

# Port-Hamiltonian Systems for sound synthesis

## Open avenues

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Workshop on Physical Sound Synthesis:  
Ness/STMS/LAM-IJLRA

IRCAM, Paris, France, October 2016

# Motivation

- ① **Model input-output multi-physical systems** for sound and musical applications:
  - Phenomena: mechanical, acoustic, electronic, magnetic, etc
  - Realism: nonlinearities, non ideal dissipations, etc
- ② **Satisfy fundamental physical properties**:
  - causality, stability, passivity and more precisely ...
  - the **power balance** structured into  
**conservative/dissipative/source** parts
  - other natural invariants and symmetries (if any)
- ③ **Simulate such systems and preserve these properties** in the discrete time domain (*+accuracy+anti-aliasing*)
- ④ **Design code generators** from netlists for real-time applications
- ⑤ **Design correctors and controllers** to reach target behaviors

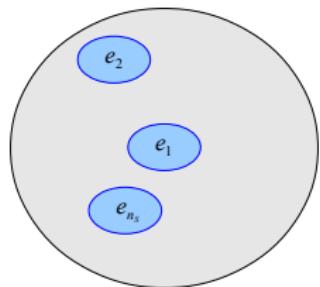
# Outline

- 1 Motivations
- 2 Port Hamiltonian Systems
- 3 Guaranteed-Passive Simulation
- 4 Recent results
- 5 Perspectives

## Port Hamiltonian Systems:

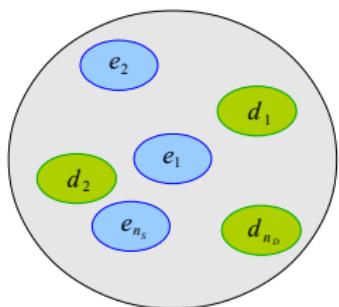
*modelling input/output multi-physical passive systems*

# A physical system is made of ...



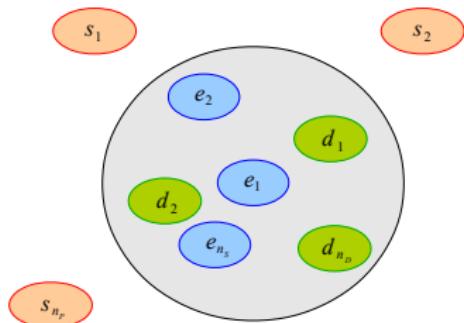
- Energy-storing components:  $(energy)$   
 $E = \sum_{n=1}^N e_n \geq 0$

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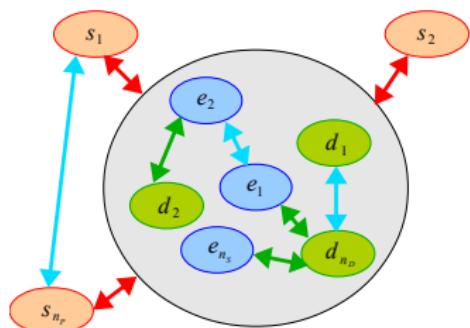
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 $E = \sum_{n=1}^N e_n \geq 0$
- Dissipative components:  $(dissipated\ power)$   
 $Q = \sum_{m=1}^M d_m \geq 0$

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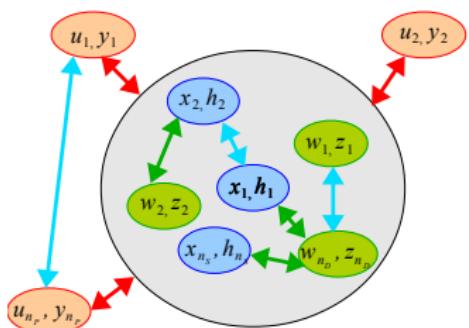
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- External sources: *(external power)*  
 $P_{\text{ext}} = \sum_{p=1}^P s_p$

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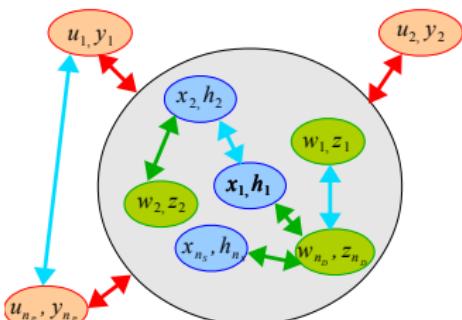
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- External sources:  $P_{\text{ext}} = \sum_{p=1}^P s_p$  (*external power*)
- Conservative connections  $\frac{dE}{dt} = -Q + P_{\text{ext}}$  (*power balance*)

# A physical system is made of ...



- Energy-storing components: (energy)  
 $E = H(\mathbf{x}) = \sum_{n=1}^N H_n(x_n) \geq 0$
- Dissipative components: (dissipated power)  
 $Q = \mathbf{z}(\mathbf{w})^T \mathbf{w} = \sum_{m=1}^M z_m(w_m) w_m \geq 0$   
 (effort  $\times$  flux : force  $\times$  velocity, voltage  $\times$  current, etc)
- External sources: (external power)  
 $P_{\text{ext}} = \mathbf{u}^T \mathbf{y} = \sum_{p=1}^P u_p y_p$
- Conservative connections (power balance)  
 $0 = \nabla H(\mathbf{x})^T \frac{d\mathbf{x}}{dt} + \mathbf{z}(\mathbf{w})^T \cdot \mathbf{w} - \mathbf{u}^T \cdot \mathbf{y}$

