Masaccio*:
A Formal Model for Embedded Components** ***

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Abstract. Masaccio is a formal model for hybrid dynamical systems which are built from atomic discrete components (difference equations) and atomic continuous components (differential equations) by parallel and serial composition, arbitrarily nested. Each system component consists of an interface, which determines the possible ways of using the component, and a set of executions, which define the possible behaviors of the component in real time.

We formally define a class of entities called “components.” The intended use of components is to provide a formal, structured model for software and hardware that interacts with a physical environment in real time. The model is formal in that it defines a component as a mathematical object, which can be analyzed. The model is structured in that it permits the hierarchical definition of a component, and the hierarchy can be exploited for structuring the analysis. Components are built from atomic components using six operations: parallel composition, serial composition, renaming of variables (data), renaming of locations (control), hiding of variables, and hiding of locations. There are two kinds of atomic components. An atomic discrete component is a difference equation which governs the instantaneous change of state. An atomic continuous component is a differential equation, which governs the evolutionary change of state over time. The mathematical semantics of a component is given by its interface and its set of executions. The interface of a component determines how the component can interact (be composed) with other components. Each execution specifies a possible behavior of the component as a sequence of instantaneous and evolutionary state changes.

The interface of a component Data enters and exits a component through variables; control enters and exits through locations. All variables are assumed to be typed, with domains such as the booleans B, the nonnegative integers N, and the reals R. For each variable x, we assume that there is a primed version

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A consists of parts:

- A finite set $V_A^{in}$ of input variables. We write $V_A^{in}$ for the set of primed variables whose unprimed versions are input variables.
- A finite set $V_A^{out}$ of output variables. We require that the input and output variables are disjoint; that is, $V_A^{in} \cap V_A^{out} = \emptyset$. We refer to the collection $V_A^{in,out} = V_A^{in} \cup V_A^{out}$ of input and output variables as I/O variables. The value assignments in $[V_A^{in,out}]$ are called I/O states. Given an I/O state $q$, we denote by $q'$ the value assignment in $[V_A^{in}]$ which is derived from $q$ in the following way: $q'(x') = q(x)$ for all input variables $x \in V_A^{in}$.
- A binary relation $\prec_A \subseteq V_A^{in,out} \times V_A^{out}$ of dependencies between I/O variables and output variables. The value of an output variable $y$ can depend on previous values of any I/O variable $x$; intuitively, if $x \prec_A y$, then the value of $y$ can depend, without delay, also on the concurrent value of $x$. A set $U$ of I/O variables is dependency-closed if for all $x, y \in V_A^{in,out}$, if $x \prec_A y$ and $y \in U$, then $x \in U$. For example, the set $V_A^{in}$ of input variables is dependency-closed.
- A finite set $L_A^{in/out}$ of interface locations. These are the locations through which control can enter or exit the component $A$.
- For each interface location $a \in L_A^{in/out}$, a predicate $\varphi^{cn}_A(a)$ on the variables in $V_A^{in,out}$. Thus, given two I/O states $p$ and $q$, the entry condition $\varphi^{cn}_A(a)$ is either true or false at $(p, q')$, i.e., if each unprimed variable $x \in V_A^{in,out}$ is assigned the value $p(x)$, and each primed variable $y' \in V_A^{in}$ is assigned the value $q'(y')$. Intuitively, if the current I/O state is $p$, and the input portion of the next I/O state is $p'$, then the component $A$ can be entered at location $a$ if the entry condition $\varphi^{cn}_A(a)$ is true at $(p, q')$.

We will distinguish between discrete and hybrid components. If $A$ is a discrete component, then all I/O variables of $A$ have discrete types, such as $\mathbb{B}$ or $\mathbb{N}$. Hybrid components have also I/O variables of type $\mathbb{R}$.

The executions of a component The possible finite behaviors of a component are called executions. Consider a component $A$. A jump of $A$ is a pair $(p, q) \in$
Fig. 2. The component RailCrossing

