



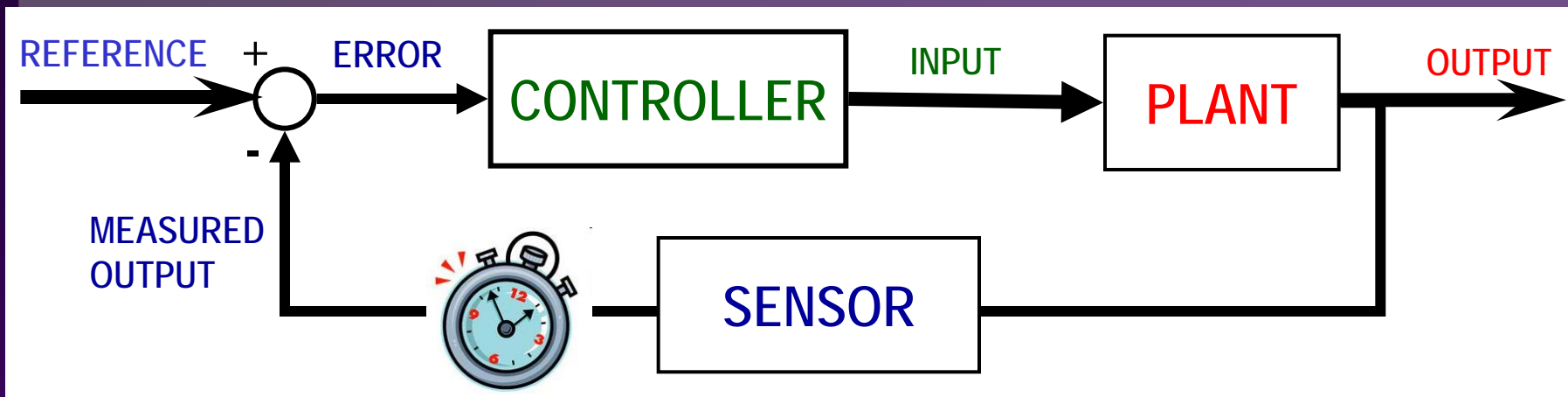
# EVENT-DRIVEN CONTROL, COMMUNICATION, AND OPTIMIZATION

C. G. Cassandras

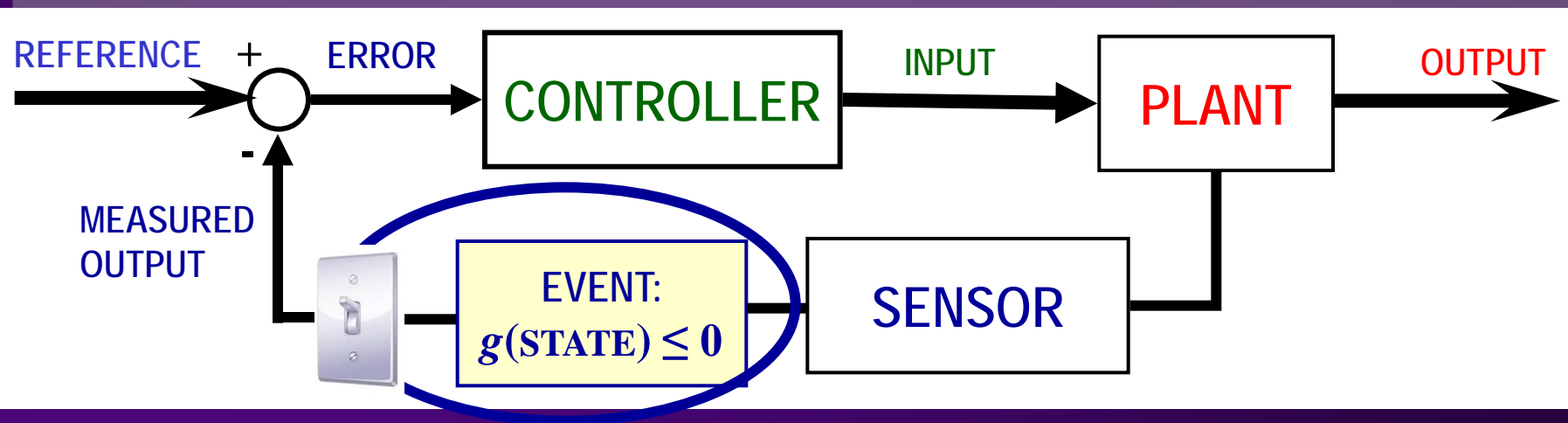
Division of Systems Engineering

and Dept. of Electrical and Computer Engineering  
and Center for Information and Systems Engineering  
Boston University

# TIME-DRIVEN v EVENT-DRIVEN CONTROL



EVENT-DRIVEN CONTROL: Act *only when needed* (or on **TIMEOUT**) - not based on a clock



# OUTLINE

- Reasons for **EVENT-DRIVEN** Control, Communication, and Optimization
- **EVENT-DRIVEN** Control in Distributed Wireless Systems
- **EVENT-DRIVEN** Sensitivity Analysis for Hybrid Systems

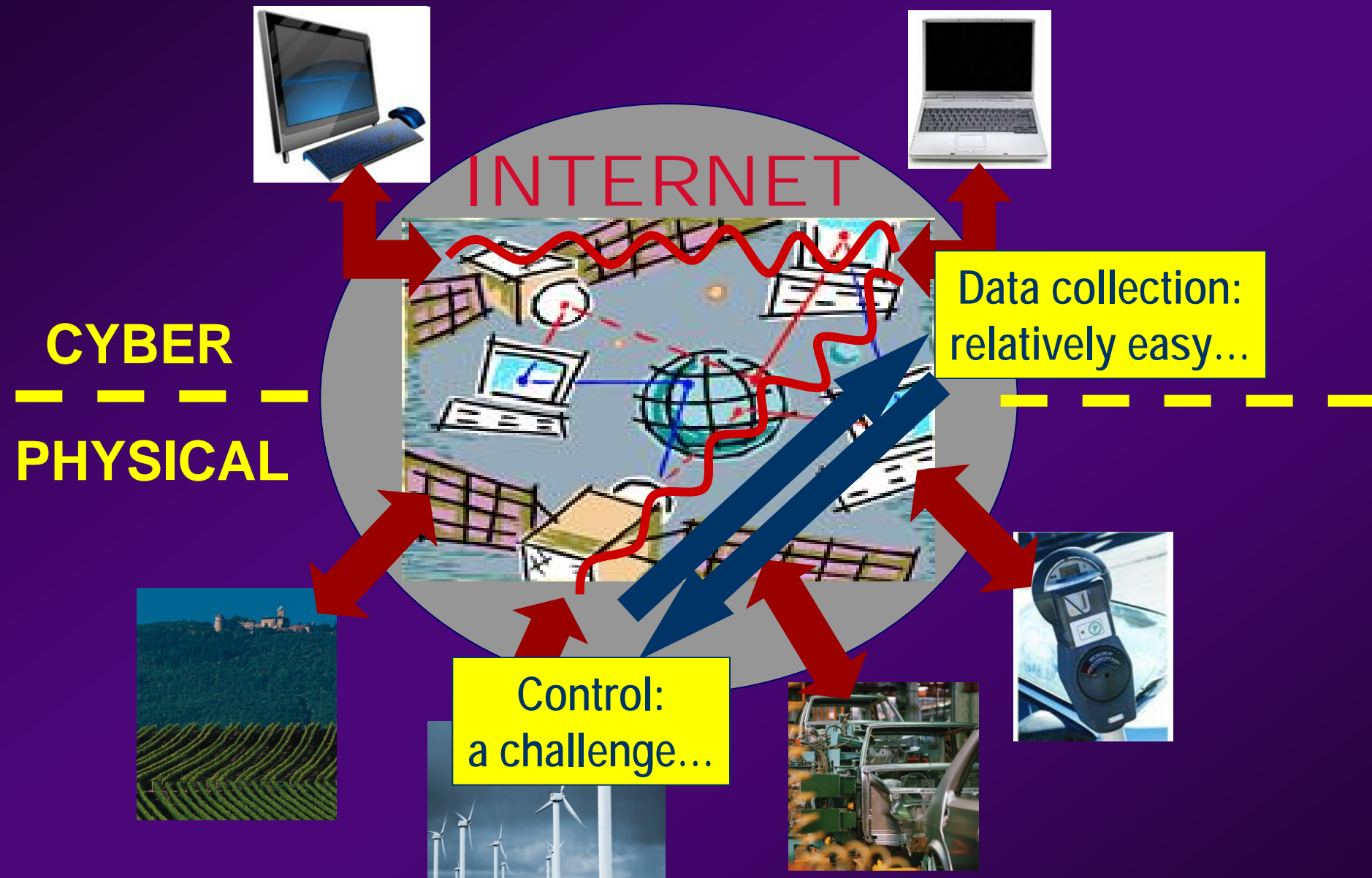
# REASONS FOR *EVENT-DRIVEN* MODELS, CONTROL, OPTIMIZATION

- Many systems are naturally **Discrete Event Systems (DES)** (e.g., Internet)  
→ *all* state transitions are event-driven
- Most of the rest are **Hybrid Systems (HS)**  
→ *some* state transitions are event-driven
- Many systems are **distributed**  
→ components interact asynchronously (through events)
- Time-driven sampling inherently inefficient (“open loop” sampling)

# REASONS FOR *EVENT-DRIVEN* MODELS, CONTROL, OPTIMIZATION

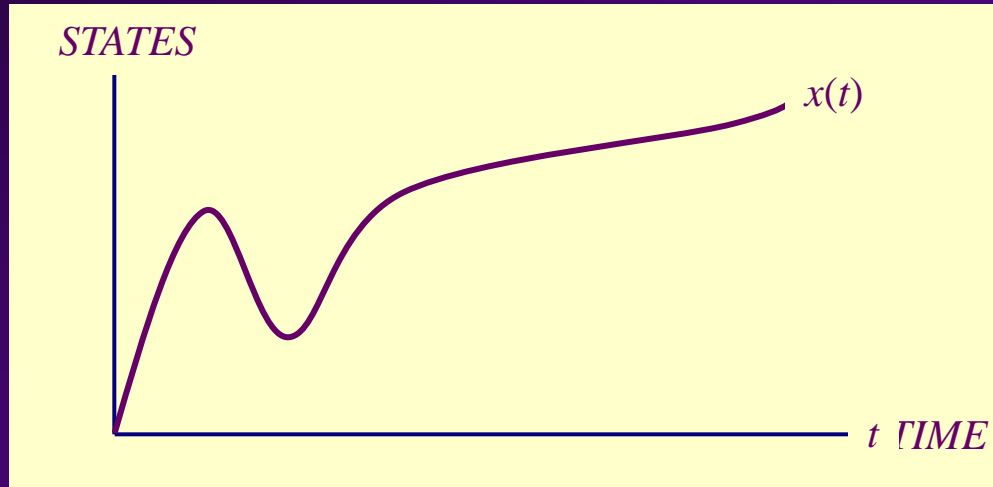
- Many systems are **stochastic**  
→ actions needed in response to random events
- Event-driven methods provide significant advantages in **computation** and **estimation** quality
- System performance is often **more sensitive to event-driven** components than to time-driven components
- Many systems are **wirelessly networked** → energy constrained  
→ time-driven communication consumes significant energy  
**UNNECESSARILY!**

# CYBER-PHYSICAL SYSTEMS



# TIME-DRIVEN v EVENT-DRIVEN SYSTEMS

## TIME-DRIVEN SYSTEM



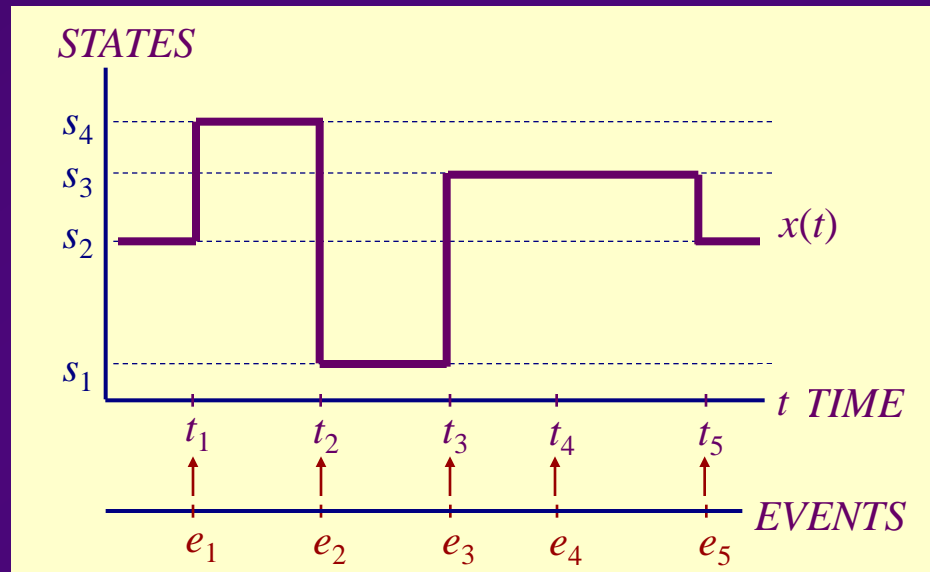
STATE SPACE:

$$X = \mathfrak{R}$$

DYNAMICS:

