Placement de capteurs pour le recouvrement de l'observabilité des systèmes à commutations

Sinuhé MARTINEZ MARTINEZ^{1,2} Nadhir MESSAI¹, Noureddine MANAMANNI¹, Taha BOUKHOBZA², Frédéric HAMELIN²

CReSTIC¹ - CRAN²

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Outline

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 - Matrix decomposition
 - Graphic representation of SSLS
- 3 Conditions for the existence of sequences guaranteeing observability
 - Connectivity condition
 - Maximal linking condition



- Observability recovering via sensor placement
- Conclusions

Switched Linear Systems Conditions for the existence of sequences guaranteeing observability Observability recovering via sensor placement Conclusions

Structural analysis and its graphical approach Structural Controllability: Lin 1974

Structural analysis?

 $\begin{array}{l} \mbox{Approaches} \left\{ \begin{array}{l} \mbox{Algebraic} \rightarrow \mbox{rank of pencil matrices} \\ \mbox{Gometric} \rightarrow \mbox{dimension of vectorial subspaces} \\ \mbox{Structural} \rightarrow \mbox{structural properties} \\ \mbox{STRUCTURAL APPROACH} \end{array} \right. \end{array} \right. \label{eq:Approaches}$

- Systems in state space or transfer function representation
- Entries of matrices are fixed to zero or free non-zero parameters

Advantages

- Systems non specified numerically, in the stage of design or uncertain systems
- Properties are structural and generic

Covered problems

- Basic properties of systems (controllability, observability, invariant zeros, subspace dimensions, ...)
- Classical problems of the control theory (input-output decoupling, disturbance rejection, detection and locations of faults, sensor placement,)

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Structural analysis for linear systems

We study the systems in the state space form:

$$\Sigma_{\Lambda} = \begin{cases} \dot{x}(t) = A_{\lambda}x(t) + B_{\lambda}u(t) & x(t) \in \mathbb{R}^{n} \text{ state vector,} \\ y(t) = C_{\lambda}x(t) + D_{\lambda}u(t) & u(t) \in \mathbb{R}^{m} \text{ input vector} \\ y(t) \in \mathbb{R}^{p} \text{ output vector} \end{cases}$$

- $A_{\lambda}, B_{\lambda}, C_{\lambda}$ and D_{λ} are real matrices,
- the only knowledge is whether each entry is fixed to zero or an unknown real value represented by a parameter λ_i,
- the vector of such parameters is Λ = {λ₁, λ₂,..., λ_h} and it can take any value in ℝ^h,
- a property is true generically for (Σ^Λ) if it is true for almost all parameters values λ_i.

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Graphic representation of a structured linear system

Structured Linear SystemDirected Graph Σ_{Λ} \rightarrow $\mathcal{G}(\Sigma_{\Lambda}) = (\mathcal{V}, \mathcal{E})$

 $\mathcal{V} = \mathbf{X} \cup \mathbf{U} \cup \mathbf{Y} \Rightarrow$ Vertex subset

 $\mathcal{E} = A$ -edges $\cup B$ -edges $\cup C$ -edges $\cup D$ -edges \Rightarrow Edge subset

for every matrix $M \Rightarrow M$ -edges = { $(\mathbf{v_j}, \mathbf{v_i}) | M(i, j) \neq 0$ } où $\mathbf{v_j}$ is the beginning vertex and $\mathbf{v_i}$ is the end vertex

Example

 $\dot{x}_{1} = \lambda_{1}x_{2} + \lambda_{2}x_{4}$ $\dot{x}_{2} = \lambda_{3}u_{1}$ $\dot{x}_{3} = \lambda_{4}x_{4}$ $\dot{x}_{4} = \lambda_{5}x_{2} + \lambda_{6}u_{2}$ $y_{1} = \lambda_{7}x_{1}$ $y_{2} = \lambda_{8}x_{3}$ $u_{1} \qquad \lambda_{3} \qquad x_{2} \qquad \lambda_{1} \qquad x_{1} \qquad \lambda_{7} \qquad y_{1}$ $u_{2} \qquad \lambda_{6} \qquad x_{4} \qquad \lambda_{4} \qquad x_{3} \qquad \lambda_{8} \qquad y_{2}$

