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LINEAR DYNAMICAL SYSTEMS OF THE N-TH ORDER IN RANDOM CONDITIONS

Seweryn Mazurkiewicz, Janusz Walczak

Institute of Electrical Engineering and Computer Science, Silesian University of Technology, Gliwice, Poland

seweryn.mazurkiewicz@polsl.pl, janusz.walczak@polsl.pl

Abstract: In the article, the linear dynamic random model of n-th order described by the random state equation is considered. The method for determining the probabilistic characteristics of a stochastic process which is the solution of that equation, is shown. These characteristics, such as mean values and correlation functions, are determined by auxiliary solutions – the deterministic systems of ordinary differential equations.

Key words: moments of stochastic processes, n-th order random system.

1. Introduction

Random dynamical systems are the models of many systems occurring in electrical engineering and electronics [10]. They are usually described by the stochastic differential equations [13]. In the article the method of determining the mean value and the correlation function of the stochastic processes is described, these characteristics being the solutions of linear n-th order random differential equations. The presented results are the generalization of previous works [4, 5, 6, 7, 8, 9, 10] concerning this subject.

2. The formalization of the problem.

A random dynamical system described by the state equation is given:

$$\begin{cases} \dfrac{dX(t)}{dt} = \mathbf{A}X(t) + \mathbf{B}F(t) \\ X(0) = X_0 \end{cases} \tag{1}$$

where: $\mathbf{A}, \mathbf{B}$ – are deterministic matrices, $\mathbf{X}_0$ – is the random or deterministic vector of initial conditions, $\mathbf{F}(t)$ – is the random vector of stochastic processes- excitations satisfying the mean-square Lipschitz condition, $\mathbf{X}(t)$ – is the random vector which is the solution of (in mean-square sense) the equation (1),

and the output equation:

$$\mathbf{Y}(t) = \mathbf{CX}(t) + \mathbf{DF}(t) \tag{2}$$

where: $\mathbf{C}, \mathbf{D}$ – are deterministic matrices, $\mathbf{Y}(t)$ – is the random vector of output stochastic processes.

For solving the equation (1) various methods can be used: the direct method or the method of transformation equations to the moment equation. To solve the equation (1), the method of moments is used [11].

3. Method of moments.

Using the expected value of the operator E [ ] in the both sides of the equation (1) the deterministic system of differential equations in respect to the vector $\boldsymbol{\mu}_X(t)$ is obtained, which is the expected value of the process $\mathbf{X}(t)$:

$$\begin{cases} \dfrac{d\mu_X(t)}{dt} = \mathbf{A}\mu_X(t) + \mathbf{B}\mu_F(t) \\ \mu_X(0) = \mu_{X0} \end{cases} \tag{3}$$

The system (3) is solved by classical methods of mathematical analysis.

Cross correlation of the processes $\mathbf{F}(t)$ and $\mathbf{X}(t)$ is the function:

$$\mathbf{R}_{FX}(t_1, t_2) = E\left[\mathbf{F}(t_1)\mathbf{X}^T(t_2)\right] \tag{4}$$

Then the next operations are to be performed:

– bilateral transposition of the equation (1) and substitution $t=t_2$:

$$\begin{cases} \dfrac{d\mathbf{X}^T(t_2)}{dt_2} = \mathbf{X}^T(t_2)\mathbf{A}^T + \mathbf{F}^T(t_2)\mathbf{B}^T \\ \mathbf{X}^T(0) = \mathbf{X}_0^T \end{cases} \tag{5}$$

– multiplying both sides of the equation by the process $\mathbf{F}(t_1)$:

$$\begin{cases} \mathbf{F}(t_1)\dfrac{d\mathbf{X}^T(t_2)}{dt_2} = \mathbf{F}(t_1)\mathbf{X}^T(t_2)\mathbf{A}^T + \\ \qquad + \mathbf{F}(t_1)\mathbf{F}^T(t_2)\mathbf{B}^T \\ \mathbf{F}(t_1)\mathbf{X}^T(0) = \mathbf{F}(t_1)\mathbf{X}_0^T \end{cases} \tag{6}$$

– applying the expected value of the operator to the result of the previous step. So, as a result the deterministic equation system is obtained:

$$\begin{cases} \dfrac{\partial \mathbf{R}_{FX}(t_1, t_2)}{\partial t_2} = \mathbf{R}_{FX}(t_1, t_2)\mathbf{A}^T + \\ \qquad + \mathbf{R}_F(t_1, t_2)\mathbf{B}^T \\ \mathbf{R}_{FX}(t_1, 0) = \mu_F(t_1)\mu_{X_0}^T \end{cases} . \tag{7}$$

In system (7), the variable t_1 is treated as a parameter. For a fixed value of the variable t_1, this system is solved by classical methods.