$$\dot{x} = f(x, t)$$

## EVENT-DRIVEN SYSTEM



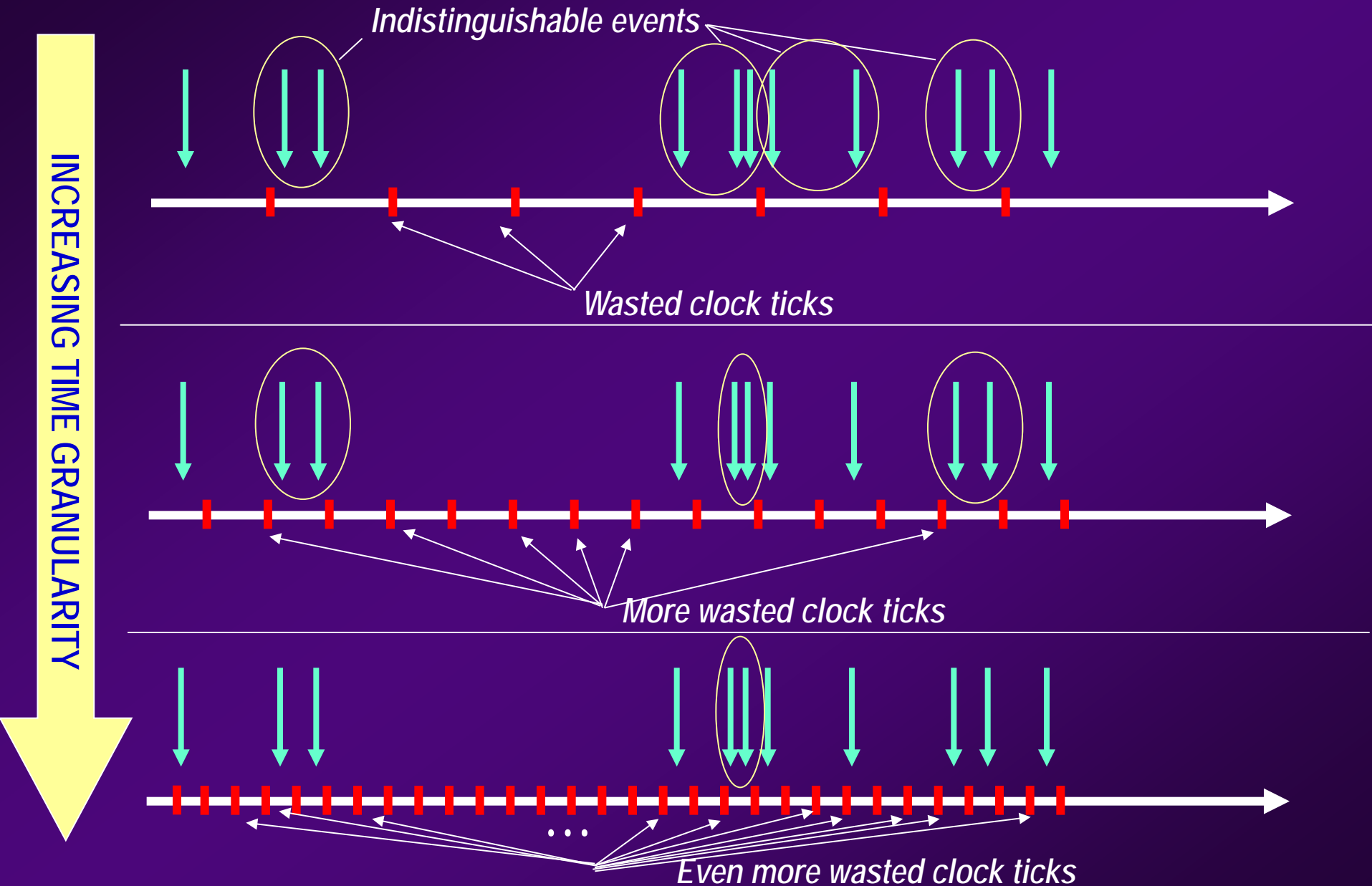
STATE SPACE:

$$X = \{s_1, s_2, s_3, s_4\}$$

DYNAMICS:

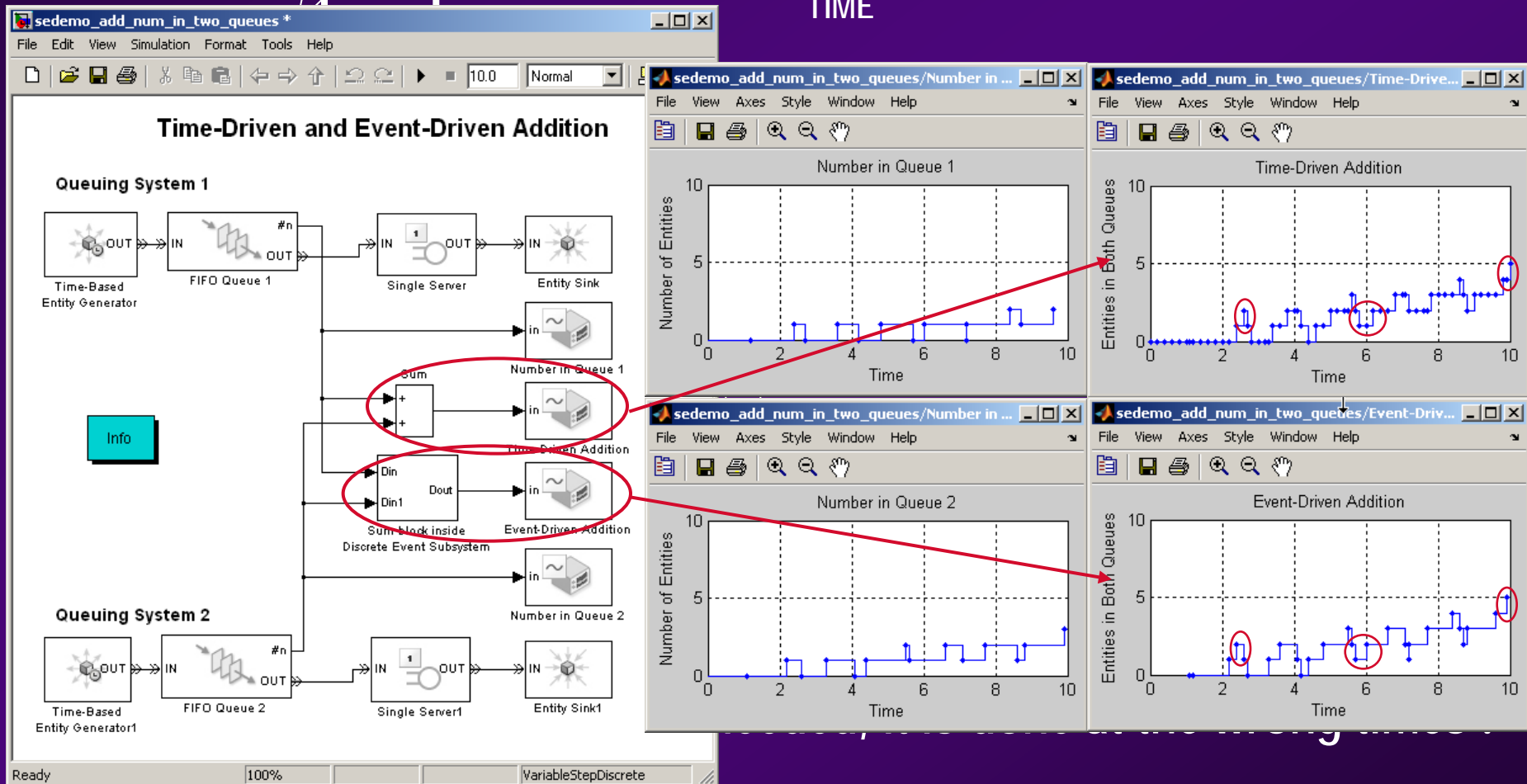
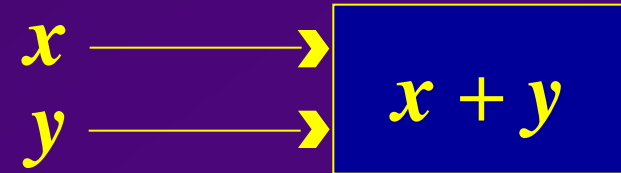
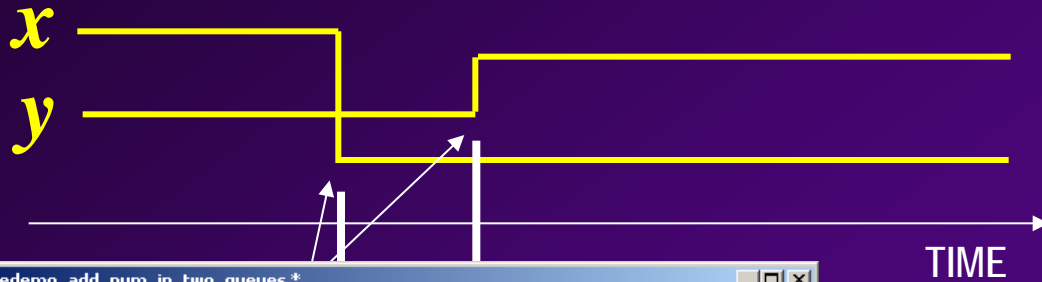
$$x' = f(x, e)$$

# SYNCHRONOUS v ASYNCHRONOUS BEHAVIOR





# SYNCHRONOUS v ASYNCHRONOUS COMPUTATION



# SELECTED REFERENCES - EVENT-DRIVEN CONTROL, COMMUNICATION, ESTIMATION, OPTIMIZATION

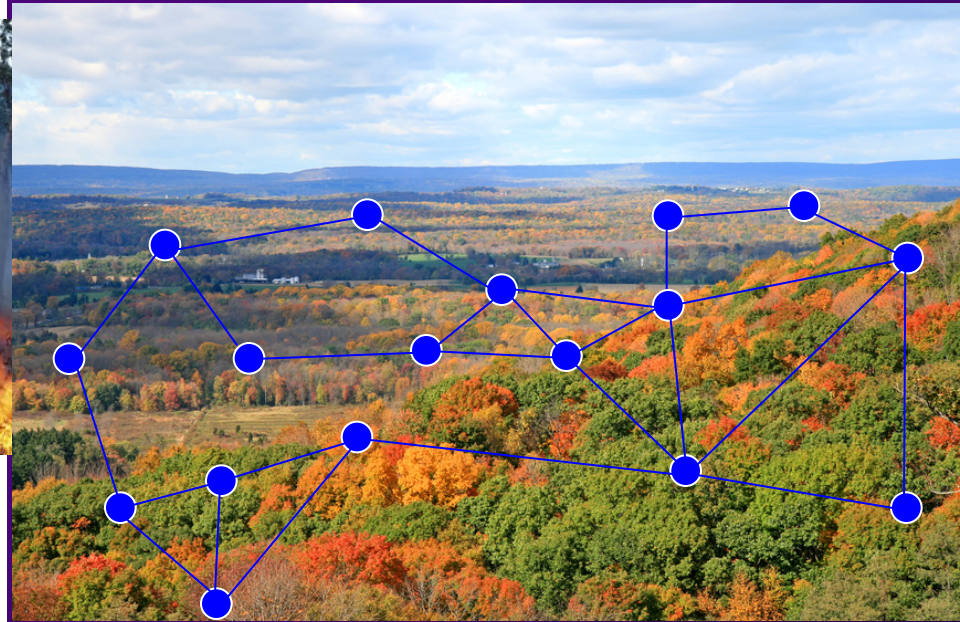
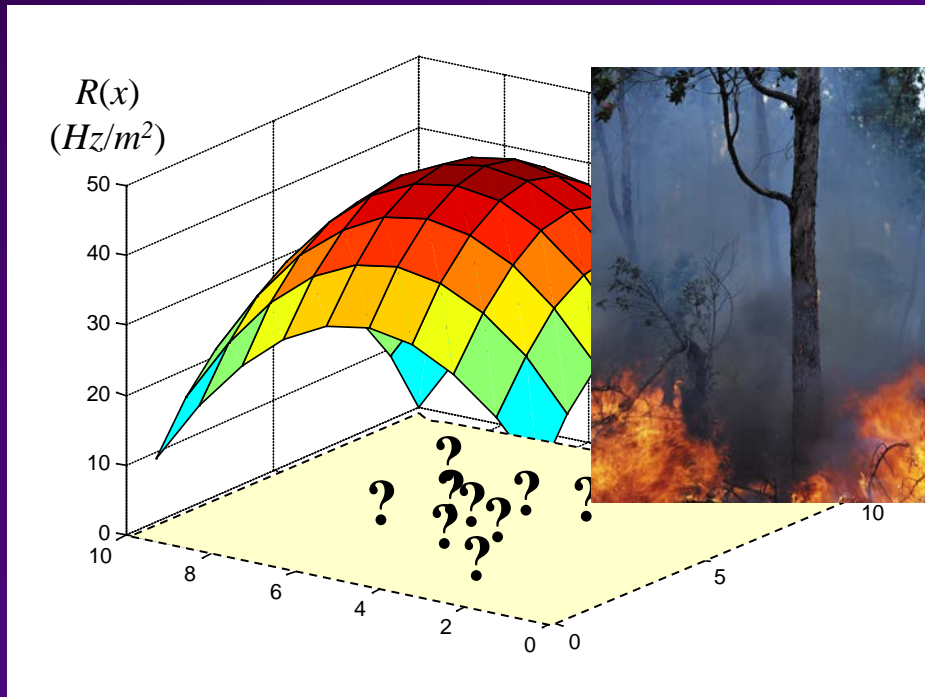
- Astrom, K.J., and B. M. Bernhardsson, “Comparison of **Riemann and Lebesgue sampling** for first order stochastic systems,” *Proc. 41st Conf. Decision and Control*, pp. 2011–2016, 2002.
  - T. Shima, S. Rasmussen, and P. Chandler, “UAV Team Decision and Control using Efficient Collaborative Estimation,” *ASME J. of Dynamic Systems, Measurement, and Control*, vol. 129, no. 5, pp. 609–619, 2007.
- 
- Heemels, W. P. M. H., J. H. Sandee, and P. P. J. van den Bosch, “Analysis of **event-driven** controllers for linear systems,” *Intl. J. Control*, 81, pp. 571–590, 2008.
  - P. Tabuada, “**Event-triggered** real-time scheduling of stabilizing control tasks,” *IEEE Trans. Autom. Control*, vol. 52, pp. 1680–1685, 2007.
  - J. H. Sandee, W. P. M. H. Heemels, S. B. F. Hulsenboom, and P. P. J. van den Bosch, “Analysis and experimental validation of a sensor-based **event-driven** controller,” *Proc. American Control Conf.*, pp. 2867–2874, 2007.
  - J. Lunze and D. Lehmann, “A state-feedback approach to **event-based** control,” *Automatica*, 46, pp. 211–215, 2010.
- 
- P. Wan and M. D. Lemmon, “**Event triggered** distributed optimization in sensor networks,” *Proc. of 8th ACM/IEEE Intl. Conf. on Information Processing in Sensor Networks*, 2009.
  - Zhong, M., and Cassandras, C.G., “Asynchronous Distributed Optimization with **Event-Driven** Communication”, *IEEE Trans. on Automatic Control*, AC-55, 12, pp. 2735-2750, 2010.

