

Multi-Paradigm Modeling for Design and Operation of Intelligent Cyber-Physical Systems

Keynote Talk, First International Workshop on Multi-Paradigm Modeling of Cyber-Physical Systems (MPM4CPS)
Munich, Germany. September 10, 2019

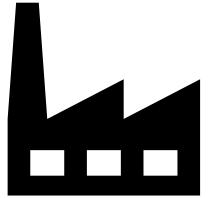
Akshay Rajhans, PhD

arajhans@mathworks.com

<https://arajhans.github.io>

About me

- ‘CPS’ Practitioner before it was called CPS
 - Embedded controls for diesel engine applications
 - Programmable logic controller for industrial automation
- CPS Research at the intersection of
 - Model-based design and analysis
 - Formal methods
 - Software and system architecture
- CPS Research Scientist at MathWorks



Carnegie Mellon

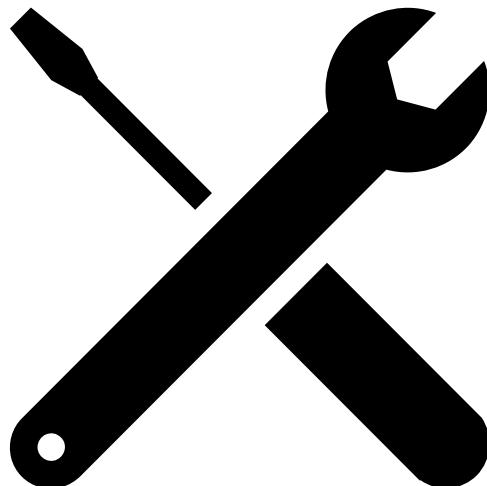


Perspective shaped by my personal career trajectory

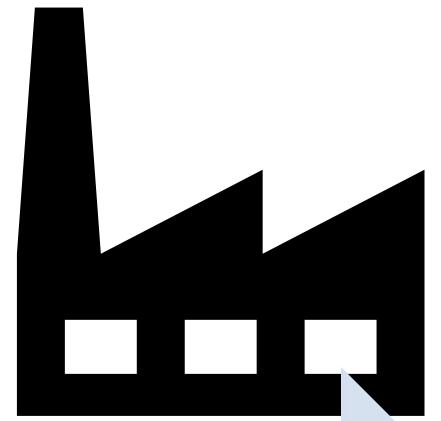
Academic
Researcher



Tool
Developer



Industry
Practitioner

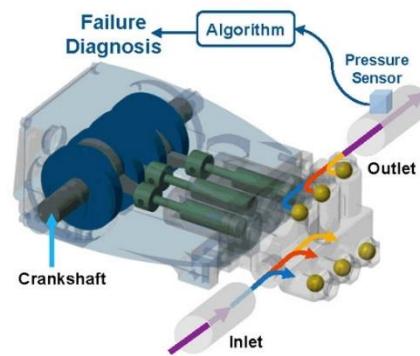
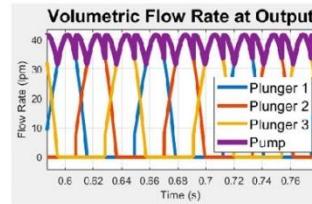


Interests span this tradeoff

Outline

- Introduction
- Theoretical aspects of multi-paradigm model-based design for CPS
 - Architecture modeling and structural analysis
 - Semantic analysis and heterogeneous verification
 - Compositional analysis
- Practical aspects of a multi-domain simulation platform
 - Graphical modeling of hybrid dynamics using Simulink and Stateflow
- Recap and conclusions

Cyber-physical systems have societal scale applications



Smart Manufacturing³



Smart Infrastructure⁴



Smart Energy²



Smart Transportation¹



Smart Health⁵

Traffic accidents are bad

Clock Facts

Fatalities per Day	
2017	102
2016	103
2015	97

Source: FARS

Pedestrian Fatalities per Day

2017	16
2016	17
2015	15

Source: FARS

People Injured per Day

2017	7,523
2016	8,363
2015	6,693

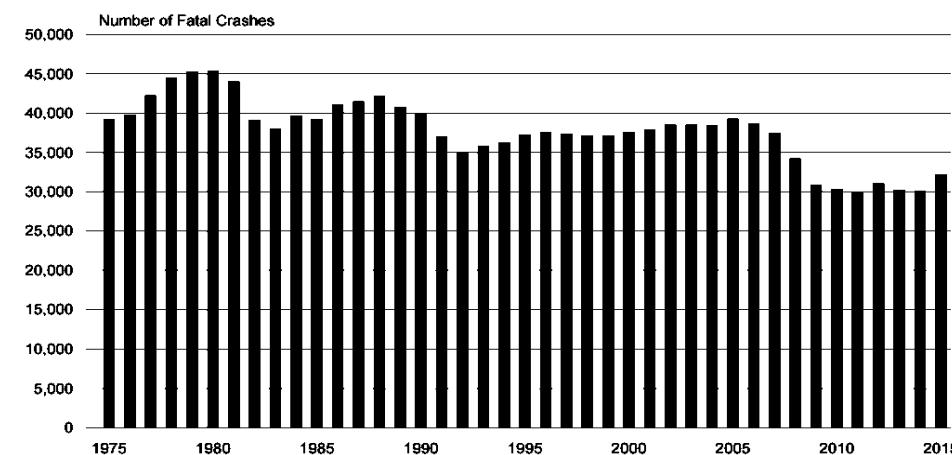
Source: GES/CRSS^t

Pedestrians Injured per Day

2017	195
2016	238
2015	192

Source: GES/CRSS^t

Fatal Crashes, 1975-2015



Leading Cause of Death

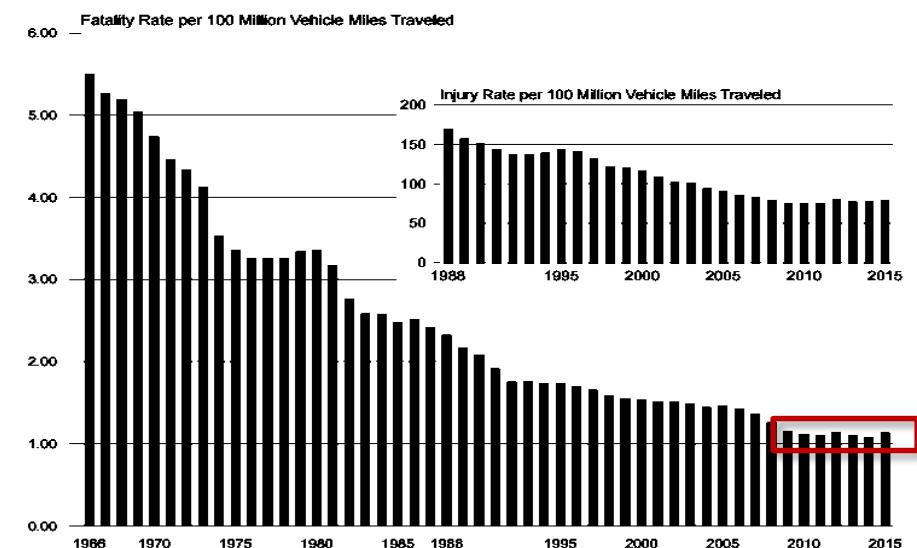
Motor vehicle crashes were the leading cause of death for age 10, 11 and 17 through 22 in 2016.

Source: Centers for Disease Control and Prevention, (2016) Leading Cause of Death, WISQARS

Economic and Comprehensive Costs to Society by Type of Crash 2010 Costs (in Billions)

Crash Type	Economic Cost	Comprehensive Cost*
All	\$242	\$836

Motor Vehicle Fatality and Injury Rates per 100 Million Vehicle Miles Traveled, 1966-2015



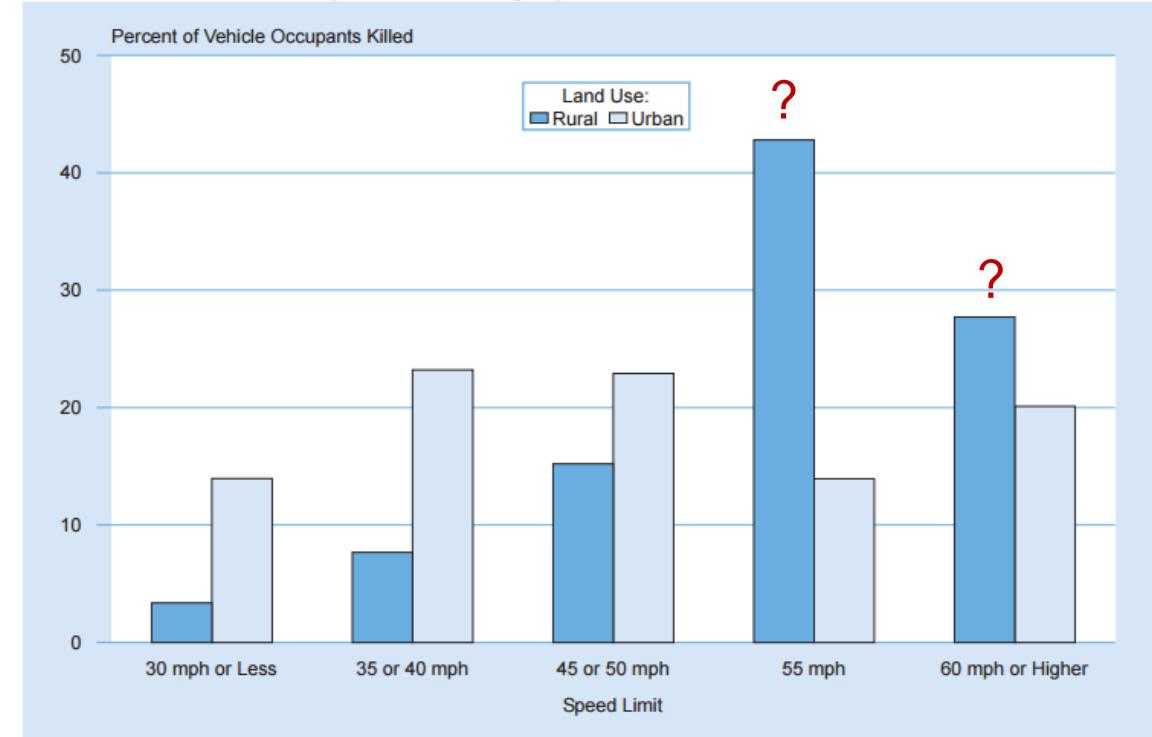
Quick Facts 2017, NHTSA, <https://crashstats.nhtsa.dot.gov/Api/Public/ViewPublication/812747>

Traffic Safety Facts 2015, NHTSA, <https://crashstats.nhtsa.dot.gov/Api/Public/ViewPublication/812384>

Fatality Rates per 100 Million Vehicle Miles Traveled, by Year and Land Use, 2008-2017



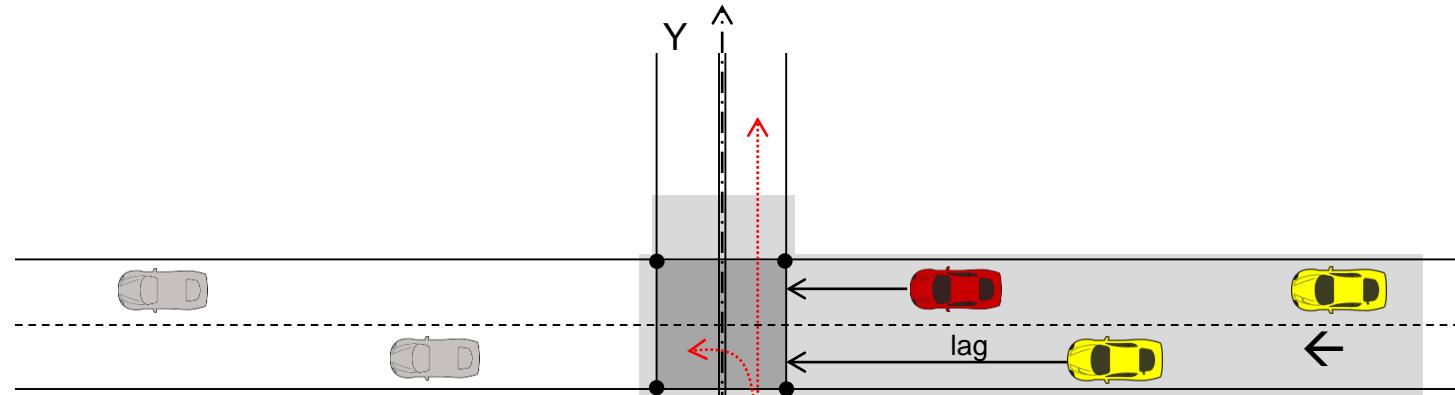
Percent of Vehicle Occupants Killed, by Speed Limit and Land Use



- According to the 2017 American Community Survey from the Census Bureau, an estimated 19 percent of the U.S. population lived in rural areas, and according to FHWA only 30 percent of the total vehicle miles traveled (VMT) in 2017 were in rural areas. However, rural areas accounted for 46 percent of all traffic fatalities in 2017.

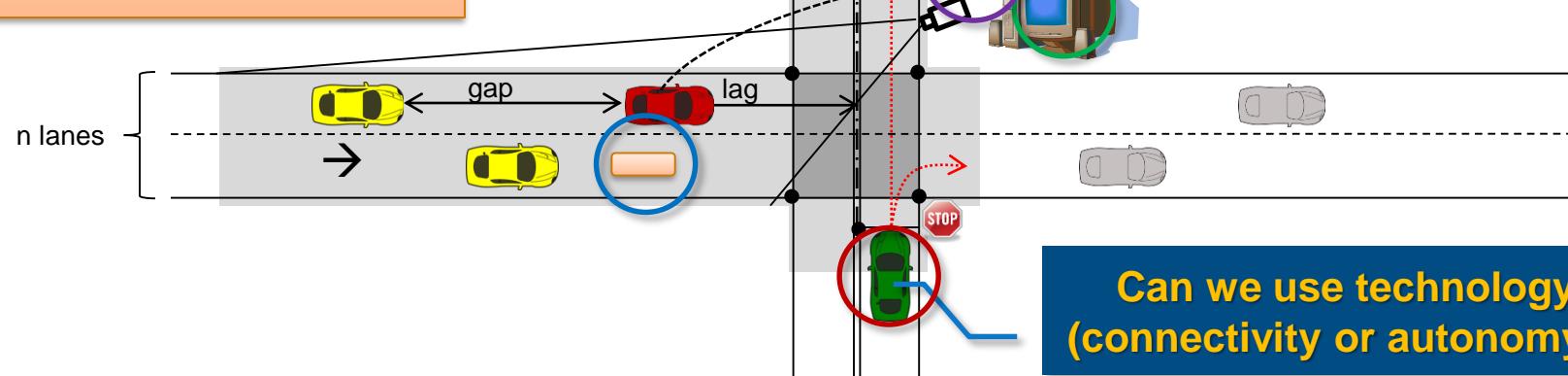
Rural/Urban Comparison of Traffic Fatalities, NHTSA <https://crashstats.nhtsa.dot.gov/Api/Public/ViewPublication/812741>
 Traffic Safety Facts 2015, NHTSA, <https://crashstats.nhtsa.dot.gov/Api/Public/ViewPublication/812384>

Intersection collision avoidance system

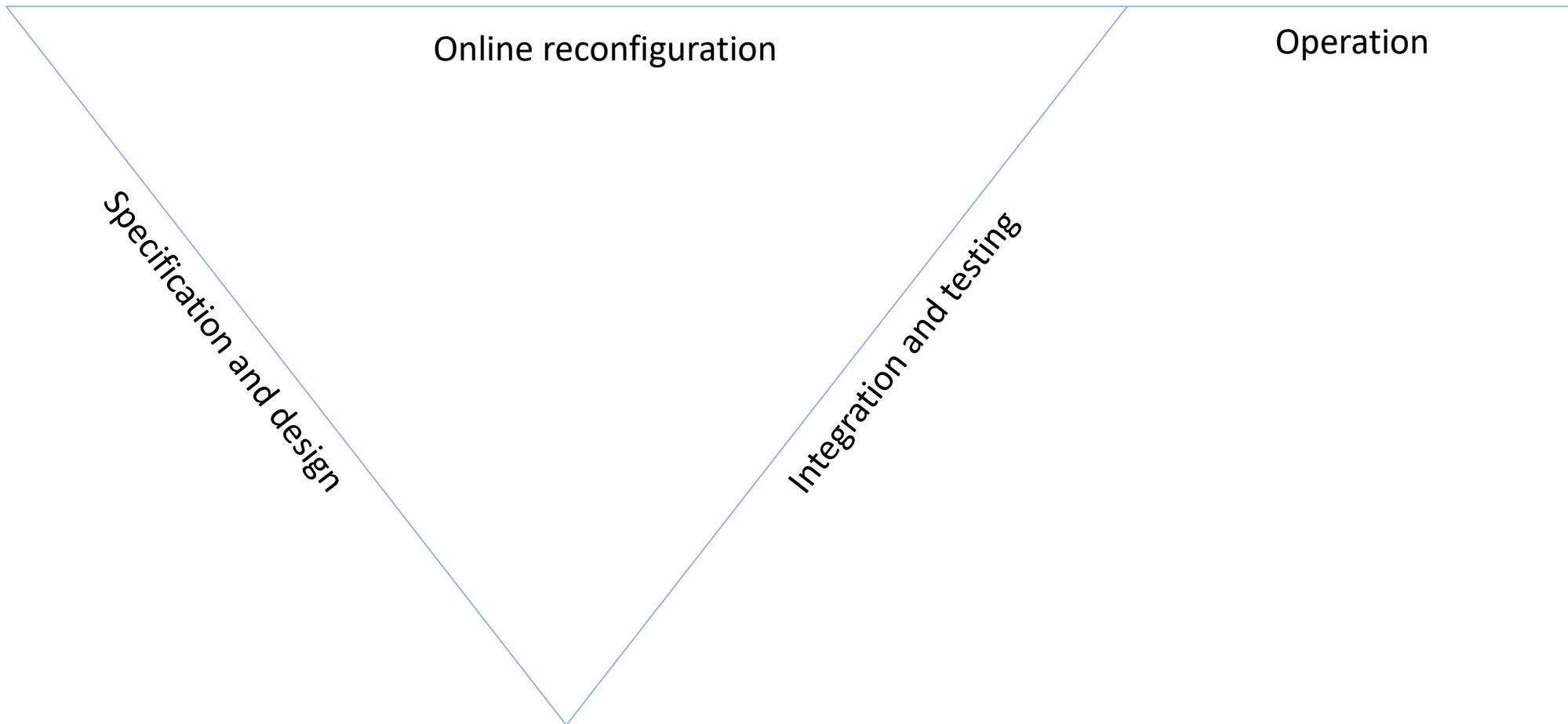


Prototypical “*heterogeneous*” CPS

- Sensing
- Communication
- Computation
- Physics and actuation

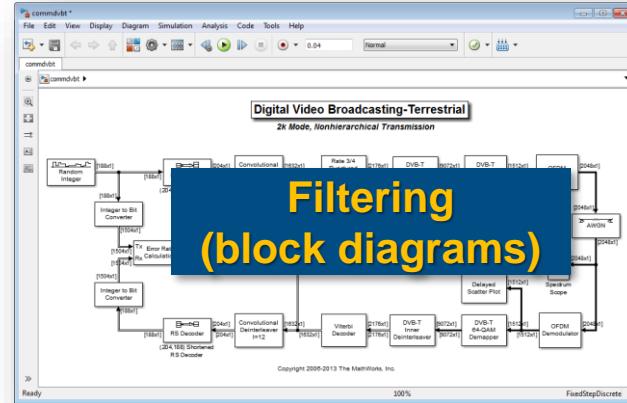


Models are useful in both design and operation

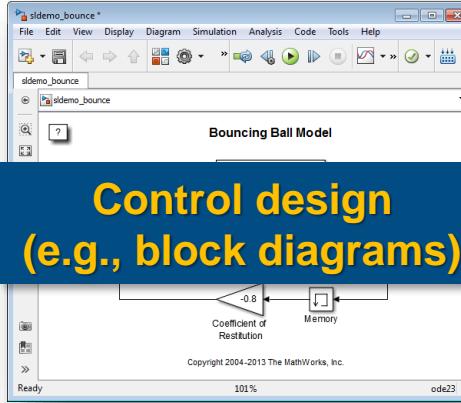


Challenges in the Operation and Design of Intelligent Cyber-Physical Systems, S. Castro, P.J. Mosterman, A.H. Rajhans, and R.G. Valenti, book chapter, *Complexity Challenges in Cyber Physical Systems: Using Modeling and Simulation (M&S) to Support Intelligence, Adaptation and Autonomy*, S. Mittal and A. Tolk, eds., Wiley, 2019.

