



Principles of Equation-Based Object-Oriented Modeling and Languages

Module C: Modelyze – Defining Equation-Based DSLs

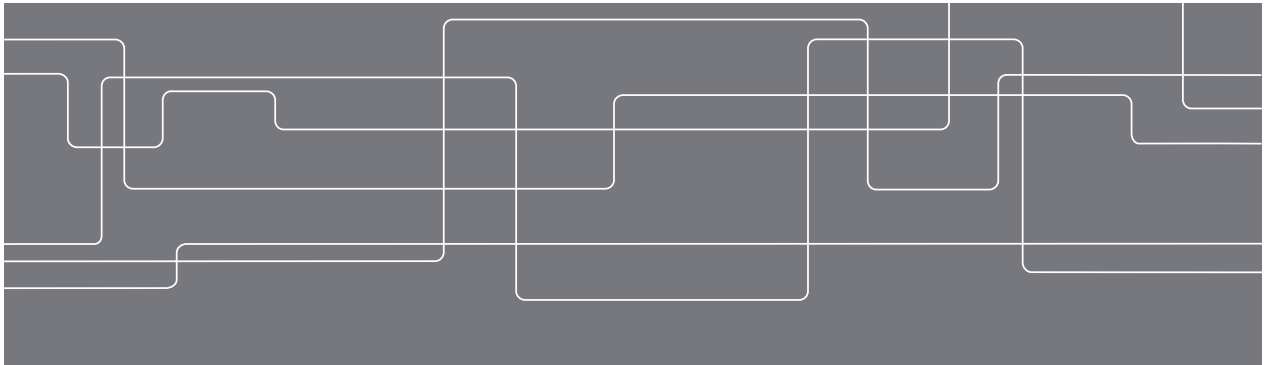
Mini-course, Scuola Superiore Sant'Anna, Pisa, Italy.

December 9-10, 2014

David Broman

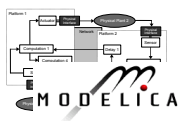
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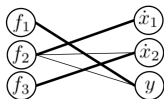
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Course Structure



Module A

EOO Languages and Modelica Fundamentals



Module B

DAEs and Algorithms in EOO Languages



Module C

Modelyze – Defining Equation-Based DSLs



Module D

Co-simulation and the Functional Mock-up Interface

Agenda

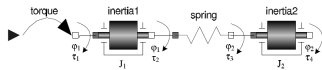
Part I Modelyze Overview



Part II Modelyze Demo



Part III Node-Based Connection Semantics



Part IV Formal Semantics

$$\frac{\begin{array}{l} \Gamma \vdash_L e_1 \rightsquigarrow e'_1 : \langle \tau_{11} \rightarrow \tau_{12} \rangle \\ \Gamma \vdash_L e_2 \rightsquigarrow e'_2 : \tau_2 \\ [e'_2 : \tau_2] = e''_2 \\ \langle \tau_{11} \rangle \sim [\tau_2] \end{array}}{\Gamma \vdash_L e_1 e_2 \rightsquigarrow e'_1 @ e''_2 : \langle \tau_{12} \rangle} \text{ (L-APP5)}$$

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Part I
Modelyze
Overview

Part II
Modelyze
Demo

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Part IV
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Part I

Modelyze Overview



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 Part I
Modelyze
Overview

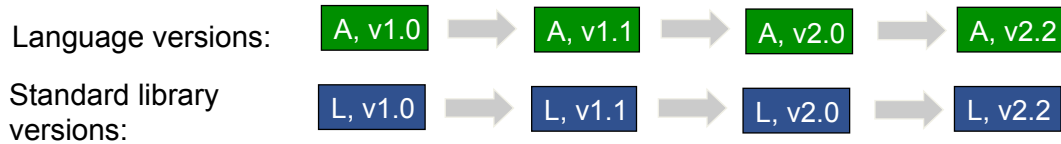
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Problem: Expressiveness and Analyzability

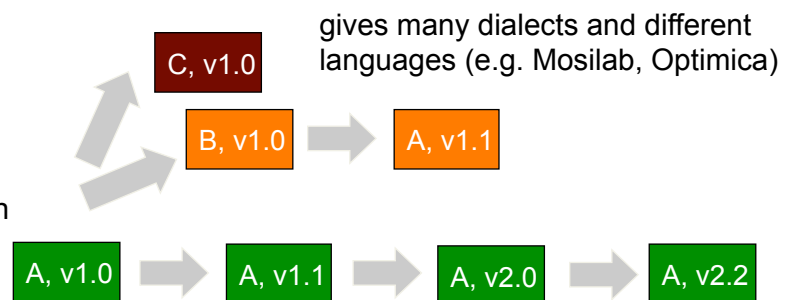
Cannot express all modeling or analysis needs.
Limited to what the modeling language can provide.



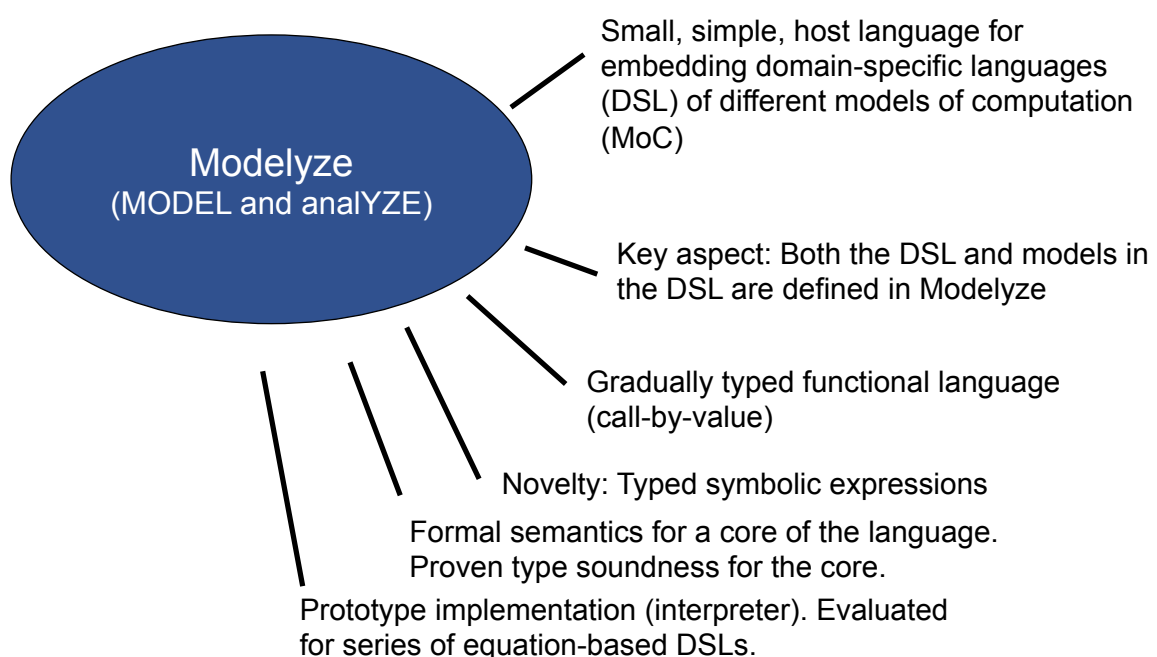
Modelica: A new language definition approximately every second year

Uses

- Simulation
- Optimization
- Code generation for real-time
- Model export
- Grey-box system identification etc.



What is Modelize?



Challenges and Contributions

1. Provide seamless integration between host language and embedded DSL

Performed together with type checking.

