



A. JAMES CLARK
SCHOOL OF ENGINEERING

The
Institute for
Systems
Research

An Information Theoretic Viewpoint to Performance Bounds of Feedback Systems: Optimality Results and Open Problems

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Connections II, CALTECH

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Outline

- Motivation for the study of fundamental limits in Engineering.
- Networked control systems as a test-bed for research in control and communications.
- Brief description of Bode's integral formula in discrete time.
- Derivation of a conservation law and its relation to common performance measures. (Relation to Bode's integral)
- A universal bound of disturbance attenuation in the presence of finite capacity feedback.
- Extension of Bode's integral in the presence of finite capacity disturbance preview.
- Conclusions

Importance of Fundamental Limits of Performance

Eliminate infeasible specifications

Proving optimality (Inequalities)

Create Benchmarks

Unveil Underlying Fundamental Phenomena

Design

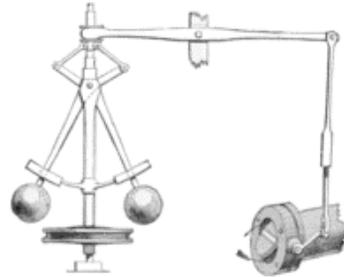
Applied Research

Science

Two Examples in Engineering



H. W. Bode

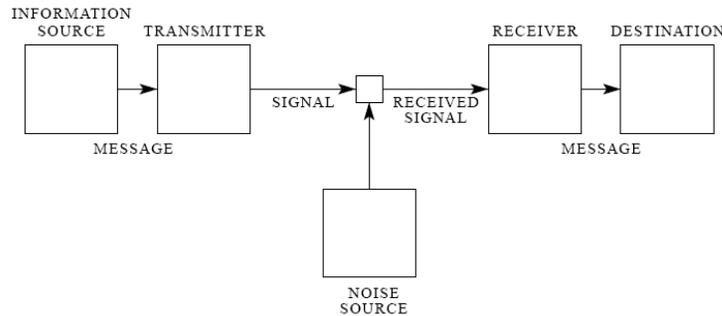


*Linear Time-Invariant
Feedback Systems*

Sensitivity to external
excitation



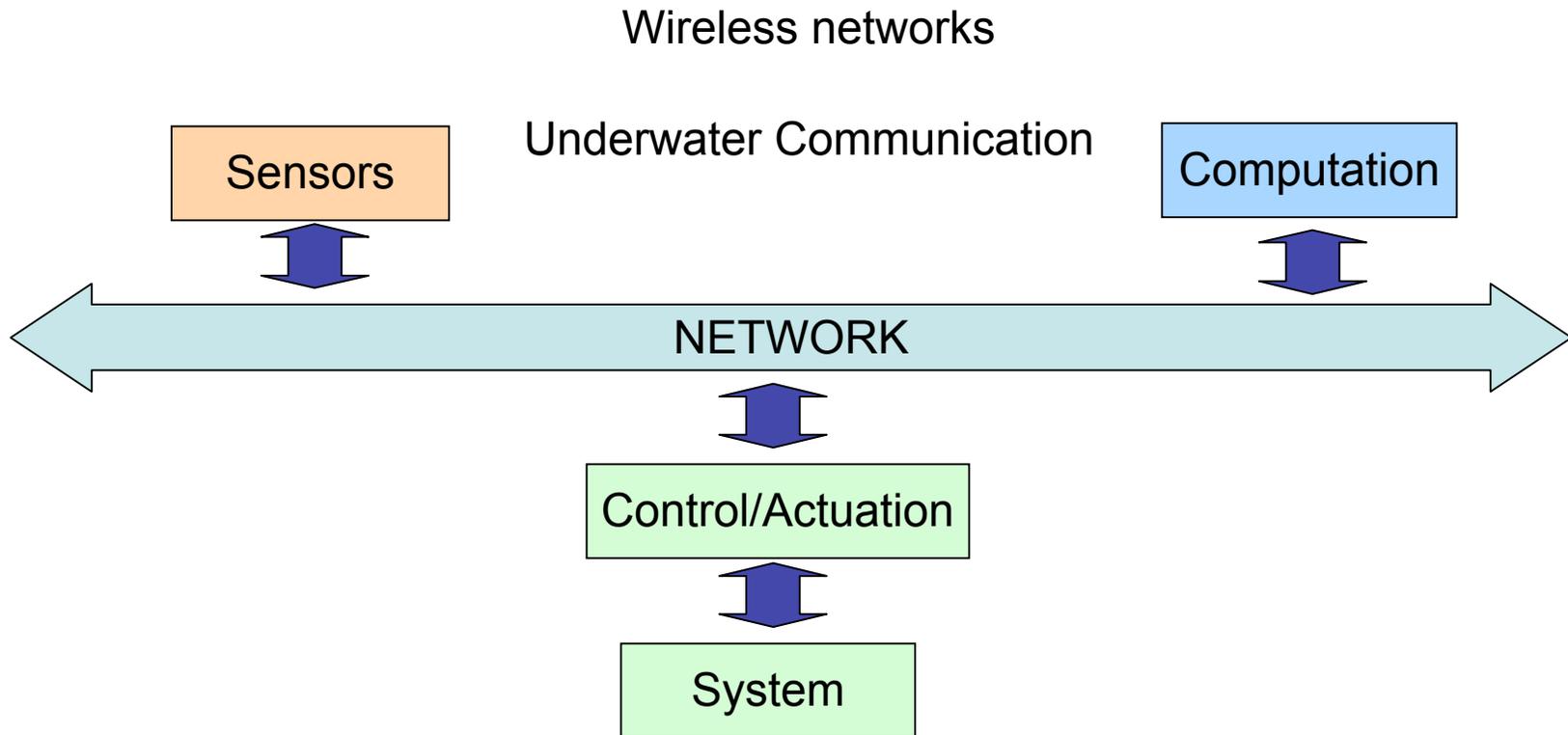
C. Shannon



Maximum rate of
reliable information
transfer

(Extracted from: A Mathematical Theory of Communication)

Motivation for studying communication and controls



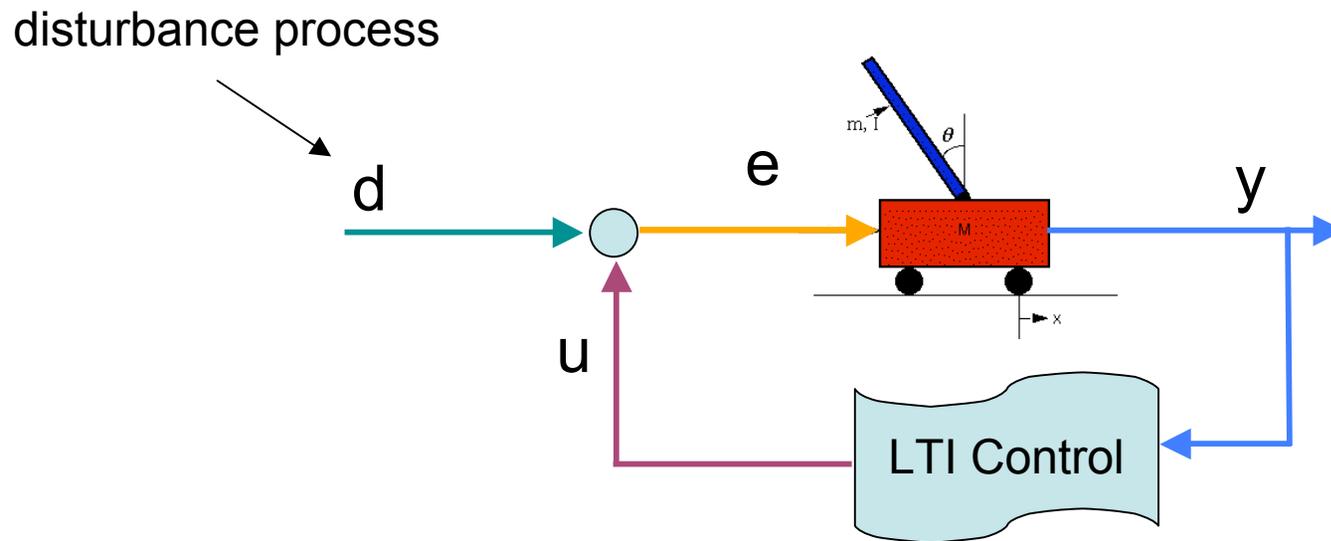
Distributed Remote Control

Multi-agent Applications

Bode's Integral Limitation

Bode's Integral Limitation

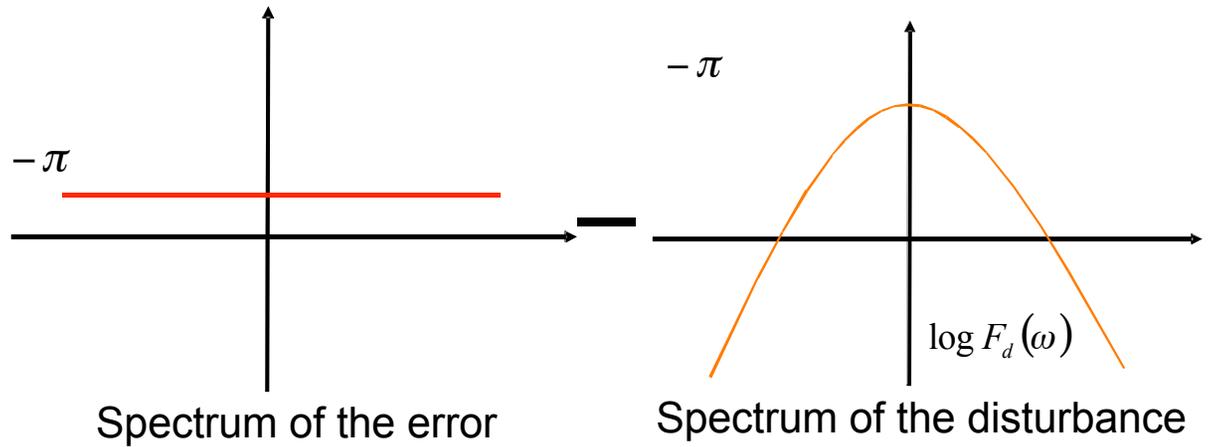
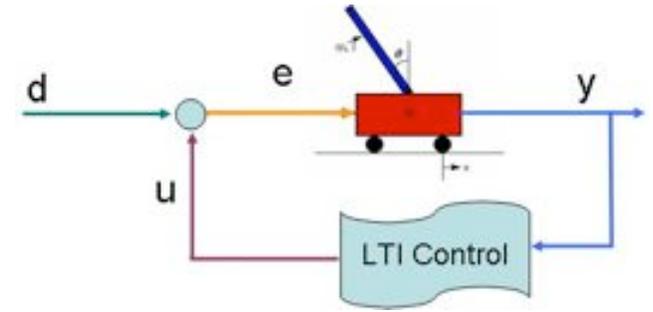
Linear Feedback Scheme:



What can we do reject disturbances?

Bode's Integral Limitation: A sensitivity-like function

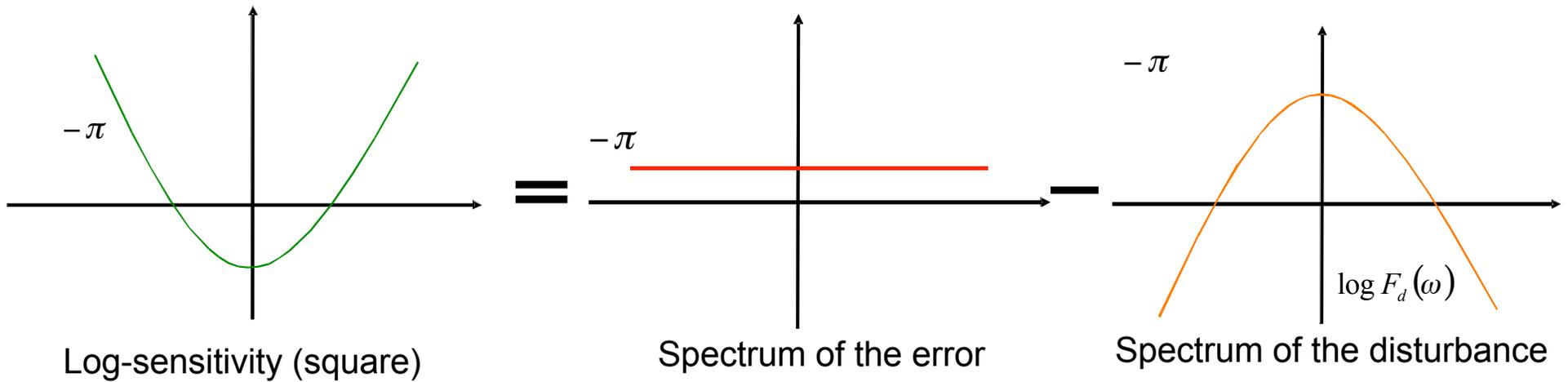
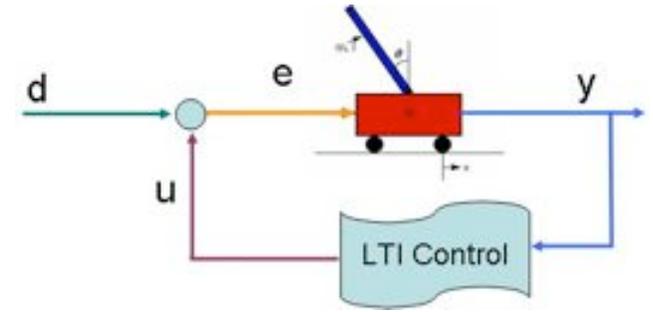
Measuring performance ...



Bode's Integral Limitation: A sensitivity-like function

Measuring performance ...

$$S_{e,d}^2(\omega) = \frac{F_e(\omega)}{F_d(\omega)} \quad \leftarrow \text{Sensitivity-like Function}$$



Bode's Integral Limitation

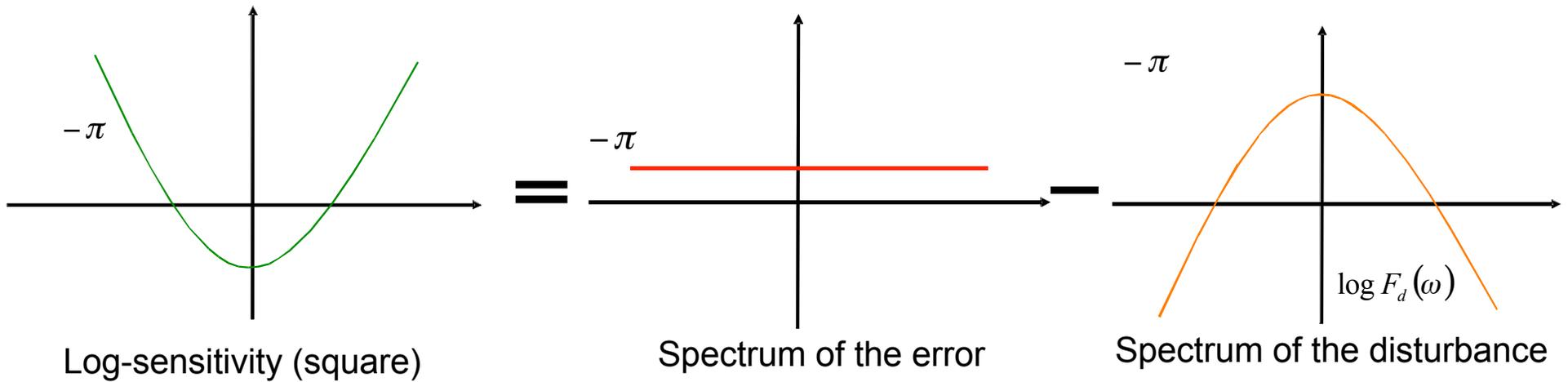
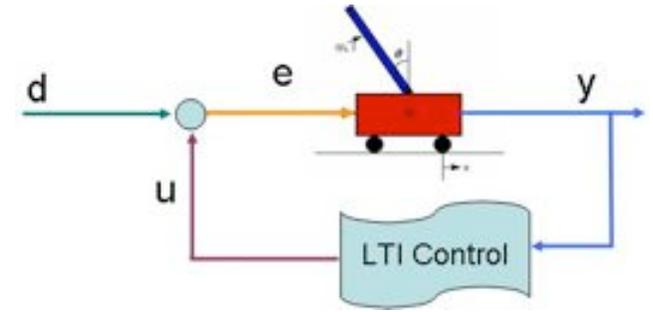
We can't push the log-average down



$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \log S_{e,d}^2(\omega) d\omega \geq 2 \sum_{\text{unstable poles}} \log |pole_i|$$

Bode (1945) for continuous time

S. Hara (1989) for discrete-time

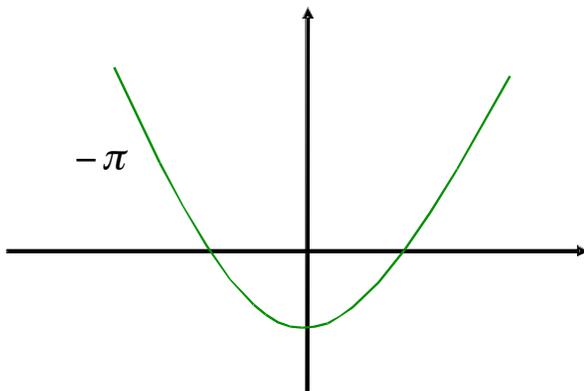
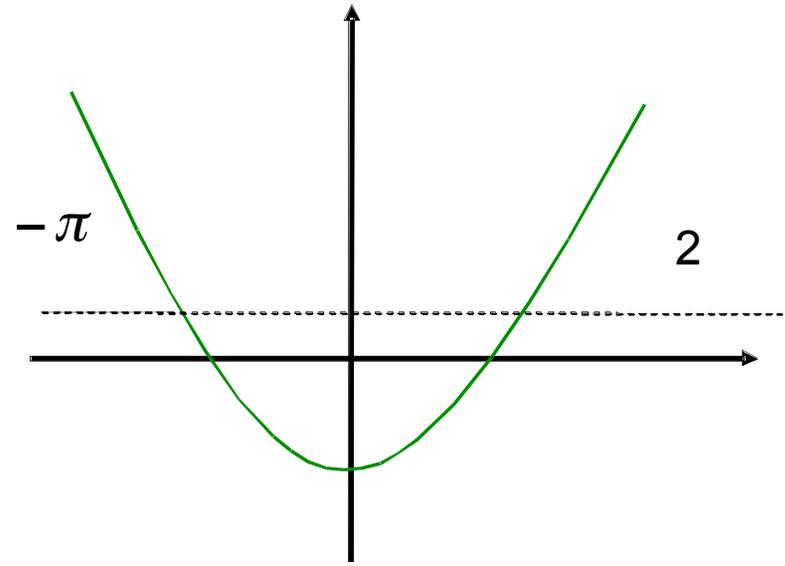


Bode's Integral Limitation



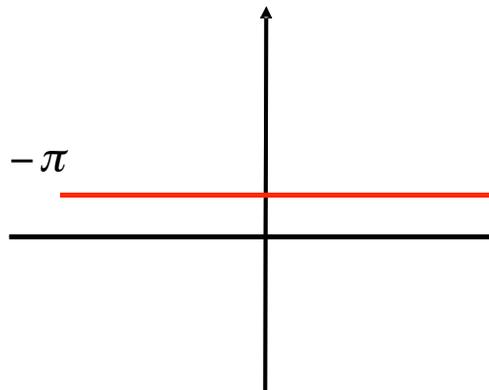
Water-bed effect
(Conservation law)

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \log S_{e,d}^2(\omega) d\omega \geq 2 \sum_{\text{unstable poles}} \log |pole_i|$$



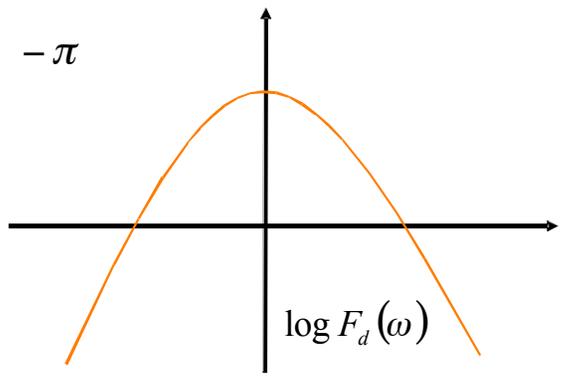
Log-sensitivity (square)

=



Spectrum of the error

=



Spectrum of the disturbance

Bode's Integral Limitation: Extensions

Extensions: multivariable, time-varying ...

