



ENERGY FLOW in INTERCONNECTED SYSTEMS

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How are **open** systems formalized?

How are systems interconnected ?

How is **energy transferred** between systems?

Are energy transfer and interconnection related?

Theme

How are **open** systems formalized?

How are systems interconnected?

How is **energy transferred** between systems?

Are energy transfer and interconnection related?

We deal only with electrical circuits and 1-dimensional mechanical systems.

Other applications: hydraulic systems, chemical systems, thermal systems, ...

SYSTEMS



















Features

- Open
- Interconnected
- Modular
- **Dynamic**



- Open
- Interconnected
- Modular
- **Dynamic**

The ever-increasing computing power allows to model complex interconnected systems accurately by tearing, zooming, and linking.

 \rightsquigarrow Simulation, model based design, ...

Example: A 'quarter car'



Example: A 'quarter car'





Open systems



Systems are 'open', they interact with their environment.

Open systems



Systems are 'open', they interact with their environment.

How are such systems formalized?

How is energy transferred from the environment to a system?



Interconnected systems interact.



Interconnected systems interact.

How is this interaction formalized?

How is energy transferred between systems?

Are energy transfer and interconnection related?

Motivation

The ever-increasing computing power allows to model complex interconnected systems accurately by tearing, zooming, and linking.

 \rightsquigarrow Simulation, model based design, ...

Requires the right mathematical concepts for

- dynamical system,
- interconnection,
- interconnection architecture.

SYSTEMS with TERMINALS

Electrical circuit



At each terminal:

a **potential (!)** and a **current** (counted > 0 into the circuit),

Electrical circuit



At each terminal:

a **potential (!)** and a **current** (counted > 0 into the circuit),

 \rightsquigarrow behavior $\mathscr{B} \subseteq \left(\mathbb{R}^N \times \mathbb{R}^N\right)^{\mathbb{R}}$.

 $(V_1, V_2, \dots, V_N, I_1, I_2, \dots, I_N) \in \mathscr{B}$ means: this potential/current trajectory is compatible with the circuit architecture and its element values.

Mechanical device



At each terminal: a position and a force. \rightarrow position/force trajectories $(q, F) \in \mathscr{B} \subseteq ((\mathbb{R}^{\bullet})^{2N})^{\mathbb{R}}$. More generally, a position, force, angle, and torque. **Other domains**



At each terminal: a temperature and a heat flow.

Hydraulic systems:

At each terminal: a **pressure** and a **mass flow.**

Multidomain systems: Systems with terminals of different types, as motors, pumps, etc.





Input/output thinking is *inappropriate* for physical systems. A physical system is not a signal processor.

This observation \rightsquigarrow behavioral approach with $\frac{\mathscr{B}}{\mathscr{B}}$ central.

Early sources:



Brockway McMillan



Robert Newcomb



Kirchhoff's voltage law (KVL):

 $\llbracket (V_1, V_2, \dots, V_N, I_1, I_2, \dots, I_N) \in \mathscr{B} \text{ and } \alpha : \mathbb{R} \to \mathbb{R} \rrbracket$ $\Rightarrow \llbracket (V_1 + \alpha, V_2 + \alpha, \dots, V_N + \alpha, I_1, I_2, \dots, I_N) \in \mathscr{B} \rrbracket.$

Equivalently, the behavioral equations contain the V_i 's only through the potential differences $V_i - V_j$.



