

Contractors and QUIMPER language

Luc Jaulin and Gilles Chabert
ENSIETA, Brest

Talk for the working group *Set Methods for Control* of
the GDR Macs
Angers, March 13, 2008.

1 Contractors

(i) (contractance)

$$\forall [x] \in \mathbb{IR}^n, \mathcal{C}([x]) \subset [x]$$

(ii) (consistency)

$$(x \in [x], \mathcal{C}(\{x\}) = \{x\}) \Rightarrow x \in \mathcal{C}([x])$$

(iii) (weak continuity)

$$\mathcal{C}(\{x\}) = \emptyset \Rightarrow (\exists \varepsilon > 0, \forall [x] \subset B(x, \varepsilon), \mathcal{C}([x]) = \emptyset)$$

where $B(x, \varepsilon)$ is the ball with center x and radius ε .

The operator $\mathcal{C}_1 : \mathbb{IR} \rightarrow \mathbb{IR}$ defined by

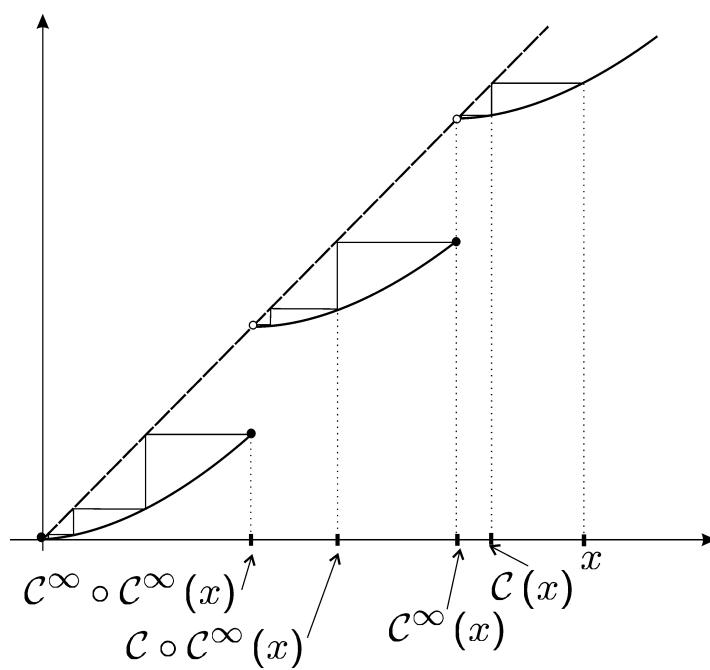
$$\mathcal{C}_1([a, b]) : \begin{cases} = [a, \frac{a+b}{2}] & \text{if } a \neq b \\ = \emptyset & \text{if } a = b \end{cases}$$

does not satisfy the weak continuity condition and thus, it is not a contractor.

Question :

$$\mathcal{C}_1 \circ \mathcal{C}_1 \circ \cdots \circ \mathcal{C}_1 ([2, 3]) = \{2\} \text{ or}$$

$$\mathcal{C}_1 \circ \mathcal{C}_1 \circ \cdots \circ \mathcal{C}_1 ([2, 3]) = \emptyset ?$$



Question : How many fixed points do we have?

The set (or constraint) associated to the contractor \mathcal{C} is,

$$\text{set}(\mathcal{C}) = \{\mathbf{x} \in \mathbb{R}^n, \mathcal{C}(\{\mathbf{x}\}) = \{\mathbf{x}\}\}.$$

Question. Is $\text{set}(\mathcal{C})$ always closed?