- Freudenberg (88), Seron, Braslavsky, Goodwin (97)

Information Theoretic Interpretation: Extensions to classes of Non-Linear Systems

- Zang and Iglesias, (96) and Jonckheere (92)

Deterministic approach

- Yi, Goncalves, Ingals, Sauro, Doyle (in preparation)

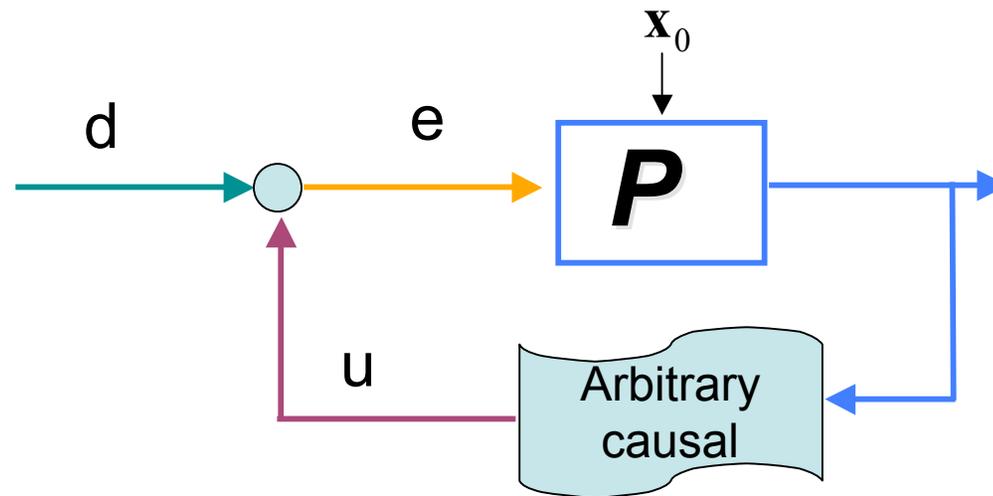
Using theories related to Bode's integral to design coding schemes.

- Elia, N.

New information theoretic interpretation and extension for arbitrary feedback

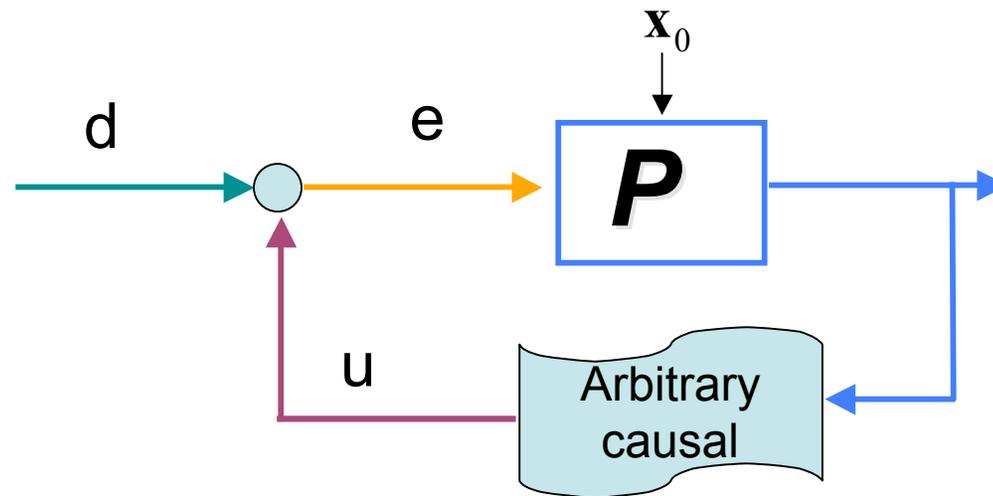
- Martins & Dahleh (2004), Martins Ph.D. dissertation
- Martins, Dahleh and Doyle (2005)

Bode's Integral Limitation: Preliminary Questions



- P is finite dimensional, linear, time-invariant, single input and single output
- if the state of P is represented by $\mathbf{x}(k) \in \mathfrak{R}^n$ then the initial state $\mathbf{x}_0 = \mathbf{x}(0)$ is a random variable.

Bode's Integral Limitation: Preliminary Questions

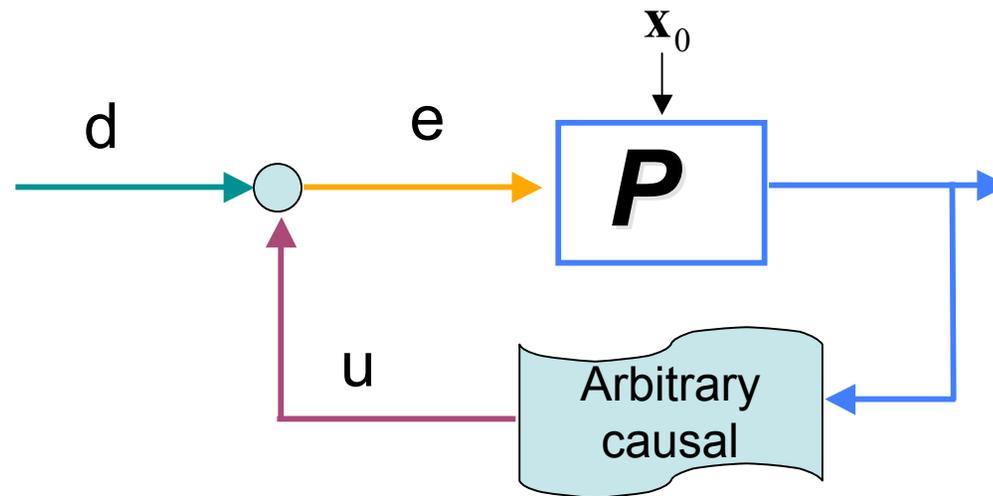


Question

Assuming that **d** and **e** are asymptotically stationary, will the following hold for arbitrary causal feedback ?

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \log S_{e,d}^2(\omega) d\omega \geq 2 \sum_{\text{unstable poles}} \log |pole_i| \quad S_{e,d}^2(\omega) = \frac{F_e(\omega)}{F_d(\omega)}$$

Bode's Integral Limitation: Preliminary Questions



Question

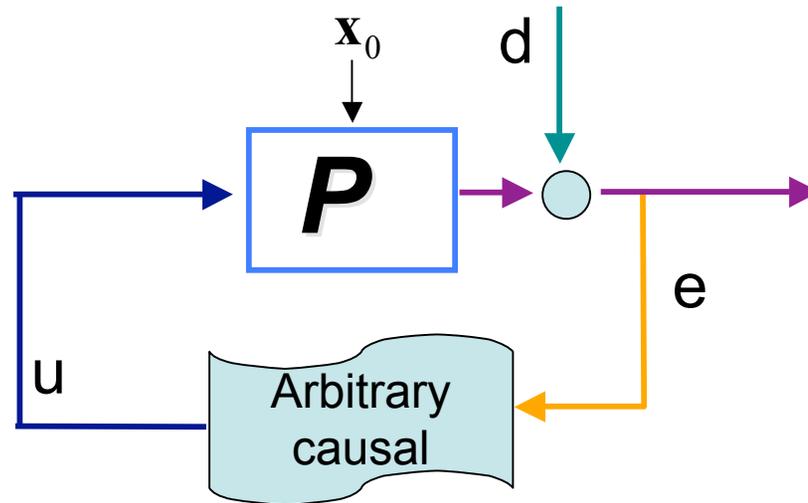
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Answer:

Using optimal linear one-step prediction theory (Kolmogorov), we can show that the answer is **yes**. This result holds regardless of the distribution of \mathbf{d} .

Bode's Integral Limitation: Preliminary Questions



What happens if the disturbance enters at the output (tracking) ?

Assuming that \mathbf{d} and \mathbf{e} are asymptotically stationary, will the following hold for arbitrary causal feedback ?

The answer is: it depends on the distribution of \mathbf{d} . In general the answer is **NO**.

Bode's Integral Limitation: What are we searching for ?

We seek a Theory that:

- Explains the fundamental limits of feedback for different configurations in a unified fashion.

(Information flow interpretation)

- Quantifies the role of the probability distribution of the disturbance.

(maximum entropy principle)

- Allows for the analysis of other frameworks relevant for networked control. Such as the introduction of side information and information-rate constraints.

(Algebraic properties of mutual information)

Using information theory ...

Fundamental limits of feedback: An Information Theoretic Approach

Differential Entropy

Consider the stochastic process:

$$\mathbf{a}^k = (\mathbf{a}(0), \dots, \mathbf{a}(k))$$

$$h(\mathbf{a}^k) = -\int_{\mathfrak{R}^k} p_{\mathbf{a}^k}(\gamma) \log_2 p_{\mathbf{a}^k}(\gamma) d\gamma$$

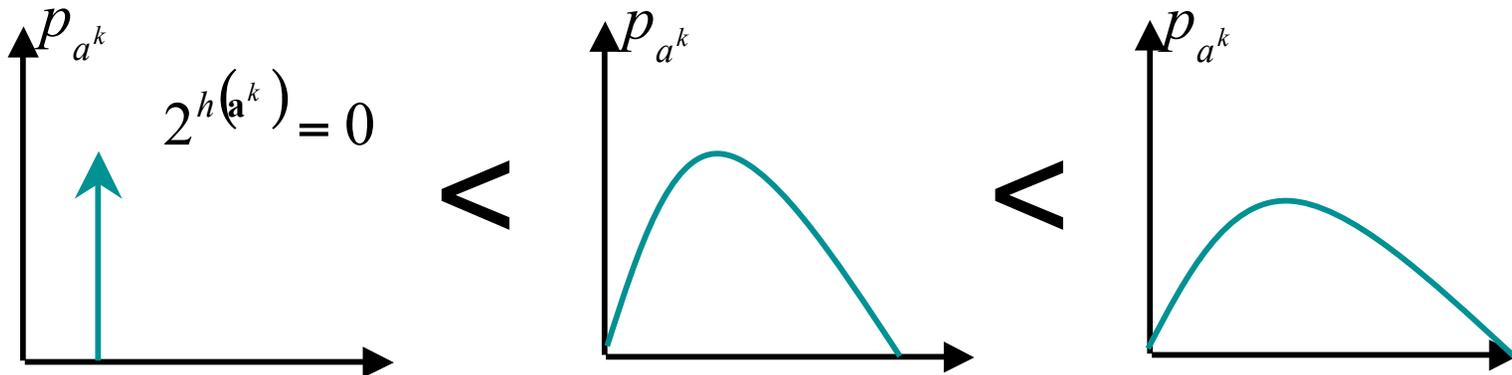
(Differential Entropy)

Differential Entropy

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Differential Entropy

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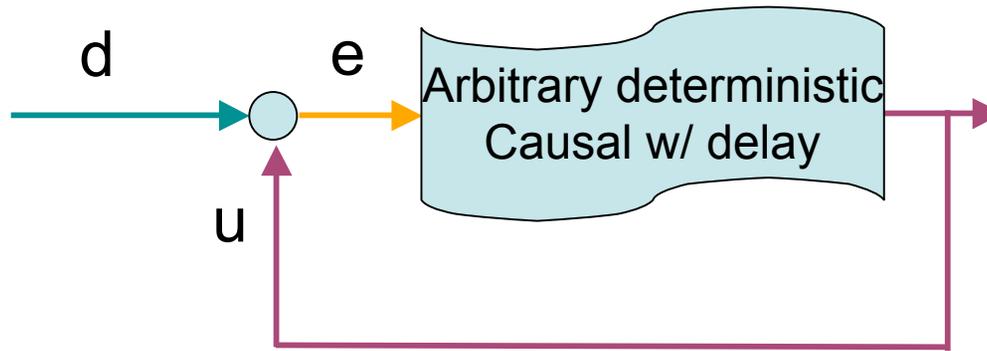
$$\mathbf{a}^k = (\mathbf{a}(0), \dots, \mathbf{a}(k))$$

$$h(\mathbf{a}^k) = h(\mathbf{a}(k) | \mathbf{a}^{k-1}) + h(\mathbf{a}^{k-1})$$

$$h_\infty(\mathbf{a}) = \limsup_{k \rightarrow \infty} \frac{h(\mathbf{a}^k)}{k} = \limsup_{k \rightarrow \infty} \frac{\sum_{i=1}^k h(\mathbf{a}(i) | \mathbf{a}^{i-1}) + h(\mathbf{a}(0))}{k}$$

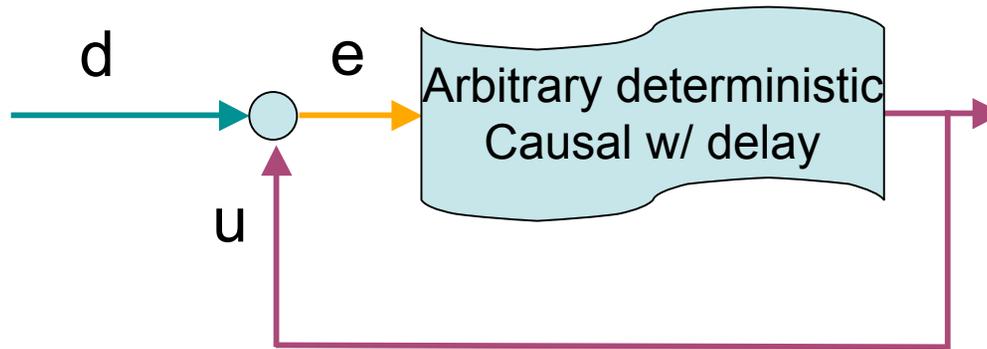
(Entropy rate)

A conservation law using differential entropy



$$h(\mathbf{d}^k) = h(\mathbf{e}^k)$$

A conservation law using differential entropy



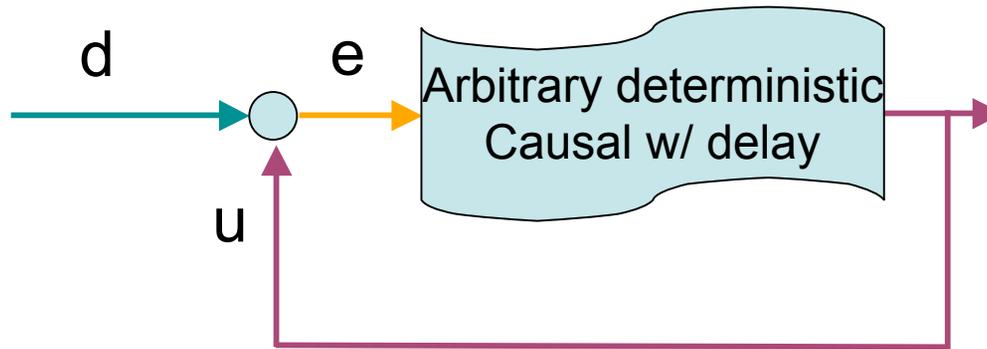
$$h(\mathbf{d}^k) = h(\mathbf{e}^k)$$

Proof:

$$h(\mathbf{d}(k) | \mathbf{d}^{k-1}) = h(\mathbf{d}(k) | \mathbf{u}^k, \mathbf{d}^{k-1})$$

$$h(\mathbf{d}(k) | \mathbf{u}^k, \mathbf{d}^{k-1}) = h(\mathbf{e}(k) | \mathbf{u}^k, \mathbf{e}^{k-1})$$

A conservation law using differential entropy



$$h(\mathbf{d}^k) = h(\mathbf{e}^k)$$

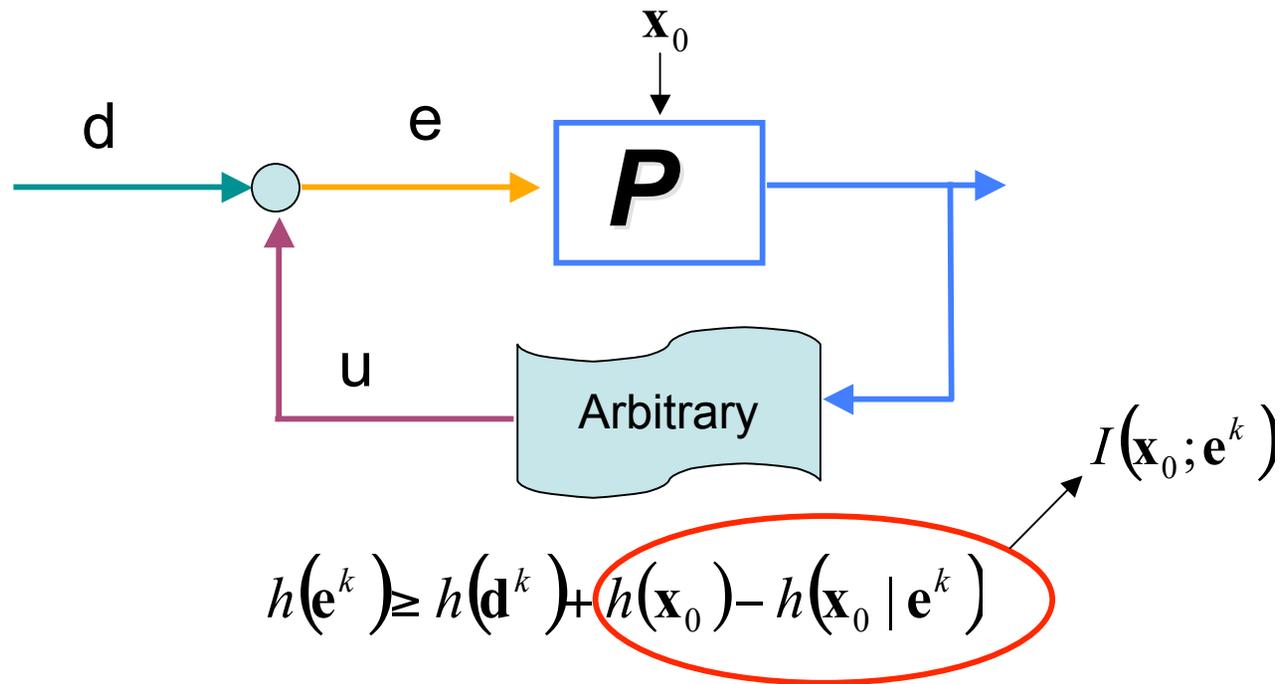
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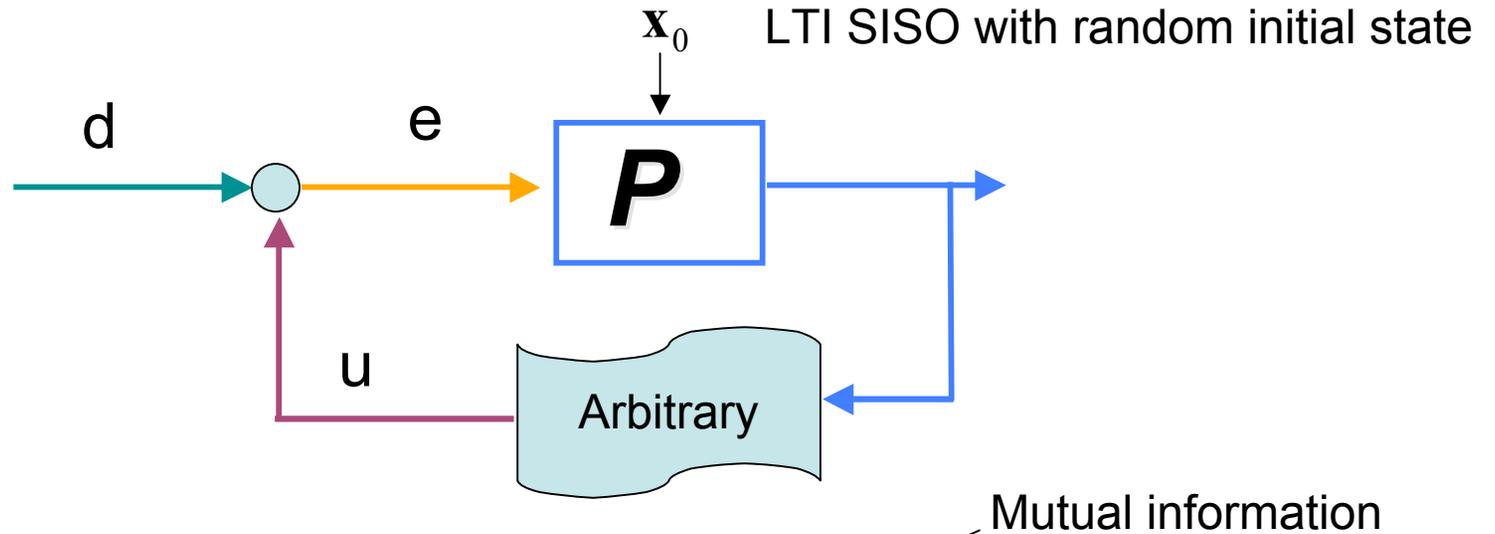
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A conservation law using differential entropy



