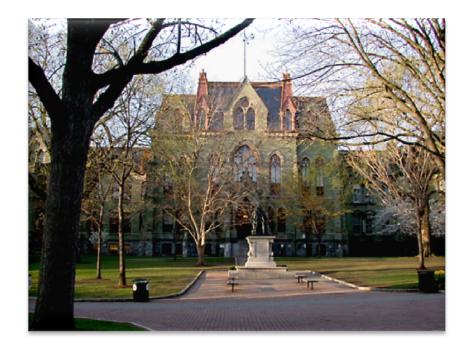
ESE601 - Hybrid Systems Hybrid System Models



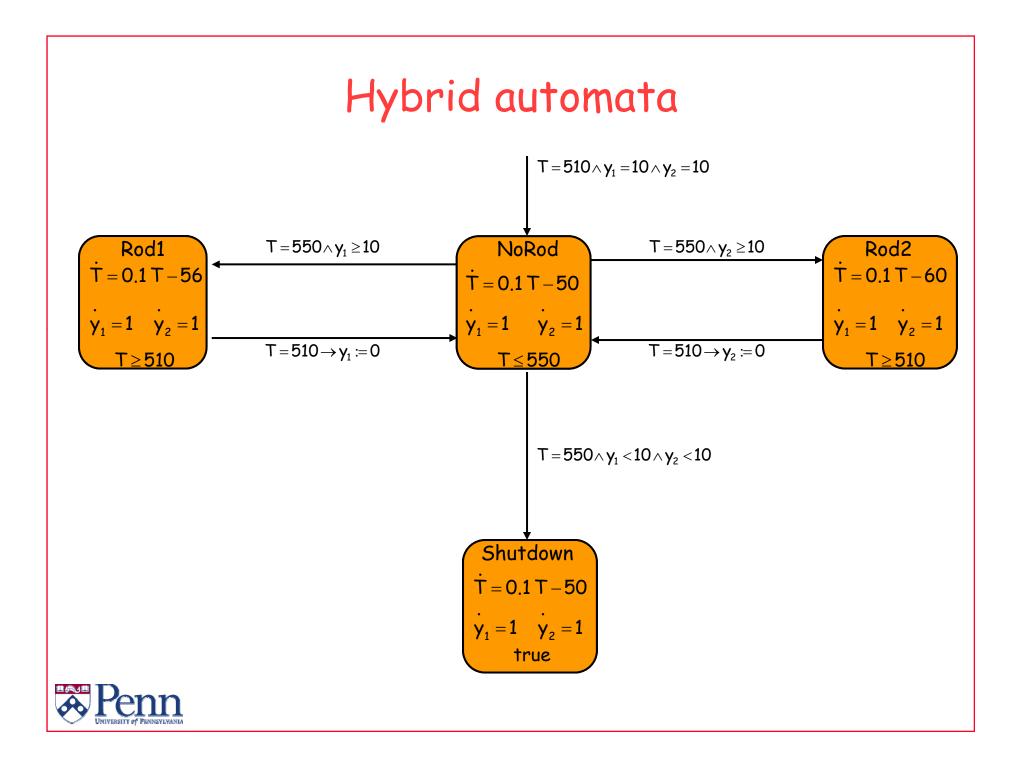
George J. Pappas

Department of Electrical and Systems Engineering

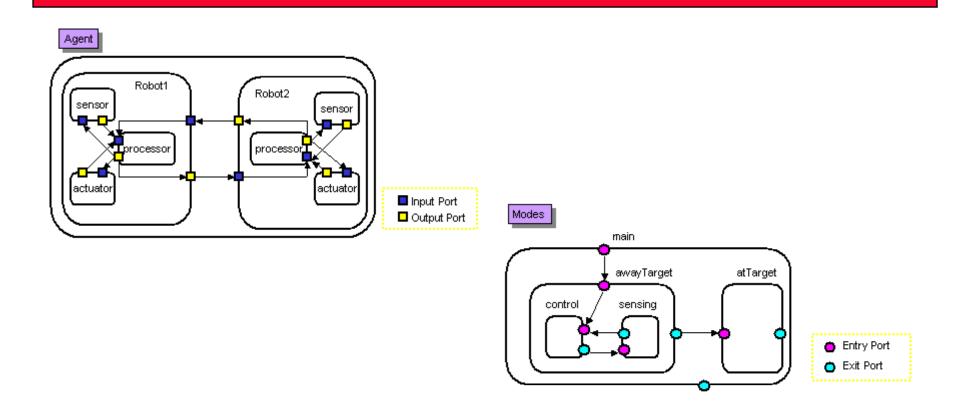
University of Pennsylvania



pappasg@seas.upenn.edu



CHARON

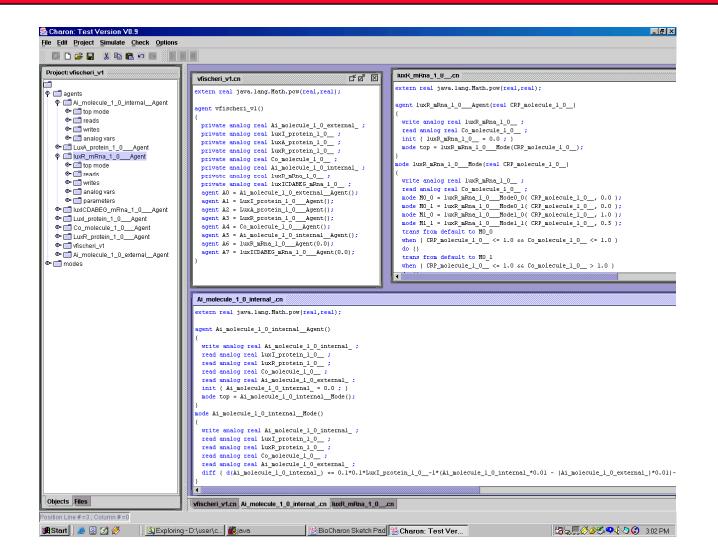


Hierarchical modeling and analysis of embedded systems

R. Alur, T. Dang, J. Esposito, Y. Hur, F. Ivancic, V. Kumar, I. Lee, P. Mishra, G. J. Pappas, and O. Sokolsky. Proceedings of the IEEE, 91(1):11-28, January 2003.

http://rtg.cis.upenn.edu/mobies/charon/index.html

CHARON



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Concentration in nM _ 8 × 🌺 Plot x10² Co_molecule_1_0_ Ai_molecule_1_0_external_ LuxA_protein_1_0__ 1.00 luxICDABEG_mRna_1_0_ 0.95 Ai_molecule_1_0_internal_ All 0.90 0.85 0.80 0.75 0.70 0.65 0.60 0.55 0.50 0.45 0.40 0.35 0.30 0.25 0.20 0.15 0.10 0.05 0.00 -0.05 -0.2 0.0 0.2 0.4 0.6 0.8 1.0 1.2 1.4 1.6 1.8 2.0 2.2 2.4 2.6 2.8 3.0 3.2 3.4 3.6 3.8 4.0 4.2 4.4 4.6 4.8 5.0 5.2 seconds x10²

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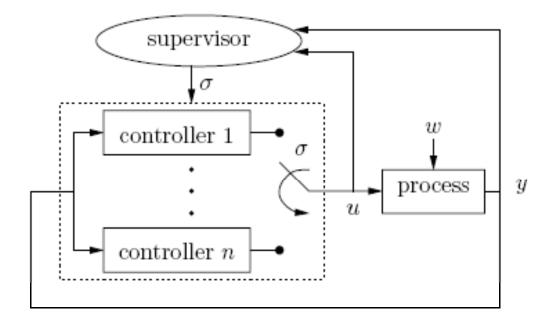
A zoo of hybrid systems

