

Contraction Theory for Optimization, Control, and Neural Networks



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AFOSR



ARO



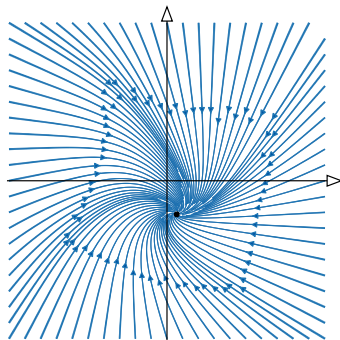
ONR



DTRA/ERDC

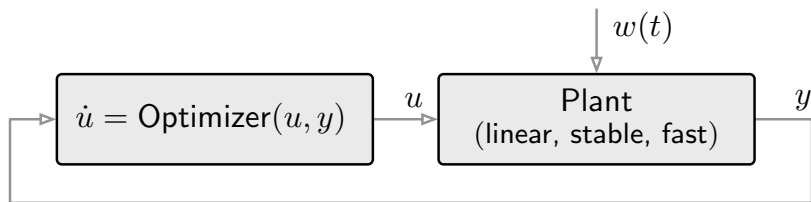
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- §1. A story in three chapters
- §2. Chapter #1: Contraction theory
- §3. Chapter #2: Optimization-based control
- §4. Chapter #3: Artificial and biological neural networks
- §5. Conclusions



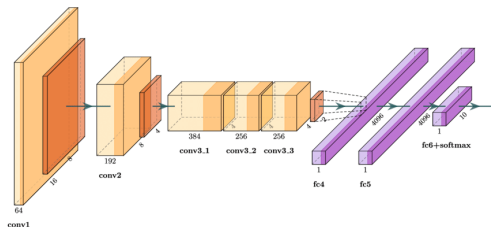
contractivity = robust computationally-friendly stability

fixed point theory + Lyapunov stability theory + geometry of metric spaces



optimization via dynamical systems

online time-varying optimization, optimization-based feedback control, ...




artificial neural network AlexNet '12

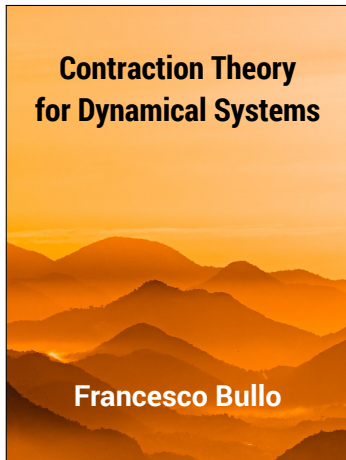


C. elegans connectome '17

recurrent neural networks

well-posedness, stability, computation and input/output robustness

A. Krizhevsky, I. Sutskever, and G. E. Hinton. Imagenet classification with deep convolutional neural networks. *Advances in Neural Information Processing Systems*, 25, 2012
G. Yan, P. E. Vértés, E. K. Towilson, Y. L. Chew, D. S. Walker, W. R. Schafer, and A.-L. Barabási. Network control principles predict neuron function in the Caenorhabditis elegans connectome. *Nature*, 550(7677):519–523, 2017. 



"Continuous improvement is better than delayed perfection"

Mark Twain

- Textbook: Contraction Theory for Dynamical Systems, Francesco Bullo, rev 1.1, Mar 2023. (Book and slides freely available)
<https://fbullo.github.io/ctds>
- 2023 Comprehensive tutorial slides: <https://fbullo.github.io/ctds>
- 2023 Sep: Youtube lectures: "Minicourse on Contraction Theory"
<https://youtu.be/FQV5PrRHks8> 12h in 6 lectures
- 2024 CDC Workshop "Contraction Theory for Systems, Control, Optimization, and Learning" (under review)

§1. A story in three chapters

§2. Chapter #1: Contraction theory

- Basic notions on finite-dimensional vector spaces
- Examples: gradient systems and relationship with convexity
- Selected properties

§3. Chapter #2: Optimization-based control

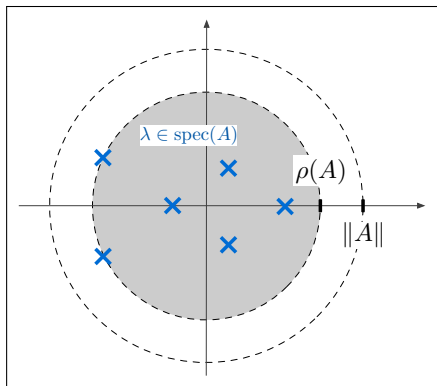
- Equilibrium tracking
- Gradient controller

§4. Chapter #3: Artificial and biological neural networks

- Implicit and reservoir computing models in ML
- Functionality and analysis of biological networks

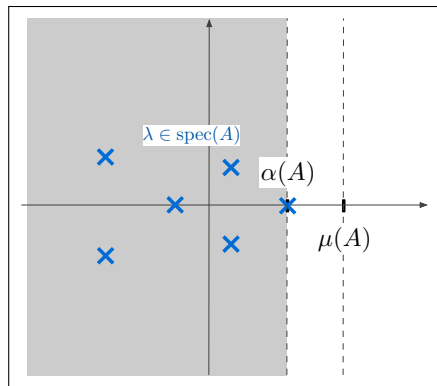
§5. Conclusions

given $n \times n$ matrix A with spectrum $\text{spec}(A)$



$$\rho(A) \leq \|A\|$$

discrete-time dynamics



$$\alpha(A) \leq \mu(A) \leq \|A\|$$

continuous-time dynamics

$$\dot{x} = F(x) \quad \text{on } \mathbb{R}^n \text{ with norm } \|\cdot\| \text{ and induced log norm } \mu(\cdot)$$

One-sided Lipschitz constant (\approx maximum expansion rate)

$$\text{osLip}(F) = \sup_x \mu(DF(x))$$

For **scalar map** f , $\text{osLip}(f) = \sup_x f'(x)$

$$\dot{x} = F(x) \quad \text{on } \mathbb{R}^n \text{ with norm } \|\cdot\| \text{ and induced log norm } \mu(\cdot)$$

One-sided Lipschitz constant (\approx maximum expansion rate)

$$\text{osLip}(F) = \sup_x \mu(DF(x))$$

For **scalar map** f , $\text{osLip}(f) = \sup_x f'(x)$

For **affine map** $F_A(x) = Ax + a$

$$\begin{aligned} \text{osLip}_{2,P}(F_A) = \mu_{2,P}(A) \leq \ell & \iff A^\top P + AP \preceq 2\ell P \\ \text{osLip}_{\infty,\eta}(F_A) = \mu_{\infty,\eta}(A) \leq \ell & \iff a_{ii} + \sum_{j \neq i} |a_{ij}| \eta_i / \eta_j \leq \ell \end{aligned}$$

Banach contraction theorem for continuous-time dynamics:

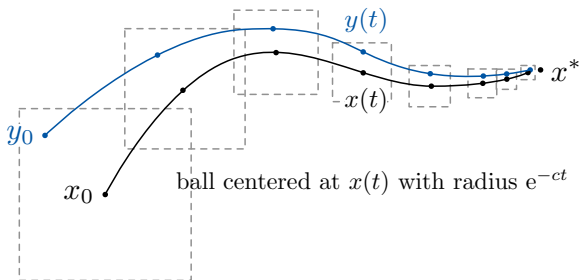
If $-c := \text{osLip}(F) < 0$, then

① F is **infinitesimally contracting**: $\|x(t) - y(t)\| \leq e^{-ct} \|x_0 - y_0\|$

Banach contraction theorem for continuous-time dynamics:

If $-c := \text{osLip}(F) < 0$, then

- 1 F is **infinitesimally contracting**: $\|x(t) - y(t)\| \leq e^{-ct} \|x_0 - y_0\|$
- 2 F has a unique, glob exp stable equilibrium x^*
- 3 global Lyapunov functions $V_1(x) = \|x - x^*\|^2$ and $V_2(x) = \|F(x)\|^2$



