

# Causal Block Diagrams (CBDs) a family of formalisms

Hans Vangheluwe

# Physical Systems Modelling

- Problem-Specific (technological)
- Domain-Specific (e.g., translational mechanical)
- (general) Laws of Physics
- Power Flow/Bond Graphs (physical: energy/power)
- Computationally a-causal  
(Mathematical and Object-Oriented) ← **Modelica**
- Causal Block Diagrams (data flow)
- Numerical (Discrete) Approximations
- Computer Algorithmic + Numerical  
(Floating Point vs. Fixed Point)
- As-Fast-As-Possible vs. Real-time (XiL)
- Hybrid (discrete-continuous) modelling/simulation
- Hiding IP: Composition of Functional Mockup Units (FMI)
- Dynamic Structure

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*Editors*

# Foundations of Multi-Paradigm Modelling for Cyber-Physical Systems



 **cost**  
EUROPEAN COOPERATION  
IN SCIENCE & TECHNOLOGY

 Springer Open

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CBD CAUSAL BLOCK DIAGRAM

"COMPUTATIONAL CAUSALITY"

ABD A-CAUSAL BLOCK DIAGRAM

CAUSE  $\longrightarrow$  CONSEQUENCE

$$mVA + mVB + mVC = \phi$$

$$(mVA, mVB, mVC) \in \mathbb{R}^3$$

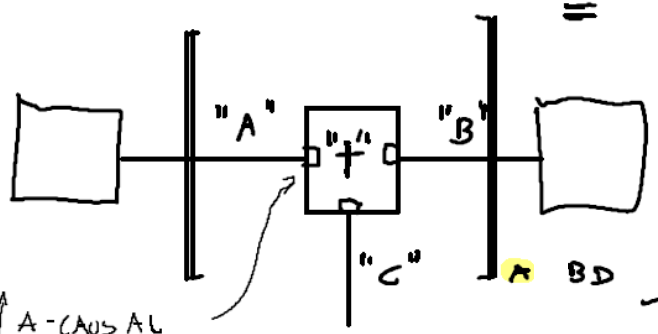
$$+: \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$$

MATH

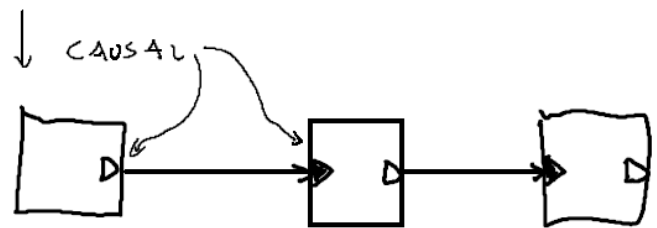
"WHAT"

A-CAUSAL

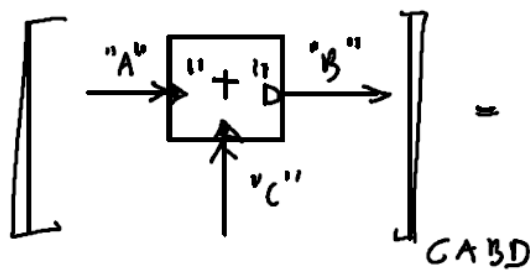
CAUSALITY ASSIGNMENT



A-CAUSAL



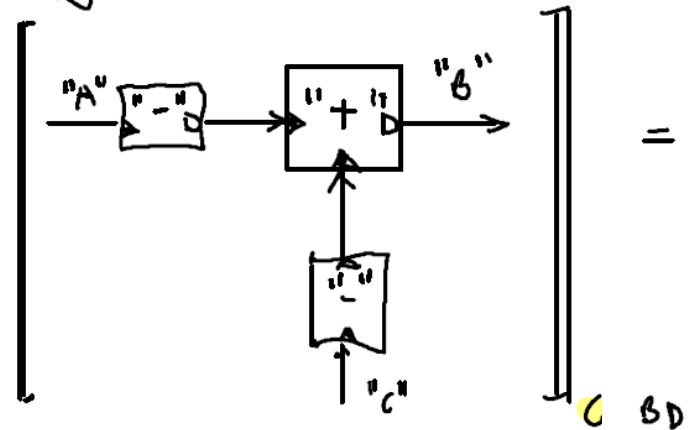
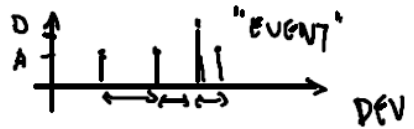
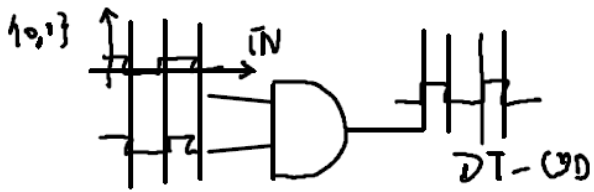
CAUSAL



$vA, vB, vC : \text{float}$

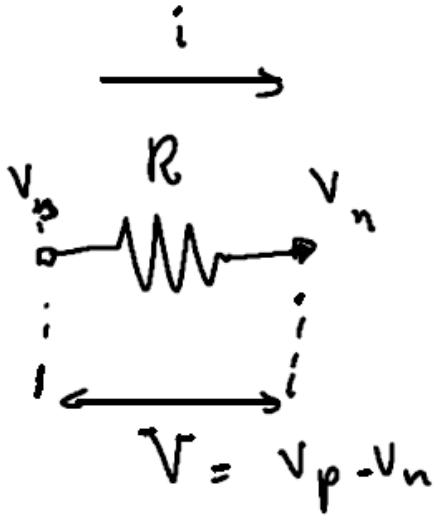
$vB := vA + vC$   
CODE

"HOW"



$vB := -vA - vC$

# (computationally) a-causal vs. causal



$$V := R \times i$$

$$R := V / i$$

$$i := V / R$$

$$V - Ri = \phi$$

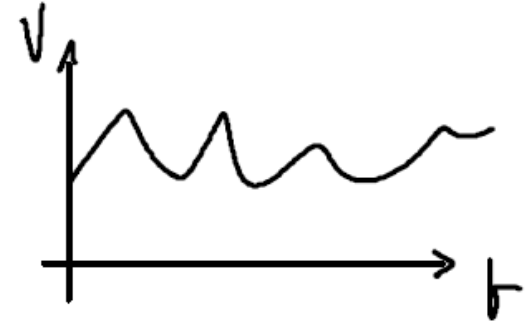


MODÉLICA



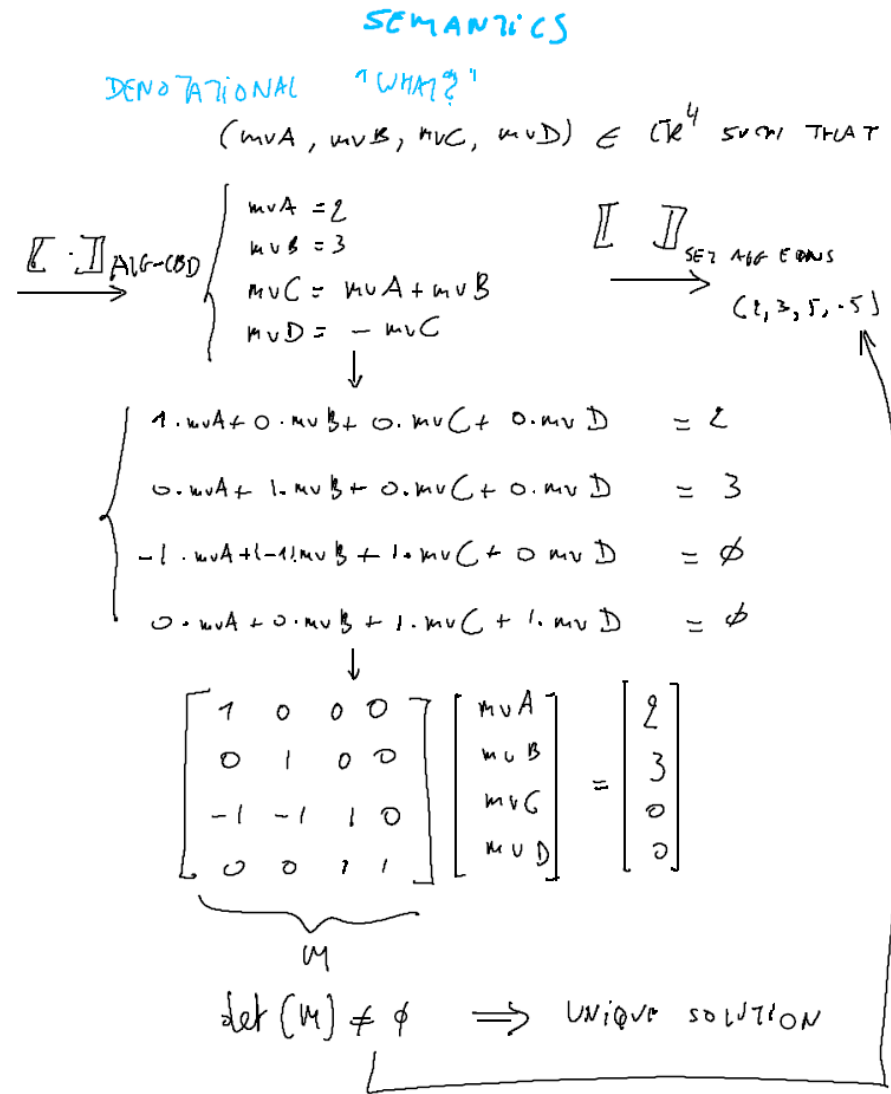
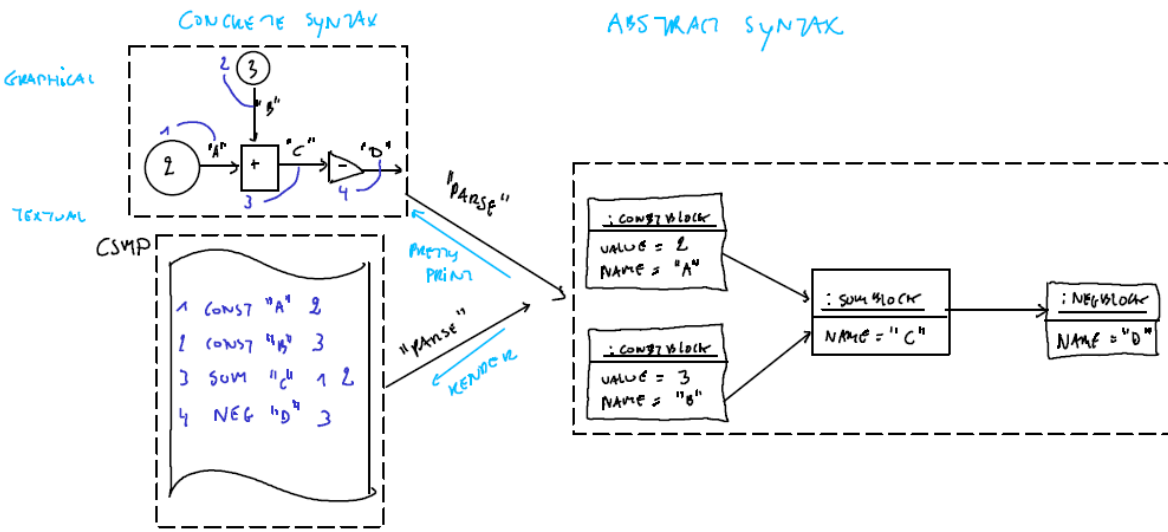
SIMULINK

CAUSALITY  
ASGN.



# concrete/abstract syntax, semantic mapping/domain

## -- denotational semantics



# concrete/abstract syntax, semantic mapping/domain

## -- operational semantics

|||  $\square$   
0

OPERATIONAL SEMANTICS "How"

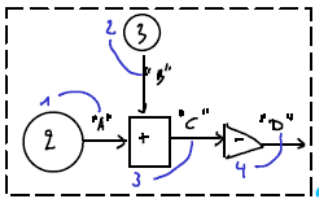
```

float vA :=0;
float vB :=0;
float vC :=0;
float vD :=0;
vA := 2;
vB := 3;
vC := vA + vB;
vD := -vC;

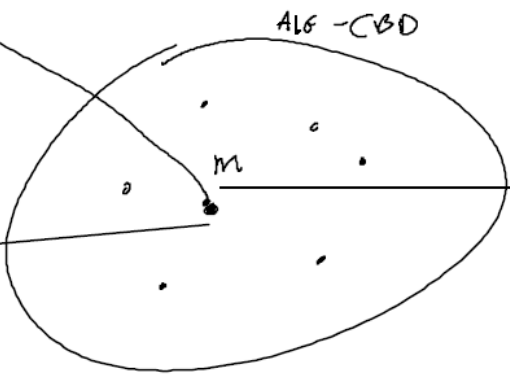
vD := -vC;
vA := 2;
vB := 3;
vC := vA + vB;
    
```



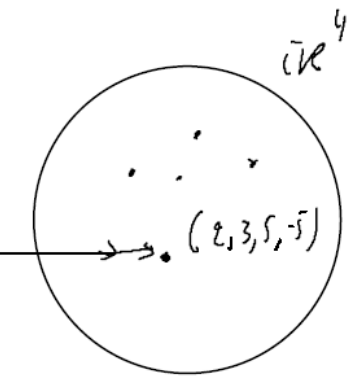
CONCRETE SYNTAX



ABSTRACT SYNTAX



SEMANTIC DOMAIN



SEMANTIC MAPPING

$\llbracket \cdot \rrbracket$

- DENOTATIONAL
- OPERATIONAL

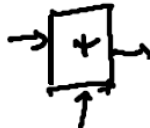
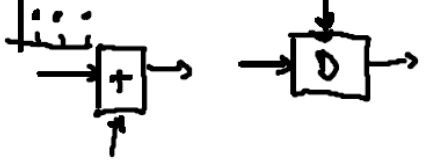
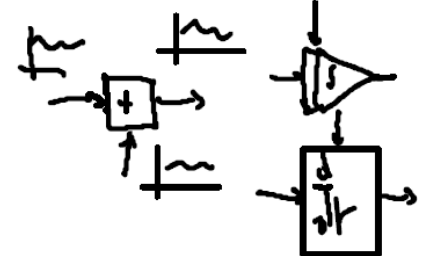
AST

SMP

```

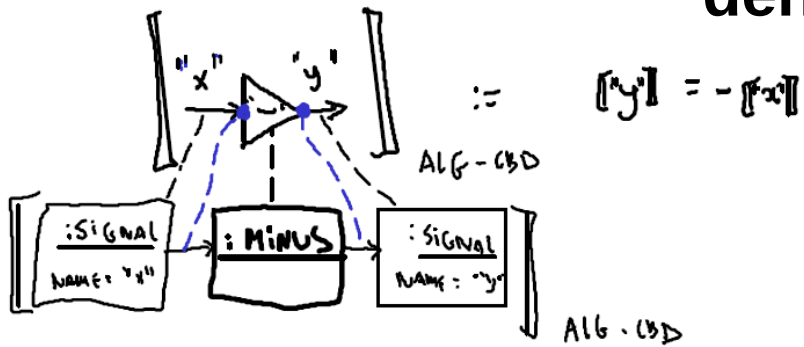
1 CONST "A" 2
2 CONST "B" 3
3 SUM "C" 1 2
4 NEG "D" 3
    
```

# a family of Causal Block Diagram (CBD) formalisms

TIME ↓	HIERARCHY ↗ FLAT CBD	SYNTAX ↗ ✓ FLATTEN	SEMANTICS ↗ DENOTATIONAL "WHAT"	OPERATIONAL "HOW" ↗
{NOW}	ALGEBRAIC (ALG-CBD)	 <p>NO LOOPS WITH LOOPS</p>	-----	
IN	DISCRETE-TIME (DT-CBD)			
IR	CONTINUOUS-TIME (CT-CBD)			



# denotational semantics of individual blocks

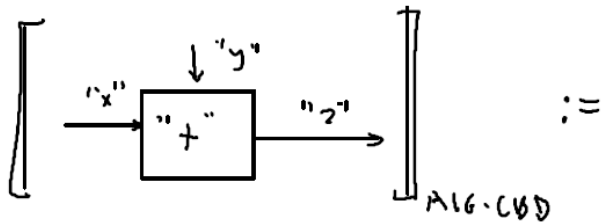


$$:= \llbracket 'y' \rrbracket = - \llbracket 'x' \rrbracket$$

$$mv_y = - mv_x$$

$$mv_x, mv_y \in \mathbb{CR}$$

$$- : \mathbb{CR} \rightarrow \mathbb{CR}$$



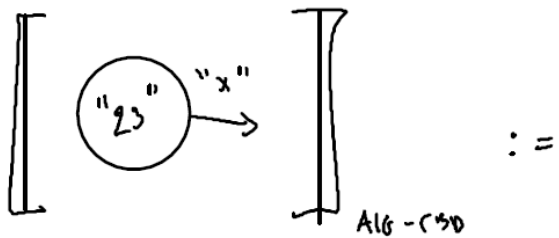
:=

$$\llbracket 'z' \rrbracket = \llbracket 'x' \rrbracket + \llbracket 'y' \rrbracket$$

$$mv_z = mv_x + mv_y$$

$$mv_x, mv_y, mv_z \in \mathbb{CR}$$

$$+ : \mathbb{CR} \times \mathbb{CR} \rightarrow \mathbb{CR}$$

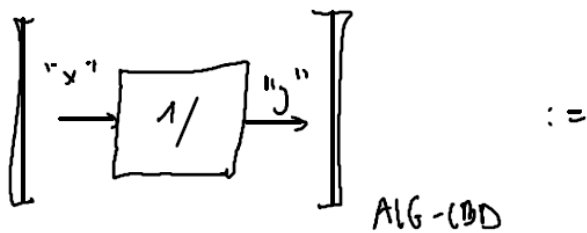


:=

$$\llbracket 'x' \rrbracket = \llbracket '23' \rrbracket$$

$$mv_x = 23$$

$$mv_x \in \mathbb{CR}$$



:=

$$\llbracket 'y' \rrbracket = 1 / \llbracket 'x' \rrbracket$$

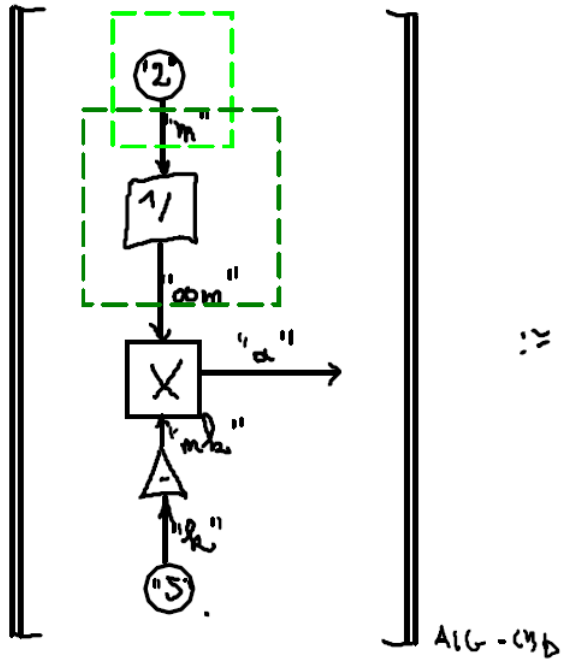
$$mv_y = 1 / mv_x$$

$$mv_x \in \mathbb{CR} \setminus \{0\}, mv_y \in \mathbb{CR}$$

$$mv_x, mv_y \in$$

$$\mathbb{CR} \cup \{\infty, -\infty\}$$

# denotational semantics of "composition"



$m_{vm}, m_{vom}, m_{vm}, m_{va}, m_{vml}, m_{vl} \in \mathbb{R}$

SUCH THAT

$m_{vm} \neq 0$

$m_{vm} = 2$

$m_{vom} = 1/m_{vm}$

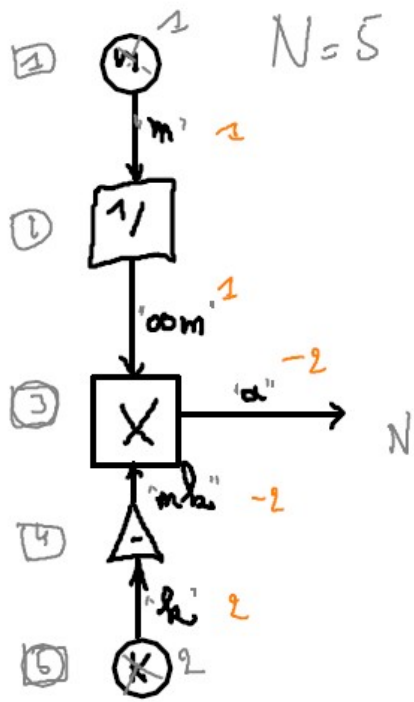
$m_{va} = m_{vom} \times m_{vml}$

$m_{vml} = -m_{vl}$

$m_{vl} = 5$

$= (2, 0.5, 2.5, -5, 5) \in \mathbb{R}^5$

# operational semantics naive/optimal approach



	$v_m$	$v_{com}$	$v_x$	$v_{mk}$	$v_k$
	UK	UK	UK	UK	UK
1	1	UK	UK	UK	UK
2	1	1	UK	UK	UK
3	1	1	UK	UK	UK
4	1	1	UK	UK	UK
5	1	1	UK	UK	2
1	1	1	UK	UK	2
2	1	1	UK	UK	2
3	1	1	UK	UK	2
4	1	1	UK	-2	2
5	1	1	UK	-2	2
1	1	1	UK	-2	2
2	1	1	UK	-2	2
3	1	1	-2	-2	2
4					
5					

2 2 ... 5

"SCHEDULE"



Worst-case

# iter

$$\mathcal{O}(N) \mathcal{O}(1)$$

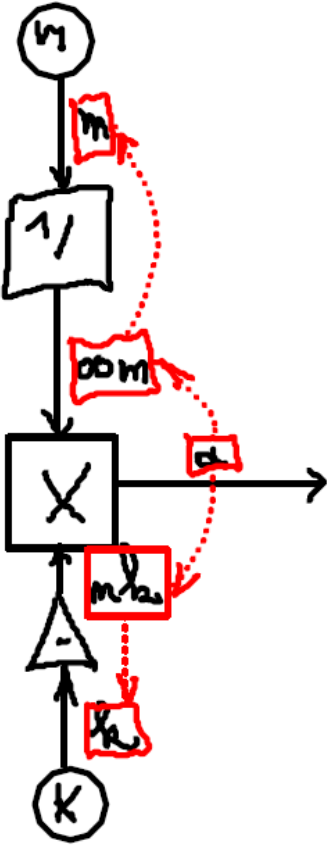
# comp

$$\mathcal{O}(N^2) \mathcal{O}(N)$$

DISTRIBUTED



# operational semantics scheduling



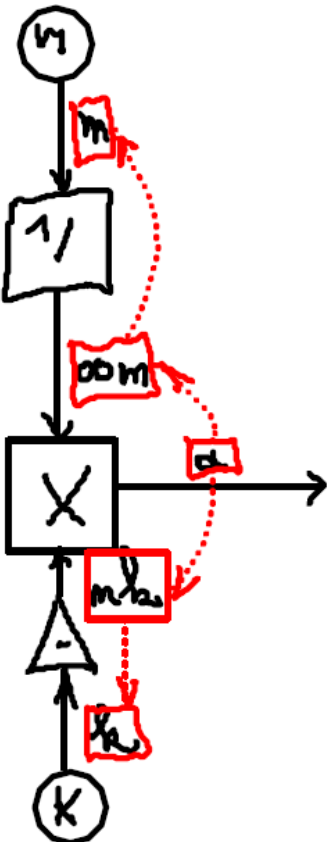
DEPENDENCY GRAPH



schedule = [m, oom, k, mk, a]



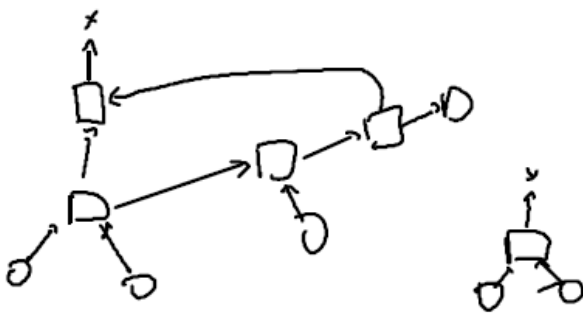
# operational semantics scheduling



DEPENDENCY GRAPH



schedule = [m, oom, k, mk, a]



operational semantics

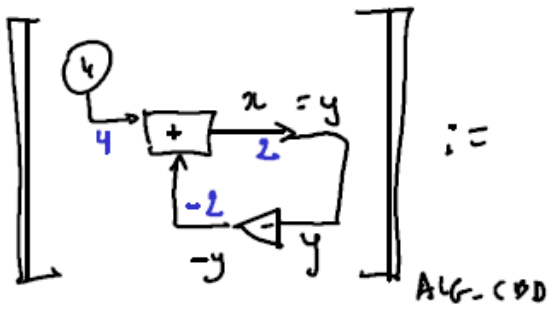
$\Theta(N)$

```
depGraph = buildDepGraph(CBD)
schedule = topologicalSort(depGraph)
```

$\Theta(N)$

```
for block in schedule:
    block.compute()
```

$\Theta(N)$



$$\begin{cases} x + y = 4 \\ x - y = \emptyset \end{cases} \quad \begin{aligned} x &= 4 - y \\ y &= x \end{aligned}$$

SET LINEAR EQNS.

2 UNKNOWN

2 EQNS

$$\begin{cases} 1x + 1y = 4 \\ 1x - 1y = \emptyset \end{cases}$$

$$\begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 4 \\ 0 \end{bmatrix}$$

$$\det \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} = -2 \neq \emptyset$$

$$x = \frac{\begin{vmatrix} 4 & 1 \\ \emptyset & -1 \end{vmatrix}}{\begin{vmatrix} 1 & 1 \\ 1 & -1 \end{vmatrix}} = \frac{-4}{-2} = 2$$

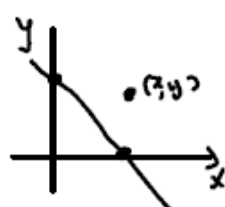
$$y = \frac{\begin{vmatrix} 1 & 4 \\ 1 & \emptyset \end{vmatrix}}{\begin{vmatrix} 1 & 1 \\ 1 & -1 \end{vmatrix}} = \frac{-4}{-2} = 2$$

**operational semantics  
cyclic dependency  
aka algebraic loop**

**under-determined  
set of equations**

$$\begin{cases} 2x + 2y = 4 \\ x + y = 2 \end{cases}$$

$y = 2 - x$

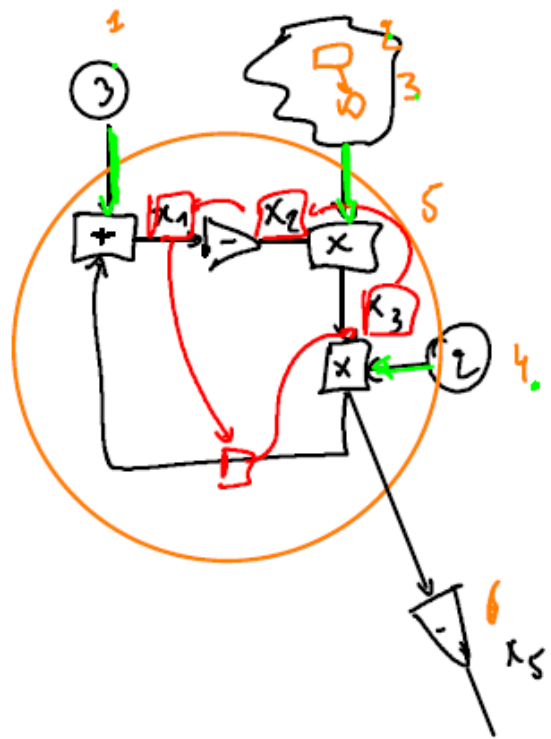


→ **solution is  
sub-space**

$$\begin{bmatrix} 2 & 2 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 4 \\ 2 \end{bmatrix}$$

$$\begin{vmatrix} 2 & 2 \\ 1 & 1 \end{vmatrix} = 0$$

# "solving" a linear loop



$$\begin{aligned} h_{11}x_1 + h_{12}x_2 + \dots + h_{1n}x_n &= k_1 \\ h_{21}x_1 + h_{22}x_2 + \dots + h_{2n}x_n &= k_2 \\ &\vdots \\ h_{n1}x_1 + h_{n2}x_2 + \dots + h_{nn}x_n &= k_n \end{aligned}$$

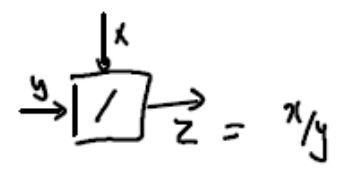
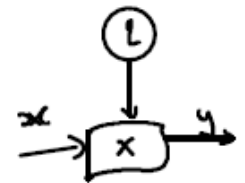
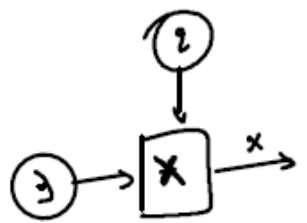
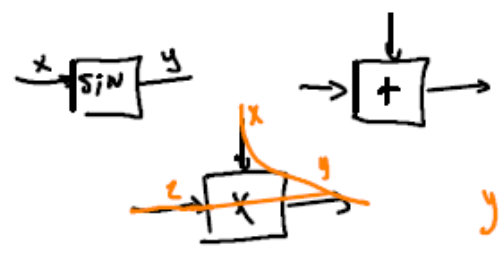
$$\begin{bmatrix} h_{11} & \dots & h_{1n} \\ \vdots & \ddots & \vdots \\ h_{n1} & \dots & h_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} k_1 \\ \vdots \\ k_n \end{bmatrix}$$

invertible?  $\det(K) \neq 0$   
 $(x_1, \dots, x_n)$

GAUSSIAN elim  $\mathcal{O}(n^3)$

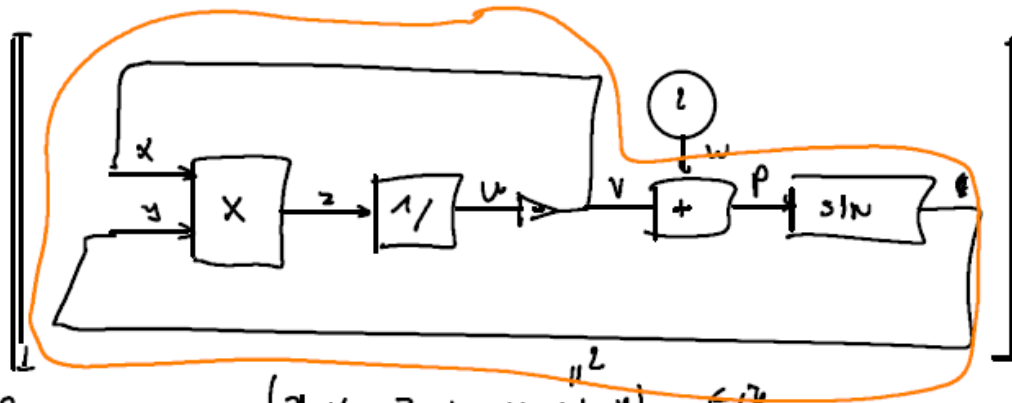
$y = x \times z$   
 $xy - xz = 0$

BLOCKS IN "LINEAR LOOP"





# non-linear loop



UNIQUE?

