A Rigorous Framework for Model-based Systems Engineering and Applications

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Acknowledgments

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“The Nation that has the System Engineers has the Future”

**THE NEXT FRONTIER IN ENGINEERING RESEARCH AND EDUCATION**

- First 25 years of the 21st century will be **dominated** by advances in methods and tools for the **synthesis of complex engineered systems to meet specifications in an adaptive manner**

- Evident from the areas emphasized by governments, industry and funding agencies world-wide:

  - energy and smart grids
  - biotechnology
  - systems biology
  - nanotechnology
  - the new Internet
  - collaborative robotics
  - software critical systems
  - homeland security
  - materials design at sub-molecular level
  - network science
  - environment and sustainability
  - intelligent buildings and cars
  - customizable health care
  - pharmaceutical manufacturing innovation
  - broadband wireless networks
  - sensor networks
  - transportation systems
  - security-privacy-authentication in wireless networks
  - cyber-physical systems
  - web-based social and economic networks
NETWORKED EMBEDDED SYSTEMS AND CPS SEI
Virtual Engineering Everywhere

Helping over 30 different teams and skills in the company work together

Linking over 40 different EE design representations throughout the entire development process

Ensuring that the EE design flow is integrated at the same level of quality and performance as the 3D CAD system

Model-based design and executable specification in the OEM/supplier chain

Albert Benveniste -- INRIA
Virtual Engineering Everywhere

CAD models

Helping over 30 different teams and skills in the company work together

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Model based design and executable specification in the OEM/supplier chain

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Virtual Engineering Everywhere
Multi-Physics models

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Model based design and executable specification in the OEM/supplier chain

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Virtual Engineering Everywhere
Embedded Software

Helping over 30 different teams and skills in the company work together

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Model based design and executable specification in the OEM/supplier chain

Albert Benveniste -- INRIA
Physical components are involved in multiple physical interactions (multi-physics)
Challenge: How to compose multi-models for heterogeneous physical components

Janos Sztipanovits – Vanderbilt Un.
Cyber-physical components are modeled using multiple abstraction layers

Challenge: How to compose abstraction layers in heterogeneous CPS components?

**Dynamics:** \( B(t) = \kappa_p (B_1(t), ..., B_j(t)) \)
- **Properties:** stability, safety, performance
- **Abstractions:** continuous time, functions, signals, flows,…

**Software:** \( B(i) = \kappa_c (B_1(i), ..., B_k(i)) \)
- **Properties:** deadlock, invariants, security,…
- **Abstractions:** logical-time, concurrency, atomicity, ideal communication,…

**Systems:** \( B(t_j) = \kappa_p (B_1(t_j), ..., B_k(t_j)) \)
- **Properties:** timing, power, security, fault tolerance
- **Abstractions:** discrete-time, delays, resources, scheduling,
COMPONENT- BASED SYSTEM SYNTHESIS

Iterate to Find a Feasible Solution / Change as needed

Assess Available Information → Change structure/behavior model as needed

Define Requirements Effectiveness Measures

Create Behavior Model → Map behavior onto structure Allocate Requirements

Create Structure Model

Map behavior onto structure Allocate Requirements

Specifications Perform TradeOff Analysis → Create Sequential build & Test Plan

Model - based
UML - SysML - GME - eMFLON
Rapsody, MagicDraw
UPPAAL
Artist Tools
MATLAB, MAPLE
Modelica / Dymola
DOORS, etc.
CONSOL-OPTCAD
CPLEX, ILOG SOLVER

Model - Based Information - Centric Abstractions

Integrated System Synthesis Tools - & Environments missing

Integrated Multiple Views is Hard!
Layered MBSE -- Hierarchies

(Watson 2008, Lockheed Martin)
FOUR PILLARS OF SYSML

1. Structure

2. Behavior

3. Requirements

4. Parametrics

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Using System Architecture Model as an Integration Framework

- Requirements Repository
- System Architecture Model
- Analysis Models
  - \( U(s) \rightarrow G(s) \rightarrow \int \)
- Verification Models
- Hardware Models
- Software Models
- Req'ts Allocation & Design Integration

\[ G(s) \rightarrow U(s) \]

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System Modeling Transformations
The Challenge & Need:
Develop scalable holistic methods, models and tools for enterprise level system engineering

Multi-domain Model Integration via System Architecture Model (SysML)

System Modeling Transformations

BENEFITS
- Broader Exploration of the design space
- Modularity, re-use
- Increased flexibility, adaptability, agility
- Engineering tools allowing conceptual design, leading to full product models and easy modifications
- Automated validation/verification

APPLICATIONS
- Avionics
- Automotive
- Robotics
- Smart Buildings
- Power Grid
- Health care
- Telecomm and WSN
- Smart PDAs
- Smart Manufacturing

"Master System Model"

DB of system components and models

Update System Model

Tradeoff parameters

ADD & INTEGRATE
Multiple domain modeling tools
- Tradeoff Tools (MCO & CP)
- Validation / Verification Tools
- Databases and Libraries of annotated component models from all disciplines

"ILOG SOLVER, CPLEX, CONSOL-OPTCAD"
787 MEA ARCHITECTURE

Generate, Distribute, and Consume energy in an effective and efficient manner

- Electric Engine Start
- Electric Wing Ice Protection
- Electric Driven Hydraulic Pumps
- Elimination of Pneumatic Bleed System
- Electric Air Conditioning and Cabin Pressurization Systems
- Highly Expanded Electrical Systems
The 787 Dreamliner delivers:

- 20%* reduction in fuel and CO₂
- 28% below 2008 industry limits for NOₓ
- 60%* smaller noise footprint

*Relative to the 767

Advanced Wing Design
Innovative Systems Technologies

Enhanced Flight Deck
Composite Primary Structure
Advanced Engines and Nacelles
MBSE for Fault Tolerant Vehicle Management Systems (Electrical, Hydraulic, etc.)

**Goal:** Synthesize logic to switch between generators and loads on-demand and to handle faults so as to stay within safe operating envelope.

