Observer Design for a class of complex networks with unknown topology

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Abstract: In this paper a method for the design of state observers for a class of complex network systems with nonlinear dynamics is presented. Necessary conditions on the dynamics of the nodes are given, i.e. how the interconnection enters and which states have to be measured, such that the arbitrary complex interconnection can be dealt with as an unknown input. Sufficient existence conditions for an Unknown Input Observer (UIO) for this class of systems are stated in terms of an LMI representing the dissipativity properties of the system. The design method is applied to monitor an epidemic disease in a complex network.

1. INTRODUCTION

Analysis and control of dynamical systems interconnected in a network structure, also referred to as Multi-Agent Systems (MAS), has gained a lot of interest during the past years due to its emerging variety of applications [Mesbah and Egerstedt, 2010, Ch. 1]. There exists a wide range of real-world applications including but not limited to sensor networks, coordination of autonomous systems, i.e. groups of robots, computer networks like the internet, energy networks like power grids, biological and chemical networks, and social networks. Besides control of the systems, monitoring of the system behavior is an important task in system analysis. Practical engineering systems are surveilled for safety and reliability, and state-feedback controllers demand the knowledge of the state.

While linear observer design methods can be applied to linearly interconnected agents with linear dynamics [Siljak, 1991, Ch. 4], more complex networks, e.g. with nonlinear dynamics and time-varying interconnections/structure, are focus of ongoing research [Zecevic and Siljak, 2010, Ch. 6]. Recently, an observer for systems with unknown but bounded nonlinearities and linear time-varying (non-switching) interconnections was proposed in [Menon and Edwards, 2011]. Unless this study provided promising results, it is not clear how it could be extended to the case of networks with known or unknown nonlinear interconnections and possibly time-varying topology. The present paper focuses on the observer design method for this class of systems. As far as the authors know, this problem has not yet been addressed in the literature. The consideration of unknown topology rules out centralized observer design approaches, and requires to consider the problem within the framework of unknown input observers for nonlinear systems. For this purpose, a dissipativity-based observer design method as recently proposed in [Rocha-Cózatl and Moreno, 2011] is applied. Necessary conditions for the relative degree of the unknown input are derived and sufficient conditions for the existence of the observer are stated in terms of an (L)MI that can be solved using standard numerical methods [Boyd et al., 1994]. In order to illustrate the approach, the method is applied to monitor the spread of an epidemic in a complex network of agents that are susceptible, infected and/or in-quarantine (SIQ) with a certain probability, respectively, [Bernal J. et al., 2013].

1.1 Problem statement

Consider a network of $N$ nonlinearly interconnected dynamical systems with nonlinear dynamics of the form

$$\begin{align*}
\dot{x}_i &= A_i x_i + G_i \varphi_i(t,x_i) + \Phi_i(t,x), \\
y_i &= C_i x_i,
\end{align*}$$

where $x_i \in \mathbb{R}^n$ and $y_i \in \mathbb{R}^m$ are the state and the output vectors, and $A_i$, $G_i$, and $C_i$ are constant matrices of appropriate dimensions. The nonlinearity $\varphi_i(t,x_i)$ is an $s$-dimensional vector, locally Lipschitz in $x_i$ and piecewise continuous in $t$, and $\Phi_i(t,x)$ is a smooth nonlinear function that depends on the state of the network $x = (x_1, \ldots, x_N)$.

The objective is to design a decentralized state observer for the system $\mathcal{N}_i$ (1) that, using the measured output $y(t)$, provides a state estimation $\hat{x}_i$ that asymptotically converges to the actual state $x_i(t)$, i.e. $\lim_{t \to \infty}(\hat{x}_i(t) - x_i(t)) = 0$.

1.2 Organization of the paper

The paper is organized as follows. In Section 2 we recall the results for dissipativity-based UIO design from
[Rocha-Cózatl and Moreno, 2011], where a dissipativity characterization of sufficient existence conditions for UIOs is generalized for a class of nonlinear systems. In Section 3 the dissipativity-based method is used to design an observer for a class of complex networks and the sufficient conditions are derived. The proposed observer is applied to monitor the epidemic spread in a complex network in Section 4. To conclude, in Section 5 the proposed approach is compared to previous ones in terms of the class of systems it can be applied to.

