MODELING AND SIMULATION OF LARGE-SCALE HYBRID SYSTEMS

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Summary

In this chapter concepts and tools for modeling and simulation of large-scale multi-domain hybrid systems including complex discrete event controllers are presented. The object-oriented modeling paradigm is discussed in detail, because it is a very promising approach for modeling hybrid physical systems. The representation of a physical system is a set of differential and algebraic equations (DAE). Physical discontinuities can be considered via conditional and instantaneous equations. These require specific hybrid simulation features, such as state event detection and localization, event-iteration, re-initialization after discontinuities, etc. Purely discrete event supervisory controllers are best modeled using problem specific formalisms, such as automata, statecharts, logic diagrams, etc. It is explained how these can be integrated with object-oriented models of the physical systems.

1. Introduction

Sophisticated technological systems such as automatic gearboxes, robots, aircraft, and chemical plants consist of a large number of physical components, numerous low-level set-point controllers, interlocks, and interacting complex supervisory controllers. From a
radical point of view, all observable behaviors of these systems are caused by quantum
technics and hence discrete in nature. However, in most cases, engineers are interested
only in the resulting macroscopic effects. Therefore, it is rational and common practice to
apply the concepts of classical physics to model physical components. Set point
controllers may be considered as continuous or discrete time systems depending on the
sampling rates and the relevant time scale.

On the supervisory control level, fault detection, redundancy management, and sequence
control (e.g., for start-up and shutdown) are performed, and the interaction with the user
is managed. The dominant part of the functions on this level consists of logic operations
that are triggered when continuous input signals (e.g., temperature measurements) cross
specified thresholds, when discrete input signals change, notifying that certain events
occurred in the environment of the controller (e.g., an input signal from a limit switch
device), or when internal timers reach given time limits. The states and the outputs
change discontinuously when a reaction to external stimuli is required. Supervisory
controllers can often be regarded as ideal discrete event systems where the state changes
instantaneously. For digital controllers it is often rational to ignore sampling effects so
that their reactions also occur instantaneously.

Systems in which discrete event and continuous dynamics interact are called hybrid
systems. The physical system part may consist of subsystems from various domains:
electrical circuits, pneumatic and hydraulic actuators, mechanical transmissions, fuel
cells, combustion chambers, tanks, gas transport systems, chemical reactors, etc. Each
modeling domain has specific graphical representations and modeling traditions, but in
most cases the final models are differential and algebraic equations (DAE) involving
continuous variables that depend on continuous time.

The models of the physical components may contain discontinuities that strictly speaking
are caused by model simplifications which are made in order to avoid models with largely
different time scales. Examples are thermodynamic phase changes, friction and ideal
switches, e.g. diodes in electronic systems or ideal valves. Other discontinuities occur
when physical limits are reached (e.g. the overflow of a tank or contact in mechanical
systems) or inputs to the physical system change abruptly. At points of discontinuity,
even the number of independent state variables may change, e.g., if two rigid bodies make
contact. In consequence, the physical part of the system itself may exhibit hybrid
behavior, i.e. mixed discrete / continuous dynamics.

The modeling of such large-scale multi-domain hybrid systems including complex
discrete event controllers can be very time consuming and expensive, but in many cases it
is necessary for studying the overall performance of a system in the design stage.

For instance, in order to verify that an aircraft operates according to the requirements
even when an actuator of the elevator system fails, a model has to be used that includes
the general aircraft dynamics, the discrete event redundancy management system that
normally consists of two independent controllers and detailed models of the actuator
dynamics. Further simulation goals that require to model complete systems may be the
estimation of throughput or power consumption, a feasibility check for a specific
production plan, or operator training.
2. General Concepts

When modeling large-scale multi-domain hybrid systems, it is crucial to keep the modeling process as simple and as clear as possible in order to achieve a tolerable modeling effort and to reduce the error-proneness as far as possible. This section describes the main concepts and principles for powerful and efficient modeling:

- compositional modeling, modularity and hierarchy
- congruence of system and model with respect to structure and interfaces
- non-causal modeling of physical systems
- heterogeneous modeling and use of domain-specific formalisms

A well known means to cope with complexity is to decompose a problem into sub-problems and to synthesize the solution of the complex problem as a composition of basic sub-problem solutions. In compositional modeling the overall system is separated from its environment and decomposed into sub-components. If sub-components are further decomposed, a hierarchical model structure is obtained. The basic components are described more or less independently, resulting in basic component models that can be coupled in order to define the behavior of higher level components. In a modular model the components interact only via their interfaces, rendering all interactions apparent to the modeler and allows the reuse of component models in different settings without unexpected side effects.

In order to obtain an intuitive model, the model components should correspond to components of the real system. In particular the interfaces of the model components should be congruent with the interfaces of the real components so that the overall model can be composed analogously to the structure of the real system. Any departure from this principle unnecessarily renders the modeling more difficult and is a potential source of confusion.

For instance, in chemical batch plants the production is typically controlled by sequential controllers that implement the recipes. Usually, these controllers are software components within a more complex control system that may have concurrent parts and hierarchically structured components. Some of the recipe transitions are triggered by thresholds of continuous input signals that are evaluated within those software components so that the interface of those controllers should incorporate all continuous input signals needed. Unfortunately, many modeling formalisms and tools required to extract the thresholds from discrete models, to replace them by symbols or Boolean signals, and to evaluate the thresholds outside of the discrete event part, which results in a structural model-system-mismatch.

