

# Verification of Nonlinear Models and Compositional Models

André Platzer

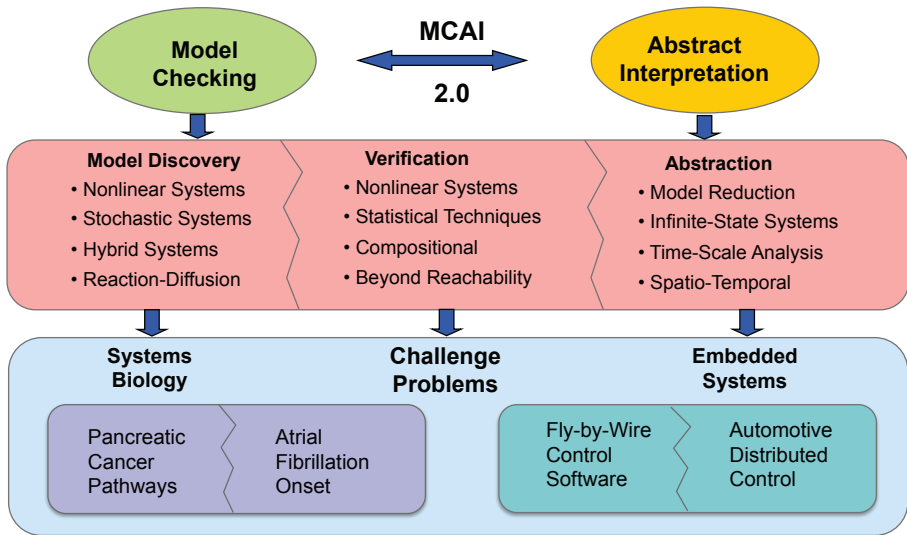
Carnegie Mellon University, Computer Science Department, Pittsburgh, PA

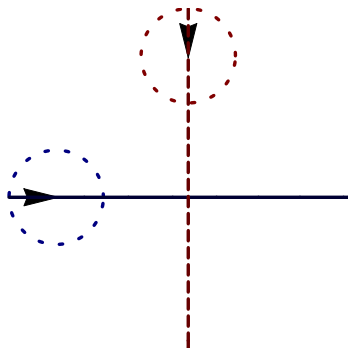
## CMACS

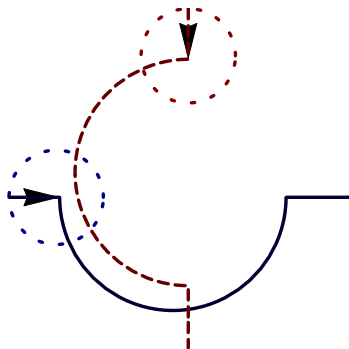
Computational Modeling and Analysis for Complex Systems

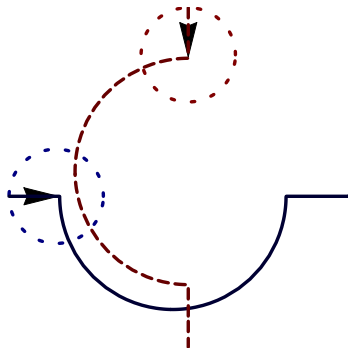


- 1 CMACS Context
- 2 Approximation in Model Checking
  - Bounded Flow Approximation
  - Continuous Image Computation
  - Probabilistic Model Checking
  - Differential Invariants
- 3 Compositional Verification of Hybrid Systems
  - Compositionality in Verification
  - Discrete Induction
  - Differential Induction
- 4 Computing Differential Invariants by Combining Local Fixedpoints
  - Local Fixedpoints Iteration
  - Global Fixedpoints & Fixedpoint Loop Combinations
- 5 Collision Avoidance Maneuvers in Air Traffic Control
- 5 Summary & Plans



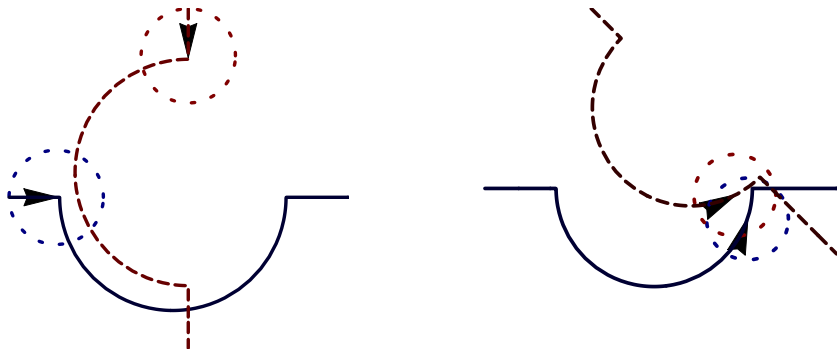






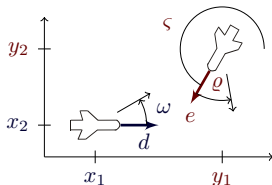
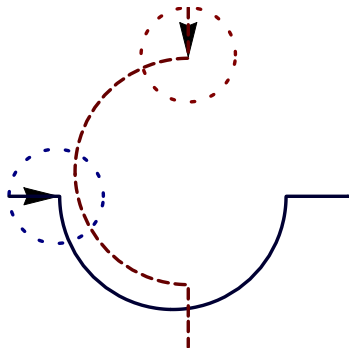
## Hybrid Systems

continuous evolution along differential equations + discrete change



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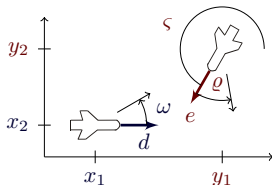
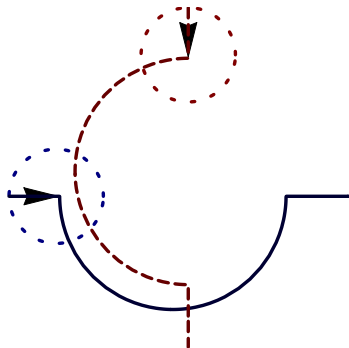


$$\begin{bmatrix} x_1' = -v_1 + v_2 \cos \vartheta + \omega x_2 \\ x_2' = v_2 \sin \vartheta - \omega x_1 \\ \vartheta' = \varrho - \omega \end{bmatrix}$$

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continuous evolution along differential equations + discrete change

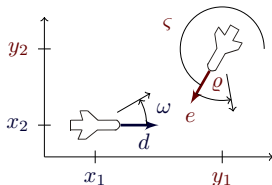
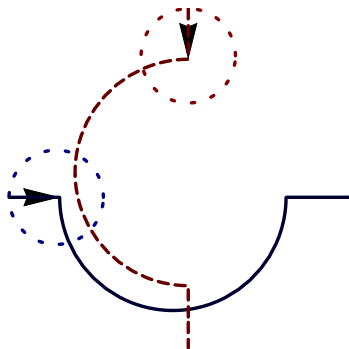




$$\begin{cases} x_1' = -v_1 + v_2 \cos \vartheta + \omega x_2 \\ x_2' = v_2 \sin \vartheta - \omega x_1 \\ \vartheta' = \varrho - \omega \end{cases}$$

