

Lecture 4: Modeling Physical Dynamics

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Based on the Slides by Edward Lee

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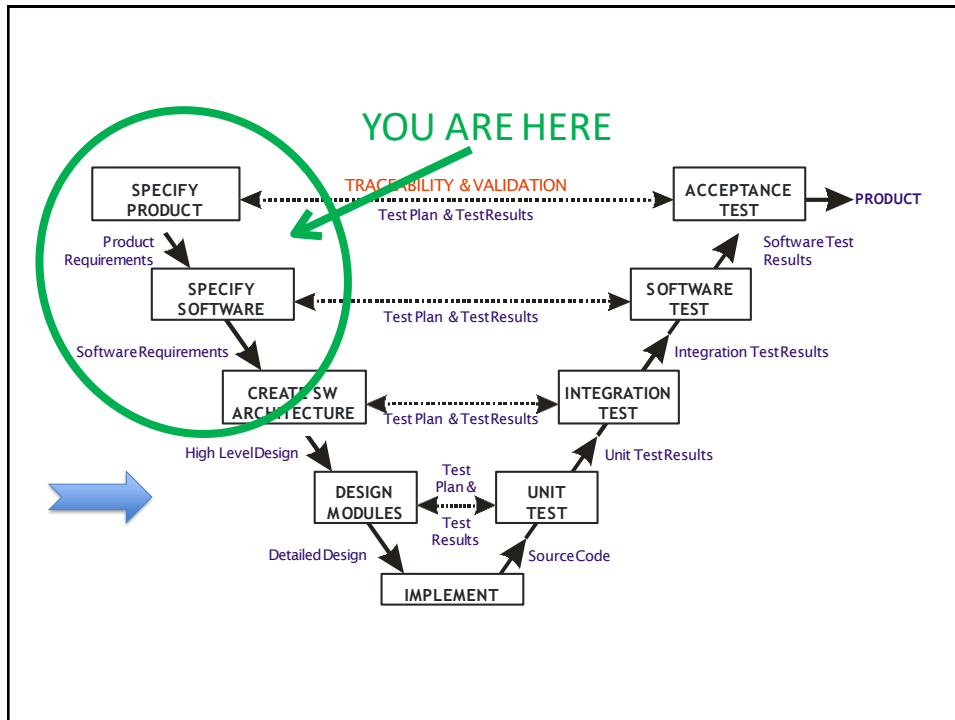
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Review

- CPS requirements
 - Functional requirements
 - Extra-functional requirements
 - Real-time-ness
 - Efficiency (energy, code size, run time, etc.)
 - Dependability
- Requirement analysis

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Models of Computation

- **What does it mean, “to compute”?**
- **Models of computation define**
 - Components and an execution model for computations of each component
 - Communication model for exchange of information between components.



Modeling Techniques in this Course

Models that are abstractions of **system dynamics**
(how system behavior changes over time)

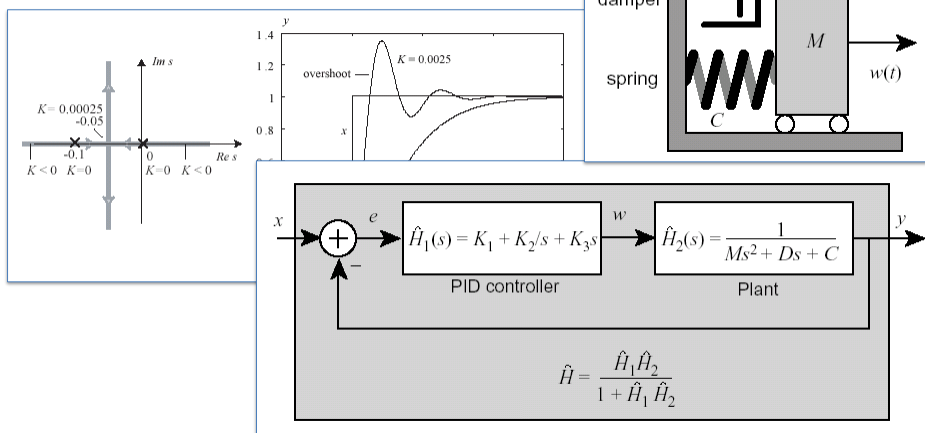
- Modeling continuous dynamics – differential equations
 - Feedback control systems – time-domain modeling
- Modeling discrete dynamics – finite-state machines
- Modeling hybrid systems – modal models, timed automata
- Concurrent models of computation
 - Synchronous composition
 - Dataflow models
 - ...

