Testing Shock Absorbers: Towards a Faster Parallelizable Algorithm

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1. How to Describe Shock Absorbers

• In general, we can use Newton's law

$$m \cdot \frac{d^2x}{dt^2} = f(t) + F\left(x, \frac{dx}{dt}\right).$$

- In practice, the vertical displacement and the vertical velocity are relatively small.
- Therefore, we can expand the dependence F in Taylor series and keep only linear terms: $F = F_0 b \cdot x a \cdot \frac{dx}{dt}$.
- On the ideally smooth road, with no vertical motion $(x = \frac{dx}{dt} = 0)$, we should have F = 0, so $F_0 = 0$ and

$$m \cdot \frac{d^2x}{dt^2} + a \cdot \frac{dx}{dt} + b \cdot x = f(t).$$

• So, to describe the reaction of the shock absorbers to arbitrary road conditions, we must know m, a, and b.

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How to Predict the Reaction of the Shock Absorber on the Given Force f(t)

• The equations are linear and time-shift-invariant:

$$m \cdot \frac{d^2x}{dt^2} + a \cdot \frac{dx}{dt} + b \cdot x = f(t).$$

- \bullet So, the reaction x(t) to f(t) is also linear and timeshift-invariant: $x(t) = \int R(t-s) \cdot f(s) ds$.
- From the above differential equation, we get

$$R(t) = A \cdot \exp(-k \cdot t) \cdot \cos(\omega \cdot t + \varphi).$$

• When we apply an impulse force, and measurement errors are negligible, we measure the following values:

$$x_i = A \cdot \exp(-k \cdot t_i) \cdot \cos(\omega \cdot t_i + \varphi).$$

• How to find A, k, ω , and φ from these measurement results?

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3. Analysis of the Problem

• General formula: reminder

$$x_i = A \cdot \exp(-k \cdot t_i) \cdot \cos(\omega \cdot t_i + \varphi).$$

- There are many techniques for determining frequency ω and the corresponding phase φ .
- It is also relatively easy to find maxima and minima within each cycle, i.e., at the moments t_i when

$$\cos(\omega \cdot t_i + \varphi) = \pm 1.$$

• For these moments of time, we have

$$x_i \approx \pm A \cdot \exp(-k \cdot t_i)$$
 and $|x_i| \approx A \cdot \exp(-k \cdot t_i)$.

• Thus, the main remaining problem is to estimate the values A and k based on the corresponding values x_i .

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4. How to Estimate the Values of A and k

• Reminder: we know values t_i and x_i for which

$$|x_i| = A \cdot \exp(-k \cdot t_i).$$

- Problem: dependence on k is non-linear.
- *Idea:* take logarithms:

$$\ln(|x_i|) \approx \ln(A) - k \cdot t_i.$$

• Result: this equation is linear in terms of unknowns k and $z \stackrel{\text{def}}{=} \ln(A)$:

$$\ln(|x_i|) \approx z - k \cdot t_i.$$

• Solution: use the Least Squares Method to solve the corresponding system of linear equations.



5. Need to Take Uncertainty into Account

- In practice, measurements are never 100% accurate.
- Often, we only know the upper bound Δ_i on the measurement error $x_i x(t_i)$.
- So, we only know that $|x(t_i)| = A \cdot \exp(-k \cdot t_i)$ is in $[\underline{X}_i, \overline{X}_i]$, where

$$\underline{X}_i \stackrel{\text{def}}{=} \max(0, |x_i| - \Delta_i); \quad \overline{X}_i \stackrel{\text{def}}{=} |x_i| + \Delta_i.$$

- Please note that we cut off the range at 0 from below, since the absolutely value is always non-negative.
- In general, different values A and k are consistent with these inequalities.
- Our objective is to find the range of possible values of A and k.
- Thus, we arrive at the following problem.

