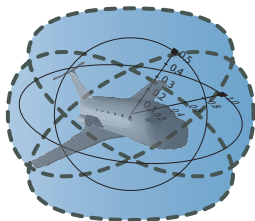


Theorem Proving for Dynamic Systems

André Platzer

aplatzer@cs.cmu.edu
Logical Systems Lab
Carnegie Mellon University, Pittsburgh, PA

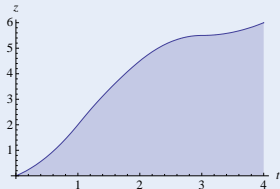
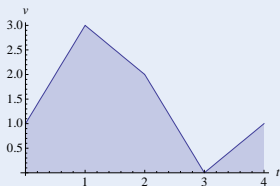
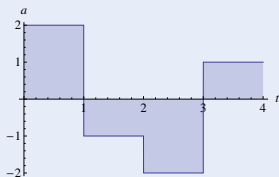


How can we design computers that are guaranteed to interact correctly with the physical world?

Challenge

Hybrid Systems

- Continuous dynamics (differential equations)
- Discrete dynamics (control decisions)



Challenge

Hybrid Systems

- Continuous dynamics (differential equations)
 - Discrete dynamics (control decisions)
- 1 More than computers:



no NullPointerException \nrightarrow safe

Challenge

Hybrid Systems

- Continuous dynamics (differential equations)
 - Discrete dynamics (control decisions)
- 1 More than computers:
 - 2 More than physics:



no `NullPointerException` $\not\Rightarrow$ safe
braking control $v^2 \leq 2b(M - z)$ $\not\Rightarrow$ safe

Challenge

Hybrid Systems

- Continuous dynamics (differential equations)
- Discrete dynamics (control decisions)



- 1 More than computers:
- 2 More than physics:
- 3 Joint dynamics requires:

no `NullPointerException` \nrightarrow safe
 braking control $v^2 \leq 2b(M - z)$ \nrightarrow safe

$$SB \geq \frac{v^2}{2b} + \frac{a^2 \varepsilon^2}{2b} + \frac{a}{b} \varepsilon v + \frac{a}{2} \varepsilon^2 + \varepsilon v \dots$$

Challenge

Hybrid Systems

- Continuous dynamics (differential equations)
- Discrete dynamics (control decisions)



Challenge

Hybrid Systems

- Continuous dynamics (differential equations)
- Discrete dynamics (control decisions)



Challenge

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Challenge

Hybrid Systems

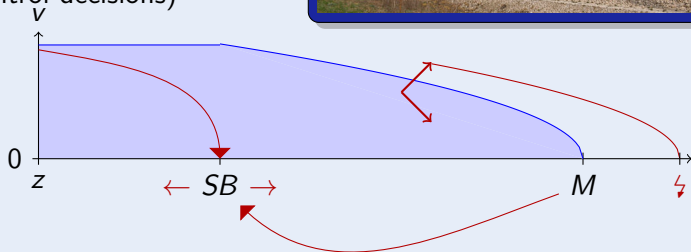
- Continuous dynamics (differential equations)
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Challenge

Hybrid Systems

- Continuous dynamics (differential equations)
- Discrete dynamics (control decisions)



Challenge

Hybrid Systems

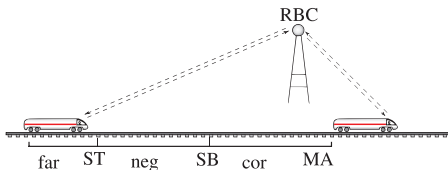
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$$SB \geq \frac{v^2}{2b} + \frac{a^2 \varepsilon^2}{2b} + \frac{a}{b} \varepsilon v + \frac{a}{2} \varepsilon^2 + \varepsilon v$$

differential dynamic logic

$$d\mathcal{L} = \text{DL} + \text{HP}$$



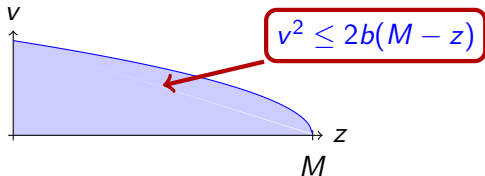
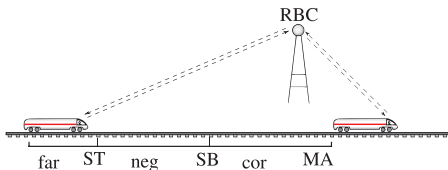
André Platzer.

Differential dynamic logic for hybrid systems.

J. Autom. Reas., 41(2):143–189, 2008.

differential dynamic logic

$$d\mathcal{L} = \text{FOL}_{\mathbb{R}}$$



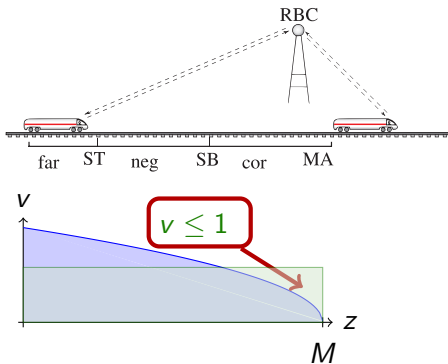
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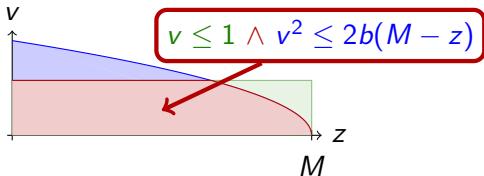
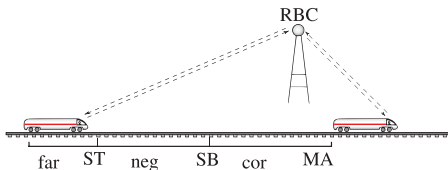
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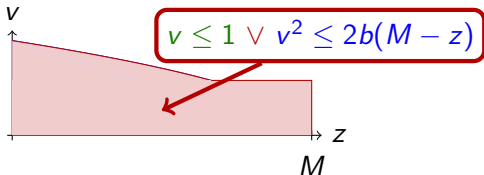
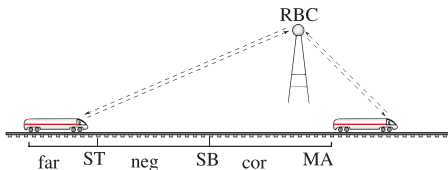
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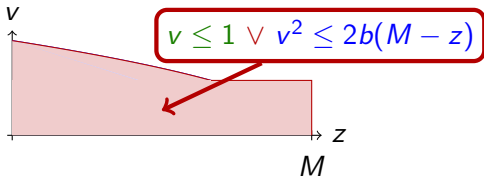
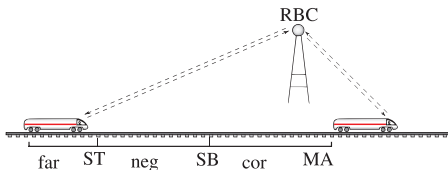
J. Autom. Reas., 41(2):143–189, 2008.

