Equivalent Conditions for the Synchronization of Identical Linear Systems over Arbitrary Interconnections
Nicola Zaupa, Giulia Giordano, Isabelle Queinnec, Sophie Tarbouriech, Luca Zaccarian

To cite this version:
Nicola Zaupa, Giulia Giordano, Isabelle Queinnec, Sophie Tarbouriech, Luca Zaccarian. Equivalent Conditions for the Synchronization of Identical Linear Systems over Arbitrary Interconnections. 2023. hal-04359774

HAL Id: hal-04359774
https://laas.hal.science/hal-04359774
Preprint submitted on 21 Dec 2023

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L’archive ouverte pluridisciplinaire HAL, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d’enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Distributed under a Creative Commons Attribution - NonCommercial - NoDerivatives| 4.0 International License
Equivalent Conditions for the Synchronization of Identical Linear Systems over Arbitrary Interconnections *

Nicola Zaupa* a, Giulia Giordano b, Isabelle Queinnec a, Sophie Tarbouriech a, Luca Zaccarian a,b

a LAAS – CNRS, Université de Toulouse, CNRS, Toulouse, France.
b Dipartimento di Ingegneria Industriale, Università di Trento, Trento, Italy.

Abstract

We propose necessary and sufficient conditions for the synchronization of N identical single-input-single-output (SISO) systems, connected through a directed graph. We consider both the continuous-time and the discrete-time case, and we provide conditions that do not require any assumption on the graph and ensure the uniform global exponential stability of the closed attractor that corresponds to the synchronization set, with guaranteed convergence rate.

Keywords: Synchronization, uniform global exponential stability, multi-agents system, identical agents, LTI

1. Introduction

The problems of consensus and synchronization of multi-agent systems (Fagnani and Frasca, 2017) have received growing interest, due to the variety of applications in many different areas, including: cooperative control of unmanned aerial vehicles, formation control of mobile robots and communication in sensor networks (Fax and Murray, 2004; Jadbabaie et al., 2003; Ren et al., 2007), quality-fair delivery of media contents (Dal Col et al., 2017), power networks (Dörfler et al., 2013), biological systems (Scardovi et al., 2010), and opinion dynamics (Anderson and Ye, 2019). Specifically, consensus refers to agents coming to a global agreement on a state value, thanks to the exchange of information modeled by some communication graph; mild assumptions on the graph connectivity allow to uniformly exponentially reach consensus (Jadbabaie et al., 2003; Olfati-Saber and Murray, 2004; Olfati-Saber et al., 2007; Moreau, 2005; Ren and Beard, 2008; Wieland et al., 2008; Seo et al., 2009). Conversely, synchronization refers to agents moving toward a common trajectory in the configuration space (Hale, 1997; Pecora and Carroll, 1998; Slotine and Wang, 2005; Scardovi and Sepulchre, 2009; Carli et al., 2011; Sepulchre, 2011; Andrieu et al., 2018; Dal Col et al., 2018, 2019). Consensus and synchronization problems have been widely investigated for agents modelled by identical linear time-invariant (LTI) systems, with many subsequent extensions to switching network topologies (Olfati-Saber and Murray, 2004; Xiao and Wang, 2007; Su and Huang, 2012), heterogeneous and nonlinear systems (Khong et al., 2016; Panteley and Loria, 2017; Adhikari et al., 2021), output synchronization (Zhu et al., 2016; Isidori, 2017), and hybrid systems (Mayhew et al., 2012; Teel and Poveda, 2015; Cristofaro and Mattioni, 2022).

Figure 1 represents the distributed feedback system addressed in this work, where N identical SISO dynamical systems of arbitrary order, with state \( x_i \in \mathbb{R}^n \) evolving as

\[
\begin{align*}
\dot{x}_i / x_i^+ &= Ax_i + Bu_i \\
y_i &= Cx_i + du_i \\
i &= 1, \ldots, N
\end{align*}
\]

\( (1) \)

*This work was supported in part by the MUR under PRIN grant DOCEAT [grant number 2020RTWES4].

*Corresponding author.

Email addresses: nzaupa@laas.fr (Nicola Zaupa), giulia.giordano@unitn.it (Giulia Giordano), queinnec@laas.fr (Isabelle Queinnec), tarbour@laas.fr (Sophie Tarbouriech), zaccarian@laas.fr (Luca Zaccarian)
and with scalar inputs $u_i \in \mathbb{R}$ and outputs $y_i \in \mathbb{R}$, are interconnected through a directed graph $G$ with Laplacian $L \in \mathbb{R}^{N \times N}$ as follows:

$$u = -Ly = -L((I_N \otimes C)x + du),$$

(2)

where $u = [u_1 \ldots u_N]^T \in \mathbb{R}^N$, $y = [y_1 \ldots y_N]^T \in \mathbb{R}^N$ and $x := [x_1^T \ldots x_N^T]^T \in \mathbb{R}^{Nn}$, are the aggregate input, output and state vectors, respectively, and $\otimes$ denotes the Kronecker product.

Due to linearity, a range of equivalent conditions for synchronization can be stated and may lead to powerful numerical tools for distributed controllers tuning. Despite the extensive amount of work in the field, one cannot find a general theorem clearly stating the equivalence of these conditions for identical LTI systems of arbitrary order, connected through an arbitrary graph topology. Here, we provide this result by introducing a list of necessary and sufficient conditions for uniform global exponential synchronization with guaranteed convergence rate both in the continuous-time and in the discrete-time case. For the sake of generality, we also allow for the presence of a direct input-output link $d \in \mathbb{R}$ in (1). With $d \neq 0$, the implicit equation (2) can be uniquely solved as

$$u = -(L_d \otimes C)x := -((I_N + dL)^{-1}L \otimes C)x$$

(3)

if and only if (linear) well-posedness holds, namely matrix $I_N + dL$ is invertible or, equivalently, $-d^{-1}$ is not an eigenvalue of $L$. Clearly, when $d = 0$ we retrieve the classical case $L_d := (I_N + dL)^{-1}L = L$, but our results also characterize the general case with a distributed algebraic loop. Overall, the linear distributed interconnection (1), (2) can be written as

$$\dot{x}/x^+ = (I_N \otimes A)x - (L_d \otimes BC)x.$$
The paper is structured as follows. Section 2 presents basic definitions along with the main theorem, whose proof is provided in Section 3.

