

NONLINEAR AND TIME-VARIABLE ANALOG CIRCUIT ANALYSIS IN THE TIME DOMAIN

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The major difficulty in the nonlinear circuit analysis is to solve nonlinear algebraic equation systems. The known algorithms have generally a bad convergence and requires a large amount of calculus. We propose an original method that improves the efficiency and robustness of the time domain analysis. The method is suitable for nonlinear and/or time-variant analog lumped circuits. It builds the state-output equations symbolically and solves those using numeric methods. The main idea is to *strongly minimize the dimension of the nonlinear algebraic equation system, without requiring matrix inversions*. This algorithm allows an accurate analysis and the convergence problems are strongly minimized. Using this method, we have built a dedicated program in MATLAB and solve many applications successfully, without convergence or stability problems.

1 INTRODUCTION

The analyzed circuit may contain any type of nonlinear and/or time-variant elements, the four types of linear controlled sources and any type of excess elements; there are no restrictions on network topology, excepting the consistency assumptions [1,3,5,6,7]. The nonlinear capacitors must be voltage controlled and the inductors – current controlled. The nonlinear characteristics can be nonmonotonic.

Other advantages of our algorithm are:

- it formulates the circuit equations symbolically;
- it requires only a single graph and a single associated normal tree;
- it does not require a companion resistive circuit;
- the method does not require matrix inversions;
- the input branches of voltage-controlled sources are simply modeled by independent zero-current sources;
- the input branches of current-controlled sources are simply modeled by independent zero-voltage sources;
- the mathematical model contains: an ordinary differential nonlinear equation system (state equations) with the state variables: the essential capacitor voltages and the essential inductor currents; two linear algebraic equation systems (output equations), having as variables the inputs of controlled sources, the tree-linear-resistor voltages and the cotree-linear-resistor currents respectively; a nonlinear algebraic equation system (output equations), having as variables the tree-nonlinear-resistor voltages and the cotree-nonlinear-resistor currents; *the dimension of this nonlinear algebraic equations system is the smallest possible for the analyzed circuit.*

2 THE GENERAL FORM OF STATE- OUTPUT EQUATIONS

We will formulate the state equations to the general form:

$$\begin{cases} \mathbf{M}_0 \cdot \dot{\mathbf{x}} = \mathbf{M}_1 \cdot \mathbf{x} + \mathbf{M}_2 \cdot \mathbf{y}_1 + \mathbf{M}_3 \cdot \mathbf{y}_2 + \mathbf{M}_4 \cdot \mathbf{y}_3 + \\ \quad + \mathbf{M}_5 \cdot \mathbf{z} + \mathbf{M}_6 \cdot \dot{\mathbf{z}} + \mathbf{M}_7 \cdot \dot{\mathbf{y}}_1 \\ \mathbf{x}(t_0) = \mathbf{x}_0 \end{cases} \quad (1)$$

where:

$\mathbf{x} = [\mathbf{u}_{Ca}^t \quad \mathbf{i}_{Lc}^t]^t$ is the state-variable vector (the essential capacitor voltages and the essential

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inductor currents); we use the index “*a*” for tree and “*c*” – for cotree;

$y = [y_1^t \ y_2^t \ y_3^t]^t$ is the output variable vector, having the components:

$y_1 = [u_{JC}^t \ i_{EC}^t]^t$ the voltages of independent zero-current sources used as inputs for voltage-controlled sources and the currents of independent zero-voltage sources used as inputs for current-controlled sources;

$y_2 = [u_{Ral}^t \ i_{Rcl}^t]^t$ the tree-linear-resistor voltages and the cotree-linear-resistor currents;

$y_3 = [u_{Ran}^t \ i_{Rcn}^t]^t$ the tree-nonlinear-resistor voltages and the cotree-nonlinear-resistor currents;

$z = [u_E^t \ i_J^t]^t$ the independent inputs;

$M_0 \equiv M_0(x)$ the state matrix; M_1, M_2, M_3, M_4, M_5 are always constant matrices; M_6, M_7 are zero, if the circuit does not contain excess elements; constant matrices, if all excess elements are linear; state depending, if the circuit contains nonlinear excess elements.

The output linear algebraic equations are

$$N_0 \cdot y_1 = N_1 \cdot x + N_2 \cdot y_2 + N_3 \cdot y_3 + N_4 \cdot z \quad (2)$$

$$P_0 \cdot y_2 = P_1 \cdot x + P_2 \cdot y_1 + P_3 \cdot y_3 + P_4 \cdot z \quad (3)$$

where all matrices are constant.

