Graph-Theoretical Methods for Identifiability Analysis and Synthesis in Dynamic Networks

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The 2021 European Control Conference (Virtual Conference)





Shengling Shi

Paul Van den Hof

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Identifiability in Dynamic Networks



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Outline

Problem Setting

Vertex-Disjoint Paths

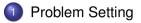
Disconnecting Set

- Generic Identifiability Analysis for Single Module
- Excitation Allocation for Single Module Identifiability

Pseudotree Covering

- Generic Identifiability Analysis for Full Network
- Excitation Allocation For Full Network Identifiability

Conclusions



- 2) Vertex-Disjoint Paths
- 3 Disconnecting Set
 - Generic Identifiability Analysis for Single Module
 - Excitation Allocation for Single Module Identifiability

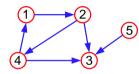
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Graph Theory

A graph $\mathcal{G} = (\mathcal{V}, \mathcal{E})$, with node set $\mathcal{V} = \{1, 2, \cdots, L\}$, and edge set $\mathcal{E} \subseteq \mathcal{V} \times \mathcal{V}$



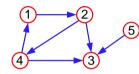
$$\begin{aligned} \mathcal{V} &= \{1, 2, 3, 4, 5\} \\ \mathcal{E} &= \{(1, 2), (2, 3), (2, 4), (4, 1), (4, 3), (5, 3)\} \end{aligned}$$

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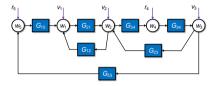
Terminologies:

- \mathcal{N}_k^- : in-neighbors of k, e.g., $\mathcal{N}_3^- = \{2, 4, 5\}$ \mathcal{N}_k^+ : out-neighbors of k, e.g., $\mathcal{N}_2^+ = \{3, 4\}$
- source: a node without in-neighbors, e.g., 5; sink: a node without out-neighbors, e.g., 3;
- path: a sequence of nodes where each node appears at most once e.g., 1 → 2 → 4 → 3 (a single node can also be viewed as a path)

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Graph Representation of Dynamic Networks

Consider a dynamic network $w(t) = G(q, \theta)w(t) + Rr(t) + H(q, \theta)e(t)^{1}$



Dynamic network with process noises v_1 and v_2 correlated

$$R = \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}, H(\theta) = \begin{bmatrix} H_{11}(\theta) & H_{12}(\theta) & 0 \\ H_{21}(\theta) & H_{22}(\theta) & 0 \\ 0 & 0 & H_{33}(\theta) \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

¹In this talk, all the modules in G(q) are parameterized

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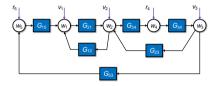
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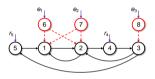
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Extended graph \mathcal{G} : dashed edges indicate the noise corelation strucutre

$$\begin{split} G_{ji} &\neq 0 \Rightarrow (i,j) \in \mathcal{G} \\ H_{i,k} &\neq 0 \Rightarrow (i,k+L) \in \mathcal{G} \\ \mathcal{R} &= \{4,5,6,7,8\} : \text{excited nodes} \end{split}$$

¹In this talk, all the modules in G(q) are parameterized

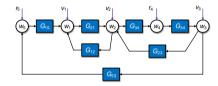
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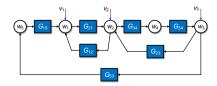
Problems

Analysis problem: generic identifiability condition



Under what conditions (i.e., the number and locations of external excitation signals), \mathcal{M} is generically identifiable?

Synthesis problem: allocation of excitation signals



Given a network without external excitation signals, where to allocate excitation signals to achieve generic identifiability?

Problem Setting

Vertex-Disjoint Paths

- 3 Disconnecting Set
 - Generic Identifiability Analysis for Single Module
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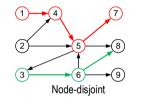
4 Pseudotree Covering

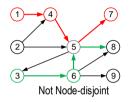
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Vertex-Disjoint Paths

• Two paths in a graph G are vertex-disjoint if they do not share any common node.





