Programming Languages for Hybrid System Modeling: a new Eldorado?

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ENS

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Hybrid Systems Modeling

Embedded software interacts with physical devices.

The whole system has to be modeled: the controller and the plant.¹



¹Image by Esterel-Technologies/ANSYS.

A Wide Range of Hybrid Systems Modelers Exist

Ordinary Differential Equations + discrete time Simulink/Stateflow ($\geq 10^6$ licences), LabView, Ptolemy II, etc.

Differential Algebraic Equations + discrete time Modelica, VHDL-AMS, VERILOG-AMS, etc.

Dedicated tools for multi-physics

Mechanics, electro-magnetics, fluid, etc.

Co-simulation/combination of tools

- Agree on a common format/protocol: FMI/FMU, S-functions, etc.
- Convert models from one tool to another.

Underlying Mathematical Models

Discrete: synchronous parallelism, sequence equations

- Time is **discrete** and **logical** (indices in ℕ)
- Equation o = x + y means $\forall n \in \mathbb{N}$. o(n) = x(n) + y(n)

• $o = \frac{1}{z}(x)$ init v means o(0) = v and $\forall n > 0$. o(n) = x(n-1)($v \rightarrow \text{pre } x / v$ fby x)

Continuous: Ordinary Differential Equations (ODEs)

- Time is **continuous** (indices in **R**)
- Equation $o = \frac{1}{s}(x)$ init v means $\forall t \in \mathbb{R}$. $o(t) = v(0) + \int_0^t x(\tau) d\tau$

Modes: Hierarchical Automata

- Every state can itself contain an automaton and so on.
- Both discrete-time and continuous-time versions.

Add

Is there anything left to do?

We know how to build tools for discrete-time models.

We know how to build tools for continuous-time models.

But what if the two are mixed together?

Is it enough to connect one to the other?

Can you trust code automatically generated from such tools?

Tools that mostly work...

Typing issue 1: Mixing continuous & discrete components





Typing issue 1: Mixing continuous & discrete components



• The shape of cpt depends on the steps chosen by the solver.

Putting another component in parallel can change the result.

Typing issue 2: Boolean guards in continuous automata



How long is a discrete step?

- Adding a parallel component changes the result.
- No warning by the compiler.
- The manual says: "A single transition is taken per major step".

Here discrete time is not logical —it comes from the simulation engine.

Stateflow User's Guide The Mathworks, pages 16-26 to 16-29, 2011.

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 - restricts side-effects to major time steps
 - supported by warnings and errors in tool (mostly)

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16-26

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16-25

16-26

- 'Restricted subset of Stateflow chart semantics'
 - restricts side-effects to major time steps
 - supported by warnings and errors in tool (mostly)
- Such ad-hoc rules can be replaced by a precise type system.

Causality issue: the Simulink state port



The output of the state port is the same as the output of the block's standard output port except for the following case. If the block is reset in the current time step, the output of the state port is the value that would have appeared at the block's standard output if the block had not been reset. -Simulink Reference (2-685)

Causality issue: the Simulink state port



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Time

standard output if the block had not been reset.

-Simulink Reference (2-685)

Causality issue: the Simulink state port



Excerpt of C code produced by RTW (release R2009)

```
static void mdlOutputs(SimStruct * S, int_T tid)
{ _rtX = (ssGetContStates(S));
                                                           Before assignment:
  . . .
                                                           integrator state con-
  _rtB = (_ssGetBlockIO(S));
  rtB > B 0 0 0 = rtX - > Integrator1 CSTATE + rtP - > P 0;
                                                          tains 'last' value
  _rtB->B_0_1_0 = _rtP->P_1 * _rtX->Integrator1_CSTATE;
  if (ssIsMajorTimeStep (S))
    { . . .
      if (zcEvent || ...)
        { (ssGetContStates (S))->Integrator0_CSTATE = +
            _ssGetBlockIO (S))->B_0_1_0; x = -3 \cdot \text{last } v
        }
                                           After assignment: integrator
                                           state contains the new value
  (\_ssGetBlockIO (S)) \rightarrow B_0_2_0 =
    (ssGetContStates (S))->Integrator0 CSTATE;
    _rtB->B_0_3_0 = _rtP->P_2 * _rtX->Integrator0_CSTATE;
    if (ssIsMajorTimeStep (S))
    { ...
      if (zcEvent || ...)
       { (ssGetContStates (S))-> Integrator1_CSTATE = ←
                                                y = -4 \cdot x
            (ssGetBlockIO (S))->B 0 3 0;
       3
                                   So, y is updated with the new value of x
      ... } ... }
```

There is a problem in the treatment of causality.

