### 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
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### **Outline**

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



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## Acknowledgments

#### 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

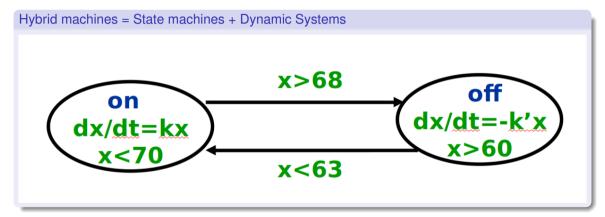
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# **Hybrid Modeling**



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



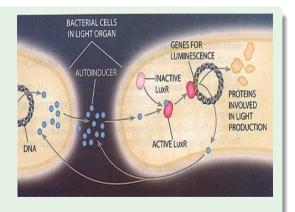
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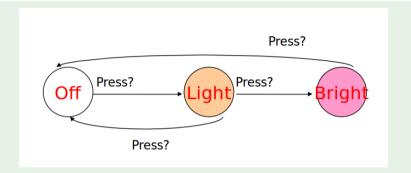
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## Example: Simple light control

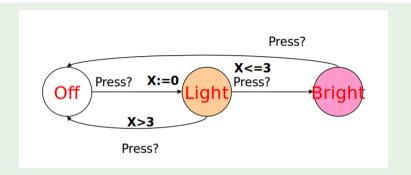


#### Requirement:

- 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



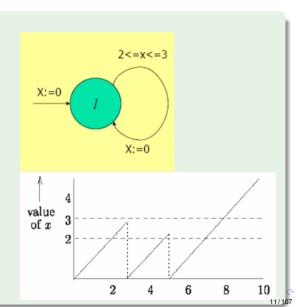
#### Solution: add real-valued clock x

- 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

# Modeling: timing constraints

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

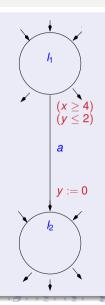
- Vertexes are locations
  - Time can elapse there
  - Constraints (invariants)
- Edges are switches
  - Subject to constraints
  - Reset clocks



- 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 positive integer bounds
  - constrain the execution of the switch
- Resets (x := 0)
  - set of clock assignments to 0
- Invariants:  $(x \bowtie C)$  s.t.  $\bowtie \in \{\leq, <, \geq, >\}, C \in \mathbb{N}$ 
  - set of clock comparisons against positive integer bounds
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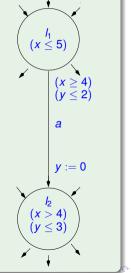
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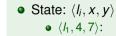


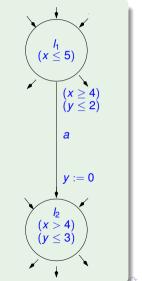
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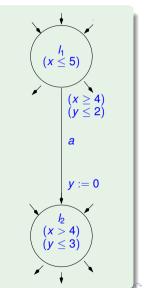
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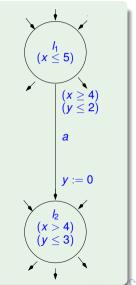




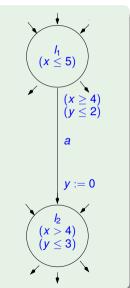
• State:  $\langle I_i, x, y \rangle$ •  $\langle I_1, 4, 7 \rangle$ : OK!



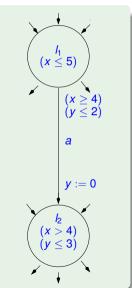
- State:  $\langle I_i, x, y \rangle$ 
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  - $\langle I_2, 2, 4 \rangle$ :



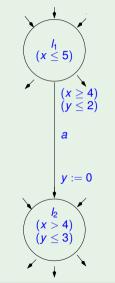
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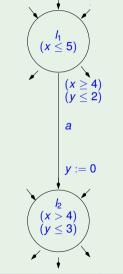
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- Switch:  $\langle I_i, x, y \rangle \xrightarrow{a} \langle I_i, x', y' \rangle$



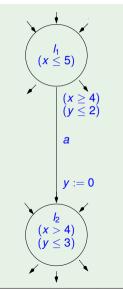
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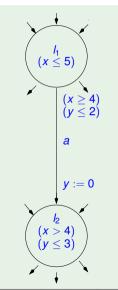
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  - $\langle I_1, 6, 2 \rangle \stackrel{a}{\longrightarrow} \langle I_2, 6, 0 \rangle$ :

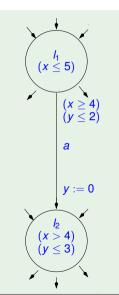


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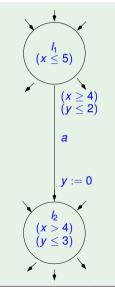


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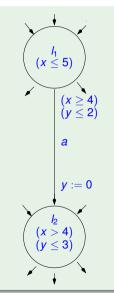
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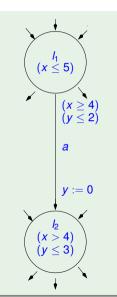
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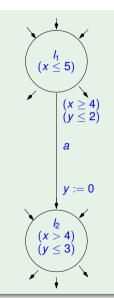
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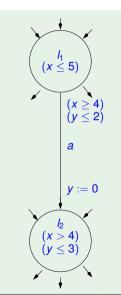
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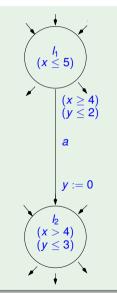
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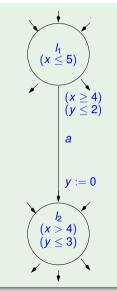
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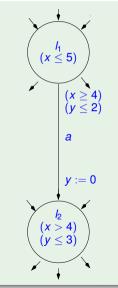
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- Wait (time elapse):  $\langle I_i, x, y \rangle \xrightarrow{\delta} \langle I_i, x + \delta, y + \delta \rangle$



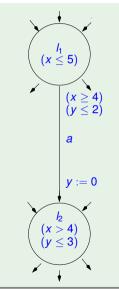
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  - $\langle I_1, 3, 0 \rangle \xrightarrow{2} \langle I_1, 5, 2 \rangle$ :



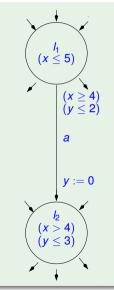
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- Wait (time elapse):  $\langle I_i, x, y \rangle \stackrel{\delta}{\longrightarrow} \langle I_i, x + \delta, y + \delta \rangle$ 
  - $\langle I_1, 3, 0 \rangle \xrightarrow{2} \langle I_1, 5, 2 \rangle$ : OK!



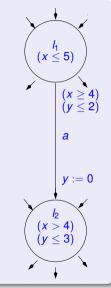
- State:  $\langle I_i, x, y \rangle$ 
  - $\langle I_1, 4, 7 \rangle$ : OK!
  - $\langle l_2, 2, 4 \rangle$ : not OK! (violates invariant in  $l_2$ )
- Switch:  $\langle I_i, x, y \rangle \stackrel{a}{\longrightarrow} \langle I_j, x', y' \rangle$ 
  - $\langle I_1, 4.5, 2 \rangle \stackrel{a}{\longrightarrow}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



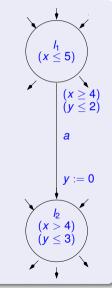
- State:  $\langle I_i, x, y \rangle$ 
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  - $\langle l_2, 2, 4 \rangle$ : not OK! (violates invariant in  $l_2$ )
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  - $\langle I_1, 4.5, 2 \rangle \xrightarrow{a} \langle I_2, 4.5, 0 \rangle$ : OK!
  - $\langle I_1, 6, 2 \rangle \xrightarrow{a} \langle I_2, 6, 0 \rangle$ : not OK! (violates invar. in  $I_1$ )
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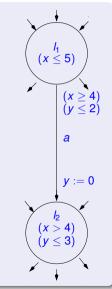
- L: Set of locations
- $L^0 \subset L$ : Set of initial locations
- Σ: Set of labels
- X: Set of clocks
- $\Phi(X)$ : Set of invariants
- $E \subseteq L \times \Sigma \times \Phi(X) \times 2^X \times L$ : Set of switches A switch  $\langle I, a, \varphi, \lambda, I' \rangle$  s.t.
  - /: source location
  - a ar labal
  - φ: clock constraints
  - $\lambda \subseteq X$ : clocks to be reset
  - /': target location



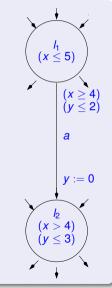
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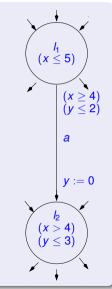
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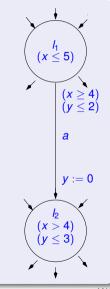
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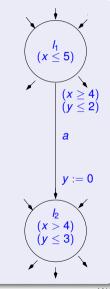
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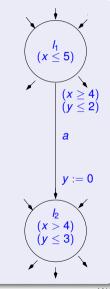
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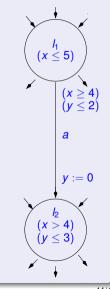
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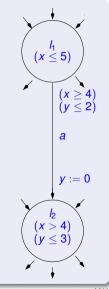
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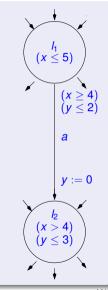
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• Grammar of clock constraints:

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

s.t. C positive integer values.

