A state transfer principle for switching port-Hamiltonian systems
Schaft, A.J. van der; Camlibel, M.K.

Published in:
Proceedings of the 48th IEEE Conference on Decision and Control, and the 28th Chinese Control Conference

IMPORTANT NOTE: You are advised to consult the publisher's version (publisher's PDF) if you wish to cite from it. Please check the document version below.

Document Version
Publisher's PDF, also known as Version of record

Publication date:
2009

Link to publication in University of Groningen/UMCG research database

Citation for published version (APA):

Copyright
Other than for strictly personal use, it is not permitted to download or to forward/distribute the text or part of it without the consent of the author(s) and/or copyright holder(s), unless the work is under an open content license (like Creative Commons).

Take-down policy
If you believe that this document breaches copyright please contact us providing details, and we will remove access to the work immediately and investigate your claim.

Downloaded from the University of Groningen/UMCG research database (Pure): http://www.rug.nl/research/portal. For technical reasons the number of authors shown on this cover page is limited to 10 maximum.
A state transfer principle for switching port-Hamiltonian systems

A.J. van der Schaft, M.K. Camlibel

Abstract—Instantaneous charge/flux transfers may occur in switched electrical circuits when the switch configuration changes. Characterization of such state discontinuities is a classical issue in circuit theory which, typically, is based on the so-called charge and flux conservation principle. This paper proposes a general state transfer principle for arbitrary switching port-Hamiltonian systems. This new principle coincides with the charge and flux conservation principle in the special case of linear RLC circuits, but also covers circuits with nonlinear capacitors and inductors, and of arbitrary topology. Moreover, the new principle is applied to switching mechanical systems.

I. INTRODUCTION

A classical notion in electrical circuit theory concerns the characterization of the discontinuous change in the charges of the capacitors and/or in the magnetic fluxes of the inductors whenever switches are instantaneously closed or opened. This is sometimes referred to as the charge and flux conservation principle, and is usually discussed on the basis of examples [14]. Recently, this notion has been articulated in [7], and formulated (for RLC circuits with independent elements) in the following general sense. The discontinuous change in the charges whenever switches are closed corresponds to an impulsive current satisfying Kirchhoff’s current laws for the circuit (under the new switch configuration) where the inductors, resistors and external ports have been opened-circuited. Dually, the discontinuous change in the fluxes resulting from opening switches corresponds to an instantaneous voltage drop satisfying Kirchhoff’s voltage laws for the circuit where the capacitors, resistors and external ports have been short-circuited. In the present paper, we extend this result to arbitrary port-Hamiltonian systems by stating a general state transfer principle whenever switches are being opened or closed. The discontinuous change of the state involved in the transfer principle amounts to an impulsive motion satisfying a set of conservation laws derived from the general conservation laws of the port-Hamiltonian system.

We show how in the case of RLC circuits with independent elements one recovers from this state transfer principle the charge and flux conservation principles as formulated in [7], and how it extends this formulation to RLC-circuits of arbitrary topology and arbitrary constitutive relations for the capacitors and inductors. If the energy function is convex and bounded from below we prove that the switching port-Hamiltonian system satisfying the state transfer principle is passive. As a second class of systems we apply the state transfer principle to switching mechanical systems.

II. SWITCHING PORT-HAMILTONIAN SYSTEMS

Underlying the definition of a port-Hamiltonian system is the notion of a Dirac structure, which relates the power variables of the composing elements of the system in a power-conserving manner. The power variables always appear in conjugated pairs (such as voltages and currents, or generalized forces and velocities), and therefore mathematically they are modelled to take their values in dual linear spaces.

Definition 2.1: Let \( \mathcal{F} \) be a linear space with dual space \( \mathcal{E} := \mathcal{F}^* \), and duality product denoted as \( \langle e \mid f \rangle := e^T f \in \mathbb{R} \) for \( f \in \mathcal{F} \) and \( e \in \mathcal{E} \). We call \( \mathcal{F} \) the space of flow variables, and \( \mathcal{E} = \mathcal{F}^* \) the space of effort variables. Define on \( \mathcal{F} \times \mathcal{E} \) the following indefinite bilinear form \( \langle (f_1, e_1), (f_2, e_2) \rangle := \langle e_1 \mid f_2 \rangle + \langle e_2 \mid f_1 \rangle \). A subspace \( D \subset \mathcal{F} \times \mathcal{E} \) is a (constant\(^1\)) Dirac structure if \( D = D^\text{orth} \), where \( D^\text{orth} \) is the orthogonal complement of \( D \) with respect to this indefinite bilinear form \( \langle \cdot, \cdot \rangle \).

