
Electric Circuits & The Heat Equation

ECE 461/661 Controls Systems

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Please visit [Bison Academy](#) for corresponding
lecture notes, homework sets, and solutions

Circuits & Differential Equations

Each energy storage elements adds one differential equation

- Inductors: Energy = $\frac{1}{2}LI^2$
- Capacitors: Energy = $\frac{1}{2}CV^2$

Energy States are

- I Inductor
- V Capacitor

The differential equations from from

$$V = L \frac{dI}{dt}$$

$$I = C \frac{dV}{dt}$$

Example #1: RLC Circuit

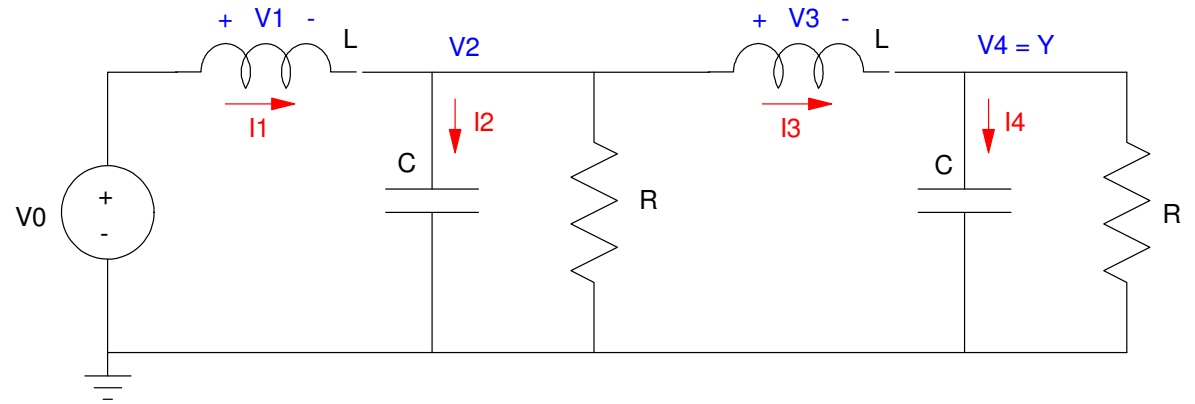
Dynamics

$$V_1 = LsI_1 = V_0 - V_2$$

$$I_2 = CsV_2 = I_1 - I_3 - \frac{V_2}{R}$$

$$V_3 = LsI_3 = V_2 - V_4$$

$$I_4 = CsV_4 = I_3 - \frac{V_4}{R}$$



State Space

$$s \begin{bmatrix} I_1 \\ V_2 \\ I_3 \\ V_4 \end{bmatrix} = \begin{bmatrix} 0 & \left(\frac{-1}{L}\right) & 0 & 0 \\ \left(\frac{1}{C}\right) & \left(\frac{-1}{RC}\right) & \left(\frac{-1}{C}\right) & 0 \\ 0 & \left(\frac{1}{L}\right) & 0 & \left(\frac{-1}{L}\right) \\ 0 & 0 & \left(\frac{1}{C}\right) & \left(\frac{-1}{RC}\right) \end{bmatrix} \begin{bmatrix} I_1 \\ V_2 \\ I_3 \\ V_4 \end{bmatrix} + \begin{bmatrix} \left(\frac{1}{L}\right) \\ 0 \\ 0 \\ 0 \end{bmatrix} V_0$$

Plugging in numbers in Matlab

$$s \begin{bmatrix} I_1 \\ V_2 \\ I_3 \\ V_4 \end{bmatrix} = \begin{bmatrix} 0 & -10 & 0 & 0 \\ 100 & -1 & -100 & 0 \\ 0 & 10 & 0 & -10 \\ 0 & 0 & 100 & -1 \end{bmatrix} \begin{bmatrix} I_1 \\ V_2 \\ I_3 \\ V_4 \end{bmatrix} + \begin{bmatrix} 10 \\ 0 \\ 0 \\ 0 \end{bmatrix} X$$

```
A = [0, -10, 0, 0 ; 100, -1, -100, 0 ; 0, 10, 0, -10, ; 0, 0, 100, -1];
```

```
B = [10; 0; 0; 0];
```

```
C = [0, 0, 0, 1];
```

```
D = 0;
```

```
G = ss(A, B, C, D);
```

```
zpk(G)
```

```
1000000
```

```
-----  
(s^2 + s + 382) (s^2 + s + 2618)
```