COMPLEXITY?  $\mathcal{Q}(\dots)$

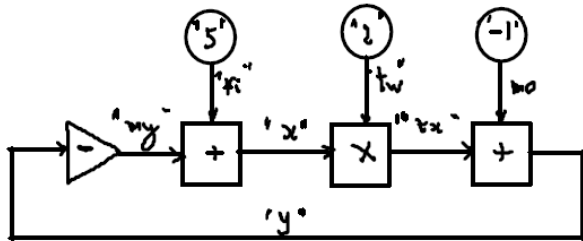
$$(x, y, z, w, v, u, p) \in \mathbb{R}^7$$

$$\begin{cases} zxy - z = 0 \\ -1/w = 0 \end{cases} \rightarrow \begin{matrix} \varepsilon_1^2 \\ \varepsilon_1^1 \\ \varepsilon_2^1 \\ \vdots \end{matrix} \rightarrow \varphi$$

$$\begin{matrix} (x_0, y_0, z_0, u_0, v_0, w_0, p_0) \\ \left\{ \begin{matrix} x \\ y \\ z \\ u \\ v \\ w \\ p \end{matrix} \right\} \\ (x_1, y_1, z_1, u_1, v_1, w_1, p_1) \end{matrix}$$

# how to find an algebraic loop?

"algebraic loop"

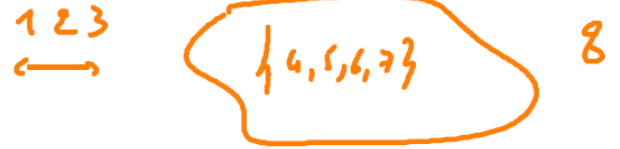
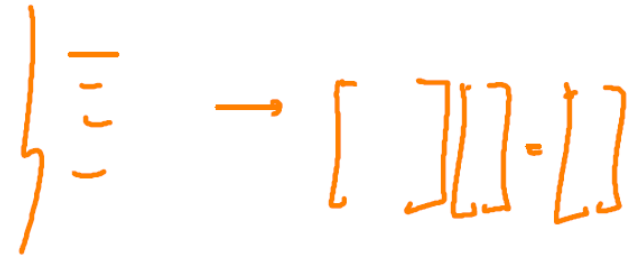
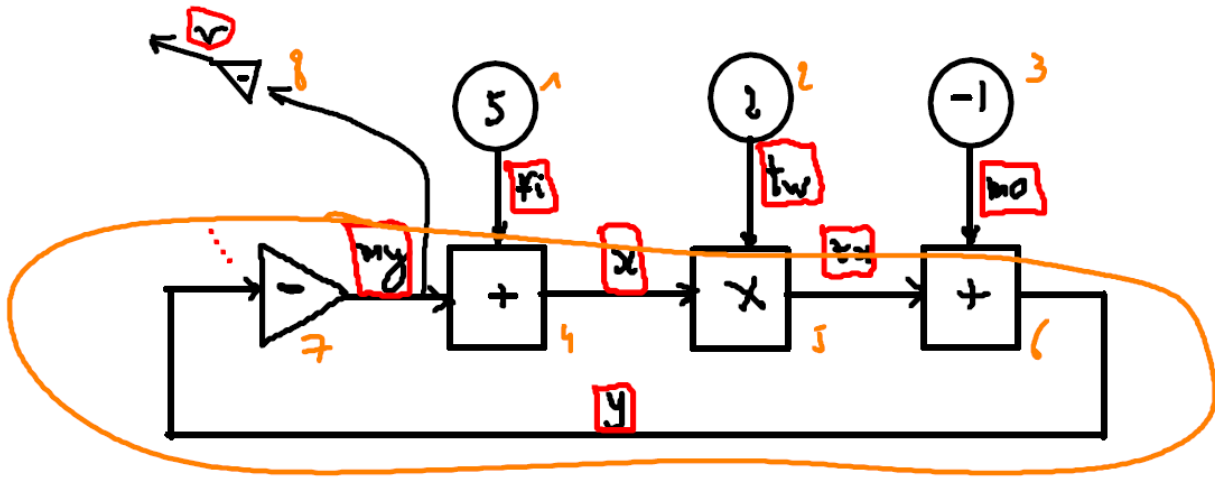


:=  
ALG-CBD

$mvi, mvx, mvw, mvtx, mvwo, mvv, mvny \in \mathbb{R}$   
such that

$$\begin{cases} mvi = 5 \\ mvw = mvi + mvny \\ mvw = 2 \\ mvtx = mvw \times mvx \\ mvwo = -1 \\ mvv = mvwo + mvx \\ mvny = -mvv \end{cases} = (5, 2, 2, 4, -1, 3, -3) \in \mathbb{R}^7$$

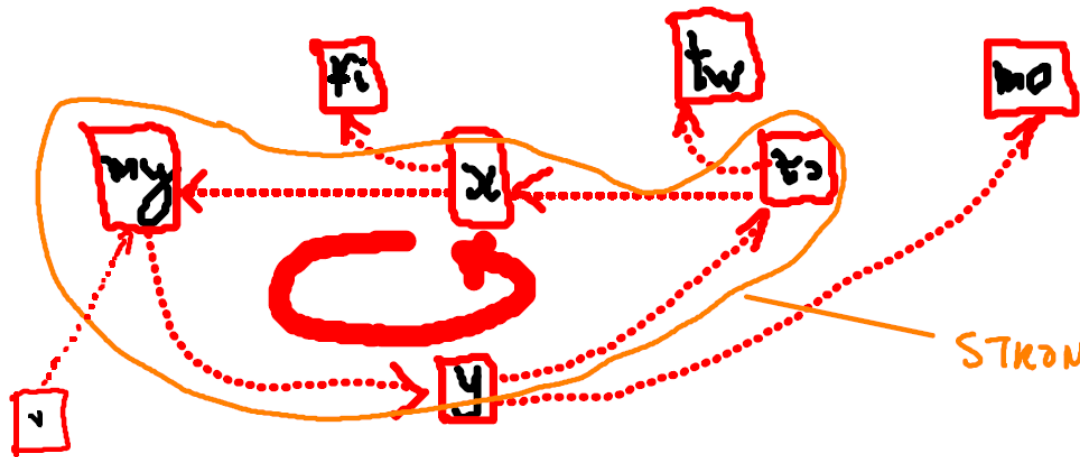
# how to find an algebraic loop?



$[\{1\}, \{2\}, \{3\}, \underline{\{4, 5, 6, 7\}}, \{8\}]$

TARJAN 1974

$\mathcal{O}(N+E)$



STRONG COMPONENT

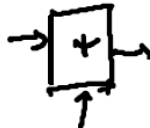
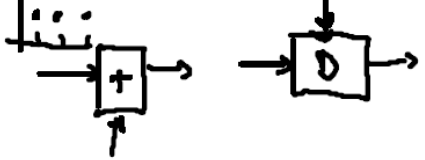
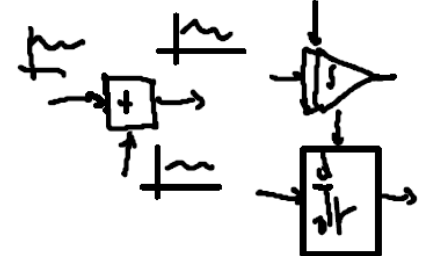
## operational semantics

```
schedule = topologicalSortAndLoopDetect(depGraph(CBD))  $\Theta(N+E)$ 
```

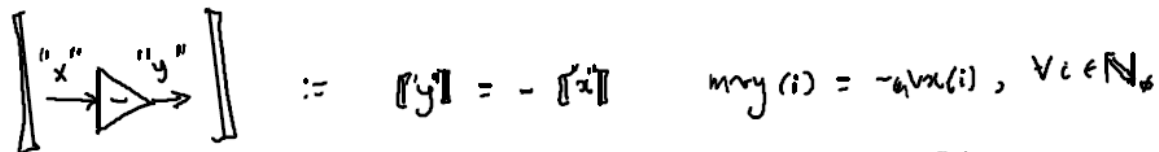
```
for genBlock in schedule:  $\Theta(N)$ ?  
    genBlock.compute()
```

SOME SETS OF COUPLED EQNS (SIZE  $M$ )  
SOLVER COMPLEXITY  $\leq \Theta(M^3)$   
USUALLY  $M \ll N$

# a family of Causal Block Diagram (CBD) formalisms

TIME ↓	FLAT CBD	HIERARCHY ↗ SYNTAX ✓ FLATTEN	SEMANTICS DENOTATIONAL "WHAT" ↗	OPERATIONAL "HOW" ↗
{NOW}	ALGEBRAIC (ALG-CBD)	 NO LOOPS WITH LOOPS	✓ ✓	✓ ✓
IN	DISCRETE-TIME (DT-CBD)			
IR	CONTINUOUS-TIME (CT-CBD)			

# DISCRETE-TIME CBD (DT-CBD)



$$my(i) = -a \cdot vx(i), \quad \forall i \in \mathbb{N}_\phi$$

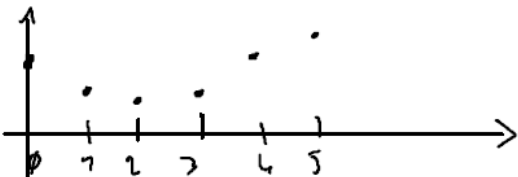
$$mvx, my \in \mathbb{N}_\phi \rightarrow \mathbb{R}$$

$$- : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$$

$$x_i$$

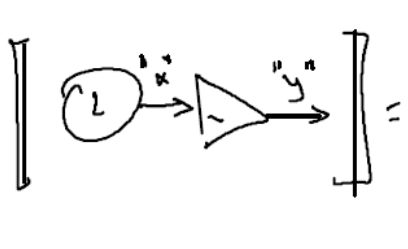
$$x(i) \quad i \in \mathbb{N}_\phi$$

mvx



$$mvx = \{ \phi \rightarrow 10.3, 1 \rightarrow 5.5, 2 \rightarrow 2.75, \dots \}$$

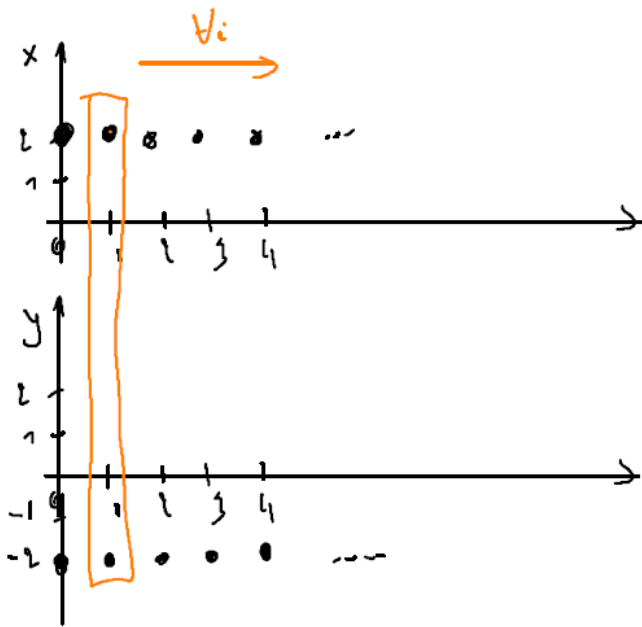
$$[(\phi, 10.3), (1, 5.5), (2, 2.75), \dots]$$

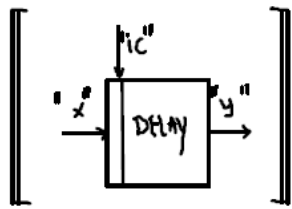


$$x(i) = 2$$

$$y(i) = -x(i)$$

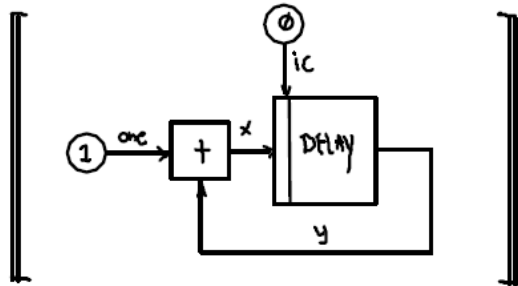
$$\forall i \in \mathbb{N}_\phi$$





$$:= \begin{cases} r_y(i) = r_z(i-1), \forall i \in \mathbb{N} \\ r_y(\phi) = r_z(\phi) \end{cases}$$

$$\forall z, y, r_z, r_y \in \mathbb{N}_\phi \rightarrow \mathbb{R}$$



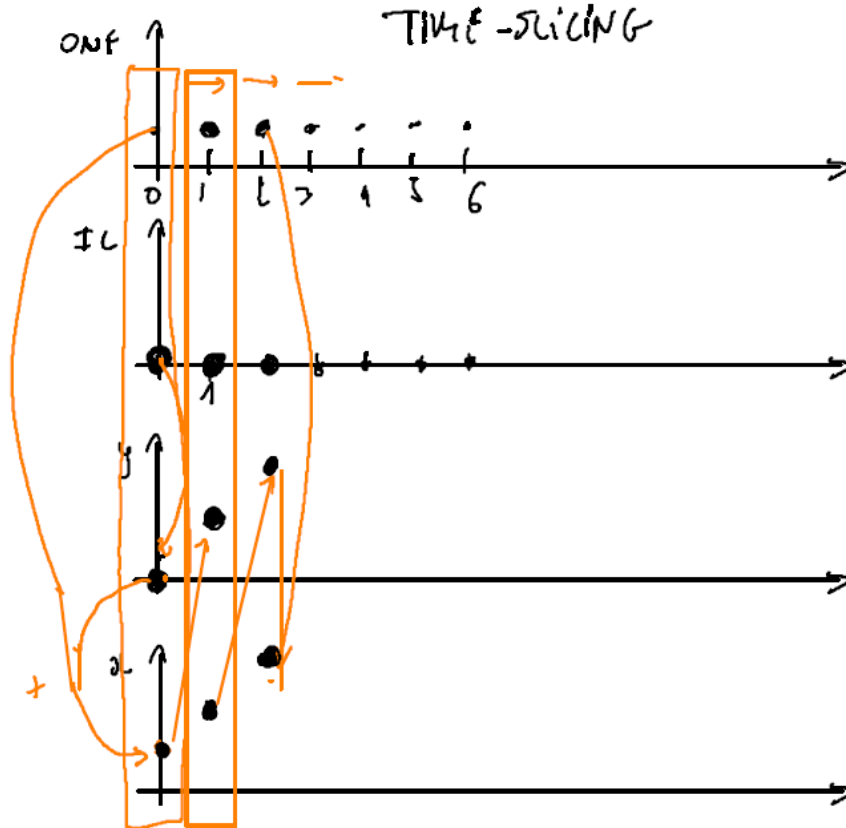
:=

$$\begin{cases} v_z(i) = \phi, \forall i \in \mathbb{N}_\phi \\ r_y(i) = r_z(i-1), \forall i \in \mathbb{N} \\ r_y(\phi) = ic(\phi) \leftarrow \\ r_x(i) = v_{one}(i) + r_y(i), \forall i \in \mathbb{N}_\phi \\ v_{one}(i) = 1, \forall i \in \mathbb{N}_\phi \end{cases}$$

$$= ([0, 0, 0, \dots], [0, 1, 1, \dots], [1, 2, 3, \dots], [1, 1, 1, \dots]) \in \mathbb{R}$$

↓ DIG

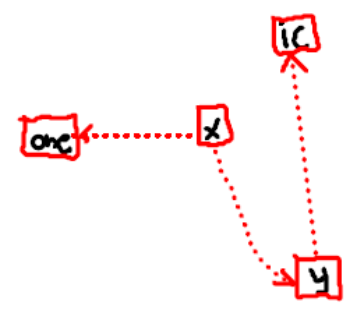
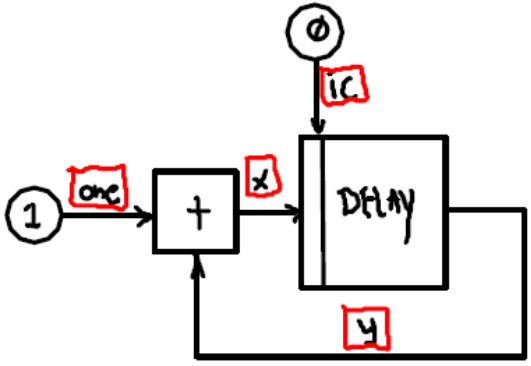
COUNTER



## operational semantics

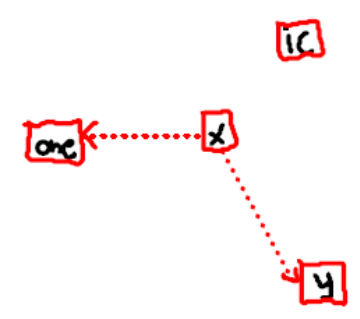
```
i = 0
while (not end_condition(i, ...)):
    depGraph = buildDepGraph(CBD)
    schedule = loopDetectAndTopSort(depGraph)
    for gblock in schedule:
        gblock.compute()
    i++
```





$i = \phi$

schedule = [one, IC, y, x]



$\forall i \in \mathbb{N}$

schedule = [y, one, x, IC]

## operational semantics

```
i = 0  
  
while (not end_condition(i, ...)):  
    depGraph = buildDepGraph(CBD)  
    schedule = loopDetectAndTopSort(depGraph)  
  
    for gblock in schedule:  
        gblock.compute()  
  
    i++
```

## operational semantics

```
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while (not end_condition(i, ...)):

    depGraph = buildDepGraph(CBD)
    schedule = loopDetectAndTopSort(depGraph)

    for gblock in schedule:
        gblock.compute()

    i++

    if (not end_condition(i, ...)):
        depGraph = buildDepGraph(CBD)
        schedule = loopDetectAndTopSort(depGraph)

        for gblock in schedule:
            gblock.compute()
        else:
            exit()

    i = 1

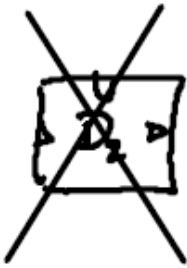
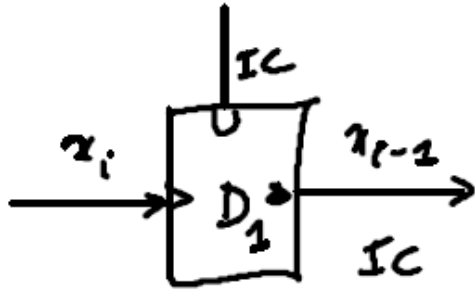
    while (not end_condition(i, ...)):

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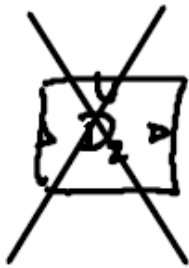
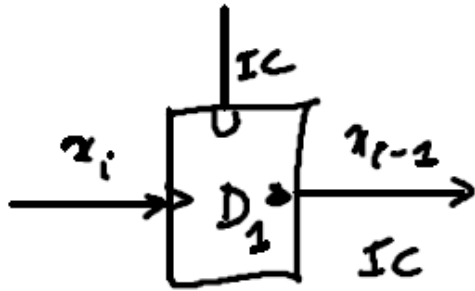
        for gblock in schedule:
            gblock.compute()

        i++
```

MEMORY OVER MORE THAN 1 TIME-SLICE

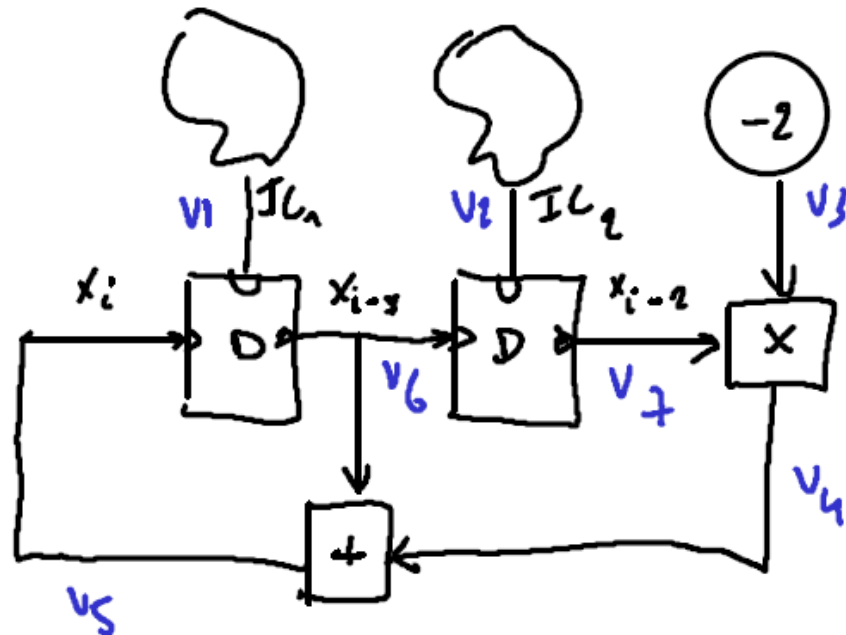


MEMORY OVER MORE THAN 1 TIME-SLICE

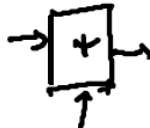
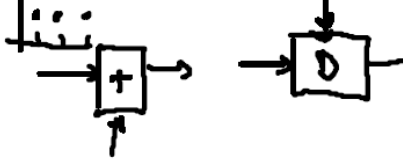
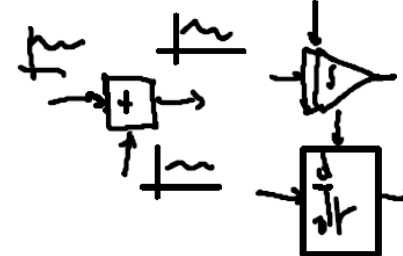


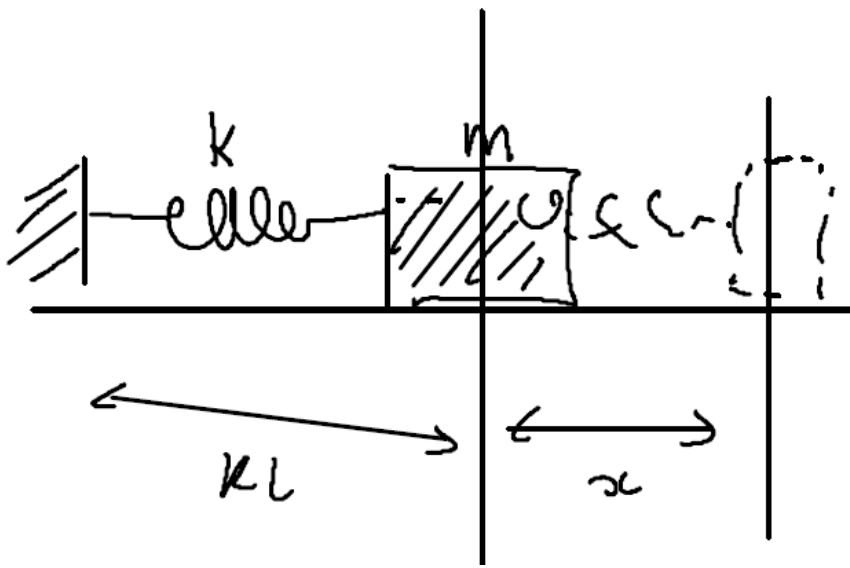
$$x_{i+1} = x_i - 2x_{i-1}$$

$$x_i = x_{i-1} - 2x_{i-2}$$



# a family of Causal Block Diagram (CBD) formalisms

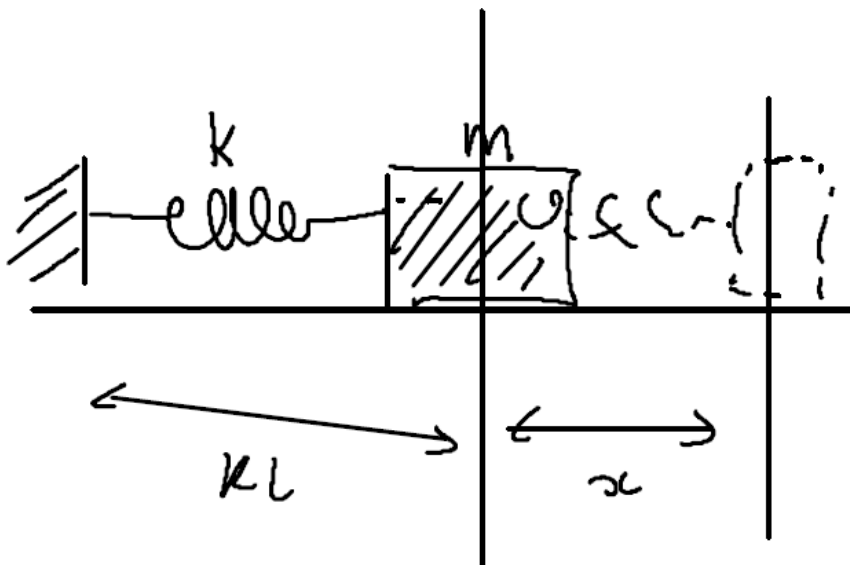
TIME ↓	HIERARCHY ↗		SEMANTICS ↗	
	FLAT CBD	SYNTAX ✓ FLATTEN	DENOTATIONAL "WHAT"	OPERATIONAL "HOW"
{NOW}	ALGEBRAIC (ALG-CBD)	 NO LOOPS WITH LOOPS	✓	✓
			✓	✓
IN	DISCRETE-TIME (DT-CBD)		✓	✓
IR	CONTINUOUS-TIME (CT-CBD)			



HOOPER'S LAW

$$F = -kx$$

$$x \ll L$$



HOOKE'S LAW

$$F = -kx$$

$$x \ll$$

$$F = ma$$

$$F = m \frac{dv}{dt} = m \frac{d^2x}{dt^2}$$

$$v = \frac{dx}{dt}$$

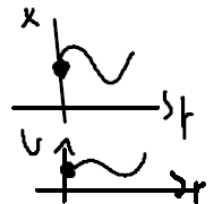
$$\frac{dv}{dt} = -\frac{k}{m} x, v(0)$$

$$\frac{dx}{dt} = v, x(0)$$

$$a(t), v(t)$$

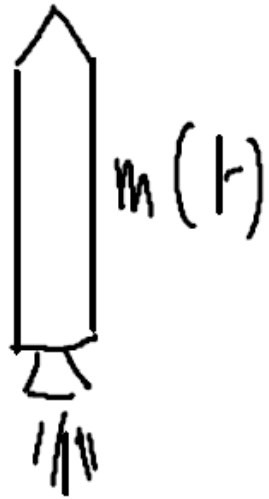
ODE  
ORDINARY  
DIFFERENTIAL  
EQUATIONS

PDE





**F = m a** is not "rocket science"



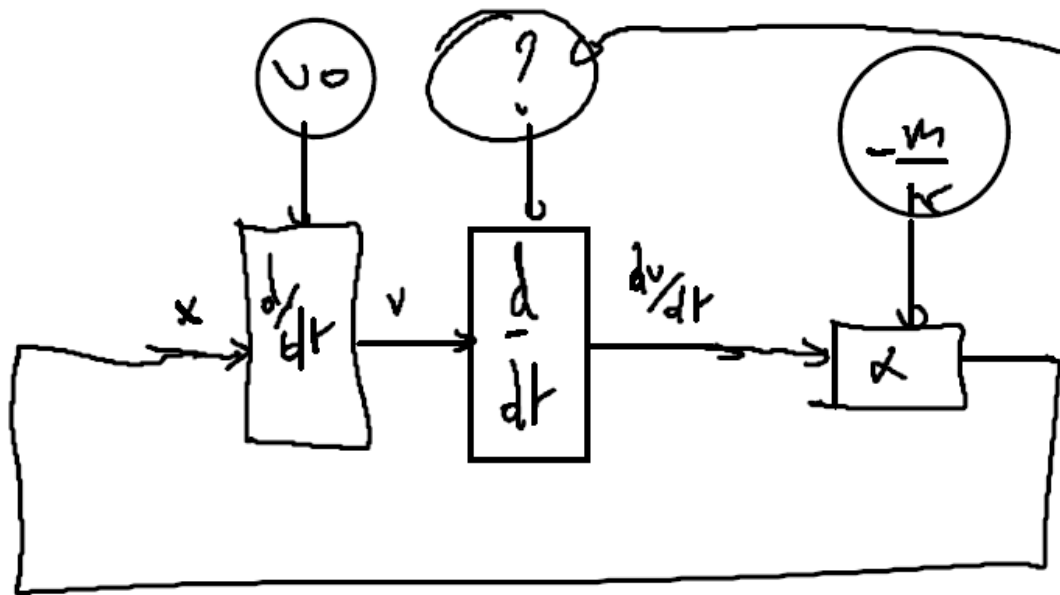
$$v = \frac{d}{dt} x$$

$$a = \frac{d}{dt} v = \frac{d^2}{dt^2} x$$

$$F = \frac{dP}{dt} = \frac{d}{dt} (mv)$$

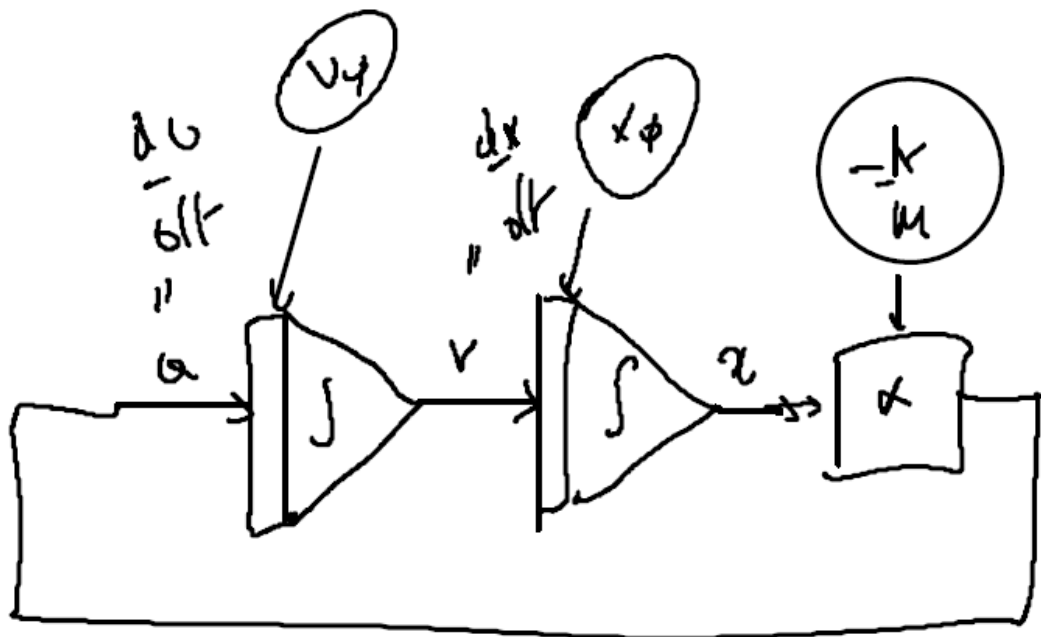
$$= \underbrace{\frac{d}{dt} m}_{\text{wavy line}} \cdot v + m \left( \frac{dv}{dt} \right)$$

$$+ m \left( \frac{dv}{dt} \right)^a$$



$$\alpha = -\frac{m}{k} \frac{dv}{dt}$$

$$\frac{dv}{dt}(0) = -\frac{k}{m} x(0)$$

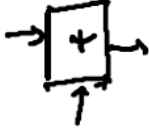
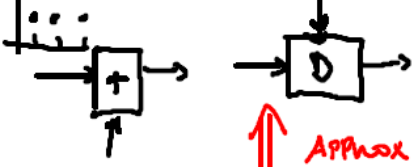
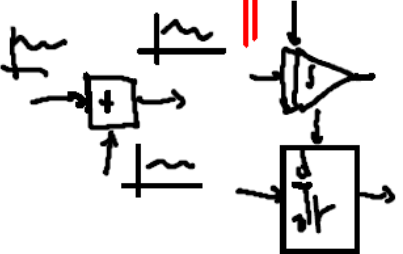


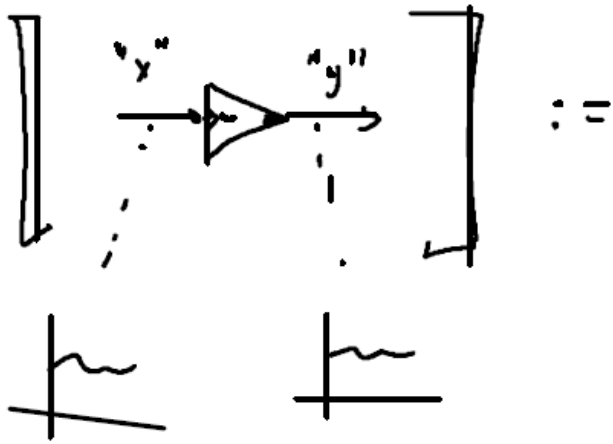
$$\lim_{\Delta t \rightarrow 0} \phi$$

# Physical Systems Modelling

- Problem-Specific (technological)
- Domain-Specific (e.g., translational mechanical)
- (general) Laws of Physics
- Power Flow/Bond Graphs (physical: energy/power)
- Computationally a-causal  
(Mathematical and Object-Oriented) ← **Modelica**
- Causal Block Diagrams (data flow)
- Numerical (Discrete) Approximations
- Computer Algorithmic + Numerical  
(Floating Point vs. Fixed Point)
- As-Fast-As-Possible vs. Real-time (XiL)
- Hybrid (discrete-continuous) modelling/simulation
- Hiding IP: Composition of Functional Mockup Units (FMI)
- Dynamic Structure

# a family of Causal Block Diagram (CBD) formalisms

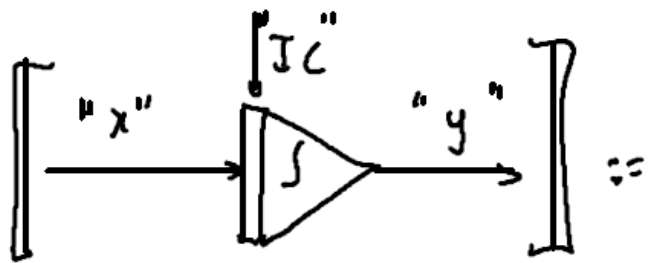
TIME ↓	FLAT HIERARCHY CBD	SYNTAX	SEMANTICS	
			DENOTATIONAL "WHAT"	OPERATIONAL "HOW"
{NOW}	ALGEBRAIC (ALG-CBD)	 NO LOOPS WITH LOOPS	✓ ✓	✓
DN	DISCRETE-TIME (DT-CBD)	 APPROX	✓	✓
TR	CONTINUOUS-TIME (CT-CBD)		✓	✗



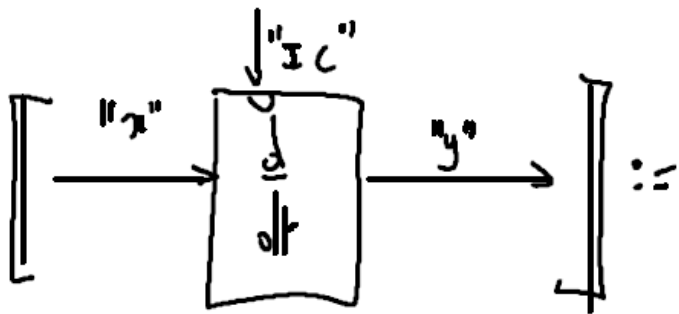
$$u_{vy}(t) = -u_{vx}(t), \quad \forall t \in \mathbb{R}$$

$$\forall t \in \mathbb{R}$$

$$\therefore \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$$



$$u_{vy}(t) = \underbrace{u_{vy}(\phi)}_{I_C(\phi)} + \int_{\phi}^t x(\tau) d\tau, \quad \forall t \in \mathbb{R}$$



