

# Soft-real-time simulator with human interaction

## Co-simulation and model reduction



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**Marco Gubitosa**

- **Introducción**
- **Análisis de estabilidad**
- **Co-simulación sistema mecánico lineal**
- **Co-simulación sistema mecánico no lineal**
- **Co-simulación hidráulico - mecánico**
- **Conclusiones y trabajo futuro**



# Introducción a la co-simulación

## Co-simulación [1]

- Sistemas complejos
- Sistemas multidisciplinares

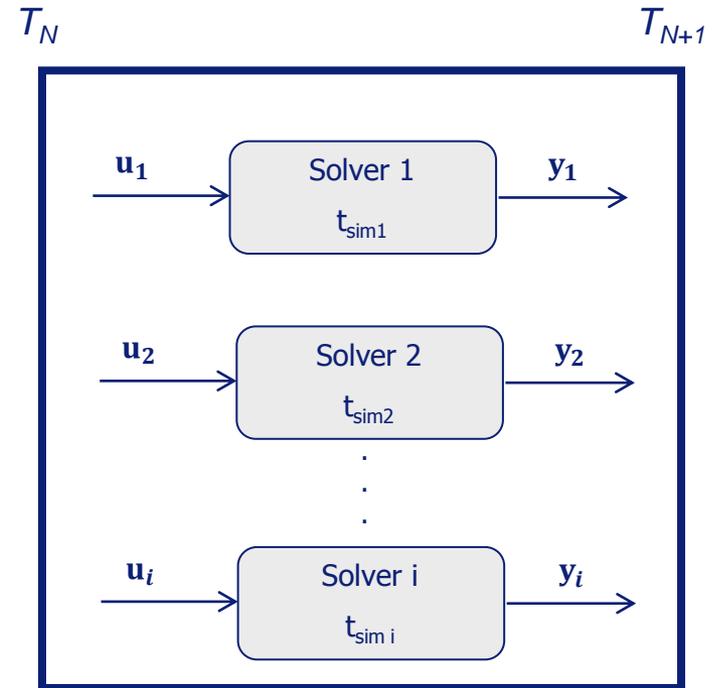
El sistema completo es dividido en varios subsistemas

Para cada subsistema  $i$ :

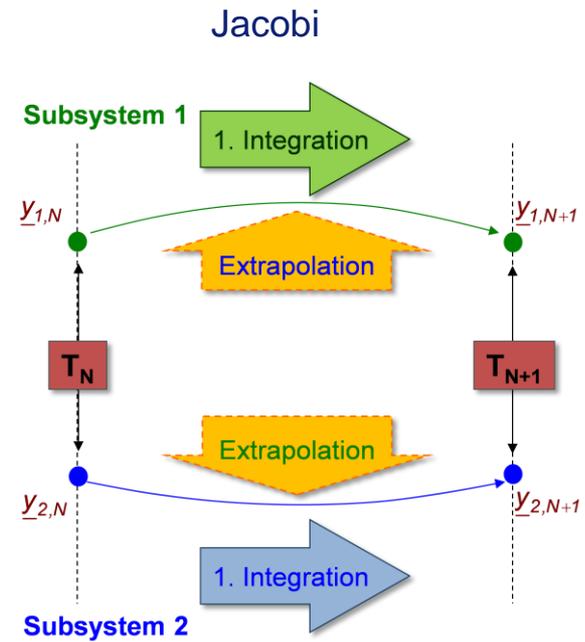
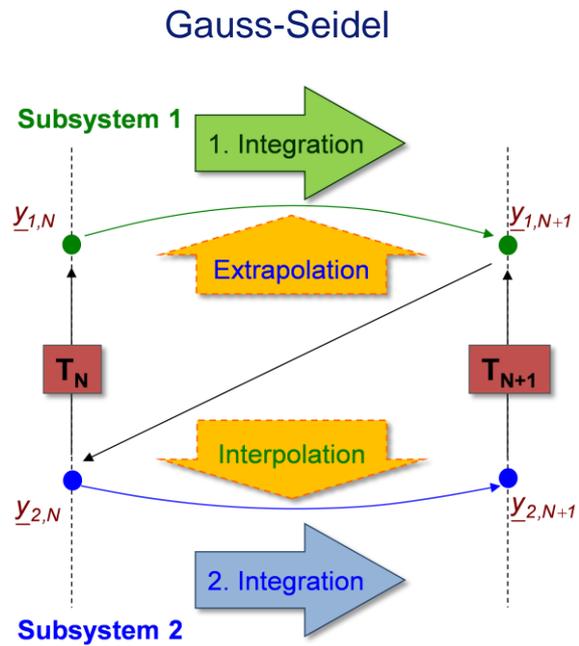
- Ecuaciones

$$\begin{aligned} \dot{\mathbf{x}}_i &= \mathbf{f}_i(\mathbf{x}_i, \mathbf{u}_i) \\ \mathbf{y}_i &= \mathbf{g}_i(\mathbf{x}_i, \mathbf{u}_i) \end{aligned} \quad \begin{array}{l} \text{donde: } \mathbf{x}_i: \text{vector de estado} \\ \mathbf{u}_i: \text{vector de entrada} \\ \mathbf{y}_i: \text{vector de salida} \end{array}$$

- Integrador numérico propio (Solver  $i$ )
- Paso de integración propio ( $t_{\text{sim } i}$ )



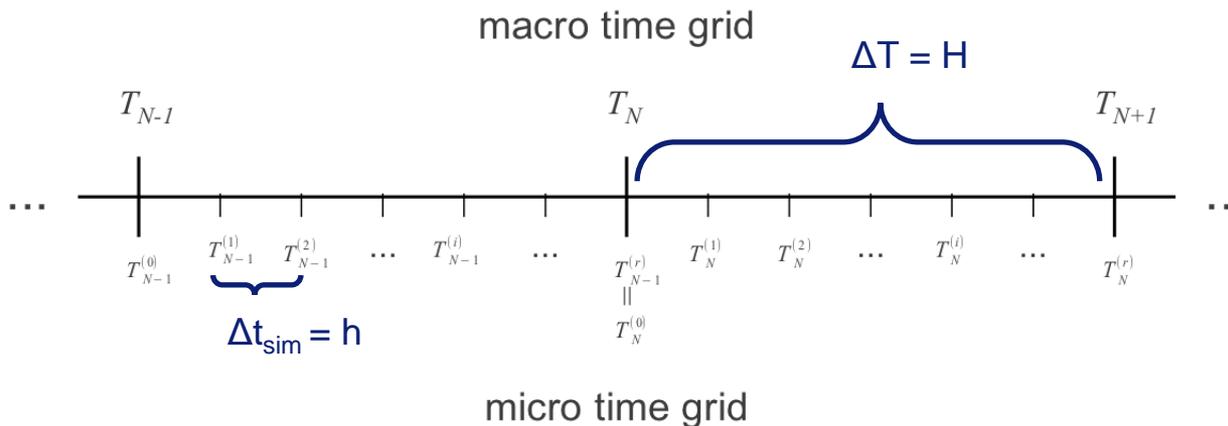
# Métodos de acoplamiento [1]



# Hipótesis

## Hipótesis:

- $\Delta T = H$  y  $\Delta t_{\text{sim}} = h$  definidos y constantes  $\rightarrow$  base de tiempo (*time grid*)
- *Multirate*  $\rightarrow H \neq h \rightarrow$  Uso de extrapolación/interpolación [1, 2]
- El paso de comunicación,  $H$ , es un múltiplo del paso de integración,  $h$ .
- Método numérico de integración: Runge-Kutta IV explícito
- Método de aproximación de las entradas: Polinomios de Lagrange de orden 'p'



# Índice

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# Análisis de estabilidad

## Estabilidad sistema físico (Sistema mecánico autónomo) [3]

- $\dot{\mathbf{x}} = f(\mathbf{x}), t \geq 0, \mathbf{x}(0) = \mathbf{x}_0 \xrightarrow{\text{linearized}} \dot{\mathbf{z}} = \mathbf{A} \cdot \mathbf{z}, t \geq 0, \mathbf{z}(0) = \mathbf{z}_0$
- Si  $\lambda_i = \alpha_i + j\beta_i$  son los autovalores de la matriz A, el sistema es estable si  $\forall i \rightarrow \alpha_i \leq 0$

## Estabilidad método numérico (Runge-Kutta) [3, 4]

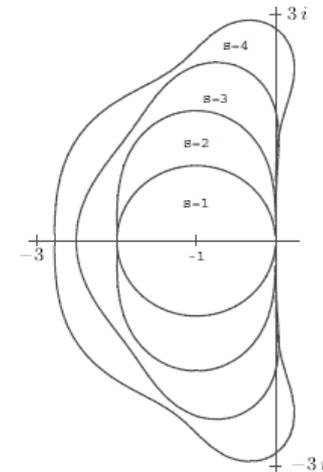
- Un método explícito de Runge-Kutta aplicado a las ecuaciones anteriores resulta:

$$y_{m+1} = R(hJ) \cdot y_m$$

donde  $J$ : Jacobiano;  $h$ : paso;  $R(z) = 1 + z \sum_j b_j + z^2 \sum_{j,k} b_j a_{jk} + \dots$

- La región de estabilidad en este caso es:

$$S = \{z \in \mathbb{C}; |R(z)| \leq 1\} \quad \text{con } z = h\lambda$$



Regiones de estabilidad Runge-Kutta orden s

# Análisis de estabilidad

## Estabilidad de la co-simulación

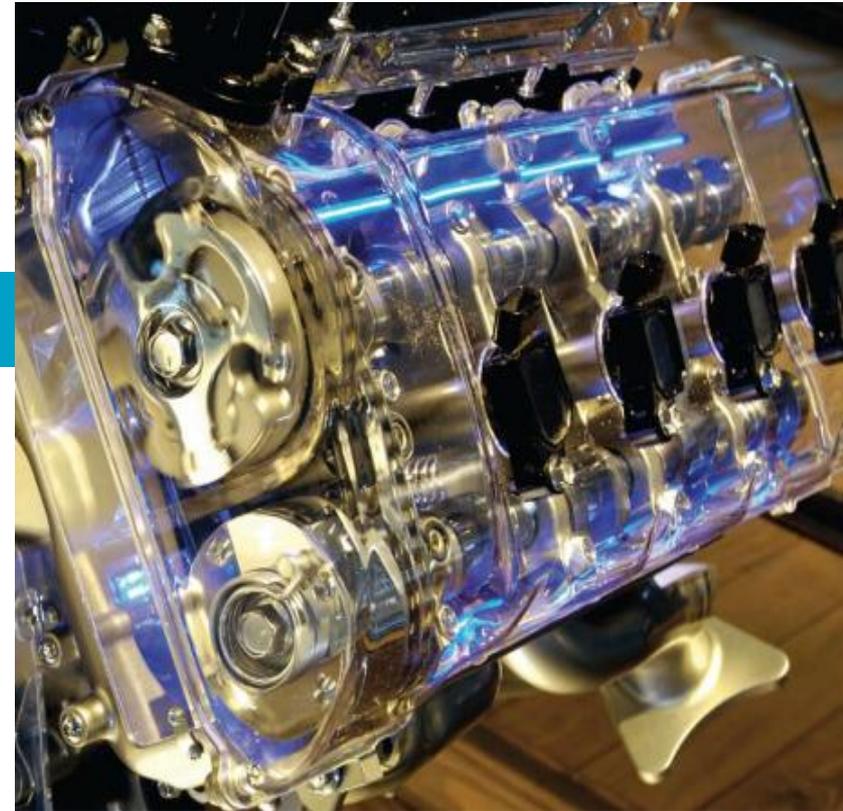
- Para estudiar la estabilidad de la co-simulación completa se puede usar una **compound matrix**.

