Smooth Dynamics for Distributed Constrained Optimization with Heterogeneous Delays

Mengmou Li, Shunya Yamashita, Takeshi Hatanaka, and Graziano Chesi

Abstract—This work investigates the distributed constrained optimization problem under inter-agent communication delays from the perspective of passivity. First, we propose a continuous-time algorithm for distributed constrained optimization with general convex objective functions. The asymptotic stability under general convexity is guaranteed by the phase lead compensation. The inequality constraints are handled by adopting a projection-free generalized Lagrangian, whose primal-dual gradient dynamics preserves passivity and smoothness, enabling the application of the LaSalle’s invariance principle in the presence of delays. Then, we incorporate the scattering transformation into the proposed algorithm to enhance the robustness against unknown and heterogeneous communication delays. Finally, a numerical example of a matching problem is provided to illustrate the results.

I. INTRODUCTION

DISTRIBUTED convex optimization over multi-agent systems aims to drive agents to cooperatively optimize the sum of local objective functions that are only accessible to their local agents. Ever since the pioneer work [1] that provides a control-theoretic perspective for the proportional-integral (PI) consensus-based distributed algorithms, many works have been carried out in the continuous-time scheme [2]. Recently, some problems in distributed optimization have been analyzed via passivity-based techniques [3]–[7]. Passivity-based techniques usually enjoy good scalability to large-scale networks owing to the preservation of passivity in parallel or negative feedback interconnection of passive components [8].

Distributed optimization in the presence of communication delays has been widely studied in recent years [3], [4], [9]. The work [9] addresses time-varying delays, but it only considers an identical delay known in advance for all communication channels and does not treat inequality constraints, which simplifies convergence analysis. The problem under unknown and heterogeneous communication delays is addressed via passivity techniques in [3], [4]. However, to ensure optimality in the presence of inequality constraints, delays are assumed to be homogeneous and an additional assumption on the graph is needed in [3], which is not always easy to verify in large scale networks. Besides, the objective function is assumed to be strictly convex in [3], [4], which does not hold for a large class of convex optimization problems.

The LaSalle’s invariance principle is widely used for convergence analysis of distributed algorithms. Algorithms derived from the classical Lagrange multiplier method usually adopt projected operations to guarantee the non-negativeness of the multipliers for inequality constraints. As a result, it leads to non-smooth dynamics, which is analyzed by the invariance principle for Carathéodory systems [10]. However, the discontinuous nature hinders the application of the invariance principle when delays are introduced into the systems, which results in the additional restrictive assumptions in [3], [4]. It is worth noting that a projection-free Lagrangian is adopted to solve local and couple inequalities in [11], which enables a smooth dynamics and the application of the LaSalle’s invariance principle under delays. Another important issue is that the primal-dual gradient dynamics may cause oscillations when the objective function lacks strict convexity [12]. To cope with this problem, some modification methods are introduced [12], [13]. However, these methods are either restricted to affine constraints or not in a distributed structure. Recently, a phase lead compensation technique is adopted as a generalized method to ensure convergence [5].

In this work, we address unknown and heterogeneous inter-agent communication delays in distributed constrained optimization without the strictly convex assumption by combining techniques used in [5], [11] from the perspective of passivity. First, we propose a smooth continuous-time algorithm for distributed constrained optimization with general convex objective functions without delays. Then, we incorporate the scattering transformation into the proposed algorithm to enhance the robustness against unknown and heterogeneous communication delays.

II. PRELIMINARIES

Notations: Let $\mathbb{R} (\mathbb{R}_{\geq 0})$ be the set of (non-negative) real numbers. $\text{col}(v_1, \ldots, v_m) := (v_1^T, \ldots, v_m^T)^T$ denotes the column vector stacked with vectors $v_1, \ldots, v_m$. $I_n$ denotes the $n \times n$ identity matrix. $1_n := \text{col}(1, \ldots, 1) \in \mathbb{R}^n$, and $0$ denotes the zero matrix of proper dimension. The notation “$\odot$” denotes the Hadamard product and “$\otimes$” denotes the Kronecker product. $\nabla_k f$ denotes the gradient of $f$ along the variable $k$, whose subscript can be omitted if there is only one variable.

We first introduce some knowledge of convex analysis. A differentiable function $f : \mathbb{R}^m \rightarrow \mathbb{R}$ is convex over a convex set $\mathcal{X} \subset \mathbb{R}^m$ iff $[\nabla f(x) - \nabla f(y)]^T (x - y) \geq 0$, $\forall x, y \in \mathcal{X}$, and is strictly convex iff the strict inequality holds for any $x \neq y$. The function $f$ is said to be concave if $-f$ is convex. For a function $\mathcal{L} : \mathcal{X} \times \mathcal{Y} \rightarrow \mathbb{R}$ with $\mathcal{X} \subset \mathbb{R}^n$, $\mathcal{Y} \subset \mathbb{R}^m$ being...
closed and convex, \((x^*, y^*) \in \mathcal{X} \times \mathcal{Y}\) is called a saddle point of \(L\) if \(L(x^*, y) \leq L(x^*, y^*) \leq L(x, y^*)\), \(\forall (x, y) \in \mathcal{X} \times \mathcal{Y}\).