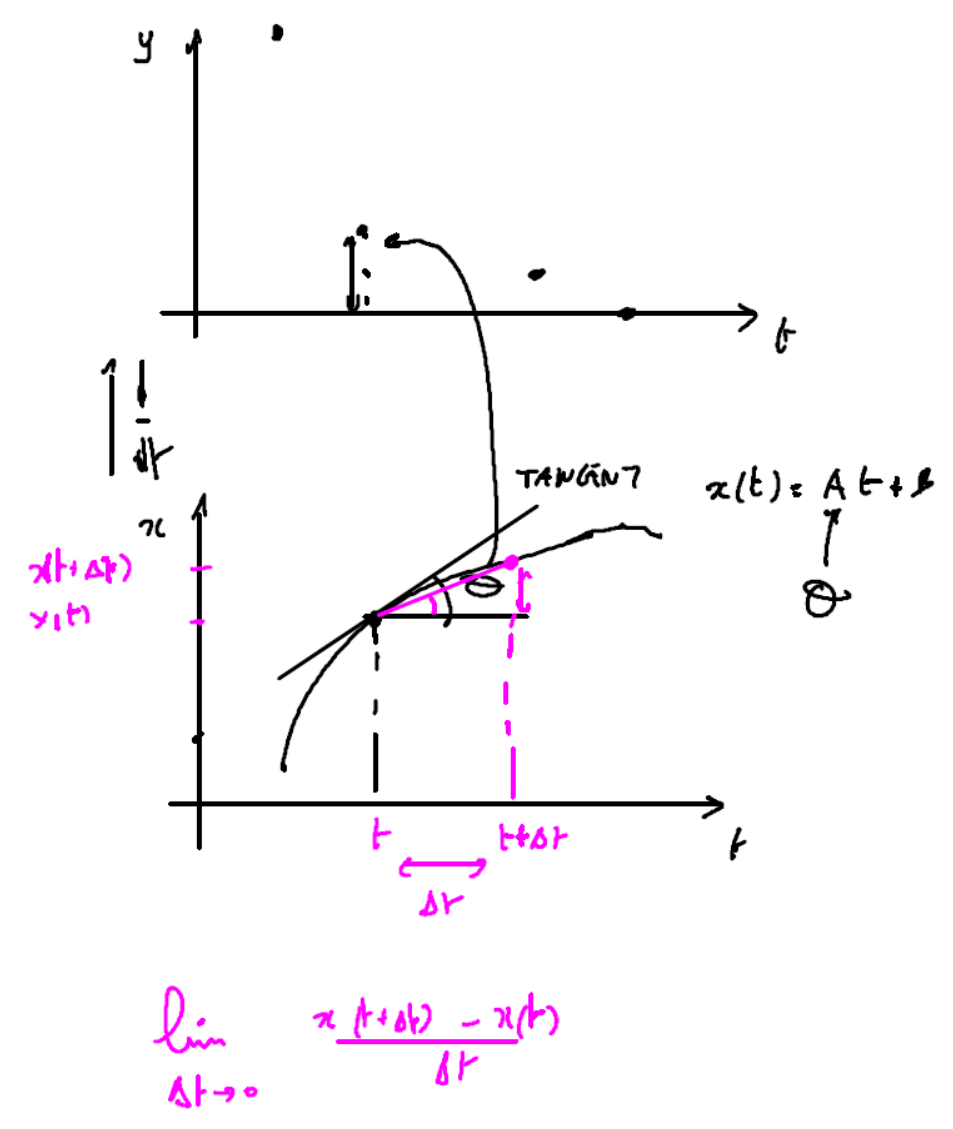
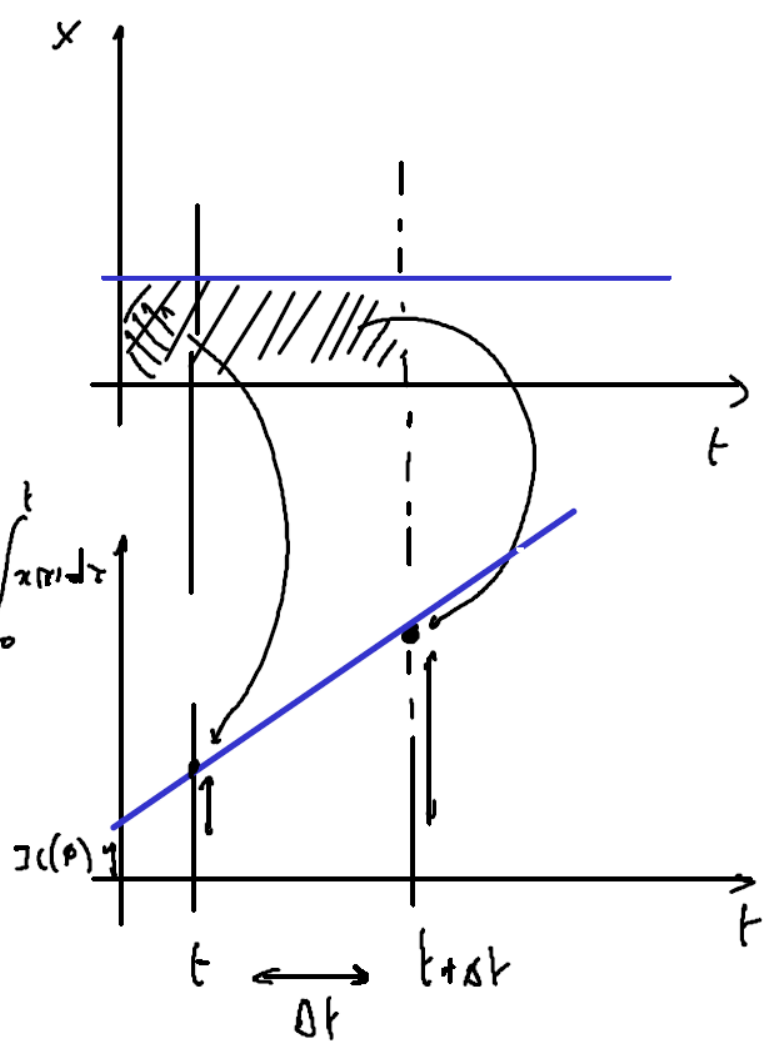
$$u_{vy}(t) = \frac{d}{dt} u_{vx}(t), \quad \forall t \in (\mathbb{R} \setminus \{\phi\})$$

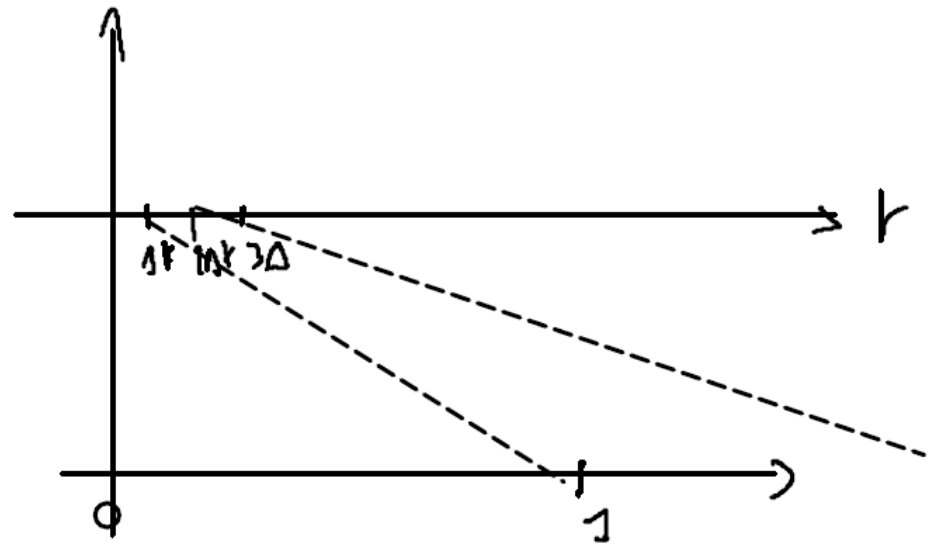
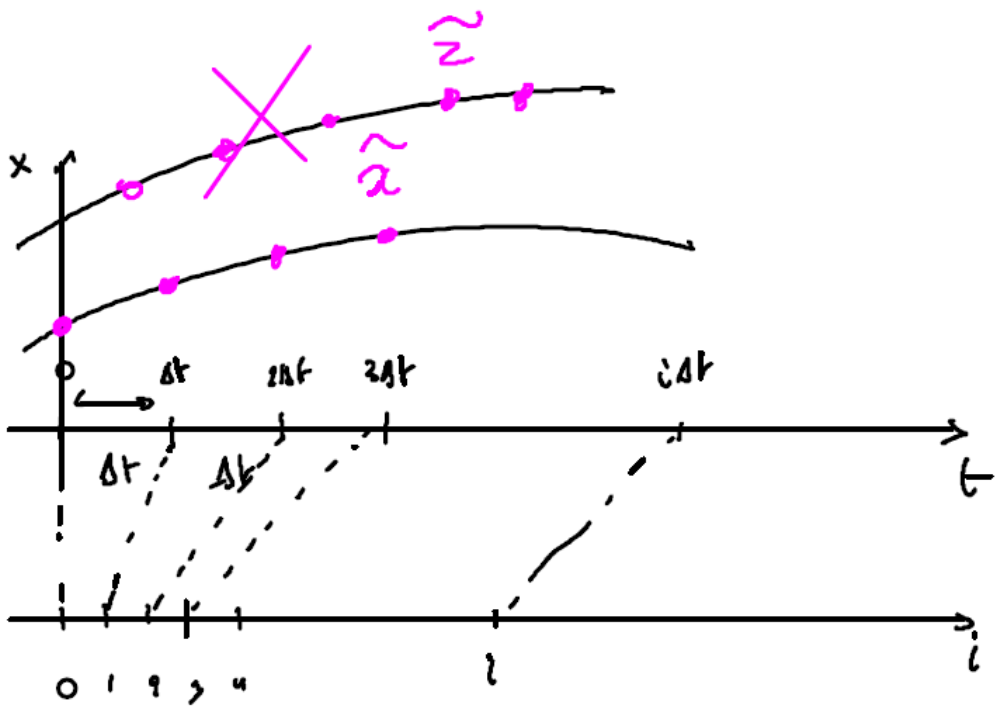
$$u_{vy}(\phi) = I_C(\phi)$$

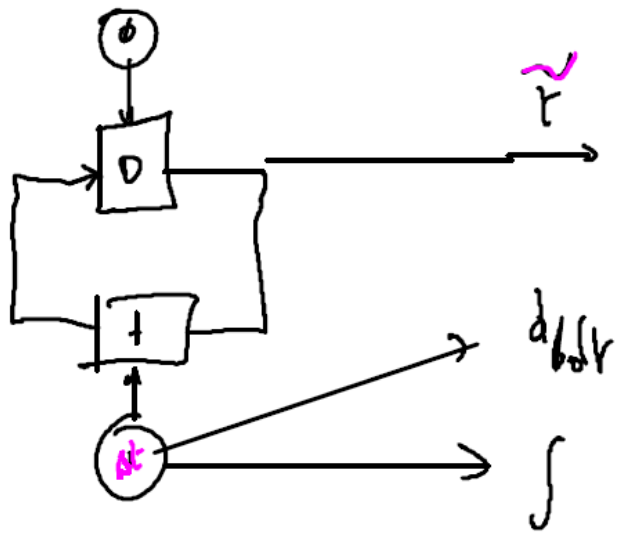
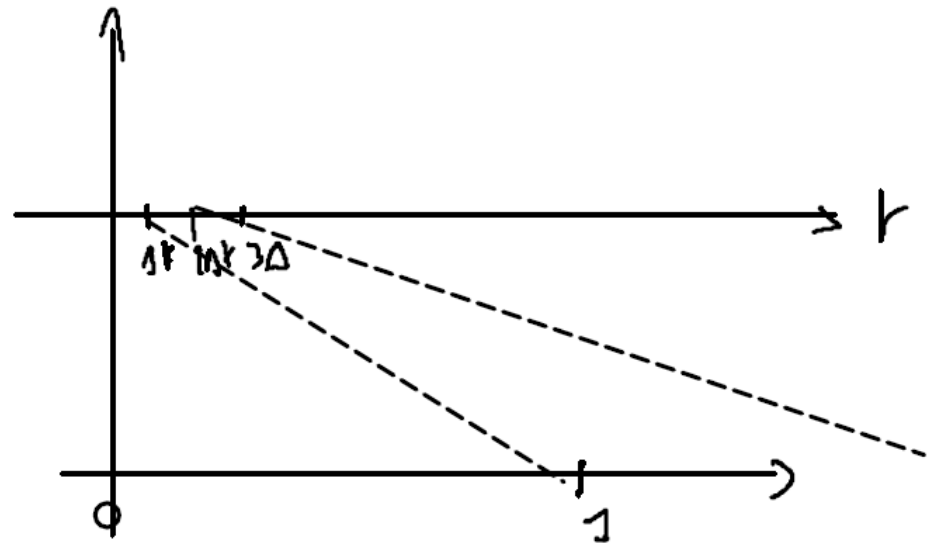
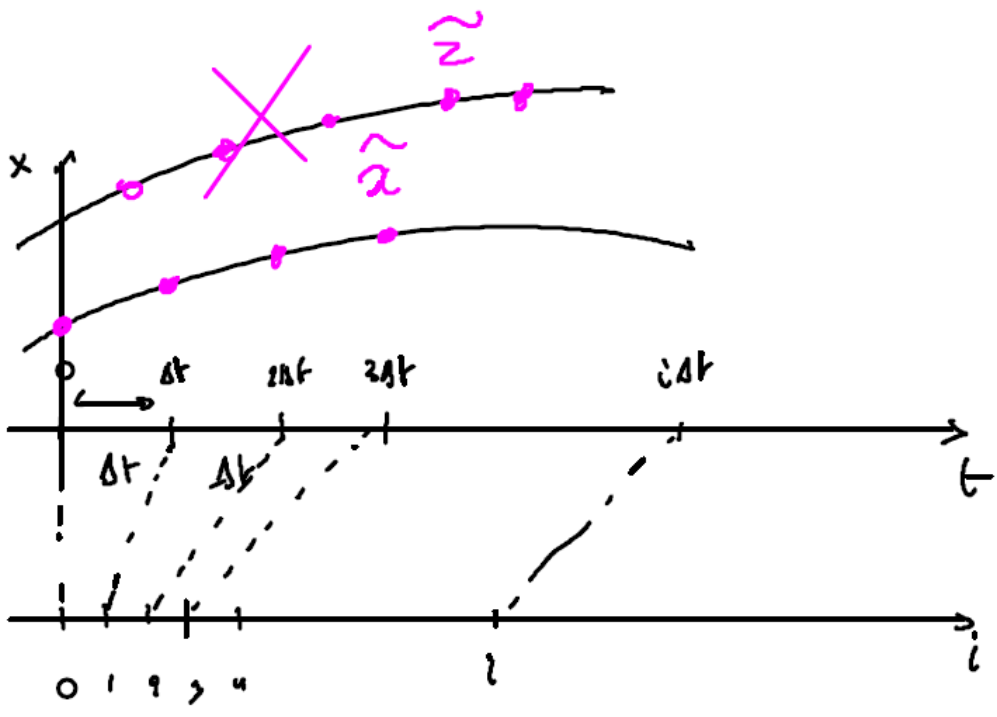
$\frac{d}{dt}$



$$IC(\rho) = \int_0^t x(\tau) d\tau$$





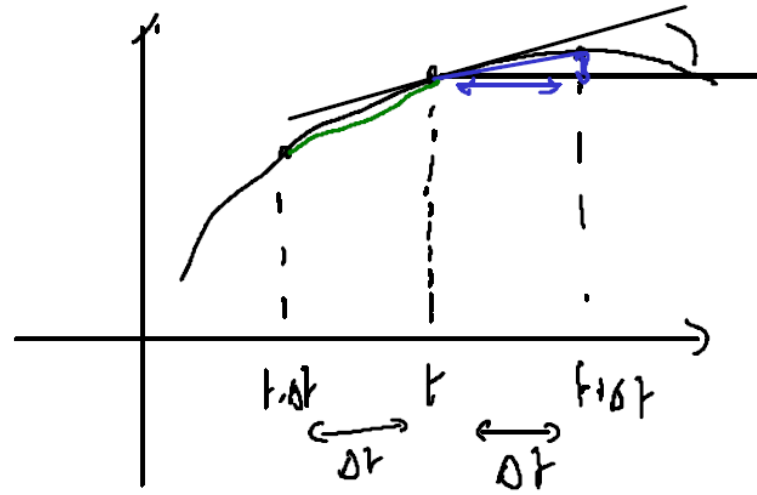




$$\tilde{y}(t) = \frac{\tilde{x}(t) - \tilde{x}(t-\Delta t)}{\Delta t}$$

$$\tilde{\tilde{y}}(t) = \frac{\tilde{x}(t+\Delta t) - \tilde{x}(t)}{\Delta t}$$

$\Delta t \ll$



lim  
 $\Delta t \rightarrow 0$

$$\tilde{y}(t) = \frac{d\tilde{x}}{dt}(t) = \frac{\tilde{x}(t+\Delta t) - \tilde{x}(t)}{\Delta t}$$

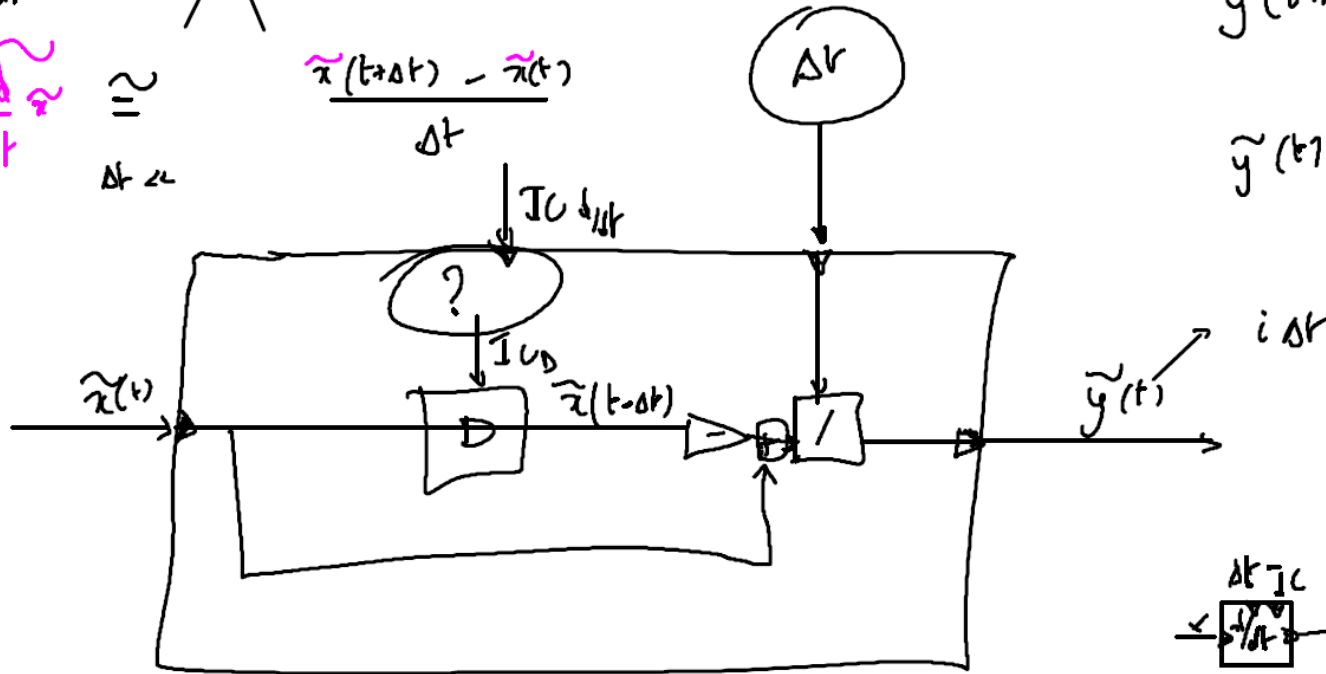
$$\tilde{\tilde{y}}(t) = \frac{d\tilde{x}}{dt}(t) = \frac{\tilde{x}(t) - \tilde{x}(t-\Delta t)}{\Delta t}$$

$$\frac{d}{dt} x(t) = \cancel{\lim_{\Delta t \rightarrow 0}} \frac{x(t+\Delta t) - x(t)}{\Delta t}$$

$$\tilde{y}(t) = \frac{d}{dt} \tilde{x} \approx \frac{\tilde{x}(t+\Delta t) - \tilde{x}(t)}{\Delta t}$$

$$\tilde{y}(t+\Delta t) = \frac{x(t+\Delta t) - x(t)}{\Delta t}$$

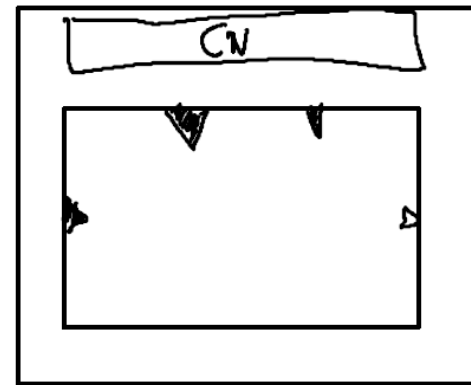
$$\tilde{y}(t) = \frac{\tilde{x}(t) - \tilde{x}(t-\Delta t)}{\Delta t}$$

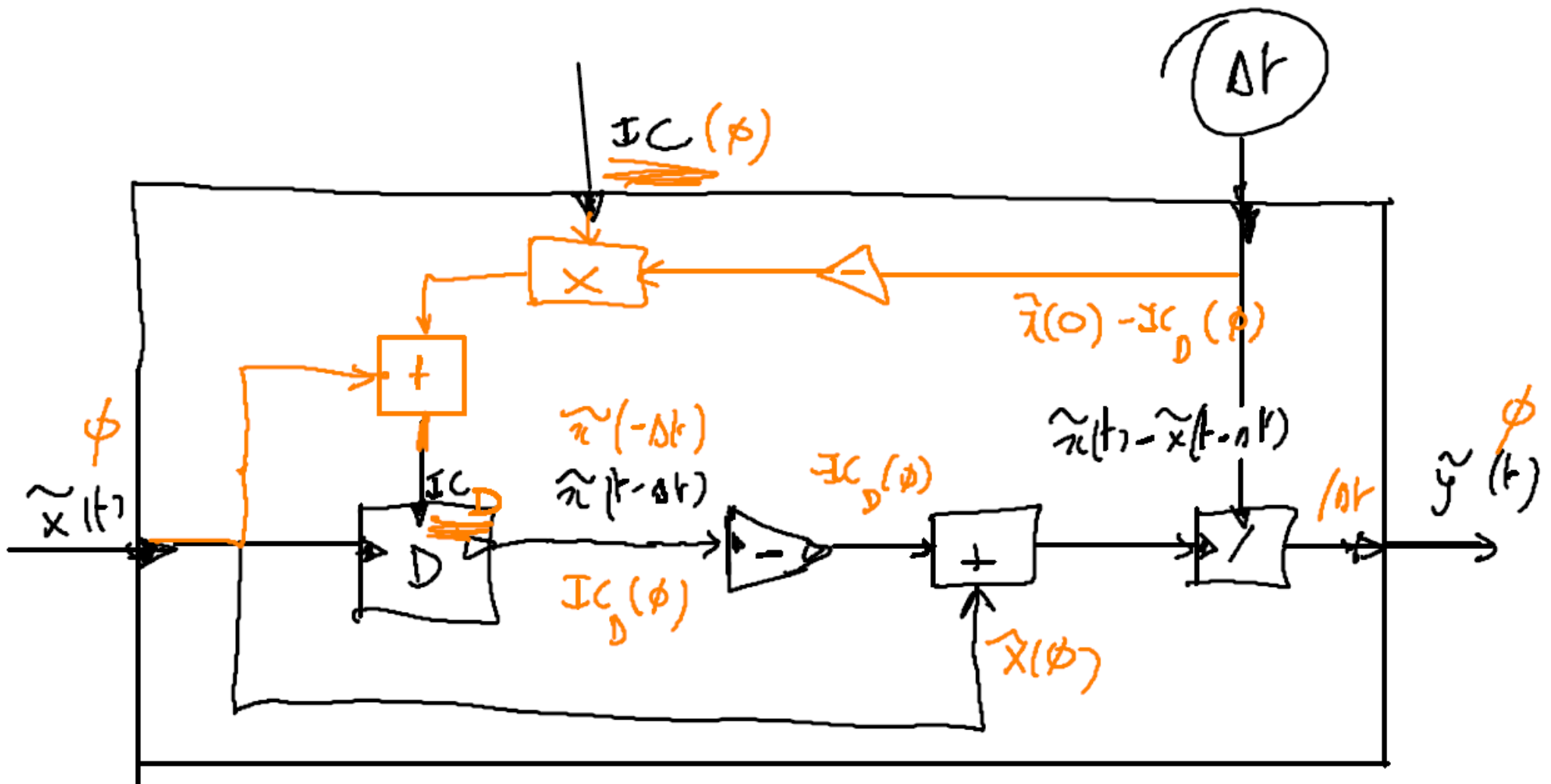


$$\left[ \frac{\Delta t \cdot IC}{s + \Delta t} \right] y = \frac{d}{dt} x \quad y(0) = IC(0)$$

All blocks : =  $\Delta t$

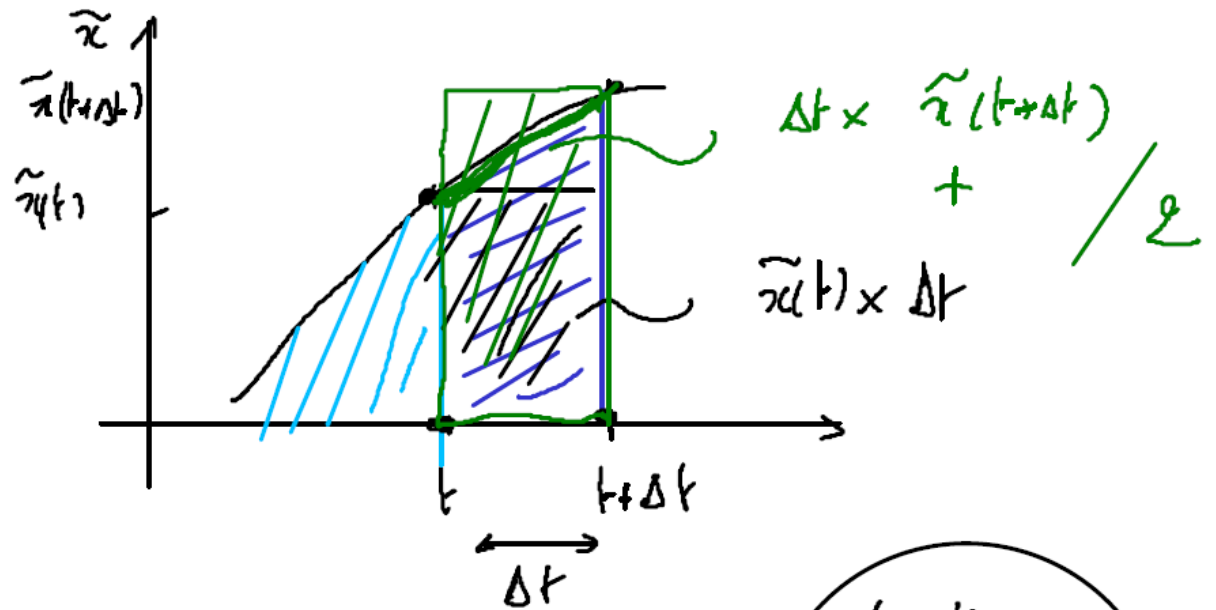
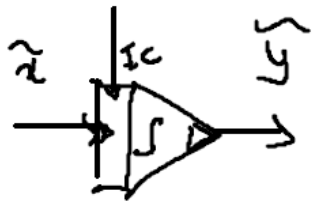
SYNCHRONOUS BLOCK DIAGRAMS





$$\frac{\tilde{x}(0) - IC_D(0)}{\Delta t} = IC_D(0) \quad \tilde{y}(t) = IC_D(0)$$

$$\tilde{x}(0) - IC_D(0) \cdot \Delta t = IC_D(0)$$

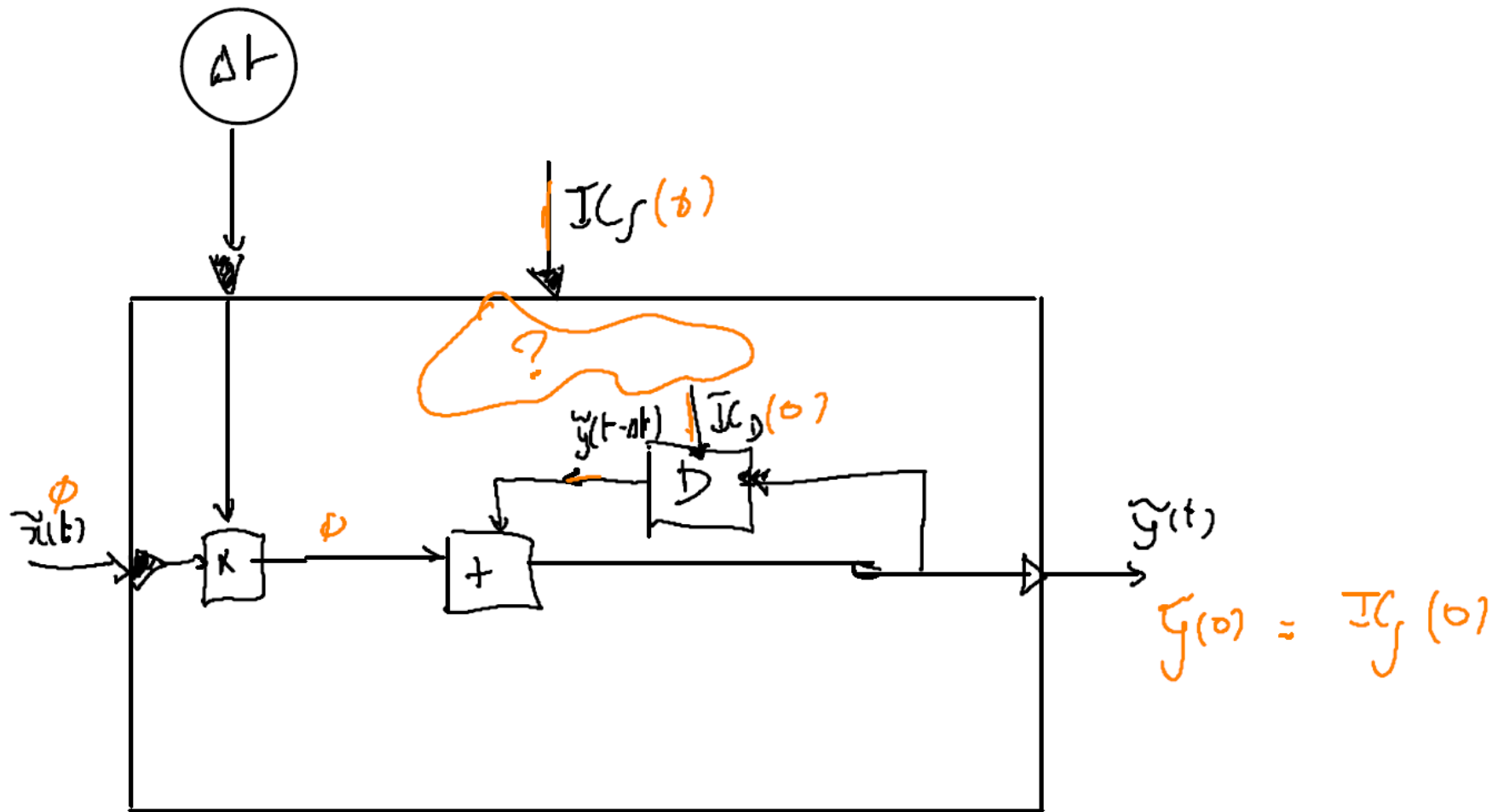


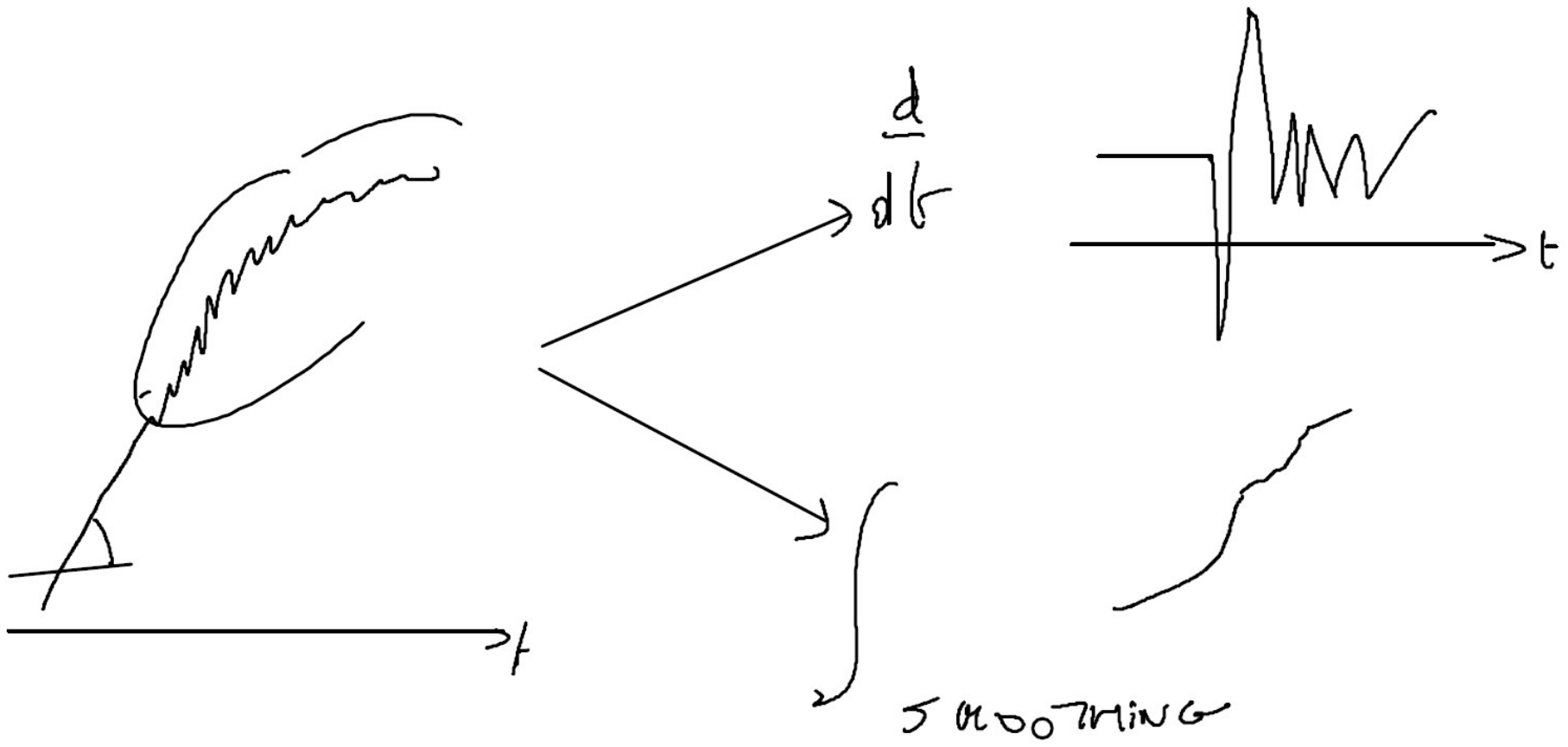
$$\tilde{y}(t+\Delta t) = \tilde{y}(t) + \int_t^{t+\Delta t} \tilde{x}(\tau) d\tau$$

$$\lim_{\Delta t \rightarrow 0} \frac{\Delta t \tilde{x}(t)}{\Delta t \tilde{x}(t+\Delta t)}$$