A conservation law using differential entropy



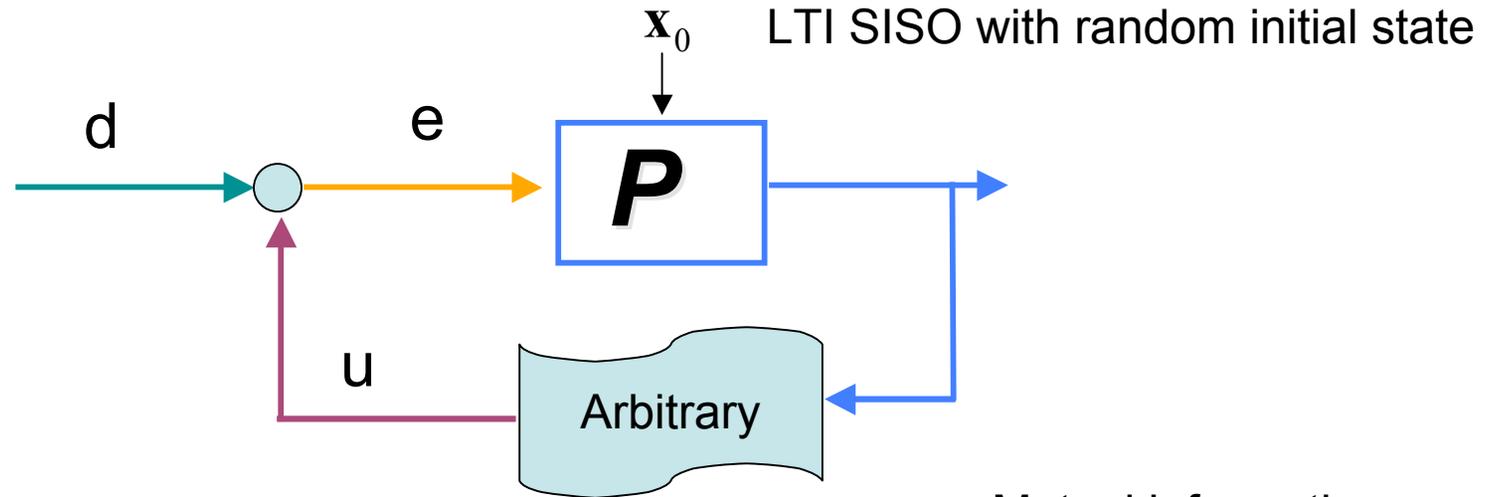
(Martins Ph.D. Thesis, 04)

$$h(\mathbf{e}^k) \geq h(\mathbf{d}^k) + I(\mathbf{x}_0; \mathbf{e}^k)$$

Mutual information

$$h_\infty(\mathbf{e}) \geq h_\infty(\mathbf{d}) + \liminf_{k \rightarrow \infty} \frac{I(\mathbf{x}_0; \mathbf{e}^k)}{k}$$

A conservation law using differential entropy



Mutual information

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$$h_\infty(\mathbf{e}) \geq h_\infty(\mathbf{d}) + \liminf_{k \rightarrow \infty} \frac{I(\mathbf{x}_0; \mathbf{e}^k)}{k}$$

Stability implies:

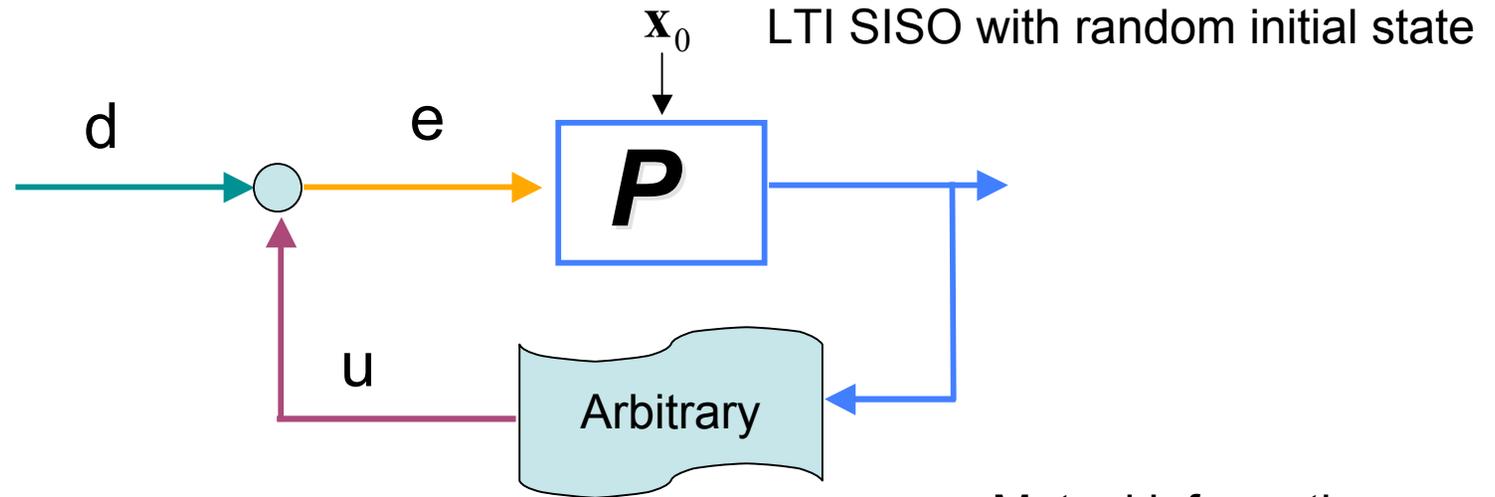
$$\liminf_{k \rightarrow \infty} \frac{I(\mathbf{x}_0; \mathbf{e}^k)}{k} \geq \sum_{\text{unstable poles}} \log |pole_i|$$

Baillieul

Tatikonda

Nair

A conservation law using differential entropy

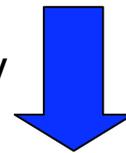


Mutual information

$$h(\mathbf{e}^k) \geq h(\mathbf{d}^k) + I(\mathbf{x}_0; \mathbf{e}^k)$$

$$h_\infty(\mathbf{e}) \geq h_\infty(\mathbf{d}) + \liminf_{k \rightarrow \infty} \frac{I(\mathbf{x}_0; \mathbf{e}^k)}{k}$$

Stability

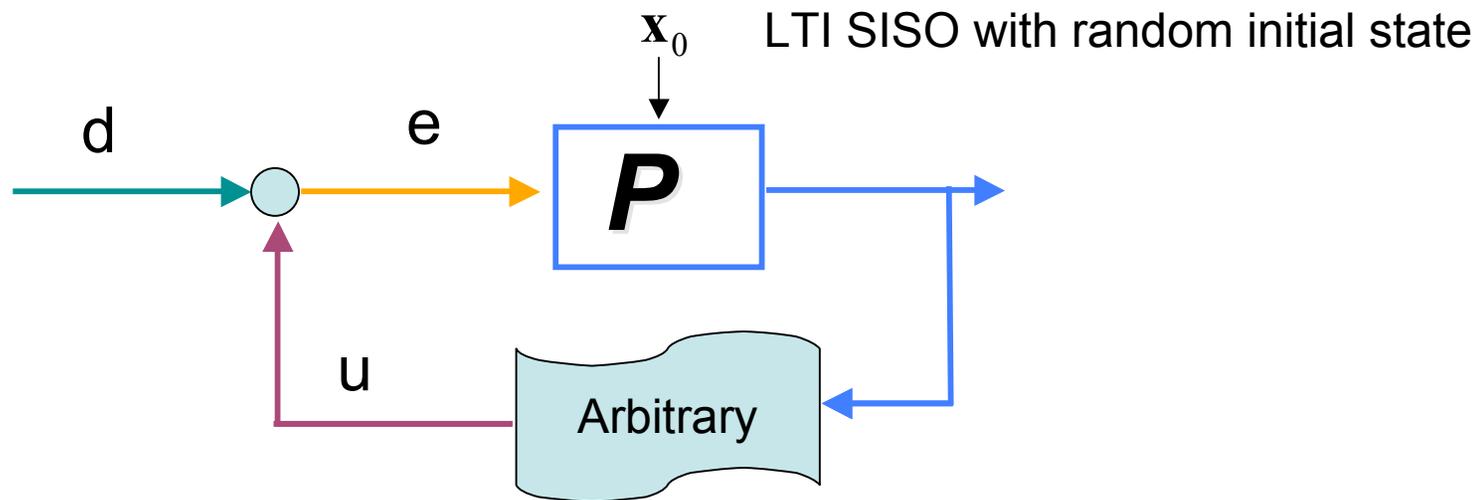


$$h_\infty(\mathbf{e}) \geq h_\infty(\mathbf{d}) + \sum_{\text{unstable poles}} \log |pole_i|$$

Baillieul

Tatikonda

Nair



What can we do with this formula?

$$h_{\infty}(\mathbf{e}) \geq h_{\infty}(\mathbf{d}) + \sum_{\text{unstable poles}} \log |pole_i|$$

Differential Entropy: second-moment bounds

$$\mathbf{a}^k = (\mathbf{a}(0), \dots, \mathbf{a}(k))$$

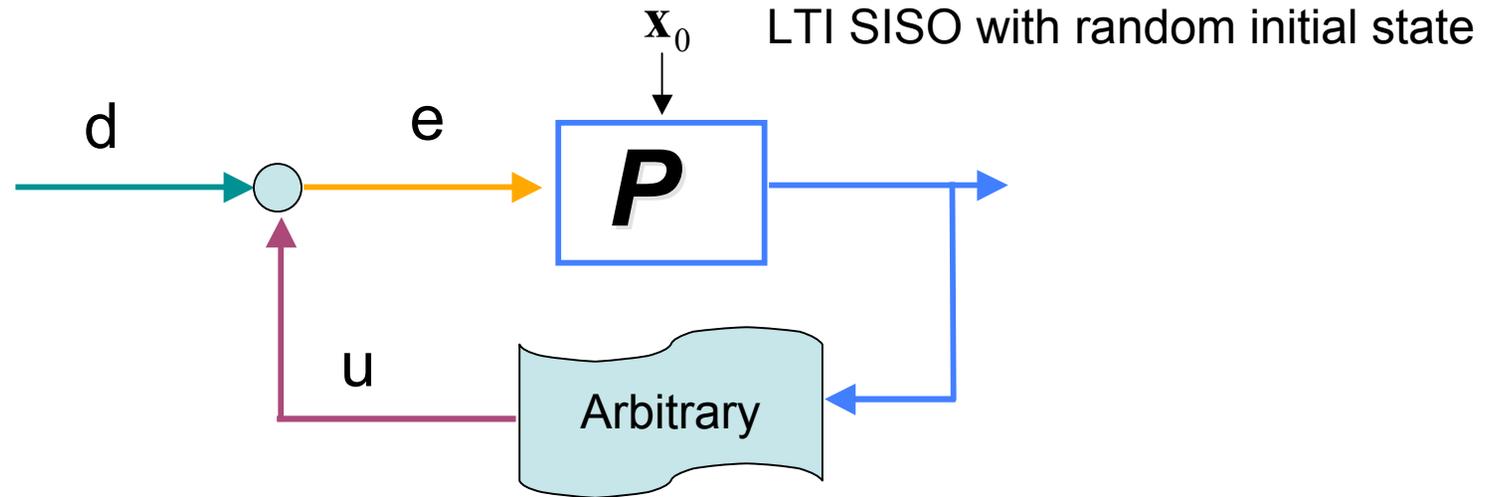
$$h(\mathbf{a}^k) = - \int_{\mathfrak{R}^k} p_{\mathbf{a}^k}(\boldsymbol{\gamma}) \log_2 p_{\mathbf{a}^k}(\boldsymbol{\gamma}) d\boldsymbol{\gamma}$$

$$h(\mathbf{a}^k) \leq \frac{1}{2} \log \left((2\pi e)^k |\Sigma_{\mathbf{a}^k}| \right) \leq \frac{1}{2} \sum_{i=1}^k \log(2\pi e \sigma_{\mathbf{a}(i)}^2)$$

Equality is achieved if \mathbf{a}^k is Gaussian

Equality is achieved if $\mathbf{a}(i)$ are uncorrelated

A conservation law using differential entropy: lower bound on the variance gain



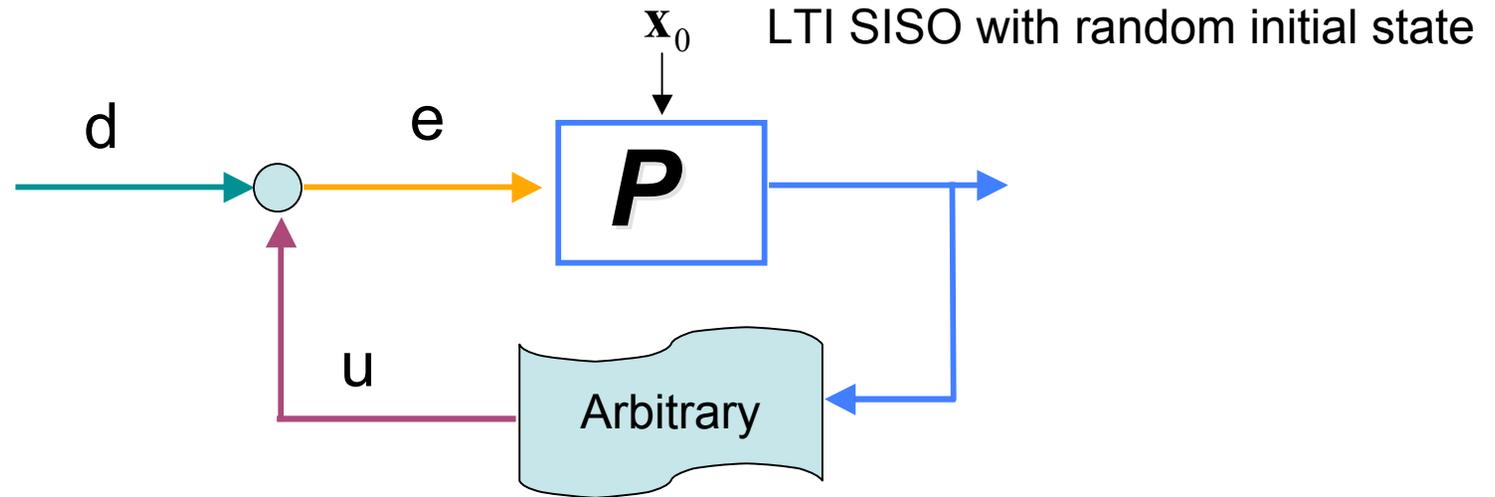
$$h_{\infty}(\mathbf{e}) \geq h_{\infty}(\mathbf{d}) + \sum_{\text{unstable poles}} \log |pole_i|$$

Choose \mathbf{d} i.i.d. Gaussian with variance σ_d^2 :

Equality is achieved if $\mathbf{a}(i)$ is Gaussian
 Equality is achieved if $\mathbf{a}(i)$ are uncorrelated

$\limsup_{k \rightarrow \infty} \sigma_{e(k)}^2 \geq \sigma_d^2 \prod_{\text{unstable poles}} |pole_i|^2$

A conservation law using differential entropy: lower bound on the variance gain



$$h_\infty(\mathbf{e}) \geq h_\infty(\mathbf{d}) + \sum_{\text{unstable poles}} \log |pole_i|$$

Choose \mathbf{d} i.i.d. Gaussian with variance σ_d^2 :

Equality is achieved if $\mathbf{a}(i)$ is Gaussian
 Equality is achieved if $\mathbf{a}(i)$ are uncorrelated

$\limsup_{k \rightarrow \infty} \sigma_{e(k)}^2 \geq \sigma_d^2 \prod_{\text{unstable poles}} |pole_i|^2$
 $\limsup_{k \rightarrow \infty} \sigma_{u(k)}^2 \geq \sigma_d^2 \left(\prod_{\text{unstable poles}} |pole_i|^2 - 1 \right)$

(Braslavsky, Middleton, Freudenberg 04)

