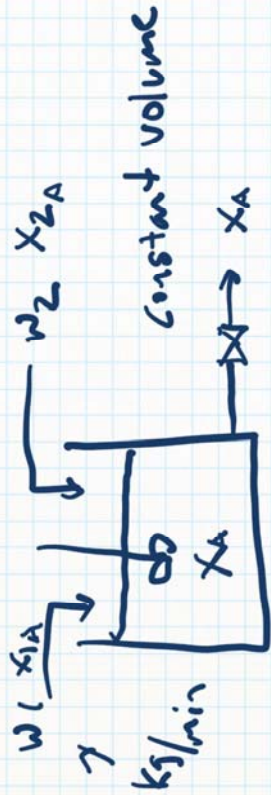


8.28.18  
Lecture 3: Substance A



$$\frac{dV}{dt} = \frac{1}{\rho} (w_1 + w_2 - w)$$

↑  
Acc.      ↑  
mass in      mass out

$$\frac{dx}{dt} = \frac{w_1}{\rho V} [x_1 - x] + \frac{w_2}{\rho V} [x_2 - x]$$

$$\tau \frac{dx}{dt} + x = C$$

↑  
time constant

What is this?

First order linear ODE

$$x(0) = 0.5$$

How do we solve these?

- \* Analytically (Math courses) → Separation of variables
- \* Numerically (310) → Matlab, Python

Excel



## ✓ Separation of Variables Solution

$$\tau \frac{dx}{dt} = c - x$$

$$\int_{x(0)}^x \frac{1}{c-x} dx = \int_0^t \frac{1}{\tau} dt$$

$$\int \frac{1}{ax+b} dx = \frac{1}{a} \ln(ax+b)$$

$$-\ln(c-x) + \ln(c-x(0)) = \frac{1}{\tau} (t - 0)$$

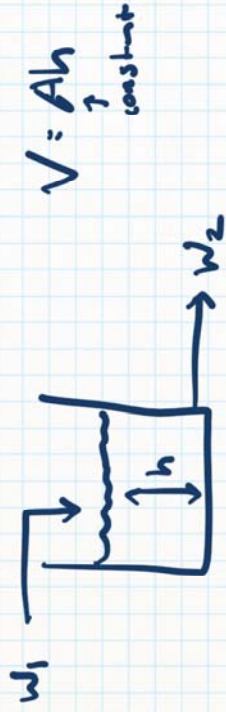
$$\ln\left(\frac{c-x}{c-x(0)}\right) = -\frac{t}{\tau}$$

$$c-x = (c-x(0)) \exp(-t/\tau)$$

$$x = c - (c-x(0)) \exp(-t/\tau)$$



# Dynamic Model # 2 = Liquid Storage



Mass Accum = Mass in - Mass out

$$\frac{dV}{dt} = \rho q_1 - \rho q_2$$

$\frac{m^3}{s}$  (volumetric flow rate)

No flow  $x_1$ , only flow out

$$(a) \quad \frac{dh}{dt} = -\frac{q}{A}$$

$$\rightarrow h(t) = h(0) - \frac{q}{A} t$$

↑

(b) Valve inserted on outlet

flow out is proportional to height

$$q_2 = \frac{1}{R_v} h$$

$$A \frac{dh}{dt} = q_1 - \frac{h}{R_v}$$

$$AR_v \frac{dh}{dt} + h = \underbrace{q_1 R_v}_C$$

↑ linear ODE

integrating process

NOT self-regulation



(c) Flow rate out is dependent on Pressure drop

Bernoulli Eqn.

Pressure at bottom of tank

$$q_2 = C_v^* \sqrt{\frac{P - P_a}{\rho}}$$

$$P = P_a + \rho g h$$

$$q_2 = C_v^* \sqrt{g h}$$
$$= C \sqrt{h}$$

non-linear form  
(harder to solve analytically)

$$A \frac{dh}{dt} = q_1 - C \sqrt{h}$$

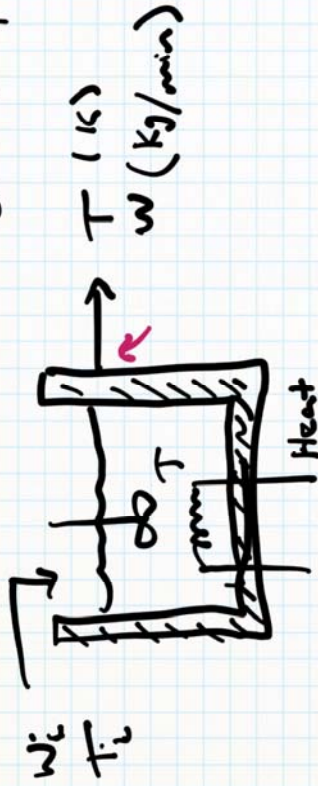
→ CSTR → homework

- (1) Draw picture
- (2) General balance
- (3) Insert terms, simplify

(4) Solve → analytical or numerical



## Energy Balance



(V = Temperature)

## Assumptions

- (1) Perfect mixing
- (2) Constant Volume
- (3)  $\rho$  and  $C_p$  constants (NOT Temp dependent)
- (4) Negligible heat loss
- (5) Negligible shaft work
- (6) Enthalpy at moderate pressure  
neglect pressure effects on Enthalpy (H)

$$\frac{dU}{dt} = \dot{w}_i H_i - \dot{w} H + \dot{Q}$$

energy flowing in

energy flows out

Heat aka generation term

$$d(\rho V \hat{U}) = \rho \left[ \hat{U} \frac{dV}{dt} + V \frac{d\hat{U}}{dt} \right]$$

$$\uparrow \frac{dV}{dt} = 0$$

Appendix B

$$\hat{U} = \hat{H}$$

$$\hat{U} = \int \hat{C}_v dT \quad \text{just for liquids}$$

$$= \int \hat{C}_p dT$$



constant volume energy balance

$$\rho V \hat{C}_V \frac{dT}{dt} = \dot{W}_1 \hat{H}_1 - \dot{W}_2 \hat{H}_2 + \dot{Q}$$

$$\rho V \hat{C}_P \frac{dT}{dt} = \dot{W}_1 (\hat{H}_1 - \hat{H}) + \dot{Q}$$

↑ def. Enthalpy  $\hat{H} - \hat{H}_{ref} = C(T - T_{ref})$   
 ↑ Temp variable

heat capacity  
 ↓  
 $C(T - T_{ref})$

For constant Volume

$$\rho V \hat{C}_P \frac{dT}{dt} = \dot{W}_1 \hat{C}_P (T_i - T) + \dot{Q}$$

rearrange into this form

$$\underbrace{\frac{\rho V}{W_i}}_{\tau} \frac{dT}{dt} + T = T_i + \frac{1}{W_i \hat{C}_P} \dot{Q}$$

$$\frac{\text{kg} \cdot \text{m}^3}{\text{m}^3} \frac{\text{kg}}{\text{s}} = \text{s}$$

Control Variable

disturbance variable

Manipulated variables



Volume varying w/ time

$$\rho \frac{dV}{dt} = w_i - w \quad (\text{NOT ZERO})$$

rate

$$\hat{U}(w_i - w) + \rho V \hat{C}_v \frac{dT}{dt} = w_i \hat{H}_i - w \hat{H} + \dot{Q}$$

$$\hat{H} = \hat{u} + \hat{p}v$$

$$\rho V \hat{C}_v \frac{dT}{dt} = w_i \hat{H}_i - w \hat{H} - w_i \hat{H} + w \hat{H} + \dot{Q}$$

$$\rho V \hat{C}_p \frac{dT}{dt} = w_i \hat{H}_i - w_i \hat{H} + \dot{Q}$$

$$\rho V \hat{C}_p \frac{dT}{dt} = C_p (w_i T_i - w_i T) + \dot{Q}$$

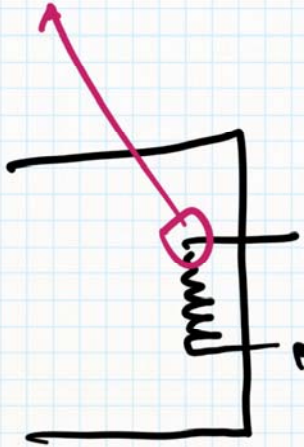
Variable  
1-fold  
Volume

↑ first order ODE

Back has:

$$\frac{dT}{dt} = \frac{w_i}{V \rho} (T_i - T) + \frac{\dot{Q}}{\rho C_p V}$$





heat transfer coefficient

$$T \left\{ \begin{array}{l} h_w \\ \hline T_w \end{array} \right.$$

$\dot{Q}$

Assume Constant Volume

$$\rho V \hat{C}_p \frac{dT}{dt} = \hat{W} \hat{C}_p T_i - \hat{W} \hat{C}_p T + h_w A_w (T_w - T)$$

↑  
area of heating element

heating element has heat capacity

(2) Balance for Heater

$$m_h C_h \frac{dT_w}{dt} = \dot{Q}_{\text{heater}} - h_w A_w (T_w - T)$$

↑ mass of heater      ↑ heat capacity heater

Solve (1) for  $T_w$

$$T_w = \frac{\rho V C_p}{h_w A_w} T_i + \underbrace{\frac{W C_p T_i}{h_w A_w}}_B = BT$$

Coupled ODEs

$RI^2$  → Resistance  
→ current



$$T_w = AT' + BT' + BT''$$

$$T_w' = AT'' + BT'' \rightarrow \text{place it in eq 2}$$

$$M_h C_{ph} [AT'' + BT''] = RI^2 - h_w A_w (AT' + BT' + BT'' - T)$$

↑

How do we solve 2nd Order ODE

↳ Characteristic Equations → analytical solution

→ we will use Laplace Transforms

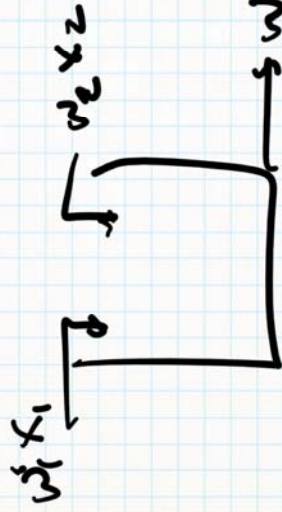
- \* CSTR
- \* Multi-Stage Distillation- Problem (310)
- \* Fed Batch Bioreactor



# Degree of Freedom

model

- Can a system of Equations be solved?
- Is the solution unique?