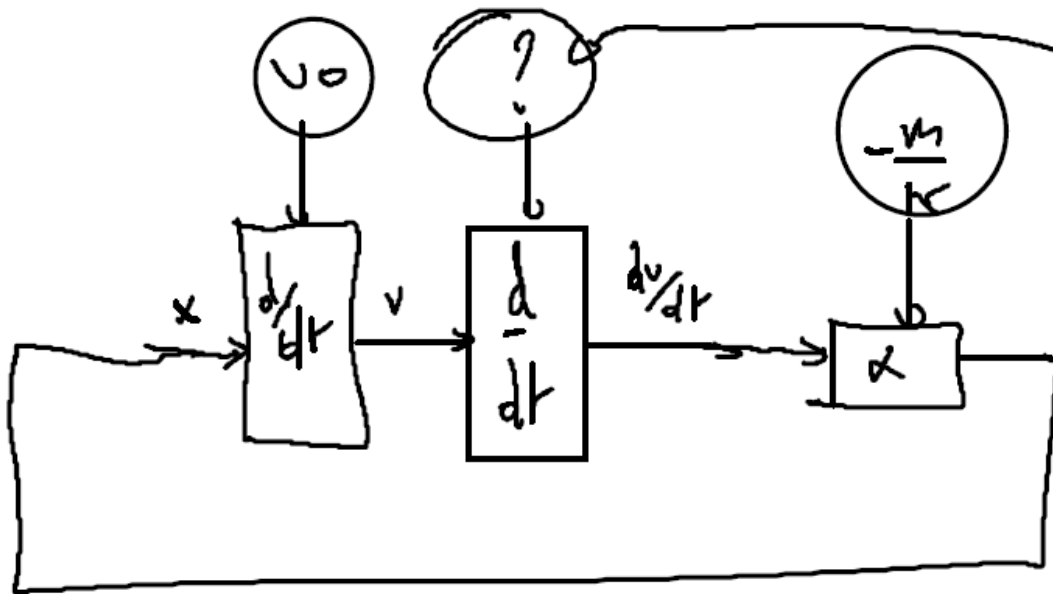
$$\tilde{y}(t) = y(t-\Delta t) + \Delta t \tilde{x}(t)$$

Approx





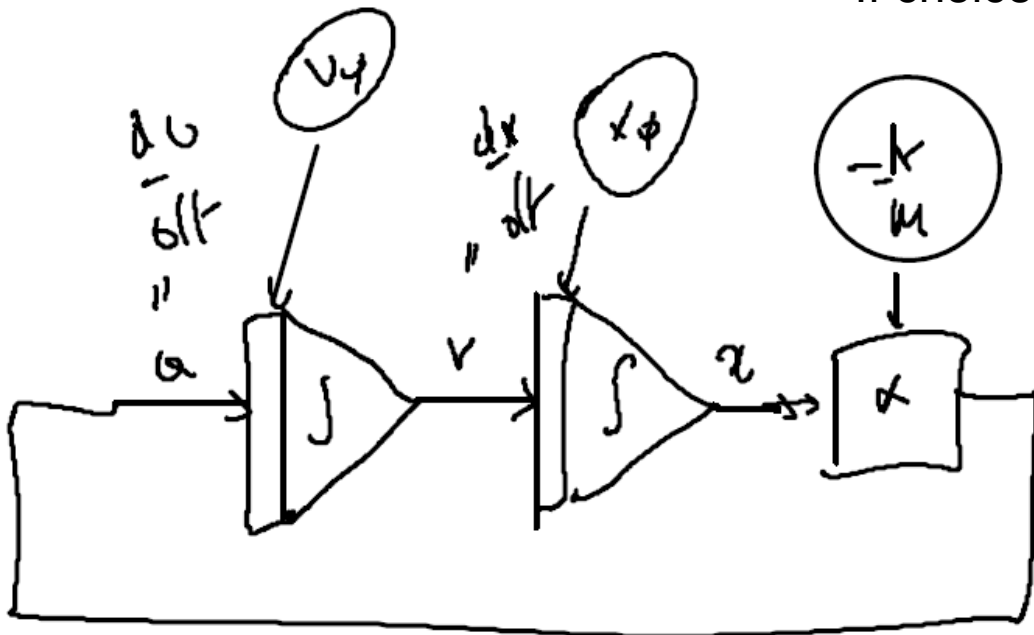
→ If choice: prefer intergration over differentiations



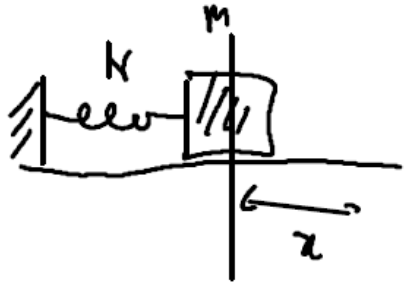
$$\alpha = -\frac{m}{k} \frac{dv}{dt}$$

$$\frac{dv}{dt}(0) = -\frac{k}{m} x(0)$$

→ If choice: prefer integration over differentiation

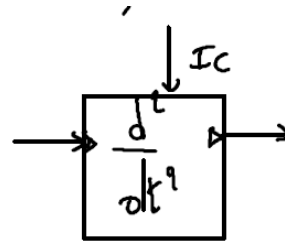


$$\lim_{\Delta t \rightarrow 0} \phi$$



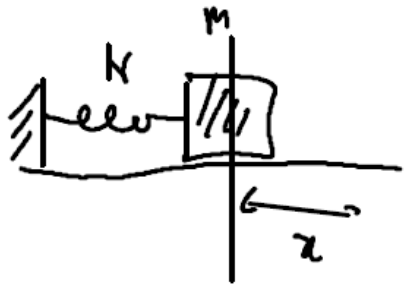
HARMONIC EQN.

$$\frac{d^2x}{dt^2} = -x, \quad x(0) = x_0, \quad \frac{dx}{dt}(0) = v(0) = v_0 \quad \text{ODE}$$



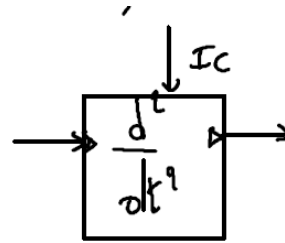
$$\left\{ \begin{array}{l} \frac{dx}{dt} = v, \quad x(\phi) = x_0 \\ \frac{dv}{dt} = -x, \quad v(\phi) = v_0 \end{array} \right.$$





HARMONIC EQN.

$$\frac{d^2 x}{dt^2} = -x, \quad x(0) = x_0, \quad \frac{dx}{dt}(0) = v(0) = v_0 \quad \text{ODE}$$



$$\begin{cases} \frac{dx}{dt} = v, & x(0) = x_0 \\ \frac{dv}{dt} = -x, & v(0) = v_0 \end{cases}$$

Higher-order ODEs

$$\frac{d^k x}{dt^k} = \frac{d}{dt} \left( \frac{d}{dt} \left( \dots \frac{d}{dt} x \right) \right)$$

$$\begin{cases} \frac{dx_{-k+1}}{dt} = x_{-k} \\ \frac{dx_{-k+2}}{dt} = x_{-k+1} \\ \vdots \\ \frac{d^i x_{-k+1}}{dt^i} = x_{-k+1-i} \end{cases}$$

$$\frac{d^2 x}{dt^2} = -x, \quad x(0) = \phi, \quad \frac{dx}{dt}(0) = 1$$

$$\frac{dx}{dt} = x$$

$$\begin{cases} x(t) = A \sin(t) + B \cos(t) + C \\ x(0) = \phi, \quad \frac{dx}{dt}(0) = 1 \end{cases}$$

$$x(t) = e^x + C$$

$$\frac{dx}{dt} = A \cos(t) - B \sin(t)$$

$$\frac{d^2 x}{dt^2} = -A \sin(t) - B \cos(t) = -(A \sin(t) + B \cos(t)) = -x(t) \quad \text{q.e.d.}$$

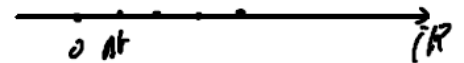
$$x(0) = B = \phi$$

$$\frac{dx}{dt}(0) = A = 1$$

$$\begin{cases} x(t) = \sin(t) \\ \frac{dx}{dt} = \cos(t) \end{cases}$$

$$\tilde{x}(\tilde{t}) \\ \frac{d\tilde{x}}{d\tilde{t}} = \tilde{v}(\tilde{t})$$

$$\tilde{t} = i \times \Delta t \\ \wedge \\ \hline$$

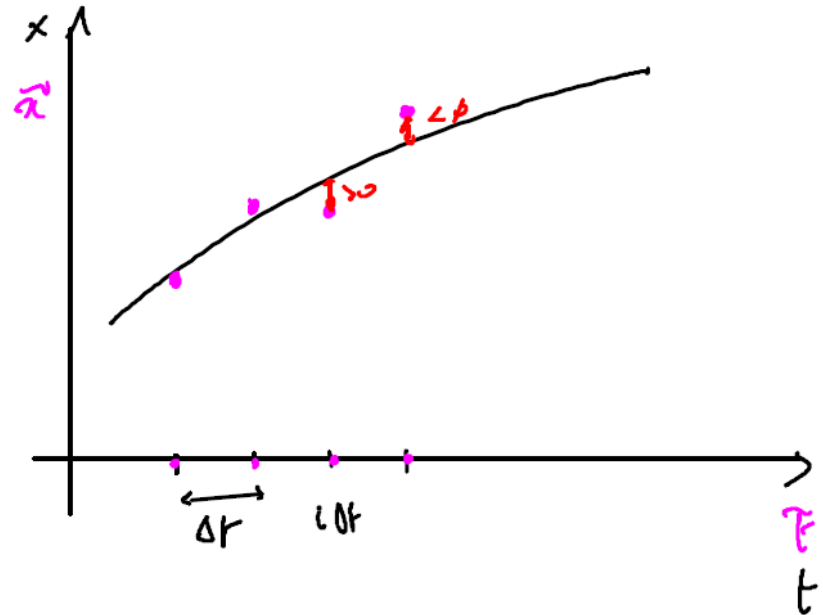
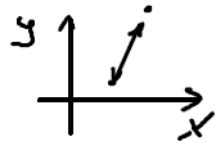


$$\text{ERROR} \sim e(i \Delta t) = x(i \Delta t) - \tilde{x}(i \Delta t)$$

$$\text{TOTAL ERROR} \sim \sum_{i=0}^{i=\text{END}} e(i \Delta t)$$

$$e(i \Delta t) = |x(i \Delta t) - \tilde{x}(i \Delta t)|$$

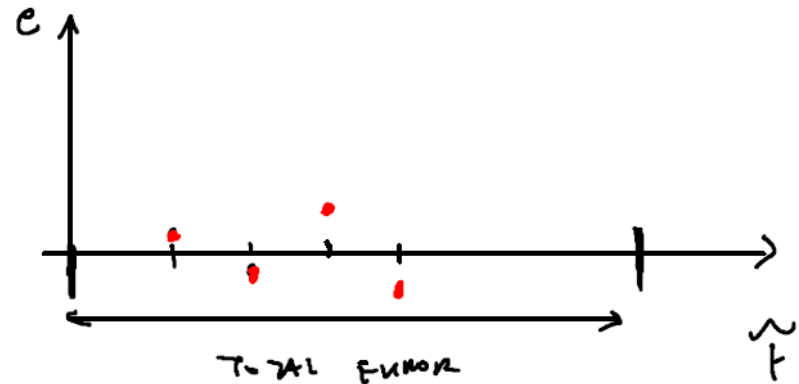
$$e(i \Delta t) = (x(i \Delta t) - \tilde{x}(i \Delta t))^2$$

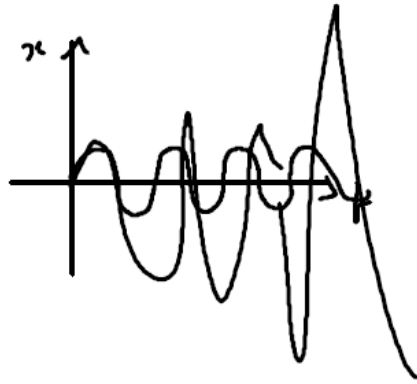
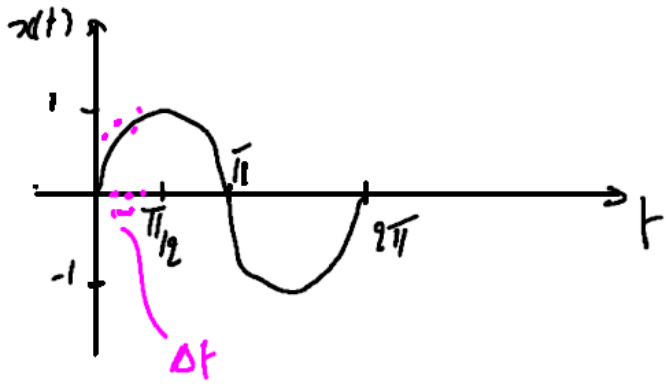


"SUM OF SQUARES"

$$\text{TOTAL ERROR} = \sum_{i=0}^{i=\text{END}} (x(i \Delta t) - \tilde{x}(i \Delta t))^2$$

$$= \int \underbrace{(x(\tau))}_{\substack{\uparrow \\ \text{data} \\ \text{(D)}}} - \underbrace{\tilde{x}(\tau)}_{\text{fit}}^2 d\tau$$



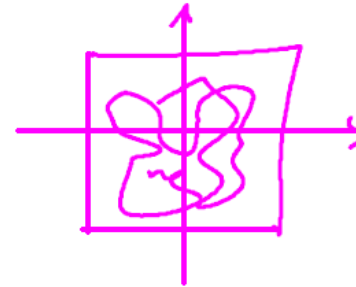


UNSTABLE

SYSTEM ?  
NUMERICAL ?

PHASE PLOT

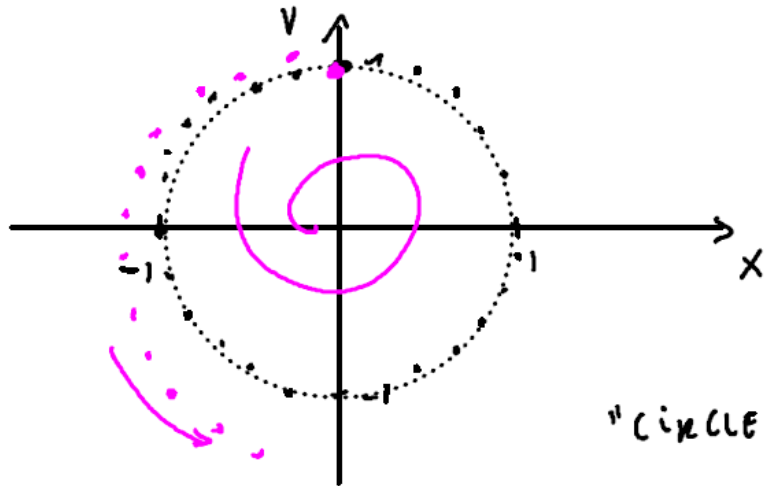
~ STABILITY



BOUNDED REGION

- SYSTEM (SUS)
- NUMERICAL

~ delta t, SCHEME



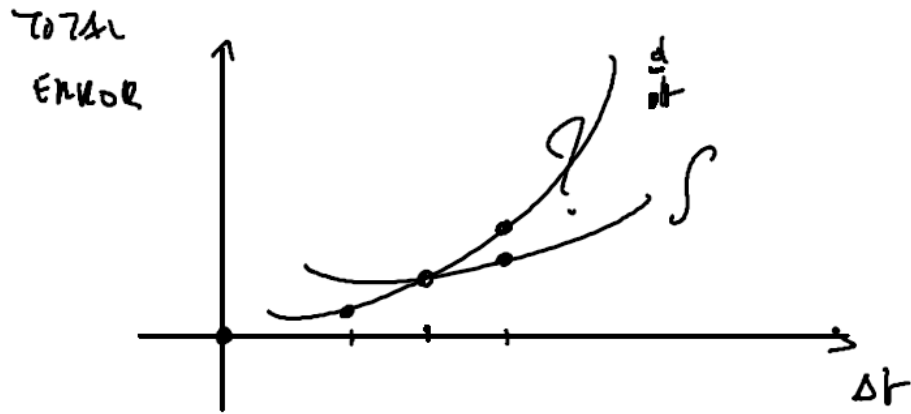
$(x(t), v(t))$

$x(0) = \psi, \quad v(0) = 1$

$x(\frac{\pi}{2}) = \dots, \quad v(\frac{\pi}{2}) = \dots$



"CIRCLE TEST"



DISCRETIZATION  
SCHEME  
FIXED

$$\text{TOTAL ERROR}(\Delta t) = \mathcal{O}(\Delta t^?)$$

$$x(t+\Delta t) = x(t) + \frac{x'(t)\Delta t}{1!} + \frac{x''(t)\Delta t^2}{2!} + \frac{x^{(3)}(t)\Delta t^3}{3!} + \dots$$

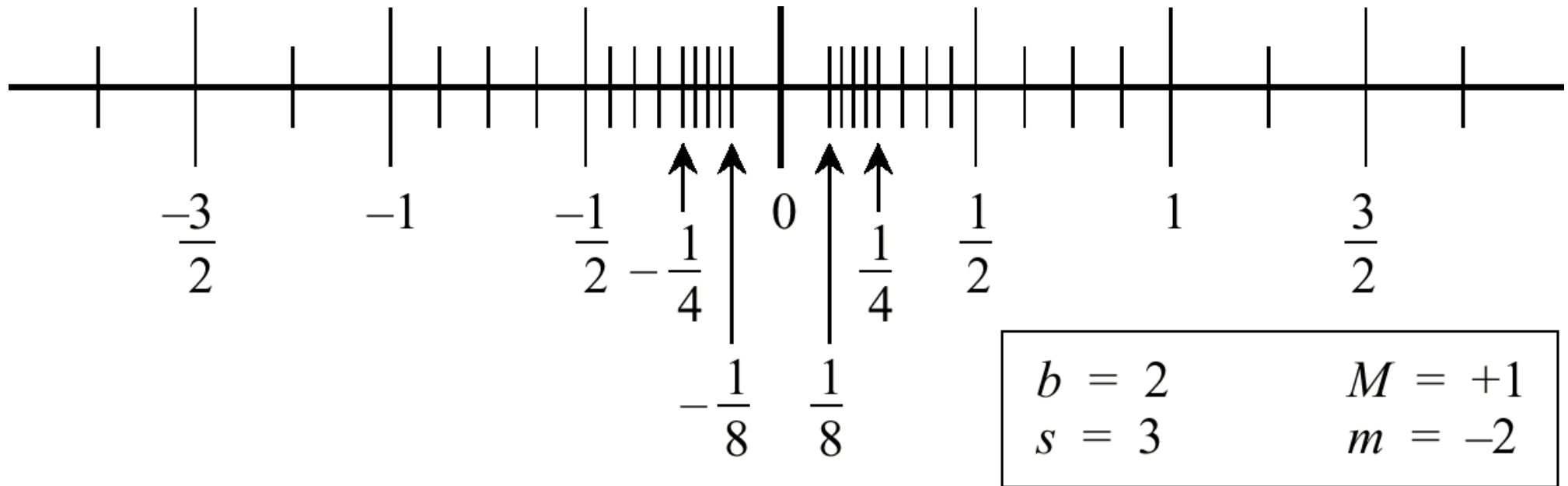
$\xrightarrow{\hspace{2cm}}$   
 $\mathcal{O}(\Delta t^?)$

Taylor Expansion

# Physical Systems Modelling

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- Numerical (Discrete) Approximations
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(Floating Point vs. Fixed Point)
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# Example Floating Point Format



- Smallest non-zero positive number =  $b^m \times b^{-1} = 1/8$
- Largest non-zero positive number =  $b^M \times (1 - b^{-s}) = 7/4$
- Smallest gap =  $b^m \times b^{-s} = 1/32$
- Largest gap =  $b^M \times b^{-s} = 1/4$
- Number of representable numbers =  $2 \times ((M-m)+1) \times (b-1) \times b^{s-1} + 1 = 33$   
... fits into available bits? Optimal number of bits?
- Note: fill the gap around 0: **de-normalized**

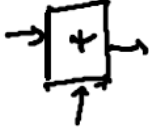
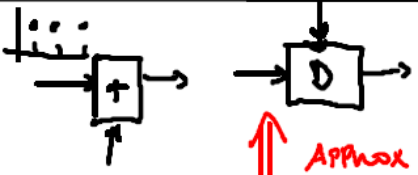
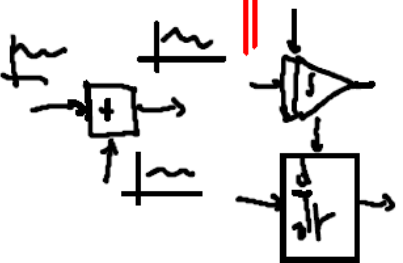
# Physical Systems Modelling

- Problem-Specific (technological)
- Domain-Specific (e.g., translational mechanical)
- (general) Laws of Physics
- Power Flow/Bond Graphs (physical: energy/power)
- Computationally a-causal  
(Mathematical and Object-Oriented) ← **Modelica**
- Causal Block Diagrams (data flow)
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++ hierarchy



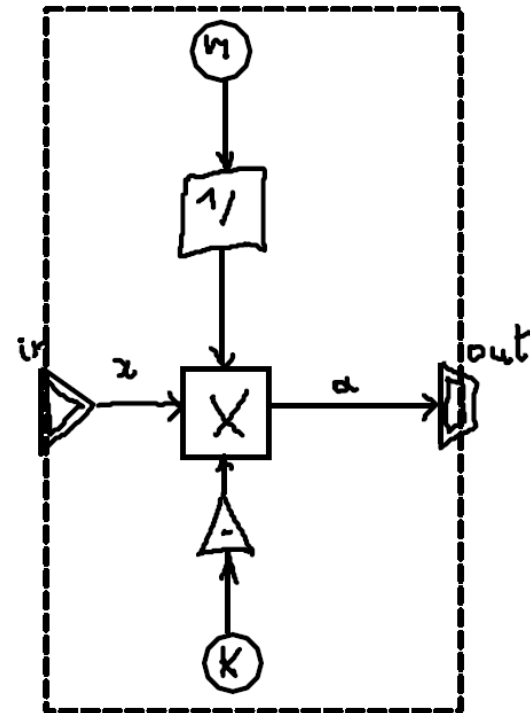
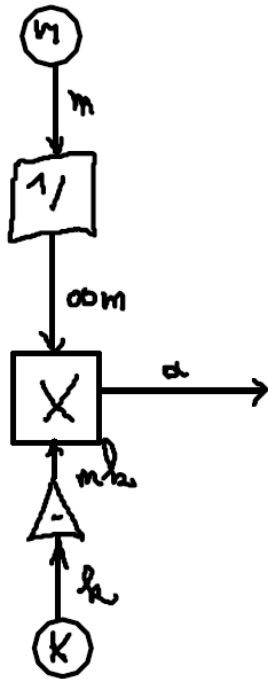
# adding hierarchy to CBD formalisms

TIME ↓	FLAT HIERARCHY CBD	SYNTAX	SEMANTICS		
			DENOTATIONAL "WHAT"	OPERATIONAL "HOW"	
{NOW}	ALGEBRAIC (ALG-CBD)		NO LOOPS	✓	✓
			WITH LOOPS	✓	
DN	DISCRETE-TIME (DT-CBD)			✓	✓
TR	CONTINUOUS-TIME (CT-CBD)			✓	✗

**"flatten"**

adding hierarchy to CBD formalisms

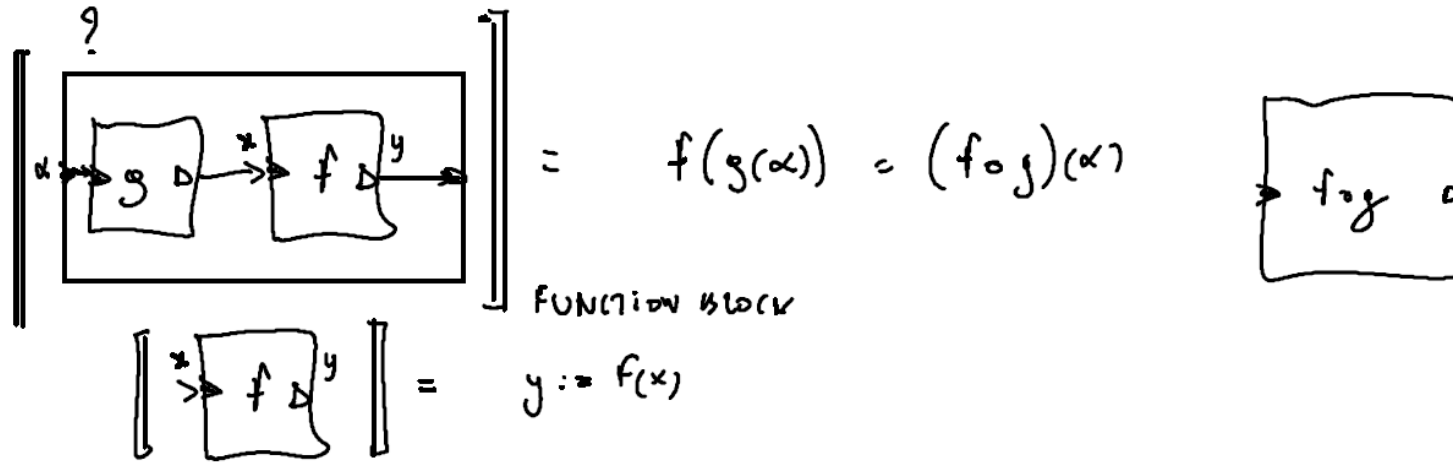
modularizing: introducing ports/interfaces



# adding hierarchy to CBD formalisms

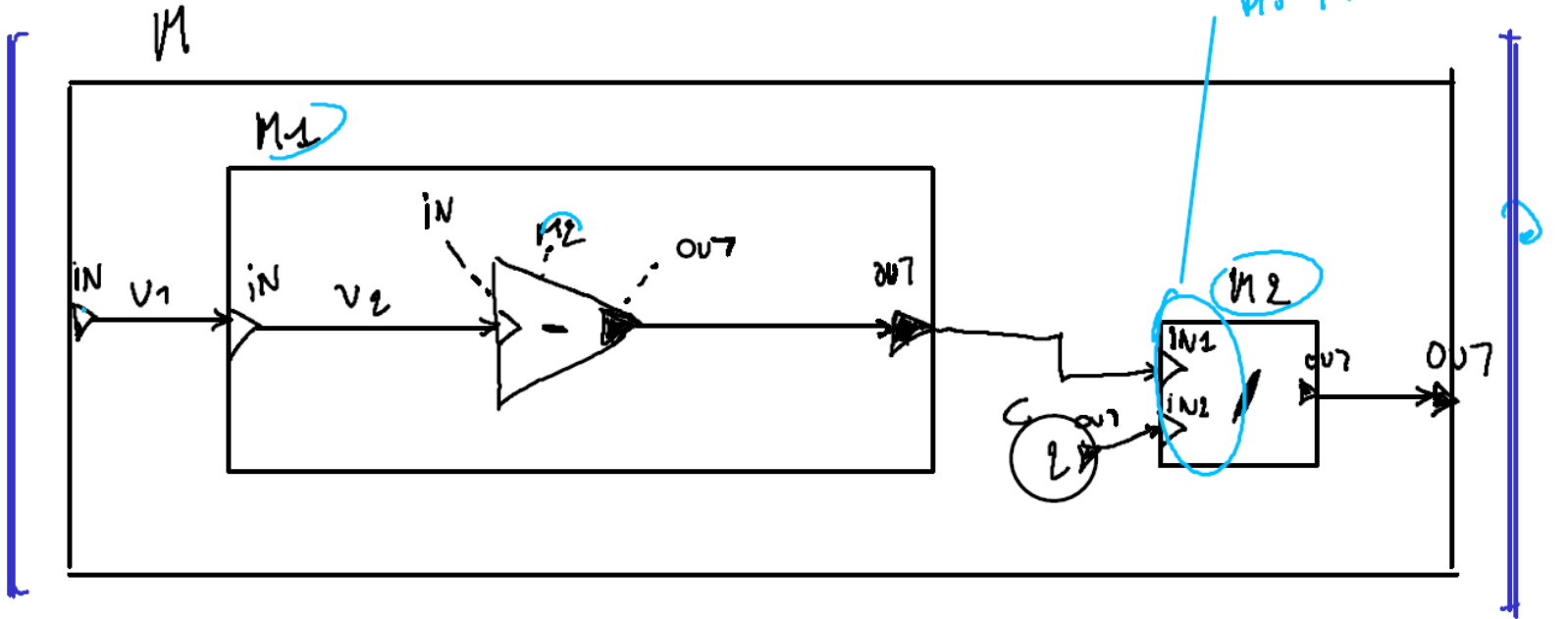
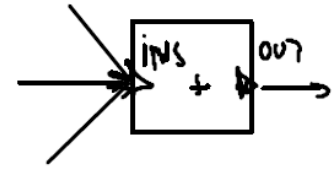
## semantics?