Hybrid Automata Hybrid Input-Output Automata Hybrid Petri Nets Simulink/Stateflow MATLAB models

Supervisory control systems Switched systems Nonsmooth systems Piece-wise affine systems (PWA) Mixed Logical Dynamical Linear Complementarity models



Supervisory Control Systems





Switched Control Systems

parameterized family of vector fields $\equiv f_p : \mathbb{R}^n \to \mathbb{R}^n$ $p \in Q$ switching signal \equiv piecewise constant signal $\sigma : [0,\infty) \to Q$ parameter set

 $S \equiv$ set of admissible pairs (σ, x) with σ a switching signal and x a signal in \mathbb{R}^n E.g., $S \coloneqq \{(\sigma, x) : N_{\sigma}(\tau, t) \le 1 + \sup_{s \in (\tau, t)} ||x(s)|| (t - \tau), \forall t > \tau \ge 0 \}$

for each *x* only some σ

 $\dot{x} = f_{\sigma}(x) \qquad (\sigma, x) \in \mathcal{S}$

may be admissible

switching times $\sigma = 1$ $\sigma = 3$ $\sigma = 2$ $\sigma = 1$ $\sigma =$

A *solution* to the switched system is a pair $(\sigma, x) \in S$ for which x is a solution to $\dot{x} = f_{\sigma(t)}(x)$ time-varying ODE



Switched Control Systems with resets

parameterized family of vector fields $\equiv f_p : \mathbb{R}^n \to \mathbb{R}^n$ $p \in Q$ switching signal \equiv piecewise constant signal $\sigma : [0,\infty) \to Q$ parameter set

 $S \equiv$ set of admissible pairs (σ , x) with σ a switching signal and x a signal in \mathbb{R}^n

$$\dot{x} = f_{\sigma}(x)$$
 $x = \rho(\sigma, \sigma^-, x^-)$ $(\sigma, x) \in \mathcal{S}$

switching times

$$\sigma = 1$$

$$x = f_1(x)$$

$$\sigma = 3$$

$$x = f_2(x)$$

$$\sigma = 1$$

$$x = f_1(x)$$

$$\sigma = 1$$

$$x = f_1(x)$$

$$x = f_1(x)$$

$$\sigma = 1$$

$$x = f_1(x)$$

$$x = f_1(x)$$

$$\tau = f_1(x)$$

$$\tau = f_1(x)$$

$$\tau = f_1(x)$$

$$\tau = f_1(x)$$

A *solution* to the switched system is a pair $(\sigma, x) \in S$ for which

1. on every open interval on which σ is constant, x is a solution to

$$\dot{x} = f_{\sigma(t)}(x)$$
 time-varying ODE
every switching time $t, x(t) = \rho(\sigma(t), \sigma^{-}(t), x^{-}(t))$



2.

at

Switched Control Systems

Time-varying system \equiv for each initial condition *x*(0) there is only one solution

 $\dot{x} = f_{\sigma(t)}(x)$ (all f_p locally Lipschitz)

Switched system \equiv for each x(0) there may be several solutions, one for each admissible σ

 $\dot{x} = f_{\sigma}(x)$ $x = \rho(\sigma, \sigma^-, x^-)$ $(\sigma, x) \in S$

the notions of stability, convergence, etc. must address "uniformity" over all solutions



Switched Control Systems

$\dot{x} = \sigma x$

 $S \equiv$ set of piecewise constant switching signals taking values in $Q \coloneqq \{-1, +1\}$ unstable

 $S \equiv$ set of piecewise constant switching signals taking values in $Q \coloneqq \{-1, 0\}$ stable but not asympt.

 $S \equiv$ set of piecewise constant switching signals taking values in $Q \coloneqq \{-1, 0\}$ with infinitely many switches

stable but not asympt.

- $S \equiv$ set of piecewise constant switching signals taking values in $Q \coloneqq \{-1, 0\}$ with infinitely many switches and interval between consecutive discontinuities bounded below by 1 asympt. stable
- $S \equiv$ set of piecewise constant switching signals taking values in $Q \coloneqq \{-1, 0\}$ with infinitely many switches and interval between consecutive discontinuities below by 1 and above by 2 uniformly asympt. stable



Switched Linear Systems

$$\dot{x} = A_{\sigma} x \qquad x = R_{\sigma, \sigma^{-}} x^{-} \qquad (\sigma, x) \in \mathcal{S} \qquad \qquad A_{q}, R_{q,q'} \in \mathbb{R}^{n \times n} \quad q, q' \in Q$$

 $x(t) = e^{A_1(t-t_0)}x(t_0)$ $x(t_0) = e^{A_1(t-t_0)}x(t_0)$ $x(t_0) = e^{A_2(t-t_0)}x(t_0)$ $x(t_0) = e^{A_3(t-t_0)}x(t_0)$ $x(t_0) = e^{A_3(t-t_0)}x(t_0)$



Switched Linear Systems

$$\dot{x} = A_{\sigma} x \qquad x = R_{\sigma, \sigma^{-}} x^{-} \qquad (\sigma, x) \in \mathcal{S} \qquad A_{q}, R_{q,q'} \in \mathbb{R}^{n \times n} \quad q, q' \in Q$$

vector fields and reset maps linear on x

\uparrow			-	
$\sigma = 1$	$\sigma = 3$	$\sigma = 2$	$\sigma = 1$	
$\dot{x} = A_1 x$	$\dot{x} = A_3 x$	$\dot{x} = A_2 x$	$\dot{x} = A_1 x$	
$t_0 t$	1	t_2 t_3		
x :=	$R_{3,1}x^- x :=$	$R_{2,3}x^{-}$ x	$x := R_{3,1}x^{-1}$	ť

$$x(t) = \Phi_{\sigma}(t,\tau)x(\tau)$$

state-transition matrix for the switched system (σ -dependent)

$$\Phi_{\sigma}(t,\tau) := e^{A_{\sigma(t_k)}(t-t_k)} R_{\sigma(t_k),\sigma(t_{k-1})} e^{A_{\sigma(t_{k-1})}(t_k-t_{k-1})} \dots \dots R_{\sigma(t_2),\sigma(t_1)} e^{A_{\sigma(\tau)}(t_1-\tau)} \qquad t \ge \tau$$

 $t_1, t_2, t_3, ..., t_k \equiv$ switching times of σ in the interval $[t, \tau)$



Switched Linear Systems

$$\dot{x} = A_{\sigma}x \qquad x = R_{\sigma,\sigma^{-}}x^{-} \qquad (\sigma, x) \in \mathcal{S} \qquad A_{q}, R_{q,q'} \in \mathbb{R}^{n \times n} \quad q, q' \in \mathcal{Q}$$
$$x(t) = \Phi_{\sigma}(t, \tau)x(\tau) \qquad \text{state-transition matrix (σ-dependent)}$$
$$\Phi_{\sigma}(t, \tau) := e^{A_{\sigma}(t_{k})(t-t_{k})}R_{\sigma(t_{k}),\sigma(t_{k-1})}e^{A_{\sigma}(t_{k-1})(t_{k}-t_{k-1})} \dots$$
$$\dots \qquad R_{\sigma(t_{1}),\sigma(\tau)}e^{A_{\sigma(\tau)}(t_{1}-\tau)} \qquad t \geq \tau$$

 $t_1, t_2, t_3, \dots, t_k \equiv$ switching times of σ in the interval $[t, \tau)$

Analogous to what happens for (unswitched) linear systems:

1. $\Phi_{\sigma}(\tau,\tau) = I \quad \forall \tau$ 2. $\Phi_{\sigma}(t,s) \Phi_{\sigma}(s,\tau) = \Phi_{\sigma}(t,\tau) \quad \forall t \ge s \ge \tau \text{ (semi-group property)}$ for a given σ , 3. if *t* is not a switching time, $\Phi_{\sigma}(t,\tau)$ is differentiable at *t* and Φ_{σ} is a $\frac{\mathrm{d}}{\mathrm{d}t}\Phi_{\sigma}(t,\tau) = A_{\sigma(t)}\Phi_{\sigma}(t,\tau)$ if t is a switching time, 4.

$$\Phi_{\sigma}(t,\tau) = R_{\sigma(t),\sigma^{-}(t)}\Phi_{\sigma}^{-}(t,\tau)$$

"solution" to the switched system with resets



Two major switching types

Time-triggered:

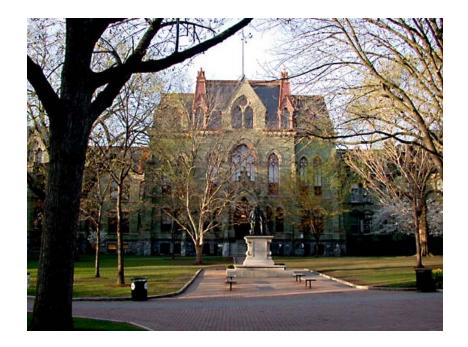
Event-triggered:

Switching depends on time only Switching and dynamics are decoupled Switching times are known a priori Switched systems more appropriate

Switching also depends on state Switching and dynamics are coupled Switching times not known a priori Hybrid automata more appropriate Guards/resets etc model coupling



Time-Triggered Implementations of Dynamic Controllers



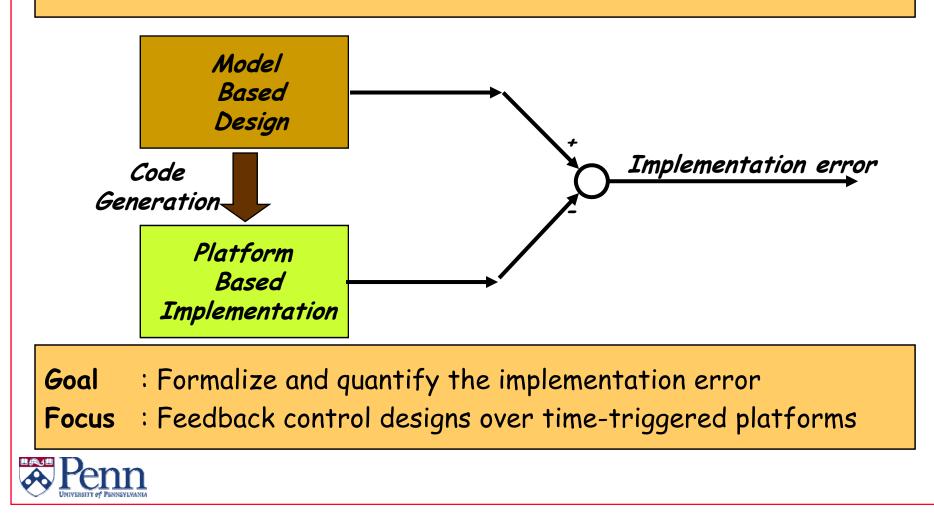
Truong Nghiem, George J. Pappas, Antoine Girard* and Rajeev Alur *Universite Joseph Fourier, Grenoble, France

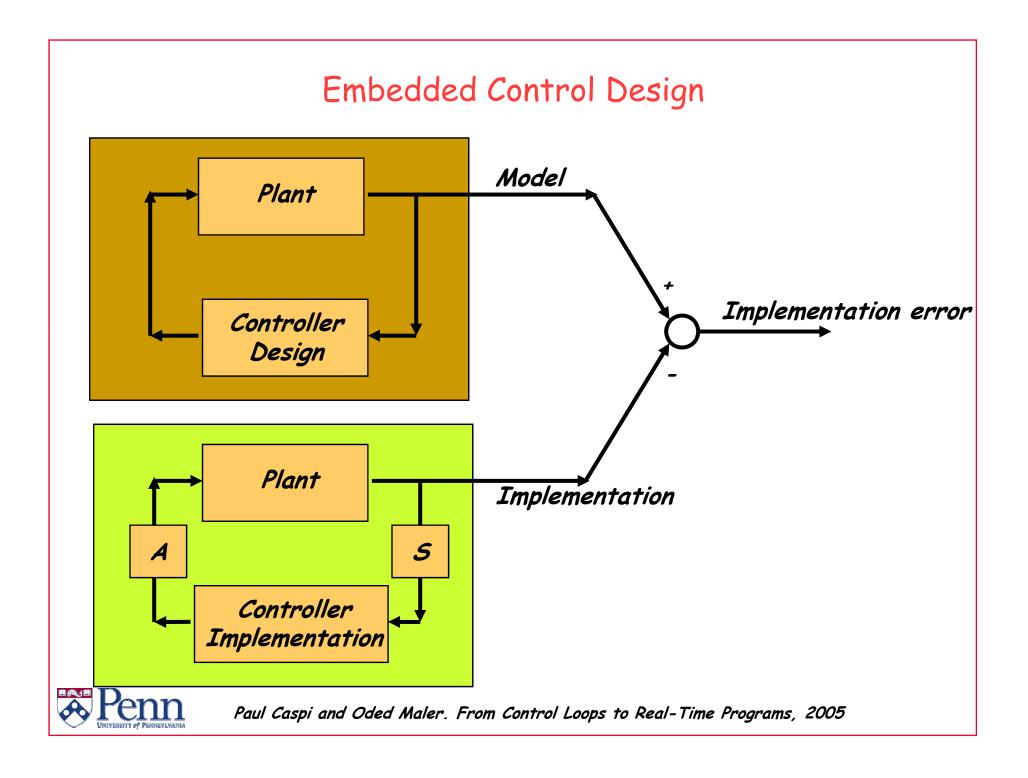
University of Pennsylvania, Philadelphia, U.S.A.

