

Hybrid Systems

Lecture 1

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Course organization

- **Contact: E-mail for Questions and Home assignments**
sven.nommm@gmail.com Please avoid contacting me by phone!
- **You may download the slides: TBA**
- **References:**
 - **Handbook of Hybrid Systems Control**, Cambridge University Press, 2009, Editors: JAN LUNZE & FRANÇOISE LAMNABHI-LAGARRIGUE
 - **Additionally some materials will be cited during the course and made available via webpage if necessary**
- The course consists of a) Theoretical lectures, Student presentations, Practical exercises in MATLAB environment. The class is reserved on Tuesdays 16:00-17:30. Some times we will explore some examples together, sometimes I just be around to help you with your studies.
- **Grading:** Your final grade will be computed on the basis of the following tests:
 - Two closed book tests, each gives 10 % of final grade
 - two home assignments (followed by presentation), each gives 10 % of final grade
 - final project, gives 60% of the final grade

NB!!! In order to pass the course successfully you should complete all the assignments!!!

What is hybrid system?

- A hybrid system is a dynamical system with interacting time-triggered and event triggered dynamics
- For example differential equations and finite automata: $\dot{x} = f(x, u)$ and $q^+ = g(q, v)$



State 1

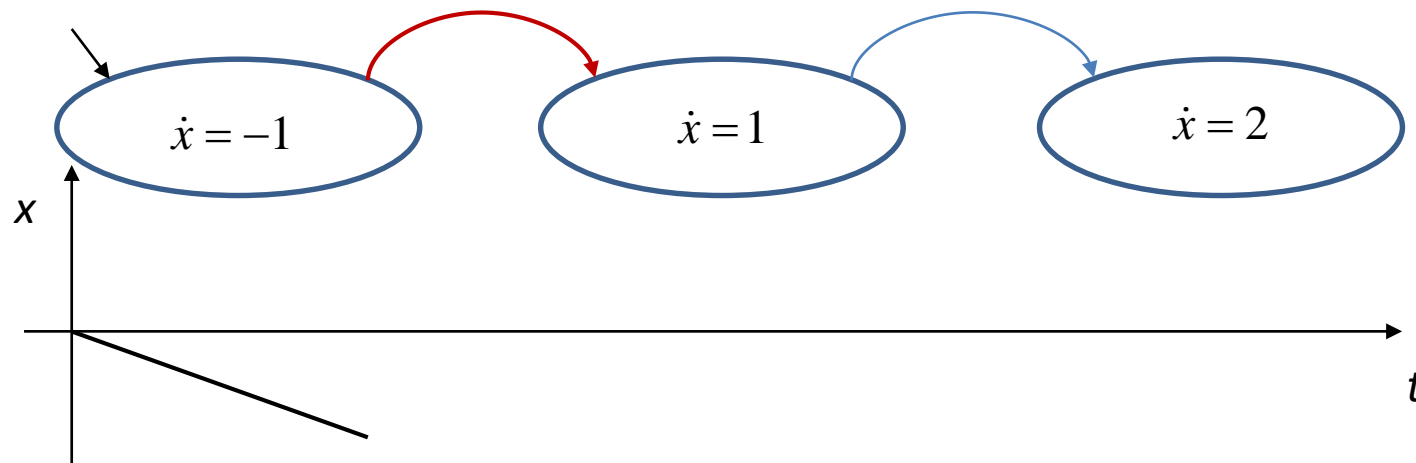
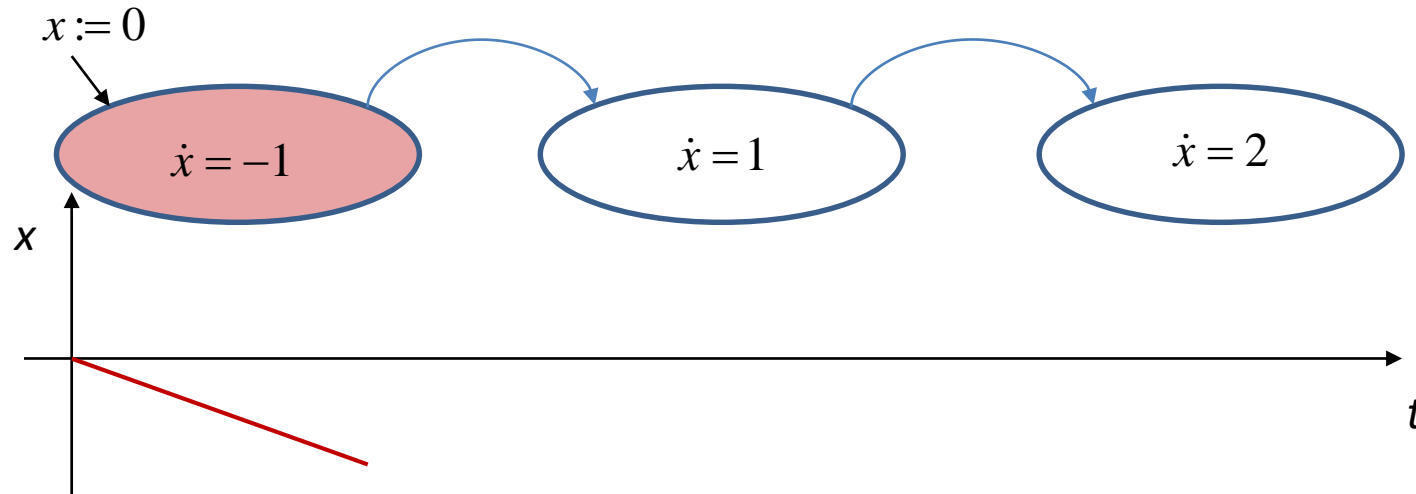