*Joint with UTRC*

[Image: hamiltonsunstrand.com]
Aircraft Vehicle Management System

- Electrical Power System
- Propulsion and Power
- Thermal, Electrical, Lubrication Systems
- Environmental Control System
- Fuel System
- Landing Gear
- Power Transmission
- Servo System

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MuSyC Avionics Design Challenge

- **Fig. 1**: Physical architecture of the modern aircraft power system
- **Fig. 2**: Requirements analysis and allocation
- **Fig. 3&4**: System behavior using SysML and Modelica
- **Fig. 5&6**: System structure and constraints using SysML diagrams

Figure 1: Single line diagram of an electric power system adapted from Honeywell Patent US 7,439,634 B2. Figure courtesy of Rich Poisson, Hamilton-Sundstrand.
Modeling ‘Hub’ Integrated with a Tradeoff Analysis Tool for VMS Design Challenge

Results / Contributions:

• Developed a framework for a Modeling ‘Hub’ integrated with a Tradeoff Analysis Tool; generation of some VMS EPS model artifacts from multiple DSL (Modelica, SysML) for proof of concept

• Extension of the SysML-based ‘Hub’ functionality with Generic Modeling Environment (GME) toolsuite: Metamodelling, model transformation and interpretation capabilities for formal across domain model integration

• Multi-criteria optimization and trade-off analysis are carried out using the integration of Consol-Optcad and the SysML-based modeling ‘Hub’

• Developed Modelica profile for EPS in SysML and model creation and transformation using Graph Rewriting and Transformation (GReAT) Language
Integrated Modeling Hub (IMH)

Objectives / Contributions

- A framework for a Modeling “Hub” integrated with a Tradeoff Analysis Tool is been developed; use and generation of some VMS EPS model artifacts from multiple DSL (Modelica, SysML) for test case and proof of concept

- Extension of the SysML-based “Hub” functionality with Generic Modeling Environment (GME) toolsuite: Metamodeling, model transformation and interpretation capabilities to allow for formal across domain model integration

- Multi-criteria optimization and trade-off analysis are carried out using the integration of Consol-Optcad and the SysML-based modeling “Hub”
Integrated Modeling Hub

Framework
SysML and Modelica Integration

Integration framework
IMH : SysML and Modelica Integration

Implementation Results

- **Integrate SysML with Modelica through GME** for VMS EPS:
  SysML and Modelica metamodeling, model creation and transformation using Graph Rewriting and Transformation (GReAT) language

- **Exploration of bidirectional integration**: Modelica block view to SysML Block Definition Diagram (BDD) transformation – successful transformation of a Modelica Block to a SysML Block.
  Implementation of a **Modelica profile** for EPS in SysML (Magic Draw)
SysML and Modelica Integration

Modelica Profile

- Modelica profile in Magic Draw is built to extend SysML language and allows Modelica language constructs to be captured
GME toolsuite contributions to the Integration framework

- Infrastructure to create and add abstract syntax to concrete syntax used to represent models in DSML and perform semantic mapping among DSML formulations of mathematical abstractions specifying meaning of models.
- Support for the rapid creation of domain specific modeling, model analysis and program synthesis environments[1] easy metamodel creation and extension specification for integration purposes.
- Transformation framework (GReAT) built upon the formalism of graph grammars (input and output models are considered as graphs); use of Universal Data Model (UDM) framework as underlying data models for programmatic C++ access to transformation artifacts.
- Multi-mechanism framework (raw COM, BON, BON2, MON) for creation of multiple types of components code generation of the model artifacts that can be executable in specified DSL based tool.
- Weaknesses: Limited import options for external files (created out of the GME environment); Difficult debugging of errors: multiple/complex interactions among toolsuite components, proprietary constructs/syntax.
SysML and Modelica Integration

Metamodels

- **Modelica**: focus on the textual view to capture different sections of model’s equations

- **SysML Parametric diagram**: expansion of semantics of binding connector with flow parameters and connections between parts to capture Modelica semantics

**Fig. 1**: SysML (input) and Modelica metamodels (output)
IDG Electrical Subsystem Block Diagram
SysML and Modelica Integration

Fig. 2: A simple EPS Parametric diagram in GME (input model)
Transformation specification

- Specified as a model in GME
- Sequential execution of rules applied to the input model

- Left-hand side (LHS): used to define the graph pattern to be matched and actions to apply when conditions and occurrence are met

- Right-hand side (RHS): specifies the output pattern of the rule

**Fig. 3:** SysML-Modelica transformation specification in GME/GReAT
MuSyC Avionics Design Challenge (cont.)
MuSyC Avionics Design Challenge (cont.)
MuSyC Avionics Design Challenge (cont.)
MuSyC Avionics Design Challenge (cont.)
Design Space Exploration: Integration of Logic and Optimization

• Expressed as **multi-objective optimization problem**

• **Approaches**
  - **Exact**: Integer Linear Programming, Branch and Bound, Constraint Programming
    ⇒ **Prohibitive large computation times**
  - **Heuristics**: Polynomial complexity, especially crafted for the particular optimization problem
    ⇒ **Reasonable quality solutions**
  - **Meta-heuristics**: Simulated Annealing, Tabu Search, Evolutionary Algorithms
    ⇒ **Good quality in reasonable time**
INTEGRATION OF CONSTRAINT-BASED REASONING AND OPTIMIZATION FOR NETWORKED CPS TRADEOFF ANALYSIS AND SYNTHESIS

To enable rich design space exploration across various physical domains and scales, as well as cyber domains and scales.
Trade-off Analysis Integration with Modeling “Hub”

Integration of *SysML-Modelica-MATLAB “modeling hub”* with *UMD Consol-Optcad* tools for detailed trade-off analysis of complex systems with multiple objectives and for better design space exploration.

Integration through *SysML Parametric Diagram*.

*<<Multi-criteria Optimization Tool>>* Consol - Optcad
Smart Grid-Energy Efficiency

Implications along the complete Energy value chain

On the Supply Side

- Optimize T&D infrastructure
- Optimize quality and availability of supplied power
- Influence demand consumption
- Deploy modern IT infrastructure
SmartGrid-Energy Efficiency (cont.)

