



MODELING, INTERCONNECTION

and ENERGY FLOW

for DYNAMICAL SYSTEMS

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How are **open** systems formalized?

How are systems interconnected ?

How is **energy transferred** between systems?

We deal with very simple examples, mainly electrical circuits.

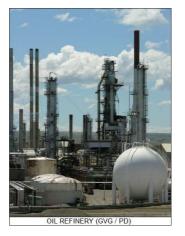
Expect a kind of 'Back to Basics' lecture.

SYSTEMS







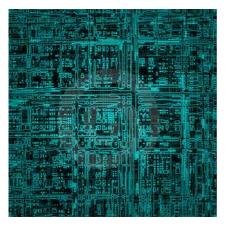








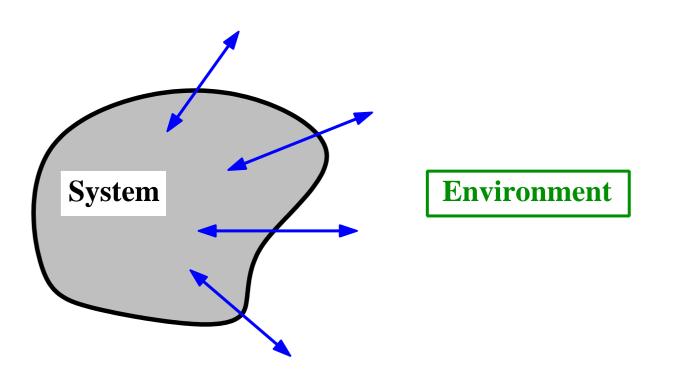






- Open
- Interconnected
- Modular

Open systems

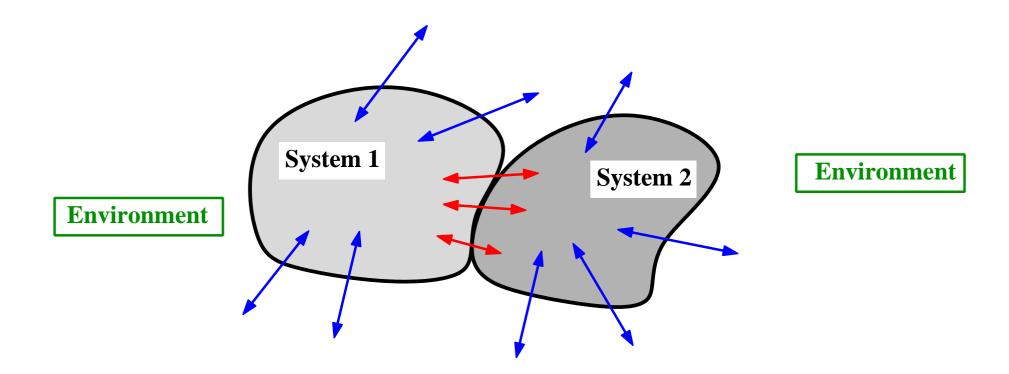


Systems are 'open', they interact with their environment.

How are such systems formalized?

How is energy transferred from the environment to a system?

Interacting systems



Interconnected systems interact.

How is this interaction formalized?

How is energy transferred between systems?



The ever-increasing computing power allows to model complex interconnected systems accurately by

tearing, zooming, and linking.

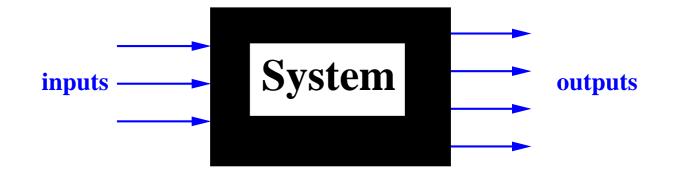
 \rightsquigarrow Simulation, model based design, ...

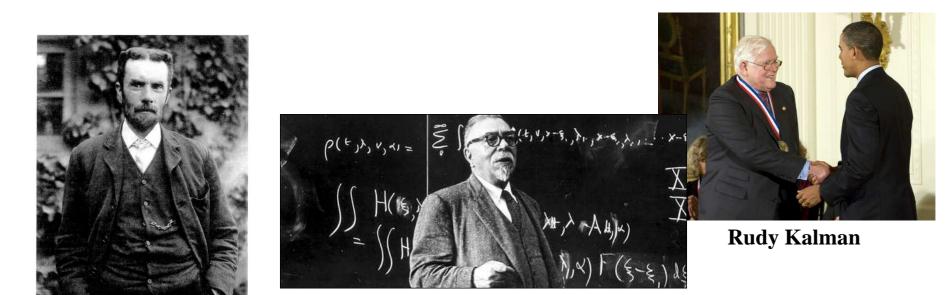
Requires the right mathematical concepts

- ▶ for 'dynamical system'
- ► for *'interconnection'*
- for 'interconnection architecture'

CLASSICAL VIEW

Input/output systems

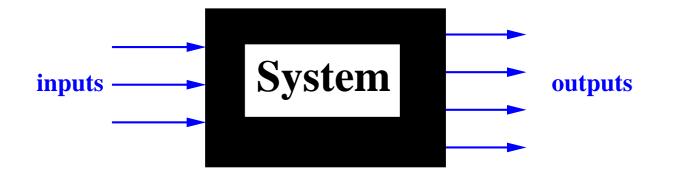




Norbert Wiener

Oliver Heaviside

Input/output systems



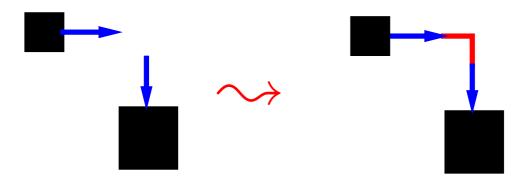
Input/output thinking is *inappropriate* for describing the functioning of open physical systems.

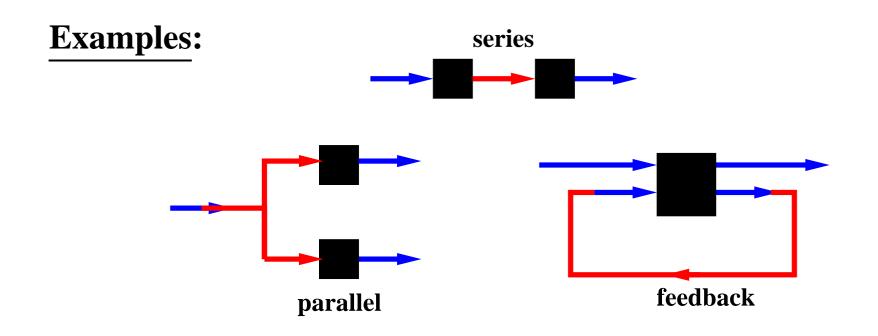
A physical system is not a signal processor.

Better concept: a behavior.

Interconnection

Interconnection as output-to-input assignment.





Interconnection

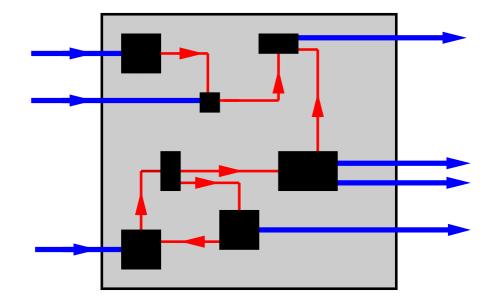


Output-to-input assignment is *inappropriate* for describing the interconnection of physical systems.

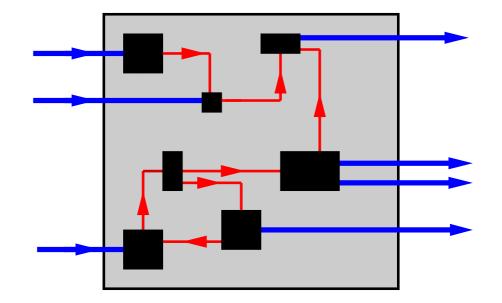
A physical system is not a signal processor.

