

Automated Reasoning and Formal Verification

Module II: Formal Verification

Ch. 09: **Timed and Hybrid Systems**

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M.S. in Computer Science, Mathematics, & Artificial Intelligence Systems
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Outline

- 1 Motivations
- 2 Timed systems: Modeling and Semantics
 - Timed automata
 - Semantics
 - Combination
- 3 Symbolic Reachability for Timed Systems
 - Making the state space finite
 - Region automata
 - Zone automata
- 4 Hybrid Systems: Modeling and Semantics
 - Hybrid automata
- 5 Symbolic Reachability for Hybrid Systems
 - Multi-Rate and Rectangular Hybrid Automata
 - Linear Hybrid Automata
- 6 Exercises

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Acknowledgments

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Disclaimer

- very introductory
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- mostly computer-science centric

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Hybrid Modeling

Hybrid machines = State machines + Dynamic Systems



Hybrid Modeling: Examples

- **Automotive Applications**
- Vehicle Coordination Protocols
- Interacting Autonomous Robots
- Bio-molecular Regulatory Networks



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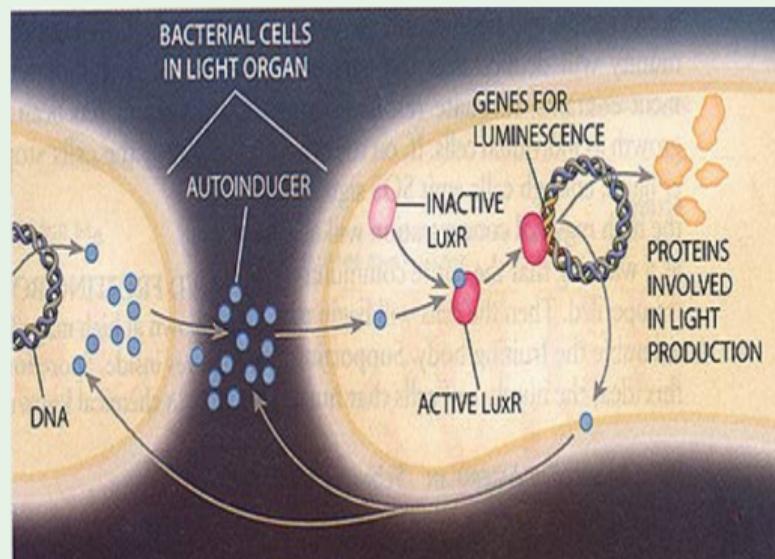
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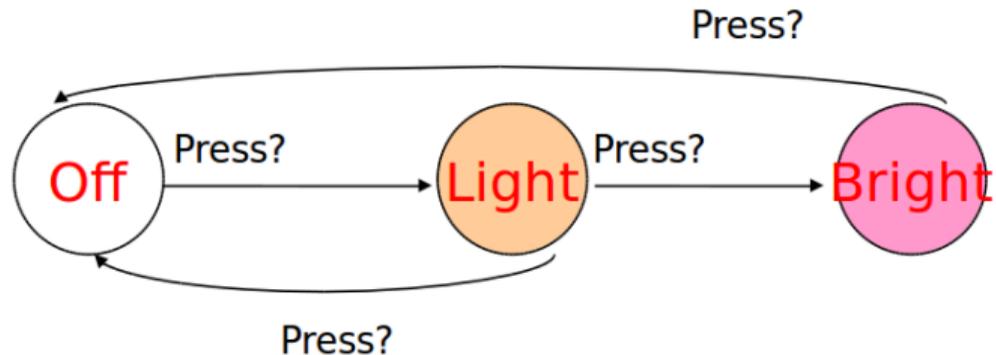
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Timed Automata



Example: Simple light control

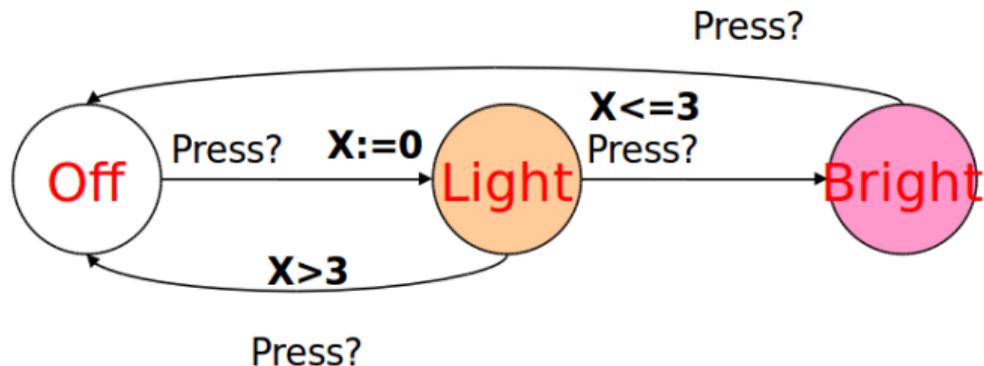


Requirement:

- if Off and press is issued once, then the light switches on;
- if Off and press is issued twice quickly, then the light gets brighter;
- if Light/Bright and press is issued once, then the light switches off;

⇒ **Cannot be achieved with standard automata**

Example: Simple light control

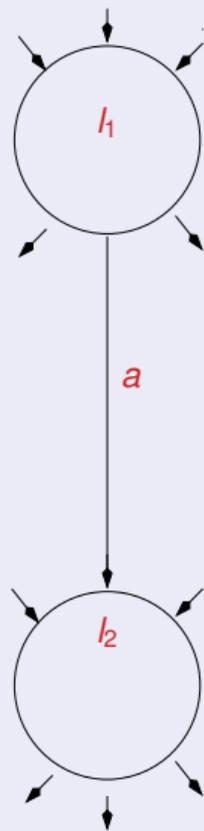


Solution: add real-valued clock x

- x reset at first press
- if next press before x reaches 3 time units, then the light will get brighter;
- otherwise the light is turned off

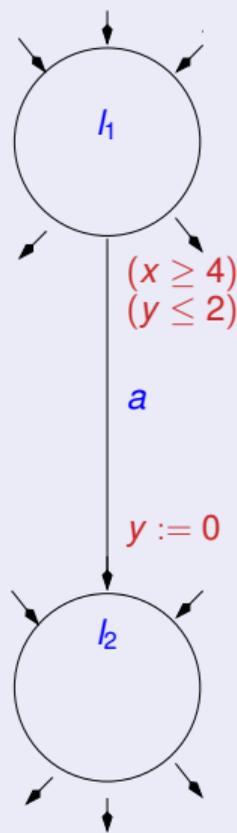
Timed Automata

- **Locations** l_1, l_2, \dots (like in standard automata)
 - discrete part of the state
 - may be implemented by discrete (Boolean) variables
- **Switches** (discrete transitions like in standard aut.)
- **Labels**, aka events, actions, ... (like in standard aut.)
 - used for synchronization
- Clocks: $x, y, \dots \in \mathbb{Q}^+$
 - value: time elapsed since the last time it was reset
- Guards: $(x \bowtie C)$ s.t. $\bowtie \in \{\leq, <, \geq, >\}$, $C \in \mathbb{N}$
 - set of clock comparisons against positive **integer** bounds
 - constrain the execution of the switch
- Resets $(x := 0)$
 - set of clock assignments to 0
- Invariants: $(x \bowtie C)$ s.t. $\bowtie \in \{\leq, <, \geq, >\}$, $C \in \mathbb{N}$
 - set of clock comparisons against positive **integer** bounds
 - ensure progress



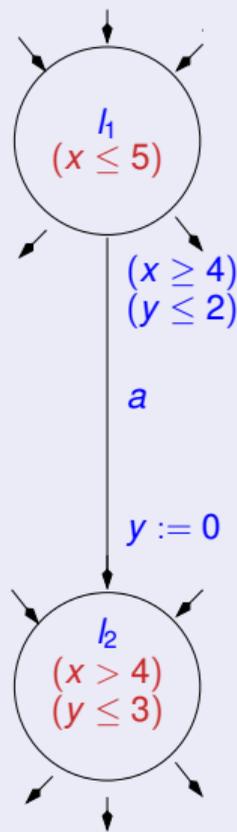
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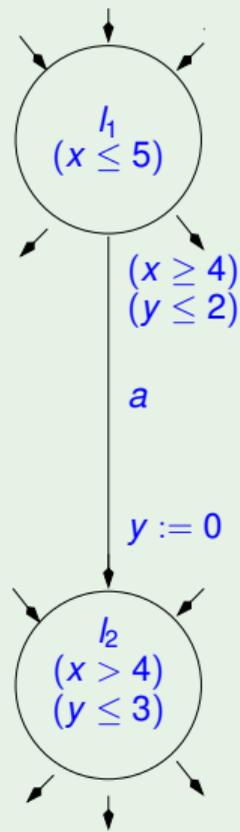
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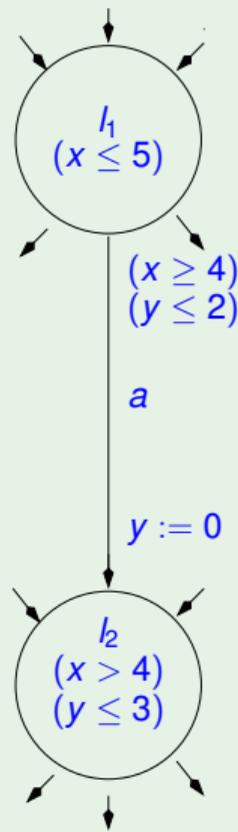
Timed Automata: Example

- State: $\langle l_i, x, y \rangle$



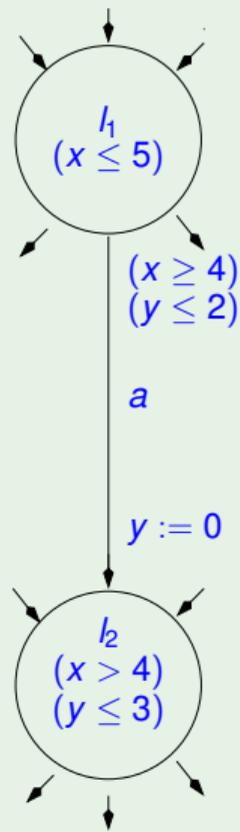
Timed Automata: Example

- State: $\langle l_i, x, y \rangle$
 - $\langle l_1, 4, 7 \rangle$:



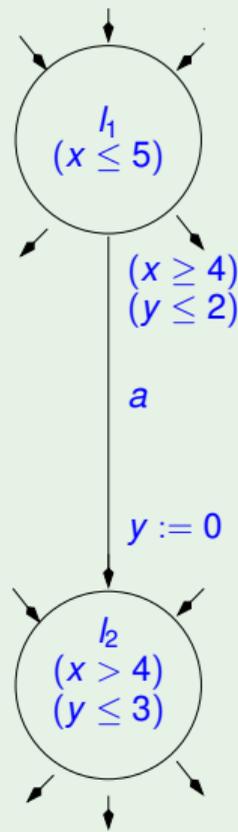
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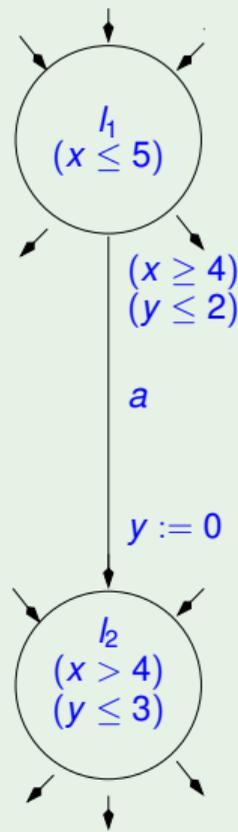
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- State: $\langle l_i, x, y \rangle$
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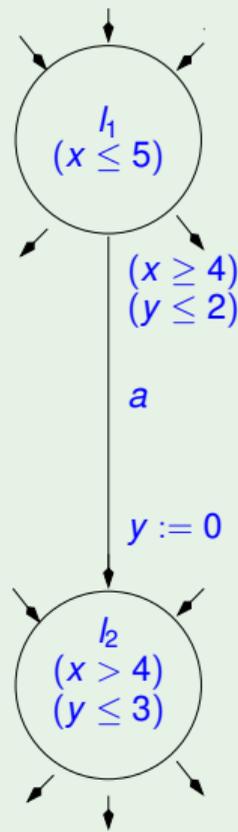
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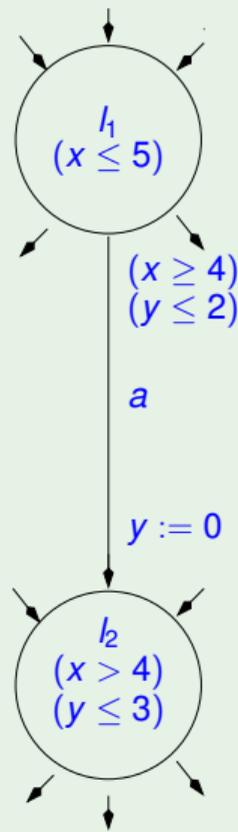
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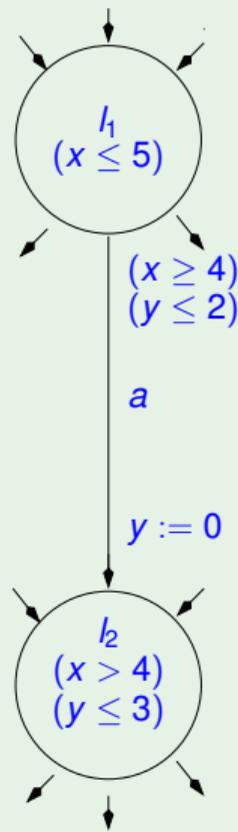
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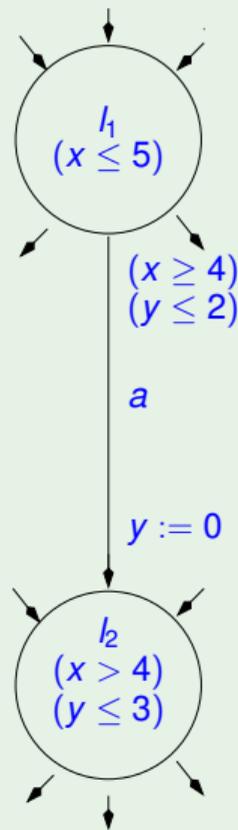
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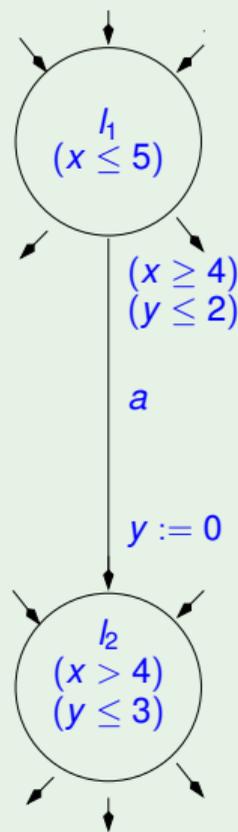
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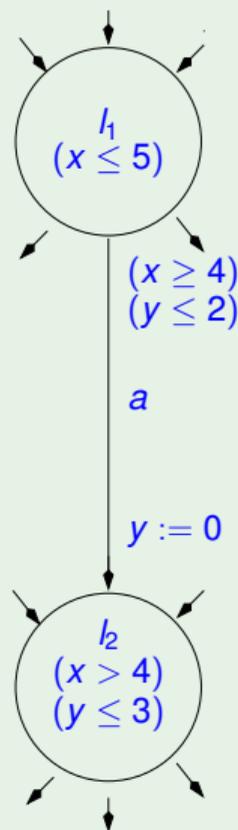
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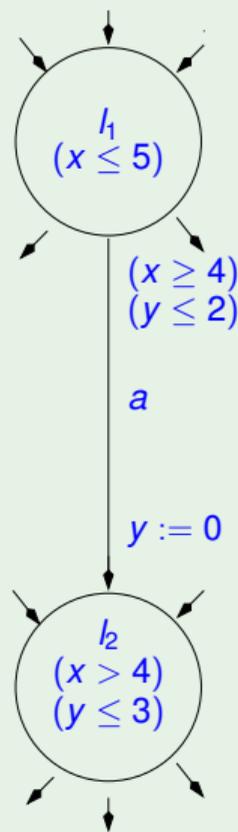
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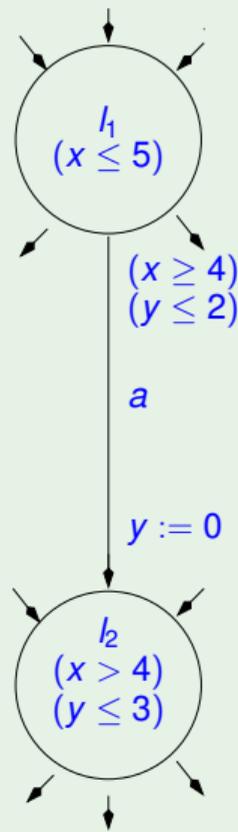
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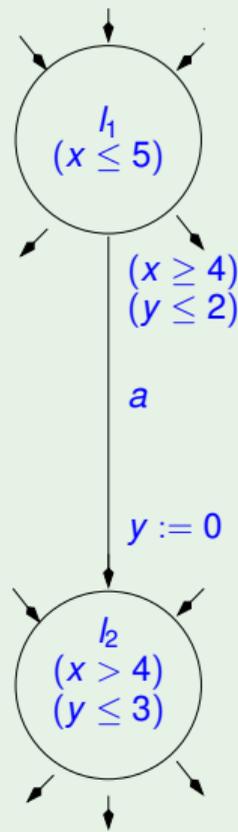
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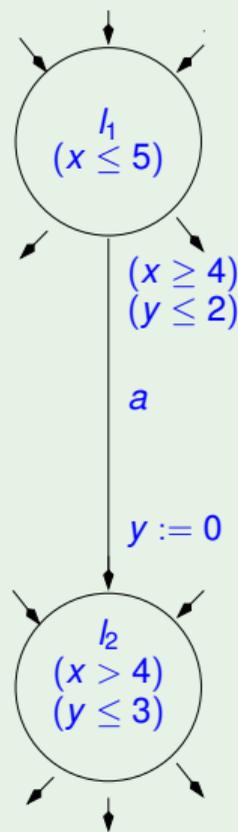
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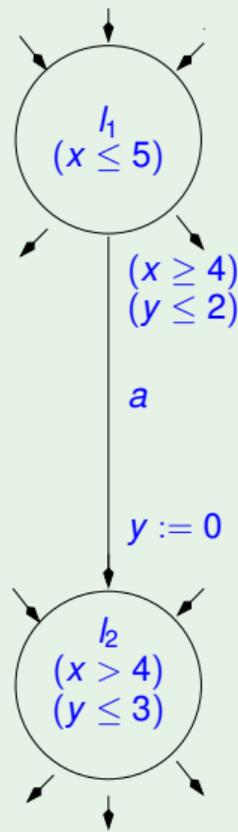
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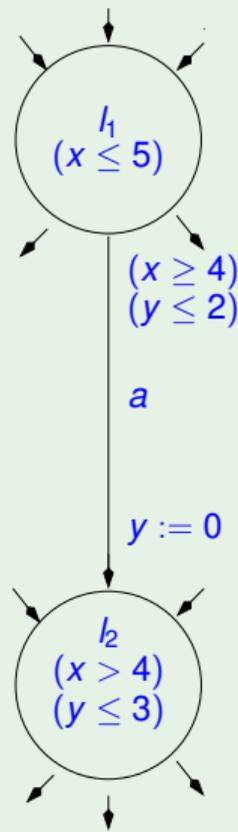
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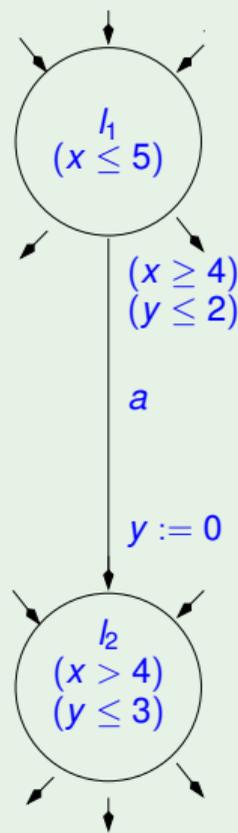
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- Wait (time elapse): $\langle l_i, x, y \rangle \xrightarrow{\delta} \langle l_i, x + \delta, y + \delta \rangle$



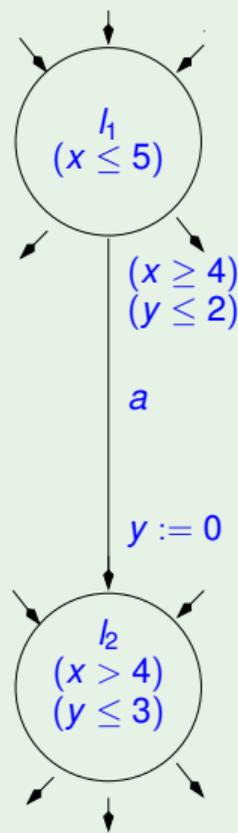
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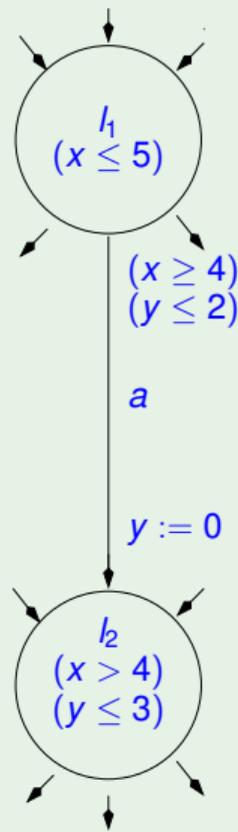
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 - $\langle l_1, 3, 2 \rangle \xrightarrow{a} \langle l_2, 3, 0 \rangle$: **not OK!** (violates guard & invar. in l_2)
 - $\langle l_1, 4.5, 2 \rangle \xrightarrow{a} \langle l_2, 4.5, 2 \rangle$: **not OK!** (violates reset)
 - $\langle l_1, 4, 2 \rangle \xrightarrow{a} \langle l_2, 4, 0 \rangle$: **not OK!** (violates invar. in l_2)
- Wait (time elapse): $\langle l_i, x, y \rangle \xrightarrow{\delta} \langle l_i, x + \delta, y + \delta \rangle$
 - $\langle l_1, 3, 0 \rangle \xrightarrow{2} \langle l_1, 5, 2 \rangle$: OK!



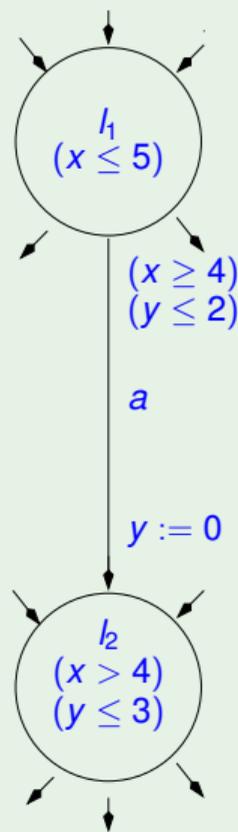
Timed Automata: Example

- State: $\langle l_i, x, y \rangle$
 - $\langle l_1, 4, 7 \rangle$: OK!
 - $\langle l_2, 2, 4 \rangle$: **not OK!** (violates invariant in l_2)
- Switch: $\langle l_i, x, y \rangle \xrightarrow{a} \langle l_j, x', y' \rangle$
 - $\langle l_1, 4.5, 2 \rangle \xrightarrow{a} \langle l_2, 4.5, 0 \rangle$: OK!
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 - $\langle l_1, 3, 0 \rangle \xrightarrow{2} \langle l_1, 5, 2 \rangle$: OK!
 - $\langle l_1, 3, 0 \rangle \xrightarrow{3} \langle l_1, 6, 3 \rangle$:



Timed Automata: Example

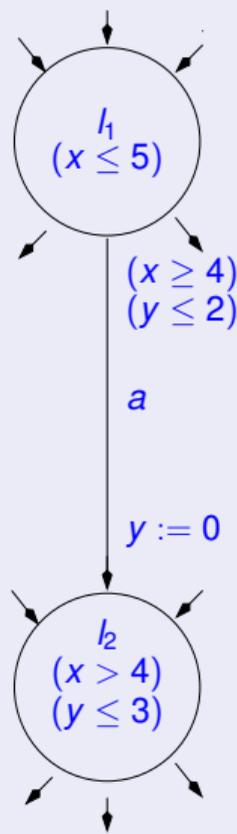
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 - $\langle l_1, 4.5, 2 \rangle \xrightarrow{a} \langle l_2, 4.5, 0 \rangle$: OK!
 - $\langle l_1, 6, 2 \rangle \xrightarrow{a} \langle l_2, 6, 0 \rangle$: **not OK!** (violates invar. in l_1)
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Timed Automata: Formal Syntax

Timed Automaton $\langle L, L^0, \Sigma, X, \Phi(X), E \rangle$

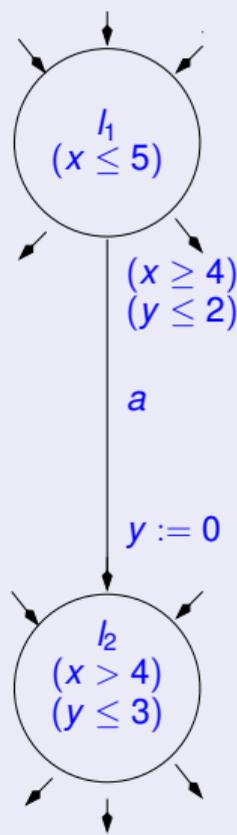
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A switch $\langle l, a, \varphi, \lambda, l' \rangle$ s.t.
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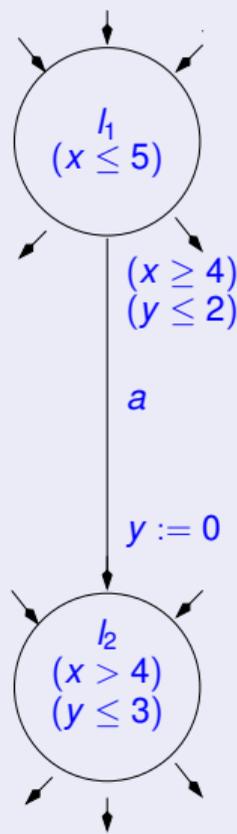
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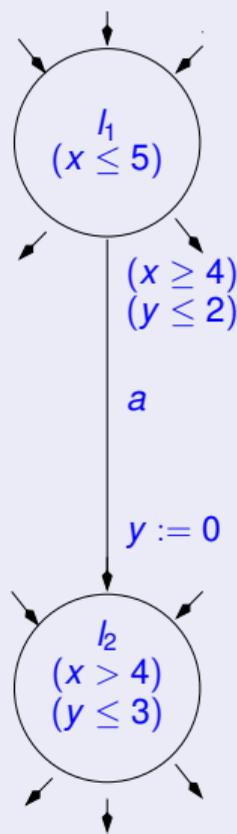
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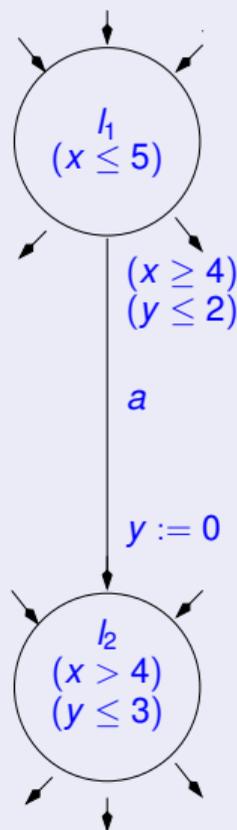
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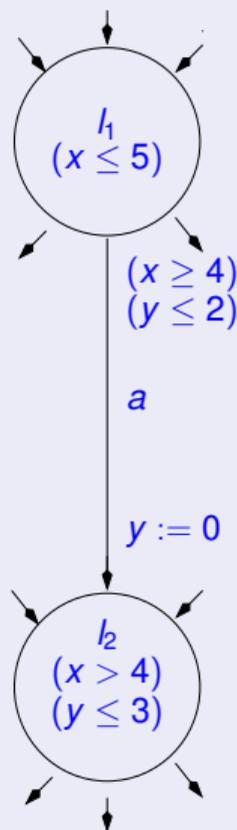
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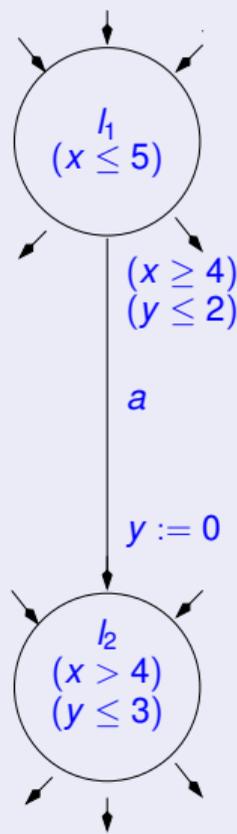
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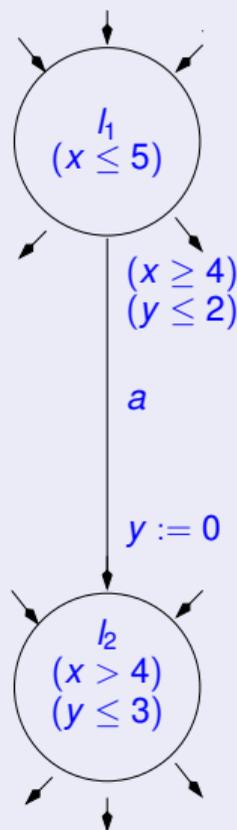
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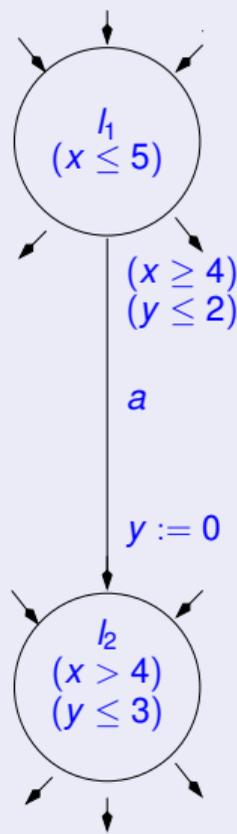
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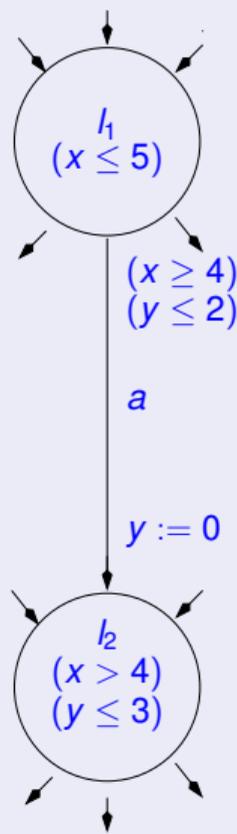
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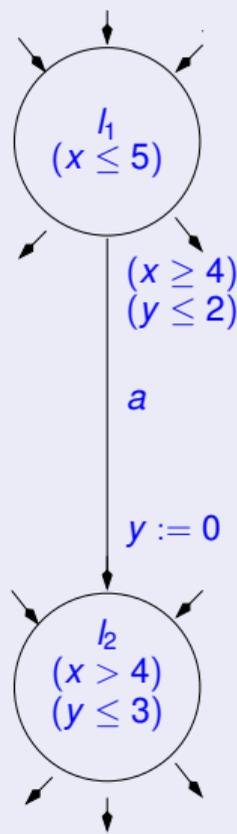
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Clock constraints and clock interpretations

- Grammar of clock constraints:

$$\varphi ::= x \leq C \mid x < C \mid x \geq C \mid x > C \mid \varphi \wedge \varphi$$

s.t. C positive **integer** values.

\Rightarrow allow only comparison of a clock with a constant

- clock interpretation: ν

$$X = \langle x, y, z \rangle, \quad \nu = \langle 1.0, 1.5, 0 \rangle$$

- clock interpretation ν after δ time: $\nu + \delta$

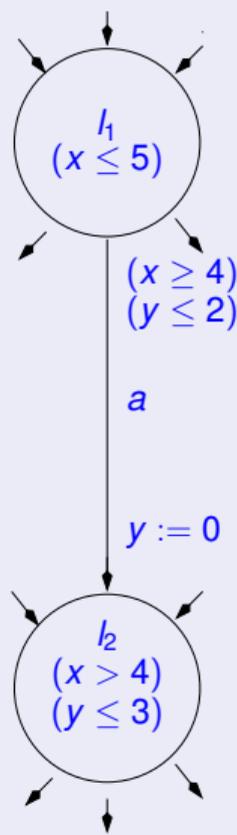
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A **state** for a timed automaton is a pair $\langle l, \nu \rangle$,
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\Rightarrow **Infinitely many states!**



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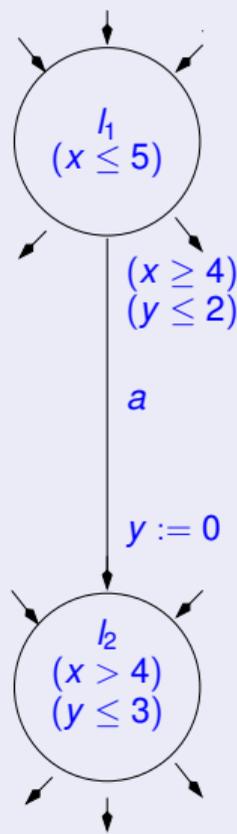
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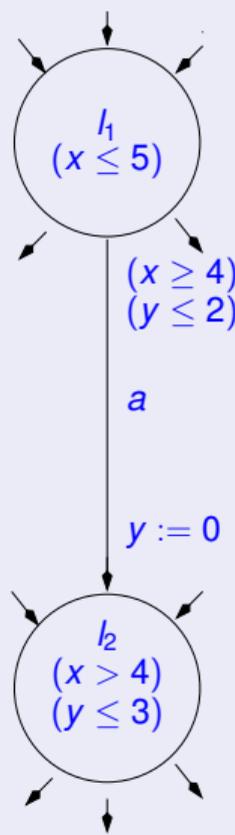
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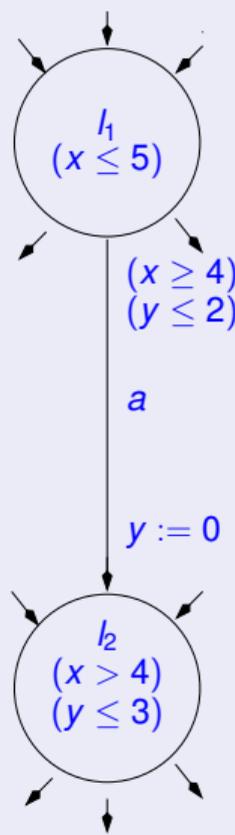
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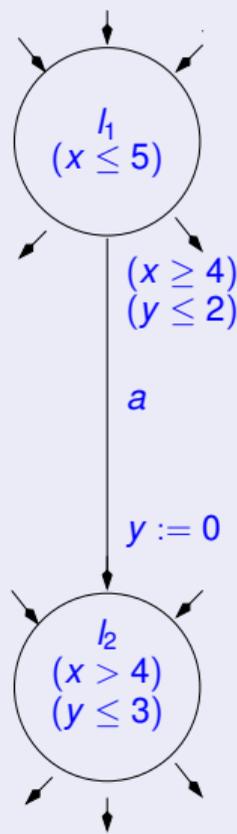
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Remark: why integer constants in clock constraints?

