

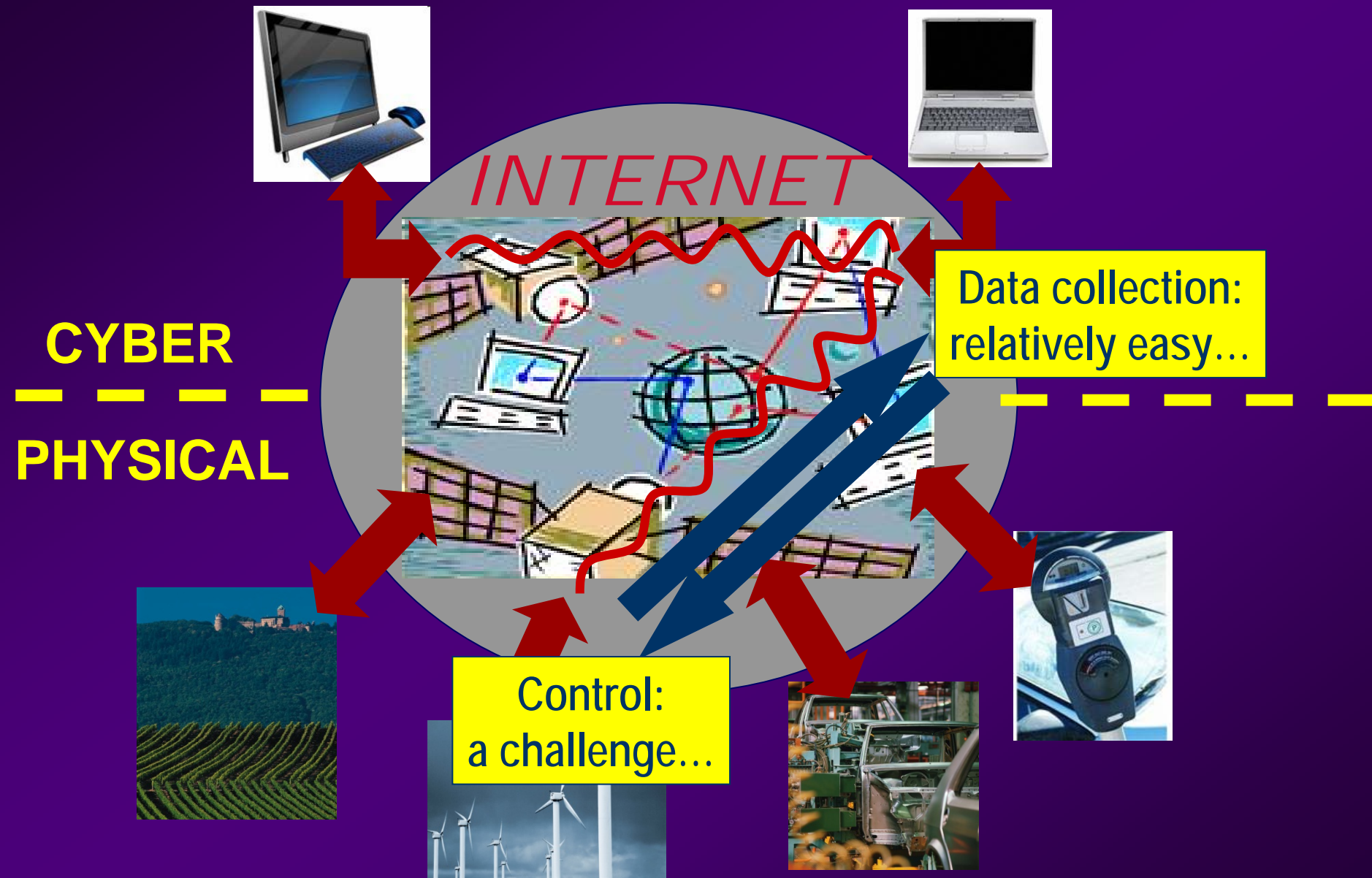
CONTROL AND OPTIMIZATION IN CYBERPHYSICAL SYSTEMS: FROM SENSOR NETWORKS TO "SMART PARKING" APPS

C. G. Cassandras

Division of Systems Engineering

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

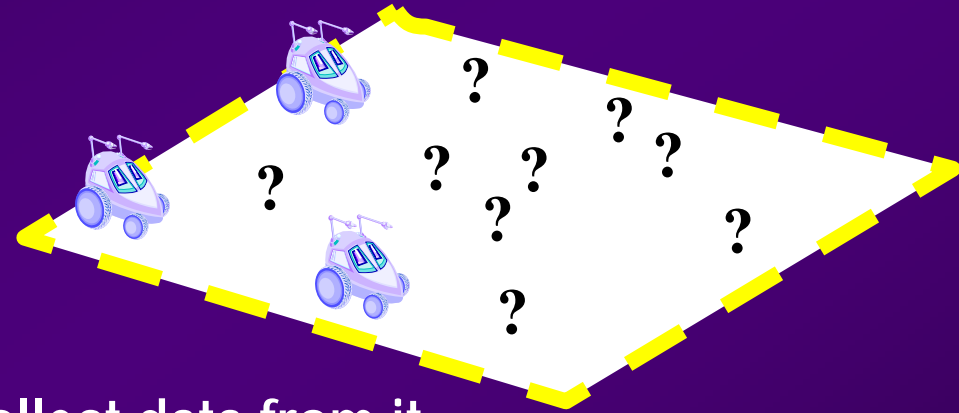
CYBER-PHYSICAL SYSTEMS



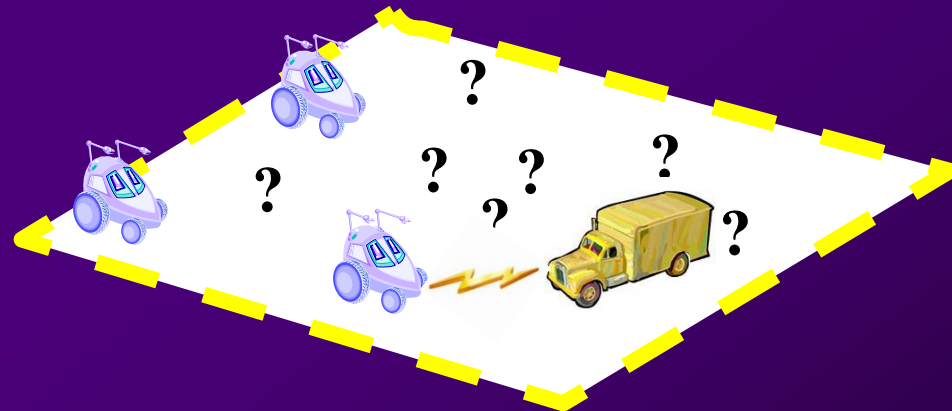
SENSOR NETWORK AS A CONTROL SYSTEM

What is the function of a SENSOR NETWORK?

1. Seek and detect “Data Sources”
(or “Targets”)



2. Once a Data Source is detected, collect data from it,
track it if mobile



3. Continue to seek data sources while collecting data from
detected sources

OUTLINE

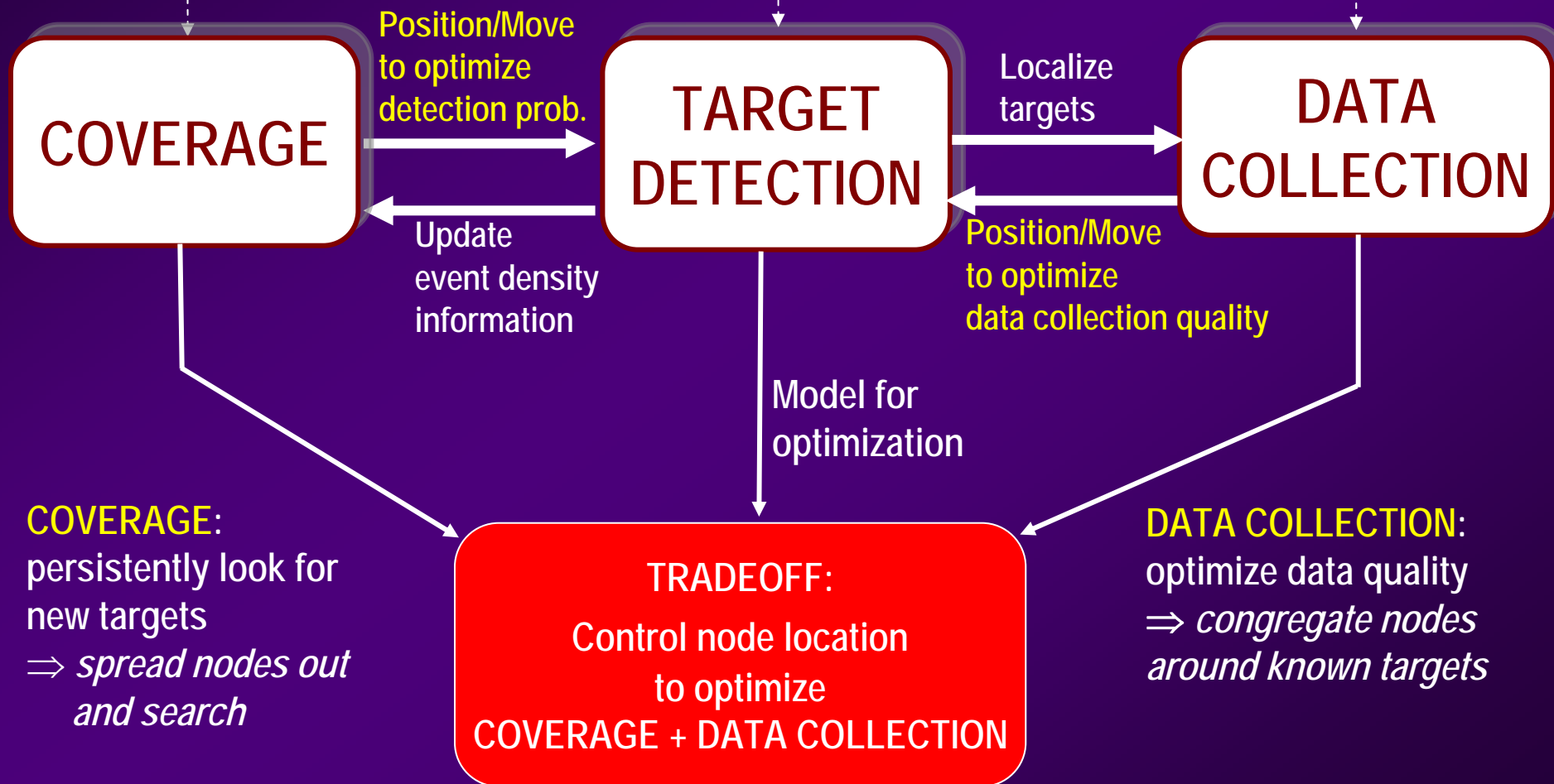
- Sensor Networks as Control Systems
- **No** knowledge of mission space:
Coverage control, Persistent Monitoring
- **Full** knowledge of mission space:
Data Collection, Data Harvesting, Reward Maximization
- Distributed Optimization Framework
- Information exchange among nodes:
Event-driven communication
- Sensor + Actuation Networks: **"Smart Parking"** system

SENSOR NETWORK AS A CONTROL SYSTEM

Know *nothing* - must deploy resources (how many? where?)
- Cooperate but operate autonomously
- Manage *Communication, Energy*

Data fusion, build prob. map of target locations (static) or trajectories (dynamic)

Know *everything* - must deploy resources to maximize benefit from interacting with data sources (targets): track, get data
- Manage *Communication, Energy*



COVERAGE:
persistently look for new targets
⇒ *spread nodes out and search*

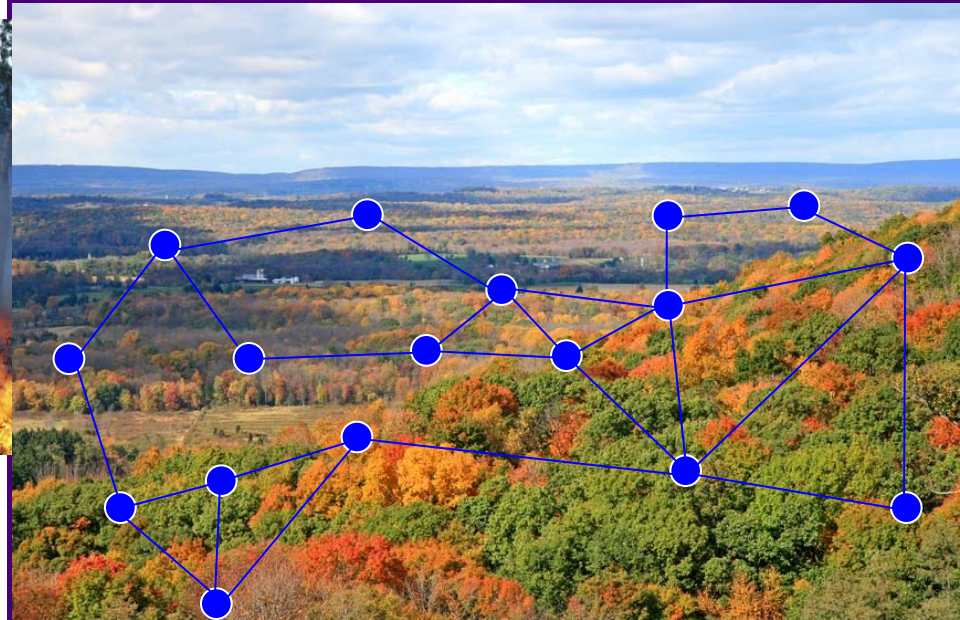
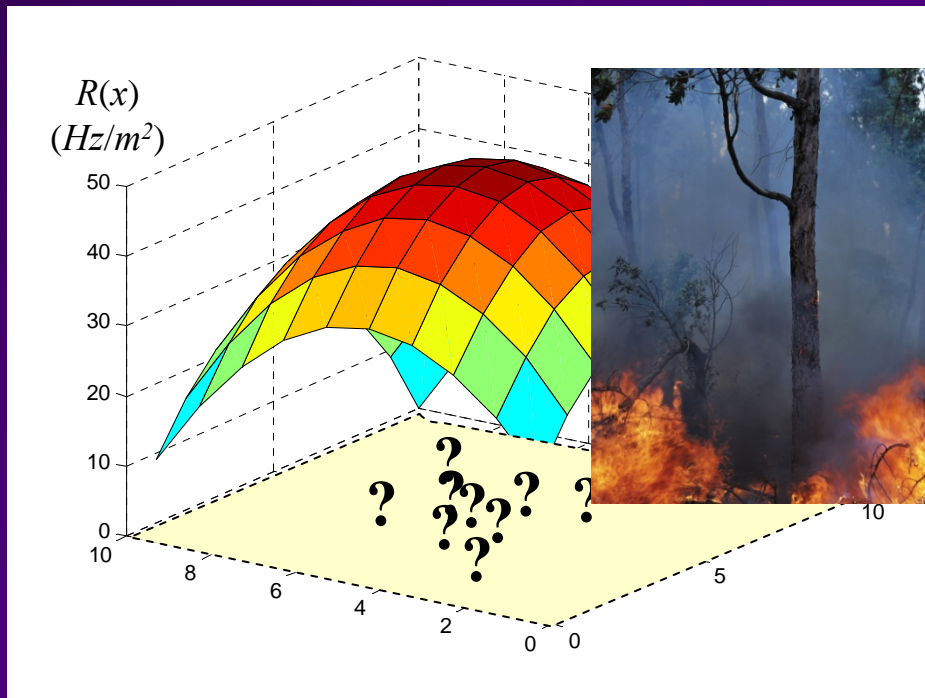
DATA COLLECTION:
optimize data quality
⇒ *congregate nodes around known targets*

