Formal Methods

Module II: Formal Verification

Ch. 09: Timed and Hybrid Systems

Roberto Sebastiani

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M.S. in Computer Science, Mathematics, & Artificial Intelligence Systems Academic year 2021-2022

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Outline

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



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Acknowledgments

Thanks for providing material to:

- Rajeev Alur & colleagues (Penn University)
- Paritosh Pandya (IIT Bombay)
- Andrea Mattioli, Yusi Ramadian (Univ. Trento)
- Marco Di Natale (Scuola Superiore S.Anna, Italy)

Disclaimer

- very introductory
- very-partial coverage
- mostly computer-science centric



Acknowledgments

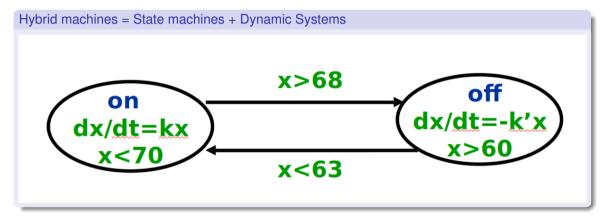
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Hybrid Modeling



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



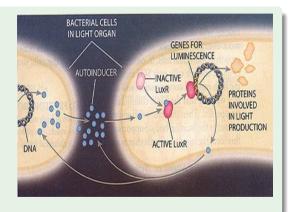
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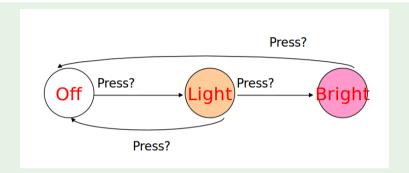
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Example: Simple light control

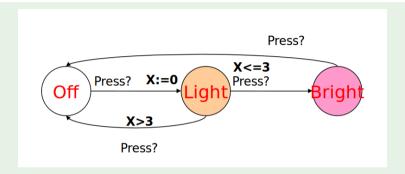


Requirement:

- 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;



Example: Simple light control



Solution: add real-valued clock x

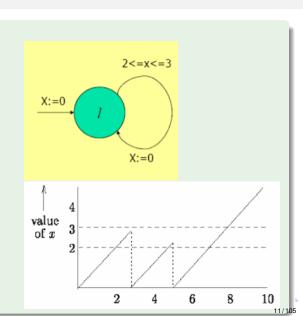
- x reset at first press
- if next press before x reaches 3 time units, then the light will get brighter;
- otherwise the light is turned off

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Modeling: timing constraints

Finite graph + finite set of (real-valued) clocks

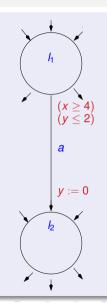
- Vertexes are locations
 - Time can elapse there
 - Constraints (invariants)
- Edges are switches
 - Subject to constraints
 - Reset clocks



- Locations $l_1, l_2, ...$ (like in standard automata)
 - discrete part of the state
 - may be implemented by discrete variables
- Switches (discrete transitions like in standard aut.)
- Labels, aka events, actions,... (like in standard aut.)
 - used for synchronization
- Clocks: $x, y, ... \in \mathbb{Q}^+$
 - 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 integers 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 integers bounds
 - ensure progress



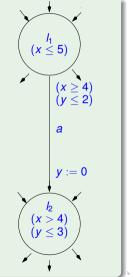
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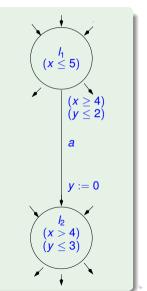
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- Resets (*x* := 0)
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- Invariants: $(x \bowtie C)$ s.t. $\bowtie \in \{\leq, <, \geq, >\}, C \in \mathbb{N}$
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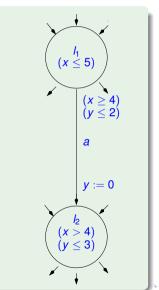
• State: $\langle I_i, x, y \rangle$



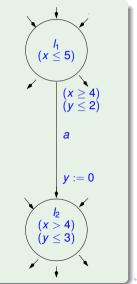
State: ⟨*I_i*, *x*, *y*⟩
 ⟨*I*₁, 4, 7⟩:



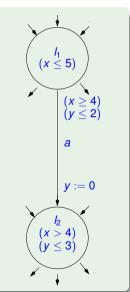
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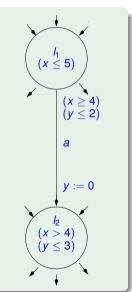
- State: $\langle I_i, x, y \rangle$
 - $\langle I_1, 4, 7 \rangle$: OK!
 - $\langle I_2, 2, 4 \rangle$:



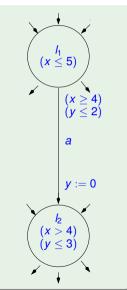
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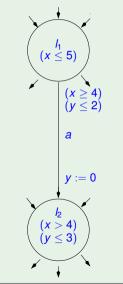
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- Switch: $\langle I_i, x, y \rangle \xrightarrow{a} \langle I_i, x', y' \rangle$



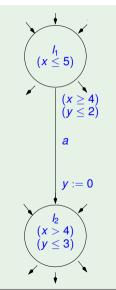
- State: $\langle I_i, x, y \rangle$
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- Switch: $\langle I_i, x, y \rangle \stackrel{a}{\longrightarrow} \langle I_i, x', y' \rangle$
 - $\langle I_1, 4.5, 2 \rangle \stackrel{a}{\longrightarrow} \langle I_2, 4.5, 0 \rangle$:



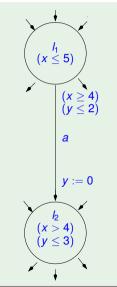
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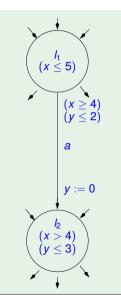
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 - $\langle I_1, 4.5, 2 \rangle \xrightarrow{a} \langle I_2, 4.5, 0 \rangle$: OK!
 - $\langle I_1, 6, 2 \rangle \stackrel{a}{\longrightarrow} \langle I_2, 6, 0 \rangle$:



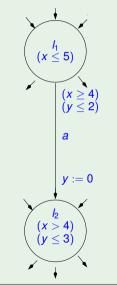
- State: $\langle I_i, x, y \rangle$
 - $\langle I_1, 4, 7 \rangle$: OK!
 - $\langle l_2, 2, 4 \rangle$: not OK! (violates invariant in l_2)
- Switch: $\langle I_i, x, y \rangle \xrightarrow{a} \langle I_i, x', y' \rangle$
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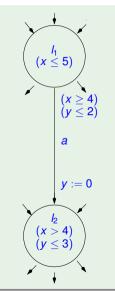
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 - $\langle I_1, 6, 2 \rangle \xrightarrow{a} \langle I_2, 6, 0 \rangle$: not OK! (violates invar. in I_1)
 - $\langle I_1, b, 2 \rangle \longrightarrow \langle I_2, b, 0 \rangle$: not OK! (violates invar. in I_1
 - $\bullet \ \langle \mathit{I}_{1},3,2\rangle \stackrel{a}{\longrightarrow} \langle \mathit{I}_{2},3,0\rangle :$



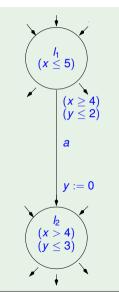
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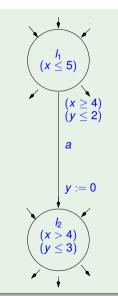
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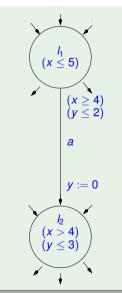
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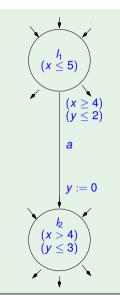
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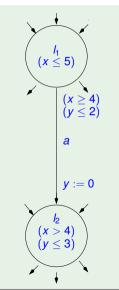
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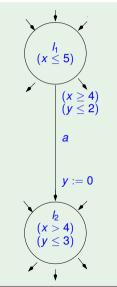
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- Wait (time elapse): $\langle I_i, x, y \rangle \xrightarrow{\delta} \langle I_i, x + \delta, y + \delta \rangle$



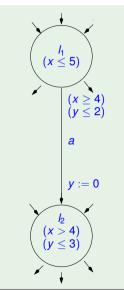
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 - $\langle I_1, 3, 0 \rangle \xrightarrow{2} \langle I_1, 5, 2 \rangle$:



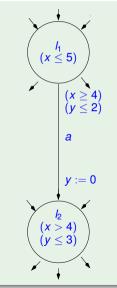
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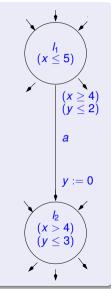
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- Wait (time elapse): $\langle I_i, x, y \rangle \stackrel{\delta}{\longrightarrow} \langle I_i, x + \delta, y + \delta \rangle$
 - $\langle I_1, 3, 0 \rangle \xrightarrow{2} \langle I_1, 5, 2 \rangle$: OK!
 - $\langle I_1, 3, 0 \rangle \stackrel{3}{\longrightarrow} \langle I_1, 6, 3 \rangle$:



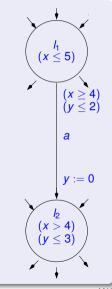
- State: $\langle I_i, x, y \rangle$
 - $\langle I_1, 4, 7 \rangle$: OK!
 - $\langle I_2, 2, 4 \rangle$: not OK! (violates invariant in I_2)
- Switch: $\langle I_i, x, y \rangle \stackrel{a}{\longrightarrow} \langle I_j, x', y' \rangle$
 - $\langle I_1, 4.5, 2 \rangle \xrightarrow{a} \langle I_2, 4.5, 0 \rangle$: OK!
 - $\langle I_1, 6, 2 \rangle \xrightarrow{a} \langle I_2, 6, 0 \rangle$: not OK! (violates invar. in I_1)
 - $\langle l_1, 3, 2 \rangle \xrightarrow{a} \langle l_2, 3, 0 \rangle$: 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): $\langle I_i, x, y \rangle \xrightarrow{\delta} \langle I_i, x + \delta, y + \delta \rangle$
 - $\langle I_1, 3, 0 \rangle \xrightarrow{2} \langle I_1, 5, 2 \rangle$: OK!
 - $\bullet \ \langle \mathit{I}_{1},3,0\rangle \stackrel{3}{\longrightarrow} \langle \mathit{I}_{1},6,3\rangle \text{: not OK! (violates invar. in } \mathit{I}_{1})$



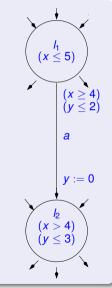
- L: Set of locations
- $L^0 \subset L$: Set of initial locations
- Σ: Set of labels
- X: Set of clocks
- $\Phi(X)$: Set of invariants
- $E \subseteq L \times \Sigma \times \Phi(X) \times 2^X \times L$: Set of switches A switch $\langle I, a, \varphi, \lambda, I' \rangle$ s.t.
 - /: source location
 - al labal
 - φ: clock constraints
 - $\lambda \subseteq X$: clocks to be reset
 - /': target location



