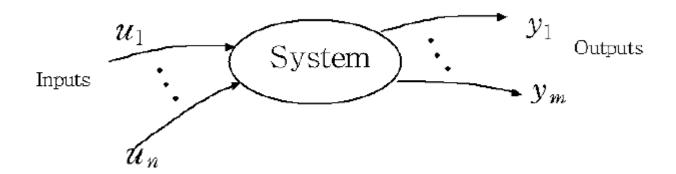
Mathematical Models of Systems

Contents

- Introduction
- Differential equations of physical systems
- Laplace transform
- Models
 - Transfer function
 - State equation

System / Control / Design

 System: A combination of components acting together to perform a certain objective



 Control: Applying inputs to the system to correct or limit deviation of the output values from desired values

Introduction

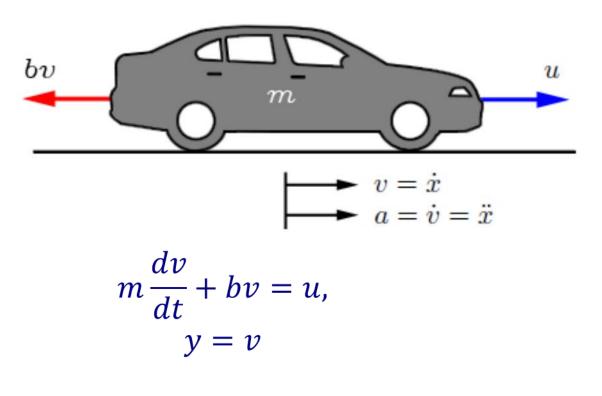
- Mathematical models
 - To analyze relationship between the system variables and
 - To obtain a mathematical model
- Differential equations
 - Systems under consideration are dynamic in nature
- Laplace transform
 - can be utilized, if the differential equations can be linearlized, to simplify the method of solution
- The approach to dynamic system problems
 - Define the system and its components.
 - Formulate the mathematical model and list the assumptions.
 - Write the differential equations describing the model.
 - Solve the equations for the desired output variables.
 - Examine the solutions and the assumptions.
 - If necessary,reanalyze or redesign the system.

- The differential equations describing the dynamic performance of a physical system are obtained by utilizing the physical laws of the process.
 - For mechanical systems : Newton's laws
 - For electrical systems : Kirchhoff's voltage/current laws
- Summary of describing differential equations for ideal elements
 - Analogous variables and analogous systems
 - electrical, mechanical, thermal, and fluid systems
 - Examples:
 - Simple spring-mass-damper mechanical system
 - RLC circuit

Contents

- Introduction
- Differential equations of physical systems
- Laplace transform
- Models
 - Transfer function
 - State equation
 - Block Diagram models
 - Signal flow Graph models

Exercise



$$m = 1000, b = 50Ns/m$$

First order differential equations solution (1)

(Ex)
$$\frac{dx(t)}{dt} + x(t) = 1$$

Multiplying
$$e^t$$

$$\frac{d(f(t)g(t))}{dt} = \frac{df(t)}{dt}g(t) + f(t)\frac{dg(t)}{dt}$$

$$\frac{de^{at}}{dt} = ae^{at}$$

$$e^{t} \frac{dx(t)}{dt} + e^{t}x(t) = \frac{d[e^{t}x(t)]}{dt} = e^{t}$$

$$\rightarrow x(t) = e^{-t}x(0) + e^{-t}\int_0^t e^{\tau}d\tau = e^{-t}x(0) + 1 - e^{-t}$$

First order differential equations solution (2)