differential dynamic logic

$$d\mathcal{L} = \text{FOL}_{\mathbb{R}}$$

$$\forall MA \exists SB \dots$$

$$\forall t \geq 0 \dots$$



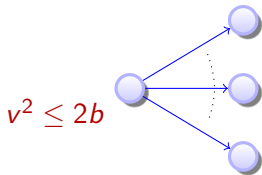
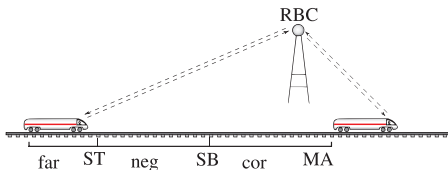
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differential dynamic logic

$$d\mathcal{L} = \text{FOL}_{\mathbb{R}} +$$



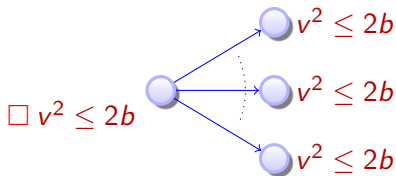
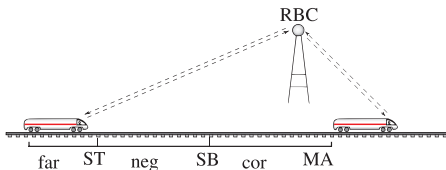
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differential dynamic logic

$$d\mathcal{L} = \text{FOL}_{\mathbb{R}} + \text{ML}$$



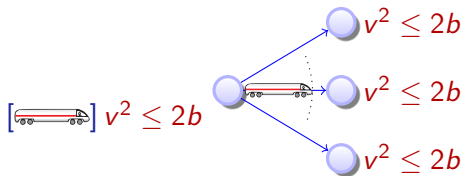
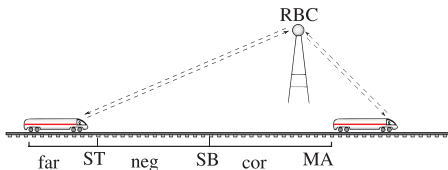
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$$d\mathcal{L} = \text{FOL}_{\mathbb{R}} + \text{DL}$$



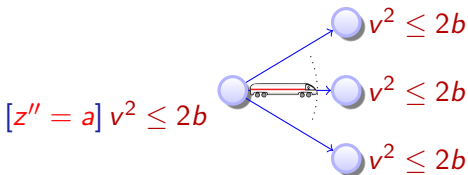
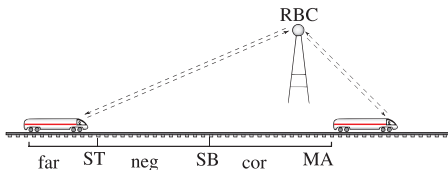
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$$d\mathcal{L} = \text{FOL}_{\mathbb{R}} + \text{DL} + \text{HP}$$



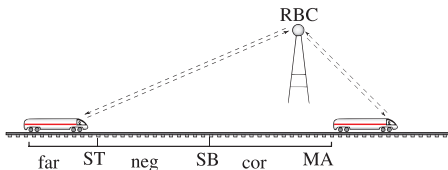
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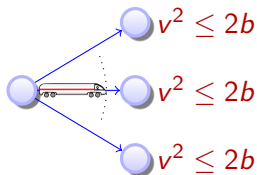
J. Autom. Reas., 41(2):143–189, 2008.

differential dynamic logic

$$d\mathcal{L} = \text{FOL}_{\mathbb{R}} + \text{DL} + \text{HP}$$



$$[\text{if}(z > SB) a := -b; z'' = a] v^2 \leq 2b$$



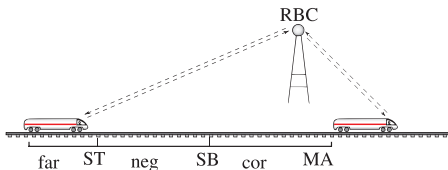
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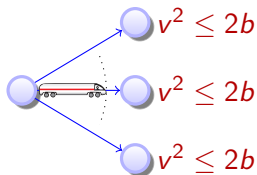
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differential dynamic logic

$$d\mathcal{L} = \text{FOL}_{\mathbb{R}} + \text{DL} + \text{HP}$$



$$\underbrace{[\text{if}(z > SB) a := -b; z'' = a]}_{\text{hybrid program}} v^2 \leq 2b$$



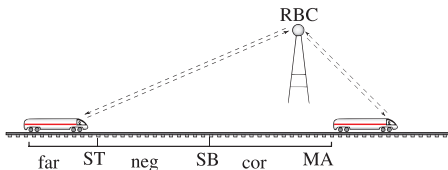
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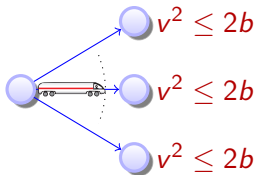
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differential dynamic logic

