http://ansinet.com/itj



ISSN 1812-5638

INFORMATION TECHNOLOGY JOURNAL



Asian Network for Scientific Information 308 Lasani Town, Sargodha Road, Faisalabad - Pakistan

Stability of Continuous-Time Vehicles Formations with Time Delays in Undirected Communication Network

^{1,2}Xiang-Shun Li and ¹Hua-Jing Fang

¹Department of Control Science and Engineering,

Huazhong University of Science and Technology, Wuhan 430074, China

²School of Automation, Wuhan University of Technology, Wuhan 430070, Hubei, China

Abstract: This study mainly focuses on stability analysis of vehicles formations with time delays in the communication network. The network model with time delays of swarm vehicles for continuous-time systems is introduced. The vehicles exchange information according to a pre-specified (undirected) communication graph. The feedback control is based only on relative information about vehicle states shared via the communication links. Asymptotical stability of vehicles formations for both delay-independent and delay-dependent cases is analyzed. The sufficient conditions for vehicles formations stabilities are investigated based on tools from linear matrix inequality theory, algebraic graph theory, matrix theory and control theory. Finally, an illustrative example is used to show the validity of the theoretical results.

Key words: Formation stability, decentralized control, time delays, linear matrix inequality, graph Laplacian

INTRODUCTION

Recent years have seen the emergence of formations of swarm vehicles as a topic of significant interest to the control community. Swarm vehicles systems have appeared widely in many applications including mobile vehicles, formation flight of Unmanned Air Vehicles (UAVs), clusters of satellites, automated highway systems. The coordinated motion of multiple autonomous vehicles has received increasing attention recently (Fax and Murray, 2004; Jadbabaie *et al.*, 2003; Leonard and Fiorelli, 2001; Leonard and Ogren, 2003; Tanner *et al.*, 2003a).

The research on vehicles formations is motivated by the motion of aggregates of individuals in nature. Swarms of birds and shools of fish achieve coordinated motions without any central controlling mechanism (Breder, 1954; Okubo, 1986). A computer graphics model to simulate flock behaviors is presented (Reynolds, 1987). The famous boid model is proposed that individuals in the swarm vehicles interacting with each other are based on local information and obey the following three rules:

Collision avoidance: Each boid avoids collisions with nearby flockmates

- **Velocity matching:** Each boid attempts to match velocity with nearby flockmates
- **Flock centering:** Each boid attempt to stay close to nearby flockmates

A special version of the model introduced by is the Vicsek model proposed by Vicsek et al. (1995). Some very interesting simulation results are provided by Vicsek et al. (1995). The results show that all vehicles eventually move in the same direction based on local information without any central control or leaders. Flocking behaviors have been analyzed in detail (Jadbabaie et al., 2003; Saber and Murray, 2003, 2004; Moreau, 2005; Ren and Beard, 2005; Saber et al., 2007). A theoretical explanation for Vicsek model is presented by Jadbabaie et al. (2003). Moreover, convergence results for case of leader following are also provided. Consensus problems for networks of dynamic vehicles with fixed and switching topologies are discussed by Saber and Murray (2003, 2004). A theoretical framework for design and analysis of distributed flocking algorithms is presented in the view of control engineering (Saber, 2006). Stability analysis of swarm vehicles are considered by Moreau (2005), Saber (2006) and Fax and Murray (2004).

The motion of vehicles modeled as double integrators is investigated by Tanner et al. (2003b) and Saber (2006). Their goal is for the vehicles to achieve a while avoiding collisions. The common velocity control laws are related to graph Laplacians for an associated undirected graph with nonlinear terms resulting from artificial potential functions. Rather than reaching for pre-specific formation, the vehicles converge to an equilibrium formation that minimizes all individual potentials. A linear feedback control law is introduced to make the vehicles modeled as general second order systems reach a predefined formation by Lafferriere et al. (2004, 2005). It is very clear that time delays always exist in communication network composed of vehicles. It is very important to design a feedback control law in order to make the vehicles formations stable with coupling delays.

This study mainly focus on stability analysis of vehicles formations with time delays in the communication network. The vehicles which are modeled as general linear dynamics exchange information based on local interactions. Two cases of delay-independent and delay-dependent asymptotical stabilities are considered. The sufficient conditions for vehicles formations stabilities are investigated based on tools from linear matrix inequality theory, algebraic graph theory, matrix theory and control theory.

PRELIMINARIES

Here, basic concepts and notations in graph theory are stated (Diestel and Theory, 2000; Godsil and Gordone, 2000). The models of vehicles are also described.

Algebraic graph theory and matrix theory: Let G = (V, E, A) be a weighted directed graph of order n with the set of vehicles $V = \{v_1,...,v_n\}$, set of edges $E \subseteq V \times V$ and a weighted adjacency matrix $A = [w_{ij}]$ with nonnegative adjacency elements w_{ij} . The vehicle indices belong to a finite index set $I = \{1, 2,...,n\}$. An edge of G is denoted by $e_{ij} = (v_i, v_j)$. The adjacency elements associated with the edges of the graph are positive, i.e., $e_{ij} \in E \hookrightarrow w_{ij} > 0$. Moreover, we assume $w_{ii} = 0$ for all ieI. The set of neighbors of vehicle v_i is denoted by $N_i = \{v_j \in V: (v_i, v_j) \in E\}$. The in-degree and out-degree of vehicle v_i are, respectively, defined as follows:

$$\mathsf{deg}_{\mathsf{in}}(v_{_{i}}) = \sum_{j=l}^{n} w_{_{ji}}, \mathsf{deg}_{_{\mathsf{out}}}(v_{_{i}}) = \sum_{j=l}^{n} w_{_{ij}}$$