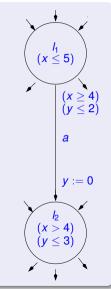
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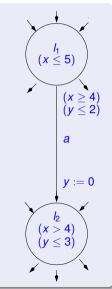
- L: Set of locations
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- $E \subset L \times \Sigma \times \Phi(X) \times 2^X \times L$: Set of switches



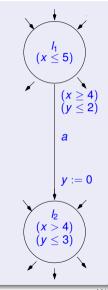
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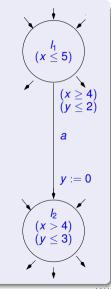
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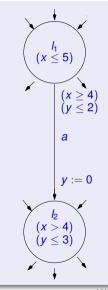
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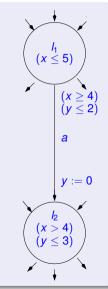
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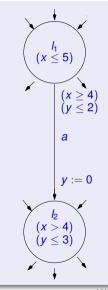
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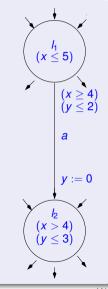
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• Grammar of clock constraints:

$$\varphi ::= \mathbf{X} \leq \mathbf{C} \mid \mathbf{X} < \mathbf{C} \mid \mathbf{X} \geq \mathbf{C} \mid \mathbf{X} > \mathbf{C} \mid \varphi \wedge \varphi$$

- s.t. C positive integer values.
- ⇒ allow only comparison of a clock with a constant
- ullet clock interpretation: u

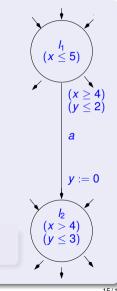
$$X = \langle x, y, z \rangle, \ \ \nu = \langle 1.0, 1.5, 0 \rangle$$

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

$$\delta = 0.2, \ \nu + \delta = \langle 1.2, 1.7, 0.2 \rangle$$

• clock interpretation ν after reset λ : $\nu[\lambda]$

$$\lambda = \{y\}, \quad \nu[y := 0] = \langle 1.0, 0, 0 \rangle$$



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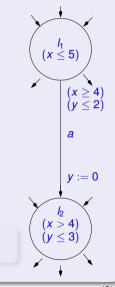
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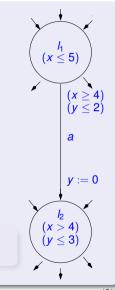
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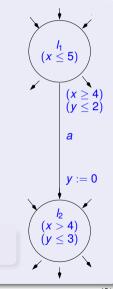
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clock interpretation: ν

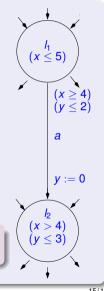
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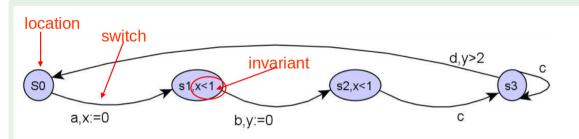
Remark: why integer constants in clock constraints?

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

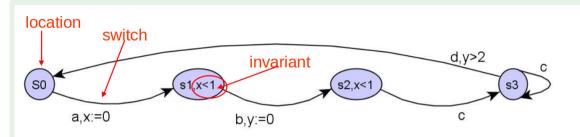
Ex: 1.345, 0.78, 102.32 seconds

⇒ 1,345, 780, 102,320 milliseconds



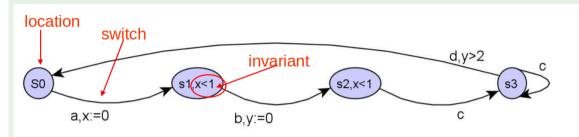
- clocks $\{x, y\}$ can be set/reset independently
- x is reset to 0 from s_0 to s_1 on a
- switches b and c happen within 1 time-unit from a because of constraints in s_1 and s_2
- delay between b and the following d is > 2
- no explicit bounds on time difference between event c-d





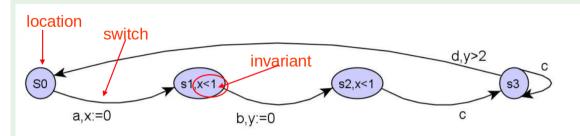
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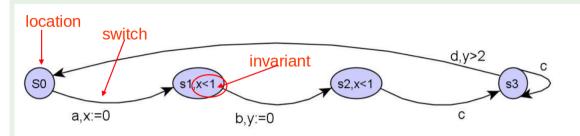
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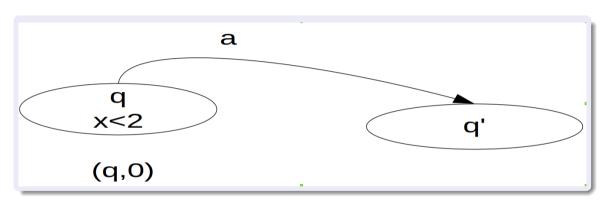


Timed Automata: Semantics

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

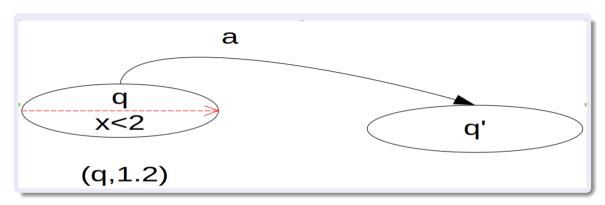
$$\mathcal{S}_{\mathcal{A}} \stackrel{\scriptscriptstyle\mathsf{def}}{=} \langle \mathcal{Q}, \mathcal{Q}^0,
ightarrow, \Sigma
angle$$

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



Initial State

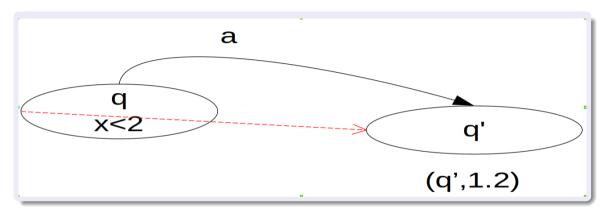
- ⟨q, 0⟩
- Initial state



Time elapse

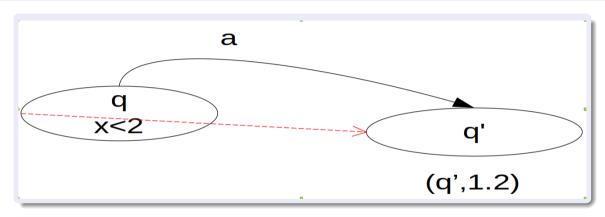
- $\bullet \ \langle q, 0 \rangle \xrightarrow{1.2} \langle q, 1.2 \rangle$
- state change due to elapse of time





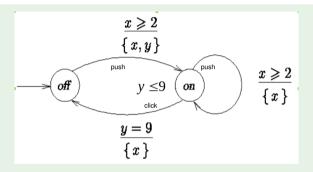
Time Elapse, Switch and their Concatenation

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



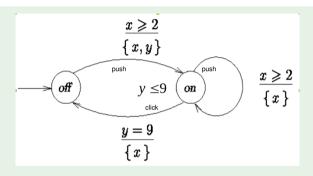
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- $\implies \langle q, 0 \rangle \stackrel{\text{1.2+a}}{\longrightarrow} \langle q', \text{1.2} \rangle$ "wait δ and switch;"



- 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.

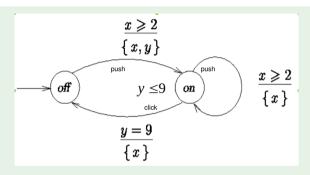
Example execution



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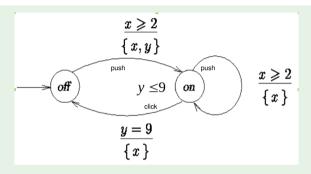
```
\langle off, 0, 0 \rangle \xrightarrow{3.5} \langle off, 3.5, 3.5 \rangle \xrightarrow{push} \langle on, 0, 0 \rangle \xrightarrow{3.14} \langle on, 3.14, 3.14 \rangle \xrightarrow{push} \langle on, 0, 3.14 \rangle \xrightarrow{3} \langle on, 3, 6.14 \rangle \xrightarrow{2.86} \langle on, 5.86, 9 \rangle \xrightarrow{click} \langle off, 0, 9 \rangle \xrightarrow{click} \langle off, 0, 9 \rangle \xrightarrow{3.5} \langle off, 0, 9 \rangle \xrightarrow{2.86} \langle off, 0, 9 \rangle \xrightarrow{click} \langle off, 0, 9 \rangle \xrightarrow{3.5} \langle off
```



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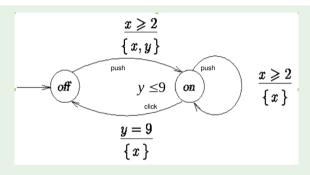
```
 \begin{array}{c} \langle \textit{off}, 0, 0 \rangle \xrightarrow{3.5} \langle \textit{off}, 3.5, 3.5 \rangle \xrightarrow{\textit{push}} \langle \textit{on}, 0, 0 \rangle \xrightarrow{3.14} \langle \textit{on}, 3.14, 3.14 \rangle \\ \xrightarrow{\textit{push}} \langle \textit{on}, 0, 3.14 \rangle \xrightarrow{3} \langle \textit{on}, 3, 6.14 \rangle \xrightarrow{2.86} \langle \textit{on}, 5.86, 9 \rangle \xrightarrow{\textit{click}} \langle \textit{off}, 0, 9 \rangle \\ \xrightarrow{\textit{push}} \langle \textit{on}, 0, 3.14 \rangle \xrightarrow{3} \langle \textit{on}, 3, 6.14 \rangle \xrightarrow{2.86} \langle \textit{on}, 5.86, 9 \rangle \xrightarrow{\textit{click}} \langle \textit{off}, 0, 9 \rangle
```



