

Passivité et Systèmes Hamiltoniens à Ports

Applications en audio et acoustique musicale

Thomas Hélie, CNRS

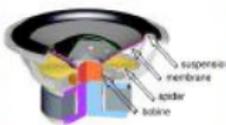
Équipe S3AM

Laboratoire des Sciences et Technologies de la Musique et du Son
IRCAM – CNRS – Sorbonne Université – Ministère de la Culture
Paris, France

Séminaire du GT "Schémas de Boltzmann sur réseau à l'IHP"

5 Octobre 2022

Institut Henri Poincaré, Paris, France



Why PHS for musical audio/acoustic applications ?

Instruments involve & PHS support:

- 1 **Multi-physics:** mechanics, acoustics, electronics, thermodynamics, etc.
- 2 **Power balance:** conservative/dissipative/external parts = passivity
(+ time causality, irreversibility, natural symmetries)
- 3 **Nonlinearities:** amplitude-dependent timbre, self-oscillations, regime bifurcation, chaos, etc.
- 4 **Non-ideal dissipation:** crucial for realism
- 5 **Modularity:** *"choose, build, refine your components and assemble them"*

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Objectives

- 1 **Modelling:** Component-based approach
- 2 **Numerics:** power-balanced/passive schemes
(accuracy, reject aliasing due to nonlinearities+sampling, etc.)
- 3 **Computational cost:** solvers in view of real-time sound synthesis
- 4 **Code generator:** component netlists → equations → C++ code
- 5 **Control:** power-balanced reprogrammed physics to reach behaviours
(transducer correction, acoustic absorbers, hybrid instruments, etc.)

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- 2 **PREAMBLE:** reminders on dynamical systems and Lyapunov analysis
- 3 **MODELLING:** Input-State-Output representations of PHS
- 4 **NUMERICS** with sound applications
- 5 **STATISTICAL PHYSICS** and Boltzmann principle for PHS
- 6 **CONTROL:** digital passive controller for hardware
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Stability and passivity in **nonlinear dynamical systems**

- **Stability** of an **equilibrium point** (autonomous system)
- **Passivity** of an input/output **system** (input/output system)

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→ **Lyapunov analysis**

Preamble (1/4): autonomous systems

$$\begin{aligned}\dot{x}(t) &= f(x(t)), \text{ for } t \geq 0, \text{ with } f : \mathbb{R}^n \rightarrow \mathbb{R}^n \quad (n \in \mathbb{N}^*) \\ x(0) &= x_0 \in \mathbb{R}^n\end{aligned}$$

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Cauchy-Lipschitz theorem: f locally Lipschitz $\Rightarrow \exists ! t \mapsto x(t)$

x can be defined on $J_{x_0} \subseteq \mathbb{R}$, an open maximal interval that contains 0,
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Stabilities of x^* (L: local, A: asymptotic, G: global)

(LS) if: $\forall R > 0, \exists r(R) > 0$ such that $\forall x_0 \in \mathbb{R}^n$,
 $\|x_0 - x^*\| < r(R) \Rightarrow \|x(t) - x^*\| < R, \forall t \in J_{x_0}^+$

Lemma: if $\|x_0 - x^*\| < r(R)$, then $J_{x_0}^+ = \mathbb{R}^+$

(LAS) if: (LS) and $\exists r > 0$ s.t. $\|x_0 - x^*\| < r \Rightarrow \lim_{t \rightarrow +\infty} x(t) = x^*$

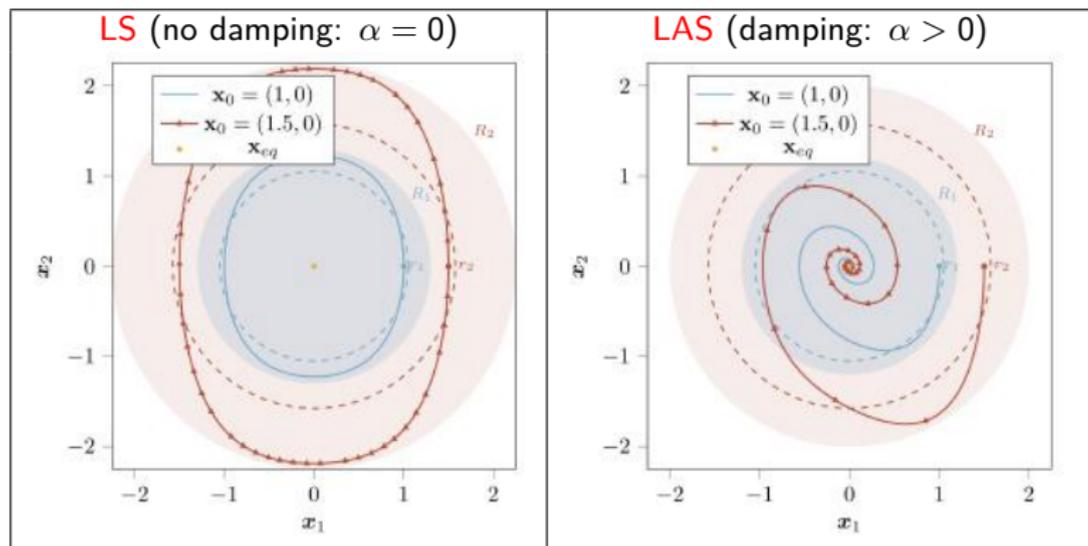
(GAS) if: (LAS) for all $r > 0$

Preamble (2/4): the Duffing oscillator

$$\ddot{y} + \alpha \dot{y} + (1 + \beta y^2)y = 0$$

$$\dot{x}(t) = f(x(t)), \text{ with } x = [y, \dot{y}]^T,$$

$$\text{and } f(x) = [x_2, -\alpha x_2 - (1 + \beta x_1^2)x_1]^T$$



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Definition

(Hyp.: $x^* = 0$ and $\Omega \subseteq \mathbb{R}^n$ open set) $V : \Omega \rightarrow \mathbb{R}$ is a **Lyapunov function of \mathcal{S}** if:

- (i) V is \mathcal{C}^1 -regular on Ω
- (ii) $V(0) = 0$ and $V(x) > 0$ for all $x \neq 0$
- (iii) $\frac{d}{dt} V \circ x(t) \leq 0$ for all trajectories of \mathcal{S} in Ω
($\Leftrightarrow \nabla V(x)^T f(x) \leq 0$, for all x in Ω)

If $\nabla V(x)^T f(x) < 0$, for all x in $\Omega \setminus \{0\}$, V is called a **strict Lyapunov fct.**

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If V is a **Lyapunov fct.** of \mathcal{S} , then $x^* = 0$ is **LS**.If V is **strict**, then $x^* = 0$ is **LAS**.(GAS? For $\Omega = \mathbb{R}^n$, add the condition $V(x) \rightarrow +\infty$ as $\|x\| \rightarrow +\infty$)

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Lasalle principle

(a useful theorem!)

Let \mathcal{I} be the **largest subset of $\{x \in \Omega \text{ s.t. } \nabla V(x)^T f(x) = 0\}$** (points leaving V invariant) that is **invariant under the flow** in positive time.Then, all the trajectories of \mathcal{S} converge towards \mathcal{I} .

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Preamble (3/4): Lyapunov analysis

(of a system $\mathcal{S} : \dot{x} = f(x)$)

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Usual difficulty: find a Lyapunov function for a given nonlinear f .

Input/output system (u : input, y : output, $\dim u = \dim y \geq 1$)

$$\mathcal{S}: \quad \dot{x} = f(x, u), \quad y = h(x, u) \quad \text{and } x(0) = x_0$$

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Passivity: \mathcal{S} is passive if V satisfies (i-ii) and if (iii) is replaced by

$$\text{Passivity: } \frac{d}{dt} V \circ x(t) \leq y(t)^T u(t) \quad (\Leftrightarrow \nabla V(x)^T f(x, u) \leq h(x, u)^T u)$$

Strict passivity: $\frac{d}{dt} V \circ x(t) \leq y(t)^T u(t) - \psi(x(t))$

$$(\Leftrightarrow \nabla V(x)^T f(x, u) \leq h(x, u)^T u - \psi(x) \text{ for all } x, u)$$

with $\psi: \Omega \rightarrow \mathbb{R}$ s.t. $\psi(0) = 0$ and $\psi(x) > 0$ for all $x \neq 0$

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→ Stability for $u = 0$

→ Stabilization for dissipative feedback-loop laws: ($u = -Ry \Rightarrow y^T u = -R\|y\|^2 \leq 0$)

→ In physics, a natural Lyapunov function is the energy

Outline

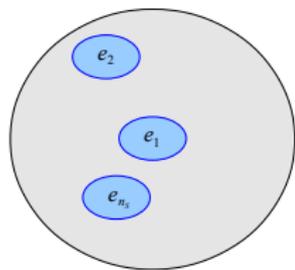
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Port-Hamiltonian Systems
with
a component-based approach

(finite-dimensional case \equiv ODEs)

A physical system is made of...

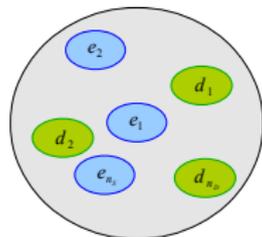
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(i) Energy-storing components

$$E = \sum_{n=1}^N e_n \geq 0$$

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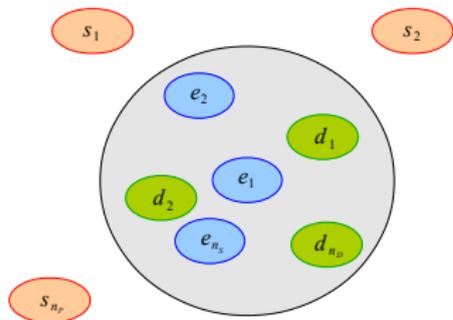
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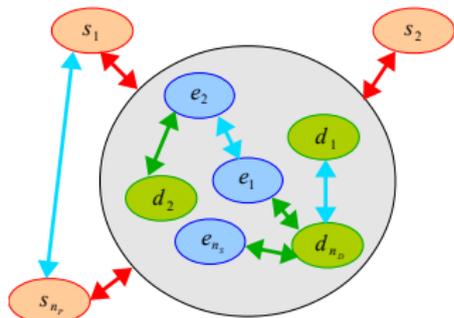
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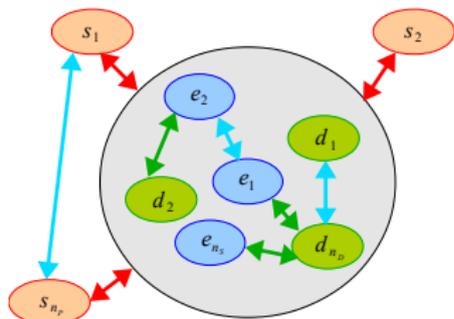
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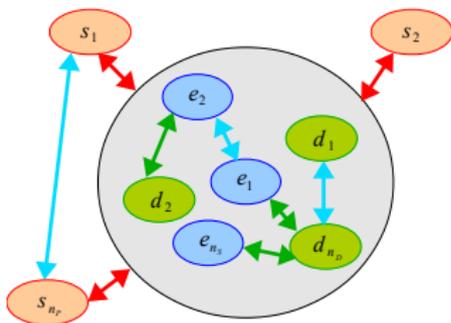
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+ Conservative connections \rightarrow *sum of received powers is zero*

A physical system is made of...

receiver convention



(i) **Energy-storing components** → store energy

$$E = \sum_{n=1}^N e_n \geq 0$$

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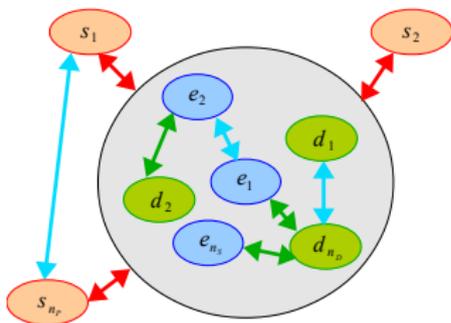
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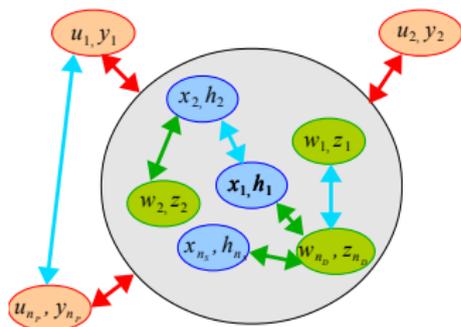
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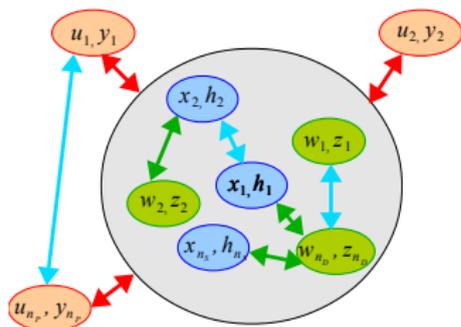
(effort \times flow : force \times velocity, voltage \times current, etc)

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$$P_{\text{ext}} = \mathbf{u}^T \mathbf{y} = \sum_{p=1}^P u_p y_p$$

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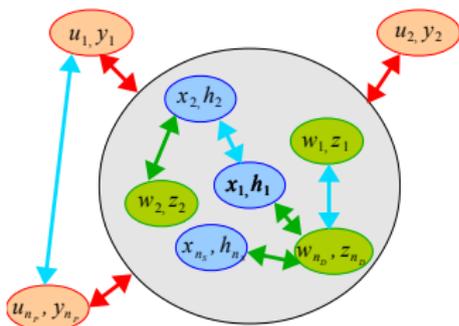
PHS: Input-State-Output representation

(S: interconnection matrix)

$$\underbrace{\begin{bmatrix} \dot{\mathbf{x}} \\ \mathbf{w} \\ \mathbf{y} \end{bmatrix}}_{\mathbf{f}} = \underbrace{\begin{bmatrix} \mathbf{S}_{\text{xx}} & \mathbf{S}_{\text{xw}} & \mathbf{S}_{\text{xu}} \\ * & \mathbf{S}_{\text{ww}} & \mathbf{S}_{\text{wu}} \\ * & * & \mathbf{S}_{\text{yu}} \end{bmatrix}}_{\text{with } \mathbf{S} = -\mathbf{S}^T} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{bmatrix}}_{\mathbf{e}} \quad \left. \begin{array}{l} (i) \text{ storage} \rightarrow \text{differential eq.} \\ (ii) \text{ memoryless} \rightarrow \text{algebraic eq.} \\ (iii) \text{ ports} \rightarrow \text{physical signals} \end{array} \right| \quad (1)$$

