

Mathematical Modeling of Dynamic Systems

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Automatic Controllers



Figure 2-6 Block diagram of an industrial control system



Classifications of Industrial Controllers

- 1. Two-position (on–off) controllers
- 2. Proportional (P) controllers
- 3. Integral (I) controllers
- 4. Proportional-integral (PI) controllers
- 5. Proportional-derivative (PD) controllers
- 6. Proportional-integral-derivative (PID) controllers

Two-Position (On-Off) Control Action



Proportional and Integral Controllers

Proportional Control Action

$$u(t) = K_p e(t)$$
 K_p: proportional gain

$$\bigcup \quad \frac{U(s)}{E(s)} = K_p$$

Integral Control Action

$$u(t) = K_i \int_0^t e(t)dt \qquad \frac{du(t)}{dt} = K_i e(t)$$
$$\underbrace{U(s)}{E(s)} = \frac{K_i}{s}$$





K_i: adjustable constant

PI and PD Controllers

• Proportional-Integral (PI) Control Action

PID Controllers

• Proportional-Integral-Derivative (PID) Control Action

$$u(t) = K_p e(t) + \frac{K_p}{T_i} \int_0^t e(t)dt + K_p T_d \frac{de(t)}{dt} \qquad \Longrightarrow \qquad \frac{U(s)}{E(s)} = K_p \left(1 + \frac{1}{T_i s} + T_d s\right)$$

$$\underbrace{\underbrace{E(s)}_{T_i s}} \underbrace{K_p (1 + T_i s + T_i T_d s^2)}_{T_i s} \underbrace{U(s)}_{T_i s}$$

Block diagram of a PID controller



Drawing a Block Diagram

- 1. Write the equations describing the dynamic behavior of each component.
- 2. Take the Laplace transforms of these equations, assuming zero initial conditions,
- 3. Represent each Laplace-transformed equation individually in block form.
- 4. Finally, assemble the elements into a complete block diagram.







(b) Block diagram representing Equation (2-6)





(c) Block diagram representing Equation (2-7)



Figure 2-12 (d) Block diagram of the RC circuit







4.

Block Diagram Simplification









Modeling in State Space

State

The state of a dynamic system is the smallest set of variables (called *state variables*) such that knowledge of these variables at $t = t_0$, together with knowledge of the input for $t > t_0$, completely determines the behavior of the system for any time.

State Variables

The variables making up the smallest set of variables $(x_1, x_2, ..., x_n)$ that determine the state of the dynamic system.

State Vector

A vector that determines uniquely the system state $\mathbf{x}(t) = [x_1 \ x_2 \ \dots \ x_n]$ for any time.

State Space

The n-dimensional space whose coordinate axes consist of the x_1 axis, x_2 axis, ..., x_n axis. Any state can be represented by a point in the state space.

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State-Space Equations

Assume a system with

r inputs $(u_1(t), u_2(t), \dots, u_r(t))$ m uoutputs $(y_1(t), y_2(t), \dots, y_m(t))$

Then the system may be described by

$$\begin{aligned} \dot{x_1}(t) &= f_1(x_1, x_2, \dots, x_n; u_1, u_2, \dots, u_r; t) \\ \dot{x_2}(t) &= f_2(x_1, x_2, \dots, x_n; u_1, u_2, \dots, u_r; t) \\ \vdots \\ \dot{x_n}(t) &= f_n(x_1, x_2, \dots, x_n; u_1, u_2, \dots, u_r; t) \\ y_1(t) &= g_1(x_1, x_2, \dots, x_n; u_1, u_2, \dots, u_r; t) \\ y_2(t) &= g_2(x_1, x_2, \dots, x_n; u_1, u_2, \dots, u_r; t) \\ \vdots \\ y_m(t) &= g_m(x_1, x_2, \dots, x_n; u_1, u_2, \dots, u_r; t) \end{aligned}$$
(2-9)

Continue

Then Equations (2–8) and (2–9) become





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Continue

Linearized state equation and output equation:

(2-12)State equation $\dot{\mathbf{x}}(t) = \mathbf{A}(t)\mathbf{x}(t) + \mathbf{B}(t)\mathbf{u}(t)$ Output equation $\mathbf{y}(t) = \mathbf{C}(t)\mathbf{x}(t) + \mathbf{D}(t)\mathbf{u}(t)$ (2-13)

A(t) is called the state matrix, B(t) the input matrix, C(t) the output matrix, and D(t) the direct transmission matrix $\mathbf{D}(t)$

Figure 2-14





If vector functions **f** and **g** do not involve time t explicitly then the system is called a timeinvariant system.

