Non-Standard Semantics of Hybrid Systems Modelers

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Difficulties in Hybrid Systems Modelers

Some examples

Non-Standard Hybrid Systems (for the math-averse)

Non-Standard Analysis and Standardisation (for the fan)

Non-Standard Hybrid Systems and their Standardisation

The SIMPLEHYBRID mini-language

Discrete/Continuous slicing

Conclusion
Difficulties in Hybrid Systems Modelers

- Cascaded zero-crossings and start’n-kills of ODE/DAE
  - ZC can traverse, tangent, be thick... how to define them?
  - cascades: finite? bounded?
  - solver can stop in zero time if initialized on a zero-crossing
  - is this the duty of Continuous or Discrete?

- Use of a global solver

- Non-interacting subsystems interact!

- Time scales propagate everywhere

- Hot/Cold restart of solvers

- Slicing Discrete/Continuous is essential

- Strange hybrid D + C Simulink/Stateflow diagrams can be specified they get strange returns from the tool

- The Modelica consortium has made this a central effort
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Some examples 1: infinite cascade

\[
\begin{align*}
\dot{y} &= \text{0 init } - 1 \quad \text{reset } [1, -1] \quad \text{every up}[x, -x] \\
\dot{x} &= \text{0 init } - 1 \quad \text{reset } [-1, 1, 1] \quad \text{every up}[y, -y, z] \\
\dot{z} &= \text{1 init } - 1
\end{align*}
\]

Note that \( z \) is just a physical clock. So, such an example can arise with “discrete” systems following the discrete/hybrid classification in force in the community of hybrid systems modelers.

Here and subsequently, \( \epsilon \) is infinitesimal.
Some examples 2: sliding mode

\[
\begin{cases}
    \dot{x} = 0 \text{ init} - \text{sgn}(y_0) \text{ reset } [-1, 1] \text{ every up } [y, -y] \\
    \dot{y} = x \text{ init } y_0
\end{cases}
\]

This is a simple form for an ABS system. Corresponding “averaged” system is:

\[
\dot{y} = \begin{cases} 
    -\text{sgn}(y_0), & \text{for the interval } [0, |y_0|) \\
    0, & \text{for } [|y_0|, \infty)
\end{cases}
\]
Some examples 3: finite cascade

\[
\begin{align*}
\dot{x} &= 0 \quad \text{init } 0 \quad \text{reset } [\text{last}(x) + 1, \text{last}(x) + 2] \quad \text{every up}[y, z] \\
\dot{z} &= 1 \quad \text{init } -1 \\
\dot{y} &= 0 \quad \text{init } -1 \quad \text{reset } [1] \quad \text{every up}[z]
\end{align*}
\]

Here the question is: how should the reset on \( x \) and \( y \) be performed? Here we have adopted a micro-step interpretation reflecting causality between the two resets. A different interpretation is often proposed by existing modelers.
Some examples 4: balls on wall

\[
\begin{array}{c}
1 \quad \xrightarrow{w_1} \quad 2 \\
| \quad d_1 \\
\end{array}
\]

\[
\begin{align*}
\dot{x}_1 &= v_1 \text{ init } d_1 \\
\dot{x}_2 &= v_2 \text{ init } d_2 \\
\dot{v}_1 &= 0 \text{ init } w_1 \text{ reset last } (v_2) \text{ every up } [x_1 - x_2] \\
\dot{v}_2 &= 0 \text{ init } w_2 \text{ reset } [\text{last } (v_1), \text{last } (v_2)] \text{ every up } [x_1 - x_2, x_2]
\end{align*}
\]

Here the difficulty is the cascade involving

1. ball 1 hitting ball 2, resulting in ball 2 moving to the right (reset)
2. which causes ball 2 to hit the wall immediately (ODE activated for zero time)
3. resulting in ball 2 moving backward (reset)
4. followed by the symmetric scheme.
Questions

- Can we propose a semantic domain for these (and all) examples?
- Can we use it
  - to identify example (1) as pathological, but not example (2)?
  - to decide on the semantics of example (3)?
  - to give a semantics to example (4)?
- More generally, can we develop a semantic domain to serve as a mathematical basis for the management of (possibly cascaded) zero-crossings?
Suppose for a while that we can give a formal meaning to the following:

\[ \dot{y} = x \]  
means, by definition:  
\[ \frac{y_{t+\partial} - y_t}{\partial} = x_t \]

where \( \partial \) is infinitesimal.

Let’s make a trial use of non-standard analysis. The \( \varepsilon \) of our examples will be identified with the above \( \partial \).

