



## Verification of hybrid systems



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on Hybrid Systems  
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## Lecture goals

### Why hybrid systems ?

Emphasis on some engineering examples

### Modeling of hybrid systems

Emphasis on abstraction and refinement

### Analysis of hybrid systems

Emphasis on algorithmic verification

### Approximations of discrete and continuous systems

Emphasis on approximate (bi)-simulation

**Warning :** All questions and answers are biased and incomplete!



## Outline of lectures

### Lecture 1

Examples of hybrid systems and hybrid automata  
A crash course in formal methods

### Lecture 2

Abstraction and refinement notions  
Discrete abstractions for hybrid systems verification

### Lecture 3

Approximation metrics for discrete/continuous systems  
Game theoretic interpretation of bisimulation



Why hybrid ?



## Enabling technologies

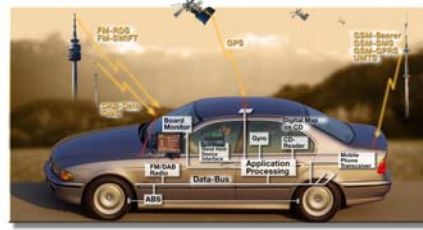
Advances in sensor and actuator technology  
GPS, control of quantum systems

Invasion of powerful microprocessors in physical devices  
Sophisticated software/hardware on board

Networking everywhere  
Interconnects subsystems



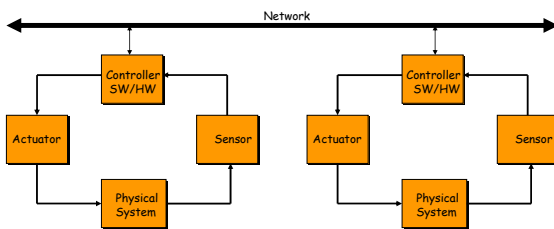
## Emerging applications...



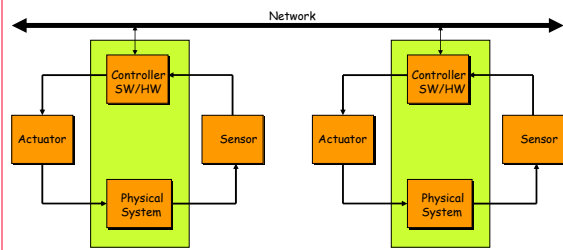
Latest BMW : 72 networked microprocessors  
Boeing 777 : 1280 networked microprocessors



## Networked embedded systems...



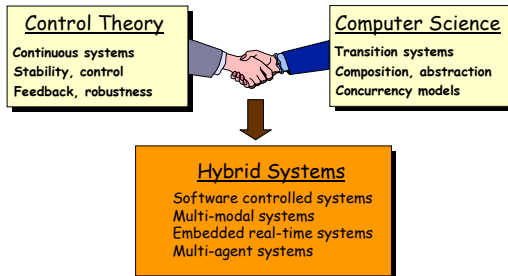
## Networked embedded systems...



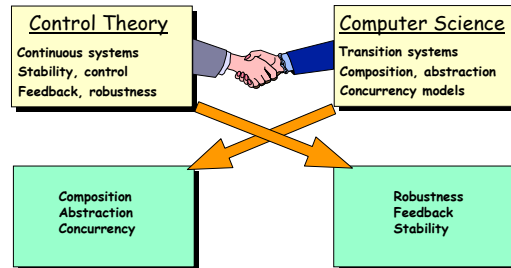
Physical system is continuous, software is discrete



## Discrete and Continuous



## Exporting Science



## Different views...

### Computer science perspective

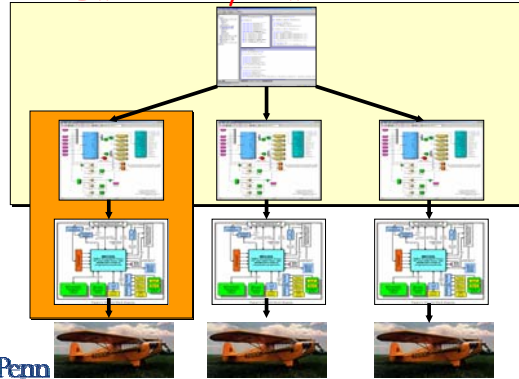
View the physics from the eyes of the software  
Modeling result : Hybrid automaton

### Control theory perspective

View the software from the eyes of the physics  
Modeling result : Switched control systems



## Embedded System Architecture



## Hybrid behavior arises in

### Hybrid dynamics

Hybrid model is a simplification of a larger nonlinear model

### Quantized control of continuous systems

Input and observation sets are finite

### Logic based switching

Software is designed to supervise various dynamics/controllers

### Partial synchronization of many continuous systems

Resource allocation for competing multi-agent systems

### Hybrid specifications of continuous systems

Plant is continuous, but specification is discrete or hybrid...



## Logic based switching



## Nuclear reactor example

Without rods

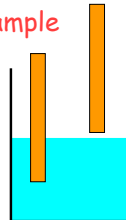
$$\dot{T} = 0.1T - 50$$

With rod 1

$$\dot{T} = 0.1T - 56$$

With rod 2

$$\dot{T} = 0.1T - 60$$



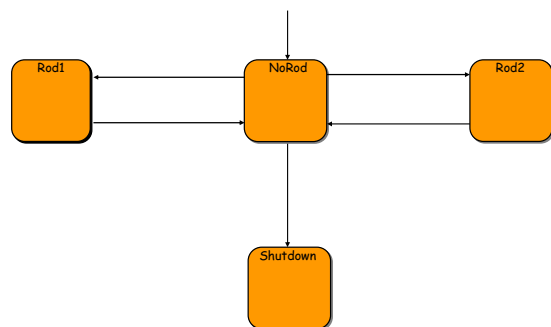
Rod 1 and 2 cannot be used simultaneously

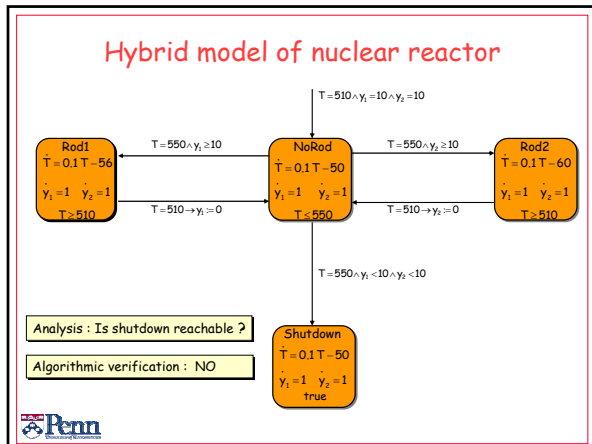
Once a rod is removed, you cannot use it for 10 minutes

**Specification :** Keep temperature between 510 and 550 degrees.  
If  $T=550$  then either a rod is available or we shutdown the plant.