## Example (“Solving” differential equations)

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

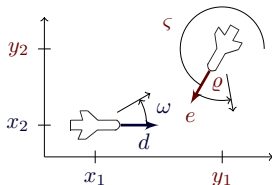
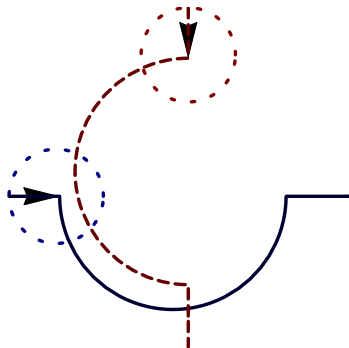


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## Example (“Solving” differential equations)

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# Verification of Nonlinear Hybrid Systems



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## Symbolic Verification

- ✗ constant/nilpotent systems
- ✗ otherwise “no” solutions
- ✓ sound

## Numerical Verification

- ✓ nonlinear systems
- ✗ approximation errors
- ✗ sound ...?

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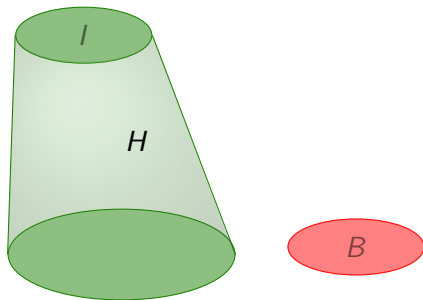
AMC( $B$  reachable from  $I$  in  $H$ ):

- 1  $A := \text{approx}(H)$  uniformly
- 2 blur by uniform approximation error  $+\epsilon$
- 3 check( $B$  reachable from  $I$  in  $A + \epsilon$ )
- 4  $B$  not reachable  $\Rightarrow H$  safe



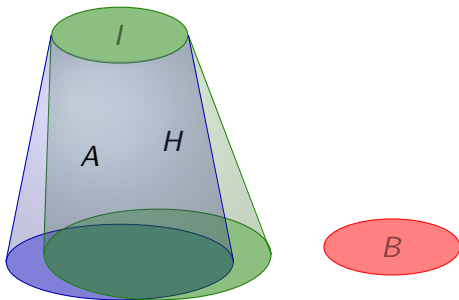
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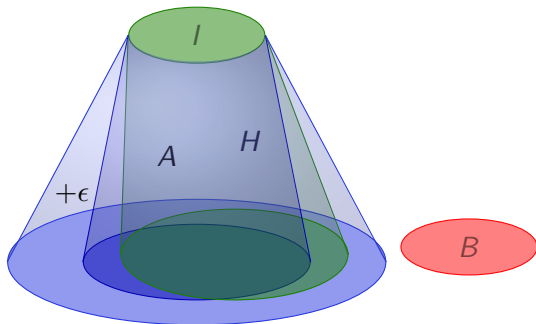
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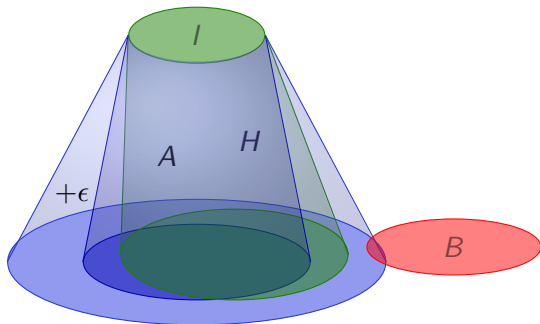
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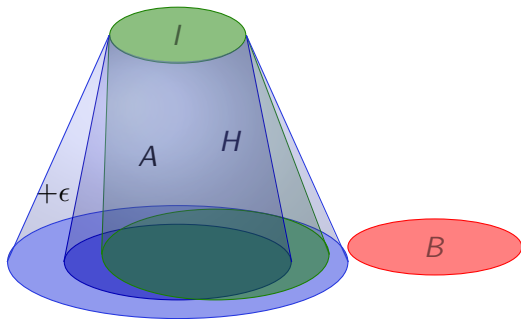
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## Proposition

*check* and *blur* can be implemented for

- $I$  and  $B$  semialgebraic
- $A$  with polynomial flows over  $\mathbb{R}$
- +Piecewise definitions
- +Rational extensions (e.g. multivariate rational splines)

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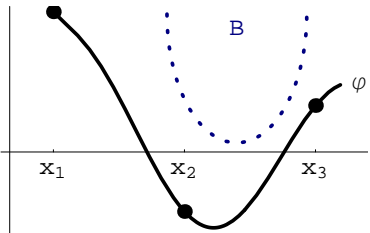
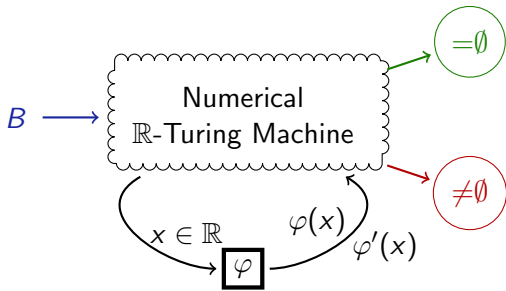
## Proposition

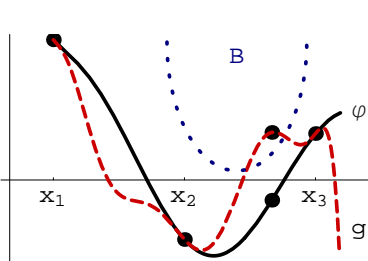
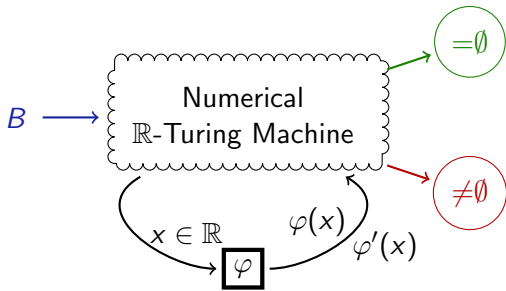
*approx* exists for all uniform errors  $\epsilon > 0$  when

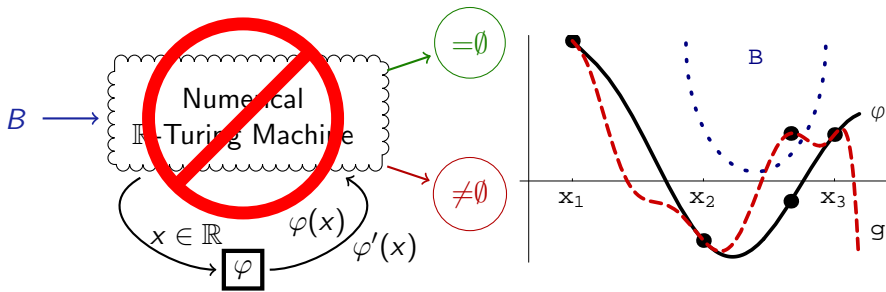
- using polynomials to build  $A$
- Flows  $\varphi \in C(D, \mathbb{R}^n)$  of  $H$
- $D \subset \mathbb{R} \times \mathbb{R}^n$  compact closure of an open set