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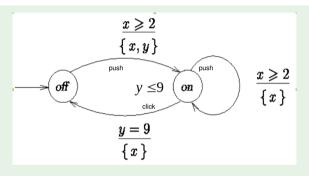
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 \begin{array}{c} \langle \textit{off}, 0, 0 \rangle \xrightarrow{3.5} \langle \textit{off}, 3.5, 3.5 \rangle \xrightarrow{\textit{push}} \langle \textit{on}, 0, 0 \rangle \xrightarrow{3.14} \langle \textit{on}, 3.14, 3.14 \rangle \\ \xrightarrow{\textit{push}} \langle \textit{on}, 0, 3.14 \rangle \xrightarrow{3} \langle \textit{on}, 3, 6.14 \rangle \xrightarrow{2.86} \langle \textit{on}, 5.86, 9 \rangle \xrightarrow{\textit{click}} \langle \textit{off}, 0, 9 \rangle \\ \xrightarrow{\textit{push}} \langle \textit{on}, 0, 3.14 \rangle \xrightarrow{3} \langle \textit{on}, 3, 6.14 \rangle \xrightarrow{2.86} \langle \textit{on}, 5.86, 9 \rangle \xrightarrow{\textit{click}} \langle \textit{off}, 0, 9 \rangle
```



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Example execution

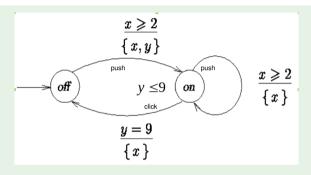
 $\begin{array}{c} \langle \textit{off}, 0, 0 \rangle \xrightarrow{3.5} \langle \textit{off}, 3.5, 3.5 \rangle \xrightarrow{\textit{push}} \langle \textit{on}, 0, 0, 0 \rangle \xrightarrow{3.14} \langle \textit{on}, 3.14, 3.14 \rangle \\ \xrightarrow{\textit{push}} \langle \textit{on}, 0, 3.14 \rangle \xrightarrow{3} \langle \textit{on}, 3, 6.14 \rangle \xrightarrow{2.86} \langle \textit{on}, 5.86, 9 \rangle \xrightarrow{\textit{click}} \langle \textit{off}, 0, 9 \rangle \\ \xrightarrow{\textit{push}} \langle \textit{on}, 0, 3.14 \rangle \xrightarrow{3} \langle \textit{on}, 3, 6.14 \rangle \xrightarrow{3.14} \langle \textit{on}, 3.86, 9 \rangle \xrightarrow{\textit{click}} \langle \textit{off}, 0, 9 \rangle$



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Example execution

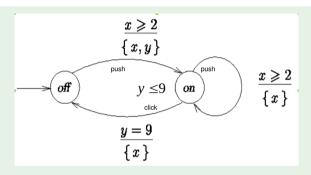
```
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```



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Example execution

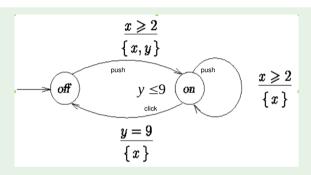
$$\begin{array}{c} \langle \textit{off}, 0, 0 \rangle \xrightarrow{3.5} \langle \textit{off}, 3.5, 3.5 \rangle \xrightarrow{\textit{push}} \langle \textit{on}, 0, 0 \rangle \xrightarrow{3.14} \langle \textit{on}, 3.14, 3.14 \rangle \\ \xrightarrow{\textit{push}} \langle \textit{on}, 0, 3.14 \rangle \xrightarrow{3} \langle \textit{on}, 3, 6.14 \rangle \xrightarrow{2.86} \langle \textit{on}, 5.86, 9 \rangle \xrightarrow{\textit{click}} \langle \textit{off}, 0, 9 \rangle \\ \end{array}$$



- 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

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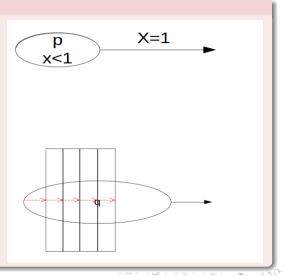
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Remark: Non-Zenoness

Beware of Zeno! (paradox)

 When the invariant is violated some edge must be enabled

 Automata should admit the possibility of time to diverge



- 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 only in the alphabet of $A_1 \Longrightarrow$ asynchronized
 - Label a only in the alphabet of $A_2 \Longrightarrow$ asynchronized

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 - blocking synchronization: a-labeled switches cannot be shot alone
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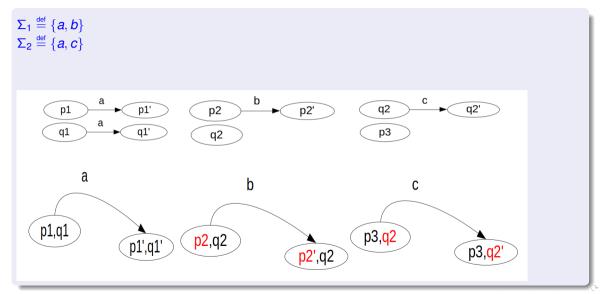
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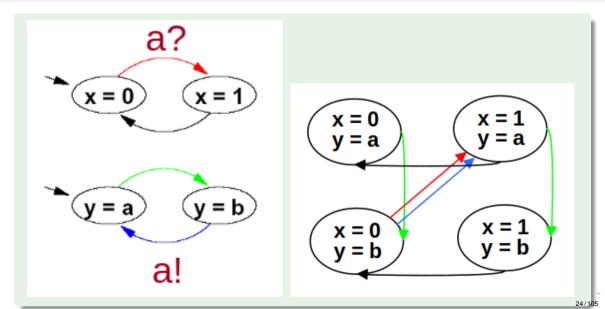
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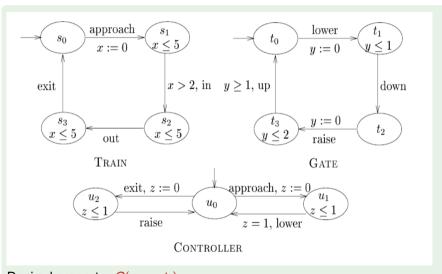
Transition Product



Transition Product: Example

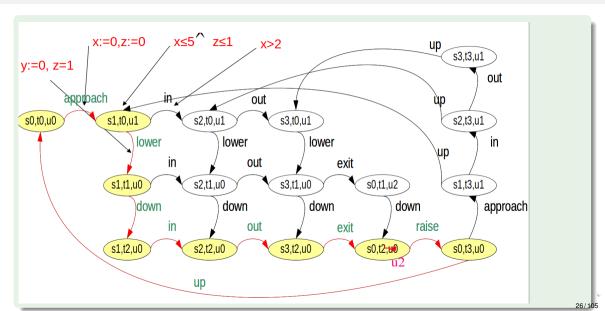


Example: Train-gate controller [Alur CAV'99]



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

Train-gate controller: Product



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Reachability Analysis

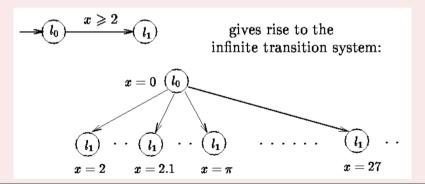
- Verification of safety requirement: reachability problem
- Input: a timed automaton A and a set of target locations $L^F \subseteq L$
- ullet Problem: Determining whether L^F is reachable in a timed automaton A
- A location / of A is reachable if some state q with location component / is a reachable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

Timed/hybrid Systems: problem

Problem

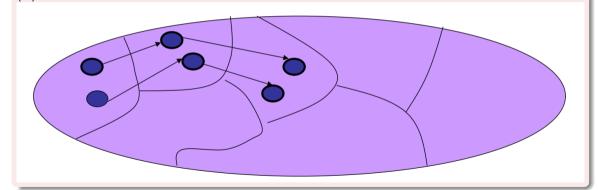
The system S_A associated to A has infinitely-many states & symbols.

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

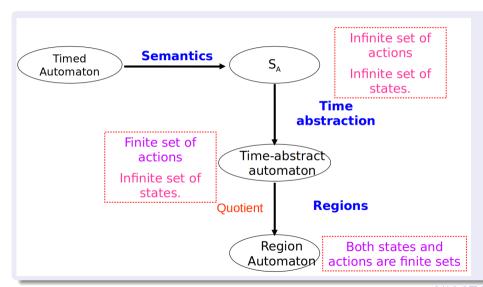


Idea: Finite Partitioning

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
 - → 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 change due to location switch stated explicitly
- Cut system to finitely many labels
- U_A (instead of S_A) allows for capturing untimed properties (e.g., reachability, safety)