# A physical system is made of ...



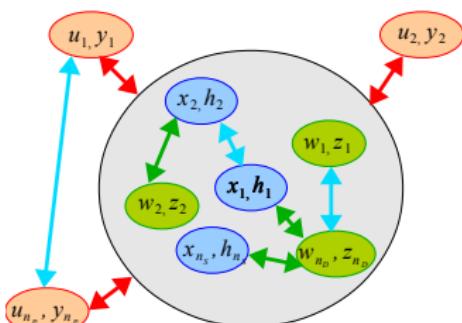
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## Port-Hamiltonian Formulation

$$\begin{pmatrix} \frac{d\mathbf{x}}{dt} \\ \mathbf{w} \\ -\mathbf{y} \end{pmatrix} = S \cdot \begin{pmatrix} \nabla H(\mathbf{x}) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{pmatrix}$$

## Power balance

# A physical system is made of ...



- Energy-storing components: (energy)  
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- Conservative connections (power balance)  
 $0 = \nabla H(\mathbf{x})^T \frac{d\mathbf{x}}{dt} + \mathbf{z}(\mathbf{w})^T \cdot \mathbf{w} - \mathbf{u}^T \cdot \mathbf{y}$

## Port-Hamiltonian Formulation

$$\underbrace{\begin{pmatrix} \frac{d\mathbf{x}}{dt} \\ \mathbf{w} \\ -\mathbf{y} \end{pmatrix}}_B = S \cdot \underbrace{\begin{pmatrix} \nabla H(\mathbf{x}) \\ \mathbf{z}(\mathbf{w}) \\ \mathbf{u} \end{pmatrix}}_A$$

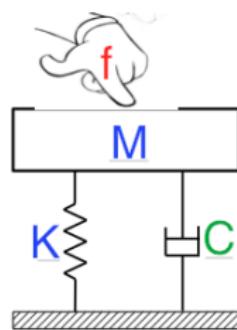
## Power balance

$0$	$= A^T B$
	$= A^T S A$

if  $S = -S^T$



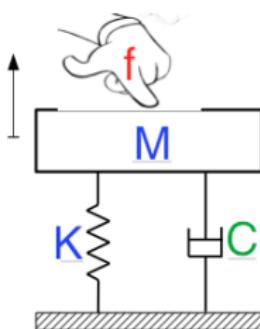
# Example: damped mechanical oscillator



$$M\ddot{q} + C\dot{q} + Kq = f$$

$x = \begin{bmatrix} M\dot{q} \\ q \end{bmatrix}$	<i>momentum position</i>	$H(x) = \frac{1}{2}x^T \begin{bmatrix} M^{-1} & 0 \\ 0 & K \end{bmatrix} x$	<i>kinetic potential</i>
$\frac{dx}{dt} = \begin{bmatrix} M\ddot{q} \\ \dot{q} \end{bmatrix}$	<i>inertia force velocity</i>	$\nabla H(x) = \begin{bmatrix} \dot{q} \\ Kq \end{bmatrix}$	<i>velocity spring force</i>
$w = \dot{q}$	<i>velocity</i>	$z(w) = C\dot{q}$	<i>damping force</i>
$y = \dot{q}$	<i>velocity</i>	$u = f$	<i>external force</i>

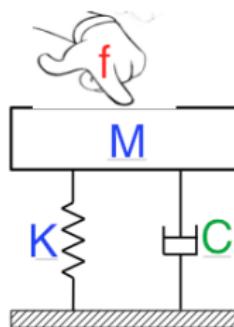
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$$M\ddot{q} + C\dot{q} + Kq = f \leftarrow \underbrace{\begin{pmatrix} \frac{dx}{dt} \\ w \\ -y \end{pmatrix}}_{S = -S^T} = \underbrace{\left( \begin{array}{cc|cc} 0 & -1 & -1 & +1 \\ +1 & 0 & 0 & 0 \\ +1 & 0 & 0 & 0 \\ -1 & 0 & 0 & 0 \end{array} \right)}_{S = -S^T} \cdot \begin{pmatrix} \nabla H(x) \\ z(w) \\ u \end{pmatrix}$$

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N coupled oscillators ?  $q$ : vector

Matrices:  $M = M^T > 0$ ,  $K = K^T \geq 0$ ,  $C = C^T \geq 0$ ,  $1 \equiv I_N$

# Some variations

Hamiltonian systems (conservative, autonomous)

$$\begin{pmatrix} F_M \\ v_K \\ \vdots \\ \vdots \end{pmatrix} = \left( \begin{array}{cc|c|c} 0 & -1 & \cdot & \cdot \\ +1 & 0 & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \end{array} \right) \cdot \begin{pmatrix} v_M \\ F_K \\ \vdots \\ \vdots \end{pmatrix}$$

"Mass+Damper+Excitation"

$$\begin{pmatrix} F_M \\ \cdot \\ v_C \\ -v_{\text{ext}} \end{pmatrix} = \left( \begin{array}{ccc|c} 0 & \cdot & -1 & +1 \\ \cdot & \cdot & \cdot & \cdot \\ +1 & \cdot & 0 & 0 \\ -1 & \cdot & 0 & 0 \end{array} \right) \cdot \begin{pmatrix} v_M \\ \cdot \\ F_C \\ F_{\text{ext}} \end{pmatrix}$$

"Mass+Excitation"

$$\begin{pmatrix} F_M \\ \cdot \\ \cdot \\ -v_{\text{ext}} \end{pmatrix} = \left( \begin{array}{ccc|c} 0 & \cdot & \cdot & +1 \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ -1 & \cdot & \cdot & 0 \end{array} \right) \cdot \begin{pmatrix} v_M \\ \cdot \\ \cdot \\ F_{\text{ext}} \end{pmatrix}$$

# Differential formulation

Formulation 1: differential-algebraic

$$\begin{pmatrix} \frac{dx}{dt} \\ w \\ -y \end{pmatrix} = S \cdot \begin{pmatrix} \nabla H(x) \\ z(w) \\ u \end{pmatrix}, \quad S = -S^T$$