Better concept: variable sharing

Signal flow graphs



Signal flow graphs



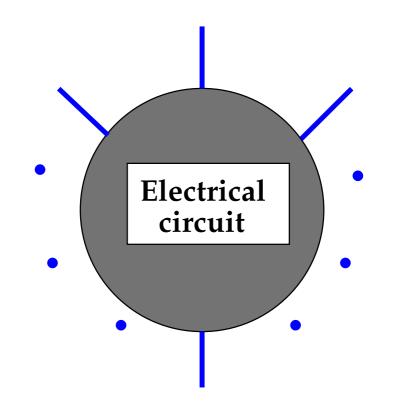
Signal flow graphs are *inappropriate* for describing the interaction architecture of physical systems.

A physical system is not a signal processor.

Better concept: a graph with leaves.

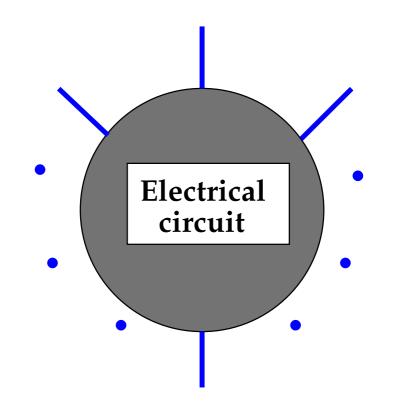
Terminal behavior

A circuit with external terminals



Describe the dynamic terminal behavior!

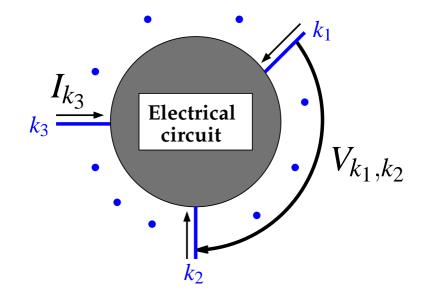
A circuit with external terminals



Describe the dynamic terminal behavior!

What are the interaction variables?

Currents and voltages



Interaction variables: currents in & voltages across.

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

Currents and voltages

Interaction variables: currents in & voltages across.

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

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

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

is compatible with circuit architecture and element values.

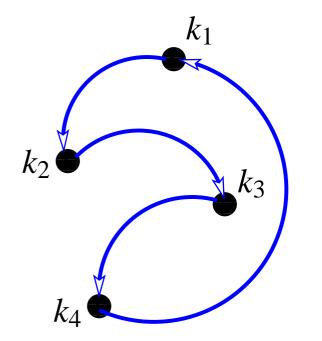
The trajectories $(I, V) \in \mathscr{B}_{IV}$ are those that can conceivably occur.



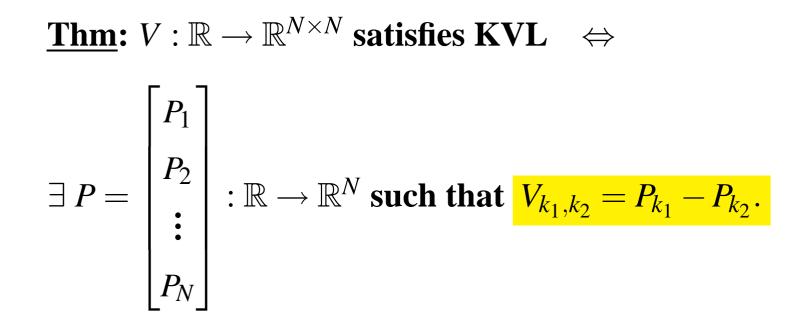
Kirchhoff voltage law:

$$\llbracket (I,V) \in \mathscr{B}_{IV} \rrbracket \implies \llbracket V_{k_1,k_2} + V_{k_2,k_3} + \dots + V_{k_{n-1},k_n} + V_{k_n,k_1} = 0$$

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



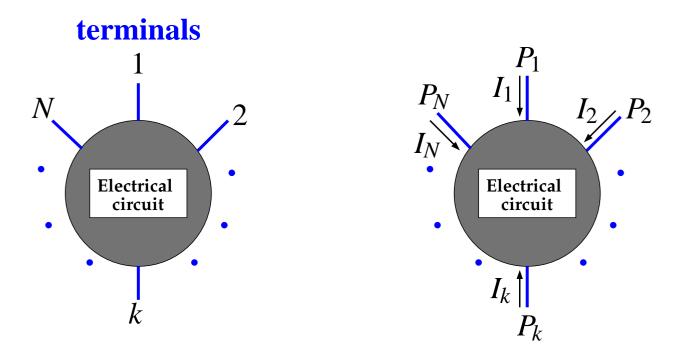
Physically, KVL is evident (No EM fields outside the wires) We henceforth assume it Potentials



Potentials

<u>Thm</u>: $V : \mathbb{R} \to \mathbb{R}^{N \times N}$ satisfies KVL \Leftrightarrow $\exists P = \begin{bmatrix} P_1 \\ P_2 \\ \vdots \\ P_N \end{bmatrix} : \mathbb{R} \to \mathbb{R}^N \text{ such that } V_{k_1,k_2} = P_{k_1} - P_{k_2}.$ $P \text{`potential'} \Rightarrow \begin{bmatrix} P_1 + \alpha \\ P_2 + \alpha \\ \vdots \\ P_N + \alpha \end{bmatrix} \text{ potential } \forall \alpha : \mathbb{R} \to \mathbb{R}.$

Electrical circuit



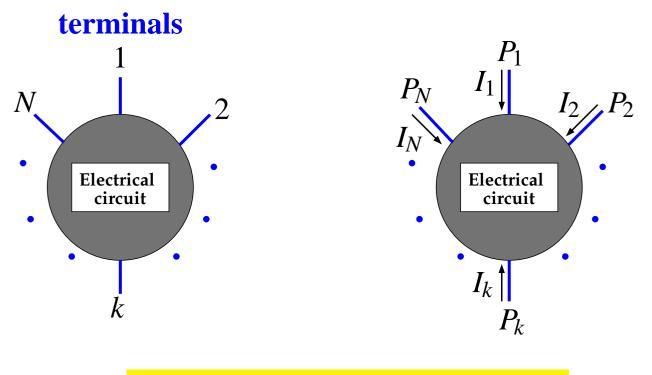
<u>At each terminal:</u>

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

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

 $(I_1, I_2, \ldots, I_N, P_1, P_2, \ldots, P_N) \in \mathscr{B}_{IP}$ means: this current/potential trajectory is compatible with the circuit architecture and its element values.

Electrical circuit



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

Early sources:

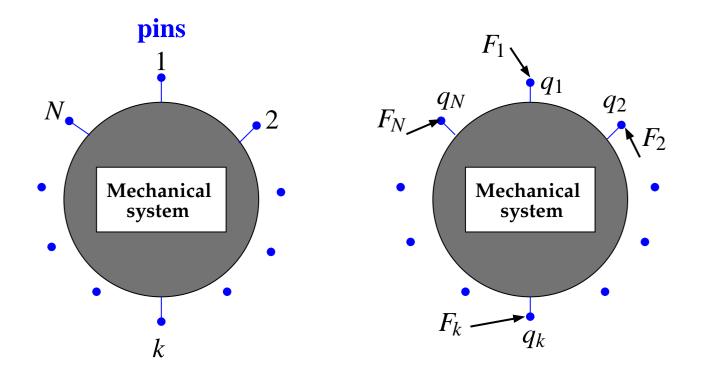


Brockway McMillan



Robert Newcomb

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, loudspeakers, etc.

The BEHAVIORAL APPROACH

The dynamic behavior

<u>Definition</u>: A *dynamical system* : \Leftrightarrow ($\mathbb{T}, \mathbb{W}, \mathscr{B}$), with

- $\mathbb{T} \subseteq \mathbb{R}$ the time set,
- \mathbb{W} the signal space,

 \blacktriangleright $\mathscr{B} \subseteq (\mathbb{W})^{\mathbb{T}}$ the behavior, that is, \mathcal{B} is a family of maps from \mathbb{T} to \mathbb{W} .