⇒ allow only comparison of a clock with a constant

 $\bullet$  clock interpretation:  $\nu$ 

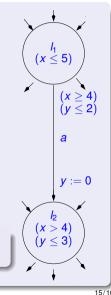
$$X = \langle x, y, z \rangle, \quad \nu = \langle 1.0, 1.5, 0 \rangle$$

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

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

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

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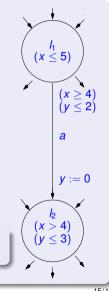
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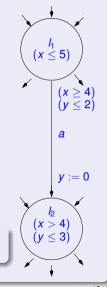
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A state for a timed automaton is a pair  $\langle l, \nu \rangle$ , where l is a location and  $\nu$  is a clock interpretation



• Grammar of clock constraints:

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

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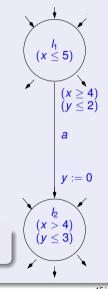
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clock interpretation: ν

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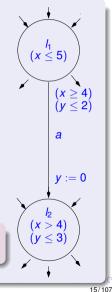
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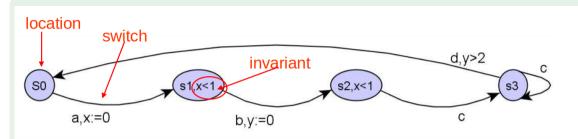
A state for a timed automaton is a pair  $\langle I, \nu \rangle$ , where I is a location and  $\nu$  is a clock interpretation



## Remark: why integer constants in clock constraints?

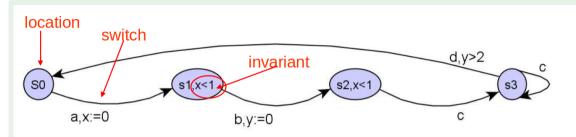
The constant in clock constraints are assumed to be integer w.l.o.g.:

- 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



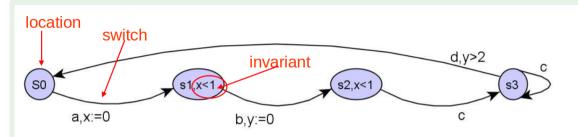
- clocks  $\{x, y\}$  can be set/reset independently
- x is reset to 0 from  $s_0$  to  $s_1$  on a
- switches b and c happen within 1 time-unit from a because of constraints in  $s_1$  and  $s_2$
- delay between b and the following d is > 2
- no explicit bounds on time difference between event c-d





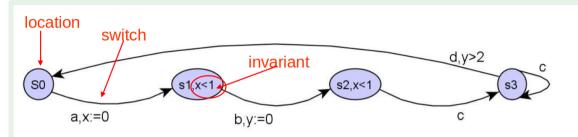
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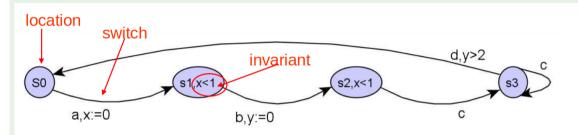
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#### **Outline**

- Motivations
- Timed systems: Modeling and Semantics
  - Timed automata
  - Semantics
  - Combination
- 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

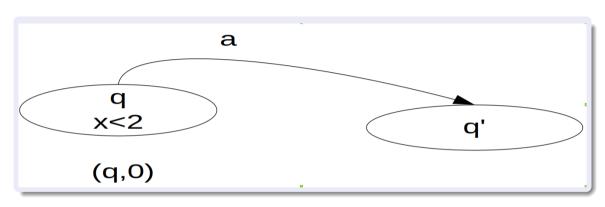


### **Timed Automata: Semantics**

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

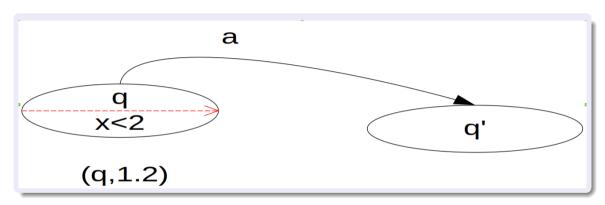
$$\mathcal{S}_{\mathcal{A}} \stackrel{\scriptscriptstyle\mathsf{def}}{=} \langle \mathcal{Q}, \mathcal{Q}^0, 
ightarrow, \Sigma 
angle$$

- Q:  $\{\langle I, \nu \rangle\}$  s.t. I location and  $\nu$  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
- $\Sigma$ : set of labels of  $\Sigma \cup \mathbb{Q}^+$



#### **Initial State**

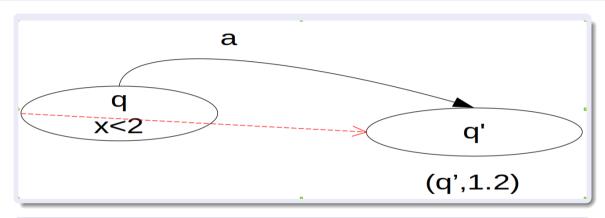
- ⟨q, 0⟩
- Initial state



#### Time elapse

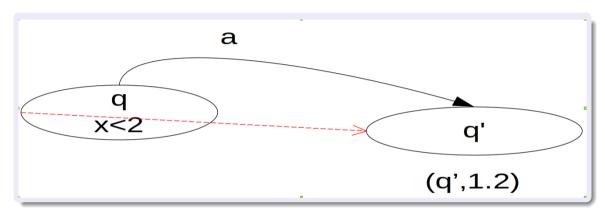
- state change due to elapse of time





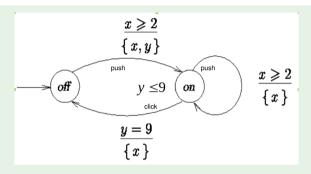
#### Time Elapse, Switch and their Concatenation

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



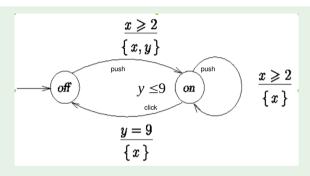
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- Switch may be turned on whenever at least 2 time units has elapsed since last "turn off"
- Light automatically switches off after 9 time units.

#### Example execution

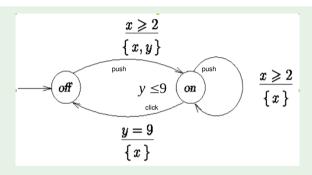


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### Example execution

```
\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
```

1/107

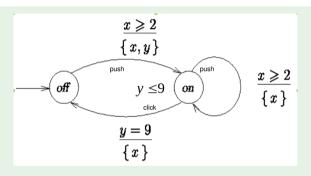


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### Example execution

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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
```

1/107

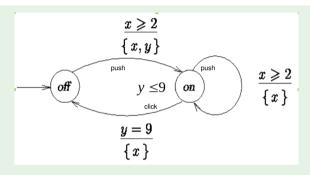


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- Light automatically switches off after 9 time units.

### Example execution

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

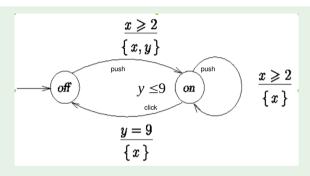
1/107



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

## Example execution

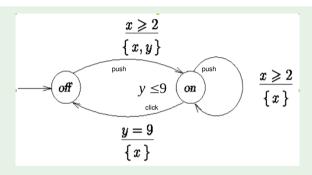
 $\langle off, 0, 0 \rangle \xrightarrow{3.5} \langle off, 3.5, 3.5 \rangle \xrightarrow{push} \langle on, 0, 0 \rangle \xrightarrow{3.14} \langle on, 3.14, 3.14 \rangle$  $\xrightarrow{push} \langle on, 0, 3.14 \rangle \xrightarrow{3} \langle on, 3, 6.14 \rangle \xrightarrow{2.86} \langle on, 5.86, 9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



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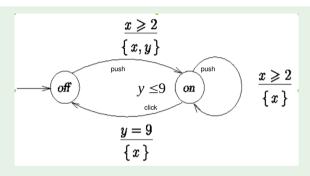
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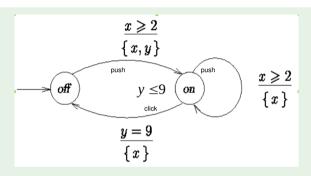
$$\begin{array}{c} \langle \textit{off}, 0, 0 \rangle \xrightarrow{3.5} \langle \textit{off}, 3.5, 3.5 \rangle \xrightarrow{\textit{push}} \langle \textit{on}, 0, 0 \rangle \xrightarrow{3.14} \langle \textit{on}, 3.14, 3.14 \rangle \\ \xrightarrow{\textit{push}} \langle \textit{on}, 0, 3.14 \rangle \xrightarrow{3}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



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## Example execution

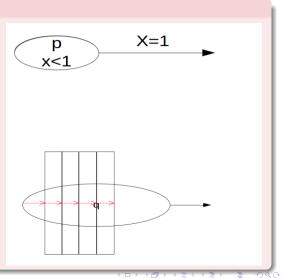
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## Remark: Non-Zenoness

## Beware of Zeno! (paradox)

 When the invariant is violated some edge must be enabled

 Automata should admit the possibility of time to diverge



## **Outline**

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  - Region automata
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- 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
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  - blocking synchronization: a-labeled switches cannot be shot alone
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- Transition iff:
  - Label a belongs to both alphabets 

    synchronized
  - blocking synchronization: a-labeled switches cannot be shot alone
  - Label a only in the alphabet of A<sub>1</sub> ⇒ asynchronized
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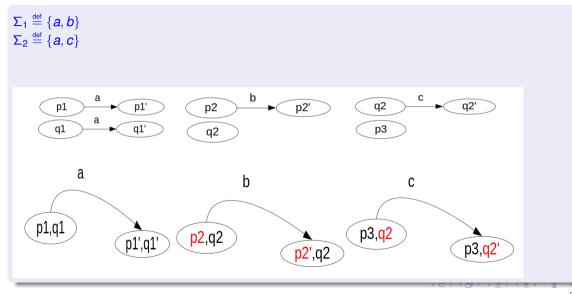
  - Label a only in the alphabet of  $A_1 \Longrightarrow$  asynchronized
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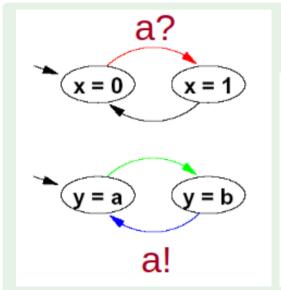
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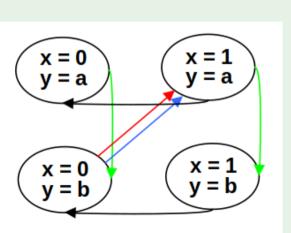


## **Transition Product**



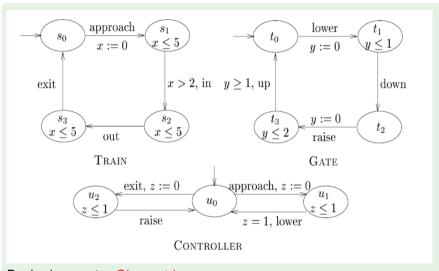
# Transition Product: Example





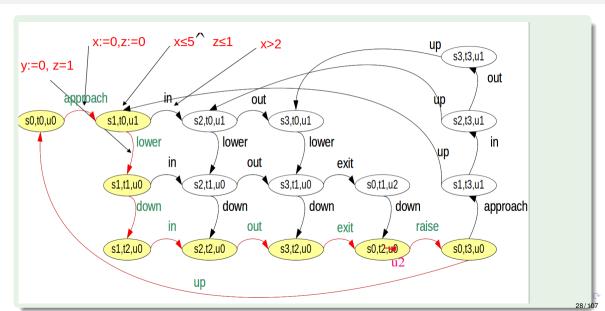
Courtesy of prof. Marco di Natale, Scuola S.Anna, Pisa, Italy

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



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

# Train-gate controller: Product



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# Reachability Analysis

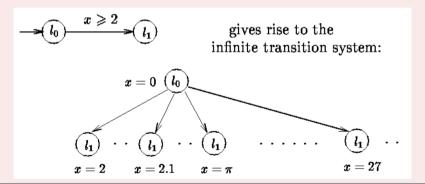
- Verification of safety requirement: reachability problem
- Input: a timed automaton A and a set of target locations  $L^F \subseteq L$
- Problem: Determining whether LF is reachable in a timed automaton A
- A location / of A is reachable if some state q with location component / is a reachable state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

# Timed/hybrid Systems: problem

#### **Problem**

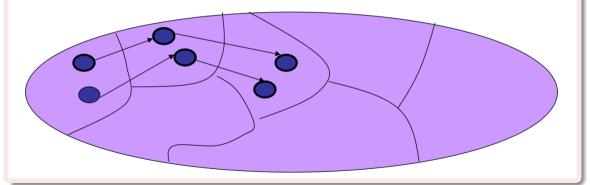
The system  $S_A$  associated to A has infinitely-many states & symbols.

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

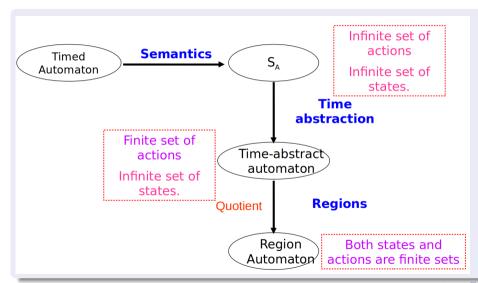


# Idea: Finite Partitioning

# 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<sub>A</sub>* (time-abstract): actual delays are suppressed
  - → all continuous steps have same label
- from "wait  $\delta$  and switch" to "wait (sometime) and switch"

# Time-abstract transition system $U_A$

#### *U*<sub>A</sub> (time-abstract): actual delays are suppressed

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

#### Example

