Decidability	of Reachability	

Modelling · Verification · Synthesis

A Peek into the Blueprint of Hybrid Systems

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Aachen · October 2018



elayed Dynamical Systems

Program Analysi: 00000000 All in a Nutshel

Concluding Remarks

How I Feel Every Time Being Asked to Give a Self-Intro. ...



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Program Analysis

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Seeking for a Postdoc Position ...



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Hybrid Systems

Hybrid systems exhibit combinations of discrete jumps and continuous evolution, many of which are safety-critical.



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Program Analysis

All in a Nutshell

Concluding Remarks

Hybrid Behaviours



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Hybrid Systems



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Hybrid Systems



Crucial question :

How do formal methods guarantee critical properties, e.g., safety, termination, liveness etc.?

Main answers :

- Theorem proving (automated/interactive deductive-reasoning).
- Model checking (exhaustive state-exploration).
- Synthesis (correct-by-construction).

Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks

Outline

- 1 Decidability of Reachability for a Family of Differential Dynamics
- 2 Safety of Dynamical Systems under Time Delays
- 3 Interpolation and Termination in the Context of Program Analysis
- 4 A Framework for Modelling, Verification and Synthesis of Hybrid Systems
- 5 Concluding Remarks

Reachability of Differential Dynamics

The most expressive family whose reachability is decidable

—Joint work with T. Gan, Y. Li, L. Dai, B. Xia and N. Zhan—



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1 Decidability of Reachability for a Family of Differential Dynamics

- Problem Formulation
- Extension of the Decidable Fragment
- 2 Safety of Dynamical Systems under Time Delays
 - Why Time Delays
 - Verifying Delayed Differential Dynamics
 - Synthesizing Controllers Resilient to Delayed Interaction
- 3 Interpolation and Termination in the Context of Program Analysis
 - Synthesizing Interpolants for Nonlinear Arithmetic
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5 Concluding Remarks

Summary

Safety Verification Using Reachable Sets



System is safe, if no trajectory enters the unsafe set.

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00000				
Problem Formulation				
LDSs with Inpul	ts			

 Linear dymamical systems (LDSs) with inputs are differential equations of the form

$$\dot{\xi} = A\xi + \mathbf{u},$$

where $\xi(t) \in \mathbb{R}^n$, $A \in \mathbb{R}^{n \times n}$, and $\mathbf{u} : \mathbb{R} \to \mathbb{R}^n$ is a continuous function vector which is called the *input*.

Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
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Problem Formulation				
I DSs with Input	tc			
	LJ			

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The forward reachable set :

 $\textit{Post}(\mathbf{X}) := \{ \mathbf{y} \in \mathbb{R}^n \mid \exists \mathbf{x} \exists t : \mathbf{x} \in \mathbf{X} \land t \ge 0 \land \Phi(\mathbf{x}, t) = \mathbf{y} \}$

Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
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Reachability problem :

 $\mathcal{F}(X,Y) := Y \cap \textit{Post}(X) = \emptyset ?$

Extension of the Decidable Fragment

Decidability Results of the Reachability of LDSs

In [G. Lafferriere *et al.*, J. Symb. Comput., 2001], Lafferriere, Pappas and Yovine proved the decidability of the reachability problems of the following three families of LDSs :

- **1** A is nilpotent, i.e. $A^n = 0$, and each component of **u** is a polynomial;
- A is diagonalizable with rational eigenvalues, and each component of u is of the form Σ^m_{i=1} c_ie^{λ_it}, where λ_is are rationals and c_is are subject to semi-algebraic constraints;
- **B** A is diagonalizable with purely imaginary eigenvalues, and each component of **u** of the form $\sum_{i=1}^{m} c_i \sin(\lambda_i t) + d_i \cos(\lambda_i t)$, where λ_i s are rationals and c_i s and d_i s are subject to semi-algebraic constraints.

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Extension of the Decidable Fragme	ent			
Our Contributio	ns			

We generalize the previous case 2 and case 3 by proving the decidability of the reachability problems where

2 *A* is diagonalizable with rational real eigenvalues, and each component of **u** is of the form $\sum_{i=1}^{m} c_i e^{\lambda_i t}$, where λ_i s are rationals reals and c_i s are subject to semi-algebraic constraints;

⇒ T. Gan, M. Chen, L. Dai, B. Xia, N. Zhan : Decidabil. of the reachabil. for a family of linear vector fields. ATVA '15.