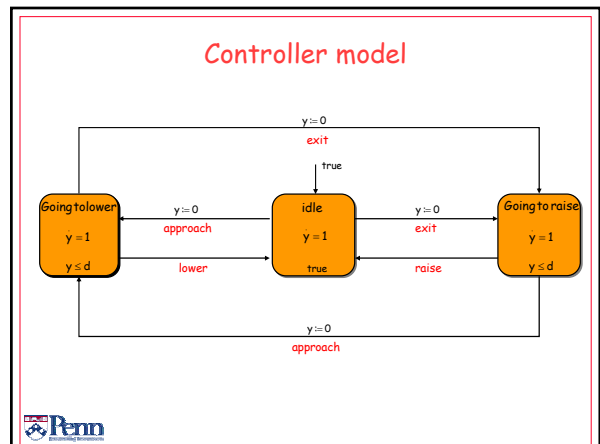
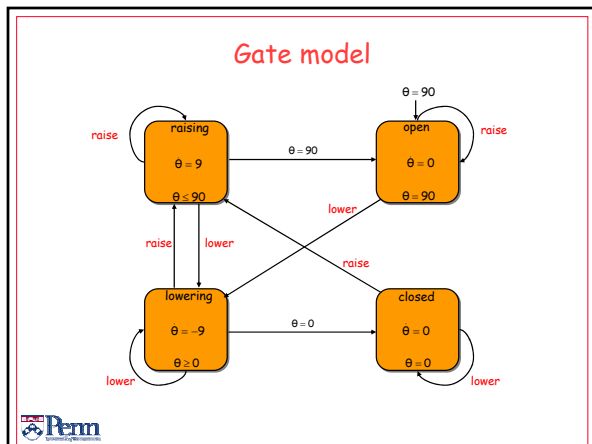
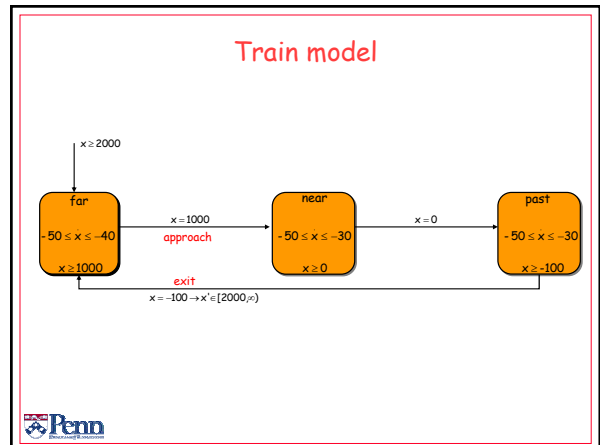
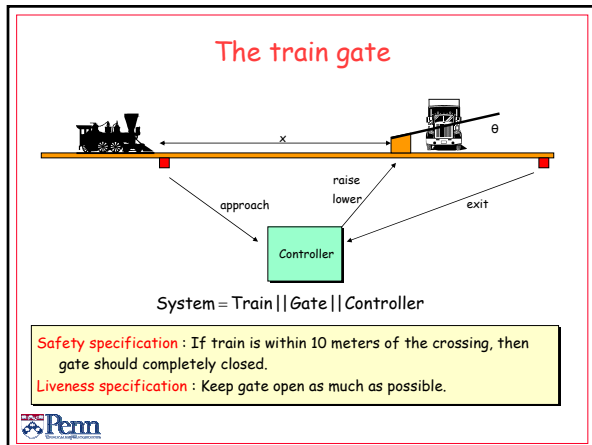


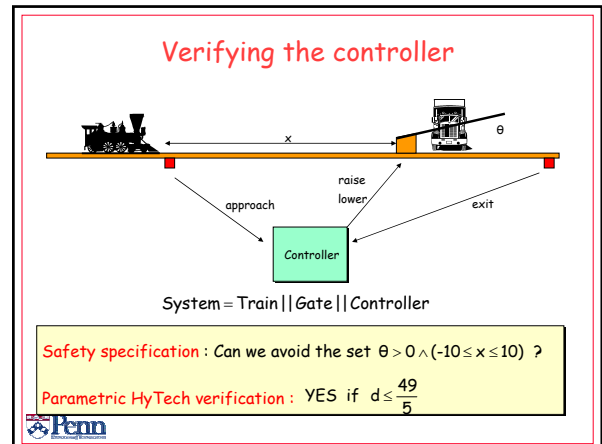
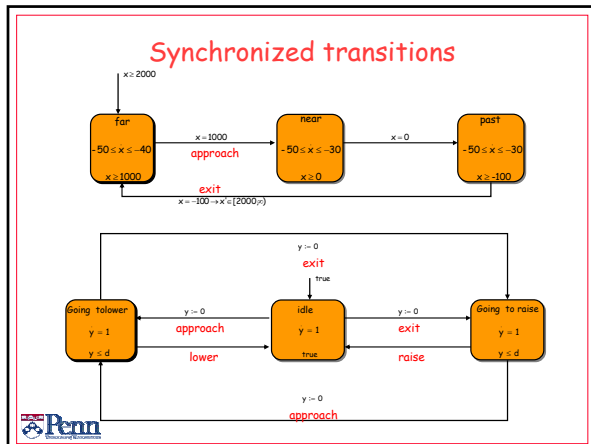
## Software model of nuclear reactor





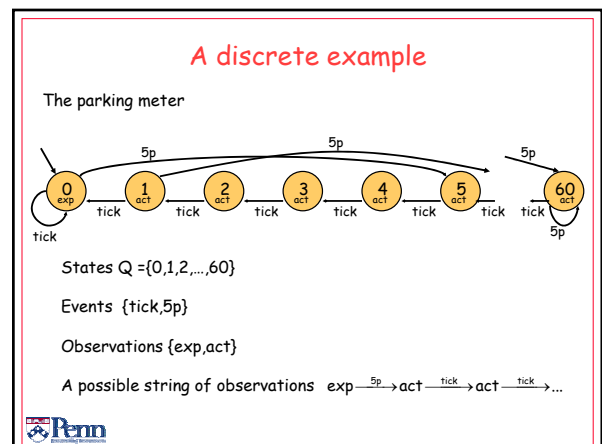
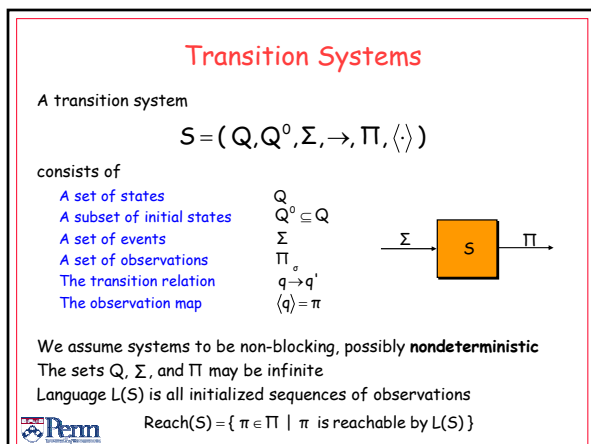
## Partial synchronization (Concurrency)





- ### Research Issues
- Modeling Issues
    - Well posedness, robustness, zenoness
  - Analysis
    - Stability issues, qualitative theory, parametric analysis
  - Verification
    - Algorithmic methods that verify system performance
  - Controller Synthesis
    - Algorithmic methods that design hybrid controllers
  - Simulation
    - Mixed signal simulation, event detection, modularity
  - Code generation
    - From hybrid models to embedded code
  - Complexity
    - Compositionality and hierarchies
- Tools : HyTech, Checkmate, d/dt, HYSDEL, Stateflow, Charon

- ### Outline of lectures
- Lecture 1**  
 Examples of hybrid systems and hybrid automata  
**A crash course in formal methods**
- Lecture 2**  
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### A continuous example

Non-deterministic

$$\begin{aligned} x' &= F(x, d) & x(0) &\in I \\ y &= g(x) & d &\in D \end{aligned}$$

$S = (Q, Q^o, \Sigma, \rightarrow, \Pi, \langle \cdot \rangle)$

State set  $Q = X = \mathbb{R}^n$   
Label set  $\Sigma = \mathbb{R}$ ,  
Observation set  $\Pi = Y = \mathbb{R}^p$   
Linear Observation Map  $\langle x \rangle = g(x)$   
Transition Relation  $\rightarrow \subseteq X \times \mathbb{R} \times X$   
 $\exists x(s), d(s)$  with  $0 \leq s \leq t$   
 $x_1 \xrightarrow{t} x_2 \Leftrightarrow x(0) = x_1$  and  $x(t) = x_2$  and  
 $x'(s) = F(x(s), d(s))$   
 $L(S) = \{ y_0 \xrightarrow{a} y_1 \xrightarrow{0a} y_2 \xrightarrow{1} \dots \}$


### Transition Systems

A region is a subset of states  $P \subseteq Q$

We define the following operators

$$\begin{aligned} \text{Pre}_o(P) &= \{q \in Q \mid \exists p \in P \quad q \xrightarrow{o} p\} \\ \text{Pre}(P) &= \{q \in Q \mid \exists \sigma \in \Sigma \quad \exists p \in P \quad q \xrightarrow{\sigma} p\} \end{aligned}$$

$$\begin{aligned} \text{Post}_o(P) &= \{q \in Q \mid \exists p \in P \quad p \xrightarrow{o} q\} \\ \text{Post}(P) &= \{q \in Q \mid \exists \sigma \in \Sigma \quad \exists p \in P \quad p \xrightarrow{\sigma} q\} \end{aligned}$$




### Transition Systems

We can recursively define

$$\begin{aligned} \text{Pre}_o^1(P) &= \text{Pre}_o(P) \\ \text{Pre}_o^n(P) &= \text{Pre}_o(\text{Pre}_o^{n-1}(P)) \end{aligned}$$

Similarly for the other operators. Also

$$\begin{aligned} \text{Pre}^*(P) &= \bigcup_{n \in \mathbb{N}} \text{Pre}^n(P) \\ \text{Post}^*(P) &= \bigcup_{n \in \mathbb{N}} \text{Post}^n(P) \end{aligned}$$



### Safety and Invariance


Given transition system  $S$ , we consider two problems

**Safety problem**

Is  $\text{Reach}(S) \cap \Pi_F$  empty?