2. DISSIPATIVITY-BASED UNKNOWN INPUT OBSERVER

Since the observer design approach followed in this paper is based on dissipativity, some basic notions, definitions and results from [Hill and Moylan, 1980, Willems, 1972a,b] are recalled in Sec. 2.1. The basic idea of dissipativity-based UIO design from [Rocha-Cózatl and Moreno, 2011] is presented in Sec. 2.2. This method allows to express the sufficient condition for the existence of an UIO in terms of an LMI as stated below.

2.1 Dissipativity

Dissipativity is a property of a dynamical system that interrelates input-output and state properties with the tool of (Lyapunov-like) storage functions.

Consider a nonlinear system
\[
\Sigma_{NL}: \begin{cases} 
\dot{x} = f(t, x, u), & x(0) = x_0, \\
y = h(t, x), & 
\end{cases}
\]
where \( x \in \mathbb{R}^n, u \in \mathbb{R}^p \) and \( y \in \mathbb{R}^m \) are the state, input and output vectors respectively. Without input \( u = 0 \), \( f(t, 0, 0) = 0 \) and \( h(t, 0) = 0 \) at the origin \( x = 0 \).

The system \( \Sigma_{NL} \) is called State Strictly Dissipative (SSD) if there exist a continuously differentiable and positive-definite storage function \( V : \mathbb{R}^n \to \mathbb{R} \), with \( V(0) = 0 \), a supply rate \( \omega : \mathbb{R}^n \times \mathbb{R}^p \to \mathbb{R} \) and a constant \( \epsilon > 0 \), such that the dissipativity inequality
\[
V(x(t)) \leq -\epsilon V(x(t)) + \omega(y(t), u(t))
\]
holds along any system trajectory, \( y(u, u) \) has to be locally integrable for all input-output pairs of \( \Sigma_{NL} \). If the supply rate is a quadratic form
\[
\omega(y, u) = y^T \begin{bmatrix} Q & S \\ S & R \end{bmatrix} y + u^T \begin{bmatrix} p \\ q \end{bmatrix}
\]
with \( Q, S \) and \( R \) of appropriate dimensions, and \( Q \) and \( R \) symmetric, the system is called SSD(Q,S,R). In the special case of LTI systems
\[
\Sigma_L: \begin{cases} 
\dot{x} = Ax + Bu, & x(0) = x_0, \\
y =Cx, & 
\end{cases}
\]
and for quadratic supply rates (4) restricted to quadratic storage functions \( V = x^TPx \), \( P = P^T > 0 \), dissipativity can be characterized as in the following proposition.

Proposition 1. [Hill and Moylan, 1980]

System \( \Sigma_L \) is SSD(Q,S,R) if and only if there exists a matrix \( P = P^T > 0 \) and a constant \( \epsilon > 0 \) such that
\[
\begin{bmatrix} PA + A^TP + \epsilon I & PB \\ BP & 0 \end{bmatrix} = \begin{bmatrix} C^TQC & C^TS \\ STC & R \end{bmatrix} \leq 0.
\]

For the case of memoryless (or static) nonlinearities dissipativity can be defined as stated next.

Definition 1. [Rocha-Cózatl and Moreno, 2011]

A time-varying memoryless nonlinearity \( \psi : [0, \infty) \times \mathbb{R}^p \to \mathbb{R}^m \), \( y^* = \psi(t, u^*) \), piecewise continuous in \( t \) and locally Lipschitz in \( u^* \), such that \( \psi(t, 0) = 0 \), is dissipative with respect to a quadratic supply rate \( \omega(y^*, u^*) \) if
\[
\omega(y^*, u^*) = \omega(\psi(t, u^*), u^*) \geq 0 \quad \forall t \geq 0, u^* \in \mathbb{R}^r.
\]

Remark 1: Sector conditions for square nonlinearities [Khalil, 2002], i.e. \( r = p \), can be stated as dissipativity conditions in the following way: If the nonlinearity \( \psi \) lies in the sector \([K_1, K_2]\), i.e. it satisfies \( (y^* - K_1u^*)^T(K_2u^* - y^*) \geq 0 \) which can be written as a dissipativity condition \( D(Q,S,R) \) \( \psi \) with \( Q, S, R \) \( -I, \frac{1}{2}(K_1 + K_2), -\frac{1}{2}(K_1^T K_2 + K_2^T K_1) \), where \( I \) denotes the identity matrix of appropriate dimension.