## Proposition (Effective Weierstraß approximation)

- Flows  $\varphi \in C^1(D, \mathbb{R}^n)$
  - Bounds  $b := \max_{x \in D} \|\varphi'(x)\|$
- $\Rightarrow$  *approx* computable, hence image computation decidable



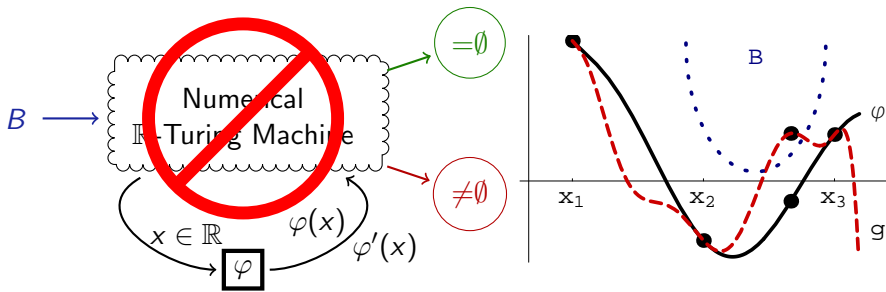




## Proposition (Image computation undecidable for...)

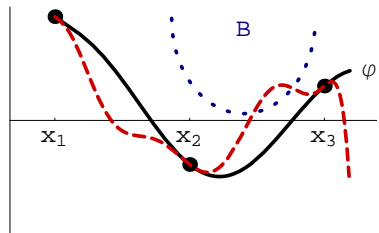
- *arbitrarily effective flow*  $\varphi \in C^k(D \subseteq \mathbb{R}^n, \mathbb{R}^m)$ ;  $D, B$  effective
- *tolerate error*  $\epsilon > 0$  in decisions

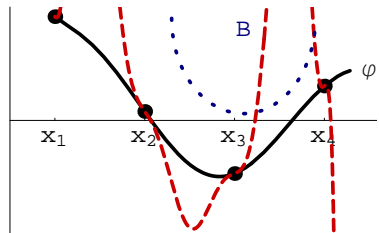


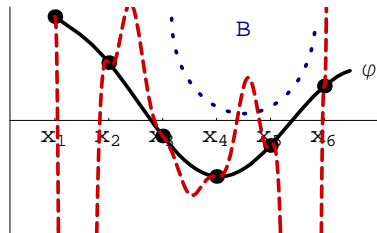


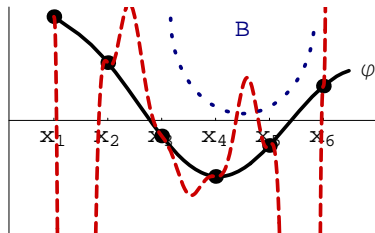
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- *arbitrarily effective flow  $\varphi \in C^k(D \subseteq \mathbb{R}^n, \mathbb{R}^m)$ ;  $D, B$  effective*
- *tolerate error  $\epsilon > 0$  in decisions*
- *$\varphi$  smooth polynomial function with  $\mathbb{Q}$ -coefficients*





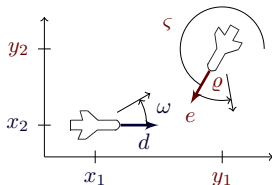
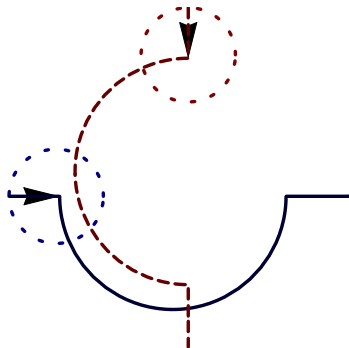




## Proposition

- $P(\|\varphi'\|_\infty > b) \rightarrow 0$  as  $b \rightarrow \infty$
  - $\varphi$  evaluated on finite subset  $X = \{x_i\}$  of open or compact  $D$
- $\Rightarrow P(\text{decision correct}) \rightarrow 1$  as  $\|d(\cdot, X)\|_\infty \rightarrow 0$

# Verification of Nonlinear Hybrid Systems



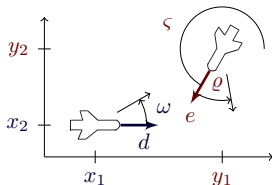
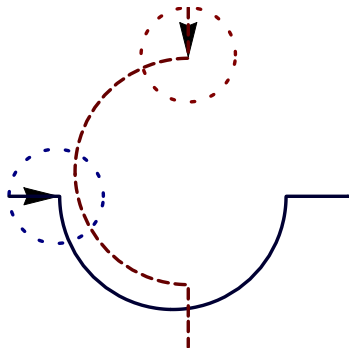
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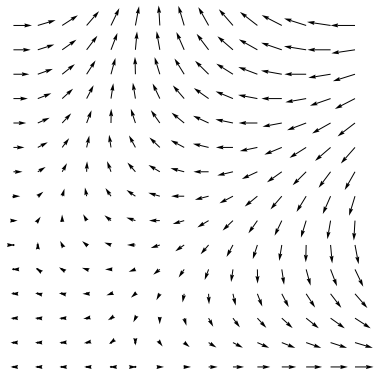
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## How To Get What We Really Need?

- ✓ nonlinear systems, e.g., curved flight
- ✓ automatic verification
- ✓ sound

“Definition” (Differential Invariant)

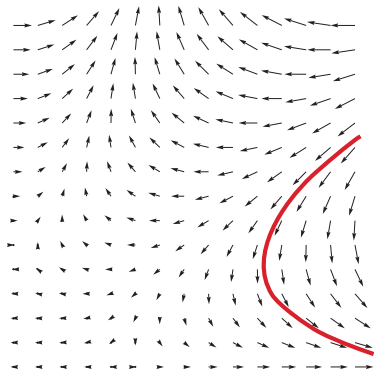
“Property that remains true in the direction of the dynamics”





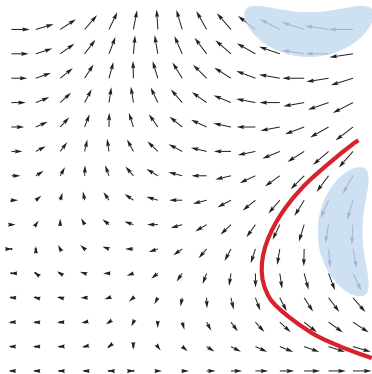
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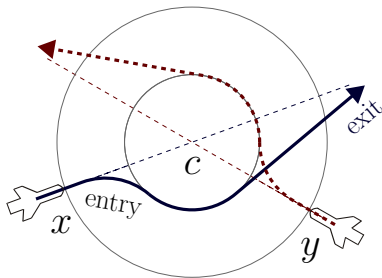
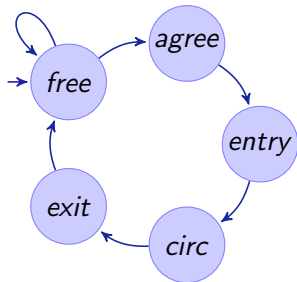
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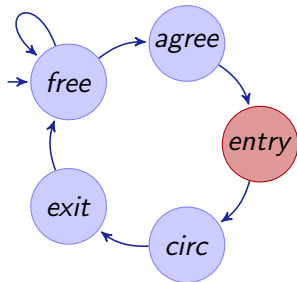
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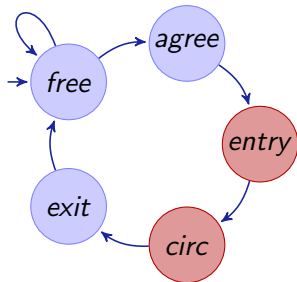
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- How to find diff. invariants?

