

## Heterogeneous Function Composition to Eliminate a Class of Direct Relationships in Software Components of Dynamic Systems

Pieter J. Mosterman

Senior Research Scientist  
Design Automation Department



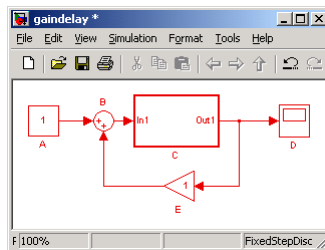
Adjunct Professor  
School of Computer Science



© 2010 The MathWorks, Inc.

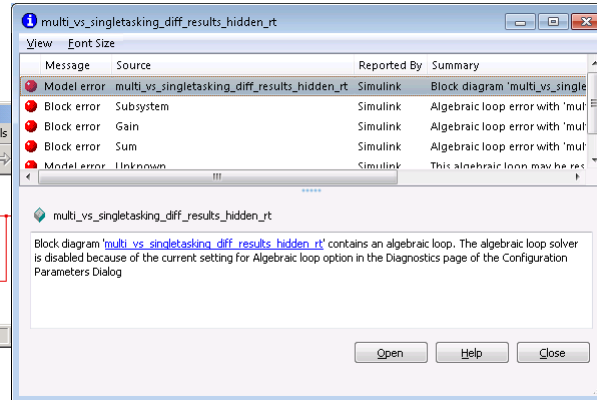
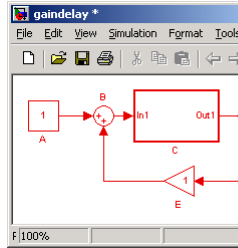
## The problem!

- Demo ... ☺



## The problem!

- Demo ... 😊



- What happened?!

3

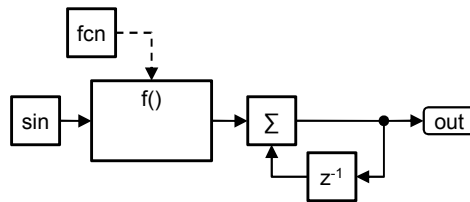
## Agenda

- ▪ Simulink preliminaries
- Executing a Simulink model
- Dealing with hierarchy
- Heterogeneous composition
- An implementation in Simulink
- Conclusions

4

## Basic Simulink syntax

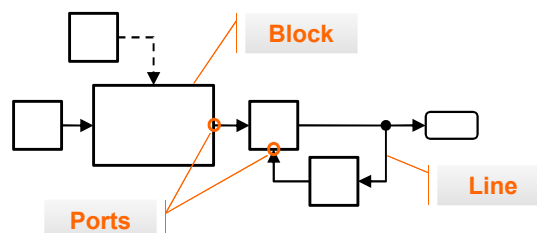
- An example model ...



5

## Basic Simulink syntax

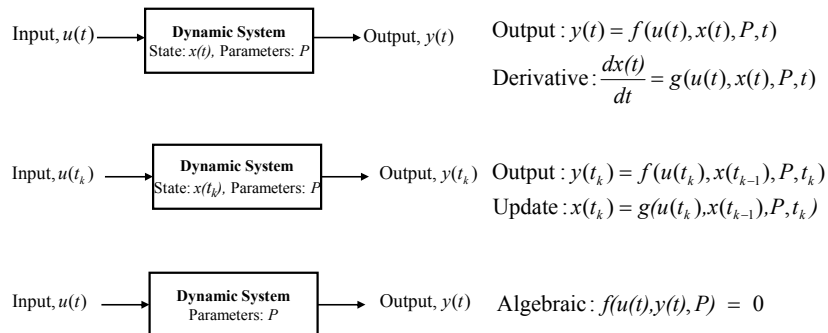
- Network of **blocks** with directed **lines** connected between **ports**



6

## The execution hierarchy

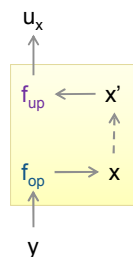
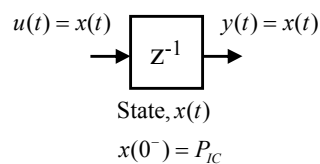
- The lines reflect input/output relations
- The (nonvirtual) blocks are dynamic systems



7

## Example block implementation

- A unit delay



```
class UnitDelayBlock : public Block {
public:
    ErrorStatus BlockDrawIcon() {
        // Draw '1/z' on the icon
        .....
    }

    BlockParameterData BlockGetParameterData() {
        // Return initial_condition as block data
        .....
    }

    ErrorStatus BlockOutput(){
        // Implement y(t) = x(t)
        .....
    }

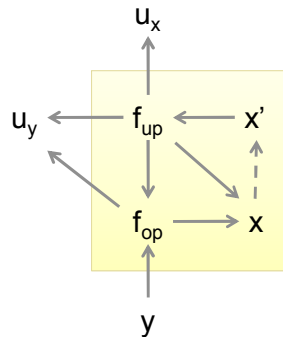
    ErrorStatus BlockUpdate(){
        // Implement x(t) = u(t)
        .....
    }

private:
    double initial_condition;
};
```