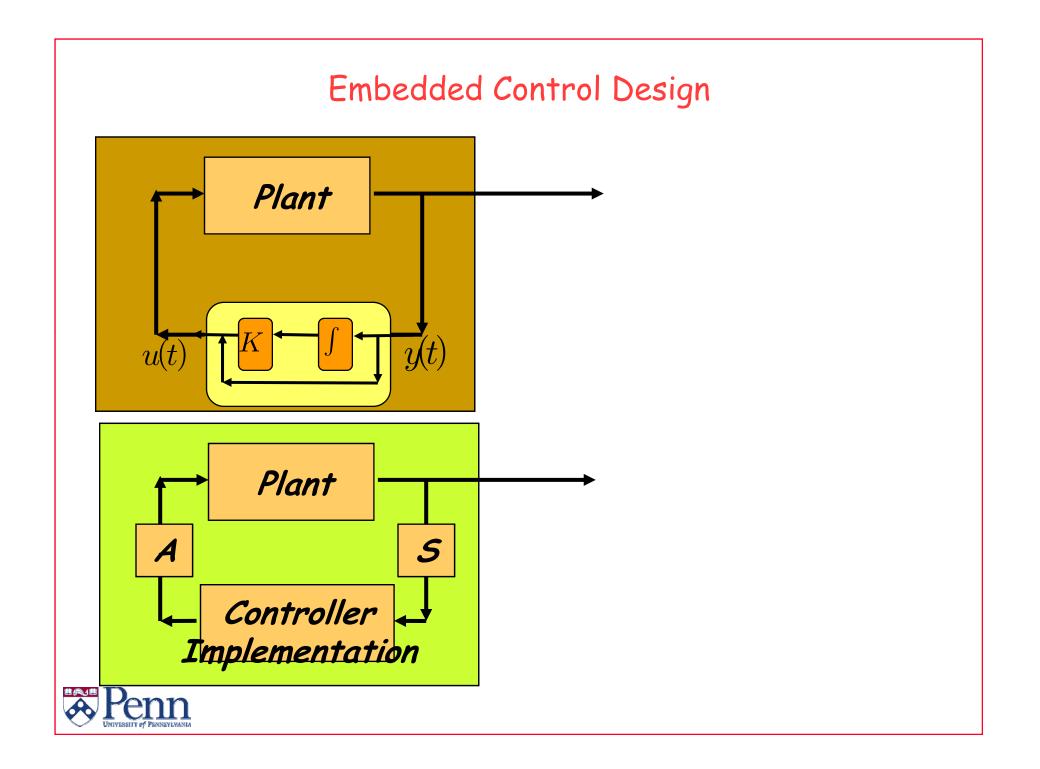


Motivation

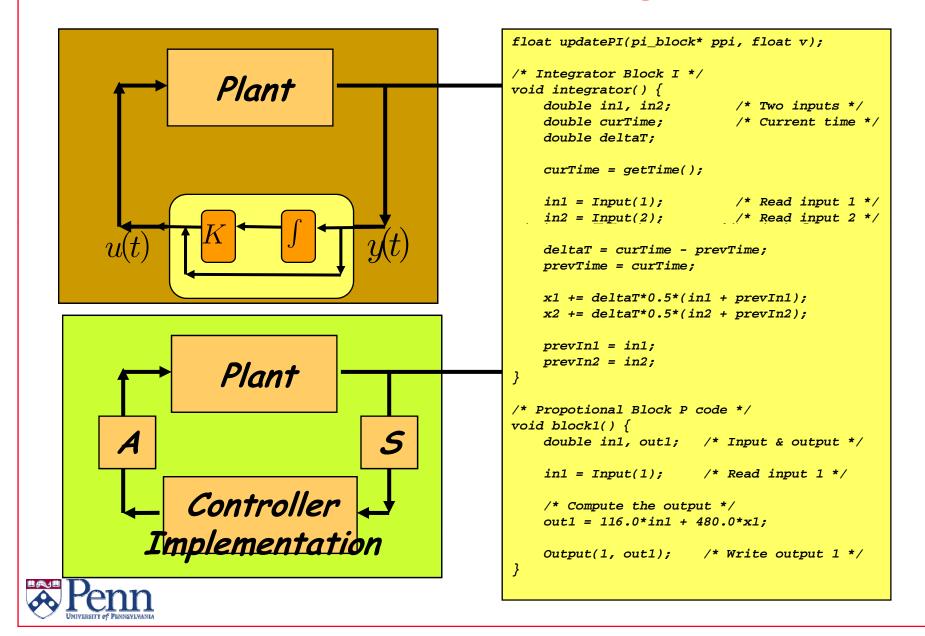
Context : Model-based design, platform-based implementation **Problem** : Relationship between model and implementation properties





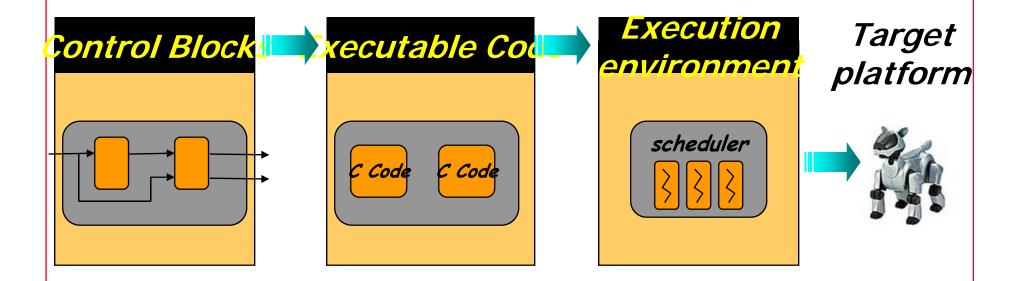


Embedded Control Design



Typical Controller Implementation

Control design is expressed using control blocks



Control designer specifies periods for control tasks Real-time scheduling determines WCET and schedules



Real-time Scheduling

Advantages

- Offers separation of concerns between control and scheduling
- $\hfill\square$ Abstracts real-time tasks with periods and deadlines

Challenges

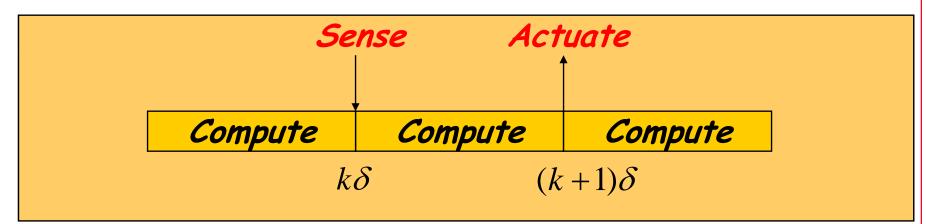
- Real-time scheduler only guarantees that the control blocks will get a chance to complete execution once during its period
- No guarantees regarding when a control block actually reads its inputs, writes its outputs, and the order in which the various control blocks execute.
- Difficult to predict ordering impedes implementation (and therefore) error modeling, quantification, and analysis.



Time-triggered Platforms

Offers opportunities for a more predictable mapping of control models to real-time code

Instead of mapping control blocks to periodic-tasks, the compiler can allocate control blocks to precise time-slots



Advantage : Precise implementation semantics



Programming for Real-time Control

Synchronous reactive programming Esterel, Lustre, Simulink-to-Lustre compilers Fixed-logical execution time Giotto

Time determinism

Sensor readings, computation, actuation time are exactly known
 Leads to predictability (at expense of performance)

A mapping of all the control blocks to the time slots Can precisely define the trajectories of the implementation

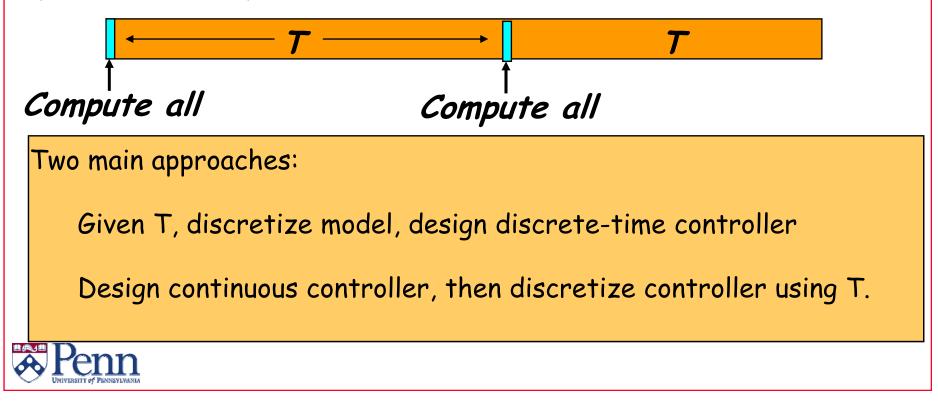


Digital Control

Continuous-time control : Control tasks execute and communicate instantaneously at every time point

Continuous-time

Discrete-time control : Control tasks execute instantaneously at fixed (periodic) discrete points