# of independent Variables

# of independent model Equations

$$(IV - ME) = 0 \text{ \textless \textless unique solution}$$

"Exactly specified"

$> 1$  underspecified

$< 1$  overspecified

2 parameter =  $V, \varphi$

4 variables (independent) =  $X, x_1, w_1, w_2$

1 equation = mass balance

$$4 - 1 = 3$$

3 **Three** variables must be defined to find solution

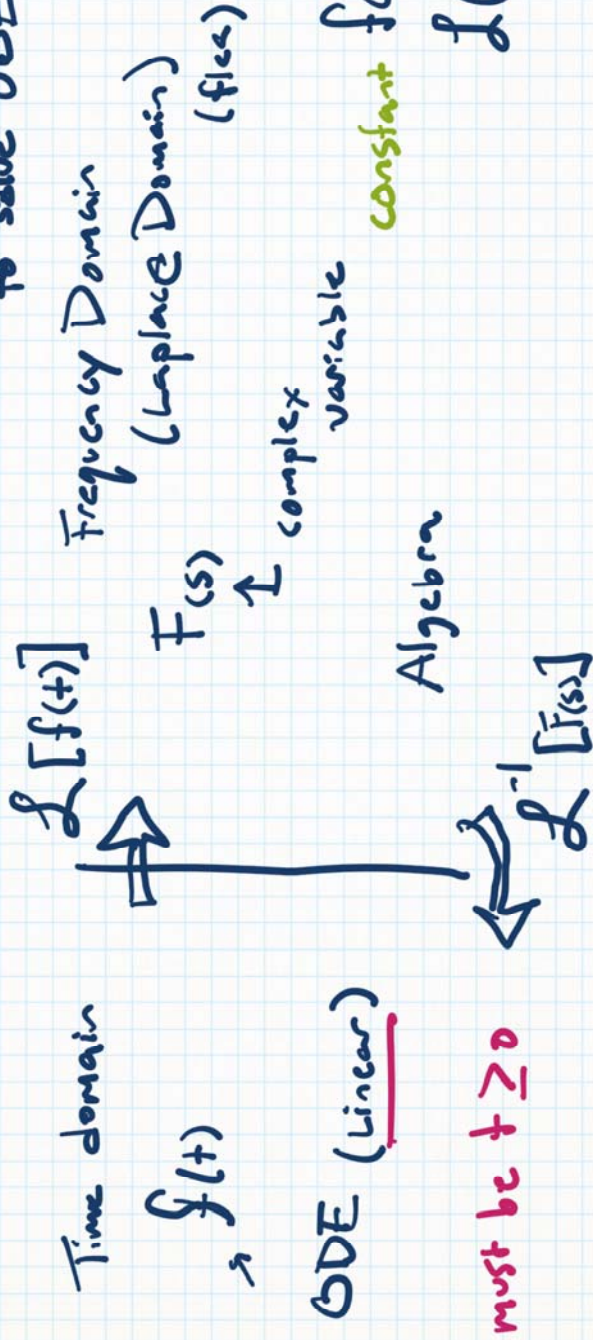
$X = CV$  (solved)

①  $w_2 = MV$

②  $x_1, w_1 = DV$



# Lecture 4 - Laplace Transforms (aka. really cool way to solve ODE)



ODE (Linear)

must be  $t \geq 0$

constant  $f(t) = a$

$$\begin{aligned} \mathcal{L}(f(t)) &= a \int_0^{\infty} e^{-st} dt \\ &= -\frac{a}{s} e^{-st} \Big|_0^{\infty} \\ &= \frac{a}{s} \\ &= F(s) = \frac{a}{s^2} \end{aligned}$$

$$\mathcal{L}(f(t)) = \int_0^{\infty} f(t) \exp(-st) dt = F(s)$$

Linear:  $\mathcal{L}(at) = a \int_0^{\infty} t e^{-st} dt$

(ramp)

= integrate by parts



## Properties of Laplace Transform

- linear operator (distributive, associative)

$$\begin{aligned}\mathcal{L}(ax(t) + by(t)) &= \mathcal{L}(ax(t)) + \mathcal{L}(by(t)) \\ &= a\mathcal{L}(x(t)) + b\mathcal{L}(y(t)) \\ &= aX(s) + bY(s)\end{aligned}$$

Steps to use Laplace to solve ODE

- (1) Transform ODE to Laplace domain
- (2) Apply your I.C. in the Laplace domain
- (3) Solve algebraically
- (4) Transform back to time domain



Ex 1

$$5 \frac{dy}{dt} + 4y(t) = 2 \quad \text{I.C. } y(0) = 1$$

$$5[sY(s) - y(0)] + 4Y(s) = \frac{2}{s}$$

# 11 on stable

$$b_3 = 0.4, b_1 = 0, b_2 = 0.8$$

$$y(t) = \frac{1}{2} + \frac{1}{2} e^{-0.8t}$$

plot in Matlab

$$Y(s) \cdot [4 + 5s] = 5 + \frac{2}{s}$$

$$Y(s) = \frac{5 + 2/s}{(4 + 5s)} = \frac{5s + 2}{s(4 + 5s)}$$

return to time domain

$$\text{divide by } 5 \quad Y(s) = \frac{(s + 0.4)}{s(s + 0.8)} = \frac{1}{(s + 0.8)} + \frac{0.4}{s(s + 0.8)}$$



Ex 2

$$\frac{d^3 y}{dt^3} + 6 \frac{d^2 y}{dt^2} + 11 \frac{dy}{dt} + 6y = 1$$

$$y(0) = \dot{y}(0) = \ddot{y}(0) = 0$$

$$Y(s) (s^3 + 6s^2 + 11s + 6) = \frac{1}{s}$$

Characteristic eqn.

$$Y(s) = \frac{1}{s(s^3 + 6s^2 + 11s + 6)} = \frac{1}{s(s+3)(s+2)(s+1)}$$

(oliver)

Heaviside Expansion

$$\begin{aligned} \frac{(s+1)}{s(s+3)(s+2)(s+1)} &= \frac{\alpha_1}{s} + \frac{\alpha_2}{s+3} + \frac{\alpha_3}{s+2} + \frac{\alpha_4}{s+1} \\ &= \frac{\alpha_1}{s} + \frac{\alpha_2}{s+3} + \frac{\alpha_3}{s+2} + \frac{\alpha_4}{s+1} \end{aligned}$$

$s=1$

$$\frac{1}{s(s+3)(s+2)} \Big|_{s=1} = \alpha_4 = -\frac{1}{2}$$



## Partial Fraction Exp. (PFE)

$$\alpha_3 = \frac{1}{s(s+3)(s+1)} \Big|_{s=-2} = \frac{1}{s(s+3)} \Big|_{s=-2} = \frac{1}{-2} + \frac{-1/6}{(s+3)} \rightarrow \frac{1/2}{(s+2)} + \frac{-1/2}{(s+1)}$$

$$\alpha_2 = \frac{1}{s(s+1)(s+2)} \Big|_{s=-3} = \frac{-1}{6}$$

$$\alpha_1 = \frac{1}{(s+3)(s+2)(s+1)} \Big|_{s=0} = \frac{1}{6}$$

\* A couple complexities w/ PFE

$$(1) Y(s) = \frac{s+1}{s(s^2+4s+4)}$$

$$(2) (s^2+b) \text{ in denominator} \Rightarrow \frac{\alpha_1 s + \alpha_2}{(s^2+b)}$$

$$= \frac{s+1}{s(s+2)^2} = \frac{\alpha_1}{s} + \frac{\alpha_2}{(s+2)^2} + \frac{\alpha_3}{(s+2)}$$

$$F(s) = \frac{1/6}{s} + \frac{-1/6}{(s+3)} + \frac{1/2}{(s+2)} + \frac{-1/2}{(s+1)}$$

3-1 Table

$$f(t) = \frac{1}{6} - \frac{1}{6}e^{-3t} + \frac{1}{2}e^{-2t} - \frac{1}{2}e^{-t}$$



Additional things we can do w/ Laplace

① S.S. solution

$$\lim_{t \rightarrow \infty} y(t) = \lim_{s \rightarrow 0} [sY(s)]$$

\* Naturally,  
does not work for  
'unbounded' functions



② Find initial values

$$\lim_{t \rightarrow 0} y(t) = \lim_{s \rightarrow \infty} [sY(s)]$$

③ Laplace of an integral is possible (see #27 Table 3.1)



Laplace can also model time delay perturbations

$$f_d = f(t - t_0) \underbrace{S(t - t_0)}_{\text{"unit step function"}}$$

"switch"

$\mathcal{R}$  heaviside

$\uparrow$   
occurs after  $t_0 = \text{event time}$

$$s < 0 \quad s = 0$$

$$s > 0 \quad s = 1 \quad -st_0 \checkmark$$

$$F_d(s) = \mathcal{L}(f_d(t)) = e^{-st_0} F(s)$$

Quick Example:

$$Y(s) = \frac{1 + e^{-2s}}{(4s+1)(3s+1)}$$

$$Y_1(s) = \frac{4}{(4s+1)} - \frac{3}{(3s+1)}$$

$$Y(t) = e^{-t/4} - e^{-t/3}$$

$$Y(t) = e^{-t/4} - e^{-t/3} + \underbrace{\left( e^{-t/4} - e^{-t/3} \right)}_{\text{time delay}} S(t-2) \uparrow$$

Time delay

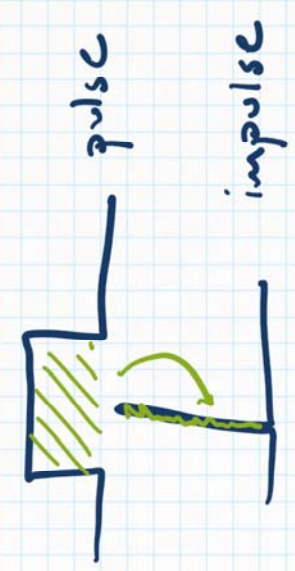
$$e^{-2s}$$

$$= Y_1(s) + Y_2(s) e^{-2s}$$

$$S(t-2)$$



# Class 5: Laplace Transforms $\Rightarrow$ Transfer Functions



$C_i$   
 $q: 2$   
 $V: 4$   
 - Stirred mixer  
 - Change  $C_i$   
 - model differential "forcing functions"

Model Equation (ODE)

$$V \frac{dC_i}{dt} = q(C_i - C) \quad \text{ss. } \frac{dC_i}{dt} = 0 \quad C_{i,ss} = C_{1,ss} = 1$$