$$d\mathcal{L} = \text{FOL}_{\mathbb{R}} + \text{DL} + \text{HP}$$



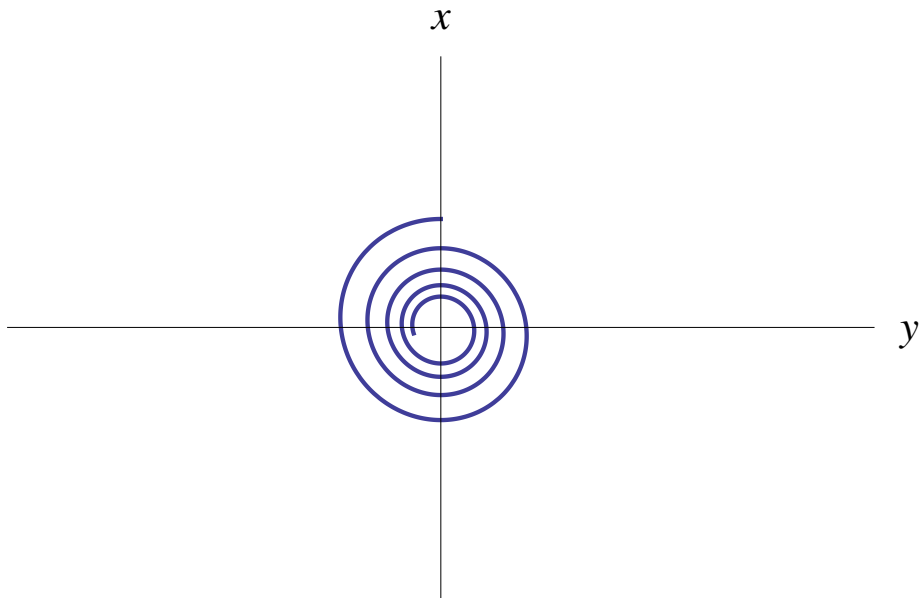
$$C \rightarrow \underbrace{[\text{if}(z > SB) a := -b; z'' = a]}_{\text{hybrid program}} v^2 \leq 2b$$

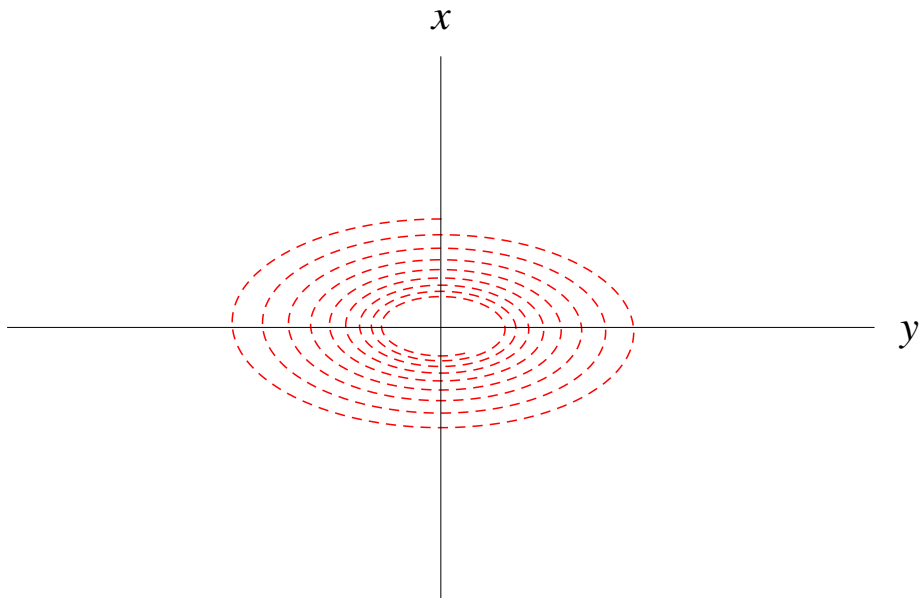


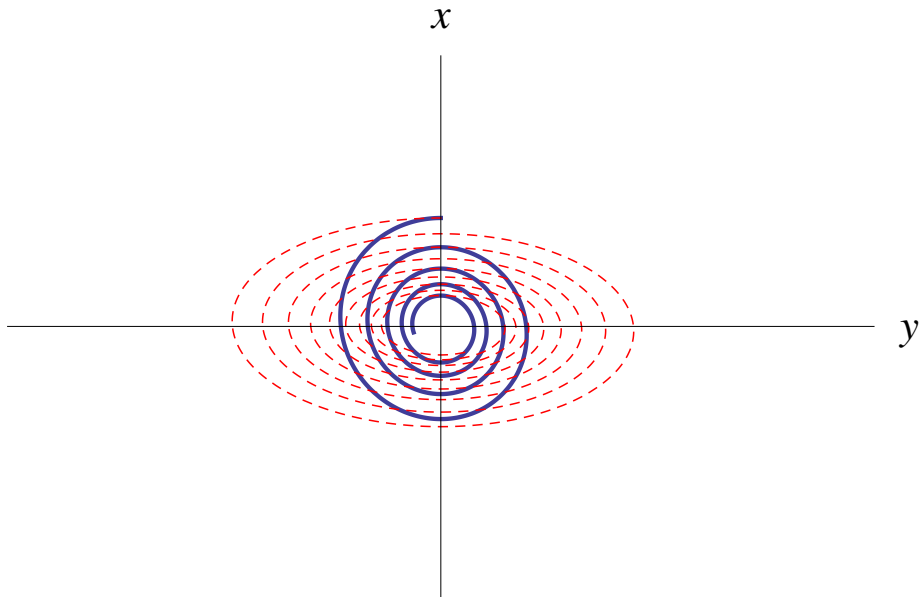
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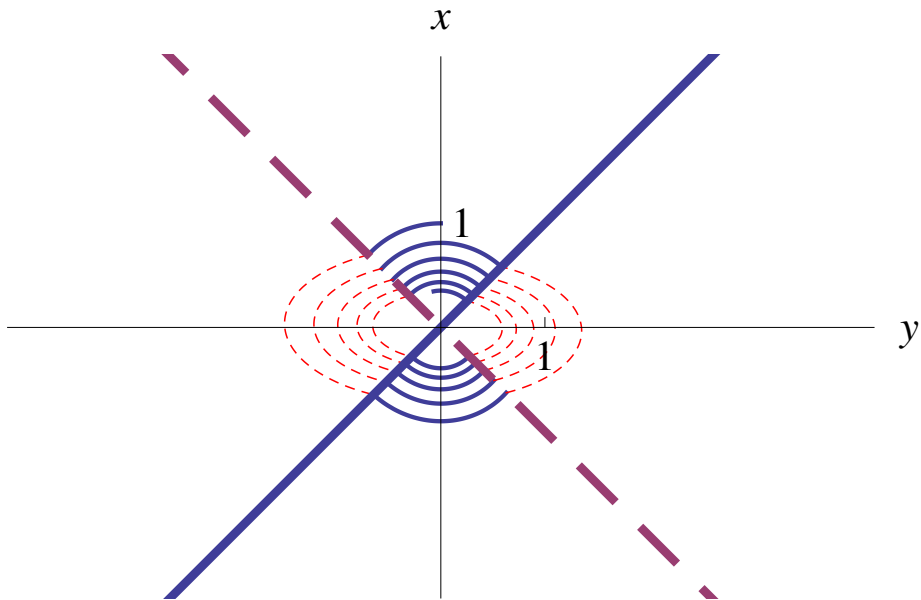
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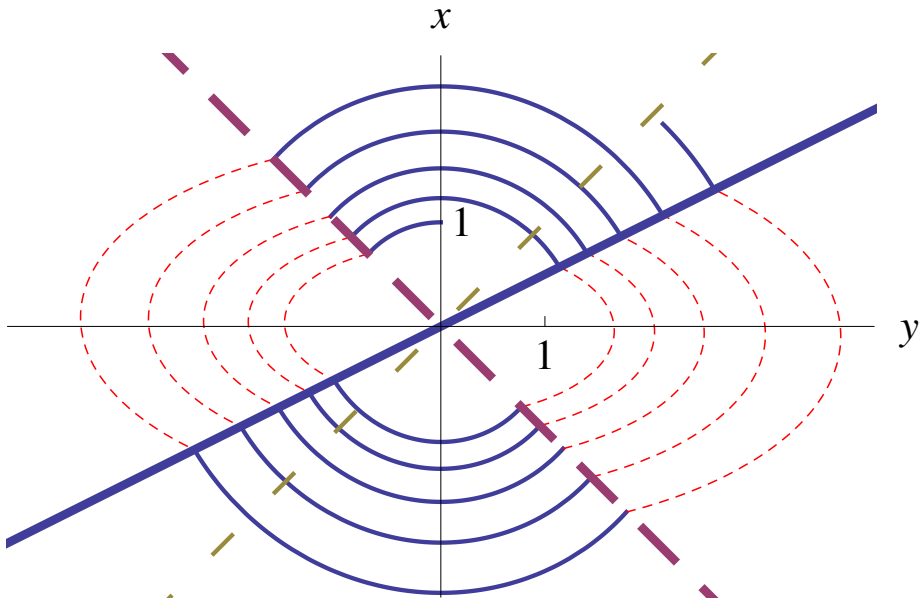
J. Autom. Reas., 41(2):143–189, 2008.