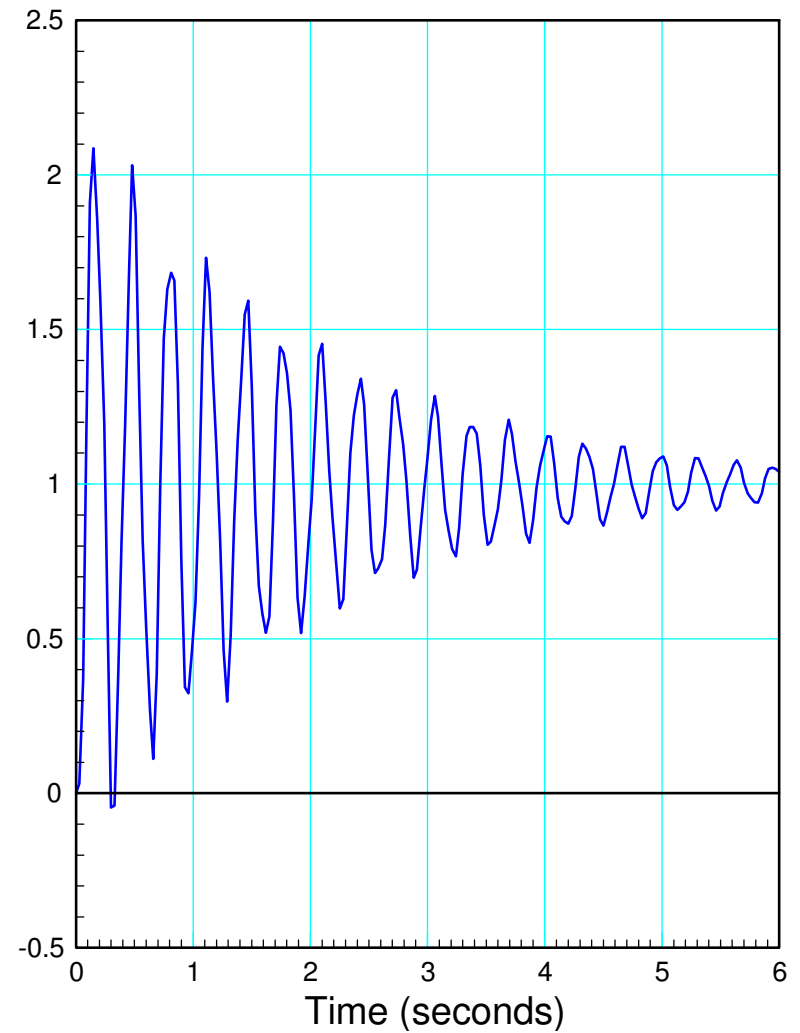
Poles = Eigenvalues

```
eig(G)
```

```
-0.5000 +51.1643i  
-0.5000 -51.1643i  
-0.5000 +19.5376i  
-0.5000 -19.5376i
```

Step Response:

```
t = [0:0.03:6]';  
y = step(G,t);  
plot(t,y);  
xlabel('Time (seconds)');  
ylabel('y (Volts)');
```



Example 2:

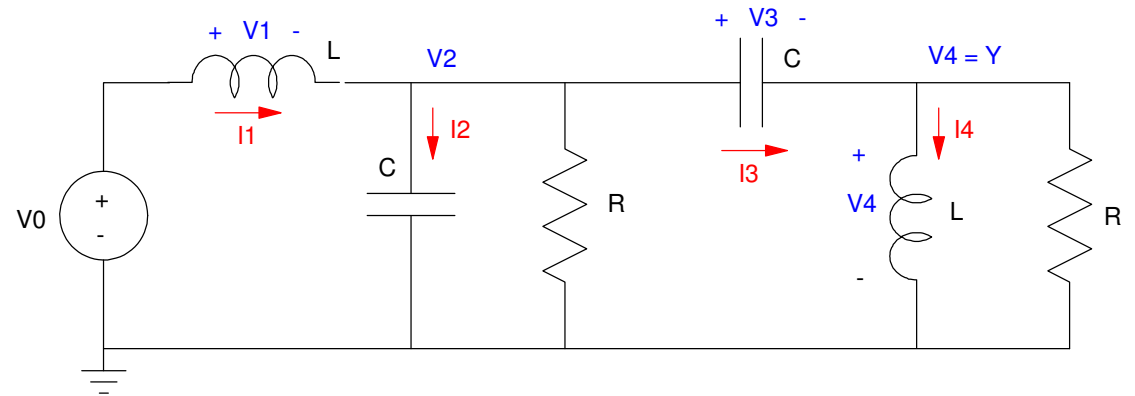
Dynamics

$$V_1 = LsI_1 = V_0 - V_2$$

$$I_2 = CsV_2 = I_1 - \frac{V_2}{R} - I_4 - \frac{V_2 - V_3}{R}$$

$$I_3 = CsV_3 = I_4 + \frac{V_2 - V_3}{R}$$

$$V_4 = LsI_4 = V_2 - V_3$$



$$s \begin{bmatrix} I_1 \\ V_2 \\ V_3 \\ I_4 \end{bmatrix} = \begin{bmatrix} \left(\frac{-1}{L}\right) & 0 & 0 & 0 \\ \left(\frac{1}{C}\right) & \left(\frac{-2}{RC}\right) & \left(\frac{1}{RC}\right) & \left(\frac{-1}{C}\right) \\ 0 & \left(\frac{1}{RC}\right) & \left(\frac{-1}{RC}\right) & \left(\frac{1}{C}\right) \\ 0 & \left(\frac{1}{L}\right) & \left(\frac{-1}{L}\right) & 0 \end{bmatrix} \begin{bmatrix} I_1 \\ V_2 \\ V_3 \\ I_4 \end{bmatrix} + \begin{bmatrix} \left(\frac{1}{L}\right) \\ 0 \\ 0 \\ 0 \end{bmatrix} V_0$$