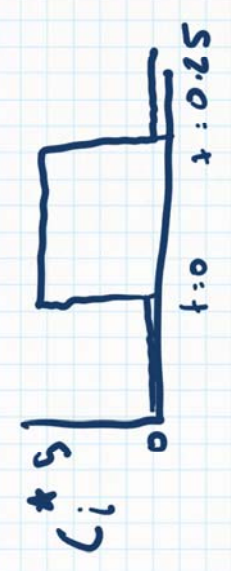
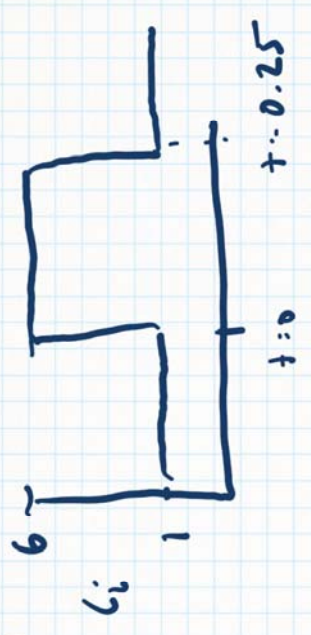
deviation variables (perturbation variable)

$$C_i^* = C_i - \bar{C}_i$$

$$C_1^* = C_1 - \bar{C}_1$$

How to write an Equation for this?

$$SS(t) = SS(t - 1/4)$$





$$\mathcal{L}(ODE) \quad 2sC_1(s) + C(s) = \frac{5}{s} \cancel{\phi} - \frac{5}{s} e^{-\frac{1}{4}s}$$

$$C_1(s) = \frac{5(1 - e^{-s/4})}{s(2s+1)} = \frac{5}{s} - \frac{5e^{-s/4}}{s(2s+1)}$$

↑ time delayed solution

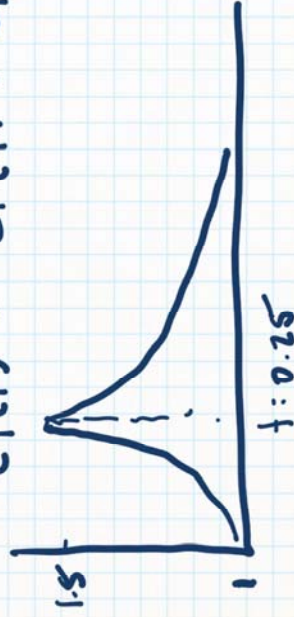
$$C_1(s) = \frac{\alpha_1}{s} + \frac{\alpha_2}{2s+1} = 5e^{-s/4} \left( \frac{1}{s} - \frac{2}{2s+1} \right)$$

↑ inv laplace

$$C_1^*(t) = 5(1 - e^{-t/2}) = 5(1 - e^{-(t - 1/4)/2}) S(t - 1/4)$$

↑ heaviside function (switch)

$$C_1(t) = C_1^*(t) + \bar{C}_1 R_1$$





Same problem  $\rightarrow$  impulse forcing function

$\delta$   $\leftarrow$  dirac function

Amount of material  $\frac{1}{4}$  in pulse  $= \frac{\delta}{4}$

$$C_i = 1 + 1.25 \delta \quad C_i^* = 1.25 \delta$$

$$V \frac{dC_1}{dt} = q(C_2^* - C_1^*)$$

$$\mathcal{L}(\text{ODE}) \quad C_1(s) (Zs + 1) = 1.25$$

$$C_1(s) = \frac{1.25}{Zs + 1}$$

$$= \frac{0.625}{s + 1/2}$$

inv Laplace  $\rightarrow$

$$C_1(t) = 0.625 e^{-t/2}$$

$$C_1(t) = 1 + 0.625 e^{-t/2}$$

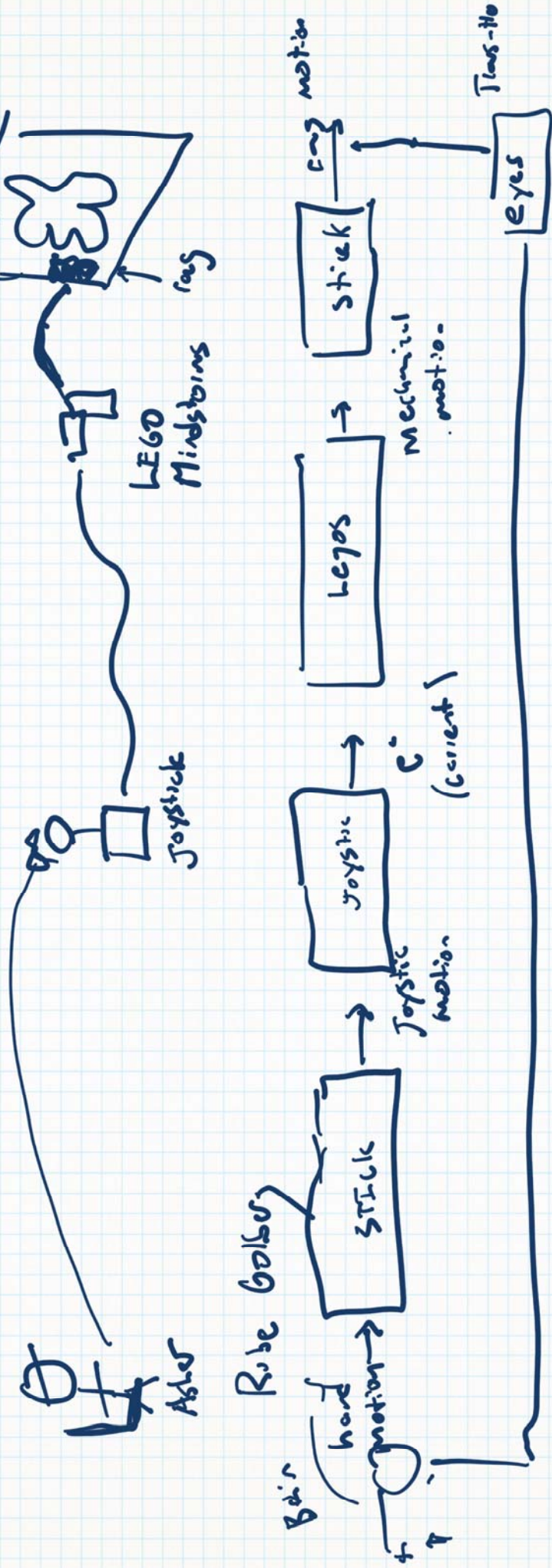




# TRANSFER FUNCTIONS (Chp. 4)

↳ system function, Network function

Dr. Reneil's definition: relates the output you want to control, to one of the inputs





Process Control  $\rightarrow$  Transfer function : Laplace domain



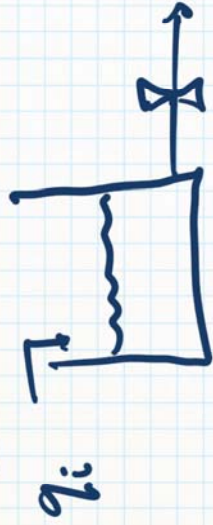
$\rightarrow$  deviation variable

: you do not need to carry around the S.S. / initial conditions in Laplace space

$$y^* = \bar{y} - Y \qquad u^* = u - \bar{u}$$



Example 1: 1 input variable



↑ linearly dependent on  $h$

$$A \frac{dh}{dt} = q_i - \frac{1}{R_v} h \quad \leftarrow \text{ODE model}$$

① Deviation variables

$$h^* = h - \bar{h}$$

$$q^* = q - \bar{q}$$

$$\text{ss. } 0 = \bar{q}_i - \frac{1}{R_v} \bar{h}$$

$q_i$

$$A \frac{dh}{dt} = (q_i - \bar{q}_i) - \frac{1}{R_v} (h - \bar{h})$$

constant

$$\frac{dh^*}{dt} = \frac{dh}{dt}$$

② Laplace of both sides

$$\rightarrow A \frac{dh^*}{dt} = q^* - \frac{1}{R_v} h^*$$

$$A [s H^*(s) - \cancel{h^*(0)}] = Q^*(s) - \frac{1}{R_v} H^*(s)$$

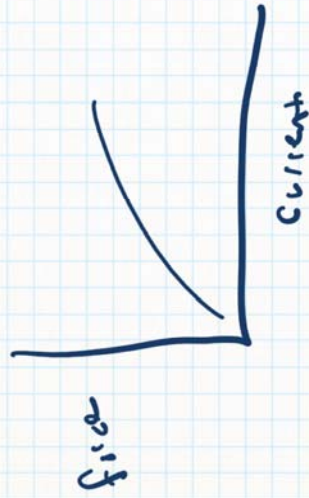


$$G(s) = \frac{\text{output}}{\text{input}} = \overset{\checkmark}{H^*(s)} = \frac{\overset{\checkmark}{R_v}}{AR_v s + 1}$$

Significance?

$$Q_v(s) = \frac{M}{s} \quad \leftarrow \text{pulse of magnitude } M$$

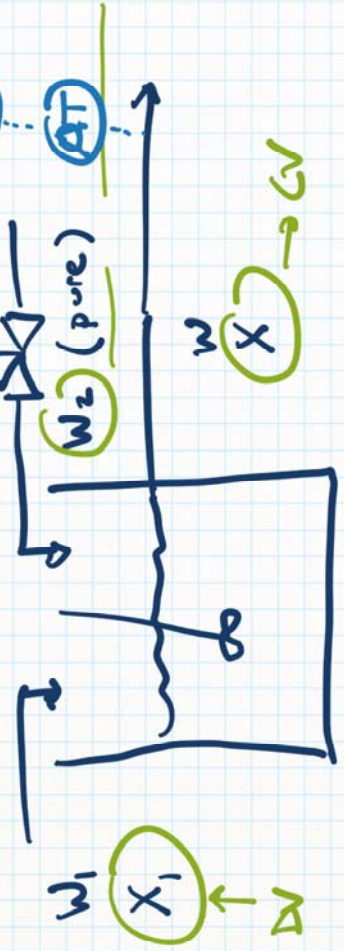
$$H^*(s) = \left( \frac{R_v}{AR_v s + 1} \right) \left( \frac{M}{s} \right)$$





Example 2: Multiple inputs

This is where the transfer function is used



$V$  is constant  
 $P$  is constant  
 $W_1$ : mass flow in is constant initially @ S.S.  
 uniform mixing