Formulation 1 → 2: solving algebraic part  $w = W(\nabla H(x), u)$

$$\begin{cases} \frac{dx}{dt} = (\mathcal{J} - \mathcal{R}) \nabla H(x) + \mathcal{G}u, & \mathcal{J} = -\mathcal{J}^T, \quad \mathcal{R} = \mathcal{R}^T \geq 0 \\ -y = -\mathcal{G}^T \nabla H(x) + Du, & D = -D^T \end{cases}$$

"Mass-Spring-Damper":  $H(x) = \frac{x_1^2}{2M} + \frac{\kappa x_2^2}{2}$ ,  $z(w) = Cw$

$$S = \left[ \begin{array}{cc|c|c} 0 & -1 & -1 & +1 \\ +1 & 0 & 0 & 0 \\ \hline +1 & 0 & 0 & 0 \\ \hline -1 & 0 & 0 & 0 \end{array} \right], \quad \mathcal{J} = \begin{bmatrix} 0 & -1 \\ +1 & 0 \end{bmatrix}, \quad \mathcal{R} = \begin{bmatrix} C & 0 \\ 0 & 0 \end{bmatrix}, \quad \mathcal{G} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \quad D = 0$$

## Guaranteed-Passive Simulation: *How to preserve the power-balance ?*

# Numerical method: basic principle

## Approach (*formulation 2*)

- **Classical case**  $\frac{dx}{dt} = f(x)$ : efficiently approximate  $\frac{d\cdot}{dt}$  and exploit  $f$
- **PHS case**: preserve the power balance in the discrete time-domain

$$\frac{dE}{dt} = \nabla H(x)^T \frac{dx}{dt} = \underbrace{\nabla H(x)^T J(x) \nabla H(x)}_{P_c=0} - \underbrace{\nabla H(x)^T R(x) \nabla H(x)}_{Q \geq 0} + \underbrace{y^T u}_{P_{\text{ext}}}$$

How? (1) differentiation chain rule for  $E = H \circ x$ ; (2) exploit  $J$  and  $R$

$$(1) \text{ Choice: } \frac{E[k+1] - E[k]}{\delta T} = \sum_{n=1}^N \frac{H_n(x_n[k+1]) - H_n(x_n[k])}{x_n[k+1] - x_n[k]} \cdot \frac{x_n[k+1] - x_n[k]}{\delta T}$$

$$(2) \text{ Substitutions: } \frac{dx}{dt} \rightarrow \frac{\delta x[k]}{\delta T} = \frac{x[k+1] - x[k]}{\delta T} \text{ and } \nabla H(x) \rightarrow \nabla_d H(x[k], \delta x[k])$$

$$\text{with } [\nabla_d H(x, \delta x)]_n = \frac{H_n(x_n + \delta x_n) - H_n(x_n)}{\delta x_n} \text{ if } \delta x_n \neq 0 \text{ and } H'_n(x_n) \text{ otherwise}$$

This method splits the approximation in two parts:

1. differential operator; 2. vector field  $f = (J - R)\nabla H \rightarrow f_d = (J - R)\nabla_d H$ .

# Numerical method

Formulation 1:  $x[k+1] = x[k] + \delta x[k]$  and solve:

$$\begin{cases} \frac{\delta x[k]}{\delta t} = (J - R) \nabla_d H(x[k], \delta x[k]) + Gu[k] \\ y[k] = G^T \nabla_d H(x[k], \delta x[k]) \end{cases}$$

Case of linear systems

$$H(x) = \frac{1}{2}x^T W x \text{ avec } W = W^T > 0$$

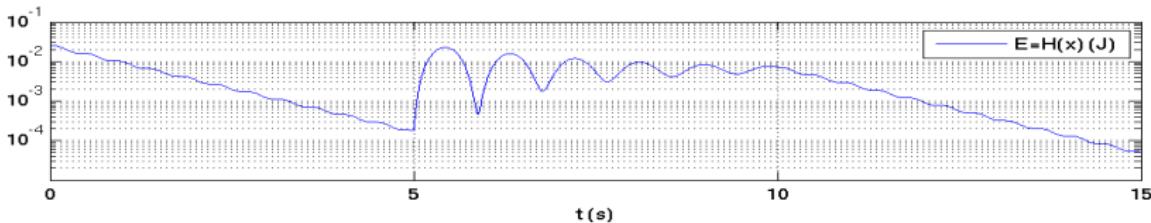
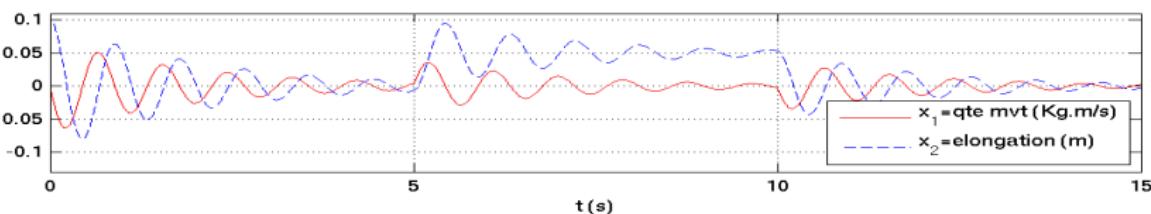
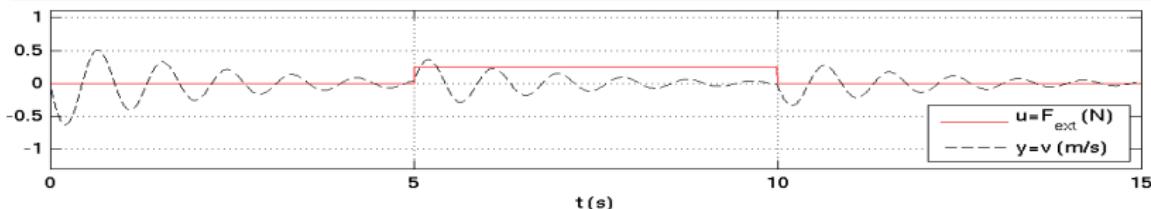
Mid-point:  $\nabla_d H(x[k], \delta x[k]) = W \left( x[k] + \frac{\delta x[k]}{2} \right) = \nabla H\left(\frac{x[k]+x[k+1]}{2}\right)$

We can show that: [Aoues, Thèse, 2014] & [Lopes et al., IFAC-LHMNLC'2015]

- (A) Discrete gradient: still available for multi-variate functions  $H$ ,
- (L) Consistency: in general, order 1; 2 if  $J$  and  $R$  do not depend on  $(x, w)$ ,
- (L) Order 2 (or higher) can be reached (Runge-Kutta-like refinements),
- (L) Existence, uniqueness, non-iterative solver: if  $H$  is convex.