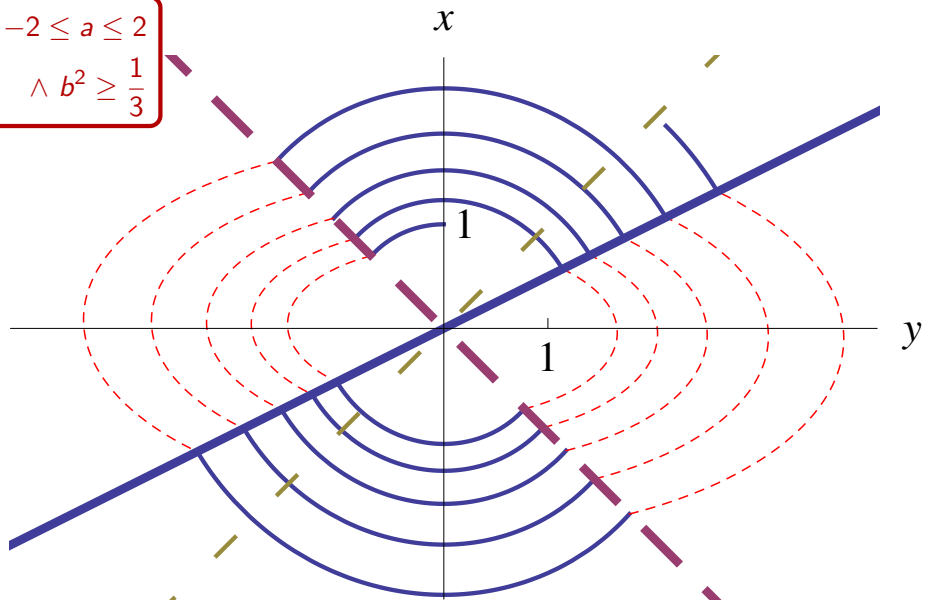


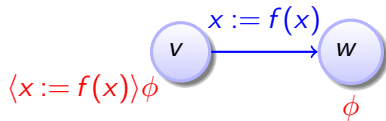


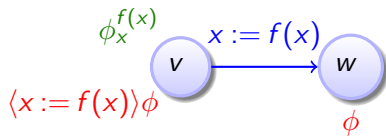
Safe Switching in Hybrid Systems

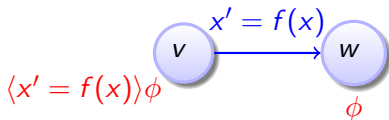
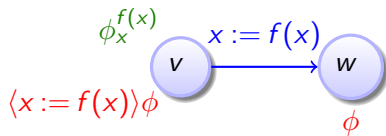
$$-2 \leq a \leq 2$$

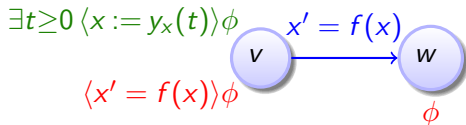
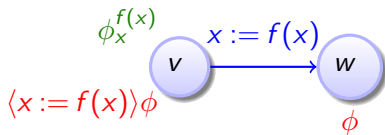
$$\wedge b^2 \geq \frac{1}{3}$$

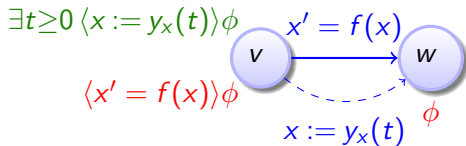
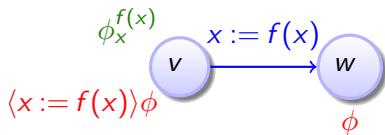