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Modeling Continuous Dynamics

Ordinary differential equations, Laplace transforms, feedback control models, ...



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An Example: Helicopter Dynamics



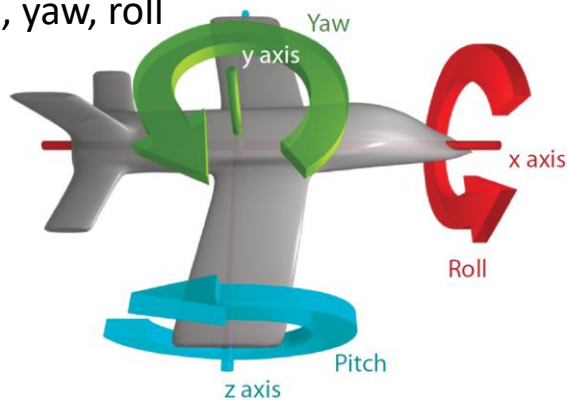
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Modeling Physical Motion

Six degrees of freedom

- Position: x, y, z
- Orientation: pitch, yaw, roll



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Notation

Continuous-Time Signals

Position is given by three functions:

$$x: \mathbb{R} \rightarrow \mathbb{R}$$

$$y: \mathbb{R} \rightarrow \mathbb{R}$$

$$z: \mathbb{R} \rightarrow \mathbb{R}$$

where the domain \mathbb{R} represents time and the co-domain (range) \mathbb{R} represents position along the axis. Collecting into a vector:

$$\mathbf{x}: \mathbb{R} \rightarrow \mathbb{R}^3$$

Position at time $t \in \mathbb{R}$ is $\mathbf{x}(t) \in \mathbb{R}^3$.

Notation

Differential Equation

Velocity

$$\dot{\mathbf{x}}: \mathbb{R} \rightarrow \mathbb{R}^3$$

is the derivative, $\forall t \in \mathbb{R}$,

$$\dot{\mathbf{x}}(t) = \frac{d}{dt} \mathbf{x}(t)$$

Acceleration $\ddot{\mathbf{x}}: \mathbb{R} \rightarrow \mathbb{R}^3$ is the second derivative,

$$\ddot{\mathbf{x}} = \frac{d^2}{dt^2} \mathbf{x}$$

Force on an object is $\mathbf{F}: \mathbb{R} \rightarrow \mathbb{R}^3$.

Newton's Second Law

Integral Equations

Newton's second law states $\forall t \in \mathbb{R}$,

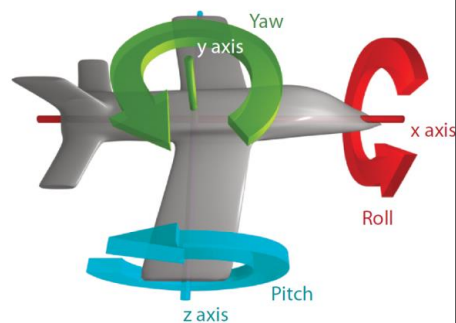
$$\mathbf{F}(t) = M\ddot{\mathbf{x}}(t)$$

where M is the mass. To account for initial position and velocity, convert this to an integral equation

$$\begin{aligned}\mathbf{x}(t) &= \mathbf{x}(0) + \int_0^t \dot{\mathbf{x}}(\tau) d\tau \\ &= \mathbf{x}(0) + t\dot{\mathbf{x}}(0) + \frac{1}{M} \int_0^t \int_0^\tau \mathbf{F}(\alpha) d\alpha d\tau,\end{aligned}$$

Orientation

- Orientation: $\theta: \mathbb{R} \rightarrow \mathbb{R}^3$
- Angular velocity: $\dot{\theta}: \mathbb{R} \rightarrow \mathbb{R}^3$
- Angular acceleration: $\ddot{\theta}: \mathbb{R} \rightarrow \mathbb{R}^3$
- Torque: $\mathbf{T}: \mathbb{R} \rightarrow \mathbb{R}^3$