Kirchhoff's voltage law (KVL):

 $\llbracket (V_1, V_2, \dots, V_N, I_1, I_2, \dots, I_N) \in \mathscr{B} \text{ and } \alpha : \mathbb{R} \to \mathbb{R} \rrbracket$ $\Rightarrow \llbracket (V_1 + \alpha, V_2 + \alpha, \dots, V_N + \alpha, I_1, I_2, \dots, I_N) \in \mathscr{B} \rrbracket.$

Kirchhoff's current law (KCL):

 $\llbracket (V_1, V_2, \ldots, V_N, I_1, I_2, \ldots, I_N) \in \mathscr{B} \rrbracket \Rightarrow \llbracket I_1 + I_2 + \cdots + I_N = 0 \rrbracket.$

Examples



$$V_1 - V_2 = RI_1$$
 $I_1 + I_2 = 0$





$$C\frac{d}{dt}(V_1 - V_2) = I_1$$
 $I_1 + I_2 = 0$

Examples



$$L\frac{d}{dt}I_1 = V_1 - V_2 \qquad I_1 + I_2 = 0$$





$$V_1 - V_2 = n(V_3 - V_4), -nI_1 = I_3$$
 $I_1 + I_2 = 0, I_3 + I_4 = 0$

INTERCONNECTION



$$V_N = V_{N'}$$
 and $I_N + I_{N'} = 0$.



$$V_N = V_{N'} \quad \text{and} \quad I_N + I_{N'} = 0.$$

Behavior after interconnection:

 $\mathcal{B}_{1} \sqcap \mathcal{B}_{2}$ $:= \{ (V_{1}, \dots, V_{N-1}, V_{1'}, \dots, V_{N'-1}, I_{1}, \dots, I_{N-1}, I_{1'}, \dots, I_{N'-1}) \mid \exists V, I \text{ such that} \\ (V_{1}, \dots, V_{N-1}, V, I_{1}, \dots, I_{N-1}, I) \in \mathcal{B}_{1} \text{ and} \\ (V_{1'}, \dots, V_{N'-1}, V, I_{1'}, \dots, I_{N'-1}, -I) \in \mathcal{B}_{2} \}.$ **Interconnection of circuits**

\rightsquigarrow more terminals and more circuits connected



Preservation of properties

[B₁, B₂ satisfies KVL] ⇒ [so does B₁ □ B₂]
 [B₁, B₂ satisfies KCL] ⇒ [so does B₁ □ B₂]

. . .

Interconnection of 1-D mechanical systems



$$q_N = q_{N'}$$
 and $F_N + F_{N'} = 0$.

Other terminal types

Thermal systems:

At each terminal: a temperature and a heat flow.

$$T_N = T_{N'}$$
 and $Q_N + Q_{N'} = 0$.



At each terminal: a pressure and a mass flow.

$$p_N = p_{N'}$$
 and $f_N + f_{N'} = 0$.

...

Sharing variables

 $V_N = V_{N'}$ and $I_N + I_{N'} = 0$, $q_N = q_{N'}$ and $F_N + F_{N'} = 0$, $T_N = T_{N'}$ and $Q_N + Q_{N'} = 0$, $p_N = p_{N'}$ and $f_N + f_{N'} = 0$,

•

Interconnection means variable sharing.

Sharing variables

$$V_N = V_{N'}$$
 and $I_N + I_{N'} = 0$,
 $q_N = q_{N'}$ and $F_N + F_{N'} = 0$,
 $T_N = T_{N'}$ and $Q_N + Q_{N'} = 0$,
 $p_N = p_{N'}$ and $f_N + f_{N'} = 0$,

•

'through' and 'across'?
'effort' and 'flow'?
product = power?
Contrast with signal flow graphs



Not appropriate for describing the interaction of physical systems.

A physical system is not a signal processor.

ENERGY TRANSFER

Our intuition has been built to think of energy as an **extensive** quantity,

Our intuition has been built to think of energy as an **extensive** quantity, meaning that it is additive



Our intuition has been built to think of energy as an **extensive** quantity,



that flows in and out and between systems along the interconnected interfaces (terminals).

Our intuition has been built to think of energy as an extensive quantity, that flows in and out and between systems along the interconnected terminals).

Some methodologies for modeling interconnected systems, as **bond-graph** modeling and **port-Hamiltonian** systems, are based on this thinking.





Henry Paynter

Arjan van der Schaft

In many situations, this view is correct. Mass, volume, and energy in the form of heat are extensive quantities.