Property #1: Incremental ISS Theorem. Consider

$$\dot{x} = F(x, \theta(t))$$

- **contractivity wrt x :** $\text{osLip}_x(F) \leq -c < 0,$ uniformly in θ
- **Lipschitz wrt θ :** $\text{Lip}_\theta(F) \leq \ell,$ uniformly in x

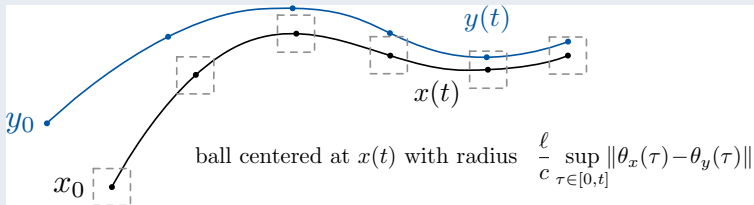
Property #1: Incremental ISS Theorem. Consider

$$\dot{x} = F(x, \theta(t))$$

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Then **incrementally ISS property:**

$$\|x(t) - y(t)\| \leq e^{-ct} \|x_0 - y_0\| + \frac{\ell}{c} (1 - e^{-ct}) \sup_{\tau} \|\theta_x(\tau) - \theta_y(\tau)\|$$



- ① *gradient descent flows* under strong convexity assumptions
(primal-dual, distributed, saddle, pseudo, proximal, etc)
- ② *neural network dynamics* under assumptions on synaptic matrix
(recurrent, implicit, reservoir computing, etc)

Example contracting systems

- 1 *gradient descent flows* under strong convexity assumptions
(primal-dual, distributed, saddle, pseudo, proximal, etc)
- 2 *neural network dynamics* under assumptions on synaptic matrix
(recurrent, implicit, reservoir computing, etc)
- 3 incremental ISS systems
- 4 Lur'e-type systems under LMI conditions
- 5 feedback linearizable systems with stabilizing controllers
- 6 data-driven learned models
- 7 nonlinear systems with a locally exponentially stable equilibrium
are contracting with respect to appropriate Riemannian metric

Example #1: Gradient dynamics for strongly convex function

Given differentiable, strongly convex $f : \mathbb{R}^n \rightarrow \mathbb{R}$ with parameter $\nu > 0$, **gradient dynamics**

$$\dot{x} = F_G(x) := -\nabla f(x)$$

F_G is infinitesimally contracting wrt $\|\cdot\|_2$ with rate ν

unique globally exp stable point is global minimum

Property #2: Kachurovskii's Theorem: For differentiable $f : \mathbb{R}^n \rightarrow \mathbb{R}$, equivalent statements:

- 1 f is **strongly convex** with parameter ν (and minimum x^*)
- 2 $-\nabla f$ is **ν -strongly infinitesimally contracting** (with equilibrium x^*)

Property #2: Kachurovskii's Theorem: For differentiable $f : \mathbb{R}^n \rightarrow \mathbb{R}$, equivalent statements:


- 1 f is **strongly convex** with parameter ν (and minimum x^*)
- 2 $-\nabla f$ is **ν -strongly infinitesimally contracting** (with equilibrium x^*)

Property #3: Euler Discretization Theorem for Contracting Dynamics

Given arbitrary norm $\|\cdot\|$ and differentiable $F : \mathbb{R}^n \rightarrow \mathbb{R}^n$, equivalent statements

- 1 $\dot{x} = F(x)$ is infinitesimally contracting
- 2 there exists $\alpha > 0$ such that $x_{k+1} = x_k + \alpha F(x_k)$ is contracting

R. I. Kachurovskii. Monotone operators and convex functionals. *Uspekhi Matematicheskikh Nauk*, 15(4):213–215, 1960

S. Jafarpour, A. Davydov, A. V. Proskurnikov, and F. Bullo. Robust implicit networks via non-Euclidean contractions. In *Advances in Neural Information Processing Systems*, Dec. 2021. 

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- Gradient controller

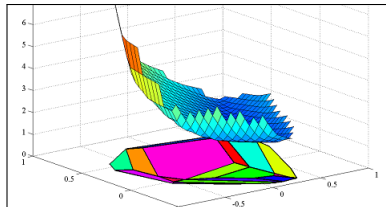
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- Implicit and reservoir computing models in ML
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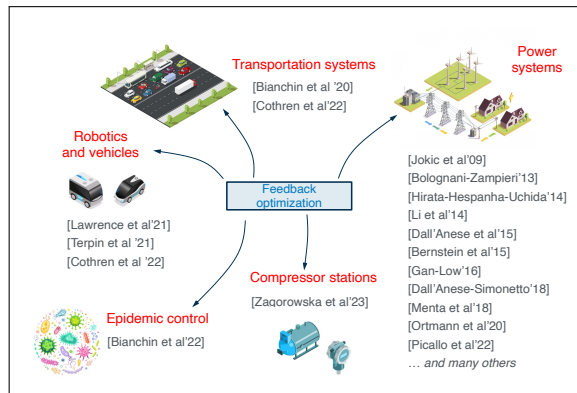
§5. Conclusions

Motivation: Optimization-based control

- 1 parametric optimization
- 2 **online feedback optimization**
- 3 model predictive control
- 4 control barrier functions
- 5 ...



parametric QP. YALMIP + Multi-Parametric Toolbox



Online feedback optimization. Courtesy of Emiliano Dall'Anese.

$$\min \mathcal{E}(x) \quad \iff \quad \dot{x} = F(x) \quad \rightsquigarrow \quad x^*$$

$$\min \mathcal{E}(x) \quad \iff \quad \dot{x} = F(x) \quad \rightsquigarrow \quad x^*$$

Parametric and time-varying convex optimization

1 parametric contracting dynamics for parametric convex optimization

$$\min \mathcal{E}(x, \theta) \quad \iff \quad \dot{x} = F(x, \theta) \quad \rightsquigarrow \quad x^*(\theta)$$

2 contracting dynamics for time-varying strongly-convex optimization

$$\min \mathcal{E}(x, \theta(t)) \quad \iff \quad \dot{x} = F(x, \theta(t)) \quad \rightsquigarrow \quad x^*(\theta(t))$$

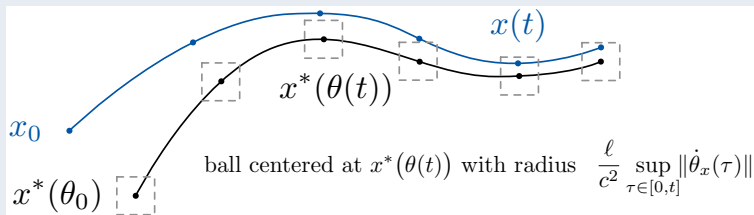
Property #4: Equilibrium Tracking Theorem. Consider

$$\dot{x} = F(x, \theta(t))$$

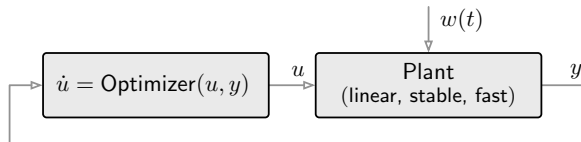
- **contractivity wrt x :** $\text{osLip}_x(F) \leq -c < 0$, uniformly in θ
- **Lipschitz wrt θ :** $\text{Lip}_\theta(F) \leq \ell$, uniformly in x

Then **equilibrium tracking property:**

$$\|x(t) - x^*(\theta(t))\| \leq e^{-ct} \|x_0 - x^*(\theta_0)\| + \frac{\ell}{c^2} (1 - e^{-ct}) \sup_{\tau \in [0, t]} \|\dot{\theta}(\tau)\|$$



Application: Online feedback optimization



$$\begin{cases} \min & \text{cost}_1(u) + \text{cost}_2(y) \\ \text{subj. to} & y = \text{Plant}(u, w(t)) \end{cases} \implies \begin{cases} \dot{u} = \text{Optimizer}(u, y) \\ y = \text{Plant}(u, w(t)) \end{cases}$$

