

Domain-Specific Languages

A Financial Engineering Case Study

Arie van Deursen

CWI, Amsterdam

Interest Rate Products

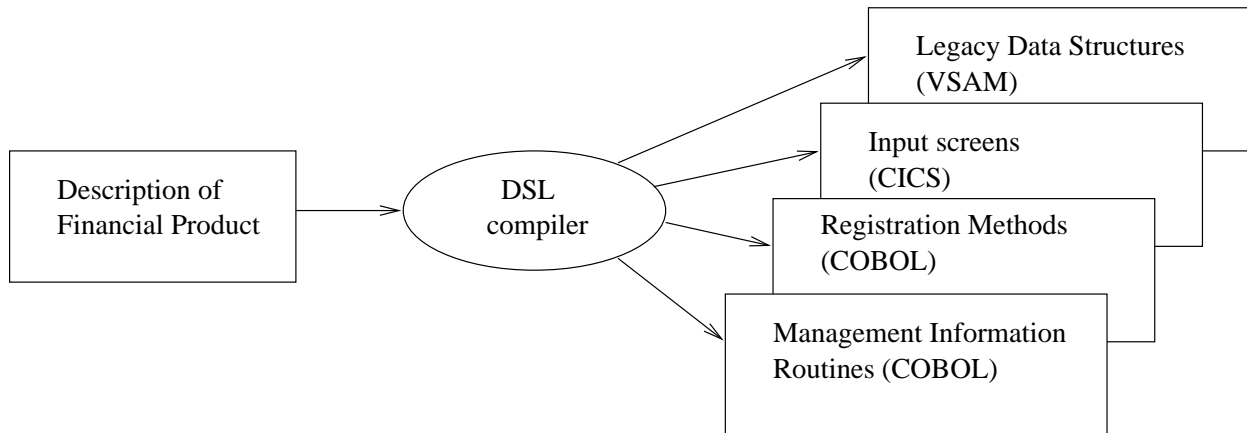
- Interest rate swap, loan, financial future, deposit, fixed rate agreement, ...
- Banks frequently introduce new products.

Consequences for **bank automation**:

- Financial administration
management information
risk analysis;
- High time-to-market for new products.

⇒ High-level **product descriptions** needed!

The Risla code generator



- From product description, generate:
 - data structures
 - screens
 - procedures
 - calls to legacy systems
 - ...

The Risla Language

- **Risla** – Rente Informatie Systeem *Language*.
- *Describe* interest rate product:
Generate COBOL.
- Product characterized by *cash flows*.
- Product's access functions:
information / registration.
- Based on COBOL library
accessible as *functions*.
- Time-to-market: 3 months → 3 weeks.

The Risla Project

- 1990: ORFIS / Mees & Hope: start.
- 1992 (with CWI): Language design tool prototyping.
- 1993: Risla compiler in Lex/Yacc/C. Approx. 40 products in daily use.
- 1995: (with CWI): Language extensions: Type checking, modularization, component library.
- 1996: Extension to options.
- 1998: CAP Gemini: new customers.
-: ... !!

Domain Specific Languages

Use a DSL to *separate domain-specific concerns from implementation details.*

Issues:

- Domain selection
- Language design considerations
- Maintainability.
- Link with object-oriented frameworks
- Methodology

Anticipated Positive Effects

- Better portable, more flexible, reliable, understandable;
- “Business rules” explicitly available, verifiable and re-usable;
- Easier to predict impact of changes;
- Lower LOC figures.

(With $M = D * ACT$ lower maintenance)

- Reduce costs:
Private library of domain-specific programs, share costs of DSL compiler;

Domain Definition

- Domain as the real world.
 - Adopted in OO / AI community;
- Domain as a set of systems.
 - Systematic reuse community.
- Domain criteria:
Mature, stable, and economically viable.
- Use legacy systems (specs, design, code, ...) to predict required variability.
- Scope domain by set of *boundary decisions*.

Design Considerations (I)

- Who in the organization will write DSL programs? Background required?
- Who will do the maintenance?
- Anticipated number of DSL programs? Average length?
- Which compile-time analyses are desirable?
- User-definable syntactic freedom?

Design Considerations (II)

How are the data types and operations implemented?

- By mapping them to a target language and associated library;
 - New operations or data types: adapt compiler.

- Within the DSL itself:
 - Language can define new types;
 - Language is Turing complete;
- + Introducing new operations or data types is easy.