3 A is diagonalizable with purely imaginary eigenvalues, and each component of **u** of the form $\sum_{i=1}^{m} c_i \sin(\lambda_i t) + d_i \cos(\lambda_i t)$, where λ_i s are rationals reals and c_i s and d_i s are subject to semi-algebraic constraints.

⇒ T. Gan, M. Chen, Y. Li, B. Xia, N. Zhan : Computing reachable sets of linear vector fields revisited. ECC'16.

Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
000000				
Extension of the Decidable Fragm	ent			
Solvable System	าร			

A nonlinear differential dynamic

 $\dot{\xi} = F(\xi, \mathbf{u})$

is called solvable system (SS) if the variable vector $\xi = (\xi_1, \dots, \xi_n)$ can be classified into *m* groups (*m* $\leq n$):

 $\zeta_1 = (\xi_{11}, \ldots, \xi_{1n_1}), \ldots, \zeta_m = (\xi_{m1}, \ldots, \xi_{mn_m}),$

and the dynamical system can be represented as the form :

$$\dot{\xi} = \begin{bmatrix} \zeta_1 \\ \dot{\zeta}_2 \\ \vdots \\ \dot{\zeta}_m \end{bmatrix} = \begin{bmatrix} A_1 \zeta_1 + \mathbf{u}_1(t) \\ A_2 \zeta_2 + \mathbf{u}_2(t, \zeta_1) \\ \vdots \\ A_m \zeta_m + \mathbf{u}_m(t, \zeta_1, \dots, \zeta_{m-1}) \end{bmatrix},$$

where $0 < n_1 < \ldots < n_m = n$ are integers, $m \in \mathbb{N}$, A_1, \ldots, A_m are real matrices with corresponding dimensions, $\mathbf{u}_1, \ldots, \mathbf{u}_m$ are *polynomial-exponential-trigonometric functions*.

Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
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Solvable Syster	ns			

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Example (Solvable System)

$$\begin{bmatrix} \dot{x} \\ \dot{y} \\ \dot{z} \end{bmatrix} = \begin{bmatrix} x + e^{-t} \\ 2y + x^2 - e^{-\sqrt{2}t} \\ \sqrt{3}z + xy + 2e^{-t} \end{bmatrix}$$

where $0 < n_1 < \ldots < n_m = n$ are integers, $m \in \mathbb{N}$, A_1, \ldots, A_m are real matrices with corresponding dimensions, $\mathbf{u}_1, \ldots, \mathbf{u}_m$ are *polynomial-exponential-trigonometric functions*.

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Extension of the Decidable Fragr	nent			
Our Contributi	ons (Cont'd)			

- We generalize the decidability of reachability from LDSs to SSs where
 - A_1, \ldots, A_m are nilpotent, *i.e.* $A_1^{k_1} = 0, \ldots, A_m^{k_m} = 0$, for some $k_1, \ldots, k_m \in \mathbb{N}$, and each component of \mathbf{u}_i is a polynomial;
 - **2** Each A_i is diagonalizable with real eigenvalues, and each component of \mathbf{u}_i is of the form $\sum_{i=1}^{m_i} c_{ij} e^{\lambda_{ij} t}$, where λ_{ij} s are reals and c_{ij} s are subject to semi-algebraic constraints;
 - Each *A_i* is diagonalizable with purely imaginary eigenvalues, whose imaginary parts are

reals, and each component of \mathbf{u}_i of the form $\sum_{i=1}^{m_i} c_{ij} \sin(\lambda_{ij}t) + d_{ij} \cos(\lambda_{ij}t)$, where λ_{ij} s

are reals and c_{ij} s and d_{ij} s are subject to semi-algebraic constraints.

- We further present a tight abstraction of general solvable dynamical systems, where the system matrix *A* may have complex eigenvalues.
- T. Gan, M. Chen, Y. Li, B. Xia, N. Zhan : Reachability analysis for solvable dynamical systems. IEEE Trans. Automat. Contr. 2017.

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Summary

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Program Analysis

All in a Nutshell 0000000 Concluding Remarks

Why Time Delays

Advice by a Wise Man



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Why Time Delays

Advice by a Wise Man



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- Only relevant to ordinary people's life?
- Or to scientists, in particular comp. sci. and control folks, too?