For a graph with 0-1 adjacency elements, $deg_{out}(v_i) = |N_i|$. The degree matrix of the digraph G is a

diagonal matrix $D = [d_{ij}]$ where, $d_{ij} = 0$ for all $i \neq j$ and d_{ii} . The graph Laplacian associated with the digraph G is defined as:

$$L(G) = D-A$$

For undirected graph, the adjacency matrix is symmetric, i.e., $w_{ij} = w_{ji}$. Its in-degree and out-degree are equal, i.e., $deg_{in}(v_i)$. Then the Laplacian matrix is symmetric and defined by:

$$l_{ij} = \begin{cases} \sum_{k=1, k\neq i}^{n} \mathbf{W}_{ik}, j = i \\ -\mathbf{W}_{ii}, & j \neq i \end{cases}$$
 (1)

It is noted that zero is a eigenvalue of L and the associated eigenvector is $\mathbf{1}_{n^{sd}}$. If graph G is strongly connected, 0 is an isolated eigenvalue of L and all other eigenvalues of G are real-valued and are strictly positive.

MATRIX THEORY

Here, some results that are useful for analysis are introduced (Horn and Johnson, 1985; Boyd *et al.*, 1994; Yu, 2002).

Definition 1: The Kronecker product of $P = [p_{ij}]$ and $Q = [Q_{ij}]$ is denoted by $P \otimes Q$ and is defined to be the $P \otimes Q = [p_{ij}Q]$.

Lemma 1: Given $A \in \mathbb{R}^{N \times N}$ with eigenvalues $\lambda_1, ..., \lambda_N$ in any prescribed order, there is a unitary matrix $T \in \mathbb{R}^{N \times N}$ such that T^{-1} $AT = U = [u_{ij}]$ is upper triangular, with diagonal entries $u_{ii} = \lambda_i$, i = 1, ..., N.

Lemma 2: If $A \in \mathbb{R}^{N \times N}$ and $B \in \mathbb{R}^{N \times N}$ are nonsingular, then so is $A \otimes B$ and $(A \otimes B)^{-1} = A^{-1} \otimes B^{-1}$.

Lemma 3: Let $X \in \mathbb{R}^{r \times s}$ and $B \in \mathbb{R}^{N \times N}$, then

$$(I_{\mathsf{N}}{\otimes}X)(Y{\otimes}I_{\mathsf{r}})(I_{\mathsf{N}}{\otimes}X)$$

Lemma 4: If there is a unitary matrix $T \in \mathbb{R}^{N \times N}$ such that $T^{-1} AT = U = [u_i]$ is upper triangular, then

$$(T \otimes I_n)^{-1} (L \otimes I_n)(T \otimes I_n) = U \otimes I_n$$

Lemma 5: Assume that $a \in \mathbb{R}^{N_a}$, $b \in \mathbb{R}^{n_b}$ and matrices $X \in \mathbb{R}^{n_a \times n_b}$, $Y \in \mathbb{R}^{n_a \times n_b}$, $Z \in \mathbb{R}^{n_b \times n_b}$ and $X \in \mathbb{R}^{n_a \times n_b}$, if

Inform. Technol. J., 8 (2): 165-172, 2009

$$\begin{bmatrix} X & Y \\ Y^T & Z \end{bmatrix} \ge 0$$

holds, then

$$-2a^{T}Nb \leq \inf_{X,Y,Z} \begin{bmatrix} a \\ b \end{bmatrix}^{T} \begin{bmatrix} X & Y-N \\ Y^{T}-N^{T} & Z \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix}$$

Lemma 6: The LMI

$$\begin{bmatrix} Q(\mathbf{x}) & S(\mathbf{x}) \\ S^{T}(\mathbf{x}) & R(\mathbf{x}) \end{bmatrix} > 0$$

where, $Q(x) = Q^{T}(x)$, $R(x) = R^{T}(x)$ and S(x) depend affinely on x, is equivalent to

$$R(x)>0$$
, $Q(x)-S(x)R(x)^{-1}S^{T}(x)>0$

MODEL DESCRIPTION

It is assumed that given N vehicles with the same dynamics:

$$\dot{\mathbf{x}}_{i} = \mathbf{A}_{\text{veh}} \mathbf{x}_{i} + \mathbf{B}_{\text{veh}} \mathbf{u}_{i} \qquad i = 1, \dots, \mathbf{N} \qquad \mathbf{x}_{i} \in \mathbb{R}^{2n}$$

where, the entries of x_i represent n configuration variables for vehicle i and derivatives and u_i represent control inputs. The matrices A_{veh} and B_{veh} have the form:

$$A_{veh} = \begin{pmatrix} 0 & 1 & 0 & 0 & 0 & 0 & \cdots & 0 \\ 0 & \mathbf{a}_{22} & 0 & \mathbf{a}_{24} & 0 & \mathbf{a}_{26} & \cdots & \mathbf{a}_{2(2n)} \\ 0 & 0 & 0 & 1 & 0 & 0 & \cdots & 0 \\ 0 & \mathbf{a}_{42} & 0 & \mathbf{a}_{44} & 0 & \mathbf{a}_{46} & \cdots & \mathbf{a}_{4(2n)} \\ \vdots & \vdots \end{pmatrix}$$

$$B_{\text{veh}} = I_n \otimes \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

