

Eidgenössische Technische Hochschule Zürich

Swiss Federal Institute of Technology Zurich

Mathematical Modeling of Physical Systems


Treatment of Discontinuities II


- We shall today once more look at the *modeling of discontinuous systems*.
- First, an additional method to their mathematical description shall be discussed. This method makes use of a *parameterized description of curves*.
- Subsequently, we shall deal with the problem of variable causality.
- Finally, a method shall be discussed that permits to solve causality problems elegantly.

November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation





Eidgenössische Technische Hochschule Zürich

Swiss Federal Institute of Technology Zurich

Mathematical Modeling of Physical Systems


Table of Contents


- [Parameterized curve descriptions](#)
- [Causality of the switch equation](#)
- [Leaking diodes](#)
- [Singularity of switch equation](#)
- [Inline integration](#)
- [Causality of inline integration](#)

November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation





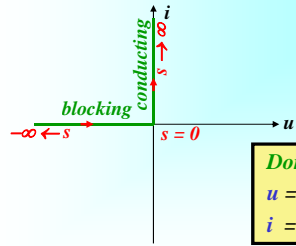
Eidgenössische Technische Hochschule Zürich

Swiss Federal Institute of Technology Zurich

Mathematical Modeling of Physical Systems

Parameterized Curve Descriptions

- It is always possible to describe discontinuous functions by means of parameterized curves. This technique shall be illustrated by means of the diode characteristic.




Domain:	Condition:	Equations:
blocking:	$s < 0$	$u = s; i = 0$
conducting:	$s > 0$	$u = 0; i = s$


Domain = if $s < 0$ then blocking else conducting;
 $u =$ if Domain == blocking then s else 0 ;
 $i =$ if Domain == blocking then 0 else s ;

November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation





Eidgenössische Technische Hochschule Zürich

Swiss Federal Institute of Technology Zurich

Mathematical Modeling of Physical Systems

The Causality of the Switch Equation I

- Let us consider once more the switch equation in its algebraic form:

$0 = s \cdot i + (1 - s) \cdot u$


Switch open: $s = 1$
Switch closed: $s = 0$
- We can solve this equation either for u or for i :

	$u = \frac{s}{s-1} \cdot i$	$i = \frac{s-1}{s} \cdot u$
Switch open: Switch closed:	Division by 0! $u = 0$	$i = 0$ Division by 0!

November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation



The Causality of the Switch Equation II

- Neither of the two causal equations can be used in both switch positions. Either one or the other switch position leads to a *division by 0*.
- This is exactly what happens in the simulation, when the causality of the switch equation is fixed.

⇒ *The causality of the switch equation must always be free.*

⇒ *The switch equation must always be placed in an algebraic loop.*

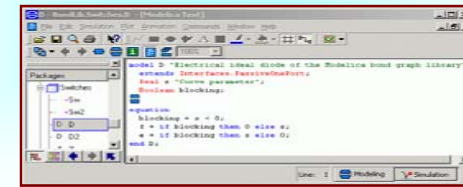
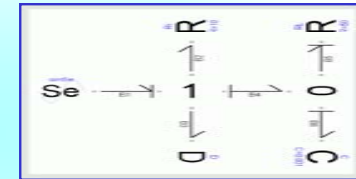
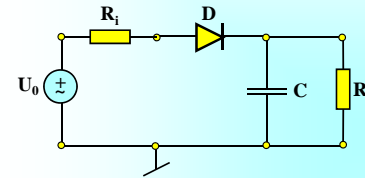
November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation



An Example I



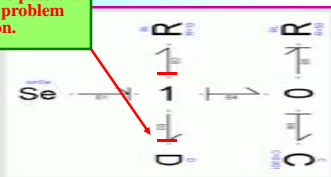
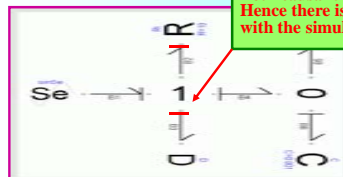
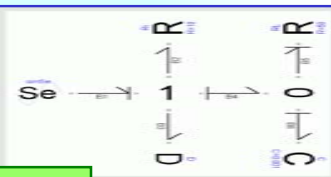
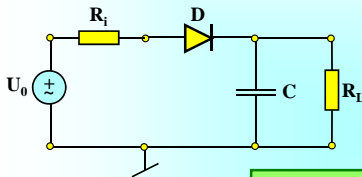
November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation



An Example II



Both causalities are possible.
Hence there is no problem
with the simulation.

