

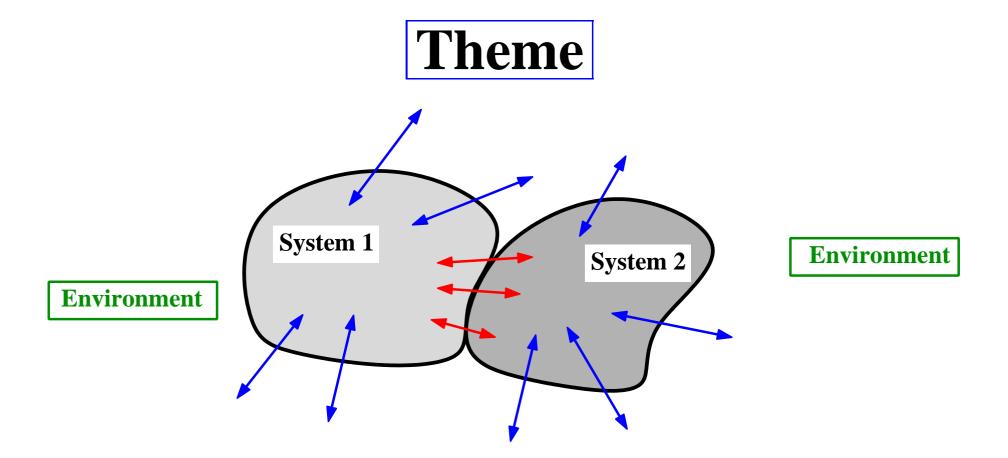




TERMINALS and PORTS

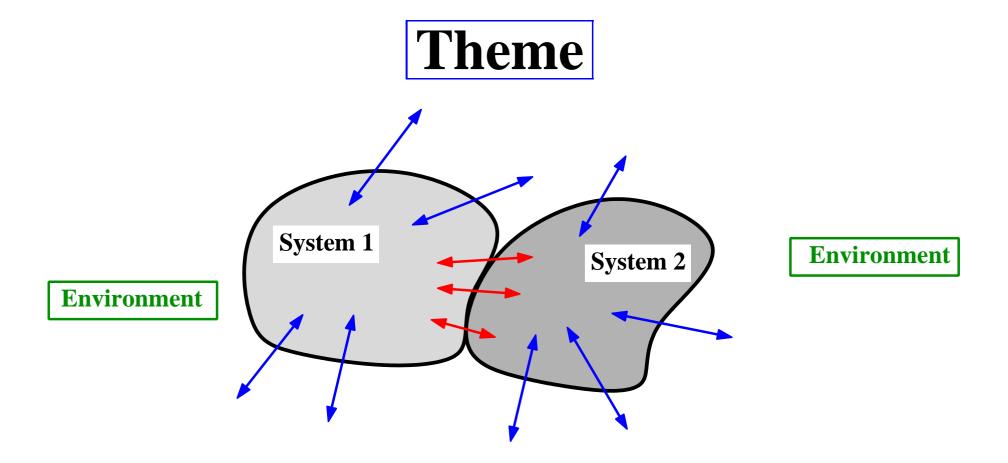
JAN C. WILLEMS K.U. Leuven, Belgium

Back to Basics colloquium Universidade do Porto, October 27, 2010



How does energy flow from the environment into a system?

How is energy transferred between systems?

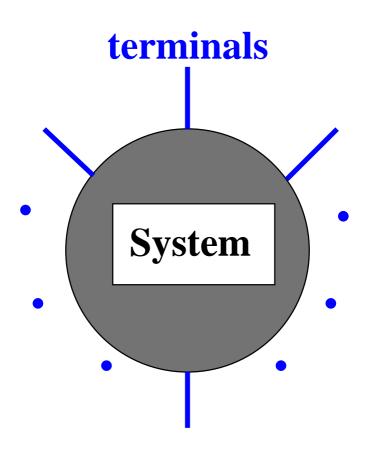


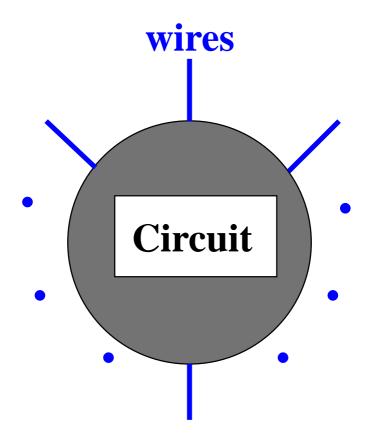
How does energy flow from the environment into a system?

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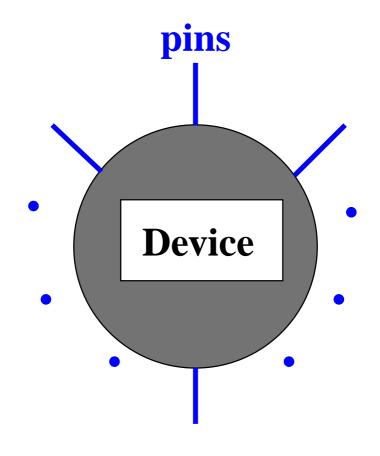
Today: <u>electrical circuits</u> (& mechanical systems).

Systems with terminals

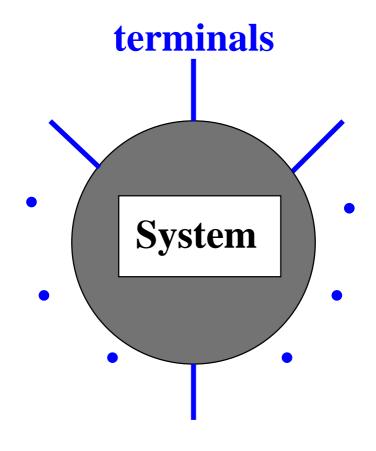




For example, an electrical circuit with wires,



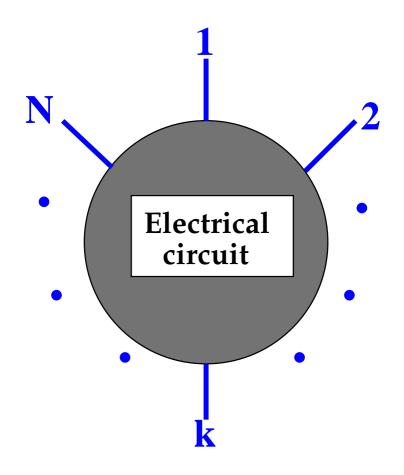
For example, an electrical circuit with wires, a mechanical device with pins,



For example, an electrical circuit with wires, a mechanical device with pins, hydraulics with pipes, heat exchange with ducts, etc.