Current Practice: conclusion

What is the semantics of these tools?

When the manual and implementions diverge, which is right? There are side effects, global variables, backtracking. Hard to judge whether the generated code is correct.

What more could we want?

An cleaner integration of discrete and continous time.

Static rejection of bizarre programs.

Real-time (on-line) simulation which is computationally intensive.

Interacting with a numerical solver

It is not always feasible, nor even possible, to calculate the behaviour of a hybrid model analytically.

All major tools thus calculate approximate solutions numerically.

Numerical solvers (e.g., LLNL Sundials CVODE)

Designed by experts.

Compute a discrete-time approximations of continuous-time signals. Subtle: variable step, change order dynamically, explicit/implicit. Define compilation schemes with solver's internals kept abstract. The Simulation Engine of Hybrid Systems

Alternate discrete steps and integration steps



$$\sigma', y' = d_{\sigma}(t, y)$$
 $upz = g_{\sigma}(t, y)$ $\dot{y} = f_{\sigma}(t, y)$

Properties of the three functions

- d_{σ} gathers all discrete changes.
- g_{σ} defines signals for zero-crossing detection.
- f_{σ} and g_{σ} should be free of side effects and, better, continuous.

Numerical Integration (Sundials CVODE) What happens when f_{σ} has discontinuities? Consider:



Numerical Integration: a derivative with a discontinuity The error increases close to the discontinuity, forcing the solver to shrink the step.



ramp (with discontinuities)

Numerical Integration: discrete state with three modes



ramp (with zero-crossings and reinit)

Numerical Integration: with no reinit of the solver A multi-step solver like Sundials CVODE have an internal state. It must be reset when signals to be integrated have discontinuities.



ramp (with zero-crossings but no reinit)

Build a Hybrid Modeler on top of a Synchronous Language

Use synchronous constructs for arbitray mix of discrete and continuous. Divide and Recycle

Recycle existing synchronous languages techniques.

Semantics, static checking, code-generation.

Divide from the code what is for the solver.

Simulate with off-the-shelf numerical solvers.

Be conservative: any synchronous program must be compiled, optimized, and executed as per usual.

These elements are experimented within the language Zélus.



Compiler

Zélus is a synchronous language extended with Ordinary Differential Equations (ODEs) to model systems with complex interaction between discrete-time and continuous-time dynamics. It shares the basic principles of Lustre with features from Lucid Synchrone (type inference, hierarchical automata, and signals). The compiler is written

Research

Zélus is used to experiment with new techniques for building hybrid modelers like Simulink/Stateflow and Modelica on top of a synchronous language. The language exploits novel techniques for defining the semantics of hybrid modelers, it provides dedicated type systems to ensure the absence of discontinuities during integration and their

Combinatorial and sequential functions

A signal is a sequence of values. Nothing is said about the actual time to go from one instant to another.

pre is the unit-delay; \rightarrow is the initialization; operations apply pointwise.

```
let add (x,y) = x + y
```

```
let node after (n, t) = (c = n) where
rec c = 0 \rightarrow pre(min(tick, n))
and tick = if t then c + 1 else c
```

When fed into the compiler, we get:

```
val add : int \times int \neg A \rightarrow int val after : int \times bool \neg D \rightarrow bool
```

x, y, etc. are infinite sequences of values.

The counter can be instantiated twice in a two state automaton,

```
let node blink (n, m, t) = x where
automaton
| On \rightarrow do x = true until (after(n, t)) then Off
| Off \rightarrow do x = false until (after(m, t)) then On
```

which returns a value for \times that alternates between true for n occurrences of t and false for m occurrences of t.

```
let node blink_reset (r, n, m, t) = x where
reset
automaton
| On \rightarrow do x = true until (after(n, t)) then Off
| Off \rightarrow do x = false until (after(m, t)) then On
every r
```

The type signatures inferred by the compiler are:

```
\textit{val blink} : \textit{int} \times \textit{int} \times \textit{bool} \ \textit{-D} \rightarrow \textit{bool}
```

Generation of Cyclic Sequential Code

A function is translated into a sequential one that computes a single step.