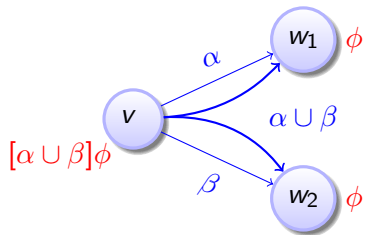


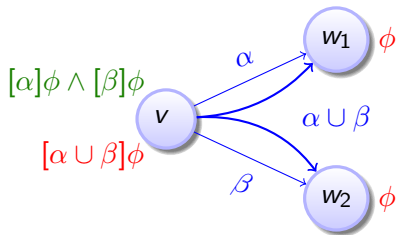




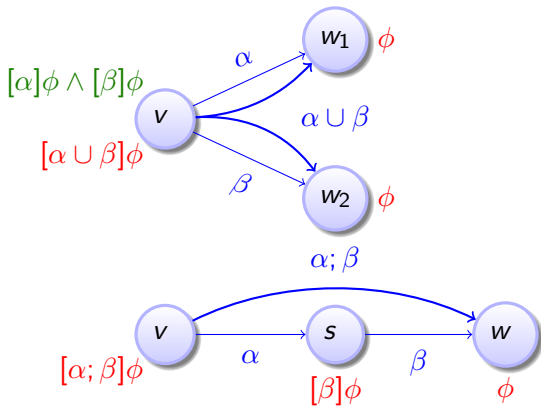






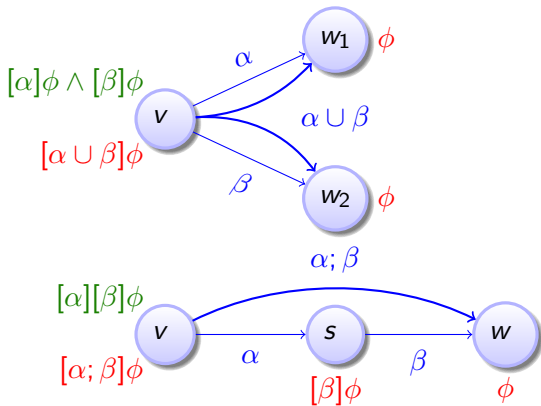


Proof by Symbolic Decomposition



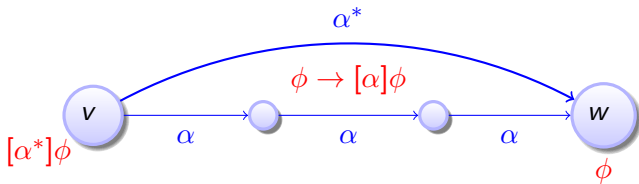
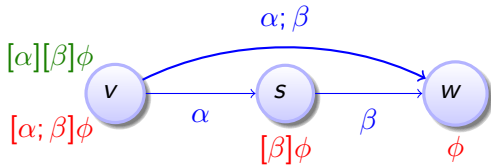
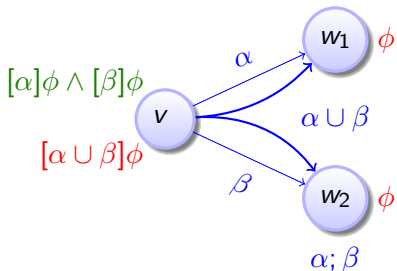


Proof by Symbolic Decomposition

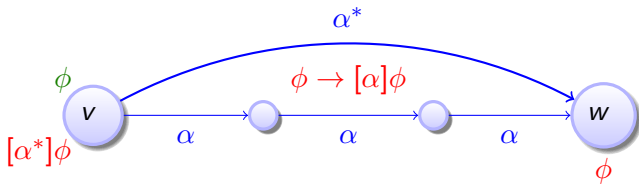
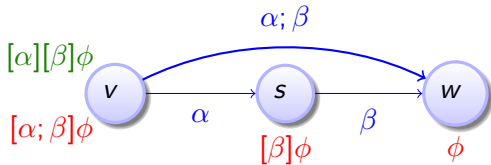
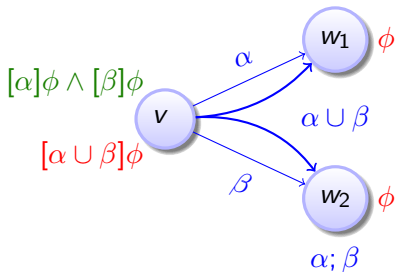




Proof by Symbolic Decomposition

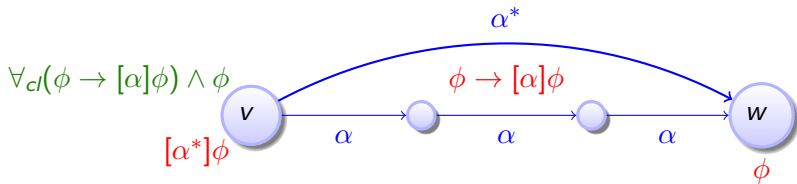
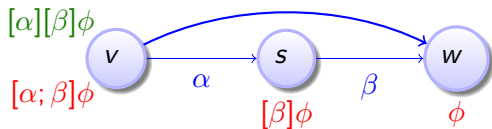
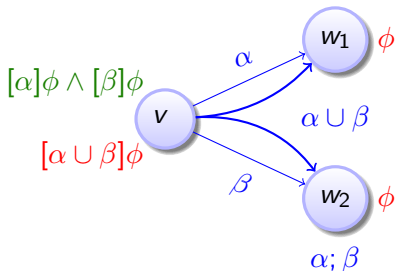


Proof by Symbolic Decomposition





Proof by Symbolic Decomposition



Theorem (Relative Completeness)

dL calculus is a sound & complete axiomatization of hybrid systems relative to differential equations.

▶ Proof Outline 15p



André Platzer.

Differential dynamic logic for hybrid systems.

J. Autom. Reas., 41(2):143–189, 2008.

Theorem (Relative Completeness)

dL calculus is a sound & complete axiomatization of hybrid systems relative to differential equations.

▶ Proof Outline 15p

Corollary (Proof-theoretical Alignment)

verification of hybrid systems = verification of dynamical systems!