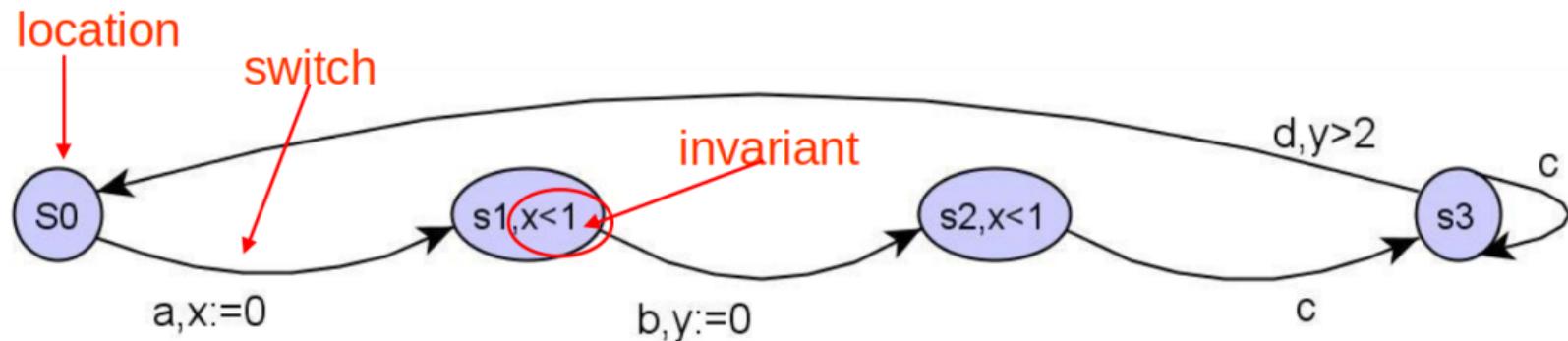
The constant in clock constraints are assumed to be **integer** w.l.o.g.:

- if rationals, multiply them for their greatest common denominator, and change the time unit accordingly
- in practice, multiply by 10^k (resp 2^k), k being the number of precision digits (resp. bits), and change the time unit accordingly

Ex: 1.345, 0.78, 102.32 seconds

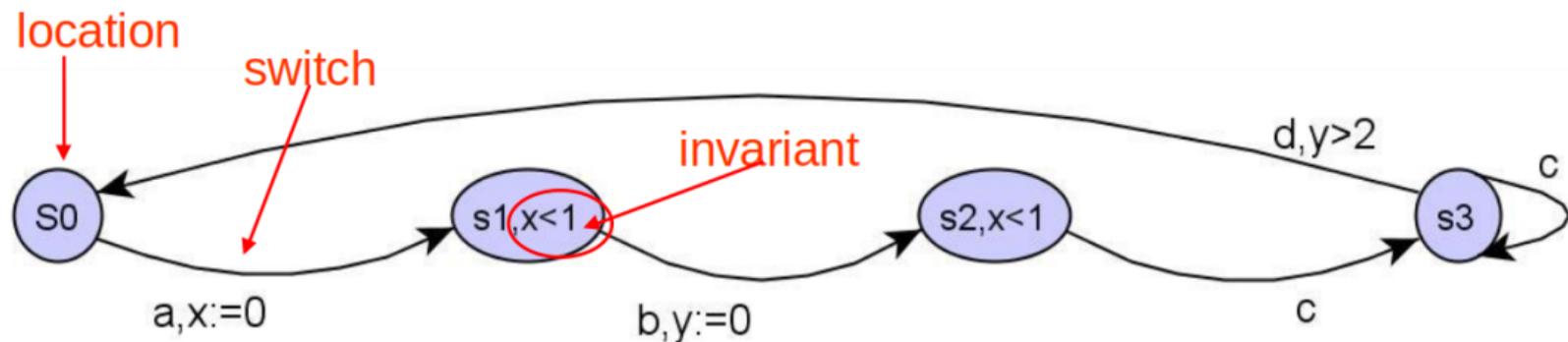
⇒ 1,345, 780, 102,320 milliseconds

Example



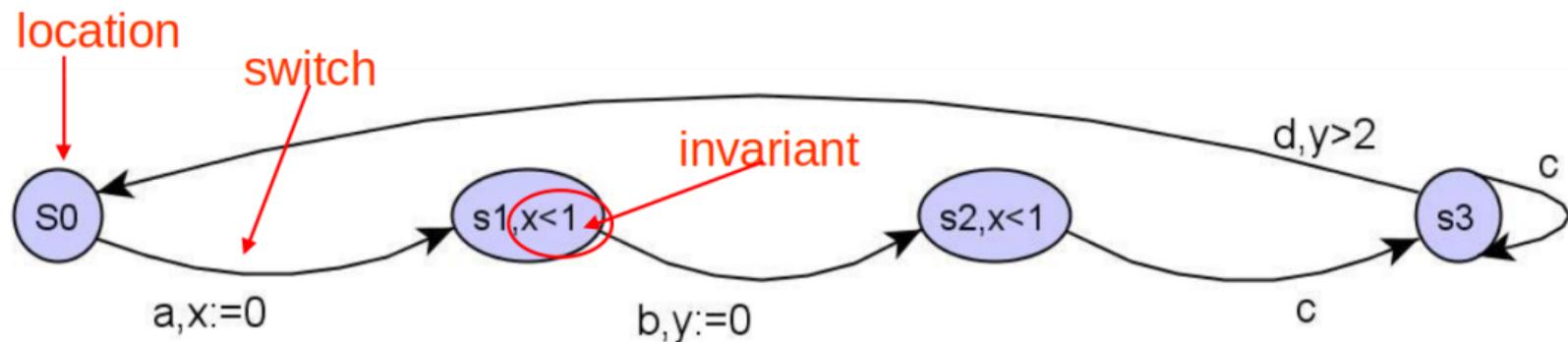
- clocks $\{x, y\}$ can be set/reset independently
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- switches b and c happen within 1 time-unit from a because of constraints in s_1 and s_2
- delay between b and the following d is > 2
- no explicit bounds on time difference between event $c - d$

Example



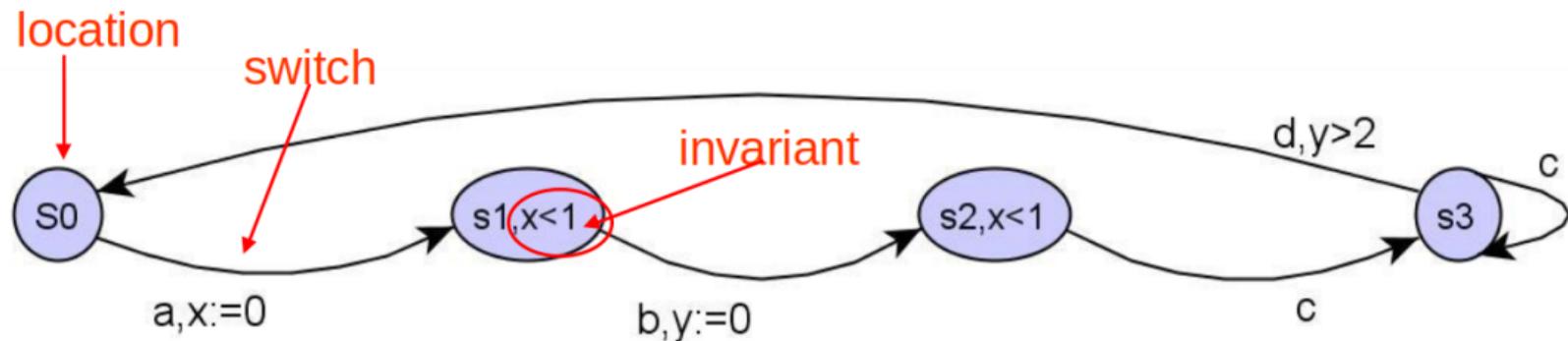
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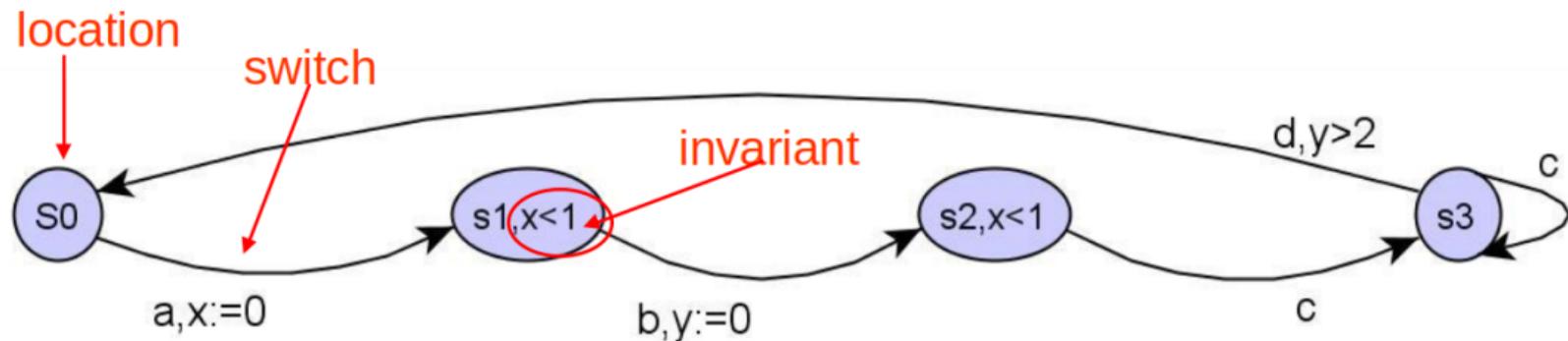
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- 1 Motivations
- 2 **Timed systems: Modeling and Semantics**
 - Timed automata
 - **Semantics**
 - Combination
- 3 Symbolic Reachability for Timed Systems
 - Making the state space finite
 - Region automata
 - Zone automata
- 4 Hybrid Systems: Modeling and Semantics
 - Hybrid automata
- 5 Symbolic Reachability for Hybrid Systems
 - Multi-Rate and Rectangular Hybrid Automata
 - Linear Hybrid Automata
- 6 Exercises

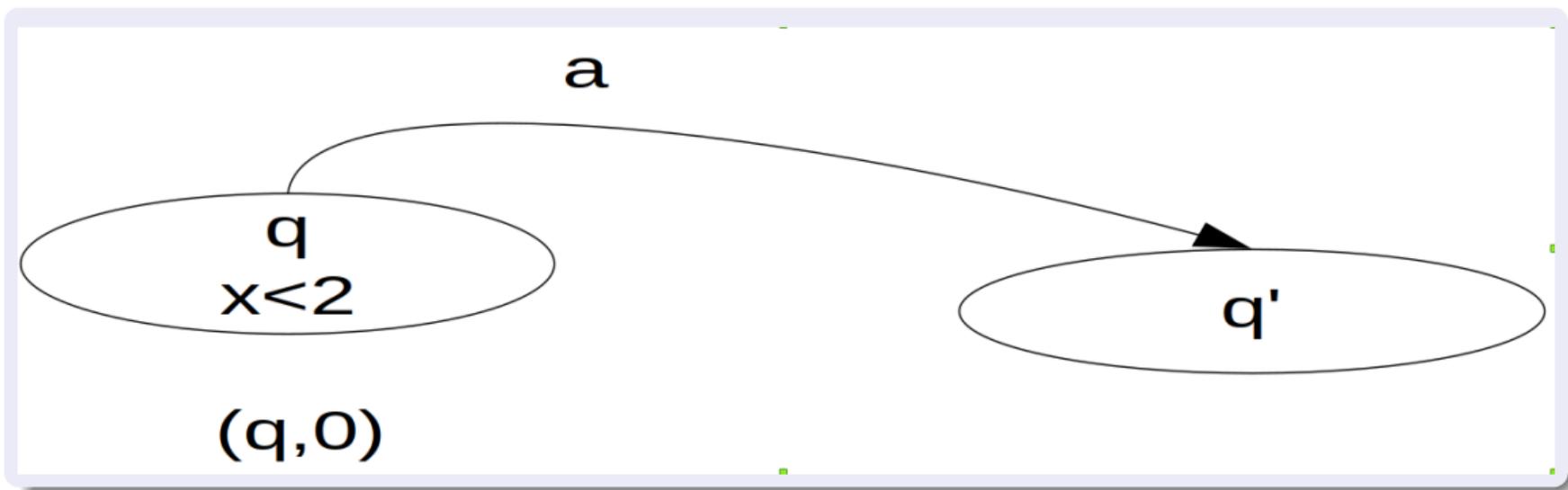
Timed Automata: Semantics

Semantics of A defined in terms of a (infinite) transition system

$$S_A \stackrel{\text{def}}{=} \langle Q, Q^0, \rightarrow, \Sigma \rangle$$

- Q : $\{\langle l, \nu \rangle\}$ s.t. l location and ν clock evaluation
- Q^0 : $\{\langle l, \nu \rangle\}$ s.t. $l \in L^0$ location and $\nu(X) = 0$
- \rightarrow :
 - state change due to location switch
 - state change due to time elapse
- Σ : set of labels of $\Sigma \cup \mathbb{Q}^+$

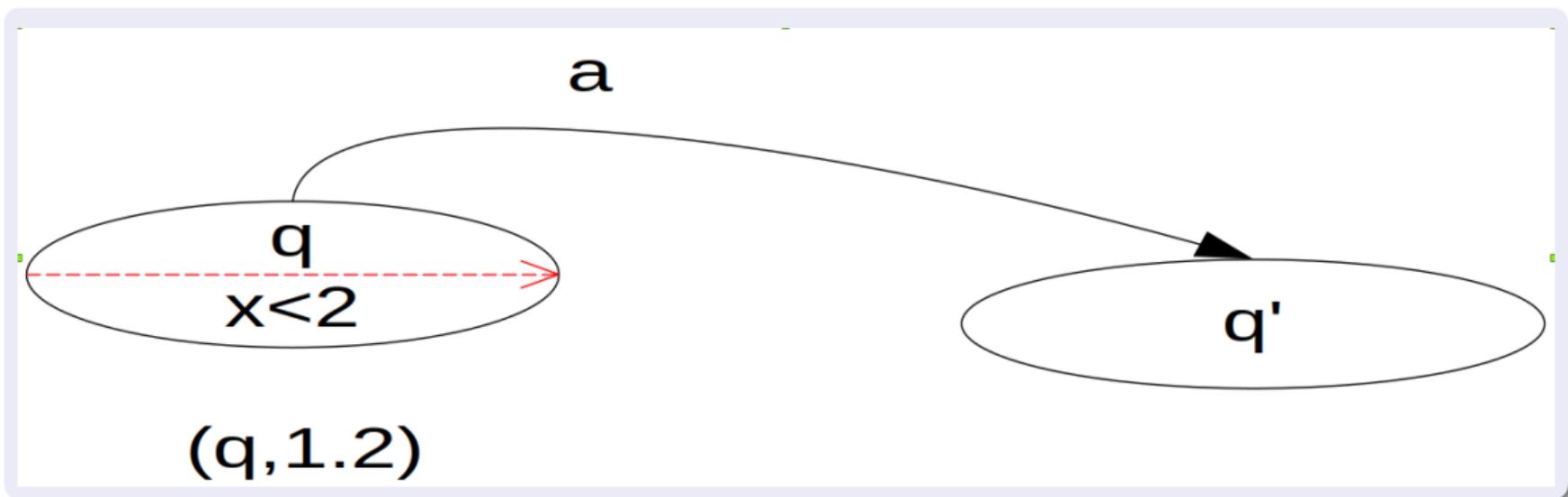
State change in transition system



Initial State

- $\langle q, 0 \rangle$
- Initial state

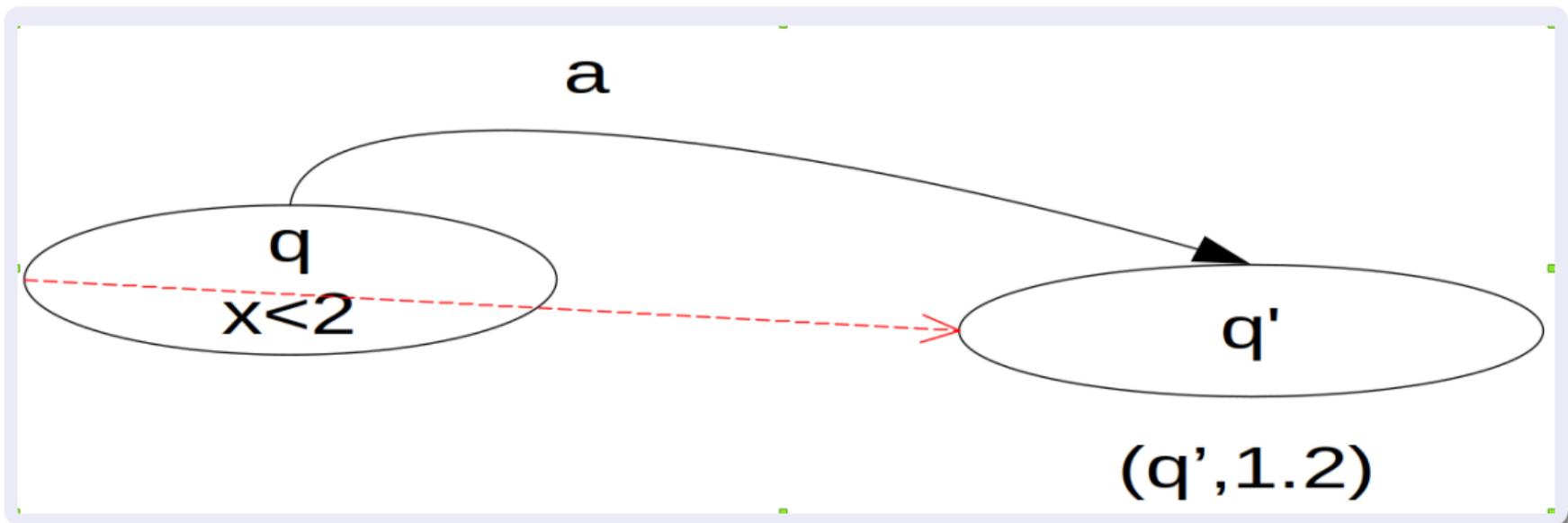
State change in transition system



Time elapse

- $\langle q, 0 \rangle \xrightarrow{1.2} \langle q, 1.2 \rangle$
- state change due to elapse of time

State change in transition system

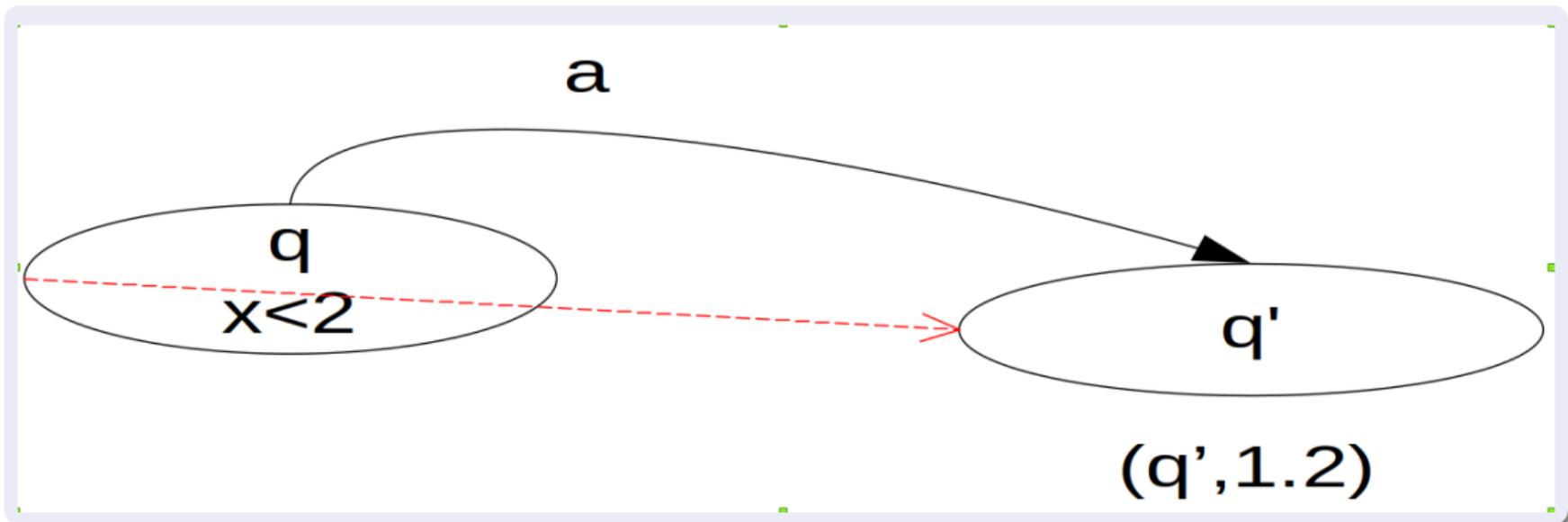


Time Elapse, Switch and their Concatenation

• $\langle q, 0 \rangle \xrightarrow{1.2} \langle q, 1.2 \rangle \xrightarrow{a} \langle q', 1.2 \rangle$ "wait δ ; switch;"

$\Rightarrow \langle q, 0 \rangle \xrightarrow{1.2+a} \langle q', 1.2 \rangle$ "wait δ and switch;"

State change in transition system

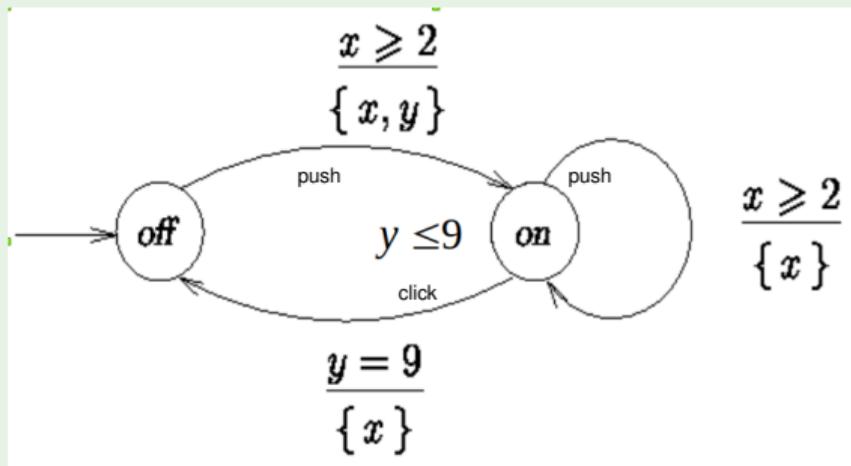


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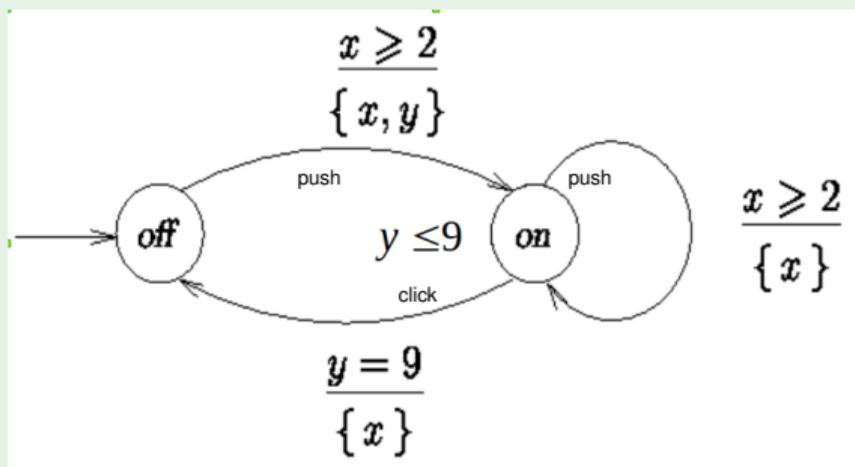


- Switch may be turned on whenever at least 2 time units has elapsed since last “turn off”
- Light automatically switches off after 9 time units.

Example execution

$\langle \text{off}, 0, 0 \rangle \xrightarrow{3.5} \langle \text{off}, 3.5, 3.5 \rangle \xrightarrow{\text{push}} \langle \text{on}, 0, 0 \rangle \xrightarrow{3.14} \langle \text{on}, 3.14, 3.14 \rangle$
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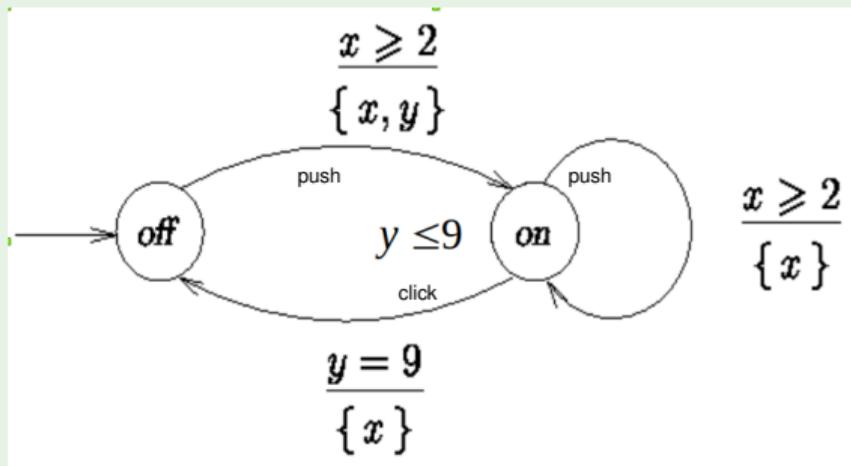


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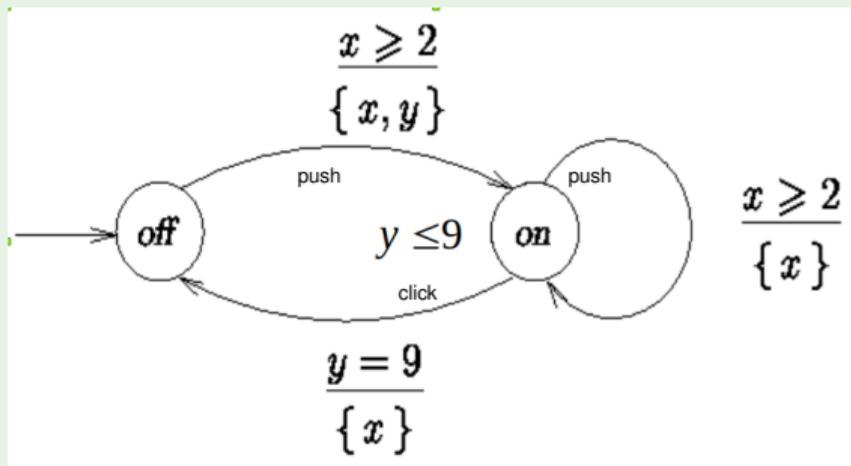


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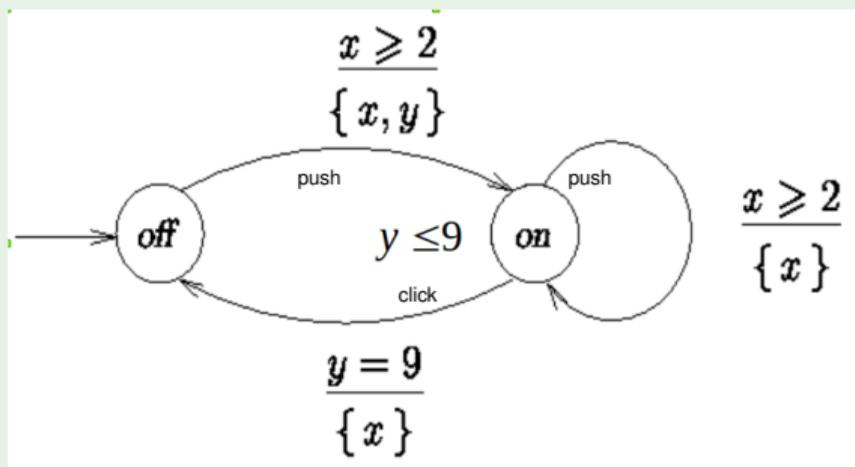


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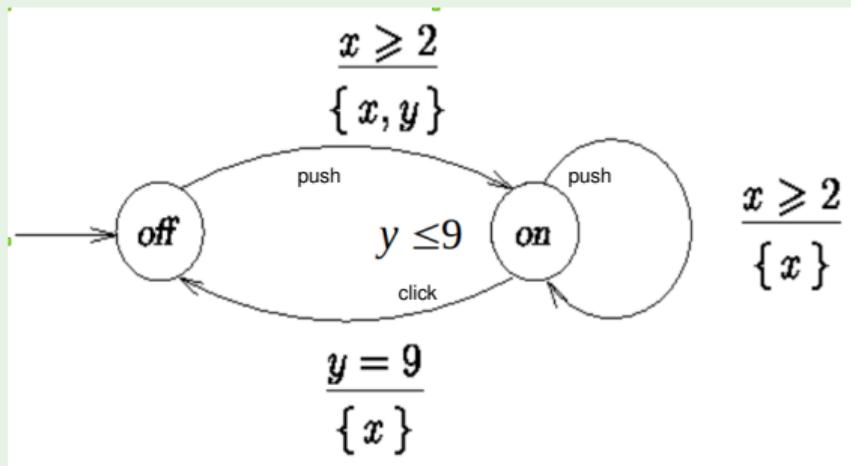


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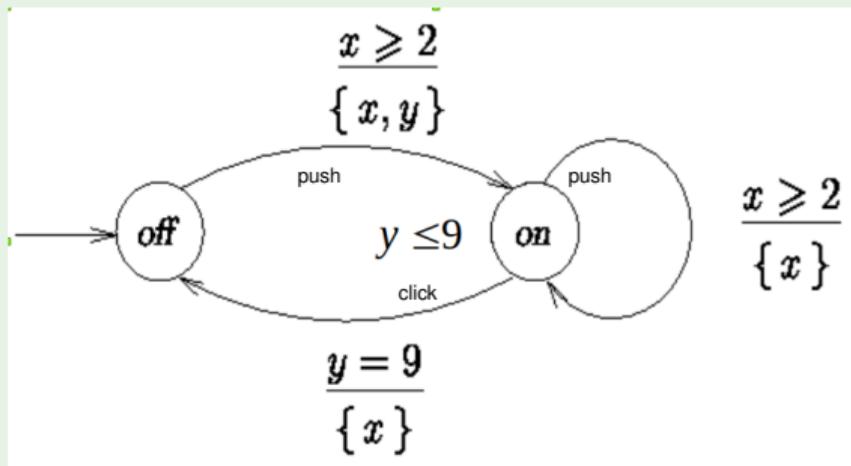


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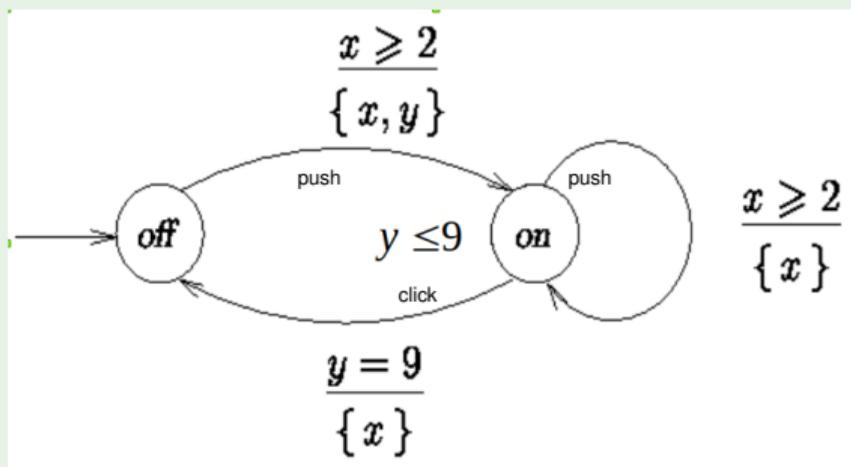


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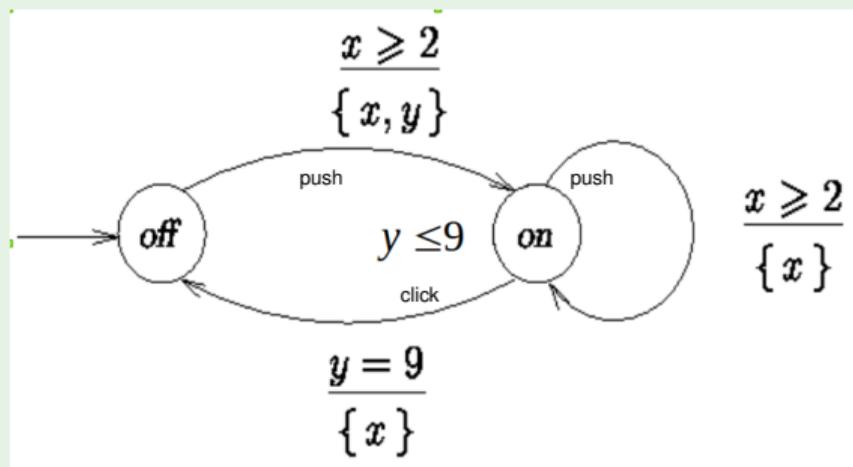


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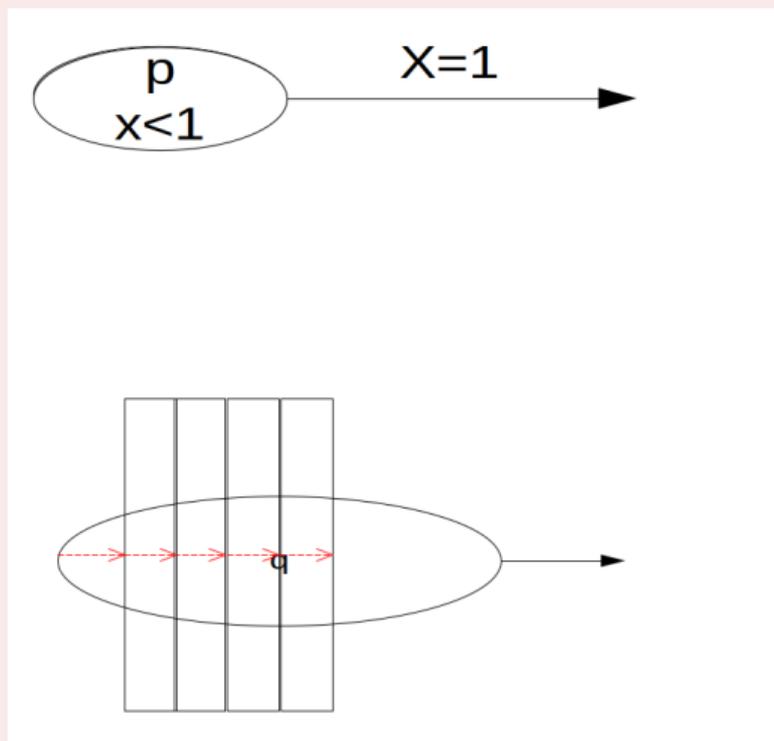
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Remark: Non-Zenoness

Beware of Zeno! (paradox)

- When the invariant is violated some edge must be enabled
- Automata should admit the possibility of time to diverge



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 - Semantics
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Combination of Timed Automata

- **Complex system = product of interacting systems**
- Let $A_1 \stackrel{\text{def}}{=} \langle L_1, L_1^0, \Sigma_1, X_1, \Phi_1(X_1), E_1 \rangle$, $A_2 \stackrel{\text{def}}{=} \langle L_2, L_2^0, \Sigma_2, X_2, \Phi_2(X_2), E_2 \rangle$
- Product: $A_1 || A_2 \stackrel{\text{def}}{=} \langle L_1 \times L_2, L_1^0 \times L_2^0, \Sigma_1 \cup \Sigma_2, X_1 \cup X_2, \Phi_1(X_1) \cup \Phi_2(X_2), E_1 || E_2 \rangle$
- Transition iff:
 - Label a belongs to both alphabets \implies synchronized
blocking synchronization: a -labeled switches cannot be shot alone
 - Label a only in the alphabet of $A_1 \implies$ asynchronous
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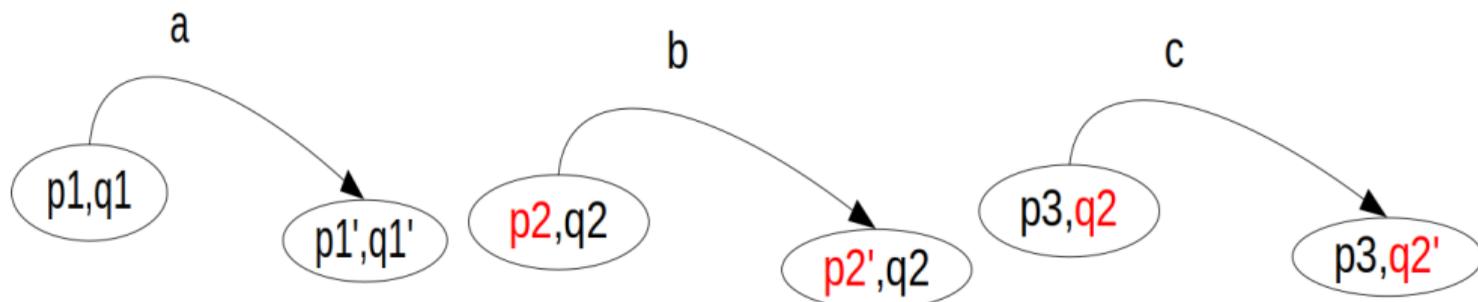
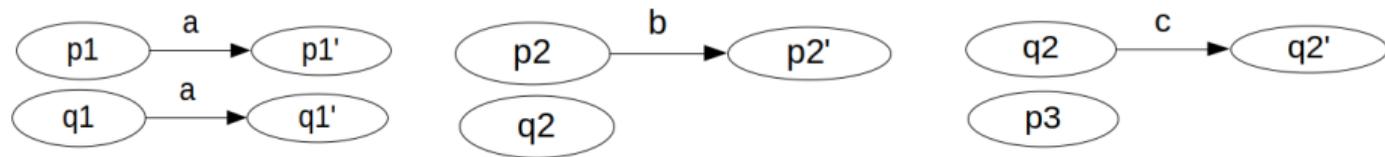
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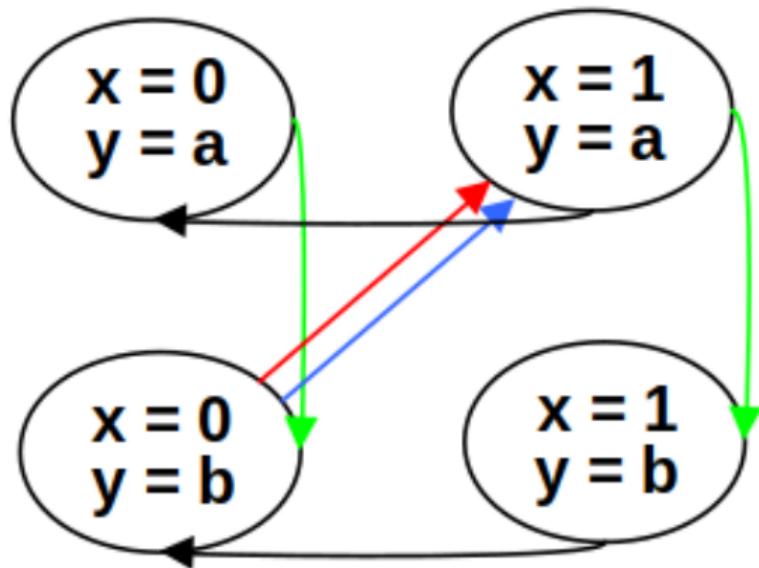
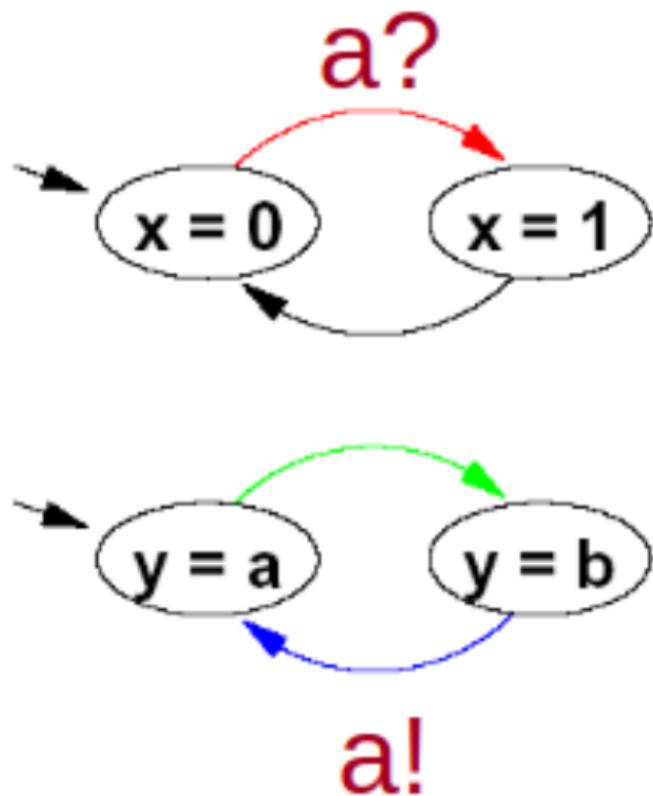
Transition Product

$$\Sigma_1 \stackrel{\text{def}}{=} \{a, b\}$$

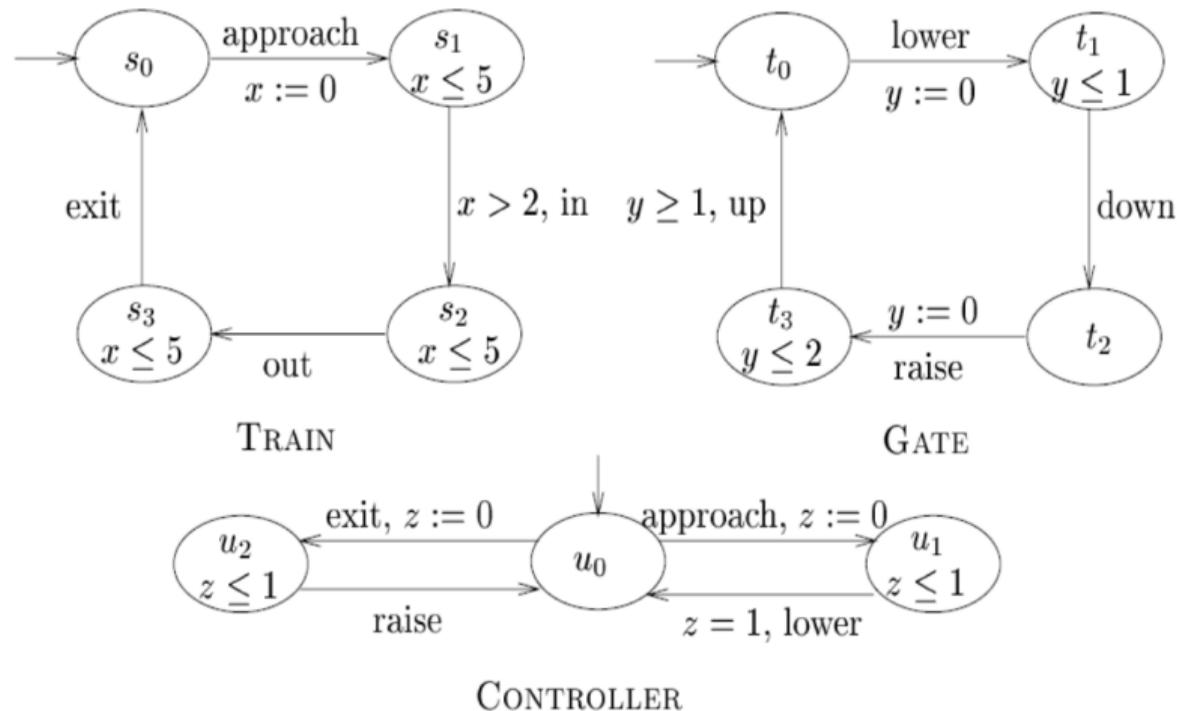
$$\Sigma_2 \stackrel{\text{def}}{=} \{a, c\}$$



Transition Product: Example

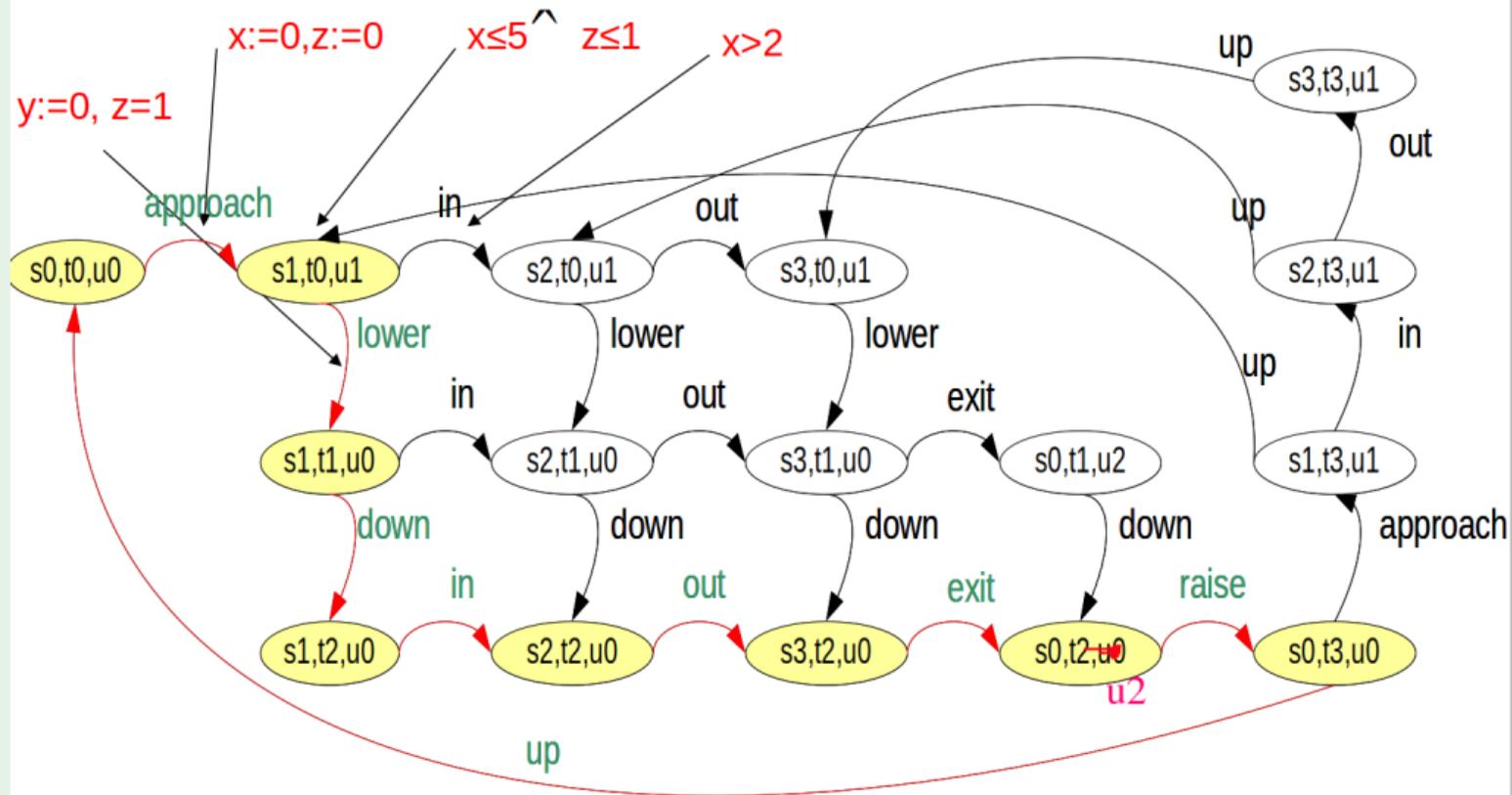


Example: Train-gate controller [Alur CAV'99]



Desired property: $G(s_2 \rightarrow t_2)$

Train-gate controller: Product



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Reachability Analysis

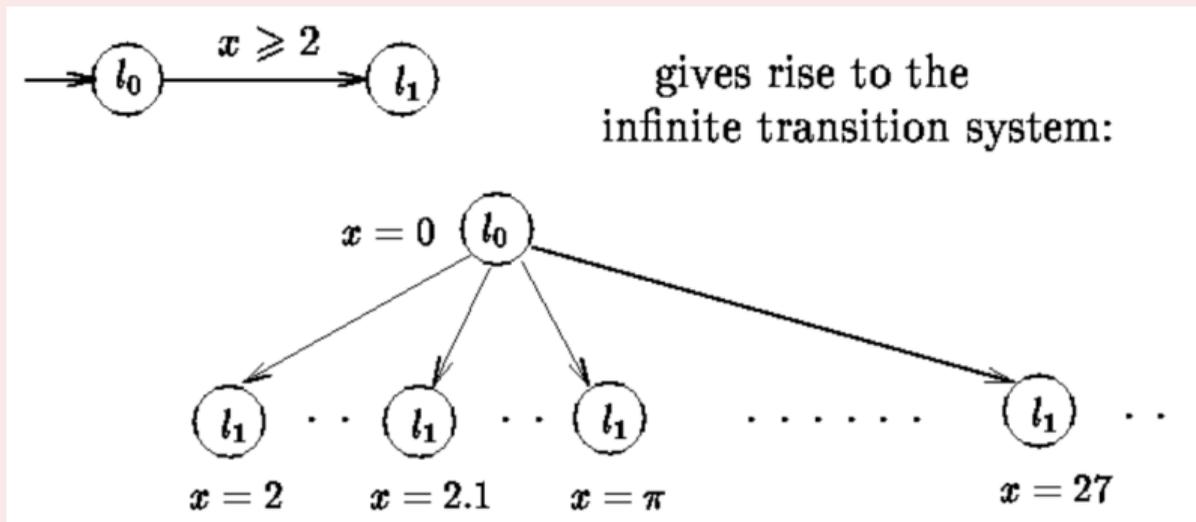
- Verification of safety requirement: reachability problem
- Input: a timed automaton A and a set of **target locations** $L^F \subseteq L$
- Problem: Determining whether L^F is reachable in a timed automaton A
- A location l of A is reachable if some state q with location component l is a reachable state of the transition system S_A

Timed/hybrid Systems: problem

Problem

The system S_A associated to A has infinitely-many states & symbols.