$$\mathbf{z}_{N+1} = \mathbf{M} \cdot \mathbf{z}_N \quad \text{donde, } \mathbf{z}_N = \begin{Bmatrix} \begin{pmatrix} \mathbf{x}_N^I \\ \mathbf{x}_N^{II} \end{pmatrix} \\ \begin{pmatrix} \mathbf{y}_N^I \\ \mathbf{y}_N^{II} \end{pmatrix} \end{Bmatrix}$$

**M**: compound matrix

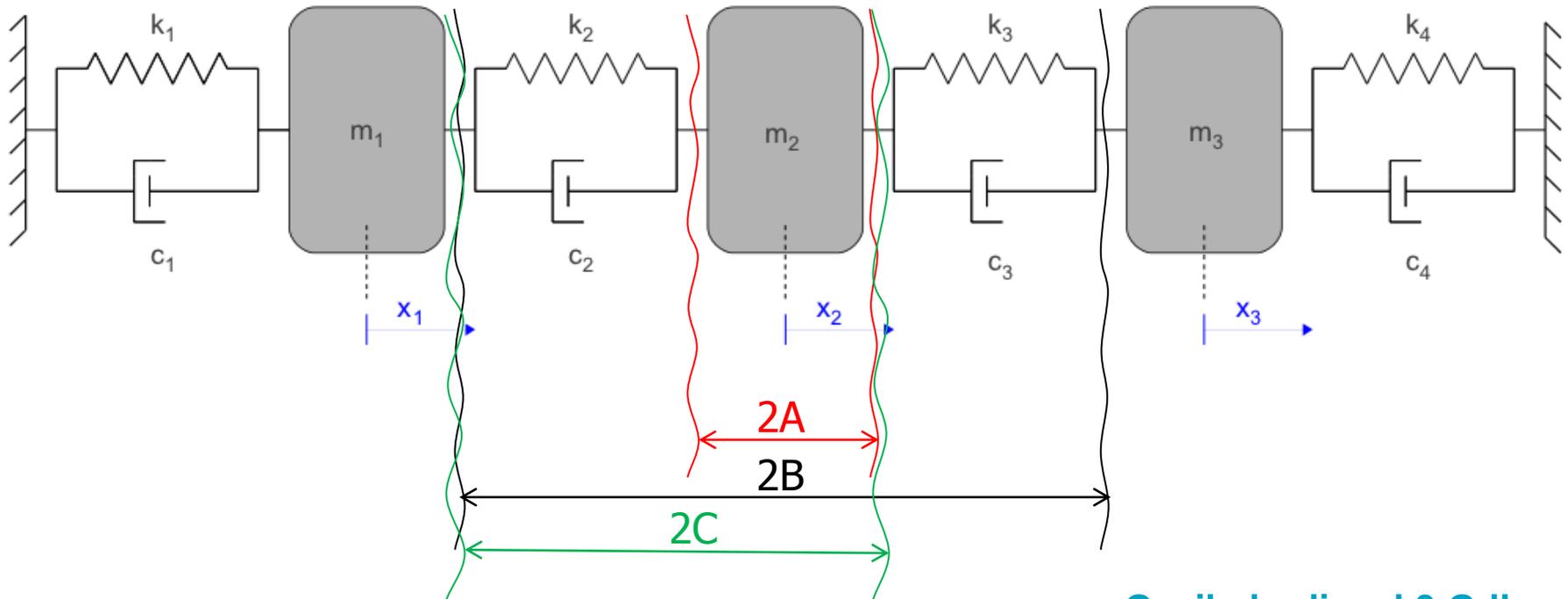
- Si el radio espectral  $\rho(\mathbf{M}) = \max |\lambda(\mathbf{M})| < 1 \Rightarrow$  la co-simulación será estable [1,5]
- La *compound matrix* incluye información sobre:
  - Tamaño de paso de comunicación
  - Tamaño de paso de integración
  - Método numérico de integración
  - Método de extrapolación/interpolación
  - Método de acoplamiento

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# Modelo de prueba

## Monolítico

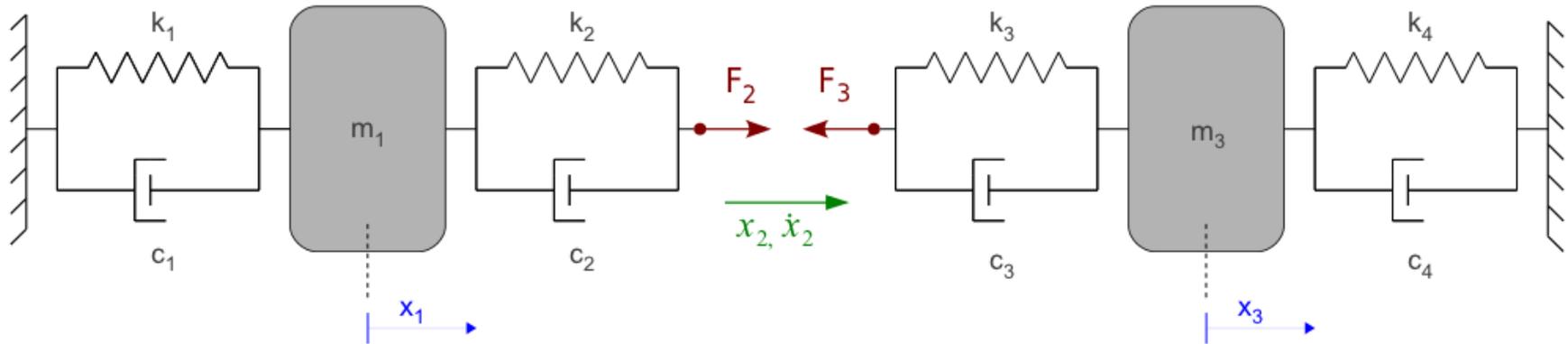


### Oscilador lineal 3 GdL

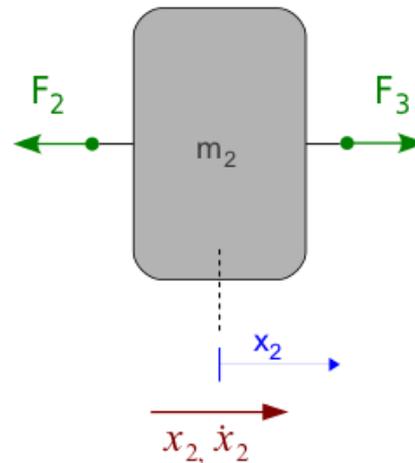
- 11 parámetros físicos
- 3 divisiones diferentes

# Modelo de prueba

## Configuración 2A

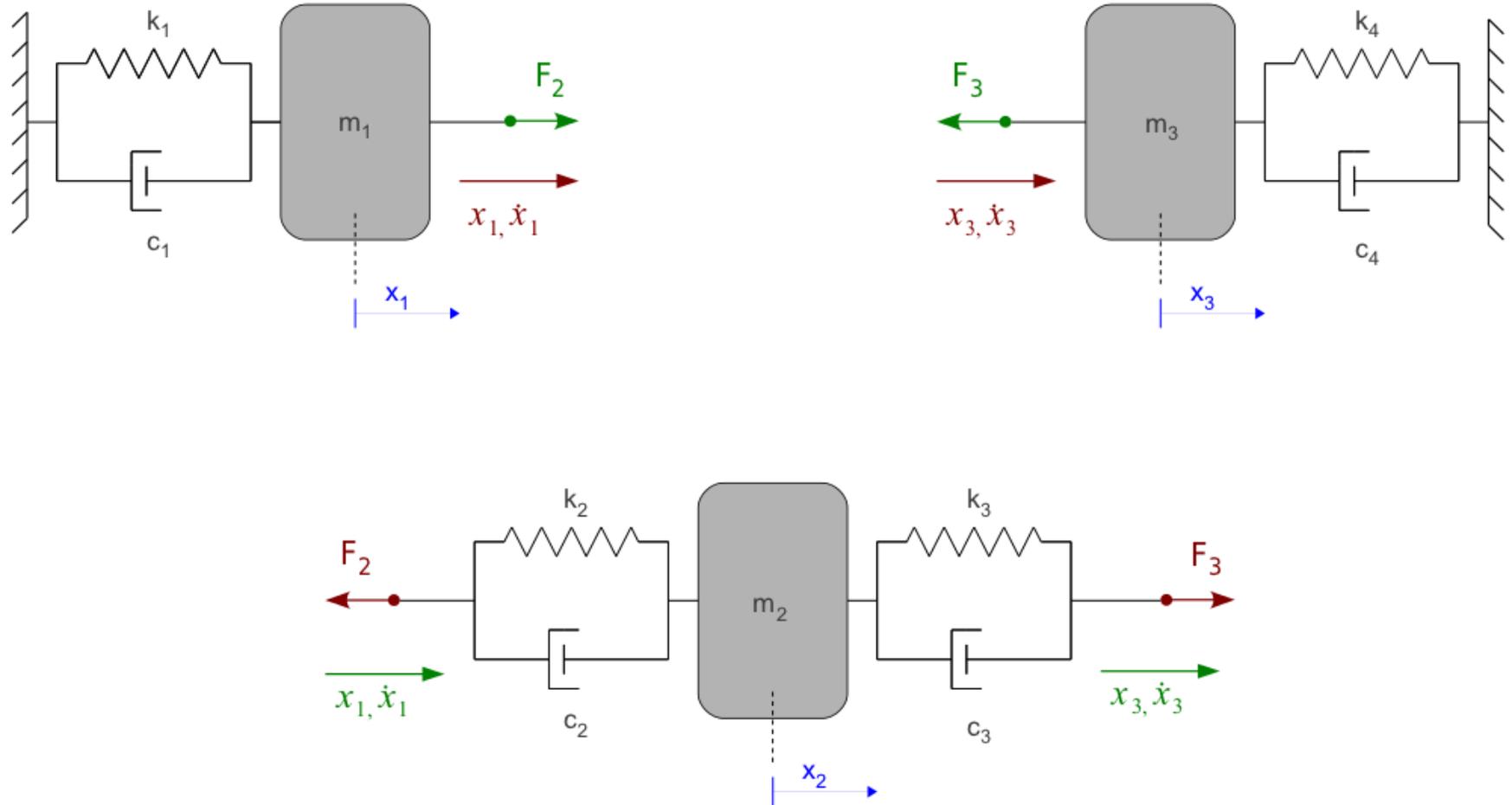


- Output ( $y$ )
- Input ( $u$ )
- State ( $x$ )