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Why Time Delays

Advice by a Wise Man



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- Only relevant to ordinary people's life?
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Remember that Canning briefly controlled Great Britain!

All in a Nutshell 0000000 Concluding Remarks

Why Time Delays

Hybrid Systems



Crucial question :

How do the controller and the plant interact?

Traditional answer:

- Coupling assumed to be (or at least modelled as) delay-free.
- Mode dynamics is covered by the conjunction of the individual ODEs.
- Switching btw. modes is an immediate reaction to environmental conditions.

Instantaneous Coupling



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Following the tradition, above (rather typical) Simulink model assumes

- delay-free coupling between all components,
- instantaneous feed-through within all functional blocks.

Central questions :

- Is this realistic?
- If not, does it have observable effect on control performance?
- May that effect be detrimental or even harmful?

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Why Time Delays

Q1 : Is Instantaneous Coupling Realistic?



Digital control needs A/D and D/A conversion, which induces latency in signal forwarding.



Digital signal processing, especially in complex sensors like CV, needs processing time, adding signal delays.



Networked control introduces communication latency into the feedback control loop.



Harvesting, fusing, and forwarding data through sensor networks enlarge the latter by orders of magnitude.

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Why Time Delays

Q1 : Is Instantaneous Coupling Realistic? – No.





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Why Time Delays

Q2 : Do Delays Have Observable Effect?



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Why Time Delays

Q2 : Do Delays Have Observable Effect? - Yes, they have.



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Why Time Delays

Q3 : May the Effects be Harmful?

Delayed logistic equation [G. Hutchinson, 1948]:

$$\dot{N}(t) = N(t)[1 - N(t - r)]$$



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Q3 : May the Effects be Harmful? – Yes, delays may well annihilate control performance.

Delayed logistic equation [G. Hutchinson, 1948]:

$$\dot{N}(t) = N(t)[1 - N(t - r)]$$



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Why Time Delays				
Consequences				

- Delays in feedback control loops are ubiquitous.
- They may well invalidate the safety/stability/...certificates obtained by verifying delay-free abstractions of the feedback control systems.

Automatic verification/synthesis methods addressing feedback delays in hybrid systems should therefore abound!

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Surprisingly, they don't :

- 1 S. Prajna, A. Jadbabaie : Meth. f. safety verification of time-delay syst. (CDC'05)
- 2 L. Zou, M. Fränzle, N. Zhan, P.N. Mosaad : Autom. verific. of stabil. and safety (CAV '15)
- H. Trinh, P.T. Nam, P.N. Pathirana, H.P. Le: On bwd.s and fwd.s reachable sets bounding for perturbed time-delay systems (Appl. Math. & Comput. 269, '15)
- 4 Z. Huang, C. Fan, S. Mitra : Bounded invariant verification for time-delayed nonlinear networked dynamical systems (NAHS'16)
- 5 P.N. Mosaad, M. Fränzle, B. Xue : Temporal logic verification for DDEs (ICTAC '16)
- 6 M. Chen, M. Fränzle, Y. Li, P.N. Mosaad, N. Zhan : Validat. simul.-based verific. (FM '16)
- B. Xue, P.N. Mosaad, M. Fränzle, M. Chen, Y. Li, N. Zhan : Safe approx. of reachable sets for DDEs (FORMATS '17)
- E. Goubault, S. Putot, L. Sahlman : Approximating flowpipes for DDEs (CAV '18) (plus a handful of related versions)

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Continuous Dynamics				

Solving Delay Differential Equations (DDEs)

A formal model of delayed feedback control

—Joint work with M. Fränzle, Y. Li, P. N. Mosaad, B. Xue and N. Zhan—



Program Analysis

All in a Nutshell

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Continuous Dynamics

Delayed Differential Dynamics (a.k.a., DDEs)

Historical motivation :

"Despite [...] very satisfactory state of affairs as far as [ordinary] differential equations are concerned, we are nevertheless forced to turn to the study of more complex equations. Detailed studies of the real world impelus, albeit reluctantly, to take account of the fact that the rate of change of physical systems depends not only on their present state, but also on their past history."