\mathcal{C} is <i>monotonic</i> if	$[x] \subset [y] \Rightarrow \mathcal{C}([x]) \subset \mathcal{C}([y])$
\mathcal{C} is <i>minimal</i> if	$\forall [x] \in \mathbb{IR}^n, \mathcal{C}([x]) = [[x] \cap \text{set}(\mathcal{C})]$
\mathcal{C} is <i>idempotent</i> if	$\forall [x] \in \mathbb{IR}^n, \mathcal{C}(\mathcal{C}([x])) = \mathcal{C}([x]),$
\mathcal{C} is <i>continuous</i> if	$\forall [x] \in \mathbb{IR}^n, \mathcal{C}(\mathcal{C}^\infty([x])) = \mathcal{C}^\infty([x])$

Completeness. We have

$$\mathcal{C}([x]) \supset [x] \cap \text{set}(\mathcal{C}).$$

Example. A *precision contractor* is defined by

$$\mathcal{C}_\varepsilon([x]) : \begin{cases} = [x] & \text{if } w([x]) > \varepsilon \\ = \emptyset & \text{otherwise} \end{cases}$$

where $\varepsilon > 0$.

Questions

\mathcal{C}_ε is monotonic ?

\mathcal{C}_ε idempotent ?

\mathcal{C}_ε is not minimal ?

What is $\text{set}(\mathcal{C}_\varepsilon)$?.

For $\varepsilon = 0$, is \mathcal{C}_ε a contractor ?

2 Operations on contractors

intersection	$(\mathcal{C}_1 \cap \mathcal{C}_2)([x]) \stackrel{\text{def}}{=} \mathcal{C}_1([x]) \cap \mathcal{C}_2([x])$
union	$(\mathcal{C}_1 \cup \mathcal{C}_2)([x]) \stackrel{\text{def}}{=} [\mathcal{C}_1([x]) \cup \mathcal{C}_2([x])]$
composition	$(\mathcal{C}_1 \circ \mathcal{C}_2)([x]) \stackrel{\text{def}}{=} \mathcal{C}_1(\mathcal{C}_2([x]))$
repetition	$\mathcal{C}^\infty \stackrel{\text{def}}{=} \mathcal{C} \circ \mathcal{C} \circ \mathcal{C} \circ \dots$
repeated intersection	$\mathcal{C}_1 \sqcap \mathcal{C}_2 = (\mathcal{C}_1 \cap \mathcal{C}_2)^\infty$
repeated union	$\mathcal{C}_1 \sqcup \mathcal{C}_2 = (\mathcal{C}_1 \cup \mathcal{C}_2)^\infty$

Questions:

$$\mathcal{C}_1 \circ \mathcal{C}_2 = \mathcal{C}_2 \circ \mathcal{C}_1?$$

$$\mathcal{C}_1 \cap \mathcal{C}_2 = \mathcal{C}_2 \cap \mathcal{C}_1?$$

$$\mathcal{C}_1 \sqcap \mathcal{C}_2 = \mathcal{C}_2 \sqcap \mathcal{C}_1?$$

$$\mathcal{C}_1 \cup \mathcal{C}_2 = \mathcal{C}_2 \cup \mathcal{C}_1?$$

$$\mathcal{C}_1 \sqcup \mathcal{C}_2 = \mathcal{C}_2 \sqcup \mathcal{C}_1?$$

Inclusion between contractors

$$\mathcal{C}_1 \subset \mathcal{C}_2 \Leftrightarrow \forall [x] \in \mathbb{IR}^n, \mathcal{C}_1([x]) \subset \mathcal{C}_2([x]).$$

Proposition : If the contractor \mathcal{C} is a monotonic and continuous, the set of all steady boxes is a lattice with respect to \subset . Moreover

$$\mathcal{C}^\infty([x]) = \sup_{\subset} \{[a], \mathcal{C}([a]) = [a]\},$$

i.e., $\mathcal{C}^\infty([x])$ corresponds to the largest steady box in $[x]$.

Theorem : The set of all idempotent, monotonic et continuous, equipped with \subset relation, is a complete lattice. The two internal operators are $\mathcal{C}_1 \sqcup \mathcal{C}_2$ and $\mathcal{C}_1 \sqcap \mathcal{C}_2$.

Question:

What is the smallest element is \mathcal{C}^\perp ?

What is the largest element \mathcal{C}^\top ?

