

CONTENTS

Preface xvii

SECTION I PROCESS MODELING 1

- 1 Introduction 3**
 - 1.1 Motivation 3**
 - 1.2 Models 4**
 - 1.2.1 How Models Are Used 5
 - 1.3 Systems 10**
 - 1.3.1 Simulation 10
 - 1.3.2 Linear Systems Analysis 11
 - 1.3.3 A Broader View of Analysis 11
 - 1.4 Background of the Reader 12**
 - 1.5 How To Use This Textbook 12**
 - 1.5.1 Sections 12
 - 1.5.2 Numerical Solutions 13
 - 1.5.3 Motivating Examples and Modules 13
 - 1.6 Courses Where This Textbook Can Be Used 13**
 - Summary 14**
 - Further Reading 14**
 - Student Exercises 15**

2 Process Modeling 16

- 2.1 Background 17**
- 2.2 Balance Equations 17**
 - 2.2.1 Integral Balances 18
 - 2.2.2 Instantaneous Balances 20
- 2.3 Material Balances 20**
 - 2.3.1 Simplifying Assumptions 25
- 2.4 Constitutive Relationships 27**
 - 2.4.1 Gas Law 27
 - 2.4.2 Chemical Reactions 27
 - 2.4.3 Equilibrium Relationships 28
 - 2.4.4 Flow-through Valves 29
- 2.5 Material and Energy Balances 30**
 - 2.5.1 Review of Thermodynamics 31
- 2.6 Distributed Parameter Systems 34**
- 2.7 Dimensionless Models 35**
- 2.8 Explicit Solutions to Dynamic Models 36**
- 2.9 General Form of Dynamic Models 37**
 - 2.9.1 State Variables 37
 - 2.9.2 Input Variables
 - 2.9.3 Parameters 38
 - 2.9.4 Vector Notation 38
- Summary 40**
- Further Reading 40**
- Student Exercises 41**

SECTION II NUMERICAL TECHNIQUES 49**3 Algebraic Equations 51**

- 3.1 Notations 51**
- 3.2 General Form for a Linear System of Equations 51**
- 3.3 Nonlinear Functions of a Single Variable 54**
 - 3.3.1 Convergence Tolerance 55
 - 3.3.2 Direct Substitution 55
 - 3.3.3 Interval Halving (Bisection) 58
 - 3.3.4 False Position (Reguli Falsi) 60
 - 3.3.5 Newton's Method (or Newton-Raphson) 60
- 3.4 MATLAB Routines for Solving Functions of a Single Variable 63**
 - 3.4.1 fzero 63
 - 3.4.2 roots 64
- 3.5 Multivariable Systems 64**
 - 3.5.1 Newton's Method for Multivariable Problems 66
 - 3.5.2 Quasi-Newton Methods 69

- 3.6 **MATLAB Routines for Systems of Nonlinear Algebraic Equations** 70
 - Summary 71
 - Further Reading 72
 - Student Exercises 73
 - Appendix 78
- 4 **Numerical Integration** 80
 - 4.1 **Background** 80
 - 4.2 **Euler Integration** 81
 - 4.2.1 Explicit Euler 81
 - 4.2.2 Implicit Euler 82
 - 4.2.3 Numerical Stability of Explicit and Implicit Methods 83
 - 4.3 **Runge-Kutta Integration** 88
 - 4.3.1 Second Order Runge-Kutta 89
 - 4.3.2 Fourth-Order Runge-Kutta 93
 - 4.4 **MATLAB Integration Routines** 94
 - 4.4.1 ode23 and ode45 95
 - Summary 97
 - Further Reading 97
 - Student Exercises 98

