

# Simulation of Multi-Mode DAEs Systems

**Khalil Ghorbal**

Joint work with Albert Benveniste and Benoit Caillaud, INRIA, Rennes.

FEANICSES Workshop

ISAE-Supaero, Toulouse, France

June 20th, 2019

Define/Describe **Reactions** to **Events**

## Events

Model a simplified (often discrete) perception of the rich **environment**.

## Reactions

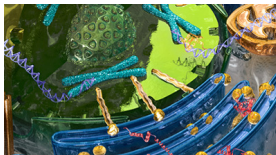
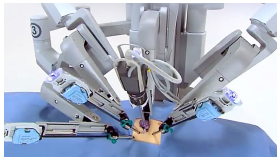
Model how the system is supposed to react to an event so that it respects a set of constraints which are essentially physics laws and/or predefined requirements.

```
Init  
→  
[  
(  
Sensing: read data from sensors  
Control: actuate  
Plant: evolve ◀◀◀◀◀  
)*  
]  
Safety
```

## Evolution

- Continuous time
- Differential Equations (ODE, DAE, etc.)

# Convenient Model for a Large Class of Systems



# Challenges



## Invariants generation

- Reachable, maximal positively invariant sets, etc.
- **Approximate** exact computations to scale

## Simulation of multi-mode DAE

- Well-founded operational semantics (compilation, index reduction)
- Preserve compositionality in presence of mode changes
- Proper handling of zero-crossing  
(detection and consistent initialization)
- Cascades of zero-crossings (sliding modes)

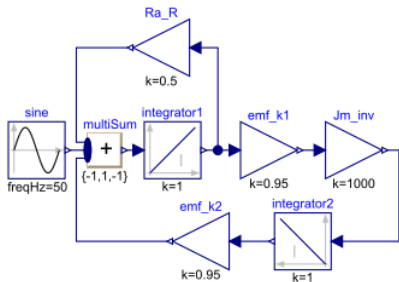
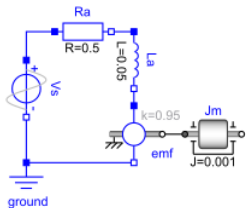
## Invariants generation

- Reachable, maximal positively invariant sets, etc.
- **Approximate** exact computations to scale

## Simulation of multi-mode DAE

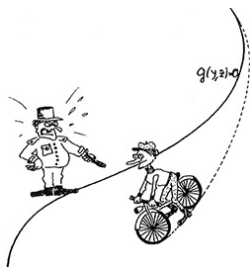
- Well-founded operational semantics (compilation, index reduction)
- Preserve compositionality in presence of mode changes
- Proper handling of zero-crossing (detection and consistent initialization)
- Cascades of zero-crossings (sliding modes)

# Block Diagram vs. State Flow





# Differential-Algebraic Equations (DAE)



- $\mathbf{0} = \mathbf{F}(\mathbf{x}, \dot{\mathbf{x}}, t)$
- $\begin{cases} \dot{\mathbf{x}} = \mathbf{f}(\mathbf{y}, \mathbf{x}) \\ \mathbf{0} = \mathbf{g}(\mathbf{y}, \mathbf{x}) \end{cases}$
- Compositional design
- Tools: Dymola (Dassault Systèmes), Modelica

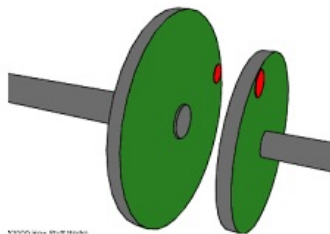
### if **Guard** do **Differential Equation**

- **Guard**: predicate in the state variables and their **time derivatives**.
- **Differential Equation**: equation, **implicit** or explicit, in the state variables and their time derivatives.

### if **Guard** do **Differential Equation**

- **Guard**: predicate in the state variables and their **time derivatives**.
- **Differential Equation**: equation, **implicit** or explicit, in the state variables and their time derivatives.