$$(Ex) y' + p(x)y = 0$$

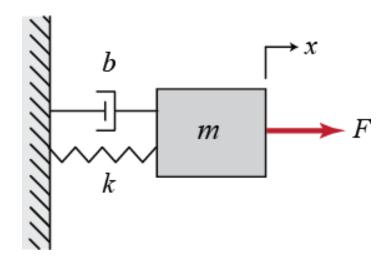
$$\frac{dy}{dx} = -p(x)y$$

$$\frac{dy}{y} = -p(x)dx$$

$$\ln|y| = -\int p(x)dx + c^*$$

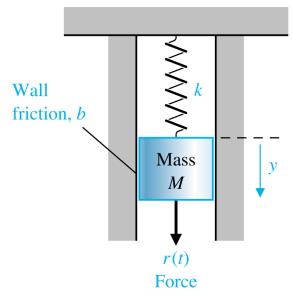
$$y = ce^{-\int p(x)dx}$$

Mass spring damper system



$$\sum F = ma \quad \Rightarrow \quad F - kx - b\dot{x} = m\ddot{x}$$

Simple spring-mass-damper mechanical system



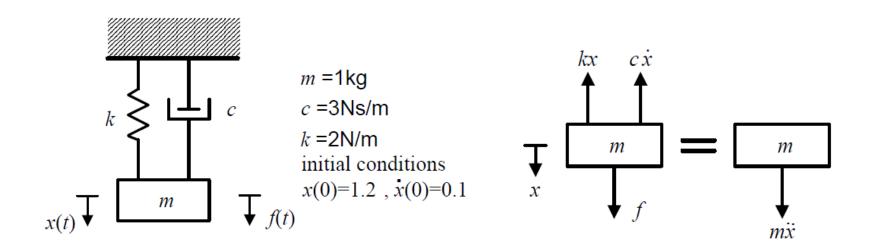
r(t)

 $M\frac{d^2y(t)}{dt^2} + b\frac{dy(t)}{dt} + ky(t) = r(t)$

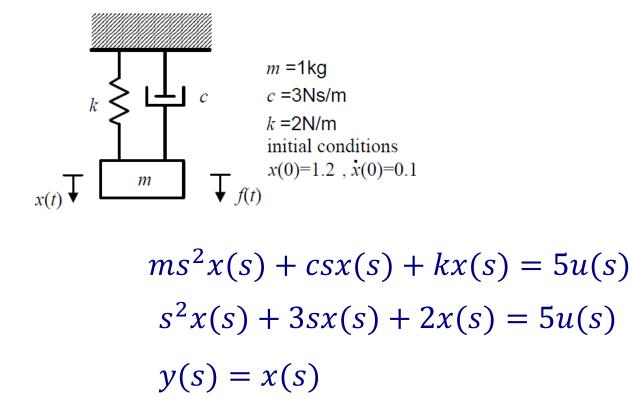
Force-displacement (Newton's 2nd law)

Force-velocity
$$\left(v(t) = \frac{dy(t)}{dt}\right)$$
 $M \frac{dv(t)}{dt} + bv(t) + k \int_{0}^{t} v(t) = r(t)$

The solution :
$$y(t) = K_1 e^{-\alpha_1 t} \sin(\beta_1 t + \theta_1)$$
 (underdamped)



$$m\ddot{x} + c\dot{x} + kx = f(t) = 5u(t)$$



$$\frac{y(s)}{u(s)} = \frac{5}{s^2 + 3s + 2}$$

RLC circuit

Kirchhof's current law

$$\frac{v(t)}{R} + C\frac{dv(t)}{dt} + \frac{1}{L} \int_{0}^{t} v(t) = r(t)$$

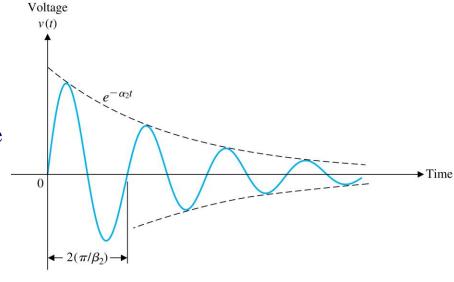
 $\begin{array}{c|c}
r(t) \\
\text{Current} \\
\text{Source}
\end{array}
\qquad R
\qquad L
\qquad C
\qquad +
\qquad v(t)$

Spring-mass-damper와 비교

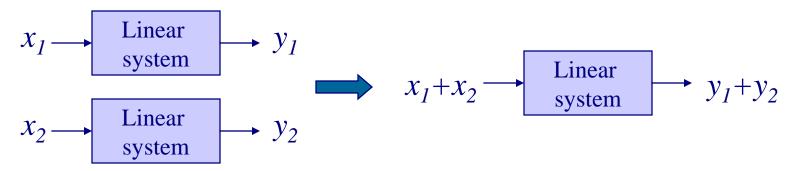
$$M\frac{dv(t)}{dt} + bv(t) + k\int_{0}^{t} v(t) = r(t)$$

Analogous variables: v(t) – velocity vs voltage

$$v(t) = K_2 e^{-\alpha_2 t} \cos(\beta_2 t + \theta_2)$$
 (underdamped)



- Linear in terms of the system excitation and response
- A linear system satisfies the properties of
 - superposition and



homogeneity



Linearization

The relationship of the two variables is given as

$$y(t) = g(x(t))$$

- A Taylor series expansion about the normal operating point x_0

$$y = g(x) = g(x_0) + \frac{dg}{dx}\Big|_{x=x_0} \frac{(x-x_0)}{1!} + \frac{d^2g}{dx^2}\Big|_{x=x_0} \frac{(x-x_0)}{2!} + \cdots$$