Autocorrelation of the process $\mathbf{X}(t)$ is the function:

$$\mathbf{R}_X(t_1,t_2)=E\left[\mathbf{X}(t_1)\mathbf{X}^T(t_2)\right]. \tag{8}$$

Using the described procedure, in a similar way one can obtain a deterministic system of ordinary differential equations in respect to the vector function $\mathbf{R}_X(t_1, t_2)$ which is the autocorrelation function of the process $\mathbf{X}(t)$:

$$\begin{cases} \dfrac{\partial \mathbf{R}_X(t_1,t_2)}{\partial t_1}=\mathbf{A}\mathbf{R}_X(t_1,t_2)+ \\ \qquad\qquad +\mathbf{B}\mathbf{R}_{FX}(t_1,t_2) \\ \mathbf{R}_X(0,t_2)=E\left[\mathbf{X}_0\mathbf{X}^T(t_2)\right] \end{cases}. \tag{9}$$

In system (9), the variable t_1 is treated as a parameter. System (9) is treated as a deterministic ordinary differential equation.

If the initial condition of the system (9) is a vector of real numbers, the system (9) can be simplified to the form:

$$\begin{cases} \dfrac{\partial \mathbf{R}_X(t_1,t_2)}{\partial t_1}=\mathbf{A}\mathbf{R}_X(t_1,t_2)+ \\ \qquad\qquad +\mathbf{B}\mathbf{R}_{FX}(t_1,t_2) \\ \mathbf{R}_X(0,t_2)=\mathbf{X}_0\mu^T(t_2) \end{cases}. \tag{10}$$

If the initial condition of the system (9) is a vector of random variables, it is necessary to find the initial condition of the system (9). It can be obtained by multiplying the equation (1) by $\mathbf{X}_0$ and substituting t to t_2 (assuming that the initial condition is independent of forcing):

$$\begin{cases} \dfrac{\partial \mathbf{R}_X(0,t_2)}{\partial t_2}=\mathbf{R}_X(0,t_2)\mathbf{A}^T+ \\ \qquad\qquad +\mu_{X_0}\mu_F^T(t_2)\mathbf{B}^T \\ \mathbf{R}_X(0,0)=E\left[\mathbf{X}_0\mathbf{X}_0^T\right] \end{cases}. \tag{11}$$

Covariance and variance of the process $\mathbf{X}(t)$ can be obtained from the relationship:

$$\mathbf{C}_X(t_1,t_2)=\mathbf{R}_X(t_1,t_2)-\mu_X(t_1)\mu_X^T(t_2), \tag{12}$$

$$\sigma_X^2(t)=\mathbf{C}_X(t,t). \tag{13}$$

Applying the expectation operator to equation (2) one can obtain the equation for the expected values of the process $\mathbf{Y}(t)$:

$$\mu_Y(t)=\mathbf{C}\mu_X(t)+\mathbf{D}\mu_F(t). \tag{14}$$

Cross correlation of the processes $\mathbf{F}(t)$ and $\mathbf{Y}(t)$ is the function:

$$E\left[\mathbf{F}(t_1)\mathbf{Y}^T(t_2)\right]=E\left[\mathbf{F}(t_1)\mathbf{X}^T(t_2)\right]\mathbf{C}^T+ \\ +E\left[\mathbf{F}^T(t_1)\mathbf{F}(t_2)\right]\mathbf{D}^T, \tag{15}$$

which means:

$$\mathbf{R}_{FY}(t_1,t_2)=\mathbf{R}_{FX}(t_1,t_2)\mathbf{C}^T+\mathbf{R}_F(t_1,t_2). \tag{16}$$

