

differential equation approach:

$x$  as state variables

$$\dot{x}_1 = f_1(x_1, x_2, \dots, x_n, u_1, u_2, \dots, u_m, w_1, \dots, w_n)$$

:

$$\dot{x}_n = f_n(x, u, w)$$

$$y_1 = g_1(x_1, x_2, \dots, x_n, u_1, u_2, \dots, u_m, v_1, v_2, \dots, v_r)$$

:

$$y_r = g_r(x, u, v)$$

or

$$\left. \begin{aligned} \dot{x} &= f(x, u, w) \\ y &= g(x, u, v) \end{aligned} \right\} \text{in vector description}$$

↳ what are  $f(\cdot)$ ,  $g(\cdot)$  ?

↳ how to analyse  $f(\cdot)$ ,  $g(\cdot)$  ?

## Biological oscillator examples

① Classical circuit models applied to Biooscillations

— van der pol equation

— duffing equation

② Biologically inspired models for neurons

Hodgkin - Huxley

2 variable model

FitzHugh - Nagumo Model

Morris Lecar Model

Wilson - Cowan model

Multi-variable models

Nobel (phenomenological model)  
Purkinje Fiber

MNT (physiological model)

McAllister - Noble - Tsien

YNI model

Sinoatrial node

Yanagihara - Noma - Irisawa

③ Organ - System level models

— body temperature

— cardiovascular

— endocrinological

## (I) Linearization

$$\begin{aligned} \dot{x} &= f(x, u) \\ y &= g(x, u) \end{aligned} \quad \rightarrow \quad \begin{aligned} \dot{x} &= Ax + Bu \\ y &= Cx + Du \end{aligned}$$

note: linearized  $x$   
is really  $\delta x$

↓ determine equilibrium point  $x_e$

$$\dot{x} = 0 \quad \Rightarrow \quad f(x_e, u_e) = 0$$

$$\Rightarrow \quad A = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \dots & \frac{\partial f_1}{\partial x_n} \\ \vdots & & \vdots \\ \frac{\partial f_n}{\partial x_1} & \dots & \frac{\partial f_n}{\partial x_n} \end{bmatrix} \bigg|_{\substack{x_e \\ u_e}} = \frac{\partial f}{\partial x}$$

$$B = \frac{\partial f}{\partial u} \bigg|_{\substack{x_e \\ u_e}}$$

$$C = \frac{\partial g}{\partial x} \bigg|_{\substack{x_e \\ u_e}}$$

$$D = \frac{\partial g}{\partial u} \bigg|_{\substack{x_e \\ u_e}}$$

↳ Always useful to test stability condition of the linearized system

## (II) Solution of State Space System

$$x(t) = e^{At} x_0 + \int_0^t e^{A(t-\tau)} B u(\tau) d\tau$$

$$X(s) = (sI - A)^{-1} x_0 + (sI - A)^{-1} B U(s)$$

Calculation of  $e^{At}$  &  $(sI - A)^{-1}$

### (III) Modal decomposition

$$x(t) = v_1 e^{\lambda_1 t} \omega_1' x(0) + v_2 e^{\lambda_2 t} \omega_2' x(0) + \dots + v_n e^{\lambda_n t} \omega_n' x(0)$$

- useful to "see" how internal dynamics are coupled and analyzed
- 2-D case leads to "phase-plane".

### (4) Conversion between models

transfer function  $\iff$  state space



- useful to see energy distribution
- easy to handle block dynamics



- useful to see transient characteristics
- easy to handle internal dynamics

### (5) Transfer Function

- Frequency response models : Bode, Nyquist, etc
- Gain / Phase Margin, DC gain, Unity Gain :  
these are important landmarks

⑥ Model conversion using matlab  $\rightarrow$  state space  
model block diagram manipulation