Symbol Lifting Analysis

2. Make it easy to transform and analyze equations (domain expert)

Pattern matching on symbolic expressions

Gradual Typing

+

Typed Symbolic Expressions

3. Provide domain specific errors (model engineer)

Static type checking

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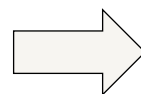
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Mixing Static Typing vs. Dynamic Typing

Based on Gradual Typing (Siek & Taha, 2006)

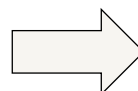
Dynamic typing for
meta-programming



Increased
expressiveness for the
domain expert

Tradeoff between
simplicity to learn,
safety, and expressiveness

Static typing for
DSL constructs



Precise Error Reporting
for DSL User

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Implementing DSLs

Compiler construction

- JastAdd (Ekman & Hedin, 2007)
- MetaModelica (Pop & Fritzson, 2006)

Preprocessing and template metaprogramming

- C++ Templates (Veldhuizen, 1995)
- Template Haskell (Sheard & Peyton Jones, 2002)
- Stratego/XP (Bravenboer et al., 2008)

Embedded DSLs

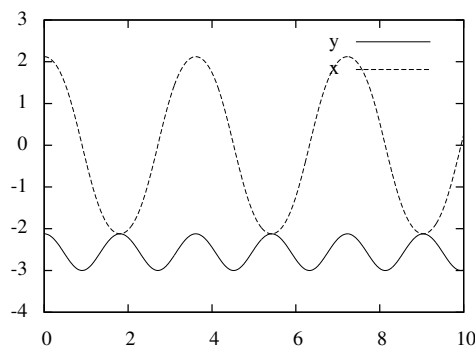
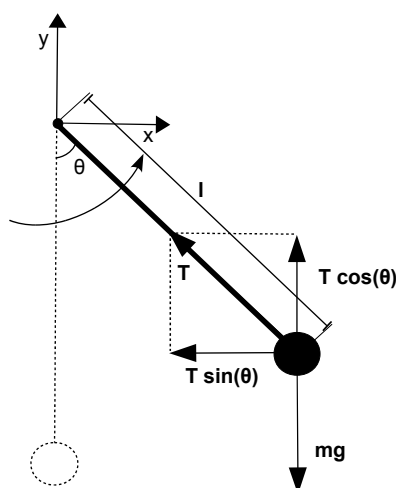
- Haskell DSEs, e.g., Fran (Ellito & Hudak, 1997), Lava (Bjesse et al. 1998), and Paradise (Augustsson, 2008)
- FHM (Nilsson et al., 2003)
- ForSyDe (Sander & Jantsch, 2004)
- Pure embedding (Higher-order functions, polymorphism, lazy evaluation, type classes) (Hudak, 1998)

Combining Dynamic and Static Typing

- Gradual Typing (Siek & Taha, 2007)
- Soft Typing (Cartwright & Fagan, 1991)
- Dynamic type with typecase (Abadi et al., 1991)
- Typed Scheme, Racket (Tobin-Hochstadt, Felleisen, 2008)
- Thorn, like types (Wrigstad et al., 2010)

Representing Code and Data type

- Dynamic languages LISP, Mathematica
- MetaML <T> (Taha & Sheard, 2000)
- GADT (Peyton Jones et al., 2006; Xi et al., 2003; Cheney & Ralf, 2003)
- Open Data types (Löh & Hinze, 2006)
- Pattern Calculus (Jay, 2009)
- Syntactic library (Axelsson, 2012)



Differential-Algebraic
equations

Algebraic constraint

Initial values

$$\begin{aligned} -T \cdot \frac{x}{l} &= m\ddot{x} & x(0) &= l \sin(\theta_s) \\ -T \cdot \frac{y}{l} - mg &= m\ddot{y} & y(0) &= -l \cos(\theta_s) \\ x^2 + y^2 &= l^2 \end{aligned}$$

Using function abstraction to define the model

Unknowns are given types but not bound to values

Equations and initial values are defined declaratively, just as the mathematical equations

```
def Pendulum(m:Real,l:Real,angle:Real) = {
  def x,y,T:Real;
  init x (l*sin(angle));
  init y (-l*cos(angle));

  -T*x/l = m*x'';
  -T*y/l - m*g = m*y'';
  x^2. + y^2. = l^2.;
}
```

$$\begin{aligned} -T \cdot \frac{x}{l} &= m\ddot{x} & x(0) &= l \sin(\theta_s) \\ -T \cdot \frac{y}{l} - mg &= m\ddot{y} & y(0) &= -l \cos(\theta_s) \\ x^2 + y^2 &= l^2 \end{aligned}$$

Which parts are part of the host language (Modelyze)?

Unknowns are internally represented as typed symbols

Fresh (unique) symbol $S:T$ Tagged with a type

$\langle T \rangle$ Symbolic type

```
def Pendulum(m:Real,l:Real,angle:Real) = {
  def x,y,T:Real;
  init x (l*sin(angle));
  init y (-l*cos(angle));

  -T*x/l = m*x'';
  -T*y/l - m*g = m*y'';
  x^2. + y^2. = l^2.;
}
```

Variable x is bound to fresh a symbol of type $\langle \text{Real} \rangle$

Release the user from annotation burden

Symbols cannot be bound to values, so x^2 would crash at runtime

Use quasi-quoting to mix symbolic expressions and program code?

Using MetaML syntax $\langle \rangle$ for quotation and \sim for anti-quoting (escape)

```
<~x^2. + ~y^2. = ~((fun t -> <t>)l^2.)>;
```

Heavy annotation burden for the end-user

```
def Pendulum(m:Real,l:Real,angle:Real) = {
  def x,y,T:Real;
  init x (l*sin(angle));
  init y (-l*cos(angle));

  -T*x/l = m*x'';
  -T*y/l - m*g = m*y'';
  x^2. + y^2. = l^2.;
}
```

Symbol Lifting Analysis (SLA)

Symbol Lifting Analysis (SLA): During type checking, lift expressions that cannot be safely evaluated at runtime into symbolic expressions (data).

$$\Gamma \vdash_L e \rightsquigarrow e' : \tau$$

Rewritten to prefix curried form

```
((/) x) l)
```

where

```
((/):Real-> Real -> Real
x:<Real>
l:Real
```

```
def Pendulum(m:Real,l:Real,angle:Real) = {
  def x,y,T:Real;
  init x (l*sin(angle));
  init y (-l*cos(angle));

  -T*x/l = m*x'';
  -T*y/l - m*g = m*y'';
  x^2. + y^2. = l^2.;
}
```

```
((lift (/):Real-Real->Real) @ x) @ (lift l:Real))
```

Division cannot be performed, lift expression to type $\langle \text{Real} \rightarrow \text{Real} \rightarrow \text{Real} \rangle$.

Term `lift e:T` wraps `e` and results in type $\langle T \rangle$

Resulting type
 $\langle \text{Real} \rangle$

Term `e1@e2` is a symbolic application, represented as a tuple.

Dynamic symbolic type `<?>`

Accumulator Sets of symbolic type `<Real>`

Query for all unknowns in a model instance

```
def getUnknowns(exp:<?>, acc:(Set <Real>)) -> (Set <Real>) = {
  match exp with
  | e1 e2 -> getUnknowns(e2, getUnknowns(e1, acc))
  | sym:Real -> Set.add exp acc
  | _ -> acc
}
```

Uniform data structure, no boilerplate code (matching on symbolic applications)

Match all symbols of type `<Real>` i.e., unknowns in the model.

`getUnknowns(Pendulum(5, 3, 45*pi/180), Set.empty)`
Returns a set with 3 symbols (representing x , y , and T).

Syntactically correct model (host syntax)

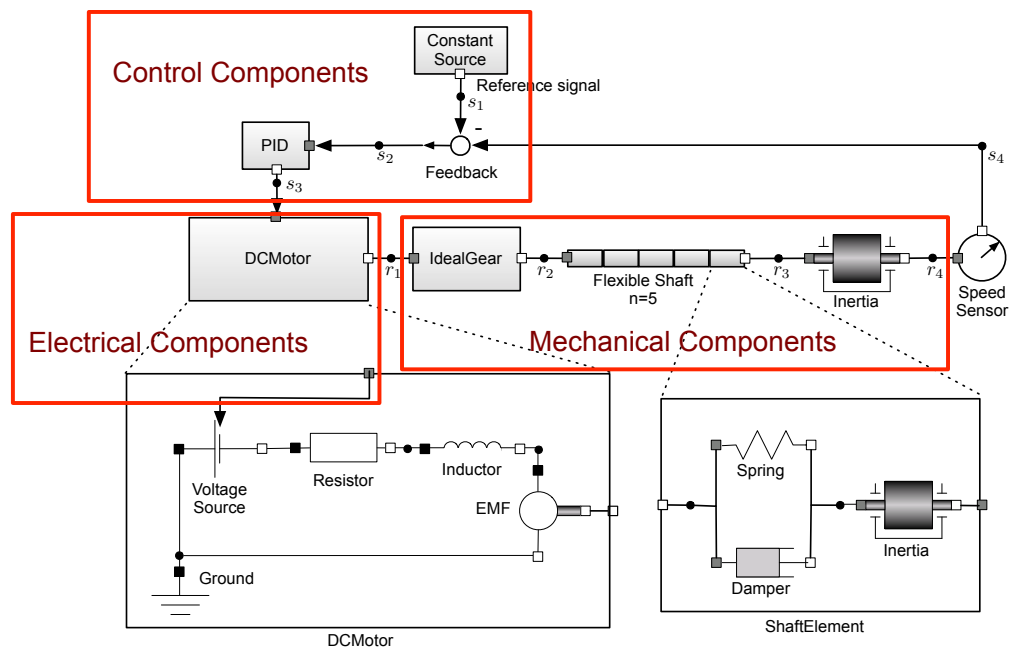
Static type error instead of dynamic error during translation/pattern matching.

```
def ModifiedPendulum(m:Real, l:Real, angle:Real) = {
  def x, y, T:Real;
  init x (l*sin(angle));
  init y; //Error: Missing initial value
  -T*x/l = m*x'';
  -T*y/l - m*g = m*y'';
  x^2. + y^2. = l^2.;
}
```