State equation	$\dot{\mathbf{x}}(t) = \mathbf{A}\mathbf{x}(t) + \mathbf{B}\mathbf{u}(t)$	(2-14)
Output equation	$\mathbf{y}(t) = \mathbf{C}\mathbf{x}(t) + \mathbf{D}\mathbf{u}(t)$	(2-15)

Example

Consider the mechanical system shown in Figure:

From the diagram, the system equation is

 $m\ddot{y} + b\dot{y} + ky = u$

This system is of second order. Let us define state variables as

 $x_1(t) = y(t)$ $x_2(t) = \dot{y}(t)$

Then we obtain







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or

$$\dot{x}_1 = x_2$$

$$\dot{x}_2 = -\frac{k}{m}x_1 - \frac{b}{m}x_2 + \frac{1}{m}u$$

The output equation is

$$y = x_1$$

In a vector-matrix form

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ -\frac{k}{m} & -\frac{b}{m} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} 0 \\ \frac{1}{m} \end{bmatrix} u$$
$$y = \begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

in the standard form

$$\begin{aligned}
\dot{\mathbf{x}} &= \mathbf{A}\mathbf{x} + \mathbf{B}u \\
\mathbf{y} &= \mathbf{C}\mathbf{x} + Du
\end{aligned}$$

$$\mathbf{A} &= \begin{bmatrix} 0 \\ -\frac{k}{m} & -\frac{b}{m} \end{bmatrix} \mathbf{B} = \begin{bmatrix} 0 \\ 1 \\ m \end{bmatrix} \mathbf{C} = \begin{bmatrix} 1 & 0 \end{bmatrix} \mathbf{D} = 0$$

$$\underbrace{\mathbf{U} &= \begin{bmatrix} 1 \\ m \end{bmatrix} \mathbf{U} \\ \mathbf{U} &= \underbrace{\mathbf{U} = \mathbf{U} \\ \mathbf{U$$

Transfer Functions and State-Space Equations

$$\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{B}u$$

$$\mathbf{y} = \mathbf{C}\mathbf{x} + Du$$

$$\longrightarrow \quad \frac{Y(s)}{U(s)} = G(s)$$

The Laplace transforms of state-space equations

$$s\mathbf{X}(s) - \mathbf{x}(0) = \mathbf{A}\mathbf{X}(s) + \mathbf{B}U(s)$$
$$Y(s) = \mathbf{C}\mathbf{X}(s) + DU(s)$$

Assuming $\mathbf{x}(0)$

$$s\mathbf{X}(s) - \mathbf{A}\mathbf{X}(s) = \mathbf{B}U(s)$$
$$(s\mathbf{I} - \mathbf{A})\mathbf{X}(s) = \mathbf{B}U(s)$$

By pre-multiplying $(sI - A)^{-1}$

$$\mathbf{X}(s) = (s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B}U(s)$$

By substituting above equation into $Y(s) = \mathbf{CX}(s) + DU(s)$

$$Y(s) = [\mathbf{C}(s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B} + D]U(s)$$

 $G(s) = \mathbf{C}(s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B} + D$

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Transfer Matrix

Consider a multiple-input, multiple-output system with *r* inputs and *m* outputs

$$\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_m \end{bmatrix} \quad \mathbf{y} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_m \end{bmatrix}$$

The transfer matrix G(s) relates the output Y(s) to the input U(s), or

 $\mathbf{Y}(s) = \mathbf{G}(s)\mathbf{U}(s)$ $\mathbf{G}(s) = \mathbf{C}(s\mathbf{I} - \mathbf{A})^{-1}\mathbf{B} + \mathbf{D}$



 $\mathbf{G}(s)$ is an m × r matrix

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State-Space Representation of *n*-Order Systems