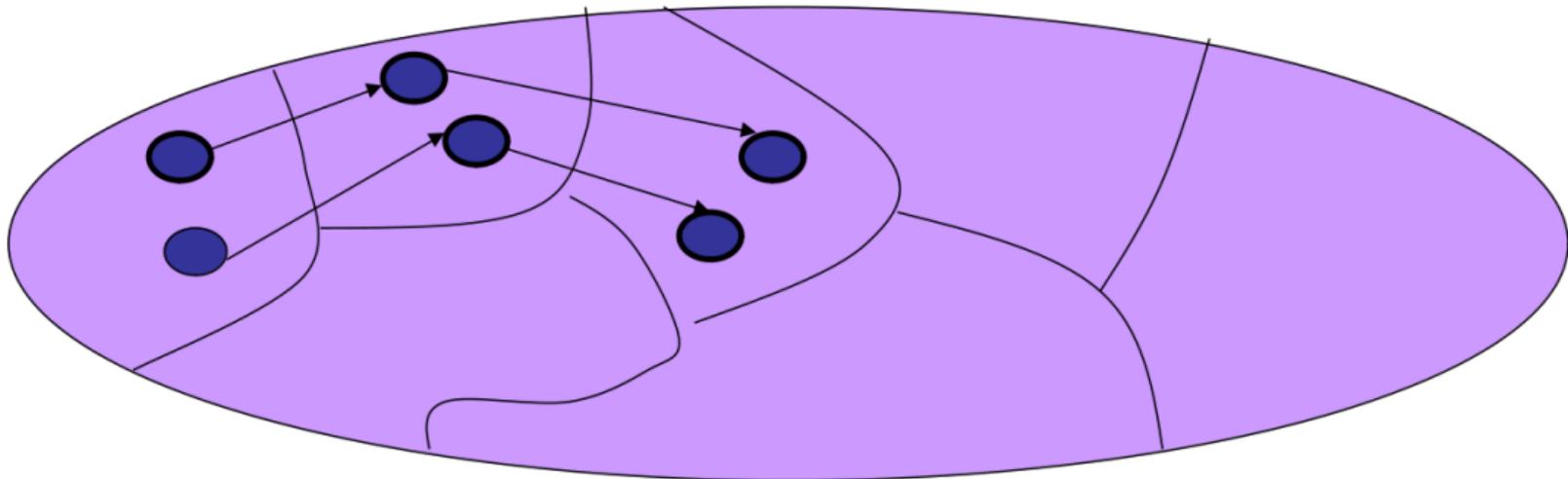
- Is finite state analysis possible?
- Is reachability problem decidable?



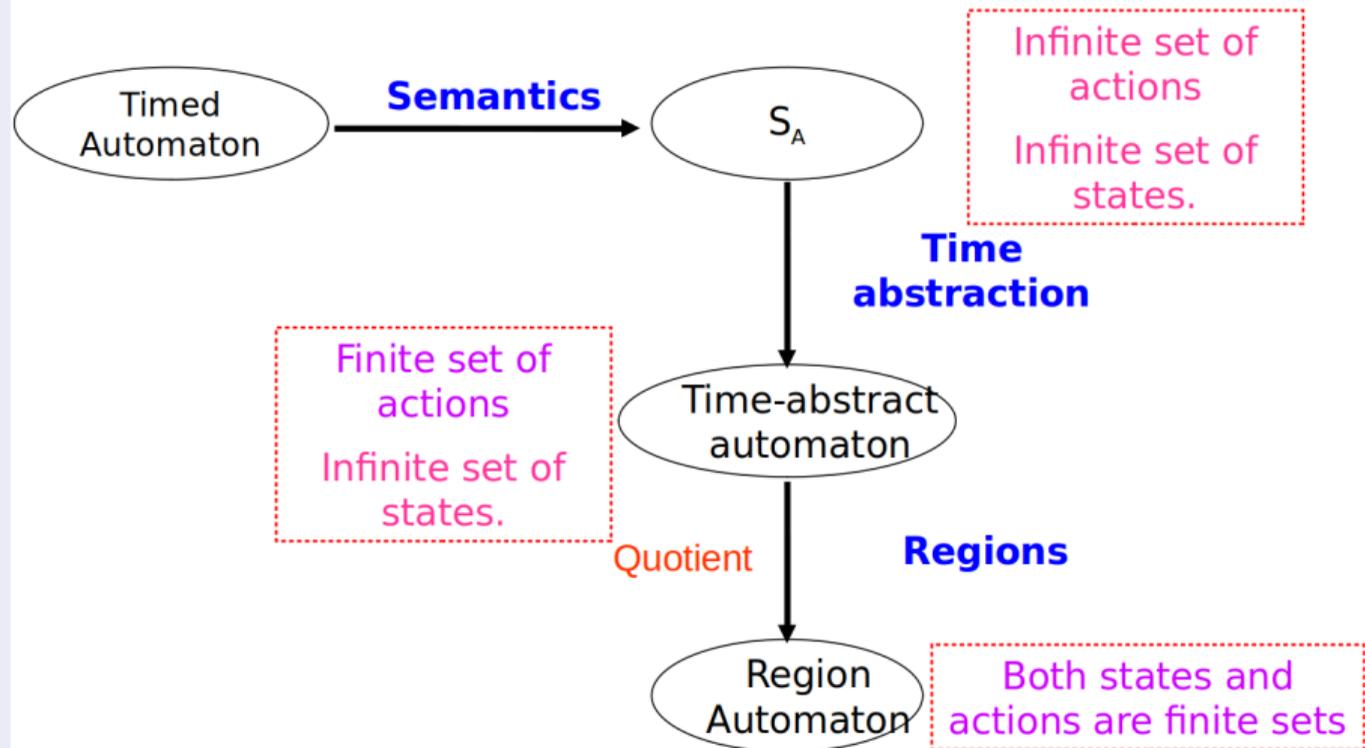
Idea: Finite Partitioning

Goal

Partition the state space into finitely-many **equivalence classes**, so that equivalent states exhibit (bi)similar behaviors



Reachability analysis



Timed Vs Time-Abstract Relations

Idea

Infinite transition system associated with a timed/hybrid automaton A :

- S_A : Labels on continuous steps are delays in \mathbb{Q}^+
- U_A (time-abstract): actual delays are suppressed
 - \implies all continuous steps have same label
- from "wait δ and switch" to "wait (sometime) and switch"

Time-abstract transition system U_A

U_A (time-abstract): actual delays are suppressed

- Only the change due to location switch is stated explicitly

⇒ Cuts system into finitely many labels

- U_A (instead of S_A) allows for capturing untimed properties (e.g., reachability, safety)

Example

A: ("wait δ ; switch;")

$\langle l_0, 0, 0 \rangle \xrightarrow{1.2} \langle l_0, 1.2, 1.2 \rangle \xrightarrow{a} \langle l_1, 0, 1.2 \rangle \xrightarrow{0.7} \langle l_1, 0.7, 1.9 \rangle \xrightarrow{b} \langle l_2, 0.7, 0 \rangle$

S_A : ("wait δ and switch;")

$\langle l_0, 0, 0 \rangle \xrightarrow{1.2+a} \langle l_1, 0, 1.2 \rangle \xrightarrow{0.7+b} \langle l_2, 0.7, 0 \rangle$

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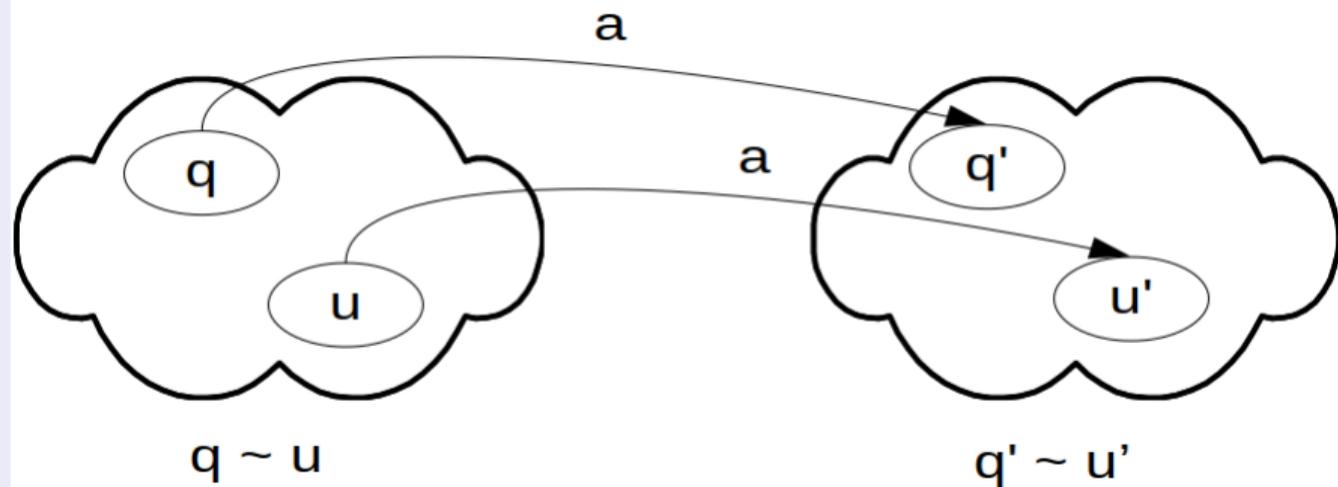
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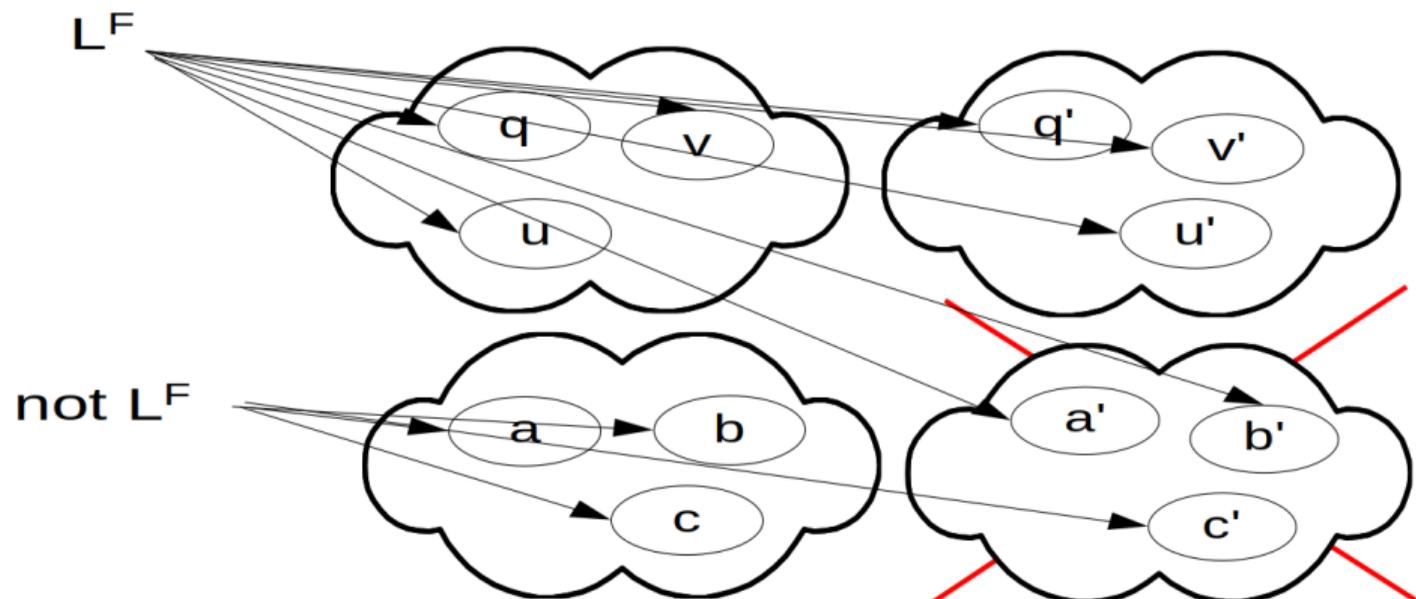
Stable quotients



Idea: Collapse states which are equivalent modulo “wait & switch”

- Cut to finitely many states
- Stable equivalence relation
- Quotient of $U_A =$ transition system $[U_A]$

L^F -sensitive equivalence relation



All equivalent states in a class belong to either L^F or not L^F

- E.g.: states with different labels cannot be equivalent

Stable Quotient: Intuitive example

Task: plan trip from DISI to VR train station

“Take the next #5 bus to TN train station and then the 6pm train to VR”

- Constraints:
 - It is 5.18pm
 - Train to VR leaves at TN train station at 6.00pm
 - it takes 3 minutes to walk from DISI to BUS stop
 - Bus #5 passes at 5.20pm or at 5.40pm
 - Bus #5 takes 15 minutes to reach TN train station
 - it takes 2 minutes to walk from BUS stop to TN train station
- Time-Abstract plan (U_A):
“walk to bus stop; take 5.40 #5 bus to TN train-station stop;
walk to train station; take the 6pm train to VR”
- Actual (implicit) plan (A):
“wait δ_1 ; walk to bus stop; wait δ_2 ; take 5.40 #5 bus to TN train-station stop;
wait δ_3 at bus stop; walk to train station; wait δ_4 ; take the 6pm train to VR”
for some $\delta_1, \delta_2, \delta_3, \delta_4$ s.t $\delta_1 + \delta_2 = 19min$ and $\delta_3 + \delta_4 = 3min$
- All executions with distinct values of δ_i are bisimilar

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- Actual (implicit) plan (A):
“wait δ_1 ; walk to bus stop; wait δ_2 ; take 5.40 #5 bus to TN train-station stop;
wait δ_3 at bus stop; walk to train station; wait δ_4 ; take the 6pm train to VR”
for some $\delta_1, \delta_2, \delta_3, \delta_4$ s.t $\delta_1 + \delta_2 = 19min$ and $\delta_3 + \delta_4 = 3min$
- All executions with distinct values of δ_i are bisimilar

Stable Quotient: Intuitive example

Task: plan trip from DISI to VR train station

“Take the next #5 bus to TN train station and then the 6pm train to VR”

- Constraints:
 - It is 5.18pm
 - Train to VR leaves at TN train station at 6.00pm
 - it takes 3 minutes to walk from DISI to BUS stop
 - Bus #5 passes at 5.20pm or at 5.40pm
 - Bus #5 takes 15 minutes to reach TN train station
 - it takes 2 minutes to walk from BUS stop to TN train station
- Time-Abstract plan (U_A):
“walk to bus stop; take 5.40 #5 bus to TN train-station stop;
walk to train station; take the 6pm train to VR”
- Actual (implicit) plan (A):
“wait δ_1 ; walk to bus stop; wait δ_2 ; take 5.40 #5 bus to TN train-station stop;
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Outline

- 1 Motivations
- 2 Timed systems: Modeling and Semantics
 - Timed automata
 - Semantics
 - Combination
- 3 Symbolic Reachability for Timed Systems**
 - Making the state space finite
 - Region automata**
 - Zone automata
- 4 Hybrid Systems: Modeling and Semantics
 - Hybrid automata
- 5 Symbolic Reachability for Hybrid Systems
 - Multi-Rate and Rectangular Hybrid Automata
 - Linear Hybrid Automata
- 6 Exercises

Region Equivalence over clock interpretation

Preliminary definitions & terminology

Given a clock x :

- $\lfloor x \rfloor$ is the integral part of x (ex: $\lfloor 3.7 \rfloor = 3$)
- $\text{fr}(x)$ is the fractional part of x (ex: $\text{fr}(3.7) = 0.7$)
- C_x is the maximum constant occurring in clock constraints $x \bowtie C_x$

Region Equivalence: $\nu \cong \nu'$

Given a timed automaton A , two clock interpretations ν, ν' are **region equivalent** ($\nu \cong \nu'$) iff all the following conditions hold:

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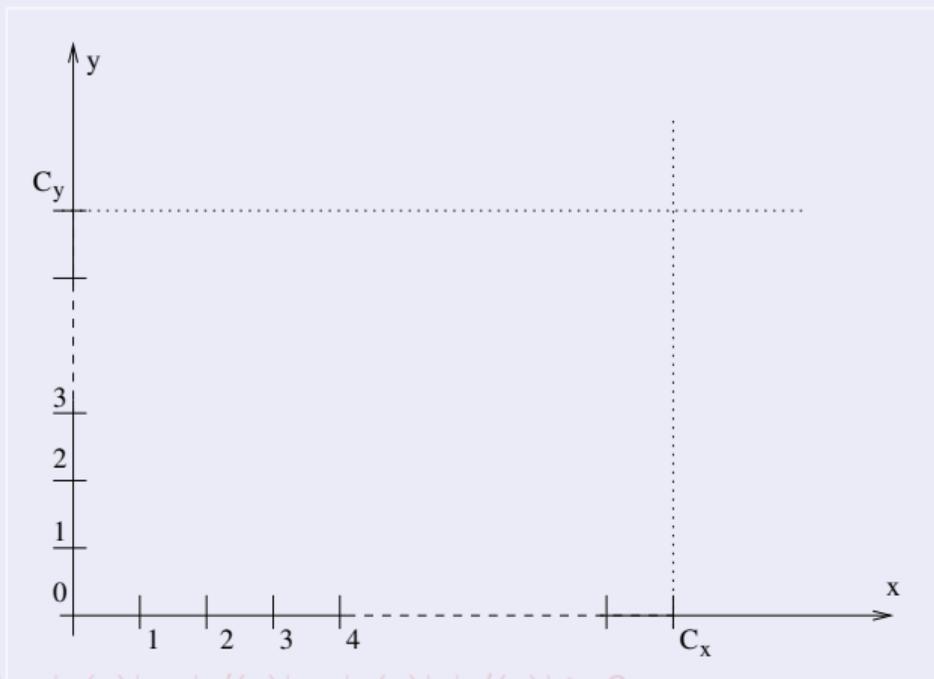
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Conditions: $C_1 + C_2 + C_3$

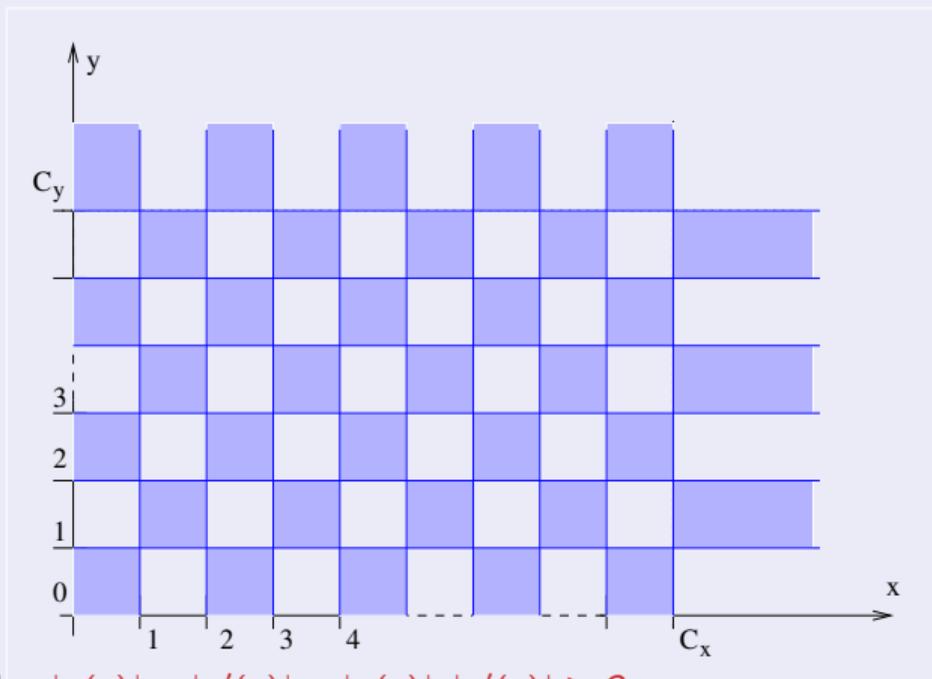


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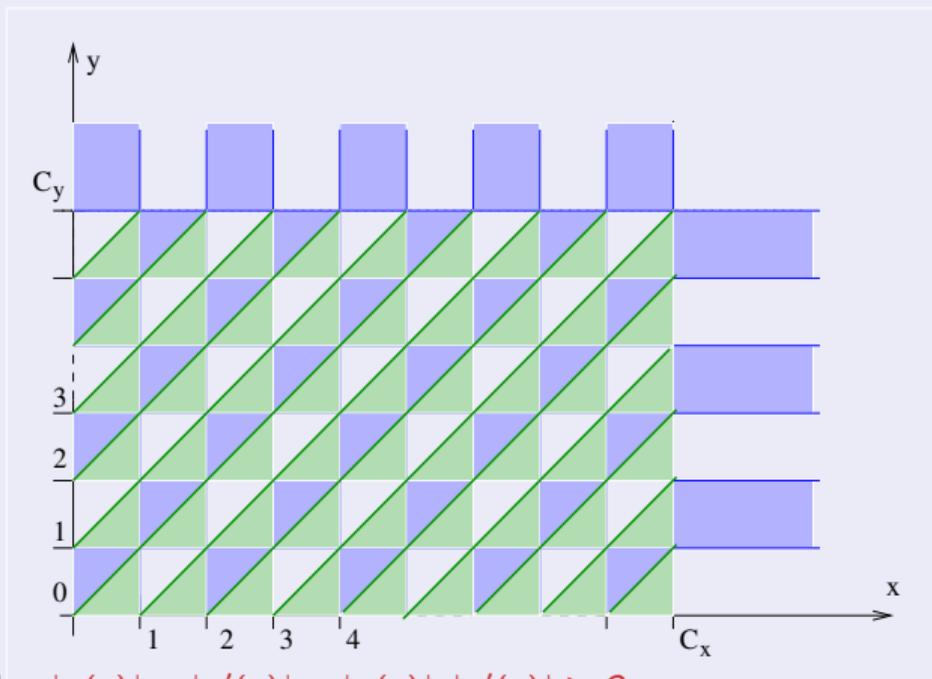


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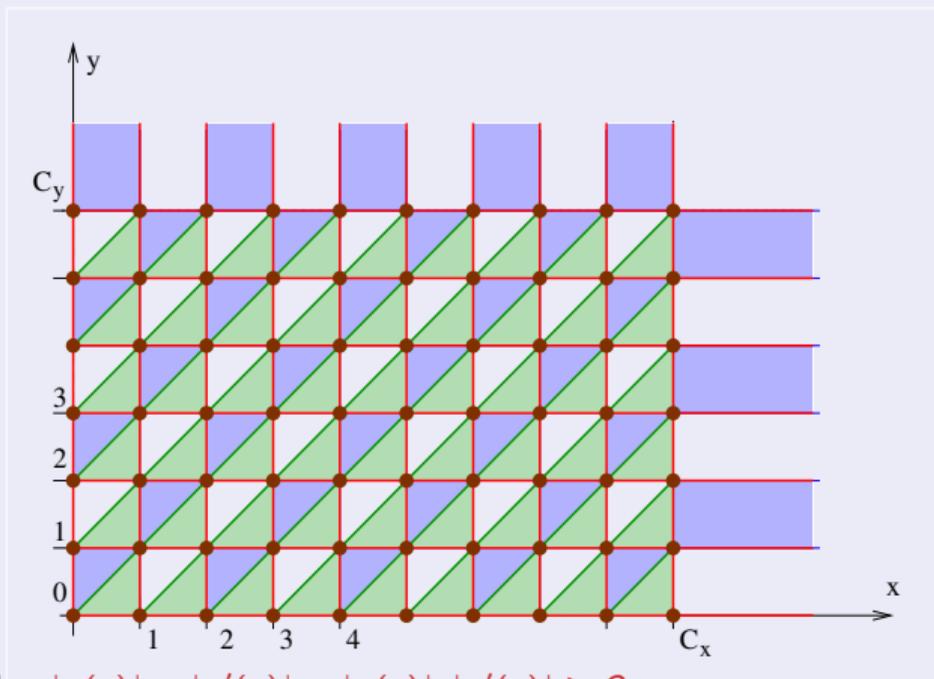


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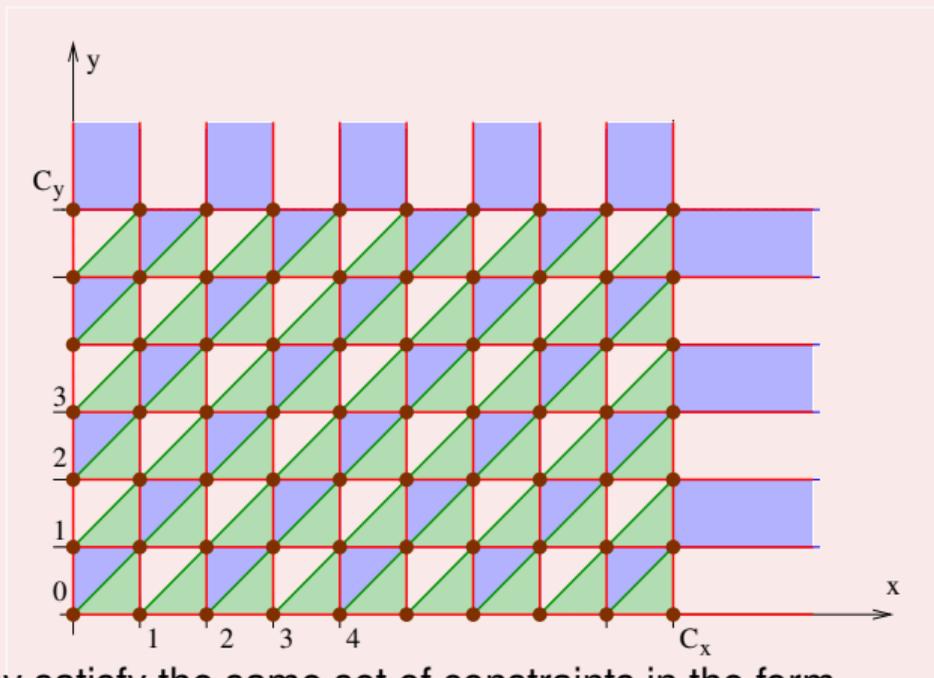


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Regions, intuitive idea:

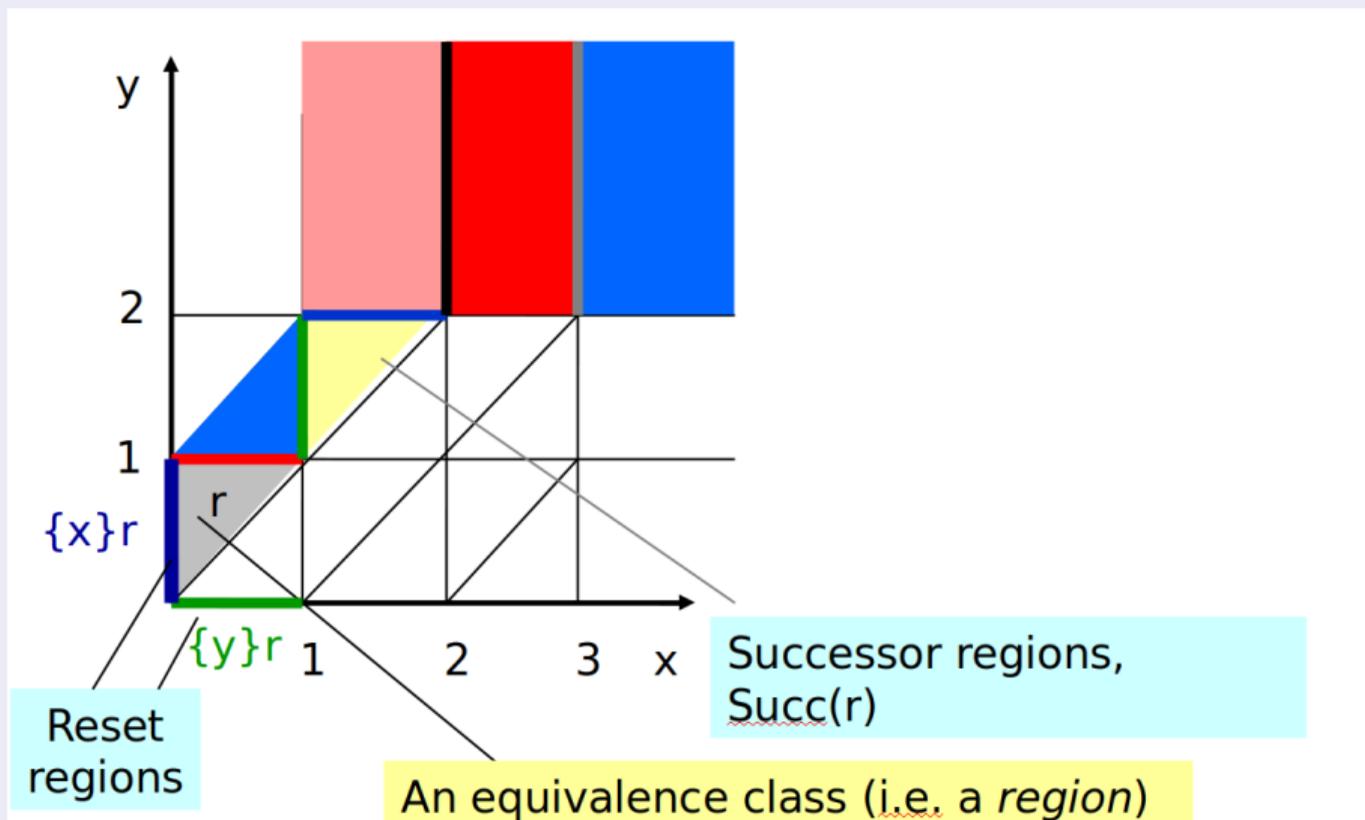


Intuition: $\nu \cong \nu'$ iff they satisfy the same set of constraints in the form

$$x_i < c, x_i > c, x_i = c, x_i - x_j < c, x_i - x_j > c, x_i - x_j = c$$

s.t. $c \leq C_{x_i}$

Region Operations



Properties of Regions

- The region equivalence relation \cong is a **time-abstract bisimulation**:

- **Action transitions**: if $\nu \cong \mu$ and $\langle l, \nu \rangle \xrightarrow{a} \langle l', \nu' \rangle$ for some l', ν' , then there exists μ' s.t. $\nu' \cong \mu'$ and $\langle l, \mu \rangle \xrightarrow{a} \langle l', \mu' \rangle$
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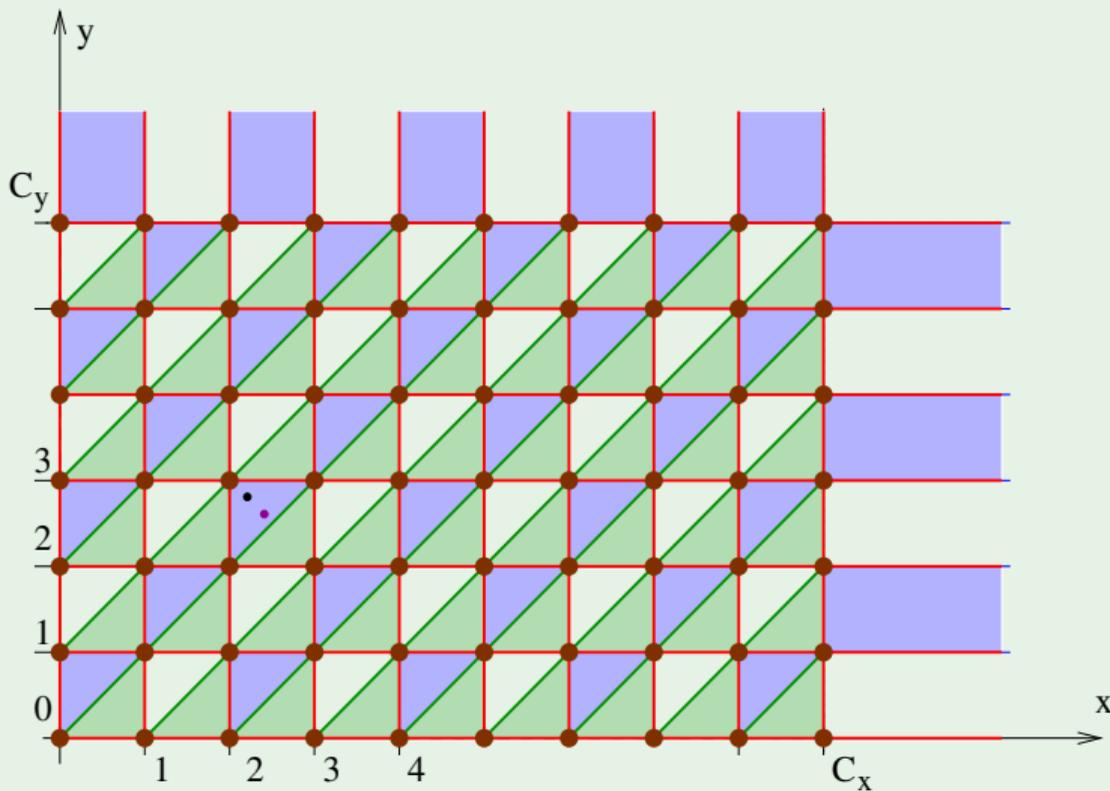
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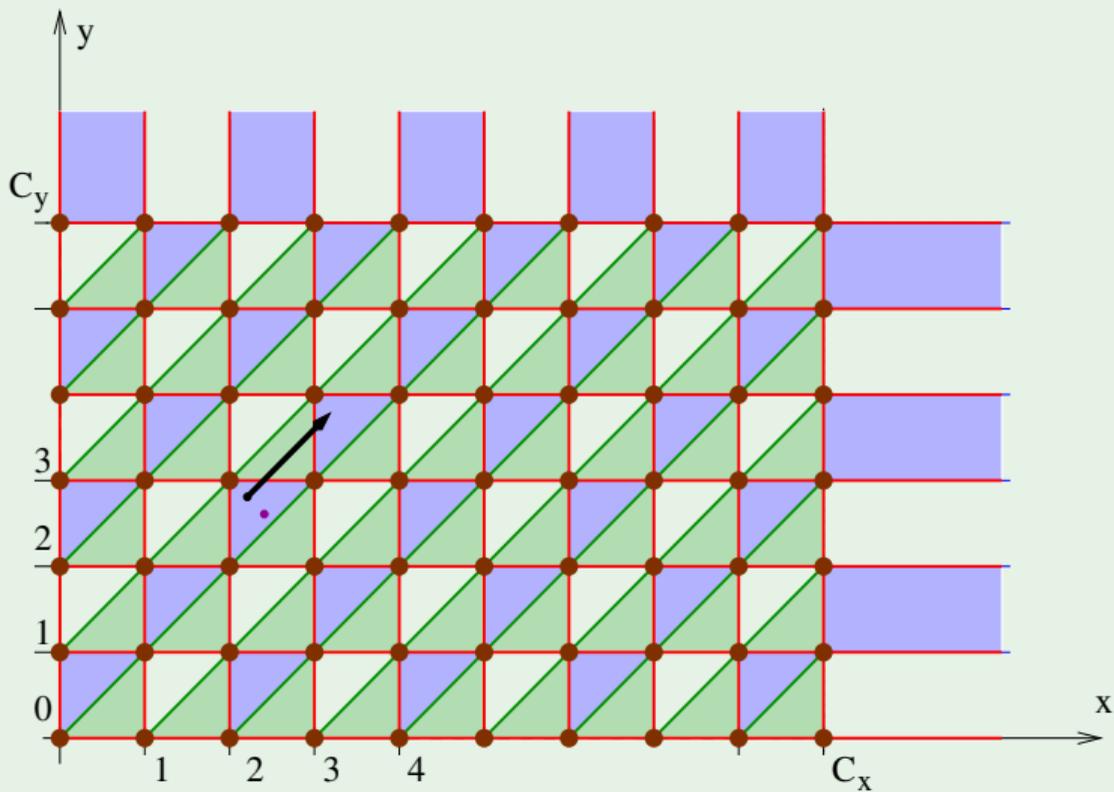
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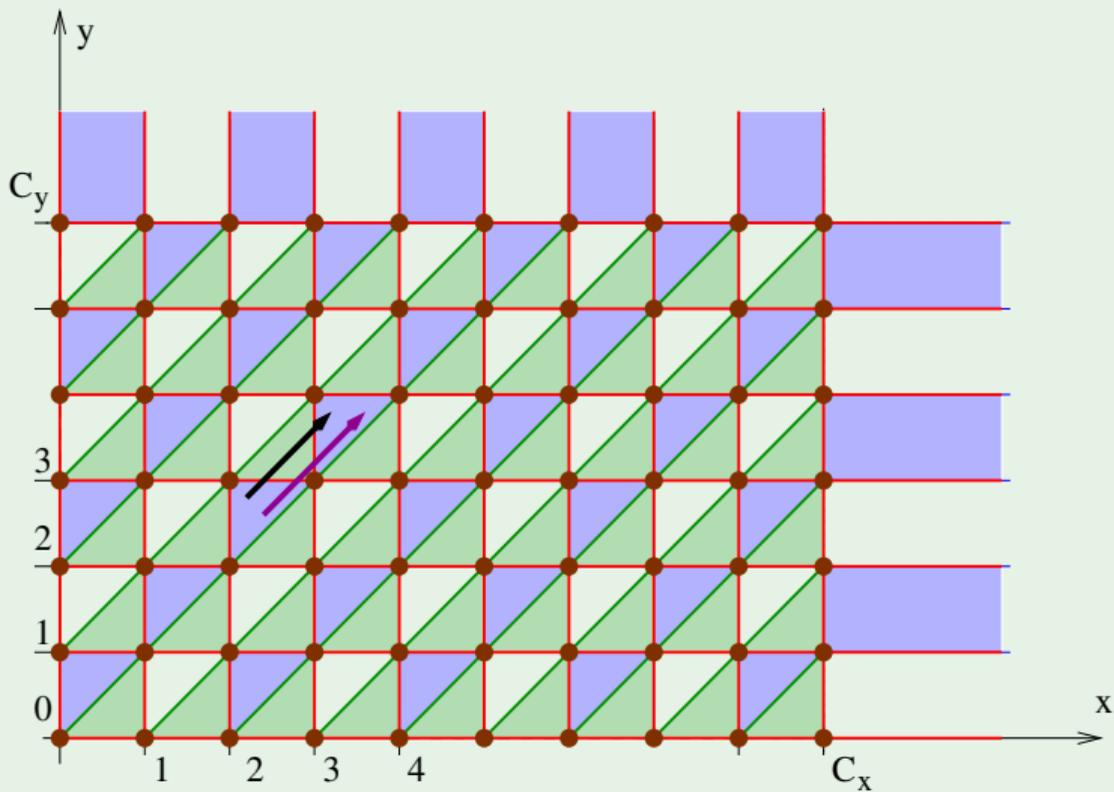
Time-abstract Bisimulation in Regions



