## A Hybrid Synchronous Language with Hierarchical Automata

Static Typing and Translation to Synchronous Code

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## Aim

Programming languages perspective:

purely discrete data-flow well understood (Lustre, SCADE 6) purely continuous hier. automata (disc.) data-flow + hier. auto. well understood (Numerical solvers, Simulink) (Statecharts, Esterel)<br>(SCADE 6, Esterel v7)

## Better understand the combination of discrete and continuous components

The usual questions (and techniques)

- Which programs make sense? (typing)
- How to reason about programs? (semantics, $\left.\begin{array}{l}\text { Benveniste et al. The Fundamentals } \\ \text { of Hybrid Modelers. JCSS } 2011 .\end{array}\right)$
= Efficient and faithful execution? (compilation)

Our interest: a language for programming discrete systems and their
physical environments

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## Approach

- Add Ordinary Differential Equations to an existing synchronous language
- Two concrete reasons:
- Increase modeling power (hybrid programming)
- Exploit existing compiler (target for code generation)
- Simulate with an external off-the-shelf numerical solver (Sundials CVODE, $\left.\begin{array}{l}\text { Hindmarsh et al. SUNDIALS: Suite of nonlinear and differential/algebraic equation } \\ \text { solvers. ACM Trans. Mathematical Software, 31(3):363-396, } 2005\end{array}\right)$
- Conservative extension: synchronous functions are compiled optimized, and executed as per usual.
- Extend's previous work: add 'hierarchical automata to LCTES 2011

Understand (continuous) automata and their parallel composition
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## Ptolemy and HyVisual

- Programming languages perspective
- Numerical solvers as directors
- Working tool and examples


## MATLAB SIMULINK*

Carloni et al. Languages and tools for hybrid systems design. 2006.

## Simulink/Stateflow

- Simulation $\rightsquigarrow$ development
- two distinct simulation engines
- semantics \& consistency: non-obvious


## MATLAB SIMULINK

## Our approach

- Source-to-source compilation
- Automata $\rightsquigarrow$ data-flow
- Extend other languages (SCADE 6)


## Which programs make sense?

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let node $\operatorname{sum}(x)=$ cpt where

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Explicitly relate simulation and logical time (using zero-crossings)
Try to minimize the effects of solver parameters and choices

## Typing

Motivation

Reject unreasonable programs: behavior depends 'too much' on simulation parameters (like the step size, or number of iterations).

Translation to synchronous code: ensure that the translated code has no side effect/state changes during integration.

A signal is discrete if it is activated on a discrete clock. A clock is discrete if it is a zero-crossing event, declared so or a sub-clock of discrete clock.

Type system: reject programs that do not respect the invariant:
> discrete computations in (D) only
continuous evolutions in (C) only

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- discrete computations in D only
- continuous evolutions in Conly


## Typing

Unreasonable programs

$$
\begin{array}{ll}
\text { der } y=1.0 \text { init } 0.0 & \text { and } \\
x=0.0 \rightarrow(\text { pre } x+.1 .0) & \text { and } \\
x=0.0 \rightarrow \text { pre } x)+y \\
y=x \text { init } 0.0
\end{array}
$$

- $y$ is a variable that changes continuously
- $x$ is discrete register
- The relationship between the two is ill-defined


## Typing

The type language

$$
\begin{array}{ll}
b t & ::=\text { float } \mid \text { int } \mid \text { bool | zero } \\
t & ::=b t|t \times t| \beta \\
\sigma & ::=\forall \beta_{1}, \ldots, \beta_{n} \cdot t \xrightarrow{k} t \\
k & ::=\mathrm{D}|\mathrm{C}| \mathrm{A}
\end{array}
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## Initial conditions



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(=) & \text { int } \times \text { int } \xrightarrow{A} \text { int } \\
\text { if } & : \forall \beta . \beta \times \beta \xrightarrow{A} \text { bool } \\
\text { if } & \forall \beta \text { bool } \times \beta \times \beta \xrightarrow{A} \beta \\
\text { pre(.) } & : \forall \beta . \beta \xrightarrow{D} \beta \\
\text { fiby. } & : \forall \beta . \beta \times \beta \xrightarrow{D} \beta \\
\text { up(.) } & : \\
\text { float } \xrightarrow{C} \text { zero }
\end{array}
$$