Next, let us present some basic concepts in graph theory. An undirected communication graph is represented by \(\mathcal{G} = (\mathcal{N}, \mathcal{E})\), where \(\mathcal{N} = \{1, \ldots, N\}\) is the node set of all agents, \(\mathcal{E} \subset \mathcal{N} \times \mathcal{N}\) is the edge set. The edge \((i, j) \in \mathcal{E}\) means that agent \(i\) and \(j\) can exchange information. The adjacency matrix \(A = [a_{ij}]\) satisfies \(a_{ii} = 0\) and \(a_{ij} = a_{ji} > 0\) if \((i, j) \in \mathcal{E}\) and \(a_{ij} = 0\), otherwise. The graph \(\mathcal{G}\) is said to be connected if there exists a sequence of successive edges between any two agents. When \(\mathcal{G}\) is connected and undirected, its corresponding Laplacian matrix \(L := \text{diag}(A \cdot 1_N) - A\) is positive semidefinite and has zero as its simple eigenvalue associated with eigenvector \(v = a1_N, \forall a \in \mathbb{R}\).

We conclude this section by giving the definition of passivity [5]. Consider a system \(\Sigma\) described by a state model with state \(x \in \mathbb{R}^n\), input \(u \in \mathbb{R}^n\) and output \(y \in \mathbb{R}^n\). The system \(\Sigma\) is said to be passive if there exists a positive semidefinite differentiable function \(S(x): \mathbb{R}^n \to \mathbb{R}_+\) called storage function, such that \(\dot{S}(x) \leq y^T u\) holds for all inputs \(u(t), \forall t \geq 0\).

III. PASSIVITY-BASED ALGORITHM ON CONSTRAINED DISTRIBUTED OPTIMIZATION

Let us consider a constrained distributed optimization problem in a network of \(N\) agents in the node set \(\mathcal{N} = \{1, \ldots, N\}\)

\[
\min_x \sum_{i \in \mathcal{N}} f_i(z), \quad \text{s.t. } g_i(z) \leq 0, \quad h_i(z) = 0, \quad i \in \mathcal{N}
\]

(1)

where \(z \in \mathbb{R}^n\) is a decision variable, \(f_i: \mathbb{R}^n \to \mathbb{R}\), \(g_i: \mathbb{R}^n \to \mathbb{R}\), \(h_i: \mathbb{R}^n \to \mathbb{R}\) are local objective function, inequality constraint and affine equality constraint for the \(i\)th agent, respectively. Just for simplicity, we only consider one local inequality and equality constraint for each agent, while it is trivial to extend subsequent results to the case with multiple local constraints. Next, we adopt the following assumptions.

**Assumption 1.** The functions \(f_i\) and \(g_i\) are convex and twice differentiable. The Slater’s condition holds and there exists a finite optimal solution to problem (1).

This assumption ensures that the problem is well-defined. \(f_i\) is only required to be convex, implying that there may exist more than one optimal solution to problem (1).

**Assumption 2.** The communication graph \(\mathcal{G}\) is undirected and connected.

Denote \(x = \text{col}(x_1, \ldots, x_N)\), where \(x_i \in \mathbb{R}^n\), then problem (1) is equivalent to

\[
\min_x f(x) := \sum_{i \in \mathcal{N}} f_i(x_i) + x^T L x
\]

s.t. \(g_i(x_i) \leq 0, \quad h_i(x_i) = 0, \quad i \in \mathcal{N}, \quad L x = 0
\]

where \(L = L \otimes I_n\), and \(L\) is the Laplacian matrix.

**A. Generalized Lagrange Multiplier Method**

In this subsection, we briefly review the generalized Lagrange multiplier method (GLMM) in [11] for solving problem (2). Define compact variables \(\lambda = \text{col}(\lambda_1, \ldots, \lambda_N), \mu = \text{col}(\mu_1, \ldots, \mu_N), \xi = \text{col}(\xi_1, \ldots, \xi_N)\) with \(\lambda_i, \mu_i \in \mathbb{R}\) and \(\xi_i \in \mathbb{R}^n, i \in \mathcal{N}\). Adopt a Lagrangian for problem (2),

\[
L(x, \xi, \lambda, \mu) := f(x) + \sum_{i \in \mathcal{N}} \lambda_i^2 g_i(x_i) + \sum_{i \in \mathcal{N}} \mu_i h_i(x_i) - \xi^T L x + \frac{1}{2} x^T L x
\]

(3)

where \(L(x, \xi, \lambda, \mu)\) is a class of the generalized Lagrangian; \(\lambda_i^2\) is the generalized multiplier for the inequality constraint \(g_i \leq 0; \mu_i\) is the multiplier for the equality constraint \(h_i = 0\); \(\xi\) is the multiplier for the consensus constraint \(L x = 0\). Then, by applying the primal-dual gradient flow to \(L(x, \xi, \lambda, \mu)\), we obtain the following projection-free distributed algorithm

\[
\dot{x}_i = -\nabla_x L = -\nabla f_i(x_i) - \lambda_i^2 \nabla g_i(x_i) - \mu_i \nabla h_i(x_i)
\]

(4a)

\[
\dot{\xi}_i = -\nabla_x L, \quad \lambda_i = \nabla \lambda_i, \quad \dot{\mu}_i = \nabla \mu_i
\]

(4b)

where \(a_{ij}\) is the \((i, j)\)-th entry of the adjacency matrix. The above algorithm is said to be projection-free since the non-negativeness of multipliers \(\lambda_i^2\) is already guaranteed without any projection operator.