$[V_A^{in, out}] \times [V_A^{in, out}]$ of I/O states. The observation $p$ is called the source of the jump, and $q$ is the sink. A flow of $A$ is a pair $(\delta, f)$ consisting of a positive real $\delta \in \mathbb{R}_{>0}$, and a function $f: \mathbb{R} \rightarrow [V_A^{in, out}]$ from the reals to I/O states which is differentiable on the compact interval $[0, \delta] \subset \mathbb{R}$. The real $\delta$ is called the duration of the flow, the observation $f(0)$ is the source, and the observation $f(\delta)$ is the sink. A step of $A$ is either a jump or a flow of $A$. The step $w$ is successive to the step $v$ if the sink of $v$ is equal to the source of $w$. An execution of $A$ is either a pair $(a, w)$ or a triple $(a, w, b)$, where $a, b \in L^A_{intf}$ are interface locations and $w = w_0 \cdots w_n$ is a nonempty, finite sequence of steps of $A$ such that every step $w_i$, for $1 \leq i \leq n$, is successive to the immediately preceding step $w_{i-1}$. The location $a$ is called the origin of the execution, the sequence $w$ is the trace, and the location $b$ (when present) is the destination. If $A$ is a discrete component, then all traces of $A$ consist of jumps only; the traces of hybrid components contain also flows. We write $E_A$ for the set of executions of the component $A$. We require that $E_A$ is prefix-closed, deadlock-free, and input-permissive. Prefix closure ensures that the executions of a component can be generated operationally in a stepwise manner. The set $E_A$ of executions is prefix-closed if the following four conditions are satisfied:

1. If $(a, w, b) \in E_A$, then $(a, w) \in E_A$.
2. If $(a, w_0 \cdots w_n) \in E_A$ for $n \geq 1$, then $(a, w_0 \cdots w_{n-1}) \in E_A$.
3. If $(a, w \cdot (\delta, f)) \in E_A$ for a flow $(\delta, f)$, then $(a, w \cdot (\varepsilon, f)) \in E_A$ for all reals $\varepsilon \in (0, \delta)$.
4. If $(a, (p, q)) \in E_A$ for a jump $(p, q)$, then the entry condition $\varphi^e_A(a)$ is true at $(p, q)$.

Deadlock freedom ensures that the stepwise generation of executions cannot deadlock inside a component. The set $E_A$ of executions is deadlock-free if the following two conditions are satisfied:

4 On types other than $\mathbb{R}$, it can be assumed that only the constant functions are differentiable.
1. For all interface locations \( a \) and I/O states \( p \), if the entry condition \( \varphi_A^n(a) \) is true at \( (p, q) \) for some I/O state \( q \), then \( (a, (p, q)) \in E_A \) for some jump \( (p, q) \). In other words, if the entry condition of location \( a \) is satisfiable at the I/O state \( p \), then there is an execution with origin \( a \) and source \( p \).

2. If \( (a, w) \in E_A \), then either \( (a, w, b) \in E_A \) for some interface location \( b \), or \( (a, w \cdot (p, q)) \in E_A \) for some jump \( (p, q) \). In other words, every execution which does not have a destination can be prolonged by either a destination or a jump.

Input permissiveness ensures that a component cannot constrain the behavior of input variables. The set \( E_A \) of executions is input-permissive if the following two conditions are satisfied:

1. If \( (a, (p, q)) \in E_A \) for a jump \( (p, q_1) \), then for every dependency-closed set \( U \) of I/O variables, and every I/O state \( q_2 \) such that (1) the I/O state \( q_2 \) agrees with \( q_1 \) on the variables in \( U \) and (2) the entry condition \( \varphi_A^n(a) \) is true at \( (p, q_2) \), there is an execution \( (a, (p, q)) \in E_A \) whose sink \( q \) agrees with \( q_2 \) on the variables in \( U \) and the input variables.

2. If \( (a, w \cdot (p, q)) \in E_A \) for a nonempty trace \( w \) and a jump \( (p, q_1) \), then for every dependency-closed set \( U \) of I/O variables, and every I/O state \( q_2 \) which agrees with \( q_1 \) on the variables in \( U \), there is an execution \( (a, w \cdot (p, q)) \in E_A \) whose sink \( q \) agrees with \( q_2 \) on the variables in \( U \) and the input variables.

If two components \( A \) and \( B \) have the same interface, then they can take each other's place in all contexts. We say that \( A \) refines (or implements) \( B \) if (1) the components \( A \) and \( B \) have the same interface and (2) every execution of \( A \) is also an execution of \( B \); that is, \( E_A \subseteq E_B \). If \( A \) refines \( B \), then \( B \) can be thought of as a more abstract (permissive) version of \( A \), with some details (constraints) left out in \( B \) which are spelt out in \( A \). Since the executions of \( A \) are deadlock-free, if \( B \) has an execution with origin \( a \), and \( A \) refines \( B \), then \( A \) must also have an execution with origin \( a \). Thus a component with a nonempty set of
executions cannot be trivially implemented by a component with the empty set of executions.