Mass balance

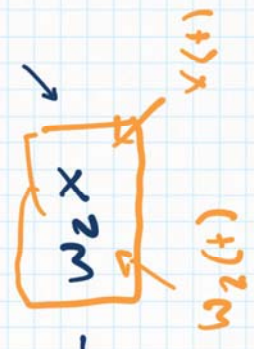
$$P \frac{dV}{dt} = W_1 + W_2 - W = 0$$

$$W = W_1 + W_2$$

Component balance

$$P V \frac{dx}{dt} = W_1 x_1 + W_2 - W x$$

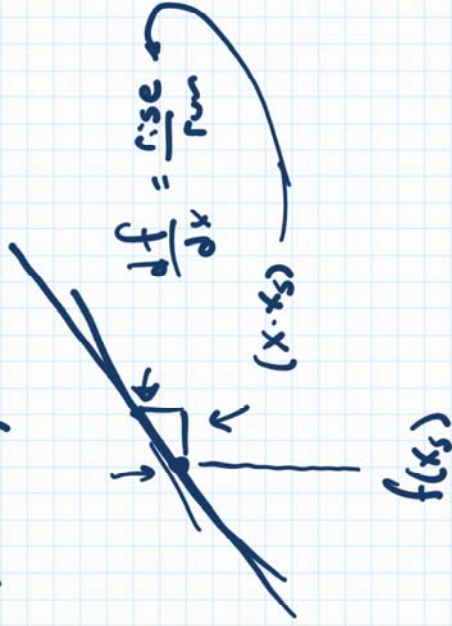
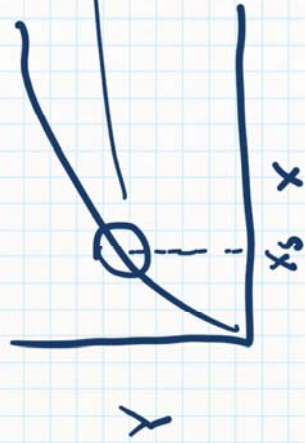
$$: W_1 x_1 + W_2 - W_1 x -$$



Non-linear



# Linearization (Review → 310, Math)



$$f = \sqrt{x}$$

higher order  $\rightarrow$   $\mathcal{O}$

Taylor series expansion

$$f(x) \approx f(x_s) + \frac{df}{dx}(x - x_s) + \mathcal{O}((x - x_s)^2)$$

two variables

$$f(x, y) = f(x_s, y_s) + \left(\frac{\partial f}{\partial x}\right)_{x_s, y_s} (x - x_s) + \left(\frac{\partial f}{\partial y}\right)_{x_s, y_s} (y - y_s) + \mathcal{O}(\dots)$$



$$f(x, y) = f(w_2, x) \quad \checkmark \quad \bar{\phantom{x}} = ss$$

(2) Linearized

$$w_2 x \approx \bar{w}_2 \bar{x} + \bar{w}_2 x^* + \bar{x} y^*$$

(3) write ODE in terms of deviation variables

$$pV \frac{dx^*}{dt} = w_1 x_1^* + w_2 x^* - w_1 x^* - \bar{w}_2 x^* - \bar{x} w_2^*$$

(4) Standard form

$$pV \frac{dx^*}{dt} + (w_1 + \bar{w}_2) x^* = w_1 x_1^* + (1 - \bar{x}) w_2^*$$

$$\underbrace{\frac{pV}{(w_1 + \bar{w}_2)}}_{\tau_p} \frac{dx^*}{dt} + x^* = \underbrace{\frac{w_1}{(w_1 + \bar{w}_2)}}_{K_D} x_1^* + \underbrace{\frac{1 - \bar{x}}{(w_1 + \bar{w}_2)}}_{K_P} w_2^*$$

$\uparrow$  CV                       $\uparrow$  DV                       $\uparrow$  MV

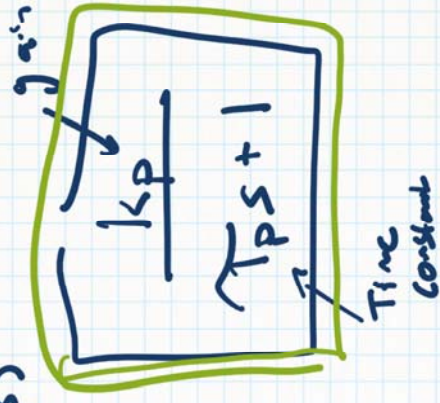


$$\mathcal{L}(\text{ODE}) \Rightarrow sT_p X^*(s) + X^*(s) = K_D X_1^*(s) + K_P W_2^*(s)$$

$$X^*(s) = \frac{K_D X_1^*(s)}{sT_p + 1} + \frac{K_P W_2^*(s)}{sT_p + 1}$$

Transfer function for  $X_1(s)$  DV

Transfer function for  $W_2$  (MV)

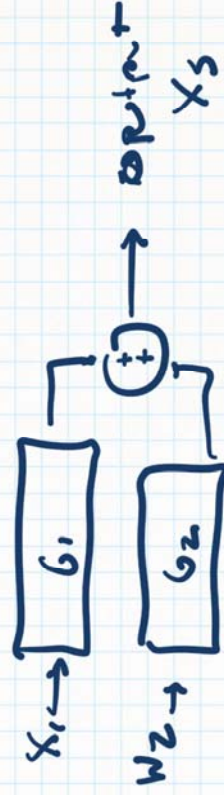


$$G_1(s) = \frac{X^*(s)}{X_1^*(s)} \Big|_{W_2^* = 0} = \frac{K_D}{(sT_p + 1)}$$

$$G_2(s) = \frac{X^*(s)}{W_2^*(s)} \Big|_{X_1^* = 0} = \frac{K_P}{(sT_p + 1)}$$

$$X^*(s) = G_1(s) X_1^*(s) + G_2(s) W_2^*(s)$$

independent variables





# Lecture 6: Transfer Functions + First Order Processes (forcing functions)



$$\frac{Y(s)}{U(s)} = G(s) \quad \uparrow \text{Transfer function}$$

$$Y(s) = \frac{K}{\tau s + 1} U(s)$$

$$\lim_{s \rightarrow 0} \Rightarrow K \quad \uparrow$$

what links input to output at s.s.

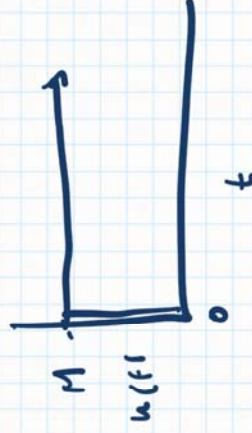
gain

Forcing Function

1] Step Input

$$u_{\text{step}}(t) = \begin{cases} 0 & t < 0 \\ M & t \geq 0 \end{cases}$$

$$\downarrow \quad U(s) = \frac{M}{s}$$

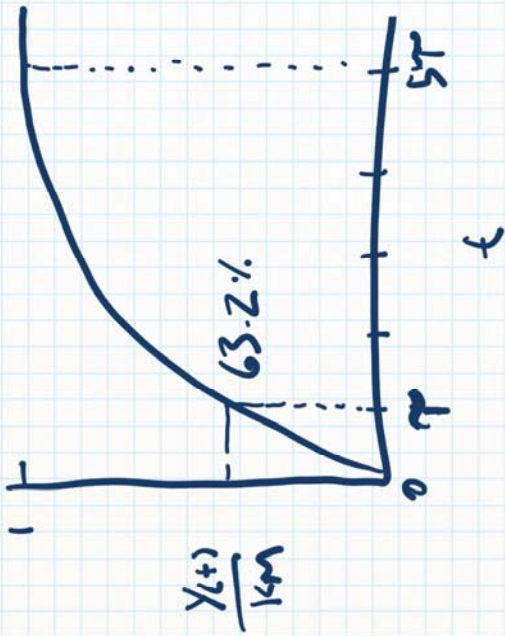


$$Y(s) = \frac{KM}{(\tau s + 1)s}$$

$$Y(s) = KM \left( \frac{1}{(\tau s + 1)s} \right)$$

$$y(t) = (1 - e^{-t/\tau}) KM$$

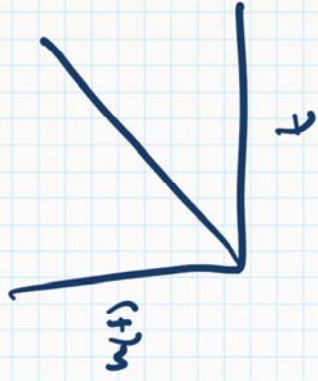




5% → 19.3% to S.S.

[2] Ramp Input

$$u_{\text{ramp}}(t) = \begin{cases} 0 & t < 0 \\ \text{at } t \geq 0 \end{cases}$$



$$U_{\text{ramp}}(s) = \frac{a}{s^2}$$

$$Y(s) = \frac{K a}{(\gamma s + 1) s^2} \Rightarrow y(t)$$

$$Y(s) = \frac{\alpha_1}{(\gamma s + 1)} + \frac{\alpha_2}{s} + \frac{\alpha_3}{s^2}$$

$$\frac{(\gamma s + 1) K a}{(\gamma s + 1) s^2} \Big|_{s = -\frac{1}{\gamma}} = \alpha_1$$

$$\alpha_1 = K a \gamma^2$$



$$\alpha_3 = \frac{ka}{(\tau s + 1)} \Big|_{s=0} = ka$$

$$\frac{ka}{(\tau s + 1)s^2} = \frac{ka\tau^2}{(\tau s + 1)s} + \frac{\alpha_2}{s} + \frac{ka}{s^2}$$

$$Y(s) = \frac{ka\tau^2}{\tau s + 1} - \frac{ka\tau}{s} + \frac{ka}{s^2}$$

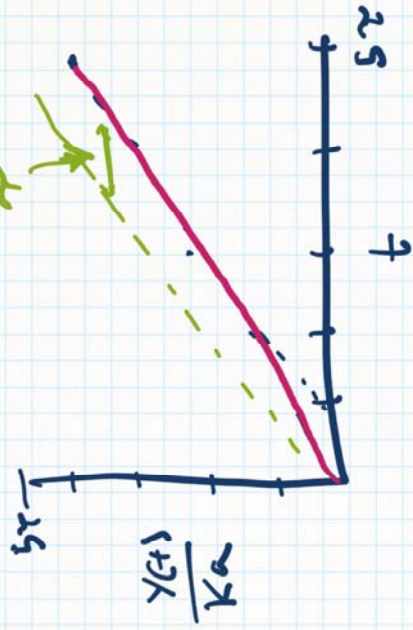
$$\frac{1}{\tau} e^{-t/\tau} (ka\tau^2) - ka\tau + ka t$$