2.2 Unknown Input Observer design

In [Rocha-Cózatl and Moreno, 2011], a dissipativity-based method to design an observer for nonlinear systems with unknown input of the form
\[
\Sigma: \begin{cases} 
\dot{x} = Ax + G\psi(t, \sigma) + \varphi(t, y, u) - Bu, & x(0) = x_0, \\
y = Cx, & \\
\sigma = Hx, & 
\end{cases}
\]
is described, where \( x \in \mathbb{R}^n, u \in \mathbb{R}^p, w \in \mathbb{R}^q, y \in \mathbb{R}^m \), are the state, the known and unknown input, and the measured output vectors, respectively. The unknown input \( w \) is assumed to be a piecewise continuous time signal and can be considered as arbitrary unbounded disturbance. The unmeasured or not measurable part \( \sigma \in \mathbb{R}^r \) is a linear function of the state, and \( A, G, B, C \) and \( H \) are constant matrices of appropriate dimensions. The nonlinearity \( \varphi(t, y, u) \) is locally Lipschitz in \( y \), continuous in \( u \) and piecewise continuous in \( t \). The \( s \)-dimensional vector \( \psi(t, \sigma) \) is assumed to be locally Lipschitz in \( \sigma \) and piecewise continuous in \( t \). It is assumed that there exists a solution for \( \Sigma (8) \).

For this system an observer is proposed of the form
\[
\dot{\sigma} = A\sigma + G\psi(t, \hat{\sigma} + N(\Delta y)) + L(\Delta y), \quad \varphi(t, y, u),
\]
\[
\begin{bmatrix} \dot{\hat{\sigma}} \\ \dot{\psi} \\ \dot{\hat{y}} \end{bmatrix} = \begin{bmatrix} C \hat{\sigma} \\ \hat{\psi} \\ \hat{y} \end{bmatrix},
\]
with \( \Delta y = \hat{y} - y \) and \( \Delta \sigma = \hat{\sigma} - \sigma \). \( \psi(0) = \sigma(0) = 0 \), where the output injection matrices \( L \in \mathbb{R}^{n \times m} \) and \( N \in \mathbb{R}^{s \times n} \), and matrices \( D \in \mathbb{R}^{s \times n} \) and \( E \in \mathbb{R}^{s \times m} \) are design variables. \( \Omega (9) \) is a copy of the the plant \( \Sigma (8) \) including two output injection terms to ensure observer convergence.

Plant \( \Sigma (8) \) and observer \( \Omega (9) \) together form a cascade system with the dynamics of the state error \( e := \zeta - x \) in Lure form [Khalil, 2002]
\( \Sigma_{e}^{\text{obs}} : \begin{cases} \dot{e} = A_{L} e + G v - B w, & e(0) = e_{0}, \\ z = H N e, \\ \tilde{y} = C e, \\ v = -[\phi(t, \sigma) - \phi(t, \sigma + z)], \end{cases} \) (10)

with \( A_{L} = A + LC \) and \( H N = H + NC \), where \( \tilde{y} := \hat{y} - y \) is the output error, \( \sigma := \sigma - \sigma \) and \( z := H N e = \sigma + N \tilde{y} \). Note that the one-sided coupling of the error dynamics \( \Sigma_{e}^{\text{obs}} \) to the plant through an incremental version of the system’s nonlinearity \( \phi(t, \sigma) \) is effected by the unmeasured states \( \sigma \).

For nonlinear systems of this form (with a linear forward path and only a nonlinearity in the feedback path) dissipativity can ensure stability as in the following lemma.