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Structural analysis and its graphical approach Structural Controllability: Lin 1974

Generic controllability for SISO Systems

Lin identified two structural forms where the system is not generically controllable ([Lin, 1974]):

Form I.
$$A = \begin{bmatrix} A_{11} & 0 \\ A_{21} & A_{22} \end{bmatrix}$$
; $b = \begin{bmatrix} 0 \\ b_2 \end{bmatrix}$
Example of Form I:
 $A = \begin{bmatrix} a_{11} & a_{12} & 0 \\ a_{21} & a_{22} & 0 \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$; $b = \begin{bmatrix} 0 \\ 0 \\ b_3 \end{bmatrix}$
which corresponds to a graph of type

Form II. $(Ab) = \begin{bmatrix} P_1 \\ P_2 \end{bmatrix}$ where P_2 is $(n - k) \times (n + 1)$ and P_1 is $k \times (n + 1)$ with $k \ge 1$ with not more than k - 1 non-zero columns. Example of Form II: $A = \begin{bmatrix} 0 & a_{12} & 0 \\ 0 & a_{22} & 0 \\ 0 & a_{32} & 0 \end{bmatrix}$; $b = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$ which corresponds to a graph of type

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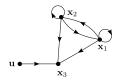
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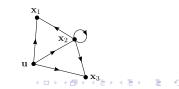
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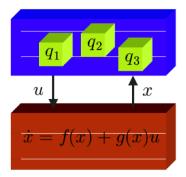
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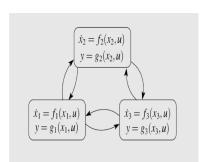


Switched Linear Systems Observability recovering by switching? Matrix decomposition Graphic representation of SSLS

Switched Linear Systems

consist of finite number of continuous-time subsystems and a rule that orchestrates the switching among them [Savkin and Evans, 2002];





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Switched Linear Systems Observability recovering by switching? Matrix decomposition Graphic representation of SSLS

Observability recovering by switching: example

Let us consider the SLS with three modes

mode 1	mode 2	mode 3
$\dot{x}_1 = \lambda_1 x_3 + \lambda_2 x_4 + \lambda_3 x_5$	$\dot{x}_1 = 0$	$ \dot{x}_1 = \lambda_1 x_3 + \lambda_2 x_4 + \lambda_3 x_5 \dot{x}_2 = \lambda_5 x_5 $
$\dot{x}_2 = \lambda_4 x_5$	$\dot{x}_2 = \lambda_5 x_5$	$\dot{x}_2 = \lambda_5 x_5$
$y_1 = \lambda_6 x_1 + \lambda_7 x_2$	$y_1 = \lambda_6 x_1 + \lambda_7 x_2$	$y_1 = \lambda_6 x_1 + \lambda_8 x_2$
$y_2 = 0$	$y_2 = \lambda_9 x_3$	$y_2 = \lambda_{10} x_3$
	•	(1)

If the mode sequence is mode 2 | mode 1 | mode 3

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Observability recovering by switching: example

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$\dot{x}_2 = \lambda_4 x_5$	$\dot{x}_2 = \lambda_5 x_5$	$\dot{x}_2 = \lambda_5 x_5$
$y_1 = \lambda_6 x_1 + \lambda_7 x_2$	$ \begin{aligned} \dot{x}_2 &= \lambda_5 x_5 \\ y_1 &= \lambda_6 x_1 + \lambda_7 x_2 \\ y_2 &= \lambda_9 x_3 \end{aligned} $	$y_1 = \lambda_6 x_1 + \lambda_8 x_2$
$y_2 = 0$	$y_2 = \lambda_9 x_3$	$y_2 = \lambda_{10} x_3$
	•	(1)

If the mode sequence is

mode 2	mode 1	mode 3
$y_{1,2} \Rightarrow f_1(x_1,x_2)$		
$\dot{y}_{1,2} \Rightarrow f_2(x_5)$		
$y_{2,2} \Rightarrow f_3(x_3)$		

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$y_2 = 0$	$y_2 = \lambda_9 x_3$	$y_2 = \lambda_{10} x_3$
	•	(1)