**Notation.** \( \mathbb{R} (\mathbb{R}_{\geq 0}), \mathbb{C} \) and \( \mathbb{N} \) denote respectively the sets of real (non-negative), complex and natural numbers. We denote with \( j \) the imaginary unit and with \( 1_N \in \mathbb{R}^N (0_N \in \mathbb{R}^N) \) the \( N \)-dimensional (column) vector having all \( 1 \) entries (0 entries); \( \text{diag}(A_1, \ldots, A_N) \) indicates the block diagonal matrix whose diagonal blocks are the square matrices \( A_1, \ldots, A_N \). Given a complex number \( \lambda = a + jb \), \( \text{Re}(\lambda) = a \) denotes its real part, \( \text{Im}(\lambda) = b \) its imaginary part, \( \lambda^* = a - jb \) its complex conjugate. Given a complex matrix \( A \in \mathbb{C}^{n \times n} \), \( A^* \) denotes its conjugate transpose. A square matrix \( A \in \mathbb{C}^{n \times n} \) is Hurwitz when all its eigenvalues have strictly negative real part; it is Schur if \( A = A^* \), namely \( \text{Re}(A) \) is symmetric \( (\text{Re}(A) = \text{Re}(A)^\top) \) and \( \text{Im}(A) \) is skew-symmetric \( (\text{Im}(A) = -\text{Im}(A)^\top) \). A Hermitian matrix \( A \) has real eigenvalues and is positive semi-definite, \( A \succeq 0 \) (resp. positive definite, \( A \succ 0 \)), when its eigenvalues are all non-negative (resp. positive). We denote with \( \sigma(A) \) the spectrum of a square matrix \( A \), and we call dominant the eigenvalue having the largest real part. Eigenpairs for which \( \lambda v = \lambda v \) are denoted as \( (\lambda, v) \). We denote the Euclidean distance of a point \( x \) from a set \( \mathcal{X} \) as \( |x|_\mathcal{X} := \inf_{y \in \mathcal{X}} |x - y| \). The topology of a directed graph \( \mathcal{G} \) with \( N \in \mathbb{N} \) nodes is characterized by the weighted adjacency matrix \( \mathcal{W} \in \mathbb{R}^{N \times N} \) whose entry \( \mathcal{W}_{ij} \geq 0 \) denotes the weight of the edge pointing from node \( j \) to node \( i \). Defining the diagonal matrix \( D := \text{diag}(\mathcal{W}1_N) \), we can introduce the Laplacian matrix \( L := D - \mathcal{W} \) associated with the graph \( \mathcal{G} \).

## 2. Equivalent conditions to \( \alpha \)-synchronization

To establish synchronization among systems (1), interconnected via (2), as represented in Figure 1, we first introduce the synchronization set, or attractor,

\[
\mathcal{A} := \{ x : x_i - x_j = 0, \ \forall i, j \in \{1, \ldots, N\} \} \tag{5}
\]

along with the definitions of exponential stability and synchronization for the continuous-time and the discrete-time case, for a given convergence rate \( \alpha \).

**Definition 1** (\( \alpha \)--UGES). The attractor \( \mathcal{A} \) in (5) is \( \alpha \)-UGES (uniformly globally exponentially stable with rate \( \alpha > 0 \)) for system (1), (2) if there exists \( M > 0 \) such that any solution \( t \mapsto x(t) \) satisfies

\[
|x(t)|_\mathcal{A} \leq M e^{-\alpha t} |x(0)|_\mathcal{A}, \quad \forall t \in \mathbb{R}_{\geq 0} \tag{6a}
\]

(resp. \( |x(t)|_\mathcal{A} \leq M \alpha^t |x(0)|_\mathcal{A}, \quad \forall t \in \mathbb{N} \)).

\[
|x(t)|_\mathcal{A} \leq M e^{-\alpha t} \sum_{i=1}^{N} |x_i(0) - \tilde{x}_i(0)|, \quad \forall t \in \mathbb{R}_{\geq 0} \tag{7a}
\]

( resp. \( |x(t)|_\mathcal{A} \leq M \alpha^t \sum_{i=1}^{N} |x_i(0) - \tilde{x}_i(0)|, \quad \forall t \in \mathbb{N} \)).

\[
i = 1, \ldots, N, \text{ for a suitable target trajectory } \tilde{x}_i \text{ depending on the initial conditions.}
\]

**Remark 1.** The definition above considers exponential stability of the attractor, which coincides with its asymptotic stability due to the linear and homogeneous dynamics of the system.

**Definition 2** (\( \alpha \)--synchronization). For the continuous-time (respectively discrete-time) linear system (1), (2), \( \alpha \)--synchronization holds if there exist \( M > 0 \) and rate \( \alpha > 0 \) (resp. \( \alpha \in (0, 1) \)) such that, for any initial condition, every sub-system satisfies

\[
|x_i(t) - \tilde{x}_i(t)| \leq M e^{-\alpha t} \sum_{i=1}^{N} |x_i(0) - \tilde{x}_i(0)|, \quad \forall t \in \mathbb{R}_{\geq 0} \tag{7a}
\]

( resp. \( |x_i(t) - \tilde{x}_i(t)| \leq M \alpha^t \sum_{i=1}^{N} |x_i(0) - \tilde{x}_i(0)|, \quad \forall t \in \mathbb{N} \)).

