



State-space modeling using first-principles

Lecture 2

Principles of Modeling for Cyber-Physical Systems

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Download Matlab

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In today's lecture we will learn about...

Prediction is very difficult, especially
if it's about the future.

— *Niels Bohr* —

In today's lecture we will learn about...

How to predict the future states and outputs of systems using physics based mathematical modeling

In today's lecture we will learn about...

- Ordinary differential equations (ODEs).
- Linear dynamical systems
- State-space representation
- Elements of first-principles based modeling:
 - Mechanical and electrical modeling

What is a System ?

Cruise control system

Cardio-pulmonary system

Autopilot system

Economic system

Governance system

Grading system

Tropical storm system

Communication system

Complex system

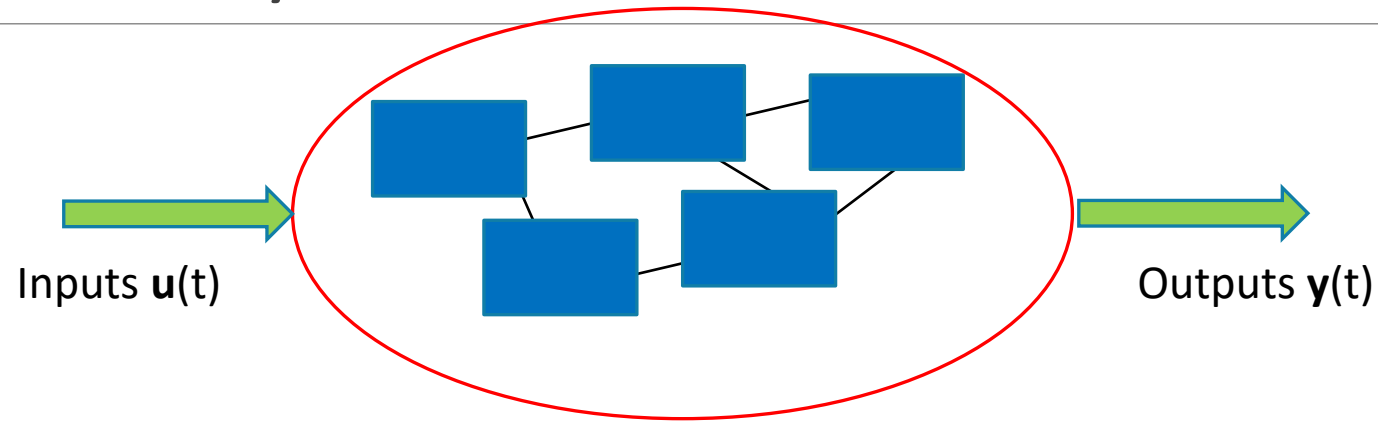
System of systems

Taxation system

Cyber-Physical systems

Healthcare system

What is a System ? Intuitive definition

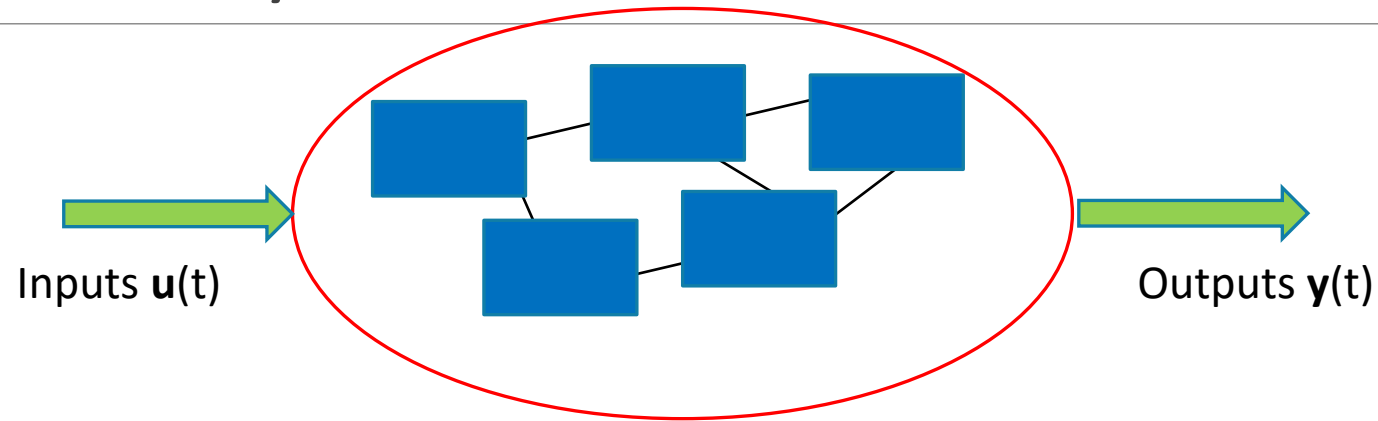


Collection of components

Non-trivial interactions

Well defined boundary
with the environment

What is a System ?



Mapping from time dependent inputs to time dependent outputs

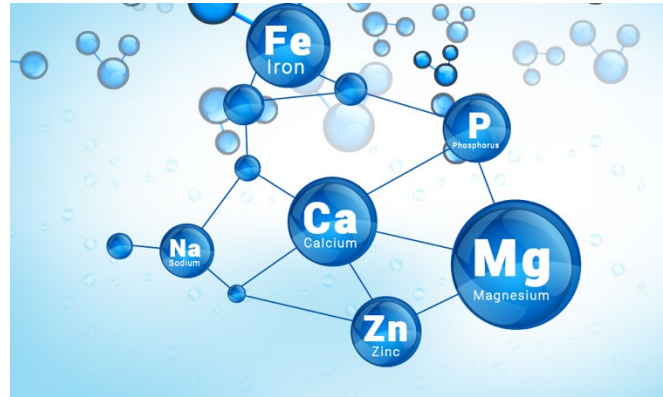
(causal definition)

Differential equations

Many phenomena can be expressed by equations which involve the **rates of change** of quantities (position, population, concentration, temperature...) that describe the **state** of the phenomena.



Economics



Chemistry



Mechanics



Engineering



Social Science



Biology

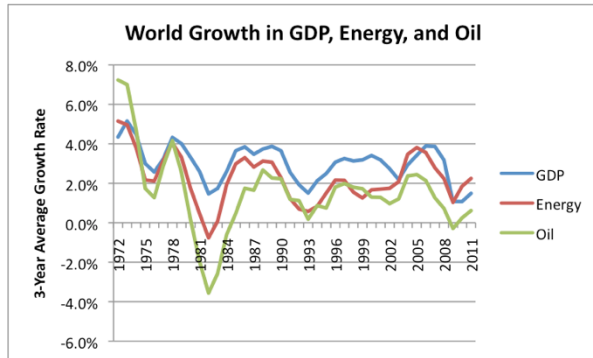
The **state** of a system describes enough information about the system to determine its future behavior in the absence of any external inputs affecting the system.

The set of possible combinations of state variable values is called the **state space** of the system.

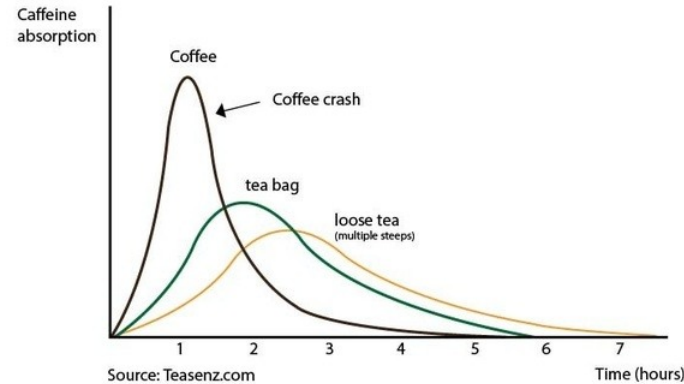
Differential equations

The state of the system is characterized by **state variables**, which describe the system.

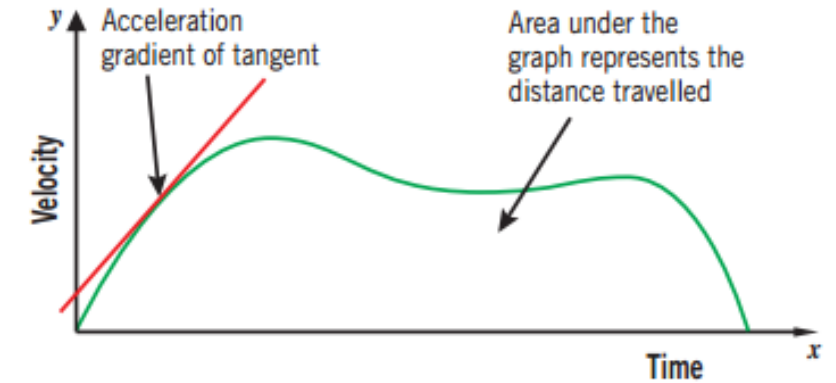
The rate of change is (usually) expressed with respect to time



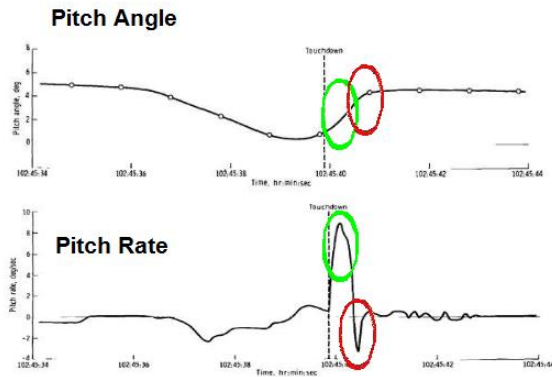
Economics



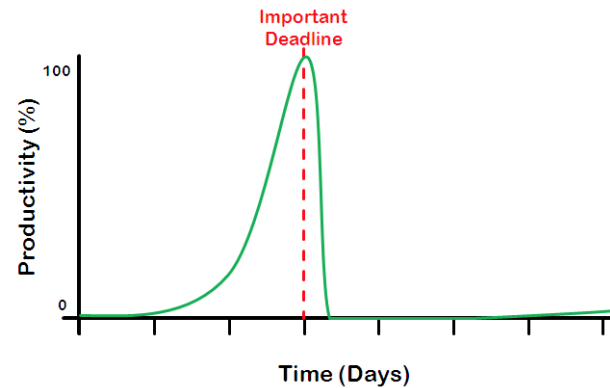
Chemistry



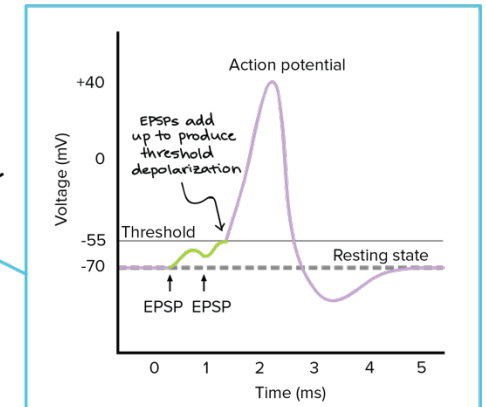
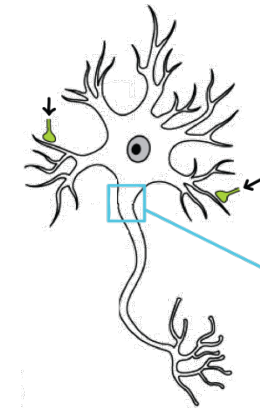
Mechanics



Engineering



Social Science



Biology

Differential equations – A simple example

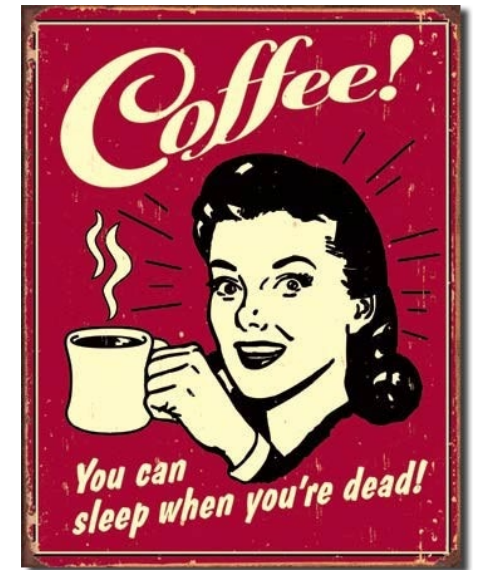
After drinking a cup of coffee, the amount C of caffeine in person's body follows the differential equation:

$$\rightarrow \frac{dC}{dt} = -\alpha \underline{C} \quad \text{1st order}$$

Where the constant α has a value of 0.14 hour^{-1}

How many hours will it take to metabolize half of the initial amount of caffeine ?

$$\int \frac{dC}{C} = -\alpha \int dt \quad ; \quad \underline{C}(t) = \underline{C_0} e^{-\alpha t} \quad ; \quad \text{if } C(t) = \underline{C_0/2}, \quad \underline{t} = \underline{\ln 2 / \alpha}$$



Differential equations –example

- Susceptibles S_t ✓
- Infectious I_t ✓
- Recovered or dead R_t ✓

DOI: 10.1007/978-1-4757-3516-1 • Corpus ID: 83264573

Mathematical Models in Population Biology and Epidemiology

F. Brauer, C. Castillo-Chavez • Published 2001 • Biology

$$S'(t) = -\beta S(t)I(t), \quad I'(t) = \beta S(t)I(t) - \gamma I(t), \quad R'(t) = \gamma I(t),$$

$$\frac{dS(t)}{dt} + I(t) + R(t) = 1 \quad \leftarrow$$

Recall: Differential equations

- Ordinary differential equation (ODE): all derivatives are with respect to single independent variable, often representing time.
- **Order** of ODE is determined by highest-order derivative of state variable function appearing in ODE.
- ODE with higher-order derivatives can be transformed into equivalent first-order system.
- Most ODE software's are designed to solve only first-order equations.