# EVENT-DRIVEN CONTROL IN DISTRIBUTED (USUALLY WIRELESS) SYSTEMS

# MOTIVATIONAL PROBLEM: **COVERAGE CONTROL**

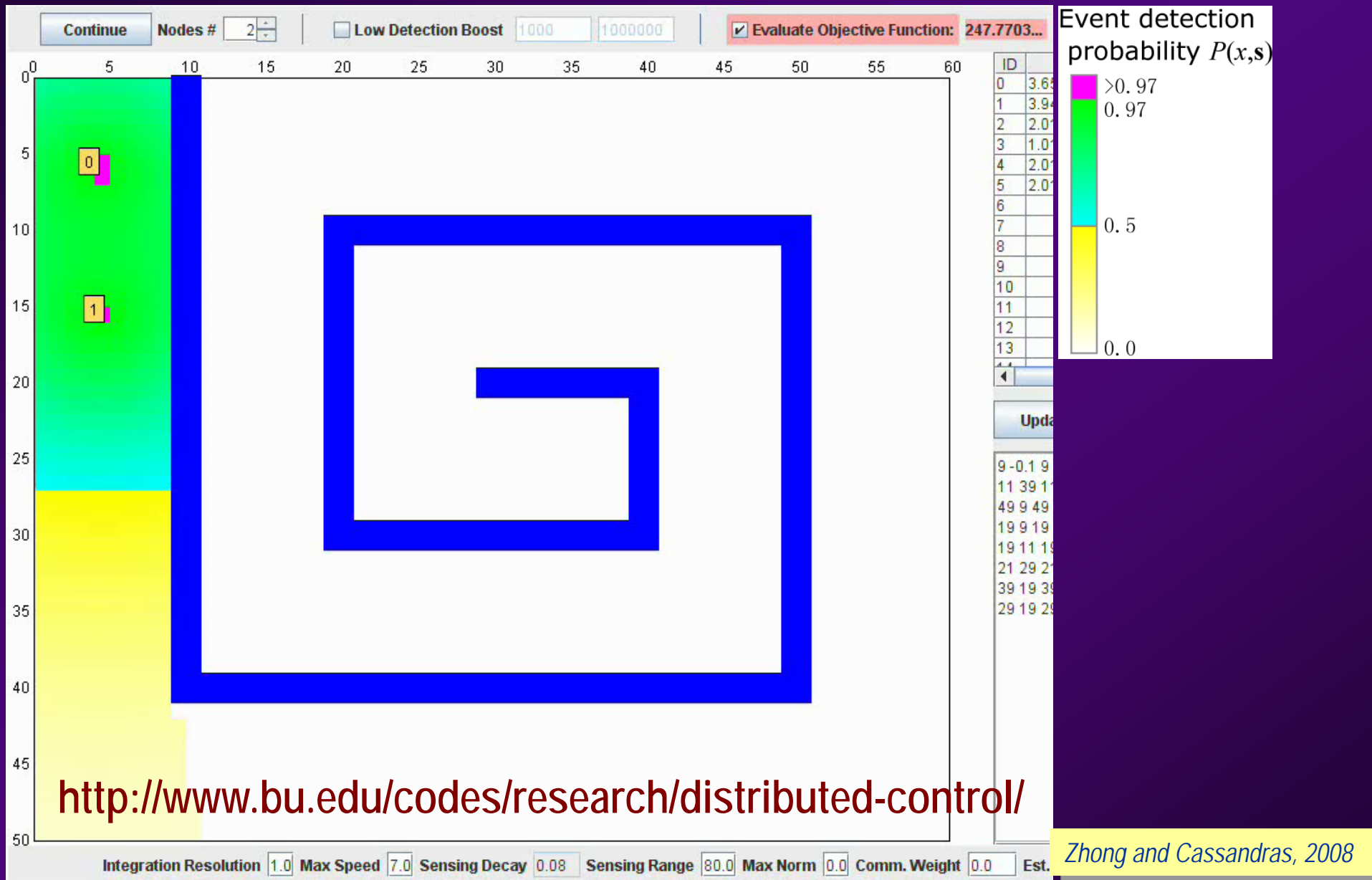
Deploy sensors to maximize “event” detection probability

- unknown event locations
- event sources may be mobile
- sensors may be mobile



Perceived event density (data sources) over given region (mission space)

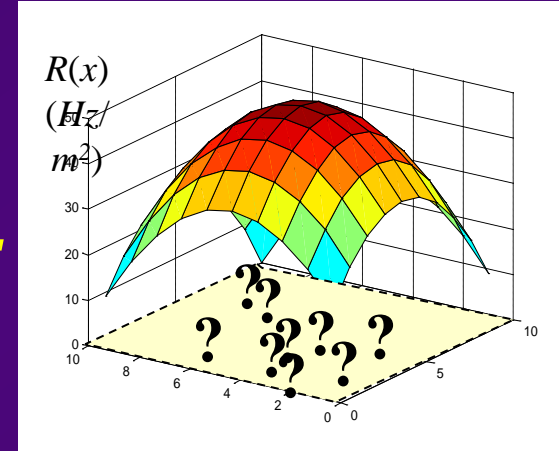
# OPTIMAL COVERAGE IN A MAZE





# COVERAGE: PROBLEM FORMULATION

- $N$  mobile sensors, each located at  $s_i \in \mathbb{R}^2$
- Data source at  $x$  emits signal with energy  $E$
- Signal observed by sensor node  $i$  (at  $s_i$ )



- SENSING MODEL:

$$p_i(x, s_i) \equiv P[\text{Detected by } i \mid A(x), s_i]$$

(  $A(x)$  = data source emits at  $x$  )

- Sensing attenuation:

$p_i(x, s_i)$  monotonically decreasing in  $d_i(x) \equiv \|x - s_i\|$

# COVERAGE: PROBLEM FORMULATION

- Joint detection prob. assuming sensor independence ( $\mathbf{s} = [s_1, \dots, s_N]$  : node locations)

$$P(x, \mathbf{s}) = 1 - \prod_{i=1}^N [1 - p_i(x, s_i)]$$

*Event sensing probability*

- OBJECTIVE: Determine locations  $\mathbf{s} = [s_1, \dots, s_N]$  to maximize total *Detection Probability*:

$$\max_{\mathbf{s}} \int_{\Omega} R(x) P(x, \mathbf{s}) dx$$

*Perceived event density*

# DISTRIBUTED COOPERATIVE SCHEME

- Set

$$H(s_1, \dots, s_N) = \int_{\Omega} R(x) \left\{ 1 - \prod_{i=1}^N [1 - p_i(x)] \right\} dx$$

- Maximize  $H(s_1, \dots, s_N)$  by forcing nodes to move using gradient information:

$$\frac{\partial H}{\partial s_k} = \int_{\Omega} R(x) \prod_{i=1, i \neq k}^N [1 - p_i(x)] \frac{\partial p_k(x)}{\partial d_k(x)} \frac{s_k - x}{d_k(x)} dx$$

$$s_i^{k+1} = s_i^k + \beta_k \frac{\partial H}{\partial s_i^k} \rightarrow \text{Desired displacement} = V \cdot \Delta t$$

*Cassandras and Li, EJC, 2005*  
*Zhong and Cassandras, IEEE TAC, 2011*



$$\frac{\partial H}{\partial s_k} = \int_{\Omega} R(x) \prod_{i=1, i \neq k}^N [1 - p_i(x)] \frac{\partial p_k(x)}{\partial d_k(x)} \frac{s_k - x}{d_k(x)} dx$$

... has to be autonomously evaluated by each node so as to determine how to move to next position:

$$s_i^{k+1} = s_i^k + \beta_k \frac{\partial H}{\partial s_i^k}$$

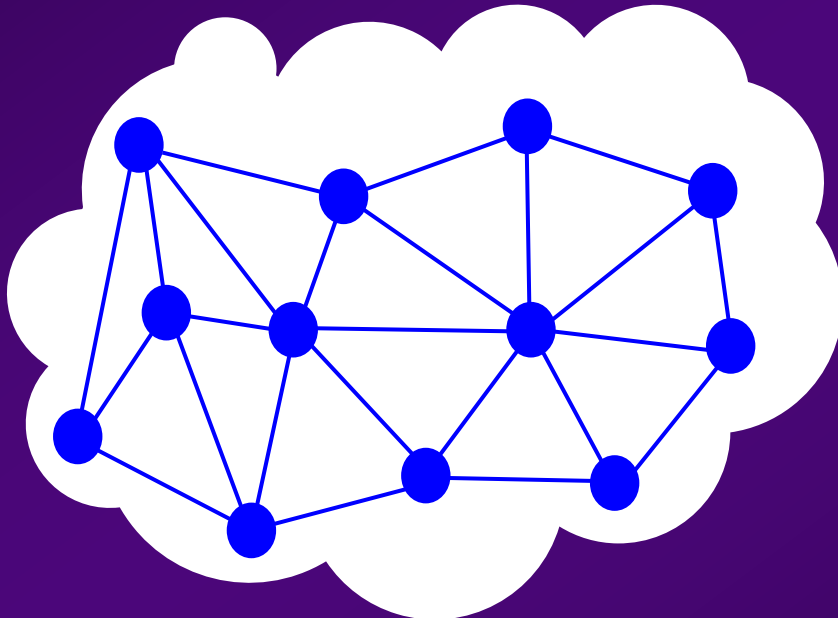
- Use truncated  $p_i(x) \Rightarrow \Omega$  replaced by node neighborhood  $\Omega_i$
- Discretize  $p_i(x)$  using a local grid

# DISTRIBUTED COOPERATIVE OPTIMIZATION

$N$  system components  
(processors, agents, vehicles, nodes),  
one common objective:

$$\min_{s_1, \dots, s_N} H(s_1, \dots, s_N)$$

*s.t.* constraints on each  $s_i$



$$\min_{s_1} H(s_1, \dots, s_N)$$

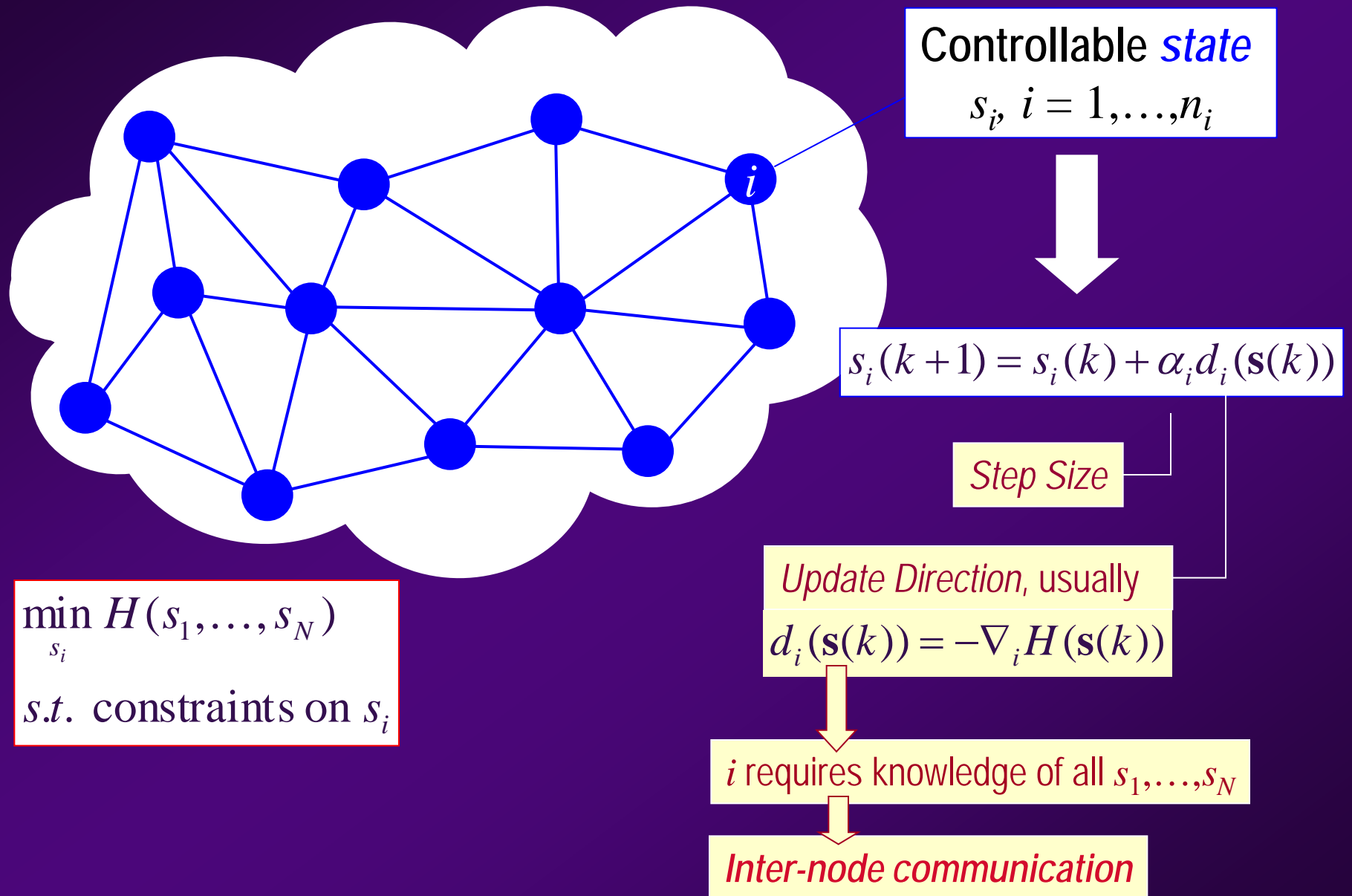
*s.t.* constraints on  $s_1$

⋮

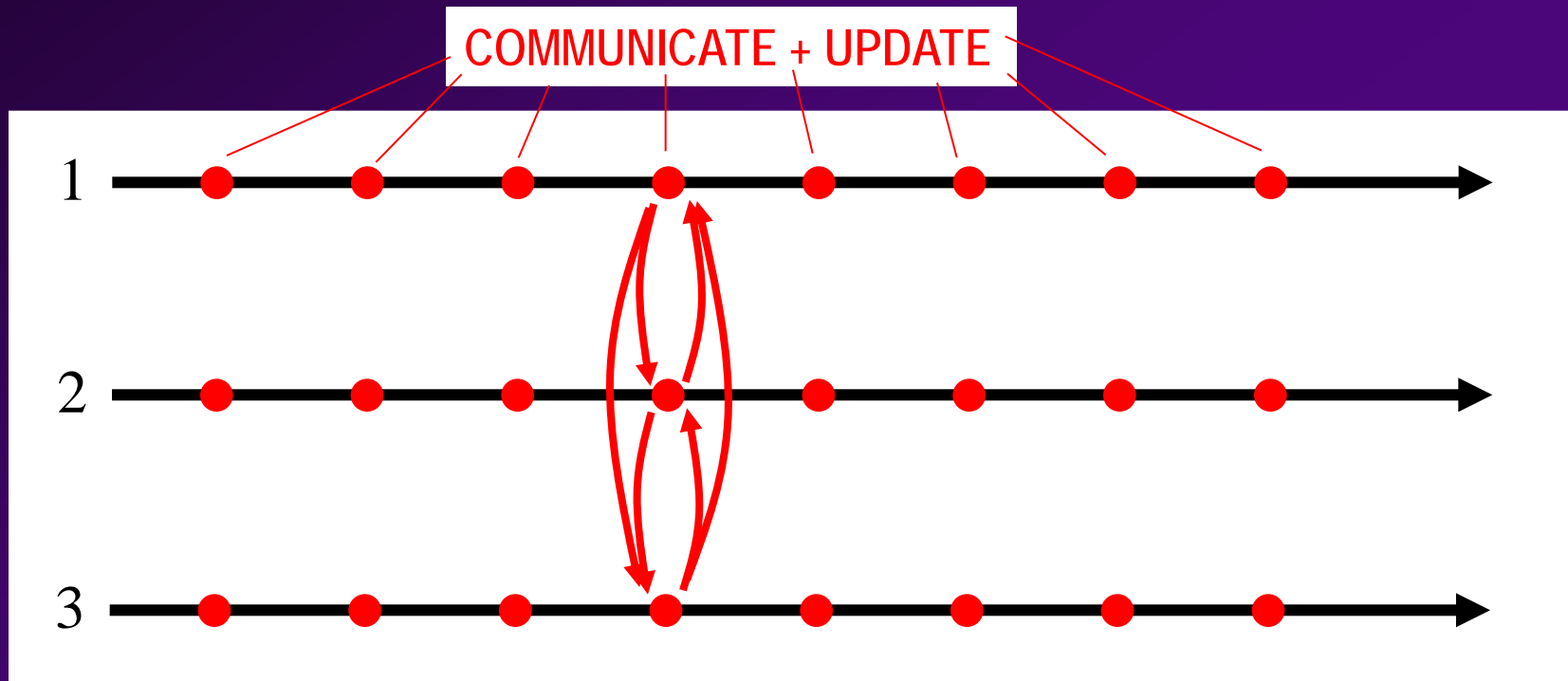
$$\min_{s_N} H(s_1, \dots, s_N)$$

*s.t.* constraints on  $s_N$

# DISTRIBUTED COOPERATIVE OPTIMIZATION



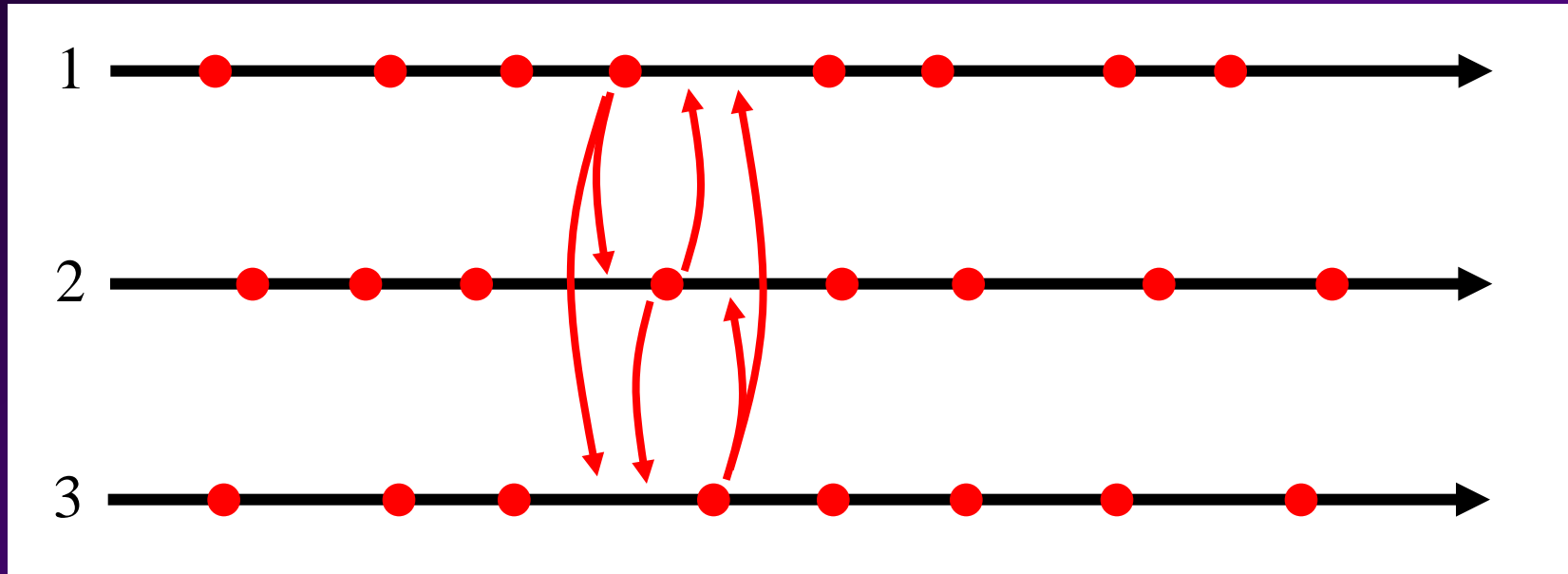
# SYNCHRONIZED (TIME-DRIVEN) COOPERATION



## Drawbacks:

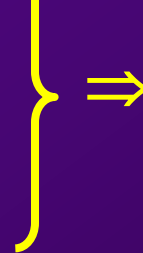
- Excessive communication (critical in wireless settings!)
- Faster nodes have to wait for slower ones
- Clock synchronization infeasible
- Bandwidth limitations
- Security risks

# ASYNCHRONOUS COOPERATION



- Nodes not synchronized, delayed information used

Update frequency for each node  
is bounded  
+  
technical conditions



$$s_i(k+1) = s_i(k) + \alpha_i d_i(\mathbf{s}(k))$$

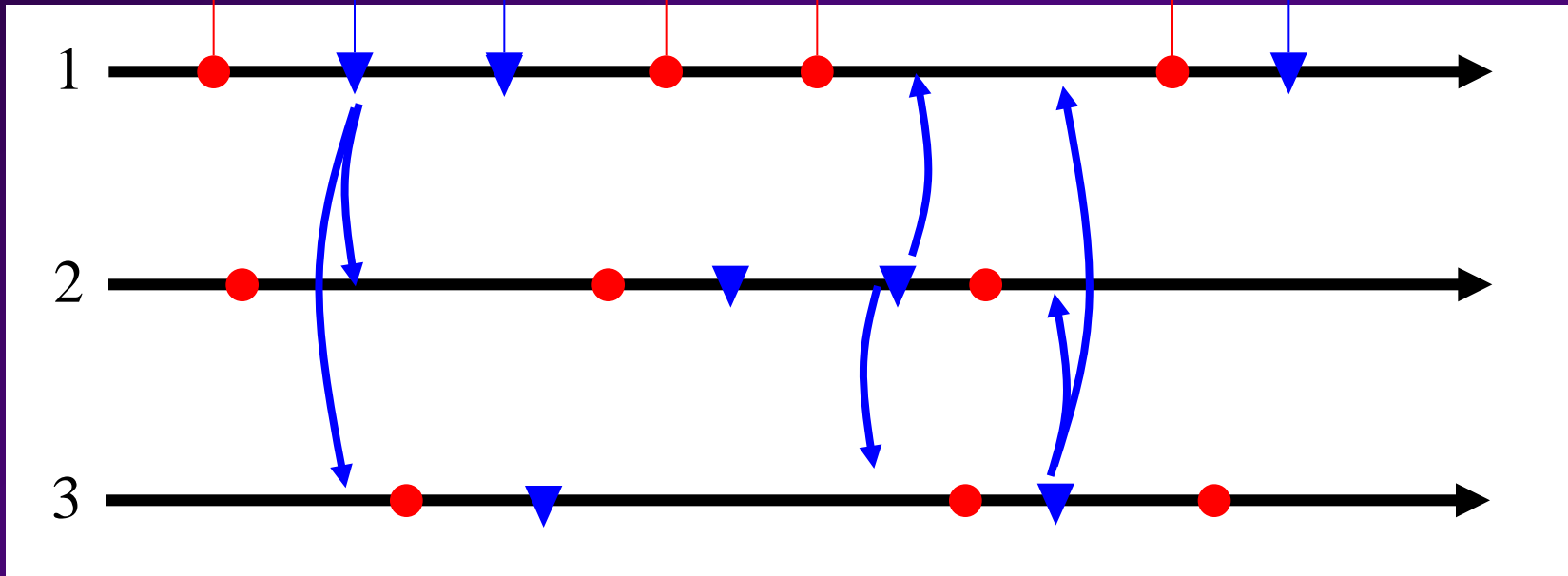
converges

*Bertsekas and Tsitsiklis, 1997*

# ASYNCHRONOUS (EVENT-DRIVEN) COOPERATION

UPDATE

COMMUNICATE



- UPDATE at  $i$  : locally determined, arbitrary (possibly periodic)
- COMMUNICATE from  $i$  : only when absolutely necessary

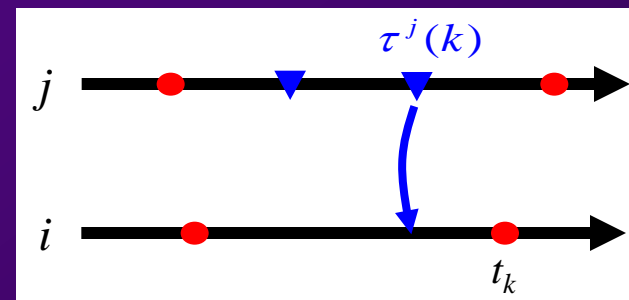
# WHEN SHOULD A NODE COMMUNICATE?

Node state at any time  $t$  :  $x_i(t)$   
Node state at  $t_k$  :  $s_i(k)$  }  $\Rightarrow s_i(k) = x_i(t_k)$

AT UPDATE TIME  $t_k$  :  $s_j^i(k)$  : node  $j$  state estimated by node  $i$

Estimate examples:

→  $s_j^i(k) = x_j(\tau^j(k))$  Most recent value



→  $s_j^i(k) = x_j(\tau^j(k)) + \frac{t_k - \tau^j(k)}{\Delta_j} \cdot \alpha_i \cdot d_j(x_j(\tau^j(k)))$  Linear prediction

# WHEN SHOULD A NODE COMMUNICATE?

AT ANY TIME  $t$  :

- $x_i^j(t)$  : node  $i$  state estimated by node  $j$
- If node  $i$  knows how  $j$  estimates its state, then it can evaluate  $x_i^j(t)$
- Node  $i$  uses
  - its own **true state**,  $x_i(t)$
  - the **estimate that  $j$  uses**,  $x_i^j(t)$

... and evaluates an ERROR FUNCTION  $g(x_i(t), x_i^j(t))$

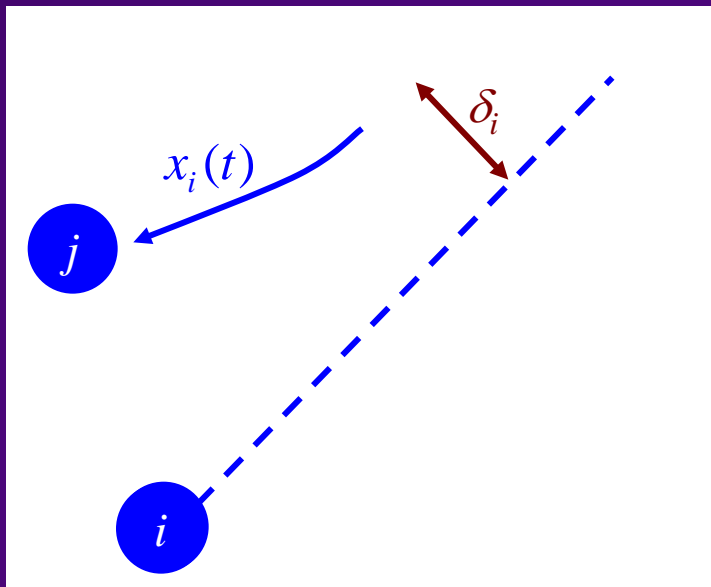
Error Function examples:  $\|x_i(t) - x_i^j(t)\|_1$ ,  $\|x_i(t) - x_i^j(t)\|_2$



# WHEN SHOULD A NODE COMMUNICATE?

Compare ERROR FUNCTION  $g(x_i(t), x_i^j(t))$  to THRESHOLD  $\delta_i$

Node  $i$  communicates its state to node  $j$  only when it detects that its *true state*  $x_i(t)$  deviates from  $j$ 's *estimate of it*  $x_i^j(t)$  so that  $g(x_i(t), x_i^j(t)) \geq \delta_i$



$\Rightarrow$  *Event-Driven* Control

# CONVERGENCE

Asynchronous distributed state update process at each  $i$ :

$$s_i(k+1) = s_i(k) + \alpha \cdot d_i(\mathbf{s}^i(k))$$

*Estimates of other nodes,  
evaluated by node  $i$*

$$\delta_i(k) = \begin{cases} K_\delta \|d_i(\mathbf{s}^i(k))\| & \text{if } k \text{ sends update} \\ \delta_i(k-1) & \text{otherwise} \end{cases}$$