**Lemma 2.** [Hill and Moylan, 1980]

Consider the negative feedback interconnection between a linear system and nonlinearity \( \psi \) of the form

\[
\begin{align*}
\dot{e} &= A_{L} e + G v - B w, \quad e(0) = e_{0}, \\
z &= H N e, \\
\tilde{y} &= C e, \\
v &= -[\phi(t, \sigma) - \phi(t, \sigma + z)].
\end{align*}
\]

If the linear system is SSD\([-R, S^T, -Q]\), then the origin is stable for every \( D(Q, S, R) \) for LTI systems [Moreno, 2001, Rocha-Cózatl and Moreno, 2004], that can be expressed as a matrix inequality (MI) (12).

**Theorem 1.** [Rocha-Cózatl and Moreno, 2011]

If there exist constant matrices \( P = P^T > 0 \), \( L, N, S \) (of full row rank) and a constant \( \epsilon > 0 \), such that the MI

\[
\begin{bmatrix}
P^T & PG & PB \\
G^T P & 0 & 0 \\
B^T P & 0 & 0
\end{bmatrix}
\begin{bmatrix}
H_{N}^T & R H_{N} & H_{S}^T & S^T \end{bmatrix}
\begin{bmatrix}
H_{S} & -Q & 0 & 0
\end{bmatrix}
\leq 0,
\]

with \( P^* = P(A + LC) + (A + LC)^T P + \epsilon I \) and \( H N = H + NC \), is satisfied, then

1. There exist constant matrices \( L, N, S \) (of full row rank) such that the observer error dynamics \( \Sigma_{e}^{\text{obs}} \) (10) is SSD\([0, S^T, 0]\).
2. Both conditions for the observer error dynamics \( \Sigma_{e}^{\text{obs}} \) (10) without injection term (i.e. \( L = 0 \), \( N = 0 \)) are satisfied:
   a) It is minimum phase and
   b) It fulfills the relative degree condition
   \[
   \text{rank}(CB) = \text{rank}(B) = q = \dim(w).
   \]
3. There exists an UIO for \( \Sigma \) (8).

The proof was presented in [Rocha-Cózatl and Moreno, 2011].

**Remark 2:** The MI (12) is nonlinear in the design parameters but if one of the additional degrees of freedom (DOFs) is fixed, e.g. \( N = N_{0} = 0 \), it becomes an LMI in \( P, PL, \epsilon \) and \( S \) that can be solved efficiently [Boyd et al., 1994]. The existence of a solution for the inequality is only a sufficient condition for the existence of an UIO, and there is no guaranteed method to find a value for \( N \) if it exists.

### 3. OBSERVER DESIGN FOR NETWORKS

In this section the method of dissipativity-based observer design for complex networks is presented. The fundamental idea is to bring the network dynamics to the form \( \Sigma \) (8) by dealing with the interconnections as unknown inputs, such that the dissipativity-based UIO presented in Sec. 2.2 can be applied. The observer error dynamics form a Lure system with only one nonlinearity in the feedback path which is coupled to the unmeasured states of the plant. By characterizing the nonlinearity in terms of dissipativity, a sufficient existence condition for an UIO can be stated in form of a Matrix Inequality (MI) (Sec. 2.2). If one of the additional DOFs is fixed, an LMI is obtained that ca be solved efficiently using standard numerical methods [Boyd et al., 1994]. In the following, the procedure is presented in detail and the necessary condition for the transformation to the UIO form and sufficient conditions for the existence of an UIO are stated.

Recalling the complex network dynamics \( N \) (1)

\[
\begin{align*}
\dot{x}_{i} &= A_{i} x_{i} + G_{i} \phi(t, x_{i}) + \Phi_{i}(t, x), \\
y_{i} &= C_{i} x_{i}, \\
\sigma_{i} &= H_{i} x_{i},
\end{align*}
\]

the unknown interconnection \( \Phi_{i}(t, x) \) can be replaced by \( B_{i} w_{i} \) with unknown input \( w_{i} \) and \( B_{i} \) containing the information how, i.e. in which channels, the unknown input enters the dynamics, and is selected such that

\[
R(B_{i}) \supseteq \text{span}\{\Phi_{i}(t, x), \forall x, t\},
\]

where \( R(B_{i}) \) denotes the range of the matrix \( B_{i} \). There exist solutions for the system if \( w_{i} \) is smooth. Since \( R(B_{i}) \supseteq \text{span}\{\Phi_{i}\} \), the solutions of system (16) contain the solutions of \( N \) (1).