State 2

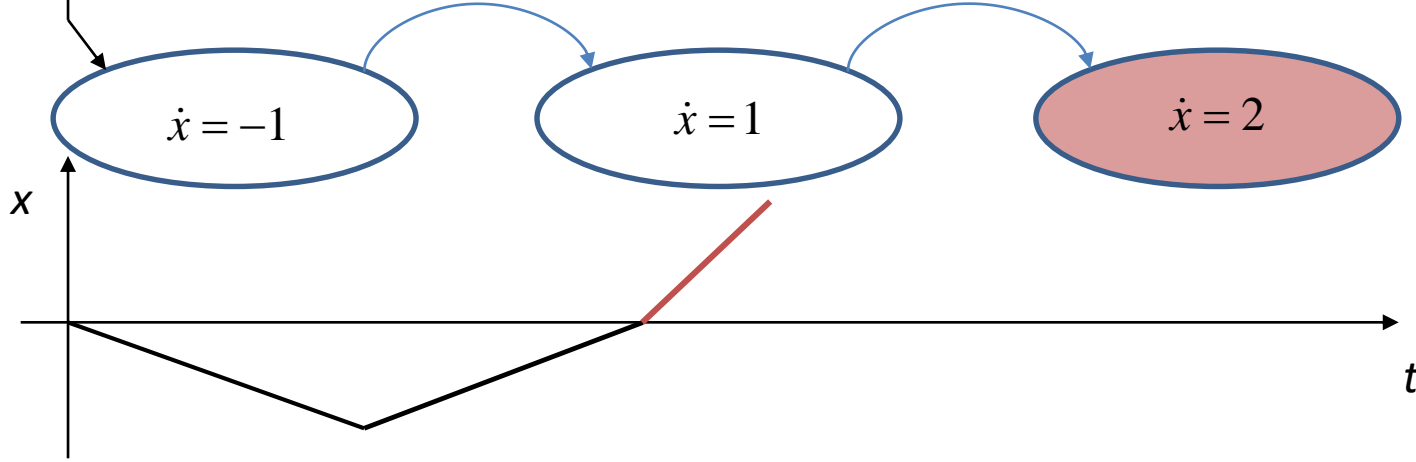
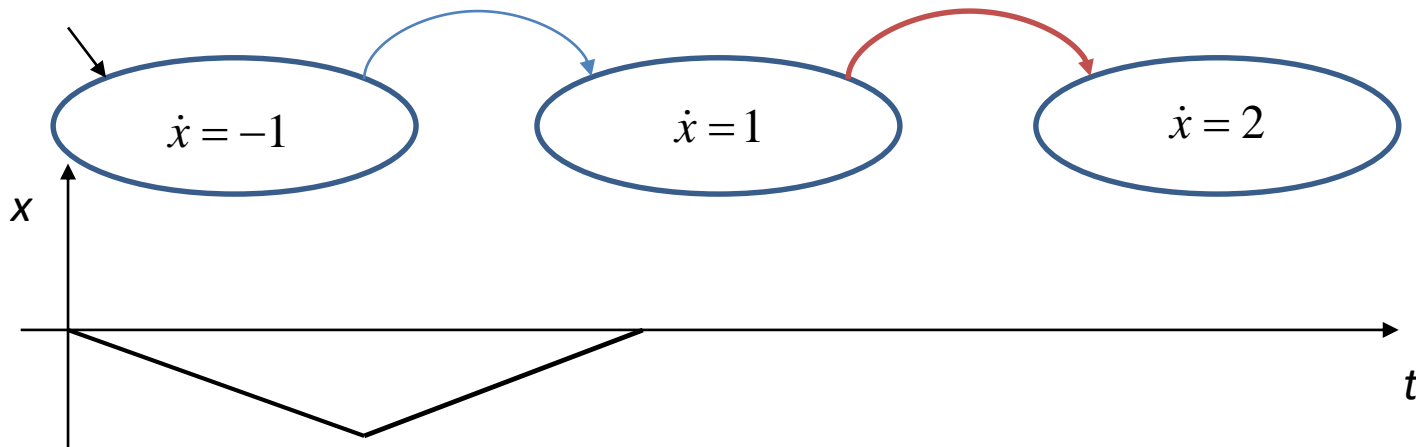
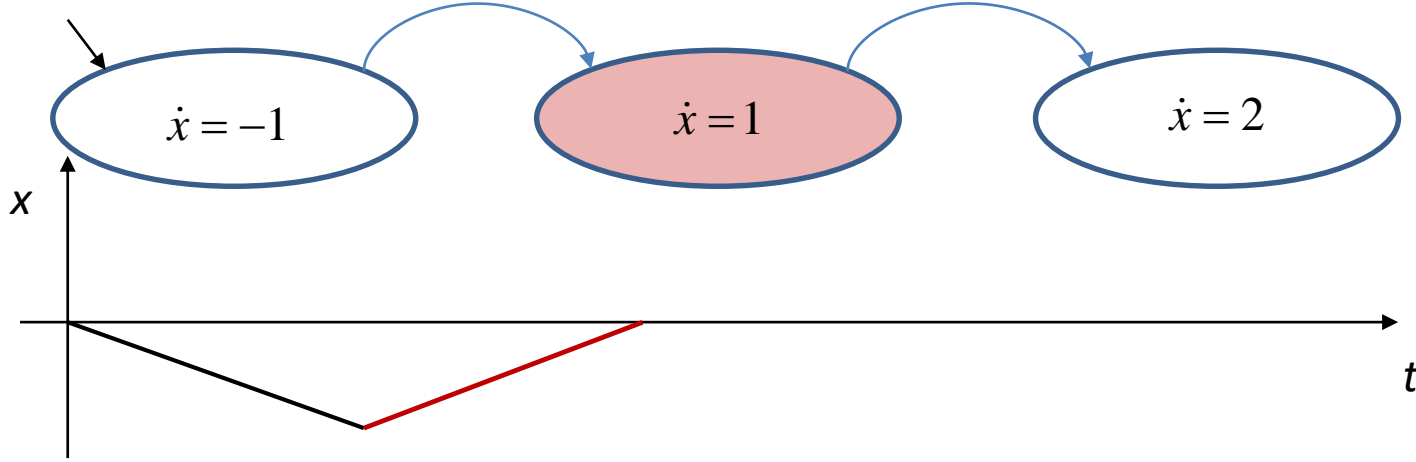
Dynamics explaining behavior of this aircraft differ much from the one on the left side.

