# VNVe 2019/2020 - Final project 

Author's name

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Solve all examples and send your final solution (pdf file) and all source codes (LaTex, MATLAB, C, C++, etc.) to e-mail address satek@fit.vutbr.cz until May 17, 2020. Everything will be packed in one zip file 'surname.zip'.

## 1 Problem - Derivation reduction

Solve linear differential equation of the $4^{\text {th }}$ order

$$
\begin{equation*}
y^{\prime \prime \prime \prime}+a_{3} y^{\prime \prime \prime}+a_{2} y^{\prime \prime}+a_{1} y^{\prime}+a_{0} y=b_{4} z^{\prime \prime \prime \prime}+b_{3} z^{\prime \prime \prime}+b_{2} z^{\prime \prime}+b_{1} z^{\prime}+b_{0} z \tag{1}
\end{equation*}
$$

with zero initial conditions, constant forcing function $z=1$ and constants

$$
\begin{gathered}
a_{3}=12, a_{2}=24, a_{1}=2, a_{0}=3, \\
b_{4}=1, b_{3}=13, b_{2}=8, b_{1}=13, b_{0}=1
\end{gathered}
$$

Use Method of Derivative Order Reduction with Auxiliary Variable (MDORwAV) and the Method of Successive Integration (MSI).

### 1.1 Tasks:

1. Write the system of first order differential equations for the both methods (MDORwAV and MSI), use symbolic operator $p$ and $1 / p$ for operation of derivation and integration, respectively.
2. Draw (e.g. in Dia software) the scheme with inverting blocks (inverting - integrators and summators).
3. Show the stability of the system (use Routh-Hurwitz stability criterion).
4. Implement both schemes (MDORwAV and MSI) in MATLAB-Simulink. Plot the graphs of the solutions $y_{M D O R w A V}$ and $y_{M S I}$. Plot the absolute error $\left|y_{M D O R w A V}-y_{M S I}\right|$ in the separate figure.

## 2 Problem - Discharging of Capacitance

Let's find a solution of the voltage on capacitance $u_{C}(t)$ and the current $i(t)$ in RC circuit Fig. 1. Parameters of the RC circuit are $R=10 \Omega, C=10^{-2} \mathrm{~F}$, $u_{C}(0)=10 \mathrm{~V}$.


Figure 1: RC Circuit

### 2.1 Tasks:

1. Set ordinary differential equation (initial value problem) for voltage on capacitance $u_{C}(t)$ in the RC circuit Fig. 1 .
2. Find analytic solution of $u_{C}(t)$.
3. Find numerical solution of $u_{C}(t)$ : use the Euler method, the RungeKutta of 2 nd and 4 th order. Implement it using your own code (e.g. MATLAB, C, C++, Java, etc. it is on your choice, what you prefer). Compare your numerical solutions with the Taylor series based numerical solution (in TKSL software).
4. Compare analytic solution with numerical solutions - plot figures with absolute error between numerical solutions and analytical solution.
5. Prepare a block scheme of this problem and solve it numerically in MATLAB-Simulink. Compare the numerical solution from Simulink with the previous numerical solutions.
6. Change the parameter of capacitance in the RC circuit Fig. 1 to the new value $C=10^{-6} \mathrm{~F}$ and compare the total number of integration
steps used in different numerical methods (Euler method, Runge-Kutta methods and Taylor series based method - TKSL). Which numerical method allow you to make a larger integration step size? NOTE: Use smaller time of simulation.

## 3 Problem - Charging of Capacitance

Let's find a solution of the voltage on capacitance $u_{C}(t)$ and the current $i(t)$ in RC circuit in Fig. 2. Parameters of the RC circuit are $R=10 \Omega$, $C=10^{-2} \mathrm{~F}, U=10 \mathrm{~V}, u_{C}(0)=1 \mathrm{~V}$.


Figure 2: RC Circuit with Supply Voltage $U$

### 3.1 Tasks:

1. Set ordinary differential equation (initial value problem) for voltage on capacitance $u_{C}(t)$ in the RC circuit Fig. 1 .
2. Find analytic solution of $u_{C}(t)$.
3. Find numerical solution of $u_{C}(t)$ : use the Euler method, the RungeKutta of 2 nd and 4 th order. Implement it using your own code (e.g. MATLAB, C, C++, Java, etc. it is on your choice, what you prefer). Compare your numerical solutions with the Taylor series based numerical solution (in TKSL software).
4. Compare analytic solution with numerical solutions - plot figures with absolute error between numerical solutions and analytical solution.
5. Prepare a block scheme of this problem and solve it numerically in MATLAB-Simulink. Compare the numerical solution from Simulink with the previous numerical solutions.
6. Change the parameter of capacitance in the RC circuit Fig. 22 to the new value $C=10^{-6} \mathrm{~F}$ and compare the total number of integration steps used in different numerical methods (Euler method, Runge-Kutta methods and Taylor series based method - TKSL). Which numerical method allow you to make a larger integration step size? NOTE: Use smaller time of simulation.

## 4 Problem - RLC circuit

Let's find a solution of the voltage on capacitance $u_{C}(t)$ and the current $i(t)$ in RLC circuit Fig. 3. Parameters of the RLC circuit are $R=200 \Omega, L=10^{-2} \mathrm{H}$, $C=10^{-6} \mathrm{~F}, u_{C}(0)=0 \mathrm{~V}, i(0)=0 \mathrm{~A}$ and input voltage $u(t)=U \sin (\omega t) \mathrm{V}$, where $U=1 \mathrm{~V}$ and $\omega=1000 \mathrm{rad} / \mathrm{s}$.


Figure 3: RLC Circuit with AC Supply Voltage $U$

### 4.1 Tasks:

1. Set ordinary differential equation (initial value problem) for voltage on capacitance $u_{C}(t)$ in the RLC circuit Fig. 3.
2. Find analytic solution of $u_{C}(t)$ and $i(t)$.
3. Find numerical solution of $u_{C}(t)$ : use the Euler method, the RungeKutta of 2 nd and 4 th order. Implement it using your own code (e.g. MATLAB, C, C++, Java, etc. it is on your choice, what you prefer). Compare your numerical solutions with the Taylor series based numerical solution (in TKSL software).
4. Compare analytic solution with numerical solutions - plot figures with absolute error between numerical solutions and analytical solution.
5. Prepare a block scheme of this problem and solve it numerically in MATLAB-Simulink. Compare the numerical solution from Simulink with the previous numerical solutions. NOTE: Use auxiliary differential equations to generate the input voltage - the function $u(t)=\sin (1000 t)$.