The form of the first and third rows of A_{veh} is determined by the fact that the odd-numbered entries of x_i represent the position variable and the even-numbered entries represent velocity variable and that the control input affect the acceleration. We will use the notation:

$$\mathbf{x}_{p} = \left(\left(\mathbf{x}_{1p}\right), \cdots, \left(\mathbf{x}_{Np}\right)\right)^{T}, \mathbf{x}_{\mathbf{v}} = \left(\left(\mathbf{x}_{1\mathbf{v}}\right), \cdots, \left(\mathbf{x}_{N\mathbf{v}}\right)\right)^{T}$$

It is assumed that each vehicle is allowed to see only some of its neighbors and applies the same linear feedback as the others, that is, u is determined by relative information and is a linear feedback control law. Consider the feedback matrix:

$$F_{\text{veh}} = \left(\begin{array}{ccccc} f & g & 0 & 0 & \cdots \\ 0 & 0 & f & g & \cdots \\ \cdots & \cdots & \cdots & \ddots \end{array} \right)$$

As an example, consider vehicles in \mathbb{R}^3 so that vehicle i has position $(x_{ipx}, x_{ipx}, x_{ipz})$, velocity $(v_{ivx}, v_{ivx}, v_{ivx})$. Assume vehicle i see only vehicles k and j. With the linear feedback the equations of motion for vehicle 1 become:

$$\begin{split} \mathbf{x}_{\text{ipx}} &= \mathbf{v}_{\text{ivx}} \\ \mathbf{v}_{\text{ivx}} &= \mathbf{a}_{22} \mathbf{v}_{\text{ivx}} + \mathbf{a}_{24} \mathbf{v}_{\text{ivy}} + \mathbf{a}_{26} \mathbf{v}_{\text{ivz}} + \mathbf{u}_{\text{ix}} \\ \mathbf{x}_{\text{ipy}} &= \mathbf{v}_{\text{ivy}} \\ \mathbf{v}_{\text{ivy}} &= \mathbf{a}_{42} \mathbf{v}_{\text{ivx}} + \mathbf{a}_{44} \mathbf{v}_{\text{ivy}} + \mathbf{a}_{46} \mathbf{v}_{\text{ivz}} + \mathbf{u}_{\text{iy}} \\ \mathbf{x}_{\text{ipz}} &= \mathbf{v}_{\text{ivz}} \\ \mathbf{v}_{\text{ivz}} &= \mathbf{a}_{62} \mathbf{v}_{\text{ivx}} + \mathbf{a}_{64} \mathbf{v}_{\text{ivy}} + \mathbf{a}_{66} \mathbf{v}_{\text{ivz}} + \mathbf{u}_{\text{iz}} \\ \mathbf{u}_{\text{ix}} &= \mathbf{f} \times (l_{\text{ii}} \mathbf{x}_{\text{ipx}} - l_{\text{ij}} \mathbf{x}_{\text{jpx}} - l_{\text{ik}} \mathbf{x}_{\text{kpx}}) + \mathbf{g} \times (l_{\text{ii}} \mathbf{x}_{\text{ivx}} - l_{\text{ij}} \mathbf{x}_{\text{jvx}} - l_{\text{ik}} \mathbf{x}_{\text{kvx}}) \\ \mathbf{u}_{\text{iy}} &= \mathbf{f} \times (l_{\text{ii}} \mathbf{x}_{\text{ipy}} - l_{\text{ij}} \mathbf{x}_{\text{jpy}} - l_{\text{ik}} \mathbf{x}_{\text{kpy}}) + \mathbf{g} \times (l_{\text{ii}} \mathbf{x}_{\text{iv}} - l_{\text{ij}} \mathbf{x}_{\text{jvy}} - l_{\text{ik}} \mathbf{x}_{\text{kvx}}) \\ \mathbf{u}_{\text{iz}} &= \mathbf{f} \times (l_{\text{ij}} \mathbf{x}_{\text{irz}} - l_{\text{ij}} \mathbf{x}_{\text{irz}} - l_{\text{ik}} \mathbf{x}_{\text{kvx}}) + \mathbf{g} \times (l_{\text{ii}} \mathbf{x}_{\text{ivz}} - l_{\text{ij}} \mathbf{x}_{\text{jvy}} - l_{\text{ik}} \mathbf{x}_{\text{kvx}}) \\ \mathbf{u}_{\text{iz}} &= \mathbf{f} \times (l_{\text{ij}} \mathbf{x}_{\text{irz}} - l_{\text{ii}} \mathbf{x}_{\text{irz}} - l_{\text{ik}} \mathbf{x}_{\text{kvx}}) + \mathbf{g} \times (l_{\text{ii}} \mathbf{x}_{\text{irz}} - l_{\text{ij}} \mathbf{x}_{\text{ivz}} - l_{\text{ik}} \mathbf{x}_{\text{kvx}}) \end{split}$$

where, f and g are feedback coefficients, l_{ij} is defined in (1). So, we can rewrite (Eq. 2) as:

$$\dot{x}_{i} = A_{veh} x_{i} + \sum_{j=1}^{N} l_{ij} B_{veh} F_{veh} x_{j}, \quad i = 1, \dots, N$$
 (3)

In reality, there usually are some time delays in communication network because of finite speeds of transmission and traffic congestions. Assume the time delays are the same in the network. We introduce the following dynamical model.

$$\dot{\boldsymbol{x}}_{i}(t) = \boldsymbol{A}_{\text{veh}} \boldsymbol{x}_{i}(t) + \sum_{j=1}^{N} \boldsymbol{I}_{ij} \boldsymbol{B}_{\text{veh}} \boldsymbol{F}_{\text{veh}} \boldsymbol{x}_{j}(t-\tau), \quad i=1,\cdots,N$$

Now, let us consider vehicles formations.