Quite intuitive error messages at the DSL level.

```
modifiedpendulum.moz 4:10-4:10 error: Missing argument
of type 'Real'.
```

Mechatronic Control Example (ModelyzeEOO)



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Modelyze
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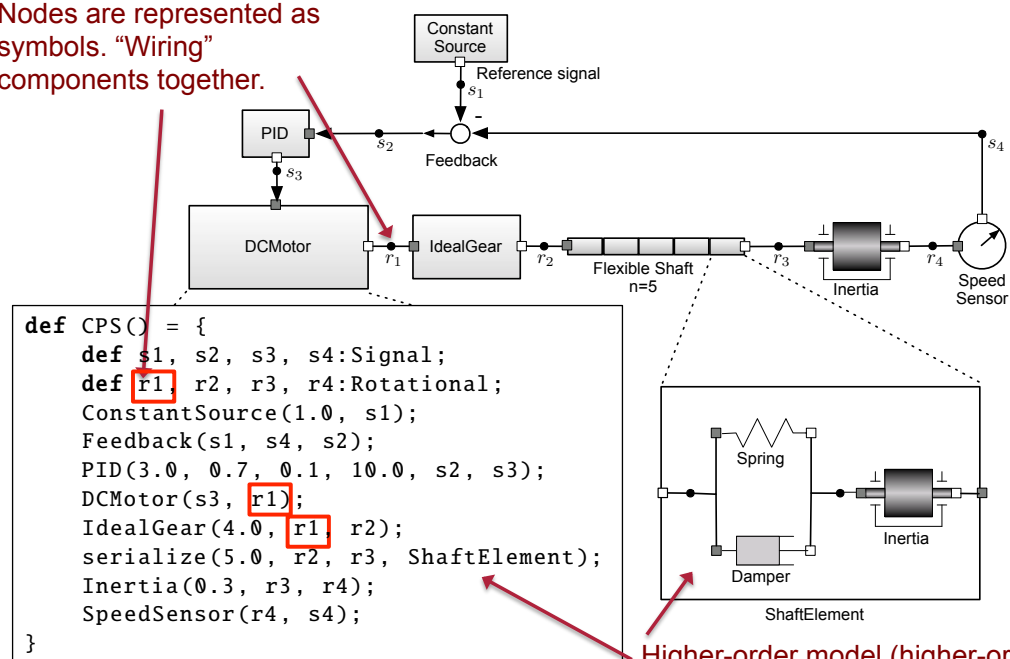
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Mechatronic Control Example

Nodes are represented as symbols. "Wiring" components together.



Higher-order model (higher-order function)

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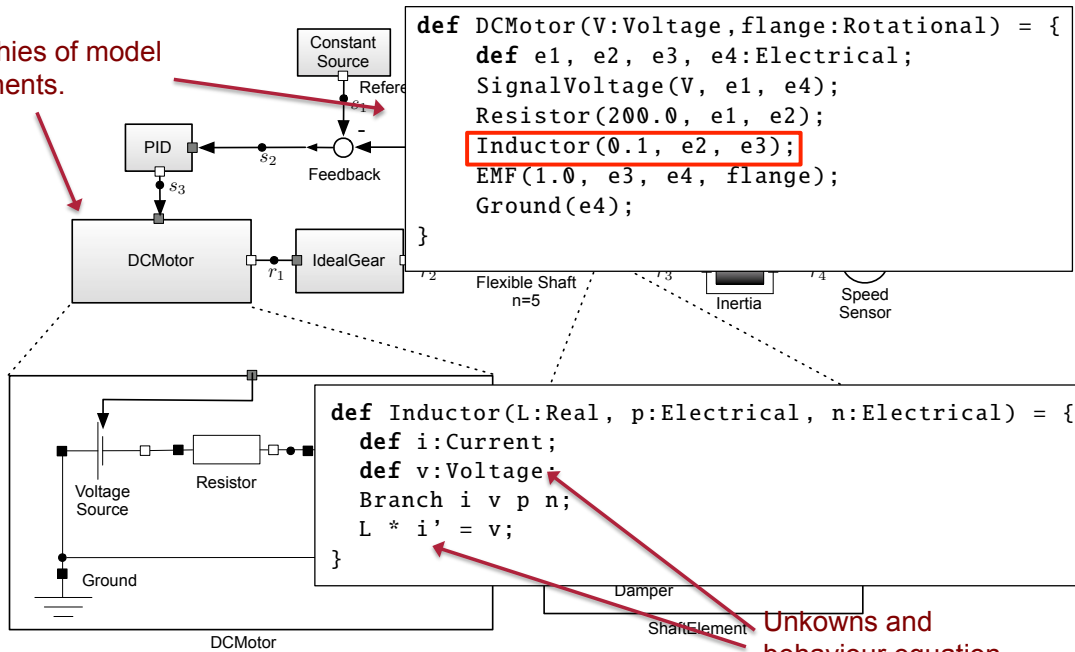
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Mechatronic Control Example

Hierarchies of model components.



Unknowns and behaviour equation

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Extensible DSLs for physical modeling

Differential-Algebraic
Equations (DAE)

ModelyzeDAE

ModelyzeEOO

Acausal connections
(Electrical and
Mechanical domain)

HybridCharts
(DAE with modes)

ModelyzeHC

ModelyzeHEOO

EOO + HC = HEEO

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Part I
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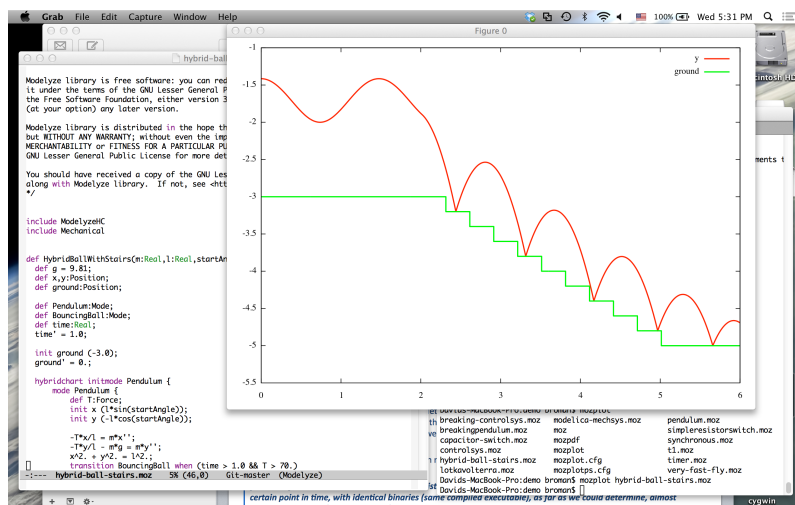


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Demo...



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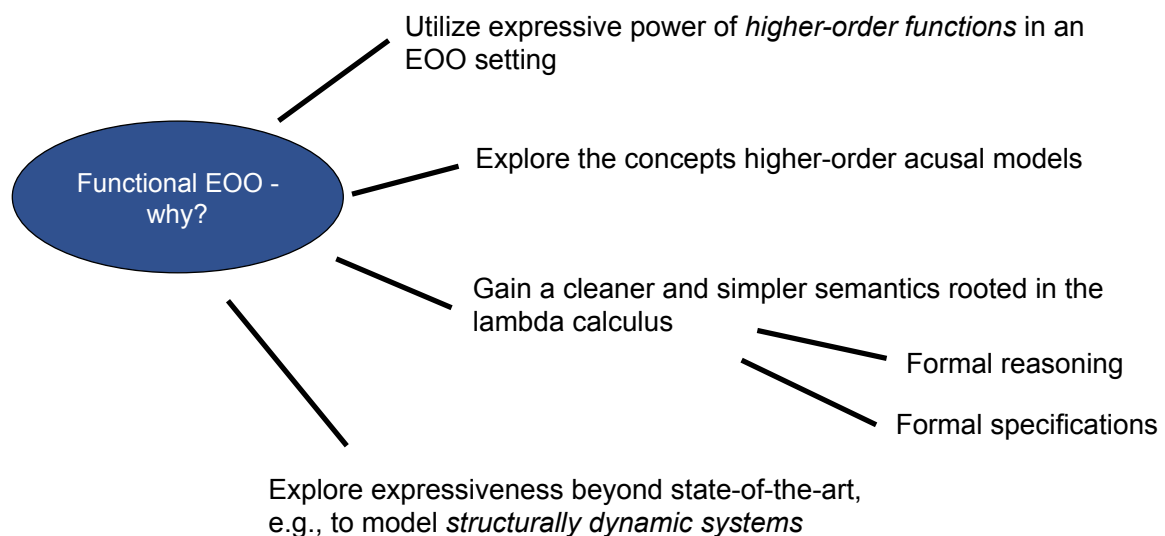
Part II