In many situations, this view is correct. Mass, volume, and energy in the form of heat are extensive quantities.

However, energy is more subtle for other forms.

Kinetic energy is not additive. Same with energy due to gravitational attraction, due Coulomb forces, etc. Heat is a special, extensive, form of energy.

In many situations, this view is correct. Mass, volume, and energy in the form of heat are extensive quantities.

However, energy is more subtle for other forms.

Kinetic energy is not additive. Same with energy due to gravitational attraction, due Coulomb forces, etc. Heat is a special, extensive, form of energy.

Energy and power are not a 'local' quantities. They involve 'action at a distance'.









Terminals $\{1, 2, ..., p\}$ **form a port** : $(V_1, ..., V_p, V_{p+1}, ..., V_N, I_1, ..., I_p, I_{p+1}, ..., I_N) \in \mathscr{B}$ $\Rightarrow I_1 + \dots + I_p = 0.$ *`port KCL'*.

(KVL &) KCL \Rightarrow all terminals together form a port.



If terminals $\{1, 2, ..., p\}$ form a port, then power in along these terminals = $V_1(t)I_1(t) + \cdots + V_p(t)I_p(t)$, energy in = $\int_{t_1}^{t_2} (V_1(t)I_1(t) + \cdots + V_p(t)I_p(t)) dt$.

This interpretation in terms of power and energy is not valid unless these terminals form a port !

Dissipation into heat

Justification:



Examples

2-terminal 1-port devices:

resistors, capacitors, inductors, any 2-terminal circuit composed of these.



Examples

3-terminal 1-port devices:

transistors, *Y*'s, Δ 's.



Examples

4-terminal 2-port devices:

Transformers, gyrators.



$$V_1 - V_2 = n(V_3 - V_4), -nI_1 = I_3$$
 $I_1 + I_2 = 0, I_3 + I_4 = 0$





Terminals $\{1,2,3,4\}$ form a port. But $\{1,2\}$ and $\{3,4\}$ do not.

Are ports common?



<u>Theorem</u>: Consider an electrical circuit consisting of an interconnection of (linear passive) R's, L's, and C's. If every pair of terminals of the circuit graph is connected, then the only port is the one that consists of all the terminals. Are ports common?

<u>Corollary</u>: Consider an electrical circuit consisting of an interconnection of (linear passive) 2-terminal 1-port impedances. If every pair of terminals of the circuit graph is connected, then

the only port is the one that consists of all the terminals.

Follows from the theorem, combined with Bott-Duffin (every positive real impedance can be viewed as an RLC circuit).

In order to have non-trivial ports, we need **2-port building blocks like transformers** in the circuit.

Independence

$$(V_1,\ldots,V_p,V_{p+1},\ldots,V_N,I_1,\ldots,I_p,I_{p+1},\ldots,I_N)\in\mathscr{B},\alpha:\mathbb{R}\to\mathbb{R}$$

$$\Rightarrow (V_1 + \alpha, \dots, V_p + \alpha, V_{p+1}, \dots, V_N, I_1, \dots, I_p, I_{p+1}, \dots, I_N) \in \mathscr{B}.$$

'port KVL'

For linear passive circuits, there holds

port KVL ⇔ **port KCL**.

We require port KCL $I_1 + I_2 + \cdots + I_p = 0.$

DIGRESSION: RLC SYNTHESIS

RLC circuits



Relationship between *V* and *I*

$$d\left(\frac{d}{dt}\right)V = n\left(\frac{d}{dt}\right)I$$
 n,d real polynomials.

RLC circuits



Relationship between V and I

 $d\left(\frac{d}{dt}\right)V = n\left(\frac{d}{dt}\right)I$ n,d real polynomials.

Which polynomial pairs (n,d) can occur?

Positive realness

Theorem: The following are equivalent

Z is realizable using (positive, linear) R,L,C's

and transformers.

$$Z = \frac{n}{d}$$
 is positive real, i.e.

i.e., $\operatorname{Real}(s) \ge 0 \Rightarrow \operatorname{Real}(Z(s)) \ge 0$.