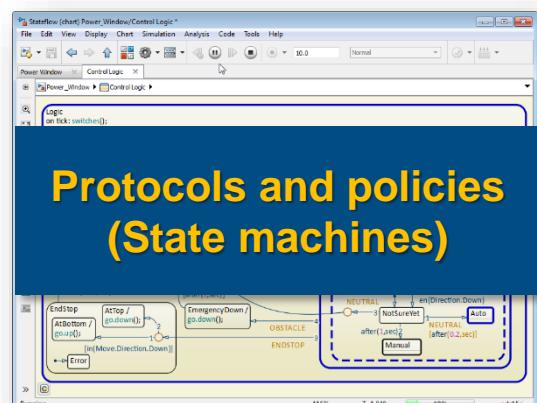
Filtering (block diagrams)



Control design (e.g., block diagrams)



Protocols and policies (State machines)



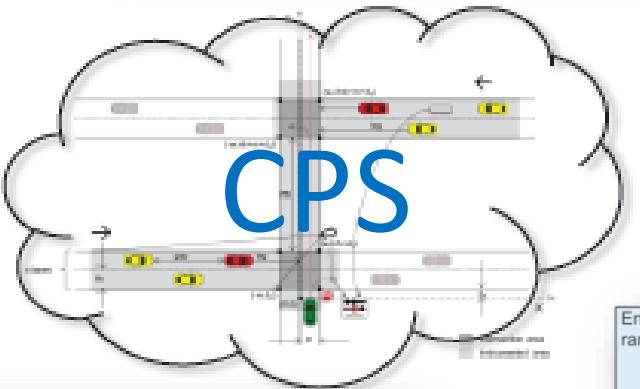
Algorithms (e.g., procedural code)

```

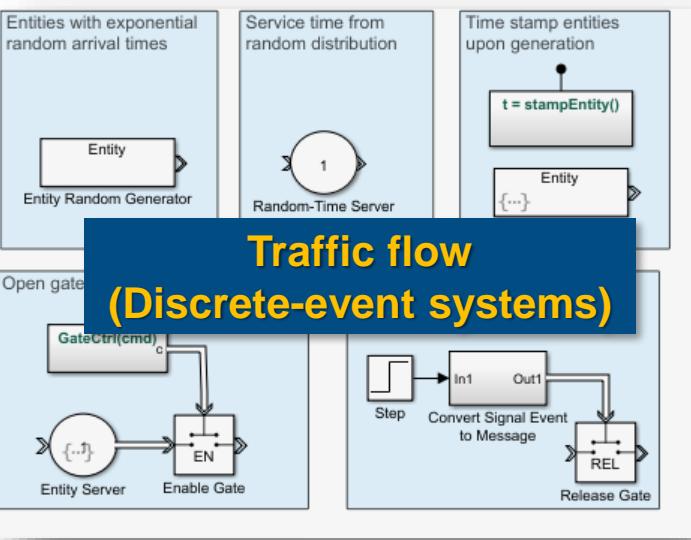
function [residual, xhatOut] = extkalman(meas, de
persistent P, xhat;
Phi = [1 deltat 0 0; 0 1 0 0 ; 0 0 1 deltat; 0 0
Q = diag([0 .005 0 .005]); R = diag([300^2 0.
P = Phi*P*Phi' + Q;
xhat = xhat;
Phi = Phi;
Bhat = Bhat;
yhat = yhat;
M = M;
-sin(Bhat)/Rhat 0 cos(Bhat)/Rhat
residual = meas - yhat;
W = P*M'*inv(M*P*M'+ R);
xhat = xhat + W*residual;

```

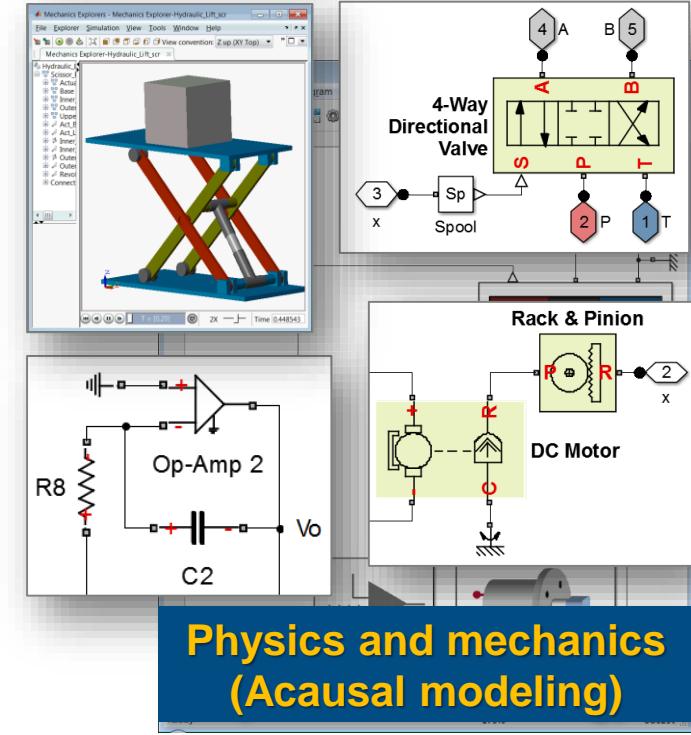
CPS



Traffic flow (Discrete-event systems)



Physics and mechanics (Acausal modeling)



Simulink

Stateflow

Simscape

CPS

SimEvents

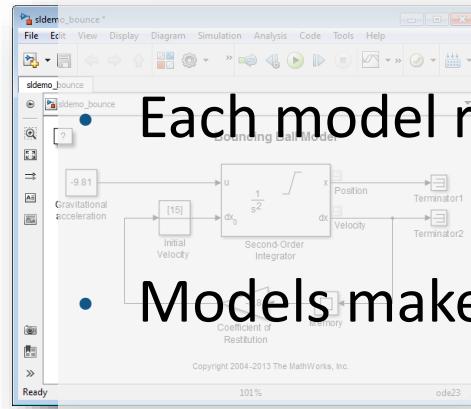
MATLAB

```

function [residual, xhatOut] = extkalman(meas, de
persistent P, xhat;
Phi = [1 deltat 0 0; 0 1 0 0; 0 0 1 deltat; 0 0
Q = diag([0 .005 0 .005]); R = diag([300^2 0.
P = Phi*P*Phi' + Q;
xhat = Phi*xhat;
Rhat = sqrt(Q);
Bhat = atan2(yhat(2),yhat(1));
yhat = [Rhat;
M = [cos(Bhat) 0 -sin(Bhat);
-sin(Bhat)/Rhat 0 cos(Bhat)/Rhat
0];
residual = meas - yhat;
W = P*M'*inv(M*P*M'+ R);
xhat = xhat + W*residual;

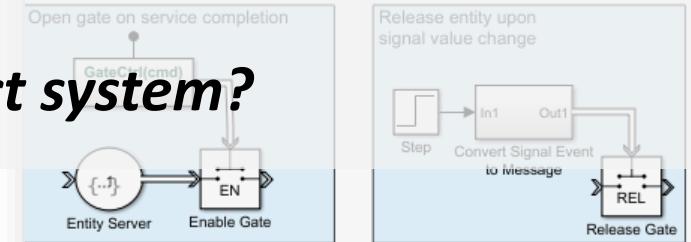
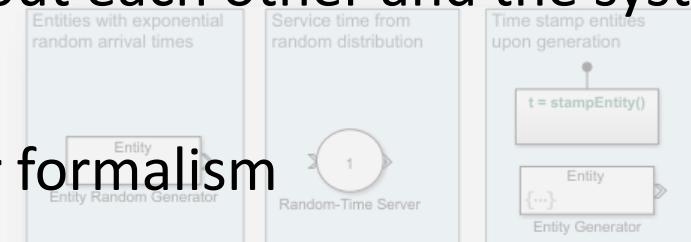
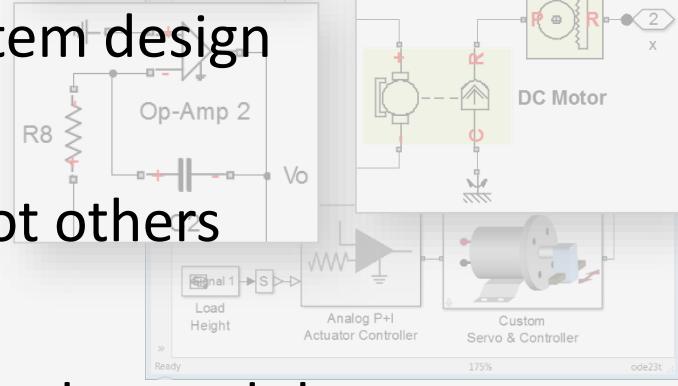
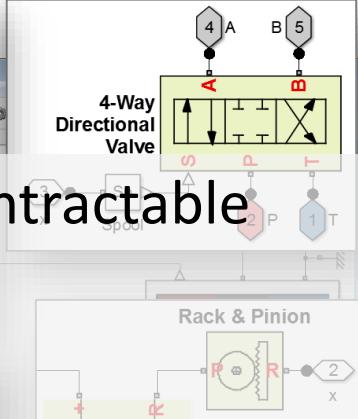
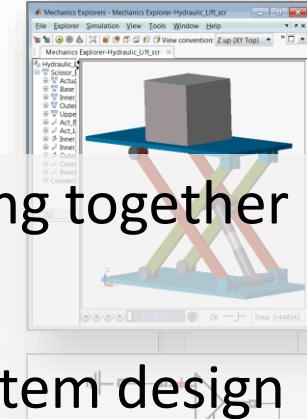
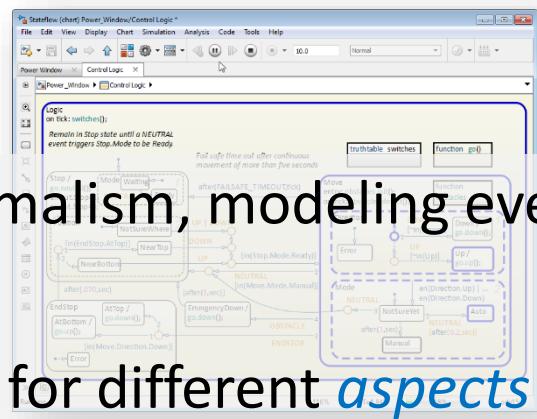
```

- No ‘universal’ modeling formalism, modeling everything together intractable
- Different formalisms suited for different *aspects* of system design



- Each model represents *some* design aspect well, but not others
- Models make *interdependent assumptions* about each other and the system
- *Analysis tools* often specialized for a particular formalism
- ***Given all of these, how do we design a correct system?***

```
function [residual, xhatOut] = extkalman(meas, de
persistent P, xhat;
Phi = diag([0.005 0.005 0.005 0.005]);
Q = diag([0.005 0.005]); R = diag([300 2 0.005 0.005]);
P = Phi*P*Phi' + Q;
xhat = Phi*xhat;
Phat = sqrt(xhat(1)^2+xhat(3)^2);
Bhat = atan2(xhat(3),xhat(1));
M = [cos(Bhat) 0 sin(Bhat) 0
      -sin(Bhat)/Rhat 0 cos(Bhat)/Rhat 0];
residual = meas - yhat;
W = P*M'*inv(M*P*M'+ R);
xhat = xhat + W*residual;
```



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From software architecture to CPS architecture



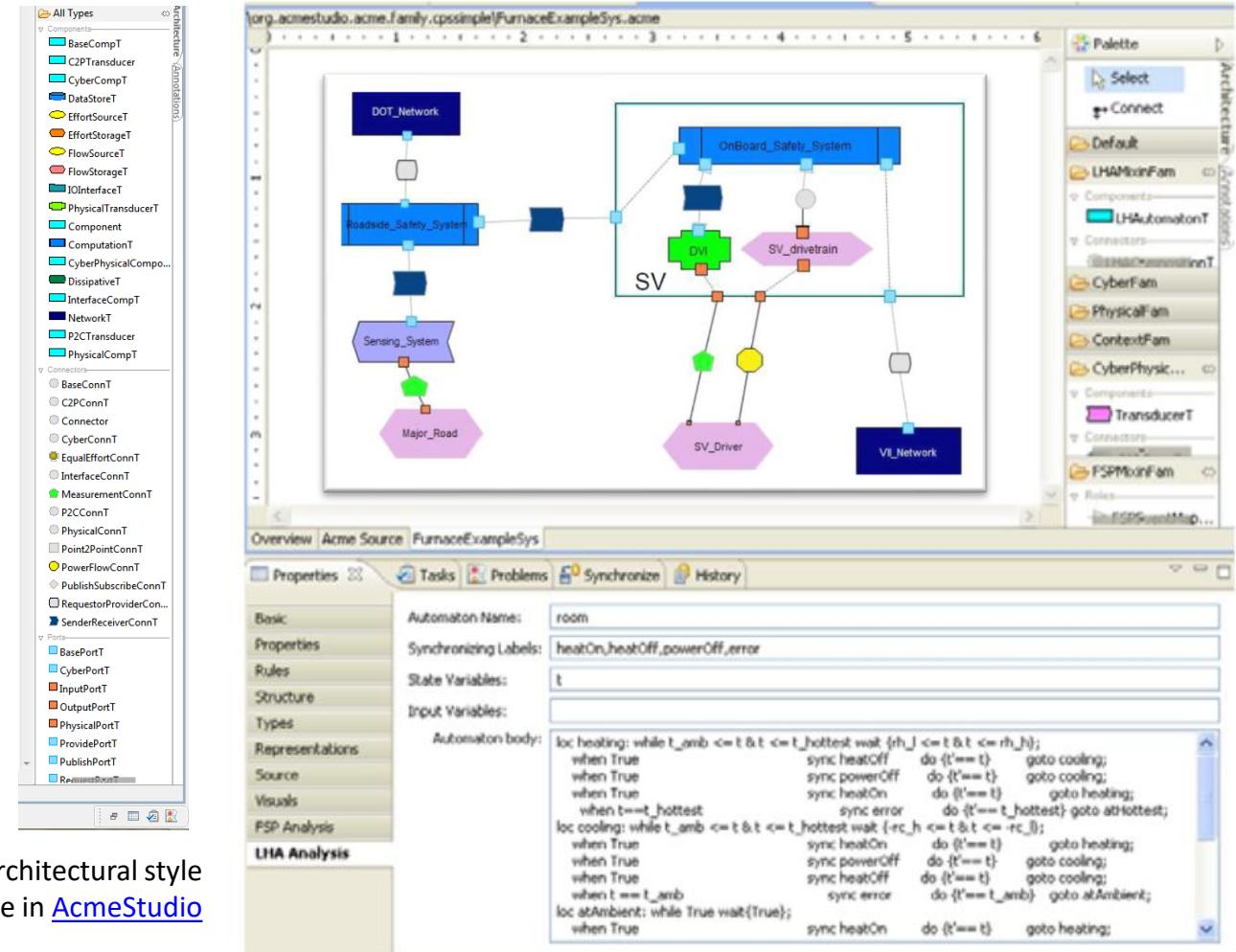
Even though there is no system-level model, there is a system architecture



Extend software architecture vocabulary with physical elements

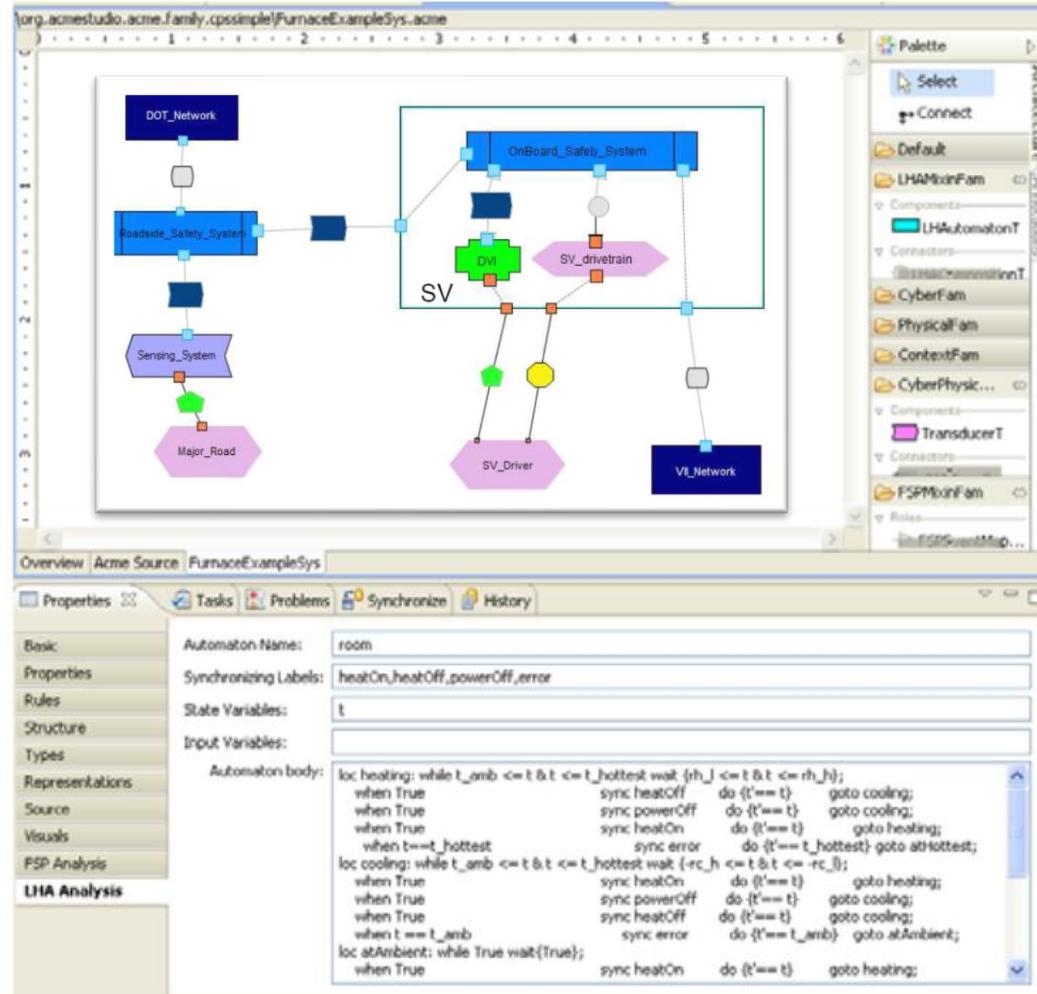


Heterogeneous component models are annotations on the architecture elements

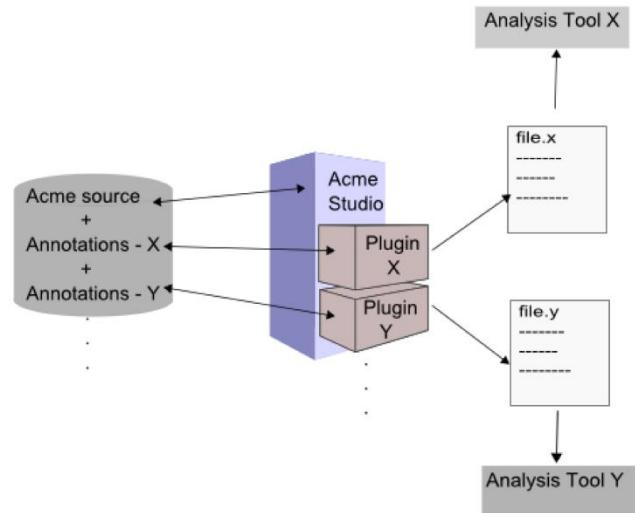


CPS architectural style palette in [AcmeStudio](#)

From software architecture to CPS architecture



Heterogeneous component models are annotations on the architecture elements



Implicit assumption: models composed of the same structure as the architecture

Base architecture and architecture views



Models have their own structure. What gets abstracted away depends on the paradigm.

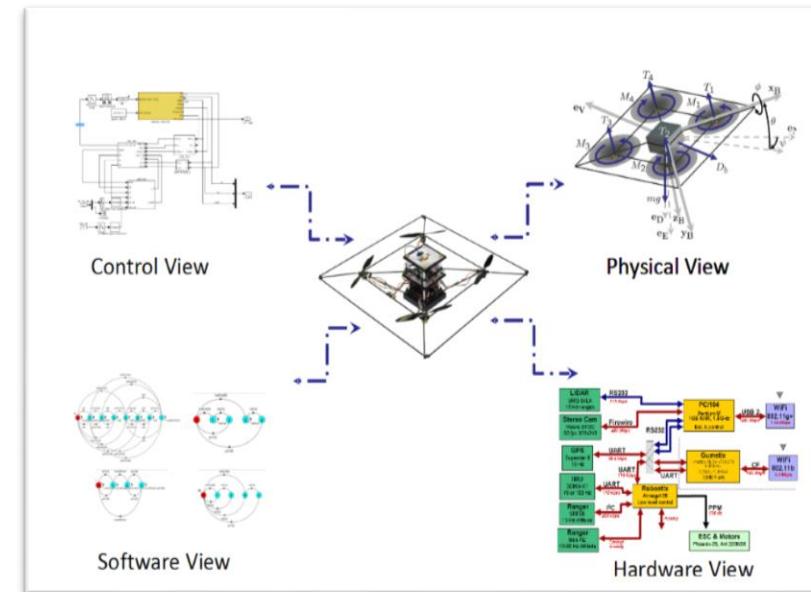


Architectures extracted from model structure are ‘views’ of the base architecture.