Simple example of a hybrid system

Let us suppose that one have to switch
between 3 following systems with
continuous dynamics $\dot{x} = -1$; $\dot{x} = 1$; $\dot{x} = 2$;



What is missing on this
diagram?



Based on the example 1
(given by the lecturer)
implement this system

Hybrid Automaton

- A hybrid automaton is a formal model of a hybrid system.
- A hybrid automaton is a transition system that is extended with continuous dynamics. It consists of locations, transitions, invariants, guards, n -dimensional continuous functions, jump functions, and synchronization labels.
- Formal definition of the hybrid automaton:
 - A hybrid automaton H is a tuple $H = (Q, V, f, \text{Init}, \text{Inv}, \Theta, G, R, \Sigma, \lambda)$,
 - $Q = \{q_1, \dots, q_k\}$ is a finite set of discrete states (control locations);
 - $V = \{x_1, \dots, x_n\}$ is a finite set of continuous variables;
 - $f: Q \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ is an activity function;
 - $\text{Init} \subset Q \times \mathbb{R}^n$ is the set of initial states;
 - $\text{Inv}: Q \rightarrow 2^{\mathbb{R}^n}$ describe the invariants of the locations;
 - $\Theta \subseteq Q \times Q$ is the transition relation;
 - $G: \Theta \rightarrow 2^{\mathbb{R}^n}$ is the guard condition;
 - $R: \Theta \rightarrow 2^{\mathbb{R}^n} \times 2^{\mathbb{R}^n}$ is the reset map;
 - Σ is a finite set of synchronization labels;
 - $\lambda: \Theta \rightarrow \Sigma$ is the labeling function.