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6. Formulation of the Problem

- We are given the values x_i and Δ_i .
- Based on these values, we compute

$$\underline{X}_i = \max(0, |x_i| - \Delta_i) \text{ and } \overline{X}_i = |x_i| + \Delta_i.$$

- Our objective is to find:
 - the smallest \underline{A} and the largest \overline{A} values of A and
 - the smallest \underline{k} and the largest \overline{k} values of $k \geq 0$

among all the values of A and k that, for all n measurements $i=1,\ldots,n,$ satisfy the constraints

$$\underline{X}_i \le A \cdot \exp(-k \cdot t_i) \le \overline{X}_i.$$



7. Case of Fuzzy Uncertainty

- We have guaranteed upper bounds Δ_i on the measurement error $x_i x(t_i)$: $|x_i x(t_i)| \leq \Delta_i$.
- We often also have smaller bounds $\Delta_i(\alpha) < \Delta_i$ about which we are not 100% certain.
- So, for different $\alpha \in (0,1)$, we have an interval that contains $x(t_i)$ with this degree of uncertainty:

$$[x_i - \Delta_i(\alpha), x_i + \Delta_i(\alpha)].$$

- These intervals form a *fuzzy set* containing all this knowledge.
- In this case, we need to solve several interval problems corresponding to different values α .
- So, in the following text, we will concentrate on the case of interval uncertainty.

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8. Simplification of the Problem

• *Idea*: we apply logarithm to both sides of the inequality

$$\underline{X}_i \le A \cdot \exp(-k \cdot t_i) \le \overline{X}_i.$$

• Result: constraints $\underline{y}_i \leq z - k \cdot t_i \leq \overline{y}_i$, where we denoted

$$\underline{y}_i \stackrel{\mathrm{def}}{=} \ln(\underline{X}_i), \ \ \overline{y}_i \stackrel{\mathrm{def}}{=} \ln(\overline{X}_i), \ \ \mathrm{and} \ \ z \stackrel{\mathrm{def}}{=} \ln(A).$$

• Problem: find the ranges $[\underline{z}, \overline{z}]$ and $[\underline{k}, \overline{k}]$ of values z and k for which, for all i,

$$\underline{y}_i \le z - k \cdot t_i \le \overline{y}_i.$$

• Once we have the bounds \underline{z} and \overline{z} , we compute

$$\underline{A} = \exp(\underline{z})$$
 and $\overline{A} = \exp(\overline{z})$.

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9. How This Problem Is Solved Now

• To find \underline{z} , we minimize z under the constraints

$$\underline{y}_i \le z - k \cdot t_i \le \overline{y}_i.$$

- We also maximize z and minimize and maximize k.
- In all these problems, we optimize a linear function under linear constraints.
- There exist efficient algorithms for solving such *linear* programming problems.
- These algorithms take time that grows with the problem size as $O(n^{3.5})$.
- While this dependence is polynomial, it still grows very fast for large n.
- It is therefore desirable to find faster algorithms.



10. Need for Parallelization

- Reminder: we need to find faster algorithms for solving our problem.
- In general: one way to speed up computations is to parallelize them, i.e.:
 - to divide the computations
 - between several computers working in parallel.
- Alas: linear programming is known to be the provably hardest problem to parallelize (to be precise, P-hard).
- Thus: a new algorithm is needed.
- What we do: in this paper, we propose a new faster and easy-to-parallelize algorithm for solving our problem.



Analysis of the Problem: Bounds for k

- We need to satisfy the constraints $y_i \leq z k \cdot t_i \leq \overline{y}_i$.
- If we add $k \cdot t_i$ to all three sides, we conclude that

$$\underline{y}_i + k \cdot t_i \le z \le \overline{y}_i + k \cdot t_i.$$

- \bullet The value k is possible if there exists a value z that satisfies all these inequalities.
- Such a value exists if and only if each lower bounds is smaller than or equal to each upper bound:

$$\underline{y}_i + k \cdot t_i \le \overline{y}_j + k \cdot t_j.$$

• Moving all the terms proportional to k to the left-hand sides and all the others to the right-hand side, we get:

$$k \cdot (t_i - t_j) \le \overline{y}_j - \underline{y}_i$$
.

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12. Bounds for k (cont-d)

- We need to satisfy the constraints $k \cdot (t_i t_j) \leq \overline{y}_j \underline{y}_i$.
- When i > j, we have $t_i > t_j$, so $t_i t_j > 0$, and we can divide both side by this positive value, resulting in

$$k \le \frac{\overline{y}_j - \underline{y}_i}{t_i - t_j}.$$

- When i < j, then $t_i t_j < 0$, so $k \ge \frac{\underline{y}_i y_j}{t_i t_i}$.
- A value k is possible if it is \geq the largest of the lower bounds and \leq the smallest of the lower bounds:

$$\max_{i>j} \frac{\underline{y}_i - \overline{y}_j}{t_j - t_i} \le k \le \min_{i< j} \frac{\overline{y}_j - \underline{y}_i}{t_i - t_j}.$$

- So, $\underline{k} = \max\left(0, \max_{i>j} \frac{\underline{y}_i \overline{y}_j}{t_j t_i}\right); \overline{k} = \min_{i< j} \frac{\overline{y}_j \underline{y}_i}{t_i t_j}.$
- Please note: since $k \ge 0$, we cut off \underline{k} at 0.