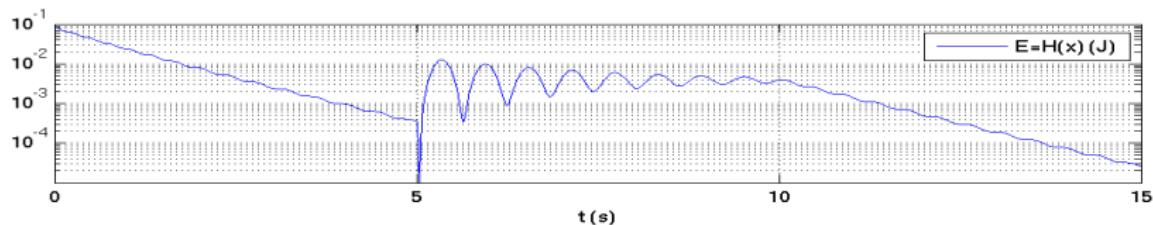
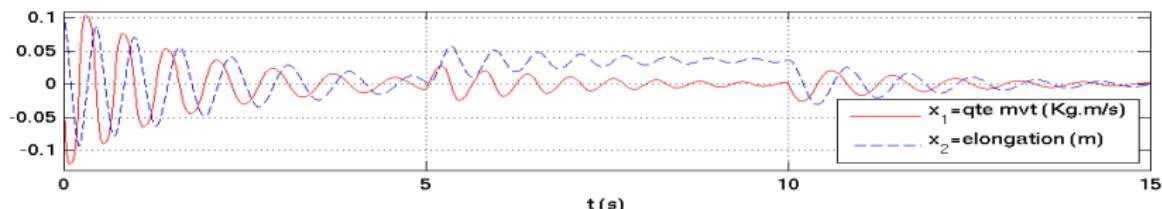
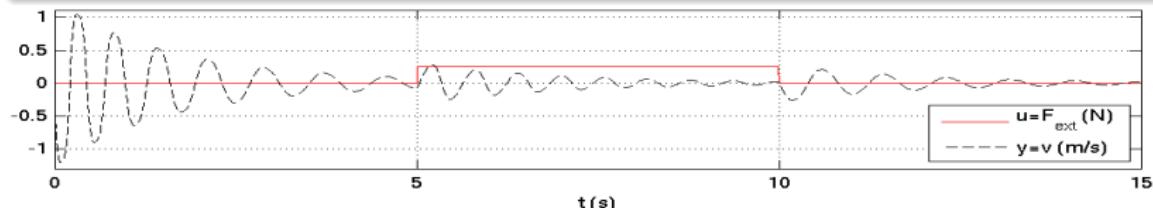
# Simulation 1: mass-spring-damper

- Parameters:**  $M=100\text{ g}$ ,  $K=3\text{ kN/m}$ ,  $C=0.1\text{ N.s/m}$  et  $\delta t=5\text{ ms}$
- Initial conditions:**  $x_0 = [mv_0=0, \ell_0=10\text{ cm}]^T$
- Excitation:**  $F_{\text{ext}}(t) = F_{\text{max}} \mathbf{1}_{[5\text{s}, 10\text{s}]}(t)$  with  $F_{\text{max}}=K\ell_0/2=0.25\text{ N}$



## Simulation 2: idem with a hardening spring

- Potential energy:**  $H_2^{\text{NL}}(x_2) = K L^2 [\cosh(x_2/L) - 1]$  ( $\sim k x_2^2/2$ )
- Physical law:**  $F_2 = (H_2^{\text{NL}})'(x_2) = K L \sinh(x_2/L)$  ( $\sim K x_2$ )
- Reference elongation:**  $L = \ell_0/4 = 25 \text{ mm}$



## Recent results:

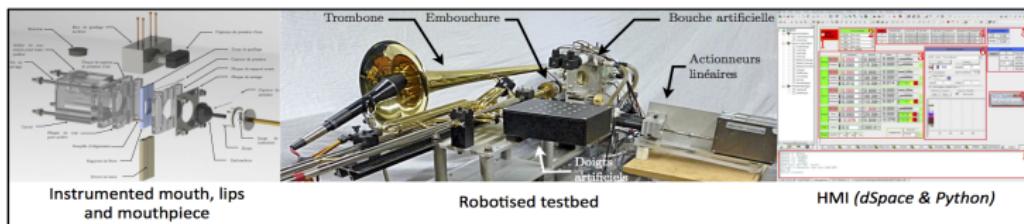
- **Mutating materials** in beams for physical sound morphing  
→ Extension of Caughey series to **damping classes** for PDEs  
(Hélie, Matignon: ViennaTalk'2015)  
**Sound 1** ( $E \ll E_0$ : wood ,  $E \gg E_0$ : metal)
- **Damped nonlinear string and exact order reduction**  
(Hélie, Roze: CFA'2016)  
**Sound 2** (large distributed sawtooth force)
- **Brass instruments** (PhD'2016)
- **Audio systems** (PhD'2016)
- **A simplified but complete vocal apparatus**  
(Hélie, Silva: Summer School on Voice'2016)

