

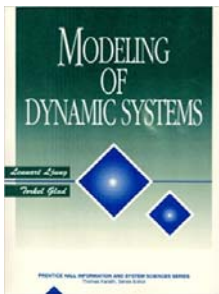
MODELLING AND SIMULATIONS

MODELING PRINCIPLES



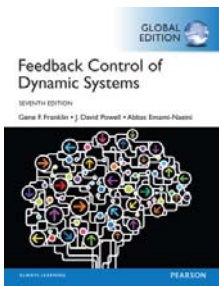
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Materials



Main materials

- Ljung, Lennart, and Torkel Glad. "Modeling of dynamic systems." (1994).



Supporting materials

- Franklin, Gene F., et al. *Feedback control of dynamic systems*. Vol. 3. Reading, MA: Addison-Wesley, 1994.



- Singh, Kuldeep. *Linear algebra: step by step*. OUP Oxford, 2013.

Curriculum

- Must have knowledge of the modelling of some typical physical systems, such as mechatronic systems, flow dynamic systems, energy production/transportation/distribution systems, process systems etc., provision of operating conditions
- Must have insight into the theoretical modelling for dynamic systems, including the principles of mass balance, energy balance and momentum balance
- Must have the knowledge of experimental modelling of linear and non-linear dynamic systems, including the experiment design, data collection and pre-filtering, model structure selection, parameter estimation and model validation
- Must have insight of linearization techniques of nonlinear systems,
- Must be able to simulate the obtained mathematical model in some typical simulation environment, such as Matlab/Simulink



Scope of this course

- Physical modeling
- Transfer functions
- State space models
- Signal analysis
- Filtering
- System identification
- Case studies
 - Process
 - Mechatronic
 - Hydraulic
 - Biologic
- Numerical computing (Matlab/Simulink)

Content

- What are models for systems and signals?
 - Basic concepts
 - Types of models
- How to build a model for a given system?
 - Physical modeling
 - Experimental modeling

Definitions & usage

- System is defined as an object or a collection of objects whose properties we want to study
- A model of a system is a tool we use to answer questions about the system without having to do an experiment
 - Mental model
 - Verbal model
 - Physical model
 - **Mathematical model**



Why make a model?

'A model of a system is a tool we use to answer questions about the system without having to do an experiment' [1]

- To simulate system behavior without having access to/using the physical system
 - Relevant for large mechanical system e.g. offshore
 - Issues/dangers of doing specific experiment
 - Costly to run experiments
 - Relevant parameters are not measured
- To aid in controller development
 - Behaviors of system (*e.g. in frequency domain*) can be retrieved from model
 - Apply advanced model-based control techniques
 - Test a developed controller on the model (*to do design verification*)

[1] Ljung, Lennart, and Torkel Glad. "Modeling of dynamic systems." (1994)

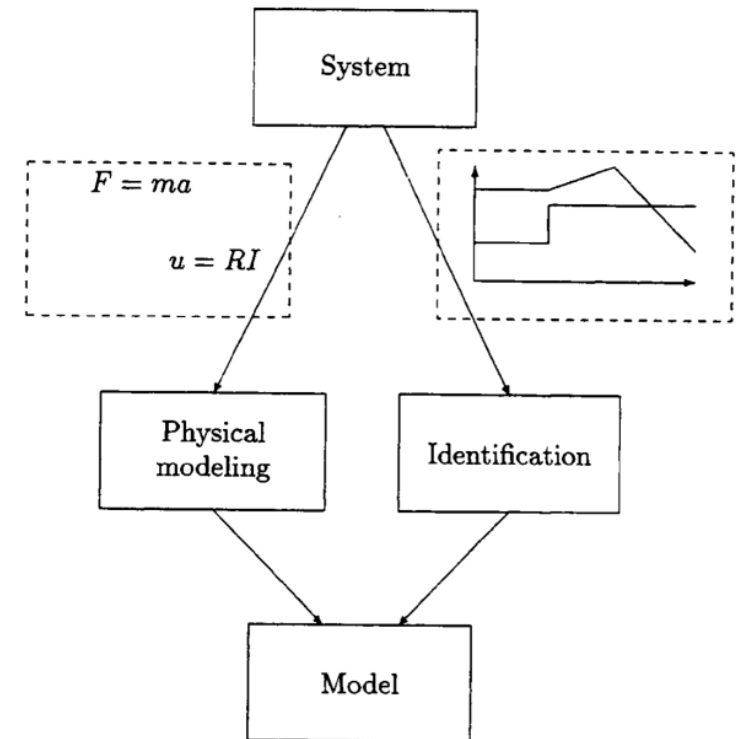
What should the model look like?

- **What will be modeled?**
 - Choice of what will be included, in the final equations
- **Is a complex model the best?**
 - Are some details too small to be significant, and how can this be determined?
- **When linear and non-linear?**
 - There is a difference in "tools" for linear and nonlinear systems
 - Is the system strongly (very) non-linear or only weakly non-linear ?
 - Does the system behave linearly for the desired operating range?



Basic principles

- Physical modelling
 - The model has physical relations
 - Equations from physics; e.g. classical mechanics, circuit theory.
 - Not a black-box model
- Identification
 - Input-output relation
 - **Black-box**
- In-between
 - **Grey Box**

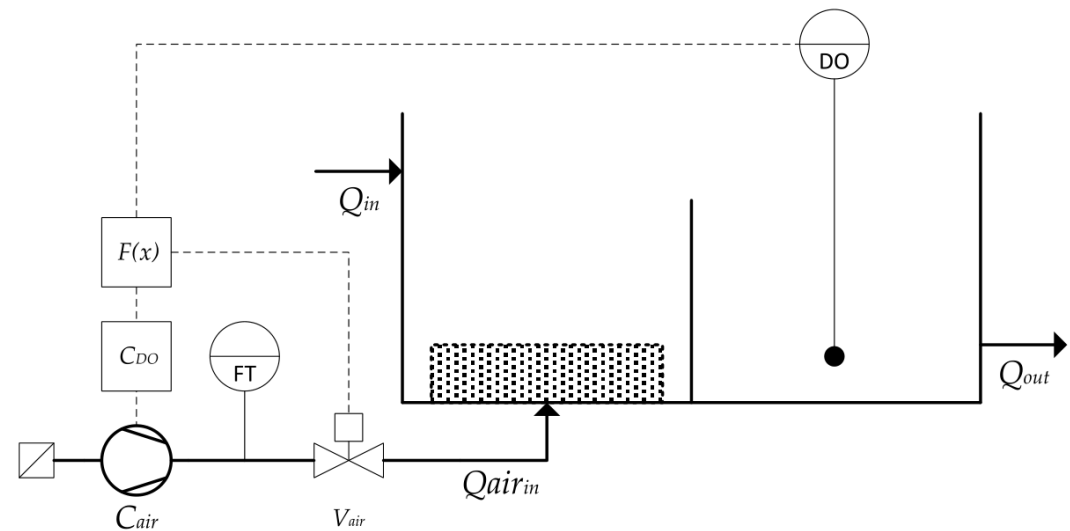


Principle and Phases

1. Structure the problem:
 - Decomposition (cause and effect, variables) → block diagram
2. Formulate subsystems
 - Usually based on componentization of real system;
e.g. the propeller, gearbox and generator of a wind turbine
3. Get system model via simplification
 - Selection of which **system behaviors** to include in final model