**The parallel composition of components** Two components $A$ and $B$ can be composed in parallel if their interfaces satisfy the following three conditions:

1. The output variables of $A$ and $B$ are disjoint; that is, $V^\text{out}_A \cap V^\text{out}_B = \emptyset$.
2. There is no inferred mutual dependency between an output variable of $A$ and an output variable of $B$; that is, there do not exist two variables $x \in V^\text{out}_A$ and $y \in V^\text{out}_B$ such that $x \prec y$, and $y \prec x$, where $\prec$ is the transitive closure of the dependency relation $\prec$.
3. For each interface location $a$ common to both $A$ and $B$, the entry conditions of $a$ are equivalent in $A$ and $B$; that is, if $a \in L^\text{intf}_A \cap L^\text{intf}_B$, then the entry condition $\varphi^\text{en}_A(a)$ is equivalent to the entry condition $\varphi^\text{en}_B(a)$. This implies, in particular, that $\varphi^\text{en}_A(a)$ does not constrain the primed outputs of $B$, nor does $\varphi^\text{en}_B(a)$ constrain the primed outputs of $A$.

If the components $A$ and $B$ can be composed in parallel, then $A \parallel B$ is again a component. The interface of the component $A \parallel B$ is defined from the interfaces of the subcomponents $A$ and $B$:

- A variable is an input to $A \parallel B$ if it is an input to $A$ but not an output of $B$, or an input to $B$ but not an output of $A$; that is, $V^\text{in}_{A \parallel B} = (V^\text{in}_A \setminus V^\text{out}_B) \cup (V^\text{in}_B \setminus V^\text{out}_A)$.
- A variable is an output of $A \parallel B$ if it is an output of $A$ or an output of $B$; that is, $V^\text{out}_{A \parallel B} = V^\text{out}_A \cup V^\text{out}_B$.
- The dependencies of $A \parallel B$ are inherited from both $A$ and $B$; that is, $\prec_{A \parallel B} = \prec_A \cup \prec_B$.
- The interface locations of $A \parallel B$ are the interface locations of $A$ together with the interface locations of $B$; that is, $L^\text{intf}_{A \parallel B} = L^\text{intf}_A \cup L^\text{intf}_B$.
- If $a$ is an interface location of both subcomponents $A$ and $B$, then they agree on the entry condition, and this is also the entry condition of $A \parallel B$; that is,
if $a \in L_A^{inf} \cap L_B^{inf}$, then $\varphi_{A||B}^c(a) = (3V_A^x)\varphi_{A}^c(a) = (3V_B^y)\varphi_{B}^c(a)$, where $x' \in V_A^x$ iff $x \in V_A^{in} \cap V_B^{out}$, and $y' \in V_B^y$ iff $y \in V_B^{in} \cap V_A^{out}$. It follows that the component $A||B$ can be entered at location $a$ if both subcomponents $A$ and $B$ can be entered concurrently at $a$. The quantifiers (whose force, existential or universal, is immaterial) ensure syntactically that no primed output variables occur freely in entry conditions. All other interface locations of $A||B$ have the unsatisfiable entry condition; that is, if $a \in L_A^{inf} \setminus L_B^{inf}$ or $a \in L_B^{inf} \setminus L_A^{inf}$, then $\varphi_{A||B}^c(a) = false$. These locations can be used only to exit the component $A||B$.

The executions of the component $A||B$ are defined from the executions of the subcomponents $A$ and $B$:

- The pair $(a, w)$ is an execution of $A||B$ iff $(a, w|_A)$ is an execution of $A$ and $(a, w|_B)$ is an execution of $B$, where $w|_C$ is the restriction of the trace $w$ to values for the I/O variables of the component $C$.
- The triple $(a, w, b)$ is an execution of $A||B$ iff either $(a, w|_A, b)$ is an execution of $A$ and $(a, w|_B)$ is an execution of $B$, or $(a, w|_B, b)$ is an execution of $B$ and $(a, w|_A)$ is an execution of $A$.

In other words, parallel composition acts conjunctively on traces. In particular, each jump of $A$ corresponds to a concurrent jump of $B$, and each flow of $A$ corresponds to a concurrent flow of $B$ with the same duration. If an execution of $A$ reaches a destination, then the concurrent execution of $B$ is terminated; if $B$ reaches a destination, then the concurrent execution of $A$ is terminated; if both $A$ and $B$ simultaneously reach destinations, then one of the two destinations is chosen nondeterministically. Note that the operator $||$ for parallel composition is associative and commutative. Furthermore, the refinement relation is preserved by parallel composition: if $A$ and $B$ are two components with the same interface, if $A$ refines $B$, and if $A$ (and therefore also $B$) can be composed in parallel with a component $C$, then $A||C$ refines $B||C$.