HIERARCHY



# adding hierarchy to CBD formalisms

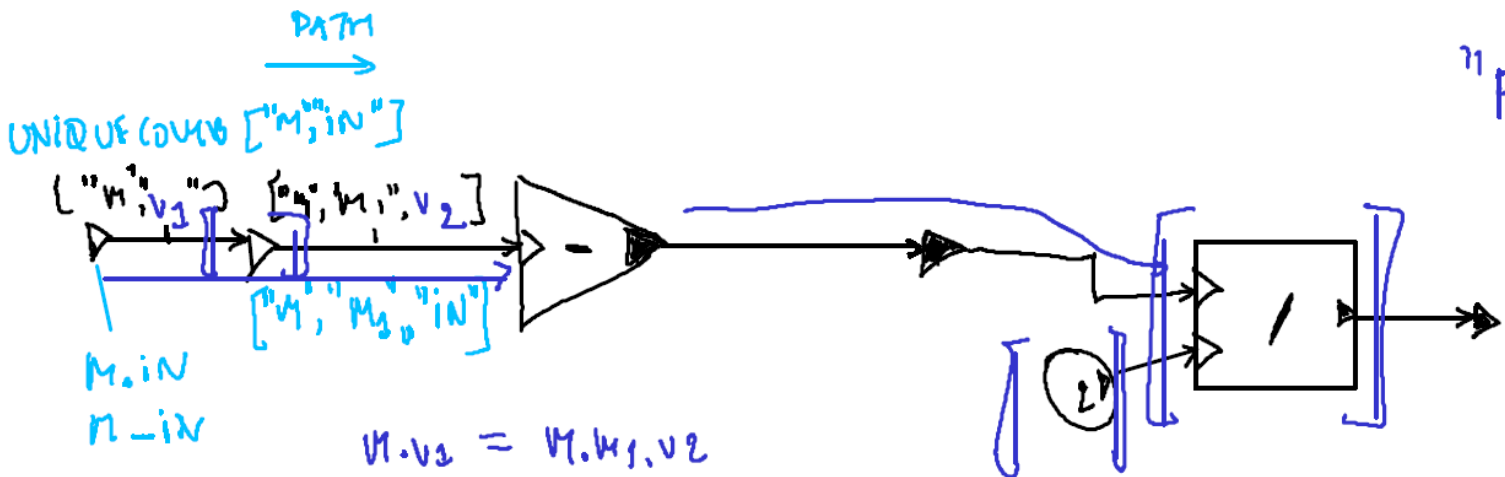
“flattening”



EVERY LEVEL:  
DISTINCT NAMES

“FLATTEN”

- Ⓢ I
- Ⓢ II

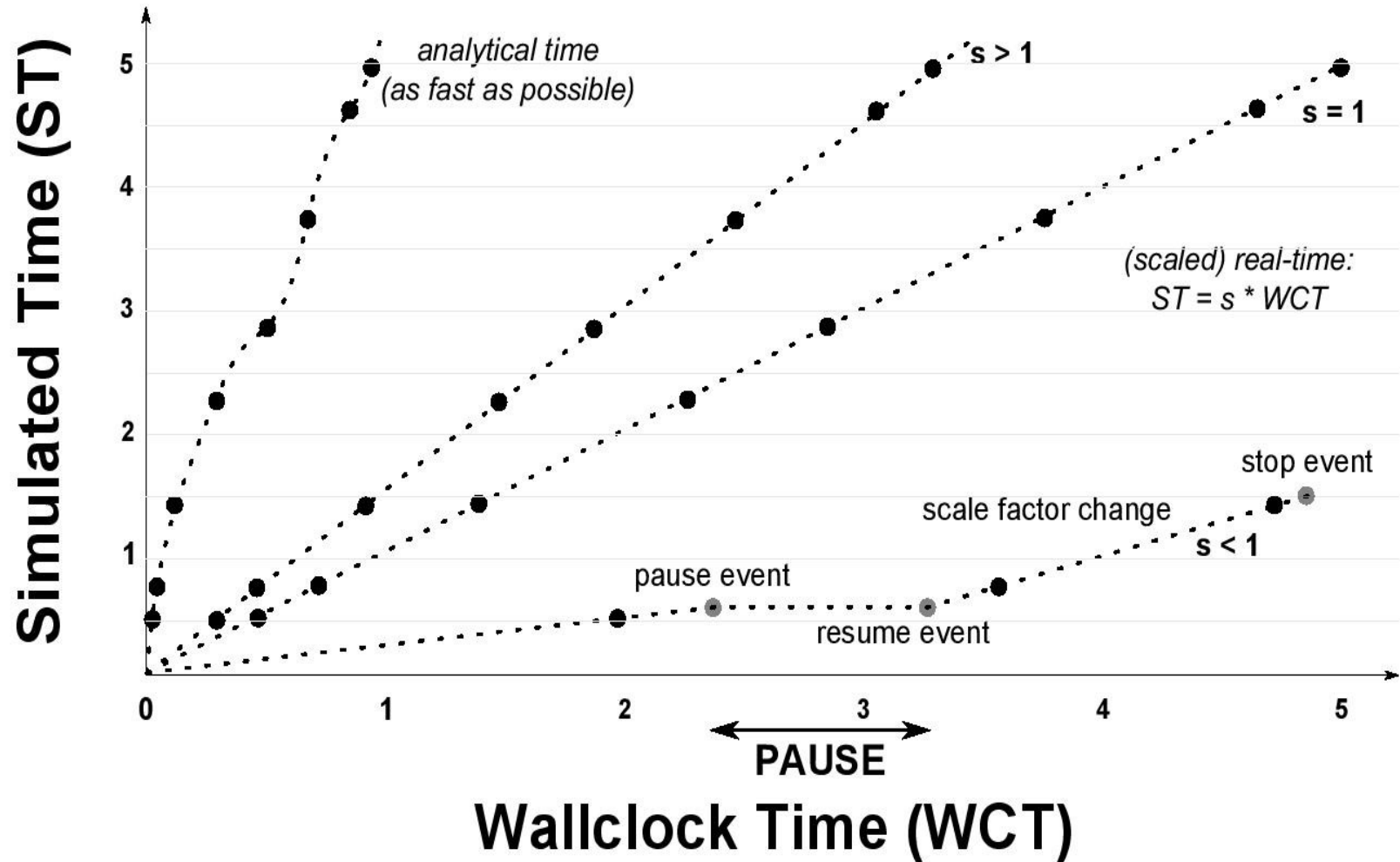


$M.v_2 = M.M_1.v_2$

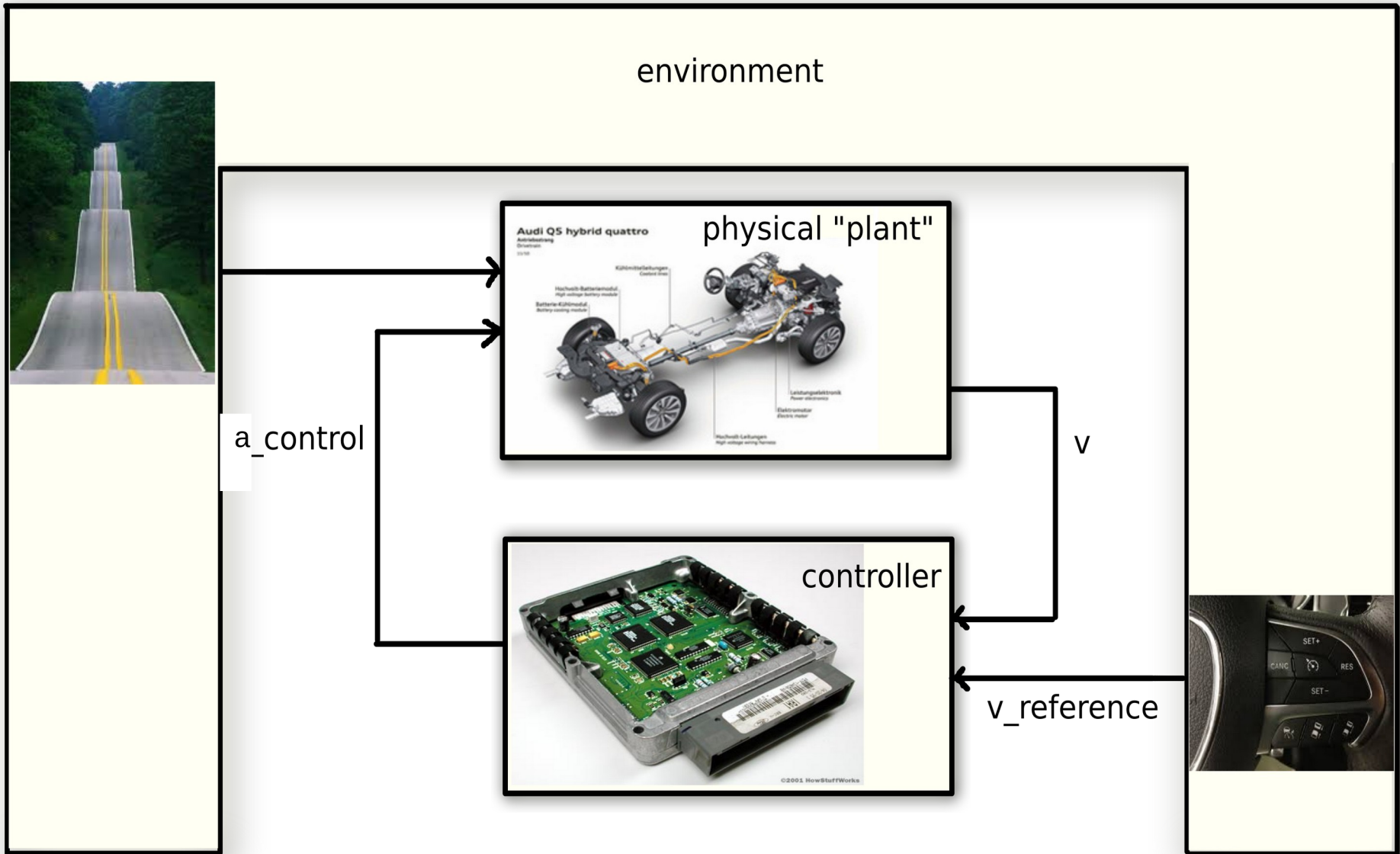
# Physical Systems Modelling

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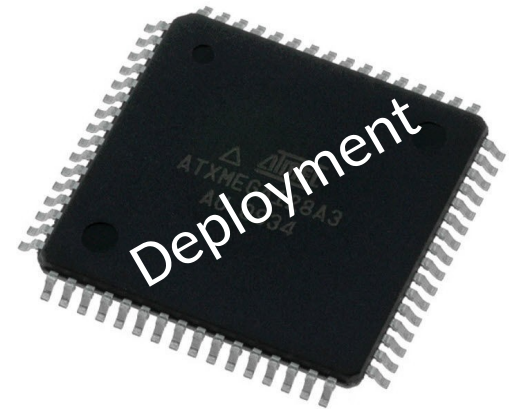
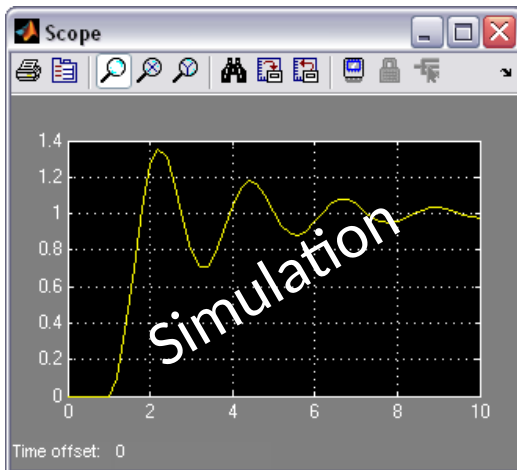
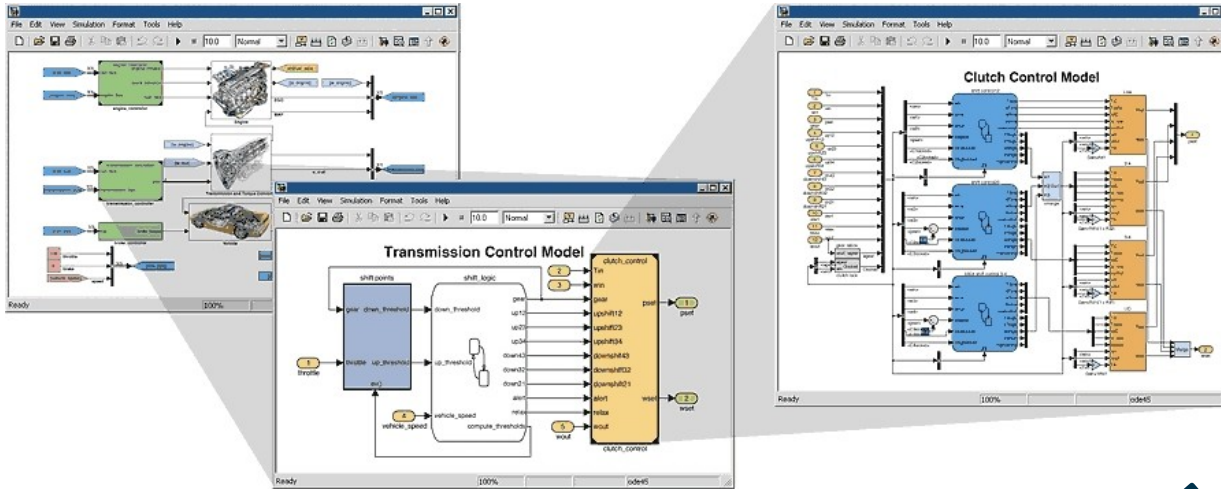
# As-Fast-As-Possible vs. Real-time



# Model-Based Systems Engineering (MBSE)



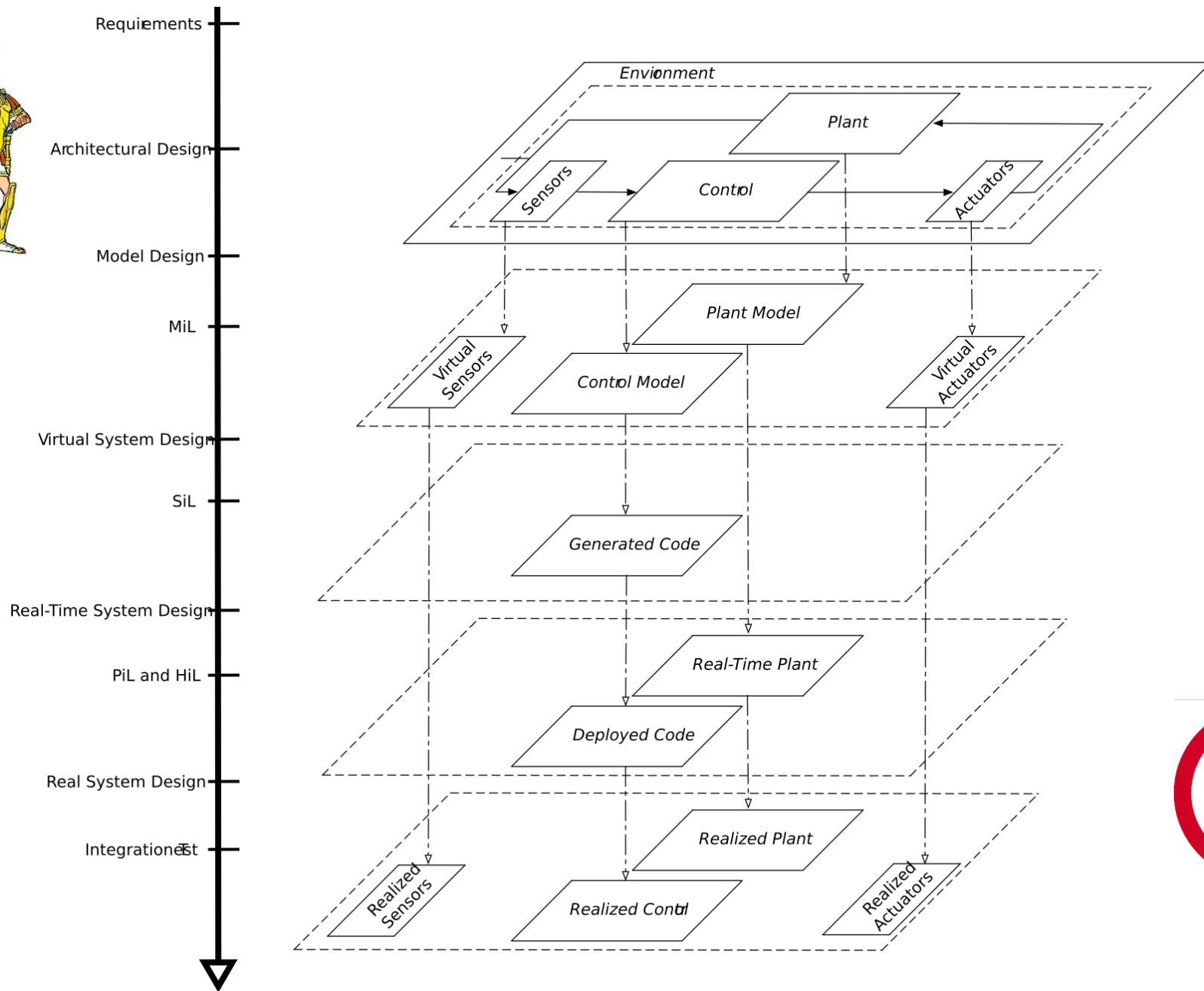
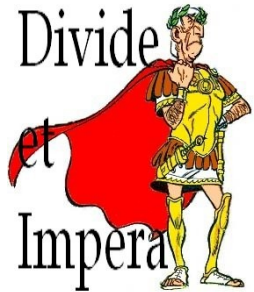
# Model-Based Systems Engineering (MBSE)



MiL, HiL, SiL, ...



# XiL: X = Model, Software, Processor, Hardware



Vertical consistency!



# Physical Systems Modelling

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# Hybrid (discrete-continuous) modelling/simulation

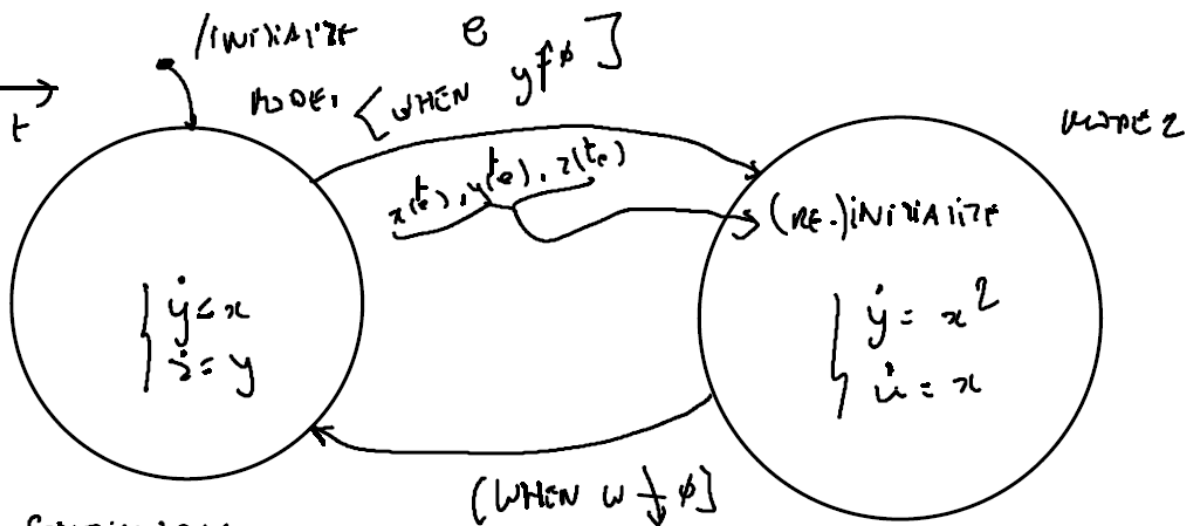
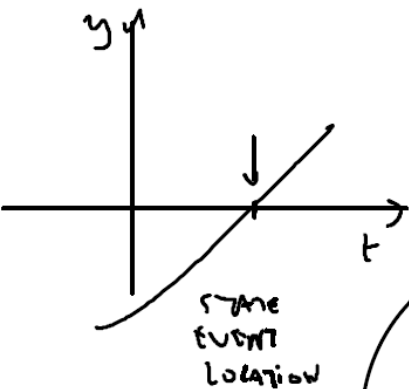
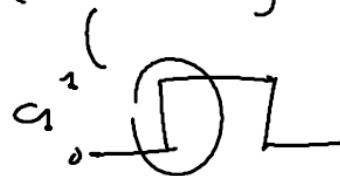


$$y = c_1 x + c_2 x^2$$

	$c_1$	$c_2$
MODE 1	1	0
MODE 2	0	1
	$c_1 + c_2 = 1$	$c_1, c_2 \in \{0, 1\}$

- PHYS OPPORTUNITIES (e.g. LFN, AIG-loop)
- NUMERICAL PROBLEMS (CONTINUITY)

$$\begin{cases} y = x \\ y = x^2 \end{cases}$$



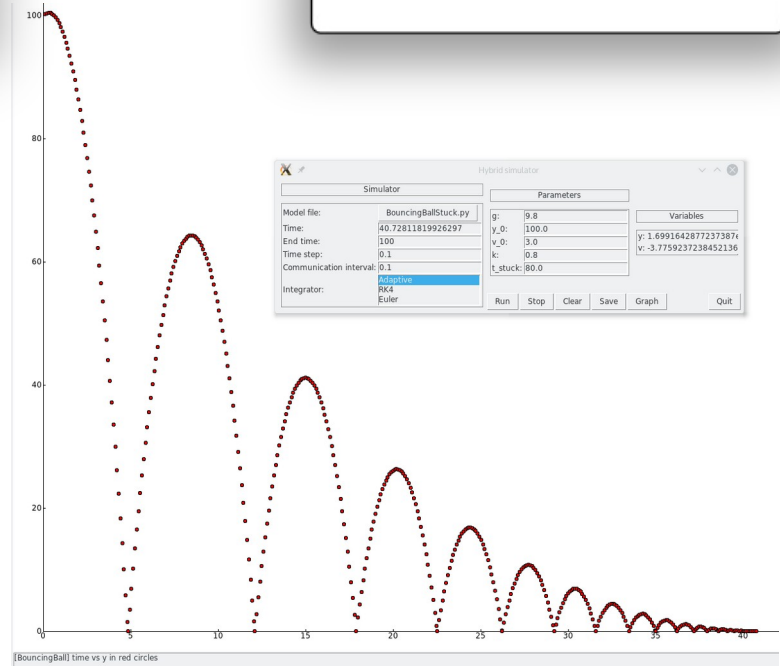
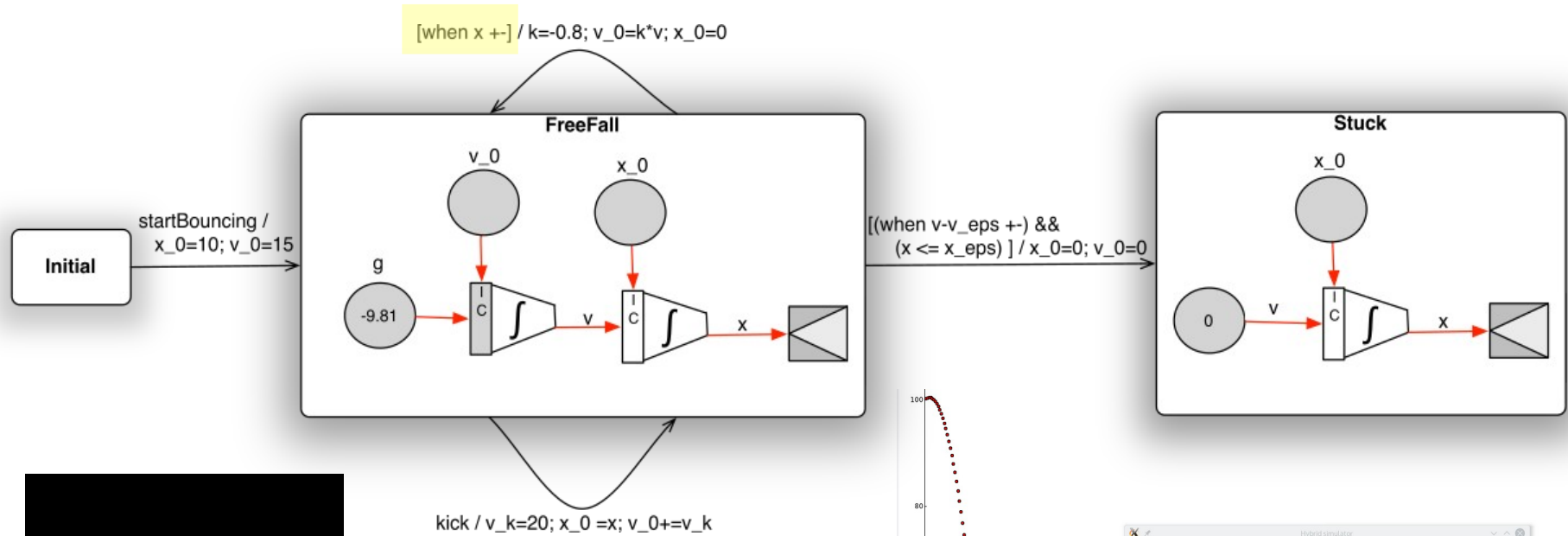
MODEL 1

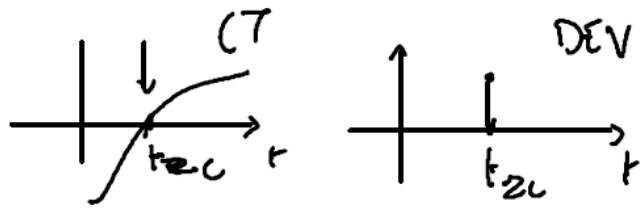
$$\begin{cases} \dot{y} = c_1 x + c_2 x^2 \\ \dot{z} = c_1 y & (\dot{z} = 0 \text{ WHEN } c_1 = 0) \\ \dot{w} = c_2 x & (\dot{w} = 0 \text{ WHEN } c_2 = 0) \end{cases}$$

SD PIECEWISE CONTINUOUS



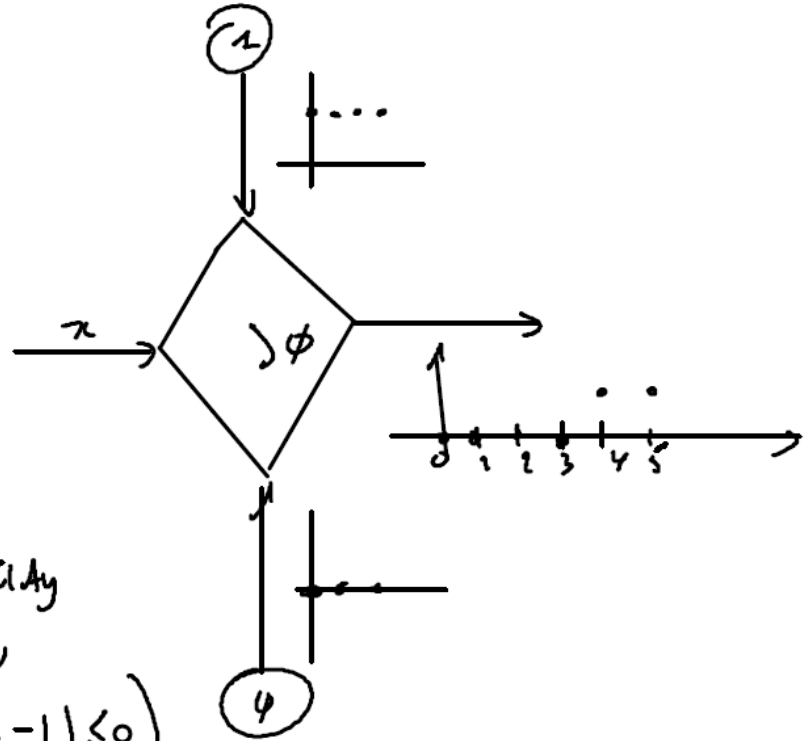
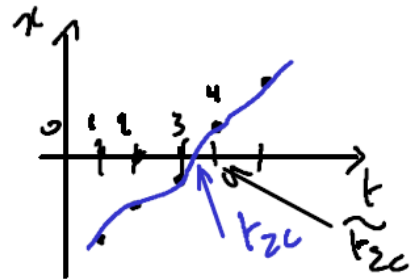
# “bouncing ball” hybrid abstraction





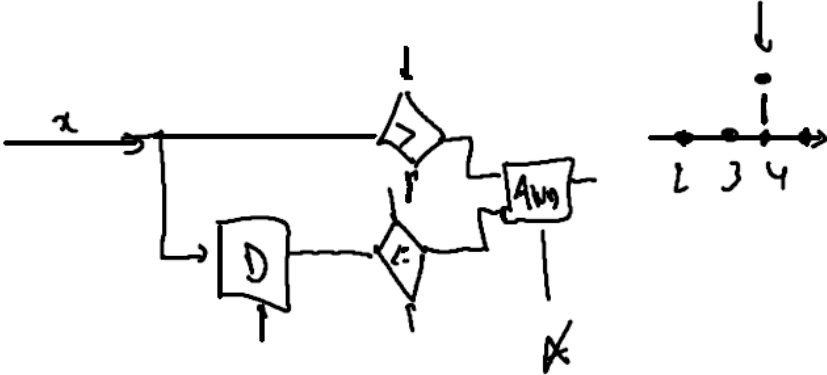
IF  $\approx$

WHEN: ( $1 \neq \pi$ )  $\rightarrow$  DEV signal.  
 WHEN ( $\pi(t) \neq \phi$ )



$t_{zc}?$  : ( $\tilde{\pi}(\tilde{t}_{zc}) > 0$ ) & ( $\tilde{\pi}(\tilde{t}_{zc}-1) \leq 0$ )

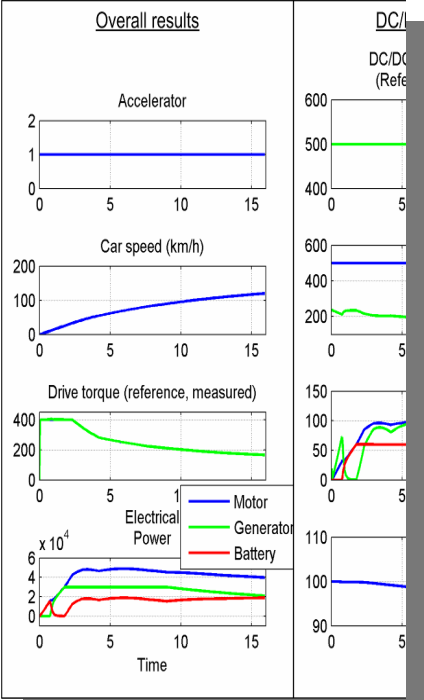
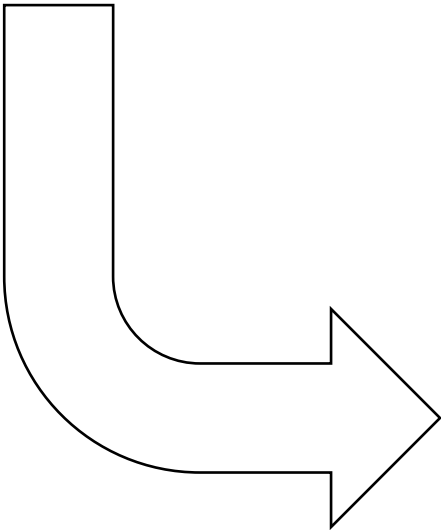
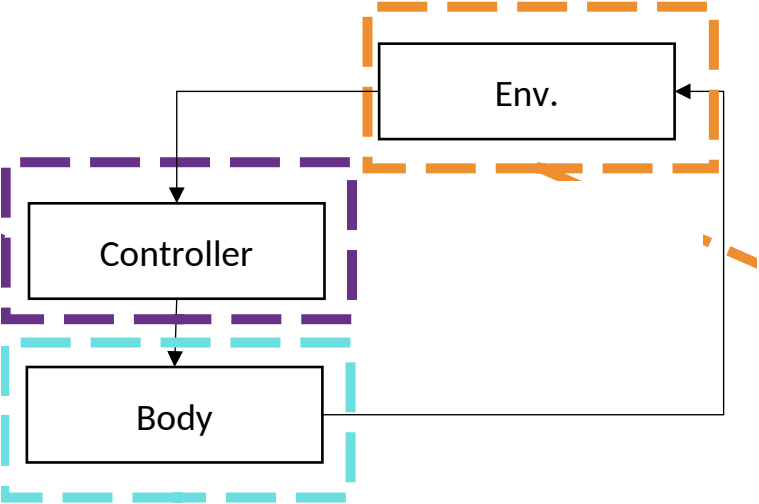
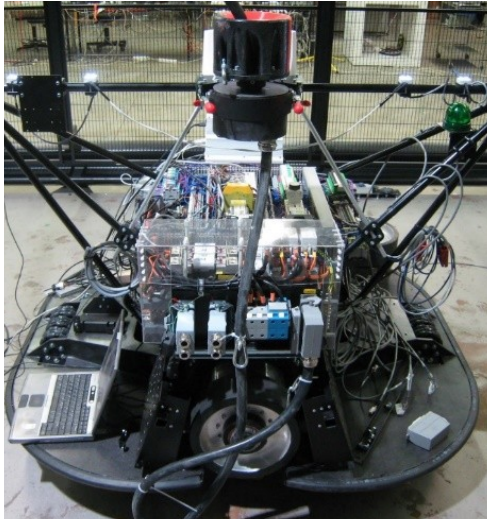
Labels: DISCRE (above  $\tilde{t}_{zc}$ ), DELAY (above  $\tilde{t}_{zc}-1$ )



