



















"Stiff" systems require small step sizes

Force due to spring extension:

$$F_1(t) = k(p - x(t))$$

Force due to viscous damping:

$$F_2(t) = -c\dot{x}(t)$$

Newton's second law:

$$F_1(t) + F_2(t) = M\ddot{x}(t)$$

or

 $M\ddot{x}(t) + c\dot{x}(t) + kx(t) = kp.$

For spring-mass damper, large stiffness constant *k* makes the system "stiff." Variable step-size methods will dynamically modify the step size *h* in response to estimates of the integration error. Even these, however, run into trouble when stiffness varies over time. Extreme case of increasing stiffness results in Zeno behavior:





Operational Requirements

In a software system, the blue box below can be specified by a program that, given x(t) and t calculates f(x(t), t). But this requires that the program be functional (have no side effects).

$$f(x(t),t) \xrightarrow{\dot{x}} x(t) = x(t_0) + \int_{t_0}^t \dot{x}(\tau) d\tau$$

$\dot{x}(t) = f(x(t), t)$	For variable-step size RK2-3, have to be able to evaluate f at t_n , $t_n + 0.5h$,
$f: R^m \times T \to R^m$	and $t_n + 0.75h$ without committing to the step size h . (Evaluation must have no side effects).

Adjusting the Time Steps For time step given by $t_{n+1} = t_n + h$, let $K_3 = f(x(t_{n+1}), t_{n+1})$ $\varepsilon = h((-5/72)K_0 + (1/12)K_1 + (1/9)K_2 + (-1/8)K_3)$ If ε is less than the "error tolerance" e, then the step is deemed "successful" and the next time step is estimated at: $h' = 0.8 \sqrt[3]{e/\varepsilon}$ If ε is greater than the "error tolerance," then the time step h is reduced and the whole thing is tried again.













































Event Times

In continuous-time models, Ptolemy II can use *event detectors* to identify the precise time at which an event occurs:



or it can use Modal Models, where guards on the transitions specify when events occur. In the literature, you can find two semantic interpretations to guards: *enabling* or *triggering*.



If only enabling semantics are provided, then it becomes nearly impossible to give models whose behavior does not depend on the stepsize choices of the solver.

















Ideal Solver Semantics [Liu and Lee, HSCC 2003]

Given an interval $I = [t_i, t_{i+1}]$ and an initial value $x(t_i)$ and a function $f : R^m \times T \rightarrow R^m$ that is Lipschitz in *x* on the interval (meaning that there exists an $L \ge 0$ such that

$$\forall t \in I, \quad ||f(x(t),t) - f(x'(t),t)|| \le L ||x(t) - x'(t)||$$

then the following equation has a unique solution x satisfying the initial condition where

 $\forall t \in I, \quad \dot{x}(t) = f(x(t), t)$

The ideal solver yields the exact value of $x(t_{i+1})$.













Third Requirement: Compositional Semantics

We require that the system below yield an execution that is identical to a flattened version of the same system. That is, despite having two solvers, it must behave as if it had one.



Achieving this appears to require that the two solvers coordinate quite closely. This is challenging when the hierarchy is deeper.























Alternative Interpretations

- Nondeterministic: Some hybrid systems languages (e.g. Charon) declare this to be nondeterministic, saying that perfectly zero time delays never occur anyway in physical systems. Hence, ModalModel2 may or may not see the output of ModalModel before Scale gets a chance to negate it.
- Delta Delays: Some models (e.g. VHDL) declare that every block has a non-zero delay in the index space. Thus, ModalModel2 will see an event with time duration zero where the inputs have the same sign.



Nondeterministic Ordering

In favor

- Physical systems have no true simultaneity
- Simultaneity in a model is artifact
- Nondeterminism reflects this physical reality

Against

- It surprises the designer
 - counters intuition about causality
- It is hard to get determinism
 - determinism is often desired (to get repeatability)
- Getting the desired nondeterminism is easy
 - build on deterministic ordering with nondeterministic FSMs
- Writing simulators that are trustworthy is difficult
 - It is incorrect to just pick one possible behavior!































Conclusion

- Superdense time is useful for continuous-time models.
- SR provides a foundation for DE and CT.
- Time between "ticks" is chosen in consultation with the solver and breakpoints defined by actors.
- ODE solver can be modeled as an ideal solver semantically.
- Get an operational and denotational semantics that match up to the ability of the solver to match the ideal solver.