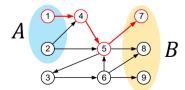
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Vertex-Disjoint Paths

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• $b_{\mathcal{A}\to\mathcal{B}}$: the maximum number of vertex-disjoint paths from node set \mathcal{A} to node set \mathcal{B}



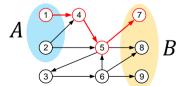
$$\mathcal{A} = \{1, 2\}, \ \mathcal{B} = \{7, 8, 9\}$$
$$\Rightarrow b_{\mathcal{A} \to \mathcal{B}} = 1$$

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The largest set of vertex-disjoint paths from \mathcal{A} to \mathcal{B} is not unique!

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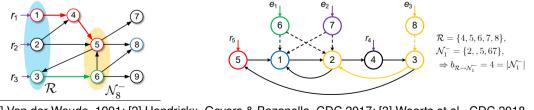
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Path-Based Condition

Let $\mathcal{R}\subseteq \mathcal{V}$ be the set of excited nodes, and all the nodes in \mathcal{V} are measured.

Theorem (Path-based condition)

The transfer functions from \mathcal{N}_j^- to j, i.e. G_{j,\mathcal{N}_j^-} are generically identifiable if and only if there are $|\mathcal{N}_j^-|$ node disjoint paths from \mathcal{R} to \mathcal{N}_j^- . The model set \mathcal{M} is generically identifiable, if the above condition holds for all $i \in \mathcal{V}$.



2[1] Van der Woude, 1991; [2] Hendrickx, Gevers & Bazanella, CDC 2017; [3] Weerts et al., CDC 2018 🗠 🧠

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Problem Setting

2) Vertex-Disjoint Paths

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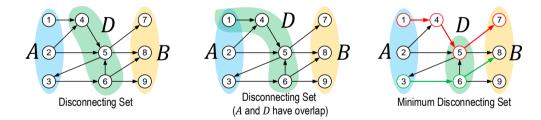
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Conclusions

Disconnecting Set

- In G, a set of nodes D is a disconnecting set from A to B, if removing D leads to no paths from A to B. (D may share common vertices in the sets A and B.)
- \mathcal{D} is a **minimum disconnecting set** from \mathcal{A} to \mathcal{B} if $|\mathcal{D}|$ is minimum

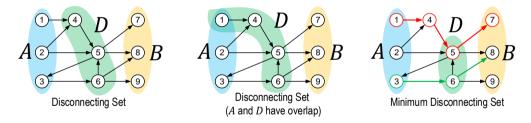


³Schrijver 2003

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- Menger's theorem: $|\mathcal{D}| = b_{\mathcal{X} \to \mathcal{Y}}$
 - \mathcal{D} : a minimum disconnecting set from \mathcal{A} to \mathcal{B}
 - $b_{\mathcal{X} \to \mathcal{Y}}$: the maximum number of vertex-disjoint paths from \mathcal{A} to \mathcal{B} .

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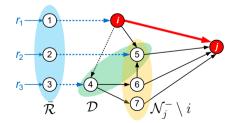
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A Disconnecting Set Condition (Single Module)

Let $\mathcal{R}\subseteq \mathcal{V}$ be the set of excited nodes, and all the nodes in \mathcal{V} are measured.

Theorem (Disconnecting set condition)

A single module G_{ji} is generically identifiable if and only if for some $\overline{\mathcal{R}} \subseteq \mathcal{R}$, there is a disconnecting set \mathcal{D} from $i \cup \overline{\mathcal{R}}$ to the other in-neighbors of j (i.e. $\mathcal{N}_j^- \setminus i$) such that $b_{\overline{\mathcal{R}} \to \mathcal{D} \cup i} = |\mathcal{D}| + 1$



$$\begin{split} \bar{\mathcal{R}} &= \{1, 2, 3\}, \ \mathcal{N}_{j}^{-} \setminus i = \{5, 6, 7\}, \\ \mathcal{D} &= \{4, 5\} \\ \Rightarrow b_{\bar{\mathcal{R}} \to \mathcal{D} \cup i} = b_{\{1, 2, 3\} \to \{4, 5, i\}} = |\mathcal{D}| + 1 = 3 \end{split}$$

 G_{ji} is generic identifiable!