8

## The basic structure of a discrete time block

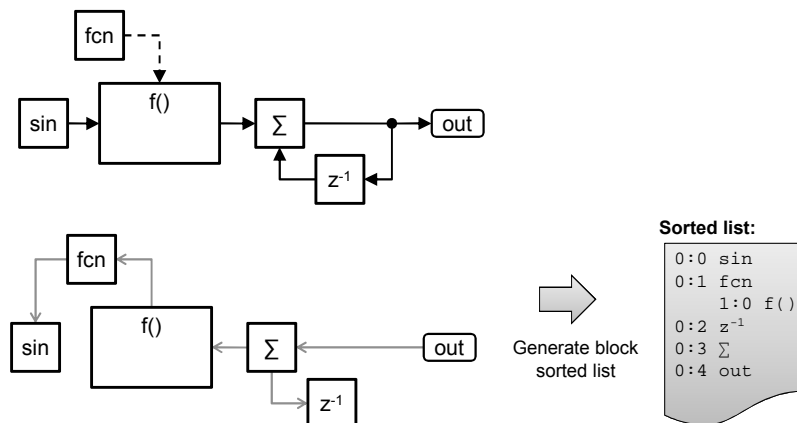
- Data dependencies between
  - Input signals, output signals, current state, new state, update function and output function



9

## Data dependencies to create a sorted list for efficient execution

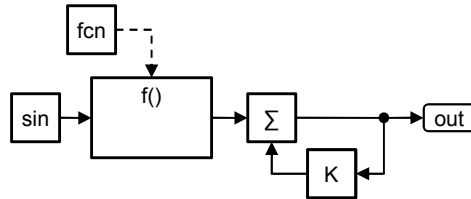
- Static dependency analysis



10

## Algebraic dependencies

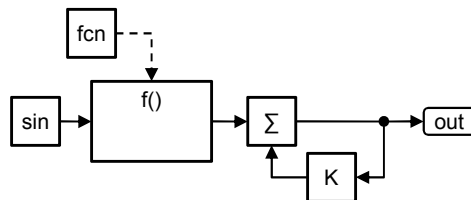
- What if we replace the delay block by a gain?



11

## Algebraic dependencies

- Strongly connected components

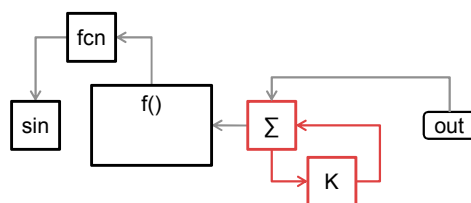


Algebraic loop solution:

$$y(t) = u(t) + K y(t)$$

→

$$y(t) = u(t)/(1-K)$$

Generate block  
sorted list

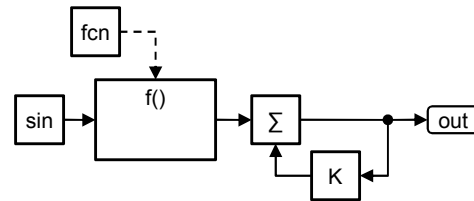
Sorted list:

```
0:0 sin
0:1 fcn
1:0 f()
0:2 AlgLoop
2:0 Σ
2:1 K
0:3 Out
```

12

## Algebraic dependencies

- Strongly connected components



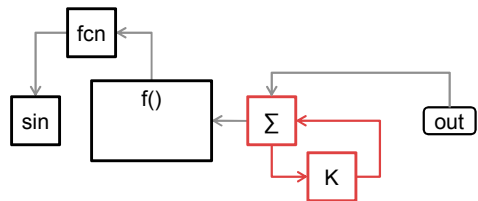
Algebraic loop solution:

$$y(t) = u(t) + K y(t)$$

→

$$y(t) = u(t)$$

No embedded code generation!