Example

```
A: ("wait \delta; 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 \delta 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
U_A: ("wait (sometime) and switch;")
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```

Time-abstract transition system U_A

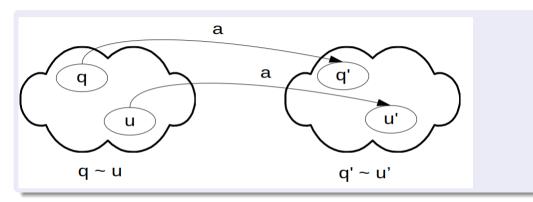
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```
A: ("wait \delta; switch;")
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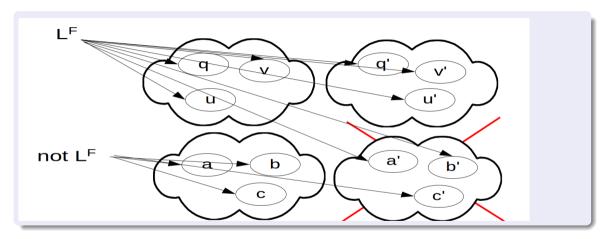
Stable quotients



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

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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Preliminary definitions & terminology

Given a clock x:

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

Region Equivalence: $\nu \cong \nu$

- C1: For every clock x, either $\lfloor \nu(x) \rfloor = \lfloor \nu'(x) \rfloor$ or $\lfloor \nu(x) \rfloor, \lfloor \nu'(x) \rfloor \geq C_x$
- C2: For every clock pair x, y s.t. $\nu(x), \nu'(x) \leq C_x$ and $\nu(y), \nu'(y) \leq C_y$, $\operatorname{fr}(\nu(x)) \leq \operatorname{fr}(\nu(y))$ iff $\operatorname{fr}(\nu'(x)) \leq \operatorname{fr}(\nu'(y))$
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Region Equivalence over clock interpretation

Preliminary definitions & terminology

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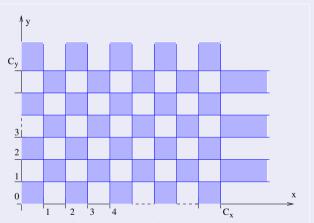
Region Equivalence: $\nu \cong \nu'$

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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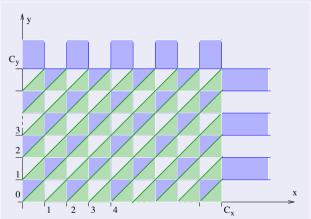


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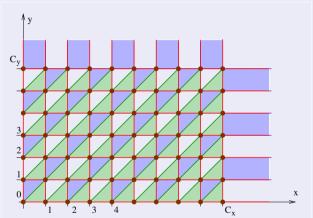


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- C2: For every clock pair x,y s.t. $\nu(x),\nu'(x)\leq C_X$ and $\nu(y),\nu'(y)\leq C_Y$, $\operatorname{fr}(\nu(x))\leq\operatorname{fr}(\nu(y))$ iff $\operatorname{fr}(\nu'(x))\leq\operatorname{fr}(\nu'(y))$
- C3: For every clock x s.t. $\nu(x), \nu'(x) < C_x$, $fr(\nu(x)) = 0$ iff $fr(\nu'(x)) = 0$

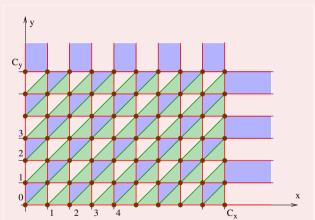


- C1: For every clock x, either $\lfloor \nu(x) \rfloor = \lfloor \nu'(x) \rfloor$ or $\lfloor \nu(x) \rfloor, \lfloor \nu'(x) \rfloor \geq C_x$
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Regions, intuitive idea:



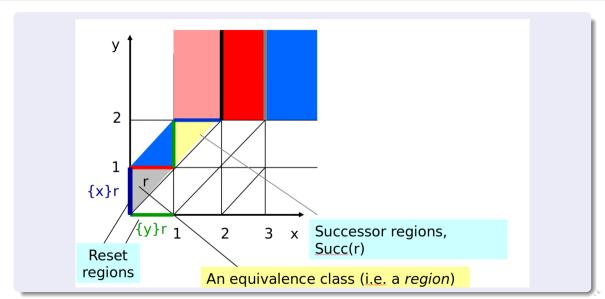
Intuition: $\nu \cong \nu'$ iff they satisfy the same set of constraints in the form

$$X_i < C, X_i > C, X_i = C, X_i - X_j < C, X_i - X_j > C, X_i - X_j = C$$

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

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Region Operations

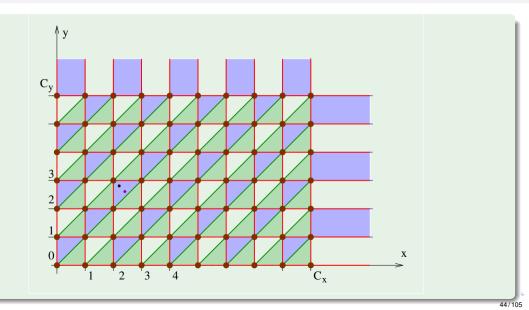


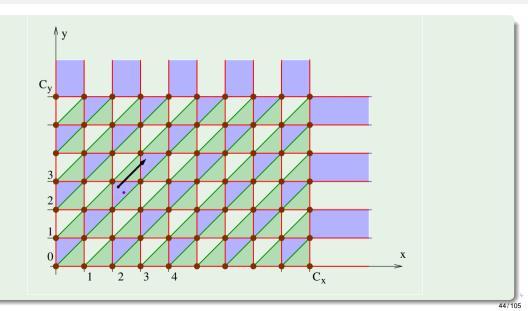
- The region equivalence relation \cong is a time-abstract bisimulation:
 - Action transitions: if $\nu \cong \mu$ and $\langle I, \nu \rangle \stackrel{a}{\longrightarrow} \langle I', \nu' \rangle$ for some I', ν' , then there exists μ' s.t. $\nu' \cong \mu'$ and $\langle I, \mu \rangle \stackrel{a}{\longrightarrow} \langle I', \mu' \rangle$
 - Wait transitions: if $\nu \cong \mu$, then for every $\delta \in \mathbb{Q}^+$ there exists $\delta' \in \mathbb{Q}^+$ s.t. $\nu + \delta \cong \mu + \delta'$
- $\Rightarrow~$ If $u\cong\mu$, then $\langle I,
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 angle$ and $\langle I,\mu
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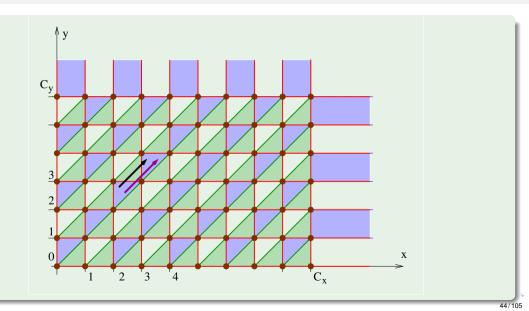
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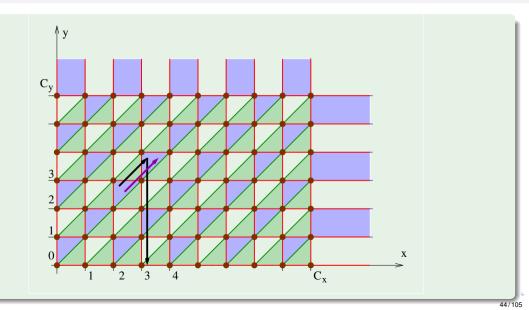
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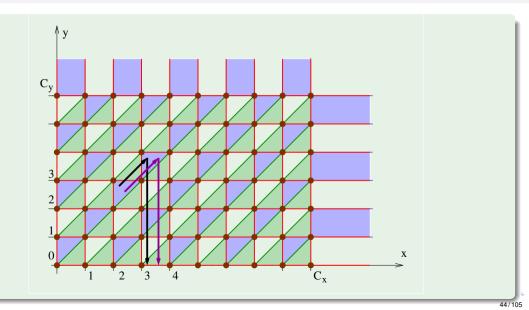
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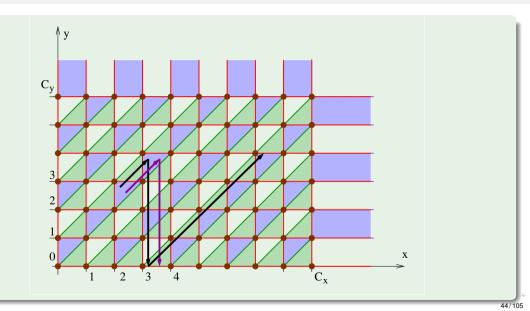


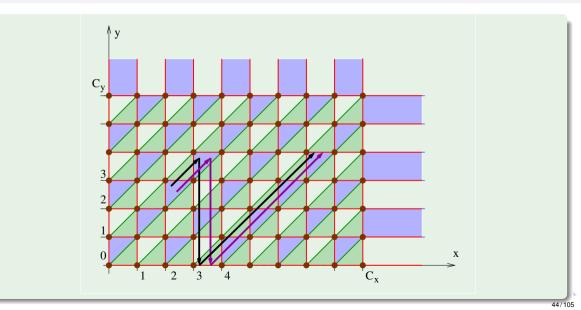


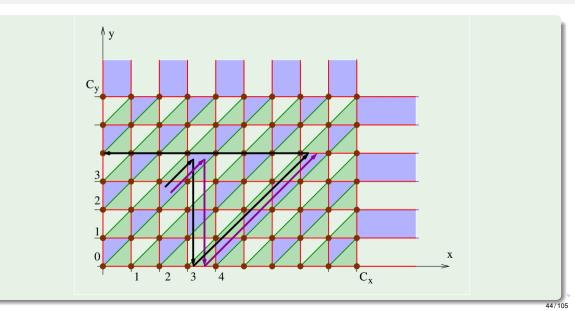


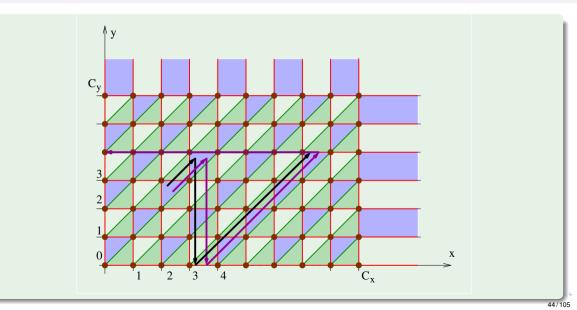


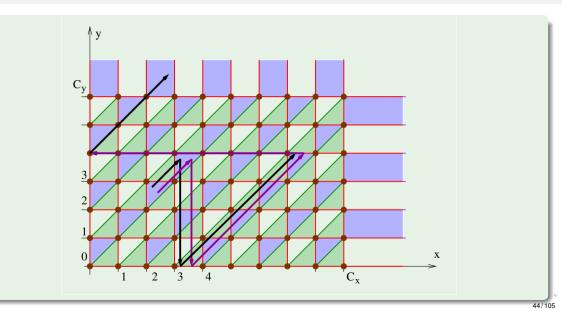


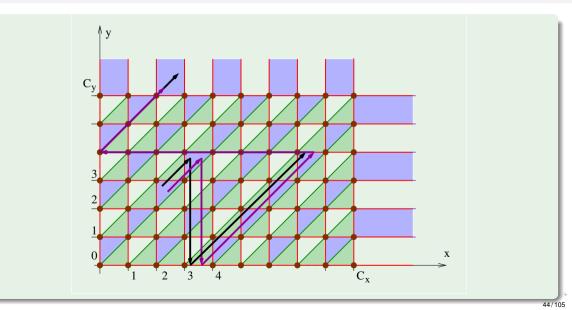


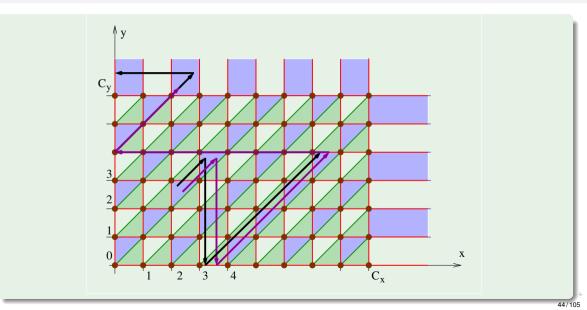


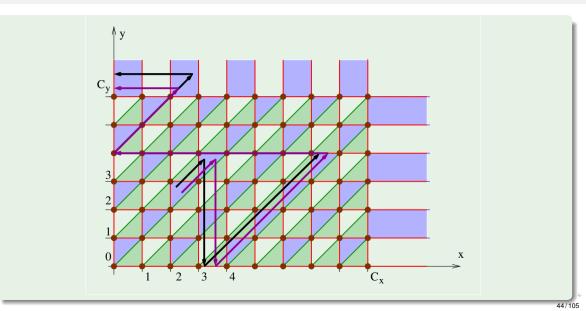


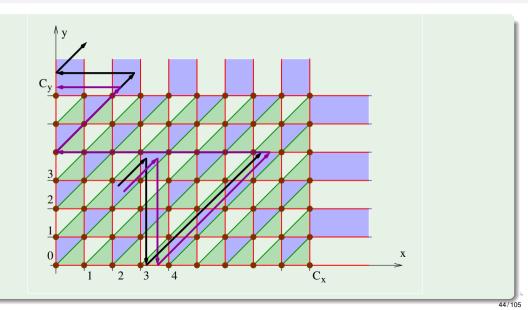


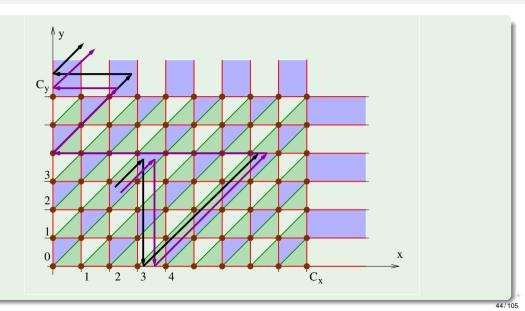


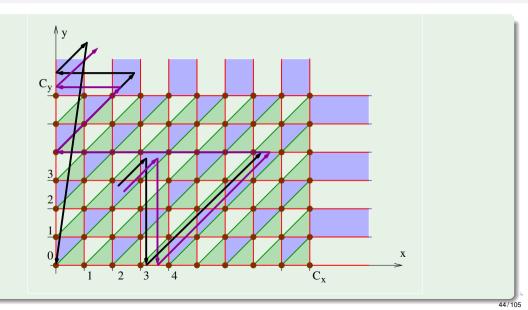


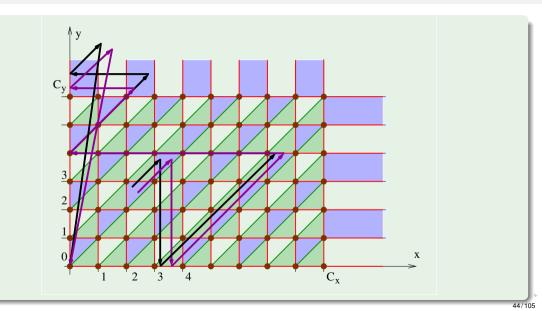












Number of Clock Regions

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

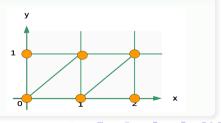
$$k! \cdot 2^k \cdot \prod_{x \in X} (2 \cdot C_x + 2), \quad s.t. \ k \stackrel{\text{def}}{=} ||X||$$

- finite!
- exponential in the number of clocks
- grows with the values of C_x

Example

- 2 clocks x,y, $C_x = 2$, $C_y = 1$
 - 8 open regions
 - 14 open line segments
 - 6 corner points
 - ⇒ 28 regions

$$< 2 \cdot 2^2 \cdot (2 \cdot 2 + 2) \cdot (2 \cdot 1 + 2) = 192$$



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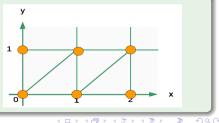
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- Equivalent Classes (regions): finite, stable, LF-sensitive
- R(A): Region automaton of A
 - States: $\langle I, r(A) \rangle$ s.t. r(A) regions of A
 - ⇒ Finite state automaton!
- Reachability problem $\langle A, L^F \rangle \Longrightarrow$ Reachability problem $\langle R(A), L^F \rangle$
- → Reachability in timed automata reduced to that in finite automata!

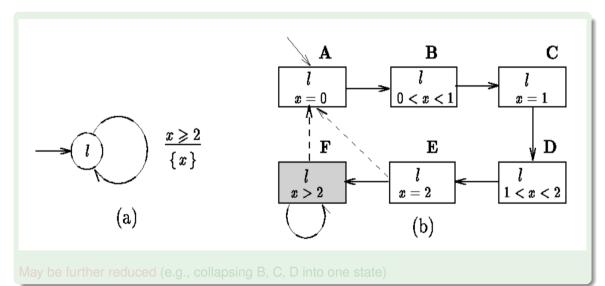
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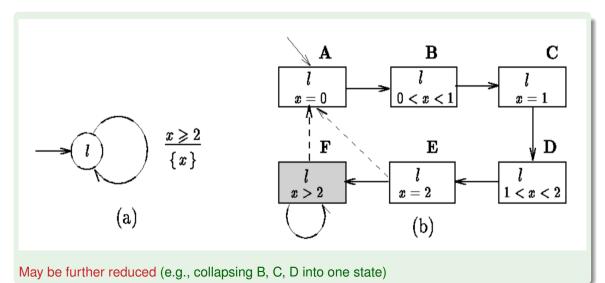
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Example: Region graph of a simple timed automata



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Complexity of Reasoning with Timed Automata

Reachability in Timed Automata

- Decidable!
- Linear with number of locations
- Exponential in the number of clocks
- Grows with the values of C_x
- Overall, PSPACE-Complete

Language-containment with Timed Automata

Undecidable

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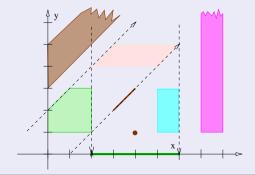
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Outline

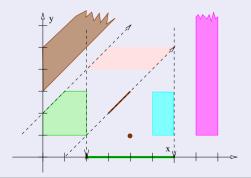
- Motivations
- Timed systems: Modeling and SemanticsTimed automata
- Symbolic Reachability for Timed Systems
 - Making the state space finite
 - Region automata
 - Zone automata
- 4 Hybrid Systems: Modeling and Semantics
 - Hybrid automata
- Symbolic Reachability for Hybrid Systems
 - Multi-Rate and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



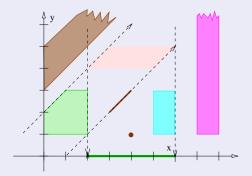
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- ullet φ is a convex set in the k-dimensional euclidean space
 - possibly unbounded
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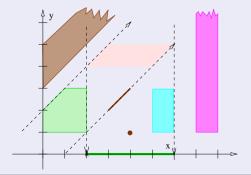