Remark 2.2: For the case of a finite-dimensional linear space \( \mathcal{F} \) (as will be the case throughout this paper) a Dirac structure is equivalently characterized [3], [8], [5] as a subspace such that \( \langle e \mid f \rangle = 0 \) for all \( (f, e) \in D \) together with \( \dim D = \dim \mathcal{F} \). The property \( \langle e \mid f \rangle = 0 \) for all \( (f, e) \in D \) corresponds to power conservation.

For the definition of a switching port-Hamiltonian system we need the following ingredients (see [6], [9] for more restricted versions). We start with an overall Dirac structure \( D \) on the space of all flow and effort variables involved:

\[
D \subset F_x \times E_x \times F_R \times E_R \times F_P \times E_P \times F_S \times E_S
\] (1)

The space \( F_x \times E_x \) is the space of flow and effort variables corresponding to the energy-storing elements (to be defined later on), the space \( F_R \times E_R \) denotes the space of flow and effort variables of the resistive elements, while \( F_P \times E_P \) is the space of flow and effort variables corresponding to the external ports (or sources). Finally, the linear spaces \( F_S, E_S \), respectively denote the flow and effort spaces of the ideal switches. Let \( s \) be the number of switches, then every subset \( \pi \subset \{1, 2, \ldots, s\} \) defines a switch configuration, according to

\[
e^i_S = 0, \quad i \in \pi, \quad f^j_S = 0, \quad j \notin \pi
\] (2)

We will say that in switch configuration \( \pi \), for all \( i \in \pi \) the \( i \)-th switch is closed, while for \( j \notin \pi \) the \( j \)-th switch is open.

For each fixed switch configuration \( \pi \) this leads to the following subspace \( D_\pi \) of the restricted space of flows and

\(^1\)For the definition of Dirac structures on manifolds we refer to [3], [5].
efforts $F_x \times E_x \times F_R \times E_R \times F_P \times E_P$:

$$D_\pi = \{ (f_x, e_x, f_R, e_R, f_P, e_P) \mid \exists f_S \in F_S, e_S \in E_S \text{ such that } e_S = 0, \quad i \in \pi, \text{ and } \}$$

Thus shows passivity for each fixed switch configuration if the Hamiltonian $H$ is bounded from below. For more information regarding port-Hamiltonian systems, their representations, and their properties, we refer to [15], [8], [5].

The geometric definition of a switching port-Hamiltonian system is given as follows:

**Definition 2.3:** Consider a Dirac structure (1), a Hamiltonian $H : \mathcal{X} \to \mathbb{R}$, and a resistive relation $f_R = -Re_R$. Then the dynamics of the corresponding switching port-Hamiltonian system is given as

$$\begin{align*}
(\dot{x}(t), \partial H(x(t)), -Re_R(t), e_R(t), f_P(t), e_P(t)) \in D_\pi \\
\end{align*}$$

In the switch configuration $\pi$ as follows:

$$C_\pi := \{ e_S \in E_S \mid \exists f_x, f_R, e_R, f_P, e_P, \text{ such that } (f_x, e_x, f_R, e_R, f_P, e_P) \in D_\pi, f_R = -Re_R \}$$

(10)

(9) during the time-interval in which the system is in a fixed switch configuration

$$\frac{d}{dt}H = -T_R e_R e_R + e_P f_P \leq T_P f_P,$$

implying the power-dissipating property

$$e_R^T f_R = -e_R^T Re_R < 0, \text{ for all } e_R \in E_R, e_R \neq 0$$

The constitutive relations are given as

$$f_S = -f_S, \quad f_R = f_R, \quad f_P = f_P, \quad e_S = e_S + e_R, \quad e_P = e_P$$

whereas the constitutive relations are given as

$$f_x = -\dot{x}, \quad f_y = -\dot{y}, \quad f_z = -\dot{z}, \quad f_R = -\frac{1}{d} e_R$$

$$e_x = k(x - x_0), \quad e_y = m y, \quad e_z = -e_R$$

In the switch configuration $e_S = 0$ (no external force on the foot) the pogo-stick is in its flying mode, while for $f_S = 0$ the foot is in contact with a horizontal plate.