By doing so, our drawings become the semantics of cascades and ODEs’ semantics is written as transition relations involving \( \partial \).
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Non-Standard Time Base

Fix an infinitesimal base step \( \partial \)

\[
\text{time base} : \mathbb{T} = \{ t_n = n\partial \mid n \in \ast \mathbb{Z} \}
\]

define \( \forall t \in \mathbb{T} : \bullet t = \max\{ s \mid s \in \mathbb{T}, s < t \} \)

\[ t^* = \min\{ s \mid s \in \mathbb{T}, s > t \} \]

\( \mathbb{T} \) offers “the butter and the money of the butter” (popular french idiom):

(i) \( \mathbb{T} \) is totally ordered

(ii) every subset of \( \mathbb{T} \) that is bounded from above by a finite (non-standard) number has a unique maximal element

(iii) \( \mathbb{T} \) is dense in \( \mathbb{R} \)

By (i) and (ii) \( \mathbb{T} \) looks “discrete”

By (iii), \( \mathbb{T} \) looks “continuous”
Non-Standard Time Base

\[ \mathbb{T} = \{ t_n = n\partial \mid n \in \ast \mathbb{Z} \} \]
\[
\forall t \in \mathbb{T} : \dot{t} = \max\{ s \mid s \in \mathbb{T}, s < t \}
\]
\[
t^* = \min\{ s \mid s \in \mathbb{T}, s > t \}
\]

ODE:

\[ \dot{x} = f(x, u) \quad \iff \quad x_t = x_t^* + \partial \times f(x_t^*, u_t^*) \]

(possibly not well defined) \quad (always well defined)

Streams of events generated by the zero-crossings of \( x \):

\[ \zeta_x = \text{def} \{ t \in \mathbb{T} \mid x_t^* < 0 \land x_t \geq 0 \} \quad \text{(always well defined)} \]
\[
\approx \{ s \in \mathbb{R} \mid x_s^- < 0 \land x_s \geq 0 \} \quad \text{(possibly not well defined)}
\]

Cascades following \( t \):

\[ t, t^*, t^{**}, \ldots \quad \iff \quad ????
\]

No standard counterpart using \( \mathbb{R}; \mathbb{R} \times \mathbb{N} \) sufficient for finite cascades ("super-dense" time). Some cascades are worse (example 1) and cannot find their semantics in super-dense time.
Back to the examples

Can we propose a semantic domain for these (and all) examples?
The drawings show the non-standard semantics with \( \partial := \varepsilon \)

Can we use it

- to identify example (1) as pathological? easy
- to identify example (2) as non-pathological? less easy
- to decide on the semantics of example (3)? easy
- to give a semantics to example (4)? subtle
Can we propose a semantic domain for these (and all) examples?
The drawings show the non-standard semantics with $\partial := \varepsilon$

Can we use it

- to identify example (1) as pathological?

The figure shows the non-standard semantics. The system oscillates for the whole $\mathbb{T}$ (“for ever”), for a non-standard number of times. Note that the sequence of instants $n\varepsilon$ tends to infinity because $n$ can itself be an infinite non-standard integer. This trajectory possesses no standardisation.
Can we propose a semantic domain for these (and all) examples? The drawings show the non-standard semantics with $\partial := \varepsilon$

Can we use it yes we can

▶ to identify example (2) as non-pathological? less easy

The figure shows the non-standard semantics. The system oscillates for the whole $\mathbb{T}$ (“for ever”), for a non-standard number of times. However, while the blue trajectory oscillates between $-1$ and $+1$, the red one oscillates between $-\varepsilon$ and $+\varepsilon$, and it can be proved that the standard part of this trajectory is indeed the thick grey polyline in which $\varepsilon$ is interpreted as zero.
Back to the examples

Can we propose a semantic domain for these (and all) examples?
The drawings show the non-standard semantics with $\partial := \varepsilon$

Can we use it yes we can
to decide on the semantics of example (3)? easy

The figure shows the non-standard semantics. The system has a first zero-crossing at $t = 1$, which causes a second one to occur on the blue trajectory at $t = 1 + \varepsilon$. This yields a classical super-dense time semantics.
Can we propose a semantic domain for these (and all) examples?  
The drawings show the non-standard semantics with $\partial := \varepsilon$

Can we use it yes we can

▶ to give a semantics to example (4)? subtle

Non-standard semantics of the colliding balls example:

1. $t = \partial$, $x_1 = \partial \cdot w_1 > 0 \Rightarrow$ z-c (zero-crossing) on $x_1 - x_2$
2. $\Rightarrow$ at $t = 2\partial$ balls exchange velocities: $v_1 = 0$ and $v_2 = w_1$
3. $t = 3\partial$, $x_1 = 2\partial \cdot w_1$ and $x_2 = \partial \cdot w_1 \Rightarrow$ ODE has immediate z-c on $x_2$
4. $t = 4\partial$, $x_1 = x_2 = 2\partial \cdot w_1$, $v_1 = 0$ and $v_2 = -w_1$
5. $t = 5\partial$, $x_1 = 2\partial \cdot w_1$ and $x_2 = \partial \cdot w_1 \Rightarrow$ z-c $x_1 - x_2$
6. $\Rightarrow$ at $t = 6\partial$, $x_1 = 2\partial \cdot w_1$, $x_2 = 0$, $v_1 = -w_1$ and $v_2 = 0$

Then, ball 1 moves toward $-\infty$ according to the ODEs and no further zero-crossings occur.
What is needed to establish the above on firm bases?

