

Graph-Theoretical Condition for Local Network Identifiability

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Benelux meeting 2021

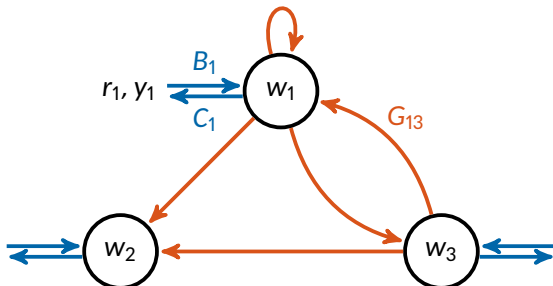


Model

$$\text{state} \leftarrow w = G w + B r \rightarrow \text{excitation}$$

$$\text{measure} \leftarrow y = C w$$

From the given exc/meas, which transfer functions can be recovered?
i.e. From r at B and y at C , which G_{ij} can be recovered?



Assumption: Network topology is known, **partial** exc/meas

Terminology: TFs that can be recovered are *identifiable*

From the definition of identifiability...

Known: exc. & measures B, C , data $T = (I - G)^{-1}$, topology

To find: transfer functions G

Does $CTB = C(I - G)^{-1}B$ admit a unique solution G ?

Definition: G generically identifiable if

$$CTB = C\tilde{T}B \Rightarrow G = \tilde{G}$$

... we introduce *local* identifiability

Known: exc. & measures B, C , data $T = (I - G)^{-1}$, topology

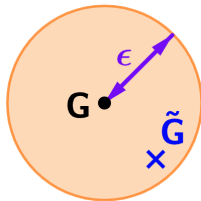
To find: transfer functions G

Does $CTB = C(I - G)^{-1}B$ admit a unique solution G ?

Definition: G generically *locally* identifiable if *on an ϵ -ball*,

$$CTB = C\tilde{T}B \Rightarrow G = \tilde{G}$$

- Necessary for generic identifiability
- No counter-example to sufficiency found yet



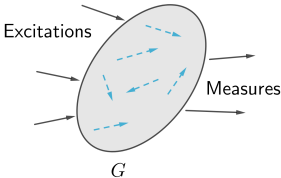
Theorem 1 (Legat; Hendrickx 2020)

G generically locally identif \Leftrightarrow $CT\Delta TB = 0 \Rightarrow \Delta = 0$ $\forall \Delta$
almost everywhere

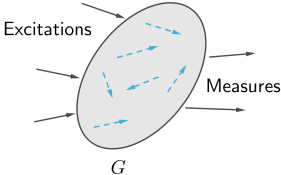
Contribution

1. Definition of decoupled identifiability (necessary)
2. Allows a novel approach based on a larger graph
3. Graph-theoretical necessary condition and a sufficient one

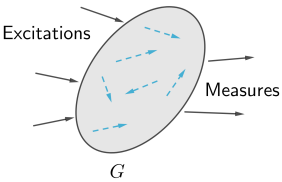
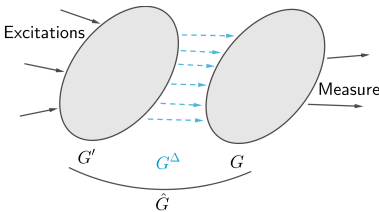
From Theorem 1 ...

Generic ...	Network G
identifiable	$CTB = CT'B \Rightarrow G = G'$
local identif	$CT\Delta TB = 0 \Rightarrow \Delta = 0$ 

... we introduce decoupled identifiability

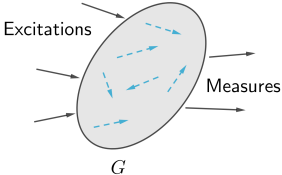
Generic ...	Network G
identifiable	$CTB = CT'B \Rightarrow G = G'$
	\Downarrow
local identif	$CT\Delta TB = 0 \Rightarrow \Delta = 0$
	\Downarrow
decoupled- identif	$CT\Delta T'B = 0 \Rightarrow \Delta = 0$
	

... and the decoupled network

Generic ...	Network G	Decoupled network \hat{G}
identifiable	$CTB = CT'B \Rightarrow G = G'$ \Downarrow	$CT\Delta T'B = 0 \Rightarrow \Delta = 0$
local identif	$CT\Delta TB = 0 \Rightarrow \Delta = 0$ \Downarrow	
decoupled- identif	$CT\Delta T'B = 0 \Rightarrow \Delta = 0$ 	

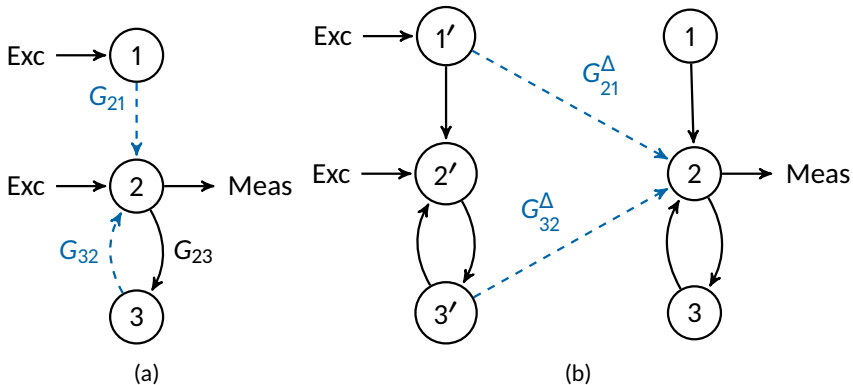
Necessary... and sufficient?