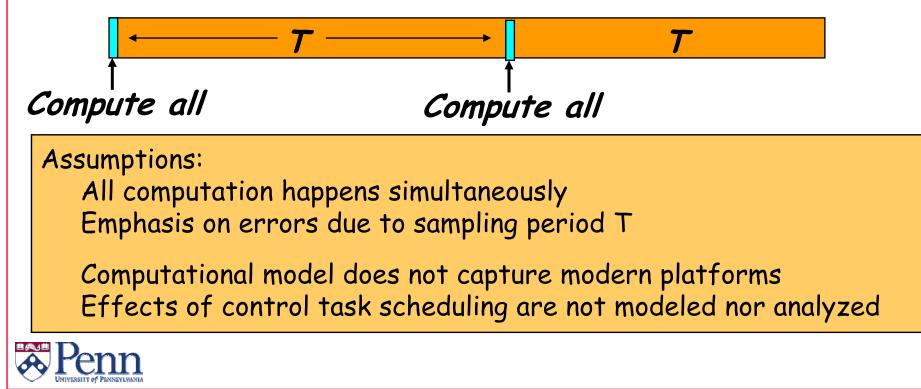


Digital Control Assumptions

Continuous-time control : Control tasks execute and communicate instantaneously at every time point

Continuous-time

Discrete-time control : Control tasks execute instantaneously at fixed (periodic) discrete points

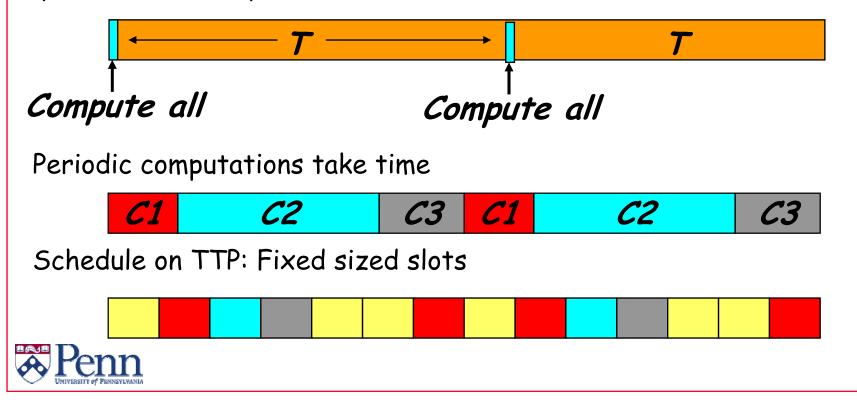


Rethinking Digital Control

Continuous-time control : Control tasks execute and communicate instantaneously at every time point

Continuous-time

Discrete-time control : Control tasks execute instantaneously at fixed (periodic) discrete points

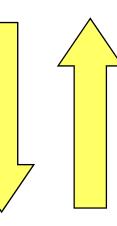


Control and Implementation

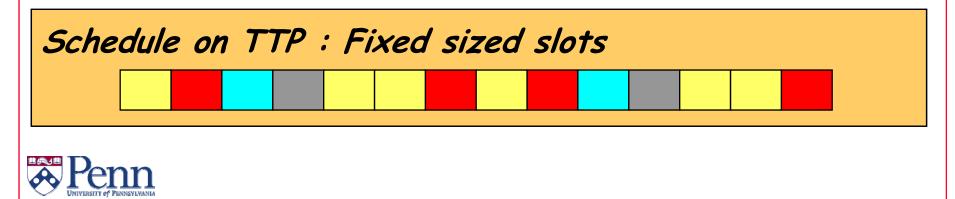
Continuous-time control : Control tasks execute and communicate instantaneously at every time point

Continuous-time

Given continuous controller, TT platform, and schedule, quantify implementation error



Given TT platform, schedule, design continuous controller. (Control-scheduling co-design).



Separation of Concerns

Control design in continuous-time

- □ Many benefits: composable, powerful design tools
- □ Portable to many (or evolving) platforms
- □ Provides interface to system/software engineer to implement
- □ Should not worry about platform details

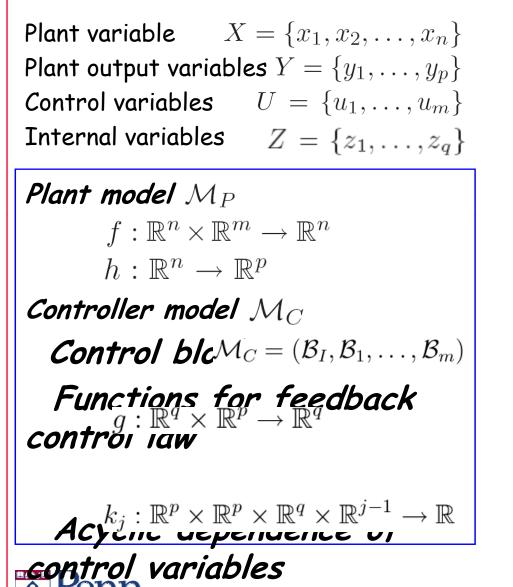
Software implementation

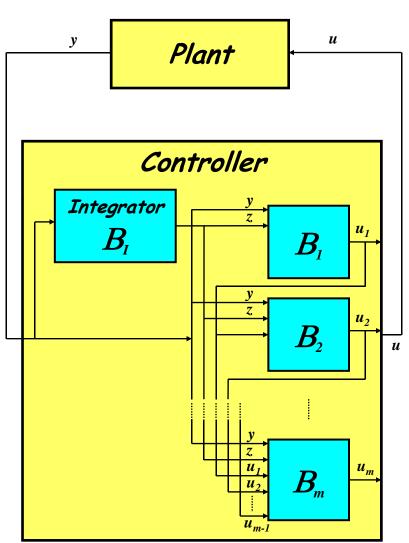
□ Should not worry about control methods or details

- □ Focus on fault tolerant implementation, code, scheduling
- \Box Make sure the implementation follows continuous time design



Feedback Control Model - Syntax





Model-level (ideal) Semantics

Consider trajectories of all variables, for $t \ge 0$,

 $x(t) = (x_1(t), \dots, x_n(t)) \qquad u(t) = (u_1(t), \dots, u_m(t))$ $y(t) = (y_1(t), \dots, y_p(t)) \qquad z(t) = (z_1(t), \dots, z_q(t))$

Given feedback control model $\mathcal{M} = \langle \mathcal{M}_P, \mathcal{M}_C \rangle$ and initial state x(0), the continuous-time semantics is the **unique** trajectory satisfying

$$M_{P}: \begin{cases} \dot{x}(t) = f(x(t), u(t)) \\ y(t) = h(x(t)) \\ x(0) \in \mathbb{R}^{n} \end{cases}$$
$$M_{C}: \begin{cases} \dot{z}(t) = g(z(t), y(t)) \\ u_{1}(t) = k_{1}(y(t), \dot{y}(t), z(t)) \\ u_{j}(t) = k_{j}(y(t), \dot{y}(t), z(t), u_{1}(t), \dots, u_{j-1}(t)) \\ 2 \leq j \leq m \\ z(0) = 0 \end{cases}$$

We denote this trajectory as $(x(t), y(t), u(t)) = \llbracket \mathcal{M} \rrbracket_C(x(0))$ The model-level semantics is *implementation independent*.