Autocorrelation of the process $\mathbf{Y}(t)$ is the function:

$$\mathbf{R}_Y(t_1,t_2)=E\left[\mathbf{Y}(t_1)\mathbf{Y}^T(t_2)\right]. \tag{17}$$

Taking into account the identity:

$$\mathbf{X}(t_1)\mathbf{F}^T(t_2)=\left(\mathbf{F}(t_2)\mathbf{X}^T(t_1)\right)^T. \tag{18}$$

The equation (17) can be expressed as:

$$\mathbf{R}_Y(t_1,t_2)=\mathbf{C}\mathbf{R}_X(t_1,t_2)\mathbf{C}^T+ \\ +\mathbf{C}\mathbf{R}_{FX}(t_2,t_1)\mathbf{D}^T+\mathbf{D}\mathbf{R}_{FX}(t_1,t_2)\mathbf{C}^T+. \\ +\mathbf{C}\mathbf{R}_F(t_1,t_2)\mathbf{D}^T. \tag{19}$$

Covariance and variance of the process $\mathbf{Y}(t)$ can be obtained from the relationship:

$$\mathbf{C}_Y(t_1,t_2)=\mathbf{R}_Y(t_1,t_2)-\mu_Y(t_1)\mu_Y^T(t_2), \tag{20}$$

$$\sigma_Y^2(t)=\mathbf{C}_Y(t,t). \tag{21}$$

4. Example

The series *RLC* circuit is supplied by the ideal voltage source $U(t)$:

$$U(t)=\sin(t+\phi) \tag{22}$$

where ϕ is a random variable with known probability density function:

$$f_\phi(x)=\frac{1}{\pi}\left(H(x)-H(x-\pi)\right) \tag{23}$$

where $H(x)$ is the Heaviside steep function. The probability density function of random variable ϕ is shown in Fig 1.

The mean value of the force process $U(t)$ is given:

$$\mu_U(t)=\mathbf{E}\left[U(t)\right]= \\ =\int_{-\infty}^{\infty}\sin(t+x)f_\phi(x)dx=\frac{2}{\pi}\cos(t). \tag{24}$$

The mean value of the force process $U(t)$ is shown in Fig. 2. The variance of the force process $U(t)$ is given:

$$\sigma_U^2(t)=\mathbf{E}\left[U^2(t)\right]-\mu_U^2(t)= \\ =\int_{-\infty}^{\infty}\sin^2(t+x)f_\phi(x)dx-\mu_U^2(t)=. \\ =\frac{1}{2}-\frac{4}{\pi^2}\cos^2(t). \tag{25}$$

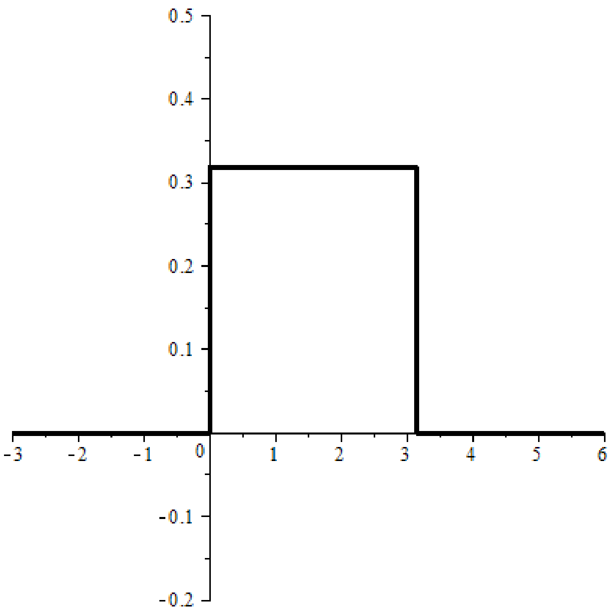

Fig. 1. Probability density function of random variable ϕ .