Two things are needed:

1. To establish on firm bases the juggling we plaid with $\varepsilon$ and $\partial$ without care for both continuous and discrete dynamics

2. To relate it to “normal life semantics” where discrete dynamics, continuous dynamics and hybrid dynamics may or may not be well defined (existence/uniqueness/nonzenoness of solutions), not to speak about composition thereof
What is needed to establish the above on firm bases?

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Answers to the above is provided by:

1. Non-Standard analysis *seriously* (don’t be afraid. . . )
2. Standardisation of non-standard entities
What is needed to establish the above on firm bases?

- What Non-Standard semantics yields:
  1. NS semantics is always defined; it involves “quasi-discrete” dynamical systems indexed by $\mathbb{T} = \partial \times *\mathbb{N}$ (NS semantics is thus $\partial$-dependent)

    hybrid system program $\rightarrow_{\partial}$ NS semantics

  2. Systems always compose
What is needed to establish the above on firm bases?

What Non-Standard semantics yields:

1. NS semantics is always defined; it involves “quasi-discrete” dynamical systems indexed by $T = \partial \times \ast\mathbb{N}$ (NS semantics is thus $\partial$-dependent)

   hybrid system program $\rightarrow_\partial$ NS semantics

2. Systems always compose

Standardisation principle:
There exists a standardisation map

hybrid system program $\rightarrow_\partial$ NS semantics $\mapsto$ S semantics

such that

1. it is a partial map (sometimes NS systems have no S counterpart)
2. when standardisation exists, then the above end-to-end map does not depend on $\partial$: NS semantics is intrinsic
3. when system composition is well defined in the S domain, then we get commutative diagrams
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Non-Standard Analysis

A bit of history

- Born in 1961 from Abraham Robinson, then developed by a small community of mathematicians.
- Proposed as a conservative enhancement of Zermelo-Fränkel set theory; some fancy axioms and principles; nice for the adicts.
- Subject of controversies: what does it do for you that you cannot do using our brave analysis with $\forall \varepsilon \exists \eta \ldots$?
- 1988: a nice presentation of the topic by T. Lindstrom, kind of “non-standard analysis for the axiom-averse”
- 2006: used in Simon Bliudze PhD where he proposes the counterpart of a “Turing machine” for hybrid systems (supervised by D. Krob).
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Why is non-standard analysis interesting for the computer scientist?

- It offers a step-based view of continuous and hybrid systems.
- It is non-effective; still, it is amenable to symbolic executions and can thus be used for symbolic analyses at compile (and even run) time.
Non-Standard Analysis

The aim

- to augment $\mathbb{R} \cup \{\pm \infty\}$ with elements that are infinitely close to $x$ for each $x \in \mathbb{R}$, call $^\ast \mathbb{R}$ the result;
- $^\ast \mathbb{R}$ should obey the same algebra as $\mathbb{R}$: total order, $+$, $\times$, ...
  any $f : \mathbb{R} \mapsto \mathbb{R}$ extends to $^\ast f : ^\ast \mathbb{R} \mapsto ^\ast \mathbb{R}$, etc

Idea:

- mimic the construction of $\mathbb{R}$ from $\mathbb{Q}$ as Cauchy sequences; candidates for infinitesimals include:

  close to 0  :  $\left\{ \frac{1}{\sqrt{n}} \right\} > \left\{ \frac{1}{n} \right\} > \left\{ \frac{1}{n^2} \right\} > 0$

  close to $+\infty$ :  $\left\{ \sqrt{n} \right\} < \left\{ n \right\} < \left\{ n^2 \right\}$
Non-Standard Analysis

The aim

- to augment \( \mathbb{R} \cup \{\pm \infty\} \) with elements that are infinitely close to \( x \) for each \( x \in \mathbb{R} \), call \( \star \mathbb{R} \) the result;
- \( \star \mathbb{R} \) should obey the same algebra as \( \mathbb{R} \): total order, \(+\), \(\times\), . . .
  any \( f : \mathbb{R} \mapsto \mathbb{R} \) extends to \( \star f : \star \mathbb{R} \mapsto \star \mathbb{R} \), etc

Are we done? Not quite so:

- Sequences of reals \( \{x_n\} \) generally do not converge
- Two sequences \( \{x_n\} \) and \( \{y_n\} \) converging to 0 may be s.t.
  \( \{n \mid x_n > y_n\} \), \( \{n \mid x_n < y_n\} \), and \( \{n \mid x_n = y_n\} \) are all infinite sets
Non-Standard Analysis

The aim

- to augment $\mathbb{R} \cup \{\pm \infty\}$ with elements that are infinitely close to $x$ for each $x \in \mathbb{R}$, call $\star \mathbb{R}$ the result;
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Lindström: partition subsets of $\mathbb{N}$ into negligible/non-negligible ones, so that:

- finite or empty subsets are all negligible
- negligible sets are stable under finite unions
- for any subset $P$, either $P$ or its complement is non-negligible

Having such a decision mechanism relies on Zorn Lemma ($\approx$ axiom of choice) and is formalized as explained next.
Non-Standard Analysis: the idea of Lindstrom

Pick $\mathcal{F}$ a **free ultrafilter** of $\mathbb{N}$:

- $\emptyset \notin \mathcal{F}$, $\mathcal{F}$ stable by intersection
- $P \in \mathcal{F}$ and $P \subseteq Q$ implies $Q \in \mathcal{F}$
- either $P$ or $\mathbb{N} - P$ belongs to $\mathcal{F}$
- $P$ finite implies $P \notin \mathcal{F}$

Existence of $\mathcal{F}$ follows from Zorn’s lemma ($\Leftrightarrow$ axiom of choice)
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Existence of $\mathcal{F}$ follows from Zorn’s lemma ($\iff$ axiom of choice)

Say that $P$ is negligible iff $P \notin \mathcal{F}$
Non-Standard Analysis: the idea of Lindstrom

\[(x_n), (x'_n) \in \mathbb{R}^N, \text{ define } (x_n) \approx (x'_n) \text{ iff set } \{n \mid x_n \neq x'_n\} \text{ is neglectible}\]

\[\ast \mathbb{R} = \mathbb{R}^N / \approx; \text{ elements of } \ast \mathbb{R} \text{ are written } [x_n]\]

- For any two \((x_n), (y_n)\) exactly one among the sets
  \[\{n \mid x_n > y_n\}, \{n \mid x_n < y_n\}, \{n \mid x_n = y_n\},\]
  is non-neglectible
  \[\Rightarrow \text{ any two sequences can always be compared modulo } \approx\]

- By pointwise extension, a 1\textsuperscript{st}-order formula is true over \(\ast \mathbb{R}\) iff it is true over \(\mathbb{R}\): this is known as the transfer principle
  Ex: defining +, −, × . . . by pointwise extension

- Say that
  \[x = st([x_n]) \text{ if } x_n \rightarrow x \text{ modulo negligible sets}\]
Theorem: [standardisation]
Any finite non-standard real \([x_n]\) possesses a unique standard part

Proof:
1. Pick
\[
x = \sup\{u \in \mathbb{R} \mid [u] \leq [x_n]\}
\]
where \([u]\) denotes the constant sequence equal to \(u\).

2. Since \([x_n]\) is finite, \(x\) exists; remains to show that \([x_n] - x\) is infinitesimal.

3. If this is not true,
   - then there exists \(y \in \mathbb{R}, y > 0\) such that \(y < |x - [x_n]|\),
   - that is, either \(x < [x_n] - [y]\) or \(x > [x_n] + [y]\),
   - which both contradict the definition of \(x\).

4. The uniqueness of \(x\) is clear, thus we can define \(st([x_n]) = x\).

(Infinite non-standard reals have no standard part in \(\mathbb{R}\).)
internal functions and sets by pointwise extension:

\[ \forall n, g_n : \mathbb{R} \mapsto \mathbb{R} \text{ yields } [g_n] : \ast \mathbb{R} \mapsto \ast \mathbb{R} \text{ by } [g_n]([x_n]) = [g_n(x_n)] \]

Pick \( \partial \) infinitesimal and \( N \in \ast \mathbb{N} \) s.t. \((N - 1)\partial < 1 \leq N\partial\), and consider the set

\[ T = \{0, \partial, 2\partial, \ldots, (N - 1)\partial, 1\} \]

By definition, if \( \partial = [d_n] \), then \( N = [N_n] \) with \( N_n = \frac{1}{d_n} \) and \( T = [T_n] \) with

\[ T_n = \{0, d_n, 2d_n, \ldots, (N_n - 1)d_n, 1\} \]

For \( f : [0, 1] \mapsto \mathbb{R} \) a continuous function and \( \ast f = [f, f, \ldots] \):

\[
\left[ \sum_{t \in T_n} \frac{1}{N_n} f(t_n) \right] = \sum_{t \in T} \frac{1}{N} \ast f(t)
\]
internal functions and sets by pointwise extension:

\[ \forall n, g_n : \mathbb{R} \mapsto \mathbb{R} \text{ yields } [g_n] : *\mathbb{R} \mapsto *\mathbb{R} \text{ by } [g_n]([x_n]) = [g_n(x_n)] \]

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\[ T_n = \{ 0, d_n, 2d_n, \ldots, (N_n - 1)d_n, 1 \} \]

For \( f : [0, 1] \mapsto \mathbb{R} \) a continuous function and \( *f = [f, f, \ldots] \):

\[
\text{st} \left( \left[ \sum_{t \in T_n} \frac{1}{N_n} f(t_n) \right] \right) = \text{st} \left( \sum_{t \in T} \frac{1}{N} *f(t) \right) = \int_0^1 f(t) \, dt
\]

we claim that
Integrals, ODE, and the Standardisation Principle

Theorem: [standardisation] if \( f : [0, 1] \to \mathbb{R} \) is continuous, then

\[
\text{st} \left( \sum_{t \in T_n} \frac{1}{N_n} f(t_n) \right) = \text{st} \left( \sum_{t \in T} \frac{1}{N}^* f(t) \right) = \int_0^1 f(t) \, dt
\]

Proof: If \( f : \mathbb{R} \to \mathbb{R} \) is a standard function, we always have

\[
\sum_{t \in T} \frac{1}{N}^* f(t) = \left[ \sum_{t \in T_n} \frac{1}{N_n} f(t_n) \right]
\]

(1)

Now, \( f \) continuous implies \( \sum_{t \in T_n} \frac{1}{N_n} f(t_n) \to \int_0^1 f(t) \, dt \), so, by definition of non-standard reals,

\[
\int_0^1 f(t) \, dt = \text{st} \left( \sum_{t \in T} \frac{1}{N}^* f(t) \right)
\]

(2)

▶ If \( f \) is smooth so that its Riemann integral is well defined, any non-standard formulation of the integral of \( f \) has \( \int_0^1 f(t) \, dt \) as its standard part.

