Expectation-Maximization Based Defense Mechanism for Distributed Model Predictive Control
Rafael Accácio Nogueira, Romain Bourdais, Simon Leglaive, Hervé Guéguen

To cite this version:
Rafael Accácio Nogueira, Romain Bourdais, Simon Leglaive, Hervé Guéguen. Expectation-Maximization Based Defense Mechanism for Distributed Model Predictive Control. 9th IFAC Conference on Networked Systems (NecSys22), Jul 2022, Zürich, Switzerland. hal-03723298

HAL Id: hal-03723298
https://centralesupelec.hal.science/hal-03723298
Submitted on 14 Jul 2022

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.
Expectation-Maximization Based Defense Mechanism for Distributed Model Predictive Control

Rafael Accácio Nogueira* Romain Bourdais* Simon Leglaive* Hervé Guéguen*

* IETR-CentraleSupélec, 35510 Cesson-Sévigné, Ille-et-Vilaine, France
(rafael-accacio.nogueira, romain.bourdais, simon.leglaive, herve.gueguen)@centralesupelec.fr

Abstract: Controlling large-scale systems sometimes requires decentralized computation. Communication among agents is crucial to achieving consensus and optimal global behavior. These negotiation mechanisms are sensitive to attacks on those exchanges. This paper proposes an algorithm based on Expectation Maximization to mitigate the effects of attacks in a resource allocation based distributed model predictive control. The performance is assessed through an academic example of the temperature control of multiple rooms under input power constraints.

Keywords: Distributed constrained control and MPC; Cyber security in networked control systems; Decentralized Control and Large-Scale Systems

1. INTRODUCTION

The information collected, processed, and transmitted within cyber-physical systems (CPS) impacts physical systems whose proper functioning is essential for society, like energy networks, industrial processes, water distribution, and others. Attacks in those critical infrastructures, such as Stuxnet, increased awareness for cyber-security of CPS.

Given these structures’ complexity, scale, and geographic distribution, it is necessary to adopt decentralized control structures rather than monolithic ones. For these systems, a set of controllers are designed to collectively ensure the safe and efficient operation of the facilities.

This operation is done cooperatively, where the controllers exchange information. This approach can be used, i.e., for the voltage regulation of electrical networks, the production-consumption balance in these same networks, water distribution, and many other applications. Multi-agent systems (Kantamneni et al., 2015) and distributed Model-based Predictive Control (dMPC) (Maestre et al., 2014) are standard approaches to design these controllers.

A few articles have focused on safety in dMPC frameworks, presenting vulnerabilities of different frameworks, such as Lagrange-based decomposition (Velarde et al., 2017), Jacobi-Gauss decomposition (Chanfreut et al., 2018), and primal decomposition (Nogueira et al., 2021).

The authors in these works highlight the complexity of the problems. A modification of a local goal, the hacking of communication, or the failure of one of the agents are events that disrupt global behavior. If one of these agents is attacked, it can result in the violent destruction of the corrupted element (perhaps the whole system), or more subtly, it can lead to a deviant behavior that is more difficult to detect.

Some strategies are presented to mitigate the effects of such an event. For instance, dismissing extreme values as in Velarde et al. (2017) or using secure scenarios based on reliable historical data Maestre et al. (2021).

Nogueira et al. (2021) proposed a safe algorithm based on data reconstruction to mitigate the effects of a false data injection (FDI) in the communication between a coordinator and local constraint-free agents, which were bound by global equality constraints.

In this paper, we propose an extension of their approach by including local constraints and changing the global constraints. This extension profoundly changes the complexity, as the exchanges between the agents and the coordinator are no longer characterized by affine functions but by Piecewise Affine (PWA) functions. This fact leads not only to a combinatorial explosion but also to a parametric identification challenge. To overcome this problem, we propose using a learning method based on the Expectation Maximization (EM) algorithm (Dempster et al., 1977), which allows us to estimate the corruption mechanism and correct it if necessary.

This paper is organized as follows. First, Section 2 introduces the primal decomposition-based dMPC and its vulnerabilities. Then in Section 3, we study the local problems and propose a detection and mitigation mechanism based on the Expectation Maximization algorithm. Moreover, in Section 4, we illustrate the algorithm with an academic simulation and assess its performance. Finally, in Section 5, we conclude with an outlook of future works.
I challenging due to computational costs. Another issue needed to solve the problem, which can be viewed negative can be large, solving (4) at each time receding horizon strategy (RHS). are applied in their respective subsystems. are applied in their respective subsystems. another contraction of the decomposition, which can be exploited.