Typing of function body gives its kind $k \in\{C, D, A\}$ :

$$
h: \text { float } \times \text { float } \xrightarrow{k} \text { float } \times \text { float }
$$

Less expressive but simpler than 'per-wire' kinds, e.g. Simulink

$$
j:\left(\text { float }_{D}\right) \times\left(\text { float }_{C}\right) \longrightarrow\left(\text { float }_{D}\right) \times\left(\text { float }_{C}\right)
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$G, H \vdash_{C}$ der $y=1.0$ init 0.0

$G, H \vdash$ ? der $y=\cdots$ and $x=\cdots$

Typing of function body gives its kind $k \in\{C, D, A\}$ : $h: f 10 a t \times f 10 a t{ }^{k}$, float $\times$ float

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## What about continuous automata?

Stateflow User's Guide The Mathworks, pages 16-26 to to 16-29, 2011.


- 'Restricted subset of Stateflow chart semantics'
- restricts side-effects to major time steps
- supported by warnings and errors in tool (mostly)
- Our D/C/A/zero system extends naturally for the same effect
- For both discrete (synchronous) and continuous (hybrid) contexts


## Automata

```
let hybrid ball(y0, y'0, start) =
    let
    rec init y = y0
    and
    automaton
    | Await }
        do
            der y = 0.0
        until start then Bounce(y'0)
        done
    | Bounce(v)}
        local c, y' in
        do
            der y' = -9.81 init v
            and der y = y'
            and c = up(-. y)
        until c on (y'< eps) then Await
            c then Bounce(-0.9 *. y')
        done
    end
    in
    y
```


## Automata à la Lucid Synchrone/SCADE 6

```
> (Parameterized) modes
contain definitions, incl. automata
* mode-local definitions
> until: weak preemption (test after)
- unless: strong preemption (test before)
* then: enter-with-reset
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## Typing rules

- mode body: same kind as outer context - until
- guard: zero : : C/D
$\square$
- unless
- guard: zero : : A
- action :: D


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        until start then Bounce(y'0)
        done zero::C
    | Bounce(v) }
        local c, y' in
        do
                        der y' = -9.81 init v
            and der y = y'
            and c = up(-. y)
        until \ l on (y'< eps) then Await 
        done
    end
                        zero ::C D
```

        Typing rules
    - mode body: same kind as outer context
    - until
        - guard : zero :: C/D
        - action :: D
    - unless
    - guard: zero :: A
    - action :: D


## Automata

```
let hybrid ball (y0, y'0, start) =
    let
    rec init y = y0
    and
    automaton
    | Await }
        do
            der y = 0.0
        until start then Bounce(y'0)
        done
    Bounce(v)}
        local c, y' in
        do
            der y' = -9.81 init v
            and der y = y'
            and c = up(-. y)
        until c on (y'< eps) then Await
            c then Bounce(-0.9 *. y')
        done
    end
    in
y
```


## Zero-crossing events

- Detected by the solver
- Constant mode during integration
- Cannot be negated
(i.e. no reaction to absence)
- Less convenient than booleans?


## Automata

```
let hybrid ball(y0, y'0, start) =
    let
    rec init y = y0
    and
    automaton
    | Await }
        do
            der y = 0.0
        until start then Bounce(y'0)
        done
    Bounce(v)}
        local c, y' in
        do
            der y' = -9.81 init v
            and der y = y'
            and c = up(-. y)
        until c on (y'< eps) then Await
            c then Bounce(-0.9 *. y')
        done
    end
    in
y
```


## Zero-crossing events

- Detected by the solver
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- up(if b then 1.0 else -1.0 )
- . on • : zero $\times$ bool $\longrightarrow$ zero


## Automata

```
let hybrid ball(y0, y'0, start) =
    let
    rec init y = y0
    and
    automaton
    | Await }
        do
            der y = 0.0
        until start then Bounce(y'0)
        done
    Bounce(v)}
        local c, y' in
        do
            der y' = -9.81 init v
            and der y = y'
            and c = up(-. y)
        until c on (y'< eps) then Await
            c then Bounce(-0.9 *. y')
        done
    end
    in
y
```