Substituting $L = 100\text{mH}$, $C = 10\text{mF}$, $R = 50$

$$\begin{bmatrix} I_1 \\ V_2 \\ V_3 \\ I_4 \end{bmatrix} = \begin{bmatrix} -10 & 0 & 0 & 0 \\ 100 & -4 & 2 & -100 \\ 0 & 2 & -2 & 100 \\ 0 & 10 & -10 & 0 \end{bmatrix} \begin{bmatrix} I_1 \\ V_2 \\ V_3 \\ I_4 \end{bmatrix} + \begin{bmatrix} 10 \\ 0 \\ 0 \\ 0 \end{bmatrix} V_{in}$$

$$Y = V_2 - V_3$$

Throwing it in MATLAB:

```
A = [-10, 0, 0, 0; 100, -4, 2, -100; 0, 2, -2, 100; 0, 10, -10, 0];  
B = [10; 0; 0; 0];  
C = [0, 1, -1, 0];  
D = 0;  
  
G = ss(A, B, C, D);
```

zpk (G)

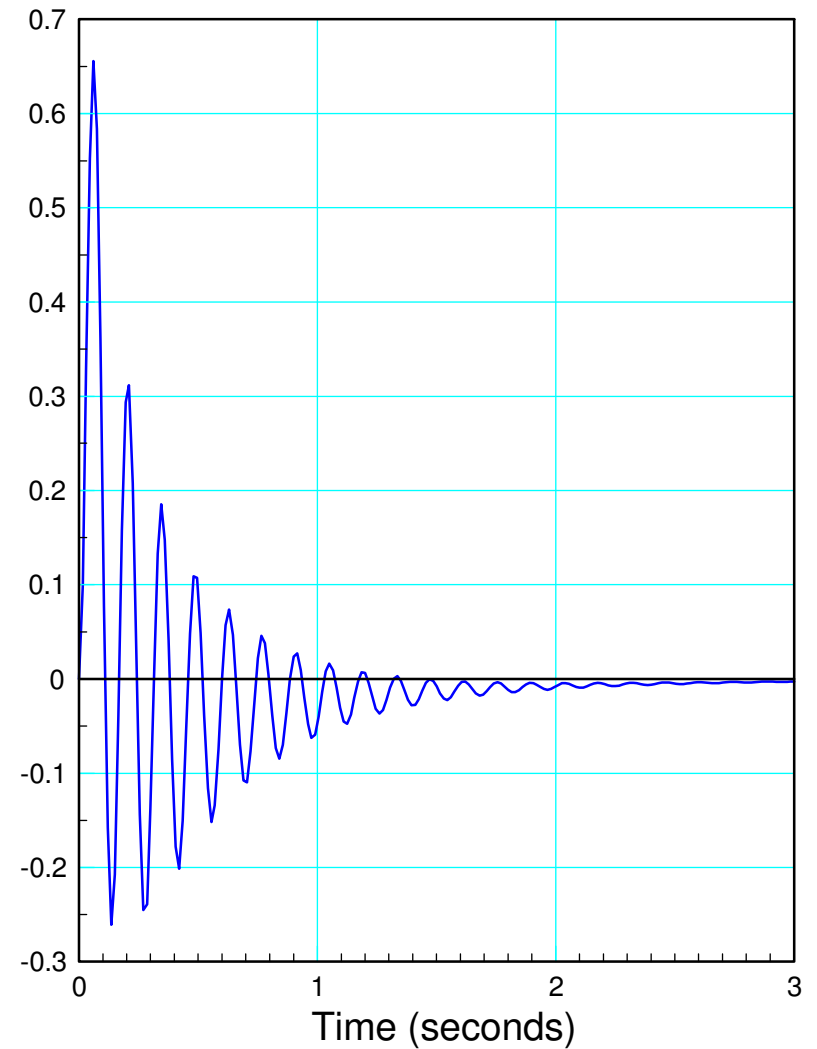
1000 s²

(s+10) (s+1.001) (s² + 4.999s + 1999)

eig(G)

-2.4997 +44.6402i
-2.4997 -44.6402i
-1.0005
-10.0000

```
t = [0:0.015:3]';  
y = step(G,t);  
plot(t,y);  
xlabel('Time (seconds)');  
ylabel('y (Volts)');
```