Higher order ODE's

For k -th order ODE

$$\rightarrow \underline{y^{(k)}(t)} = \underline{f(t, \underline{y}, y', \dots, y^{(k-1)})}$$

define k new unknown functions

$$\underline{u_1'(t)} = \underline{y'(t)}, \underline{u_2(t)} = \underline{y'(t)}, \dots, \underline{u_k(t)} = \underline{y^{(k-1)}(t)}$$

Then original ODE is equivalent to first-order system

$$\begin{bmatrix} \underline{u_1'(t)} \\ u_2'(t) \\ \vdots \\ u_{k-1}'(t) \\ \rightarrow \underline{u_k'(t)} \end{bmatrix} = \begin{bmatrix} \rightarrow u_2(t) \\ u_3(t) \\ \vdots \\ u_k(t) \\ \underline{f(t, u_1, u_2, \dots, u_k)} \end{bmatrix}$$

What makes a system dynamic ?

Inputs change with time ?

Outputs change with time ?

USD

\$100



\$200



\$300



Currency Exchange
System

Euro

€85



€170



€255



Static vs Dynamic Systems

Static System

Output is determined only by the current input, reacts instantaneously

Relationship between the inputs and outputs does not change (it is static!)

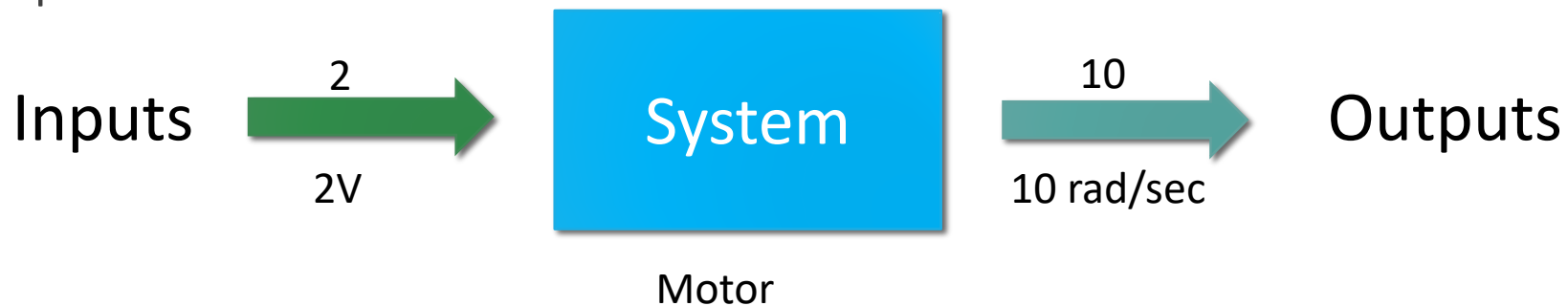
Relationship is represented by an algebraic equation

Dynamic System

Output takes time to react

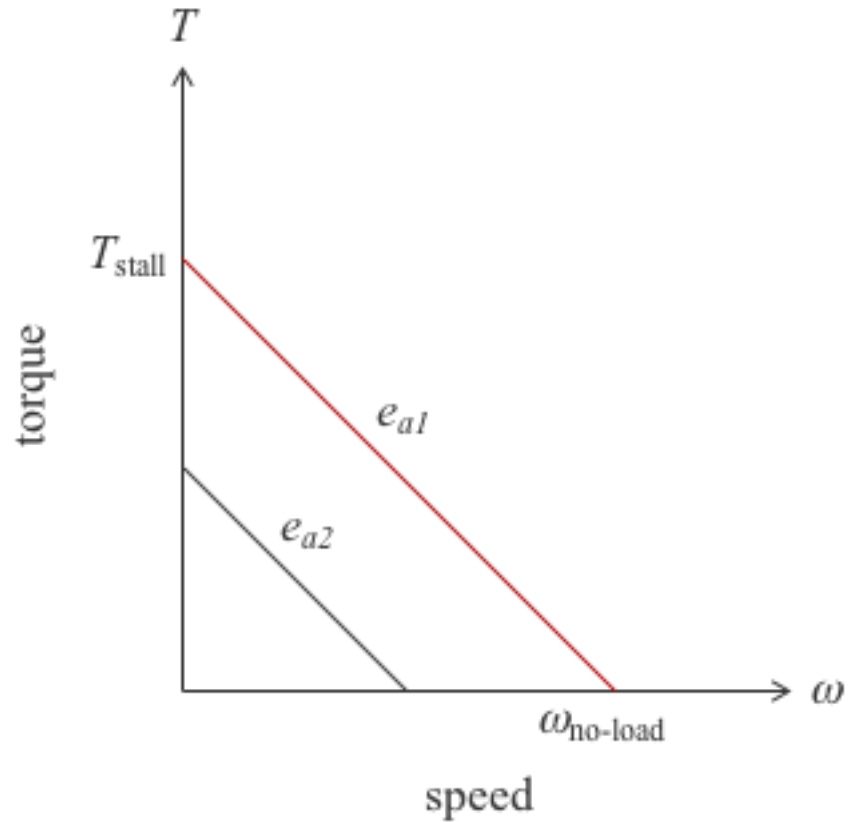
Relationship changes with time, depends on past inputs and initial conditions (it is dynamic!)

Relationship is represented by a differential equation

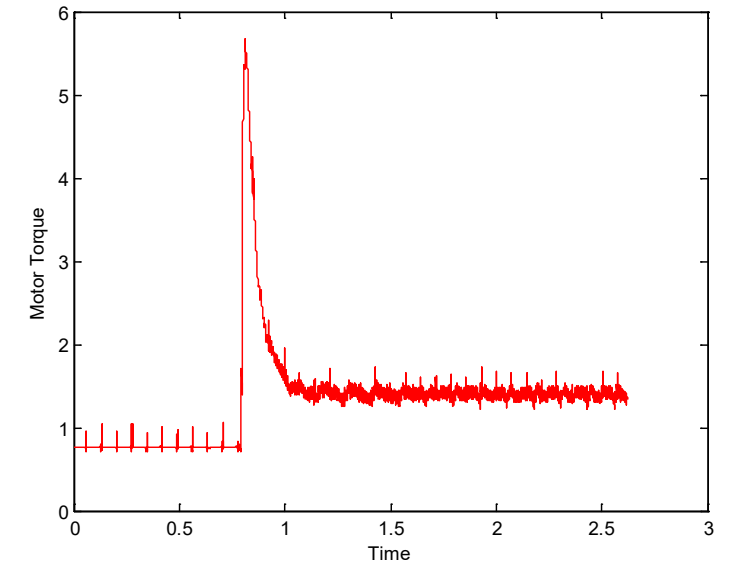
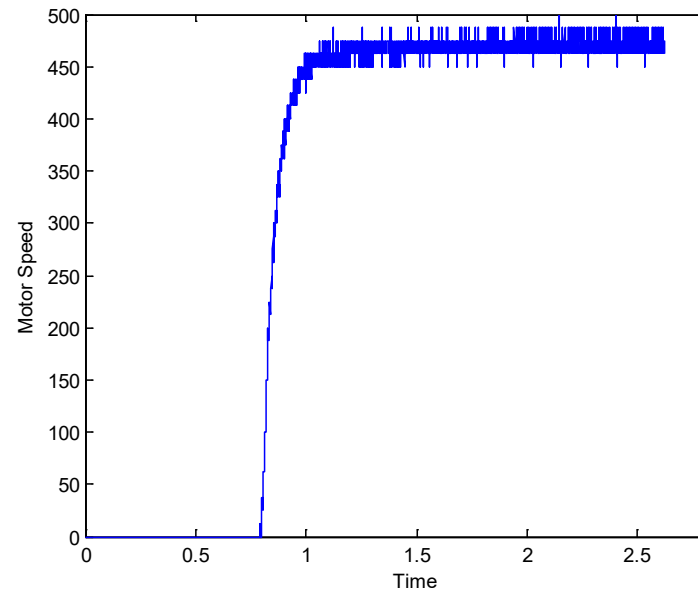


Static vs Dynamic Systems

Static System viewpoint



Dynamic System viewpoint



Dynamical System



$$\frac{dx}{dt} = \dot{x} = f(x(t), u(t), t)$$

Dynamical System

$$\frac{dx}{dt} = \dot{x} = f(x(t), u(t), t)$$

Possibly a non-linear function

Rate of change

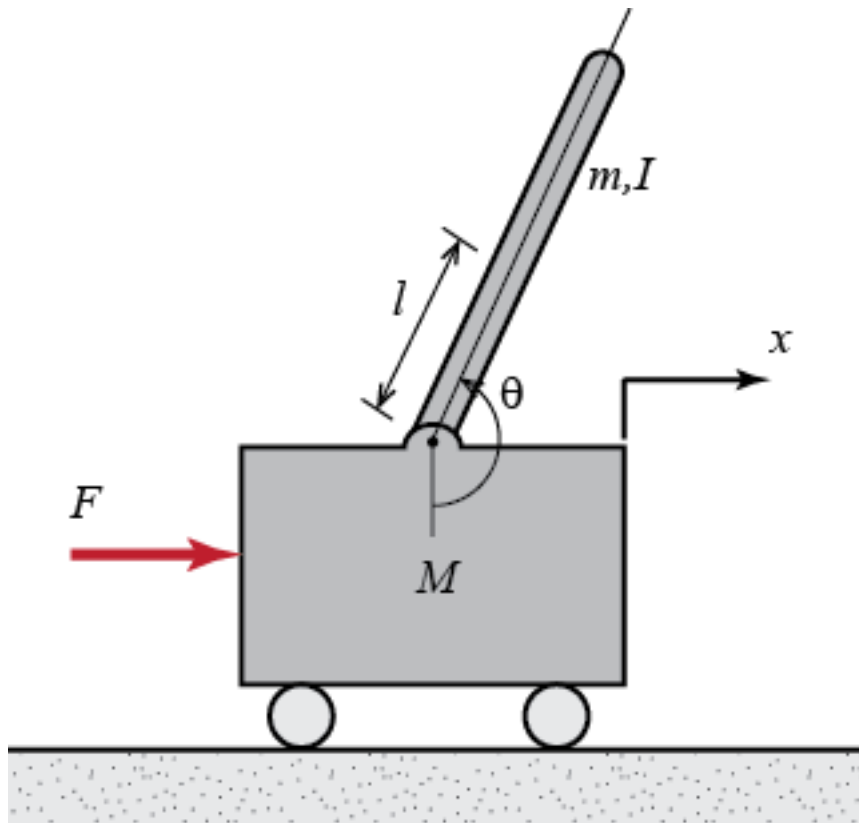
The state $x(t_1)$ at any future time, may be determined exactly given knowledge of the initial state, $x(t_0)$ and the time history of the inputs, $u(t)$ between t_0 and t_1

System order: n , min number of states required for the above statement to be true.

$$\frac{dx}{dt} = \dot{x} = \overbrace{f(x(t), u(t), t)}^{\text{Possibly a non-linear function}}$$

