Robust Stackelberg Games via Static Output Feedback Strategy for Uncertain Stochastic Systems with State Delay

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Abstract: In this paper, a robust Stackelberg game for a class of uncertain stochastic systems with state delay is investigated. After introducing some definitions and preliminaries, we derive the conditions for the existence of the robust static output feedback (SOF) Stackelberg strategy set such that the upper bounds of leader’s cost function and the weighted cost function of the followers are minimized respectively. In order to obtain the robust SOF Stackelberg strategy set, a heuristic algorithm is proposed based on the stochastic Lyapunov type matrix equations (SLMEs) and the linear matrix inequalities (LMIs). In particular, it is shown that robust convergence is guaranteed by applying the Krasnoselskii-Mann (KM) iterative algorithm. An academic numerical example is presented to demonstrate the effectiveness of the proposed method.

Keywords: Stackelberg games, $H_{\infty}$ control, stochastic systems, numerical algorithms.

1. INTRODUCTION

Over the last decade, robust Nash and Stackelberg games for linear stochastic systems (LSSs) have been investigated in an $H_2/H_{\infty}$ framework (see Zhang et al. (2016); Chen and Zhang (2004) and the references therein). The studies has extended from theoretical ones to some practical applications such as multi-agent systems (Moon and Basar (2017)), communication systems (Saksena and Cruz (1985); Mukaidani et al. (2019)), social network systems (Bauso et al. (2016)), and so on. Basi-
cally, such studies have been made for systems with either deterministic external disturbances or system uncertainties resulting from un-modeled dynamics (Mukaidani (2013); Mukaidani et al. (2018a)). However, limited efforts have been made on the research of robust Nash and Stackelberg games for the LSSs with both deterministic external disturbances and system uncertainties (Mukaidani et al. (2018c)). Moreover, since complete state information is not always available, it is more realistic for players to construct their strategies based on local or partial state information. A typical information structure with only local or partial state information is the static output feedback (SOF) information structure.

On the other hand, in addition to deterministic external disturbances and system uncertainties, time-delay in state variables and/or control variables of a system can give rise a challenge in the study of dynamic games for LSSs. Very recently, Nash games for uncertain Markov jump delay stochastic systems have been investigated (Mukaidani et al. (2019)). The robust SOF Nash strategies have been constructed. However, it is still an unsolved problem to find a robust SOF Stackelberg strategy set for uncertain delay stochastic systems. Since most social and engineering systems are of hierarchical decision structures with many players (decision makers) and different objectives, it is significant to consider such a decision making problem as a Stackelberg game.

In this paper, a robust Stackelberg game for a class of uncertain delay stochastic systems (UDSSs) with external disturbances and system uncertainties is investigated. Different from the robust Nash game in Mukaidani et al. (2019), this paper studies the Stackelberg game with one leader and $N$ Pareto-cooperative followers. Moreover, in comparison with the existing studies (Mukaidani (2013); Mukaidani et al. (2018a)), this paper focuses on the Stackelberg game for stochastic systems with deterministic external disturbances, system uncertainties, and time-delay in state variables. The main contributions of this paper are as follows. First, using the guaranteed cost control technique (Moheimani and Petersen (1996)), we derive the condition for the existence of the robust SOF Stackelberg strategy set by means of bilinear matrix inequalities (BMIs). In other words, the existence condition is represented as the solvability condition of BMIs in an optimization problem with constraints. Note that BMIs give rise a challenge to construct the robust
SOF Stackelberg strategy set because they are generally difficult to solve. Upper bounds of the leader’s cost function and the weighted cost function of the followers are minimized, respectively, in the presence of system uncertainties. Second, a computational framework for validating heuristic algorithms is proposed to compute the relevant solution set numerically. Instead of solving BMIs, a heuristic algorithm is developed by solving the stochastic Lyapunov type matrix equations (SLMEs) and the linear matrix inequalities (LMIs). It is worth pointing out that the convergence robustness of the proposed algorithm is attained by applying the Krasnoselskii-Mann (KM) iterative algorithm (Yao et al. (2009)). Finally, in order to demonstrate the effectiveness and usefulness of the proposed algorithm, a simple academic example is solved numerically.

