

Lecture Notes in Control and Information Sciences

294

Editors: M. Thoma · M. Morari

Springer

Berlin

Heidelberg

New York

Hong Kong

London

Milan

Paris

Tokyo

Engineering  **ONLINE LIBRARY**

<http://www.springer.de/engine/>

Luca Benvenuti · Alberto De Santis · Lorenzo Farina (Eds.)

Positive Systems

**Proceedings of the First Multidisciplinary
International Symposium on Positive Systems:
Theory and Applications (POSTA 2003),
Rome, Italy, August 28–30, 2003.**

With 43 Figures



Springer

Series Advisory Board

A. Bensoussan · P. Fleming · M.J. Grimble · P. Kokotovic ·
A.B. Kurzhanski · H. Kwakernaak · J.N. Tsitsiklis

Editors

Luca Benvenuti

Alberto De Santis

Lorenzo Farina

Dipartimento di Informatica e Sistemistica “Antonio Ruberti”

Università di Roma “La Sapienza”

Via Eudossiana, 18

00184, Roma, Italia

{luca.benvenuti, lorenzo.farina}@uniroma1.it

desantis@dis.uniroma1.it

ISSN 0170-8643

ISBN 3-540-40342-6 Springer-Verlag Berlin Heidelberg New York

Cataloging-in-Publication Data applied for

Bibliographic information published by Die Deutsche Bibliothek

Die Deutsche Bibliothek lists this publication in the Deutsche Nationalbibliografie; detailed bibliographic data is available in the Internet at <<http://dnb.ddb.de>>.

This work is subject to copyright. All rights are reserved, whether the whole or part of the material is concerned, specifically the rights of translation, reprinting, reuse of illustrations, recitation, broadcasting, reproduction on microfilm or in other ways, and storage in data banks. Duplication of this publication or parts thereof is permitted only under the provisions of the German Copyright Law of September 9, 1965, in its current version, and permission for use must always be obtained from Springer-Verlag. Violations are liable for prosecution act under German Copyright Law.

Springer-Verlag Berlin Heidelberg New York
a member of BertelsmannSpringer Science + Business Media GmbH

<http://www.springer.de>

© Springer-Verlag Berlin Heidelberg 2003
Printed in Germany

The use of general descriptive names, registered names, trademarks, etc. in this publication does not imply, even in the absence of a specific statement, that such names are exempt from the relevant protective laws and regulations and therefore free for general use.

Typesetting: Data conversion by the authors.

Final processing by PTP-Berlin Protago-TeX-Production GmbH, Berlin

Cover-Design: design & production GmbH, Heidelberg

Printed on acid-free paper 62/3020Yu - 5 4 3 2 1 0

Lecture Notes in Control and Information Sciences

Edited by M. Thoma and M. Morari
2000–2003 Published Titles:

- Vol. 250:** Corke, P.; Trevelyan, J. (Eds)
Experimental Robotics VI
552 pp. 2000 [1-85233-210-7]
- Vol. 251:** van der Schaft, A.; Schumacher, J.
An Introduction to Hybrid Dynamical Systems
192 pp. 2000 [1-85233-233-6]
- Vol. 252:** Salapaka, M.V.; Dahleh, M.
Multiple Objective Control Synthesis
192 pp. 2000 [1-85233-256-5]
- Vol. 253:** Elzer, P.F.; Kluwe, R.H.; Boussoffara, B.
Human Error and System Design and Management
240 pp. 2000 [1-85233-234-4]
- Vol. 254:** Hammer, B.
Learning with Recurrent Neural Networks
160 pp. 2000 [1-85233-343-X]
- Vol. 255:** Leonessa, A.; Haddad, W.H.; Chellaboina V.
Hierarchical Nonlinear Switching Control Design with
Applications to Propulsion Systems
152 pp. 2000 [1-85233-335-9]
- Vol. 256:** Zerz, E.
Topics in Multidimensional Linear Systems Theory
176 pp. 2000 [1-85233-336-7]
- Vol. 257:** Moallem, M.; Patel, R.V.; Khorasani, K.
Flexible-link Robot Manipulators
176 pp. 2001 [1-85233-333-2]
- Vol. 258:** Isidori, A.; Lamnabhi-Lagarrigue, F.;
Respondek, W. (Eds)
Nonlinear Control in the Year 2000 Volume 1
616 pp. 2001 [1-85233-363-4]
- Vol. 259:** Isidori, A.; Lamnabhi-Lagarrigue, F.;
Respondek, W. (Eds)
Nonlinear Control in the Year 2000 Volume 2
640 pp. 2001 [1-85233-364-2]
- Vol. 260:** Kugi, A.
Non-linear Control Based on Physical Models
192 pp. 2001 [1-85233-329-4]
- Vol. 261:** Talebi, H.A.; Patel, R.V.; Khorasani, K.
Control of Flexible-link Manipulators
Using Neural Networks
168 pp. 2001 [1-85233-409-6]
- Vol. 262:** Dixon, W.; Dawson, D.M.; Zergeroglu, E.;
Behal, A.
Nonlinear Control of Wheeled Mobile Robots
216 pp. 2001 [1-85233-414-2]
- Vol. 263:** Galkowski, K.
State-space Realization of Linear 2-D Systems with
Extensions to the General nD ($n > 2$) Case
248 pp. 2001 [1-85233-410-X]
- Vol. 264:** Baños, A.; Lamnabhi-Lagarrigue, F.;
Montoya, F.J.
Advances in the Control of Nonlinear Systems
344 pp. 2001 [1-85233-378-2]
- Vol. 265:** Ichikawa, A.; Katayama, H.
Linear Time Varying Systems and Sampled-data Systems
376 pp. 2001 [1-85233-439-8]
- Vol. 266:** Stramigioli, S.
Modeling and IPC Control of Interactive Mechanical
Systems – A Coordinate-free Approach
296 pp. 2001 [1-85233-395-2]
- Vol. 267:** Bacciotti, A.; Rosier, L.
Liapunov Functions and Stability in Control Theory
224 pp. 2001 [1-85233-419-3]
- Vol. 268:** Moheimani, S.O.R. (Ed)
Perspectives in Robust Control
390 pp. 2001 [1-85233-452-5]
- Vol. 269:** Niculescu, S.-I.
Delay Effects on Stability
400 pp. 2001 [1-85233-291-316]
- Vol. 270:** Nicosia, S. et al.
RAMSETE
294 pp. 2001 [3-540-42090-8]
- Vol. 271:** Rus, D.; Singh, S.
Experimental Robotics VII
585 pp. 2001 [3-540-42104-1]
- Vol. 272:** Yang, T.
Impulsive Control Theory
363 pp. 2001 [3-540-42296-X]
- Vol. 273:** Colonius, F.; Grüne, L. (Eds)
Dynamics, Bifurcations, and Control
312 pp. 2002 [3-540-42560-9]
- Vol. 274:** Yu, X.; Xu, J.-X. (Eds)
Variable Structure Systems:
Towards the 21st Century
420 pp. 2002 [3-540-42965-4]
- Vol. 275:** Ishii, H.; Francis, B.A.
Limited Data Rate in Control Systems with Networks
171 pp. 2002 [3-540-43237-X]
- Vol. 276:** Bubnicki, Z.
Uncertain Logics, Variables and Systems
142 pp. 2002 [3-540-43235-3]
- Vol. 277:** Sasane, A.
Hankel Norm Approximation
for Infinite-Dimensional Systems
150 pp. 2002 [3-540-43327-9]

