sim.matlab Nonlinear systems in Matlab

Many of the Matlab tools we've used will not work for nonlinear systems; for instance, system-definition with $\underline{\mathtt{tf}}$, $\underline{\mathtt{ss}}$, and $\underline{\mathtt{zpk}}$ and simulation with lsim, step, initial—none will work with nonlinear systems.

Defining a nonlinear system

We can define a nonlinear system in Matlab by defining its state-space model in a function file. Consider the nonlinear state-space model^1

1. This is a van der Pol equation.

$$z = f(x)$$

$$= \begin{bmatrix} x_2 \\ (1 - x_1^2)x_2 - x_1 \end{bmatrix}.$$
 (1)

A function file describing it is as follows.

```
type van_der_pol.m
function dxdt = van_der_pol(t,x)
 dxdt = [ ...
x(2); ...
 (1-x(1)^2)*x(2) - x(1) ...
];
```

Note that x is representing the (two) state vector x, which, along with time t (t), are passed as arguments to van_der_pol. The variable dxdt serves as the output (return) of the function. Effectively, $van_der_pol is simply f(x)$, the right-hand side of the state equation.

Simulating a nonlinear system

The nonlinear state equation is a system of ODEs. Matlab has several numerical ODE solvers that perform well for nonlinear systems. When choosing a solver, the foremost considerations are ODE <u>stiffness</u> and required accuracy. Stiffness occurs when solutions accuracy. <u>Stiffness occurs when solutions</u> <u>evolve</u> on drastically different time-scales. For a more-thorough guide for selecting an ODE

solver, see

mathworks.com/help/matlab/math/choose-an-ode-solver.html.

For most ODEs, the ode45 Runge-Kutta solver is the best choice, so try it first. Its syntax is paradigmatic of all Matlab solvers.

[t,y] = ode45(...
 odefun, ... % ODE function handle, e.g. van_der_po
 time, ... % time array or span
 x0 ... % initial state

Details here include

- 1. the ODE function given must have exactly
- two arguments: t and x; 2. the time array or span doesn't impact
- solver steps; and
- 3. the initial conditions must be specified in a vector size matching the state vector x.

Let's apply this to our example from above. We begin by specifying the simulation parameters.

```
x0 = [3;0];
t_a = linspace(0,25,300);
```

And now we simulate.

[-,x] = ode45(@van_der_pol,t_a,x0);

Note that since we specified a full time array t_a, and not simply a range, the time (first) output is superfluous. We can avoid assigning it a variable by inserting ~ appropriately.

Plotting the response

In time, the response is shown in Fig. matlab.1. Note the weirdness—this is certainly no decaying exponential!

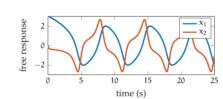


Figure matlab.1: free response plotted through time.

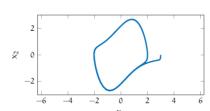


Figure matlab.2: free response plotted in phase space.



It seems the response is settling into a non-sinusoidal periodic function. This is especially obvious if we consider the phase portrait of Fig. matlab.2.

```
x(:,1),x(:,2), ...
'linewidth',2 ...
xlabel('x_1')
ylabel('x_2')
```