Control of 2-Phase Stefan Problem via Single Boundary Heat Input

Shumon Koga, Miroslav Krstic

CDC 2018, Miami Beach

Motivation

Metal 3D-printing with selective laser sintering



* Repetitive process of melting and solidification

Physical model

* [Chung & Das, 2004] developed physical model by two-phase Stefan problem



Schematic of temperature dynamics with phase change





Liquid PDE
$$\frac{\partial T_l}{\partial t}(x,t) = \alpha_l \frac{\partial^2 T_l}{\partial x^2}(x,t), \quad 0 < x < s(t),$$

 $\frac{\partial T_l}{\partial x}(0,t) = -q_c(t)/k_l, \quad T_l(s(t),t) = T_m,$



Liquid PDE
$$\frac{\partial T_l}{\partial t}(x,t) = \alpha_l \frac{\partial^2 T_l}{\partial x^2}(x,t), \quad 0 < x < s(t),$$

 $\frac{\partial T_l}{\partial x}(0,t) = -q_c(t)/k_l, \quad T_l(s(t),t) = T_m,$

Solid PDE
$$\frac{\partial T_s}{\partial t}(x,t) = \alpha_s \frac{\partial^2 T_s}{\partial x^2}(x,t), \quad s(t) < x < L$$

 $\frac{\partial T_s}{\partial x}(L,t) = 0, \quad T_s(s(t),t) = T_m$



Liquid PDE
$$\frac{\partial T_l}{\partial t}(x,t) = \alpha_l \frac{\partial^2 T_l}{\partial x^2}(x,t), \quad 0 < x < s(t),$$

 $\frac{\partial T_l}{\partial x}(0,t) = -q_c(t)/k_l, \quad T_l(s(t),t) = T_m,$

Solid PDE
$$\frac{\partial T_s}{\partial t}(x,t) = \alpha_s \frac{\partial^2 T_s}{\partial x^2}(x,t), \quad s(t) < x < L$$

 $\frac{\partial T_s}{\partial x}(L,t) = 0, \quad T_s(s(t),t) = T_m$

Interface ODE
$$\gamma \dot{s}(t) = -k_l \frac{\partial T_l}{\partial x}(s(t), t) + k_s \frac{\partial T_s}{\partial x}(s(t), t),$$



Liquid PDE
$$\frac{\partial T_l}{\partial t}(x,t) = \alpha_l \frac{\partial^2 T_l}{\partial x^2}(x,t), \quad 0 < x < s(t),$$

 $\frac{\partial T_l}{\partial x}(0,t) = -q_c(t)/k_l, \quad T_l(s(t),t) = T_m,$

Solid PDE
$$\frac{\partial T_s}{\partial t}(x,t) = \alpha_s \frac{\partial^2 T_s}{\partial x^2}(x,t), \quad s(t) < x < L$$

 $\frac{\partial T_s}{\partial x}(L,t) = 0, \quad T_s(s(t),t) = T_m$

Interface ODE
$$\gamma \dot{s}(t) = -k_l \frac{\partial T_l}{\partial x}(s(t), t) + k_s \frac{\partial T_s}{\partial x}(s(t), t),$$

Goal : Design $q_c(t)$ to drive $s(t) \rightarrow s_r$

Remark Model valid iff

$$egin{aligned} T_l(x,t) \geq &T_m, & orall x \in (0,s(t)), & orall t > 0, \ T_s(x,t) \leq &T_m, & orall x \in (s(t),L), & orall t > 0, \ &0 < &s(t) < L, & orall t > 0. \end{aligned}$$

Remark Model valid iff

$$T_l(x,t) \ge T_m, \quad \forall x \in (0,s(t)), \quad \forall t > 0,$$

 $T_s(x,t) \le T_m, \quad \forall x \in (s(t),L), \quad \forall t > 0,$
 $0 < s(t) < L, \quad \forall t > 0.$

