

Foundations of Modelling and Simulation

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Hierarchy of System Specification of Structure and Behaviour

- Basis of System Specification:
sets theory, time base, segments and trajectories
- Hierarchy of System Specification (**causal, deterministic**)
 1. I/O Observation Frame
 2. I/O Observation Relation
 3. I/O Function Observation
 4. I/O System
- Multicomponent Specifications
- Non-causal models

ref: Wayne Waymore, Bernard Zeigler, George Klir, ...

Set Theory

Properties:

$$\{1, 2, \dots, 9\}$$

$$\{a, b, \dots, z\}$$

$$\mathbb{N}, \mathbb{N}^+, \mathbb{N}_\infty^+$$

$$\mathbb{R}, \mathbb{R}^+, \mathbb{R}_\infty^+$$

$$EV = \{ARRIVAL, DEPARTURE\}$$

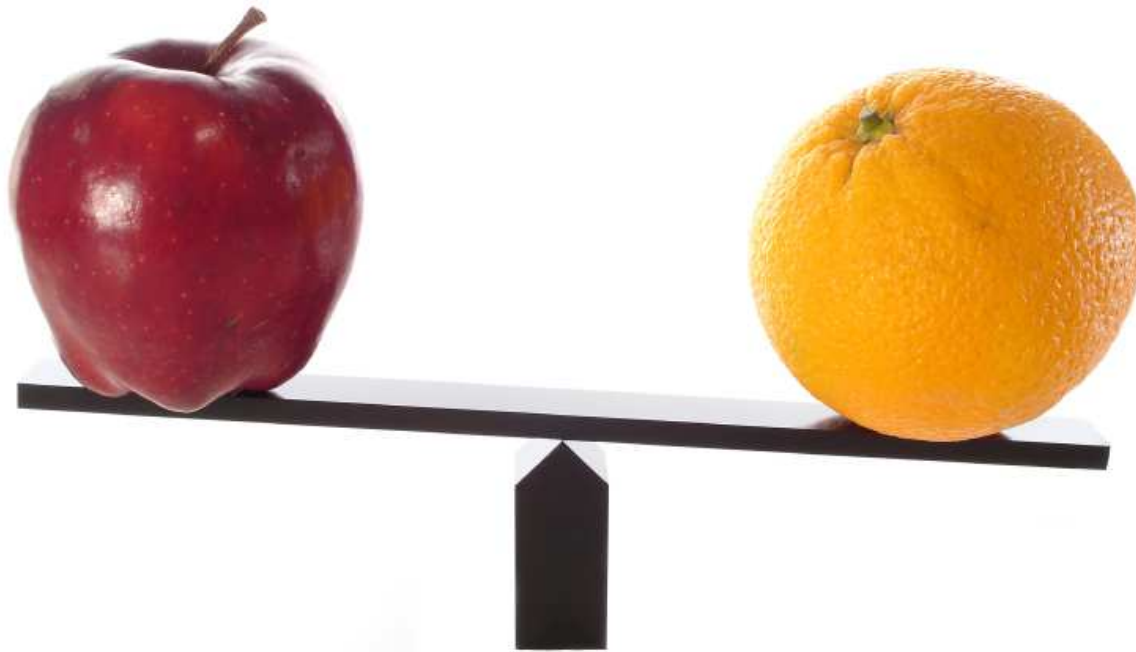
$$EV^\phi = EV \cup \{\phi\}$$

Structuring:

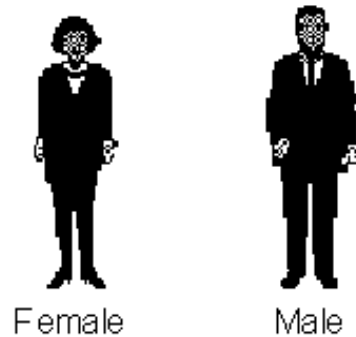
$$A \times B = \{(a, b) | a \in A, b \in B\}$$