Before stating our main result, we note that, trivially, all the zero eigenvalues of \( L_d = (I_N + dL)^{-1}L \). Then we denote by \( 0 = \lambda_0, \lambda_1, \ldots, \lambda_n \), the eigenvalues of \( L_d \), where the complex conjugate pairs are only counted once (so that \( n := n - n_c \), with \( n_c \) being the number of complex conjugate pairs).

Given an assigned convergence rate \( \alpha^* \geq 0 \) of the solutions towards the attractor \( \mathcal{A} \), we state a list of necessary and sufficient conditions for (continuous- or discrete-time) \( \alpha^* \)--exponential synchronization of (1), (2).
Theorem 1. Consider the continuous-time (resp. discrete-time) system in (1), (2), the attractor $\mathcal{A}$ in (5) and the parameter $\alpha^* \geq 0$ (resp. $\alpha^* \in (0, 1]$). The following statements are equivalent:

(i). [Complex condition] The spectral abscissa (resp. spectral radius) of the complex-valued matrices

$$A_k := A - \lambda_k BC, \quad k = 1, \ldots, v,$$

is smaller than $-\alpha^*$ (resp. $\alpha^*$).

(ii). [Real condition] The spectral abscissa (resp. spectral radius) of the real-valued matrices

$$A_{r,k} := \begin{bmatrix} A - \text{Re}(\lambda_k) BC & \text{Im}(\lambda_k) BC \\ -\text{Im}(\lambda_k) BC & A - \text{Re}(\lambda_k) BC \end{bmatrix}, \quad k = 1, \ldots, v,$$

is smaller than $-\alpha^*$ (resp. $\alpha^*$).

(iii). [Lyapunov inequality] For each $k = 1, \ldots, v$, there exist real-valued matrices $P_k = P_k^T > 0$ and $\Pi_k = -\Pi_k$ such that one of the following identities holds:

$$
\begin{align*}
(P_k + j \Pi_k) A_k &+ A_k^*(P_k + j \Pi_k) < -2\alpha^*(P_k + j \Pi_k) \\
(\text{resp. } A_k^*(P_k + j \Pi_k) A_k &< (\alpha^*)^2(P_k + j \Pi_k))
\end{align*}
\tag{10a}
\quad \text{or}
\begin{align*}
\begin{bmatrix} P_k & \Pi_k \\ -\Pi_k & P_k \end{bmatrix} A_{r,k} &+ A_{r,k}^T \begin{bmatrix} P_k & \Pi_k \\ -\Pi_k & P_k \end{bmatrix} < -2\alpha^* \begin{bmatrix} P_k & \Pi_k \\ -\Pi_k & P_k \end{bmatrix} \\
(\text{resp. } A_{r,k}^T \begin{bmatrix} P_k & \Pi_k \\ -\Pi_k & P_k \end{bmatrix} A_{r,k} &< (\alpha^*)^2 \begin{bmatrix} P_k & \Pi_k \\ -\Pi_k & P_k \end{bmatrix})
\end{align*}
\tag{10b}
$$

(iv). [Lyapunov function] There exist $\alpha > \alpha^*$ (resp. $0 < \alpha < \alpha^*$), positive constants $c_1, c_2$ and $c_3$, and a strict quadratic Lyapunov function $V(x)$ satisfying:

$$
\begin{align*}
&c_1 |x|^2_{\mathcal{A}} \leq V(x) \leq c_2 |x|^2_{\mathcal{A}}, \\
&\dot{V}(x) \leq -2\alpha V(x) \\
&(\text{resp. } V(x^+) \leq \alpha^2 V(x)).
\end{align*}
\tag{12a}
\tag{12b}
\tag{12c}
$$

(v). [UGES] There exists $\alpha > \alpha^*$ (resp. $0 < \alpha < \alpha^*$) such that the closed attractor $\mathcal{A}$ in (5) is $\alpha$–UGES for the closed loop (1), (2).

(vi). [IVP] There exists $\alpha > \alpha^*$ (resp. $0 < \alpha < \alpha^*$) such that, for the closed loop (1), (2), the sub-states $x_i$ uniformly globally $\alpha$–exponentially synchronize to the unique solution of the following initial value problem:

$$
\begin{align*}
\dot{x}_i/\dot{x}_o^+ := A\ddot{x}_o, \quad \ddot{x}_o(0) = \frac{1}{p^T 1_N} \sum_{k=1}^N \bar{p}_k x_k(0),
\end{align*}
\tag{13}
$$

where $p := [p_1 \ldots p_N]^T \in \mathbb{R}^N$ is a left eigenvector corresponding to the zero eigenvalue of $L$.

Remark 2. Referring to item (vi) above, the $k$-th entry of the left eigenvector $p$, associated with the zero eigenvalue of the Laplacian $L$, can be seen as a measure of the centrality of node $k$, which weighs its initial state in the linear combination $\tilde{x}_o(0)$ in (13); a strong analogy can be observed with the Bonacich centrality (Bonacich, 1987), which is the left eigenvector associated with the 1 eigenvalue of the normalized adjacency matrix.

---

\footnote{With complex conjugate pairs $\lambda_k, \lambda_k^*$, it is enough to check condition (8) for one of the two eigenvalues. Indeed, if $(A - \lambda_k BC)(v + jw) = \mu(v + jw)$, then by taking the conjugate we get $(A - \lambda_k^* BC)(v - jw) = \mu^*(v - jw)$, where $\mu$ and its conjugate $\mu^*$ have the same real part and the same modulus.}
Remark 3. Theorem 1 holds also for weakly-connected or even disconnected graph. In this situation, the algebraic multiplicity of the zero eigenvalue of $L$ is greater than one and therefore we have the trivial condition that matrix $A$ has to be Hurwitz/Schur. This is a reasonable conclusion: for a disconnected network, the only possible common equilibrium without information exchange is the origin. Moreover, referring to item (vi), in this case the vector $p$ is not uniquely determined (up to rescaling) since there exist as many linearly independent eigenvectors as the geometric multiplicity of the zero eigenvalue. In fact, any such selection of $p$ is a valid one for item (vi) because, with disconnected networks, all the equivalent items of the theorem are true if and only if the solution of (13) converges to zero (a trivial synchronized motion).