Generic ...	Network G	
identifiable	$CTB = CT'B \Rightarrow G = G'$ $\Downarrow \quad \Uparrow?$	No counter-ex so far
local identif	$CT\Delta TB = 0 \Rightarrow \Delta = 0$ $\Downarrow \quad \Uparrow?$	No counter-ex so far
decoupled- identif	$CT\Delta T'B = 0 \Rightarrow \Delta = 0$	



G

Basic example

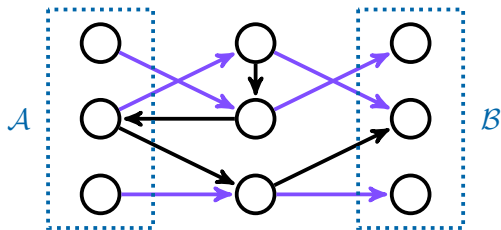


(a): Unknowns in dashed blue

(b): Decoupled network: unknowns in the middle

Ingredients for our graph-theoretical condition

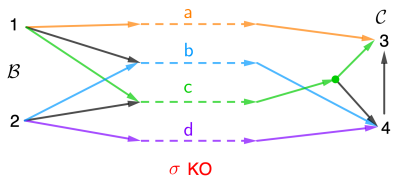
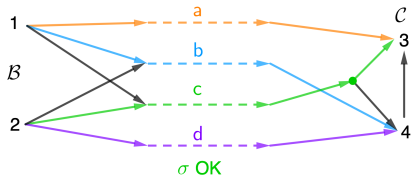
- Theorem 1 (Legat, Hendrickx 2020), which characterizes identifiability in terms of the rank of a matrix
- A square matrix is full-rank iff its determinant is nonzero
- The determinant can be expressed as the sum over all row-column permutations by the Leibniz formula
- The generic rank of a matrix between two sets \mathcal{A} and \mathcal{B} equals the maximum number of **vertex-disjoint paths** from \mathcal{A} to \mathcal{B}



Theorem

If a network is generically decoupled-identifiable, then there is at least one assignment σ such that:

- (a) $|\mathcal{C}|$ ($= 2$ here) unknown edges are assigned to each excitation
- (b) $|\mathcal{B}|$ ($= 2$ here) unknown edges are assigned to each measure
- (c) σ is connected (e.g. edge **a** must be assigned to (1,3))
- (d) for each excitation b , there are $|\mathcal{C}|$ vertex-disjoint paths between the edges assigned to b and the measures \mathcal{C} .
- (e) for each measure c , there are $|\mathcal{B}|$ vertex-disjoint paths between the edges assigned to c and the measures \mathcal{B} .



A necessary condition and a sufficient one

Theorem

If a network is generically decoupled-identifiable, then there is at least one assignment σ such that:

- (a) $|\mathcal{C}|$ unknown edges are assigned to each excitation
- (b) $|\mathcal{B}|$ unknown edges are assigned to each measure
- (c) σ is connected
- (d) for each excitation b , there are $|\mathcal{C}|$ vertex-disjoint paths between the edges assigned to b and the measures \mathcal{C} .
- (e) for each measure c , there are $|\mathcal{B}|$ vertex-disjoint paths between the edges assigned to c and the measures \mathcal{B} .

If there is only one such assignment, then this condition is **also sufficient** for generic decoupled identifiability.

Discussion

- The assignment σ of our theorem is *not necessarily bijective*: two edges assigned to the same excitation can be assigned to the same measure
 - The assignments of condition (a) do not necessarily match the vertex-disjoint paths of condition (e).
 - The assignments of condition (b) do not necessarily match the vertex-disjoint paths of condition (d).
- There *could be a stronger version* of our theorem
- Our necessary condition is also necessary for (generic) (local) identifiability
 - No counter-example to sufficiency found so far. The *possible equivalence* between generic: identif, local identif and decoupled-identif *remains an open question*.

Take-home message

- Introduced generic *decoupled*-identifiability,
 - Necessary for (generic) (local) identifiability
 - New: larger graph which decouples excitations and measures
- Derived a *graph-theoretical necessary condition* which applies to (generic) (local) identifiability
- Whether the sufficient condition extends as well remains an open question
- There *could be a stronger version* of our theorem, extending previous results of full excitation/measurement
- **Further work:** when not all edges are identifiable, obtain a graph-theoretical condition for the recovery of some edges