The conditions (8) for a particular switch configuration $\pi$ may entail algebraic constraints on the state variables $x$. These are characterized by the constraint sub-space defined for each switch configuration $\pi$ as follows:

$$C_\pi := \{ e_x \in E_x \mid \exists f_x, f_R, e_R, f_P, e_P, \text{ such that } (f_x, e_x, f_R, e_R, f_P, e_P) \in D_\pi, f_R = -Re_R \}$$

(10)

(9) during the time-interval in which the system is in a fixed switch configuration

$$\frac{d}{dt}H = -T_R e_R e_R + e_P f_P \leq T_P f_P,$$

thus showing passivity for each fixed switch configuration if the Hamiltonian $H$ is bounded from below. For more information regarding port-Hamiltonian systems, their representations, and their properties, we refer to [15], [8], [5].
in each switch configuration $\pi$. Indeed, from (8) it follows that
\[ \frac{\partial H}{\partial x}(x(t)) \in C_\pi \] (11)
for all time instants $t$ during which the system is in switch configuration $\pi$. Hence if $C_\pi \neq \mathcal{E}_x$ then in general (depending on the Hamiltonian $H$) this imposes algebraic constraints on the state vector $x(t)$. (In the above example of the pogostick the subspace $C_\pi$ is equal to $\mathcal{E}_x$ for any of the two switch configurations, and hence there are no algebraic constraints. This would change, however, if e.g. the mass of the foot is taken into account.)

Remark 2.5: Under non-degeneracy conditions on the Hamiltonian $H$, e.g. the Hessian of $H$ being invertible, it can be shown [8] that the algebraic constraints are always of index one, implying that every state satisfying the algebraic constraints is a \textit{consistent} state for the set of DAEs, from which a unique solution exists.

Next, we define for each $\pi$ the \textit{jump space}
\[ J_\pi := \{ f_x | (f_x, 0, 0, 0, 0) \in D_\pi \} \] (12)
The following crucial relation between the jump space $J_\pi$ and the constraint subspace $C_\pi$ holds true. Recall that $J_\pi \subset \mathcal{F}_x$ while $C_\pi \subset \mathcal{E}_x$, where $\mathcal{E}_x = (\mathcal{F}_x)^\ast$.

Theorem 2.6:
\[ J_\pi = C_\pi^\perp \] (13)
where $^\perp$ denotes the orthogonal complement with respect to the duality product between the dual spaces $\mathcal{F}_x$ and $\mathcal{E}_x$.

Proof Let $f_x \in J_\pi$. Furthermore, consider any $e_x \in C_\pi$, that is, there exist $f_x, f_R, e_R, f_P, e_P$ with $f_R = -Re_R$ such that $(f_x, e_x, f_R, e_R, f_P, e_P) \in D_\pi$. Since $(f_x, 0, 0, 0, 0, 0) \in D_\pi$ it follows that
\[ 0 = \langle f_x, e_x, f_R, e_R, f_P, e_P \rangle, (f_x, 0, 0, 0, 0, 0) \Rightarrow e_x^T \bar{f}_R, \]
implying that $J_\pi \subset C_\pi^\perp$.