SECTION III LINEAR SYSTEMS ANALYSIS 103

- 5 **Linearization of Nonlinear Models: The State-Space Formulation** 105
 - 5.1 **State Space Models** 106
 - 5.1.1 General Form of State Space Models 108
 - 5.2 **Linearization of Nonlinear Models** 109
 - 5.2.1 Single Variable Example 109
 - 5.2.2 One State Variable and One Input Variable 110
 - 5.2.3 Linearization of Multistate Models 112
 - 5.2.4 Generalization 114
 - 5.3 **Interpretation of Linearization** 117
 - 5.4 **Solution of the Zero-Input Form** 119
 - 5.4.1 Effect of Initial Condition Direction
(Use of Similarity Transform) 120
 - 5.5 **Solution of the General State-Space Form** 127
 - 5.6 **MATLAB Routines step and initial** 127
 - 5.6.1 The MATLAB step Function 129
 - 5.6.2 The MATLAB initial Function 129
 - Summary 130
 - Further Reading 131
 - Student Exercises 131

- 6 Solving Linear nth Order ODE Models 142**
 - 6.1 Background 143**
 - 6.2 Solving Homogeneous, Linear ODEs with Constant Coefficients 145**
 - 6.2.1 Distinct Eigenvalues 146
 - 6.2.2 Repeated Eigenvalues 148
 - 6.2.3 General Result for Complex Roots 152
 - 6.3 Solving Nonhomogeneous, Linear ODEs with Constant Coefficients 152**
 - 6.4 Equations with Time-Varying Parameters 154**
 - 6.5 Routh Stability Criterion—Determining Stability Without Calculating Eigenvalues 157**
 - 6.5.1 Routh Array 157
 - Summary 160**
 - Further Reading 161**
 - Student Exercises 161**

- 7 An Introduction to Laplace Transforms 168**
 - 7.1 Motivation 168**
 - 7.2 Definition of the Laplace Transform 169**
 - 7.3 Examples of Laplace Transforms 170**
 - 7.3.1 Exponential Function 170
 - 7.3.3 Time-Delay (Dead Time) 172
 - 7.3.4 Derivations 173
 - 7.3.5 Integrals 173
 - 7.3.6 Ramp Function 174
 - 7.3.7 Pulse 174
 - 7.3.8 Unit Impulse 176
 - 7.3.9 Review 177
 - 7.4 Final and Initial Value Theorems 177**
 - 7.5 Application Examples 178**
 - 7.5.1 Partial Fraction Expansion 179
 - 7.6 Table of Laplace Transforms 185**
 - Summary 187**
 - Further Reading 187**
 - Student Exercises 187**

- 8 Transfer Function Analysis of First-Order Systems 190**
 - 8.1 Perspective 191**
 - 8.2 Responses of First-Order Systems 191**
 - 8.2.1 Step Inputs 193
 - 8.2.2 Impulse Inputs 198
 - 8.3 Examples of Self-Regulating Processes 200**
 - 8.4 Integrating Processes 206**

- 8.5 Lead-Lag Models 208**
 - 8.5.1 Simulating Lead-Lag Transfer Functions 209
 - Summary 211**
 - Student Exercises 211**

- 9 Transfer Function Analysis of Higher-Order Systems 215**
 - 9.1 Responses of Second-Order Systems 216**
 - 9.1.1 Step Responses 217
 - 9.1.2 Underdamped Step Response Characteristics 221
 - 9.1.3 Impulse Responses 222
 - 9.1.4 Response to Sine Inputs 224
 - 9.2 Second-Order Systems with Numerator Dynamics 226**
 - 9.3 The Effect of Pole-Zero Locations on System Step Responses 228**
 - 9.4 Padé Approximation for Deadtime 230**
 - 9.5 Converting the Transfer Function Model to State-Space Form 232**
 - 9.6 MATLAB Routines for Step and Impulse Response 234**
 - 9.6.1 step 234
 - 9.6.2 impulse 236
 - Summary 236**
 - Student Exercises 237**

- 10 Matrix Transfer Functions 247**
 - 10.1 A Second-Order Example 248**
 - 10.2 The General Method 251**
 - 10.3 MATLAB Routine ss2tf 252**
 - 10.3.1 Discussion of the Results from Example 10.2 255
 - Summary 257**
 - Student Exercises 257**