```
A: ("wait \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;")
\langle l_0, 0, 0 \rangle \xrightarrow{a} \langle l_1, 0, 1.2 \rangle \xrightarrow{b} \langle l_2, 0.7, 0 \rangle
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# Time-abstract transition system $U_A$

#### $U_A$ (time-abstract): actual delays are suppressed

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#### Example

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

$$\langle \textit{I}_{0},0,0\rangle \xrightarrow{\text{1.2}} \langle \textit{I}_{0},1.2,1.2\rangle \xrightarrow{a} \langle \textit{I}_{1},0,1.2\rangle \xrightarrow{0.7} \langle \textit{I}_{1},0.7,1.9\rangle \xrightarrow{b} \langle \textit{I}_{2},0.7,0\rangle$$

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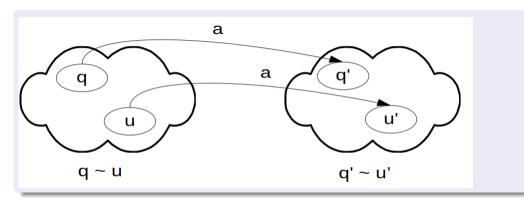
$$\langle \textit{I}_{0},0,0\rangle \overset{1.2+a}{\longrightarrow} \langle \textit{I}_{1},0,1.2\rangle \overset{0.7+b}{\longrightarrow} \langle \textit{I}_{2},0.7,0\rangle$$

 $U_A$ : ("wait (sometime) and switch;")

$$\langle \textit{I}_{0},0,0\rangle \stackrel{\textit{a}}{\longrightarrow} \langle \textit{I}_{1},0,1.2\rangle \stackrel{\textit{b}}{\longrightarrow} \langle \textit{I}_{2},0.7,0\rangle$$



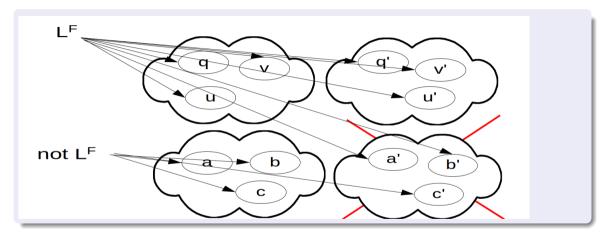
# Stable quotients



Idea: Collapse states which are equivalent modulo "wait & switch"

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

# LF-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<sub>A</sub>):
   "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  $\delta_1$ ; walk to bus stop; wait  $\delta_2$ ; take 5.40 #5 bus to TN train-station stop; wait  $\delta_3$  at bus stop; walk to train station; wait  $\delta_4$ ; 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  $\delta_i$  are bisimilar

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# Region Equivalence over clock interpretation

#### Preliminary definitions & terminology

#### Given a clock x:

- $\lfloor x \rfloor$  is the integral part of x (ex:  $\lfloor 3.7 \rfloor = 3$ )
- 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: $\nu \cong \nu$

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

- C1: For every clock x, either  $|\nu(x)| = |\nu'(x)|$  or  $|\nu(x)|, |\nu'(x)| \ge C_x$
- 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  $\operatorname{fr}(\nu'(x)) \leq \operatorname{fr}(\nu'(y))$
- G3: For every clock x s.t.  $\nu(x), \nu'(x) \le G_x$   $fr(\nu(x)) = 0$  iff  $fr(\nu'(x)) = 0$

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### Region Equivalence over clock interpretation

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#### Given a clock x:

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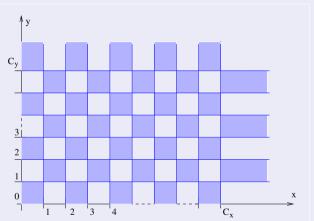
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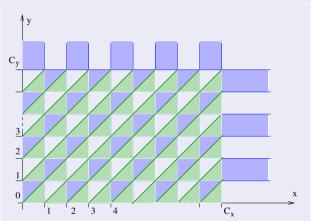


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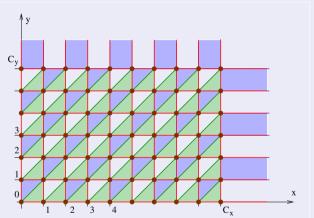


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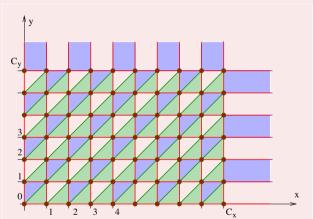


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## Regions, intuitive idea:



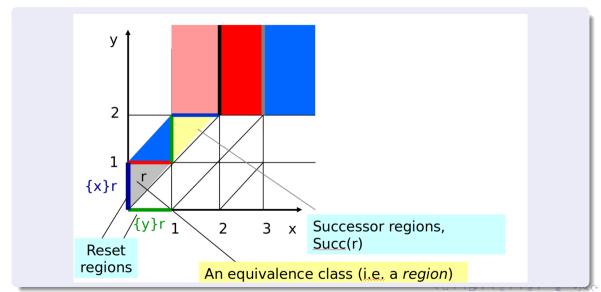
Intuition:  $\nu \cong \nu'$  iff they satisfy the same set of constraints in the form

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

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

43/107

# **Region Operations**

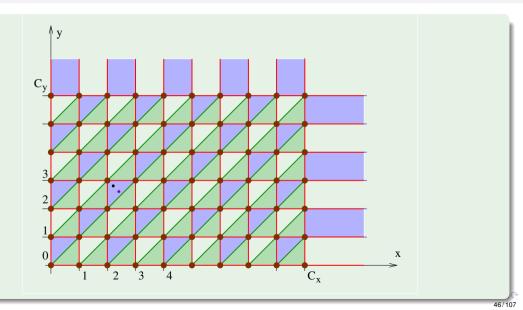


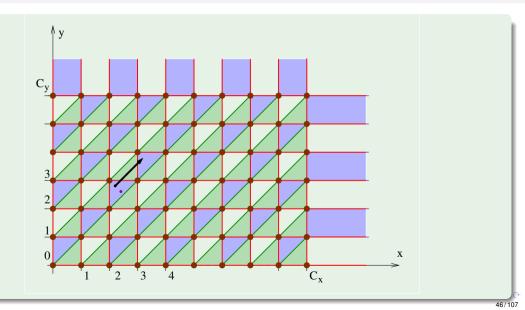
- The region equivalence relation  $\cong$  is a time-abstract bisimulation:
  - Action transitions: if  $\nu \cong \mu$  and  $\langle I, \nu \rangle \stackrel{a}{\longrightarrow} \langle I', \nu' \rangle$  for some  $I', \nu'$ , then there exists  $\mu'$  s.t.  $\nu' \cong \mu'$  and  $\langle I, \mu \rangle \stackrel{a}{\longrightarrow} \langle I', \mu' \rangle$
  - 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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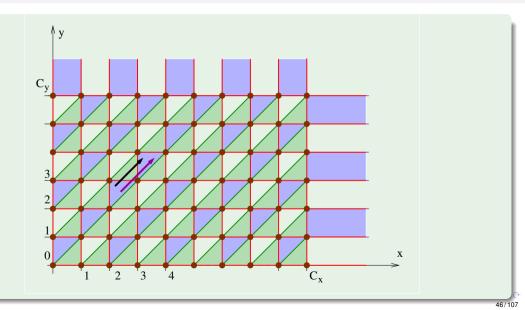
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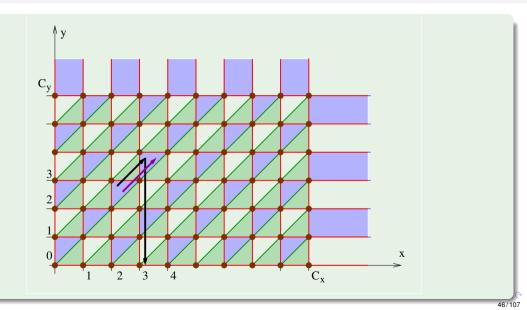
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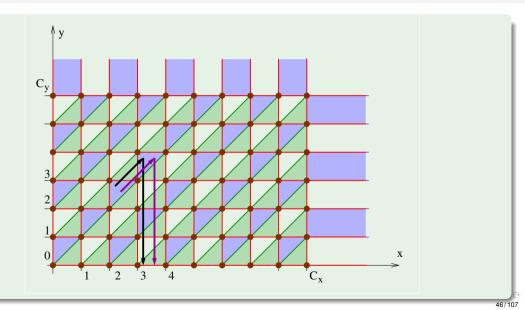
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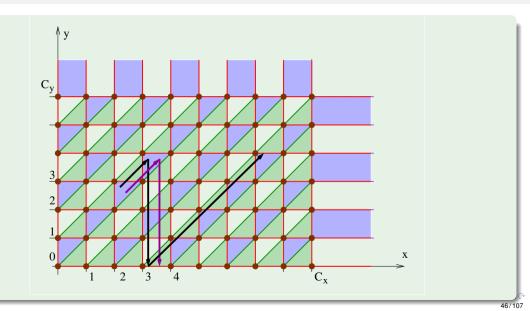