# PhD, June 2016: Nicolas Lopes

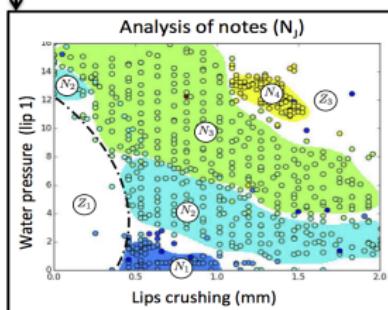
Passive modelling, simulation and experimental study  
of a robotised artificial mouth playing brass instruments



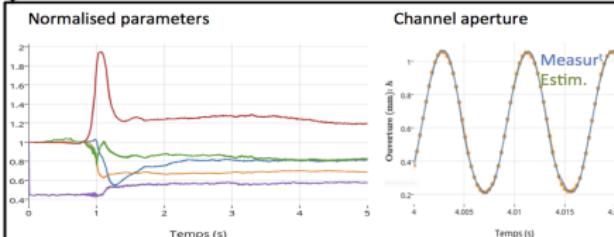
## 1. PHS/Simu of the complete system: air jet in a channel with mobile walls, etc



## 2. Automated exploration

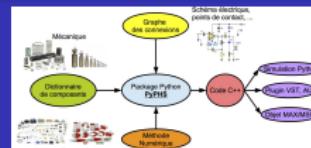


## 3. Estimation/Observation: extended Kalman filter on PHS (5 estimated parameters: lip mass, stiffness, etc)



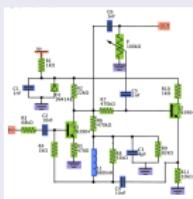
# PhD, July 2016: Antoine Falaize

Passive modelling, simulation, code generation  
and correction of audio multi-physical systems



Two examples (theory+other applications in the manuscript)

**Wah pedal (CryBaby): netlist → PyPHS → LateX eq. & Simulation C code**



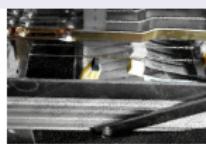
Components	Number
Storage	7 linear
Dissipative	18 (5 NL, 2 modulated)
Ports	3 (IN, OUT, battery)

Audio PlugIn:

Sound 3a: dry

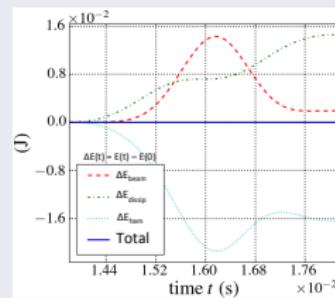
Sound 3b: wah

## A simplified Fender-Rhodes Piano



Components	Hammer	1 beam	Pickup/RC-circuit
Storage	2 NL	2M lin.	2 lin. (+ NL connection)
Dissipative	1 NL	M lin.	1 lin.
Ports	2	1	1

Sounds 4a-c

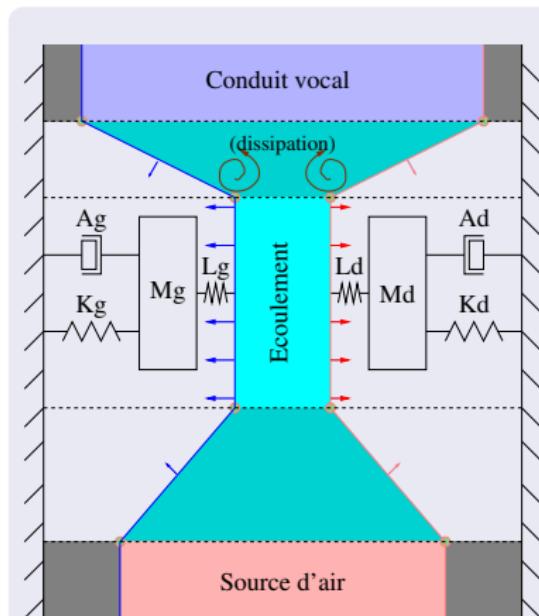


Loudspeaker and correction (+see next presentation)



# A simplified but complete vocal apparatus

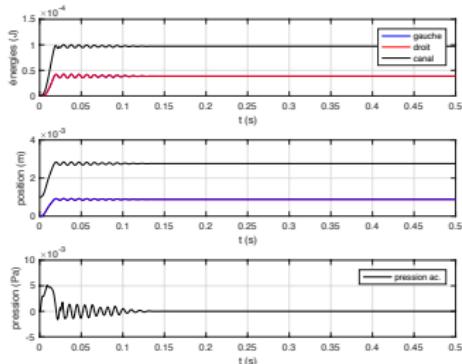
(Hélie, Silva'2016: Summer School on Voice, two weeks ago)



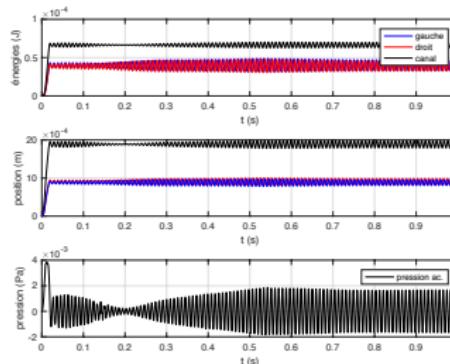
- **Acoustic resonator:** 1 formant
- **Turbulences:** dissipation of the kinetic energy of the jet
- **Vocal folds (x2):**  
mass-spring-damper  
+ spring connected to the channel
- **Air flow:** lossless perfect gas,  
incompressible, irrotational,  
in a straight channel with mobile  
walls
- **upstream/downstream:** pressure  
forces on the conical walls
- **Source:** controlled pressure supply