The automaton H describes a set of (hybrid) states $(q, \mathbf{x}) \in H = Q \times \mathbb{R}^n$.

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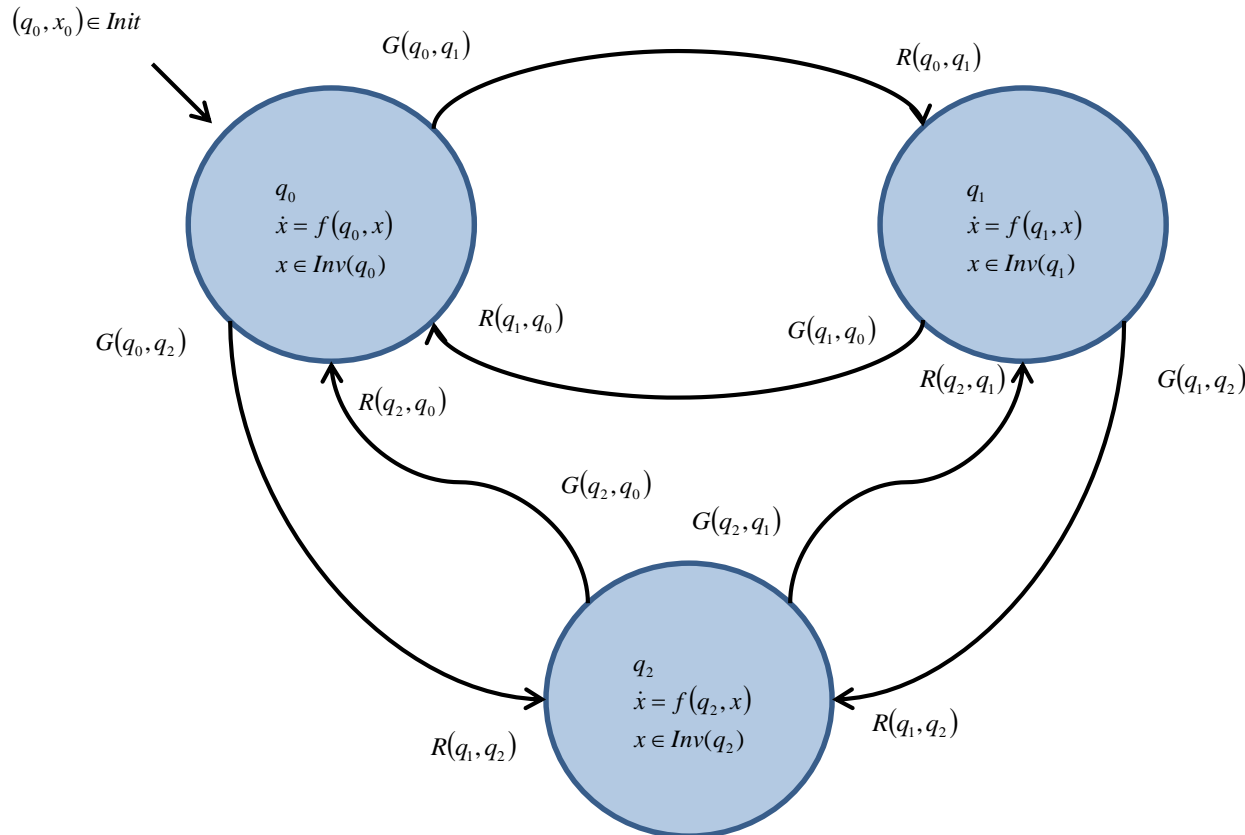
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Specifies
discrete
dynamics

