

Fig. 2. **A physical process under hybrid control.**

servation of state, invariance of state, and temporal evolution of state. The modeling paradigm applies the principle of divergence of time to verify the correctness of an embedded control system model or design.

2. HYBRID MODELING FORMALISM

Embedded control of physical processes is assumed to have a continuous physical sub-system, e.g., a chemical plant or a nuclear reactor, and the modeling paradigm must include a hybrid specification.

2.1. Architecture

Fig. 2 shows the general hybrid architecture of a controlled physical process. The process and its continuous controller embody the continuous characteristics of the system. Configuration changes in the system can be attributed to three phenomena: (1) when physical system signals cross threshold values; this can be mainly attributed to abstractions incorporated in the physical system and continuous controller model, (2) explicit signals that activate the closed loop controller to make changes, and (3) external, open loop control. The events generated by these phenomena are called, σ_p , σ_c , and σ_x , respectively.

Note that the input signal u is required to be continuous. Discontinuous changes in the input (e.g., step input) and changes in the low-level continuous controller are modeled by the open loop controller deactivating one input signal and at the same time activating the newly desired input.

2.2. The Continuous Model

Continuous physical system behaviors embody energetic interaction and are typically described by a state space representation with ordinary differential equations (ODEs). Thus, the continuous system model consists of:

- $\dot{x}(t) = f_\alpha(x(t), u(t), t), t \in \mathbb{R}, \alpha \in \mathbb{N}$, defines the continuous behavior of the system in op-

erational mode α . There is one and only one field, f_{α_i} , for each mode of continuous operation α_i .

- $X \in \mathbb{R}^m$, the continuous state vector.
- $U \in \mathbb{R}^p$, the vector of input signals.

2.3. The Discrete Model

Discrete events in embedded control systems stem from (Lennartson *et al.*, 1996):

- discontinuous input produced by idealized discrete actuators,
- discontinuous control which switches operational modes,
- modeling artifacts, where nonlinear behaviors of a system may be abstracted or approximated as piecewise linear behavior, and
- discontinuous output which is the result of measurements made on discrete sensors.

These discrete changes are modeled by a transition function, ϕ , and transitions are invoked by events in a set Σ . To systematically derive ϕ , it may consist of a number of independent state machines that control local switching effects. An operational mode is determined by the combination of individual states of the independent state machines. Some of these modes may not have a physical representation nor meaning, but during behavior generation have to be traversed to arrive at a new real mode. A main contribution of this paper is to establish execution semantics that handle these sequences of mode changes correctly. The discrete modeling paradigm can be implemented by Petri-nets or finite state automata and is represented as:

- $I = \{\alpha_0, \dots, \alpha_k\}$, is a set of states describing operational modes of the system.
- $\Sigma = \{\sigma_0, \dots, \sigma_l\}$, is the set of events that can cause state transitions. Events are generated by the physical process or the closed loop controller, or they can be external open loop control signals, $\Sigma = \Sigma_p \times \Sigma_c \times \Sigma_x$.
- $\phi : I \times \Sigma \rightarrow I$, represents a discrete state transition function that defines the new mode after an event occurs.

2.4. Interaction

Interaction between the continuous and discrete part is specified by (1) discrete events generated by the continuous model, and (2) a change of operational mode by the discrete model:

- $S \in \mathbb{R}^n$, the signals used for event generation.
- $\gamma : S \rightarrow \Sigma_s$, where $\Sigma_s = \Sigma_p \times \Sigma_c$, generates discrete events from the signal values.
- $h : X \times U \times I \rightarrow S$, returns new signals from the state change.

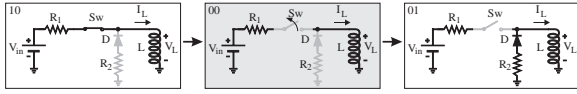


Fig. 5. **A mythical mode in a physical system.**

Proof: Let x_{α_0} represent a possible state vector in operational mode α_0 . Then, for a linear system, there is an algebraic translation T_{α_0} unique to a given operational mode that defines the relation between x_{α_0} and p_{α_0} defined above, i.e., $x_{\alpha_0} = T_{\alpha_0}(p_{\alpha_0})$. Since p_{α_0} is invariant across mode changes, so is $T_{\alpha_0}^{-1}(x_{\alpha_0})$. If x_{α_n} is a vector capturing the system state after the mode changes end, then $x_{\alpha_n} = T_{\alpha_n}(p_{\alpha_n})$ and, since p_{α_0} is invariant across transitions, x_{α_n} can be expressed as, $x_{\alpha_n} = T_{\alpha_n}(g(p_{\alpha_0}))$. So, $x_{\alpha_n} = T_{\alpha_n}(g(T_{\alpha_0}^{-1}(x_{\alpha_0})))$ also is invariant because the function g and the mappings T_{α_n} and $T_{\alpha_0}^{-1}$ are defined by the specific operational mode and no function of how it was achieved, i.e., they are path invariant. ■