Let \((x^*, \xi^*, \lambda^*, \mu^*) \in \mathcal{H}^*\) denotes an optimal solution of the problem where \(\mathcal{H}^*\) is the set satisfying the generalized KKT condition for problem (2) corresponding to \(L(x, \xi, \lambda, \mu), i.e.,\)

\[
L x^* = 0,
\]

(5a)

\[
h_i(x_i^*) = 0, \quad g_i(x_i^*) \leq 0, \quad \lambda_i^2 g_i(x_i^*) = 0,
\]

(5b)

\[
\nabla f_i(x_i^*) + \lambda_i^2 \nabla g_i(x_i^*) + \mu_i \nabla h_i(x_i^*) + \sum_{j=1}^N a_{ij} (\xi_j^* - \xi_i) = 0
\]

(5c)

where the term \(\sum_{j \in \mathcal{N}} a_{ij} (x_j^* - x_i^*)\) in (5c) is omitted since (5a) implies \(x_j^* = x_i^*, \forall i, j\). Next, let us give the following lemma derived from (11).

**Lemma 1.** Under Assumption 7, a fixed point \((x^*, \xi^*, \lambda^*, \mu^*)\) solves problem (2) if and only if it satisfies condition (5).

Then, denote \(z^* = x_i^*, \forall i\). Obviously, \(z^*\) is the optimal solution to problem (1).

**B. GLMM With Phase Lead Compensation**

A restriction for the convergence of algorithm (4) is \(f_i\) being strictly convex [11]. When \(f_i\) lacks strict convexity, an extra modification is needed. In this subsection, we add the phase lead compensator into the dynamics (4), which serves to provide stable zeros and avoid possible oscillations for the algorithm under general convexity [5].

Define \(\nu = \text{col}(\nu_1, \ldots, \nu_N)\) with \(\nu_i \in \mathbb{R}^n\) and

\[
\nu_i = -\nabla f_i(x_i) - \lambda_i^2 \nabla g_i(x_i) - \mu_i \nabla h_i(x_i)
\]

(6)

We add the phase lead compensator to the integrator in the primal gradient dynamics (4a), then the dynamics for the \(i\)th agent is reformulated in the frequency domain as

\[
x_i(s) = (M_i(s) \cdot I_n) \nu_i(s)
\]

(7)
We can observe that, algorithm (9) is reduced to algorithm (4) when \( \lambda_i = 0 \);
\[
\phi_i = \nu_i + \nabla f_i(x_i) + \mu_i \nabla h_i(x_i), \quad \phi_i^* = \nu_i^* + \nabla f_i(x_i^*).
\]  

C. Convergence Analysis

We aim to address convergence of system (9) via passivity analysis in this subsection. To this end, let us first analyze the passivity of the subsystems included in it. Denote a fixed point \( (x^*, \xi^*, \lambda^*, \mu^*) \in \mathcal{H}^n \) as the reference point, \( \nu = \nu(x^*, \xi^*, \lambda^*, \mu^*) = 0 \). First, we focus on system (9a) and obtain the following lemma whose proof can be found in [5] Lemma 7.

**Lemma 2 ([5]).** Under Assumption 7 the system defined by (9a), (9b) is passive from \( \phi_i - \phi_i^* \) to \( x_i - z^* \) with respect to the storage function \( S_i^g = \frac{1}{2} \| \phi_i - z^* \|^2 + \sum_{k=2}^m \frac{c_k}{c_k} \| \rho_k \|^2 \), where \( \phi_i := \nu_i + \nabla f_i(x_i) \) and \( \phi_i^* := \nu_i^* + \nabla f_i(x_i^*) \).

Briefly note that it satisfies that
\[
\dot{\xi}_i^g = (x_i - z^*)^T \nu_i - \sum_{k=2}^m \frac{b_k}{c_k} \rho_k^T \rho_k \leq (x_i - z^*)^T (\phi_i - \phi_i^*). 
\]  

Next, we show that the dual gradient of Lagrangian [3] with respect to \( \lambda, \mu \) preserves passivity.