For the converse direction, we take any $\bar{f}_R \in C_\pi^\perp$. It follows from $e_x^T \bar{f}_R = 0$ for all $e_x \in C_\pi$ that
\[ 0 = e_x^T \bar{f}_R = \langle f_x, e_x, f_R, e_R, f_P, e_P \rangle, (f_x, 0, 0, 0, 0, 0) \Rightarrow \]
for all $(f_x, e_x, f_R, e_R, f_P, e_P) \in D_\pi$ with $f_R = -Re_R$. This implies that
\[ (\bar{f}_x, e_x, 0, f_P, e_P, 0) \in (D_\pi \circ \bar{R})^\text{orth} \]
where $\bar{R}$ denotes the linear relation $\bar{R} := \{ (f_R, e_R) | f_R = -Re_R \}$, while $D_\pi \circ \bar{R}$ denotes the composition of the relations $D_\pi$ and $\bar{R}$ via their shared variables $f_R, e_R$. It has been shown in [11] that
\[ (D_\pi \circ \bar{R})^\text{orth} = \{ (f_x, e_x, f_R, e_R, f_P, e_P) | \exists \bar{f}_R, e_R \text{ with} \]
\[ \bar{f}_R = R\bar{e}_R \text{ such that} (f_x, e_x, \bar{f}_R, e_R, f_P, e_P) \in D_x \}
(Note the different sign before the R-matrix ). Hence
\[ (\bar{f}_x, 0, \bar{f}_R, e_R, 0, 0) \in D_\pi \]
for some $\bar{f}_R, e_R$ with $f_R = R\bar{e}_R$. However, any vector $d := (\bar{f}_x, 0, f_R, e_R, 0, 0) \in D_\pi$ satisfies
\[ 0 = \langle d, d \rangle = 0 \cdot \bar{f}_x + \bar{e}_R^T \bar{f}_R + 0 \cdot 0 = \bar{e}_R^T \bar{f}_R \]
Since $\bar{f}_R = R\bar{e}_R$ and $R$ is positive definite this implies $\bar{e}_R = \bar{f}_R = 0$. Hence, $(\bar{f}_x, 0, \bar{f}_R = 0, e_R = 0, 0, 0) \in D_\pi$ showing that $C_\pi^\perp \subset J_\pi$.

The \textit{state transfer principle} for a switch configuration $\pi$ is now formulated as follows.

\[ \text{Definition 2.7 (State transfer principle):} \text{ Consider the state } x^- \text{ of a switching port-Hamiltonian system at a switching time where the switch configuration of the system changes into } \pi. \text{ Suppose } x^- \text{ is not satisfying the algebraic constraints corresponding to } \pi, \text{ that is} \]
\[ \frac{\partial H}{\partial x}(x^-) \not\in C_\pi \] (14)
Then the new state $x^+$ just after the switching time satisfies
\[ x^+ - x^- \in J_\pi, \frac{\partial H}{\partial x}(x^+) \in C_\pi \] (15)
This means that at this switching time an instantaneous jump from $x^-$ to $x^+$ with $x_{\text{transfer}} := x^+ - x^- \in J_\pi$ will take place, in such a manner that $\frac{\partial H}{\partial x}(x^+) \in C_\pi$.

The jump space $J_\pi$ is the space of flows in the state space $\mathcal{X} = \mathcal{F}_x$ that is compatible with zero effort $e_x$ at the energy-storing elements and zero flows $f_R, f_P$ and efforts $e_R, e_P$ at the resistive elements and external ports. Said otherwise, the jump space consists of all flow vectors $f_x$ that may be \textit{added} to the present flow vector corresponding to a certain effort vector at the energy storage and certain flow and effort vectors at the resistive elements and external ports, while remaining intact in the Dirac structure $D_\pi$, \textit{without changing} these other effort and flow vectors. Since $D_\pi$ captures the full power-conserving interconnection structure of the system while in switch configuration $\pi$, reflecting the underlying conservation laws of the system, the jump space $J_\pi$ thus corresponds to a particular subset of conservation laws, and the state transfer principle proclaims that the discontinuous change in the state vector is an impulsive motion satisfying this particular set of conservation laws.

For physical systems one would expect that the value of the Hamiltonian $H(x^+)$ immediately after the switching time is less than or equal to the value $H(x^-)$ just before:

\[ H(x^+) \leq H(x^-) \] (16)

Proof A function $f : \mathbb{R}^n \to \mathbb{R}$ is convex if and only if [12]
\[ f(y) \geq f(x) + < \frac{\partial f}{\partial x}(x) | y - x > \text{ for all } x, y. \text{ Application to } H \text{ with } x = x^+ \text{ and } y = x^- \text{ yields} \]
\[ H(x^-) \geq H(x^+) + < \frac{\partial H}{\partial x}(x^+) | x^+ - x^- > \]
However, by (15) $< \frac{\partial H}{\partial x}(x^+) | x^- - x^+ = 0 \text{ (since } J_\pi = C_\pi^\perp \text{), and the result follows.}$

By combining (9) and Theorem 2.8 we obtain

\[ \text{Corollary 2.9: Consider a switching port-Hamiltonian system satisfying the state transfer principle, with its Hamiltonian } H \text{ being a convex function. Then for all } t_2 \geq t_1 \]
\[ H(x(t_2)) \leq H(x(t_1)) + \int_{t_1}^{t_2} \frac{\partial H}{\partial x}(f_P(t)) + \int_{t_1}^{t_2} \frac{\partial H}{\partial x}(f_F(t)) \, dt \]
and thus the system is passive [15] if \( H \) is bounded from below. Moreover, if \( H \) has a strict minimum at some \( x^* \) then, whenever \( e_P(t) f_P(t) \) is identically zero, the equilibrium \( x^* \) is stable (and under appropriate conditions on the resistive relation asymptotically stable).