Definition 1: A formation is a vector

$$h = h_p \otimes \begin{pmatrix} 1 \\ 0 \end{pmatrix} \in \mathbb{R}^{2nN}$$

The N vehicles are in formation h at time t if there are vectors q, $\omega \in \mathbb{R}^n$ such that $x_{ip}(t)$ - $(h_{ip}) = q$ and $x_{iv}(t) = \omega$, for i = 1,...,N. The vehicles converge to formation h if there exist \mathbb{R}^n -valued functions $q(\bullet)$, $\omega(\bullet)$ such that:

$$\mathbf{x}_{ip}(t) - (\mathbf{h}_{ip}) - \mathbf{q}(t) \rightarrow 0 \text{ and } \mathbf{x}_{iv}(t) - \omega(t) \rightarrow 0 \text{ for } i = 1, \dots, N$$

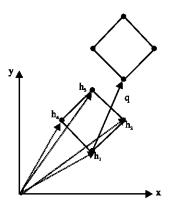


Fig. 1: Vehicles in formation

Definition 2 is given by Lafferriere et al. (2005).

Figure 1 shows the interpretation of the vectors in the definition. Now the vehicles model with vehicles formations in h become:

$$\dot{x}_{i}(t) = A_{veh}x_{i}(t) + \sum_{j=1}^{N} l_{ij}B_{veh}F_{veh}(x_{j}(t-\tau) - h_{j}) \tag{5} \label{eq:5}$$

STABILITY OF VEHICLES FORMATIONS

According to definition 1, vehicles achieve in formation h if:

$$\boldsymbol{x}_{_{1}}(t)-\boldsymbol{h}_{_{1}}=\boldsymbol{x}_{_{2}}(t)-\boldsymbol{h}_{_{2}}=\cdots=\boldsymbol{x}_{_{N}}(t)-\boldsymbol{h}_{_{N}}=\boldsymbol{s}(t)\,as\,t\to\infty$$

We note the fact that

$$\mathbf{x}_{i}(t) - \mathbf{h}_{i} = \mathbf{s}(t)$$

Then,

$$\begin{split} \dot{\mathbf{s}}(t) &= \mathbf{A}_{\text{veh}}(\mathbf{s}(t) + \mathbf{h}_{i}) + \sum_{j=1}^{N} \mathbf{l}_{ij} \mathbf{B}_{\text{veh}} \mathbf{F}_{\text{veh}}(\mathbf{s}(t-\tau)) \\ &= \mathbf{A}_{\text{veh}} \mathbf{s}(t) \end{split} \tag{6}$$

where, we use the properties:

$$\begin{split} A_{\mathrm{veh}}h_{i} &= 0\\ \sum_{i=1}^{N}l_{ij}B_{\mathrm{veh}}F_{\mathrm{veh}}(s(t-\tau)) &= 0 \end{split}$$

Theorem 1: Consider a network of agents with equal communication time-delay t>0 in all links. Assume the network topology G is fixed, undirected and connected. Eigenvalues of graph Laplacian can be ordered sequentially in an ascending order as:

$$0=\lambda_1 \leq \lambda_2 \leq \cdots \leq \lambda_n$$

If the following N-1 linear time-varying delayed differential equations are asymptotically stable about their zero solutions:

$$\dot{v} = A_{\mathrm{veh}} v(t) + \lambda_{i} B_{\mathrm{veh}} F_{\mathrm{veh}} v(t-\tau), \qquad i = 2, 3, \cdots, N \label{eq:veh}$$

Then the vehicles converge to formation h.

Proof: Let $x_i(t)$ - $h_i = s(t)$ + $e_i(t)$, we rewrite (Eq. 5) as:

$$\begin{split} \dot{s}(t) + \dot{e}_i(t) + \dot{h}_i &= A_{veh}(s(t) + e_i(t) + h_i) \\ + \sum_{j=1}^{N} l_{ij} B_{veh} F_{veh}(s(t-\tau) + e_i(t-\tau)) \end{split}$$

Note that $\dot{h}_i = 0$ and (Eq. 6), the equation can be:

$$\begin{split} \dot{e}_{i}(t) &= A_{veh} e_{i}(t) + \sum_{j=1}^{N} l_{ij} B_{veh} F_{veh} e_{i}(t-\tau) \\ &= A_{veh} \dot{e}_{i}(t) + B_{veh} F_{veh} (e_{i}(t-\tau), \cdots, e_{N}(t-\tau)) (l_{ij}, \cdots, l_{iN})^{T} \end{split}$$

Collecting the equations for all $e_i(t)$ into one system we get:

$$\dot{\mathbf{e}}(\mathbf{t}) = \mathbf{I}_{N} \otimes \mathbf{A}_{wh} \mathbf{e}(\mathbf{t}) + \mathbf{L} \otimes \mathbf{B}_{wh} \mathbf{F}_{wh} \mathbf{e}(\mathbf{t} - \tau) \tag{7}$$