$$G = (E, V), V \subseteq E \times E$$

Comparing things



Nominal Scale: e.g., gender

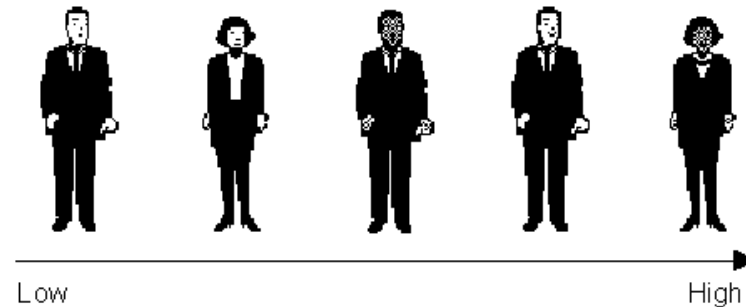


A scale that assigns a *category label* to an individual.
Establishes no explicit ordering on the category labels.

Only a notion of *equivalence* “=” is defined with properties:

1. Reflexivity: $x = x \vee x \neq x$.
2. Symmetry of equivalence: $x = y \Leftrightarrow y = x$.
3. Transitivity: $x = y \wedge y = z \rightarrow x = z$.

Ordinal Scale: e.g., degree of happiness



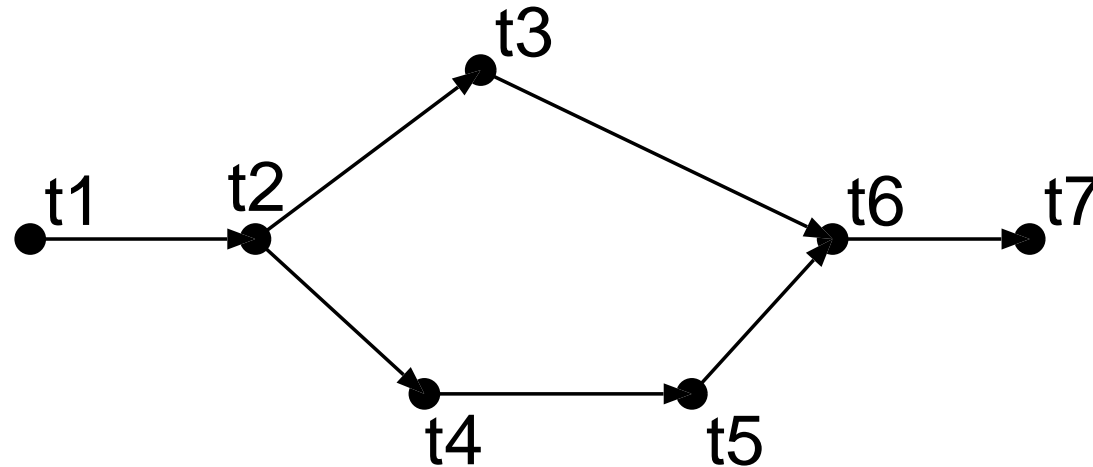
A scale in which data can be *ranked*, but in which no arithmetic transformations are meaningful. It is meaningless to talk about difference (distance).

In addition to equivalence, a notion of *order* $<$ is defined with properties:

1. Symmetry of equivalence: $x = y \Leftrightarrow y = x$.
2. Asymmetry of order: $x < y \rightarrow y \not< x$.
3. Irreflexivity: $x \not< x$.
4. Transitivity: $x < y \wedge y < z \rightarrow x < z$.

Partial ordering

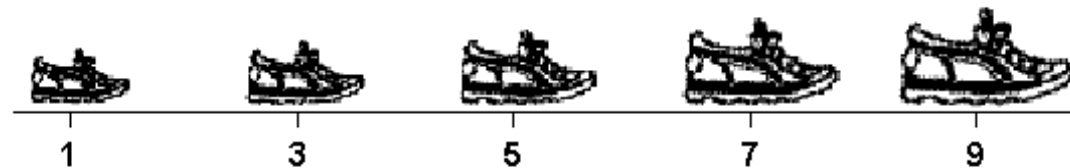
The ordering may be *partial* (some data items cannot be compared).