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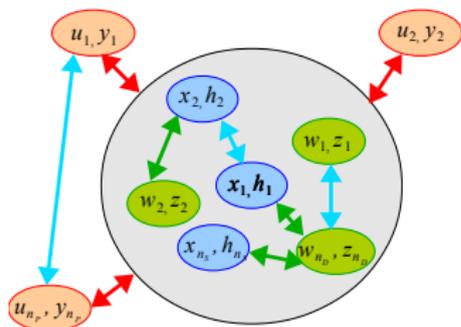
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 (effort \times flow : force \times velocity, voltage \times current, etc)
- (iii) **External components** → receive power
 $P_{\text{ext}} = \mathbf{u}^T \mathbf{y} = \sum_{p=1}^P u_p y_p$
- + **Conservative connections** → sum of received powers is zero
 $\underbrace{\nabla H(\mathbf{x})^T \dot{\mathbf{x}}}_{P_{\text{stored}} = dE/dt} + \underbrace{\mathbf{z}(\mathbf{w})^T \mathbf{w}}_{\geq 0} + \mathbf{u}^T \mathbf{y} = 0$ (power balance)

PHS: Input-State-Output representation

(S: interconnection matrix)

$$\underbrace{\begin{bmatrix} \dot{\mathbf{x}} \\ \mathbf{w} \\ \mathbf{y} \end{bmatrix}}_{\mathbf{f}} = \underbrace{\begin{bmatrix} \mathbf{S}_{xx} & \mathbf{S}_{xw} & \mathbf{S}_{xu} \\ * & \mathbf{S}_{ww} & \mathbf{S}_{wu} \\ * & * & \mathbf{S}_{yu} \end{bmatrix}}_{\text{with } \mathbf{S} = -\mathbf{S}^T} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{bmatrix}}_{\mathbf{e}} \quad \left. \begin{array}{l} (i) \text{ storage} \rightarrow \text{differential eq.} \\ (ii) \text{ memoryless} \rightarrow \text{algebraic eq.} \\ (iii) \text{ ports} \rightarrow \text{physical signals} \end{array} \right| \quad (1)$$

Power balance: $\mathbf{e}^T \mathbf{f} \stackrel{(1)}{=} \mathbf{e}^T \mathbf{S} \mathbf{e} = 0$ as $\mathbf{S} = -\mathbf{S}^T \Rightarrow \mathbf{e}^T \mathbf{S} \mathbf{e} = (\mathbf{e}^T \mathbf{S} \mathbf{e})^T = -(\mathbf{e}^T \mathbf{S} \mathbf{e})$



(i) Energy-storing components → store energy

$$E = H(\mathbf{x}) = \sum_{n=1}^N H_n(x_n) \geq 0$$

(ii) Memoryless passive components → receive power

$$P_{\text{diss}} = \mathbf{z}(\mathbf{w})^T \mathbf{w} = \sum_{m=1}^M z_m(w_m) w_m \geq 0$$

(effort × flow : force × velocity, voltage × current, etc)

(iii) External components → receive power

$$P_{\text{ext}} = \mathbf{u}^T \mathbf{y} = \sum_{p=1}^P u_p y_p$$

+ Conservative connections → sum of received powers is zero

$$\underbrace{\nabla H(\mathbf{x})^T \dot{\mathbf{x}}}_{P_{\text{stored}} = dE/dt} + \underbrace{\mathbf{z}(\mathbf{w})^T \mathbf{w}}_{\geq 0} + \mathbf{u}^T \mathbf{y} = 0 \quad (\text{power balance})$$

PHS: Input-State-Output representation

(S: interconnection matrix)

$$\underbrace{\begin{bmatrix} \dot{\mathbf{x}} \\ \mathbf{w} \\ \mathbf{y} \end{bmatrix}}_{\mathbf{f}} = \underbrace{\begin{bmatrix} \mathbf{S}_{xx} & \mathbf{S}_{xw} & \mathbf{S}_{xu} \\ * & \mathbf{S}_{ww} & \mathbf{S}_{wu} \\ * & * & \mathbf{S}_{yu} \end{bmatrix}}_{\text{with } \mathbf{S} = -\mathbf{S}^T} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{bmatrix}}_{\mathbf{e}} \quad \left. \begin{array}{l} (i) \text{ storage} \rightarrow \text{differential eq.} \\ (ii) \text{ memoryless} \rightarrow \text{algebraic eq.} \\ (iii) \text{ ports} \rightarrow \text{physical signals} \end{array} \right| \quad (1)$$

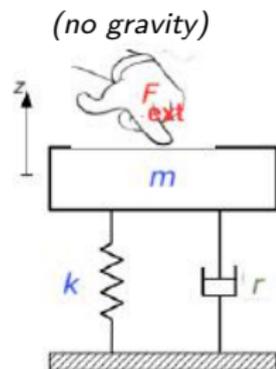
→ Differential-Algebraic Formulation

(with no constraint: PH-DAE [Maschke, Schaft])

Example: damped mechanical oscillator excited by F_{ext} ($m\ddot{z} + r\dot{z} + kz = F_{\text{ext}}$)

- 4 separate components

(i) mass m of momentum $\pi = mv$ (energy: $\frac{1}{2}mv^2 = \frac{\pi^2}{2m}$),



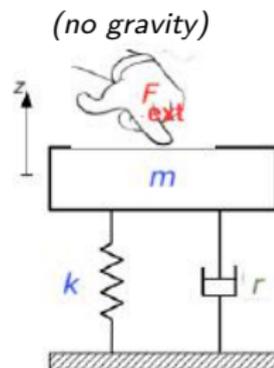
	state	energy H_n	flow f	effort e
m	$x_1 := \pi$	$\pi^2/(2m)$	$\dot{x}_1 = \dot{\pi}$	$H'_1(x_1) = x_1/m$
	blue	force		
	red	velocity		

Example: damped mechanical oscillator excited by F_{ext} ($m\ddot{z} + r\dot{z} + kz = F_{\text{ext}}$)

- 4 separate components

(i₁) mass m of momentum $\pi = mv$ (energy: $\frac{1}{2}mv^2 = \frac{\pi^2}{2m}$),

(i₂) spring sp of elongation ξ



	state	energy H_n	flow f	effort e
m	$x_1 := \pi$	$\pi^2/(2m)$	$\dot{x}_1 = \dot{\pi}$	$H'_1(x_1) = x_1/m$
sp	$x_2 := \xi$	$k\xi^2/2$	$\dot{x}_2 = \dot{\xi}$	$H'_2(x_2) = kx_2$
	blue : force			
	red : velocity			

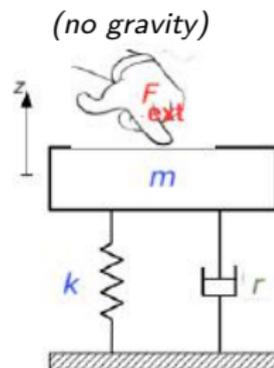
Example: damped mechanical oscillator excited by F_{ext} ($m\ddot{z} + r\dot{z} + kz = F_{\text{ext}}$)

- 4 separate components

(i₁) mass m of momentum $\pi = mv$ (energy: $\frac{1}{2}mv^2 = \frac{\pi^2}{2m}$),

(i₂) spring sp of elongation ξ

(ii) damper dp of velocity V_{dp}

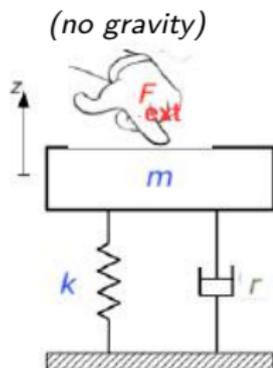


	state	energy H_n	flow f	effort e
m	$x_1 := \pi$	$\pi^2/(2m)$	$\dot{x}_1 = \dot{\pi}$	$H'_1(x_1) = x_1/m$
sp	$x_2 := \xi$	$k\xi^2/2$	$\dot{x}_2 = \dot{\xi}$	$H'_2(x_2) = kx_2$
dp	blue : force		orange $w := V_{\text{dp}}$	blue $z(w) := rw$
	orange : velocity			

Example: damped mechanical oscillator excited by F_{ext} ($m\ddot{z} + r\dot{z} + kz = F_{\text{ext}}$)

• 4 separate components

- (i1) mass m of momentum $\pi = mv$ (energy: $\frac{1}{2}mv^2 = \frac{\pi^2}{2m}$),
- (i2) spring sp of elongation ξ
- (ii) damper dp of velocity V_{dp}
- (iii) actuator ext applying a force F_{ext}

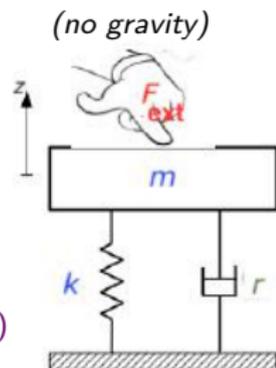


	state	energy H_n	flow \mathbf{f}	effort \mathbf{e}
m	$x_1 := \pi$	$\pi^2/(2m)$	$\dot{x}_1 = \dot{\pi}$	$H'_1(x_1) = x_1/m$
sp	$x_2 := \xi$	$k\xi^2/2$	$\dot{x}_2 = \dot{\xi}$	$H'_2(x_2) = kx_2$
dp	blue : force		w := V_{dp}	z(w) := rw
ext	red : velocity			

Example: damped mechanical oscillator excited by F_{ext} ($m\ddot{z} + r\dot{z} + kz = F_{\text{ext}}$)

• 4 separate components

- (i1) mass m of momentum $\pi = mv$ (energy: $\frac{1}{2}mv^2 = \frac{\pi^2}{2m}$),
- (i2) spring sp of elongation ξ
- (ii) damper dp of velocity V_{dp}
- (iii) actuator ext applying a force F_{ext} (\rightarrow your finger experiences $-F_{\text{ext}}$)



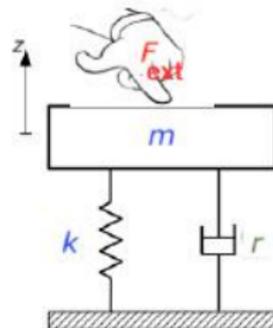
	state	energy H_n	flow f	effort e
m	$x_1 := \pi$	$\pi^2/(2m)$	$\dot{x}_1 := \dot{\pi}$	$H'_1(x_1) = x_1/m$
sp	$x_2 := \xi$	$k\xi^2/2$	$\dot{x}_2 = \dot{\xi}$	$H'_2(x_2) = kx_2$
dp	blue : force		w $:= V_{\text{dp}}$	z(w) $:= rw$
ext	red : velocity		y $:= V_{\text{ext}}$	u $:= -F_{\text{ext}}$

Example: damped mechanical oscillator excited by F_{ext} ($m\ddot{z} + r\dot{z} + kz = F_{\text{ext}}$)

(no gravity)

• 4 separate components

	state	energy H_n	flow f	effort e
m	$x_1 := \pi$	$\pi^2/(2m)$	$\dot{x}_1 = \dot{\pi}$	$H'_1(x_1) = x_1/m$
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dp		blue : force	$w := V_{\text{dp}}$	$z(w) := r w$
ext		red : velocity	$y := V_{\text{ext}}$	$u := -F_{\text{ext}}$

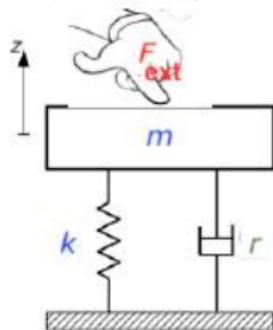


Example: damped mechanical oscillator excited by F_{ext} ($m\ddot{z} + r\dot{z} + kz = F_{\text{ext}}$)

(no gravity)

- 4 separate components

	state	energy H_n	flow f	effort e
m	$x_1 := \pi$	$\pi^2/(2m)$	$\dot{x}_1 = \dot{\pi}$	$H'_1(x_1) = x_1/m$
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dp		blue : force	$w := V_{\text{dp}}$	$z(w) := r w$
ext		red : velocity	$y := V_{\text{ext}}$	$u := -F_{\text{ext}}$



- assembled with rigid connections

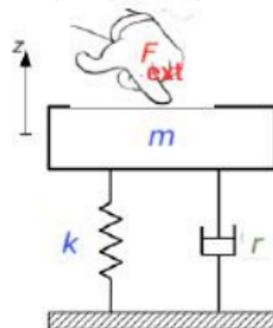
$$\underbrace{\begin{matrix} \dot{\pi} = F_m \\ \dot{\xi} = V_{\text{sp}} \\ V_{\text{dp}} \\ V_{\text{ext}} \end{matrix}}_f \underbrace{\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ w \\ y \end{bmatrix}}_s = \begin{bmatrix} & & & \\ & & & \\ & & & \\ & & & \end{bmatrix} \underbrace{\begin{bmatrix} H'_1(x_1) \\ H'_2(x_2) \\ z(w) \\ u \end{bmatrix}}_e \underbrace{\begin{matrix} V_m = \pi/m \\ F_{\text{sp}} = k\xi \\ F_{\text{dp}} = r V_{\text{dp}} \\ -F_{\text{ext}} \end{matrix}}_e$$

Example: damped mechanical oscillator excited by F_{ext} ($m\ddot{z} + r\dot{z} + kz = F_{\text{ext}}$)

(no gravity)

• 4 separate components

	state	energy H_n	flow f	effort e
m	$x_1 := \pi$	$\pi^2/(2m)$	$\dot{x}_1 = \dot{\pi}$	$H'_1(x_1) = x_1/m$
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dp		blue : force	$w := V_{\text{dp}}$	$z(w) := r w$
ext		red : velocity	$y := V_{\text{ext}}$	$u := -F_{\text{ext}}$



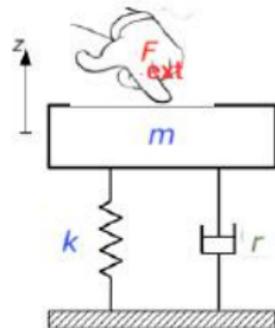
• assembled with rigid connections

- internal forces are balanced $F_m + F_{\text{sp}} + F_{\text{dp}} + (-F_{\text{ext}}) = 0$

$$\underbrace{\begin{matrix} \dot{\pi} = F_m \\ \dot{\xi} = V_{\text{sp}} \\ V_{\text{dp}} \\ V_{\text{ext}} \end{matrix}}_f \underbrace{\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ w \\ y \end{bmatrix}}_s = \underbrace{\begin{bmatrix} 0 & -1 & -1 & -1 \\ & & & \\ & & & \\ & & & \end{bmatrix}}_S \underbrace{\begin{bmatrix} H'_1(x_1) \\ H'_2(x_2) \\ z(w) \\ u \end{bmatrix}}_e \underbrace{\begin{matrix} V_m = \pi/m \\ F_{\text{sp}} = k\xi \\ F_{\text{dp}} = r V_{\text{dp}} \\ -F_{\text{ext}} \end{matrix}}_e$$

Example: damped mechanical oscillator excited by F_{ext} ($m\ddot{z} + r\dot{z} + kz = F_{\text{ext}}$)

(no gravity)



• 4 separate components

	state	energy H_n	flow f	effort e
m	$x_1 := \pi$	$\pi^2/(2m)$	$\dot{x}_1 = \dot{\pi}$	$H'_1(x_1) = x_1/m$
sp	$x_2 := \xi$	$k\xi^2/2$	$\dot{x}_2 = \dot{\xi}$	$H'_2(x_2) = kx_2$
dp		blue : force	$w := V_{\text{dp}}$	$z(w) := rw$
ext		red : velocity	$y := V_{\text{ext}}$	$u := -F_{\text{ext}}$