2. PROBLEM STATEMENT

In this section, we present a dMPC algorithm based on the primal decomposition (Boyd et al., 2015) and a vulnerability of the decomposition, which can be exploited.

2.1 Model Predictive Control

Consider a system composed of discrete-time linear time-invariant agents \( i \in M = \{ 1 : M \} \), modeled by

\[
\begin{align*}
\mathbf{x}_i[k + 1] &= A_i \mathbf{x}_i[k] + B_i \mathbf{u}_i[k], \\
\mathbf{y}_i[k + 1] &= C_i \mathbf{x}_i[k],
\end{align*}
\]

(1)

with \( \mathbf{x}_i[k] \in \mathbb{R}^{n_x}, \mathbf{u}_i[k] \in \mathbb{R}^{n_u} \) and \( \mathbf{y}_i[k] \in \mathbb{R}^{n_y} \).

Each agent’s input \( \mathbf{u}_i[k] \) is constrained by

\[
\mathbf{0}_n \leq \mathbf{u}_i[k] \leq \mathbf{u}_{\max},
\]

with \( \mathbf{u}_{\max} \in \mathbb{R}^{n_u} \). The agents are coupled by global input constraints with weighting matrices \( \Gamma_i \in \mathbb{S}^{n_u}_+ \):

\[
\sum_{i \in M} \Gamma_i \mathbf{u}_i[k] \leq \mathbf{u}_{\max}.
\]

The overall system is controlled by a Model-based Predictive Control (MPC), which computes the optimal input for a finite prediction horizon \( \mathcal{H} = \{ 1 : N_p \} \) by solving the following problem:

\[
\begin{align*}
\min_{\mathbf{u}_{i[k:k+N_p-1]}[k]} & \quad J_i[k] \\
\text{subject to} & \quad (1), (2) \quad \forall i \in M
\end{align*}
\]

(3)

where \( \mathbf{Q}_i \in \mathbb{S}_+ \), \( \mathbf{R}_i \in \mathbb{S}_{++} \), and \( \mathbf{v}_i[k] \) is a control objective. \( J_i^*[k] \) denotes the optimal value of the objective function for the optimal control sequences \( \mathbf{u}_i^*[k] : k + N_p - 1 | k \). The problem in (4) is solved at each time \( k \), and the \( \mathbf{u}_i^*[k|k] \) are applied in their respective subsystem \( i \), following a receding horizon strategy (RHS).

Since the prediction horizon and the number of agents can be large, solving (4) at each time \( k \) can be rather challenging due to computational costs. Another issue that can arise is the fact that the complete information \( \mathcal{I}_i = \{ A_i, B_i, C_i, Q_i, R_i, \Gamma_i, \mathbf{v}_i \} \) from all the subsystems is needed to solve the problem, which can be viewed negatively from a confidentiality point of view.

So, we use the primal decomposition method, sometimes called quantity decomposition or resource allocation, with which we can profit from the parallelism, while avoiding the use of the complete information \( \mathcal{I}_i \).

2.2 Primal Decomposition based dMPC

The technique decomposes the monolithic MPC in (4) into \( M \) modified MPC problems (5a) (solvable in parallel by each subsystem) called local problems, and a master problem (5b), which is equivalent to the global problem and is solved by a coordinator.

\[
\begin{align*}
J_i^*[\theta_i[k]] &= \min_{q_i[k]} & J_i[k] \\
& \quad \text{subject to} & \quad \Gamma_i \mathbf{u}_i[k] \leq q_i[k] : d_i[k] \quad \forall i \in M \quad (5a)
\end{align*}
\]

(5a)

\[
\begin{align*}
J^*[\theta[k]] &= \min_{q[k]} & \sum_{i \in M} J_i^*[q_i[k]] \\
& \quad \text{subject to} & \quad \sum_{i \in M} q_i[k] \leq \mathbf{u}_{\max}, \quad \forall j \in \mathcal{H} \quad (5b)
\end{align*}
\]

(5b)