**Lemma 3.** Under Assumption 7 the system given by (9a), (9b) is passive from \( x_i - z^* \) to \( \zeta_i - \zeta_i^* \) with respect to the storage function \( S_i^\rho = \frac{1}{2} (\lambda_i^2 - \mu_i^2) - \frac{1}{2} \lambda_i^2 (\ln \lambda_i - \ln \lambda_i^*) + \frac{1}{2} (\mu_i - \mu_i^*)^2 \) where \( \lambda_i \ln \lambda_i \) is defined as 0 when \( \lambda_i = 0 \), \( \zeta_i := \lambda_i \nabla g_i(x_i) + \mu_i \nabla h_i(x_i) \), and \( \zeta_i^* := \zeta_i^*(z^*, \lambda^*, \mu^*) \).

**Proof.** The storage function \( S_i^\rho \) is smooth and differentiable for \( \lambda_i \) on \([0, +\infty)\). By direct calculation, \( S_i^\rho \geq 0 \) and \( S_i^\rho = 0 \) if and only if \( (\lambda_i, \mu_i) = (\lambda_i^*, \mu_i^*) \). The time derivative of \( S_i^\rho \) gives
\[
\dot{S}_i^\rho = (\lambda_i^2 - \mu_i^2) g_i(x_i) + (\mu_i - \mu_i^*) h_i(x_i) - \lambda_i^2 [g_i(z^*) + \nabla g_i(z^*)^T (x_i - z^*)] 
+ (\mu_i - \mu_i^*) [\nabla h_i(x_i)^T (x_i - z^*)] 
= [\nabla g_i(x_i) - \lambda_i^2 \nabla g_i(z^*)]^T (x_i - z^*) + \lambda_i^2 g_i(z^*) 
- \lambda_i^2 g_i(z^*) + (\mu_i - \mu_i^*) [\nabla h_i(x_i)^T (x_i - z^*)] 
\leq (\zeta_i - \zeta_i^*)^T (x_i - z^*),
\]
where the first inequality follows from the convexity of \( g_i \) and affine properties of \( h_i \), the second inequality follows from \( \nabla h_i(x_i) = \nabla h_i(z^*) \) and the KKT condition (5b). 

We can also observe from Figure 1 that, the system enclosed by the solid line is passive from \( \phi_i^* - \phi_i^* \) to \( x_i - z^* \) by Lemma 2. The system within the dashed line is passive from \( x_i - z^* \) to \( \zeta_i - \zeta_i^* \) by Lemma 3. Moreover, since the communication part in (9c), (9d) inherits passivity [3], the overall system (9) can be seen as a feedback interconnection of passive systems. Then, we can obtain the following result on convergence.

**Theorem 1.** Under Assumptions 7 and 2 the trajectories of system (9) with initial condition \( \lambda_i(0) > 0 \) for \( \forall i \in \mathcal{N} \) will converge to a fixed equilibrium point that solves problem (2).

**Proof.** Adopt the Lyapunov function candidate \( V = \sum_{i \in \mathcal{N}} S_i^\rho + \sum_{i \in \mathcal{N}} S_i^g + \frac{1}{2} \| \xi - \xi^* \|^2 \geq 0 \). Apparently, \( V \) is radially unbounded. Denote \( \zeta = \text{col}(\zeta_1, \ldots, \zeta_N), \xi^* = \text{col}(\xi_1^*, \ldots, \xi_N^*) \), by Lemmas 2 and 3 the time derivative of \( V \) satisfies
\[
\dot{V} \leq (x - x^*)^T (\phi - \phi^*) + (\zeta - \zeta^*)^T (x - x^*) 
- (\xi - \xi^*)^T L (x - x^*) \leq - (x - x^*)^T L (x - x^*) \leq 0,
\]
where the last inequality follows from the positive semi-definiteness of \( \mathbf{L} \). Then the states are bounded. The set \( \Omega_0 := \{ x, \xi, \lambda, \mu, \rho \mid V \leq V(0) \} \) is a positively invariant set. Invoking the LaSalle’s invariance principle, the states will converge to the largest invariant set in \( \{ x, \xi, \lambda, \mu, \rho \mid V = 0 \} \) which we denote as \( \Omega_c \), in the subsequent, and \( \dot{V} = 0 \) only if all the non-negative terms are zero. Notice that \( - \sum_{k=2}^m \frac{b_k}{c_k} \rho_k^T \rho_k \leq 0 \) holds only if \( \rho_k^T \rho_k \equiv 0 \), \( \forall k = 2, \ldots, m \), which implies that \( \nu_k = 0 \) and thus \( x_i \) is unchanged. Hence, \( x - x^* \) is unchanged. That means \( L (x - x^*) = 0 \) implies that \( \mathbf{L} x = 0 \) and \( \xi = 0 \). Thus \( x \) satisfies (5c).
Next, let us look at the dynamics when the states converge to \( \Omega_c \). If \( \lambda_i^* = 0 \), then the constraint \( g_i(x_i) \) is inactive, meaning that \( g_i(x_i) \leq 0 \) when the primal gradient of \( \mathcal{L} \) with respect to \( x_i \) vanishes, i.e., when (9c) holds. If \( \lambda_i^* > 0 \), recalling the definition of \( \mathcal{S}_i^* \), we obtain that \( \lambda_i > 0 \), for all \( t > 0 \), because if \( \lambda_i \rightarrow 0 \), then \( \mathcal{S}_i^* \rightarrow +\infty \) due to the term \(-\frac{1}{2}\lambda_i^2 \ln \lambda_i\), which contradicts the fact that \( V \) is decreasing. Since \( \lambda_i \) is nonzero, \( g_i(x_i) \) should be zero to ensure stability and boundedness of the dynamics \( \lambda_i = 2\lambda_i g_i \). Similarly, it can be observed that \( h_i(x_i) \) should be zero to ensure boundedness. Therefore, the KKT condition (5) is satisfied, i.e., \((x, \xi, \lambda, \mu) \in \mathcal{H}^* \) and is unchanged whenever \((x, \xi, \lambda, \mu) \) converges to \( \Omega_c \). In conclusion, the trajectories generated by the algorithm will asymptotically converge to a constant equilibrium point that solves problem (2). \( \square \)