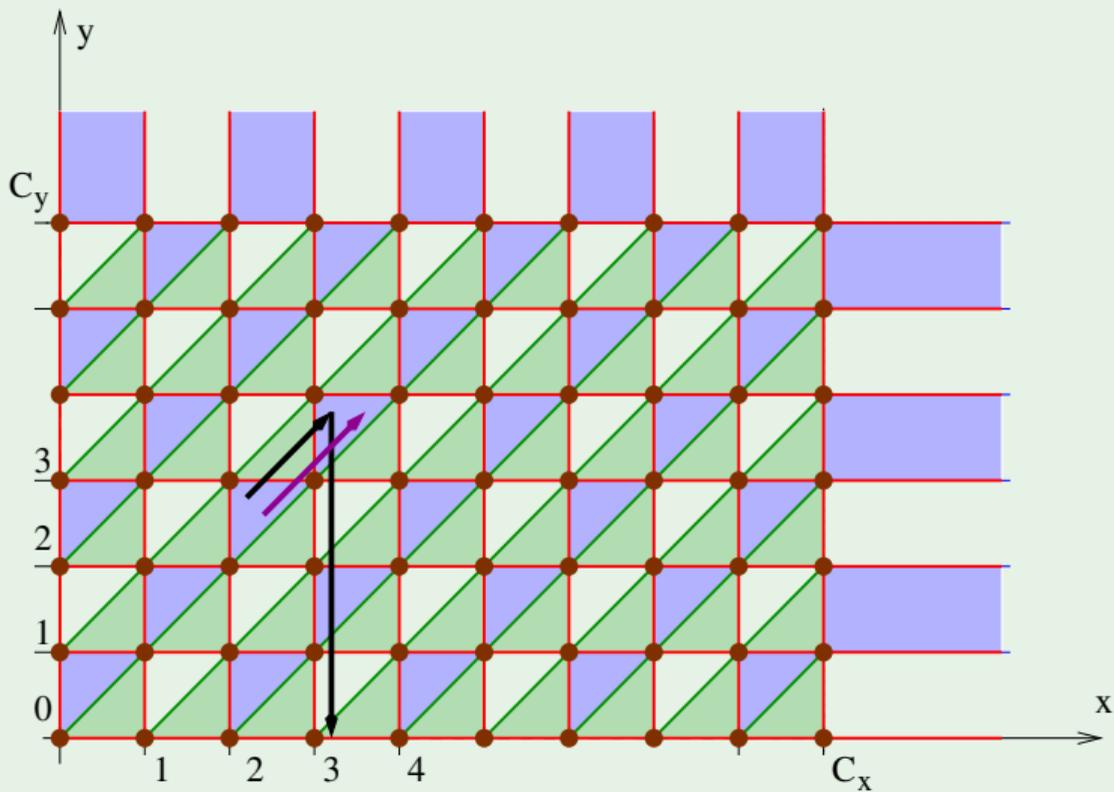
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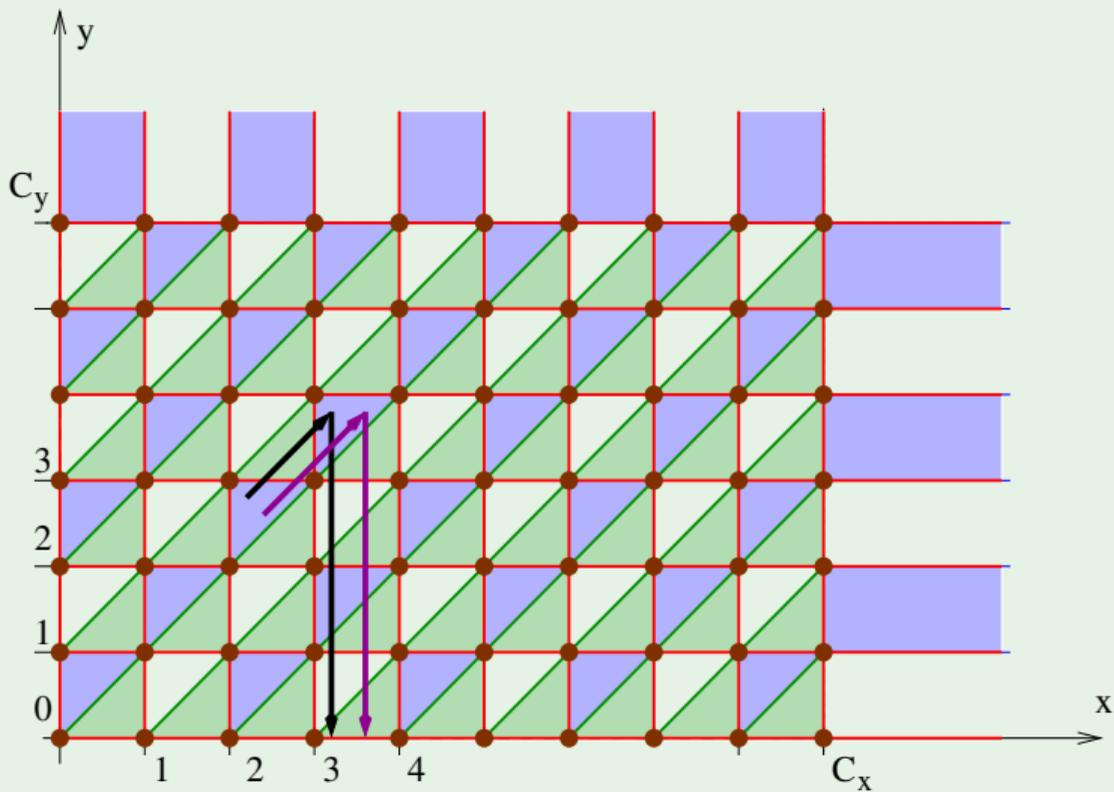
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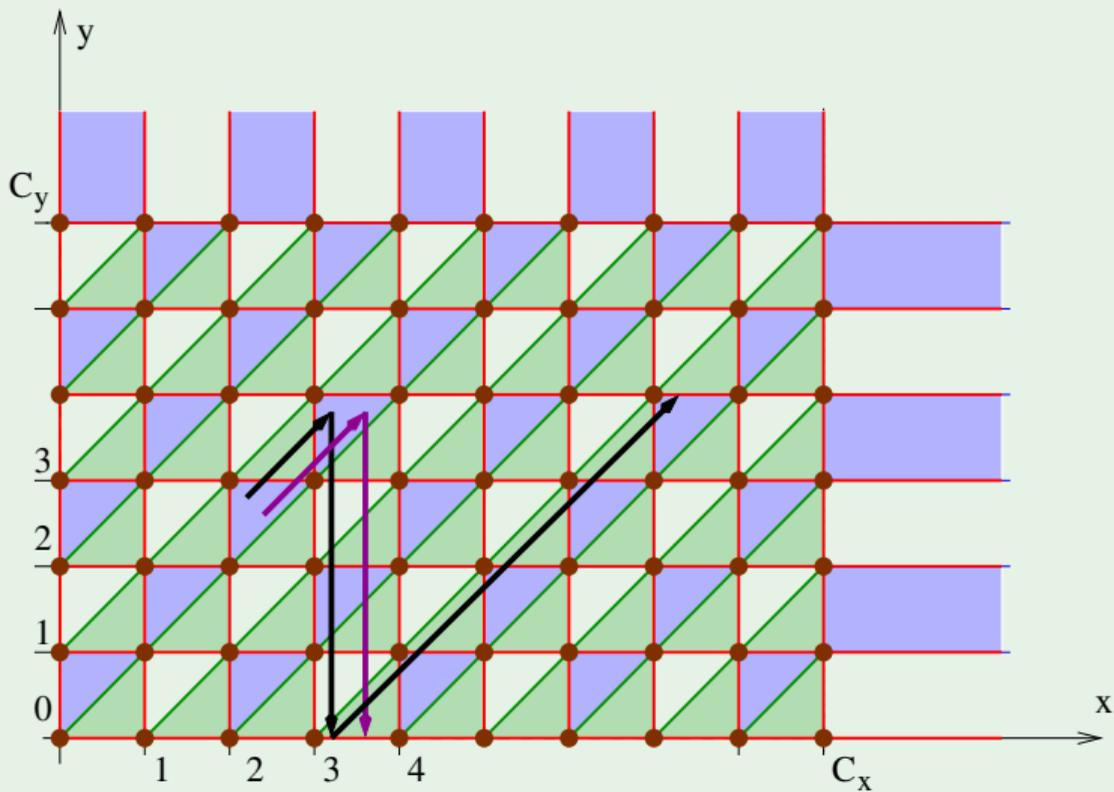
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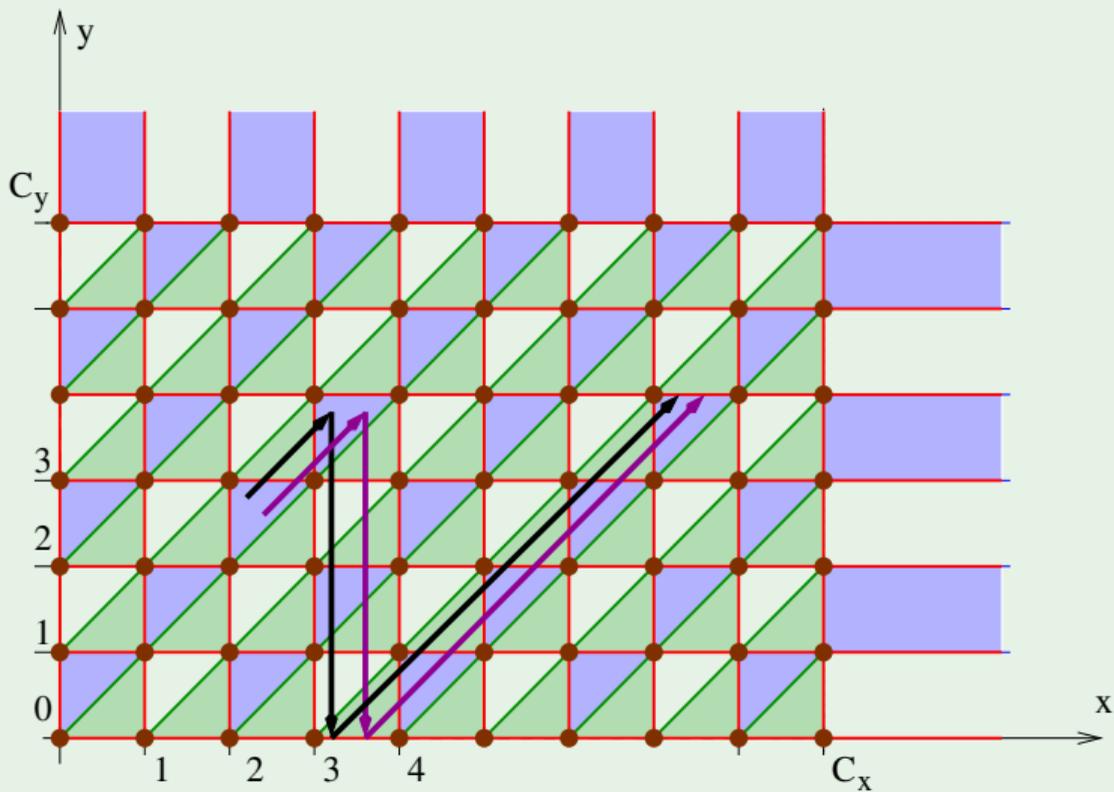
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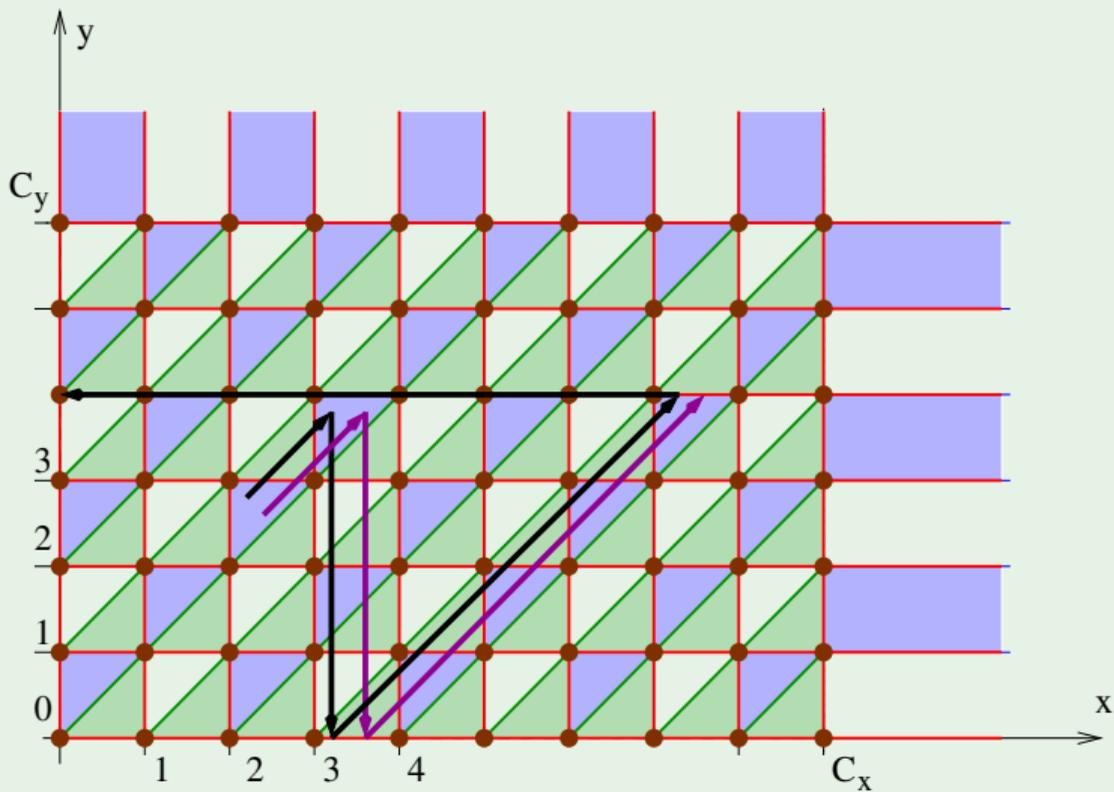
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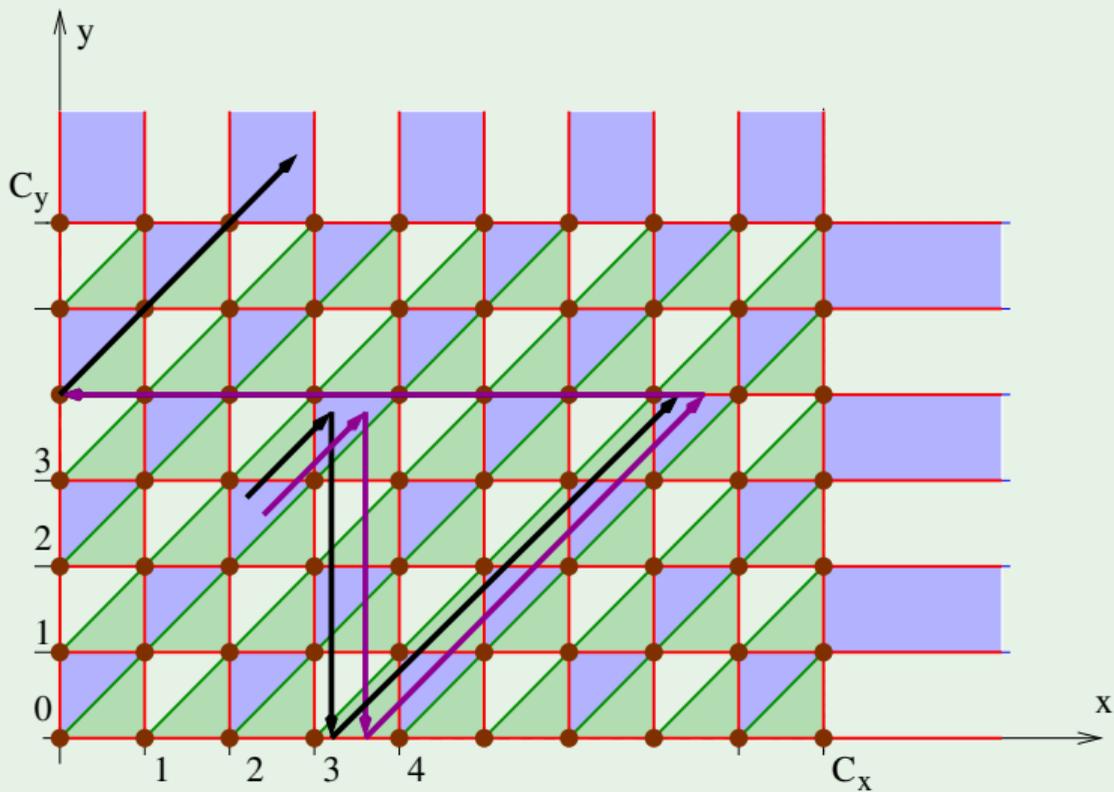
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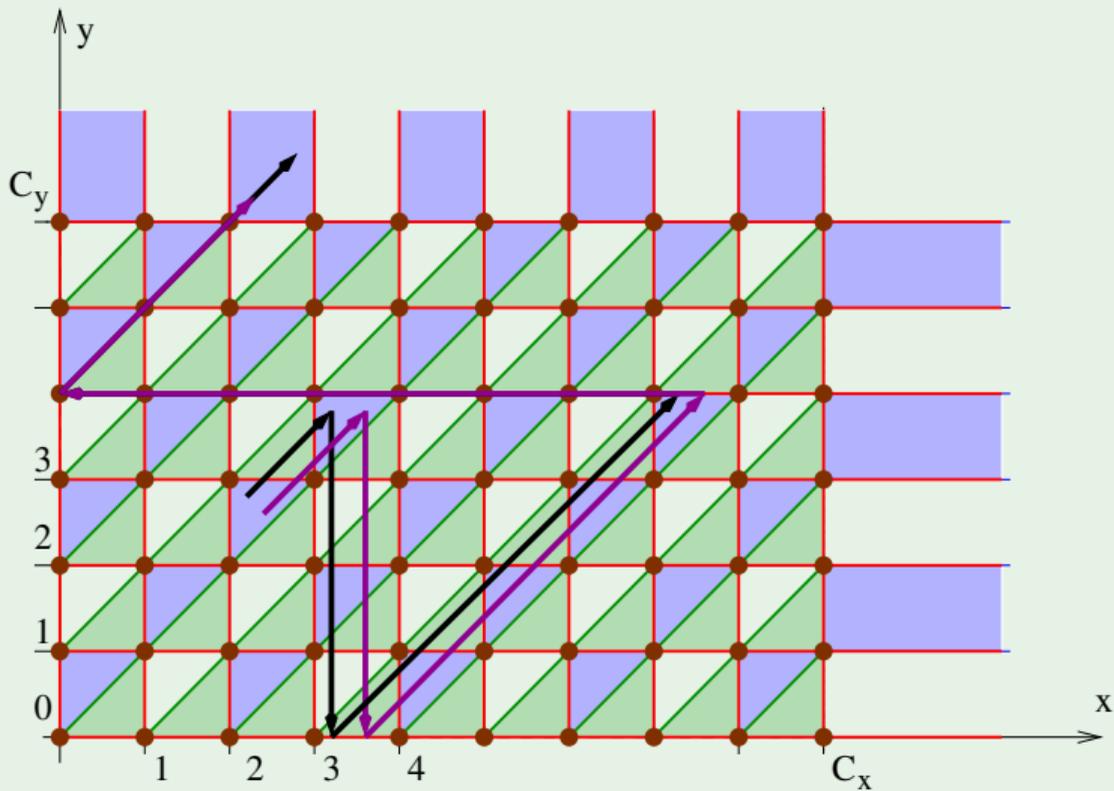
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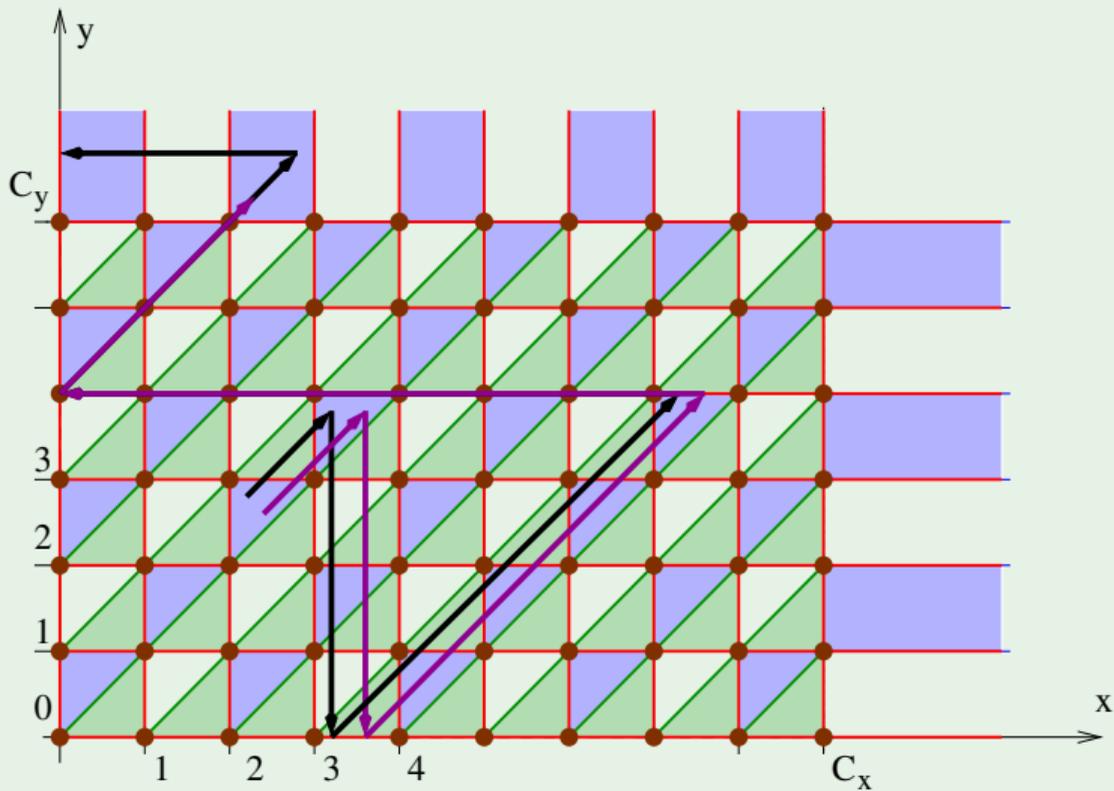
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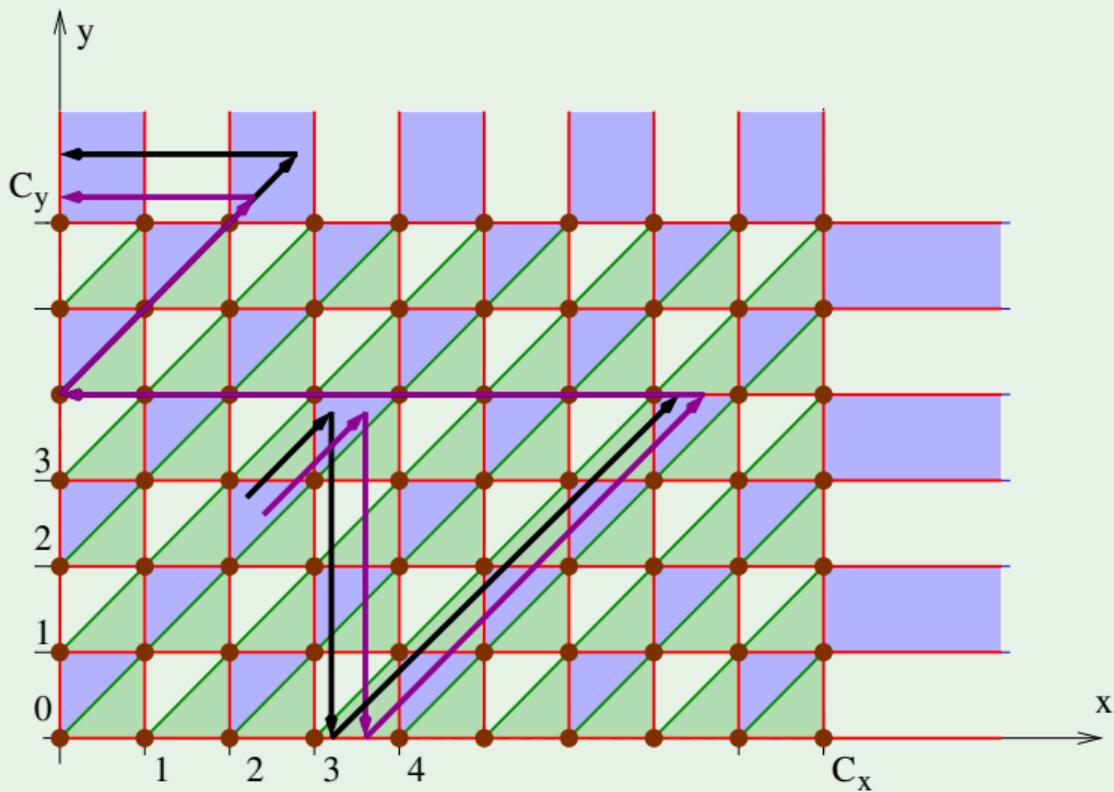
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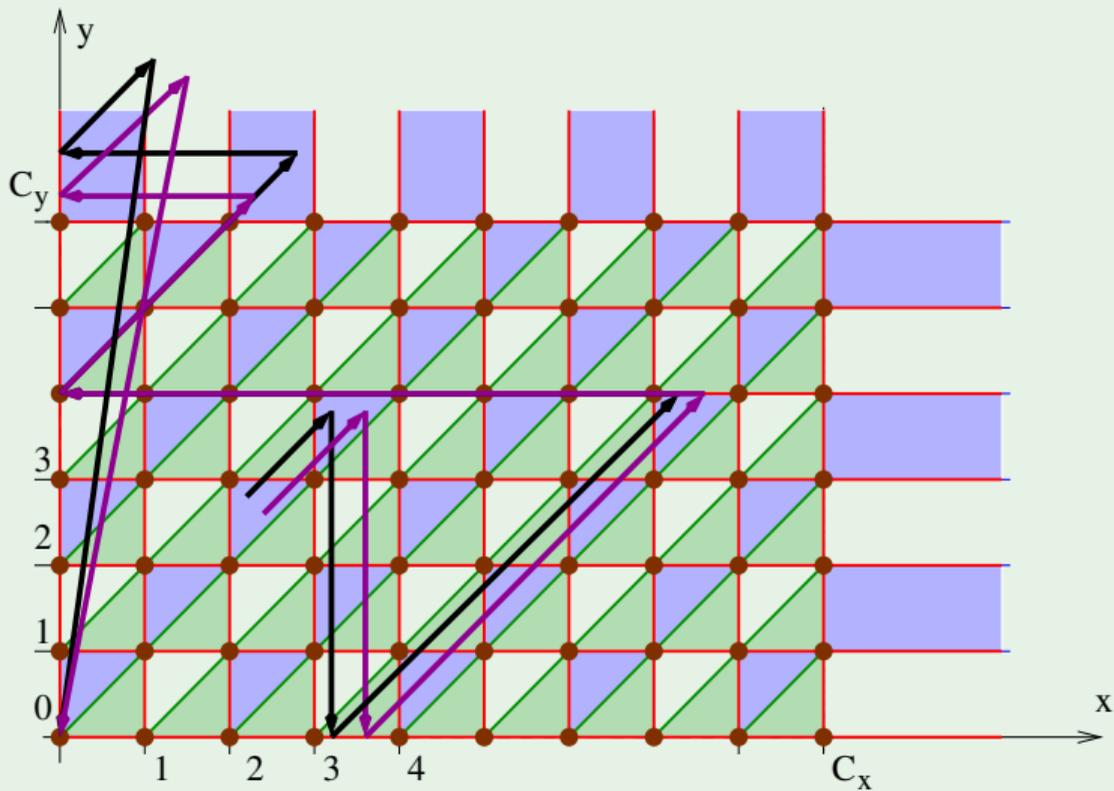
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Number of Clock Regions

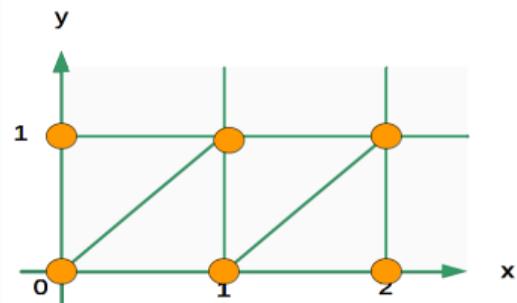
- Clock region: equivalence class of clock interpretations
- Number of clock regions upper-bounded by

$$k! \cdot 2^k \cdot \prod_{x \in X} (2 \cdot C_x + 2), \text{ s.t. } k \stackrel{\text{def}}{=} ||X||$$

- **finite!**
- exponential in the number of clocks
- **grows with the values of C_x**
- typically quite pessimistic

Example

- 2 clocks x, y , $C_x = 2$, $C_y = 1$
 - 8 open regions
 - 14 open line segments
 - 6 corner points
- \Rightarrow 28 regions
- $$< 2 \cdot 2^2 \cdot (2 \cdot 2 + 2) \cdot (2 \cdot 1 + 2) = 192$$



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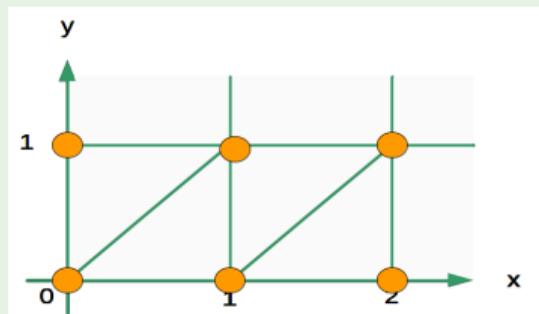
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Region automaton

- Equivalent states = identical location + \cong -equivalent evaluations
- Equivalent Classes (regions): finite, stable, L^F -sensitive
- $R(A)$: Region automaton of A
 - States: $\langle l, r(A) \rangle$ s.t. $r(A)$ regions of A
 \implies Finite state automaton!
 - Reachability problem $\langle A, L^F \rangle \implies$ Reachability problem $\langle R(A), L^F \rangle$
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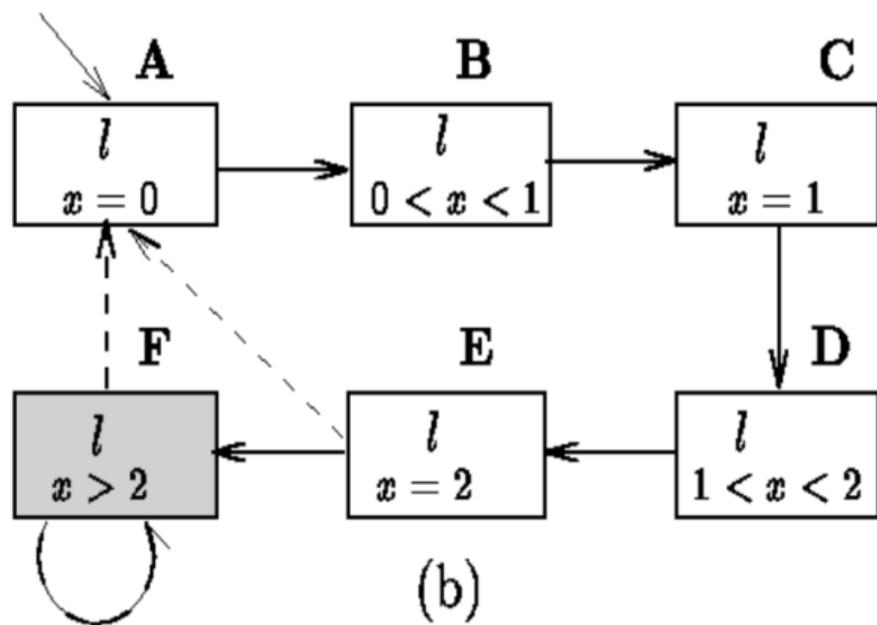
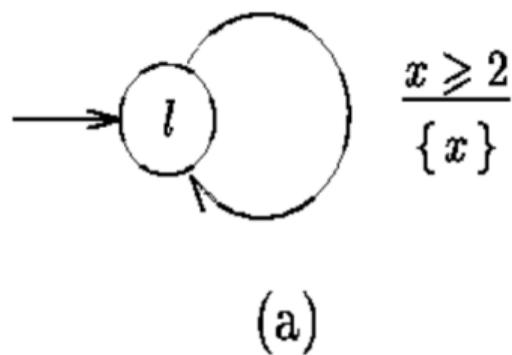
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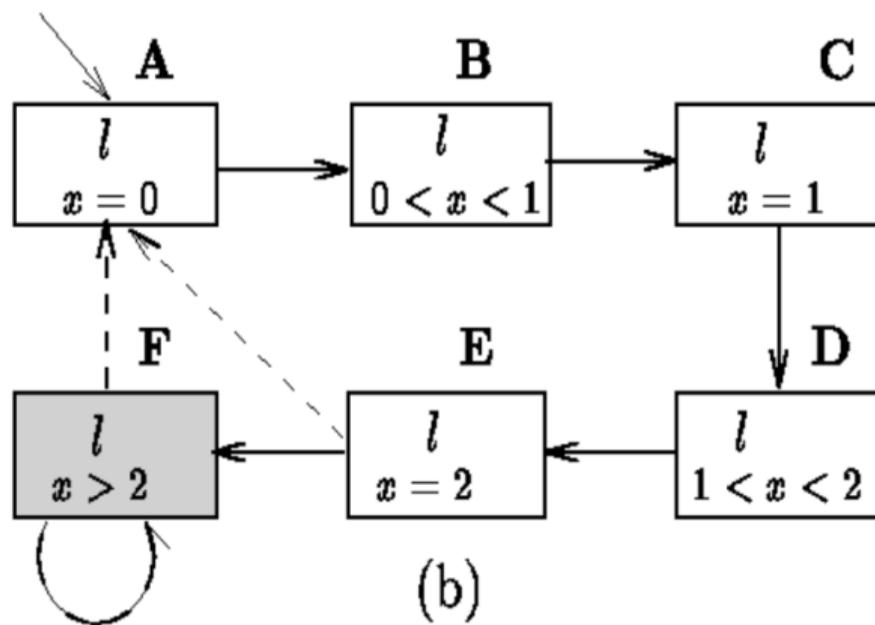
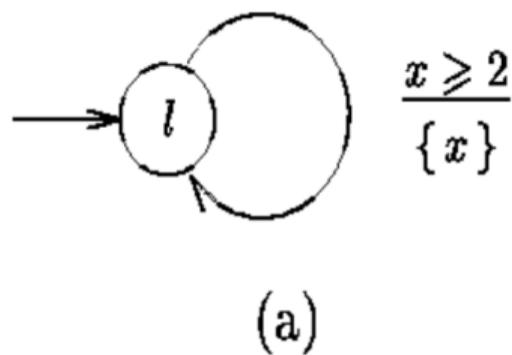
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Example: Region graph of a simple timed automata



May be further reduced (e.g., collapsing B, C, D into one state)

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Complexity of Reasoning with Timed Automata

Reachability in Timed Automata

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- Exponential in the number of clocks
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Language-containment with Timed Automata

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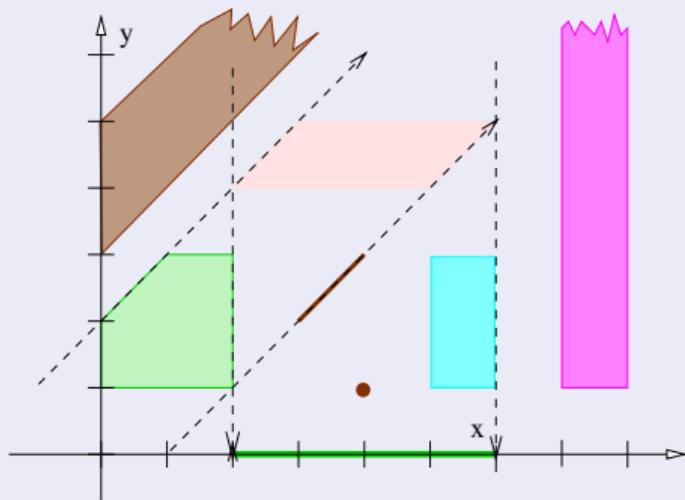
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- 3 Symbolic Reachability for Timed Systems**
 - Making the state space finite
 - Region automata
 - Zone automata**
- 4 Hybrid Systems: Modeling and Semantics
 - Hybrid automata
- 5 Symbolic Reachability for Hybrid Systems
 - Multi-Rate and Rectangular Hybrid Automata
 - Linear Hybrid Automata
- 6 Exercises

Zone Automata

- Collapse regions by **convex unions of clock regions**
- **Clock Zone** φ : set/conjunction of clock constraints in the form $(x_i \bowtie c)$, $(x_i - x_j \bowtie c)$, $\bowtie \in \{>, <, =, \geq, \leq\}$, $c \in \mathbb{Z}$
- φ is a convex set in the k-dimensional euclidean space
 - possibly unbounded

⇒ Contains all possible relationship for all clock value in a set

- **Symbolic state**: $\langle l, \varphi \rangle$
 - l : location
 - φ : clock zone

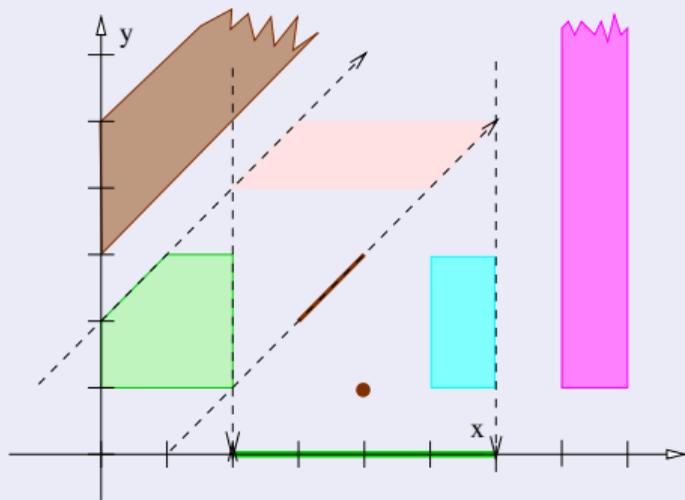


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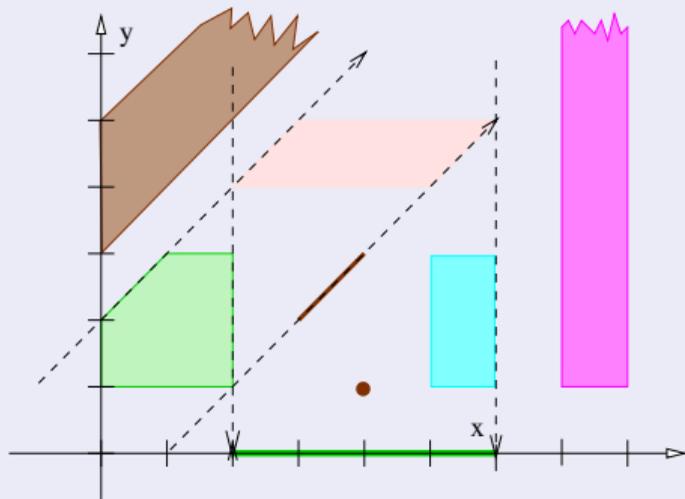


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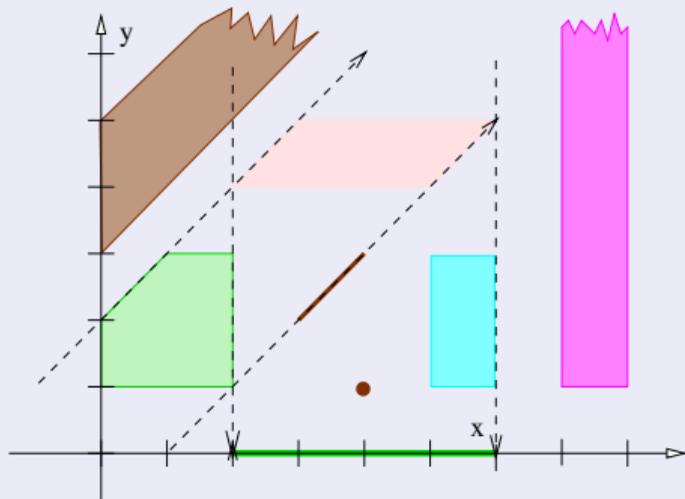


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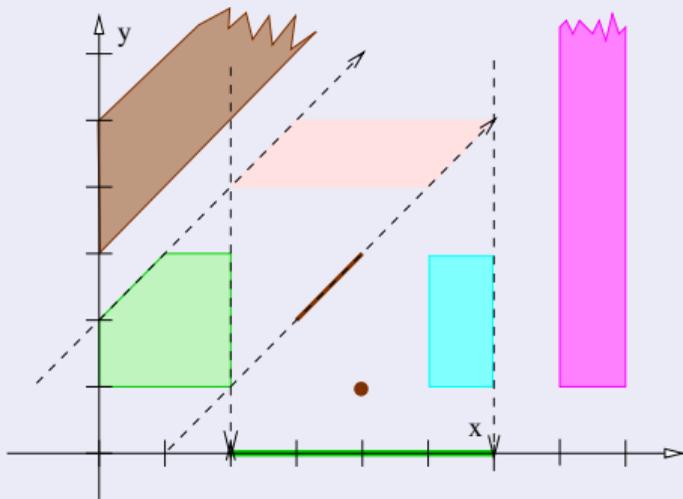


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Definition: Zone Automaton

- Given a Timed Automaton $A \stackrel{\text{def}}{=} \langle L, L^0, \Sigma, X, \Phi(X), E \rangle$,
the **Zone Automaton** $Z(A)$ is a transition system $\langle Q, Q^0, \Sigma, \rightarrow \rangle$ s.t.
 - Q : set of all symbolic states of A (a symbolic state is $\langle l, \varphi \rangle$)
 - $Q^0 \stackrel{\text{def}}{=} \{ \langle l, [X := 0] \rangle \mid l \in L^0 \}$
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Zone Automata: Symbolic Transitions

Definition: $\text{succ}(\varphi, e)$

- Let $e \stackrel{\text{def}}{=} \langle l, a, \psi, \lambda, l' \rangle$, and ϕ, ϕ' the invariants in l, l'
- Then

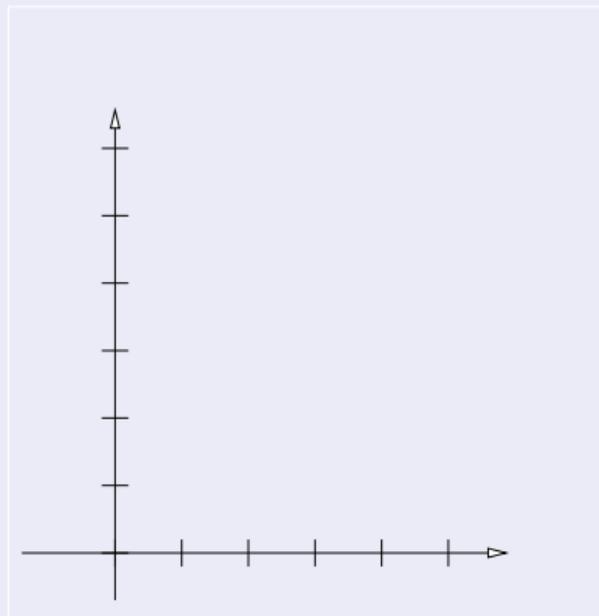
$$\text{succ}(\varphi, e) \stackrel{\text{def}}{=} (((\varphi \wedge \phi) \uparrow \wedge \phi) \wedge \psi)[\lambda := 0]$$

- \wedge : standard conjunction/intersection
- \uparrow : projection to infinity: $\psi \uparrow \stackrel{\text{def}}{=} \{\nu + \delta \mid \nu \in \psi, \delta \in [0, +\infty)\}$
- $[\lambda := 0]$: reset projection: $\psi[\lambda := 0] \stackrel{\text{def}}{=} \{\nu[\lambda := 0] \mid \nu \in \psi\}$
- note: φ is considered “immediately before entering l' ”

Zone Automata: Symbolic Transitions (cont.)