The modified MPC problems (5a) are created by exchanging the \( \mathbf{u}_{\max} \) in (3) by vectors \( \mathbf{q}_i[k] \), which correspond to the quantity of the total resource \( \mathbf{u}_{\max} \) allocated to agent \( i \) in time \( k \) for each prediction \( j \), thus the names resource allocation and quantity decomposition. This new set of constraints have associated dual variables \( \mathbf{d}_i[k] \geq \mathbf{0}_n \). The sequences \( q_i[k] : k + N_p - 1 | k \) and \( d_i[k] : k + N_p - 1 | k \) can be aggregated in vectors \( \theta_i[k] = 1_{N_p} \otimes q_i[k] \) and \( \lambda_i[k] = 1_{N_p} \otimes d_i[k] \).

The master problem finds the optimal allocation sequences \( \theta^* \) by using a projected sub-gradient method:

\[
\theta[k]^{(p+1)} = \text{Proj}^S(\theta[k]^{(p)} - \rho^{(p)} \mathbf{g}[k]^{(p)}),
\]

(6)

where \( S = \{ \theta | \mathcal{I}_c^T \theta \preceq \mathbf{U}_{\max} & \theta \succeq 0 \} \), being \( c = N_p n_u, \mathcal{I}_c^T = 1_{M} \otimes I_s, \mathbf{U}_{\max} = 1_{N_p} \otimes \mathbf{u}_{\max}, \rho \) is a given step in the iterative process and \( \mathbf{g}^{(p)}[k] \) is a sub-gradient of the objective function of problem in (5b) in step \( p \).

From Boyd et al. (2015), it is known that \( -\lambda_i[k] \) are sub-gradients of objective \( J_i[k] \). Plugging it in \( \mathbf{g}^{(p)}[k] \) we have

\[
\theta_i^*[k|k] = \text{Proj}^S(\theta_i[k]^{(p)} + \rho^{(p)} \lambda_i[k]^{(p)}),
\]

(7)

which henceforth is referred to as the negotiation. Once the negotiation for a given time \( k \) converges, the \( \mathbf{u}_i^*[k|k] \) found in the last step of the negotiation are applied in their corresponding agent and then the RHS is followed.

The algorithm to find the optimal \( \theta^*[k] \) can be summarized in Algorithm 1, and the exchange between coordinator and agents can be seen in Fig. 1.

---

Fig. 1. Exchange between coordinator and agents.
Algorithm 1: Quantity decomposition negotiation.
\[ p := 0 \]
Coordinator initializes \( \theta^{(p)} \)
repeat
\[ \text{Subsystems solve (5a), and send } \lambda_i^*(\theta_i^{(p)}) \]
Coordinator updates allocations (7)
\[ p := p + 1 \]
until \( \|\theta^{(p)} - \theta^{(p-1)}\| \leq \epsilon \)

One can observe that each agent only sends \( \lambda_i[k] \) instead of using \( I_i \). An interpretation of \( \lambda_i[k] \) is the dissatisfaction of agent \( i \) with the resource \( \theta_i[k] \) allocated for it, where \( \lambda_i[k] = 0 \) means total satisfaction. The coordinator trusts in the authenticity of the \( \lambda_i[k] \) received to update the allocations. However, if false data is injected, the negotiation can be driven by a malicious agent, taking advantage of this trust to favor itself, harm others or even destabilize the negotiation, as shown in Nogueira et al. (2021).

Our main objective is to mitigate the effects of a given configuration where agents send untrustworthy \( \bar{\lambda}_i = \gamma_i(\lambda_i) \).

3. TOWARDS A SAFE DMPC

Here we focus on the local problems in (5a), and study how their structure can contribute for a safe DMPC algorithm.

3.1 Local Problems — Formal Analysis

The local problems (5a) can be rewritten in an equivalent (same solution) constrained quadratic program (QP) form:

\[
\begin{align*}
\text{minimize} & \quad J_i(\theta_i) = \frac{1}{2} U_i[k]^T H_i U_i[k] + f_i[k]^T U_i[k] \\
\text{subject to} & \quad \Gamma_i U_i[k] \preceq \theta_i[k] : \lambda_i[k] \\
& \quad U_i[k] \geq 0_c,
\end{align*}
\]

(8a)

where \( U_i[k] \) stacks the input prediction sequences, and \( \Gamma_i = I_{N_c} \oplus \Gamma_i \). The values for \( H_i \) and \( f_i[k] \) vary depending on the control objective \( v_i[k] \). The approach presented in this paper works for linear control objectives such as \( v_i[k] = y_i[k] \) and \( v_i[k] = \tilde{y}_i[k] = u_i[k] \). The approach depends only on the fact that \( H_i \in \mathbb{S}_+ \) does not vary w.r.t. \( k \), while \( f_i[k] \) does. Those facts are instrumental for the results in the following sections.