Describes
continuous
dynamics & its
limitations

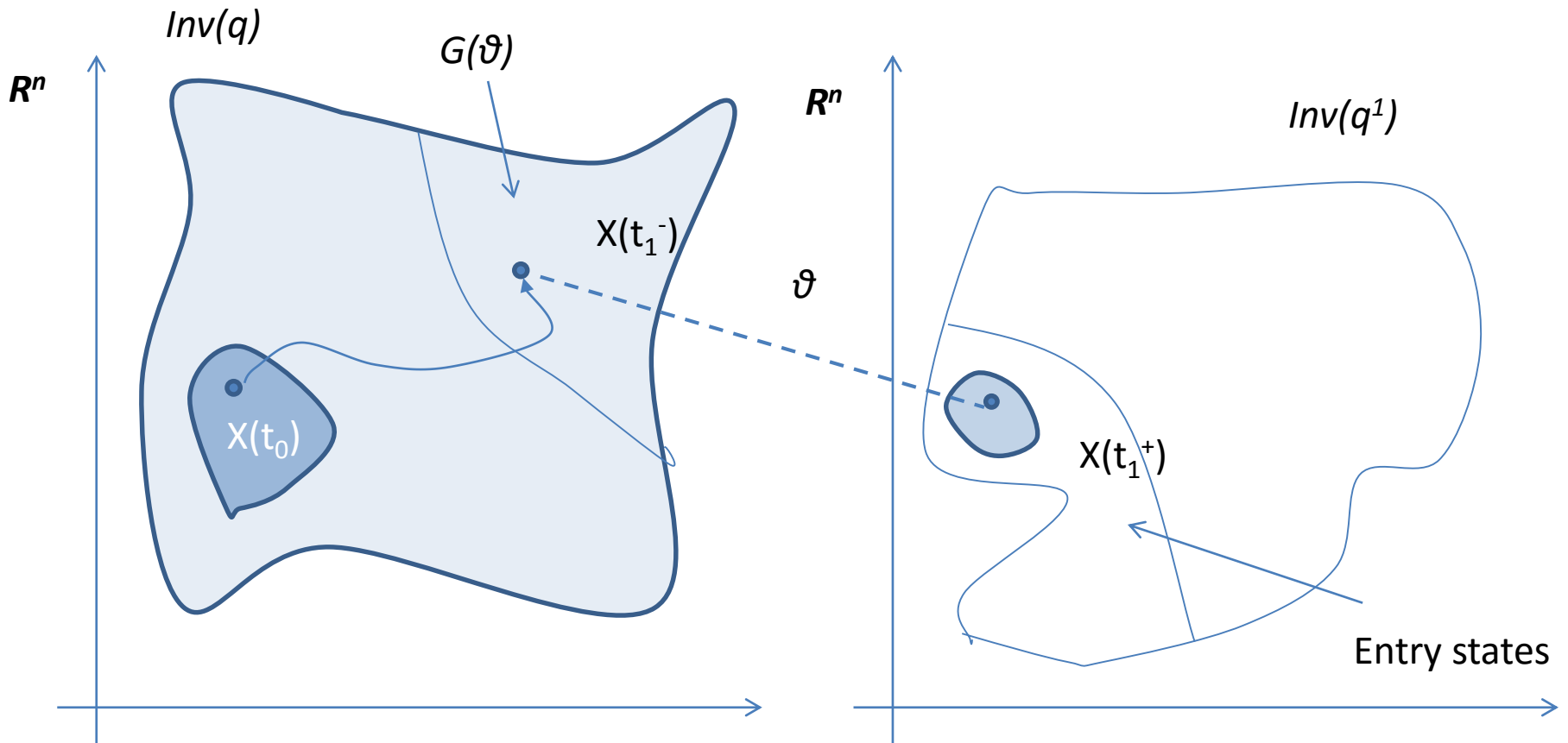
Necessary to
synchronize
different systems

Schematic representation of a hybrid automaton with three discrete states.