• assembled with rigid connections

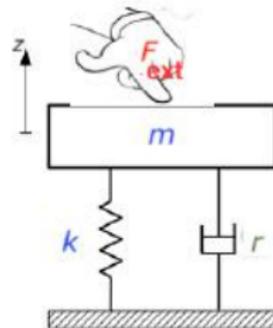
- internal forces are balanced $F_m + F_{\text{sp}} + F_{\text{dp}} + (-F_{\text{ext}}) = 0$

- all velocities are equal $V_m = V_{\text{sp}} = V_{\text{dp}} = V_{\text{ext}}$

$$\underbrace{\begin{matrix} \dot{\pi} = F_m \\ \dot{\xi} = V_{\text{sp}} \\ V_{\text{dp}} \\ V_{\text{ext}} \end{matrix}}_f \underbrace{\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ w \\ y \end{bmatrix}}_s = \underbrace{\begin{bmatrix} 0 & -1 & -1 & -1 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{bmatrix}}_{S = -S^T} \underbrace{\begin{bmatrix} H'_1(x_1) \\ H'_2(x_2) \\ z(w) \\ u \end{bmatrix}}_e \underbrace{\begin{matrix} V_m = \pi/m \\ F_{\text{sp}} = k\xi \\ F_{\text{dp}} = rV_{\text{dp}} \\ -F_{\text{ext}} \end{matrix}}_e$$

Example: damped mechanical oscillator excited by F_{ext} ($m\ddot{z} + r\dot{z} + kz = F_{\text{ext}}$)

(no gravity)



• 4 separate components

	state	energy H_n	flow f	effort e
m	$x_1 := \pi$	$\pi^2/(2m)$	$\dot{x}_1 = \dot{\pi}$	$H'_1(x_1) = x_1/m$
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dp		blue : force	$w := V_{\text{dp}}$	$z(w) := rw$
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• assembled with rigid connections

- internal forces are balanced $F_m + F_{\text{sp}} + F_{\text{dp}} + (-F_{\text{ext}}) = 0$

- all velocities are equal $V_m = V_{\text{sp}} = V_{\text{dp}} = V_{\text{ext}}$

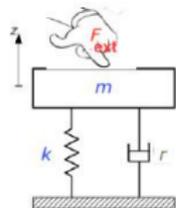
$$\underbrace{\begin{matrix} \dot{\pi} = F_m \\ \dot{\xi} = V_{\text{sp}} \\ V_{\text{dp}} \\ V_{\text{ext}} \end{matrix}}_f \underbrace{\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ w \\ y \end{bmatrix}}_s = \underbrace{\begin{bmatrix} 0 & -1 & -1 & -1 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{bmatrix}}_{S = -S^T} \underbrace{\begin{bmatrix} H'_1(x_1) \\ H'_2(x_2) \\ z(w) \\ u \end{bmatrix}}_e \underbrace{\begin{matrix} V_m = \pi/m \\ F_{\text{sp}} = k\xi \\ F_{\text{dp}} = rV_{\text{dp}} \\ -F_{\text{ext}} \end{matrix}}_e$$

→ Formulation (1) with $H(x) = H_1(x_1) + H_2(x_2)$

→ $S = -S^T$ is canonical (no mechanical coefficients)

(ODE: with $z = \xi$)

Some variations: nonlinear components (modifying H or z) and also...



$$\begin{pmatrix} F_m \\ V_{sp} \\ V_{dp} \\ V_{ext} \end{pmatrix} = \left(\begin{array}{ccc|ccc} 0 & -1 & -1 & -1 & & \\ +1 & 0 & 0 & 0 & & \\ +1 & 0 & 0 & 0 & & \\ +1 & 0 & 0 & 0 & & \end{array} \right) \cdot \begin{pmatrix} V_m \\ F_{sp} \\ F_C \\ -F_{ext} \end{pmatrix}$$

Hamiltonian systems (conservative, autonomous)

$$\begin{pmatrix} F_m \\ V_{sp} \\ \cdot \\ \cdot \end{pmatrix} = \left(\begin{array}{ccc|ccc} 0 & -1 & \cdot & \cdot & & \\ +1 & 0 & \cdot & \cdot & & \\ \cdot & \cdot & \cdot & \cdot & & \\ \cdot & \cdot & \cdot & \cdot & & \end{array} \right) \cdot \begin{pmatrix} V_M \\ F_{sp} \\ \cdot \\ \cdot \end{pmatrix}$$

"Mass+Damper+Excitation" (spring removed)

$$\begin{pmatrix} F_m \\ V_{dp} \\ V_{ext} \end{pmatrix} = \left(\begin{array}{ccc|ccc} 0 & \cdot & -1 & -1 & & \\ \cdot & \cdot & \cdot & \cdot & & \\ +1 & \cdot & 0 & 0 & & \\ +1 & \cdot & 0 & 0 & & \end{array} \right) \cdot \begin{pmatrix} V_m \\ \cdot \\ F_C \\ -F_{ext} \end{pmatrix}$$

"Mass+Excitation"

$$\begin{pmatrix} F_m \\ \cdot \\ \cdot \\ V_{ext} \end{pmatrix} = \left(\begin{array}{ccc|ccc} 0 & \cdot & \cdot & -1 & & \\ \cdot & \cdot & \cdot & \cdot & & \\ \cdot & \cdot & \cdot & \cdot & & \\ +1 & \cdot & \cdot & 0 & & \end{array} \right) \cdot \begin{pmatrix} V_m \\ \cdot \\ \cdot \\ -F_{ext} \end{pmatrix}$$

PHS shifting

PHS shifting

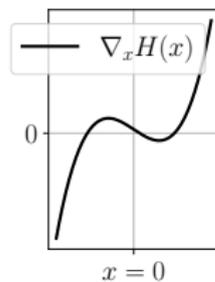
$$\textcircled{1} \text{ (PHS)} \quad \underbrace{\begin{bmatrix} \dot{x} \\ w \\ y \end{bmatrix}}_{f(t)} = \mathbf{S} \underbrace{\begin{bmatrix} \nabla H(x) \\ z(w) \\ u \end{bmatrix}}_{e(t)}$$

PHS shifting

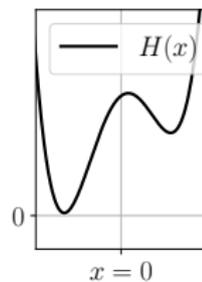
① (PHS)

$$\underbrace{\begin{bmatrix} \dot{x} \\ w \\ y \end{bmatrix}}_{f(t)} = S \underbrace{\begin{bmatrix} \nabla H(x) \\ z(w) \\ u \end{bmatrix}}_{e(t)}$$

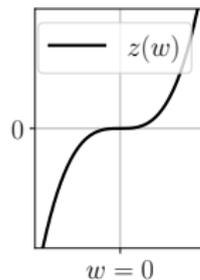
Effort



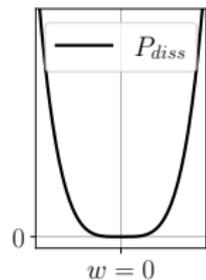
Energy



Effort



Dissipated power

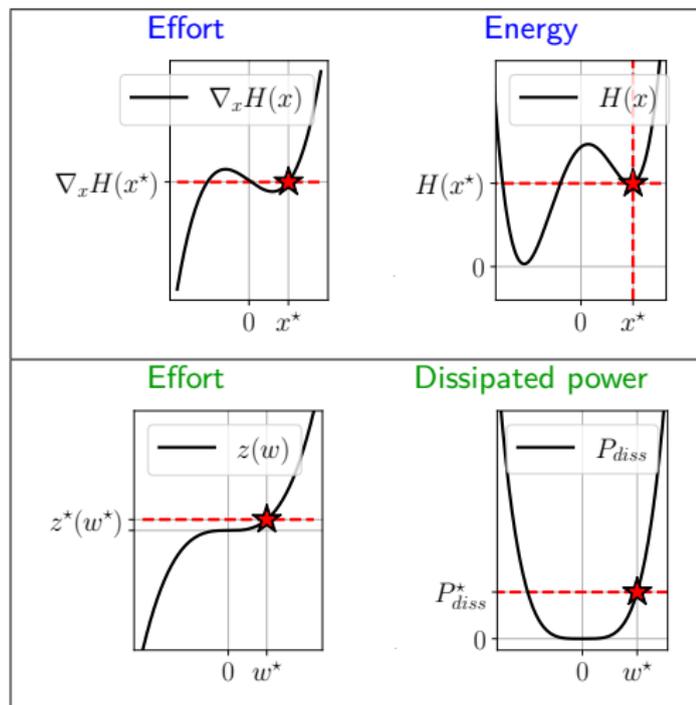


PHS shifting

$$\textcircled{1} \text{ (PHS)} \quad \underbrace{\begin{bmatrix} \dot{x} \\ \mathbf{w} \\ \mathbf{y} \end{bmatrix}}_{\mathbf{f}(t)} = \mathbf{S} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{bmatrix}}_{\mathbf{e}(t)}$$

$\textcircled{2}$ Equilibrium $\text{var}^* = \{\mathbf{u}^*, \mathbf{x}^*, \mathbf{w}^*, \mathbf{y}^*\}$

$$\text{(PHS)}^* \quad \underbrace{\begin{bmatrix} \dot{x}^* = 0 \\ \mathbf{w}^* \\ \mathbf{y}^* \end{bmatrix}}_{\mathbf{f}^*} = \mathbf{S} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}^*) \\ \mathbf{z}(\mathbf{w}^*) \\ \mathbf{u}^* \end{bmatrix}}_{\mathbf{e}^*}$$



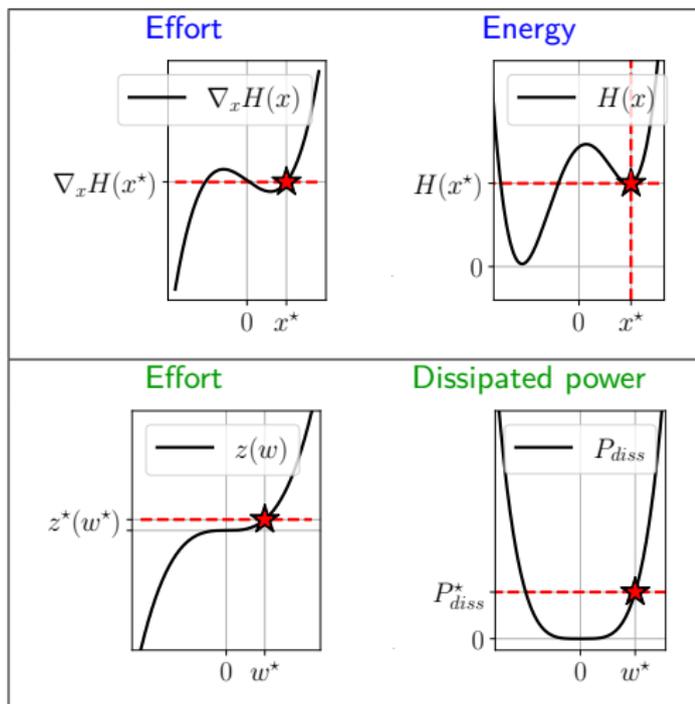
PHS shifting

$$\textcircled{1} \text{ (PHS)} \quad \underbrace{\begin{bmatrix} \dot{x} \\ \mathbf{w} \\ \mathbf{y} \end{bmatrix}}_{\mathbf{f}(t)} = \mathbf{S} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{bmatrix}}_{\mathbf{e}(t)}$$

$\textcircled{2}$ Equilibrium $\text{var}^* = \{\mathbf{u}^*, \mathbf{x}^*, \mathbf{w}^*, \mathbf{y}^*\}$

$$\text{(PHS)}^* \quad \underbrace{\begin{bmatrix} \dot{x}^* = 0 \\ \mathbf{w}^* \\ \mathbf{y}^* \end{bmatrix}}_{\mathbf{f}^*} = \mathbf{S} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}^*) \\ \mathbf{z}(\mathbf{w}^*) \\ \mathbf{u}^* \end{bmatrix}}_{\mathbf{e}^*}$$

$\textcircled{3}$ Fluctuations $\tilde{\text{var}}(t) = \text{var}(t) - \text{var}^*$



PHS shifting

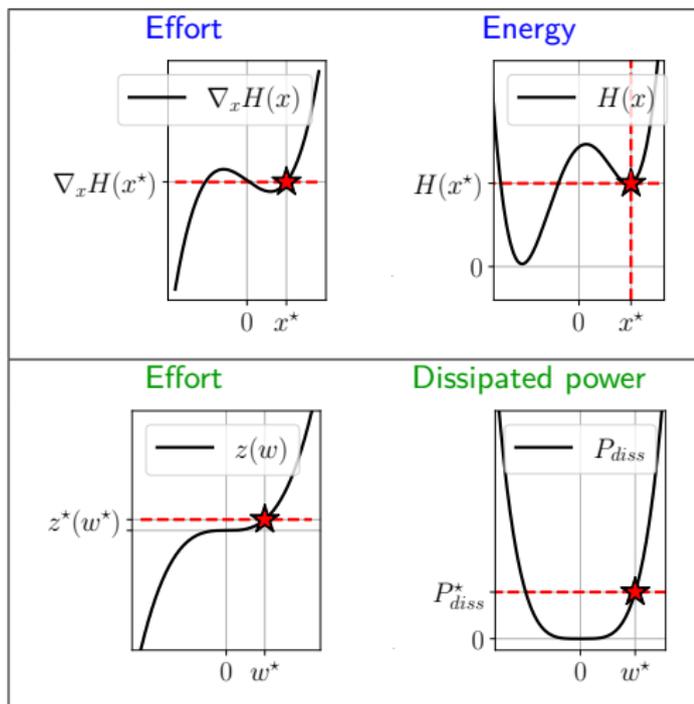
$$\textcircled{1} \text{ (PHS)} \quad \underbrace{\begin{bmatrix} \dot{x} \\ \mathbf{w} \\ \mathbf{y} \end{bmatrix}}_{\mathbf{f}(t)} = \mathbf{S} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{bmatrix}}_{\mathbf{e}(t)}$$

$\textcircled{2}$ Equilibrium $\text{var}^* = \{\mathbf{u}^*, \mathbf{x}^*, \mathbf{w}^*, \mathbf{y}^*\}$

$$\text{(PHS)}^* \quad \underbrace{\begin{bmatrix} \dot{x}^* = 0 \\ \mathbf{w}^* \\ \mathbf{y}^* \end{bmatrix}}_{\mathbf{f}^*} = \mathbf{S} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}^*) \\ \mathbf{z}(\mathbf{w}^*) \\ \mathbf{u}^* \end{bmatrix}}_{\mathbf{e}^*}$$