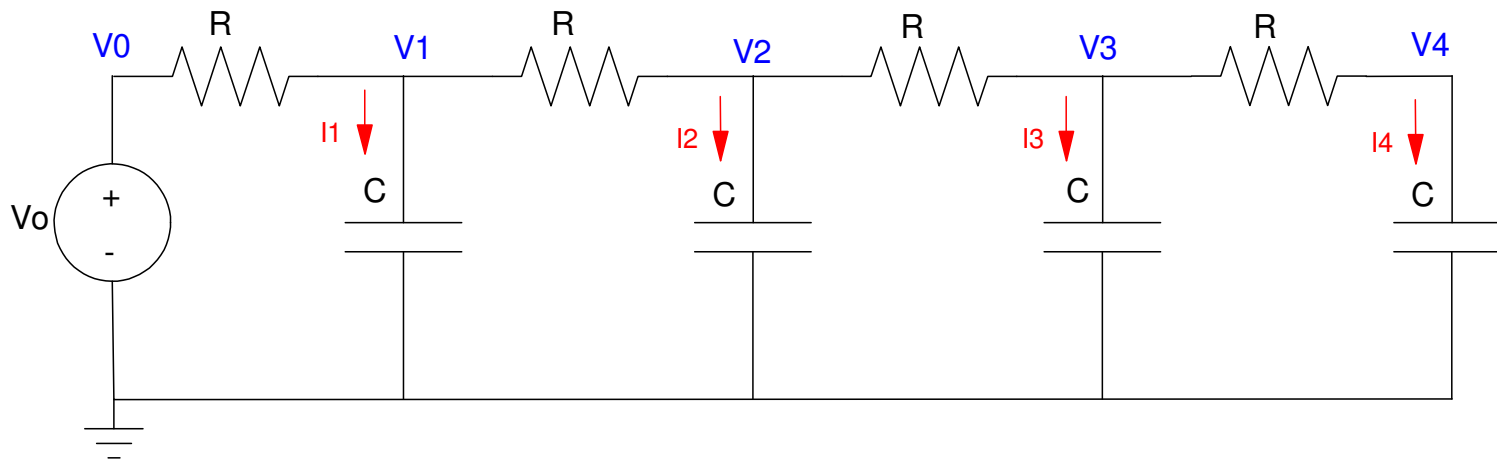


RC Circuits: Heat Equation

In one dimension, the heat equation is defined as coupled first-order differential equations where

$$\frac{dx_i}{dt} = f(x_{i-1}, x_i, x_{i+1})$$

This also describes RC circuits where the capacitors are grounded such as



4-Stage RC Filter (heat equation)

The analogy with heat flow is

- Voltage Temperature
- Current Heat Flow
- Resistance Thermal Resistance
- Electrical Energy: Thermal Energy

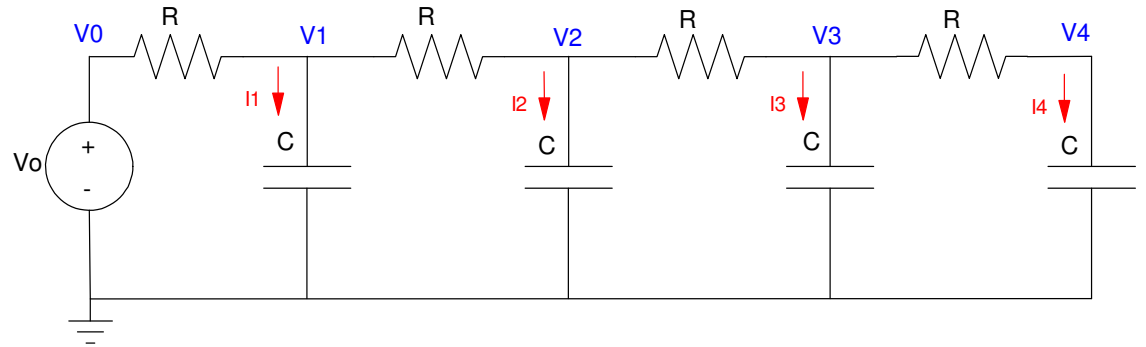
Heat	Thermal Inertia (J / degree)	Temperature (degrees C)	Heat Flow (Watts)	Thermal Resistance (degree C / Watt)
Electrical	Capacitance (J / volt)	Voltage (Volts)	Current (Amps)	Resistance (R) (Ohm = Volts / Amp)

$$I_1 = CsV_1 = \left(\frac{V_0 - V_1}{R} \right) + \left(\frac{V_2 - V_1}{R} \right)$$

$$I_2 = CsV_2 = \left(\frac{V_1 - V_2}{R} \right) + \left(\frac{V_3 - V_2}{R} \right)$$

$$I_3 = CsV_3 = \left(\frac{V_2 - V_3}{R} \right) + \left(\frac{V_4 - V_3}{R} \right)$$

$$I_4 = CsV_4 = \left(\frac{V_3 - V_4}{R} \right)$$



$$\begin{bmatrix} sV_1 \\ sV_2 \\ sV_3 \\ sV_4 \end{bmatrix} = \begin{bmatrix} \left(\frac{-2}{RC} \right) & \left(\frac{1}{RC} \right) & 0 & 0 \\ \left(\frac{1}{RC} \right) & \left(\frac{-2}{RC} \right) & \left(\frac{1}{RC} \right) & 0 \\ 0 & \left(\frac{1}{RC} \right) & \left(\frac{-2}{RC} \right) & \left(\frac{1}{RC} \right) \\ 0 & 0 & \left(\frac{1}{RC} \right) & \left(\frac{-1}{RC} \right) \end{bmatrix} \begin{bmatrix} V_1 \\ V_2 \\ V_3 \\ V_4 \end{bmatrix} + \begin{bmatrix} \left(\frac{1}{RC} \right) \\ 0 \\ 0 \\ 0 \end{bmatrix} V_0$$

Dynamics when $C = 0.01F$, $R = 10$ Ohms

- DC gain = 1.000
- Dominant pole: $s = -1.206$

```
A = [-20, 10, 0, 0 ; 10, -20, 10, 0 ; 0, 10, -20, 10 ; 0, 0, 10, -10];
```

```
B = [10; 0; 0; 0];
```

```
C = [0, 0, 0, 1];
```

```
D = 0;
```

```
G = ss(A, B, C, D);
```