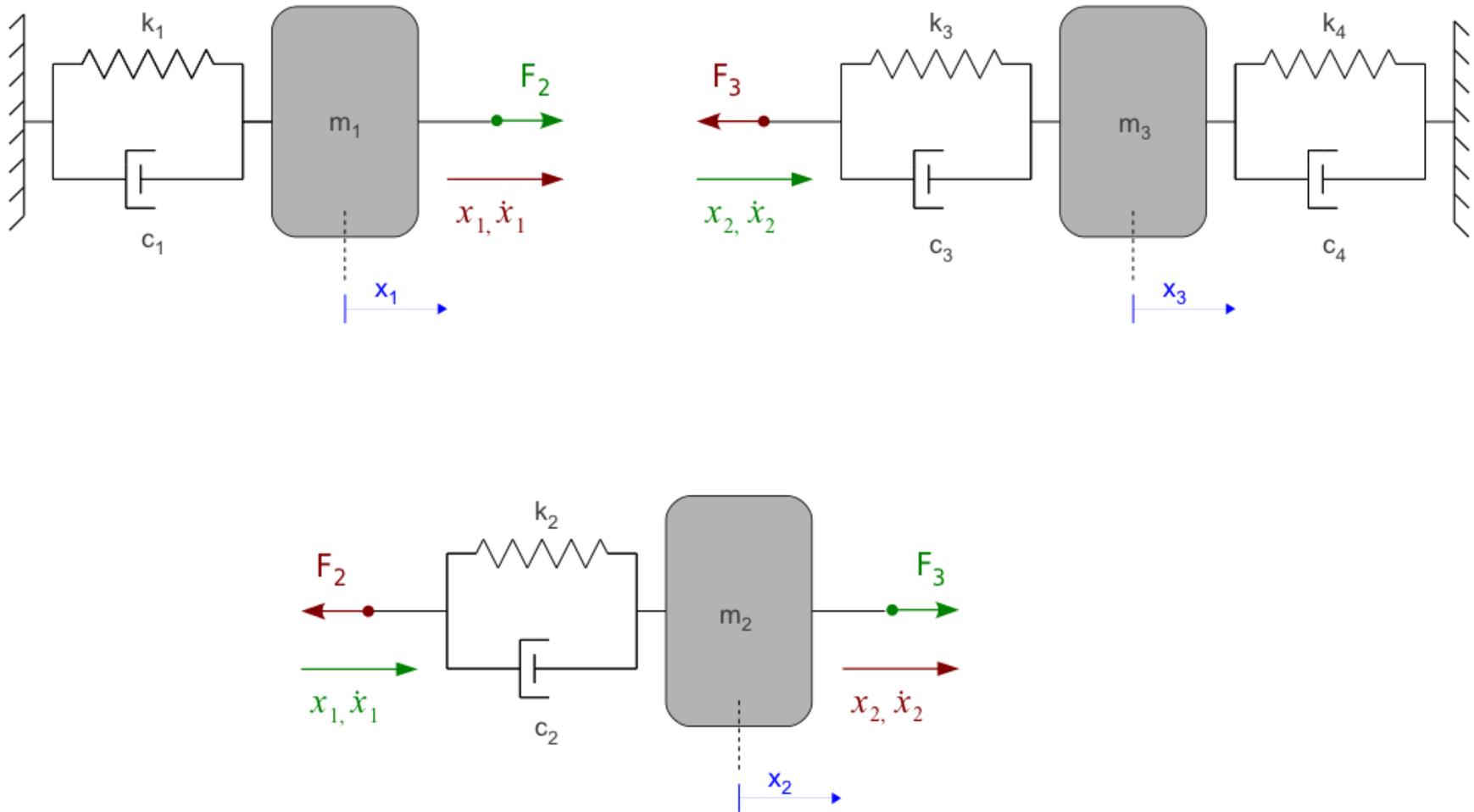
# Modelo de prueba

## Configuración 2B



# Modelo de prueba

## Configuración 2C



# Resultados de la co-simulación

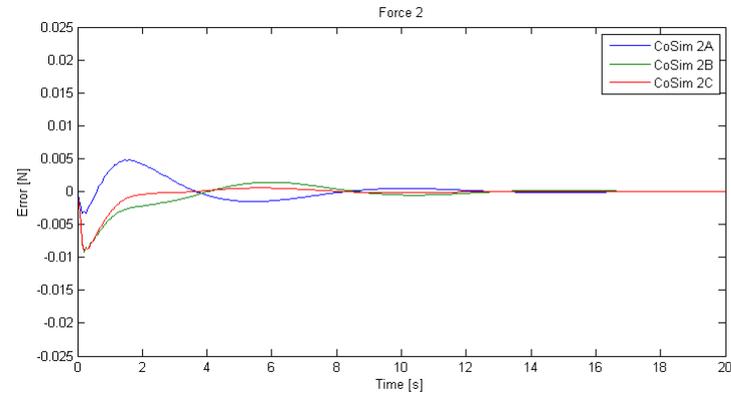
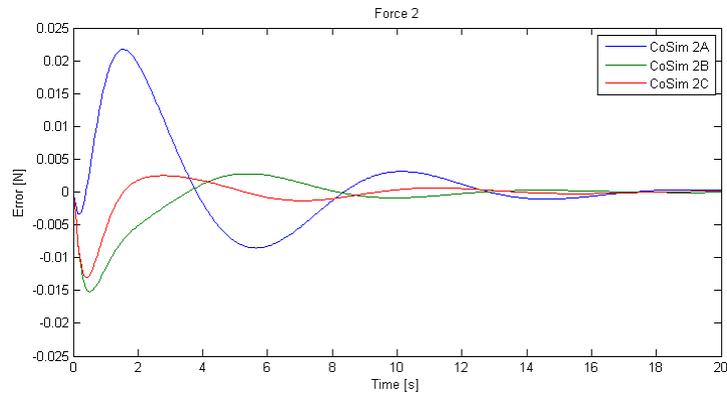
## Fuerzas - Error absoluto respecto al caso monolítico

$H=0.05$  s

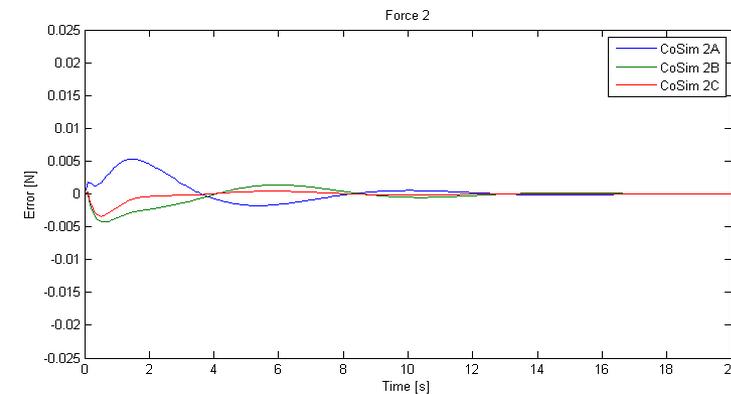
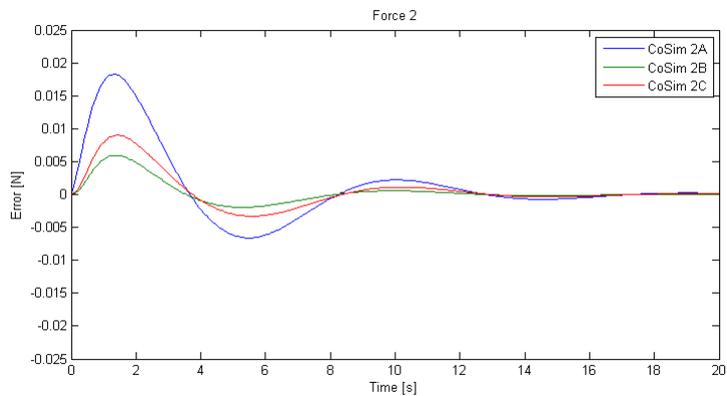
$h_1=0.01$  s

$h_2=0.01$  s

### Jacobi



### Gauss-Seidel



Polinomios orden cero ( $p=0$ )

Polinomios tercer orden ( $p=3$ )

## Compound matrix

- Sustituyendo las ecuaciones del sistema en la ecuaciones del método numérico de integración y desarrollando las ecuaciones del método de interpolación/extrapolación, se pueden obtener los términos de la *compound matrix*
- En este caso:
  - Sistema mecánico lineal

$$\begin{aligned}\dot{\mathbf{x}} &= \mathbf{A} \cdot \mathbf{x} + \mathbf{B} \cdot \mathbf{u} \\ \mathbf{y} &= \mathbf{C} \cdot \mathbf{x} + \mathbf{D} \cdot \mathbf{u}\end{aligned}$$

- Runge-Kutta IV

$$x_{i+1} = x_i + \frac{k_1 + 2k_2 + 2k_3 + k_4}{6}$$

where,

$$k_1 = h \cdot f(t_i, x_i)$$

$$k_3 = h \cdot f\left(t_i + \frac{h}{2}, x_i + \frac{k_2}{2}\right)$$

$$k_2 = h \cdot f\left(t_i + \frac{h}{2}, x_i + \frac{k_1}{2}\right)$$

$$k_4 = h \cdot f(t_i + h, x_i + k_3)$$

# Análisis de estabilidad

## Compound matrix

- En este caso:
  - Polinomios de Lagrange

$$\hat{\mathbf{u}}_N^{(i)} = \sum_{k=0}^p L_{p-k}^{(i)} \cdot \mathbf{u}_{N-k}$$

- Finalmente, se obtiene:

$$\mathbf{x}_{N+1} = \mathbf{x}_N^{(r)} = (\mathbf{A}_s)^r \mathbf{x}_N + \sum_{k=0}^p \sum_{j=0}^{r-1} (\mathbf{A}_s)^j \cdot \mathbf{B}_s \cdot L_{p-k}^{(r-1-j)} \mathbf{u}_{N-k}$$

$$\mathbf{y}_{N+1} = \mathbf{C} \cdot (\mathbf{A}_s)^{r-1} \cdot \mathbf{x}_N + \sum_{k=0}^p \left( \sum_{i=0}^{r-2} \mathbf{C} \cdot (\mathbf{A}_s)^i \cdot \mathbf{B}_s \cdot L_{p-k}^{(r-2-i)} + \mathbf{D} \cdot L_{p-k}^{(r-1)} \right) \cdot \mathbf{u}_{N-k}$$

$$\mathbf{M}_N = \begin{bmatrix} \mathbf{M}_{x,x}^I & 0 & 0 & \mathbf{M}_{x,y}^I \\ 0 & \mathbf{M}_{x,x}^{II} & \mathbf{M}_{x,y}^{II} & 0 \\ \mathbf{M}_{y,x}^I & 0 & 0 & \mathbf{M}_{y,y}^I \\ 0 & \mathbf{M}_{y,x}^{II} & \mathbf{M}_{y,y}^{II} & 0 \end{bmatrix}$$

$$\mathbf{M}_{N-k} = \begin{bmatrix} 0 & 0 & 0 & \mathbf{M}_{x,y}^I(k) \\ 0 & 0 & \mathbf{M}_{x,y}^{II}(k) & 0 \\ 0 & 0 & 0 & \mathbf{M}_{y,y}^I(k) \\ 0 & 0 & \mathbf{M}_{y,y}^{II}(k) & 0 \end{bmatrix}$$

donde:  $r = \frac{H}{h}$ ;  $\mathbf{A}_s = \mathbf{I} + \sum_{n=1}^4 \frac{(h\mathbf{A})^n}{n!}$ ;  $\mathbf{B}_s = h\mathbf{B} \sum_{n=0}^3 \frac{(h\mathbf{A})^n}{(n+1)!}$