Let U be a matrix such that $\tilde{L} = U^{-1}LU$ is upper triangular. Then let $\tilde{e}(t) = U \otimes I_{2n}e(t)$ note that Lemma 1, 2, 3 and 4, (Eq. 7) can be equivalent to:

$$\dot{\tilde{\mathbf{e}}}(t) = \boldsymbol{I}_{_{N}} \otimes \boldsymbol{A}_{_{\boldsymbol{v}\boldsymbol{e}\boldsymbol{h}}}\tilde{\mathbf{e}}(t) + \tilde{\boldsymbol{L}} \otimes \boldsymbol{B}_{_{\boldsymbol{v}\boldsymbol{e}\boldsymbol{h}}}\boldsymbol{F}_{_{\boldsymbol{v}\boldsymbol{e}\boldsymbol{h}}}\tilde{\mathbf{e}}(t-\tau)$$

Because \tilde{L} is upper triangular, its diagonal blocks are of the form:

$$\dot{\tilde{e}}_{_{i}}(t) = A_{_{veh}}\tilde{e}_{_{i}}(t) + \lambda_{_{i}}B_{_{veh}}F_{_{veh}}\tilde{e}_{_{i}}(t-\tau), \qquad i=1,\cdots,N$$

This equation can be rewritten as:

$$\dot{\mathbf{v}}_{i}(t) = \mathbf{A}_{\text{web}} \mathbf{v}_{i}(t) + \lambda_{i} \mathbf{B}_{\text{web}} \mathbf{F}_{\text{web}} \mathbf{v}_{i}(t - \tau), \quad i = 1, \dots, N$$
 (8)

Thus, we have transformed the stability of Eq. 5 to the stability of N linear delayed differential Eq. 8. We note that when $\lambda_1 = 0$, become identical with Eq. 6. Then if the following N-1 equations:

$$\dot{\boldsymbol{v}}_{_{i}}(t) = \boldsymbol{A}_{_{\boldsymbol{v}\boldsymbol{e}\boldsymbol{h}}}\boldsymbol{v}_{_{i}}(t) + \lambda_{_{i}}\boldsymbol{B}_{_{\boldsymbol{v}\boldsymbol{e}\boldsymbol{h}}}\boldsymbol{F}_{_{\boldsymbol{v}\boldsymbol{e}\boldsymbol{h}}}\boldsymbol{v}_{_{i}}(t-\tau), \qquad i=2,\cdots,N$$

are asymptotically stable, Eq. 5 is formation stable, namely, the vehicles converge to formation h. Thus, Theorem 1 is proved.

Then some sufficient conditions for vehicles formations are given. Two cases of time-independent and time-dependent delays are considered.

Theorem 2: If there exists two symmetric positive-definite matrices P, $S \in \mathbb{R}^{2n \times 2n}$, such that:

$$\begin{bmatrix} A_{\text{veh}}^{\mathsf{T}} P + P A_{\text{veh}} + S & \lambda_{i} P B_{\text{veh}} F_{\text{veh}} \\ \lambda_{i} (B_{\text{veh}} F_{\text{veh}})^{\mathsf{T}} P & -S \end{bmatrix} < 0 \tag{9}$$

for i = 2,...,N, then (5) is formation stable, that is, vehicles converge to formation h.

Proof: If there exists symmetric positive-definite P and S such that matrix inequality (9) holds, then we define:

$$V(v_i(t)) = v_i^{T}(t)Pv_i(t) + \int_{t_i}^{t_i} v_i^{T}(\alpha)Sv_i(\alpha)d\alpha$$

where, P>0 and S>0, then $V(v_i(t))$ is positive-definite. The derivative of $V(v_i(t))$ along the solution of (Eq. 8) is:

$$\begin{split} \dot{V}(v_i(t)) &= \dot{v}_i^T(t)Pv_i(t) + v_i^T(t)P\dot{v}_i(t) \\ &+ v_i^T(t)Sv_i(t) - v_i^T(t-\tau)Sv_i(t-\tau) \\ &= v_i^T(t)[PA_{wh} + A_{wh}^TP + S]v_i(t) \\ &+ 2v_i^T(t)\lambda_iP(B_{wh}F_{wh})v_i(t-\tau) \\ &- v_i^T(t-\tau)Sv_i(t-\tau) \end{split}$$

Then

$$\dot{V}(v_i(t)) = \begin{bmatrix} v_i(t) \\ v_i(t-\tau) \end{bmatrix}^T \begin{bmatrix} A_{\text{veh}}^T P + P A_{\text{veh}} + S & \lambda_i P B_{\text{veh}} F_{\text{veh}} \\ \lambda_i (B_{\text{veh}} F_{\text{veh}})^T P & -Q \end{bmatrix} \begin{bmatrix} v_i(t) \\ v_i(t-\tau) \end{bmatrix}$$

If matrix inequality 9 holds, then we can see $\dot{V}(v_i(t)) < 0$.

According to Lyapunov stability theory, the states of Eq. 5 is asymptotically stable. Thus, proof of Theorem 2 is finished.

Remark 1: The delay-independent stability condition can be used to test whether a system is asymptotically stable for an arbitrary delay or not. It is obvious that such condition is conservative and is sufficient but not necessary, that is, if there is no solutions such that (Eq. 9) holds, we can not judge if a system is stable. When Theorem 2 does not work, we introduce Theorem 3 for delay-dependent stability.

