Non-Standard Semantics of Hybrid Systems Modelers

Albert Benveniste    Timothy Bourke
Benoît Caillaud    Marc Pouzet

INRIA Rennes and ENS Ulm, France

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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

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?
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- Use of a global solver
  - non-interacting subsystems interact!
  - time scales propagate everywhere
  - Hot/Cold restart of solvers
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- 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

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

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, \( \varepsilon \) is infinitesimal.
Some examples 2: sliding mode

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

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

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

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

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.

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

![Graphs of examples 1, 2, 3, and 4]
Suppose for a while that we can give a formal meaning to the following:

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

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 $\partial$

$$\text{time base : } \mathbb{T} = \{ t_n = n\partial \mid n \in \,^*\mathbb{Z} \}$$

define $\forall t \in \mathbb{T}$:

$$\begin{align*}
\text{• } t &= \max\{ s \mid s \in \mathbb{T}, s < t \} \\
\text{•• } t &= \min\{ s \mid s \in \mathbb{T}, s > t \}
\end{align*}$$

$\mathbb{T}$ 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

\[ T = \{ t_n = n\partial \mid n \in \ast \mathbb{Z} \} \]

\[ \forall t \in T: \cdot t = \max\{ s \mid s \in T, s < t \} \]

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

ODE:

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

(possibly not well defined) (always well defined)

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

\[ \zeta_x \triangleq \{ t \in T \mid x^* t < 0 \land x_t \geq 0 \} \]

(always well defined)

\[ \approx \{ s \in \mathbb{R} \mid x_{s-} < 0 \land x_s \geq 0 \} \]

(possibly not well defined)

Cascades following \( t \):

\[ t, \cdot t, \cdot\cdot t, \cdot\cdot\cdot t, \ldots \quad \leftarrow \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? yes we can 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 — yes we can

to identify example (1) as pathological? — 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. 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

<table>
<thead>
<tr>
<th>Example</th>
<th>Event</th>
<th>Equation</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>( t = \partial ), ( x_1 = \partial \cdot w_1 &gt; 0 )</td>
<td>( \Rightarrow ) z-c (zero-crossing) on ( x_1 - x_2 )</td>
</tr>
<tr>
<td>2</td>
<td>( \Rightarrow ) at ( t = 2\partial ) balls exchange velocities: ( v_1 = 0 ) and ( v_2 = w_1 ).</td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>( t = 3\partial ), ( x_1 = 2\partial \cdot w_1 ) and ( x_2 = \partial \cdot w_1 )</td>
<td>( \Rightarrow ) ODE has immediate z-c on ( x_2 )</td>
</tr>
<tr>
<td>4</td>
<td>( t = 4\partial ), ( x_1 = x_2 = 2\partial \cdot w_1 ), ( v_1 = 0 ) and ( v_2 = -w_1 ).</td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>( t = 5\partial ), ( x_1 = 2\partial \cdot w_1 ) and ( x_2 = \partial \cdot w_1 )</td>
<td>( \Rightarrow ) z-c ( x_1 - x_2 )</td>
</tr>
<tr>
<td>6</td>
<td>( \Rightarrow ) at ( t = 6\partial ), ( x_1 = 2\partial \cdot w_1 ), ( x_2 = 0 ), ( v_1 = -w_1 ) and ( v_2 = 0 ).</td>
<td></td>
</tr>
</tbody>
</table>

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 $T = \partial \times \star \mathbb{N}$ (NS semantics is thus $\partial$-dependent)

   \[
   \text{hybrid system program} \rightarrow_{\partial} \NS\text{ semantics}
   \]

  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 $\mathbb{T} = \partial \times ^*\mathbb{N}$ (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 $\leftrightarrow$ 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
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

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 \( \ast \mathbb{R} \) 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

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;
- $\star \mathbb{R}$ should obey the same algebra as $\mathbb{R}$: total order, $+$, $\times$, ... any $f : \mathbb{R} \hookrightarrow \mathbb{R}$ extends to $\star f : \star \mathbb{R} \hookrightarrow \star \mathbb{R}$, etc