[Richard Bellman and Kenneth L. Cooke, 1963]

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[Richard Bellman and Kenneth L. Cooke, 1963]

Delay Differential Equations (DDEs)

$$\begin{cases} \dot{\mathbf{x}}(t) = \mathbf{f}(\mathbf{x}(t), \mathbf{x}(t-r_1), \dots, \mathbf{x}(t-r_k)), & t \in [0, \infty) \\ \mathbf{x}(t) = \mathbf{x}_0 \in \Theta, & t \in [-r_{\max}, 0] \end{cases}$$

The unique *solution* (*trajectory*): $\xi_{\mathbf{x}_0}(t) : [-r_{\max}, \infty) \mapsto \mathbb{R}^n$.

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Why DDEs are Hard(er)



DDEs constitute a model of system dynamics beyond "state snapshots" :

- They feature "functional state" instead of state in the ℝⁿ.
- Thus providing rather infallible, infinite-dimensional memory of the past.

N.B. : More complex transformations may be applied to the initial segment f_0 according to the DDE's right-hand side. f_0 will nevertheless hardly ever vanish from the state space.

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Why DDEs are Hard(er)



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Continuous Dynamics

Method I : Simulation-Based Verification



Figure – A finite ϵ -cover of the initial set of states.



Figure – An Over-approximation of the reachable set by bloating the simulation.

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Continuous Dynamics				

Method I: Simulation-Based Verification

- Do numerical simulation on a (sufficiently dense) sample of initial states.
- 2 Add (pessimistic) error analysis and sensitivity analysis.
- 3 "Bloat" the resulting trajectories accordingly.



⇒ M. Chen, M. Fränzle, Y. Li, P. N. Mosaad, N. Zhan : Validat. simul.-based verific.. FM '16.

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Continuous Dynamics				

Method II: Boundary-Based Approximation

- Impose a homeomorphism by bounding the time-lag through sensitivity analysis.
- Compute an enclosure of the reachable set's boundary.
- **3** Over- (under-)approximate the reachable set by incl. (excl.) the enclosure.



⇒ B. Xue, P. Mosaad, M. Fränzle, M. Chen, Y. Li, N. Zhan : Safe approx. of reachable sets for DDEs. FORMATS '17.

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Decidability	of Reachability

Discrete Dynamics

Discrete Safety Games

Staying safe and reaching an objective when observation & actuation are confined by delays

—Joint work with M. Fränzle, Y. Li, P. N. Mosaad and N. Zhan—



 Program Analysis

All in a Nutshell 0000000 Concluding Remarks

Discrete Dynamics

Staying Safe

When Observation & Actuation Suffer from Serious Delays



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- You could move slowly. (Well, can you?)
- You could trust autonomy.
- Or you have to anticipate and issue actions early.

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Discrete Dynamics				

A Robot-Escaping Game



 $\begin{array}{l} \mbox{Figure - A robot escape game in a 4 \times 4 room, with} \\ \Sigma_r = \{ {\rm RU, UR, LU, UL, RD, DR, LD, DL, } \epsilon \}, \\ \Sigma_k = \{ {\rm R, L, U, D} \}. \end{array}$

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Figure – A robot escape game in a 4×4 room, with $\Sigma_r = \{\text{RU}, \text{UR}, \text{LU}, \text{UL}, \text{RD}, \text{DR}, \text{LD}, \text{DL}, \epsilon\},\$ $\Sigma_k = \{\text{R}, \text{L}, \text{U}, \text{D}\}.$ No delay :

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No delay :

Robot always wins by circling around the obstacle at (1,2).

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1 step delay :

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2 steps delay :

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1 step delay :

Robot wins by 1-step pre-decision.

2 steps delay :

Robot still wins, yet extra memory is needed.

Delayed Dynamical Systems

Program Analysis

All in a Nutshell 0000000 Concluding Remarks

Discrete Dynamics

A Robot-Escaping Game



Figure – A robot escape game in a 4×4 room, with $\Sigma_r = \{\text{RU}, \text{UR}, \text{LU}, \text{UL}, \text{RD}, \text{DR}, \text{LD}, \text{DL}, \epsilon\},\$ $\Sigma_k = \{\text{R}, \text{L}, \text{U}, \text{D}\}.$

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Delayed Dynamical Systems

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Decidability of Reachability Delayed Dynamical Systems Program Analysis All in a Nutshell **Concluding Remarks**

Discrete Dynamics

Playing Safety Game Subject to Discrete Delay



Observation : It doesn't make an observable difference for the joint dynamics whether delay occurs in perception, actuation, or both.