Differential Entropy: power spectral bound

$$h_\infty(\mathbf{a}) = \limsup_{k \rightarrow \infty} \frac{h(\mathbf{a}^k)}{k} = \limsup_{k \rightarrow \infty} \frac{\sum_{i=1}^k h(\mathbf{a}(i) | \mathbf{a}^{i-1})}{k}$$

$$h(\mathbf{a}^k) = h(\mathbf{a}(k) | \mathbf{a}^{k-1}) + h(\mathbf{a}^{k-1})$$

$$\mathbf{a}^k = (\mathbf{a}(0), \dots, \mathbf{a}(k))$$

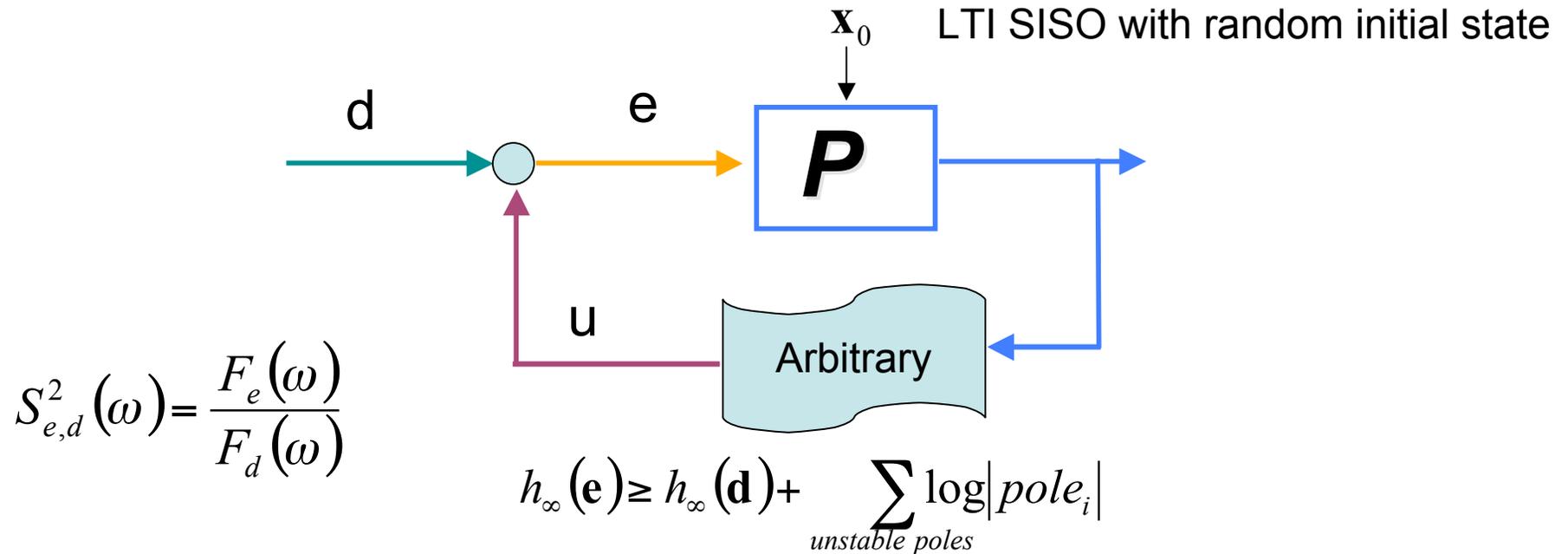
(Entropy rate)

Under Asymptotic stationarity:

$$h_\infty(\mathbf{a}) \leq \frac{1}{4\pi} \int_{-\pi}^{\pi} \log(2\pi e F_a(\omega)) d\omega$$


Equality is achieved if \mathbf{a} is Gaussian

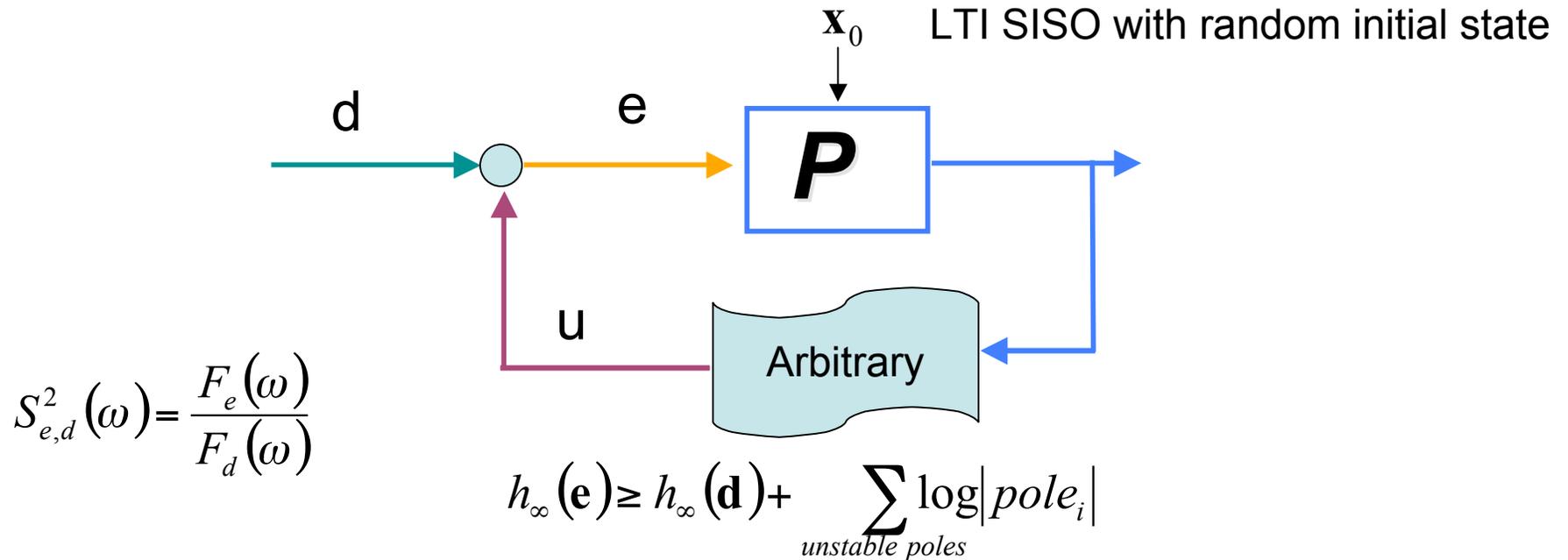
A conservation law using differential entropy: extension of Bode's integral formula



Choose \mathbf{d} Gaussian, wide-sense asympt. stationary:

$$\int_{-\pi}^{\pi} \log(2\pi e F_e(\omega)) d\omega \geq \int_{-\pi}^{\pi} \log(2\pi e F_d(\omega)) d\omega + 4\pi \sum_{\text{unstable poles}} \log |pole_i|$$

A conservation law using differential entropy: extension of Bode's integral formula



Choose \mathbf{d} Gaussian, wide-sense asympt. stationary:

$$\int_{-\pi}^{\pi} \log(2\pi e F_e(\omega)) d\omega \geq \int_{-\pi}^{\pi} \log(2\pi e F_d(\omega)) d\omega + 4\pi \sum_{\text{unstable poles}} \log |pole_i|$$

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \log S_{e,d}^2(\omega) d\omega \geq 2 \sum_{\text{unstable poles}} \log |pole_i|$$

(Bode Integral formula!)

Differential Entropy: bounds

$$\mathbf{a}^k = (\mathbf{a}(0), \dots, \mathbf{a}(k))$$

$$h(\mathbf{a}^k) = - \int_{\mathfrak{R}^k} p_{\mathbf{a}^k}(\gamma) \log_2 p_{\mathbf{a}^k}(\gamma) d\gamma$$

Upper-bound based

$$h(\mathbf{a}^k) \leq k \log(\bar{a})$$

$$\bar{a} \stackrel{\text{def}}{=} \inf \left\{ x \in \mathfrak{R}_+ \mid P(\mathbf{a}(i) > x) = 0, i \in \{1, \dots, k\} \right\}$$

Differential Entropy

A few bounds:

$$\mathbf{a}^k = (\mathbf{a}(0), \dots, \mathbf{a}(k))$$

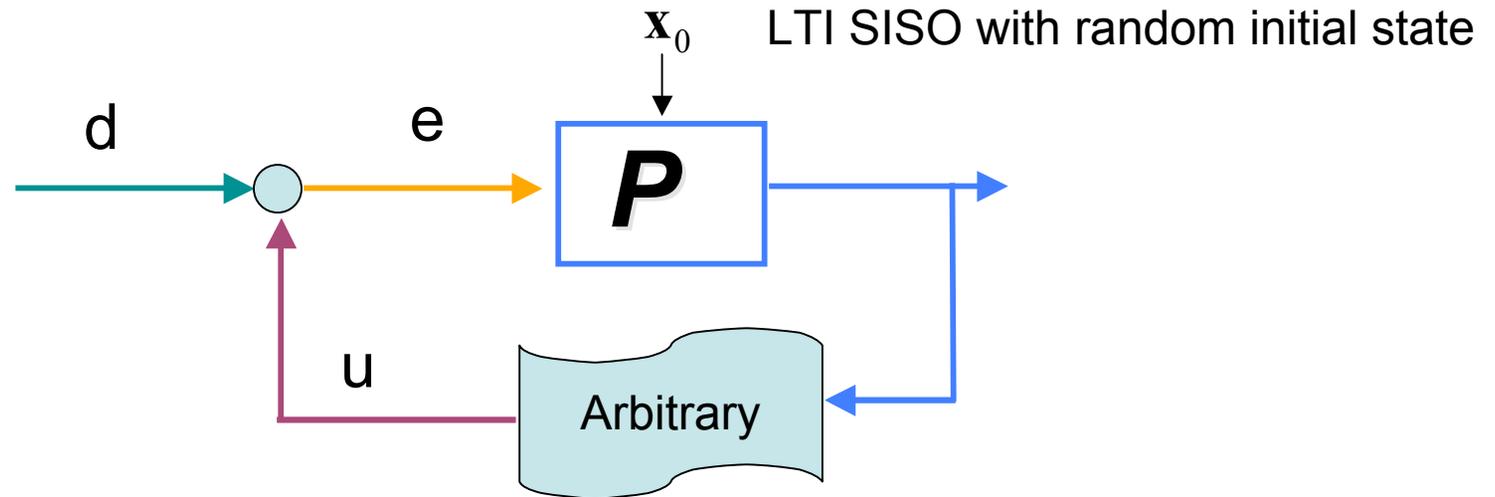
$$h(\mathbf{a}^k) = - \int_{\mathfrak{R}^k} p_{\mathbf{a}^k}(\gamma) \log_2 p_{\mathbf{a}^k}(\gamma) d\gamma$$

Upper-bound based

$$h(\mathbf{a}^k) \leq k \log(\bar{a})$$

Achieved if a^k is uniformly distributed

A Conservation Law

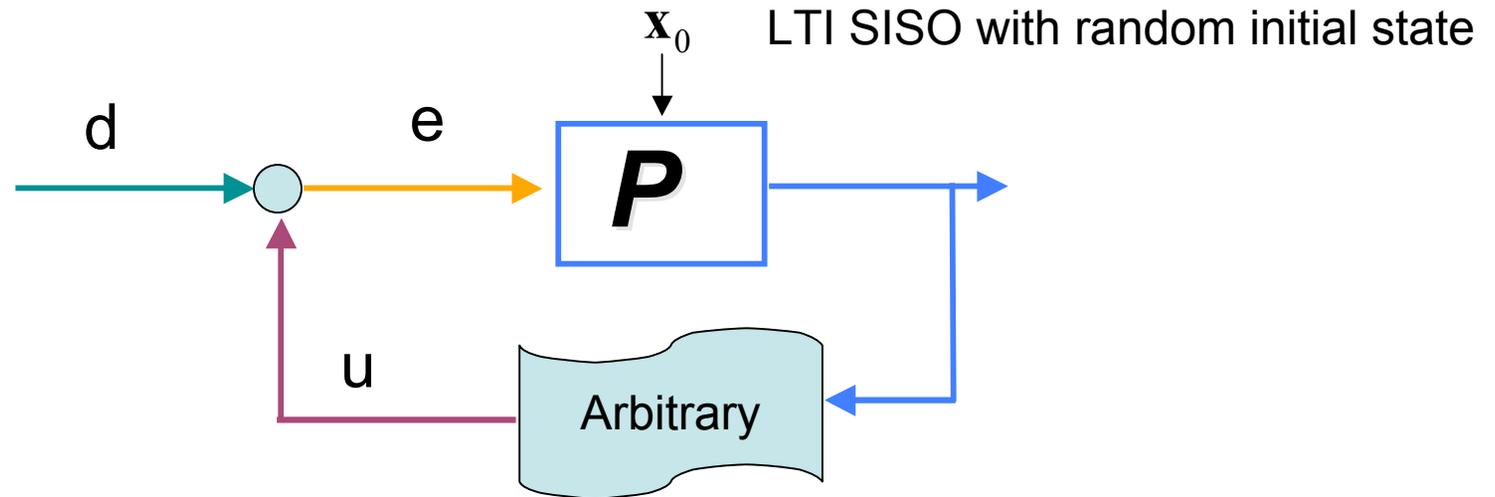


$$h_\infty(\mathbf{e}) \geq h_\infty(\mathbf{d}) + \sum_{|\lambda_i(A)| > 1} \log |\lambda_i(A)|$$

Choose \mathbf{d} i.i.d. uniformly distributed between $-\bar{d}$ and \bar{d} :

$$\limsup_{k \rightarrow \infty} \bar{e}(k) \geq \bar{d} \prod_{\text{unstable poles}} |pole_i|$$

A Conservation Law



$$h_{\infty}(\mathbf{e}) \geq h_{\infty}(\mathbf{d}) + \sum_{|\lambda_i(A)| > 1} \log |\lambda_i(A)|$$

Choose \mathbf{d} i.i.d. uniformly distributed between $-\bar{d}$ and \bar{d} :

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➔

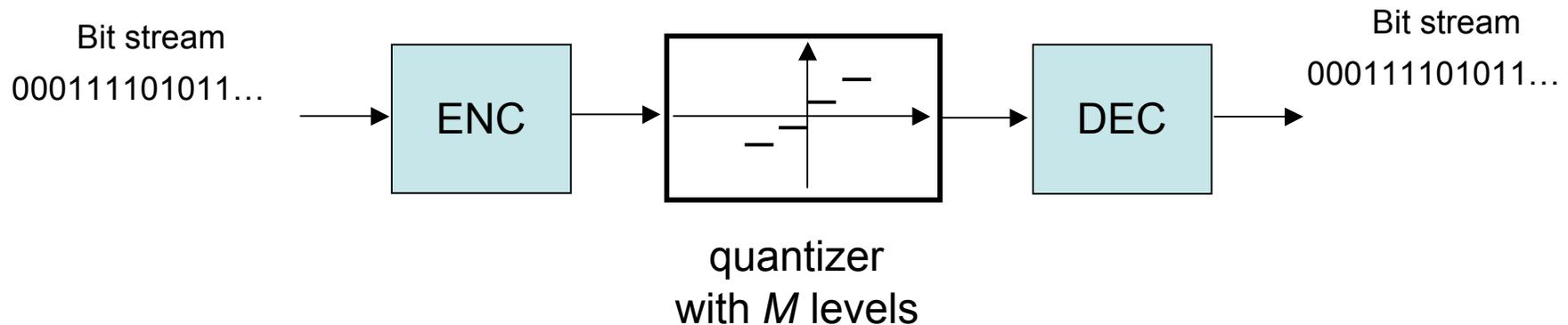
$$\limsup_{k \rightarrow \infty} \bar{u}(k) \geq \bar{d} \left(\prod_{\text{unstable poles}} |pole_i| - 1 \right)$$

Limits in the presence of finite capacity feedback

Preliminary notions: Shannon Capacity

Information capacity is the **supremum** of the bit-rate for which information can be transmitted through a medium:

Examples:



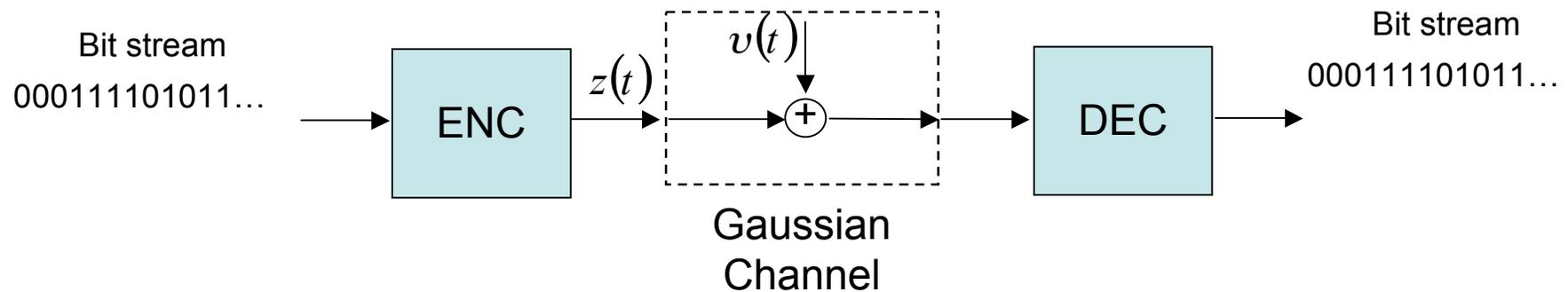
If $N(t)$ represents the total number of bits transmitted up to time t then we know that

$$\sup_t \frac{N(t)}{t} \leq \log_2 M \longleftarrow \text{Capacity}$$

Preliminary notions: Shannon Capacity

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Examples:



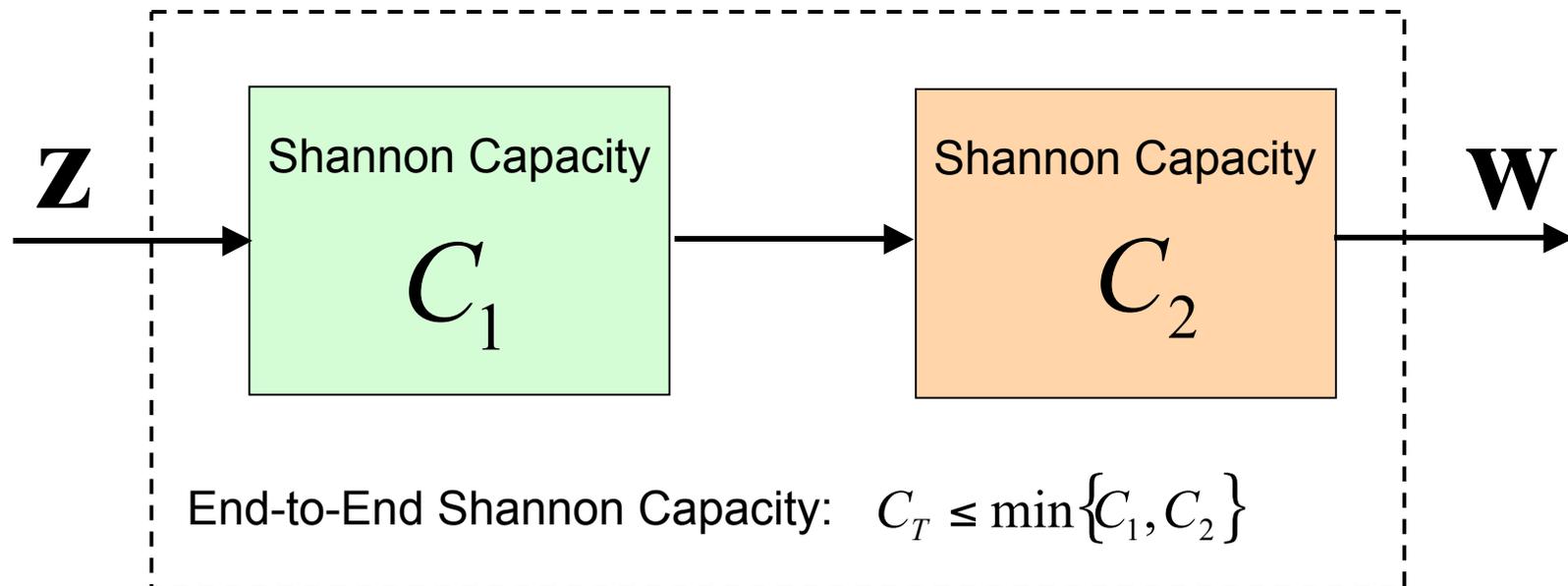
If $N(t)$ represents the total number of bits transmitted up to time t then we know that

$$\left\{ \begin{array}{l} \sup_t \frac{N(t)}{t} \leq \frac{1}{2} \log_2 \left(1 + \frac{\sigma_z^2}{\sigma_v^2} \right) \\ P[Error(t)] \rightarrow 0 \end{array} \right. \leftarrow \text{Shannon Capacity}$$