Notation: The notations used in this paper are fairly standard: \(\mathcal{E}[\cdot]\) stands for the conditional expectation operator; \(\mathcal{L}_T^2((0, \infty), \mathbb{R}^k)\) denotes the space of all measurable functions \(u(t, \omega) : [0, \infty) \times \Omega \to \mathbb{R}^k\), which are \(F_t\)-measurable for every \(t \geq 0\), and \(\mathcal{E}[\gamma]^2 \text{ dt} < \infty, \ i \in \mathcal{G}; [(-h, 0]; \mathbb{R}^n), \ h > 0\), denotes the family of continuous functions \(\phi\) from \([-h, 0)\) to \(\mathbb{R}^n\) with norm \(\|\phi\| = \sup_{-h < t < 0} \|\phi(t)\|\); \(\lambda_{\text{max}}[\cdot]\) and \(\lambda_{\text{min}}[\cdot]\) denote its largest and smallest eigenvalues, respectively.

2. PRELIMINARY RESULTS

Consider the following UDSS

\[
\begin{align*}
\dot{x}(t) &= [A(t)x(t) + A_p x(t-h) + B_i v(t)]dt \\
&\quad + A_p^T(t)x(t)dw(t), \quad x(t) = \phi(t), \ t \in [-h, 0), \tag{1a}
\end{align*}
\]

\[
\begin{align*}
z(t) &= Hx(t), \quad \tag{1b}
\end{align*}
\]

where \(x(t) \in \mathbb{R}^n\) denotes the state vector, \(v(t) \in \mathbb{R}^{m}\) denotes the external disturbance, \(z(t) \in \mathbb{R}^q\) denotes the controlled output, \(w(t) \in \mathbb{R}^p\) denotes a one-dimensional standard Wiener process defined in the filtered probability space, \(h \in (0, +\infty)\) denotes the time-delay of the UDSS, and \(\phi(t)\) a real-valued initial function. It is assumed that, for all \(\delta \in [-h, 0]\), there exists a scalar, \(\sigma > 0\), such that \(\|x(t+\delta)\| \leq \sigma \|x(t)\|\) (Wang et al. (2002)).

Let \(A(t)\) and \(A_p(t)\) be matrices in the following forms:

\[
\begin{align*}
A(t) &= A + D\Theta(t)E_a, \tag{2a}
A_p(t) &= A_p + D_p\Theta_p(t)E_{pa}, \tag{2b}
\end{align*}
\]

where \(\Theta(t)\Theta(t)^T\leq I_n, \Theta_p(t)\Theta_p(t)^T\leq I_{n_p}\). The coefficient matrices are constant; \(\Theta(t), \Theta_p(t) \in \mathbb{R}^{n\times n}\) are unknown real matrices representing system uncertainties.

To the end of this section, we introduce a definition and some lemmas as the preliminary results for this work. These lemmas are used in the proof of the main results.

Definition 1. (Cao and Lam (2000)) The UDSS is said to be stochastically stable if, when \(v(t) \equiv 0\), for all finite \(\phi(t) \in \mathbb{R}^n\) defined on \([-h, 0]\), there exists a \(\bar{M} > 0\) satisfying

\[
\lim_{t_f \to \infty} \mathbb{E}\left[\int_0^{t_f} x^T(t, \phi)x(t, \phi)dt\right] \leq \bar{M}x^T(0)Mx(0). \tag{3}
\]

Lemma 1. (Mukaidani et al. (2018c)) Let \(A \in \mathbb{R}^{n \times n}, D \in \mathbb{R}^{n \times p}, E \in \mathbb{R}^{p \times n}\), and \(\Theta \in \mathbb{R}^{p \times q}\) satisfying \(\Theta^T(t)\Theta(t) \leq I_q\) be given matrices. Then, for any matrix \(P = P^T \succ 0\), there exist positive scalars \(\varepsilon > 0\) and \(\lambda > 0\) such that

\[
\begin{align*}
(A + D\Theta)P(A + D\Theta) \leq A^TPA + \varepsilon^{-1}A^TPD^TDPAPA + (\varepsilon + \lambda)E^TE, \tag{4a}
\end{align*}
\]

\[
\begin{align*}
D^TPD \leq \lambda I_p. \tag{4b}
\end{align*}
\]

The following lemmas have been proved in Mukaidani et al. (2019) as a special case of the Markov jump stochastic system with a single mode.