The output nonlinear algebraic equation system is:

$$Q_0(x, y, t) \cdot y_3 = Q_1 \cdot x + Q_2 \cdot y_1 + Q_3 \cdot y_2 + Q_4 \cdot z + w_0 \quad (4)$$

where: Q_0 is a state dependent matrix; if the circuit contains time-variant resistors (as models for switches), the matrix is time-dependent too; w_0 is a vector of incremental sources of local linearized nonlinear resistors.

Remarks (only for particular applications):

1. If the square matrix N_0 is easy to invert symbolically, the output variable y_1 can be eliminate from equations (1), (3) and (4);
2. If both N_0 and P_0 are easy to invert symbolically, the output variables y_1 and y_2 can be eliminated from equations (1) and (4);
3. If all N_0, P_0 and Q_0 are easy to invert symbolically, all the output variables y can be eliminated from state equations; the analyzed circuit is described completely only by state equations (1) [1-3].

3 TOPOLOGICAL FORMULATION OF STATE-OUTPUT EQUATIONS

Step 1:

We generate the associated graph, extract a normal tree and build the fundamental tree-cotree incidence matrix D , using our algorithm described in [1]. We partition the fundamental tree-cotree incidence matrix as follows:

$$D = \begin{array}{c|cccccccc} & C_c & R_{cl} & R_{cn} & L_c & J_c & J_C & J \\ \hline E & D_{11} & D_{12} & D_{13} & D_{14} & D_{15} & D_{16} & D_{17} \\ \hline E_C & \mathbf{0} & D_{22} & D_{23} & D_{24} & D_{25} & D_{26} & D_{27} \\ \hline E_c & D_{31} & D_{32} & D_{33} & D_{34} & D_{35} & D_{36} & D_{37} \\ \hline C_a & D_{41} & D_{42} & D_{43} & D_{44} & D_{45} & D_{46} & D_{47} \\ \hline R_{an} & \mathbf{0} & D_{52} & D_{53} & D_{54} & D_{55} & D_{56} & D_{57} \\ \hline R_{al} & \mathbf{0} & D_{62} & D_{63} & D_{64} & D_{65} & D_{66} & D_{67} \\ \hline L_a & \mathbf{0} & \mathbf{0} & \mathbf{0} & D_{74} & D_{75} & \mathbf{0} & D_{77} \end{array} \quad (5)$$

The rows correspond to the tree branches, and the columns to the cotree. The partitions correspond to: independent voltage sources (E); input branches of current controlled sources, not in C - E loops (E_c); these are short-circuits modeled through independent zero-voltage sources [1]; controlled voltage sources (E_c); essential capacitors (C_a); nonlinear voltage controlled tree-resistors (R_{an}); linear tree-resistors (R_{al}); excess inductors (L_a); independent current sources (J); input branches of voltage controlled sources, not in L - J cutsets (J_c); these are open-circuits modeled through independent zero-current sources [1]; controlled current sources (J_c); essential inductors (L_c); nonlinear current controlled cotree-resistors (R_{cn}); linear cotree-resistors (R_{cl}); excess capacitors (C_c);

The fundamental tree-cotree incidence matrix allows the expression of tree currents and cotree voltages as [5-7]:

$$\begin{aligned} \mathbf{i}_a &= -\mathbf{D}\mathbf{i}_c \\ \mathbf{u}_c &= \mathbf{D}^t\mathbf{u}_a \end{aligned} \quad (6)$$

Step 2:

The evolutions laws of essential capacitors and inductors are:

$$\begin{cases} \mathbf{i}_{Ca} = \mathbf{C}_a \frac{d\mathbf{u}_{Ca}}{dt} = \mathbf{C}_a \dot{\mathbf{u}}_{Ca} \\ \mathbf{u}_{Lc} = \mathbf{L}_c \frac{d\mathbf{i}_{Lc}}{dt} = \mathbf{L}_c \dot{\mathbf{i}}_{Lc} \end{cases} \quad (7)$$

where we have the matrices of dynamic parameters. Using (6) and the fundamental tree-cotree incidence matrix partitions (5):