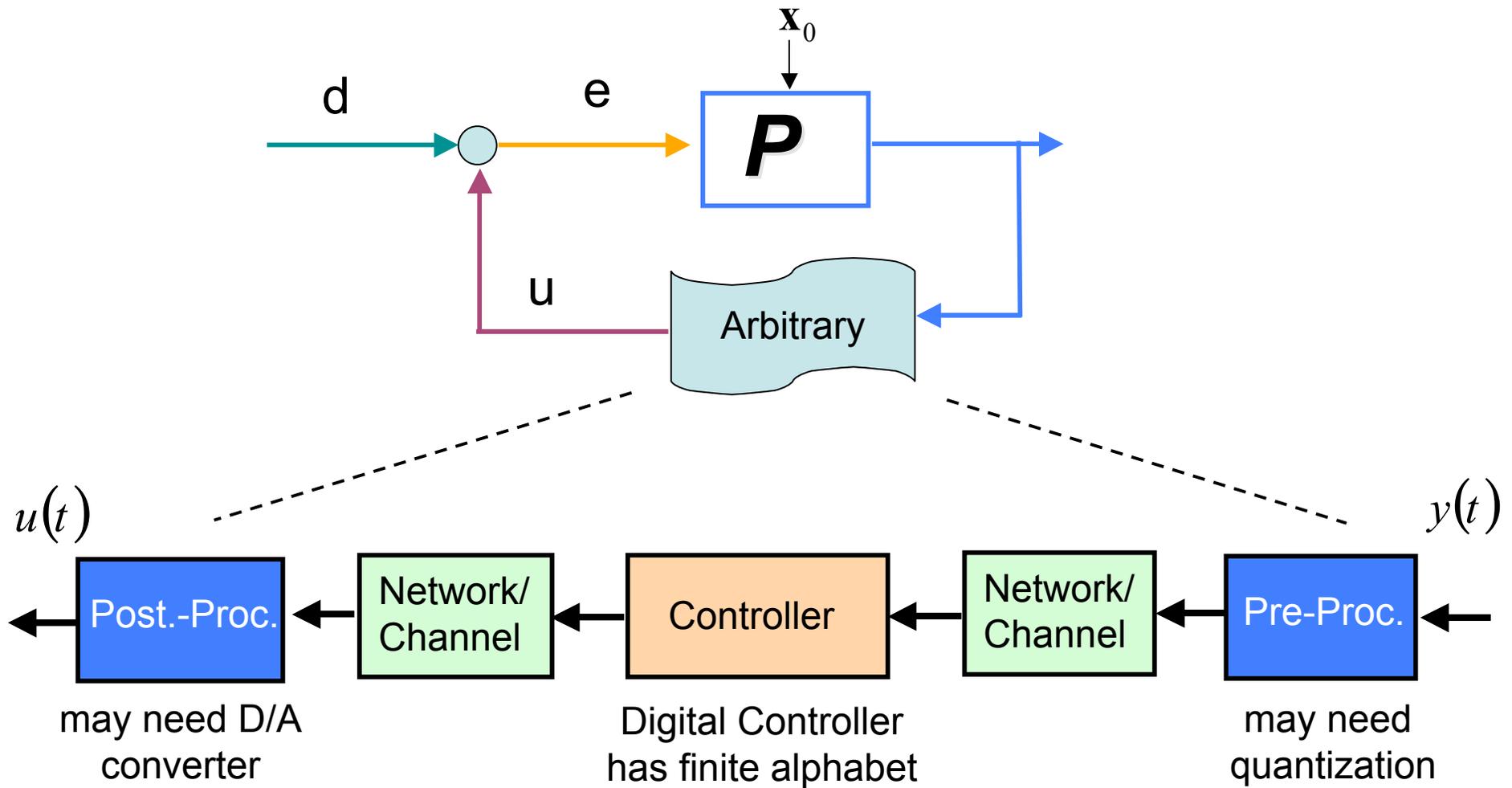
Preliminary notions

Data-processing inequality



$$I(\mathbf{z}, \mathbf{w}) \leq C_T$$

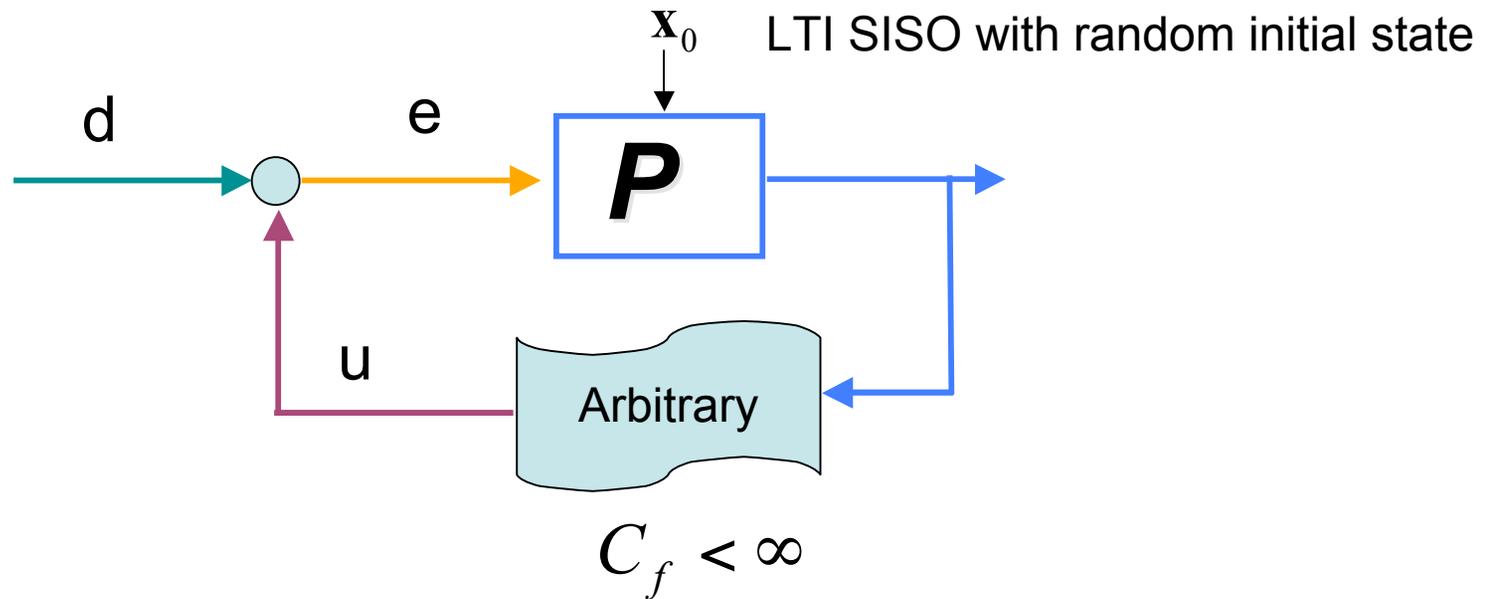
Limits in the presence of finite capacity feedback



$$C_f < \infty$$

Finite Capacity Feedback

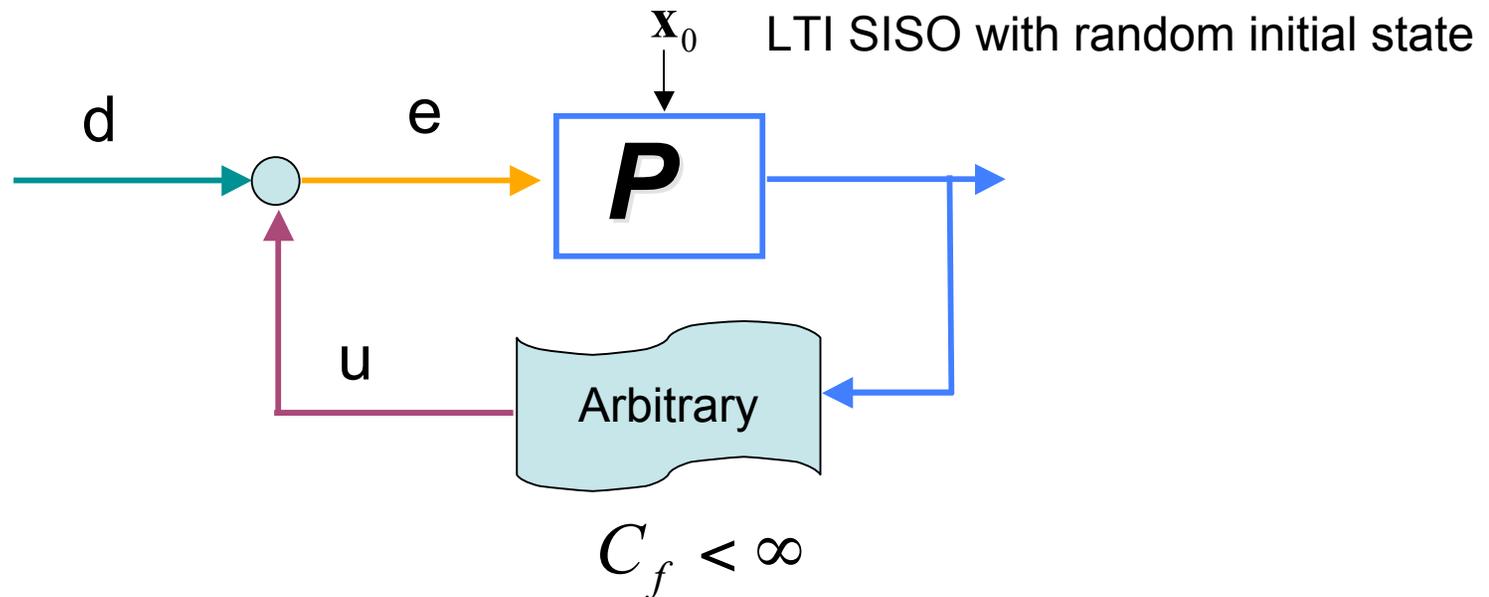
Limits in the presence of finite capacity feedback



Finite capacity feedback has impact on disturbance attenuation:

New Bound $\frac{1}{2\pi} \int_{-\pi}^{\pi} \min \{ \log(S_{e,d}(\omega)), 0 \} d\omega \geq \sum_{\text{unstable poles}} \log |pole_i| - C_f$

Limits in the presence of finite capacity feedback



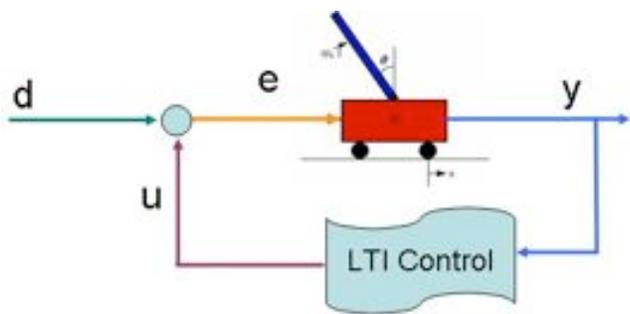
Finite capacity feedback has impact on disturbance attenuation:

New Bound
$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \min \{ \log(S_{e,d}(\omega)), 0 \} d\omega \geq \sum_{\text{unstable poles}} \log |pole_i| - C_f$$

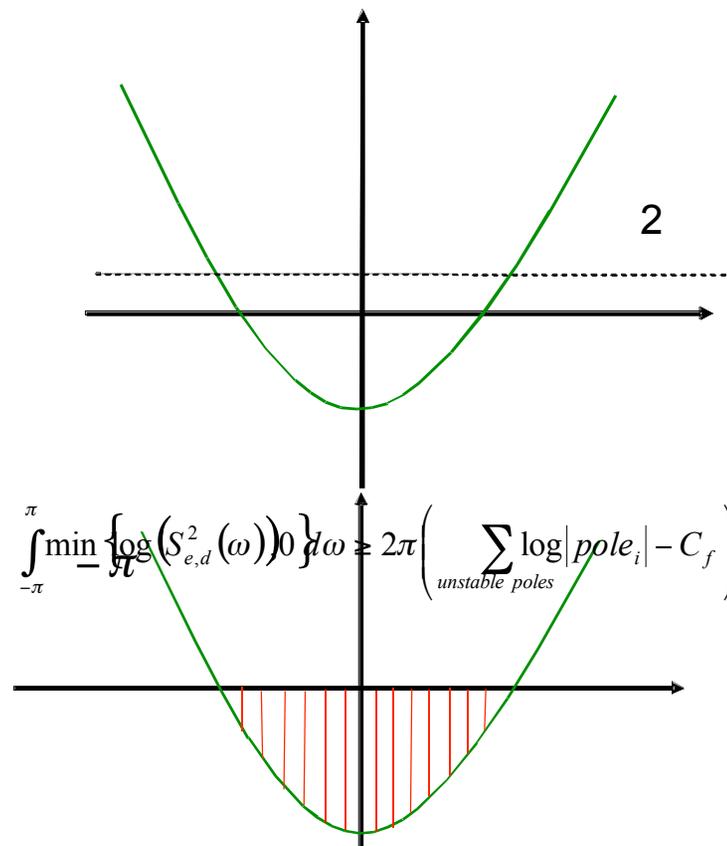
Original Bode formula resulting from Causality

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \log(S_{e,d}(\omega)) d\omega \geq \sum_{\text{unstable poles}} \log |pole_i|$$

Limits in the presence of finite capacity feedback



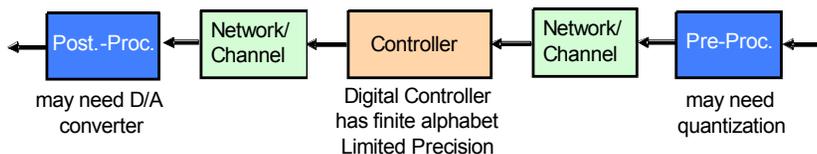
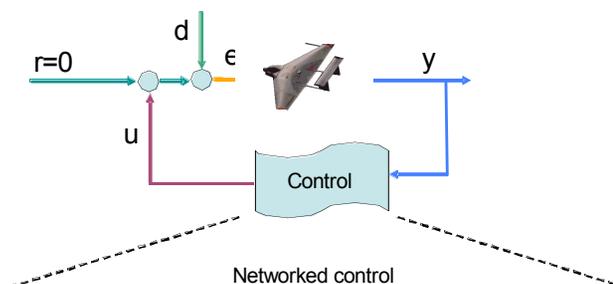
$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \log S_{e,d}^2(\omega) d\omega \geq 2 \sum_{\text{unstable poles}} \log |pole_i|$$



$$\int_{-\pi}^{\pi} \min_{\mathcal{H}} \{ \log(S_{e,d}^2(\omega)) | 0 \} d\omega \geq 2\pi \left(\sum_{\text{unstable poles}} \log |pole_i| - C_f \right)$$

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \min_{\mathcal{H}} \{ \log(S_{e,d}^2(\omega)) | 0 \} d\omega \geq \sum_{\text{unstable poles}} \log |pole_i| - C_f$$

New Bound



may need D/A converter

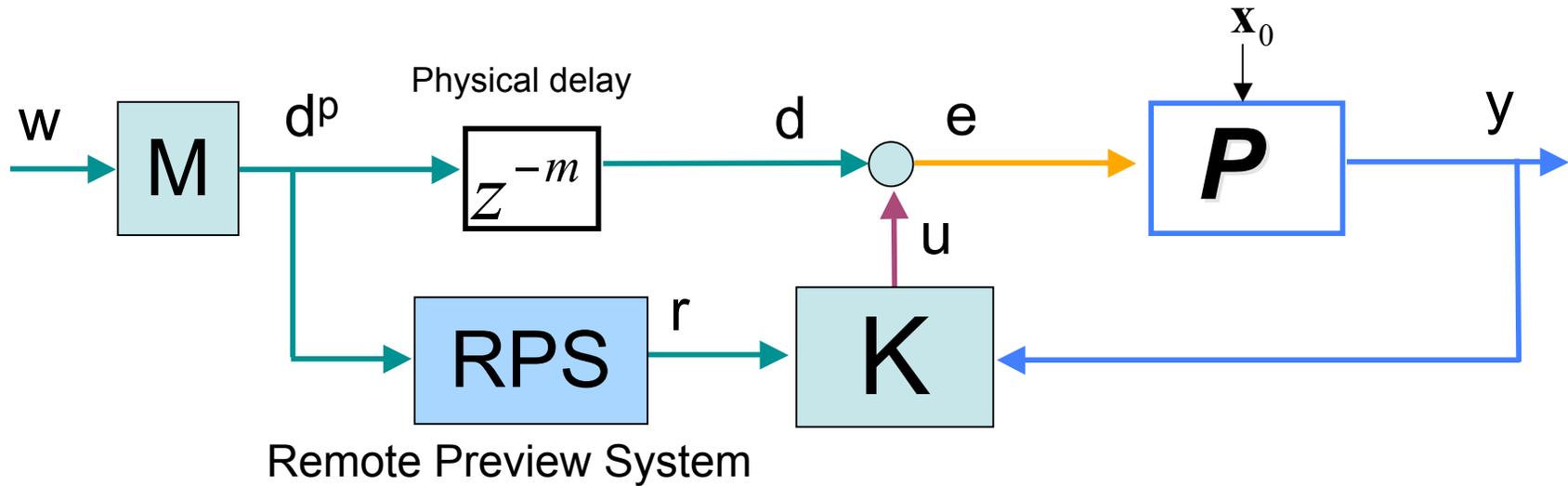
Digital Controller has finite alphabet Limited Precision

may need quantization

Limits in the presence of a finite capacity preview

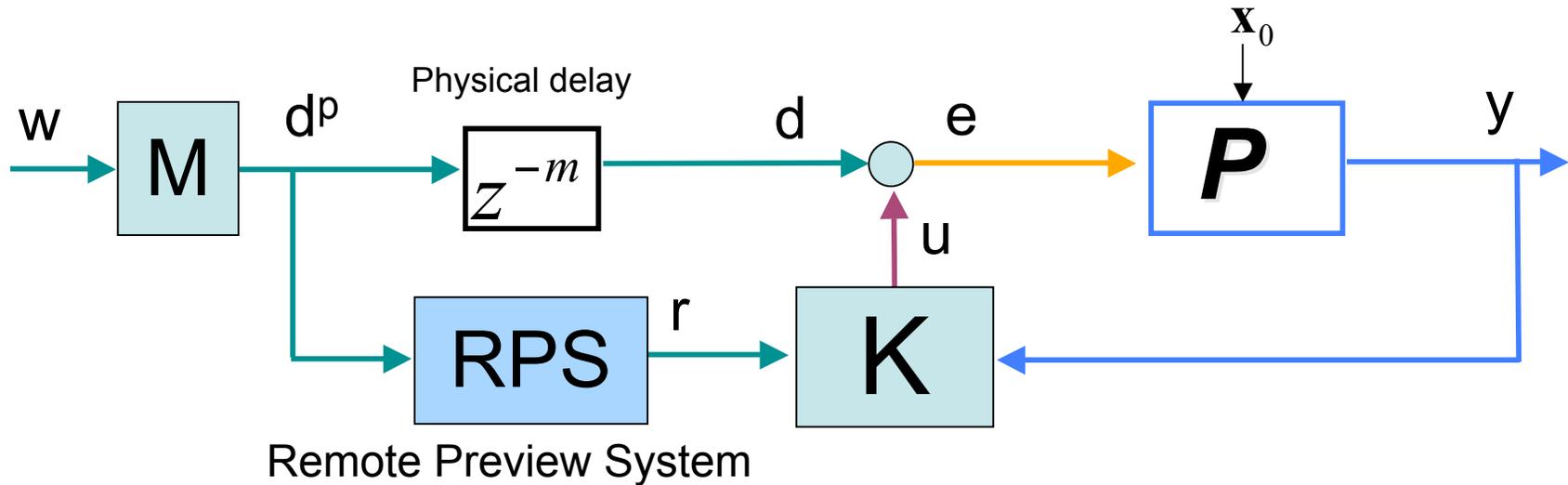
Motivation for Using Early Warning Information in a Feedback Loop