Interaction variables

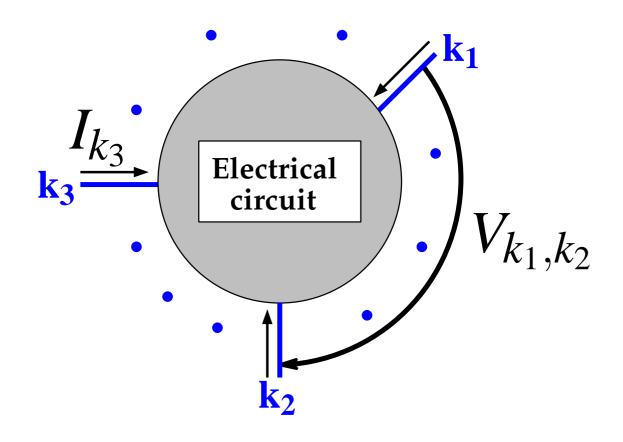
Electrical circuits



Describe electrical interaction with environment!!

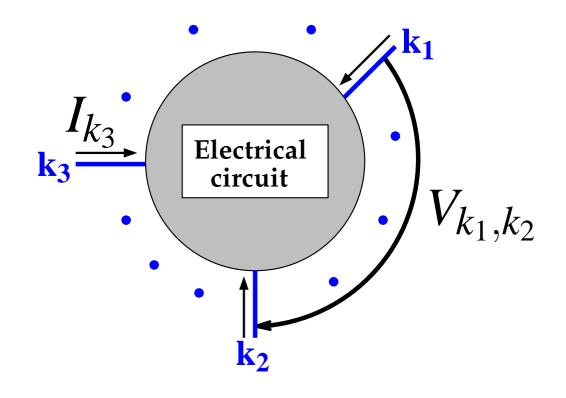
What are the interaction variables?

Currents and voltages



interaction variables: currents in & voltages across.

Measurable by ammeters and voltmeters.



$$ightharpoonup I = egin{bmatrix} I_1 \ I_2 \ \vdots \ I_N \end{bmatrix}, \quad V = egin{bmatrix} V_{1,1} & V_{1,2} & \cdots & V_{1,N} \ V_{2,1} & V_{2,2} & \cdots & V_{2,N} \ \vdots & \vdots & \ddots & \vdots \ V_{N,1} & V_{N,2} & \cdots & V_{N,N} \end{bmatrix}.$$

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$$ightarrow \Sigma_{IV} = \left(\mathbb{R}, \mathbb{R}^N imes \mathbb{R}^{N imes N}, \mathscr{B}_{IV}
ight), \quad \mathscr{B}_{IV} \subseteq \left(\mathbb{R}^N imes \mathbb{R}^{N imes N}\right)^{\mathbb{R}}.$$
 $(I, V) \in \mathscr{B}_{IV} ext{ means}$

$$ig(I_1,I_2,\ldots,I_k,\ldots,I_N,V_{1,1},V_{1,2},\ldots,V_{k_1,k_2},\ldots,V_{N,N}ig):\mathbb{R} o\mathbb{R}^N imes\mathbb{R}^{N imes N}$$

is compatible with circuit architecture and element values.

Exactly the trajectories $(I,V) \in \mathcal{B}_{IV}$ can conceivably occur.

$$ightarrow I = egin{bmatrix} I_1 \ I_2 \ \vdots \ I_N \end{bmatrix}, \quad V = egin{bmatrix} V_{1,1} & V_{1,2} & \cdots & V_{1,N} \ V_{2,1} & V_{2,2} & \cdots & V_{2,N} \ \vdots & \vdots & \ddots & \vdots \ V_{N,1} & V_{N,2} & \cdots & V_{N,N} \end{bmatrix}.$$

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ight)^{\mathbb{R}}.$$

'Behavioral approach'

 \Leftrightarrow a dynamical system = a set of trajectories.

KVL

Kirchhoff voltage law (KVL):

$$\llbracket (I,V) \in \mathscr{B}_{IV}
rbracket$$

$$\Rightarrow [V_{k_1,k_2} + V_{k_2,k_3} + V_{k_3,k_4} + \dots + V_{k_{n-1},k_n} + V_{k_n,k_1} = 0]$$

for all
$$k_1, k_2, \ldots, k_n \in \{1, 2, \ldots, N\}$$
.

KVL

Kirchhoff voltage law (KVL):

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for all $k_1, k_2, \ldots, k_n \in \{1, 2, \ldots, N\}$.