- Initial zone: values before entering the location
- Intersection with invariant ϕ : values allowed to enter the location
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⇒ Final!

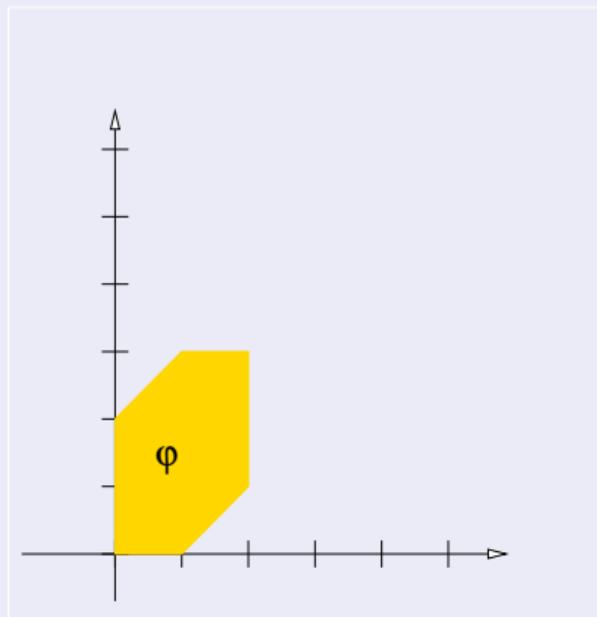


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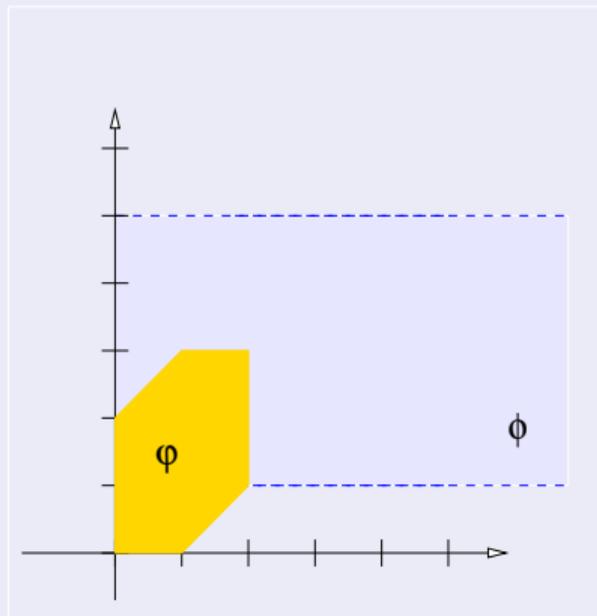


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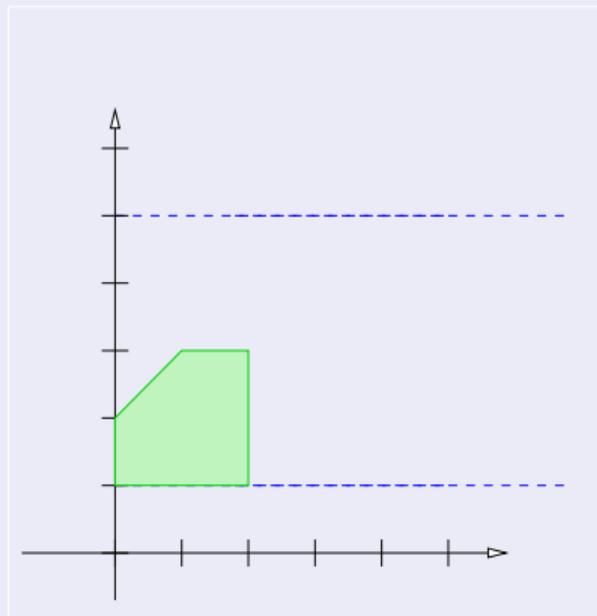


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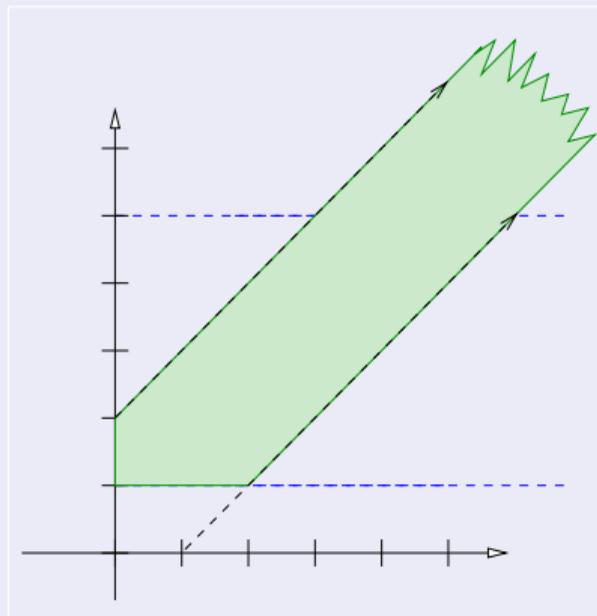


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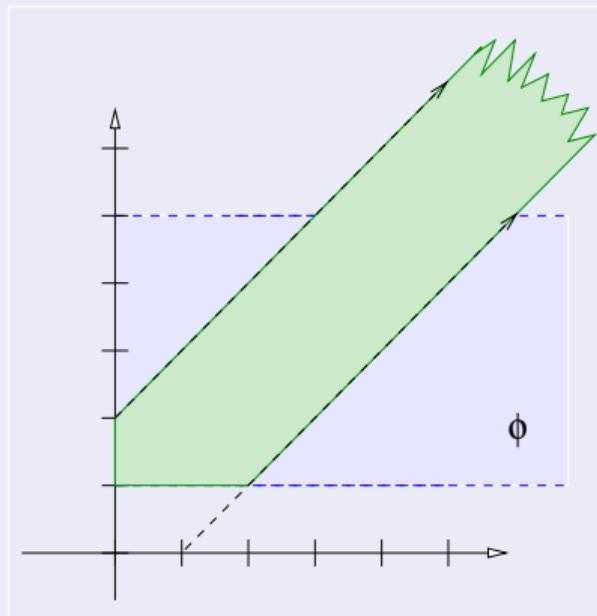


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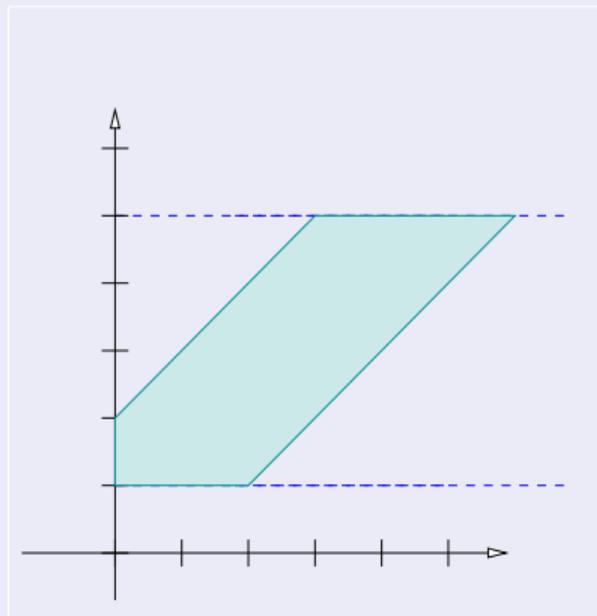


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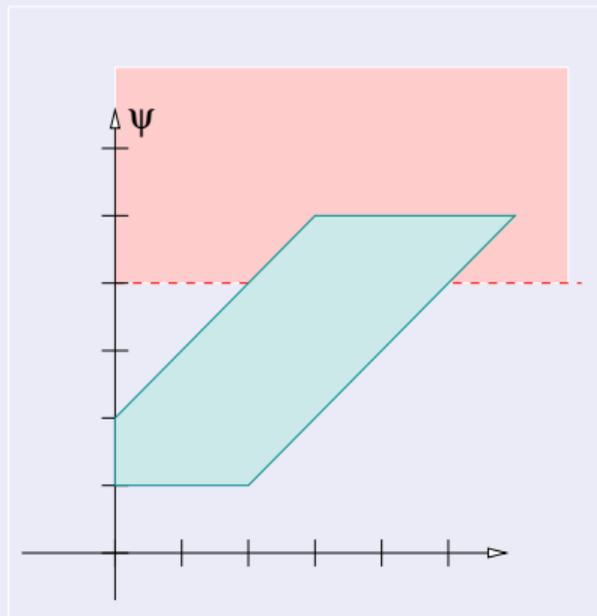


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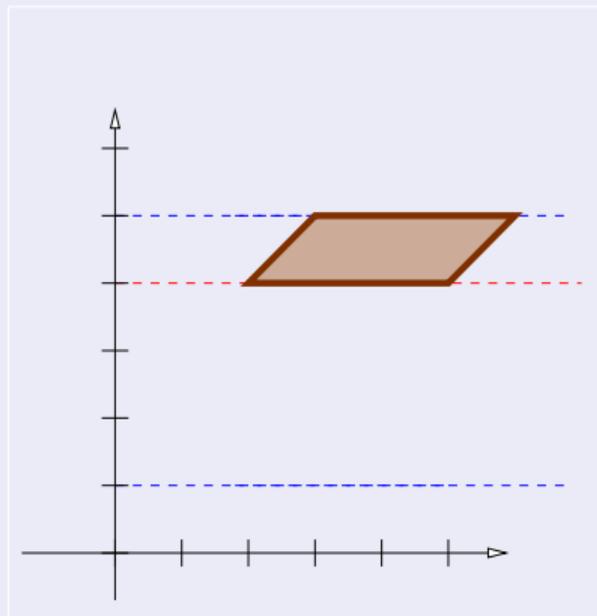


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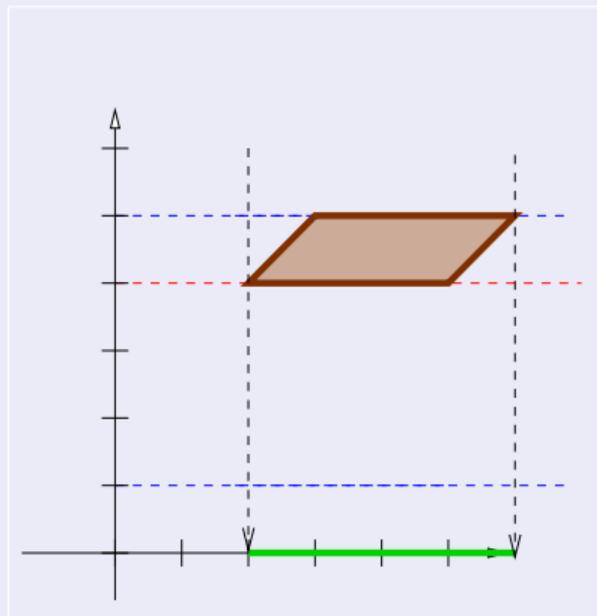


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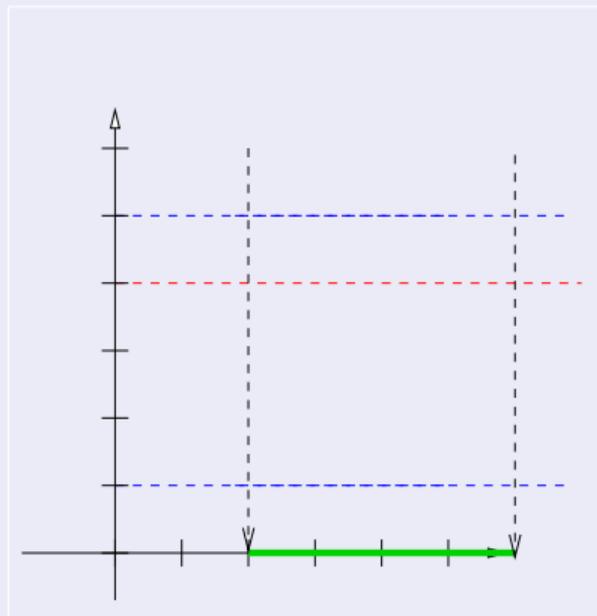


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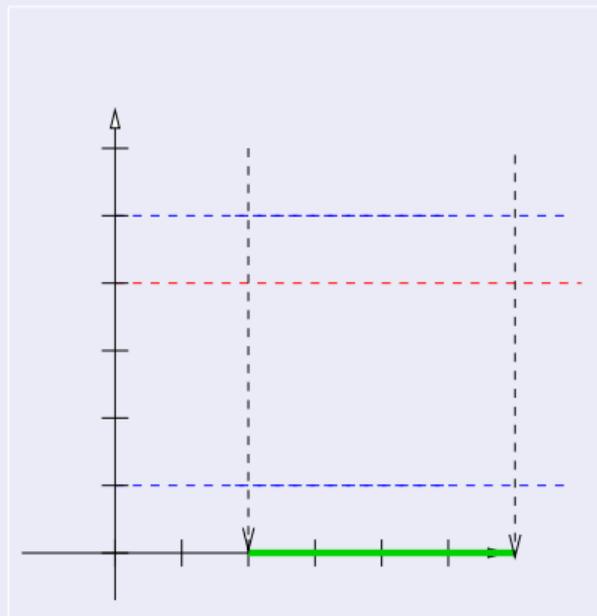


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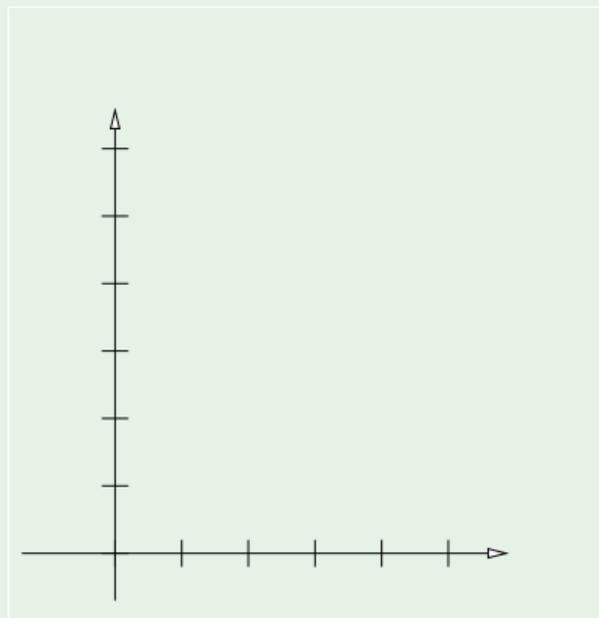


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Example: Zone Automata, Symbolic Transitions

- Initial zone: $(x \geq 0) \wedge (x \leq 2) \wedge (y \geq 0) \wedge (y \leq 3) \wedge (y - x \geq -1) \wedge (y - x \leq 2)$
- Intersection with invariant $\phi : (y \geq 1) \wedge (y \leq 5)$
 $\Rightarrow (x \geq 0) \wedge (x \leq 2) \wedge (y \geq 1) \wedge (y \leq 3) \wedge (y - x \leq 2)$
- Projection to infinity:
 $\Rightarrow (x \geq 0) \wedge (y \geq 1) \wedge (y - x \geq -1) \wedge (y - x \leq 2)$
- Intersection with invariant $\phi : (y \geq 1) \wedge (y \leq 5)$
 $\Rightarrow (x \geq 0) \wedge (y \geq 1) \wedge (y \leq 5) \wedge (y - x \geq -1) \wedge (y - x \leq 2)$
- Intersection with guard $\psi : (y \geq 4)$
 $\Rightarrow (y \geq 4) \wedge (y \leq 5) \wedge (y - x \geq -1) \wedge (y - x \leq 2)$
- Reset projection $\lambda \stackrel{\text{def}}{=} \{y := 0\}$
 $\Rightarrow (x \geq 2) \wedge (x \leq 6) \wedge (y \geq 0) \wedge (y \leq 0)$

\Rightarrow Final!



Example: Zone Automata, Symbolic Transitions

● **Initial zone:** $(x \geq 0) \wedge (x \leq 2) \wedge$
 $(y \geq 0) \wedge (y \leq 3) \wedge (y - x \geq -1) \wedge (y - x \leq 2)$

● **Intersection with invariant ϕ :** $(y \geq 1) \wedge (y \leq 5)$
 $\Rightarrow (x \geq 0) \wedge (x \leq 2) \wedge (y \geq 1) \wedge$
 $(y \leq 3) \wedge (y - x \leq 2)$

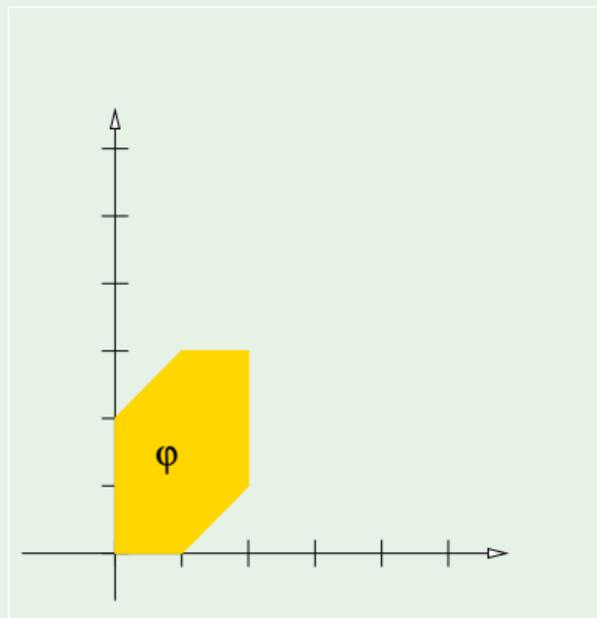
● **Projection to infinity:**
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 $\Rightarrow (x \geq 0) \wedge (y \geq 1) \wedge (y \leq 5) \wedge$
 $(y - x \geq -1) \wedge (y - x \leq 2)$

● **Intersection with guard ψ :** $(y \geq 4)$
 $\Rightarrow (y \geq 4) \wedge (y \leq 5) \wedge$
 $(y - x \geq -1) \wedge (y - x \leq 2)$

● **Reset projection $\lambda \stackrel{\text{def}}{=} \{y := 0\}$**
 $\Rightarrow (x \geq 2) \wedge (x \leq 6) \wedge (y \geq 0) \wedge (y \leq 0)$

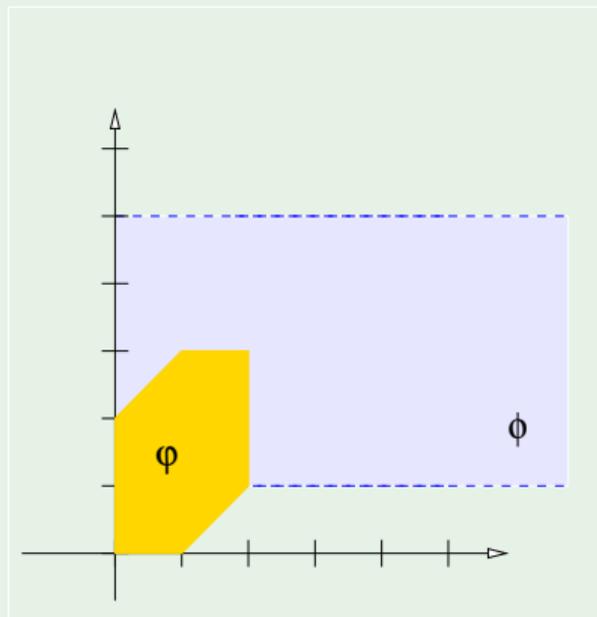
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 $\Rightarrow (x \geq 0) \wedge (y \geq 1) \wedge (y - x \geq -1) \wedge (y - x \leq 2)$
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 $\Rightarrow (x \geq 0) \wedge (y \geq 1) \wedge (y \leq 5) \wedge (y - x \geq -1) \wedge (y - x \leq 2)$
- **Intersection with guard ψ :** $(y \geq 4)$
 $\Rightarrow (y \geq 4) \wedge (y \leq 5) \wedge (y - x \geq -1) \wedge (y - x \leq 2)$
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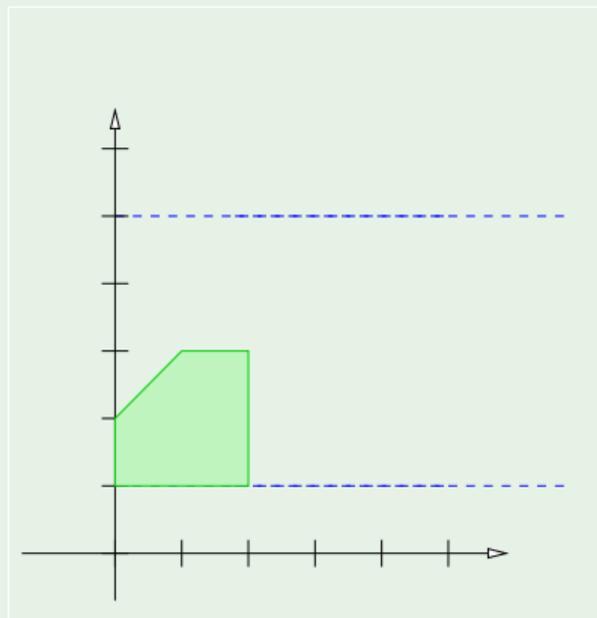
\Rightarrow **Final!**



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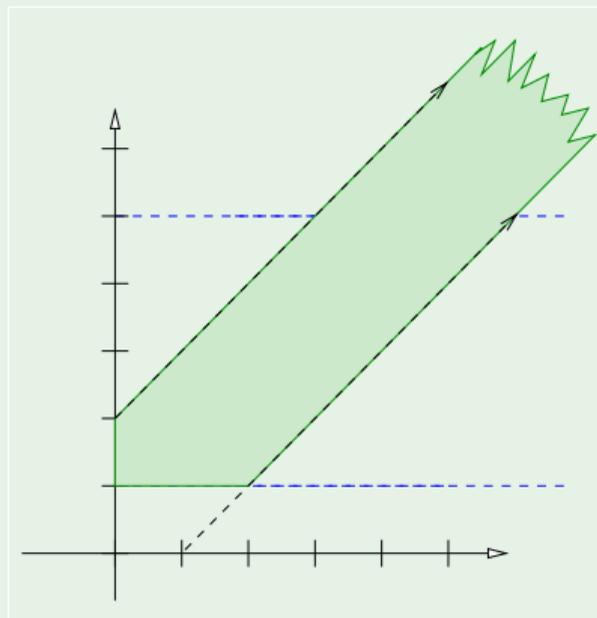
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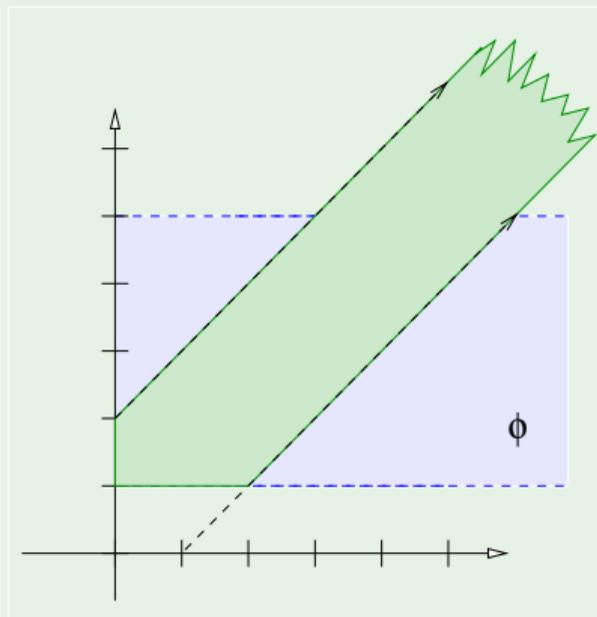
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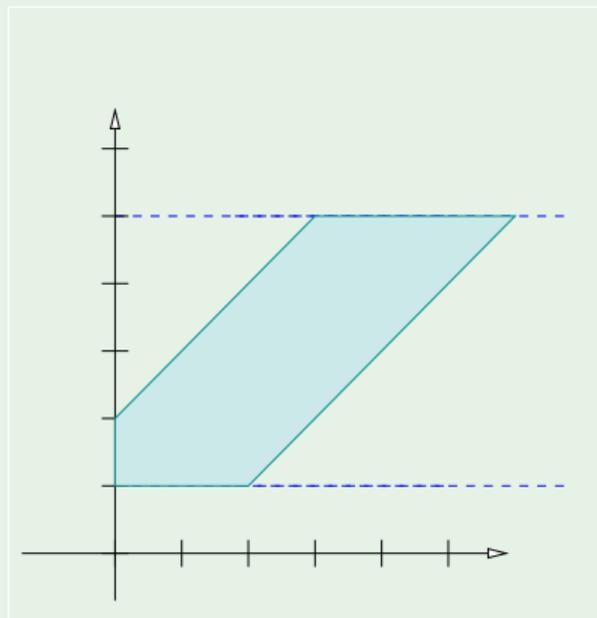
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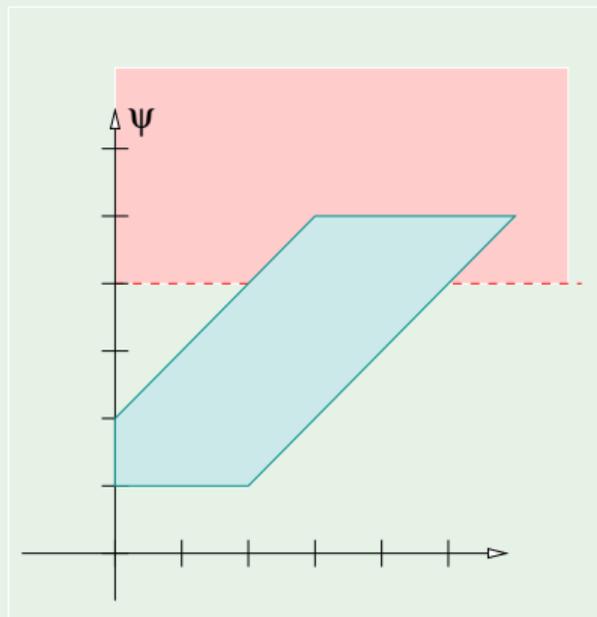
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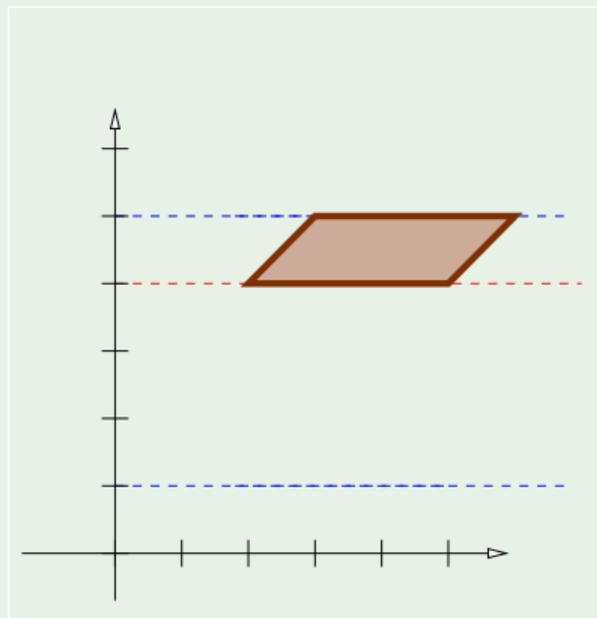
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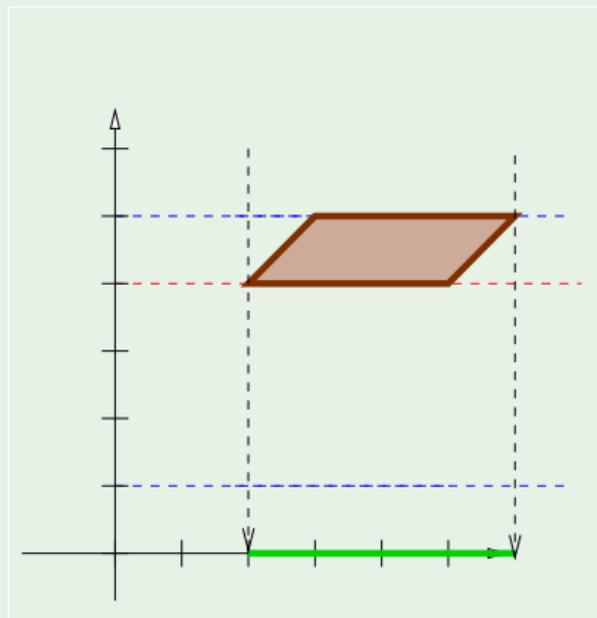
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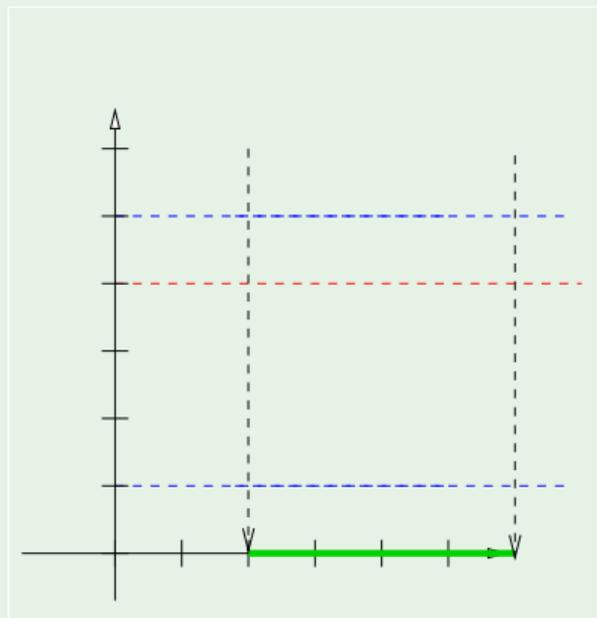
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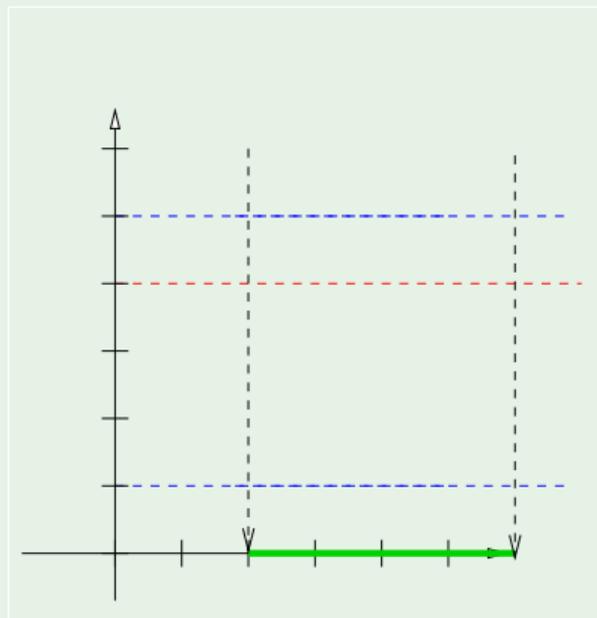
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Remark on $\text{succ}(\varphi, e)$

- In the above definition of $\text{succ}(\varphi, e)$, φ is considered “immediately before entering l ”:

$$\text{succ}(\varphi, e) \stackrel{\text{def}}{=} (((\varphi \wedge \phi) \uparrow \wedge \phi) \wedge \psi)[\lambda := 0]$$

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Symbolic Reachability Analysis

```
1: function Reachable ( $A, L^F$ ) //  $A \stackrel{\text{def}}{=} \langle L, L^0, \Sigma, X, \Phi(X), E \rangle$ 
2: Reachable =  $\emptyset$ 
3: Frontier =  $\{\langle l_i, \{X = 0\} \rangle \mid l_i \in L^0\}$ 
4: while (Frontier  $\neq \emptyset$ ) do
5:     extract  $\langle l, \varphi \rangle$  from Frontier
6:     if ( $l \in L^F$  and  $\varphi \neq \perp$ ) then
7:         return True
8:     end if
9:     if ( $\nexists \langle l, \varphi' \rangle \in \textit{Reachable}$  s.t.  $\varphi \subseteq \varphi'$ ) then
10:        add  $\langle l, \varphi \rangle$  to Reachable
11:        for  $e \in \textit{outcoming}(l)$  do
12:            add succ( $\varphi, e$ ) to Frontier
13:        end for
14:    end if
15: end while
16: return False
```

Canonical Data-structures for Zones: DBMs

Difference-bound Matrices (DBMs)

- Matrix representation of constraints
 - bounds on a single clock
 - differences between 2 clocks
- **Reduced form** computed by all-pairs shortest path algorithm (e.g. Floyd-Warshall)
- Reduced DBM is **canonical**:
equivalent sets of constraints produce the same reduced DBM
- Operations s.a reset, time-successor, inclusion, intersection are efficient

⇒ Popular choice in timed-automata-based tools

Difference-bound matrices, DBMs

- DBM: matrix $(k + 1) \times (k + 1)$, k being the number of clocks
 - added an implicit fake variable $x_0 \stackrel{\text{def}}{=} 0$ s.t. $x_i \bowtie c \implies x_i - x_0 \bowtie c$
 - each element is a pair (value, {0, 1}), s.t “{0, 1}” means “{<, ≤}”

Example:

$$\begin{array}{ccccc} (0 \leq x_1) & \wedge (0 < x_2) & \wedge (x_1 < 2) & \wedge (x_2 < 1) & \wedge (x_1 - x_2 \geq 0) \\ (x_0 - x_1 \leq 0) & \wedge (x_0 - x_2 < 0) & \wedge (x_1 - x_0 < 2) & \wedge (x_2 - x_0 < 1) & \wedge (x_2 - x_1 \leq 0) \end{array}$$

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Matrix D			
	0	1	2
0	∞	(0,1)	(0,0)
1	(2,0)	∞	∞
2	(1,0)	(0,1)	∞

D_{0i} = lower bound

D_{i0} = upper bound

D_{ij} = upper bound of x_i and x_j difference

- $i,j: (c,1) \rightarrow \underline{X_i - X_j} \leq c$
- $i,j: (c,0) \rightarrow \underline{X_i - X_j} < c$
- $i,j: \infty \rightarrow$ absence of bound

Difference-bound matrices, DBMs (cont.)

- Use all-pairs shortest paths, check DBM
 - Add $x_i - x_i \leq 0$ for each i
 - Idea: given $x_i - x_j \bowtie c$, $x_i - x_k \bowtie c_1$ and $x_k - x_j \bowtie c_2$ s.t. $\bowtie \in \{\leq, <\}$, then c is updated with $c_1 + c_2$ if $c_1 + c_2 < c$
 - **Satisfiable** (no negative loops) \implies a non-empty clock zone
 - **Canonical**: matrices with tightest possible constraints
- Canonical DBMs represent clock zones:
equivalent sets of constraints \iff same reduced DBM

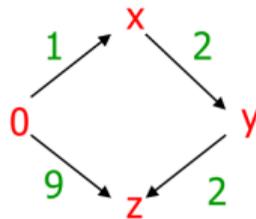
	Matrix D			Matrix D'		
	0	1	2	0	1	2
0	∞	(0,1)	(0,0)	(0,1)	(0,1)	(0,0)
1	(2,0)	∞	∞	(2,0)	(0,1)	(2,0)
2	(1,0)	(0,1)	∞	(1,0)	(0,1)	(0,1)

When are two sets of constraints equivalent?