Is the lattice distributive, i.e.,

$$(\mathcal{C}_1 \sqcap (\mathcal{C}_2 \sqcup \mathcal{C}_3)) = (\mathcal{C}_1 \sqcap \mathcal{C}_2) \sqcup (\mathcal{C}_1 \sqcap \mathcal{C}_3)?$$

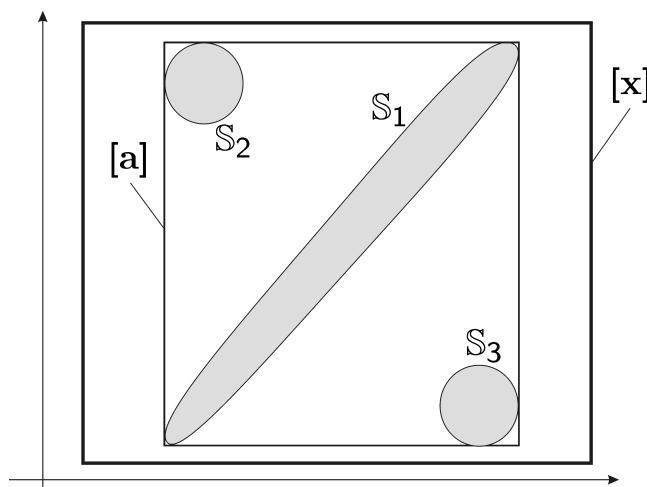
No the lattice is only sup-distributive:

$$(\mathcal{C}_1 \sqcap (\mathcal{C}_2 \sqcup \mathcal{C}_3)) \supset (\mathcal{C}_1 \sqcap \mathcal{C}_2) \sqcup (\mathcal{C}_1 \sqcap \mathcal{C}_3).$$

Counter-example. If $\mathcal{C}_i ([x]) = [\mathbb{S}_i \cap [x]]$, we have

$$(\mathcal{C}_1 \sqcap (\mathcal{C}_2 \sqcup \mathcal{C}_3)) ([x]) = [a]$$

$$(\mathcal{C}_1 \sqcap \mathcal{C}_2) \sqcup (\mathcal{C}_1 \sqcap \mathcal{C}_3) ([x]) = \emptyset.$$



Some properties

$$\text{set}(\mathcal{C}_1 \sqcap \mathcal{C}_2) = \text{set}(\mathcal{C}_1 \cap \mathcal{C}_2) = \text{set}(\mathcal{C}_1) \cap \text{set}(\mathcal{C}_2) = \text{set}(\mathcal{C}_1 \circ \mathcal{C}_2)$$

$$\text{set}(\mathcal{C}_1 \sqcup \mathcal{C}_2) = \text{set}(\mathcal{C}_1) \cup \text{set}(\mathcal{C}_2)$$

$$\text{set}(\mathcal{C}_1^\infty) = \text{set}(\mathcal{C}_1)$$

$$\mathcal{C}_1 \sqcap \mathcal{C}_2 \subset \mathcal{C}_1 \circ \mathcal{C}_2 \subset \mathcal{C}_1 \cap \mathcal{C}_2 \text{ (if } \mathcal{C}_1 \text{ is monotonic)}$$

2.1 Principle of unique repetition

If \mathcal{C}_1 and \mathcal{C}_2 are monotonic (but not idempotent), then

$$\begin{aligned} \text{(i)} \quad \mathcal{C}_1^\infty \sqcap \mathcal{C}_2^\infty &= \mathcal{C}_1 \sqcap \mathcal{C}_2 \\ \text{(ii)} \quad \mathcal{C}_1^\infty \sqcup \mathcal{C}_2^\infty &= \mathcal{C}_1 \sqcup \mathcal{C}_2 \end{aligned}$$