If the mode sequence is

mode 2	mode 1	mode 3
$y_{1,2} \Rightarrow f_1(x_1, x_2)$	$y_{1,1} \Rightarrow f_1(x_1,x_2)$	
$\dot{y}_{1,2} \Rightarrow f_2(x_5)$	$\dot{y}_{1,1} \Rightarrow f_4(x_3, x_4, x_5)$	
$y_{2,2} \Rightarrow f_3(x_3)$	$\ddot{y}_{2,1} = 0$	

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Observability recovering by switching: example

Let us consider the SLS with three modes

mode 1	mode 2	mode 3
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$\dot{x}_2 = \lambda_4 x_5$	$\dot{x}_2 = \lambda_5 x_5$	$\dot{x}_2 = \lambda_5 x_5$
$y_1 = \lambda_6 x_1 + \lambda_7 x_2$		$y_1 = \lambda_6 x_1 + \lambda_8 x_2$
$y_2 = 0$	$y_2 = \lambda_9 x_3$	$y_2 = \lambda_{10} x_3$
	•	(1)

If the mode sequence is

mode 2	mode 1	mode 3			
$y_{1,2} \Rightarrow f_1(x_1, x_2)$		$y_{1,3} \Rightarrow f_5(x_1, x_2)$			
$\dot{y}_{1,2} \Rightarrow f_2(x_5)$	$\dot{y}_{1,1} \Rightarrow f_4(x_3, x_4, x_5)$	$\dot{y}_{1,3} \Rightarrow f_6(x_3, x_4, x_5)$			
$y_{2,2} \Rightarrow f_3(x_3)$	$\ddot{y}_{2,1} = 0$	$y_{2,3} = f_7(x_3)$			
the SLS is globally observable					

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Structured Switched Linear Systems (SSLS)

Switched Linear System Directed Graph

$$\Sigma^{\Lambda} : \begin{cases} \dot{x}(t) = A(q)x(t), & x(t_0) = x_0 \\ y(t) = C(q)x(t) \end{cases} \Rightarrow \mathcal{G}(\Sigma_{\Lambda}) = (\mathcal{V}, \mathcal{E}) \end{cases}$$
(2)

- A parameter can be common to all modes or to some modes only,
- subset of parameters can be common

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Conditions for the existence of sequences guaranteeing observability Observability recovering via sensor placement Conclusions Switched Linear Systems Observability recovering by switching? Matrix decomposition Graphic representation of SSLS

Matrix decomposition

For the general case, using binary notation, matrix A(q) can be spread out for mode 1 as:

 $A(1) = \underbrace{A_{0,0,1}}_{\text{specific elements to mode 1}} + \underbrace{A_{0,1,1}}_{\text{specific elements to mode 1}} + \underbrace{A_{0,1,1}}_{\text{specific elements to mode 1}} + \underbrace{A_{1,1,1}}_{\text{common elements between mode 1}} + \underbrace{A_{1,1,1}}_{\text{common elements in 3 modes}}$ For the particular case of matrix A(1) of equation (3), $A(1) = A_{0,0,1} + A_{1,0,1}$

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Matrix decomposition

For the general case, using binary notation, matrix A(q) can be spread out for mode 2 as:

 $A(2) = \underbrace{A_{0,1,0}}_{\text{specific elements to mode 2}} + \underbrace{A_{0,1,1}}_{\text{specific elements to mode 2}} + \underbrace{A_{0,1,1}}_{\text{specific elements to mode 2}} + \underbrace{A_{1,1,1}}_{\text{common elements between mode 2}} + \underbrace{A_{1,1,1}}_{\text{common elements between mode 2}} + \underbrace{A_{1,1,1}}_{\text{common elements in 3 modes}}$ For the particular case of matrix A(2) of equation (3), $A(1) = A_{0,0,1} + A_{1,0,1}$ $A(2) = A_{1,1,0}$

Conditions for the existence of sequences guaranteeing observability Observability recovering via sensor placement Conclusions Switched Linear Systems Observability recovering by switching? Matrix decomposition Graphic representation of SSLS