# Análisis de estabilidad

## Compound matrix

- Usando el vector  $\mathbf{z}_{N+k} = \begin{pmatrix} \mathbf{x}_{N+k}^I \\ \mathbf{x}_{N+k}^{II} \\ \mathbf{y}_{N+k}^I \\ \mathbf{y}_{N+k}^{II} \end{pmatrix}$ , la *compound matrix* se puede escribir como:

$$\begin{pmatrix} \mathbf{z}_{N+1} \\ \mathbf{z}_N \\ \vdots \\ \mathbf{z}_{N-p-1} \end{pmatrix} = \underbrace{\left( \mathbf{I} - \begin{bmatrix} \mathbf{M}_{N+1} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & & \\ \vdots & & \ddots & \\ \mathbf{0} & & & \mathbf{0} \end{bmatrix} \right)^{-1} \cdot \begin{bmatrix} \mathbf{M}_N & \mathbf{M}_{N-1} & \dots & & \dots & \mathbf{M}_{N-p} \\ \mathbf{I} & \mathbf{0} & \dots & \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \mathbf{I} & & \vdots & \mathbf{0} & \ddots & \\ \vdots & & & \ddots & \mathbf{0} & & \dots & \mathbf{0} \\ \mathbf{0} & \dots & \mathbf{0} & \mathbf{I} & \mathbf{0} & \dots & \mathbf{0} \end{bmatrix} \cdot \begin{pmatrix} \mathbf{z}_N \\ \mathbf{z}_{N-1} \\ \vdots \\ \mathbf{z}_{N-p} \end{pmatrix}$$

**M**: *compound matrix*

- Para el esquema de Jacobi  $\mathbf{M}_{N+1} = \mathbf{0}$

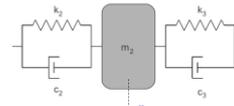
# Gráficas de estabilidad

## Jacobi

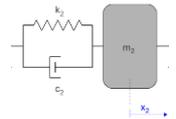
Configuración 2A



Configuración 2B



Configuración 2C



Estable

Inestable

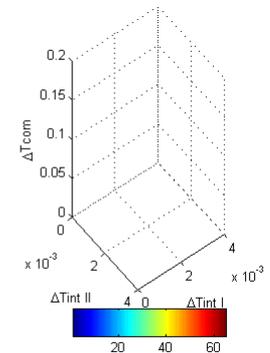
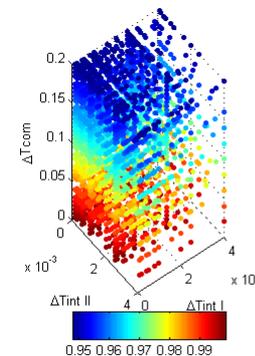
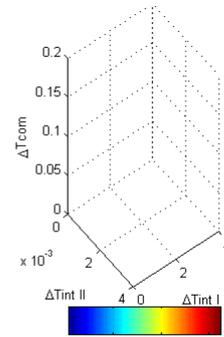
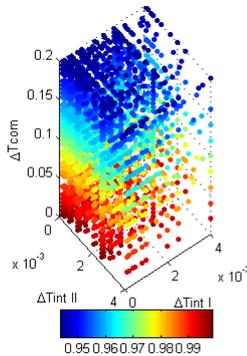
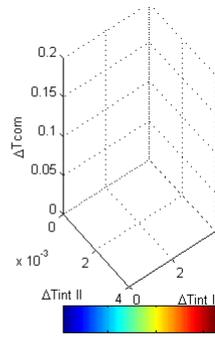
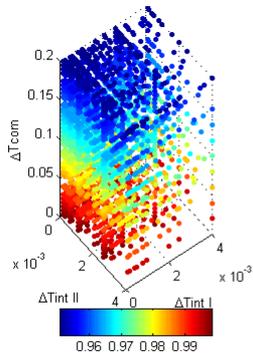
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Inestable

$p=0$



Estable

Inestable

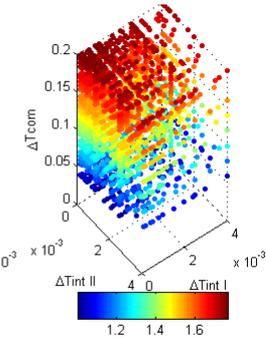
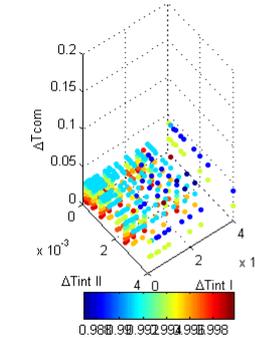
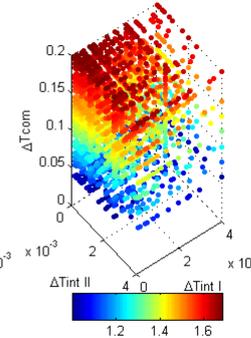
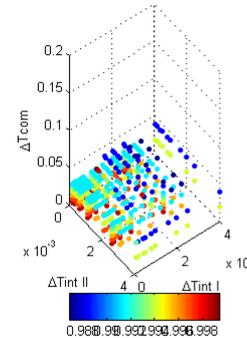
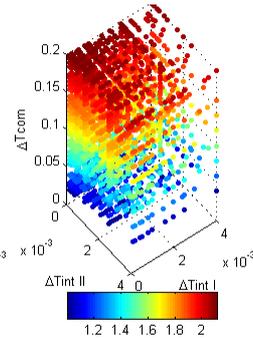
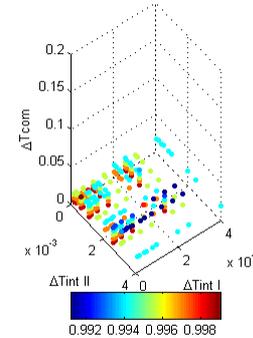
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Inestable

$p=3$



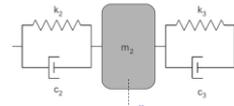
# Gráficas de estabilidad

## Gauss-Seidel

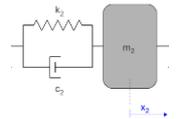
Configuración 2A



Configuración 2B



Configuración 2C



Estable

Inestable

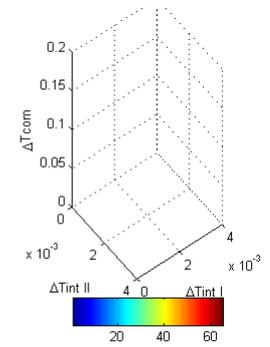
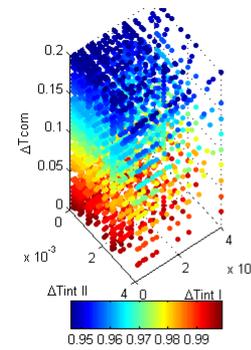
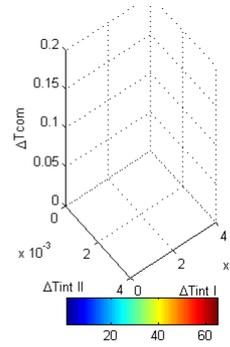
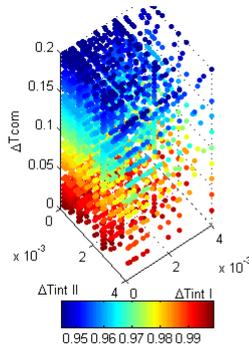
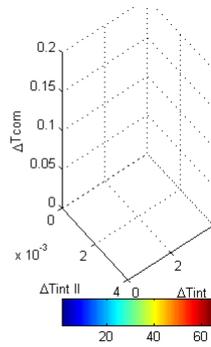
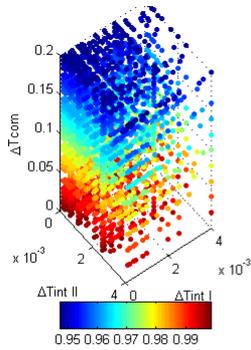
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Inestable