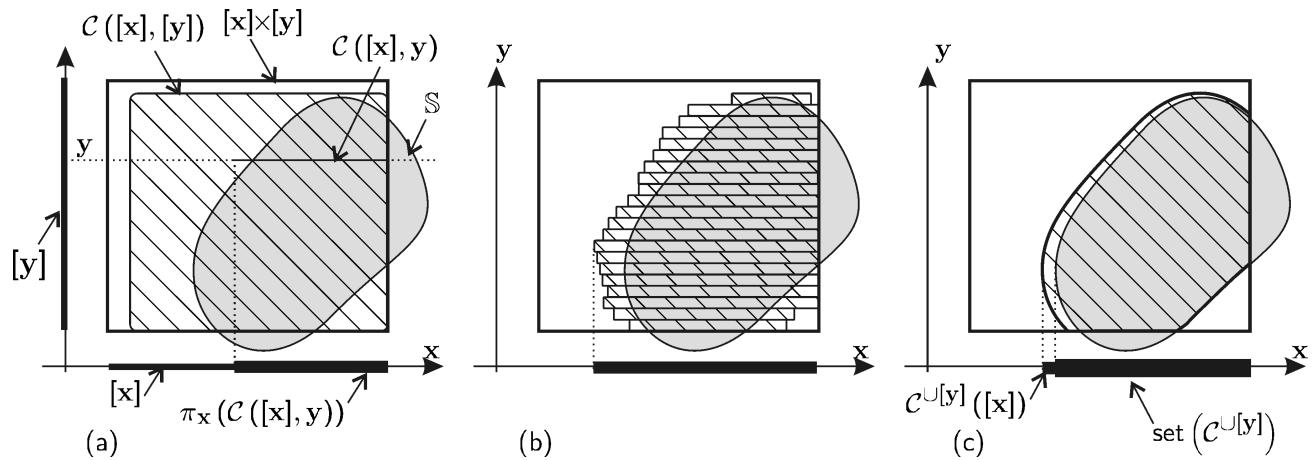
Application

$$\begin{aligned} ((\mathcal{C}_1^\infty \sqcup \mathcal{C}_2^\infty) \sqcap \mathcal{C}_3^\infty) &\stackrel{\text{(ii)}}{=} ((\mathcal{C}_1 \cup \mathcal{C}_2)^\infty \sqcap \mathcal{C}_3^\infty) \\ &\stackrel{\text{(i)}}{=} ((\mathcal{C}_1 \cup \mathcal{C}_2) \cap \mathcal{C}_3)^\infty. \end{aligned}$$

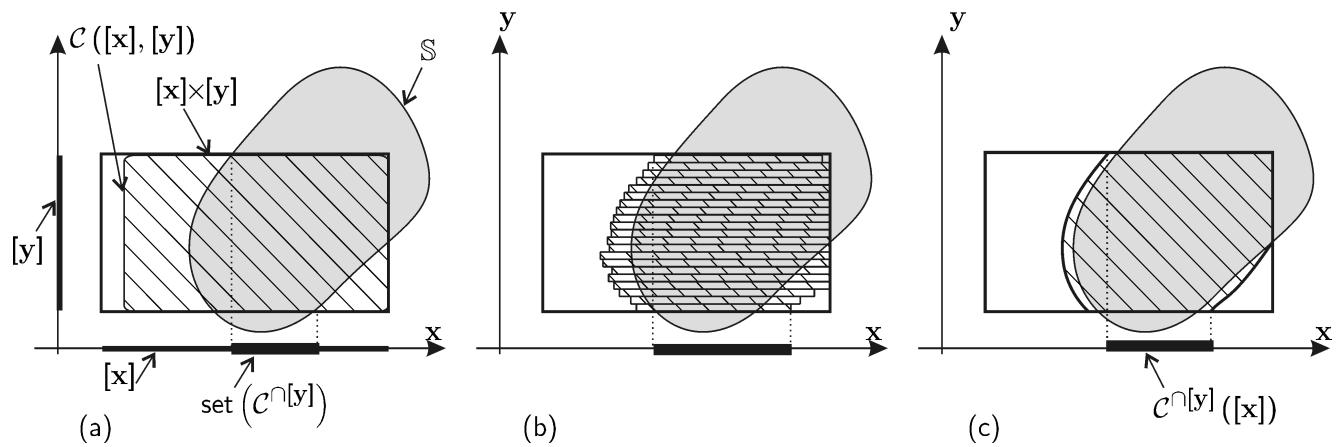
2.2 Projections

Consider the contractor $\mathcal{C}([\mathbf{x}], [\mathbf{y}])$, where $[\mathbf{x}] \in \mathbb{R}^n$, $[\mathbf{y}] \in \mathbb{R}^p$. Define :