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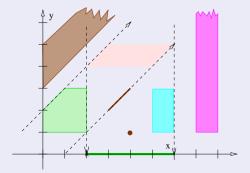
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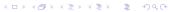
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Zone Automata: Symbolic Transitions

Definition: $succ(\varphi, e)$

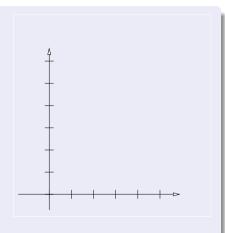
- Let $e \stackrel{\text{def}}{=} \langle I, a, \psi, \lambda, I' \rangle$, and ϕ , ϕ' the invariants in I, I'
- Then

$$\mathit{succ}(arphi, oldsymbol{e}) \stackrel{\mathsf{def}}{=} (((arphi \wedge \phi) \!\!\! \uparrow \wedge \phi) \wedge \psi)[\lambda := 0]$$

- A: 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 I"

- Initial zone: values before entering the location
- Intersection with invariant ϕ : values allowed to enter the location
- Projection to infinity: values allowed to enter the location, after waiting unbounded time
- Intersection with invariant φ: values allowed to enter the location after waiting a legal amount of time
- Intersection with guard ψ : values allowed to enter the location, after waiting a legal amount of time, from which the switch can be shot
- Reset projection λ : values ..., after reset

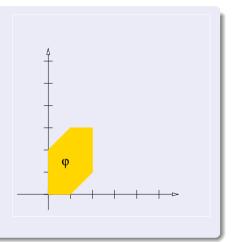




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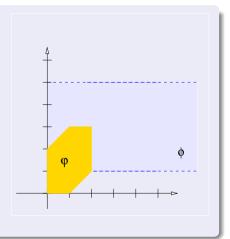
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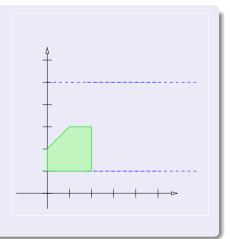
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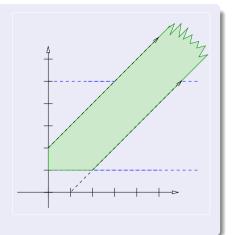
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- Intersection with invariant ϕ : values allowed to enter the location
- Projection to infinity: values allowed to enter the location, after waiting unbounded time
- Intersection with invariant φ: values allowed to enter the location after waiting a legal amount of time
- Intersection with guard ψ : values allowed to enter the location, after waiting a legal amount of time, from which the switch can be shot
- Reset projection λ : values ..., after reset



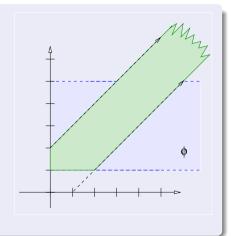
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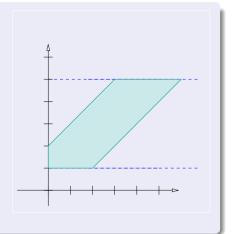
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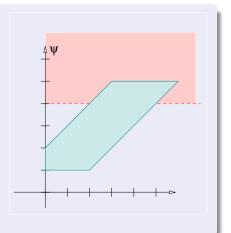
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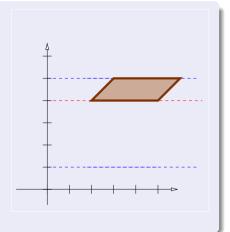
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- ⇒ Final



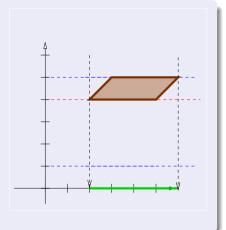
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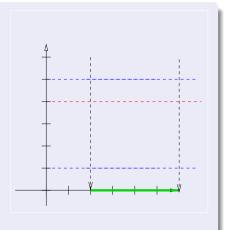
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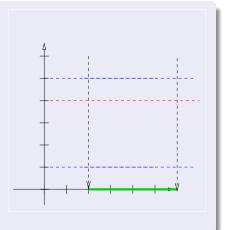




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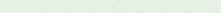


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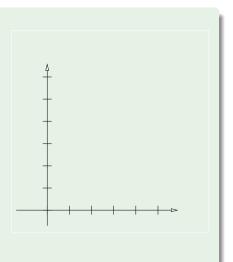
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- Intersection with invariant $\phi: (y \ge 1) \land (y \le 5)$ $\Rightarrow (x \ge 0) \land (x \le 2) \land (y \ge 1) \land (y \le 3) \land (y - x \le 2)$
- Projection to infinity:

$$\implies (x \ge 0) \land (y \ge 1) \land (y - x \ge -1) \land (y - x \le 2)$$

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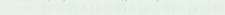
 \implies Fina



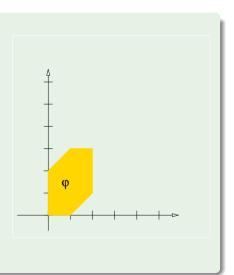
- Initial zone: $(x \ge 0) \land (x \le 2) \land (y \ge 0) \land (y \le 3) \land (y x \ge -1) \land (y x \le 2)$
- Intersection with invariant $\phi: (y \ge 1) \land (y \le 5)$ $\Longrightarrow (x \ge 0) \land (x \le 2) \land (y \ge 1) \land (y \le 3) \land (y = 3) \land (y = 3)$
- Projection to infinity:

$$\implies (x \ge 0) \land (y \ge 1) \land (y - x \ge -1) \land (y - x \le 2)$$

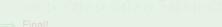
- Intersection with invariant ϕ : $(y \ge 1) \land (y \le 5)$ $\Rightarrow (x \ge 0) \land (y \ge 1) \land (y \le 5) \land (y - x > -1) \land (y - x < 2)$
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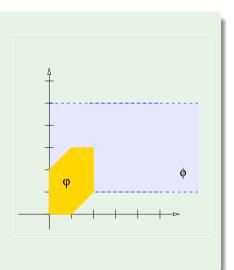




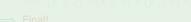


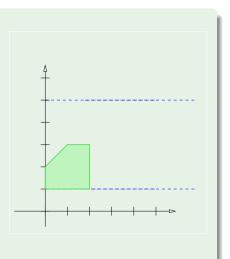
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- Reset projection $\lambda \stackrel{\text{def}}{=} \{y := 0\}$ $\Rightarrow (x > 2) \land (x < 6) \land (y > 0) \land (y < 0)$





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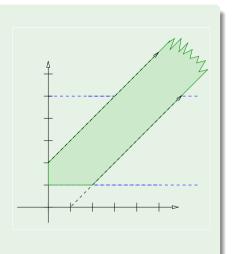


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- Projection to infinity: $\Rightarrow (x > 0) \land (y > 1) \land$

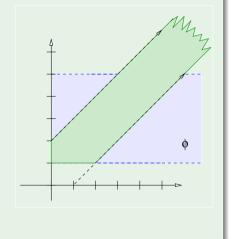
$$\Rightarrow (x \ge 0) \land (y \ge 1) \land (y - x \ge -1) \land (y - x \le 2)$$

- Intersection with invariant ϕ : $(y \ge 1) \land (y \le 5)$
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- $(y-x \ge -1) \land (y-x \le 2)$
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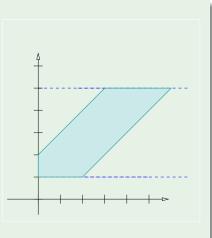
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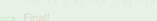
 \Longrightarrow Final!

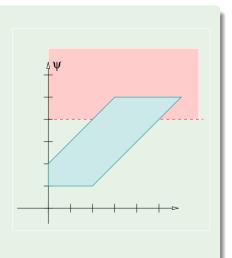
- Initial zone: $(x \ge 0) \land (x \le 2) \land$ $(y > 0) \land (y \le 3) \land (y - x \ge -1) \land (y - x \le 2)$
- Intersection with invariant $\phi: (y \ge 1) \land (y \le 5)$ \implies $(x > 0) \land (x < 2) \land (y > 1) \land$ $(v < 3) \land (v - x < 2)$
- Projection to infinity: $\implies (x > 0) \land (y > 1) \land$ $(y - x > -1) \wedge (y - x < 2)$
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- Intersection with guard ψ : (y > 4)



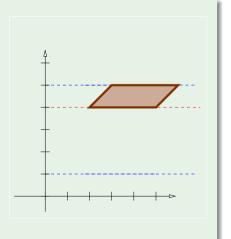


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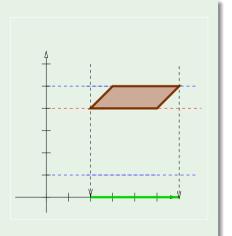




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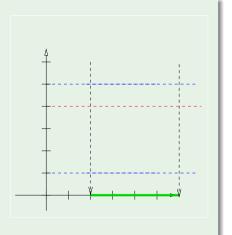


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 \implies Final!

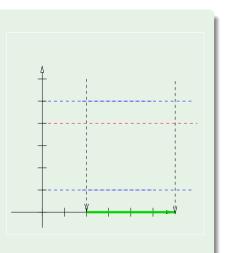
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Remark on $succ(\varphi, e)$

• In the above definition of $succ(\varphi, e)$, φ is considered "immediately before entering l":

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

• Alternative definition of $succ(\varphi, e)$, φ is considered "immediately after entering I":

$$\mathit{succ}(arphi, e) \stackrel{\scriptscriptstyle\mathsf{def}}{=} (((arphi \!\!\!\!/ \wedge \phi) \wedge \psi)[\lambda := 0] \wedge \phi')$$

- no initial intersection with the invariant ϕ of source location / (here φ is assumed to be already the result of such intersection)
- final intersection with the invariant ϕ' of target location I'

Remark on $succ(\varphi, e)$

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- final intersection with the invariant ϕ' of target location I'