# Phonation: simulation (standard parameters)

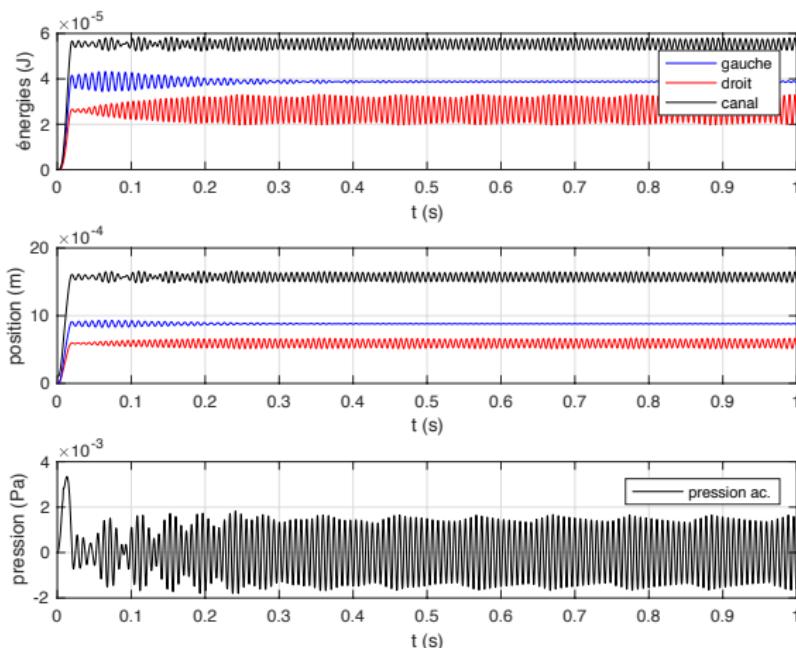
$f_l = f_r = 112\text{Hz}$ ,  $h_0 = 1\text{mm}$



110Hz, 112Hz, **0.1mm**



# Phonation: simulation (large dissymmetry: $f_l = 112\text{Hz}$ , $f_r = 137\text{Hz}$ )



## Perspectives

# A few perspectives

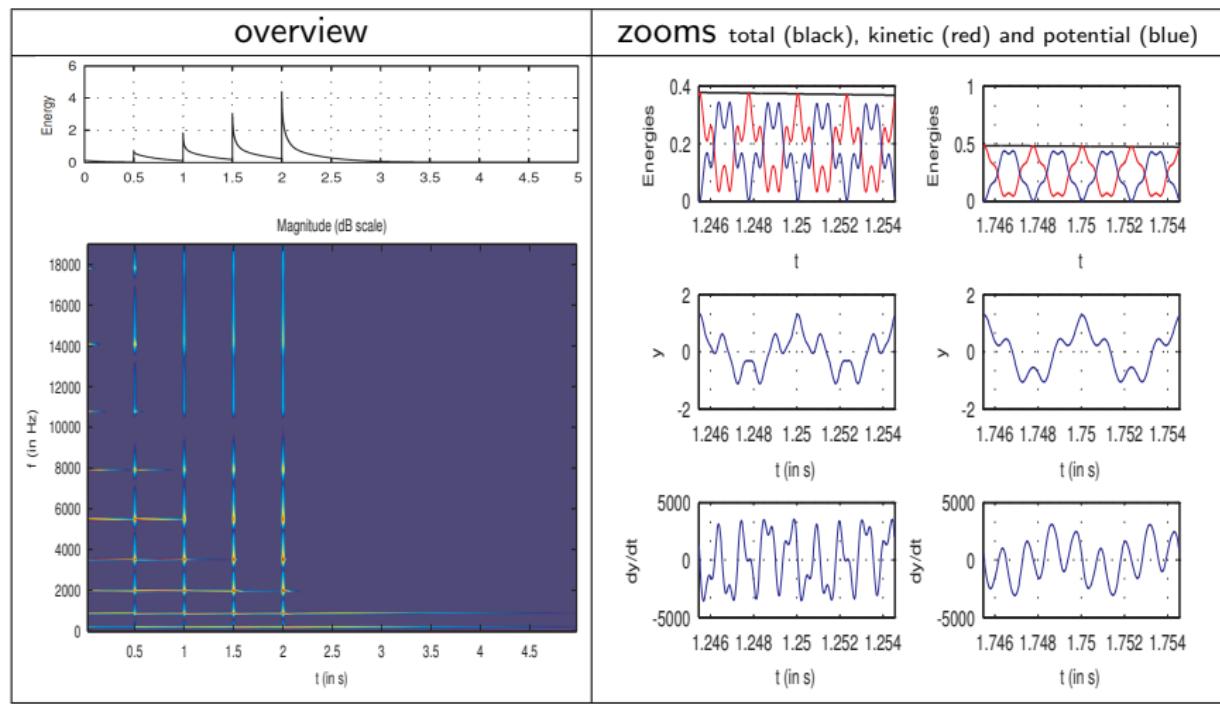
- **Modelling:** differential geometry/invariance/symmetries (*last presentation*), thermodynamics, energy-balanced Lattice Boltzman Networks ( $\neq$  CORDIS)
- **Numerical methods**
  - Consistency analysis (/dispersion study ?)
  - Anti-aliasing for nonlinearities
  - Links with Wave Digital Filters
- **PyPHS**
  - Dictionary of components: to be completed...
  - Causality conflicts (capa//capa) → model order reduction
  - FAUST code generation and automatic parallelisation (open problem)
- **Observation, correction and control issues** (*next presentation*)
- **Realistic vocal apparatus:**
  - Modelling
  - Simulation
  - Control
  - **Robotised testbed →**



