



MA 108

# Math—The Language of Engineers

*by*

*Stan Żak*

School of Electrical and Computer Engineering

Purdue University

November 10, 2011

# Let Me Introduce Myself to You

- <https://engineering.purdue.edu/ECE/People/>

# Outline

- What is math?

# Outline

- What is math?
- Some pure math problems

# Outline

- What is math?
- Some pure math problems
- Engineering challenge problems

# Outline

- What is math?
- Some pure math problems
- Engineering challenge problems
- Optimization and control apps

# Outline

- What is math?
- Some pure math problems
- Engineering challenge problems
- Optimization and control apps
- Comments on computational tools

# Outline

- What is math?
- Some pure math problems
- Engineering challenge problems
- Optimization and control apps
- Comments on computational tools
- Some cool math applications



# Outline

- What is math?
- Some pure math problems
- Engineering challenge problems
- Optimization and control apps
- Comments on computational tools
- Some cool math applications
- Conclusions

# What Is Math?

- A part of the human search for understanding

# What Is Math?

- A part of the human search for understanding
- “Mathematical discoveries have come both from the attempt to describe the natural world and from the desire to arrive at a form of inescapable truth from careful reasoning”—Kenyon College Math Department Web Page

# Pure Math vs. Applied Math

- The Millennium Prize Problems

# Pure Math vs. Applied Math

- The Millennium Prize Problems
- <http://www.claymath.org/millennium/>

# Engineering Grand Challenges

- 14 grand challenges for engineering in the 21-st century identified by the National Academy of Engineering

# Engineering Grand Challenges

- 14 grand challenges for engineering in the 21-st century identified by the National Academy of Engineering
- <http://www.engineeringchallenges.org/cms/8996/9221.aspx>

# Optimization

- An act, process, or methodology of making something (as a design, system, or decision) as fully perfect, functional, or effective as possible. The mathematical procedures (as finding the maximum of a function) involved in this



# Optimization

- An act, process, or methodology of making something (as a design, system, or decision) as fully perfect, functional, or effective as possible. The mathematical procedures (as finding the maximum of a function) involved in this
- Optimization  $\equiv$  making the best decision

# Optimization

- An act, process, or methodology of making something (as a design, system, or decision) as fully perfect, functional, or effective as possible. The mathematical procedures (as finding the maximum of a function) involved in this
- Optimization  $\equiv$  making the best decision
- Engineering design, management, etc

# Optimization

- An act, process, or methodology of making something (as a design, system, or decision) as fully perfect, functional, or effective as possible. The mathematical procedures (as finding the maximum of a function) involved in this
- Optimization  $\equiv$  making the best decision
- Engineering design, management, etc
- What does “best” mean?

# Objective function

- Measure “goodness” by a function  $f$   
(*Cost function* or *objective function*)

# Objective function

- Measure “goodness” by a function  $f$   
(*Cost function* or *objective function*)
- Want to minimize  $f$ . (Smaller = better)

# Objective function

- Measure “goodness” by a function  $f$   
(*Cost function* or *objective function*)
- Want to minimize  $f$ . (Smaller = better)
- $\Omega$  = set of all possible choices  
(*Feasible set*)

# Notation

- $\mathbb{R}^n$  denotes a set of real  $n$ -tuples

# Notation

- $\mathbb{R}^n$  denotes a set of real  $n$ -tuples
- $\boldsymbol{x} \in \mathbb{R}^n$  means

$$\boldsymbol{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, \quad x_i \in \mathbb{R}$$



# Notation

- $\mathbb{R}^n$  denotes a set of real  $n$ -tuples
- $\boldsymbol{x} \in \mathbb{R}^n$  means

$$\boldsymbol{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, \quad x_i \in \mathbb{R}$$

- $f$  is a real-valued function on  $n$  variables,

$$f : \mathbb{R}^n \rightarrow \mathbb{R}$$

# Example



$$f = f(x_1, x_2) = x_1x_2 + 7,$$

an example of a real-valued function of two variables,

$$f : \mathbb{R}^2 \rightarrow \mathbb{R}$$

# Example

- $$f = f(x_1, x_2) = x_1x_2 + 7,$$

an example of a real-valued function of two variables,

$$f : \mathbb{R}^2 \rightarrow \mathbb{R}$$

- $$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \mapsto a = f(x_1, x_2) \in \mathbb{R}$$