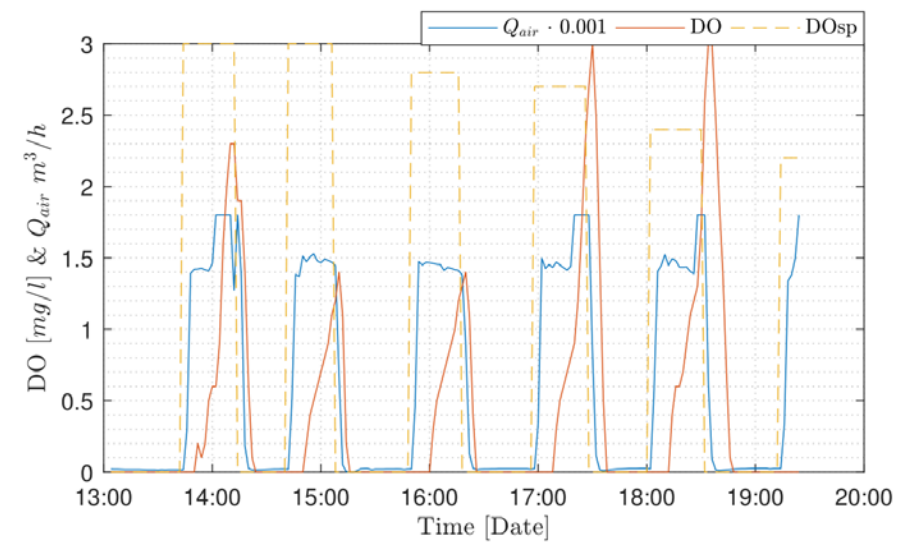
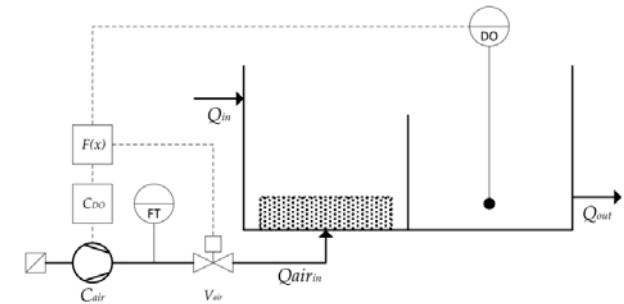
Validity of models

- Example with a WWTP
- Simple diagram
- Complex process



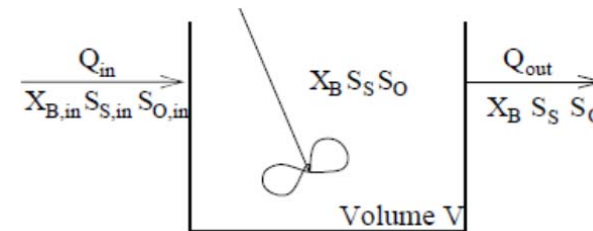
Validity of models

- Example with a WWTP
- Simple diagram
- Complex process
- **Real data collected**



Validity of models

- Example with a WWTP
- Simple diagram
- Complex process
- Real data collected
- **Simplified model designed**



$$\dot{X}_B(t) = \frac{Q_{in}}{V} \cdot X_{B,in} - \frac{Q_{out}}{V} \cdot X_B(t) + \frac{\mu \cdot S_S(t)}{K_S + S_S(t)} \cdot X_B(t) - b \cdot X_B(t)$$

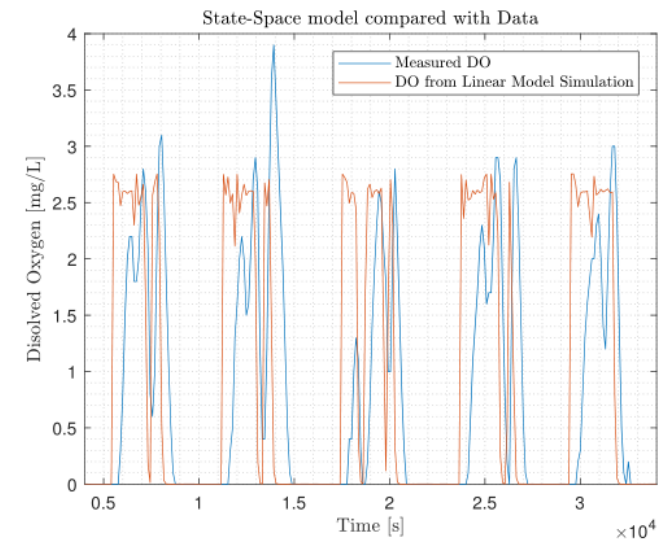
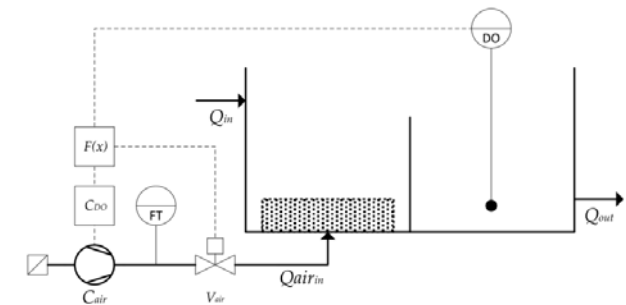
$$\dot{S}_S(t) = \frac{Q_{in}}{V} \cdot S_{S,in} - \frac{Q_{out}}{V} \cdot S_S(t) - \frac{1}{Y} \cdot \frac{\mu \cdot S_S(t)}{K_S + S_S(t)} \cdot X_B(t)$$

$$\dot{S}_O(t) = \frac{Q_{in}}{V} \cdot S_{O,in} - \frac{Q_{out}}{V} \cdot S_O(t) - \frac{1-Y}{Y} \cdot \frac{\mu \cdot S_S(t)}{K_S + S_S(t)} \cdot X_B(t) - b \cdot X_B(t)$$



Validity of models

- Example with a WWTP
- Simple diagram
- Complex process
- Real data collected
- Simplified model designed
- **Comparison with simulations**
 - **Validation results???**



Newtonian physics

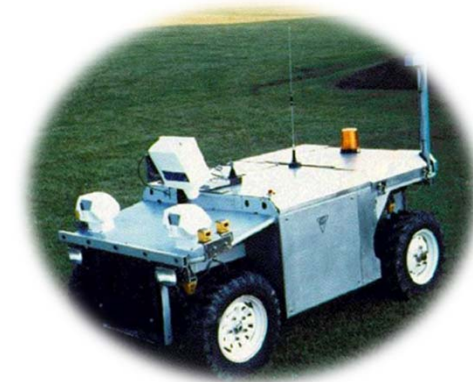
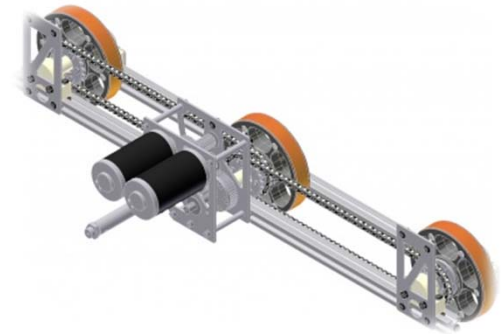
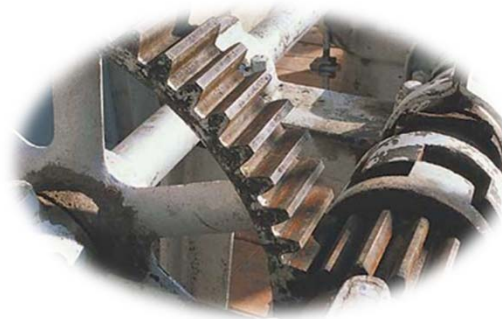
PHYSICAL MODELING



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Classical mechanics - translation & rotation

- There are two main forms of motion that are prevalent in modeling physical systems
 - Translation: means movement of mass in a direction
 - Rotation: means circular motion of a mass about an axis
- Also known as *Newtonian mechanics*