Otto Brune 1901-1982 **Positive realness**

In 1949 Raoul Bott and Richard Duffin dramatically improved Otto Brune's 1931 result.

Theorem: The following are equivalent

Z is realizable using (positive, linear) R,L,C's
without transformers.

►
$$Z = \frac{n}{d}$$
 is positive real,
i.e., $\operatorname{Real}(s) \ge 0 \Rightarrow \operatorname{Real}(Z(s)) \ge 0$.



Raoul Bott 1923-2005

(1-D) MECHANICAL SYSTEMS

The behavior



At each terminal: a **position** and a **force**.

 \rightsquigarrow position/force trajectories $(q, F) \in \mathscr{B} \subseteq ((\mathbb{R}^{\bullet})^{2N})^{\mathbb{R}}$.

The behavior



At each terminal: a **position** and a **force**.

 \rightsquigarrow position/force trajectories $(q, F) \in \mathscr{B} \subseteq ((\mathbb{R}^{\bullet})^{2N})^{\mathbb{R}}$.

What are the analogues of KVL, KCL, of port?

The behavior



invariance under uniform motion : \Leftrightarrow $(q_1, q_2, \dots, q_N, F_1, F_2, \dots, F_N) \in \mathscr{B}$ and $v : t \in \mathbb{R} \mapsto (a + bt) \in \mathbb{R}^{\bullet}$, imply $(q_1 + v, q_2 + v, \dots, q_N + v, F_1, F_2, \dots, F_N) \in \mathscr{B}$.

Kirchhoff's force law (KFL) : $\Leftrightarrow (q_1, q_2, \dots, q_N, F_1, F_2, \dots, F_N) \in \mathscr{B}$ implies $F_1 + F_2 + \dots + F_N = 0.$

Interconnection



$$q_N = q_{N'}$$
 and $F_N + F_{N'} = 0$.

Mechanical ports



Terminals $\{1, 2, ..., p\}$ **form a (mechanical) port** : $(q_1, ..., q_p, q_{p+1}, ..., q_N, F_1, ..., F_p, F_{p+1}, ..., F_N) \in \mathscr{B},$ \Rightarrow $F_1 + F_2 + \cdots + F_p = 0.$

Power and energy

If terminals $\{1, 2, \dots, p\}$ form a port, then

power in =
$$F_1(t)^{\top} \frac{d}{dt} q_1(t) + \cdots + F_p(t)^{\top} \frac{d}{dt} q_p(t)$$
,

and

energy in =
$$\int_{t_1}^{t_2} \left(F_1(t)^\top \frac{d}{dt} q_1(t) + \dots + F_p(t)^\top \frac{d}{dt} q_p(t) \right) dt.$$

This interpretation in terms of power and energy is not valid unless these terminals form a port !





$$F_1 + F_2 = 0$$
, $K(q_1 - q_2) = F_1$.





$$F_1 + F_2 = 0$$
, $D\frac{d}{dt}(q_1 - q_2) = F_1$.

Springs and dampers, and the interconnection of springs and dampers are ports.





$$M\frac{d^2}{dt^2}q = F.$$

Not a port!!!
DIGRESSION: MECHANICAL SYNTHESIS

Electrical and mechanical synthesis



Relationship between V and I

$$d\left(\frac{d}{dt}\right)V = n\left(\frac{d}{dt}\right)I$$
 n,d real polynomials.

$$Z = \frac{n}{d}$$
 positive real

Electrical and mechanical synthesis

What mechanical impedances are realizable using passive mechanical devices (dampers, springs, and masses)?

Is it possible to use RLC synthesis to obtain mechanical synthesis?

Electrical and mechanical synthesis



Relationship between F and q

$$d\left(\frac{d}{dt}\right)q = n\left(\frac{d}{dt}\right)F$$
 n,d real polynomials.

$$Z(s) = \frac{sn(s)}{d(s)}$$
 positive real ??? naive!