To illustrate, consider the simple diode-inductor circuit in Fig. 5 that resembles the operation of the secondary sodium cooling system. Initially, the switch is closed, the inductor builds up a flux and the diode is inactive (mode α_{10}). In steady state the voltage across the inductor is 0 and it draws a constant current. If the switch is opened, the system changes configuration to α_{00} , the current through the inductor is forced to 0 instantaneously and a large, negative, voltage drop over the inductor is induced to release its energy. When the voltage drop across the diode becomes larger than its threshold voltage, say, $0.6V$, the diode comes on, the system switches to α_{01} , and the inductor draws its current through the diode path. To generate correct behavior, the eventual current drawn through the diode is determined based on the current drawn by the inductor at the moment the switch was opened. If it were based on the intermediate, mythical, configuration α_{00} where the current through the inductor was forced to 0, the continuous state vector in the final configuration would show a 0 current through the diode, which is in conflict with real behavior.

The continuous state vector of the diode-inductor circuit can be chosen as either the inductor current, I_L , or the inductor voltage, V_L . The algebraic translation between the states depends on the operational mode

$$T : \begin{cases} V_L = 0 & \text{if } \alpha_{00} \\ V_L = I_L R_L + V_D & \text{if } \alpha_{01} \\ V_L = -I_L R_L + V_{in} & \text{if } \alpha_{10} \end{cases} \quad (2)$$

If the inductor current is chosen to represent system state it is associated with the same energy storage element in each mode, and, therefore, provides a consistent mapping. Previous work shows that in this case it is invariant, i.e., I_L^+ can be ex-

pressed in terms of $I_{L,0}$, the current before switching, as $I_L^+ = I_{L,0}$ independent of the intermediate configurations (Mosterman and Biswas, 1996a).¹ If the state vector is defined in terms of V_L , and its value before switching begins is $V_{L,0}$, then, using invariance of state of the special state variable, I_L , $I_L^+ = g(I_{L,0}) = I_{L,0}$ and $T_{\alpha_{01}} : V_L^+ = I_L^+ R_L + V_D$, $V_L^+ = I_{L,0} R_L + V_D$. If $I_{L,0}$ is expressed in terms of $V_{L,0}$ by using $T_{\alpha_{10}}^{-1} : I_{L,0} = -\frac{1}{R_1} V_{L,0} + \frac{1}{R_1} V_{in}$ the new continuous system state can be expressed in its value before switching by $T_{\alpha_{01}}(T_{\alpha_{10}}^{-1})$,

$$V_L^+ = \frac{R_2}{R_1} V_{L,0} + \frac{R_2}{R_1} V_{in} + V_D \quad (3)$$

This illustrates that, in general, the new value of any continuous state vector is independent of the intermediate operational modes that are mythical. It is completely determined by the original and new modes of continuous operation only.

3.2. Temporal Evolution of State

Configuration changes can cause dependencies among state variables and exogenous variables and change the number of degrees of freedom of the system. This produces discontinuous changes in values at points in time. Continuity of power requires well-defined functions on the left and right intervals about the point of discontinuity (Fig. 4), therefore, configuration changes cause piecewise continuous behaviors with a countable number of *simple* discontinuities which have a limit value. We show that the state vector at the point of discontinuity is the limit value of the state in the *new* operational mode.

Conjecture 3.2 A hybrid system is piecewise continuous.

Lemma 3.2 (Temporal Evolution of State)

Continuous state variable values have to be continuous in left-closed intervals.

Proof: For simple discontinuities, limit values exist at a time of switching, t_s , $x_{\alpha_k}(t_s^-) = \lim_{t \uparrow t_s} x_{\alpha_k}(t)$, and $x_{\alpha_n}(t_s^+) = \lim_{t \downarrow t_s} x_{\alpha_n}(t)$ (Fig. 4). In case of a jump, $x_{\alpha_k}(t_s^-) \neq x_{\alpha_n}(t_s^+)$. Because the state vector exists for all points on the real time-line, there is a state vector $x_{\alpha_m}(t_s)$ determined at t_s . If the state vector at t_s , $x_{\alpha_m}(t_s) \neq x_{\alpha_n}(t_s^+)$ then the system continues to evolve in a left open interval, $< t_s, \rightarrow$, after configuration changes have occurred, starting with $\lim_{t \downarrow t_s} x_{\alpha_n}(t)$. However, causality requires that the initial state in the new configuration be a function solely of $x_{\alpha_m}(t_s)$ and the new configuration, and, therefore, the state vector has to evolve in left-closed intervals, $[t_s, \rightarrow$. ■

¹ Note that $g(x) = x$ is a special case.