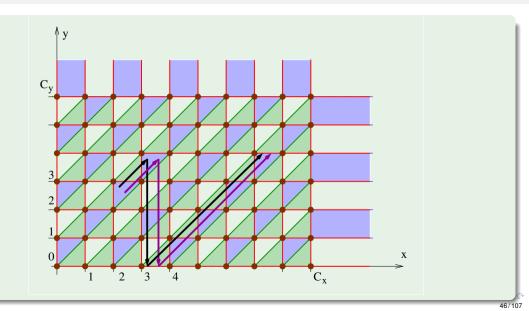


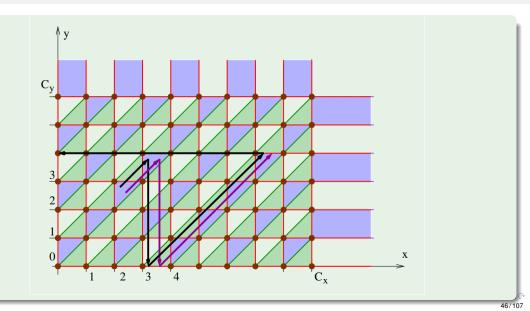


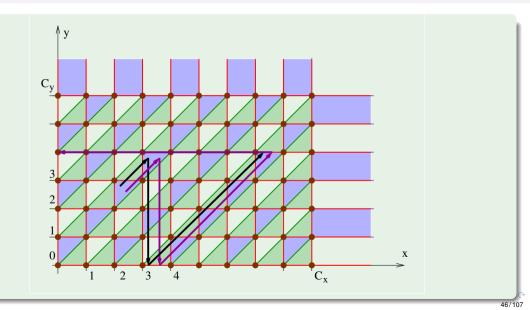


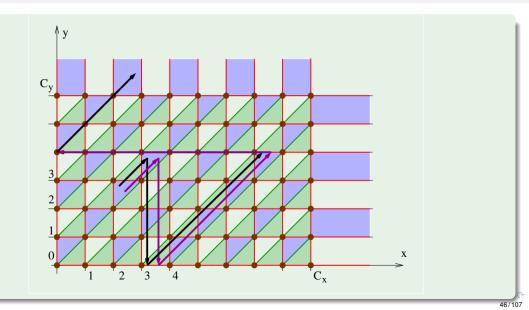


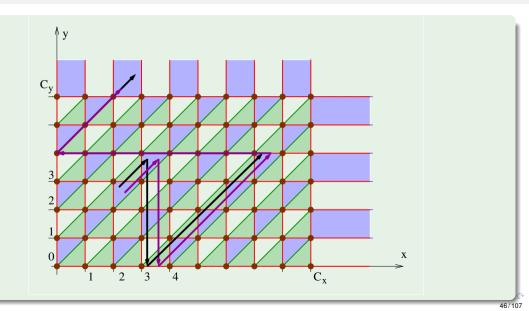


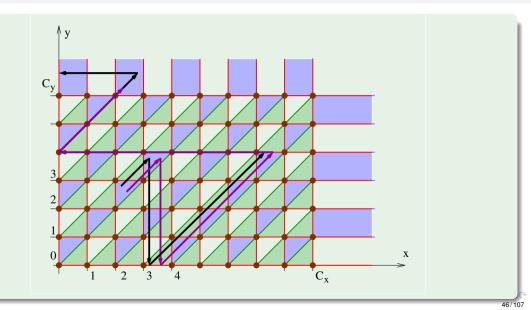


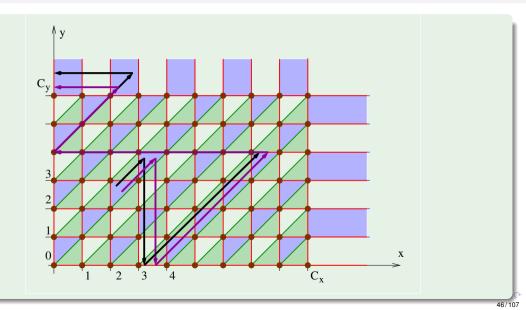


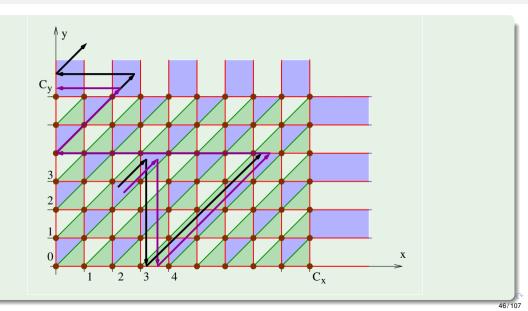


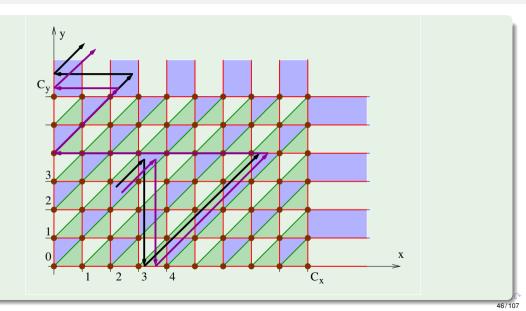


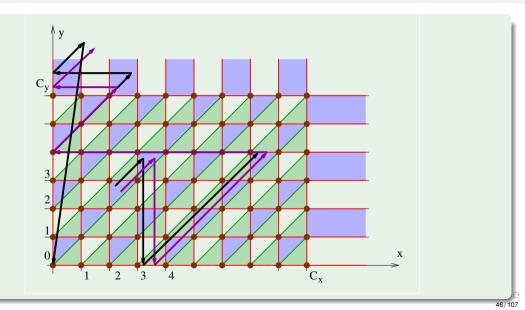


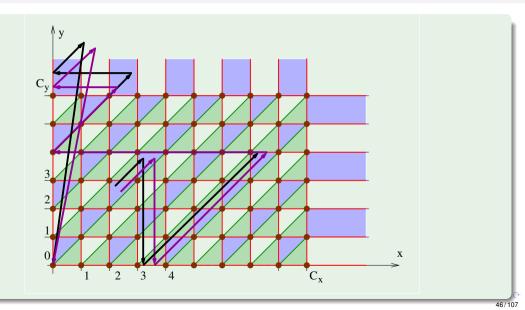












## Number of Clock Regions

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

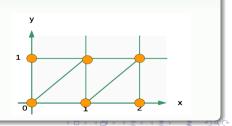
$$k! \cdot 2^k \cdot \prod_{x \in X} (2 \cdot C_x + 2), \quad s.t. \ k \stackrel{\text{def}}{=} ||X||$$

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

#### Example

- 2 clocks x,y,  $C_x = 2$ ,  $C_v = 1$ 
  - 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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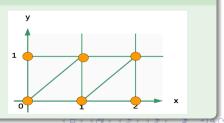
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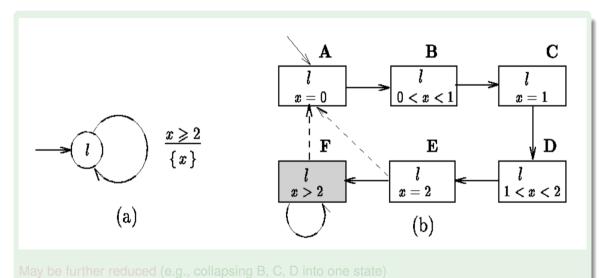
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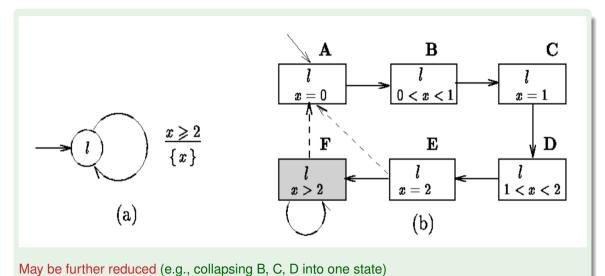
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## Example: Region graph of a simple timed automata



# Example: Region graph of a simple timed automata



49/107

## Complexity of Reasoning with Timed Automata

### Reachability in Timed Automata

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- Linear with number of locations
- Exponential in the number of clocks
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- Overall, PSPACE-Complete

Language-containment with Timed Automata

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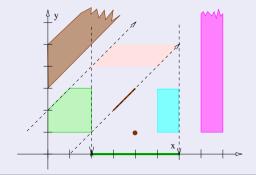
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### **Outline**

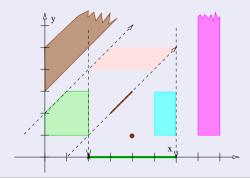
- Motivations
- Timed systems: Modeling and Semantics
  - Timed automata
  - Semantics
  - Combination
- Symbolic Reachability for Timed Systems
  - Making the state space finite
  - Making the state space in it
  - Region automata
  - Zone automata
- 4 Hybrid Systems: Modeling and Semantics
  - Hybrid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



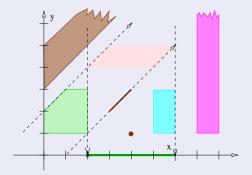
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- Clock Zone  $\varphi$ : set/conjunction of clock constraints in the form  $(x_i \bowtie c), (x_i x_j \bowtie c), \bowtie \in \{>, <, =, >, <\}, c \in \mathbb{Z}$
- $\bullet$   $\varphi$  is a convex set in the k-dimensional euclidean space
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    - $\varphi$ : clock zone



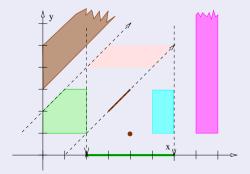
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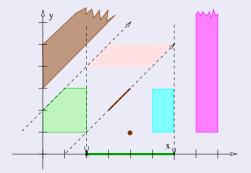
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- Given a Timed Automaton  $A \stackrel{\text{def}}{=} \langle L, L^0, \Sigma, X, \Phi(X), E \rangle$ , the Zone Automaton Z(A) is a transition system  $\langle Q, Q^0, \Sigma, \rightarrow \rangle$  s.t.
  - Q: set of all symbolic states of A (a symbolic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