The ordering may be *total* (all data items can be compared).

$$\forall x, y \in X : x < y \vee y < x \vee x = y$$

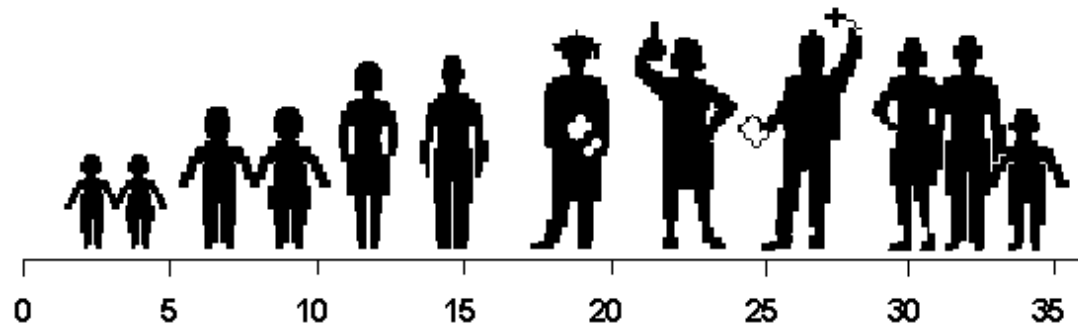
Interval Scale: e.g., Shoe Size



A scale where *distances* between data are meaningful. On interval measurement scales, one unit on the scale represents the *same magnitude* of the characteristic being measured across the whole range of the scale. Interval scales do not have a “true” zero point, however, and therefore it is not possible to make statements about how many times higher one value is than another.

In addition to equivalence and order, a notion of *interval* is defined. The choice of a zero point is arbitrary.

Ratio Scale: e.g., age



Both *intervals* between values and *ratios* of values are meaningful. A meaningful zero point is known. “A is twice as old as B”.

Time Base

- Simulation of **Dynamic** Systems: irreversible passage of *time*.

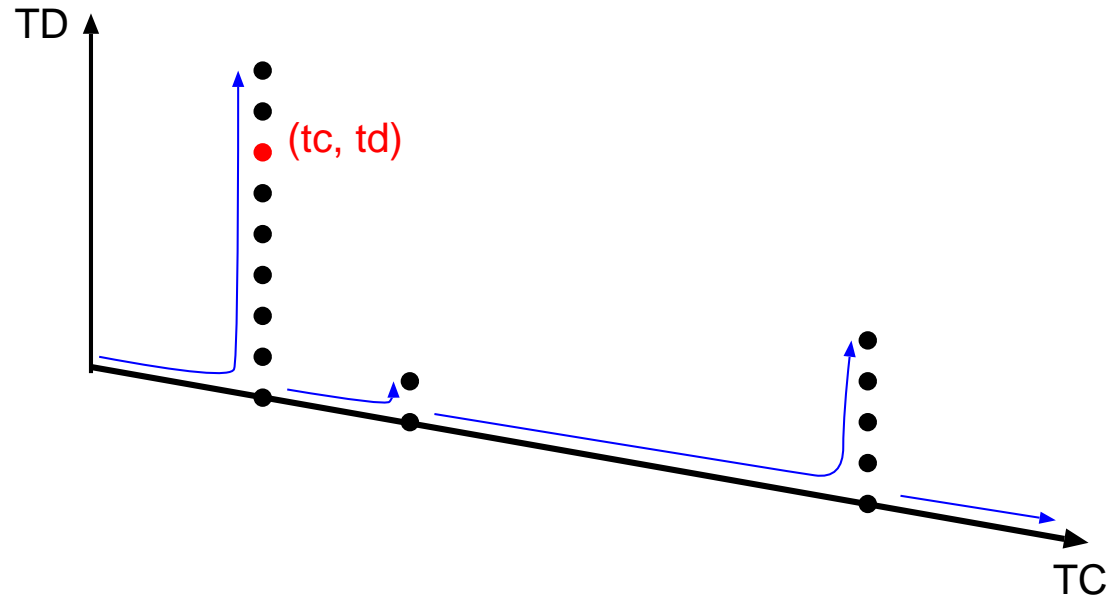


- Time Base T :
 - $\{NOW\}$ (instantaneous)
 - \mathbb{R} : *continuous-time*
 - \mathbb{N} or isomorphic: *discrete-time*
- Ordering:
 - Ordinal Scale (possibly partial ordering, for concurrency)
 - Interval Scale
 - Ratio Scale