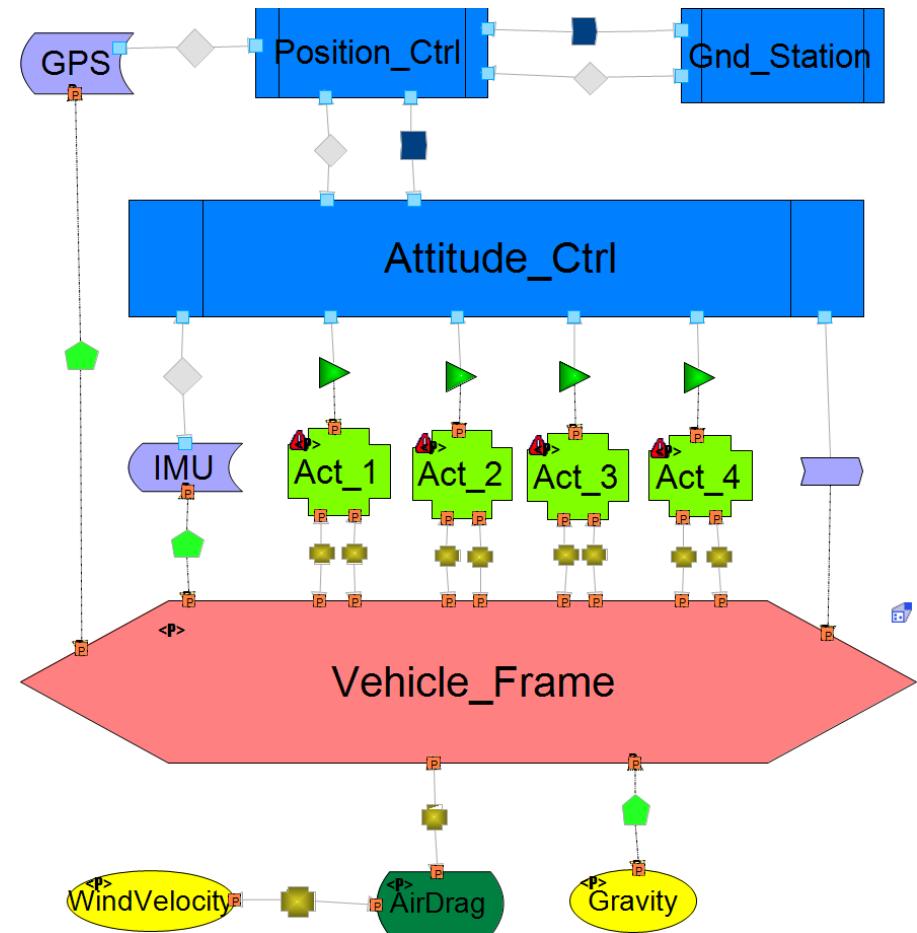
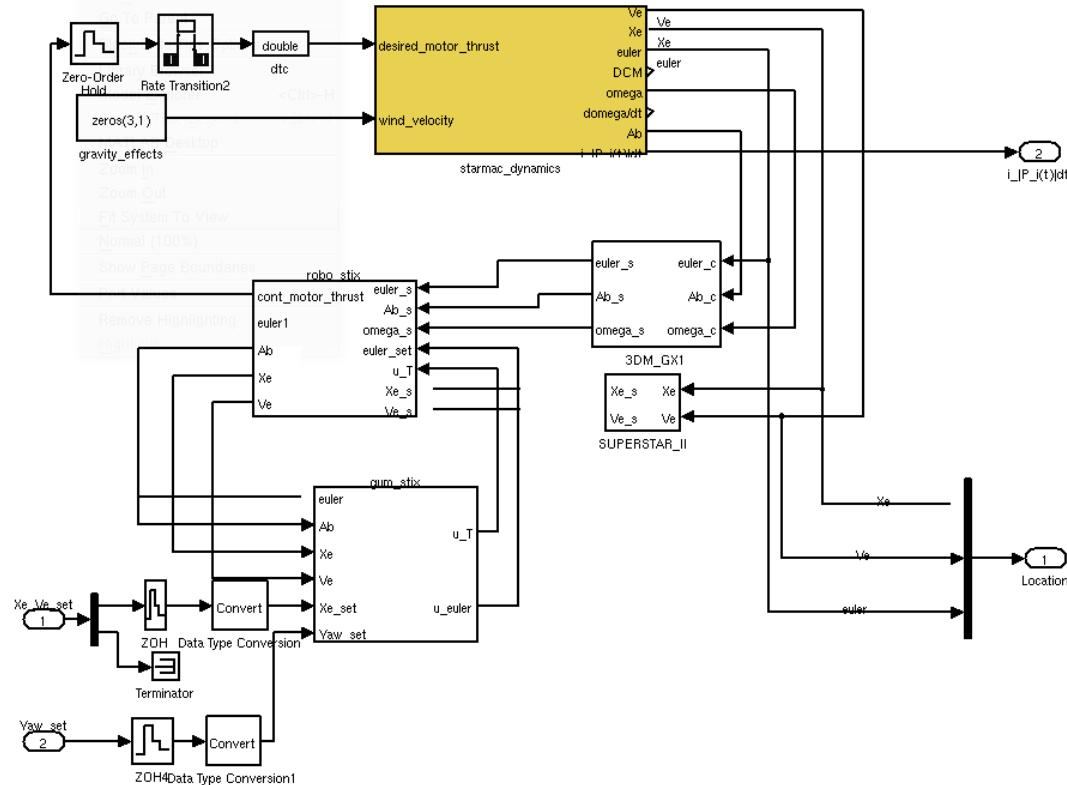


There are relations between the views and the base architecture.

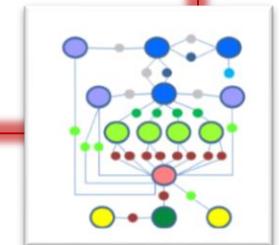
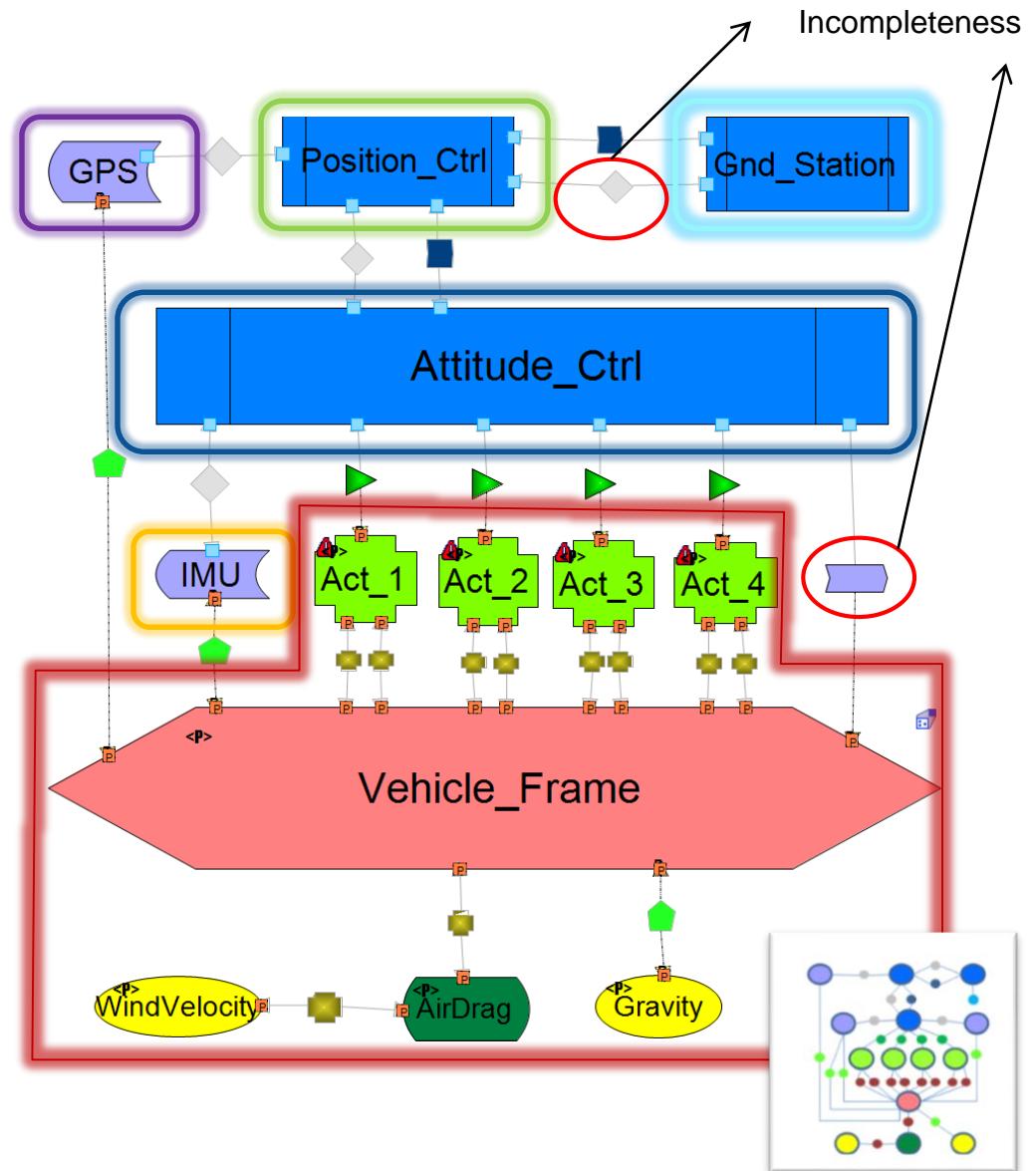
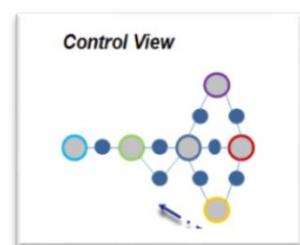
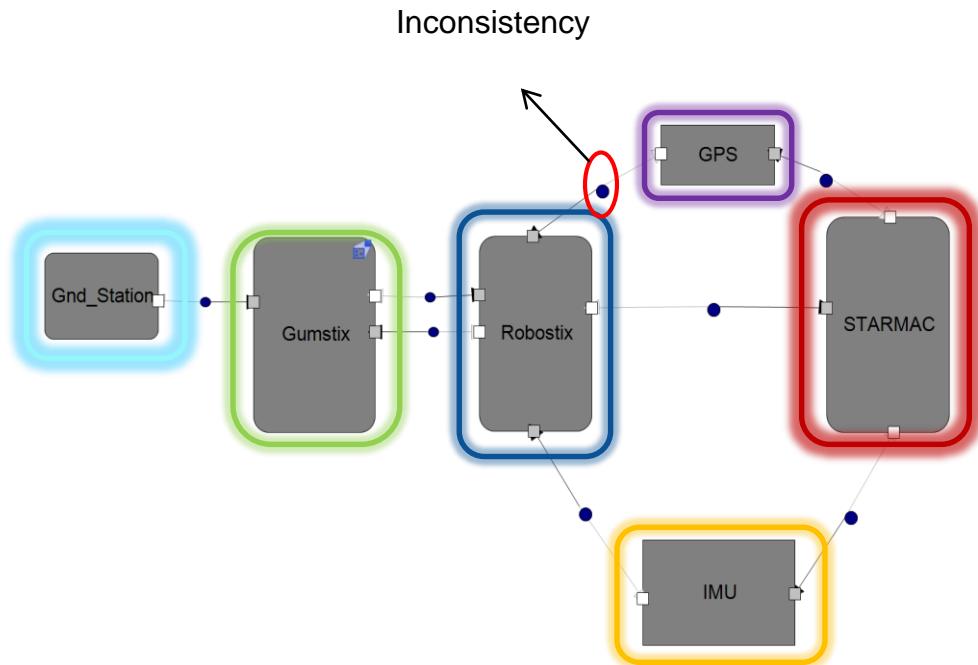
**STARMAC
Quadrotor**



Simulink architecture view



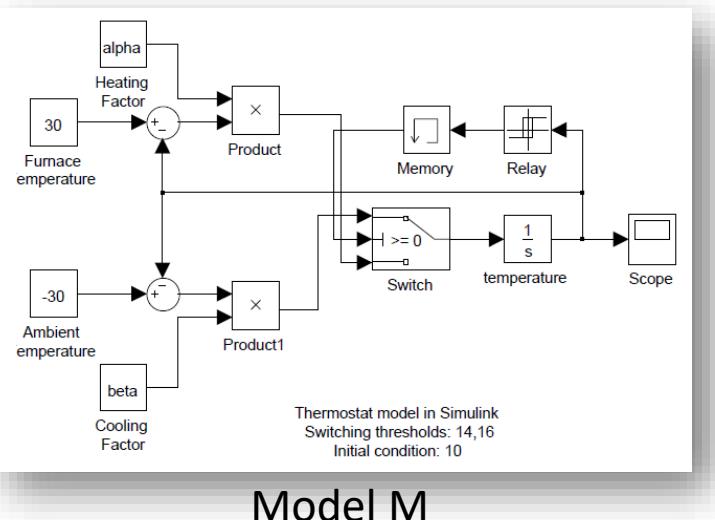
Simulink architecture view



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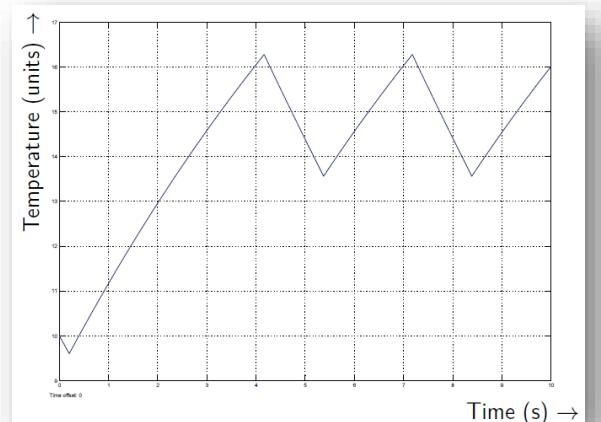
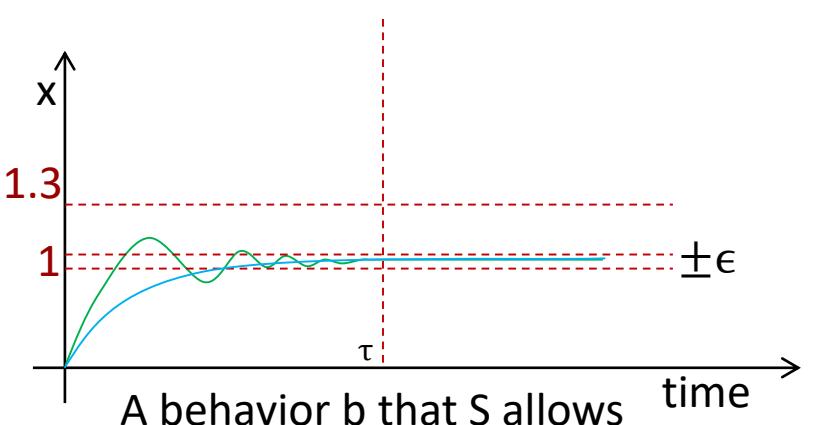
Semantic interpretations of models and specifications



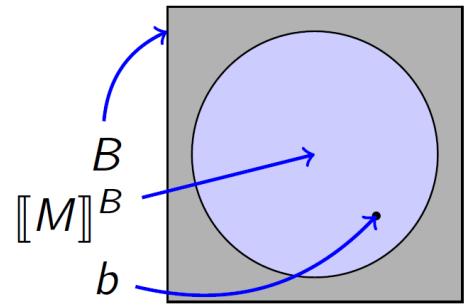
1) “overshoot is no more than 1.3 units and settling time is less than τ ”

2) $\square(x < 1.3) \wedge \diamond_{\tau}(x \in [1 \pm \epsilon])$

Specification S

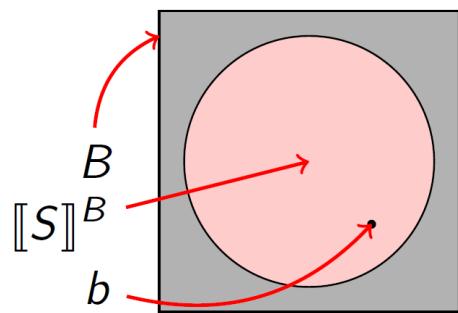


A behavior b that M exhibits



$[[M]]^B$: “semantic interpretation” of M in a behavior domain B

(A set of all behaviors that M exhibits in B)



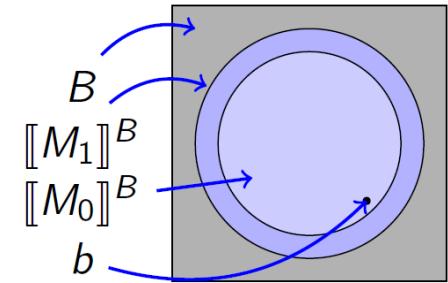
$[[S]]^B$: “semantic interpretation” of S in B
(A set of all behaviors that S allows in B)

Abstraction, implication, and satisfaction as behavior set inclusions

- Model M_1 abstracts M_0 in B , written $M_0 \sqsubseteq^B M_1$
if

$$\llbracket M_0 \rrbracket^B \subseteq \llbracket M_1 \rrbracket^B$$

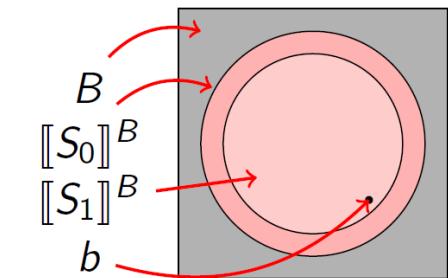
can be
heterogeneous



- Specification S_1 implies S_0 in B , written $S_1 \Rightarrow^B S_0$
if

$$\llbracket S_1 \rrbracket^B \subseteq \llbracket S_0 \rrbracket^B$$

can be
heterogeneous

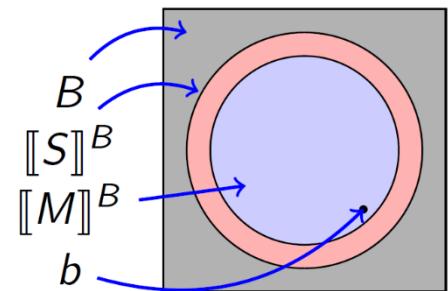


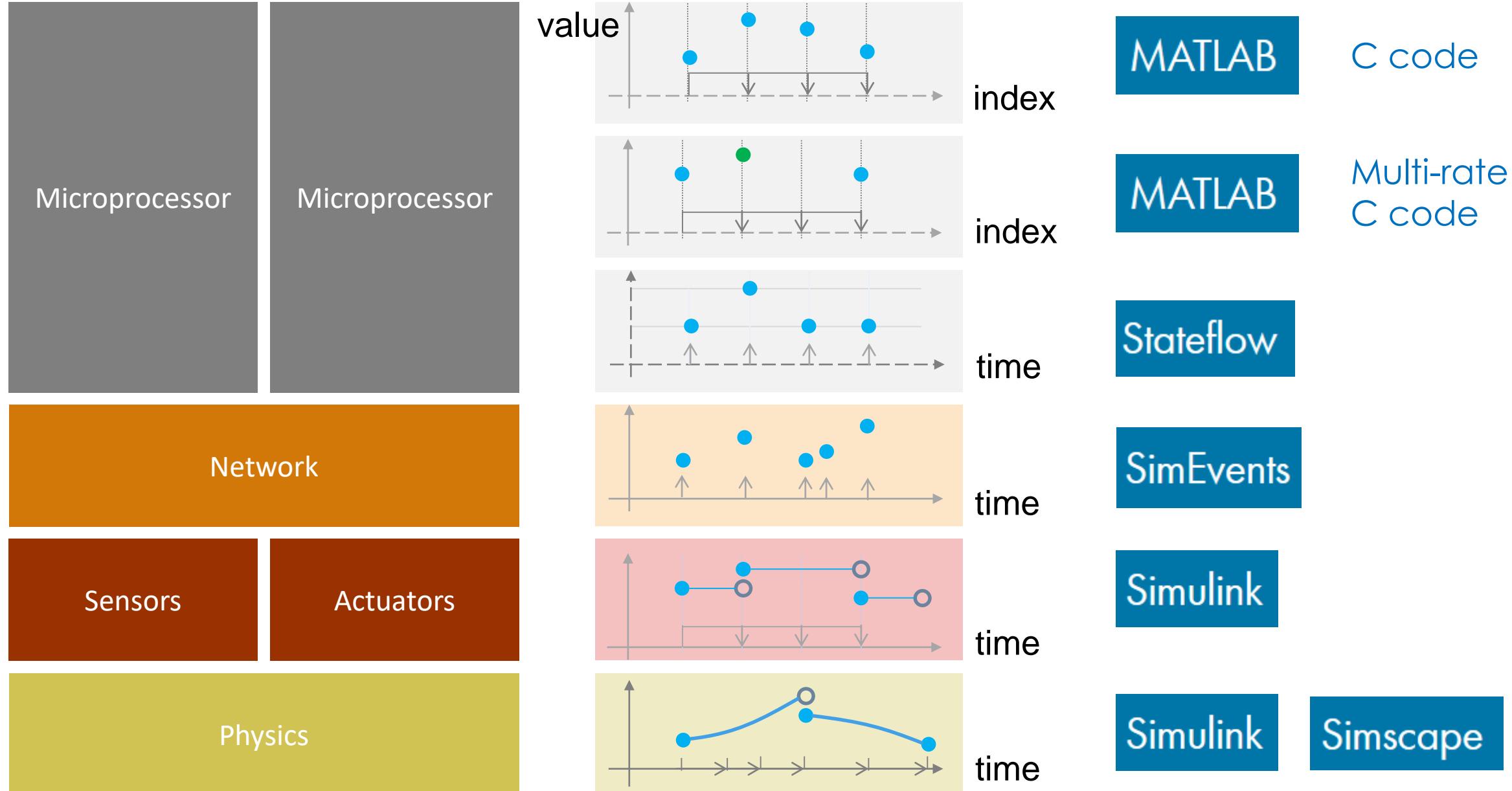
- Model M satisfies specification S in B , written $M \models^B S$