Lemma 2. (Mukaidani et al. (2019)) Let \(\gamma\) denote the required disturbance attenuation level. Consider a set of symmetric matrices \(W \succeq 0\) and \(U > 0\), and positive scalars \(\mu, \varepsilon\) and \(\lambda\), such that the following LMIs holds for every \(i \in \mathcal{G}\):

\[
\begin{align*}
&\Lambda(W, \mu, \varepsilon, \lambda) < 0, \tag{5a}
&D^TPD < \lambda I_n, \tag{5b}
\end{align*}
\]

where

\[
\begin{align*}
\Lambda(W, \mu, \varepsilon, \lambda) :=\begin{bmatrix}
\Phi_{11}^T & WA_k \\
A_k^T W & -U
\end{bmatrix}, \tag{6a}
\end{align*}
\]

\[
\begin{align*}
: = WA + A^TW + \mu^{-1}WD^TDPA + H^TH + U + \lambda^2PA^TPA
\end{align*}
\]

\[
\begin{align*}
+ \varepsilon^{-1}A_k^TWDPA + (\varepsilon + \lambda)^2E^T E_{pa} + \gamma^{-2}WB_kB_k^TW.
\end{align*}
\]

Then, we have the following results:

i) The UDSS in (1) is stochastically stable when \(v(t) \equiv 0\);

ii) The following inequality holds:

\[
\begin{align*}
&\|z\|^2 < \gamma^2 \|v\|^2 + \delta(W, U), \tag{7}
\end{align*}
\]

where

\[
\begin{align*}
&\|z\|^2 := \mathbb{E}\left[\int_0^\infty \|z(t)\|^2 dt\right], \|v\|^2 := \mathbb{E}\left[\int_0^\infty \|v(t)\|^2 dt\right],
&\delta(W, U) := x^T(0)Wx(0) + \int_{-h}^0 \Phi^T(s)U\Phi(s)ds;
\end{align*}
\]

iii) The worst-case disturbance is given by

\[
\begin{align*}
v^*(t) = F^*_x x(t) = \gamma^{-2}B_k^TWx(t). \tag{8}
\end{align*}
\]

Lemma 3. (Mukaidani et al. (2019)) Define the corresponding cost function for UDSS in (1) with \(v(t) \equiv 0\) as follows:

\[
\begin{align*}
\tilde{J} := \mathbb{E}\left[\int_0^\infty x^T(t, \phi)Qx(t, \phi)dt\right], \tag{9}
\end{align*}
\]

where \(Q = Q^T > 0\). Consider a set of symmetric matrices \(P \succeq 0\) and \(V > 0\), and positive scalars \(\nu, \varepsilon\) and \(\kappa\) such that the following LMIs holds:

\[
\begin{align*}
&\Gamma(P, V, \nu, \varepsilon, \kappa) < 0, \tag{9a}
&D^TPD \leq \lambda I_n, \tag{9b}
\end{align*}
\]

where

\[
\begin{align*}
\Gamma(P, V, \nu, \varepsilon, \kappa) := \begin{bmatrix}
\psi_{11}^T P A_p \\
A_p^T P \nu - V
\end{bmatrix}, \psi_{11}^T := PA + A^TP
\end{align*}
\]

\[
+ \nu^{-1}DD^TPD + \nu^{-1}E^T E_{pa} + Q + V + A^TPDPA + \varepsilon^{-1}A_p^TPD^TPAPA + (\varepsilon + \kappa)E_{pa}.
\]

Then, we have the following inequality

\[
\begin{align*}
J < x^T(0)Px(0) + \int_{-h}^0 \Phi^T(s)W\Phi(s)ds.
\end{align*}
\]

In the subsequent sections, we discuss the main results of this study.
3. PROBLEM FORMULATION

Consider the following UDSS:
\[
dx(t) = \left( A(t)x(t) + Ahx(t-h) + B0u_0(t) + \sum_{k=1}^{N} B_ku_k(t) \right) dt + A_p(t)x(t)dw(t),
\]
\[x(t) = \phi(t), \ t \in [-h, 0], \]
\[y_k(t) = C_kx(t), \]
\[z(t) = \left[ [Hx(t)]^T\left[ G_{10}u_0(\theta)\right]^T \left[ G_{11}u_1(\theta)\right]^T \cdots \left[ G_{1N}u_N(\theta)\right]^T \right]^T,
\]
where \(y_k(t) \in \mathbb{R}^{m_k}\) denotes the measurement output, and \(u_k(t) \in \mathbb{R}^{m_k}\), \(k = 1, \ldots, N\), the \(k\)-th control input. It is assumed that \(u_0(t)\) is controlled by the leader and \(u_k(t)\) is controlled by follower \(k, k = 1, \ldots, N\). Without loss of generality, it is assumed that \(G_{1k}G_k = I_{m_k}\). Furthermore, in order to eliminate the dependence of the cost performance on \(x(0)\), it is assumed that \(E[x(0)] = 0, E[x(0)x^T(0)] = M_0 \geq 0\).

The robust SOF Stackelberg game with one leader and \(N\) followers is formulated as follows.

