

PYPHS DOCUMENTATION

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1 Introduction

The python package `pyphs` is dedicated to the treatment of *passive multiphysical systems* in the *Port-Hamiltonian Systems* (PHS) formalism. This formalism structures physical systems into

- energy conserving parts,
- power dissipating parts and
- source parts.

This guarantees a *power balance* is fulfilled, including for numerical *simulations* based on an adapted *numerical method*.

1. Systems are described by *directed multi-graphs* (`networkx.MultiDiGraph`).
2. The time-continuous port-Hamiltonian structure is build from an *automated graph analysis*.
3. The discrete-time port-Hamiltonian structure is derived from a *structure preserving numerical method*.
4. L^AT_EX description code and C++ simulation code are automatically generated.

1.1 Installation

Notice only python 2.7 is supported.

It is recommended to install `pyphs` using PYPI (the PYTHON PACKAGE INDEX). In terminal :

```
pip install pyphs
```

Mac OSX only : An installation for *Anaconda* users is also available. In terminal :

```
conda install -c afalaize pyphs
```

1.2 The PHS formalism

Below is a recall of the Port-Hamiltonian Systems (PHS) formalism. For details, the reader is referred to the *e.g.* the academic reference [Falaize and H  lie, 2016].

We consider systems that can be described by the following time-continuous non-linear state-space representation :

$$\underbrace{\begin{pmatrix} \frac{dx}{dt} \\ \mathbf{w} \\ \mathbf{y} \end{pmatrix}}_{\mathbf{b}} = \underbrace{\begin{pmatrix} \mathbf{M}_{xx} & \mathbf{M}_{xw} & \mathbf{M}_{xy} \\ \mathbf{M}_{wx} & \mathbf{M}_{ww} & \mathbf{M}_{wy} \\ \mathbf{M}_{yx} & \mathbf{M}_{yw} & \mathbf{M}_{yy} \end{pmatrix}}_{\mathbf{M}} \cdot \underbrace{\begin{pmatrix} \nabla H(\mathbf{x}) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{pmatrix}}_{\mathbf{a}} \quad (1)$$

where

$$\mathbf{M} = \underbrace{\begin{pmatrix} \mathbf{J}_{xx} & \mathbf{J}_{xw} & \mathbf{J}_{xy} \\ \mathbf{J}_{wx} & \mathbf{J}_{ww} & \mathbf{J}_{wy} \\ \mathbf{J}_{yx} & \mathbf{J}_{yw} & \mathbf{J}_{yy} \end{pmatrix}}_{\mathbf{J}} - \underbrace{\begin{pmatrix} \mathbf{R}_{xx} & \mathbf{R}_{xw} & \mathbf{R}_{xy} \\ \mathbf{R}_{wx} & \mathbf{R}_{ww} & \mathbf{R}_{wy} \\ \mathbf{R}_{yx} & \mathbf{R}_{yw} & \mathbf{R}_{yy} \end{pmatrix}}_{\mathbf{R}} \quad (2)$$

and

— $\mathbf{J} : \mathbf{x} \mapsto \mathbf{J}(\mathbf{x})$ is a skew-symmetric matrix :

$$\mathbf{J}_{\alpha\beta} = -\mathbf{J}_{\beta\alpha}^T \text{ for } (\alpha, \beta) \in \{\mathbf{x}, \mathbf{w}, \mathbf{y}\}^2,$$

- $\mathbf{R} : \mathbf{x} \mapsto \mathbf{R}(\mathbf{x}) \succeq 0$ is a positive definite matrix,
- $\mathbf{x} : t \mapsto \mathbf{x}(t) \in \mathbb{R}^{n_x}$ is the *state vector*,
- $H : \mathbf{x} \mapsto H(\mathbf{x}) \in \mathbb{R}_+$ is a *storage function* (convex and positive-definite scalar function with $H(0) = 0$),
- $\nabla H : \mathbf{x} \mapsto \nabla H(\mathbf{x}) \in \mathbb{R}^{n_x}$ denote the gradient of the storage function with the *storage power*

$$\mathbf{P}_x = \frac{d\mathbf{x}}{dt} \cdot \nabla H(\mathbf{x}),$$

- $\mathbf{w} : t \mapsto \mathbf{w}(t) \in \mathbb{R}^{n_w}$ is the *dissipation vector variable*,
- $\mathbf{z} : \mathbf{w} \mapsto \mathbf{z}(\mathbf{w}) \in \mathbb{R}^{n_w}$ is a *dissipation function* (with positive definite jacobian matrix and $\mathbf{z}(0) = 0$) for the *dissipated power*

$$\mathbf{P}_w = \mathbf{w} \cdot \mathbf{z}(\mathbf{w}) + \mathbf{a} \cdot \mathbf{R} \cdot \mathbf{a},$$

- $\mathbf{u} : t \mapsto \mathbf{u}(t) \in \mathbb{R}^{n_y}$ is the *input vector*,
- $\mathbf{y} : t \mapsto \mathbf{y}(t) \in \mathbb{R}^{n_y}$ is the *output vector*,
- **the power received *by* the sources *from* the system is**

$$\mathbf{P} = \mathbf{u} \cdot \mathbf{y}.$$

The state is split according to $\mathbf{x} = (\mathbf{x}_1^T, \mathbf{x}_{n1}^T)^T$ with

$\mathbf{x}_1 = (x_1, \dots, x_{n_{x1}})^T$ the states associated with the quadratic components of the storage function $H_1(\mathbf{x}_1) = \frac{\mathbf{x}_1 \cdot \mathbf{Q} \cdot \mathbf{x}_1}{2}$