Time Bases for hybrid system models



Time Bases for hybrid system models

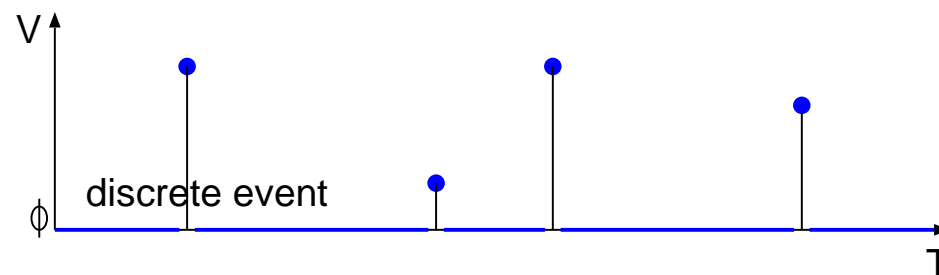
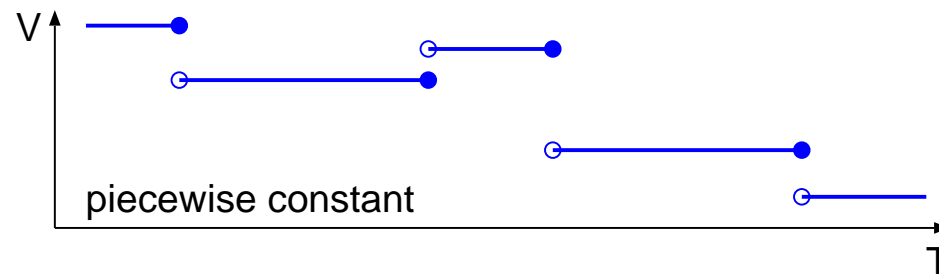
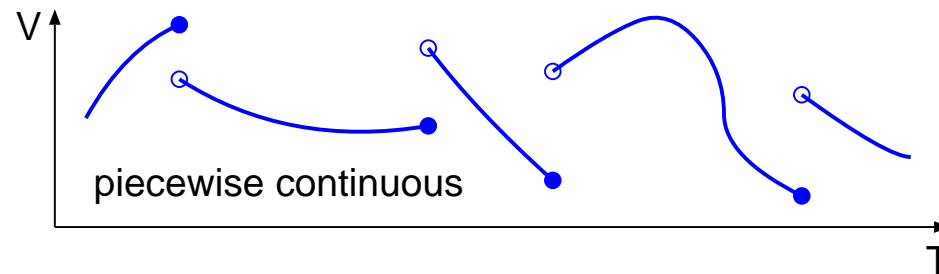
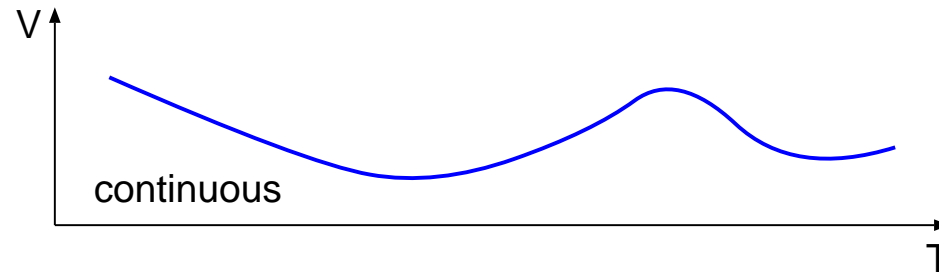


“nested time” for nested experiments.