Newton's 2 law - Translation

- Basis for derivations of equations from free body diagrams

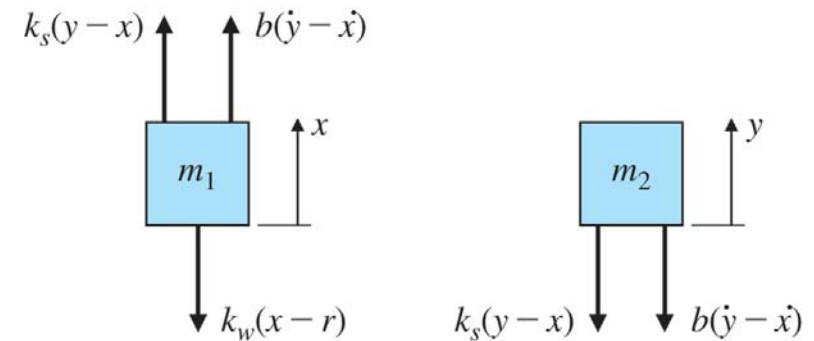
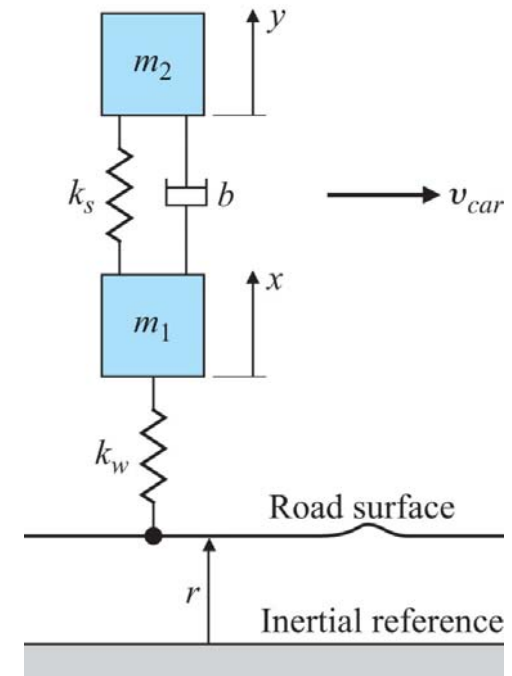
$$\sum F = ma$$

- To derive differential (dynamic) equations remember that acceleration is the double derivative of position

$$a = \frac{dv}{dt} = \frac{d^2x}{dt^2}$$

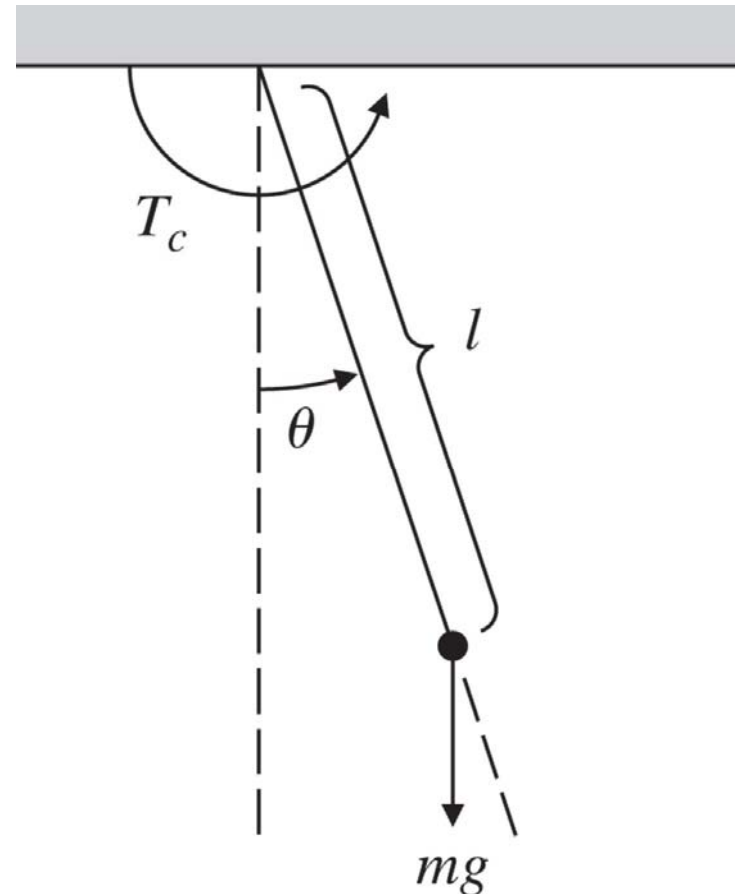
equivalently:

$$\iint a \, dt = \int v \, dt = p$$



Force

- A force can change a velocity $[v]$ of a object with a mass $[m]$:
$$F = a \cdot m$$
- Gravity acting on an object creates a force
$$F_g = g \cdot m$$
- Thus F_g can change the position of the object
- The rate of change is depending on the magnitude of m and g and thus F_g
- The SI unit for torque is the newton meter (N·m)



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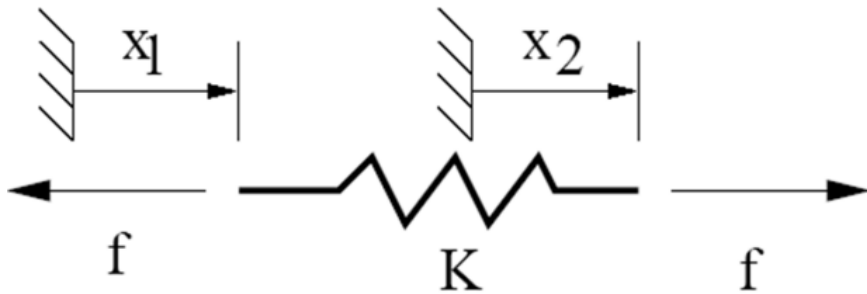


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Energy storage; linear

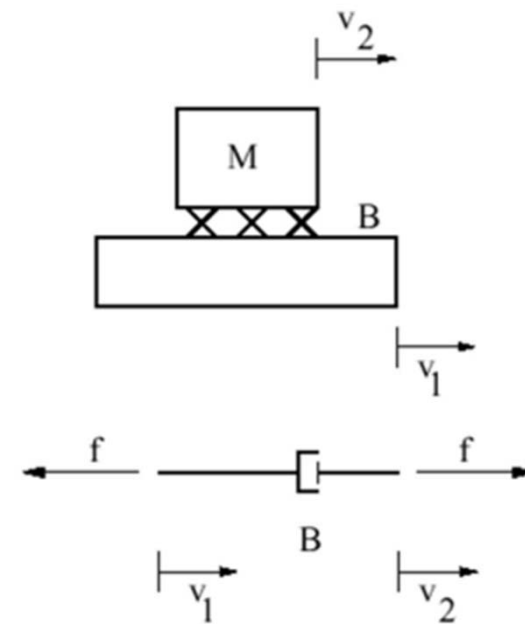
Spring

$$f = -K(x_2 - x_1)$$



Friction

$$f = -B(V_2 - V_1)$$



Newton's 2 law – Rotational Motion

- Basis for derivations of equations from free body diagrams

$$\sum \tau = I \cdot \alpha$$

Where

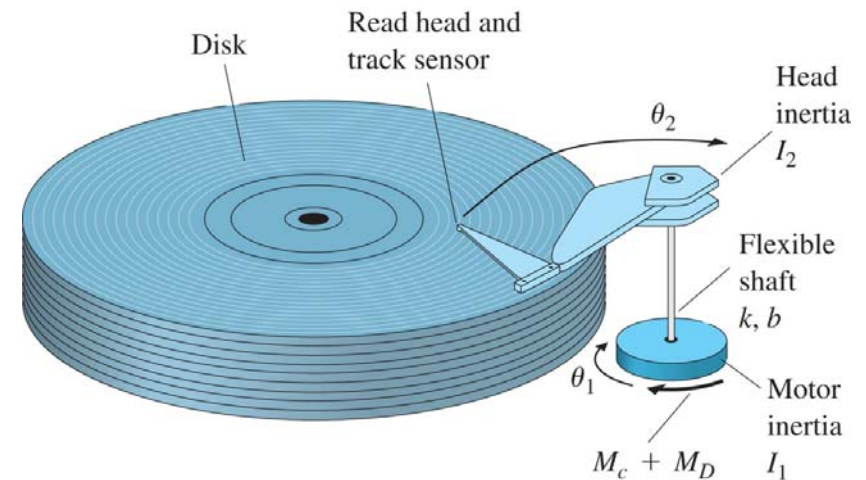
$$I = \text{Inertia} = m \cdot r^2$$

- To derive differential (dynamic) equations remember that acceleration is the double derivative of position