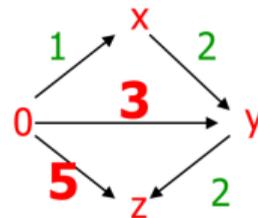
D1

$x \leq 1$
 $y - x \leq 2$
 $z - y \leq 2$
 $z \leq 9$

Graph



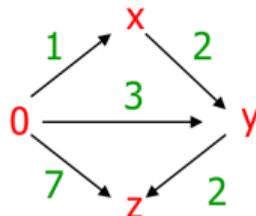
Shortest Path Closure



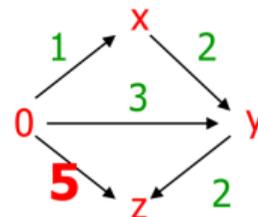
D2

$x \leq 1$
 $y - x \leq 2$
 $y \leq 3$
 $z - y \leq 2$
 $z \leq 7$

Graph



Shortest Path Closure



⇒ they have the same reduced DBM

Complexity Issues

- In theory:
 - Zone automaton might be exponentially bigger than the region automaton
- In practice:
 - Fewer reachable vertices \implies performances much improved

Timed Automata: summary

- Only continuous variables are timers
- Invariants and Guards: $x \bowtie \text{const}$, $\bowtie \in \{<, >, \leq, \geq\}$
- Actions: $x:=0$
- Reachability is decidable
- Clustering of regions into zones desirable in practice
- Tools: Uppaal, Kronos, RED ...
- Symbolic representation: matrices

Decidable Problems with Timed Automata

- **Model checking branching-time properties** of timed automata
- Reachability in **rectangular automata**
- **Timed bisimilarity**: are two given timed automata bisimilar?
- **Optimization**: Compute shortest paths (e.g. minimum time reachability) in timed automata with costs on locations and edges
- **Controller synthesis**: Computing winning strategies in timed automata with controllable and uncontrollable transitions

Outline

- 1 Motivations
- 2 Timed systems: Modeling and Semantics
 - Timed automata
 - Semantics
 - Combination
- 3 Symbolic Reachability for Timed Systems
 - Making the state space finite
 - Region automata
 - Zone automata
- 4 Hybrid Systems: Modeling and Semantics**
 - Hybrid automata
- 5 Symbolic Reachability for Hybrid Systems
 - Multi-Rate and Rectangular Hybrid Automata
 - Linear Hybrid Automata
- 6 Exercises

Hybrid Systems

Hybrid (Dynamical) System

- A dynamical system that exhibits both **continuous** and **discrete** dynamic behavior

⇒ Can both:

- **flow** (described by differential equations) and
- **jump** (described by a state machine or automaton).
- Mostly used to model **Cyber-Physical Systems (CPSs)**
 - a physical (chemical, biological...) mechanism is controlled by computer-based algorithms
 - physical and software components are deeply intertwined
- Most popular formalism: **Hybrid Automata** and variants

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- Most popular formalism: **Hybrid Automata** and variants

Hybrid Systemem: Example

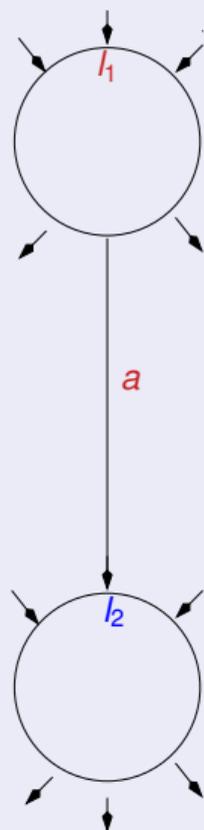


Outline

- 1 Motivations
- 2 Timed systems: Modeling and Semantics
 - Timed automata
 - Semantics
 - Combination
- 3 Symbolic Reachability for Timed Systems
 - Making the state space finite
 - Region automata
 - Zone automata
- 4 Hybrid Systems: Modeling and Semantics**
 - Hybrid automata**
- 5 Symbolic Reachability for Hybrid Systems
 - Multi-Rate and Rectangular Hybrid Automata
 - Linear Hybrid Automata
- 6 Exercises

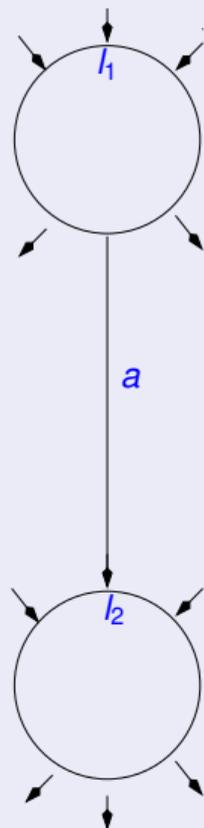
Hybrid Automata

- **Locations, Switches, Labels** (like in standard aut.)
- Continuous variables: $X \stackrel{\text{def}}{=} \{x_1, x_2, \dots, x_k\} \in \mathbb{R}$
 - value evolves with time
 - e.g., distance, speed, pressure, temperature, ...
- Guards: $g(X) \geq 0$
 - sets of inequalities (equalities) on functions on X
 - constrain the execution of the switch
- Jump Transformations $J(X, X')$
 - discrete transformation on the values of X
- Invariants: $X \in \text{Inv}_l(X)$
 - set of invariant constraints on X
 - ensure progress
- Continuous Flow: $\frac{dX}{dt} \in \text{flow}_l(X)$
 - set of degree-1 differential (in)equalities
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- Initial: $X \in \text{Init}_l(X)$
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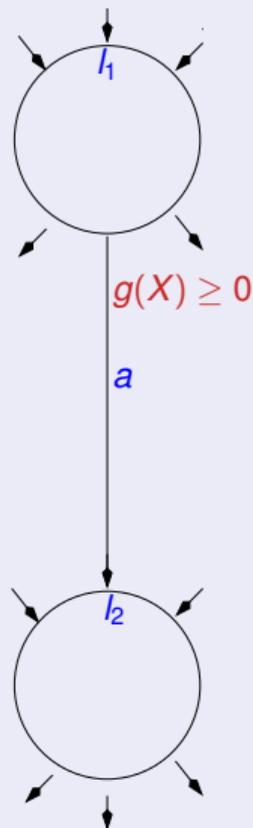
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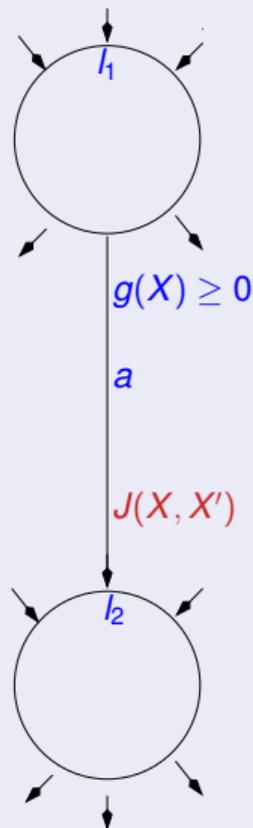
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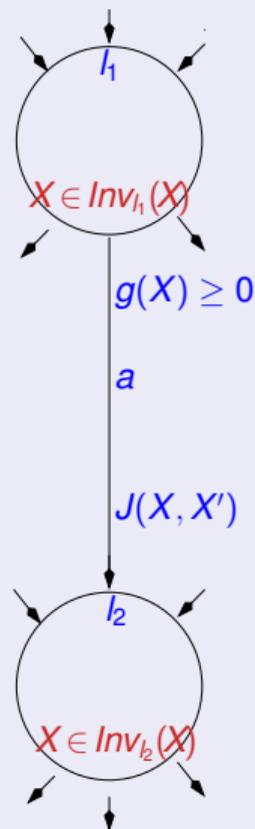
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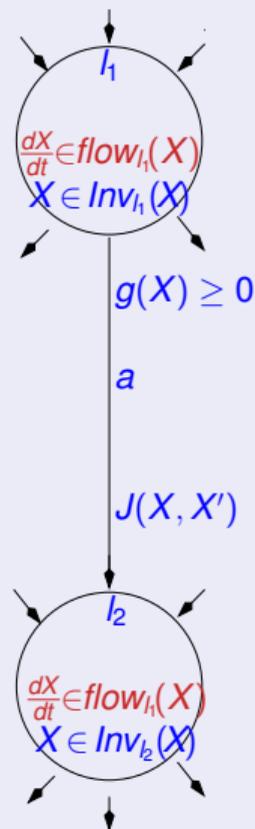
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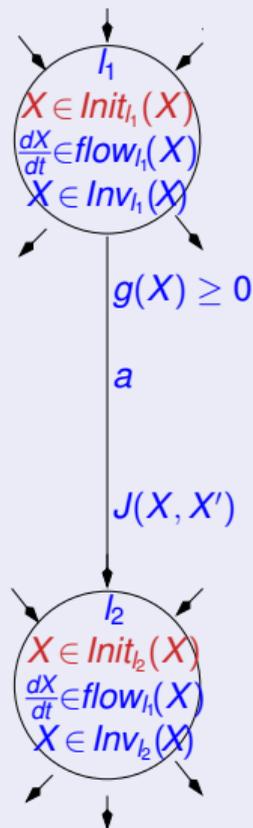
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Hybrid Automata $A = \langle L, L^0, X, \Sigma, \Phi(X), E \rangle$

- L : Set of locations,
- $L^0 \in L$: Set of initial locations (s.t. $Init_l(X) = \perp$ iff $l \notin L_0$)
- X : Set of k continuous variables
- $\Phi(X)$: Set of Constraints on X
- Σ : Set of synchronization labels (alphabet)
- E : Set of edges
- State space: $L \times \mathbb{R}^k$,
 - state: $\langle l, \psi \rangle$ s.t. $l \in L$ and $\psi \in \mathbb{R}^k$
 - region ψ : subset of \mathbb{R}^k
- For each location l :
 - Initial states: region $Init_l(X)$
 - Invariant: region $Inv_l(X)$
 - Continuous dynamics: $\frac{dX}{dt} \in flow_l(X)$
- For each edge e from location l to location l'
 - Guard: region $g(X) \geq 0$
 - Update relation "Jump" $J(X, X')$ over $\mathbb{R}^k \times \mathbb{R}^k$
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Remark: Degree of $flow_I(X)$

- Continuous dynamics described w.l.o.g. with sets of **degree-1** differential (in)equalities $flow_I(X)$
- Sets/conjunctions of higher-degree differential (in)equalities can be reduced to degree 1 by renaming
- Ex:

$$\begin{aligned} & (a_1 \frac{d^2s}{dt^2} + a_2 \frac{ds}{dt} + a_3 s + a_4 \bowtie 0), \quad \bowtie \in \{\leq, <, \geq, >, =\} \\ & \quad \quad \quad \downarrow \\ & (v = \frac{ds}{dt}) \wedge (a_1 \frac{dv}{dt} + a_2 v + a_3 s + a_4 \bowtie 0), \quad \bowtie \in \{\leq, <, \geq, >, =\} \end{aligned}$$

(Finite) Executions of Hybrid Automata

- State: pair $\langle l, X \rangle$ such that $X \in \text{Inv}_l(X)$
- Initialization: $\langle l, X \rangle$ such that $X \in \text{Init}_l(X)$
- Two types of state updates (transitions)
 - Discrete switches: $\langle l, X \rangle \xrightarrow{a} \langle l', X' \rangle$
if there is an a -labeled edge e from l to l' s.t.
 - Continuous flows: $\langle l, X \rangle \xrightarrow{t} \langle l, X' \rangle$
 $f(t) \stackrel{\text{def}}{=} \langle f_1(t), \dots, f_k(t) \rangle : [0, \delta] \mapsto \mathbb{R}^k$ is a continuous function s.t.

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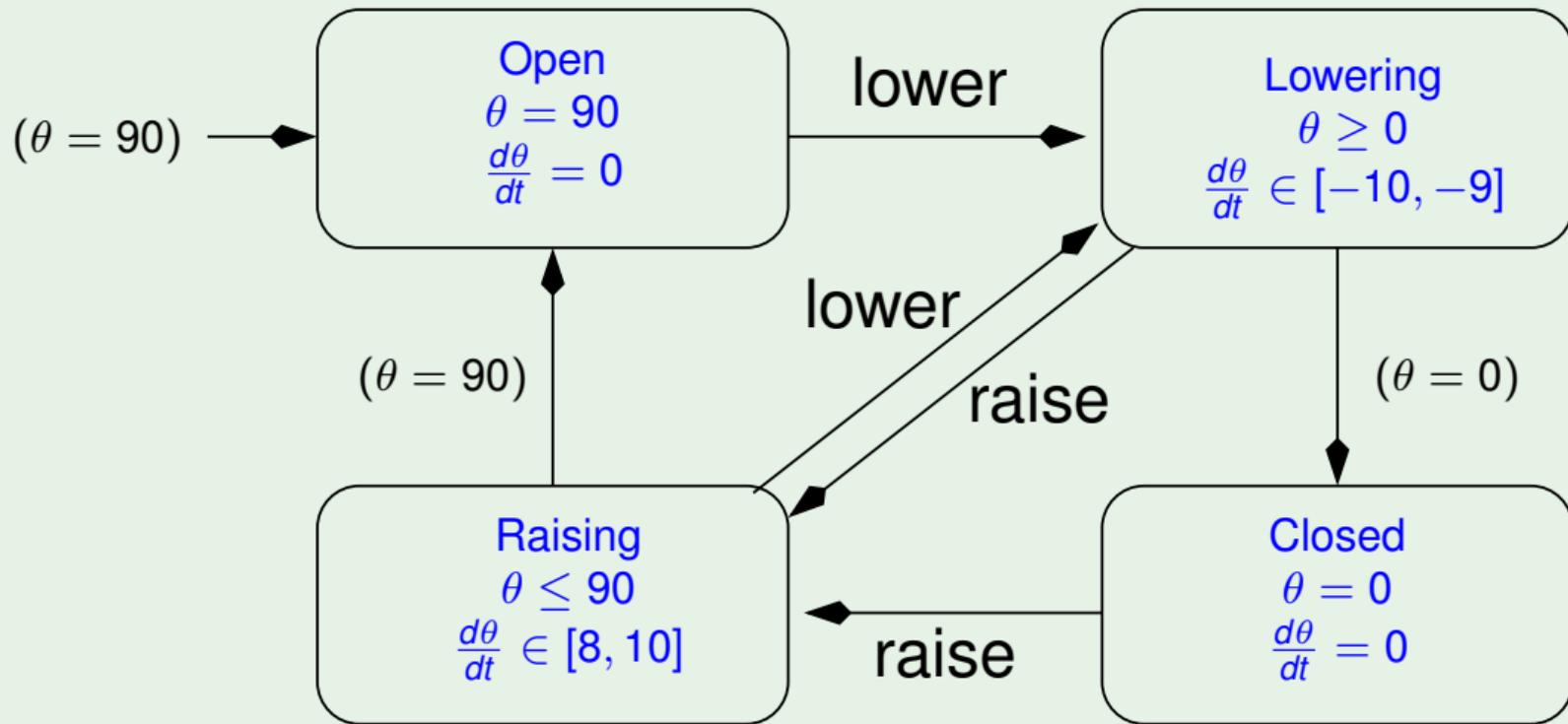
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 - Continuous flows: $\langle l, X \rangle \xrightarrow{f} \langle l, X' \rangle$
 $f(t) \stackrel{\text{def}}{=} \langle f_1(t), \dots, f_k(t) \rangle : [0, \delta] \mapsto \mathbb{R}^k$ is a continuous function s.t.
 - $f(0) = X$
 - $f(\delta) = X'$
 - for every $t \in [0, \delta]$, $f(t) \in \text{Inv}_l(X)$
 - for every $t \in [0, \delta]$, $\frac{df(t)}{dt} \in \text{flow}_l(X)$

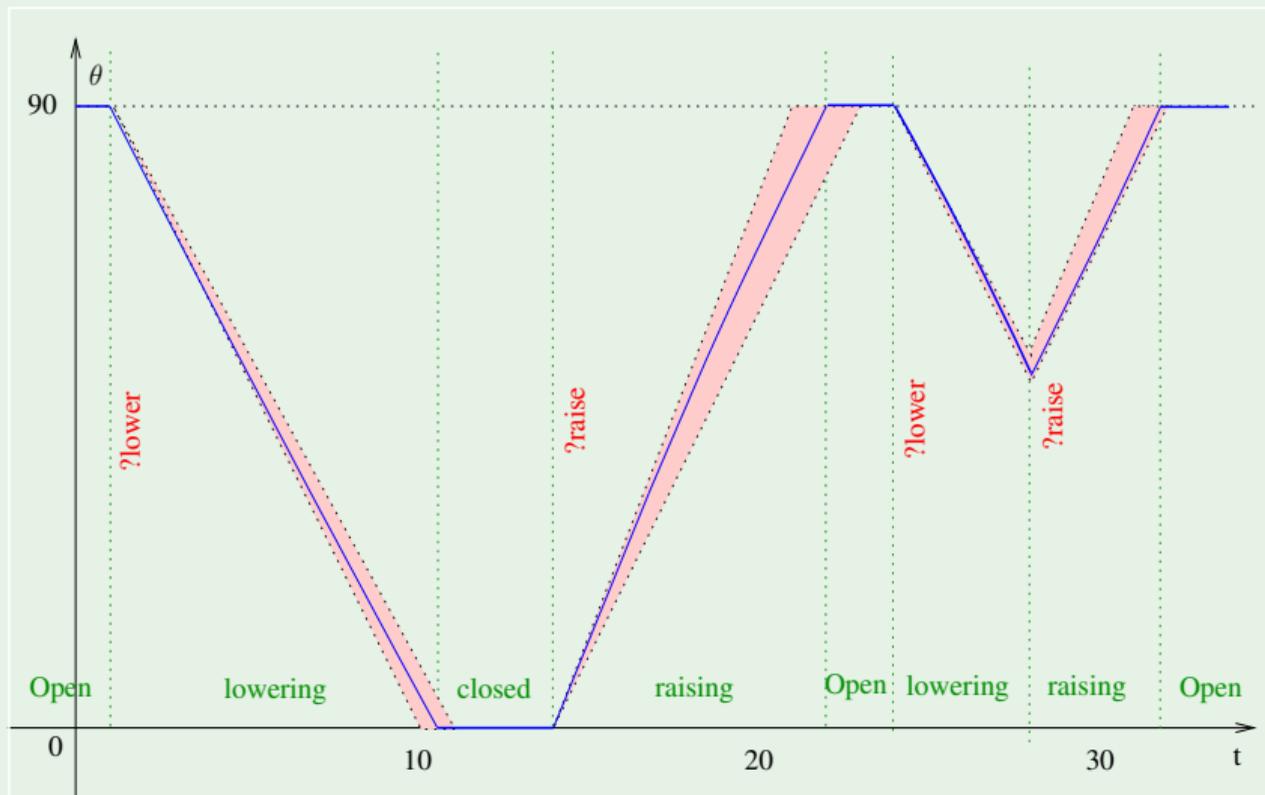
(Finite) Executions of Hybrid Automata

- State: pair $\langle l, X \rangle$ such that $X \in \text{Inv}_l(X)$
- Initialization: $\langle l, X \rangle$ such that $X \in \text{Init}_l(X)$
- Two types of state updates (transitions)
 - Discrete switches: $\langle l, X \rangle \xrightarrow{a} \langle l', X' \rangle$
if there there is an a -labeled edge e from l to l' s.t.
 - X, X' satisfy $\text{Inv}_l(X)$ and $\text{Inv}_{l'}(X)$ respectively
 - X satisfies the guard of e (i.e. $g(X) \geq 0$) and
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Example: Gate for a railroad controller



Example: Gate for a railroad controller



A real-world example¹

The “Restroom visit before FAI Exam” problem

A young man’s bladder contains up to 0.36l of urine.

He starts feeling the need to urinate when the bladder is 60% full (0.216l), and he can resist without urinating until it is 95% full (0.342l).

The bladder fills at a rate in between 0.0009l/min (0.000015l/s) and 0.0011l/min (0.0000183l/s).

When urinating, the bladder empties at a speed in between 0.01l/s and 0.02l/s.

After urinating the bladder can remain up to 5% full (0.018l).

The “Fundamentals of Artificial Intelligence (FAI)” script exam lasts 3 hours (10800s).

Every student cannot leave the room before returning permanently his/her script.

All students are supposed to be in the room 10 minutes (600s) in advance for the head count.

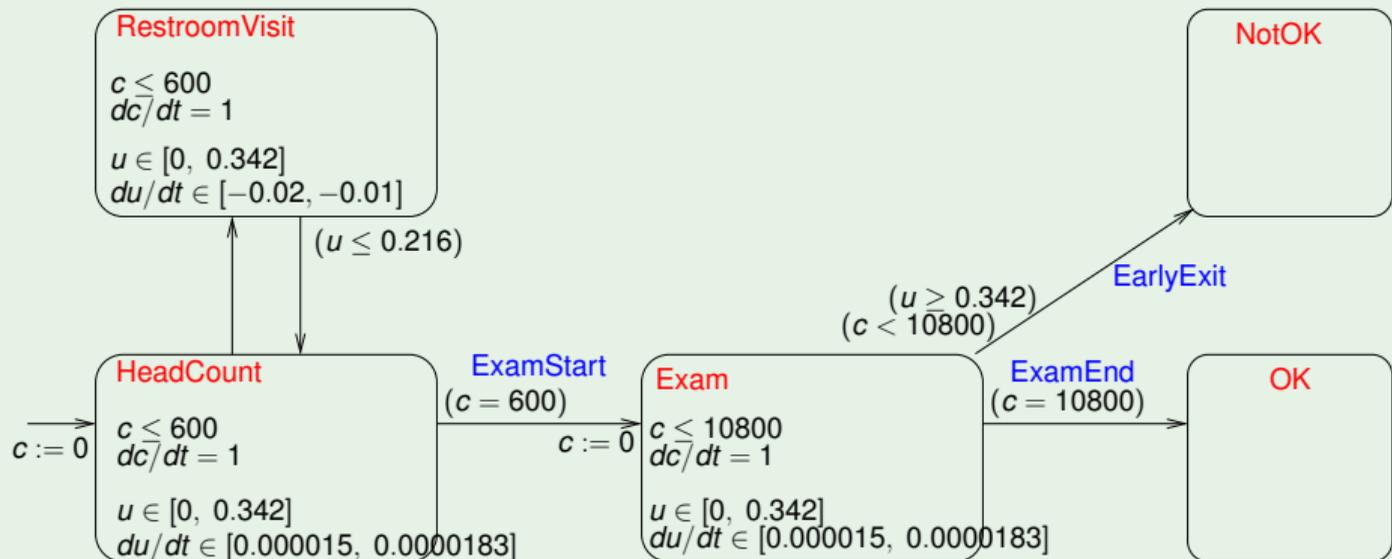
The FAI professor always “strongly recommends” the students to visit the restrooms before the exam starts, *even if they do not feel the need to*.

- Model the process by means of a hybrid automaton.
- Is the professor right with his recommendation?

¹ This example was inspired by the behaviour of a student during a FAI exam script in 2025 who, after asking the permission to visit the restroom —without returning the script— and when asked the reason why he didn’t go before the exam start as recommended, candidly replied “Because I did not feel the need to.”

A real-world Example [cont.]

c =clock (s), u = urine quantity in the bladder (l)



Does $M \models G(\neg \text{NotOK})$?

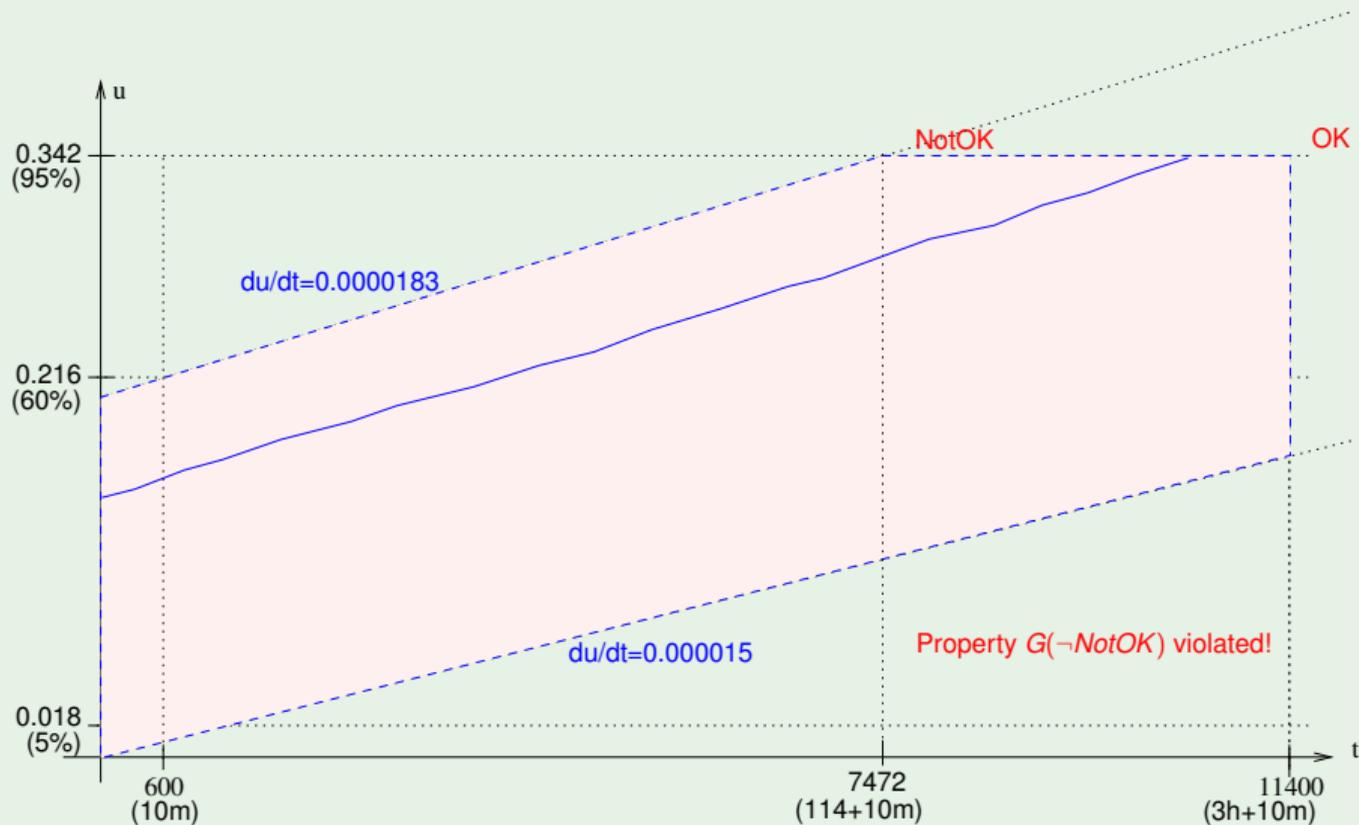
A real-world Example [cont.]

Evolution of clock c



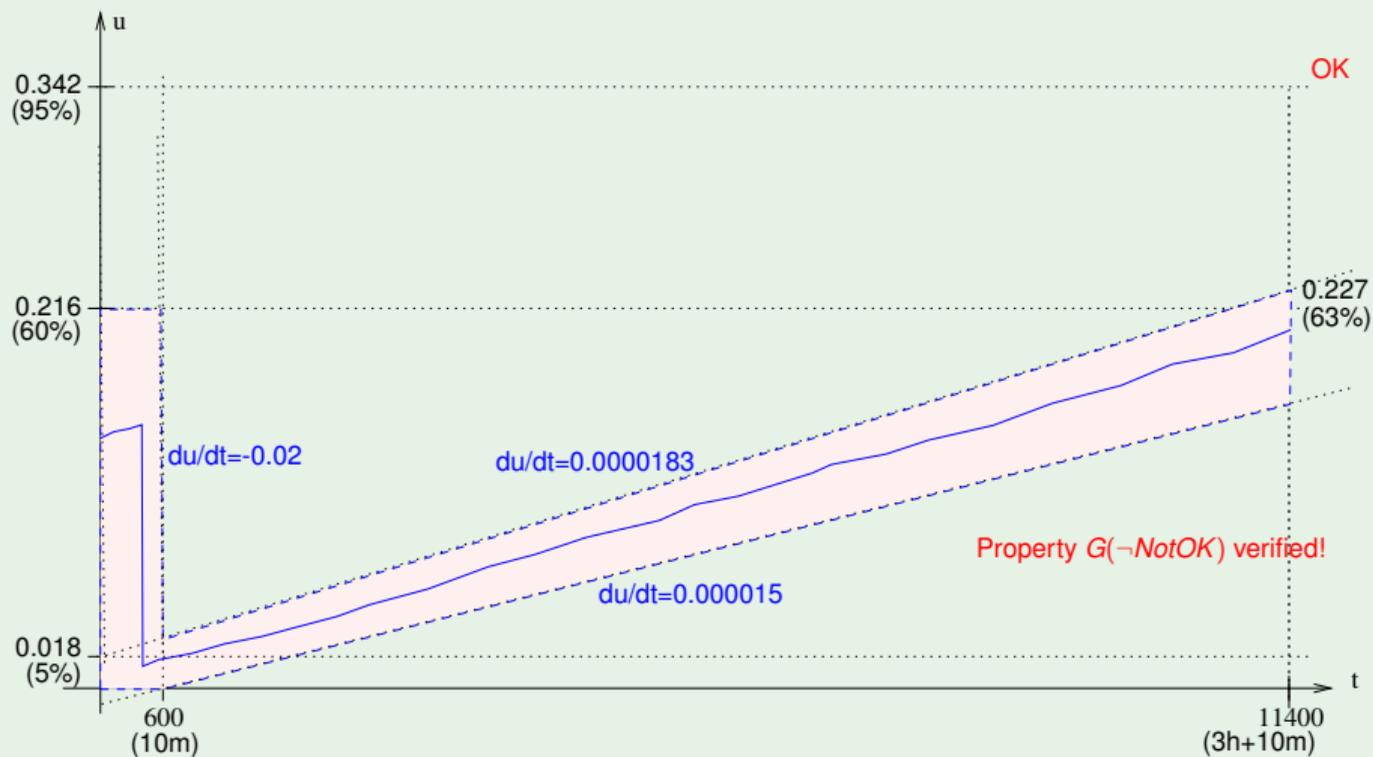
A real-world Example [cont.]

Evolution of urine quantity in the bladder, u (without restroom visit)



A real-world Example [cont.]

Evolution of urine quantity in the bladder, u (under the assumption of a restroom visit)



Outline

- 1 Motivations
- 2 Timed systems: Modeling and Semantics
 - Timed automata
 - Semantics
 - Combination
- 3 Symbolic Reachability for Timed Systems
 - Making the state space finite
 - Region automata
 - Zone automata
- 4 Hybrid Systems: Modeling and Semantics
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- 5 Symbolic Reachability for Hybrid Systems**
 - Multi-Rate and Rectangular Hybrid Automata
 - Linear Hybrid Automata
- 6 Exercises

General Symbolic-Reachability Schema

```
1:  $F = R = I(X)$ 
2: while ( $F \neq \emptyset$ ) do
3:   if (R intersects F) then
4:     return True
5:   else
6:     if ( $Image(F) \subseteq R$ ) then
7:       return False
8:     else
9:        $R_{old} = R$ 
10:       $R = R \cup Image(F)$ 
11:       $F = R \setminus R_{old}$ 
12:    end if
13:  end if
14: end while
```

- **I**: initial; **F**: Final; **R**: Reachable; **Image(F)**: successors of F
- need a data type to represent state sets (regions)
- Termination may or may not be guaranteed

Symbolic Representations

- Necessary operations on Regions
 - Union
 - Intersection
 - Negation
 - Projection
 - Renaming
 - Equality/containment test
 - Emptiness test
- Different choices for different classes of problems
 - BDDs for Boolean variables in hardware verification
 - DBMs in Timed automata
 - Polyhedra in Linear Hybrid Automata
 - ...

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Reachability for Hybrid Systems

- Same algorithm works in principle
- Problem: What is a suitable representation of regions?
 - Region: subset of \mathbb{R}^k
 - Main problem: handling continuous dynamics
- Precise solutions available for restricted continuous dynamics
 - Timed automata
 - Multi-rate & Rectangular Hybrid Automata (reduced to Timed aut.)
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- Even for linear systems, over-approximations of reachable set needed

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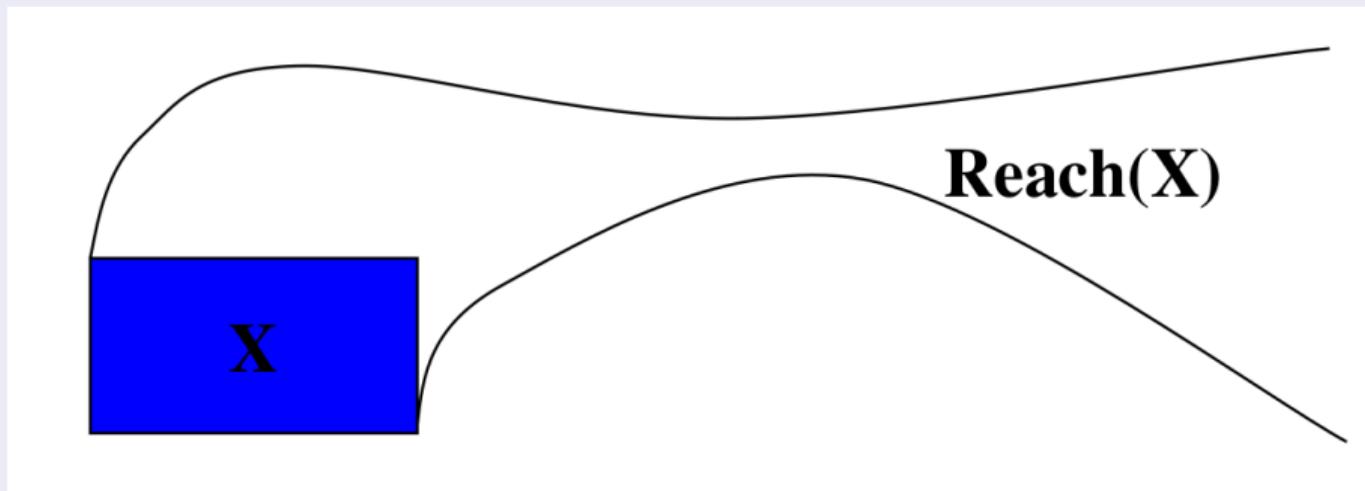
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Reachability Analysis for Dynamical Systems

- Goal: Given an initial region, compute whether a bad state can be reached
- Key step: compute $\text{Reach}(X)$ for a given set X under $\frac{dX}{dt} = f(X)$



Notation: (hereafter we often use “ dX ” or “ \dot{X} ” as a shortcut of “ $\frac{dX}{dt}$ ”)

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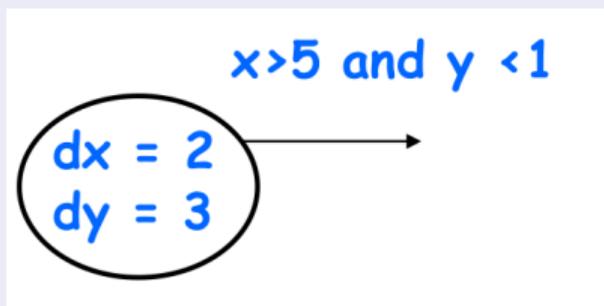
Simple Hybrid Automata: Multi-Rate and Rectangular

Two simple forms of Hybrid Automata

- Multi-Rate Automata
- Rectangular Automata
- Idea: can be reduced to Timed Automata
- Typically used as over-approximations of complex hybrid automata

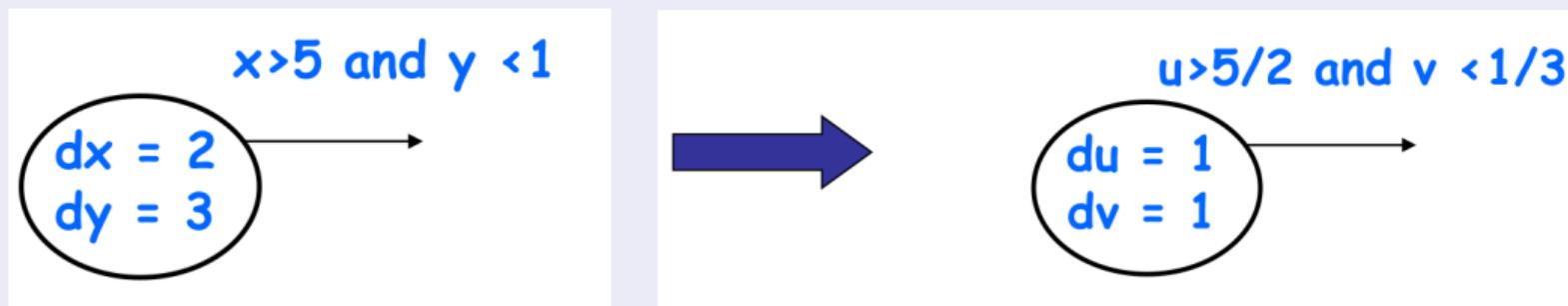
Multi-rate Automata

- Modest extension of timed automata
 - Dynamics of the form $\frac{dx}{dt} = \text{const}$
 - Guards and invariants: $x < \text{const}$, $x > \text{const}$
 - Resets: $x := \text{const}$
- Simple translation to timed automata by shifting and scaling:
 - if $x_i := d_i$ then rename it with a fresh var v_i s.t. $v_i + d_i = x_i$
 - if $\frac{dx_i}{dt} = c_i$, then rename it with a fresh var u_i s.t. $c_i \cdot u_i = x_i$
 - shift & rescale constants in constraints accordingly