The serial composition of components Two components $A$ and $B$ can be composed in series if their interfaces agree on the output variables; that is, $V_A^{out} = V_B^{out}$. If the components $A$ and $B$ can be composed in series, then $A + B$ is again a component. The interface of the component $A + B$ is defined from the interfaces of the subcomponents $A$ and $B$:

- A variable is an input to $A + B$ if it is an input to $A$ or an input to $B$; that is, $V_{A+B}^{in} = V_A^{in} \cup V_B^{in}$.
- As $A$ and $B$ agree on their outputs, these are also the outputs of $A + B$; that is, $V_{A+B}^{out} = V_A^{out}$.
- The dependencies of $A + B$ are inherited from both $A$ and $B$; that is, $\preceq_{A+B}$ = $\preceq_A \cup \preceq_B$.
- The interface locations of $A + B$ are the interface locations of $A$ together with the interface locations of $B$; that is, $L_{A+B}^{inf} = L_A^{inf} \cup L_B^{inf}$.
If \( a \) is an interface location of both \( A \) and \( B \), then the entry condition of \( a \) in \( A + B \) is the disjunction of the entry conditions of \( a \) in the subcomponents \( A \) and \( B \); that is, if \( a \in L^\text{inf}_A \cap L^\text{inf}_B \), then \( \varphi^\text{en}_A(a) \lor \varphi^\text{en}_B(a) \). If \( a \) is an interface location of \( A \) but not of \( B \), then the entry condition of \( a \) in \( A + B \) is inherited from \( A \); that is, if \( a \in L^\text{inf}_A \setminus L^\text{inf}_B \), then \( \varphi^\text{en}_A(a) = \varphi^\text{en}_B(a) \). If \( a \) is an interface location of \( B \) but not of \( A \), then the entry condition of \( a \) in \( A + B \) is inherited from \( B \); that is, if \( a \in L^\text{inf}_B \setminus L^\text{inf}_A \), then \( \varphi^\text{en}_B(a) = \varphi^\text{en}_A(a) \).

This is because the component \( A + B \) is entered at location \( a \) iff either subcomponent \( A \) or subcomponent \( B \) is entered at \( a \).

The executions of the component \( A + B \) are defined from the executions of the subcomponents \( A \) and \( B \):

- The pair \((a, w)\) is an execution of \( A + B \) iff either \((a, w|_A)\) is an execution of \( A \), or \((a, w|_B)\) is an execution of \( B \).
- The triple \((a, w, b)\) is an execution of \( A + B \) iff either \((a, w|_A, b)\) is an execution of \( A \), or \((a, w|_B, b)\) is an execution of \( B \).

In other words, serial composition acts disjunctively on traces. Note that the operator \(+\) for serial composition is associative, commutative, and idempotent. Furthermore, the refinement relation is preserved by serial composition: if \( A \) and \( B \) are two components with the same interface, if \( A \) refines \( B \), and if \( A \) (and therefore also \( B \)) can be composed in series with a component \( C \), then \( A + C \) refines \( B + C \).

**Variable renaming** When constructing a parallel composition \( A \parallel B \), inputs of \( A \) can be identified with outputs of \( B \), and vice versa, by renaming variables. The variable \( x \) can be renamed to \( y \) in component \( A \) if \( x \) is an I/O variable of \( A \) and \( y \) is different from all I/O variables of \( A \); that is, \( x \in V^\text{in,out}_A \) and \( y \not\in V^\text{in,out}_A \). If \( x \) can be renamed to \( y \) in \( A \), then \( A[x := y] \) is again a component. The interface of the component \( A[x := y] \) is defined from the interface of \( A \); if \( x \in V^\text{in}_A \), then let \( V^\text{in}_{A[x := y]} = (V^\text{in}_A \setminus \{x\}) \cup \{y\} \) and \( V^\text{out}_{A[x := y]} = V^\text{out}_A \), else let \( V^\text{in}_{A[x := y]} = V^\text{in}_A \) and \( V^\text{out}_{A[x := y]} = V^\text{out}_A \).
Hidden variables do not maintain their values from one exit of a location. If \( A \) is the original component and \( L \) an interface location of \( A \), then \( A[x := y]\) can be renamed to \( B[x := y] \) whenever the interface locations of \( A \) and \( B \) may or may not be an interface location of \( A \). If \( A \) can be renamed to \( B \) in component \( A \), then \( A[a := b] \) is again a component. The interface of the component \( A[a := b] \) is defined from the interface of \( A \): let \( V^n_{A[a := b]} = V^n_A \), let \( V^\text{out}_{A[a := b]} = V^\text{out}_A \), let \( \prec_{A[a := b]} = \prec_A \), let \( \{ a \} \cup \{ b \} \) result from renaming \( x \) to \( y \) in \( \prec_A \) and in \( \varphi^n_A \), respectively. The executions of the component \( A[x := y] \) result from renaming \( x \) to \( y \) in the traces of the executions of \( A \). The refinement relation is preserved by the renaming of variables: if \( A \) and \( B \) are two components with the same interface, if \( A \) refines \( B \), and if \( x \) can be renamed to \( y \) in \( A \) (and therefore also in \( B \)), then \( A[x := y] \) refines \( B[x := y] \).