⑦ Outline of oscillations

— linear vs nonlinear  
— free vs forced  
— damped vs undamped

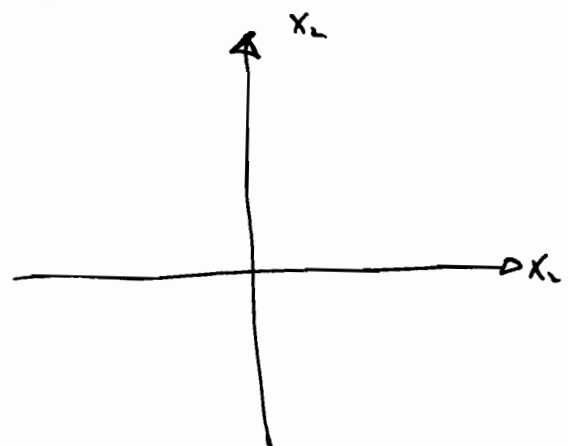
}  $\dot{x} = f(x, u, t)$

⑧ Free Response, 2<sup>nd</sup> order system  $\Rightarrow$  phase plane

$$\dot{x}_1 = f_1$$

$$\dot{x}_2 = f_2$$

$$\frac{dx_2}{dx_1} = \frac{f_2}{f_1}$$



isocline =  $\frac{dx_2}{dx_1} = \text{constant}$

$x_1$ -nullcline =  $f_1 = 0 \Rightarrow \uparrow$  or  $\downarrow$  flow

$x_2$ -nullcline =  $f_2 = 0 \Rightarrow \rightleftarrows$  flow pattern

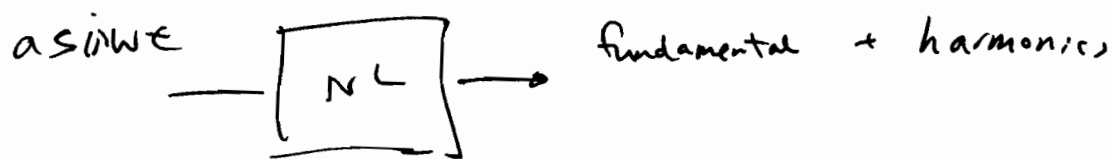
Linearized system with real, non-repeated eigenvalues

$v_1$   
 $v_2$  } eigenvectors

Most nonlinear systems can be locally approximated by linearized models + limit cycles

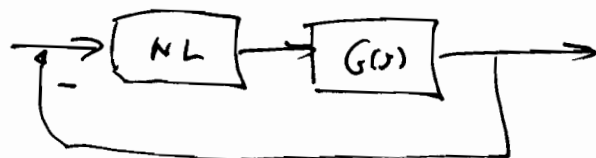
Q How to detect limit cycles?

Describing function



$$\frac{\text{output fundamental}}{\text{input fundamental}} = N(a) \text{ describing function}$$

Application (typical but not limited to)

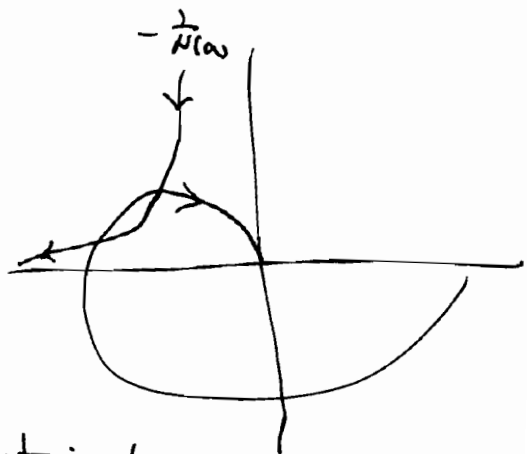


1 generate Nyquist plot for  $G(s)$

2 plot  $-\frac{1}{N(a)}$ ,  $a, 0 \rightarrow \infty$

3 check for intersection

- frequency
- amplitude



4 check if oscillations are sustained.

⑩ Theoretical results on limit cycles

- Bendixson's Theorem : Sufficient condition to eliminate the existence of limit cycles.

$\nabla f \neq 0$  and does not change sign in a simply connected region

- Poincaré - Bendixson's Theorem : sufficient condition to determine if a limit cycle exists

- Index Theorem :

a) Every closed trajectory of  $\dot{x} = f(x)$  contains at least 1 equilibrium point in its interior, with net index = 1

b) Index of node, focus = 1  
Saddle points = -1

- Bifurcation : system parameter change can profoundly affect the equilibrium points.