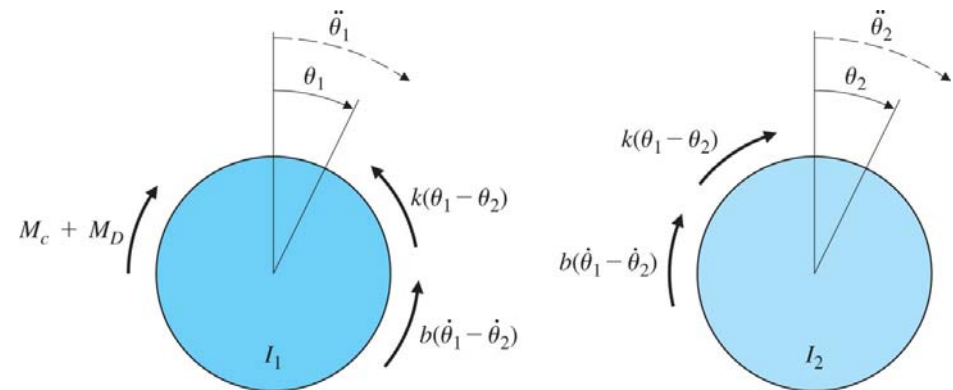
$$\alpha = \frac{d\omega}{dt} = \frac{d^2\theta}{dt^2}$$

equivalently:

$$\iint \alpha dt = \int \omega dt = \theta$$



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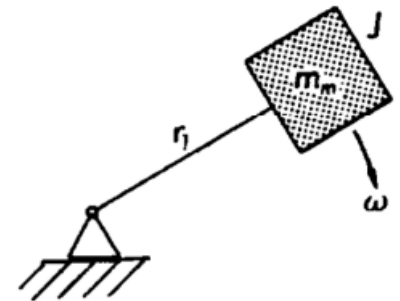
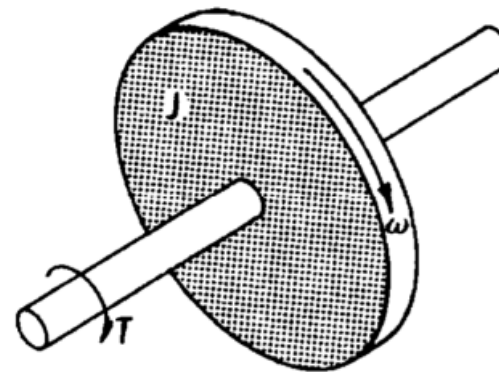
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Moment of inertia

Definition

- The moment of inertia of an object about a given axis describes how difficult it is to change its angular motion about that axis
- Plays the same role (or is equivalent to) mass in linear (translational) systems

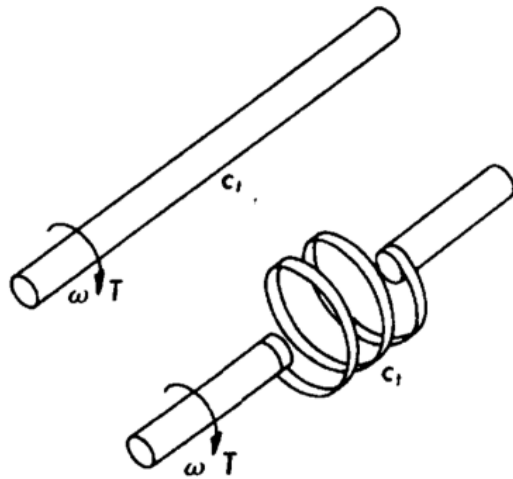
Examples



Rotation

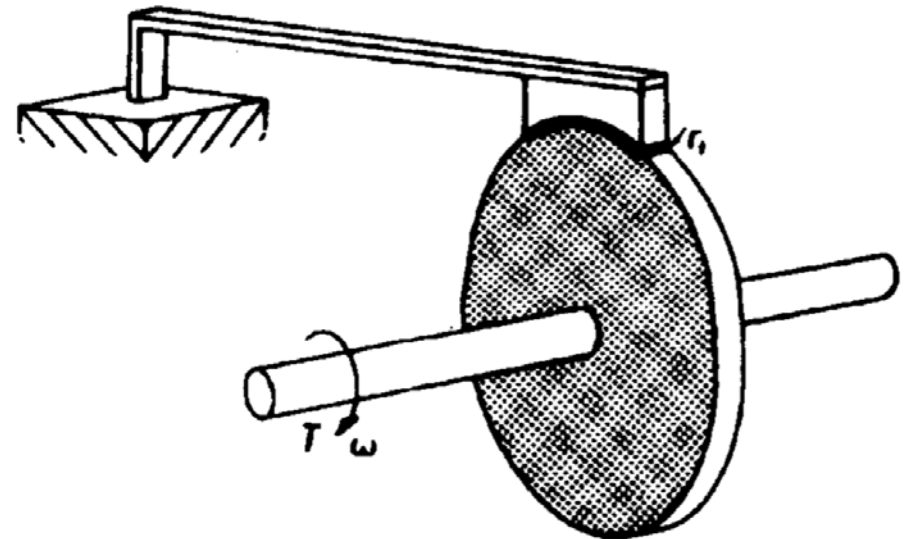
Torsional springs

$$-\tau = \frac{1}{c_t} \cdot \theta$$



Friction

$$-\tau = r \cdot \omega$$



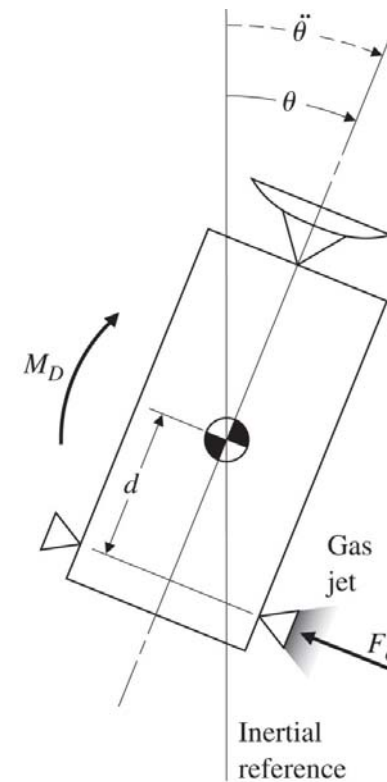
Rotational Motion Example

Satellite Attitude Control

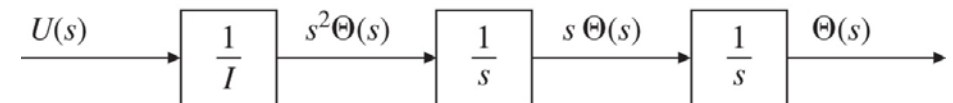
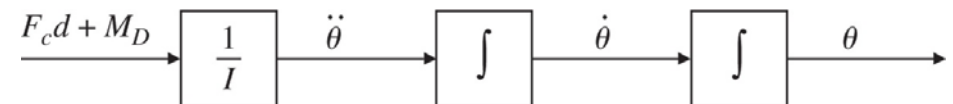
- Satellite position
- Angular position as output Θ
- Double integration system from the force inputs