$\mathbf{x}_{n1} = (x_{n_{x1}+1}, \dots, x_{n_x})^T$ the states associated with the non-quadratic components of the storage function with $n_x = n_{x1} + n_{xn1}$ and

$$H(\mathbf{x}) = H_1(\mathbf{x}_1) + H_{n1}(\mathbf{x}_{n1})$$

The set of dissipative variables is split according to $\mathbf{w} = (\mathbf{w}_1^T, \mathbf{w}_{n1}^T)^T$ with

$\mathbf{w}_1 = (w_1, \dots, w_{n_w})^\top$ the variables associated with the linear components of the dissipative relation $\mathbf{z}_1(\mathbf{w}_1) = \mathbf{Z}_1 \mathbf{w}_1$

$\mathbf{w}_{n1} = (w_{n_w+1}, \dots, w_{n_w})^\top$ the variables associated with the nonlinear components of the dissipative relation $\mathbf{z}_{n1} : \mathbf{w}_{n1} \mapsto \mathbf{z}_{n1}(\mathbf{w}_{n1}) \in \mathbb{R}^{n_{n1}}$ with $n_w = n_{w1} + n_{wn1}$ and

$$\mathbf{z}(\mathbf{w}) = \begin{pmatrix} \mathbf{Z}_1 \mathbf{w}_1 \\ \mathbf{z}_{n1}(\mathbf{w}_{n1}) \end{pmatrix}.$$

Accordingly, the structure matrices are split as

$$\underbrace{\begin{pmatrix} \frac{d\mathbf{x}_1}{dt} \\ \frac{d\mathbf{x}_{n1}}{dt} \\ \mathbf{w}_1 \\ \mathbf{w}_{n1} \\ \mathbf{y} \end{pmatrix}}_{\mathbf{b}} = \underbrace{\begin{pmatrix} \mathbf{M}_{x1x1} & \mathbf{M}_{x1xn1} & \mathbf{M}_{x1w1} & \mathbf{M}_{x1wn1} & \mathbf{M}_{x1y} \\ \mathbf{M}_{xn1x1} & \mathbf{M}_{xn1xn1} & \mathbf{M}_{xn1w1} & \mathbf{M}_{xn1wn1} & \mathbf{M}_{xn1y} \\ \mathbf{M}_{w1x1} & \mathbf{M}_{w1xn1} & \mathbf{M}_{w1w1} & \mathbf{M}_{w1wn1} & \mathbf{M}_{w1y} \\ \mathbf{M}_{wn1x1} & \mathbf{M}_{wn1xn1} & \mathbf{M}_{wn1w1} & \mathbf{M}_{wn1wn1} & \mathbf{M}_{wn1y} \\ \mathbf{M}_{yx1} & \mathbf{M}_{yxn1} & \mathbf{M}_{yw1} & \mathbf{M}_{ywn1} & \mathbf{M}_{yy} \end{pmatrix}}_{\mathbf{M}} \cdot \underbrace{\begin{pmatrix} \mathbf{Q} \cdot \mathbf{x} \\ \nabla H_{n1}(\mathbf{x}_{n1}) \\ \mathbf{Z}_1 \cdot \mathbf{w}_1 \\ \mathbf{z}_{n1}(\mathbf{w}_{n1}) \\ \mathbf{u} \end{pmatrix}}_{\mathbf{a}} \quad (3)$$

Table des matières

1	Introduction	1
1.1	Installation	1
1.2	The PHS formalism	1
2	Structure of the <code>pyphs.PortHamiltonianObject</code>	3
2.1	The <code>syms</code> module	4
2.2	The <code>exprs</code> module	4
2.3	The <code>dims</code> module	5
3	Algorithms	6
3.1	Graph analysis	6
3.2	Simulation methods	6
3.2.1	Split of the linear part from the nonlinear part	6
3.2.2	Presolve numerical nonlinear subsystem	7
3.2.3	Algorithm	7
3.3	Realizability solver	8
4	Fractional calculus	9
4.1	Fractional integrator	9
4.2	Fractional differentiator	9
4.3	Finite order approximation	10

2 Structure of the `pyphs.PortHamiltonianObject`

Below is a list of each module of practical use in the object `pyphs.PortHamiltonianObject`, along with a short description. We consider the following instantiation :

```
# import of (pre-installed) pyphs package:
import pyphs
```

```
# instantiate the PortHamiltonianObject:
phs = pyphs.PortHamiltonianObject(label='mylabel')
```

2.1 The syms module

Container for all the SYMPY symbolic variables (`sympy.Symbol`).

Attributes are ordered *list of symbols* associated with the system's vectors components.

`phs.syms.x` : state vector symbols $\mathbf{x} \in \mathbb{R}^{n_x}$,
`phs.syms.w` : dissipative vector variable symbols $\mathbf{w} \in \mathbb{R}^{n_w}$,
`phs.syms.u` : input vector symbols $\mathbf{u} \in \mathbb{R}^{n_u}$,
`phs.syms.y` : output vector symbols $\mathbf{y} \in \mathbb{R}^{n_y}$,
`phs.syms.cu` : input vector symbols for connectors $\mathbf{c}_u \in \mathbb{R}^{n_y}$,
`phs.syms.cy` : output vector symbols for connectors $\mathbf{c}_y \in \mathbb{R}^{n_y}$,
`phs.syms.p` : Time-varying parameters symbols $\mathbf{p} \in \mathbb{R}^{n_p}$.

Methods :

`phs.syms.dx()` : Returns the symbols associated with the state differential $d\mathbf{x}$ formed by appending the prefix d to each symbol in \mathbf{x} .
`phs.syms.args()` : Return the list of symbols associated with the vector of all arguments of the symbolic expressions (`expr` module).