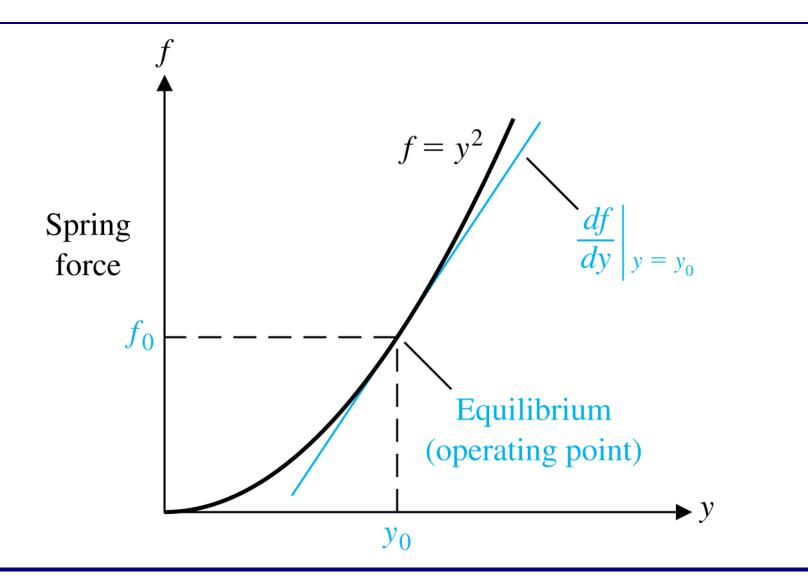
- The slope at the operating point is a good approximation to the curve over a small range of $(x-x_0)$.

$$y = g(x_0) + \frac{dg}{dx}\Big|_{x=x_0} (x-x_0) = y_0 + m(x-x_0)$$

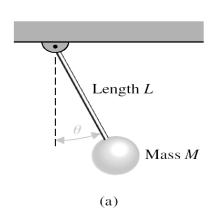


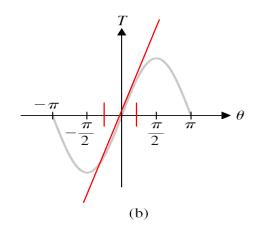
$$y - y_0 = m(x - x_0)$$

 $\Delta y = m\Delta x$ Linear equation



Pendulum oscillator





Newton's
$$2^{\text{nd}}$$
 law $\tau = MgLsin\theta$

$$\tau = I\alpha = ML^2\alpha \longrightarrow \frac{dw}{dt} = \frac{g}{L}\sin\theta$$

Linearization at operating point (0°)

$$\sin\theta \approx \sin(0^\circ) + \cos(0^\circ)(\theta - 0^\circ) + \cdots$$

$$\frac{d\theta^2}{dt^2} = \frac{g}{L}\theta$$

$$(-\frac{\pi}{4} \le \theta \le \frac{\pi}{4})$$

Transfer function of a linear system:

The ratio of the Laplace transform of the output variable to the Laplace transform of the input variable, with all initial conditions assumed to be zero.



$$G(s) = \frac{Y(s)}{U(s)}$$

$$Y(s) = G(s)U(s)$$

The dynamic system represented by the differential equation

$$\frac{d^{n}y(t)}{dt^{n}} + a_{n-1}\frac{d^{n-1}y(t)}{dt^{n-1}} + \cdots + a_{1}\frac{dy(t)}{dt} + a_{0}y(t)$$

$$= b_{m}\frac{d^{m}u(t)}{dt^{m}} + b_{m-1}\frac{d^{m-1}u(t)}{dt^{m-1}} + \cdots + b_{1}\frac{du(t)}{dt} + b_{0}u(t)$$

$$(s^{n} + a_{n-1}s^{n-1} + \cdots + a_{1}s + a_{0})Y(s)$$

$$= (b_{m}s^{m} + b_{m-1}s^{m-1} + \cdots + b_{1}s + b_{0})U(s)$$

$$G(s) = \frac{Y(s)}{U(s)} = \frac{b_{m}s^{m} + b_{m-1}s^{m-1} + \cdots + b_{1}s + b_{0}}{s^{n} + a_{n-1}s^{n-1} + \cdots + a_{1}s + a_{0}}$$