Electrical-mechanical analogies

voltage $V \leftrightarrow v$ **velocity**

current $I \leftrightarrow F$ force



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Electrical-mechanical analogies



The electrical analogue of a mass is a 'grounded' capacitor.

Electrical synthesis \Rightarrow mechanical synthesis.

The inerter





$$B\frac{d^2}{dt^2}(q_1-q_2)=F_1, \quad F_1+F_2=0.$$



Malcolm Smith



Electrical-mechanical analogies



electrical RLC synthesis \Leftrightarrow mechanical SDI synthesis.

RLC and SDI







Relationship between F and Δ

$$d\left(\frac{d}{dt}\right)\Delta = n\left(\frac{d}{dt}\right)F$$
 n,d real polynomials.

Realizable iff
$$Z(s) = \frac{sn(s)}{d(s)}$$
 positive real

Relevance of passive synthesis

Electrical domain:

Theoretical (electrical) engineering highlight (<1960's).

Until 1950's important for filter design. Eclipsed by the introduction of solid state technology (transistors, etc.) **Relevance of passive synthesis**

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Mechanical domain: Recent interest.

- requires no energy supply
- simple design
- reliability
- safety

Hazards of active suspensions



Nelson Piquet crash in the Indy 500 practice in 1992





Nelson Piquet

Success of passive suspensions



Raikkonen wins the 2005 Grand Prix in Spain with McLaren and Smith's 'J-damper'.



Kimi Raikkonen

Success of passive suspensions

F1 TEAMS FIND EXTRA GRIP NEW DAMPER SET-UP

SEVERAL FORMULA 1 teams have been using a 'mass damper' this season in order to damp out tyre bouncing frequencies through corners and thereby keep the grip more consistent.

Renault and Red Bull are known to up, the tyre is going down and vice

be using such a system and it's believed that Ferrari and Williams - and perhaps others too - also have it fitted. It's a simple mechanical device comprising a weight (believed to be of around 9kg) on a spring.

Gary Anderson explained its purpose: "You see a car bouncing, such as when it hits a kerb. This will be at around 8-9Hz on the tyres. This device will get an equal frequency going in the opposite direction. It's a bit like a tall building designed to

withstand an earthquake where they put the water tank on the roof-so that when the building sways, the water is going in the opposite direction at the same frequency.

"In this case, as the car is going

versa. With this, the car will still bounce at the If you take an average tyre assume say

950-1050kg, so he's got a more constant load. It's a very good idea. It would also be easy to set-up on a seven-post rig, balancing mass

against damping. I reckon it would take no more than 15 minutes to set it up. On the downside it adds a bit of weight quite high up in the car."



Success of passive suspensions

Secrets of the inerter revealed

20 August 2008

A Cambridge University invention which was kept a closely-guarded secret because of the hidden advantage it offered to a Formula 1 racing team is finally being made available for widespread use.

For years, the mysterious "J-Damper", a vehicle suspension device described as the F1 technical innovation of the year, was carefully codenamed and concealed to prevent it from being copied by rivals.



McLaren agreed an exclusive right with the

University to exploit the technology, but confidentiality restrictions ensured that other F1 teams were kept in the dark. Internet fan-sites and blogs began to buzz with speculation about what the device actually was.

Now, with the lifting of the confidentiality agreement, the secret of the "J-Damper" can finally be revealed. Cambridge Enterprise, the University's commercialisation office, has signed a licence agreement with the American firm Penske Racing Shocks, enabling Penske to supply them to any team in F1.

In fact, the device was first conceived by its creator, Professor Malcolm Smith, as long ago as 1997 and raced for the first time by McLaren in 2005, when Kimi Raikkonen achieved a victory for the team at the Spanish Grand Prix.