Sorted list:

```
0:0 sin
0:1 fcn
1:0 f()
0:2 AlgLoop
2:0 Σ
2:1 K
0:3 Out
```

13

## Agenda

- Simulink preliminaries
- Executing a Simulink model
  - Dealing with hierarchy
  - Heterogeneous composition
  - An implementation in Simulink
- Conclusions

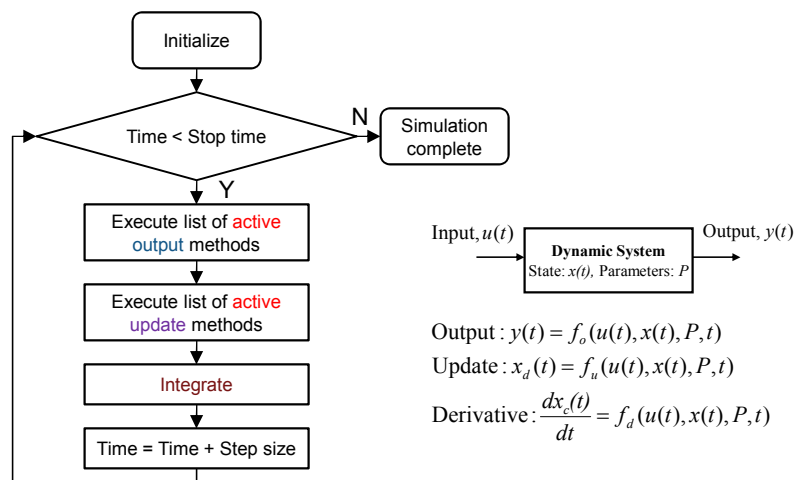
14

## Let's assume single-tasking execution

- Allows multi-rate systems
- All blocks run in a single task
  - Single execution time line
  - Base rate at greatest common denominator
  - Blocks execute when they have a sample hit
  - No data integrity issues

15

## A simulation algorithm for networks of dynamic systems



16



MathWorks MATLAB & SIMULINK

## First generate the sorted list

- Determine data dependencies
  - Based on a direct feedthrough (**df**) flag

```

0:0 F
0:1 E
0:2 D
0:3 A
0:4 B
0:5 C
    
```

17

MathWorks MATLAB & SIMULINK

## Generate execution lists for all of the block methods

output derivative zerocross    output    output zerocross    output update    output update derivative zerocross    output update

**Sorted list:**

```

0:0 F
0:1 E
0:2 D
0:3 A
0:4 B
0:5 C
    
```

Generate block method execution lists

**Output execution list:**

```

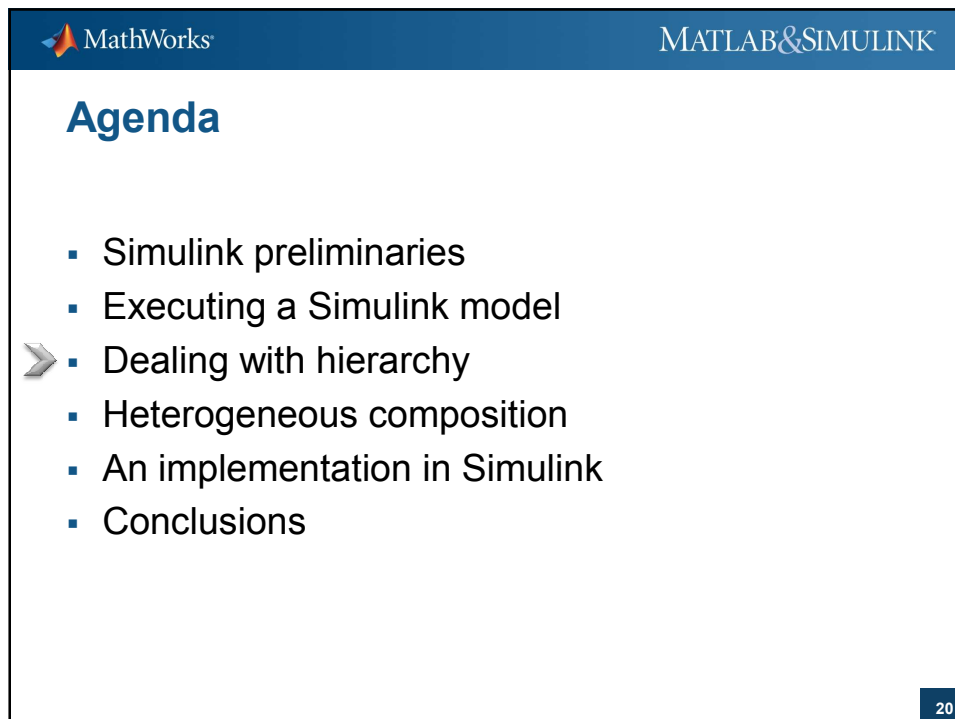
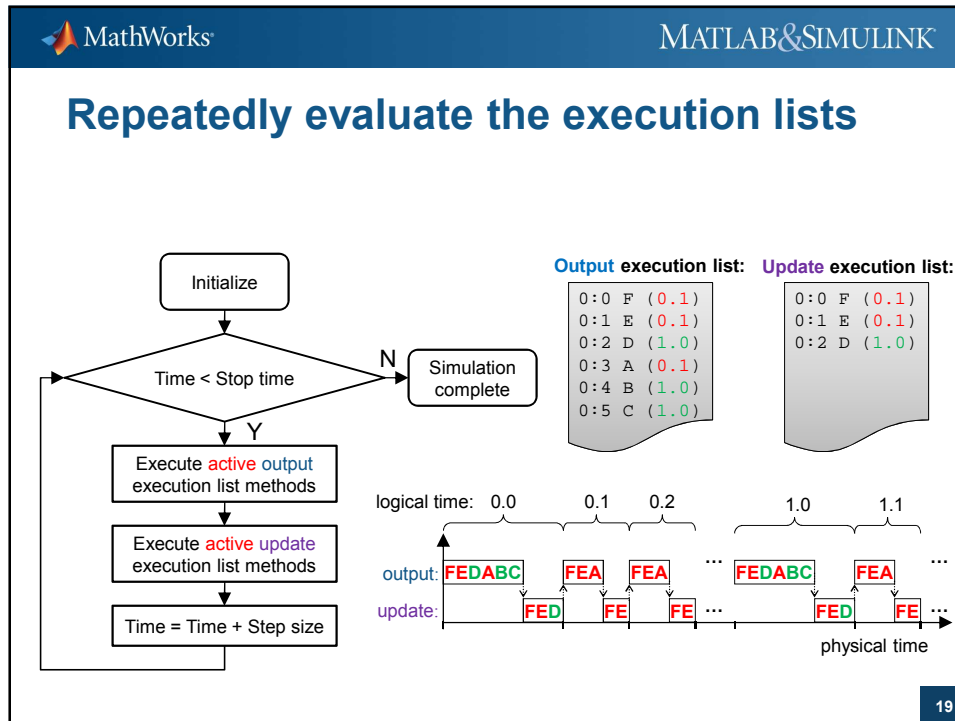
0:0 F (0.1)
0:1 E (0.1)
0:2 D (1.0)
0:3 A (0.1)
0:4 B (1.0)
0:5 C (1.0)
    
```