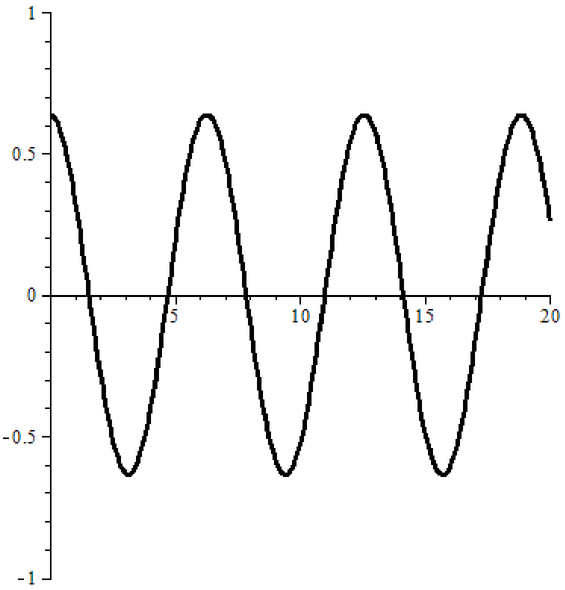

Fig. 2. Mean value of the force process U(t).

Autocorrelation $\mathbf{R}_F(t_1,t_2)=\mathbf{R}_U(t_1,t_2)$ of the force processes
is given by the equation:

$$\begin{aligned}\mathbf{R}_U(t_1,t_2)&=\mathbf{E}\left[U(t_1)U(t_2)\right]=\\&=\sin(t_1+t_2)/4+\pi\cos(t_1)\cos(t_2)/2+\\&+\pi\sin(t_1)\sin(t_2)/2-\sin(t_1)\cos(t_2)/4-\\&-\cos(t_1)\sin(t_2)/4.\end{aligned} \tag{26}$$

Autocorrelation $\mathbf{R}_U(t_1,t_2)$ is used to determine the cross correlation of the force and response (33).

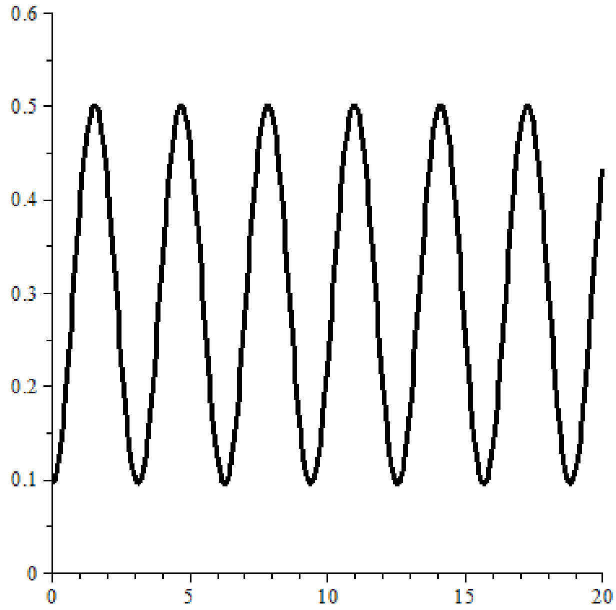

Fig. 3. Variance of the force process U(t).

For simplicity it is assumed that $R=L=C=1$ and $I(0)=U_C(0)=0$. The state equation of the *RLC* system is given:

$$\begin{bmatrix}\frac{d}{dt}I(t)\\ \frac{d}{dt}U_C(t)\end{bmatrix}=\begin{bmatrix}-R/L & -1/L\\ 1/C & 0\end{bmatrix}\begin{bmatrix}I(t)\\ U_C(t)\end{bmatrix}+ \quad , \tag{27}$$
$$+\begin{bmatrix}1/L\\ 0\end{bmatrix}\left[U(t)\right],$$

where:

$$\mathbf{X}(t)=\begin{bmatrix}I(t)\\ U_C(t)\end{bmatrix}, \tag{28}$$

Applying the formula (3) to the equation (27), one can obtain the expected value of the output process:

$$\begin{bmatrix}\frac{d}{dt}\mu_I(t)\\ \frac{d}{dt}\mu_{U_C}(t)\end{bmatrix}=\begin{bmatrix}-1 & -1\\ 1 & 0\end{bmatrix}\begin{bmatrix}\mu_I(t)\\ \mu_{U_C}(t)\end{bmatrix}+ \tag{29}$$
$$+\begin{bmatrix}1\\ 0\end{bmatrix}\left[\frac{2}{\pi}\cos(t)\right].$$