- Vol. 278:** Chunling D. and Lihua X. (Eds)
 H_∞ Control and Filtering of
Two-dimensional Systems
161 pp. 2002 [3-540-43329-5]
- Vol. 279:** Engell, S.; Frehse, G.; Schnieder, E. (Eds)
Modelling, Analysis, and Design of Hybrid Systems
516 pp. 2002 [3-540-43812-2]
- Vol. 280:** Pasik-Duncan, B. (Ed)
Stochastic Theory and Control
564 pp. 2002 [3-540-43777-0]
- Vol. 281:** Zinober A.; Owens D. (Eds)
Nonlinear and Adaptive Control
416 pp. 2002 [3-540-43240-X]
- Vol. 282:** Schröder, J.
Modelling, State Observation and
Diagnosis of Quantised Systems
368 pp. 2003 [3-540-44075-5]
- Vol. 283:** Fielding, Ch. et al. (Eds)
Advanced Techniques for Clearance of
Flight Control Laws
480 pp. 2003 [3-540-44054-2]
- Vol. 284:** Johansson, M.
Piecewise Linear Control Systems
216 pp. 2003 [3-540-44124-7]
- Vol. 285:** Wang, Q.-G.
Decoupling Control
373 pp. 2003 [3-540-44128-X]
- Vol. 286:** Rantzer, A. and Byrnes C.I. (Eds)
Directions in Mathematical Systems
Theory and Optimization
399 pp. 2003 [3-540-00065-8]
- Vol. 287:** Mahmoud, M.M.; Jiang, J. and Zhang, Y.
Active Fault Tolerant Control Systems
239 pp. 2003 [3-540-00318-5]
- Vol. 288:** Taware, A. and Tao, G.
Control of Sandwich Nonlinear Systems
230 pp. [3-540-44115-8]
- Vol. 289:** Giarré, L. and Bamieh, B.
Multidisciplinary Research in Control
237 pp. [3-540-00917-5]
- Vol. 290:** Borrelli, F.
Constrained Optimal Control
of Linear and Hybrid Systems
237 pp. [3-540-00257-X]
- Vol. 291:** Xu, J.-X. and Tan, Y.
Linear and Nonlinear Iterative Learning Control
189 pp. [3-540-40173-3]
- Vol. 292:** Chen, G. and Yu, X.
Chaos Control (to appear)
380 pp. [3-540-40405-8]
- Vol. 293:** Chen, G. and Hill, D.J.
Bifurcation Control (to appear)
320 pp. [3-540-40341-8]

Flumina pauca vides de magnis fontibus orta:
plurima collectis multiplicantur aquis

Publius Ovidius Naso, *Remedia amoris*

Preface

Mathematical modelling is concerned with choosing the relevant variables of the phenomenon at hand and revealing the relationships among those. *Positivity* of the variables often emerges as the immediate consequence of the nature of the phenomenon itself. A huge number of evidences are just before our eyes: any variable representing any possible type of resource measured by a quantity such as time, money and goods, buffer size and queues, data packets flowing in a network, human, animal and plant populations, concentration of any conceivable substance you may think of and also – if you haven't conceived this - mRNAs, proteins and molecules, electric charge and light intensity levels. Moreover, also probabilities are positive quantities, so one should also mention in this list any model such as hidden Markov models and phase-type distributions models.

Positive Systems are dynamical systems whose state variables are positive (or at least nonnegative) in value at all times. Such systems have the peculiar property that any nonnegative input and nonnegative initial state generate a nonnegative state trajectory and output at all times.

Positive systems have a long and rich history with antecedents in the work of Markov, Perron and Frobenius, Leontieff and Leslie, just to mention a few. The unifying approach of system theory was initiated in the 80's by David Luenberger in his celebrated book *Introduction to Dynamic Systems: Theory, Models and Applications*. Chapter VI of his text is devoted to the theory and applications of positive systems. Indeed, to quote Luenberger:

It is for positive system that dynamic systems theory assumes one of its most potent forms.

From that time on, an impressive number of theoretical and applicative contributions to this field has appeared.

This volume contains the proceedings of the *First Multidisciplinary Symposium on Positive Systems: Theory and Applications (POSTA 2003)* held in Rome, Italy, on August 28–30, 2003. The Symposium aimed to join together researchers working in different areas related to positive systems, in

order to provide a multidisciplinary forum where they could have the opportunity of exchange ideas and compare results in a unifying framework. The contributions actually well served this aim since they addressed key cross-cutting issues of relevance to most thematic areas of positive systems theory and applications.

We wish to thank the Program Committee for the outstanding work in reviewing the papers thus providing a substantial contribution to the improvement of the quality of the Symposium. Furthermore, we wish to thank the IEEE Control Systems Society and A.N.I.P.L.A. for their technical sponsorship, and especially all the participants to POSTA 2003 for making this meeting a success. In fact, as Ovid said: *the rivers are not very broad near their source: it is the little tributaries that make them wide.*

The final remark is dedicated to Professors David Luenberger and Jan van Schuppen for their availability, support to the initiative and for enriching the Symposium with their inspired lectures.