▶ The same philosophy applies to ODEs and Hybrid Systems.
Theorem: [standardisation] if \( f : [0, 1] \rightarrow \mathbb{R} \) is continuous, then

\[
\text{st} \left( \left[ \sum_{t \in T_n} \frac{1}{N_n} f(t_n) \right] \right) = \text{st} \left( \sum_{t \in T} \frac{1}{N} * f(t) \right) = \int_0^1 f(t) dt
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Proof: If \( f : \mathbb{R} \rightarrow \mathbb{R} \) is a standard function, we always have

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\sum_{t \in T} \frac{1}{N} * f(t) = \left[ \sum_{t \in T_n} \frac{1}{N_n} f(t_n) \right]
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Now, \( f \) continuous implies \( \sum_{t \in T_n} \frac{1}{N_n} f(t_n) \rightarrow \int_0^1 f(t) dt \), so, by definition of non-standard reals,

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- If \( f \) is smooth so that its Riemann integral is well defined, any non-standard formulation of the integral of \( f \) has \( \int_0^1 f(t) dt \) as its standard part
- The same philosophy applies to ODEs and Hybrid Systems
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Focus on ODEs. For every $0 < t \leq 1$:

$$\int_0^t f(u) du = st \left( \sum_{u \in T, u \leq t} \frac{1}{N} * f(t) \right)$$

(Non-standard Riemann integral)
Focus on ODEs. For every $0 < t \leq 1$:

$$\int_0^t f(u)du = st \left( \sum_{u \in T, u \leq t} \frac{1}{N} f(t) \right)$$  \hspace{1em} \text{(Non-standard Riemann integral)}

Set $\partial = \frac{1}{N}$ and consider the ODE $\dot{x} = f(x, t), x_0$, in integral form

$$x(t) = x_0 + \int_0^t f(x(u), u)du$$  \hspace{1em} \text{(with the needed smoothness)}  \hspace{1em} (3)

$$x(t) = st \left( x_0 + \sum_{k : 0 \leq k \partial \leq t} \frac{1}{N} f(\star x(k \partial), k \partial) \right)$$  \hspace{1em} (5)

Theorem: (standardisation)

Equation (5) is always defined as a non-standard dynamical system (4) only holds if the ODE (3) has a solution
Focus on ODEs. For every $0 < t \leq 1$:

$$\int_0^t f(u)du = st \left( \sum_{u \in T, u \leq t} \frac{1}{N} * f(t) \right) \quad \text{(Non-standard Riemann integral)}$$

Set $\partial = \frac{1}{N}$ and consider the ODE $\dot{x} = f(x, t), x_0$, in integral form

$$x(t) = x_0 + \int_0^t f(x(u), u)du \quad \text{(with the needed smoothness)} \quad (3)$$

$$x(t) = st \left( x_0 + \sum_{k : 0 \leq k \partial \leq t} \frac{1}{N} * f(*x(k\partial), k\partial) \right)$$

$$= st \left( *x(s_t) \right), \text{ for } s_t = \max\{t_k | t_k = k\partial \leq t\} \quad (4)$$

where $*x$ is the non-standard semantics of the above ODE with time basis $\partial$:

$$\left\{ \begin{array}{ll}
* x(t_k) &= * x(t_{k-1}) + \partial \times f(* x(t_{k-1}), t_{k-1}) \\
* x(t_0) &= x_0
\end{array} \right. \quad (5)$$

**Theorem:** [standardisation]

(5) is always defined as a non-standard dynamical system

(4) only holds if the ODE (3) has a solution
Hybrid Systems, Standardisation Principle

\[
\begin{align*}
\text{dynamics: } & \dot{x} = f_a(x, t) \\
\text{invariant: } & \land_b g^b_a(x) \leq 0
\end{align*}
\]

\[
g^b_a(x) > 0 \quad / \quad x := z^b_a(x, t)
\]
Hybrid Systems, Standardisation Principle

\[ \dot{x} = f_a(x, t) \]

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Standard semantics (S):

- spending standard \( > 0 \) duration within modes: ODE
- finite cascades of mode changes: super-dense time \((t, n) \in \mathbb{R} \times \mathbb{N}\)
Hybrid Systems, Standardisation Principle

\[ \dot{x} = f_a(x, t) \]
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Standard semantics (S):
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Non-standard \((\partial\text{-dependent})\) semantics (NS):
- spending \( \geq 0 \) duration within modes: non-standard ODE
- cascades of mode changes: “discrete” dynamics indexed by \(\mathbb{T}\)
Hybrid Systems, Standardisation Principle

\[
\begin{align*}
\text{dynamics: } & \dot{x} = f_a(x, t) \\
\text{invariant: } & \bigwedge_b g^b_a(x) \leq 0
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g^b_a(x) > 0 / x := z^b_a(x, t)
\]