COVERAGE

MOTIVATIONAL PROBLEM: **COVERAGE CONTROL**

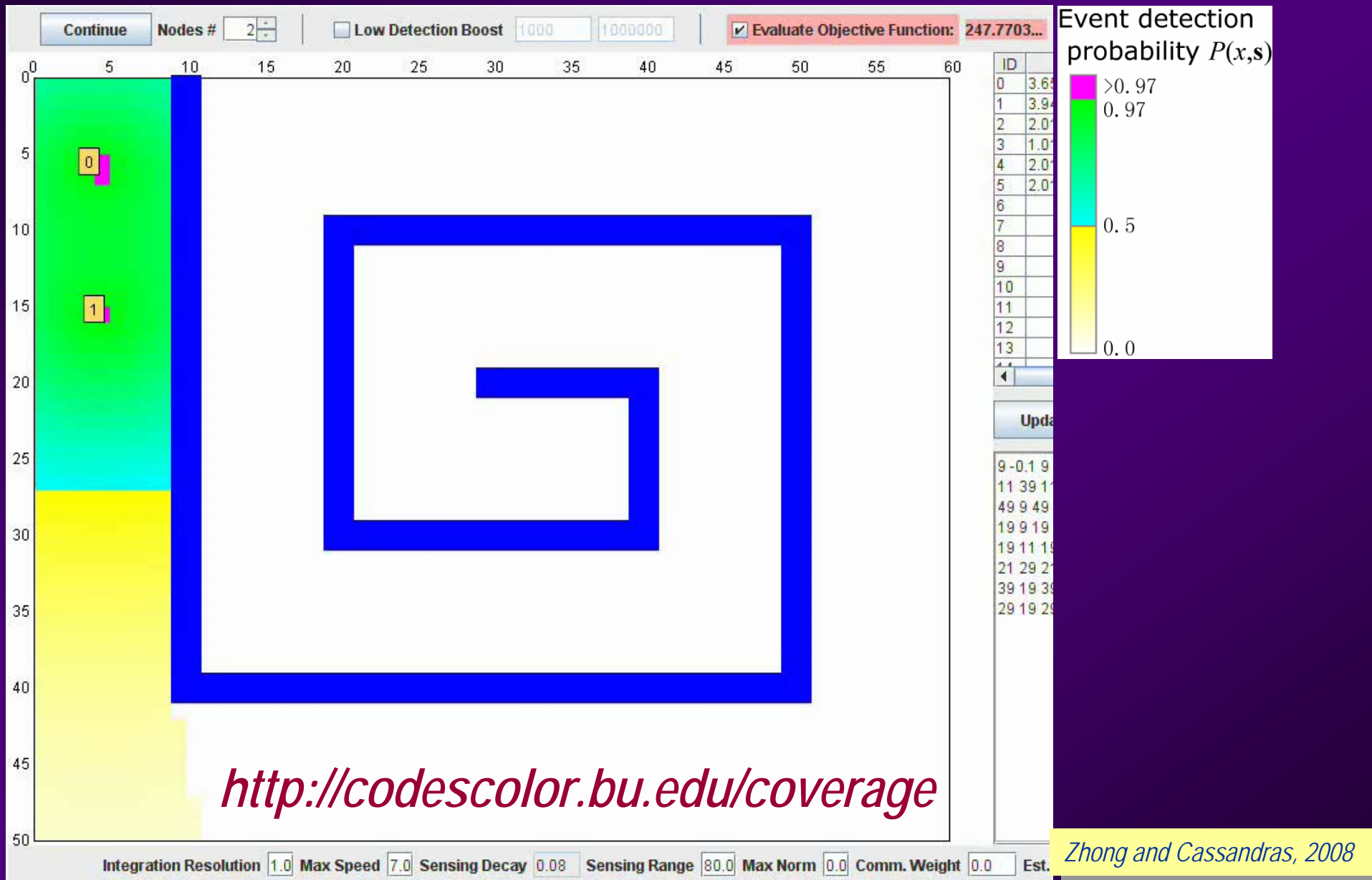
Deploy sensors to maximize “event” detection probability

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



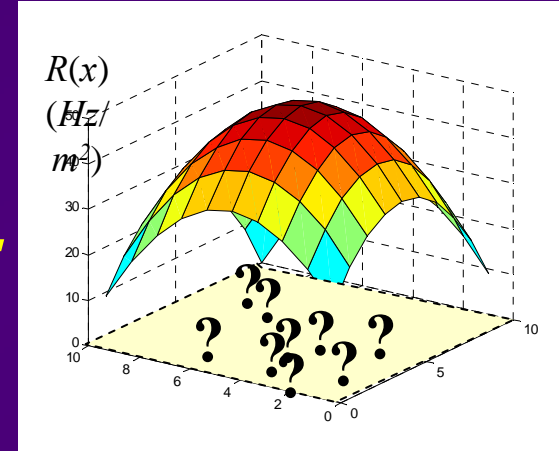
Perceived event density (data sources) over given region (mission space)

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:

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

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

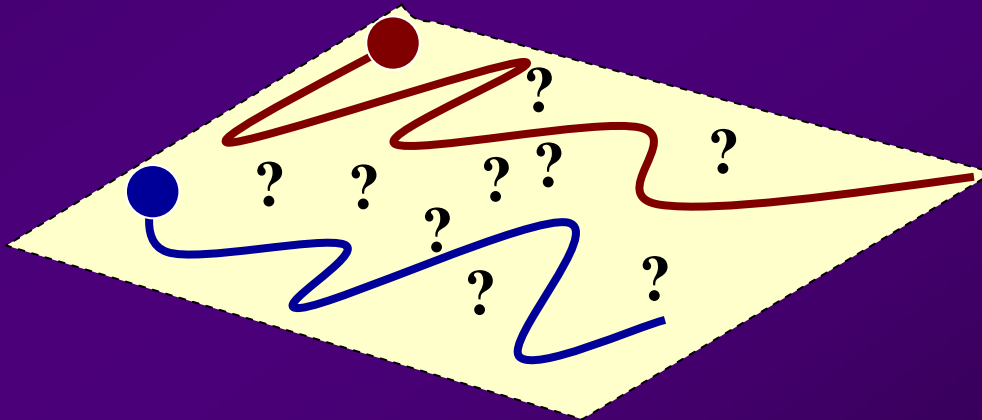
*Cassandras and Li, 2005
Zhong and Cassandras, 2011*

*PERSISTENT
MONITORING
(PERSISTENT SEARCH,
SURVEILLANCE)*

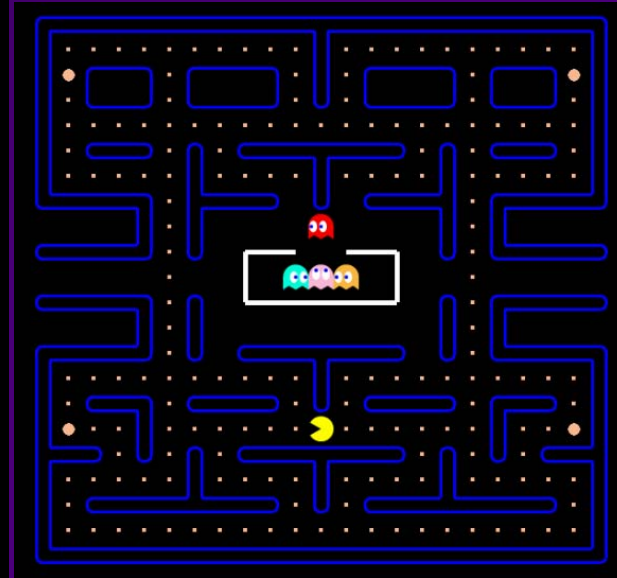
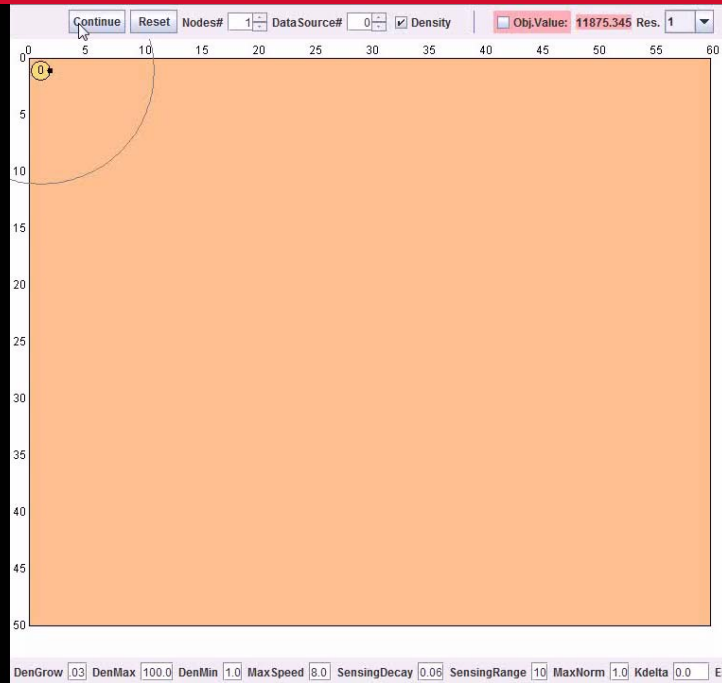
COVERAGE CONTROL v PERSISTENT MONITORING

PERSISTENT MONITORING:

- environment **cannot be fully covered** by stationary team of nodes
- all areas of mission space must be visited infinitely often
- minimize some measure of overall uncertainty



PERSISTENT SEARCH IN 2D MISSION SPACE



Agents play a **cooperative** PACMAN game against “uncertainty” which **continuously regenerates...**

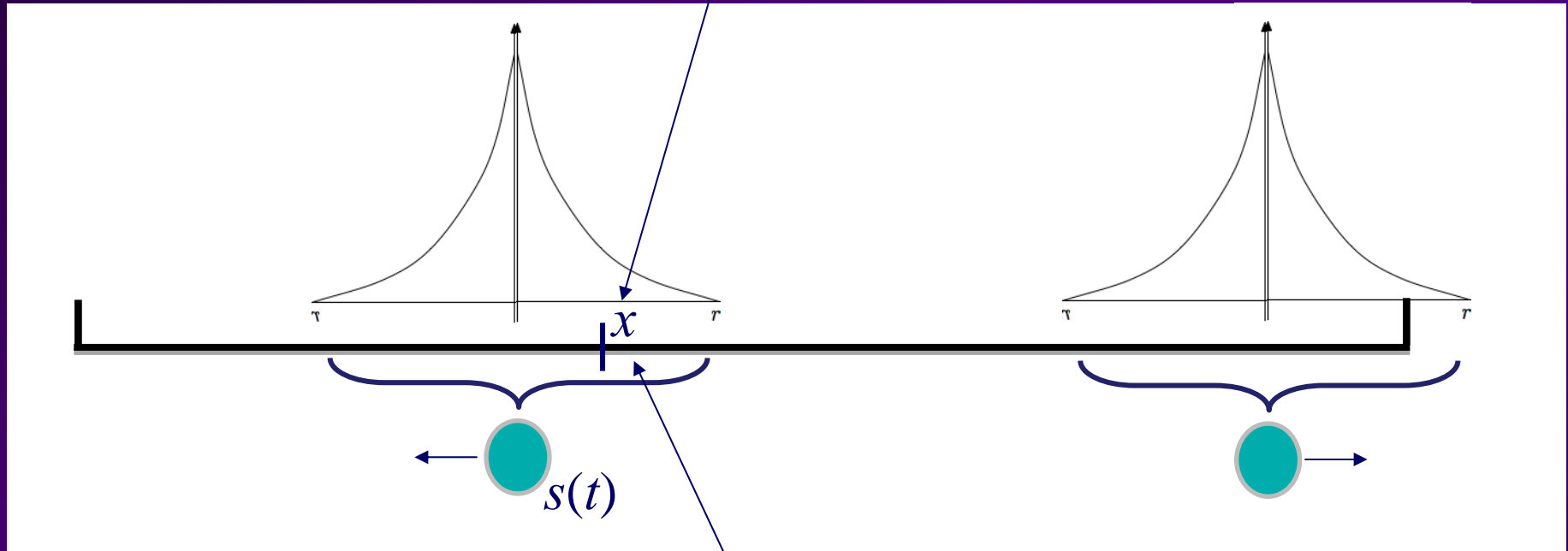
Dark brown:
HIGH uncertainty

White:
NO uncertainty

JAVA multi-agent simulator designed to interactively test various controllers. Polygonal obstacles may be added to the environment.
<http://codescolor.bu.edu/simulators/density/density.html>

PERSISTENT MONITORING PROBLEM

SENSING MODEL: $p(x,s)$ Probability agent at s senses point x

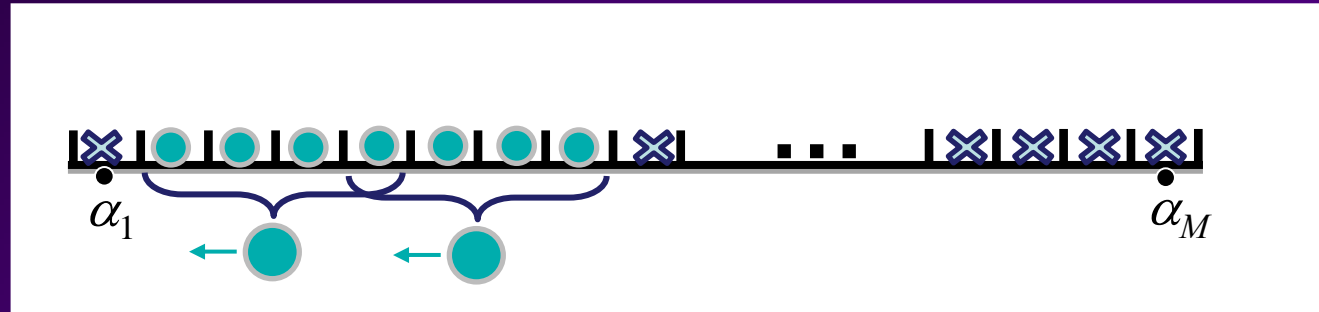


UNCERTAINTY MODEL: Associate to x *Uncertainty Function* $R(x,t)$ such that

$$\dot{R}(x,t) = \begin{cases} 0 & \text{if } R(x,t) = 0, A(x) < Bp(x, s(t)) \\ A(x) - Bp(x, s(t)) & \text{otherwise} \end{cases}$$

PERSISTENT MONITORING PROBLEM

Partition mission space $\Omega = [0, L]$ into M intervals:



For each interval $i = 1, \dots, M$ define *Uncertainty Function* $R_i(t)$:

$$\dot{R}_i(t) = \begin{cases} 0 & \text{if } R_i(t) = 0, A_i < BP_i(\mathbf{s}(t)) \\ A_i - BP_i(\mathbf{s}(t)) & \text{otherwise} \end{cases}$$

$$P_i(\mathbf{s}) = 1 - \prod_{j=1}^N [1 - p_i(s_j)]$$

$$p_i(s_j) \equiv p_j(\alpha_i, s_j)$$

where $P_i(\mathbf{s})$ = joint prob. i is sensed by agents located at $\mathbf{s} = [s_1, \dots, s_N]$

OPTIMAL CONTROL PROBLEM

Determine $u_1(t), \dots, u_N(t)$ such that

$$\min_{u_1, \dots, u_N} J = \frac{1}{T} \int_0^T \sum_{i=1}^M R_i(t) dt$$

Uncertainty
measure

s.t.

$$\dot{s}_n = u_n, \quad |u_n(t)| \leq 1, \quad 0 \leq s_n(t) \leq L$$

Agent dynamics

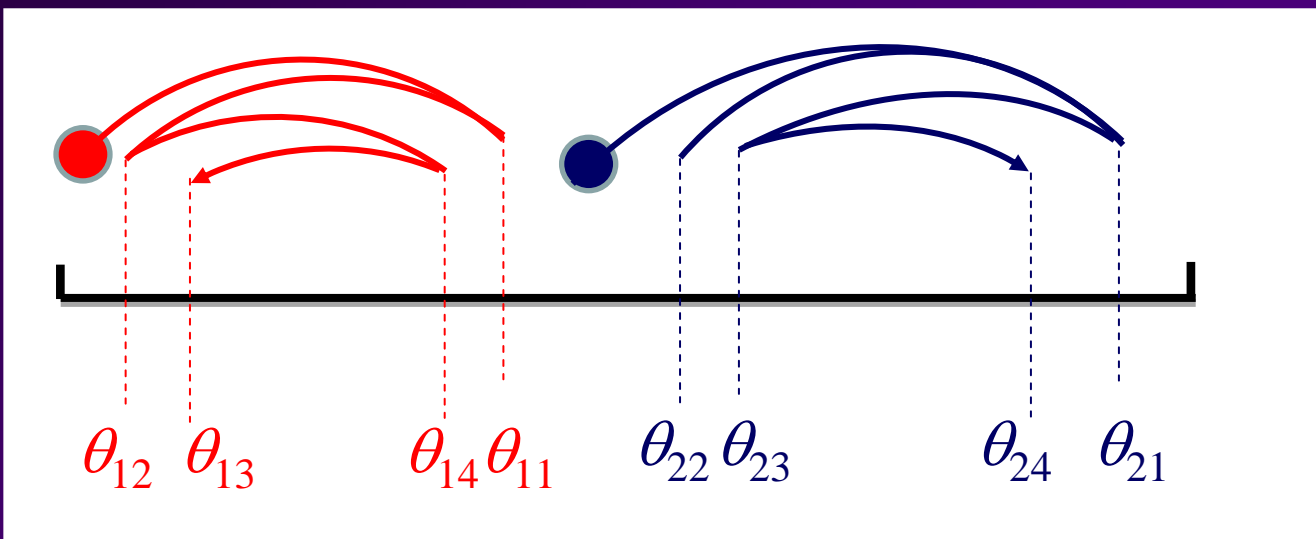
$$\dot{R}_i(t) = \begin{cases} 0 & \text{if } R_i(t) = 0, A_i < BP_i(\mathbf{s}(t)) \\ A_i - BP_i(\mathbf{s}(t)) & \text{otherwise} \end{cases}$$