Rate of change

Inverted pendulum



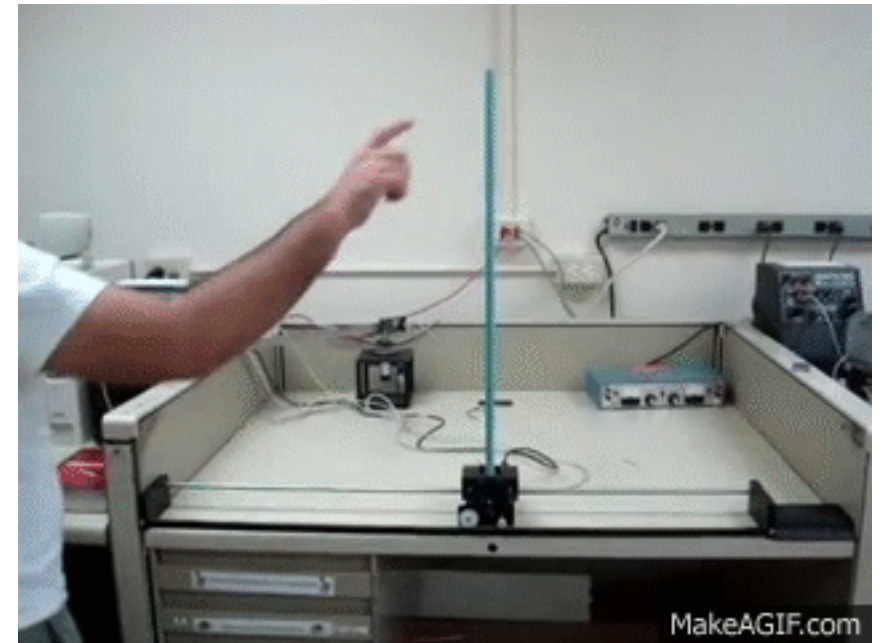
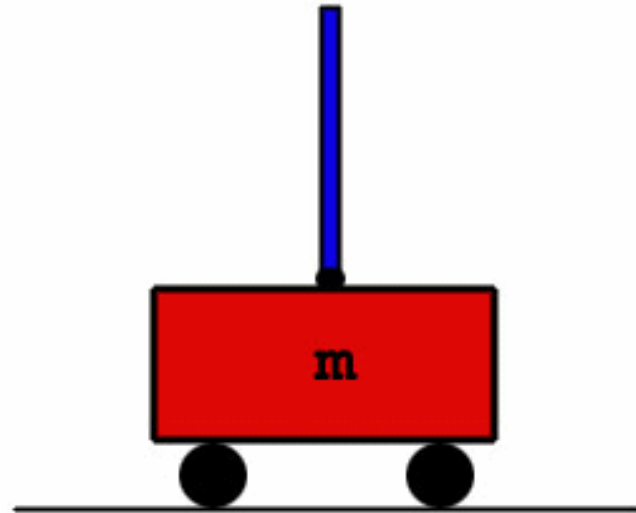
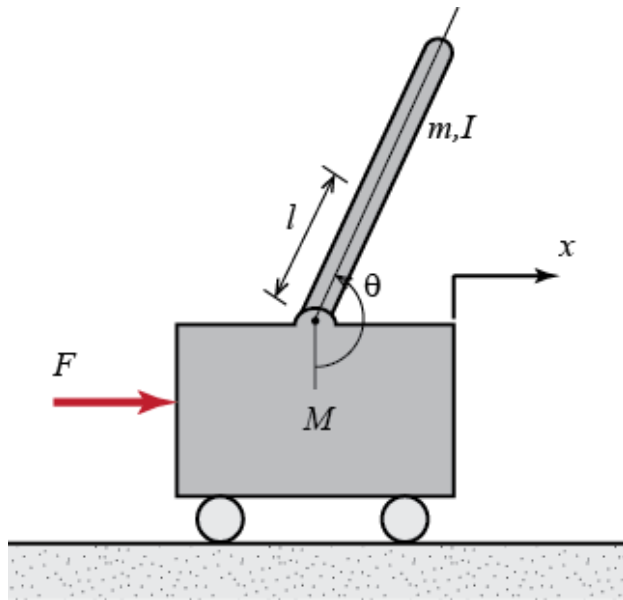
- Inverted pendulum mounted to a motorized cart.
- Unstable without control :
 - pendulum will simply fall over if the cart isn't moved to balance it.

Balance the inverted pendulum by applying a force to the cart on which the pendulum is attached.

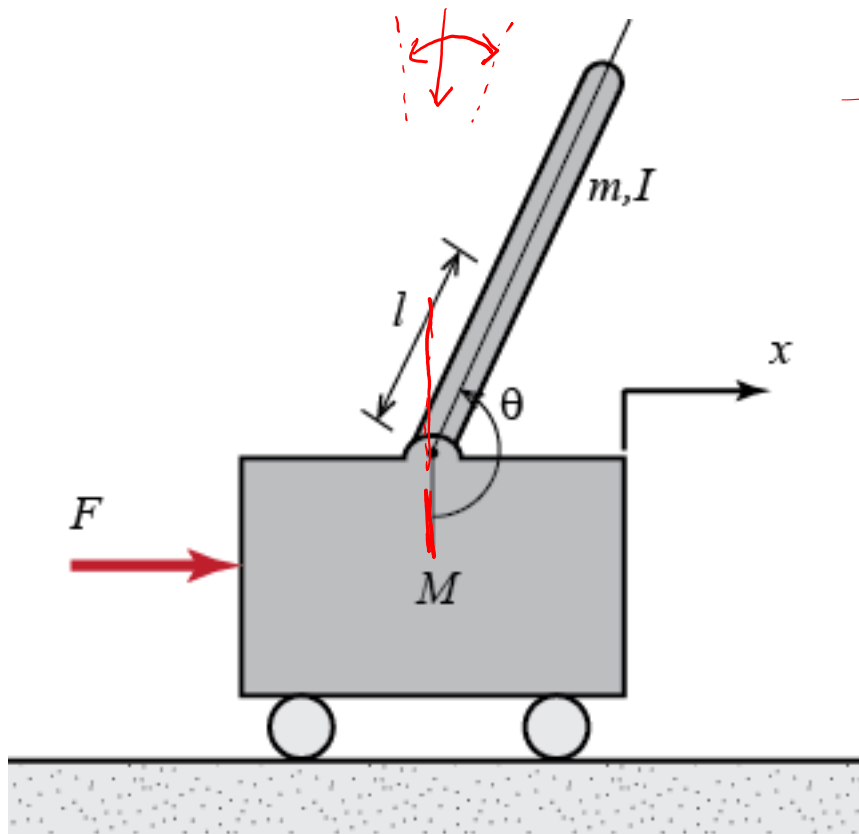
Inverted pendulum



Inverted pendulum

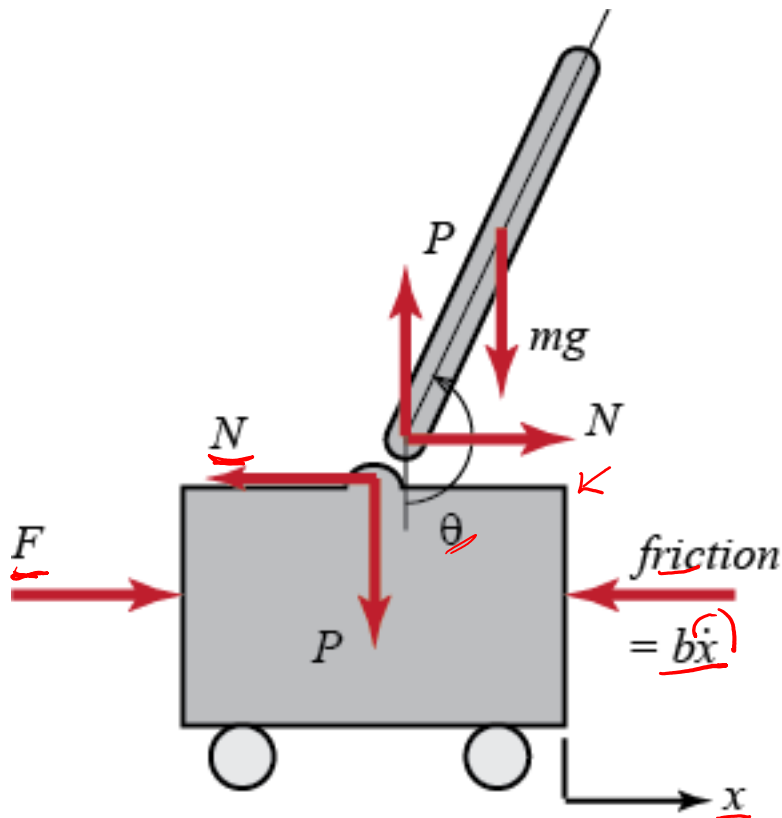


Inverted pendulum



- Initially pendulum begins with $\theta = \pi$
- Requirements:
 - Settling time for θ less than 5 secs.
 - Pendulum angle θ never exceeds 0.05 radians from the vertical.

Inverted pendulum – ODEs



Forces in the horizontal direction

$$\underline{M\ddot{x}} + \underline{b\dot{x}} + \overset{\downarrow}{\underline{N}} = \underline{F}$$

Reaction force N: $\rightarrow \underline{\overset{\downarrow}{N}} = \underline{m\ddot{x}} + \underline{ml\ddot{\theta} \cos \theta} - \underline{ml^2\dot{\theta}^2 \sin \theta}$

Governing equation (1) of this system: Horizontal

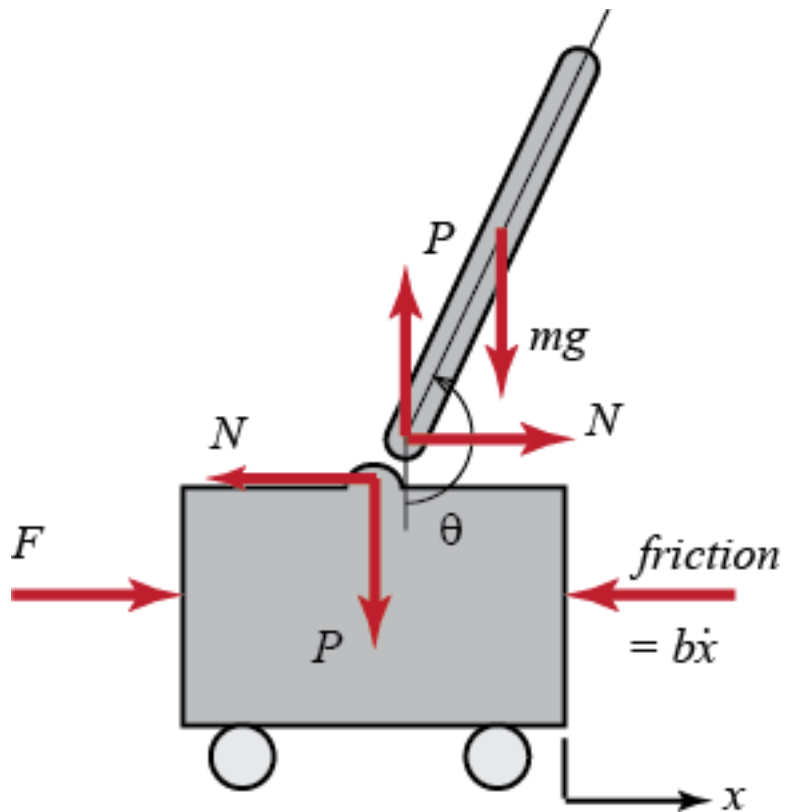
$$\rightarrow (M + m)\underline{\ddot{x}} + \underline{b\dot{x}} + \underline{ml\ddot{\theta} \cos \theta} - \underline{ml^2\dot{\theta}^2 \sin \theta} = F$$

1) ODE? ✓

2) 2nd ord. ODE in x, θ

3) $L \sim nL$ w/ $x, \theta =$

Inverted pendulum - – ODEs



Forces in the vertical direction:

$$\rightarrow \underline{P} \sin \theta + \underline{N} \cos \theta - \underline{m}g \sin \theta = \underline{m}l\ddot{\theta} + \underline{m}\ddot{x} \cos \theta$$

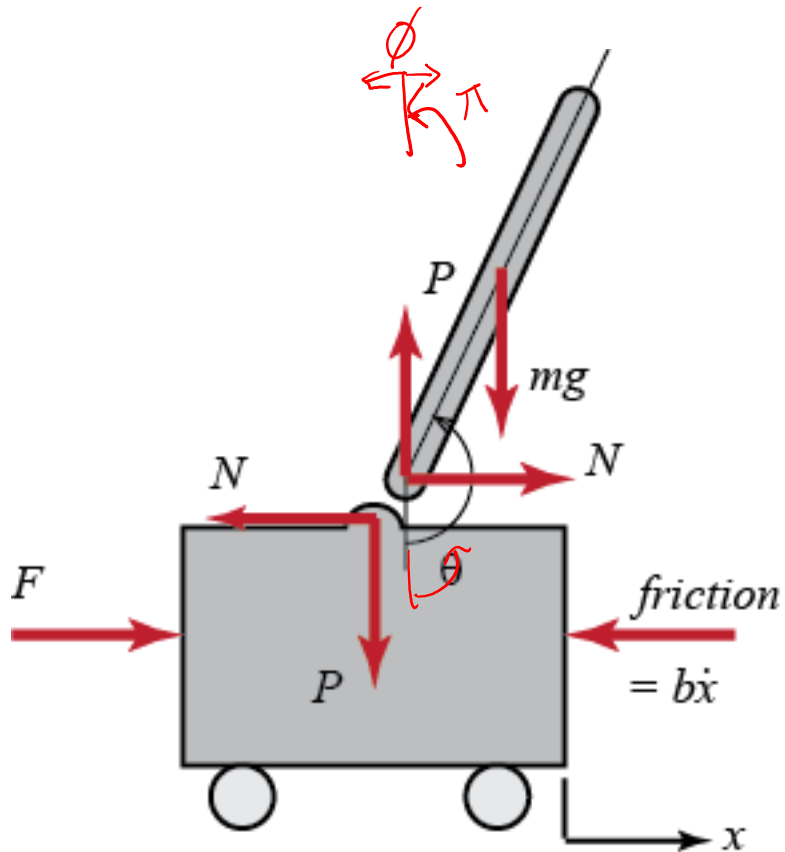
Get rid of the P and the N terms:
(moment balance equation)

$$-Pl \sin \theta - Nl \cos \theta = I\ddot{\theta}$$

Governing equation (2) of this system: Vertical

$$\rightarrow (I + ml^2)\ddot{\theta} + mgl \sin \theta = -ml\ddot{x} \cos \theta$$