Second order differential equation example

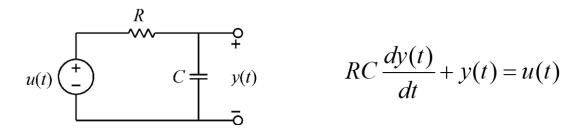


$$a_2\ddot{y}(t) + a_1\dot{y}(t) + a_0y(t) = r(t)$$

$$Y(s) = \frac{1}{a_2 s^2 + a_1 s + a_0} R(s)$$

$$\Rightarrow$$
 G(s) = $\frac{Y(s)}{R(s)} = \frac{1}{a_2 s^2 + a_1 s + a_0}$

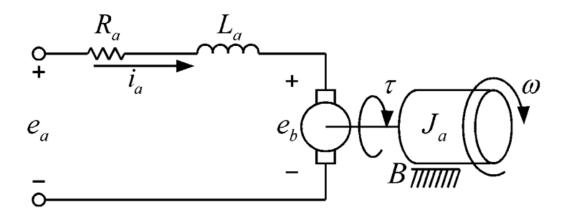
■ RC circuit example



$$RC(sY(s) - y(0)) + Y(s) = U(s)$$

$$Y(s) = \frac{1}{RCs+1}(U(s) + y(0))$$
 $G(s) = \frac{1}{RCs+1}$

DC servo motor example



$$e_{a} = R_{a}i_{a} + L_{a}\frac{di_{a}}{dt} + e_{b} = R_{a}i_{a} + L_{a}\frac{di_{a}}{dt} + K_{b}\frac{d\theta}{dt}$$

$$\tau = K_{t}i_{a} = J_{a}\frac{d^{2}\theta}{dt^{2}} + B\frac{d\theta}{dt}$$

$$E_{a}(s) = R_{a}I_{a}(s) + L_{a}sI_{a}(s) + K_{b}s\Theta(s)$$

$$\Theta(s)$$

$$E_{a}(s) = \frac{K_{t}}{(J_{a}s^{2} + Bs)(L_{a}s + R_{a}) + K_{t}K_{b}s}$$

$$e_{b} = K_{b}\frac{d\theta}{dt} = K_{b}\omega$$

■ Solution of a differential equation

$$\frac{d^2y}{dt^2} + 4\frac{dy}{dt} + 3y = 2r(t)$$
 with initial conditions of $y(0) = 1, \frac{dy}{dt}(0) = 0$, and $r(t) = 1, t \ge 0$

Taking the Laplace transform:

$$[s^{2}Y(s) - sy(0)] + 4[sY(s) - y(0)] + 3Y(s) = 2R(s)$$

$$= 1$$

$$= 1$$

$$= 1/s$$

$$Y(s) = \frac{(s+4)}{(s^{2}+4s+3)} + \frac{2}{s(s^{2}+4s+3)}$$

By the partial fraction expansion

$$Y(s) = \left[\frac{3/2}{(s+1)} + \frac{-1/2}{(s+3)} \right] + \left[\frac{-1}{(s+1)} + \frac{1/3}{(s+3)} \right] + \frac{2/3}{s}$$

Hence the response is

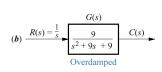
 $y(t) = \left[\frac{3}{2} e^{-t} - \frac{1}{2} e^{-3t} \right] + \left[-e^{-t} + \frac{1}{3} e^{-3t} \right] + \frac{2}{3}$

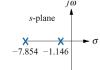
the steady state response is

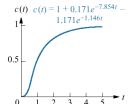
$$\lim_{t\to\infty}y(t)=\frac{2}{3}$$

- Overdamped response (b)
- Underdamped response (c)
- Undamped response (d)
- Critically damped response (e)

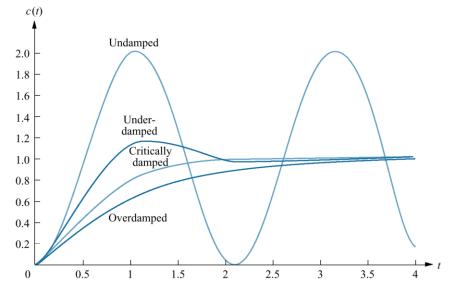


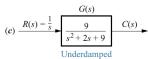






c(t) $c(t) = 1 - e^{-t}(\cos\sqrt{8}t + \frac{\sqrt{8}}{9}\sin\sqrt{8}t)$ $= 1 - 1.06e^{-t}\cos(\sqrt{8}t - 19.47^{\circ})$

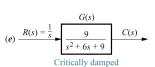








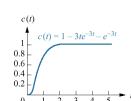




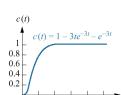
Undamped

C(s)