Decidability of Reachability Delayed Dynamical Systems Program Analysis All in a Nutshell **Concluding Remarks**

Discrete Dynamics

Playing Safety Game Subject to Discrete Delay



Observation: It doesn't make an observable difference for the joint dynamics whether delay occurs in perception, actuation, or both. Consequence : There is an¹ obvious reduction to a safety game of perfect

information.

^{1.} In fact, two different ones: To mimic opacity of the shift registers, delay has to be moved to actuation/sensing for ego/adversary, resp. The two thus play different games!

Discrete Dynamics

Reduction to Delay-Free Games

from Ego-Player Perspective



Discrete Dynamics

Reduction to Delay-Free Games

from Ego-Player Perspective



- © Safety games w. delay can be solved algorithmically.
- © Game graph incurs blow-up by factor |Alphabet(ego)|^{delay}.

Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
	000000000000000000000000000000000000000			
Discrete Dynamics				
Incremental Synthesis				

Observation : A winning strategy for delay k' > k can always be utilized for a safe win under delay k.

⇒ M. Chen, M. Fränzle, Y. Li, P.N. Mosaad, N. Zhan : What's to come is still unsure : Synthesizing controllers resilient to delayed interaction. ATVA '18. [Distinguished Paper Award].

Decidability of Reachability	Delayed Dynamical Systems ○○○○○○○○○○○○○○○○○○○	Program Analysis	All in a Nutshell 0000000	Concluding Remarks
Discrete Dynamics				
Incremental Syn	thesis			

Observation : A winning strategy for delay k' > k can always be utilized for a safe win under delay k.

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Discrete Dynamics				
Incremental Sy	nthesis			

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Idea : Incrementally filter out loss states & incrementally synthesize winning strategy for the remaining :

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 - Remove states where this does not succeed;
 - Repeat from 2 until either delay-resilience suffices (winning) or initial state turns lossy (losing).

M. Chen, M. Fränzle, Y. Li, P.N. Mosaad, N. Zhan: What's to come is still unsure: Synthesizing controllers resilient to delayed interaction. ATVA '18. [Distinguished Paper Award].

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Discrete Dynamics				

How about Non-Order-Preserving Delays?

Observations may arrive out-of-order : \odot



Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
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© But this may only reduce effective delay, improving controllability :



Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
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Discrete Dynamics				

How about Non-Order-Preserving Delays?

Observations may arrive out-of-order :



© But this may only reduce effective delay, improving controllability :



- W.r.t. qualitative controllability, the worst-case of out-of-order delivery is equivalent to order-preserving delay k.
- © Stochastically expected controllability even better than for strict delay *k*.

Decidability of Reachability 000000	Delayed Dynamical Systems	Program Analysis	All in a Nutshell 0000000	Concluding Remarks

Outline

- 1 Decidability of Reachability for a Family of Differential Dynamics
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 - Extension of the Decidable Fragment
- 2 Safety of Dynamical Systems under Time Delays
 - Why Time Delays
 - Verifying Delayed Differential Dynamics
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 - Proving Termination of Polynomial Programs
- 4 A Framework for Modelling, Verification and Synthesis of Hybrid Systems
 - Overview of the Framework for Formal Design
 - Case Study on the Control Program of a Lunar Lander

5 Concluding Remarks

Summary

Decidability of Reachability 000000	Delayed Dynamical Systems	Program Analysis ●0000000	All in a Nutshell 0000000	Concluding Remarks
Synthesizing Interpolants for NLA				

Interpolation over Nonlinear Arithmetic

The cornerstone of ATP, SMT, BMC, etc.

—Joint work with T. Gan, L. Dai, B. Xia, N. Zhan, D. Kapur, J. Wang and J. An—



Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell 0000000	Concluding Remarks
Synthesizing Interpolants for NLA				
Craio Internolat	ion			