2.2 The exprs module

Container for all the SYMPY symbolic expressions `sympy.Expr` associated with the system's functions.

Attributes : For scalar function (e.g. the storage function H), arguments of `phs.exprs` are SYMPY expressions (`sympy.Expr`); for vector functions (e.g. the dissipative function \mathbf{z}), arguments are ordered lists of SYMPY expressions; for matrix functions (e.g. the Jacobian matrix of dissipative function \mathbf{z}), arguments are `sympy.Matrix` objects. Notice the expressions arguments¹ must belong either to (i) the elements of `phs.syms.args()`, or (ii) the keys of the dictionary `phs.syms.subs`.

`phs.exprs.H` : storage function $H \in \mathbb{R}$,
`phs.exprs.z` : dissipative function $\mathbf{z} \in \mathbb{R}^{n_z}$,
`phs.exprs.g` : input/output gains vector function $\mathbf{g} \in \mathbb{R}^{n_g}$,

The following expression are computed from the `exprs.build()` method (see below) :

`phs.exprs.dxH` : the continuous gradient vector of storage scalar function $\nabla H(\mathbf{x}) \in \mathbb{R}^{n_x}$,
`phs.exprs.dxHd` : the discrete gradient vector of storage scalar function $\nabla H(\mathbf{x}, \delta\mathbf{x}) \in \mathbb{R}^{n_x}$,

1. Accessed through the `sympy.Expr.free_symbols` (e.g. `phs.exprs.H.free_symbols` to recover the arguments of the Storage function H).

`phs.exprs.hessH` : the continuous hessian matrix of storage scalar function (computed as $\nabla\nabla H(\mathbf{x}) \in \mathbb{R}^{n_x \times n_x}$),

`phs.exprs.jacz` : the continuous jacobian matrix of dissipative vector function $\nabla \mathbf{z}(\mathbf{w}) \in \mathbb{R}^{n_u \times n_u}$.

`phs.exprs.y` : the expression of the continuous output vector function $\mathbf{y}(\nabla H, \mathbf{z}, \mathbf{u}) \in \mathbb{R}^{n_y}$,

`phs.exprs.yd` : the expression of the discrete output vector function $\bar{\mathbf{y}}(\nabla H, \mathbf{z}, \mathbf{u}) \in \mathbb{R}^{n_y}$,

Methods :

`phs.exprs.build()` : Build the following system functions as SYMPY expressions and append them as attributes to the `phs.exprs` module : `phs.exprs.dxH`, `phs.exprs.dxHd`, `phs.exprs.hessH`, `phs.exprs.jacz`, `phs.exprs.y`, and `phs.exprs.yd`.

`phs.exprs.setexpr(name, expr)` : Add the SYMPY expression `expr` to the `phs.exprs` module, with argument `name`, and add `name` to the set of `phs.exprs._names`.

`phs.exprs.freesymbols()` : Return a python set of all the free symbols (`sympy.Symbol`) that appear at least once in all expressions with names in `phs.exprs._names`.

2.3 The dims module

Container for accessors to the system's dimensions. No attributes should be changed manually. To split the system into its linear and nonlinear part, use `phs.split_linear()` which organize the system vectors as

$$\mathbf{x} = \begin{pmatrix} \mathbf{x}_1 \\ \mathbf{x}_{n1} \end{pmatrix}, \quad \dim(\mathbf{x}_1) = \quad (4)$$

Attributes : `phs.dims.x1` : Number of state vector components associated with a quadratic storage function : $H_1(\mathbf{x}_1) = \mathbf{x}_1^T \cdot \frac{\mathbf{Q}}{2} \cdot \mathbf{x}_1$, and `phs.dims.x()` is equal to `phs.dims.x1 + phs.dims.xn1()`.

`phs.dims.w1` : Number of dissipative vector variable components associated with a linear dissipative function : $\mathbf{z}_1(\mathbf{w}_1) = \mathbf{Z}_1 \cdot \mathbf{w}_1$, and `phs.dims.w()` is equal to `phs.dims.w1 + phs.dims.wn1()`.

Methods :

`phs.dims.x()` : Return the dimension of state vector `len(phs.syms.x)`.

`phs.dims.xn1()` : Return the number of state vector components associated with a nonlinear storage function `len(phs.syms.x)`.

`setexpr(name, expr)` : Add the SYMPY expression `expr` to the `exprs` module, with argument `name`, and add `name` to the set of `exprs._names`.

`freesymbols()` : Return a python set of all the free symbols (`sympy.symbols`) that appear at least once in all expressions with names in `exprs._names`.

3 Algorithms

This section details the algorithms actually implemented for

1. the graph analysis and
2. the different simulation methods

3.1 Graph analysis

The graph analysis method that derives the port-Hamiltonian system's differential-algebraic equations from with a given netlist is detailed in the reference [Falaize and H  lie, 2016]. The algorithm implemented in PyPHS is exactly that in [Falaize and H  lie, 2016, algorithm 1].

3.2 Simulation methods

The discrete gradient method is used in conjunction with the port-Hamiltonian structure to produce a passive-guaranteed numerical scheme (see [Falaize and H  lie, 2016] for details). In the sequel, quantities are defined on the current time step $\mathbf{x} \equiv \mathbf{x}(t_k)$, with $k \in \mathbb{N}_+^*$.