⁴[1] Shi et al., IFAC-PapersOnLine 2020; [2] Shi et al., arXiv:2008.01495

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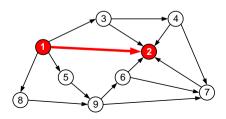
Allocation of Excitation Signals

Problem

How to allocate a minimum number of excitation signals for G_{ii} to be generic identifiable?

The disconnecting set result leads to a simple synthesis procedure:

- Step 1: Find a minimum disconnecting set \mathcal{D} from \mathcal{N}_i^+ to $\mathcal{N}_i^- \setminus i$.
- Step 2: Assign independent external signals at \mathcal{D} and *i*.



Target module: G₂₁

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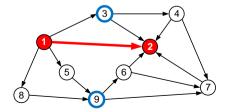
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Target module: G₂₁

- Observe that $\mathcal{N}_1^+ = \{2, 3, 5, 8\},\ \mathcal{N}_2^- \setminus \{1\} = \{3, 4, 6, 7\}$
- Find a minimum disconnecting set from N₁⁺ to N₂⁻ \ {1}: D = {3,9}

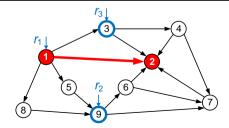
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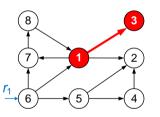
- Observe that $\mathcal{N}_1^+ = \{2, 3, 5, 8\},\ \mathcal{N}_2^- \setminus \{1\} = \{3, 4, 6, 7\}$
- Find a minimum disconnecting set from \mathcal{N}_1^+ to $\mathcal{N}_2^- \setminus \{1\}$: $\mathcal{D} = \{3,9\}$
- Excite \mathcal{D} and node 1

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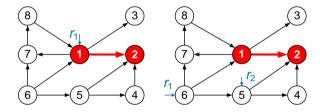
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Allocation of Excitation Signals - Special Cases

Find a disconnecting set \mathcal{D} from $i \cup \overline{\mathcal{R}}$ to $\mathcal{N}_j^- \setminus i$ such that $b_{\overline{\mathcal{R}} \to \mathcal{D} \cup i} = |\mathcal{D}| + 1$ holds for some excited nodes $\overline{\mathcal{R}}$.



Case 1: $\mathcal{N}_{j}^{-} \setminus i = \emptyset$, i.e. *i* is the only in-neighbor of *j* $\mathcal{D} = \emptyset$, then $b_{\bar{\mathcal{R}} \to i} = 1$. Excite any node that has a path to *i*



Case 2: there is no path from *i* to $\mathcal{N}_i^- \setminus i$

- (1) Excite node i, $\mathcal{D} = \emptyset$, and $b_{\bar{\mathcal{R}} \to i} = 1$.
- (2) Excite any node *k* having a path to *i* and

If *k* has a path to $\mathcal{N}_{j}^{-} \setminus i$, then excite a disconnecting set \mathcal{D} from \mathcal{N}_{k}^{+} to $\mathcal{N}_{i}^{-} \setminus i$

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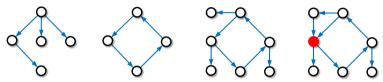
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Conclusions

Pseudotrees

A connected directed graph *T* is called a (directed) pseudotree if |*N*[−]_i| ≤ 1, for every node *i* in *T*.

(including directed tree, directed cycle, or directed cycle with out-going branches)

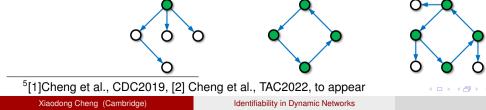


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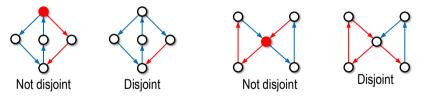
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Roots: nodes having directed paths to all nodes in the pseudotree



Disjoint Pseudotrees

- A set of pseudotrees are called disjoint if
 - The pseudotrees do not share common edges
 - All the edges leaving from the same node are in the same pseudotree



Any directed network can be decomposed into a set of disjoint pseudotrees

⁵[1]Cheng et al., CDC2019, [2] Cheng et al., TAC2022, to appear

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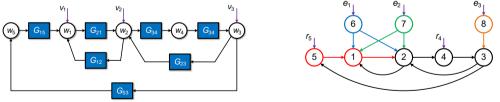
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A Pseudotree Covering Condition (Full Network)

Theorem (Pseudo-tree covering condition)

A network model set \mathcal{M} is generically identifiable if

- there are a set of disjoint pseduotrees covering all the edges of G, and
- and at least one of the roots in each pseudotree is an excited node.