  - Σ: set of labels/events in A
  - $\rightarrow$ : set of "wait&switch" symbolic transitions, in the form:  $\langle I, \varphi \rangle \stackrel{a}{\longrightarrow} \langle I', succ(\varphi, e) \rangle$  successor of  $\varphi$  after (waiting and) executing the switch  $e \stackrel{\text{def}}{=} \langle I, a, \psi, \lambda, I' \rangle$
- $succ(\langle I, \varphi \rangle, e) \stackrel{\text{def}}{=} \langle I', succ(\varphi, e) \rangle$

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

  - ∑: set of labels/events in A
  - $\rightarrow$ : set of "wait&switch" symbolic transitions, in the form:  $\langle I, \varphi \rangle \stackrel{a}{\longrightarrow} \langle I', succ(\varphi, e) \rangle$  successor of  $\varphi$  after (waiting and) executing the switch  $e \stackrel{\text{def}}{=} \langle I, a, \psi, \lambda, I' \rangle$
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- Given a Timed Automaton A <sup>def</sup> (L, L<sup>0</sup>, Σ, X, Φ(X), E),
   the Zone Automaton Z(A) is a transition system (Q, Q<sup>0</sup>, Σ, →) s.t.
  - Q: set of all symbolic states of A (a symbolic state is  $\langle I, \varphi \rangle$ )

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- Given a Timed Automaton  $A \stackrel{\text{def}}{=} \langle L, L^0, \Sigma, X, \Phi(X), E \rangle$ , the Zone Automaton Z(A) is a transition system  $\langle Q, Q^0, \Sigma, \rightarrow \rangle$  s.t.
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- $succ(\langle I, \varphi \rangle, e) \stackrel{\text{def}}{=} \langle I', succ(\varphi, e) \rangle$

### Zone Automata: Symbolic Transitions

### Definition: $succ(\varphi, e)$

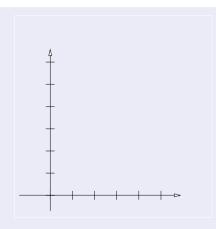
- Let  $e \stackrel{\text{def}}{=} \langle I, a, \psi, \lambda, I' \rangle$ , and  $\phi$ ,  $\phi'$  the invariants in I, I'
- Then

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

- 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:  $\varphi$  is considered "immediately before entering I"

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

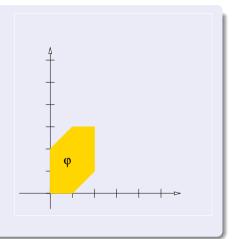






- Initial zone: values before entering the location
- Intersection with invariant  $\phi$ : values allowed to enter the location
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- Intersection with guard  $\psi$ : values allowed to enter the location, after waiting a legal amount of time, from which the switch can be shot
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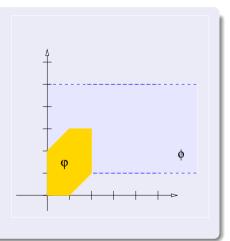




$$succ(\varphi, e) \stackrel{\text{\tiny def}}{=} (((\varphi \land \phi) \uparrow \land \phi) \land \psi)[\lambda := 0]$$

- Initial zone: values before entering the location
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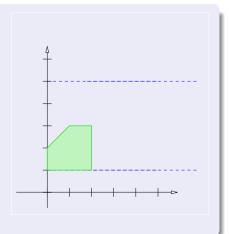




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- Intersection with invariant  $\phi$ : values allowed to enter the location
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- Intersection with invariant φ: values allowed to enter the location after waiting a legal amount of time
- Intersection with guard  $\psi$ : values allowed to enter the location, after waiting a legal amount of time, from which the switch can b shot
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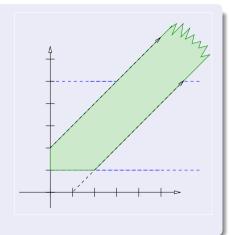




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- Intersection with guard  $\psi$ : values allowed to enter the location, after waiting a legal amount of time, from which the switch can shot
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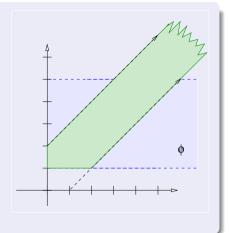




$$succ(\varphi, e) \stackrel{\text{\tiny def}}{=} (((\varphi \land \phi) \uparrow \land \phi) \land \psi)[\lambda := 0]$$

- Initial zone: values before entering the location
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- Intersection with invariant  $\phi$  values allowed to enter the location, after waiting a legal amount of time
- Intersection with guard  $\psi$ : values allowed to enter the location, after waiting a legal amount of time, from which the switch can be shot
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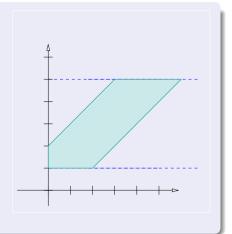
⇒ Fina



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

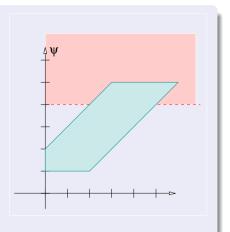
- Initial zone: values before entering the location
- Intersection with invariant  $\phi$ : values allowed to enter the location
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- Reset projection  $\lambda$ : values ..., after reset

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

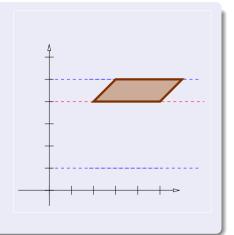
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- Intersection with invariant φ: values allowed to enter the location, after waiting a legal amount of time
- lacktriangle Intersection with guard  $\psi$ : values allowed to enter the location,
- shot
- Reset projection  $\lambda$ : values ..., after reset
- $\Longrightarrow$  Final



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

- Initial zone: values before entering the location
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- Intersection with guard  $\psi$ : values allowed to enter the location, after waiting a legal amount of time, from which the switch can be shot
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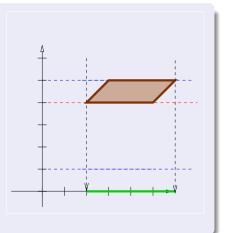
 $\Longrightarrow$  Final



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

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- Reset projection  $\lambda$  values ..., after reset

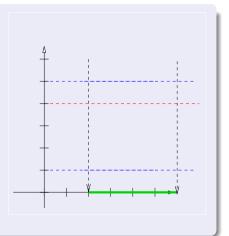




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- Reset projection  $\lambda$ : values ..., after reset

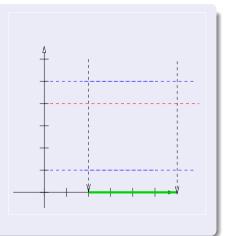




$$succ(\varphi, e) \stackrel{\text{\tiny def}}{=} (((\varphi \land \phi) \uparrow \land \phi) \land \psi)[\lambda := 0]$$

- Initial zone: values before entering the location
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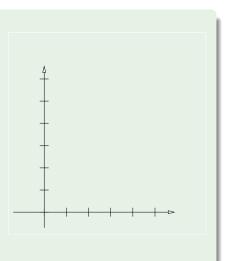
$$succ(\varphi, e) \stackrel{\text{\tiny def}}{=} (((\varphi \land \phi) \uparrow \land \phi) \land \psi)[\lambda := 0]$$

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

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

- Intersection with invariant  $\phi$ :  $(y \ge 1) \land (y \le 5)$   $\Rightarrow (x \ge 0) \land (y \ge 1) \land (y \le 5) \land$  $(y - x \ge -1) \land (y - x \le 2)$
- Intersection with guard  $\psi$ :  $(y \ge 4)$  $\implies (y \ge 4) \land (y \le 5) \land (y - x \ge -1) \land (y - x \le 2)$
- Reset projection  $\lambda \stackrel{\text{def}}{=} \{y := 0\}$
- $\implies (x \ge 2) \land (x \le 6) \land (y \ge 0) \land (y \le 0)$

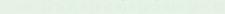




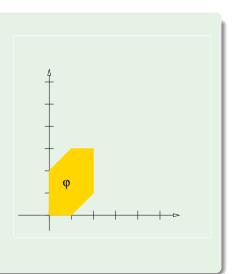
- Initial zone:  $(x \ge 0) \land (x \le 2) \land (y \ge 0) \land (y \le 3) \land (y x \ge -1) \land (y x \le 2)$
- Intersection with invariant  $\phi: (y \ge 1) \land (y \le 5)$  $\Longrightarrow (x \ge 0) \land (x \le 2) \land (y \ge 1) \land (y \le 3) \land (y - x \le 2)$
- Projection to infinity:

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

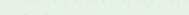
- Intersection with invariant  $\phi$ :  $(y \ge 1) \land (y \le 5)$  $\Rightarrow (x \ge 0) \land (y \ge 1) \land (y \le 5) \land (y - x \ge -1) \land (y - x \le 2)$
- Intersection with guard  $\psi$ :  $(y \ge 4)$   $\implies (y \ge 4) \land (y \le 5) \land$  $(y - x \ge -1) \land (y - x \le 2)$
- Reset projection  $\lambda \stackrel{\text{def}}{=} \{y := 0\}$



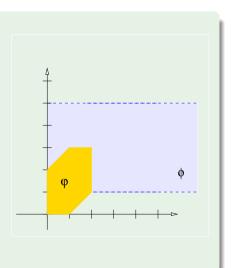




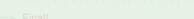
- Initial zone:  $(x \ge 0) \land (x \le 2) \land (y \ge 0) \land (y \le 3) \land (y x \ge -1) \land (y x \le 2)$
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- Projection to infinity:  $\Rightarrow (x \ge 0) \land (y \ge 1) \land (y - x \ge -1) \land (y - x \le 2)$
- Intersection with invariant  $\phi$ :  $(y \ge 1) \land (y \le 5)$  $\Rightarrow (x \ge 0) \land (y \ge 1) \land (y \le 5) \land (y - x > -1) \land (y - x < 2)$
- Intersection with guard  $\psi$ :  $(y \ge 4)$   $\Rightarrow (y \ge 4) \land (y \le 5) \land$  $(y - x \ge -1) \land (y - x \le 2)$
- Reset projection  $\lambda \stackrel{\text{def}}{=} \{y := 0\}$