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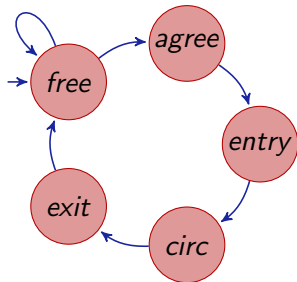
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- How to find diff. invariants?
- How do diff. invariants fit together?

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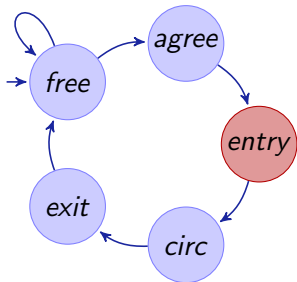
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- How to find diff. invariants?
- How do diff. invariants fit together?
- Find all at once? 10000-dim

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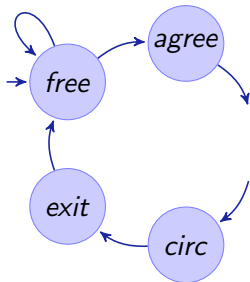
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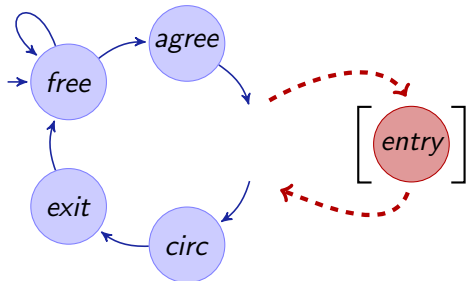


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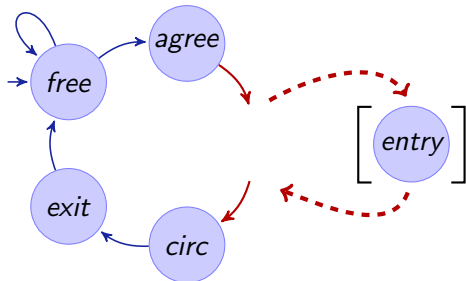
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- How to put local differential invariants together?

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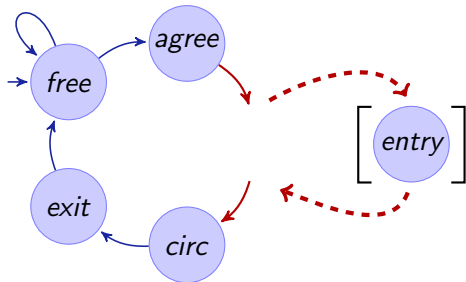
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- How do discrete transitions fit?

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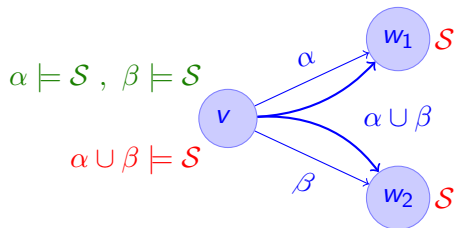
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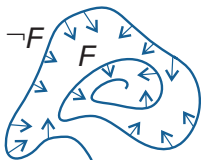
- How to find diff. invariants?
- How do diff. invariants fit together?
- Find local diff. invariants?
- How to put local differential invariants together?
- How do discrete transitions fit?
- What does “fit” really mean?

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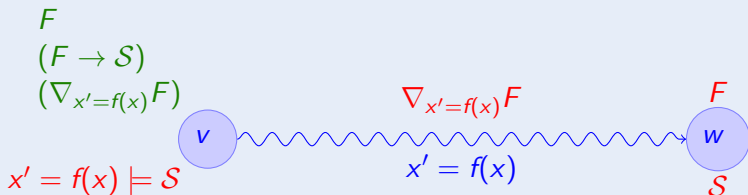
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$$\nabla_{x'_1=f_1(x)\wedge\dots\wedge x'_n=f_n(x)} F \text{ is } \bigwedge_{(b \geq c) \in F} \left( \sum_{i=1}^n \frac{\partial b}{\partial x_i} f_i(x) \geq \sum_{i=1}^n \frac{\partial c}{\partial x_i} f_i(x) \right)$$



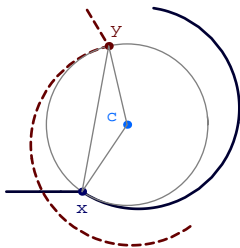
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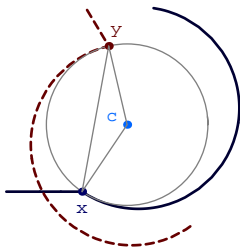


$$\overline{x'_1 = d_1 \wedge d'_1 = -\omega d_2 \wedge x'_2 = d_2 \wedge d'_2 = \omega d_1} \models (x_1 - y_1)^2 + (x_2 - y_2)^2 \geq p^2$$



$$\frac{\partial \|x-y\|^2}{\partial x_1} x'_1 + \frac{\partial \|x-y\|^2}{\partial y_1} y'_1 + \frac{\partial \|x-y\|^2}{\partial x_2} x'_2 + \frac{\partial \|x-y\|^2}{\partial y_2} y'_2 \geq \frac{\partial p^2}{\partial x_1} x'_1 \dots$$

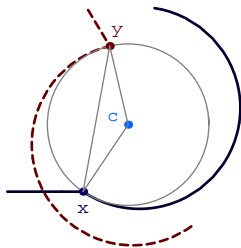
$$x'_1 = d_1 \wedge d'_1 = -\omega d_2 \wedge x'_2 = d_2 \wedge d'_2 = \omega d_1 \models (x_1 - y_1)^2 + (x_2 - y_2)^2 \geq p^2$$



# $\mathcal{A}$ Differential Induction for Roundabout Mode

$$\frac{\partial \|x-y\|^2}{\partial x_1} x'_1 + \frac{\partial \|x-y\|^2}{\partial y_1} y'_1 + \frac{\partial \|x-y\|^2}{\partial x_2} x'_2 + \frac{\partial \|x-y\|^2}{\partial y_2} y'_2 \geq \frac{\partial p^2}{\partial x_1} x'_1 \dots$$