Problem formulation:
(i) For a given \(\gamma > 0\), find a robust SOF Stackelberg strategy set \((\theta^0_0, \theta^0_1, \ldots, \theta^0_N)\) and a worst case disturbance \(v^* (t)\).

\[u_k(t) = u^0_k(t) = F^0_k\psi_k(t) = F^0_k\tilde{C}_kx(t), \ k = 0, 1, \ldots, N, \]
\[v(t) = v^* (t) = F^0_vx(t),
\]
such that \(u_k(t) = u^0_k(t), \ k = 0, 1, \ldots, N\), make UDSS (11) stochastically stable when \(v(t) = 0\) and the following inequality holds:
\[
\|z\|^2 < \gamma \|v\|^2 + \mathcal{G}(W, U), \tag{13}
\]
where \(\mathcal{G}(W, U) := x^T(0)\hat{W}x(0) + \int_0^T \mathcal{G}(\bar{v}, \hat{\phi}) dx ds\).

(ii) When \(v(t) = v^* (t)\) is applied, let us consider the weighted cost function of the followers, given below:
\[
J_0(u_0, u_1(u_0), \ldots, u_N(u_0)) := \sum_{k=1}^{N} \rho_k E\left[ (u_1(u_0), \ldots, u_N(u_0), v^*)^T \right]
\]
\[= \sum_{k=1}^{N} \rho_k E\left[ (u_1(u_0), \ldots, u_N(u_0)) \right], \tag{14}
\]
For a leader’s fixed strategy \(u_0 = u_0(t)\), a follower’s strategy set \((\theta^0_1(u_0), \ldots, \theta^0_N(u_0))\) minimizes \(J_0(u_0, \theta^0_1(u_0), \ldots, \theta^0_N(u_0))\). That is,
\[
J_0(u_0, \theta^0_1(u_0), \ldots, \theta^0_N(u_0)) = \min_{\theta^0_1(u_0), \ldots, \theta^0_N(u_0)} J_0(u_0, \theta^0_1(u_0), \ldots, \theta^0_N(u_0)), \tag{15}
\]
for which \(Q_k = \bar{Q}_k \geq 0\) and \(R_k = \bar{R}_k > 0\),
\[
J_k(u_1, \ldots, u_N, v^* (t), i) = \sup_{\theta^0_i} J_k(u_1, \ldots, u_N, v^* (t), i), \tag{16a}
\]
\[
J_k(u_1, \ldots, u_N, v^* (t), i) := \mathbb{E}\left[ \int_0^\infty x^T(t, \phi)Q_kx(t, \phi) + C_k^T F_k^T(F_0)R_kF_k(F_0)C_k\right] d\phi, \tag{16b}
\]
(iii) For any mapping \(\theta^0_k\) such that \(u^0_k = \theta^0_k(u_0) \in \mathbb{R}^{m_k}, \ k = 1, \ldots, N\), the following inequality holds:
\[
J_0(\theta^0_0, \theta^0_1, \ldots, \theta^0_N, v^*) \leq J_0(u_0, \theta^0_1(u_0), \ldots, \theta^0_N(u_0), v^*), \forall u_0, \tag{17}
\]
where
\[\theta^0_k = \bar{u}_k^0(\bar{u}_0), \ k = 1, \ldots, N. \tag{18}\]

In the following subsections, the existence conditions of the robust SOF Stackelberg strategy set are established based on a constraint optimization problem.

3.1 H∞ CONSTRAINT

First, the disturbance attenuation condition is investigated. Consider the closed-loop UDSS and the cost functions. For arbitrary \(u_k(t) = F_k\tilde{C}_kx(t), \ k = 0, 1, \ldots, N\), the closed-loop UDSS is established as
\[
dx(t) = \left[ \tilde{A} + D\Theta(\theta)E_a \right]x(t) + A_hx(t-h) + B_vv(t) \]
\[+ A_p(t)x(t)dw(t), \tag{19a}\]
\[z(t) = \tilde{H}x(t), \tag{19b}\]
where \(\tilde{A} := A + \sum_{k=0}^{N} B_kF_kC_k, \]
\[\tilde{H} := \left[ H^T \left[ G_{00}F_0C_0 \right]^T \left[ G_{11}F_1C_1 \right]^T \cdots \left[ G_{NN}F_NC_N \right]^T \right]^T. \]