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 I_i, \{X = 0\}\rangle \mid I_i \in L^0\}
 4: while (Frontier \neq \emptyset) do
          extract \langle I, \varphi \rangle from Frontier
 5:
          if (I \in L^F \text{ and } \varphi \neq \bot) then
                  return True
      end if
 8:
            if ( \not\exists \langle I, \varphi' \rangle \in Reachable s.t. \varphi \subseteq \varphi') then
                   add \langle I, \varphi \rangle to Reachable
10:
11:
                  for e \in outcoming(I) do
                          add succ(\varphi, e) to Frontier
12:
                  end for
13:
            end if
14:
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

- 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. $x_i \bowtie c \Longrightarrow x_i x_0 \bowtie c$
 - each element is a pair (value, $\{0,1\}$), s.t " $\{0,1\}$ " means " $\{<,\leq\}$ "

Example

$$(0 \le x_1)$$
 $\land (0 < x_2)$ $\land (x_1 < 2)$ $\land (x_2 < 1)$ $\land (x_1 - x_2 \ge 0)$ $\land (x_2 - x_1 < 0)$ $\land (x_2 - x_2 < 0)$ $\land (x_2 - x_2 < 0)$

- 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. $x_i \bowtie c \Longrightarrow x_i x_0 \bowtie c$
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Example:

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- 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. $x_i \bowtie c \Longrightarrow x_i x_0 \bowtie c$
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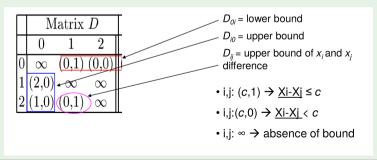
Example:

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

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Difference-bound matrices, DBMs (cont.)

- Use all-pairs shortest paths, check DBM
 - 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) ⇒ a non-empty clock zone
 - Canonical: matrices with tightest possible constraints
- Canonical DBMs represent clock zones:
 equivalent sets of constraints ←⇒ 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)	(0,0) $(2,0)$ $(0,1)$

Canonical Data-structures for Zones: DBMs

When are two sets of constraints equivalent?

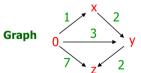
D1 | x<=1 y-x<=2 z-y<=2 z<=9







X<=1 y-x<=2 y<=3 z-y<=2 z<=7



Shortest Path Closure



Complexity Issues

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

Timed Automata: summary

- Only continuous variables are timers
- Invariants and Guards: $x \bowtie const$, $\bowtie \in \{<,>,\leq,\geq\}$
- 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

- Motivations
- Timed systems: Modeling and Semantics
 - Timed automata
- Symbolic Reachability for Timed Systems
 - Making the state space finite
 - Region automata
 - Zone automata
- 4 Hybrid Systems: Modeling and Semantics
 - Hybrid automata
- Symbolic Reachability for Hybrid Systems
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 - Linear Hybrid Automata
- 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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Hybrid Sysmem: Example



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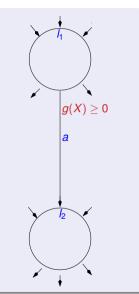
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- Continuous variables: $X \stackrel{\text{def}}{=} \{x_1, x_2, ..., x_k\} \in \mathbb{R}$
 - value evolves with time
 - e.g., distance, speed, pressure, temperature, ...
- Guards: $g(X) \ge 0$
 - sets of inequalities (equalities) on functions on *X*
 - constrain the execution of the switch
- Jump Transformations J(X, X')
 - discrete transformation on the values of X
- Invariants: $X \in Inv_l(X)$
 - set of invariant constraints on X
 - ensure progress
- Continuous Flow: $\frac{dX}{dt} \in flow_l(X)$
 - set of degree-1 differential (in)equalities
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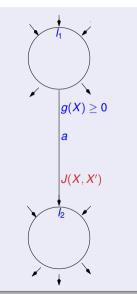
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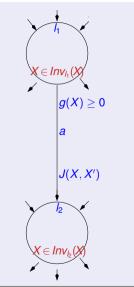
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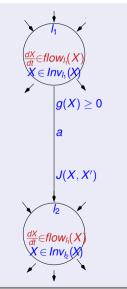
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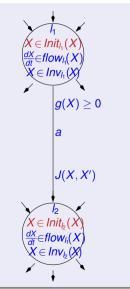
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- L: Set of locations,
- $L^0 \in L$: Set of initial locations (s.t. $Init_I(X) = \bot$ iff $I \notin L_0$)
- X: Set of k continuous variables
- $\Phi(X)$: Set of Constraints on X
- Σ: Set of synchronization labels (alphabet)
- E: Set of edges
- State space: $L \times \mathbb{R}^k$,
 - state: $\langle I, \psi \rangle$ s.t. $I \in L$ and $\psi \in \mathbb{R}^k$
 - region ψ : subset of \mathbb{R}^k
- For each location /:
 - Initial states: region Init_I(X)
 - Invariant: region Inv₁(X)
 - Continuous dynamics: $\frac{dX}{dt} \in flow_l(X)$
- For each edge *e* from location *l* to location *l*'
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 - Update relation "Jump" J(X, X') over $\mathbb{R}^k \times \mathbb{R}^k$
 - Synchronization label $a \in \Sigma$ (communication information)

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Remark: Degree of $flow_l(X)$

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

$$(a_{1}\frac{d^{2}s}{dt^{2}} + a_{2}\frac{ds}{dt} + a_{3}s + a_{4} \bowtie 0)$$

$$\downarrow \downarrow$$

$$(v = \frac{ds}{dt}) \wedge (a_{1}\frac{dv}{dt} + a_{2}v + a_{3}s + a_{4} \bowtie 0)$$

(Finite) Executions of Hybrid Automata

- State: pair $\langle I, X \rangle$ such that $X \in Inv_I(X)$
- Initialization: $\langle I, X \rangle$ such that $X \in Init_I(X)$
- Two types of state updates (transitions)
 - Discrete switches: (I, X) → (I', X')
 if there there is an a-labeled edge e from I to I' s.t.

- Continuous flows: $(I, X) \stackrel{\longrightarrow}{\longrightarrow} (I, X')$ $f(t) \stackrel{\text{def}}{=} (f_0(t), ..., f_k(t)) : [0, \delta] \longmapsto \mathbb{R}^k$ is a contin
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 - $f(t) \cong \langle f_0(t),...,f_k(t)
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 - Discrete switches: ⟨I, X⟩ ^a → ⟨I', X'⟩ if there there is an a-labeled edge e from I to I' s.t.
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f(t) \stackrel{\text{def}}{=} \langle f_0(t), ..., f_k(t) \rangle : [0, \delta] \longmapsto \mathbb{R}^k is a continuous function s.t.
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- $f(\delta) = X'$
- for every $t \in [0, \delta]$, $f(t) \in Inv_I(X)$
- for every $t \in [0, \delta]$, $\frac{df(t)}{dt} \in flow_l(X)$

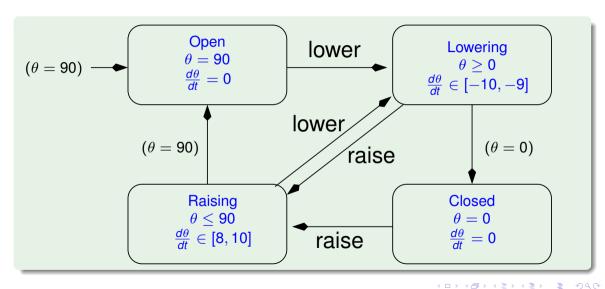
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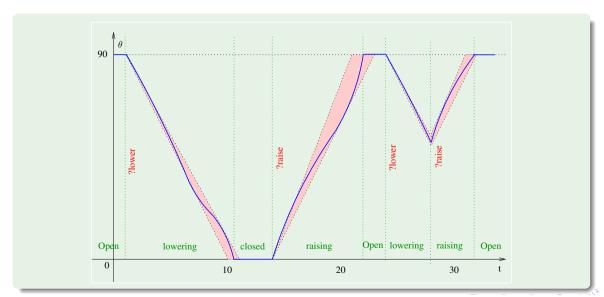
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Example: Gate for a railroad controller



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General Symbolic-Reachability Schema