$$F_c d + M_d = I \ddot{\theta}$$

- System has following block diagram



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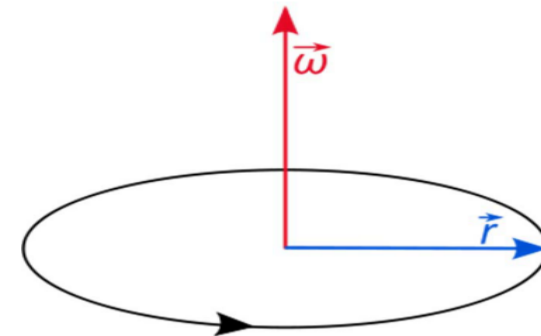
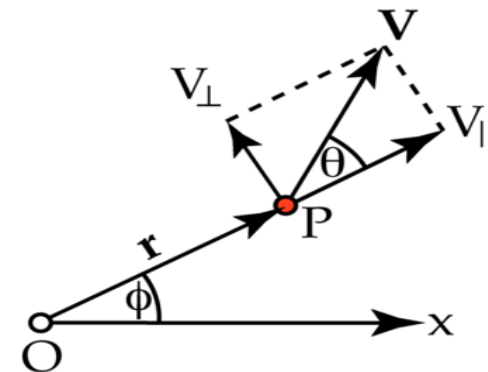
Angular Velocity & Position

- The angular velocity of the particle at P with respect to the origin O is determined by the perpendicular component of the velocity vector \mathbf{v} .

$$\omega = \frac{|\mathbf{v}| \sin(\theta)}{|\mathbf{r}|}$$

$$\vec{\omega} = \frac{\vec{r} \times \vec{v}}{|\vec{r}|^2}$$

- Angular velocity describes the speed of rotation and the orientation of the instantaneous axis about which the rotation occurs.
 - The direction of the angular velocity pseudo-vector will be along the axis of rotation; in this case (counter-clockwise rotation) the vector points up.



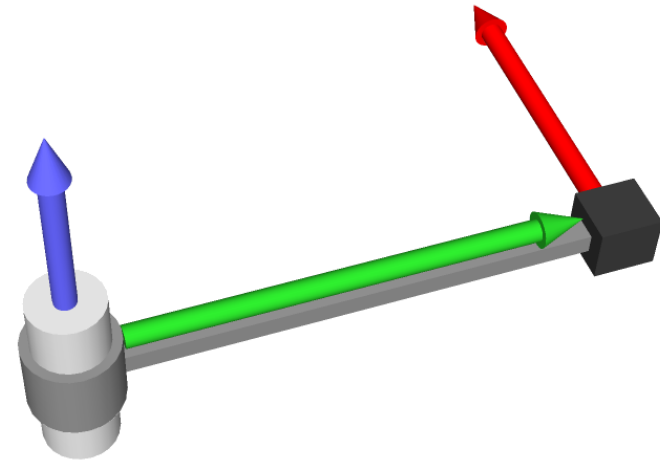
Torque

- Torque, moment or moment of force, is the tendency of a force to rotate an object about an axis
- The magnitude of torque depends on three quantities: the **force** applied, the **length** of the lever arm connecting the axis to the point of force application, and the **angle** between the force vector and the lever arm.

$$\boldsymbol{\tau} = \mathbf{r} \times \mathbf{F}$$

$$\tau = r \cdot F \cdot \sin(\theta)$$

- Where $\boldsymbol{\tau}$ is torque vector, τ is the magnitude of the torque, \mathbf{F} is the force vector, F is the magnitude of the force and θ is the angle between the force vector and the lever arm vector.



$$\boldsymbol{\tau} = \mathbf{r} \times \mathbf{F}$$



Gear

Gears have a proportional relationship to angular velocity and torque through the **gear-ratio**:

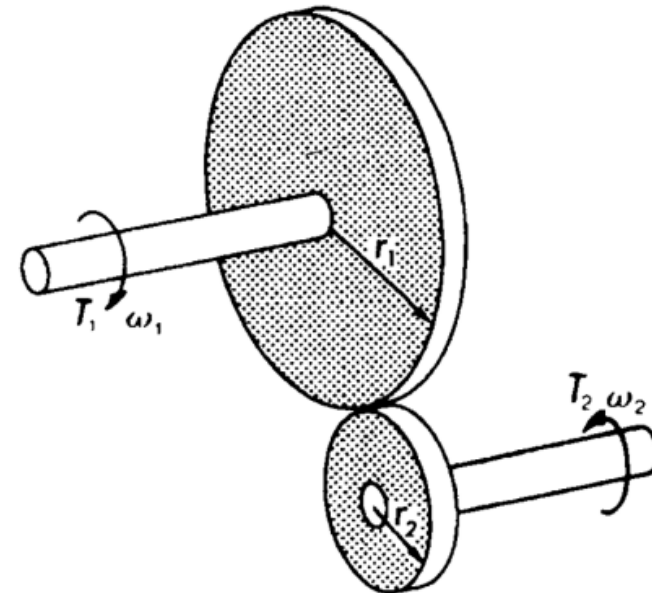
$$\tau_2 = \frac{r_2}{r_1} \cdot \tau_1$$
$$\omega_2 = \frac{r_1}{r_2} \omega_1$$

Gearing affect on Inertia

$$\frac{\tau_1}{\omega_1} = \left(\frac{r_1}{r_2} \right)^2 \cdot \frac{\tau_2}{\omega_2}$$

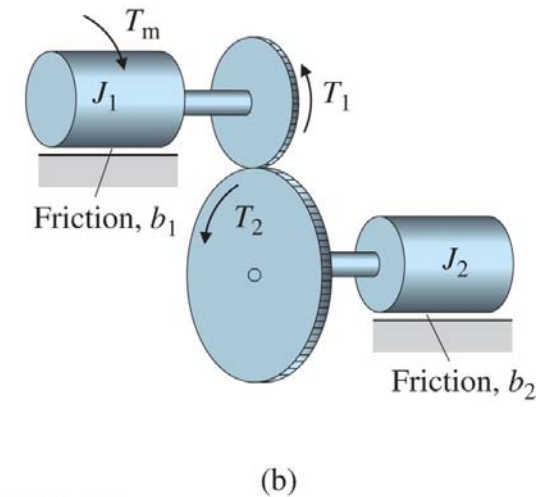
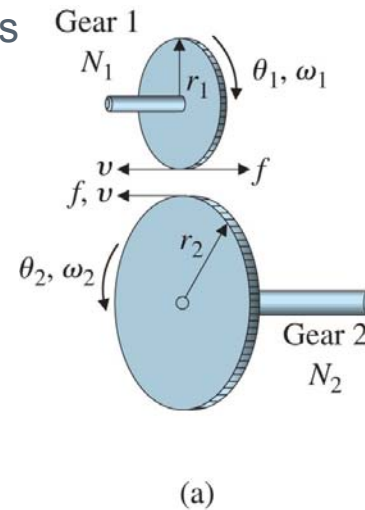
$$J_1 = \left(\frac{r_1}{r_2} \right)^2 \cdot J_2$$