Thus, using Lemma 2, we have the following LMIs:
\[
\tilde{A}(\tilde{W}, \tilde{\mu}, \tilde{\lambda}) < 0, \tag{20a}\]
\[D^T_p\tilde{W}D_p \leq \tilde{\lambda} I_{n_p}, \tag{20b}\]
where
\[\tilde{A}(\tilde{W}, \tilde{\mu}, \tilde{\lambda}) := \left[ \tilde{\Phi}_{11} \begin{array}{cc} \tilde{W}A_h & A_p(T) \tilde{W} - \tilde{U} \\ A_p^T \tilde{W} & -\tilde{U} \end{array} \right], \tilde{\Phi}_{11} := \tilde{W} - \tilde{A}^T \tilde{W} + \tilde{\mu} - \tilde{W}DD^T \tilde{W} + \tilde{\mu}E_a^T E_a + \tilde{H}^T \tilde{H} + \tilde{A}^T \tilde{W} \tilde{A}_p + \tilde{\lambda} E_a^T E_a + \gamma - \tilde{Z} B \tilde{W} \tilde{B}_p^T \tilde{W}. \]

Then, the following worst-case disturbance can be obtained.
\[v^* (t) = F^0_vx(t) = \gamma^{-1}B_p^T \tilde{W}x(t). \tag{21}\]

3.2 STACKELBERG GAME

Second, the Stackelberg game for the UDSS is considered. Let us consider the following UDSS and the cost functions of the followers
\[
u_k(t) = F_k(F_0)\eta_k(t) = F_k(F_0)\tilde{C}_kx(t), \ k = 1, \ldots, N \tag{22}\]
with the fixed leader’s strategy \(u_0(t) = F_0\gamma_0(t) = F_0C_0x(t)\) and worst case disturbance \(v(t) = v^* (t)\):
\[
dx(t) = \left[ A_\gamma + D\Theta(\theta)E_a + B_0F_0C_0 + \sum_{k=1}^{N} B_kF_k(F_0)C_k \right]x(t)
\[+ A_hx(t-h) \right] \]
\[= \sup_{\theta^0_i} J_k(u_1, \ldots, u_N, v^* (t), i), \tag{16a}\]
\[J_k(u_1, \ldots, u_N, v^* (t), i) \]
\[= \mathbb{E}\left[ \int_0^\infty x^T(t, \phi)Q_kx(t, \phi) + C_k^T F_k^T(F_0)R_kF_k(F_0)C_k\right] d\phi, \tag{16b}
\]
where \(A_\gamma := A + B_0F_0^* \).

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In this case, for arbitrary follower’s strategy set $u_k(t) = F_k(F_0)C_kx(t)$, $k = 1, \ldots, N$, with the fixed gain $F_0$, the following LMIs can be obtained by applying Lemma 3:

$$
\begin{align*}
\Gamma_p(P_p, V_p, \nu_p, \nu_p, \kappa_p) &< 0, \\
D_p^T P_p D_p &\leq \nu_p I_n,
\end{align*}
$$

(24a)

(24b)

where $\Gamma_p(P_p, V_p, \nu_p, \nu_p, \kappa_p) := \begin{bmatrix}
\tilde{\Psi}^{11} P_p A_h \\
A_h^T P_p - V_p
\end{bmatrix}$,

$$
\tilde{\Psi}^{11} := P_p \tilde{\Delta}_y + \tilde{\Delta}_y^T P_p + v^T P_p D^T P_p + v_p E_p^T E_p + Q_p
$$

+ $\sum_{k=1}^N \rho_k C_k^T F_k^T (F_0) B_k F_k (F_0) C_k + V_p + A_h^T P_p A_h + e_p^T A_h^T P_p D^T P_p A_h + (\nu_p + \kappa_p) E_p^T E_p$.

$\nu_p := \sum_{k=1}^N \rho_k Q_k$, $\tilde{\Delta}_y := A + B_0 F_0 C_0 + \sum_{k=1}^N B_k F_k C_k + B_k F_k^2$.

Consequently, the following optimization problem related to Pareto suboptimal strategy for the UDSS can be defined:

$$
\begin{align*}
\min_{u_k(u_0), u_1(u_0), \ldots, u_N(u_0)} J_p(u_0, u_1(u_0), \ldots, u_N(u_0)) &
= \min_{\Sigma_0} \text{Tr}[M_0 P_p + LL^T V_p],
\end{align*}
$$

(25)

s.t. $\Sigma_0 := (P_p, F_1, \ldots, F_N, V_p, \nu_p, \nu_p, \kappa_p)$ satisfies (24)