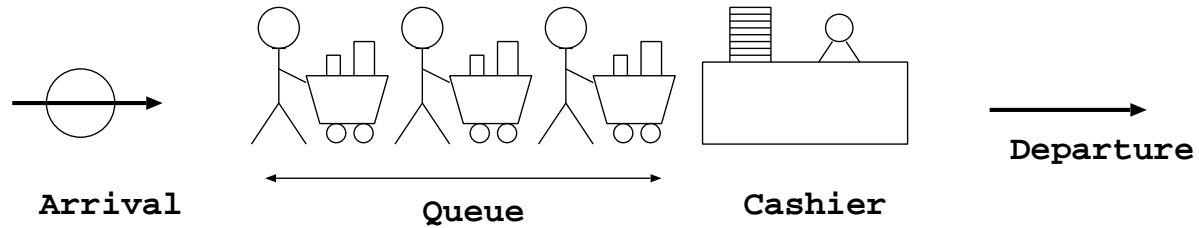
Behaviour \equiv Evolution over Time

- With time base, describe *evolution over time*
- Time function, **trajectory**, signal: $f : T \rightarrow V$
- Restriction to $T' \subseteq T$
 $f|_{T'} : T' \rightarrow V, \forall t \in T' : f|_{T'}(t) = f(t)$
 - Past of f : $f|_{T_t}$
 - Future of f : $f|_{T_{\langle t}}$
- Restriction to an interval: **segment**
 $\omega : \langle t_1, t_2 \rangle \rightarrow V$