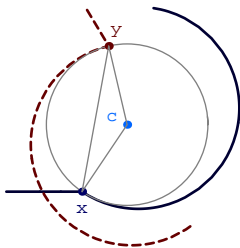
$$x'_1 = d_1 \wedge d'_1 = -\omega d_2 \wedge x'_2 = d_2 \wedge d'_2 = \omega d_1 \models (x_1 - y_1)^2 + (x_2 - y_2)^2 \geq p^2$$



# $\mathcal{A}$ Differential Induction for Roundabout Mode

$$\frac{\partial \|x-y\|^2}{\partial x_1} d_1 + \frac{\partial \|x-y\|^2}{\partial y_1} e_1 + \frac{\partial \|x-y\|^2}{\partial x_2} d_2 + \frac{\partial \|x-y\|^2}{\partial y_2} e_2 \geq \frac{\partial p^2}{\partial x_1} d_1 \dots$$

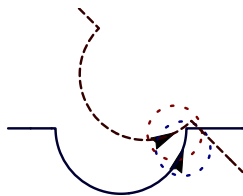
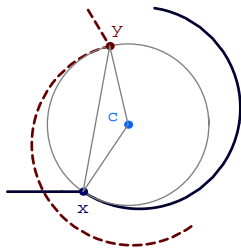
$$x'_1 = d_1 \wedge d'_1 = -\omega d_2 \wedge x'_2 = d_2 \wedge d'_2 = \omega d_1 \models (x_1 - y_1)^2 + (x_2 - y_2)^2 \geq p^2$$



$$2(x_1 - y_1)(d_1 - e_1) + 2(x_2 - y_2)(d_2 - e_2) \geq 0$$

$$\frac{\partial \|x-y\|^2}{\partial x_1} d_1 + \frac{\partial \|x-y\|^2}{\partial y_1} e_1 + \frac{\partial \|x-y\|^2}{\partial x_2} d_2 + \frac{\partial \|x-y\|^2}{\partial y_2} e_2 \geq \frac{\partial p^2}{\partial x_1} d_1 \dots$$

$$x'_1 = d_1 \wedge d'_1 = -\omega d_2 \wedge x'_2 = d_2 \wedge d'_2 = \omega d_1 \models (x_1 - y_1)^2 + (x_2 - y_2)^2 \geq p^2$$

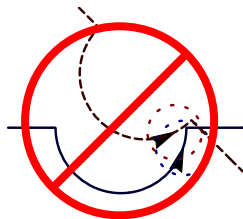
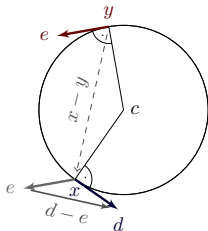


# $\mathcal{A}$ Differential Induction for Roundabout Mode

$$2(x_1 - y_1)(d_1 - e_1) + 2(x_2 - y_2)(d_2 - e_2) \geq 0$$

$$\frac{\partial \|x-y\|^2}{\partial x_1} d_1 + \frac{\partial \|x-y\|^2}{\partial y_1} e_1 + \frac{\partial \|x-y\|^2}{\partial x_2} d_2 + \frac{\partial \|x-y\|^2}{\partial y_2} e_2 \geq \frac{\partial p^2}{\partial x_1} d_1 \dots$$

$$x'_1 = d_1 \wedge d'_1 = -\omega d_2 \wedge x'_2 = d_2 \wedge d'_2 = \omega d_1 \models (x_1 - y_1)^2 + (x_2 - y_2)^2 \geq p^2$$



$$d'_1 = -\omega d_2 \wedge e'_1 = -\omega e_2 \wedge x'_2 = d_2 \wedge d'_2 = \omega d_1 \dots \models d_1 - e_1 = -\omega(x_2 - y_2)$$

$$2(x_1 - y_1)(d_1 - e_1) + 2(x_2 - y_2)(d_2 - e_2) \geq 0$$

$$\frac{\partial \|x-y\|^2}{\partial x_1} d_1 + \frac{\partial \|x-y\|^2}{\partial y_1} e_1 + \frac{\partial \|x-y\|^2}{\partial x_2} d_2 + \frac{\partial \|x-y\|^2}{\partial y_2} e_2 \geq \frac{\partial p^2}{\partial x_1} d_1 \dots$$

$$x'_1 = d_1 \wedge d'_1 = -\omega d_2 \wedge x'_2 = d_2 \wedge d'_2 = \omega d_1 \models (x_1 - y_1)^2 + (x_2 - y_2)^2 \geq p^2$$

## Proposition (Differential saturation)

$F$  differential invariant of  $x' = \theta \wedge H \models S$ ,  
then

$$x' = \theta \wedge H \models S \quad \text{iff} \quad x' = \theta \wedge H \wedge F \models S$$

$$d'_1 = -\omega d_2 \wedge e'_1 = -\omega e_2 \wedge x'_2 = d_2 \wedge d'_2 = \omega d_1 \dots \models d_1 - e_1 = -\omega(x_2 - y_2)$$

# $\mathcal{A}$ Differential Induction for Roundabout Mode

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

$$2(x_1 - y_1)(d_1 - e_1) + 2(x_2 - y_2)(d_2 - e_2) \geq 0$$

$$\frac{\partial \|x-y\|^2}{\partial x_1} d_1 + \frac{\partial \|x-y\|^2}{\partial y_1} e_1 + \frac{\partial \|x-y\|^2}{\partial x_2} d_2 + \frac{\partial \|x-y\|^2}{\partial y_2} e_2 \geq \frac{\partial p^2}{\partial x_1} d_1 \dots$$

$$x'_1 = d_1 \wedge d'_1 = -\omega d_2 \wedge x'_2 = d_2 \wedge d'_2 = \omega d_1 \models (x_1 - y_1)^2 + (x_2 - y_2)^2 \geq p^2$$

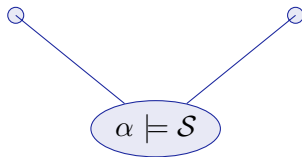
## Proposition (Differential saturation)

$F$  differential invariant of  $x' = \theta \wedge H \models S$ ,  
then

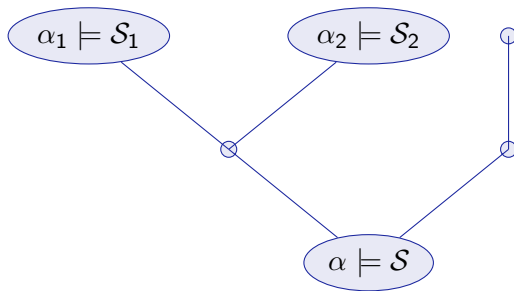
$$x' = \theta \wedge H \models S \quad \text{iff} \quad x' = \theta \wedge H \wedge F \models S$$