**Invariance problem**

Is  $\text{Reach}(S) \subseteq \Pi_F$  ?



### Forward reachability algorithm


**Forward Reachability Algorithm**

```


initialize  $R := P$ 
while TRUE do
  if  $R \cap S \neq \emptyset$  return UNSAFE ; end if;
  if  $\text{Post}(R) \subseteq R$  return SAFE ; end if;
   $R := R \cup \text{Post}(R)$ 
end while

```

If  $S$  is finite, then algorithm terminates (decidability).  
Complexity:  $O(n_I + m_R)$



initial  
states



reachable  
transitions

### Backward reachability algorithm


**Backward Reachability Algorithm**

```

initialize  $R := S$ 
while TRUE do
  if  $R \cap P \neq \emptyset$  return UNSAFE ; end if;
  if  $\text{Pre}(R) \subseteq R$  return SAFE ; end if;
   $R := R \cup \text{Pre}(R)$ 
end while

```

If  $S$  is infinite, then there is no guarantee of termination.



## Algorithmic issues

### Representation issues

- Enumeration for finite sets
- Symbolic representation for infinite (or finite) sets

### Operations on sets

- Boolean operations
- Pre and Post computations (closure?)

### Algorithmic termination (decidability)

- Guaranteed for finite transition systems
- No guarantee for infinite transition systems



## More complicated problems

More sophisticated properties can be expressed using

- Linear Temporal Logic (LTL)
- Computation Tree Logic (CTL)
- CTL\*
- mu-calculus



## Model checking

Given transition system  $S$ , and temporal logic formula  $\varphi$

### Basic verification problem

$$S \models \varphi$$

Two main approaches

- Model checking : Algorithmic, restrictive
- Deductive methods : Semi-automated, general



## Linear temporal logic (informally)

Express temporal specifications along sequences

Informally	Syntax	Semantics
Eventually $p$	$\diamond p$	$qqqqqqqqqqqp$
Always $p$	$\square p$	$pppppppppppppp$
If $p$ then next $q$	$p \Rightarrow \bigcirc q$	$qqqqqqqpq$
$p$ until $q$	$p U q$	$ppppppppppppppq$



## Linear temporal logic (formally)

Linear temporal logic syntax

The LTL formulas are defined inductively as follows

### Atomic propositions

All observation symbols  $p$  are formulas

### Boolean operators

If  $\varphi_1$  and  $\varphi_2$  are formulas then

$$\varphi_1 \vee \varphi_2 \quad \neg \varphi_1$$

### Temporal operators

If  $\varphi_1$  and  $\varphi_2$  are formulas then

$$\varphi_1 U \varphi_2 \quad \bigcirc \varphi_1$$



## Linear temporal logic semantics

The LTL formulas are interpreted over infinite (omega) words

$$w = p_0 p_1 p_2 p_3 p_4 \dots$$

$$(w, i) \models p \text{ iff } p_i = p$$

$$(w, i) \models \varphi_1 \vee \varphi_2 \text{ iff } (w, i) \models \varphi_1 \text{ or } (w, i) \models \varphi_2$$

$$(w, i) \models \neg \varphi_1 \text{ iff } (w, i) \not\models \varphi_1$$

$$(w, i) \models \bigcirc \varphi_1 \text{ iff } (w, i+1) \models \varphi_1$$

$$(w, i) \models \varphi_1 U \varphi_2$$

$$\exists j \geq i (w, j) \models \varphi_2 \text{ and } \forall i \leq k < j (w, k) \models \varphi_1$$

$$w \models \phi \text{ iff } (w, 0) \models \varphi$$

$$T \models \phi \text{ iff } \forall w \in L(T) w \models \varphi$$





## Linear temporal logic

Syntactic boolean abbreviations

Conjunction  $\varphi_1 \wedge \varphi_2 = \neg(\neg\varphi_1 \vee \neg\varphi_2)$   
 Implication  $\varphi_1 \Rightarrow \varphi_2 = \neg\varphi_1 \vee \varphi_2$   
 Equivalence  $\varphi_1 \Leftrightarrow \varphi_2 = (\varphi_1 \Rightarrow \varphi_2) \wedge (\varphi_2 \Rightarrow \varphi_1)$

Syntactic temporal abbreviations

Eventually  $\diamond \varphi = \top U \varphi$   
 Always  $\square \varphi = \neg \diamond \neg \varphi$   
 In 3 steps  $\bigcirc_3 \varphi = \bigcirc \bigcirc \bigcirc \varphi$



## LTL examples

Two processors want to access a critical section. Each processor can have three observable states

$p1 = \{inCS, outCS, reqCS\}$   
 $p2 = \{inCS, outCS, reqCS\}$

### Mutual exclusion

Both processors are not in the critical section at the same time.

$$\square \neg(p_1 = inCS \wedge p_2 = inCS)$$

### Starvation freedom

If process 1 requests entry, then it eventually enters the critical section.

$$\square p_1 = reqCS \Rightarrow \diamond p_1 = inCS$$



## LTL Model Checking

Given finite transition system and LTL formula we have

### LTL model checking

Determine if  $S \models \varphi$  
 ↗ System verified  
 ↘ Counterexample

Tools : SPIN (automata), SMV (BDD), SAT-based

Complexity :  $O((n+m)(k+l)2^{O(k)})$

states      transitions      formula length



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## Dealing with model complexity

Bi-simulation

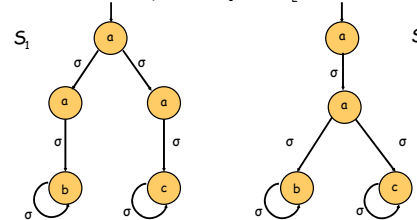
Simulation

Language Inclusion



## Language Equivalence

Consider two transition systems  $S_1$  and  $S_2$  over same  $\Sigma$  and  $\Pi$



Languages are equivalent  $L(S_1) = L(S_2) = \{ a \xrightarrow{a} a \xrightarrow{a} b \xrightarrow{a} b \dots, a \xrightarrow{a} a \xrightarrow{a} c \xrightarrow{a} c \dots \}$



## Safety equivalence

### Language equivalence

If  $L(S_1) = L(S_2)$  then  $Reach(S_1) = Reach(S_2)$

### Language inclusion

If  $L(S_1) \subseteq L(S_2)$  then  $Reach(S_1) \subseteq Reach(S_2)$

Language equivalence and inclusion are difficult to check



## Simulation Relations

Consider two transition systems

$$S_1 = (Q_1, Q_1^0, \Sigma, \rightarrow_1, \Pi, \langle \cdot \rangle_1)$$

$$S_2 = (Q_2, Q_2^0, \Sigma, \rightarrow_2, \Pi, \langle \cdot \rangle_2)$$

$$S_1 \leq S_2$$

A relation  $R \subseteq Q_1 \times Q_2$  is called a simulation relation if it

1. **Respects initial states**  $\forall q_1 \in Q_1^0 \exists q_2 \in Q_2^0 (q_1, q_2) \in R$

2. **Respects observations** if  $(q_1, q_2) \in R$  then  $\langle q_1 \rangle_1 = \langle q_2 \rangle_2$

3. **Respects transitions** if  $(q_1, q_2) \in R$  then  $q_1 \xrightarrow{\sigma} q_1'$

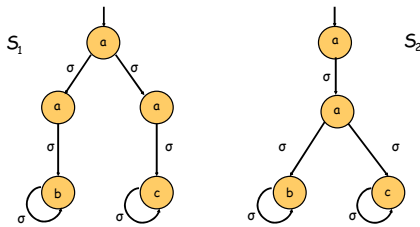
$$R \quad R$$

$$q_2 \xrightarrow{\sigma} q_2'$$



## Simulation Games

Simulation is a **matching game** between the systems



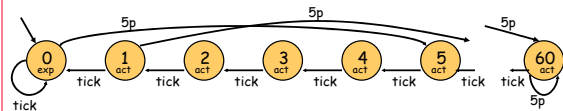
Note that  $S_1 \leq S_2$  but it is not true that  $S_2 \leq S_1$

The transition systems are **bisimilar** iff  $S_1 \leq S_2$  and  $S_2 \leq S_1$