After this inclusion, the dynamics of the single agents can be considered decoupled including a disturbance by the interconnected environment. In the dynamics of the decoupled agents, the nonlinearity \( G_{i} \phi_{i}(t, x_{i}) \) depends in general on the whole state \( x_{i} \). It can be split up in a part \( \bar{\psi}_{i}(t, y_{i}) \) that depends on the output of the measured states \( y_{i} \) and another one \( \psi_{i}(t, \sigma_{i}) \) that depends on the unmeasured states \( \sigma_{i} \). The nonlinear term \( \bar{\psi}_{i}(t, y_{i}) \) can be completely compensated (in the error dynamics) by adding its copy to the observer dynamics. The nonlinear terms in the measured channels can be neglected by considering them as part of the unknown input. By this transformation we finally obtain the form \( \Sigma \) (8) (without input \( u_{i} = 0 \))

\[
\begin{align*}
\dot{x}_{i} &= A_{i} x_{i} + G_{i} \bar{\psi}_{i}(t, \sigma_{i}) + \bar{\psi}_{i}(t, y_{i}) - B_{i} w_{i}, \\
x_{i}(0) &= x_{i,0}, \\
y_{i} &= C_{i} x_{i}, \\
\sigma_{i} &= H_{i} x_{i},
\end{align*}
\]

(16)

It is critical how the unknown inputs enter the dynamics and which states are measured for the existence of an UIO. \( B_{i} \) and \( C_{i} \) have to satisfy the matchability condition (13)
rank\{C_iB_i\} = rank\{B_i\} = q_i = dim(w_i),
which is a necessary assumption on the relative degree of
the unknown input. It is obvious that this condition can
only be satisfied if the number of outputs is greater or
equal the number of unknown input.

Consider the observer error dynamics \(\Sigma_{\text{obs}}^{\text{obs}} (10)\)
\[\dot{e}_i = A_{Li} e_i + C_i v_i - B_i w_i, \quad e_i(0) = e_i,0, \]
\[z_i = H_{Ni} e_i, \quad \dot{y}_i = C_i e_i, \]
\[v_i = -\phi_i(t, z_i, \sigma_i), \]
to characterize the nonlinearity \(\phi_i(t, z_i, \sigma_i)\) in terms of
 dissipativity. If the nonlinearity can be characterized dissipative
to a quadratic supply rate \(D(Q, S, R)\), e.g. by applying
and transforming classical sector conditions \([K_1, K_2]\),
the existence of an UIO can be checked by means of MI
(12). The result can be summarized as in the following
Theorem 2 which is a direct consequence of Theorem 1.

**Theorem 2.**
If \(B_i\) is chosen such that \(\mathcal{R}(B_i) \supseteq \text{span}\{\Phi_i(t, x, \forall x, t)\}\)
and satisfies rank\{C_iB_i\} = rank\{B_i\} = q_i = dim(w_i),
and there exist constant matrices \(P_i = P_i^T > 0, L_i, N_i, S_i\) (of
full row rank) and a constant \(\epsilon_i > 0\), such that the MI
(12)
\[
\begin{bmatrix}
P_i^T & P_i G_i & P_i B_i \\
C_i^T \bar{P} & 0 & 0 \\
0 & -H_{Ni} R_i H_{Ni} & H_{Ni}^T S_i^T C_i^T S_i \\
S_i H_{Ni} & -Q_i & 0 \\
S_i C_i & 0 & 0 \\
\end{bmatrix} \leq 0, 
\]
with \(P_i = P_i(A_i + L_i C_i) + (A_i + L_i C_i) P_i^T + \epsilon_i I\), is
satisfied \(\forall i = 1, \ldots, N\), then the observer \(\Omega (9)\) asymptotically
converges to the actual state of network \(N^T (1)\).