For the modeling of physical systems it is advantageous to apply a non-causal modeling approach, since physical laws are non-causal in nature: they define the potential behavior of physical systems without implying cause-and-effect-relationships. Consider for example Ohm's law of an electrical resistor, \( \Delta u = R \cdot i \). This equation declares a quantitative relationship between the voltage drop \( \Delta u \) across the resistor and the current \( i \) through the resistor, but it does not tell whether the voltage drop causes the current or vice versa. In practice, non-causal modeling means that the interface variables of the model
components are not predetermined as inputs or outputs, and that model equations are interpreted as equality constraints but not as computational statements. The advantage of this approach can be illustrated with the electrical resistor. When using a causal representation, one needs two different models of an electrical resistor, because it depends on the structure of the circuit whether the voltage drop has to be computed from the current, or vice versa. Hence, in one model the current would be the input variable and the voltage drop the output, whereas in the second model, the voltage drop is the input and the current is the output. If a change is made in the overall circuit model, the causality may change so that some component models have to be replaced. In a non-causal approach, the model equations are solved or ordered automatically to provide the needed computational causality when the overall model is prepared for simulation, so that only one model is needed for all possible configurations.

Many different graphical, textual and formal representations are used for specification in systems engineering. They may originate from computer science, control theory, other engineering disciplines, or the traditions of particular industrial sectors. Often even a specific combination of different formalisms is used to maintain transparency of the description, e.g. block diagrams combined with finite state machines. Each formalism or language has a specific syntax and semantics that is well suited for the particular application and which the users consider to be “natural”. In order to keep the modeling effort low and to provide the user with an intuitive model, the original specifications should be used for the modeling of the systems whenever possible. This requires that modeling environments support the use of domain-specific formalisms and heterogeneous modeling, i.e. to combine components that are specified by different modeling languages in one model.

3. System Representations and Software Tools

In order to give an impression of the variety of representations and tools, the most interesting of them are briefly presented in this section.

3.1. Representations of Discrete Event and Continuous Systems

In the specification and implementation of logic controllers, problem specific discrete event formalisms are usually employed. Popular formalisms are Automata, Statecharts, Petri Nets, Dataflow Diagrams, Synchronous Languages, or programming languages such as Sequential Function Charts and Function Block Diagrams as specified in the IEC 61131-3 standard for programmable logic controllers. An alternative to the use of domain-specific formalisms and languages would be a transformation to one general format, e.g. interacting automata. However, the transformation of discrete event models from one formalism into another is complicated and often leads to inefficient (i.e. unnecessarily large) models, even for formalisms with exactly or nearly equivalent expressive power.

Similarly, in the engineering of the physical part of a system, frequently a combination of problem specific representations is used. Many simulation tools on the market are tailored to the particular needs of a certain industrial sector and a specific application area (e.g. Amesim for fluid power systems and hydraulics, Simpack for multi-body simulation,
HYSYS for chemical plants, etc.). Generally, these tools are very convenient to use within their scope, because the modeling is based on predefined components that correspond to physical entities, so that the resulting model structure reflects the topology of the physical system. However, the perfect adaptation to one application area makes such tools very difficult to use for the modeling of large-scale multi-domain systems.

As an alternative general purpose modeling tools are available that support abstract formalisms such as block diagrams where each block is described by an ODE or an algebraic equation. Using these tools, the modeler has to transform the physical description of the system into a specific mathematical form. After this transformation, the topology of the physical system, e.g. the objects and the connections within an electrical circuit, is not explicitly visible in the model structure anymore. An intermediate position is taken up by bond graphs. They represent the flow of power through a system in an abstract way and maintain the topology of the physical system.

In contrast to the discrete event world, where several computational models are applied, ordinary differential equations (ODEs) and differential and algebraic equations (DAEs) represent a widely accepted general formalism for continuous systems. Virtually every continuous simulation tool uses standard or tailored ODE- or DAE-Solvers.

A very promising approach to multi-domain modeling of physical systems is the object-oriented modeling paradigm, because it adopts a modular and non-causal modeling style. This allows us to define domain-specific component libraries (additional to existing standard libraries) in a transparent way: The developer has to specify the non-causal interfaces, the internal variables and the equations of each component. This approach will be explained in section 4.

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Lecture Notes in Control and Information Sciences, pp. 369-390, Springer. [This article introduces the DES/M approach.]


Hompages of modeling languages and tools

20-sim http://www.20sim.com
CHARON http://www.cis.upenn.edu/mobies/charon/
Chi http://se.wpa.wtb.tue.nl/~vanbeek/
DEVS http://www.acims.arizona.edu/
Dymola http://www.dynasim.se/
gPROMS http://www.psenterprise.com/
Matlab http://www.mathworks.com/
Modelica http://www.modelica.org/
Ptolemy http://ptolemy.eecs.berkeley.edu/
Shift http://www.path.berkeley.edu/shift/
VHDL-AMS http://www.eda.org/vhdl-ams/

Biographical Sketches

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From 1981 to 1984 and 1985-86 he was a senior researcher in the Automatic Control Group in the Mechanical Engineering Department at the University of Duisburg, 1984/85 he spent a year at McGill University, Montréal. 1986 he joined the Fraunhofer-Institut IITB, Karlsruhe, Germany where he led projects on industrial control and production scheduling. For his work, he received a Joseph von Fraunhofer-Prize in 1991. Since 1990 he is Professor of Process Control in the Department of Biochemical and Chemical Engineering, Universität Dortmund, Germany. 1996-1999 he served as the Chairman of the department, from 2002-2006 he was Vice-Rector for Research and International Relations of Universität Dortmund. He was Co-Editor of the IEEE Transactions on Control Systems Technology 1992-2000 and Associate Editor of the European Journal of Control 1995-2000. He currently is Associate Editor of the Journal of Process Control and of Mathematical and Computer Modelling of Dynamic Systems. In 2006, he
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