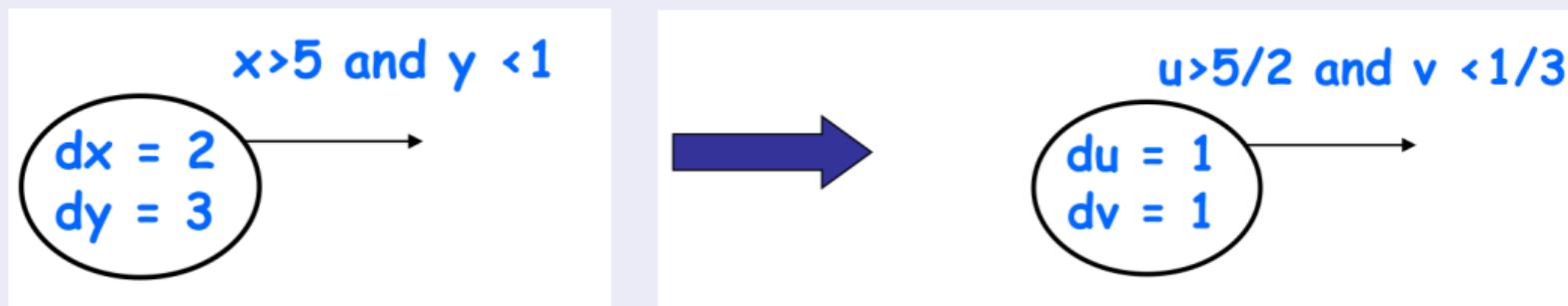
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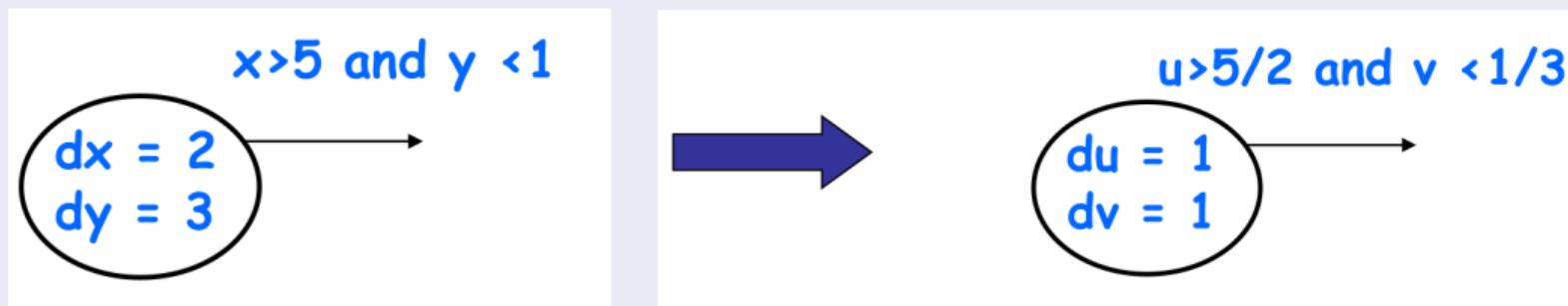
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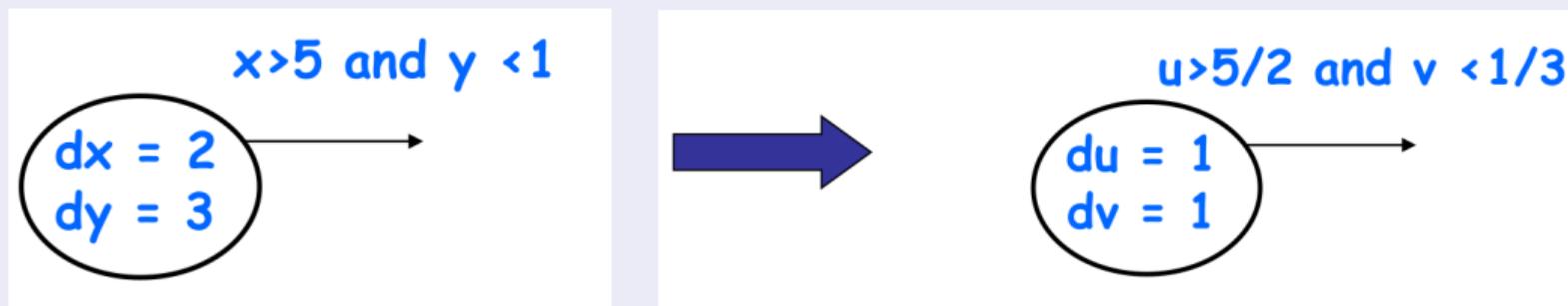
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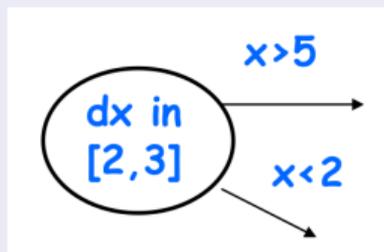
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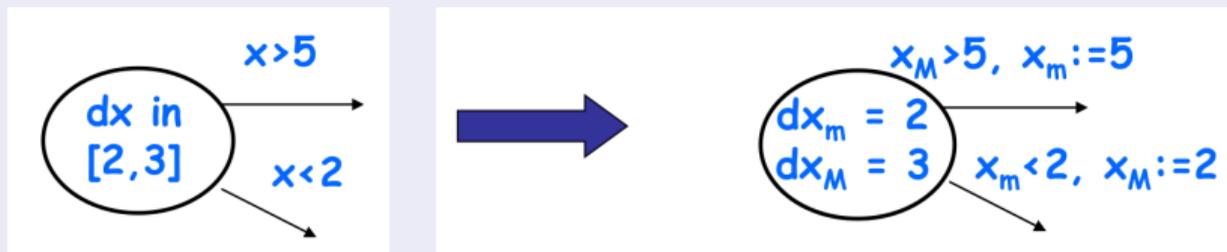
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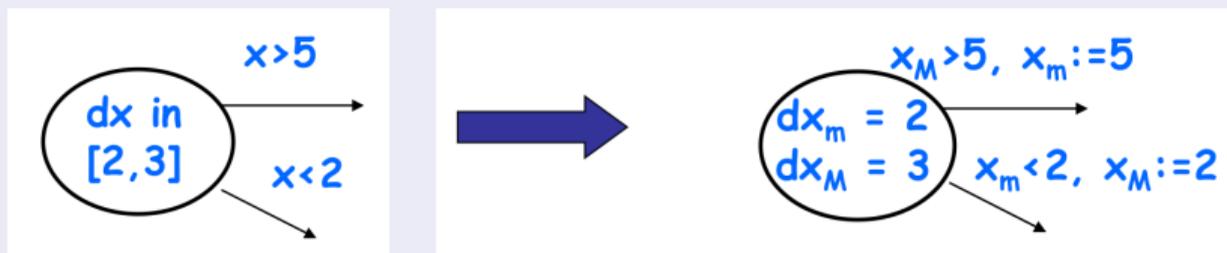
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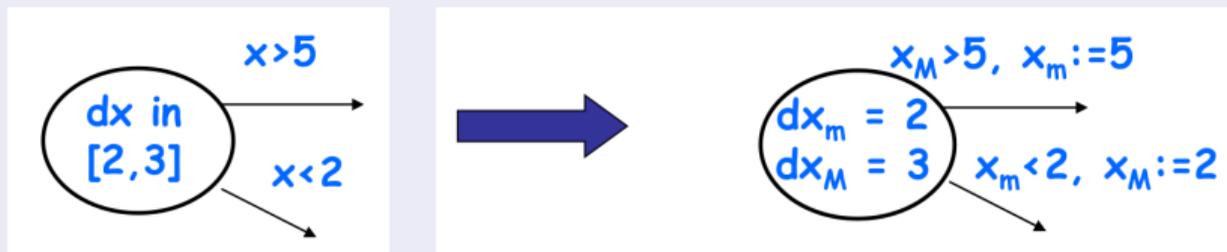
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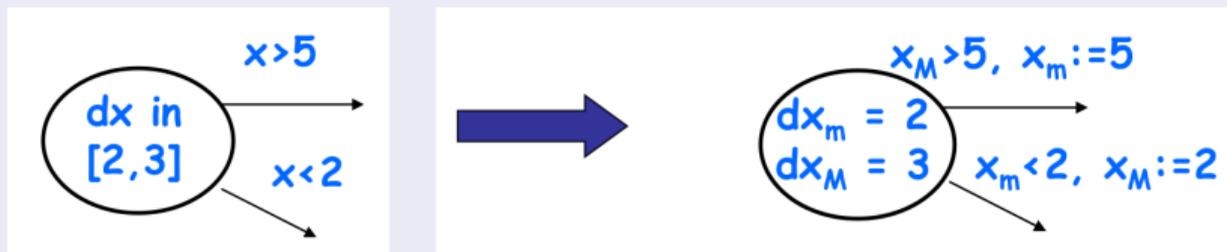
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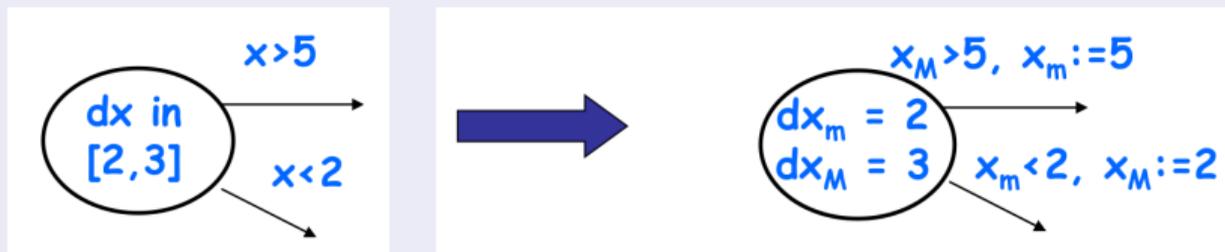
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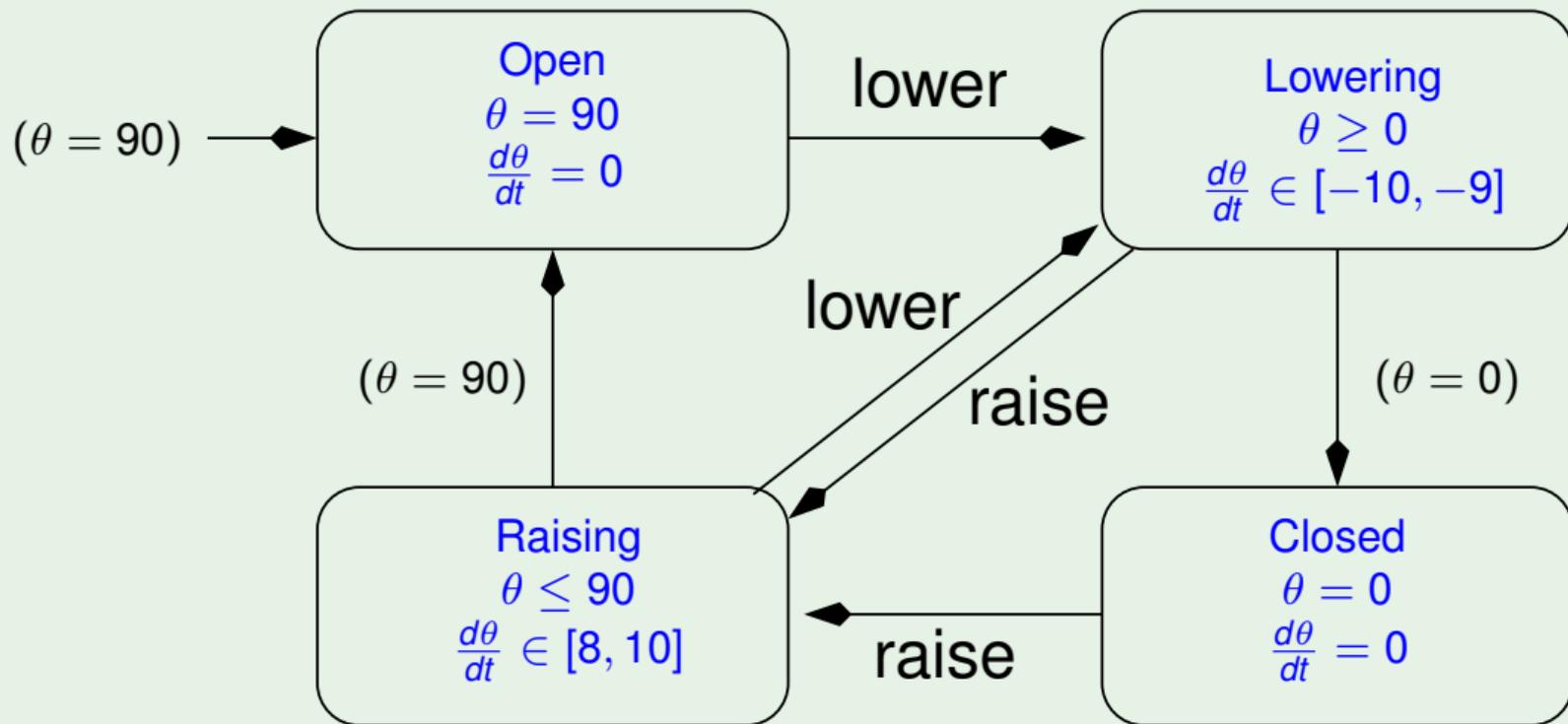
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Example: Gate for a railroad controller

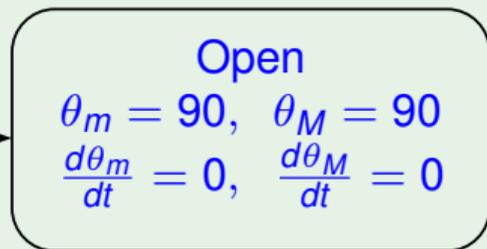
Rectangular Automaton



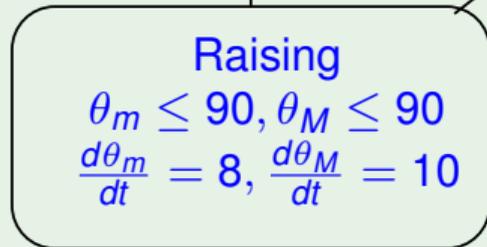
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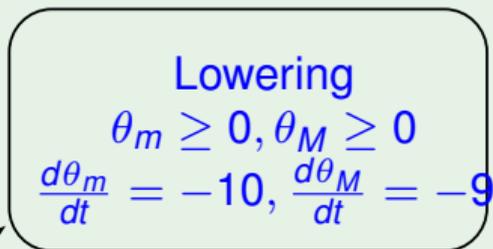


lower

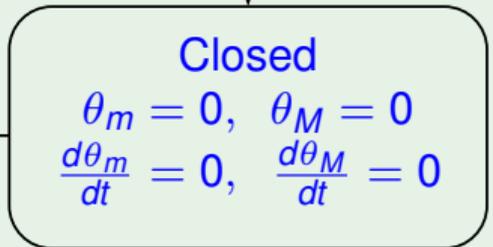
lower

raise

raise

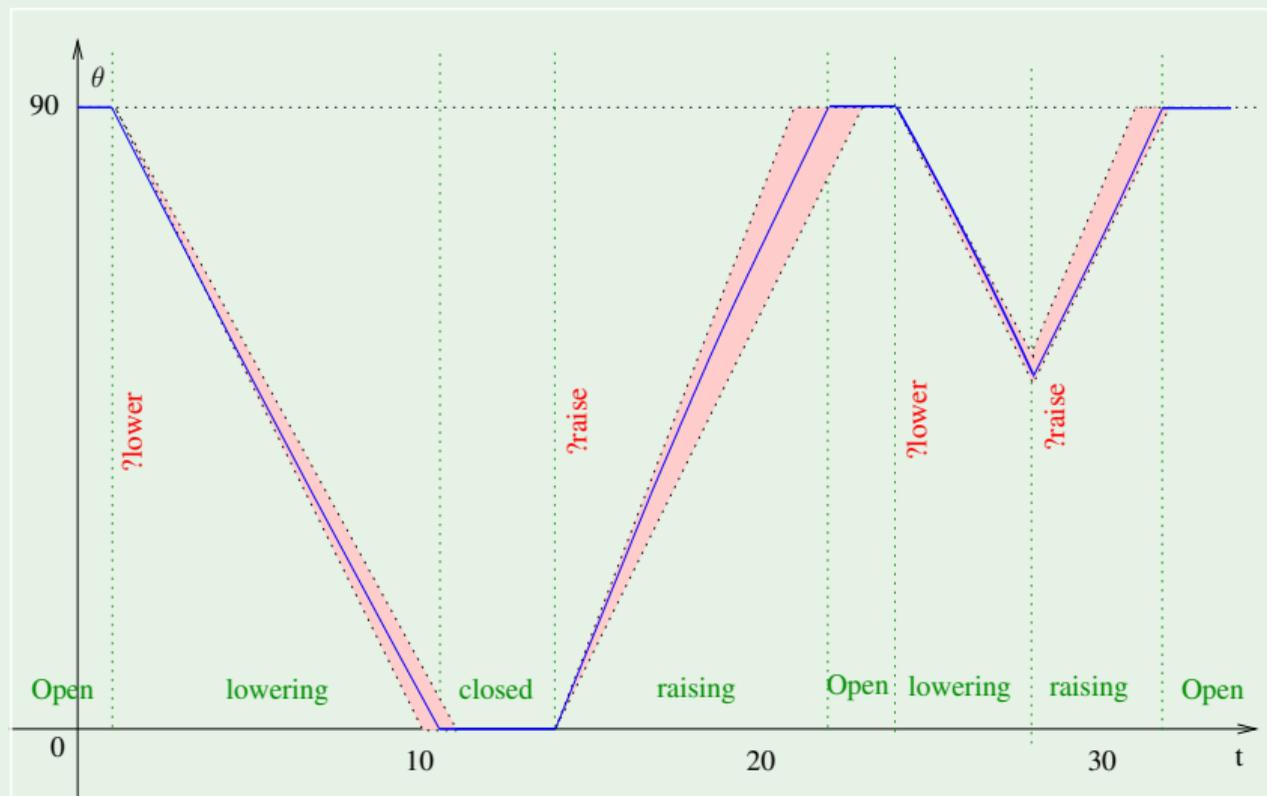


$$\begin{aligned} \theta_M &\geq 0 \\ \theta_m &\leq 0 \\ \theta_M &:= 0 \\ \theta_m &:= 0 \end{aligned}$$



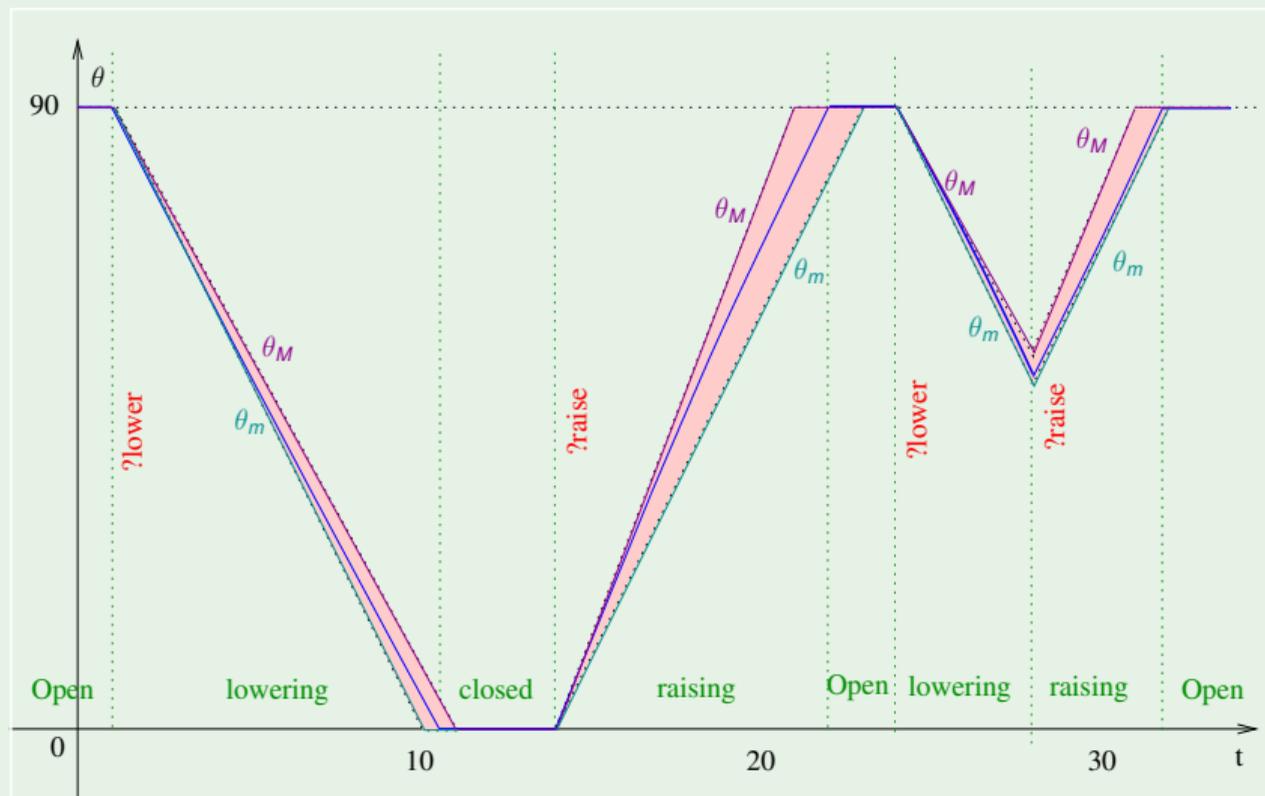
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Rectangular automaton



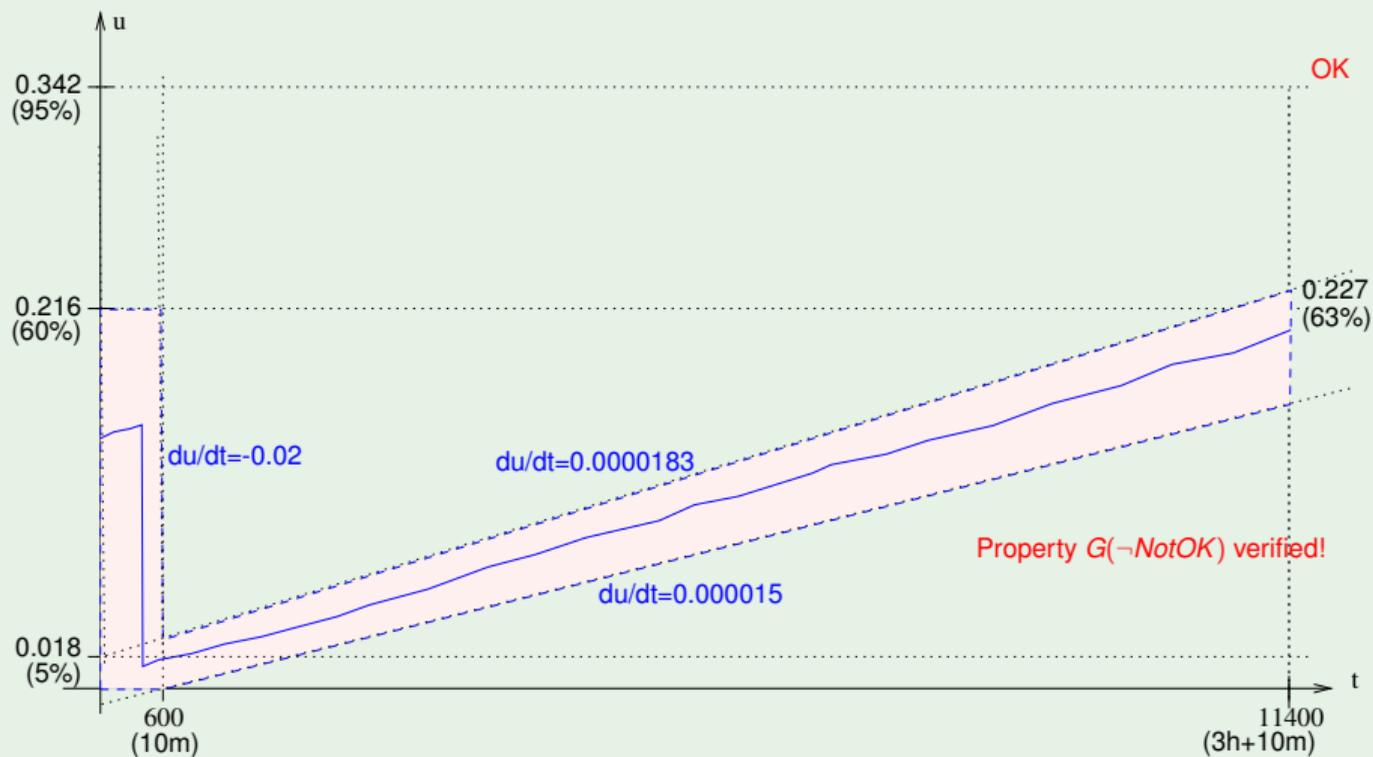
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Multi-rate automaton



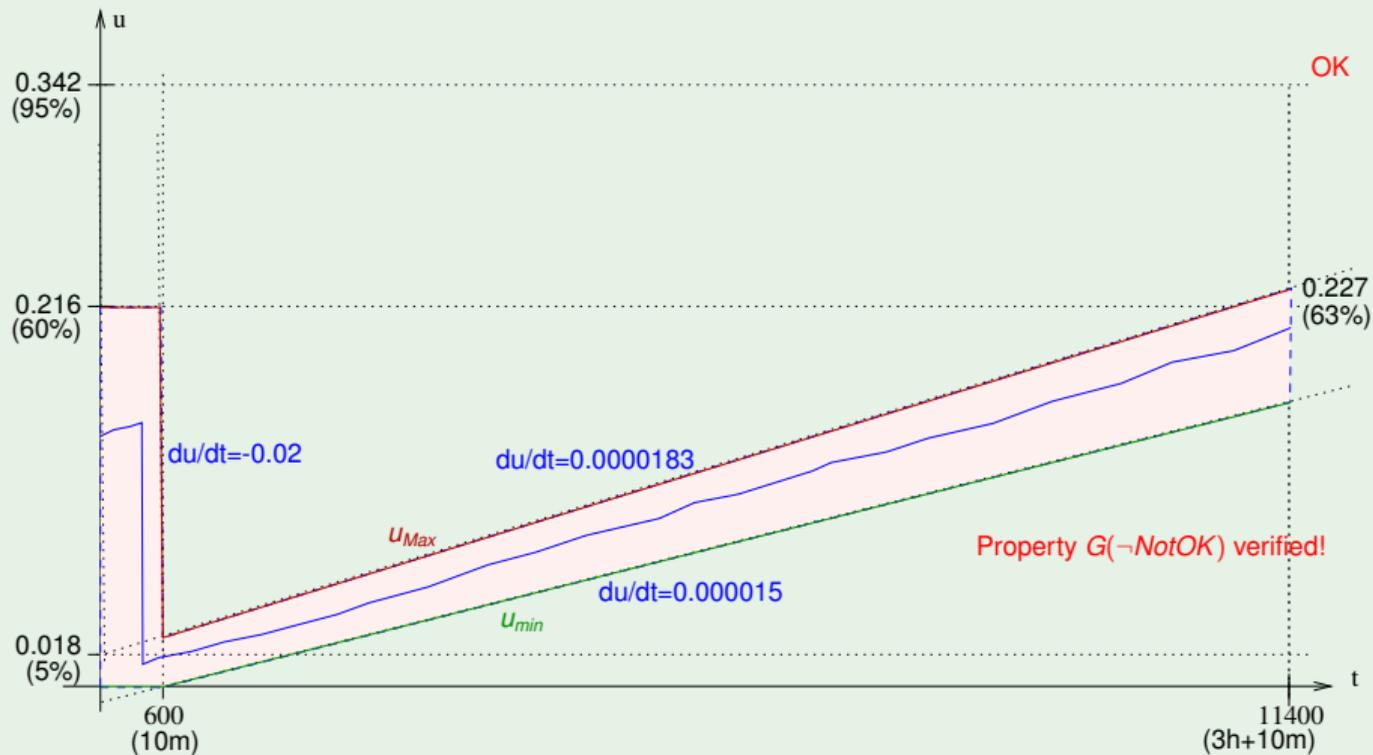
A real-world Example [cont.]

Evolution of urine quantity (...): rectangular automaton



A real-world Example [cont.]

Evolution of urine quantity (...): multi-rate automaton



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Linear Hybrid Automata

- **Polyhedron φ** : set/conjunction of linear inequalities on X in the form $(A \cdot X \geq B)$, s.t. $A \in \mathbb{R}^m \times \mathbb{R}^k$ and $B \in \mathbb{R}^m$ for some m .

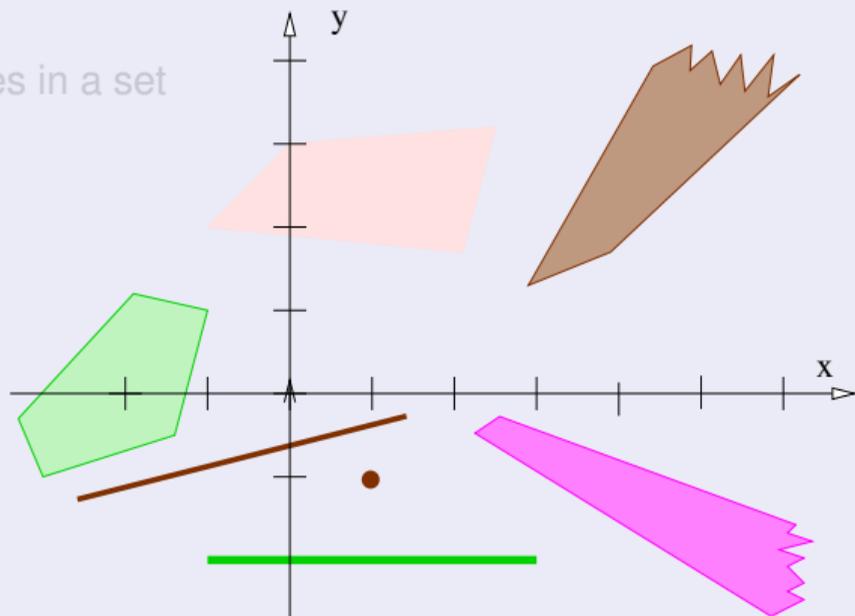
- φ is a convex set in the k -dimensional euclidean space
 - possibly unbounded

⇒ Contains all possible values for all variables in a set

- **Symbolic state**: $\langle l, \varphi \rangle$

- l : location
- φ : polyhedron

(generalization of zone automata)



Linear Hybrid Automata

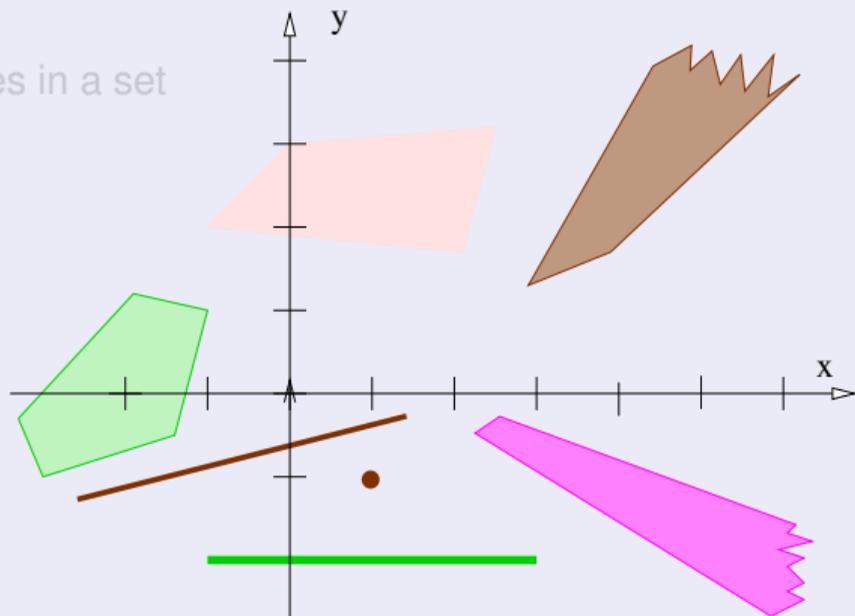
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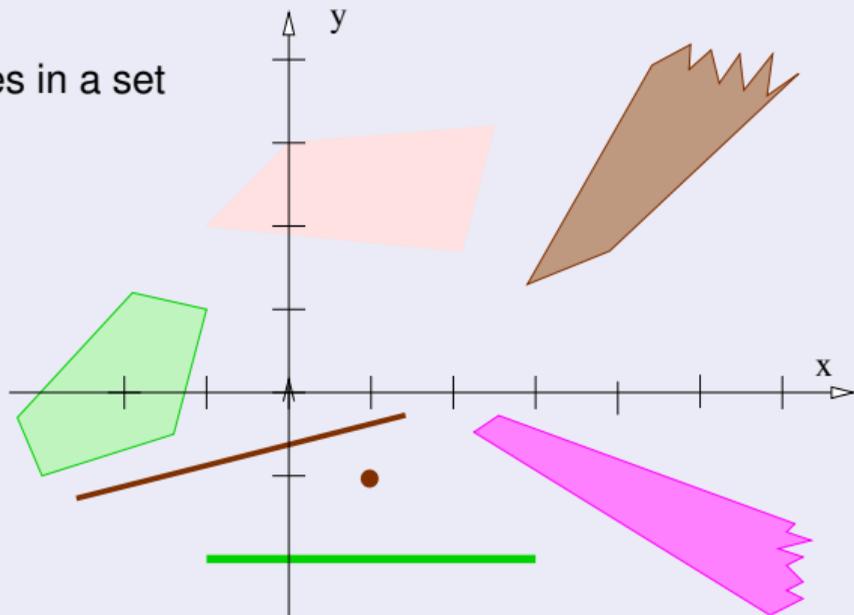
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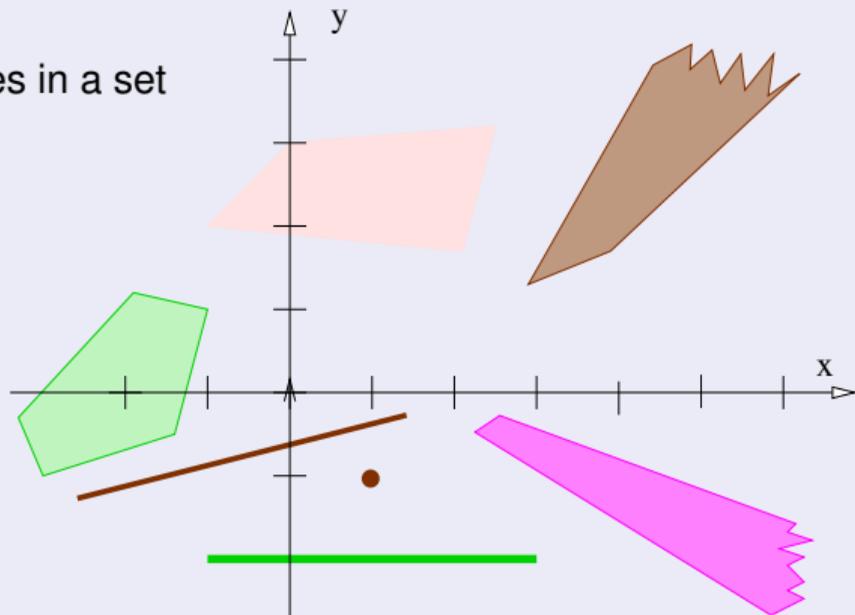


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Continuous Dynamics

Time-invariant, state-independent dynamics specified by a convex polyhedron constraining first derivatives

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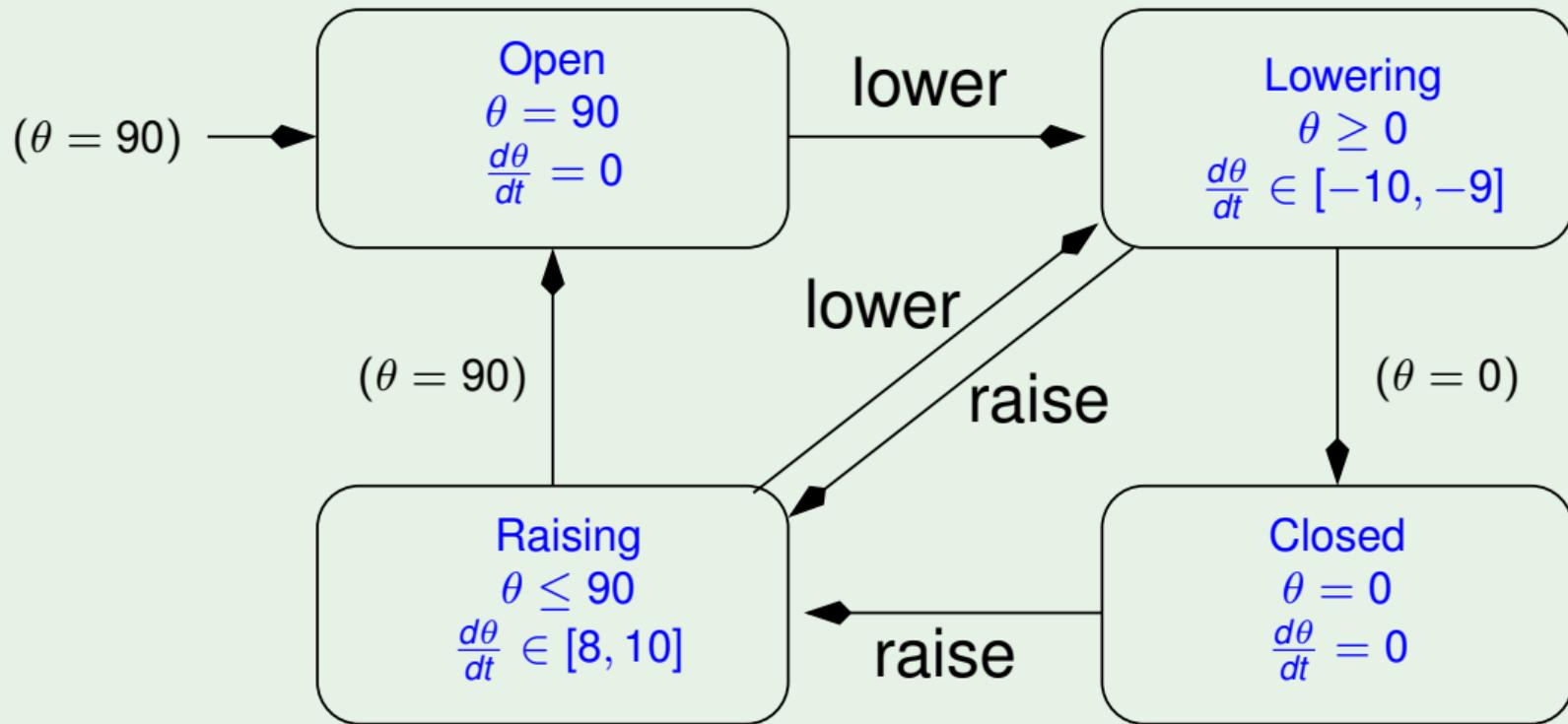
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Example: Gate for a railroad controller



Reachability Computation: Key Steps

- Compute “discrete” successors of $\langle I, \psi \rangle$
- Compute “continuous” successor of $\langle I, \psi \rangle$
- Check if ψ intersects with “bad” region
- Check if newly-found ψ is covered by already-visited polyhedra ψ_1, \dots, ψ_n (expensive!)

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- Intersect ψ with the guard ϕ
 \implies result is a polyhedron
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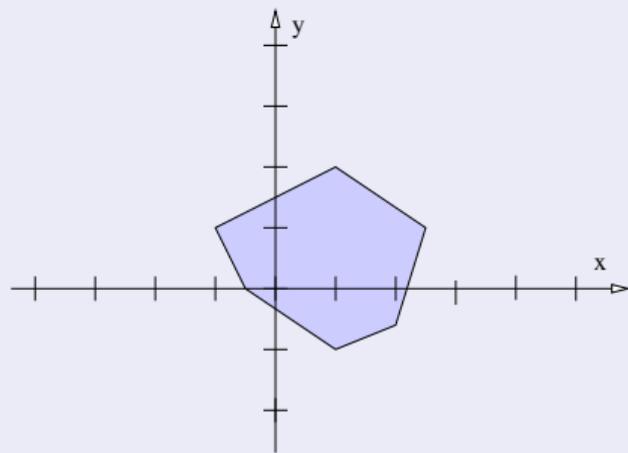
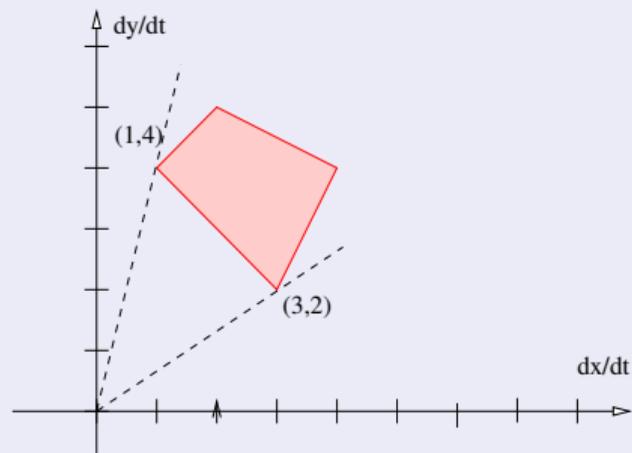
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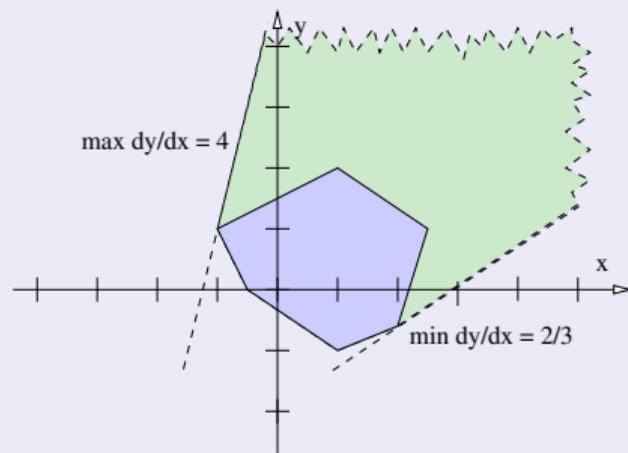
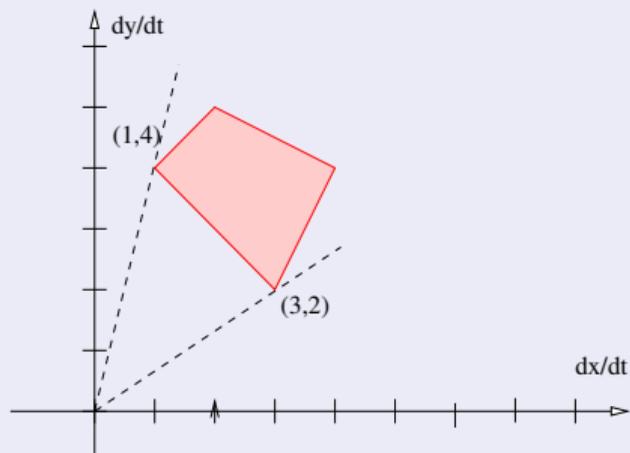
Computing Time Successor

- Consider maximum and minimum rates between derivatives (external vertices in the flow polyhedron)
- Apply these extremal rates for computing the projection to infinity (to be intersected with invariant)
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Linear Hybrid Automata: Symbolic Transitions

Definition: $\text{succ}(\varphi, e)$

- Let $e \stackrel{\text{def}}{=} \langle l, a, \psi, J, l' \rangle$, and ϕ, ϕ' the invariants in l, l'
- Then

$$\text{succ}(\varphi, e) \stackrel{\text{def}}{=} J(((\varphi \wedge \phi) \uparrow \wedge \phi) \wedge \psi)$$

(φ immediately before entering the location)

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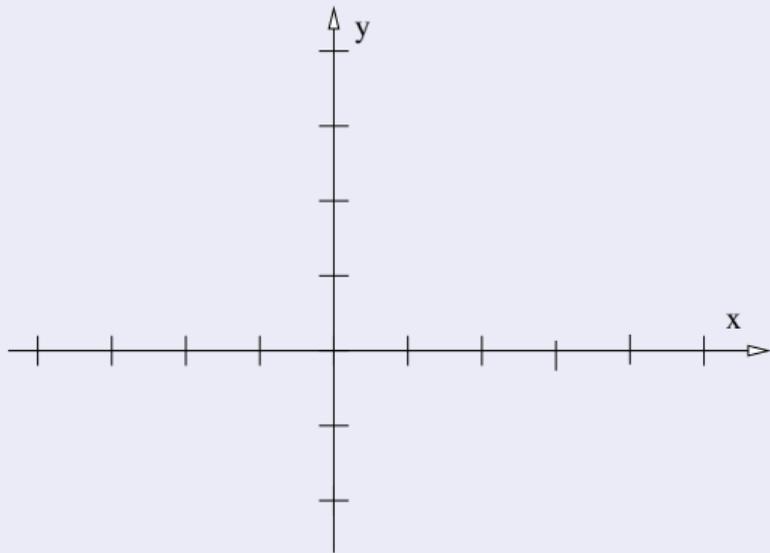
(φ immediately after entering the location):

- \wedge : standard conjunction/intersection
- \uparrow : continuous successor $\psi \uparrow$
- J : Jump transformation $J(X) \stackrel{\text{def}}{=} T \cdot X + B$
- note: φ is considered “immediately after entering l' ”

Linear Hybrid Automata: Symbolic Transitions (cont.)