$$Y(t) = ka\tau (e^{-t/\tau} - 1) + ka t$$

What happens  $t \gg \tau$   $Y(t) \approx ka t$

→  $s=1$ , solve for  $\alpha_2$

$$\alpha_2 = -ka\tau$$





3 (First order Forcing Function)  
Sinusoidal Forcing Function

$\omega = \text{freq (in radians)}$

$$u_{\sin}(t) = A \sin(\omega t)$$


Amplitude  $\rightarrow KA$

Amplitude  $\rightarrow 0$

$$U_{\sin}(s) = \frac{Aw}{(s^2 + \omega^2)}$$

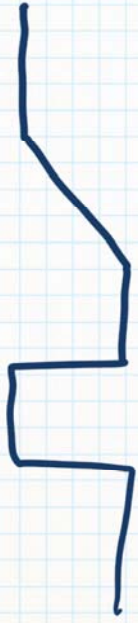
$$Y(s) = \frac{KA\omega}{(\tau s + 1)(s^2 + \omega^2)} = \frac{KA}{(\tau s + 1)} \left( \frac{\omega\tau^2}{s^2 + \omega^2} - \frac{s\omega\tau}{s^2 + \omega^2} + \frac{\omega}{s^2 + \omega^2} \right)$$

$$Y(t) = \frac{KA}{\omega^2\tau^2 + 1} \left( \omega\tau e^{-t/\tau} - \omega\tau \cos(\omega t) + \sin(\omega t) \right)$$

$$t \rightarrow \infty \quad Y(t) = \frac{KA}{\omega^2\tau^2 + 1} e^{-t/\tau} + \underbrace{\frac{KA}{\sqrt{\omega^2\tau^2 + 1}} \sin(\omega t + \phi)}_{\text{Amplitude of oscillation at s.i.s.}}$$

$\rightarrow -\text{freq } (\omega t)$





## Multiplicative Property of Transfer Functions

[dependent variables]



$$Y_1(s) = G_1(s) U(s)$$

$$Y_2(s) = G_2(s) Y_1(s)$$

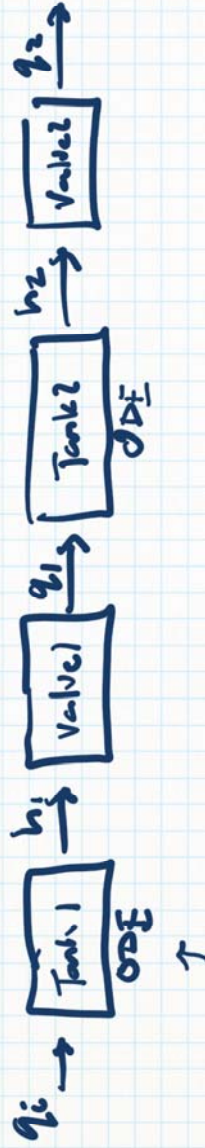
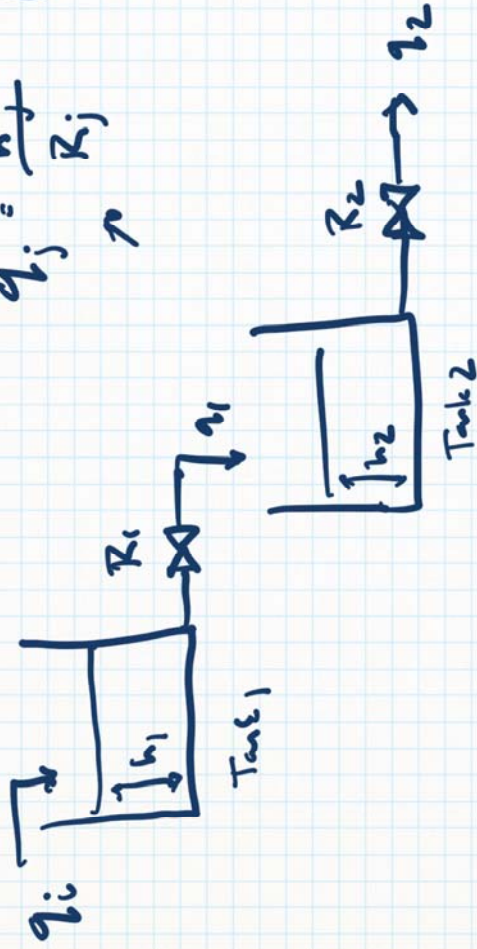
$$\frac{Y_2(s)}{U_1(s)} = G_P(s) = G_1(s) G_2(s)$$

$$Y_2(s) = G_1(s) G_2(s) U(s)$$



$$q_j = \frac{h_j}{R_j}$$

(Value, linear dependence on height)



$$\underline{\text{Valve 1}} \quad Q_1^* = \frac{H_1^*}{R_1} \quad G_{v1} = \frac{1}{R_1}$$

$$\underline{\text{Tank 1}} \quad A_1 \frac{dh_1}{dt} = q_i - q_1 = q_i - \frac{h_1}{R_1}$$

$$A_1 \frac{dh_1}{dt} = q_i^* - \frac{h_1^*}{R_1}$$

$$\mathcal{L}(\text{ODE}) \Rightarrow s A_1 H_1(s) + \frac{H_1(s)}{R_1} = Q_i(s)$$

$$H^*(s) = \frac{R_1}{(A_1 R_1 s + 1)} Q_i^*(s)$$

$$G_{t1} = \frac{R_1}{(A_1 R_1 s + 1)} \quad \downarrow K$$

$$G_{t2} = \frac{R_2}{(A_2 R_2 s + 1)} \quad G_{v2} = \frac{1}{R_2}$$



$$G_T = \frac{Q_2^*}{Q_i^*} = \left( \frac{Q_2^*}{H_2^*} \right) \left( \frac{H_2^*}{Q_i^*} \right) \left( \frac{Q_i^*}{H_1^*} \right) \left( \frac{H_1^*}{Q_i^*} \right)$$

$\uparrow$  Valve 2 Tank 2       $\uparrow$  Valve 1       $\uparrow$  Tank 1  
 Value 2      Tank 2      Value 1      Tank 1

$$G_P = G_{t1} G_{v1} G_{t2} G_{v2} = \frac{1}{(A_1 R_1 s + 1)(A_2 R_2 s + 1)}$$

2nd order processes = sometimes oscillate

$$f_{(ODE)} \Rightarrow \frac{C_1 s + C_0}{(s^2 - d_1 s + d_0)}$$

$\frac{d_1^2}{4} < d_0$ , we know that the denominator has complex roots



Appendix L (Book) → Completing the Square

$$= \frac{a_1 (s+b) + a_2}{(s+b^2) + w^2}$$

$$y(t) = a_1 e^{-bt} \cos(\omega t) + \frac{a_2}{\omega} e^{-bt} \sin(\omega t)$$

↙ Oscillation



# Lecture 7: Second Order Transfer Functions + Stability Analysis (chp. 5 + 6)



$$G_P(s) = \frac{K_1 K_2}{(T_1 s + 1)(T_2 s + 1)}$$

$$G(s) = \frac{Y(s)}{U(s)}$$

$\zeta > 1$  overdamped

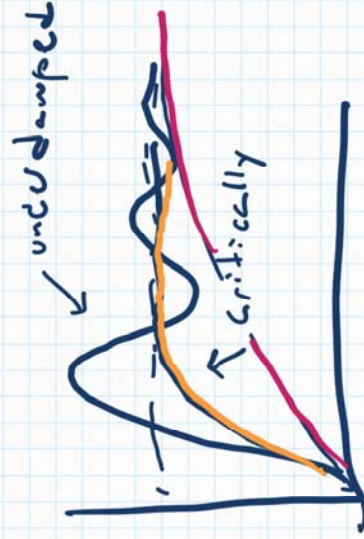
$\zeta = 1$  critically damped

$0 < \zeta < 1$  underdamped

Standard form  $\checkmark$  Transfer function

$$\frac{K}{T^2 s^2 + 2\zeta T s + 1}$$

"damping term"



$$\gamma = \sqrt{T_1 T_2}$$

$$\zeta = \frac{T_1 + T_2}{2\sqrt{T_1 T_2}}$$



1) Step Function ( $u(s)$ )

$$u(s) = \frac{M}{s}$$

$$Y(s) = \frac{KM}{s(\tau^2 s^2 + 2\zeta\tau s + 1)} \quad \checkmark$$

Case 1: overdamped ( $\zeta > 1$ )

$$Y(t) = KM \left( 1 - \frac{\tau_1 e^{-t/\tau_1} - \tau_2 e^{-t/\tau_2}}{\tau_1 - \tau_2} \right) \quad \begin{matrix} \tau_1 = \frac{\tau}{\zeta - \sqrt{\zeta^2 - 1}} \\ \tau_2 = \frac{\tau}{\zeta + \sqrt{\zeta^2 - 1}} \end{matrix}$$

Case 2: critically damped  $\zeta = 1$

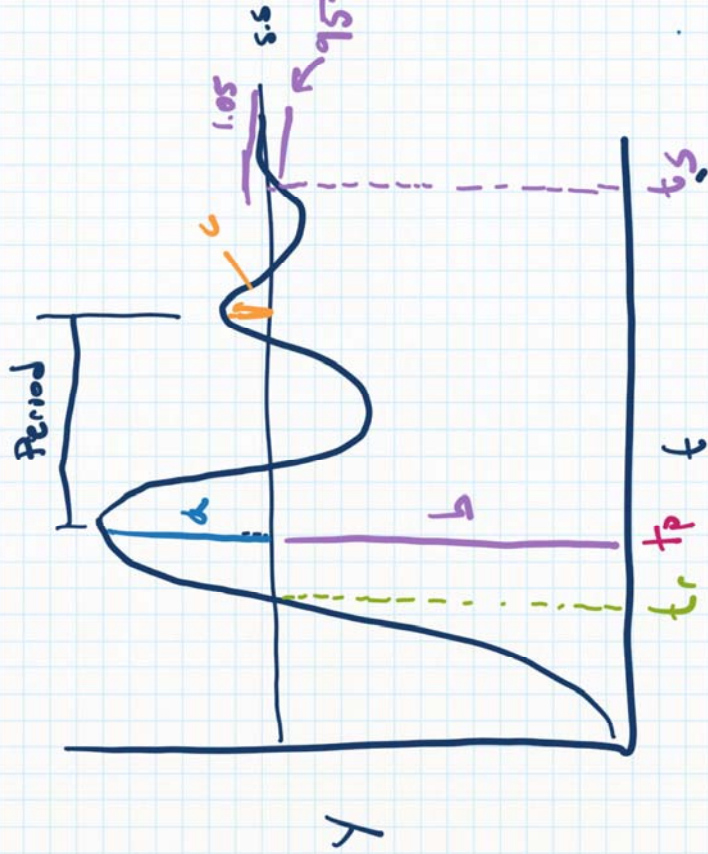
$$Y(t) = KM [1 - (1 + t/\tau) e^{-t/\tau}]$$



Case 3: underdamped (oscillates).

$$0 < \zeta < 1$$

$$y(t) = KM \left\{ 1 - e^{-\frac{\zeta}{\tau} t} \left[ \cos \left( \frac{\sqrt{1-\zeta^2}}{\tau} t \right) + \frac{\zeta}{\sqrt{1-\zeta^2}} \sin \left( \frac{\sqrt{1-\zeta^2}}{\tau} t \right) \right] \right\}$$



Rise Time ( $t_r$ ) = first time it reaches S.S.