- 11 Block Diagrams 261**
 - 11.1 Introduction to Block Diagrams 262**
 - 11.2 Block Diagrams of Systems in Series 262**
 - 11.3 Pole-Zero Cancellation 263**
 - 11.4 Systems in Series 267**
 - 11.4.1 Simulating Systems in Series 267
 - 11.5 Blocks in Parallel 269**
 - 11.5.1 Conditions for Inverse Response 271
 - 11.6 Feedback and Recycle Systems 273**
 - 11.7 Routh Stability Criterion Applied to Transfer Functions 276**
 - 11.7.1 Routh Array 277
 - 11.8 SIMULINK 278**

Summary	279
Student Exercises	280

12 Linear Systems Summary 282

12.1 Background	283
12.2 Linear Boundary Value Problems	283
12.3 Review of Methods for Linear Initial Value Problems	287
12.3.1 Linearization	187
12.3.2 Direction Solution Techniques	288
12.3.3 Rewrite the State-Space Model as a Single nth Order Ordinary Differential Equation	289
12.3.4 Use Laplace Transforms Directly on the State-Space Model	290
12.4 Introduction to Discrete-Time Models	290
12.4.1 Discrete Transfer Function Models	291
12.5 Parameter Estimation of Discrete Linear Systems	295
Summary	297
References	297
Student Exercises	298

SECTION IV NONLINEAR SYSTEMS ANALYSIS 301

13 Phase-Plane Analysis 303

13.1 Background	304
13.2 Linear System Examples	304
13.3 Generalization of Phase-Plane Behavior	311
13.3.1 Slope Marks for Vector Fields	313
13.3.2 Additional Discussion	315
13.4 Nonlinear Systems	316
13.4.1 Limit Cycle Behavior	323
Summary	324
Further Reading	324
Student Exercises	324

14 Introduction Nonlinear Dynamics: A Case Study of the Quadratic Map 331

14.1 Background	332
14.2 A Simple Population Growth Model	332
14.3 A More Realistic Population Model	334
14.3.1 Transient Response Results for the Quadratic (Logistic) Map	335
14.4 Cobweb Diagrams	339
14.5 Bifurcation and Orbit Diagrams	342
14.5.1 Observations from the Orbit Diagram (Figure 14.14)	342

- 14.6 Stability of Fixed-Point Solutions 344**
 - 14.6.1 Application of the Stability Theorem to the Quadratic Map 344
 - 14.6.2 Generalization of the Stability Results for the Quadratic Map 346
 - 14.6.3 The Stability Theorem and Qualitative Behavior 346
- 14.7 Cascade of Period-Doublings 348**
 - 14.7.1 Period-2 348
 - 14.7.2 Period-4 351
 - 14.7.3 Period-n
 - 14.7.4 Feigenbaum's Number 353
- 14.8 Further Comments on Chaotic Behavior 354**
 - Summary 354
 - References and Further Reading 355
 - Student Exercises 356
 - Appendix: Matlab M-Files Used in This Module 358
- 15 Bifurcation Behavior of Single ODE Systems 360**
 - 15.1 Motivation 360
 - 15.2 Illustration of Bifurcation Behavior 361
 - 15.3 Types of Bifurcations 362
 - 15.3.1 Dynamic Responses 365
 - Summary 376
 - References and Further Reading 376
 - Student Exercises 377
 - Appendix 379
- 16 Bifurcation Behavior of Two-State Systems 381**
 - 16.1 Background 381
 - 16.2 Single-Dimensional Bifurcations in the Phase-Plane 382
 - 16.3 Limit Cycle Behavior 384
 - 16.4 The Hopf Bifurcation 388
 - 16.4.1 Higher Order Systems ($n > 2$) 391
 - Summary 392
 - Further Reading 392
 - Student Exercises 392
- 17 Introduction to Chaos: The Lorenz Equations 395**
 - 17.1 Introduction 396
 - 17.2 Background 396
 - 17.3 The Lorenz Equations 397
 - 17.3.1 Steady-State (Equilibrium) Solutions 398