Pennsylvania

Implementation Modeling

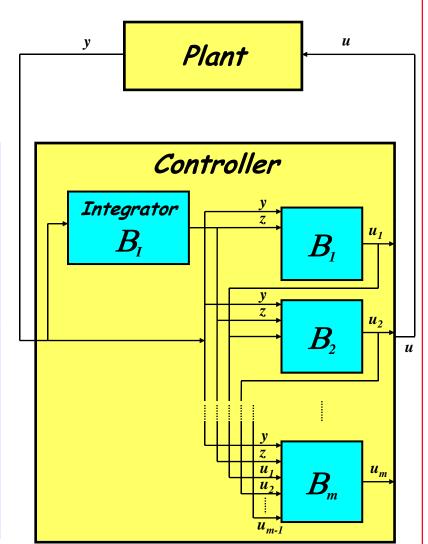
Ideal (model) semantics assumes Control blocks compute simultaneously Control blocks compute instantaneously

Time-triggered platform model (ρ, τ, δ) 1. Dispatch sequence ρ (models ordering) Periodic string over $\{\mathcal{B}_0, \mathcal{B}_I, \mathcal{B}_1, \dots, \mathcal{B}_m\}$

> Examples: $(\mathcal{B}_I \mathcal{B}_1 \mathcal{B}_2 \mathcal{B}_3)^{\omega}$ $(\mathcal{B}_I \mathcal{B}_1 \mathcal{B}_I \mathcal{B}_2 \mathcal{B}_I \mathcal{B}_1 \mathcal{B}_3 \mathcal{B}_0)^{\omega}$

2. Timing function τ (models timing) $\tau : \{\mathcal{B}_I, \mathcal{B}_1, \dots, \mathcal{B}_m\} \to \mathbb{Z}^+$ $\tau(\mathcal{B}_0) = 1$

3. Duration of time slot $\,\delta\,$





Implementation Semantics - Timing

Consider the dispatch sequence $(\mathcal{B}_I \mathcal{B}_1 \mathcal{B}_2 \mathcal{B}_2)^{\omega}$

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Sense Actuate	Sense Actuate	Sense Actuate		
Compute B _I	Compute B ₁	Compute B ₂	Compute B ₂	Compute B _I
t_i	t_i	+1		
Timing	$t_{0} = 0$			
	$t_i = \sum_{k=0}^{i-1} t_k$	$ au(ho(k))\delta$ for i	≥ 1	
Totocration	$\Delta_I(0) = 0$			
Integration	$\Delta_I(i+1) =$	$\begin{cases} \Delta_I(i) + \tau(\rho(i)) \\ \tau(\mathcal{B}_I)\delta \end{cases}$) δ if $\rho(i) \neq \mathcal{B}_I$ if $\rho(i) = \mathcal{B}_I$	
Differentiation	$\Delta_D(0) = 0$			
	$\Delta_D(i+1) =$	$= \begin{cases} \Delta_D(i) + \tau(\rho(i)) \\ \tau(\mathcal{B}_j)\delta \end{cases}$	$ \begin{array}{ll} \text{if } \rho(i) \in \{\mathcal{B}_0 \\ \text{if } \rho(i) \not\in \{\mathcal{B}_0 \end{array} \end{array} $	$\left\{ egin{array}{l} \mathcal{B}_{I} \\ \mathcal{B}_{I} \end{array} ight\}$
Penn				

Implementation Error

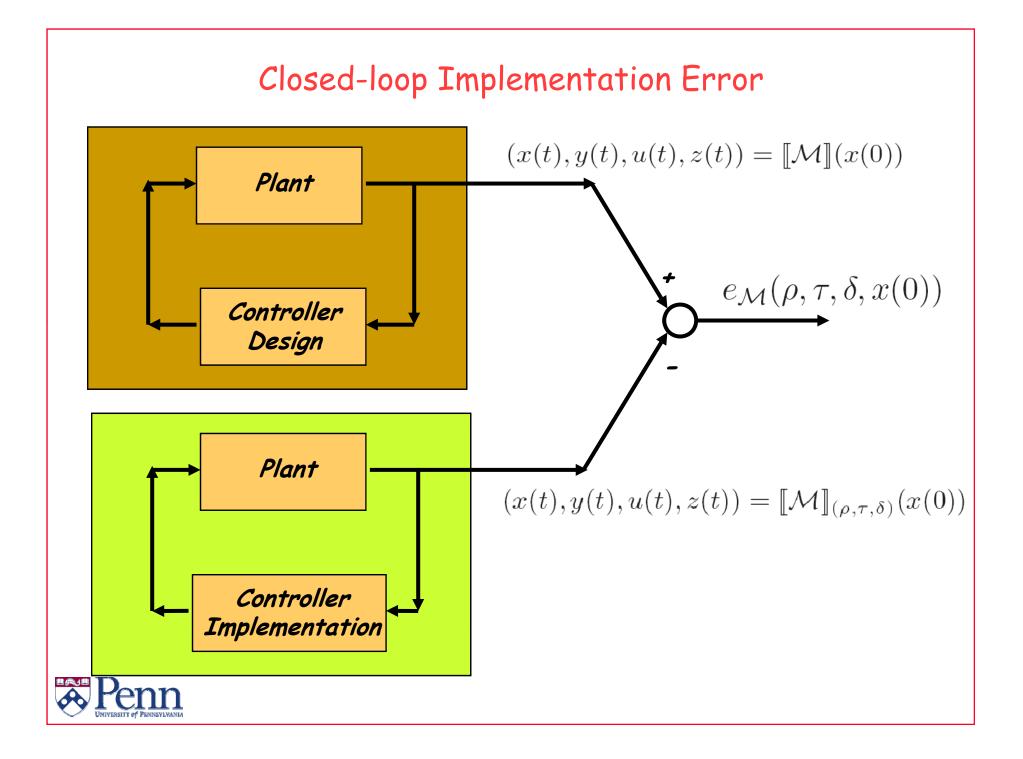
Given model and implementation semantics, the implementation error is defined as :

$$\begin{aligned} &(x(t), y(t), u(t), z(t)) &= [\mathcal{M}](x(0)) \\ &(\tilde{x}(t), \tilde{y}(t), \tilde{u}(t), \tilde{z}(t)) &= [\mathcal{M}]_{(\rho, \tau, \delta)}(x(0)) \\ &e_{\mathcal{M}}(\rho, \tau, \delta, x(0)) &= \int_{0}^{+\infty} \|y(t) - \tilde{y}(t)\|_{2}^{2} dt \end{aligned}$$

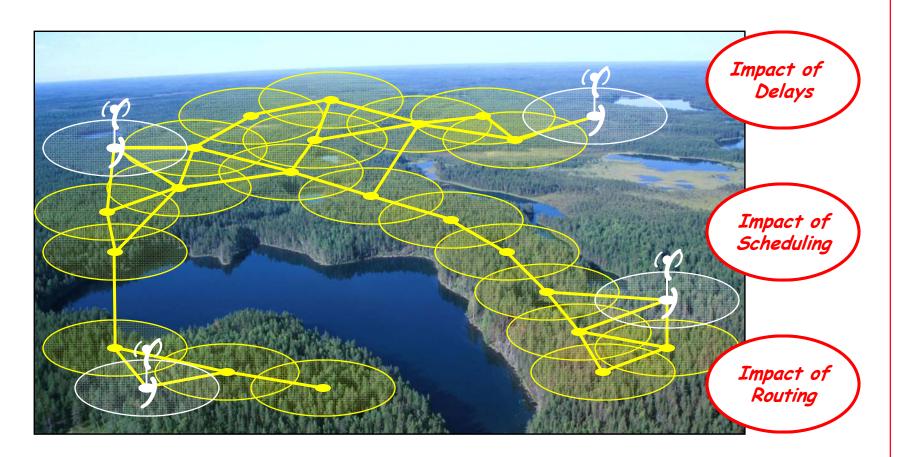
Note that error is measured using the infinite horizon L_2 norm.