$\textcircled{3}$ Fluctuations $\widetilde{\text{var}}(t) = \text{var}(t) - \text{var}^*$

$$\widetilde{\text{(PHS)}} \equiv \text{(PHS)} - \text{(PHS)}^* \\ \mathbf{f}(t) - \mathbf{f}^* = \mathbf{S} (\mathbf{e}(t) - \mathbf{e}^*)$$



PHS shifting

$$\textcircled{1} \text{ (PHS)} \quad \underbrace{\begin{bmatrix} \dot{x} \\ \mathbf{w} \\ \mathbf{y} \end{bmatrix}}_{\mathbf{f}(t)} = \mathbf{S} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{bmatrix}}_{\mathbf{e}(t)}$$

$\textcircled{2}$ Equilibrium $\text{var}^* = \{\mathbf{u}^*, \mathbf{x}^*, \mathbf{w}^*, \mathbf{y}^*\}$

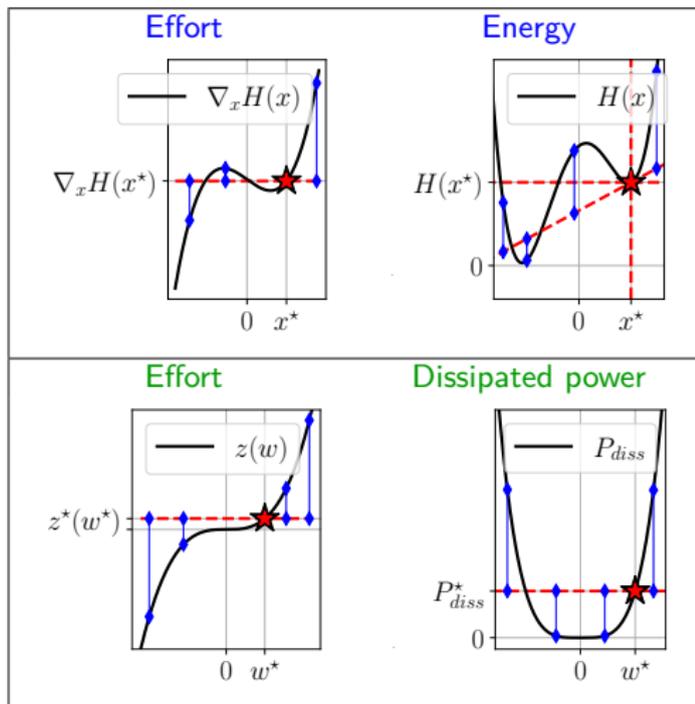
$$\text{(PHS)}^* \quad \underbrace{\begin{bmatrix} \dot{x}^* = 0 \\ \mathbf{w}^* \\ \mathbf{y}^* \end{bmatrix}}_{\mathbf{f}^*} = \mathbf{S} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}^*) \\ \mathbf{z}(\mathbf{w}^*) \\ \mathbf{u}^* \end{bmatrix}}_{\mathbf{e}^*}$$

$\textcircled{3}$ Fluctuations $\widetilde{\text{var}}(t) = \text{var}(t) - \text{var}^*$

$$\widetilde{\text{(PHS)}} \equiv \text{(PHS)} - \text{(PHS)}^*$$

$$\mathbf{f}(t) - \mathbf{f}^* = \mathbf{S} (\mathbf{e}(t) - \mathbf{e}^*)$$

$$\underbrace{\begin{bmatrix} \dot{\tilde{x}} \\ \tilde{\mathbf{w}} \\ \tilde{\mathbf{y}} \end{bmatrix}}_{\tilde{\mathbf{f}}(t)} = \mathbf{S} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}^* + \tilde{\mathbf{x}}) - \nabla H(\mathbf{x}^*) \\ \mathbf{z}(\mathbf{w}^* + \tilde{\mathbf{w}}) - \mathbf{z}(\mathbf{w}^*) \\ \tilde{\mathbf{u}} \end{bmatrix}}_{\tilde{\mathbf{e}}(t)}$$



PHS shifting

① (PHS)

$$\underbrace{\begin{bmatrix} \dot{x} \\ \mathbf{w} \\ \mathbf{y} \end{bmatrix}}_{\mathbf{f}(t)} = \mathbf{S} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{bmatrix}}_{\mathbf{e}(t)}$$

② Equilibrium $\text{var}^* = \{\mathbf{u}^*, \mathbf{x}^*, \mathbf{w}^*, \mathbf{y}^*\}$

$$\text{(PHS)}^* \quad \underbrace{\begin{bmatrix} \dot{x}^* = 0 \\ \mathbf{w}^* \\ \mathbf{y}^* \end{bmatrix}}_{\mathbf{f}^*} = \mathbf{S} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}^*) \\ \mathbf{z}(\mathbf{w}^*) \\ \mathbf{u}^* \end{bmatrix}}_{\mathbf{e}^*}$$

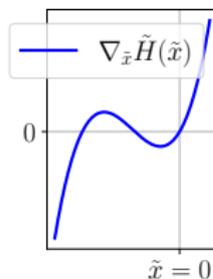
③ Fluctuations $\widetilde{\text{var}}(t) = \text{var}(t) - \text{var}^*$

$$\widetilde{\text{(PHS)}} \equiv \text{(PHS)} - \text{(PHS)}^*$$

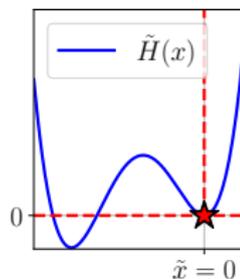
$$\mathbf{f}(t) - \mathbf{f}^* = \mathbf{S} (\mathbf{e}(t) - \mathbf{e}^*)$$

$$\underbrace{\begin{bmatrix} \dot{\tilde{x}} \\ \tilde{\mathbf{w}} \\ \tilde{\mathbf{y}} \end{bmatrix}}_{\tilde{\mathbf{f}}(t)} = \mathbf{S} \underbrace{\begin{bmatrix} \nabla H_{\mathbf{x}^*}(\tilde{\mathbf{x}}) \\ \tilde{\mathbf{z}}_{\mathbf{w}^*}(\tilde{\mathbf{w}}) \\ \tilde{\mathbf{u}} \end{bmatrix}}_{\tilde{\mathbf{e}}(t)}$$

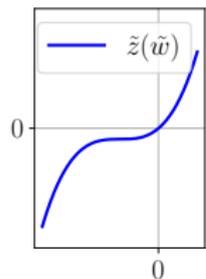
Effort



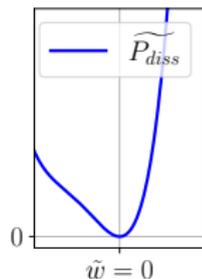
Energy



Effort



Dissipated power



($\widetilde{\text{PHS}}$ is passive if $\tilde{\mathbf{z}}_{\mathbf{w}^*}(\tilde{\mathbf{x}})^T \tilde{\mathbf{w}} \geq 0$)

Shifted pHS with

$$\widetilde{H}_{\mathbf{x}^*}(\tilde{\mathbf{x}}) := H(\tilde{\mathbf{x}} + \mathbf{x}^*) - \nabla H(\mathbf{x}^*)^T \tilde{\mathbf{x}} - H(\mathbf{x}^*)$$

$$\widetilde{\mathbf{z}}_{\mathbf{w}^*}(\tilde{\mathbf{w}}) := \mathbf{z}(\tilde{\mathbf{w}} + \mathbf{w}^*) - \mathbf{z}(\mathbf{w}^*)$$

PHS shifting

① (PHS)

$$\underbrace{\begin{bmatrix} \dot{x} \\ w \\ y \end{bmatrix}}_{f(t)} = S \underbrace{\begin{bmatrix} \nabla H(x) \\ z(w) \\ u \end{bmatrix}}_{e(t)}$$

② Equilibrium $\text{var}^* = \{u^*, x^*, w^*, y^*\}$

$$\text{(PHS)}^* \underbrace{\begin{bmatrix} \dot{x}^* = 0 \\ w^* \\ y^* \end{bmatrix}}_{f^*} = S \underbrace{\begin{bmatrix} \nabla H(x^*) \\ z(w^*) \\ u^* \end{bmatrix}}_{e^*}$$

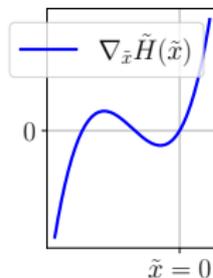
③ Fluctuations $\widetilde{\text{var}}(t) = \text{var}(t) - \text{var}^*$

$$\widetilde{\text{(PHS)}} \equiv \text{(PHS)} - \text{(PHS)}^*$$

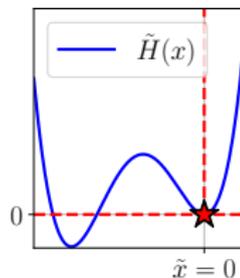
$$f(t) - f^* = S (e(t) - e^*)$$

$$\underbrace{\begin{bmatrix} \dot{\tilde{x}} \\ \tilde{w} \\ \tilde{y} \end{bmatrix}}_{\tilde{f}(t)} = S \underbrace{\begin{bmatrix} \nabla H_{x^*}(\tilde{x}) \\ \tilde{z}_{w^*}(\tilde{w}) \\ \tilde{u} \end{bmatrix}}_{\tilde{e}(t)}$$

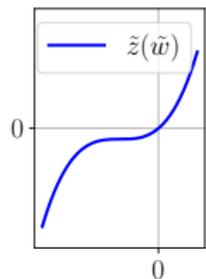
Effort



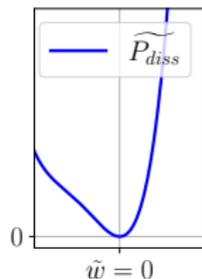
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($\widetilde{\text{PHS}}$ is passive if $\tilde{z}_{w^*}(\tilde{x})^T \tilde{w} \geq 0$)

Shifted pHS with

$$\widetilde{H}_{x^*}(\tilde{x}) := H(\tilde{x} + x^*) - \nabla H(x^*)^T \tilde{x} - H(x^*)$$

$$\tilde{z}_{w^*}(\tilde{w}) := z(\tilde{w} + w^*) - z(w^*)$$

Examples: gravity ($F_{\text{ext}} = \widetilde{F}_{\text{ext}} - g$), battery, etc.

Differential formulation

Differential formulation

$$\underbrace{\begin{bmatrix} \dot{\mathbf{x}} \\ \mathbf{y} \end{bmatrix}}_{\mathbf{f}} = \left(\underbrace{\begin{bmatrix} \mathbf{J}_{xx} & \mathbf{J}_{xu} \\ * & \mathbf{J}_{yu} \end{bmatrix}}_{\mathbf{J} = -\mathbf{J}^T} - \underbrace{\begin{bmatrix} \mathbf{R}_{xx} & \mathbf{R}_{xu} \\ * & \mathbf{R}_{yu} \end{bmatrix}}_{\mathbf{R} = \mathbf{R}^T \succeq 0} \right) \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{u} \end{bmatrix}}_{\mathbf{e}} \rightarrow \left. \begin{array}{l} \text{power balance with} \\ P_{\text{diss}} = \mathbf{e}^T \mathbf{R} \mathbf{e} \geq 0 \end{array} \right|$$

Link with Differential-Algebraic Formulation (1) ?

$$\begin{bmatrix} \dot{\mathbf{x}} \\ \mathbf{w} \\ \mathbf{y} \end{bmatrix} = \begin{bmatrix} \mathbf{S}_{xx} & \mathbf{S}_{xw} & \mathbf{S}_{xu} \\ * & \mathbf{S}_{ww} & \mathbf{S}_{wu} \\ * & * & \mathbf{S}_{yu} \end{bmatrix} \begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{bmatrix}$$

Differential formulation

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Assume that $\mathbf{S}_{ww} = \mathbf{0}$

$\mathbf{P} := [-\mathbf{S}_{xw}^T, \mathbf{S}_{wu}]$ is independent of \mathbf{w}

& $\mathbf{z}(\mathbf{w}) = \mathbf{\Gamma}(\mathbf{w}) \mathbf{w}$ with $\mathbf{\Gamma} + \mathbf{\Gamma}^T \succeq 0$, (passivity)

Differential formulation

$$\underbrace{\begin{bmatrix} \dot{x} \\ y \end{bmatrix}}_{\mathbf{f}} = \left(\underbrace{\begin{bmatrix} \mathbf{J}_{xx} & \mathbf{J}_{xu} \\ * & \mathbf{J}_{yu} \end{bmatrix}}_{=: \mathbf{J} = -\mathbf{J}^T} - \underbrace{\begin{bmatrix} \mathbf{R}_{xx} & \mathbf{R}_{xu} \\ * & \mathbf{R}_{yu} \end{bmatrix}}_{=: \mathbf{R} = \mathbf{R}^T \succeq 0} \right) \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{u} \end{bmatrix}}_{\mathbf{e}} \rightarrow \left. \begin{array}{l} \text{power balance with} \\ P_{\text{diss}} = \mathbf{e}^T \mathbf{R} \mathbf{e} \geq 0 \end{array} \right\}$$

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$$\begin{bmatrix} \dot{x} \\ \mathbf{w} \\ y \end{bmatrix} = \begin{bmatrix} \mathbf{S}_{xx} & \mathbf{S}_{xw} & \mathbf{S}_{xu} \\ -\mathbf{S}_{xw}^T & \mathbf{0} & \mathbf{S}_{wu} \\ * & * & \mathbf{S}_{yu} \end{bmatrix} \begin{bmatrix} \nabla H(\mathbf{x}) \\ z(\mathbf{w}) \\ \mathbf{u} \end{bmatrix}$$

Assume that $\mathbf{S}_{ww} = \mathbf{0}$

$\mathbf{P} := [-\mathbf{S}_{xw}^T, \mathbf{S}_{wu}]$ is independent of \mathbf{w}

& $z(\mathbf{w}) = \mathbf{\Gamma}(\mathbf{w}) \mathbf{w}$ with $\mathbf{\Gamma} + \mathbf{\Gamma}^T \succeq 0$, (passivity)

Then, $\mathbf{w} = \mathbf{P} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{u} \end{bmatrix}}_{\mathbf{e}}$

Differential formulation

$$\underbrace{\begin{bmatrix} \dot{\mathbf{x}} \\ \mathbf{y} \end{bmatrix}}_{\mathbf{f}} = \left(\underbrace{\begin{bmatrix} \mathbf{J}_{xx} & \mathbf{J}_{xu} \\ * & \mathbf{J}_{yu} \end{bmatrix}}_{=: \mathbf{J} = -\mathbf{J}^T} - \underbrace{\begin{bmatrix} \mathbf{R}_{xx} & \mathbf{R}_{xu} \\ * & \mathbf{R}_{yu} \end{bmatrix}}_{=: \mathbf{R} = \mathbf{R}^T \succeq 0} \right) \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{u} \end{bmatrix}}_{\mathbf{e}} \rightarrow \left| \begin{array}{l} \text{power balance with} \\ P_{\text{diss}} = \mathbf{e}^T \mathbf{R} \mathbf{e} \geq 0 \end{array} \right.$$

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Assume that $\mathbf{S}_{ww} = \mathbf{0}$