Generically identifiable!

⁵[1]Cheng et al., CDC2019, [2] Cheng et al., TAC2022, to appear

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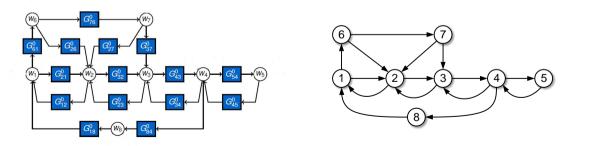
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Excitation Allocation in a Full Network

Procedure to allocate a minimum number of excitation signals:

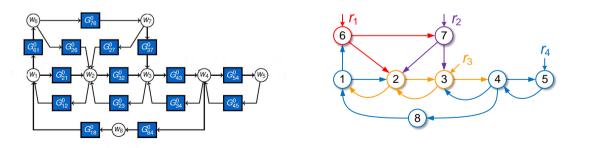
- Step 1: Find a minimum number of disjoint pseudotrees that cover all the edges.
- Step 2: Assign an independent excitation signal at a root of each pseudotree.
- Step 3: Remove redundant excitation signals if generic identifiability remains.



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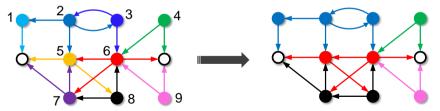
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Algorithm Steps:

- Partition G into a set of minimal pseudotree. A minimal pseudotree contains one root and all the edges from it to its out-neighbors.
- Iteratively merge two pseudotrees if they are mergeable.
 \$\mathcal{T}_i\$ is mergeable to \$\mathcal{T}_j\$ if their union remains a pseudotree, and the roots of \$\mathcal{T}_j\$ have paths to every node in \$\mathcal{T}_i\$. (e.g., \$\mathcal{T}_1\$ is mergeable to \$\mathcal{T}_2\$, but not vise versa.)



⁶Any directed network can be covered by a set of disjoint minimal pseudotrees.

Mergeability

• Define the set $\mathbb{M} := \{1, \emptyset, 0\}$ with **operation rule** on \mathbb{M} :

 $1\odot 1=1,\ 1\odot 0=0,\ 1\odot \varnothing=1,\ 0\odot 0=0,\ \varnothing\odot 0=0,\ \varnothing\odot \varnothing=\varnothing.$

• Mergeability matrix \mathcal{M} :

$$\mathcal{M}_{ij} = egin{cases} 1 & ext{if } \mathcal{T}_i ext{ is mergeable to } \mathcal{T}_j; \ arnothing & ext{if } \mathcal{T}_i ext{ and } \mathcal{T}_j ext{ do not share nodes}; \ 0 & ext{otherwise.} \end{cases}$$

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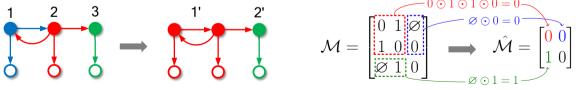
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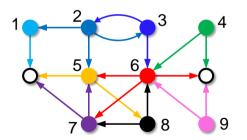
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Algebraic operations on the matrix correspond to the merging in the graph!

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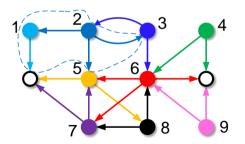
- **Procedure**: find an entry $\mathcal{M}_{ij} = 1$, and merge the *i*-th and *j*-th columns and rows
- **Policy**: First select $\mathcal{M}_{ij} = 1$ when row *i* has less "1" but more " \varnothing "
- Stop: if there is no "1" entry in \mathcal{M}