Uncertainty
dynamics

$$p_j(x, s_j) = \begin{cases} 1 - \frac{|x - s_j|}{r_j} & \text{if } |x - s_j| \leq r_j \\ 0 & \text{if } |x - s_j| > r_j \end{cases}$$

Sensing model

OPTIMAL CONTROL SOLUTION



Optimal trajectory is fully characterized by parameter vectors:

$$\theta_j = [\theta_{j1} \cdots \theta_{jS}], \quad j = 1, \dots, N$$

such that agent j switches

from $u_j^*(t) = 1$ to $u_j^*(t) = -1$ at $s_j = \theta_{jk}$, if k is odd

from $u_j^*(t) = -1$ to $u_j^*(t) = 1$ at $s_j = \theta_{jk}$, if k is even

Cassandras, Lin, Ding, 20012

DATA COLLECTION

COVERAGE + DATA COLLECTION

Recall tradeoff:

COVERAGE:

persistently look for
new targets
 \Rightarrow *spread nodes out*



TRADEOFF:
Control node location
to optimize
COVERAGE + DATA COLLECTION



DATA COLLECTION:

optimize data quality
 \Rightarrow *congregate nodes
around known targets*

MODIFIED DISTRIBUTED OPTIMIZATION OBJECTIVE:

collect info from detected data sources (targets) while maintaining
a good coverage to detect future events

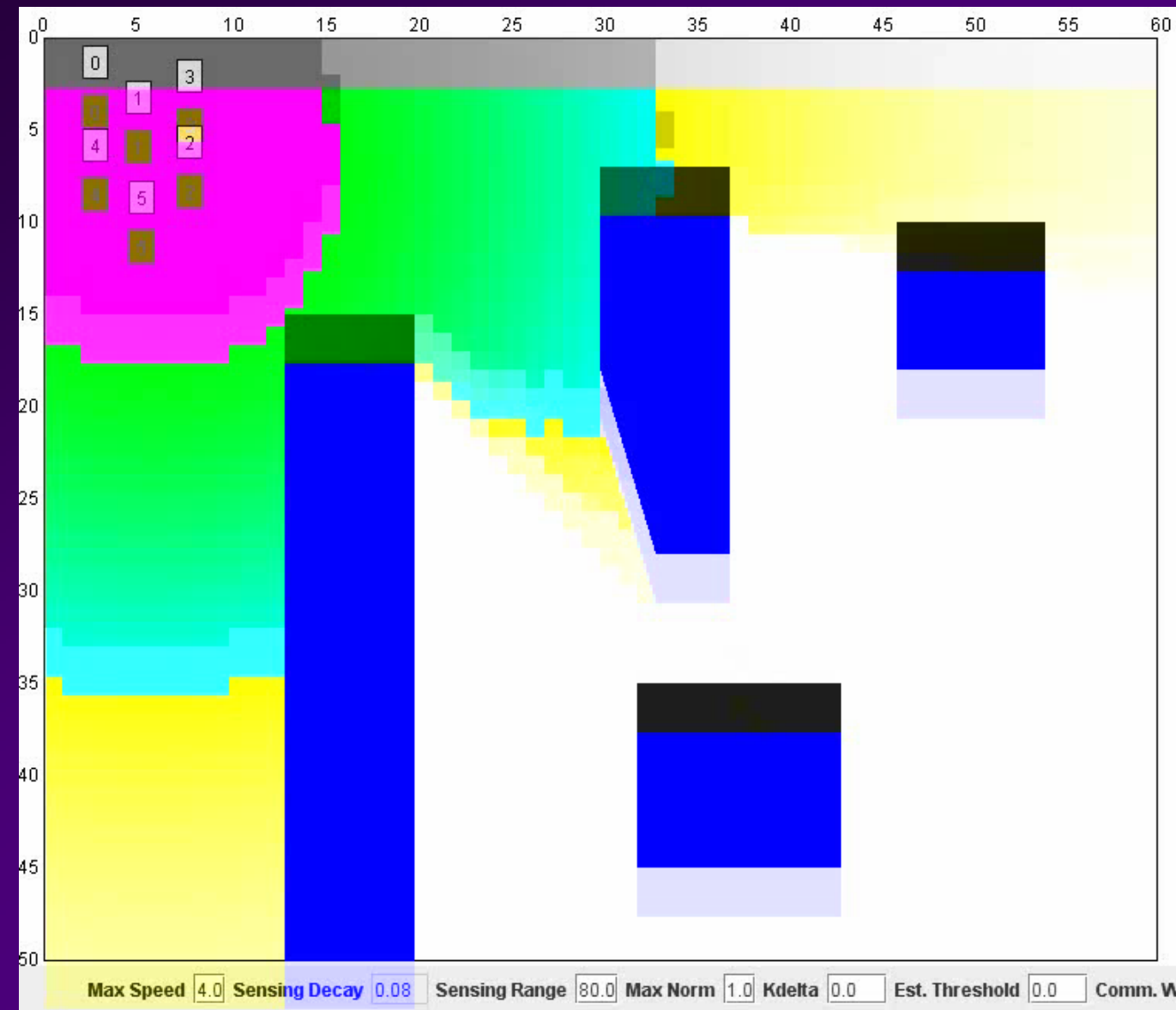
$$H(\mathbf{s}, t) = \int_{\Omega} R(x)P(x, \mathbf{s})dx + \beta \sum_{u \in \mathcal{D}_t} S(u)F(u, \mathbf{s})$$

$S(u)$: data source value

\mathcal{D}_t : set of data sources,
estimated based on **sensor observations**

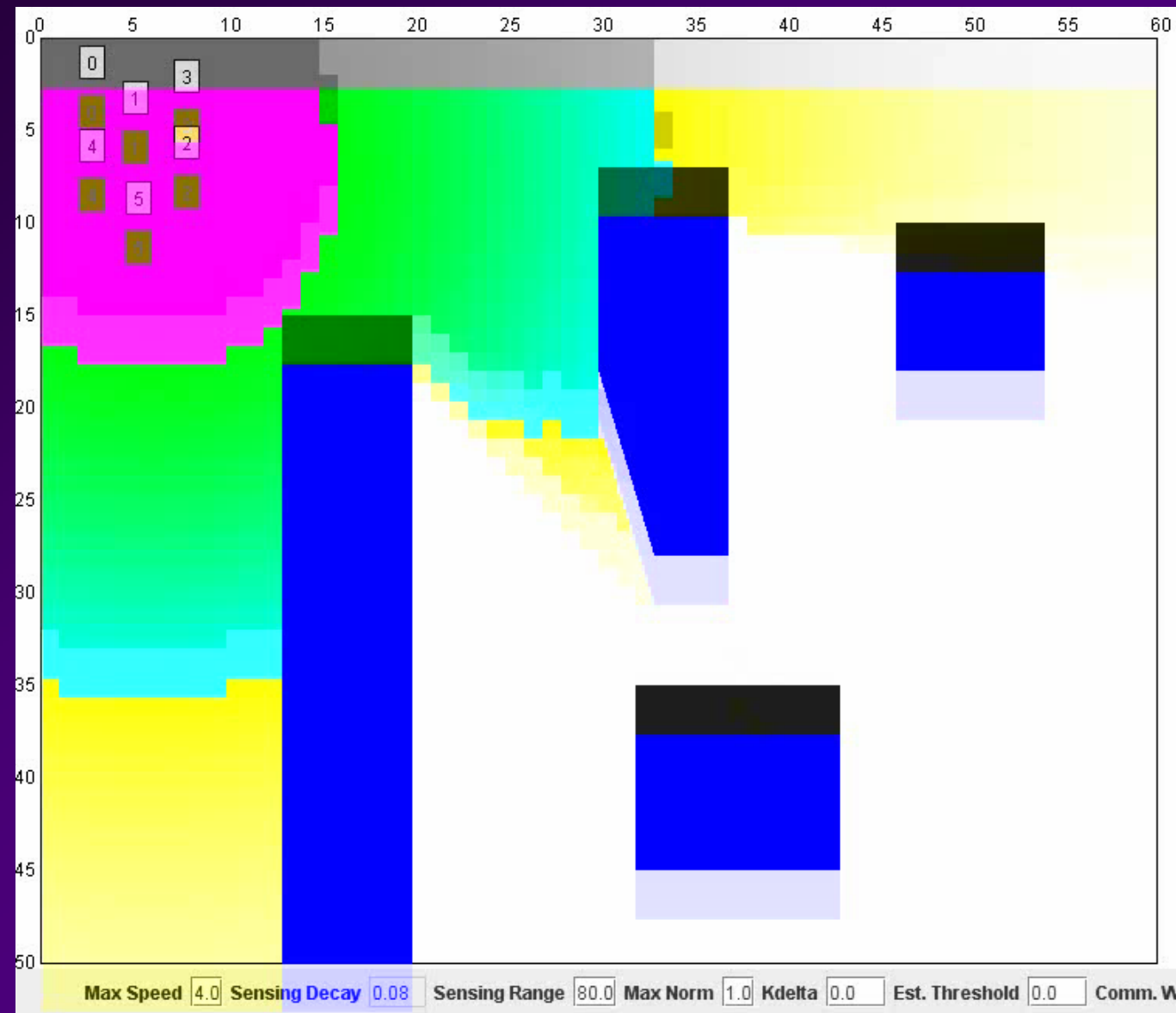
$F(u, \mathbf{s})$: joint data collection
quality at u
(e.g., covariance)

DEMO: REACTING TO EVENT DETECTION



Important to note:
There is no external control causing this behavior.
Algorithm includes tracking functionality automatically

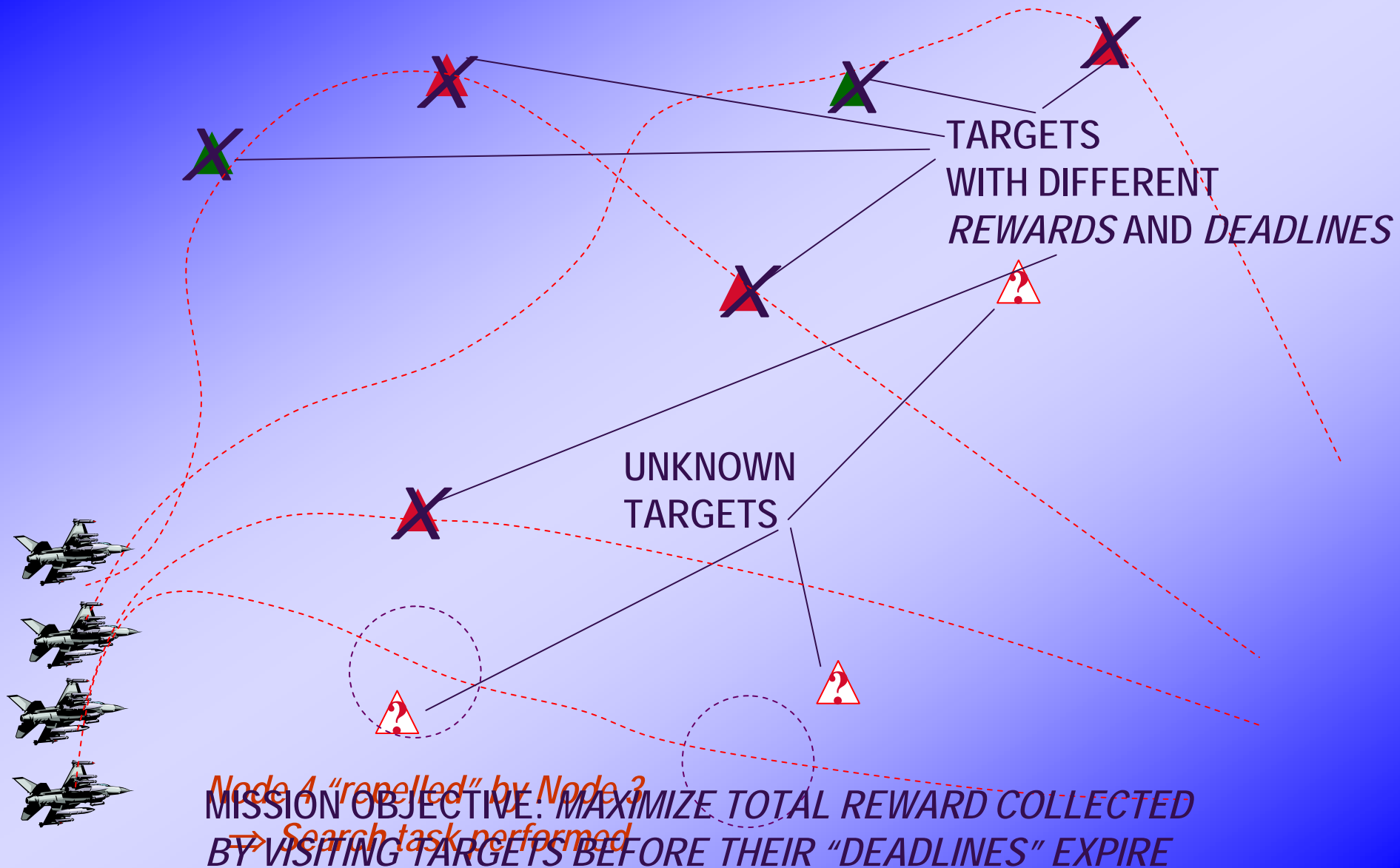
DEMO: REACTING TO EVENT DETECTION



Important to note:
There is no external control causing this behavior.
Algorithm includes tracking functionality automatically

*DATA COLLECTION:
REWARD MAXIMIZATION,
DATA HARVESTING*

REWARD MAXIMIZATION MISSION



This is like the notorious TRAVELING SALESMAN problem, except that...

- ... there are **multiple** (cooperating) salesmen
- ... there are **deadlines** + time-varying rewards
- ... environment is **stochastic**
(nodes may fail, threats damage nodes, etc.)