Corollary (Compositionality)

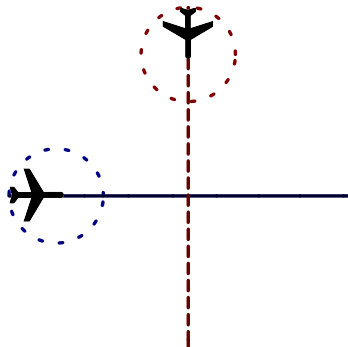
hybrid systems can be verified by recursive decomposition

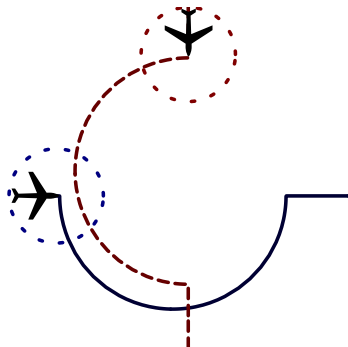


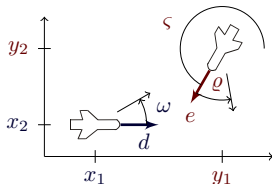
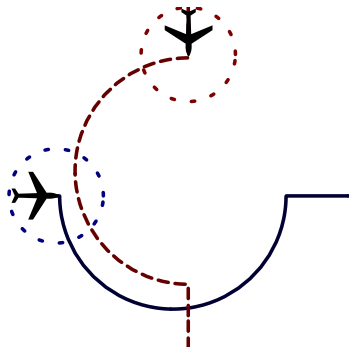
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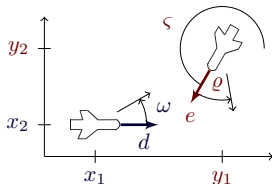
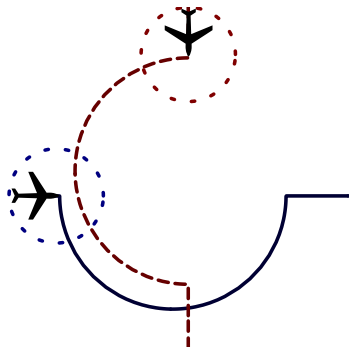
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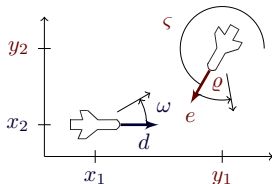
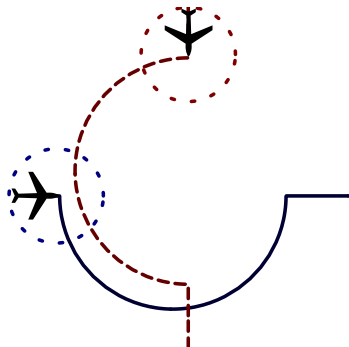
$$\begin{bmatrix} x_1' = -v_1 + v_2 \cos \vartheta + \omega x_2 \\ x_2' = v_2 \sin \vartheta - \omega x_1 \\ \vartheta' = \rho - \omega \end{bmatrix}$$



$$\begin{cases} x_1' = -v_1 + v_2 \cos \vartheta + \omega x_2 \\ x_2' = v_2 \sin \vartheta - \omega x_1 \\ \vartheta' = \varrho - \omega \end{cases}$$

Example (“Solving” differential equations)

$$\begin{aligned} x_1(t) = & \frac{1}{\omega \varrho} (x_1 \omega \varrho \cos t\omega - v_2 \omega \cos t\omega \sin \vartheta + v_2 \omega \cos t\omega \cos t\varrho \sin \vartheta - v_1 \varrho \sin t\omega \\ & + x_2 \omega \varrho \sin t\omega - v_2 \omega \cos \vartheta \cos t\varrho \sin t\omega - v_2 \omega \sqrt{1 - \sin^2 \vartheta} \sin t\omega \\ & + v_2 \omega \cos \vartheta \cos t\omega \sin t\varrho + v_2 \omega \sin \vartheta \sin t\omega \sin t\varrho) \dots \end{aligned}$$



$$\begin{cases} x_1' = -v_1 + v_2 \cos \vartheta + \omega x_2 \\ x_2' = v_2 \sin \vartheta - \omega x_1 \\ \vartheta' = \varrho - \omega \end{cases}$$

Example (“Solving” differential equations)

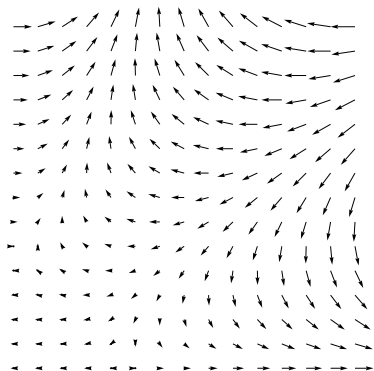
$$\begin{aligned} \forall t \geq 0 \quad & \frac{1}{\omega \varrho} (x_1 \omega \varrho \cos t \omega - v_2 \omega \cos t \omega \sin \vartheta + v_2 \omega \cos t \omega \cos t \varrho \sin \vartheta - v_1 \varrho \sin t \omega \\ & + x_2 \omega \varrho \sin t \omega - v_2 \omega \cos \vartheta \cos t \varrho \sin t \omega - v_2 \omega \sqrt{1 - \sin^2 \vartheta} \sin t \omega \\ & + v_2 \omega \cos \vartheta \cos t \omega \sin t \varrho + v_2 \omega \sin \vartheta \sin t \omega \sin t \varrho) \dots \end{aligned}$$



Idea: Exploit Vector Field of Differential Equations

“Definition” (Differential Invariant)

“Logical formula that remains true in the direction of the dynamics”

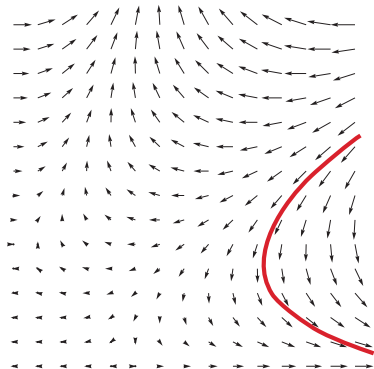




Idea: Exploit Vector Field of Differential Equations

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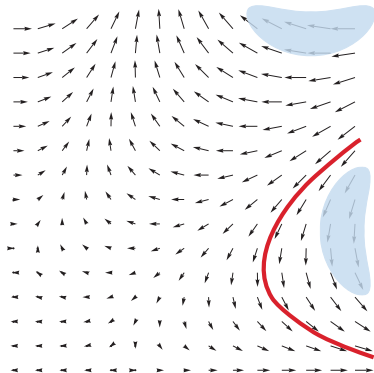




Idea: Exploit Vector Field of Differential Equations

“Definition” (Differential Invariant)

“Logical formula that remains true in the direction of the dynamics”

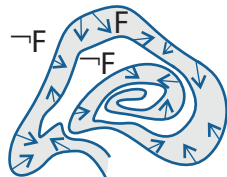
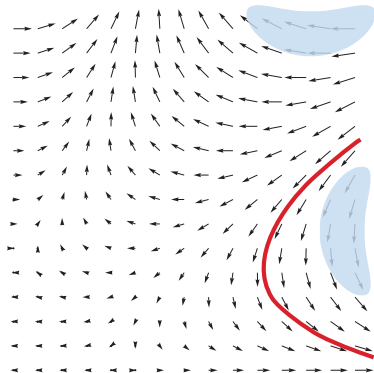