Online feedback optimization

$$\begin{aligned} u^*(w(t)) &:= \underset{u}{\operatorname{argmin}} \quad \phi(u) + \psi(y(t)) && (\nu\text{-strongly convex } \phi, \text{ convex } \psi) \\ &\text{subj to} \quad y(t) = Y_u u + Y_w w(t) \end{aligned}$$

gradient controller

$$\dot{u} = F_{\text{GradCtrl}}(u, w) := -\nabla_u \mathcal{E}(u, w) = -\nabla \phi(u) - Y_u^\top \nabla \psi(Y_u u + Y_w w)$$

Online feedback optimization

$$\begin{aligned} u^*(w(t)) &:= \underset{u}{\operatorname{argmin}} \quad \phi(u) + \psi(y(t)) && (\nu\text{-strongly convex } \phi, \text{ convex } \psi) \\ &\text{subj to} \quad y(t) = Y_u u + Y_w w(t) \end{aligned}$$

gradient controller

$$\dot{u} = F_{\text{GradCtrl}}(u, w) := -\nabla_u \mathcal{E}(u, w) = -\nabla \phi(u) - Y_u^\top \nabla \psi(Y_u u + Y_w w)$$

Equilibrium tracking for the gradient controller

$$\limsup_{t \rightarrow \infty} \|u(t) - u^*(w(t))\| \leq \frac{\ell_w}{\nu^2} \limsup_{t \rightarrow \infty} \|\dot{w}(t)\|$$

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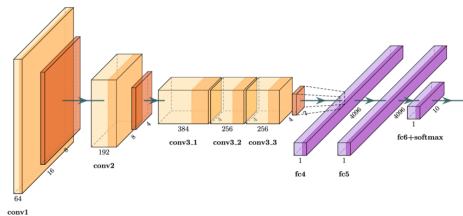
§3. Chapter #2: Optimization-based control

- Equilibrium tracking
- Gradient controller

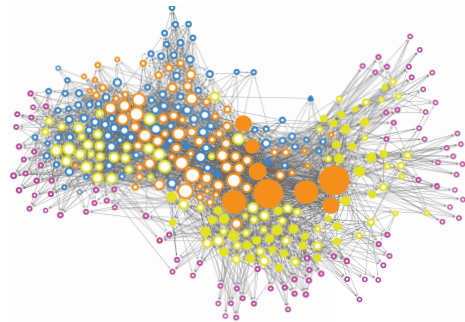
§4. Chapter #3: Artificial and biological neural networks

- Implicit and reservoir computing models in ML
- Functionality and analysis of biological networks

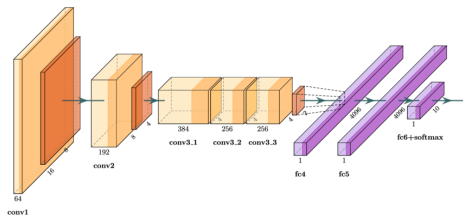
§5. Conclusions



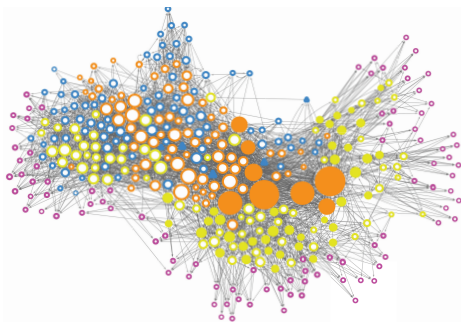
artificial neural network AlexNet '12



C. elegans connectome '17




artificial neural network AlexNet '12



C. elegans connectome '17

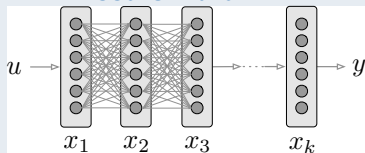
Aim: dynamics of neural networks:

- reproducible and robust behavior in face of uncertain stimuli and dynamics
- functionality: regression, clustering, prediction, dimensionality reduction
- learning models, efficient computational tools, periodic behaviors ...

A. Krizhevsky, I. Sutskever, and G. E. Hinton. Imagenet classification with deep convolutional neural networks. *Advances in Neural Information Processing Systems*, 25, 2012
G. Yan, P. E. Vértes, E. K. Towilson, Y. L. Chew, D. S. Walker, W. R. Schafer, and A.-L. Barabási. Network control principles predict neuron function in the Caenorhabditis elegans connectome. *Nature*, 550(7677):519–523, 2017. 

From feedforward to implicit and recurrent models

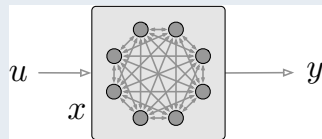
Feedforward NN



$$x_{i+1} = \Phi(A_i x_i + b_i), \quad x_0 = u,$$
$$y = Cx_k + d$$



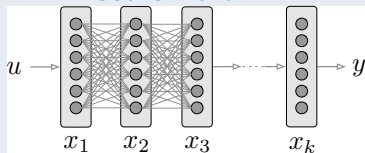
Implicit/Recurrent NN



$$x = \Phi(Ax + Bu + b),$$
$$y = Cx + d$$

From feedforward to implicit and recurrent models

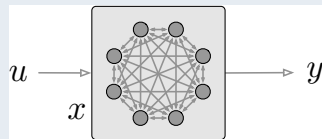
Feedforward NN



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Implicit/Recurrent NN



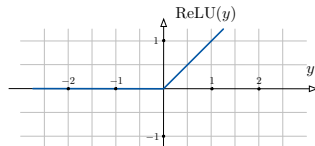
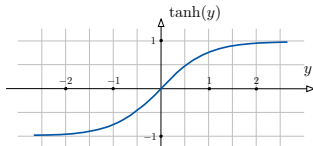
$$x = \Phi(Ax + Bu + b), \\ y = Cx + d$$

$$\dot{x} = F_{\text{FR}}(x) := -x + \Phi(Ax + Bu)$$

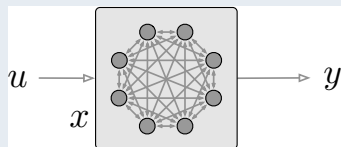
hyperbolic tangent

$$\text{ReLU} = (x)_+$$

$$0 \leq \Phi'_i(y) \leq 1$$



Example #3: Firing-rate networks for implicit ML



$$\dot{x} = -x + \Phi(Ax + Bu + b)$$

(*recurrent NN*)

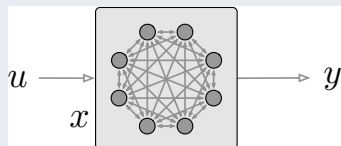
$$x = \Phi(Ax + Bu + b)$$

(*implicit NN*)

$$x_{k+1} = (1 - \alpha)x_k + \alpha\Phi(Ax_k + Bu + b)$$

(*Euler discr.*)

Example #3: Firing-rate networks for implicit ML



$$\dot{x} = -x + \Phi(Ax + Bu + b)$$

(*recurrent NN*)

$$x = \Phi(Ax + Bu + b)$$

(*implicit NN*)

$$x_{k+1} = (1 - \alpha)x_k + \alpha\Phi(Ax_k + Bu + b)$$

(*Euler discr.*)

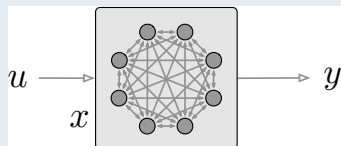
If

$$\mu_\infty(A) < 1$$

$$\left(\text{i.e., } a_{ii} + \sum_{j \neq i} |a_{ij}| < 1 \text{ for all } i\right)$$

- **recurrent NN is infinitesimally contracting** with rate $1 - \mu_\infty(A)_+$
- **implicit NN is well posed**
- **Euler discretization is contracting** at $\alpha^* = (1 - \min_i (a_{ii})_-)^{-1}$

Example #3: Firing-rate networks for implicit ML



$$\dot{x} = -x + \Phi(Ax + Bu + b) \quad (\text{recurrent NN})$$

$$x = \Phi(Ax + Bu + b) \quad (\text{implicit NN})$$

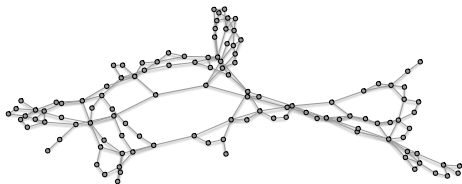
$$x_{k+1} = (1 - \alpha)x_k + \alpha\Phi(Ax_k + Bu + b) \quad (\text{Euler discr.})$$