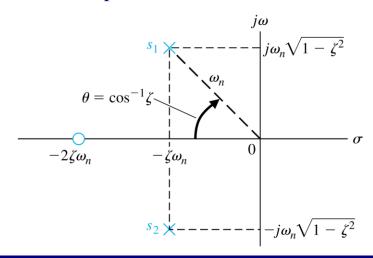


 $c(t) = 1 - \cos 3t$

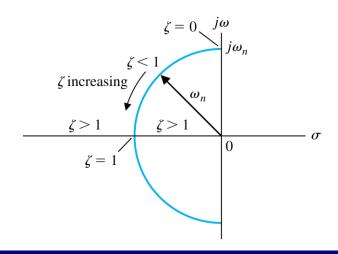
- The general Second-order System
 - Natural frequency (ω_n) : the frequency of oscillation of the system without damping.
 - Damping ratio(ζ): $\zeta = \frac{\text{Exponential decay frequency}}{\text{Natural frequency (rad/sec)}}$

General second-order transfer function $G(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2}$

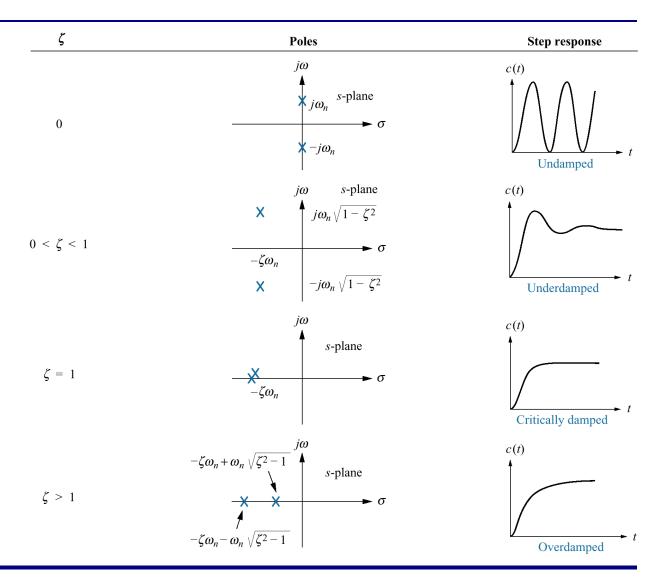
The poles of the transfer function:



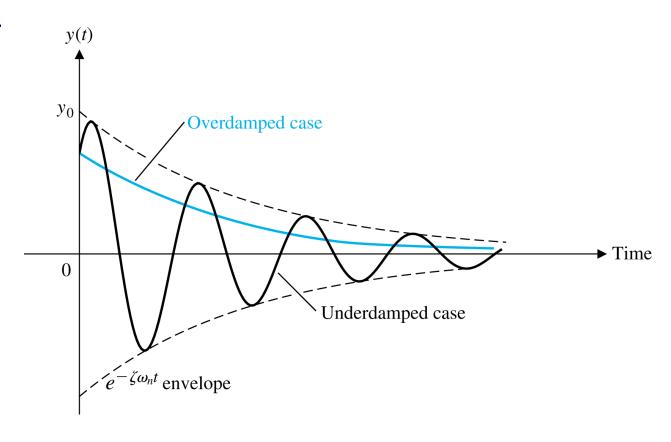
$$s_{1,2} = -\zeta \omega_n \pm j\omega_n \sqrt{1 - \zeta^2}$$



Second-order response as a function of damping ratio



Response of the springmass-damper system



A system is represented in state space by the following equations:

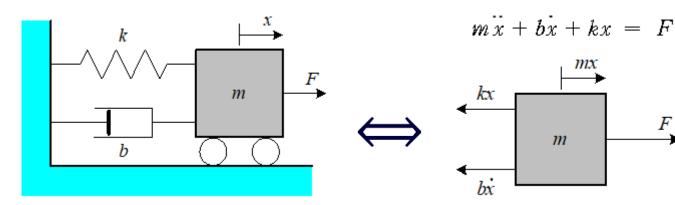
$$\dot{x} = Ax + Bu$$
$$y = Cx + Du$$

State variable: The smallest set of linearly independent system variables such that the values of the members f the set at time t_0 along with known forcing functions completely determine the value of all system variables for all $t \ge t_0$

State vector: A vector whose elements are the state variables.