$$\text{if } \llbracket M \rrbracket^B \subseteq \llbracket S \rrbracket^B$$

often
heterogeneous

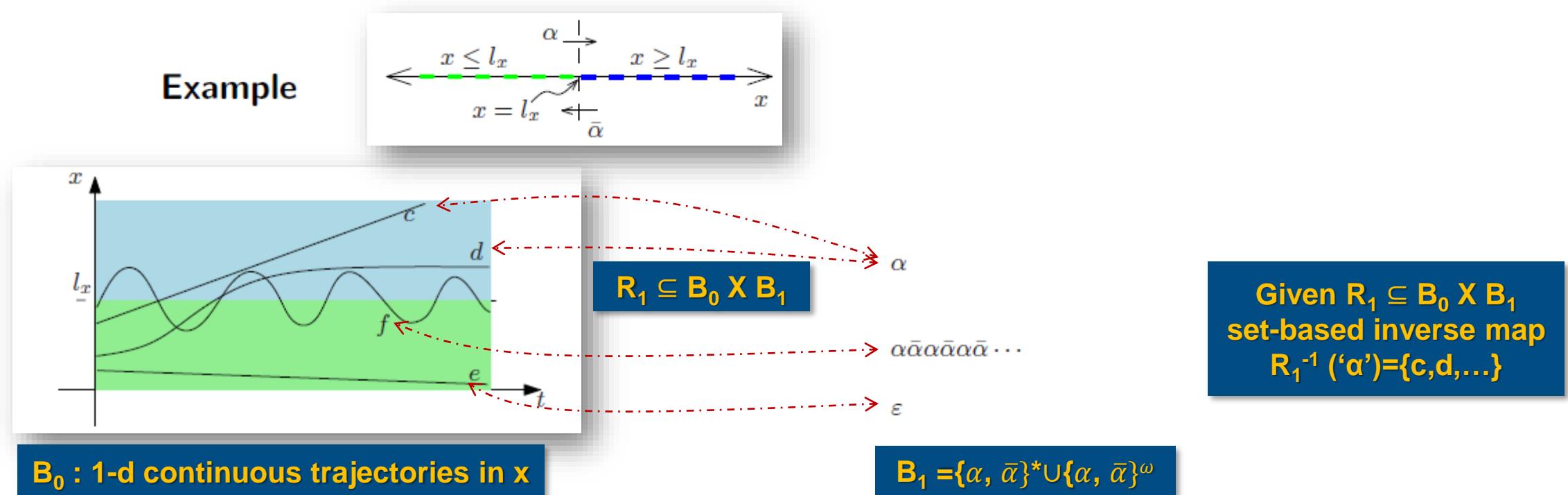
Homogeneous in B : Same B everywhere





Mappings between semantic domains via behavior relations

- Approach:** Create “relations” between behavior domains

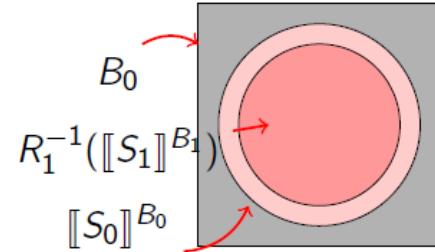
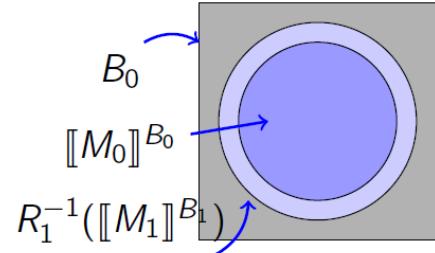


Heterogeneous abstraction, implication, and satisfaction

Heterogeneous Abstraction

$M_0 \sqsubseteq^{R_1} M_1$, if

(A) $\llbracket M_0 \rrbracket^{B_0} \subseteq R_1^{-1}(\llbracket M_1 \rrbracket^{B_1})$.



Heterogeneous Specification Implication

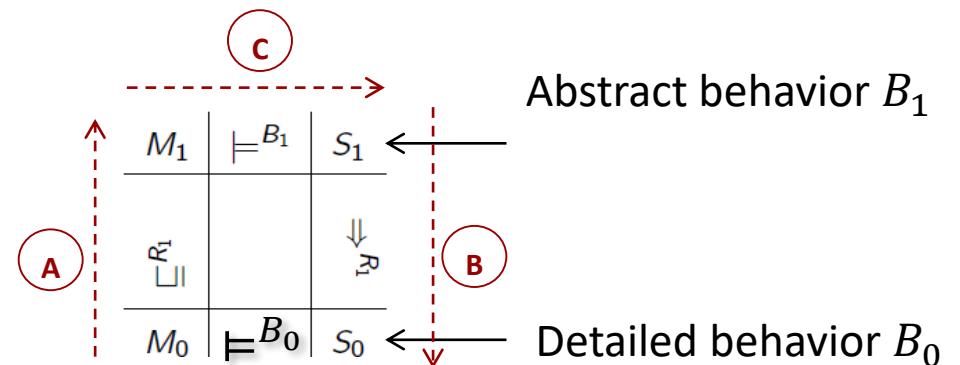
$S_1 \Rightarrow^{R_1} S_0$, if

(B) $R_1^{-1}(\llbracket S_1 \rrbracket^{B_1}) \subseteq \llbracket S_0 \rrbracket^{B_0}$.

Heterogeneous Verification

If $M_0 \sqsubseteq^{R_1} M_1$, $M_1 \models^{B_1} S_1$ and $S_1 \Rightarrow^{R_1} S_0$,
then $M_0 \models^{B_0} S_0$. (C)

(in words)



(in pictures)

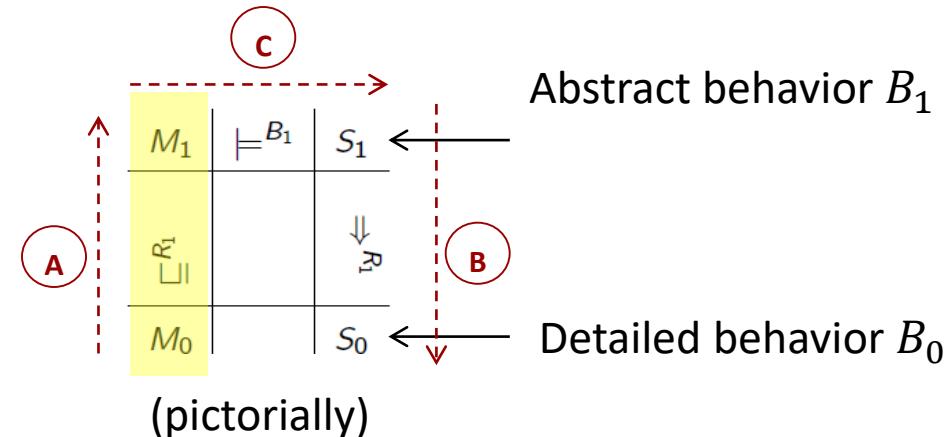
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Compositional heterogeneous abstraction

Heterogeneous Verification

Compositional
Heterogeneous Verification



If $M_0 = P_0 \parallel Q_0$ and $M_1 = P_1 \parallel Q_1$,
can we analyze Ps and Qs independently?



“Models as composition of components”
Analysis: Compositional Abstraction

Objective: Conclude heterogeneous abstraction of the composition by establishing that of the components

Rationale: Component’s local semantics defined in a behavior domain of smaller dimension

Leveraging compositionality for heterogeneous abstraction

Objective: Conclude heterogeneous abstraction of the composition by establishing that of the components

Rationale: Component's local semantics defined in a behavior domain of smaller dimension

Need

- Behavior abstraction functions \mathcal{A} : behavior relations that are also functions
- Mappings between local/global behavior domains of the same type
- Mappings between local/global abstraction functions

$M_0 \sqsubseteq^A M_1$	Abstract composition behavior domain B_1 $\llbracket M_0 \rrbracket^{B_0} \sqsubseteq A^{-1}(\llbracket M_1 \rrbracket^{B_1})$
	Detailed composition behavior domain B_0
$P_0 \sqsubseteq^{A^P} P_1$	Abstract component behavior domain B_1^P $\llbracket P_0 \rrbracket^{B_0^P} \sqsubseteq A^P{}^{-1}(\llbracket P_1 \rrbracket^{B_1^P})$
	Detailed component behavior domain B_0^P
$Q_0 \sqsubseteq^{A^Q} Q_1$	Abstract component behavior domain B_1^Q $\llbracket Q_0 \rrbracket^{B_0^Q} \sqsubseteq A^Q{}^{-1}(\llbracket Q_1 \rrbracket^{B_1^Q})$
	Detailed component behavior domain B_0^Q

Compositionality conditions

conclude $\llbracket M_0 \rrbracket^{B_0} \subseteq A^{-1}(\llbracket M_1 \rrbracket^{B_1})$

using $\llbracket P_0 \rrbracket^{B_0^P} \subseteq A^P{}^{-1}(\llbracket P_1 \rrbracket^{B_1^P})$ and $\llbracket Q_0 \rrbracket^{B_0^Q} \subseteq A^Q{}^{-1}(\llbracket Q_1 \rrbracket^{B_1^Q})$

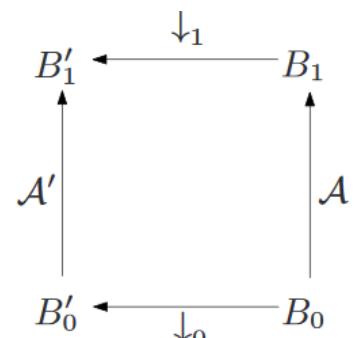
Behavior localization (projections)

$$B_0 \downarrow_0^P = B_0^P \quad B_1 \downarrow_1^P = B_1^P$$

Abstraction function localization (projections)

$$A \Downarrow^P = A^P$$

Commutative diagram



Centralized Development

Start with \mathcal{A} , *localize* to get $\mathcal{A}^P, \mathcal{A}^Q$

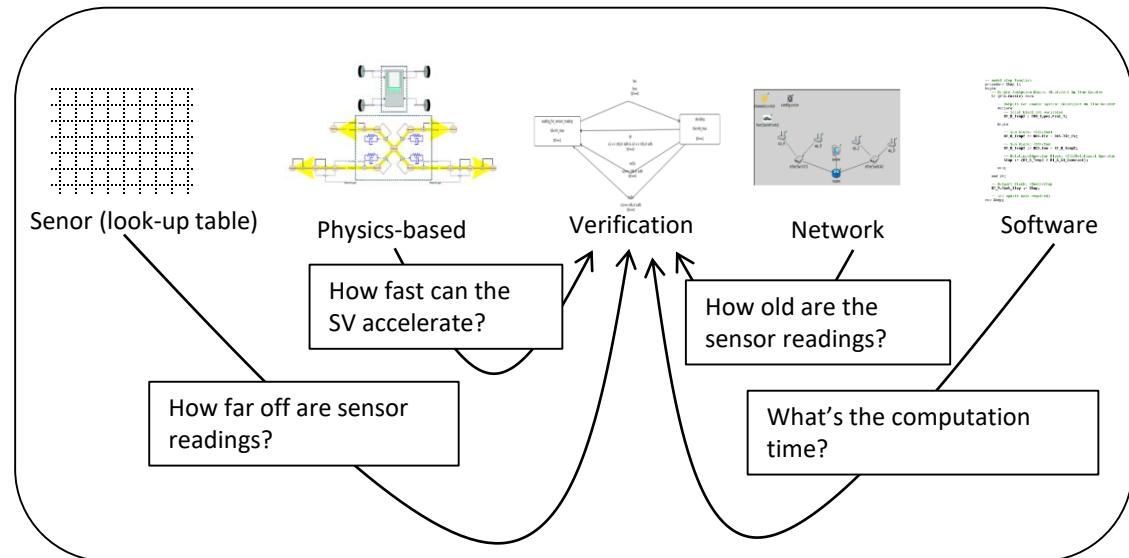
If localizations of \mathcal{A} are \mathcal{A}^P and \mathcal{A}^Q , then compositional heterogeneous abstraction via \mathcal{A} holds

Decentralized Development

Start with $\mathcal{A}^P, \mathcal{A}^Q$, *globalize* to get \mathcal{A}

If globalizations of $\mathcal{A}^P, \mathcal{A}^Q$ are consistent (call it \mathcal{A}), then compositional heterogeneous abstraction via \mathcal{A} holds

Semantic assumptions as parameter constraints



★ **Dependencies that cut across formalisms captured as parameter constraints**

★ **Ensures semantic (parameter) consistency using external SMT solvers or provers**

Problem

- *Semantic interdependencies* across formalisms
- *Consistency*

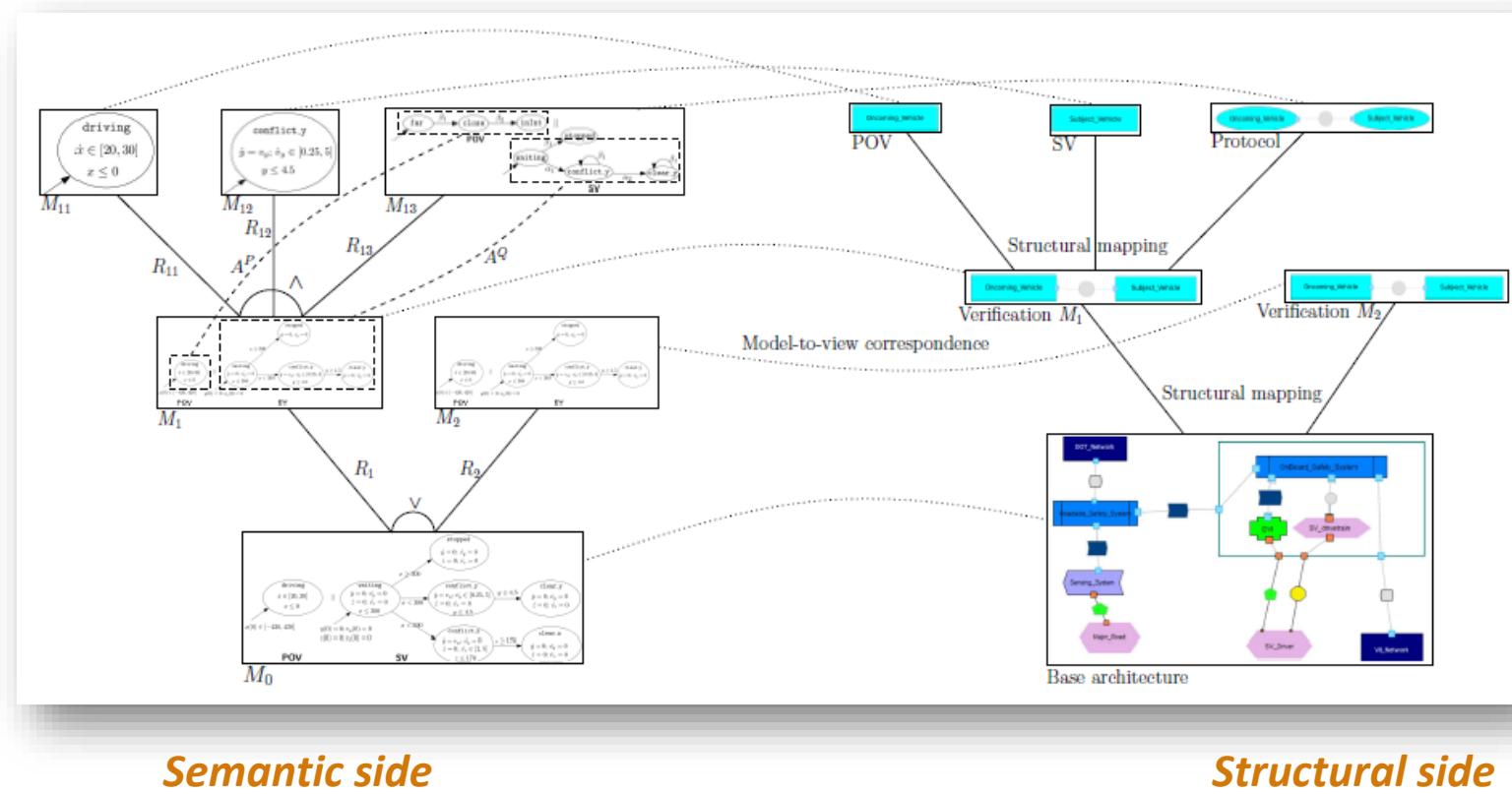
Challenge

- *Formal representation* that is *universal* to all modeling formalisms

Approach

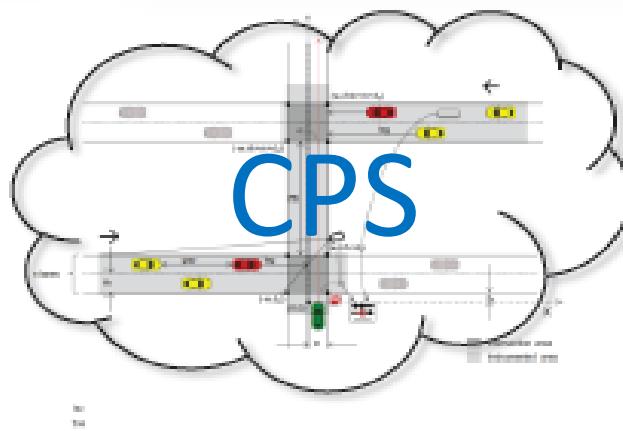
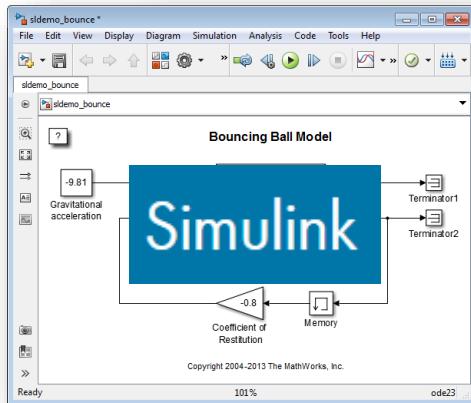
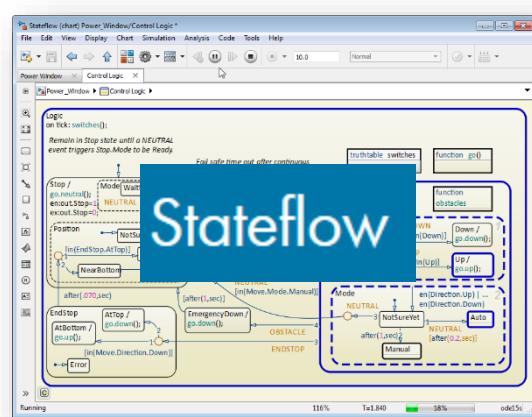
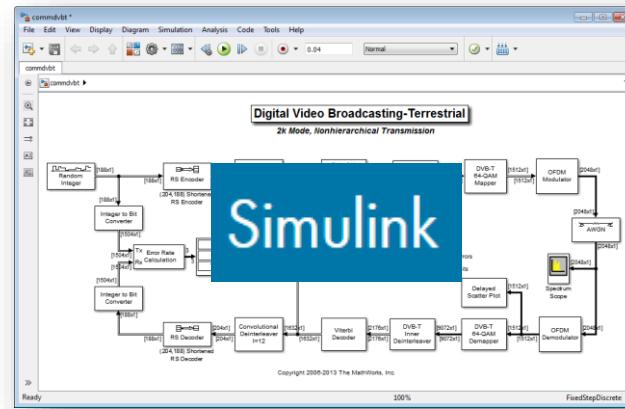
- interdependencies as an *auxiliary constraint on parameters*
- Find *effective constraint* on given model/spec. parameters (existential quantification)
- Use *SMT solvers* or *theorem provers* to prove consistency

