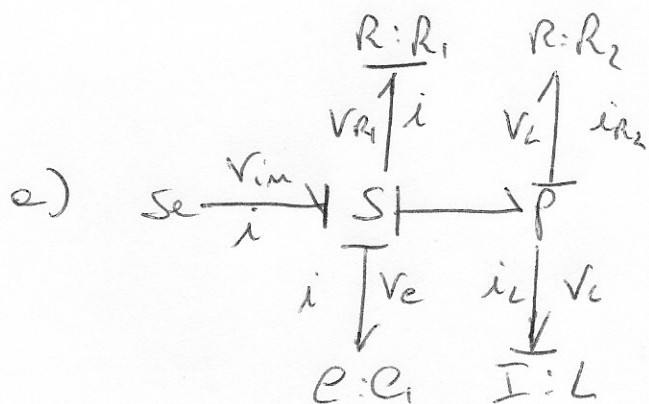


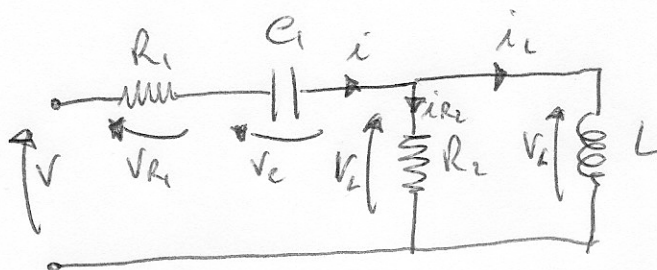
SOLUTIONS OF THE
SESSION - MODELING AND SIMULATION
EXAM

Examination date: 17/08/2010
Teacher: PAOLO FALEONE

Exercise 1



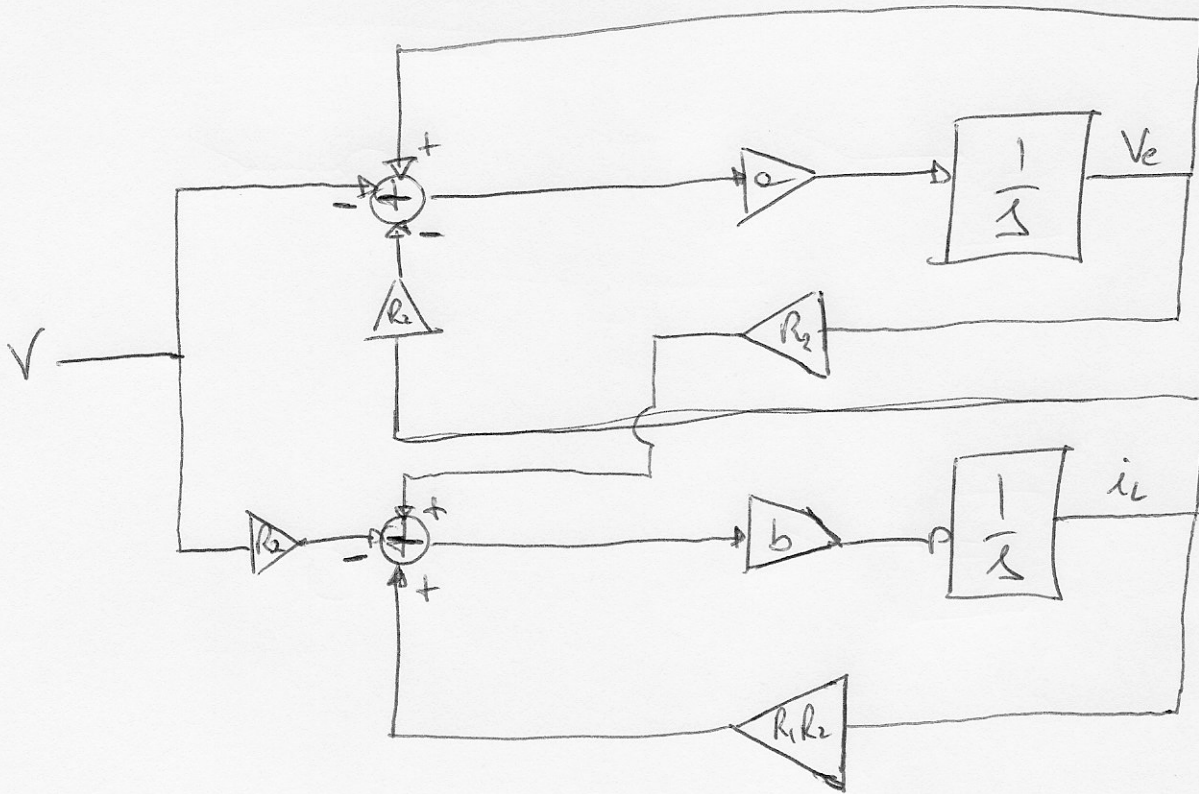
b) In order to derive a block diagram of the considered system, we first formulate a state space model