Maintainability

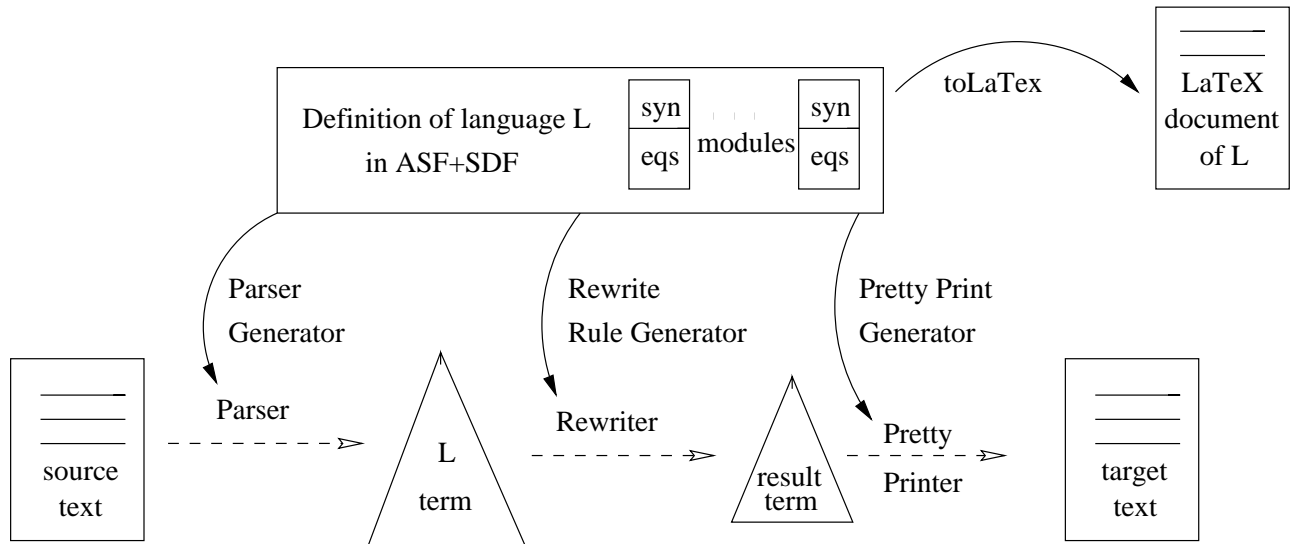
- Maintenance of
 - DSL programs and libraries;
 - DSL compiler (new expertise?)
- (Understanding of) domain not stable.
- Language needs minimal number of users in order to survive.
- Interfacing with other programming languages, systems, DSLs, ...

Maintainability Factors

Maintainability Factor	DSL
Ease of expressing anticipated modif.	++
Small development costs per application	++
Small code size (low LOC)	++
Low annual change traffic (ACT)	0
Code readability	++
System modularity	++
Locality of changes	++
Testability	+
Code portability	+
Maintenance process followed	+
Maintainability as an objective	+
Quality of configuration management	0
Repository for modification requests	0
Small number of languages used	--

Language Technology

- Grammar → parser generation
- Abstract syntax tree construction
- AST traversal
- Code generation (correctness)
- Rapid prototyping
- [Compiler construction]



Parse: source text to term (AST);