Craig Interpolant

```
Given \phi and \psi in a theory T s.t. \phi \land \psi \models_T \bot, a formula / is a (reverse) interpolant of \phi and \psi if
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- $\bullet \models_{\mathcal{T}} I;$
- 2 $I \land \psi \models_{\mathcal{T}} \bot$; and
- $\exists var(I) \subseteq var(\phi) \cap var(\psi).$

Decidability of Reachability	Delayed Dynamical Systems	Program Analysis O●OOOOOO	All in a Nutshell 0000000	Concluding Remarks
Synthesizing Interpolants for NLA				
Craig Interpolation				

Craig Interpolant

Given ϕ and ψ in a theory \mathcal{T} s.t. $\phi \land \psi \models_{\mathcal{T}} \bot$, a formula *I* is a *(reverse) interpolant* of ϕ and ψ if **1** $\phi \models_{\mathcal{T}} I$; **2** $I \land \psi \models_{\mathcal{T}} \bot$; and **3** $var(I) \subseteq var(\phi) \cap var(\psi)$.

Decidability of Reachabi	ity Delayed Dynamical Systems	Program Analysis O●OOOOOO	All in a Nutshell 0000000	Concluding Remarks
Synthesizing Interpolant	s for NLA			
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- Nelson-Oppen method in theorem proving : local and modular reasoning;
- SMT : combining different decision procedures to verify programs with complicated data structures;
- Bounded model-checking : generating invariants to verify infinite-state systems due to McMillan;

...

Decidat 0000	ility of Reachability OO	Delayed Dynamical Systems	Program Analysis ○●○○○○○○	All in a Nutshell 0000000	Concluding Remarks	
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Little work on synthesizing nonlinear interpolants: [S. Kupferschmid and B. Becker, FORMATS '11].

Decidability of Reachability 000000	Delayed Dynamical Systems	Program Analysis	All in a Nutshell 0000000	Concluding Remarks
Synthesizing Interpolants for NLA				
Our Contributio	ns			

A complete, polynomial time algorithm for generating interpolants from mutually contradictory conjunctions of concave quadratic (*CQ*) polynomial inequalities over the reals :

⇒ T. Gan, L. Dai, B. Xia, N. Zhan, D. Kapur, M. Chen : Interpolant synthesis for quadratic polynomial inequalities and combination with EUF. IJCAR '16.

Decidability of Reachability	Delayed Dynamical Systems	Program Analysis 00●00000	All in a Nutshell 0000000	Concluding Remarks
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 - If NSOSC holds, an interpolant a la McMillan can be generated essentially using the linearization of quadratic polynomials, where a generalization of Motzkin's transposition theorem applies;

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- Tool NLFIntp:lcs.ios.ac.cn/~chenms/tools/NLFIntp/
- T. Gan, L. Dai, B. Xia, N. Zhan, D. Kapur, M. Chen : Interpolant synthesis for quadratic polynomial inequalities and combination with EUF. IJCAR '16.

Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks	
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We drop the CQ constraint by learning nonlinear interpolants using SVM classification (sampling-guessing-refining) :



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Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
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Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
Proving Termination of MPPs		000000000	0000000	

Termination of Polynomial Programs

The largest family whose termination is decidable

—Joint work with Y. Li, N. Zhan, H. Lu and G. Wu—



Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
		00000000		
Proving Termination of MPPs				

Program Termination

Termination Problem

Given a program *P* and an input *x*, to determine if *P* terminates with the input *x*.

Program Termination

Termination Problem

Given a program P and an input x, to determine if P terminates with the input x.

Example (Simple Loops)

$$\begin{split} &(x,y) \coloneqq (x_0,y_0);\\ &\text{while } (x+y=0) \{\\ &\text{if? then } (x,y) \coloneqq (y^2,2x+y);\\ &\text{else } (x,y) \coloneqq (2x^2+y-1,x+2y+1); \, \} \end{split}$$

int mccarthy(int *n*); int $c \leftarrow 1$; while $(c \neq 0 \land n \neq 91)$ { if (n > 100)then n := n - 10; c := c - 1; else n := n + 11; c := c + 1; } return *n*;

Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
		00000000		
Proving Termination of MPPs				

Positive and Negative Results

- Termination problem of programs is undecidable in general;
- Termination problem of general nonlinear programs is undecidable;
- Termination problem of general linear programs is undecidable;
- Even, termination problems of subclasses of linear or nonlinear programs are \odot still undecidable.

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Positive and Negative Results

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- O Termination problem of general nonlinear programs is undecidable;
- O Termination problem of general linear programs is undecidable;
- Even, termination problems of subclasses of linear or nonlinear programs are still undecidable.
- Many sufficient conditions for termination and/or non-termination for linear and nonlinear programs;
- Termination or non-termination proofs can be synthesized using predicate abstraction for programs with complicated data structures;
- Terminator has been successfully applied in the termination analysis of drivers in Microsoft merchandised software product;
- © The termination problem of some subclasses of linear programs have been proved decidable (e.g., [Tiwari, 2004]).

Decidability of Reachability 000000	Delayed Dynamical Systems	Program Analysis ○○○○○○●	All in a Nutshell 0000000	Concluding Remarks
Proving Termination of MPPs				
Our Contributio	ากร			

while
$$(G(\mathbf{x}) = 0)$$

$$\begin{cases}
\mathbf{x} \coloneqq \mathbf{A}_1(\mathbf{x}); \\
