

In this paper, we define a series-edge with constant weights as a *constant series-edge*. It is possible to contract a constant series-edge to a edge whose weight is the product of the weights of the edges in the original series-edge. Contracting all the constant series-edges in the graph which corresponds to a linear system gives the following matrix.

$$\begin{array}{c|ccc|c} \textcircled{1} & \textcircled{3} & \textcircled{4} & \textcircled{8} & \\ \hline & B & & D & \textcircled{1} \\ \hline & & \frac{I_1}{q} & & \textcircled{3} \\ \hline & A & & C & \textcircled{4} \\ \hline & & & & \textcircled{8} \end{array}$$

Exchanging node 3 and node 4 (exchange rows and columns respectively), we get the next definition.

Definition 1: The adjacency matrix of a proper linear system is given by

$$J = \begin{array}{c|cc|cc} & & B & D \\ \hline & & A & C \\ \hline & \frac{I_1}{q} & & \\ \hline & & & \end{array} \quad (2)$$

III. STATE SPACE REPRESENTATION OF COMBINED SYSTEMS

A. Feedback connection case

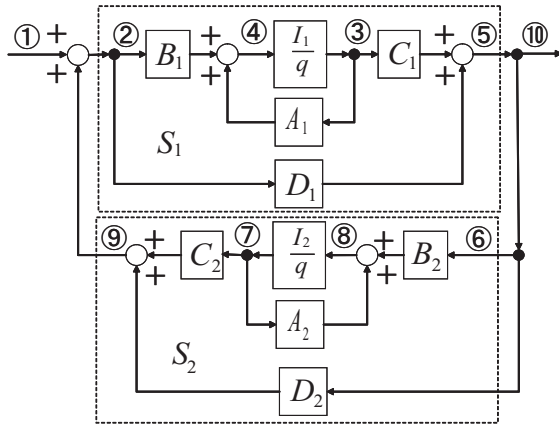


Fig. 3. Block Diagram of a Feedback Connected System

The adjacency matrix of a feedback connected system, which contains two linear systems, shown in Fig. 3 is given

by

$$\begin{array}{c|cccccccccc|c} \textcircled{1} & \textcircled{2} & \textcircled{3} & \textcircled{4} & \textcircled{5} & \textcircled{6} & \textcircled{7} & \textcircled{8} & \textcircled{9} & \textcircled{10} & \\ \hline & I & & & & & & & & & \textcircled{1} \\ \hline & & & B_1 & D_1 & & & & & & \textcircled{2} \\ \hline & & & A_1 & C_1 & & & & & & \textcircled{3} \\ \hline & & \frac{I_1}{q} & & & & & & & & \textcircled{4} \\ \hline & & & & & I & & & & I & \textcircled{5} \\ \hline & & & & & & & B_2 & D_2 & & \textcircled{6} \\ \hline & & & & & & & A_2 & C_2 & & \textcircled{7} \\ \hline & & & & & & \frac{I_2}{q} & & & & \textcircled{8} \\ \hline & I & & & & & & & & & \textcircled{9} \\ \hline & & & & & & & & & & \textcircled{10} \end{array}$$

Contract some constant series-edges and exchange rows and columns appropriately, then we have

$$\begin{array}{c|cccccc|c} \textcircled{1} & \textcircled{3} & \textcircled{7} & \textcircled{9} & \textcircled{4} & \textcircled{8} & \textcircled{10} & \\ \hline & & & D_2 D_1 & B_1 & B_2 D_1 & D_1 & \textcircled{1} \\ \hline & & & D_2 C_1 & A_1 & B_2 C_1 & C_1 & \textcircled{3} \\ \hline & & & C_2 & & A_2 & & \textcircled{7} \\ \hline & & & D_2 D_1 & B_1 & B_2 D_1 & D_1 & \textcircled{9} \\ \hline & \frac{I_1}{q} & & & & & & \textcircled{4} \\ \hline & & \frac{I_2}{q} & & & & & \textcircled{8} \\ \hline & & & & & & & \textcircled{10} \end{array} \quad (3)$$

When neither of two linear systems are strictly proper, i.e., $D_1 \neq 0$ and $D_2 \neq 0$, the matrix has a nonzero diagonal element $D_2 D_1$ at (4,4), and there exists a self-loop at node 9.