**Location renaming** When constructing a serial composition \( A + B \), interface locations of \( A \) can be identified with interface locations of \( B \) by renaming locations. The location \( a \) can be renamed to \( b \) in component \( A \) if \( a \) is an interface location of \( A \); that is, \( a \in L^\text{intf}_A \). The location \( b \) may or may not be an interface location of \( A \). If \( a \) can be renamed to \( b \) in \( A \), then \( A[a := b] \) is again a component. The interface of the component \( A[a := b] \) is defined from the interface of \( A \): let \( V^n_{A[a := b]} = V^n_A \), let \( V^\text{out}_{A[a := b]} = V^\text{out}_A \), let \( \prec_{A[a := b]} = \prec_A \), let \( \{ a \} \cup \{ b \} \) result from renaming \( x \) to \( y \) in \( \prec_A \) and in \( \varphi^n_A \), respectively. The executions of the component \( A[a := b] \) result from renaming \( a \) to \( b \) in the origins and destinations of the executions of \( A \). The refinement relation is preserved by the renaming of locations: if \( A \) and \( B \) are two components with the same interface, if \( A \) refines \( B \), and if \( a \) can be renamed to \( b \) in \( A \) (and therefore also in \( B \)), then \( A[a := b] \) refines \( B[a := b] \).

**Variable hiding** Hiding renders a variable local to a component, and invisible to the outside. Hidden variables do not maintain their values from one exit of a
component to a subsequent entry, but they are nondeterministically reinitialized upon every entry to the component as to satisfy the applicable entry condition. The variable $x$ can be hidden in the component $A$ if $x$ is an output variable of $A$; that is, $x \in V_{A}^{out}$. If $x$ can be hidden in $A$, then $A \setminus x$ is again a component. The interface of the component $A \setminus x$ is defined from the interface of $A$: let $V_{A \setminus x}^{in} = V_{A}^{in}$, let $V_{A \setminus x}^{out} = V_{A}^{out} \setminus \{x\}$, let $\prec_{A \setminus x}$ be the intersection of the transitive closure $\prec_{A}$ with $V_{A \setminus x}^{in, out} \times V_{A \setminus x}^{out}$, let $L_{A \setminus x}^{intf} = L_{A}^{intf}$, and let $\varphi_{A \setminus x}^{en}(a) = (\exists x) \varphi_{A}^{en}(a)$ for all locations $a \in L_{A}^{intf}$. In other words, upon entry of the component $A \setminus x$ at location $a$, the output variable $x$ has an unknown value which permits the satisfaction of the entry condition $\varphi_{A \setminus x}^{en}(a)$. The executions of the component $A \setminus x$ result from restricting the traces of the executions of $A$ to values for the I/O variables of $A \setminus x$. Note that the component $A \setminus y \setminus x$ is identical to the component $A \setminus y \setminus x$. Furthermore, the refinement relation is preserved by the hiding of variables: if $A$ and $B$ are two components with the same interface, if $A$ refines $B$, and if $x$ can be hidden in $A$ (and therefore also in $B$), then $A \setminus x$ refines $B \setminus x$.