KVL
$$\Leftrightarrow$$
 $V_{k_1,k_2} + V_{k_2,k_3} + V_{k_3,k_1} = 0$

 $\forall k_1, k_2, k_3 \in \{1, 2, \dots, N\}.$

$$\Rightarrow V_{k_1,k_2} = -V_{k_2,k_1} \quad \forall k_1,k_2 \in \{1,2,\ldots,N\}.$$

Potentials

Thm: $V: \mathbb{R} \to \mathbb{R}^{N \times N}$ satisfies KVL \Leftrightarrow

$$\exists \ P = egin{bmatrix} P_1 \ P_2 \ dots \ P_N \end{bmatrix} : \mathbb{R} o \mathbb{R}^N ext{ such that } V_{k_1,k_2} = P_{k_1} - P_{k_2}.$$

Potentials

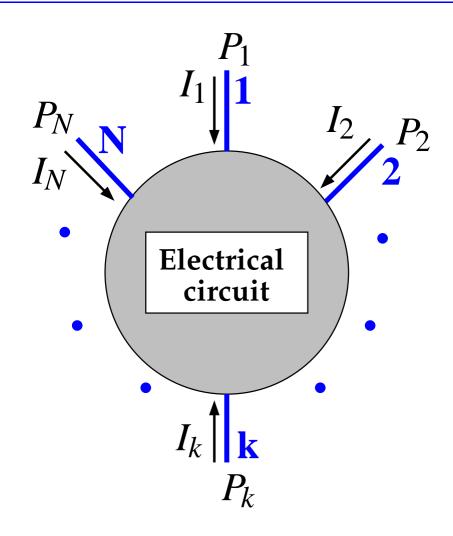
Thm: $V: \mathbb{R} \to \mathbb{R}^{N \times N}$ satisfies KVL \Leftrightarrow

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$$P$$
 'potential' $\Rightarrow egin{bmatrix} P_1 + \alpha \\ P_2 + \alpha \\ \vdots \\ P_N + \alpha \end{bmatrix}$ potential $\forall \ \alpha : \mathbb{R} \to \mathbb{R}$.

Potentials 'unobservable' from currents & voltages.

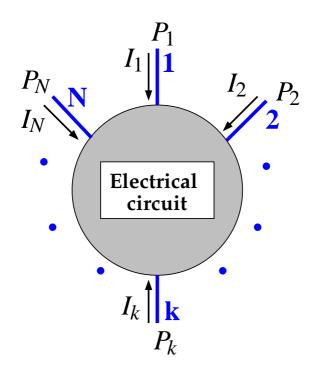
Currents and potentials



 $KVL \Rightarrow$ at each terminal: a current and a potential

$$ightarrow \Sigma_{IP} = \left(\mathbb{R}, \mathbb{R}^N imes \mathbb{R}^N, \mathscr{B}_{IP}
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– p. 11/53



At each terminal: a current and a potential

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Early sources:

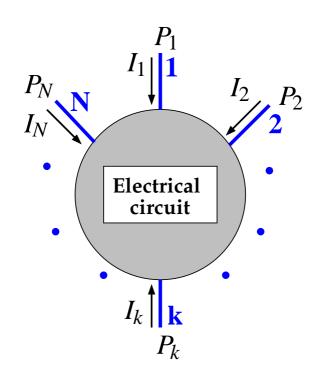


Brockway McMillan



Robert Newcomb

KVL for potentials



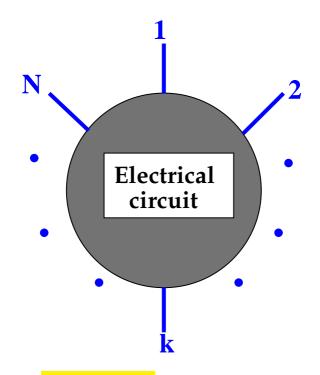
Kirchhoff voltage law (KVL):

$$[[(I_1,I_2,\ldots,I_N,P_1,P_2,\ldots,P_N)\in\mathscr{B}_{IP} \text{ and } \alpha:\mathbb{R}\to\mathbb{R}]]$$

$$\Rightarrow [[(I_1,I_2,\ldots,I_N,P_1+\alpha,P_2+\alpha,\ldots,P_N+\alpha)\in\mathscr{B}_{IP}]].$$

Only $P_{k_1} - P_{k_2}$ appears in the behavioral equations.

KCL



Kirchhoff current law (KCL):

$$[[(I_1, I_2, \dots, I_N, V_{1,1}, V_{1,2}, \dots, V_{k_1, k_2}, \dots, V_{N,N}) \in \mathscr{B}_{IV}]]$$

$$\Rightarrow \llbracket I_1 + I_2 + \cdots + I_N = 0 \rrbracket.$$

Assuming KVL, (KCL):

$$[[(I_1, I_2, \ldots, I_N, P_1, P_2, \ldots, P_N) \in \mathscr{B}_{IP}] \Rightarrow [I_1 + I_2 + \cdots + I_N = 0] .$$

Modeling problem

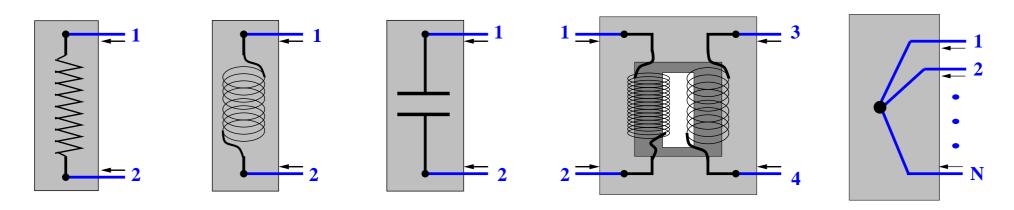
Given an electrical circuit, specify the current/voltage behavior

$$\mathscr{B}_{IV} \subseteq \left(\mathbb{R}^N \times \mathbb{R}^{N \times N}\right)^{\mathbb{R}}$$

or, assuming KVL, the current/potential behavior

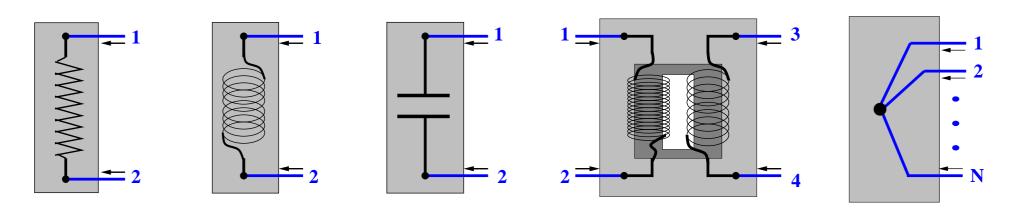
$$\mathscr{B}_{IP}\subseteq \left(\mathbb{R}^N imes\mathbb{R}^N\right)^{\mathbb{R}}.$$

Standard elements



transistors, gyrators, current sources, voltage sources, OPAMPs, ...