Roma
August 2003

*Luca Benvenuti
Alberto De Santis
Lorenzo Farina*

Organization

Program Committee

Dirk Aeyels (Universiteit Gent, Belgium)

Brian D.O. Anderson (Australian National University, Canberra, Australia)

Georges Bastin (CSEM, Louvain, Belgium)

Luca Benvenuti (Università di Roma “La Sapienza”, Italy)

Franco Blanchini (Università di Udine, Italy)

Vincent Blondel (University of Louvain, Belgium)

Rafael Bru (Universidad Politecnica de Valencia, Spain)

Bart De Moor (Catholic University of Lovain, Belgium)

Alberto De Santis (Università di Roma “La Sapienza”, Italy)

Elena De Santis (Università dell’Aquila, Italy)

Lorenzo Farina (Università di Roma “La Sapienza”, Italy)

Stephane Gaubert (INRIA Roquencourt, France)

Jean-Luc Gouzé (INRIA Sophia Antipolis, France)

Diederich Hinrichsen (University of Bremen, Germany)

Tadeusz Kaczorek (Warsaw Technical University, Poland)

Ventsi Rumchev (Curtin University, Perth, Australia)

Jan H. van Schuppen (CWI, Amsterdam, The Netherlands)

Anton A. Stoorvogel (Eindhoven University of Technology, The Netherlands)

Elena Valcher (Università di Padova, Italy)

Organizing Committee

Luca Benvenuti (Università di Roma “La Sapienza”, Italy)

Alberto De Santis (Università di Roma “La Sapienza”, Italy)

Lorenzo Farina (Università di Roma “La Sapienza”, Italy)

Additional Referees

Begoña Cantó Colomina

Rafael Cantó Colomina

Paolo Caravani

Carmen Coll Aliaga

Tobias Damm

Greg Gamblev

Vladimir Kharitonov

Javier Oliver Villarroya

Beatriz Ricarte Benedito

Sergio Romero Vivo

Elena Sanchez Juan

Contents

ABSTRACTS OF PLENARY TALKS

Positive Random Systems with Application to Investment*David G. Luenberger* 1**Rational Positive Systems for Reaction Networks***Jan H. van Schuppen* 3

INVITED SESSION

Max-plus Algebra*Organizer: L. Hardouin***Min-plus and Max-plus System Theory Applied to
Communication Networks***Jean-Yves Le Boudec, Patrick Thiran* 7**Reachability and Invariance Problems in Max-plus Algebra***Stéphane Gaubert, Ricardo Katz* 15**Modelling of Urban Bus Networks in Dioids Algebra***Sébastien Lahaye, Laurent Houssin, Jean-Louis Boimond* 23**Modal Logic and Dioids***Christiano P. Pessanha, Rafael Santos-Mendes* 31**Monotone Linear Dynamical Systems over Dioids***Laurent Truffet* 39**Optimal Control for $(\max, +)$ -linear Systems in the Presence
of Disturbances***Mehdi Lhommeau, Laurent Hardouin, Bertrand Cottenceau* 47

INVITED SESSION**Continuous and Hybrid Petri Nets***Organizers: A. Giua and M. Silva*

Unforced Continuous Petri Nets and Positive Systems*Manuel Silva, Laura Recalde* 55**Reachability Graph for Autonomous Continuous Petri Nets***René David, Hassane Alla* 63**Modeling Hybrid Positive Systems with Hybrid Petri Nets***Marco Gribaudo, András Horváth* 71**Simulation and Control of a Bottling Plant using First-order****Hybrid Petri Nets***Roberta Armosini, Alessandro Giua, M. Teresa Pilloni, Carla Seatzu* ... 79

INVITED SESSION**Modelling and Identification of Biological Systems***Organizer: M. Saccomani*

Parameter Identifiability of Nonlinear Biological Systems*Mariapia Saccomani, Stefania Audoly, Giuseppina Bellu, Leontina D'Angiò* 87**Towards Whole Cell “in Silico” Models for Cellular Systems:****Model Set-up and Model Validation***Andreas Kremling, Katja Bettenbrock, Sophia Fischer, Martin Ginkel, Thomas Sauter, Ernst Dieter Gilles* 95**Guaranteed Parameter Estimation for Cooperative Models***Michel Kieffer, Eric Walter* 103**Modeling and Simulation of Genetic Regulatory Networks***Hidde de Jong* 111**Qualitative Analysis of Regulatory Graphs: A Computational Tool Based on a Discrete Formal Framework***Claudine Chaouiya, Elisabeth Remy, Brigitte Mossé, Denis Thieffry* ... 119**A Reconstruction Algorithm for Gene Regulatory Sparse Networks using Positive Systems***Ilaria Mogno* 127