We can get an explicit solution for the dual variables \( \lambda_i[k] \), which are Piecewise Affine (PWA) functions w.r.t. \( \theta_i[k] \):

\[
\lambda_i[k] = -P_i^n \theta_i[k] - s_i^n[k], \text{ if } G_i^n[k] \theta_i[k] \preceq b_i^n[k],
\]

(9)

with \( n \in \{1 : N\} \). \( P_i^n \) and \( s_i^n[k] \) are constructed using \( H_i[k] \), which vary w.r.t. \( v_i[k] \).

The PWA functions are constructed using \( H_i[k] \) and \( \Gamma_i \); and \( s_i^n[k] \) are constructed using \( H_i[k] \) and \( \Gamma_i \). The specific construction depends on the active constraints in (8b). For example, if all constraints are active, we have \( P_i^n = (\Gamma_i H_i^{-1} \Gamma_i)^{-1} \) and \( s_i^n[k] = P_i^n \Gamma_i H_i^{-1} f_i[k] \). Furthermore, if all constraints are inactive, we have \( I_i[k] = 0_{c,c} \) and \( s_i^n[k] = 0_c \).

Remark 1. The \( s_i^n[k] \) depend on time \( k \), while \( P_i^n \) do not.

Challenge 1. It is important to note that since \( v_i[k] \) is unknown by the coordinator, it cannot anticipate the partition of the space for each agent.

Challenge 2. For the same reason, the values of \( s_i^n[k] \) are also unknown.

As each constraint can be active or inactive, for a given group of \( t \) constraints, we can have at most \( N = 2^t \) different combinations of active sets.

Assumption 1. We assume that none of the active/inactive constraints combinations are redundant (no linear dependency), nor make the optimization infeasible (no empty intersection). Thus we always have \( N \) zones.

3.2 The Attack

We suppose the malicious agent chooses a function \( \gamma_i(\cdot) \) to use throughout a given time \( k \).

Assumption 2. \( \gamma_i(\cdot) \) does not change during the negotiation phase for a given time \( k \).

Assumption 3. The agent chooses a linear function

\[
\bar{\lambda}_i = \gamma_i(\lambda_i) = T_i[k] \lambda_i,
\]

(10)

where \( T \) is invertible.

Such attack function results in a PWA solution for \( \bar{\lambda}_i[k] \):

\[
\bar{\lambda}_i[k] = -\tilde{P}_i^n[k] \theta_i[k] - \tilde{s}_i^n[k], \text{ if } \tilde{G}_i^n[k] \theta_i[k] \preceq \tilde{b}_i^n[k],
\]

(11)

with \( n \in \{1 : N\} \). \( \tilde{P}_i^n[k] \) and \( \tilde{s}_i^n[k] \) are constructed using \( \tilde{T}_i[k] \), which detects the attack in agent \( i \) if the disturbance \( E_i[k] \) disregards an arbitrary bound \( \epsilon_p \).

Assumption 4. The nominal value of \( \tilde{T}_i[k] \) for this given \( j \)-zone, denoted \( \tilde{T}_i^j[k] \), is available from reliable attack-free historical data.

Since \( \tilde{T}_i^j[k] \) do not change w.r.t. time, we can detect a deviation from nominal behavior using \( E_i[k] = ||\tilde{T}_i^j[k] - \tilde{T}_i[k]||_F \). Let \( D_i \) be an indicator

\[
D_i = \mathbb{1}_{\{E_i[k] > \epsilon_p\}},
\]

(13)

which detects the attack in agent \( i \) if the disturbance \( E_i[k] \) respects an arbitrary bound \( \epsilon_p \).