 $w: \mathbb{T} \to \mathbb{W} \in \mathscr{B}$ means: the model allows the trajectory w,

 $w: \mathbb{T} \to \mathbb{W} \notin \mathscr{B}$ means: the model forbids the trajectory *w*.

Behavioral models

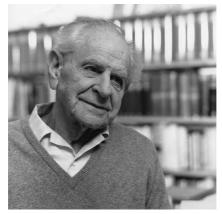
The behavior captures the essence of what a model is.

The behavior is all there is. Equivalence of models, properties of models, symmetries, system identification, etc. must all refer to the behavior. **Behavioral models**

The behavior captures the essence of what a model is.

The behavior is all there is. Equivalence of models, properties of models, symmetries, system identification, etc. must all refer to the behavior.

Every 'good' scientific theory is prohibition: it forbids certain things to happen. The more it forbids, the better it is.



Karl Popper (1902-1994)

The behavior

There has been an extensive development that deals with

system theory, control, system identification, etc.

from this point of view.

System representations

While \mathscr{B} is the basic object of study, it allows many representations. For LTIDSs, we have

- kernels of differential operators, images,
- transfer fs, i/s/o (A, B, C, D), coprime fact.,
- **DAEs**,
- general ODEs with general latent variables,
- etc., etc.

System representations

While \mathscr{B} is the basic object of study, it allows many representations. For LTIDSs, we have

- kernels of differential operators, images,
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- **DAEs**,
- general ODEs with general latent variables,
- etc., etc.

Some representations more convenient than others.

- Concepts: *B* itself.
- Math & intuition : kernels, images, tf f's, (A, B, C, D),
- first principles models: general ODEs with general latent variables, DEAs,
- **numerical algorithms: DAEs, (***A*,*B*,*C*,*D***).**

WHAT NEW DOES THIS BRING?

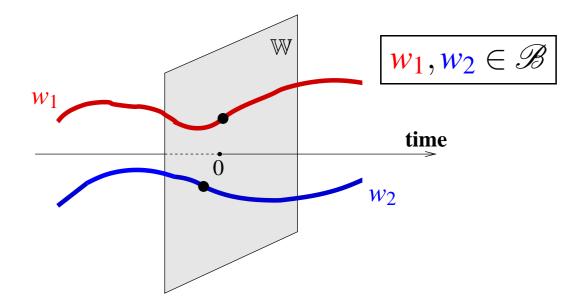
Controllability

The dynamical system $\Sigma = (\mathbb{T}, \mathbb{W}, \mathscr{B})$, with $\mathbb{T} = \mathbb{R}$ or \mathbb{Z} , is said to be controllable : \Leftrightarrow

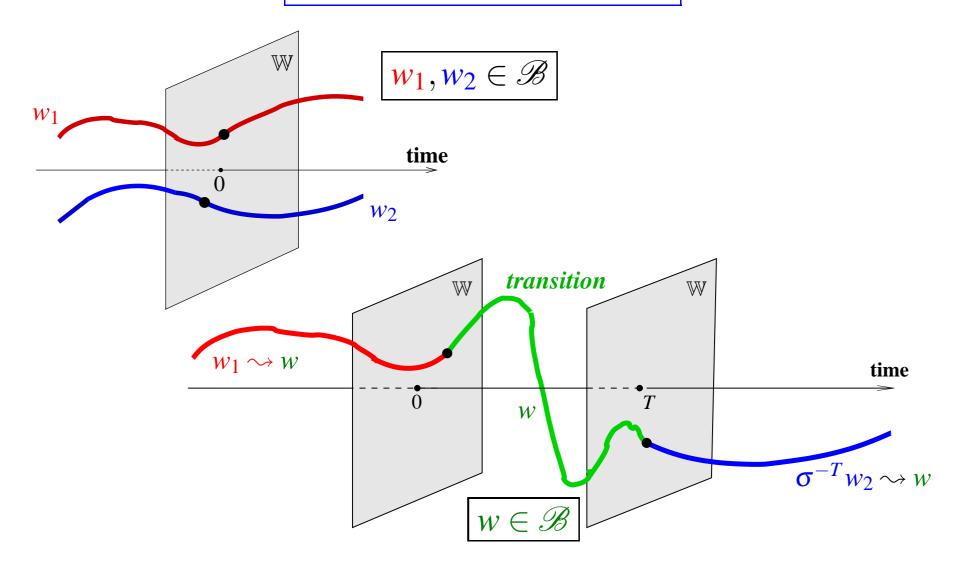
for all $w_1, w_2 \in \mathscr{B}$, there exist $T \in \mathbb{T}, T \ge 0$, and $w \in \mathscr{B}$, such that

$$w(t) = \begin{cases} w_1(t) & \text{for } t < 0, \\ w_2(t-T) & \text{for } t \ge T. \end{cases}$$

Controllability in a picture

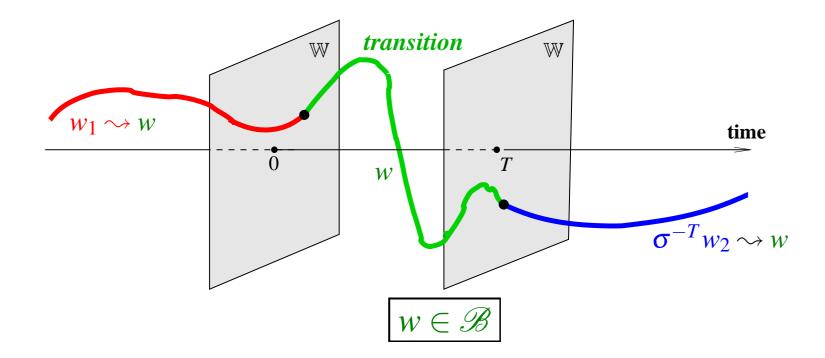


Controllability in a picture



controllability : \Leftrightarrow **concatenability of trajectories after a delay**

Controllability in a picture

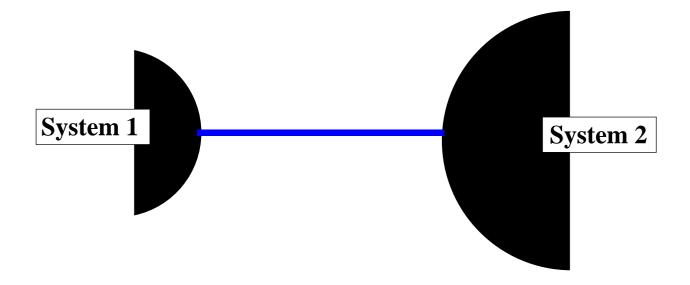


controllability : \Leftrightarrow **concatenability of trajectories after a delay**

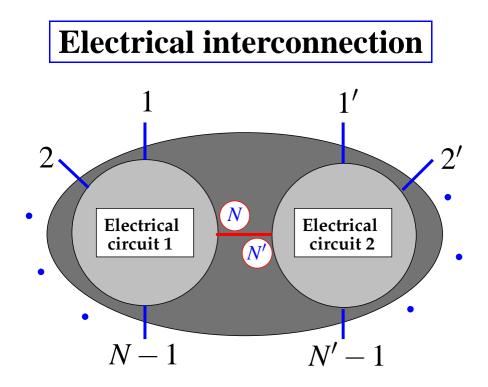
Makes controllability into a genuine, an intrinsic property of a system, rather than merely of a state representation.