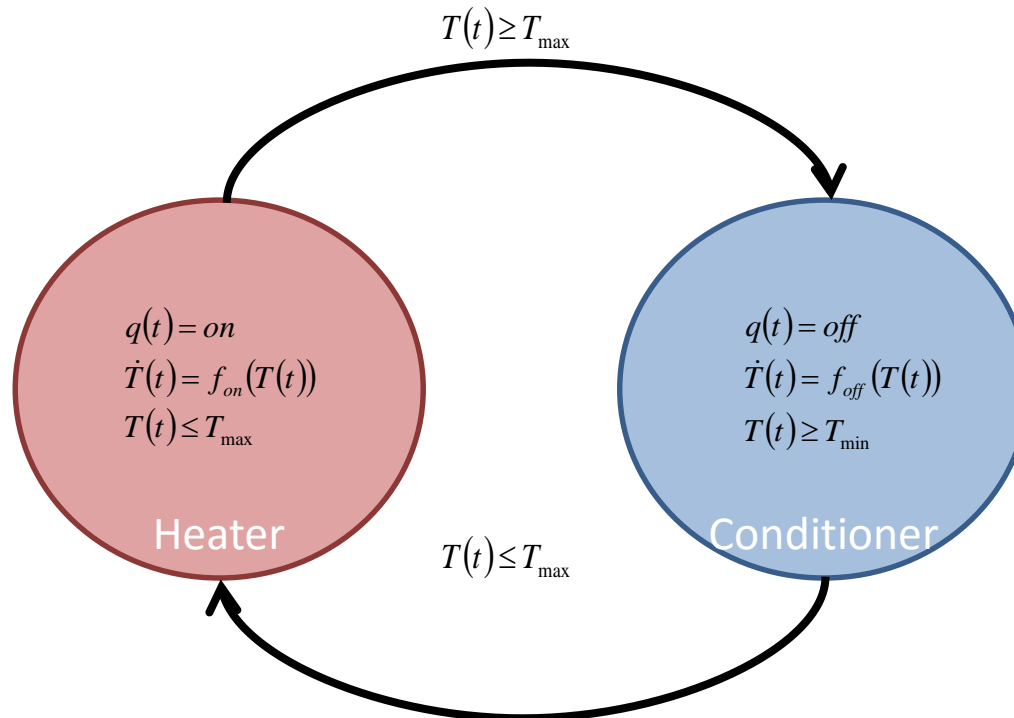


a finite set of initial states $Init \subseteq H$
 an *invariant* mapping $Inv : Q \rightarrow \mathcal{R}^n$;
 a *guard* mapping $G : \Theta \rightarrow 2\mathcal{R}^n$;
 a *reset* mapping $R : \Theta \times 2\mathcal{R}^n \rightarrow 2\mathcal{R}^n$.