■ Mass-spring-damper system

 \Rightarrow



$$x_1(t) = x(t)$$
 : position
 $x_2(t) = \dot{x}(t)$: velocity

$$\dot{x}_1(t) = \dot{x}(t) = x_2(t)$$

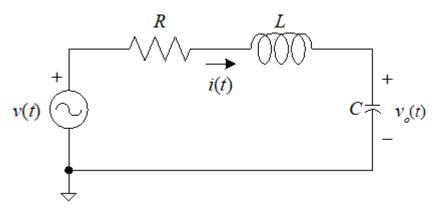
$$\dot{x}_2(t) = \ddot{x}(t) = -\frac{k}{m}x_1 - \frac{b}{m}x_2 + \frac{1}{m}F$$

$$\begin{bmatrix} \dot{x}_1(t) \\ \dot{x}_2(t) \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & -\frac{b}{m} \end{bmatrix} \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix} F$$

State variables=
$$[x(t) \quad v(t)]$$

Input = $u(t) = F$

■ RLC circuit system



$$v(t) = R i(t) + L \frac{d}{dt} i(t) + v_o(t)$$

$$i(t) = C \frac{d}{dt} v_o(t)$$

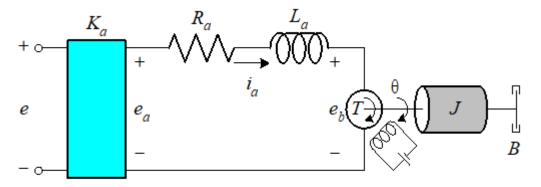
$$\dot{x}(t) = \begin{bmatrix} 0 & \frac{1}{C} \\ -\frac{1}{L} & -\frac{R}{L} \end{bmatrix} x(t) + \begin{bmatrix} 0 \\ \frac{1}{L} \end{bmatrix} u(t)$$

$$y(t) = \begin{bmatrix} 1 & 0 \end{bmatrix} x(t)$$

State variables=
$$[v_0(t) \quad i(t)]$$

Input $= u(t) = v(t)$
Output $= y(t) = v_0(t)$

■ DC servo motor



$$e_{a} = K_{a}e = R_{a}i_{a} + L_{a}\frac{di_{a}}{dt} + e_{b}$$

$$e_{b} = K_{b}\omega = K_{b}\frac{d\Theta}{dt}$$

$$y = \begin{bmatrix} 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} i_{a} \\ \Theta \\ \Theta \end{bmatrix} = \begin{bmatrix} -R_{a}/L_{a} & -K_{b}/L_{a} & 0 \\ K_{t}/J & -B/J & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} i_{a} \\ \Theta \\ \Theta \end{bmatrix} + \begin{bmatrix} K_{a}/L_{a} \\ 0 \\ 0 \end{bmatrix} e$$

State variables=
$$[i_a \ \dot{\theta} \ \theta]$$

Input = $u(t) = e$
Output = $y(t) = \theta$

Derivation of transfer function from S.E.

$$\dot{x}(t) = Ax(t) + Bu(t)$$

$$y(t) = Cx(t) + Du(t)$$



Laplace transformation

$$sX(s) - x(0) = AX(s) + BU(s)$$

$$Y(s) = CX(s) + DU(s)$$



Transfer function is ratio of input U(s) and Y(s) with x(0) = 0

$$(sI-A)X(s) = BU(s)$$

$$X(s) = (sI-A)^{-1}BU(s)$$

$$Y(s) = [C(sI-A)^{-1}B+D]U(s)$$

$$\Rightarrow G(s) = \frac{Y(s)}{U(s)} = C(sI-A)^{-1}B+D$$

Derivation of transfer function from S.E.

■ S.E \Rightarrow Transfer Function

$$\dot{x}(t) = \begin{bmatrix} -1 & -2 \\ 1 & 0 \end{bmatrix} x(t) + \begin{bmatrix} 1 \\ 1 \end{bmatrix} u(t)$$
$$y(t) = \begin{bmatrix} 2 & 1 \end{bmatrix} x(t) + 3u(t)$$

$$A = \begin{bmatrix} -1 & -2 \\ 1 & 0 \end{bmatrix}, \quad B = \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \quad C = \begin{bmatrix} 2 & 1 \end{bmatrix}, \quad D = 3$$