## Zero-crossing events

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- Constant mode during integration
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## Automata

```
let hybrid ball(y0, y'0, start) =
    let
    rec init y = y0
    and
    automaton
    | Await }
        do
            der y = 0.0
        until start then Bounce(y'0)
        done
    | Bounce(v) }
        local c, y' in
        do
            der y' = -9.81 init v
            and der y = y'
            and c = up(-. y)
        until con (y'< eps) then Await
        done
    end
    in
y
```


## Zero-crossing events

- Detected by the solver
- Constant mode during integration
- Cannot be negated (i.e. no reaction to absence)
- Less convenient than booleans?
- up(if $b$ then 1.0 else -1.0 )
- . on • : zero $\times$ bool $\xrightarrow{\text { A }}$ zero


## Strong and weak transitions

## transition

discrete


## Strong and weak transitions

## transition

discrete


## Strong and weak transitions

## transition

discrete


## Strong and weak transitions

## transition

discrete


## Strong and weak transitions



## Strong and weak transitions

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## Strong and weak transitions




- Synchronous languages ignore the gaps between reactions
- But a hybrid language cannot
- Strong preemption: ok (state entry on discrete step)


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## Strong and weak transitions




- Synchronous languages ignore the gaps between reactions
- But a hybrid language cannot
- Strong preemption: ok (state entry on discrete step)


## Strong and weak transitions



## continuous




- Weak preemption: ...


## Strong and weak transitions



## continuous




- Weak preemption: ...


## Strong and weak transitions



- Weak preemption: ...


## Strong and weak transitions



## continuous



- Weak preemption: ...


## Strong and weak transitions


continuous


- Weak preemption: ...


## Strong and weak transitions



- Weak preemption: ...


## Strong and weak transitions



- Weak preemption: . .


## Strong and weak transitions

transition


discrete

## continuous




- Weak preemption: trickier


## Strong and weak transitions

transition


## continuous




- Weak preemption: trickier
- state exit on discrete step


## Strong and weak transitions

transition




## continuous




- Weak preemption: trickier
- state exit on discrete step


## Strong and weak transitions







- Weak preemption: trickier
- state exit on discrete step
- need an extra discrete step for state entry


## Execution (Simulation)



- Only $d$ may have side effects and change the discrete state $(\sigma)$
- Both $f$, nor $g$ must be combinatorial
- $D^{\prime}$ ensures correct initialization after weak transitions


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- Only $d$ may have side effects and change the discrete state $(\sigma)$
- Both $f$, nor $g$ must be combinatorial
- $D^{\prime}$ ensures correct initialization after weak transitions
- Cf. Simulink: major and minor time steps, time always advances
- Cf. Ptolemy: iteration in $D$ until $\sigma$ is stable (no need for $D^{\prime}$ )


## Solver execution

Give solver two functions: $d y=f_{\sigma}(t, y), u p z=g_{\sigma}(t, y)$

- Bigger and bigger steps (bound by $h_{\min }$ and $h_{\max }$ )
- $t$ does not necessarily advance monotonically


## Solver execution

Give solver two functions: $d y=f_{\sigma}(t, y), u p z=g_{\sigma}(t, y)$


- Bigger and bigger steps (bound by $h_{\min }$ and $h_{\max }$ )
- t does not necessarily advance monotonically
- Cannot change state within $f$ or $g$
- Guaranteed for well-typed programs


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Give solver two functions: $d y=f_{\sigma}(t, y), u p z=g_{\sigma}(t, y)$

g $g$


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Give solver two functions: $d y=f_{\sigma}(t, y), u p z=g_{\sigma}(t, y)$


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Give solver two functions: $d y=f_{\sigma}(t, y), u p z=g_{\sigma}(t, y)$

1. approximation error too large


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## Solver execution

Give solver two functions: $d y=f_{\sigma}(t, y), u p z=g_{\sigma}(t, y)$

1. approximation error too large

2. expression crosses zero

- Bigger and bigger steps (bound by $h_{\min }$ and $h_{\max }$ )


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Give solver two functions: $d y=f_{\sigma}(t, y), u p z=g_{\sigma}(t, y)$

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- Guaranteed for well-typed programs


## Source-to-source transformation



## Source-to-source transformation



## Source-to-source transformation



Data-flow + Auto. + ODE $\xrightarrow{\text { ode }}$ Data-flow + Auto.