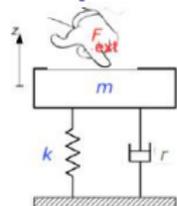
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& $\mathbf{z}(\mathbf{w}) = \mathbf{\Gamma}(\mathbf{w})\mathbf{w}$ with $\mathbf{\Gamma} + \mathbf{\Gamma}^T \succeq 0$, (passivity)

$$\text{Then, } \mathbf{w} = \mathbf{P} \underbrace{\begin{bmatrix} \nabla H(\mathbf{x}) \\ \mathbf{u} \end{bmatrix}}_{\mathbf{e}} \implies \mathbf{J} = \begin{bmatrix} \mathbf{S}_{xx} & \mathbf{S}_{xu} \\ * & \mathbf{S}_{yu} \end{bmatrix} - \mathbf{P}^T \mathbf{J}_{\Gamma} \mathbf{P} \text{ with } \mathbf{J}_{\Gamma} := \frac{1}{2}(\mathbf{\Gamma} - \mathbf{\Gamma}^T)$$

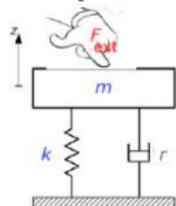
$$\mathbf{R} = \mathbf{P}^T \mathbf{R}_{\Gamma} \mathbf{P} \succeq 0 \quad \text{with } \mathbf{R}_{\Gamma} := \frac{1}{2}(\mathbf{\Gamma} + \mathbf{\Gamma}^T)$$

Example: damped mechanical oscillator excited by F_{ext}



$$\begin{array}{l}
 F_m \\
 V_{\text{sp}} \\
 V_{\text{dp}} \\
 V_{\text{ext}}
 \end{array}
 \begin{pmatrix}
 \dot{x}_1 \\
 \dot{x}_2 \\
 w \\
 y
 \end{pmatrix}
 =
 \left(
 \begin{array}{ccc|ccc}
 0 & -1 & -1 & -1 & & \\
 +1 & 0 & 0 & 0 & & \\
 +1 & 0 & 0 & 0 & & \\
 +1 & 0 & 0 & 0 & &
 \end{array}
 \right)
 \cdot
 \begin{pmatrix}
 \frac{\partial_{x_1} H(\mathbf{x})}{\partial_{x_2} H(\mathbf{x})} \\
 \frac{z(w) = r w}{u}
 \end{pmatrix}
 \begin{array}{l}
 V_m \\
 F_{\text{sp}} \\
 F_C \\
 -F_{\text{ext}}
 \end{array}$$

Example: damped mechanical oscillator excited by F_{ext}



$$\begin{array}{l}
 F_m \\
 V_{\text{sp}} \\
 V_{\text{dp}} \\
 V_{\text{ext}}
 \end{array}
 \begin{array}{l}
 \left(\begin{array}{c} \dot{x}_1 \\ \dot{x}_2 \\ w \\ y \end{array} \right) = \left(\begin{array}{ccc|ccc}
 0 & -1 & -1 & -1 & & \\
 +1 & 0 & 0 & 0 & & \\
 +1 & 0 & 0 & 0 & & \\
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 \end{array} \right) \cdot \left(\begin{array}{c} \frac{\partial_{x_1} H(\mathbf{x})}{\partial_{x_2} H(\mathbf{x})} \\ \frac{z(w) = r w}{u} \end{array} \right)
 \begin{array}{l}
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 F_C \\
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 \end{array}
 \end{array}$$

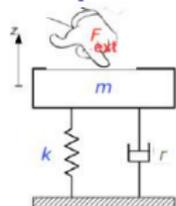
We have

$$S_{ww} = 0$$

$$P := [+1 \ 0 \ | \ 0] \text{ independent of } w$$

& $z(w) = \Gamma(w) w$ with $\Gamma(w) = r > 0$, (passivity)

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$$\begin{array}{l}
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 \hline
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 \hline
 +1 & 0 & 0 & 0
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 \end{array}$$

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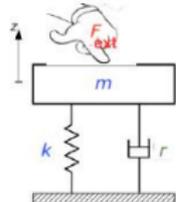
& $z(w) = \Gamma(w) w$ with $\Gamma(w) = r > 0$, (passivity)

Recall:

$$J = \begin{bmatrix} S_{xx} & S_{xu} \\ * & S_{yu} \end{bmatrix} - P^T J_\Gamma P \quad \text{with } J_\Gamma := \frac{1}{2}(\Gamma - \Gamma^T)$$

$$R = P^T R_\Gamma P \succeq 0 \quad \text{with } R_\Gamma := \frac{1}{2}(\Gamma + \Gamma^T)$$

Example: damped mechanical oscillator excited by F_{ext}



$$\begin{matrix} F_m \\ V_{\text{sp}} \\ V_{\text{dp}} \\ V_{\text{ext}} \end{matrix} \begin{pmatrix} \dot{x}_1 \\ \dot{x}_2 \\ w \\ y \end{pmatrix} = \left(\begin{array}{cc|cc} 0 & -1 & -1 & -1 \\ +1 & 0 & 0 & 0 \\ \hline +1 & 0 & 0 & 0 \\ +1 & 0 & 0 & 0 \end{array} \right) \cdot \begin{pmatrix} \frac{\partial_{x_1} H(x)}{\partial_{x_2} H(x)} \\ \frac{z(w) = r w}{u} \end{pmatrix} \begin{matrix} V_m \\ F_{\text{sp}} \\ F_c \\ -F_{\text{ext}} \end{matrix}$$

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Recall: $J = \begin{bmatrix} S_{xx} & S_{xu} \\ * & S_{yu} \end{bmatrix} - P^T J_{\Gamma} P$ with $J_{\Gamma} := \frac{1}{2}(\Gamma - \Gamma^T)$

$R = P^T R_{\Gamma} P \succeq 0$ with $R_{\Gamma} := \frac{1}{2}(\Gamma + \Gamma^T)$

$\rightarrow J_{\Gamma} = 0, R_{\Gamma} = r$

$$\begin{matrix} F_m \\ V_{\text{sp}} \\ V_{\text{ext}} \end{matrix} \begin{pmatrix} \dot{x}_1 \\ \dot{x}_2 \\ y \end{pmatrix} = \left(\left(\begin{array}{cc|cc} 0 & -1 & -1 & -1 \\ +1 & 0 & 0 & 0 \\ \hline +1 & 0 & 0 & 0 \end{array} \right) - \begin{pmatrix} r & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \right) \cdot \begin{pmatrix} \frac{\partial_{x_1} H(x)}{\partial_{x_2} H(x)} \\ u \end{pmatrix} \begin{matrix} V_m \\ F_{\text{sp}} \\ -F_{\text{ext}} \end{matrix}$$

\rightarrow matrix R combines interconnection routing and mechanical coefficients (r)

Outline

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- 2 **PREAMBLE:** reminders on dynamical systems and Lyapunov analysis
- 3 **MODELLING:** Input-State-Output representations of PHS
- 4 **NUMERICS** with sound applications
 - Methods
 - Sound applications
- 5 **STATISTICAL PHYSICS** and Boltzmann principle for PHS
- 6 **CONTROL:** digital passive controller for hardware
- 7 Conclusion

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Power-balanced numerical method and non-iterative solver

Power-balanced numerical method : discrete gradient

Classical numerical schemes for $\frac{dx}{dt} = f(x)$:

- efficiently approximate $\frac{d}{dt}$ and exploit f
- *a posteriori* analysis of stability

Power-balanced numerical method : discrete gradient

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- a posteriori* analysis of stability

A discrete power-balanced method (PHS)

Exploit differentiation chain rule

$$\frac{dE}{dt} = \sum_n \frac{\partial H}{\partial x_n} \frac{dx_n}{dt} \approx \sum_n \underbrace{\frac{H_n(x_n[k+1]) - H_n(x_n[k])}{x_n[k+1] - x_n[k]}}_{[\nabla_D H(x[k], \delta x[k])]_n} \underbrace{\frac{x_n[k+1] - x_n[k]}{\delta t}}_{[\delta x[k]/\delta t]_n} = \frac{E[k+1] - E[k]}{\delta t}$$

Jointly substitute $\dot{x} \rightarrow \delta x/\delta t$ and $\nabla H(x) \rightarrow \nabla_D H(x, \delta x)$:

$$\underbrace{\begin{pmatrix} \frac{\delta x}{\delta t} \\ \mathbf{w} \\ -\mathbf{y} \end{pmatrix}}_{\mathbf{f}[k]} = \mathbf{S} \underbrace{\begin{pmatrix} \nabla_D H(x, \delta x) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{pmatrix}}_{\mathbf{e}[k]}$$

Simulation : solve $(\delta x, w)$ at each time step k (e.g. Newton-Raphson algo.)

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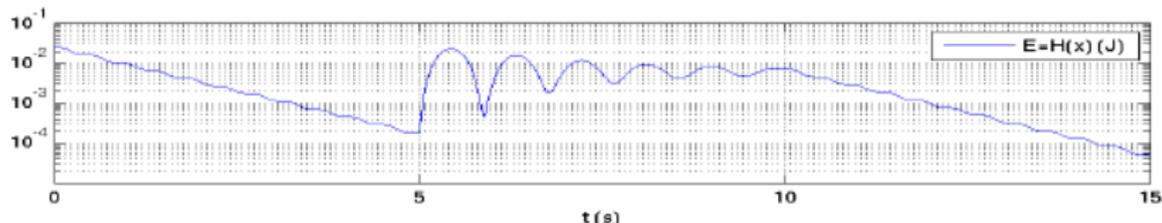
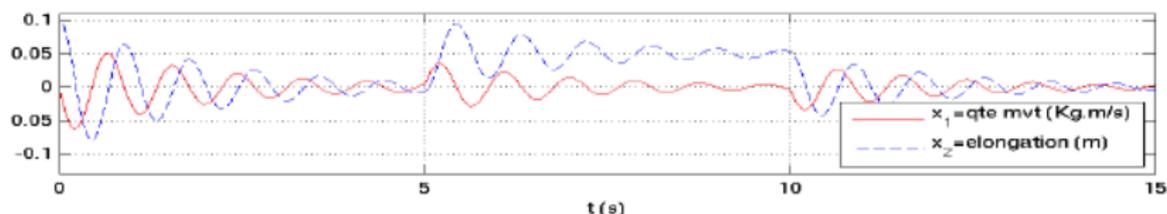
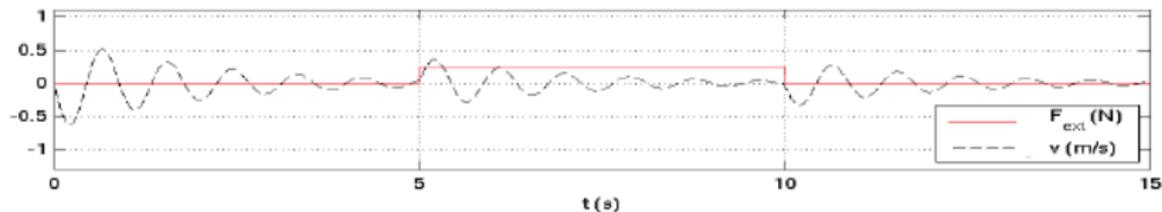
$$\underbrace{\begin{pmatrix} \frac{\delta x}{\delta t} \\ \mathbf{w} \\ -\mathbf{y} \end{pmatrix}}_{\mathbf{f}[k]} = \mathbf{S} \underbrace{\begin{pmatrix} \nabla_D H(x, \delta x) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{pmatrix}}_{\mathbf{e}[k]}$$

Simulation : solve $(\delta x, w)$ at each time step k (e.g. Newton-Raphson algo.)

- Skew-symmetry of S preserved $\Rightarrow 0 = \mathbf{e}^T \mathbf{S} \mathbf{e} = \mathbf{e}^T \mathbf{f} = \delta E/\delta t + \mathbf{z}(\mathbf{w})^T \mathbf{w} + \mathbf{u}^T \mathbf{y}$
- For **linear systems**, $\nabla_D H(x, \delta x) = \nabla H(x + \delta x/2)$ restores the **mid-point scheme**.
- Method also applies to nonlinear components and non separate Hamiltonian
- Power-balanced Runge-Kutta scheme (non iterative)

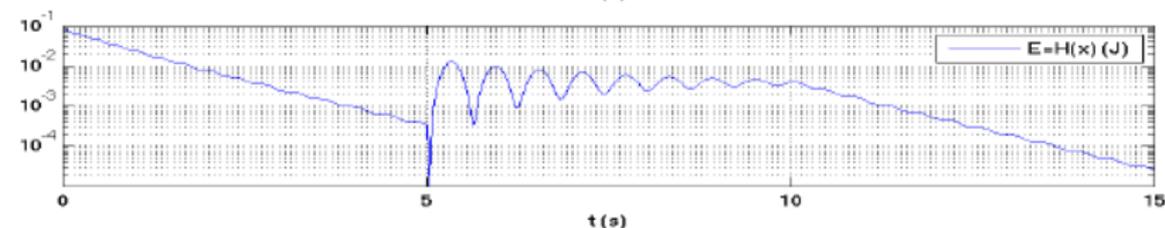
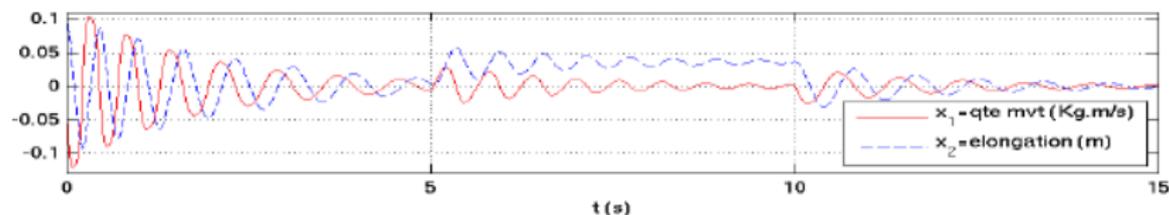
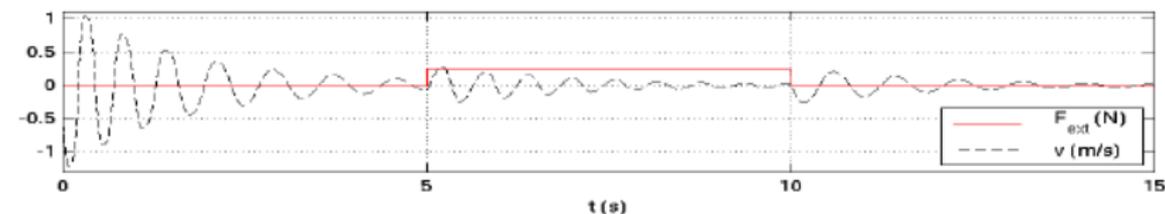
Simulation 1: mass-spring-damper

- Parameters: $M=100$ g, $K=5$ N/m, $C=0.1$ N.s/m et $\delta t=5$ ms
- Initial conditions: $x_0 = [mv_0=0, \ell_0=10 \text{ cm}]^T$
- Excitation: $F_{\text{ext}}(t) = F_{\text{max}} \mathbf{1}_{[5\text{s}, 10\text{s}]}(t)$ with $F_{\text{max}} = K\ell_0/2 = 0.25$ N