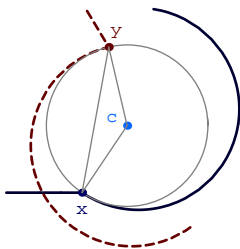
Idea: Exploit Vector Field of Differential Equations

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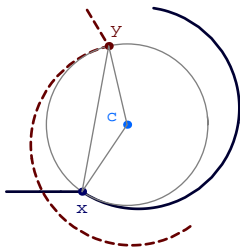


$$\vdash [x'_1 = d_1, d'_1 = -\omega d_2, x'_2 = d_2, d'_2 = \omega d_1, \dots](x_1 - y_1)^2 + (x_2 - y_2)^2 \geq p^2$$



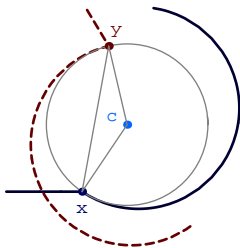
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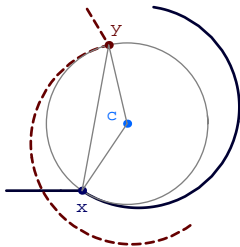
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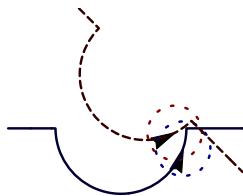
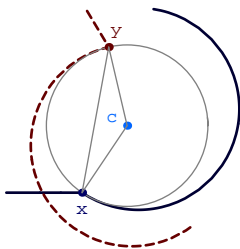
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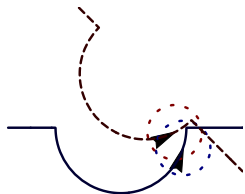
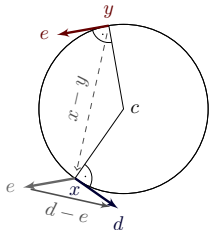
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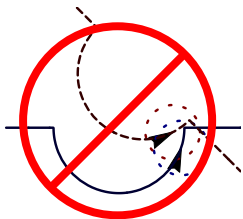
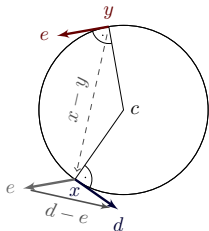
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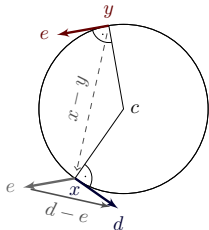
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$$\vdash 2(x_1 - y_1)(-\omega(x_2 - y_2)) + 2(x_2 - y_2)\omega(x_1 - y_1) \geq 0$$

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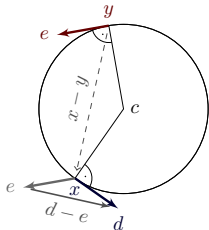
$$\dots \vdash [d'_1 = -\omega d_2, e'_1 = -\omega e_2, x'_2 = d_2, d'_2 = \omega d_1, \dots] d_1 - e_1 = -\omega(x_2 - y_2)$$

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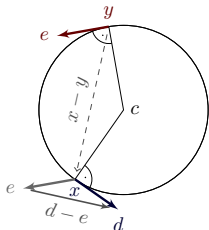
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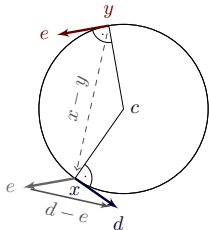
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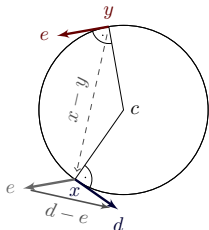
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Proposition (Differential cut saturation)

F differential invariant of $[x' = \theta \wedge H]\phi$, then
 $[x' = \theta \wedge H]\phi$ iff $[x' = \theta \wedge H \wedge F]\phi$

$$\vdash -\omega d_2 + \omega e_2 = -\omega(d_2 - e_2)$$

$$\vdash \frac{\partial(d_1 - e_1)}{\partial d_1} (-\omega d_2) + \frac{\partial(d_1 - e_1)}{\partial e_1} (-\omega e_2) = -\frac{\partial\omega(x_2 - y_2)}{\partial x_2} d_2 - \frac{\partial\omega(x_2 - y_2)}{\partial y_2} e_2$$

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$$\vdash [x'_1 = d_1, d'_1 = -\omega d_2, x'_2 = d_2, d'_2 = \omega d_1, \dots](x_1 - y_1)^2 + (x_2 - y_2)^2 \geq p^2$$

refine dynamics

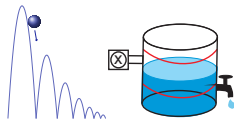
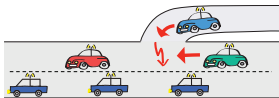
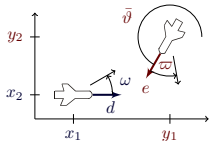
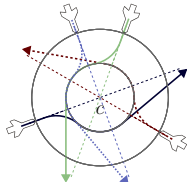
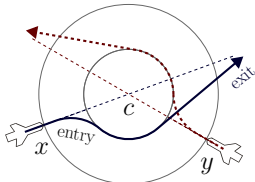
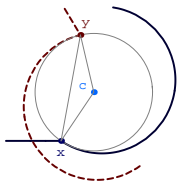
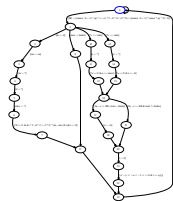
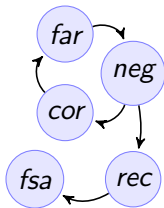
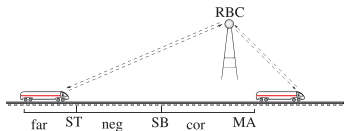
by differential cut