Standard elements



transistors, gyrators, current sources, voltage sources, OPAMPs, ...

resistor: $P_1 - P_2 = RI_1, I_1 + I_2 = 0,$

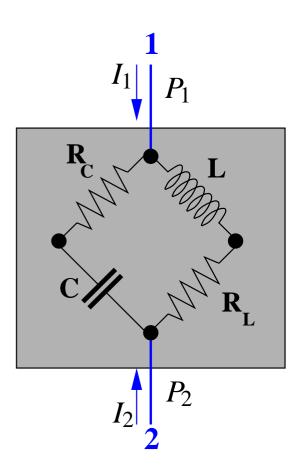
inductor: $P_1 - P_2 = L \frac{d}{dt} I_1, \quad I_1 + I_2 = 0,$

capacitor: $C \frac{d}{dt}(P_1 - P_2) = I_1, I_1 + I_2 = 0,$

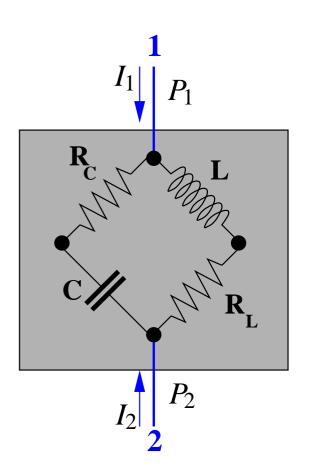
trafo: $P_3 - P_4 = n(P_1 - P_2), I_1 = -nI_3, I_1 + I_2 = 0, I_3 + I_4 = 0,$

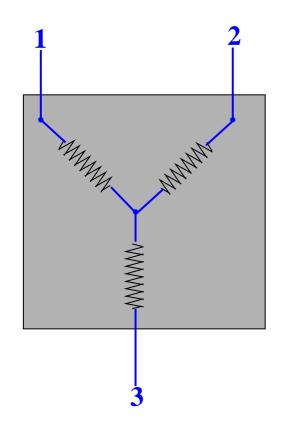
connector: $I_1 + I_2 + \cdots + I_N = 0$, $P_1 = P_2 = \cdots = P_N$.

Examples

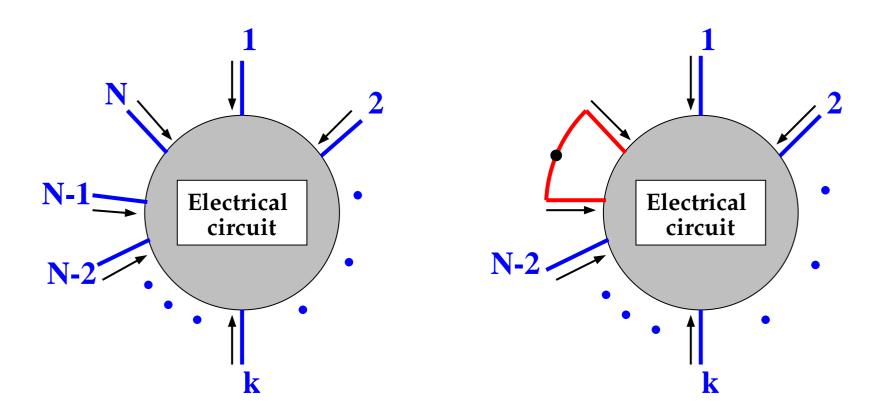


Examples





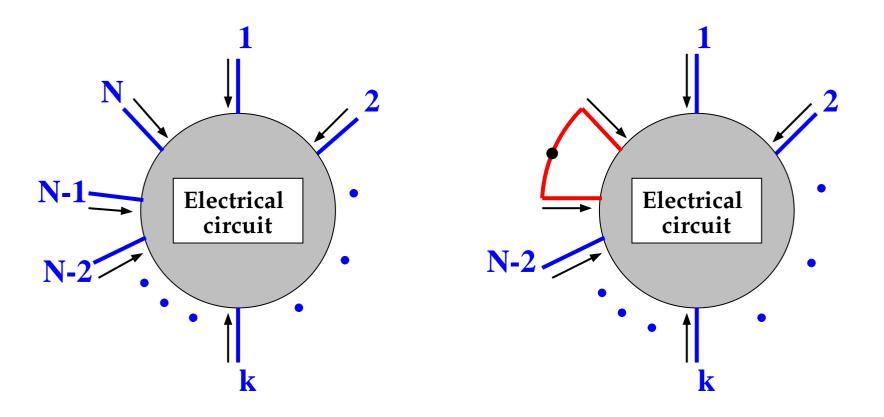
Interconnection



Imposes, in addition to behavioral equations,

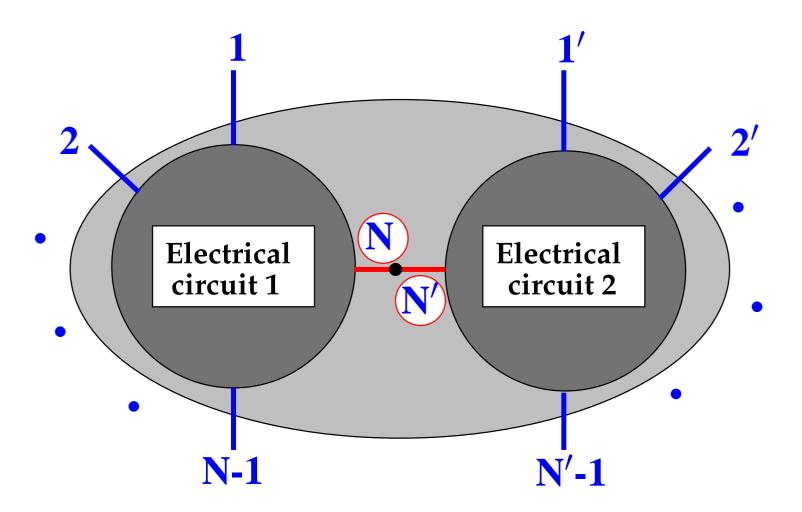
$$V_{N-1,k} = V_{N,k}$$
 $k = 1, 2, ..., N$ and $I_{N-1} + I_N = 0$.