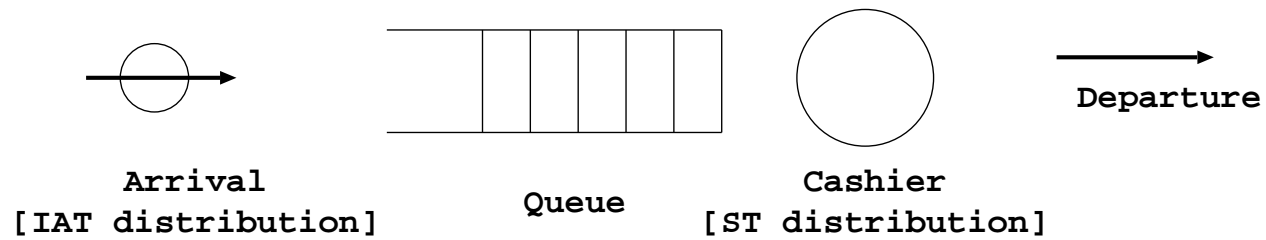
Types of Segments



Cashier-Queue System

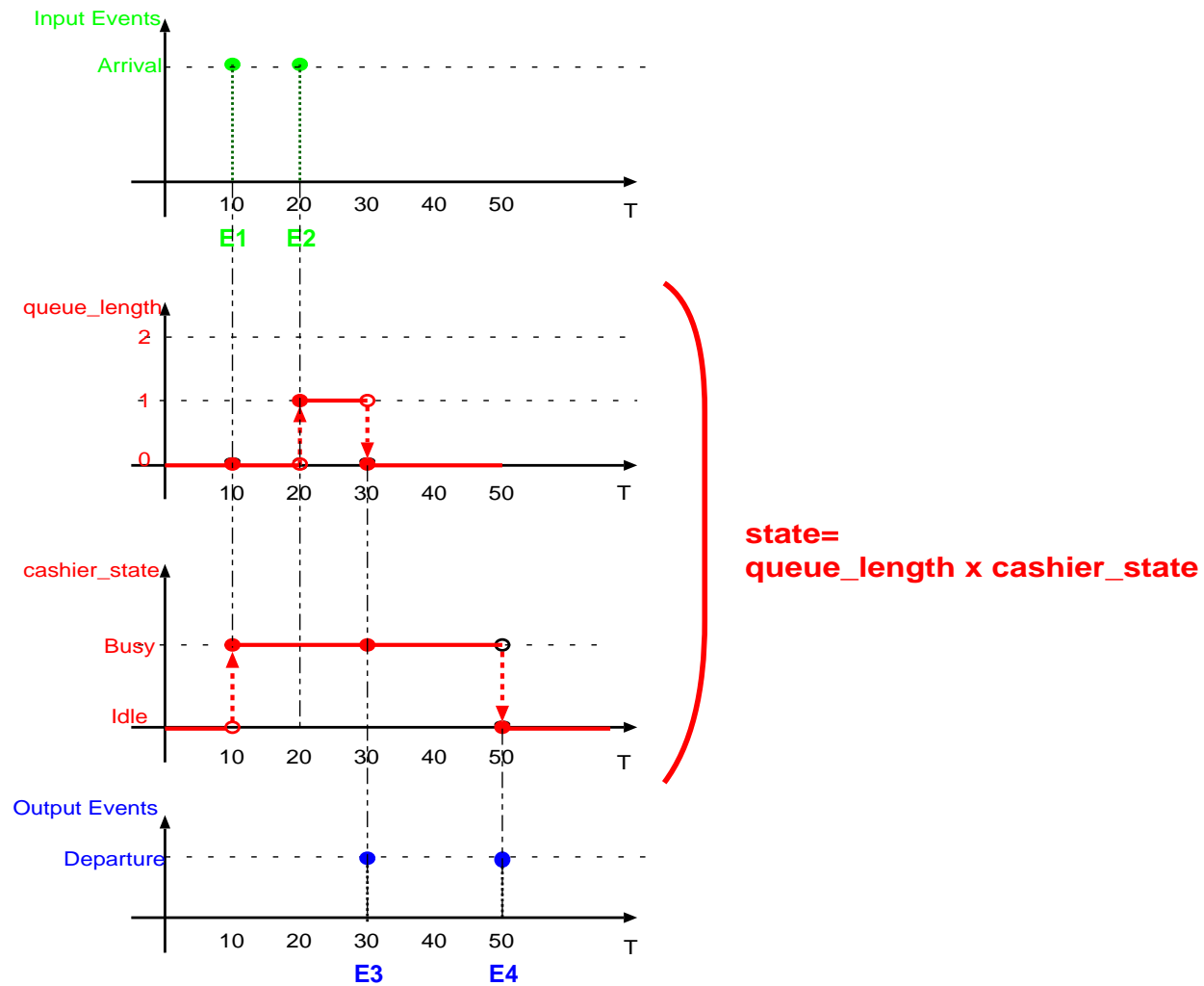


Physical View



Abstract View

Trajectories



I/O Observation Frame (causal)

$$O = \langle T, X, Y \rangle$$

- T is *time-base*: \mathbb{N} (discrete-time), \mathbb{R} (continuous-time)
- X input value set: \mathbb{R}^n, EV^ϕ
- Y output value set: system response

I/O Relation Observation

$$IORO = \langle T, X, \Omega, Y, R \rangle$$

- $\langle T, X, Y \rangle$ is Observation Frame
- Ω is the set of all possible input segments
- R is the *I/O relation*
 $\Omega \subseteq (X, T), R \subseteq \Omega \times (Y, T)$
 $(\omega, \rho) \in R \Rightarrow \text{dom}(\omega) = \text{dom}(\rho)$
- $\omega : \langle t_i, t_f \rangle \rightarrow X$: input segment
- $\rho : \langle t_i, t_f \rangle \rightarrow Y$: output segment
- note: not really necessary to observe over same time domain

I/O Function Observation

$$IOFO = \langle T, X, \Omega, Y, F \rangle$$

- $\langle T, X, \Omega, Y, R \rangle$ is a Relation Observation
- Ω is the set of all possible input segments
- F is the *set of I/O functions*
 $f \in F \Rightarrow f \subset \Omega \times (Y, T)$, where
 f is a **function** such that $dom(f(\omega)) = dom(\omega)$
- $f = \text{initial state}$: **unique** response to ω
- $R = \bigcup_{f \in F} f$