INVITED SESSION**Positive Modelling and Control of Biological Systems***Organizers: G. Bastin and J.L. Gouzé***The Basic Reproduction Number in a Multi-city****Compartmental Epidemic Model***Julien Arino, Pauline van den Driessche* 135**Stability Analysis of a Metabolic Model with Sequential****Feedback Inhibition***Yacine Chitour, Frédéric Grognard, Georges Bastin* 143**Differential Systems with Positive Variables***Jean-Luc Gouzé* 151**Positivity and Invariance Properties of Nonisothermal****Tubular Reactor Nonlinear Models***Mohamed Laabissi, Mohamed E. Achhab, Joseph J. Winkin, Denis**Dochain* 159**A Feedback Perspective for Chemostat Models with Crowding Effects***Patrick De Leenheer, David Angeli, Eduardo D. Sontag* 167**Positive Control for a Class of Nonlinear Positive Systems***Ludovic Mailleret* 175**Competitive and Cooperative Systems: A Mini-review***Morris W. Hirsch, Hal L. Smith* 183

INVITED SESSION**Positivity and Stability***Organizer: T. Damm***Small-gain Theorems for Predator-prey Systems***Patrick De Leenheer, David Angeli, Eduardo D. Sontag* 191**Positive Particle Interaction***Ulrich Krause* 199**Stability of Linear Systems and Positive Semigroups of Symmetric Matrices***Tobias Damm* 207

INVITED SESSION

Nonnegative Matrices

Organizers: R. Bru and V. Rumchev

Digraph-based Conditioning for Markov Chains*Stephen J. Kirkland* 215

Paths and Cycles in the Totally Positive Completion Problem

Cristina Jordán, Juan R. Torregrosa 217

Completion Problems for Positive Matrices with Minimal Rank

Rafael Cantó, Ana M. Urbano 225

INVITED SESSION

Reachability and Controllability

Organizers: V. Rumchev and R. Bru

Some Problems about Structural Properties of Positive Descriptor Systems*Rafael Bru, Carmen Coll, Sergio Romero-Vivo, Elena Sánchez* 233

Positive Linear Systems Reachability Criterion in Digraph Form

Ventsi G. Rumchev 241

A Characterization of Reachable Positive Periodic Descriptor Systems*Begoña Cantó, Carmen Coll, Elena Sánchez* 249

A PLDS Model of Pollution in Connected Water Reservoirs*Snezhana P. Kostova* 257

CONTRIBUTED PAPERS

Positivity for Matrix Systems: A Case Study from Quantum Mechanics*Claudio Altafini* 265

A Simple Food Chain Model with Delay*Mario Cavani, Sael Romero* 273

Linear Positive Systems and Phase-type Representations*Christian Commault* 281

Blending Positive Matrix Pencils with Economic Models	
<i>Teresa P. de Lima</i>	289
On the Positive Reachability of 2D Positive Systems	
<i>Ettore Fornasini, Maria Elena Valcher</i>	297
On Nonnegative Realizations	
<i>Karl-Heinz Förster, Béla Nagy</i>	305
Estimation and Strong Approximation of Hidden Markov Models	
<i>László Gerencsér, Gábor Molnár-Sáska</i>	313
A Paradigm for Derivatives of Positive Systems	
<i>Bernd Heidergott</i>	321
Nonlinear Positive 2D Systems and Optimal Control	
<i>Dariusz Idczak, Marek Majewski</i>	329
State Feedback Set Stabilization for a Class of Nonlinear Systems	
<i>Lars Imsland, Bjarne A. Foss</i>	337
Some Recent Developments in Positive 2D Systems	
<i>Tadeusz Kaczorek</i>	345
Nonnegative Infinite Hankel Matrices having a Finite Rank	
<i>Andrea Morettin</i>	353
The Character of an Idempotent-analytic Nonlinear Small Gain Theorem	
<i>Henry G. Potrykus, Frank Allgöwer, S. Joe Qin</i>	361
Positive Systems with Nondecreasing Controls. Existence and Well-posedness	
<i>Stanisław Walczak, Dariusz Idczak</i>	369
Reachability and Controllability of Positive Linear Discrete-time Systems with Time-delays	
<i>Guangming Xie, Long Wang</i>	377
Countercurrent Double-pipe Heat Exchangers are a Special Type of Positive Systems	
<i>Arturo Zavala-Río, Ricardo Femat, Ricardo Romero-Méndez</i>	385
Note on Structural Properties and Sizes of Eigenspaces of Min-max Functions	
<i>Qianchuan Zhao, Da-Zhong Zheng</i>	393
Author Index	401