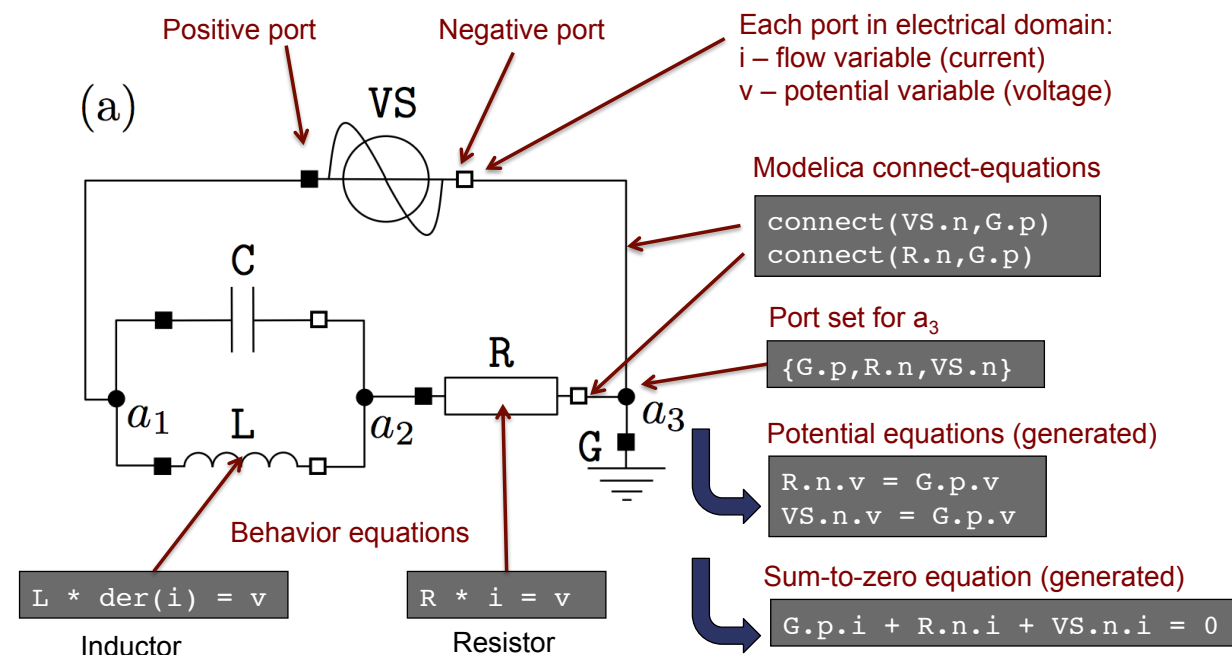
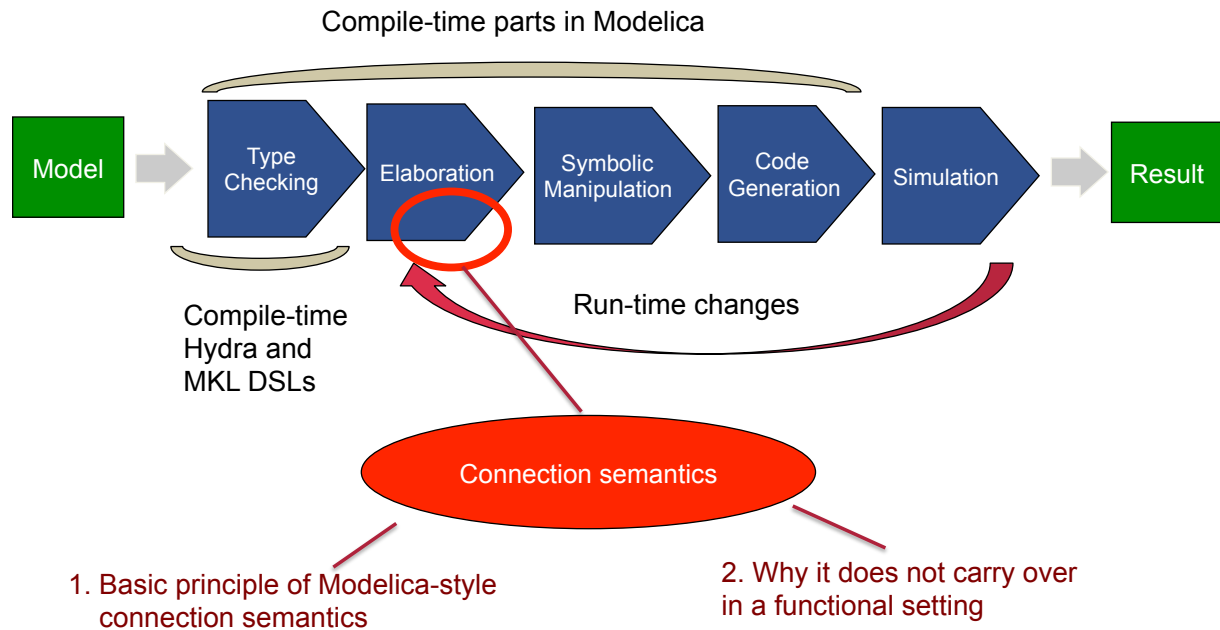
Node-Based Connection Semantics

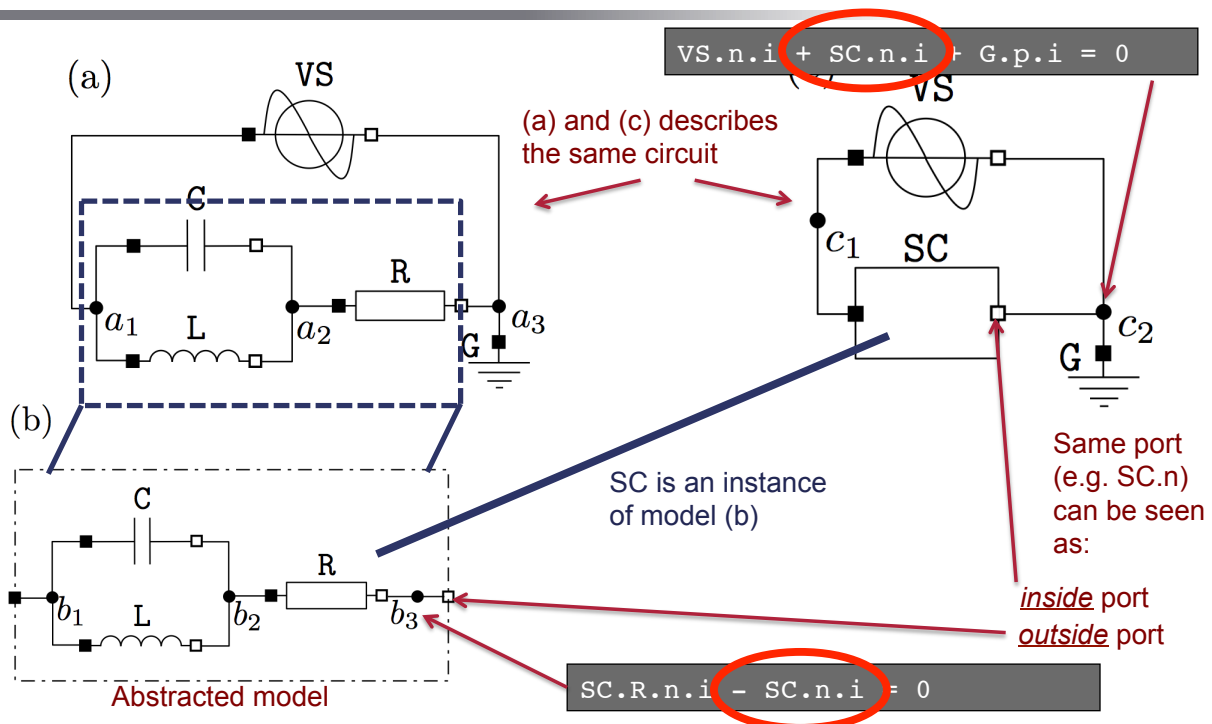


Functional EOO languages

The state-of-the-art EOO language Modelica has a [hierarchical structure](#) with a large [complex semantics](#)







Why does it not carry over in a functional setting?

