

Port-Hamiltonian Systems in musical acoustics

Thomas Hélie, CNRS

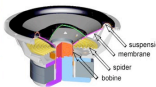
S3AM Team

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IRCAM – CNRS – Sorbonne Université – Ministère de la Culture
Paris, France

– PHS 2022 –

Spring School on Theory and Applications of Port-Hamiltonian Systems
21 March 2022

Frauenchiemsee, Bavaria, Germany

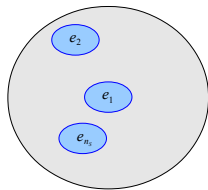


Port-Hamiltonian Systems
with
a component-based approach

(finite-dimensional case \equiv ODEs)

A physical system is made of...

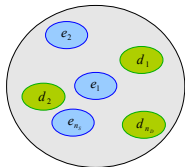
A physical system is made of...



(i) Energy-storing components

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

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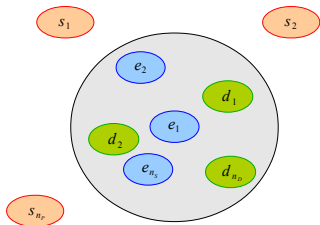
(i) Energy-storing components

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

(ii) Memoryless passive components

$$P_{\text{diss}} = \sum_{m=1}^M d_m > 0 \text{ (dissipative) or } = 0 \text{ (conservative)}$$

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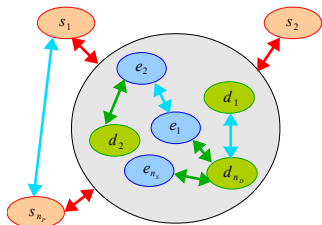
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$$P_{\text{diss}} = \sum_{m=1}^M d_m > 0 \text{ (dissipative) or } = 0 \text{ (conservative)}$$

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$$P_{\text{ext}} = \sum_{p=1}^P s_p$$

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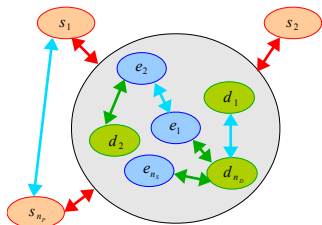
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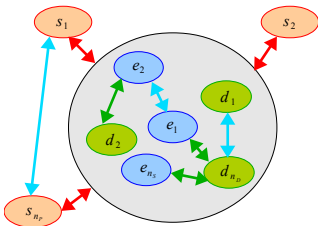
(iii) External components

$$P_{\text{ext}} = \sum_{p=1}^P s_p$$

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

A physical system is made of...

⚠ receiver convention



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

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

(ii) **Memoryless passive components** → receive power

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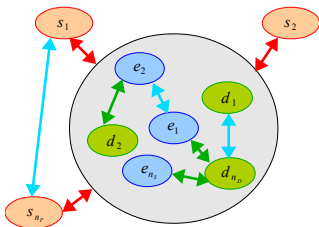
$$P_{\text{ext}} = \sum_{p=1}^P s_p$$

+ **Conservative connections** → sum of received powers is zero

$$P_{\text{stored}} + \underbrace{P_{\text{diss}}}_{\geq 0} + P_{\text{ext}} = 0 \text{ with } P_{\text{stored}} = \dot{E} \text{ (power balance)}$$

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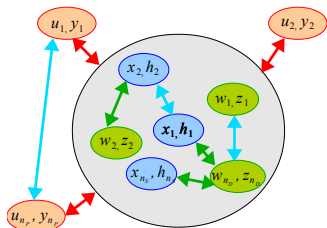
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$$E = H(\mathbf{x}) = \sum_{n=1}^N H_n(x_n) \geq 0$$

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

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

(iii) External components → receive power

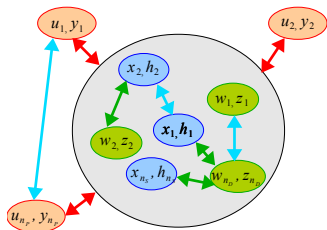
$$P_{\text{ext}} = \mathbf{u}^T \mathbf{y} = \sum_{p=1}^P u_p y_p$$

+ Conservative connections → sum of received powers is zero

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

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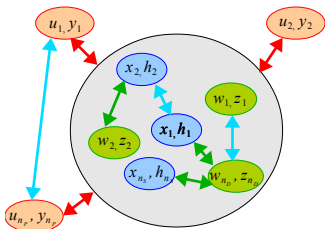
PHS: Input-State-Output representation

(S: interconnection matrix)

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

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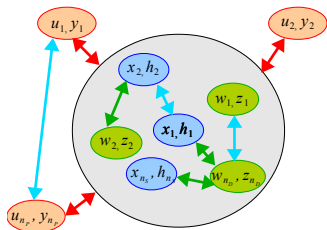
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Power balance: $\mathbf{e}^T \mathbf{f} \stackrel{(1)}{=} \mathbf{e}^T \mathbf{S} \mathbf{e} = 0$ as $\mathbf{S} = -\mathbf{S}^T \Rightarrow \mathbf{e}^T \mathbf{S} \mathbf{e} = (\mathbf{e}^T \mathbf{S} \mathbf{e})^T = -(\mathbf{e}^T \mathbf{S} \mathbf{e})$

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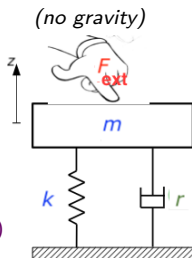
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→ Differential-Algebraic Formulation (with no constraint: PH-DAE [Maschke, Schaft])

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

• 4 separate components

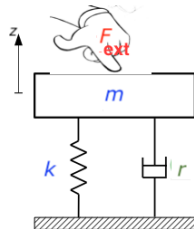
- (i₁) mass m of momentum $\pi = mv$ (energy: $\frac{1}{2}mv^2 = \frac{\pi^2}{2m}$),
- (i₂) spring sp of elongation ξ
- (ii) damper dp of velocity V_{dp}
- (iii) actuator ext applying a force F_{ext} (\rightarrow your finger experiences $-F_{\text{ext}}$)



	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	$x_1 := \pi$	$\pi^2/(2m)$	$\dot{x}_1 = \dot{\pi}$	$H'_1(x_1) = x_1/m$
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 $V_m = V_{\text{sp}} = V_{\text{dp}} = V_{\text{ext}}$

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

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

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

(ODE: with $z = \xi$)