Completing the picture: Semantic and structural hierarchies

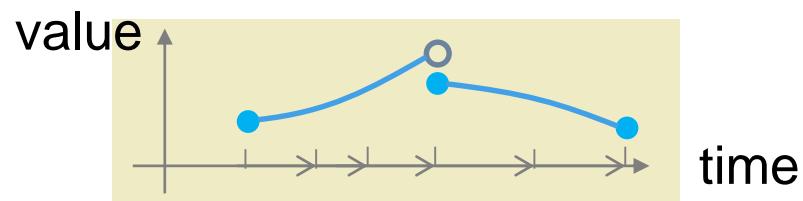


Outline

- Introduction
- Theoretical aspects of multi-paradigm model-based design for CPS
 - Architecture modeling and structural analysis
 - Semantic analysis and heterogeneous verification
 - Compositional analysis
- Practical aspects of a multi-domain simulation platform
 - Graphical modeling of hybrid dynamics using Simulink and Stateflow
- Recap and conclusions



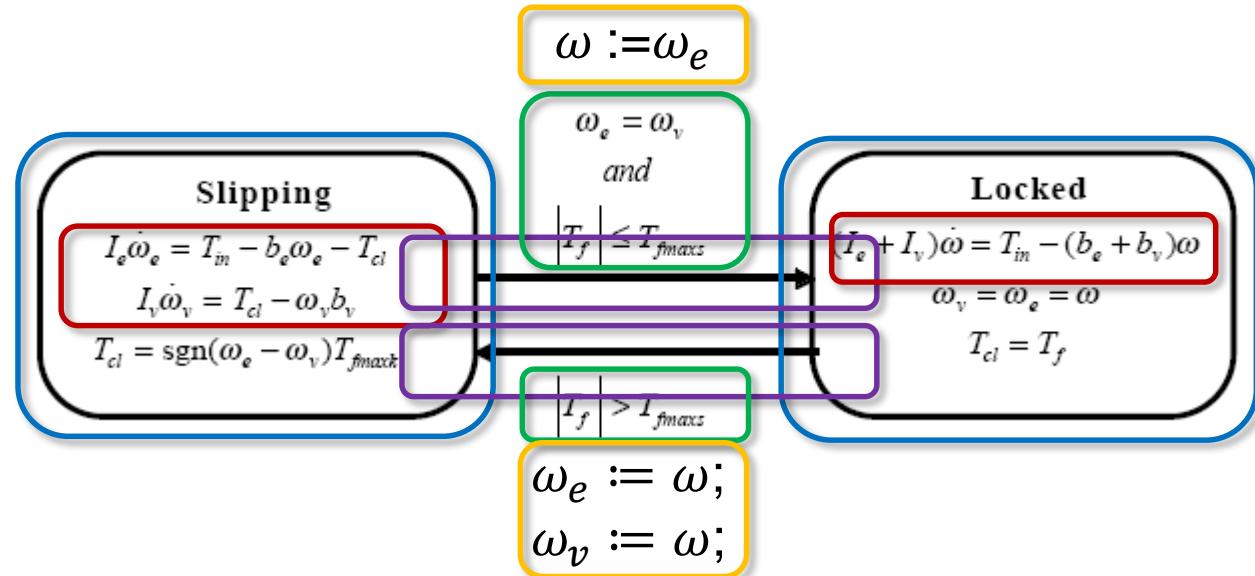
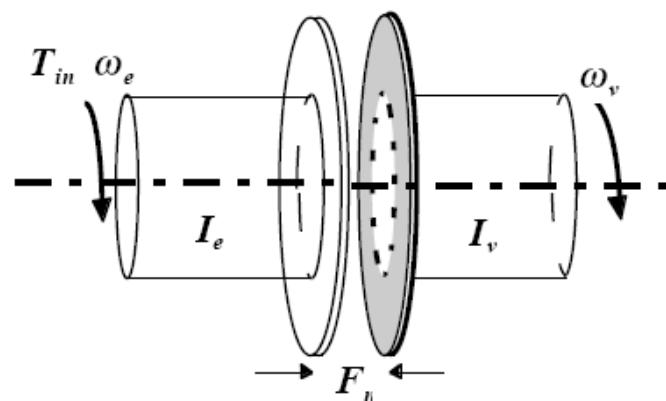
Modeling hybrid (discrete + continuous) dynamics graphically using Simulink and Stateflow



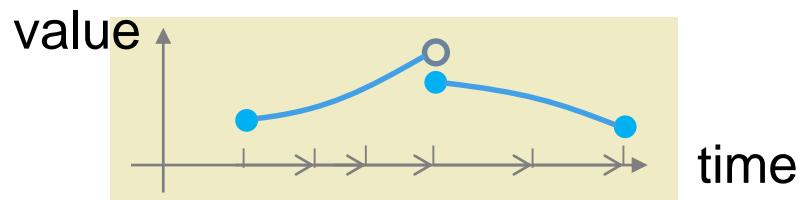
Simulink Stateflow

Hybrid dynamics arise in CPS models quite often

Example: clutch



- Need to model and orchestrate
 1. Continuous dynamics
 2. Discrete modes
 3. Mode switching
 - Guard conditions
 - State handoff



Modeling hybrid dynamics [Option 1]: Entirely in Stateflow

Continuous-time Stateflow chart

sf_bounce BouncingBall

```

p = 10;
v = 15;

Falling
du:
% derivatives
p_dot = v;
v_dot = -9.81;
% outputs
p_out = p;
v_out = v;

[ p <= 0 && v < 0 ]
p = 0;
v = -0.8.*v;
}

```

Continuous-time Stateflow chart

Ready 158%

BouncingBall

ode15s

sf_bounce

TYPE	NAME	VALUE	PORT
101 018	p_out	1	
101 019	p		
101 019	v		
101 020	v_out	2	

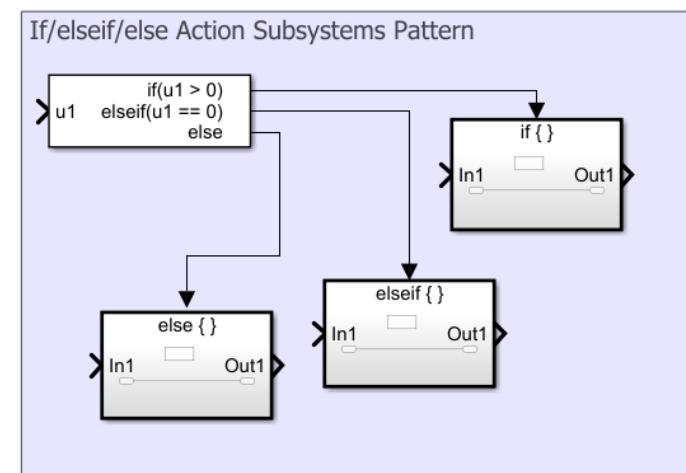
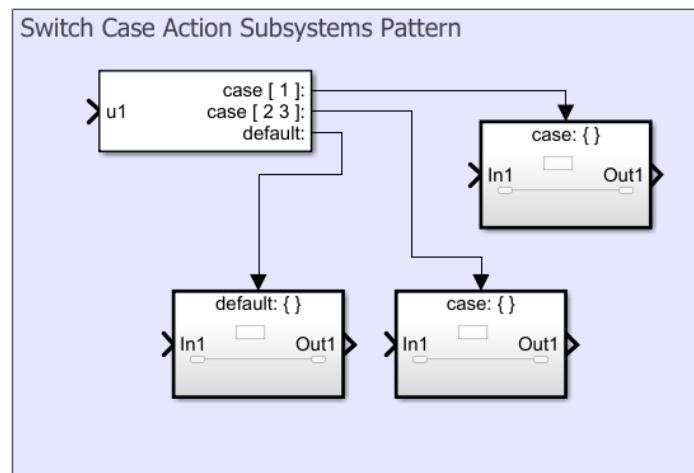
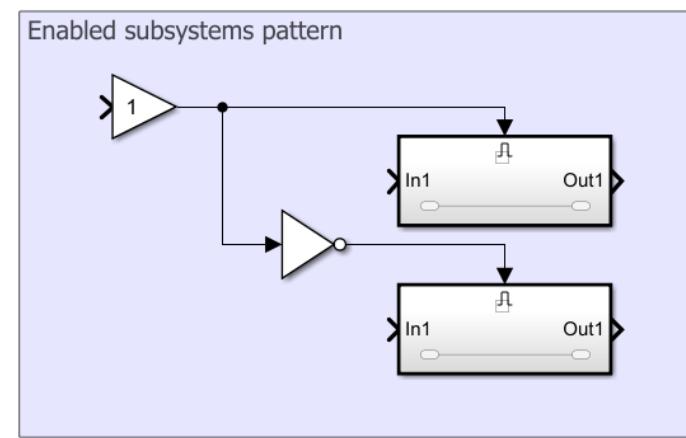
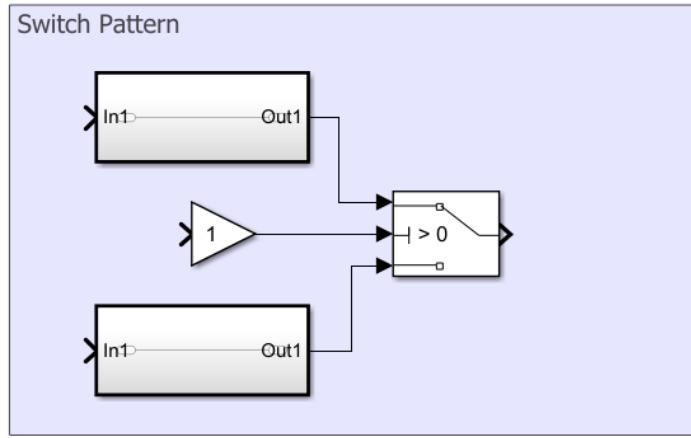
Can get cumbersome for complex ODE dynamics

```
main_dynamic01
during
p_dot = c1*(2*theta_bar*(c20*p*p+c21*p+c22)-c12*(c2+c3*w*p+c4*w*p*p+c5*w*w*p));
l_dot = 4*(c15+c16*c25*((1/12.5)*(c2+c3*w*pe+c4*w*pe*pe+c5*w*w))+
c17*c25*c25*((1/12.5)*(c2+c3*w*pe+c4*w*pe*pe+
c5*w*w)))*((1/12.5)*(c2+c3*w*pe+c4*w*pe*pe+c5*w*w))+c18*(c12*(c2+c3*w*p+
c4*w*p*p+c5*w*w)) +c19*(c12*(c2+c3*w*p+c4*w*p*p+c5*w*w))*c25*((1/12.5)*(c2+
c3*w*pe+c4*w*pe*pe+c5*w*w))-l);
pe_dot = c1*(2*c23*(theta_bar)*(c20*p*p+c21*p+c22)-(c2+c3*w*pe+c4*w*pe*pe+c5*w*w));
i_dot = c14*(c24*l-c11);
p_out = p;
l_out = l;
pe_out = pe;
i_out = i;
```

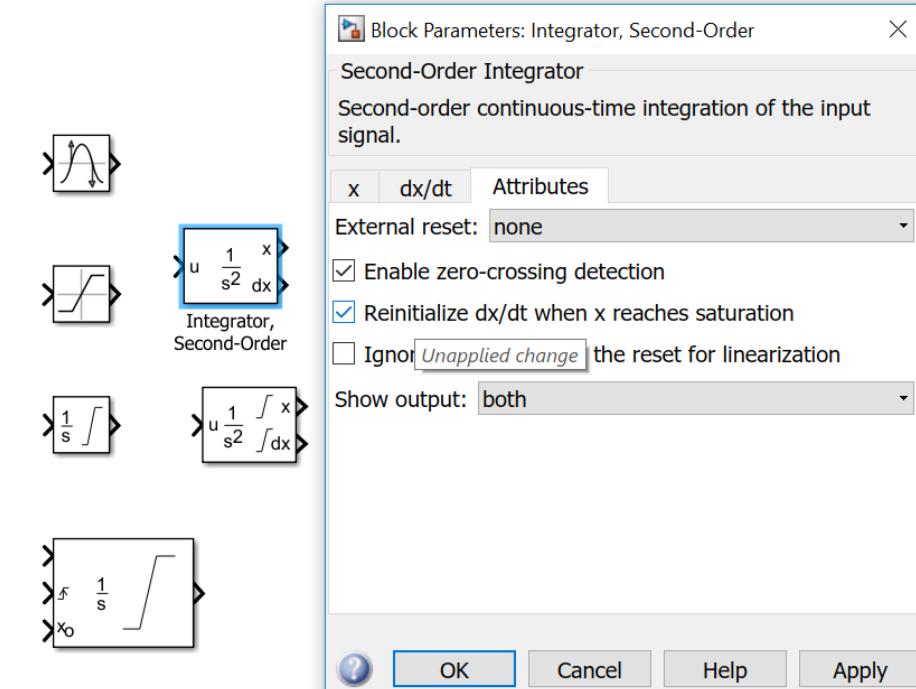
- + Intuitive for discrete dynamics
- ‘hand-coding’, difficult to debug

[Meeting a Powertrain Verification Challenge](#)
[Progress on Powertrain Verification Challenge with C2E2](#)

Modeling hybrid dynamics [Option 2]: Entirely in Simulink

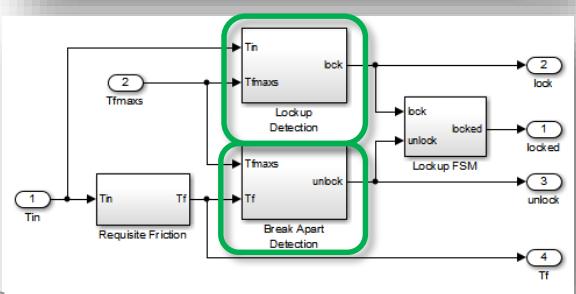
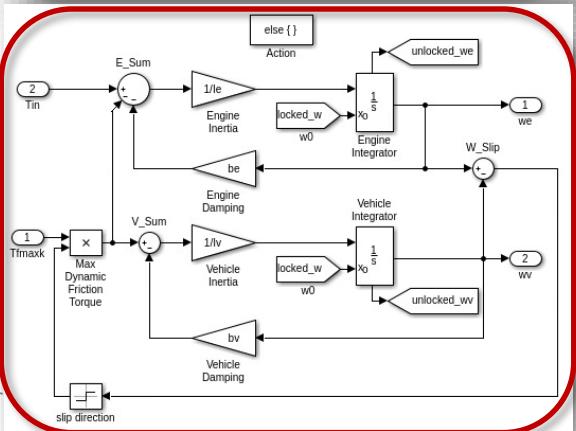
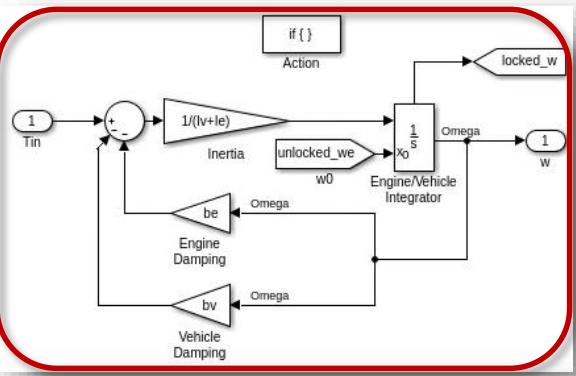
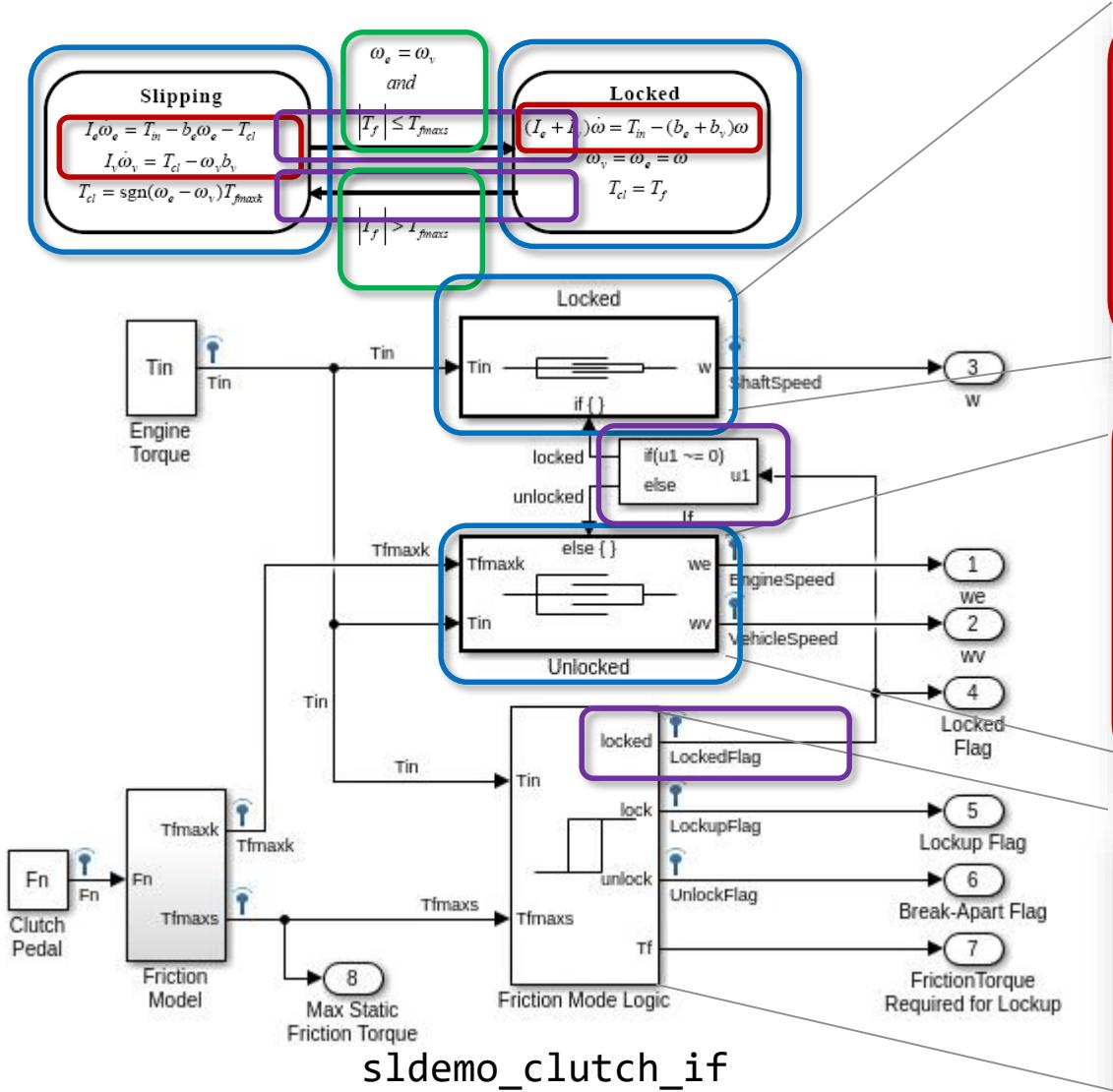


Explicit mode switching examples



Implicit mode switching examples

Modeling hybrid dynamics [Option 2]: Entirely in Simulink

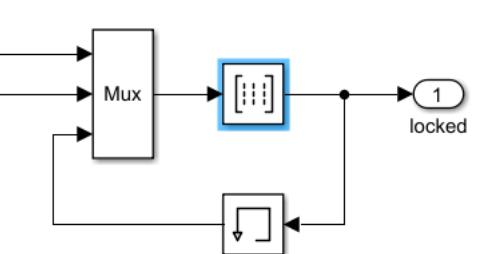


Lock	Unlock	Lock-	Locked
0	0	0	0
0	0	1	1
0	1	0	0
0	1	1	0
1	0	0	1
1	0	1	1
1	1	0	1
1	1	1	0