• The forcing function does not involve derivative terms

Consider the following nth-order system:

$$y^{(n)} + a_1 y^{(n-1)} + \dots + a_{n-1} \dot{y} + a_n y = u \qquad (2-30)$$
Let us define

$$x_1 = y, \quad x_2 = \dot{y}, \quad \dots, \quad x_n = y^{(n-1)}$$

$$(2-30) \text{ can be written as} \qquad \dot{x}_1 = x_2, \quad \dot{x}_2 = x_3, \quad \dots, \quad \dot{x}_{n-1} = x_n, \quad \dot{x}_n = -a_n x_1 - \dots - a_1 x_n + u$$
or

$$\dot{x} = \mathbf{Ax} + \mathbf{Bu} \qquad (2-31)$$

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \quad \mathbf{A} = \begin{bmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & 1 \\ -a_n & -a_{n-1} & -a_{n-2} & \dots & -a_1 \end{bmatrix} \mathbf{B} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{bmatrix}$$

The output can be given by

$$y = \mathbf{C}\mathbf{x} \qquad (2-32) \qquad [D \text{ is zero}]$$
$$y = \begin{bmatrix} 1 & 0 & \cdots & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \qquad \mathbf{C} = \begin{bmatrix} 1 & 0 & \cdots & 0 \end{bmatrix}$$

Transfer function representation

$$\frac{Y(s)}{U(s)} = \frac{1}{s^n + a_1 s^{n-1} + \dots + a_{n-1} s + a_n}$$

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State-Space Representation of *n*-Order Systems

• The forcing function involves derivative terms

Consider the system that involves derivatives of the forcing function, such as

$$y^{(n)} + a_1 y^{(n-1)} + \dots + a_{n-1} \dot{y} + a_n y = b_0 u^{(n)} + b_1 u^{(n-1)} + \dots + b_{n-1} \dot{u} + b_n u$$
(2-33)

The main problem in defining the state variables is the derivative terms of the input u. A solution is to define the following n variables as a set of n state variables:

$$\begin{aligned}
 x_1 &= y - \beta_0 u \\
 x_2 &= \dot{y} - \beta_0 \dot{u} - \beta_1 u = \dot{x}_1 - \beta_1 u \\
 x_3 &= \ddot{y} - \beta_0 \ddot{u} - \beta_1 \dot{u} - \beta_2 u = \dot{x}_2 - \beta_2 u \\
 \vdots \\
 x_n &= y^{(n-1)} - \beta_0 u^{(n-1)} - \beta_1 u^{(n-2)} - \dots - \beta_{n-2} \dot{u} - \beta_{n-1} u = \dot{x}_{n-1} - \beta_{n-1} u
 \end{aligned}$$
(2-34)

 β parameters are determined from

$$\begin{array}{l} \beta_{0} = b_{0} \\ \beta_{1} = b_{1} - a_{1}\beta_{0} \\ \beta_{2} = b_{2} - a_{1}\beta_{1} - a_{2}\beta_{0} \\ \vdots \\ \beta_{n-1} = b_{n-1} - a_{1}\beta_{n-2} - \dots - a_{n-2}\beta_{1} - a_{n-1}\beta_{0} \end{array}$$

$$\begin{array}{c} \dot{x}_{1} = x_{2} + \beta_{1}u \\ \dot{x}_{2} = x_{3} + \beta_{2}u \\ \vdots \\ \dot{x}_{n-1} = x_{n} + \beta_{n-1}u \\ \dot{x}_{n} = -a_{1}x_{1} - a_{n-1}x_{2} - \dots - a_{1}x_{n} + \beta_{n}u \end{array}$$
(2-36)

Equation (2–36) and the output equation can be written as

$$\begin{bmatrix} \dot{x}_{1} \\ \dot{x}_{2} \\ \vdots \\ \dot{x}_{n-1} \\ \dot{x}_{n} \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 \\ -a_{n} & -a_{n-1} & -a_{n-2} & \cdots & -a_{1} \end{bmatrix} \begin{bmatrix} x_{1} \\ x_{2} \\ \vdots \\ x_{n-1} \\ x_{n} \end{bmatrix} + \begin{bmatrix} \beta_{1} \\ \beta_{2} \\ \vdots \\ \beta_{n-1} \\ \beta_{n} \end{bmatrix} u$$
$$y = \begin{bmatrix} 1 & 0 & \cdots & 0 \end{bmatrix} \begin{bmatrix} x_{1} \\ x_{2} \\ \vdots \\ x_{n} \end{bmatrix} + \beta_{0} u$$