3.2.1 Split of the linear part from the nonlinear part

The discrete gradient for the quadratic part of the Hamiltonian is $\nabla H_1 = \frac{1}{2} \mathbf{Q} (2\mathbf{x}_1 + \delta\mathbf{x}_1)$ and the discrete linear subsystem is

$$\begin{aligned} \mathbf{D}_1^{-1} = \mathbf{iD}_1 &= \begin{pmatrix} \frac{\mathbf{I}_d}{\delta t} & 0 \\ 0 & \mathbf{I}_d \end{pmatrix} - \begin{pmatrix} \mathbf{M}_{x1x1} & \mathbf{M}_{x1w1} \\ \mathbf{M}_{w1x1} & \mathbf{M}_{w1w1} \end{pmatrix} \begin{pmatrix} \frac{1}{2} \mathbf{Q} & 0 \\ 0 & \mathbf{Z}_1 \end{pmatrix}, \\ \underbrace{\begin{pmatrix} \delta\mathbf{x}_1 \\ \mathbf{w}_1 \end{pmatrix}}_{\mathbf{v}_1} &= \underbrace{\mathbf{D}_1 \begin{pmatrix} \mathbf{M}_{x1x1} \\ \mathbf{M}_{w1x1} \end{pmatrix}}_{\underbrace{\overline{\mathbf{N}_{1x1}}}_{\mathbf{N}_{1x1}}} \mathbf{Q} \mathbf{x}_1 + \underbrace{\mathbf{D}_1 \begin{pmatrix} \mathbf{M}_{x1xn1} & \mathbf{M}_{x1wn1} \\ \mathbf{M}_{w1xn1} & \mathbf{M}_{w1wn1} \end{pmatrix}}_{\underbrace{\overline{\mathbf{N}_{1n1}}}_{\mathbf{N}_{1n1}}} \underbrace{\begin{pmatrix} \nabla H_{n1} \\ \mathbf{z}_{n1} \end{pmatrix}}_{\mathbf{f}_{n1}} + \underbrace{\mathbf{D}_1 \begin{pmatrix} \mathbf{M}_{x1y} \\ \mathbf{M}_{w1y} \end{pmatrix}}_{\underbrace{\overline{\mathbf{N}_{1y}}}_{\mathbf{N}_{1y}}} \mathbf{u} \end{aligned} \quad (5)$$

and the nonlinear subsystem is

$$\begin{aligned} \begin{pmatrix} \frac{\mathbf{I}_d}{\delta t} & 0 \\ 0 & \mathbf{I}_d \end{pmatrix} \underbrace{\begin{pmatrix} \delta\mathbf{x}_{n1} \\ \mathbf{w}_{n1} \end{pmatrix}}_{\mathbf{v}_{n1}} &= \underbrace{\begin{pmatrix} \mathbf{M}_{xn1xn1} & \mathbf{M}_{xn1wn1} \\ \mathbf{M}_{wn1xn1} & \mathbf{M}_{wn1wn1} \end{pmatrix}}_{\overline{\mathbf{N}_{n1n1}}} \mathbf{f}_{n1} + \underbrace{\begin{pmatrix} \mathbf{M}_{xn1y} \\ \mathbf{M}_{wn1y} \end{pmatrix}}_{\overline{\mathbf{N}_{n1y}}} \mathbf{u} \\ &+ \underbrace{\begin{pmatrix} \mathbf{M}_{xn1x1} & \mathbf{M}_{xn1w1} \\ \mathbf{M}_{wn1x1} & \mathbf{M}_{wn1w1} \end{pmatrix}}_{\overline{\mathbf{N}_{n11}}} \begin{pmatrix} \frac{1}{2} \mathbf{Q} & 0 \\ 0 & \mathbf{Z}_1 \end{pmatrix} \mathbf{v}_1 + \underbrace{\begin{pmatrix} \mathbf{M}_{xn1x1} \\ \mathbf{M}_{wn1x1} \end{pmatrix}}_{\overline{\mathbf{N}_{n1x1}}} \mathbf{Q} \mathbf{x}_1 \end{aligned} \quad (6)$$

3.2.2 Presolve numerical nonlinear subsystem

$$\begin{pmatrix} \mathbf{I}_d & 0 \\ \frac{\delta}{\delta t} & \mathbf{I}_d \end{pmatrix} \mathbf{v}_{n1} = \underbrace{\left(\overline{\mathbf{N}_{n1x1}} + \overline{\mathbf{N}_{n11}} \mathbf{N}_{1x1} \right)}_{\mathbf{N}_{n1x1}} \mathbf{x}_1 + \underbrace{\left(\overline{\mathbf{N}_{n1n1}} + \overline{\mathbf{N}_{n11}} \mathbf{N}_{1n1} \right)}_{\mathbf{N}_{n1n1}} \mathbf{f}_{n1} + \underbrace{\left(\overline{\mathbf{N}_{n1y}} + \overline{\mathbf{N}_{n11}} \mathbf{N}_{1y} \right)}_{\mathbf{N}_{n1y}} \mathbf{u} \quad (7)$$