$$\begin{aligned} &\begin{bmatrix} \mathbf{C}_a & \mathbf{0} \\ \mathbf{0} & \mathbf{L}_c \end{bmatrix} \cdot \begin{bmatrix} \dot{\mathbf{u}}_{Ca} \\ \dot{\mathbf{i}}_{Lc} \end{bmatrix} = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{41} \\ \mathbf{D}_{74}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{u}_{La} \\ \mathbf{i}_{Cc} \end{bmatrix} + \\ &+ \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{42} \\ \mathbf{D}_{64}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{u}_{Ral} \\ \mathbf{i}_{Rel} \end{bmatrix} + \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{43} \\ \mathbf{D}_{54}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{u}_{Ran} \\ \mathbf{i}_{Rcn} \end{bmatrix} + \\ &+ \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{44} \\ \mathbf{D}_{44}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{u}_{Ca} \\ \mathbf{i}_{Lc} \end{bmatrix} + \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{45} \\ \mathbf{D}_{34}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{u}_{Ec} \\ \mathbf{i}_{Jc} \end{bmatrix} + \\ &+ \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{47} \\ \mathbf{D}_{14}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{u}_E \\ \mathbf{i}_J \end{bmatrix}, \end{aligned} \quad (8)$$

considering $\mathbf{u}_{Ec} = \mathbf{0}$ and $\mathbf{i}_{Jc} = \mathbf{0}$.

Step 3:

We express the controlled sources voltages/currents as:

$$\begin{bmatrix} \mathbf{u}_{Ec} \\ \mathbf{i}_{Jc} \end{bmatrix} = \begin{bmatrix} \mathbf{A} & \mathbf{R} \\ \mathbf{G} & \mathbf{B} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{u}_{Jc} \\ \mathbf{i}_{Ec} \end{bmatrix} \quad (9)$$

where: \mathbf{A} is the voltage transfer factor matrix; \mathbf{R} is the transfer resistance matrix; \mathbf{G} is the transfer conductance matrix; \mathbf{B} is the current transfer factor matrix.

Step 4:

The evolutions laws for excess elements:

$$\begin{cases} \mathbf{u}_{La} = \mathbf{L}_a \frac{d\mathbf{i}_{La}}{dt} = \mathbf{L}_a \dot{\mathbf{i}}_{La} \\ \mathbf{i}_{Cc} = \mathbf{C}_c \frac{d\mathbf{u}_{Cc}}{dt} = \mathbf{C}_c \dot{\mathbf{u}}_{Cc} \end{cases} \quad (10)$$

combined with (6):

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$$\begin{aligned} \begin{bmatrix} \mathbf{u}_{La} \\ \mathbf{i}_{Cc} \end{bmatrix} &= \begin{bmatrix} \mathbf{L}_a & \mathbf{0} \\ \mathbf{0} & \mathbf{C}_c \end{bmatrix} \cdot \left\{ \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{74} \\ \mathbf{D}_{41}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \dot{\mathbf{u}}_{Ca} \\ \dot{\mathbf{i}}_{Lc} \end{bmatrix} + \right. \\ &+ \left. \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{75} \\ \mathbf{D}_{31}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \dot{\mathbf{u}}_{Ec} \\ \dot{\mathbf{i}}_{Jc} \end{bmatrix} + \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{77} \\ \mathbf{D}_{11}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \dot{\mathbf{u}}_E \\ \dot{\mathbf{i}}_J \end{bmatrix} \right\} \end{aligned} \quad (11)$$

Eliminating all variables excepting x , y and z , the next steps allow the (1)–(4) equations building where:

$$\begin{aligned} \mathbf{M}_0 &= \begin{bmatrix} \mathbf{C}_a + \mathbf{D}_{41} \mathbf{C}_c \mathbf{D}_{41}^t & \mathbf{0} \\ \mathbf{0} & \mathbf{L}_c + \mathbf{D}_{74}^t \mathbf{L}_a \mathbf{D}_{74} \end{bmatrix}; \mathbf{M}_1 = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{44} \\ \mathbf{D}_{44}^t & \mathbf{0} \end{bmatrix}; \mathbf{M}_2 = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{45} \\ \mathbf{D}_{34}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{A} & \mathbf{R} \\ \mathbf{G} & \mathbf{B} \end{bmatrix}; \mathbf{M}_3 = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{42} \\ \mathbf{D}_{64}^t & \mathbf{0} \end{bmatrix}; \\ \mathbf{M}_4 &= \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{43} \\ \mathbf{D}_{54}^t & \mathbf{0} \end{bmatrix}; \mathbf{M}_5 = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{47} \\ \mathbf{D}_{14}^t & \mathbf{0} \end{bmatrix}; \mathbf{M}_6 = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{41} \\ \mathbf{D}_{74}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{L}_a & \mathbf{0} \\ \mathbf{0} & \mathbf{C}_c \end{bmatrix} \cdot \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{77} \\ \mathbf{D}_{11}^t & \mathbf{0} \end{bmatrix}; \\ \mathbf{M}_7 &= \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{41} \\ \mathbf{D}_{74}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{L}_a & \mathbf{0} \\ \mathbf{0} & \mathbf{C}_c \end{bmatrix} \cdot \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{75} \\ \mathbf{D}_{31}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{A} & \mathbf{R} \\ \mathbf{G} & \mathbf{B} \end{bmatrix}; \mathbf{N}_0 = [\mathbf{1}] - \begin{bmatrix} \mathbf{D}_{36}^t & \mathbf{0} \\ \mathbf{0} & -\mathbf{D}_{25} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{A} & \mathbf{R} \\ \mathbf{G} & \mathbf{B} \end{bmatrix}; \mathbf{N}_1 = \begin{bmatrix} \mathbf{D}_{46}^t & \mathbf{0} \\ \mathbf{0} & -\mathbf{D}_{24} \end{bmatrix}; \\ \mathbf{N}_2 &= \begin{bmatrix} \mathbf{D}_{66}^t & \mathbf{0} \\ \mathbf{0} & -\mathbf{D}_{22} \end{bmatrix}; \mathbf{N}_3 = \begin{bmatrix} \mathbf{D}_{56}^t & \mathbf{0} \\ \mathbf{0} & -\mathbf{D}_{23} \end{bmatrix}; \mathbf{N}_4 = \begin{bmatrix} \mathbf{D}_{16}^t & \mathbf{0} \\ \mathbf{0} & -\mathbf{D}_{27} \end{bmatrix}; \mathbf{P}_0 = \begin{bmatrix} \mathbf{G}_{la} & \mathbf{D}_{62} \\ -\mathbf{D}_{62}^t & \mathbf{R}_{lc} \end{bmatrix}; \mathbf{P}_1 = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{64} \\ \mathbf{D}_{42}^t & \mathbf{0} \end{bmatrix}; \\ \mathbf{P}_2 &= \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{65} \\ \mathbf{D}_{32}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{A} & \mathbf{R} \\ \mathbf{G} & \mathbf{B} \end{bmatrix}; \mathbf{P}_3 = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{63} \\ \mathbf{D}_{52}^t & \mathbf{0} \end{bmatrix}; \mathbf{P}_4 = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{67} \\ \mathbf{D}_{12}^t & \mathbf{0} \end{bmatrix}; \mathbf{Q}_0 = \begin{bmatrix} \mathbf{G}_{da} & \mathbf{D}_{53} \\ -\mathbf{D}_{53}^t & \mathbf{R}_{dc} \end{bmatrix}; \\ \mathbf{Q}_1 &= \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{54} \\ \mathbf{D}_{43}^t & \mathbf{0} \end{bmatrix}; \mathbf{Q}_2 = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{55} \\ \mathbf{D}_{33}^t & \mathbf{0} \end{bmatrix} \cdot \begin{bmatrix} \mathbf{A} & \mathbf{R} \\ \mathbf{G} & \mathbf{B} \end{bmatrix}; \mathbf{Q}_3 = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{52} \\ \mathbf{D}_{63}^t & \mathbf{0} \end{bmatrix}; \mathbf{Q}_4 = \begin{bmatrix} \mathbf{0} & -\mathbf{D}_{57} \\ \mathbf{D}_{13}^t & \mathbf{0} \end{bmatrix}; \mathbf{w}_0 = - \begin{bmatrix} \mathbf{J}_{0a} \\ \mathbf{E}_{0c} \end{bmatrix}. \quad (12)$$

4 TIME DOMAIN EQUATION SOLVING

In order to solve the (1)–(4) equations, we perform a time-discretisation and solve the four systems alternatively, as follow:

- For the initial moment $t = t_0$, using the initial conditions, we find the initial values of output variables solving the algebraic equations (2)–(4);
- For the first step, over the time interval (t_0, t_1) , we solve the system (1) numerically, using an implicit algorithm, where the algebraic variables become the previous calculated values;
- For the moment $t = t_n$ we solve:
 - the systems of algebraic equations (2), where the state variables and the output y_2 , y_3 becomes the values from the previous moment t_{n-1} , finding y_1 for $t = t_n$;
 - algebraic equations (3), where the state variables and the output y_3 become the values from the previous moment t_{n-1} , and y_1 becomes the previous calculated value, finding y_2 for $t = t_n$;
 - algebraic equations (4), where the state variables become the values from the previous moment t_{n-1} , and y_1 , y_2 become the previous calculated values, finding y_3 for $t = t_n$;
- For the time interval (t_n, t_{n+1}) we integrate the system (1) numerically, where the algebraic variables becomes the previous calculated values for $t = t_n$, and the initial conditions are \mathbf{x} for $t = t_n$
- We repeat the last two stages until the analysis time is achieved.

