# PYPHS DOCUMENTATION Version 0.1.9b2

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### 18 novembre 2016

# 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  $auto-mated\ graph\ analysis.$
- 3. The discrete-time port-Hamiltonian structure is derived from a *structure* preserving numerical method.
- 4. LaTeX description code and C++ simulation code are automatically generated.

# 1.1 Installation

### Notice only python 2.7 is supported.

It is recommanded 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 acaemic reference [Falaize and Hélie, 2016].

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

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

where

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

and

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

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

- $\mathbf{R}: \mathbf{x} \mapsto \mathbf{R}(\mathbf{x}) \succeq 0$  is a positive definite matrix,
- $\mathbf{x}: t \mapsto \mathbf{x}(t) \in \mathbb{R}^{n_{\mathbf{x}}}$  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),
- $\nabla H : \mathbf{x} \mapsto \nabla H(\mathbf{x}) \in \mathbb{R}^{n_{\mathbf{x}}}$  denote the gradient of the storage function with the *storage power*

$$P_{\mathbf{x}} = \frac{\mathrm{d}\mathbf{x}}{\mathrm{d}t} \cdot \nabla \mathbf{H}(\mathbf{x}),$$

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

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

- $\mathbf{u}: t \mapsto \mathbf{u}(t) \in \mathbb{R}^{n_y}$  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

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

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

 $\mathbf{x}_1 = (x_1, \cdots, x_{n_{\mathbf{x}1}})^\intercal$  the states associated with the quadratic components of the storage function  $\mathbf{H}_1(\mathbf{x}_1) = \frac{\mathbf{x}_1 \cdot \mathbf{Q} \cdot \mathbf{x}_1}{2}$ 

 $\mathbf{x}_{\mathtt{nl}} = (x_{n_{\mathtt{xl}}+1}, \cdots, x_{n_{\mathtt{x}}})^{\intercal}$  the states associated with the non-quadratic components of the storage function with  $n_{\mathtt{x}} = n_{\mathtt{xl}} + n_{\mathtt{xnl}}$  and

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

.

The set of dissipative variables is split according to  $\mathbf{w} = (\mathbf{x}_1^\intercal, \, \mathbf{w}_{\mathtt{n}1}^\intercal)^\intercal$  with

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

 $\mathbf{w}_{\mathtt{nl}} = (w_{n_{\mathtt{vl}}+1}, \cdots, w_{n_{\mathtt{v}}})^{\intercal}$  the variables associated with the nonlinear components of the dissipative relation  $\mathbf{z}_{\mathtt{nl}} : \mathbf{w}_{\mathtt{nl}} \mapsto \mathbf{z}_{\mathtt{nl}}(\mathbf{w}_{\mathtt{nl}}) \in \mathbb{R}^{n_{\mathtt{wnl}}}$  with  $n_{\mathtt{w}} = n_{\mathtt{wl}} + n_{\mathtt{wnl}}$  and

$$\mathbf{z}(\mathbf{w}) = \left( \begin{array}{c} \mathbf{Z}_1 \, \mathbf{w}_1 \\ \mathbf{z}_{\mathtt{nl}}(\mathbf{w}_{\mathtt{nl}}) \end{array} \right).$$

Accordingly, the structure matrices are split as

$$\underbrace{\begin{pmatrix} \frac{\mathrm{d}\mathbf{x}_{1}}{\mathrm{d}t} \\ \frac{\mathrm{d}\mathbf{x}_{n1}}{\mathrm{d}t} \\ \mathbf{w}_{1} \\ \mathbf{y} \end{pmatrix}}_{b} = \underbrace{\begin{pmatrix} \mathbf{M}_{x1x1} & \mathbf{M}_{x1xn1} & \mathbf{M}_{x1w1} & \mathbf{M}_{x1w1} & \mathbf{M}_{x1y} \\ \mathbf{M}_{xn1x1} & \mathbf{M}_{xn1xn1} & \mathbf{M}_{xn1w1} & \mathbf{M}_{xn1wn1} & \mathbf{M}_{xn1y} \\ \mathbf{M}_{w1x1} & \mathbf{M}_{w1xn1} & \mathbf{M}_{w1w1} & \mathbf{M}_{w1wn1} & \mathbf{M}_{w1y} \\ \mathbf{M}_{wn1w1} & \mathbf{M}_{wn1xn1} & \mathbf{M}_{wn1w1} & \mathbf{M}_{wn1wn1} & \mathbf{M}_{wn1y} \\ \mathbf{M}_{yx1} & \mathbf{M}_{yxn1} & \mathbf{M}_{yw1} & \mathbf{M}_{ywn1} & \mathbf{M}_{yy} \end{pmatrix}}_{\mathbf{M}} \cdot \underbrace{\begin{pmatrix} \mathbf{Q} \cdot \mathbf{x} \\ \nabla \mathbf{H}_{n1}(\mathbf{x}_{n1}) \\ \mathbf{Z}_{1} \cdot \mathbf{w}_{1} \\ \mathbf{z}_{n1}(\mathbf{w}_{n1}) \\ \mathbf{u} \end{pmatrix}}_{\mathbf{a}}_{(3)}$$