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13. Finding Bounds for z

- Similarly, the value z is possible if and only if there exists k for which $y_i + k \cdot t_i \leq z$; $z \leq \overline{y}_i + k \cdot t_i$.
- By moving y_i and \overline{y}_i to other side, we get

$$z - \overline{y}_i \le k \cdot t_i \le z - \underline{y}_i.$$

- Dividing by $t_i > 0$ (we can always assume that we start counting time with 0), we get $\frac{z \overline{y}_i}{t} \le k \le \frac{z \underline{y}_i}{t}$.
- Such k exists if and only if every lower bound is \leq every upper bound: $\frac{z-\overline{y}_i}{t_i} \leq \frac{z-\underline{y}_j}{t_i}$.
- By moving all the terms proportional to z to one side, we get:

$$z \cdot \left(\frac{1}{t_i} - \frac{1}{t_j}\right) \le \frac{\overline{y}_i}{t_i} - \frac{\underline{y}_j}{t_j}.$$

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14. Finding Bounds for z (cont-d)

- We have $z \cdot \left(\frac{1}{t_i} \frac{1}{t_j}\right) \le \frac{\overline{y}_i}{t_i} \frac{\underline{y}_j}{t_j}$.
- When i < j, then $t_i < t_j$, hence $\frac{1}{t_i} \frac{1}{t_j} > 0$.
- When i' > j', then $t_{i'} > t_{j'}$, hence $\frac{1}{t_{i'}} \frac{1}{t_{j'}} < 0$.
- \bullet So, dividing by a coefficient at z, we get

$$\frac{\underline{y}_{j'} \cdot t_{i'} - \overline{y}_{i'} \cdot t_{j'}}{t_{i'} - t_{j'}} \le z \le \frac{\overline{y}_i \cdot t_j - \underline{y}_j \cdot t_i}{t_j - t_i}.$$

• So, z is possible if and only if it is \geq the largest of the lower bounds and \leq the smallest of the upper bounds:

$$\max_{i>j} \frac{\underline{y}_j \cdot t_i - \overline{y}_i \cdot t_j}{t_i - t_j} \le z \le \min_{i< j} \frac{\overline{y}_i \cdot t_j - \underline{y}_j \cdot t_i}{t_j - t_i}.$$

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15. Resulting Bounds for z

- Reminder: z is possible if and only if:
 - -z is larger than or equal to the largest of the lower bounds, and
 - -z is smaller than or equal to the smallest of the upper bounds:

$$\max_{i>j} \frac{\underline{y}_j \cdot t_i - \overline{y}_i \cdot t_j}{t_i - t_j} \le z \le \min_{i< j} \frac{\overline{y}_i \cdot t_j - \underline{y}_j \cdot t_i}{t_j - t_i}.$$

 \bullet So, the resulting bounds on z are as follows:

$$\underline{z} = \max_{i>j} \frac{\underline{y}_j \cdot t_i - \overline{y}_i \cdot t_j}{t_i - t_j}; \quad \overline{z} = \min_{i< j} \frac{\overline{y}_i \cdot t_j - \underline{y}_j \cdot t_i}{t_j - t_i}.$$

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16. Resulting Algorithm and Its Analysis

- Given: the values x_i and t_i .
- Preliminary stage: we compute the values

$$\underline{X}_i = \max(0, |x_i| - \Delta_i), \quad \overline{X}_i = |x_i| + \Delta_i,$$

$$\underline{y}_i = \ln(\underline{X}_i), \quad \overline{y}_i = \ln(\overline{X}_i).$$