Theorem 3: Given that the time-invariant delay $t \in [0, d]$ for some bounded d. If there exist symmetric matrices P>0, S, X,Z and Y such that:

$$\begin{bmatrix} M & \lambda_i P B_{veh} F_{veh} - Y & dA_{veh}^T Z \\ \lambda_i (B_{veh} F_{veh})^T P - Y^T & -S & d\lambda_i (B_{veh} F_{veh})^T Z \\ dZ A_{veh} & d\lambda_i Z B_{veh} F_{veh} & -dZ \end{bmatrix} < 0 \quad (10)$$

$$\begin{bmatrix} X & Y \\ Y^T & Z \end{bmatrix} \ge 0 \tag{11}$$

for i = 2,...,N, then Eq. 5 is formation stable, that is, vehicles converge to formation h, where:

$$M = PA_{web} + A_{web}^TP + dX + Y^T + Y + S$$

Proof: Given that there exists symmetric positive-definite matrix P, symmetric matrices S,X,Z and matrix Y such that (10) and (11) hold. We note that:

$$\dot{v}_{i}(t) = (A_{\mathrm{veh}} + \lambda_{i}B_{\mathrm{veh}}F_{\mathrm{veh}})v_{i}(t) - \lambda_{i}B_{\mathrm{veh}}F_{\mathrm{veh}}\int_{t-\tau}^{t}\dot{v}_{i}(\alpha)d\alpha \qquad (12)$$

Then we select the following Lyapunov function:

$$V = V_1 + V_2 + V_3$$

Where:

$$\begin{split} &V_{l}=v_{i}^{T}(t)Pv_{i}(t)\\ &V_{2}=\int_{-\tau}^{0}\int_{t+\beta}^{t}\dot{v}_{i}^{T}(\alpha)Z\dot{v}_{i}(\alpha)d\alpha d\beta\\ &V_{3}=\int_{-\tau}^{t}\int_{t+\beta}^{t}\dot{v}_{i}^{T}(\alpha)Sv_{i}(\alpha)d\alpha \end{split}$$

The derivative of V along Eq. 12 is:

$$\dot{V} = \dot{V}_1 + \dot{V}_2 + \dot{V}_3$$

Where:

$$\begin{split} \dot{V}_l &= \dot{v}_i^T(t) P v_i(t) + v_i^T(t) P \dot{v}_i(t) \\ &= v_i^T(t) [P A_{veh} + \lambda_i P B_{veh} F_{veh} + A_{veh}^T P + \lambda_i (B_{veh} F_{veh})^T P] v_i(t) \\ &- \int_{t-2}^t 2 v_i^T(t) \lambda_i P B_{veh} F_{veh} \dot{v}_i(\alpha) d\alpha \end{split}$$

Let $a = \lambda_i B_{\text{weh}} F_{\text{weh}} \dot{v}_i(\alpha), b = P v_i(t)$ applying Lemma 5, then:

$$\begin{split} \dot{V}_l &\leq v_i^T(t) \big[PA_{veh} + A_{veh}^T P + dX + Y^T + Y \big] v_i(t) \\ &+ 2v_i^T(t) (\lambda_i PB_{veh} F_{veh} - Y) v_i(t-\tau) \\ &+ \int_{1-\tau}^t \dot{v}_i^T(\alpha) Z \dot{v}_i(\alpha) d\alpha \end{split}$$

And:

$$\begin{split} \dot{V}_2 &= \tau \dot{v}_i^T(t) Z \dot{v}_i(t) - \int_{t-\tau}^t \dot{v}_i^T(\alpha) Z \dot{v}_i(\alpha) d\alpha \\ &= \tau \dot{v}_i^T(t) Z \dot{v}_i(t) \\ &- \int_{t-\tau}^t \dot{v}_i^T(\alpha) Z \dot{v}_i(\alpha) d\alpha \\ \dot{V}_3 &= v_i^T(t) S v_i(t) - v_i^T(t-\tau) S v_i(t-\tau) \end{split}$$

Then:

$$\dot{V} = \dot{V}_1 + \dot{V}_2 + \dot{V}_3 \leq \begin{bmatrix} v_i(t) \\ v_i(t-\tau) \end{bmatrix}^T \begin{bmatrix} \Phi_{11} & \Phi_{12} \\ \Phi_{21} & \Phi_{22} \end{bmatrix} \begin{bmatrix} v_i(t) \\ v_i(t-\tau) \end{bmatrix}$$

Where:

$$\begin{split} & \Phi_{11} = PA_{\text{veh}} + A_{\text{veh}}^T P + dX + Y^T + Y + S + dA_{\text{veh}}^T ZA_{\text{veh}} \\ & \Phi_{12} = \lambda_i PB_{\text{veh}} F_{\text{veh}} - Y + dA_{\text{veh}}^T Z\lambda_i B_{\text{veh}} F_{\text{veh}} \\ & \Phi_{21} = \lambda_i (B_{\text{veh}} F_{\text{veh}})^T P - Y^T + d\lambda_i (B_{\text{veh}} F_{\text{veh}})^T ZA_{\text{veh}} \\ & \Phi_{22} = -S + d\lambda_i^2 (B_{\text{veh}} F_{\text{veh}})^T ZB_{\text{veh}} F_{\text{veh}} \end{split}$$

If it is satisfied that:

$$\begin{bmatrix} \Phi_{11} & \Phi_{12} \\ \Phi_{21} & \Phi_{22} \end{bmatrix} < 0 \tag{13}$$

then, $\dot{V} < 0$, (5) are asymptotically stable, namely, the vehicles converge to formation d. According to Lemma 6, (Eq. 10) is equivalent to (Eq. 13).