\parallel \mathbf{x} \coloneqq \mathbf{A}_2(\mathbf{x}); \\
\vdots \\
\parallel \mathbf{x} \coloneqq \mathbf{A}_{l-1}(\mathbf{x}); \\
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\end{cases}$$

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2 A decision procedure by computing the set of non-termination inputs (NTI) :

Decidability of Reachability 000000	Delayed Dynamical Systems	Program Analysis	All in a Nutshell 0000000	Concluding Remarks
Proving Termination of MPPs				
Our Contributi	ດກຸ່			

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A decision procedure by computing the set of non-termination inputs (NTI):
 Construct the execution tree symbolically,

Decidability of Reachability 000000	Delayed Dynamical Systems	Program Analysis ○○○○○○●	All in a Nutshell 0000000	Concluding Remarks	
Proving Termination of MPPs					
Our Contributions					

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2 A decision procedure by computing the set of non-termination inputs (NTI) :

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- 2 Construct the set of n-nontermination execution paths, each of which forms a descending chain of algebraic sets,

Decidability of Reachability 000000	Delayed Dynamical Systems	Program Analysis ○○○○○○●	All in a Nutshell 0000000	Concluding Remarks	
Proving Termination of MPPs					
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⇒ Y. Li, N. Zhan, H. Lu, G. Wu: Termination analysis of polynomial programs with equality conditions. arXiv.

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Decidability of Reachability 000000	Delayed Dynamical Systems	Program Analysis ○○○○○○●	All in a Nutshell 0000000	Concluding Remarks	
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- In the set of NTI corresponds exactly to the union of all these algebraic sets in these chains at the bound point.

Decidability of Reachability 000000	Delayed Dynamical Systems	Program Analysis ○○○○○○●	All in a Nutshell 0000000	Concluding Remarks	
Proving Termination of MPPs					
Our Contributions					

$$\text{while } (\boldsymbol{G}(\boldsymbol{x}) = 0) \quad \begin{cases} \boldsymbol{x} \coloneqq \boldsymbol{A}_1(\boldsymbol{x}); \\ \| \boldsymbol{x} \coloneqq \boldsymbol{A}_2(\boldsymbol{x}); \\ \vdots \\ \| \boldsymbol{x} \coloneqq \boldsymbol{A}_{l-1}(\boldsymbol{x}); \\ \| \boldsymbol{x} \coloneqq \boldsymbol{A}_{l-1}(\boldsymbol{x}); \end{cases}$$

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- In the set of NTI corresponds exactly to the union of all these algebraic sets in these chains at the bound point.

Generate all invariants of the program, under the template of polynomial equalities of a fixed degree.

All in a Nutshell

Foundations of formal design of cyber-physical systems

—Joint work further with X. Han, T. Tang, S. Wang, M. Yang, A. P. Ravn, H. Zhao and L. Zou—



Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks

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Summary

Decidability of Reachability 000000 Delayed Dynamical Systems

Program Analysis

All in a Nutshell ●○○○○○○ Concluding Remarks

Overview of the Framework

A Framework for Formal Design



- Hierarchical modelling by Simulink/Stateflow + HCSP;
- Compositional reasoning based on Hybrid Hoare Logic (HHL);
- Substantial verification techniques incorporated :
 - Reachset computation;
 - Verification of delayed systems;
 - Interpolant synthesis;
 - Invariant generation.
- Refinement theory that generates code automatically from verified formal model.
- ⇒ M. Chen, A. P. Ravn, S. Wang, M. Yang, N. Zhan : A two-way path between formal and informal design of embedded systems. UTP '16.
- ⇒ M. Chen, X. Han, T. Tang, S. Wang, M. Yang, N. Zhan, H. Zhao, L. Zou: MARS: A toolchain for modelling, analysis and verification of hybrid systems. ProCoS'17.
Lunar Lander of Chang'e-3

Mission description :



Design objectives :

- $\Rightarrow |v+2| \le 0.05$ m/s during the slow descent phase and before touchdown;
- $\Rightarrow |v| < 5$ m/s at the time of touchdown.

Simulink Models



Figure – Simulink diagram of the guidance program for the slow descent phase



Figure – The Simulink diagram of the continuous dynamics for the slow descent phase

Decidability of Reachability 000000 Delayed Dynamical Systems

Program Analysis 00000000 All in a Nutshell ○○○●○○○

Concluding Remarks

Case Study

From Simulink to HCSP

Р	ê	PC PD
PC	≙	v := -2; m := 1250; r := 30; ((\$\sys_1&cf > 3000) ≥ Comml; (\$\sys_2&f ≤ 3000) ≥ Comml)*
PD	ê	$\begin{array}{l} t:=0; \ g:=1.622; \ \textit{vslw}:=-2; \ f_1=2027.5; \\ (\ \textit{ch}_{\textit{v}}?\textit{v}_1; \ \textit{ch}_{\textit{m}}?\textit{m}_1; \ f_1:=\textit{m}_1*\textit{alC}; \ \textit{ch}_{\textit{r}}!f_1; \\ \textit{temp}:=t; \ \langle t=1\&t<\textit{temp}+0.128\rangle \ \rangle^* \end{array}$
alC	$\widehat{=}$	$g - 0.01 * (f_1/m_1 - g) - 0.6 * (v_1 - vslw)$
Sys_1	$\hat{=}$	$\dot{m} = -f/2548, \ \dot{v} = f/m - 1.622, \ \dot{r} = v$
Sys_2	$\hat{=}$	$\dot{m} = -f/2842, \ \dot{v} = f/m - 1.622, \ \dot{r} = v$
Comml	$\hat{=}$	$\mathit{ch_f}?f ightarrow skip \ [] \ \mathit{ch_v}!v ightarrow skip \ [] \ \mathit{ch_m}!m ightarrow skip$

Decidability of Reachability 000000

Delayed Dynamical Systems

Program Analysis 00000000 All in a Nutshell ○○○○●○○ Concluding Remarks

Case Study

From HCSP to Simulink



Figure – The top-level view of the translated Simulink model

Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
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Case Study				

Simulation Results



Figure – The evolution of velocity v in physical plant PC

Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
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Case Study				
Verification in HHL Prover				