INTERCONNECTION

Connection of terminals



By interconnecting, the terminal variables are equated.



$$I_N + I_{N'} = 0 \quad \text{and} \quad P_N = P_{N'}.$$

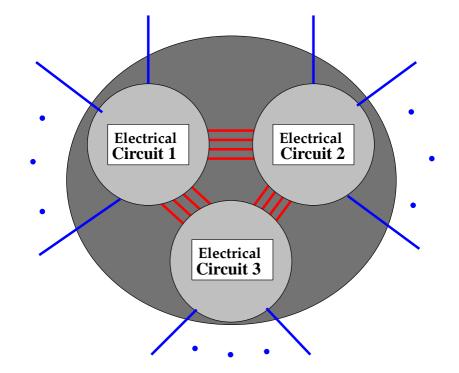
Behavior after interconnection:

$$\mathcal{B}_{1} \sqcap \mathcal{B}_{2}$$

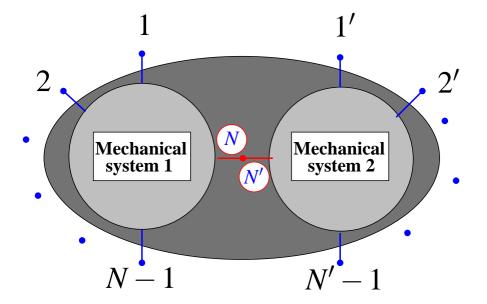
$$:= \{ (I_{1}, \dots, I_{N-1}, I_{1'}, \dots, I_{N'-1}, P_{1}, \dots, P_{N-1}, P_{1'}, \dots, P_{N'-1}) \mid \exists I, P \text{ such that} \\ (I_{1}, \dots, I_{N-1}, I, P_{1}, \dots, P_{N-1}, P) \in \mathcal{B}_{1} \text{ and} \\ (I_{1'}, \dots, I_{N'-1}, -I, P_{1'}, \dots, P_{N'-1}, P) \in \mathcal{B}_{2} \}.$$

Electrical interconnection

\rightsquigarrow more terminals and more circuits connected



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

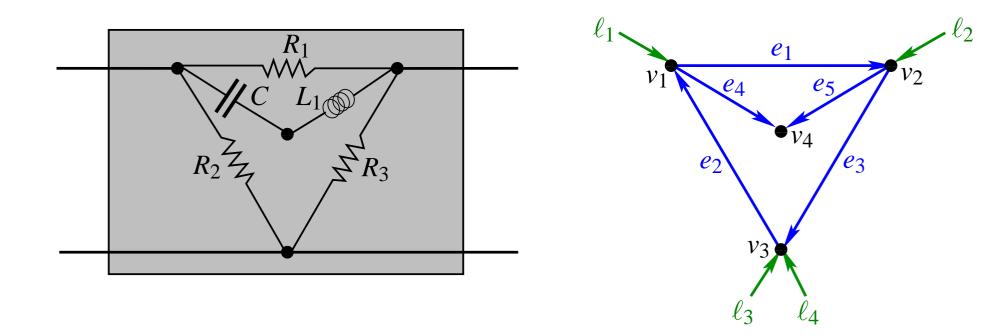
$$V_N = V_{N'}$$
 and $I_N + I_{N'} = 0$,
 $q_N = q_{N'}$ and $F_N + F_{N'} = 0$,
 $T_N = T_{N'}$ and $Q_N + Q_{N'} = 0$,
 $p_N = p_{N'}$ and $f_N + f_{N'} = 0$,

Interconnection means variable sharing.

•

RLC circuits

Circuit architecture



Circuit architecture :=

digraph with leaves $\cong (\mathbb{A}_{\mathbb{E}}, \mathbb{A}_{\mathbb{L}})$

Element specification

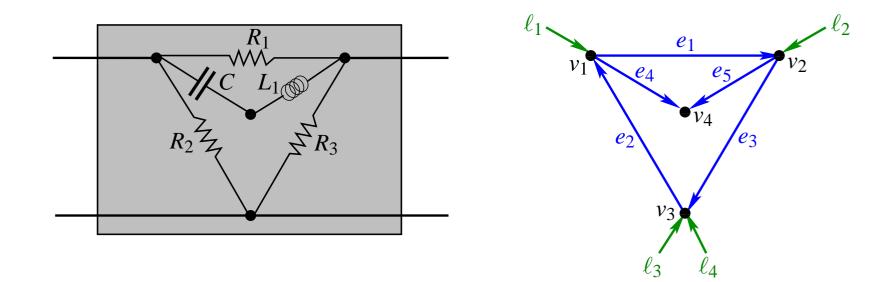
The elements of the circuit (the R's, L's, and C's) correspond to the edges.

 \rightsquigarrow a map that associates with each edge a resistance, an inductance, or a capacitance of a given value.

 \rightsquigarrow

3 $|\mathbb{E}| \times |\mathbb{E}|$ diagonal polynomial matrices $\frac{R, L\xi, C\xi}{R, L\xi, C\xi}$

Element specification



$$R+L\xi = \begin{bmatrix} R_1 & 0 & 0 & 0 & 0 \\ 0 & R_2 & 0 & 0 & 0 \\ 0 & 0 & R_3 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & L_1\xi \end{bmatrix}, \quad C\xi = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & C\xi & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

Circuit equations

Manifest variables:

the leaf currents *I* and the leaf potentials *P*. *Latent variables:*

the edge currents $I_{\mathbb{E}}$ and the vertex potentials $P_{\mathbb{V}}$.

$$I = \begin{bmatrix} I_1 \\ I_2 \\ \vdots \\ I_{|\mathbb{L}|} \end{bmatrix}, P = \begin{bmatrix} P_1 \\ P_2 \\ \vdots \\ P_{|\mathbb{L}|} \end{bmatrix}, I_{\mathbb{E}} = \begin{bmatrix} I_{e_1} \\ I_{e_2} \\ \vdots \\ I_{e_{|\mathbb{E}|}} \end{bmatrix}, P_{\mathbb{V}} = \begin{bmatrix} P_{v_1} \\ P_{v_2} \\ \vdots \\ I_{e_{|\mathbb{V}|}} \end{bmatrix}$$

Circuit equations

Edges \rightarrow constitutive equations:

$$(R+L\frac{d}{dt})I_{\mathbb{E}} = C\frac{d}{dt}A_{\mathbb{E}}^{\top}P_{\mathbb{V}}$$

<u>Vertices</u> \rightsquigarrow KCL:

 $A_{\mathbb{E}}I_{\mathbb{E}} + A_{\mathbb{L}}I = 0$

Leaves \rightsquigarrow potential assignment:

$$\boldsymbol{P} + \boldsymbol{A}_{\mathbb{L}}^{\top} \boldsymbol{P}_{\mathbb{V}} = \boldsymbol{0}$$

Circuit properties



Elimination of $I_{\mathbb{E}}$ **and** $P_{\mathbb{V}} \Rightarrow$

$$F\left(\frac{d}{dt}\right) \begin{bmatrix} I \\ P \end{bmatrix} = 0,$$

$$F \in \mathbb{R}\left[\xi
ight]^{N imes 2N}$$
.

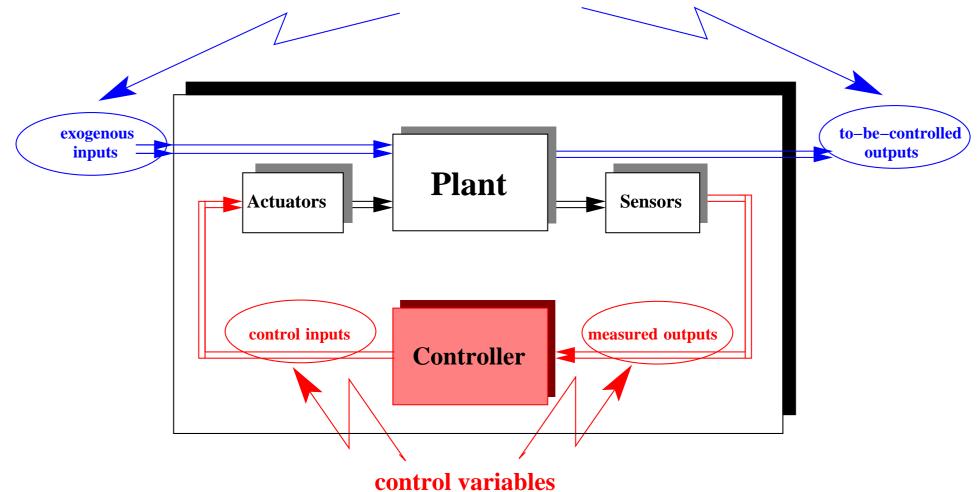
- **KCL and KVL**
- Passivity
- Hybridicity
- Reciprocity