**Update execution list:**

```

0:0 F (0.1)
0:1 E (0.1)
0:2 D (1.0)
    
```

18



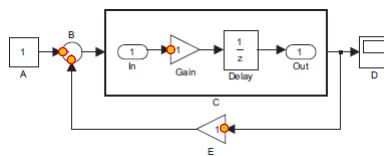
## Hierarchy

- **Virtual** blocks to organize graphical hierarchy
  - Referential transparency; no semantic bearing
- **Nonvirtual** blocks to organize
  - Execution hierarchy
  - Data scope hierarchy

21

## A graphical hierarchy

- Group blocks in a **virtual** subsystem
  - Subsystem C does not appear in the sorted list



Sorted list:

```
0:0 Delay
0:1 D
0:2 A
0:3 E
0:4 B
0:5 Gain
```



Generate  
block method  
execution lists

Output execution list:

```
0:0 Delay
0:1 D
0:2 A
0:3 E
0:4 B
0:5 Gain
```

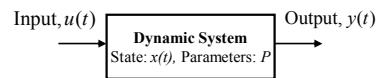
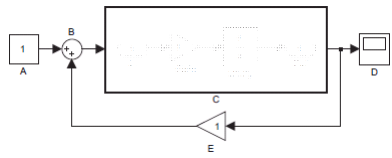
Update execution list:

```
0:0 Delay
```

22

## Let's create a component ...

- Make the virtual subsystem **nonvirtual**
  - Becomes a dynamic system in its own right



$$\text{Output: } y(t) = f_o(u(t), x(t), P, t)$$

$$\text{Update: } x_d(t) = f_u(u(t), x(t), P, t)$$

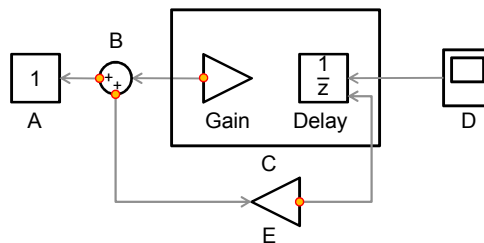
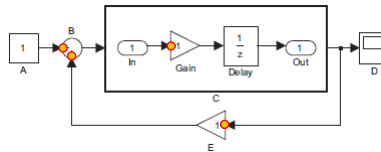
$$\text{Derivative: } \frac{dx_c(t)}{dt} = f_d(u(t), x(t), P, t)$$

- Does that affect sorting?