**Location hiding**

Hiding renders a location internal to a component, and inaccessible from the outside. The location $c$ can be hidden in the component $A$ if $c$ is an interface location of $A$ and the entry condition $\varphi_{A}^{en}(c)$ is valid; that is, $c \in L_{A}^{intf}$, and $\varphi_{A}^{en}(c)$ is equivalent to $true$. Consequently, an interface location $c$ of $A$ can be hidden only if the component $A$ cannot deadlock at $c$, no matter what the current I/O state and the next inputs. If $c$ can be hidden in $A$, then $A \setminus c$ is again a component. The interface of the component $A \setminus c$ is defined from the interface of $A$: let $V_{A \setminus c}^{in} = V_{A}^{in}$, let $V_{A \setminus c}^{out} = V_{A}^{out}$, let $\prec_{A \setminus c} = \prec_{A}$, let $L_{A \setminus c}^{intf} = L_{A}^{intf} \setminus \{c\}$, and let $\varphi_{A \setminus c}^{en}(a) = \varphi_{A}^{en}(a)$ for all locations $a \in L_{A \setminus c}^{intf}$. The executions of the component $A \setminus c$ are defined from the executions of $A$:

- The pair $(a, w)$ is an execution of $A \setminus c$ iff $c \neq a$ and either $(a, w)$ is an
execution of $A$, or there is a finite sequence $w_1, \ldots, w_n$ of traces, $n \geq 2$, such that $w = w_1 \cdots w_n$ and the following are all executions of $A$: the triple $(a, w_1, c)$, the triples $(c, w_i, c)$ for all $1 < i < n$, and the pair $(c, w_n)$.

- The triple $(a, w, b)$ is an execution of $A \setminus c$ if $c \not\in \{a, b\}$ and either $(a, w, b)$ is an execution of $A$, or there is a finite sequence $w_1, \ldots, w_n$ of traces, $n \geq 2$, such that $w = w_1 \cdots w_n$ and the following are all executions of $A$: the triple $(a, w_1, c)$, the triples $(c, w_i, c)$ for all $1 < i < n$, and the triple $(c, w_n, b)$.

In other words, the executions of $A \setminus c$ result from stringing together, at location $c$, a finite number of executions of $A$. Note that the component $A \setminus d \setminus c$ is identical to the component $A \setminus d \setminus c$. Furthermore, the refinement relation is preserved by the hiding of locations: if $A$ and $B$ are two components with the same interface, if $A$ refines $B$, and if $c$ can be hidden in $A$ (and therefore also in $B$), then $A \setminus c$ refines $B \setminus c$.

**Atomic discrete components** The discrete components are built from atomic discrete components using the six operations of parallel and serial composition, variable and location renaming, and variable and location hiding. Each atomic discrete component is specified by a jump action. A jump action $J$ consists of a finite set $X_J$ of source variables, a finite set $Y_J$ of uncontrolled sink variables, a finite set $Z_J$ of controlled sink variables disjoint from $Y_J$, and a predicate $\phi_{J^{\text{jump}}}^{J}$ on the variables in $X_J \cup Y_J' \cup Z_J'$, where $V'$ is the set of primed versions of the variables in $V$. The predicate $\phi_{J^{\text{jump}}}^{J}$ is called jump predicate; it is typically written as a guarded difference equation. The jump action $J$ specifies the component $A(J)$. The interface of the component $A(J)$ is defined as follows:

- The inputs to $A(J)$ are the source variables of $J$ which are not controlled
sink variables, together with the uncontrolled sink variables; that is, $V_{A(J)}^{in} = (X_J \setminus Z_J) \cup Y_J$.

- The outputs of $A(J)$ are the controlled sink variables of $J$; that is, $V_{A(J)}^{out} = Z_J$.

- Each controlled sink variable depends on each uncontrolled sink variable; that is, for all $x \in V_{A(J)}^{in, out}$ and $y \in V_{A(J)}^{out}$, define $x \sim_{A(J)} y$ iff $x \in Y_J$ and $y \in Z_J$.

- The component $A(J)$ has two interface locations, say, $from$ and $to$; that is, $L_{A(J)}^{in, out} = \{ from, to \}$.

- The entry condition of $from$ is the projection of the jump predicate to the source variables and the primed versions of the uncontrolled sink variables; that is, $\varphi_{A(J)}^{in, out}(from) = (3Z_J')\varphi_J^{jump}$. The entry condition of $to$ is unsatisfiable; that is, $\varphi_{A(J)}^{out}(to) = false$.