 $\sim N-2$ terminals. Preserves KVL and KCL.



Imposes, in addition to behavioral equations, assuming KVL,

$$P_{N-1} = P_N$$
 and $I_{N-1} + I_N = 0$.



Energy Transfer

Energy

Energy

:= physical quantity transformable into heat.





Energy

Energy

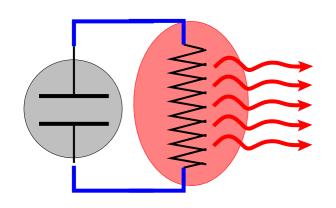
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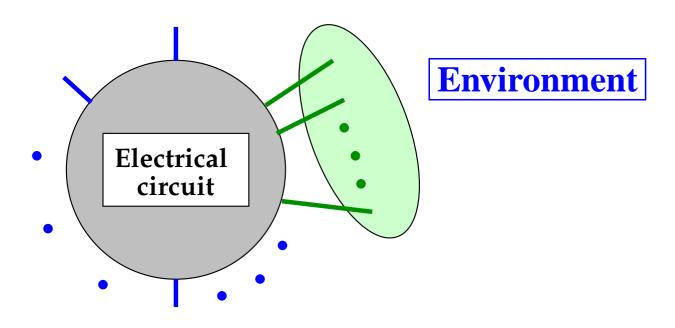
For example, capacitor \mapsto resistor \mapsto heat.

Energy on capacitor =
$$\frac{1}{2}CV^2$$



Electrical ports

Energy transfer

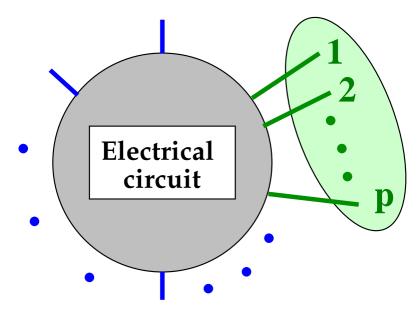


Monitor the current/potential on a set of terminals.

Can we speak about the energy transferred from the environment to the circuit along these terminals?

Ports

Assume KVL.



Terminals $\{1, 2, \dots, p\}$ form a **port** : \Leftrightarrow

$$[[(I_1,\ldots,I_p,I_{p+1},\ldots,I_N,P_1,\ldots,P_p,P_{p+1},\ldots,P_N) \in \mathscr{B}_{IP}]]$$

$$\Rightarrow [I_1+I_2+\cdots+I_p=0]. \quad \text{`port KCL'}$$

 $KCL \Leftrightarrow all terminals together form a port.$

Ports Electrical circuit

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

power in =
$$P_1(t)I_1(t) + P_2(t)I_2(t) + \dots + P_p(t)I_p(t)$$

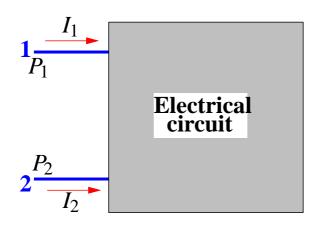
energy in = $\int_{t_1}^{t_2} [P_1(t)I_1(t) + P_2(t)I_2(t) + \dots + P_p(t)I_p(t)] dt$

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

Examples

2-terminal 1-port devices:

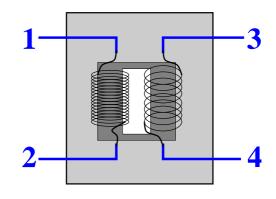
resistors, inductors, capacitors, memristors, etc., any 2-terminal circuit composed of these.



KCL
$$\Rightarrow$$
 a port $(I_1 = -I_2)$.

Example

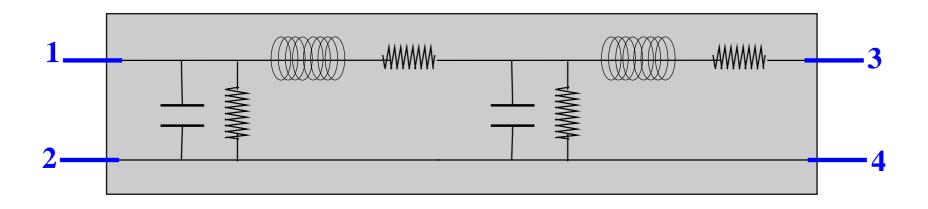
2-port: a transformer.



$$P_3 - P_4 = n(P_1 - P_2), I_1 = -nI_3, I_1 + I_2 = 0, I_3 + I_4 = 0.$$

 $\{1,2\}$ and $\{3,4\}$ form ports.

Examples

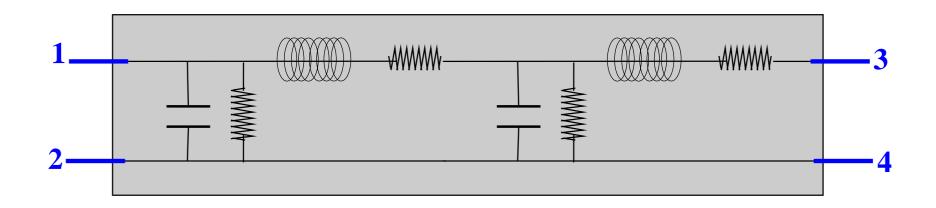


Terminals $\{1,2,3,4\}$ form a port. $\{1,2\}$ and $\{3,4\}$ do not.

