

Linearization of system with one variable :

1. Turbulent flow
2. Chemical reaction at nth order $\neq 1$
3. Radiation heat transfer

Consider the following nonlinear differential equation , modeling a given process : $\frac{dx}{dt} = f(x)$

x_o :a known value operating point expand the nonlinear function $f(x)$ into a Taylor series around the point x_o and take :

$$f(x) = f(x_o) + \left(\frac{df}{dx}\right)_{x_o} \frac{x - x_o}{1!} + \left(\frac{d^2f}{dx^2}\right)_{x_o} \frac{(x - x_o)^2}{2!} + \dots + \left(\frac{d^n f}{dx^n}\right)_{x_o} \frac{(x - x_o)^n}{n!}$$

If we neglect all terms of order two and higher , we take the following approximation for the value of $f(x)$:

$$f(x) = f(x_o) + \left(\frac{df}{dx}\right)_{x_o} (x - x_o)$$

Example:

Linearized the following function:

$$f(H) = Q = k\sqrt{H} \quad \text{around } H^o$$

solution

$$f(H) = Q = k\sqrt{H^o} + \frac{k}{2\sqrt{H^o}}(H - H_o)$$

Linearization of system with many variable :

Consider the following dynamic system :

$$\frac{dx_1}{dt} = f_1(x, x_o), \frac{dx_2}{dt} = f_2(x_1, x_2)$$

Expand the nonlinear function $f_1(x, x_o)$ and $f_2(x_1, x_2)$ into Taylor series a round the point (x_1^o, x_2^o) and take :

$$\begin{aligned}
f_1(x_1, x_2) = & f_1(x_1^o, x_2^o) + \left[\frac{\partial f_1}{\partial x_1} \right]_{(x_1^o, x_2^o)} (x_1 - x_1^o) + \left[\frac{\partial f_1}{\partial x_2} \right]_{(x_1^o, x_2^o)} (x_2 - x_2^o) \\
& + \left[\frac{\partial^2 f_1}{\partial x_1^2} \right]_{(x_1^o, x_2^o)} \frac{(x_1 - x_1^o)^2}{2!} + \left[\frac{\partial^2 f_1}{\partial x_2^2} \right]_{(x_1^o, x_2^o)} \frac{(x_2 - x_2^o)^2}{2!} \\
& + \left[\frac{\partial^2 f_1}{\partial x_1 \partial x_2} \right]_{(x_1^o, x_2^o)} (x_1 - x_1^o)(x_2 - x_2^o) + \dots
\end{aligned}$$

$$f_2(x_1, x_2) = \dots$$

neglect terms of order two and higher , we take the following approximation:

$$f_1(x_1, x_2) \approx f_1(x_1^o, x_2^o) + \left[\frac{\partial f_1}{\partial x_1} \right]_{(x_1^o, x_2^o)} (x_1 - x_1^o) + \left[\frac{\partial f_1}{\partial x_2} \right]_{(x_1^o, x_2^o)} (x_2 - x_2^o)$$

$$\frac{dx_1}{dt} = f_1(x_1^o, x_2^o) + \left[\frac{\partial f_1}{\partial x_1} \right]_{(x_1^o, x_2^o)} (x_1 - x_1^o) + \left[\frac{\partial f_1}{\partial x_2} \right]_{(x_1^o, x_2^o)} (x_2 - x_2^o)$$

Example:

$$f_1(x_1) = k(x_1 + x_2) \text{ linear}$$

$$f(x_1, x_2) = k(x_1^2 + x_2) \text{ nonlinear}$$

$$f(x_1, x_2) = k \sqrt{x_1 + x_2} \text{ nonlinear}$$

$$= kx_1x_2 \text{ nonlinear}$$

Example:

Linearized the following function

$$f(x_1, x_2) = k \sqrt{x_1 + x_2}$$

Nears x_1^o and x_2^o

$$f(x_1, x_2) = k \sqrt{x_1^o + x_2^o} + \frac{k}{2 \sqrt{x_1^o + x_2^o}} (x_1 - x_1^o) + \frac{k}{2 \sqrt{x_1^o + x_2^o}} (x_2 - x_2^o)$$