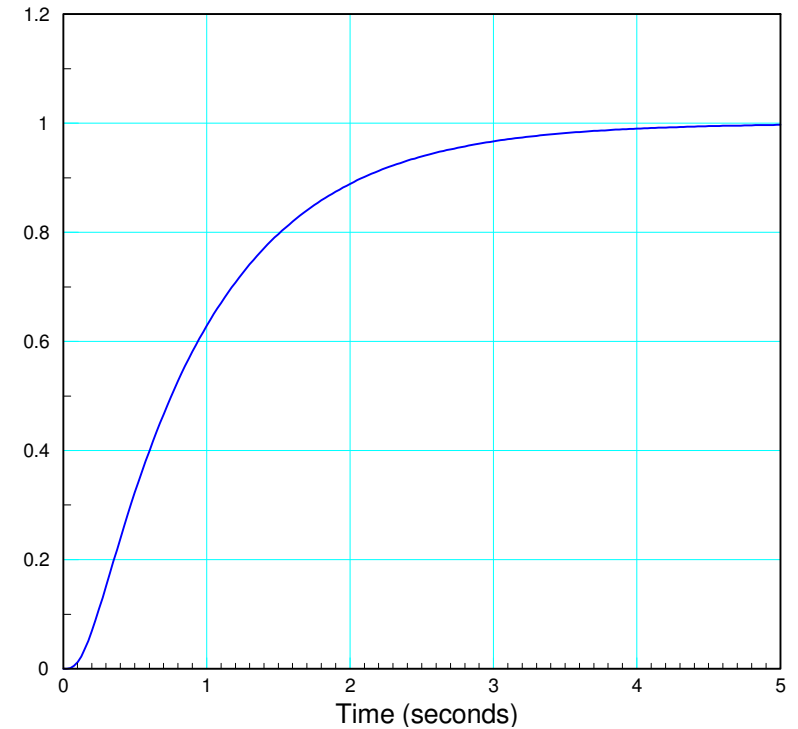
```
DC = evalfr(G, 0)
```

```
DC = 1
```

```
zpk(G)
```

```
10000
```

```
-----  
(s+35.32) (s+23.47) (s+10) (s+1.206)
```



Animation and Heat Equations (fun stuff):

Matlab actually does animation really well

- Expand 4-stage RC filter to 10 stages
- Simulates the temperature along a metal bar

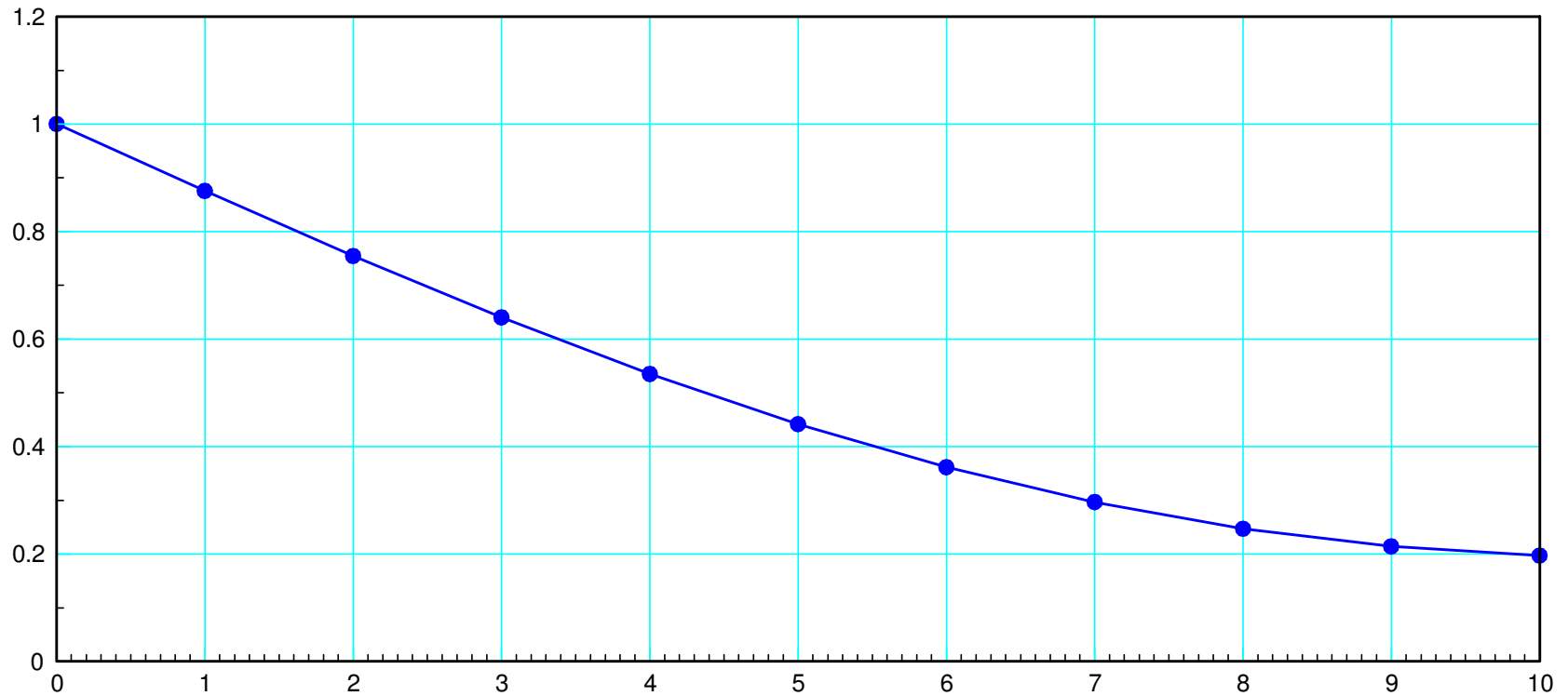
```
while(t < 100)

    dV(1) = 10*V0 - 20*V(1) + 10*V(2);
    dV(2) = 10*V(1) - 20*V(2) + 10*V(3);
    dV(3) = 10*V(2) - 20*V(3) + 10*V(4);
    :
    dV(8) = 10*V(7) - 20*V(8) + 10*V(9);
    dV(9) = 10*V(8) - 20*V(9) + 10*V(10);
    dV(10) = 10*V(9) - 10*V(10);

    V = V + dV*dt;
    t = t + dt;

    plot([0:10], [V0;V], '.-');
    ylim([0,1.2]);
    pause(0.01);
end
```