- Equations are statically scheduled.
- Straight line code with no recursion nor dynamic allocation.

Example: translation of the function after

(* the type structure to store the internal memory *)
type st = { mutable init0: bool; mutable pre0: int }

```
(* the initialization function *)
let after_reset self = self.init0 \leftarrow true
```

Hybrid Programs

Up to syntactic details, these are Scade 6 or Lucid Synchrone programs.

A Heat Controller with Hysteresis ²

```
(* an hysteresis controller for a heater *)
let hybrid heater(active) = temp where
rec der temp = if active then c -. k *. temp else -. k *. temp init temp0
```

```
let hybrid main() = temp where
rec active = hysteresis_controller(temp)
and temp = heater(active)
```

²This is the hybrid version of one of Nicolas Halbwachs' examples with which he presented Lustre at the Collège de France, in January 2010.

The Bouncing ball [demo]

```
let hybrid bouncing(x0,y0,x'0,y'0) = (x,y) where

rec

der x = x' init x0

and

der x' = 0.0 init x'0

and

der y = y' init y0

and

der y' = -. g init y'0 reset up(-. y) \rightarrow -0.9 *. last y'
```

Its type signature is:

val bouncing : float imes float imes float imes float imes float imes float

- When -y crosses zero, re-initialize the speed y' with -0.9 * last y'.
- When y' is continuous, last y' is the left limit of y'.
- As y' is immediately reset, writing last y' is mandatory —otherwise, y' would instantaneously depend on itself.

Summary of Programming Constructs

- Synchronous constructs: data-flow equations/automata.
- An ODE with initial condition: der x = e init e0
- last x is the left limit of x.
- Detect a zero-crossing (from negative to positive): up(x).
- This defines a discrete instant, that is, an event.
- All discrete changes must occur on an event. E.g.,:

let hybrid f(x, y) = (v, z1, z2) where
rec v = present z1
$$\rightarrow$$
 1 | z2 \rightarrow 2 init 0
and z1 = up(x)
and z2 = up(y)
val f : float \times float $-C \rightarrow$ int \times zero \times zero

• If x = up(e), all handlers using x are governed by the same event.

Three difficulties

Semantics

- An ideal semantics to say which program make sense;
- useful to prove that compilation is correct.

Ensure that continuous and discrete time signals interfere correctly.

- Discrete time should stay logical and independent on when the solver decides to stop.
- Otherwise, we get the bizarre behaviors seen previously.

Ensure that fix-points exist and code can be scheduled.

- Algebraic loops must be statically detected.
- Restrict the use of last x so that signals are proved to be continuous during integration.

A Non-standard Semantics for Hybrid Modelers [JCSS'12]

We proposed to build the semantics on non-standard analysis.

der y = z init 4.0 and z = 10.0
$$-$$
. 0.1 *. y and k = y +. 1.0

defines signals y, z and k, where for all $t \in \mathbb{R}^+$:

$$\frac{dy}{dt}(t) = z(t) \quad y(0) = 4.0 \quad z(t) = 10.0 - 0.1 \cdot y(t) \quad k(t) = y(t) + 1$$

What would be the value of y if it were computed by an ideal solver taking an infinitesimal step of duration ∂ ?

*y(n) stands for the values of y at instant $n\partial$, with $n \in \mathbb{N}$ a non-standard integer.

$${}^{*}y(0) = 4 \qquad {}^{*}z(n) = 10 - 0.1 \cdot {}^{*}y(n)$$
$${}^{*}y(n+1) = {}^{*}y(n) + {}^{*}z(n) \cdot \partial \qquad {}^{*}k(n) = {}^{*}y(n) + 1$$

Non standard semantics [JCSS'12]

Let ${}^{\star}\!\mathbb{R}$ and ${}^{\star}\!\mathbb{N}$ be the non-standard extensions of \mathbb{R} and $\mathbb{N}.$

Let $\partial \in {}^{\star}\!\mathbb{R}$ be an infinitesimal, i.e., $\partial > 0, \partial \approx 0$.

Let the global time base or base clock be the infinite set of instants:

$$\mathbb{T}_{\partial} = \{ t_n = n\partial \mid n \in {}^{\star}\mathbb{N} \}$$

 \mathbb{T}_{∂} inherits its total order from * \mathbb{N} . A sub-clock $T \subset \mathbb{T}_{\partial}$.