In the special case where $\alpha^* = 0$ (resp. $\alpha^* = 1$) and $d = 0$, matrix $L_d$ becomes the Laplacian $L$ of the graph, and the results in Theorem 1 can be stated in a simplified (and widely studied) setting, as clarified in the next corollary.

**Corollary 1.** Consider the continuous-time (resp. discrete-time) system (1), (2) with $d = 0$, so that $0 = \lambda_0, \lambda_1, \ldots, \lambda_r$ are the eigenvalues of $L$. The following statements are equivalent

(i). [Complex condition] The complex-valued matrices (8) are Hurwitz (resp. are Schur).

(ii). [Real condition] The real-valued matrices (9) are Hurwitz (resp. are Schur).

(iii). [Lyapunov inequality] For each $k = 1, \ldots, v$, there exist real-valued matrices $P_k = P_k^T > 0$ and $\Pi_k = -\Pi_k$ such that one of the following identities holds:

$$
(P_k + j\Pi_k)A_k + A_k^*(P_k + j\Pi_k) < 0 \quad \text{(resp. } A_k^*(P_k + j\Pi_k)A_k < 0 \text{),}
$$

or

$$
\begin{bmatrix}
P_k & \Pi_k \\
-\Pi_k & P_k
\end{bmatrix}
\begin{bmatrix}
A_{e,k} & A_{e,k}^T
\end{bmatrix}
\begin{bmatrix}
P_k & \Pi_k \\
-\Pi_k & P_k
\end{bmatrix}
< 0 \quad \text{(resp. } A_{e,k}^T \begin{bmatrix}
P_k & \Pi_k \\
-\Pi_k & P_k
\end{bmatrix}A_{e,k} < 0 \text{).}
$$

(iv). [Lyapunov function] There exist positive constants $c_1$, $c_2$ and $c_3$ and a strict quadratic Lyapunov function $V$ satisfying (12a) and $V(x) \leq -c_2 V(x)$ (resp. $V(x^*) \leq (1-c_3)V(x)$) for all $x \in \mathbb{R}^n$.

(v). [UGES] The closed attractor $\mathcal{A}$ in (5) is uniformly globally exponentially stable.

(vi). [IVP] The closed loop (1), (2) is such that the sub-states $x_i$ uniformly globally exponentially synchronize to the unique solution of the initial value problem (13).

Remark 4. In the continuous-time case, following (Hara et al., 2014, Lemma 1), comparing the dynamic matrix $A := (I_N \otimes A) - (L \otimes BC)$ arising from (4) with (Hara et al., 2014, equation (4)), we may give an additional frequency-domain condition, equivalent to the above items, expressed in terms of a coprime factorization $\frac{\mu(s)}{\bar{x}(s)} = C(sI - A)^{-1}B$ of dynamics (1) as follows:

(vii). [Frequency domain] $\sigma(L) \subset \Lambda := \{ \lambda \in \mathbb{C} : \bar{\sigma}(\lambda) + \lambda \bar{\mu}(\lambda) \text{ is Hurwitz} \}$.

3. Proof of the main theorem

3.1. A few technical lemmas

Before proving Theorem 1, we state some preliminary facts useful for the proof. We prove the following standard result to highlight that no assumptions on the graph $\mathcal{G}$ are needed.

**Lemma 1.** Given any (directed) graph $\mathcal{G}$ and its Laplacian $L = D - \mathcal{W}$, the eigenvalues of $M := -L$ have non-positive real part and the dominant eigenvalue of $M$ is $\mu_0 = 0$. It is associated with a right eigenvector $1_N$ and a left eigenvector $p \in \mathbb{R}^N$ that can be selected non-negative.
for both $L$ is also an eigenpair for $L$ (Corollary 4.2), the zero eigenvalue of $L$ which holds also for $L$. $L$ and $w$ share the same eigenspace associated with the zero eigenvalue. To show this, let us consider the eigenpair $\Lambda$, where blocks $L_1, \ldots, L_\nu$ are either scalar (corresponding to real eigenvalues of $L_d$) or 2-by-2 matrices (corresponding to complex conjugate eigenvalue pairs of $L_d$).

Proof. First, from (Horn and Johnson, 2012, Theorem 2.3.4, item (b)) it follows that there exists an orthogonal $T$ such that $L_d$ can be decomposed as in (14) with no particular structure for $\Lambda_i$. Second, $L$ and $L_d$ share the same eigenspace associated with the zero eigenvalue. To show this, let us consider the eigenpair $(0, w)$ for $L$, such that $Lw = 0$. Then, since $L_d = (I_N + dL)^{-1}L$, we have that $L_d w = (I_N + dL)^{-1}L w = 0$. This means that $(0, w)$ is also an eigenpair for $L_d$ and therefore the zero eigenvalue has the same algebraic and geometric multiplicity for both $L$ and $L_d$. Third, from (Agafiev and Chebotarev, 2005, Theorem 4) and (Caughman and Veerman, 2006, Corollary 4.2), the zero eigenvalue of $L$ is semisimple (i.e., its algebraic and geometric multiplicities coincide), which holds also for $L_d$ since they share the same eigenspace. Finally, in order to have the first entry of $\overline{L}_d$ equal to zero and $T$ orthogonal, the first column of $T$ must be equal to $\frac{1}{\sqrt{\nu}} 1_N$ so that $\frac{1}{\sqrt{\nu}} 1_N^\top \overline{L}_d = \frac{1}{\sqrt{\nu}} 1_N^\top$. $\square$

We will also use the following results, which trivially follow from (Stykel, 2002) for the particular case $E = I$, that guarantee necessary and sufficient conditions for a complex matrix to be Hurwitz or Schur. In particular, for the continuous-time case we consider (Stykel, 2002, Theorem 2.3).