23

## Let's start with a virtual subsystem ...

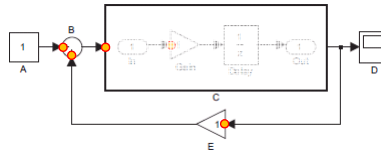
- Dependencies derived from **df** flag



24

## Make subsystem an atomic component

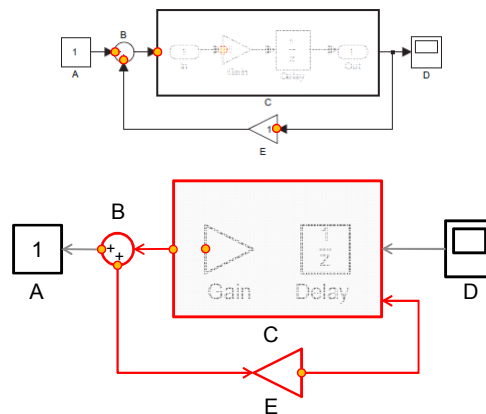
- Direct feedthrough moves to component level!



25

## Make subsystem an atomic component

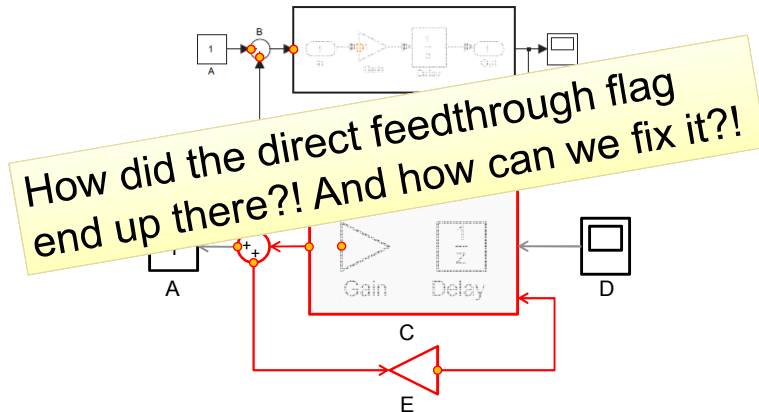
- Now we have a dependency cycle!



26

## Make subsystem an atomic component

- Now we have a dependency cycle!



27

## Agenda

- Simulink preliminaries
- Executing a Simulink model
- Dealing with hierarchy
- Heterogeneous composition
- An implementation in Simulink
- Conclusions

28

MathWorks MATLAB & SIMULINK

## Gain followed by delay

**General**

**Gain**

**Delay**

**Gain/Delay**

29

MathWorks MATLAB & SIMULINK

## Gain followed by delay

**Gain/Delay**

30

MathWorks MATLAB & SIMULINK

## Gain followed by delay

Gain/Delay

The diagram shows a block labeled "Gain/Delay" containing a gain block (represented by a triangle with '1' inside) followed by a delay block (represented by a box with '1/z' inside). Below this, a signal flow graph illustrates the relationship between signals  $u_y$ ,  $f_{op}$ ,  $f_{up}$ ,  $x$ ,  $x'$ , and  $y$ . The signal  $y$  enters from the bottom, goes up to  $f_{op}$ , then right to  $x$ . From  $x$ , a dashed arrow goes up to  $x'$ , and a solid arrow goes up to  $f_{up}$ . From  $f_{up}$ , a solid arrow goes up to  $f_{op}$ , and a solid arrow goes left to  $u_y$ . The gain block is associated with the transition from  $f_{op}$  to  $f_{up}$ , and the delay block is associated with the transition from  $x$  to  $x'$ .

31

MathWorks MATLAB & SIMULINK

## Gain followed by delay

The diagram shows a block labeled "Gain/Delay" containing a gain block (represented by a triangle with '1' inside) followed by a delay block (represented by a box with '1/z' inside). Below this, a signal flow graph illustrates the relationship between signals  $u_y$ ,  $f_{op}$ ,  $f_{up}$ ,  $x$ ,  $x'$ , and  $y$ . The signal  $y$  enters from the bottom, goes up to  $f_{op}$ , then right to  $x$ . From  $x$ , a dashed arrow goes up to  $x'$ , and a solid arrow goes up to  $f_{up}$ . From  $f_{up}$ , a solid arrow goes up to  $f_{op}$ , and a solid arrow goes left to  $u_y$ . The gain block is associated with the transition from  $f_{op}$  to  $f_{up}$ , and the delay block is associated with the transition from  $x$  to  $x'$ .

32



MathWorks MATLAB & SIMULINK

## How do we create a component?

The diagram illustrates the process of creating a component. At the top, a block diagram shows a 'Gain' block followed by a 'Delay' block (1/z). Below this, a more detailed block diagram shows an 'In' port, a 'Gain' block, a 'Delay' block (1/z), and an 'Out' port. The bottom part of the diagram shows a functional block diagram with inputs 'y' and 'x', and outputs 'u<sub>y</sub>' and 'u<sub>x</sub>'. A red question mark indicates the challenge of creating a component.