What is a discrete clock?

A clock T is termed discrete if it is the result of a zero-crossing or a sub-sampling of a discrete clock. Otherwise, it is termed continuous.

If $T \subseteq \mathbb{T}$, we write ${}^{\bullet}T(t)$ for the immediate predecessor of t in T and $T^{\bullet}(t)$ for the immediate successor of t in T.

A signal is a partial function from ${\mathbb T}$ to a set of values.

Semantics of basic operations

Replay the classical semantics of a synchronous language.

An ODE with reset on clock T: der x = e init e_0 reset $z \rightarrow e_1$

last x if x is defined on clock T

*last
$$x(t) = {}^{\star}x({}^{\bullet}T(t))$$

Zero-crossing up(x) on clock T

$$\label{eq:started_st$$

Non-standard time vs. Super-dense time

- Maler et al., Edward Lee et al. super-dense time modeling $\mathbb{R} \times \mathbb{N}$



Non-standard time vs. Super-dense time

- Maler et al., Edward Lee et al. super-dense time modeling $\mathbb{R} \times \mathbb{N}$



• non-standard time modeling $\mathbb{T}_{\partial} = \{ n\partial \mid n \in {}^{\star}\mathbb{N} \}$



Typing: mixing discrete (logical) time and continuous time

The following two parallel composition make sense.

Discrete time: the clock should be discrete

let node sum(x) = cpt where rec cpt = $0 \rightarrow$ pcpt and pcpt = pre(cpt) + x

Continuous time: the clock should be continuous

```
let hybrid bouncing(y0, y'0) = o where
rec der y = y' init y0
and der y' = -.g init y'0
and o = y +. 10.0
```

The following do not make sense

At what clock should we compute cpt?

 $\begin{array}{l} \mbox{rec der }t=1.0\mbox{ init }0.0\\ \mbox{and cpt}=0.0\rightarrow\mbox{pre(cpt)}+t \end{array}$

Intuition

Distinguish functions with three kinds A/D/C.

- Combinatorial function get kind A (for "any").
- Discrete-time (synchronous) functions get kind D (for "discrete").
- Continuous-time (hybrid) functions get kind C (for "continuous").

Explicitly relate simulation and logical time

All discontinuities and side effects must be aligned with a zero-crossing instant.

```
let node sum(x) = cpt where
rec cpt = 0.0 \rightarrow pcpt
and pcpt = pre(cpt) +. x
```

```
let hybrid correct (z) = (time, y) where
rec der time = 1.0 init 0.0
and y = present up(z) \rightarrow sum(time) init 0.0
```

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Basic typing [LCTES'11,EMSOFT'12]

A simple ML type system with effects.

The type language

$$\begin{array}{rcl} bt & ::= & \text{float} \mid \text{int} \mid \text{bool} \mid \text{zero} \\ t & ::= & bt \mid t \times t \mid \beta \\ \sigma & ::= & \forall \beta_1, \dots, \beta_n.t \stackrel{k}{\longrightarrow} t \\ k & ::= & \mathsf{D} \mid \mathsf{C} \mid \mathsf{A} \end{array}$$

Initial conditions



Causality loops

Some programs are well typed but have algebraic loops.

Which programs should we accept?

• OK to reject (no solution).

 $\operatorname{rec} x = x + 1$

- OK as an algebraic constraint (e.g., Simulink and Modelica). rec $\mathsf{x}=1-\mathsf{x}$

But NOK for sequential code generation.

last x does not necessarily break causality loops!
 rec x = last x + 1

But this program is OK:

```
\begin{array}{l} \mbox{rec der } x=1.0 \mbox{ init } 0.0 \mbox{ reset } z \rightarrow t \\ \mbox{and } y=x+. \ 1.0 \\ \mbox{and } t= \mbox{last } y \end{array}
```

Can we find a simple and uniform justification?