3.2.3 Algorithm

Inputs

$$\begin{aligned} \mathbf{iD}_1 &= \begin{pmatrix} \mathbf{I}_d & 0 \\ 0 & \mathbf{I}_d \end{pmatrix} - \begin{pmatrix} \mathbf{M}_{x1x1} & \mathbf{M}_{x1w1} \\ \mathbf{M}_{w1x1} & \mathbf{M}_{w1w1} \end{pmatrix} \begin{pmatrix} \frac{1}{2} \mathbf{Q} & 0 \\ 0 & \mathbf{Z}_1 \end{pmatrix} \\ \overline{\mathbf{N}_{1x1}} &= \begin{pmatrix} \mathbf{M}_{x1x1} \\ \mathbf{M}_{w1x1} \end{pmatrix} \mathbf{Q} \\ \overline{\mathbf{N}_{1n1}} &= \begin{pmatrix} \mathbf{M}_{x1xn1} & \mathbf{M}_{x1wn1} \\ \mathbf{M}_{w1xn1} & \mathbf{M}_{w1wn1} \end{pmatrix} \\ \overline{\mathbf{N}_{1y}} &= \begin{pmatrix} \mathbf{M}_{x1y} \\ \mathbf{M}_{w1y} \end{pmatrix} \\ \overline{\mathbf{N}_{n1n1}} &= \begin{pmatrix} \mathbf{M}_{xn1xn1} & \mathbf{M}_{xn1wn1} \\ \mathbf{M}_{wn1xn1} & \mathbf{M}_{wn1wn1} \end{pmatrix} \\ \overline{\mathbf{N}_{n11}} &= \begin{pmatrix} \mathbf{M}_{xn1x1} & \mathbf{M}_{xn1w1} \\ \mathbf{M}_{wn1x1} & \mathbf{M}_{wn1w1} \end{pmatrix} \begin{pmatrix} \frac{1}{2} \mathbf{Q} & 0 \\ 0 & \mathbf{Z}_1 \end{pmatrix} \\ \overline{\mathbf{N}_{n1x1}} &= \begin{pmatrix} \mathbf{M}_{xn1x1} \\ \mathbf{M}_{wn1x1} \end{pmatrix} \mathbf{Q} \\ \overline{\mathbf{N}_{n1y}} &= \begin{pmatrix} \mathbf{M}_{xn1y} \\ \mathbf{M}_{wn1y} \end{pmatrix} \\ \mathcal{J}_{f_{n1}}(\mathbf{v}_{n1}) &= \begin{pmatrix} \mathcal{J}_{\nabla H_{n1}} & 0 \\ 0 & \mathcal{J}_{z_{n1}} \end{pmatrix} \\ \mathbf{I}_{n1} &= \begin{pmatrix} \mathbf{I}_d & 0 \\ 0 & \mathbf{I}_d \end{pmatrix} \end{aligned} \quad (8)$$

Process

$$\begin{aligned} \mathbf{D}_1 &= \mathbf{iD}_1^{-1} \\ \mathbf{N}_{1x1} &= \mathbf{D}_1 \overline{\mathbf{N}_{1x1}} \\ \mathbf{N}_{1n1} &= \mathbf{D}_1 \overline{\mathbf{N}_{1n1}} \\ \mathbf{N}_{1y} &= \mathbf{D}_1 \overline{\mathbf{N}_{1y}} \\ \mathbf{N}_{n1x1} &= \overline{\mathbf{N}_{n1x1}} + \overline{\mathbf{N}_{n11}} \mathbf{N}_{1x1} \\ \mathbf{N}_{n1n1} &= \overline{\mathbf{N}_{n1n1}} + \overline{\mathbf{N}_{n11}} \mathbf{N}_{1n1} \\ \mathbf{N}_{n1y} &= \overline{\mathbf{N}_{n1y}} + \overline{\mathbf{N}_{n11}} \mathbf{N}_{1y} \\ \mathbf{c} &= \mathbf{N}_{n1x1} \mathbf{x}_1 + \mathbf{N}_{n1y} \mathbf{u} \\ \text{Iterate : } \mathbf{F}_{n1}(\mathbf{v}_{n1}) &= \mathbf{I}_{n1} \mathbf{v}_{n1} - \mathbf{N}_{n1n1} \mathbf{f}_{n1} - \mathbf{c} \\ \mathcal{J}_{\mathbf{F}_{n1}}(\mathbf{v}_{n1}) &= \mathbf{I}_{n1} - \mathbf{N}_{n1n1} \mathcal{J}_{f_{n1}}(\mathbf{v}_{n1}) \\ \mathbf{v}_{n1} &= \mathbf{v}_{n1} - \mathcal{J}_{\mathbf{F}_{n1}}^{-1}(\mathbf{v}_{n1}) \mathbf{F}_{n1}(\mathbf{v}_{n1}) \\ \mathbf{v}_1 &= \mathbf{N}_{1x1} \mathbf{x}_1 + \mathbf{N}_{1n1} \mathbf{f}_{n1} + \mathbf{N}_{1y} \mathbf{u} \\ \mathbf{y} &= \mathbf{M}_{yx1} \nabla H_1 + \mathbf{M}_{yxn1} \nabla H_{n1} \mathbf{M}_{yw1} \mathbf{Z}_1 \mathbf{w}_1 + \mathbf{M}_{ywn1} \mathbf{z}_{n1} + \mathbf{M}_{yy} \mathbf{u} \\ \mathbf{x} &= \mathbf{x} + \delta \mathbf{x} \end{aligned} \quad (9)$$

$$\mathbf{y} = \mathbf{M}_{\mathbf{y}\mathbf{x}\mathbf{l}} \nabla \mathbf{H}_1 + \mathbf{M}_{\mathbf{y}\mathbf{x}\mathbf{n}\mathbf{l}} \nabla \mathbf{H}_{\mathbf{n}\mathbf{l}} \mathbf{M}_{\mathbf{y}\mathbf{w}\mathbf{l}} \mathbf{Z}_1 \mathbf{w}_1 + \mathbf{M}_{\mathbf{y}\mathbf{w}\mathbf{n}\mathbf{l}} \mathbf{z}_{\mathbf{n}\mathbf{l}} + \mathbf{M}_{\mathbf{y}\mathbf{y}} \mathbf{u} \quad (10)$$