**THEOREM:** Under certain conditions, there exist positive constants  $\alpha$  and  $K_\delta$  such that

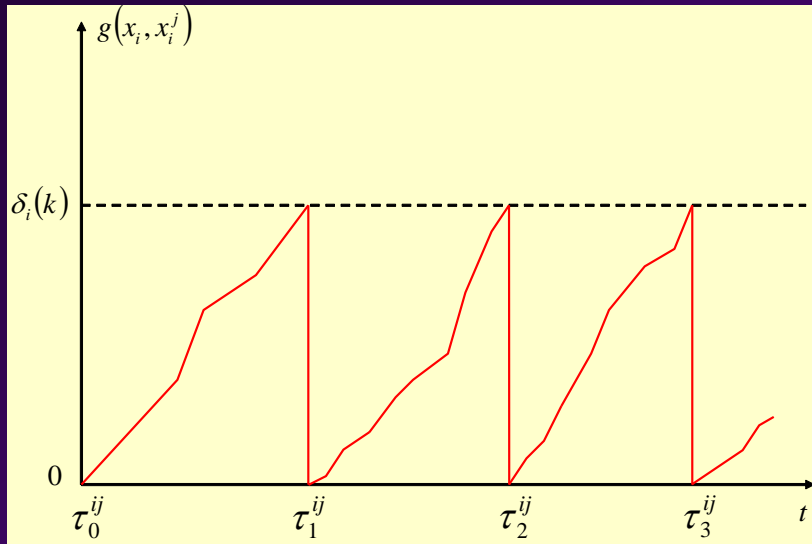
$$\lim_{k \rightarrow \infty} \nabla H(\mathbf{s}(k)) = 0$$

*Zhong and Cassandras, IEEE TAC, 2010*

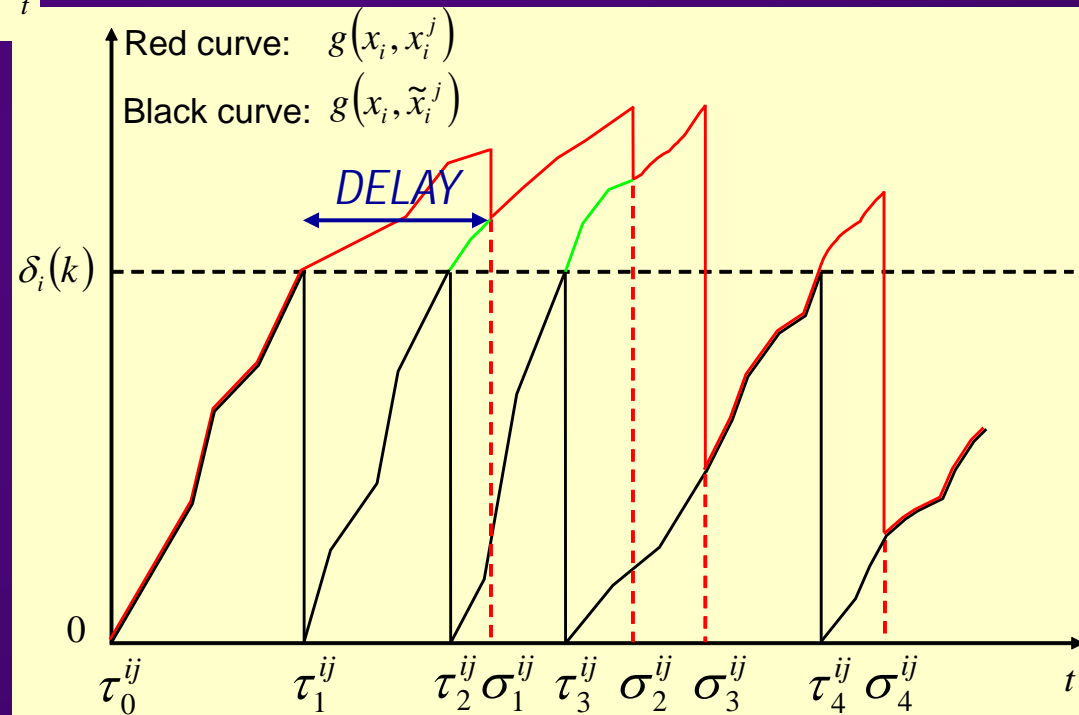
## INTERPRETATION:

*Event-driven cooperation achievable with  
minimal communication requirements  $\Rightarrow$  energy savings*

# COONVERGENCE WHEN DELAYS ARE PRESENT



Error function trajectory with  
NO DELAY



# COONVERGENCE WHEN DELAYS ARE PRESENT

Add a boundedness assumption:

**ASSUMPTION:** There exists a non-negative integer  $D$  such that if a message is sent before  $t_{k-D}$  from node  $i$  to node  $j$ , it will be received before  $t_k$ .

**INTERPRETATION:** at most  $D$  state update events can occur between a node sending a message and all destination nodes receiving this message.

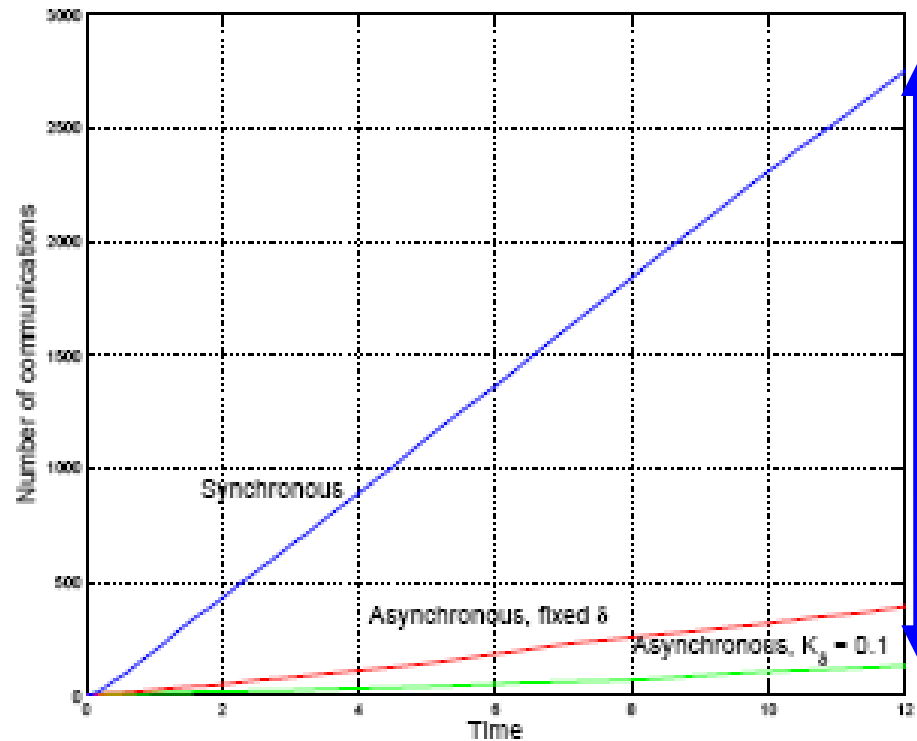
**THEOREM:** Under certain conditions, there exist positive constants  $\alpha$  and  $K_\delta$  such that

$$\lim_{k \rightarrow \infty} \nabla H(\mathbf{s}(k)) = 0$$

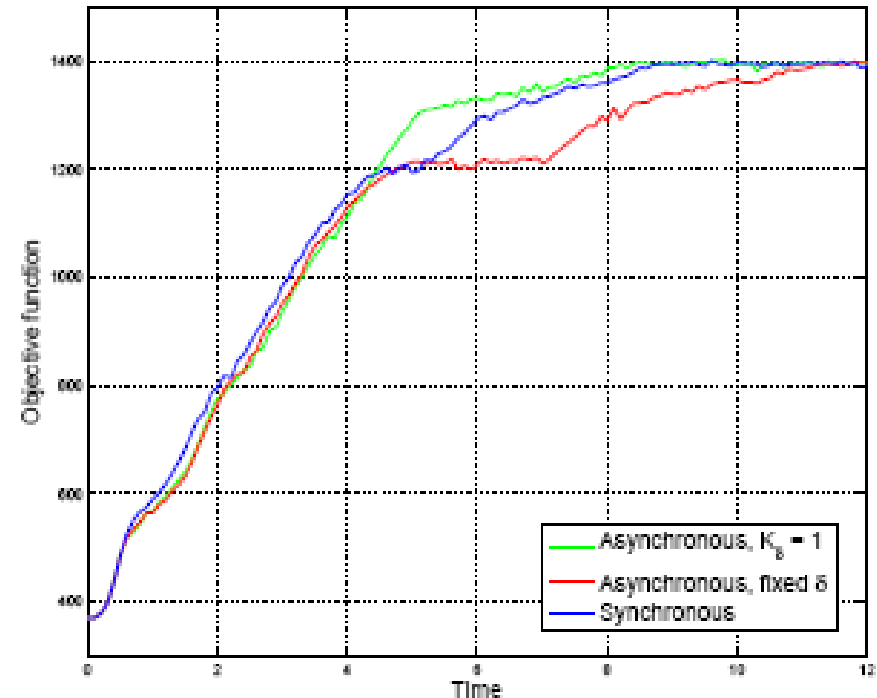
**NOTE:** The requirements on  $\alpha$  and  $K_\delta$  depend on  $D$  and they are tighter.

*Zhong and Cassandras, IEEE TAC, 2010*

# SYNCHRONOUS v ASYNCHRONOUS OPTIMAL COVERAGE PERFORMANCE



Energy savings + Extended lifetime



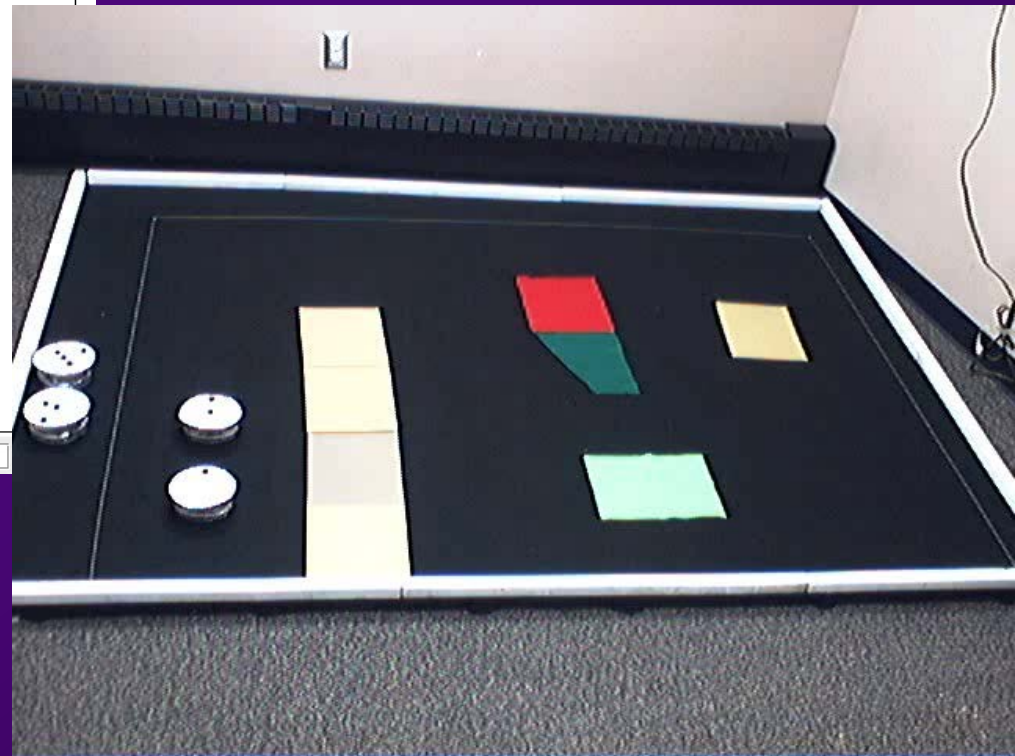
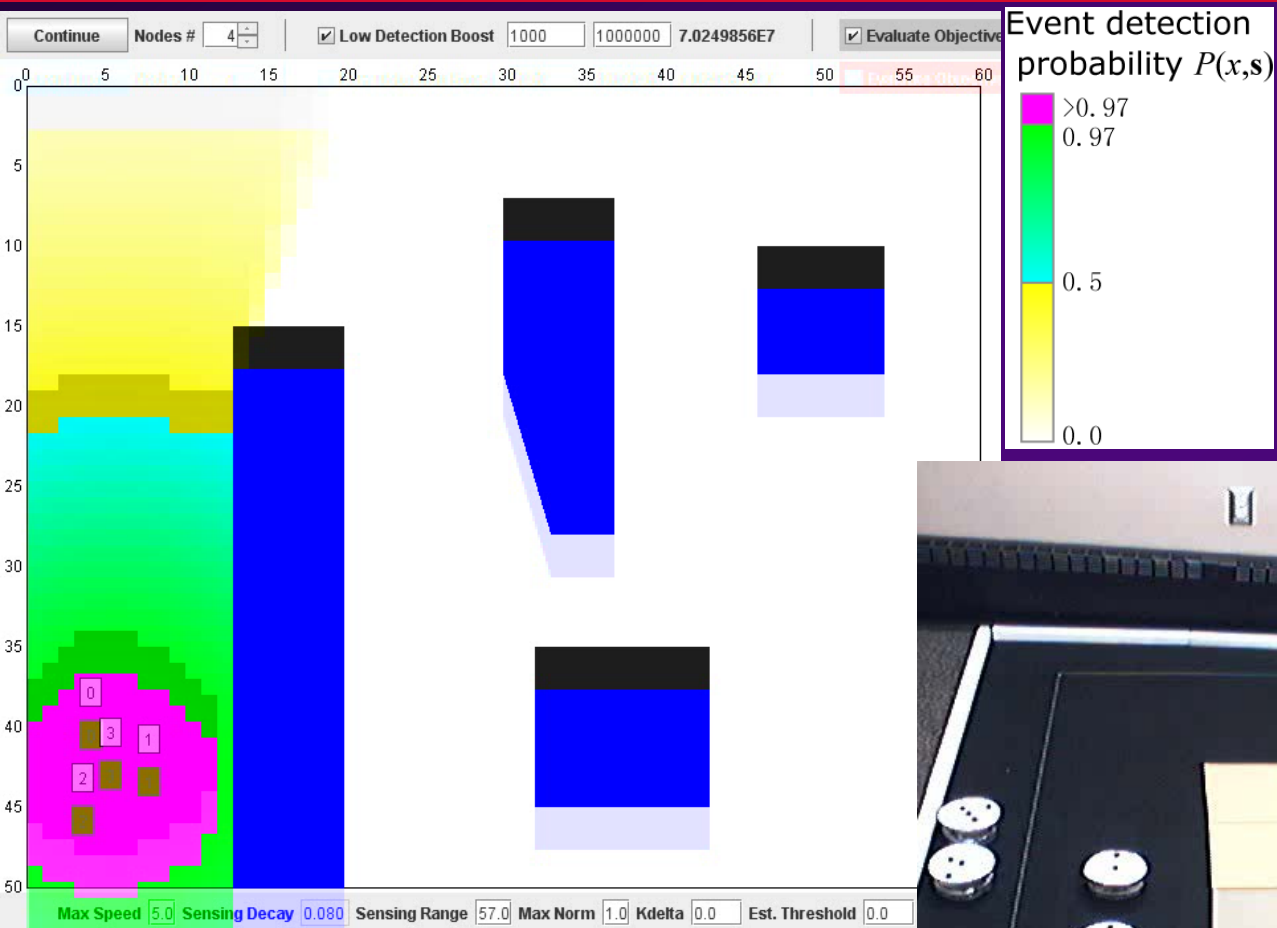
SYNCHRONOUS v ASYNCHRONOUS:

No. of communication events  
for a deployment problem *with obstacles*

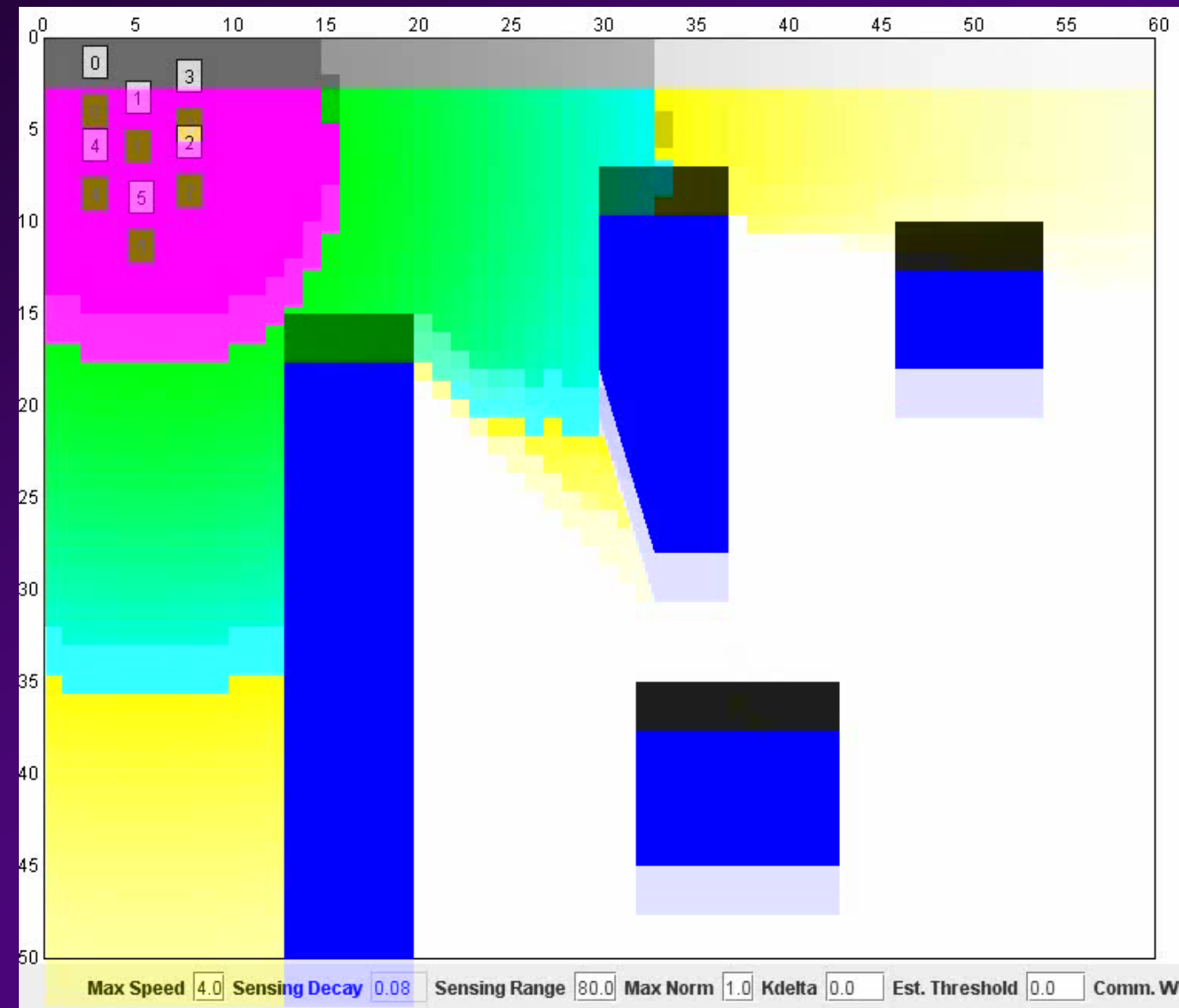
SYNCHRONOUS v ASYNCHRONOUS:

Achieving optimality  
in a problem *with obstacles*

# DEMO: OPTIMAL DISTRIBUTED DEPLOYMENT WITH OBSTACLES – *SIMULATED AND REAL*



# DEMO: REACTING TO EVENT DETECTION



Important to note:

There is no external control causing this behavior. Algorithm includes tracking functionality automatically