T_1	\mathcal{T}_2	\mathcal{T}_3	\mathcal{T}_4	\mathcal{T}_5	T_6	T_7	T_8	\mathcal{T}_9	
$(^{0})$	(1)	Ø	Ø	0	Ø	0	Ø	Ø	T_1
0	0	1	Ø	0	0	0		Ø	
Ø	1				0	Ø	0	0	T_3
Ø	Ø	0	0	Ø	0	Ø	0	0	
0	1	Ø	Ø	0	1	0	0	Ø	T_5
Ø	0	1	0	0	0	0			T_6
0	0	Ø	Ø	0	0	0	1		T_7
Ø	Ø	0	0	1	0	0	0	0	T_8
١ø	Ø	0	0		0	Ø	0	0/	T_9

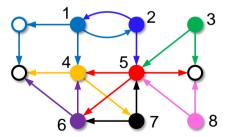
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- **Procedure**: find an entry $\mathcal{M}_{ij} = 1$, and merge the *i*-th and *j*-th columns and rows
- **Policy**: First select $\mathcal{M}_{ij} = 1$ when row *i* has less "1" but more " \varnothing "
- Stop: if there is no "1" entry in \mathcal{M}



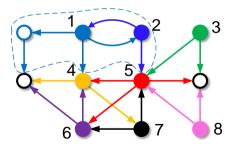
	\mathcal{T}_1	T_2	T_3				T_7	T_8	\mathcal{T}_9	
/	0		Ø	Ø	0	Ø	0	Ø	Ø	T_1
l	0	0	1	Ø	0	0	0	Ø	Ø	T_2
l	Ø	1	0	0	Ø	0	Ø	0	0	T_3
l	Ø	Ø	0	0	Ø	0	Ø	0	0	\mathcal{T}_4
l	0	1	Ø	Ø	0	1	0	0		T_5
l	Ø	0	1	0	0	0	0	0		T_6
l	0	0	Ø	Ø	0	0	0	1	Ø	T_7
l	Ø	Ø	0	0	1	0	0	0	0	T_8
١	Ø	Ø	0	0	Ø	0	Ø	0	0/	T_9

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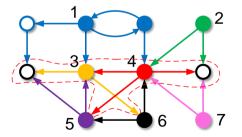
\mathcal{T}_1	T_2	\mathcal{T}_3	\mathcal{T}_4	\mathcal{T}_5	T_6	T_7	T_8	
$(^{0})$	(1)	Ø	0	0	0	Ø	Ø١	T_1
1	0	0	Ø	0	Ø	0	0	T_2
Ø	0	0	Ø	0	Ø	0	0	\mathcal{T}_3
0	Ø	Ø	0	1	0	0	Ø	T_4
0	1	0	0	0	0	0	0	\mathcal{T}_5
0	Ø	Ø	0	0	0	1	Ø	T_6
Ø	0	0	1	0	0	0	0	T_7
\ø	0	0	Ø	0	Ø	0	$ \begin{array}{c} $	T_8

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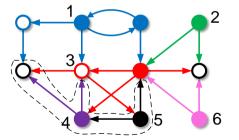
	\mathcal{T}_1	\mathcal{T}_2						T_8	
/	0	(1)	Ø	0	0	0	Ø	$\left \begin{array}{c} \varnothing \\ 0 \end{array} \right $	T_1
l	1	0	0	Ø	0	Ø	0	0	T_2
	Ø	0	0	Ø	0	Ø	0	0	T_3
l	0	Ø	Ø	0	1	0	0	Ø	T_4
	0	1	0	0	0	0	0	0	T_5
	0	Ø	Ø	0	0	0	1	Ø	T_6
l	Ø	0	0	1	0	0	0	0	T_7
1	Ø	0	0	Ø	0	Ø	0	0/	T_8

- **Procedure**: find an entry $\mathcal{M}_{ij} = 1$, and merge the *i*-th and *j*-th columns and rows
- **Policy**: First select $\mathcal{M}_{ij} = 1$ when row *i* has less "1" but more " \varnothing "
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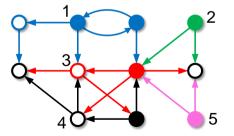
\mathcal{T}_1					T_6		
0	0	0	0	0	0	0 \	\mathcal{T}_1
0	0	Ø	0	Ø	0	$\begin{pmatrix} 0\\ 0 \end{pmatrix}$	T_2
0	Ø	0	(1)	0	0	Ø	T_3
0	0	0	0	0	0	0	\mathcal{T}_4
0	Ø	0	0	0	1	Ø	\mathcal{T}_5
0	0	1	0	0		0	T_6
0 /	0	Ø	0	Ø	0	$\left(\begin{array}{c} \varnothing \\ 0 \\ 0 \end{array} \right)$	T_7