Lemma 3. A matrix $S \in \mathbb{C}^{m \times n}$ is Hurwitz if and only if, for each positive definite $Q \in \mathbb{C}^{m \times m}$, $Q^\star = Q$, there exists a positive definite $H \in \mathbb{C}^{n \times n}$, with $H^\star = H$, such that $S^\star H + HS = -Q$.

For the discrete-time case we consider (Stykel, 2002, Theorem 3.2), which is a generalization of the results in (Wimmer, 1973, Theorem 7).

Lemma 4. A matrix $S \in \mathbb{C}^{m \times n}$ is Schur if and only if, for each positive definite $Q \in \mathbb{C}^{n \times n}$, $Q^\star = Q$, there exists a positive definite $H \in \mathbb{C}^{n \times n}$, with $H^\star = H$, such that $S^\star HS - H = -Q$.

For the continuous-time case, the proof combines the stability results in (Fax and Murray, 2004) with the output feedback coupling approach of (Scardovi and Sepulchre, 2009). Parts of the result can be found in the literature, possibly with different assumptions on the Laplacian $L$. For example, necessary and sufficient conditions of the form (i) for formation stability were given in (Fax and Murray, 2004, Theorem 3); implication (i) $\implies$ (v) was established in an equivalent formulation in (Xia and Scardovi, 2014, Theorem 1) and (Seo et al., 2009, Theorem 1) for the convergence part. In (Wieland et al., 2011), the equivalence (i) $\iff$ (vi) was proven. For the discrete-time case, in (Dal Col et al., 2017, Theorem 1) a similar statement is given under an undirected graph assumption.
3.2. Proof of Theorem 1

The proof is structured as follows: we first prove the equivalence among items (i), (ii) and (iii). Then we prove (iii) \(\implies\) (iv), followed by (iv) \(\implies\) (v), (v) \(\implies\) (vi), and finally (vi) \(\implies\) (ii).

**Proof of (i) \(\iff\) (ii).** Given the complex-valued matrix \(A_k = M_k + jN_k \in \mathbb{C}^{n \times n}\), where \(M_k, N_k \in \mathbb{R}^{n \times n}\), following (Bernstein, 2005, Fact 2.17.3) we can write

\[
A_{k,2} = \begin{bmatrix}
M_k & N_k \\
-N_k & M_k
\end{bmatrix} = \begin{bmatrix}
I_n & 0 \\
0 & M_k + jN_k
\end{bmatrix} \begin{bmatrix}
N_k & -M_k \\
M_k & I_n
\end{bmatrix},
\]

from which it follows that \(\sigma(A_{k,2}) = \sigma(A_k) \cup \sigma(A_k^*)\). The implication (i) \(\iff\) (ii) directly follows from the fact that (15) implies \(\sigma(A_k) \subset \sigma(A_{k,2})\). To show (i) \(\implies\) (ii), note that \(\sigma(A_k^*) = (\sigma(A_k))^*\), which means that the spectral abscissa (resp. the spectral radius) of \(A_k\) and \(A_k^*\) are the same. As a consequence, also the union of their spectrum preserves the same properties, i.e. \(A_{k,2}\) has the same spectral abscissa (resp. the same spectral radius) as \(A_k\), thus concluding the proof of (i) \(\iff\) (ii).

**Proof of (i) \(\iff\) (iii).** Statement (i) is equivalent to imposing that \(A_k + \alpha^* I\) is Hurwitz (resp. \(\frac{1}{\alpha} A_k\) is Schur). Therefore, for the continuous-time case, in view of Lemma 3, Hurwitz stability of \(A_k + \alpha^* I\) is equivalent to \(A_k^* H_k + H_k A_k < -2\alpha^* H_k\) for a positive definite Hermitian matrix \(H_k = H_k^*\). By splitting real and imaginary part, we write \(A_k = M_k + jN_k\) and \(H_k = P_k + j\Pi_k\), where \(P_k = P_k^T\) and \(\Pi_k = -\Pi_k^T\) because \(H_k\) is Hermitian. Then, \(A_k^* H_k + H_k A_k + 2\alpha^* H_k = (M_k + jN_k)^*(P_k + j\Pi_k) + (P_k + j\Pi_k)(M_k + jN_k) + 2\alpha^* (P_k + j\Pi_k) = F + jG < 0\), with \(F := M_k^T P_k + P_k M_k + N_k^T \Pi_k - \Pi_k N_k + 2\alpha^* P_k\) and \(G := M_k^T \Pi_k + \Pi_k M_k - \Pi_k N_k + 2\alpha^* \Pi_k\). On the other hand, it can be checked, after some computations, that \(A_{k,2}^T \begin{bmatrix}
-P_k & 0 \\
0 & P_k
\end{bmatrix} A_{k,2} + 2\alpha^* \begin{bmatrix}
-P_k & 0 \\
0 & P_k
\end{bmatrix} \begin{bmatrix}
-P_k & 0 \\
0 & P_k
\end{bmatrix} = [-G F] \begin{bmatrix}
-P_k & 0 \\
0 & P_k
\end{bmatrix}
\]

which is negative definite, as to be proven, because \(\sigma([-G F]) = \sigma(F + G) \cup \sigma(F - G)\), as shown in the proof of (i) \(\iff\) (ii).