If the Hamiltonian \( H \) is a quadratic function \( H(x) = \frac{1}{2} x^T K x \) (and thus the port-Hamiltonian system is linear), then the state transfer principle reduces to

\[
x_{\text{transfer}} = x^+ - x^- \in J_\pi, \quad K x^+ \in C_\pi
\]

(17)

If \( K \geq 0 \) then it follows from Theorem 2.8 and Corollary 2.9 that the switching port-Hamiltonian system is passive. Furthermore, for each \( x^- \) there exists a \( x^+ \) satisfying (17), and moreover if \( K > 0 \) this \( x^+ \) (and the jump \( x_{\text{transfer}} \)) is unique. Indeed, the property \( J_\pi = C_\pi^+ \) implies \( \lambda^T K x = 0 \) for all \( \lambda \in J_\pi \) and all \( x \in X \) with \( K x \in C_\pi \), or equivalently \( \lambda^T K x = 0 \) for all \( \lambda \in J_\pi \) and all \( x \in C_\pi^+ \) such that \( K x \in C_\pi \). Thus, \( J_\pi \) is the orthogonal complement of the subspace \( C_\pi \) where the inner product on \( X \) is defined by the positive definite matrix \( K \). Hence it follows that the vector \( x^+ \) satisfying (17) is unique.

The state transfer principle in the linear case also allows for a variational characterization (see also [7], [9]).

**Theorem 2.10:** Let \( K \geq 0 \). A state \( x^+ \) satisfying (17) is a solution of the minimization problem (for given \( x^- \))

\[
\min_{x, K x \in C_\pi} \frac{1}{2} (x - x^-)^T K (x - x^-),
\]

(18)

and conversely if \( K > 0 \) then the unique solution of (18) is the unique solution to (17).

**Proof** By the Lagrange multiplier theory a minimum \( x^+ \) of (18) is found by minimizing

\[
\frac{1}{2} (x - x^-)^T K (x - x^-) + \lambda^T K x
\]

over all \( x \in X \) and \( \lambda \in C_\pi^+ = J_\pi \). A minimizing \( x^+ \) is thus found as a solution \( x \) of

\[
K(x - x^-) + \lambda = 0, \quad \lambda \in J_\pi, \quad K x \in C_\pi
\]

corresponding to \( x^+ = x^- + \lambda, \quad \lambda \in J_\pi, \quad K x^+ \in C_\pi \). ■

Furthermore, an application of Dorn’s duality [10], [2] yields (see also [2], [9])

**Theorem 2.11:** Let \( K > 0 \). Then the state transfer \( \lambda = x^+ - x^- \) is the unique minimum of

\[
\min_{\lambda \in J_\pi} \frac{1}{2} (x^- + \lambda)^T K (x^- + \lambda)
\]

(19)

**Proof** By Lagrange multiplier theory the minimization problem (19) can be rewritten as the minimization

\[
\min_{\lambda, e \in C_\pi} \frac{1}{2} (x^- + \lambda)^T K (x^- + \lambda) - e^T e
\]

leading to the condition \( K(x^- + \lambda) - e = 0, e \in C_\pi \). ■

### III. Charge and Flux Transfer in Switched RLC Circuits

Consider an RLC-circuit with switches with an arbitrary topology. It can be described as a switched port-Hamiltonian system as follows (see also [6]). First consider the oriented graph associated with the circuit. Identify every capacitor, every inductor, every resistor and every switch with an edge. Furthermore, associate with every external port an edge (between the terminals of the port). Denote the incidence matrix [1] of this oriented graph by \( B \). The incidence matrix has as many columns as there are edges, and as many rows as there are vertices in the graph. Each column of \( B \) corresponds to an edge, and equals the vector with a 1 at the position of the terminating vertex and a \(-1\) at the position of the starting vertex, and zeros everywhere else. By reordering the edges we partition the incidence matrix as

\[
B = [B_C; B_L; B_R; B_S; B_P]
\]

(20)

where the submatrices \( B_C, B_L, B_R, B_S \) correspond, respectively, to the capacitor, inductor, resistor, and switch edges, and \( B_P \) corresponds to the external ports. Then Kirchhoff’s current laws are given as

\[
B_C I_C + B_L I_L + B_R I_R + B_S I_S + B_P I_P = 0
\]

(21)

with \( I_C, I_L, I_R, I_S, I_P \) denoting the currents through, respectively, the capacitors, inductors, resistors, switches, and the external ports.