The solution of the equation (29) is given by the formulas:

$$\begin{aligned}\mu_I(t)&=\frac{2\sqrt{3}}{3\pi}\sin\left(\sqrt{3}t/2\right)e^{-t/2}-\\&-\frac{2}{\pi}\cos\left(\sqrt{3}t/2\right)e^{-t/2}+\frac{2}{\pi}\cos(t),\end{aligned} \tag{30}$$

$$\mu_{U_C}(t)=-\frac{4\sqrt{3}}{3\pi}\sin\left(\sqrt{3}t/2\right)e^{-t/2}+\frac{2}{\pi}\sin(t). \tag{31}$$

The cross correlation of the force and response is the function:

$$\mathbf{R}_{FX}(t_1,t_2)=\left[\mathbf{R}_{UI}(t_1,t_2)\ \mathbf{R}_{UU_C}(t_1,t_2)\right]. \quad (32)$$

Applying formula (7) to the equation (27), one can obtain the cross correlation of the force and response:

$$\begin{cases} \dfrac{\partial R_{UI}(t_1,t_2)}{\partial t_2}=-R_{UI}(t_1,t_2)-R_{UU_C}(t_1,t_2)+ \\ \qquad +R_U(t_1,t_2) \\ \dfrac{\partial R_{UU_C}(t_1,t_2)}{\partial t_2}=R_{UI}(t_1,t_2) \\ R_{UI}(t_1,0)=R_{UU_C}(t_1,0)=0 \end{cases}. \quad (33)$$

The solution of the equations (33) is given by the formulas:

$$\begin{aligned}\mathbf{R}_{UI}(t_1,t_2)=\frac{\pi}{6}\Big(&3\cos(t_1-t_2)+ \\ &+\sqrt{3}\cos(t_1)\sin\left(\sqrt{3}t_2/2\right)e^{-t_2/2}- \\ &-2\sqrt{3}\sin(t_1)\sin\left(\sqrt{3}t_2/2\right)e^{-t_2/2}- \\ &-3\cos(t_1)\cos\left(\sqrt{3}t_2/2\right)e^{-t_2/2}\Big)\end{aligned}, \quad (34)$$

$$\begin{aligned}\mathbf{R}_{UU_C}(t_1,t_2)=\frac{-\pi}{6}\Big(&3\sin(t_1-t_2)+ \\ &+2\sqrt{3}\cos(t_1)\sin\left(\sqrt{3}t_2/2\right)e^{-t_2/2}- \\ &-\sqrt{3}\sin(t_1)\sin\left(\sqrt{3}t_2/2\right)e^{-t_2/2}- \\ &-3\sin(t_1)\cos\left(\sqrt{3}t_2/2\right)e^{-t_2/2}\Big).\end{aligned} \quad (35)$$

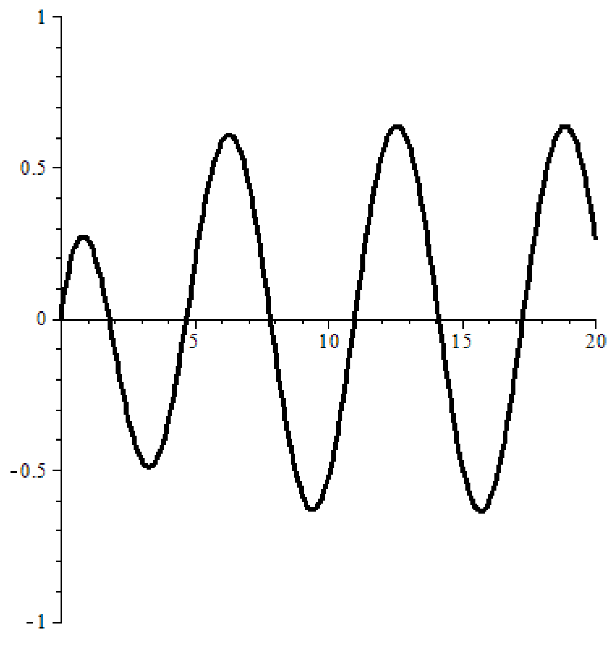

Fig. 4. Mean value of the response process I(t).