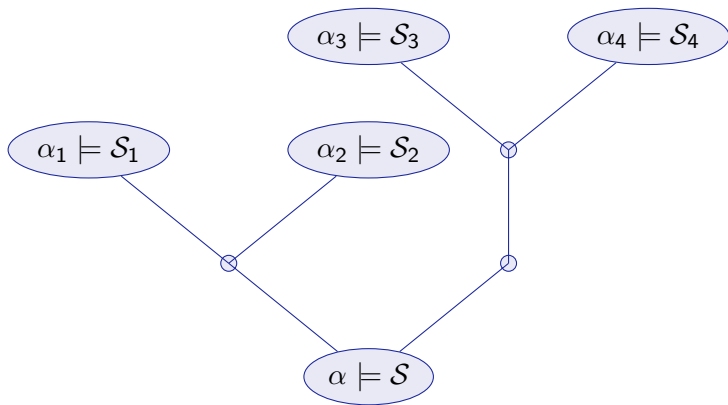
$$d'_1 = -\omega d_2 \wedge e'_1 = -\omega e_2 \wedge x'_2 = d_2 \wedge d'_2 = \omega d_1 \dots \models d_1 - e_1 = -\omega(x_2 - y_2)$$

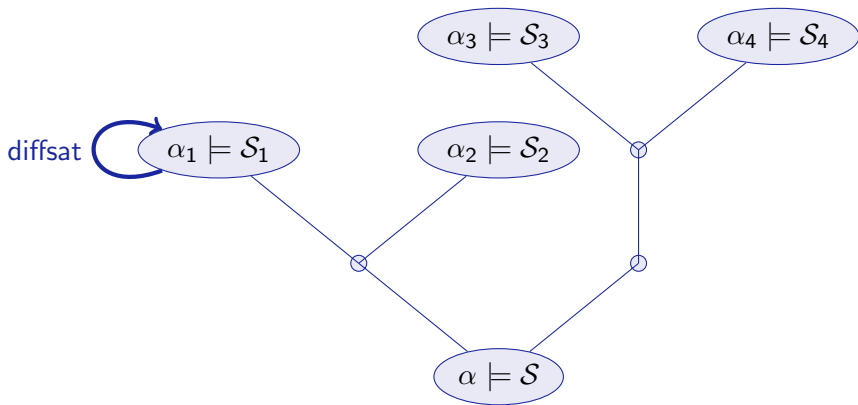


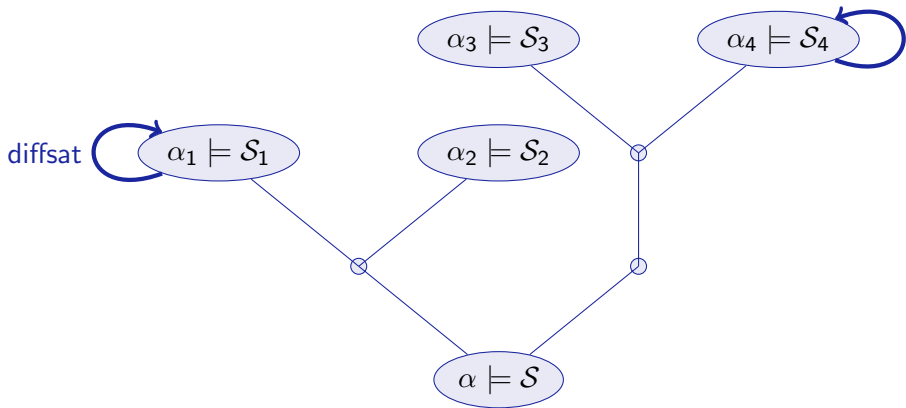


[Clarke'79]

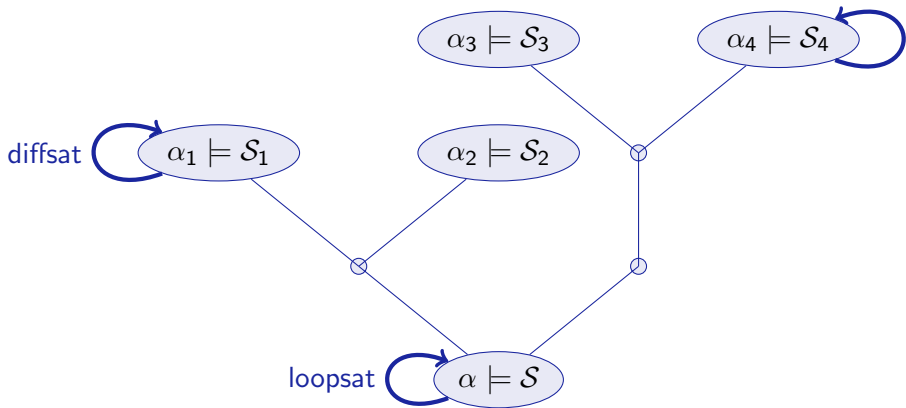






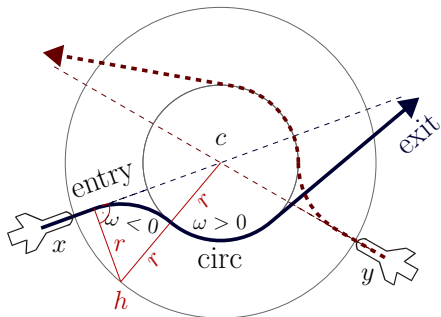
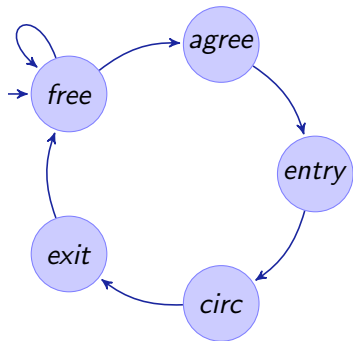


# $\mathcal{A}$ Differential Invariants as Fixedpoints

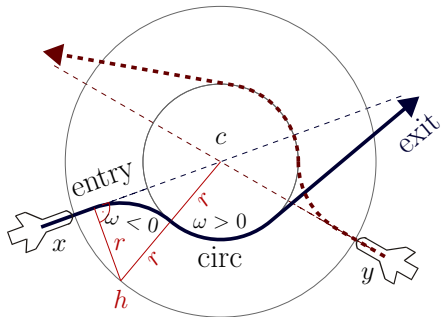
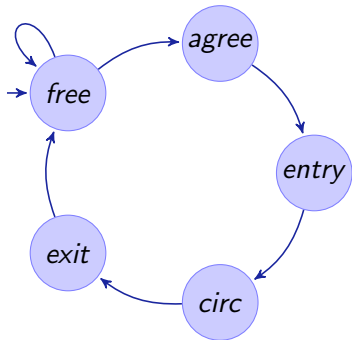


- 1 CMACS Context
- 2 Approximation in Model Checking
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  - Global Fixedpoints & Fixedpoint Loop Combinations
- 5 Collision Avoidance Maneuvers in Air Traffic Control
- 5 Summary & Plans