Inverted pendulum



Assuming that the system remains within a small neighborhood of the equilibrium $\theta = \pi$

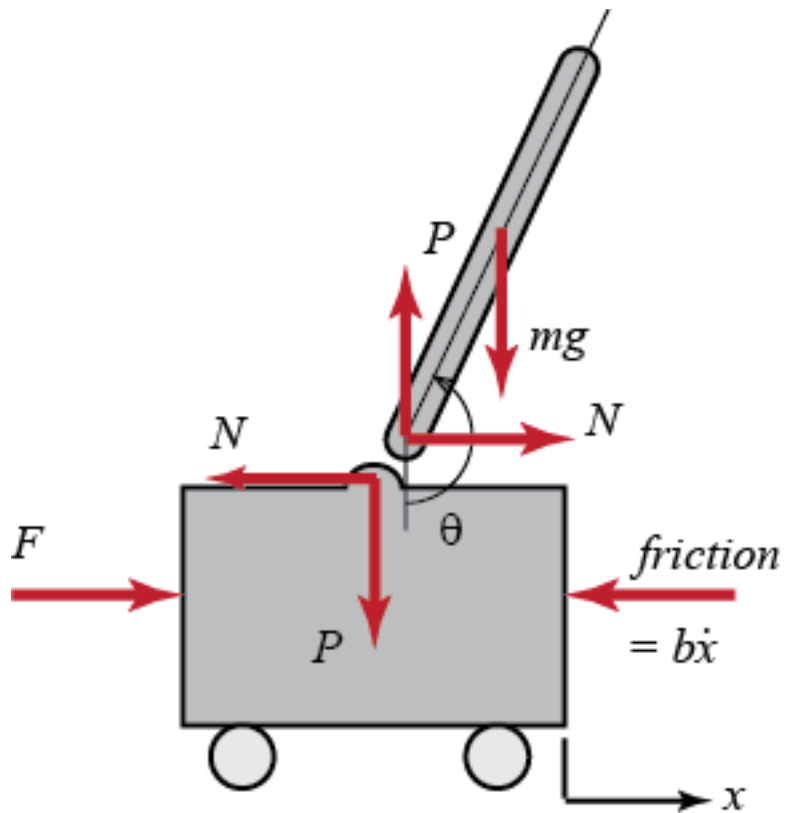
For small deviations ϕ :

$$\cos(\pi + \phi) \approx -1$$

$$\sin(\pi + \phi) \approx -\phi$$

$$\dot{\theta}^2 = \phi^2 \approx 0$$

Inverted pendulum - Dynamics



Equations of motion are:

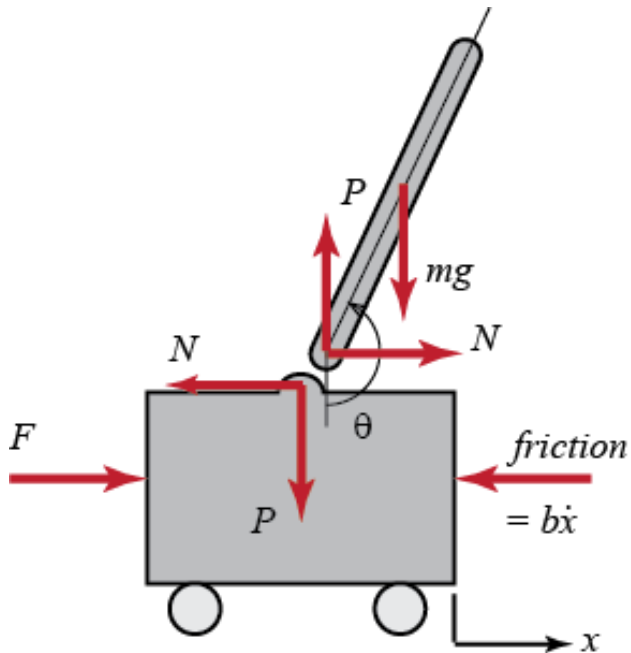
→ 2nd → 1st ODE

$$(I + ml^2)\ddot{\theta} + mgl\theta = ml\ddot{x} \quad (\text{Linear})$$

→ 2nd → 2nd ODE

$$(M + m)\ddot{x} + b\dot{x} - ml\ddot{\theta} = F \quad (L)$$

Rearranging – State-Space representation



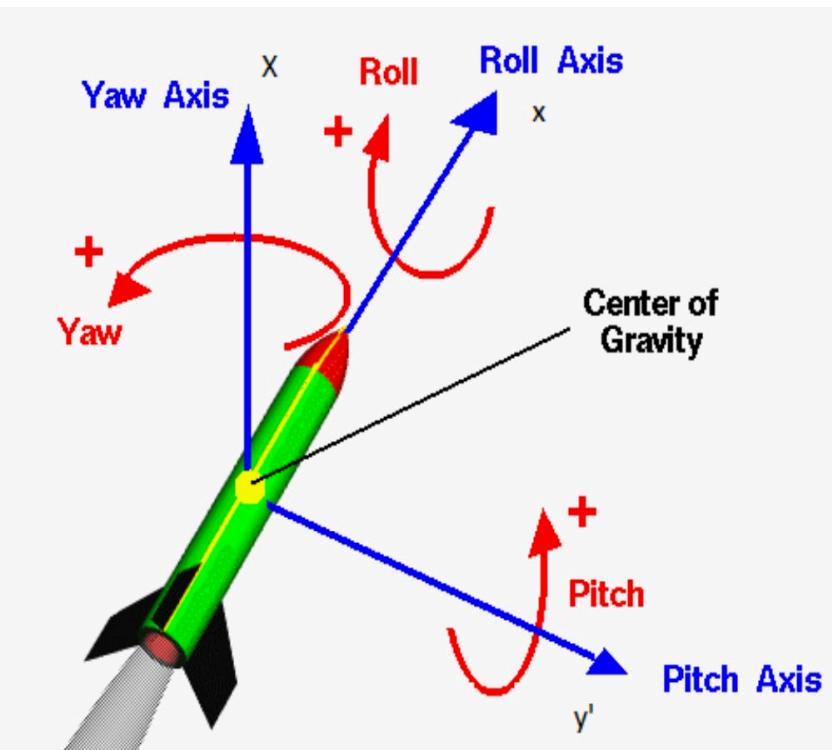
$$\dot{X} = A X + B u$$

$$\begin{bmatrix} \dot{x} \\ \ddot{x} \\ \dot{\phi} \\ \ddot{\phi} \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & \frac{-(I+ml^2)b}{I(M+m)+Mml^2} & \frac{m^2gl^2}{I(M+m)+Mml^2} & 0 \\ 0 & 0 & 0 & 1 \\ 0 & \frac{-mlb}{I(M+m)+Mml^2} & \frac{mgl(M+m)}{I(M+m)+Mml^2} & 0 \end{bmatrix} \begin{bmatrix} x \\ \dot{x} \\ \phi \\ \dot{\phi} \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{I+ml^2}{I(M+m)+Mml^2} \\ 0 \\ \frac{ml}{I(M+m)+Mml^2} \end{bmatrix} u$$

$$y = C X + D u$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} x \\ \dot{x} \\ \phi \\ \dot{\phi} \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \end{bmatrix} u$$

From State-Space to Space..and back



$$\begin{aligned}\ddot{x} &= \frac{1}{m} (F_x c\psi c\theta + F_y (c\psi s\theta s\phi - s\psi c\phi) + F_z (s\psi s\phi + c\psi s\theta c\phi)) - g \\ \ddot{y} &= \frac{1}{m} (F_x s\psi c\theta + F_y (c\psi c\phi + s\psi s\theta s\phi) + F_z (s\psi s\theta c\phi - c\psi s\phi)) \\ \ddot{z} &= \frac{1}{m} (-F_x s\theta + F_y c\theta s\phi + F_z c\theta c\phi) \\ \ddot{\phi} &= \frac{M_x}{I_a} + \dot{\psi}\dot{\theta}c\theta + \frac{s\theta}{I_t c\theta} (M_z c\phi + M_y s\phi + I_a(\dot{\phi}\dot{\theta} - \dot{\psi}\dot{\theta}s\theta) + 2I_t\dot{\psi}\dot{\theta}s\theta) \\ \ddot{\theta} &= \frac{1}{I_t} (0.5(I_a - I_t)\dot{\psi}^2 s2\theta - I_a\dot{\phi}\dot{\psi}c\theta + M_y c\phi - M_z s\phi) \\ \ddot{\psi} &= \frac{1}{I_t c\theta} (M_z c\phi + M_y s\phi + I_a(\dot{\phi}\dot{\theta} - \dot{\psi}\dot{\theta}s\theta) + 2I_t\dot{\psi}\dot{\theta}s\theta)\end{aligned}$$



From state-space to Space



Dynamical System

$$\frac{dx}{dt} = \dot{x} = \overbrace{f(\underbrace{x(t)}, \underbrace{u(t)}, \underbrace{t})}^{\text{Possibly a non-linear function}}$$

Rate of change

Time invariant system: Simplifying assumption #1

$$\frac{dx}{dt} = \dot{x} = f(x, u)$$

f does not depend on time

m, m, l, b

$u(t)$

Rate of change

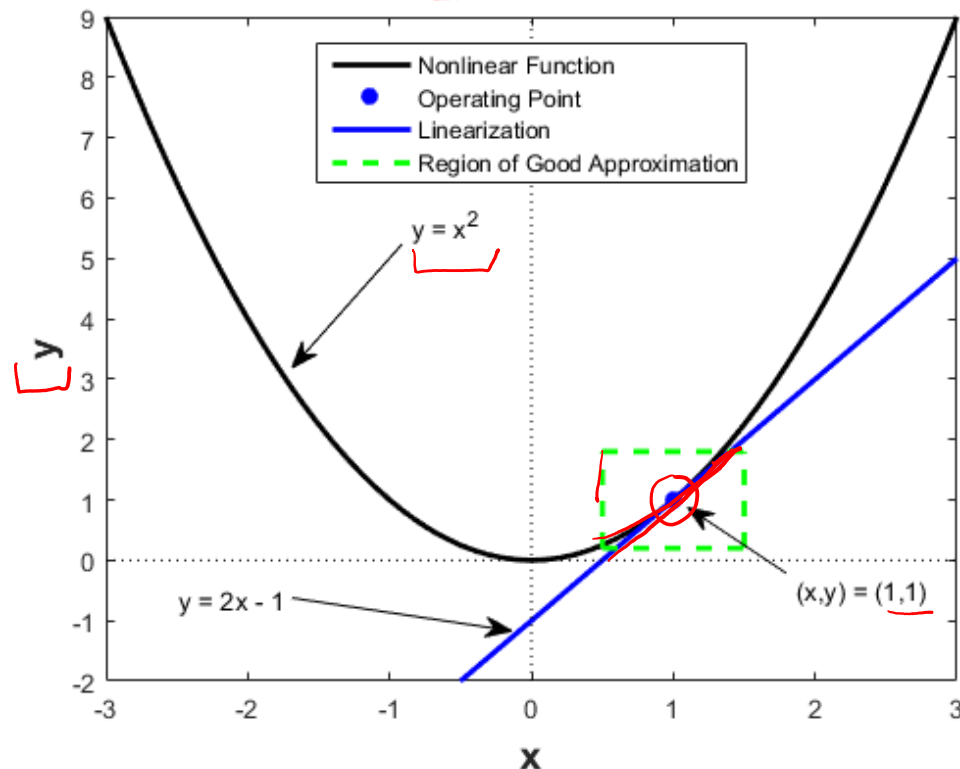
- The underlying physical laws themselves do not typically depend on time.
- Inputs $u(t)$ may be time dependent
- The parameters/constants which describe the function f remain the same.

Linearity: Simplifying assumption #2

$$\cos(\pi + \phi) \approx -1$$

Over a sufficiently small operating range (think tangent line near a curve), the dynamics of most systems are approximately **linear**

$$\dot{x} = Ax + Bu$$



State-Space representation

A **state-space model** represents a system by a series of first-order differential state equations and algebraic output equations.

Differential equations have been rearranged as a series of first order differential equations.