Figure



Translation of angular to linear motion

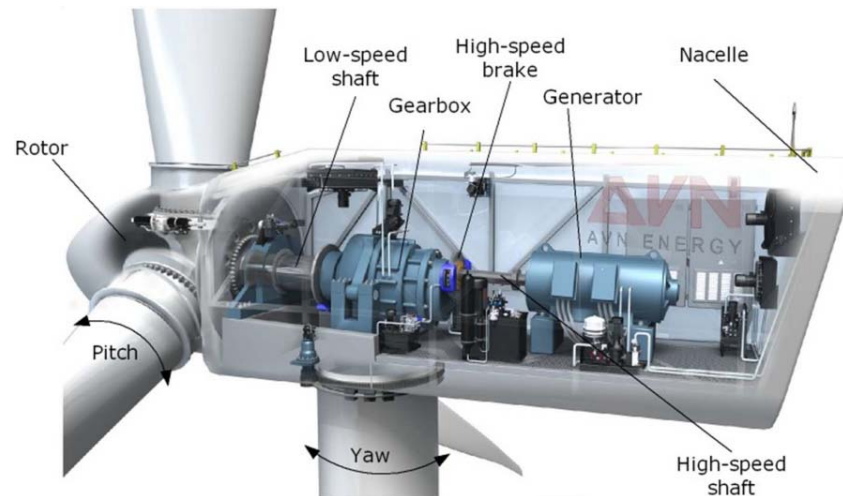
- Different gear ratios equal to different distances traveled or their derivatives $[\omega, \alpha]$
- The same occurs for the transferred torque



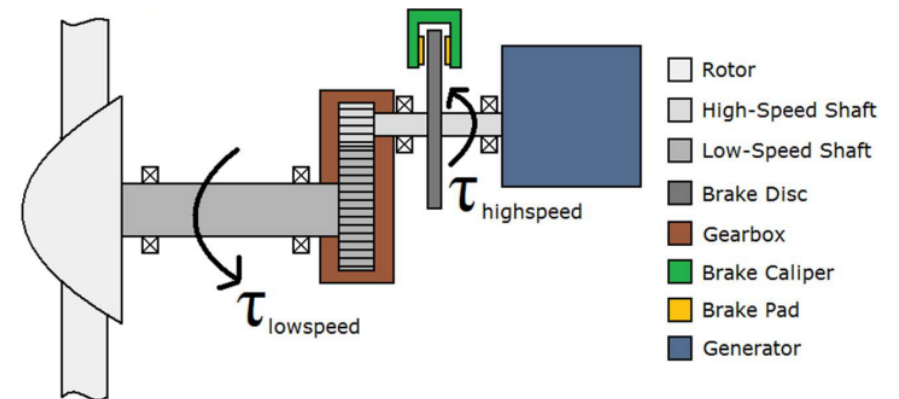
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Example of an electromechanical system

- Physical system illustration



- Schematic



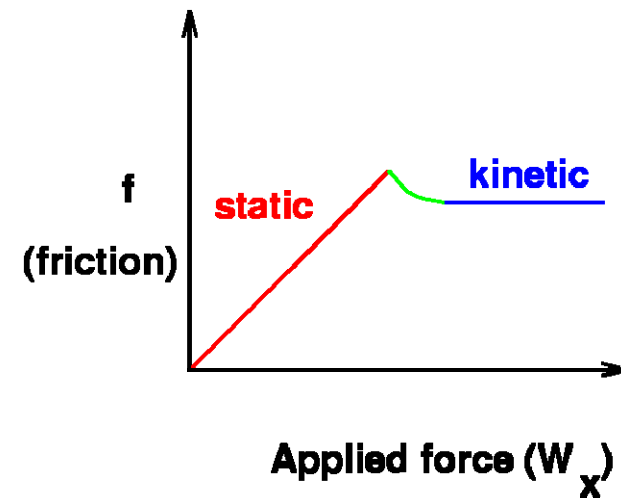
Example of non-linearity: Friction

- Dry friction:
 - Surfaces rub against each other
 - Static
 - Dynamic
- Viscous friction:
 - In fluids (liquids or gasses), e.g. lubricated
 - Normally linear with speed, can be quadratic at high speed

$$F = B \cdot (V_2 - V_1)$$

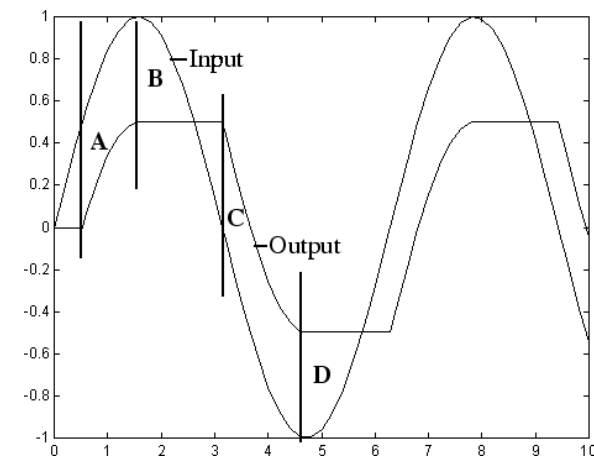
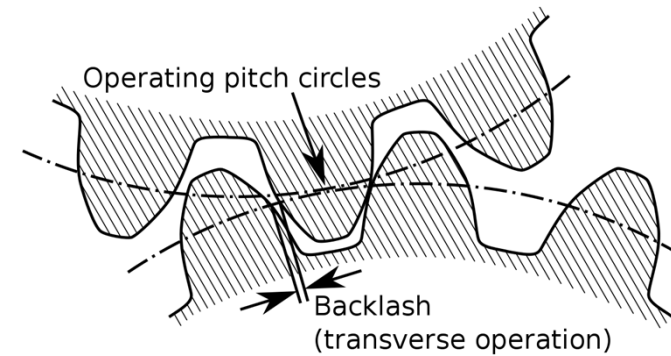
or

$$F = B \cdot (V_2 - V_1)^2$$



Nonlinear friction 'Backlash'

- Dead-band
- Output is distorted
- Non-linear



Electrical circuits

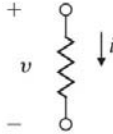
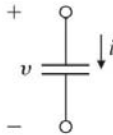
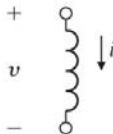
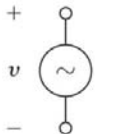
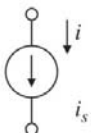
PHYSICAL MODELING



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Electric circuits

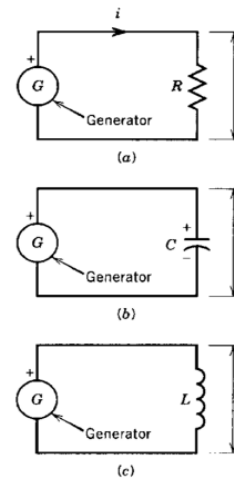
- Basic electric circuits and their equations

	Symbol	Equation
Resistor		$v = Ri$
Capacitor		$i = C \frac{dv}{dt}$
Inductor		$v = L \frac{di}{dt}$
Voltage source		$v = v_s$
Current source		$i = i_s$

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Passive Electronics

- Passivity is a property of engineering systems, used in a variety of engineering disciplines, but most commonly found in analog electronics and control systems.
- A passive component, depending on field, may be either a component that consumes (but does not produce) energy (thermodynamic passivity), or a component that is incapable of power gain (incremental passivity).