Correspondingly, Kirchhoff’s voltage laws are given as

\[
\begin{align*}
V_C &= B_C^T \psi \\
V_L &= B_L^T \psi \\
V_R &= B_R^T \psi \\
V_S &= B_S^T \psi \\
V_P &= B_P^T \psi
\end{align*}
\]

(22)

with \( V_C, V_L, V_R, V_S, V_P \) denoting the voltages across the capacitors, inductors, resistors, switches, and ports, respectively, and \( \psi \) being the vector of potentials at the vertices.

Kirchhoff’s current and voltage laws define a Dirac structure \( D \) on the space of flow and effort variables given as

\[
\begin{align*}
f_x &= (I_C, V_L) \\
e_x &= (V_C, I_L) \\
f_R &= V_R \\
e_R &= I_R \\
f_S &= V_S \\
e_S &= I_S \\
f_P &= V_P \\
e_P &= I_P
\end{align*}
\]

(23)

The constitutive relations for the energy storage are given as

\[
\begin{align*}
\dot{Q} &= - (I_C, V_L) \\
(V_C, I_L) &= \left( \frac{\partial H}{\partial Q}, \frac{\partial H}{\partial \Phi} \right)
\end{align*}
\]

(24)
where \( Q \) is the vector of charges at the capacitors, and \( \Phi \) the vector of fluxes of the inductors. For a linear RLC-circuit

\[
H(Q, \Phi) = \frac{1}{2}Q^T C^{-1} Q + \frac{1}{2} \Phi^T L^{-1} \Phi
\]

(25)

where the diagonal elements of the diagonal matrices \( C \) and \( L \) are the capacitances, respectively, inductances, of the capacitors and inductors.

Similarly, the constitutive relations for the linear resistors are given as

\[
V_R = -RI_R
\]

(26)

with \( R \) denoting a diagonal matrix with diagonal elements being the resistances of the resistors.

For every subset \( \pi \subset \{1, \ldots, s\} \) (where \( s \) is the number of switches) the Dirac structure \( D_\pi \) is defined by the equations

\[
\begin{align*}
B_C I_C + B_L I_L + B_R I_R + B_S I_S + B_P I_P &= 0 \\
V_C &= B_C^T \psi \\
V_L &= B_L^T \psi \\
V_R &= B_R^T \psi \\
V_S &= B_S^T \psi \\
V_P &= B_P^T \psi
\end{align*}
\]

(27)

\( V_i = 0, \ i \in \pi, \ I_S^j = 0, \ j \notin \pi \)

(That is, all switches corresponding to the subset \( \pi \) are closed, while the remaining are open.) The constraint subspace \( C_\pi \) for each switch configuration \( \pi \) is given as

\[
C_\pi = \{ (V_C, I_L) \mid \exists I_C, V_L, R, I_R, V_S, I_S, V_P, I_P \text{ such that } (26) \text{ and } (27) \text{ is satisfied} \}
\]

(28)

Furthermore, the jump space \( J_\pi \) is given as the set of all \( (I_C, V_L) \) satisfying for some \( \psi \) the equations

\[
\begin{align*}
B_C I_C + B_S I_S &= 0 \\
0 &= B_C^T \psi \\
V_L &= B_L^T \psi \\
0 &= B_R^T \psi \\
V_S &= B_S^T \psi \\
0 &= B_P^T \psi
\end{align*}
\]

(29)

\( V_S^i = 0, \ i \in \pi, \ I_S^j = 0, \ j \notin \pi \)

Hence the jump space can be written as the product of the space

\[
\{ I_C \mid \exists I_S, I_S^j = 0, j \notin \pi, B_C I_C + B_S I_S = 0 \}
\]

with the space

\[
\{ V_L \mid \exists \psi \text{ such that } V_L = B_C^T \psi, 0 = B_C^T \psi, 0 = B_R^T \psi, 0 = B_P^T \psi, V_S = B_S^T \psi, V_S^j = 0, i \in \pi \}
\]