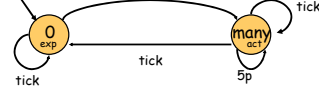


## The parking example

The parking meter



A coarser model



$$R = \{(0,0), (1, \text{many}), \dots, (60, \text{many})\}$$



## Simulation relations

Consider two transition systems  $S_1$  and  $S_2$

### Simulation implies language inclusion

If  $S_1 \leq S_2$  then  $L(S_1) \subseteq L(S_2)$

### Bi-simulation implies language equivalence

If  $S_1 \cong S_2$  then  $L(S_1) = L(S_2)$

Complexity of  $L(S_1) \subseteq L(S_2)$   $O((n_1 + m_1)2^{n_2})$

Complexity of  $S_1 \leq S_2$   $O((n_1 + m_1)(n_2 + m_2))$



## Exact Relationships

$$S_1 \cong S_2$$

$$S_1 \leq S_2$$

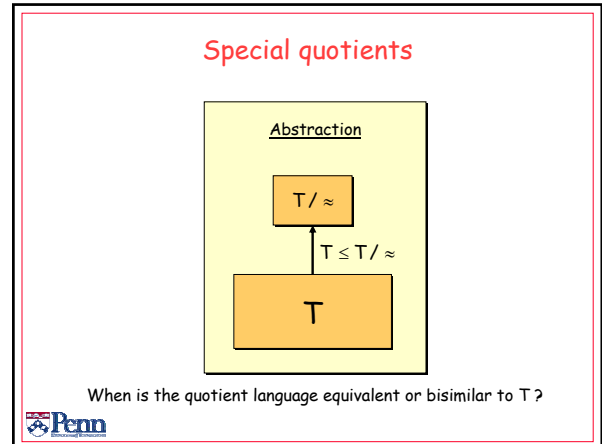
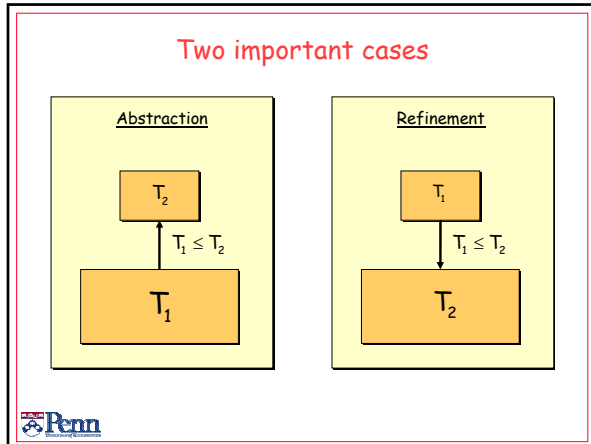
$$L(S_1) = L(S_2)$$

$$L(S_1) \subseteq L(S_2)$$

$$Reach(S_1) = Reach(S_2)$$

$$Reach(S_1) \subseteq Reach(S_2)$$





### Quotient Transition Systems

Given a transition system

$$T = (Q, \Sigma, \rightarrow, O, \langle \cdot \rangle)$$

and an observation preserving partition  $\approx \subseteq Q \times Q$ , define

$$T / \approx = (Q / \approx, \Sigma, \rightarrow_{\approx}, O, \langle \cdot \rangle_{\approx})$$

naturally using

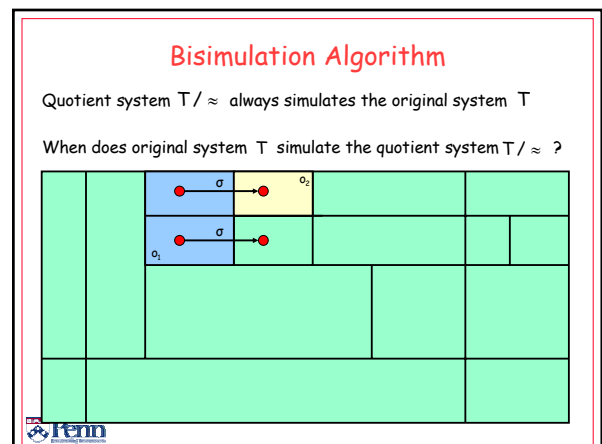
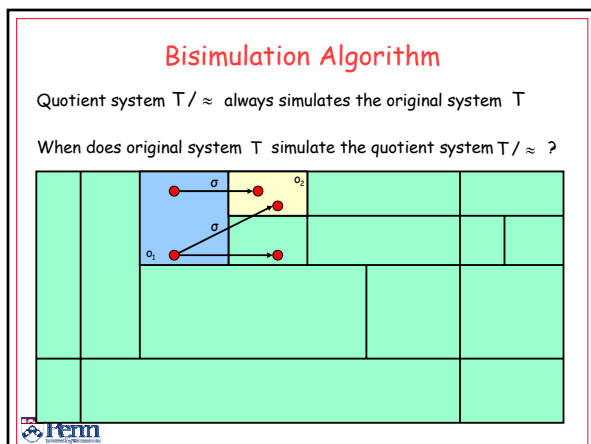
1. **Observation Map**  
 $\langle p \rangle_{\approx} = o$  iff there exists  $p \in P$  with  $\langle p \rangle = o$
2. **Transition Relation**  
 $P \xrightarrow{\sigma}_{\approx} P'$  iff there exists  $p \in P, p' \in P'$  with  $p \xrightarrow{\sigma} p'$

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## Bisimulation algorithm

### Bisimulation Algorithm

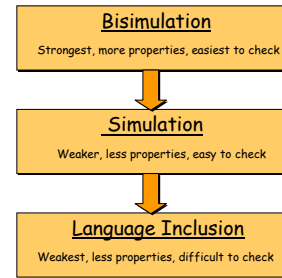
```

initialize  $Q/\sim = \{p \sim q \text{ iff } \langle q \rangle = \langle p \rangle\}$ 
while  $\exists P, P' \in Q/\sim$  such that  $\emptyset \neq P \cap \text{Pre}(P') \neq P'$ 
     $P_1 := P \cap \text{Pre}(P')$ 
     $P_2 := P \setminus \text{Pre}(P')$ 
     $Q/\sim := (Q/\sim \setminus \{P\}) \cup \{P_1, P_2\}$ 
end while
    
```

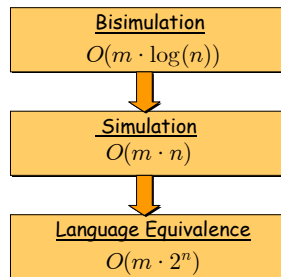
If  $T$  is finite, then algorithm computes coarsest quotient.  
 If  $T$  is infinite, there is no guarantee of termination



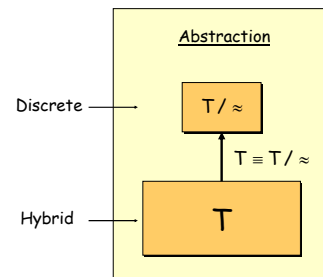
## Relationships



## Complexity comparisons



## Hybrid to discrete



Goal : Finite quotients of hybrid systems



## Hybrid System Model

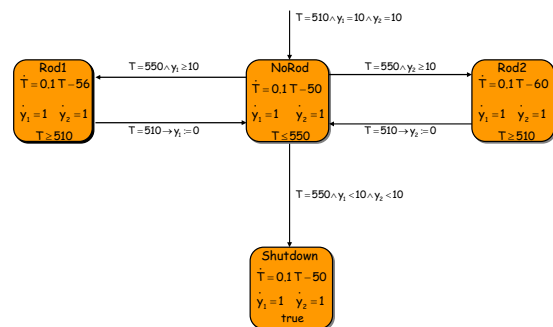
A hybrid system  $H = (V, \mathbb{R}^n, X_0, F, \text{Inv}, R)$  consists of

- $V$  is a finite set of states
- $\mathbb{R}^n$  is the continuous state space
- $X = V \times \mathbb{R}^n$  is the state space of the hybrid system
- $X_0 \subseteq X$  is the set of initial states
- $F(l, x) \subseteq \mathbb{R}^n$  maps a diff. inclusion to each discrete state
- $\text{Inv}(l) \subseteq \mathbb{R}^n$  maps invariant sets to each discrete state
- $R \subseteq X \times X$  is a relation capturing discontinuous changes