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or

$$\dot{\mathbf{x}} = \mathbf{A}\mathbf{x} + \mathbf{B}u \quad (2-37)$$

$$y = \mathbf{C}\mathbf{x} + Du \quad (2-38)$$

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_{n-1} \\ x_n \end{bmatrix} \quad \mathbf{A} = \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 \\ -a_n & -a_{n-1} & -a_{n-2} & \cdots & -a_1 \end{bmatrix} \quad \mathbf{B} = \begin{bmatrix} \beta_1 \\ \beta_2 \\ \vdots \\ \beta_{n-1} \\ \beta_n \end{bmatrix}$$

$$\mathbf{C} = \begin{bmatrix} 1 & 0 & \cdots & 0 \end{bmatrix} \quad D = \beta_0 = b_0$$

matrices **A** and **C** are exactly the same as those for the system of Equation (2-30). The derivatives on the right-hand side of Equation (2-33) affect only the elements of the **B** matrix.

Modeling in MATLAB

Transformation from Transfer Function to State Space Representation

$$\frac{Y(s)}{U(s)} = \frac{\text{num}}{\text{den}} \implies [A, B, C, D] = \text{tf2ss(num, den)}$$
$$\frac{Y(s)}{U(s)} = \frac{s}{(s+10)(s^2+4s+16)} = \frac{s}{s^3+14s^2+56s+160} \qquad (2-39)$$

One of possible state-space representations for this system is

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} -14 & -56 & -160 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} u$$
(2-40)
$$y = \begin{bmatrix} 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \end{bmatrix} u$$
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MATLAB Program 2-2

num = [1 0];den = $\begin{bmatrix} 1 14 56 160 \end{bmatrix};$ [A, B, C, D] = tf2ss(num, den)

$$\frac{Y(s)}{U(s)} = \frac{s}{s^3 + 14s^2 + 56s + 160}$$

Transformation from State Space to Transfer Function

 $[num, den] = \frac{ss2tf}{A, B, C, D, iu}$

iu must be specified for systems with more than one input. For example, if the system has three inputs (u1, u2, u3), then iu must be either 1, 2, or 3, where

 u_1 : iu = 1 u_2 : iu = 2 u_3 : iu = 3

If the system has only one input,

[num, den] = ss2tf(A, B, C, D) or [num, den] = ss2tf(A, B, C, D, 1)

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Example

Obtain the transfer function of the system defined by the following state-space equations:

$$\begin{bmatrix} \dot{x}_1 \\ \dot{x}_2 \\ \dot{x}_3 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ -5 & -25 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 25 \\ -120 \end{bmatrix} u$$
$$y = \begin{bmatrix} 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

MATLAB Program 2-3 will produce the transfer function for the given system

$$\frac{Y(s)}{U(s)} = \frac{25s + 5}{s^3 + 5s^2 + 25s + 5}$$
MATLAB Program 2-3
$$\begin{pmatrix} F(s) = \frac{25s + 5}{s^3 + 5s^2 + 25s + 5} \\ F(s) = \frac{1}{s^3 + 5s^2 + 25s + 5s^2 + 25s + 5} \\ F(s) = \frac{1}{s^3 + 5s^2 + 25s + 5} \\ F(s) = \frac{1}{s^3 + 5s^2 + 25s + 5s^2 + 25s + 5} \\ F(s) = \frac{1}{s^3 + 5s^2 + 25s + 25s + 5s^2 + 25s + 25s$$

Mathematical Modeling of Electrical Systems

A mathematical model of an electrical circuit can be obtained by applying one or both of Kirchhoff's laws

• LRC Circuit

$$L\frac{di}{dt} + Ri + \frac{1}{C}\int i \, dt = e_i$$

$$\frac{1}{C}\int i \, dt = e_o$$

$$LsI(s) + RI(s) + \frac{1}{C}\frac{1}{s}I(s) = E_i(s)$$

$$\frac{1}{C}\frac{1}{s}\frac{1}{(s)} = E_o(s)$$

$$\frac{E_o(s)}{E_i(s)} = \frac{1}{LCs^2 + RCs + 1}$$

$$\ddot{e}_o + \frac{R}{L}\dot{e}_o + \frac{1}{LC}e_o = \frac{1}{LC}e_i$$

$$\ddot{e}_o + \frac{R}{L}\dot{e}_o + \frac{1}{LC}e_o = \frac{1}{LC}e_i$$

$$K_1 = e_o$$

$$R_2 = \dot{e}_o$$
and
$$u = e_i$$

$$y = e_o = x_1$$

$$\begin{bmatrix}\dot{x}_1\\\dot{x}_2\end{bmatrix} = \begin{bmatrix} 0 & 1\\ -\frac{1}{LC} & -\frac{R}{L}\end{bmatrix}\begin{bmatrix}x_1\\\dot{x}_2\end{bmatrix} + \begin{bmatrix} 0\\ \frac{1}{LC}\end{bmatrix}u$$