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# 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 symbs module

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

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

```
phs.symbs.x: state vector symbols \mathbf{x} \in \mathbb{R}^{n_x}, phs.symbs.w: dissipative vector variable symbols \mathbf{w} \in \mathbb{R}^{n_y}, phs.symbs.u: input vector symbols \mathbf{u} \in \mathbb{R}^{n_y}, phs.symbs.y: output vector symbols \mathbf{y} \in \mathbb{R}^{n_y}, phs.symbs.cu: input vector symbols for connectors \mathbf{c_u} \in \mathbb{R}^{n_y}, phs.symbs.cy: output vector symbols for connectors \mathbf{c_y} \in \mathbb{R}^{n_y}, phs.symbs.p: Time-varying parameters symbols \mathbf{p} \in \mathbb{R}^{n_y}.
```

### Methods:

phs.symbs.dx(): Returns the symbols associated with the state differential dx formed by appending the prefix d to each symbol in x.

phs.symbs.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. Exprassociated 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 disipative function z), arguments are ordered lists of SYMPY expressions; for matrix functions (e.g. the Jacobian matrix of disipative function z), arguments are sympy.Matrix objects. Notice the expressions arguments 1 must belong either to (i) the elements of phs.symbs.args(), or (ii) the keys of the dictionary phs.symbs.subs.

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

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

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

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

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

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

<sup>1.</sup> 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.y : the expression of the continuous output vector function  $\mathbf{y}(\nabla \mathbf{H}, \mathbf{z}, \mathbf{u}) \in \mathbb{R}^{n_y}$ ,

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

#### 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

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

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

phs.dims.wl: 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.wl + phs.dims.wnl().

#### Methods:

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

phs.dims.xnl() : Return the number of state vector components associated with a nonlinear storage function

len(phs.symbs.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() : Retrun 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 Hélie, 2016]. The algorithm implemented in PYPHS is exactly that in [Falaize and Hélie, 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 Hélie, 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 dicrete 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 discret linear subsystem is

and the nonlinear subsystem is

$$\begin{pmatrix} \frac{\mathbf{I_d}}{\delta t} & 0 \\ 0 & \mathbf{I_d} \end{pmatrix} \underbrace{\begin{pmatrix} \delta \mathbf{x_{n1}} \\ \mathbf{w_{n1}} \end{pmatrix}}_{\mathbf{v_{n1}}} = \underbrace{\begin{pmatrix} \mathbf{M_{xn1xn1}} & \mathbf{M_{xn1wn1}} \\ \mathbf{M_{wn1xn1}} & \mathbf{M_{wn1wn1}} \end{pmatrix}}_{\mathbf{\overline{N_{n1n1}}}} \mathbf{f_{n1}} + \underbrace{\begin{pmatrix} \mathbf{M_{xn1y}} \\ \mathbf{M_{wn1y}} \end{pmatrix}}_{\mathbf{\overline{N_{n1y}}}} \mathbf{u}$$

$$+ \underbrace{\begin{pmatrix} \mathbf{M_{xn1x1}} & \mathbf{M_{xn1w1}} \\ \mathbf{M_{wn1x1}} & \mathbf{M_{wn1w1}} \end{pmatrix} \begin{pmatrix} \frac{1}{2} \mathbf{Q} & 0 \\ 0 & \mathbf{Z_1} \end{pmatrix}}_{\mathbf{\overline{N_{n1x1}}}} \mathbf{v_1} + \underbrace{\begin{pmatrix} \mathbf{M_{xn1x1}} \\ \mathbf{M_{wn1x1}} \end{pmatrix} \mathbf{Q}}_{\mathbf{\overline{N_{n1x1}}}} \mathbf{x_1}$$

$$(6)$$

# ${\bf 3.2.2} \quad {\bf Presolve \ numerical \ nonlinear \ subsystem}$

$$\begin{pmatrix}
\frac{\mathbf{I_{d}}}{\delta t} & 0 \\
0 & \mathbf{I_{d}}
\end{pmatrix} \mathbf{v_{n1}} = \underbrace{(\overline{\mathbf{N}_{n1x1}} + \overline{\mathbf{N}_{n11}} \, \mathbf{N}_{1x1})}_{\mathbf{N_{n1x1}}} \mathbf{x}_{1} + \underbrace{(\overline{\mathbf{N}_{n1n1}} + \overline{\mathbf{N}_{n11}} \, \mathbf{N}_{1n1})}_{\mathbf{N_{n1n1}}} \mathbf{f_{n1}} \\
\underbrace{(\overline{\mathbf{N}_{n1y}} + \overline{\mathbf{N}_{n11}} \, \mathbf{N}_{1y})}_{\mathbf{N_{n1y}}} \mathbf{u}$$
(7)