For the discrete-time case, in view of Lemma 4, Schur stability of \(\frac{1}{\alpha} A_k\) is equivalent to \(A_k^* H_k A_k - (\alpha^*)^2 H < 0\) for a positive definite Hermitian matrix \(H_k = H_k^*\). By splitting real and imaginary part, we write \(A_k = M_k + jN_k\) and \(H_k = P_k + j\Pi_k\), where \(P_k = P_k^T\) and \(\Pi_k = -\Pi_k^T\) because \(H_k\) is Hermitian. Then, \(A_k^* H_k A_k - (\alpha^*)^2 H_k = (M_k + jN_k)^*(P_k + j\Pi_k)(M_k + jN_k) - (\alpha^*)^2 (P_k + j\Pi_k) = F + jG < 0\), with \(F := M_k^T P_k M_k + N_k^T \Pi_k M_k - (\alpha^*)^2 P_k\) and \(G := M_k^T \Pi_k N_k - N_k^T P_k M_k + \Pi_k N_k - (\alpha^*)^2 \Pi_k\). On the other hand, it can be checked, after some computations, that \(A_{k,2}^T \begin{bmatrix}
-P_k & 0 \\
0 & P_k
\end{bmatrix} A_{k,2} - (\alpha^*)^2 \begin{bmatrix}
-P_k & 0 \\
0 & P_k
\end{bmatrix} \begin{bmatrix}
-P_k & 0 \\
0 & P_k
\end{bmatrix} = [-G F] \begin{bmatrix}
-P_k & 0 \\
0 & P_k
\end{bmatrix}
\]

which is negative definite, as to be proven, because \(\sigma([-G F]) = \sigma(F + G) \cup \sigma(F - G)\), as shown in the proof of (i) \(\iff\) (ii).

**Proof of (iii) \(\implies\) (iv).** According to Lemma 2, there exists an orthogonal matrix \(T \in \mathbb{R}^{N \times N}\) (satisfying \(T^T T = I_N\)) whose first column is \(\frac{1}{\sqrt{N}} 1_N\), and such that \(\tilde{L}_d = T^T L_d T\) is as in (14). Let us now introduce the similarity transformation \(z = (T^T \otimes I_n) \hat{x}\). Then, using the associative property of the Kronecker product, the dynamics in (4) can be rewritten as:

\[
\hat{z} / z^+ = \tilde{A} z := ((I_N \otimes A) - (\tilde{L}_d \otimes BC)) z
\]

where the upper block triangular structure of \(\tilde{L}_d\) carries over to matrix \(\tilde{A}\), which can be written as

\[
\tilde{A} = \begin{bmatrix}
A & A_{1,2} & \ldots & A_{1,v} \\
0 & F_1 & \ldots & A_{2,v} \\
\vdots & \vdots & \ddots & \vdots \\
0 & 0 & 0 & F_v
\end{bmatrix} = \begin{bmatrix}
A & M_0 \\
0 & \tilde{A}_1
\end{bmatrix} = \begin{bmatrix}
A & M_0 \\
0 & F_1 & M_1 \\
0 & 0 & \tilde{A}_2
\end{bmatrix} = \begin{bmatrix}
A & M_0 \\
0 & F_1 & M_1 \\
0 & 0 & \tilde{A}_3
\end{bmatrix},
\]

and so on. In (17) we introduced the following notation:

\[
\tilde{A}_k := \begin{bmatrix}
F_k & A_{k+1,k+2} & \ldots & A_{k+1,v} \\
0 & F_{k+1} & \ddots & \vdots \\
0 & 0 & \ddots & F_v
\end{bmatrix},
\]

\[
M_{k-1} := \begin{bmatrix}
A_{k,k+1} & \ldots & A_{k,v}
\end{bmatrix}.
\]
for $k = 1, \ldots, v$ with $\overline{A}_v = F_v$ and where the matrices in the diagonal blocks are induced by the structure of $\overline{L}_d$ in (14). In particular, for each $k = 1, \ldots, v$, if $\lambda_k \in \mathbb{R}$, then $F_k \in \mathbb{R}^{n \times n}$ is given by $F_k = A_k = A - \lambda_k BC$. Then we may define $\overline{F}_k := P_k$ and obtain,

$$\begin{align*}
F_k^\top \overline{F}_k + \overline{F}_k F_k &< -2a^\top \overline{F}_k, \quad \text{if } \text{Im}(\lambda_k) = 0 \\
(\text{resp. } F_k^\top \overline{F}_k F_k &< (a^\star)^\top \overline{F}_k, \quad \text{if } \text{Im}(\lambda_k) = 0),
\end{align*}$$

(18a) (18b)

Instead, if $\lambda_k \in \mathbb{C}$, then $F_k \in \mathbb{R}^{2n \times 2n}$ is given by $F_k = (I_2 \otimes A) - (\Lambda_k \otimes BC)$, with the spectrum of $\Lambda_k$ being $\sigma(\Lambda_k) = \{\lambda_k, \lambda_k^*\} = \{a_k \pm j\beta_k\}$, namely there exists an invertible $S_k \in \mathbb{R}^{2n \times 2n}$ such that $\Lambda_k = S_k^{-1} \begin{bmatrix} a_k & -\beta_k \\ \beta_k & a_k \end{bmatrix} S_k$. Now, since $A_{e,k}$ in (9) can be expressed as

$$A_{e,k} = (I_2 \otimes A) - \begin{bmatrix} \frac{P}{\beta_k} & S_k \otimes I_n \end{bmatrix} \otimes BC,$$

then $F_k = (S_k^{-1} \otimes I_n) A_{e,k} (S_k \otimes I_n)$. As a consequence, from item (iii), using matrices $\begin{bmatrix} \frac{P}{\beta_k} & S_k \otimes I_n \end{bmatrix}$ and noting that $\begin{bmatrix} \frac{P}{\beta_k} & S_k \otimes I_n \end{bmatrix} = (I_2 \otimes P_k) + \begin{bmatrix} \begin{bmatrix} 0 & \lambda_k \end{bmatrix} \otimes \Pi_k \end{bmatrix}$, we may construct $\overline{F}_k := (S_k^{-1} \otimes I_n) \begin{bmatrix} \frac{P}{\beta_k} & S_k \otimes I_n \end{bmatrix} (S_k \otimes I_n) > 0$, so that (11) transforms into

$$\begin{align*}
F_k^\top \overline{F}_k + \overline{F}_k F_k &< -2a^\top \overline{F}_k, \quad \text{if } \text{Im}(\lambda_k) \neq 0 \\
(\text{resp. } F_k^\top \overline{F}_k F_k &< (a^\star)^\top \overline{F}_k, \quad \text{if } \text{Im}(\lambda_k) \neq 0),
\end{align*}$$