Let v_i be the value of node i , then we have

$$v_9 = D_2 D_1 v_1 + D_2 C_1 v_3 + C_2 v_7 + D_2 D_1 v_9$$

, and

$$(I - D_2 D_1) v_9 = D_2 D_1 v_1 + D_2 C_1 v_3 + C_2 v_7$$

If the well-posedness condition of the combined system is satisfied, then $(I - D_2 D_1)$ is nonsingular and we have

$$v_9 = P(D_2 D_1 v_1 + D_2 C_1 v_3 + C_2 v_7) \quad (4)$$

, where

$$P = (I - D_2 D_1)^{-1}$$

From Eq. (3) and Eq. (4), we have

$$\begin{array}{c|cccccc|c} \textcircled{1} & \textcircled{3} & \textcircled{7} & \textcircled{9} & \textcircled{4} & \textcircled{8} & \textcircled{10} & \\ \hline & & & P D_2 D_1 & B_1 & B_2 D_1 & D_1 & \textcircled{1} \\ \hline & & & P D_2 C_1 & A_1 & B_2 C_1 & C_1 & \textcircled{3} \\ \hline & & & P C_2 & & A_2 & & \textcircled{7} \\ \hline & & & & B_1 & B_2 D_1 & D_1 & \textcircled{9} \\ \hline & \frac{I_1}{q} & & & & & & \textcircled{4} \\ \hline & & \frac{I_2}{q} & & & & & \textcircled{8} \\ \hline & & & & & & & \textcircled{10} \end{array}$$

Hence, the self-loop can be removed when the well-posedness condition of the combined system holds. Additional contraction of constant series-edges and exchange of

nodes leads to

$$\begin{array}{c}
 \textcircled{1} \quad \textcircled{3} \quad \textcircled{7} \quad \textcircled{4} \quad \textcircled{8} \quad \textcircled{10} \\
 \left[\begin{array}{cccccc}
 & & & B_1+ & B_2D_1+ & D_1+ \\
 & & & B_1PD_2D_1 & B_2D_1PD_2D_1 & D_1PD_2D_1 \\
 & & & A_1+ & B_2C_1+ & C_1+ \\
 & & & B_1PD_2C_1 & B_2D_1PD_2C_1 & D_1PD_2C_1 \\
 & & & B_1PC_2 & A_2+ & D_1PC_2 \\
 & & & & B_2D_1PC_2 & \\
 \frac{I_1}{q} & & & & & \\
 & & \frac{I_2}{q} & & & \\
 & & & & &
 \end{array} \right] \begin{array}{l} \textcircled{1} \\ \textcircled{3} \\ \textcircled{7} \\ \textcircled{4} \\ \textcircled{8} \\ \textcircled{10} \end{array}
 \end{array} \quad (5)$$

Since the matrix in (5) has the structure of the adjacency matrix of a linear system defined in (2), the coefficient matrices of the state space representation of the combined linear system are given by

$$\begin{aligned}
 A &= \begin{bmatrix} A_1 + B_1PD_2C_1 & B_1PC_2 \\ B_2C_1 + B_2D_1PD_2C_1 & A_2 + B_2D_1PC_2 \end{bmatrix} \\
 B &= \begin{bmatrix} B_1 + B_1PD_2D_1 \\ B_2D_1 + B_2D_1PD_2D_1 \end{bmatrix} \\
 C &= \begin{bmatrix} C_1 + D_1PD_2C_1 & D_1PC_2 \end{bmatrix} \\
 D &= D_1 + D_1PD_2D_1
 \end{aligned}$$

B. General Connection Case

Proposition 1: Suppose that all the systems in a block diagram are linear and proper, and the well-posedness condition of the system are satisfied. If the input node and the output node are specified, then the state space representation of the whole system are obtained by algorithm 1. The algorithm requires only simple calculation with real matrices which are the coefficient matrices of each block. And the order of the system matrix is equal to the sum of the order of each dynamic system block.

Algorithm 1:

- 1) Get the adjacency matrix of the whole system using the adjacency matrices of each linear system.
- 2) Repeat the following steps while there exist any constant series-edges.
 - a) If there is no self-loop (all diagonal elements are 0), contract constant series-edge.
 - b) If there exist any self-loops (let $J_{ii} \neq 0$), multiply the inverse of $P_i = (I - J_{ii})$ to the elements in the i -th column from left and set 0 to the (i, i) element. It is found that the well-posedness condition is not satisfied when P_i is singular.
- 3) Exchange nodes (exchange rows and columns respectively) such that the integrators (delay operators) get lined up in diagonal in the left lower part of the adjacency matrix.
- 4) Get the coefficient matrices of the state space representation from the right upper part of the adjacency matrix according to the structure defined in (2).