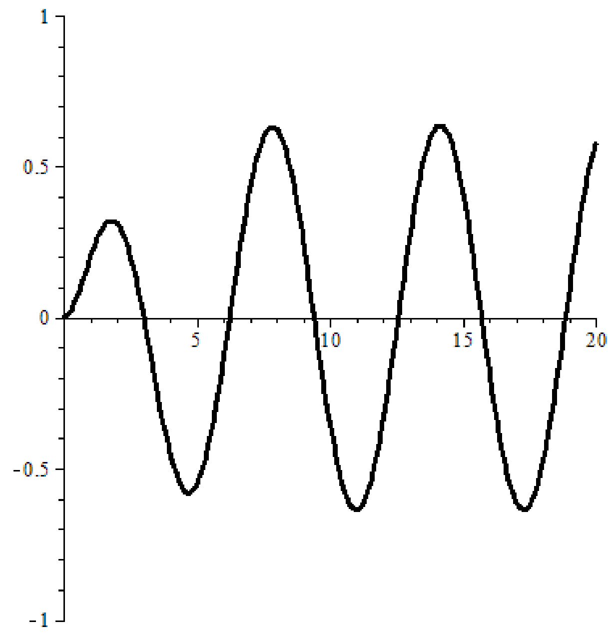

Fig. 5. Mean value of the response process $U_C(t)$.

The autocorelation of the response is shown in the Fig. 6, 7, 8, 9.

The autocorrelation of the response is the function:

$$\mathbf{R}_X(t_1,t_2)=\begin{bmatrix} R_I(t_1,t_2) & R_{IU_C}(t_1,t_2) \\ R_{U_CI}(t_1,t_2) & R_{U_C}(t_1,t_2)\end{bmatrix}. \quad (36)$$

In the same way, applying the formula (10) to the equation (27), one obtain the autocorrelation $\mathbf{R}_X(t_1,t_2)$ of the output process:

$$\begin{cases} \dfrac{\partial R_I(t_1,t_2)}{\partial t_1}=-R_I(t_1,t_2)-R_{U_CI}(t_1,t_2)+ \\ \qquad +R_{UI}(t_1,t_2) \\ \dfrac{\partial R_{IU_C}(t_1,t_2)}{\partial t_1}=-R_{IU_C}(t_1,t_2)-R_{U_C}(t_1,t_2)+ \\ \qquad +R_{UU_C}(t_1,t_2) \\ \dfrac{\partial R_{U_CI}(t_1,t_2)}{\partial t_1}=R_I(t_1,t_2) \\ \dfrac{\partial R_{U_C}(t_1,t_2)}{\partial t_1}=R_{IU_C}(t_1,t_2) \\ R_I(0,t_2)=R_{IU_C}(0,t_2)=0 \\ R_{U_CI}(0,t_2)=R_{U_C}(0,t_2)=0 \end{cases}. \quad (37)$$

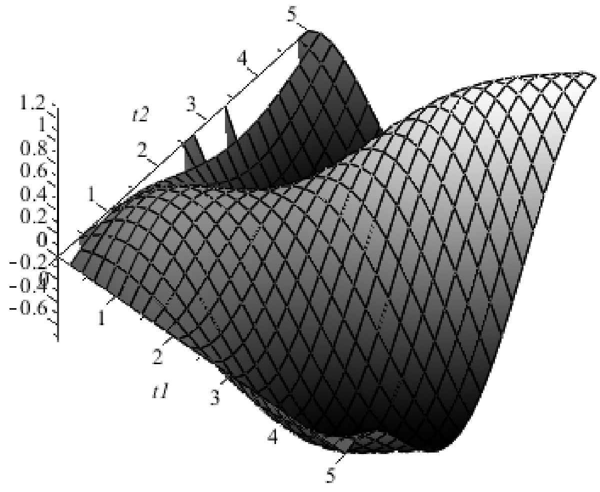

Fig. 6. Autocorrelation of the responseprocess I(t).

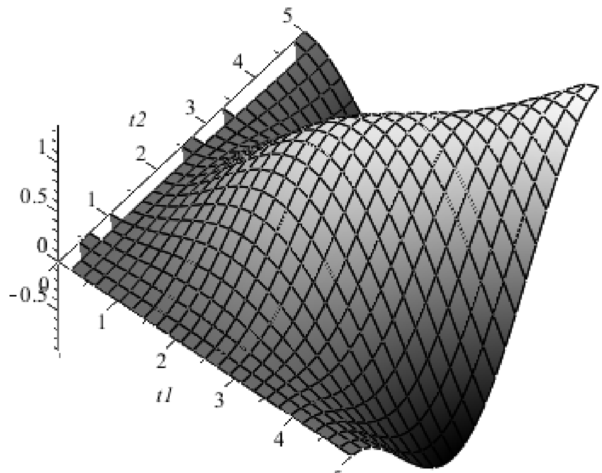

Fig. 7. Autocorrelation of the response process $U_C(t)$.