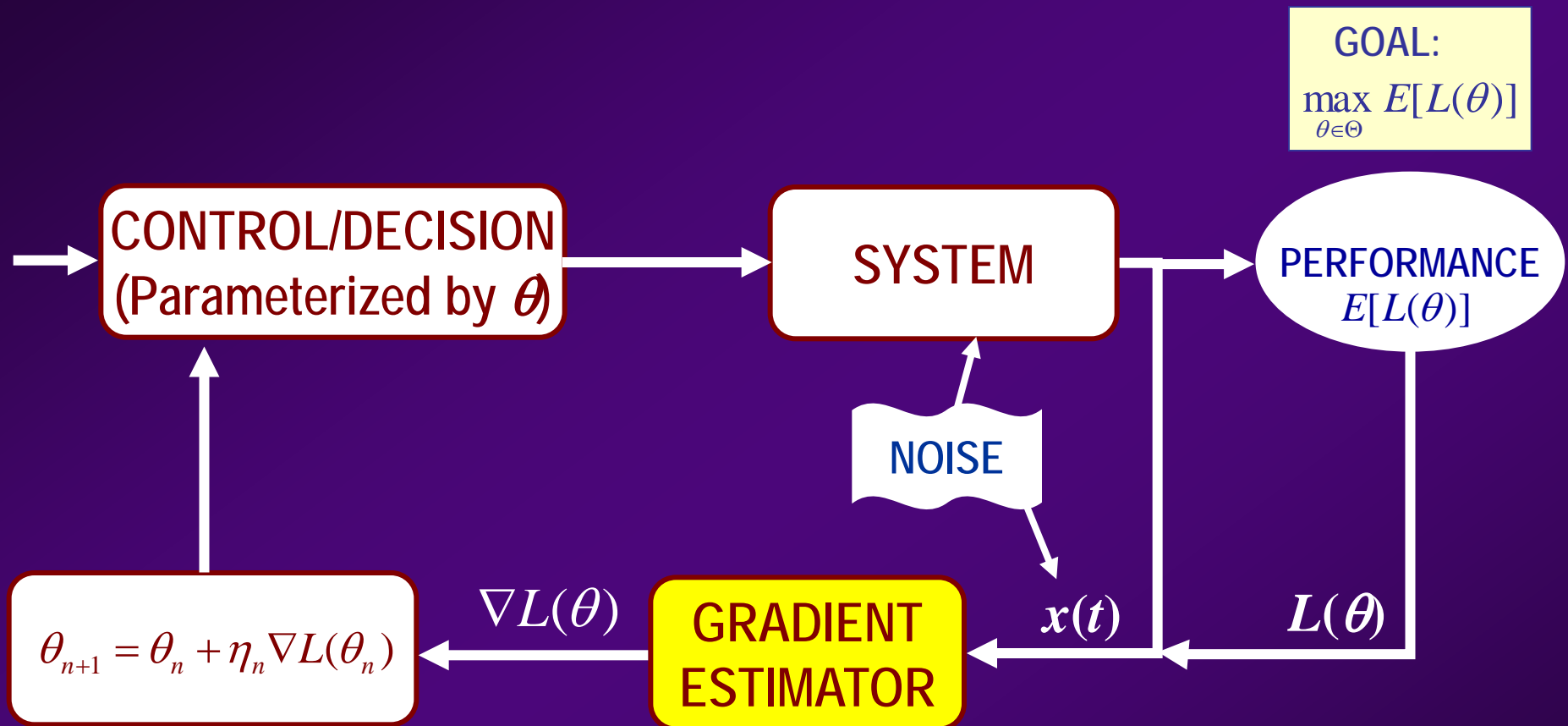
# BOSTON UNIVERSITY TEST BEDS





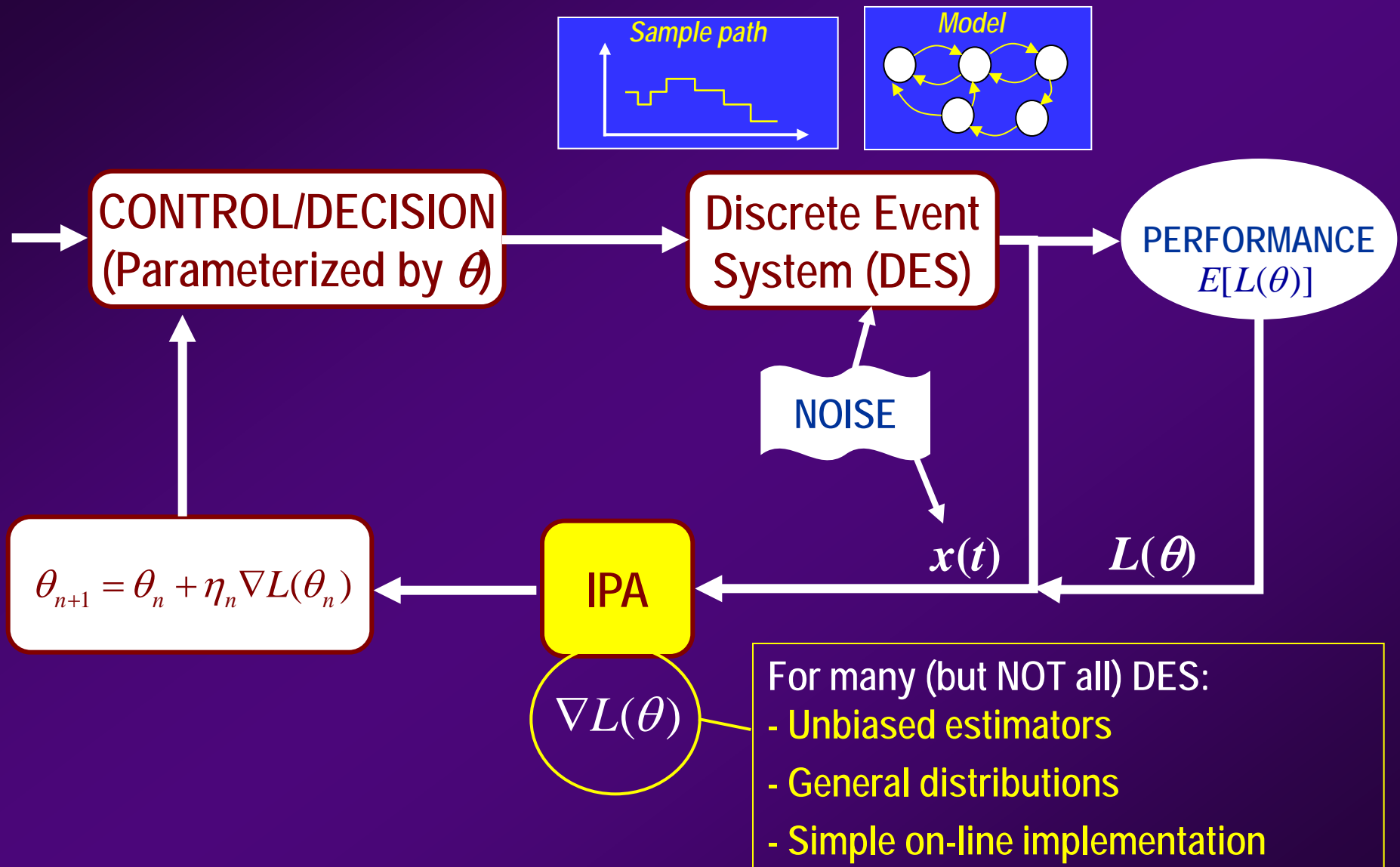
# EVENT-DRIVEN SENSITIVITY ANALYSIS

# REAL-TIME STOCHASTIC OPTIMIZATION



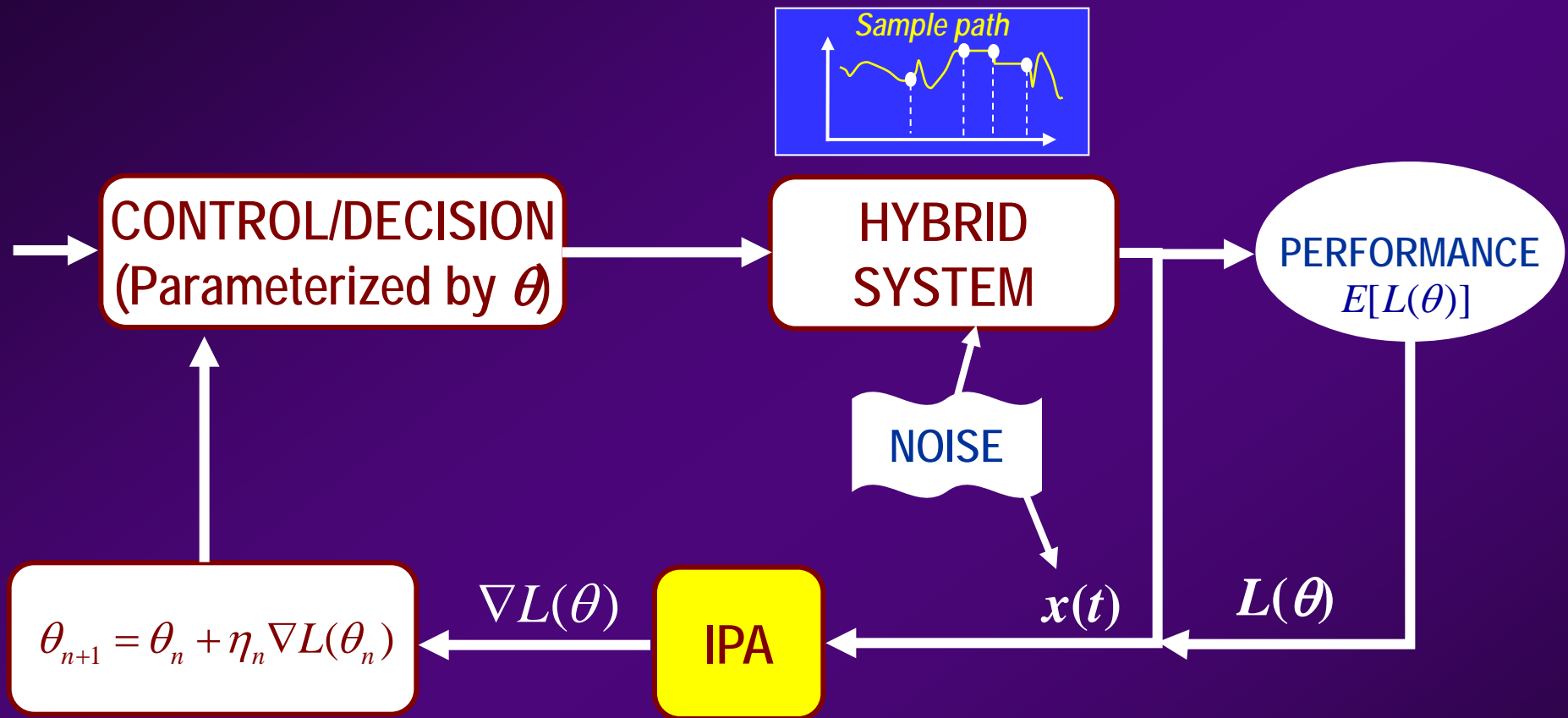
- DIFFICULTIES:
- $E[L(\theta)]$  NOT available in closed form
  - $\nabla L(\theta)$  not easy to evaluate
  - $\nabla L(\theta)$  may not be a good estimate of  $\nabla E[L(\theta)]$

# REAL-TIME STOCHASTIC OPTIMIZATION FOR **DES**: INFINITESIMAL PERTURBATION ANALYSIS (IPA)



[Ho and Cao, 1991], [Glasserman, 1991], [Cassandras, 1993, 2008]

# REAL-TIME STOCHASTIC OPTIMIZATION: *HYBRID SYSTEMS*



A general framework for an IPA theory in Hybrid Systems?

# PERFORMANCE OPTIMIZATION AND IPA

Performance metric (objective function):

$$J(\theta; x(\theta, 0), T) = E[L(\theta; x(\theta, 0), T)]$$



$$L(\theta) = \sum_{k=0}^N \int_{\tau_k}^{\tau_{k+1}} L_k(x, \theta, t) dt$$

IPA goal:

- Obtain unbiased estimates of  $\frac{dJ(\theta; x(\theta, 0), T)}{d\theta}$ , normally  $\frac{dL(\theta)}{d\theta}$
- Then:  $\theta_{n+1} = \theta_n + \eta_n \frac{dL(\theta_n)}{d\theta}$

---

NOTATION:  $x'(t) = \frac{\partial x(\theta, t)}{\partial \theta}, \quad \tau'_k = \frac{\partial \tau_k(\theta)}{\partial \theta}$

# HYBRID AUTOMATA

$$G_h = (Q, X, E, U, f, \phi, Inv, guard, \rho, q_0, \mathbf{x}_0)$$

**$Q$ :** set of discrete states (modes)

**$X$ :** set of continuous states (normally  $\mathbb{R}^n$ )

**$E$ :** set of events

**$U$ :** set of admissible controls

**$f$ :** vector field,  $f : Q \times X \times U \rightarrow X$

**$\phi$ :** discrete state transition function,  $\phi : Q \times X \times E \rightarrow Q$

**$Inv$ :** set defining an invariant condition (domain),  $Inv \subseteq Q \times X$

**$guard$ :** set defining a guard condition,  $guard \subseteq Q \times Q \times X$

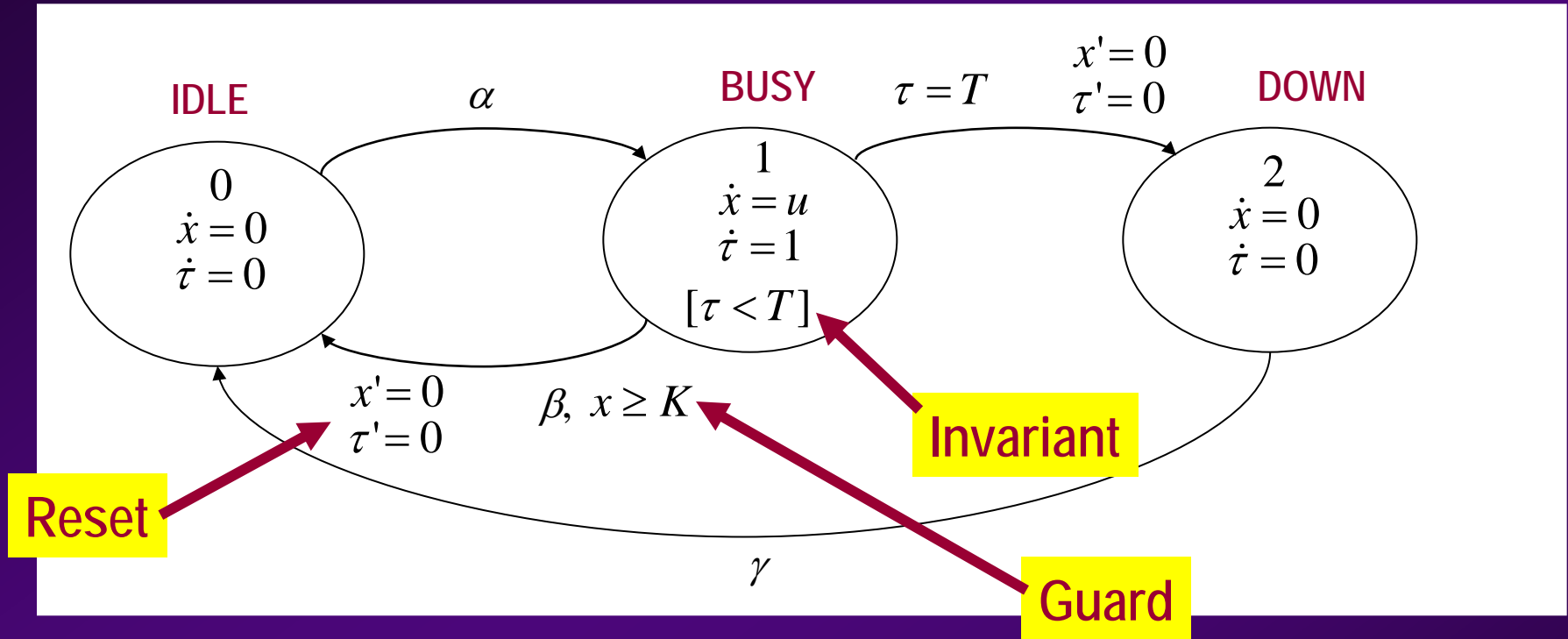
**$\rho$ :** reset function,  $\rho : Q \times Q \times X \times E \rightarrow X$

**$q_0$ :** initial discrete state

**$\mathbf{x}_0$ :** initial continuous state

# HYBRID AUTOMATA

## Unreliable machine with timeouts



$x(t)$  : physical state of part in machine

$\tau(t)$ : clock

$\alpha$  : START,  $\beta$  : STOP,  $\gamma$  : REPAIR

# THE IPA CALCULUS



# IPA: **THREE FUNDAMENTAL EQUATIONS**

System dynamics over  $(\tau_k(\theta), \tau_{k+1}(\theta)]$ :  $\dot{x} = f_k(x, \theta, t)$

NOTATION:  $x'(t) = \frac{\partial x(\theta, t)}{\partial \theta}$ ,  $\tau'_k = \frac{\partial \tau_k(\theta)}{\partial \theta}$

---

1. Continuity at events:  $x(\tau_k^+) = x(\tau_k^-)$

Take  $d/d\theta$ :

$$x'(\tau_k^+) = x'(\tau_k^-) + [f_{k-1}(\tau_k^-) - f_k(\tau_k^+)]\tau'_k$$

If no continuity, use reset condition  $\Rightarrow$   $x'(\tau_k^+) = \frac{d\rho(q, q', x, v, \delta)}{d\theta}$

# IPA: **THREE FUNDAMENTAL EQUATIONS**

2. Take  $d/d\theta$  of system dynamics  $\dot{x} = f_k(x, \theta, t)$  over  $(\tau_k(\theta), \tau_{k+1}(\theta)]$ :

$$\frac{dx'(t)}{dt} = \frac{\partial f_k(t)}{\partial x} x'(t) + \frac{\partial f_k(t)}{\partial \theta}$$

Solve  $\frac{dx'(t)}{dt} = \frac{\partial f_k(t)}{\partial x} x'(t) + \frac{\partial f_k(t)}{\partial \theta}$  over  $(\tau_k(\theta), \tau_{k+1}(\theta)]$ :

$$x'(t) = e^{\int_{\tau_k}^t \frac{\partial f_k(u)}{\partial x} du} \left[ \int_{\tau_k}^t \frac{\partial f_k(v)}{\partial \theta} e^{-\int_{\tau_k}^v \frac{\partial f_k(u)}{\partial x} du} dv + x'(\tau_k^+) \right]$$

initial condition from 1 above

NOTE: If there are no events (pure time-driven system),  
IPA reduces to this equation

# IPA: *THREE FUNDAMENTAL EQUATIONS*

3. Get  $\tau'_k$  depending on the event type:

- **Exogenous** event: By definition,  $\tau'_k = 0$

- **Endogenous** event: occurs when  $g_k(x(\theta, \tau_k), \theta) = 0$

$$\tau'_k = - \left[ \frac{\partial g}{\partial x} f_k(\tau_k^-) \right]^{-1} \left( \frac{\partial g}{\partial \theta} + \frac{\partial g}{\partial x} x'(\tau_k^-) \right)$$

- **Induced** events:

$$\tau'_k = - \left[ \frac{\partial y_k(\tau_k)}{\partial t} \right]^{-1} y'_k(\tau_k^+)$$

# IPA: **THREE FUNDAMENTAL EQUATIONS**

Ignoring resets and induced events:

$$1. \quad x'(\tau_k^+) = x'(\tau_k^-) + [f_{k-1}(\tau_k^-) - f_k(\tau_k^+)] \cdot \tau'_k$$

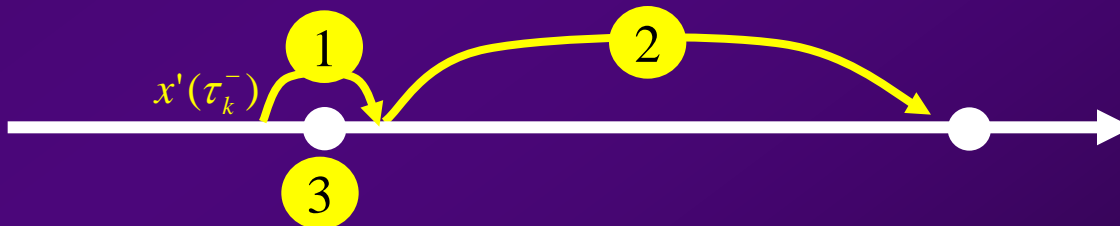
$$2. \quad x'(t) = e^{\int_{\tau_k}^t \frac{\partial f_k(u)}{\partial x} du} \left[ \int_{\tau_k}^t \frac{\partial f_k(v)}{\partial \theta} e^{-\int_{\tau_k}^v \frac{\partial f_k(u)}{\partial x} du} dv + x'(\tau_k^+) \right]$$

$$3. \quad \tau'_k = 0 \quad \text{or} \quad \tau'_k = - \left[ \frac{\partial g}{\partial x} f_k(\tau_k^-) \right]^{-1} \left( \frac{\partial g}{\partial \theta} + \frac{\partial g}{\partial x} x'(\tau_k^-) \right)$$

Recall:

$$x'(t) = \frac{\partial x(\theta, t)}{\partial \theta}$$

$$\tau'_k = \frac{\partial \tau_k(\theta)}{\partial \theta}$$



Cassandras et al, *Europ. J. Control*, 2010

# IPA PROPERTIES

Back to performance metric:  $L(\theta) = \sum_{k=0}^N \int_{\tau_k}^{\tau_{k+1}} L_k(x, \theta, t) dt$

NOTATION:  $L'_k(x, \theta, t) = \frac{\partial L_k(x, \theta, t)}{\partial \theta}$

Then: 
$$\frac{dL(\theta)}{d\theta} = \sum_{k=0}^N \left[ \underbrace{\tau'_{k+1} \cdot L_k(\tau_{k+1}) - \tau'_k \cdot L_k(\tau_k)}_{\text{What happens at event times}} + \underbrace{\int_{\tau_k}^{\tau_{k+1}} L'_k(x, \theta, t) dt}_{\text{What happens between event times}} \right]$$

What happens  
at event times

What happens  
between event times

# IPA PROPERTIES: **ROBUSTNESS**

**THEOREM 1:** If either 1,2 holds, then  $dL(\theta)/d\theta$  depends only on information available at event times  $\tau_k$ :