Simulation 2: idem with a hardening spring

- **Potential energy:** $H_2^{\text{NL}}(x_2) = K L^2 [\cosh(x_2/L) - 1]$ ($\sim k x_2^2/2$)
- **Physical law:** $F_2 = (H_2^{\text{NL}})'(x_2) = K L \sinh(x_2/L)$ ($\sim K x_2$)
- **Reference elongation:** $L = \ell_0/4 = 25$ mm



Quadratisation method (*goal: non-iterative solver*)

Numerical method: solve $\delta \mathbf{x}$ at each step k \rightarrow implicit scheme

$$\begin{bmatrix} \delta \mathbf{x} / \delta t \\ \mathbf{y} \end{bmatrix} = \begin{bmatrix} \mathbf{M}_{\mathbf{x}\mathbf{x}} & \mathbf{M}_{\mathbf{x}\mathbf{u}} \\ \mathbf{M}_{\mathbf{y}\mathbf{x}} & \mathbf{M}_{\mathbf{y}\mathbf{u}} \end{bmatrix} \begin{bmatrix} \nabla_D H(\mathbf{x}, \delta \mathbf{x}) \\ \mathbf{u} \end{bmatrix} \quad \text{with } \mathbf{M} = \mathbf{J} - \mathbf{R}.$$

Quadratisation method (*goal: non-iterative solver*)

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$$\begin{bmatrix} \delta \mathbf{x} / \delta t \\ \mathbf{y} \end{bmatrix} = \begin{bmatrix} \mathbf{M}_{xx} & \mathbf{M}_{xu} \\ \mathbf{M}_{yx} & \mathbf{M}_{yu} \end{bmatrix} \begin{bmatrix} \nabla_D H(\mathbf{x}, \delta \mathbf{x}) \\ \mathbf{u} \end{bmatrix} \quad \text{with } \mathbf{M} = \mathbf{J} - \mathbf{R}.$$

Quadratic Hamiltonian $H(\mathbf{x}) = \frac{1}{2} \mathbf{x} \mathbf{L} \mathbf{x}^T \Rightarrow \nabla_D H(\mathbf{x}, \delta \mathbf{x}) = \mathbf{L}(\mathbf{x} + \frac{1}{2} \delta \mathbf{x})$

Linear solver: $\delta \mathbf{x} / \delta t = \Delta^{-1}(\mathbf{A} \mathbf{x} + \mathbf{B} \mathbf{u})$,

with $\mathbf{A} := \mathbf{M}_{xx} \mathbf{L}$, $\mathbf{B} := \mathbf{M}_{xu}$, and $\Delta := \mathbf{I} - \frac{\delta t}{2} \mathbf{A}$ (invertible)

Quadratisation method (*goal: non-iterative solver*)

Numerical method: solve $\delta \mathbf{x}$ at each step k \rightarrow implicit scheme

$$\begin{bmatrix} \delta \mathbf{x} / \delta t \\ \mathbf{y} \end{bmatrix} = \begin{bmatrix} \mathbf{M}_{xx} & \mathbf{M}_{xu} \\ \mathbf{M}_{yx} & \mathbf{M}_{yu} \end{bmatrix} \begin{bmatrix} \nabla_D H(\mathbf{x}, \delta \mathbf{x}) \\ \mathbf{u} \end{bmatrix} \quad \text{with } \mathbf{M} = \mathbf{J} - \mathbf{R}.$$

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① **Principle:** if H is non quadratic, make it quadratic !

+ benefit from the passive interconnection matrices $\mathbf{J} = -\mathbf{J}^T$, $\mathbf{R} = \mathbf{R}^T \succ 0$

Quadratisation method (goal: non-iterative solver)

Numerical method: solve $\delta \mathbf{x}$ at each step k \rightarrow implicit scheme

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② Change of state: $\mathbf{x} \xrightarrow{\mathbf{Q}} \mathbf{q} \xrightarrow{\mathbf{X}=\mathbf{Q}^{-1}} \mathbf{x}$ s.t. $\widehat{H}(\mathbf{q}) := H \circ \mathbf{X}(\mathbf{q}) = \frac{1}{2} \mathbf{q} \mathbf{q}^T$

Transform the PHS on \mathbf{x} into the $\widehat{\text{PHS}}$ on \mathbf{q} (use \mathbf{X} & Jacobian of \mathbf{Q})

$$\mathbf{J}(\mathbf{x}) = -\mathbf{J}(\mathbf{x})^T, \mathbf{R}(\mathbf{x}) = \mathbf{R}(\mathbf{x})^T \succeq 0 \xrightarrow{\mathbf{Q}} \widehat{\mathbf{J}}(\mathbf{q}) = -\widehat{\mathbf{J}}(\mathbf{q})^T, \widehat{\mathbf{R}}(\mathbf{q}) = \widehat{\mathbf{R}}(\mathbf{q})^T \succeq 0$$

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③ If $H(\mathbf{x}) = \sum_{n=1}^N H_n(x_n)$ (\mathcal{C}^1 , strictly quasi-convex, $H_n(x_n) \geq 0$ and $\sim \frac{k_n}{2} x_n^2$)

Then $Q_n(x_n) = \text{sign}(x_n) \sqrt{2H_n(x_n)}$

\rightarrow exercise 2

Outline

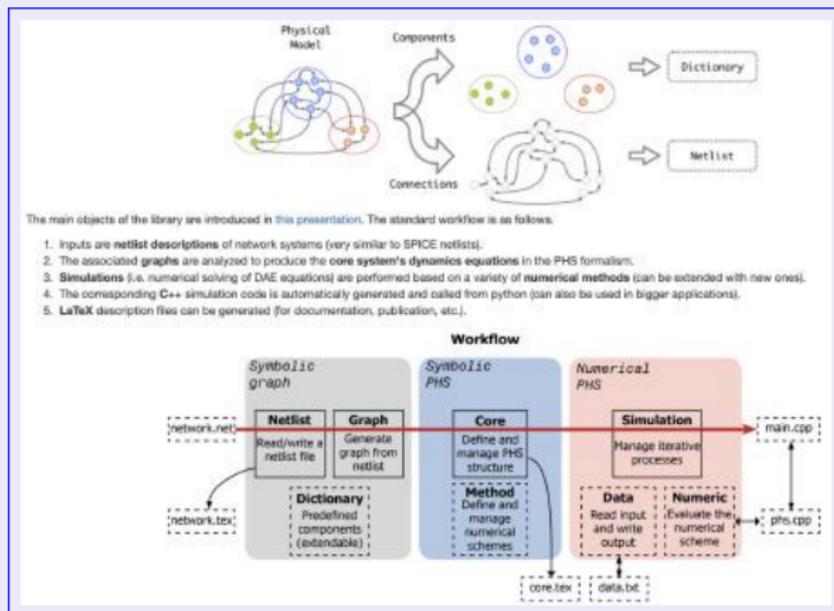
- 1 Motivation
- 2 **PREAMBLE:** reminders on dynamical systems and Lyapunov analysis
- 3 **MODELLING:** Input-State-Output representations of PHS
- 4 **NUMERICS** with sound applications
 - Methods
 - **Sound applications**
- 5 **STATISTICAL PHYSICS** and Boltzmann principle for PHS
- 6 **CONTROL:** digital passive controller for hardware
- 7 Conclusion

<https://pyphs.github.io/pyphs/>

2012-16 : First version

[Falaize, PhD]

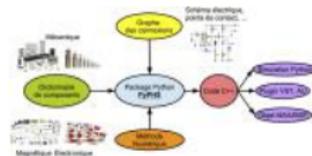
2016-- : Opensource library with periodic releases [Falaize & contributors]



→ exercice 4 (tutorial: see links in the references)

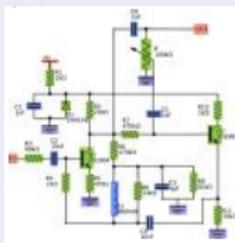
PhD, 2016: Antoine Falaize

Passive modelling, simulation, code generation and correction of audio multi-physical systems



Two examples

Wah pedal (CryBaby): netlist \rightarrow **PyPHS** \rightarrow LaTeX eq. & C code



Components	Number
Storage	7 linear
Dissipative	18 (5 NL, 2 modulated)
Ports	3 (IN, OUT, battery)

Audio PlugIn:

Sound 1a: dry

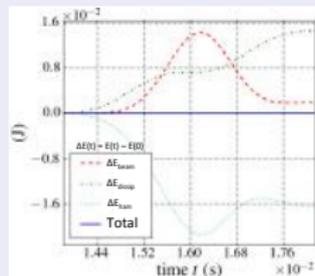
Sound 1b: wah

A simplified Fender-Rhodes Piano

Sound 2



Components	Hammer	1 beam	Pickup/RC-circuit
Storage	2 NL	2M lin.	2 lin. (+ NL connection)
Dissipative	1 NL	M lin.	1 lin.
Ports	2	1	1



Ondes Martenot

(created by Maurice Martenot in 1928)

Controls



Circuit



Diffuseurs



→ Video 3 [Thomas Bloch, improvisation, 2010]

Ondes Martenot

(created by Maurice Martenot in 1928)

Controls



Circuit



Diffuseurs



→ Video 3 [Thomas Bloch, improvisation, 2010]

Context/Problem

(Musée de la Musique, Philharmonie de Paris)

Technological obsolescence of a musical instrument:

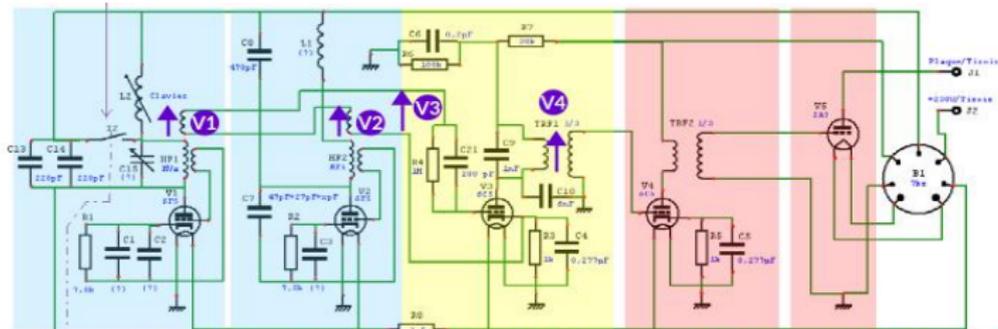
70/281 remaining instruments (*handmade*), **1200 pieces** (*Varèse, Maessian, etc*)

Objective

(Collegium Musicae-Sorbonne Université)

Real-time simulation of the circuit based on physics → PHS approach

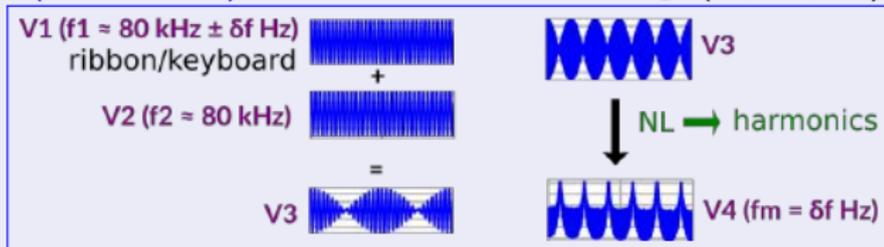
Ondes Martenot: 5 stages circuit



var. osc. fixed osc. demodulator preamp. power amp.

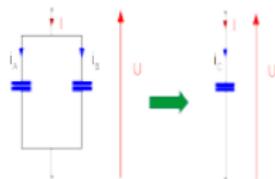
Specificities: heterodyne oscillators (1930's)

- 2 High frequencies ($\approx 80\text{kHz} \pm \delta f$) \rightarrow demodulator \rightarrow audio range ($\delta f, 2\delta f, \dots$)



- Vacuum tubes: $w = [\text{grid and plate currents}]^T$, $z(w) = \text{associated voltages}$ (passive parametric model [Cohen'12])
- **Pb:** ribbon-controlled oscillator involving **time-varying capacitors in parallel**

Ondes Martenot: capacitors in parallel



Problem:

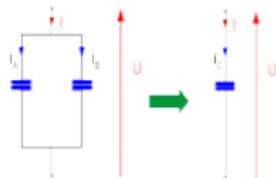
Capacitors	$(n = A, B)$
State (<i>charge</i>):	q_n
Energy :	$H_n(q_n)$
Flux (<i>current</i>):	$i_n = dq_n/dt$
Effort (<i>voltage</i>):	$v_n = H'_n(q_n)$

$$v_C = v_A = v_B \quad \&$$

$$\begin{bmatrix} i_A \\ i_B \\ v_C \end{bmatrix} = \begin{bmatrix} \text{not} \\ \text{realisable} \end{bmatrix} \begin{bmatrix} v_A = H'_A(q_A) \\ v_B = H'_B(q_B) \\ i_C \end{bmatrix}$$

→ Build the equivalent component $C = A//B$

Ondes Martenot: capacitors in parallel



Problem:

Capacitors	$(n = A, B)$
State (<i>charge</i>):	q_n
Energy :	$H_n(q_n)$
Flux (<i>current</i>):	$i_n = dq_n/dt$
Effort (<i>voltage</i>):	$v_n = H'_n(q_n)$

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→ Build the equivalent component $C = A//B$

Hyp: $q_n \mapsto v_n = H'_n(q_n)$ bijective (increasing law)

Find the total energy $H_C(q_C)$ for the total charge $q_C = q_A + q_B$

- ① Charge as a function of the voltage $v_n = v_C$: $q_n = [H'_n]^{-1}(v) := Q_n(v_C)$
- ② Total charge (idem): $q_C = [Q_A + Q_B](v_C) := Q_C(v_C)$
- ③ Total energy function: $H_C(q_C) = \sum_{n=A,B} H_n \circ Q_n \circ Q_C^{-1}(q_C)$

Also available if H_n depends on additional states (ribbon position ℓ)

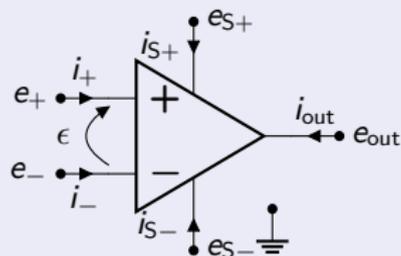
Power-balanced simulation

with $H(q, \ell) = q^2 / (2C_{\text{Martenot}}(\ell))$

→ video 4 (sound=circuit output voltage, without the *diffuseurs*)