C. Method used in Simulink/Matlab

In this section, we compare the proposed method with one used in Simulink/Matlab. Simulink/Matlab provides the functions to get the linear model of the simple combined systems which include only serial, parallel, and feedback connections. As for the systems with general connections, they provide the method to get the linearized approximate model of the combined systems. They give the following two algorithms to get the linearized approximate model.

- 1) numerical-perturbation linearization
- 2) block-by-block analytic linearization

The former linearizes the whole system by numerically perturbing the system's inputs and states about the operating point and measuring the response to this perturbation. The state-space matrices A, B, C, and D of the linearized model is obtained as the Jacobians of the system. This algorithm is used in functions `linmod` and `linmod2`. It was the only linearization method available with old Simulink prior to version 3.0. There are several disadvantages with this method:

- (a) The resulting linearized model relies on the size of the perturbations. We have limited control over the perturbation levels for each block.
- (b) It is sensitive to scaling issues (models with large and small output signal values)

The `linmod2` function tries to balance the trade-off between round-off error (caused by small perturbations due to finite precision mathematics), and truncation error (caused by large perturbation levels, which invalidate the piecewise linear approximation). Hence the first disadvantage is diminished by `linmod2`.

The latter linearizes the blocks individually and then combines the results to produce the linearization of the whole system. If the blocks contain analytic Jacobians, these information is used instead of numerically perturbing the blocks. The second disadvantage is solved by this method. However, there is no statements how to combine the linearized block to get the linearization of the whole system.

When all the blocks in a block diagram are linear, the latter is equivalent to the proposed method in terms of using the linear model of each block. However, it is likely that the method uses the transfer functions to combine the linearized blocks and applies the realization technique.

IV. ALGEBRAIC LOOPS

An algebraic loop is formed when two or more blocks with direct feedthrough (the output of the block at time t is a function of the input at time t) form a feedback loop. The basic problem with algebraic loops is that the output y at time t is a function of itself and we have to solve the algebraic equation in order to get the output y at each time step. When two or more algebraic loops are connected, the corresponding algebraic equations should be solved simultaneously. In this paper, we propose a new efficient algorithm, which detects the algebraic loops in a given block diagram and decides the simultaneous algebraic equations with minimum unknowns, to calculate the output of the system which contains algebraic loops.

A. Output of System with Algebraic Loops

The algorithm to calculate the output of the system with algebraic loops at time t is given below.

Algorithm 2:

- 1) Get the output of the blocks without feedthrough.
- 2) Get the output of the blocks with feedthrough as many as possible by using the results obtained in the previous step.
- 3) Remove the blocks (edges) whose output are determined.
- 4) From remaining blocks pick out groups such that the member of each group are directly connected, and make an algebraic equation for each group and solve it as follows.
 - a) Select the systems such that the outputs of the unselected systems are determined from their outputs.
 - b) Solve the algebraic equation about the output of the selected system by Newton's method.
 - c) Get the outputs of the unselected systems by using the results obtained in the previous step.

B. Local Maximum Cycle

Each group in step 4 of algorithm 2 forms a local maximum cycle in the graph. This section gives an algorithm to seek the local maximum cycles.

Consider a matrix K whose elements are 1 at diagonal and the position where the elements of the adjacency matrix are non-zero, and are 0 at other positions. This matrix is called a connection matrix and the boolean algebra

$$x + y := \max(x, y), \quad x \times y := \min(x, y)$$

is used for the operation of the elements. Let n be the number of node of the graph. When the (i, j) element of the reachable matrix :

$$R := K + K^2 + \dots + K^{n-1}$$

is 1, there exists a path from node i to node j . Multiplying R and its transpose R^T element-wise defines a matrix

$$\bar{R} := R \cap R^T$$

The (i, j) element of \bar{R} is 1 if and only if both (i, j) and (j, i) element of R is 1. It implies that there is a cycle between node i and node j since there exist the pathes from node i to node j and node j to node i . Moreover when there are any nonzero elements in the i -th row in \bar{R} , there is a cycle including those nodes corresponding the column number and node i which is the local maximum cycle to which node i belongs.

C. Algebraic equation with Minimum Unknowns

At step 4(a) in algorithm 2 we only have to select the systems (edges) such that all the algebraic loops diminish by removing the edges. In other words we should select the systems which correspond to the edges which are removed from the graph to produce a spanning tree. In order to promote the efficiency of the calculation of step 4(b) we propose a

method to select the systems such that the algebraic equation has minimum unknowns.