⑪ More Theoretical Results on limit cycle  
approximate analytic methods

- Krylov - Bogolubov (averaging method)

$$\ddot{y} + y = \mu f(y, \dot{y}), \quad \mu \text{ "small"}$$

$$y(t) \approx a(t) \sin(t + \phi(t))$$

$$\dot{a} = \frac{1}{2\pi} \int_0^{2\pi} (\mu \cos \theta) f(a \sin \theta, a \cos \theta) d\theta$$

$$\dot{\phi} = \frac{1}{2\pi} \int_0^{2\pi} -\frac{\mu}{a} \sin \theta f(a \sin \theta, a \cos \theta) d\theta$$

- power series (perturbation method)

$$\ddot{y} + \omega^2 y + \mu f(y, \dot{y}) = 0$$

$$y = \sum_{i=0}^{\infty} \mu^i y_i$$

$$\omega^2 = \sum_{i=0}^{\infty} \mu^i \omega_i^2$$

} Poincaré - Lindstedt method

obtain  $y_0, y_1, \dots$ , etc.

## ⑫ Circuital equivalence

- op-amp

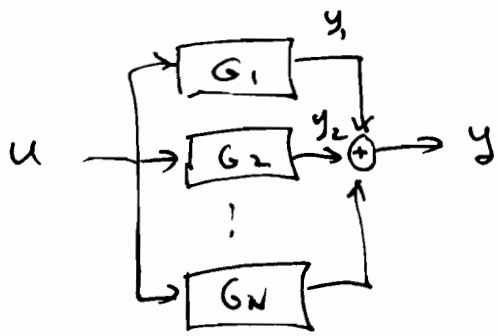
- VCO

- PLL

(13)

# Oscillation control

- Single pulse perturbation
  - Periodic entrainment
  - Gain, Phase, Frequency control
- } open loop control
- } closed loop control



$$G_c = \frac{C_{i1} + C_{i2}s}{s^2 + 2\zeta_i \omega_i s + \omega_i^2}$$

$$\omega_d = \omega_i \sqrt{1 - \zeta_i^2}$$

↑ ringing frequency

$$y_i = G_i G_{ei} * u(t)$$

baseband components:

$$y_i = y_i^c \cos \omega_d t - y_i^s \sin \omega_d t = A_c(t) \sin(\omega_d t + \theta_i)$$

in-phase                      quadrature

$$y_i^c = G_i^c * u_i^c - G_i^s * u_i^s$$

$$y_i^s = G_i^s * u_i^c + G_i^c * u_i^s$$

Single input  
(  $u = u_i = u_i$  )

$$G_i = 2 G_i^c \cos \omega_d t - 2 G_i^s \sin \omega_d t$$

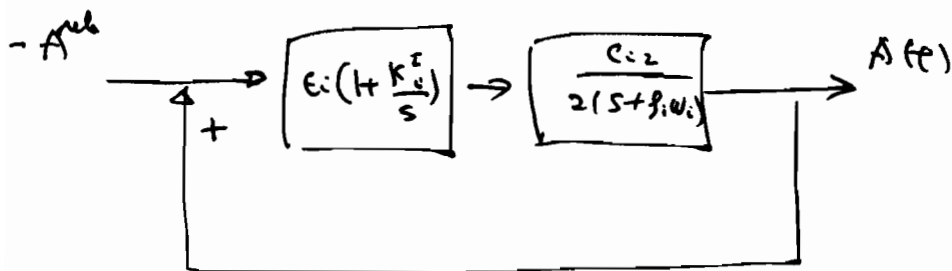
Amplitude control

$$e = (A(t) - A^{ref})$$

$$u^c = \epsilon_c e + \epsilon_c K_c^z \int_0^t e(\tau) d\tau$$

How This works.

Bandband equivalent model



closed loop TF = 
$$\frac{\frac{1}{2} E_c C_{i2} (s + k_c^Z)}{1 - \frac{E_c (s + k_c^Z)}{s} \frac{C_{i2}}{2(s + \beta_i \omega_i)}}$$

↑ since  $e$  is defined as  $A - A^{nb}$

denominator polynomial :

$$s^2 + \left( \beta_i \omega_i - \frac{C_{i2} E_c}{2} \right) s - \frac{C_{i2} E_c k_c^Z}{2} = 0$$

so as long as  $E_c C_{i2} < 0$ , the poles are stable!  
 $k_c^Z > 0$

Final value theorem: ( for  $A^{nb}$  constant =  $-\frac{A^{nb}}{s}$  )

$$A^{nb} = \lim_{s \rightarrow 0} s \frac{\frac{1}{2} E_c C_{i2} (s + k_c^Z)}{s^2 + \left( \beta_i \omega_i - \frac{C_{i2} E_c}{2} \right) s - \frac{C_{i2} E_c k_c^Z}{2}} = \frac{-A^{nb}}{s}$$

=  $A^{nb}$  so the amplitude converges!