$$\mathcal{C}^{\cup[\mathbf{y}]}([\mathbf{x}]) = \left[\bigcup_{\mathbf{y} \in [\mathbf{y}]} \pi_{\mathbf{x}}(\mathcal{C}([\mathbf{x}], \mathbf{y})) \right] \quad (\text{union projection})$$



$$\mathcal{C}^{\cap[y]}([x]) = \bigcap_{y \in [y]} \pi_x(\mathcal{C}([x], y)), \quad (\text{intersection projection})$$



We have

- (i) $\mathcal{C}^{\cap}[y] \subset \mathcal{C}^{\cup}[y]$,
- (ii) $\mathcal{C}^{\cup}[y]$ and $\mathcal{C}^{\cap}[y]$ are contractors
- (iii) $\text{set}(\mathcal{C}^{\cup}[y]) = \{x, \exists y \in [y], (x, y) \in \text{set}(\mathcal{C})\}$
- (iv) $\text{set}(\mathcal{C}^{\cap}[y]) = \{x, \forall y \in [y], (x, y) \in \text{set}(\mathcal{C})\}$

The collection of contractor $\{\mathcal{C}_1, \dots, \mathcal{C}_m\}$ is *complementary* if

$$\text{set}(\mathcal{C}_1) \cap \cdots \cap \text{set}(\mathcal{C}_m) = \emptyset.$$

3 QUIMPER

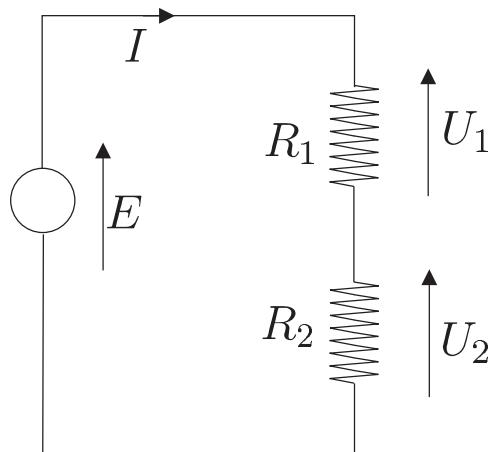
Quimper is an interpreted language for set computation.

A Quimper program describes a collection of complementary contractors.

An execution of a Quimper first builds the contractors and then runs a paver.

Quimper returns subpavings each of them associated with one contractor.

4 Electric circuit



Domains

$$\begin{aligned} E &\in [23V, 26V]; I \in [4A, 8A]; \\ U_1 &\in [10V, 11V]; U_2 \in [14V, 17V]; \\ P &\in [124W, 130W]; R_1 \in [0, \infty[\text{ and } R_2 \in [0, \infty[. \end{aligned}$$

Constraints

- (i) $P = EI$,
- (ii) $E = (R_1 + R_2)I$,
- (iii) $U_1 = R_1I$,
- (iv) $U_2 = R_2I$,
- (v) $E = U_1 + U_2$.

The solution set is

$$\mathbb{S} = \left\{ \begin{pmatrix} E \\ R_1 \\ R_2 \\ I \\ U_1 \\ U_2 \\ P \end{pmatrix} \in \begin{pmatrix} [23, 26] \\ [0, \infty[\\ [0, \infty[\\ [4, 8] \\ [10, 11] \\ [14, 17] \\ [124, 130]; \end{pmatrix}, \begin{cases} P = EI \\ E = (R_1 + R_2)I \\ U_1 = R_1 I \\ U_2 = R_2 I \\ E = U_1 + U_2 \end{cases} \right\}$$

```
variables
  E in [23 ,26] ;
  I in [4,8] ;
  U1 in [10,11] ;
  U2 in [14 ,17] ;
  P in [124,130] ;
  R1 in [0 ,1e08 ] ;
  R2 in [0 ,1e08 ] ;
contractor_list L
P=E*I;
E=(R1+R2)*I;
U1=R1*I;
U2=R2*I;
E=U1+U2;
end
contractor C
  compose(L);
end
contractor epsilon
  precision(1);
end
```

