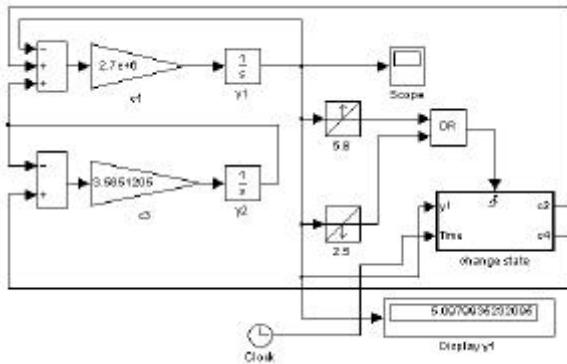


A fully Numerical Solution of ARGESIM Comparison "C5 - Two State Model" with SIMULINK

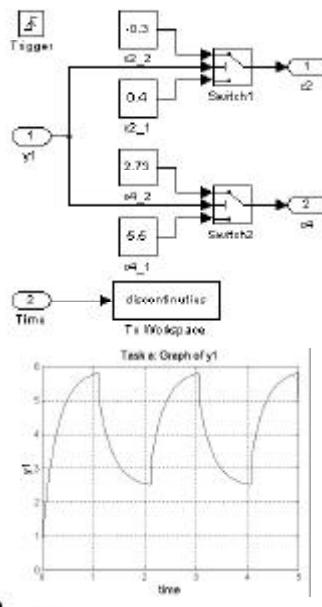
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Simulator: SIMULINK is MATLAB's software package for graphical modeling, simulating and analyzing dynamic models. It provides a graphical user interface for building block diagrams.

Model: The model uses SIMULINK's predefined standard blocks. For modeling the differential equations two Integrators, Gains and Sums are used. The detection of the change of states is implemented by two Hit Crossing blocks. If the value of y_1 rises above 5.8 or falls below 2.5 one of the blocks outputs 1, otherwise 0.



In the case of output 1, a triggered subsystem is executed. The subsystem changes the values of c_2 and c_4 by using Switches which pass through different values depending on y_1 .



Task a, b: The following table shows the results for the located discontinuities and the final value of y_1 for different solvers (relative tolerance of 10^{-10}).

As the system is stiff, the `ode45` solver, which is based on an

explicit Runge-Kutta formula, is inefficient and the last discontinuity is not found. The solvers, which are suitable for stiff systems (`ode15s`, `ode23s`, `ode23t`, `ode23tb`) are accurate enough to locate the last discontinuity. The table shows the results for `ode15s`, a variable order multistep solver based on numerical differentiation formulas and `ode23s`, a modified Rosenbrock method but the other two stiff solvers also provide similar results.

solver	ode45 Dormand-Prince	ode15s stiff/NDF	ode23s stiff/Mod. Rosenb.
t_0	0.00000021204414	0.00000021204049	0.00000021204189
t_1	1.10830375286938	1.10823990341505	1.10826751481646
t_2	2.12968573520500	2.12953629209048	2.12959805425123
t_3	3.05415418062369	3.05394045301652	3.05402788435275
t_4	4.07553425048787	4.07523684992900	4.07535852984632
t_5		4.99964071144095	4.99978874716609
$y_1(5)$	5.79999923704293	5.09658601719750	5.09799352320946

Task c: When using the relative error tolerance 10^{-14} SIMULINK displays a warning that the value is too small and automatically sets it to the value $2.842170943040401 \cdot 10^{-14}$.

ode23s (stiff/Mod. Rosenbrock)		
rel. tol.	1.E-06	1.E-10
t_0	0.00000021203842	0.00000021204189
t_1	1.10819703097179	1.10826751481646
t_2	2.12943121479381	2.12959805425123
t_3	3.05378375726469	3.05402788435275
t_4	4.07501989547822	4.07535852984632
t_5	4.99937437981031	4.99978874716609
$y_1(5)$	5.09405508729644	5.09799352320946

Task d: The changing of the state 2 parameter values and the switching condition results in high frequent oscillation behaviour of y_1 . All used solvers compute 63 discontinuities. The first and last discontinuities and the final value of y_1 are shown in the table:

solver	ode45	ode15s	ode23s
t_0	0.00000000962055	0.00000000962066	0.00000000962046
t_1	1.10830389685258	1.10823958567604	1.10826680849999
t_2	1.12172730465457	1.12166325375780	1.12169046605979
...
t_{61}	4.92306167126274	4.92251064904719	4.92274184583829
t_{62}	4.93648552292577	4.93593431333147	4.93616550342221
$y_1(5)$	5.78039335464986	5.78063127592552	5.78053132948846

C5 Classification: Numerical Approach
Simulator: MATLAB / SIMULINK Rel. 13