Theorem 1: Consider a graph which has the same connections (nodes and edges) as the given block diagram and whose edges have the weights of reciprocal of the number of output of each corresponding system. Make an algebraic equation about the outputs of the systems which correspond to the edges which are removed from the graph to produce a minimum spanning tree. Then it is the algebraic equation with minimum unknowns among the equations which is solved to get the outputs of the whole system.

Proof: Since a minimum spanning tree is a spanning tree with minimum sum of weights, the sum of the weights of the removed edges is maximum. Since the weight is a reciprocal of the number of the system the sum of the number of the outputs of the removed systems is minimum. Therefore the algebraic equation about the output of the removed systems has minimum unknowns. ■

A minimum spanning tree is given by J. B. Kruskal's algorithm [1].

Algorithm 3 (J.B.Kruskal):

- 1) Pick up a edge with minimum weight.
- 2) Pick up a edge with minimum weight among the remaining edges such that there exist no cycles.
- 3) Repeat the previous step until the all edges are checked.

D. Eliminating Algebraic Loops

When all the systems in an algebraic loop are linear, the algebraic loop can be eliminated by applying step 1 and step 2 of algorithm 1. By elimination of the algebraic loops, the efficiency of calculation can be promoted greatly.

E. Methods used in Simulink

This section compares the proposed method for the simulation of the system with algebraic loops with one used in Simulink. When a model contains an algebraic loop, Simulink calls a loop solving routine at each time step. The loop solver performs iterations to determine the solution of the equation which contains the signals in the loop as the unknown variables. To solve an algebraic equation, the Simulink loop solver uses Newton's method with numerical Jacobians of partial derivatives. The number of unknown variables of the equation is the sum of degrees of the signals in the loop. That is the reason why it takes longer time for the solver to converge or the residual of the solution is larger when the number of blocks in the loop increases.

On the other hand, the proposed method performs iterations of Newton's method to determine the solution of the equation with minimum unknowns. Since the equation contains minimum unknowns, the solver requires small number of iterations to converge and the numerical Jacobians which is evaluated at each iteration can be calculated quickly.

V. JAVA SIMULATION PLATFORM

We have developed a new simulation platform, Jamox (Java Agile MOdeling Tool for Control System), for modeling and simulation of control systems based on the method described above. Jamox has been developed in Java which is platform independent and provides an interactive graphical environment where we can create a model of the system by using interactive graphical editor and obtain the response of the system with desired simulation setting. It provides the facility to get the time responses for the specified inputs and the frequency responses between the specified inputs and outputs if all the blocks are linear system. Figure 4 shows a screen shot of Jamox. A block diagram is created by dragging and drop blocks from the block library to the canvas and connecting each block.

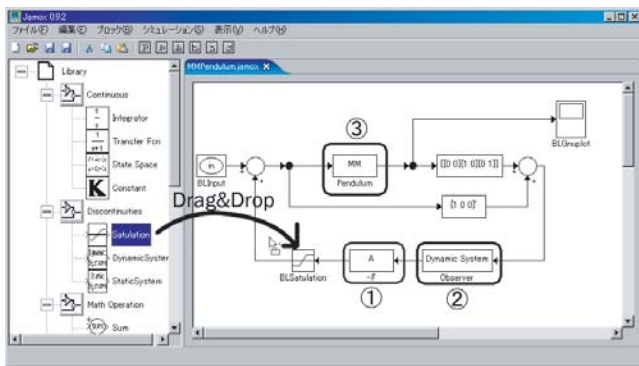


Fig. 4. Screen shot of Jamox

A. Modeling in Jamox

Block ① in Fig. 4 is a constant matrix block which is one of the built-in blocks and block ② is a user-defined block which represents a dynamic system or static system and is bind to a Java class which extends *DynamicSystem* class or *StaticSystem* class. It is possible to create reusable blocks efficiently by exploit the inheritance hierarchy of classes which represents the classification of control systems. NFC (Numerical Foundation Classes), which is a class library for numerical computation in Java, [2], is provided for creating user-defined blocks.

B. Simulation in Jamox

In order to obtain the time reponse of the system, Jamox uses several solvers which implement *OrdinaryDifferentialSolver* interface in NFC, such as *RungeKutta* class. It is possible to incorporate a new algorithm which implements *OrdinaryDifferentialSolver* interface. If there an algebraic loop in the system, Jamox uses some algebraic solvers which implement *NonLinearEquationSolver* interface in NFC, such as *NewtonRaphson* class [3].

VI. SUMMARY

In this paper, a new efficient method for modeling and simulation of control systems was proposed using an adjacency matrix in graph theory. A new platform-independent

simulation platform for modeling and simulation of the control systems has been introduced.

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