Idealised component

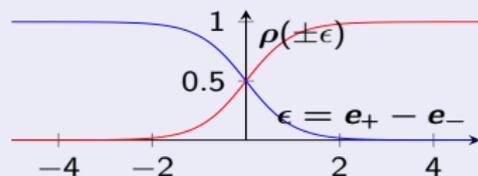
• 5 ports



• Algebraic conservative law

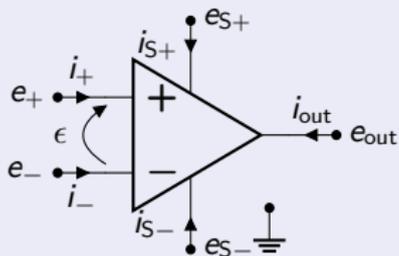
$$\underbrace{\begin{bmatrix} i_+ \\ i_- \\ i_{S+} \\ i_{S-} \\ e_{out} \end{bmatrix}}_{Z_{OPA}(w)} = \underbrace{\begin{bmatrix} \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & -\rho(+\epsilon) & \cdot \\ \cdot & \cdot & \cdot & -\rho(-\epsilon) & \cdot \\ \cdot & \cdot & \rho(\epsilon) & \rho(-\epsilon) & \cdot \end{bmatrix}}_{J(W_{OPA}) = -J(W_{OPA})^T} \underbrace{\begin{bmatrix} e_+ \\ e_- \\ e_{S+} \\ e_{S-} \\ i_{out} \end{bmatrix}}_{W_{OPA}}$$

• Modulation factor



Idealised component

- 5 ports

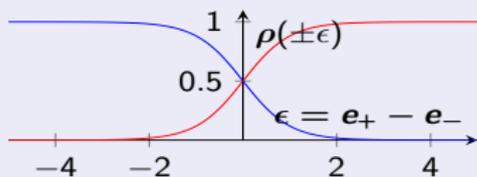


- Algebraic conservative law

$$\underbrace{\begin{bmatrix} i_+ \\ i_- \\ \dot{i}_{S+} \\ \dot{i}_{S-} \\ e_{out} \end{bmatrix}}_{ZOPA(w)} = \underbrace{\begin{bmatrix} \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix}}_{J(WOPA) = -J(WOPA)^T} \underbrace{\begin{bmatrix} e_+ \\ e_- \\ e_{S+} \\ e_{S-} \\ i_{out} \end{bmatrix}}_{WOPA}$$

$\rho(+\epsilon)$ $\rho(-\epsilon)$ $\rho(\epsilon)$ $\rho(-\epsilon)$

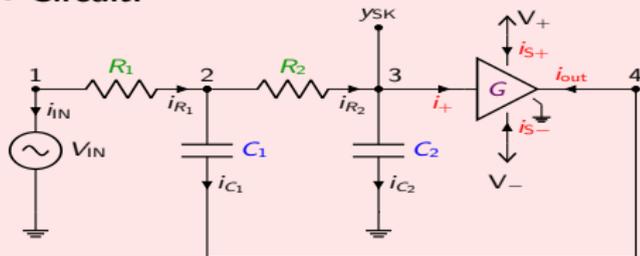
- Modulation factor



Typical analog filters

(Sallen-Key)

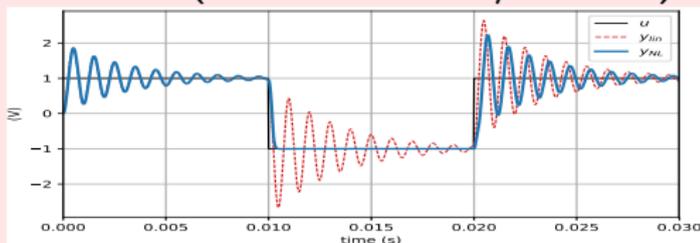
- Circuit:



- Nonlinear PHS:

$$\begin{bmatrix} \dot{x} \\ w \\ WOPA \\ y \end{bmatrix} = S \begin{bmatrix} \nabla H(x) \\ z(w) \\ ZOPA(WOPA) \\ u \end{bmatrix}$$

- Sounds 5 (simulations: **linear** / **nonlinear**)



Motivation

1. Theoretical issues

Given a linear conservative mechanical system,

- find **damping models** that preserve the eigen modes (with eigen structure)
- design **nonlinear** damping in such a class
- provide a **power balanced formulation** that is preserved in **simulations**

2. Application in musical acoustics

Build **physical models** to produce:

- a **variety of beam sounds** (glockenspiel, xylophone, marimba, etc)
- **morphed sounds** through some extrapolations based on **physical grounds**
(*e.g. meta-materials with damping depending on the magnitude*)

Damping models for $M\ddot{q} + C\dot{q} + Kq = f$ (finite-dimensional case)

Conservative problem ($C=0$)

- $\ddot{q} + (M^{-1}K)q = M^{-1}f$
- Eigen-modes e_j : $(M^{-1}K)e_j = \omega_j^2 e_j$ (ω_j : angular freq.)

Damping that preserves eigen-modes ?

- Choose $M^{-1}C$ as a **non-negative polynomial** of matrix $M^{-1}K$
- *Caughey class (1960)*: $C = c_0M + c_1K + c_2KM^{-1}K + \dots$

Damping models for $M\ddot{q} + C\dot{q} + Kq = f$ (finite-dimensional case)

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Damping that preserves eigen-modes ?

- Choose $M^{-1}C$ as a **non-negative polynomial** of matrix $M^{-1}K$
→ *Caughey class (1960)*: $C = c_0M + c_1K + c_2KM^{-1}K + \dots$

Eigen-modes with nonlinearly-damped dynamics ?

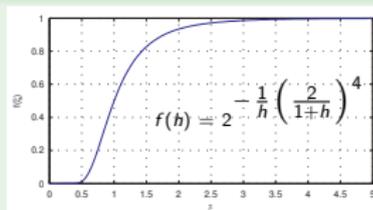
- Make c_n depend on the dynamics

Ex.: damping as a function of energy $H(x)$

(state $x = [q, p = M\dot{q}]^T$)

$c_n(x) = \kappa_n(H(x)) \in [c_n^-, c_n^+]$ with $c_n^- \geq 0$

- Increasing: $\kappa_n(h) = c_n^- + (c_n^+ - c_n^-)f\left(\frac{h}{h_0}\right)$
- Decreasing: $\kappa_n(h) = c_n^+ - (c_n^+ - c_n^-)f\left(\frac{h}{h_0}\right)$



Application case: the Euler-Bernoulli beam

1. Pinned beam excited by a distributed force

(H1) Euler-Bernoulli kinematics: straight cross-section after deformation

(H2) linear approximation for the conservative problem

(H3) viscous and structural dampings: only $c_0, c_1 \geq 0$

2. Dimensionless model

(w : deflection, $t \geq 0$, $0 \leq \ell \leq 1$)

- **PDE:** $\underbrace{\partial_t^2 w}_{M \equiv Id} + \underbrace{(c_0 + c_1 \partial_\ell^4)}_C \partial_t w + \underbrace{\partial_\ell^4 w}_K = f_{\text{ext}} \quad (-u)$
- **Boundaries** $\ell \in \{0, 1\}$: fixed extremities ($w=0$), no momentum ($\partial_\ell^2 w=0$)
- **Energy:** $E = \int_0^1 \left(\frac{(\partial_\ell^2 w)^2}{2} + \frac{(\partial_t w)^2}{2} \right) d\ell$

3. Modal decomposition: $e_m(\ell) = \sqrt{2} \sin(m\pi\ell)$

($1 \leq m \leq n$)

$$\text{PHS: } \begin{cases} \partial_t x = (J - R) \nabla H(x) + Gu & \text{with } J = \begin{bmatrix} 0_{n \times n} & I_n \\ -I_n & 0_{n \times n} \end{bmatrix}, R = \begin{bmatrix} 0_{n \times n} & 0_{n \times n} \\ 0_{n \times n} & C \end{bmatrix} \\ y = -G^T \nabla H(x) & G^T = [0_{n \times n}, I_n] \end{cases}$$

with $H(x = [q; p = M\dot{q}]) = \frac{1}{2} p^T M^{-1} p + \frac{1}{2} q^T K q$

and $q = [q_1, \dots, q_n]^T$, $u = [u_1, \dots, u_n]^T$, $y = [y_1, \dots, y_n]^T$

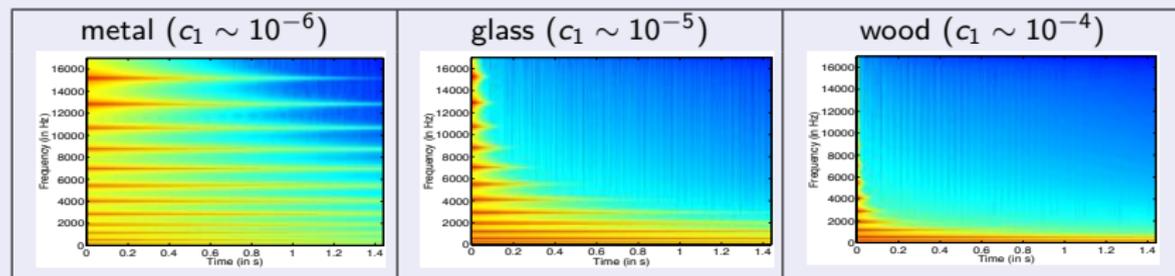
(projections of w , f_{ext} , v_{ext})

where $M = I_n$, $K = \pi^4 \text{diag}(1, \dots, n)^4$ and $C = c_0 I_n + c_1 K$.

Damping and simulation parameters

Examples of spectrograms for standard linear dampings:

$$c_0 \sim 10^{-2}$$



Nonlinear damping (from metal to wood):

$$C(x) = c_0(x)I + c_1(x)K \text{ with}$$
$$c_n(x) = \beta_n(H(x)) \in [c_n^-, c_n^+]$$

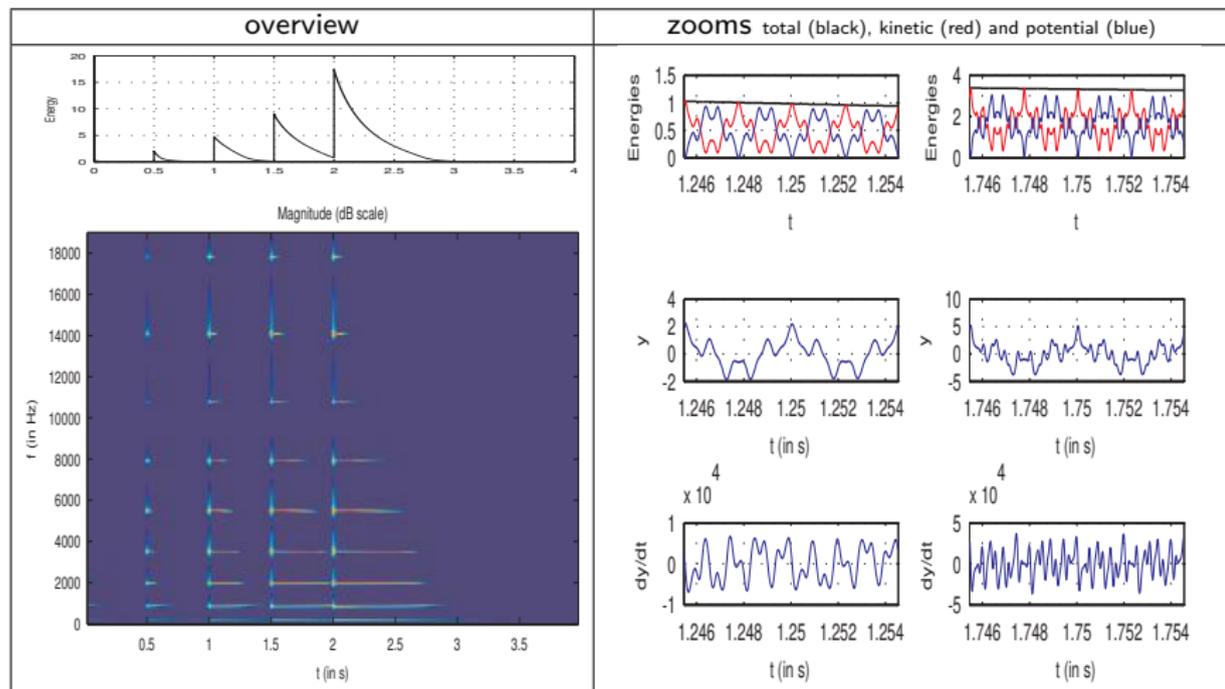
metal	$c_0^- = 0.02$	$c_1^- = 10^{-6}$
wood	$c_0^+ = 0.04$	$c_1^+ = 10^{-4}$

Numerical method preserving the power balance (discrete gradient)

- force distributed close to $z = 0$: $u = [1, \dots, 1]^T f$
- listened signal: acceleration $[1, \dots, 1]\dot{y}$
- $n = 9$ modes and time step s.t. $f_1 = 220$ Hz to $f_9 \approx n^2 f_1 = 17820$ Hz

Results: $H(x) \ll 1 \rightarrow$ wood, $H(x) \gg 1 \rightarrow$ metal

force: 5 piecewise constant pulses (0.1ms) with increasing magnitude \rightarrow Sound 6



Outline

- 1 Motivation
- 2 **PREAMBLE:** reminders on dynamical systems and Lyapunov analysis
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From Statistical Physics
to
Macroscopic PHS

STATISTICAL PHYSICS and Boltzmann principle for PHS

PhD, 2022: Judy Najnudel

Power-Balanced Modeling of Nonlinear Electronic Components and Circuits for Audio Effects



From Statistical Physics
to
Macroscopic PHS

METHOD 1: From Statistical Physics to Macroscopic PHS

Motivations

1. **Macro modeling** of systems with **billions** of interacting particles
 - Ferromagnets
 - Gases
 - \vdots
2. Formulate as **macroscopic PHS**
 - **state** = ?
 - **ports** = ?