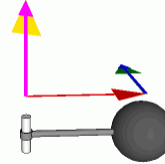


$$\theta(t) = \begin{bmatrix} \theta_x(t) \\ \theta_y(t) \\ \dot{\theta}_z(t) \end{bmatrix} = \begin{bmatrix} \text{roll} \\ \text{yaw} \\ \text{pitch} \end{bmatrix}$$

Angular Version of Force: Torque

For a point mass rotating around a fixed axis:

- radius of the arm: $r \in \mathbb{R}$
- force orthogonal to arm: $f \in \mathbb{R}$
- mass of the object: $m \in \mathbb{R}$



$$T_y(t) = r f(t)$$

angular momentum, momentum

Just as force is a push or a pull, a torque is a twist.

Units: newton-meters/radian, Joules/radian

Note that radians are meters/meter (2π meters of circumference per 1 meter of radius), so as units, are optional.

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Rotational Version of Newton's Second Law

$$\mathbf{T}(t) = \frac{d}{dt} \left(I(t) \dot{\theta}(t) \right),$$

where $I(t)$ is a 3×3 matrix called the moment of inertia tensor.

$$\begin{bmatrix} T_x(t) \\ T_y(t) \\ T_z(t) \end{bmatrix} = \frac{d}{dt} \left(\begin{bmatrix} I_{xx}(t) & I_{xy}(t) & I_{xz}(t) \\ I_{yx}(t) & I_{yy}(t) & I_{yz}(t) \\ I_{zx}(t) & I_{zy}(t) & I_{zz}(t) \end{bmatrix} \begin{bmatrix} \dot{\theta}_x(t) \\ \dot{\theta}_y(t) \\ \dot{\theta}_z(t) \end{bmatrix} \right)$$

Here, for example, $T_y(t)$ is the net torque around the y axis (which would cause changes in yaw), $I_{yx}(t)$ is the inertia that determines how acceleration around the x axis is related to torque around the y axis.

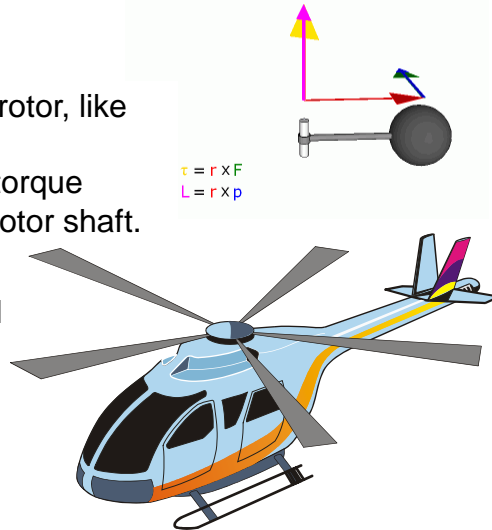
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Feedback Control Problem

A helicopter without a tail rotor, like the one below, will *spin uncontrollably* due to the torque induced by friction in the rotor shaft.

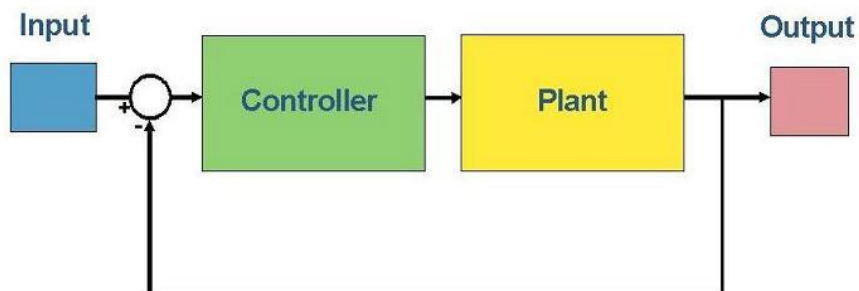
Control system problem:
Apply torque using the tail rotor to *counterbalance* the torque of the top rotor.