When a guard holds, its equation is enforced.



```
if t do  $J_1\dot{\omega}_1 = \tau_1$  (e1)
if t do  $J_2\dot{\omega}_2 = \tau_2$  (e2)
if  $\gamma$  do  $\omega_1 - \omega_2 = 0$  (e3)
if  $\gamma$  do  $\tau_1 + \tau_2 = 0$  (e4)
if  $\neg\gamma$  do  $\tau_1 = 0$  (e5)
if  $\neg\gamma$  do  $\tau_2 = 0$  (e6)
```

- **State Variables:** the angular velocities  $\omega_1$  and  $\omega_2$
- $\gamma$  is an input signal modelling the pedal's position

# Clutch Disengaged, $\gamma = f$

## Ordinary Differential Equation

if t do  $J_1\dot{\omega}_1 = \tau_1$  ( $e_1$ )  
if t do  $J_2\dot{\omega}_2 = \tau_2$  ( $e_2$ )  
if  $\gamma$  do  $\omega_1 - \omega_2 = 0$  ( $e_3$ )  
if  $\gamma$  do  $\tau_1 + \tau_2 = 0$  ( $e_4$ )  
if  $\neg\gamma$  do  $\tau_1 = 0$  ( $e_5$ )  
if  $\neg\gamma$  do  $\tau_2 = 0$  ( $e_6$ )

# Clutch Engaged, $\gamma = t$

## Differential Algebraic Equation

$$\text{if } t \text{ do } J_1 \dot{\omega}_1 = \tau_1 \quad (e_1)$$

$$\text{if } t \text{ do } J_2 \dot{\omega}_2 = \tau_2 \quad (e_2)$$

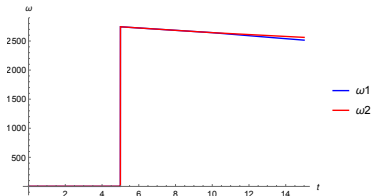
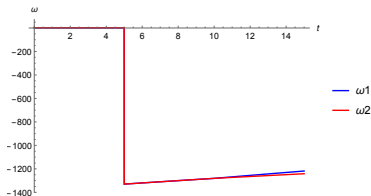
$$\text{if } \gamma \text{ do } \omega_1 - \omega_2 = 0 \quad (e_3)$$

$$\text{if } \gamma \text{ do } \tau_1 + \tau_2 = 0 \quad (e_4)$$

$$\text{if } \neg \gamma \text{ do } \tau_1 = 0 \quad (e_5)$$

$$\text{if } \neg \gamma \text{ do } \tau_2 = 0 \quad (e_6)$$

- Dymola **crashes** with a division by zero
- Mathematica treats resets as initializations (nondeterministic behavior)



The solution may be discontinuous when  $\gamma : f \rightarrow t$  because of the additional constraint  $\omega_1 - \omega_2 = 0$



## Problem 1 How to handle overdetermined systems ?

- The angular velocities  $\omega_1$  and  $\omega_2$  are **known**
- $\gamma$  switches to t (the driver engages the clutch)

$$\omega_1 - \omega_2 = 0 \text{ is } \mathbf{enforced}$$

- The system **becomes** overdetermined
- The solution is not smooth and even discontinuous

## Problem 2 What is the meaning of the derivatives ?

Some equations must hold for  $\gamma = t$  and  $\gamma = f$ .

$$\text{if } t \text{ do } J_1 \dot{\omega}_1 = \tau_1 \quad (e_1)$$

$$\text{if } t \text{ do } J_2 \dot{\omega}_2 = \tau_2 \quad (e_2)$$

- What is the **meaning** of derivatives when  $\gamma : f \rightarrow t$  ?
- How to compute the **reset values** ?

## Causality Principle

The additional constraints are

- **caused** by (consequence of) the **current** status, and
- **enforced** at the **immediate next** instant

## Causality Principle

The additional constraints are

- **caused** by (consequence of) the **current** status, and
- **enforced** at the **immediate next** instant

$t$  : **present**

$$\omega_1(t) - \omega_2(t) \neq 0$$

$$\omega_1(t + \delta) - \omega_2(t + \delta) = 0$$

$t + \delta$  ,  $0 < \delta \ll 1$  : **immediate future**

## Causality Principle

The additional constraints are

- **caused** by (consequence of) the **current** status, and
- **enforced** at the **immediate next** instant

$t$  : **present**

$$\omega_1(t) - \omega_2(t) \neq 0$$

$$\omega_1(t + \delta) - \omega_2(t + \delta) = 0$$

$t + \delta$  ,  $0 < \delta \ll 1$  : **immediate future**

$\delta \in {}^*\mathbb{R}$  is a **positive infinitesimal**

- $\delta = \langle \delta_1, \delta_2, \dots \rangle$
- $\delta_i \in \mathbb{R}$
- Not necessarily convergent
- $\langle 1, \frac{1}{2}, \frac{1}{3}, \dots \rangle$  is a (positive) infinitesimal
- $r = \langle r, r, r, \dots \rangle, r \in \mathbb{R}$
- Functions over the reals can be *internalized*
- $x(\langle t_1, t_2, \dots \rangle) = \langle x(t_1), x(t_2), \dots \rangle$