On the Demand Side

- Act on Users
- Act on loads
- Optimize quality and availability of on-site power
- Optimize supply costs
SysML and Consol-Optcad Integration

Overview

Meta-modeling Layer
(Enterprise Architect + eMoflon, Eclipse development environment)

Integration Framework

Tool Adapter Layer
(Middleware)

Tool Layer
(Magic Draw, Consol Optcad)

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**Consol-Optcad**

- **Trade-off tool** that performs multi-criteria optimization for continuous variables (FSQP solver) – Extended to hybrid (continuous / integer)
- **Functional** as well as non-functional objectives/constraints can be specified
- Designer initially specifies **good** and **bad** values for each objective/constraint based on experience and/or other inputs
- Each objective/constraint value is scaled based on those good/bad values; fact that effectively treats all objectives/constraints fairly
- Designer has the flexibility to see results at every iteration (**pcomb**) and allows for run-time changing of good/bad values

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**Fig. 1:** Pcomb

**Fig. 2:** Example of a functional constraint

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IMH and Consol-Optcad integration

Metamodeling Layer

- Both **metamodels** are defined in Ecore format
- **Transformation rules** are defined within EA and are based on graph transformations
- **Story Diagrams** (SDMs) are used to express the transformations
- **eMoflon** (TU Darmstadt) plug-in generates code for the transformations
- An Eclipse project hosts the implementation of the transformations in Java

**Fig. 4**: Consol-Optcad metamodel

**Fig. 5**: Story diagram
**IMH and Consol-Optcad Integration**

### Consol-Optcad Profile

- A profile is used to extend the notation of SysML language and allows Domain Specific Language constructs to be represented in SysML.
- A profile is created by declaring new `<<stereotypes>>`, the relationships between them as well as the relationships with existing constructs.

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**Fig. 6:** Using constructs of Consol-Optcad profile in MagicDraw environment

**Fig. 7:** Consol-Optcad profile in SysML
Tool Adapters

- Tool adapters act as a middleware between the generated code from the transformations and the tools (MagicDraw, Consol-Optcad).

- They are used to access/change the information contained within the models.

- They perform the transformations by calling the generated Java methods.

- Tool Adapter layer is implemented as a MagicDraw plug-in, inside the Eclipse environment.

Fig. 8: Consol-Optcad MagicDraw plug-in class diagram
IMH and Consol-Optcad Integration

Parametric Diagram

- In SysML both the system model and the trade-off model are defined
- Parametric diagram is used to link the values of element attributes to the design parameters of the trade-off model
- From the parametric diagram the user can initiate the transformation process by calling the developed plug-in

![Parametric Diagram](image-url)

**Fig. 9**: Parametric diagram
IMH and Consol-Optcad Integration

**Fig. 10**: Models in SysML

**Fig. 11**: Initiate transformation

**Fig. 12**: Consol-Optcad environment

**Fig. 13**: Perform trade-off analysis in Consol-Optcad
Objectives

Minimize Operational Cost: \[ OM(\$) = \sum_{i=1}^{N} K_{OM_i} P_{i\text{operation}} \]

Minimize Fuel Cost: \[ FC(\$) = \sum_{i=1}^{N} C_i \frac{P_{i\text{operation}}}{n_i} \]

Minimize Emissions: \[ EC(\$) = \sum_{i=1}^{N} \sum_{i=1}^{M} a_k \left( \frac{EF_{ik} P_{i\text{operation}}}{1000} \right) \]

\( P_i \): power output of each generating unit
\( t_i \): time of operation during the day for the unit i
\( n_i \): efficiency of the generating unit i
\( N \): number of generating units
\( M \): number of elements considered in emissions objective
\( K_{OM_i}, C_i, a_k, EF_{ik} \): constants defined from existing tables
Microgrid Problem Formulation

**Constraints**

- Meet electricity demand: \( P_i \geq \text{Demand}(kW) = 50 \cdot (0.6 \sin\left(\frac{\pi t}{12}\right) + 1.2) \)
  
  *Functional constraint* and shall be met for all values of the free parameter \( t \)

- Each power source should turn on and off only 2 times during the day

**Constraints for correct operation of the generation unit**

- Each generating unit should remain open for at least a period \( x_i \) defined by the specifications: \( t_{\text{off}1} - t_{\text{on}1} \geq x_i \) and \( t_{\text{off}2} - t_{\text{on}2} \geq x_i, \ i = 1,2,...,N \)

- Each generating unit should remain turned off for at least a period \( y_i \) defined by the specifications: \( t_{\text{on}2} - t_{\text{off}1} \geq y_i, \ i = 1,2,...,N \)

The problem has a total of 15 design variables, 10 constraints and 3 objective functions
Tradeoff Study in Consol-Optcad

**Iteration 1 (Initial Stage)**

- Hard constraint not satisfied
- Functional Constraint below the bad curve
- All other hard constraints and objectives meet their good values
- Usually the user does not interact with the optimization process until all hard constraints are satisfied
Microgrid: Trade-off Study

Iteration 28 (User Interaction)

- All hard constraints are satisfied
- Functional Constraint meets the specified demand. Goes below the good curve only for a small period of time but as a soft constraint is considered satisfied
- All objectives are within limits
- Because at this stage we generate a lot more power than needed we decide to make the constraints for fuel cost and emissions tighter
- At this stage all designs are feasible (FSQP solver)
Trade-off Study in Consol-Optcad

**Iteration 95 (Final Solution)**

- All hard constraints are satisfied
- All objectives are within the new tighter limits
- Functional Constraint meets the specified demand -- It never goes below the bad curve
VMS Problem Formulation

Objectives

Maximize serving of shedable loads: \[ \sum_{\text{engine}=1}^{M} (P_{\text{engine}} - \sum_{k=1}^{N_{\text{eng}}} (\text{Load}_{k\_non\_shedable} + \text{Load}_{k\_shedable})) \]

Minimize Fuel Cost: \[ \sum_{i=1}^{M} C_{i} \frac{P_{i}}{n_{i}} \]

Minimize Procurement Cost: \[ \sum_{i=1}^{M} P_{i} \cdot n_{i}^{2} \]

Constraints

Meet demand for “normal flight configuration”: \( \forall \text{engine} \quad P_{\text{engine}} \geq \sum_{i=1}^{N} \text{Load}_{i\_non\_shedable} \)

\( P_{i} \): power output of each engine (design variable)
\( N \): number of buses allocated to each engine
\( M \): number of engines in the current configuration
\( n_{i} \): efficiency of engine \( i \)
\( \text{Load}_{i\_non\_shedable} \): constant - non-shedable load of bus \( i \)
\( \text{Load}_{i\_shedable} \): constant - shedable load of bus \( i \)
\( C_{i} \): constant - rate of consumption cost for each engine
VMS Tradeoff Study

**Iteration 1 (Initial Stage)**

- Hard constraints are satisfied
- One out of three objectives within limits

**Iteration 16 (User Interaction)**

- Objectives still not satisfied
- Very small improvement on the worst objective function value from 1st iteration
- We decide to make the utility objective (maximize serving of shedable loads) less tight
Trade-off Study in Consol-Optcad