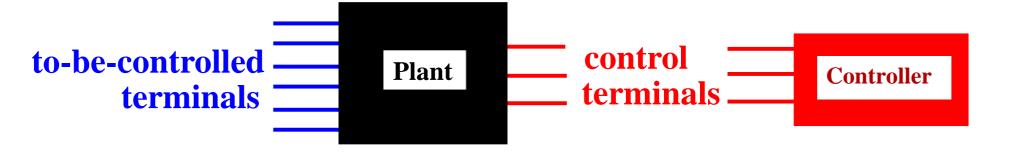
CONTROL as INTERCONNECTION

Feedback control

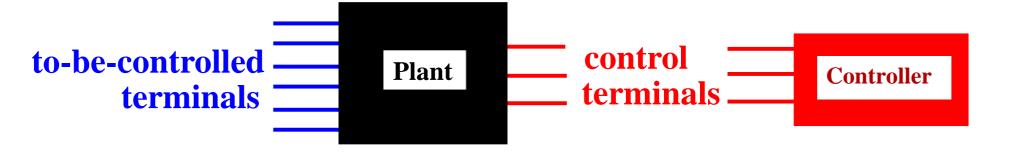




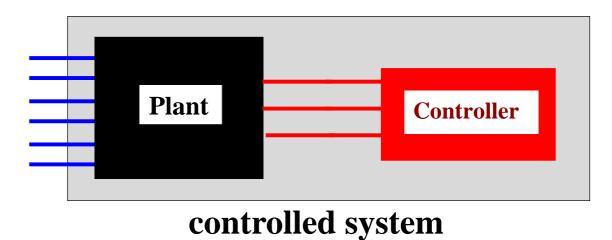
Behavioral control

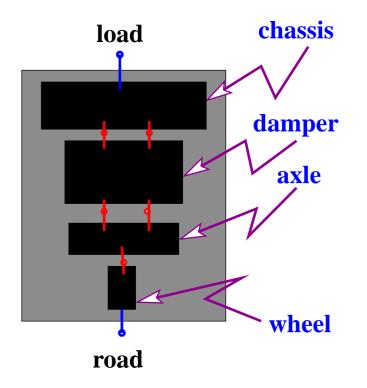


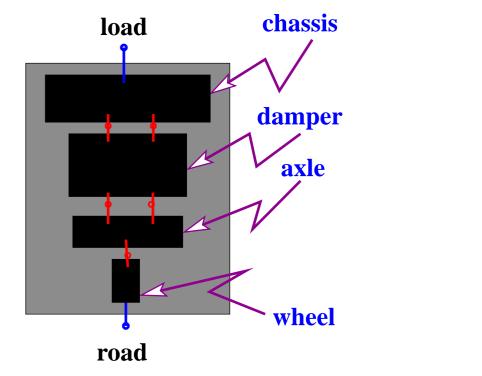
Behavioral control

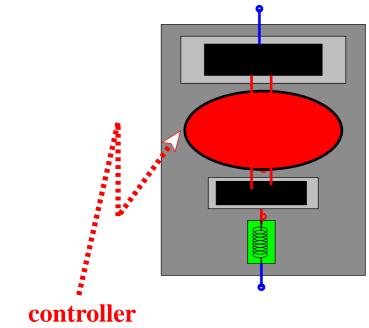


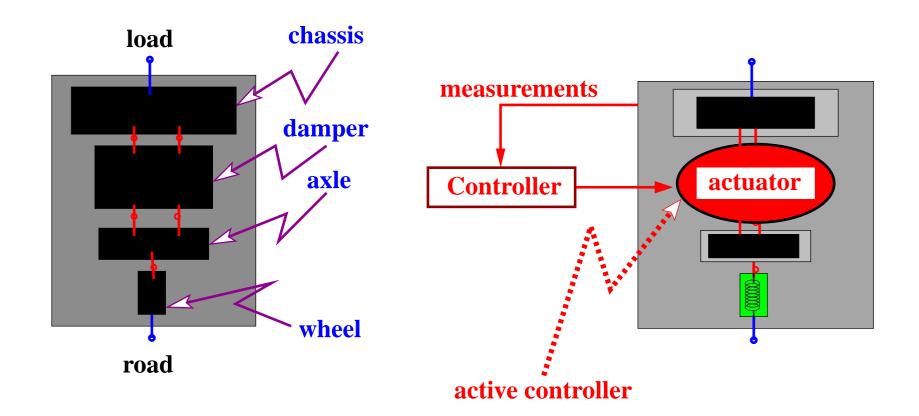
control = interconnection.

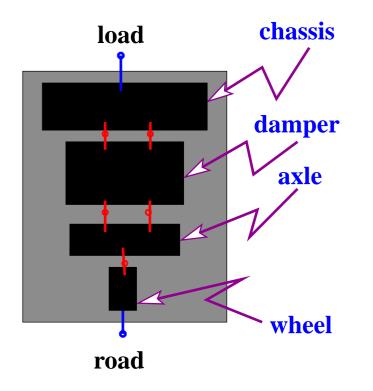


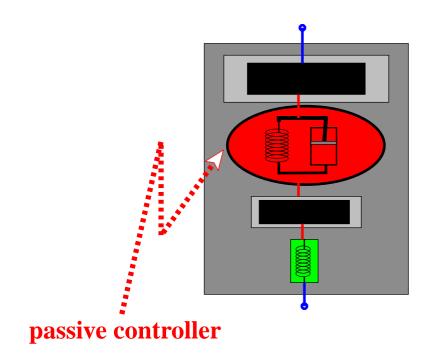






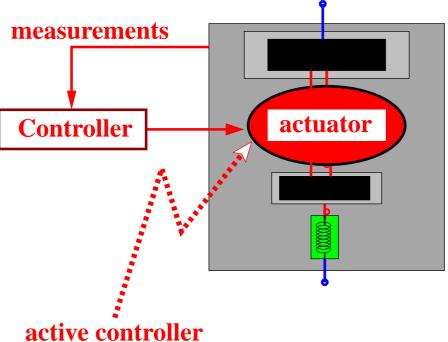






Suspension control in Formula 1



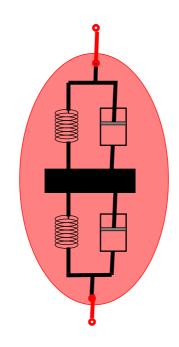


Nigel Mansell victorious in 1992 with an active damper suspension.

Active dampers were banned in 1994 to break the dominance of the Williams team.

Suspension control in Formula 1





Renault successfully used a passive 'tuned mass damper' suspension in 2005/2006.

Tuned mass dampers were banned in 2006, under the 'movable aerodynamic devices' clause.

Suspension control in Formula 1



Kimi Räikkönen wins the 2005 Grand Prix in Spain with McLaren's 'J-damper', i.e., an inerter.





Energy := a physical quantity transformable into heat.







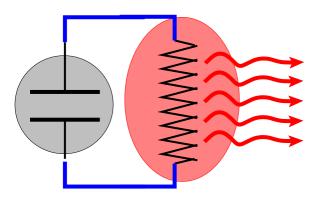
Energy := a physical quantity transformable into heat.





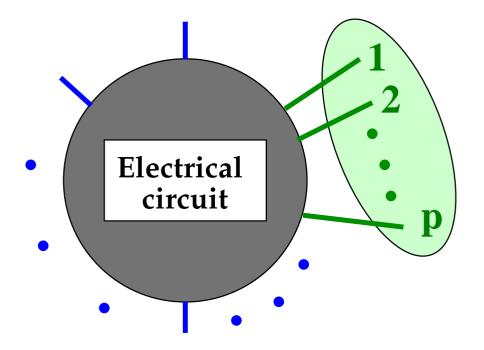
For example capacitor \rightarrow resistor \rightarrow heat.