# Physical Systems Modelling

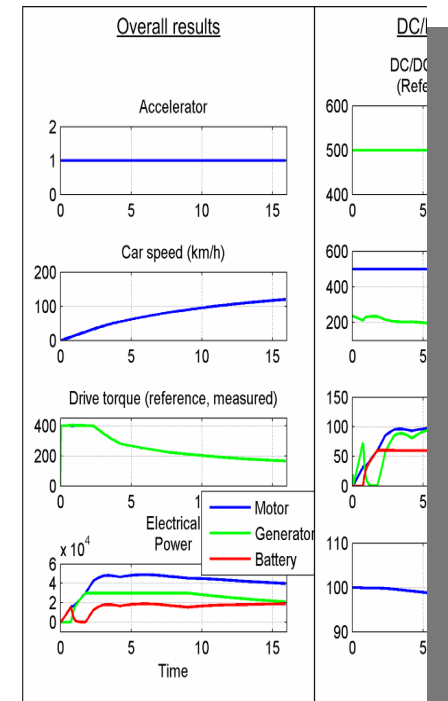
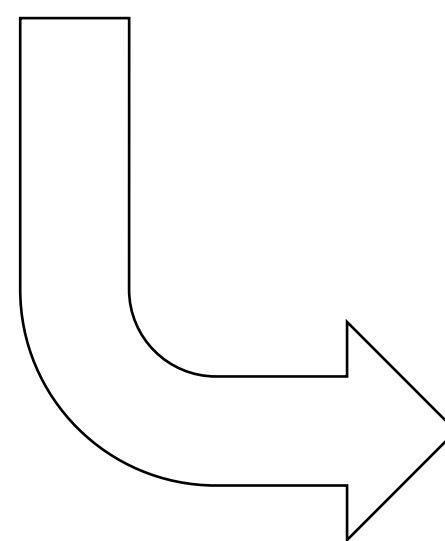
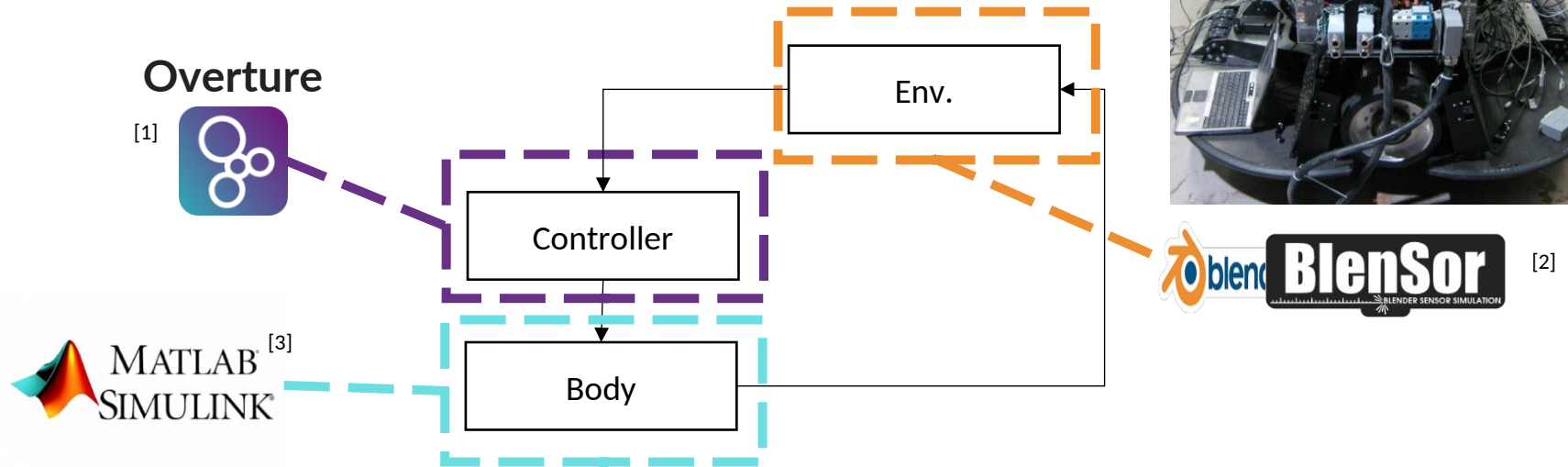
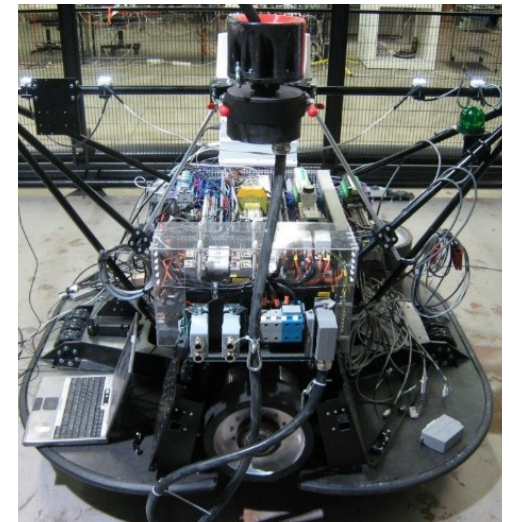
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# problem: full-system analysis



# problem: **full-system analysis**

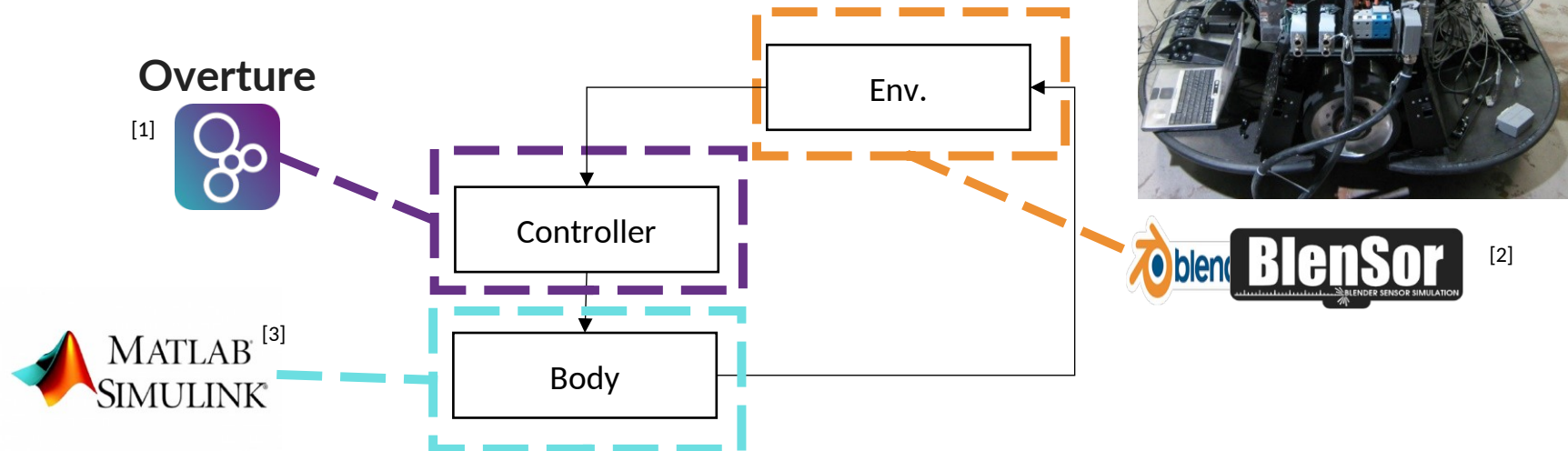
(also when IP protected)





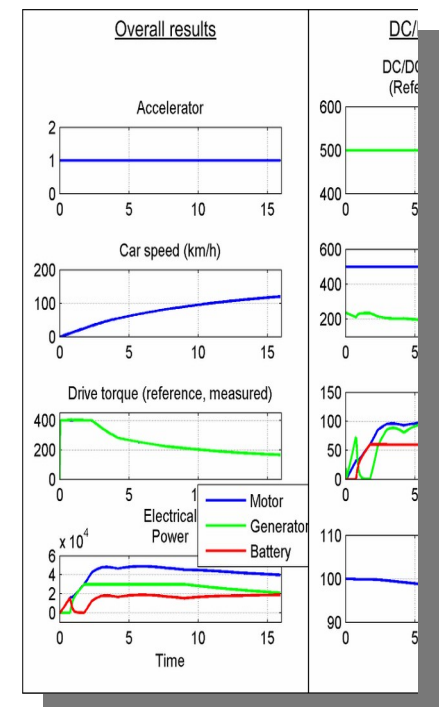
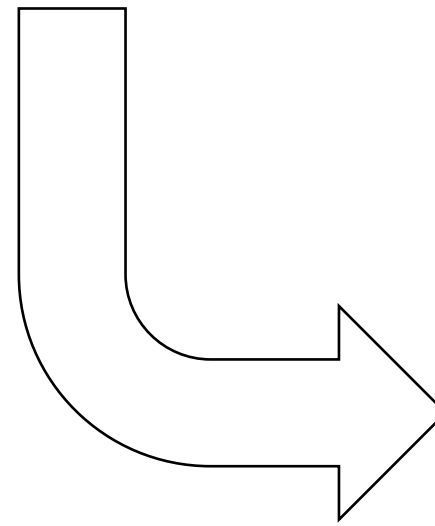
# problem: **full-system analysis**

(also when IP protected)



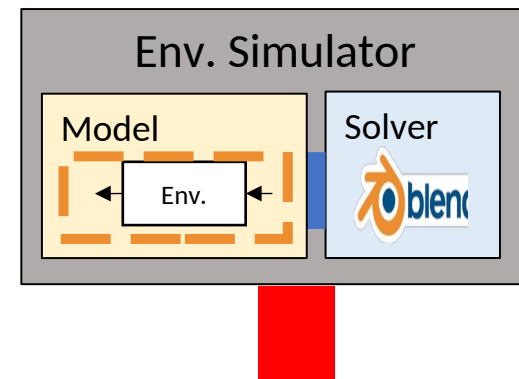
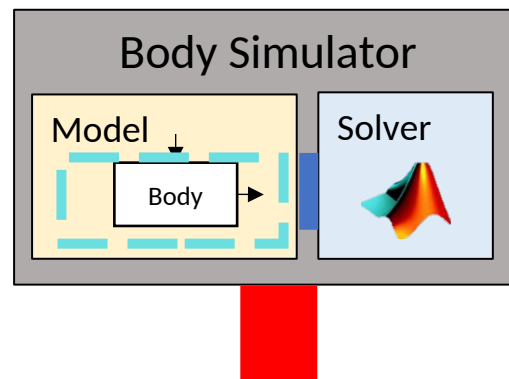
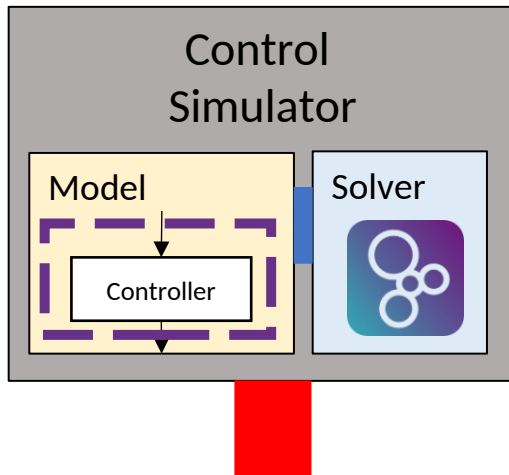
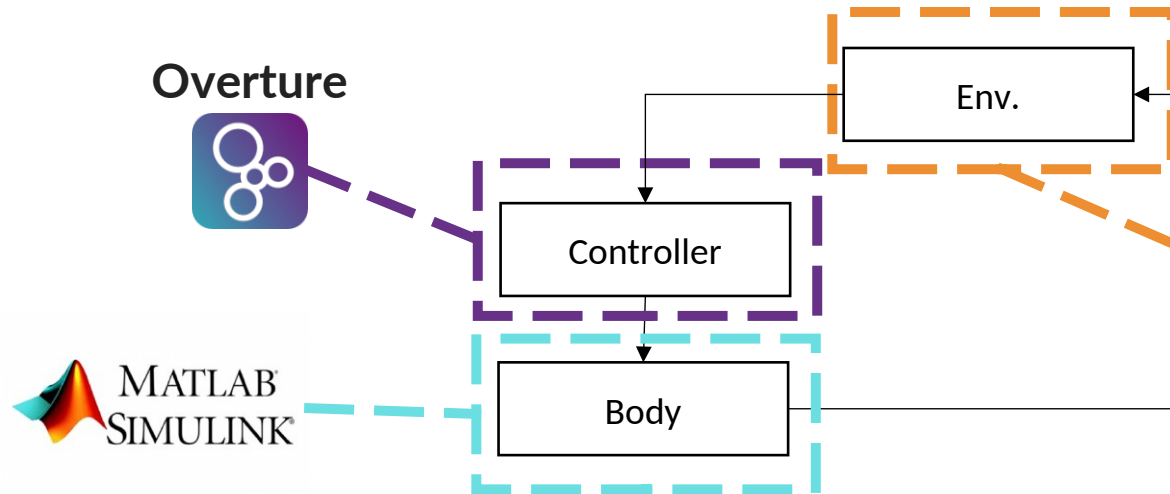
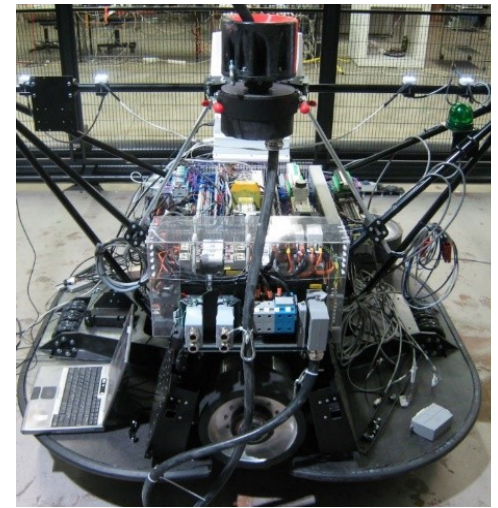
solution: combine  
sub-system **simulators**

aka **co-simulation**

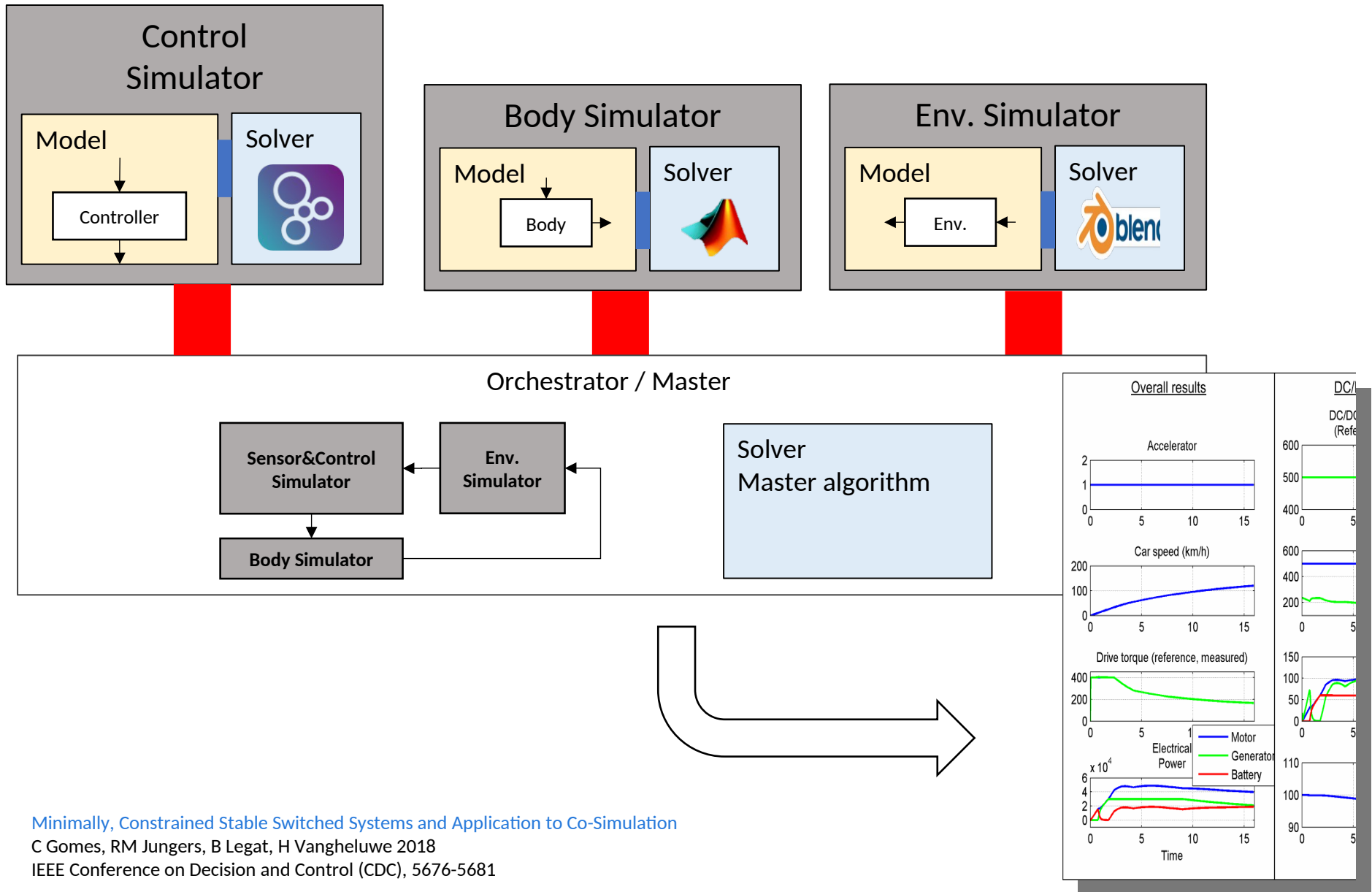


# co-simulation: how?

(when IP protected)



# co-simulation: how? (when IP protected)

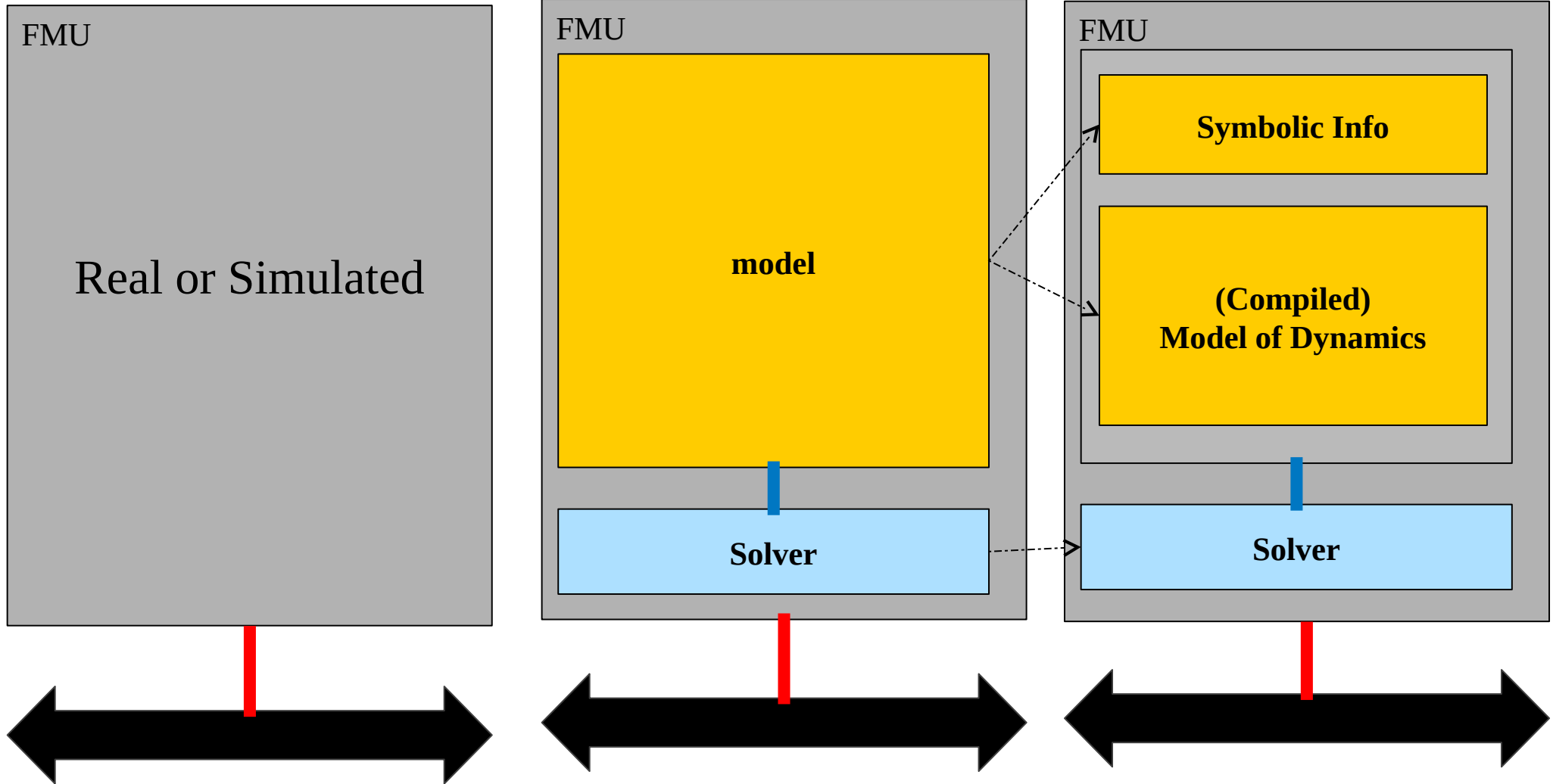


Minimally, Constrained Stable Switched Systems and Application to Co-Simulation

C Gomes, RM Jungers, B Legat, H Vangheluwe 2018

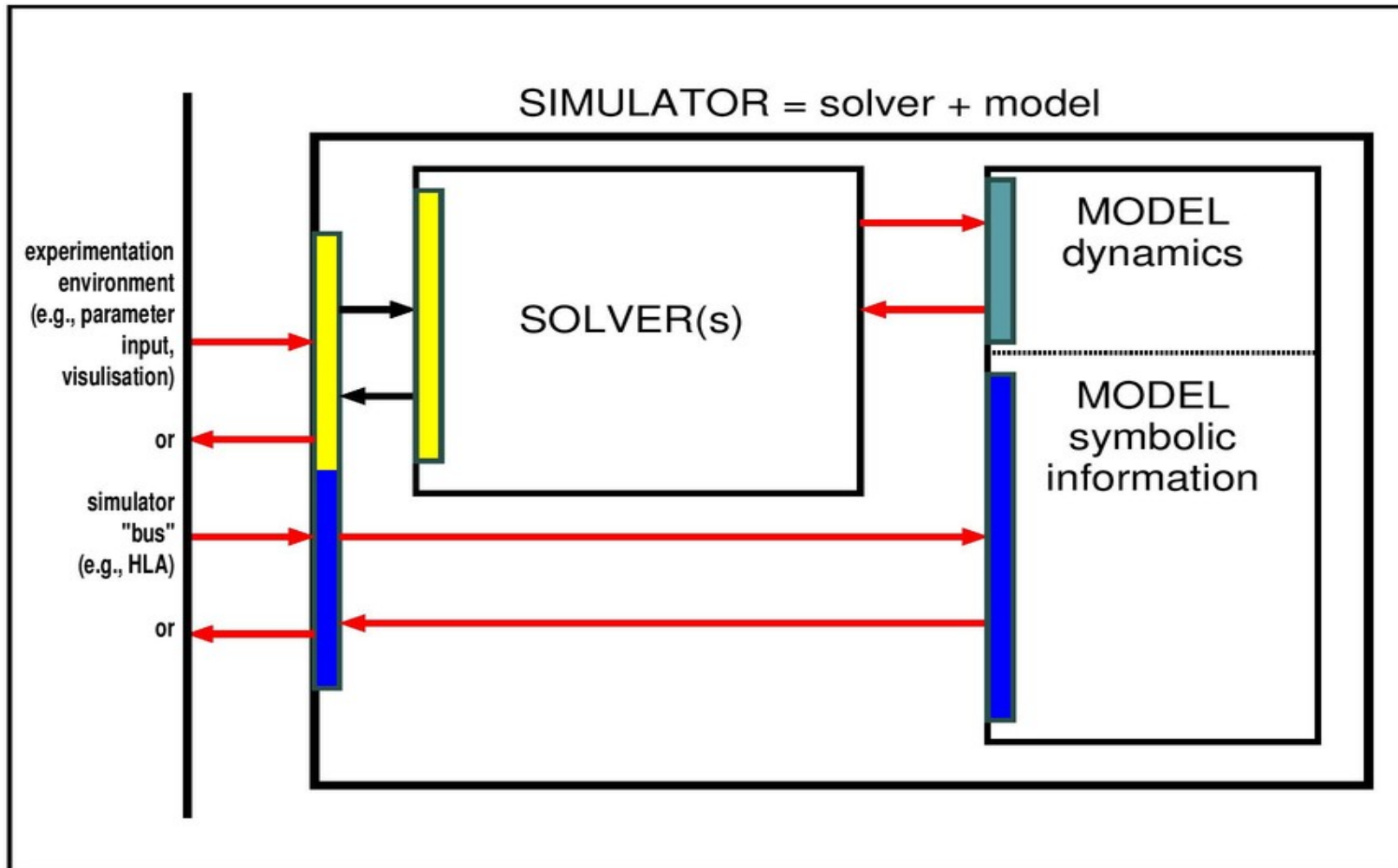
IEEE Conference on Decision and Control (CDC), 5676-5681

# Deconstructing an FMU



# Model-Solver Interface

## Simulator-Environment Interface



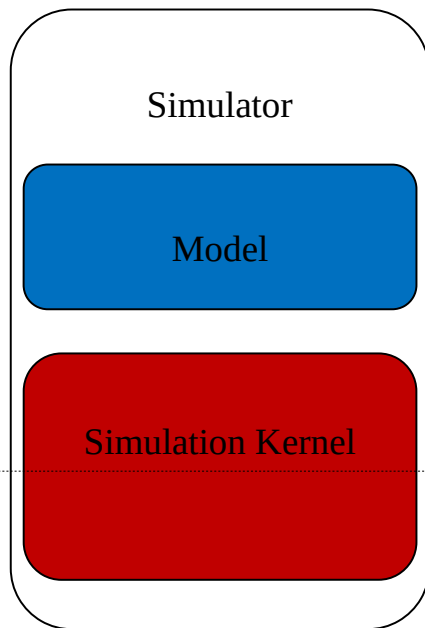
DSblock

Martin Otter and Hilding Elmquist.  
The DSblock interface for exchanging model components. Eurosim '95 Simulation Congress. pp. 505- 510. 1995.

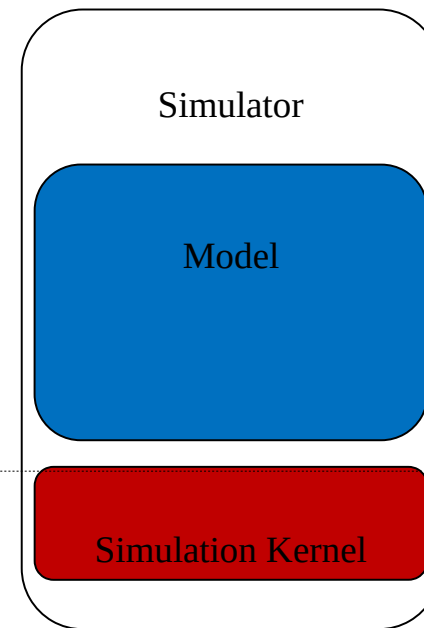
MSL-EXEC

Henk Vanhooren, Jurgen Meirlaen, Youri Amerlinck, Filip Claeys, Hans Vangheluwe, and Peter A. Vanrolleghem.  
WEST: Modelling biological wastewater treatment. Journal of Hydroinformatics , 5(1):27--50, 2003.

# meaningful operational semantics (Models of Computation)



Traditional  
Simulator



Explicit  
Computational Semantics  
"inline integration" (Cellier)

# fmi: Functional Mock-up Interface

## The leading standard to exchange dynamic simulation models

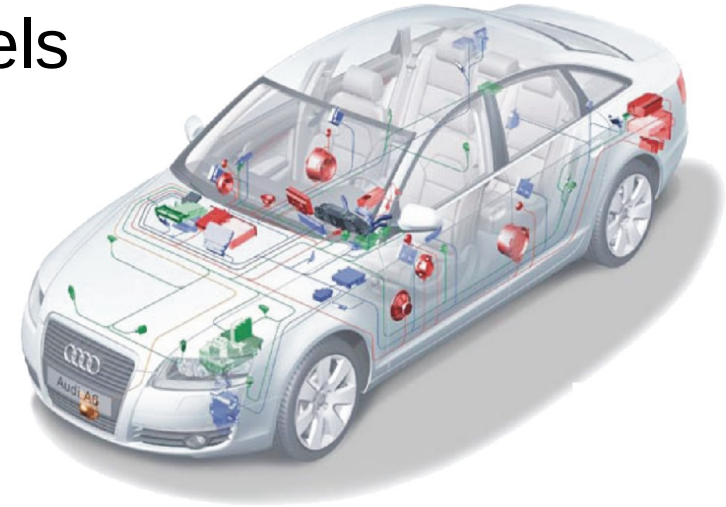
The Functional Mock-up Interface is a free standard that defines a container and an interface to exchange dynamic simulation models using a combination of XML files, binaries and C code, distributed as a ZIP file. It is supported by **180+ tools** and maintained as a Modelica Association Project.

[Why FMI](#)[Complete Package 3.0.1](#)[Specification 3.0.1](#)[Implementers' Guide](#)

<https://fmi-standard.org/>

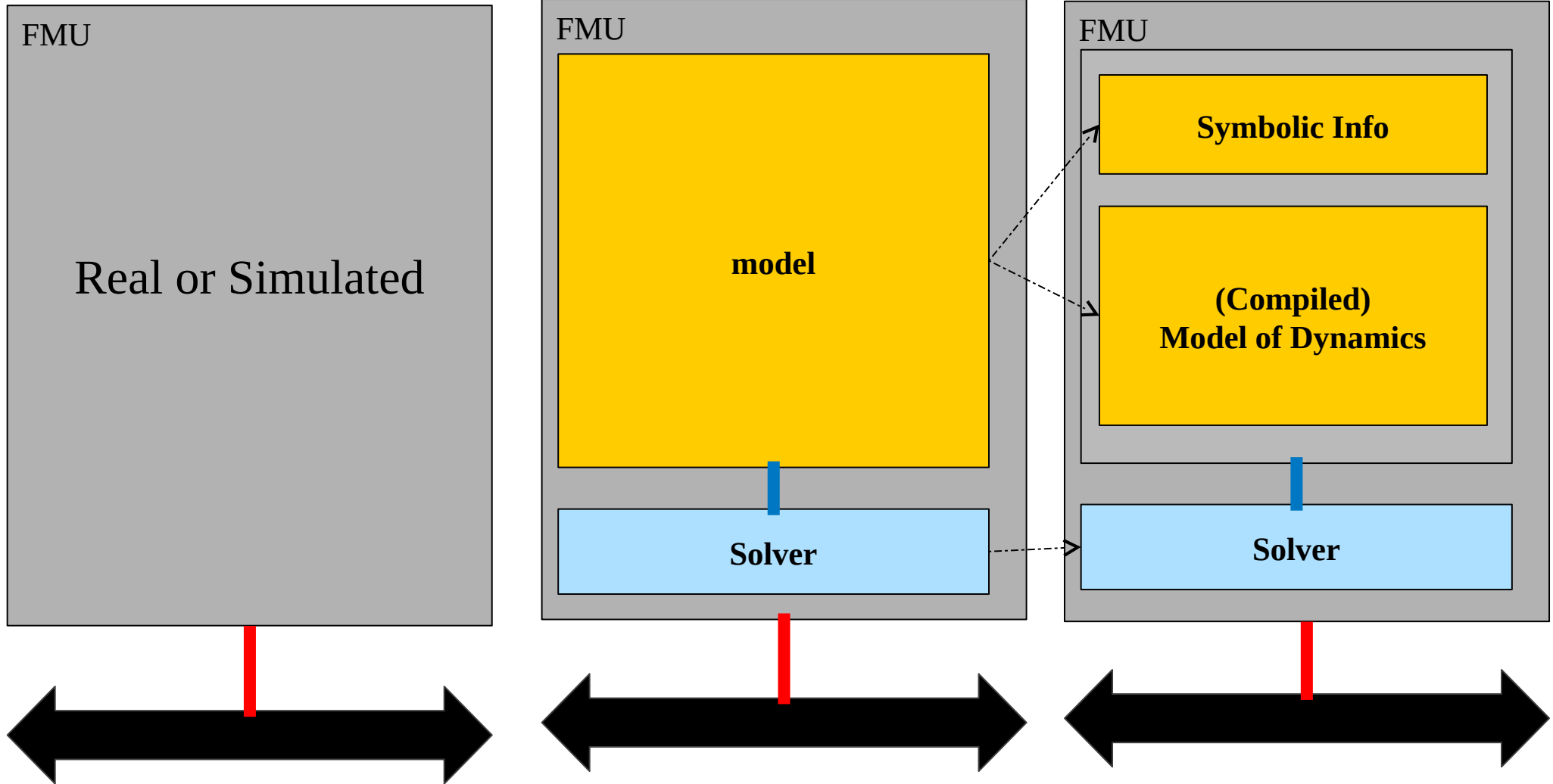
# Functional Mock-up Interface (FMI)

- **XML** + Binary Representation for Models
  - Standard
  - Modelling Tool Independent
  - +/- Black box ...