**Iteration 29 (Final Solution)**

- Hard constraints are satisfied
- All objectives within specified limits

**Results**

- Values of the design variables
- Percentage of change from the initial value

---

### Performance Comb (Iter = 29) (Phase 2) (MAX_COST_SOFT = 0.883368)

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PRINT --- the 29(th) iteration

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Wireless Sensor Networks

- Agriculture
- Process monitoring and control
- Firefighting and rescue
- Military
- Structure and earthquake monitoring
MBSE for Wireless Sensor Networks: Contributions

• Propose a model-based system design framework for WSNs
  – Integrate both event-triggered and continuous-time dynamics
  – Provide a hierarchy of system model libraries

• Propose a system design flow within our model-based framework
  – Based on an industry standard tool
  – Simulation codes (Simulink and C++) are generated automatically
  – Support trade-off analysis and optimization
System Framework

• Model libraries
  – Application Model Library
  – Service Model Library
  – Network Model Library
  – Physical System Model Library
  – Environment Model Library

• Development Principles
  – Event-triggered: Statecharts in SysML
  – Continuous-time: Simulink or Modelica
System Design Flow

1. System Specifications
2. WSNs Model Libraries (SysML)
3. Environment Models (Simulink/Modelica)
4. Control System Models (Simulink/Modelica)

- Model Integration (BDD/IBD/Parametric Diagrams)
  - SFunction/Simulink Model Generation
  - SFunction and Simulink Model
  - Matlab/Simulink Simulations
  - Optimization Tools or Parametric Diagram Solvers

- Simulink to SysML Transformation
  - <<SimulinkBlock>>
  - C/C++ Codes Generation
  - Panel Diagrams
  - Interactive Simulations
  - Statecharts Animations

- C/C++ Source Codes

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System Design Flow

- Trade-off analysis and design space exploration
  - Each component is described with performance index
  - Parametric Diagrams
  - Parametric Constraint Evaluator or CPLEX
- Simulate in Matlab/Simulink
  - All SysML blocks are transformed into a single S-function
  - Generate Simulink source file
- Simulate in IBM Rational Rhapsody
  - Generate C/C++ source code
  - Statechart animation
  - Interactive simulation
Model Libraries

• Physical Platforms
  – Battery, CPU, sensors and transceiver
Model Libraries

Example: behavior model of a transceiver using Statechart in IBM Rhapsody
Model Libraries

• MAC Layer Components
  – Low Power Listener: adjust radio’s power state based on channel activity
  – CSMA/CA Channel Access: gain channel access right in CSMA/CA mechanisms
  – CSMA/CA Sender: send one packet with retransmissions in CSMA/CA mechanisms
  – MAC Controller: specify the control logic of a MAC protocol (ports are defined, but behavior should be customized for each protocol)
  – Slot Manager, Queue Manager, TDMA Sender, Receiver ...
Model Libraries

Example: IEEE 802.15.4 unslotted mode for Controller
Model Libraries

• Physical Environment
  – Modeled using Simulink or Modelica
  – Built using the Embedded Coder to generate C/C++ codes
  – Imported as SysML blocks
  – New environment information are pushed to event-triggered blocks periodically

• Wireless Channels
  – Radio propagation models, channel fading models and BER under different modulation schemes
  – Currently support: free space model, UDG model, ITU indoor model and Rayleigh fading model
Case Study
Case Study

• Simulation scenarios

  – Wireless + No Pipe: disable pipe, send data wirelessly, measure period is 5 seconds
  – Wireless + Pipe (5s): similar to above, but pipe is enabled
  – Wireless + Pipe (60s): similar to above, but measure period is 60 seconds
  – Wired + Pipe: temperature data are available immediately and directly
Case Study
Simulate Results

Wireless + No Pipe  Wired + Pipe  Wireless + Pipe (5s)  Wireless + Pipe (60s)

A/C On/Off

Heater On/Off

Pipe On/Off

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Design Space Exploration Problem

- Large, complex systems have many tunable parameters
- To perform **tradeoff analysis at system level**, a simplified view of the underlying components must be available
- **Challenge**: create an abstract, tractable representation of underlying components.
- **Hypothesis**: Although components are not perfectly decoupled, structure provides useful information for parametric decomposition
Factor Join Trees in Systems Design Space Exploration and Decomposition

• To perform **tradeoff analysis at system level**, of complex systems a simplified view of the underlying components must be available

• **Challenge**: create an abstract, tractable component representation

• **Hypothesis**: Although components are not perfectly decoupled, structure provides useful information for parametric decomposition

• **Results/Contributions:**
  • Starting from an undirected graph representation of the system developed a “divide and conquer” methodology and tool to choose subsets of nodes that completely separate the graph
  • Separation produces interfaces -- leads to system decomposition in trees; “width” of a decomposition the size of the largest system component while “treewidth” is the minimum possible width over all tree decompositions
  • Decomposition complexity is **exponential in treewidth** and linear in problem size
  • By using novel organization of tradeoff queries for design space exploration, the method leads to chordal systems – decomposition performed in **linear time**
Verification of Hybrid Automata via reachability analysis. Designer specifies a region of undesired behavior and method determines whether the system will exhibit it.

More recent method uses system locality to increase the efficiency of rigorous analysis via optimization, probabilistic inference or logical inference by embedding system in special structure.

Solution consists of a partially ordered set of local computations.

- Sample the parameter space of the Perch Block and determine which points are feasible.
- Propagate shared variables (drop PerchTime by projection).
- Evaluate the Metrics Block by sampling its parameter space and taking intersections additionally with propagated data.
- Propagate the shared variables (drop Weight by projection).
- Evaluate the Weight Block by sampling its parameter space and taking intersections additionally with the propagated data.
- Propagate the shared variables (drop FlightCurrent by projection).
- Sample the parameter space of the Range Block and determine which points are feasible.

Complexity grows linearly in the size of the system vs exponential.

Whole is greater than the sum of its parts -- Divide and Conquer
Divide and Conquer

• Defeat in detail.
• Wedge issues.
• Divide and rule.

• Separation effective because the “whole is greater than the sum of its parts”.
  – Difficulty of problem grows faster than the sum.
  – An enemy group of size $N$ has strength $\propto N^2$. $strength \propto firepower \times durability$. Both firepower and durability grow $\sim$linearly with $N$.