# Optimization problem


$$\begin{array}{ll} \min & f(\boldsymbol{x}) \\ \text{subject to} & \boldsymbol{x} \in \Omega \end{array}$$

# Optimization problem



$$\begin{array}{ll} \min & f(\boldsymbol{x}) \\ \text{subject to} & \boldsymbol{x} \in \Omega \end{array}$$

- What about maximization?  
(Bigger = better)

# Optimization problem



$$\begin{array}{ll} \min & f(\boldsymbol{x}) \\ \text{subject to} & \boldsymbol{x} \in \Omega \end{array}$$

- What about maximization?  
(Bigger = better)
- How to solve optimization problem?

# Optimization problem



$$\begin{array}{ll} \min & f(\boldsymbol{x}) \\ \text{subject to} & \boldsymbol{x} \in \Omega \end{array}$$

- What about maximization?  
(Bigger = better)
- How to solve optimization problem?
- Analytically

# Optimization problem



$$\begin{array}{ll} \min & f(\boldsymbol{x}) \\ \text{subject to} & \boldsymbol{x} \in \Omega \end{array}$$

- What about maximization?  
(Bigger = better)
- How to solve optimization problem?
- Analytically
- Numerically



# Example: Linear regression

- Given points on the plane:

$$(t_0, y_0), \dots, (t_n, y_n)$$

# Example: Linear regression

- Given points on the plane:

$$(t_0, y_0), \dots, (t_n, y_n)$$

- Want to find the “line of best fit” through these points

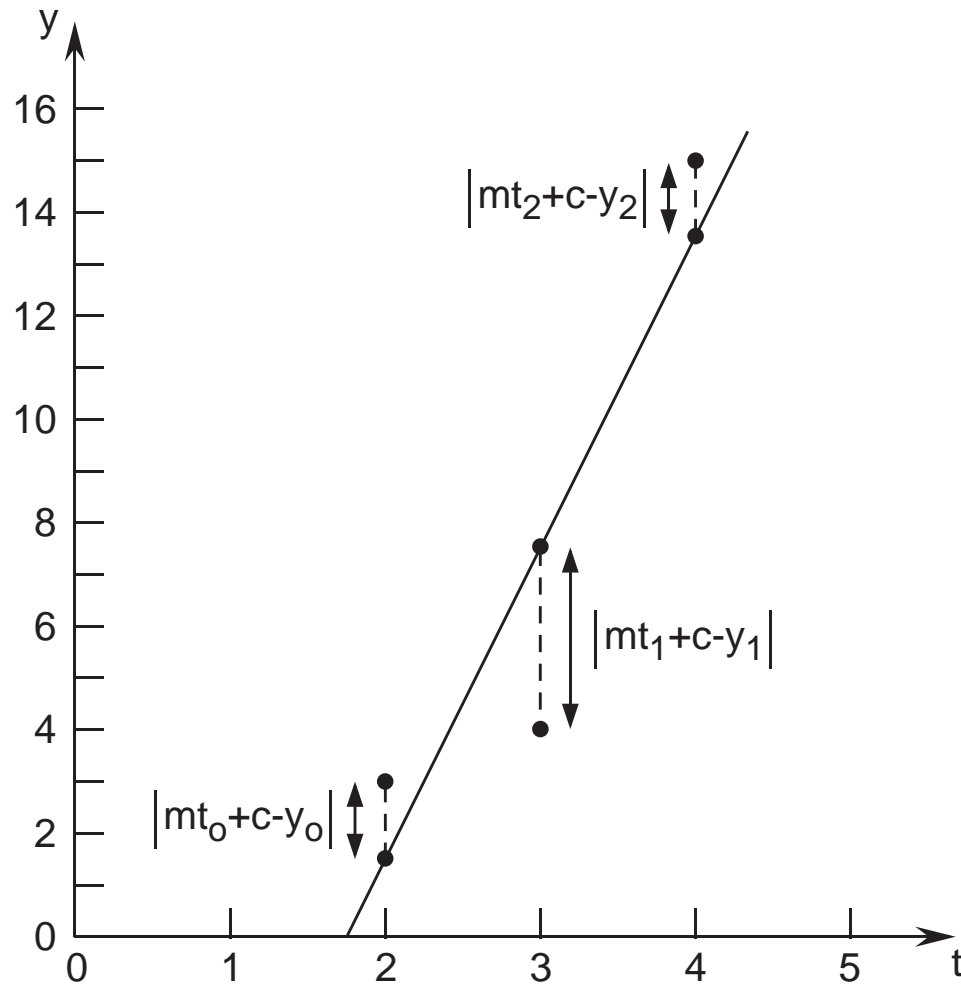
# Example: Linear regression

- Given points on the plane:

$$(t_0, y_0), \dots, (t_n, y_n)$$

- Want to find the “line of best fit” through these points
- Best = minimize the average squared error

# Minimizing the average squared error



# Line of best fit

- Equation of line:  $y = mt + c$

# Line of best fit

- Equation of line:  $y = mt + c$
- Optimization problem: Find  $m$  and  $c$  to

$$\min \frac{1}{n} \sum_{i=0}^n (mt_i + c - y_i)^2$$

# Line of best fit

- Equation of line:  $y = mt + c$
- Optimization problem: Find  $m$  and  $c$  to

$$\min \frac{1}{n} \sum_{i=0}^n (mt_i + c - y_i)^2$$

- Solution: In this case we can find the solution analytically (using least-squares theory)

# Line of best fit

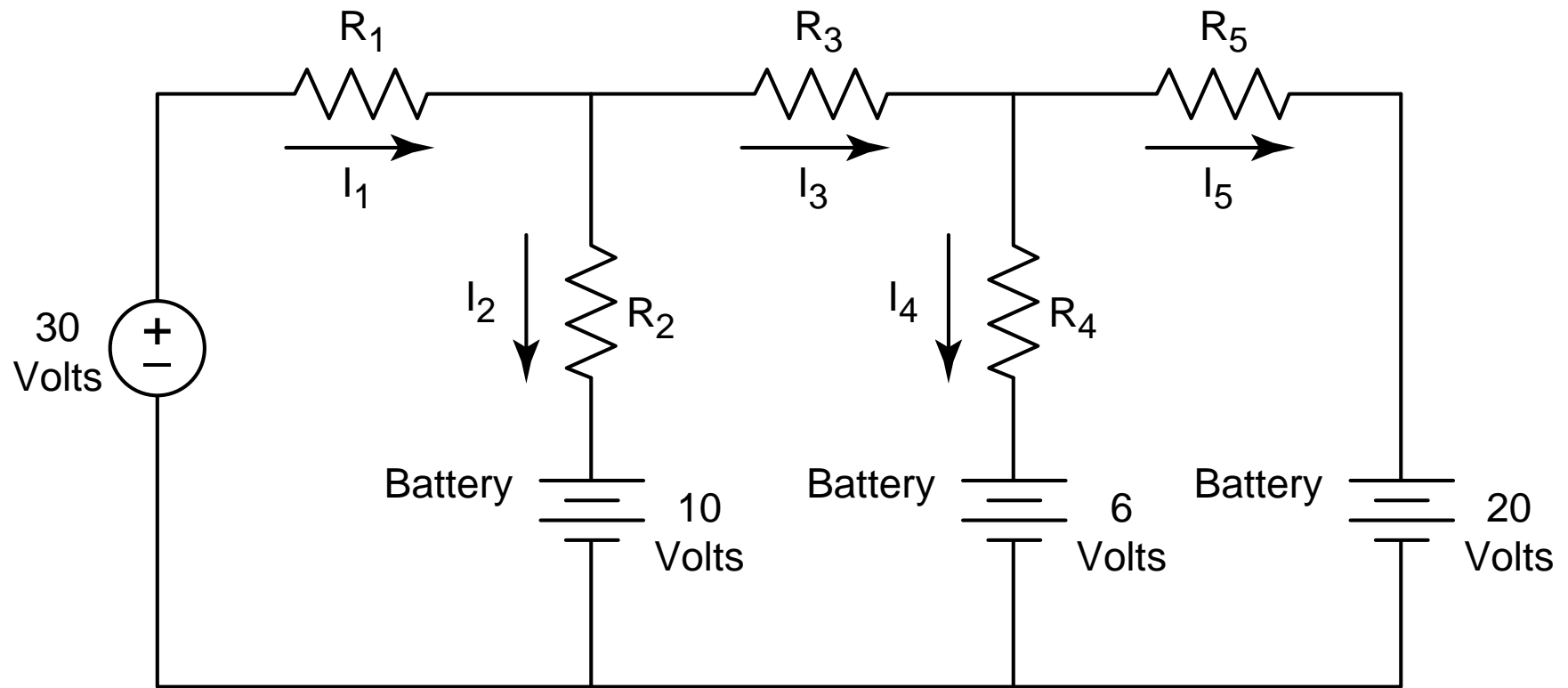
- Equation of line:  $y = mt + c$
- Optimization problem: Find  $m$  and  $c$  to