If

$$\mu_\infty(A) < 1 \quad \left(\text{i.e., } a_{ii} + \sum_{j \neq i} |a_{ij}| < 1 \text{ for all } i\right)$$

- recurrent NN is infinitesimally contracting with rate $1 - \mu_\infty(A)_+$
- implicit NN is well posed
- Euler discretization is contracting at $\alpha^* = (1 - \min_i (a_{ii})_-)^{-1}$

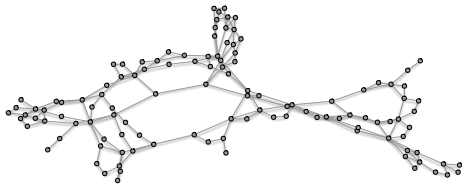
- input-state Lipschitz constant $\|B\|_\infty / (1 - \mu_\infty(A)_+)$
- sensitivity to unmodeled dynamics $\frac{\|\Delta x^*\|_\infty}{\|x^*\|_\infty} \leq \frac{\|\Delta A\|_\infty}{1 - \mu_\infty(A)_+}$
- robustness to signal delays and more



Property #5: Network Contraction Theorem. Consider interconnected subsystems

$$\dot{x}_i = F_i(x_i, x_{-i}), \quad \text{for } i \in \{1, \dots, n\}$$

- **contractivity wrt x_i :** $\text{osLip}_{x_i}(F_i) \leq -c_i < 0$, uniformly in x_{-i}
- **Lipschitz wrt $x_j, j \neq i$:** $\text{Lip}_{x_j}(F_i) \leq \ell_{ij}$, uniformly in x_{-j}



Property #5: Network Contraction Theorem. Consider interconnected subsystems

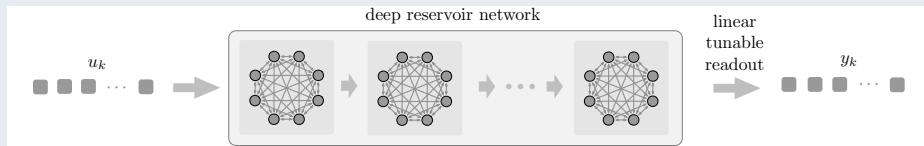
$$\dot{x}_i = F_i(x_i, x_{-i}), \quad \text{for } i \in \{1, \dots, n\}$$

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- **Lipschitz wrt** $x_j, j \neq i$: $\text{Lip}_{x_j}(F_i) \leq \ell_{ij}$, uniformly in x_{-j}

- gain matrix $\begin{bmatrix} -c_1 & \dots & \ell_{1n} \\ \vdots & \ddots & \vdots \\ \ell_{n1} & \dots & -c_n \end{bmatrix}$ is **Hurwitz**

\implies **interconnected system** is contracting with rate $|\alpha(\text{gain matrix})|$

Example #4: Firing-rate networks for ML reservoir computing

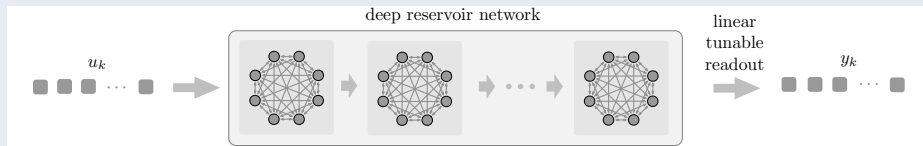


$$x_{k+1}^{(1)} = (1 - \alpha)x_k^{(1)} + \alpha\Phi(A^{(1)}x_k^{(1)} + B^{(1)}u_k + b^{(1)})$$

$$x_{k+1}^{(i)} = (1 - \alpha)x_k^{(i)} + \alpha\Phi(A^{(i)}x_k^{(i)} + B^{(i)}x_k^{(i-1)} + b^{(i)})$$

(leaky integrator reservoirs)

Example #4: Firing-rate networks for ML reservoir computing



$$x_{k+1}^{(1)} = (1 - \alpha)x_k^{(1)} + \alpha\Phi(A^{(1)}x_k^{(1)} + B^{(1)}u_k + b^{(1)})$$

$$x_{k+1}^{(i)} = (1 - \alpha)x_k^{(i)} + \alpha\Phi(A^{(i)}x_k^{(i)} + B^{(i)}x_k^{(i-1)} + b^{(i)})$$

(leaky integrator reservoirs)

Deep reservoir network is contracting (and “echo state property”) if

$$\mu_{\infty}(A^{(i)}) < 1 \quad \text{for each } i \quad \text{and} \quad \text{for } \alpha \leq \alpha^{**}$$

H. Jaeger. The “echo state” approach to analysing and training recurrent neural networks. Technical report, German National Research Center for Information Technology, 2001

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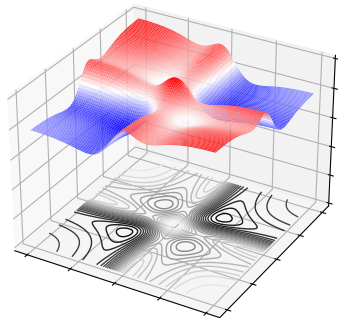
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§5. Conclusions

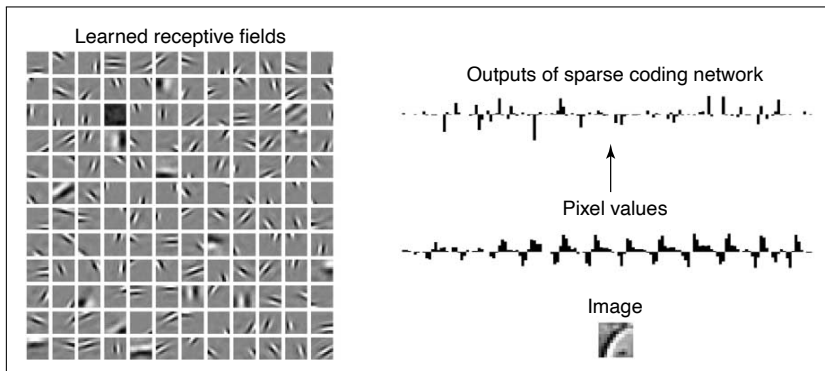
$$\dot{x} = F_{FR}(x) := -x + \Phi(Ax + Bu)$$

- 1 What is F_{FR} optimizing?
- 2 What is its functionality?
- 3 Is a normative framework for neural circuits?
- 4 Case study: dimensionality reduction





Energy landscape for associative memory in Hopfield models

Sparse signal reconstruction in biological neuronal circuits



- primary visual area (V1) sparsifies signals
- receptive fields (\approx dictionary) are learned empirically

B. A. Olshausen and D. J. Field. Emergence of simple-cell receptive field properties by learning a sparse code for natural images. *Nature*, 381(6583):607–609, 1996. 

B. A. Olshausen and D. J. Field. Sparse coding of sensory inputs. *Current Opinion in Neurobiology*, 14(4):481–487, 2004. 