• System analysis.
  – Analysis complexity grows $\sim$exponentially with system size measured in the number of parameters.
Wedging Systems

• System represented by an undirected graph $G = <V,E>$.
  – Nodes, $V$, correspond to variables.
  – A formula $f(x_1, \ldots, x_n) = C$ induces edges $(x_i, x_j) \forall i \neq j \in [1,n]$.
  – Edge, $(x, y) \in E$, means that variables $x, y$ are in mathematical relation.

• Rules of system partitioning.
  1. Choose a subset of nodes that completely separate the graph into subgraphs.
  2. Separation produces an interface relation that contains all the nodes in the separator.
    – By adding links, brings resulting subsystems closer to inseparability.

• Due to recursive partitioning this decomposition results in trees.
Tree Decomposition by Creating Interfaces (Chordal Example)

Two possible tree decompositions.
Tree Decomposition (Non-Chordal Example)
Treewidth Definition

• The “width” of a decomposition can be defined as the size of the largest component in that system.

• The treewidth is the minimum possible width over all tree decompositions-1.

• In general treewidth is NP-hard to compute.

• For many NP-complete problems on graphs, including vertex cover, independent set, dominating set, graph k-colorability, Hamiltonian circuit, network reliability, and dynamic programming, the complexity is exponential in treewidth and linear in problem size.
Differences Between Chordal and Non-chordal Systems

• **Chordal**: all cycles of length >3 are bridged by a chord.

• In chordal systems, decomposition is *unique* and can be performed in *linear time* using maximum cardinality search (MCS).

• Contrast with non-chordal systems where decomposition is *not unique* and *NP-hard*.

• Chordal decompositions create *no fillins*.

• *Fillins needed* in non-chordal systems.
Quadrotor Parametric Diagram

- Cost
- Payload
- Constraint: Cost
- Constraint: Weight
- Constraint: Tradeoff
- Weight
- Battery
- Constraint: Range
- Range
- FlightCurrent
- Constraint: Current
- Constraint: Range
- Constraint: PerchTime
- PerchTime
- Constraint: FlightCurrent
- Constraint: Cost
- Constraint: Range
- Constraint: Weight
- Constraint: FlightCurrent
Quadrotor Analysis

Tool input from parametric diagram.

Initial graph.

Weight to range fillin created.
Quadrotor Analysis (cont.)

Weight to range fillin created.

Payload to range fillin created. Graph is now chordal.

Join tree created.

The tool implemented currently uses elimination order rather than separators to perform analysis. They are mathematically equivalent. An implementation using separators is underway.
Quadrotor Factor Join Tree

- **Perch**
  - **Constraints**
    - {PerchTime(PerchTime, Payload)}
  - **Values**
    - Payload
    - PerchTime

- **Metrics**
  - **Constraints**
    - {Cost(Cost, Battery, Payload)}
    - {Tradeoff(Cost, Range)}
  - **Values**
    - Battery
    - Cost
    - Payload
    - Range

- **Weight**
  - **Constraints**
    - {Weight(Weight, Battery, Payload)}
  - **Values**
    - Battery
    - Payload
    - Range
    - Weight

- **Range**
  - **Constraints**
    - {Range(Battery, Range, FlightCurrent)}
    - {Current(FlightCurrent, Weight)}
  - **Values**
    - Battery
    - FlightCurrent
    - Range
    - Weight

Metrics: Battery, Payload, Range
Weights: Battery, Range, Weight
Tradeoff Analysis using Summary Propagation

Solution consists of a partially ordered set of local computations.

- Builds tables of feasible values for each of blocks.
- Uses (weighted) *natural-semijoin* on tables to propagate information.
- Applies (aggregated) *projection* on tables to hide unnecessary information.
### Summary Propagation Detail

**Range**: $d^4$ complexity of construction

<table>
<thead>
<tr>
<th>Battery</th>
<th>FlightCurrent</th>
<th>Range</th>
<th>Weight</th>
</tr>
</thead>
<tbody>
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**Weight**: $d^4$ complexity of construction

<table>
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<tr>
<th>Battery</th>
<th>Payload</th>
<th>Range</th>
<th>Weight</th>
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**Projection**

![Diagram of projection](image)

**Weighted Natural Join**

Removes elements from *Weight* that do not occur in T3.

**T4**: Natural semijoin of *Range* and *Weight*.

<table>
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<tr>
<th>Battery</th>
<th>Payload</th>
<th>Range</th>
<th>Weight</th>
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Tradeoff Queries

• The query itself influences the shape of the resulting graph

• A query that is not local can create links between non-local variables

• The resulting graph and analysis complexity is dependent on the query
Factor Graphs Useful in Many Systems Exploration Type Problems

• Quintessential factor graph problem:
  – $\sum \cdots \sum f(X)$
  – Where $f(X)$ is a product, for example
    $f(X) = f_A(x_1)f_B(x_2)f_C(x_1, x_2, x_3)f_D(x_3, x_4)f_E(x_3, x_5)$

• Applicable to any commutative semiring.
  – $(\mathbb{R}, \max, +)$ (tropical): for optimization problems, including integer programming
  – $(\{0,1\}, \lor, \land)$: Boolean inference
  – $([0,1], +, \cdot)$: Bayesian inference
Query Induced Hierarchies
Abstraction as Summation/Aggregation

Abstraction by applying $\sum_{x_4} \sum_{x_5} f(X)$

$$= \sum_{x_4} \sum_{x_5} f_A(x_1) f_B(x_2) f_C(x_1, x_2, x_3) f_D(x_3, x_4) f_E(x_3, x_5)$$

$$= f_A(x_1) f_B(x_2) f_C(x_1, x_2, x_3) \sum_{x_4} \sum_{x_5} f_D(x_3, x_4) f_E(x_3, x_5)$$

Summation remains local!

• Summing out variables creates abstract, higher level views of the data.
Distributed / Parallel Implementations

- Trees and a query define a partial order so parallelism exists to be exploited.

- Cliques define *local, encapsulated calculations*. These are suitable for distributed evaluation, either by computers or by teams of engineers.
Behavioral Generalization
(Ongoing Work)

• The systems examined thus far can be treated statically. What happens when the components have behavior?