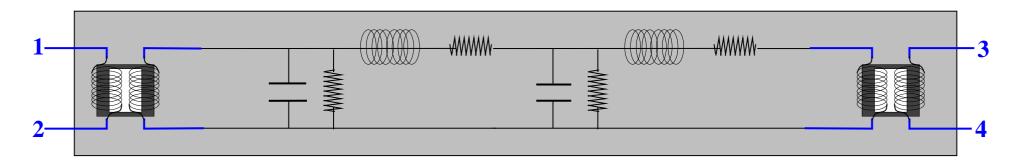
We cannot speak about

the energy transferred from terminals $\{1,2\}$ to $\{3,4\}$.

Examples

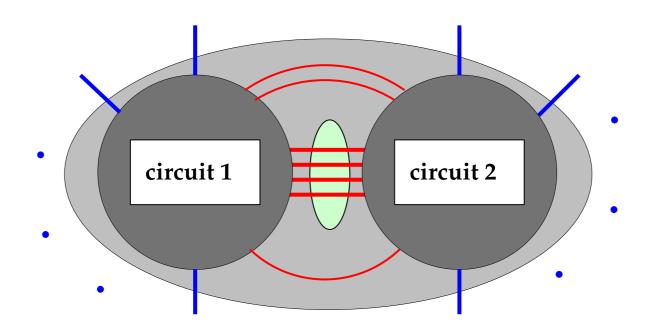


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Terminals $\{1,2\}$ and $\{3,4\}$ form ports.

Energy transfer between circuits

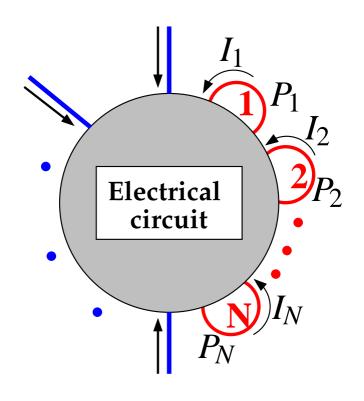


Assume that we monitor the current/potential on a set of terminals between circuits or within a circuit.

Can we speak about

the energy transferred along these terminals?

Internal ports



Terminals $\{1, 2, ..., N\}$ form an internal port : \Leftrightarrow

$$[[(I_1, I_2, \dots, I_N, P_1, P_2, \dots, P_N) \in \mathcal{B}_{IP}]]$$

$$\Rightarrow [I_1 + I_2 + \dots + I_N = 0]. \quad \text{`internal port-KCL'}$$

Power and energy

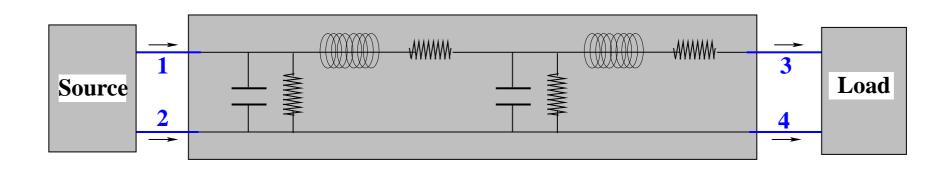
Flow through the terminals *from one side to the other* in the direction of the arrows:

power =
$$I_1(t)P_1(t) + I_2(t)P_2(t) + \dots + I_N(t)P_N(t)$$

energy =
$$\int_{t_1}^{t_2} [I_1(t)P_1(t) + I_2(t)P_2(t) + \dots + I_N(t)P_N(t)] dt$$

This physical interpretation of power and energy is valid only if the terminals form an internal port.

Example



The source and the load are 2-terminal 1-ports

 \Rightarrow terminals $\{1,2\}$ and $\{3,4\}$ form internal ports.

Therefore, we can speak of

the energy transferred from the source to the load.

Energy is NOT an 'extensive' quantity

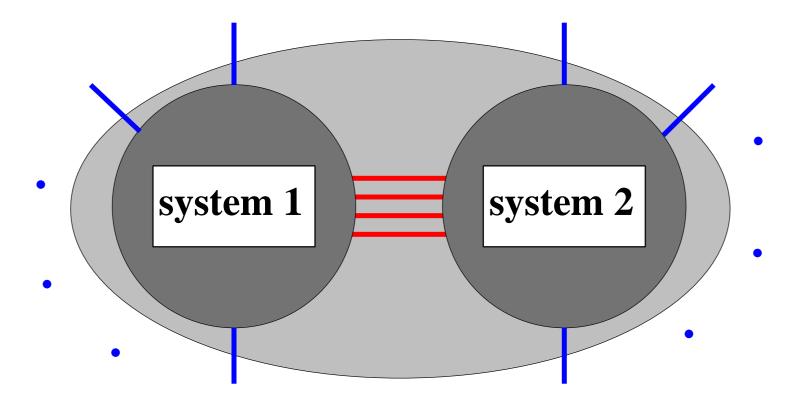
Interconnection versus energy transfer

Terminals are for interconnection.

Ports are for energy transfer.

A 'port' is a set of terminals with a special property (Kirchhoff's port current law).

Energy transfer



One cannot speak about

"the energy transferred from system 1 to system 2" or "from the environment to system 1", unless the relevant terminals form a port.

Are ports common?

Thm: Consider an electrical circuit consisting of an interconnection of (linear passive) R's, L's, and C's.

Assume that every pair of terminals of the circuit graph is connected.

Then

the only port is the one consisting of all the terminals.

Port KVL

$$\llbracket (I_1,\ldots,I_p,I_{p+1},\ldots,I_N,P_1,\ldots,P_p,P_{p+1},\ldots,P_N,)\in\mathscr{B}_{IP},\alpha:\mathbb{R}\to\mathbb{R}\rrbracket$$

$$\Rightarrow \ \llbracket \ (I_1,\ldots,I_p,I_{p+1},\ldots,I_N,P_1+lpha,\ldots,P_p+lpha,P_{p+1},\ldots,P_N,)\in\mathscr{B}_{IP}
rbracket.$$

'port KVL'

Only
$$P_k - P_\ell$$
 for $k, \ell = 1, 2, \dots, p$ and

$$P_{k'} - P_{\ell'}$$
 for $k', \ell' = p + 1, p + 2, \dots, N$

enter behavioral equations.