33

MathWorks MATLAB & SIMULINK

## Homogeneous composition

The diagram illustrates the process of homogeneous composition. At the top, a block diagram shows a 'Gain' block followed by a 'Delay' block (1/z). Below this, a more detailed block diagram shows an 'In' port, a 'Gain' block, a 'Delay' block (1/z), and an 'Out' port. The bottom part of the diagram shows a functional block diagram with inputs 'y' and 'x', and outputs 'u<sub>y</sub>' and 'u<sub>x</sub>'. A dashed arrow indicates the composition of the block diagram into a single functional block.

34

MathWorks MATLAB&SIMULINK

### Put the component in context

35

MathWorks MATLAB&SIMULINK

### We have a dependency cycle!

36

MathWorks MATLAB&SIMULINK

### Is there another way ... ?

The diagram illustrates two ways to represent a block with Gain and Delay. On the left, a block contains a Gain block followed by a Delay block. Below it, a signal flow graph shows an input  $y$  entering a block  $f_{op}$ , which outputs  $x$ . A feedback path  $f_{up}$  takes  $x'$  and feeds back into  $f_{op}$ . The output of  $f_{op}$  is  $u_y$ . On the right, a block is shown with an 'In' port, a Gain block, a Delay block, and an 'Out' port. Below it, a signal flow graph shows an input  $y$  entering a block  $f_{op}$ , which outputs  $x$ . A feedback path  $f_{up}$  takes  $x'$  and feeds back into  $f_{op}$ . The output of  $f_{op}$  is  $u_y$ . A red question mark is placed between the two signal flow graphs, suggesting a comparison or a question about the equivalence of the two representations.

37

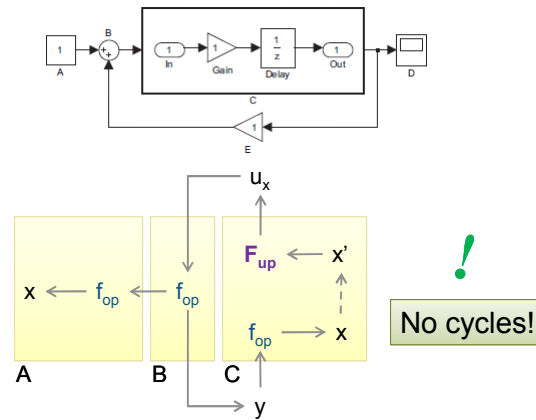
MathWorks MATLAB&SIMULINK

### Heterogeneous composition!

The diagram illustrates two ways to represent a block with Gain and Delay. On the left, a block contains a Gain block followed by a Delay block. Below it, a signal flow graph shows an input  $y$  entering a block  $f_{op}$ , which outputs  $x$ . A feedback path  $f_{up}$  takes  $x'$  and feeds back into  $f_{op}$ . The output of  $f_{op}$  is  $u_y$ . On the right, a block is shown with an 'In' port, a Gain block, a Delay block, and an 'Out' port. Below it, a signal flow graph shows an input  $y$  entering a block  $f_{op}$ , which outputs  $x$ . A feedback path  $F_{up}$  takes  $x'$  and feeds back into  $f_{op}$ . The output of  $f_{op}$  is  $u_x$ . A red question mark is placed between the two signal flow graphs, suggesting a comparison or a question about the equivalence of the two representations.

38

## Putting it in context again



39

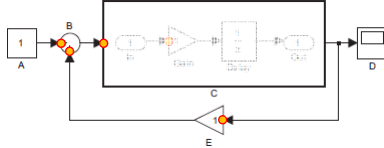
## Agenda

- Simulink preliminaries
- Executing a Simulink model
- Dealing with hierarchy
- Heterogeneous composition
- ▪ An implementation in Simulink
- Conclusions

40

## How do we fit this into the model compilation machinery?

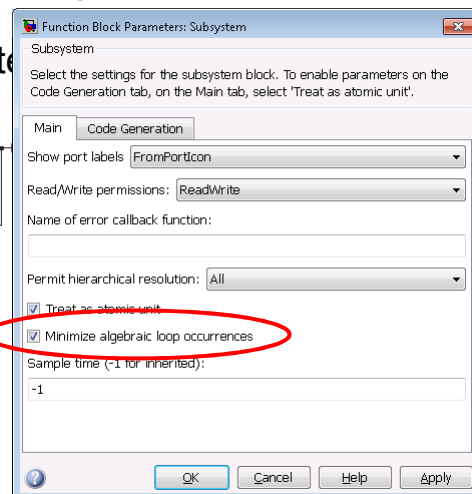
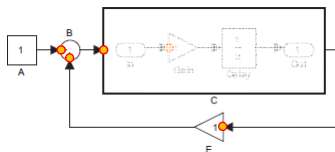
- Create sorted list after clearing **df** flag