$$\min \frac{1}{n} \sum_{i=0}^n (mt_i + c - y_i)^2$$

- Solution: In this case we can find the solution analytically (using least-squares theory)
- Related application: system identification



# Battery charger circuit



## Charger circuit specifications

Current	$I_1$	$I_2$	$I_3$	$I_4$	$I_5$
Upper Limit (Amps)	4	3	3	2	2
Lower Limit (Amps)	0	0	0	0	0

# Design objective

Find  $I_1, \dots, I_5$  to maximize power transferred to batteries, that is,

$$\begin{aligned} & \max && 10I_2 + 6I_4 + 20I_5 \\ & \text{subject to} && I_1 = I_2 + I_3 \\ & && I_3 = I_4 + I_5 \\ & && I_1 \leq 4 \\ & && I_2 \leq 3 \\ & && I_3 \leq 3 \\ & && I_4 \leq 2 \\ & && I_5 \leq 2, \\ & && I_1, I_2, I_3, I_4, I_5 \geq 0 \end{aligned}$$

# Solving example problem

- This is a *linear programming problem*

# Solving example problem

- This is a *linear programming problem*
- Solution: Can use the simplex algorithm—see MA 511

# Model-based Predictive Control

- Model-based Predictive Control—MPC

# Model-based Predictive Control

- Model-based Predictive Control—MPC
- MPC methodology is also referred to as the moving horizon control or the receding horizon control

# Model-based Predictive Control

- Model-based Predictive Control—MPC
- MPC methodology is also referred to as the moving horizon control or the receding horizon control
- The idea behind this approach can be explained using an example of driving a car