ODEs with reset

Consider the sawtooth signal $y : \mathbb{R}^+ \mapsto \mathbb{R}^+$ such that:

$$rac{dy}{dt}(t)=1$$
 $y(t)=0$ if $t\in\mathbb{N}$

written:

der y = 1.0 init 0.0 reset up(y -. 1.0) \rightarrow 0.0



ODEs with reset

Consider the sawtooth signal $y : \mathbb{R}^+ \mapsto \mathbb{R}^+$ such that:

$$rac{dy}{dt}(t)=1$$
 $y(t)=0$ if $t\in\mathbb{N}$

written:

der y = 1.0 init 0.0 reset up(y -. 1.0)
$$\rightarrow$$
 0.0

The ideal non-standard semantics is:

$$\begin{array}{ll} {}^{*}y(0) = 0 & {}^{*}y(n) = \mathrm{if} \; {}^{*}z(n) \; \mathrm{then} \; 0.0 \; \mathrm{else} \; {}^{*}ly(n) \\ {}^{*}ly(n) = {}^{*}y(n-1) + \partial & {}^{*}c(n) = ({}^{*}y(n)-1) \geq 0 \\ {}^{*}z(0) = \mathrm{false} & {}^{*}z(n) = {}^{*}c(n) \wedge \neg {}^{*}c(n-1) \end{array}$$

This set of equation is not causal: *y(n) depends on itself.

Accessing the left limit of a signal

There are two ways to break this cycle:

- consider that the effect of a zero-crossing is delayed by one cycle, that is, the test is made on z(n-1) instead of on z(n), or,
- distinguish the current value of *y(n) from the value it would have had were there no reset, namely *ly(n).

Testing a zero-crossing of ly (instead of y),

$${}^{*}c(n) = ({}^{*}ly(n) - 1) \ge 0$$
,

gives a program that is causal since y(n) no longer depends instantaneously on itself.

der y = 1.0 init 0.0 reset up(last y -. 1.0) \rightarrow 0.0

An explanation of the causality 'issue' of Simulink

The source program

rec der x = 1.0 init 0.0 reset z \rightarrow -3.0 *. last y and der y = x init 0.0 reset z \rightarrow -4.0 *. last x and z = up(last x -. 2.0)



An explanation of the causality 'issue' of Simulink

The source program

rec der x = 1.0 init 0.0 reset z
$$\rightarrow$$
 -3.0 *. last y
and der y = x init 0.0 reset z \rightarrow -4.0 *. last x
and z = up(last x -. 2.0)

Its non-standard interpretation

Explanation

- The first two equations are scheduled this way so x(n-1) is lost.
- This is a scheduling bug: the sequential code lacks a copy variable.

Causality Analysis [HSCC'14]

Every feedback loop must cross a delay.

Intuition: associate a 'time stamp' to every expression and require that the relation < between time stamps is a strict partial order.

The type language

$$\sigma ::= \forall \alpha_1, ..., \alpha_n : C. ct \xrightarrow{k} ct$$

$$ct ::= ct \times ct \mid \alpha$$

$$k ::= D \mid C \mid A$$

Precedence relation:

$$\mathsf{C} ::= \{\alpha_1 < \alpha_1', ..., \alpha_n < \alpha_n'\}$$

 $C \vdash ct_1 < ct_2$ means that ct_1 precedes ct_2 according to C.

Associate a type that express input/output dependences. E.g.,

let node plus(x, y) =
$$x + 0 \rightarrow pre y$$

We get: $f: \forall \alpha_1, \alpha_2. \ \alpha_1 \times \alpha_2 \xrightarrow{\mathsf{D}} \alpha_1$

- der x breaks a loop: der temp = c -. temp init 20.0 is correct.
- last(x) breaks a loop in a discrete context.

The following is rejected; the next is accepted.

rec der y' = –. g init 0.0 reset up(–.y) \rightarrow –0.9 *. y' and der y = y' init y0

rec der y' = –. g init 0.0 reset up(–.y)
$$\rightarrow$$
 –0.9 *. last y' and der y = y' init y0

Theorem: [HSCC 14] Well typed programs define continuous signals during integration.

The proof is based on the non-standard synchronous semantics.

Comparison with existing tools Simulink/Stateflow (Mathworks)

- Integrated treatment of automata vs two distinct languages
- More rigid separation of discrete and continuous behaviors

Modelica

- Do not handle DAEs
- Our proposal for automata has been integrated into version 3.3

Ptolemy (E.A. Lee et al., Berkeley)

- A unique computational model: synchronous
- Everything is compiled to sequential code (not interpreted)

Synchronous languages should and can properly treat hybrid systems