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





Energy transfer



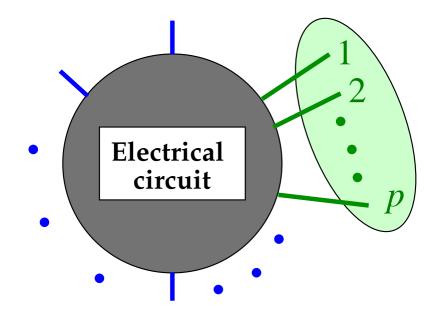
Environment

Can we speak about

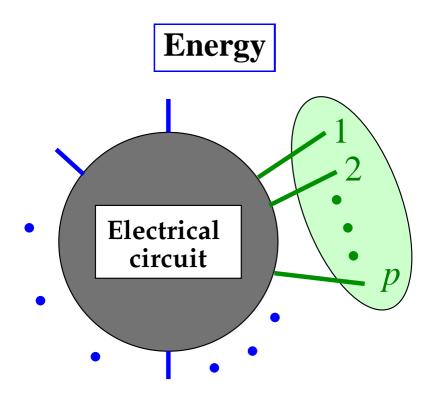
the energy transferred from the environment to the circuit along these terminals?

Electrical ports

Assume KVL.



Terminals
$$\{1, 2, ..., p\}$$
 form a port :
 $\llbracket (I_1, ..., I_p, I_{p+1}, ..., I_N, V_{1,1}, ..., V_{k_1,k_2}, ..., V_{N,N}) \in \mathscr{B}_{IV} \rrbracket$
 $\Rightarrow \llbracket I_1 + I_2 + \dots + I_p = 0 \rrbracket$. *`port KCL'*



If terminals $\{1, 2, ..., p\}$ form a port, then power in = $I_1(t)P_1(t) + \dots + I_p(t)P_p(t)$ energy in = $\int_{t_1}^{t_2} [I_1(t)P_1(t) + \dots + I_p(t)P_p(t)] dt$

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

Analogous definition for internal terminals

 \rightarrow internal ports,

combinations of external and internal terminals

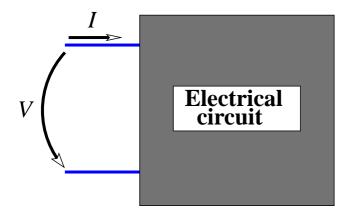
 \rightarrow **mixed ports.**

Examples

2-terminal circuits

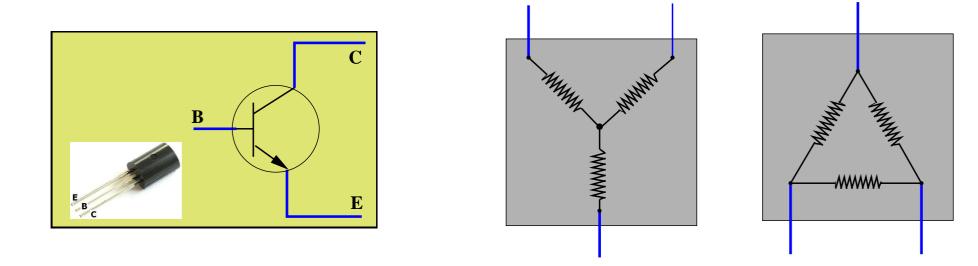
2-terminal 1-port devices:

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



KVL \Rightarrow **only** $V_{1,2} := V$ **matters, KCL** $\Rightarrow I_1 = -I_2 =: I$.

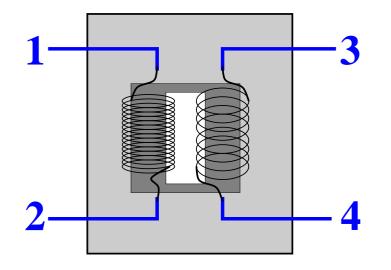
3-terminal circuits



3-terminal 1-ports.

Transformer

A transformer:



$$P_3 - P_4 = n(P_1 - P_2),$$

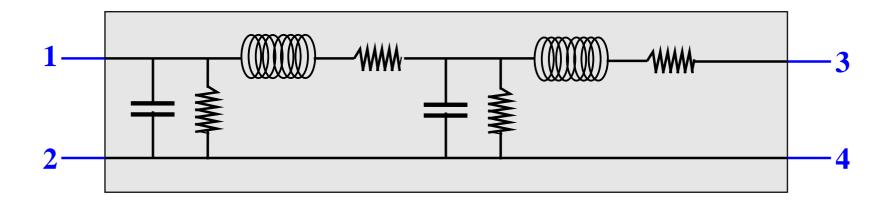
 $I_1 = -nI_3,$
 $I_1 + I_2 = 0, I_3 + I_4 = 0.$

{1,2} and {3,4} form ports.A transformer = a 2-port with two 2-terminal ports.

Interconnected circuits

The set of external terminals of a circuit composed of elements that individually satisfy KCL satisfies KCL and is therefore a port.

Transmission line

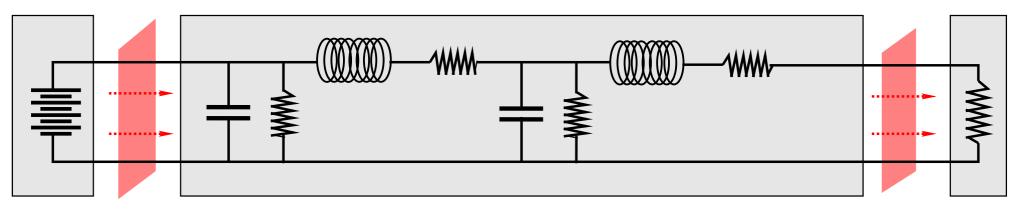


Terminals $\{1, 2, 3, 4\}$ form a port; $\{1, 2\}$ and $\{3, 4\}$ do not.

We cannot speak about

"the energy transferred from terminals {1,2} *to* {3,4}*",* **or** *"from the environment to the circuit through* {1,2}*".*

Transmission line

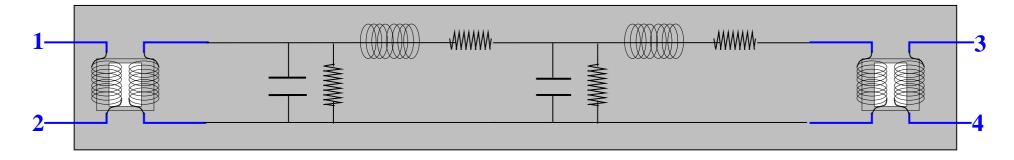


The energy flows from the source and to the load are well-defined, since the terminals form internal ports.

Therefore we can speak about

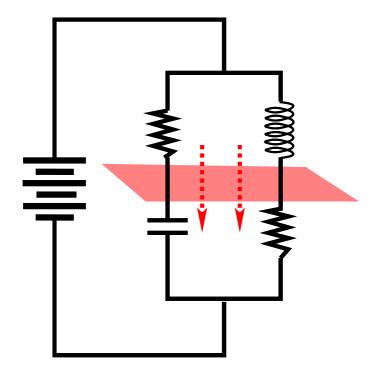
"the energy transferred from the source to the load".

Transmission line



Terminals $\{1,2\}$ and $\{3,4\}$ now form a port.





Not an internal port: energy flow not well-defined.

<u>Theorem</u>: Consider an electrical circuit consisting of an interconnection of (linear passive) R's, L's, C's.

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

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

<u>Theorem</u>: Consider an electrical circuit consisting of an interconnection of (linear passive) R's, L's, C's.

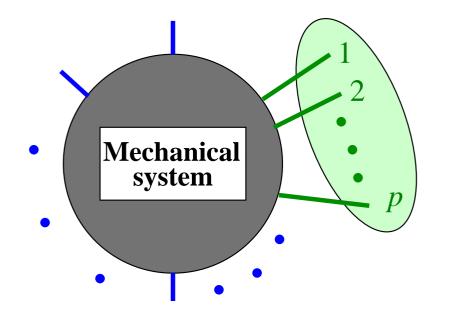
Assume that every pair of terminals is connected by the circuit graph. Then

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

For non-trivial ports, we need multi-port elements, as transformers or gyrators.