(19a) (19b)

Based on (18) and (19) and due to the block triangular structure of $\overline{A}_1$, there exist sufficiently small scalars $\eta_1, \ldots, \eta_{v-1}$ such that, defining $\hat{P} := \text{diag}(\overline{\eta}_1 \overline{F}_1, \ldots, \overline{\eta}_{v-1} \overline{F}_{v-1}, \overline{F}_v)$ we have $\overline{A}_1^\top \hat{P} + \hat{P} \overline{A}_1 < -2a^\top \hat{P}$ (resp. $\overline{A}_1^\top \hat{P} \overline{A}_1 < (a^\star)^2 \hat{P}$). Additionally, we can always say that there exists $\alpha > a^\star$ (resp. $0 < a < a^\star$) such that $\overline{A}_1^\top \hat{P} + \hat{P} \overline{A}_1 \leq -2a^\top \hat{P}$ (resp. $\overline{A}_1^\top \hat{P} \overline{A}_1 \leq a^\star \hat{P}$). As a consequence, we may partition $z = \begin{bmatrix} z_1 \\ z_2 \end{bmatrix}$, with $z_0 \in \mathbb{R}^n$ and $\check{z} \in \mathbb{R}^{(n-1)n}$ and define function $W(z) := z^\top \hat{P} z = z^\top \text{diag}(0, \hat{P}) z = z^\top \hat{P} \check{z}$, which satisfies, along the trajectories of system (16),

$$\begin{align*}
W(z) &\leq \check{z}^\top (\overline{A}_1^\top \hat{P} + \hat{P} \overline{A}_1) \check{z} \leq -2a \check{z}^\top \check{P} \check{z} = -2aW(z) \\
(\text{resp. } W(z) &\leq \check{z}^\top (\overline{A}_1^\top \hat{P} \overline{A}_1) \check{z} \leq a^\star \check{z}^\top \check{P} \check{z} = a^\star W(z)),
\end{align*}$$

(20a) (20b)

Based on (20), we define $V(x) := W((T^\top \otimes I_n) x)$ satisfying (12a), (12b) (resp. (12a), (12c)), which immediately implies (12b) (resp. (12c)), because $V$ corresponds to $W$ in the equivalent coordinates $x$.

To prove (12a), let us first rewrite matrix $\overline{F} := \text{diag}(0, \hat{P})$ as follows, denoting by $e_1$ the first element of the Euclidean basis, and introducing $\tilde{P} := (T \otimes I_n) \text{diag}(I_n, \hat{P})(T^\top \otimes I_n) > 0$, we have

$$\begin{align*}
\overline{F} &= (I_N - e_1 e_1^\top) \otimes I_n) \text{diag}(I_N, \hat{P}) (I_N - e_1 e_1^\top) \otimes I_n \\
&= ((I_N - e_1 e_1^\top) T^\top \otimes I_n) \hat{P} (T(I_N - e_1 e_1^\top) \otimes I_n).
\end{align*}$$

(21)

Since the attractor $\mathcal{A}$ in (5) is a linear subspace generated by vectors $(I_N \otimes I_n)$, the distance $|x|_{\mathcal{A}}$ can be characterized in terms of a suitable projection matrix $\Psi$ as follows:

$$|x|_{\mathcal{A}} = |\Psi x| = \left|\left((I_N - \frac{1}{N} 1_N \overline{1}_N^\top) \otimes I_n\right) x\right|,$$

(22)

where $\Psi$ projects $x$ in the directions that are orthogonal to the generator of $\mathcal{A}$.

Finally, using $W(z) = z^\top \overline{F} \check{z}$, the identity in (21), and noting that the orthogonality of $T$ and its first column being $\frac{1}{\sqrt{N}} 1_N$ implies $Te_1 e_1^\top T^\top = \frac{1}{N} 1_N 1_N^\top$, we may express $V$ as

$$\begin{align*}
V(x) &= x^\top (T \otimes I_n) \overline{F} (T^\top \otimes I_n) x \\
&= x^\top ((I_N - \frac{1}{N} 1_N \overline{1}_N^\top) \otimes I_n) \hat{P} (I_N - \frac{1}{N} 1_N \overline{1}_N^\top) \otimes I_n) x \\
&= x^\top \Psi^\top \Psi x,
\end{align*}$$
where $\Psi$ is defined in (22). The positive definiteness of $\hat{\dot{p}}$ implies that $c_1 I_n \preceq \hat{\dot{p}} \preceq c_2 I_n$, for some positive scalars $c_1, c_2$, which in turn implies
\[ c_1 |\Psi x|^2 \leq V(x) \leq c_2 |\Psi x|^2, \]
thus implying (12a) by virtue of (22).

**Proof of (iv) $\implies$ (v).** For the continuous-time case, in view of the standard comparison lemma (Khalil, 2002, Lemma 3.4), condition (12b) implies the existence of a uniform negative exponential bound on $V(x(t)) \leq e^{-2\alpha t}V(x(0))$, along any solution $x$. This bound is easily extended to $|x(t)|^2$ using (12a) in the following standard way:
\[ |x(t)|^2 \leq \frac{1}{c_1} V(x(t)) \leq \frac{e^{-2\alpha t}}{c_1} V(x(0)) \leq \frac{c_2}{c_1} e^{-2\alpha t} |x(0)|^2. \]