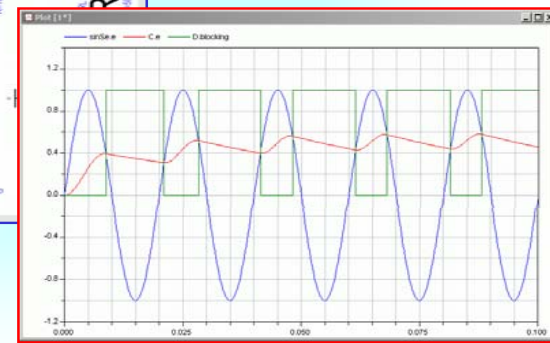
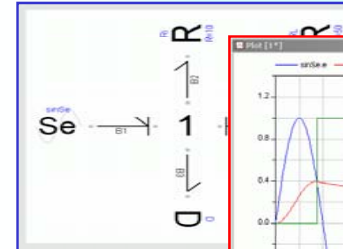
November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation



An Example III



November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation



ETH
Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Mathematical Modeling of Physical Systems

A Second Example

The causality is fixed. Thus, a problem exists with the simulation.

November 1, 2012
© Prof. Dr. François E. Cellier
Start Presentation

ETH
Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Mathematical Modeling of Physical Systems

Not So Ideal Diode I

- One possibility for circumventing the causality problem consists in defining a **leakage resistance** R_{on} for the closed switch, as well as a **leakage conductance** G_{off} for the open switch.

Domain:	Condition:	Equations:
blocking:	$s < 0$	$u = s; i = G_{off} \cdot s$
conducting:	$s > 0$	$u = R_{on} \cdot s; i = s$

Domain = if $s < 0$ then blocking else conducting;
 $u = s * (\text{if Domain} == \text{blocking then } 1 \text{ else } R_{on});$
 $i = s * (\text{if Domain} == \text{blocking then } G_{off} \text{ else } 1);$

November 1, 2012
© Prof. Dr. François E. Cellier
Start Presentation

ETH
Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Mathematical Modeling of Physical Systems

Not So Ideal Diode II

- This is the solution that was chosen in the standard library of **Modelica**.
- The same solution is also offered in **BondLib** in the form of a “leaky” diode model.

November 1, 2012
© Prof. Dr. François E. Cellier
Start Presentation

ETH
Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Mathematical Modeling of Physical Systems

Not So Ideal Diode III

November 1, 2012
© Prof. Dr. François E. Cellier
Start Presentation

Problems I

- For *electrical applications*, the solution with the leaking diode is frequently acceptable.
- One problem has to do with the numerics. When a circuit using the ideal diode is plagued by division problems, the circuit with the leaking diode leads invariably to a *stiff system*.
- Stiff systems can be integrated in *Modelica* by means of the (standard) *DASSL integration algorithm*.
- However, this is time consuming and may not be suitable, at least for real-time applications.

November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation



Problems II

- In the case of *mechanical applications*, the method is less suitable, since for example friction characteristics must frequently be computed rather accurately, and since in mechanical applications, the causalities are almost invariably fixed.
- The masses (and inertias) determine all velocities, and the friction as well as spring forces (and torques) must therefore be determined by the *R*- and *C*-elements in a pre-set causality.
- Consequently, another solution approach should be sought for these applications.