METHOD 1: From Statistical Physics to Macroscopic PHS

A. Microscopic description

1. Particle representation

spin
 $\{-1, 1\}$ gas
 (r, p)

D. Boltzmann principle at equilibrium

microstates are all explored

Make information sufficient

B. Experimental conditions

C. Stochastic setting and averaging of fluctuations

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subject to
$$\underbrace{\sum_{m \in \mathbb{M}_a} \mathbb{E}_\rho[\mathcal{F}_i]}_{\text{Ergodicity const.}} = \overline{\mathcal{F}}_i$$

 \rightarrow Lagrange mult. λ_i

with $\mathcal{F}_i \in \mathbb{F}_{\text{free}}$

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$$\Rightarrow \begin{cases} \overline{S} := S^b(p^*) = S(\overline{\mathcal{F}}_i) & \text{extensive} \\ \lambda_i = - \frac{\partial S}{\partial \overline{\mathcal{F}}_i} & \text{intensive} \end{cases}$$

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12. Entropy $S(\overline{\mathcal{E}}, \overline{\mathcal{F}}_k) \leftrightarrow$ **Macro energy** $E(\underbrace{\overline{S}, \overline{\mathcal{F}}_k}_{\text{state } x})$

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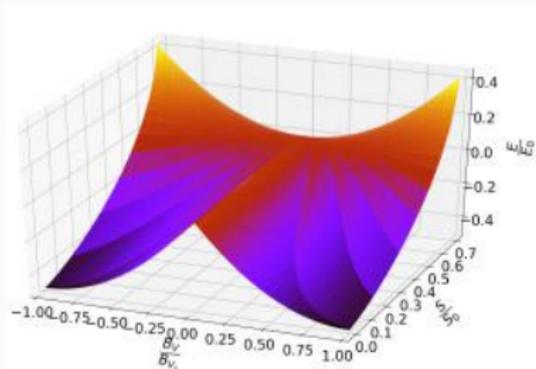
$$\begin{matrix} \text{Ports} & \mathbf{u} & \leftrightarrow & (\overline{S}, \overline{\mathcal{F}}_k) & = & \dot{\mathbf{x}} \\ & \mathbf{y} & \leftrightarrow & (T, T \lambda_k) & = & \nabla E(\mathbf{x}) \end{matrix}$$

Ferromagnetic Coils 4/7 - Core Macroscopic Model

$E_{\text{meanfield}}(T, m) \xrightarrow{\text{change of variable}} E(S, B_V), \quad B_V = m B_{V_s} \text{ total magnetic flux}$

1. State $\mathbf{x} = [S, B_V]^T$

2. Energy $E(\mathbf{x}) =$



3. Effort $\nabla E(\mathbf{x}) = \begin{bmatrix} \underbrace{T}_{\text{internal temperature}}, & \underbrace{H}_{\text{internal magnetic field}} \end{bmatrix}^T$

Ferromagnetic Coils 1/7 - Approach



ferromagnetic coil = ferromagnetic core + winding



Core modeling

Microscopic description

Ising model:

$\text{spin} \in \{-1, 1\}$

Heisenberg Hamiltonian \mathcal{E}

Experimental conditions

Free energy \mathcal{E}

Fixed volume V

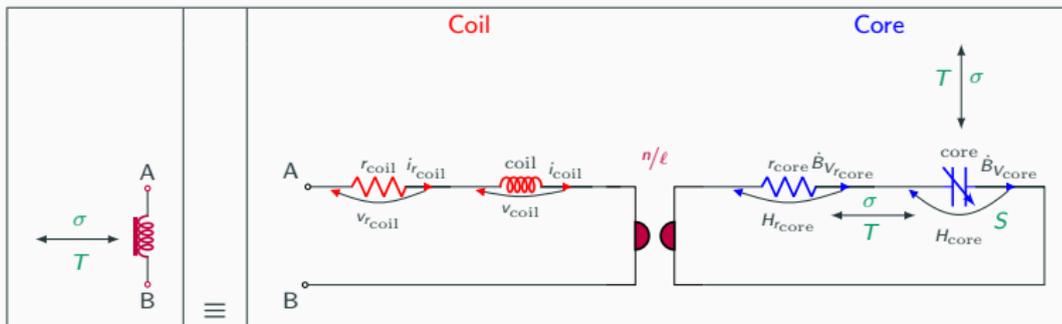
Fixed number of particles N

Method \rightarrow Ports \leftarrow

Coil modeling

Linear inductor

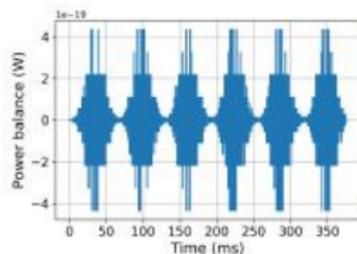
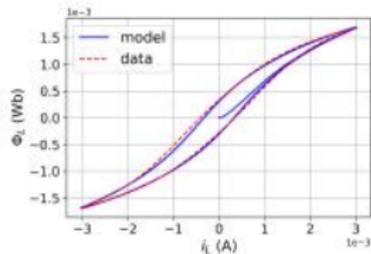
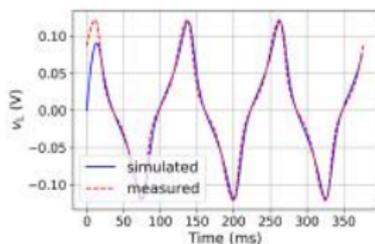
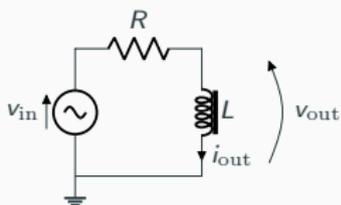
Ferromagnetic Coils 6/7 - Complete PHS Model



		$\nabla E(\mathbf{x})$				$z(\mathbf{w})$		\mathbf{u}
		T_{core}	H_{core}	i_{coil}	σ_i	$\dot{B}_{V_{\text{core}}}$	$v_{r_{\text{coil}}}$	σ_{ext}
$\dot{\mathbf{x}}$	\dot{S}	.	.	.	-1	.	.	-1
	$\dot{B}_{V_{\text{core}}}$	.	.	.	.	1	.	.
	$v_{r_{\text{coil}}}$	.	.	.	.	$-n/l$	-1	.
\mathbf{w}	T_{core}	1	.	.	.	.	.	.
	H_{core}	.	-1	n/l	.	.	.	.
	$i_{r_{\text{coil}}}$	.	.	1	.	.	.	.
\mathbf{y}	T_{ext}	1	.	.	.	.	.	.

Ferromagnetic Coils 7/7 - Application

Identification of a Fasel inductor



Outline

- 1 Motivation
- 2 **PREAMBLE:** reminders on dynamical systems and Lyapunov analysis
- 3 **MODELLING:** Input-State-Output representations of PHS
- 4 **NUMERICS** with sound applications
- 5 **STATISTICAL PHYSICS** and Boltzmann principle for PHS
- 6 **CONTROL:** digital passive controller for hardware
- 7 Conclusion

Passive Control
for
digital hardware devices

Problem statment

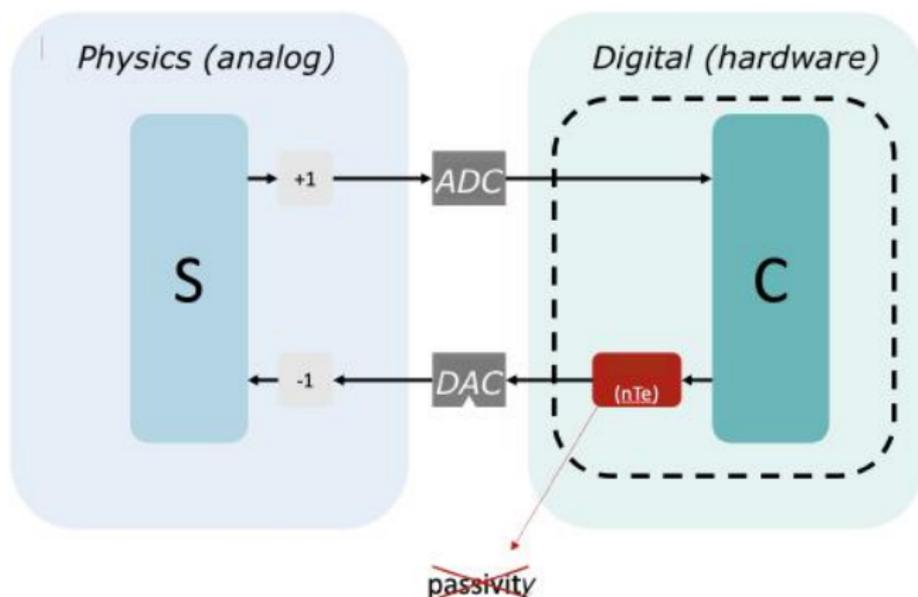
- Derive a "discrete-time passive controller" C ,

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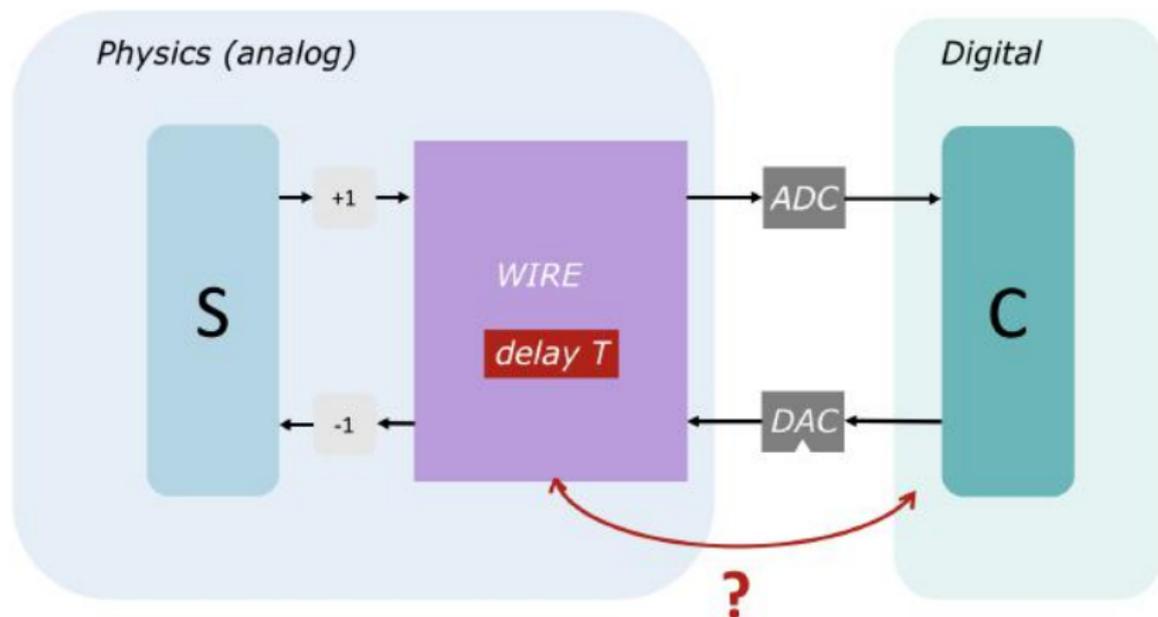
Problem statment

- Derive a "discrete-time passive controller" C ,
- Implement it in a hardware,
→ The computational latency breaks passivity !



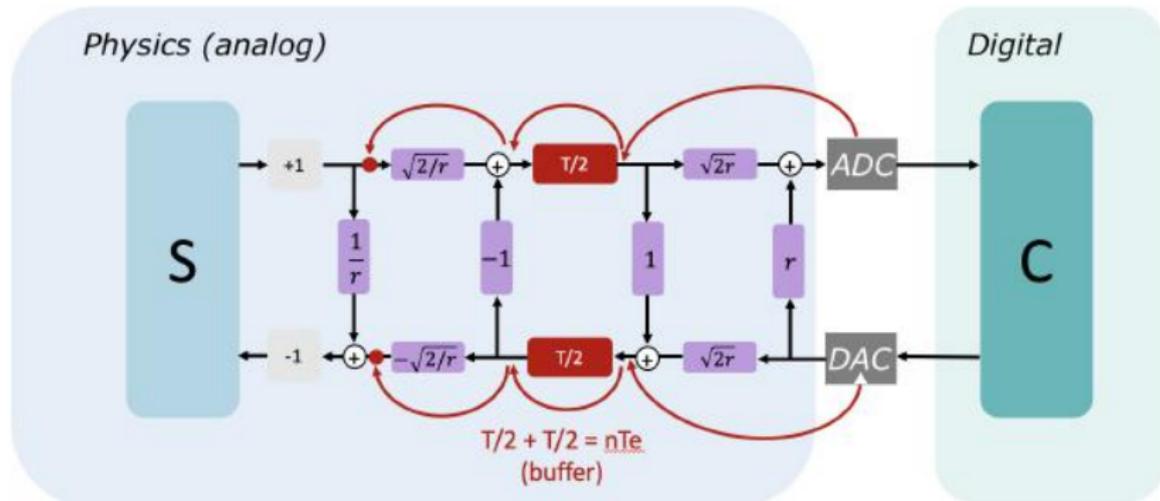
Principle:

- Replace the non-passive delay by a conservative virtual wire

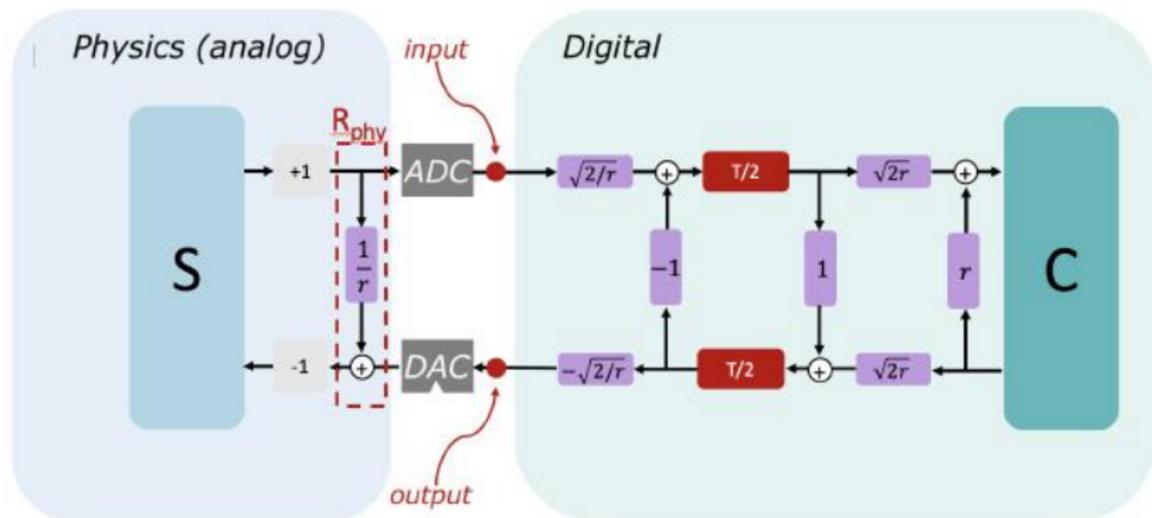


Principle:

- Replace the non-passive delay by a **conservative virtual wire**
- Telegraphists equation (r : characteristic impedance)
- + travelling wave decomposition
 - + commute the converters (ADC, DAC)



Final result

Half-physical (R_{phy}) half-digital (modified controller C) process

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Recent or ongoing work at STMS lab-IRCAM

[Collaborators]

④ MODELLING:

- Vocal apparatus
- Statistical physics (magnets, nonlinear coil)+identification
- Boundary-controlled nonlinear mechanical resonators
- Nonlinear dissipation class (PDE in in mechanics)
- Bowed instruments (friction model)

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- accuracy order p , C^k -regularity, aliasing rejection, time-reversal sym.

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③ CONTROL: [Boutin, d'Andréa-Novel]

- Loudspeaker [PhD-Lebrun]
- Finite-time passive control (tom drum) [PhD-Wijnand]
- Hybrid trombone [PhD-Martos]

– The end –

Thank you for your attention

Acknowledgements(by alphabetical order): I. Cohen, J-B. Dakeyo, B. d'Andréa-Novel, A. Deschamps, A. Falaize, T. Geoffroy, T. Guennoc, M. Jossic, T. Lebrun, N. Lopes, B. Maschke, D. Matignon, R. Müller, J. Najnudel, N. Papazoglou, M. Raibaud, D. Roze, F. Silva, T. Usciati, C. Voisembert, V. Wetzel and M. Wijnand.