The term "J-Damper" itself was merely a codename to keep the technology secret from potential competitors for as long as possible. Its proper name is

KINETIC ENERGY

Back to the mass



$$M\frac{d^2}{dt^2}q = F \quad \Rightarrow \quad \frac{d}{dt}\frac{1}{2}M||\frac{d}{dt}q||^2 = F^{\top}\frac{d}{dt}q$$

If $F^{\top}v$ is not power, is then $\frac{1}{2}M||v||^2$ not the stored (kinetic) energy ???



What is the kinetic energy?



What is the kinetic energy?

$$\mathscr{E}_{\mathbf{kinetic}} = \frac{1}{2} M ||v||^2$$







Émilie du Châtelet 1706–1749

This formula is not invariant under uniform motion.



What is the kinetic energy?



What is the kinetic energy?

$$\mathscr{E}_{\text{kinetic}} = \frac{1}{2} \frac{M_1 M_2}{M_1 + M_2} ||v_1 - v_2||^2$$

Invariant under uniform motion.

Can be justified by mounting a damper or a spring between the masses.

Dissipation into heat





 $\frac{1}{2} \frac{M_1 M_2}{M_1 + M_2} ||v_1 - v_2||^2$ is the heat dissipated in the damper.

Generalization to *N* **masses.**



$$\mathscr{E}_{\text{kinetic}} = \frac{1}{4} \sum_{i,j \in \{1,2,\dots,N\}} \frac{M_i M_j}{M_1 + M_2 + \dots + M_N} ||v_i - v_j||^2.$$

KFL
$$\Rightarrow \qquad \frac{a}{dt} \mathscr{E}_{\text{kinetic}} = \sum_{i \in \{1,2,\dots,N\}} F_i^\top v_i.$$

Kinetic energy is not an extensive quantity, it is not additive.



Total kinetic energy \neq sum of the parts.

$$\mathscr{E}_{\text{kinetic}} = \frac{1}{4} \sum_{i,j \in \{1,2,\dots,N\}} \frac{M_i M_j}{M_1 + M_2 + \dots + M_N} ||v_i - v_j||^2.$$

Distinct from the classical expression of the kinetic energy,

$$\mathscr{E}_{\text{classical}} = \frac{1}{2} \sum_{i \in \{1, 2, \dots, N\}} M_i ||v_i||^2.$$

<u>**Reconciliation:**</u> $M_{N+1} = \infty, F_{N+1} = -(F_1 + F_2 + \dots + F_N),$



measure velocities w.r.t. this infinite mass ('ground'), then

$$\frac{1}{4} \sum_{i,j \in \{1,2,...,N,N+1\}} \frac{M_i M_j}{M_1 + M_2 + \dots + M_N + M_{N+1}} ||v_i - v_j||^2 \\ \longrightarrow \frac{1}{2} \sum_{i \in \{1,2,...,N\}} M_i ||v_i||^2$$

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PORTS and TERMINALS



One cannot speak about

"the energy transferred from circuit 1 to circuit 2" or *"from the environment to circuit 1"*,

unless the relevant terminals form a port.

Analogously for mechanical systems, etc.

Conclusions

- **Dynamical system** \cong a behavior.
- **Interconnection** \cong variable sharing.
- Energy transfer happens via ports, hence it involves action at a distance.
- Interconnection is 'local', power and energy transfer involve 'action at a distance'.

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- **Dynamical system** \cong a behavior.
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- Interconnection is 'local', power and energy transfer involve 'action at a distance'.
- ► Electrical ports ⇔ KCL.
- $\blacktriangleright \quad \text{Mechanical ports} \Leftrightarrow \text{KFL.}$
- > New expression for kinetic energy, invariant under UM.

Conclusions

- **Dynamical system** \cong a behavior.
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- Interconnection is 'local', power and energy transfer involve 'action at a distance'.
- ► Electrical ports ⇔ KCL.
- $\blacktriangleright \quad \text{Mechanical ports} \Leftrightarrow \text{KFL.}$
- **New expression for kinetic energy, invariant under UM.**
- Terminals are for interconnection,

ports are for energy transfer.

Copies of the lecture frames will be available from/at

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