- Pro: simpler definition of ODE
- Con: subtle invariant over intermediate language


## Source-to-source transformation



- Pro: intermediate result is well-typed
- Pro/Con: ODE code must include cases for automata


## Source-to-source transformation details

```
let hybrid ball(y0, y'0, start) =
let
rec init y = y0
and automaton
    Await }
        do
            der y = 0.0
            until start then Bounce(y'0)
            done
        | Bounce(v)}
            local c, y' in
            do
                der y' = -9.81 init v
                and der y = y'
                and c}=up(-.y
            until c on (y'<eps) then Await
                | c then Bounce(-0.9 *. y')
            done
        end
    in
y
```


## Source-to-source transformation details

```
let hybrid ball(y0, y'0, start) =
    let
    rec init y = y0
    and automaton
    | Await }
            do
                der y = 0.0
            until start then Bounce(y'0)
            done
        | Bounce(v) }
            local c, y' in
            do
                der y'}=-9.81 init 
                    and der y = y'
                    and c}=up(-.y
            until c on (y'<eps) then Await
                c then Bounce(-0.9 *. y')
            done
        end
```

```
let node ball ((y0, y'0, start), ((ly, ly'), z))
```

let node ball ((y0, y'0, start), ((ly, ly'), z))
let
let
rec $y=y 0->$ ly
rec $y=y 0->$ ly
and automaton
and automaton
Await $\rightarrow$
Await $\rightarrow$
do
do
and $\begin{aligned} \mathrm{dy}^{\prime} & =0.0 \\ & =1 \mathrm{y},\end{aligned}$
and $\begin{aligned} \mathrm{dy}^{\prime} & =0.0 \\ & =1 \mathrm{y},\end{aligned}$
and $\mathrm{dy}=0.0$
and $\mathrm{dy}=0.0$
and upz $=(0.0$, false $)$
and upz $=(0.0$, false $)$
until start then Bounce (y'0) done
until start then Bounce (y'0) done
$\mid$ Bounce (v) $\rightarrow$
$\mid$ Bounce (v) $\rightarrow$
local $c$ in
local $c$ in
do
do
$d^{\prime}=-9.81$
$d^{\prime}=-9.81$
and $y^{\prime}=v->\mathrm{ly}{ }^{\prime}$
and $y^{\prime}=v->\mathrm{ly}{ }^{\prime}$
and $d y=y^{\prime}$
and $d y=y^{\prime}$
and $c=z$
and $c=z$
and upz $=(-. y$, true)
and upz $=(-. y$, true)
until c \& ( $\left.y^{\prime}<e p s\right)$ then Await
until c \& ( $\left.y^{\prime}<e p s\right)$ then Await
c then Bounce $\left(-0.9\right.$ *. $\left.y^{\prime}\right)$
c then Bounce $\left(-0.9\right.$ *. $\left.y^{\prime}\right)$
done
done
end
end
in
y
$\left(y, \quad\left(\left(y, y^{\prime}\right),(d y, d y \prime), u p z\right)\right)$
$\left(y, \quad\left(\left(y, y^{\prime}\right),(d y, d y \prime), u p z\right)\right)$

- Source-to-source transformation (to give $f_{\sigma}, g_{\sigma}, d_{\sigma}$ )

```

\section*{Source-to-source transformation details}
```

let hybrid ball (y0, y'0, start)= let node ball((y0, y'0, start), ((ly, ly'), z))
let
rec init y = y0
and automaton
Await }
do
der y = 0.0
until start then Bounce(y'0)
done
| Bounce(v) }->\mathrm{ ,
local c, y' in
do
der y'}=-9.81 init
and der y = y'
and c = up(-. y)
until c on (y'<eps) then Await
c then Bounce(-0.9 *. y')
done
end
let
rec y = y0 -> ly
and automaton
Await }
do
dy'}=0.0
and dy =0.0
and upz = (0.0, false)
until start then Bounce(y'0) done
Bounce(v)}
local c in
do
dy'}=-9.8
and }\mp@subsup{\textrm{y}}{}{\prime}=v-> ly
and dy = y'
and c}=
and upz = (-.y, true)
until c \& (y'< eps) then Await
| then Bounce(-0.9*. y')
done
end
in
y
in
(y, ((y, y'), (dy, dy'), upz))