1.  $L(x, \theta, t)$  is independent of  $t$  over  $[\tau_k(\theta), \tau_{k+1}(\theta)]$  for all  $k$
2.  $L(x, \theta, t)$  is only a function of  $x$  and for all  $t$  over  $[\tau_k(\theta), \tau_{k+1}(\theta)]$ :

$$\frac{d}{dt} \frac{\partial L_k}{\partial x} = \frac{d}{dt} \frac{\partial f_k}{\partial x} = \frac{d}{dt} \frac{\partial f_k}{\partial \theta} = 0$$

[Yao and Cassandras, 2010]

$$\frac{dL(\theta)}{d\theta} = \sum_{k=0}^N \left[ \tau'_{k+1} \cdot L_k(\tau_{k+1}) - \tau'_k \cdot L_k(\tau_k) + \int_{\tau_k}^{\tau_{k+1}} \cancel{L'_t(x, \theta, t)} dt \right]$$

**IMPLICATION:** - Performance sensitivities can be obtained from information limited to event times, which is easily observed  
- ***No need to track system in between events !***

# IPA PROPERTIES : **ROBUSTNESS**

EXAMPLE WHERE THEOREM 1 APPLIES (simple tracking problem):

$$\begin{aligned} \min_{\theta, \phi} E \left[ \int_0^T [x(t) - g(\phi)] dt \right] &\Rightarrow \frac{\partial L}{\partial x} = 1 \\ \text{s.t. } \dot{x}_k &= a_k x_k(t) + u_k(\theta_k) + w_k(t) \\ k &= 1, \dots, N \end{aligned} \Rightarrow \frac{\partial f_k}{\partial x_k} = a_k, \quad \frac{\partial f_k}{\partial \theta_k} = \frac{du_k}{d\theta_k}$$

NOTE: THEOREM 1 provides *sufficient* conditions only.  
IPA still depends on info. limited to event times if

$$\begin{aligned} \dot{x}_k &= a_k x_k(t) + u_k(\theta_k, t) + w_k(t) \\ k &= 1, \dots, N \end{aligned}$$

for “nice” functions  $u_k(\theta_k, t)$ , e.g.,  $b_k \theta_k t$



# IPA PROPERTIES: **DECOMPOSABILITY**

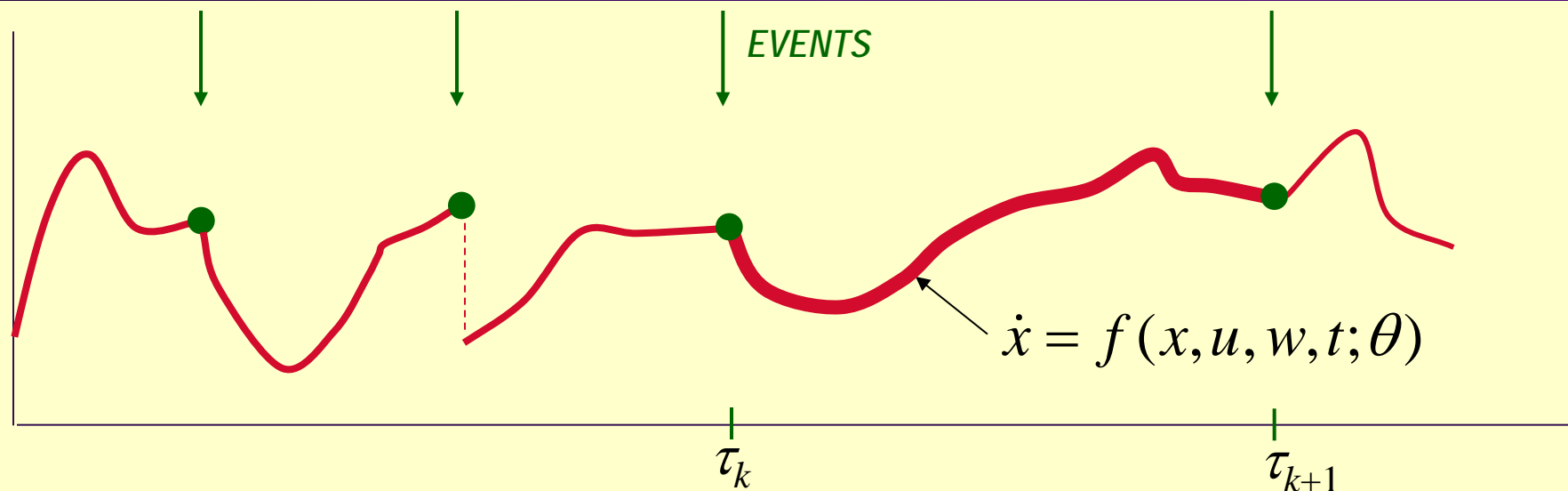
**THEOREM 2:** Suppose an endogenous event occurs at  $\tau_k$  with switching function  $g(x, \theta)$ .

If  $f_k(\tau_k^+) = 0$ , then  $x'(\tau_k^+)$  is independent of  $f_{k-1}$ .

If, in addition,  $\frac{dg}{d\theta} = 0$  then  $x'(\tau_k^+) = 0$

**IMPLICATION:** Performance sensitivities are often reset to 0  
 $\Rightarrow$  sample path can be conveniently **decomposed**

# IPA PROPERTIES



Evaluating  $x(t; \theta)$  requires full knowledge of  $w$  and  $f$  values (obvious)

However,  $\frac{dx(t; \theta)}{d\theta}$  may be *independent* of  $w$  and  $f$  values (*NOT* obvious)

It often depends only on:

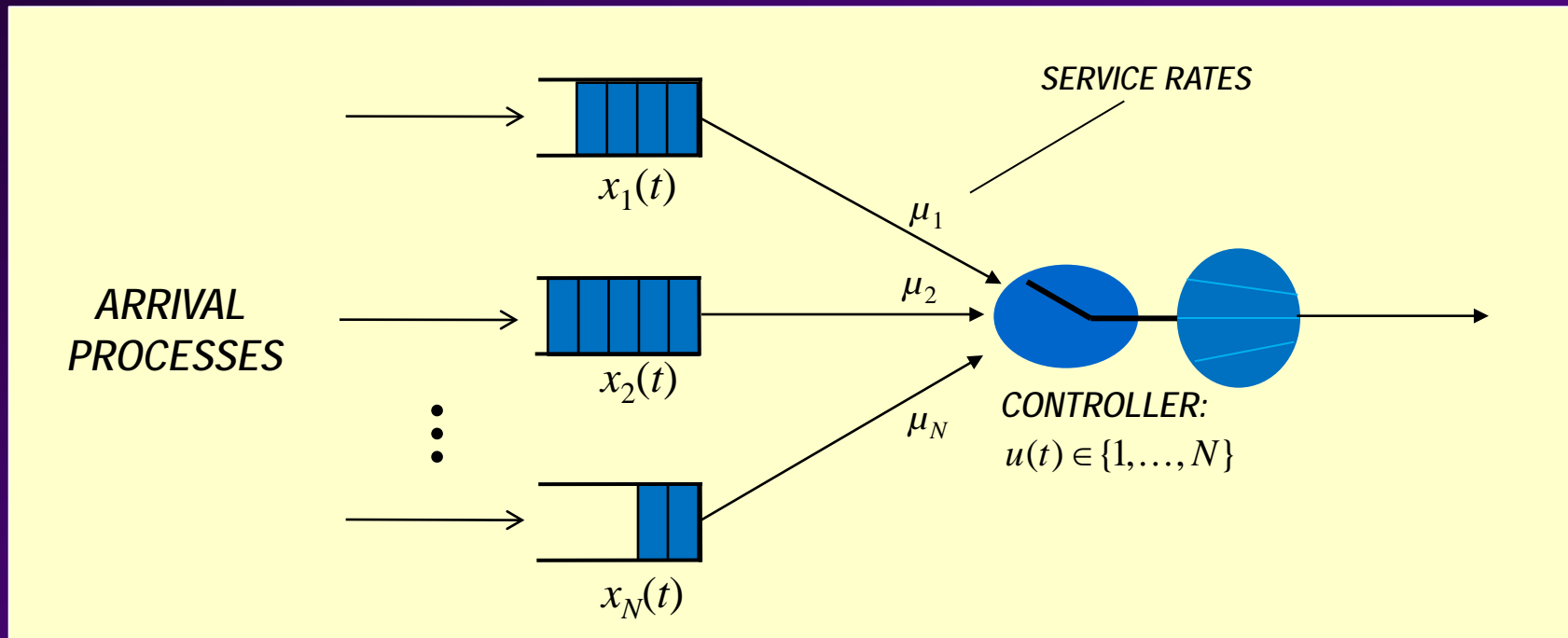
- event times  $\tau_k$
- possibly  $f(\tau_{k+1}^-)$

# IPA PROPERTIES

In many cases:

- *No need for a detailed model* (captured by  $f_k$ ) to describe state behavior in between events
- This explains why *simple abstractions of a complex stochastic system* can be adequate to perform sensitivity analysis and optimization, as long as event times are accurately observed and local system behavior at these event times can also be measured.
- This is true in *abstractions of DES as HS* since:  
Common performance metrics (e.g., workload) satisfy THEOREM 1

# THE CLASSIC SCHEDULING PROBLEM: $c\mu$ -RULE



- Problem: 
$$\min_{u(t) \in \{1, \dots, N\}} \frac{1}{T} E \left[ \int_0^T \sum_{i=1}^N c_i x_i(t) dt \right], \quad c_i > 0, i = 1, \dots, N.$$
- $c\mu$ -rule: Always serve the non-empty queue with highest  $c_i \mu_i$  value

NOTE:  $c\mu$  rule is an (almost) static control policy!

# OPTIMALITY OF $c\mu$ -RULE

- Deterministic model

*Smith, 1956*

- Classical Queueing Theory:

- $M/G/1$  system - *Cox and Smith, 1961*

- Discrete time, general arrivals, geometrically distributed service
  - *Baras et al., 1985; Buyukkoc et al., 1985*

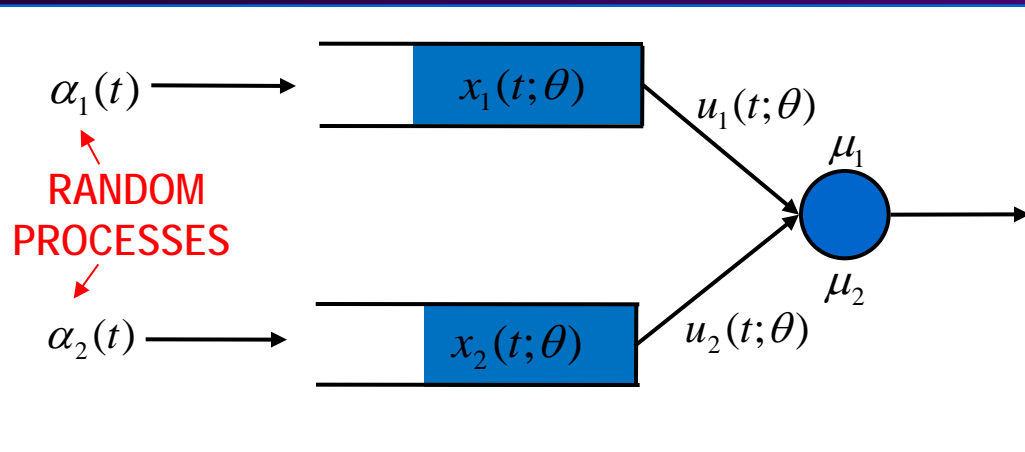
- Discrete time, service times with increasing/decreasing failure rates
  - *Hirayama et al., 1989*

- Fluid models:

- Deterministic - *Chen and Yao, 1993; Avram et al., 1995*

- Fluid limits (heavy traffic) – *Kingman, 1961; Whitt, 1968; Harrison, 1968; Mieghem, 1995*

# STOCHASTIC FLOW MODEL FOR SCHEDULING



Capacity Constraint:

$$\frac{u_1(t; \theta)}{\mu_1} + \frac{u_2(t; \theta)}{\mu_2} \leq 1$$

$$0 \leq u_n(t; \theta) \leq \mu_n$$

State dynamics:

$$f_n(t; \theta) = \frac{dx_n(t)}{dt^+} = \begin{cases} 0 & x_n(t) = 0, u_n(t) \geq \alpha_n(t) \\ \alpha_n(t) - u_n(t; \theta) & \text{otherwise} \end{cases}$$

$$u_1(t) = \begin{cases} \min\{\alpha_1(t), \mu_1 \theta(t)\} & x_1(t) = 0 \\ \mu_1 \theta(t) & x_1(t) > 0 \end{cases}$$

$$\theta(t) \in [0, 1]$$

$$u_2(t) = \begin{cases} \min\left\{\alpha_2(t), \mu_2 \left(1 - \frac{u_1(t)}{\mu_1}\right)\right\} & x_2(t) = 0 \\ \mu_2 \left(1 - \frac{u_1(t)}{\mu_1}\right) & x_2(t) > 0 \end{cases}$$

# IPA FOR LINEAR HOLDING COSTS

■ Sample function:

$$Q(\theta) = \frac{1}{T} \int_0^T [c_1 x_1(t) + c_2 x_2(t)] dt$$

**THEOREM:** If  $c_1\mu_1 > c_2\mu_2$ , then  $Q'(\theta) < 0$

➡  $\theta^*(t) = \begin{cases} 1 & x_1(t) > 0 \\ \frac{\alpha_1(t)}{\mu_1} & x_1(t) = 0 \end{cases}$  ←  $c\mu$ -rule is optimal

Proof: Use IPA CALCULUS to determine  $Q'(\theta)$  and show it is  $< 0$

NOTE: Result independent of inflow rate process  $\alpha_n(t)$   
 $\Rightarrow$  Universality of  $c\mu$ -rule !

*Kebarighotbi and Cassandras, J. DEDS, 2011*

# CONCLUSIONS

- Seek to combine **TIME-DRIVEN** with **EVENT-DRIVEN** Control, Communication, and Optimization and exploit their relative advantages and disadvantages
- **EVENT-DRIVEN** Control in Distributed Wireless Systems:
  - *Act only when necessary (when specific events occur)*
- **EVENT-DRIVEN** Sensitivity Analysis for Hybrid System
  - *Sensitivities depend mostly on events and are robust with respect to noise*



THANK  
YOU

谢谢你