Thus, the proof of Theorem 3 is completed

Remark 2: The delay-dependent stability is concerned with the value of the delay. According to Theorem 3, when the delay τ is less than the upper bound d, the system (Eq. 5) is stable. Moreover, we can obtain the upper bound by the following optimization problem.

$$\begin{split} \text{s.t.} & \begin{bmatrix} \Omega_{11} & \Omega_{12} \\ \Omega_{21} & \Omega_{22} \end{bmatrix} \! < \! - \! \rho \! \begin{bmatrix} \Psi_{11} & \Psi_{12} \\ \Psi_{21} & \Psi_{22} \end{bmatrix} \\ & \begin{bmatrix} X & Y \\ Y^T & Z \end{bmatrix} \! \ge \! 0 \end{split}$$

Where:

$$\begin{split} &\Omega_{11} = \boldsymbol{A}_{\text{veh}}^{T}\boldsymbol{Z}\boldsymbol{A}_{\text{veh}} + \boldsymbol{X} \\ &\Omega_{12} = \boldsymbol{A}_{\text{veh}}^{T}\boldsymbol{Z}\boldsymbol{\lambda}_{i}\boldsymbol{B}_{\text{veh}}\boldsymbol{F}_{\text{veh}} \\ &\Omega_{21} = \boldsymbol{\lambda}_{i}(\boldsymbol{B}_{\text{veh}}\boldsymbol{F}_{\text{veh}})^{T}\boldsymbol{Z}\boldsymbol{A}_{\text{veh}} \\ &\Omega_{21} = \boldsymbol{\lambda}_{i}(\boldsymbol{B}_{\text{veh}}\boldsymbol{F}_{\text{veh}})^{T}\boldsymbol{Z}\boldsymbol{\lambda}_{i}\boldsymbol{B}_{\text{veh}}\boldsymbol{F}_{\text{veh}} \\ &\Omega_{22} = \boldsymbol{\lambda}_{i}(\boldsymbol{B}_{\text{veh}}\boldsymbol{F}_{\text{veh}})^{T}\boldsymbol{Z}\boldsymbol{\lambda}_{i}\boldsymbol{B}_{\text{veh}}\boldsymbol{F}_{\text{veh}} \\ \boldsymbol{\Psi}_{11} = \boldsymbol{P}\boldsymbol{A}_{\text{veh}} + \boldsymbol{A}_{\text{veh}}^{T}\boldsymbol{P} + \boldsymbol{Y}^{T} + \boldsymbol{Y} + \boldsymbol{S} \\ \boldsymbol{\Psi}_{12} = \boldsymbol{\lambda}_{i}\boldsymbol{P}\boldsymbol{B}_{\text{veh}}\boldsymbol{F}_{\text{veh}} - \boldsymbol{Y} \\ \boldsymbol{\Psi}_{21} = \boldsymbol{\lambda}_{i}(\boldsymbol{B}_{\text{veh}}\boldsymbol{F}_{\text{veh}})^{T}\boldsymbol{P} - \boldsymbol{Y}^{T} \\ \boldsymbol{\Psi}_{22} = -\boldsymbol{S} \end{split}$$

If there is a optimal solution ρ^* to this problem, The maximum delay can be obtained by:

$$d^{\boldsymbol{*}} = (\rho^{\boldsymbol{*}})^{-1}$$

NUMERICAL SIMULATIONS

Consider a network composed of four vehicles each has the same dynamics as (2) depicts. The network topology structure is given in Fig. 2.

The Laplacian of the graph with 0-1 adjacency elements is:

$$L = \begin{bmatrix} 1 & -0.5 & 0 & -0.5 \\ -0.5 & 1 & -0.5 & 0 \\ 0 & -0.5 & 1 & -0.5 \\ -0.5 & 0 & -0.5 & 1 \end{bmatrix}$$

The eigenvalues of L are:

$$\lambda_i = 0, 1, 1, 2$$

The feedback matrix

$$F_{\text{weh}} = \begin{bmatrix} f & g & 0 & 0 \\ 0 & 0 & f & g \end{bmatrix}$$

When $x_i \in \mathbb{R}^{2n}$ and n = 2,

$$\mathbf{A}_{\text{veh}} = \begin{bmatrix} \mathbf{0} & \mathbf{1} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{a}_{22} & \mathbf{0} & \mathbf{a}_{24} \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{1} \\ \mathbf{0} & \mathbf{a}_{42} & \mathbf{0} & \mathbf{a}_{44} \end{bmatrix}$$

Let
$$f = g = -1$$
, a_{22} , $= a_{24} = a_{42} = a_{44} = 0$.

$$\mathbf{B}_{\text{veh}} = \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ 0 & 0 \\ 0 & 1 \end{bmatrix}$$

Firstly, Theorem 2 is used to test if vehicles formations are stable. By MATLAB LMI Toolbox, there are no solutions such that (Eq. 9) holds. Then Theorem 3 can be used to decide the maximum delay such that Eq. 10 and 11 hold.