Feedback in the Presence of a Remote Preview



Motivation for Using Early Warning Information in a Feedback Loop

Feedback in the Presence of a Remote Preview

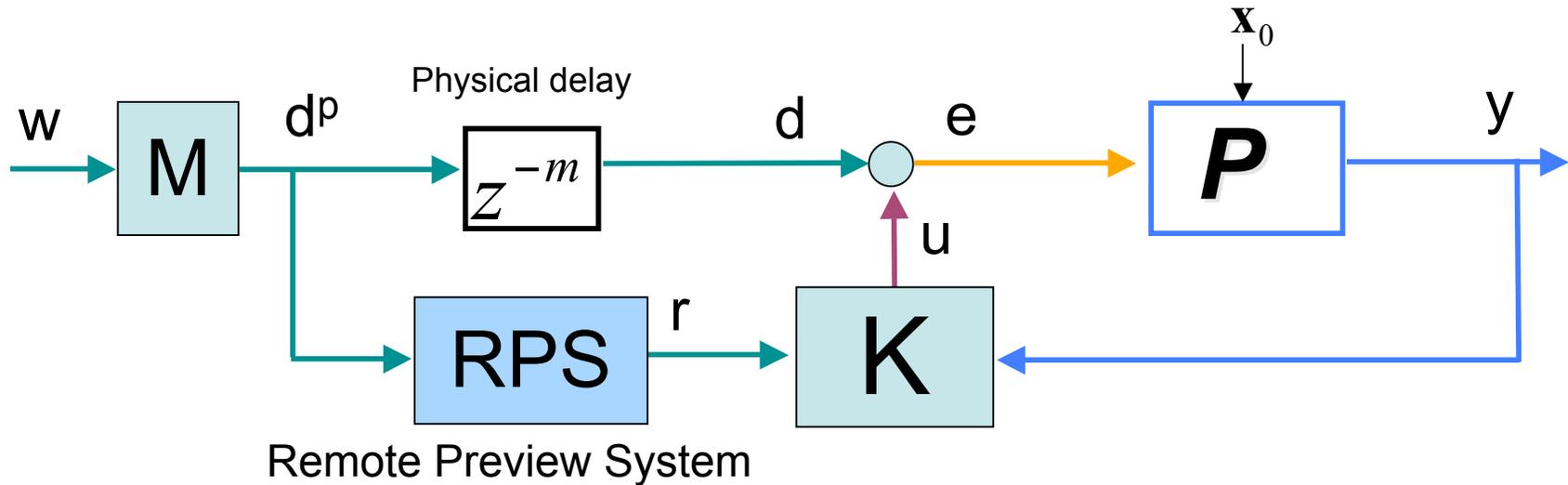


Can we beat the standard (no RPS) limitation?:

$$S_{e,d}^2(\omega) = \frac{F_e(\omega)}{F_d(\omega)} \quad \frac{1}{2\pi} \int_{-\pi}^{\pi} \log S_{e,d}^2(\omega) d\omega \geq 2 \sum_{\text{unstable poles}} \log |pole_i|$$

Motivation for Using Early Warning Information in a Feedback Loop

Feedback in the Presence of a Remote Preview



Can we beat the standard (no RPS) limitation?:

$$S_{e,d}^2(\omega) = \frac{F_e(\omega)}{F_d(\omega)} \quad \frac{1}{2\pi} \int_{-\pi}^{\pi} \log S_{e,d}^2(\omega) d\omega \geq 2 \sum_{\text{unstable poles}} \log |pole_i|$$

What can we do, subject to the following constraint?

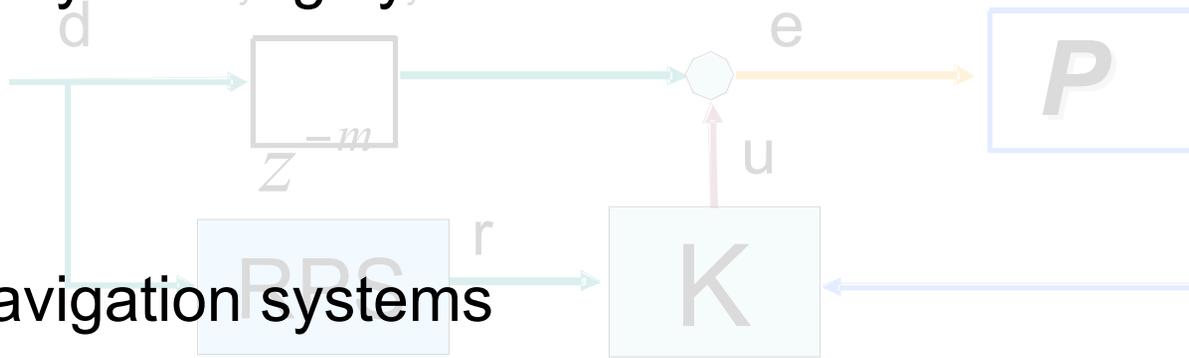
$$I_{\infty}(\mathbf{d}, \mathbf{r}) \leq C \longleftarrow \text{Capacity of the comm. link}$$

Importance of studying the limits of remote preview

Early warning systems

Navigation systems

Remote Preview System



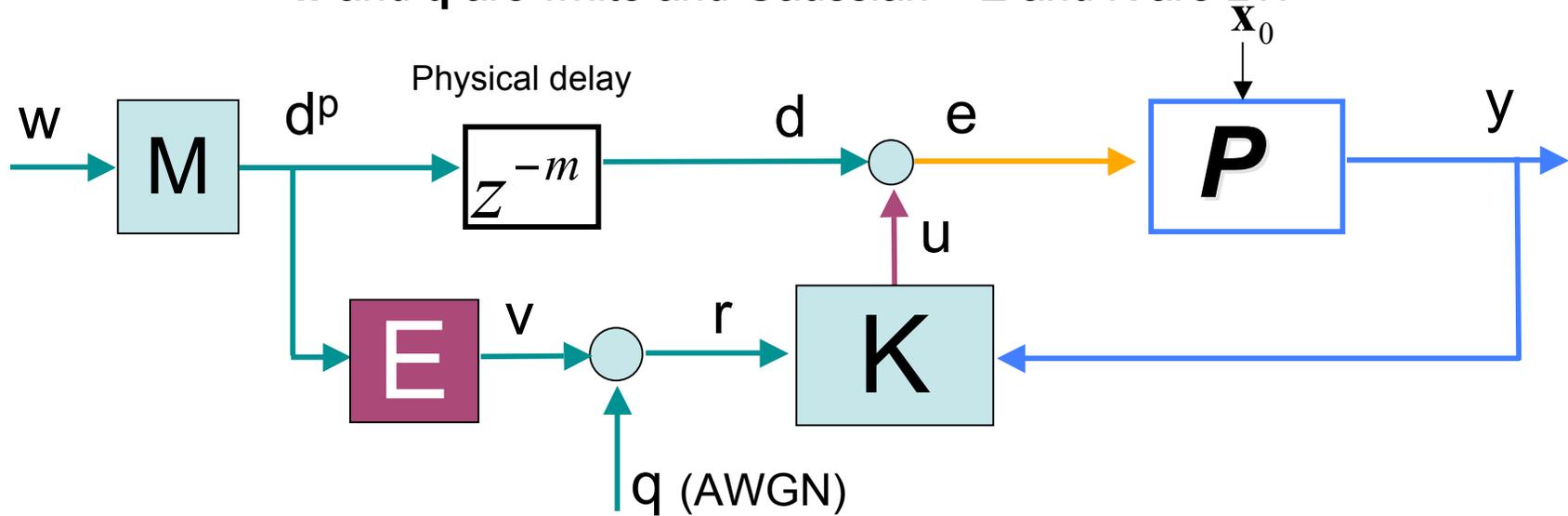
$$C_{RPS} < \infty$$



Motivation for Using Early Warning Information in a Feedback Loop

The Linear, Time-Invariant and Gaussian Case

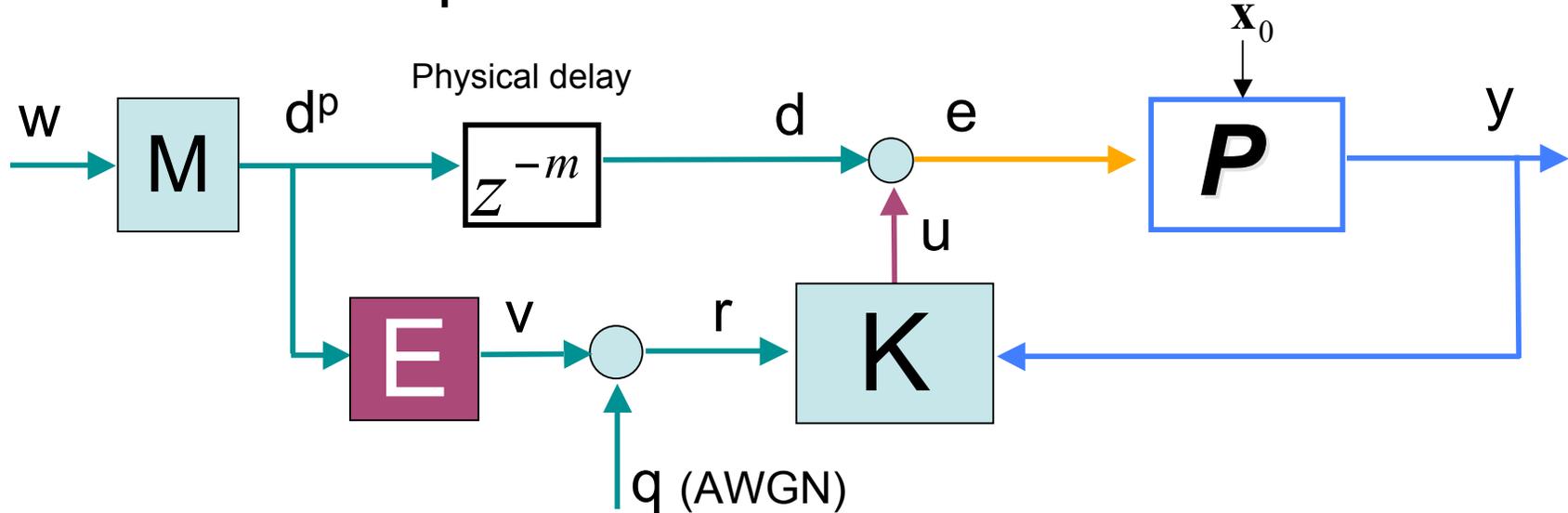
w and q are white and Gaussian E and K are LTI



Motivation for Using Early Warning Information in a Feedback Loop

The Linear, Time-Invariant and Gaussian Case

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Can we beat the standard (no Channel) limitation?:

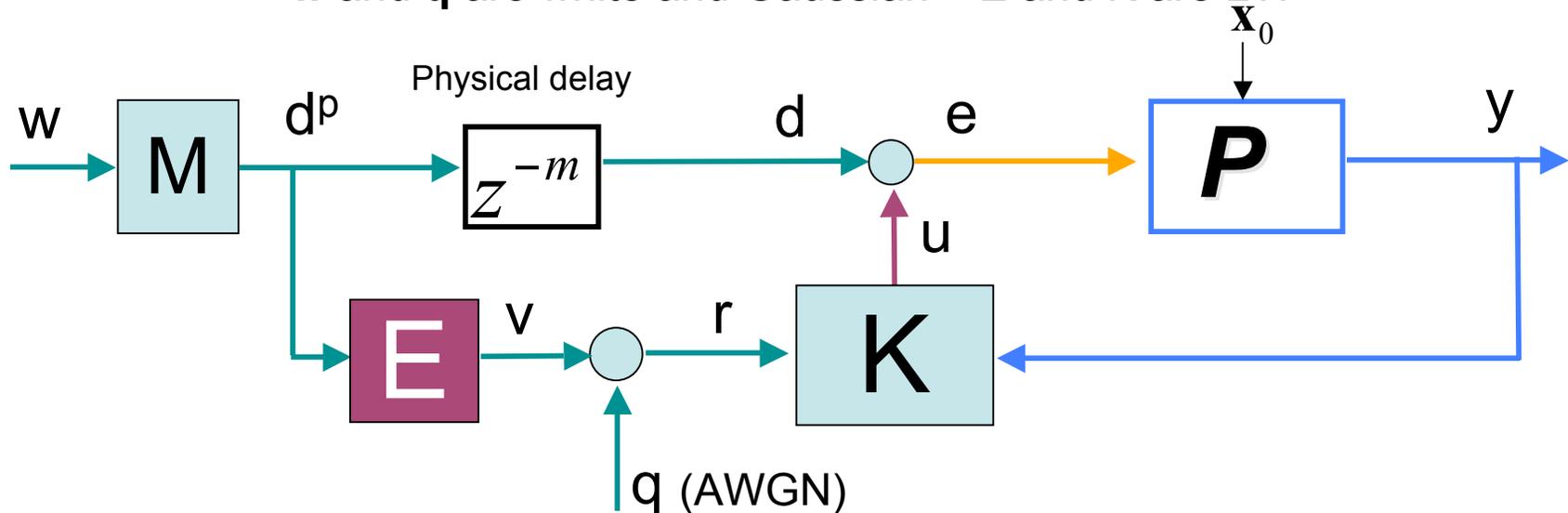
$$S_{e,d}^2(\omega) = \frac{F_e(\omega)}{F_d(\omega)}$$

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \log S_{e,d}^2(\omega) d\omega \geq 2 \sum_{\text{unstable poles}} \log |pole_i|$$

Motivation for Using Early Warning Information in a Feedback Loop

The Linear, Time-Invariant and Gaussian Case

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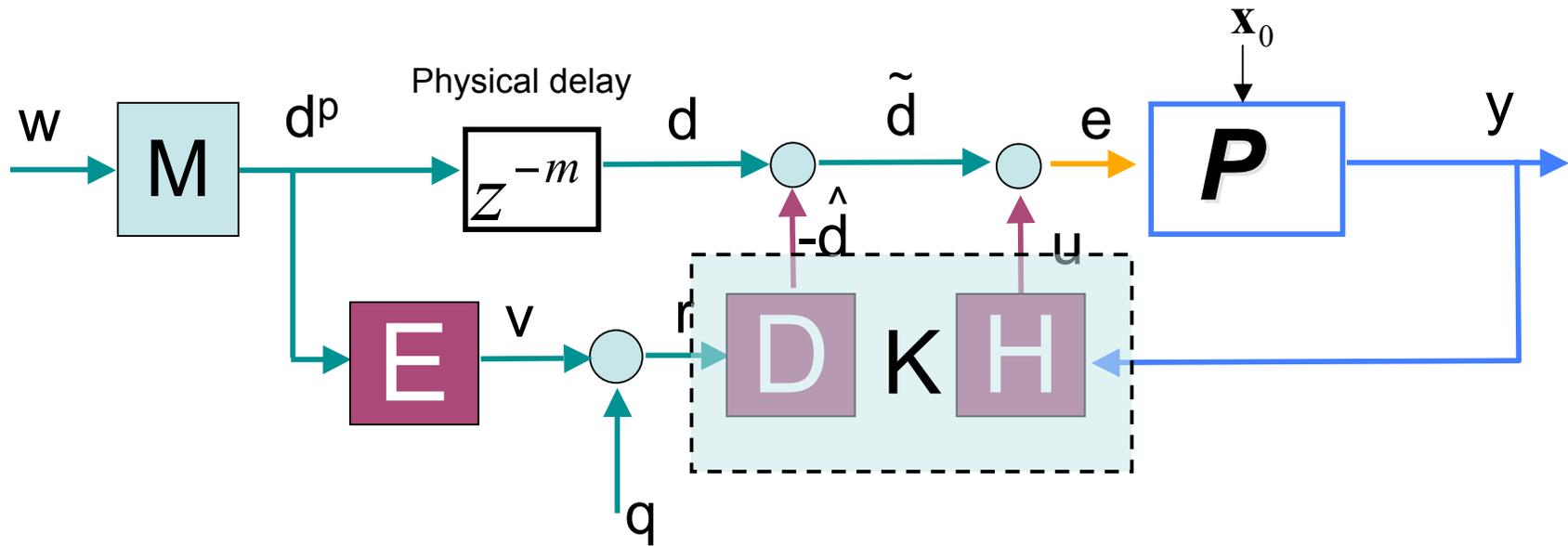
$$S_{e,d}^2(\omega) = \frac{F_e(\omega)}{F_d(\omega)} \quad \frac{1}{2\pi} \int_{-\pi}^{\pi} \log S_{e,d}^2(\omega) d\omega \geq 2 \sum_{\text{unstable poles}} \log |pole_i|$$

What can we do with the following power constraint?

$$\sup_k \text{Var}(\mathbf{v}(k)) \leq 1$$

Motivation for Using Early Warning Information in a Feedback Loop

The Linear, Time-Invariant and Gaussian Case



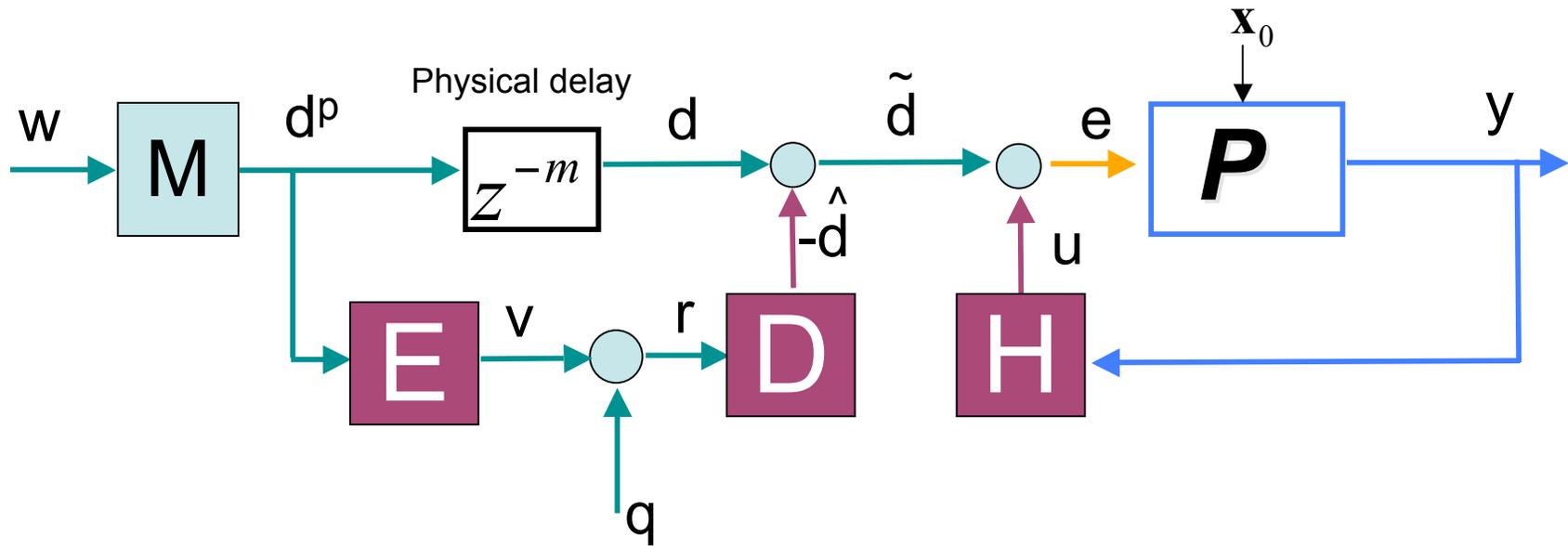
E, D and H are LTI

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Motivation for Using Early Warning Information in a Feedback Loop