MI (12) contains the arguments \(P_i, L_i, \epsilon_i, N_i\) and \(S_i\),
besides the system parameters in matrices \(A_i, B_i, C_i, G_i\)
and \(H_i\), and information about the nonlinearity \(Q_i, S_i, R_i\).
The inequality is nonlinear in the entries \(P_i A_{Li} + A_{Li}^T P_i + \epsilon_i I = P_i A_i + P_i L_i C_i + A_i^T P_i + C_i^T L_i^T P_i + \epsilon_i I\)
and \(-H_{Ni} R_i H_{Ni} = -(H_i + N_i C_i)^T R_i (H_i + N_i C_i)\).
By fixing one of the additional DOFs, e.g. \(N_i = N_{i,0} = 0\)
(and replacing the product \(P_i\) times \(L_i\) by a new variable
\(P_{Li}\)), an LMI is obtained that can be solved efficiently
[Boyd et al., 1994], for example in MATLAB with the the
optimization toolbox YALMIP [Löfberg, 2004].

**Notes on implementation:** If an objective function is
provided to the solver, it tries to optimize its value subject to
the provided constraints. Since the UIO design problem is
just a feasibility problem \(L(x) < R(x) = 0\) (and no
objective function is provided), the solver tries to minimize
\(t\) and maximize the gap of inequality \(L(x) < t + I + R(x)\)
to obtain a value. Since the matrix has to be negative
semidefinite, the value \(t\) converges numerically to zero for
a feasible solution (and the solver gives a warning about
the possibility of marginal infeasibility). Furthermore, it
is possible to fix more parameters (sometimes by guessing), e.g. fix the Lyapunov matrix \(P_i\) to a diagonal
structure to reduce the number of parameters and speed up
the computation significantly, or to use the identity
matrix. The parameter \(\epsilon_i\) (in combination with \(P_i\)) con-
tains information about the rate of convergence. It is also
advisable to avoid very large observer gains \(L_i\) containing
the inverse of \(P_i\). The DOFs can be used by the designer
for optimization, but it is difficult to give necessary conditions
for inequality (12) to be solvable (besides the conditions
required of other methods that are generalized) and needs
further studies.

**Remark 3:** Compared to the very restrictive conditions for
exact error linearization that can only be applied to a very
small class of systems, the approximate error linearization
using dissipativity used in this approach can deal with a
larger class of systems [Moreno, 2005]. As mentioned above
it is difficult and needs further studies to give conditions
under which inequality (12) is solvable. But since the
proposal is a generalization of other known methods like the
High-Gain Observer (HGO), the conditions required by
these methods provide a characterization [Rocha-Cózatl
and Moreno, 2011]. The existence of an convergent ob-
server depends on two properties: (i) the input-output
(relative degree) structure between unknown inputs and
measured outputs, and (ii) the shape of the nonlinearities
determining a sector condition.

**Remark 4:** Compared to the approach of [Menon and
Edwards, 2011], that applies a Sliding Mode Observer
(SMO) to deal with the nonlinearities as unknown inputs,
the method proposed in this paper can deal with a wider
class of systems because the nonlinearities can explicitly
be taken into account. Furthermore, by considering the
interconnections as unknown input, the approach can deal
with arbitrary complex interconnections. They could be
nonlinear and time-varying, and thereby also include the
case of switching topologies. The parameters or the whole
function of the interconnection or the structure of the
network can be unknown as it can reasonably be the case
for large and complex real-world networks like biological
networks, social networks, or the internet.

This approach raises the question of applicability in the
case that some information about the interconnections,
i.e. the form of the interconnection with uncertain edge
weights, or only measurements in some of the nodes are
available. While the rate of convergence of the UIO is
restricted by the zero-dynamics of the observer error, in
the other extreme of full information about the intercon-
nections the network dynamics could be fully observable,
and thereby arbitrary fast state estimation by an observer
like the Luenberger is possible. The possibility to do this
depends on the specific network dynamics in consideration
and has to be analyzed for the specific example.