Example

Consider the following system where $u(t)$ is the input and $\dot{x}(t)$ is the output.

$$\overset{\text{3rd}}{\ddot{x}} + 5\ddot{x} + 3\dot{x} + 2\underbrace{x}_{\text{state}} = u, y = \dot{x} \quad y = x_2 \text{ (Alg.) } \times \text{ ODE}$$

Can create a state-space model by pure mathematical manipulation through changing variables

$$\checkmark \underbrace{\dot{x}_1}_{\checkmark} = \underline{x}, \underbrace{\dot{x}_2}_{\checkmark} = \underline{\dot{x}}, \underbrace{\dot{x}_3}_{\checkmark} = \underline{\ddot{x}}$$

Resulting in the following three first order differential equations (ODEs)

$$\left[\begin{array}{l} \checkmark \dot{x}_1 = x_2, \\ \checkmark \dot{x}_2 = x_3, \\ \dot{x}_3 = -5x_3 - 3x_2 - 2x_1 + u \end{array} \right. \begin{array}{l} \text{1st. ord. ODE} \\ \text{1st. ord. ODE} \\ \rightarrow \text{1st. ord. ODE} \end{array}$$

State Equations

$$\begin{aligned}\dot{x}_1 &= x_2 \\ \dot{x}_2 &= x_3 \\ \dot{x}_3 &= -5x_3 - 3x_2 - 2x_1 + u\end{aligned}$$

Output Equation

$$y = x_2$$

System has 1 input (u), 1 output (y), and 3 state variables (x_1, x_2, x_3)

State-space representation

$$\dot{\underline{\vec{x}}} = \underline{A}\underline{\vec{x}} + \underline{B}\underline{\vec{u}}$$

$$\underline{y} = \underline{C}\underline{\vec{x}} + \underline{D}\underline{\vec{u}}$$

for linear systems

From our prior example

$$\dot{x}_1 = x_2 \leftarrow$$

$$\dot{x}_2 = x_3$$

$$\dot{x}_3 = -5x_3 - 3x_2 - 2x_1 + u$$

$$y = x_2$$

$$\dot{X} = A X + B \cdot u$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -2 & -3 & -5 \end{bmatrix} \begin{bmatrix} \underline{x}_1 \\ \underline{x}_2 \\ \underline{x}_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \underline{u}$$

$-2x_1 \quad -3x_2 \quad -5x_3$

$$y = C \cdot X + D \cdot u$$

$$[y] = [0 \quad 1 \quad 0] \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + [0] u$$

The State-Space Modeling Process

- 1) Identify input ^{$u(t): u$} variables (actuators and exogenous inputs).
- 2) Identify output ^{y} variables (sensors and performance variables).
- 3) Identify state ^{$x?$} variables. (Hmmm...how ? – indep. energy storage)
- 4) Use first principles of physics to relate derivative of state variables to the input, state, and the output variables.

Why use state-space representations ?

State-space models:

- are numerically efficient to solve,
 - can handle complex systems,
 - allow for a more geometric understanding of dynamic systems, and
 - form the basis for much of modern control theory
- $\rightarrow u^* \rightarrow y \rightarrow \{safe\}$ Matrix
- Q

Linear dynamical system

Continuous-time linear dynamical system (CT LDS) has the form

$$\dot{x} = A(t)x(t) + B(t)u(t) \qquad y(t) = C(t)x(t) + D(t)u(t)$$

- $t \in \mathbf{R}$ denotes *time*
- $x(t) \in \mathbf{R}^n$ is the *state* (vector)
- $u(t) \in \mathbf{R}^m$ is the *input* or *control*
- $y(t) \in \mathbf{R}^p$ is the *output*

Continuous-time linear dynamical system (CT LDS)

$$\dot{x} = A(t)x(t) + B(t)u(t) \qquad y(t) = C(t)x(t) + D(t)u(t)$$

- $A(t) \in \mathbf{R}^{n \times n}$ is the dynamics matrix
- $B(t) \in \mathbf{R}^{n \times m}$ is the input matrix
- $C(t) \in \mathbf{R}^{p \times n}$ is the output or sensor matrix
- $D(t) \in \mathbf{R}^{p \times m}$ is the feedthrough matrix

Linear dynamical system

Some terminology

- most linear systems encountered are time-invariant: A , B , C , D are constant, *i.e.*, don't depend on t

Linear dynamical system

Some terminology

- most linear systems encountered are *time-invariant*: A , B , C , D are constant, *i.e.*, don't depend on t
- when there is no input u (hence, no $\overset{\curvearrowright}{B}$ or $\overset{\curvearrowright}{D}$) system is called *autonomous*

Linear dynamical system

Some terminology

- most linear systems encountered are *time-invariant*: A , B , C , D are constant, *i.e.*, don't depend on t
- when there is no input u (hence, no B or D) system is called *autonomous*
- very often there is no feedthrough, *i.e.*, $D = 0$

Linear dynamical system

Some terminology

- most linear systems encountered are *time-invariant*: A, B, C, D are constant, *i.e.*, don't depend on t
- when there is no input u (hence, no B or D) system is called *autonomous*
- very often there is no feedthrough, *i.e.*, $D = 0$
- when $u(t)$ and $y(t)$ are scalar, system is called single-input, single-output (SISO); when input & output signal dimensions are more than one, MIMO

Discrete-time (linear dynamical system) (DT LDS)

$$\underbrace{x(k+1)}^{\text{step size (sample time)}} = A(k)\underbrace{x(k)} + B(k)\underbrace{u(k)}$$
$$y(k) = C(k)x(k) + D(k)u(k)$$

where

- $\underline{k} \in \mathbf{Z} = \{0, \pm 1, \pm 2, \dots\}$
- (vector) signals x , u , y are sequences

Many dynamical systems are nonlinear (a fascinating topic) so why study linear systems?

- Most techniques for nonlinear systems are based on linear systems.
- Methods for linear systems often work unreasonably well, in practice, for nonlinear systems.
- If you do not understand linear dynamical systems, you certainly cannot understand nonlinear dynamical systems.

Many dynamical systems are nonlinear (a fascinating topic) so why study linear systems?

“Finally, we make some remarks on why linear systems are so important. The answer is simple: because **we can solve them!**”

- Richard Feynman [Fey63, p. 25-4]

Elements of..

⁹ F Flourine	⁷⁷ Ir Iridium	¹⁶ S Sulphur	¹²¹ T Tyberium	-	⁵⁹ Pr Praseodymium	⁴⁹ In Indium	⁶ C Carbon	⁵³ I Iodine	¹⁵ P Phosphorus	¹²⁰ L Latinum	⁹⁹ Es Einsteinium
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(c) 1mmtology.com

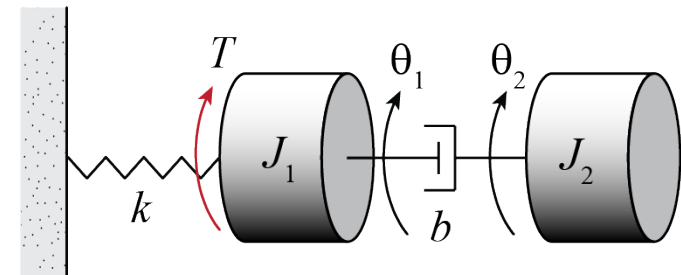
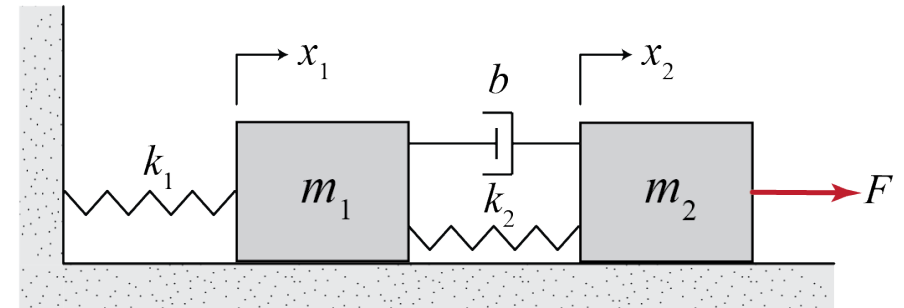
⁴² Mo Molybdenum	¹²³ D Dilithium	¹²⁵ E Etherium	³ Li Lithium	⁷ N Nitrogen	¹¹⁹ G Gundanium
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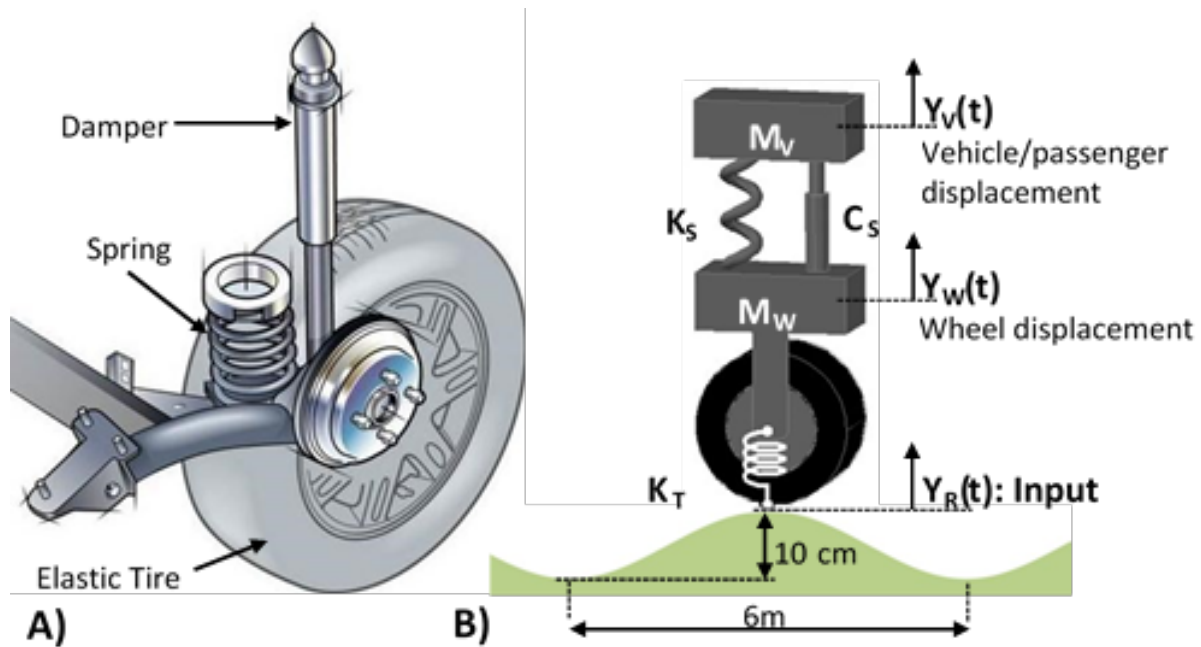
Modeling Mechanical Systems

Mechanical systems consist of three basic types of elements:

1. Inertia elements
2. Spring elements
3. Damper elements



Vehicle suspension – Mass-spring-damper



Inertia elements

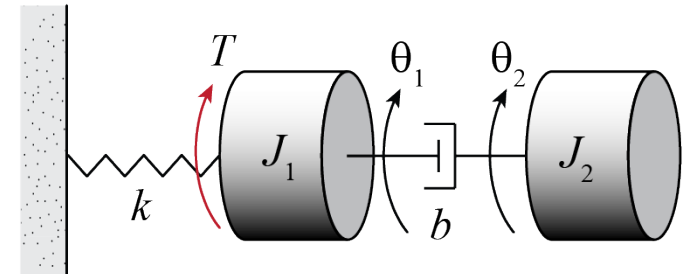
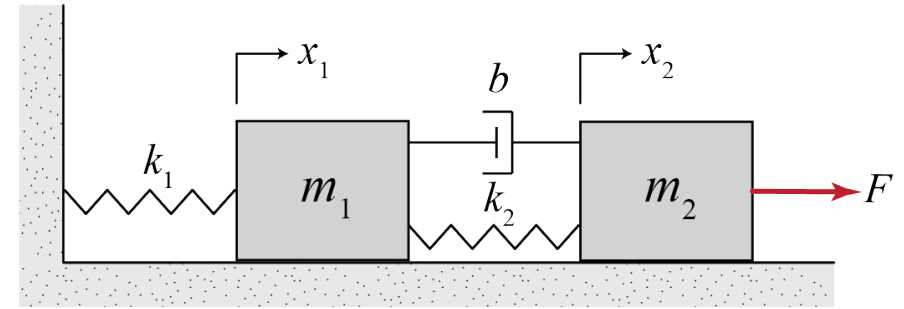
- Example: any mass in the system, or moment of inertia.
- Each inertia element with motion needs its own differential equation (Newton's 2nd Law, Euler's 2nd law)

