

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	Distributes 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

17.1 Introduction
 17.2 Back
 17.3 The End
 17.4

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