- $\delta = \langle \delta_1, \delta_2, \dots \rangle$
- $\delta_i \in \mathbb{R}$
- Not necessarily convergent
- $\langle 1, \frac{1}{2}, \frac{1}{3}, \dots \rangle$  is a (positive) infinitesimal
- $r = \langle r, r, r, \dots \rangle, r \in \mathbb{R}$
- Functions over the reals can be *internalized*
- $x(\langle t_1, t_2, \dots \rangle) = \langle x(t_1), x(t_2), \dots \rangle$

- $\delta = \langle \delta_1, \delta_2, \dots \rangle$
- $\delta_i \in \mathbb{R}$
- Not necessarily convergent
- $\langle 1, \frac{1}{2}, \frac{1}{3}, \dots \rangle$  is a (positive) infinitesimal
- $r = \langle r, r, r, \dots \rangle, r \in \mathbb{R}$
- Functions over the reals can be *internalized*
- $x(\langle t_1, t_2, \dots \rangle) = \langle x(t_1), x(t_2), \dots \rangle$



- $\delta = \langle \delta_1, \delta_2, \dots \rangle$
- $\delta_i \in \mathbb{R}$
- Not necessarily convergent
- $\langle 1, \frac{1}{2}, \frac{1}{3}, \dots \rangle$  is a (positive) infinitesimal
- $r = \langle r, r, r, \dots \rangle, r \in \mathbb{R}$
- Functions over the reals can be *internalized*
- $x(\langle t_1, t_2, \dots \rangle) = \langle x(t_1), x(t_2), \dots \rangle$

Let  $\delta \in {}^*\mathbb{R}$  be a non zero infinitesimal.

$$\frac{x(t + \delta) - x(t)}{\delta}$$

## Proposition

A real function  $x$  is differentiable at  $t$  if and only if there exists a real number  $b$  such that

$$\frac{x(t + \epsilon) - x(t)}{\epsilon} \sim b$$

for any non zero infinitesimal  $\epsilon$ .

Let  $\delta \in {}^*\mathbb{R}$  be a non zero infinitesimal.

$$\frac{x(t + \delta) - x(t)}{\delta}$$

## Proposition

A real function  $x$  is differentiable at  $t$  if and only if there exists a real number  $b$  such that

$$\frac{x(t + \epsilon) - x(t)}{\epsilon} \sim b$$

for any non zero infinitesimal  $\epsilon$ .

$\dot{x}$  is replaced by  $\frac{x(t + \delta) - x(t)}{\delta} = \frac{x^\bullet - x}{\delta}$

- **Shift forward** (when needed)
- **Formal substitution** of time derivatives into difference quotients.

|          |                               |                   |          |   |                                |
|----------|-------------------------------|-------------------|----------|---|--------------------------------|
| if t do  | $J_1 \dot{\omega}_1 = \tau_1$ | (e <sub>1</sub> ) | if t do  | $J_1 \frac{\omega_1^\bullet - \omega_1}{\delta} = \tau_1$ | (e <sub>1</sub> <sup>δ</sup> ) |
| if t do  | $J_2 \dot{\omega}_2 = \tau_2$ | (e <sub>2</sub> ) | if t do  | $J_2 \frac{\omega_2^\bullet - \omega_2}{\delta} = \tau_2$ | (e <sub>2</sub> <sup>δ</sup> ) |
| if γ do  | $\omega_1 - \omega_2 = 0$     | (e <sub>3</sub> ) | if γ do  | $\omega_1^\bullet - \omega_2^\bullet = 0$                 | (e <sub>3</sub> <sup>•</sup> ) |
| if γ do  | $\tau_1 + \tau_2 = 0$         | (e <sub>4</sub> ) | if γ do  | $\tau_1 + \tau_2 = 0$                                     | (e <sub>4</sub> )              |
| if ¬γ do | $\tau_1 = 0$                  | (e <sub>5</sub> ) | if ¬γ do | $\tau_1 = 0$  | (e <sub>5</sub> )              |
| if ¬γ do | $\tau_2 = 0$                  | (e <sub>6</sub> ) | if ¬γ do | $\tau_2 = 0$  | (e <sub>6</sub> )              |