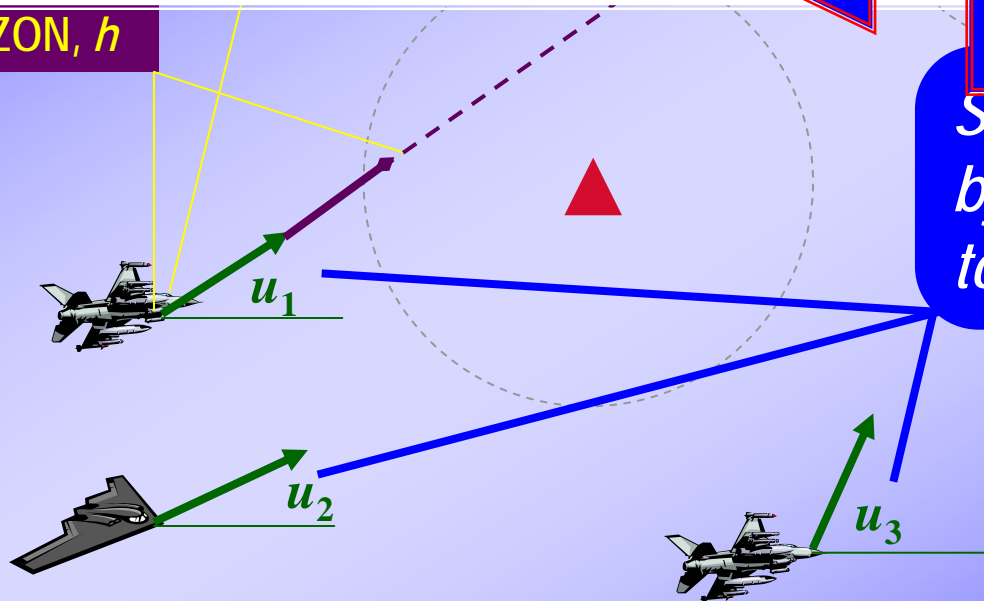
COOPERATIVE RECEDING HORIZON (CRH) CONTROL: *MAIN IDEA*

- Do not attempt to assign nodes to targets
- Cooperatively steer nodes towards “high expected reward” regions
- Repeat process periodically/on-event
- Worry about final node-target assignment at the last possible instant

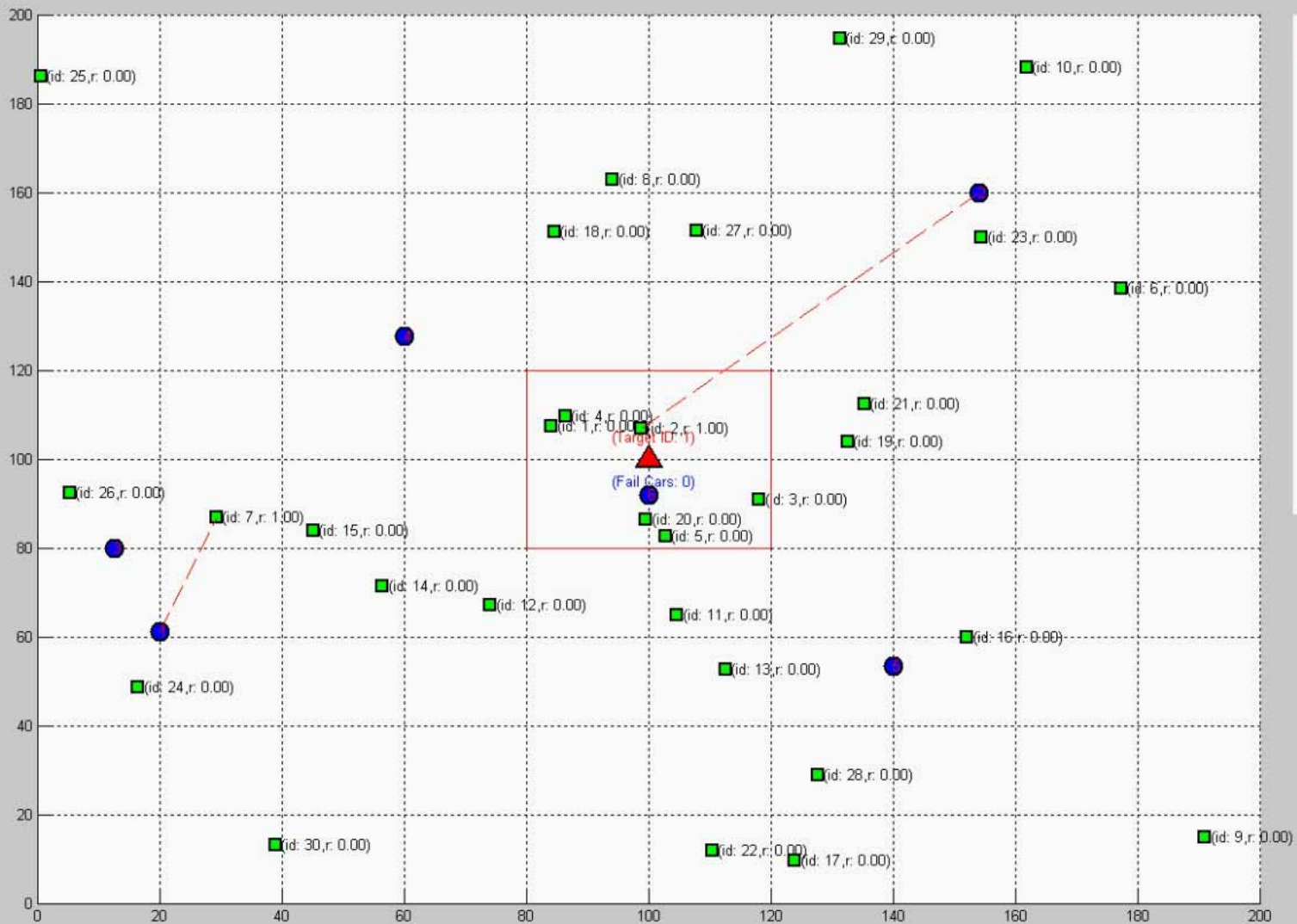
Turns out nodes converge to targets on their own!

*Solve optimization problem by selecting all u_i to maximize total *expected* rewards over H*

HORIZON, h



II. 2 Robots, 4 Targets Case



Car Info List						
ID	Status	Dest	MR	DR	lambda	feasibleSpots
1	7	1	200	200	0.986	[1,2,3,4,5,7,]
2	2	1	200	200	0.356	[1,2,3,4,5,6,]

Waiting
List

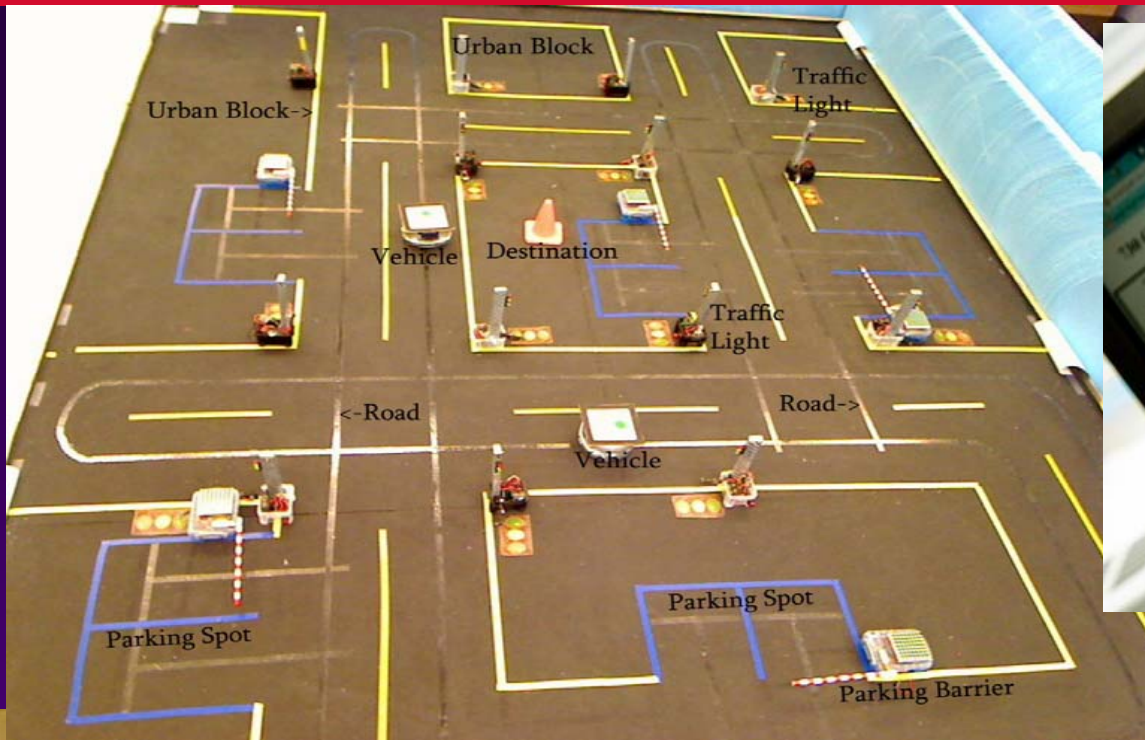
3
4
5
6

Reserving
List

1
2

Reject List

BOSTON UNIVERSITY TEST BEDS



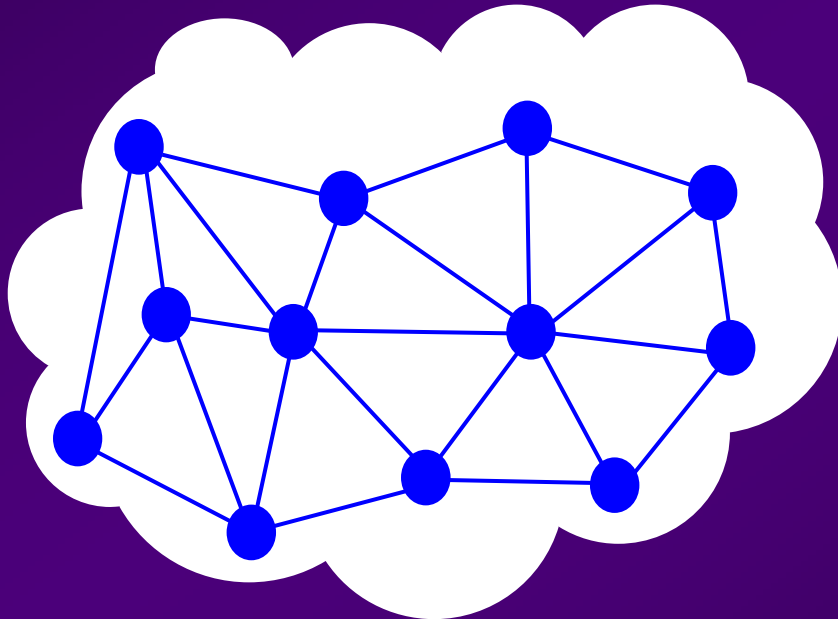
*THE BIGGER PICTURE:
DISTRIBUTED
OPTIMIZATION*