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- 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

Lindström: partition subsets of $\mathbb{N}$ into neglectible/non-neglectible ones, so that:

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

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 $Q \in \mathcal{F}$
- $P$ finite implies $P \notin \mathcal{F}$
- either $P$ or $\mathbb{N} - P$ belongs to $\mathcal{F}$

Existence of $\mathcal{F}$ follows from Zorn's lemma ($\iff$ axiom of choice)
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Define:

$$\mu(P) = \begin{cases} 1 & \text{if } P \in \mathcal{F} \\ 0 & \text{else} \end{cases}$$

- $P \cap Q = \emptyset \Rightarrow \mu(P \cup Q) = \mu(P) + \mu(Q)$; $\mu(\mathbb{N}) = 1$
- $P$ finite implies $\mu(P) = 0$: $P$ is negligible
Non-Standard Analysis: the idea of Lindstrom

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

\[^*\mathbb{R} = \mathbb{R}^\mathbb{N}/\approx\]; elements of \[^*\mathbb{R}\] 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

\(\Rightarrow\)

any two sequences can always be compared modulo \(\approx\)

▶ By pointwise extension, a 1\(^{st}\)-order formula is true over \[^*\mathbb{R}\] iff it is true over \(\mathbb{R}\): this is known as the transfer principle

▶ Say that
\[x = st([x_n])\] if \(x_n \to x\) modulo negligible sets
Non-Standard Analysis: the idea of Lindstrom

**Theorem: [standardisation]** Any 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 \(\mathbb{R}\).
Integrals, ODE, and the Standardisation Principle

- Internal functions and sets by pointwise extension:
  $$\forall n, g_n : \mathbb{R} \mapsto \mathbb{R} \text{ yields } [g_n] : \mathbb{R}^\ast \mapsto \mathbb{R}^\ast \text{ by } [g_n]([x_n]) = [g_n(x_n)]$$

- Pick $\partial$ infinitesimal and $N \in \mathbb{N}^\ast$ such that $(N - 1)\partial < 1 \leq N\partial$, 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
  $$T_n = \{ 0, \partial, 2\partial, \ldots, (N_n - 1)\partial, 1 \}$$

- For $f : [0, 1] \mapsto \mathbb{R}$ a continuous function and $^*f = [f, f, \ldots]$ its non-standard version
  $$\left[ \sum_{t \in T_n} \frac{1}{N_n} f(t_n) \right] = \sum_{t \in T} \frac{1}{N} ^*f(t)$$
Integrals, ODE, and the Standardisation Principle

- **internal functions and sets by pointwise extension:**

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

- **Pick** \( \partial \) infinitesimal and \( N \in \mathbb{IN} \) such that \( (N - 1)\partial < 1 \leq N\partial \), 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

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

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

  \[
  st \left( \left[ \sum_{t \in T_n} \frac{1}{N_n} f(t_n) \right] \right) = st \left( \sum_{t \in T} \frac{1}{N} *f(t) \right) = \int_0^1 f(t) \, dt
  
  
  we claim this
Integrals, ODE, and the Standardisation Principle

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

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

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)
Integrals, ODE, and the Standardisation Principle

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

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

**Proof:** If \( f : \mathbb{R} \rightarrow \mathbb{R} \) 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 \( \sum_{t \in T_n} \frac{1}{N_n} f(t_n) \rightarrow \int_0^1 f(t) dt \), so, by definition of non-standard reals,

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

(2)

- Thus, if \( f \) is smooth so that its Riemann integral is well defined, then 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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Integrals, ODE, and the Standardisation Principle

For every $0 < t \leq 1$:

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

For every $0 < t \leq 1$:

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

(Non-standard Riemann integral)

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

$$x(t) = x_0 + \int_0^t f(x(u), u)du$$

(with the needed smoothness)

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

Theorem: [standardisation] (4) is always defined as a non-standard dynamical system (3) only holds if the ODE has a solution
Integrals, ODE, and the Standardisation Principle