41

## How do we fit this into the model compilation machinery?

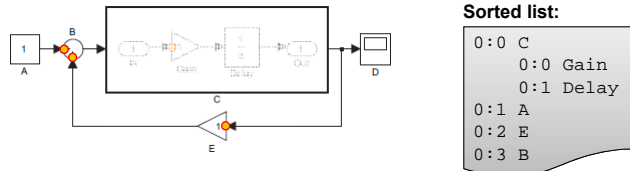
- Create sorted list after



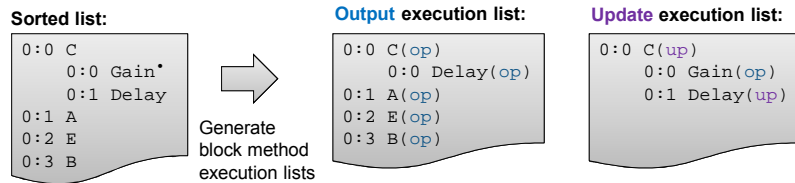
42

## How do we fit this into the model compilation machinery?

- Create sorted list after clearing **df** flag



- Mark where output for update should be used



43

## What does the generated code look like?

```
56 /* Model output function */
57 void gaindelay_output(void)
58 {
59     real T rtb_E;
60
61     /* Outputs for atomic SubSystem: '<Root>/C' */
62     gaindelay_C();
63
64     /* end of Outputs for SubSystem: '<Root>/C' */
65
66     /* Gain: '<Root>/E' */
67     rtb_E = gaindelay_P.E_Gain * gaindelay_B.Delay;
68
69     /* Sum: '<Root>/B' incorporates:
70      * Constant: '<Root>/A'
71      */
72     gaindelay_B.B = gaindelay_P.A_Value + rtb_E;
73 }
```

**Output execution list:**

```
0:0 C(op)
0:0 Delay(op)
0:1 A(op)
0:2 E(op)
0:3 B(op)
```

**Update execution list:**

```
0:0 C(up)
0:0 Gain(op)
0:1 Delay(up)
```

44

## What does the generated code look like?

```

56 /* Model output function */
57 void gaindelay_output(void)
58 {
59     real_T rtb_E;
60
61     /* Outputs for atomic SubSystem: '<Root>/C' */
62     gaindelay_C();
63
64     /* end of Outputs for atomic system: '<Root>/C' */
65     void gaindelay_C(void)
66     {
67         /* Gain: '<Si>/Gain' */
68         rtb_E = gaindelay_P.Gain_Gain * gaindelay_B.B;
69         /* UnitDelay: '<Si>/Delay' */
70         gaindelay_DWork.Delay_DSTATE = gaindelay_DWork.Delay_DSTATE;
71         /* Sum: '<Root>/A' */
72         *Constant: '<Root>/A'
73         gaindelay_B.B = gaindelay_P.A_Value + rtb_E;
74     }

```

### Output execution list:

```

0:0 C(op)
    0:0 Delay(op)
0:1 A(op)
0:2 E(op)
0:3 B(op)

```

### Update execution list:

```

0:0 C(up)
    0:0 Gain(op)
    0:1 Delay(up)

```

45

## What does the generated code look like?

```

44 /* Update for atomic system: '<Root>/C' */
45 void gaindelay_C_Update(void)
46 {
47     real_T rtb_Gain;
48
49     /* Gain: '<Si>/Gain' */
50     rtb_Gain = gaindelay_P.Gain_Gain * gaindelay_B.B;
51
52     /* Update for UnitDelay: '<Si>/Delay' */
53     gaindelay_DWork.Delay_DSTATE = rtb_Gain;
54 }

```

### Output execution list:

```

0:0 C(op)
    0:0 Delay(op)
0:1 A(op)
0:2 E(op)
0:3 B(op)

```

### Update execution list:

```

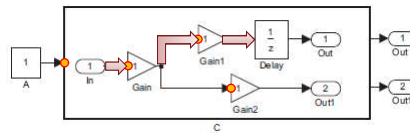
0:0 C(up)
    0:0 Gain(op)
    0:1 Delay(up)

```

46

## The general analysis

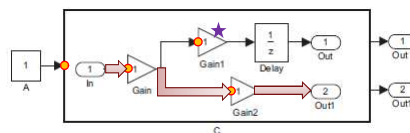
- For an inport block
  - Depth-first search for a **df** path to output
  - If a port **without df** is reached, mark visited nodes for potential move of output method
- If output found
  - Clear **all** blocks visited from the initial input port



47

## The general analysis

- For an inport block
  - Depth-first search for a **df** path to output
  - If a port **without df** is reached, mark visited nodes for potential move of output method
- If output found
  - Clear **all** blocks visited from the initial input port