IV. CONSTRAINED DISTRIBUTED OPTIMIZATION WITH HETEROGENEOUS COMMUNICATION DELAYS

Let us consider the presence of unknown and heterogeneous inter-agent communication delays in this section. For \((i, j) \in \mathcal{E}\), let the communication delay from agent \( i \) to \( j \) be denoted by a constant \( T_{ij} \). In this case, each agent cannot catch the current variable of its neighboring agents. Then the algorithm under delays becomes

\[
\begin{align*}
\nu_i &= -\nabla f_i(x_i) - \lambda_i^2 \nabla g_i(x_i) - \mu_i \nabla h_i(x_i) + \sum_{j \in \mathcal{N}_i} a_{ij} (r^{x}_{ij} - x_i) - \sum_{j \in \mathcal{N}_i} a_{ij} (r^{\xi}_{ij} - \xi_i) \quad (11a) \\
\dot{\xi}_i &= \sum_{j \in \mathcal{N}_i} a_{ij} (r^{\xi}_{ij} - x_i) - \sum_{j \in \mathcal{N}_i} a_{ij} (r^{\xi}_{ji} - \xi_i) \quad (11b)
\end{align*}
\]

where (11a) and (11b) are the modified update expression against (9c) and (9d) by replacing the neighbor’s information with \( r^{x}_{ij}, r^{\xi}_{ij} \), which denote the information agent \( i \) receives from agent \( j \). The dynamics (11a), (11b) can be rewritten as

\[
\begin{bmatrix} \nu_i \\ \xi_i \end{bmatrix} = \begin{bmatrix} -\nabla f_i(x_i) - \xi_i \\ 0 \end{bmatrix} + p_i \quad (12)
\]

where \( \xi_i \) is defined in Lemma 3, \( p_i := \sum_{j \in \mathcal{N}_i} p_{ij}, \quad p_j := \sum_{j \in \mathcal{N}_i} p_{ji} \), \( r^{x}_{ij} = E_{ij} (r^{x}_{ij} - x_i) \) and \( E_{ij} := \begin{bmatrix} a_{ij} - a_{ji} \\ a_{ij} \end{bmatrix} \otimes I_n, j \in \mathcal{N}_i \).

Define \( \bar{x}_i := x_i - z^*, \bar{\xi}_i := \xi_i - 2\xi_i^*, \bar{p}_i := p_i - \sum p_{ji} \), \( p^{x}_{ij} := a_{ij} \begin{bmatrix} \xi_i - \xi_j^* \\ 0 \end{bmatrix}, \quad r_{ij} := \begin{bmatrix} r^{x}_{ij} \\ r^{\xi}_{ij} \end{bmatrix}, \quad \bar{r}_{ij} := \begin{bmatrix} r^{x}_{ij} - r^{x}_{ji} \\ r^{\xi}_{ij} - r^{\xi}_{ji} \end{bmatrix} \). We show that the dynamics under communication delays preserve passivity-like properties.

Lemma 4. Under Assumption 7, the system given by (11) has the passivity-like property \( \dot{S}_i \leq \sum_{j \in \mathcal{N}_i} \bar{r}^{2}_{ij} \bar{p}_{ij} \) where \( S_i = S_i^2 + S_i^3 + \frac{1}{2} \| \bar{\xi}_i \|^2 \), \( S_i^2 \) and \( S_i^3 \) are defined in Lemmas 2 and 3.

Proof. From the former lemmas, \( S_i \geq 0 \). The time derivative of \( S_i \) satisfies

\[
\dot{S}_i \leq -\sum_{k=2}^{m} \frac{b_k}{c_k} p_k^T \rho_k^T + x^T [\nabla f_i(x_i) - \xi_i] + \bar{p}_i^T (\bar{\xi}_i - \bar{\xi}_j^*) [x_i, \xi_j] p_i \\
\leq \sum_{k=2}^{m} \frac{b_k}{c_k} p_k^T \rho_k^T + x^T \sum_{j \in \mathcal{N}_i} a_{ij} (\xi_i^* - \xi_j^*) + \sum_{j \in \mathcal{N}_i} \bar{r}^{2}_{ij} \bar{p}_{ij} \\
= -\sum_{k=2}^{m} \frac{b_k}{c_k} p_k^T \rho_k^T + \sum_{j \in \mathcal{N}_i} \bar{r}^{2}_{ij} \bar{p}_{ij} \leq \sum_{j \in \mathcal{N}_i} \bar{r}^{2}_{ij} \bar{p}_{ij} \leq \sum_{j \in \mathcal{N}_i} \bar{r}^{2}_{ij} \bar{p}_{ij}
\]

where the first inequality follows from (10), (12) and Lemma 3. \( \square \)