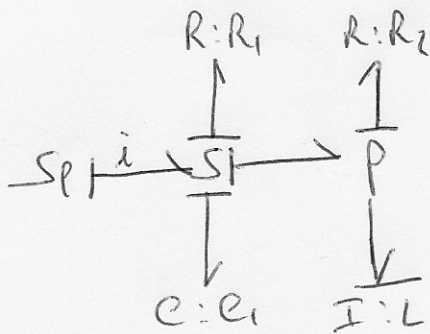
$$\begin{cases}
 V = R_1 i + v_c + v_L \\
 i = i_{R_2} + i_c \\
 i = C_1 \frac{dv_c}{dt} \\
 v_L = L \frac{di_c}{dt}
 \end{cases}
 \Rightarrow
 \begin{cases}
 \frac{dv_c}{dt} = -\frac{1}{C_1(R_1 + R_2)} [v_c + R_2 i_c - V] \\
 \frac{di_c}{dt} = -\frac{1}{L(R_1 + R_2)} [R_2 v_c + R_1 i_c - R_2 V]
 \end{cases}$$

We define the following ~~parameters~~ parameters:

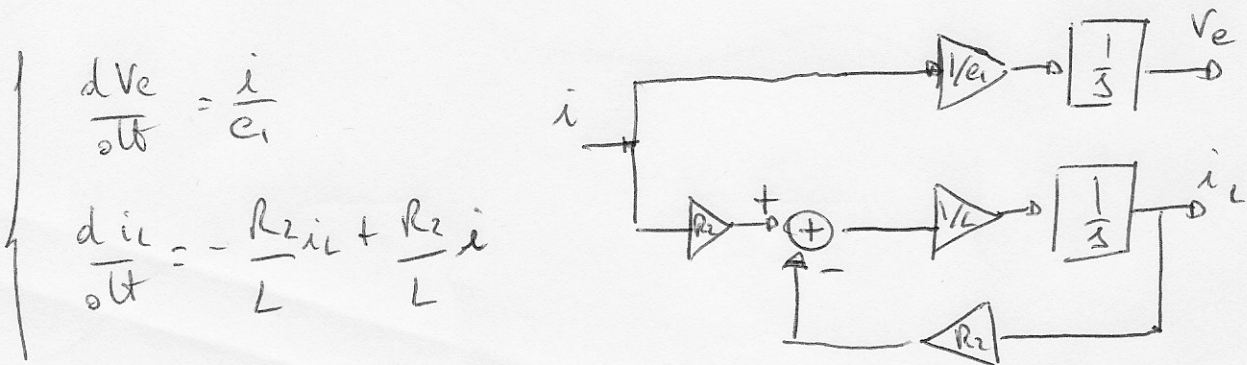
$$a = -\frac{1}{C_1(R_1 + R_2)}, \quad b = -\frac{1}{L(R_1 + R_2)}$$



c) By replacing the voltage source with a current source the bond graph is:



and the block diagram becomes



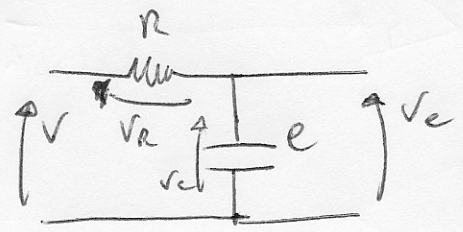
$$\frac{dVe}{dt} = \frac{i}{e_1}$$

$$\frac{di_L}{dt} = -\frac{R_2}{L} i_L + \frac{R_2}{L} i$$

d) The bond graph ^{method} is more convenient because of its object oriented nature. This does not require to re-write the model equation.

Exercise 2

Consider the RC-series below:



The state space model is:

$$\dot{V}_c = -\frac{1}{RC} V_c + \frac{1}{RC} V$$

and the corresponding transfer function is:

$$G(s) = \frac{V_c(s)}{V(s)} = \frac{1}{1+sRC}$$

where $V_c(s)$ and $V(s)$ are the Laplace transforms of $V_c(t)$ and $V(t)$, respectively.

The spectrum $\Phi_{V_c}(\omega)$ of the voltage across the capacitor is:

$$\begin{aligned} \Phi_{V_c}(\omega) &= |G(j\omega)|^2 \Phi_V(\omega) = |G(j\omega)|^2 \cdot \\ &= \frac{R^2 C^2 \omega^2}{1 + R^2 C^2 \omega^2} \end{aligned}$$

Exercise 3

a) The state space model underlying the considered blocks diagram is:

$$\begin{cases} \dot{x}_1 = -a x_1^2 + b x_2 + u \\ \dot{x}_2 = \frac{-x_1}{x_2} + b x_2 + u^2 \end{cases}$$

b) The mcode implementing the considered model is

function model

input Real u, "input";

output Real y1, y2, "output";

parameter Real a=1;

parameter Real b=1;

Real x1, x2

equation

$$\text{der}(x_1) = -a \cdot x_1^2 + b \cdot x_2 + u;$$

$$\text{der}(x_2) = -x_1/x_2 + b \cdot x_2 + u;$$

$$y_1 = x_1;$$

$$y_2 = x_2;$$

end model

Exercise 4

The prediction model is given by
 $\hat{y}(t) = \theta^T \varphi(t)$ with $\theta \in [a, b]$ and
 $\varphi(t) = \begin{bmatrix} -y(t-1) \\ u(t-1) \end{bmatrix}$

By using the least squares method, the estimate of the parameters is given by:

$$\begin{aligned} \hat{\theta}_N &= \left(\frac{1}{N} \sum_{t=1}^N \varphi(t) \varphi^T(t) \right)^{-1} \cdot \frac{1}{N} \sum_{t=1}^N \varphi(t) y(t) = \\ &= \begin{pmatrix} \frac{1}{N} \sum_{t=1}^N y^2(t-1) & \frac{1}{N} \sum_{t=1}^N -y(t-1) u(t-1) \\ \frac{1}{N} \sum_{t=1}^N -y(t-1) u(t-1) & \frac{1}{N} \sum_{t=1}^N u^2(t-1) \end{pmatrix}^{-1} \cdot \\ &\quad \begin{pmatrix} \frac{1}{N} \sum_{t=1}^N -y(t-1) y(t) \\ \frac{1}{N} \sum_{t=1}^N u(t-1) y(t) \end{pmatrix} \end{aligned}$$

If $u(t)$ and $y(t)$ are stationary, as $N \rightarrow \infty$ $\hat{\theta}_N \rightarrow \hat{\theta}^1$

$$\hat{\theta}^1 = \begin{pmatrix} E[y^2(t)] & -E[y(t)u(t)] \\ -E[y(t)u(t)] & E[u^2(t)] \end{pmatrix}^{-1} \begin{pmatrix} -E[y(t)y(t+1)] \\ E[y(t)u(t+1)] \end{pmatrix} = \begin{pmatrix} -0.07 \\ 0.6 \end{pmatrix}$$