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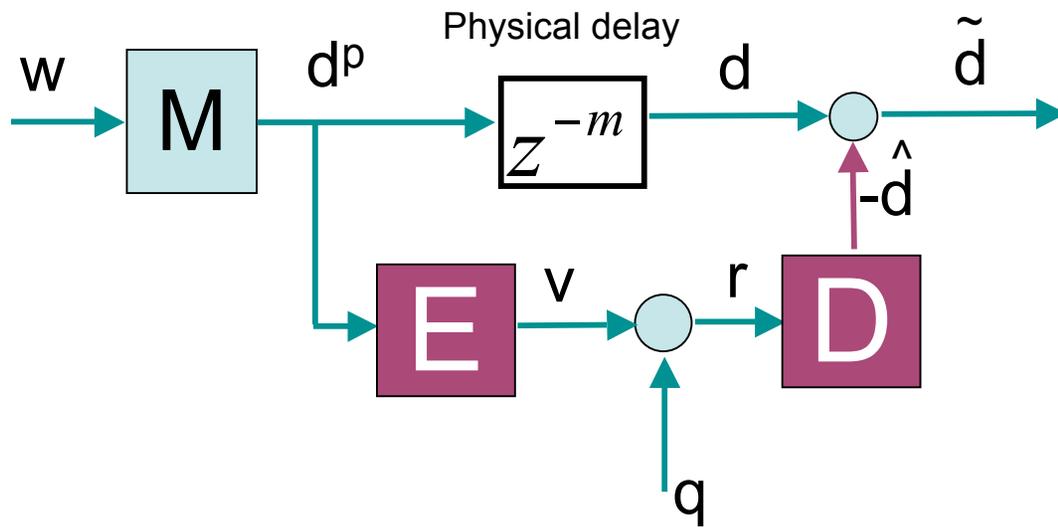
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What can we do with the following power constraint?

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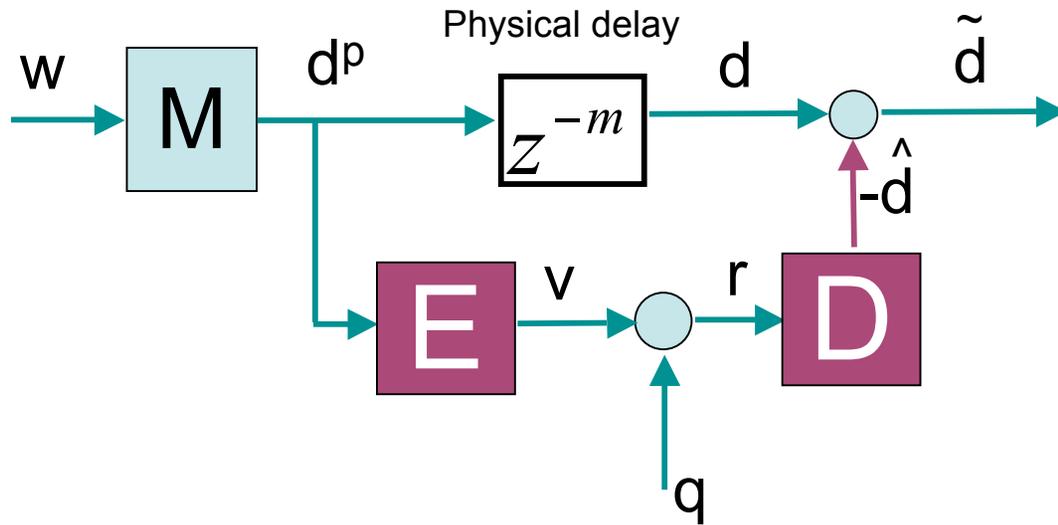
Motivation for Using Early Warning Information in a Feedback Loop

Forward Loop:



Motivation for Using Early Warning Information in a Feedback Loop

Forward Loop:



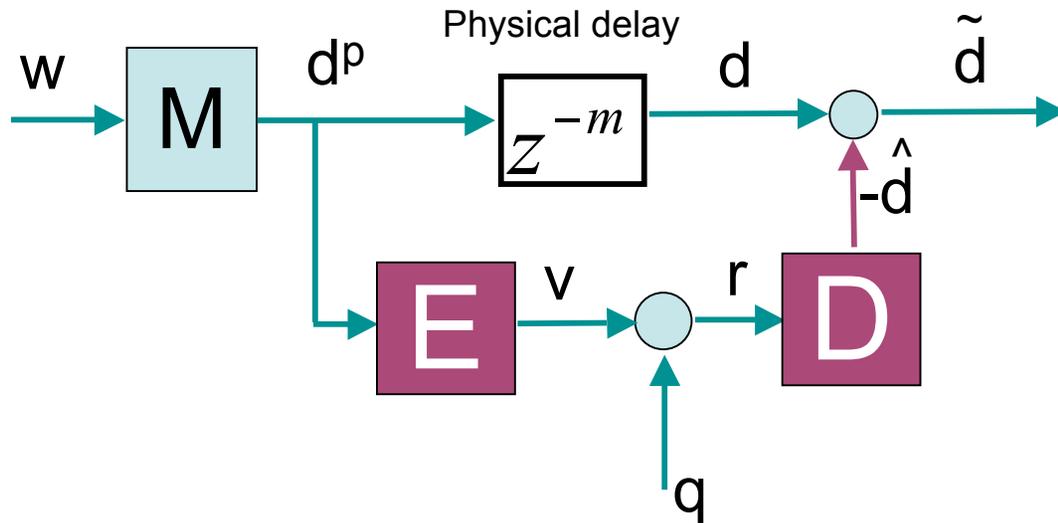
AD HOC choice:

$$E = M^{-1}$$

Send the innovations through the channel

Motivation for Using Early Warning Information in a Feedback Loop

Forward Loop:



AD HOC choice:

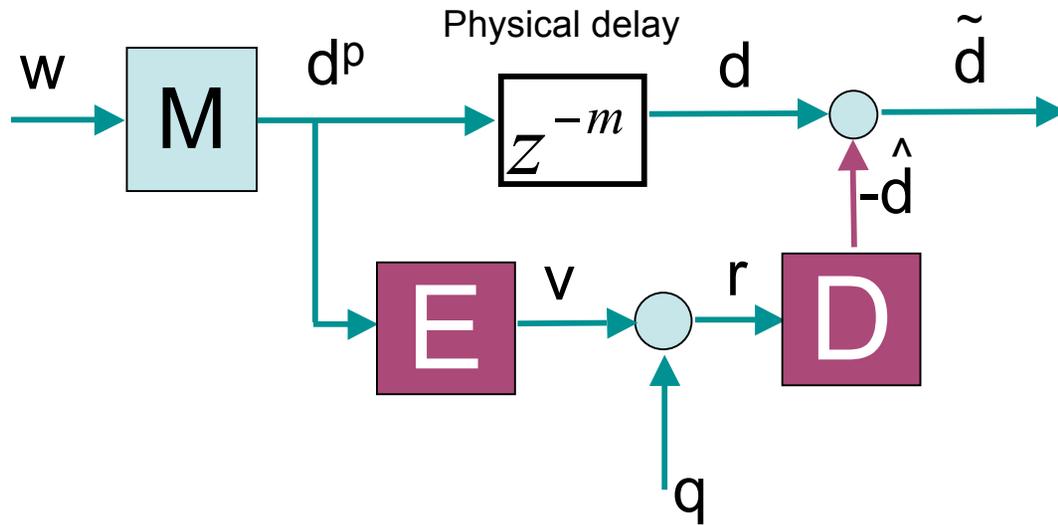
$$E = M^{-1}$$

Send the innovations through the channel

$$D = -z^{-m} \left(\frac{1}{1 + \text{Var}(q)} \right) M \quad \text{Optimal estimator}$$

Motivation for Using Early Warning Information in a Feedback Loop

Forward Loop:

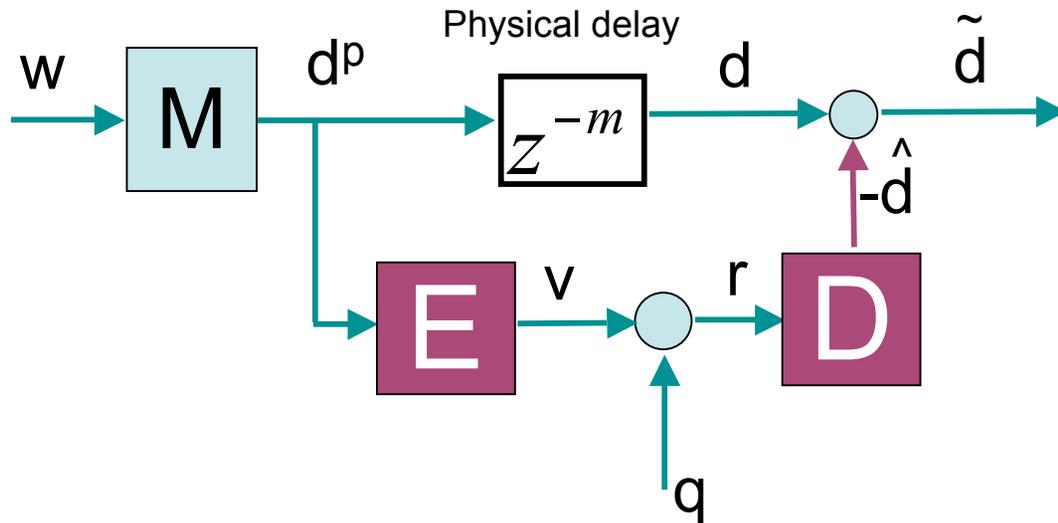


Computing Power Spectral Densities, leads to:

$$\log \sqrt{\frac{F_{\tilde{d}}(\omega)}{F_d(\omega)}} = \frac{1}{2} \log \left(\frac{1}{1 + \frac{1}{\text{Var}(q)}} \right) = -C$$

Motivation for Using Early Warning Information in a Feedback Loop

Forward Loop:



Could we have done Better ?

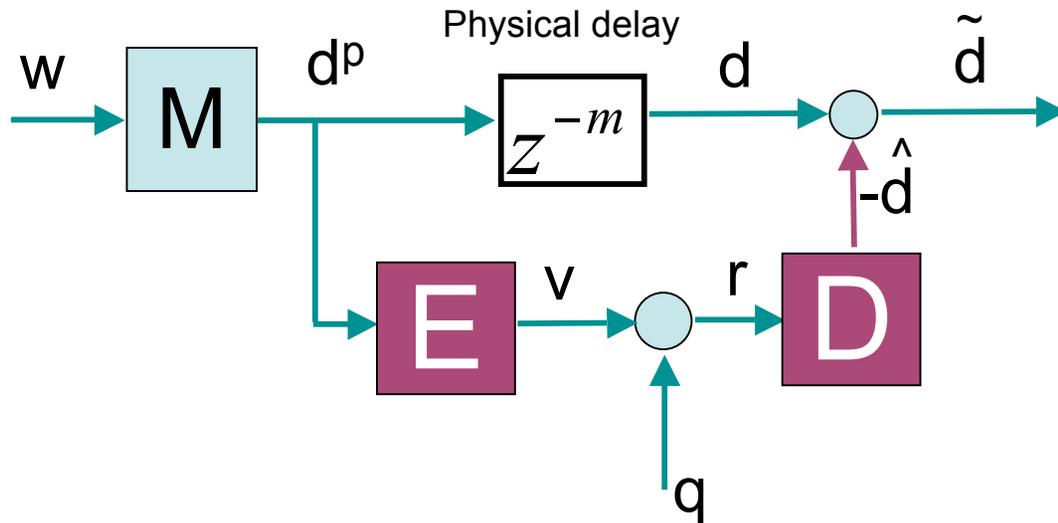
Computing Power Spectral Densities, leads to:

$$\log \sqrt{\frac{F_{\tilde{d}}(\omega)}{F_d(\omega)}} = \frac{1}{2} \log \left(\frac{1}{1 + \frac{1}{\text{Var}(q)}} \right) = -C \quad \Rightarrow \quad \frac{1}{2\pi} \int_{-\pi}^{\pi} \log \left(\sqrt{\frac{F_{\tilde{d}}(\omega)}{F_d(\omega)}} \right) d\omega = -C$$

Voila!

Motivation for Using Early Warning Information in a Feedback Loop

Forward Loop:



Could we have done Better ?

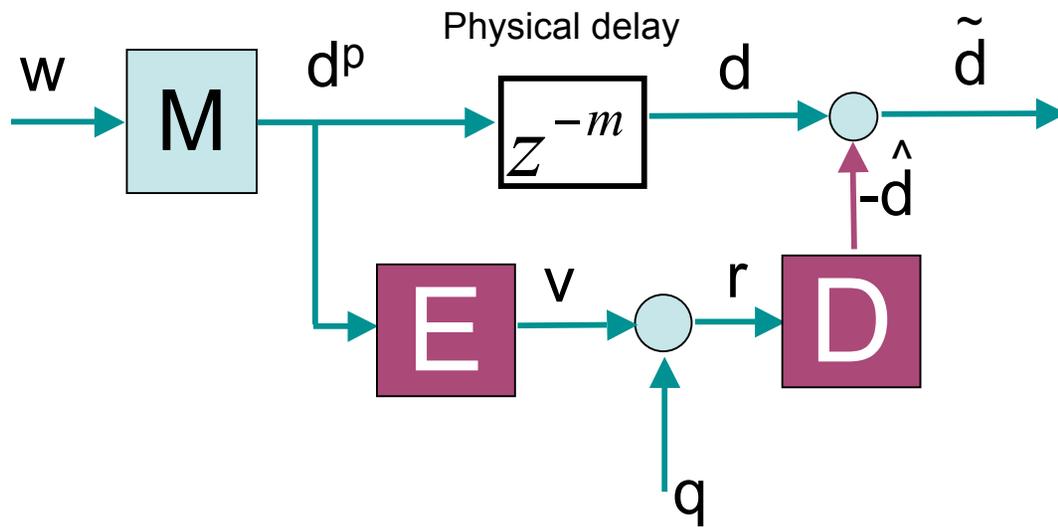
No!

Computing Power Spectral Densities, leads to:

$$\log \sqrt{\frac{F_{\tilde{d}}(\omega)}{F_d(\omega)}} = \frac{1}{2} \log \left(\frac{1}{1 + \frac{1}{\text{Var}(q)}} \right) = -C \quad \Rightarrow \quad \frac{1}{2\pi} \int_{-\pi}^{\pi} \log \left(\sqrt{\frac{F_{\tilde{d}}(\omega)}{F_d(\omega)}} \right) d\omega = -C$$

Motivation for Using Early Warning Information in a Feedback Loop

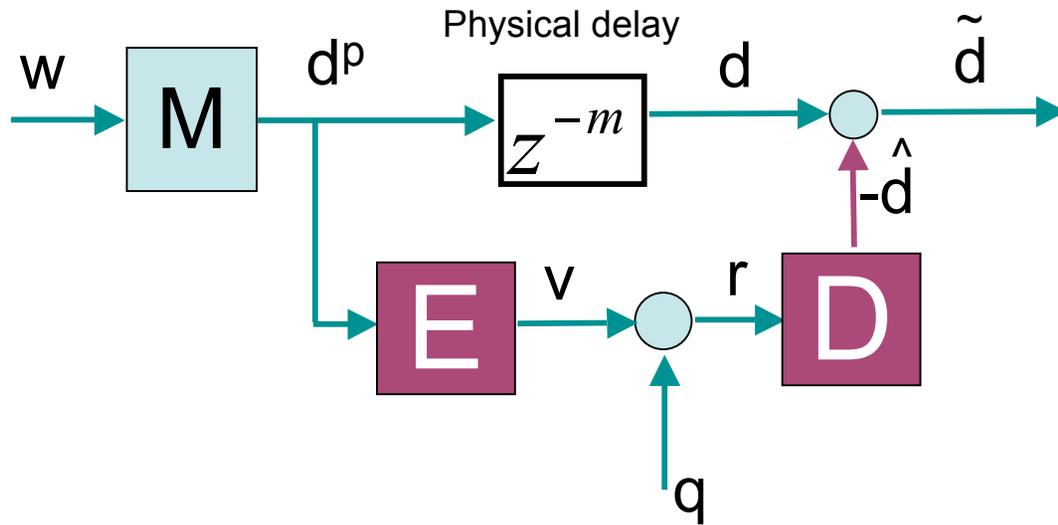
Forward Loop (General Case):



$$h_{\infty}(\tilde{d}) \cong h_{\infty}(d) - C$$

Motivation for Using Early Warning Information in a Feedback Loop

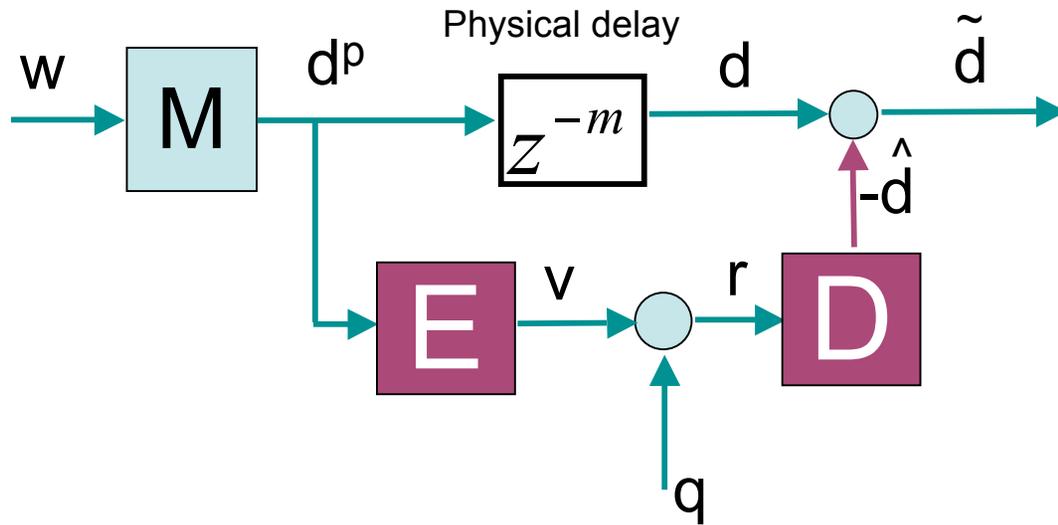
Forward Loop (General Case):



$$h_{\infty}(\tilde{d}) \geq h_{\infty}(d) - C \implies \frac{1}{2\pi} \int_{-\pi}^{\pi} \log \left(\sqrt{\frac{F_{\tilde{d}}(\omega)}{F_d(\omega)}} \right) d\omega \geq -C$$