Ports contain instance variables (e.g., v and i)

Ports are part of the model hierarchy

Ports can be classified to be *inside* or *outside* with respect to the model hierarchy context

Modelica-Style
Approach

Functional EOO

Using *functional abstraction* for expressing model abstraction

Ports becomes formal parameters, that is, ports are no longer direct *parts* of the model

After functional application (beta-reduction), we have collapsed the hierarchy

Information about what is inside and outside is no longer available

Lava (Bjesse et al., 1998) and Wired (Axelsson et al., 2005)
Functional languages for hardware design, embedded in Haskell

Extend language with special
abstraction and application
for models

Flow lambda calculus (Broman, 2007)
Extended with a *new model abstraction* and *new model application* for generating equations. Complicated semantics.
FHM/Hydra (Giorgidze and H. Nilsson, 2008)
Connect statements generate sum-to-zero. Special *signal relation application* for generating signs on flow variables.

Our approach: Use lambda abstraction both for function and model abstraction

=> get higher-order models for free

Phase 1

Collapsing the model
hierarchy

Directly from the host language
(Modelyze)

Phase 2

Connection Semantics

Implemented as a Modelyze
library

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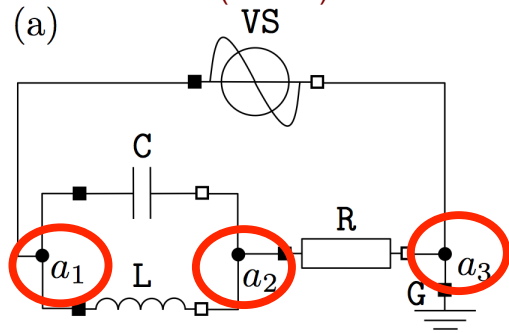
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Phase 1: An circuit model in a Modelyze DSL

```
def CircuitA() = {
  def a1,a2,a3:Electrical;
  SineVoltage(220,50,a1,a3);
  Capacitor(0.02,a1,a2);
  Inductor(0.1,a1,a2);
  Resistor(200,a2,a3);
  Ground(a3);
}
```

Defines nodes of type `Electrical` (fresh typed symbols)

Connections (wiring) by supplying
nodes to functions (models)



Components (model instances) are
created using function application.

For example, parallel connection
(Capacitor and Inductor)

Can also be defined using a higher-order function, e.g.
`parallel(Capacitor(0.02), Inductor(0.1));`

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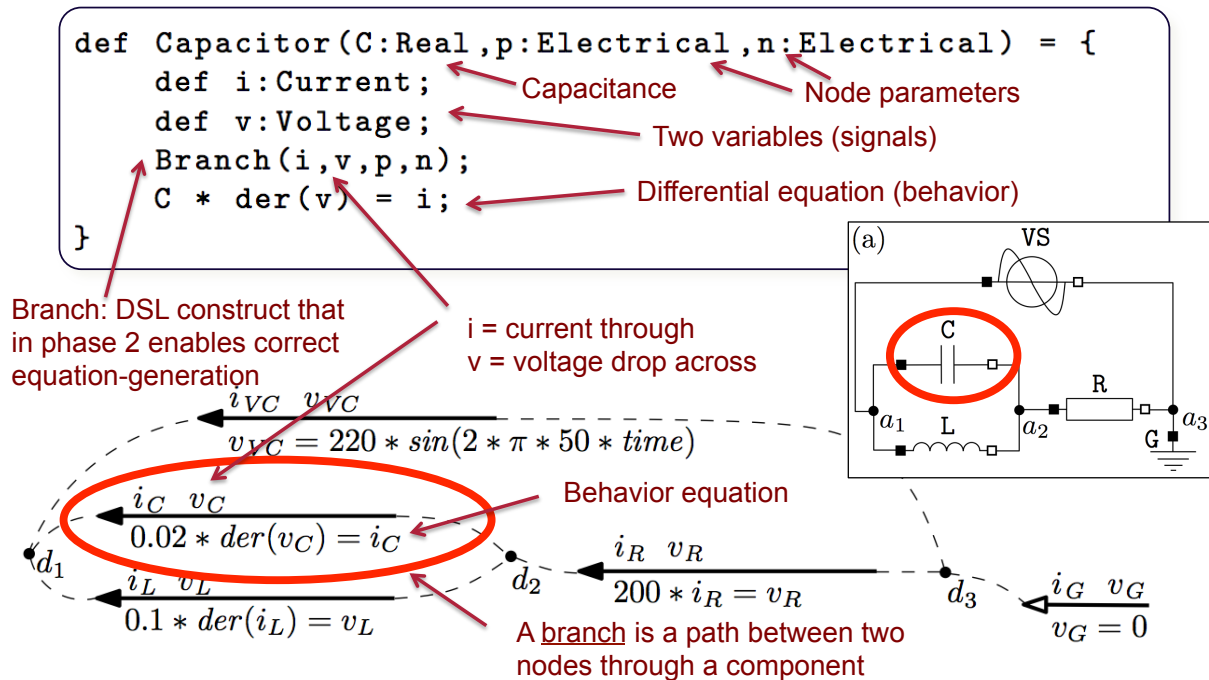
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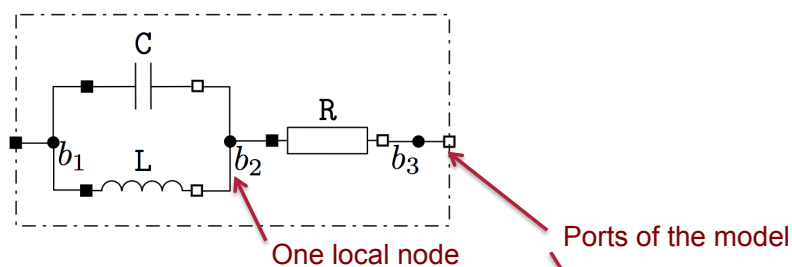
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Phase 1: Peeking into a model



Phase 1: SubCircuit

(b)



```
def SubCircuit(p:Electrical,n:Electrical) = {  

  def b2:Electrical;  

  Capacitor(0.02,p,b2);  

  Inductor(0.1,p,b2);  

  Resistor(200,b2,n);  

}
```

Three components

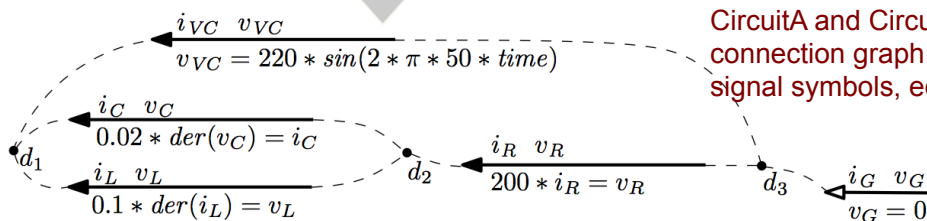
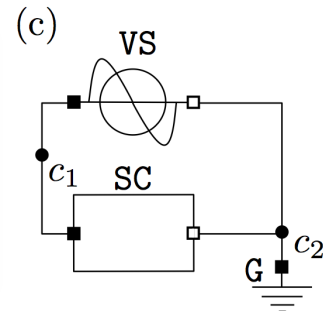
Phase 1: Composition

```
type TwoPin = Electrical -> Electrical -> Equations
```

Takes a higher-order model (acausal) as input

```
def CircuitC(SC:TwoPin) = {
  def c1,c2:Electrical;
  SineVoltage(220,50,c1,c2);
  SC(c1,c2);
  Ground(c2);
}
```

Instance of a higher-order model

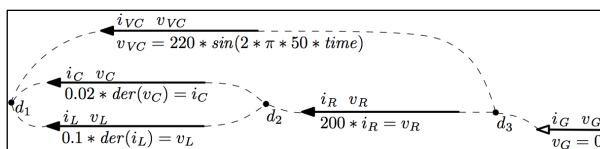
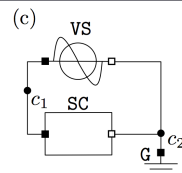


CircuitA and CircuitC result in the same connection graph (containing nodes, signal symbols, equations, and branches)

Our approach

```
def CircuitC(SC:TwoPin) = {
  def c1,c2:Electrical;
  SineVoltage(220,50,c1,c2);
  SC(c1,c2);
  Ground(c2);
}
```

High-level model



Graph-level



$$\begin{aligned} J_1 \dot{\omega}_1 &= M_v - M_1 \\ J_2 \dot{\omega}_2 &= M_h - M_2 \\ \omega_1 &= -r \omega_2 \\ M_1 &= -r^{-1} M_2 \end{aligned}$$