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Plant and Controller



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Simplified Model

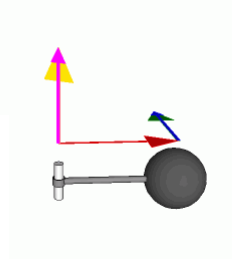
Yaw dynamics:

$$T_y(t) = I_{yy}\ddot{\theta}_y(t)$$

To account for initial angular velocity, write as

$$\dot{\theta}_y(t) = \dot{\theta}_y(0) + \frac{1}{I_{yy}} \int_0^t T_y(\tau) d\tau.$$

This type of simplification is called “model order reduction”.

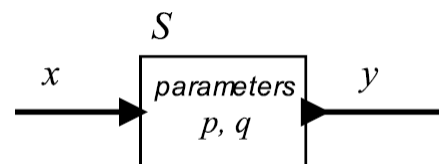


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Actor Model of Systems

A *system* is a function that accepts an input *signal* and yields an output signal.



The domain and range of the system function are sets of signals, which themselves are functions.

$$x: \mathbb{R} \rightarrow \mathbb{R}, \quad y: \mathbb{R} \rightarrow \mathbb{R}$$

$$S: X \rightarrow Y$$

$$X = Y = (\mathbb{R} \rightarrow \mathbb{R})$$

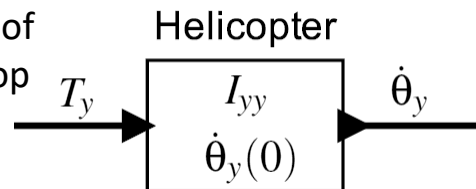
Parameters may affect the definition of the function S .

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Actor Model of the Helicopter

- Input is the net torque of the tail rotor and the top rotor.
- Output is the angular velocity around the y axis.



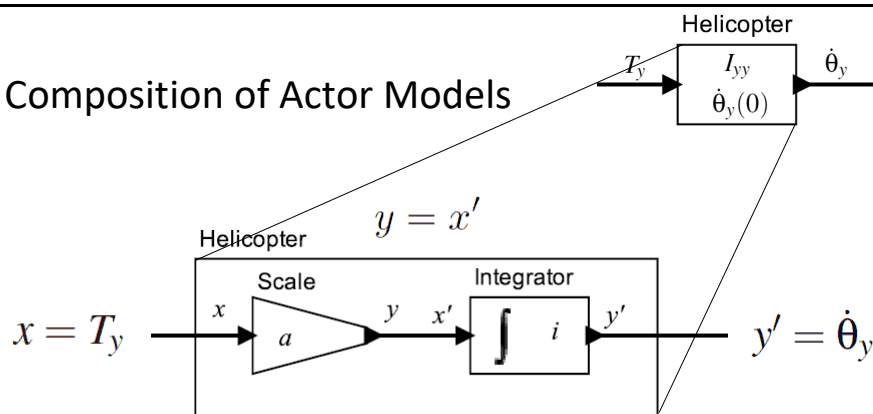
- Parameters of the model are shown in the box.
- The input and output relation is given by the equation to the right.

$$\dot{\theta}_y(t) = \dot{\theta}_y(0) + \frac{1}{I_{yy}} \int_0^t T_y(\tau) d\tau$$

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Composition of Actor Models



$$\forall t \in \mathbb{R}, \quad y(t) = ax(t) \quad y'(t) = i + \int_0^t x'(\tau) d\tau$$

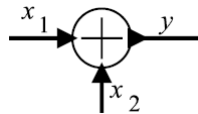
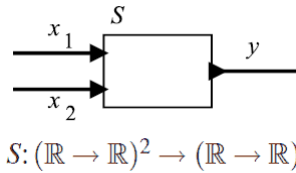
$$y = ax$$

$$a = 1/I_{yy} \quad i = \dot{\theta}_y(0)$$

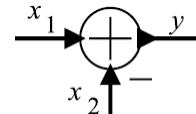
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Actor Models with Multiple Inputs