Standard semantics (S):
- spending standard > 0 duration within modes: ODE
- finite cascades of mode changes: super-dense time \((t, n) \in \mathbb{R} \times \mathbb{N}\)

Non-standard (\(\partial\)-dependent) semantics (NS):
- spending \(\geq 0\) duration within modes: non-standard ODE
- cascades of mode changes: “discrete” dynamics indexed by \(\mathbb{T}\)

**Theorem:** [standardisation] if the S semantics is well-defined, then it is the standardisation of the NS (\(\partial\)-dependent) semantics, for any choice of \(\partial\)
In this example, we successively have, within an infinitesimal period of time:

1. a first cascade of z-c (a hit causing changes in velocities)
2. the launching of an ODE with an immediate z-c
3. another cascade of z-c, followed by the symmetric scheme.

Provided that such a cascade of \( \{z-c + ODE \text{ micro-steps}\} \) remains finite, a super-dense time semantics can be given. Execution is by executing the symbolic non-standard semantics: Extended Standardisation Principle.
Non-standard symbolic simulation of the colliding balls example:

1. $t = \partial$, $x_1 = \partial \cdot w_1 > 0 \Rightarrow z$-c (zero-crossing) on $x_1 - x_2$.

2. $\Rightarrow$ at $t = 2\partial$ balls exchange velocities: $v_1 = 0$ and $v_2 = w_1$.

3. $t = 3\partial$, $x_1 = 2\partial \cdot w_1$ and $x_2 = \partial \cdot w_1 \Rightarrow$ ODE has immediate $z$-c on $x_2$

4. $t = 4\partial$, $x_1 = x_2 = 2\partial \cdot w_1$, $v_1 = 0$ and $v_2 = -w_1$.

5. $t = 5\partial$, $x_1 = 2\partial \cdot w_1$ and $x_2 = \partial \cdot w_1 \Rightarrow z$-c $x_1 - x_2$

6. $\Rightarrow$ at $t = 6\partial$, $x_1 = 2\partial \cdot w_1$, $x_2 = 0$, $v_1 = -w_1$ and $v_2 = 0$. 
Hybrid Systems, extended Standardisation Principle

\[ \dot{x} = f_a(x, t) \]
\[ \forall_b g^b_a(x) \leq 0 \]
\[ g_a^b(x) > 0 \quad / \quad x := z^b_a(x, t) \]
Hybrid Systems, extended Standardisation Principle

Standard semantics (S):

- spending standard $\geq 0$ duration within modes: ODE can abort
- finite cascades of {mode changes $+$ ODE aborts}: $(t, n) \in \mathbb{R} \times \mathbb{N}$
Hybrid Systems, extended Standardisation Principle

Dynamics:
\[ \dot{x} = f_a(x, t) \]

Invariant:
\[ \bigwedge_b g^b_a(x) \leq 0 \]

\[ g^b_a(x) > 0 / x := z^b_a(x, t) \]

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- spending standard \( \geq 0 \) duration within modes: ODE can abort
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**Non-standard (\( \partial \)-dependent) semantics (NS):**
- spending \( \geq 0 \) duration within modes: non-standard ODE
- cascades of mode changes: “discrete” dynamics indexed by \( \mathbb{T} \)
Hybrid Systems, extended Standardisation Principle

\[ \dot{x} = f_a(x, t) \]
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- spending \( \geq 0 \) duration within modes: non-standard ODE
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**Theorem:** [standardisation] if the S semantics is well-defined, then it is the standardisation of the NS (\(\partial\)-dependent) semantics, for any choice of \(\partial\)
Non-standard semantics: summary

What NS semantics is:

▶ A way of viewing a hybrid system as a transition system progressing by a sequence of steps
▶ All synctactically well-formed systems have a semantics (no need for smoothness conditions);
  Parallel composition always works.

What it does for you:

▶ It provides a systematic analysis for the compilation of the discrete part
▶ It provides mathematical support for the slicing of a hybrid system into its discrete and continuous parts

What it cannot do for you:

▶ Improving the job of the ODE solvers
Difficulties in Hybrid Systems Modelers

Some examples

Non-Standard Hybrid Systems (for the math-averse)

Non-Standard Analysis and Standardisation (for the fan)

Non-Standard Hybrid Systems and their Standardisation

The SIMPLEHYBRID mini-language

Discrete/Continuous slicing

Conclusion
Here we introduce a minimal language for specifying hybrid systems, called \texttt{SIMPLEHYBRID}:

- A \texttt{SIMPLEHYBRID} system is a system of equations
- Equivalently, it specifies dataflow diagrams
- It has the smallest possible set of primitives to specify continuous time dynamics as well as sequences of events where system dynamics can get changed
- In particular it offers a “zero-crossing” primitive by which systems with continuous dynamics can create events

It does not offer:

- Syntax for declaring blocks por subsystems for reuse; subsystems are implicitly macro-expanded when assembling them
- High-level constructs such as mode machines

We develop a nonstandard semantics for \texttt{SIMPLEHYBRID}, from which compilation schemes can be systematically derived.
**The SimpleHybrid mini-language and its semantics**

\[
\begin{align*}
\mathbb{T} &= \text{def} \quad \{n\partial\}_{n \in \mathbb{N}}^* \\
\bullet x_t &= \text{def} \quad x \bullet_t \\
\bullet(n\partial) &= \quad (n-1)\partial \\
(n\partial)\bullet &= \quad (n+1)\partial
\end{align*}
\]

<table>
<thead>
<tr>
<th>statement</th>
<th>transition relation</th>
</tr>
</thead>
<tbody>
<tr>
<td>(y = f(x))</td>
<td>(y = f(x))</td>
</tr>
<tr>
<td>(y = \text{last}(x) \init y_0)</td>
<td>(y = \bullet x \init y_0)</td>
</tr>
<tr>
<td>(\zeta = \text{up}(x))</td>
<td>(\zeta\bullet = ([\bullet x &lt; 0] \land [x \geq 0]) \lor ([\bullet x \leq 0] \land [x &gt; 0]))</td>
</tr>
<tr>
<td>(\dot{y} = x \init y_0 \reset z)</td>
<td>on (\tau \setminus \tau_z : y = \bullet y + \partial \times \bullet x) \hspace{1cm} on (\tau_z : y = z)</td>
</tr>
<tr>
<td>(y = x \text{ every } \zeta \init y_0)</td>
<td>before (\zeta : y = y_0) \hspace{1cm} on (\zeta : y = x)</td>
</tr>
<tr>
<td>(y = \text{pre}(x) \init y_0)</td>
<td>before (\min(\tau_y) : y = y_0) \hspace{1cm} on (\tau_y : y = \bullet x)</td>
</tr>
<tr>
<td>(S_1 \parallel S_2)</td>
<td>conjunction</td>
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The SimpleHybrid mini-language and its semantics

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</tr>
<tr>
<td>( \zeta = \text{up}(x) )</td>
<td>( \zeta^\bullet = (\left[\dot{x} &lt; 0\right] \land [x \geq 0]) \lor (\left[\dot{x} \leq 0\right] \land [x &gt; 0]) )</td>
</tr>
<tr>
<td>( \dot{y} = x \text{ init } y_0 \text{ reset } z )</td>
<td>on ( \tau \setminus \tau_z : y = \dot{y} + \partial \times \dot{x} ) on ( \tau_z : y = z )</td>
</tr>
<tr>
<td>( y = x \text{ every } \zeta \text{ init } y_0 )</td>
<td>before ( \zeta : y = y_0 ) on ( \zeta : y = x )</td>
</tr>
<tr>
<td>( y = \text{pre}(x) \text{ init } y_0 )</td>
<td>( \tau_y = \tau_x \text{ discrete before } \min(\tau_y) : y = y_0 ) on ( \tau_y : y = \dot{x} )</td>
</tr>
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<td>( S_1 \parallel S_2 )</td>
<td>conjunction</td>
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\[ T = \{ n \partial \}_{n \in \star \mathbb{N}} \]
\[ \dot{x}_t = \{ x \partial \}_t \]

\[ (n \partial)^\bullet = (n + 1) \partial \]

\[ (n \partial) = (n - 1) \partial \]

---

**Zero-crossing**: \( \dot{y} = x \text{ init } y_0 \text{ reset } z \)

**Abort ODE**: \( \dot{y} = x \text{ init } y_0 \text{ reset } z \)

**Three types of “up()”; no need for left/right limit**: \( \zeta^\bullet = (\left[\dot{x} < 0\right] \land [x \geq 0]) \lor (\left[\dot{x} \leq 0\right] \land [x > 0]) \)

**Conjunction**: \( S_1 \parallel S_2 \)
## The SIMPLEHYBRID mini-language and its semantics

<table>
<thead>
<tr>
<th>statement</th>
<th>transition relation</th>
<th>constructive semantics</th>
</tr>
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<tbody>
<tr>
<td>( y = f(x) )</td>
<td>( y = f(x) )</td>
<td>( x \triangleright y )</td>
</tr>
<tr>
<td>( y = \text{last}(x) \ init \ y_0 )</td>
<td>( y = \bullet x \ init \ y_0 )</td>
<td></td>
</tr>
<tr>
<td>( \zeta = \text{up}(x) )</td>
<td>( \zeta^* = (\bullet x &lt; 0 \land [x \geq 0]) \lor (\bullet x \leq 0 \land [x &gt; 0]) )</td>
<td></td>
</tr>
<tr>
<td>( \dot{y} = x \ init \ y_0 \ reset \ z )</td>
<td>on ( T \setminus \tau_z : y = \bullet y + \partial \times \bullet x ) on ( \tau_z : y = z )</td>
<td>( \tau_z \triangleright y ) on ( \tau_z : z \triangleright y )</td>
</tr>
<tr>
<td>( y = x \ every \ \zeta \ init \ y_0 )</td>
<td>before ( \zeta : y = y_0 ) on ( \zeta : y = x )</td>
<td>( \zeta \triangleright y ) on ( \zeta : x \triangleright y )</td>
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<tr>
<td>( y = \text{pre}(x) \ init \ y_0 )</td>
<td>( \tau_y = \tau_x ) discrete before ( \min(\tau_y) : y = y_0 ) on ( \tau_y : y = \bullet x )</td>
<td>( \tau_x \triangleright y )</td>
</tr>
<tr>
<td>( S_1 \parallel S_2 )</td>
<td>conjunction</td>
<td></td>
</tr>
</tbody>
</table>