We are made a program under MATLAB 6 environment, based on the presented method. It builds the equations symbolically and solves them numerically; the user can choose the desired computational tolerances and the numerical integration algorithm out of lists of choices. This program is an efficient tool for large-scale circuit analysis due to the high-performance matrix computation in MATLAB [1, 4, 5].

5 EXAMPLE

Let us study the dynamic behavior of the Chua's circuit represented in Fig. 1, using our dedicated program.

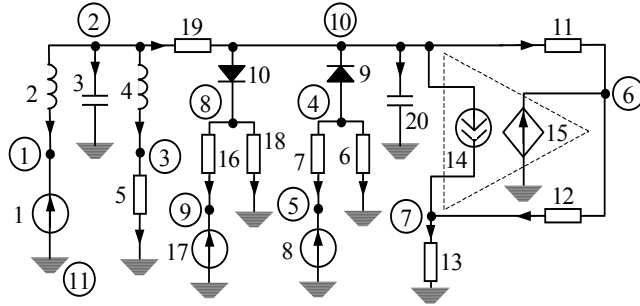


Fig 1. Chua's circuit.

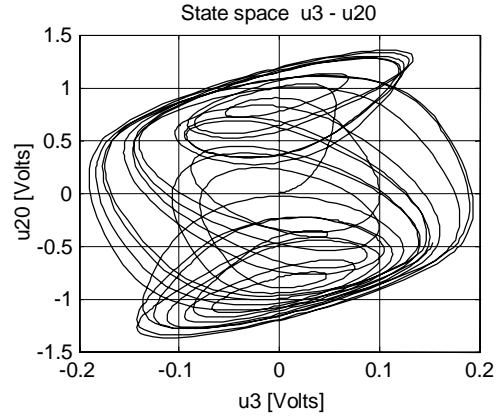


Fig. 2. The state space $u3-u20$.

The operational amplifier is modeled through a voltage-controlled voltage source – 15; its controlling variable is the voltage across an open-circuit modeled through an independent zero-current source – 14. The diodes 9 and 10 are voltage-controlled nonlinear resistors. The program finds the normal tree 1–8–17–15–3–20–9–10–5–12 and builds the circuit equations as:

► the state equations in the form (1):

$$\begin{cases} C3*Du3 = -i2 - i4 - i19 \\ C20*Du20 = -i6 - i7 - i11 - i16 - i18 + i19 \\ L2*Di2 = u3 + u1 \\ L4*Di4 = u3 - u5 \end{cases}$$

with the variables $x = [u3 \ u20 \ i2 \ i4]^t$;

► the output linear algebraic equation in the form (2):

$$(1 - A15_14)*u14 = u20 - u12$$

with the variable $y_1 = u14$;

► the output linear algebraic equations in the form (3):

$$\begin{cases} G5*u5 = i4 \\ G12*u12 + i13 = 0 \\ R6*i6 = u20 + u9 \\ R7*i7 = u20 + u9 + u8 \\ R11*i11 = u20 + u14*A15_14 \\ -u12 + R13*i13 = -u14*A15_14 \\ R16*i16 = u20 - u10 + u17 \\ R18*i18 = u20 - u10 \\ R19*i19 = u3 - u20 \end{cases}$$

with $y_2 = [u5; u12; i6; i7; i11; i13; i16; i18; i19]^t$ as variables;

► the output nonlinear algebraic equations in the form (4):

$$\begin{cases} Gd9*u9 = -i6 - i7 + J0_9 \\ Gd10*u10 = i16 + i18 + J0_10 \end{cases}$$

with the variables $y_3 = [u9 \ u10]^t$.

Solving the equations with the parameter values presented in [1], for the analysis time of 20 seconds, our dedicated program finds the time-domain solutions without convergence problems. We display here only the state space $u3-u20$, showing the known bounded chaos

phenomena (Fig. 2).

6 CONCLUSIONS

The main advantages of the proposed method are the following:

- it does not require topology restrictions, excepting the consistency assumptions;
- it does not require matrices inversion;
- it requires only a single graph and a single associated normal tree;
- it requires relatively small algebraic equations systems solving; the dimension of the nonlinear algebraic equation system is the smallest possible;
- it performs the symbolic equations building;
- it assures a very good computational stability and convergence.

Our dedicated program was made under MATLAB 6 environment. It builds the equations symbolically and solves them numerically; the user can choose the desired computational tolerances and the numerical integration algorithm out of lists of choices. This program is an efficient tool for large-scale nonlinear circuit analysis. Further works will present it.

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