$$\forall t \in \mathbb{R}, \quad y(t) = x_1(t) + x_2(t)$$

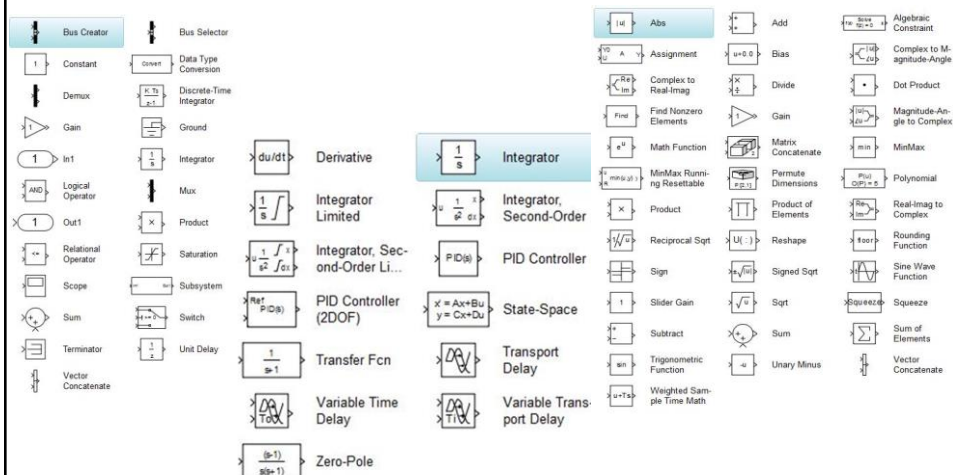


$$(S(x_1, x_2))(t) = y(t) = x_1(t) - x_2(t)$$

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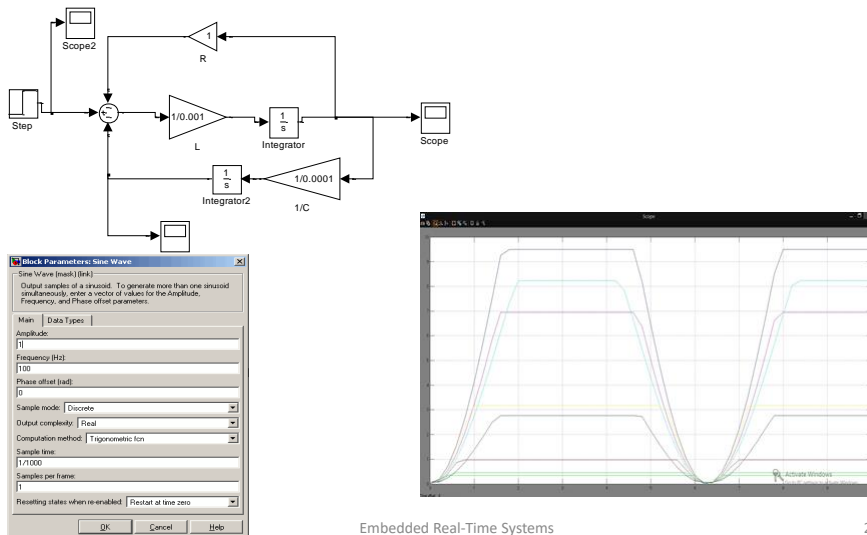
Simulink Library



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Simulink Models



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Properties of Systems I

Causal systems

- A system is causal if its output depends only on current and past inputs
 - i.e., if for two possible inputs that are identical up to (and including) time τ , the outputs are identical up to (and including) time τ .

Memoryless systems

- A system has memory if the output depends not only on the current inputs, but also on past inputs

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Properties of Systems II

Linear and time-invariant (LTI) systems

- Satisfy superposition
 - $\forall x_1, x_2 \in X$ and $\forall a, b \in \mathbb{R}$, $S(ax_1 + bx_2) = aS(x_1) + bS(x_2)$
- Time invariance (D_τ is the delay actor)
 - $\forall x \in X$ and $\forall \tau \in \mathbb{R}$, $S(D_\tau(x)) = D_\tau(S(x))$ if $(D_\tau(x))(t) = x(t - \tau)$