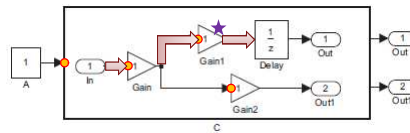


48



## The general analysis

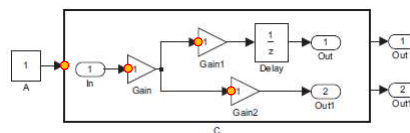
- For an inport block
  - Depth-first search for a **df** path to output
  - If a port **without df** is reached, mark visited nodes for potential move of output method
- If output found
  - Clear **all** blocks visited from the initial input port



49

## The general analysis

- For an inport block
  - Depth-first search for a **df** path to output
  - If a port **without df** is reached, mark visited nodes for potential move of output method
- If output found
  - Clear **all** blocks visited from the initial input port



50

MathWorks MATLAB & SIMULINK

## The synthesis part of the algorithm

- Move **marked df** blocks into an atomic subsystem

**Sorted list:**

```
0:0 A
0:1 C
1:0 TmpSyn...
  0:0 Gain
  0:1 Gain1
  0:2 Gain2
1:1 Delay
1:2 Delay1
```

**Output execution list:**

```
0:0 A(op)
0:1 C(op)
1:0 Delay(op)
1:1 Delay1(op)
```

**Update execution list:**

```
0:0 C(up)
  0:0 TmpSyn...(op)
  0:0 Gain(op)
  0:1 Gain1(op)
  0:2 Gain2(op)
  0:1 Delay(up)
  0:2 Delay1(up)
```

51

MathWorks MATLAB & SIMULINK

## Nested cyclic dependencies

**Sorted list:**

```
0:0 A
0:1 C
1:0 C1
  0:0 C2
  0:0 Gain3
  0:1 Delay3
  0:1 B2
  0:2 D2
1:1 Delay1
0:2 D
0:3 B
```

**Output execution list:**

```
0:0 A(op)
0:1 C(op)
1:0 Delay1(op)
0:2 D(op)
0:3 B(op)
```

**Update execution list:**

```
0:0 C(up)
  0:0 C1(op)
  0:0 C2(op)
  0:0 Delay3(op)
  0:1 B2(op)
  0:2 D2(op)
  0:1 C1(up)
  0:0 C2(up)
  0:0 Gain3(op)
  0:1 Delay3(up)
  0:2 Delay1(up)
```

52

MathWorks MATLAB & SIMULINK

## Nested cyclic dependencies

**Sorted list:**

```

0:0 A
0:1 C
  1:0 C1
    0:0 C2
      0:0 Gain3
        0:1 Delay3
          0:1 B2
            0:2 D2
              1:1 Delay1
                0:2 D
                  0:3 B
                    
```

**Output execution list:**

```

0:0 A(op)
0:1 C(op)
  1:0 Delay1(op)
    0:2 D(op)
      0:3 B(op)
        
```

**Update execution list:**

```

0:0 C(up)
  0:0 C1(op)
    0:0 C2(op)
      0:0 Delay3(op)
        0:1 B2(op)
          0:2 D2(op)
            0:1 C1(up)
              0:0 C2(up)
                0:0 Gain3(op)
                  0:1 Delay3(up)
                    0:2 Delay1(up)
                      
```

53

MathWorks MATLAB & SIMULINK

## Scope of applicability

- Applies to **derivative** and **zerocrossing** as well
- But, the **df** path has to be breakable

**Sorted list:**

```

0:0 A
0:1 AlgLoop
  1:0 B
    1:0 Gain1
      1:1 Gain2
        1:1 D
          0:4 C
            
```

- In general, four basic data dependency classes

54

## Agenda

- Simulink preliminaries
- Executing a Simulink model
- Dealing with hierarchy
- Heterogeneous composition
- An implementation in Simulink
- ▪ Conclusions

55

## Conclusions

- Simulink as a network of dynamic systems
  - Method set to generate behavior (output, update, ...)
- Lists for the execution phases
  - **df** to sort according to data dependencies
  - Block methods and sample times to create lists
- Atomic subsystems for componentization
  - Heterogeneous composition to avoid dependencies
  - Heterogeneous execution lists (flat and hierarchical)
  - Scoped the class of systems where this applies

56

## References

Pieter J. Mosterman and John E. Ciolfi, "**Using Interleaved Execution to Resolve Cyclic Dependencies in Time-Based Block Diagrams**," in *Proceedings of 43rd IEEE Conference on Decision and Control* (CDC'04), pp. 4057-4062, December 14 - 17, Atlantis, Paradise Island, Bahamas, 2004.

Ben Denckla and Pieter J. Mosterman, "**An Intermediate Representation and Its Application to the Analysis of Block Diagram Execution**," in *Proceedings of the 2004 Summer Computer Simulation Conference* (SCSC'04), pp. 167-172, July 25 - 29, San Jose, CA, 2004.

57

## Acknowledgments

John E. Ciolfi  
*MathWorks*

Ben Denckla  
*Independent Thinker*

Many thanks for their continuing collaboration!

58