17.4	Stability Analysis of the Lorenz Equations	399
17.4.1	Stability of the Trivial Solution	399
17.4.2	Stability of the Nontrivial Solutions	400
17.4.3	Summary of Stability Results	301
17.5	Numerical Study of the Lorenz Equations	402
17.5.1	Conditions for a Stable Trivial (No Flow) Solution	402
17.5.2	Stable Nontrivial Solutions	403
17.5.3	Chaotic Conditions	405
17.6	Chaos in Chemical Systems	407
17.7	Other Issues in Chaos	409
	Summary	410
	References and Further Reading	410
	Student Exercises	411
	Appendix	412

SECTION IV REVIEW AND LEARNING MODULES 413

Module 1 Introduction to MATLAB 415

M1.1	Background	416
M1.2	Using This Tutorial	416
M1.3	Entering Matrices	417
M1.4	The MATLAB Workspace	419
M1.5	Complex Variables	421
M1.6	Some MATLAB Operations	421
M1.7	Plotting	422
M1.8	More Matrix Stuff	426
M1.9	FOR Loops and IF-THEN Statements	427
M1.10	m-files	428
M1.11	Diary	430
M1.12	Toolboxes	430
M1.13	Limitations to Student MATLAB	431
M1.14	Contacting Mathworks	431
	Student Exercises	432

Module 2 Review of Matrix Algebra 435

M2.1	Motivation and Notation	436
M2.2	Common Matrix Operations	436
M2.3	Square Matrices	440
M2.4	Other Matrix Operations	448
	Summary	450
	Student Exercises	450

Module 3	Linear Regression	452
M3.1	Motivation	452
M3.2	Least Squares Solution for a Line	454
M3.3	Solution for the Equation of a Line Using Matrix-Vector Notation	455
M3.4	Generalization of the Linear Regression Technique	456
M3.5	MATLAB Routines <code>polyfit</code> and <code>polyval</code>	458
Module 4	Introduction to SIMULINK	464
M4.1	Introduction	464
M4.2	Transfer Function-Based Simulation	466
M4.3	Printing SIMULINK Windows	469
Module 5	Stirred Tank Heaters	471
M5.1	Introduction	471
M5.2	Developing the Dynamic Model	472
M5.3	Steady-State Conditions	475
M5.4	State-Space Model	475
M5.5	Laplace Domain Model	477
M5.6	Step Responses: Linear versus Nonlinear Models	478
M5.7	Unforced System Responses: Perturbations in Initial Conditions	483
Module 6	Absorption	490
M6.1	Background	490
M6.2	The Dynamic Model	491
M6.3	Steady-State Analysis	495
M6.4	Step Responses	496
M6.5	Unforced Behavior	501
Module 7	Isothermal Continuous Stirred Tank Chemical Reactors	506
M7.1	Introduction	506
M7.2	First-Order Irreversible Reaction	507
M7.3	Van de Vusse Reaction	516
Module 8	Biochemical Reactors	529
M8.1	Background	529
M8.2	Modeling Equations	530
M8.3	Steady-State Solution	534
M8.4	Dynamic Behavior	535

- M8.5 Linearization 536
- M8.6 Phase-Plane Analysis 539
- M8.7 Understanding Multiple Steady-States 540
- M8.8 Bifurcation Behavior 549

Module 9 Diabatic Continuous Stirred Tank Reactors 559

- M9.1 Background 560
- M9.2 The Modeling Equations 561
- M9.3 Steady-State Solution 563
- M9.4 Dynamic Behavior 565
- M9.5 Linearization of Dynamic Equations 567
- M9.6 Phase-Plane Analysis 571
- M9.7 Understanding Multiple Steady-State Behavior 572
- M9.8 Further Complexities 580
- M9.9 Dimensionless Model 584

Module 10 Ideal Binary Distillation 597

- M10.1 Background 597
- M10.2 Conceptual Description of Distillation 599
- M10.3 Dynamic Material Balances 601
- M10.4 Solving the Steady-State Equations 603
- M10.5 Solving the Nonlinear Dynamic Equations 605
- M10.6 State-Space Linear Distillation Models 606
- M10.7 Multiplicity Behavior 608

Index 617