Quimper returns the box

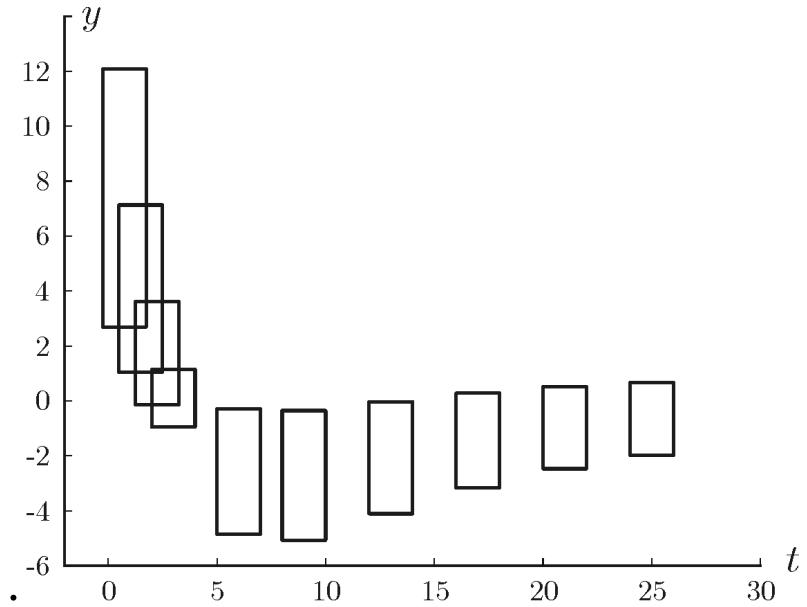
$$[24; 26] \times [1.846; 2.307] \times [2.584; 3.355] \\ \times [4.769; 5.417] \times [10; 11] \times [14; 16] \times [124; 130].$$

or equivalently

$$E \in [24; 26], \quad R_1 \in [1.846; 2.307], \\ R_2 \in [2.584; 3.355], \quad I \in [4.769; 5.417], \\ U_1 \in [10; 11], \quad U_2 \in [14; 16], \\ P \in [124; 130].$$

5 Exponential problem

$$y_m(\mathbf{p}, t) = 20 \exp(-p_1 t) - 8 \exp(-p_2 t).$$



i	$[t_i]$	$[y_i]$
1	[-0.25, 1.75]	[2.7, 12.1]
2	[0.5, 2.5]	[1.04, 7.14]
3	[1.25, 3.25]	[-0.13, 3.61]
4	[2, 4]	[-0.95, 1.15]
5	[5, 7]	[-4.85, -0.29]
6	[8, 10]	[-5.06, -0.36]
7	[12, 14]	[-4.1, -0.04]
8	[16, 18]	[-3.16, 0.3]
9	[20, 22]	[-2.5, 0.51]
10	[24, 26]	[-2, 0.67]

Feasible set for the parameters

$$\mathbb{S} = \bigcap_{i \in \{1, \dots, 10\}} \underbrace{\left\{ \mathbf{p} \in \mathbb{R}^2 \mid \exists t_i \in [t_i] \mid y_m(\mathbf{p}, t_i) \in [y_i] \right\}}_{\mathbb{S}_i}.$$

Its complementary set is

$$\begin{aligned} \mathbb{R}^2 \setminus \mathbb{S} &= \bigcup_{i \in \{1, \dots, 10\}} \left\{ \mathbf{p} \in \mathbb{R}^2 \mid \forall t_i \in [t_i] \mid y_m(\mathbf{p}, t_i) \notin [y_i] \right\} \\ &\subset \bigcup_{i \in \{1, \dots, 10\}} \underbrace{\left\{ \mathbf{p} \in \mathbb{R}^2 \mid \forall t_i \in [t_i] \mid y_m(\mathbf{p}, t_i) \notin \text{int}([y_i]) \right\}}_{\bar{\mathbb{S}}_i} \\ &= \bar{\mathbb{S}} \end{aligned}$$