Energy:

$$w = \int_0^V C v \, dv = \frac{1}{2} C V^2$$

$$w = \int_0^I L i \, di = \frac{1}{2} L I^2$$

Current/voltage relation

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

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



Transformer

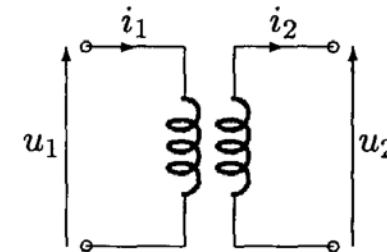
Equations

Transforms v and i with a constant product.

- $u_1 \cdot i_1 = u_2 \cdot i_2$
- $u_1 = \alpha u_2$
- $i_1 = \frac{1}{\alpha} i_2$

Where α is the ratio of turns in the transformer

Diagram



Electric circuits

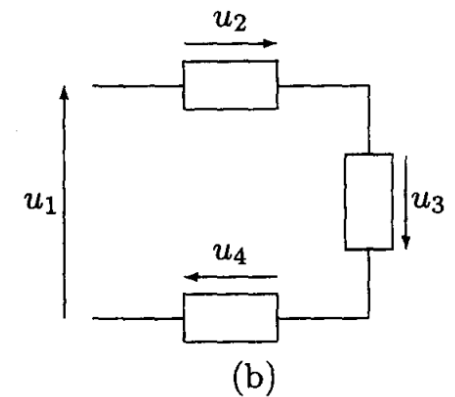
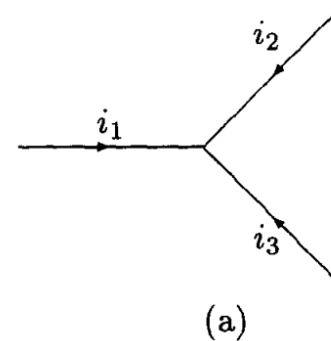
Kirchhoff's laws:

- KCL

The algebraic sum of currents leaving a junction or node equals the algebraic sum of currents entering that node

- KVL

The algebraic sum of all voltages taken around a closed path in a circuit is zero



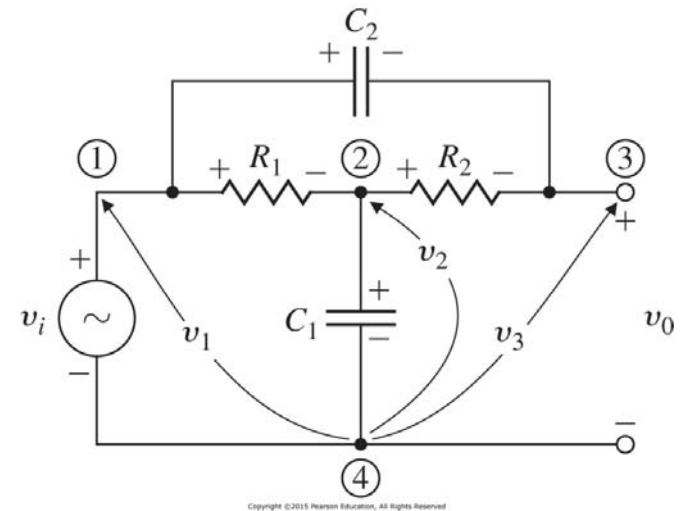
Electric circuits: Node Analysis

Use KVL to find the equation of the circuit to the right,

1. Select 4 nodes, with 4 as reference
2. Voltages v_1, v_2 and v_3 are unknowns

Node 2:

—



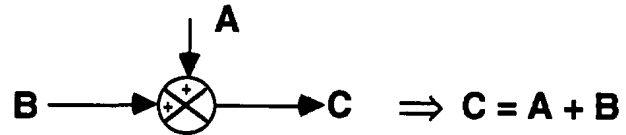
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BLOCK DIAGRAMS

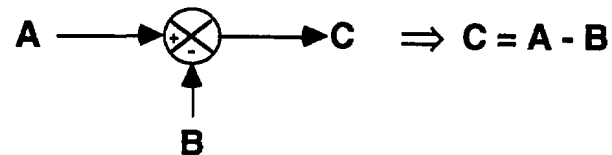


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1. Summer



2. Comparator

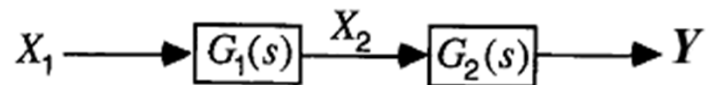


3. Block

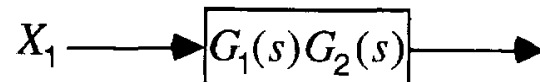


$$\therefore Y(s) = G(s)X(s)$$

•Blocks in Series



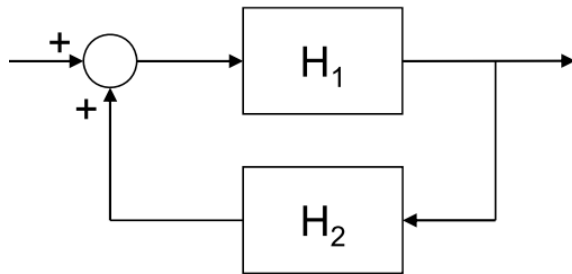
are equivalent to...



Block Diagram and Transfer function

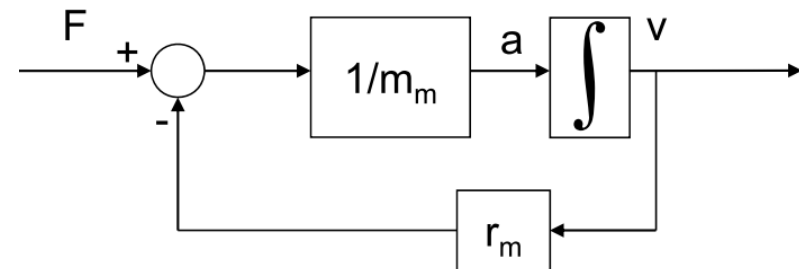
Masons rule

$$H = \frac{\text{Openloop}}{1 - \text{Openloop} \cdot \text{Feedback}} = \frac{H_1}{1 - H_1 \cdot H_2}$$



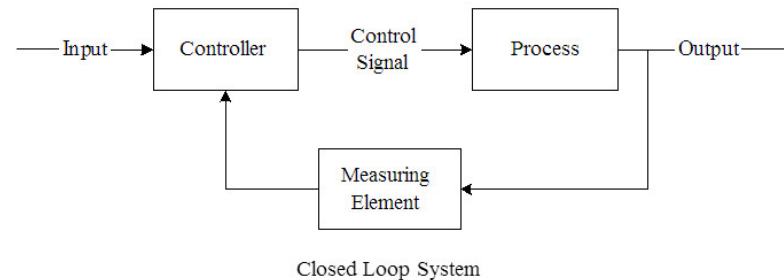
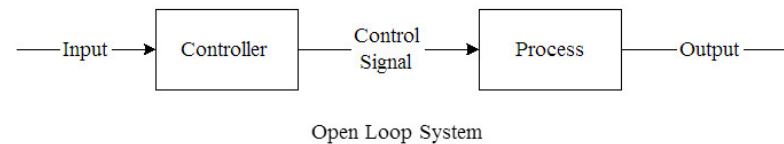
Example

$$H = \frac{\frac{1}{m_m} \cdot \frac{1}{s}}{1 - \left(\frac{1}{m_m} \cdot \frac{1}{s}\right) \cdot (-r_m)} = \frac{\frac{1}{m_m \cdot s}}{1 + \left(\frac{1}{m_m \cdot s}\right) \cdot r_m} = \frac{\frac{1}{m_m}}{s + \left(\frac{r_m}{m_m}\right)}$$



Open- and closed-loop

- **Open-loop Control:** A control process which does not utilize the feedback mechanism, i.e., the output(s) has no effect upon the control input(s)
- **Closed-loop Control:** A control process which utilizes the feedback mechanism, i.e., the output(s) does have effect upon the control input(s)