$$= \mathbf{M}_{\mathbf{y}\mathbf{x}\mathbf{l}} \nabla \mathbf{H}_1 + \mathbf{M}_{\mathbf{y}\mathbf{x}\mathbf{n}\mathbf{l}} \nabla \mathbf{H}_{\mathbf{n}\mathbf{l}} \mathbf{M}_{\mathbf{y}\mathbf{w}\mathbf{l}} \mathbf{Z}_1 \mathbf{w}_1 + \mathbf{M}_{\mathbf{y}\mathbf{w}\mathbf{n}\mathbf{l}} \mathbf{z}_{\mathbf{n}\mathbf{l}} + \mathbf{M}_{\mathbf{y}\mathbf{y}} \mathbf{u} \quad (11)$$

$$(12)$$

3.3 Realizability solver

Connections

Serial $\sum_{n=1}^N e_n = 0$,
 $f_1 = \dots = f_N = \phi$ (variable commune)

parallel $\sum_{n=1}^N f_n = 0$,
 $e_1 = \dots = e_N = \phi$ (variable commune)

Storage

Realizable

$$\begin{cases} \phi = u = \frac{d}{dt}x & = \frac{dx_1}{dt} = \dots = \frac{dx_N}{dt} \\ y = \nabla H(x) & = \sum_{i=1}^N \nabla H_i(x_i) \end{cases}$$

alors $x = x_1 = x_2$ et $H(x) = \left(\sum_{i=1}^N H_i \right) (x)$

Non-Realizable

$$\begin{cases} \phi = u = \nabla H(x) & = \nabla H_1(x_1) = \dots = \nabla H_N(x_N), \\ y = \frac{d}{dt}x & = \sum_{i=1}^N \frac{d}{dt}x_i \end{cases}$$

alors $x = \sum_{i=1}^N x_i$ et $H(x) = \left(\sum_{i=1}^N H_i \nabla H_i^{-1} G \right) (x)$

avec $G^{-1}(x) = \sum_{i=1}^N \nabla H_i(x_i)$

Dissipatives

Realizable

$$\begin{cases} \phi = u = w & = w_1 = \dots = w_N, \\ y = z(w) & = \sum_{i=1}^N z_i(x_i) \end{cases}$$

Non-Realizable

$$\begin{cases} \phi = u = z(w) & = z_1(w_1) = \dots = z_N(w_N), \\ y = w & = \sum_{i=1}^N w_i \end{cases}$$

alors $w = \sum_{i=1}^N w_i = \left(\sum_{i=1}^N z_i^{-1} \right) (\phi)$ et $z^{-1}(\phi) = w \Rightarrow z(w) = \left(\sum_{i=1}^N z_i \right)^{-1} (w)$

4 Fractional calculus

The diffusive process in loudspeakers suspension (creep phenomenon ??) and loudspeakers ferromagnetic path (eddy current phenomenon ??) can be described by linear models that include fractional order dynamics (see [?, ?, ?, ?] for fractional modeling of viscoelasticity, and [?, ?, ?] for fractional modeling of eddy currents). A well established formalism for the realization of fractional transfer functions is the so called *diffusive representations*, recalled thereafter (see detailed developements in [?, ?], and [?] for a port-Hamiltonian formulation).

4.1 Fractional integrator

Defining $s = \rho.e^{i\theta}$, with $\rho \geq 0$ and $\theta \in [-\pi, \pi[$, the transfer function of the fractional integrator $\mathcal{I}_\beta(s) = s^{-\beta}$ exhibits a cut $\mathcal{C} = \mathbb{R}_-$. The residue theorem gives the realization of \mathcal{I}_β as the continuous aggregation of linear damping along the cut \mathcal{C} . This leads to the following *diffusive representation* [?, §2] :

$$\begin{aligned} \mathcal{I}_\beta(s) : \mathbb{C} \setminus \mathbb{R}_- &\rightarrow \mathbb{C} \\ s &\mapsto \int_0^\infty \mu_\beta(\xi) \frac{1}{s+\xi} d\xi \end{aligned} \quad (13)$$

where the weights $\mu_\beta(\xi) = \frac{\mathcal{I}_\beta(-\xi-i0^+) - \mathcal{I}_\beta(-\xi+i0^+)}{2i\pi} = \frac{\sin(\beta\pi)}{\pi} \xi^{-\beta}$ correspond to the jump of \mathcal{I}_β across $\mathcal{C} \equiv \{-\xi \in \mathbb{R}^-\}$. A state-space representation with output $y_\beta(s) = \mathcal{I}_\beta(s)u_\beta(s)$ is :

$$\begin{cases} \frac{dx_\xi}{dt} = -\xi x_\xi + u_\beta, & x_\xi(0) = 0, \\ y_\beta = \int_0^{+\infty} \mu_\beta(\xi) x_\xi d\xi. \end{cases} \quad (14)$$