# Deconstructing an FMU



```
<?xml version="1.0" encoding="iso-8859-1"?>
<fmiModelDescription fmiVersion="1.0"
  modelName="BackEulerExmpl"
  modelIdentifier="BackEulerExmpl"
  guid="{7c4e810f-3da3-4a00-8276-176fa3c9f000}"
  numberOfContinuousStates="1"
  numberOfEventIndicators="0">
  <ModelVariables>
    <ScalarVariable
      name="Delay" valueReference="0">
      <Real start="0.0" fixed="true" />
    </ScalarVariable>
    <ScalarVariable
      name="stepSize" valueReference="1">
      <Real start="0.1" fixed="true" />
    </ScalarVariable>
    <ScalarVariable
      name="Product" valueReference="2">
      <Real start="0.0" fixed="true" />
    </ScalarVariable>
    <ScalarVariable
      name="Negator" valueReference="3">
      <Real start="0.0" fixed="true" />
    </ScalarVariable>
    <ScalarVariable
      name="Adder" valueReference="4">
      <Real start="0.0" fixed="true" />
    </ScalarVariable>
  </ModelVariables>
</fmiModelDescription>
```

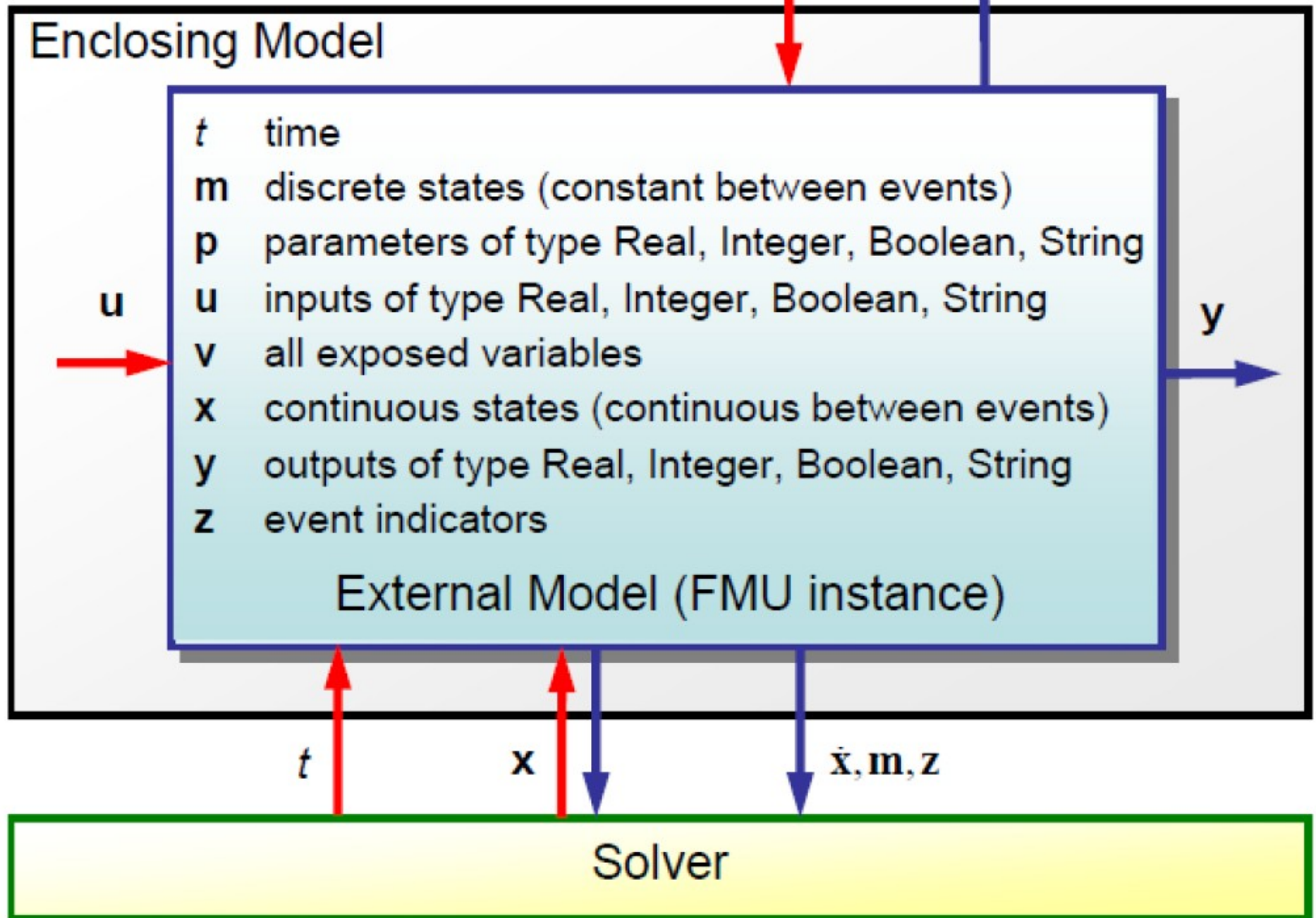
```
fmi2Status fmi2DoStep(fmi2Component fc , fmi2Real currentCommPoint, fmi2Real commStepSize, fmi2Boolean
noPrevFMUState)
{
    FMUInstance* fi = (FMUInstance *)fc;
    fmi2Status simStatus = fmi2OK;
    printf("%s in fmi2DoStep()\n", fi->instanceName);
    fi->currentTime = currentCommPoint + commStepSize;
    printf("Motor_in: %f\n", fi->r[_motor_in]);
    printf("slave CBD_PART2 now at time: %f\n", fi->currentTime);

    fi->r[_position] = fi->r[_position] + fi->r[_velocity] * commStepSize;
    fi->r[_velocity] = fi->r[_velocity] + fi->r[_acceleration_after_friction] * commStepSize;
    fi->r[_friction] = fi->r[_velocity] * 5.81;
    fi->r[_motor_acceleration] = fi->r[_motor_in] * 40;
    fi->r[_acceleration_after_friction] = fi->r[_motor_acceleration] - fi->r[_friction];

    return simStatus;
}

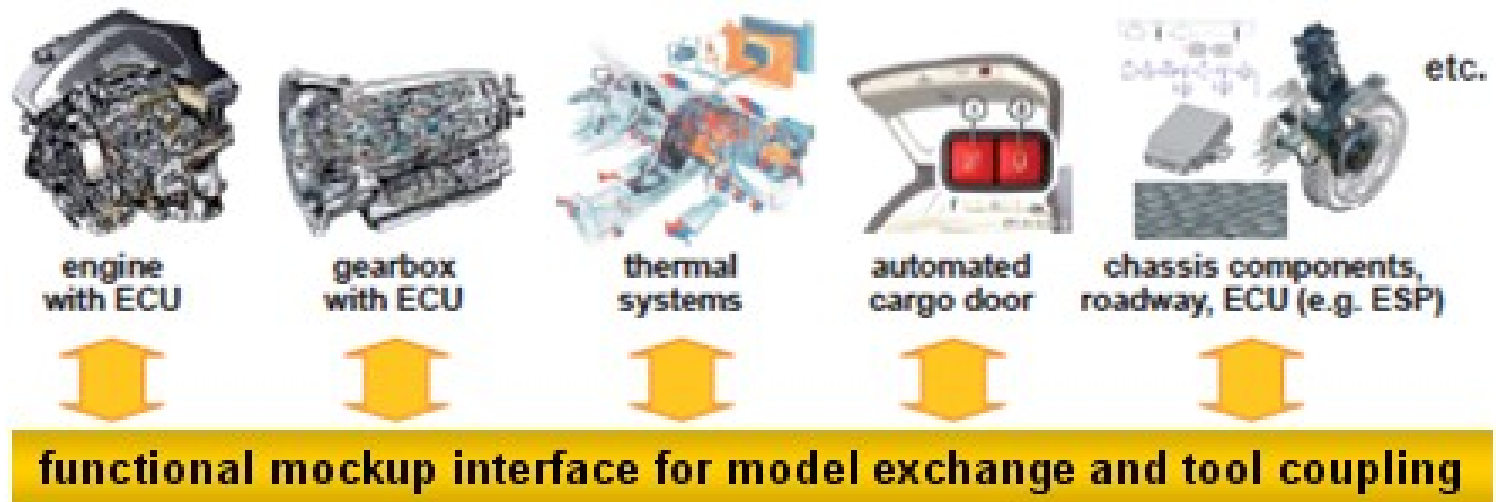
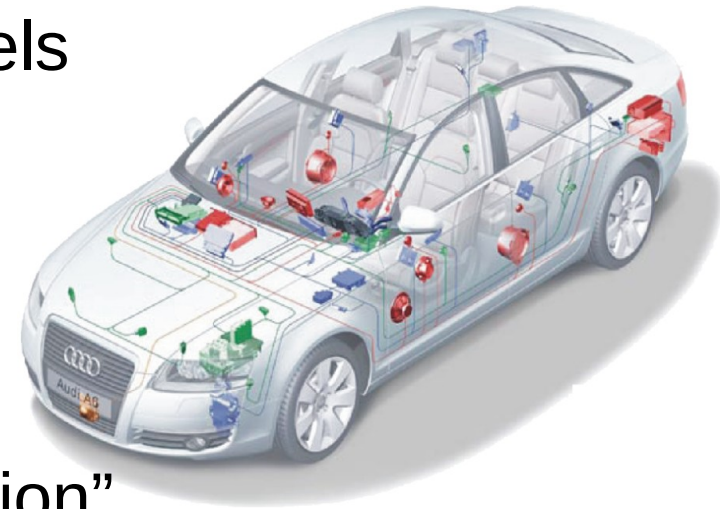
fmi2Status fmi2GetReal(fmi2Component fc, const fmi2ValueReference vr[], size_t nvr, fmi2Real value[])
{
    FMUInstance* comp = (FMUInstance *)fc;
    int i;
    for (i = 0; i < nvr; i++)
    {
        value[i] = comp->r[(vr[i])];
    }
    return fmi2OK;
}
```

$t_0, \mathbf{p}$ , initial values (a subset of  $\{\dot{\mathbf{x}}_0, \mathbf{x}_0, \mathbf{y}_0, \mathbf{v}_0, \mathbf{m}_0\}$ )

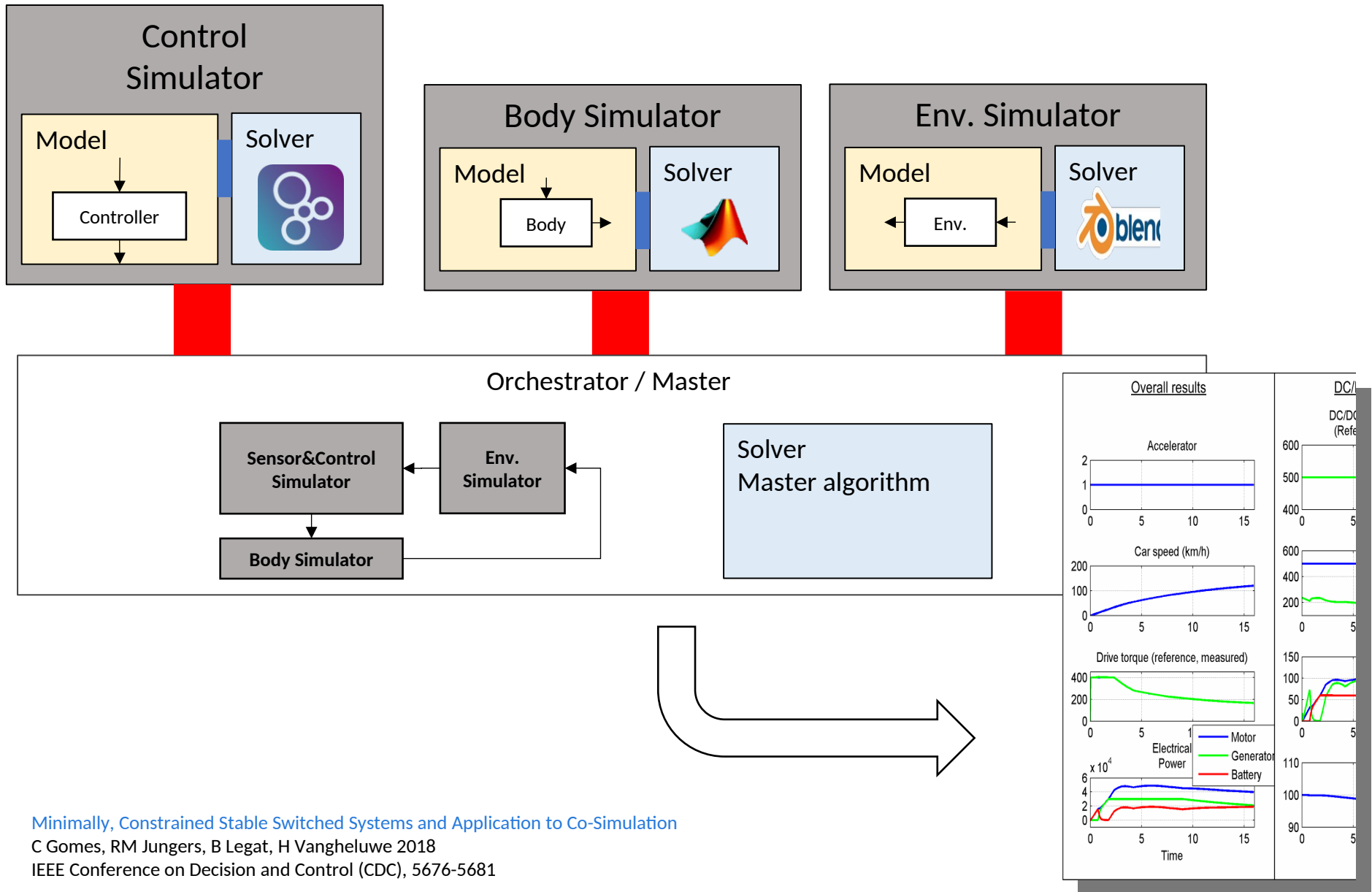


# Functional Mock-up Interface (FMI)

- **XML + Binary Representation for Models**
  - Standard
  - Modelling Tool Independent
  - +/- Black box ...
- Composed FMUs still need “orchestration”



# co-simulation: how? (when IP protected)

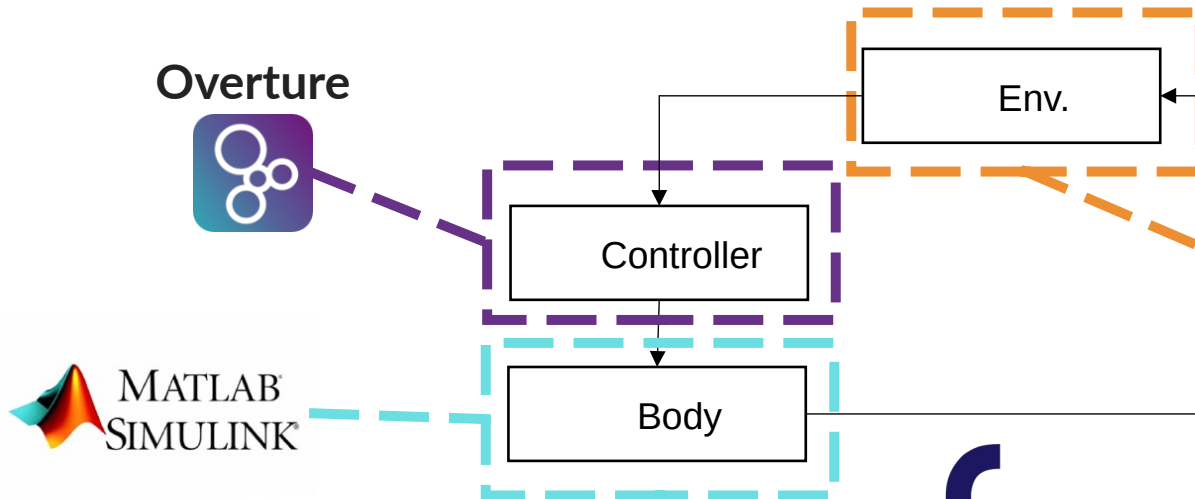
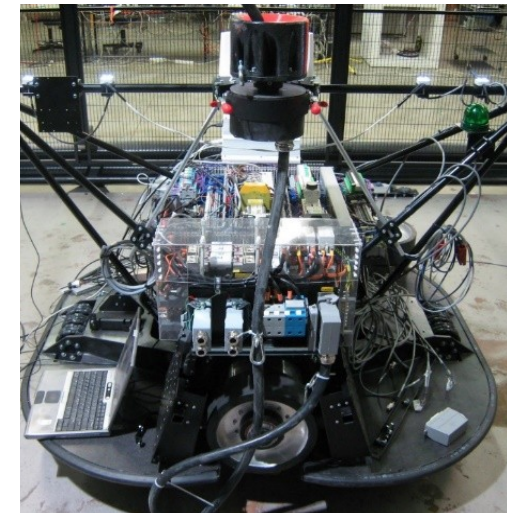


Minimally, Constrained Stable Switched Systems and Application to Co-Simulation

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IEEE Conference on Decision and Control (CDC), 5676-5681

# Co-simulation: how?



[ 1 ]

Control Simulator

FMU.zip  
|-- .dll or .so  
|-- .xml

Body Simulator

Env. Simulator

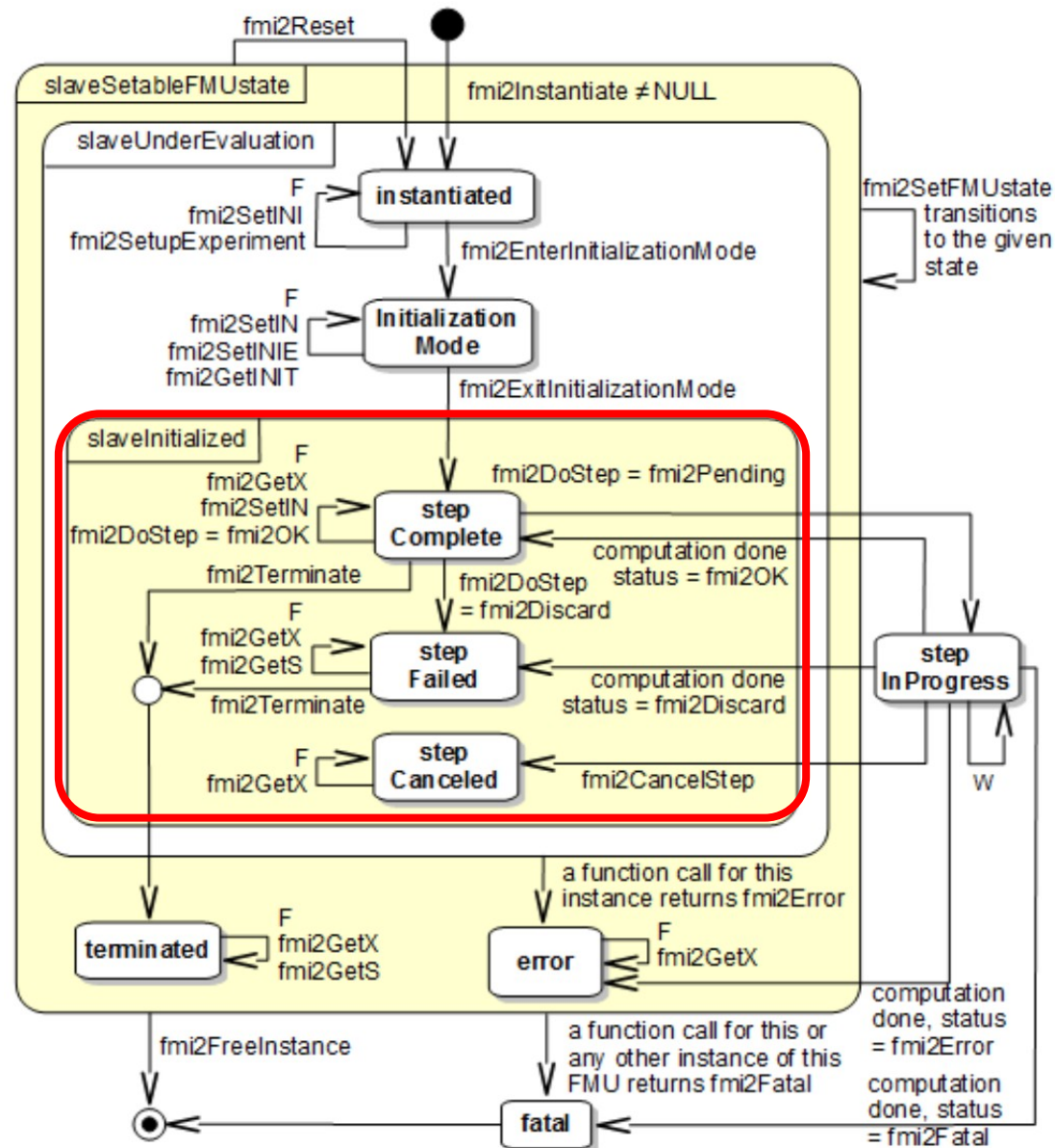


*fmi2DoStep(...),  
fmi2SetReal(...), ...*



# Co-simulation master

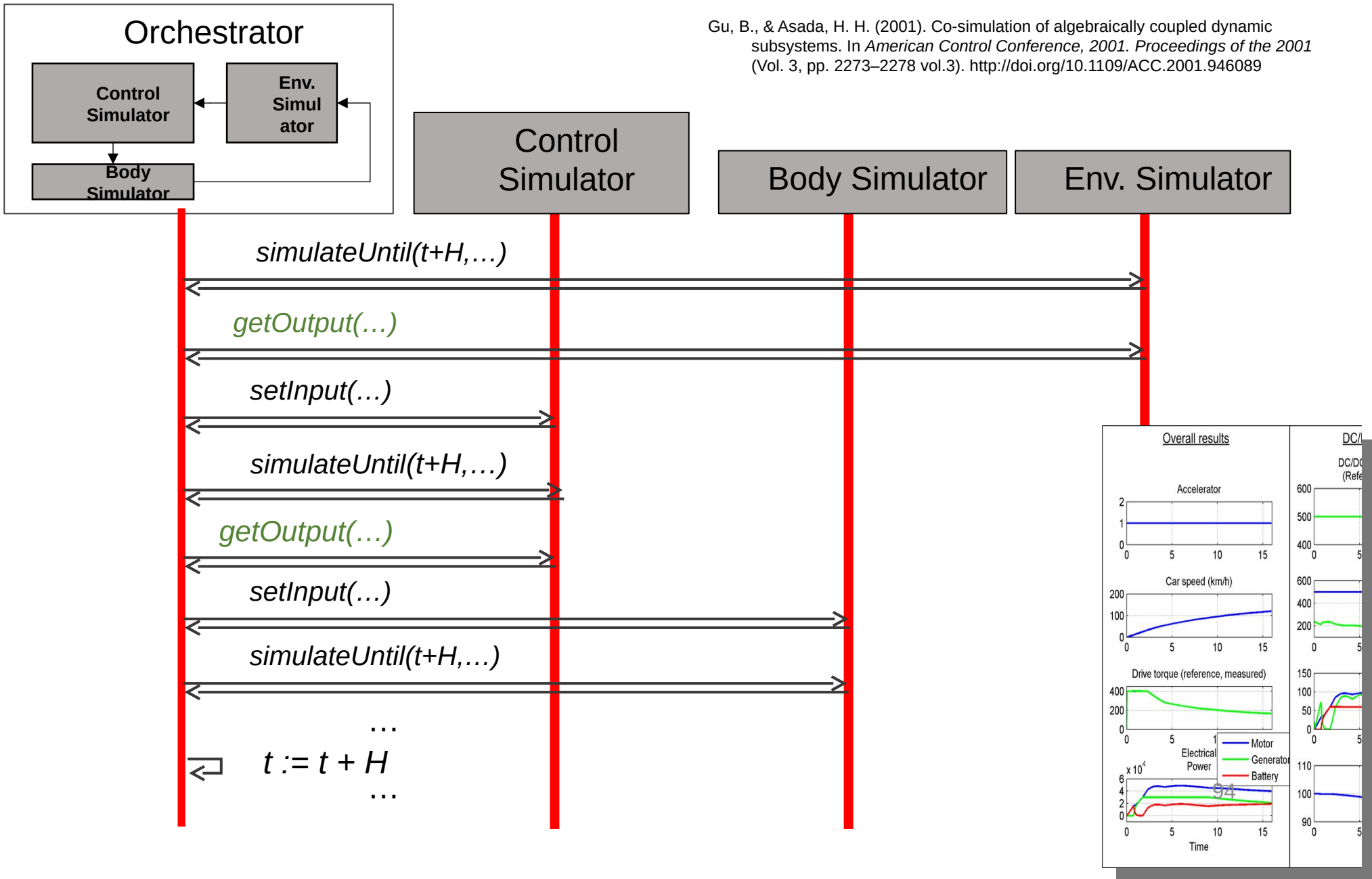
## State machine calling sequence Master-Slave



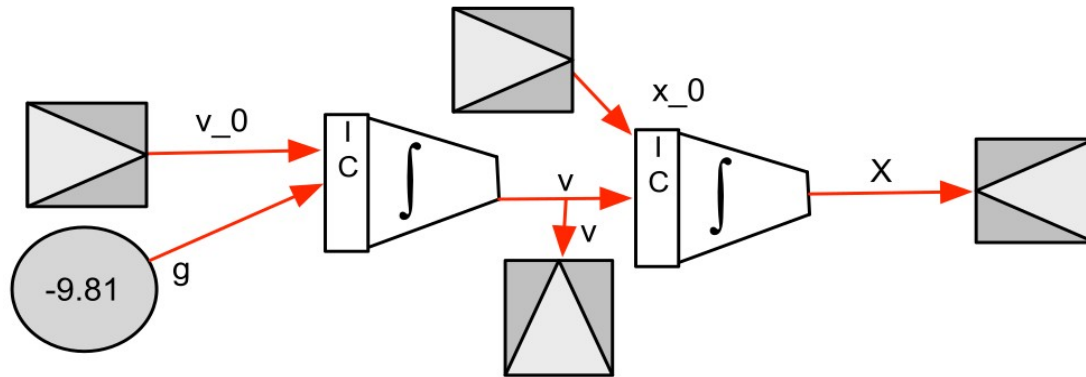


# Co-simulation: how?

Gu, B., & Asada, H. H. (2001). Co-simulation of algebraically coupled dynamic subsystems. In *American Control Conference, 2001. Proceedings of the 2001* (Vol. 3, pp. 2273–2278 vol.3). <http://doi.org/10.1109/ACC.2001.946089>



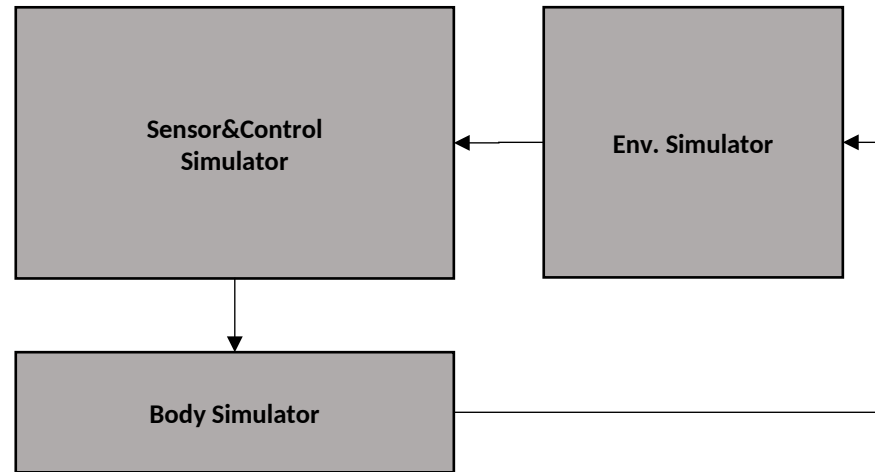
## Looking inside a simulator/solver for Causal Block Diagrams (CBDs)



```
logicalTime  $\leftarrow$  0
while not end_condition do
  schedule  $\leftarrow$  LOOPDETECT(DEPGRAPH(cbd))
  for gblock in schedule do
    COMPUTE(gblock)
  end for
  logicalTime  $\leftarrow$  logicalTime +  $\Delta t$ 
end while
```

CBD simulation algorithm can also be used for scheduling at level of Master  
need “zero-delay feedthrough” information (algebraic loops)

Caveat: naive

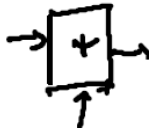
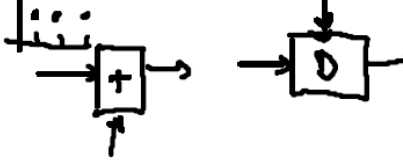
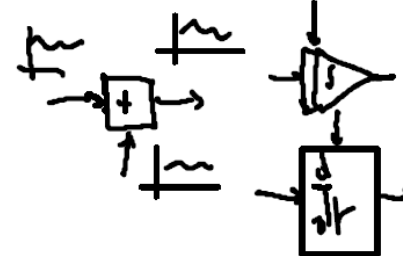


```
logicalTime ← 0  
while not end_condition do  
    schedule ← LOOPDETECT(DEPGRAPH(cbd))  
    for gblock in schedule do  
        COMPUTE(gblock)  
    end for  
    logicalTime ← logicalTime +  $\Delta t$   
end while
```

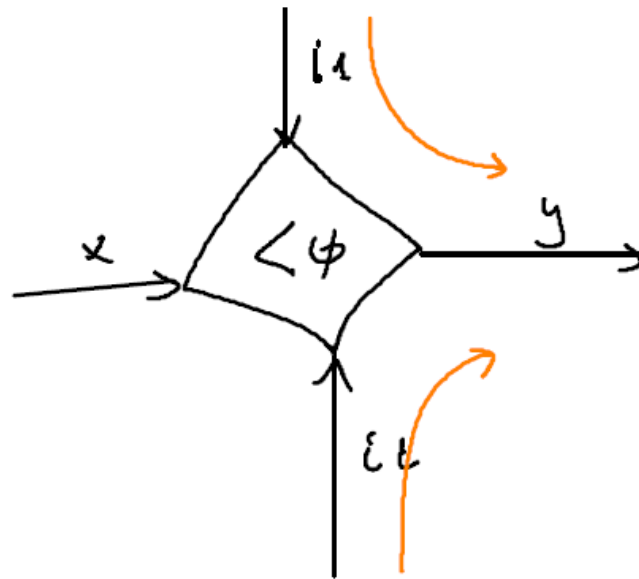
# Physical Systems Modelling

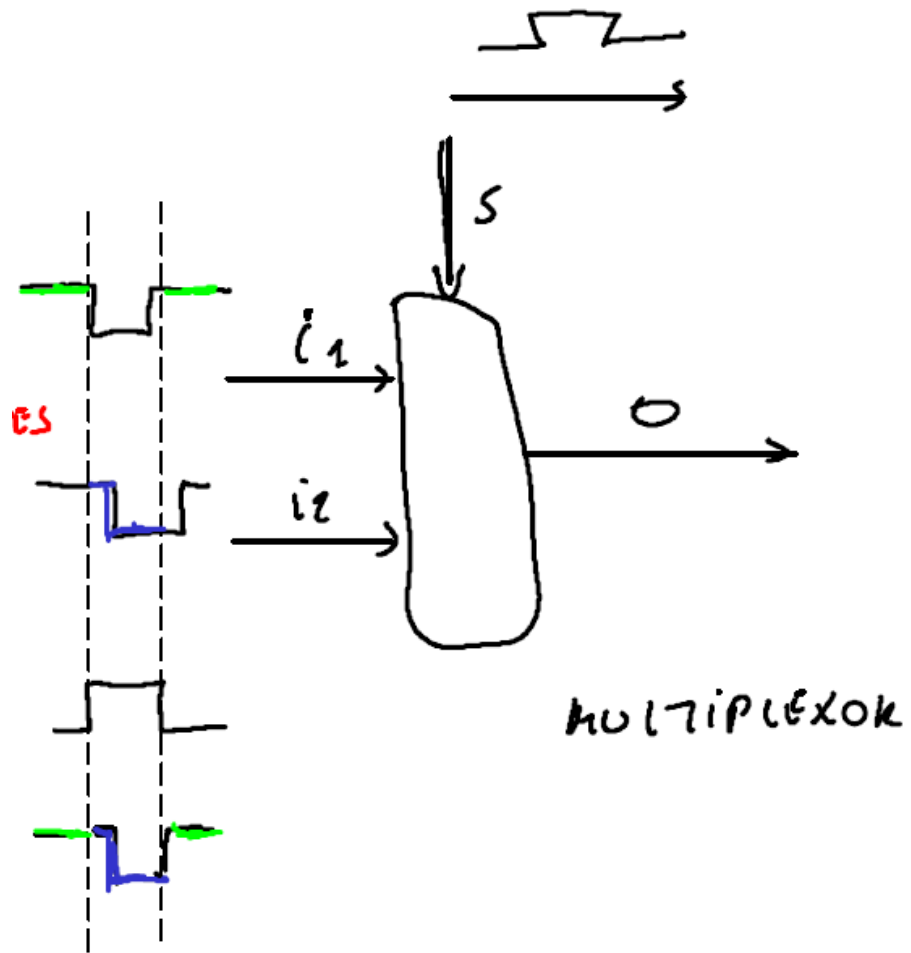
- Problem-Specific (technological)
- Domain-Specific (e.g., translational mechanical)
- (general) Laws of Physics
- Power Flow/Bond Graphs (physical: energy/power)
- Computationally a-causal  
(Mathematical and Object-Oriented) ← **Modelica**
- Causal Block Diagrams (data flow)
- Numerical (Discrete) Approximations
- Computer Algorithmic + Numerical  
(Floating Point vs. Fixed Point)
- As-Fast-As-Possible vs. Real-time (XiL)
- Hybrid (discrete-continuous) modelling/simulation
- Hiding IP: Composition of Functional Mockup Units (FMI)
- Dynamic Structure