Matrix decomposition

For the general case, using binary notation, matrix A(q) can be spread out for mode 3 as:

$$A(2) = \underbrace{A_{1,0,0}}_{\text{specific elements to mode 3}} + \underbrace{A_{1,0,1}}_{\text{specific elements to mode 3}} + \underbrace{A_{1,0,1}}_{\text{specific elements to mode 3}} + \underbrace{A_{1,1,1}}_{\text{common elements between mode 2 and mode 3}}$$
For the particular case of matrix $A(3)$ of equation (3),
 $A(1) = A_{0,0,1} + A_{1,0,1}$ $A(2) = A_{1,1,0}$ $A(3) = A_{1,0,1} + A_{1,1,0}$

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Graphic representation of SSLS

	$\mathbf{x_1}$	$\mathbf{x_2}$	$\mathbf{x_3}$	$\mathbf{x_4}$	$\mathbf{x_5}$
$A_{1,0,1} =$	ΓO	0	λ_1	λ_2	λ_3]
	0	0	0	0	0
$A_{1,0,1} =$	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0

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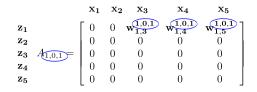
Graphic representation of SSLS

		$\mathbf{x_1}$	$\mathbf{x_2}$	$\mathbf{x_3}$	\mathbf{x}_4	\mathbf{x}_{5}
$\mathbf{z_1}$	$A_{1,0,1} =$	ΓO	0	λ_1	λ_2	λ_3]
$\mathbf{z_2}$		0	0	0	0	0
$\mathbf{z_3}$	$A_{1,0,1} =$	0	0	0	0	0
$\mathbf{z_4}$		0	0	0	0	0
z_5		0	0	0	0	0

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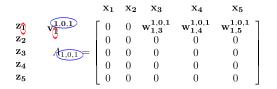


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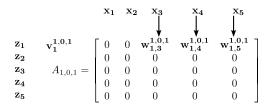
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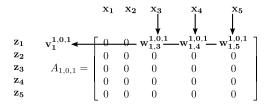
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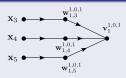
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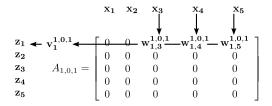


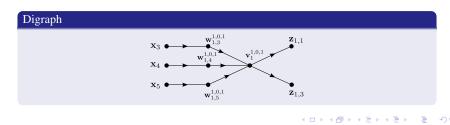
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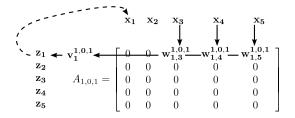




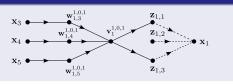
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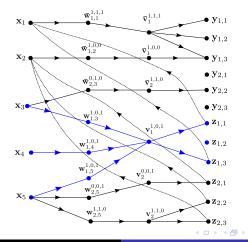


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Graphic representation of SSLS



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Connectivity condition Maximal linking condition

Graphic conditions for observability

Necessary and sufficient conditions for the existence of sequences guaranteeing the observability of the SSLS Σ_{SLS}^{Λ} are given in [Martinez-Martinez et al., 2011].

 \Rightarrow For a SSLS Σ_{SLS}^{Λ} with associated graph $\mathcal{G}(\Sigma_{SLS}^{\Lambda})$ two conditions have to be verified:

- Connectivity and
- Maximal linking

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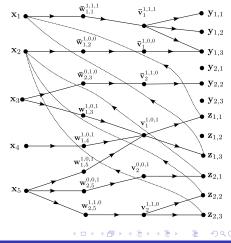
Connectivity condition Maximal linking condition

Connectivity condition

Connectivity

Every x_i is covered by a Y-topped path

- Covered vertex → A vertex which forms part of some path,
- Y-topped path → A path which final vertex belongs to Y



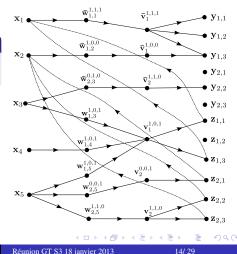
Connectivity condition Maximal linking condition

Maximal linking condition

Maximal linking

The maximal number of direct disjoint paths between **X** and $\mathbf{Y} \cup \mathbf{Z}$ is equal to *n*.