The system (14) is recast as an infinite dimensional pH system (??), defining the *hamiltonian density* $H_\xi(x_\xi) = \mu_\beta(\xi) \frac{x_\xi^2}{2}$ and the *resistance density* $r_\xi = \frac{\xi}{\mu_\beta(\xi)}$ with $z_\xi(w_\xi) = r_\xi w_\xi$:

$$\begin{pmatrix} \frac{dx_\xi}{dt} w_\xi \\ y_\beta \end{pmatrix} = \begin{pmatrix} 0 & -1 & 1 \\ 1 & 0 & 0 \\ \mathbb{1}_\infty & 0 & 0 \end{pmatrix} \begin{pmatrix} \frac{\partial H_\xi}{\partial x_\xi} \\ z_\xi(w_\xi) \\ u_\beta \end{pmatrix} \quad (15)$$

where $\mathbb{1}_\infty$ denotes an infinite dimensional row vector of 1, that is $y_\beta = \int_0^\infty \frac{\partial H_\xi}{\partial x_\xi} d\xi$. Notice the total energy is $H_\beta(\mathbf{x}_\beta) = \int_{\xi \in \mathcal{C}} H_\xi(x_\xi) d\xi$ with infinite dimensional state $\mathbf{x}_\beta \in \mathbb{R}^{\mathbb{R}_+}$. The realization of the dynamical element with parameter p and transfer function $\mathcal{I}_{p,\beta}(s) = (ps^\beta)^{-1}$ is given by (15), with $\tilde{\mu}_{\beta,p}(\xi) = \frac{\mu_\beta(\xi)}{p}$.

4.2 Fractional differentiator

Fractional damping can be modeled as combination of fractional integrators and differentiators (see [?, ?, ?, ?]). The realization of fractional differentiator of order α with input u_α , transfer function $\mathcal{D}_\alpha(s) = s^\alpha$ and output $y_\alpha = \mathcal{D}_\alpha u_\alpha$, is built on the diffusive representation (14) as follows [?, ?] :

$$\begin{cases} \frac{dx_\xi}{dt} = -\xi \cdot x_\xi + u_\alpha, & x_\xi(0) = 0, \\ y_\alpha = \int_0^{+\infty} \mu_{1-\alpha}(\xi) (u_\alpha - \xi \cdot x_\xi) d\xi. \end{cases} \quad (16)$$

Defining the *hamiltonian density* $H_\xi(x_\xi) = \mu_{1-\alpha}(\xi)\xi^{\frac{x_\xi^2}{2}}$, the *resistance density* $r_\xi = \mu_{1-\alpha}(\xi)$ and $z_\xi(w_\xi) = r_\xi w_\xi$, the pH formulation of the fractional differentiator (16) is

$$\begin{pmatrix} \frac{dx_\xi}{dt} \\ w_\xi \\ y_\alpha \end{pmatrix} = \begin{pmatrix} 0 & -\frac{1}{\mu_{1-\alpha}(\xi)} & 0 \\ \frac{1}{\mu_{1-\alpha}(\xi)} & 0 & -1 \\ 0 & -\mathbb{1}_\infty & 0 \end{pmatrix} \begin{pmatrix} \frac{\partial H_\xi}{\partial x_\xi} \\ z_\xi(w_\xi) \\ u_\alpha \end{pmatrix}. \quad (17)$$

4.3 Finite order approximation

For implementation purpose, a finite approximation of diffusive representation (15) is built based on a finite set of n_ξ poles $(\xi_1, \dots, \xi_{n_\xi})$ localized on the cut \mathcal{C} . The weights $\boldsymbol{\mu} = (\mu_1 \cdots \mu_{n_\xi})^T$ are obtained from a least square optimization as detailed in [?, sec. 5.1.2], by minimizing an appropriate distance between \mathcal{I}_β and its discretisation $\widehat{\mathcal{I}}_\beta$:

$$\widehat{\mathcal{I}}_\beta(s) = \sum_{n=1}^{n_\xi} \frac{\mu_n}{s + \xi_n} = \mathbf{E}(s) \cdot \boldsymbol{\mu} \quad \text{with} \quad \mathbf{E}(s) = \left(\frac{1}{s + \xi_1} \cdots \frac{1}{s + \xi_{n_\xi}} \right)^T. \quad (18)$$

The poles ξ_n 's are chosen as $\xi_n = 10^{\ell_n} \in \mathcal{C}$, for $0 \leq n \leq n_\xi + 1$, where the ℓ_n 's are equally spaced, with step $\delta = \frac{\ell_{n_\xi+1} - \ell_0}{n_\xi + 1}$, from ℓ_0 to ℓ_{N+1} . Since gain deviations are perceived relatively to the reference gains on the audio range, the weights $\boldsymbol{\mu}$ are optimized with respect to the objective function

$$\mathcal{O}(\boldsymbol{\mu}) = \int_{\omega_-}^{\omega_+} \left| 1 - \frac{\widehat{\mathcal{I}}_\beta(s = i\omega)}{\mathcal{I}_\beta(s = i\omega)} \right|^2 d \ln \omega. \quad (19)$$

where $\omega_- = 2\pi f_-$, $\omega_+ = 2\pi f_+$ for $[f_-, f_+] = [20\text{Hz}, 20\text{kHz}]$. In practice, the integral in (19) is approximated by a finite sum on a frequency grid, here, $\ln \omega_k = \ln \omega_- + \frac{k}{n_\omega} \ln \frac{\omega_+}{\omega_-}$ for $0 \leq k \leq n_\omega$. This yields the following practical objective function

$$\widehat{\mathcal{O}}(\boldsymbol{\mu}) = \overline{(\mathbf{M}\boldsymbol{\mu} - \mathbf{T})}^T \mathbf{W} (\mathbf{M}\boldsymbol{\mu} - \mathbf{T}), \quad (20)$$

where matrix \mathbf{M} is composed of the rows $[\mathbf{M}]_{k,:} = \mathbf{E}(s = i\omega_{k-\frac{1}{2}})^T$ defined in (18), where $\omega_{k-\frac{1}{2}} = \sqrt{\omega_{k-1}\omega_k}$ denotes the mean of ω_{k-1} and ω_k for $1 \leq k \leq n_\omega$. Vector \mathbf{T} is composed of $[\mathbf{T}]_k = \mathcal{I}_\beta(s = i\omega_{k-\frac{1}{2}})$ and the diagonal matrix \mathbf{W} is defined by $[\mathbf{W}]_{k,k} = (\ln \omega_k - \ln \omega_{k-1}) / |[\mathbf{T}]_k|^2$. The minimization of (20) is achieved by off-the-shelf optimization algorithm, imposing the weights to be positive:

$$\widehat{\boldsymbol{\mu}} = \{\min_{\boldsymbol{\mu}} \widehat{\mathcal{O}}(\boldsymbol{\mu}) : \boldsymbol{\mu} > 0\} \quad (21)$$