$$\sum F = ma$$

$$\sum M = J\alpha$$

- **Inertia elements store kinetic energy**

$$E = \int Fv \, dt = \int m\dot{v}v \, dt = \frac{1}{2}mv^2$$

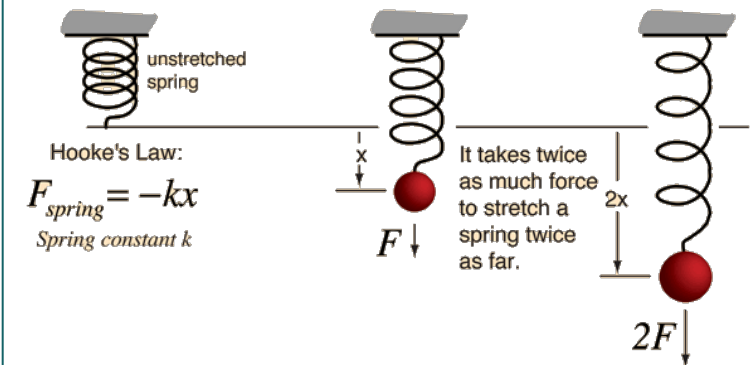
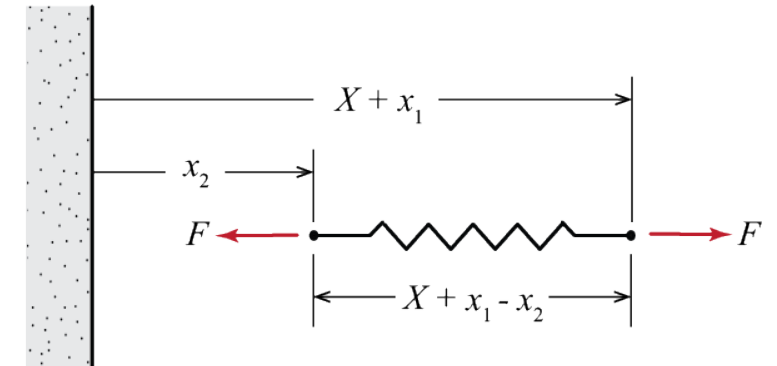
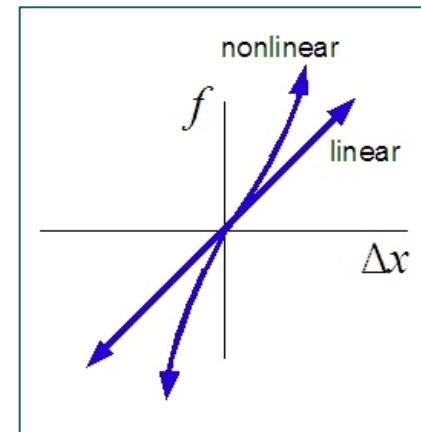


Spring elements

$$F = k(x_1 - x_2)$$

- Force is generated to resist deflection.
- Examples: translational and rotational springs
- **Spring elements store potential energy**

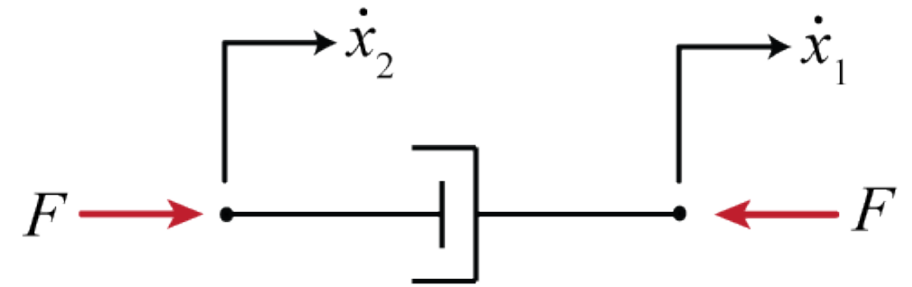
$$E = \int F v \, dt = \int k x \dot{x} \, dt = \frac{1}{2} k x^2$$



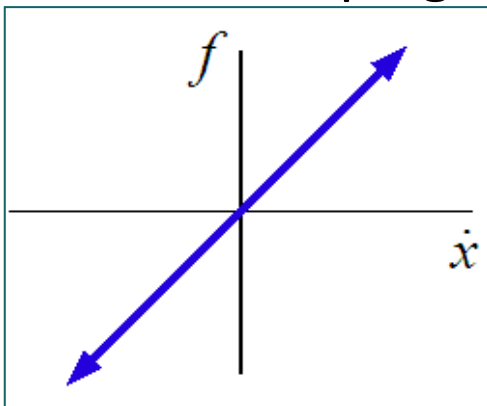
Damper elements

$$F = b(\dot{x}_1 - \dot{x}_2)$$

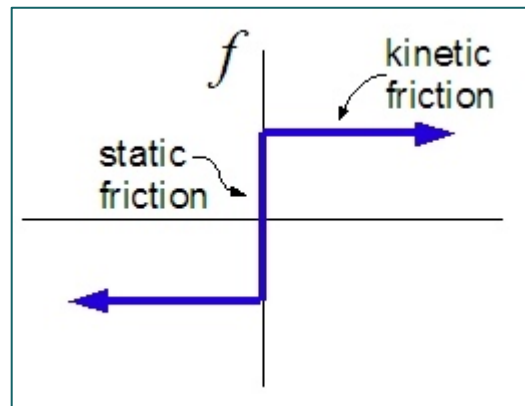
- Force is generated to resist motion.
- Examples: dashpots, friction, wind drag
- **Damper elements dissipate energy**



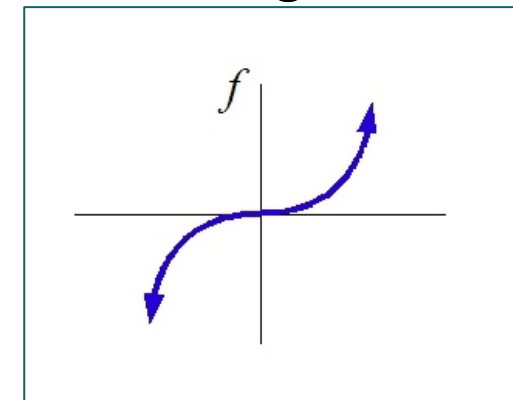
linear damping



friction



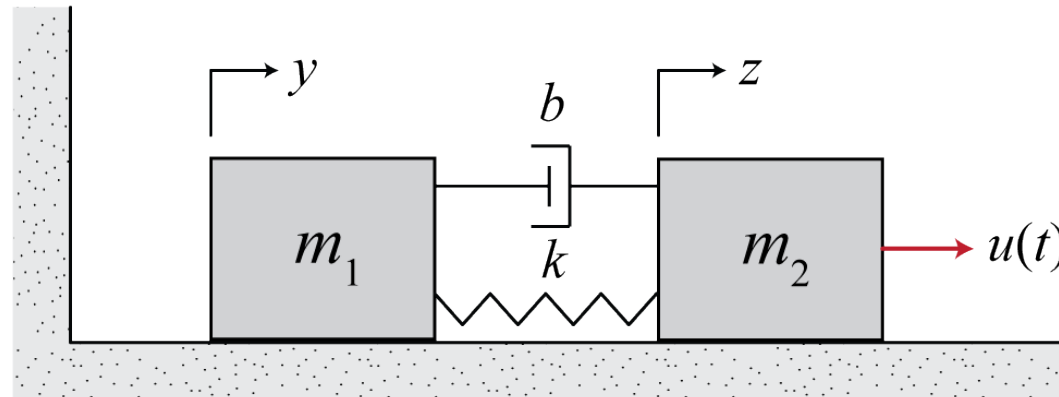
drag



How many state variables are required ?

- There is an intuitive way to find state-space models
- What initial conditions do I need to capture the system's state?
- Definition: the **state** of a dynamic system is the set of variables (called **state variables**) whose knowledge at $t = t_0$ along with knowledge of the inputs for $t \geq t_0$ completely determines the behavior of the system for $t \geq t_0$
- **# of state variables = # of independent energy storage elements**

Example



Equations of motion

$$m_1 \ddot{y} + b(\dot{y} - \dot{z}) + k(y - z) = 0$$

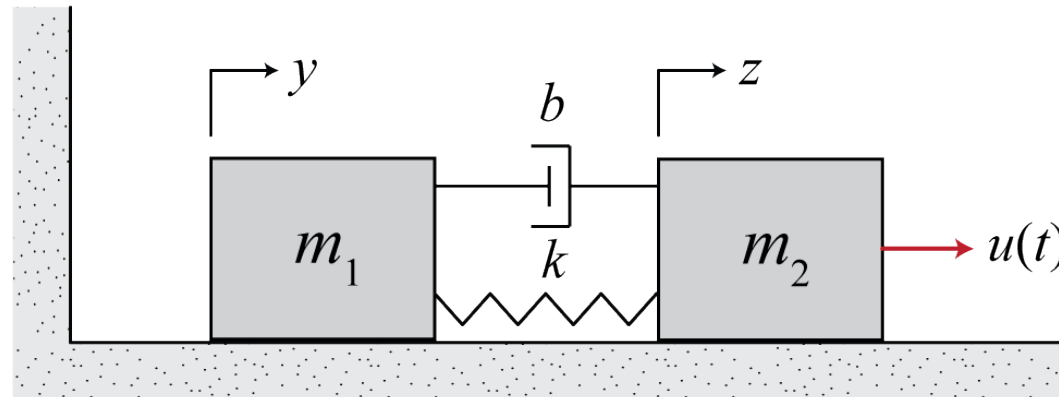
$$m_2 \ddot{z} + b(\dot{z} - \dot{y}) + k(z - y) = u$$

Choice of state variables

$$x_1 = y, x_2 = \dot{y}$$

$$x_3 = z, x_4 = \dot{z}$$

Example



Equations of motion

$$m_1 \dot{x}_2 + b(x_2 - x_4) + k(x_1 - x_3) = 0$$

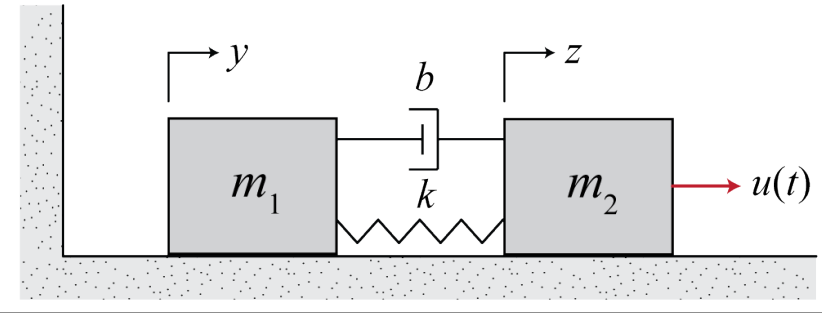
$$m_2 \dot{x}_4 + b(x_4 - x_2) + k(x_3 - x_1) = u$$

Choice of state variables

$$x_1 = y, x_2 = \dot{y}$$

$$x_3 = z, x_4 = \dot{z}$$

Example



$$\dot{x}_1 = x_2$$

$$\dot{x}_2 = \frac{-b(x_2 - x_4) - k(x_1 - x_3)}{m_1}$$

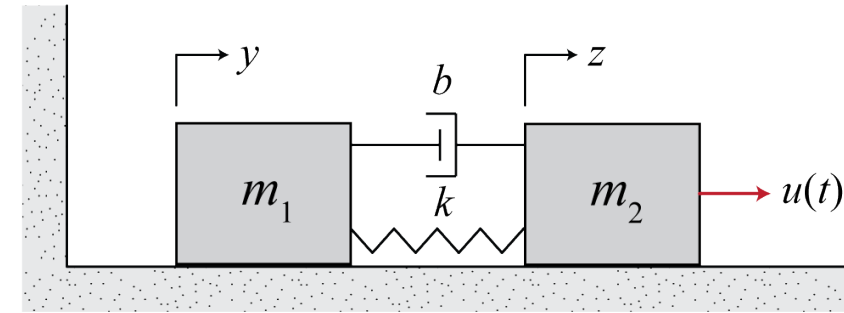
$$\dot{x}_3 = x_4$$

$$\dot{x}_4 = \frac{u - b(x_4 - x_2) - k(x_3 - x_1)}{m_2}$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \\ \dot{x}_4 \end{bmatrix} = \begin{pmatrix} 0 & 1 & 0 & 0 \\ \frac{-k}{m_1} & \frac{-b}{m_1} & \frac{k}{m_1} & \frac{b}{m_1} \\ 0 & 0 & 0 & 1 \\ \frac{k}{m_2} & \frac{b}{m_2} & \frac{-k}{m_2} & \frac{-b}{m_2} \end{pmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ 0 \\ \frac{1}{m_2} \end{bmatrix} u$$

Is this the minimum
set of states ?