Differential-Algebraic Equations

Phase 1

Collapsing the model hierarchy

Directly from the host language (MKL)

Phase 2

Connection Semantics

Implemented as a MKL library

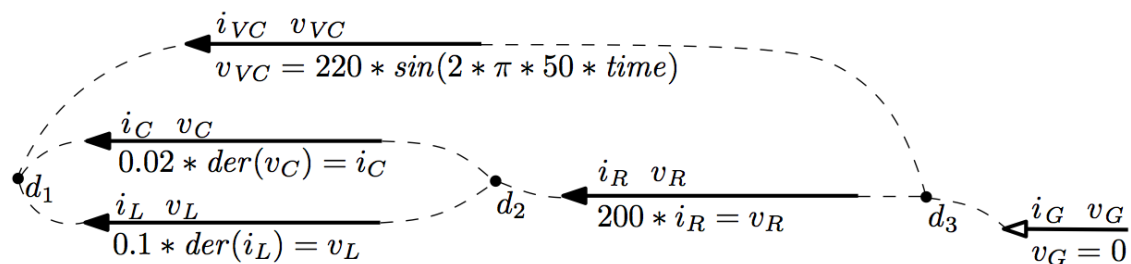
Phase 2: Connection Semantics

Input:

All information for handling outside/inside is encoded in the generated graph – regardless how it was constructed



Semantics formalized in the paper

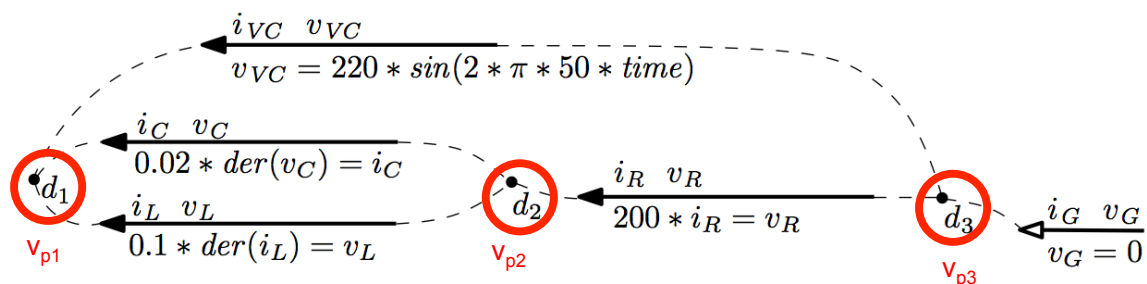


Phase 2: Connection Semantics

3 potential variables

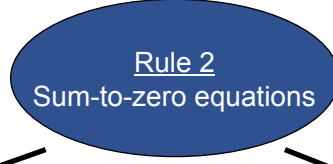
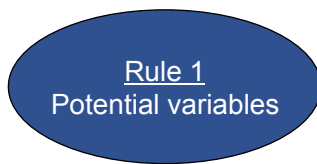
Rule 1
Potential variables

Associate a distinct variable
(the potential) with each node



3 potential variables

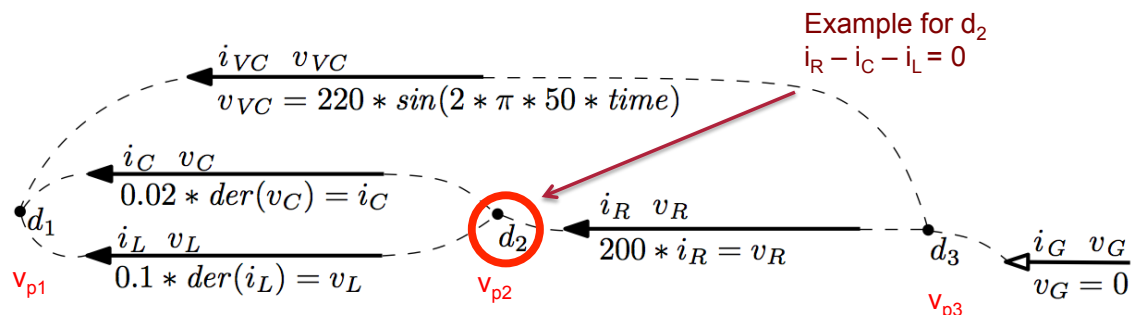
3 sum-to-zero equations



For each node, create a sum-to-zero equation

Positive sign if branch points towards the node

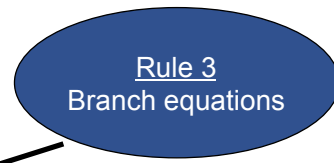
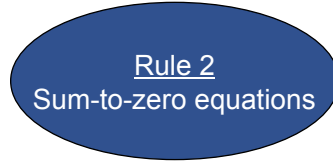
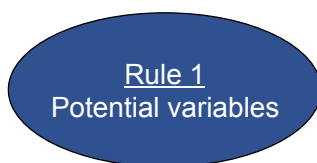
Negative sign if branch points away from the node