Time to First Peak ( $t_p$ ) = first max value

Settling Time ( $t_s$ ) = time when response is  $\pm 5\%$  of steady state

$$\text{Overshoot (OS)} = \frac{a}{b}$$

$$\text{Decay Ratio} = \frac{c}{a}$$

Period of Oscillation = time between peaks



For 2nd Order Systems (underdamped)

$$t_p = \beta \tau$$

$$\beta = \frac{\pi}{\sqrt{1-\zeta^2}}$$

$$K = \frac{\Delta \text{Output}}{\Delta \text{input}}$$

$$OS = \exp(-\beta \zeta)$$

$$DR = (OS)^2 = \exp(-2\beta \zeta)$$

$$\text{Period} = P = 2\tau/\beta$$



$$\zeta = \int \frac{1}{\frac{\pi^2}{(\tau OS)^2} + 1}$$

Class 7 example Problem

$$(a) 20 \times 10^{-6} \frac{\text{K/s}}{\text{s}}$$

$$\frac{a=0.5}{b=2}$$

$$OS = \frac{a}{b} = .25$$

$$P = \frac{2\pi \tau}{\sqrt{1-\zeta^2}}$$

$$\zeta = 0.404$$

$$\tau = 300 \text{ s}$$

$$P = 3060 \text{ s} - 1000 \text{ s} = 2060 \text{ s}$$

to solve for  $\tau$



[2] Sinusoidal forcing function  $V(t) = A \sin(\omega t)$

$$Y(t) = \frac{KA}{\sqrt{[1 - (\omega T)^2]^2 + (2\zeta \omega T)^2}} \sin(\omega t + \phi)$$

$$\phi = -\tan^{-1} \left[ \frac{2\zeta \omega T}{1 - (\omega T)^2} \right]$$

Amplitude =  $\hat{A}$

Normalized Amplitude Ratio

$$\frac{\hat{A}}{KA}$$

where does

maximum occur

$$\omega_{\max} = \frac{\sqrt{1 - 2\zeta^2}}{T} \quad \text{for } 0 < \zeta < 0.707$$

$$\frac{\hat{A}}{KA} \Big|_{\max} = \frac{1}{2\zeta \sqrt{1 - \zeta^2}}$$

What is the  
MAX amplitude  
ratio



# Stability Analysis (Complex transfer functions)

$$\frac{K}{s(\tau_1 s + 1)(\tau_2^2 s^2 + 2\zeta\tau_2 s + 1)}$$

$\downarrow$  constant  
 $\downarrow$   $e^{-t/\tau_1}$   
 $\downarrow$   $\tau_2^2 s^2 + 2\zeta\tau_2 s + 1$  [the denominator]  
 $\downarrow$  sin and cos

$\swarrow$  "response modes"  
 $\searrow$  "natural modes"

denominator = roots of the characteristic polynomial

$$s_1 = 0$$

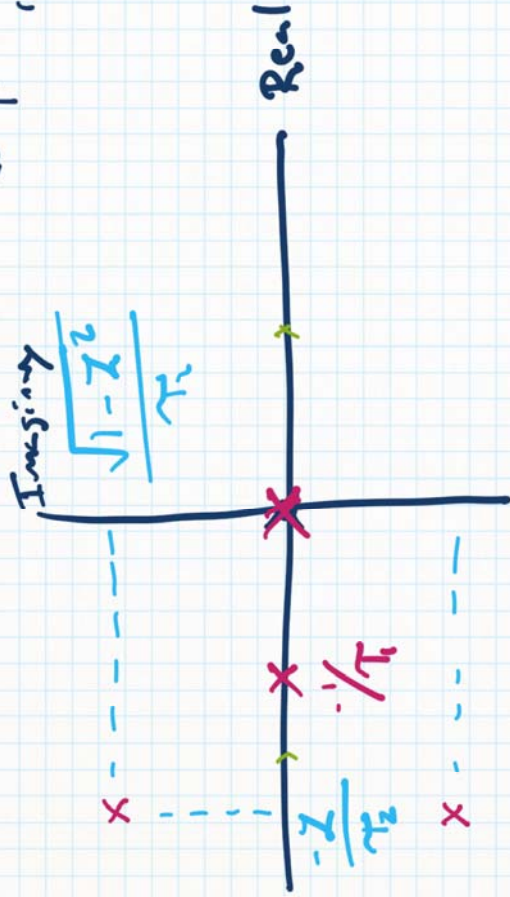
$$s_2 = -1/\tau_1$$

$$s_3 \text{ and } s_4 \Rightarrow -\frac{\zeta}{\tau_2} \pm j\sqrt{\frac{1-\zeta^2}{\tau_2^2}}$$

$\swarrow$  R roots  
 $\searrow$  "poles"

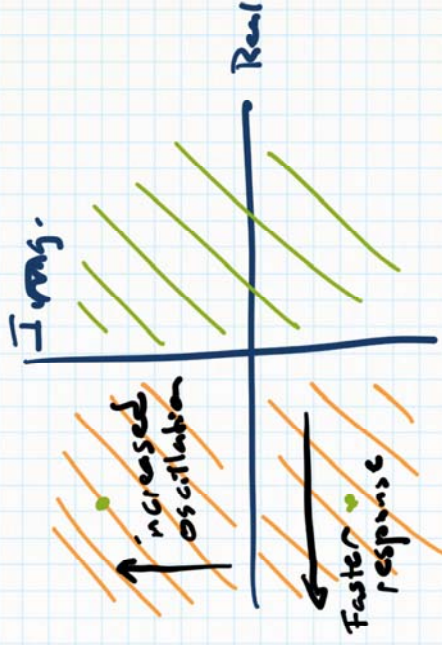


Complex S plane "Pole plot"



$$G(s) = \frac{1}{(s-2)(s+2.5)}$$

Poles:  $z = -2.5$   
 Behavior:  $\rightarrow$  unstable



unstable  
 Stable

$$G(s) = \frac{1}{(s^2 + 4s + 5)}$$

$k = 0.2$   
 $\gamma = \sqrt{2}$   
 $\zeta = \sqrt{0.8} = 0.894$

Quadratic Eqn.  $\Rightarrow$

$$\frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

Poles:  $-z \pm j$



Case 1 = unstable - any real pole will produce unstable response  
 $\zeta < 0 \Rightarrow e^{at}$

Num dynamic  
 Twisty

$$G(s) = \frac{K(\tau s + 1)}{(\tau_1 s + 1)}$$

Case 2 overdamped  $\zeta > 1$

- Poles on Real negative axis, overdamped, non-oscillatory
- Slower as you get closer to origin

$$P_1, P_2 = \frac{-\zeta \pm \sqrt{\zeta^2 - 1}}{\tau}$$

Case 3 critically damped

$$\zeta = 1 \quad P_1, P_2 = -1/\tau$$

Case 4 underdamped

$$0 < \zeta < 1$$

$\zeta \rightarrow 1$ , less oscillation

no oscillation

Case 5 undamped

$$\zeta = 0$$

poles only have  
 imaginary component

$\rightarrow$  oscillate

FOREVER

$$P_1, P_2 = \frac{-\zeta \pm \sqrt{\zeta^2 - 1}}{\tau}$$

complex  
 conjugates



$$\frac{Y(s)}{U(s)} = G(s)$$

$\uparrow \frac{M}{s}$

$$G(s) = \frac{K}{(\gamma^2 s^2 + 2\zeta\gamma s + 1)} \frac{M}{s}$$

$$Y(t) =$$



Lecture 8: Numerator Dynamics, Time Delays, Approximations (chp. 6)

$$\tau_1 \frac{dy}{dt} + y = K u(t)$$

$$= K \left( \tau_a \frac{du}{dt} + u \right)$$

↖ "lead-lag" forcing function  
↗ "derivative filter"

$$G(s) = \frac{K}{\tau_1 s + 1}$$

↖ stem in numerator  
↗ "Numerator Dynamics"

↖ poles  
↗ roots ⇒ zeros

$$G(s) = K \frac{(\tau_{1s} + 1)(\tau_{2s} + 2) \dots}{(\tau_{1s} + 1)(\tau_{2s} + 1) \dots}$$

↖ standard form

$$G(s) = \frac{b_m (s - z_1)(s - z_2) \dots (s - z_m)}{a_n (s - p_1)(s - p_2) \dots (s - p_n)}$$

$$z_1 = -1/\tau_a \quad p_1 = -1/\tau_1$$



## General Properties of "Zeros"

→ Presence or absence of system zeros has No effect

on the # and location of poles unless they directly cancel

→ The zeros affect the coefficients of the response modes "The first transient behavior"

→ # of zeros  $\leq$  # of poles

→ Real processes have 'higher order dynamics'  
causes you process to have some degree inertia