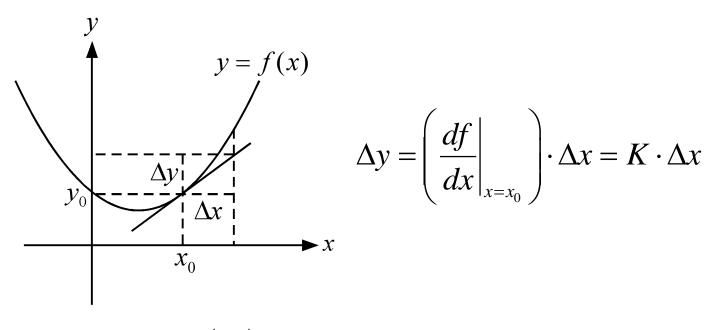
$$\Rightarrow G(s) = C(sI - A)^{-1}B + D$$

$$= \begin{bmatrix} 2 & 1 \end{bmatrix} \begin{bmatrix} s+1 & 2 \\ -1 & s \end{bmatrix}^{-1} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + 3$$

$$= \frac{1}{s^2 + s + 2} \begin{bmatrix} 2 & 1 \end{bmatrix} \begin{bmatrix} s & -2 \\ 1 & s + 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} + 3$$

$$= \frac{3s - 2}{s^2 + s + 2} + 3$$

$$y = f(x)$$



$$y_0 = f\left(x_0\right)$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \vdots \\ \dot{x}_n \end{bmatrix} = \begin{bmatrix} f_1(x_1, x_2, \dots, x_n, u) \\ f_2(x_1, x_2, \dots, x_n, u) \\ \vdots \\ f_n(x_1, x_2, \dots, x_n, u) \end{bmatrix}$$
Nonlinear dynamic eq.

$$\left(x_{10},x_{20},\cdots,u_{0}\right)$$

Operating point

$$\dot{x}_{i0} = f_i(x_{10}, x_{20}, \dots, u_0), i = 1, 2, \dots, n$$

$$x_i = x_{i0} + \Delta x_i, i = 1, 2, \dots n$$

$$u = u_0 + \Delta u$$

Step 1) Suppose

If the input u changes slightly by δu in the vicinity of the equilibrium point, state x and output y change finely by δx and δy .

Step 2) Taylor series expansion at (x_0, u_0, y_0)

$$\frac{d}{dt} \left[x_0 + \delta x(t) \right] = f(x_0 + \delta x, u_0 + \delta u)
= f(x_0, u_0) + \frac{\partial}{\partial x} f(x_0, u_0) \delta x(t) + \frac{\partial}{\partial u} f(x_0, u_0) \delta u(t) + O(\delta x, \delta u)
\approx f(x_0, u_0) + \frac{\partial}{\partial x} f(x_0, u_0) \delta x(t) + \frac{\partial}{\partial u} f(x_0, u_0) \delta u(t)
y_0 + \delta y(t) \approx g(x_0, u_0) + \frac{\partial}{\partial x} g(x_0, u_0) \delta x(t) + \frac{\partial}{\partial u} g(x_0, u_0) \delta u(t)$$

$$\begin{split} \dot{x}_i &= \dot{x}_{i0} + \Delta \dot{x}_i = f_i \left(x_1, x_2, \cdots, x_n, u \right) \\ &\approx f_i \left(x_{10}, x_{20}, \cdots, u_0 \right) + \left(\frac{\partial f_i}{\partial x_1} \Big|_{x_1 = x_{10}, x_2 = x_{20}, \cdots, x_n = x_{n0}, u = u_0} \right) \cdot \Delta x_1 \\ &\quad + \left(\frac{\partial f_i}{\partial x_2} \Big|_{x_1 = x_{10}, x_2 = x_{20}, \cdots, x_n = x_{n0}, u = u_0} \right) \cdot \Delta x_2 \\ &\vdots \\ &\quad + \left(\frac{\partial f_i}{\partial x_n} \Big|_{x_1 = x_{10}, x_2 = x_{20}, \cdots, x_n = x_{n0}, u = u_0} \right) \cdot \Delta x_n \\ &\quad + \left(\frac{\partial f_i}{\partial u} \Big|_{x_1 = x_{10}, x_2 = x_{20}, \cdots, x_n = x_{n0}, u = u_0} \right) \cdot \Delta u, \ i = 1, 2, \cdots, n \end{split}$$

$$\begin{bmatrix} \Delta \dot{x}_1 \\ \Delta \dot{x}_2 \\ \vdots \\ \Delta \dot{x}_n \end{bmatrix} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix} \begin{bmatrix} \Delta x_1 \\ \Delta x_2 \\ \vdots \\ \Delta x_n \end{bmatrix} + \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} \Delta u$$

$$a_{ij} = \frac{\partial f_i}{\partial x_j} \bigg|_{x_1 = x_{10}, x_2 = x_{20}, \dots, x_n = x_{n0}, u = u_0}, b_i = \frac{\partial f_i}{\partial u} \bigg|_{x_1 = x_{10}, x_2 = x_{20}, \dots, x_n = x_{n0}, u = u_0}$$