• *Main stage:* we compute

$$\underline{k} = \max\left(0, \max_{i>j} \frac{\underline{y}_i - y_j}{t_j - t_i}\right); \quad \overline{k} = \min_{i< j} \frac{y_j - \underline{y}_i}{t_i - t_j};$$

$$\underline{z} = \max_{i>j} \frac{\underline{y}_j \cdot t_i - \overline{y}_i \cdot t_j}{t_i - t_j}; \quad \overline{z} = \min_{i< j} \frac{\overline{y}_i \cdot t_j - \underline{y}_j \cdot t_i}{t_j - t_i}.$$

- Final stage: we compute $\underline{A} = \exp(\underline{z})$ and $\overline{A} = \exp(\overline{z})$.
- Computation time: $O(n^2)$, since we need to go through all $O(n^2)$ pairs (i, j), $1 \le i, j \le n$.

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17. Our New Algorithm Is Faster than Linear Programming

• *Main stage:* we compute

$$\underline{k} = \max\left(0, \max_{i>j} \frac{\underline{y}_i - \overline{y}_j}{t_j - t_i}\right); \quad \overline{k} = \min_{i< j} \frac{\overline{y}_j - \underline{y}_i}{t_i - t_j};$$

$$\underline{z} = \max_{i>j} \frac{\underline{y}_j \cdot t_i - \overline{y}_i \cdot t_j}{t_i - t_i}; \quad \overline{z} = \min_{i< j} \frac{\overline{y}_i \cdot t_j - \underline{y}_j \cdot t_i}{t_i - t_i}.$$

- To compute each of the 4 bounds, we find n^2 ratios corresponding to $n \cdot n = n^2$ possible pairs (i, j).
- Then, we take n^2 steps to find the smallest and the largest of these ratios.
- Thus, computations take time $O(n^2)$.
- For large n, this is much smaller than the time $O(n^{3.5})$ that is used by the linear programming algorithm.

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18. Comment

- Our formulas assume that we have correctly estimated the bounds Δ_i on the measurement errors.
- Thus, we assume the desired values A and k satisfy the inequalities $|x_i| \Delta_i \leq A \cdot \exp(-k \cdot t_i) \leq |x_i| + \Delta_i$.
- If we underestimate these bounds, the actual values A and k may not satisfy these inequalities.
- Moreover, it may be possible that no values A and k satisfy all these inequalities.
- This means that the corresponding intervals $[\underline{k}, \overline{k}]$ and/or $[\underline{A}, \overline{A}]$ are empty, i.e., that $\underline{k} > \overline{k}$ and/or $\underline{A} > \overline{A}$. So:
 - if we apply the algorithm and get $\underline{k} > \overline{k}$ and/or $\underline{A} > \overline{A}$,
 - this means that we have underestimated the measurement errors.



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• The main part of the algorithm is computing the minima and maxima of n^2 ratios.

• We can use n^2 processors to compute all the ratios in parallel – i.e., in time of one computational step.

• In general, if we have N numbers r_1, \ldots, r_N , we need $\log_2(N)$ time to find min r_i and max r_i .

• At t=1, the 1st processor computes $r'_1=\max(r_1,r_2)$, the 2nd $r'_2 = \max(r_3, r_4)$, the 3rd $r'_3 = \max(r_5, r_6)$, etc.

• At t=2, the 1st and 2nd processors compute

$$r_1'' = \max(r_1', r_2') = \max(r_1, r_2, r_3, r_4),$$

 $r_2'' = \max(r_3', r_4') = \max(r_5, r_6, r_7, r_8).$

• At t = 3, the 1st computes $\max(r''_1, r''_2) = \max(r_1, r_2, \dots, r_8)$.

• At t = s, the 1st processor computes $\max(r_1, r_2, \dots, r_{2^s})$.

20. Parallelization (cont-d)

- At t = s, the 1st processor computes $\max(r_1, r_2, \dots, r_{2^s})$.
- When $2^s = N$, i.e., when $s = \log_2(N)$, then we compute the desired maximum in $\log_2(N)$ steps.
- In our case, we have $N \leq n^2$ numbers, so computing the maximum takes

$$\log_2(N) \le \log_2(n^2) = 2 \cdot \log_2(n) = O(\log_2(n))$$
 steps

- Thus, the new algorithm is indeed highly parallelizable.
- To be more precise, it belongs to the class NC of all the problems that can be solved:
 - in polylog time (i.e., in time bounded by a polynomial of $log_2(n)$)
 - on a polynomial number of processors.



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