I/O System

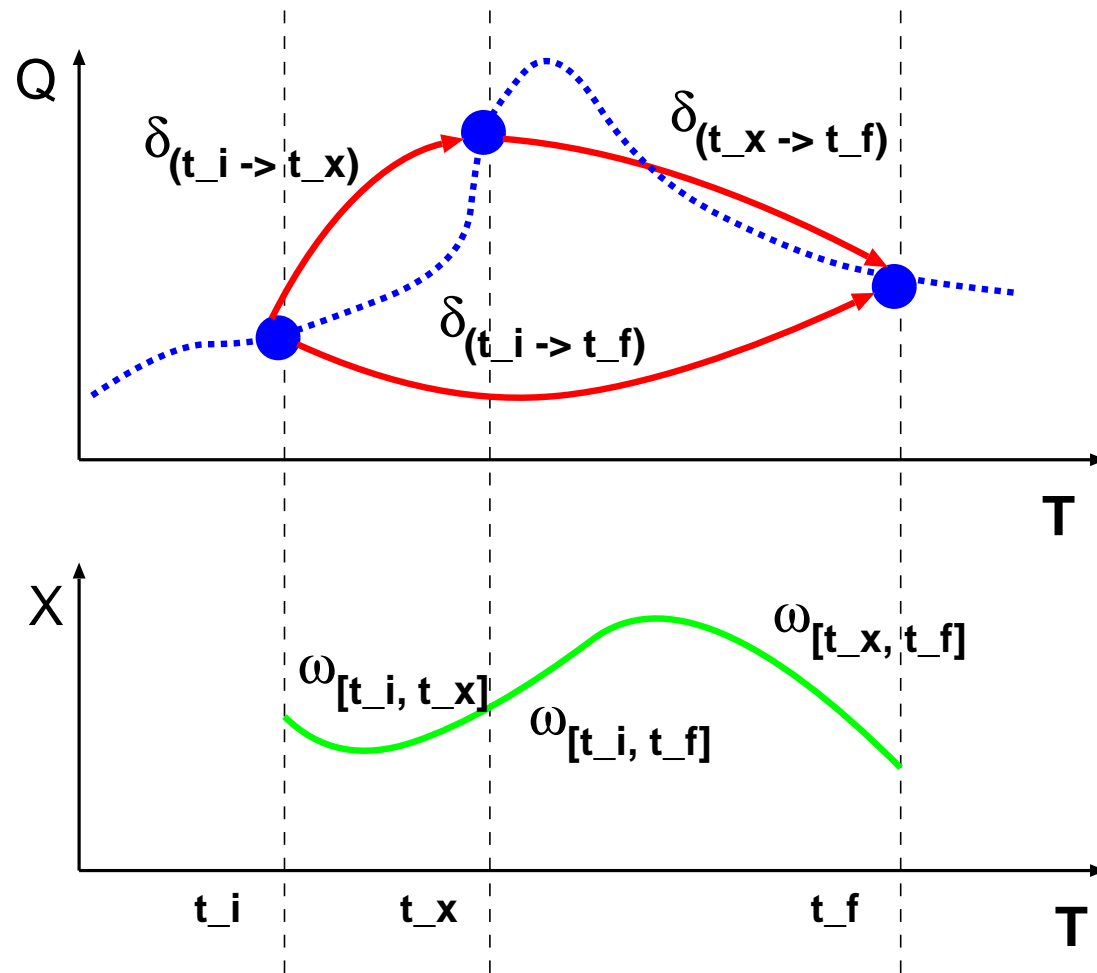
- From **Descriptive Variables** (properties) to **State**.
- **State** summarizes the past behaviour of the system.
- Future is uniquely determined by
 - **current state**
 - **future input**