Define  $E = \{(l, l') \mid \exists x \in \text{Inv}(l), x' \in \text{Inv}(l') \ ((l, x), (l', x')) \in R\}$   
 $\text{Init}(l) = \{x \in \text{Inv}(l) \mid (l, x) \in X_0\}$   
 $\text{Guard}(e) = \{x \in \text{Inv}(l) \mid \exists x' \in \text{Inv}(l') \ ((l, x), (l', x')) \in R\}$   
 $\text{Reset}(e, x) = \{x' \in \text{Inv}(l') \mid ((l, x), (l', x')) \in R\}$



## An example



### Transitions of Hybrid Systems


Hybrid systems can be embedded into transition systems  
 $H = (V, \mathbb{R}^n, X_0, F, Inv, R) \longrightarrow T_H = (Q, Q_0, \Sigma, \rightarrow, O, \langle \cdot \rangle)$

$Q = V \times \mathbb{R}^n$   
 $Q_0 = X_0$   
 $\Sigma = E \cup \{\tau\}$   
 $\rightarrow \subseteq Q \times \Sigma \times Q$

Observation set and map depend on desired properties

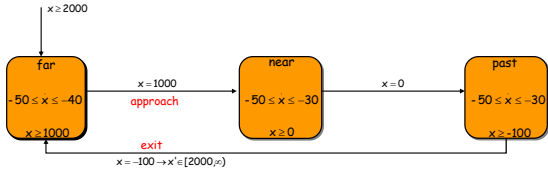
**Discrete transitions**  
 $(l_1, x_1) \xrightarrow{e} (l_2, x_2)$  iff  $x_1 \in Guard(e), x_2 \in Reset(e, x_1)$

**Continuous (time-abstract) transitions**  
 $(l_1, x_1) \xrightarrow{\tau} (l_2, x_2)$  iff  $l_1 = l_2$  and  $\exists \delta \geq 0 \quad x(\cdot) : [0, \delta] \rightarrow \mathbb{R}^n$   
 $x(0) = x_1, x(\delta) = x_2$ , and  $\forall t \in [0, \delta]$   
 $\dot{x} \in F(l_1, x(t))$  and  $x(t) \in Inv(l_1)$




### Rectangular hybrid automata

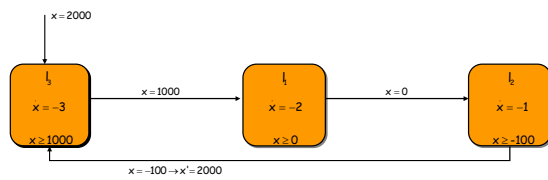
Rectangular sets :  $\bigwedge_i x_i \sim c_i \quad \sim \in \{<, \leq, =, \geq, >\}, c_i \in \mathbb{Q}$




Rectangular hybrid automata are hybrid systems where  
 $Init(l), Inv(l), F(l, x), Guard(e), Reset(e, x)_i$   
are rectangular sets



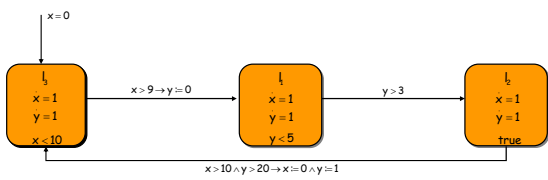
### Multi-rate automata




Multi-rate automata are rectangular hybrid automata where  
 $Init(l), F(l, x), Reset(e, x)_i$   
are singleton sets



### Timed automata



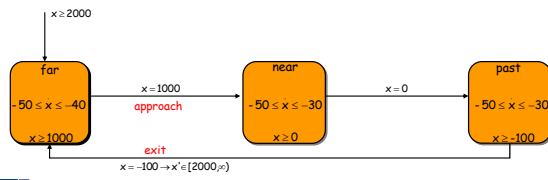

Timed automata are multi-rate automata where  
 $F(l, x_i) = 1$   
for all locations  $l$  and all variables.



### Initialized automata

Rectangular hybrid automata are **initialized** if the following holds:  
After a discrete transition, if the differential inclusion (equation) for a variable changes, then the variable must be reset to a fixed interval.

Timed automata are always initialized.

### Bad news

**Undecidability barriers**


Consider the class of uninitialized multi-rate automata with  $n-1$  clock variables, and one two slope variable (with two different rates).

The reachability problem is undecidable for this class.

No algorithmic procedure exists.

Model checking temporal logic formulas is also undecidable

Initialization is necessary for decidability



### Timed automata

**All timed automata admit a finite bisimulation**

Hence CTL\* model checking is decidable for timed automata

### Timed automata

Approach : Discretize the clock dynamics using region equivalence

### Region equivalence

Equivalence classes : 6 corner points  
14 open line segments  
8 open regions

### Multi-rate automata

**All initialized multi-rate automata admit a finite bisimulation**

### Rectangular automata

**All initialized rectangular automata admit a finite bisimulation**

### Rectangular automata

~~**All initialized rectangular automata admit a finite bisimulation**~~

### No finite bisimulation

Bisimulation algorithm never terminates

### but...

All initialized rectangular automata admit a finite language equivalence quotient which can be constructed effectively.

LTL model checking of rectangular automata is decidable.

### More complicated dynamics?

Bisimulation algorithm never terminates !!

**Sets**

$P_1 = \{(x,0) \mid 0 \leq x \leq 4\}$

$P_2 = \{(x,0) \mid -4 \leq x < 0\}$

$P_3 = \mathbb{R}^2 \setminus (P_1 \cup P_2)$

**Dynamics**

$\dot{x}_1 = 0.2x_1 + x_2$

$\dot{x}_2 = -x_1 + 0.2x_2$

### Basic problems

**Finite bisimulations of continuous dynamical systems**

Given a vector field  $F(x)$  and a finite partition of  $\mathbb{R}^n$

- Does there exist a finite bisimulation ?
- Can we compute it ?

### Basic answers

**Finite bisimulations of continuous dynamical systems**

Consider a vector field  $X$  and a finite partition of  $\mathbb{R}^n$  where

- The flow of the vector field is definable in an o-minimal theory
- The finite partition is definable in the same o-minimal theory

Then a finite bisimulation always exists.

### Decidable problems for continuous systems

Consider linear vector fields of the form  $F(x)=Ax$  where

- $A$  is rational and nilpotent
- $A$  is rational, diagonalizable, with rational eigenvalues
- $A$  is rational, diagonalizable, with purely imaginary, rational eigenvalues

Then

- The reachability problem between semi-algebraic sets is decidable.
- Consider a finite semi-algebraic partition of the state space. Then a finite bisimulation always, exists and can be computed.
- Consider a CTL\* formula where atomic propositions denote semi-algebraic sets. Then CTL\* model checking is decidable.

## Decidable problems for hybrid systems

A hybrid system  $H$  is said to be  $o$ -minimal if

1. In each discrete state, all relevant sets and the flow of the vector field are definable in the same  $o$ -minimal theory.
2. After every discrete transition, state is reset to a constant set (forced initialization)

All  $o$ -minimal hybrid systems admit a finite bisimulation.

CTL\* model checking is decidable for the class of  $o$ -minimal hybrid systems.



## Decidable problems for hybrid systems

Consider a linear hybrid system  $H$  where

1. For each discrete state, all relevant sets are semi-algebraic
2. After every discrete transition, state is reset to a constant semi-algebraic set (forced initialization)
3. In each discrete location, the vector fields are of the form  $F(x)=Ax$  where
  - $A$  is rational and nilpotent
  - $A$  is rational, diagonalizable, with rational eigenvalues
  - $A$  is rational, diagonalizable, with purely imaginary, rational eigenvalues

Then

CTL\* model checking is decidable for this class of linear hybrid systems.

The reachability problem is decidable for such linear hybrid systems.