Partial order on implementations based on errors

$$\begin{array}{c} (\rho_{1},\tau_{1},\delta_{1}) \preceq_{M} (\rho_{2},\tau_{2}.\delta_{2}) \\ \text{iff} \\ \forall x(0) \quad e_{M}(\rho_{1},\tau_{1},\delta_{1},x(0)) \leq e_{M}(\rho_{2},\tau_{2},\delta_{2},x(0)) \\ \forall x(0) \in I \quad e_{M}(\rho_{1},\tau_{1},\delta_{1},x(0)) \leq e_{M}(\rho_{2},\tau_{2},\delta_{2},x(0)) \end{array} (\textit{Global})$$



Control over sensor networks

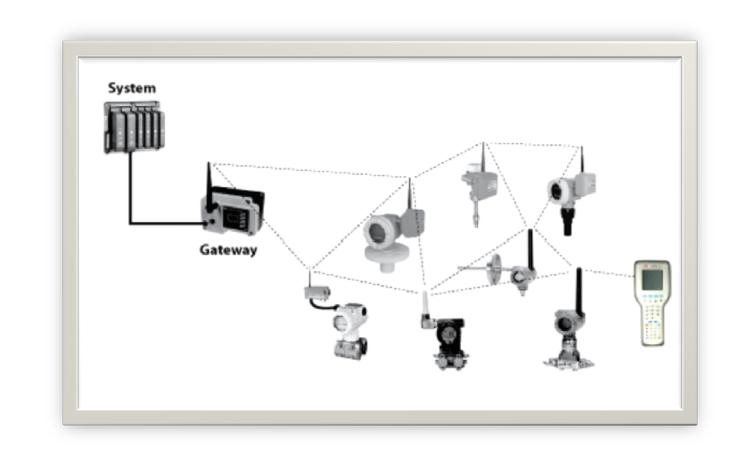


Challenge: Close the loop around wireless sensor networks



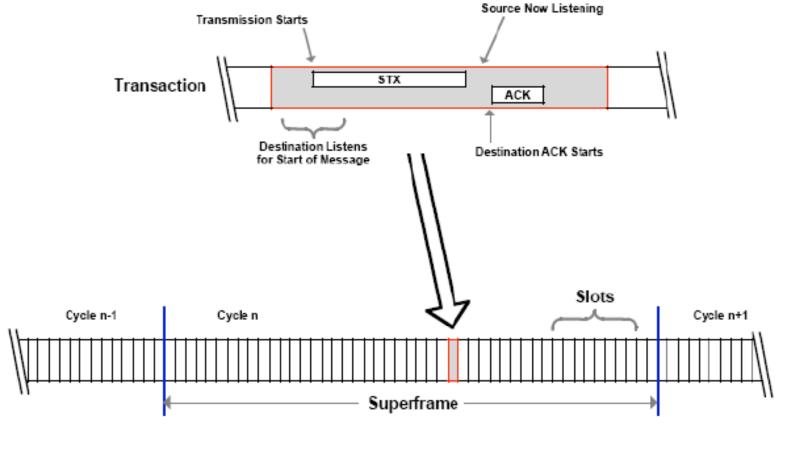


HART Communication Protocol - your cost effective solution for intelligent instrumentation





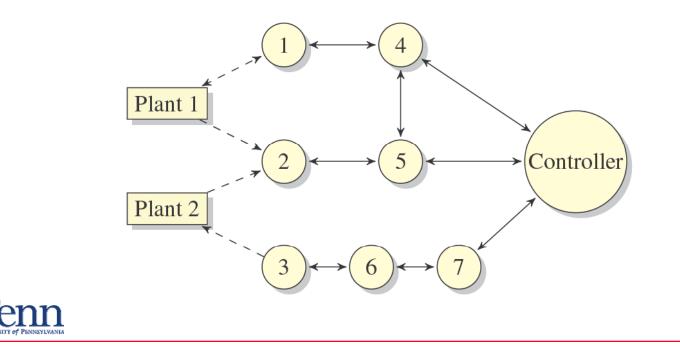
Wireless HART - MAC level (TDMA - FDMA)



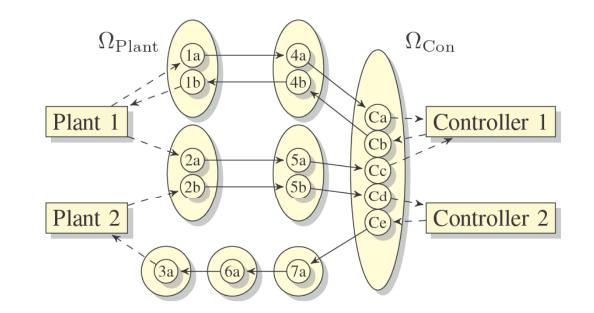


A formal model - syntax

- Plants/Controllers D = (P1, ... Pn, C1, ... Cn), are discrete-time LTI systems/controllers
- Graph G = (V,E) where V is the set of nodes and E is the radio connectivity graph
- Routing $R : I \cup O \rightarrow 2^{v^*} \setminus \{\emptyset\}$ associates to each pair sensor-controller or controller actuator a set of allowed routing paths