In order to calculate $(F_1(F_0), \ldots, F_N(F_0))$ in (22), the Karush-Kuhn-Tucker (KKT) conditions are derived. Define the following Lagrangian:

$$
\mathcal{L}_p = \text{Tr}[M_0 P_p + LL^T V_p] + \text{Tr}[S_p \Delta_p],
$$

(26)

where $S_p$ is the symmetric matrix of the Lagrange multiplier. Furthermore, we have

$$
\Delta_p := \Delta_p(P_p, V_p, F_1, F_0, F_1, \ldots, F_N, V_p, \nu_p, \nu_p, \kappa_p)
= \tilde{\Psi}^{11} + P_p A_h V_p^{-1} A_h^T P_p.
$$

(27)

In this case, we have the following stochastic Lyapunov type matrix equations (SLMEs):

$$
\begin{align*}
\frac{\partial \mathcal{L}_p}{\partial P_p} &= \Delta_0^T (S_p, P_p, V_p, F_1, F_0, F_1, \ldots, F_N, V_p, \nu_p, \nu_p, \kappa_p) = 0, \\
\frac{\partial \mathcal{L}_p}{\partial S_p} &= \Delta_0 = 0,
\end{align*}
$$

(28a)

(28b)

$$
\begin{align*}
\frac{1}{2} \frac{\partial \mathcal{L}_p}{\partial F_k(F_0)} &= \Delta_k^T (F_k, S_p, P_p, V_p, \nu_p, \nu_p, \kappa_p) = 0,
\end{align*}
$$

(28c)

where $k = 1, \ldots, N$, and

$$
\begin{align*}
\Delta_0^T &= M_0 + S_p \Delta_y^T + \tilde{\Delta}_y, \\
A_p S_p A_p^T + e_p^T [A_p S_p A_p^T P_p D_p^T + D_p^T P_p A_p S_p A_p^T] + S_p P_s A_p V_p^{-1} A_p^T + A_p V_p^{-1} A_p^T P_s S_p
\end{align*}
$$

(29)

$$
\begin{align*}
\Delta_k^T &= \rho_k R_k F_k(F_0) C_k S_p C_k^T + B_k^T P_s S_p C_k^T, k = 1, \ldots, N.
\end{align*}
$$

It should be noted that the derivative with respect to $V_p$, $\nu_p$, $\nu_p$, and $\kappa_p$ is not needed because this optimization part can be performed by means of the LMI instead of the KKT condition.

From $\Delta_0^T = 0$, we have $S_p > 0$. Therefore, from $\Delta_0^T = 0$, if $C_k S_p C_k^T$ is nonsingular, each follower has the following strategy:

$$
\begin{align*}
u_k(t) &= F_k^* (F_0) x_k(t) = F_k^* (F_0) C_k x(t) = F_k^* C_k x(t), \\
&= [-p_k R_k]^{-1} B_k^T P_s S_p C_k [C_k S_p C_k^T]^{-1} y_k(t).
\end{align*}
$$

Second, the leader’s strategy is established. The cost, $J_0$, can be obtained by

$$
\begin{align*}
J_0(u_0, a_0^1(u_0), \ldots, a_0^N(u_0), v^*) &= \text{Tr}[M_0 P_0 + LL^T V_0],
\end{align*}
$$

(30)

where $P_0$ is the solution of the following LMIs

$$
\begin{align*}
\Gamma_0(F_0, V_0, \nu_0, \kappa_0) &< 0, \\
D_p^T P_0 D_p &\leq \nu_0 I_n,
\end{align*}
$$

(31a)

(31b)

where $\Gamma_0(F_0, V_0, \nu_0, \kappa_0) := \begin{bmatrix}
\tilde{\Psi}^{11} P_0 A_h \\
A_h^T P_0 - V_0
\end{bmatrix}$,

$$
\tilde{\Psi}^{11} := P_0 \tilde{\Delta}_y + \tilde{\Delta}_y^T P_0 + v_0^T P_0 D^T P_0 + v_0 E_0^T E_0
$$

+ $C_0^T F_0^T (F_0) R_0 F_0 C_0 + V_0 + A_h^T P_0 A_h + e_0^T A_h^T P_0 D_p^T P_0 A_h + (\nu_0 + \kappa_0) E_0^T E_0$.

$\nu_0 := \sum_{k=1}^N B_k F_k C_k + B_k F_k^2$.

Hence, the following optimization problem related to the leader’s strategy can be defined:

$$
\begin{align*}
\min_{u_0} J_0(u_0, a_0^1(u_0), \ldots, a_0^N(u_0)) &= \min_{\Sigma_0} \text{Tr}[M_0 P_0 + LL^T V_0],
\end{align*}
$$

(32)

s.t. $\Sigma_0 := (P_0, F_0, V_0, \nu_0, \nu_0, \kappa_0)$ satisfies (31).