This results in the following plot at $t = 2.0$ seconds



Step response at $t = 2.00$ seconds (voltage at each node)

Eigenvectors and Eigenvalues:

- Eigenvalues: How the system will behave
- Eigenvectors: What behaves that way

A-matrix in state-space form:

$$\begin{bmatrix} -20 & 10 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 10 & -20 & 10 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 10 & -20 & 10 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 10 & -20 & 10 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 10 & -20 & 10 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 10 & -20 & 10 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 10 & -20 & 10 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 10 & -20 & 10 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 10 & -20 & 10 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 10 & -10 \end{bmatrix}$$



```
G = ss(A,B,C,D);
```

```
zpk(G)
```

```
10000000000
```

```
-----  
(s+39.11) (s+36.52) (s+32.47) (s+27.31) (s+21.49) (s+15.55) (s+10) (s+5.339) (s+1.981) (s+0.2234)
```

```
eig(A)
```

```
-39.1115 -36.5248 -32.4698 -27.3068 -21.4946 -15.5496 -10.0000 -5.3390 -1.9806 -0.2234
```

The eigenvalues are the poles

- *how* the system behaves
-

Eigenvectors:

- What behaves that way
- Fast mode (red)
- Slow mode (blue)

```
[m,n] = eig(A)
```

```
m = Eigenvectors
```

-0.1286	-0.2459	0.3412	0.4063	0.4352	0.4255	0.3780	0.2969	-0.1894	0.0650
0.2459	0.4063	-0.4255	-0.2969	-0.0650	0.1894	0.3780	0.4352	-0.3412	0.1286
-0.3412	-0.4255	0.1894	-0.1894	-0.4255	-0.3412	-0.0000	0.3412	-0.4255	0.1894
0.4063	0.2969	0.1894	0.4352	0.1286	-0.3412	-0.3780	0.0650	-0.4255	0.2459
-0.4352	-0.0650	-0.4255	-0.1286	0.4063	0.1894	-0.3780	-0.2459	-0.3412	0.2969
0.4255	-0.1894	0.3412	-0.3412	-0.1894	0.4255	0.0000	-0.4255	-0.1894	0.3412
-0.3780	0.3780	0.0000	0.3780	-0.3780	-0.0000	0.3780	-0.3780	-0.0000	0.3780
0.2969	-0.4352	-0.3412	0.0650	0.2459	-0.4255	0.3780	-0.1286	0.1894	0.4063
-0.1894	0.3412	0.4255	-0.4255	0.3412	-0.1894	0.0000	0.1894	0.3412	0.4255
0.0650	-0.1286	-0.1894	0.2459	-0.2969	0.3412	-0.3780	0.4063	0.4255	0.4352

```
v = Eigenvalues
```

-39.1115	-36.5248	-32.4698	-27.3068	-21.4946	-15.5496	-10.0000	-5.3390	-1.9806	-0.2234
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Eigenvectors in Matlab

The step response uses the MATLAB command *step()*

```
G = ss(A, B, C, D);  
y = step(G, t);
```

The natural response to initial conditions can be found from the impulse response