```
1: R = I(X)
2: while (True) do
     if (R intersects F) then
        return True
4:
5:
     else
        if (Image(R) \subseteq R) then
          return False
     else
          R = R \cup Image(R)
        end if
10:
     end if
12: end while
 I: initial; F: Final; R: Reachable; Image(R): successors of R

    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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- Problem: What is a suitable representation of regions?
 - Region: subset of R^k
 - Main problem: handling continuous dynamics
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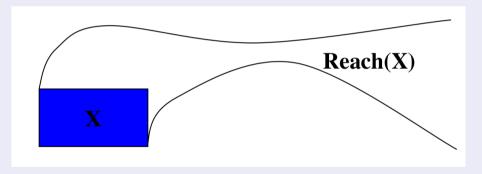
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Reachability Analysis for Dynamical Systems

- Goal: Given an initial region, compute whether a bad state can be reached
- Key step: compute 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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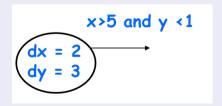


Simple Hybrid Automata: Multi-Rate and Rectangular

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

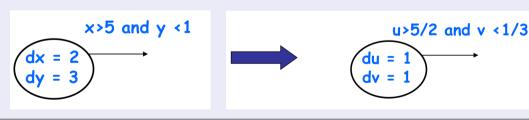
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 - Dynamics of the form $\frac{dX}{dt} = const$
 - Guards and invariants: x < const, x > const
 - Resets: x := const
- Simple translation to timed automata by shifting and scaling:
 - if $x_i := d_i$ then rename it with a fresh var v_i s.t. $v_i + d_i$
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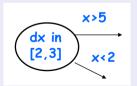
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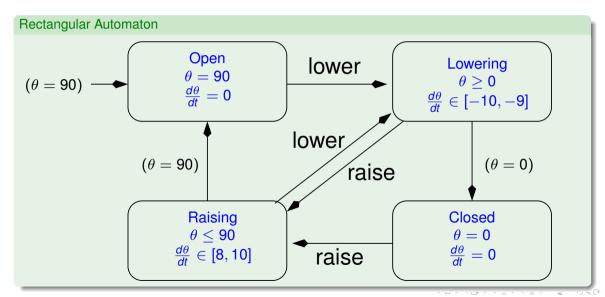


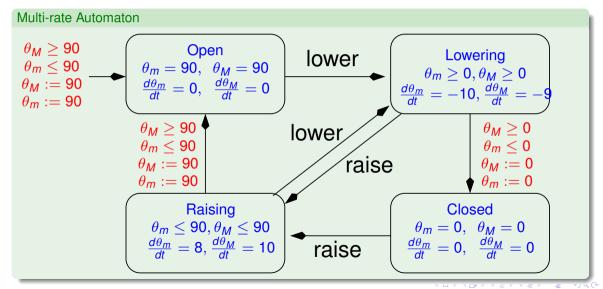
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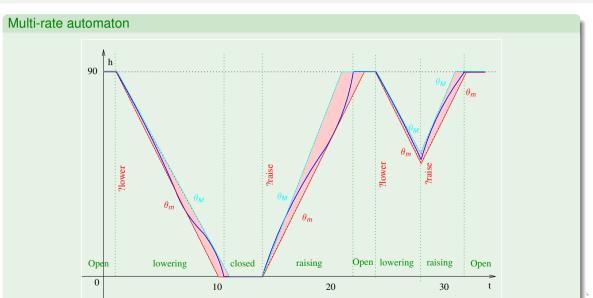
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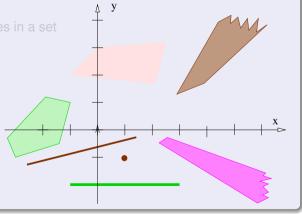


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- \bullet φ is a convex set in the k-dimensional euclidean space
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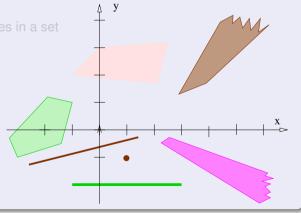


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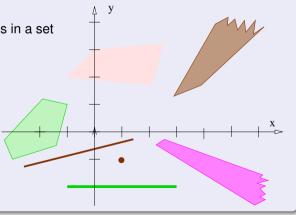
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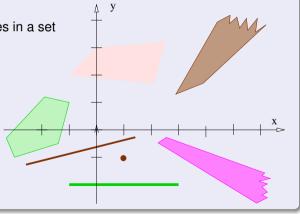
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Es:
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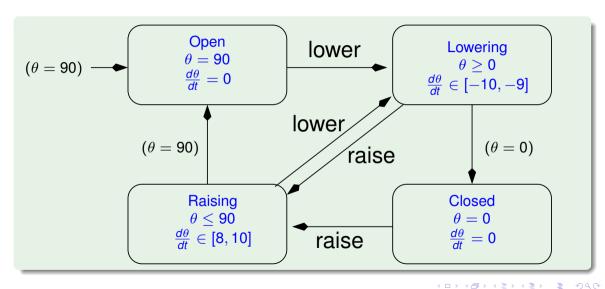
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- Check if newly-found ψ is covered by already-visited polyhedra $\psi_1, ..., \psi_n$ (expensive!)

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- Intersect ψ with the guard ϕ \Longrightarrow result is a polyhedron
- Apply linear transformation of J to the result
 result is a polyhedron
- Intersect with the invariant of target location I'
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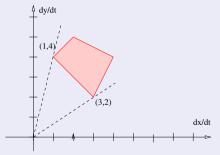
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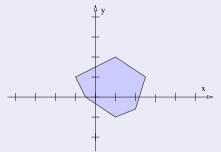
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Computing Time Successor

- 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)

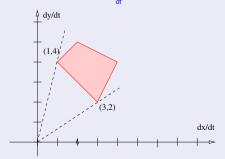
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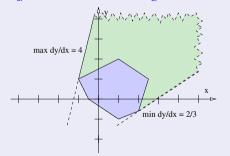




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Definition: $succ(\varphi, e)$

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

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

(φ immediately before entering the location)

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

(φ immediately after entering the location):

- A: standard conjunction/intersection
- \uparrow : continuous successor $\psi \uparrow$
- *J*: Jump transformation $J(X) \stackrel{\text{def}}{=} T \cdot X$
- note: φ is considered "immediately after entering I"

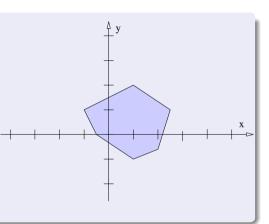
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- \Longrightarrow Final

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



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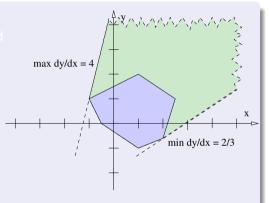
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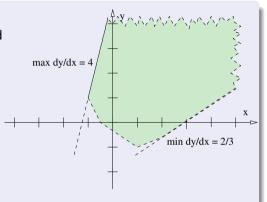
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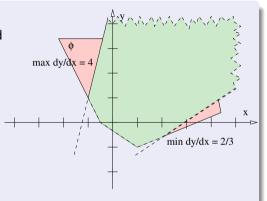
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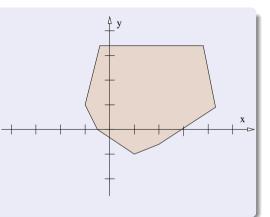
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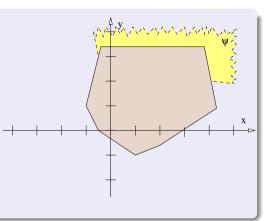
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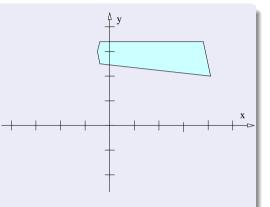
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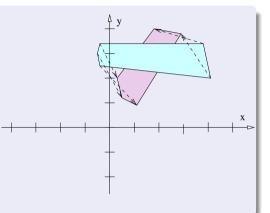
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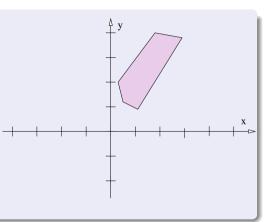
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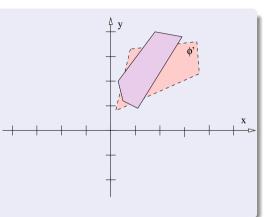
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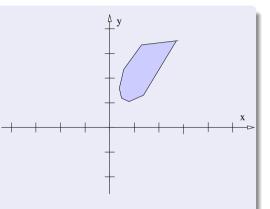
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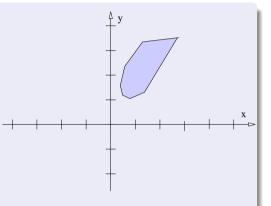
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Symbolic Reachability Analysis

```
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, Init_I(X) \rangle \mid I \in L^0\}
 4: while (Frontier \neq \emptyset) do
           extract \langle I, \varphi \rangle from Frontier
 5:
            if ((\varphi \land \phi) \neq \bot for some \langle I, \phi \rangle \in F) then
                    return True
       end if
 8:
             if ( \not\exists \langle I, \varphi' \rangle \in Reachable s.t. \varphi \subseteq \varphi') then
                    add \langle I, \varphi \rangle to Reachable
10:
11:
                    for e \in outcoming(I) do
                            add succ(\varphi, e) to Frontier
12:
                    end for
13:
             end if
14:
15: end while
16: return False
```

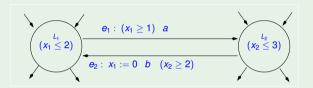
Summary: Linear Hybrid Automata

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

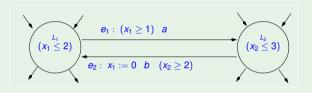
Outline

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



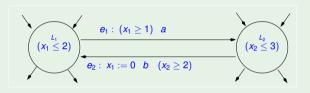


Consider only the following piece of a timed automaton A, x_1 and x_2 being clocks.