$p=0$



Estable

Inestable

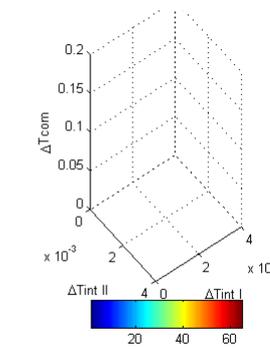
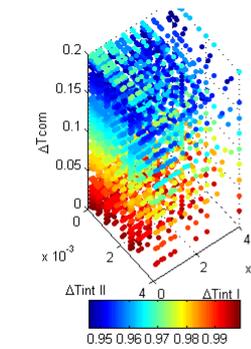
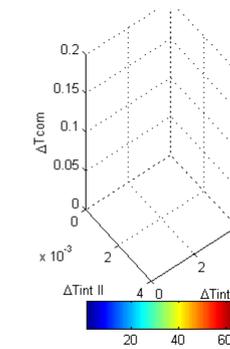
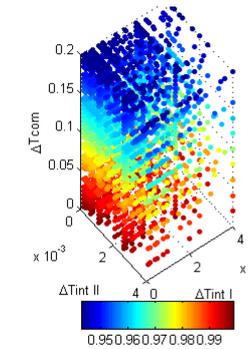
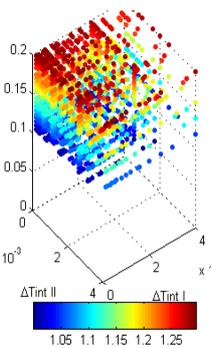
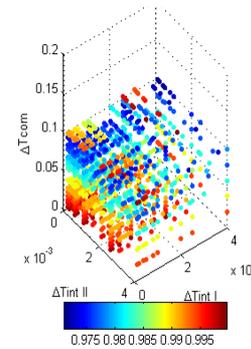
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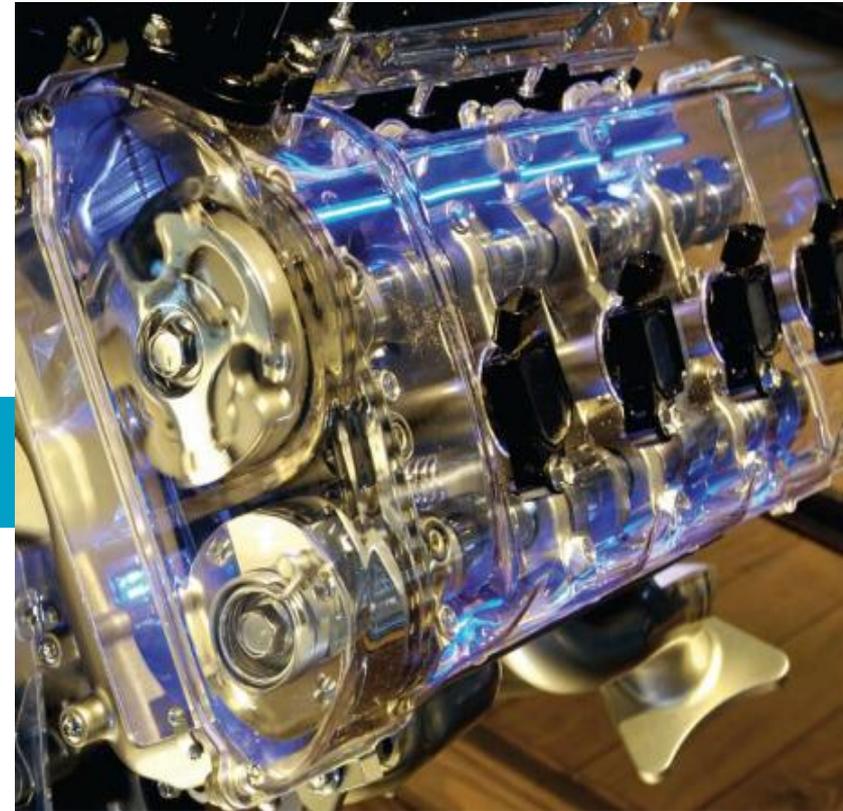
Inestable

$p=3$



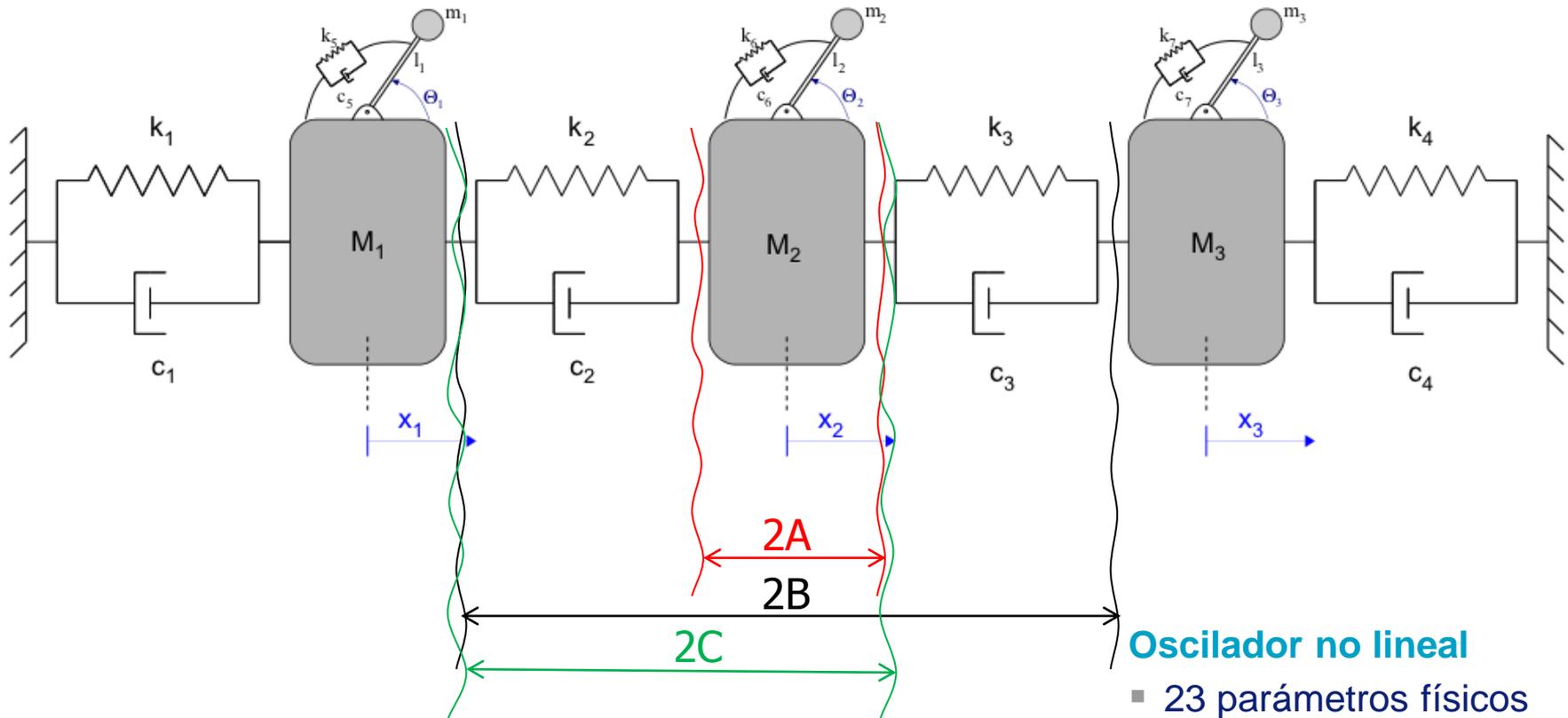
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# Modelo de prueba

## Monolítico



### Oscilador no lineal

- 23 parámetros físicos
- 3 divisiones diferentes

# Resultados de la co-simulación

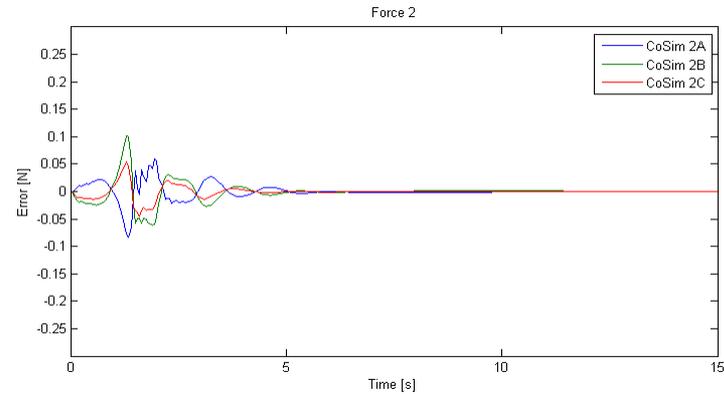
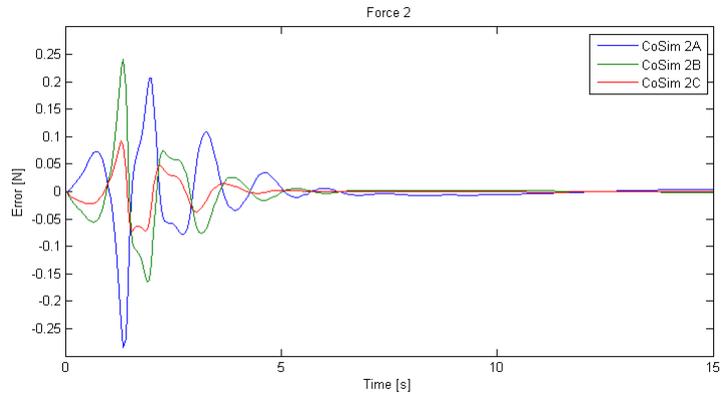
## Fuerzas - Error absoluto respecto al caso monolítico

$H=0.05$  s

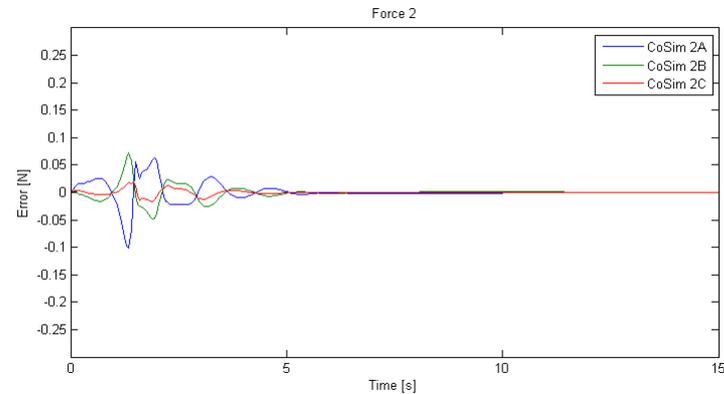
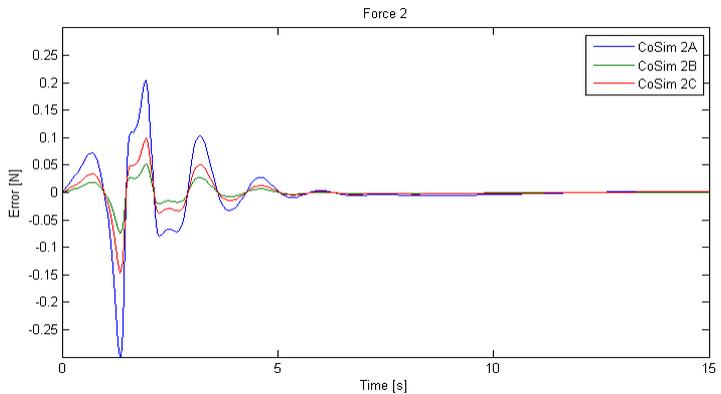
$h_1=0.01$  s