- Initial zone: values allowed to enter location l
- Projection to infinity: ... after waiting unbounded time
- Intersection with invariant ϕ : ... waiting a legal amount of time
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⇒ Final!

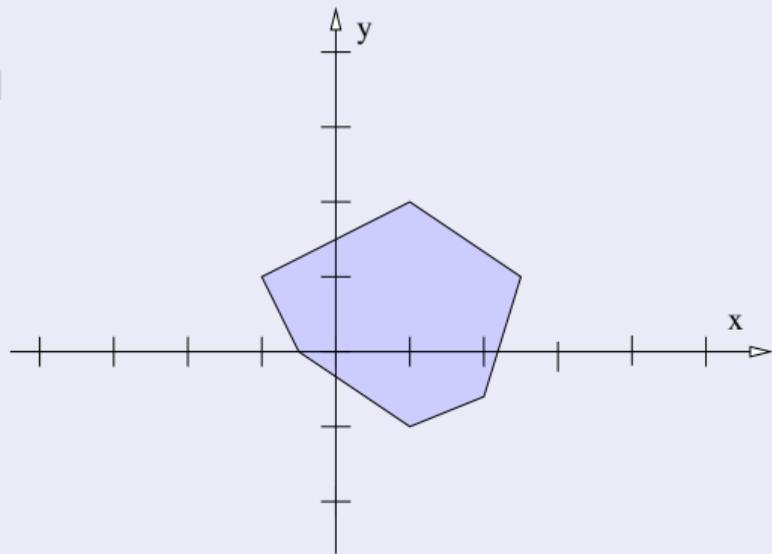


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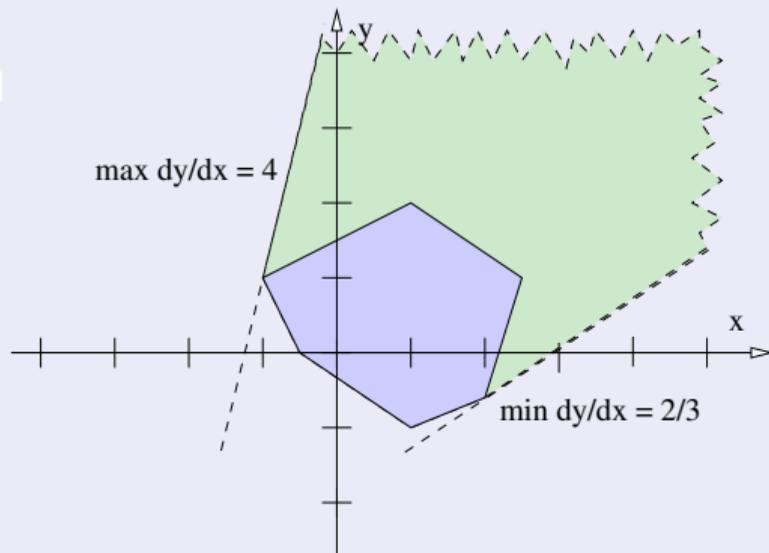


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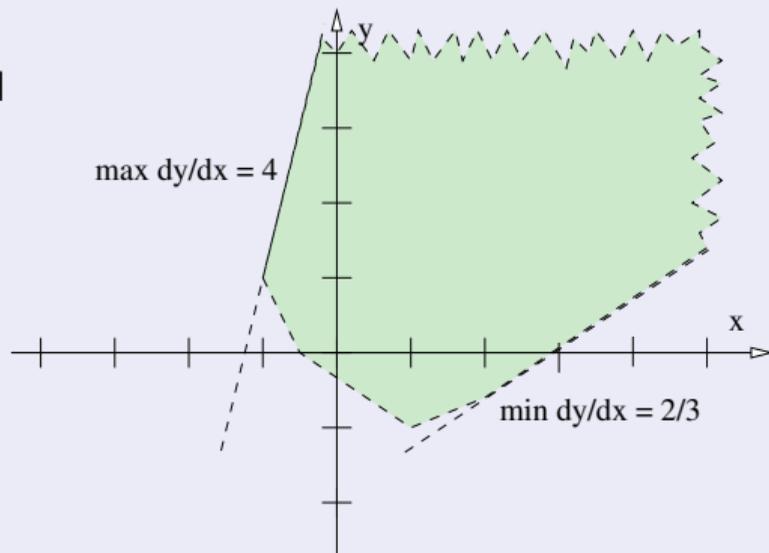


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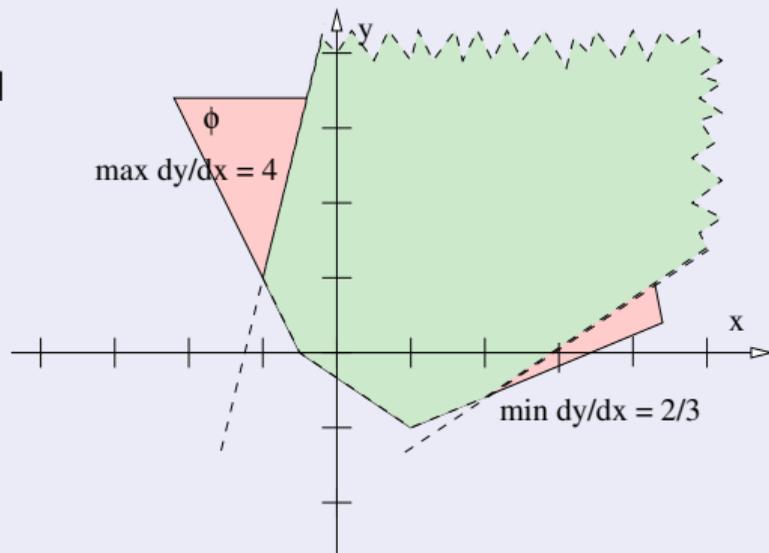


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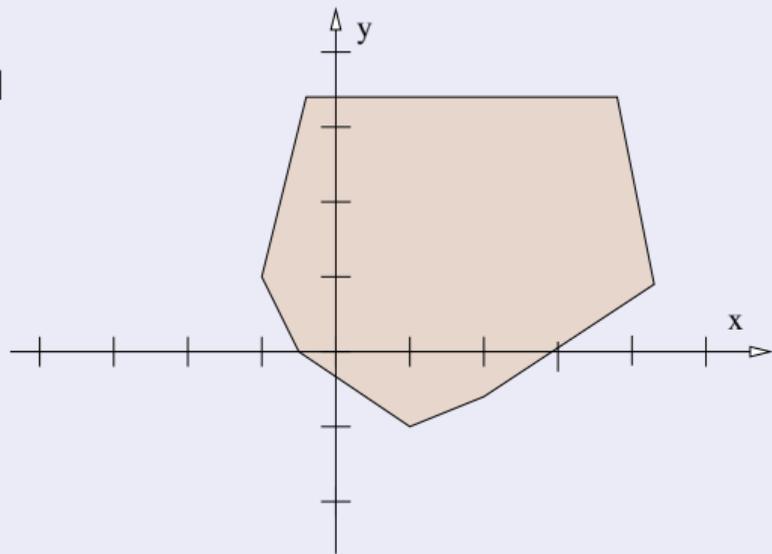


$$\text{succ}(\varphi, e) \stackrel{\text{def}}{=} J((\varphi \uparrow \wedge \phi) \wedge \psi) \wedge \phi'$$

Linear Hybrid Automata: Symbolic Transitions (cont.)

- **Initial zone**: values allowed to enter location l
- **Projection to infinity**: ... after waiting unbounded time
- **Intersection with invariant ϕ** : ... waiting a legal amount of time
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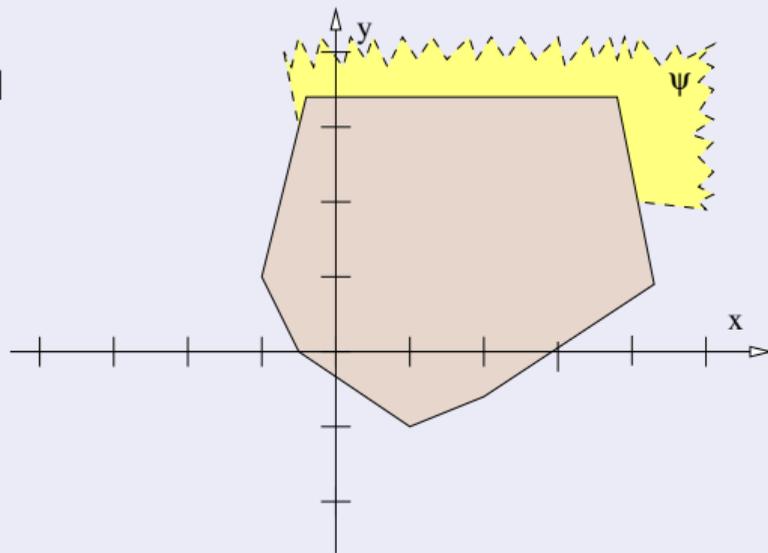


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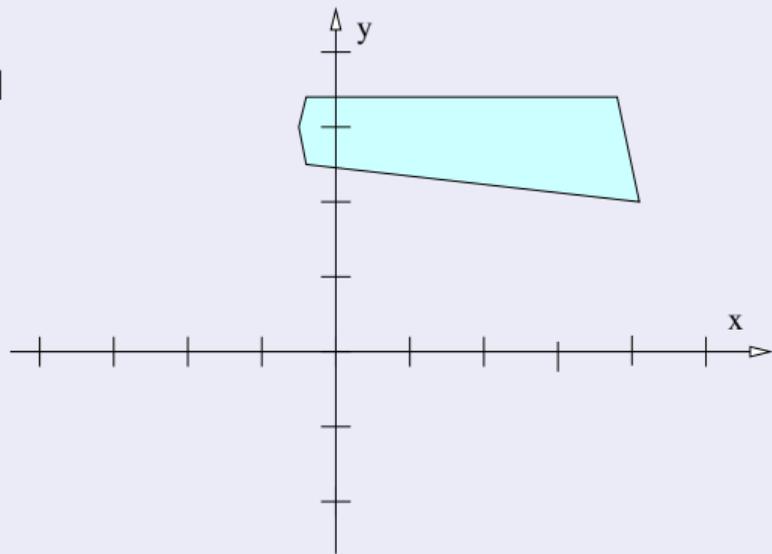


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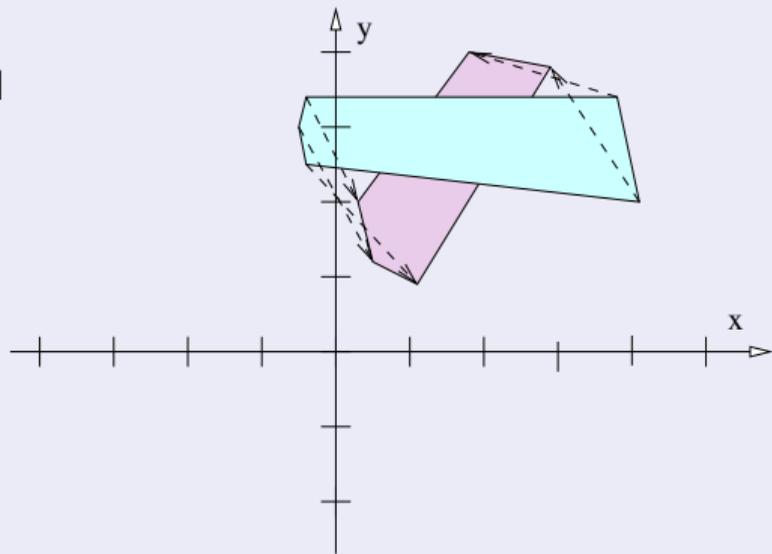


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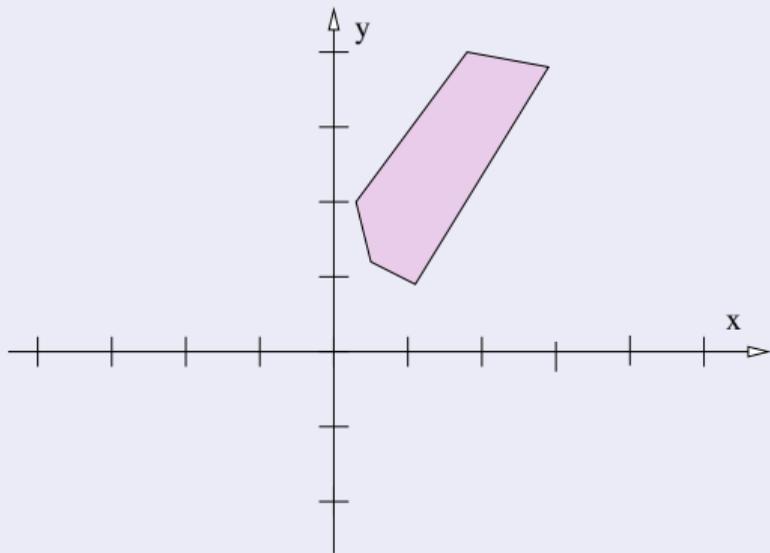


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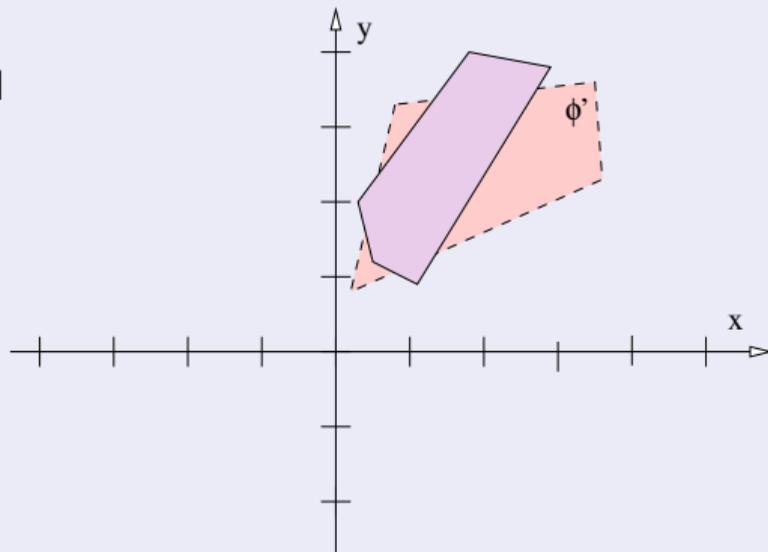


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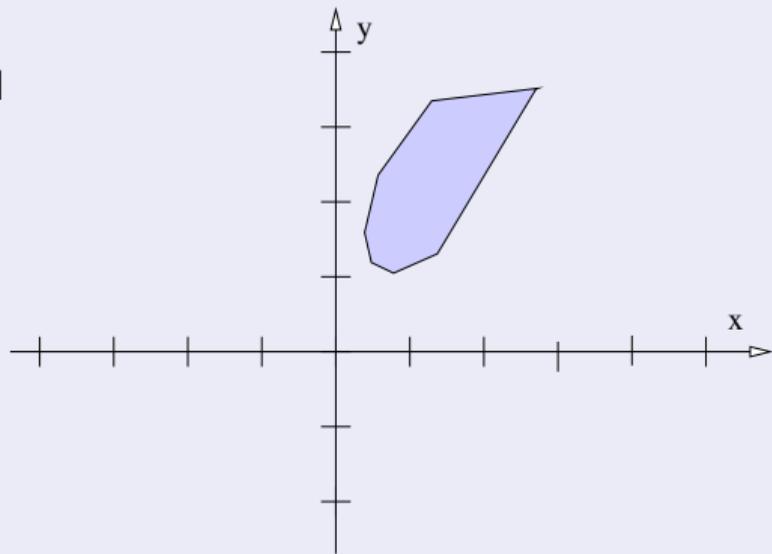
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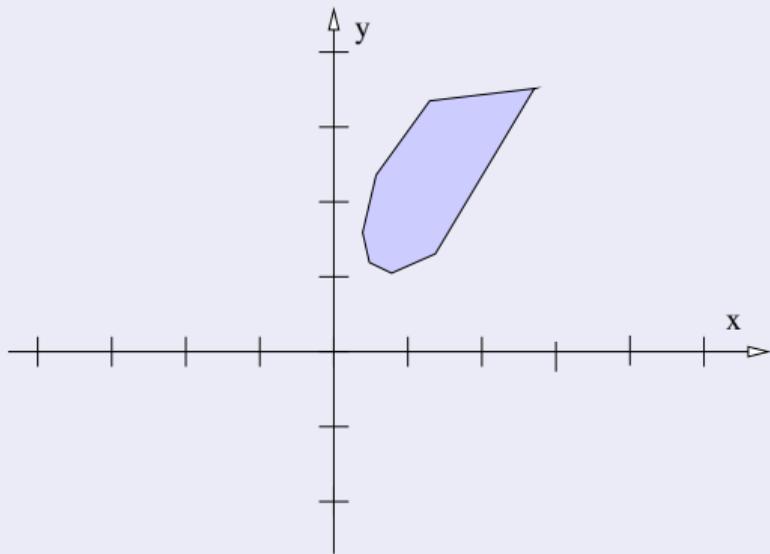
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⇒ **Final!**



$$\text{succ}(\varphi, e) \stackrel{\text{def}}{=} J((\varphi \uparrow \wedge \phi) \wedge \psi) \wedge \phi'$$

Symbolic Reachability Analysis

```
1: function Reachable (A, F) //  $A \stackrel{\text{def}}{=} \langle L, L^0, \Sigma, X, \Phi(X), E \rangle, F \stackrel{\text{def}}{=} \{\langle I_i, \phi_i \rangle\}_i$ 
2: Reachable =  $\emptyset$ 
3: Frontier =  $\{\langle I, \text{Init}_I(X) \rangle \mid I \in L^0\}$ 
4: while (Frontier  $\neq \emptyset$ ) do
5:   extract  $\langle I, \varphi \rangle$  from Frontier
6:   if  $((\varphi \wedge \phi) \neq \perp$  for some  $\langle I, \phi \rangle \in F$ ) then
7:     return True
8:   end if
9:   if  $(\nexists \langle I, \varphi' \rangle \in \textit{Reachable}$  s.t.  $\varphi \subseteq \varphi')$  then
10:    add  $\langle I, \varphi \rangle$  to Reachable
11:    for  $e \in \textit{outcoming}(I)$  do
12:      add succ( $\varphi, e$ ) to Frontier
13:    end for
14:  end while
15: end while
16: return False
```

\implies same schema as with zone automata

Summary: Linear Hybrid Automata

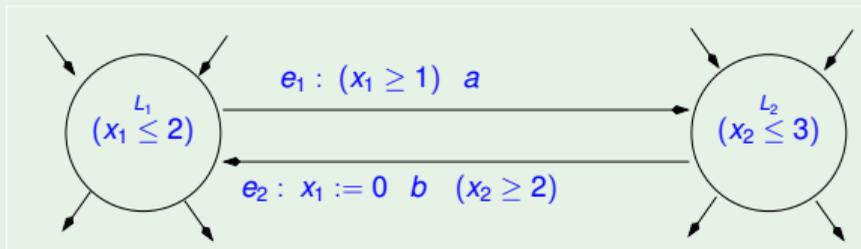
- Strategy implemented in HyTech
- Core computation: manipulation of polyhedra
- Bottlenecks
 - proliferation of polyhedra (unions)
 - computing with high-dimension polyhedra
- Many case studies

Outline

- 1 Motivations
- 2 Timed systems: Modeling and Semantics
 - Timed automata
 - Semantics
 - Combination
- 3 Symbolic Reachability for Timed Systems
 - Making the state space finite
 - Region automata
 - Zone automata
- 4 Hybrid Systems: Modeling and Semantics
 - Hybrid automata
- 5 Symbolic Reachability for Hybrid Systems
 - Multi-Rate and Rectangular Hybrid Automata
 - Linear Hybrid Automata
- 6 Exercises

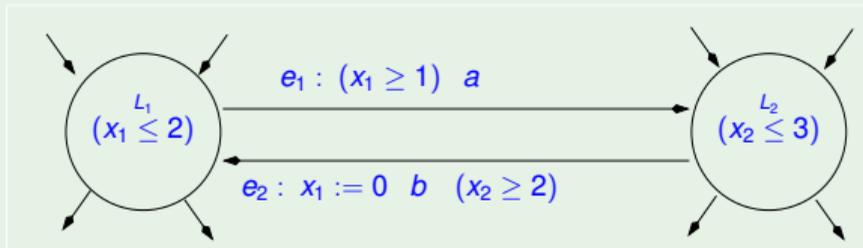
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Consider only the following piece of a timed automaton A, x_1 and x_2 being clocks.



Ex: Execution of a Timed System

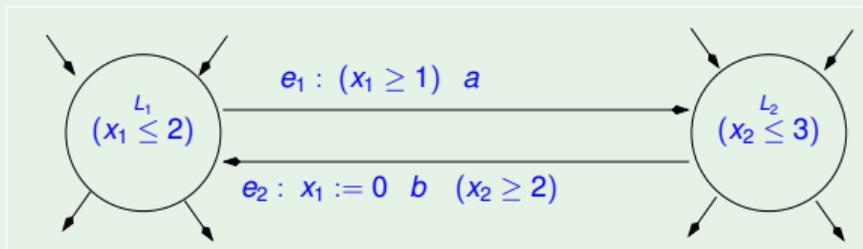
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- (a) In general, what is the minimum amount of time from an occurrence of event b and the subsequent occurrence of the event a ?

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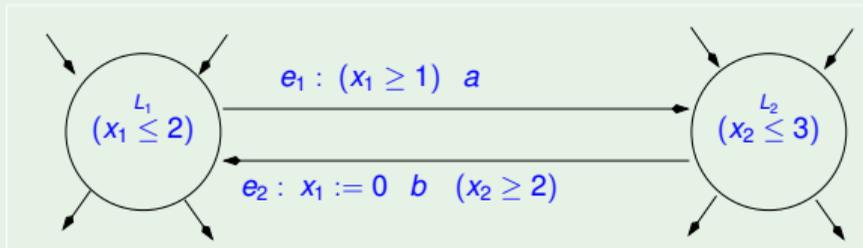
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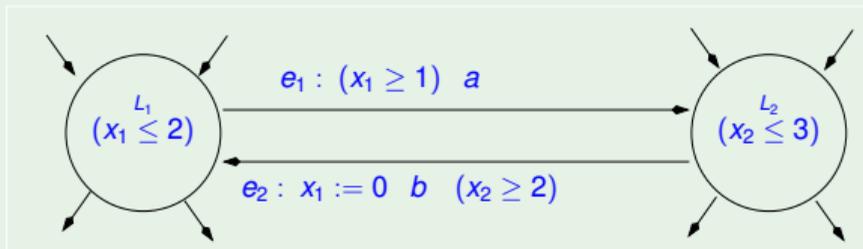
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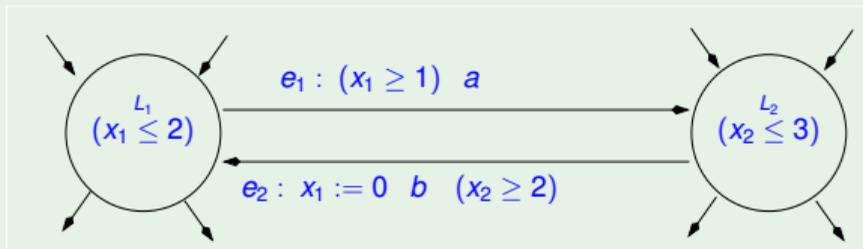
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 $\langle L_1, 0.0, 2.0 \rangle \xrightarrow{1.0} \langle L_1, 1.0, 3.0 \rangle \xrightarrow{a} \langle L_2, 1.0, 3.0 \rangle \xrightarrow{0.0} \langle L_2, 1.0, 3.0 \rangle \xrightarrow{b} \langle L_1, 0.0, 3.0 \rangle$]

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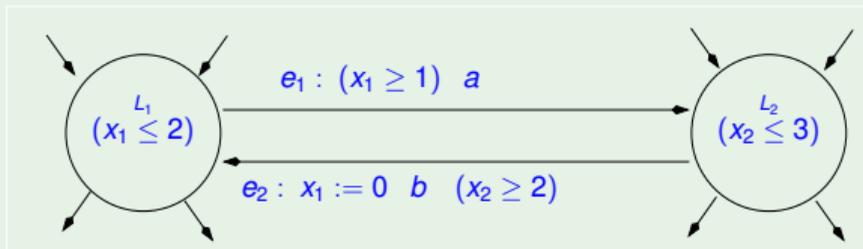
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- (c) Is it possible to have a legal execution in which switches e_2, e_1, e_2 are shot consecutively (possibly interleaved by time elapses), without being interleaved by other switches? If yes, write one such execution. If not, explain why.

Ex: Execution of a Timed System

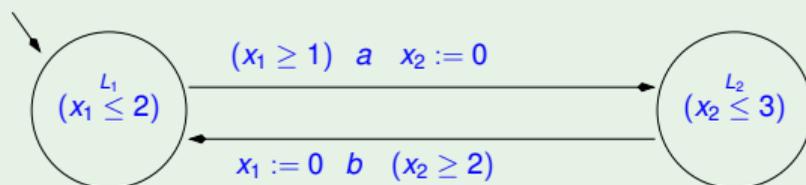
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Ex: Timed Automata: Regions

Consider the following timed automaton A.

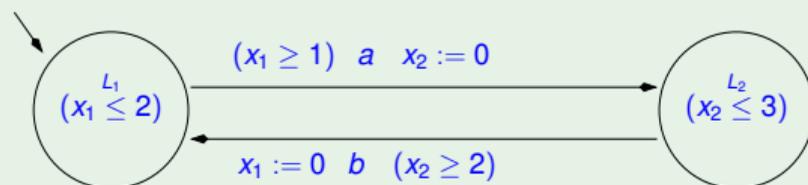


Consider the corresponding Region automaton $R(A)$. For each of the following pairs of states of A, say if the two states belong to the same region.

- (a) $s_0 = (L_1, 2.5, 3.2)$, $s_1 = (L_1, 2.5, 3.7)$
- (b) $s_0 = (L_1, 1.5, 2.2)$, $s_1 = (L_1, 1.5, 2.7)$
- (c) $s_0 = (L_2, 0.5, 1.4)$, $s_1 = (L_2, 0.5, 1.0)$
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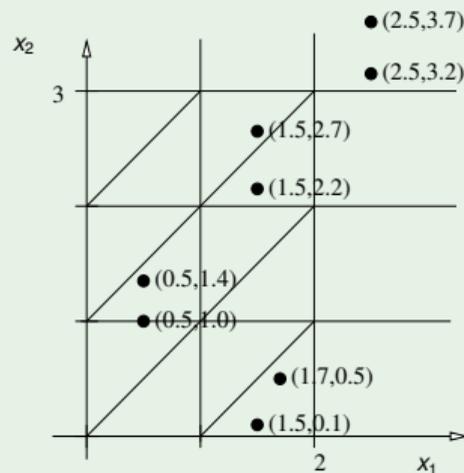
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[Solution: yes]

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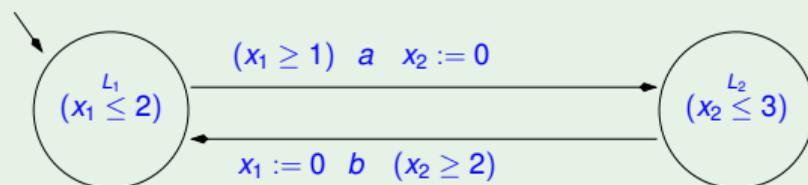
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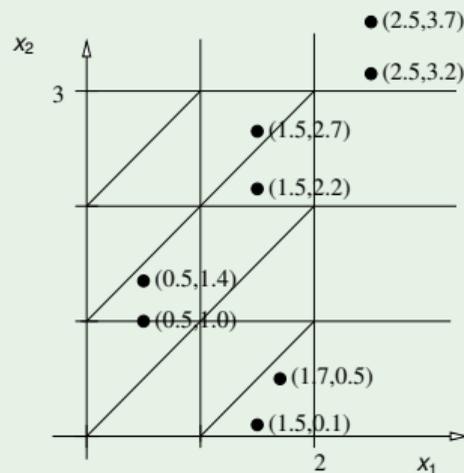
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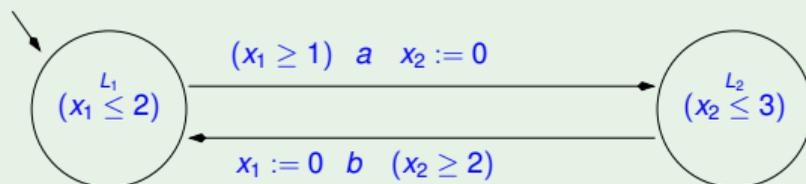
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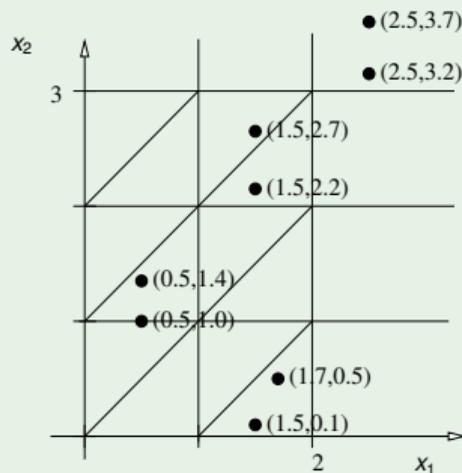
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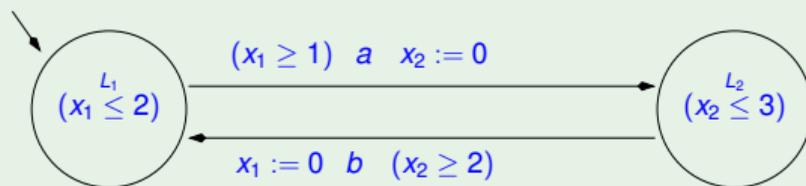
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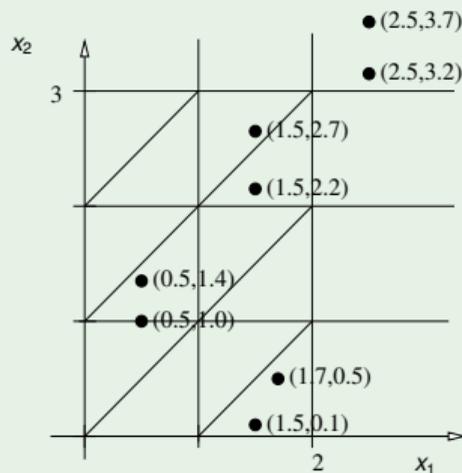
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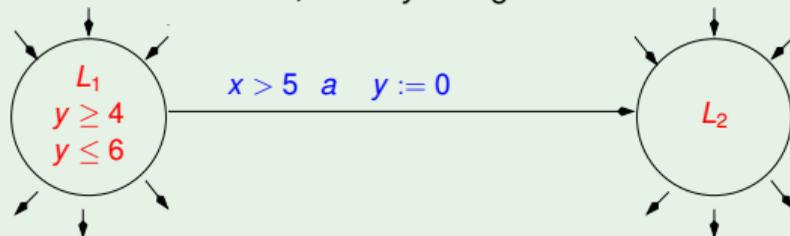
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Ex: Timed Automata: Zones

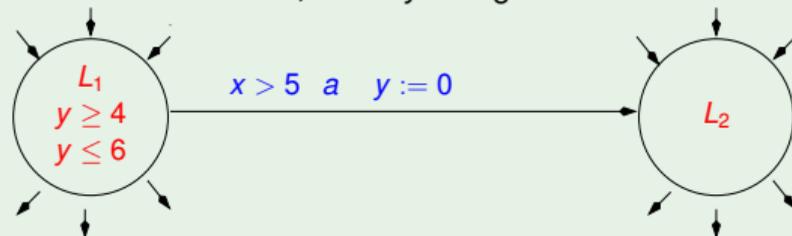
Consider the following switch e in a timed automaton, x and y being clocks:



and let $Z_1 \stackrel{\text{def}}{=} \langle L_1, \varphi \rangle$ s.t. $\varphi \stackrel{\text{def}}{=} (x \geq 2) \wedge (x \leq 3) \wedge (y \geq 2) \wedge (y \leq 5) \wedge (y - x \leq 2)$. Compute $\text{succ}(Z_1, e)$, drawing the process on the cartesian space $\langle x, y \rangle$.

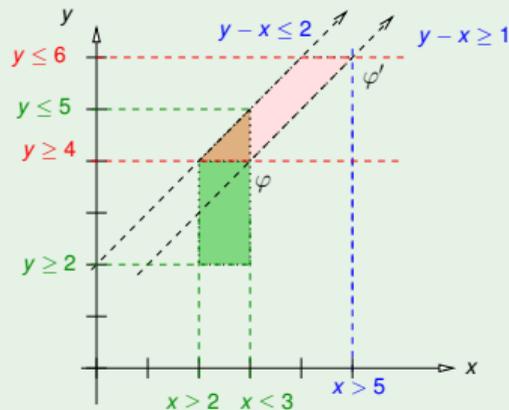
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[Solution: The solution is $\text{succ}(Z_1, e) = \langle L_2, \perp \rangle$. In fact, the zone reached by waiting in L_1 has empty intersection with the guard, as displayed in figure:



Difference Bound Matrices

Consider the zone:

$$\varphi \stackrel{\text{def}}{=} (x_1 \leq 3) \wedge (x_2 \leq 2) \wedge (x_3 \leq 5) \wedge \\ (x_1 - x_3 \leq 2) \wedge (x_2 - x_1 \leq -2) \wedge (x_3 - x_1 \leq 3) \wedge (x_3 - x_2 \leq 1)$$

- (a) Compute the corresponding DBM
- (b) Compute the reduced DBM

Difference Bound Matrices

[Solution: $\varphi \stackrel{\text{def}}{=} (x_1 \leq 3) \wedge (x_2 \leq 2) \wedge (x_3 \leq 5) \wedge$
 $(x_1 - x_3 \leq 2) \wedge (x_2 - x_1 \leq -2) \wedge (x_3 - x_1 \leq 3) \wedge (x_3 - x_2 \leq 1)$

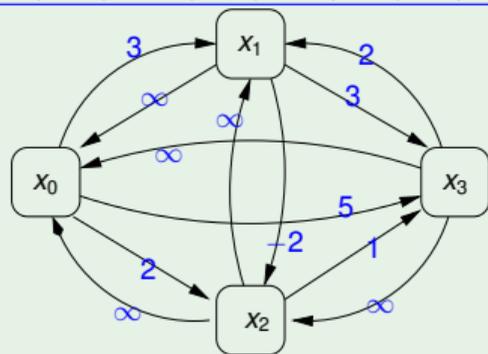
]

Difference Bound Matrices

[Solution: $\varphi \stackrel{\text{def}}{=} (x_1 \leq 3) \wedge (x_2 \leq 2) \wedge (x_3 \leq 5) \wedge$
 $(x_1 - x_3 \leq 2) \wedge (x_2 - x_1 \leq -2) \wedge (x_3 - x_1 \leq 3) \wedge (x_3 - x_2 \leq 1)$

Initial DBM:

	x_0	x_1	x_2	x_3
x_0	$\langle \infty, \leq \rangle$			
x_1	$\langle 3, \leq \rangle$	$\langle \infty, \leq \rangle$	$\langle \infty, \leq \rangle$	$\langle 2, \leq \rangle$
x_2	$\langle 2, \leq \rangle$	$\langle -2, \leq \rangle$	$\langle \infty, \leq \rangle$	$\langle \infty, \leq \rangle$
x_3	$\langle 5, \leq \rangle$	$\langle 3, \leq \rangle$	$\langle 1, \leq \rangle$	$\langle \infty, \leq \rangle$



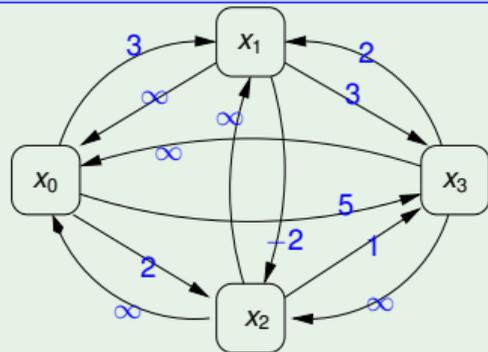
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Difference Bound Matrices

[Solution: $\varphi \stackrel{\text{def}}{=} (x_1 \leq 3) \wedge (x_2 \leq 2) \wedge (x_3 \leq 5) \wedge$
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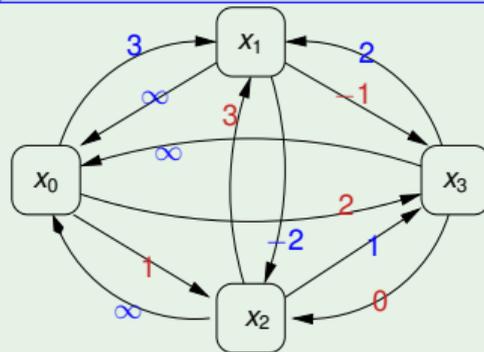
Initial DBM:

	x_0	x_1	x_2	x_3
x_0	$\langle \infty, \leq \rangle$			
x_1	$\langle 3, \leq \rangle$	$\langle \infty, \leq \rangle$	$\langle \infty, \leq \rangle$	$\langle 2, \leq \rangle$
x_2	$\langle 2, \leq \rangle$	$\langle -2, \leq \rangle$	$\langle \infty, \leq \rangle$	$\langle \infty, \leq \rangle$
x_3	$\langle 5, \leq \rangle$	$\langle 3, \leq \rangle$	$\langle 1, \leq \rangle$	$\langle \infty, \leq \rangle$



Reduced DBM:

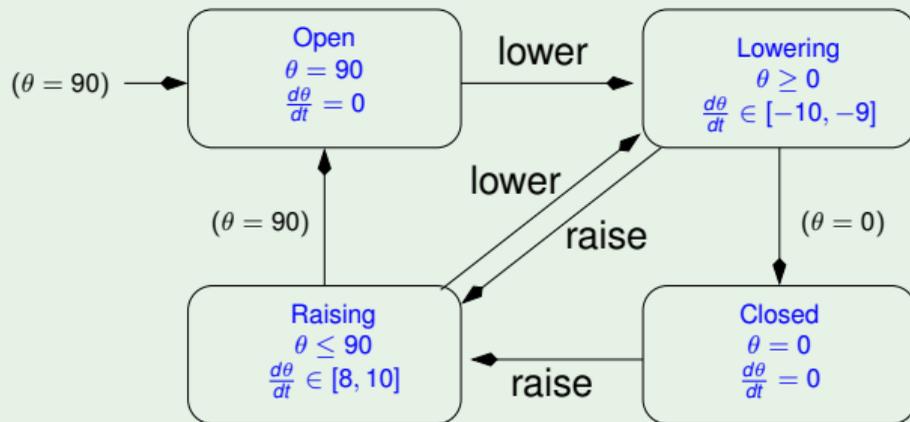
	x_0	x_1	x_2	x_3
x_0	$\langle 0, \leq \rangle$	$\langle \infty, \leq \rangle$	$\langle \infty, \leq \rangle$	$\langle \infty, \leq \rangle$
x_1	$\langle 3, \leq \rangle$	$\langle 0, \leq \rangle$	$\langle 3, \leq \rangle$	$\langle 2, \leq \rangle$
x_2	$\langle 1, \leq \rangle$	$\langle -2, \leq \rangle$	$\langle 0, \leq \rangle$	$\langle 0, \leq \rangle$
x_3	$\langle 2, \leq \rangle$	$\langle -1, \leq \rangle$	$\langle 1, \leq \rangle$	$\langle 0, \leq \rangle$



]

Hybrid Automata

A railway-crossing gate, whose dynamics is represented by the hybrid automaton in the figure, receives from a controller two possible input signals {lower,raise}. (θ , in degrees, represents the angle between the bar and the ground.) When the gate is open the controller receives a signal “incoming” when a train is incoming, it waits a fixed amount of time Δt , then it sends the gate the lower order. It is known that an incoming train takes an amount of time within the interval $[70,100]$ time units to get from the remote sensor to the gate. Compute the *maximum* amount of time Δt which guarantees that the train does not reach the gate before the bar is completely lowered, and briefly explain why.



Hybrid Automata

[Solution: Δt is 60 time units. In fact, the maximum value of Δt the controller can afford waiting is given by the minimum time the train may take to reach the gate (70), minus the maximum time taken by the bar to lower, that is, the time taken to lower the angle from 90 to 0 at the lowest absolute speed ($90/|-9|$). Overall, we have thus $\Delta t = 70 - 90/(|-9|) = 60$.]