$$SYS = \langle T, X, \Omega, Q, \delta, Y, \lambda \rangle$$

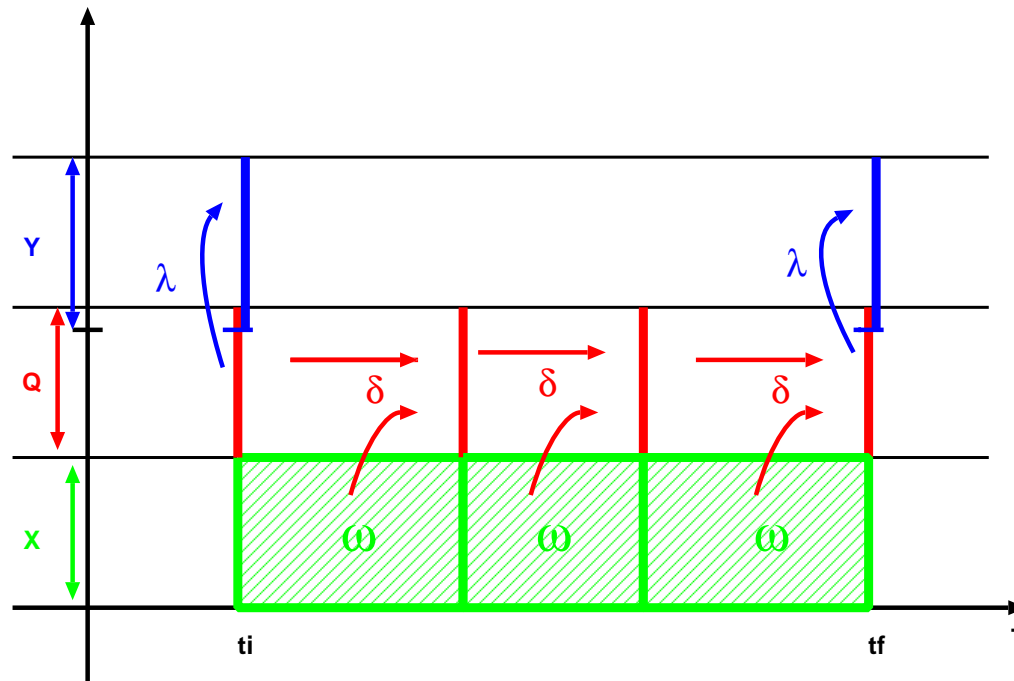
T	time base
X	input set
$\omega : T \rightarrow X$	input segment
Q	state set
$\delta : \Omega \times Q \rightarrow Q$	transition function
Y	output set
$\lambda : Q \rightarrow Y$ (or $Q \times X \rightarrow Y$)	output function

$$\forall t_x \in [t_i, t_f] : \delta(\omega_{[t_i, t_f]}, q_i) = \delta(\omega_{[t_x, t_f]}, \delta(\omega_{[t_i, t_x]}, q_i))$$

Composition Property



Simulator: step through time



Formalism classification based on general system model

	T: Continuous	T: Discrete	T: {NOW}
Q: Continuous	ODE, DEVS	Difference Eqns. (DTSS)	Algebraic Eqns.
Q: Discrete	Discrete-event	Finite State Automata	Integer Eqns.

Basis for **general, standard software architecture of simulators**

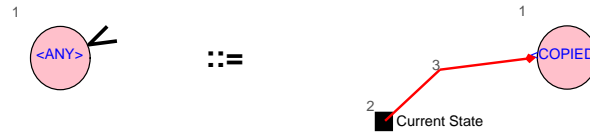
Further classifications based on **structure of formalisms**

(in particular of δ)

Rule-based specification of δ

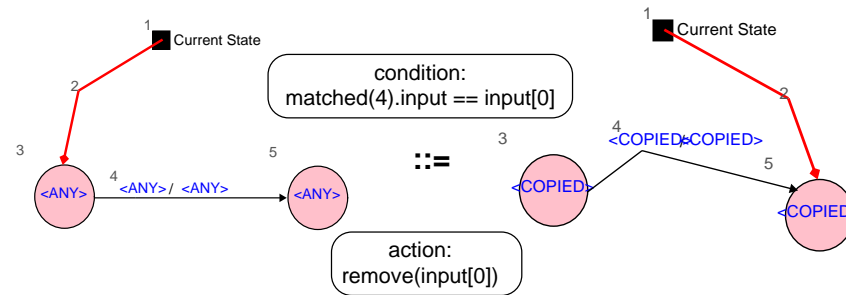
Rule 1 (priority 3)

Locate Initial Current State



Rule 2 (priority 1)

State Transition



Rule 3 (priority 2)

Local State Transition