$h_2=0.01$  s

### Jacobi



### Gauss-Seidel



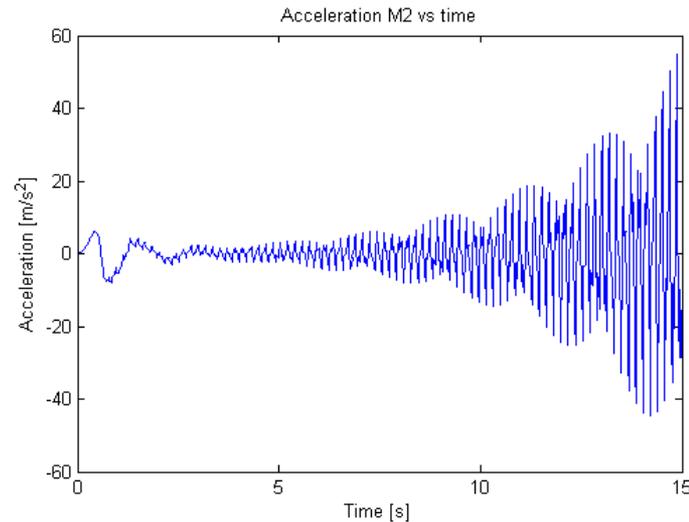
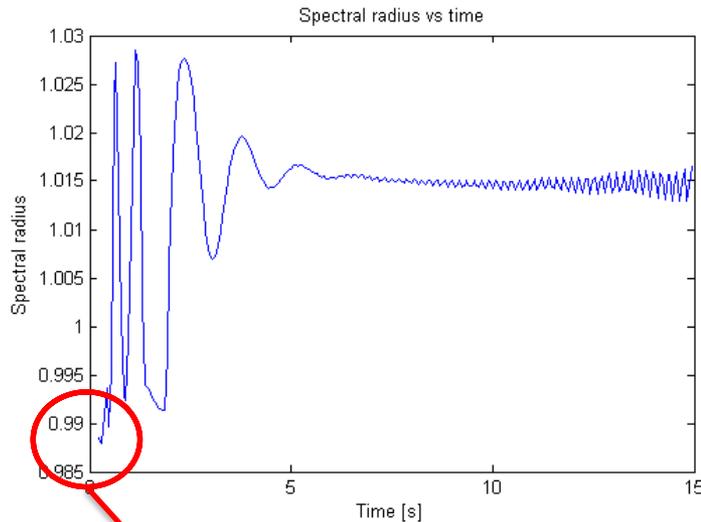
Polinomios orden cero ( $p=0$ )

Polinomios tercer orden ( $p=3$ )

# Análisis de estabilidad

## Compound matrix

- La *compound matrix cambia* en cada intervalo de comunicación
- No hay *correlación* entre el *radio espectral* al inicio y la *estabilidad*



## Parámetros

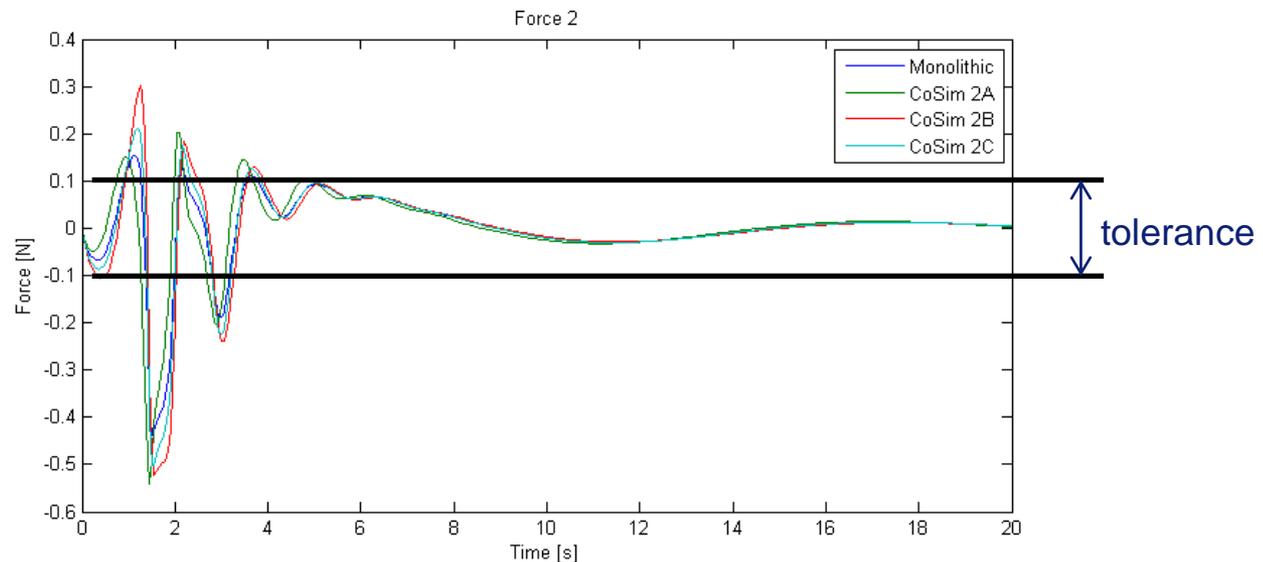
- Jacobi scheme
- Conf. 2A
- $H=0.06$  s
- $h_1=0.01$  s
- $h_2=0.01$  s

Radio espectral al inicio = 0.9886 < 1

# Análisis de estabilidad

## Intervalo de tolerancia

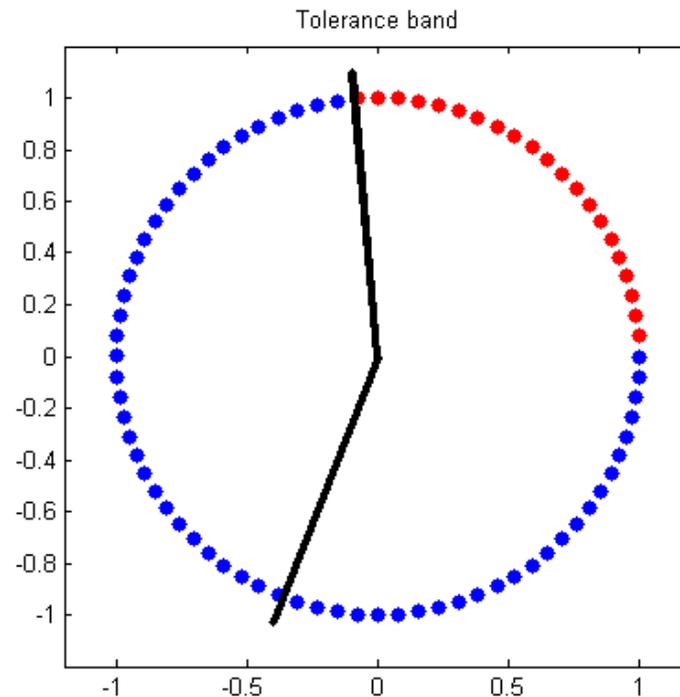
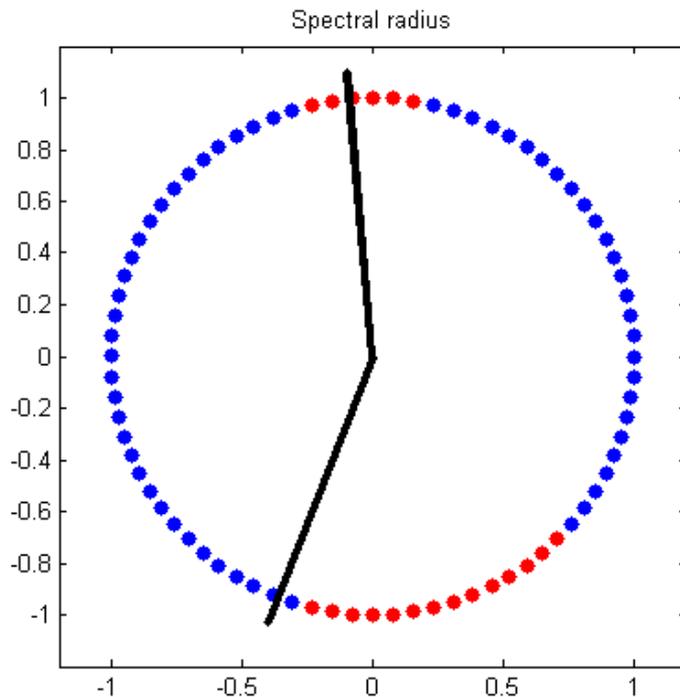
- Dado que el radio espectral al inicio no proporciona información fiable, se puede estudiar la estabilidad usando un intervalo de tolerancia
- Si la fuerza al final está dentro de la tolerancia  $\Rightarrow$  la co-simulación es estable



# Análisis de estabilidad

## Condiciones iniciales

- En el caso no lineal, las condiciones iniciales tienen un papel importante en la estabilidad
  - Posición inicial de los péndulos [grados]



### Parámetros

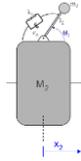
- Jacobi scheme
- Conf. 2A
- $H=0.06$  s
- $h_1=0.01$  s
- $h_2=0.01$  s

● Co-simulación estable    ● Co-simulación inestable    — Posición de equilibrio

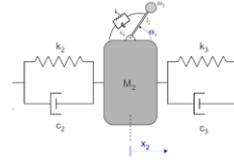
# Gráficas de estabilidad

## Jacobi

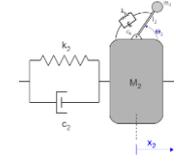
Configuración 2A



Configuración 2B



Configuración 2C



Estable

Inestable

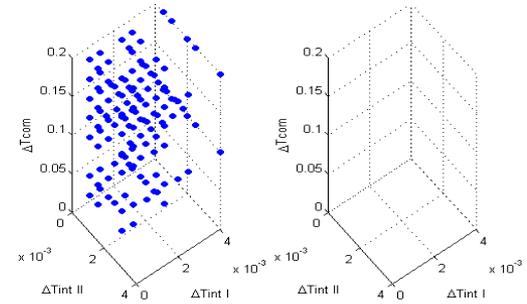
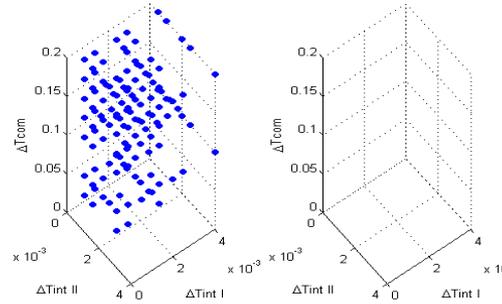
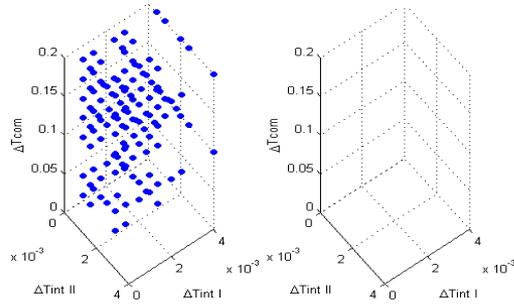
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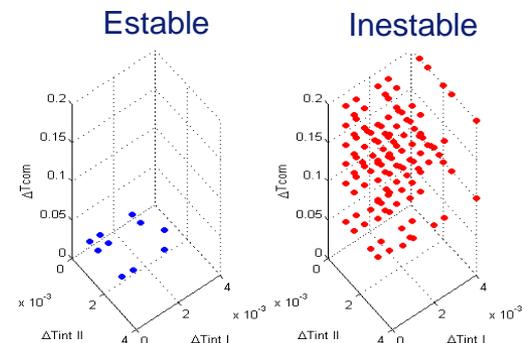
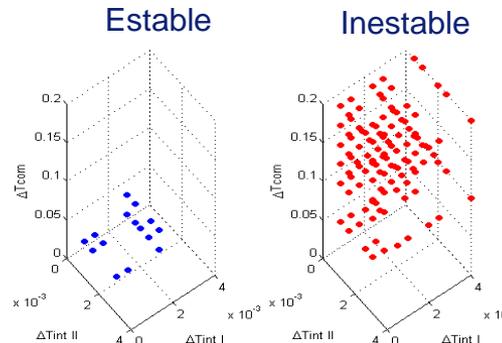
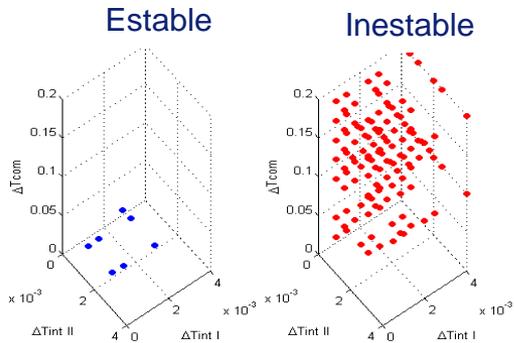
Estable

