Divide and Recycle: Types and Compilation for a Hybrid Synchronous Language

Albert Benveniste¹ Benoît Caillaud¹ Timothy Bourke¹ Marc Pouzet^{1,2,3}

INRIA

- 2. Institut Universitaire de France
- 3. École normale supérieure (LIENS)



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Motivation Simulink Hybrid Systems Modelers Ptolemy

- Platforms for simulation and development
- More and more important
 - Semantics
 - Efficiency and predictability
 - Fidelity / Consistency

Conservative extension of a synchronous data-flow language

What distinguishes our approach?

- Compilation with existing tools (after source-to-source transformation)
- Static typing
- Semantics based on non-standard analysis

Outline

Background

Hybrid Synchronous Language

Semantics Compilation

Execution

Typing

Conclusion

Modeling

Model discrete systems with data-flow equations

Model physical systems with Ordinary Differential Equations (ODEs)

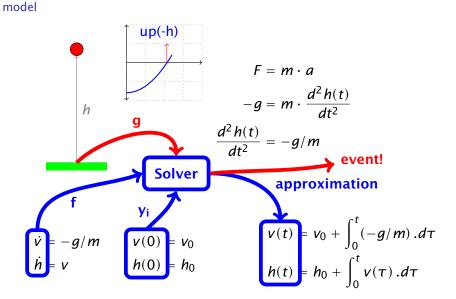
$$\dot{\mathbf{y}}(t) = f(t, \mathbf{y})$$
instantaneous derivatives variables

$$\mathbf{y}(0) = \mathbf{y}_i$$

(Causal) First-order ODEs

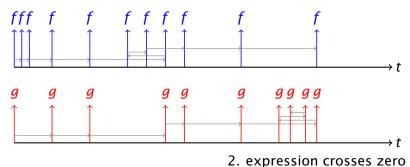
- Causal: inputs on right, outputs on left
- First-order: one equation = one variable

Bouncing ball



Solver execution

1. approximation error too large



- ▶ Bigger and bigger steps (bound by h_{min} and h_{max})
- ▶ t does not necessarily advance monotonically
 - Ok for continuous states (managed by solver)
 - Cannot change state within f or g

Basic Hybrid Language

Start with Lucid Synchrone (subset); add first-order ODEs with reset.

$$\dot{\mathbf{x}}(t) = f(t, \mathbf{x})$$
instantaneous
derivatives

 $\mathbf{x}(0) = \mathbf{x}_i$
initial values

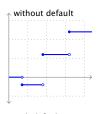
Rather than
$$\dot{x} = e_d$$
 and $x(0) = x_i$, write

$$der | x | = | e_d | init | x_i | reset | e_1 | every | up(e_{z_1})$$

$$\cdots | e_n | every | up(e_{z_n})$$

$$x = (pre h + 1)$$
 every $up(e)$ default e_c init e_i

Very simple: no clocks, no automata, no higher-order





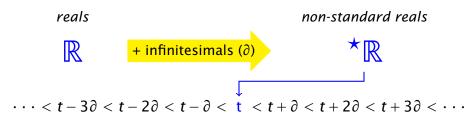
Bouncing ball program



$$\dot{v} = -g/m$$
 $v(0) = v_0$
 $\dot{h} = v$ $h(0) = h_0$

reset v to $-0.8 \cdot v$ when h becomes 0

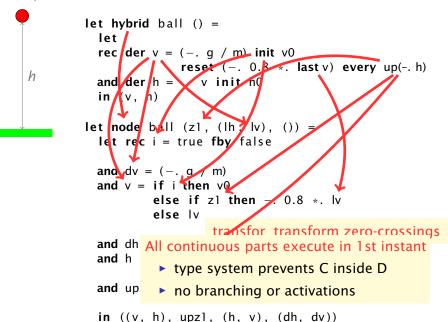
Semantics



- dense and discrete
- base clock for both continuous and discrete behaviors
- $\forall t.$ *t is the previous instant, t* is the next instant

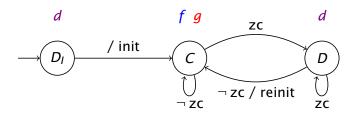
```
integr^{\#}(T)(s)(s_0)(hs)(t) = s'(t)
                                                                where
s'(t)
                                                                if t = \min(T)
                                          s_0(t)
                                                                if handler^{\#}(T)(hs)(t) = NoEvent
s'(t)
                                          s'({}^{\bullet}t) + \partial s({}^{\bullet}t)
s'(t)
                                                                if handler^{\#}(T)(hs)(t) = Xcrossing(v)
up^{\#}(T)(s)(t)
                                          false
                                                                if t = \min(T)
up^{\#}(T)(s)(t^{\bullet})
                                                                 if (s(^{\bullet}t) \leq 0) \wedge (s(t) > 0) and (t \in T)
                                          true
up^{\#}(T)(s)(t^{\bullet})
                                                                otherwise
                                          false
```