• [Ferrara 2005] proves that evaluating this is EXPSPACE hard in general.
Model-Based Systems Engineering for ITU Management

Healthcare operations

Monitor performance, generate ideas, implement changes

Build models, analyze operations, predict changes
Using System Architecture Model as a MODEL Integration Framework

MATLAB, Scheduler, COQ, Planning, Fault Analysis, Cost Estimation

Geometry-Layout
AUTOCAD, Architecture,

Patient, Equipment, Personnel (Nurses-Doctors)

Patient and Resource Models

Software Models

System Architecture Model

Analysis Models

Requirements Repository

Req'ts Allocation & Design Integration

UML, UPPALL ARTIST, MAPLE, Policies-Rules

VMS, UPPALL, IF, BIP, COQ

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Initial ICU Model Local Topology

- Discrete Markov chain consisting of communicating subchains.
- **Time is discretized.**
- Interarrival times are **geometrically distributed.**
- Dispatcher allocates arriving patients to the appropriate bed.
- Patients are modeled as classes of discrete phase type distributions.
- Each state of the patient chain is associated with an **associated cost vector.**
- **Blocking probability** given by the probability that all the beds are full.
- **Expected cost per unit time** evaluated as a function of the **stationary distribution.**
- **N** beds.
Bed

• Patient class modeled after arrival to bed by a probability mass function.
• In addition to patient states, Bed has states unoccupied and discharge.

\[ s \] is information from Dispatch. It is 0 if this bed is unoccupied and 1 if this bed is occupied.

† These are exiting transitions from the classes with well defined probabilities possibly representing multiple exit paths.
Patient Class

- Discrete phase type distributions.
- Time evolving Bayesian Network (reducible to finite state Markov chain).
- Each state associated with some cost vector.

UMMC STC protocols can be used here, but need further data on transition probabilities, timing and cost information.
Patient Progression Model

- Finite state Markov chain
- States associated with patient clinical stage
- Each state associated with some cost vector
Nurse Resource Model and Cost

• [Litvak 2009] describes the cost of nursing as dependent on the occupancy in the following manner.
  – Nurses are staffed to maintain a constant ratio with the varying ICU occupancy.
  – Nurses may be either
    • roster nurses, who are constantly employed, independent of demand
    • or supplementary nurses, who ~4x more.
• The stationary occupancy distribution can be computed from Dispatch states.
• Each occupancy level is associated with a cost based on the above so expected cost can be computed from the occupancy distribution.
• Nurse model can depend on several other parameters.
Cost Evaluation

• Determine the stationary distribution of the Markov chain, giving the probabilities of each state
• This leads to the expected cost
• Alternatively we can use “operational” analysis, i.e. non stochastic models – this allows time varying models
• Operational analysis also links cost models with patient states and progression
State Space Explosion

• Composition of Markov chains creates enormous state spaces (from patients, nurses, doctors, equipment ...)

• For example
  – Assume we are composing $N$ Markov chains.
  – Assume each chain has $|Q|$ states.
  – There are then $|Q|^N$ states in the composed machine.

• This is an *exponential* dependence between the number of components and the complexity the resulting system.

• Storing or performing any computations on such large systems is difficult.
Implementation (cont.)

Dynamic ICU Model
- Multidimensional Markov Chain (MMC)
  - described using
    UML Profile
      - UML Activity Diagram
      - Domain Specific Language (DSL)

Analysis Engine
- Logical Inference Engine (Java)
  - (Multiple | Binary)
    Decision Diagram
    ROMDD / MTBDD
- Resolution Methods
- Numerical Analysis (Matlab)
  - exports
    XML Metadata Interchange (XMI)
    XSLT (Xalan)
  - translates into
    DTD Specified XML
  - DOM parsed

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Multi-dimension Markov Chain Patient Progression Model

- UML2 for Eclipse is used to describe the Markov chain.
- We parse the XMI exported from this tool.
- This *should* mean that we can easily parse the XMI generated by other UML tools.
Summary Product Works

• It reduces the number of states of the machines tested by several fold.
  – One ICU model tested was reduced from 17496 to 3071 states.
  – The reduction was achieved this primarily by symmetry reduction.
  – The models are input as products of identical patient state machines.
  – This is simple for the user to input, but leads to redundancy in the model.
  – There is no explicit symmetry reduction code, but the splitting algorithm of Valmari does it implicitly.
    – We verified the stationary distribution computed by the eigenvector of the reduced machine against Monte Carlo simulation and the results were very close.

• However, memory is a bottleneck.
• Even very modestly sized Markov Chains (>7000 states) lead to out of memory errors.
  – If the matrices are dense (as the reduced machines are), 7000*7000 = 50 million transitions.
  – This becomes tricky to analyze and further work will be needed.

• Even though the example has 17496 states, no more than ~6000 states are ever simultaneously examined due to the summary product strategy.
Preliminary Results

• Measure the overflow probability, the occupancy and the expected cost.
State Reduction Achieved

Number of states as a fcn of number of steps in inference
Sawtooth pattern is the result of the project-compose pattern
Mobile Broadband Wireless: Dynamic Interconnection and Interoperability

- Broadband wireless nets capable for multiple dynamic interface points
- Any node can serve as interface/gateway

Key challenge: component-based networking
The Challenge & Need:
Design DoD and Commercial MANET Adaptive to Dynamic Mission Requirements

Dynamic Interconnection and Interoperability
- Broadband wireless nets capable for multiple dynamic interface points
- Any node can serve as interface/gateway

Fig. 1: Intelligent Wireless Multi-Nets

Fig. 2: Component Based Networking
Component-Based Network Synthesis

Each Block has Components

Fig. 3: Network MBSE Toolset: integrating SysML Architecture Model with DB of network models, emulation-simulation models, tradeoff tools

BENEFITS
- Reduced MANET cost and fielding time
- Modularity and re-use
- Increased agility in designing, modifying and fielding new MANET
- Broad design space exploration
# Platoon Mobility Scenario

Long connection from 20 to 0 (platoon heads)