## Safety verification of hybrid systems

Decidability boundary

Discrete abstraction of hybrid systems, Alur, Henzinger, Lafferriere, Pappas  
 What's decidable about hybrid automata, Henzinger, Kopke, Puri, Varaiya  
 Piecewise affine systems, Sontag  
 Switched linear systems, Blondel, Tsitsiklis

Symbolic reachability approaches

Linear hybrid automata, Henzinger, Alur, Courcoubetis, Puri, Varaiya  
 Computer algebra, Tiwari, Pappas, Manna, Mishra

Over-approximate reachability approaches

Level sets, Tomlin, Mitchell, Bayen, Sastry  
 Flowpipes, Krogh, Asarin, Maler, Pnueli  
 MILP, Bemporad, Morari  
 Ellipsoids, Kurzshanski, Varaiya  
 Zonotopes, Girard  
 Predicate abstraction, Alur, Clarke, Ivancic, Thang  
 Barrier certificates, Prajna, Jadbabaie, Pappas, Roorzbehani, Feron, Megretski

Tools : HyTech, Checkmate, d/dt, HYSDEL, Stateflow, Charon



## Outline of lectures

### Lecture 1

Examples of hybrid systems and hybrid automata  
 A crash course in formal methods

### Lecture 2

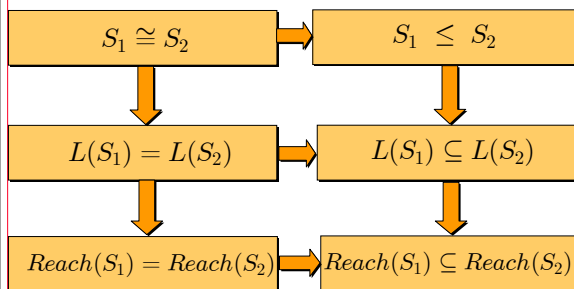
Abstraction and refinement notions  
 Discrete abstractions for hybrid systems verification

### Lecture 3

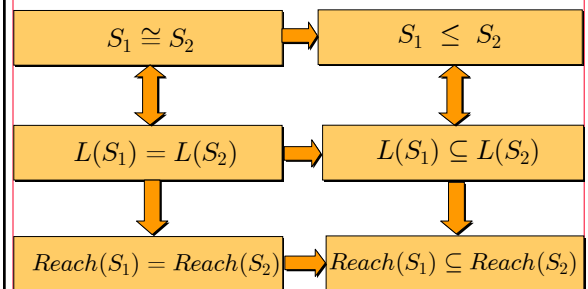
Approximation metrics for discrete/continuous systems  
 Game theoretic interpretation of bisimulation



## Exact Relationships

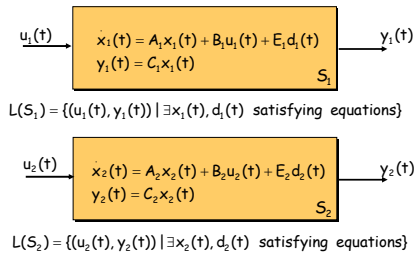


## For deterministic systems





## Bi-simulations of control systems \*



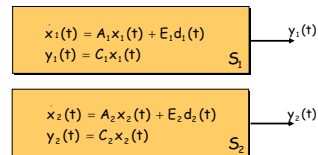
\*G. J. Pappas, Bisimilar linear systems, Automatica, December 2003

\*P. Tabuada and G. J. Pappas, Bisimilar control affine systems, Systems and Control Letters, May 2004.

\*A. van der Schaft, Equivalence of dynamical system by bisimulation, IEEE TAC, December 2004



## Non-deterministic dynamics



A relation  $R$  is a simulation relation if for all  $\forall d_1(t) \exists d_2(t)$

$$x_1(0) \xrightarrow{d_1(t)} x_1(t) \quad R \quad R \quad C_1 x_1(t) = C_2 x_2(t)$$

$$x_2(0) \xrightarrow{d_2(t)} x_2(t)$$

$R$  is a bi-simulation if converse is true as well



## Exact bi-simulation

### Nonlinear systems

G. J. Pappas and S. Simic, Consistent abstractions of affine control systems, IEEE TAC 2002.

P. Tabuada and G. J. Pappas, Abstractions of Hamiltonian systems, Automatica, 2003.

P. Tabuada and G. J. Pappas, Bisimilar control affine systems, Systems and control letters, 2003.

K. Grasse, Admissibility of trajectories in  $\Phi$ -related systems, MCS5 2003

A. van der Schaft, Bisimulations of dynamical systems, Hybrid Systems : Computation and Control, 2004

### Unifying discrete and continuous notions

E. Hagverdi, P. Tabuada, G. J. Pappas, Bisimulations of discrete, continuous, and hybrid systems, Theoretical Computer Science 2005

A. A. Julius, A. J. van der Schaft, A behavioral framework for compositionality, MTNS 2004

### Extensions to hybrid systems

P. Tabuada, G. J. Pappas, P. Lima, Composing abstractions of hybrid systems, Discrete even dynamic systems, 2004

A. van der Schaft, Bisimulations of dynamical systems, Hybrid Systems : Computation and Control, 2004

G. Pola, A. van der Schaft, M. d. Benedetto, Equivalence of switching linear systems by bisimulation, IEEE CDC 2004



## From exact to approximate

Exact relationships useful for binary answers

When dealing with the physical world, we use approximations

Labeled Markov processes (Desharnais et. al., TCS 2004)

Quantitative transition systems (de Alfaro et. al., ICALP 2004)

Timed and hybrid systems

Approximate system relationships

Enable larger system "compression"

Quantify error/complexity tradeoffs

Provide measures of robustness

Potentially introduce different algorithms



## Approximate Goal

Define **pseudo-metrics** on the set of transition systems:

$$d_1^-(S_1, S_2) = 0 \quad \text{iff} \quad L(S_1) \subseteq L(S_2)$$

$$d_1(S_1, S_2) = 0 \quad \text{iff} \quad L(S_1) = L(S_2)$$

$$d_2^-(S_1, S_2) = 0 \quad \text{iff} \quad S_1 \leq S_2$$

$$d_2(S_1, S_2) = 0 \quad \text{iff} \quad S_1 \cong S_2$$

Exact notions captured as zero sections of pseudo-metrics.

How can we define such metrics and how are they related ?



A. Girard and G. J. Pappas, Approximation metrics for discrete and continuous systems, 2005. Submitted.

## Metrics

A **metric**  $d$  defined on a set  $E$  is a nonnegative function

$$d: E \times E \rightarrow \mathbb{R}$$

Satisfying the usual properties

1.  $d(e_1, e_2) = d(e_2, e_1)$
2.  $d(e_1, e_2) = 0 \Leftrightarrow e_2 = e_1$
3.  $d(e_1, e_3) \leq d(e_1, e_2) + d(e_2, e_3)$

Dropping property 1 results in a **directed** metric

Dropping  $\Rightarrow$  in property 2 results in a **pseudo-metric**



## Hausdorff distances

Given subsets A and B of E, the Hausdorff distance is

$$h^{\rightarrow}(A,B) = \sup_{a \in A} \inf_{b \in B} d(a,b)$$

$$h(A,B) = \max(h^{\rightarrow}(A,B), h^{\rightarrow}(B,A))$$

The classical result follows

$$h^{\rightarrow}(A,B) = 0 \Leftrightarrow cl(A) \subseteq cl(B)$$

$$h(A,B) = 0 \Leftrightarrow cl(A) = cl(B)$$



## Metric Transition Systems

A transition system

$$S = (Q, Q^0, \Sigma, \rightarrow, \Pi, \langle \cdot \rangle)$$

is called **metric** transition system if

The set of states is equipped with a metric  $d_Q : Q \times Q \rightarrow \mathbb{R}$   
 The set of events has the discrete metric  
 The set of observations is has a metric  $d_{\Pi} : \Pi \times \Pi \rightarrow \mathbb{R}$

Furthermore we assume that

1. Initial set is **compact**
2. Observation map is continuous
3. Post is continuous
4. Support(Post) is an open subset
5. Post(q) is **compact**



## Reachability metrics

Since  $Reach(S_1), Reach(S_2) \subseteq \Pi$  which is a metric space

$$d_r^{\rightarrow}(S_1, S_2) = h^{\rightarrow}(Reach(S_1), Reach(S_2))$$

$$d_r(S_1, S_2) = h(Reach(S_1), Reach(S_2))$$

The result follows

$$d_r^{\rightarrow}(S_1, S_2) = 0 \Leftrightarrow cl(Reach(S_1)) \subseteq cl(Reach(S_2))$$

$$d_r(S_1, S_2) = 0 \Leftrightarrow cl(Reach(S_1)) = cl(Reach(S_2))$$



## Language metrics

Lifting the metric to sequences (in the infinity sense)

$$d_l^{\rightarrow}(S_1, S_2) = \sup_{r_1 \in L(S_1)} \inf_{r_2 \in L(S_2)} d_{\Pi}(r_1, r_2)$$

$$d_l(S_1, S_2) = \max\{d_l^{\rightarrow}(S_1, S_2), d_l^{\rightarrow}(S_2, S_1)\}$$