If state variables are exchanged, then agent \( i \) at time \( t \) receives \( r^{x}_{ij} = x_j(t - T_{ij}) \) and \( r^{\xi}_{ij} = \xi_j(t - T_{ij}) \) from agent \( j \) due to the existence of delays. However, this may cause instability and divergence to the dynamics. Thus, we do not directly exchange original state variables here. To ensure stability under delays, a scattering transformation method is introduced [8], [14]. The scattering transformation in this work is defined as

\[
\begin{align*}
s_{ij} &= \frac{1}{\sqrt{2\eta}} (-p_{ij} + \eta r_{ij}), \quad s_{ij}^- = \frac{1}{\sqrt{2\eta}} (p_{ij} + \eta r_{ij}) \quad (14a) \\
s_{ij}^+ &= \frac{1}{\sqrt{2\eta}} (-p_{ij} + \eta r_{ij}), \quad s_{ij}^+ = \frac{1}{\sqrt{2\eta}} (p_{ij} + \eta r_{ij}) \quad (14b)
\end{align*}
\]

for \((i, j) \in \mathcal{E}\), where \( \eta > 0 \). Specifically, \( s_{ij}^- \) denotes the signal that agent \( i \) sends to agent \( j \) while \( s_{ij}^+ \) represents the signal \( j \) receives from \( i \). The other notations are defined similarly. Due to the delays, these signals should satisfy

\[
s_{ij}^-(t) = s_{ij}^-(t - T_{ij}), \quad s_{ij}^+(t) = s_{ij}^+(t - T_{ij}). \quad (15)
\]

Instead of directly exchanging \( x \) and \( \xi \), scattering variables \( \bar{x}_i, \bar{\xi}_i \) are exchanged between agent \( i \) and \( j \) for \((i, j) \in \mathcal{E}\). Then the input variables \( r^{x}_{ij}, r^{\xi}_{ij} \) for each agent are computed from these scattering variables. For simplicity, we suppose that \( s_{ij}^-(t) = s_{ij}^+(t) = 0, \forall t \in [0, T] \).

It has been proved that the system of the scattering transformation inherits passivity-like properties.

Lemma 5 (3). The system consisting of (14) and (15) is passive from \([-p_{ij}^T, p_{ij}^T]^T\) to \([r_{ij}^T, r_{ij}^T]^T\) with respect to the storage function

\[
V_{ij}(t) = \frac{1}{2} \int_{0}^{t} \left( \| s_{ij}^-(\tau) + \gamma_{ij}^* \|^2 - \| s_{ij}^+(\tau) + \gamma_{ij}^* \|^2 \right) d\tau \\
+ \frac{1}{\gamma_{ij}^*} (\gamma_{ij}^* + T_{ij}^2) d\tau = \frac{1}{2} \int_{0}^{t} \left( \| s_{ij}^-(\tau) - \gamma_{ij}^* \|^2 - \| s_{ij}^+(\tau) - \gamma_{ij}^* \|^2 \right) d\tau \\
+ \frac{1}{\gamma_{ij}^*} (\gamma_{ij}^* + T_{ij}^2) d\tau
\]

where \( \gamma_{ij}^* := \frac{1}{\sqrt{2\eta}} (p_{ij}^* - \eta p_{ij}^*), \quad \delta_{ij}^* := \frac{1}{\sqrt{2\eta}} (p_{ij}^* + \eta p_{ij}^*). \)

Since \( p_{ij} = p_{ji} - \bar{p}_{ij} \), we can easily obtain the following lemma by taking \( p_{ij}^* = p_{ji}^* = 0 \) in the proof of Lemma 5.

Lemma 6. The system consisting of (14) and (15) is passive from \([-p_{ij}^T, p_{ij}^T]^T\) to \([r_{ij}^T, r_{ij}^T]^T\).
Lemma 6, we have
\[ \bar{\Omega} = (2) \]

Then, we can obtain the convergence result. \[ \bar{\Omega} \] and Lemma 4, respectively. Obviously, \[ \bar{\Omega} \] and Lemma 5, \( \lambda \)\text{ conclude the optimality yet. To this end, let us go back and rearrange the time derivative of } \bar{V} \text{ satisfies}
\[
\dot{V} \leq \sum_{i \in N} \left\{ -\sum_{k=2}^{m} \frac{b_k}{c_k} \rho_k i^T \rho_k - \sum_{j \in N_i} a_{ij} \| \bar{x} - \bar{r}_j \| \right\} \leq 0.
\]

Then the system states are bounded. The set \( \bar{\Omega}_0 := \{ (x, \xi, \lambda, \mu, \rho) \mid \bar{V} \leq \bar{V} (0) \} \) is a positively invariant set. By the LaSalle’s invariance principle for delay systems [15] Theorem 5.17], the states will converge to the largest invariant set \( \bar{\Omega}_c \) in \( \{ (x, \xi, \lambda, \mu, \rho) \mid \bar{V} = 0 \} \), which implies that \( \xi_i = 0, x_i = r_{ij} \). Moreover, \( \mu_i = 0 \) implies that \( x_i \) remains unchanged.