<table>
<thead>
<tr>
<th>Type</th>
<th>Connection</th>
<th>Offered-load</th>
</tr>
</thead>
<tbody>
<tr>
<td>Intra-platoon</td>
<td>(1,3),(2,9),(4,6),(7,5),(20,29),</td>
<td>12 kbps</td>
</tr>
<tr>
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<td>(14,17),(16,11),(17,18),(19,12),</td>
<td></td>
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<tr>
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<td>(21,22),(23,27),(23,28)</td>
<td></td>
</tr>
<tr>
<td>Inter-platoon</td>
<td>(1,18)</td>
<td>2.4 kbps</td>
</tr>
<tr>
<td></td>
<td>(20,11),(20,0)</td>
<td>6 kbps</td>
</tr>
<tr>
<td></td>
<td>(10,1),(21,10)</td>
<td>12 kbps</td>
</tr>
</tbody>
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<tr>
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<th>OLSR-ETX</th>
<th>SPTC-ETX</th>
</tr>
</thead>
<tbody>
<tr>
<td>Saturation CL</td>
<td>~ 2 Mbps</td>
<td>~ 2 Mbps</td>
</tr>
<tr>
<td>TC message rate</td>
<td>923 kbps</td>
<td>890 kbps</td>
</tr>
</tbody>
</table>
It is not just the DoD need and domain
There are huge commercial markets where there is critical need for an “integrated security”
Commercial-DoD Convergence: several DoD services moving towards broader use of COTS as components
Need to compose evidence from several domains (no one security or authentication mechanism will solve the problem) – compositional security
Be aware of “fusion” of evidence! Many known instances of wrong ways to do it ....
Secure by design devices and networks? Reality or Dream?
Distributed availability of validation data or features. Do we need third parties? Architectures?
Timing issues – several: real-time, asynchronous operation
Component-base Networks and Compositional Security

Universally Composable Security of Network Protocols:
- Network with many agents running autonomously.
- Agents execute in mostly asynchronous manner, concurrently several protocols many times. Protocols may or may have not been jointly designed, may or not be all secure or secure to same degree.

Key question addressed:
- Under what conditions can the composition of these protocols be provably secure?
- Investigate time and resource requirements for achieving this.

Studying compositionality is necessary!
FAA NextGen

Next Generation Air Transportation System (NextGen)

- Aircraft Trajectory Based Operations
- Performance-Based Services
- Weather Assimilated into Decision-Making
- Position, Navigation, and Timing
- Industry & Government
- NASA
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MBSE APPROACH TO ENERGY EFFICIENT BUILDINGS

Buildings Design Energy and Economic Analysis

Windows and Lighting

HVAC

Domestic/International Policies, Regulation, Standards, Markets

Demonstrations, Benchmarking, Operations and Maintenance

Natural Ventilation, Indoor Environment

Networks, Communications, Performance Database

Sensors, Controls, Performance Metrics

Power Delivery and Demand Response

Building Materials, Misc. Equipment

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Cyber-Physical Building Systems

- **Research focus:** Platform-Based Design for Building-Integrated Energy Systems.
DESIGN PLATFORMS FOR SE BUILDING-INTEGRATED ENERGY SYSTEMS

Extensible framework for assembly of (model, controller, simulation, viewpoint) process networks and communication for platform-based design of building-integrated energy systems.
How to go From IT Abstractions to “Hardware” for MEMS and NANOS
Integrated MEMS and IC Design Flow – Current Limitations

• Need for a “structured” automated design flow, that links MEMS 3D design with custom IC design
• Modeling approach defined up front repeatable, rather than made up on the fly to suit each new design
• Process variables, material properties, and geometric properties (lengths, widths, thicknesses) should be parametric to provide maximum design flexibility
• A well-characterized library of reusable MEMS building blocks (can be assembled into arbitrarily complex designs)
• Each block should have a 3D view (structure) and a behavioral model supporting all types of simulations
• Extraction and design-rule checking for MEMS devices
Using System Architecture Model as a MODEL Integration Framework

- **Analysis Models**: \( U(s) \rightarrow G(s) \int \rightarrow \) 
  - Geometry-Layout: AUTOCAD, L-Edit, Cadence
  - MATLAB, MathCad, PSPICE

- **System Architecture Model**: 
  - Req’ts Allocation & Design Integration

- **Hardware Models**: 
  - COMSOL, Modelica, CFD
  - ANSYS, MEMS +

- **Software Models**: 
  - UML, UPPALL
  - ARTIST, MAPLE

- **Verification Models**: 
  - VMS, UPPALL, IF, BIP

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Integrated Design Environment for MEMS & NANOS

The Challenge & Need:
Develop scalable holistic methods, models and tools for MEMS & NANOS system engineering

Multi-domain Model Integration  
System Modeling Transformations via System Architecture Model (SysML)

ADD & INTEGRATE

- Multiple domain modeling tools
- Tradeoff Tools (MCO & CP)
- Validation / Verification Tools
- Databases and Libraries of annotated MEMS, NANO component models

BENEFITS

- Broader Exploration of the design space
- Modularity, re-use
- MEMS & NANO Systems Design tools allowing conceptual design, leading to full product models and easy modifications
- Automated validation/verification
Automotive

◆ The new trend is
  - Break the “one-subsystem one-ECU” paradigm
  - Distribute functionalities over several nodes to optimize number and cost of ECUs
◆ Advantages
  - flexibility, cost reduction, redundancy (fault-tolerance)
  - more sophisticated control enabled by more powerful hardware

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SMART MANUFACTURING

- Flexible production lines
- Robotics and humans integrated
- Reduce manufacturing to compilation
- Custom materials
- Materials as a design variable
- Composite materials design

Model-based systems engineering – manufacture to component models

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Integrated Product and Process Design of T/R Modules

**PROBLEM**
Integrate Electronic and Mechanical Design information interchange among tools used by designers

Identify alternative components integration with part catalogs, corporate databases

Help generate and evaluate alternative designs estimate cost, manufacturing time, reliability, etc.

Help generate process plans process parameters, time estimates, etc.

**SOLUTION**
Object-Relational Databases and Middleware to integrate heterogeneous distributed data sources: multi-vendor DB, text, data, CAD drawings, flat, relational, object DBs

Entity-Relation Diagrams to provide multiple expert views of the data and integrate product and process design phases into a single system environment

Hierarchical Task Network planning to explore alternate options at each level of the product: parts and material, processes, functions assemblies

Multicriteria Optimization for trade-offs: cost, quality, manufacturability, ...
IPPD System Architecture

Microwave Module Design

- Electronic CAD (EEsof)
- Component-selection tradeoffs (CPLEX and HTN Planner)
- Mechanical CAD (Microstation)
- Cost Advantage
- HTN Planner

Supervisory Program

Data Integration

- Data Integrator
- Northrop Grumman Enterprise Databases

Data Exchange Files
Microwave Transmit/Receive Modules

- 1-20 GHz frequency range (radars, satellite communications, etc.)
- Difficult and expensive to design and manufacture
Tradeoff Analysis via Multicriteria Optimization
Tradeoff Analysis via Multicriteria Optimization (cont.)