If an attack is detected, we can estimate the inverse of \( T_i[k] \) with

\[
\tilde{T}_i^{-1}(k) = \tilde{P}_i^{-1} \tilde{P}_i^j[k],
\]

(14)

if \( \tilde{P}_i[k] \) is invertible, and \( \tilde{P}_i[k] \) is only invertible when all constraints are active, that means, when \( j = 1 \).

Assumption 5. For each agent \( i \), at every time \( k \), there is a corresponding 1-zone.
Moreover, from (9), we can reconstruct $\lambda_i$:

$$\lambda_{\text{rec}} = T_i[k]^{-1} \lambda_i$$  \hspace{1cm} (15)

In order to estimate $\hat{P}_i[k]$, we must have enough observed points in the 1-zones, so we propose to generate points surrounding arbitrary $\theta_i$ in the 1-zones.

**Assumption 6.** Given the unconstrained solution of $\hat{U}_i[k] = -H^{-1}_i f_i[k]$, we suppose $\hat{U}_i[k] \geq 0_c$ for all $k$, that means, the points $\theta_i = 0_c$ are in the 1-zones.

Unfortunately, since we do not know the hyperplanes separating the different zones, we do not know how close of $\theta_i = 0_c$ we need to generate our points. So we generate points arbitrarily close to $\theta_i$ and use the Expectation Maximization (EM) algorithm, which can potentially identify the parameters of all $N$ modes.

### 3.4 Expectation Maximization

As the method is the same for all agents and repeated each time $k$, we drop the subscript $i$ and the time dependency $k$ to simplify the notation.

Given a set of parameters $P$, a set of observable data $B$ and a set of non-observable data $U$, the main objective of the EM algorithm is to find estimators of $\pi$, $\Theta$ and $\Lambda$ that maximize the log marginal likelihood of the observed data $\ln P(B; P)$, for models with latent variables in $U$.

Since maximizing $\ln P(B; P)$ does not have an analytical solution, the algorithm solves the optimization problem iteratively. So, rather than finding the $P$ that maximizes $\ln P(B; P)$, we find the $P$ that maximizes the expectation of the complete data log-likelihood $\ln P(B, U|B; P)$ w.r.t. the posterior probabilities $P(U|B; P)$ calculated using a given set of parameter estimates $P_{\text{cur}}$. These steps provide a convergence-guaranteed iterative algorithm ensuring a monotonic increase of the log-marginal likelihood at each iteration (Algorithm 2).

**Algorithm 2:** Expectation Maximization

Initialize parameters $P_{\text{new}}$

repeat

$\text{P}_{\text{cur}} \leftarrow P_{\text{new}}$$

| E step: | Evaluate $\mathbb{P}(U|B; P_{\text{cur}})$ $

| M step: | Reestimate parameters using: $

$P_{\text{new}} = \arg \max_P \mathbb{E}_{\mathbb{P}(U|B; P_{\text{cur}})} [\ln \mathbb{P}(B, U; P)]$ \hspace{1cm} (16)$

until $P_{\text{cur}}$ converges

For a group of $O$ exchanges between an agent and the coordinator, we observe the input and response variables, identified as $\theta_i$ and $\Lambda_i$, $i \in O = \{1:O\}$, which can be organized in $\Theta_i$, $\Lambda_i \in \mathbb{R}^{O \times O}$. $(\Theta_i, \Lambda_i)$ is our set of observable data $B$.

As (11) gives us a multidimensional PWA function, we propose using a multidimensional expansion of the model referred to as mixture of linear regressions in Faria and Soromenho (2010) to map the relation between $\Theta_i$ and $\Lambda_i$.

We will call the model mixture of affine regressions, since our regressors have linear and constant terms:

$$\Delta_o = -\hat{P}_o \theta_o - \hat{s}_z, \text{ if in zone } z,$$ \hspace{1cm} (17)

with $z \in Z = \{1:Z\}$.

**Remark 2.** Observe that the indices $z$, do not necessarily correspond to the original indices $n$.

As (17) is a PWA function whose modes depend on the unknown zone $z \in Z$, we associate to each couple $(\Delta_o, \theta_o)$ a latent unobserved random variable $\bar{z}$, that indicates in which zone in $Z$ the observable variables were obtained. These variables are organized in $\bar{z} \in \mathbb{R}^{1 \times O}$ which is our set of latent variables $U$.