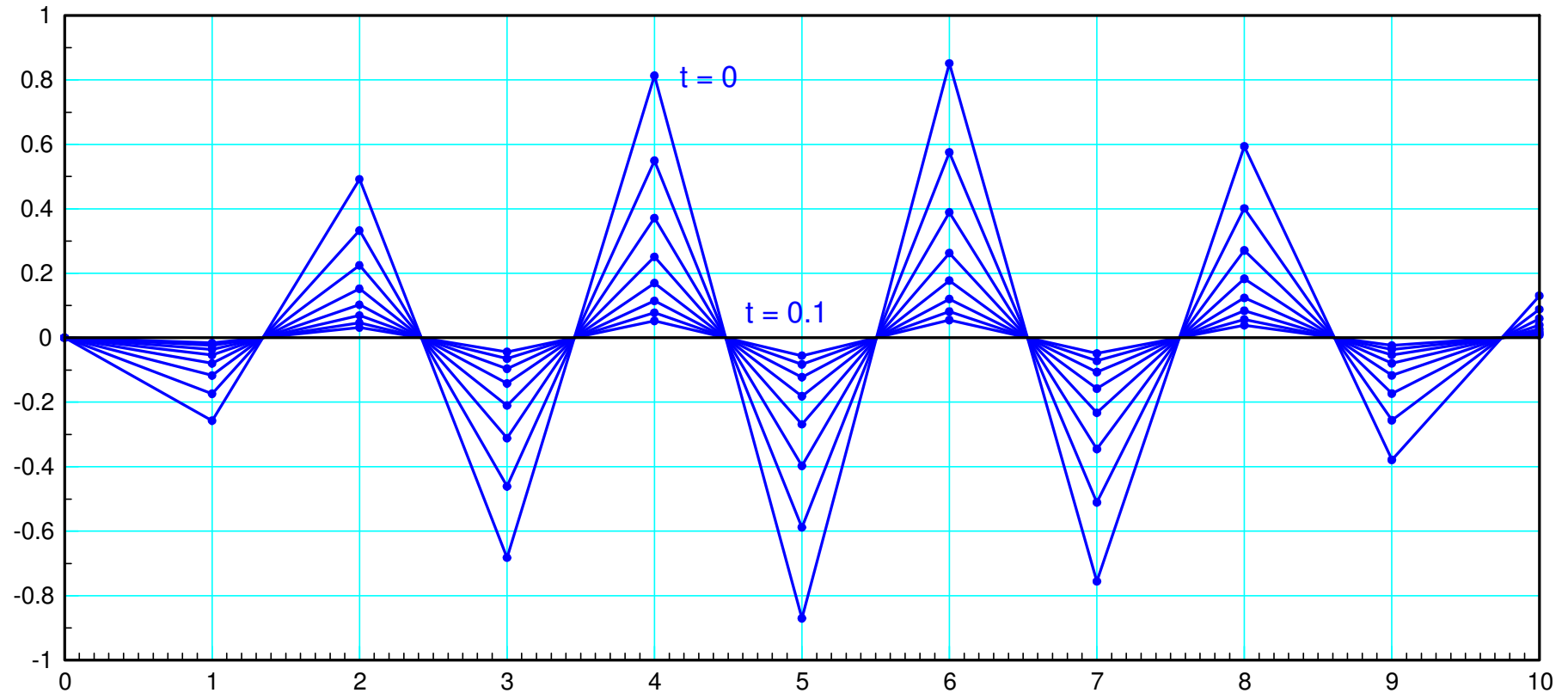
```
X0 = [1;2;3;4];  
G = ss(A, X0, C, D);  
y = impulse(G, t);
```

If you make the initial conditions an eigenvector, you'll see the response

- for the fast mode (fast eigenvector), or
 - for the slow mode (slow eigenvector)
-

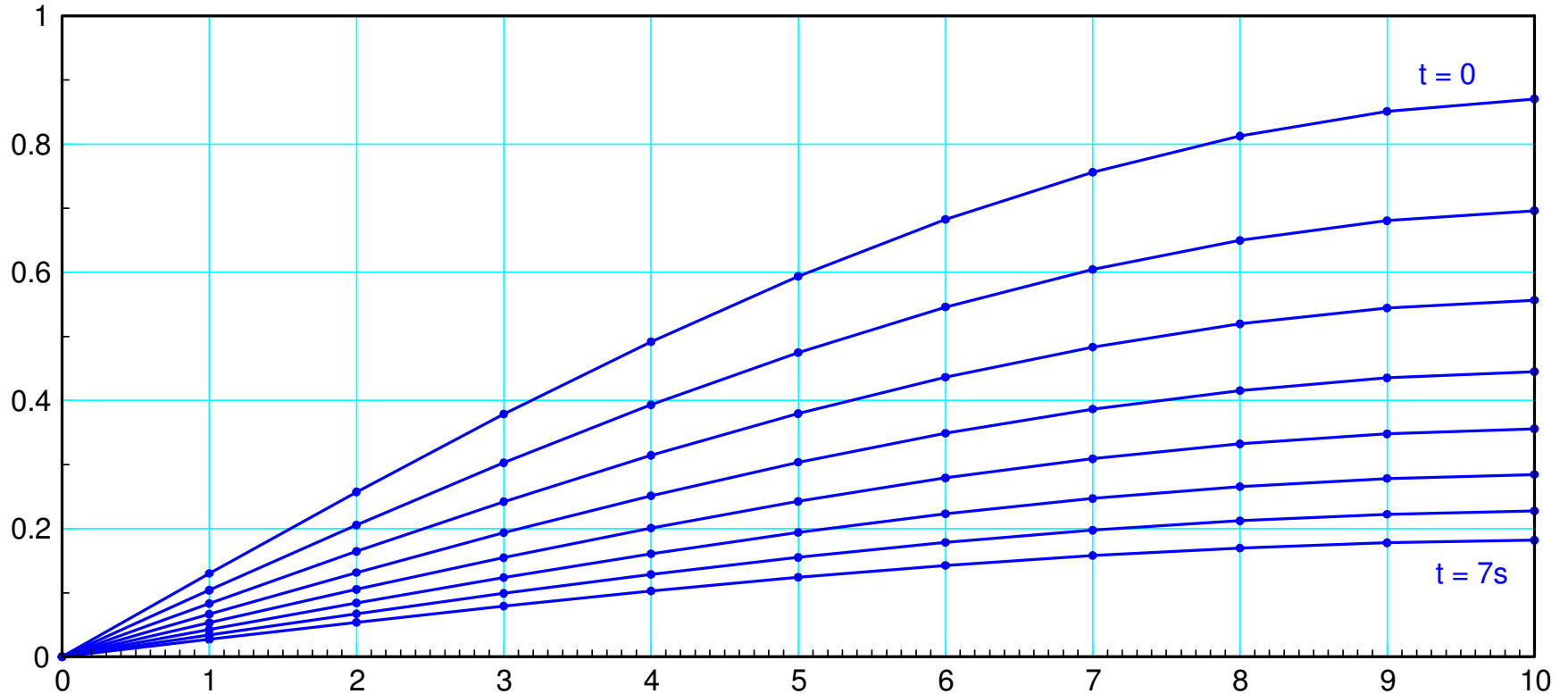
Fast Eigenvector (heat.m simulation)