Fig. 9. The component Drive
The *executions of the component* \( A(J) \) are defined as follows: the pair \((a, w)\) is an execution of \( A(J) \) iff \( a = \text{from} \) and the trace \( w \) consists of a single jump \((p, q)\) such that the jump predicate \( \varphi_{j\text{ump}}^J \) is true if each source variable \( x \in X_J \) is assigned the value \( p(x) \), and each primed sink variable \( y' \in Y'_J \cup Z'_J \) is assigned the value \( q(y) \). Moreover, the triple \((a, w, b)\) is an execution of \( A(J) \) iff the pair \((a, w)\) is an execution of \( A(J) \), and \( b = \text{to} \). In other words, the traces of the atomic discrete component \( A(J) \) are the jumps that satisfy the jump predicate \( \varphi_{j\text{ump}}^J \). From any given source, there may be no such jumps or there may be several.

**Atomic continuous components** The *hybrid components* are built from both atomic discrete components and atomic continuous components using the six operations on components. Each *atomic continuous component* is specified by a flow action. A *flow action* \( F \) consists of a finite set \( X_F \) of source variables, a finite set \( Y_F \) of uncontrolled flow variables of type \( \mathbb{R} \), a finite set \( Z_F \) of controlled flow variables of type \( \mathbb{R} \) disjoint from \( Z_F \), and a predicate \( \varphi_F^{\text{flow}} \) on the variables
The Figures illustrate parts of a component which models the well.

is a of a given duration, then there is a for each shorter duration as source and duration, there may be no such flows or there may be several. If there in control of a railway crossing. In the Figures we use the following conventions.

are the that at all times satisfy the and between locations, jump actions are represented by arrows with solid (black) points, and flow actions are represented by arrows with hollow (white) points. Interface locations are drawn on component boundaries. Variables which are identified by renaming are connected by solid lines; locations which are identified by renaming are connected by dotted lines. The event type E is similar to the boolean type B, except that if a variable x has type E, then it is of interest when the value of x changes (from true to false, or vice versa) whereas the actual value of x at any time is irrelevant. If x

in $X_F \cup Y_F \cup \dot{Z}_F$, where $\dot{V}$ is the set of dotted versions of the variables in $V$. We use the notation $\dot{V}$ only if all variables in $V$ have type $\mathbb{R}$, with the intent that the dotted variable $\dot{x} \in \dot{V}$ represents the first derivative of $x \in V$. The predicate $\varphi_F^{\text{flow}}$ is called flow predicate; it is typically written as a guarded differential equation. The flow action $F$ specifies the component $A(F)$. The interface of the component $A(F)$ is defined as follows:

- The inputs to $A(F)$ are the source variables of $F$ which are not controlled flow variables, together with the uncontrolled flow variables; that is, $V_{in}^{in}(F) = (X_F \setminus Z_F) \cup Y_F$.
- The outputs of $A(F)$ are the controlled flow variables of $F$; that is, $V_{out}^{out}(F) = Z_F$.
- Each controlled flow variable depends on each uncontrolled flow variable; that is, for all $x \in V_{in}^{in}(F)$ and $y \in V_{out}^{out}(F)$, define $x \prec_{A(F)} y$ iff $x \in Y_F$ and $y \in Z_F$.
- The component $A(F)$ has two interface locations, say, from and to; that is, $I_{in}^{in}(F) = \{\text{from, to}\}$.
- The entry conditions of from and to are unsatisfiable; that is, $\varphi_{A(F)}^{in}(\text{from}) = \varphi_{A(F)}^{in}(\text{to}) = \text{false}$. This ensures that jumps take precedence over flows, in the sense that if a component $A$ wishes to jump and concurrently another component $B$ wishes to flow, then the parallel composition $A \| B$ will jump.

The executions of the component $A(F)$ are defined as follows: the pair $(a, w)$ is an execution of $A(F)$ iff $a = \text{from}$ and the trace $w$ consists of a single flow $(\delta, f)$ such that for all reals $\varepsilon \in [0, \delta]$, the flow predicate $\varphi_F^{\text{flow}}$ is true if each source variable $x \in X_F$ is assigned the value $f(\varepsilon)(x)$, and each dotted flow variable $\dot{y} \in \dot{Y}_F$ is assigned the value $f'(\varepsilon)(\dot{y})$, where $f'$ is the first derivative of $f$. Moreover, the triple $(a, w, b)$ is an execution of $A(F)$ iff the pair $(a, w)$ is an execution of $A(F)$, and $b = \text{to}$. In other words, the traces of the atomic continuous component $A(F)$ are the flows that at all times satisfy the flow predicate $\varphi_F^{\text{flow}}$. From any given source and duration, there may be no such flows or there may be several. If there is a flow of a given duration, then there is a flow for each shorter duration as well.