However, these results derived from (16) are insufficient to conclude the optimality yet. To this end, let us go back and rearrange the time derivative of \( \bar{V} \) as follows:

Step 2: Reformulating the term \( \sum_{j \in N_i} [\bar{x}_i \xi_i] p_{ij} \) from (13), we have
\[
\begin{align*}
\dot{V} & = \sum_{i \in N} \left\{ -\sum_{k=2}^{m} \frac{b_k}{c_k} \rho_k i^T \rho_k - \sum_{j \in N_i} a_{ij} \| \bar{x} - \bar{r}_j \| \right\} \\
& = \sum_{i \in N} \left( \sum_{j \in N_i} [\bar{x}_i \xi_i] p_{ij} - \sum_{j \in N_i} (\bar{x}_i \xi_i)^T E_{ij} r_{ij} - \sum_{j \in N_i} (\bar{x}_i \xi_i)^T E_{ij} r_{ij} - \sum_{j \in N_i} (\bar{x}_i \xi_i)^T E_{ij} r_{ij} - \sum_{j \in N_i} a_{ij} \| \bar{x} - \bar{r}_j \| \right) \\
& = \sum_{i \in N} \left( -\bar{x}_i^T \begin{bmatrix} \bar{x}_i \xi_i \end{bmatrix} + \lambda_i^2 \nabla g_i(x_i) + (\lambda_i^2 - \lambda_i^2) g_i(x_i) \right) \\
& = \sum_{i \in N} \left( \lambda_i^2 \nabla g_i(x_i) - \sum_{j \in N_i} a_{ij} \| x_i - r_{ij} \| \right).
\end{align*}
\]

When the states are in \( \bar{\Omega}_c \), it is already shown that \( x_i \neq r_{ij} \) is constant. Thus, following the time derivative of \( \bar{V} \) along with Lemma 4, we have
\[
\begin{align*}
\dot{V} & = \sum_{i \in N} \left\{ -\sum_{k=2}^{m} \frac{b_k}{c_k} \rho_k i^T \rho_k + (\mu_i - \mu_i^*) h_i(x_i) \right\} \\
& = \sum_{i \in N} \left( (\lambda_i^2 - \lambda_i^2) g_i(x_i) - \sum_{j \in N_i} a_{ij} \| x_i - r_{ij} \| \right) \\
& = \sum_{i \in N} \left( \lambda_i^2 \nabla g_i(x_i) - \sum_{j \in N_i} a_{ij} \| x_i - r_{ij} \| \right).
\end{align*}
\]

where \( \lambda_i^{2} := \lambda_i^{2} \) and \( \lambda_i^{2} \) is defined similarly, \( L_g(x, \lambda, \mu) := f(x) + \sum_{i \in N} \lambda_i^{2} g_i(x_i) + \mu h_i(x_i) \) is a Lagrangian, the third equality follows from the fact that \( L_g \) is convex with respect to \( x \) and concave with respect to \( (\lambda^2, \mu) \). Then \( (x^*, \lambda^*, \mu^*) \) can be seen as a saddle point to \( L_g \). It satisfies that \( L_g(x^*, \lambda^*, \mu^*) \) \( L_g(x^*, \lambda^*, \mu^*) \) \( L_g(x^*, \lambda^*, \mu^*) \) \( L_g(x^*, \lambda^*, \mu^*) \) \( L_g(x^*, \lambda^*, \mu^*) \).

These equalities hold when \( \bar{V} = 0 \), i.e.,
\[
\sum_{i \in N} \lambda_i^{2} g_i(x_i) + (\mu_i - \mu_i^*) h_i(x_i) = 0 \quad (17a)
\]
\[
\sum_{i \in N} f_i(x_i) = \sum_{i \in N} \lambda_i^{2} g_i(x_i) + \mu_i h_i(x_i) \quad (17b)
\]

Here, since \( x_i \) is unchanged, it is clear from (17a) that \( h_i(x_i) = 0 \) otherwise \( \mu_i \) is unbounded, \( \forall i \in N \), then \( \sum_{i \in N} \mu_i h_i(x_i) = 0 \). Therefore, if \( \lambda_i^{2} g_i(x_i) = 0 \), \( \forall i \in N \), then we can conclude from (17b) that \( x_i \) is the optimal solution. If \( \lambda^* = 0 \), then \( \lambda_i > 0, \forall i > 0 \). This is because if \( \lambda_i \) goes to zero, then \( \bar{V} \to +\infty \) is true due to the term \( -\frac{1}{2} \lambda_i^{2} \text{ln} \lambda_i \) in \( S_i^p \), which contradicts the fact that \( \bar{V} \) is decreasing. We will reason by cases in the following.