- Direct path → A path between vertex subset X and Y ∪ Z
- Direct disjoint paths → Direct paths subset without common vertices



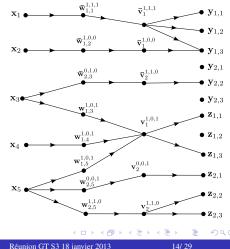
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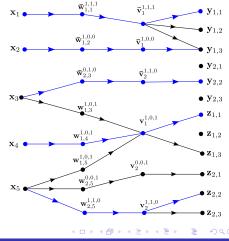
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Connectivity condition Maximal linking condition

Observability conditions not verified

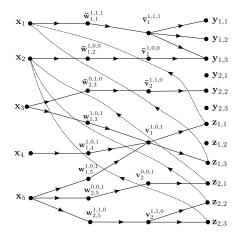


Image: A matched block of the second seco

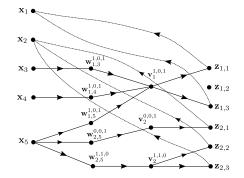
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Connectivity condition Maximal linking condition

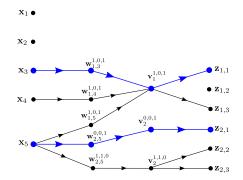
Observability conditions not verified



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Connectivity condition Maximal linking condition

Observability conditions not verified



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Guaranteeing connectivity condition Guaranteeing the maximal linking condition

Observability recovering via sensor placement

Solution of the localisation and minimal number of sensor in order to recover de observability based on a completely graphic framework ([Martinez-Martinez et al., 2012])

- \Rightarrow Sensor placement to recover the connectivity condition
- \Rightarrow Sensor placement to recover maximal linking condition

How many sensors and where?

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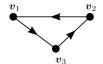
Guaranteeing connectivity condition Guaranteeing the maximal linking condition

Sensor placement for recovering the connectivity condition

To recover the output connectivity condition, additional sensors must measure at least one state x_i in any mode for each **strongly connected component** constituting a **minimal unconnected element**.

Strongly connected components...

- equivalent elements
- a vertex is equivalent to itself
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- Example
- Strongly connected components
- Partial order : C₁ is the infimal unconnected element



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Guaranteeing connectivity condition Guaranteeing the maximal linking condition

Sensor placement for recovering the connectivity condition

To recover the output connectivity condition, additional sensors must measure at least one state x_i in any mode for each **strongly connected component** constituting a **minimal unconnected element**.

Strongly connected components...

- equivalent elements
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- Example
- Strongly connected components
- Partial order : C₁ is the infimal unconnected element



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Guaranteeing connectivity condition Guaranteeing the maximal linking condition

 v_1

Sensor placement for recovering the connectivity condition

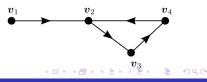
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Example

- Strongly connected components
- Partial order : C₁ is the infimal unconnected element



 v_3

Guaranteeing connectivity condition Guaranteeing the maximal linking condition

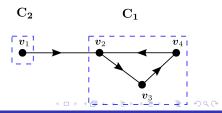
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 v_3

Guaranteeing connectivity condition Guaranteeing the maximal linking condition

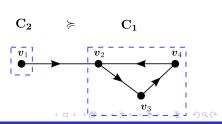
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Sensor placement for recovering the connectivity condition

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Strongly connected components...

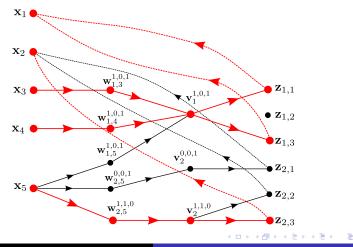
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 v_3

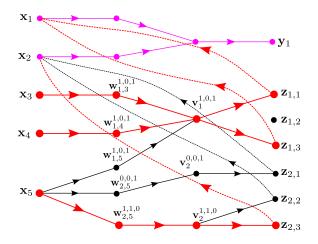
Guaranteeing connectivity condition Guaranteeing the maximal linking condition

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Guaranteeing connectivity condition



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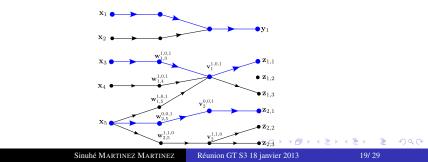
Guaranteeing connectivity condition Guaranteeing the maximal linking condition

Sensor placement for recovering the maximal linking condition

Minimal number of sensors

To recover the maximal linking condition, the minimal number of additional sensors is equal to $n - \theta(\mathcal{V}^+, \mathcal{V}^-)$.