In order to solve the preceding optimization problem, let us consider the following Lagrangian:

$$
\mathcal{L}_0 = \text{Tr}[M_0 P_0 + LL^T V_0] + \text{Tr}[S_0 \Delta_0 + T_0 \Delta_0],
$$

(33)

where $\Delta_0 := \Delta_0(P_0, V_0, \nu_0, \nu_0, \kappa_0) = \tilde{\Psi}^{11} + P_0 A_h V_p^{-1} A_h^T P_0$.

As a necessary condition, the following equations can be derived by using the KKT condition:

$$
\begin{align*}
\frac{\partial \mathcal{L}_0}{\partial P_0} &= \Delta_0^T = \Delta_0^T (S_0, P_0, V_0, F_0, F_1, \ldots, F_N, V_0, \nu_0) = 0, \\
\frac{\partial \mathcal{L}_0}{\partial \Delta_0} &= \Delta_0 = 0,
\end{align*}
$$

(34a)

(34b)

$$
\frac{\partial \mathcal{L}_0}{\partial S_0} = \Delta_0^T (S_0, P_0, V_0, F_0, F_1, \ldots, F_N, V_0, \nu_0) = 0,
$$

(34c)

$$
\frac{\partial \mathcal{L}_0}{\partial F_0} = \Delta_0^T (S_0, P_0, V_0, F_0, F_1, \ldots, F_N, V_0, \nu_0) = 0,
$$

(34d)

where $k = 1, \ldots, N$, $\Delta_0$ is fixed, $\Delta_0 = 0$, $\Delta_0 = 0$, $\Delta_0 = 0$, $\Delta_0 = 0$.

$$
\begin{align*}
\frac{\partial \mathcal{L}_0}{\partial V_0} &= \Delta_0^T (S_0, P_0, V_0, F_0, F_1, \ldots, F_N, V_0, \nu_0) = 0,
\end{align*}
$$

(34e)