If $\mathcal{C}_i(\mathbf{p}, t_i)$ and $\bar{\mathcal{C}}_i(\mathbf{p}, t_i)$ are two contractors such that

$$\begin{cases} \text{set}(\mathcal{C}_i(\mathbf{p}, t_i)) &= \{(\mathbf{p}, t_i), y_m(\mathbf{p}, t_i) \in [y_i]\} \\ \text{set}(\bar{\mathcal{C}}_i(\mathbf{p}, t_i)) &= \{(\mathbf{p}, t_i), y_m(\mathbf{p}, t_i) \notin \text{int}([y_i])\}, \end{cases}$$

we have

$$\begin{aligned} \text{set}\left(\mathcal{C}_i^{\cup[t_i]}\right) &= \mathbb{S}_i \\ \text{set}\left(\bar{\mathcal{C}}_i^{\cap[t_i]}\right) &= \bar{\mathbb{S}}_i. \end{aligned}$$

Define

$$\begin{aligned}\mathcal{C}([\mathbf{p}]) &= \bigcap_{i \in \{1, \dots, 10\}} \mathcal{C}_i^{\cup [t_i]}([\mathbf{p}], t_i) \\ \bar{\mathcal{C}}([\mathbf{p}]) &= \left[\bigcup_{i \in \{1, \dots, 10\}} \bar{\mathcal{C}}_i^{\cap [t_i]}([\mathbf{p}], t_i) \right].\end{aligned}$$

We have $\text{set}(\mathcal{C}) = \mathbb{S}$ and $\text{set}(\bar{\mathcal{C}}) = \bar{\mathbb{S}}$.

```

constant
Y[10] = [[2.7,12.1]; [1.04,7.14];
           [-0.13,3.61]; [-0.95,1.15];
           [-4.85,-0.29]; [-5.06,-0.36];
           [-4.1,-0.04]; [-3.16,0.3];
           [-2.5,0.51]; [-2,0.67]];

variables
p1 in [0,1.2]; p2 in [0,0.5];

parameters
t[10] in [[-0.25,1.75]; [0.5,2.5]; [1.25,3.25];
           [2,4]; [5,7]; [8,10]; [12,14];
           [16,18]; [20,22]; [24,26]];

function z=f(p1,p2,t)
z=20*exp(-p1*t)-8*exp(-p2*t);

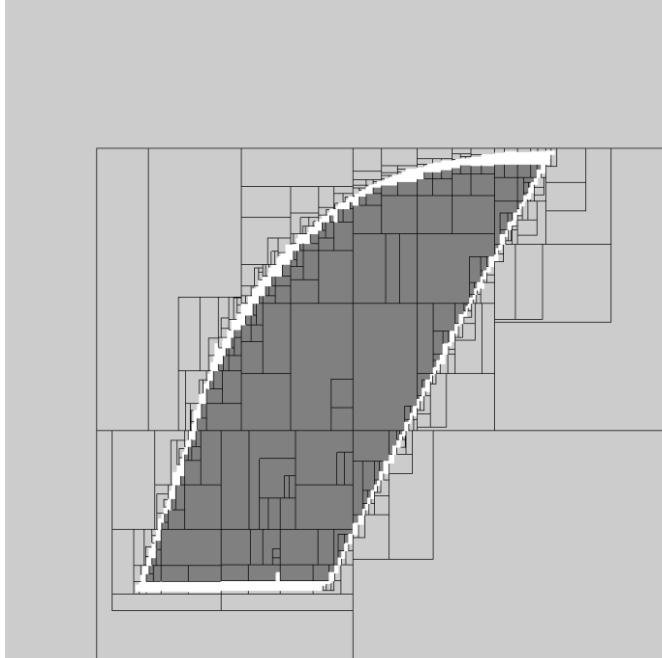
end

contractor outer
inter (i=1:10,
      proj_union(f(p1,p2,t[i]) in Y[i]),t[i]);
end

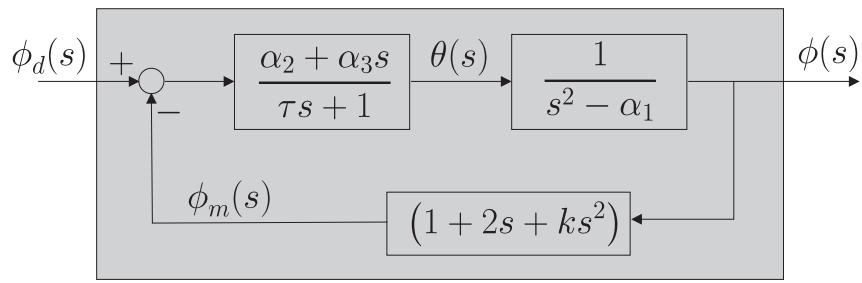
contractor inner