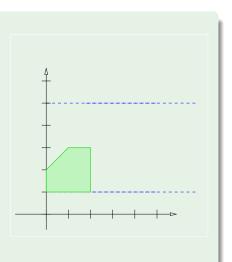






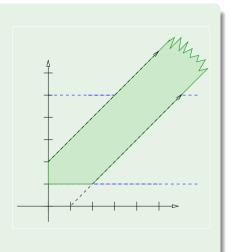
- Initial zone:  $(x \ge 0) \land (x \le 2) \land (y \ge 0) \land (y \le 3) \land (y x \ge -1) \land (y x \le 2)$
- Intersection with invariant  $\phi: (y \ge 1) \land (y \le 5)$  $\implies (x \ge 0) \land (x \le 2) \land (y \ge 1) \land (y \le 3) \land (y - x \le 2)$
- Projection to infinity:  $\Rightarrow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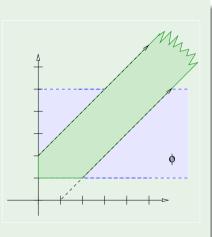
- Initial zone:  $(x \ge 0) \land (x \le 2) \land (y \ge 0) \land (y \le 3) \land (y x \ge -1) \land (y x \le 2)$
- Intersection with invariant  $\phi: (y \ge 1) \land (y \le 5)$   $\implies (x \ge 0) \land (x \le 2) \land (y \ge 1) \land$  $(y \le 3) \land (y - x \le 2)$
- Projection to infinity:  $\implies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





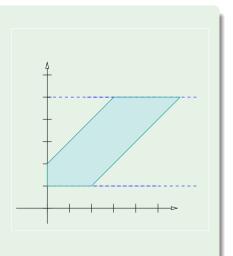
- Initial zone:  $(x \ge 0) \land (x \le 2) \land$  $(y > 0) \land (y < 3) \land (y - x > -1) \land (y - x < 2)$
- Intersection with invariant  $\phi: (y \ge 1) \land (y \le 5)$  $\implies$   $(x > 0) \land (x < 2) \land (y > 1) \land$  $(v < 3) \land (v - x < 2)$
- Projection to infinity:  $\implies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





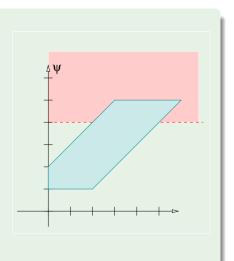
- Initial zone:  $(x \ge 0) \land (x \le 2) \land$  $(y > 0) \land (y \le 3) \land (y - x \ge -1) \land (y - x \le 2)$
- Intersection with invariant  $\phi: (y \ge 1) \land (y \le 5)$  $\implies$   $(x > 0) \land (x < 2) \land (y > 1) \land$  $(v < 3) \land (v - x < 2)$
- Projection to infinity:  $\implies (x > 0) \land (y > 1) \land$  $(y - x > -1) \wedge (y - x < 2)$
- Intersection with invariant  $\phi$ :  $(y > 1) \land (y < 5)$  $\implies$   $(x > 0) \land (y > 1) \land (y < 5) \land$  $(y - x > -1) \wedge (y - x < 2)$
- Intersection with guard  $\psi$  : (y > 4)
- Reset projection  $\lambda \stackrel{\text{def}}{=} \{ v := 0 \}$





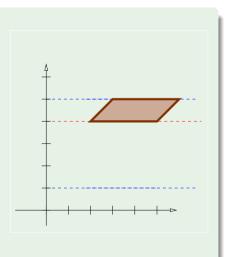
- Initial zone:  $(x \ge 0) \land (x \le 2) \land$  $(y > 0) \land (y \le 3) \land (y - x \ge -1) \land (y - x \le 2)$
- Intersection with invariant  $\phi: (y \ge 1) \land (y \le 5)$  $\implies$   $(x > 0) \land (x < 2) \land (y > 1) \land$  $(v < 3) \land (v - x < 2)$
- Projection to infinity:  $\implies (x > 0) \land (y > 1) \land$  $(y - x > -1) \wedge (y - x < 2)$
- Intersection with invariant  $\phi$ :  $(y > 1) \land (y < 5)$  $\implies$   $(x > 0) \land (y > 1) \land (y < 5) \land$  $(y - x > -1) \wedge (y - x < 2)$
- Intersection with guard  $\psi$  :  $(y \ge 4)$
- Reset projection  $\lambda \stackrel{\text{def}}{=} \{ v := 0 \}$



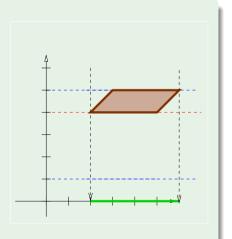


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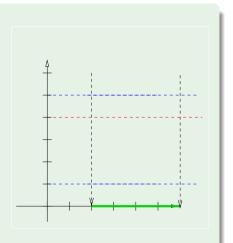




- Initial zone:  $(x \ge 0) \land (x \le 2) \land (y \ge 0) \land (y \le 3) \land (y x \ge -1) \land (y x \le 2)$
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- Reset projection  $\lambda \stackrel{\text{def}}{=} \{y := 0\}$  $\Rightarrow (x \ge 2) \land (x \le 6) \land (y \ge 0) \land (y \le 0)$

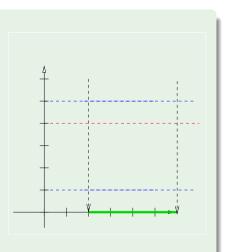


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## Remark on $succ(\varphi, e)$

• In the above definition of  $succ(\varphi, e)$ ,  $\varphi$  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  $succ(\varphi, e)$ ,  $\varphi$  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  $\phi$  of source location / (here  $\varphi$  is assumed to be already the result of such intersection)
- final intersection with the invariant  $\phi'$  of target location I'

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## Symbolic Reachability Analysis

```
1: function Reachable (A, L^F) // A \stackrel{\text{def}}{=} \langle L, L^0, \Sigma, X, \Phi(X), E \rangle
 2: Reachable = \emptyset
 3: Frontier = \{\langle 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 " $\{<,\leq\}$ "

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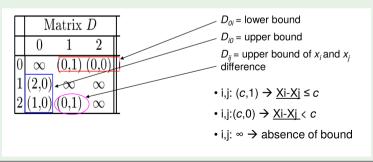
#### Example:

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

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0/107

## Difference-bound matrices, DBMs (cont.)

- Use all-pairs shortest paths, check DBM
  - Add  $x_i x_i < 0$  for each i
  - Idea: given  $x_i x_j \bowtie c$ ,  $x_i x_k \bowtie c_1$  and  $x_k x_j \bowtie c_2$  s.t.  $\bowtie \in \{ \leq, < \}$ , then c is updated with  $c_1 + c_2$  if  $c_1 + c_2 < c$
  - Satisfiable (no negative loops) ⇒ 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	$\infty$	(0,1)	(0,0)	(0,1)	(0,1)	(0,0)
1	(2,0)	$\infty$	$\infty$	(2,0)	(0,1)	(2,0)
2	(1,0)	(0,1)	$\infty$	(1,0)	(0,1)	(0,0) $(2,0)$ $(0,1)$

1/107

### Canonical Data-structures for Zones: DBMs

Graph

### When are two sets of constraints equivalent?

















⇒ they have the same reduced DBM

## Complexity Issues

- In theory:
  - Zone automaton might be exponentially bigger than the region automaton
- In practice:
  - Fewer reachable vertices  $\Longrightarrow$  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
  - Semantics
  - Combination
- Symbolic Reachability for Timed Systems
  - Making the state space finite
    - Region automata
    - Zone automata
- Hybrid Systems: Modeling and Semantics
  - Hybrid automata
- Symbolic Reachability for Hybrid Systems
  - Multi-Rate and Rectangular Hybrid Automata
  - 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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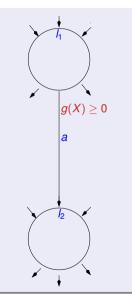
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  - value evolves with time
  - e.g., distance, speed, pressure, temperature, ...
- Guards:  $g(X) \ge 0$ 
  - sets of inequalities (equalities) on functions on X
  - constrain the execution of the switch
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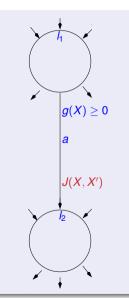
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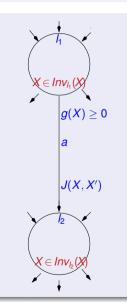
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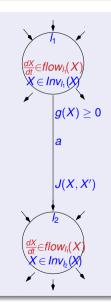
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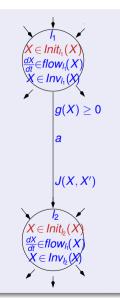
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- L: Set of locations,
- $L^0 \in L$ : Set of initial locations (s.t.  $Init_I(X) = \bot$  iff  $I \notin L_0$ )
- X: Set of k continuous variables
- $\Phi(X)$ : Set of Constraints on X
- Σ: Set of synchronization labels (alphabet)
- E: Set of edges
- State space:  $L \times \mathbb{R}^k$ ,
  - state:  $\langle I, \psi \rangle$  s.t.  $I \in L$  and  $\psi \in \mathbb{R}^k$
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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:

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

$$\downarrow \downarrow$$

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

- State: pair  $\langle I, X \rangle$  such that  $X \in Inv_I(X)$
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- Two types of state updates (transitions)
  - Discrete switches: (I, X) → (I', X')
     If there there is an a-labeled edge e from I to

- Continuous flows:  $\langle I, X \rangle \stackrel{f}{\longrightarrow} \langle I, X' \rangle$
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    - for every  $t \in [0, \delta]$ ,  $t(t) \in Inv_i(X)$
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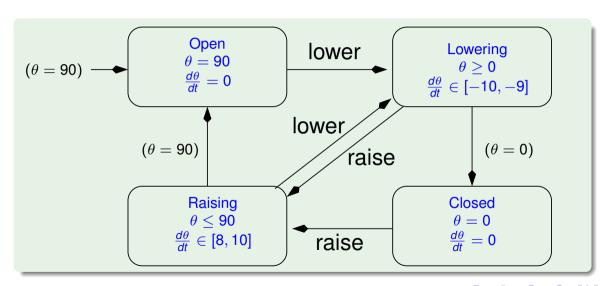
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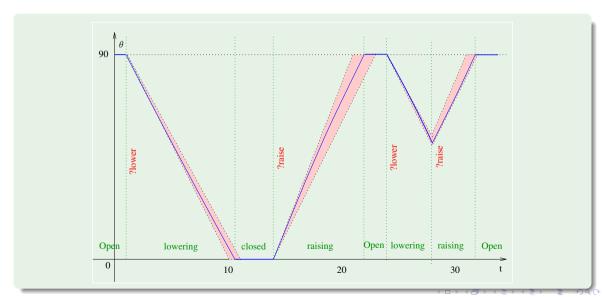
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# Example: Gate for a railroad controller



# Example: Gate for a railroad controller



#### **Outline**

- Motivations
- Timed systems: Modeling and Semantics
  - Timed automata
  - Semantics
  - Combination
- 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
- 6 Exercises



# General Symbolic-Reachability Schema