4. EPIDEMICS MONITORING

To illustrate the proposed network observer, we want to
monitor the spread of a virus in a network of intercon-
ected systems with the states of susceptibility (S), in-
festation (I) and quarantine (Q) considering the SIQ-model
from [Bernal J. et al., 2013]
\[
\begin{align*}
\dot{p}_i &= -\tau_i p_i + (1 - p_i - q_i)[1 - \zeta_i(p)], \\
\dot{q}_i &= \tau_i p_i - [1 - \mu_i(q_i)]q_i,
\end{align*}
\]

(17)
where $p_i$ and $q_i$ denote the probabilities of agent $i$ to be infected or in quarantine, respectively. The transition probability from state (I) to (Q) is a constant parameter $\tau_i$, $\gamma_i(p) = \prod_{j=1}^{N} (1 - r_{ij}(t)) p_j(t)$ is the probability of not becoming infected in one time unit that depends on the connection to the neighbors $r_{ij}(t)$, their infection states $p_j(t)$ and the probability of infection during a single contact $\beta$. In this set-up the transition probability from (Q) to (S) $\mu_i(q_i) = \frac{k_{0,i}}{q_i - k_{0,i} + k_{2,i}}$, $k_{0,i}, k_{1,i}, k_{2,i} > 0$, $k_{2,i} > k_{1,i}$ is represented by a nonlinearity.

If it is assumed that the connections $r_{ij}(t)$ are time-varying and cannot be known for all time instances $t$, or if the structure of the network is unknown, the above model (17) can be written alternatively as

$$\dot{p}_i = -(1 + \tau_i)p_i - q_i + w_i, \quad \dot{q}_i = \tau_i p_i - \varphi_i(q_i),$$

with unknown input $w_i = 1 - (1 - p_i - q_i)\gamma_i(p) \in [0; 1]$ and $\varphi_i(q) = [1 - \mu_i(q_i)]q_i$.

Since the unknown input enters in the state $p_i$ measuring all values $p_i$, i.e. $y_i = p_i, i = 1, \ldots, N$, satisfies the necessary relative degree condition (13). Applying the proposed dissipativity-based UIO $\Omega$ (9) with $\gamma_i = 0, \forall i$, where $\tilde{p}_i$ and $\tilde{q}_i$ denote the observer states, yields dynamics of the errors $e_{p,i} = \tilde{p}_i - p_i$ and $e_{q,i} = \tilde{q}_i - q_i$,

$$\begin{bmatrix} e_{p,i} \\ e_{q,i} \end{bmatrix} = \begin{bmatrix} -(1 + \tau_i) + L_{1,i} & -1 \\ \tau_i + L_{2,i} & 0 \end{bmatrix} \begin{bmatrix} e_{p,i} \\ e_{q,i} \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} v_i + \begin{bmatrix} 1 \\ 0 \end{bmatrix} w_i,$$

$$v_i = -[\varphi(q_i) - \varphi(q_i + e_{q,i})].$$

Since the states $p_i$ are measured, i.e. $\hat{p}_i \equiv y_i \equiv p_i$ and $e_{p,i} \equiv 0$, the system (19) is minimum-phase and the so-called reduced-order observer converges asymptotically (Fig. 3) if the origin of the error dynamics

$$\dot{e}_{q,i} = -[\varphi(q_i) + e_{q,i} - \varphi(q_i)]$$

is asymptotically stable. This is the case if $\varphi$ is strictly increasing, e.g.

$$k_{2,i} > k_{1,i}^2 + k_{0,i}.$$

If the measured states $p_i$ shall also be estimated by the so-called full-order observer, e.g. to reconstruct the unknown input $w_i$, the observer gain has to satisfy $L_{1,i} < 1 + \tau_i$ in order to converge. The zero-dynamics of the error (20) can be decoupled from the unknown input by choosing $L_{2,i} = -\tau_i$ in (19) and than equal the dynamics of the reduced-order observer (20). For a non-vanishing unknown input or persistently acting disturbance, i.e. in the endemic case, the state estimate only converges to a tube around the real state of the plant (Fig. 2) as can be seen in the steady state of the error dynamics:

$$\dot{e}_{p,i} = -(1 - L_{1,i})e_{p,i} - e_{q,i} + w_i = 0$$

$$\Rightarrow e_{p,i} = \frac{1}{1 + \tau_i - L_{1,i}}(w_i - e_{q,i})^1.$$

This area can be made arbitrary small by increasing the absolute value of the observer gain $L_{1,i} < < 0$.