```

```
union (i=1:10,
       proj_inter(f(p1,p2,t[i]) notin Y[i]),t[i]);
end
end
contractor epsilon
precision(0.01)
end
```



6 Robust stability



We have

$$\begin{aligned}\alpha_1 &\in [8.8; 9.2], \alpha_2 \in [2.8; 3.2], \alpha_3 \in [0.8; 1.2], \\ \tau &\in [1.8; 2.2], k \in [-3.2; -2.8]\end{aligned}$$

The characteristic polynomial is

$$P(s) = a_3 s^3 + a_2 s^2 + a_1 s + a_0$$

with

$$\begin{aligned} a_3 &= \tau + \alpha_3 k, \\ a_2 &= \alpha_2 k + 2\alpha_3 + 1, \\ a_1 &= \alpha_3 - \alpha_1 \tau + 2\alpha_2 \\ a_0 &= -\alpha_1 + \alpha_2 \end{aligned}$$

.

The Routh table is

a_3	a_1
a_2	a_0
$\frac{a_2 a_1 - a_3 a_0}{a_2}$	0
a_0	0

Now, we have

$$\Leftrightarrow \begin{cases} b_1, b_2, b_3, b_4 \text{ have the same sign} \\ \min(b_1, b_2, b_3, b_4) > 0 \text{ or} \\ \max(b_1, b_2, b_3, b_4) < 0. \end{cases}$$

The robust stability is proven if

$$\begin{aligned} & \exists \alpha_1 \in [8.8; 9.2], \exists \alpha_2 \in [2.8; 3.2], \exists \alpha_3 \in [0.8; 1.2], \\ & \exists \tau \in [1.8; 2.2], \exists k \in [-3.2; -2.8], \\ & a_3 = \tau + \alpha_3 k ; a_2 = \alpha_2 k + 2\alpha_3 + 1 ; a_1 = \alpha_3 - \alpha_1 \tau + 2\alpha_2, \\ & a_0 = -\alpha_1 + \alpha_2 ; b = \frac{a_2 a_1 - a_3 a_0}{a_2}; \\ & \left\{ \begin{array}{l} \min \left(a_3, a_2, \frac{a_2 a_1 - a_3 a_0}{a_2}, a_0 \right) \leq 0 \text{ et} \\ \max \left(a_3, a_2, \frac{a_2 a_1 - a_3 a_0}{a_2}, a_0 \right) \geq 0 \end{array} \right. \end{aligned}$$

has no solution.

```

variables
alpha1 in [8.8,9.2];
alpha2 in [2.8,3.2];
alpha3 in [0.8,1.2];
tau in [1.8,2.2];
k in [-3.2,-2.8];
r in [-1e08,0];
b1 in [-1e08,0];
b2 in [0,-1e08];
a3,a2,a1,a0,b;
contractor_list L
a3=tau+alpha3*k;
a2=alpha2*k+2*alpha3+1;
a1=alpha3-alpha1*tau+2*alpha2;
a0=alpha2-alpha1;
b1=min(a3,a2,(a2*a1-a3*a0)/a2,a0);
b2=max(a3,a2,(a2*a1-a3*a0)/a2,a0);
end
contractor C
compose(L)
end

```