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



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

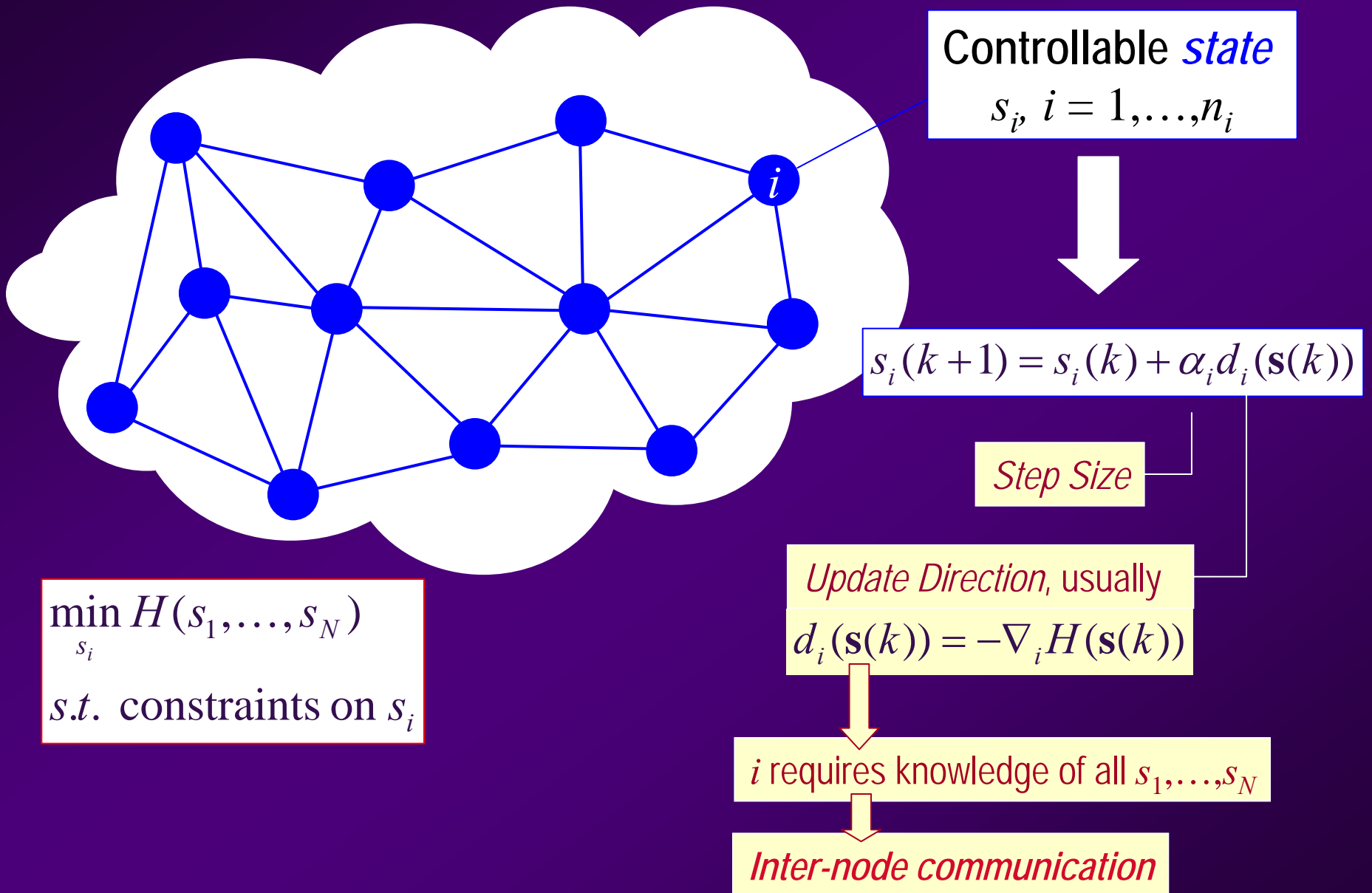
s.t. constraints on s_1

⋮

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

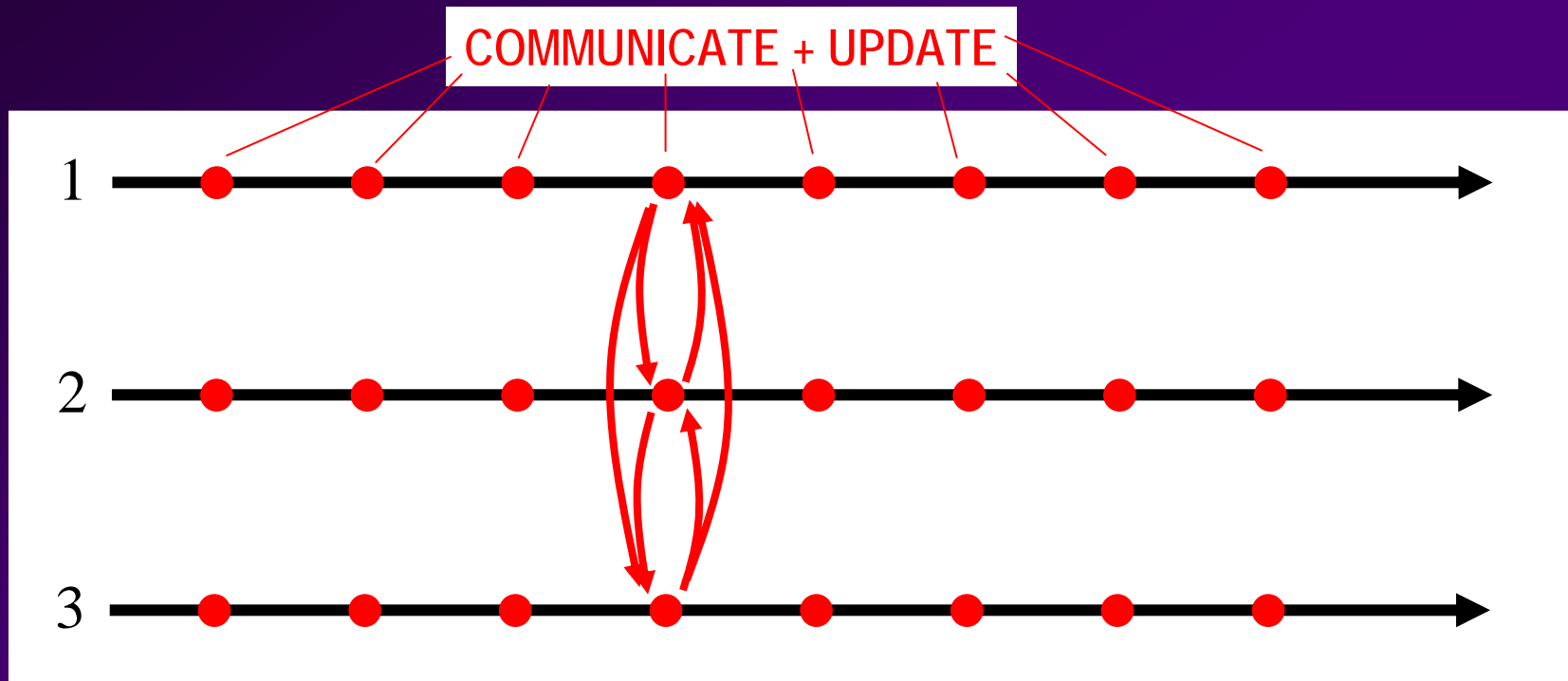
s.t. constraints on s_N

DISTRIBUTED COOPERATIVE OPTIMIZATION



*HOW MUCH
COMMUNICATION
FOR
OPTIMAL COOPERATION ?*

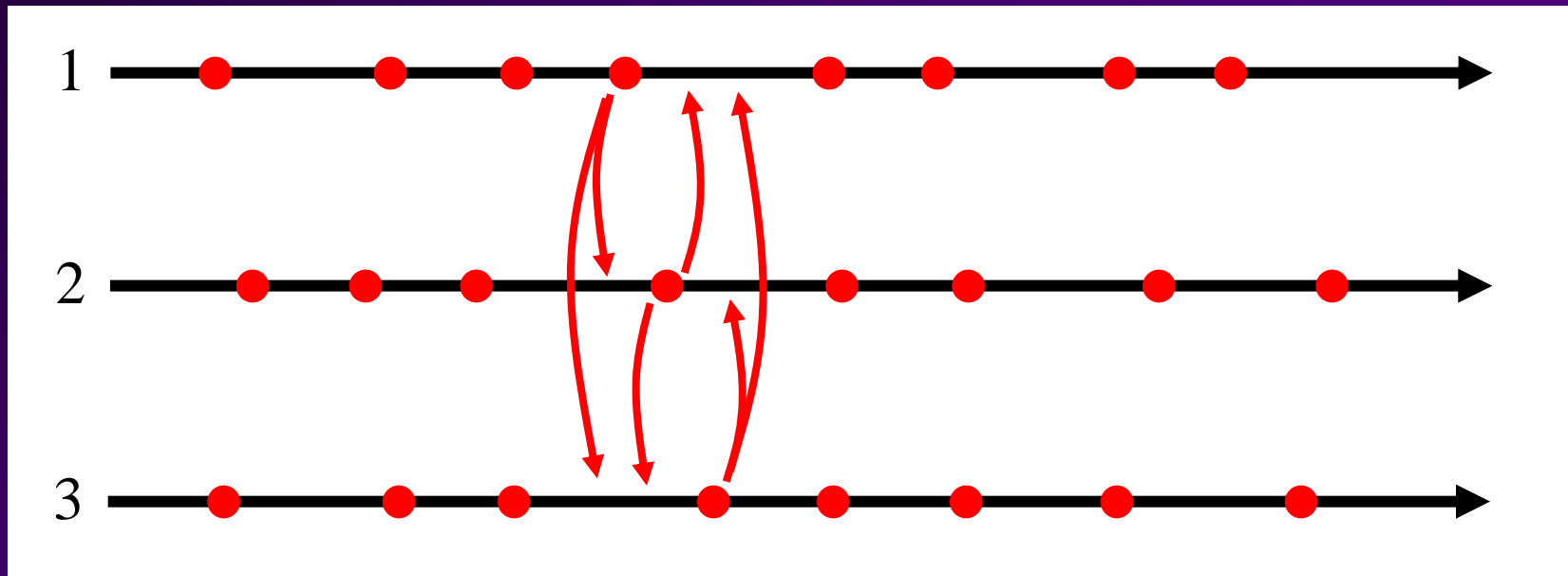
SYNCHRONIZED (TIME-DRIVEN) COOPERATION



Drawbacks:

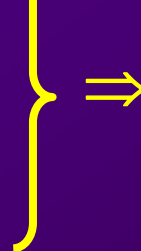
- Excessive communication (critical in wireless settings!)
- Faster nodes have to wait for slower ones
- Clock synchronization infeasible
- Bandwidth limitations
- Security risks

ASYNCHRONOUS COOPERATION



- Nodes not synchronized, delayed information used

Update frequency for each node
is bounded
+
technical conditions



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

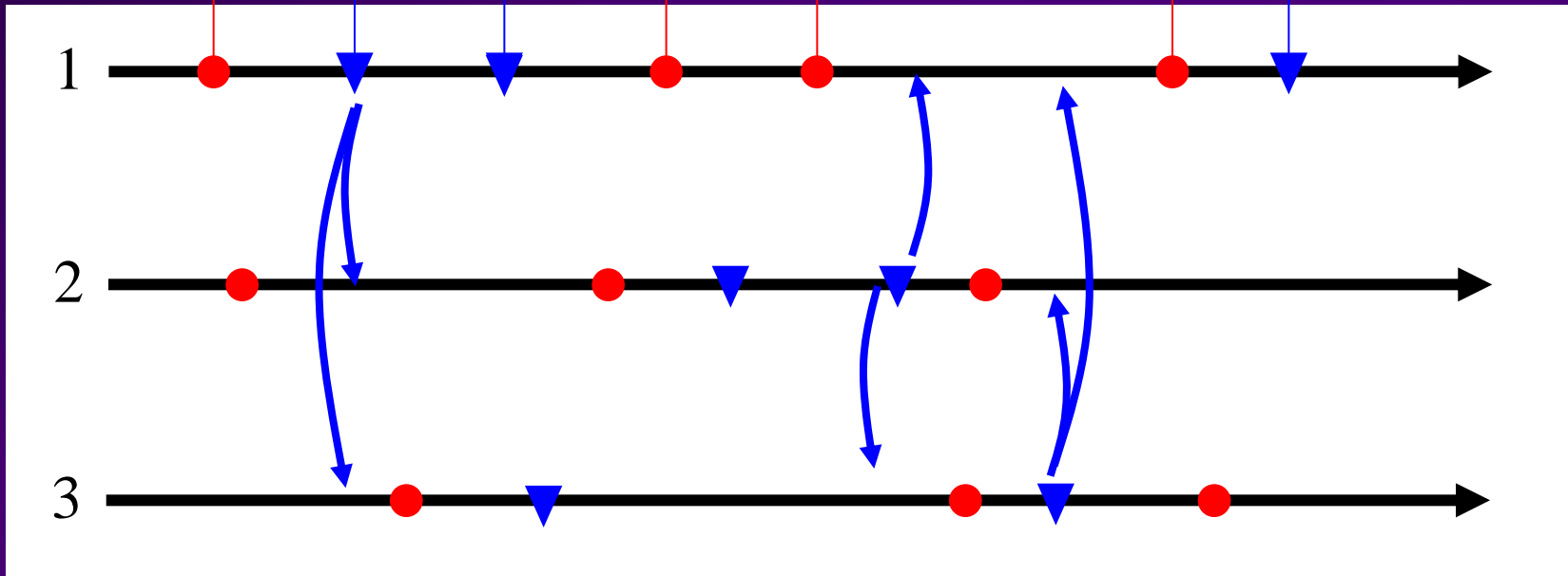
converges

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

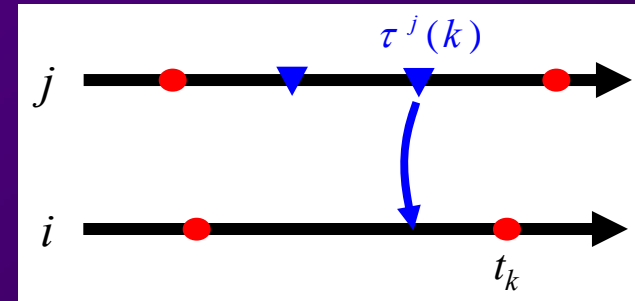
WHEN SHOULD A NODE COMMUNICATE?

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**, $x_i^j(t)$

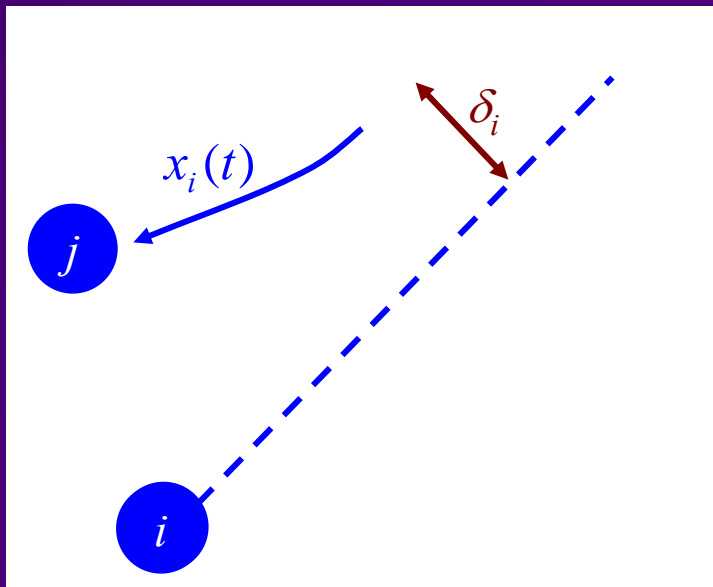
... and evaluates an ERROR FUNCTION $g(x_i(t), x_i^j(t))$

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 δ_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 α and K_δ such that

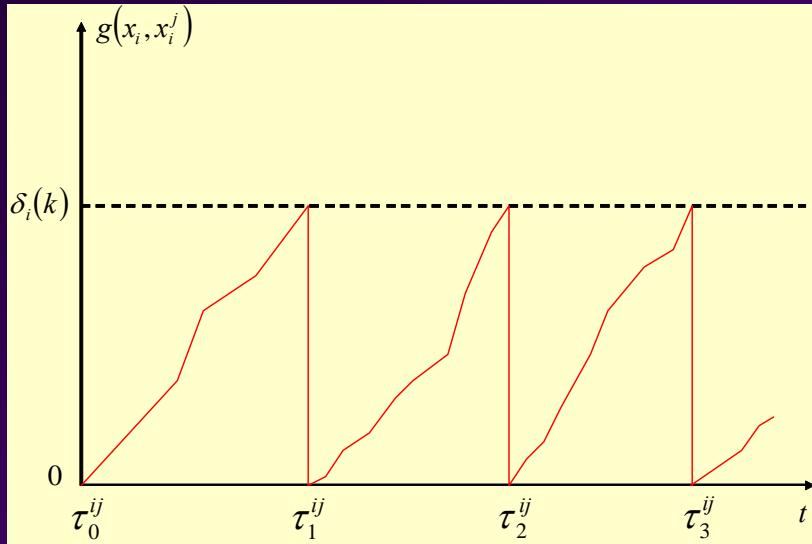
$$\lim_{k \rightarrow \infty} \nabla H(\mathbf{s}(k)) = 0$$

Zhong and Cassandras, IEEE TAC, 2010

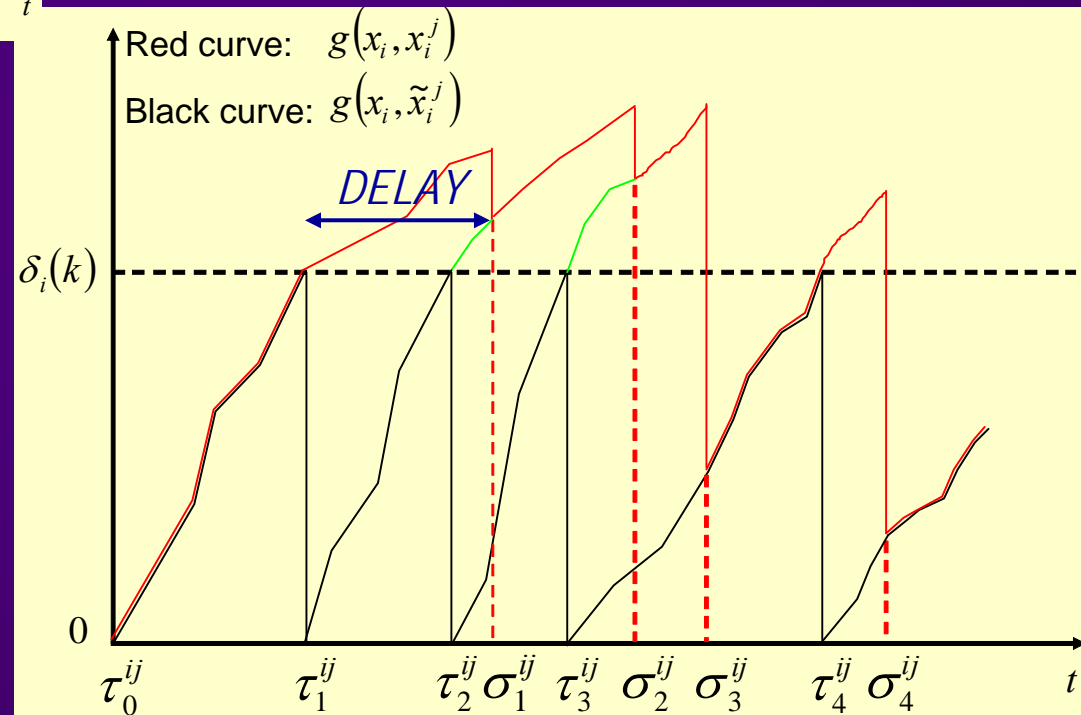
INTERPRETATION:

*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.

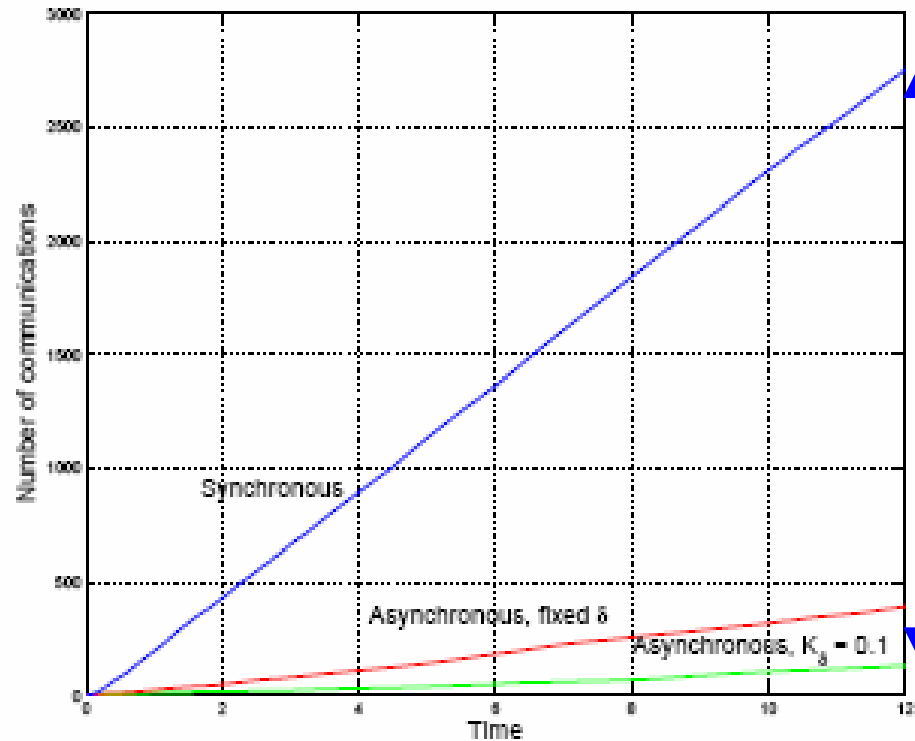
THEOREM: Under certain conditions, there exist positive constants α and K_δ such that

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

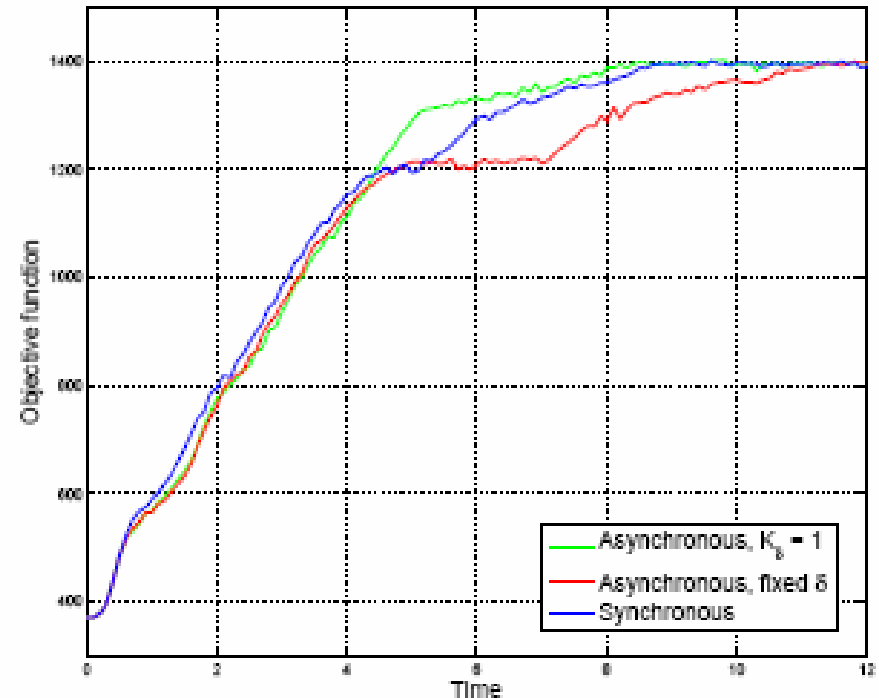
NOTE: The requirements on α and K_δ depend on D and they are tighter.