6

### 3.2.3 Algorithm

Inputs

$$\begin{split} \mathbf{i} \mathbf{D}_{1} &= \begin{pmatrix} \frac{\mathbf{I}_{d}}{\delta t} & 0 \\ 0 & \mathbf{I}_{d} \end{pmatrix} - \begin{pmatrix} \mathbf{M}_{x1x1} & \mathbf{M}_{x1v1} \\ \mathbf{M}_{w1x1} & \mathbf{M}_{w1v1} \end{pmatrix} \begin{pmatrix} \frac{1}{2} \mathbf{Q} & 0 \\ 0 & \mathbf{Z}_{1} \end{pmatrix} \\ \overline{\mathbf{N}_{1x1}} &= \begin{pmatrix} \mathbf{M}_{x1x1} \\ \mathbf{M}_{w1x1} \end{pmatrix} \mathbf{Q} \\ \overline{\mathbf{N}_{1n1}} &= \begin{pmatrix} \mathbf{M}_{x1xn1} & \mathbf{M}_{x1wn1} \\ \mathbf{M}_{w1xn1} & \mathbf{M}_{w1wn1} \end{pmatrix} \\ \overline{\mathbf{N}_{1y}} &= \begin{pmatrix} \mathbf{M}_{x1y} \\ \mathbf{M}_{w1y} \end{pmatrix} \\ \overline{\mathbf{N}_{n1n1}} &= \begin{pmatrix} \mathbf{M}_{xn1x1} & \mathbf{M}_{xn1wn1} \\ \mathbf{M}_{wn1xn1} & \mathbf{M}_{wn1wn1} \end{pmatrix} \begin{pmatrix} \frac{1}{2} \mathbf{Q} & 0 \\ 0 & \mathbf{Z}_{1} \end{pmatrix} \\ \overline{\mathbf{N}_{n1x1}} &= \begin{pmatrix} \mathbf{M}_{xn1x1} & \mathbf{M}_{xn1w1} \\ \mathbf{M}_{wn1x1} & \mathbf{M}_{wn1w1} \end{pmatrix} \mathbf{Q} \\ \overline{\mathbf{N}_{n1y}} &= \begin{pmatrix} \mathbf{M}_{xn1x1} \\ \mathbf{M}_{wn1x1} \end{pmatrix} \mathbf{Q} \\ \overline{\mathbf{N}_{n1y}} &= \begin{pmatrix} \mathbf{M}_{xn1y} \\ \mathbf{M}_{wn1y} \end{pmatrix} \\ \mathcal{J}_{fn1}(\mathbf{v}_{n1}) &= \begin{pmatrix} \mathcal{J}_{\nabla H_{n1}} & 0 \\ 0 & \mathcal{J}_{z_{n1}} \end{pmatrix} \\ \mathbf{I}_{n1} &= \begin{pmatrix} \frac{\mathbf{I}_{d}}{\delta t} & 0 \\ 0 & \mathbf{I}_{d} \end{pmatrix} \end{pmatrix} \end{split}$$

Process

### 3.3 Realizability solver

Connections

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

$$\begin{aligned} & \mathbf{parallel} & & \sum_{n=1}^{N} f_n = 0, \\ & e_1 = \cdots = e_N = \phi \text{ (variable commune)} \\ & & \mathbf{Storage} \end{aligned}$$

### Realizable

$$\begin{cases} \phi = u = \frac{\mathrm{d}}{\mathrm{d}t}x &= \frac{\mathrm{d}x_1}{\mathrm{d}t} = \dots = \frac{\mathrm{d}}{\mathrm{d}t}x_N \\ y = \nabla H_i(x) &= \sum_{i=1}^N \nabla H_i(x_i) \end{cases}$$

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

### Non-Realizable

$$\begin{cases} \phi = u = \nabla \mathbf{H}_1(x) = \nabla \mathbf{H}_1(x_1) = \dots = \nabla \mathbf{H}_N(x_N), \\ y = \frac{\mathrm{d}}{\mathrm{d}t}x = \sum_{i=1}^N \frac{\mathrm{d}}{\mathrm{d}t}x_i \end{cases}$$

alors 
$$x = \sum_{i=1}^{N} x_i$$
 et  $\mathbf{H}(x) = \left(\sum_{i=1}^{N} H_i \nabla \mathbf{H}_i^{-1} G\right)(x)$  avec  $G^{-1}(x) = \sum_{i=1}^{N} \nabla \mathbf{H}_i(x_i)$  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  $z^{-1}(\phi) = w \Rightarrow z(w) = \left(\sum_{i=1}^{N} z_i\right)^{-1}(w)$ 

# Références

[Falaize and Hélie, 2016] Falaize, A. and Hélie, T. (2016). Passive guaranteed simulation of analog audio circuits: A port-hamiltonian approach. Applied Sciences, 6(10):273.