MECHANICAL PORTS

Mechanical ports



Environment

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

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

$$\Rightarrow \quad F_1 + F_2 + \dots + F_p = 0. \quad `port \, KFL'$$

Power and energy

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

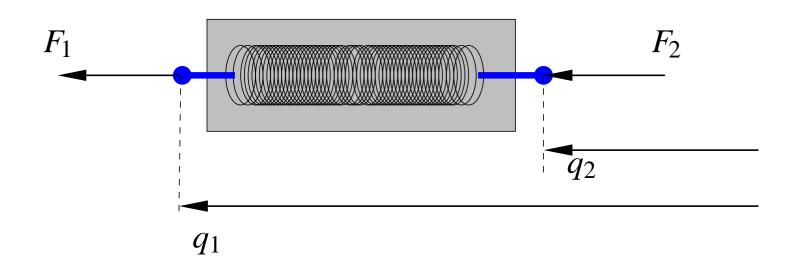
power in =
$$F_1(t)^{\top} \frac{d}{dt} q_1(t) + \cdots + F_p(t)^{\top} \frac{d}{dt} q_p(t)$$
,

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

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





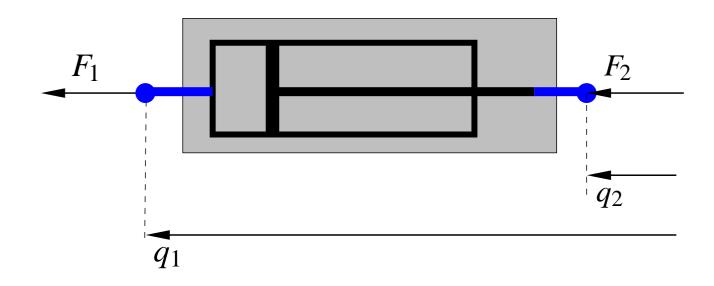


$$F_1 + F_2 = 0$$
, $K(q_1 - q_2) = F_1$

satisfies KFL



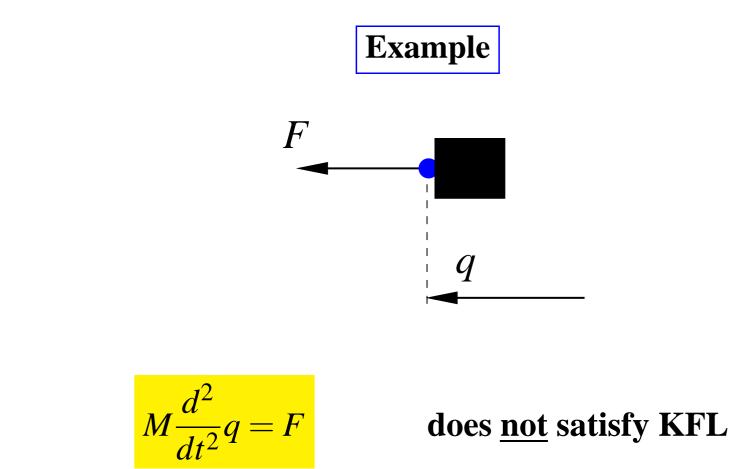
Damper



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

satisfies KFL

Springs and dampers, and their interconnection form ports.

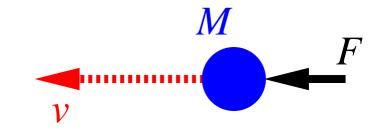


Not a port!!!

Interconnections of springs, dampers, and masses do not necessarily form ports.

MOTION ENERGY

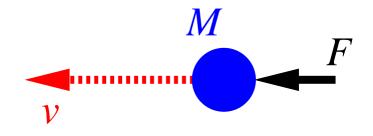
Conservation law



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

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

Kinetic energy and invariance under uniform motions



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

This expression is not invariant under uniform motion.



What is the motion energy?

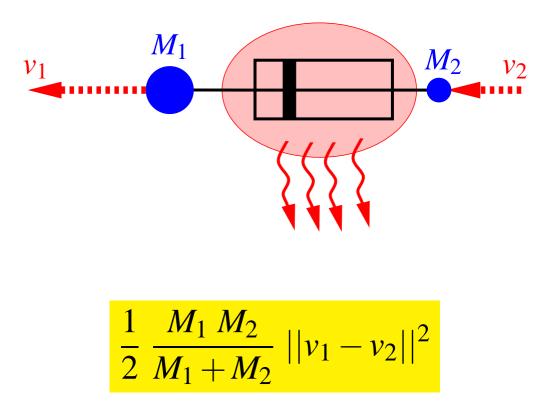
What quantity is transformable into heat?

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

Invariant under uniform motion.

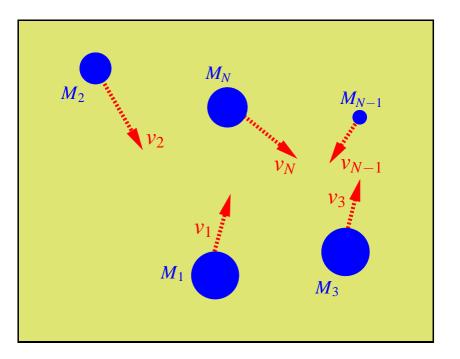
Dissipation into heat

Can be justified by mounting a damper between the masses.



is the heat dissipated in the damper.

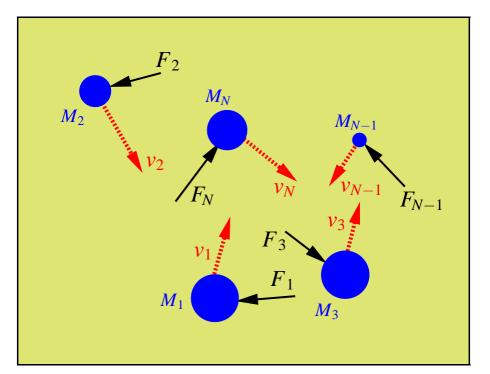
Generalization to *N* **masses.**



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



With external forces.



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

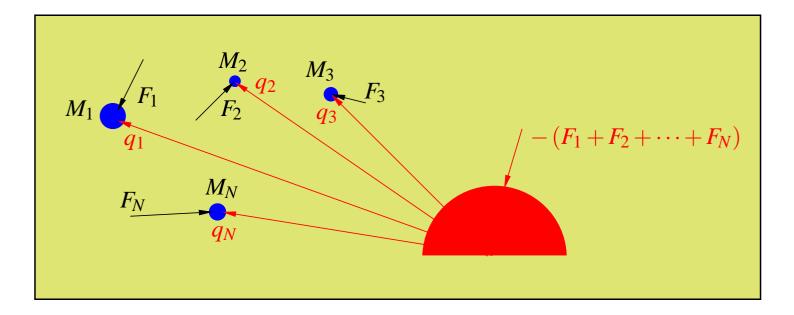
(**KFL**) $\sum_{i \in \{1,2,\ldots,N\}} F_i = 0 \Rightarrow \frac{d}{dt} \mathscr{E}_{\text{motion}} = \sum_{i \in \{1,2,\ldots,N\}} F_i^\top v_i.$

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

Distinct from the classical expression of the kinetic energy,

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

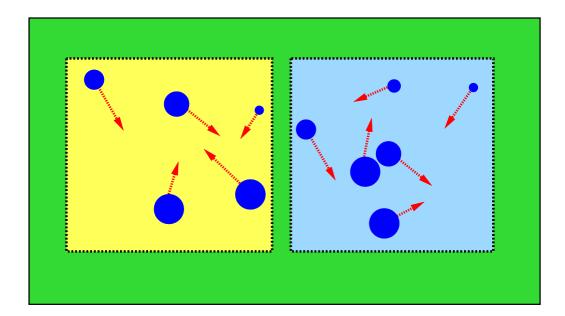
<u>**Reconciliation:**</u> $M_{N+1} = \infty, F_{N+1} = -(F_1 + F_2 + \dots + F_N),$



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

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

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

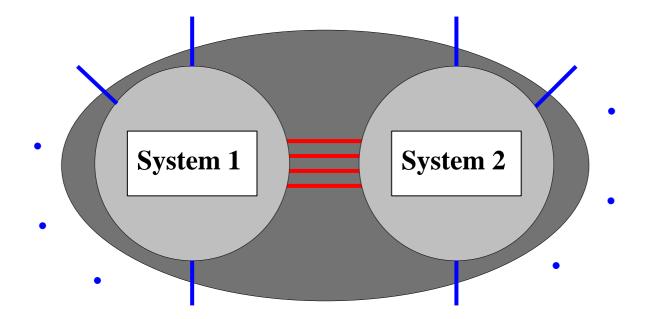


Total motion energy \neq sum of the parts.