- Source-to-source transformation (to give $f_{\sigma}, g_{\sigma}, d_{\sigma}$ )
- Transform each hybrid function into a discrete one

```

\section*{Source-to-source transformation details}
```

let hybrid ball(y0, y'0, start)=
let
rec init y = y0
and automaton
Await }
do
der y = 0.0
until start then Bounce(y'0)
|done
local c, y' in
do
der y'= -9.81 init v do
and der y = y and y'}=v-> ly
and c}=\textrm{up}(-.y)\quad\mathrm{ and dy = y'
and c}=\textrm{z
and upz = (-.y, true)
until c on ( y'< eps) then Await until c\&\& (y'< eps) then Await
c then Bounce(-0.9*. y )
done
end
in
y
let node ball((y0, y'0, start), ((ly, ly'), z))
Bounce (v) }
let
rec y = y0 -> ly
and automaton
Await }
do
dy'}=0.0
and dy = 0.0
and upz = (0.0, false)
until start then Bounce(y'0) done
| Bounce(v)}
local c in
dy'}=-9.8

```
- Continuous-state definitions are 'externalized' via inputs and outputs

\section*{Source-to-source transformation details}
```

let hybrid ball(y0, y'0, start) =
let
rec init y = y0
and automaton
Await }
do
der y = 0.0
until start then Bounce(y'0)
done
let node ball((y0, y'0, start), ((ly, ly'), z))
let
rec y = y0 -> ly
and automaton
Await }
do
and y'
and dy =0.0
and upz = (0.0, false)
until start then Bounce(y'0) done
| Bounce(v) }->\mathrm{ ,
local c, y' in
do
der y'=-9.81 init v
do
and c = up(-. y)
| Bounce(v)}
local c in
dy'}=-9.8
= -> ly
and dy = y
and c}=\textrm{z
and upz = (-.y, true)
until c on (y'< eps) then Await until c\& (y'< eps) then Await
c then Bounce(-0.9 *. y')
c then Bounce(-0.9 *. y')
done
end
done
end
in
y
(y, ((y, y'), (dy, dy'), upz))

```
- Continuous-state definitions are 'externalized' via inputs and outputs
- Initialization is a discrete action; branch entry must be restricted

\section*{Source-to-source transformation details}
```

let hybrid ball(y0, y'0, start) =
let
rec init y = y0
and automaton
Await }
do
der y = 0.0
until start then Bounce(y'0)
done
| Bounce (v) }->\mathrm{ ,
local c, y' in
do
der y'= -9.81 init v
and der y = y'
and c = up(-. y)
let node ball((y0, y'0, start), ((ly, ly'), z))
let
rec y = y0 -> ly
and automaton
| Await }
do
and y'
and dy =0.0
and upz = (0.0, false)
until start then Bounce(y'0) done
Bounce(v) }
local c in
do
dy'}=-9.8
and }\mp@subsup{\textrm{y}}{}{\prime}=v-> ly
and dy = y'
and c}=
and upz = (-.y, true)
until c on (y'< eps) then Await until c\& (y'< eps) then Await
c then Bounce(-0.9 *. y')
c then Bounce(-0.9 *. y')
done
end
done
end
in
y
(y, ((y, y'), (dy, dy'), upz))

```
- Continuous-state definitions are 'externalized' via inputs and outputs
- Initialization is a discrete action; branch entry must be restricted

\section*{Source-to-source transformation details}
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let hybrid ball(y0, y'0, start) = let node ball((y0, y'0, start), ((ly, ly'), z))
let
rec init y = y0
and automaton
| Await }
do
der y = 0.0
until start then Bounce(y'0)
done
| Bounce(v) }\mp@subsup{|}{\mathrm{ , }}{
| Bounce(v) }\mp@subsup{|}{\mathrm{ , }}{
do
der der y'}=-9.81\mathrm{ init v
and c=up(-. y)
| Bounce(v) }
local c in
do
and dy'}=\mp@code{\mp@subsup{y}{}{\prime}}