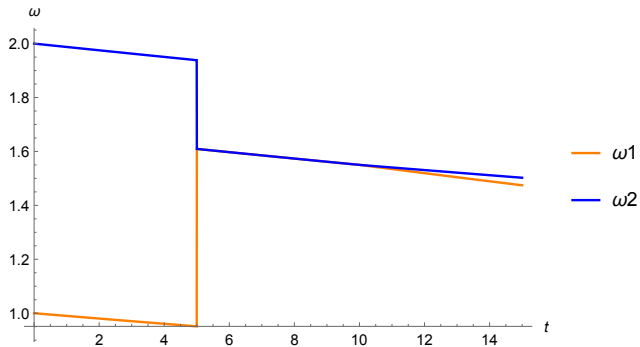
```
if t do  $J_1 \frac{\omega_1^\bullet - \omega_1}{\delta} = \tau_1$   $(e_1^\delta)$   
if t do  $J_2 \frac{\omega_2^\bullet - \omega_2}{\delta} = \tau_2$   $(e_2^\delta)$   
if  $\gamma$  do  $\omega_1^\bullet - \omega_2^\bullet = 0$   $(e_3^\bullet)$   
if  $\gamma$  do  $\tau_1 + \tau_2 = 0$   $(e_4)$   
if  $\neg \gamma$  do  $\tau_1 = 0$   $(e_5)$   
if  $\neg \gamma$  do  $\tau_2 = 0$   $(e_6)$ 
```

$$\omega_1^\bullet = \omega_2^\bullet = \frac{J_1\omega_1 + J_2\omega_2}{J_1 + J_2}$$

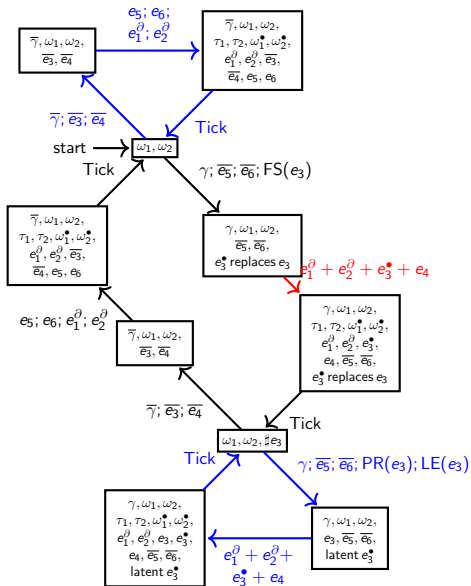
## Standardization

- Automated procedure for a class of systems
- Generalization remains a challenge

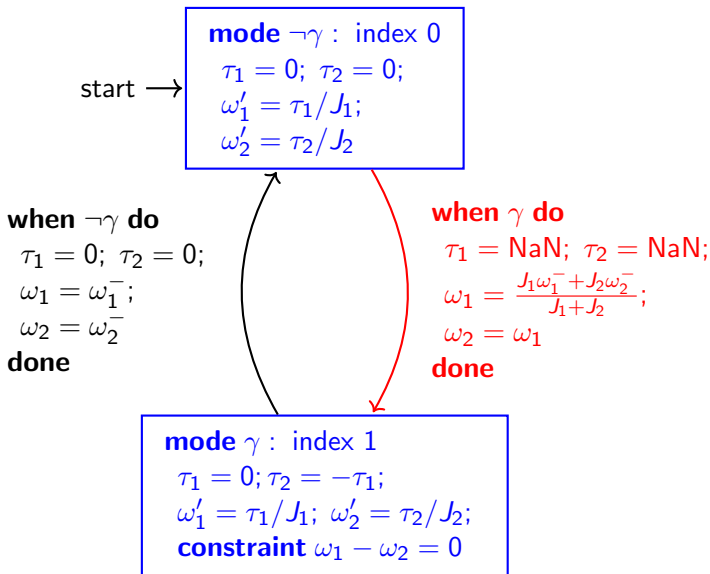
# Expected Simulation



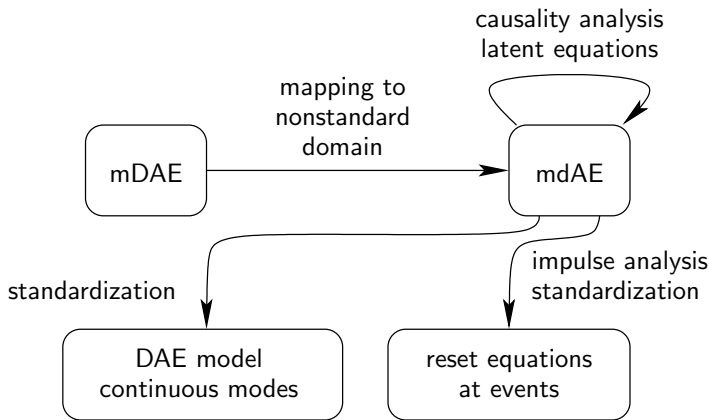




# Resulting Hybrid Automaton



# Unifying Discrete and Continuous Dynamics



# Thanks for your attention !