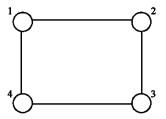


Fig. 2: Topology structure composed of four vehicles

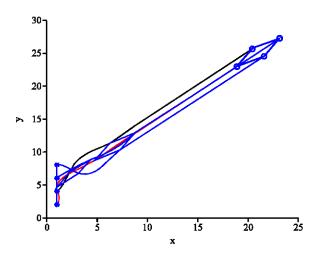


Fig. 3: Trajectories of vehicles

The following results are obtained. $d^* = 0.137$. When the time delay is equal to $\tau = 0.13$:

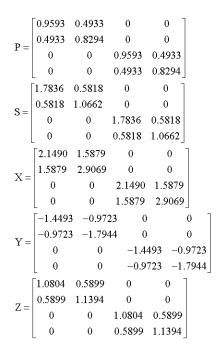


Figure 3 shows that four vehicles with initial positions in a line marked by * eventually converge to a diamond formation marked by 0 with time delay $\tau = 0.13$.

CONCLUSION

This study provides a theoretical analysis for stability of continuous-time vehicles formations with time delays undirected graph. The delays in communication network are assumed to be same value. Two cases of delay-independent and delay-dependent vehicles formations are considered. The sufficient conditions are given to guarantee that with time delays the vehicles formation can asymptotically converge to predefined formation. Two theorems are concluded on the basis of linear matrix inequality theory. The conditions for the stability of vehicles formation are simple and easy to be solved as well as the results obtained by the theorems are conservative. In fact, the maximum delay solved by Theorem 3 is less than the practical maximum delay. In order to reduce the conservativeness, new methods and theories are necessary.

ACKNOWLEDGMENT

This research is sponsored by the National Natural Science Foundation of China under Grant No. 60574088 and 60874053.

REFERENCES

Boyd, S., L.E. Ghaoui, E. Feron and V. Balakrishnan, 1994. Linear Matrix Inequalities in System and Control Theory. SIAM, Philadelphia, ISBN: 0-89871-334-X.

Breder, C.M., 1954. Equations descriptive of fish schools and other animal aggregation. Ecology, 35: 361-370.

Diestel, R. and G. Theory, 2000. Graduate Texts in Mathematics, Vol. 173. Springer-Verlag, Heidelberg, ISBN: 3-540-26182-6.

Fax, J.A. and R.M. Murray, 2004. Information flow and cooperative control of vehicle formations. IEEE Trans. Automat. Control, 49: 1465-1476.

Godsil, C. and R. Gordon, 2000. Algebrais Graph Theory, of Graduate Texts in Mathematics, Vol. 207. Springer-Verlag, New York, London, ISBN: 0-387-95220-9.

Horn, R.A. and C.R. Johnson, 1985. Matrix Analysis. 1st Edn. Cambridge University Press, London.

Jadbabaie, A., L. Jie and A.S. Morse, 2003. Coordination of groups of mobile autonomous agents using nearest neighbor rules. IEEE Trans. Automat. Control, 48: 988-1001.

Lafferriere, G., J. Caughman and A. Willams, 2004. Graph theoretic methods in the stability of vehicle formations. Proc. Am. Control Conf., 4: 3729-3724.

Lafferriere, G., A. Willams, J. Caughman and J.J.P. Veerman, 2005. Decentralized control of vehicle formations. Syst. Control Lett., 54: 899-910.

- Leonard, N.E. and E. Fiorelli, 2001. Virtual leaders, artificial potentials and coordinated control of groups. Proceedings of the 40th IEEE Conference on Decision and Control, Dec. 4-7, Orlando, FL., pp: 2968-2973.
- Leonard, N.E. and P. Ogren, 2003. Obstacle avoidance in formation. Proceedings of the IEEE International Conference on Robotics and Automation, Sept. 14-19, IEEE Xplore London, pp. 2492-2497.
- Moreau, L., 2005. Stability of multi-agent systems with time-dependent communication links. IEEE Trans. Automat. Control, 50: 169-182.
- Okubo, A., 1986. Dynamical aspects of animal grouping: Swarms, schools, flocks and herds. Adv. Biophys., 22: 1-94.
- Ren, W. and R.W. Beard, 2005. Consensus seeking in multiagent systems under dynamically changing interaction topologies. IEEE Trans. Automat. Control, 50: 655-661.
- Reynolds, C.W., 1987. Flocks, birds and schools: A distributed behavioral model. Comput. Graph, 21: 25-34.
- Saber, R.O. and R.M. Murray, 2003. Consensus protocols for networks of dynamic agents. Proceedings of the American Control Conference, Jun. 4-6, Denver, Colorado, pp. 951-956.

- Saber, R.O. and R.M. Murray, 2004. Consensus problems in networks of agents with switching topology and time-delays. IEEE Trans. Automat. Control, 49: 1520-1533.
- Saber, R.O., 2006. Flocking for multi-agent dynamic systems: Algorithms and theory. IEEE Trans. Automat. Control, 51: 401-420.
- Saber, R.O., J.A. Fax and R.M. Murray, 2007. Consensus and cooperation in multi-agent networked systems. Proc. IEEE, 95: 215-233.
- Tanner, H.G., A. Jadbabaie and G.J. Pappas, 2003a.
 Stable flocking of mobile agents part I: Fixed topology. Proc. IEEE Conf. Decision Control, 2: 2010-2015.
- Tanner, H.G., A. Jadbabaie and G.J. Pappas, 2003b. Stable flocking of mobile agents part II: Dynamic topology. Proc. IEEE Conf. Decision Control, 2: 2016-2021.
- Vicsek, T., A. Czirok, E. Ben-Jacob, I. Cohen and O. Sochet, 1995. Novel type of phase transition in a system of self-driven particle. Phys. Rev. Lett., 75: 1226-1229.
- Yu, L., 2002. Robust Control: The Methods of Linear Matrix Inequalities. Tsinghua University Press, China, ISBN: 7-302-05854-7.