The result follows

$$d_l^{\rightarrow}(S_1, S_2) = 0 \Leftrightarrow cl(L(S_1)) \subseteq cl(L(S_2))$$

$$d_l(S_1, S_2) = 0 \Leftrightarrow cl(L(S_1)) = cl(L(S_2))$$



## Inequalities

$$d_r^{\rightarrow}(S_1, S_2) \leq d_l^{\rightarrow}(S_1, S_2)$$

$$d_r(S_1, S_2) \leq d_l(S_1, S_2)$$

$$Reach(S_1) \subseteq N(Reach(S_2), d_r^{\rightarrow}(S_1, S_2))$$

$$\subseteq N(Reach(S_2), d_l^{\rightarrow}(S_1, S_2))$$



## Approximate Simulation Relations

Consider two transition systems and let  $\delta \geq 0$  be given

$$S_1 = (Q_1, Q_1^0, \Sigma, \rightarrow_1, \Pi, \langle \cdot \rangle_1)$$

$$S_2 = (Q_2, Q_2^0, \Sigma, \rightarrow_2, \Pi, \langle \cdot \rangle_2)$$

Relation  $R \subseteq Q_1 \times Q_2$  is a  $\delta$ -simulation relation if it

1. **Respects initial states**  $\forall q_1 \in Q_1^0 \exists q_2 \in Q_2^0 (q_1, q_2) \in R$
2. **Respects observations** if  $(q_1, q_2) \in R$  then  $d_{\Pi}(\langle q_1 \rangle_1, \langle q_2 \rangle_2) \leq \delta$
3. **Respects transitions** if  $(q_1, q_2) \in R$  then
 
$$\begin{array}{c} q_1 \xrightarrow{\sigma} q_1' \\ R \\ q_2 \xrightarrow{\sigma} q_2' \end{array}$$



### Approximate simulation

For  $\delta = 0$  we recover exact simulation relation.

$S_2$  approximately simulates  $S_1$  (with precision  $\delta \geq 0$ ),

$$S_1 \leq_{\delta} S_2$$

if there exists  $\delta$ -simulation relation  $R$ .

For all  $\delta, \delta' \geq 0$  we have

$$\begin{aligned} S_1 &\leq_{\delta} S_1 \\ S_1 &\leq_{\delta} S_2 \text{ and } \delta' \geq \delta \text{ then } S_1 \leq_{\delta'} S_2 \\ S_1 &\leq_{\delta} S_2 \text{ and } S_2 \leq_{\delta'} S_3 \text{ then } S_1 \leq_{\delta+\delta'} S_3 \end{aligned}$$



### Simulation metrics

The **simulation metric** is defined as the tightest precision with which  $S_2$  simulates  $S_1$

$$d_s^+(S_1, S_2) = \inf_{\delta \geq 0} \{ S_1 \leq_{\delta} S_2 \}$$

For any transition system we have

$$\text{if } S_1 \leq S_2 \text{ then } d_s^+(S_1, S_2) = 0$$

For **metric** transition systems we have

$$\text{if } d_s^+(S_1, S_2) = 0 \text{ then } S_1 \leq S_2$$



### Bi-simulation metrics

The **bi-simulation metric** is defined as the tightest precision with which  $S_2$  bi-simulates  $S_1$

$$d_b(S_1, S_2) = \inf_{\delta \geq 0} \{ S_1 \cong_{\delta} S_2 \}$$

For any transition system we have

$$\text{if } S_1 \cong S_2 \text{ then } d_b(S_1, S_2) = 0$$

For **metric** transition systems we have

$$\text{if } d_b(S_1, S_2) = 0 \text{ then } S_1 \cong S_2$$



### Approximate relationships

$$d_b(S_1, S_2)$$

$$d_s^+(S_1, S_2)$$

$$d_l(S_1, S_2)$$

$$d_l^+(S_1, S_2)$$

$$d_r(S_1, S_2)$$

$$d_r^+(S_1, S_2)$$



### If metrics are zero then

$$S_1 \cong S_2$$

$$S_1 \leq S_2$$

$$cl(L(S_1)) = cl(L(S_2))$$

$$cl(L(S_1)) \subseteq cl(L(S_2))$$

$$cl(Reach(S_1)) = cl(Reach(S_2))$$

$$cl(Reach(S_1)) \subseteq cl(Reach(S_2))$$



### Simulation algorithm

Maximal (coarsest) simulation relation can be computed using the following algorithm

Given  $\delta \geq 0$

$$R^0 = \{ (q_1, q_2) \mid d_{\tau}(\langle q_1 \rangle, \langle q_2 \rangle) \leq \delta \}$$

$$R^{i+1} = \{ (q_1, q_2) \in R^i \mid \forall q_1 \xrightarrow{\sigma} q_1' \exists q_2 \xrightarrow{\sigma} q_2' (q_1', q_2') \in R^i \}$$

We obtain that

$$\begin{aligned} \bigcap_{i=0}^{i=\infty} R^i &= R^* \\ R^* &\subseteq R^i \end{aligned}$$

For  $\delta = 0$ , we obtain the usual simulation algorithm



## Relations versus functions

Express relations as levels sets of functions

For any given  $\delta \geq 0$

$$R^\delta = \{ (q_1, q_2) \mid f^\delta(q_1, q_2) \leq \delta \}$$

$$R^* = \{ (q_1, q_2) \mid f^*(q_1, q_2) \leq \delta \}$$

Simulation functions are obtained by a dual algorithm

$$f^0 = d_\pi(\langle q_1 \rangle, \langle q_2 \rangle)$$

$$f^{i+1} = \max\{d_\pi(\langle q_1 \rangle, \langle q_2 \rangle), \sup_{q_1 \rightarrow_1 q_1'} \inf_{q_2 \rightarrow_2 q_2'} f^i(q_1', q_2')\}$$



## Simulation metric

The limit  $f^* = \lim_{i \rightarrow +\infty} f^i$  exists and is the **minimal** solution of

$$f^* = \max\{d_\pi(\langle q_1 \rangle, \langle q_2 \rangle), \sup_{q_1 \rightarrow_1 q_1'} \inf_{q_2 \rightarrow_2 q_2'} f^*(q_1', q_2')\}$$

Simulation functions define the simulation metric

$$d_S^-(S_1, S_2) = \sup_{q_1 \in Q_1^0} \inf_{q_2 \in Q_2^0} f^*(q_1, q_2)$$

A similar story for bi-simulation metrics



## Bi-simulation algorithm

Maximal (coarsest) bi-simulation relation can be computed using the following algorithm

Given  $\delta \geq 0$

$$R^0 = \{ (q_1, q_2) \mid d_\pi(\langle q_1 \rangle, \langle q_2 \rangle) \leq \delta \}$$

$$R^{i+1} = \{ (q_1, q_2) \in R^i \mid \forall q_1 \xrightarrow{\sigma} q_1' \exists q_2 \xrightarrow{\sigma} q_2' (q_1', q_2') \in R^i \}$$

$$\text{and } \forall q_2 \xrightarrow{\sigma} q_2' \exists q_1 \xrightarrow{\sigma} q_1' (q_1', q_2') \in R^i \}$$

We obtain that

$$\bigcap_{i=0}^{+\infty} R^i = R^*$$

$$R^* \subseteq R^i$$

For  $\delta = 0$ , we obtain the usual bi-simulation algorithm



## Bi-simulation functions and metric

Bi-simulation functions are obtained by a dual algorithm

$$f^0 = d_\pi(\langle q_1 \rangle, \langle q_2 \rangle)$$

$$f^{i+1} = \max\{d_\pi(\langle q_1 \rangle, \langle q_2 \rangle), \sup_{q_1 \rightarrow_1 q_1'} \inf_{q_2 \rightarrow_2 q_2'} f^i(q_1', q_2'), \sup_{q_2 \rightarrow_2 q_2'} \inf_{q_1 \rightarrow_1 q_1'} f^i(q_1', q_2')\}$$

Using the limit  $f^* = \lim_{i \rightarrow +\infty} f^i$  of the algorithm we can define

$$d_S^b(S_1, S_2) = \max\{ \sup_{q_1 \in Q_1^0} \inf_{q_2 \in Q_2^0} f^*(q_1, q_2), \sup_{q_2 \in Q_2^0} \inf_{q_1 \in Q_1^0} f^*(q_1, q_2) \}$$



## Exact Computation

	Discrete*	Continuous
$d_S(S_1, S_2)$	PSPACE-complete	Impossible
$d_S^b(S_1, S_2)$	$O(n^4)$	One dynamic game One static game

\*L. De Alfaro, M. Faella, and M. Stoelinga, Metrics for quantitative transition systems, ICALP 2004