Power and energy involve 'action at a distance'.

ENERGY TRANSFER

Energy transfer



One cannot speak about

"the energy transferred from system 1 to system 2" or "from the environment to system 1",

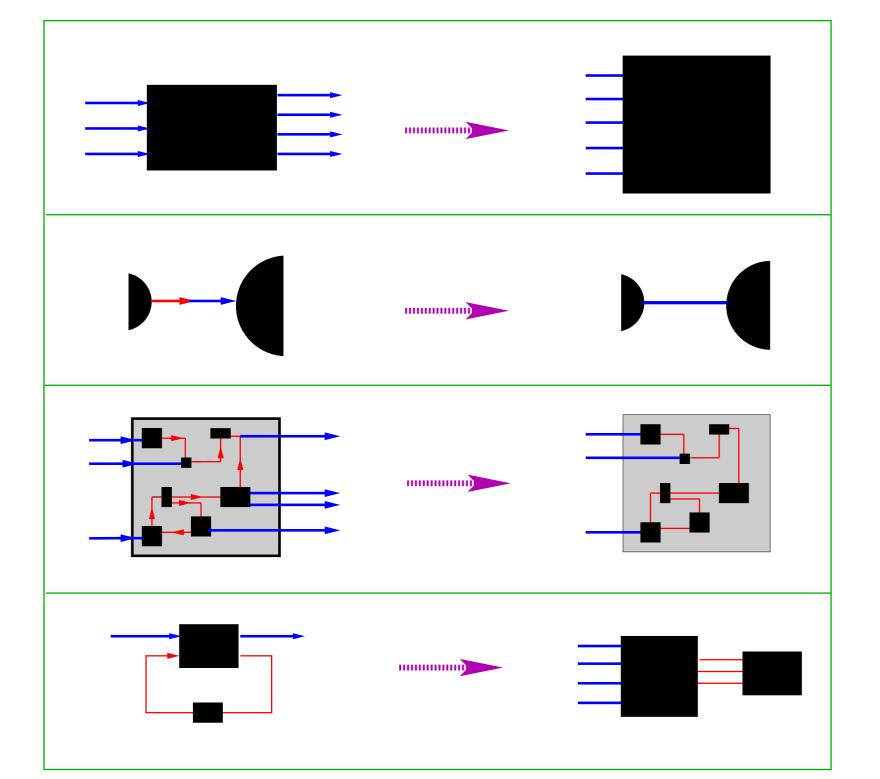
unless the relevant terminals form a port.

Ports and terminals

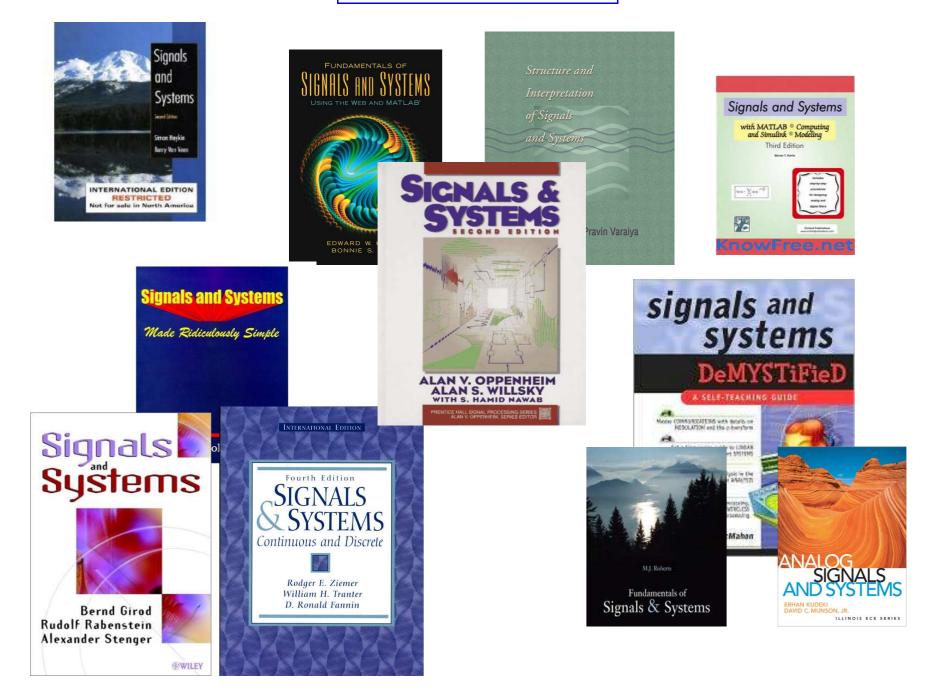
Terminals are for interconnection,

ports are for energy transfer.

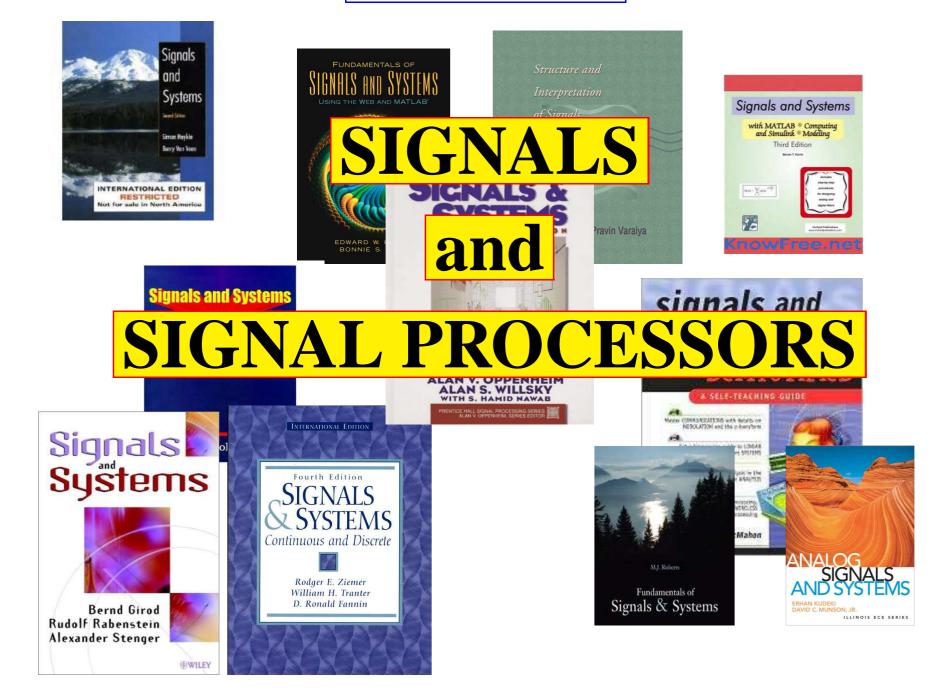
CONCLUSION



Favorite textbooks



Favorite textbooks



References: 1. The behavioral approach to open and interconnected systems, *Control Systems Magazine*, volume 27, pages 46-99, 2007.
2. Terminals and Ports, *Circuits and Systems Magazine*, volume 10, issue 4, pages 8-16, December 2010.

Copies of the lecture frames available from/at http://www.esat.kuleuven.be/~jwillems