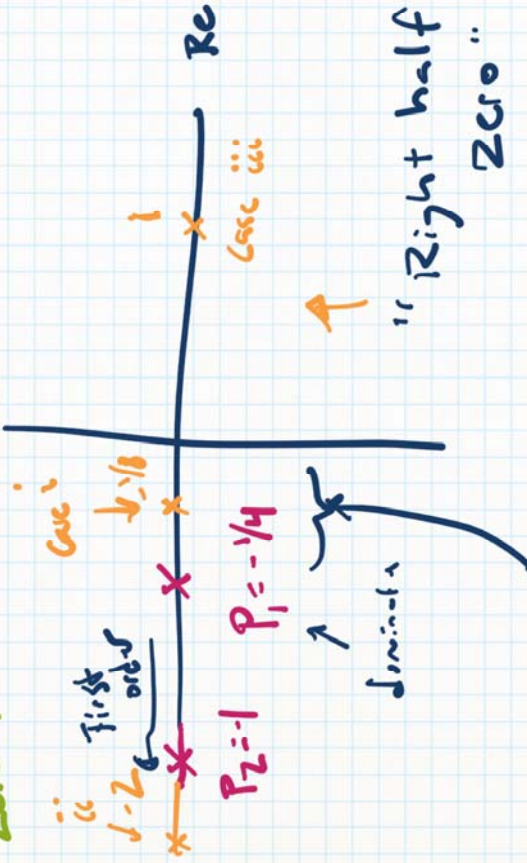
$$G(s) = \frac{K(\tau_a s + 1)}{(\tau_1 s + 1)(\tau_2 s + 1)}$$

$$\tau_1 = 4$$

$$\tau_2 = 1$$

varies  $\tau_a$

### Zero-Pole Plot



Case i  $\Rightarrow \tau_a = 8$

Case ii  $\Rightarrow \tau_a = 0.5$

Case iii  $\Rightarrow \tau_a = -1$

" Right half plane Zero "

overshoot



Process w/ Time Delays



- " distance velocity lag "
- " transportation lag "
- " transport delay "
- " dead time "

$$G(s) = \frac{Ke^{-\theta s}}{\tau s + 1}$$

First order plus dead time (FOPDT)

$$\theta = \frac{\text{length of pipe}}{\text{fluid velocity}}$$

$$\theta = \frac{\text{volume of pipe}}{\text{volumetric flow rate}}$$

$$\mathcal{L} \Rightarrow e^{-\theta s}$$

irrational  
poles/zeros

$$G(s) = \frac{Ke^{-\theta s}}{(\tau_1 s + 1)(\tau_2 s + 1)} \quad (\text{SOPDT})$$



## Taylor Series of

$$e^{-\theta s} = \underbrace{1 - \theta s + \frac{\theta^2 s^2}{2!} - \frac{\theta^3 s^3}{3!} + \frac{\theta^4 s^4}{4!} - \frac{\theta^5 s^5}{5!} + \dots}$$

1/1 Padé approximation of

$$e^{-\theta s} = G_1(s) = \frac{1 - \frac{\theta s}{2}}{1 + \frac{\theta s}{2}} = \underbrace{1 - \theta s + \frac{\theta^2 s^2}{2} - \frac{\theta^3 s^3}{4}}$$

Taylor approx for Numerator

$$e^{-\theta s} \approx (1 - \theta s) \quad \text{and} \quad e^{\theta s} = (1 + \theta s)$$

Taylor approx for denominator

$$\frac{1}{(1 + \theta s)} = \frac{1}{e^{\theta s}} = e^{-\theta s}$$



## [2] Skogestad's $1/2$ Rule

(1) Keep dominant  $\tau_1$  (largest) for FOPDT or dominant  $\tau_1, \tau_2$  for SOPDT (denominator)

(2) Add  $1/2$  of the largest, neglected  $\tau$  to smaller of the retained  $\tau$  in denominator

(3) Use the remaining  $1/2 \tau$  in an approximation for time delay

(4) Approx. any remaining terms w/ Taylor's approx.



Ex 1

$$G(s) = \frac{K(-0.1s+1)}{(5s+1)(3s+1)(0.5s+1)}$$

$\tau_1 = 5$     $\tau_2 = 3$     $\tau_3 = 0.5$

$\uparrow$   
dominant  $\uparrow$

$\Rightarrow$  FOPDT

(a) Taylor series approx

$$\text{Den. } \frac{1}{(3s+1)} \approx e^{-3s} = \frac{1}{(0.5s+1)} \approx e^{-0.5s}$$

$$\text{Num. } (-0.1s+1) \approx e^{-0.1s}$$

$$G(s) \approx \frac{K e^{-0.1s} e^{-3s} e^{-0.5s}}{(5s+1)} = \frac{K e^{-3.6s}}{5s+1}$$

FOPDT  
approx.  
using  
Taylor series



(b) Sko gestad 1/2 method

$\tau_1 = 5$  dominant

$\tau_2 = 3 \leftarrow \frac{1}{2} \cdot \tau_2 = 1.5$   $\checkmark \frac{1}{2} \tau_2$

$$G(s) \approx \frac{K e^{-0.1s}}{(6.5s+1)(0.5s+1)} e^{-1.5s}$$

Skogestad's approx

$$\frac{1}{0.5s+1} \approx e^{-0.5s}$$

$$G(s) \approx \frac{K e^{-2.1s}}{6.5s+1}$$

$$G(s) = \frac{K(1-s)^{-s}}{(12s+1)(3s+1)(0.2s+1)(0.05s+1)}$$

↳ FOPTD

1.5s

$\tau = 13.5$

$$\Theta = 1 + \frac{3}{2} + 0.2 + 0.05 + 1$$

current  $\frac{1}{2}$  rule

Denominator = 3.75

$$G(s) = \frac{K e^{-3.75s}}{(13.5s+1)}$$



$$\text{SOPDT} \rightarrow G(s) = K e^{-\theta s} \frac{12}{(\tau_1 s + 1)(\tau_2 s + 1)}$$

$\uparrow$                        $\uparrow$   
 $\tau_1 = 0.2$                        $\tau_2 = 0.1$   
 $\frac{1}{2} \tau_3 = 0.1$                        $3 + 0.1$

$$G(s) \approx \frac{K(1-s)e^{-s}}{(12s+1)(3.1s+1)} e^{-0.1s} \approx \frac{K(1-s)e^{-1.15s}}{(12s+1)(3.1s+1)}$$

$$G(s) \approx \frac{K e^{-2.15s}}{(12s+1)(3.1s+1)}$$



# Lecture 9 Chapter 7



↑  
process modeling



↑  
process identification  
(System)

↳ Empirical (real world data)

Simpler

Solved in real time

→ Sometimes we know a general form of the model



Do NOT Extrapolate



## General Steps

→ Select input & output variable (SISO)

→ determine model form

→ fit unknown parameters [BIO → Matlab, Excel]

→ Test your model

→ old historic data

- New data ("validation data")

→ Check statistical criteria

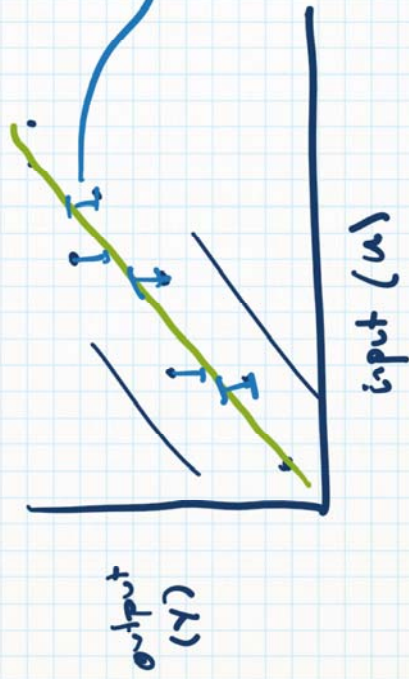


# Method 1

## Linear Regression

$$Y = \beta_1 + \beta_2 X$$

$\beta_1 \rightarrow 95\%$  confidence



$$Y_{\text{model}} - Y_{\text{data}} = \sum \epsilon_i$$

$$SSE = \sum_{i=1}^N \epsilon_i^2$$

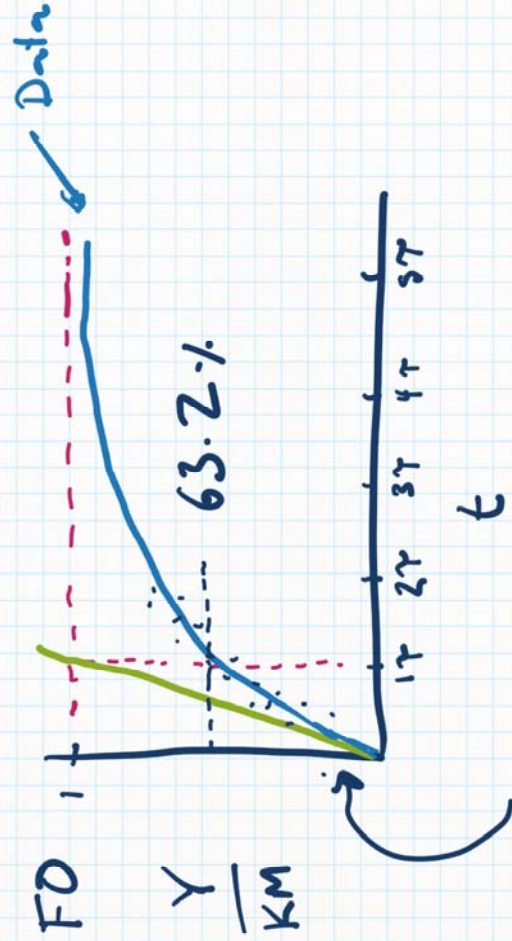
low



## Method 2: Graphical Correlations

"If you want to impress your boss during a meeting"

"Party Tricks"