```
1: R = I(X)
2: while (True) do
     if (R intersects F) then
        return True
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<sup>k</sup>
  - Main problem: handling continuous dynamics
- Precise solutions available for restricted continuous dynamics
  - Timed automata
  - Multi-rate & Rectangular Hybrid Automata (reduced to Timed aut.)
  - Linear Hybrid Automata
- Even for linear systems, over-approximations of reachable set needed

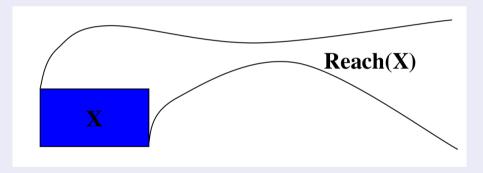
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# Reachability Analysis for Dynamical Systems

- 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 " $\frac{dX}{dt}$ "

#### Outline

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# Simple Hybrid Automata: Multi-Rate and Rectangular

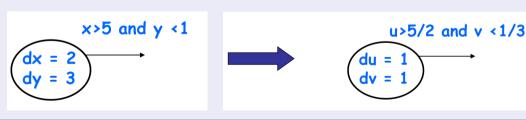
#### Two simple forms of Hybrid Automata

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

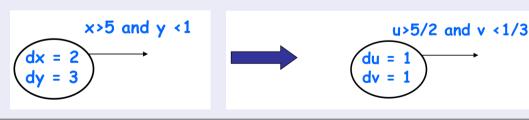
- Modest extension of timed automata
  - Dynamics of the form  $\frac{dX}{dt} = const$
  - Guards and invariants: x < const, x > const
  - Resets: x := const
- Simple translation to timed automata by shifting and scaling:
  - if  $x_i := d_i$  then rename it with a fresh var  $v_i$  s.t.  $v_i + a_i$
  - If  $\frac{da_i}{dl} = c_i$ , then rename it with a fresh var  $u_i$  s.t.  $c_i \cdot u_i = x_i$
  - shift & rescale constants in constraints accordingly
  - x>5 and y <1

    dx = 2
    dy = 3

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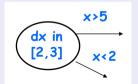
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- More interesting extension of timed automata
  - Dynamics of the form  $\frac{dX}{dt} \in [const1, const2]$  ( $\dot{x} \in [const1, const2]$ )
  - Guards and invariants: x < const, x > const
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- Translation to multi-rate automata (hints). For each *x*:

```
• Introduce x_M, x_m describing the greatest/least possible x values
```

- invariants: substitute  $Inv_i(x)$  with  $Inv_i(x_m)$ ,  $Inv_i(x_m)$
- guards: substitute x > c with  $x_M > c$ , add jump  $x_m := c$  (if none)
  - substitute x < c with  $x_m < c$ , add jump  $x_M := c$  (if none)
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  - Dynamics of the form  $\frac{dX}{dt} \in [const1, const2]$  ( $\dot{x} \in [const1, const2]$ )
  - Guards and invariants: x < const, x > const
  - Jumps: x := const
- Translation to multi-rate automata (hints). For each *x*:
  - Introduce  $x_M$ ,  $x_m$  describing the greatest/least possible x values
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  - invariants: substitute  $Inv_I(x)$  with  $Inv_I(x_M)$ ,  $Inv_I(x_m)$
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### Rectangular Automata (simplified)

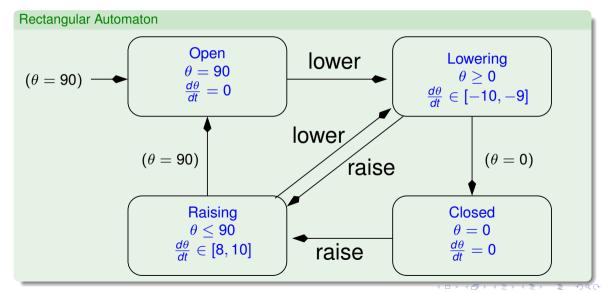
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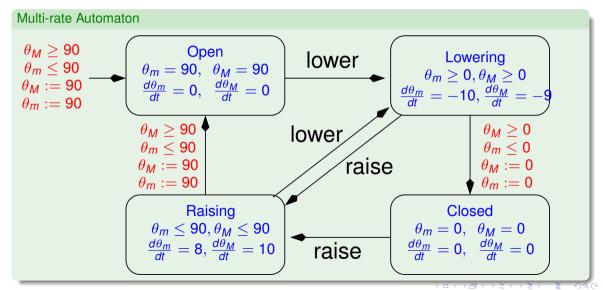


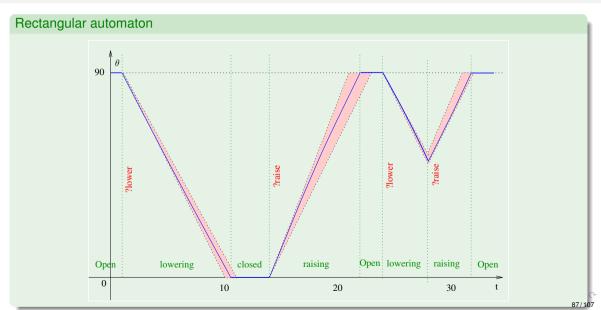
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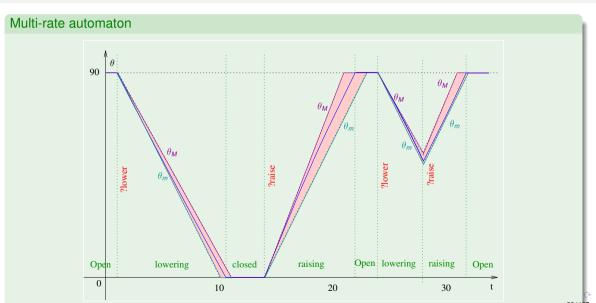
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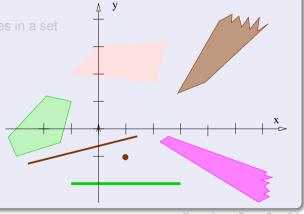


#### **Outline**

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



- Polyhedron  $\varphi$ : set/conjunction of linear inequalities on X in the form  $(A \cdot X \geq B)$ , s.t.  $A \in \mathbb{R}^m \times \mathbb{R}^k$  and  $B \in \mathbb{R}^m$  for some m.
- ullet  $\varphi$  is a convex set in the k-dimensional euclidean space
  - possibly unbounded
- $\implies$  Contains all possible values for all variables in a se
  - Symbolic state:  $\langle I, \varphi \rangle$ 
    - I: location
    - $\varphi$ : polyhedron

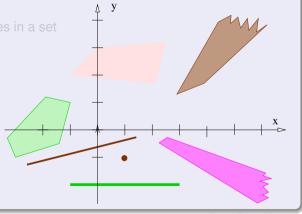


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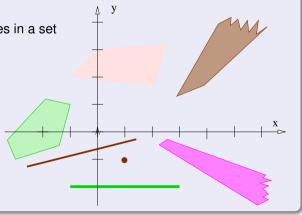


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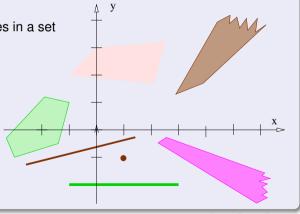
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#### **Continuous Dynamics**

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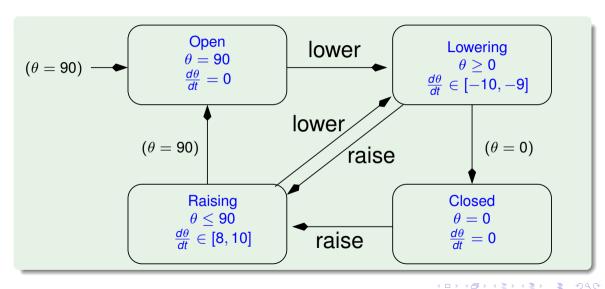
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- Intersect  $\psi$  with the guard  $\phi$   $\Longrightarrow$  result is a polyhedron
- Apply linear transformation of J to the result
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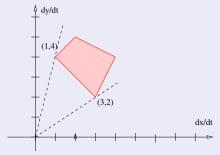
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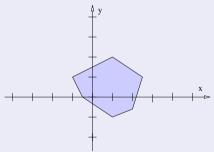
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## Computing Time Successor

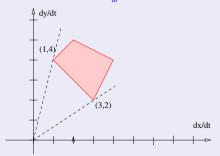
- Consider maximum and minimum rates between derivatives (external vertices in the flow polyhedron)
- Apply these extremal rates for computing the projection to infinity (to be intersected with invariant)
  - Hint:  $\frac{dy}{dx} = \frac{\frac{dy}{dx}}{\frac{dy}{dx}}$ , s.t.  $\max_{x,y} \frac{dy}{dx} = \max_{x,y} \frac{\frac{dy}{dx}}{\frac{dy}{dx}}$  and  $\min_{x,y} \frac{dy}{dx} = \min_{x,y} \frac{\frac{dy}{dx}}{\frac{dy}{dx}}$

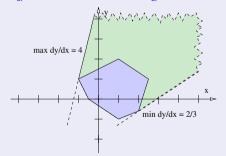




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- Apply these extremal rates for computing the projection to infinity (to be intersected with invariant)
  - Hint:  $\frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}}$ , s.t.  $\max_{x,y} \frac{dy}{dx} = \max_{x,y} \frac{\frac{dy}{dt}}{\frac{dx}{dt}}$  and  $\min_{x,y} \frac{dy}{dx} = \min_{x,y} \frac{\frac{dy}{dt}}{\frac{dx}{dt}}$





### Linear Hybrid Automata: Symbolic Transitions

#### Definition: $succ(\varphi, e)$

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

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

( $\varphi$  immediately before entering the location)

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

( $\varphi$  immediately after entering the location):

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



# Linear Hybrid Automata: Symbolic Transitions (cont.)

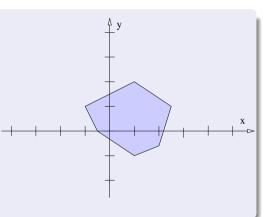
- Initial zone: values allowed to enter location /
- Projection to infinity: ... after waiting unbounded time
- Intersection with invariant  $\phi$ : ... waiting a legal amount of time
- Intersection with guard  $\psi$ : ... from which the switch can be shot
- Jump J: ..., after jump
- Intersection with invariant  $\phi'$ : ... values allowed to enter location I'
- $\Longrightarrow$  Final



# Linear Hybrid Automata: Symbolic Transitions (cont.)

- Initial zone: values allowed to enter location /
- Projection to infinity: ... after waiting unbounded time
- Intersection with invariant  $\phi$ : ... waiting a legal amount of time
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⇒ Final

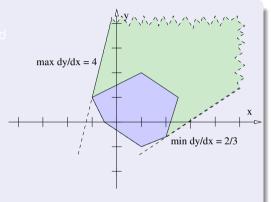


$$succ(\varphi, e) \stackrel{\text{\tiny def}}{=} J((\varphi \uparrow \land \phi) \land \psi) \land \phi'$$



- Initial zone: values allowed to enter location /
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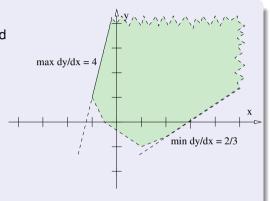
⇒ Final.