Lemma If $q_c(t) > 0$, then above conditions are satisfied except for s(t) < L

Remark Model valid iff

$$T_l(x,t) \ge T_m, \quad \forall x \in (0,s(t)), \quad \forall t > 0,$$

 $T_s(x,t) \le T_m, \quad \forall x \in (s(t),L), \quad \forall t > 0,$
 $0 < s(t) < L, \quad \forall t > 0.$

Lemma If $q_c(t) > 0$, then above conditions are satisfied *except for* s(t) < L

Assumption The setpoint is chosen to satisfy

 $\underline{s}_r < s_r < L$

where
$$\underline{s}_r := s_0 + \frac{\beta_l}{\alpha_l} \int_0^{s_0} (T_{l,0}(x) - T_m) dx + \frac{\beta_s}{\alpha_s} \int_{s_0}^L (T_{s,0}(x) - T_m) dx$$

and $\beta_i = \frac{k_i}{\gamma}$ for $i = l, s$.

 $\star \underline{s}_r$ is the final interface position with $q_c(t) \equiv 0$.

Energy Conservation Law

Internal energy (specific heat + latent heat)

$$E(t) = \frac{k_l}{\alpha_l} \int_0^{s(t)} (T_l(x,t) - T_m) dx + \frac{k_s}{\alpha_s} \int_{s(t)}^L (T_s(x,t) - T_m) dx + \gamma s(t)$$

satisfies (energy growth = external work)

$$\dot{E}(t) = q_c(t)$$

Energy Conservation Law

Internal energy (specific heat + latent heat)

$$E(t) = \frac{k_l}{\alpha_l} \int_0^{s(t)} (T_l(x,t) - T_m) dx + \frac{k_s}{\alpha_s} \int_{s(t)}^L (T_s(x,t) - T_m) dx + \gamma s(t)$$

satisfies (energy growth = external work)

$$\dot{E}(t) = q_c(t)$$

Energy Shaping (ES) Control

$$q_c(t) = -c(E(t) - E_r)$$

drives E(t) to a setpoint energy $E_r = \gamma s_r$ with satisfying $q_c(t) > 0 \& s(t) < L$.

Energy Conservation Law

Internal energy (specific heat + latent heat)

$$E(t) = \frac{k_l}{\alpha_l} \int_0^{s(t)} (T_l(x,t) - T_m) dx + \frac{k_s}{\alpha_s} \int_{s(t)}^L (T_s(x,t) - T_m) dx + \gamma s(t)$$

satisfies (energy growth = external work)

$$\dot{E}(t) = q_c(t)$$

Energy shaping (ES) control

$$q_c(t) = -c(E(t) - E_r)$$

drives E(t) to a setpoint energy $E_r = \gamma s_r$ with satisfying $q_c(t) > 0$.

Design by ES, and prove stability by *backstepping*

Theorem The control law (ES)

$$q_c(t) = -c \left(\frac{k_l}{\alpha_l} \int_0^{s(t)} (T_l(x,t) - T_m) dx + \frac{k_s}{\alpha_s} \int_{s(t)}^L (T_s(x,t) - T_m) dx + \gamma(s(t) - s_r) \right),$$

where c > 0, makes the closed-loop system globally exponentially stable in

$$(s-s_r)^2 + ||T_l - T_m||_{L_2}^2 + ||T_s - T_m||_{L_2}^2$$

Sketch of Proof:

Reference Error PDE Variables

$$u(x,t) := T_l(x,t) - T_m, \quad v(x,t) := T_s(x,t) - T_m,$$

Reference Error PDE Variables

$$u(x,t) := T_l(x,t) - T_m, \quad v(x,t) := T_s(x,t) - T_m,$$

Error System

PDE
$$u_t(x,t) = \alpha_l u_{xx}(x,t), \quad 0 < x < s(t)$$

 $u_x(0,t) = -q_c(t)/k_l, \quad u(s(t),t) = 0,$

PDE
$$v_t(x,t) = \alpha_s v_{xx}(x,t), \quad s(t) < x < L$$

 $v_x(L,t) = 0, \quad v(s(t),t) = 0,$

ODE
$$\dot{s}(t) = -\beta_l u_x(s(t), t) + \beta_s v_x(s(t), t).$$

Reference Error PDE Variables

$$u(x,t) := T_l(x,t) - T_m, \quad v(x,t) := T_s(x,t) - T_m,$$

Error System

PDE
$$u_t(x,t) = \alpha_l u_{xx}(x,t), \quad 0 < x < s(t)$$

 $u_x(0,t) = -q_c(t)/k_l, \quad u(s(t),t) = 0,$

PDE
$$v_t(x,t) = \alpha_s v_{xx}(x,t), \quad s(t) < x < L$$

 $v_x(L,t) = 0, \quad v(s(t),t) = 0,$

ODE
$$\dot{s}(t) = -\beta_l u_x(s(t), t) + \beta_s v_x(s(t), t).$$

two PDEs and ODE \rightarrow complicated.....

Absorb solid PDE into ODE

$$X(t) := s(t) - s_r + \frac{\beta_s}{\alpha_s} \int_{s(t)}^L v(x, t) dx.$$

Absorb solid PDE into ODE

$$X(t) = s(t) - s_r + \frac{\beta_s}{\alpha_s} \int_{s(t)}^{L} v(x, t) dx.$$

PDE
$$u_t(x,t) = \alpha_l u_{xx}(x,t), \quad 0 < x < s(t)$$

 $u_x(0,t) = -q_c(t)/k_l, \quad u(s(t),t) = 0,$

ODE
$$\dot{X}(t) = -\beta_l u_x(s(t), t).$$

* Prove stability of (u, X) at (0, 0) under ES design of $q_c(t)$.

State Transformation (from (u, X) to (w, X))

$$w(x,t) = u(x,t) - \frac{\beta_l}{\alpha_l} \int_x^{s(t)} \phi(x-y) u(y,t) dy - \phi(x-s(t)) X(t),$$

where $\phi(x) = \frac{1}{\beta_l}(cx - \varepsilon)$.

State Transformation (from (u, X) to (w, X))

$$w(x,t) = u(x,t) - \frac{\beta_l}{\alpha_l} \int_x^{s(t)} \phi(x-y)u(y,t)dy - \phi(x-s(t))X(t),$$

where $\phi(x) = \frac{1}{\beta_l}(cx - \varepsilon)$.

Target (w, X)-System

$$w_t(x,t) = \alpha_l w_{xx}(x,t) + \frac{c}{\beta_l} \dot{s}(t) X(t),$$
$$w(s(t),t) = \frac{\varepsilon}{\beta_l} X(t),$$
$$\dot{X}(t) = -cX(t) - \beta_l w_x(s(t),t).$$

and, by ES design,

$$w_x(0,t) = -\frac{\varepsilon}{\alpha_l}u(0,t),$$

which can be rewritten by (w, X) on RHS using inverse transformation.

State Transformation (from (u, X) to (w, X))

$$w(x,t) = u(x,t) - \frac{\beta_l}{\alpha_l} \int_x^{s(t)} \phi(x-y)u(y,t)dy - \phi(x-s(t))X(t),$$

where $\phi(x) = \frac{1}{\beta_l}(cx - \varepsilon)$.

Target (w, X)-System

$$w_t(x,t) = \alpha_l w_{xx}(x,t) + \frac{c}{\beta_l} \dot{s}(t) X(t),$$

$$w(s(t),t) = \frac{\varepsilon}{\beta_l} X(t),$$

$$\dot{X}(t) = -cX(t) - \beta_l w_x(s(t),t).$$

and, by ES design,

$$w_x(0,t) = -\frac{\varepsilon}{\alpha_l}u(0,t),$$

which can be rewritten by (w, X) on RHS using inverse transformation.

Prove g.e.s. of (w, X)-system by Lyapunov method \rightarrow concludes Theorem

Numerical Simulation with Zinc



Future Direction

• Application to metal AM by incorporating the penetration of laser (Beer's law)

$$\frac{\partial T_l}{\partial t}(x,t) = \alpha_l \frac{\partial^2 T_l}{\partial x^2}(x,t) + e^{-ax} q_c(t),$$

• Observer to estimate temperature profiles and interface position (challenging)