The latent variable $\bar{z}$ follows a categorical prior distribution, with associated probabilities $\Pi = \{\pi_z | z \in Z\}$ such

$$\mathbb{P}(\bar{z} = z) = \pi_z \in [0,1], \sum_{z \in Z} \pi_z = 1.$$  

As parameters to estimate, we have $P = \{P^z | z \in Z\}$, with $P^z = (\hat{P}_o, \hat{s}_z, \pi_z)$.

Since $\theta$ is our input, we consider a non-informative improper probability density function (Christensen et al., 2010)

$$\mathbb{P}(\theta_i) \propto 1.$$ 

Given the input and latent variables, the response variable $\Delta_o$ is modeled as a multimodal random variable with probability density function

$$\mathbb{P}(\Delta_o | \bar{z} = z; P^z) = N(\Delta_o | f(\bar{z}; P^z), \Sigma^z), \hspace{1cm} (18)$$

where, following (17), the mean vector is defined by $f(\bar{z}; (P, s, \pi)) = -P \theta_o - s$, and the covariance matrix $\Sigma^z$ tends to 0.

We can calculate the posterior probabilities $\zeta_{z o}(P) = \mathbb{P}(\bar{z} = z | \Delta_o, \theta_o; P)$, also called responsibilities:

$$\zeta_{z o}(P) = \frac{\pi_z N(\Delta_o | f(\bar{z}; P^z), \Sigma^z)}{\sum_{j=1}^{Z} \pi_j N(\Delta_o | f(\bar{z}; P^j), \Sigma^j)}, \hspace{1cm} (19)$$

and then calculate the expectation of $\mathbb{P}(\Theta_i, \Lambda_i, \bar{z}; P)$ with respect to $\zeta_{z o}(P_{\text{cur}})$ (Bishop, 2006, Chapter 9)

$$\mathbb{E}_{\zeta_{z o}(P_{\text{cur}})} [\ln \mathbb{P}(\Theta_i, \Lambda_i, \bar{z}; P)] = \sum_{o \in O} \sum_{z \in Z} \zeta_{z o}(P_{\text{cur}}) \alpha_{z o}, \hspace{1cm} (20)$$

where $\alpha_{z o} = \ln \pi_z + \ln N(\Delta_o | f(\bar{z}; P^z), \Sigma^z)$.

**Remark 3.** The $\Sigma^z$ used in (19) are updated using a technique called Simulated annealing (Ozerov and Fevotte, 2010), where they are initialized with arbitrarily significant values indicating the uncertainty of the parameters and it is reduced as the estimations converge.

Here we introduce a variable $\phi^z = [\vec{\varrho}^z, (\vec{s})^z]^T$. We can find an optimal $\phi^z$ for the problem in (16), by taking the gradients of (20) with respect to vectors $\phi^z$ and making them vanish. Because of the multidimensional nature of the problem, some matrix operations are needed to synthesize the results. After those operations, we have a matricial solution that yields the optimal estimates $\phi^z_{\text{new}}$:

$$\phi^z_{\text{new}} = (\Xi^z \Omega)^{-1} \Xi^z \text{vec}(\Delta), \hspace{1cm} (21)$$

where $\Omega = [(T \Omega \Delta) \odot Y; G]$, with matrices $T = I_c \odot I_e$, $\Delta = I_o \odot I_e$, $Y = G \odot \otimes I_c$, $G = I_0 \otimes I_c$, and $\Xi^z = \text{diag}(\sqrt{\zeta(z_1; P_{\text{cur}})I_c}, \cdots, \sqrt{\zeta(z_2; P_{\text{cur}})I_c})$. 

Doing the same for \( \pi^2 \) we get
\[
\pi^2 = \sum_{o \in \mathcal{O}} \frac{\xi_o(P_{\text{diff}})}{D}.
\]

As we can see, (21) is the solution of a weighted Least-Squares, with responsibilities as weights, which adjust the contribution of all observations to the regression models. We can see some similarities to the K-planes algorithm (see Bradley and Mangasarian (2000)), but EM is more compromising. Instead of affecting the observed data to a zone with 100% of certainty (hard assignment), EM uses each zone’s responsibilities (soft assignment).