Transition semantics of a hybrid automaton

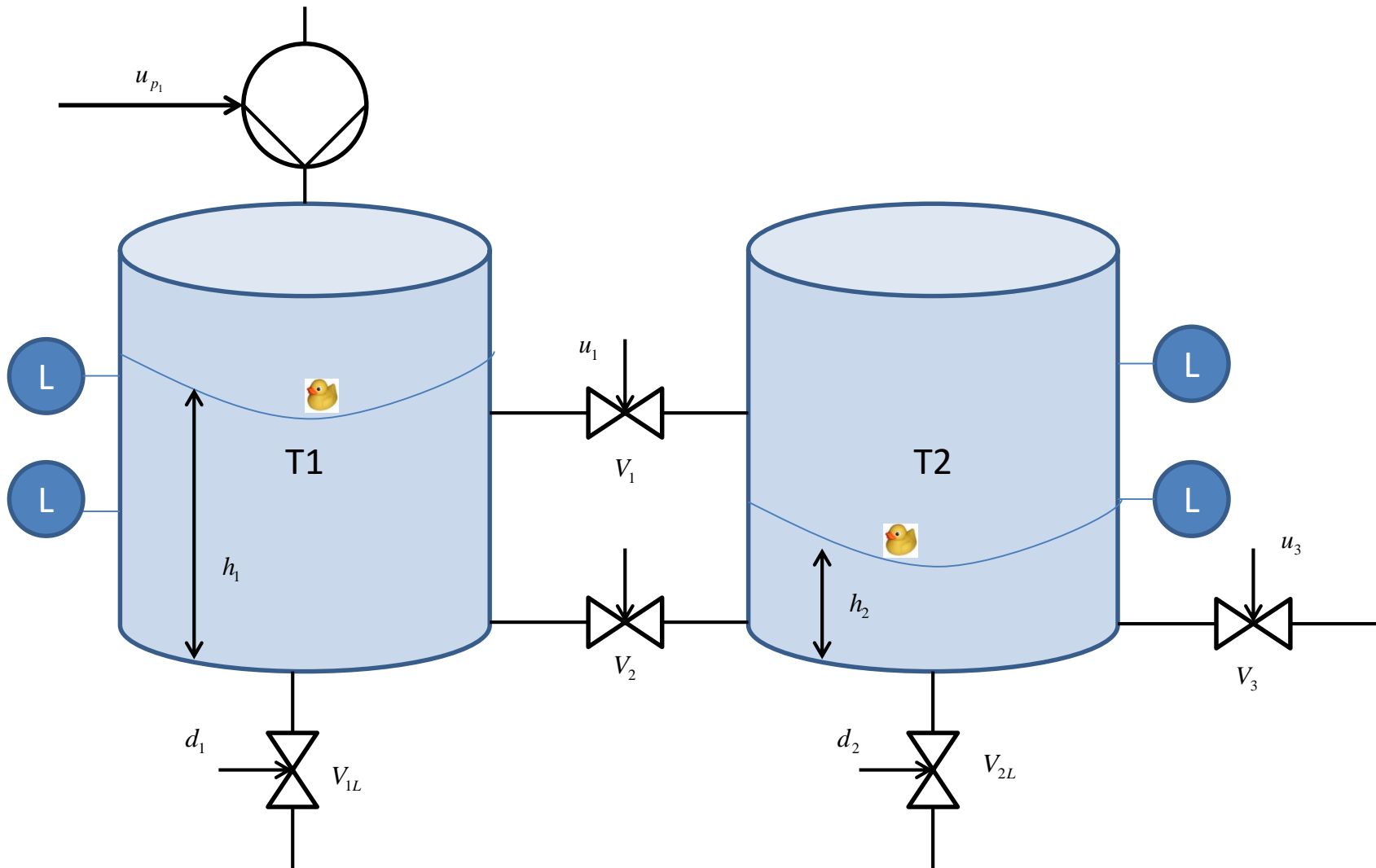


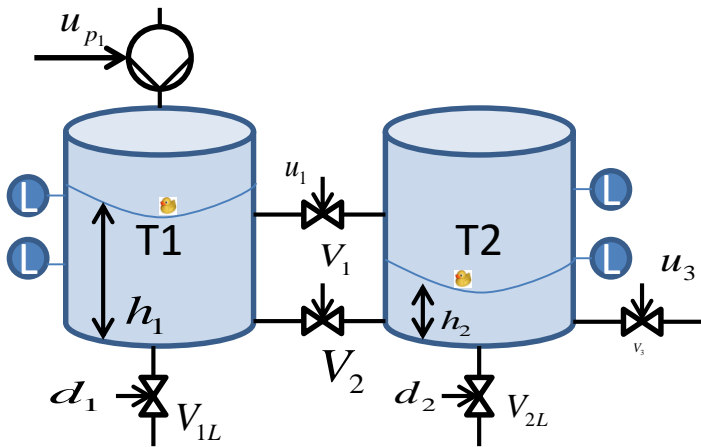
Example: Thermostat



Write the formal definition of this hybrid control system?

Example Two-tank system





The two-tank system has two continuous state variables

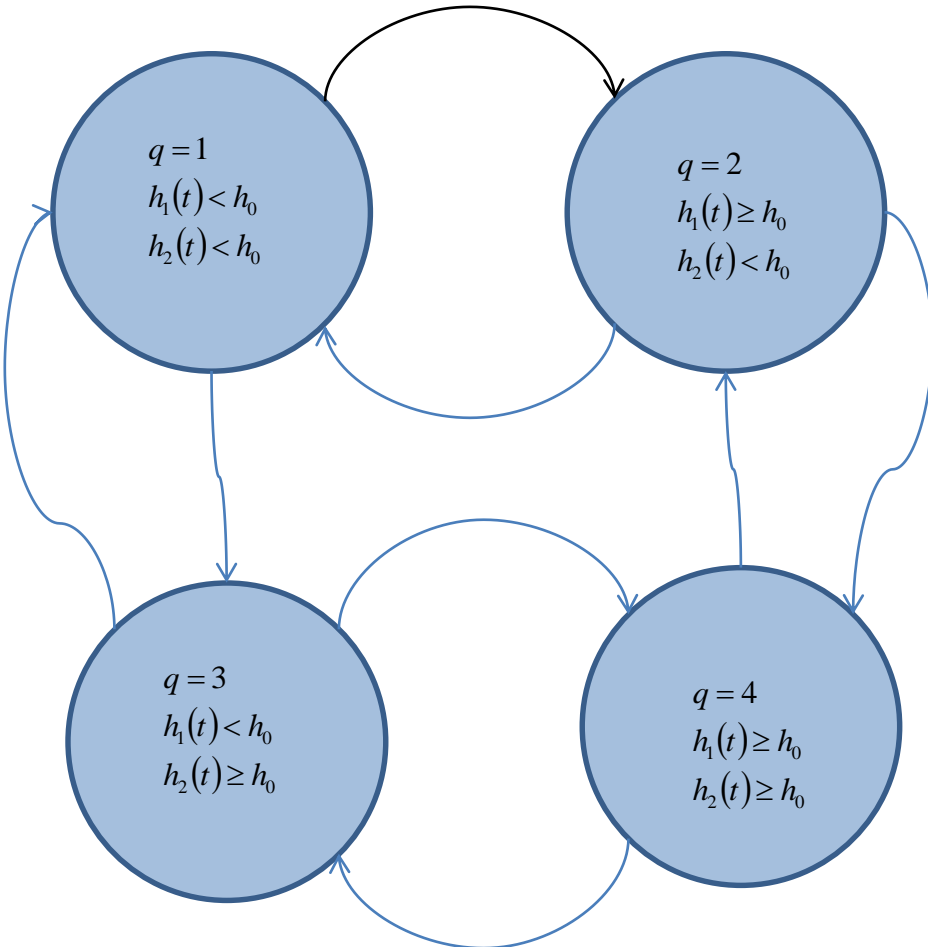
$$x(t) = \begin{pmatrix} h_1(t) & h_2(t) \end{pmatrix}^T, h_i \in \mathbb{R}$$