Compilation



Execution (Simulation)

```
\begin{array}{lll} (\textit{upz},\textit{y},\textit{dy}) &=& \textit{main}_{\sigma}(\textit{z},\textit{y}) \\ \textit{f}(\textit{t},\textit{y}) &=& \text{let}(\_,\_,\textit{dy}) = \textit{main}_{\sigma}(\textit{false},\textit{y}) & \text{in } \textit{dy} \\ \textit{g}(\textit{t},\textit{y}) &=& \text{let}(\textit{upz},\_,\_) = \textit{main}_{\sigma}(\textit{false},\textit{y}) & \text{in } \textit{upz} \\ \textit{d}(\textit{z},\textit{y}) &=& \text{let}(\textit{upz},\textit{y},\_) = \textit{main}_{\sigma}(\textit{z},\textit{y}) & \text{in } (\textit{upz},\textit{y}) \end{array}
```



- Only d may have side effects
- Neither f, nor g may change the (internal) discrete state

Typing Motivation

This compilation/execution scheme only works for some programs!

We need a type system to:

- Reject programs that do not respect the invariant:
 - discrete computations in D only
 - continuous evolutions in C only
- Reject unreasonable programs
 - where behavior depends 'too much' on simulation parameters (like the step size, or number of iterations)

Typing Unreasonable programs

der y = 1.0 init 0.0 and
$$x = (0.0 \rightarrow pre \ x) + y$$

 $x = 0.0 \rightarrow (pre \ x +. 1.0)$ and der y = x init 0.0

- y is a variable that changes *continuously*
- x is discrete register
- The relationship between the two is ill-defined

Typing

The type language

```
\begin{array}{llll} bt & ::= & \mathsf{float} \mid \mathsf{int} \mid \mathsf{bool} \mid \mathsf{zero} & \mathsf{D} \\ t & ::= & bt \mid t \times t \mid \beta & & \\ \sigma & ::= & \forall \beta_1, ..., \beta_n.t \xrightarrow{k} t \\ k & ::= & \mathsf{D} \mid \mathsf{C} \mid \mathsf{A} & & \mathsf{A} \end{array}
```

Initial conditions

$$(+) : int \times int \xrightarrow{A} int$$

$$(=) : \forall \beta.\beta \times \beta \xrightarrow{A} bool$$

$$if : \forall \beta.bool \times \beta \times \beta \xrightarrow{A} \beta$$

$$pre(.) : \forall \beta.\beta \xrightarrow{D} \beta$$

$$.fby. : \forall \beta.\beta \times \beta \xrightarrow{D} \beta$$

$$up(.) : float \xrightarrow{C} zero$$

Typing

$$G, H \vdash_{C} der y = 1.0 init 0.0$$
 $G, H \vdash_{D} x = (0.0 \text{ fby } (x + 1))$

$$G, H \vdash_{C} x' = (0.0 \text{ fby } (x + 1))$$
every up(ez) init 0.0

$$G, H \vdash_? der y = \cdots and X = \cdots$$

$$G, H \vdash_{\mathcal{C}} der y = \cdots and x' = \cdots$$

$$G, H \vdash_{\mathbb{D}} \quad x = \cdots \quad \text{and} \quad x = \cdots$$

Typing of function body gives its kind $k \in \{C, D, A\}$:

$$h: float \times float \xrightarrow{k} float \times float$$

Less expressive but simpler than 'per-wire' kinds, e.g. Simulink

$$j: (\mathsf{float}_{\mathsf{D}}) \times (\mathsf{float}_{\mathsf{C}}) \longrightarrow (\mathsf{float}_{\mathsf{D}}) \times (\mathsf{float}_{\mathsf{C}})$$

Conclusion

- Simple extension of a synchronous data-flow language
 - Add first-order ODEs
 - and zero-crossing events
- Non-standard semantics
 - Gives a 'continuous base clock'
 - Simplifies definitions, clarifies certain features
- Static block-based typing system
 - Divide system into continuous and discrete parts
- ▶ Compilation
 - Source-to-source transformation
 - Recycle existing compilers
- Execution
 - Simulate using Sundials CVODE solver

Ocaml Sundials CVODE interface and compiler available