For every $0 < t \leq 1$:

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

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

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

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

$$= \text{st} (*x(s_t)), \text{ for } s_t = \max \{ t_k \mid t_k = k \partial \leq t \}$$

(3)

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

$$\begin{align*}
* x(t_k) &= * x(t_{k-1}) + \partial \times f(* x(t_{k-1}), t_{k-1}) \\
* x(t_0) &= x_0
\end{align*}$$

(4)

**Theorem: [standardisation]**

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

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

\[ \dot{x} = f_a(x, t) \]
\[ \text{invariant: } \bigwedge_b g^b_a(x) \leq 0 \]

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

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Standard semantics:

- 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 Hybrid Systems, Standardisation Principle

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

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

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

Standard semantics:
- 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:
- 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 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 $v_2 = 0$. 
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

Conclusion
The SimpleHybrid mini-language and its semantics

\[ T = \text{def} \{ n\partial \}_{n \in \ast \mathbb{N}} \]
\[ \dot{x}_t = \text{def} \ x \dot{t} \]

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

<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) \text{ init } y_0 )</td>
<td>( y = \dot{x} \text{ init } y_0 )</td>
</tr>
<tr>
<td>( \zeta = \text{up}(x) )</td>
<td>( \zeta^\bullet = \left( [\cdot x &lt; 0] \land [x \geq 0] \right) \lor \left( [\cdot x \leq 0] \land [x &gt; 0] \right) )</td>
</tr>
<tr>
<td>( \dot{y} = x \text{ init } y_0 \text{ reset } z )</td>
<td>( \text{on } \tau \setminus \tau_z : y = \dot{y} + \partial \times \dot{x} ) ( \text{on } \tau_z : y = z )</td>
</tr>
<tr>
<td>( y = x \text{ every } \zeta \text{ init } y_0 )</td>
<td>( \text{before } \zeta : y = y_0 ) ( \text{on } \zeta : y = x )</td>
</tr>
<tr>
<td>( y = \text{pre}(x) \text{ init } y_0 )</td>
<td>( \tau_y = \tau_x ) ( \text{before } \min(\tau_y) : y = y_0 ) ( \text{on } \tau_y : y = \dot{x} )</td>
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<td>( S_1 \parallel S_2 )</td>
<td>conjunction</td>
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</table>
## The SIMPLEHYBRID mini-language and its semantics

The SIMPLEHYBRID mini-language and its semantics is based on the concepts of hybrid systems. It includes definitions for various operations and statements, as well as transition relations. The table below summarizes the key elements:

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

### Example Transition Relations

#### Transition Relation Example

- $\cdot x_t = \text{def} \quad x^\cdot_t$
- $\cdot n \partial = \text{def} \quad \{ n \partial \}_{n \in \mathbb{N}^*}$
- $(n \partial)^* = (n - 1) \partial$
- $(n \partial)^* = (n + 1) \partial$

### Zero-Crossing (ZC) and Aborting ODE

- ZC: $\zeta$
- Aborting ODE: $\tau$

### Three Types of Zero-Crossing

- No need for left/right limit

### Conjunction

- $S_1 \parallel S_2$

- All ZC + aborting ODE in $S$: $\overline{\zeta}$
Slicing

\[ \bar{\zeta}_{\text{noODE}} \quad \mathcal{S}_{\text{noODE}} \quad \mathcal{S}_{\text{ODE}} \]

Discrete compiler

ODE solver
### Slicing

**Discrete Compiler**

- $\bar{\zeta}_{\text{noODE}}$ 
- $S_{\text{noODE}}$ 
- $\bar{\zeta}_{\text{ODE}}$ 

**ODE Solver**

- $\bar{\zeta}_{\text{ODE}}$ 
- $S_{\text{ODE}}$ 

---

<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>
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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 $\star\mathbb{N}$)
  - distributed simulation & multiple solvers
    to avoid unwanted coupling due to adaptive step size
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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!