Sparse reconstruction by minimizing the lasso energy

$$\min_{x \in \mathbb{R}^N} \mathcal{E}_{\text{lasso}}(x) := \frac{1}{2} \|u - \Phi x\|_2^2 + \lambda \|x\|_1$$

where Φ dictionary matrix, with $\|\Phi_i\| = 1$ and $\Phi_i \cdot \Phi_j = \text{similarity between elements}$

$$\begin{array}{c} \boxed{u} \\ (M \times 1) \end{array} \approx \begin{array}{c} \boxed{\Phi} \\ (M \times N) \end{array} \begin{array}{c} \boxed{x} \\ (N \times 1) \end{array} = \begin{array}{c} \boxed{\Phi_1 \mid \Phi_2 \mid \cdots \mid \Phi_N} \\ (M \times N) \end{array} \begin{array}{c} \boxed{x} \\ (N \times 1) \end{array}$$

Minimization of composite cost:

$$\min \underbrace{f(x, u)}_{\text{convex in } x} + \underbrace{g(x)}_{\text{regularizer}}$$

Minimization of composite cost:

$$\min \underbrace{f(x, u)}_{\text{convex in } x} + \underbrace{g(x)}_{\text{regularizer}}$$

proximal gradient descent:

$$\dot{x} = -x + \text{prox}_{\gamma g}(x - \gamma \nabla_x f(x, u)) \quad =: \quad \mathbf{F}_{\text{ProxG}}(x, u)$$

where **proximal operator** (generalized projection) of convex, closed, proper g is

$$\text{prox}_{\gamma g}(z) := \underset{x \in \mathbb{R}^n}{\text{argmin}} \quad g(x) + \frac{1}{2\gamma} \|x - z\|_2^2$$

Example #5: Proximal gradient descent

Properties of proximal gradient descent

① well-posed Lipschitz

② equivalence: x^* minimizes $f + g \iff F_{\text{ProxG}}(x^*) = 0$

③ decreasing energy:

(when bounded) composite cost $f + g$ non-increasing along flow

④ a recurrent neural network:

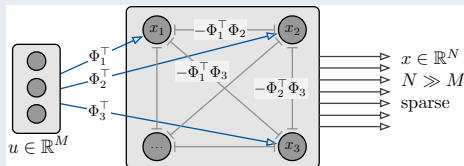
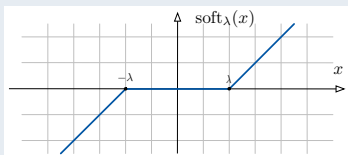
f quadratic and $g(x) = \sum_{i=1}^n g_i(x_i) \implies F_{\text{ProxG}} = F_{\text{FR}}$

⑤ contractivity:

$W \prec I_n \implies F_{\text{FR}}$ infinitesimally contracting
 $W \preceq I_n \implies F_{\text{FR}}$ infinitesimally non-expansive

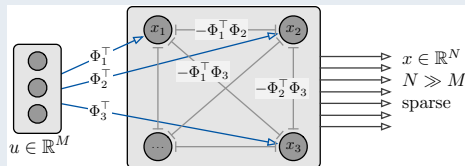
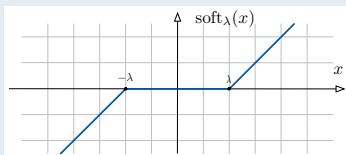
Example #5: Biologically-plausible circuits for sparse reconstruction

$$\dot{x}(t) = F_{\text{competitive}}(x, u) := -x + \text{soft}_\lambda((I_N - \Phi^\top \Phi)x + \Phi^\top u)$$



Example #5: Biologically-plausible circuits for sparse reconstruction

$$\dot{x}(t) = F_{\text{competitive}}(x, u) := -x + \text{soft}_\lambda((I_N - \Phi^\top \Phi)x + \Phi^\top u)$$



- 1 x^* is equilibrium $\iff x^*$ minimizes $\mathcal{E}_{\text{lasso}}(x)$
 - 2 $\mathcal{E}_{\text{lasso}}$ is convex $\implies F_{\text{competitive}}$ is weakly contracting
 - 3 Φ satisfies isometry property $\implies x^*$ is locally exp stable
- $\implies x^*$ is globally linearly-exponentially stable

§1. A story in three chapters

§2. Chapter #1: Contraction theory

- Basic notions on finite-dimensional vector spaces
- Examples: gradient systems and relationship with convexity
- Selected properties

§3. Chapter #2: Optimization-based control

- Equilibrium tracking
- Gradient controller

§4. Chapter #3: Artificial and biological neural networks

- Implicit and reservoir computing models in ML
- Functionality and analysis of biological networks

§5. Conclusions

Selected references from my group

Contraction theory:

- A. Davydov, S. Jafarpour, and F. Bullo. Non-Euclidean contraction theory for robust nonlinear stability. *IEEE Transactions on Automatic Control*, 67(12):6667–6681, 2022a. [doi](#)
- S. Jafarpour, A. Davydov, and F. Bullo. Non-Euclidean contraction theory for monotone and positive systems. *IEEE Transactions on Automatic Control*, 68(9):5653–5660, 2023. [doi](#)
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- A. Davydov, V. Centorrino, A. Gokhale, G. Russo, and F. Bullo. Contracting dynamics for time-varying convex optimization. *IEEE Transactions on Automatic Control*, June 2023a. [doi](#). Submitted
- A. Gokhale, A. Davydov, and F. Bullo. Contractivity of distributed optimization and Nash seeking dynamics. *IEEE Control Systems Letters*, 7:3896–3901, 2023. [doi](#)

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C. Gallicchio, A. Micheli, and L. Pedrelli. Deep reservoir computing: A critical experimental analysis. *Neurocomputing*, 268:87–99, 2017. 

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contractivity = robust computationally-friendly stability

fixed point theory + Lyapunov stability theory + geometry of metric spaces

- theory (basic defs + 5 properties)
- examples (5 examples)
- applications to control, ML and neuroscience

Ongoing work

- 1 optimization-based control designs:
model predictive control, control barrier functions, low-gain integral control
- 2 ML and biologically-inspired neural networks

search for contraction properties
design engineering systems to be contracting
verify correct/safe behavior via known Lipschitz constants

Supplementary Slides

Example #6: Primal-dual gradient dynamics

strongly convex function f

$$\text{s.t. } 0 \prec \nu_{\min} I_n \preceq \text{Hess } f \preceq \nu_{\max} I_n$$

constraint matrix A

$$\text{s.t. } 0 \prec a_{\min} I_m \preceq AA^T \preceq a_{\max} I_m$$

(independent rows)

linearly constrained optimization:

$$\begin{aligned} \min_{x \in \mathbb{R}^n} \quad & f(x) \\ \text{subj. to} \quad & Ax = b \end{aligned}$$

primal-dual gradient dynamics:

$$\begin{bmatrix} \dot{x} \\ \dot{\lambda} \end{bmatrix} = F_{\text{PDG}}(x, \lambda) := \begin{bmatrix} -\nabla f(x) - A^T \lambda \\ Ax - b \end{bmatrix}$$

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$$\begin{bmatrix} \dot{x} \\ \dot{\lambda} \end{bmatrix} = F_{\text{PDG}}(x, \lambda) := \begin{bmatrix} -\nabla f(x) - A^T \lambda \\ Ax - b \end{bmatrix}$$

F_{PDG} is infinitesimally contracting wrt $\|\cdot\|_{2,P^{1/2}}$ with rate c

$$P = \begin{bmatrix} I_n & \alpha A^T \\ \alpha A & I_m \end{bmatrix} \quad \text{with } \alpha = \frac{1}{2} \min \left\{ \frac{1}{\nu_{\max}}, \frac{\nu_{\min}}{a_{\max}} \right\} \quad \text{and} \quad c = \frac{1}{4} \min \left\{ \frac{a_{\min}}{\nu_{\max}}, \frac{a_{\min}}{a_{\max}} \nu_{\min} \right\}$$

Example #7: Distributed gradient dynamics



decomposable cost: $\min_{x \in \mathbb{R}} \sum_{i=1}^n f_i(x)$ where each f_i is ν_i -strongly convex

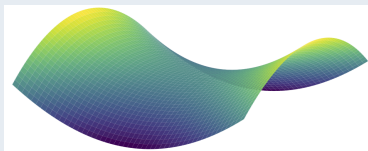
$$\begin{cases} \min_{x_{[i]} \in \mathbb{R}} & \sum_{i=1}^n f_i(x_{[i]}) \\ \text{subj. to} & \sum_{j=1}^n a_{ij}(x_i - x_j) = 0 \end{cases}$$

Laplacian-based distributed gradient (primal-dual gradient, $2n$ vars):

$$\begin{cases} \dot{x}_{[i]} = -\nabla f_i(x_{[i]}) - \sum_{j=1}^n a_{ij}(\lambda_i - \lambda_j) & \text{for each node } i \\ \dot{\lambda}_i = \sum_{j=1}^n a_{ij}(x_i - x_j) & \text{for each node } i \end{cases}$$