The required left closed intervals of state variable values in time determine that discontinuous changes in the state vector can only occur when the system transfers from an interval to a point. Note that this does not prohibit configuration changes from occurring when the system transfers from a point to an interval, as long as the number of degrees of freedom of the system does not decrease.

3.3. Divergence of Time

When a sequence of mode changes invokes a previously traversed mode, a loop emerges. Because discontinuous changes happen at instants in time, a loop of discontinuous changes invoked by the discrete model part would result in system behavior no longer progressing in real time, a situation that cannot occur in reality. Therefore, divergence of time represents an important principle that has to be satisfied by hybrid systems (Henzinger *et al.*, 1994; Mosterman and Biswas, 1997b).

To ensure discontinuous changes occur instantaneously and at that time diverges, it has to be proven that transitions in the discrete model always terminate in a new operational mode where a field, f_α , again governs continuous evolution of system behavior. This analysis is complicated because continuous signals that generate discrete events by crossing threshold values may change discontinuously themselves between operational modes. An algorithm that tracks the signal values that change discontinuously between operational modes and the corresponding events this may generate increases in computational complexity rather quickly.

This problem is best addressed by invoking the principle of invariance of state. Signal values may change discontinuously between operational modes, but their values in the newly arrived mode are always determined by the state vector of the last continuous operational mode. Since this state vector is not affected by future configuration changes, it is invariant and can be applied to establish a necessary condition for divergence of time. However, the event generation conditions are typically specified in terms of signals and based on the newly found state vector, and, therefore, a mapping has to be applied to express the event conditions in terms of the original state vector based on the inverse relation of g and h .

In general, system verification proceeds by applying γ to ϕ to determine which conditions cause transitions between operational modes. Then h is used to express these relations in terms of the continuous state variables and g is applied to translate the conditions in terms of the switching invariant original state.

4. THE SECONDARY COOLING SYSTEM

Fig. 1 shows a schematic representation of a cooling system. Pump losses are represented by the dissipation parameter, R_p . The cooling fluid is pumped through a coil in an intermediate heat-exchanger which has an inertia value, I_{IHX} , responsible for building up flow momentum. An evaporator vessel with capacitance C_{EV} transports heat from the heat-exchanger to a steam water loop that drives a turbine to produce electricity. A discrete controller acts on the two valves, A and B . In normal operation, A is closed and B is open. In an alarm situation, valve B may be closed by supervisory control and the closed loop controller is required to activate the alarm path with resistance R_a by opening valve A until it is safe to stop the flow of fluid completely.

4.1. Specifying the System

The continuous variables defining a state vector in this system are the flow momentum, x_1 , in the coil of the intermediate heat exchanger, I_{IHX} and the stored fluid, x_2 , in the evaporator, C_{EV} , $x = [x_1 \ x_2]^T$. The input to the system is the input flow, F_{in} , $u = F_{in}$. The discrete model is determined by the two valves in the system which results in four operational modes, $\alpha_{00} = \{A_{closed}, B_{closed}\}$, $\alpha_{01} = \{A_{closed}, B_{open}\}$, etc., so $Q = \{\alpha_{00}, \alpha_{01}, \alpha_{10}, \alpha_{11}\}$. The initial mode is α_{01} . Valve A is controlled by a closed loop discrete controller, and valve B by an open loop discrete controller. When the open loop control closes B by generating $\sigma_{B \rightarrow off}$, the fluid flow becomes 0 abruptly and a large pressure is induced. To prevent this pressure from becoming too high and causing damage to the piping, the closed loop control makes a release path available by generating $\sigma_{A \rightarrow on}$ when $p_B > p_{th}$, which opens valve A . Over time, the pressure falls below p_{th} , and the controller closes the valve A , $\sigma_{A \rightarrow off}$. This results in the complete event set $\Sigma = \{\sigma_{A \rightarrow on}, \sigma_{A \rightarrow off}, \sigma_{B \rightarrow off}\}$. The closed loop controller generates events Σ_c , which are specified by γ

$$\gamma : \begin{cases} p_B > p_{th} \rightarrow \sigma_{A \rightarrow on} \\ p_B \leq p_{th} \rightarrow \sigma_{A \rightarrow off} \end{cases} \quad (4)$$

and the mode changes are executed by ϕ

$$\phi : \begin{cases} \sigma_{A \rightarrow on} \rightarrow \alpha_{10} & \text{if } \alpha_{00} \\ \sigma_{B \rightarrow off} \rightarrow \alpha_{00} & \text{if } \alpha_{01} \\ \sigma_{A \rightarrow off} \rightarrow \alpha_{00} & \text{if } \alpha_{10} \end{cases} \quad (5)$$