Zhong and Cassandras, IEEE TAC, 2010

SYNCHRONOUS v ASYNCHRONOUS OPTIMAL COVERAGE PERFORMANCE



Energy savings + Extended lifetime



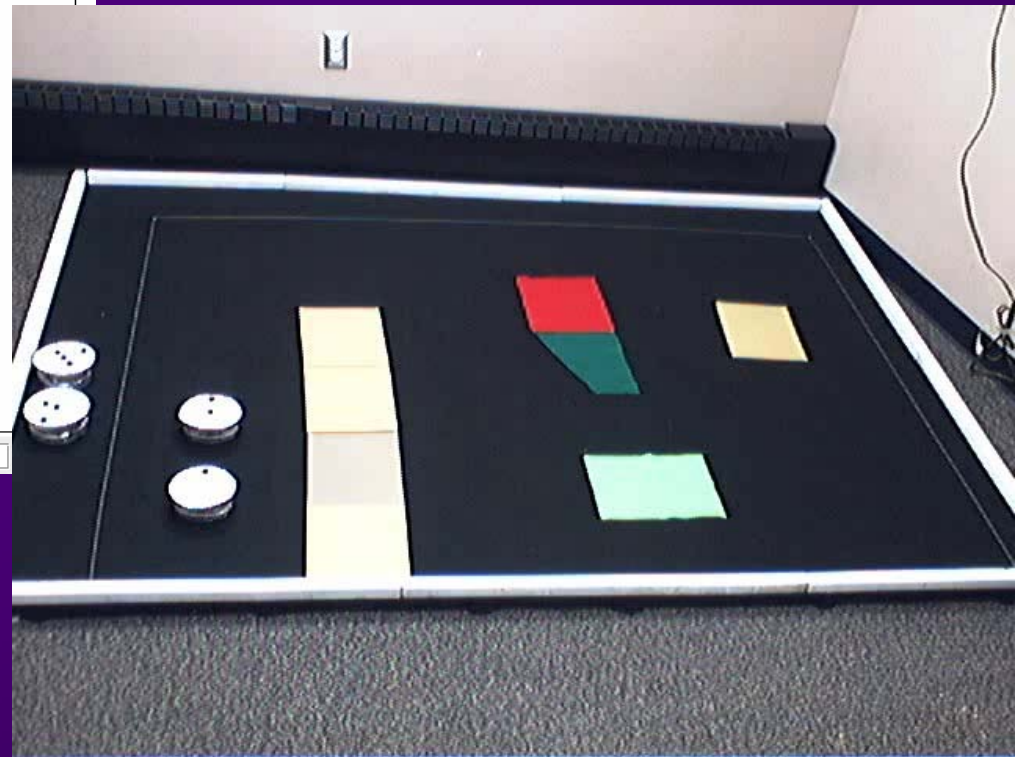
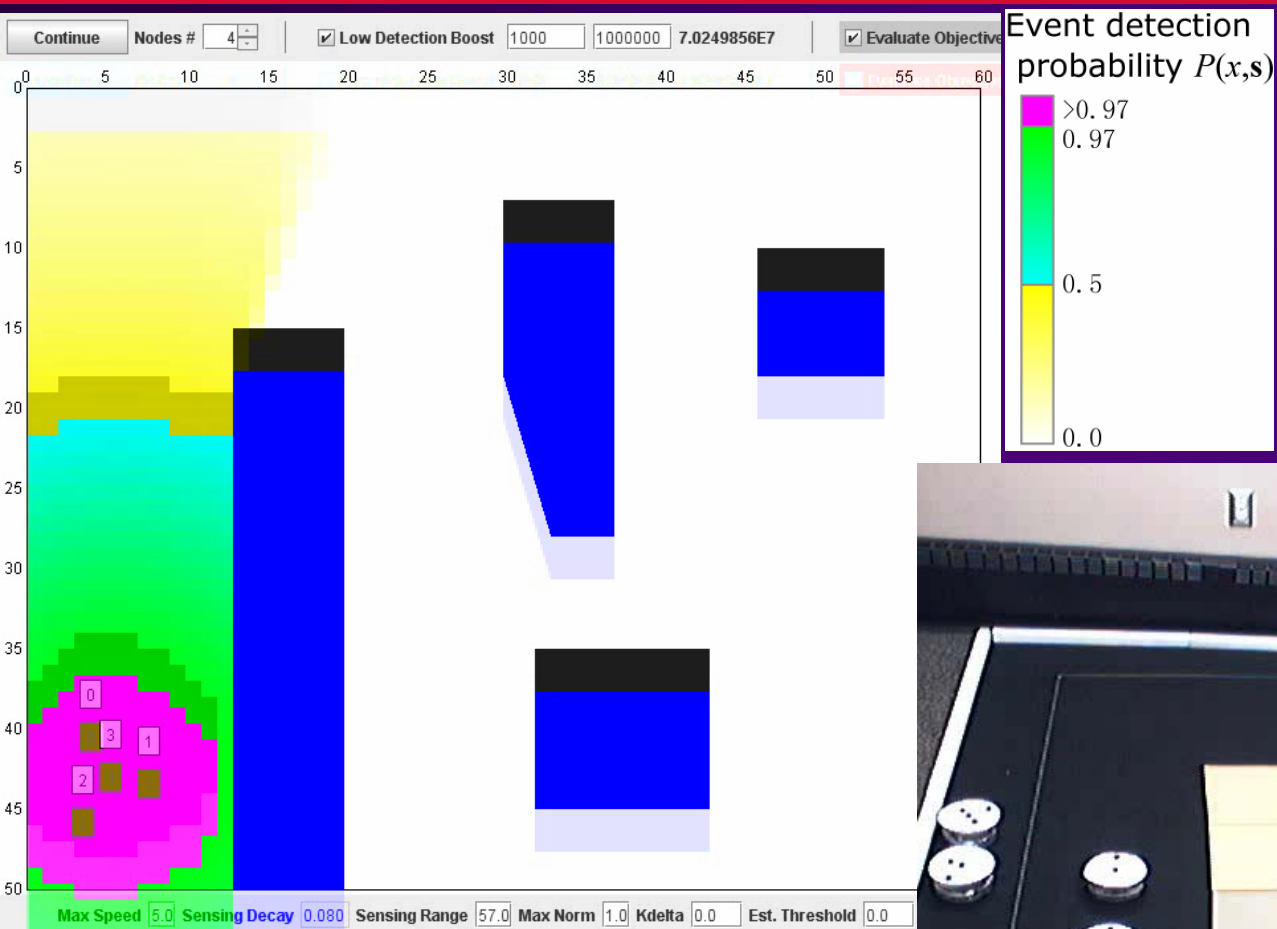
SYNCHRONOUS v ASYNCHRONOUS:

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

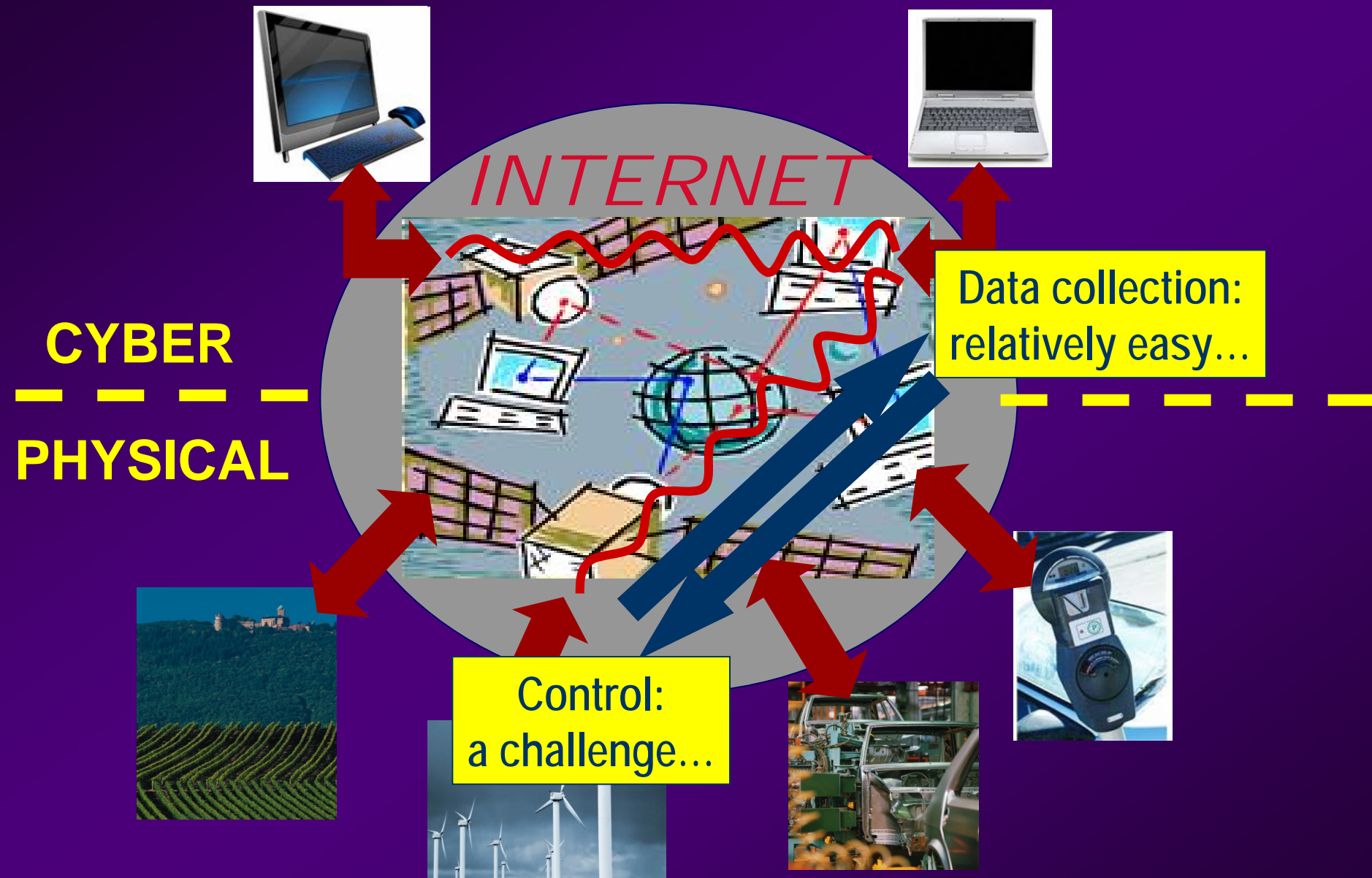
SYNCHRONOUS v ASYNCHRONOUS:

Achieving optimality
in a problem *with obstacles*

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



SENSOR + ACTUATION NETWORK



*SENSOR + ACTUATION:
A "SMART PARKING"
SYSTEM*

“SMART PARKING” - MOTIVATION

30% of vehicles on the road in the downtowns of major cities are cruising for a parking spot. It takes the average driver **7.8** minutes to find a parking spot in the downtown core of a major city.

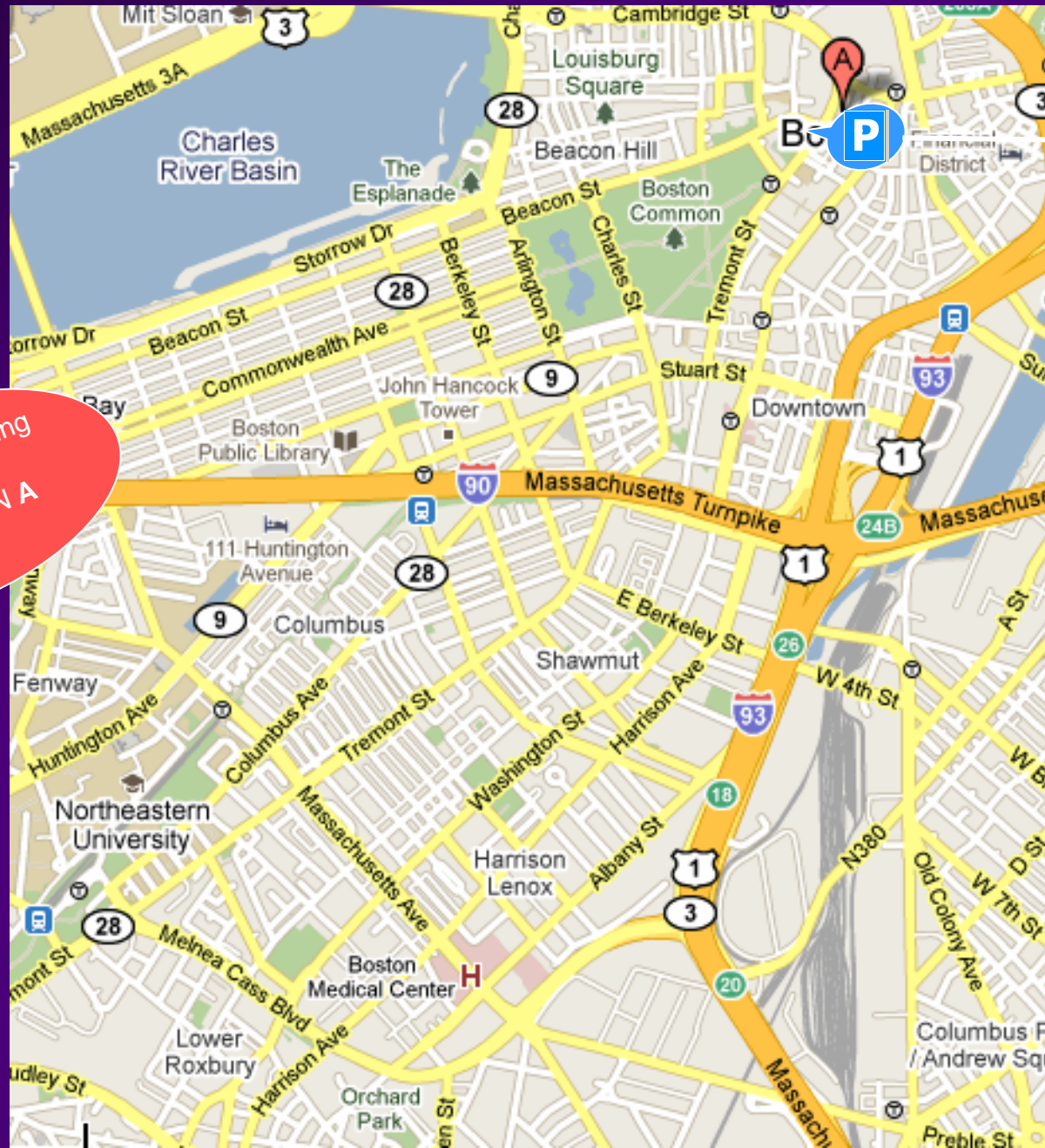
R. Arnott, T.Rave, R.Schob, *Alleviating Urban Traffic Congestion*. 2005

Over one year in a **small** Los Angeles business district, cars cruising for parking created the equivalent of **38** trips around the world, burning **47,000** gallons of gasoline and producing **730** tons of carbon dioxide.