3 potential variables

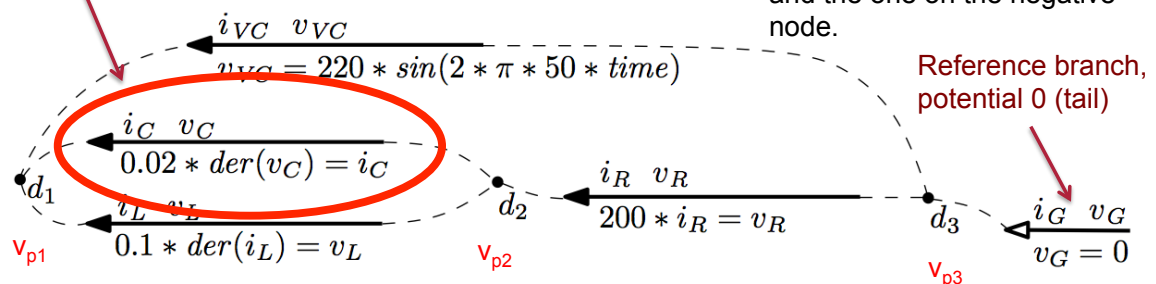
3 sum-to-zero equations

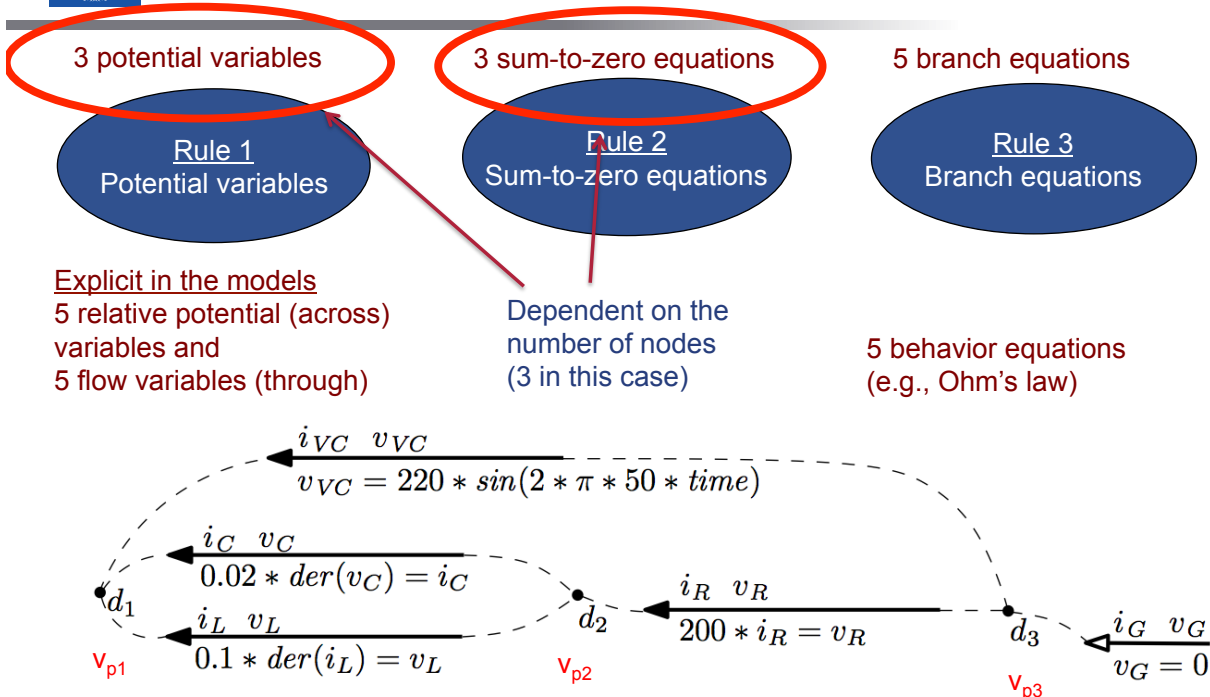
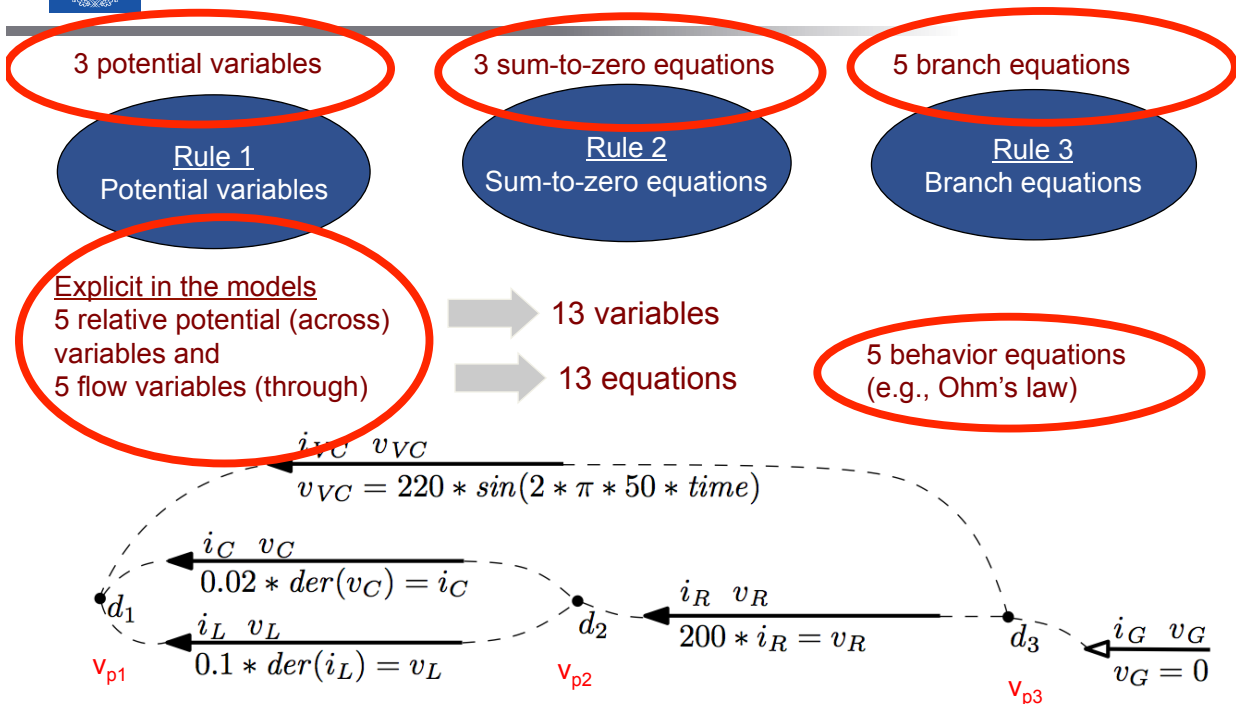
5 branch equations

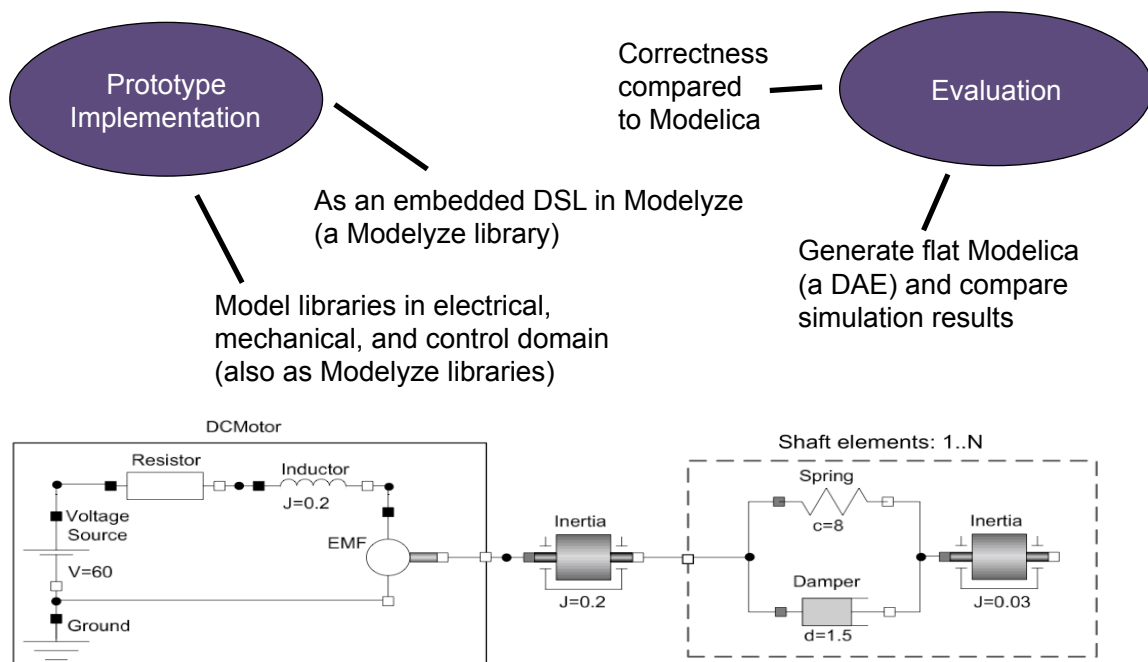
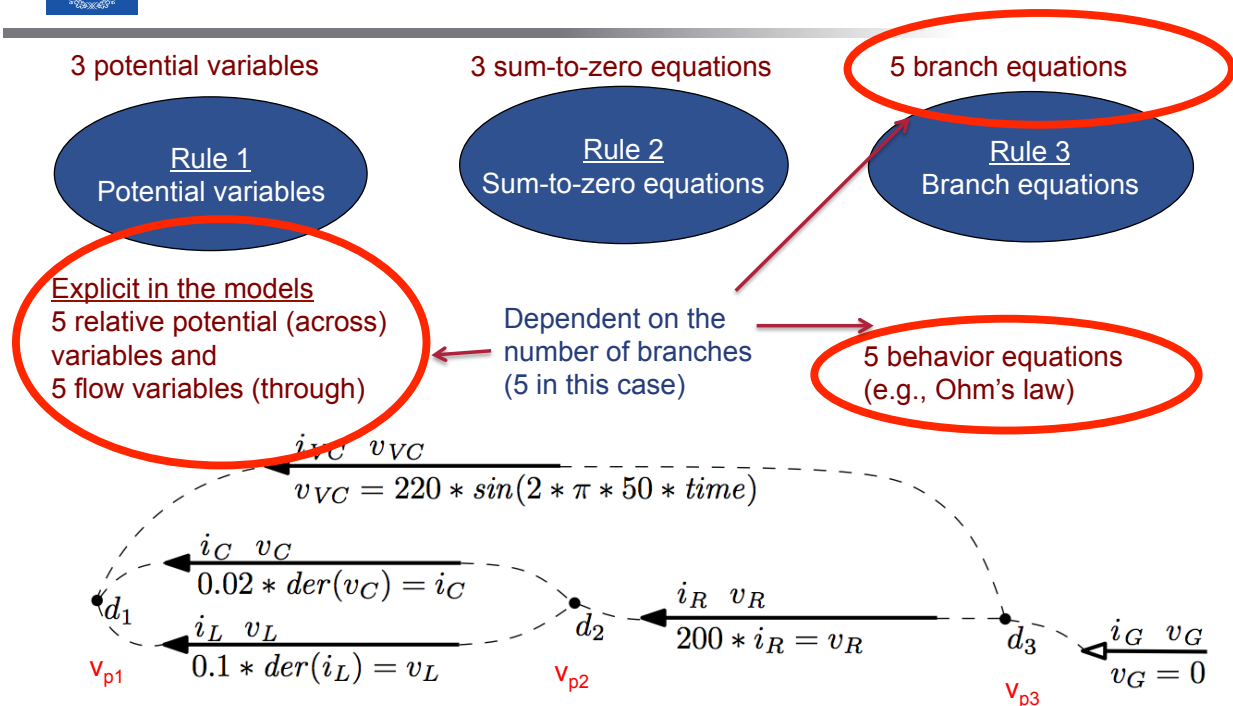

Example, conductor:
 $d_1 - d_2 = v_C$

For each branch, create a branch equation

The relative potential is the difference of the potential variable on the positive node and the one on the negative node.