```
lemma cons1: "(t<=0.128) & (t>=0) & Inv |- |v-vlsw|<=0.05"
lemma cons2: "(v=-2) & (m=1250) & (Fc=2027.5)
& (t=0) |- Inv"
lemma cons3: "(t= 0.128) & Inv
|- substF([(t,0)], substF([(Fc,
        -0.01*(Fc-1.622*m) - 0.6*(v+2)*m + 1.622*m)],Inv))"
lemma cons4: "exeFlow(''v, m, r, t'',
        ''(Fc/m) - 1.622, -(Fc/2548), v, 1'',t < 0.128,Inv) |- Inv"
lemma cons5: "exeFlow(''v, m, r, t'',
        ''(Fc/m) - 1.622, -(Fc/2842), v, 1'',t < 0.128,Inv) |- Inv"</pre>
```

Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks
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Case Study				
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```



Decidability of Reachability	Delayed Dynamical Systems	Program Analysis	All in a Nutshell	Concluding Remarks

Outline

- 1 Decidability of Reachability for a Family of Differential Dynamics
 - Problem Formulation
 - Extension of the Decidable Fragment
- 2 Safety of Dynamical Systems under Time Delays
 - Why Time Delays
 - Verifying Delayed Differential Dynamics
 - Synthesizing Controllers Resilient to Delayed Interaction
- 3 Interpolation and Termination in the Context of Program Analysis
 - Synthesizing Interpolants for Nonlinear Arithmetic
 - Proving Termination of Polynomial Programs
- 4 A Framework for Modelling, Verification and Synthesis of Hybrid Systems
 - Overview of the Framework for Formal Design
 - Case Study on the Control Program of a Lunar Lander

5 Concluding Remarks

Summary

Decidability of Reachability 000000	Delayed Dynamical Systems	Program Analysis	All in a Nutshell 0000000	Concluding Remarks ●○
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Concluding Rei	marks			

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Decidability of Reachability 000000 Delayed Dynamical Systems

Program Analysis

All in a Nutsh

Concluding Remarks

Summary

Thank You — Q & A?