Click on the solution number to select that solution.

The file containing the description of this problem cannot be found. Ensure there is a file called P1A.TXT in the same directory as the LP and NF files.
MBSE for Robotic Arms and Grippers

- Transcend areas of application: from space to micro robotics
- Include material selection in design
- Include energy sources, resilience, reliability, cost
- Include validation-verification and testing
- Use integrated SysML and Modelica environment
- Link it to tradeoff tools CPLEX and ILOG Solver
- Demonstrate reuse, traceability, change impact and management
AUTONOMOUS SWARMS – NETWORKED CONTROL

- Component-based Architectures
- Communication vs Performance Tradeoffs
- Distributed asynchronous
- Fundamental limits
NEW HOME HEALTH PLATFORMS

- Digital home entertainment infrastructure can be used for health
- Everyday health through everyday devices
- Personalized, proactive health info/reminders/agents
INTEL’S PROACTIVE HEALTH LAB

Prototype home health systems

PC  Photo Frame  Clock  Chair sensors  Lights  Smartphone  Microwave  Fridge  TV
Systems Biology

Goal of systems biology:
To integrate information on:
• Genes
• Proteins
• Molecular interactions
• Metabolism
• Other biological systems/networks

... in order to improve our understanding of the physiology of cells and organisms.

Systems Biology – The Ultimate Systems Challenge

Systems Biology
Integrative approach in which scientists study pathways and networks will touch all areas of biology, including drug discovery

Requires
• Quantitative models of properties of components and their interactions
• Computational methods to manage complexity
A Systems Biology Model for Alzheimer’s Disease

- Study the roles of cholesterol, LRP, ApoE and inflammation in disease pathogenesis
- Studied effect of simvastatin treatment on LRP and ApoE levels, in addition to changes in Aβ
- Developed a mathematical model that integrates energy & lipid metabolism, the inflammatory response & expression of key proteins
- Model results were verified using results from experiments
- No previously developed model has used systems biology nor multi-level networks to study AD
Forefront of AD research:
Interplay between lipid metabolism & inflammation

**apoE:**
- Coordinates re-distribution of cholesterol during growth, repair &

**IL-1:**
- Pro-inflammatory cytokine
- Expressed by microglia in response to:
  - Stress
  - ↑ Aβ
  - ↑ Glutamate
- Functions:
  - ↑ neurotransmitter turnover rate
  - ↓ activation threshold for HPA axis
  - Causes hypoglycemia
  - ↑ Acetylcholinesterase activity ➔ ↓ ACh
- Synapse formation
  - Co-localizes w/ Aβ plaques

**LRP-1:**
- Transport of Aβ to blood
- Transfer of cholesterol to neurons & other CNS cells via apoE carrier binding

**Brain**
- Neuron
- Astrocyte
- Microglia

**Cholesterol**

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Directed Graph for Astrocytes, Microglia & Brain ECs

**Astrocytes**
- Glucose → Glycolysis → Pyruvate → AcetylCoA → HmgCoA → Mevalonate → Cholesterol
- Aβ → TCA → MalonylCoA
- IL-1 → LRP → ApoE

**Brain ECs**
- Glucose → Glycolysis → Pyruvate → AcetylCoA → Cholesterol
- TCA → MalonylCoA
- IL-1 → LRP → To blood
- Aβ → LRP

**Microglia**
- Glucose → Glycolysis → Pyruvate → AcetylCoA → Cholesterol
- TCA → MalonylCoA
- IL-1
- Aβ

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Lab-on-a-chip for Drug Testing

Pharmaceutical companies are anxious to see if experimental drugs have toxic side effects they soon turn to a thumbnail-sized silicon chip, packed with live cells, that mimics the metabolism of a lab animal. Such a chip on a chip device could help to quickly and cheaply spot toxic compounds, sparing companies years and millions of dollars in the drug discovery process.
Hybrid LOC -- Biochips

Biochips are currently emerging with different form factors and technologies for applications in research, pharma and healthcare.

All biochip concepts are disposables

DNA μArray

μfluidic chip

μfluidic chip + DNA μArray

Applications:
- Basic research
- Pharma R&D / Drug development
- Healthcare
- Agriculture and environment
- Industrial and process control

"Red Biotech"
"Green Biotech"
"Grey Biotech"
REVOLUTIONIZING DRUG TESTING

• Rapidly approaching untenable situation in human health -- Blockbuster drugs, which cure major diseases afflicting huge populations, are being pulled from the shelves (e.g., Vioxx) for unforeseen side-effects.

• They are being replaced by drugs that have smaller market potential and more localized impact (subpopulations, e.g., FluMist).

• Current cost of developing a drug and getting it to market exceeds $1B and process takes over ten years

• These competing forces cannot be resolved without truly transformational changes in the way drugs are discovered, developed, and approved.

• This need is exacerbated by the emergence of personalized medicine – a natural outcome of high throughput sequencing technologies.
THE ISR SE PROGRAMS IN BRIEF

MSSE

DEGREE REQUIREMENTS
The following courses are required:

Systems Engineering Core
ENSE 621 Systems Engineering Principles
ENSE 622 System Modeling and Analysis
ENSE 623 Systems Engineering Design Project
ENSE 624 Human Factors in Systems Engineering

Management Core
ENSE 626 Systems Life Cycle Cost Estimation
ENSE 627 Quality Management in Systems

Those choosing the thesis option also take ENSE 799 Master’s Thesis (for six credits) as well as an additional four electives. Those choosing the non-thesis option take an additional six electives.

ENPM-SE

DEGREE REQUIREMENTS
The ENPM Systems Option requires four courses from the systems engineering core, three courses from the management core, and four electives. The courses are identical to the MSSE curriculum.

Systems Engineering Core
ENPM 641 Systems Engineering Principles
ENPM 642 System Modeling and Analysis
ENPM 643 Systems Engineering Design Project
ENPM 644 Human Factors in Systems Engineering

Management Core
ENPM 646 Systems Life Cycle Cost Estimation
ENPM 647 Quality Management in Systems

Both Supplemented by Technical Electives
form many Technical Areas
A Bold Experiment

Starting early in the education chain

Undergraduates working with industry and government mentors on SE projects
Thank you!

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Questions?