Thus the state transfer can be split into a charge transfer \( Q^+ - Q^- = Q_{\text{transfer}} \) and a flux transfer \( \Phi^+ - \Phi^- = \Phi_{\text{transfer}} \). The direction of the charge transfer \( Q_{\text{transfer}} \) corresponding to the switch configuration \( \pi \) is specified by

\[
B_C Q_{\text{transfer}} + B_S I_S = 0, \ I_S^j = 0, j \notin \pi
\]

(30)

This corresponds to Kirchhoff’s current laws for the circuit with switch configuration \( \pi \), where the inductors and resistors have been open-circuited, and the currents through the external ports are all zero.

Furthermore, the amount of charge transfer is uniquely determined by the condition

\[
C^{-1}(Q^+ + Q_{\text{transfer}}) = B_C^T \psi
\]

for some \( \psi \) satisfying \( V_S = B_T^T \psi, V_S^j = 0, i \in \pi \)

The direction of the flux transfer \( \Phi_{\text{transfer}} \) on the other hand is determined by the equations

\[
\begin{align*}
0 &= B_T^T \psi \\
\Phi_{\text{transfer}} &= B_L^T \psi \\
0 &= B_R^T \psi \\
V_S &= B_T^T \psi, \ V_S^j = 0, i \in \pi \\
0 &= B_P^T \psi
\end{align*}
\]

(31)

These are Kirchhoff’s voltage laws for the circuit corresponding to the switch configuration \( \pi \), where the capacitors and the resistors have been short-circuited, and the voltages across the external ports are all zero. Furthermore, the amount of flux transfer is uniquely determined by the condition

\[
B_C I_C + B_L L^{-1}(\Phi^- + \Phi_{\text{transfer}})
\]

\[+ B_R I_R + B_S I_S + B_P I_P = 0,
\]

for some \( I_C, I_R, I_P, I_S \) with \( I_S^j = 0, j \notin \pi \)

Since in the case of a linear circuit the Hamiltonian \( H(Q, \Phi) = \frac{1}{2}Q^T C^{-1} Q + \frac{1}{2} \Phi^T L^{-1} \Phi \) splits as the sum of a quadratic function of the charge \( Q \) and the flux \( \Phi \), the variational characterization of the state transfer principle also splits into the variational characterization of the charge transfer principle, given as the minimization of

\[
\min_{Q, C^- Q \in C^V_\pi} \frac{1}{2} (Q - Q^-)^T C^{-1} (Q - Q^-)
\]

(32)

(where \( C^V_\pi \) denotes the projection of the subspace \( C_\pi \) on the space of voltages \( V_C \)) and the variational characterization of the flux transfer principle, given as the minimization of

\[
\min_{\Phi, L^{-1} \Phi \in C^F_\pi} \frac{1}{2} (\Phi - \Phi^-)^T L^{-1} (\Phi - \Phi^-)
\]

(33)

(where \( C^F_\pi \) denotes the projection of the subspace \( C_\pi \) on the space of currents \( I_L \)).

IV. STATE TRANSFER IN SWITCHED MECHANICAL SYSTEMS

Consider a mechanical system subject to linear damping and kinematic constraints, which is written in Hamiltonian form as [15]

\[
\dot{q} = \frac{\partial H}{\partial p}(q, p)
\]

\[
\dot{p} = -\frac{\partial H}{\partial q}(q, p) - \bar{R}(q, p) \frac{\partial H}{\partial q}(q, p) + A(q) \lambda + B(q) F
\]

\[0 = A^T(q) \frac{\partial H}{\partial p}(q, p)
\]

\[v = B^T(q) \frac{\partial H}{\partial p}(q, p)
\]

(34)
where \( q = (q_1, \ldots, q_n) \) denotes the vector of generalized position coordinates, \( p = (p_1, \ldots, p_n) \) is the vector of generalized momenta, \( F \in \mathbb{R}^m \) the vector of external generalized forces, and \( v \in \mathbb{R}^m \) the vector of conjugated generalized velocities. \( H(q,p) \) denotes the total energy of the system (which usually can be split into a kinetic and a potential energy contribution). Furthermore, \( 0 = A^T(q)\frac{\partial H}{\partial p}(q,p) = A^T(q)\dot{q} \) denotes the kinematic constraints (such as rolling without slipping) with corresponding constraint forces \( \lambda \in \mathbb{R}^s \), where \( s \) is the number of kinematic constraints (equal to the number of rows of the matrix \( A(q) \)).