- Shape remains the same (the eigenvector)
- The amplitude dops as $\exp(-39.11t)$ (the eigenvalue)



Slow Eigenvector

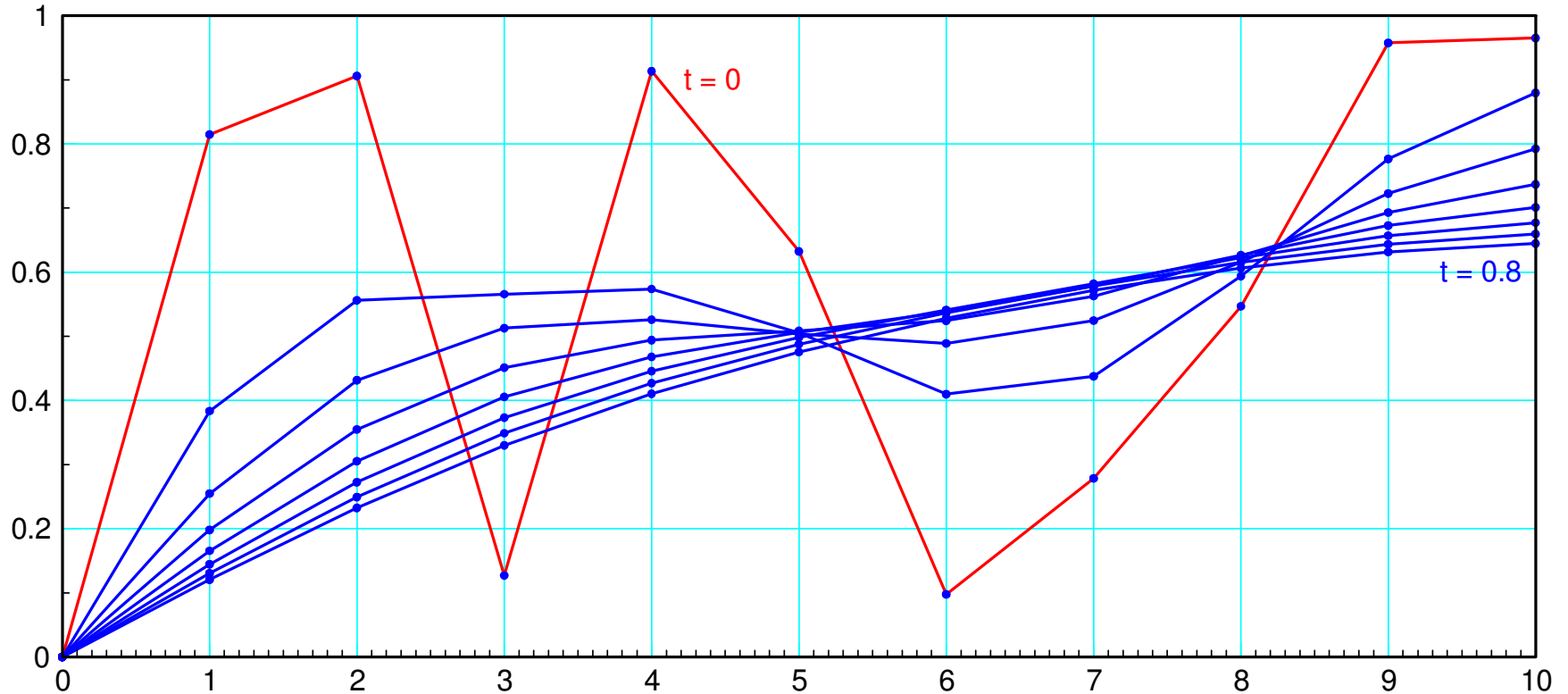
- Shape remains the same (the eigenvector)
- The amplitude drops as $\exp(-0.2234t)$ (the eigenvalue)



Natural Response with the initial condition being the slow eigenvector

Random Initial Condition

- All 10 eigenvectors excited
- Fast ones die out quickly, leaving the slow (dominant) mode



Natural Response with Random Initial Conditions