Donald Shoup, *The High Cost of Free Parking*. 2005



"SMART PARKING" - CONCEPT

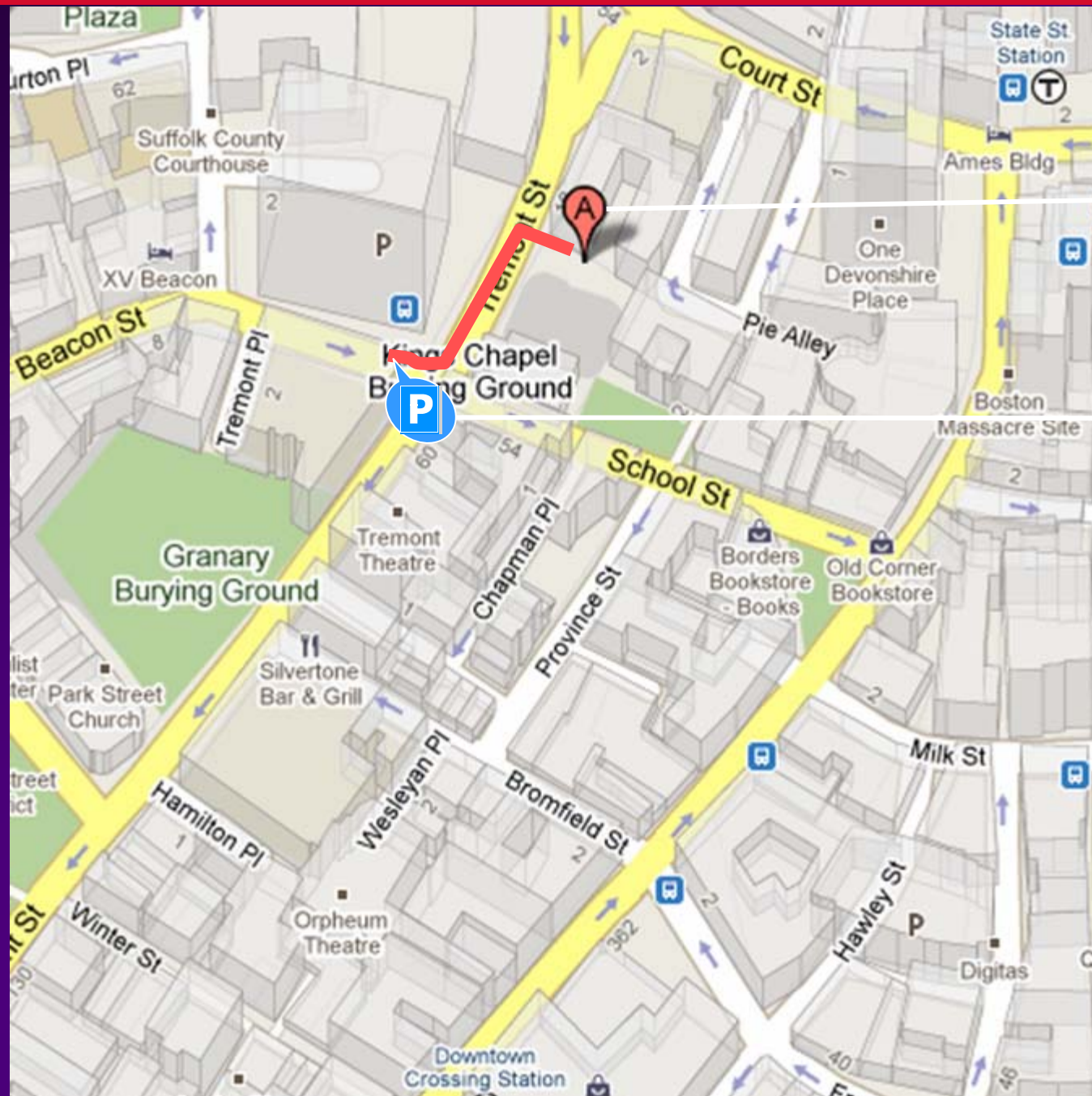


OPTIMAL
PARKING SPOT



Minimize a
function of
COST and
DISTANCE
from A

"SMART PARKING" - CONCEPT



DESTINATION

OPTIMAL
PARKING SPOT

GUIDANCE-BASED PARKING – DRAWBACKS...

Drivers:

- May not find a vacant space
- May miss better space
- Processing info while driving

City:

- Imbalanced parking utilization
- May create **ADDED CONGESTION** (as multiple drivers converge to where a space exists)



Searching for parking \Rightarrow Competing for parking

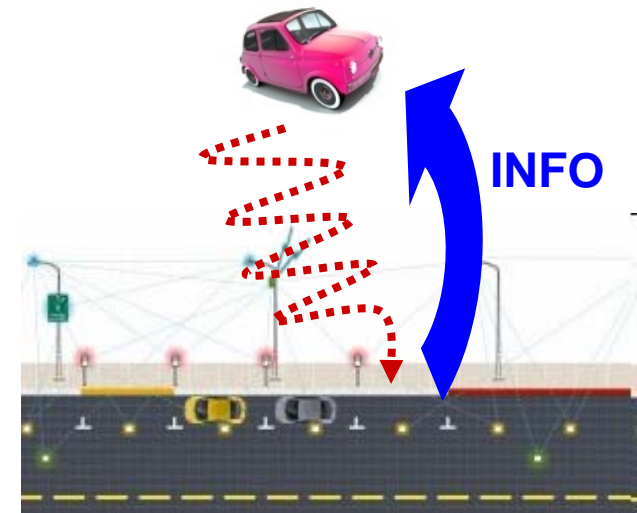
SMART PARKING – NEW FEATURES

- System finds **BEST** parking space for driver
(based on PROXIMITY to destination + parking COST)
- Space **RESERVED** \Rightarrow guaranteed parking space
- System continuously **IMPROVES** assigned parking space
- System ensures **FAIRNESS** in parking space allocation
- Parking space **UTILIZATION INCREASES**

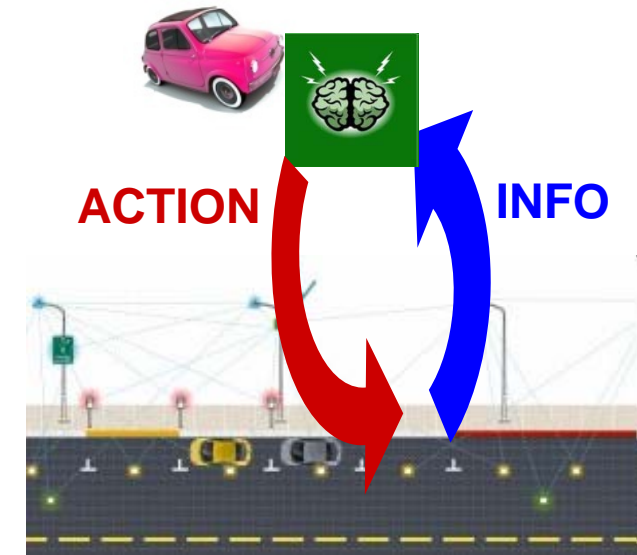
Driver makes decisions \Rightarrow System makes *optimal* decisions for driver

GUIDANCE-BASED PARKING v “SMART PARKING”

COLLECTING DATA IS NOT “SMART”,
JUST A NECESSARY STEP TO BEING
“SMART”



PROCESSING DATA TO MAKE
GOOD DECISIONS IS “SMART”

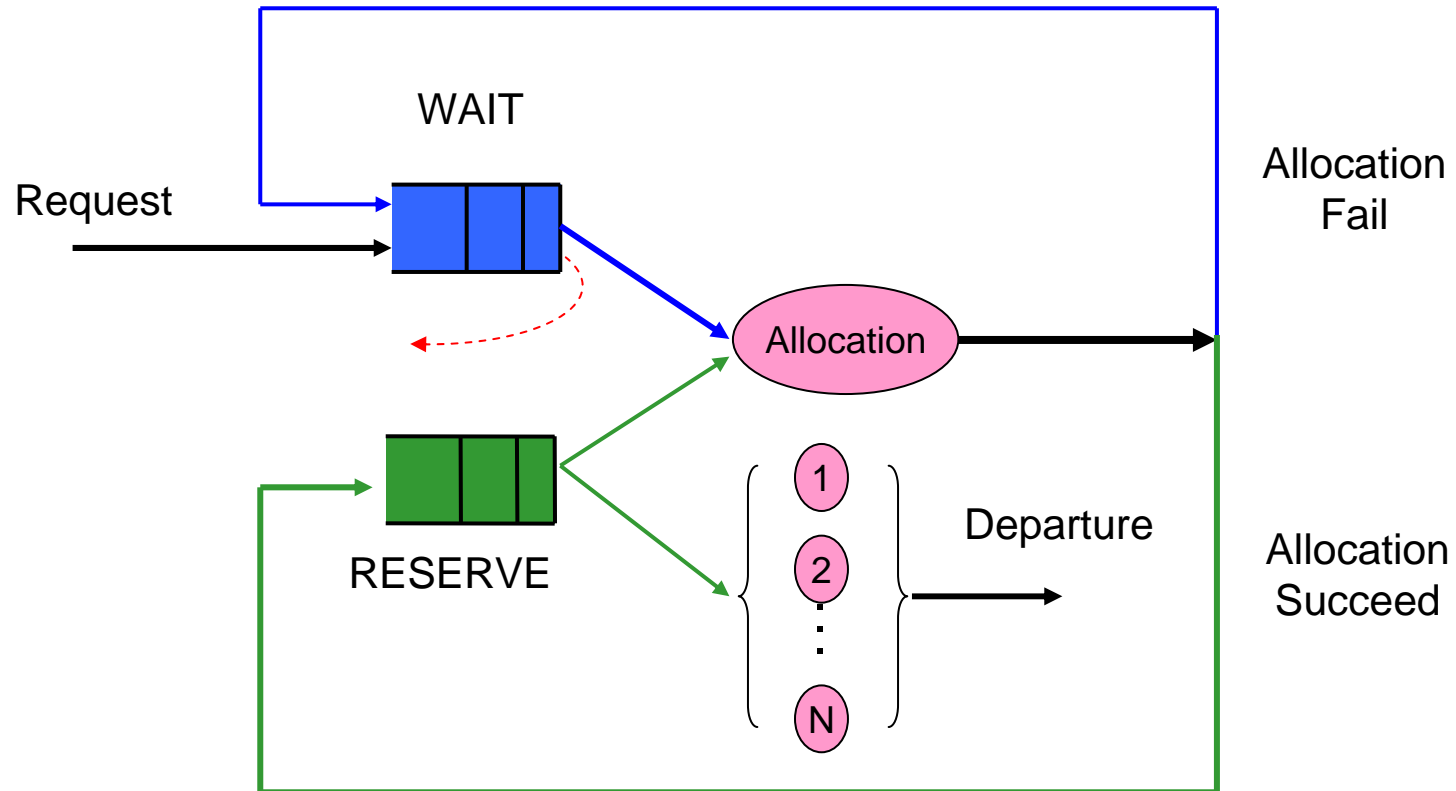


SMART PARKING – IMPLEMENTATION

- Parking space availability detection →
 - Standard sensors (e.g., magnetic, cameras)
 - Wireless sensor networking
- Vehicle localization →
 - GPS
- System-Driver communication →
 - Smartphone
 - Vehicle navigation system
- Parking reservation →
 - Folding/Retreating barrier
 - Red/Green/Yellow light system



PROBLEM FORMULATION



OBJECTIVE FUNCTION

Objective function

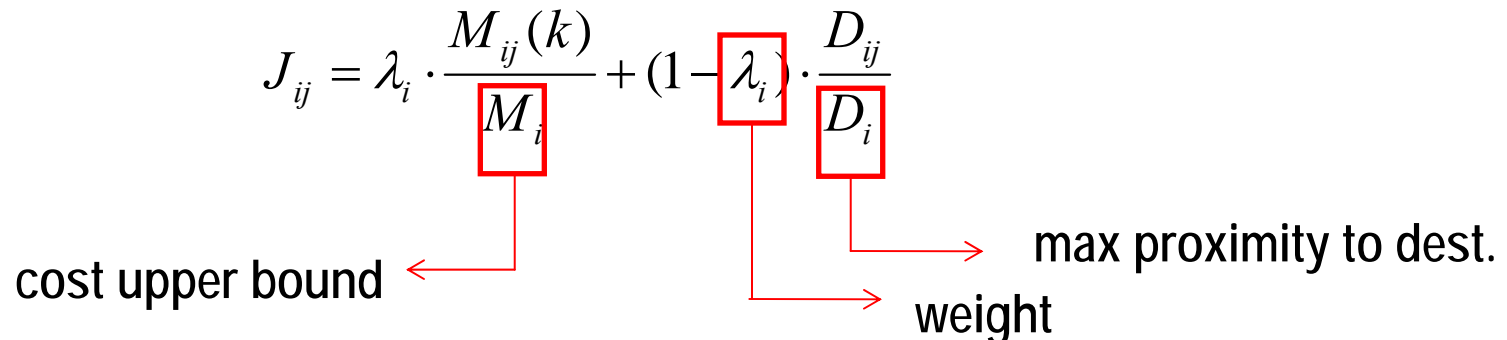
at k th decision point:
$$J(k) = \min_X \sum_{i \in W(k) \cup R(k)} \sum_{j \in \Omega_i(k)} x_{ij} \cdot J_{ij}(k)$$

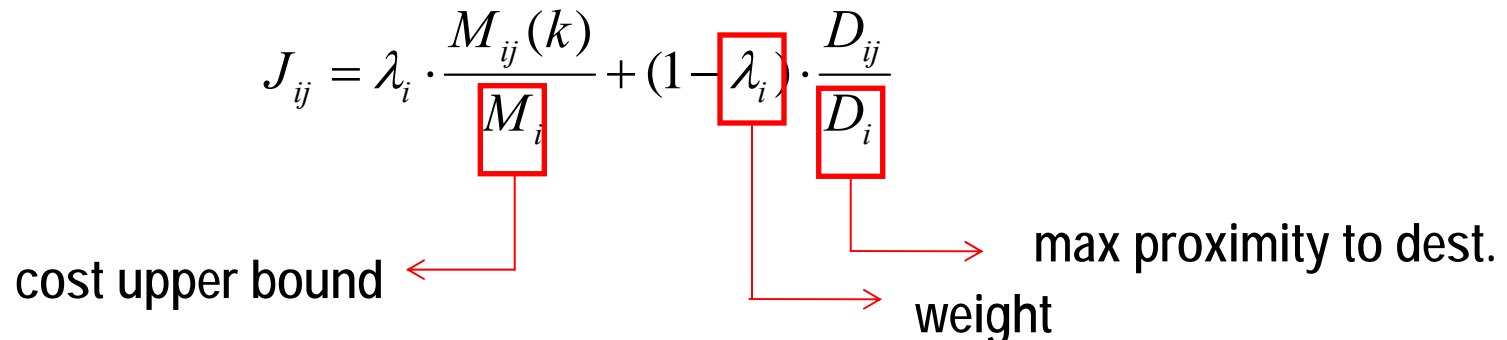
Decision variables:

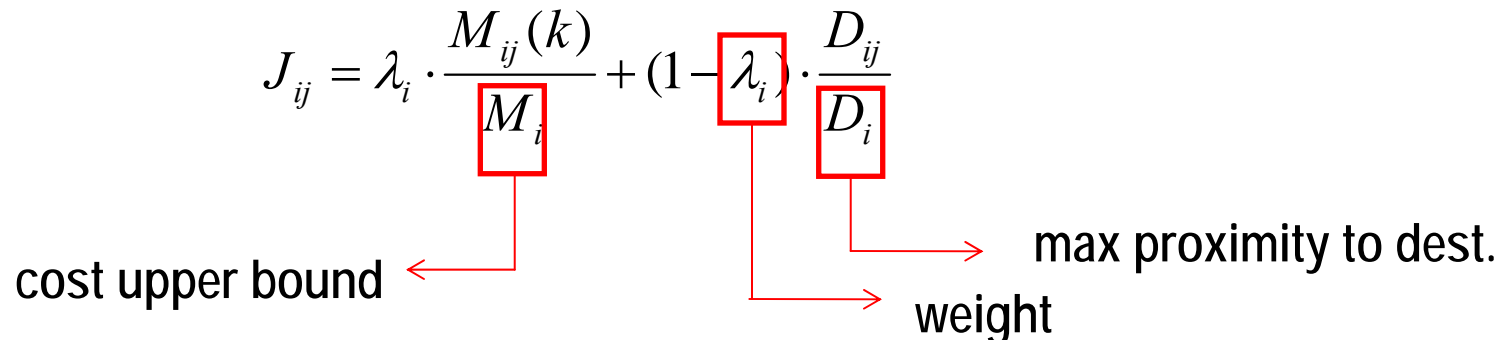
$$x_{ij} = \begin{cases} 0 & \text{if user } i \text{ is NOT assigned to resource } j \\ 1 & \text{if user } i \text{ is assigned to resource } j \end{cases}$$

User cost function:

$$J_{ij} = \lambda_i \cdot \frac{M_{ij}(k)}{\boxed{M_i}} + (1 - \boxed{\lambda_i}) \cdot \frac{D_{ij}}{\boxed{D_i}}$$

cost upper bound 

weight 

max proximity to dest. 