Port KVL

$$\llbracket (I_1,\ldots,I_p,I_{p+1},\ldots,I_N,P_1,\ldots,P_p,P_{p+1},\ldots,P_N,)\in\mathscr{B}_{IP},\alpha:\mathbb{R}\to\mathbb{R}\rrbracket$$

$$\Rightarrow$$
 $\llbracket (I_1,\ldots,I_p,I_{p+1},\ldots,I_N,P_1+lpha,\ldots,P_p+lpha,P_{p+1},\ldots,P_N,)\in\mathscr{B}_{IP}
rbracket$.

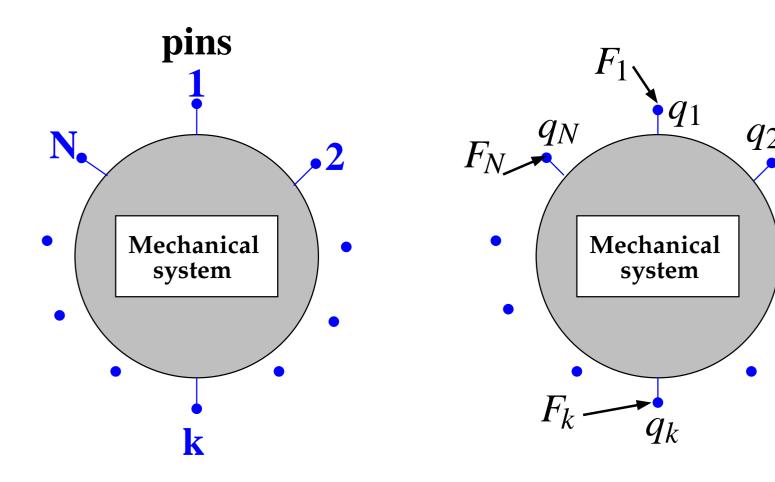
'port KVL'

For linear passive controllable circuits, there holds

port KVL \Leftrightarrow port KCL.

Mechanical systems

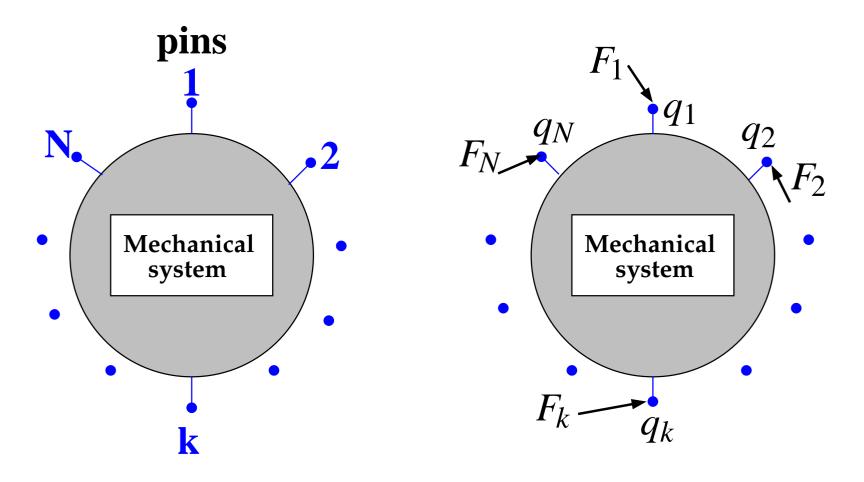
The behavior



At each terminal: a position and a force.

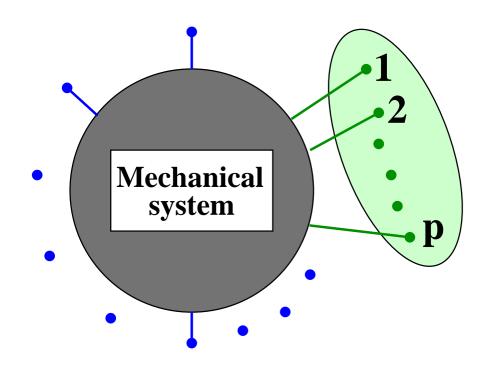
$$\rightsquigarrow (q,F) \in \mathscr{B}_{qF}$$
.

The behavior



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

Mechanical ports



Terminals $\{1,2,\ldots,p\}$ form a (mechanical) port : \Leftrightarrow

$$(q_1,...,q_p,q_{p+1},...,q_N,F_1,...,F_p,F_{p+1},...,F_N) \in \mathscr{B}_{qF},$$

$$\Rightarrow F_1 + F_2 + \cdots + F_p = 0.$$
 'port KFL'

Power and energy

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

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

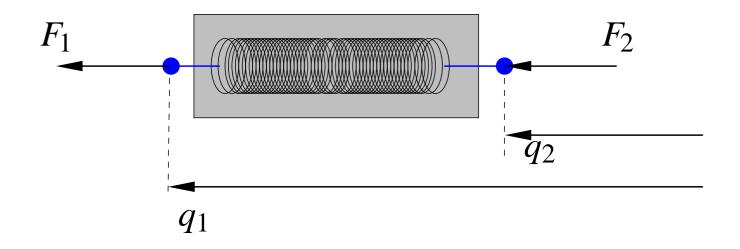
energy in
$$=$$

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

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

Examples

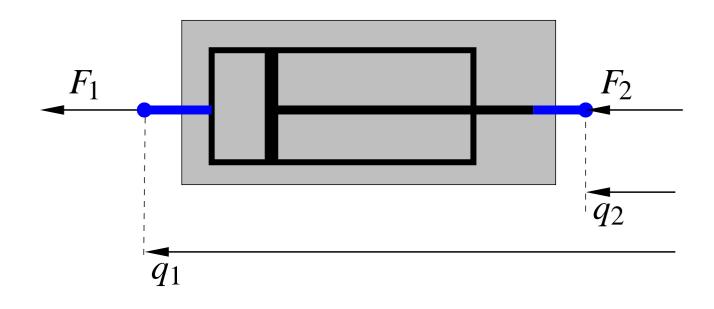
Spring



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

Damper

Examples

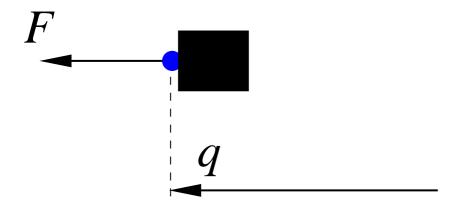


$$F_1 + F_2 = 0$$
, $D\frac{d}{dt}(q_1 - q_2) = F_1$, a port.