where $k = 1, \ldots, N$, $\Delta_0$ is fixed, $\Delta_0 = 0$, $\Delta_0 = 0$, $\Delta_0 = 0$.
\[\begin{align*}
\Delta^0(y_{n+1}) & = \min_{\hat{W}(n+1)} \left\{ M_0 P_{n+1} + LL^T V_{n+1} \right\}, \\
\psi & := (p_{n+1}(n+1), v_{n+1}(n+1), e_{n+1}(n+1), \kappa_{n+1}), \\
\Gamma_p & := (P_p, V_p, \psi_p, \kappa_p), \\
\psi^{11} & := \begin{bmatrix}
P_{n+1} A_{n} P_{n+1} D & A_{n+1} P_{n+1} D \\
A_{n+1} P_{n+1} D & -V_p & 0 & 0 \\
D^T P_{n+1} D & -V_p I_{n+1} & 0 & 0 \\
D^T P_{n+1} D & -V_p I_{n+1} & 0 & 0
\end{bmatrix} < 0, \\
& \quad \text{s.t. } \psi \text{ satisfies (36b) and (36c),} \\
& \quad \Gamma_p \text{ should be solved. However, it is difficult to obtain the solution set. Hence, the following heuristic algorithm based on the KM iterations (Yao et al. (2009)) is proposed.} \\
\text{Step 1. Set the initial values: choose } F_k(0), k = 0, 1, \ldots, N, \\
& \quad \text{and } F_T(0), \text{ such that closed-loop UDS (11a) is stochastically} \\
& \quad \text{stable; choose appropriate } Z_k(0), k = 1, \ldots, N, \text{ and compute } F_k(n) = \\
& \quad \psi^{11} := P_{n+1}(n+1), V_{n+1}(n+1), e_{n+1}(n+1), \kappa_{n+1}). \\
& \quad \text{satisfies (36b) and (36c),} \\
& \quad \Gamma_p \text{ should be solved. However, the following heuristic algorithm based on} \\
& \quad \text{the KM iterations (Yao et al. (2009)) is proposed.} \\
\text{Step 2-1. Solve the following optimization problem for } P_{n+1} \\
& \quad \text{and } V_{n+1} \text{ for variable } \psi; \\
& \quad \Delta^0(\psi_{n+1}) = \min_{\psi} \left\{ M_0 P_{n+1} + LL^T V_{n+1} \right\}, \\
& \quad \psi := (p_{n+1}(n+1), v_{n+1}(n+1), e_{n+1}(n+1), \kappa_{n+1}), \\
& \quad \Gamma_p := (P_p, V_p, \psi_p, \kappa_p), \\
& \quad \psi^{11} := \begin{bmatrix}
P_{n+1} A_{n} P_{n+1} D & A_{n+1} P_{n+1} D \\
A_{n+1} P_{n+1} D & -V_p & 0 & 0 \\
D^T P_{n+1} D & -V_p I_{n+1} & 0 & 0 \\
D^T P_{n+1} D & -V_p I_{n+1} & 0 & 0
\end{bmatrix} < 0, \\
& \quad \text{s.t. } \psi \text{ satisfies (36b) and (36c),} \\
& \quad \Gamma_p \text{ should be solved. However, the following heuristic algorithm based on} \\
& \quad \text{the KM iterations (Yao et al. (2009)) is proposed.} \\
\text{Step 2-2. Solve the following SLME for } S_{0}^{(n+1)}: \\
& \quad \Delta^0(S_{p}^{(n+1)}), P_{p}^{(n+1)}, V_{p}^{(n+1)}, F_{p}^{(n)}; \\
& \quad F_{1}^{(n)}, \ldots, F_{N}^{(n)}, e_{p}^{(n+1)} = 0. \tag{37}
\end{align*}\]
\[
\min \text{Tr}[\hat{W}^{(n+1)} + LL^T \hat{U}^{(n+1)}], \quad (45a)
\]
\[
\Sigma_2 := (\hat{W}^{(n+1)}, \hat{U}^{(n+1)}, \hat{m}^{(n+1)}, \hat{e}^{(n+1)}, \hat{l}^{(n+1)}),
\]
s.t. \( \Sigma_2 \) satisfies (45b) and (45c)
\[
\hat{\lambda}((\hat{W}, \hat{m}, \hat{e}, \hat{l})) \geq \begin{bmatrix}
\Phi^{11} A_T \hat{W} B_T & 0 & 0 & 0 \\
A_T \hat{W} - \hat{U} & 0 & 0 & 0 \\
D_T \hat{W} & 0 & 0 & 0 \\
D_T^T A_T \hat{W} + (\hat{e} + \hat{\lambda}) E_{p}^T F_{p}^T F_{p} & 0 & 0 & -\gamma^2 I_{m_s}
\end{bmatrix} < 0, \quad (45b)
\]
\[
D_T^T A_T \hat{W} \leq \hat{I}_{n_a}, \quad (45c)
\]
where \( \Phi^{11} := W^{(n)} + \bar{A}^{(n)} T \hat{W} + \bar{B} \bar{E}_a^T E_a + H^T H + \bar{F}^T \bar{F} + \hat{U}^{(n)} \),
\[
\text{Step 5. Set } Z^{(n+1)} - \theta^{(n)} Z^{(n+1)} + (1 - \theta^{(n)}) Z^{(n)}, \text{ where } Z^{(n)} := \begin{bmatrix}
\hat{p}^{(n)} & \hat{q}^{(n)} & \hat{s}^{(n)} & \hat{t}^{(n)} & \hat{z}^{(n)}\end{bmatrix} T_0 Z_0^T Z_0^T Z_0^T Z_0^T W^{(n)}\end{bmatrix}. \text{ Furthermore, } \theta^{(n)} \in (0, 1) \text{ is chosen at each iteration to ensure that } \forall^{(n)} > \forall^{(n+1)} \text{ with } \forall^{(n)} = \text{Tr}[\hat{p}^{(n)} + \hat{q}^{(n)} + \hat{s}^{(n)} + \hat{t}^{(n)} + \hat{z}^{(n)} + \hat{W}^{(n)} + \hat{U}^{(n)}];
\]
\[
\text{Step 6. If the iterative algorithm consisting of Steps 2 to 5 converges, we have obtained the iterative solutions; otherwise, if the number of iterations reaches a preset threshold, declare that there is no strategy set. Stop.}
\]

Finally, the robust convergence property can be stated.

**Theorem 2.** The algorithm achieves the convergence if there exists \( \theta^{(n)} \in (0, 1) \) such that for all \( n \in \mathbb{N} \), \( \forall^{(n)} \geq \forall^{(n+1)} \).

6. CONCLUSION

In this paper, the robust Stackelberg game for the UDSSs has been studied. As the result, the condition for the existence of the robust SOF Stackelberg strategy set is established, which relies on the solution of the BMIs in the optimization problem with constraints. Since the BMIs are difficult to solve, the heuristic algorithm is proposed to solve the SLMEs and LMIIs instead of solving the BMIs. The convergence robustness of the proposed algorithm is attained by applying the KM iterative algorithm. Finally, the simple example demonstrated the effectiveness and usefulness of the proposed algorithm.

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