Once the estimates \( \hat{\phi}^\text{new}_i \) converge, we can reconstruct the estimates \( \hat{p}^z \) and \( \hat{s}_i \), and use them in our mitigation scheme proposed in §3.3. Since the \( z \) indices do not necessarily correspond to the indices \( n \) in (9) (due to initialization of \( \mathcal{P} \)), to find the \( z \) that corresponds to \( n = 1 \), we take the observation \( o \) for \( \theta = 0_c \), which we know belongs to the 1-zone, and we find the most probable \( z \) with
\[
\arg \max_z \xi_o(P).
\]

Remark 4. A discussion about the initialization and update of other parameters is beyond the scope of this article, so we refer the reader to Bishop (2006).

3.5 Safe dMPC Algorithm

Integrating the EM to our detection and mitigation mechanism we can propose in Algorithm 3 a secure dMPC, divided into two phases: detection and mitigation. The new algorithm corresponds to adding a supervision layer for each agent as in Fig. 2

Algorithm 3: Secure DMPC.

Detection Phase:

- Coordinator sends sequence of \( \hat{\theta}_i^o \), \( o \in \mathcal{O} \)
- Subsystems solve (5a), and send \( \hat{\lambda}_i^o \), \( o \in \mathcal{O} \)
- Coordinator estimates \( \hat{P}_i^z[k] \) and \( \hat{s}_i^z[k] \) with EM
- Coordinator computes \( \mathcal{D}_i \) using (13)

Negotiation Phase:

- Apply Algorithm 1 with adequate versions of \( \lambda_i^{(p)} \):
  \( \hat{\lambda}_i^{(p)} \), if \( \mathcal{D}_i = 0 \) and \( \lambda_i^{\text{rec}} \), if \( \mathcal{D}_i = 1 \)

4. EXAMPLE: TEMPERATURE CONTROL

The system consists of 4 distinct rooms (I to IV), which we want to control the air temperatures inside each one of them. The systems are modeled as continuous-time linear time-invariant systems using the 3R-2C model, with parameters in Tables 1 and 2, and 2 dynamics
\[
\begin{align*}
\dot{x}_i(t) &= A_{c_i} x_i(t) + B_{c_i} u_i(t), \\
y_i(t) &= C_{c_i} x_i(t),
\end{align*}
\]
with
\[
A_{c_i} = \begin{bmatrix}
1 & 1 \\
\frac{1}{C_{\text{walls}} R_{\text{wall}}^{\text{int}}} & \frac{1}{C_{\text{walls}} R_{\text{wall}}^{\text{int}}} - \frac{1}{C_{\text{wall}} R_{\text{int}} - C_{\text{air}} R_{\text{wall}}^{\text{int}}} \\
\end{bmatrix}, \\
B_{c_i} = \begin{bmatrix} 10 \end{bmatrix}^T C_{c_i} = \begin{bmatrix} 1 & 0 \end{bmatrix}
\]

In Fig. 3, first, we compare the air temperature in room I with its reference (\( w_i = 25.5^\circ \text{C} \)), and then the decision variable \( E_i(k) \) with the threshold \( \epsilon_p \). Observe that the reference \( w_i \) is not reached in the nominal behavior (in magenta), due to power constraints by which the systems are influenced. As expected, the decision variable lies under the threshold \( \epsilon_p = 10^{-4} \) with values of order \( E_i^z(k) \approx 10^{-10} \).

When the agent presents a selfish behavior (in orange), the tracking error \( w_i - y_i \) is reduced, almost attaining the reference. In this case, the decision variable surpasses \( \epsilon_p \), \( E_i^z \approx 200 \), indicating the change of behavior.