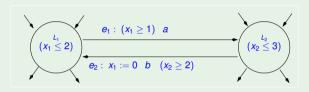


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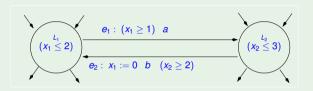
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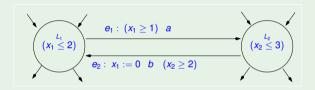
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- (b) Write a legal execution from state $\langle L_1, 0.0, 2.0 \rangle$ to state $\langle L_1, 0.0, 3.0 \rangle$.

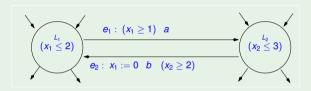


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- (c) Is it possible to have a legal execution in which switches e_2 , e_1 , e_2 are shot consecutively (possibly interleaved by time elapses), without being interleaved by other switches? If yes, write one such execution. If not, explain why.

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

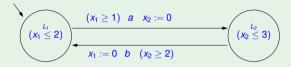


- In general, what is the minimum amount of time from an occurrence of event b and the subsequent occurrence of the event a? [Solution: 1 time unit.]
- Write a legal execution from state $\langle L_1, 0.0, 2.0 \rangle$ to state $\langle L_1, 0.0, 3.0 \rangle$. [Solution: $\langle L_1, 0.0, 2.0 \rangle \xrightarrow{1.0} \langle L_1, 1.0, 3.0 \rangle \xrightarrow{a} \langle L_2, 1.0, 3.0 \rangle \xrightarrow{0.0} \langle L_2, 1.0, 3.0 \rangle \xrightarrow{b} \langle L_1, 0.0, 3.0 \rangle 1$
- (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. [Solution:

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

Note: if the guard of e_2 were strictly greater than 2, this would not be possible.

Consider the following timed automaton A.



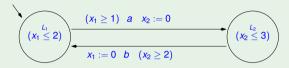
(a)
$$s_0 = (L_1, 2.5, 3.2), s_1 = (L_1, 2.5, 3.7)$$

(b)
$$s_0 = (L_1, 1.5, 2.2), s_1 = (L_1, 1.5, 2.7)$$

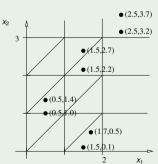
(c)
$$s_0 = (L_2, 0.5, 1.4), s_1 = (L_2, 0.5, 1.0)$$

(d)
$$s_0 = (L_2, 1.7, 0.5), s_1 = (L_2, 1.5, 0.1)$$

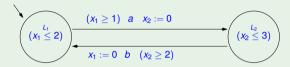
Consider the following timed automaton A.



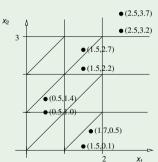
- (a) $s_0 = (L_1, 2.5, 3.2), s_1 = (L_1, 2.5, 3.7)$ [Solution: yes]
- (b) $s_0 = (L_1, 1.5, 2.2), s_1 = (L_1, 1.5, 2.7)$
- (c) $s_0 = (L_2, 0.5, 1.4), s_1 = (L_2, 0.5, 1.0)$
- (d) $s_0 = (L_2, 1.7, 0.5), s_1 = (L_2, 1.5, 0.1)$



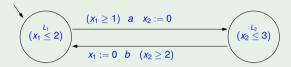
Consider the following timed automaton A.



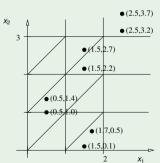
- (a) $s_0 = (L_1, 2.5, 3.2), s_1 = (L_1, 2.5, 3.7)$ [Solution: yes]
- (b) $s_0 = (L_1, 1.5, 2.2), s_1 = (L_1, 1.5, 2.7)$ [Solution: no]
- (c) $s_0 = (L_2, 0.5, 1.4), s_1 = (L_2, 0.5, 1.0)$
- (a) $s_0 = (L_2, 1.7, 0.5), s_1 = (L_2, 1.5, 0.1)$



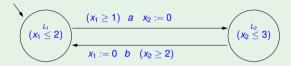
Consider the following timed automaton A.



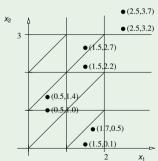
- (a) $s_0 = (L_1, 2.5, 3.2), s_1 = (L_1, 2.5, 3.7)$ [Solution: yes]
- (b) $s_0 = (L_1, 1.5, 2.2), s_1 = (L_1, 1.5, 2.7)$ [Solution: no]
- (c) $s_0 = (L_2, 0.5, 1.4), s_1 = (L_2, 0.5, 1.0)$ [Solution: no]
- (a) $s_0 = (L_2, 1.7, 0.5), s_1 = (L_2, 1.5, 0.1)$



Consider the following timed automaton A.

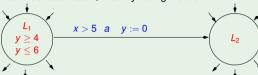


- (a) $s_0 = (L_1, 2.5, 3.2), s_1 = (L_1, 2.5, 3.7)$ [Solution: yes]
- (b) $s_0 = (L_1, 1.5, 2.2), s_1 = (L_1, 1.5, 2.7)$ [Solution: no]
- (c) $s_0 = (L_2, 0.5, 1.4), s_1 = (L_2, 0.5, 1.0)$ [Solution: no]
- (d) $s_0 = (L_2, 1.7, 0.5), s_1 = (L_2, 1.5, 0.1)$ [Solution: yes]



Ex: Timed Automata: Zones

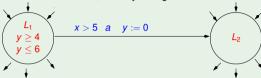
Consider the following switch e in a timed automaton, x and y being clocks:



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

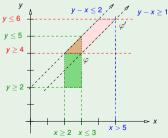
Ex: Timed Automata: Zones

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 $\varphi \stackrel{\text{def}}{=} (x \ge 2) \land (x \le 3) \land (y \ge 2) \land (y \le 5) \land (y - x \le 2)$. Compute $succ(Z_1, e)$, drawing the process on the cartesian space $\langle x, y \rangle$.

[Solution: The solution is $succ(Z_1, e) = \langle Z_2, \bot \rangle$. In fact, the zone reached by waiting in L_1 has empty intersection with the quard, as displayed in figure:



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Consider the zone:

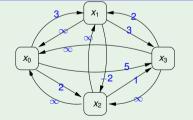
$$\varphi \stackrel{\text{def}}{=} (x_1 \le 3) \land (x_2 \le 2) \land (x_3 \le 5) \land \\ (x_1 - x_3 \le 2) \land (x_2 - x_1 \le -2) \land (x_3 - x_1 \le 3) \land (x_3 - x_2 \le 1)$$

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

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[ Solution: \varphi \stackrel{\text{def}}{=} (x_1 \le 3) \land (x_2 \le 2) \land (x_3 \le 5) \land (x_1 - x_3 \le 2) \land (x_2 - x_1 \le -2) \land (x_3 - x_1 \le 3) \land (x_3 - x_2 \le 1)
```

[Solution: $\varphi \stackrel{\text{def}}{=} (x_1 \le 3) \land (x_2 \le 2) \land (x_3 \le 5) \land (x_1 - x_3 \le 2) \land (x_2 - x_1 \le -2) \land (x_3 - x_1 \le 3) \land (x_3 - x_2 \le 1)$ Initial DBM:

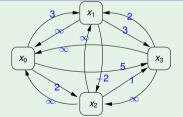
	<i>x</i> ₀	<i>X</i> ₁	<i>X</i> ₂	<i>X</i> 3
<i>X</i> ₀	$\langle \infty, \leq angle$	$\langle \infty, \leq angle$	$\langle \infty, \leq angle$	$\langle \infty, \leq angle$
<i>X</i> ₁	$\langle 3, \leq angle$	$\langle \infty, \leq angle$	$\langle \infty, \leq angle$	$\langle 2, \leq angle$
<i>X</i> ₂	$\langle 2, \leq \rangle$	$\langle -2, \leq \rangle$	$\langle \infty, \leq \rangle$	$\langle \infty, \leq angle$
<i>X</i> 3	$\langle 5, \leq \rangle$	$\langle 3, \leq angle$	$\langle 1, \leq \rangle$	$\langle \infty, \leq angle$



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

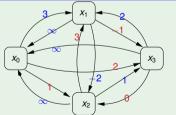
Initial DBM:

	<i>x</i> ₀	<i>X</i> ₁	<i>X</i> ₂	<i>X</i> 3
<i>x</i> ₀	$\langle \infty, \leq angle$	$\langle \infty, \leq angle$	$\langle \infty, \leq angle$	$\langle \infty, \leq angle$
<i>x</i> ₁	$\langle 3, \leq angle$	$\langle \infty, \leq angle$	$\langle \infty, \leq \rangle$	$\langle 2, \leq \rangle$
<i>X</i> ₂	$\langle 2, \leq \rangle$	$\langle -2, \leq \rangle$	$\langle \infty, \leq \rangle$	$\langle \infty, \leq angle$
<i>X</i> ₃	$\langle 5, \leq \rangle$	$\langle 3, \leq \rangle$	$\langle 1, \leq \rangle$	$\langle \infty, \leq angle$



Reduced DBM:

	<i>x</i> ₀	<i>X</i> ₁	<i>X</i> ₂	<i>X</i> 3
<i>x</i> ₀	$\langle 0, \leq \rangle$	$\langle \infty, \leq angle$	$\langle \infty, \leq \rangle$	$\langle \infty, \leq \rangle$
<i>X</i> ₁	$\langle 3, \leq \rangle$	$\langle 0, \leq \rangle$	$\langle 3, \leq \rangle$	$\langle 2, \leq \rangle$
<i>X</i> ₂	$\langle 1, \leq \rangle$	$\langle -2, \leq \rangle$	$\langle 0, \leq \rangle$	$\langle 0, \leq \rangle$
<i>X</i> 3	$\langle 2, \leq \rangle$	$\langle -1, \leq \rangle$	$\langle 1, \leq \rangle$	$\langle 0, \leq \rangle$



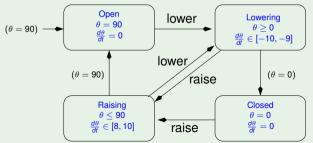
Hybrid Automata

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 $\Delta t = 70 - 90/(|-9|) = 60$.