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

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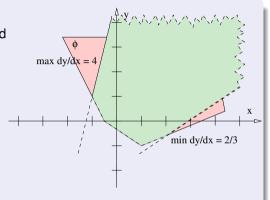
⇒ Final



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

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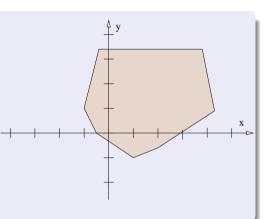
 $\implies$  Final!



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

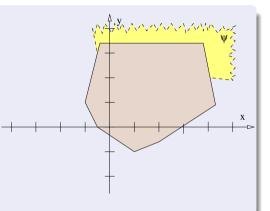
- Initial zone: values allowed to enter location /
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⇒ Final



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

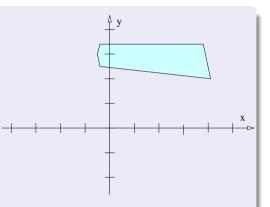
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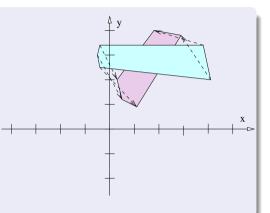
⇒ Final



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

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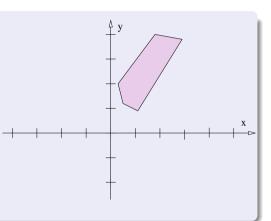
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 $\Longrightarrow$  Final

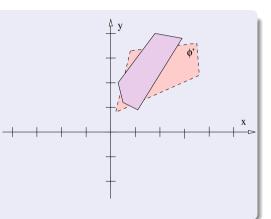


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to enter location

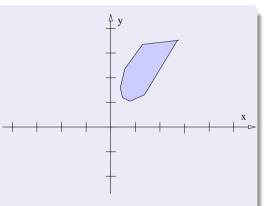
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- Intersection with invariant φ': ... values allowed to enter location I'

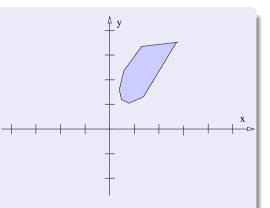
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$$succ(\varphi, e) \stackrel{\text{\tiny def}}{=} J((\varphi \uparrow \land \phi) \land \psi) \land \phi'$$

# Symbolic Reachability Analysis

```
1: function Reachable (A, F) // A \stackrel{\text{def}}{=} \langle L, L^0, \Sigma, X, \Phi(X), E \rangle, F \stackrel{\text{def}}{=} \{ \langle I_i, \phi_i \rangle \}_i
 2. Reachable = 0
 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
 7:
       end if
        if ( \not\exists \langle I, \varphi' \rangle \in Reachable s.t. \varphi \subseteq \varphi') then
                    add \langle I, \varphi \rangle to Reachable
10:
                   for e \in outcoming(I) do
11:
                           add succ(\varphi, e) to Frontier
12:
                   end for
13:
14:
            end if
15: end while
16: return False
⇒ same schema as with zone automata
```

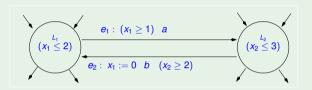
## Summary: Linear Hybrid Automata

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

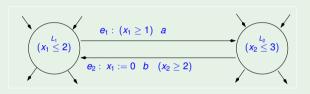
#### **Outline**

- Motivations
- Timed systems: Modeling and Semantics
  - Timed automata
  - Semantics
  - Combination
- 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



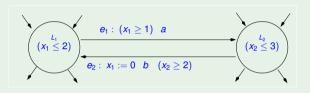


Consider only the following piece of a timed automaton A,  $x_1$  and  $x_2$  being clocks.

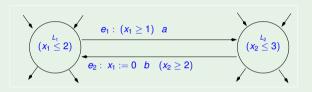


(a) In general, what is the minimum amount of time from an occurrence of event b and the subsequent occurrence of the event a?

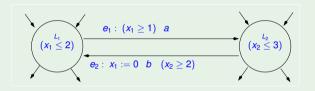
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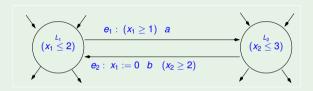
(a) In general, what is the minimum amount of time from an occurrence of event b and the subsequent occurrence of the event a? [Solution: 1 time unit.]



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

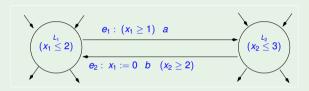


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- (c) Is it possible to have a legal execution in which switches  $e_2$ ,  $e_1$ ,  $e_2$  are shot consecutively (possibly interleaved by time elapses), without being interleaved by other switches? If yes, write one such execution. If not, explain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

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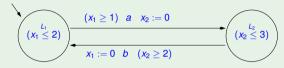


- (a) In general, what is the minimum amount of time from an occurrence of event b and the subsequent occurrence of the event a? [Solution: 1 time unit.]
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Yes:  $\langle L_2, ..., 2.0 \rangle \longrightarrow \langle L_1, 0.0, 2.0 \rangle \longrightarrow \langle L_1, 1.0, 3.0 \rangle \longrightarrow \langle L_2, 1.0, 3.0 \rangle \longrightarrow \langle L_2, 1.0, 3.0 \rangle \longrightarrow \langle L_1, 0.0 \rangle$ Note: if the guard of  $e_2$  were strictly greater than 2, this would not be possible. 1



Consider the following timed automaton A.



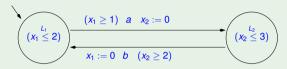
(a) 
$$s_0 = (L_1, 2.5, 3.2), s_1 = (L_1, 2.5, 3.7)$$

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

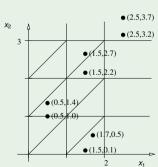
(c) 
$$s_0 = (L_2, 0.5, 1.4), s_1 = (L_2, 0.5, 1.0)$$

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

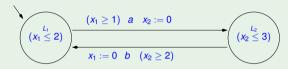
Consider the following timed automaton A.



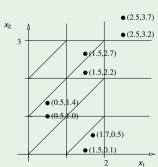
- (a)  $s_0 = (L_1, 2.5, 3.2), s_1 = (L_1, 2.5, 3.7)$ [ Solution: yes ]
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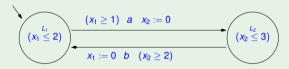
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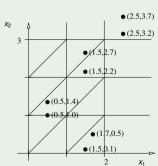
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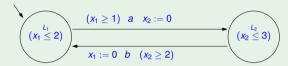
Consider the following timed automaton A.



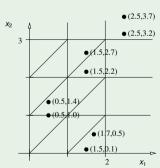
- (a)  $s_0 = (L_1, 2.5, 3.2), s_1 = (L_1, 2.5, 3.7)$ [ Solution: yes ]
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Consider the following timed automaton A.

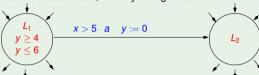


- (a)  $s_0 = (L_1, 2.5, 3.2), s_1 = (L_1, 2.5, 3.7)$ [ Solution: yes ]
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#### Ex: Timed Automata: Zones

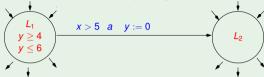
Consider the following switch e in a timed automaton, x and y being clocks:



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

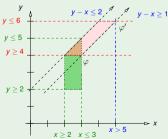
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[ Solution: The solution is  $succ(Z_1, e) = \langle Z_2, \bot \rangle$ . In fact, the zone reached by waiting in  $L_1$  has empty intersection with the quard, as displayed in figure:



#### Consider the zone:

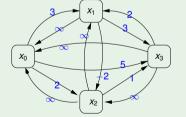
$$\varphi \stackrel{\text{def}}{=} (x_1 \le 3) \land (x_2 \le 2) \land (x_3 \le 5) \land \\ (x_1 - x_3 \le 2) \land (x_2 - x_1 \le -2) \land (x_3 - x_1 \le 3) \land (x_3 - x_2 \le 1)$$

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

[ 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:
```

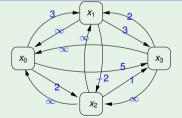
			<i>X</i> <sub>2</sub>	^3
<i>x</i> <sub>0</sub>	$\langle \infty, \leq  angle$	$\langle \infty, \leq  angle$	$\langle \infty, \leq  angle$	$\langle \infty, \leq  angle$
<i>x</i> <sub>1</sub>	$\langle 3, \leq \rangle$	$\langle \infty, \leq \rangle$	$\langle \infty, \leq \rangle$	$\langle 2, \leq \rangle$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



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

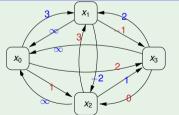
#### Initial DBM:

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



#### Reduced DBM:

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



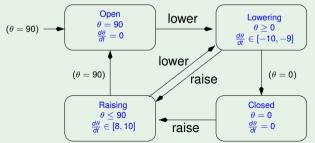
## **Hybrid Automata**

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}. ( $\theta$ , 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  $\Delta t$ , 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  $\Delta t$  which guarantees that the train does not reach the gate before the bar is completely lowered, and briefly explain why.



## **Hybrid Automata**

[ Solution:  $\Delta t$  is 60 time units. In fact, the maximum value of  $\Delta t$  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  $\Delta t = 70 - 90/(|-9|) = 60$ .