## Bounding metrics

Relax the equality with inequality, and search for

$$f \geq \max\{d_\pi(\langle q_1 \rangle, \langle q_2 \rangle), \sup_{q_1 \rightarrow_1 q_1'} \inf_{q_2 \rightarrow_2 q_2'} f(q_1', q_2')\}$$

Then  $f \geq f^*$  and therefore

$$d_S^-(S_1, S_2) \leq \sup_{q_1 \in Q_1^0} \inf_{q_2 \in Q_2^0} f(q_1, q_2)$$

A similar story for bi-simulation metrics



## Lyapunov-like conditions

Inequalities can be expressed in Lyapunov-like form as

$$f(q_1, q_2) \geq d_{\Pi}(\langle q_1 \rangle, \langle q_2 \rangle)$$

$$f(q_1, q_2) \geq \sup_{q_1 \rightarrow q_1} \inf_{q_2 \rightarrow q_2} f(q_1, q_2)$$

Similarly, for bi-simulation

$$f(q_1, q_2) \geq d_{\Pi}(\langle q_1 \rangle, \langle q_2 \rangle)$$

$$f(q_1, q_2) \geq \sup_{q_1 \rightarrow q_1} \inf_{q_2 \rightarrow q_2} f(q_1, q_2)$$

$$f(q_1, q_2) \geq \sup_{q_2 \rightarrow q_2} \inf_{q_1 \rightarrow q_1} f(q_1, q_2)$$



## Constrained linear systems

$$\begin{matrix} x_1(t) = A_1 x_1(t) + E_1 d_1(t), d_1(t) \in D_1 \\ y_1(t) = C_1 x_1(t) \end{matrix} \xrightarrow{y_1(t)} \begin{matrix} x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, A = \begin{bmatrix} A_1 & 0 \\ 0 & A_2 \end{bmatrix}, C = [C_1 \mid C_2] \\ S_1 \end{matrix}$$

$$\begin{matrix} x_2(t) = A_2 x_2(t) + E_2 d_2(t), d_2(t) \in D_2 \\ y_2(t) = C_2 x_2(t) \end{matrix} \xrightarrow{y_2(t)} \begin{matrix} d = \begin{bmatrix} d_1 \\ d_2 \end{bmatrix}, E = \begin{bmatrix} E_1 & 0 \\ 0 & E_2 \end{bmatrix} \\ S_2 \end{matrix}$$

Restricting to quadratic functions  $f(x_1, x_2) = \sqrt{x^T M x}$  we get

$$f^2(x_1, x_2) \geq x^T C^T C x$$

$$\sup_{d_1 \in D_1} \inf_{d_2 \in D_2} \nabla f(Ax + Ed) \leq 0$$

$$\sup_{d_2 \in D_2} \inf_{d_1 \in D_1} \nabla f(Ax + Ed) \leq 0$$



## Constrained linear systems

$$\begin{matrix} x_1 = -2x_1 + y_1 + z_1 + d_1 \\ y_1 = -x_1 + z_1 + d_1 \\ z_1 = x_1 - y_1 - 2z_1 \\ y_1 = x_1(t) \end{matrix} \xrightarrow{y_1(t)} \begin{matrix} S_1 \\ I_1 = \{-1 \leq x_1(0) - y_1(0) - z_1(0) \leq 1 \\ 8 \leq y_1(0) \leq 9, -6 \leq z_1(0) \leq -4\} \end{matrix}$$

$$\begin{matrix} x_2 = -x_2 + d_2 \\ y_2 = x_2(t) \end{matrix} \xrightarrow{y_2(t)} \begin{matrix} S_2 \\ I_2 = \{2 \leq x_2(0) \leq 5\} \end{matrix}$$

Function  $f(x_1, y_1, z_1, x_2) = |x_1 - y_1 - z_1| + |y_1 + z_1 - x_2|$  satisfies conditions

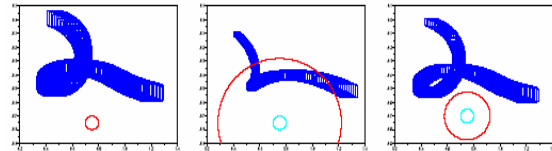
$$d_S^-(S_2, S_1) = 0$$

$$d_S^+(S_1, S_2) \leq \sup_{x_1} \inf_{x_2} f = 1$$

$$d_S(S_2, S_1) \leq 1 \Rightarrow d_S(S_2, S_1) \leq 1 \Rightarrow \text{Reach}(S_1) \subseteq N(\text{Reach}(S_2), 1)$$


## Deterministic linear systems

Reduces to solving Lyapunov equations



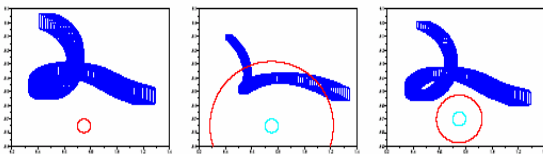
Reachable sets of the

- 100 dimensional linear system,
- 6 dimensional approximation,
- 10 dimensional approximation.



## Deterministic linear systems

Reduces to solving Lyapunov equations



The more robustly safe the system,  
the more we can compress the model  
the easier safety verification becomes



## Constrained nonlinear systems

$$\begin{matrix} x_1 = f_1(x_1, d_1), d_1(t) \in D_1 \\ y_1 = g_1(x_1) \end{matrix} \xrightarrow{y_1(t)} \begin{matrix} x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, d = \begin{bmatrix} d_1 \\ d_2 \end{bmatrix} \\ S_1 \end{matrix}$$

$$\begin{matrix} x_2 = f_2(x_2, d_2), d_2(t) \in D_2 \\ y_2 = g_2(x_2) \end{matrix} \xrightarrow{y_2(t)} \begin{matrix} F(x, d) = \begin{bmatrix} f_1(x_1, d_1) \\ f_2(x_2, d_2) \end{bmatrix} \\ S_2 \\ g(x) = g_1(x_1) - g_2(x_2) \end{matrix}$$

We are looking for functions  $f(x)$  satisfying

$$f^2(x) \geq \|g(x)\|^2$$

$$\sup_{d_1 \in D_1} \inf_{d_2 \in D_2} \nabla f \cdot F(x, d) \leq 0$$

$$\sup_{d_2 \in D_2} \inf_{d_1 \in D_1} \nabla f \cdot F(x, d) \leq 0$$



## Nonlinear systems

$$\begin{aligned}
 \dot{x}_1 &= -(1 + 0.1x_2^2)x_1 & S_1 \\
 \dot{x}_2 &= \frac{1-0.1x_2^2}{2}x_2 + 2x_3 & y_1 = 0.1x_1 + x_2 \\
 \dot{x}_3 &= -2(1 - 0.1x_1)x_2 - \frac{1}{2}y_3 & y_2 = x_3 \\
 I_1 &= [-2, 2] \times \{0\} \times [4, 6]
 \end{aligned}$$

$$\begin{aligned}
 \dot{z}_2 &= -\frac{1}{2}z_2 + 2z_3 & S_2 \\
 \dot{z}_3 &= -2z_2 - \frac{1}{2}z_3 & y_1 = z_2 \\
 I_2 &= \{0\} \times [4, 6] & y_2 = z_3
 \end{aligned}$$

Using S.O.S., we obtained

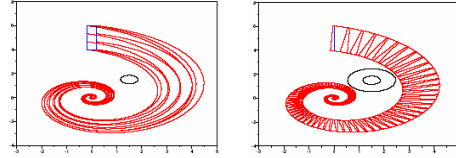
$$f = \sqrt{1.205(x_2 - z_2)^2 + 1.202(x_3 - z_3)^2 + 0.059x_1^2 + 0.007x_1^4}$$

$$d_\delta(S_1, S_2) \leq 0.590$$



## Nonlinear systems

3D nonlinear system with 2D output.



Reachable sets of the three dimensional nonlinear system, and of a two dimensional linear approximation.



## Main ideas

Metrics for discrete and continuous systems  
 Approximate language inclusion, bi-simulation  
 Fixed-point (game-theoretic) characterization  
 Lyapunov-like relaxations



## Next steps

Metrics for hybrid systems

$$d(H_1, H_2)$$

Compositional approximations

$$S_1 \approx_\delta S_2 \stackrel{?}{\Rightarrow} S_1 \models \varphi \Leftrightarrow S_2 \models \varphi$$

Robust, logical equivalence

$$S_1 \approx_\delta S_2 \stackrel{?}{\Rightarrow} S_1 \models \varphi \Leftrightarrow S_2 \models \varphi$$



## Thanks again !

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