$$y = \begin{bmatrix} 1 & 0\end{bmatrix}\begin{bmatrix}x_1\\\dot{x}_2\end{bmatrix}$$
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Transfer Functions of Cascaded Elements





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$Z_{1} = \frac{R_{1}}{R_{1}C_{1}s + 1}, Z_{2} = \frac{R_{2}}{R_{2}C_{2}s + 1}$ $\frac{E(s)}{E_{i}(s)} = -\frac{Z_{2}}{Z_{1}} = -\frac{R_{2}}{R_{1}}\frac{R_{1}C_{1}s + 1}{R_{2}C_{2}s + 1} = -\frac{C_{1}}{C_{2}}\frac{s + \overline{R}}{s + \overline{R}}$	$\frac{1}{\frac{1}{2}C_2}$ Z_1 C_1 $E'(s)$ Z_2 Z_2			
$\frac{E_o(s)}{E(s)} = -\frac{R_4}{R_3}$ $\frac{E_o(s)}{E_i(s)} = \frac{E(s)}{E_i(s)} \frac{E_o(s)}{E(s)} = \frac{R_2}{R_1} \frac{R_4}{R_3} \frac{R_1 C_1 s + 1}{R_2 C_2 s + 1} = \frac{R_4}{R_3} \frac{C_1}{C_2} \frac{s}{s}$	$+\frac{1}{R_1C_1}$ $+\frac{1}{R_2C_2}$ C_1 C_1 R_4			
Assuming $T = R_1 C_1$, $\alpha T = R_2 C_2$, $K_c = \frac{R_4 C_1}{R_3 C_2}$ $\frac{E_o(s)}{E_i(s)} = K_c \alpha \frac{Ts+1}{\alpha Ts+1} = K_c \frac{s+\frac{1}{T}}{s+\frac{1}{\alpha T}}$	$E_{i}(s)$)		
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PID Controller Using Op-Amp



More Controllers With Op-Amp				
	Control Action	$G(s) = \frac{E_o(s)}{E_i(s)}$	Operational-Amplifier Circuits	
	Р	$\frac{R_4}{R_3} \frac{R_2}{R_1}$	R_1 R_2 R_4 R_4 e_o e_o	
	I	$\frac{R_4}{R_3} \frac{1}{R_1 C_2 s}$	R_1 R_3 R_4 e_o	
	PD	$\frac{R_4}{R_3} \frac{R_2}{R_1} (R_1 C_1 s + 1)$	e_i	
	PI	$\frac{R_4}{R_3} \frac{R_2}{R_1} \frac{R_2 C_{2s} + 1}{R_2 C_{2s}}$	R_1 R_2 C_2 R_4 e_i R_3 e_o	
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PID	$\frac{R_4}{R_3} \frac{R_2}{R_1} \frac{(R_1C_1s+1)(R_2C_2s+1)}{R_2C_2s}$	$\begin{array}{c c} C_1 & R_2 & C_2 & R_4 \\ \hline \\ e_i & \\ e_i & \\ \hline \\ e_i & \\ \hline$
Lead or lag	$\frac{R_4}{R_3} \frac{R_2}{R_1} \frac{R_1 C_{1s} + 1}{R_2 C_{2s} + 1}$	$\begin{array}{c} C_1 \\ C_1 \\ C_1 \\ C_2 \\ R_1 \\ C_2 \\ R_2 \\ R_3 \\ C_2 \\ R_4 \\ R_4 \\ R_4 \\ R_4 \\ R_6 \\$
Lag-lead	$\frac{R_6}{R_5} \frac{R_4}{R_3} \frac{\left[(R_1 + R_3) C_1 s + 1 \right] (R_2 C_2 s + 1)}{(R_1 C_1 s + 1) \left[(R_2 + R_4) C_2 s + 1 \right]}$	$\begin{array}{c ccccccccccccccccccccccccccccccccccc$

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