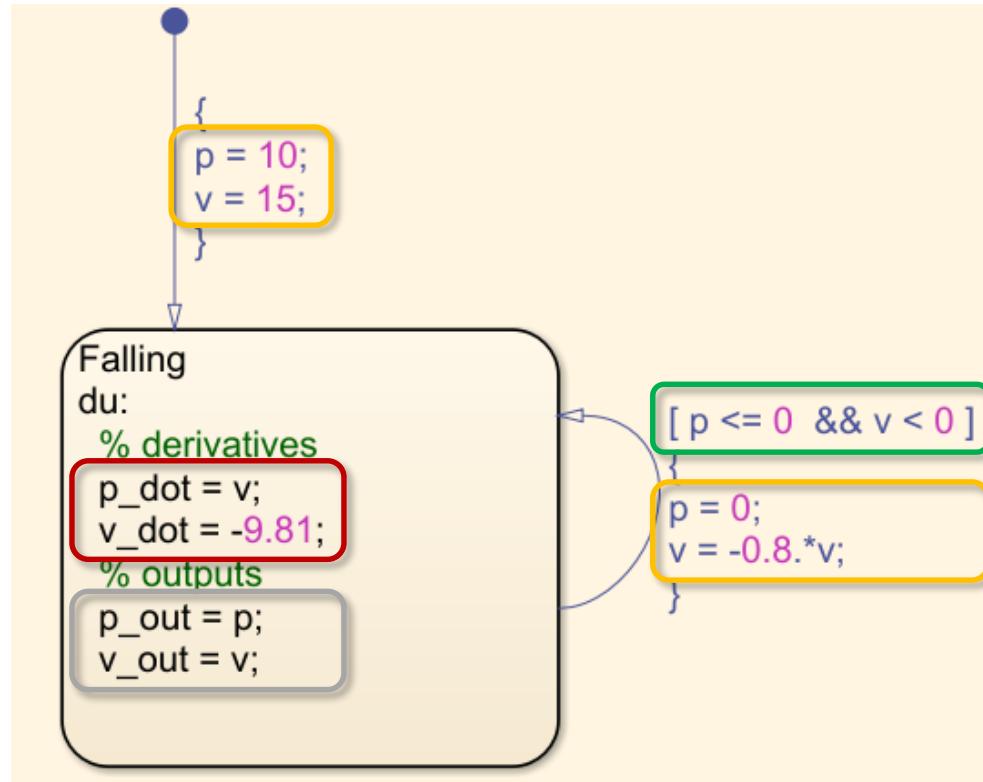
Parameters

Truth table:

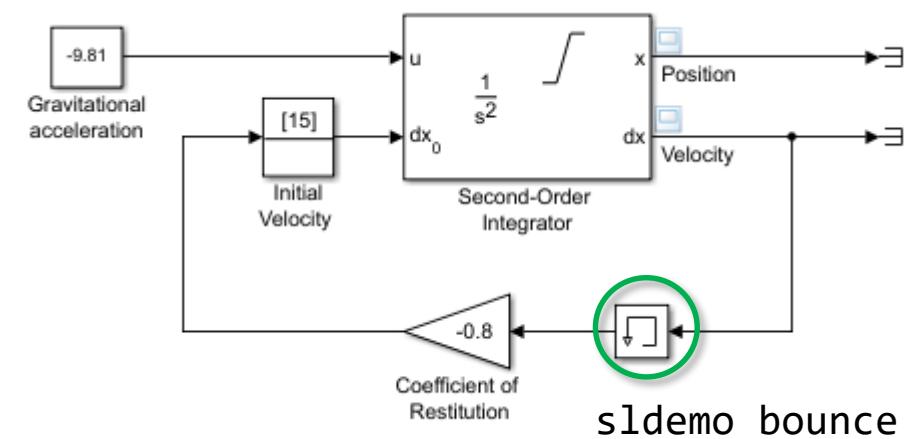
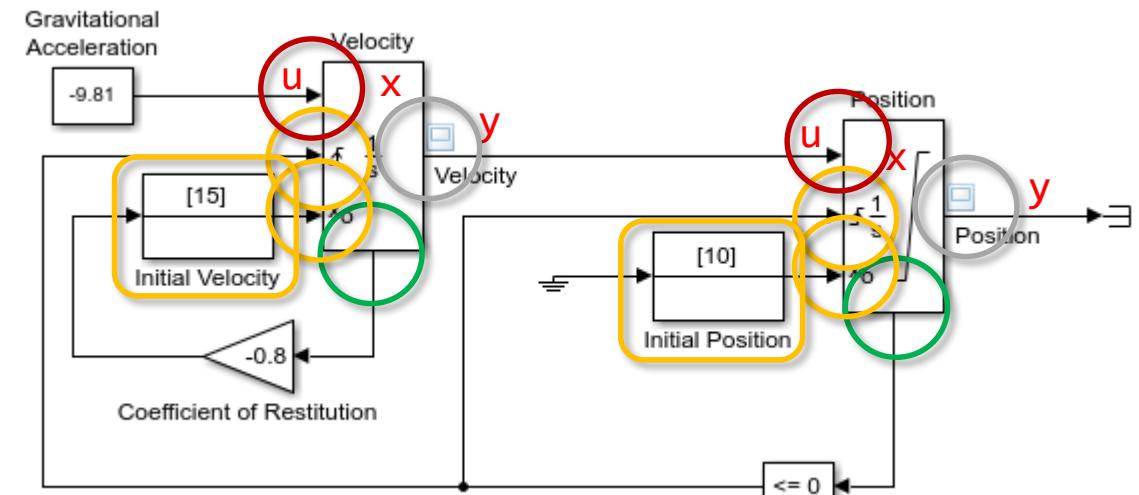
[0;1;0;0;1;1;1;0]



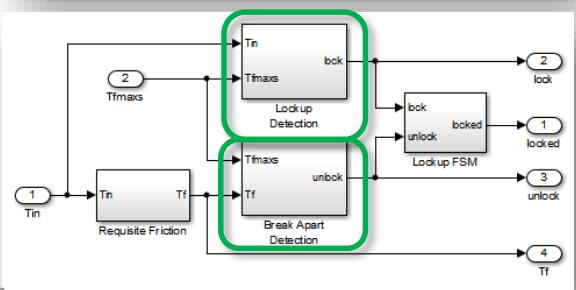
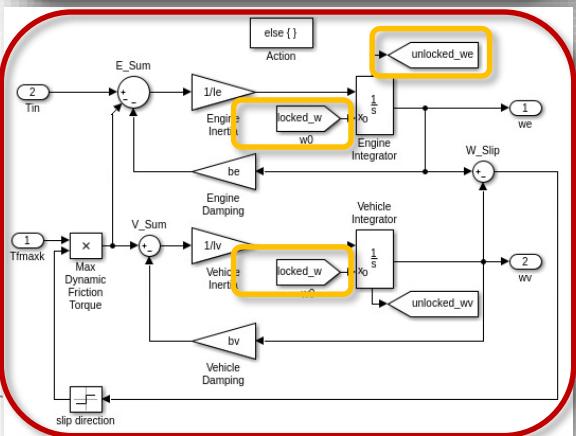
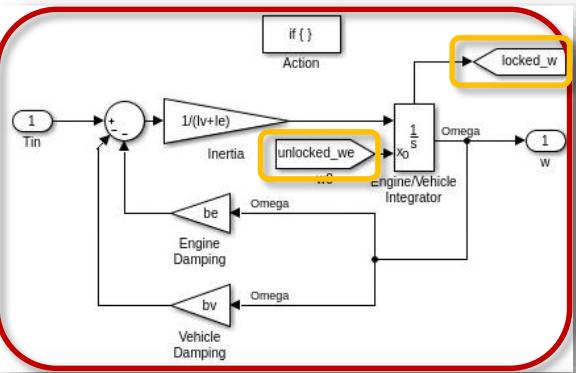
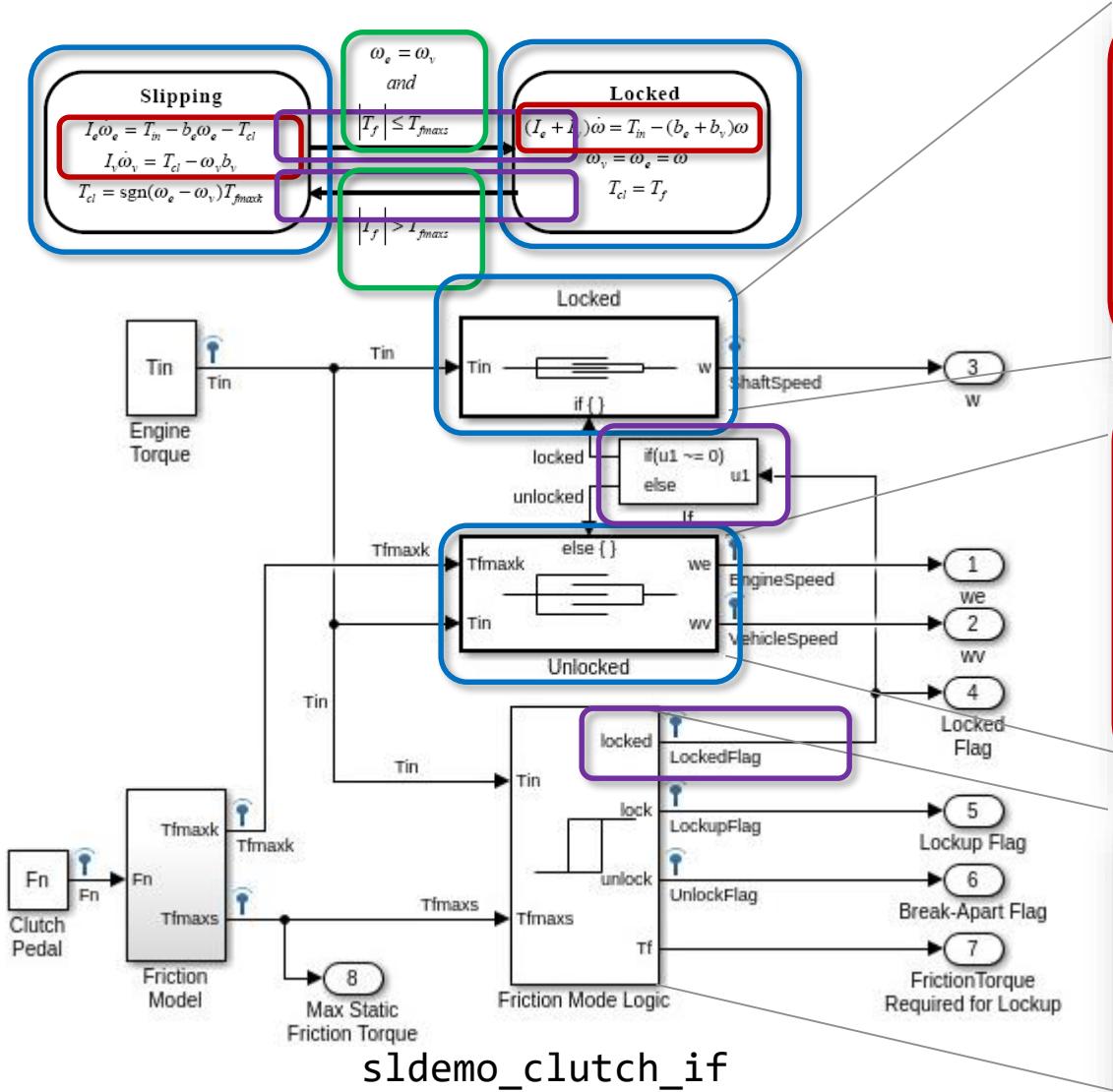
State handoff considerations



$$\begin{aligned}
 y &= x \\
 \dot{x} &= u
 \end{aligned}$$



Modeling hybrid dynamics [Option 2]: Entirely in Simulink

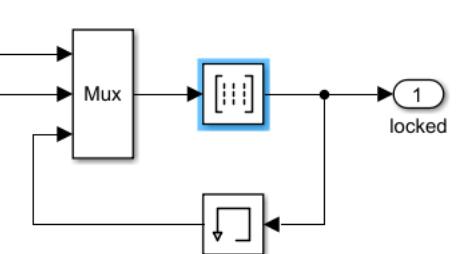


Lock	Unlock	Lock_	Locked
0	0	0	0
0	0	1	1
0	1	0	0
0	1	1	0
1	0	0	1
1	0	1	1
1	1	0	1
1	1	1	0

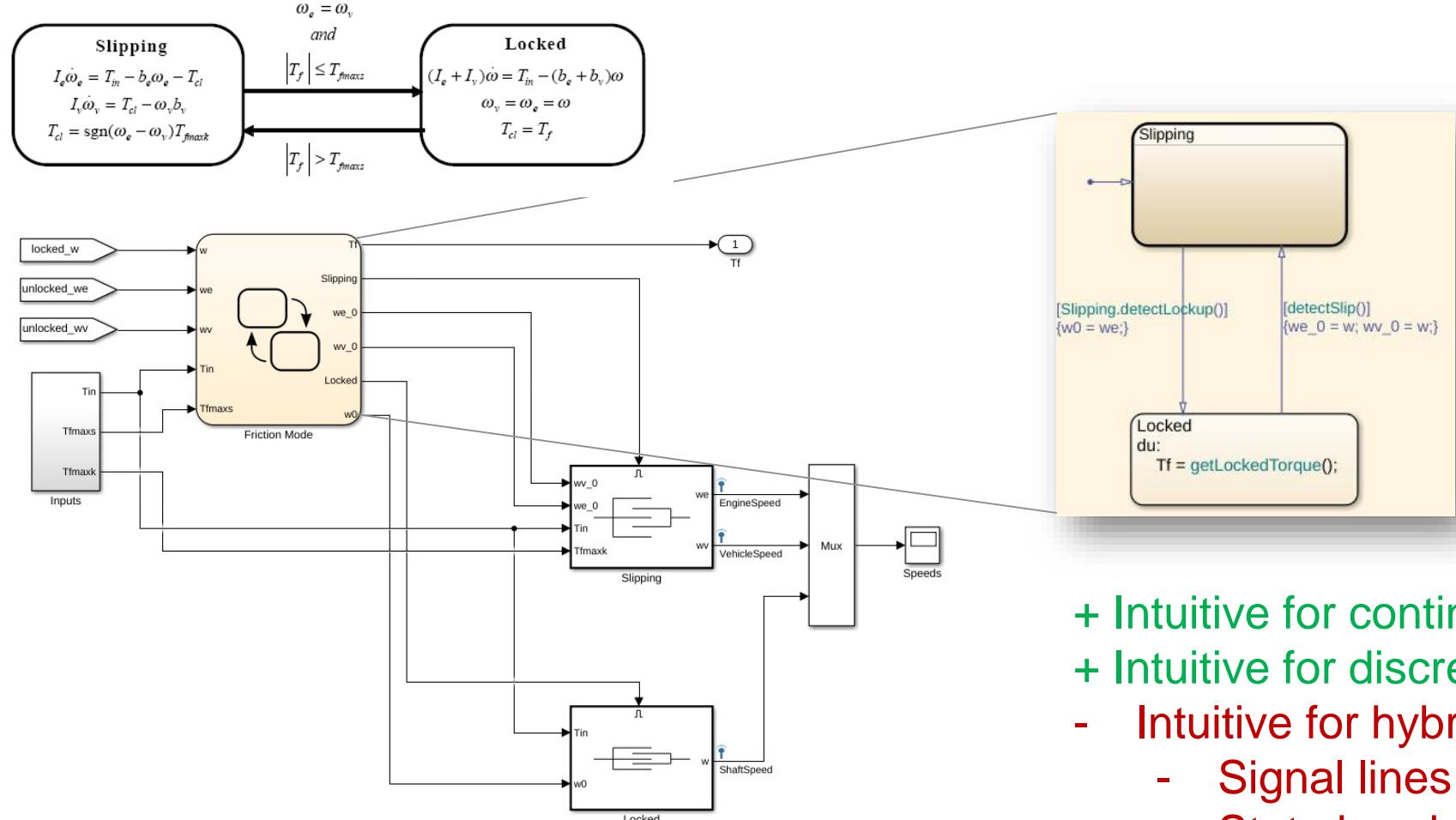
Parameters

Truth table:

[0;1;0;0;1;1;1;0]



Modeling hybrid dynamics [Option 3]: Stateflow drives Simulink

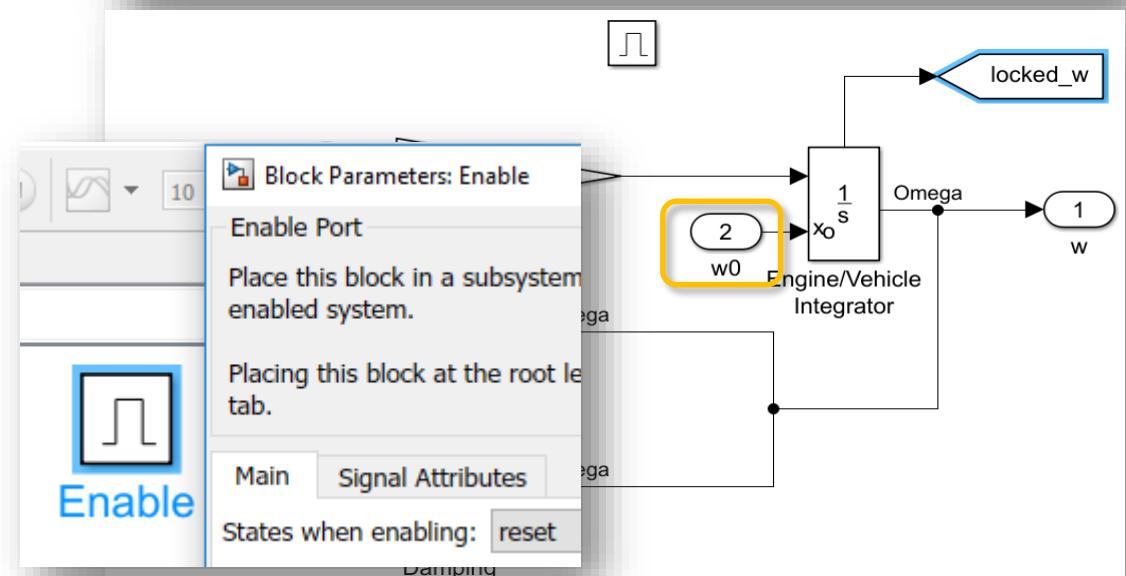
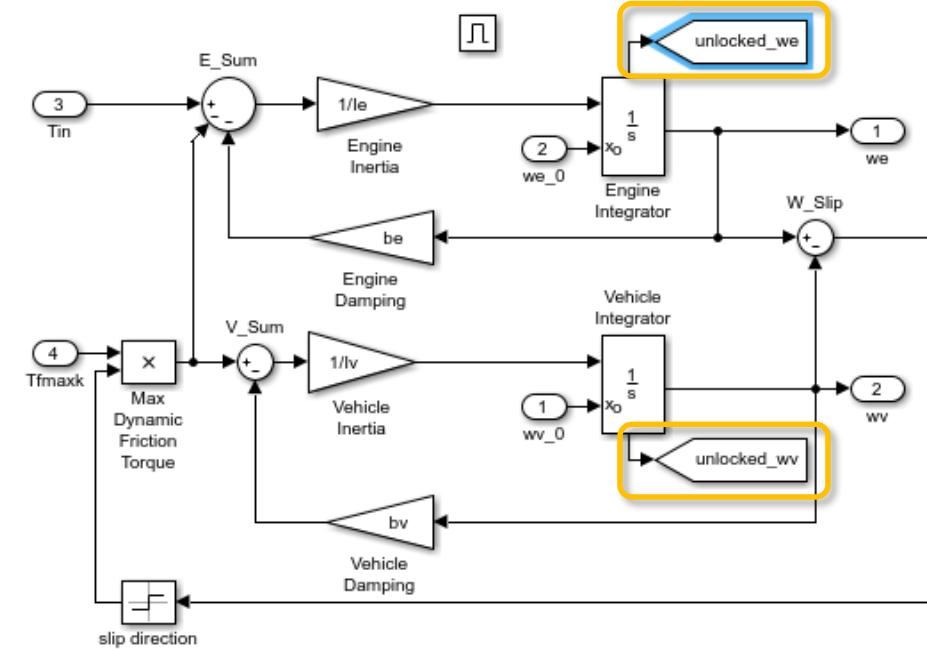
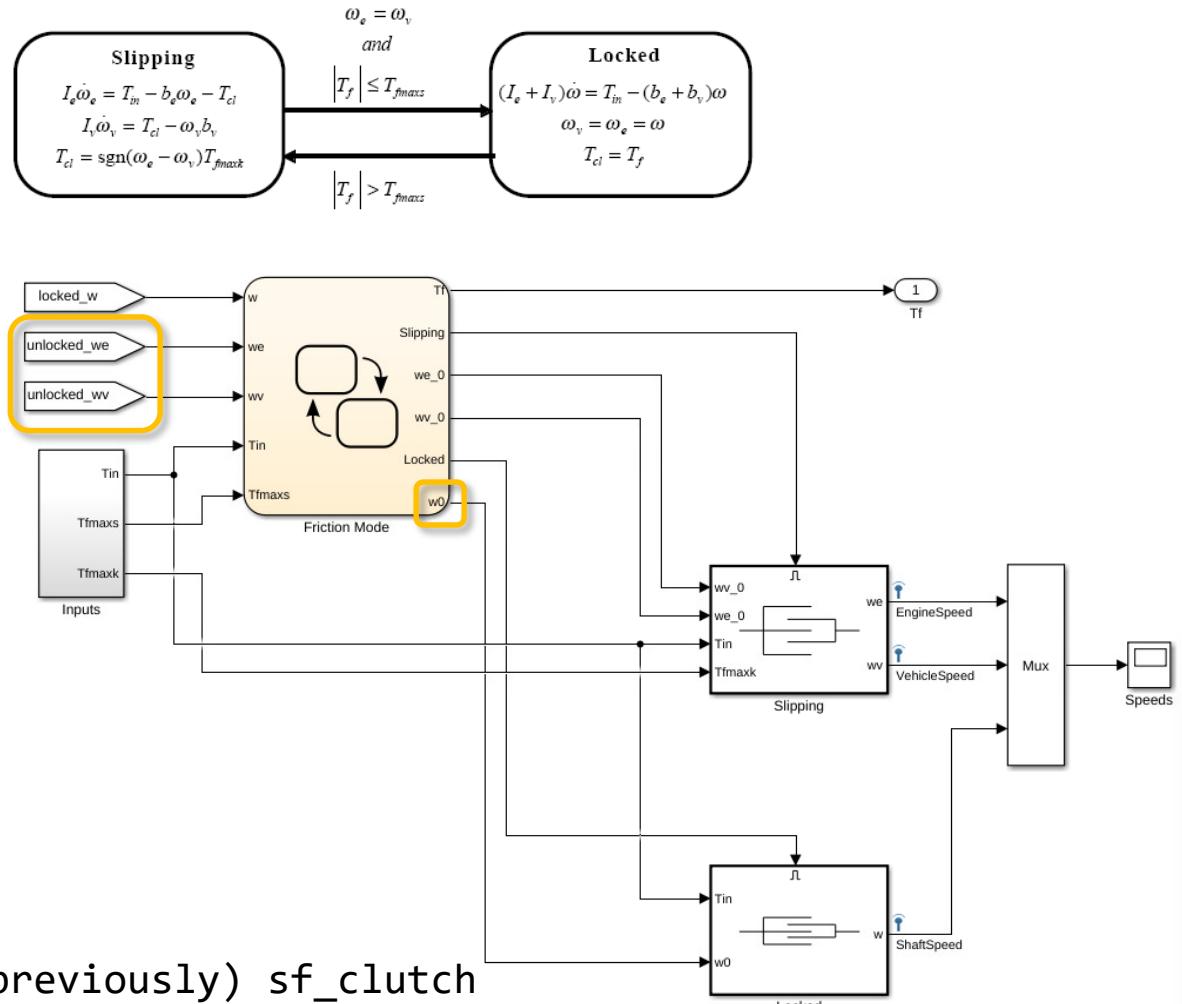