Trick 1: initial slope =  $\frac{1}{T}$

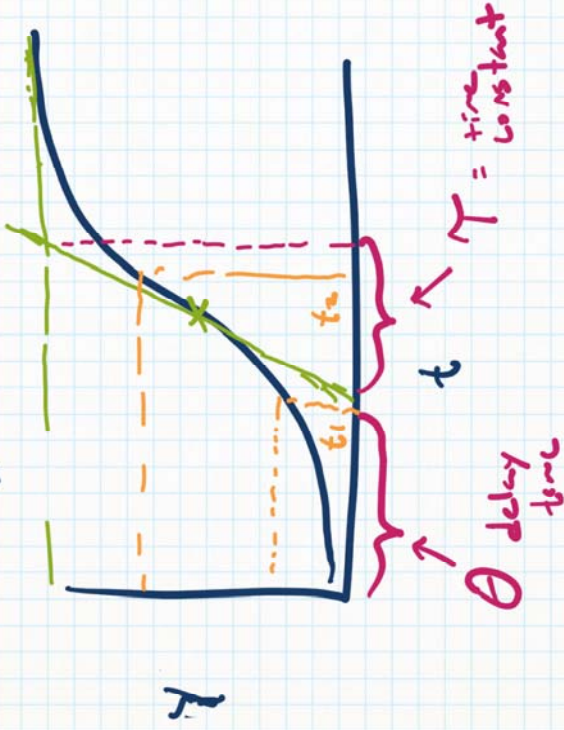
$$T \frac{dy}{dt} + y = kU(s)$$

Reasons this is NOT real

- System inertia
- NOISE
- unknown disturbances
- No perfect step input



# FOPDT [Graphical]



$$G(s) = \frac{K e^{-\theta s}}{(\tau s + 1)}$$

$$K = \frac{\Delta \text{Output}}{\Delta \text{Input}}$$

Problem is one point fit

## Two point fit

find  $t_1 \Rightarrow 35.3\%$  response

find  $t_2 \Rightarrow 85.3\%$  response

$$\theta = 1.3 t_1 - 0.29 \tau$$

$$\tau = 0.67 (t_2 - t_1)$$



SO

$$G(s) = \frac{K}{(\tau_1 s + 1)(\tau_2 s + 1)} = \frac{K}{\tau_s^2 + 2\zeta\tau_s + 1}$$

↑  
Largest time constant = dominant

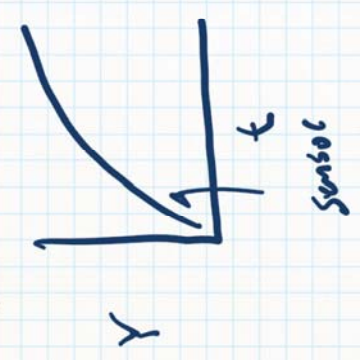
↑  
zeta

SOPDT

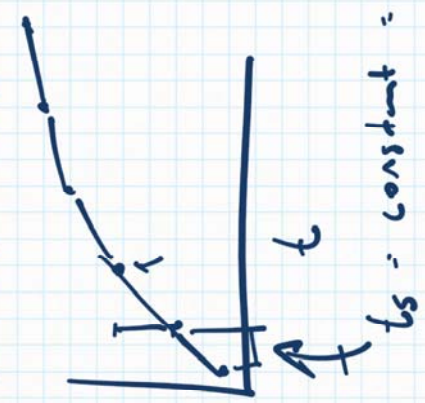
$$G(s) = \frac{K e^{-\theta s}}{(\tau_s^2 + 2\zeta\tau_s + 1)}$$



### Topic #3 Discrete Time Models

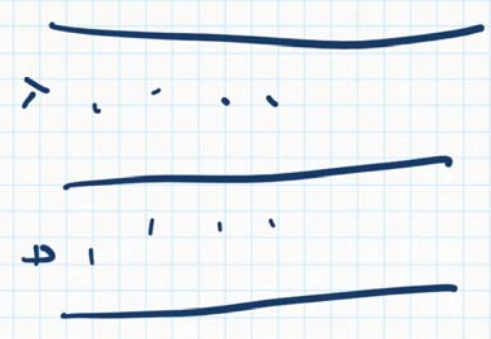


⇒



finite difference method

$$\frac{dy}{dt} \leftarrow \text{slope} \quad \frac{dy}{dt} \approx \frac{y(k) - y(k-1)}{\Delta t}$$





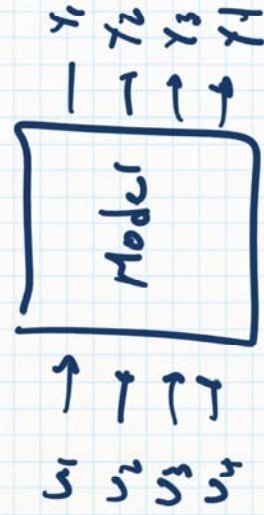
# ① Soft Sensors

↑ - physical parameters inside system

- component amount

↳ Spectra

↳ a lot of data

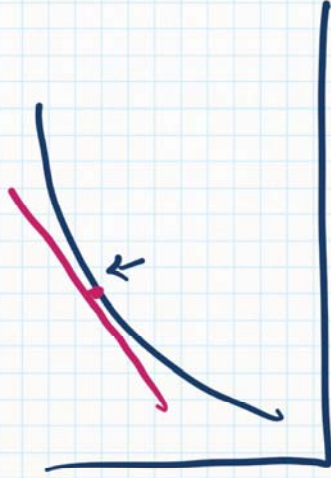


# ② Neural Networks



# Exam Review

Topic 1  $\rightarrow$  linearization



Example ODE w/ Non-linear term

$$\frac{dx}{dt} = x^2 + \sqrt{u}$$

$\rightarrow$  Taylor series (truncated)

$$\frac{dy}{dt} = f(y, u) \approx f(\bar{y}, \bar{u}) + \frac{\partial f}{\partial y} \Big|_{\bar{y}, \bar{u}} (y - \bar{y}) + \frac{\partial f}{\partial u} \Big|_{\bar{y}, \bar{u}} (u - \bar{u})$$

$$\frac{dy}{dt} = \alpha y + \beta u + \dots$$

consider a flow system

Flow = 1  
height = 1 @ s.s.

change Flow = 2  
height = 4  $K = 3$

change Flow = 3  
height = 9  $K = 4$

deviation  
variable

$$\frac{dy}{dt} = f(y, u) \approx f(\bar{y}, \bar{u}) + \frac{\partial f}{\partial y} \Big|_{\bar{y}, \bar{u}} (y - \bar{y}) + \frac{\partial f}{\partial u} \Big|_{\bar{y}, \bar{u}} (u - \bar{u})$$



Example 1: Linearization

$$\frac{dx}{dt} = -x^2 + \sqrt{u}$$

$$\alpha = \frac{\partial f}{\partial x} = \frac{\partial(-x^2 + \sqrt{u})}{\partial x} = -2x$$

$$\beta = \frac{\partial f}{\partial u} = \frac{\partial(-x^2 + \sqrt{u})}{\partial u} = \frac{1}{2\sqrt{u}}$$

$$\frac{dx}{dt} \approx f(\bar{x}, \bar{u}) + \alpha(x - \bar{x}) + \beta(u - \bar{u})$$

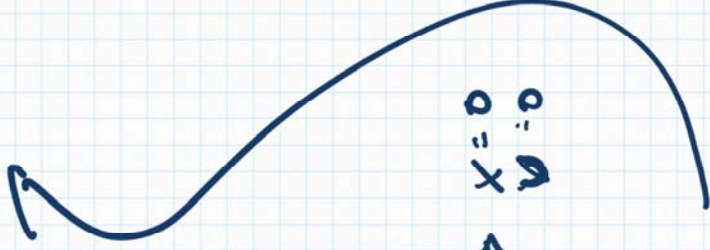
$f(\bar{x}, \bar{u}) = 0$  (problem statement)  $\rightarrow x=0, u=0$

$\bar{u} = 16$  } what is  $\bar{x}$ ?

$$\frac{dx}{dt} = 0 = -\bar{x}^2 + \sqrt{\bar{u}}$$

$$\bar{x} = 2$$

$$\frac{dx}{dt} = -4(x-2) + \frac{1}{8}(u-16)$$





Example 2: linearization

$$m \frac{d(V(t))}{dt} = \left( F_p u(t) - \frac{1}{2} \rho A C_d v(t)^2 \right)$$

$$\frac{dV(t)}{dt} \approx \alpha (u(t) - u_0) + \beta (V(t) - \bar{V})$$

what is  $\bar{V}$ ?

$$\beta = - \frac{\rho A C_d \bar{V}}{m}$$

$$\alpha = \frac{F_p}{m}$$

$$0 = F_p \bar{u} - \frac{1}{2} \rho A C_d \bar{V}^2$$

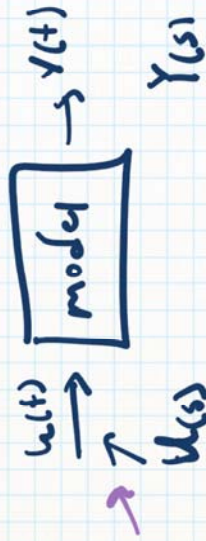
$$\bar{V} = \sqrt{\frac{2 \cdot F_p \bar{u}}{\rho A C_d}}$$

$$\bar{V} = \sqrt{\frac{2 \cdot 30 \frac{N}{m} \cdot 40\%}{1.225 \frac{kg}{m^3} \cdot 5 m^2 \cdot 0.24}}$$

$$= 40.4 \frac{m}{s}$$



412 Forcing Functions

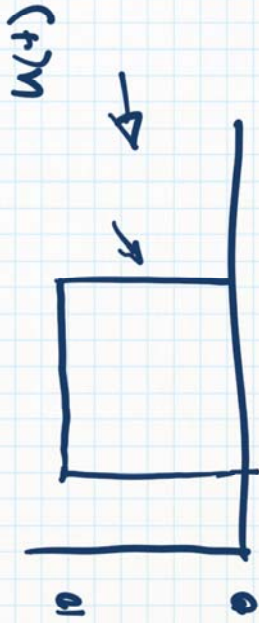


$$G(s) = \frac{Y(s)}{U(s)} \Rightarrow Y(s) = G(s)U(s)$$

Forcing Function

inverse Laplace

$y(t)$

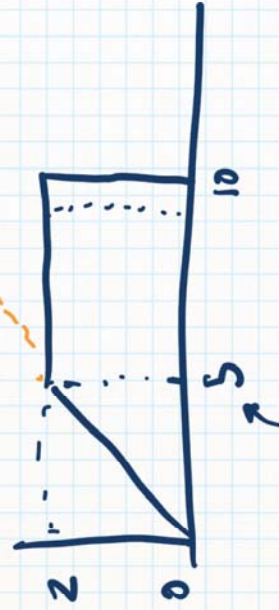


$$u(t) = 10S(t-2) - 10S(t-10)$$

"switch"

$$U(s) = \frac{10}{s}e^{-2s} - \frac{10}{s}e^{-10s}$$

$$u(t) = \frac{2}{5}t^{-\frac{2}{5}}(t-5)S(t-5) - \frac{2}{5}S(t-10)$$



$$U(s) = \frac{2}{5}S^2 - \frac{2}{5}S^2e^{-5s} - \frac{2}{5}e^{-10s}$$

$$G(s) = \frac{K}{s+1}$$