DC motor

Diagram

Equations

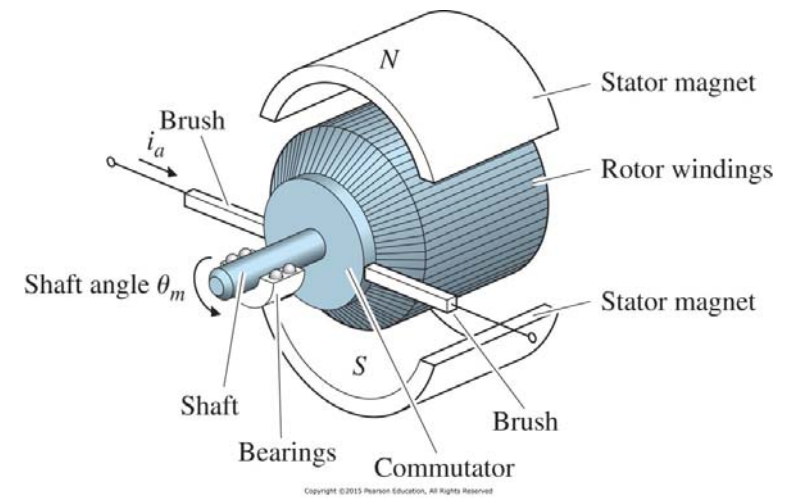
- Torque

$$T = K_t i_a$$

- Back emf

$$e = K_e \dot{\theta}_m$$

Where $K_t = K_e$



DC motor model

Diagram

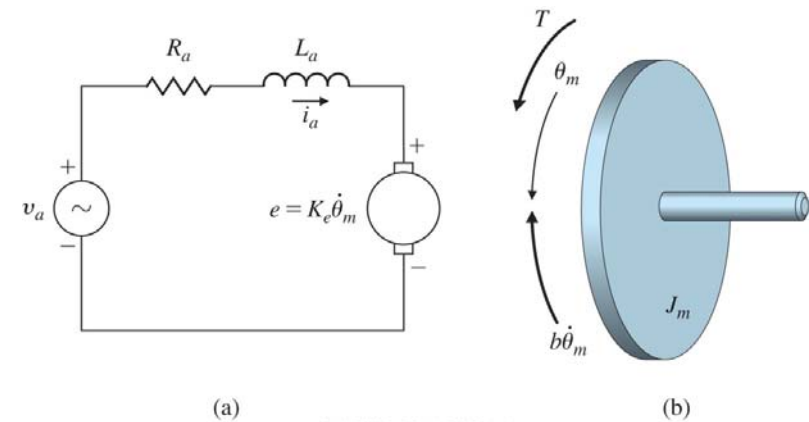
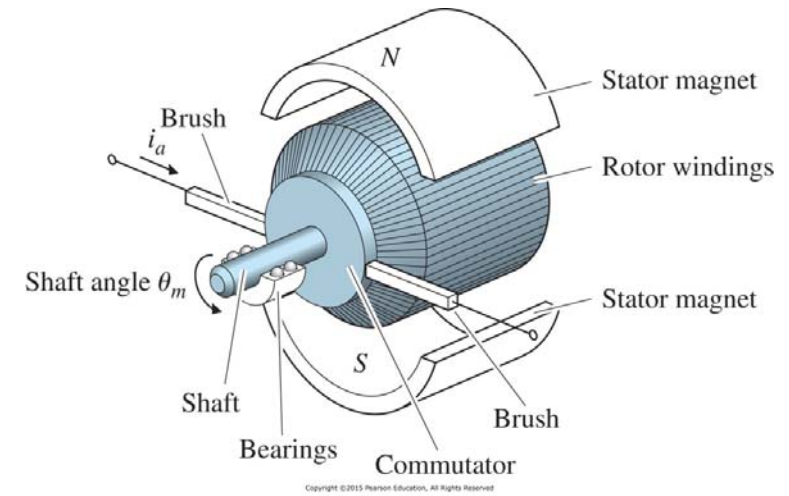
Equations

- Mechanical part equation, with inertia and friction

$$J_m \cdot \ddot{\theta}_m + b \cdot \dot{\theta}_m = K_t \cdot i_a$$

- Electrical part equation from KVL (circuit)

$$L_a \cdot \frac{di_a}{dt} + R_a \cdot i_a = v_a - K_e \cdot \dot{\theta}_m$$



DC motor model

Diagram

Equations

Mechanical: $J_m \cdot \ddot{\theta}_m + b \cdot \dot{\theta}_m = K_t \cdot i_a$

Electrical: $L_a \cdot \frac{di_a}{dt} + R_a \cdot i_a = v_a - K_e \cdot \dot{\theta}_m$

- As the relative effect of the Inductance is negligible in many cases, we can simplify and combined the two equations:

$$J_m \cdot \ddot{\theta}_m + \left(b + \frac{K_t \cdot K_e}{R_a} \right) \cdot \dot{\theta}_m = \frac{K_t}{R_a} \cdot v_a$$

EXERCISES



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Exercise

Implement the following equation in Matlab:

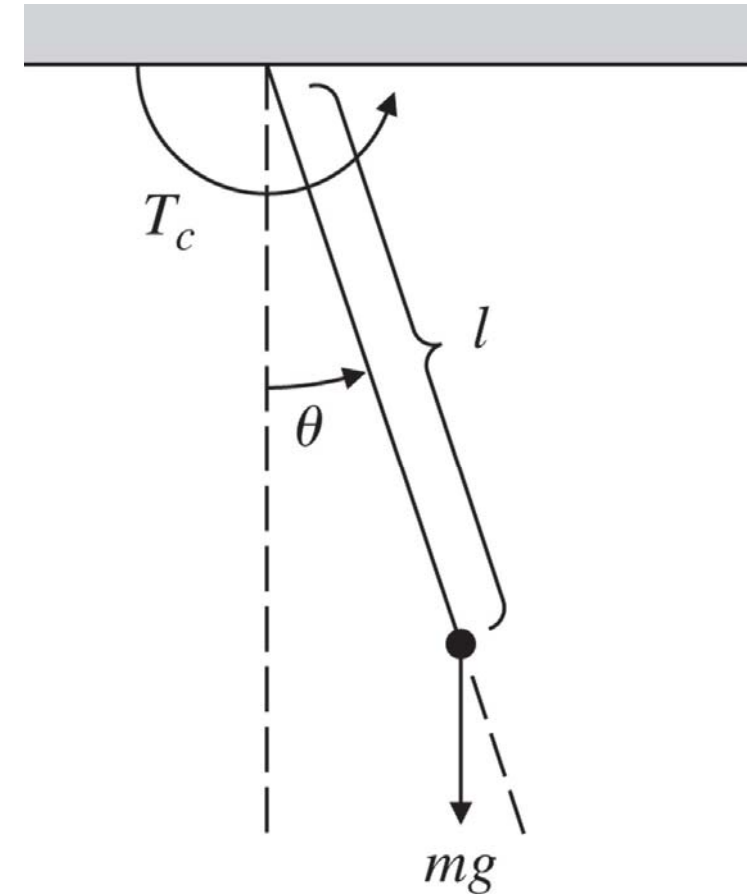
$$\frac{\Theta(s)}{T_c(s)} = \frac{\frac{1}{ml^2}}{s^2 + \frac{g}{l}}$$

Using the following parameters:

$$m = 10 \text{ (kg)}$$

$$l = 10 \text{ (m)}$$

- Try and plot the system step response
- Try to change the length of the pendulum to 100 and compare the step response
- Compare the poles of the two systems



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