MIXED INTEGER LINEAR PROBLEM (MILP)

$$\min \quad \underbrace{\sum_{i \in W(k) \cup R(k)} \sum_{j \in \Omega_i(k)} x_{ij} \cdot J_{ij}(k)}_{\text{Satisfied User Cost}} + \underbrace{\sum_{i \in W(k)} (1 - \sum_{j \in \Omega_i(k)} x_{ij})}_{\text{Unsatisfied User Cost}}$$

s.t.

$$\sum_{i \in W(k) \cup R(k)} x_{ij} \leq 1 \quad \forall j \in \Gamma(k)$$

$$\sum_{j \in \Omega_i(k)} x_{ij} \leq 1 \quad \forall i \in W(k)$$

$$\sum_{j \in \Omega_i(k)} x_{ij} = 1 \quad \forall i \in R(k)$$

-----> Reservation Guarantee

$$\sum_{j \in \Omega_i(k)} x_{ij} \cdot J_{ij}(k) \leq J_{iq_i(k-1)}(k) \quad \forall i \in R(k)$$

-----> Reservation Upgrade

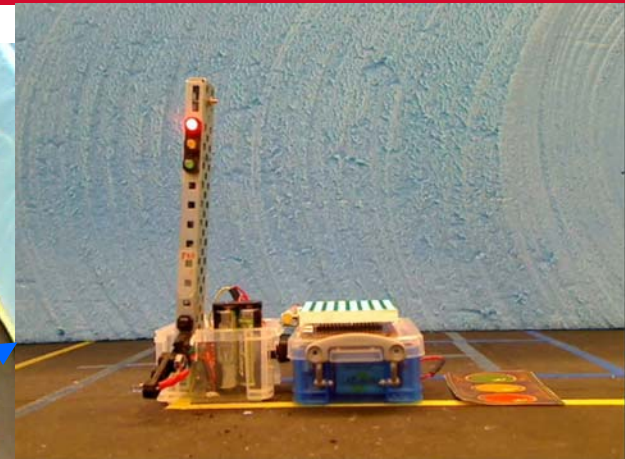
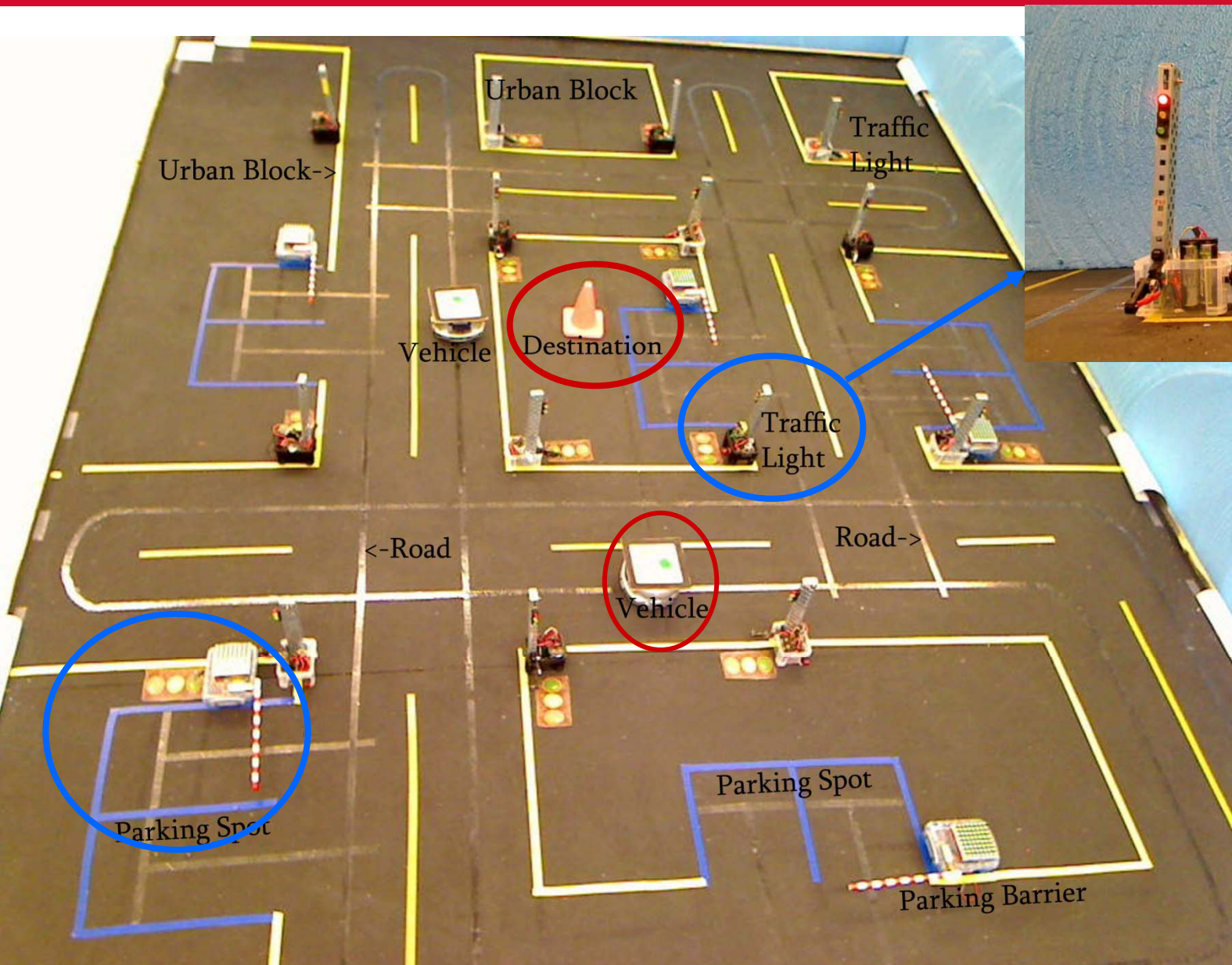
$$\left(\sum_{n \in \Omega_i(k)} x_{in} \right) - x_{mj} \geq 0 \quad \forall j \in \Gamma(k), i \in \{i \mid j \in \Omega_i(k)\},$$

$$m \in \{m \mid j \in \Omega_m(k), t_{mj} > t_{ij}, m \in W(k)\}$$

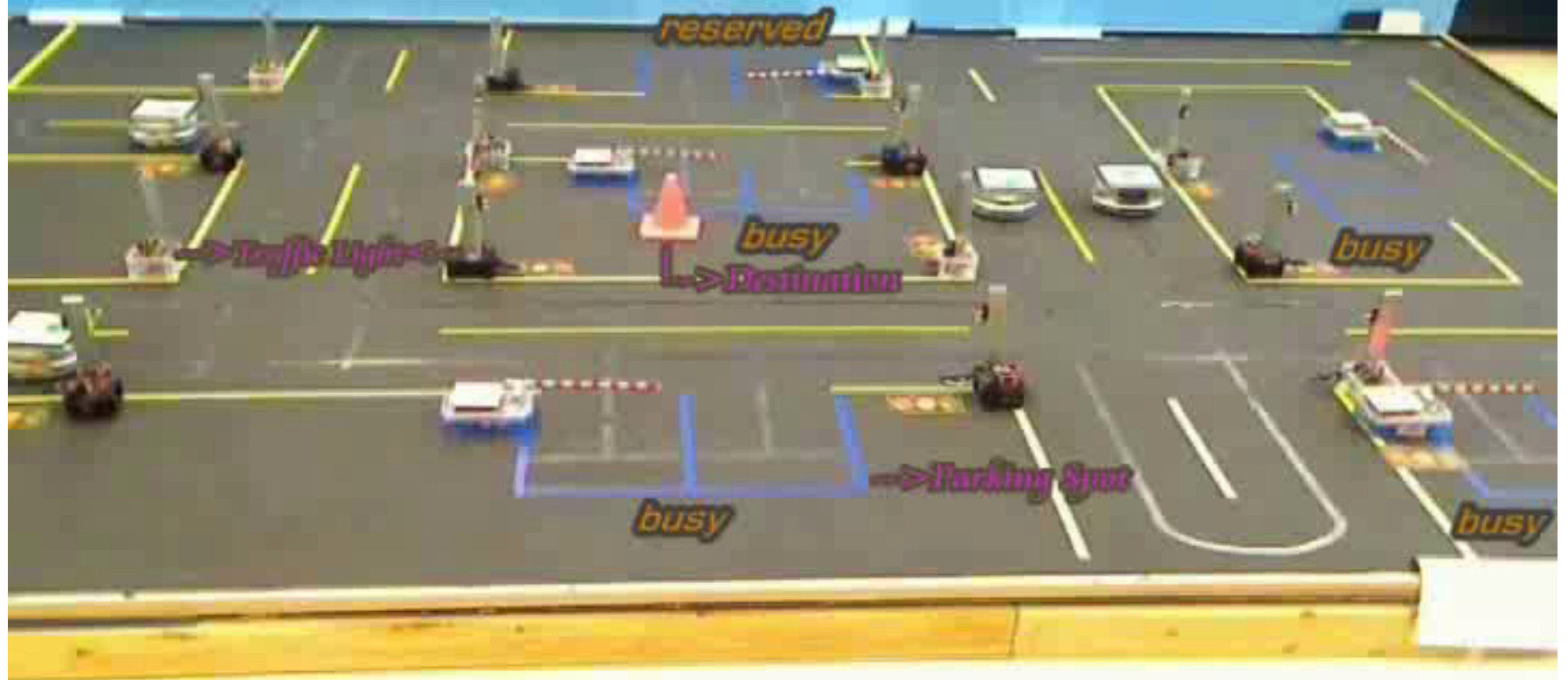
-----> Fairness

$$x_{ij} \in \{0,1\} \quad \forall i \in W(k) \cup R(k), j \in \Omega_i(k)$$

“SMART PARKING” TEST BED



Smart Parking Demo I4



SIMULATION CASE STUDY

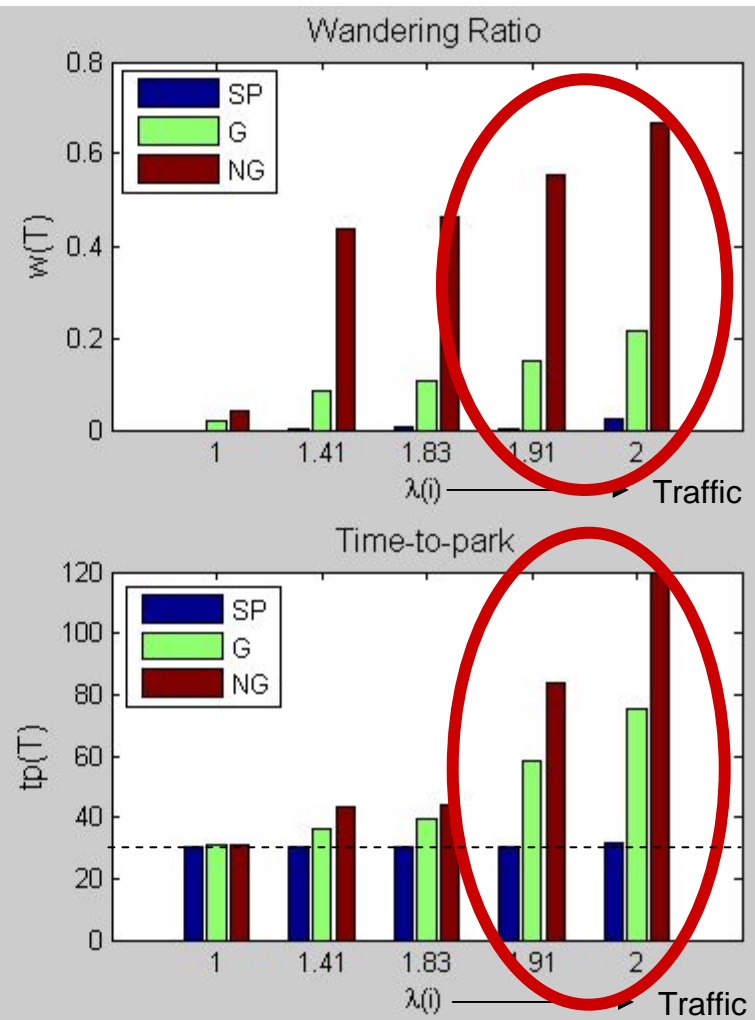
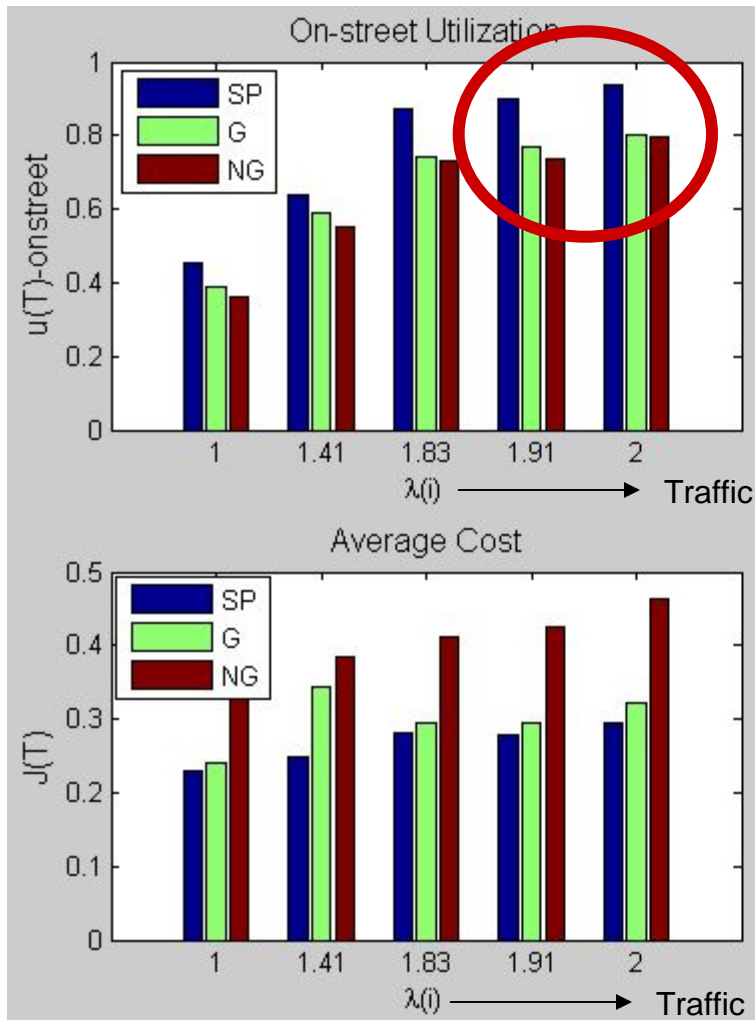


On-street parking spaces

Off-street parking spaces

Points of interest

CASE STUDY RESULTS



SP: BU Smart Parking system
NG: No guidance (status quo)

G: Parking using guidance-based systems

KEY CONCLUSIONS

1. 10-20% higher parking utilization
⇒ HIGHER REVENUE,
LOWER CONGESTION
2. % drivers searching for parking (wandering) < 2%
⇒ HIGHER REVENUE,
LOWER CONGESTION
3. 50% reduction in parking time under heavy traffic
⇒ LOWER CONGESTION,
LESS FUEL,
DRIVER COMFORT

IMPLEMENTATION

“Smart Parking” proof-of-concept study implemented in a small (27 space) garage at Boston University during summer 2011:

- *Parking request through **iPhone app**.*



- *Smart Parking Allocation Center (**SPAC**):* Server located in CODES Lab
SPAC determines optimal allocation for request (if one exists) and notifies driver through iPhone app showing the identity of reserved spot

- *Garage **gateway**:* Laptop computer located in garage

- ***Sensor and light system device**:* Custom-built device affixed on ceiling over each parking spot.



<http://www.bu.edu/buniverse/view/?v=1zqb6NnD>



Smart Parking Application

By: [cstewart](#) (1) in [faculty](#), [staff](#)

Professor Christos Cassandra talks about the Smart Parking app in this video.

tags: [systems engineering](#)

2 love it | 0 | 250

[Report abuse](#)

Valet Parking, the App

New technology finds closest parking spots, best price

08.30.2011

By Mark Dwortzan



http://www.necn.com/09/23/11/JoeBattParkingapp/landing_scitech.html?blockID=566574&feedID=4213

PROJECT TEAM, RECOGNITION

TEAM: Yanfeng Geng (PhD student), Ted Grunberg (Undergrad. Student), Andy Ochs, Mikhail Gurevich, Greg Berman (BU SOM students)

- *2011 IBM/IEEE Smarter Planet Challenge competition*, team won 2nd place prize
- *Best Student Paper Award, Finalist*, 2011 IEEE Multi-Conference on Systems and Control
- *Third prize poster* on “Smart Parking”, INFORMS 2011 Northeastern Conference
- Ongoing implementation under BU OTD *“Ignition Award”*
- Working with City of Boston under *IBM Award* for “Combating Climate Change Through Smarter Urban Transportation Policies”

- Geng, Y., and Cassandras, C.G., “Dynamic Resource Allocation in Urban Settings: A “Smart Parking” Approach”, Proc. of *2011 IEEE Multi-Conference on Systems and Control*, Oct. 2011.
- Geng, Y., and Cassandras, C.G., “A New “Smart Parking” System Based on Optimal Resource Allocation and Reservations”, *Proc. of 14th IEEE Intelligent Transportation Systems Conf.*, pp. 979-984, Nov. 2011.

<http://www.bu.edu/buniverse/view/?v=1zqb6NnD>

"SMART CITY" AS A CYBER-PHYSICAL SYSTEM