The damping is characterized by the \( n \times n \) matrix \( \tilde{R}(q,p) \) which is assumed to be symmetric and positive definite, that is, \( \tilde{R}(q) \geq 0 \). This implies the usual energy-balance

\[
\frac{dH}{dt}(q,p) = \frac{\partial H}{\partial p}(q,p)\dot{p} + v^TF \leq v^TF
\]

We throughout assume that the matrix \( \tilde{R}(q,p) \) admits a factorization

\[
\tilde{R}(q,p) = P^T(q,p)RP(q,p), \quad R = R^T > 0
\]

for some \( r \times n \) matrix \( P(q,p) \) and constant \( r \times r \) matrix \( R \).

A switching mechanical system arises if the kinematic constraints can be turned on and off. Denoting \( f_S := \lambda \) and replacing the kinematic constraints in (34) by

\[
e_S := A^T(q)\frac{\partial H}{\partial p}(q,p)
\]

this defines a switching port-Hamiltonian system as before, where any subset \( \pi \subset \{1, \ldots, r\} \) defines as before the switch configuration \( e^S_i = 1, i \in \pi, f^S_j = 0, j \notin \pi \). Thus in switch configuration \( \pi \) each \( i \)-th kinematic constraint, with \( i \in \pi \), is active, while the other kinematic constraints (corresponding to indices not in \( \pi \)) are inactive.

It follows that the constraint subspace \( C_\pi \) in this case is given as

\[
C_\pi = \{e_x \mid \exists f_x, f_R, e_R, F, f_S, \text{ with}
\]

\[
f^S_\pi = 0, j \notin \Pi, \quad f_R = -Re_R, e_R = P^T(q,p)\frac{\partial H}{\partial p}(q,p)
\]

\[
-f_x = \begin{bmatrix} 0 & I_n \\ 0 & 0 \end{bmatrix} e_x + P(q,p)f_R + B(q)F + A(q)\dot{e}_S
\]

\[
e_S = A^T(q)\frac{\partial H}{\partial p}(q,p), \quad e^S_i = 0, i \in \Pi
\]

Furthermore, the jump space \( J_\pi \) is given as

\[
J_\pi = \{f_x \mid f_x \in \text{Im} \left[ \begin{bmatrix} 0 \\ A_\pi(q) \end{bmatrix} \right] \}
\]

where the matrix \( A_\pi(q) \) is obtained from the matrix \( A(q) \) by leaving out every \( j \)-th column with \( j \notin \pi \).

Thus the state transfer principle in this case amounts to a jump in the momentum variables \( p \) given as

\[
\dot{p}_\text{transfer} = p^+ - p^- \in A_S(q), \quad A^T_S(q)\frac{\partial H}{\partial p}(q,p^-) = 0
\]

If \( H \) can be written as the sum of a kinetic and a potential energy \( H(q,p) = \frac{1}{2}p^TM^{-1}(q)p + V(q) \), with \( M(q) > 0 \) denoting the generalized mass matrix, then a variational characterization of the state transfer principle is given by defining \( p^+ \) to be the unique minimum of

\[
\min_{p, A^T_S(q)M^{-1}(q)p=0} \frac{1}{2}(p-p^-)^TM^{-1}(q)(p-p^-)
\]

Furthermore, since in this case the kinetic energy is a convex function of the momenta, it follows from Theorem 2.8 and Corollary 2.9 that the switching mechanical system is passive if the potential energy is bounded from below.

V. CONCLUSIONS

Inspired by the charge/flux conservation principle of circuit theory, we presented a state transfer principle for general switching port-Hamiltonian systems. This principle extends the charge/flux conservation principle to RLC circuits of arbitrary topology with nonlinear capacitors and inductors. Also, we applied the principle to switching mechanical systems. A future research line concerns the extension of the state transfer principle to port-Hamiltonian systems that contain state-dependent switching elements, such as diodes in circuits and unilateral constraints for mechanical systems.

REFERENCES