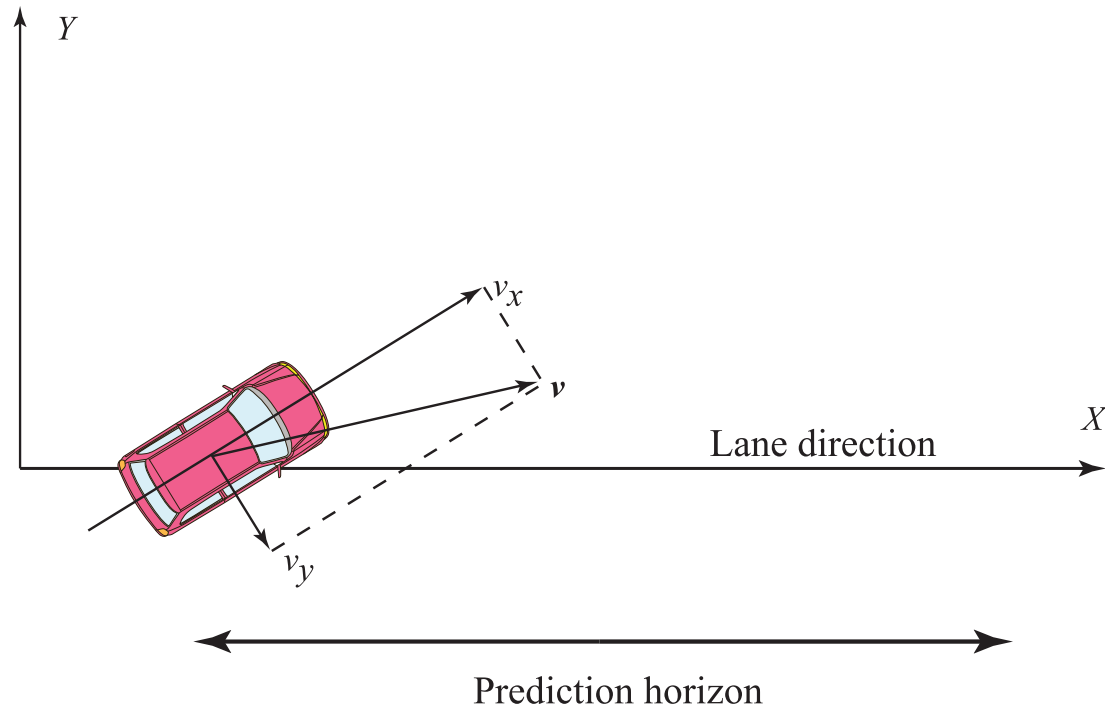
# MPC—analogy with driving a car

- The driver looks at the road ahead of him and taking into account the present state and the previous action predicts his action up to some distance ahead, which we refer to as the prediction horizon

# MPC—analogy with driving a car

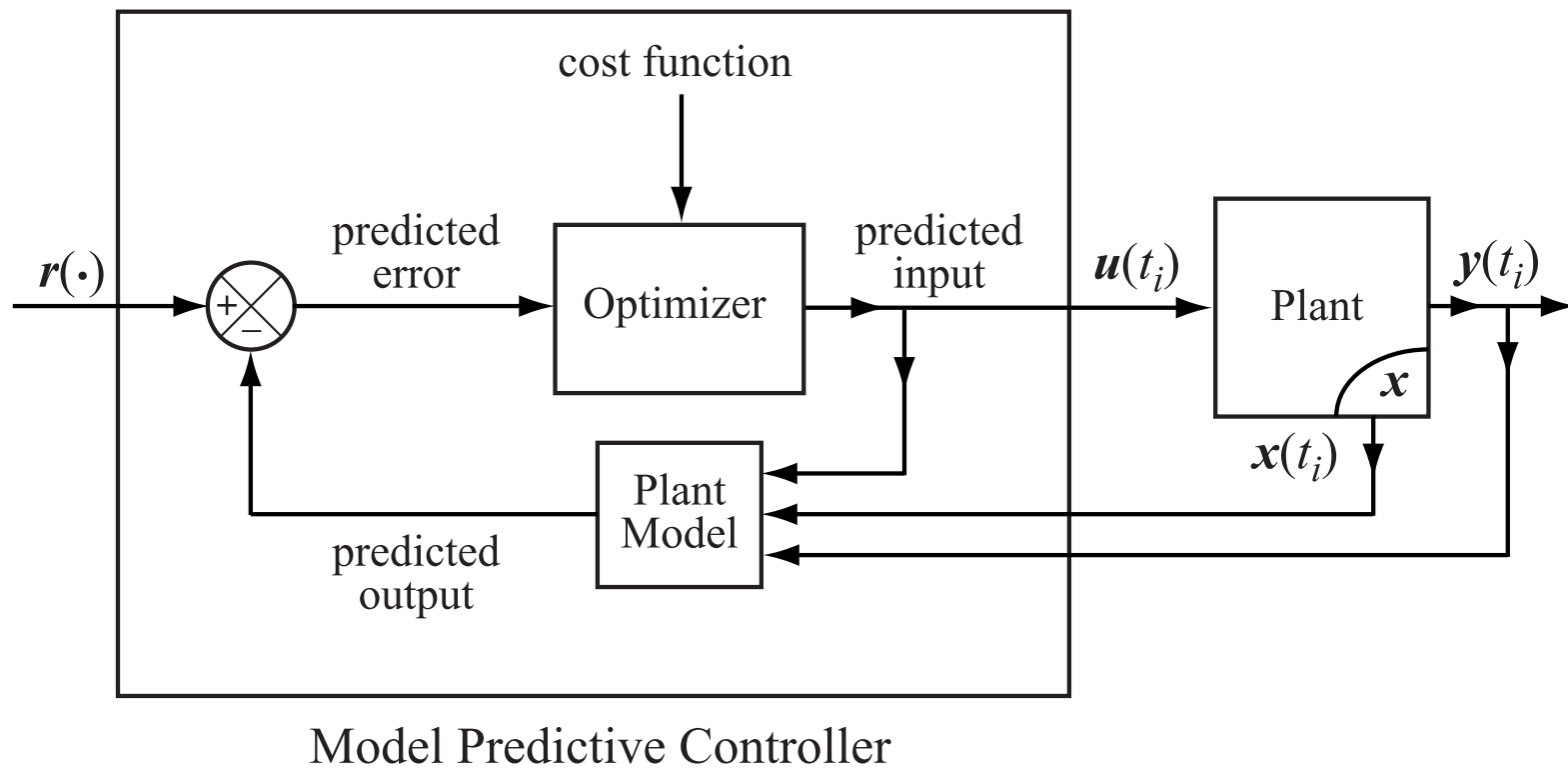
- The driver looks at the road ahead of him and taking into account the present state and the previous action predicts his action up to some distance ahead, which we refer to as the prediction horizon
- Based on the prediction, the driver adjusts the driving direction