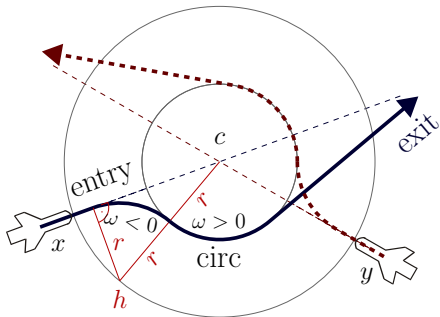
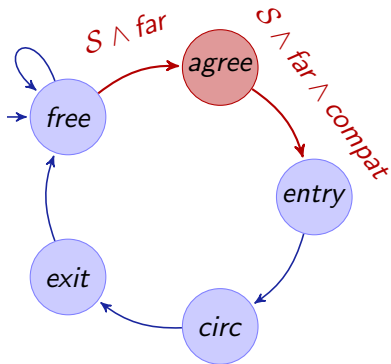
# Flyable Roundabout Maneuver: Overview

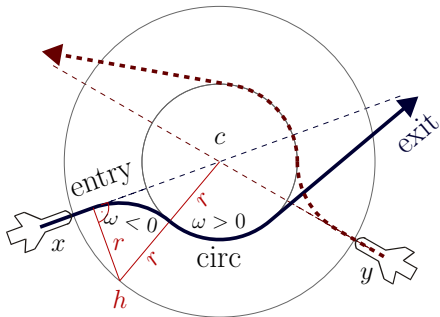
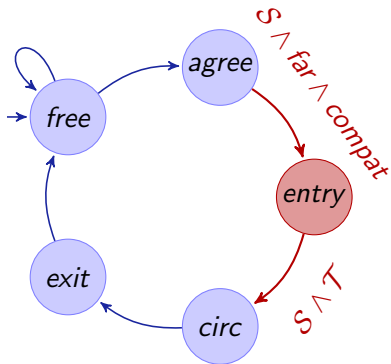




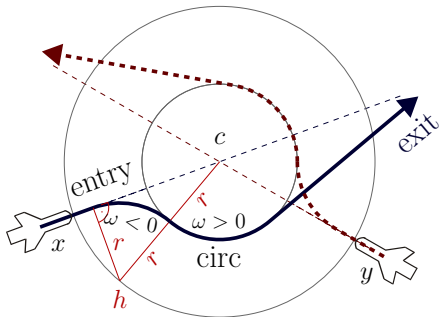
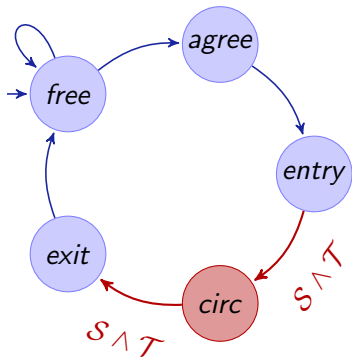


# Fixedpoint Iterations for Air Traffic Control

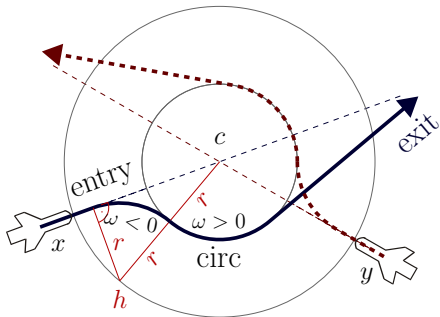
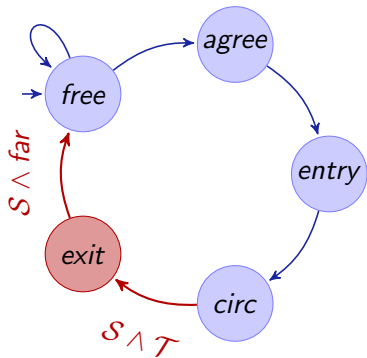


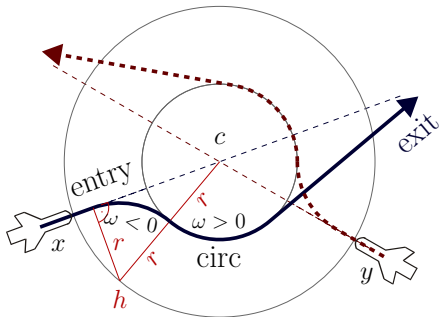
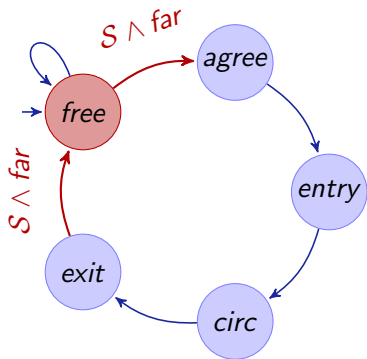


# Fixedpoint Iterations for Air Traffic Control

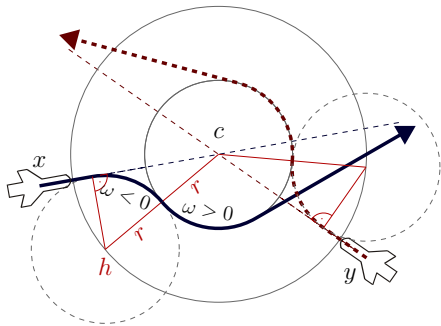
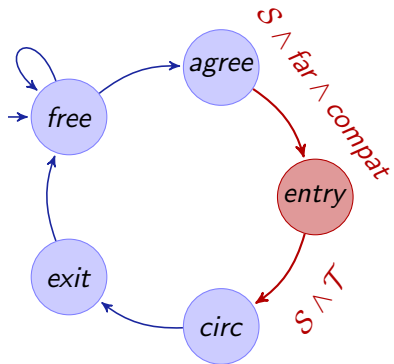


# Fixedpoint Iterations for Air Traffic Control

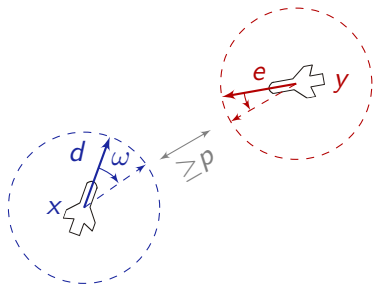
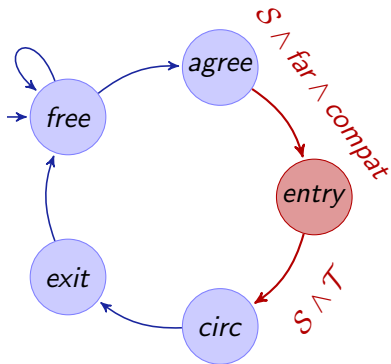




# Flyable Roundabout Maneuver: Entry

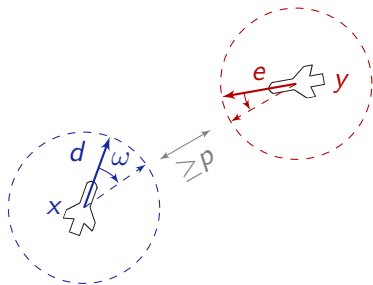
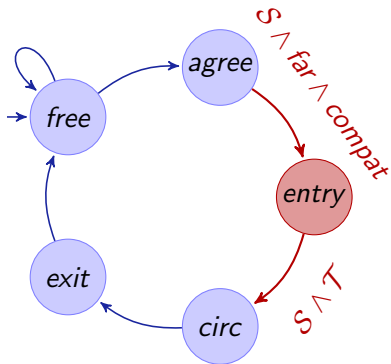


