class hours Introduction to simulation and modeling of complex dynamical systems

Part 0 - A quick "sneak preview" of the course

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Part I - Assembling dynamical state space systems from typical engineering problems

- 1.0 I.1 Sample problems from Electrical, Mechanical, Material, Civil & Biomedical Engineering
 I.2 Assembling Models from Networks of Dynamical Systems
- 1.0 I.2.a conservation & constitutive laws
- 1.0 I.2.b node branch and nodal analysis
- 1.0 I.3 Assembling dynamical system models from Partial Differential Equation solvers

Part II - Basic numerical simulation techniques for dynamical system models

- 1.0 II.1.a Steady state analysis of linear system models
- 1.0 II.1.b Steady state analysis of non-linear system models
- 1.0 II.2 Time domain simulation of dynamical systems models
- 1.0 II.3 Important properties of physical dynamical systems (e.g. stability, passivity).

PART III: Compression of Linear Dynamical Systems

- 2.0 III.1 Compressing Linear Time Invariant (LTI) Systems
 - III.1.a Modal analysis (the eigenvalue method).
 - III.1.b Point Matching (rational function fitting).
- 2.0 III.2 Compressing LTI Systems with the Projection Framework
 - III.2.a The Projection Framework
 - III.2.b Proper Orthogonal Decomposition (POD), or Karhunen-Lo`eve decomposition (KLD), or principal component analysis (PCA), or singular value decomposition (SVD).
 - III.2.d Truncated Balance Realizations (TBR).
 - III.2.e Passivity and stability preserving Moment Matching (PRIMA)

1.0 Part IV - Compressing Non-Linear Dynamical Systems

- IV.1 Introduction, Examples, and Definitions
- IV.2 Reduction of Weakly Non-Linear Dynamical Systems (Volterra Series).
- IV.3 Trajectory Piece-Wise Linear (TPWL) + moment matching reduction
- IV.4 Trajectory Piece-Wise Linear (TPWL) + balance realizations (TBR) reduction.
- IV.5 Generationg of Compact Dynamical Models from Input/Output data

2.0 PART V: Compressing Parameterized Dynamical Systems

- V.1 Motivations and problem classification
- V.2 Compressing parameterized linear dynamical systems
- V.2.a Reducing linear models with linear dependency on parameters
- V.2.b Reducing linear models with non-linear dependency on parameters
- V.3 Compressing non-linear models with non-linear dependency on parameters
- V.4 Application examples employing Parameterized Compact Dynamical Modeling
- V.4.a Solving inverse problems (photolithography monitoring, material science property
- V.4.b Accelerating MonteCarlo-like methods for solution of stochastic PDEs with

16.0 Total class hours