```

```

                        and dy = y'
                        and c = z
                        and upz = (-. y, true)
        until con (y'<eps) then Await
                            until c& & (y'<eps) then Await
                            c then Bounce(-0.9 *. y')
        end
    ```
```

        let
    ```
        let
    rec \(y=y 0->\) ly
    rec \(y=y 0->\) ly
    and automaton
    and automaton
        \(\mid\) Await \(\rightarrow\)
        \(\mid\) Await \(\rightarrow\)
        do
        do
        do \(\begin{aligned} & \text { dy' }=0.0 \\ & \text { and } y^{\prime}=1 y \\ & \text { and dy }=0.0 \\ & \text { and upz }=(0.0, \text { false }) \\ & \text { until start then Bounce }\left(y^{\prime} 0\right) \text { done }\end{aligned}\)
```

        do \(\begin{aligned} & \text { dy' }=0.0 \\ & \text { and } y^{\prime}=1 y \\ & \text { and dy }=0.0 \\ & \text { and upz }=(0.0, \text { false }) \\ & \text { until start then Bounce }\left(y^{\prime} 0\right) \text { done }\end{aligned}\)
    ```
```

                            done
        end
    in
    y
    (y, ((y, y'), (dy, dy'), upz))
    ```
- Continuous-state definitions are 'externalized' via inputs and outputs
- Initialization is a discrete action; branch entry must be restricted
- Extending the scope mandates additional definitions for other modes

\section*{Source-to-source transformation details}
```

let hybrid ball(y0, y'0, start)=
let
rec init y = y0
and automaton
Await }
do
der y = 0.0
until start then Bounce(y'0)
done
Bounce(v)}
local c, y' in
do
der y'=-9.81 init v
and der y = y
and c}=up(-.y
let node ball((y0, y'0, start), ((ly, ly')
let
rec y = y0 -> ly
and automaton
| Await
and yy'}=00.0
and dy = 0.0
and upz = (0.0, false)
until start then Bounce(y'0) done
Bounce(v)}
local c in
do
dy'}=-9.8
and }\mp@subsup{y}{}{\prime}=v -> ly
and dy = y'
and c}=\textrm{z
and upz = (-.y, true)
until c on ( y'< eps) then Await until c\& (y'< eps) then Await
done
end
end
in
y
in
(y, ((y, y'), (dy, dy')

```
- Zero-crossing operators, up(•), are also 'externalized'
- Detection always occurs externally; boolean values internally

\section*{Source-to-source transformation details}
```

let hybrid ball(y0, y'0, start)=
let
rec init y = y0
and automaton
Await }
do
der y = 0.0
until start then Bounce(y'0)
done
Bounce(v) }
local c, y' in
do
der }\mp@subsup{y}{}{\prime}=-9.81 init
and der y = y'
and c}=up(-.y
let node ball((y0, y'0, start), ((ly, ly'), z))
let
rec y = y0 -> ly
and automaton
Await }
do
and dy'}=0.0
and dy =0.0
and upz = (0.0, false)
until start then Bounce(y'0) done
| Bounce(v)}
local c in
do
dy}\begin{array}{rl}{dy}\&{=-9.81}<br>{\mathrm{ and y }\mp@subsup{y}{}{\prime}}\&{=v-> ly'}
and dy = y'
and c}=
and upz =(-.y, true)
until c on (y'<eps) then Await
until c \& (y'< eps) then Await
c then Bounce(-0.9 *. y')
done
end
in
y
in
(y, ((y, y'), (dy, dy'), upz))

```
- Zero-crossing operators, up(•), are also 'externalized'
- Detection always occurs externally; boolean values internally
- Additional definitions in inactive modes involve a slight technicality

\section*{Demonstrations}
- Bouncing ball (standard)
- Bang-bang temperature controller (Simulink/Stateflow)
- Sticky Masses (Ptolemy)

\section*{Conclusions and Future Work}

\section*{Conclusions}
- Synchronous languages should and can properly treat hybrid systems
- There are three good reasons for doing so:
1. To exploit existing compilers and techniques
2. For programming the discrete subcomponents
3. To clarify underlying principles and guide language design/semantics
- A prototype compiler in OCaml using Sundials CVODE solver

\section*{Future Work}
- clock calculus, higher order functions
- integrate multiple solvers
- real-time simulation (compromise accuracy and execution time)```