on \( \zeta : z \triangleright y \) means that \( y \) depends on \( z \) at each instant of clock \( \zeta \). The constructive semantics gives the causality constraints within one reaction. They allow generating correct schedulings of all atomic actions within one instant.
### The SIMPLEHYBRID mini-language and its semantics

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<td>$\zeta = \text{up}(x)$</td>
<td>$\zeta^\cdot = ([\cdot x &lt; 0] \land [x \geq 0]) \lor ([\cdot x \leq 0] \land [x &gt; 0])$</td>
</tr>
</tbody>
</table>
| $\dot{y} = x \text{ init } y_0 \text{ reset } z$ | on $\tau \setminus \tau_z : y = \cdot y + \partial \times \cdot x$
| | on $\tau_z : y = z$
| $y = x \text{ every } \zeta \text{ init } y_0$ | before $\zeta : y = y_0$
| | on $\zeta : y = x$
| $y = \text{pre}(x) \text{ init } y_0$ | $\tau_y = \tau_x$ discrete
| | before $\min(\tau_y) : y = y_0$
| | on $\tau_y : y = \cdot x$
| $S_1 \parallel S_2$ | conjunction |

If a SIMPLEHYBRID system $S$ is free of causality cycles and obeys the single assignment condition, then it can be given a Kahn Process Network semantics in which each statement is seen as a map $\text{[input stream]} \rightarrow \text{[output stream]}$ with no global synchronization.

- This is the basis for a possible multi-solver simulation mode.
- It can also be used to prove that cascades of zero-crossings are statically bounded.
Difficulties in Hybrid Systems Modelers

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Discrete/Continuous slicing

Conclusion
Slicing

Wanted: building a SIMPLEHYBRID engine by coordinating two off-the-shelf tools:

- A synchronous language compiler in charge of performing the “discrete steps” of the considered SIMPLEHYBRID system
- An ODE solver in charge of simulating the continuous dynamics and detecting zero-crossings

Note that we like to consider aborting ODE as discrete steps.

A key task in preparing for this is the discrete/continuous typing by which some statements are assigned to the discrete engine and other statements are assigned to the continuous engine.
Slicing

discrete compiler

ODE solver
**Slicing**

<table>
<thead>
<tr>
<th>statement of $S$</th>
<th>Assigned to $S_{\text{noODE}}$</th>
<th>Assigned to $S_{\text{ODE}}$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$y = f([x])$</td>
<td>on $\bar{\zeta}_S : y = f([x])$</td>
<td>outside $\bar{\zeta}_S : y = f([x])$</td>
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<td>$y = \text{last}(x)$</td>
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<td>$\dot{y} = x \text{ init } y_0$ \reset $z$</td>
<td>on $\bar{\zeta}_S \setminus \zeta : \dot{y} = x \text{ init } y_0$ \reset $z$</td>
<td>outside $\bar{\zeta}_S : \dot{y} = x \text{ init } y_0$ \reset $z$</td>
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<td>$y = [x] \text{ every } \zeta \text{ init } y_0$</td>
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---

discrete compiler \hspace{4cm} ODE solver
Slicing

the discrete language can offer higher level hierarchical/concurrent automata
Slicing

$S_{ODE}$ and $S_{noODE}$ interact via the zero-crossings and reset signals. If mode changes are actually controlled by high-level guards (e.g., boolean predicates) then a (simple) adaptor may be required.

the discrete language can offer higher level
hierarchical/concurrent
automata
Further use of Non-Standard Semantics

- Causality Analysis and Constructive Semantics
  - compilation and code generation
  - clock-aware compilation
  - new application: DAE and index analysis

- Kahn Network semantics (KPN arguments extend to $^*\mathbb{N}$)
  - distributed simulation & multiple solvers
to avoid unwanted coupling due to adaptive step size
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Conclusion
Conclusion

Non-standard semantics is not just for the fun of Albert Benveniste

▸ it gives a semantics to all syntactically well-formed programs
  ▸ no hand waving, no need for obscure continuity/zeno assumption
  ▸ compositional

this is what the language designer needs

▸ provides semantic support for clock-aware causality analysis
  ▸ clock-aware co-simulation (getting rid of global solvers)
  ▸ future: extend to DAE

▸ provides semantic support for Discrete/Continuous slicing
  ▸ NS symbolic simulation of aborting ODEs
  ▸ future: singular perturbations and multiple time-scales

Prevents the designer from the need for manual smoothing
(non compositional because bandwidth-dependent)

You hybrid guys, go learning it!