# MPC illustration



The driver predicts future travel direction based on the current state of the car and the current position of the steering wheel

# Basic Structure of MPC



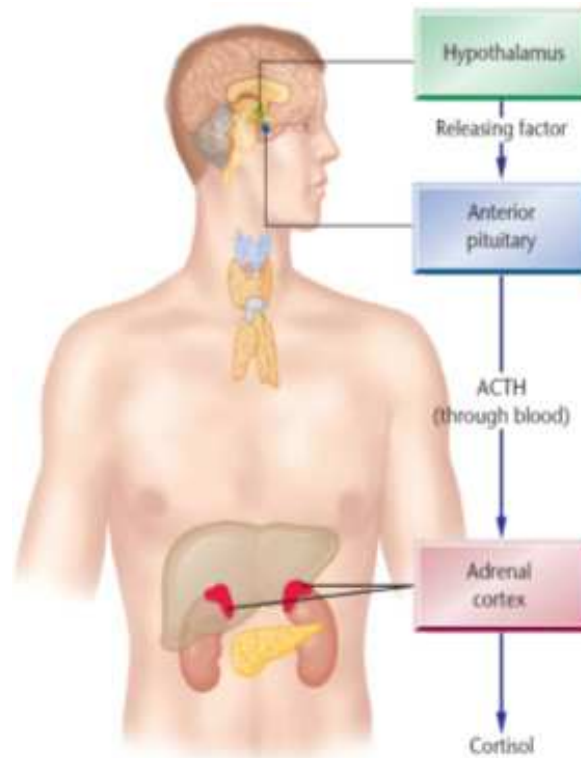
## Hypothalamic-pituitary-adrenal axis

- The hypothalamic-pituitary-adrenal—HPA

## Hypothalamic-pituitary-adrenal axis

- The hypothalamic-pituitary-adrenal—HPA
- The HPA axis is a set of interactions between the hypothalamus (a part of the brain), the pituitary gland (also part of the brain) and the adrenal or suprarenal glands (at the top of each kidney)

# Biology of the HPA axis



[http://www.vitalifetworks.com/images/Cortisol\\_image.jpg](http://www.vitalifetworks.com/images/Cortisol_image.jpg)

# HPA axis

- The HPA axis helps regulate our temperature, digestion, immune system, mood, sexuality and energy usage



# HPA axis

- The HPA axis helps regulate our temperature, digestion, immune system, mood, sexuality and energy usage
- It is also a major part of the system that controls our reaction to stress, trauma and injury

# HPA axis therapeutic correction

- A problem related to human health—how optimization can be used to find a therapeutic strategy

# HPA axis therapeutic correction

- A problem related to human health—how optimization can be used to find a therapeutic strategy



<http://www.ncbi.nlm.nih.gov/pmc/articles/PMC2613>

# Computational Aspects

- Math is powerful but it is even more powerful when aided with computational tools

# Computational Aspects

- Math is powerful but it is even more powerful when aided with computational tools
- MATLAB

# Computational Aspects

- Math is powerful but it is even more powerful when aided with computational tools
- MATLAB
- MATHEMATICA

# Math and Soccer?

- <http://www.bbc.co.uk/news/science-environment-11153466>

# Conclusions

- Math is powerful



# Conclusions

- Math is powerful
- Can do cool things using math

# Conclusions

- Math is powerful
- Can do cool things using math
- Need to consider the moral consequences of what we do!