The finite dimensional pH system realizing the weighted fractional integrator with transfer function $\mathcal{I}_{p,\beta} = (ps^\beta)^{-1}$ is given in table 1 with:

$$\begin{cases} p_n &= \frac{\widehat{\mu}_n}{p^n}, \\ r_n &= \frac{\xi_n}{p^n}, \end{cases} \quad n \in (1, \dots, n_\xi). \quad (22)$$

According to section 4.2, the finite dimensional approximation of the weighted fractional differentiator with transfer function $\mathcal{D}_{\alpha,p} = ps^\alpha$ is obtained from

State : $\mathbf{x}_\beta = (x_1, \dots, x_{n_\xi})^\top$	Energy : $H_\beta(\mathbf{x}_\beta) = \frac{1}{2} \mathbf{x}_\beta^\top \text{diag}(p_1, \dots, p_{n_\xi}) \mathbf{x}_\beta$
Dissipation variable : $\mathbf{w}_\beta = (w_1, \dots, w_{n_\xi})^\top$	Dissipation law : $\mathbf{z}_\beta(\mathbf{w}_\beta) = \text{diag}(r_1, \dots, r_{n_\xi}) \mathbf{w}_\beta$
Input : u_β	Output : \hat{y}_β
Structure : $\mathbf{J}_{\mathbf{x}\mathbf{x}} = \mathbb{0}_{n_\xi \times n_\xi}, \mathbf{J}_{\mathbf{x}\mathbf{w}} = -\mathbf{I}_{n_\xi}, \mathbf{J}_{\mathbf{x}\mathbf{y}} = \mathbb{1}_{n_\xi \times 1},$ $\mathbf{J}_{\mathbf{w}\mathbf{w}} = \mathbb{0}_{n_\xi \times n_\xi}, \mathbf{J}_{\mathbf{w}\mathbf{y}} = \mathbb{0}_{n_\xi \times 1}, \mathbf{J}_{\mathbf{y}\mathbf{y}} = 0.$	

TABLE 1 – Port-Hamiltonian formulation (??) for the approximation of the fractional integrator $y_\beta(s) = (ps^\beta)^{-1}u_\beta(s)$ on a finite set of n_ξ poles. The parameters p_n, r_n for $n \in (1, \dots, n_\xi)$ are defined in (22) based on the minimization of (20). As an example, if $u_\beta \equiv i$ and $y_\beta \equiv v$, this structure corresponds to the serial connection of n_ξ parallel RC cells; if $y_\beta \equiv i$ and $u_\beta \equiv v$, this structure corresponds to the parallel connection of n_ξ serial LC cells.

the minimization of (20) for the transfer function $\mathcal{I}_{1-\alpha}$. The corresponding pH formulation is given in table 2 with :

$$\begin{cases} p_n &= p \hat{\boldsymbol{\mu}}_n \xi_n, \\ r_n &= p_n \hat{\boldsymbol{\mu}}_n, \end{cases} \quad n \in (1, \dots, n_\xi). \quad (23)$$

State : $\mathbf{x}_\alpha = (x_1, \dots, x_{n_\xi})^\top$	Energy : $H_\alpha(\mathbf{x}_\alpha) = \frac{1}{2} \mathbf{x}_\alpha^\top \text{diag}(p_1, \dots, p_{n_\xi}) \mathbf{x}_\alpha$
Dissipation variable : $\mathbf{w}_\alpha = (w_1, \dots, w_{n_\xi})^\top$	Dissipation law : $\mathbf{z}_\alpha(\mathbf{w}_\alpha) = \text{diag}(r_1, \dots, r_{n_\xi}) \mathbf{w}_\alpha$
Input : u_α	Output : \hat{y}_α
Structure : $\mathbf{J}_{\mathbf{x}\mathbf{x}} = \mathbb{0}_{n_\xi \times n_\xi}, \mathbf{J}_{\mathbf{x}\mathbf{w}} = -\text{diag}(\hat{\boldsymbol{\mu}})^{-1}, \mathbf{J}_{\mathbf{x}\mathbf{y}} = \mathbb{0}_{n_\xi \times 1},$ $\mathbf{J}_{\mathbf{w}\mathbf{w}} = \mathbb{0}_{n_\xi \times n_\xi}, \mathbf{J}_{\mathbf{w}\mathbf{y}} = -\mathbb{1}_{n_\xi \times 1}, \mathbf{J}_{\mathbf{y}\mathbf{y}} = 0.$	

TABLE 2 – Port-Hamiltonian formulation (??) for the approximation of the fractional differentiator $y_\alpha(s) = ps^\alpha u_\alpha(s)$ on a finite set of n_ξ poles. The parameters p_n, r_n for $n \in (1, \dots, n_\xi)$ are defined in (23) based on the minimization of (20) for the transfer function $\mathcal{I}_{1-\alpha}$. The interpretation is less intuitive than for the fractional integrator of table 1 due to the coefficients in $\mathbf{J}_{\mathbf{x}\mathbf{w}}$ that involves transformers.

Références

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