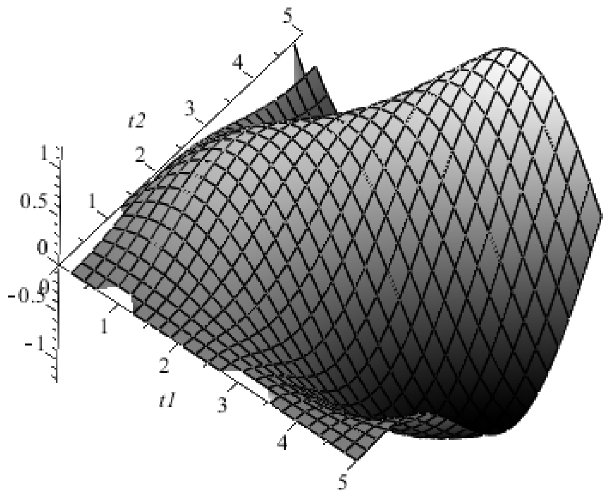

Fig. 8. Correlation of the response processes I(t) and $U_C(t)$.

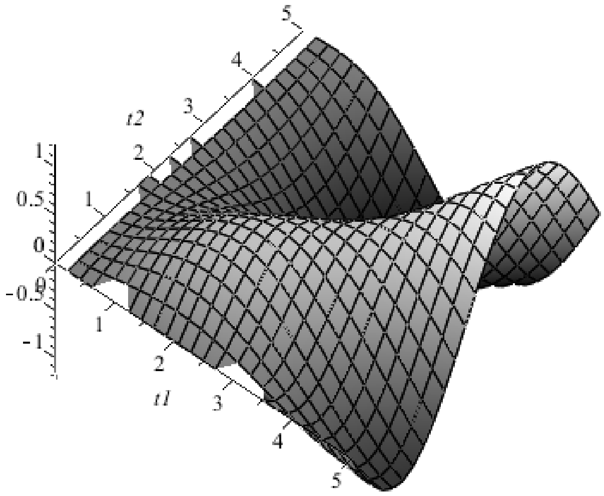

Fig. 9. Correlation of the response processes $U_C(t)$ and I(t).

5. Conclusion

In this paper the method of the problem of the moment determination for complex deterministic and dynamical systems of the n-th order with random excitations has been described. It enables converting the problem of the n-th order stochastic differential equation solving into the problem of ordinary differential equations solving. The ordinary differential equations have been defined in terms of the stochastic process moments and as a result their solution is relatively simple.

Contrary to the previous works the proposed method can be applied for systems of any order.

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ДИНАМІЧНІ ЛІНІЙНІ СИСТЕМИ N-го ПОРЯДКУ ЗА ВИПАДКОВИХ УМОВ

Северин Мазуркевич, Януш Вальчак

Розглянуто лінійну динамічну стохастичну модель n-го порядку, що описується стохастичним рівнянням стану. Показано метод визначення імовірнісних характеристик стохастичного процесу, які є розв'язком такого рівняння. Ці характеристики, як, наприклад, середні значення та кореляційні функції, визначаються додатковими умовами — детермінованими системами звичайних диференційних рівнянь.

Seweryn Mazurkiewicz – MSc., a PhD student at the Institute of Electrical and Computer Engineering, Faculty of Electrical Engineering, Silesian University of Technology, Poland. He is interested in random and stochastic differential equations and their applications in electrical engineering and electronics. He is the author or co-author of 14 publications in these areas.

Janusz Walczak – Ph.D., DSc., Professor at the Institute of Electrical and Computer Engineering, Faculty of Electrical Engineering, Silesian University of Technology, Poland. He deals mainly with the analysis and synthesis of electrical and electronic systems and signal processing. He is the author or co-author of more than 350 publications in these areas, 5 monographs and 5 academic textbooks.