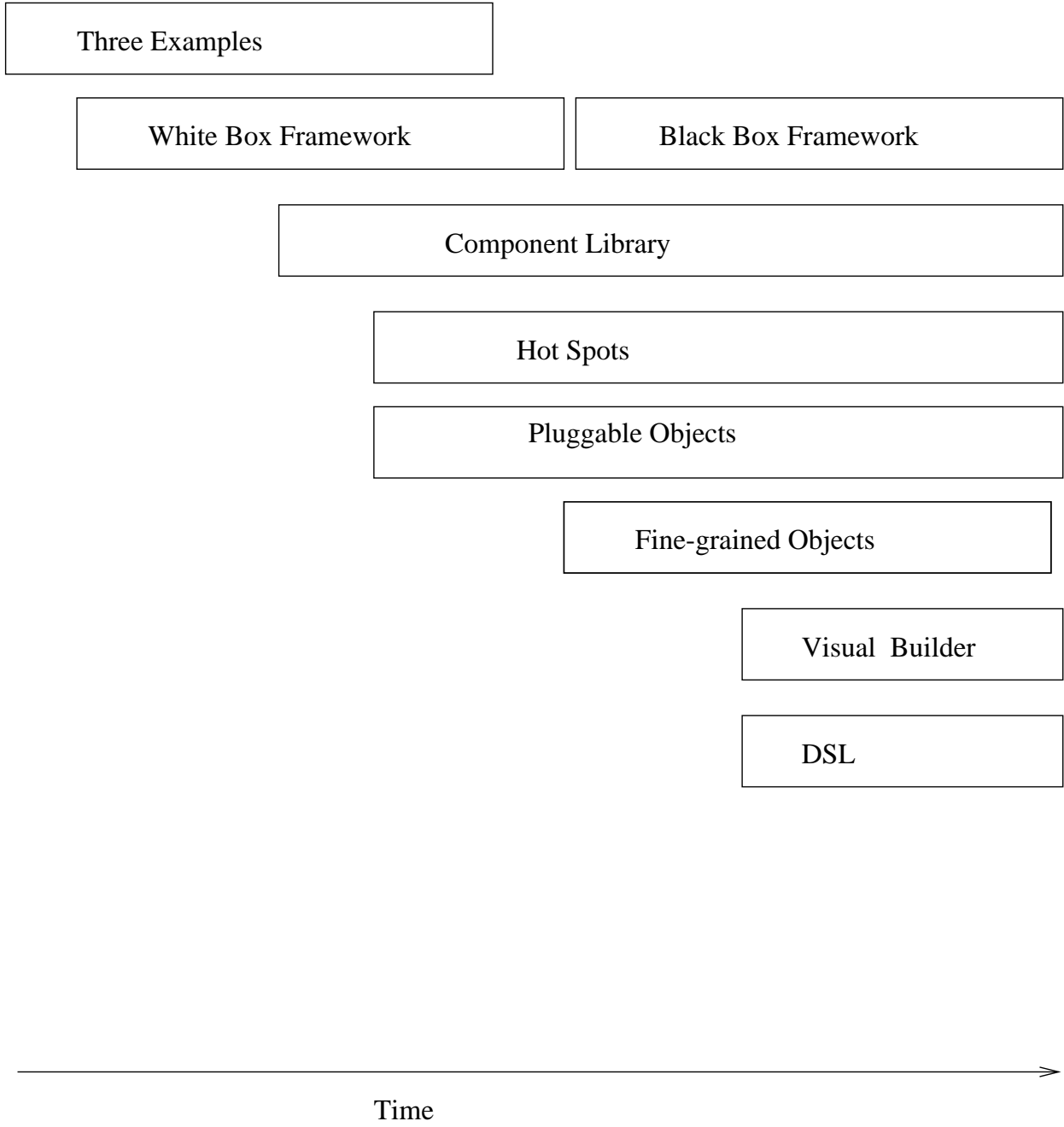
Rewrite: apply function to source term

Unparse: present resulting term;

ASF+SDF: literate algebraic specifications.

Object-Oriented Framework

- Framework: “semi-complete” application, that can be specialized to produce custom applications.
- Set of cooperating classes.
- **White box**: adjust by *inheritance*
- **Black box**: adjust by *composition*.
- **Hot spots**: Places of *variability*.
- Don't call; get called.



DSL versus OO Framework

- Developing a DSL:
 - use framework in implementation.
- Developing a framework:
Extending with DSL helps to
 - Guide / focus framework design.
Can concept be expressed naturally?
 - Encourage *black-box* rather than *white-box* frameworks
 - Abstract access to framework.
- Interface to/with legacy systems.

Domain Engineering

- Optimize software development for
 - set of multiple applications
 - in same business / problem domain
- Use legacy artifacts:
 - scope domain definitions
 - as source of domain knowledge
 - as resources for reengineering
- Result:
 - Domain-specific components
 - Domain-specific language

ODM Steps

1. Plan domain

- Stakeholder dossier
- Project objectives
- Boundaries of selected domain

2. Model domain

- Domain info from legacy artifacts
- Commonality / variability analysis
- Lexicon, concepts, features

3. Engineer Asset Base

- Correlate features / customers
- Implement asset base.

Discussion

- Other domain-specific languages?
- New application areas?
- *Embedded* domain-specific languages?
- *Visual* languages?
- DSL description as *component*?
- Anything!