- + Intuitive for continuous dynamics
- + Intuitive for discrete dynamics
- Intuitive for hybrid dynamics? Can do better
 - Signal lines between Simulink and Stateflow
 - State handoff

(previously) sf_clutch

(now) sf_clutch_enabled_subsystems

State handoff considerations



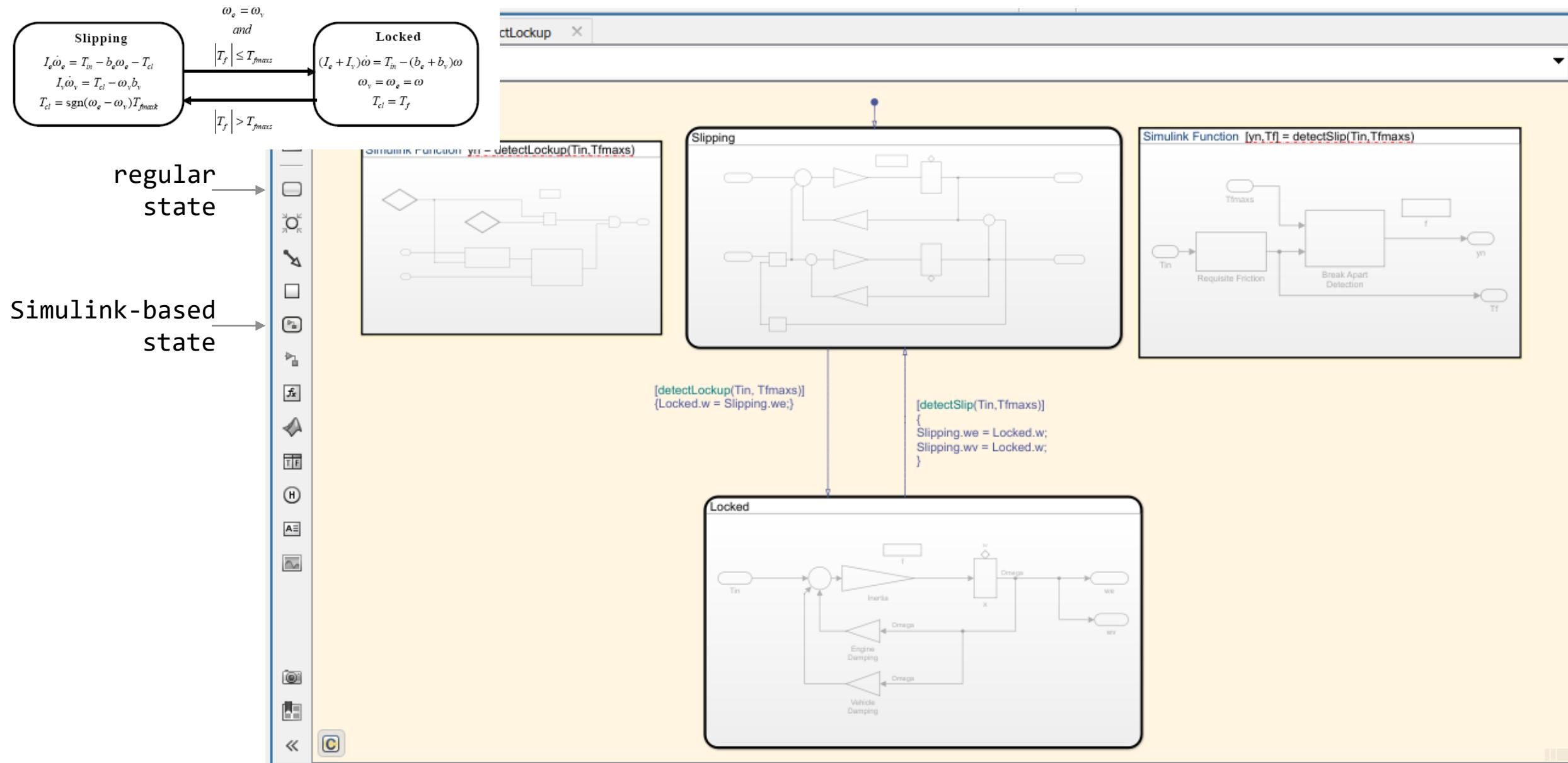
(previously) `sf_clutch`

(now) `sf_clutch_enabled_subsystems`

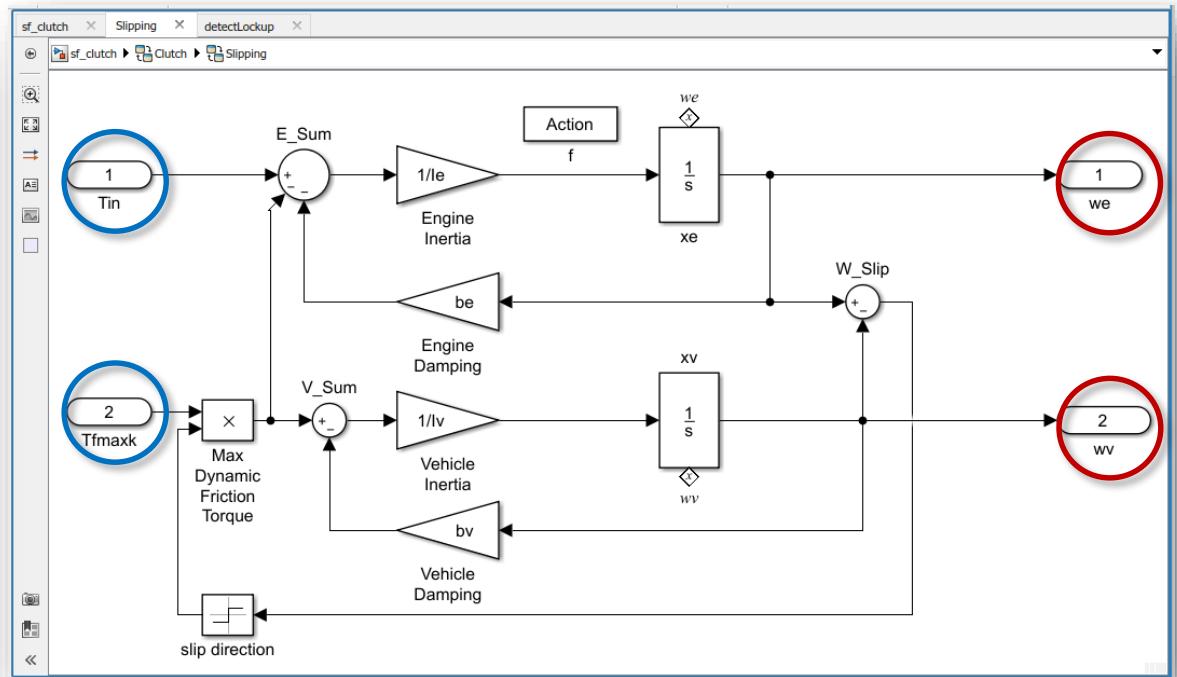
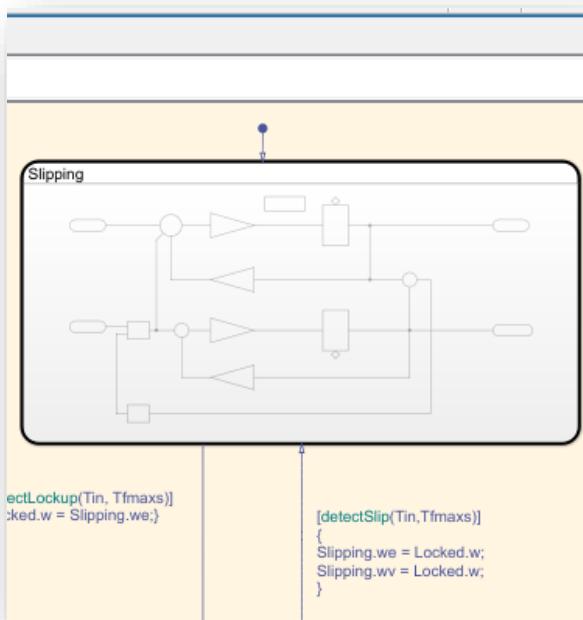
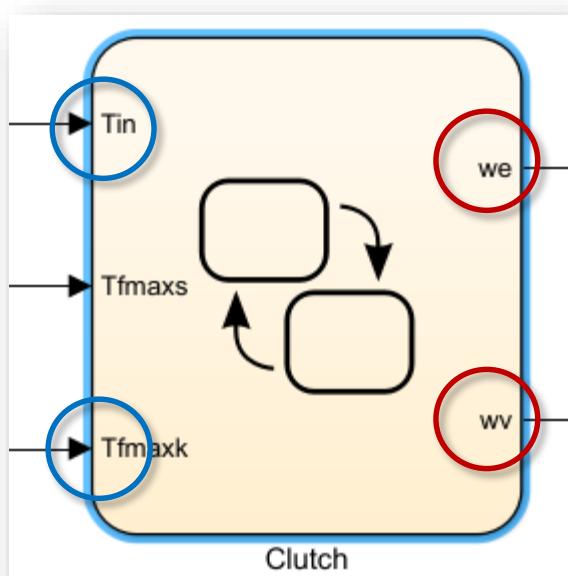
Simulink-based states in Stateflow

R2017b

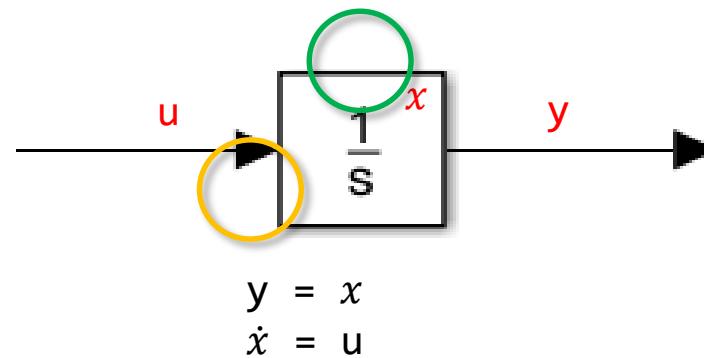
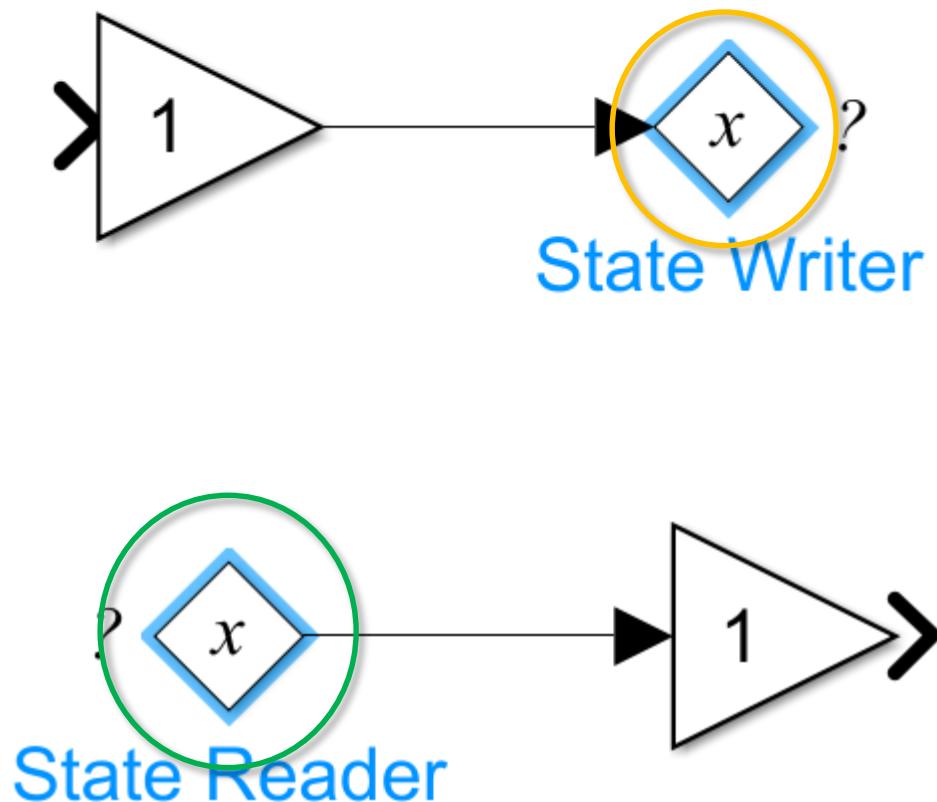
Simulink-based states in Stateflow