$F_{\text{Laplacian-DistributedG}}$ is infinitesimally contracting[†] with $c = \frac{1}{4} \left(\frac{\lambda_2}{\lambda_n} \right)^2 \min_i \nu_i$

Example #8: Saddle dynamics



Assume $f : \mathbb{R}^n \times \mathbb{R}^m \rightarrow \mathbb{R}$

- $x \mapsto f(x, y)$ is ν_x -strongly convex, uniformly in y
- $y \mapsto f(x, y)$ is ν_y -strongly concave, uniformly in x

saddle dynamics (primal-descent / dual-ascent):

$$\begin{bmatrix} \dot{x} \\ \dot{y} \end{bmatrix} = F_S(x, y) := \begin{bmatrix} -\nabla_x f(x, y) \\ \nabla_y f(x, y) \end{bmatrix}$$

F_S is infinitesimally contracting wrt $\|\cdot\|_2$ with rate $\min\{\nu_x, \nu_y\}$

unique globally exp stable point is saddle point (min in x , max in y)

Example #9: Pseudogradient and best response play

Each player i aims to minimize its own cost function $J_i(x_i, x_{-i})$ (not a potential game)

pseudogradient dynamics (aka gradient play in game theory) F_{PseudoG} :

$$\dot{x}_i = -\nabla_i J_i(x_i, x_{-i})$$

- **strong convexity wrt x_i** : J_i is μ_i strongly convex wrt x_i , uniformly in x_{-i}
- **Lipschitz wrt x_{-i}** : $\text{Lip}_{x_j}(\nabla_i J_i) \leq \ell_{ij}$, uniformly in x_{-j}
- F_{PseudoG} gain matrix is Hurwitz

$\implies F_{\text{PseudoG}}$ is infinitesimally contracting wrt appropriate diag-weighted $\|\cdot\|_2$

Example #10: Best response play

Each player i aims to minimize its own cost function $J_i(x_i, x_{-i})$

$BR_i : x_{-i} \rightarrow \operatorname{argmin}_{x_i} J_i(x_i, x_{-i})$ best response of player i wrt other decisions x_{-i}

best response dynamics:

$$\begin{aligned}\dot{x} &= F_{BR}(x) := BR(x) - x \\ \iff \dot{x}_i &= BR_i(x_{-i}) - x_i\end{aligned}$$

- **strong convexity wrt x_i :** J_i is μ_i strongly convex wrt x_i , uniformly in x_{-i}
- **Lipschitz wrt x_{-i} :** $\operatorname{Lip}_{x_j}(\nabla_i J_i) \leq \ell_{ij}$, uniformly in x_{-j}
 \implies **BR_i is Lipschitz wrt x_j with constant ℓ_{ij}/μ_i**
- F_{BR} gain matrix is Hurwitz \iff BR is a discrete-time contraction
 \implies **BR - Id is infinitesimally contracting wrt appropriate diag-weighted $\|\cdot\|_2$**

Equivalent statements:

① F_{PseudoG} gain matrix:

$$\begin{bmatrix} -\mu_1 & \dots & \ell_{1n} \\ \vdots & & \vdots \\ \ell_{n1} & \dots & -\mu_n \end{bmatrix} \text{ is Hurwitz}$$

② F_{BR} gain matrix:

$$\begin{bmatrix} -1 & \dots & \ell_{1n}/\mu_1 \\ \vdots & & \vdots \\ \ell_{n1}/\mu_n & \dots & -1 \end{bmatrix} \text{ is Hurwitz}$$

③ discrete-time F_{BR} gain matrix:

$$\begin{bmatrix} 0 & \dots & \ell_{1n}/\mu_1 \\ \vdots & & \vdots \\ \ell_{n1}/\mu_n & \dots & 0 \end{bmatrix} \text{ is Schur}$$

Aggregative games: $J_i(x_i, x_{-i}) = f_i(x_i, \frac{1}{n} \sum_{j=1}^n x_j)$

assume f_i is μ_i -strongly convex wrt x_i and $\ell_i = \text{Lip}_y(\nabla_{x_i} f_i(x_i, y))$

$\mu_i > \ell_i$ for each agent $i \implies$ gain matrix is Hurwitz

Example #11: Projected gradient controller

Constrained feedback optimization:

$$\begin{aligned} \min_u \quad & \mathcal{E}(u, w) = \phi(u) + \psi(Y_u u + Y_w w) \quad (\nu \text{ strongly convex, } \ell_u \text{ strongly smooth, } \ell_w) \\ \text{subj. to} \quad & u \in \mathcal{U} \quad (\text{nonempty, closed, convex. } P_{\mathcal{U}} = \text{orthogonal projection}) \end{aligned}$$

Projected gradient controller

$$\dot{u} = F_{\text{PGC}}(u, w) := -u + P_{\mathcal{U}}(u - \gamma \nabla_u \mathcal{E}(u, w))$$

Equilibrium tracking for projected gradient controller At $\gamma = \frac{2}{\nu + \ell_u}$,

$$\limsup_{t \rightarrow \infty} \|u(t) - u^*(t)\| \leq \frac{\ell_{\text{PGC}}}{c_{\text{PGC}}^2} \limsup_{t \rightarrow \infty} \|\dot{w}(t)\| \quad (\text{eq tracking})$$

① $\text{osLip}_u(F_{\text{PGC}}) \leq -c_{\text{PGC}} := -\frac{2\nu}{\nu + \ell_u}$ (contractivity prox gradient)

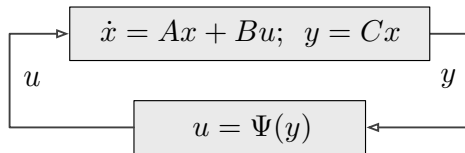
② $\text{Lip}_w(F_{\text{PGC}}) = \ell_{\text{PGC}} := \frac{2}{\nu + \ell_u} \ell_w$

Advantages of non-Euclidean approaches

- 1 *well suited for certain class of systems*
 ℓ_1 for monotone flow systems
- 2 *computational advantages*
 ℓ_1/ℓ_∞ constraints lead to LPs, whereas ℓ_2 constraints leads to LMIs
- 3 *robustness to structural perturbations*
 ℓ_1/ℓ_∞ contractions are connectively robust (i.e., edge removal)
- 4 *adversarial input-output analysis*
 ℓ_∞ better suited for the analysis of adversarial examples than ℓ_2
- 5 *asynchronous distributed computation*
 ℓ_∞ contractions converge under fully asynchronous distributed execution

NonEuclidean contractions: biological transcriptional systems (Russo, Di Bernardo, and Sontag, 2010), Hopfield neural networks (Fang and Kincaid, 1996; Qiao, Peng, and Xu, 2001), chemical reaction networks (Al-Radhawi, Angeli, and Sontag, 2020), traffic networks (Coogan and Arcak, 2015; Como, Lovisari, and Savla, 2015; Coogan, 2019), multi-vehicle systems (Monteil, Russo, and Shorten, 2019), and coupled oscillators (Russo, Di Bernardo, and Sontag, 2013; Aminzare and Sontag, 2014)

Example #12: Systems in Lur'e form



For $A \in \mathbb{R}^{n \times n}$, $B \in \mathbb{R}^{m \times n}$ and $C \in \mathbb{R}^{n \times m}$, **nonlinear system in Lur'e form**

$$\dot{x} = Ax + B\Psi(Cx) \quad =: F_{\text{Lur'e}}(x)$$

where $\Psi : \mathbb{R}^m \rightarrow \mathbb{R}^m$ is ρ -*cocoercive*, i.e., for all $y_1, y_2 \in \mathbb{R}^m$,

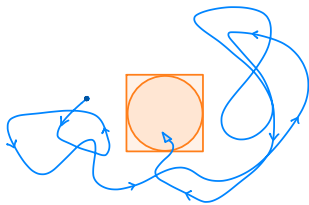
$$(\varphi(y_1) - \varphi(y_2))^\top (y_1 - y_2) \geq \rho \|\varphi(y_1) - \varphi(y_2)\|_2^2.$$

For $P = P^\top \succ 0$, following statements are equivalent:

- 1 $F_{\text{Lur'e}}$ infinitesimally contracting wrt $\|\cdot\|_{2,P^{1/2}}$ with rate $\eta > 0$ for each ρ -cocoercive Ψ
- 2 there exists $\lambda \geq 0$ such that
$$\begin{bmatrix} A^\top P + PA + 2\eta P & PB + \lambda C^\top \\ B^\top P + \lambda C & -2\lambda \rho^{-1} I_m \end{bmatrix} \preceq 0$$

Practical stability problem and the counter-intuitive nature of \mathbb{R}^n

Boris Polyak (1935-2023) used to say “ \mathbb{R}^n countradicts our intuition”

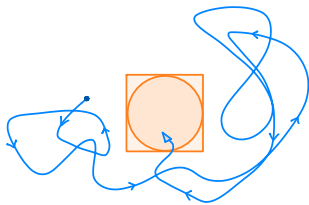


Aim: **compute settling time inside a desired set**

- since norms on \mathbb{R}^n are equivalent, no formal difference in the choice of norm
- assume: can tolerate ± 1 error in each coordinate
 \implies desired set is hypercube = l_∞ -ball
- assume: Lyapunov function is $V(x) = \|x\|_2^2$
 \implies need to wait until solution enters unit l_2 -ball \subset unit l_∞ -ball

Practical stability problem and the counter-intuitive nature of \mathbb{R}^n

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 \implies desired set is hypercube = ℓ_∞ -ball
- assume: Lyapunov function is $V(x) = \|x\|_2^2$
 \implies need to wait until solution enters unit ℓ_2 -ball \subset unit ℓ_∞ -ball

- but n -sphere inscribed in n -hypercube is very small fraction!
as $n \rightarrow \infty$, the ratio of volumes decreases faster than any exponential function

for large n , quadratic Lyap fcnctns may provide exponentially conservative estimates

Courtesy of Anton Proskurnikov, Politecnico di Torino

$f(\mathbf{x})$	$\text{dom}(f)$	$\text{prox}_f(\mathbf{x})$	Assumptions	Reference
$\frac{1}{2}\mathbf{x}^T\mathbf{A}\mathbf{x} + \mathbf{b}^T\mathbf{x} + c$	\mathbb{R}^n	$(\mathbf{A} + \mathbf{I})^{-1}(\mathbf{x} - \mathbf{b})$	$\mathbf{A} \in \mathbb{S}_+^n, \mathbf{b} \in \mathbb{R}^n, c \in \mathbb{R}$	Section 6.2.3
λx^3	\mathbb{R}_+	$\frac{-1 + \sqrt{1+12\lambda x }}{6\lambda}$	$\lambda > 0$	Lemma 6.5
μx	$[0, \alpha] \cap \mathbb{R}$	$\min\{\max\{x - \mu, 0\}, \alpha\}$	$\mu \in \mathbb{R}, \alpha \in [0, \infty]$	Example 6.14
$\lambda\ \mathbf{x}\ $	\mathbb{E}	$(1 - \frac{\lambda}{\max\{\ \mathbf{x}\ , \lambda\}})\mathbf{x}$	$\ \cdot\ $ —Euclidean norm, $\lambda > 0$	Example 6.19
$-\lambda\ \mathbf{x}\ $	\mathbb{E}	$(1 + \frac{\lambda}{\max\{\ \mathbf{x}\ , \lambda\}})\mathbf{x}, \mathbf{x} \neq \mathbf{0},$ $\{\mathbf{u} : \ \mathbf{u}\ = \lambda\}, \mathbf{x} = \mathbf{0}.$	$\ \cdot\ $ —Euclidean norm, $\lambda > 0$	Example 6.21
$\lambda\ \mathbf{x}\ _1$	\mathbb{R}^n	$\mathcal{T}_\lambda(\mathbf{x}) = \ \mathbf{x}\ - \lambda\mathbf{e} \mathbf{1}_+ \odot \text{sgn}(\mathbf{x})$	$\lambda > 0$	Example 6.8
$\ \omega \odot \mathbf{x}\ _1$	$\text{Box}[-\alpha, \alpha]$	$\mathcal{S}_{\omega, \alpha}(\mathbf{x})$	$\alpha \in [0, \infty]^n,$ $\omega \in \mathbb{R}_+^n$	Example 6.23
$\lambda\ \mathbf{x}\ _\infty$	\mathbb{R}^n	$\mathbf{x} - \lambda P_{B_{\ \cdot\ _\infty}[0,1]}(\mathbf{x}/\lambda)$	$\lambda > 0$	Example 6.48
$\lambda\ \mathbf{x}\ _a$	\mathbb{E}	$\mathbf{x} - \lambda P_{B_{\ \cdot\ _a}[0,1]}(\mathbf{x}/\lambda)$	$\ \mathbf{x}\ _a$ —arbitrary norm, $\lambda > 0$	Example 6.47
$\lambda\ \mathbf{x}\ _0$	\mathbb{R}^n	$\mathcal{H}_{\sqrt{2\lambda}}(\mathbf{x}_1) \times \dots \times \mathcal{H}_{\sqrt{2\lambda}}(\mathbf{x}_n)$	$\lambda > 0$	Example 6.10
$\lambda\ \mathbf{x}\ ^3$	\mathbb{E}	$\frac{\mathbf{x}}{1 + \sqrt{1+12\lambda\ \mathbf{x}\ }}$	$\ \cdot\ $ —Euclidean norm, $\lambda > 0,$	Example 6.20
$-\lambda \sum_{j=1}^n \log x_j$	\mathbb{R}_+^n	$\left(\frac{x_j + \sqrt{x_j^2 + 4\lambda}}{2}\right)_{j=1}^n$	$\lambda > 0$	Example 6.9
$\delta_C(\mathbf{x})$	\mathbb{E}	$P_C(\mathbf{x})$	$\emptyset \neq C \subseteq \mathbb{E}$	Theorem 6.24
$\lambda\sigma_C(\mathbf{x})$	\mathbb{E}	$\mathbf{x} - \lambda P_C(\mathbf{x}/\lambda)$	$\lambda > 0, C \neq \emptyset$ closed convex	Theorem 6.46
$\lambda \max\{x_i\}$	\mathbb{R}^n	$\mathbf{x} - \lambda P_{\Delta_n}(\mathbf{x}/\lambda)$	$\lambda > 0$	Example 6.49
$\lambda \sum_{i=1}^k x_{[i]}$	\mathbb{R}^n	$\mathbf{x} - \lambda P_C(\mathbf{x}/\lambda),$ $C = H_{\mathbf{e}, k} \cap \text{Box}[0, \mathbf{e}]$	$\lambda > 0$	Example 6.50
$\lambda \sum_{i=1}^k x_{(i)} $	\mathbb{R}^n	$\mathbf{x} - \lambda P_C(\mathbf{x}/\lambda),$ $C = B_{\ \cdot\ _1}[0, k] \cap \text{Box}[-\mathbf{e}, \mathbf{e}]$	$\lambda > 0$	Example 6.51
$\lambda M_f^p(\mathbf{x})$	\mathbb{E}	$\frac{\mathbf{x} +}{\mu + \lambda} (\text{prox}_{(\mu+\lambda)f}(\mathbf{x}) - \mathbf{x})$	$\lambda, \mu > 0, f$ proper closed convex	Corollary 6.64
$\lambda d_C(\mathbf{x})$	\mathbb{E}	$\frac{\mathbf{x} +}{\min\{\frac{\lambda}{d_C(\mathbf{x})}, 1\}} (P_C(\mathbf{x}) - \mathbf{x})$	$\emptyset \neq C$ closed convex, $\lambda > 0$	Lemma 6.43
$\frac{\lambda}{2} d_C^2(\mathbf{x})$	\mathbb{E}	$\frac{\lambda}{\lambda+1} P_C(\mathbf{x}) + \frac{1}{\lambda+1} \mathbf{x}$	$\emptyset \neq C$ closed convex, $\lambda > 0$	Example 6.65
$\lambda H_\mu(\mathbf{x})$	\mathbb{E}	$(1 - \frac{\lambda}{\max\{\ \mathbf{x}\ , \mu + \lambda\}})\mathbf{x}$	$\lambda, \mu > 0$	Example 6.66
$\rho\ \mathbf{x}\ _1^2$	\mathbb{R}^n	$\left[\sqrt{\frac{\rho}{\mu}}\ \mathbf{x}\ - 2\rho\right]_+ \mathbf{e}^T \mathbf{v} = 1$ ($\mathbf{0}$ when $\mathbf{x} = \mathbf{0}$)	$\rho > 0$	Lemma 6.70
$\lambda\ \mathbf{A}\mathbf{x}\ _2$	\mathbb{R}^n	$\mathbf{x} - \mathbf{A}^T(\mathbf{A}\mathbf{A}^T + \alpha^*\mathbf{I})^{-1}\mathbf{A}\mathbf{x},$ $\alpha^* = 0$ if $\ \mathbf{v}_0\ _2 \leq \lambda$; otherwise, $\ \mathbf{v}_\alpha\ _2 = \lambda$; $\mathbf{v}_\alpha \equiv (\mathbf{A}\mathbf{A}^T + \alpha\mathbf{I})^{-1}\mathbf{A}\mathbf{x}$	$\mathbf{A} \in \mathbb{R}^{m \times n}$ with full row rank, $\lambda > 0$	Lemma 6.68