Example The Figures 1–10 illustrate parts of a component which models the control of a railway crossing. In the figures we use the following conventions. Components are represented by rectangles. Input and output variables are represented, respectively, by arrows to and from component boundaries. Locations are represented by little black disks, and between locations, jump actions are represented by arrows with solid (black) points, and flow actions are represented by arrows with hollow (white) points. Interface locations are drawn on component boundaries. Variables which are identified by renaming are connected by solid lines; locations which are identified by renaming are connected by dotted lines. The event type $E$ is similar to the boolean type $B$, except that if a variable $x$ has type $E$, then it is of interest when the value of $x$ changes (from true to false, or vice versa) whereas the actual value of $x$ at any time is irrelevant. If $x$
has type E, then we write $x!$ for $x' := \neg x$ (to issue an event $x$), and $x?$ for $x' \neq x$ (to query the presence of an event $x$). Instead of using jump and flow predicates, we annotate jump and flow actions with guarded commands, because they allow us to omit specifying that a variable is left unchanged. Specifically, by default, an omitted guard is true, an omitted list of assignments is empty, the default jump assignment is $x' := x$, and the default flow assignment is $x := 0$.

The component RailCrossing has three real outputs, the distance $x$ of the train from the crossing, and the positions $y_1$ and $y_2$ of the two gates. The boolean input obstacle indicates whether or not the driver of the train sees an obstacle on the crossing, in which case she will try to stop the train. The component RailCrossing is the parallel composition of three subcomponents, the train Train, the gate mechanics Gate, and the gate controller Control. We will look only into the component Train, which communicates with the gate controller via the output events approach and leave, and the input events stop and go (for example, if the gate fails, the gate controller may signal the train to stop). The component Train is the serial composition of four subcomponents: the component Far controls the speed $\dot{x}$ of the train when it is more than 1000 meters from the gate; an unnamed component issues the event approach when the train is at 1000 meters from the gate; the component Near controls the speed $\dot{x}$ of the train when it is between 1000 and $-100$ meters from the gate; and an unnamed component issues the event leave when the train is at $-100$ meters from the gate. The component Far holds the speed of the train between 40 and 50 meters per second. The component Near is the parallel composition of three subcomponents, Radio, Brake, and Engine. The component Radio translates stop and go events received from the gate controller into a boolean output remote, which causes the train to brake. The component Brake is an OR gate which computes the boolean disjunction brake of the two brake signals remote and local, where the latter is issued by the driver when she sees an obstacle. The component Engine controls the acceleration $\dot{dx} = \dot{x}$ of the train. It does so by switching between the component Drive, which accelerates the train to 50 meters per second, and the component Halt, which causes the train to stop. The switching between Drive and Halt is controlled by the boolean input brake, and occurs through the locations slowdown and speedup. No matter whether the train is accelerating or braking, as soon as it is 100 meters past the gate, the component Near relinquishes control.

Acknowledgments Concurrent and sequential hierarchies have long been nested in informal and semiformal ways (e.g., Statecharts [Har87], UML [BRJ99]). While these languages enjoy considerable acceptance as good engineering practice, they do not support compositional formal analysis. The author was pointed to the importance of heterogeneous hierarchies, and the lack of adequate formalization, by Edward Lee and the Ptolemy project at UC Berkeley [DGH+99]. The proposed solution, Masaccio, is built by combining what the author believes are the key ingredients for achieving concurrent, sequential, and timed compositionality: much of the way Masaccio handles parallel composition is borrowed from Reactive Modules [AH99], which in turn build on other synchronous
languages such as Esterel [BG88] and Signal [BGJ91]; many ideas for structuring serial composition are inspired by the work of Rajeev Alur and Radu Grosu [AG00]; the formalization of hybrid executions using the dichotomy between jumps and flows is due to the research around Hybrid Automata [MMP92, ACH+95, AH97b]. Mixed discrete-continuous dynamics have been previously combined with both synchronous [AH97a] and semisynchronous [LSVW96] concurrency models; these settings, however, do not support the nesting of concurrency and sequencing. Related hybrid languages, which focus on simulation rather than mathematical semantics, include Shift [DGV96] and Charon [AGH+00]. The author is grateful to the Fresco (Formal REal-time Software COmponents5) group at UC Berkeley, namely, Luca de Alfaro, Ben Horowitz, Ranjit Jhala, Rupak Majumdar, Freddy Mang, Christoph Meyer, Marius Minea, and Vinayak Prabhu, for many challenging and productive discussions.

References


5 For the latest on Fresco activities, see [www.eecs.berkeley.edu/~fresco](http://www.eecs.berkeley.edu/~fresco).