The instantaneous change in flow to 0 when valve B closes represents a reduction in the size of the continuous state vector, captured by g in $x^+ = g \cdot x$,

$$g : \begin{cases} [0 \ 1] & \text{if } \alpha_{00} \\ [1 \ 1] & \text{if } \alpha_{01} \\ [1 \ 1] & \text{if } \alpha_{10} \end{cases} \quad (6)$$

The function h translates the state variables $[x_1 \ x_2]^T$ into signal values $s = [p_B \ f_A]^T$ that are used by γ . Note that when both valves are closed, the pressure p_B is determined by a derivative relation, $p_B = F_{in}R_p - I_{IHX} \frac{dx_1}{dt}$, which is approximated by a Dirac pulse, δ , for discontinuous changes in x_1 . Let the function $sign$ be defined as

$$sign(x) = \begin{cases} -1 & \text{if } x < 0 \\ 0 & \text{if } x = 0 \\ 1 & \text{if } x > 0 \end{cases} \quad (7)$$

Then, a discontinuous change results in $p_B = F_{in}R_p - I_{IHX} \frac{dx_1}{dt} = F_{in}R_p - sign(x_1^+ - x_1)\delta$, which yields

$$h : \begin{cases} p_B = sign(x_1^+ - x_1)\delta, f_A = 0 & \text{if } \alpha_{00} \\ p_B = \frac{x_2^+}{C_{EV}}, f_A = 0 & \text{if } \alpha_{01} \\ p_B = R_a \frac{x_1^+}{I_{IHX}}, f_A = \frac{x_1^+}{I_{IHX}} & \text{if } \alpha_{10} \end{cases} \quad (8)$$

and the specification is complete.

4.2. Verification of the Cooling System

To verify consistency, the closed loop switching specifications in γ for which further mode changes occur are found. Using ϕ to establish conditions for further switching, γ combined with h shows that this occurs when

$$\begin{cases} F_{in}R_p - sign(x_1^+ - x_1)\delta > p_{th} & \text{if } \alpha_{00} \\ R_a \frac{x_1^+}{I_{IHX}} \leq p_{th} & \text{if } \alpha_{10} \end{cases} \quad (9)$$

To verify consistency, these conditions have to be expressed in terms of the switching invariant, i.e., the state variables before switching $[x_1 \ x_2]^T$, $[x_1^+ \ x_2^+]^T = g \cdot [x_1 \ x_2]^T$, yields

$$\begin{cases} F_{in}R_p - sign(-x_1)\delta > p_{th} & \text{if } \alpha_{00} \\ R_a \frac{x_1}{I_{IHX}} \leq p_{th} & \text{if } \alpha_{10} \end{cases} \quad (10)$$

Therefore, closed loop switching events are generated when $F_{in}R_p - sign(-x_1)\delta > p_{th}$ and

$$x_1 \leq \frac{I_{IHX}}{R_a} p_{th}. \quad (11)$$

Considering that δ approaches infinity, there is an area $0 < x_1 \leq \frac{I_{IHX}}{R_a} p_{th}$ where the system switches between modes α_{00} and α_{10} indefinitely. For this flow momentum, the system is not consistent as it is not determined which of the operational mode is reached.² Note that, if $x_1 = 0$ then $F_{in}R_p > p_{th}$ causes inconsistency, which is true if $F_{in} \geq \frac{p_{th}}{R_p}$.

The interaction between the discrete and continuous domain shows that a control algorithm based on pressures is insufficient, the flow momentum that causes the build-up of pressure needs to be

considered as well. If this momentum has fallen below a safe threshold value, f_{th} , build-up of pressure does not exceed the critical value and the alarm valve can be closed safely. To specify these constraints, $x_1 \leq I_{IHX} f_{th}$ is added to the precondition for $\sigma_{A \rightarrow off}$ and $x_1 > I_{IHX} f_{th}$ to $\sigma_{A \rightarrow on}$. Now, a unique operational mode is specified for the complete hybrid system if $F_{in} < \frac{p_{th}}{R_p}$. Note that the added condition is of an *energetic* nature, since it is based on the flow momentum of the system.

5. CONCLUSIONS

This paper formulates a hybrid modeling paradigm for embedded control systems and presents the corresponding execution semantics. Under the assumption that the continuous characteristics are attributed to physical systems, invariance of state applies to any state vector for linear hybrid systems and can be used to verify divergence of time. The verification procedure does not rely on the form of the continuous field, f , in any particular operational mode. The usefulness of modeling discrete/continuous interaction is demonstrated by designing an alarm control specification for a cooling system.

6. REFERENCES

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² This is also true if the system could be modeled as non-deterministic. A loop of operational modes is different from a unique mode that is not deterministically arrived at.