- **Procedure**: find an entry $\mathcal{M}_{ij} = 1$, and merge the *i*-th and *j*-th columns and rows
- **Policy**: First select $\mathcal{M}_{ij} = 1$ when row *i* has less "1" but more " \varnothing "
- Stop: if there is no "1" entry in \mathcal{M}



\mathcal{T}_1	T_2	\mathcal{T}_3	\mathcal{T}_4	T_5		
$(^{0})$	0	0	0	0	0	T_1
0	0	0	Ø	0	0	T_2
0	0	0	0	0	0	T_3
0	Ø	0	0 0	(1)	Ø	T_4
0	0	0		0	0	T_5
$\int 0$	0	0	Ø	0	0/	$egin{array}{c} T_2 \ T_3 \ T_4 \ T_5 \ T_6 \end{array}$

- **Procedure**: find an entry $\mathcal{M}_{ij} = 1$, and merge the *i*-th and *j*-th columns and rows
- **Policy**: First select $M_{ij} = 1$ when row *i* has less "1" but more " \varnothing "
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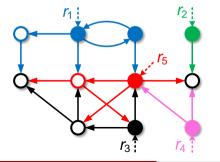


\mathcal{T}_1	\mathcal{T}_2	T_3	T_4	T_5	
0	0	0	0	0	T_1
0	0	0	0	0	T_2
0	0	0	0	0	\mathcal{T}_3
0	0	0 0 0 0	0	0	T_4
$\setminus 0$	0	0	0	$ \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} $	T_5

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Excitation Allocation Based on Pseudotrees Covering

- Excite a root in every pseudotree
- Provide the second s
 - r_k is redundant, if the network remains generic identifiability after removing r_k .
 - Only check T_k using the generic identifiability conditions based on vertex-disjoint paths



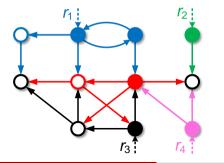
After removing r_5 , the nodes in the red pseudotree satisfy the path-based condition

 \Rightarrow r_5 is redundant and thus can be removed

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Excitation Allocation Based on Pseudotrees Covering

- Excite a root in every pseudotree
- Provide the second s
 - r_k is redundant, if the network remains generic identifiability after removing r_k .
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Generic identifiability with 4 excitations!

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Problem Setting

- 2) Vertex-Disjoint Paths
- 3 Disconnecting Set
 - Generic Identifiability Analysis for Single Module
 - Excitation Allocation for Single Module Identifiability

4 Pseudotree Covering

- Generic Identifiability Analysis for Full Network
- Excitation Allocation For Full Network Identifiability

5 Conclusions

Conclusions

- Graph-theoretical analysis for identifiability of dynamic network
 - (1) vertex-disjoint paths; (2) disconnecting sets; (3) disjoint pseudotree covering
- **Signal allocation** for generic identifiability: *minimum disconnecting set* (single module), *pseudotree merging algorithm* (full network)

Relevant works and generalizations

- Identifiability for more general model sets: correlated noises, non-parameterized (fixed) or switching modules [1], [2], [3]
- Identifiability results for dynamic networks in the setting of partial excitation and partial measurement [2], [4], [5]
- Conditions for global identifiability [6] and local generic identifiability [7]

¹[1] Cheng et al., TAC2022; [2] Shi et al., arXiv:2008.01495; [3] Dreef et al. SYSID 2021 [4] Bazanella, CDC 2019; [5] Cheng et al., arXiv:2105.03187; [6] van Waarde et al., TAC 2019 [7] Legat et al., CDC2020

Conclusions

Relevant References

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Thanks for your attention!

Xiaodong Cheng (Cambridge)

Identifiability in Dynamic Networks

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