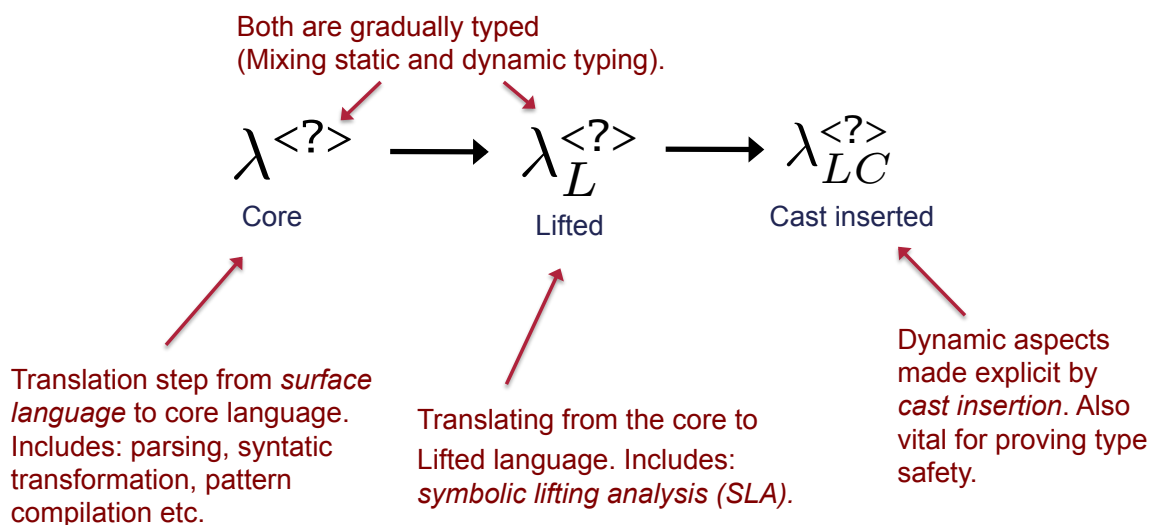


Part IV Formal Semantics

$$\frac{\begin{array}{c} \Gamma \vdash_L e_1 \rightsquigarrow e'_1 : \langle \tau_{11} \rightarrow \tau_{12} \rangle \\ \Gamma \vdash_L e_2 \rightsquigarrow e'_2 : \tau_2 \\ [e'_2 : \tau_2] = e''_2 \\ \langle \tau_{11} \rangle \sim [\tau_2] \end{array}}{\Gamma \vdash_L e_1 e_2 \rightsquigarrow e'_1 @ e''_2 : \langle \tau_{12} \rangle} \text{ (L-APP5)}$$

Intermediate Languages

To enable formalization and proving type soundness, we define three intermediate languages.



Core

 $\lambda^{<?>}$

Ground Types $\gamma \in \mathbb{G}$

Symbolic Data Types $D \in \mathbb{D}$

Types $\tau ::= \gamma \mid \tau \rightarrow \tau \mid ? \mid \langle \tau \rangle \mid D$

Variables $x, y \in \mathbb{X}$

Symbols $s \in \mathbb{S}$

Constants $c \in \mathbb{C}$

Expressions $e ::= x \mid \lambda x:\tau. e \mid e e \mid c \mid \mathbf{error} \mid$

$\nu(\tau) \mid \mathbf{case}(e, p, e, e)$

Patterns $p ::= \mathbf{sym}:\tau \mid x @ x \mid \mathbf{lift} x:\tau$

"new" creates a new fresh symbol of type tau.

Lifted

$\lambda_L^{<?>}$ (extends $\lambda^{<?>}$)

Expressions $e \quad + = \quad e @ e \mid \mathbf{lift} e:\tau$

Function and dynamic types.

Symbolic type.

Symbolic data type (e.g., the equation above).

Standard expressions (var, lambda, application, constant, error).

Case expression for eliminating symbolic data. Three forms of patterns.

Extended with symbolic application and lift expression.

Note: Recursive patterns compiled away during pattern compilation.

We adopt the idea of gradual typing by Siek and Taha (2006) by replacing type equality by a type consistency relation \sim

Dynamic type consistent with all types.

$$\begin{array}{c} \tau \sim ? \quad ? \sim \tau \quad \gamma \sim \gamma \quad D \sim D \\ \hline \frac{\tau_1 \sim \tau_3 \quad \tau_2 \sim \tau_4}{\tau_1 \rightarrow \tau_2 \sim \tau_3 \rightarrow \tau_4} \quad \frac{\tau_1 \sim \tau_2}{\langle \tau_1 \rangle \sim \langle \tau_2 \rangle} \end{array}$$

Ground and symbolic data types must be equal.

Nested types must match.

Examples

$\langle \text{Int} \rangle \sim \langle ? \rangle$

$\text{Int} \not\sim \langle ? \rangle$

$\langle \text{Real} \rangle \rightarrow \text{Real} \sim \langle ? \rangle \rightarrow \text{Real}$

The type system for the core language is defined by a four-place *symbol lifting relation*

$$\Gamma \vdash_L e \rightsquigarrow e' : \tau$$

$\lambda^{<?>}$ $\lambda_L^{<?>}$
 Core Lifted

Selected rules (out of 13 rules) $\Gamma \vdash_L e \rightsquigarrow e' : \tau$

$$\frac{\Gamma \vdash_L e_1 \rightsquigarrow e'_1 : \tau_{11} \rightarrow \tau_{12} \quad \Gamma \vdash_L e_2 \rightsquigarrow e'_2 : \tau_2 \quad \tau_{11} \sim \tau_2}{\Gamma \vdash_L e_1 e_2 \rightsquigarrow e'_1 e'_2 : \tau_{12}} \text{ (L-APP1)}$$

Type equality replaced with
type consistency

$$\frac{\Gamma \vdash_L e_1 \rightsquigarrow e'_1 : \tau_{11} \rightarrow \tau_{12} \quad \Gamma \vdash_L e_2 \rightsquigarrow e'_2 : \tau_2 \quad \tau_{11} \not\sim \tau_2 \quad \tau_{11} \sim \tau_2}{\Gamma \vdash_L e_1 e_2 \rightsquigarrow (\text{lift } e'_1 : \tau_{11} \rightarrow \tau_{12}) @ e'_2 : \tau_{12}} \text{ (L-APP4)}$$

Argument is of symbolic type

Lift function term

Change to symbolic
application

Cast insertion defined by a
symbol lifting relation

$$\Gamma \vdash_C e \rightsquigarrow e' : \tau$$

$\lambda_L^{<?>}$ $\lambda_{LC}^{<?>}$
 Lifted Cast inserted

Type system and Dynamic Semantics for the Lifted (Runtime) Language

Type relation

$$\Gamma \vdash e : \tau$$

$\lambda_{LC}^{<?>}$
 Cast inserted

Dynamic semantics
(small-step operational)

$$e \mid S \longrightarrow e' \mid S'$$

Set of symbols
(computational effect to
generate fresh symbols)

Some reduction rules

$$(\lambda x : \tau_1. e_1) v_1 \mid S \longrightarrow [x \mapsto v_1] e_1 \mid S \quad (\text{E-BETA})$$

$$\nu(\tau_1) \mid S \longrightarrow s : \tau_1 \mid S \cup \{s\} \quad \text{if } s \notin S \quad (\text{E-NEWSYM})$$

Creates fresh
symbols

Proposition 3 (Symbolic Lifting Preserves Types). *If $\Gamma \vdash_L e \rightsquigarrow e' : \tau$ then e' is well typed in Γ at type τ .*

Proposition 4 (Cast Insertion Preserves Types). *If $\Gamma \vdash_C e \rightsquigarrow e' : \tau$ then $\Gamma \vdash e' : \tau$.*

Lemma 3 (Progress). *If $\vdash e : \tau$ then $e \in \text{Values}$, or for all S there exists S' and e' such that $e \mid S \longrightarrow e' \mid S'$, or $e = \text{error}$.*

Lemma 7 (Preservation). *If $\Gamma \vdash e : \tau$ and $e \mid S \longrightarrow e' \mid S'$ then $\Gamma \vdash e' : \tau$.*

Summary and Conclusions



Summary and Conclusions

Some key take away points:

- **Modelyze** is a host language for embedding domain-specific languages (DSLs).
- In particular, it is designed for **embedding equation-based languages**.
- Some of the special **semantic aspects** are: typed symbols, gradual typing, and symbolic lifting analysis.
- **Node-based connection semantics** are especially useful in a functional setting for encoding EOO languages.



Thanks for listening!