Example



Look at where energy is stored

Energy Storage Element

spring (stores elastic PE)

mass 1 (stores KE)

mass 2 (stores KE)

State Variable

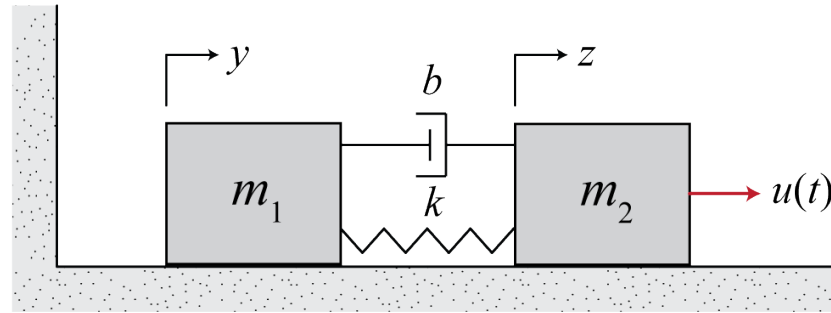
$$x_1 = (y - z)$$

$$x_2 = \dot{y}$$

$$x_3 = \dot{z}$$

damper does not store energy, it dissipates energy

Example



$$m_1 \ddot{y} + b(\dot{y} - \dot{z}) + k(y - z) = 0$$

$$m_2 \ddot{z} + b(\dot{z} - \dot{y}) + k(z - y) = u$$

$$x_1 = (y - z)$$

$$x_2 = \dot{y}$$

$$x_3 = \dot{z}$$



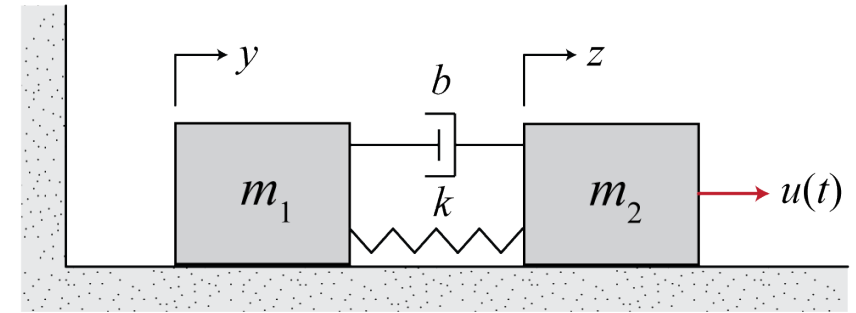
Rewriting in state-space
representation

$$\dot{x}_1 = x_2 - x_3$$

$$\dot{x}_2 = \ddot{y} = \frac{1}{m_1} (-b(x_2 - x_3) - kx_1)$$

$$\dot{x}_3 = \ddot{z} = \frac{1}{m_2} (-b(x_3 - x_2) + kx_1 + u)$$

Example



$$\dot{x}_1 = x_2 - x_3$$

$$\dot{x}_2 = \ddot{y} = \frac{1}{m_1} (-b(x_2 - x_3) - kx_1)$$

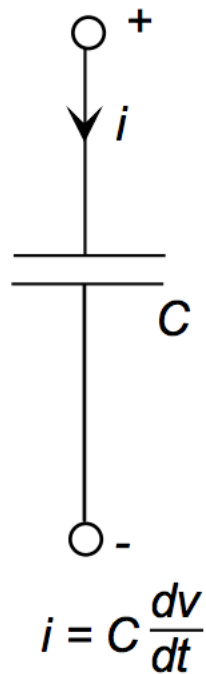
$$\dot{x}_3 = \ddot{z} = \frac{1}{m_2} (-b(x_3 - x_2) + kx_1 + u)$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & -1 \\ \frac{-k}{m_1} & \frac{-b}{m_1} & \frac{b}{m_1} \\ \frac{k}{m_2} & \frac{b}{m_2} & \frac{-b}{m_2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ \frac{1}{m_2} \end{bmatrix} u$$

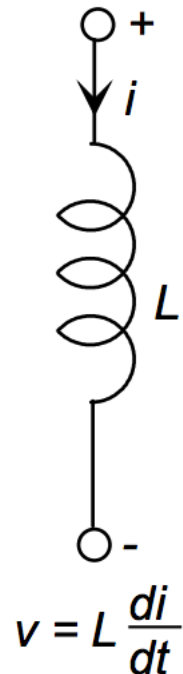
Modeling electrical systems

Passive elements

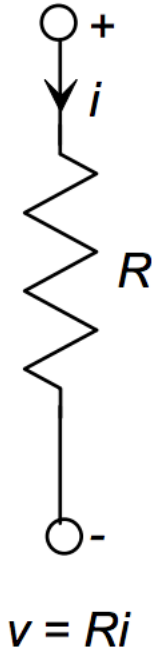
Capacitor
[storage]



Inductor
[storage]

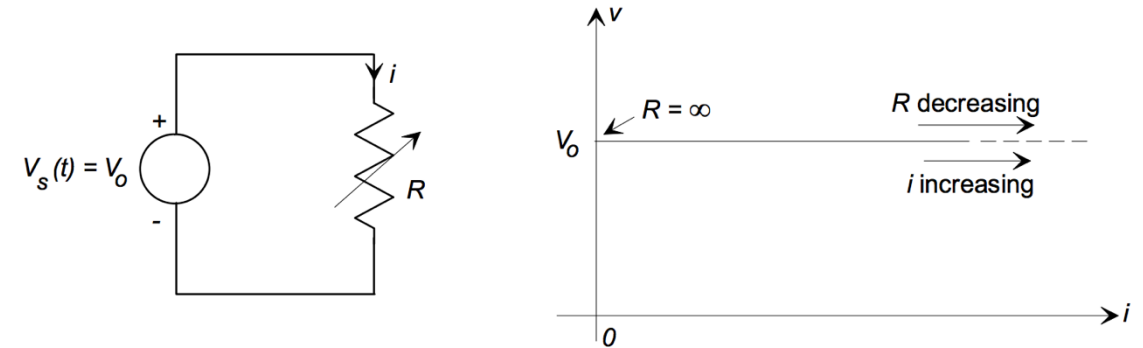


Resistor
[dissipative]

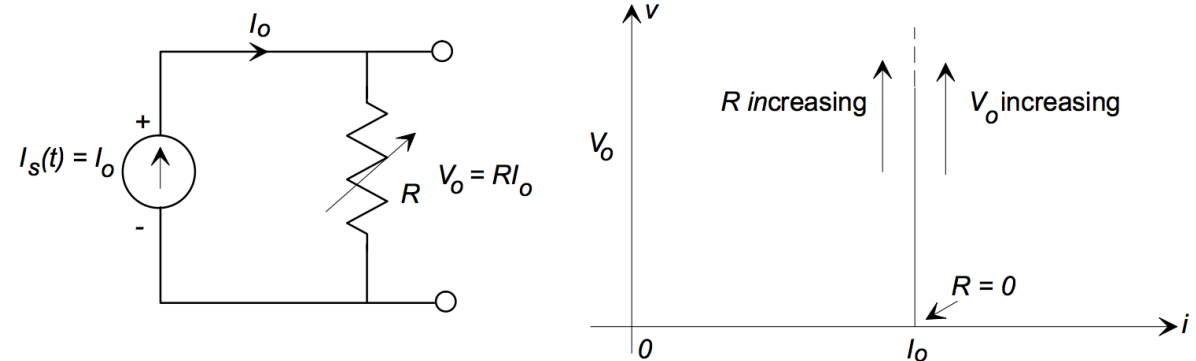


Active elements

Voltage source



Current source



Mechanical – Electrical equivalency

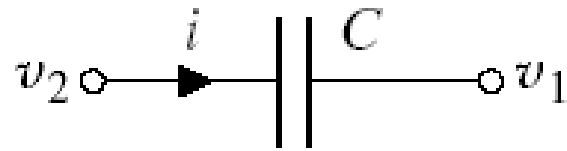
We recognize a **common form** to the ODE describing each system and create analogs in the various energy domains, for example:

$\left\{ \begin{array}{l} \text{voltage} \\ \text{velocity} \\ \text{pressure} \end{array} \right\}$ and $\left\{ \begin{array}{l} \text{current} \\ \text{force} \\ \text{volume flow rate} \end{array} \right\}$ in the $\left\{ \begin{array}{l} \text{electrical} \\ \text{mechanical} \\ \text{fluidic} \end{array} \right\}$ domains.

Capacitor - Mass

Electrical Capacitance

$$q = CV$$



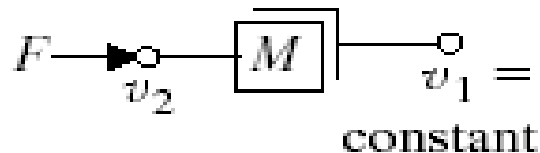
Describing Equation

$$i = C \cdot \frac{d}{dt} v_{21}$$

Energy

$$E = \frac{1}{2} \cdot M \cdot v_{21}^2$$

Translational Mass



$$F = M \cdot \frac{d}{dt} v_2$$

$$E = \frac{1}{2} \cdot M \cdot v_2^2$$

Inductor - Spring

Electrical Inductance



Describing Equation

$$v_{21} = L \cdot \frac{d}{dt} i$$

Energy

$$E = \frac{1}{2} \cdot L \cdot i^2$$

Translational Spring

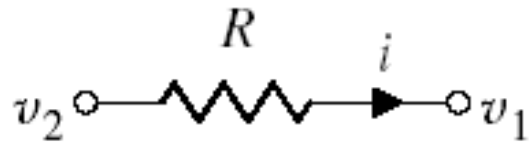


$$v_{21} = \frac{1}{k} \cdot \frac{d}{dt} F$$

$$E = \frac{1}{2} \cdot \frac{F^2}{k}$$

Resistor - Damper

Electrical Resistance



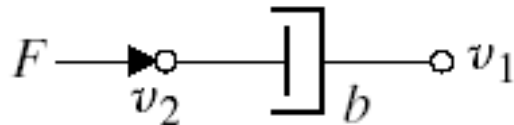
Describing Equation

$$i = \frac{1}{R} \cdot v_{21}$$

Energy

$$P = \frac{1}{R} \cdot v_{21}^2$$

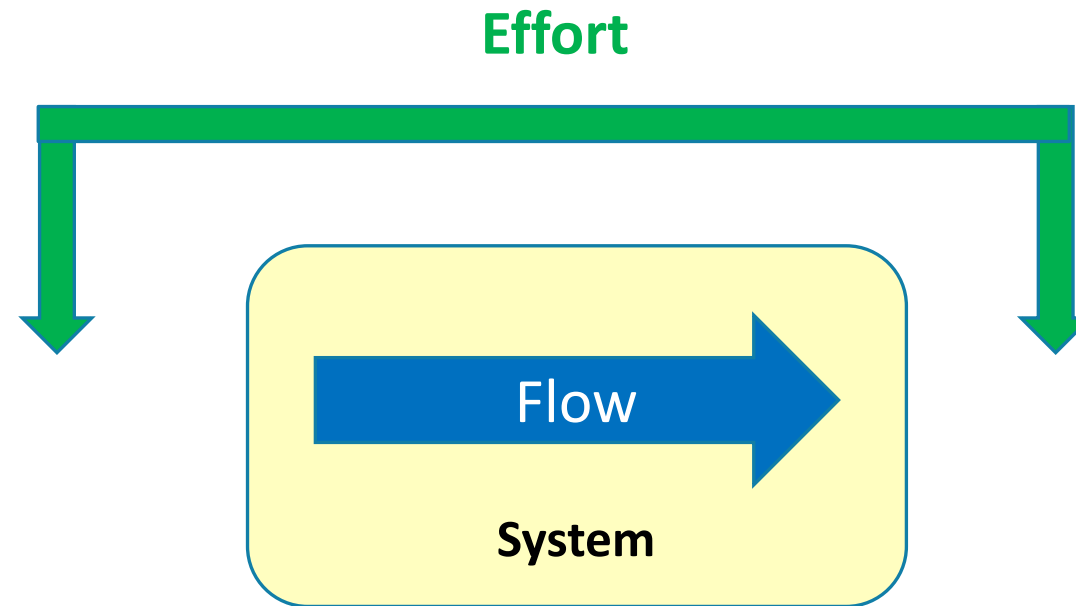
Translational Damper



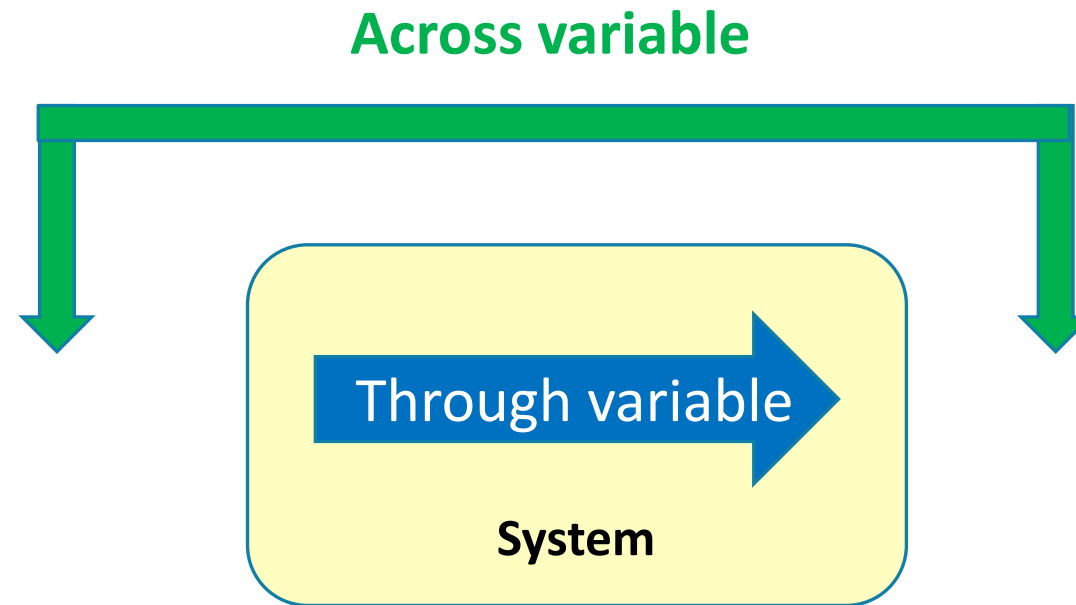
$$F = b \cdot v_{21}$$

$$P = b \cdot v_{21}^2$$

Generalized system representation.