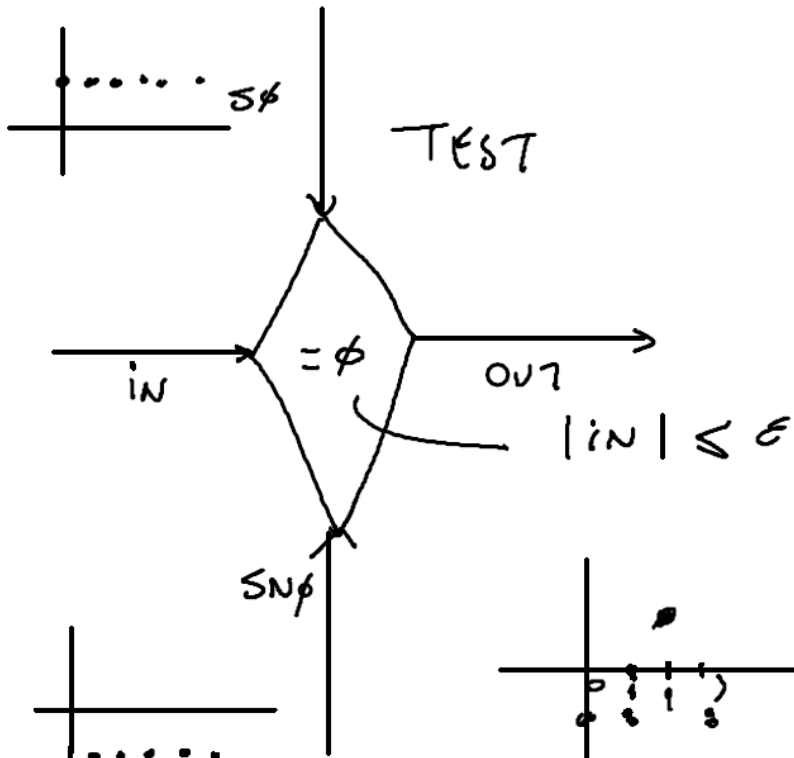
# ++ Dynamic Structure

TIME ↓	FLAT CBD	HIERARCHY ↗ SYNTAX ↗ ✓ FLATTEN	SEMANTICS ↗	
			DENOTATIONAL "WHAT"	OPERATIONAL "HOW"
{NOW}	ALGEBRAIC (ALG-CBD)	 NO LOOPS WITH LOOPS	✓	✓
			✓	✓
IN	DISCRETE-TIME (DT-CBD)		✓	✓
IR	CONTINUOUS-TIME (CT-CBD)		✓	✓

# DYNAMIC STRUCTURE







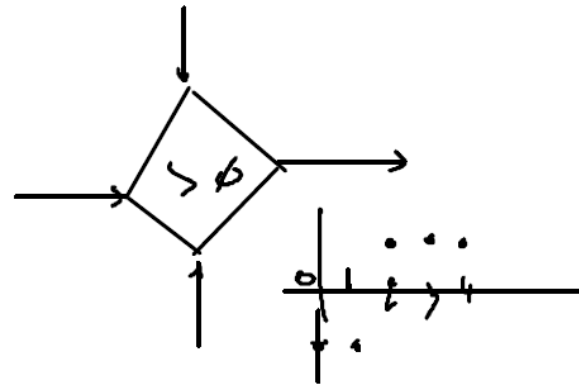
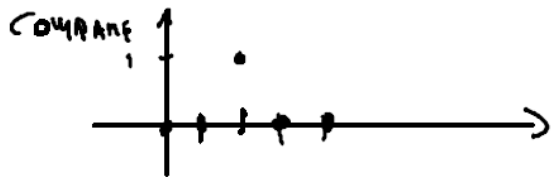
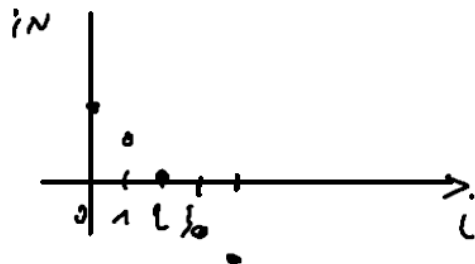
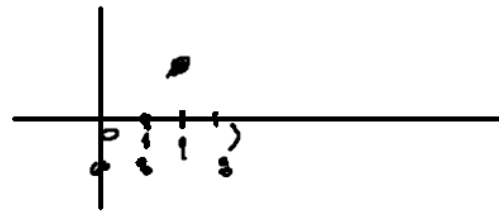
$\mathbb{N}, \mathbb{Q}$   
int

$$i_1 = i_2$$

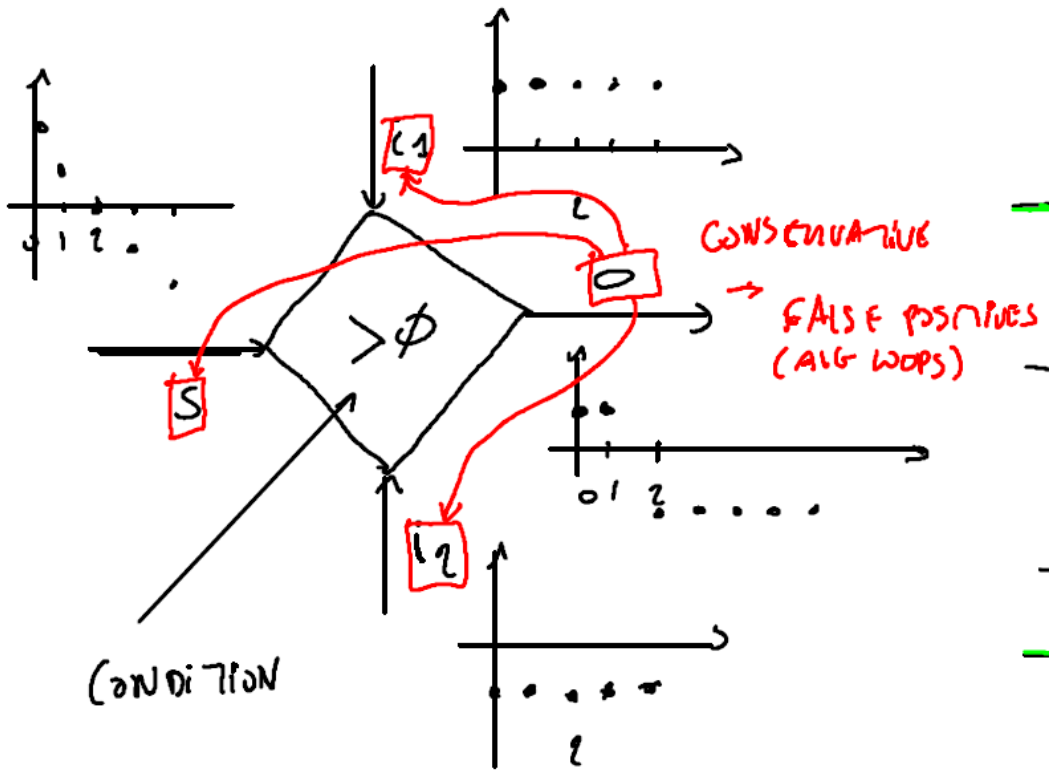
$\mathbb{R}$   
float, double

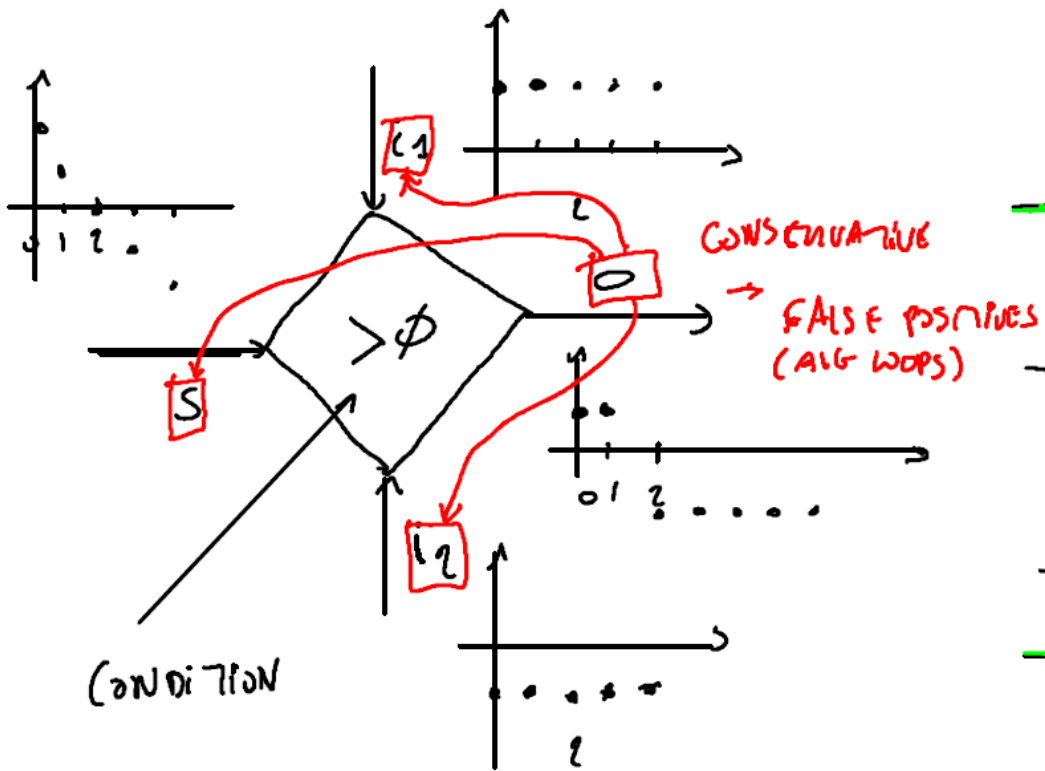
$$r_1 = r_2$$

$$|r_1 - r_2| \leq \epsilon$$



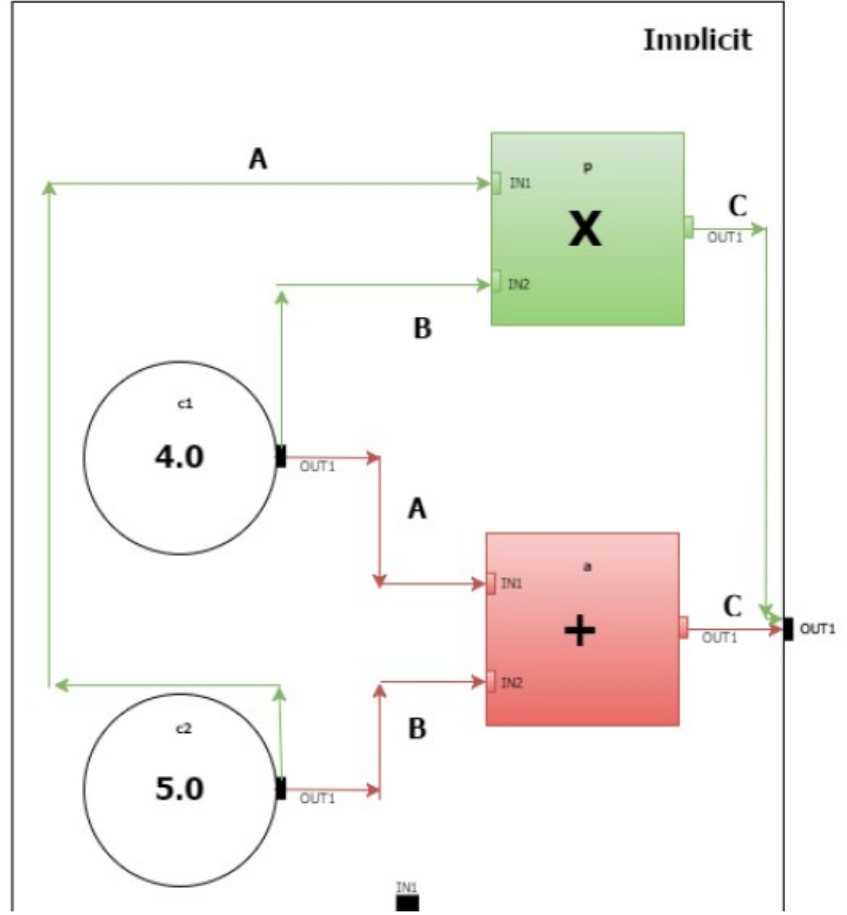
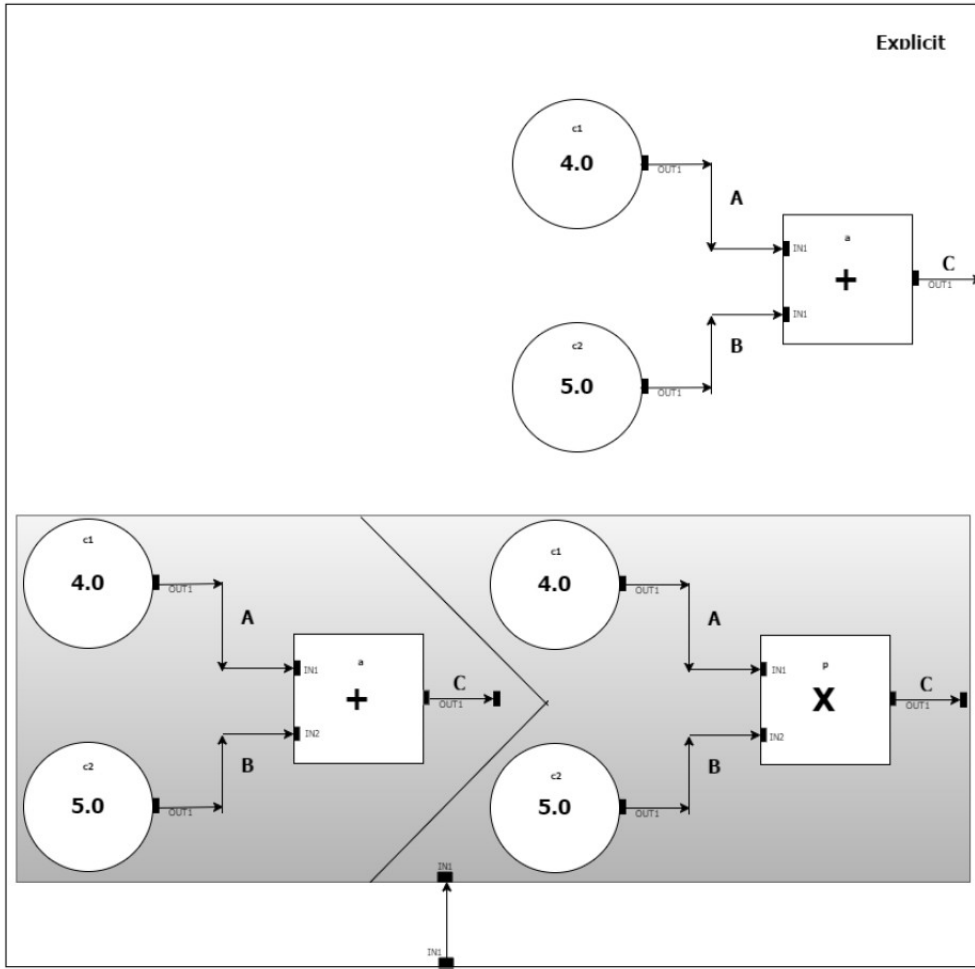




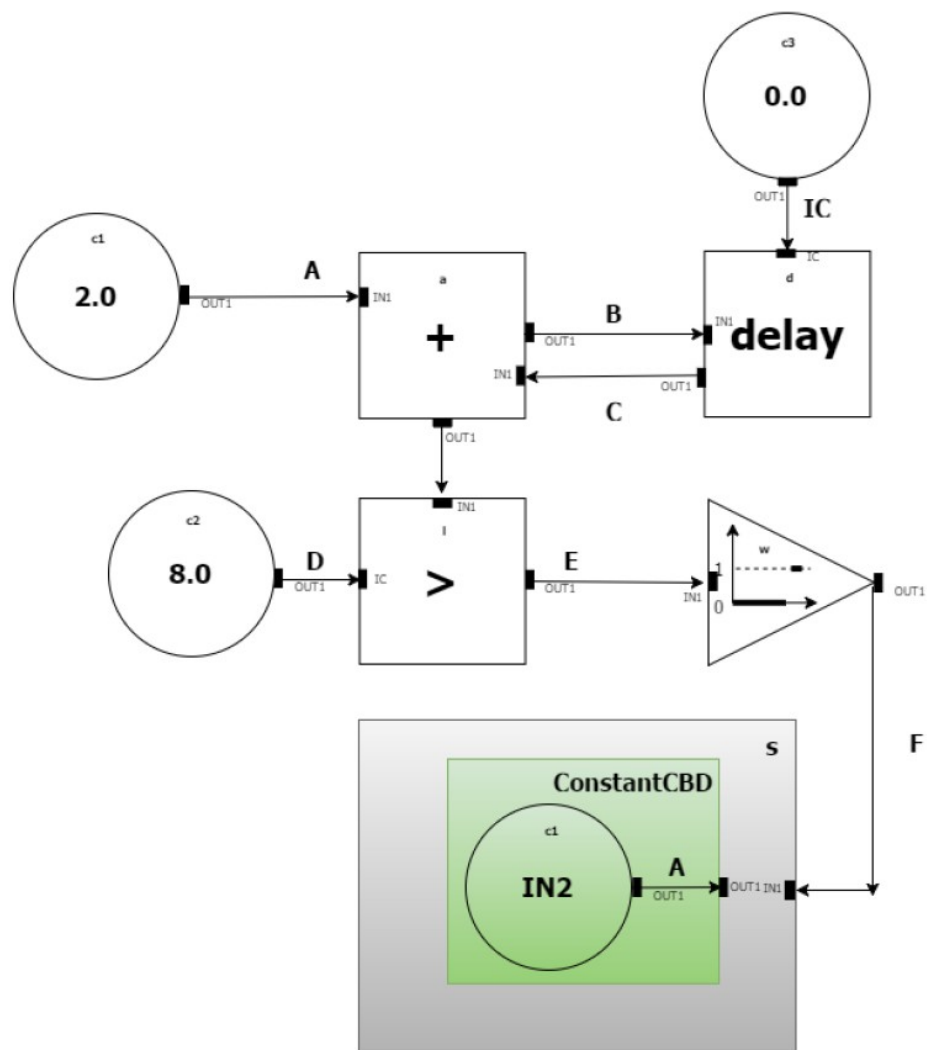


1. BUILDS DEP. GRAPH UP TO  $\{S\}$
2. PARTIAL SORT/LOOP DEP UP TO  $\{S\}$
3. COMPLETE DEP GRAPH WITH  $\{A\}$  OR  $\{B\}$
4. FULL SORT/LOOP DEPEND

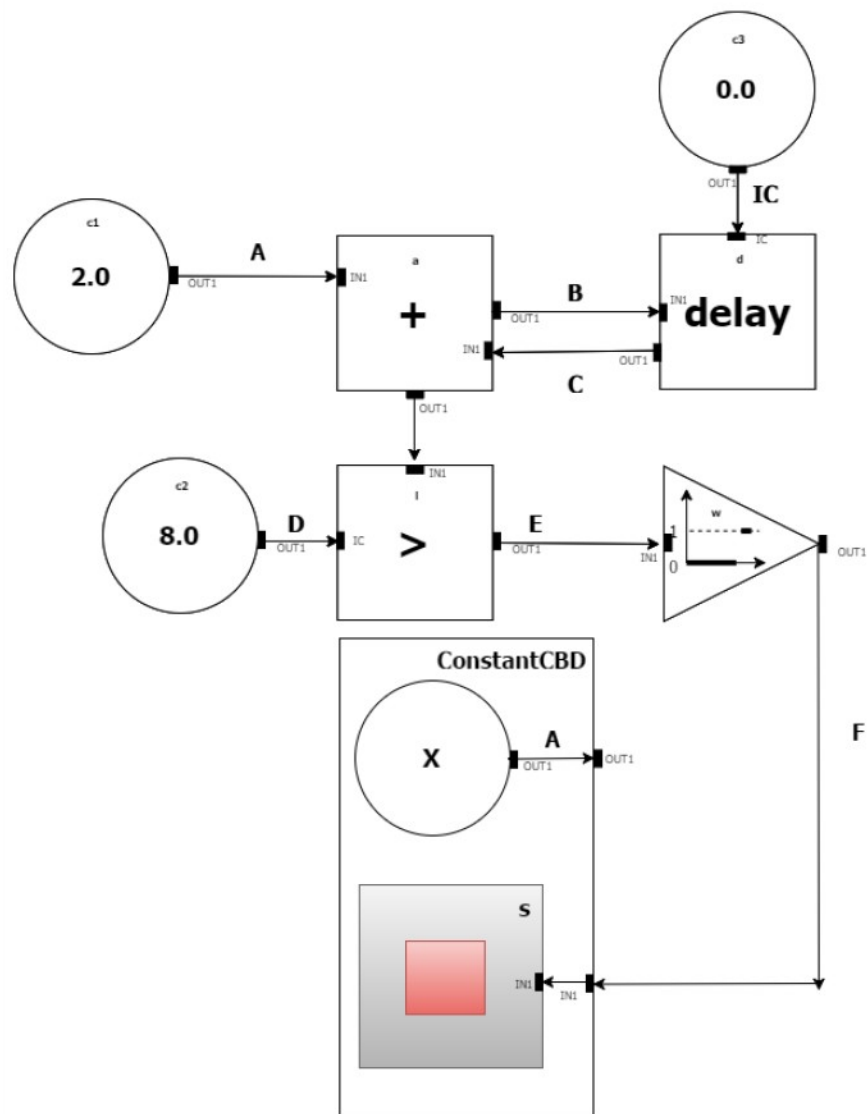
MULTIPLE TEST BLOCK  
FIXED POINT



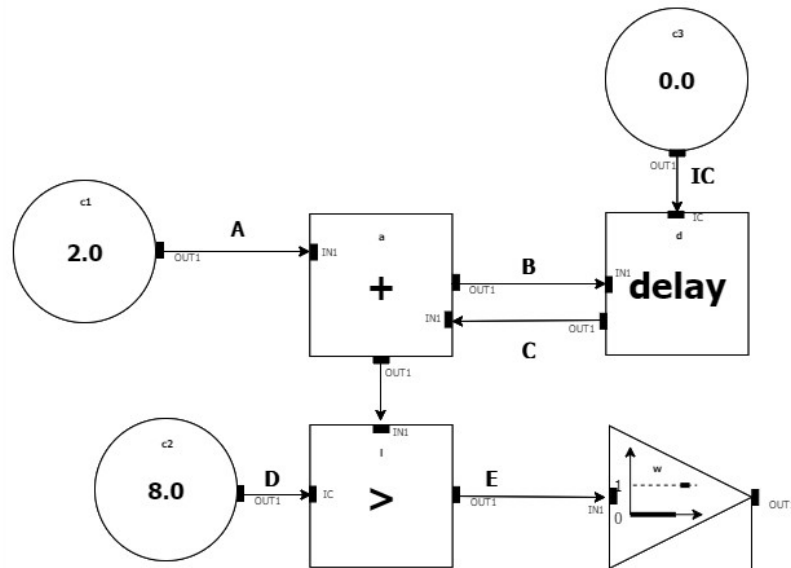
### Addition



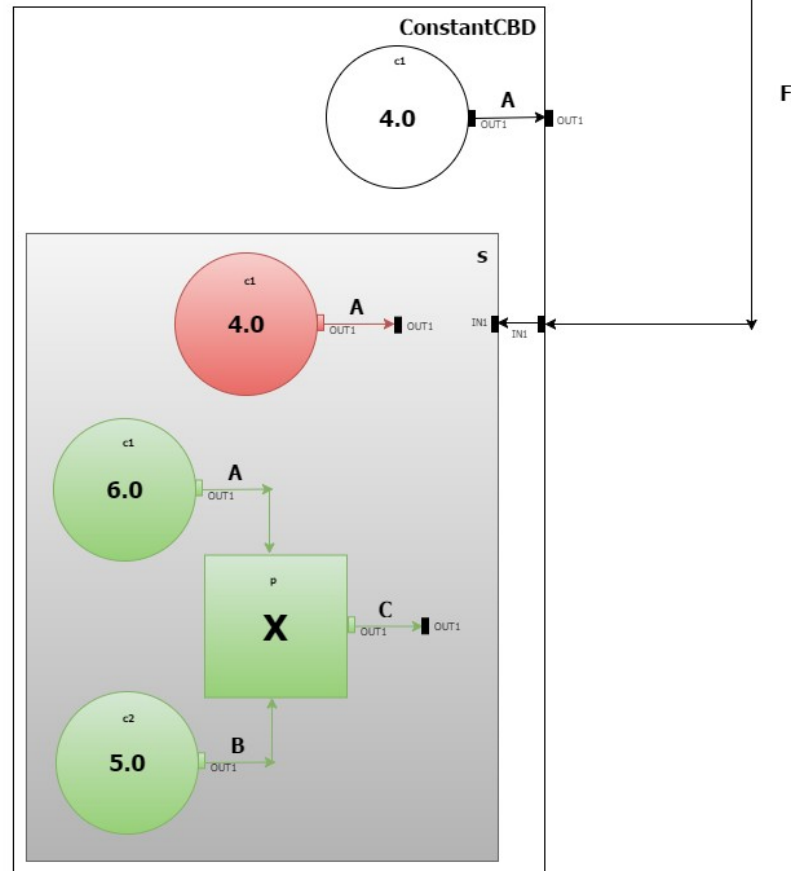
### Removal



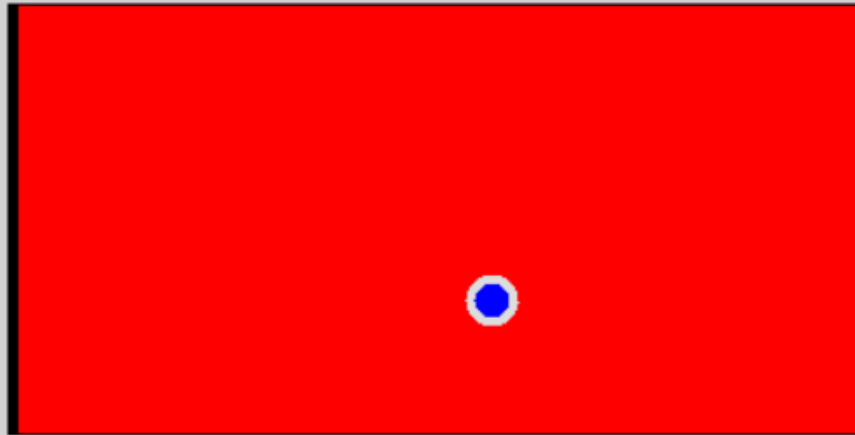
Behaviour



ConstantCBD



74 Elevator model

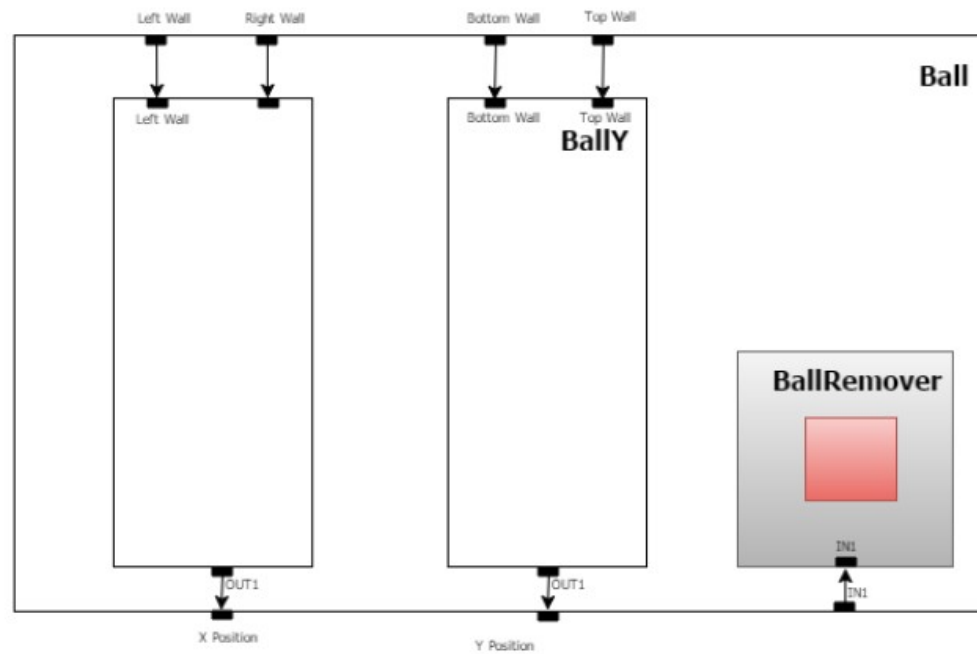
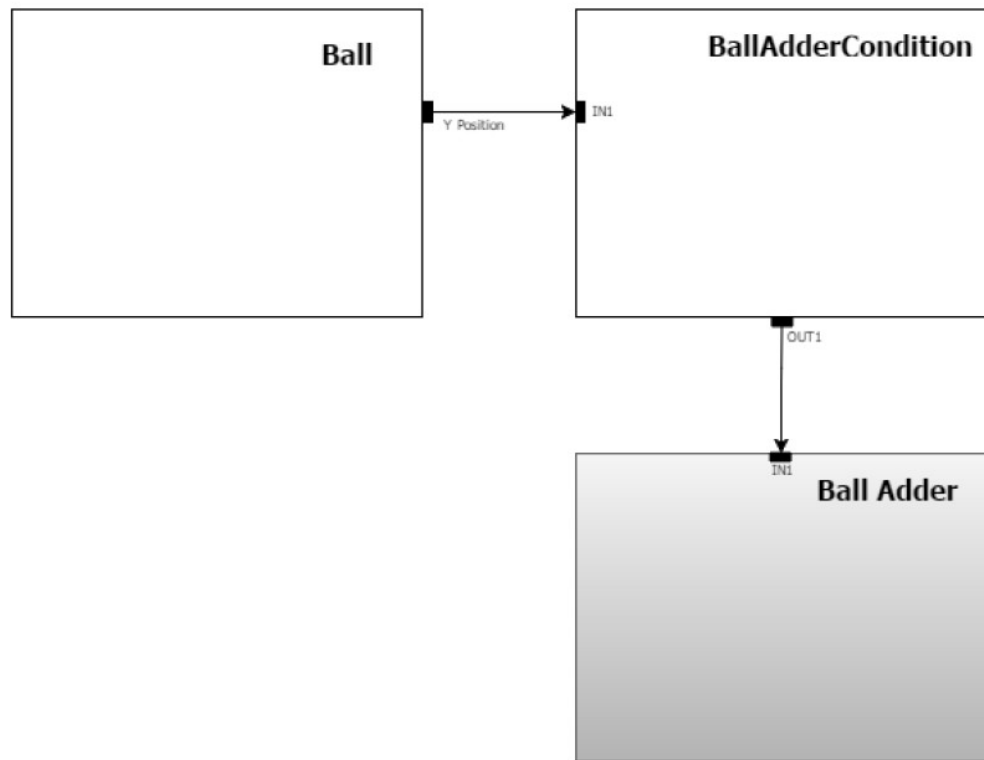


Quit

74 Elevator model



Quit



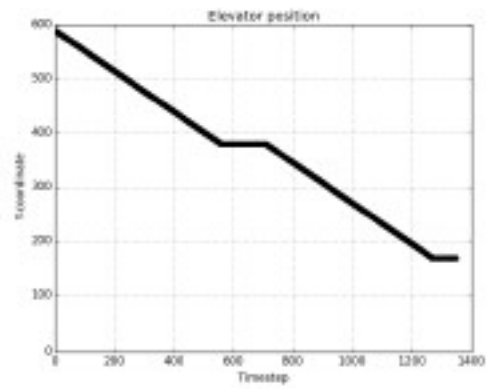


Figure 4.10: Y-position of the elevator

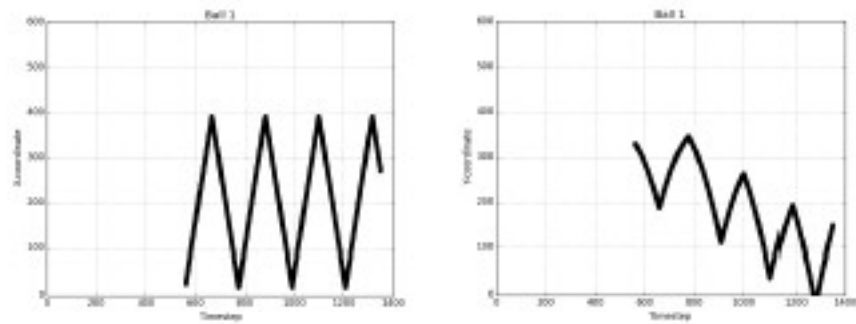


Figure 4.11: Position of ball 1

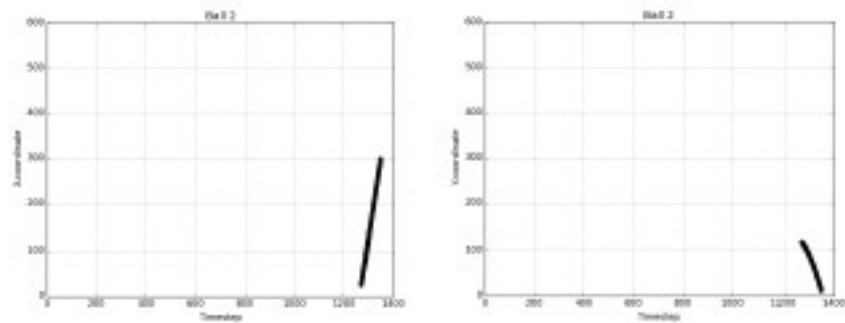


Figure 4.12: Position of ball 2