proximal operator

well-defined for all ccp functions,
generalized form of projection,
non-expansive

helps generalize gradient algorithms/dynamics to proximal algorithms/dynamics, useful for nonsmooth, constrained, large-scale, and distributed optimization

evaluation of proximal operator requires small convex optimization,
see [Summary of prox computations](#), Beck 2017

A. Beck. *First-Order Methods in Optimization*. SIAM, 2017. ISBN 978-1-61197-498-0

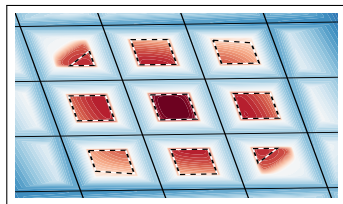
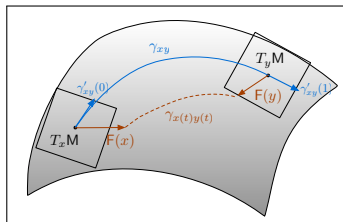
N. Parikh and S. Boyd. Proximal algorithms. *Foundations and Trends in Optimization*, 1(3):127–239, 2014. doi

Theoretical frontiers

- higher order contraction and pseudocontraction (dominance)
- relationship with monotone operator theory
- metric spaces
- computational methods

Limitations: not all stable systems are contractive:

- Lyapunov-diagonally-stable networks
- multistable and locally contracting systems
- control contraction design



Theoretical frontiers

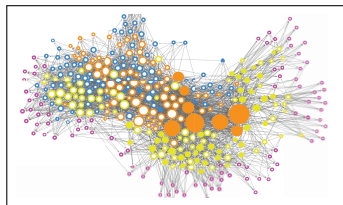
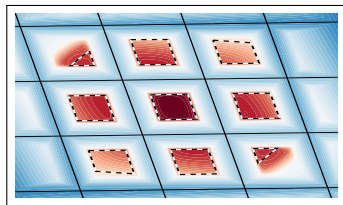
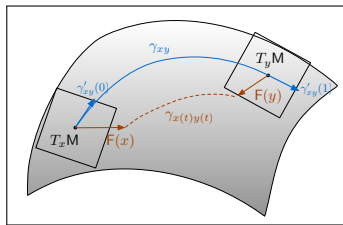
- higher order contraction and pseudocontraction (dominance)
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Limitations: not all stable systems are contractive:

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Application to networks, control and learning

- 1 reaction networks
- 2 control: optimization-based control design
- 3 ML: implicit models and energy-based learning
- 4 neuroscience: robust dynamical modeling, normative frameworks, biologically plausible learning



contractivity = robust computationally-friendly stability

fixed point theory + Lyapunov stability theory + geometry of metric spaces



	Lyapunov Theory	Contraction Theory for Dynamical Systems
	F admits global Lyapunov function	F is strongly contracting
existence of equilibrium	assumed	implied + computational methods
Lyapunov function	arbitrary	$\ x - x^*\ $ and $\ F(x)\ $
inputs	ISS via \mathcal{KL} and \mathcal{L} functions	exponential iISS with explicit constants

	Krasovskii-LaSalle Inv Principle	Weakly Contracting Systems
	generic V s.t. $\mathcal{L}_F V \leq 0$	F is weakly contracting, that is, $\text{osLip}(F) \leq 0$
(no other assumptions)		Dichotomy Theorem
assuming bounded traj.	convergence to Krasovski-LaSalle set	each equilibrium is stable
assuming Krasovski-LaSalle set = $\{x^*\}$ is LAS	$\{x^*\}$ is GAS	$\{x^*\}$ is GAS, linear-exponential convergence, local ISS + explicit constants

Given differentiable convex $f : \mathbb{R}^n \rightarrow \mathbb{R}$, **gradient dynamics**

$$\dot{x} = F_G(x) := -\nabla f(x)$$

Dichotomy and Convergence

- 1 $-\nabla f$ has no equilibrium, f has no minimum, and every trajectory is unbounded, or
- 2 $-\nabla f$ has at least one equilibrium $x^* \in \mathbb{R}^n$ and the following properties hold:
 - 1 f is constant on convex set of equilibria, each local is a global minimum,
 - 2 every trajectory is bounded and converges to a minimum, each equilibrium is stable
 - 3 if x^* is locally asymptotically stable, then x^* is globally asymptotically stable
 - 4 if $\mu_2(-\text{Hess}(f)(x^*)) < 0$, then linear exponential decay and $x \mapsto \|x - x^*\|_2$ is a global Lyap

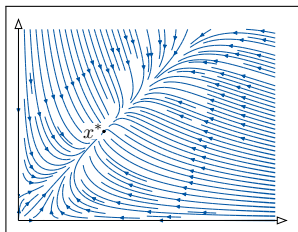
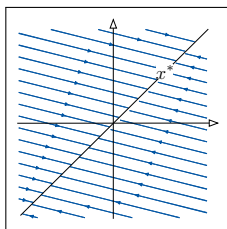
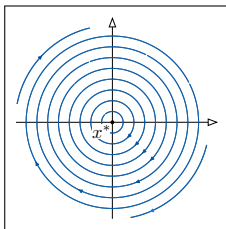
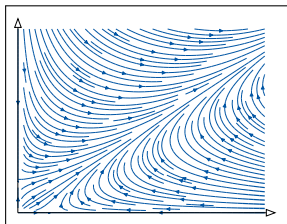
From strongly to weakly contracting systems

Given a norm $\|\cdot\|$, consider

$$\dot{x} = F(x) \quad \text{satisfying} \quad \text{osLip}(F) = 0$$

Dichotomy for weakly-contracting systems

- 1 no equilibrium and every trajectory is unbounded, or
- 2 at least one equilibrium, every trajectory is bounded, and local asy stability \implies global



$$\dot{x} = F(t, x) \quad \text{on } \mathbb{R}^n \text{ with norm } \|\cdot\|_{\text{glo}}$$

$$\dot{x} = F(t, x) \quad \text{on } \mathbb{R}^n \text{ with norm } \|\cdot\|_{\text{glo}}$$

- 1 F is weakly contracting wrt $\|\cdot\|_{\text{glo}}$
- 2 x^* is locally-exponentially-stable equilibrium
 $\implies F$ is locally c -strongly contracting wrt $\|\cdot\|_{\text{loc}}$ over forward-invariant \mathcal{S}

Weakly contracting dynamics + locally-exp-stable equilibrium

$$\dot{x} = F(t, x) \quad \text{on } \mathbb{R}^n \text{ with norm } \|\cdot\|_{\text{glo}}$$

- 1 F is weakly contracting wrt $\|\cdot\|_{\text{glo}}$
- 2 x^* is locally-exponentially-stable equilibrium
 \implies F is locally c -strongly contracting wrt $\|\cdot\|_{\text{loc}}$ over forward-invariant \mathcal{S}