$$\textit{Power} = \textit{Through variable} \times \textit{Across variable}$$



Power = *Through variable* × *Across variable*

Power is voltage times current

$$P = i \times V$$

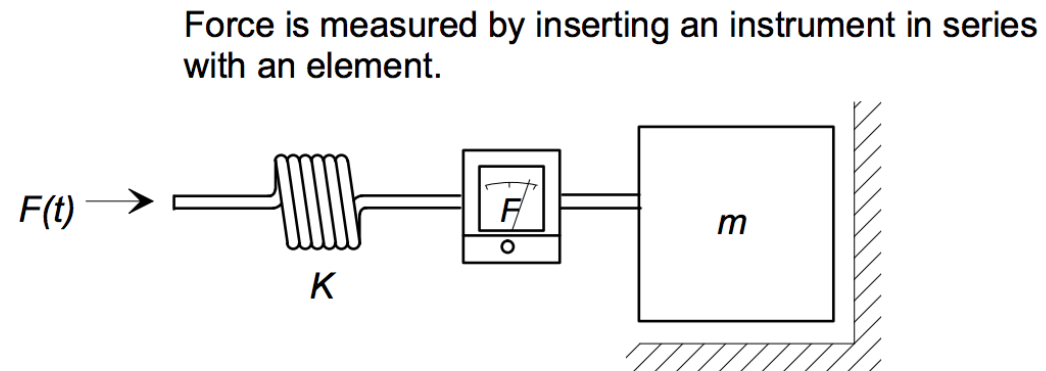
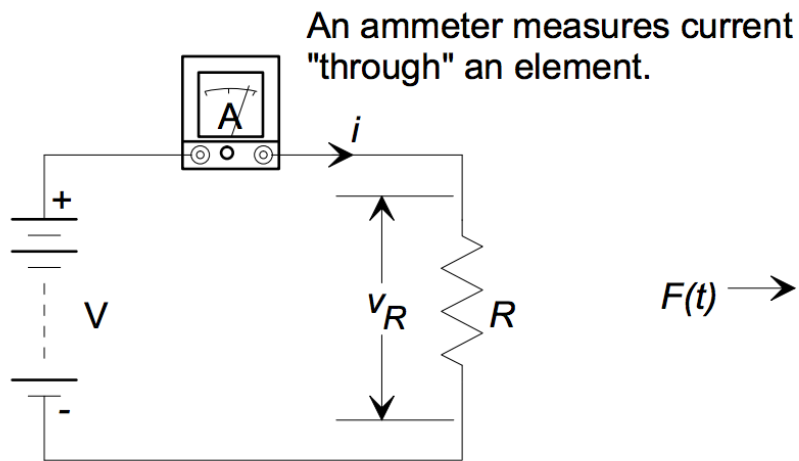
Power is velocity times force

$$P = F \times v$$

$$\text{Power} = \text{Through variable} \times \text{Across variable}$$

Through variables:

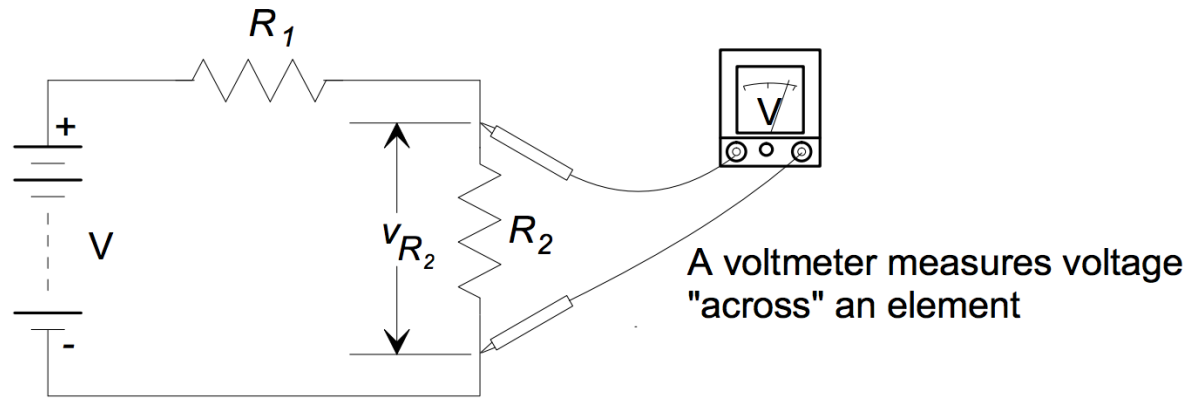
- Variables that are **measured through** an element.
- Variables **sum to zero at the nodes** on a graph/circuit/free body diagram.
- Variables that are measured with a **gauge connected in series** to an element.



$Power = Through\ variable \times Across\ variable$

Across variables:

- Variables that are defined by **measuring a difference, or drop**, across an element, that is between nodes on a graph (across one or more branches).
- Variables **sum to zero around any closed loop** on the graph
- Variables that are measured with a **gauge connected in parallel** to an element.

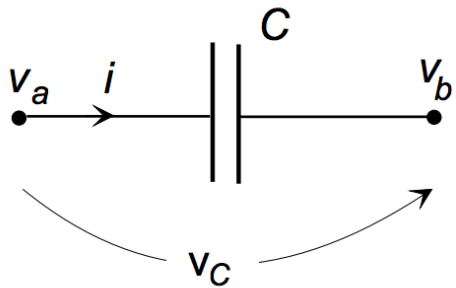


$$\textit{Power} = \textit{Through variable} \times \textit{Across variable}$$

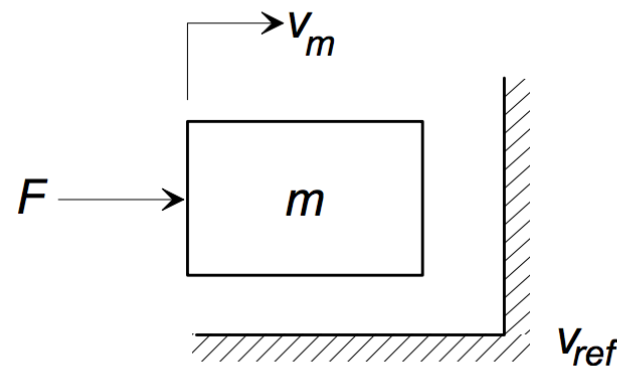
Physical Domain	Across Variable	Through Variable
Electrical	Voltage	Current
Hydraulic	Pressure	Flow rate
Magnetic	Magnetomotive force (mmf)	Flux
Mechanical rotational	Angular velocity	Torque
Mechanical translational	Translational velocity	Force
Gas	Pressure and temperature	Mass flow rate and energy flow rate
Thermal	Temperature	Heat flow
Thermal liquid	Pressure and temperature	Mass flow rate and energy flow rate
Two-phase fluid	Pressure and specific internal energy	Mass flow rate and energy flow rate

Energy storage : A-Type elements

Stored energy is a function of the **Across-variable**.



$$\begin{aligned} i &= C \frac{dv}{dt} \\ E &= \int_{-\infty}^t vi \, dt = \int_0^t C v \, dv \\ &= \frac{1}{2} C v^2 \end{aligned}$$



$$\begin{aligned} F &= m \frac{dv}{dt} \\ E &= \int_{-\infty}^t v F \, dt = \int_0^t m v \, dv \\ &= \frac{1}{2} m v^2 \end{aligned}$$

Generalized, Capacitance

The diagram shows the equation $f = C \frac{dv}{dt}$ with three handwritten annotations. An arrow from the text "generalized through variable" points to the variable f . An arrow from the text "generalized capacitance" points to the variable C . An arrow from the text "generalized across variable" points to the derivative term $\frac{dv}{dt}$.

$$f = C \frac{dv}{dt}$$

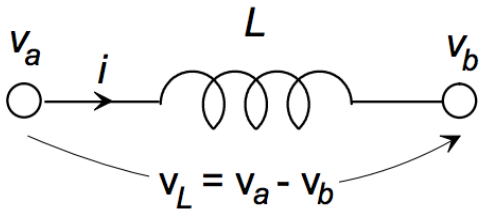
generalized through variable

generalized capacitance

generalized across variable

Energy storage: T-Type elements

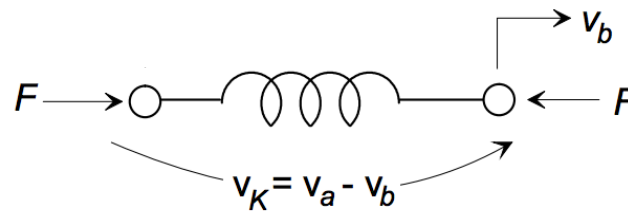
Stored energy is a function of the **Through-variable**.



$$v = L \frac{di}{dt}$$

$$E = \int_{-\infty}^t vi \, dt = \int_0^t Li \, di$$

$$= \frac{1}{2} Li^2$$



$$v = \frac{1}{K} \frac{dF}{dt}$$

$$E = \int_{-\infty}^t vF \, dt = \frac{1}{K} \int_0^t F \, dF$$

$$= \frac{1}{2K} F^2$$

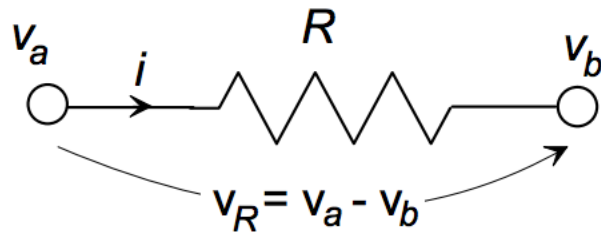
Generalized inductance, L

The diagram shows the equation $v = L \frac{df}{dt}$ with three handwritten annotations and arrows:

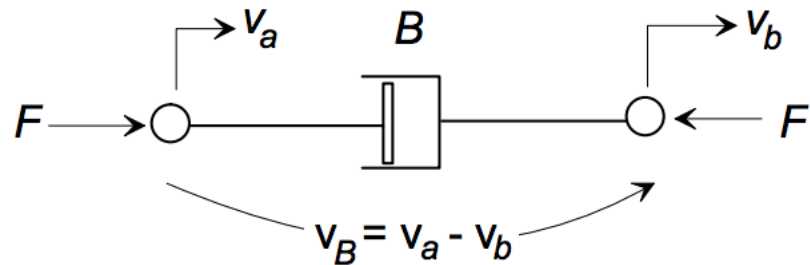
- An arrow from the text "generalized across variable" points to the variable v .
- An arrow from the text "generalized inductance" points to the variable L .
- An arrow from the text "generalized through variable" points to the derivative term $\frac{df}{dt}$.

Dissipative elements : D-Type

Dissipative elements (non-energy storage)



$$\begin{aligned}v &= iR \\P &= vi = i^2 R = v^2 / R \\&\geq 0\end{aligned}$$



$$\begin{aligned}F &= Bv \\P &= vF = Bv^2 = F^2 / B \\&\geq 0\end{aligned}$$

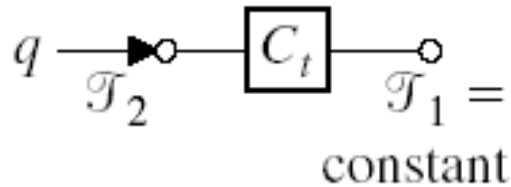
Generalized resistance, R

The diagram shows the equation $v = Rf$ with three annotations and arrows:

- An arrow from the text "generalized across variable" points to the variable v .
- An arrow from the text "generalized resistance" points to the variable R .
- An arrow from the text "generalized through variable" points to the variable f .

Cyber-Physical Energy Systems Modeling

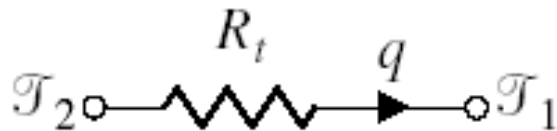
Thermal Capacitance



$$q = C_t \cdot \frac{d}{dt} T_2$$

$$E = C_t \cdot T_2$$

Thermal Resistance



$$q = \frac{1}{R_t} \cdot T_{21}$$

$$P = \frac{1}{R_t} \cdot T_{21}$$

Next lecture..

Learn how to get paid for doing nothing while saving the environment !

....the answer might have to do with drinking tea.