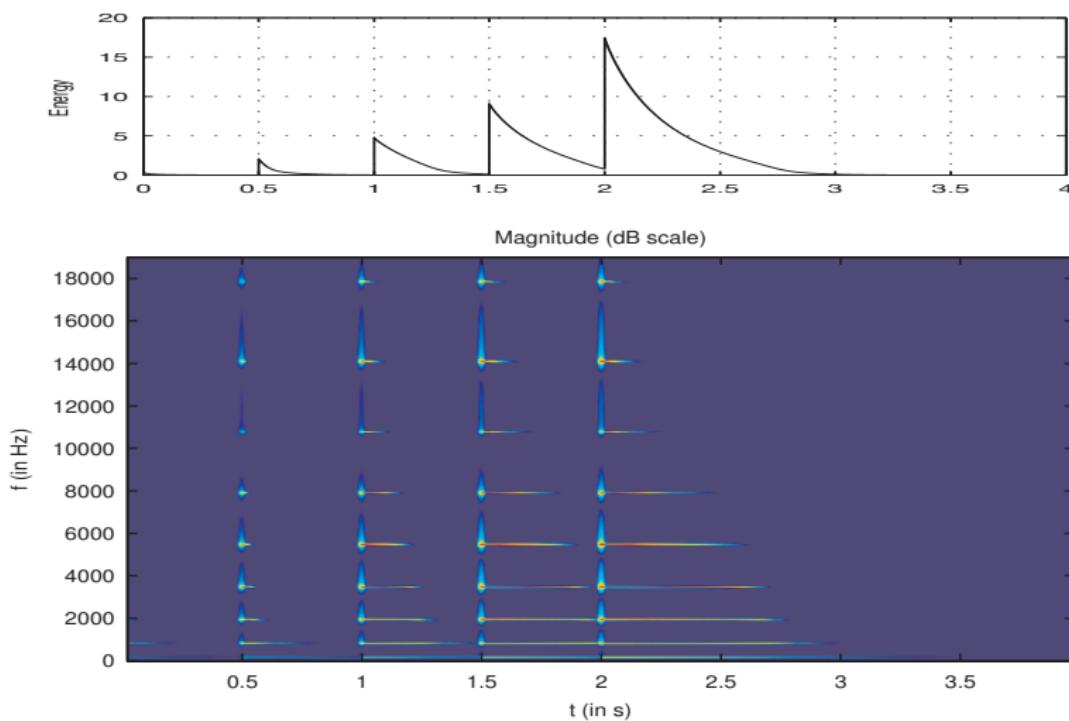
## APPENDIX

# (Beam) Case 1: $E \ll 1 \rightarrow$ metal, $E \gg 1 \rightarrow$ wood

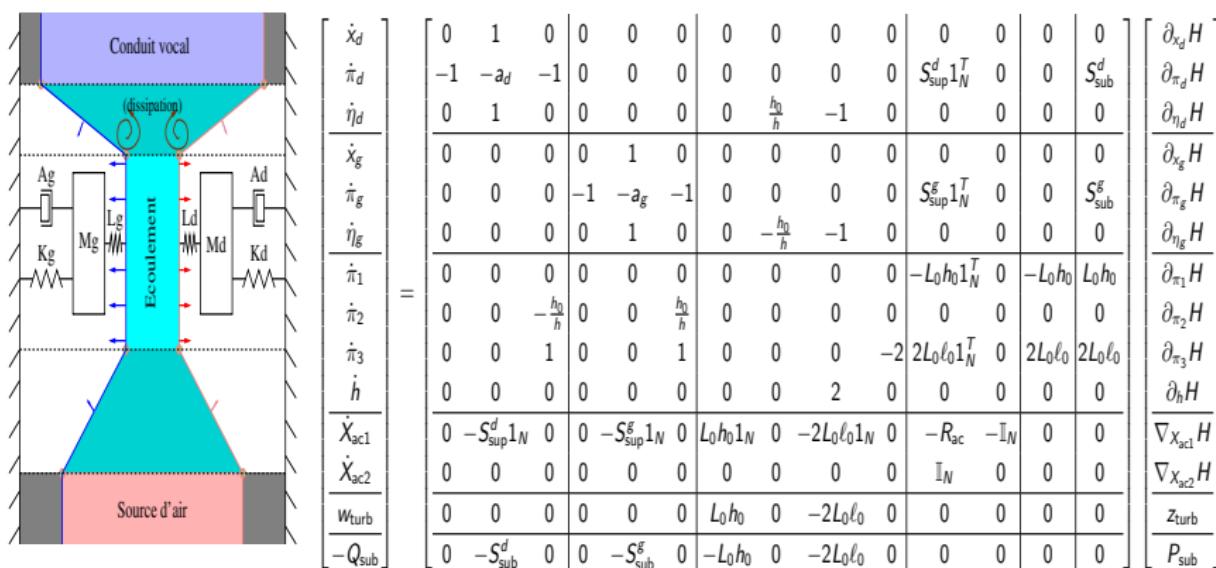
**force:** 5 piecewise constant pulses (0.1ms) with increasing magnitude



(Beam) Case 2:  $E \ll 1 \rightarrow$  wood ,  $E \gg 1 \rightarrow$  metal



# Le système complet



## Où se cachent les non-linéarités ?

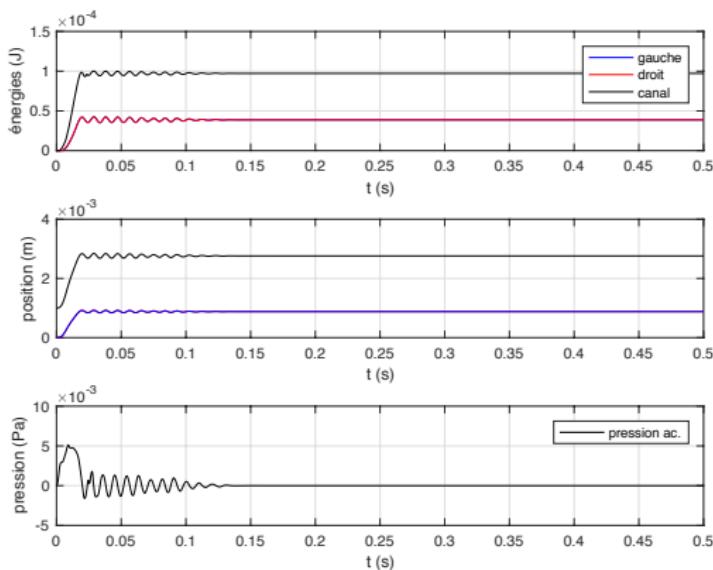
1. dans l'énergie de l'écoulement ( $\rightarrow$  auto-oscillation);
2. dans les pertes par turbulences ( $z$ )