For the discrete-time case, we can rewrite relation (12c) as $V(x(t+1)) \leq \alpha^2 V(x(t))$. Then, taking advantage of the chain relation between consecutive time instant, we can state that $V(x(t)) \leq \alpha^2 V(x(0))$. We can extend this bound to $|x(t)|^2$ using (12a) in the following way:
\[ |x(t)|^2 \leq \frac{1}{c_1} V(x(t)) \leq \frac{\alpha}{c_1} V(x(0)) \leq \frac{c_2}{c_1} \alpha^2 |x(0)|^2. \]

**Proof of (v) $\implies$ (vi).** From Lemma 1, a zero eigenvalue of $L$ has non-negative left and right eigenvectors corresponding to $p$ and $1_N$. Non-negativity implies that the sum of the components of $p$ cannot be zero (otherwise the components of $p$ would all be zero and $p$ would not be an admissible eigenvector). Hence, $p^T L = 0$ and $p^T 1_N \neq 0$. Consider then the dynamics of the state $\tilde{x}_a(t) := \frac{1}{p^T 1_N} \sum_{k=1}^N p_k x_k(t)$ and note that from (1):
\[ \dot{x}_a(t)/\dot{\tilde{x}}_a(t) = A \frac{1}{p^T 1_N} \sum_{k=1}^N p_k x_k(t) + B \frac{1}{p^T 1_N} \sum_{k=1}^N p_k u_k(t) = A \tilde{x}_a(t) - B \frac{1}{p^T 1_N} p^T Ly = A \tilde{x}_a(t). \]

Then $\tilde{x}_a$ evolves autonomously following (13), and corresponds to a linear combination of states $x_k$ weighted by the (non-negative) components of the eigenvector $p$. Uniform global $\alpha^*$-exponential stability of the attractor $\mathcal{A}$ implies that all states $x_k$ converge globally and exponentially to a common trajectory $\mathcal{X}$ with convergence rate at least $\alpha^*$, i.e. $\lim_{t \to +\infty} x_k(t) - \mathcal{X}(t) = 0$. Then, $|x_k(t)| \leq M e^{-\alpha^* t} |x_k(0) - \mathcal{X}(0)|$ (resp. $|x_k(t) - \mathcal{X}(t)| \leq M \alpha^* |x_k(0) - \mathcal{X}(0)|$) for all $k$. This common trajectory asymptotically coincides with the solution to the initial value problem (13), because, using $p^T 1_N = \sum_{k=1}^N p_k$, we obtain
\[ \lim_{t \to +\infty} \tilde{x}_a(t) - \mathcal{X}(t) = \lim_{t \to +\infty} \frac{1}{p^T 1_N} \sum_{k=1}^N p_k x_k(t) - \frac{1}{p^T 1_N} \sum_{k=1}^N p_k \lim_{t \to +\infty} x_k(t) - \mathcal{X}(t) = 0. \]

**Proof of (vi) $\implies$ (ii).** We prove this step by contradiction. Therefore, we will prove that given a matrix $A_{\nu, k} + \alpha^* I$ not Hurwitz (resp. a matrix $\pm A_{\nu, k}$ not Schur), the sub-states $x_i$ do not uniformly globally $\alpha^*$-exponentially synchronize. In other words, we do not have synchronization to the unique solution of the following problem:

\[ \dot{\tilde{x}}_a = (A + \alpha^* I) \tilde{x}_a \quad (23a) \]
\[ \text{resp. } \tilde{x}_a^+ = \frac{1}{\alpha^*} A \tilde{x}_a. \quad (23b) \]

Assume that one of the matrices $A_{\nu, k}$ in (9) has spectral abscissa greater than $-\alpha^*$ (resp. spectral radius greater than $\alpha^*$), and assume without loss of generality that it is $A_{\nu, y}$. Consider the coordinate system in (16) with (17). Then, from the upper block triangular structure of $\mathcal{A}$ in (17), we obtain that $\mathcal{A}_y + \alpha^* I$ is not Hurwitz (resp. $\frac{1}{\alpha^*} \mathcal{A}_y$,
not Schur) $(\tilde{\Lambda}, = F_\star)$, and then there exists a vector $\omega^* \in \mathbb{R}^n$ (an eigenvector of one of the non-converging natural modes) such that the solution to $\dot{z} = (\tilde{\Lambda} + \alpha^* t)z$ (resp. $\dot{z}^* = \frac{\omega^*}{\|\omega^*\|^2} \tilde{\Lambda}z$) starting at $z^*(0) = \begin{bmatrix} 0^T_n & \cdots & 0^T_n & \omega^{*\top} \end{bmatrix}^\top$ corresponds to $z^*(t) = \begin{bmatrix} 0^T_n & \cdots & 0^T_n & \omega^{*\top}(t) \end{bmatrix}^\top$, where $\varepsilon^*_n(t)$ does not converge to zero. Define now a function $z \mapsto W(z) = \tilde{\varepsilon}^T \otimes_{\mathbb{R}^{(n-1)}} I_{(n-1)} \varepsilon$ as specified before (20) (that is, the same function $W$ for the specific selection $\tilde{P} = I_{\mathbb{N}_0(n-1)}$). Evaluating $W$ along solutions, we get that $W(z) = |z^*(t)|^2$ does not converge to zero. With $x \mapsto V(x)$ defined after (20), we have that (12a) holds, and evaluating $V$ along the solution $x^*(t) = (T \otimes I_n)\varepsilon^*(t)$, we have that $V$ does not converge to zero, which implies that $x^*$ does not converge to the consensus set $\mathcal{A}$. In other words, the components of $x^*(t)$ do not synchronize to the solution of (23) as to be proven.

4. Conclusions

We have provided necessary and sufficient conditions for the synchronization of identical linear SISO systems, both in the continuous-time and in the discrete-time case, which do not require any assumption on the graph (whose topology is just assumed to be time-invariant). Our conditions provide a guaranteed rate of convergence to the synchronization set and apply also to systems where a direct input-to-output channel is present.

Acknowledgements

The authors thank Laura Dal Col for her contribution to a preliminary version of this paper, and Dimos Dimarogonas and Elena Panteley for useful discussions.

References