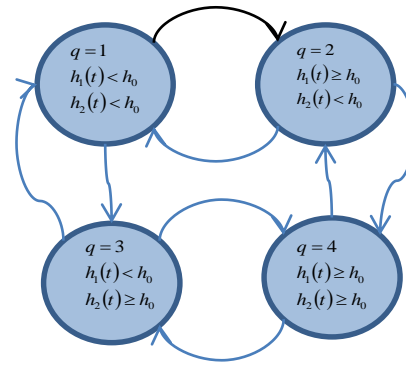
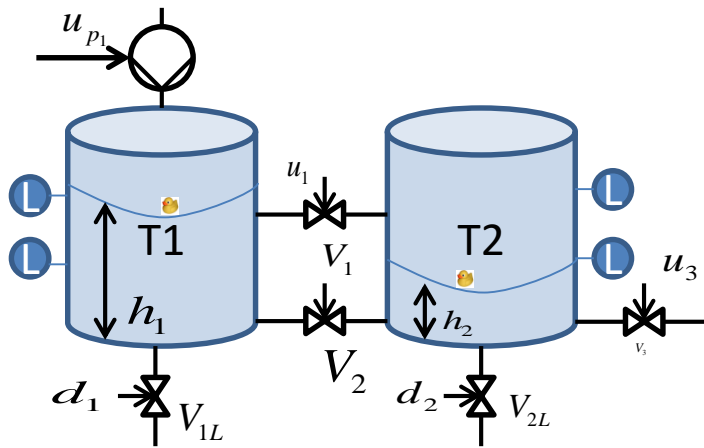
And four discrete states

$$q(t) \in \{1, 2, 3, 4\}$$

Discrete modes in dependence of the continuous states:

$q(t)$	$h_1(t)$	$h_2(t)$
1	$< h_0$	$< h_0$
2	$\geq h_0$	$< h_0$
3	$< h_0$	$\geq h_0$
4	$\geq h_0$	$\geq h_0$





$$Q_{ij}^{V_l}(t) = c \cdot \text{sgn}(h_i(t) - h_j(t)) \cdot \sqrt{2g \cdot |h_i(t) - h_j(t)|} \cdot u_l(t)$$

The nonlinear dynamics follows from Torricelli's law:

Where Q is the water flow from tank T_i into tank T_j through the pipe with valve V_l , c is the flow constant of the valves, $u_l(t)$ is the position of the valve V_l (0 – closed, 1 - open).

The change of the water volume in a tank

$$\dot{h}_1(t) = \frac{u_{p1}(t) - Q_{12}^{V_2}(t) - Q_{12}^{V_2}(t) - Q_L^{V_{1L}}(t)}{A}$$

$$\dot{h}_2(t) = \frac{Q_{12}^{V_1}(t) - Q_{12}^{V_2}(t) - Q_L^{V_{2L}}(t) - Q_N^{V_{21L}}(t)}{A}$$

The flow Q depends on the mode q in a following way

$$\dot{V}(t) = \dot{h}(t) \cdot A = \sum Q_{in}(t) - \sum Q_{out}(t)$$

$$Q_{12}^{V_1}(t) = \begin{cases} 0, & q(t) = 1, \\ c \cdot \text{sgn}(h_1(t) - h_0) \cdot \sqrt{2g |h_1(t) - h_0|} \cdot u_1(t), & q(t) = 2, \\ c \cdot \text{sgn}(h_0 - h_2(t)) \cdot \sqrt{2g |h_0 - h_2(t)|} \cdot u_1(t), & q(t) = 3, \\ c \cdot \text{sgn}(h_1(t) - h_2(t)) \cdot \sqrt{2g |h_1(t) - h_2(t)|} \cdot u_1(t), & q(t) = 4, \end{cases}$$

$$Q_{12}^{V_2}(t) = c \cdot \text{sgn}(h_1(t) - h_2(t)) \cdot \sqrt{2g |h_1(t) - h_2(t)|} \cdot u_2(t),$$

$$Q_N^{V_3}(t) = c \cdot \sqrt{2g \cdot h_2(t)} \cdot u_3(t),$$

$$Q_L^{V_{iL}} = c \cdot \sqrt{2g \cdot h_i(t)} \cdot d_i(t), \quad o = 1, 2,$$