1) If \( g_i(x_i) < 0 \), then \( \lambda_i^* = 0, \lambda_i^{2} g_i(x_i) = 0 \) holds.
2) If \( g_i(x_i) = 0 \), then \( \lambda_i^* \) can be nonzero. Note that \( x_i \) is a constant. Then \( g_i(x_i) \leq 0 \) or else \( \lambda_i \) will be unbounded according to the dynamics \( \lambda_i = 2 \lambda_i g_i(x_i) \).

a) If \( g_i(x_i) = 0 \), then \( \lambda_i^* \) is not zero.
b) If \( g_i(x_i) < 0 \), then \( \lambda_i \) should be zero to render a stable equilibrium point, which contradicts the fact that \( \lambda_i \) will not approach 0, \( \forall i > 0 \).

Therefore, \( \lambda_i^{2} g_i(x_i) = 0 \) holds, and \( \sum_{i \in N} f_i(x_i) \) is the optimal value, which means that \( x_i = x_j, \forall i, j \) is an optimal solution.

\[ \square \]

Remark 1. The LaSalle’s invariance principle plays a crucial role, which allows the analysis in step 2 of the proof. Such an application of the LaSalle’s invariance principle under delays is made valid thanks to the algorithmic dynamics [4] for the generalized Lagrangian that preserves smoothness and passivity. It should also be noted that the passivity-based phase lead compensation technique eliminates possible oscillations and ensures the convergence with cost functions not necessarily strictly convex.

V. APPLICATION TO TARGET MATCHING PROBLEM

Let us consider an environmental-monitoring problem that is formulated as a target matching problem [16].
\[
\min_{z_{lk} \geq 0} \sum_{l=1}^{N} \sum_{k=1}^{M} z_{lk} \| u_l - q_k \|
\]
s.t.
\[
\sum_{l=1}^{N} z_{lk} = 1, \quad k = 1, \ldots, M, \quad \sum_{k=1}^{M} z_{lk} = 1, \quad l = 1, \ldots, N
\]
where \( z = (z_1, \ldots, z_N) \in \mathbb{R}^{N \times M} \) is the decision variable with \( z_l = (z_{l1}, \ldots, z_{lM}) \in \mathbb{R}^M \), and \( N, M \) are the number of Robots and Targets, respectively. The variable \( z_{lk} \in \mathbb{R} \).
denotes the matching label for Robot $l$ and Target $k$. The term $\|w_l - q_k\|$ denotes the distance from Robot $l$ to Target $k$, which is regarded as a constant (given by sensing). Note that the linear programming problem (18) with continuous variables is a strictly relaxation from integer programming. The optimal solution for $z_{lk}$ is either 1 or 0, which implies the matching status between Robot $l$ and Target $k$ [16]. We reformulate (18) as a consensus-based distributed optimization problem and use notation $x_{i(lk)}$ to denote the estimation of $z_{lk}$ from agent $i$.

Consider an area of $100 \times 100$[m$^2$] with $N = 5$ Robots and $M = 5$ Targets. The positions of Robots and Targets are shown in Figure 2(a).

The communication graph is set to be a ring graph with $a_{ij} = 4$, $\forall (i,j) \in \mathcal{E}$, the other parameters are defined as $m = 2$, $b_i^2 = 5$, $c_i^1 = 1$, $c_i^2 = 10$, $\eta = 1$, the initial condition is $(x_i, \xi_i, \lambda_i, \mu_i, \rho_i)|_{t=0} = (0, 0, 0.01, 0, 0)$ and the stepsizes is set to 0.001 in Simulink. The trajectories of of $x_i$, $i = 1, \ldots, 5$ in algorithm (9) without communication delay converge to the optimal solution, as shown in Figure 3(a) which validates Theorem 1.

Next, we assume that there exist unknown and heterogeneous constant delays between any two neighboring agents. The communication delays can bring in instability for algorithm (9) (see, e.g., [3]). Thus, let us adopt algorithm (11) with scattering transformation (14) to enhance robustness against delays, and consider heterogeneous communication delays $T_{ij} \in [0.2, 0.3]$ [s], $\forall (i,j) \in \mathcal{E}$. The trajectories of $x_i$, $i = 1, \ldots, 5$ converge to the optimal solution as shown in Figure 3(b) validating Theorem 2. Note that the agents’ states diverge for the present delays in the absence of the scattering transformation. Therefore, the scattering transformation serves as a key technique for delay robustification. The corresponding results are shown in Figure 2(b) illustrating the matching between Robots and Targets.

VI. CONCLUSION

In this work, we have addressed the distributed constrained optimization problem under inter-agent communication delays from the perspective of passivity. A smooth continuous-time algorithm for distributed constrained optimization with general convex objective functions has been proposed. The scattering transformation has been incorporated into the proposed algorithm to enhance the robustness against unknown and heterogeneous communication delays.

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