Motivation for Using Early Warning Information in a Feedback Loop

Forward Loop (General Case):



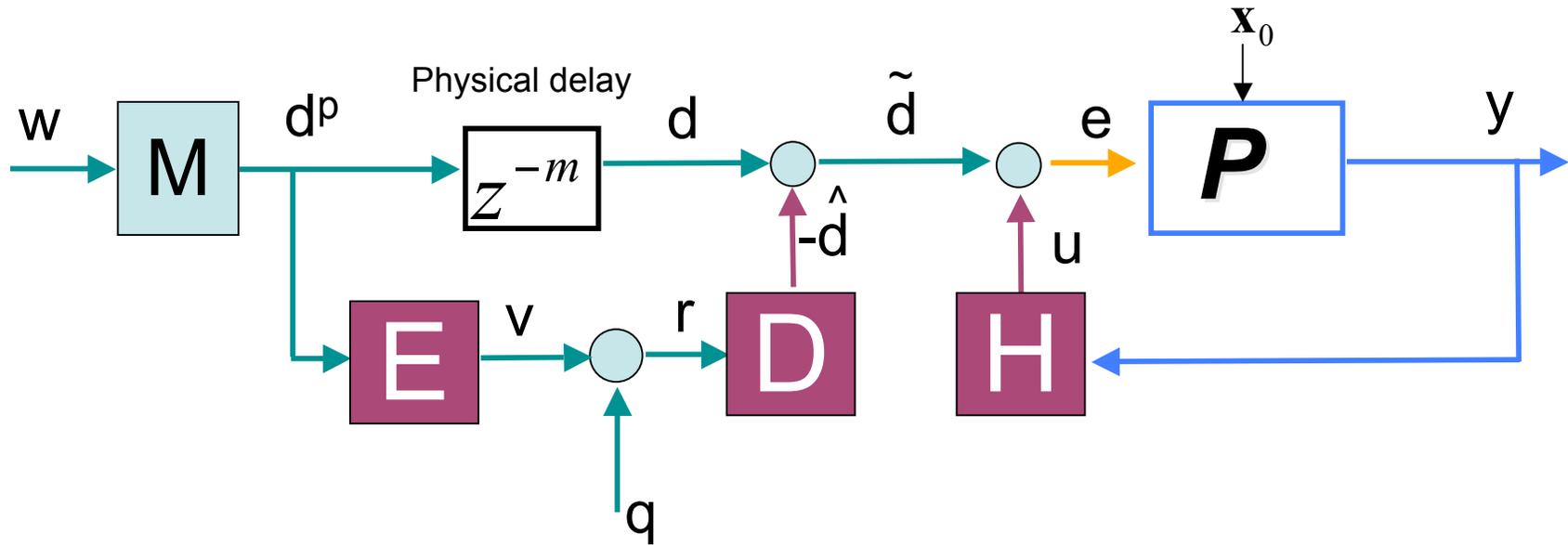
Proof:

$$h_{\infty}(\tilde{d}) \geq h_{\infty}(d) - C \implies \frac{1}{2\pi} \int_{-\pi}^{\pi} \log \left(\sqrt{\frac{F_{\tilde{d}}(\omega)}{F_d(\omega)}} \right) d\omega \geq -C$$

$$h_{\infty}(\hat{d} - d) \geq h_{\infty}(\hat{d} - d | \hat{d}) = h_{\infty}(d | \hat{d}) \geq h_{\infty}(d) - I_{\infty}(\hat{d}, d) \geq h_{\infty}(d) - I_{\infty}(v, r) \geq h_{\infty}(d) - C$$

Motivation for Using Early Warning Information in a Feedback Loop

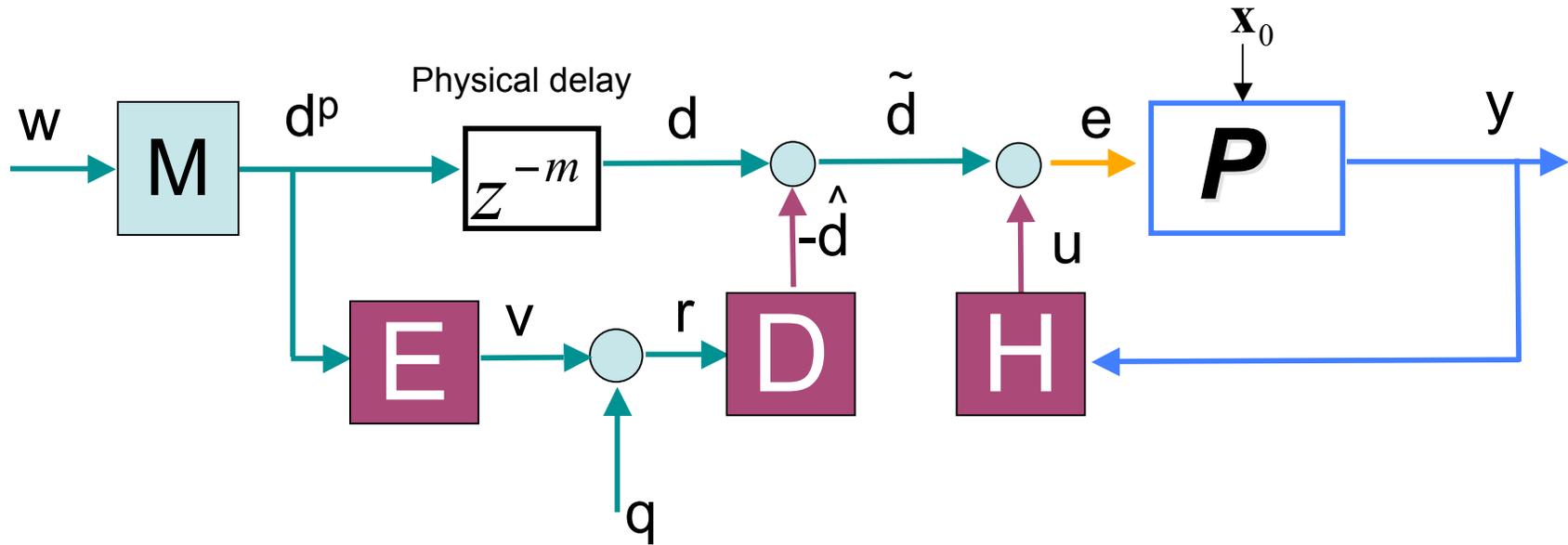
Complete Scheme with Linear Controller



$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \log \left(\sqrt{\frac{F_{\tilde{d}}(\omega)}{F_d(\omega)}} \right) \geq -C$$

Motivation for Using Early Warning Information in a Feedback Loop

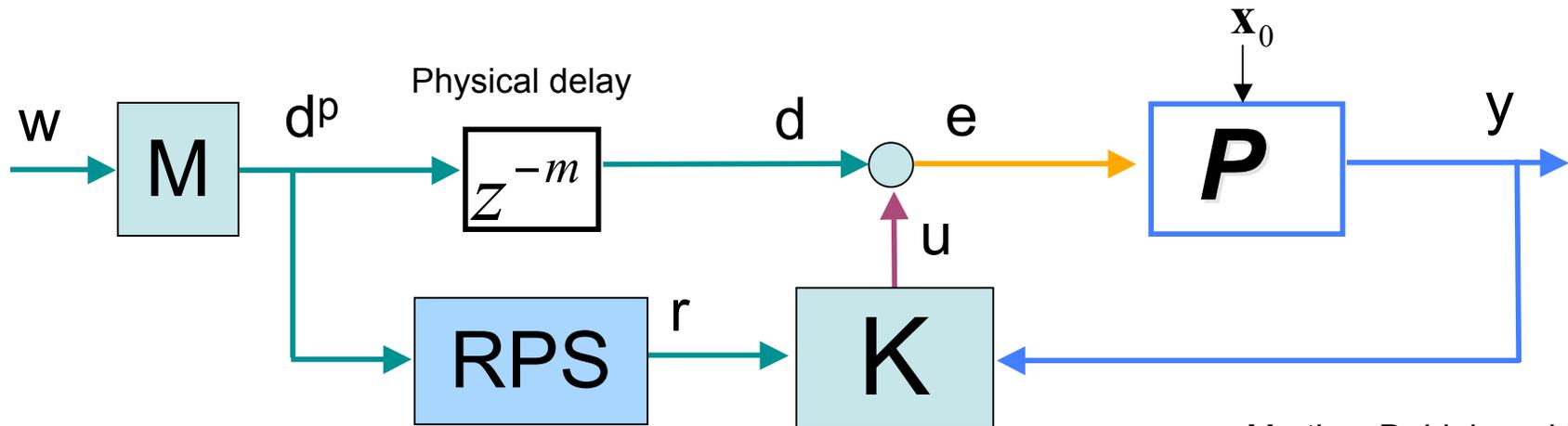
Complete Scheme with Linear Controller



$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \log \left(\sqrt{\frac{F_{\tilde{d}}(\omega)}{F_d(\omega)}} \right) \geq -C \quad \Longrightarrow \quad \frac{1}{2\pi} \int_{-\pi}^{\pi} \log \left(\sqrt{\frac{F_e(\omega)}{F_d(\omega)}} \right) \geq \sum_{\text{unstable poles}} \log |pole_i| - C$$

General Performance Bound

Complete Scheme (General Case)

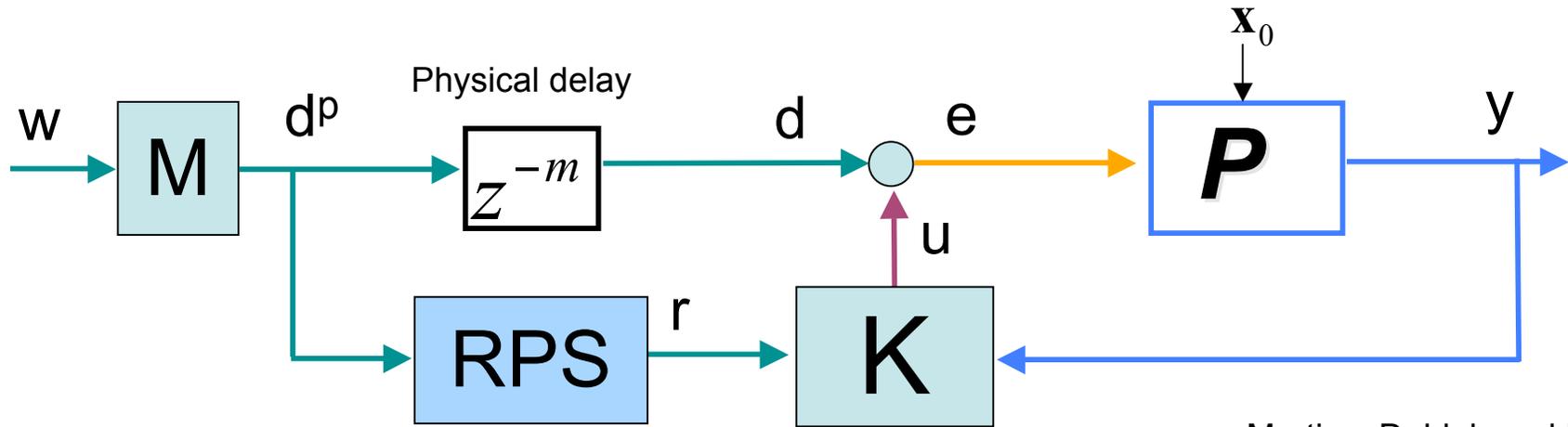


Martins, Dahleh and Doyle
CDC 2005

$$h_{\infty}(\mathbf{e}) - h_{\infty}(\mathbf{d}) \geq I_{\infty}(\mathbf{x}(0), \mathbf{e}) - I_{\infty}(\mathbf{r}, \mathbf{d})$$

General Performance Bound

Complete Scheme (General Case)



Martins, Dahleh and Doyle
CDC 2005

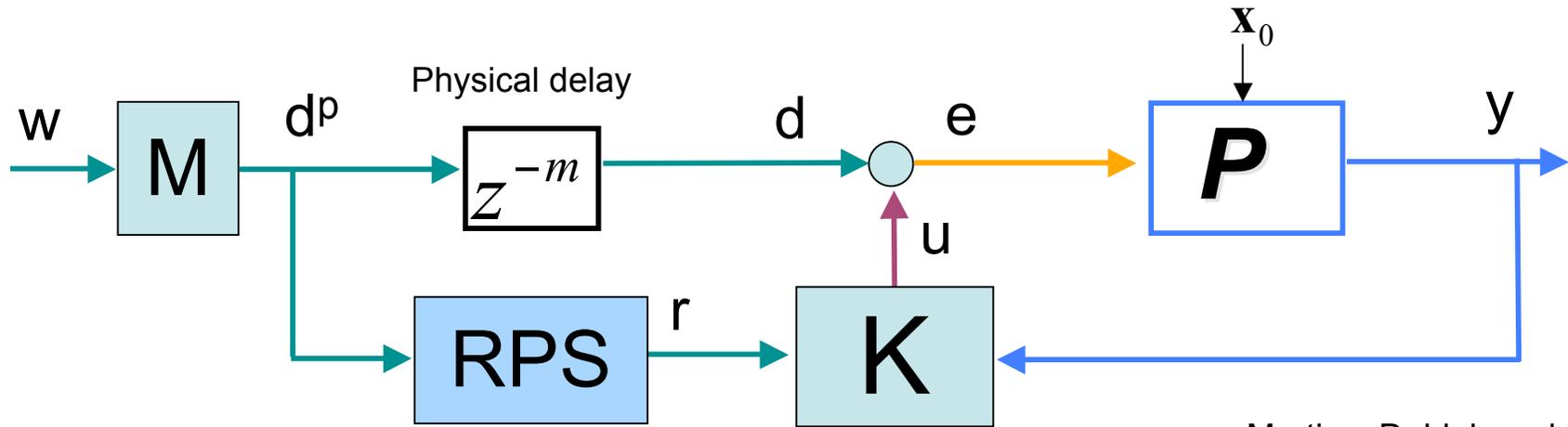
$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \log(S_{e,d}(\omega)) \geq h_{\infty}(e) - h_{\infty}(d) \geq I_{\infty}(x(0), e) - I_{\infty}(r, d) \leq C$$

$$\geq \sum_{\text{unstable poles}} \log |pole_i|$$

$$S(\omega) \stackrel{\text{def}}{=} \sqrt{\frac{S_e(\omega)}{S_d(\omega)}}$$

General Performance Bound

Complete Scheme (General Case)



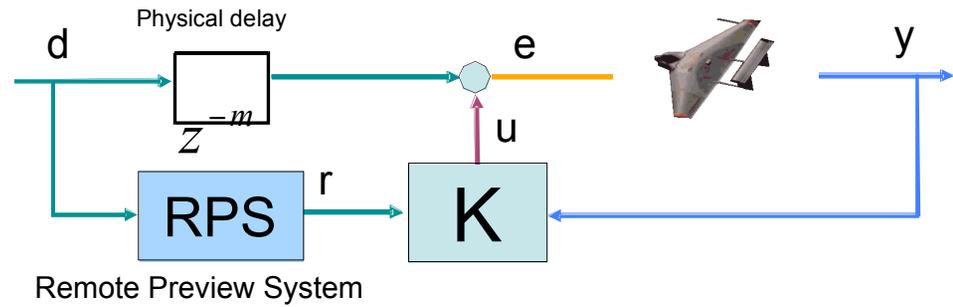
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$$h_\infty(\mathbf{e}) - h_\infty(\mathbf{d}) \geq I_\infty(\mathbf{x}(0), \mathbf{e}) - I_\infty(\mathbf{r}, \mathbf{d}) \leq C$$

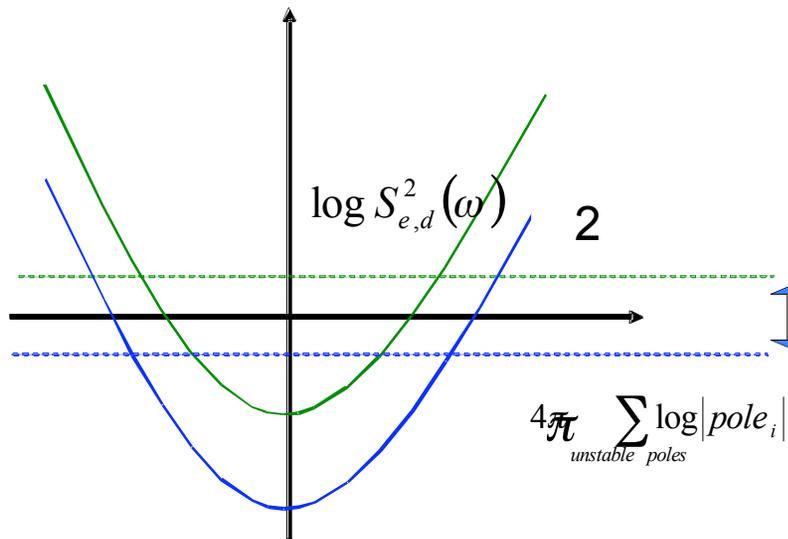
$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \log(S_{e,d}(\omega)) d\omega \geq \sum_{\text{unstable poles}} \log|pole_i|$$

$$S_{e,d}^2(\omega) = \frac{F_e(\omega)}{F_d(\omega)} \left[\frac{1}{2\pi} \int_{-\pi}^{\pi} \log(S_{d,e}(\omega)) d\omega \geq \sum_{\text{unstable poles}} \log|pole_i| - C \right]$$

Motivation for Using Early Warning Information in a Feedback Loop

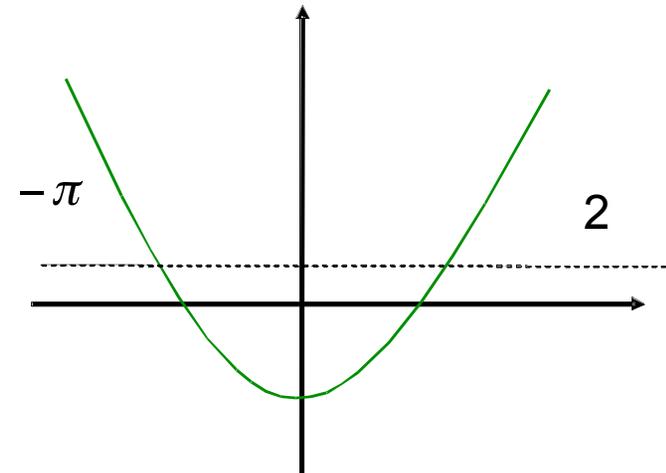


New Bound



Bode

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \log S_{e,d}^2(\omega) d\omega \geq 2 \sum_{unstable\ poles} \log |pole_i|$$



Conclusions

- Using Information Theory, we have derived new bounds in terms of differential entropy, which can be interpreted using standard performance measures.
- Since all quantities are in the units of information, we can characterize fundamental limits arising from capacity constraints.
- New challenging Problems (future directions):
 - How tight are the bounds in general? And what is the role of the delay.
 - These important problems require the interplay between dynamical systems and real-time communication research.
- Potential areas of application:
 - Design of efficient early-warning systems.
 - Networked Control and overhead analysis in IT-MANET.
 - Analysis of hybrid systems. Example: biological systems.