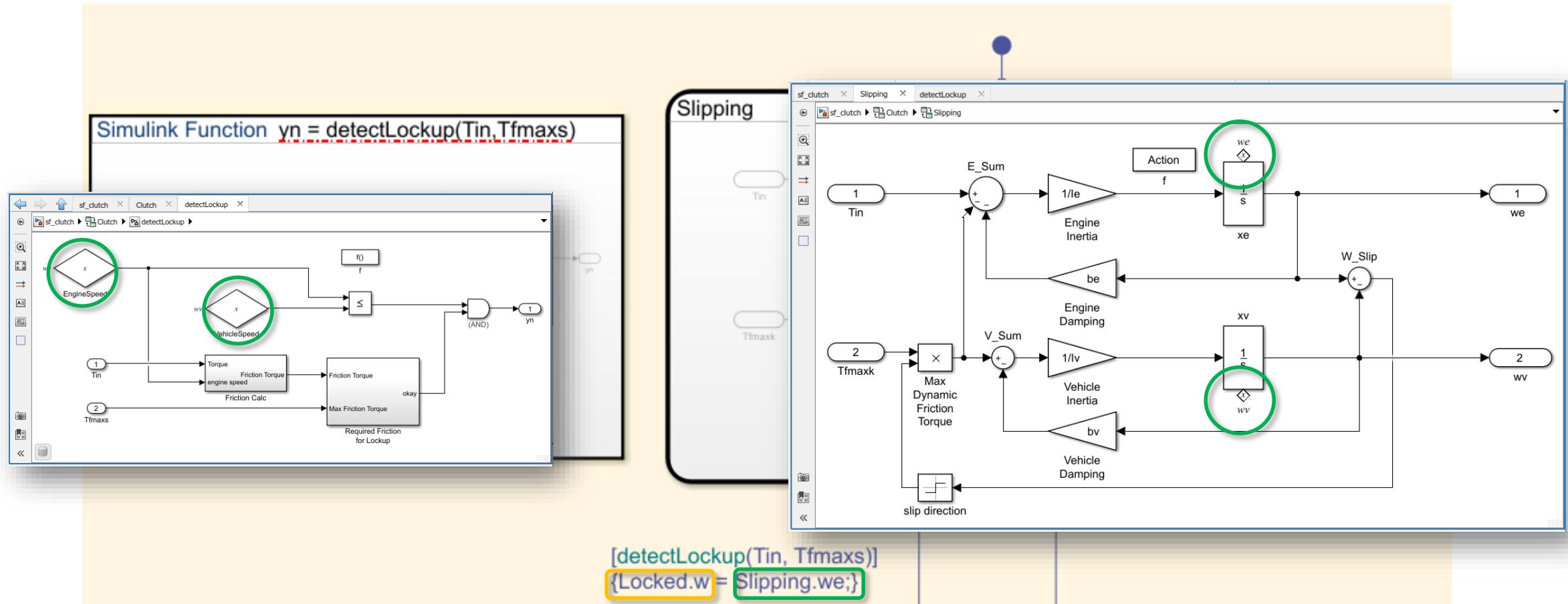
Simulink-based states in Stateflow



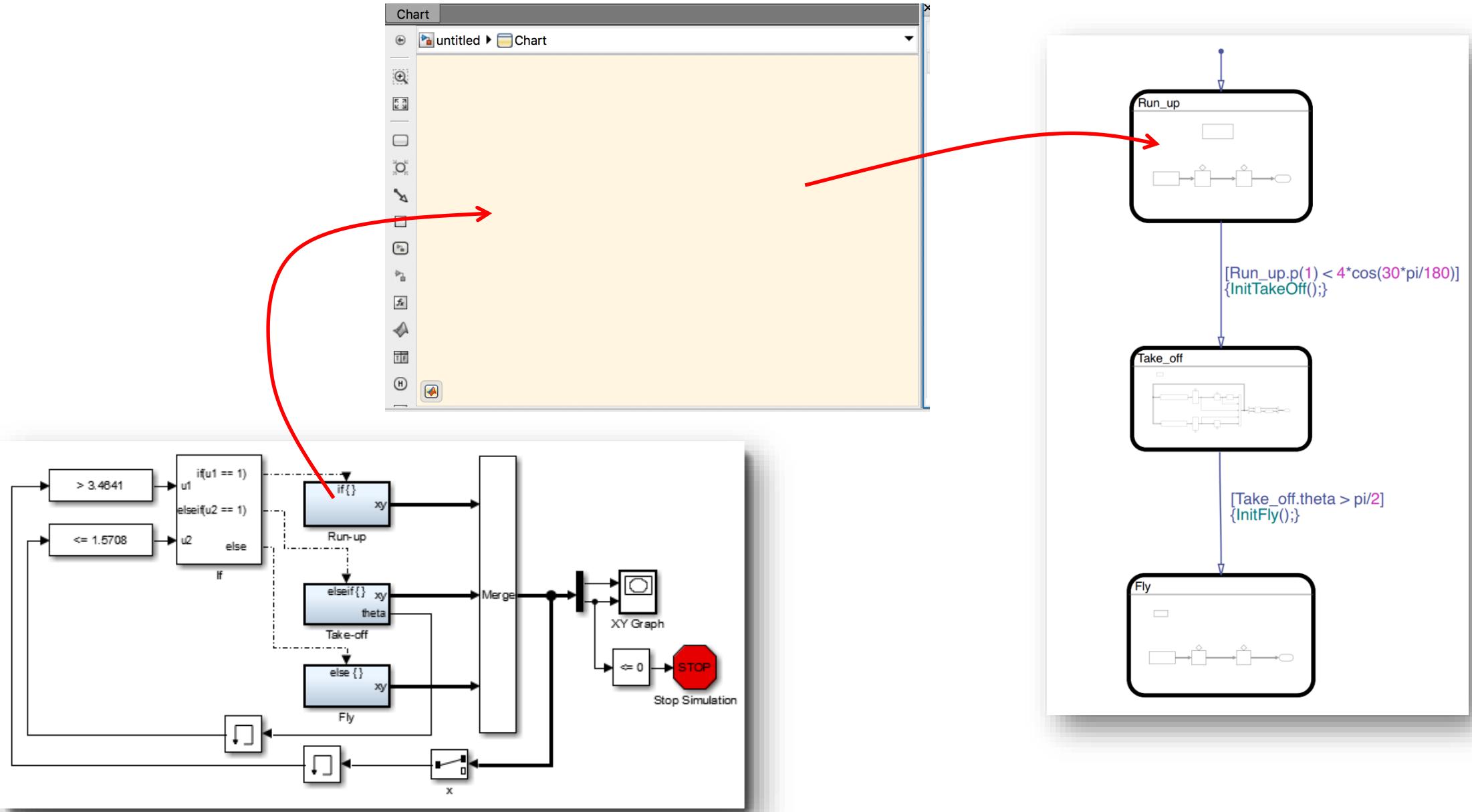
Graphical remote state access



Graphical and textual remote state access



Easy copy-paste workflow



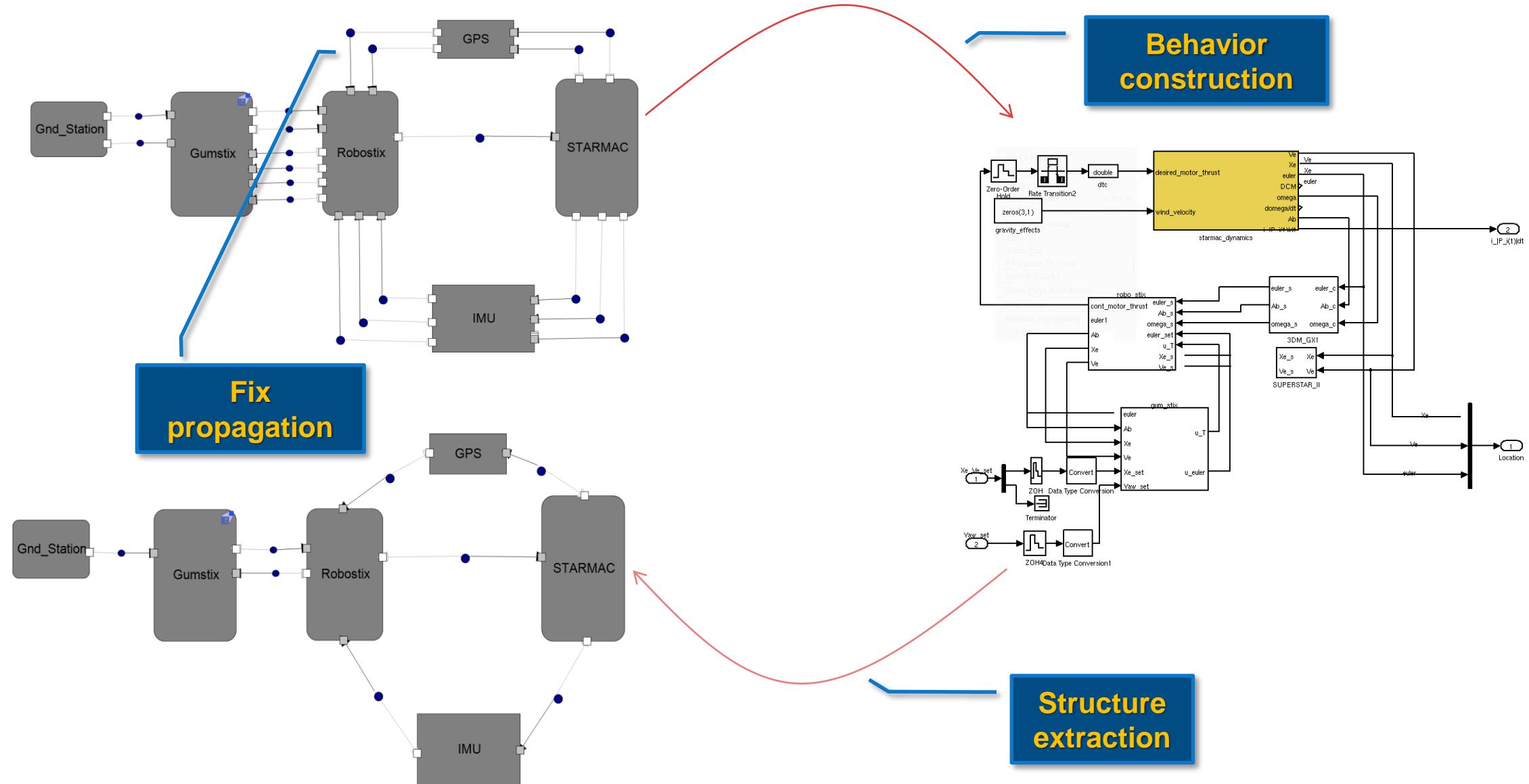
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- Recap

Recap

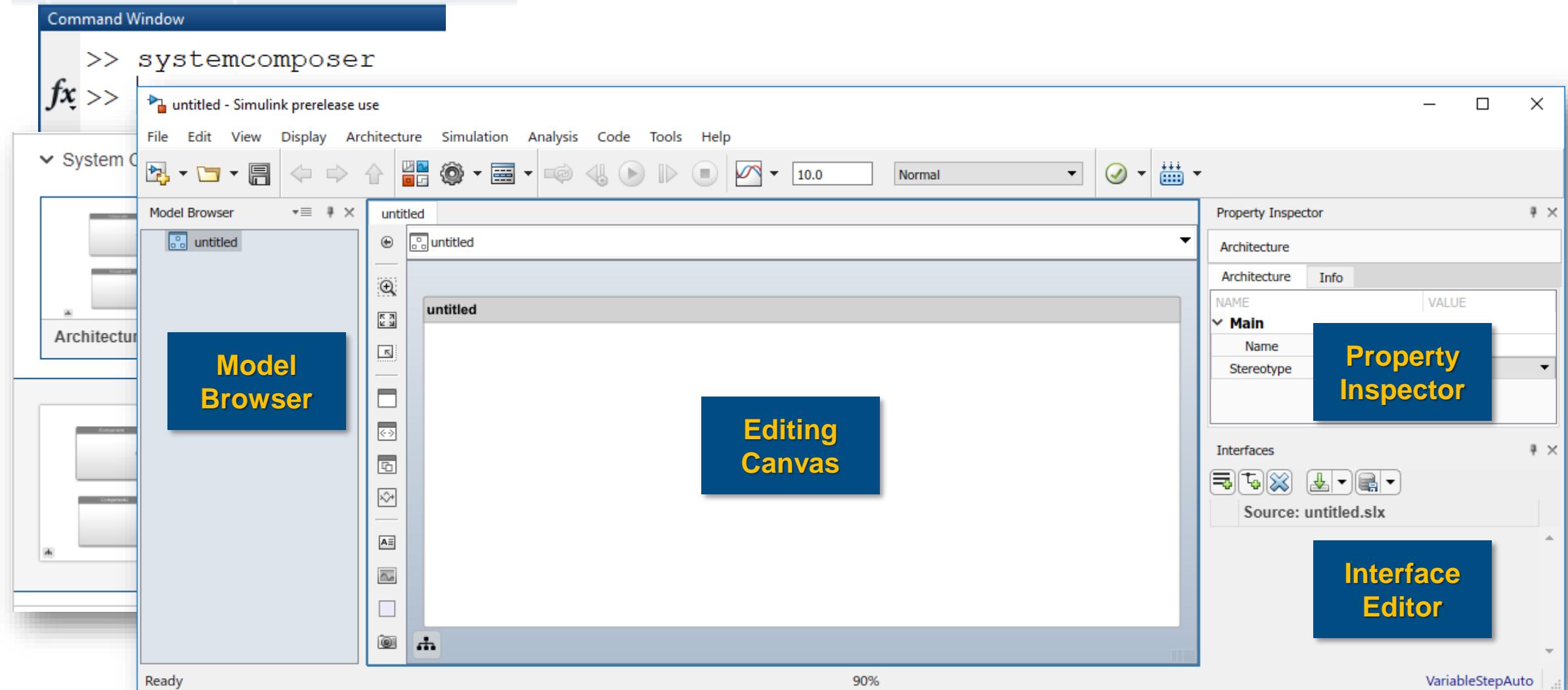
- CPS have a global societal scale impact – challenges and opportunities
- Models are used in design and operation of complex CPS
- Heterogeneity due to multiple paradigms presents a research challenge
 - Architecture presents an anchoring framework and enables structural analysis
 - Behavior domain associations enable semantic analysis
- Particulars of bridging the gap across formalisms in a simulation platform
 - Discussed one specific connection between two specific formalisms
 - Many other interesting details across other formalisms

Simulink Architecture \leftrightarrow Simulink Model: Manual Step in 2010

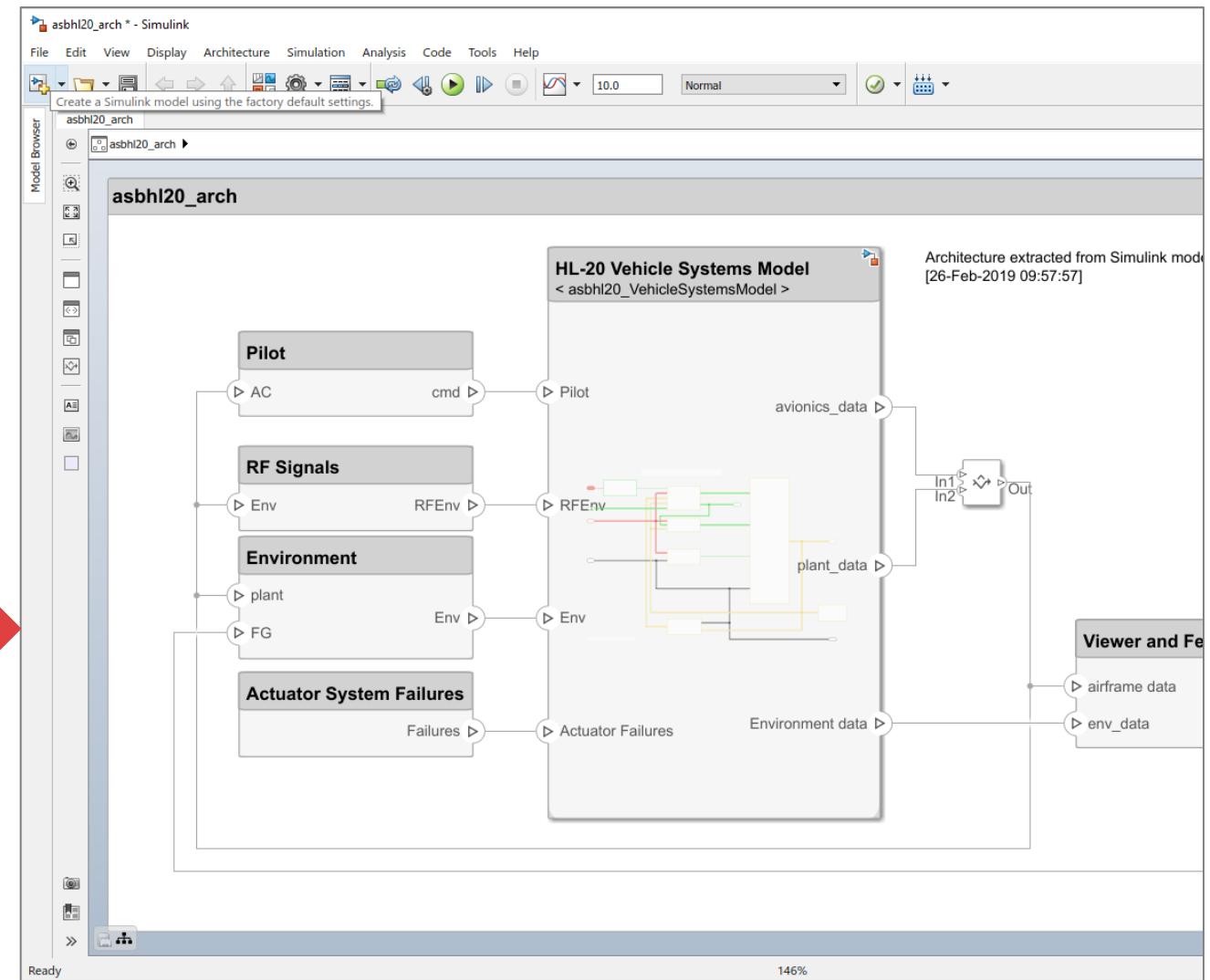
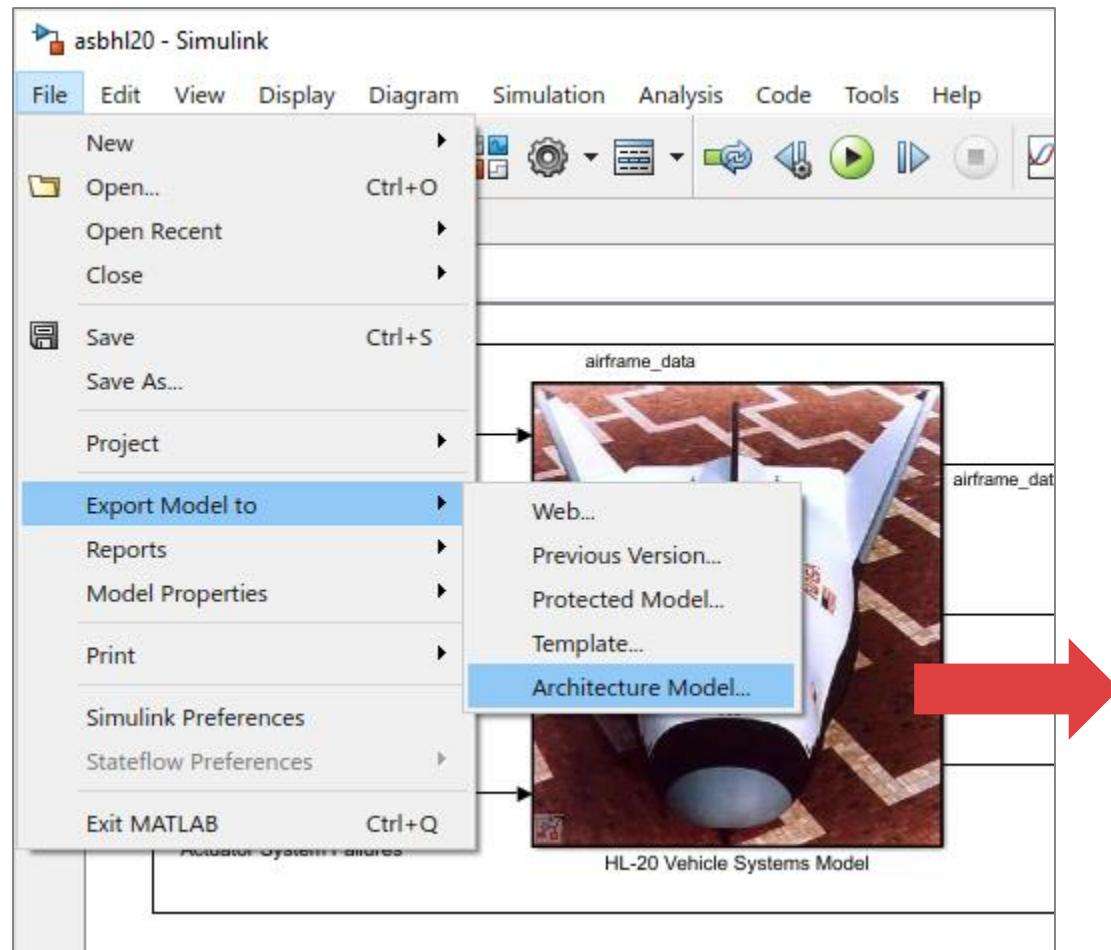


System Composer

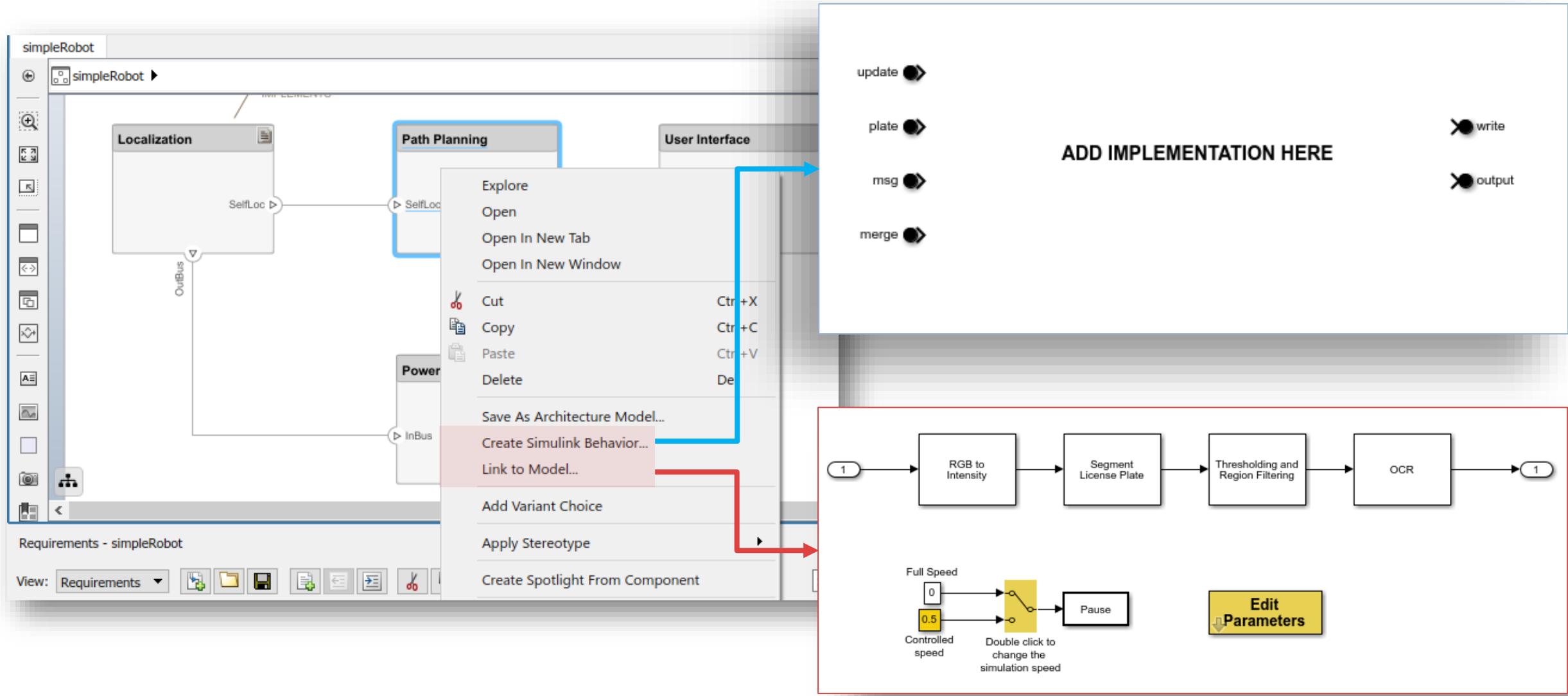
NEW PRODUCT



Simulink to architecture



Architecture to Simulink



Interesting connections across other formalisms

▪ Messages	Simulink	(drives)	SimEvents,
	Stateflow	(drives)	SimEvents
▪ Function calls	SimEvents	(calls)	Simulink,
	Stateflow	(calls)	Simulink
▪ MATLAB Function	Stateflow	(calls)	MATLAB,
	Simulink	(uses)	MATLAB
▪ System Objects	MATLAB	(calls)	Simulink
▪ Stateflow for MATLAB	MATLAB	(calls)	Stateflow
▪ MATLAB DES Block	SimEvents	(uses)	MATLAB
▪ DES Chart	SimEvents	(uses)	Stateflow

Acknowledgments

- Architectures and multi-model heterogeneous design and analysis
 - Ajinkya Bhave, Bruce Krogh, David Garlan, Ivan Ruchkin, Bradley Schmerl
- Graphical hybrid automata using Simulink and Stateflow
 - Srinath Avadhanula, Alongkrit Chutinan, Pieter Mosterman, Fu Zhang

References

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- [RBL⁺11] A. Rajhans et al., “*Using Parameters in Architectural Views to Support Heterogeneous Design and Verification*,” 50th IEEE CDC, 2011. [[Preprint \(PDF\)](#)]
- [RK12] A. Rajhans and B. H. Krogh, “*Heterogeneous Verification of Cyber-Physical Systems Using Behavior Relations*,” 15th ACM HSCC, 2012. [[Preprint \(PDF\)](#)]
- [RK13] A. Rajhans and B. H. Krogh, “*Compositional Heterogeneous Abstraction*,” 16th ACM HSCC, 2013. [[Preprint \(PDF\)](#)]
- [R13] A. Rajhans, “*Multi-Model Heterogeneous Verification of Cyber-Physical Systems*,” **PhD Thesis**, Carnegie Mellon University, 2013. [[Thesis \(Abstract with a link to Fulltext PDF\)](#)]
- [RBR⁺14] A. Rajhans et al., “*Supporting Heterogeneity in Cyber-Physical System Architectures*”, IEEE TAC’s Special Issue on Control of CPS, Vol. 59, Issue 12, pages 3178-3193. [[Preprint \(PDF\)](#)]
- [RAC⁺18a] A. Rajhans et al., “*Graphical Modeling of Hybrid Dynamics with Simulink and Stateflow*,” 21st ACM HSCC, 2018. **Best [Repeatability Evaluation Award Finalist](#)**. [[Preprint \(PDF\)](#)]

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