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

Examples

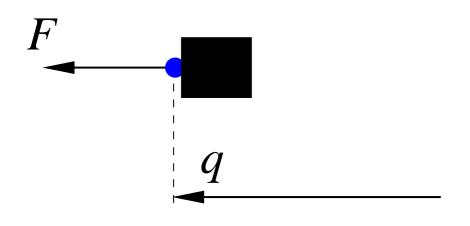
Mass



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

Not a port!!!

Back to the mass

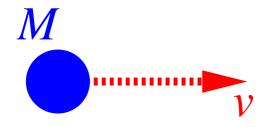


$$M\frac{d^2}{dt^2}q = F \implies \frac{d}{dt}\frac{1}{2}M||\frac{d}{dt}q||^2 = F^{\top}\frac{d}{dt}q$$

Since $F^{\top} \frac{d}{dt} q$ is not power,

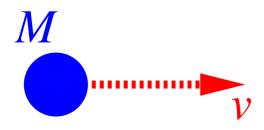
is $\frac{1}{2}M||\frac{d}{dt}q||^2$ not stored (kinetic, motion) energy ???

Kinetic energy



What is the kinetic energy?

Kinetic energy



What is the kinetic energy?

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

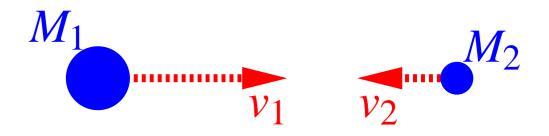


Willem 's Gravesande 1688–1742



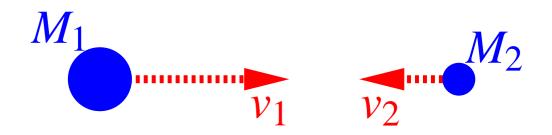
Émilie du Châtelet 1706–1749

Not invariant under uniform motion.



What is the motion energy?

What quantity is transformable into heat?



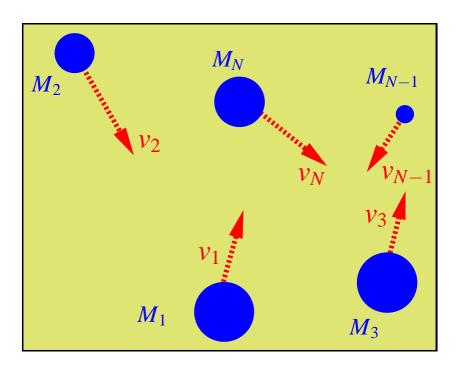
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$$\mathcal{E}_{\mathbf{motion}} = \frac{1}{2} \frac{M_1 M_2}{M_1 + M_2} ||v_1 - v_2||^2$$

Invariant under uniform motion.

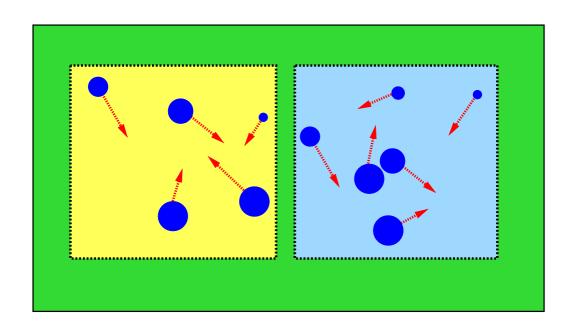
Generalization to N masses.



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

$$\mathbf{KFL} \Rightarrow \frac{d}{dt} \mathscr{E}_{\mathbf{motion}} = \sum_{i \in \{1,2,\dots,N\}} F_i^{\top} v_i.$$

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



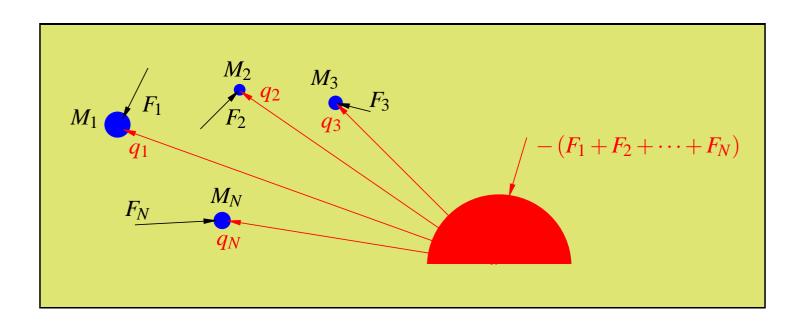
Total motion energy \neq sum of the parts.

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

Distinct from the classical expression of the kinetic energy,

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

Reconciliation: $M_{N+1} = \infty, F_{N+1} = -(F_1 + F_2 + \cdots + F_N),$



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

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

- p. 50/5

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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- **▶** Mechanical ports :⇔ port KFL.
- New expression for motion energy, invariant under UM.

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- Energy transfer happens via ports, hence it involves action at a distance.
- Interconnection is 'local', power and energy transfer involve 'action at a distance'.
- **Electrical ports** :⇔ port KCL.
- Mechanical ports :⇔ port KFL.
- New expression for motion energy, invariant under UM.
- Terminals are for interconnection,

ports are for energy transfer.

Reference: IEEE Circuits and Systems Magazine, Dec. 2010.

Copies of the lecture frames will be available from/at

http://www.esat.kuleuven.be/~jwillems

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