Table 1. Model Parameters

<table>
<thead>
<tr>
<th>Symbol</th>
<th>Meaning</th>
<th>I</th>
<th>II</th>
<th>III</th>
<th>IV</th>
<th>Unit</th>
</tr>
</thead>
<tbody>
<tr>
<td>( C_{\text{air}} )</td>
<td>Heat Capacity of Inside Air</td>
<td>5.4</td>
<td>4.9</td>
<td>4.7</td>
<td>4.7</td>
<td>( 10^4 \text{J/K} )</td>
</tr>
<tr>
<td>( C_{\text{walls}} )</td>
<td>Heat Capacity of External Walls</td>
<td>7.5</td>
<td>8.4</td>
<td>8.2</td>
<td>7.7</td>
<td>( 10^4 \text{J/K} )</td>
</tr>
<tr>
<td>( R_{\text{wall}}^{\text{int}} )</td>
<td>Resist. Between Inside Air and Inside Walls</td>
<td>5.2</td>
<td>4.6</td>
<td>4.9</td>
<td>5.4</td>
<td>( 10^{-3} \text{K/W} )</td>
</tr>
<tr>
<td>( R_{\text{wall}}^{\text{int}} )</td>
<td>Resist. Between Outside Air and Outside Walls</td>
<td>2.3</td>
<td>2.4</td>
<td>2.3</td>
<td>2.9</td>
<td>( 10^{-3} \text{K/W} )</td>
</tr>
<tr>
<td>( R_{\text{wall}}^{\text{int}} )</td>
<td>Resist. Between Inside and Out. Air (from windows)</td>
<td>1.5</td>
<td>0.6</td>
<td>0.7</td>
<td>0.7</td>
<td>( 10^{-4} \text{K/W} )</td>
</tr>
</tbody>
</table>

Fig. 2. Exchange between agents in secure dMPC.

where \( x_i = [x_A^T x_W^T]^T \). \( x_A_i \) and \( x_W_i \) are the mean temperatures of the air and walls inside room \( i \). \( u_i \) is the input (the heating power) for the corresponding room. The inputs are constrained by \( \sum_{i=1}^{N} u_i(t) \leq 4\text{kW} \).

The subsystems are discretized using zero-order hold discretization method with sampling time \( T_s = 0.25\text{h} \) and the quantity decomposition-based dMPC is implemented using prediction horizon \( N_p = 4 \).

Three scenarios are simulated for a period of 12.5h:

1. Nominal behavior.
2. Agent I presents non-cooperative behavior for \( k \geq 25 \).
3. Agent I presents non-cooperative behavior for \( k \geq 25 \), with correction.
When the correction is activated in the system, the temperatures approach their nominal value $y_0 I$. We can also illustrate the good performances of our proposition by comparing the inputs in Fig. 4. When room I is selfish, its control increases while other rooms’ decrease. When the correction is activated, it approaches the nominal.

We can also evaluate the performance of the proposed mechanism by comparing the objective functions calculated using the period of simulation $N = 50$ for the three scenarios (Table 3). When agent I is selfish, we see the decrease in its objective ($\approx -40\%$), degrading the overall performance ($\approx +10\%$). When the correction mechanism is activated, the absolute percentual error is $|\frac{J^C - J^N}{J^N}| \leq 10^{-8}$.

### Table 3. Objective functions $J_i$ (% error)

<table>
<thead>
<tr>
<th>Agent</th>
<th>Nominal</th>
<th>Selfish</th>
<th>+ Correction</th>
</tr>
</thead>
<tbody>
<tr>
<td>I</td>
<td>35008.7 (0.0)</td>
<td>21968.6 (−40.0)</td>
<td>35008.7 (−0.0)</td>
</tr>
<tr>
<td>II</td>
<td>29495.3 (0.0)</td>
<td>38867.4 (30.0)</td>
<td>29495.4 (0.0)</td>
</tr>
<tr>
<td>III</td>
<td>24808.7 (0.0)</td>
<td>33266.4 (30.0)</td>
<td>24808.7 (0.0)</td>
</tr>
<tr>
<td>IV</td>
<td>23457.8 (0.0)</td>
<td>31511.0 (30.0)</td>
<td>23457.8 (0.0)</td>
</tr>
<tr>
<td>Global</td>
<td>112770.6 (0.0)</td>
<td>125614.4 (10.0)</td>
<td>112770.6 (−0.0)</td>
</tr>
</tbody>
</table>

5. CONCLUSION AND FUTURE WORKS

In this paper, we proposed an algorithm for monitoring and correcting exchanges between agents in a resource-sharing framework. The first phase of the algorithm identifies the attacker by exploiting the exchange structure. After this identification, if necessary, it is possible to reconstruct the original mechanism and recover nominal optimality by inverting the attack. This principle should be generalized to cases when the attack is not entirely invertible, reconstructing by parts the original mechanism. Also, other decomposition structures and attack models need to be explored, which we plan to do shortly.

REFERENCES