Inestable

$p=0$



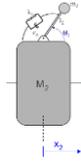
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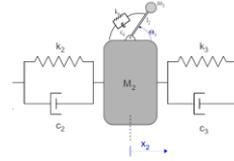
# Gráficas de estabilidad

## Gauss-Seidel

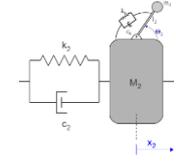
Configuración 2A



Configuración 2B



Configuración 2C



Estable

Inestable

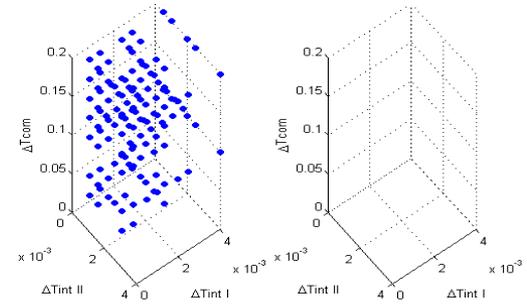
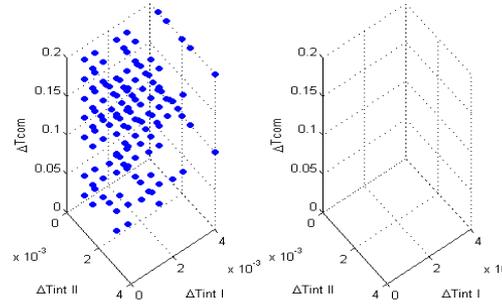
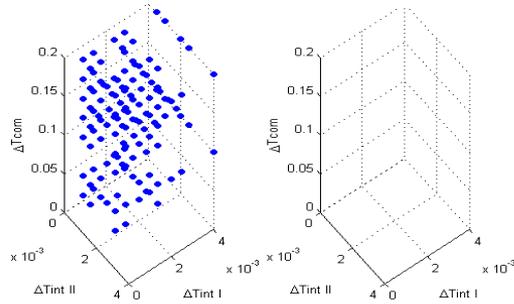
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Inestable

$p=0$



Estable

Inestable

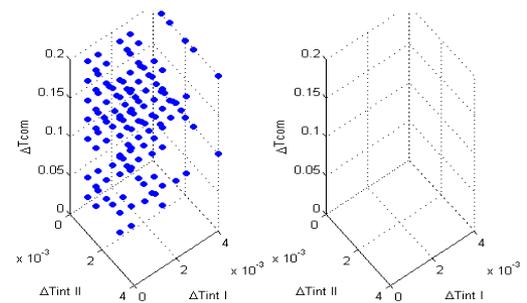
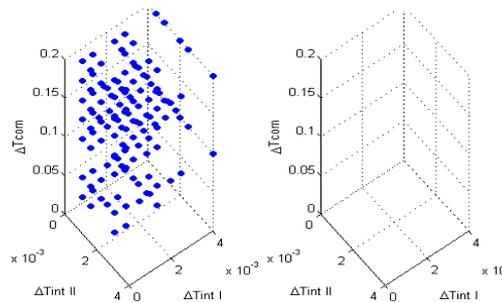
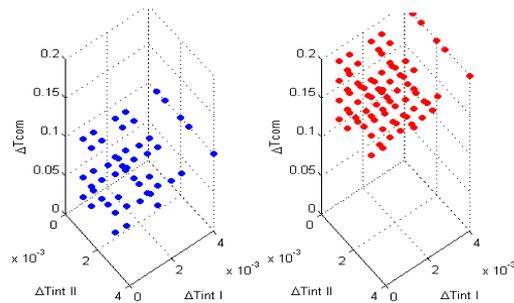
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Inestable

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Inestable

$p=3$



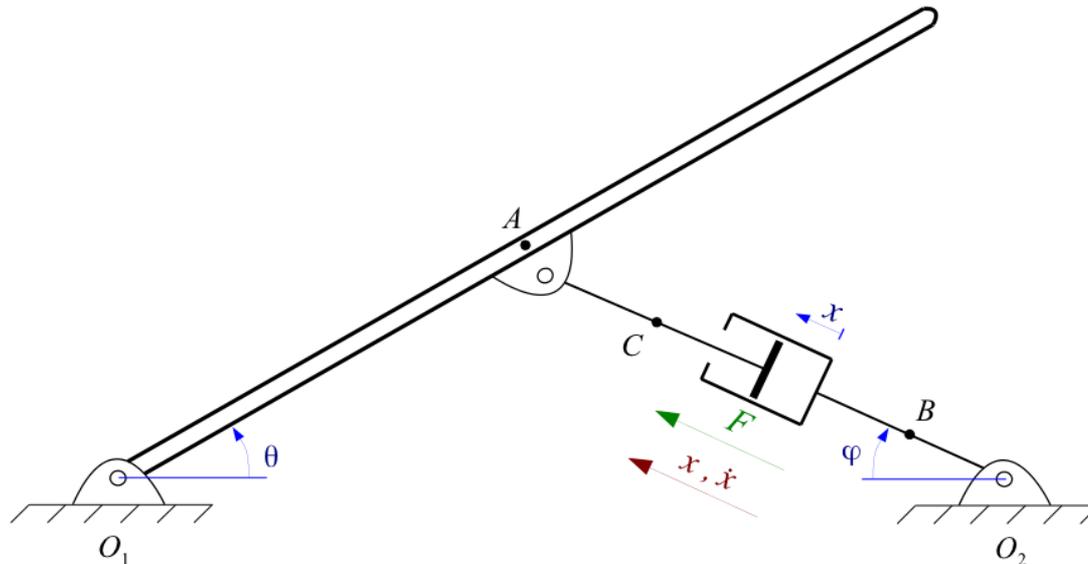
# Índice

- **Introducción**
- **Análisis de estabilidad**
- **Co-simulación sistema mecánico lineal**
- **Co-simulación sistema mecánico no lineal**
- **Co-simulación hidráulico - mecánico**
- **Conclusiones y trabajo futuro**



# Modelo de prueba

## Sistema mecánico



### Coordenadas

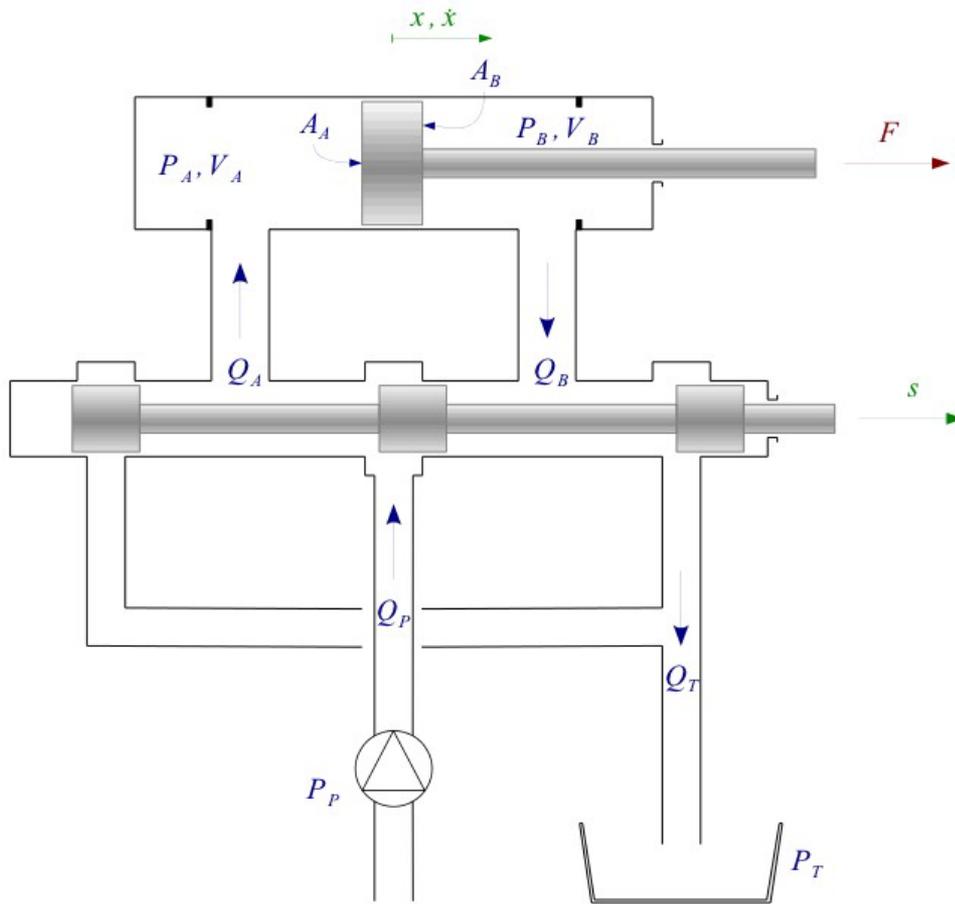
- Independiente:  $\{\theta\}$
- Relativas:  $\{\theta, \varphi, x\}$  + 2 ecs. de restricción
- Punto de referencia: Sólidos (A, B, C)  
+ 17 ecs. de restricción

### Péndulo-actuador

- 3 sólidos
- 3 modelados distintos

# Modelo de prueba

## Sistema hidráulico



### Actuador

- Pistón simple
- Muelle-amortiguador en los extremos
- 2 Estados (no inercia)