 $\theta(\mathcal{V}^+, \mathcal{V}^-) \to$ number of edges in maximal subset of direct disjoint paths from \mathcal{V}^+ to \mathcal{V}^-



Guaranteeing connectivity condition Guaranteeing the maximal linking condition

Sensor placement for recovering the maximal linking condition

...but where?

localisation

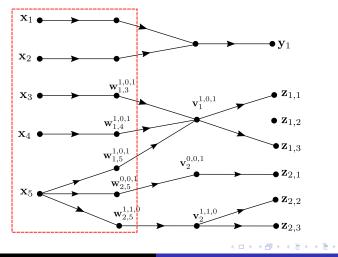
Such additional sensors must measure $n - \theta(\mathcal{V}^+, \mathcal{V}^-)$ states in \mathcal{V}_0^+ such that a maximal matching of size *n* is obtained in the bipartite graph $\mathcal{B}(\Sigma_{SLS}^{\Lambda})$.

 $\text{Direct graph} \Rightarrow \text{Bipartite graph}$

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Guaranteeing connectivity condition Guaranteeing the maximal linking condition

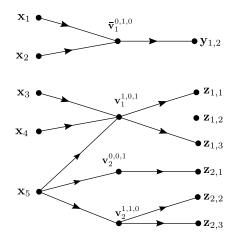
Simplifications



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Guaranteeing connectivity condition Guaranteeing the maximal linking condition

Simplifications

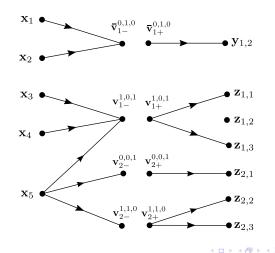


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Guaranteeing connectivity condition Guaranteeing the maximal linking condition

Bipartite graph

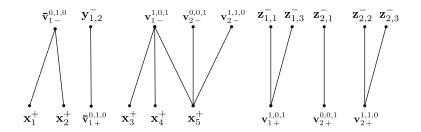


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Guaranteeing connectivity condition Guaranteeing the maximal linking condition

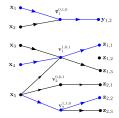
Bipartite graph



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Guaranteeing connectivity condition Guaranteeing the maximal linking condition

Guaranteeing maximal linking condition



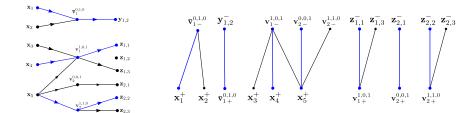
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Guaranteeing connectivity condition Guaranteeing the maximal linking condition

Guaranteeing maximal linking condition

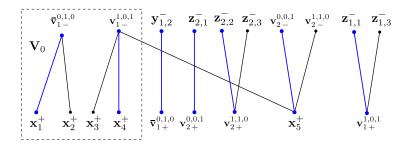


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Guaranteeing connectivity condition Guaranteeing the maximal linking condition

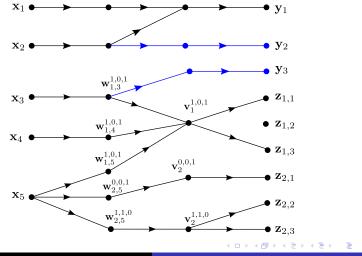
Guaranteeing maximal linking condition



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Guaranteeing connectivity condition Guaranteeing the maximal linking condition

Guaranteeing maximal linking condition



Conclusions

Structural approach

- Sensor placement to recover the observability has been extended to the SLS case
- The strong relation between the structure and the observability of SLS has been shown

Graph approach

- A new graph which represents SSLS has been introduced
- Simple algorithms of graph theory are required to solve the problem of sensor placement (low complexity)
 - Strongly connected components
 - output connected paths
 - Disjoint paths
 - Maximal number of edges/vertices belonging to a particular path

Merci pour votre attention

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