The observer is simulated for a scale-free network of $N = 500$ nodes (Fig. 1). In Fig. 2 the norm of the estimates and the true values of the states $p = (p_1, ..., p_N)$ are depicted for the endemic case with uniformly distributed random $\tau_i \in [0.1; 0.3]$, $\beta = 0.5$ and for two proportional observers with the gains $L_{1,i} = -1$ and $L_{1,i} = -10$, $\forall i$, respectively. The remaining offset against the true value becomes smaller with a larger absolute value of the observer gain. The proportional-integral observer with $L_{1,i} = -1$ and $L_{1,i} = 0$, $\forall i$, can compensate this offset. The estimates of the states $q = (q_1, ..., q_N)$ converge asymptotically to the real value with the same behavior for all observers (Fig. 2) because this part of the error dynamics is decoupled by choosing $L_{2,i} = -\tau_i$ and asymptotically stable for all $k_{0,i}$, $k_{1,i}$, $k_{2,i}$ chosen from a uniform distribution that satisfies Eq. (21).

**Fig. 1.** Force-directed layout of scale-free network with $N = 500$ nodes.

**Fig. 2.** Full-order observer estimates in state $p$

**Fig. 3.** Reduced-order observer estimates in state $q$

Considering an unknown input the output has to be measured in every node and the rate of convergence
5. CONCLUSION AND OUTLOOK

In this paper a state observer design method for complex networks dynamics based on dissipativity was developed and presented. The proposed approach was applied to monitor an epidemic in a complex network based on an SIQ-model. The proposed full-order observer form was extended to converge under persistently acting disturbances. The proposed network state observer can be applied to a wide class of systems. The network agents can have nonlinear dynamics and the form of the interconnection can be arbitrary complex, i.e. nonlinear, time-varying, time-switching or even unknown if the topology of the network is unknown. As long as the interconnections satisfy the necessary rank condition on the relation in which states they enter the dynamics of the agents and which states are measured, the network dynamics can be transformed to the UIO form. Compared to a recent approach of [Menon and Edwards, 2011] that applies an SMO to a network with linear interconnections to treat the nonlinearities as disturbances, the proposed dissipativity-based approach can deal with a wider class of systems since the nonlinearity can be explicitly taken into account. Compared to the SMO the proposed observer can deal with unbounded unknown inputs and the design simplifies to solving an LMI while it can be difficult to find a sufficiently large observer gain for the SMO. Furthermore, in contrast to the SMO the proposed UIO can deal with unbounded unknown inputs. A full characterization of the class of systems requires further studies although it is characterized as the generalization of other methods like the High-Gain Observer (HGO). For the transformed system a sufficient existence condition for an UIO is presented in terms of an LMI that can be solved efficiently and yields the observer parameters.

The approach is illustrated for the example of monitoring an epidemic in a complex network based on a nonlinear SIQ-model. A reduced-order observer is obtained that converges asymptotically if the dynamics are detectable. The full-order observer is extended by an integral component to converge under a non-vanishing unknown input in the endemic case.

Aspects which should be analyzed in future studies are:

- the detectability/observability-analysis w.r.t. the sensor locations and the level of information about the interconnections, i.e. parametric uncertainties;
- the characterization of the class of systems and the optimization of the additional DOFs.

ACKNOWLEDGEMENTS

The authors gratefully acknowledge the financial support from the Fondo de Colaboración del II-FI, UNAM, IISGBAS-144-2012. In particular, P. S. thanks the German Academic Exchange Service (DAAD) for the travel funds granted.

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