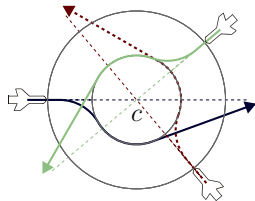
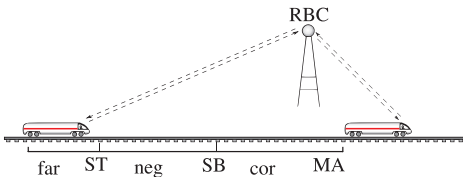
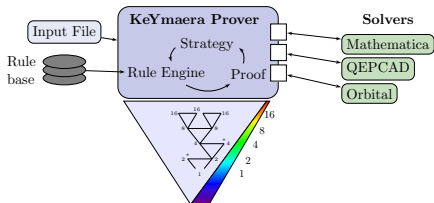
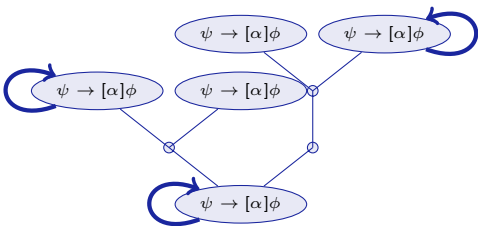
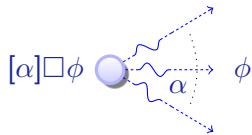
$$\vdash -\omega d_2 + \omega e_2 = -\omega(d_2 - e_2)$$

$$\vdash \frac{\partial(d_1 - e_1)}{\partial d_1} (-\omega d_2) + \frac{\partial(d_1 - e_1)}{\partial e_1} (-\omega e_2) = -\frac{\partial \omega(x_2 - y_2)}{\partial x_2} d_2 - \frac{\partial \omega(x_2 - y_2)}{\partial y_2} e_2$$

$$\dots \vdash [d'_1 = -\omega d_2, e'_1 = -\omega e_2, x'_2 = d_2, d'_2 = \omega d_1, \dots] d_1 - e_1 = -\omega(x_2 - y_2)$$

Successful Hybrid Systems Analysis



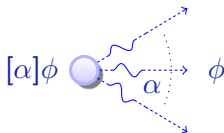




Theorem Proving for Dynamic Systems

differential dynamic logic

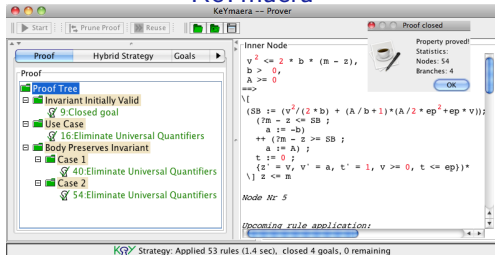
$$d\mathcal{L} = DL + HP$$



Verifying hybrid systems:

- Logic for hybrid systems++
- Compositional calculi
- Algorithms
- Challenging applications

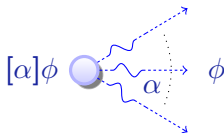
KeYmaera





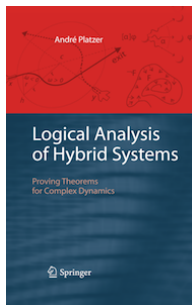
differential dynamic logic

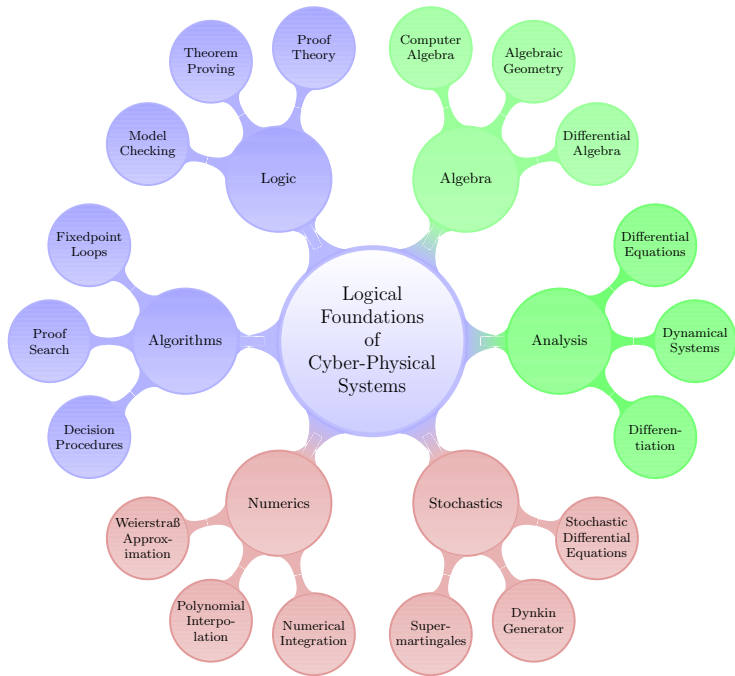
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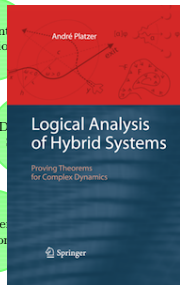
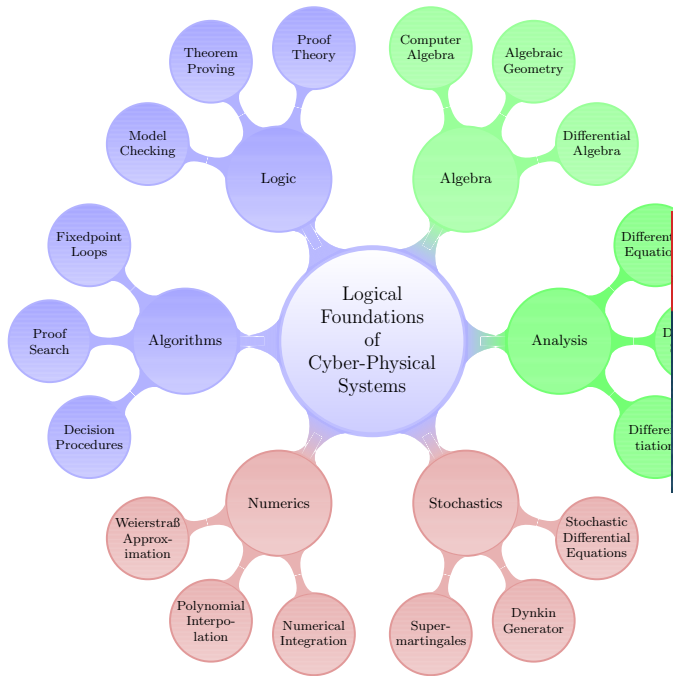



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