Stable systems

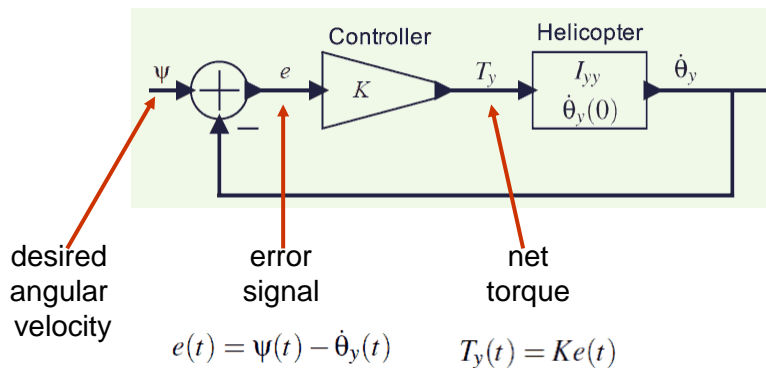
- A system is said to be stable if the output signal is bounded for all input signals that are bounded
- Bounded-input bounded-output stable (BIBO stable)

Check LeeSeshia for formal definitions.

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Proportional Controller



$$\dot{\theta}_y(t) = \dot{\theta}_y(0) + \frac{1}{I_{yy}} \int_0^t T_y(\tau) d\tau$$

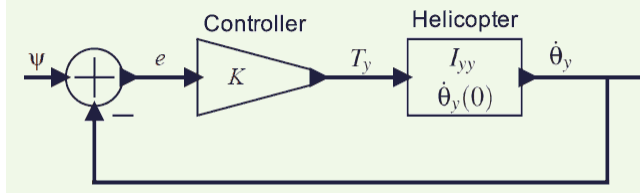
$$= \dot{\theta}_y(0) + \frac{K}{I_{yy}} \int_0^t (\psi(\tau) - \dot{\theta}_y(\tau)) d\tau$$

Note that the angular velocity appears on both sides, so this equation is not trivial to solve.

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Behavior of The Controller



$$\dot{\theta}_y(t) = \dot{\theta}_y(0) + \frac{K}{I_{yy}} \int_0^t (\psi(\tau) - \dot{\theta}_y(\tau)) d\tau$$

Desired angular velocity: $\psi(t) = 0$

Simplifies differential equation to:

$$\dot{\theta}_y(t) = \dot{\theta}_y(0) - \frac{K}{I_{yy}} \int_0^t \dot{\theta}_y(\tau) d\tau$$

Which can be solved as follows (see textbook):

$$\dot{\theta}_y(t) = \dot{\theta}_y(0) e^{-Kt/I_{yy}} u(t)$$

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Exercise

- Reformulate the helicopter model so that it has two inputs, the torque of the top rotor and the torque of the tail rotor.
- Show (by simulation) that if the top rotor applies a constant torque, then our controller cannot keep the helicopter from rotating. Increasing the feedback gain, however, reduces the rate of rotation.
- A better controller would include an integrator in the controller. Such controllers are studied in control systems theory.

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Questions

- Can the behavior of this controller change when it is implemented in software?
- How do we measure the angular velocity in practice?
How do we incorporate noise into this model?
- What happens when you have failures (sensors, actuators, software, computers, or networks)
<https://www.youtube.com/watch?v=MhEXXgilVuY>

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Next Lecture

- Architecture design
 - Block diagrams
 - Sequence diagrams

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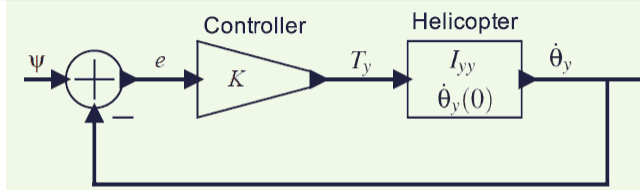
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SPARE SLIDES

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Behavior of
the controller



Assume that helicopter is initially at rest,

$$\dot{\theta}_y(t) = \dot{\theta}_y(0) + \frac{K}{I_{yy}} \int_0^t (\psi(\tau) - \dot{\theta}_y(\tau)) d\tau$$

$$\dot{\theta}(0) = 0,$$

and that the desired signal is

$$\psi(t) = au(t)$$

for some constant a .

By calculus (see notes), the solution is

$$\dot{\theta}_y(t) = au(t)(1 - e^{-Kt/I_{yy}})$$

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