### Servoválvula

- 4 vías
- 3 posiciones

# Gráficas de estabilidad

## Jacobi

Independiente

Relativas

Punto de referencia

Estable

Inestable

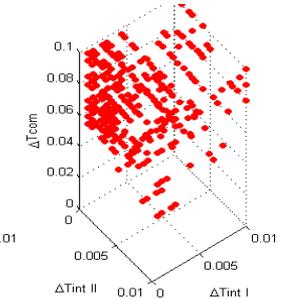
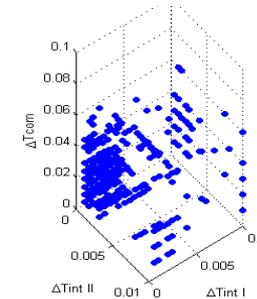
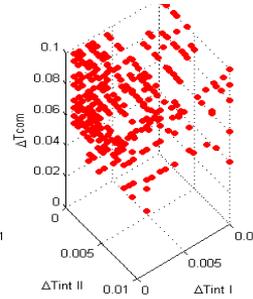
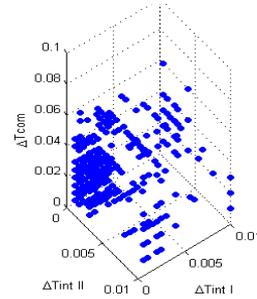
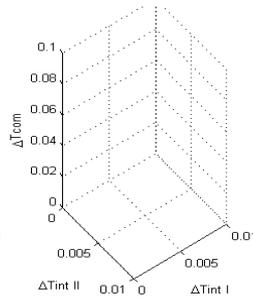
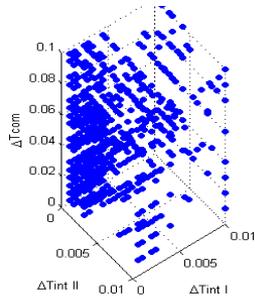
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$p=0$



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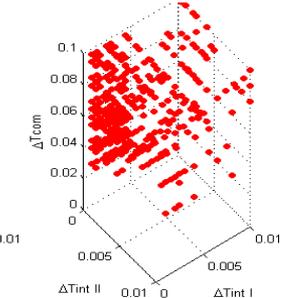
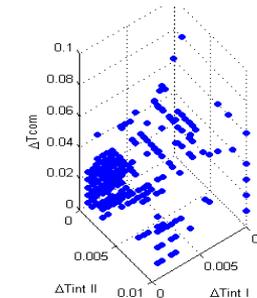
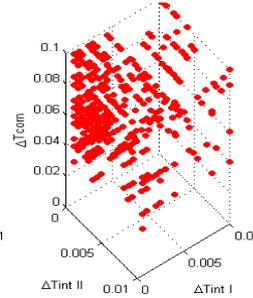
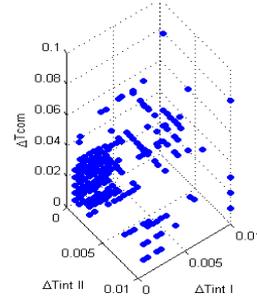
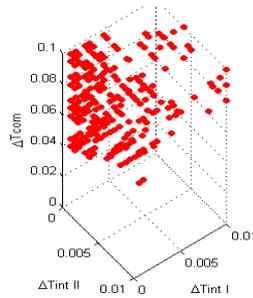
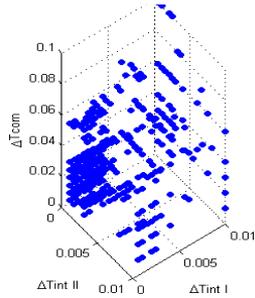
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$p=3$



# Gráficas de estabilidad

## Gauss-Seidel

Independiente

Relativas

Punto de referencia

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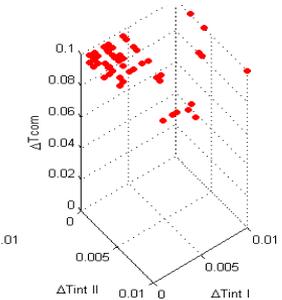
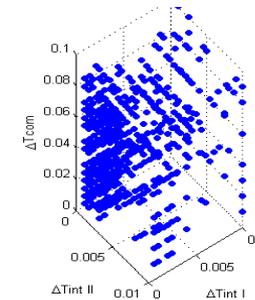
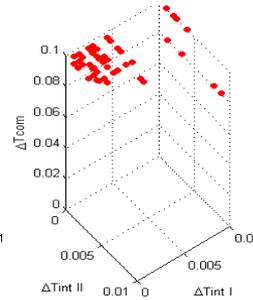
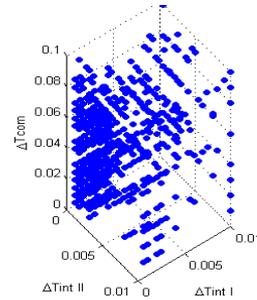
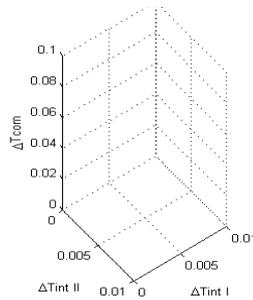
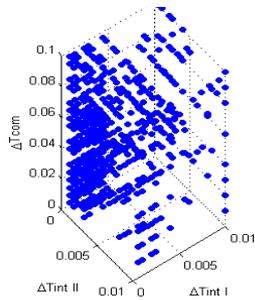
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$p=0$



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Inestable

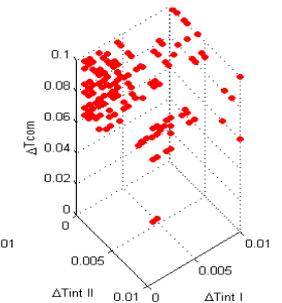
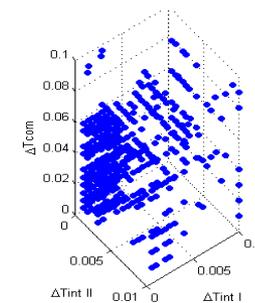
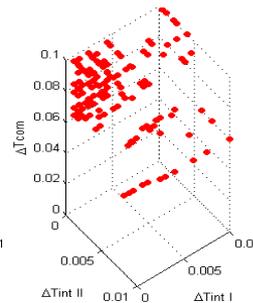
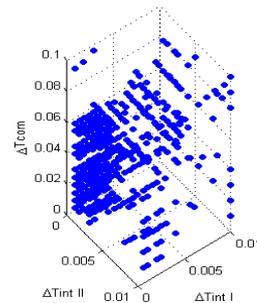
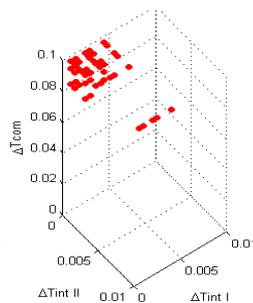
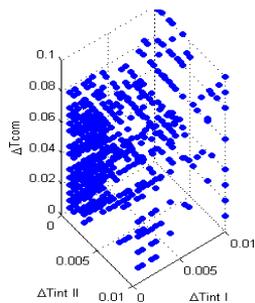
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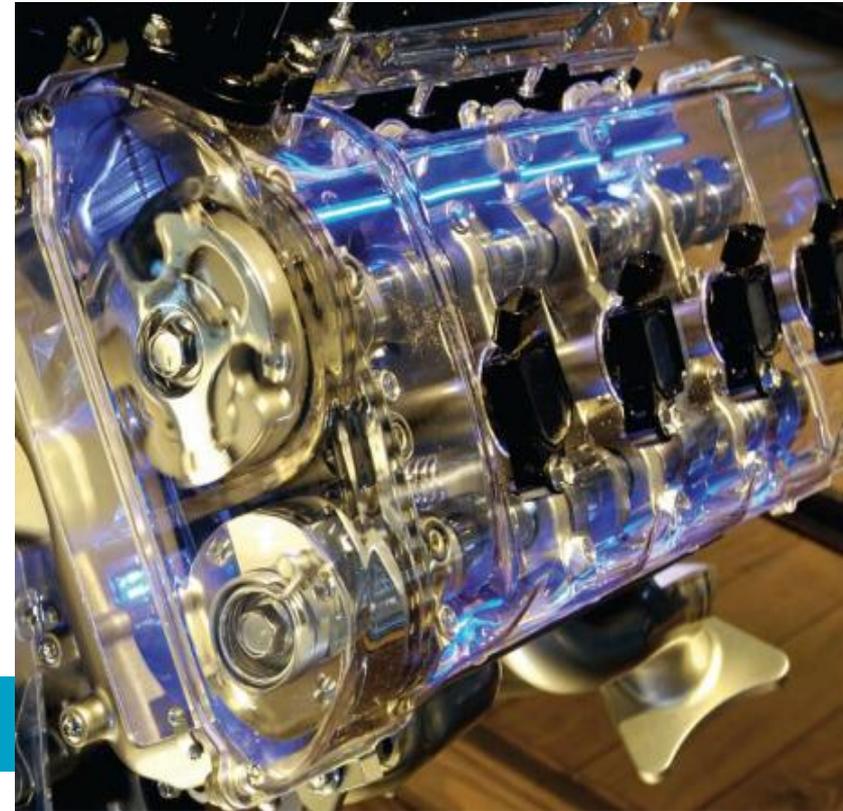
Inestable

$p=3$



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# Conclusiones

	Estabilidad	Eficiencia	Precisión
<b>Condiciones iniciales</b>	 (variable)	 (constante)	 (constante)
$\downarrow \Delta T_{com}$	 (aumenta)	 (disminuye)	 (aumenta)
$\downarrow$ <b>orden polinomios</b>	 (normalmente aumenta)	 (normalmente aumenta)	 (normalmente disminuye)
Jacobi $\downarrow$ <b>Gauss-Seidel</b>	 (aumenta)	 (disminuye)	 (aumenta)

- **Cambiar hipótesis iniciales:**
  - El paso de comunicación,  $H$ , podría no estar limitado a ser un múltiplo del paso de integración,  $h$ .
- **Implementar métodos numéricos de integración implícitos:**
  - Otros integradores: p.e. BDF, Generalized- $\alpha$
- **Extender el modelo de prueba hidráulico-mecánico a un brazo de excavadora**

# Referencias

- [1] *BUSCH, M. and SCHWEIZER, B., Numerical Stability and Accuracy of Different Co-simulation Techniques: Analytical Investigations Based on a 2-DOF Test Model*, The 1<sup>st</sup> Joint International Conference on Multibody System Dynamics, Lappeenranta, Finland, May 25-27 2010.
- [2] *KÜBLER, R. and SCHIELEN, W., Two Methods of Simulator Coupling, Mathematical and Computer Modelling of Dynamical Systems: Method, Tools and Applications in Engineering and Related Sciences*, 6:2, 93-113, 2000.
- [3] *HAIRER, E., NORSETT, S. P., AND WANNER, G., Solving Ordinary Differential Equations II*, 2<sup>nd</sup> ed. Springer-Verlag, 1987.
- [4] *EBERLY, D., Stability Analysis for Systems of Differential Equations*, Geometric Tools, LLC, March 2 2008.
- [5] *SOLCIA, T. and MASARATI, P., Helicopter Aeroservoelasticity by Multirate Simulation*, Seventh Pegasus-AIAA Student Conference, Torino, Italy, April 28 2011.

# Gracias por su atención

## ¿Preguntas?



**Soft-real-time simulator with human interaction**  
**Co-simulation and model reduction**