Step 3) Linearization model

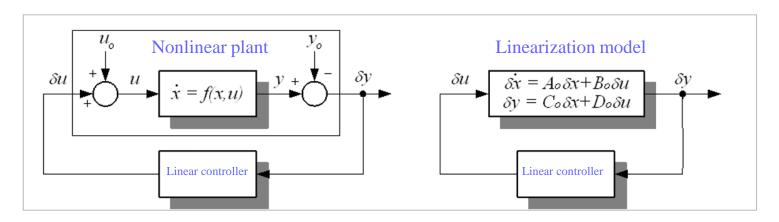
$$\delta \dot{x}(t) \approx A_0 \delta x(t) + B_0 \delta u(t)$$

$$\delta y(t) \approx C_0 \delta x(t) + D_0 \delta u(t)$$

$$A_0 = \frac{\partial}{\partial x} f(x_0, u_0), \quad B_0 = \frac{\partial}{\partial u} f(x_0, u_0)$$

$$C_0 = \frac{\partial}{\partial x} g(x_0, u_0), \quad D_0 = \frac{\partial}{\partial u} g(x_0, u_0)$$

$$\delta u = u - u_0, \quad \delta x = x - x_0, \quad \delta y = y - y_0$$



Nonlinear system operating point and linearization

$$\dot{x}(t) = -x^2(t) - u^2(t) + 1$$

 $y(t) = x(t)u(t)$

1) Operating point

$$f(x_0, u_0) = -x_0^2 - u_0^2 + 1 = 0$$

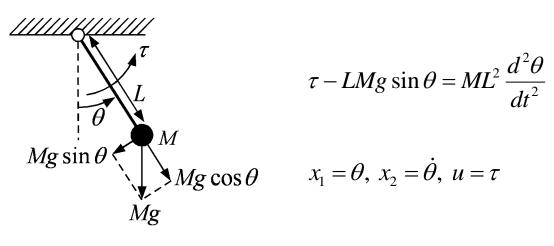
2) Taylor series

$$\delta \dot{x}(t) \approx A_0 \delta x(t) + B_0 \delta u(t)
\delta y(t) \approx C_0 \delta x(t) + D_0 \delta u(t)$$

$$A_0 = \frac{\partial f}{\partial x}(1, 0) = -2, \quad B_0 = \frac{\partial f}{\partial u}(1, 0) = 0$$

$$C_0 = \frac{\partial g}{\partial x}(1, 0) = 0, \quad D_0 = \frac{\partial g}{\partial u}(1, 0) = 1$$

Ex 1



$$\tau - LMg\sin\theta = ML^2\frac{d^2\theta}{dt^2}$$

$$x_1 = \theta, \ x_2 = \dot{\theta}, \ u = \tau$$

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} f_1(x_1, x_2, u) \\ f_2(x_1, x_2, u) \end{bmatrix} = \begin{bmatrix} x_2 \\ -\frac{g}{L}\sin x_1 + \frac{1}{ML^2}u \end{bmatrix}$$

Ex 1

$$\frac{\partial f_1}{\partial x_1}\Big|_{x_1=0,x_2=0,u=0} = 0,$$

$$\frac{\partial f_1}{\partial x_2}\Big|_{x_1=0,x_2=0,u=0} = 1,$$

$$\frac{\partial f_2}{\partial x_1}\Big|_{x_1=0,x_2=0,u=0} = -\frac{g}{L}\cos x_1\Big|_{x_1=0,x_2=0,u=0} = -\frac{g}{L},$$

$$\frac{\partial f_2}{\partial u}\Big|_{x_1=0,x_2=0,u=0} = \frac{1}{ML^2}$$

$$\frac{\partial f_2}{\partial u}\Big|_{x_1=0,x_2=0,u=0} = 0$$

$$\frac{\partial f_1}{\partial u}\Big|_{x_1=0, x_2=0, u=0} = 0,$$

$$\frac{\partial f_2}{\partial u}\Big|_{x_1=0, x_2=0, u=0} = \frac{1}{ML^2}$$

Ex 1

$$\begin{bmatrix} \Delta \dot{x}_1 \\ \Delta \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -\frac{g}{L} & 0 \end{bmatrix} \begin{bmatrix} \Delta x_1 \\ \Delta x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{ML^2} \end{bmatrix} \Delta u$$

$$s\Delta X_1(s) = \Delta X_2(s)$$

$$s\Delta X_2(s) = -\frac{g}{L}\Delta X_1(s) + \frac{1}{ML^2}\Delta U(s)$$

$$\frac{\Delta X_1(s)}{\Delta U(s)} = \frac{1}{ML^2} \frac{1}{s^2 + (g/L)}$$