## Simulations, tests et interprétations

# Paramètres

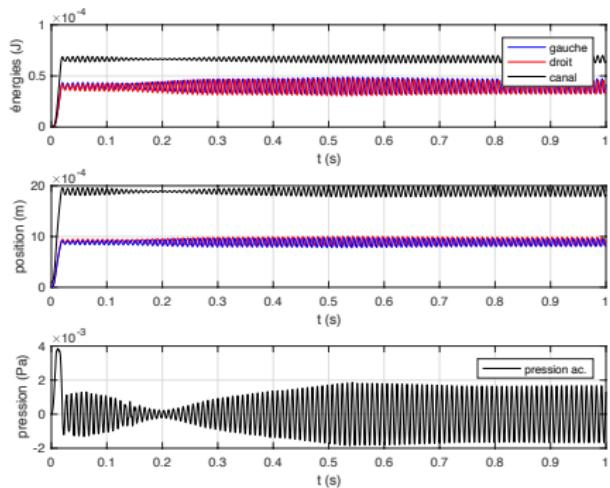
- Plis : masse  $0.2g$ , amortissement  $r = 0.05$ , raideur de couche superficielle  $L = 3K$
- Canal glottique de largeur  $L_0 = 11mm$ , longueur  $4mm$  hauteur au repos  $0.1mm$
- Surfaces exposées aux pressions supraglottique  $1.1mm^2$  et subglottique  $1.1cm^2$
- Formant /a/ russe [Badin, 1984] :  
640Hz, facteur de qualité 2.5, amplitude  $1M\Omega$
- Pression subglottique  $800Pa$  avec une montée de  $20ms$

# Configuration 1 : Faible adduction



Hauteur au repos 1mm  
Plis symétriques  
raideur  $100N/m$   
Fréquence de résonances  
112Hz  
  
Pas d'oscillation

# Configuration 2 : Meilleure adduction

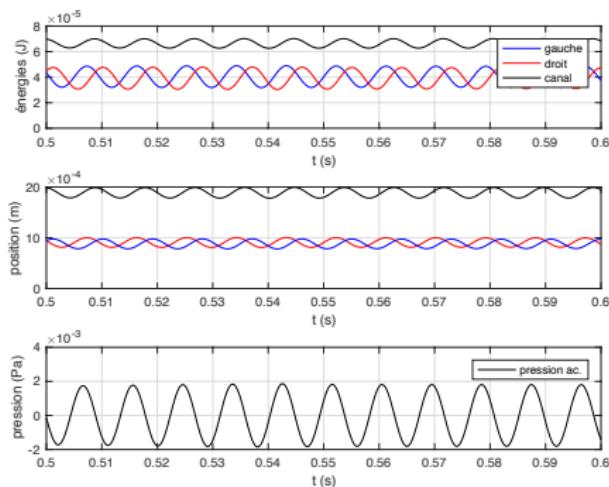


Hauteur au repos  $0.1\text{mm}$   
Plis quasi symétriques  
raideurs  $100\text{N/m}$  et  
 $97\text{N/m}$

Fréquence de résonances  
 $112\text{Hz}$  et  $110\text{Hz}$

Oscillation stabilisée après  
un transitoire de l'ordre de  
 $0.4\text{ms}$

# Configuration 2 : Meilleure adduction

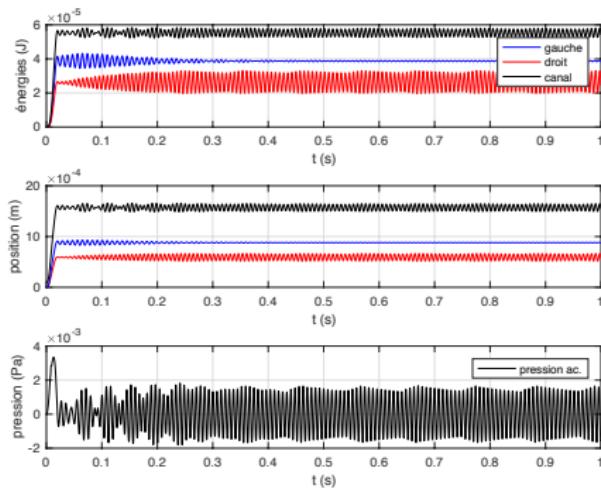


Hauteur au repos  $0.1\text{mm}$   
Plis quasi symétriques  
raideurs  $100\text{N/m}$  et  
 $97\text{N/m}$

Fréquence de résonances  
 $112\text{Hz}$  et  $110\text{Hz}$

Les plis sont bien  
synchronisés en régime  
permanent (sans contact).

# Configuration 3 : forte asymétrie



Hauteur au repos  $0.1\text{mm}$   
Plis asymétriques  
raideurs  $100\text{N/m}$  et  
 $149\text{N/m}$   
Fréquence de résonances  
 $112\text{Hz}$  et  $137\text{Hz}$   
Une oscillation s'établit  
avec modulation, portée  
au début par le pli le plus  
mou durant le transitoire,  
puis par le pli le plus raide  
(et médialisé).