Communication and computation schedule



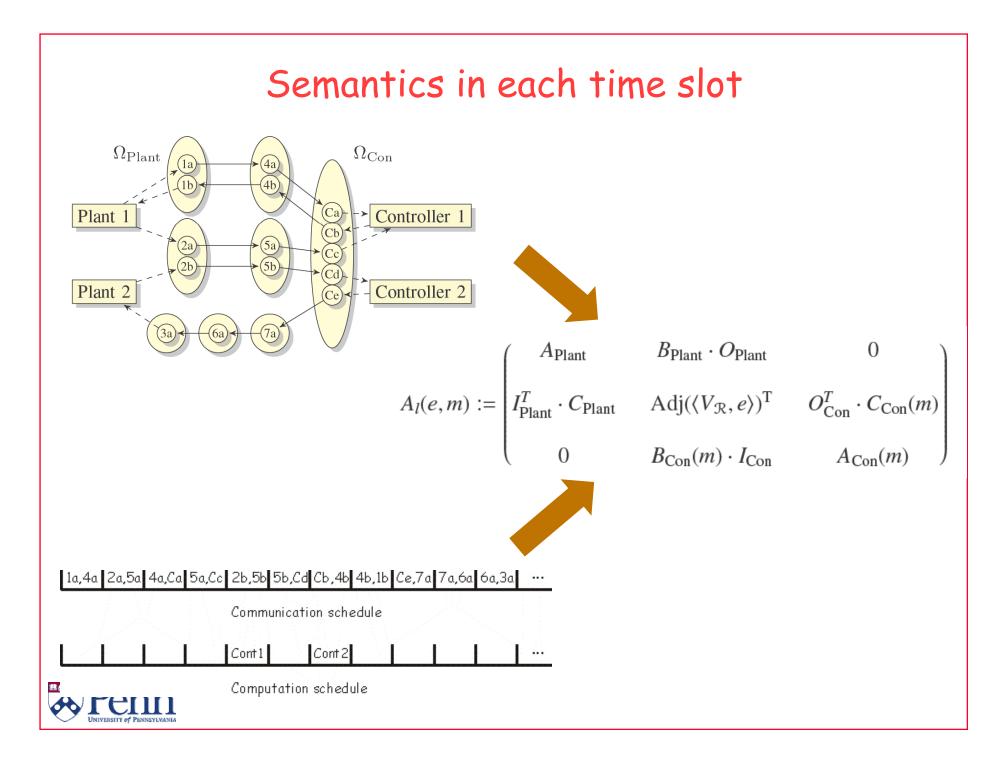


Communication schedule

Cont 1 Cont 2 ···

Computation schedule





A formal model - Semantics

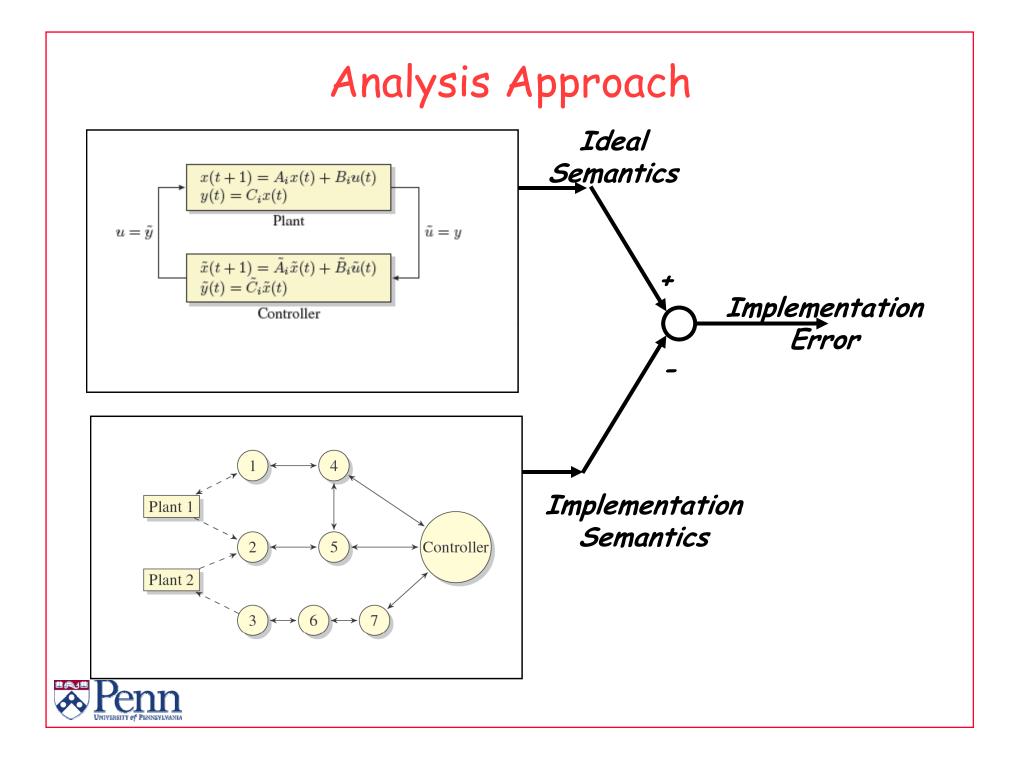
Given communication/computation schedules, the closed loop control system is a switched linear system:

$$x(t+1) = A_c(\eta(t), \mu_c(t))x(t)$$

where $x = (x_p, x_v, x_c)$ and x_p, x_c model the states of the plant and of the controller, and x_v models the measured and control data flow in the nodes of the network

$$A_{l}(e,m) := \begin{pmatrix} A_{\text{Plant}} & B_{\text{Plant}} & O_{\text{Plant}} & 0 \\ I_{\text{Plant}}^{T} \cdot C_{\text{Plant}} & \text{Adj}(\langle V_{\mathcal{R}}, e \rangle)^{T} & O_{\text{Con}}^{T} \cdot C_{\text{Con}}(m) \\ 0 & B_{\text{Con}}(m) \cdot I_{\text{Con}} & A_{\text{Con}}(m) \end{pmatrix}$$





Approximation Error

Given model and implementation semantics, the implementation error is defined as :

$$\begin{aligned} &(x(t), y(t), u(t), z(t)) &= [\mathcal{M}](x(0)) \\ &(\tilde{x}(t), \tilde{y}(t), \tilde{u}(t), \tilde{z}(t)) &= [\mathcal{M}]_{(\rho, \tau, \delta)}(x(0)) \\ &e_{\mathcal{M}}(\rho, \tau, \delta, x(0)) &= \int_{0}^{+\infty} \|y(t) - \tilde{y}(t)\|_{2}^{2} dt \end{aligned}$$

Note that error is measured using the L_2 norm.

Partial order on implementations based on errors



Analysis

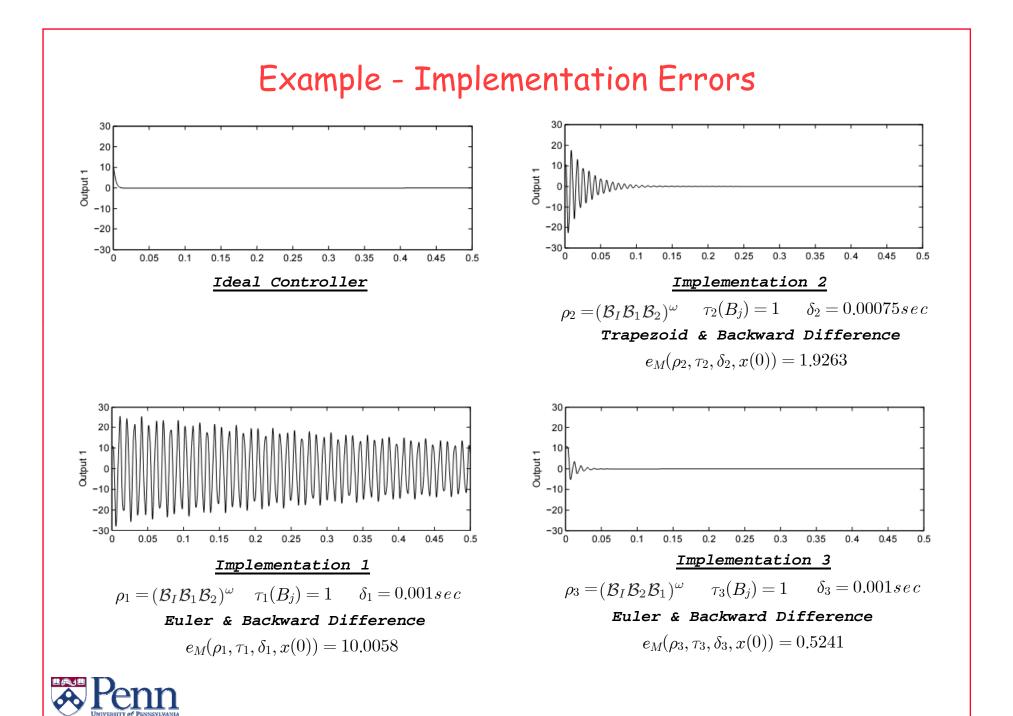
Periodic deterministic scheduling (Wireless HART single-hop)

- Theory of periodic time varying linear systems is relevant
- Schedule is a fixed string in the alphabet of edges/controllers
- Nghiem, Pappas, Girard, Alur EMSOFT 2006, ACM TECS 2008

Periodic non-deterministic scheduling (Wireless HART multi-hop)

- Theory of switched/hybrid linear system applies
- Schedule is an automaton over edges/controllers
- Alur, Weiss HSCC 2008





A zoo of hybrid systems

Hybrid Automata Hybrid Input-Output Automata Hybrid Petri Nets Simulink/Stateflow models

Supervisory control systems Switched systems Nonsmooth systems Piece-wise affine systems (PWA) Mixed Logical Dynamical Linear Complementarity models