November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation



“Inline” Integration Algorithm

- When using *Inline Integration*, the integration algorithm is directly substituted into the model equations (or inversely: the model equations are being substituted into the integration algorithm).
- Let us consider an inductor integrated by means of the *implicit Euler algorithm*.

$$u_L = L \cdot di_L/dt$$

$$i_L(t) = i_L(t-h) + h \cdot di_L(t)/dt$$

⇒

$$i_L(t) = i_L(t-h) + (h/L) \cdot u_L(t)$$

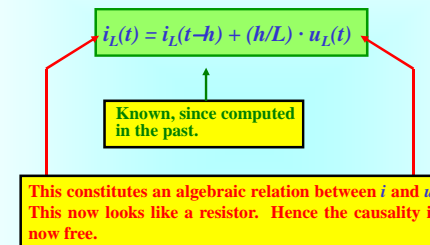
November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation



The Causality of Inline Integration



When using the inline integration algorithm, the causalities of the so integrated storage elements are being freed up. Consequently, the division by zero problem disappears.

November 1, 2012

© Prof. Dr. François E. Cellier

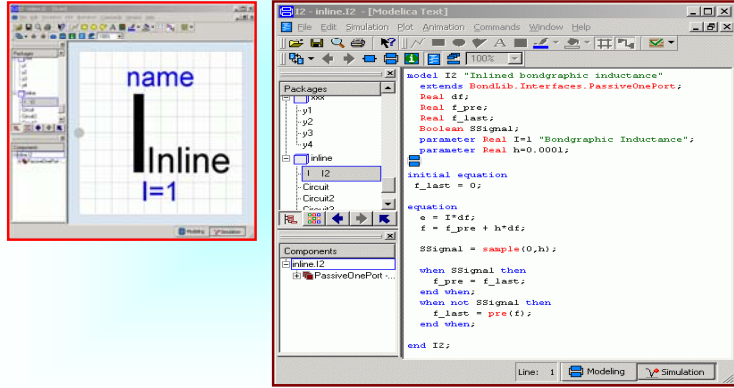
Start Presentation



ETH
Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Mathematical Modeling of Physical Systems

Ideal Diode With Inline Integration I



November 1, 2012

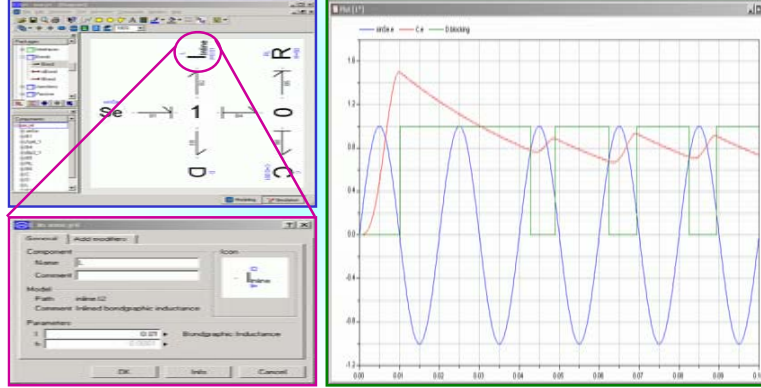
© Prof. Dr. François E. Cellier

Start Presentation

ETH
Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Mathematical Modeling of Physical Systems

Ideal Diode With Inline Integration II



November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation

ETH
Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Mathematical Modeling of Physical Systems

References I

- Elmqvist, H., M. Otter, and F.E. Cellier (1995), “[Inline integration: A new mixed symbolic/numeric approach for solving differential-algebraic equation systems](#),” *Proc. ESM'95, European Simulation Multi-conference*, Prague, Czech Republic, pp. xxiii – xxxiv.
- Otter, M., H. Elmqvist, and S.E. Mattsson (1999), “[Hybrid modeling in Modelica based on the synchronous data flow principle](#),” *Proc. CACSD'99, Computer-Aided Control System Design*, Hawaii.

November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation

ETH
Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Mathematical Modeling of Physical Systems

References II

- Krebs, M. (1997), [Modeling of Conditional Index Changes](#), MS Thesis, Dept. of Electr. & Comp. Engr., University of Arizona, Tucson, AZ.
- Cellier, F.E. and M. Krebs (2007), “[Analysis and simulation of variable structure systems using bond graphs and inline integration](#),” *Proc. ICBGM'07, 8th Intl. Conf. Bond Graph Modeling and Simulation*, San Diego, CA, pp. 29-34.

November 1, 2012

© Prof. Dr. François E. Cellier

Start Presentation