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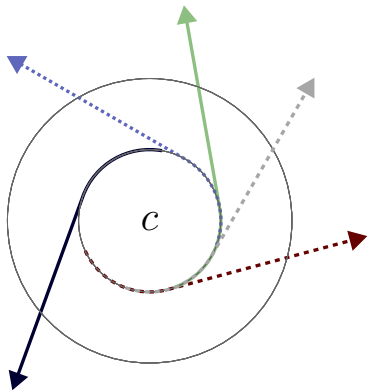
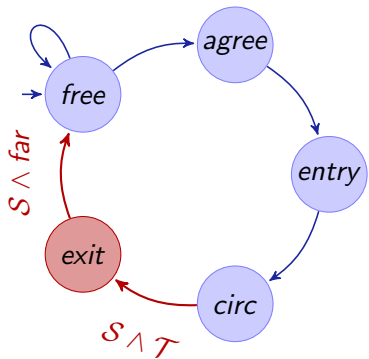




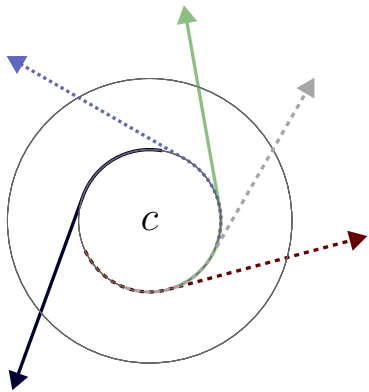
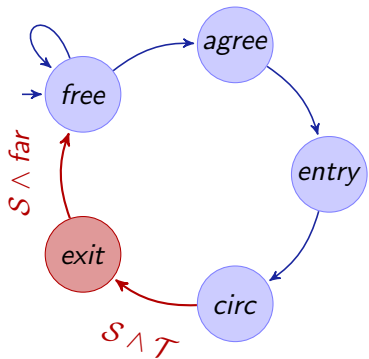
# Flyable Roundabout Maneuver: Entry



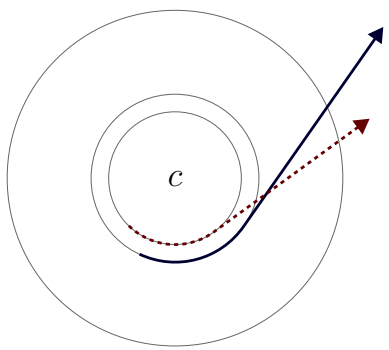
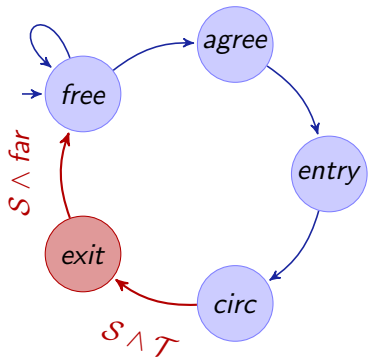
# Flyable Roundabout Maneuver: Exit



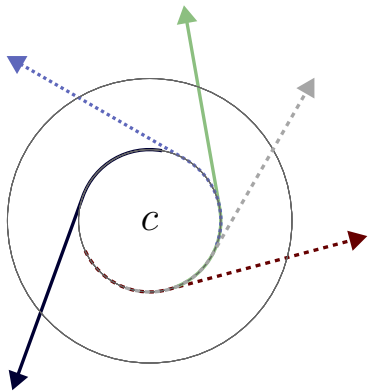
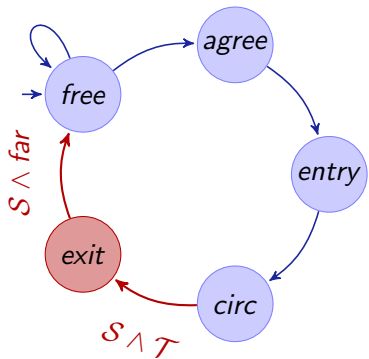
# Flyable Roundabout Maneuver: Exit



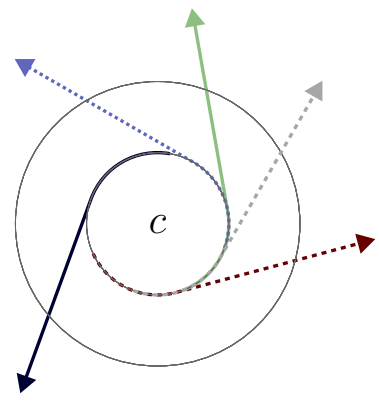
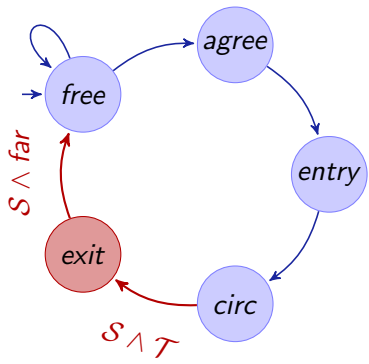
# Flyable Roundabout Maneuver: Exit



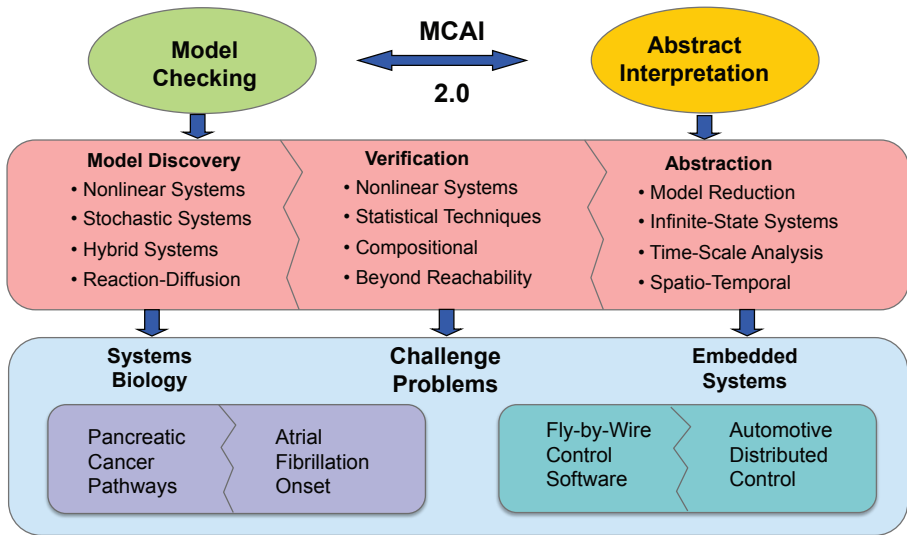
# Flyable Roundabout Maneuver: Exit



# Flyable Roundabout Maneuver: Exit



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- Combining image computation and differential invariants
- Widening for differential invariant fixed points
- Research infrastructure
- Automotive

- Verification Aspects
  - Nonlinear models
  - Compositional
  - Beyond reachability
- Challenge Problems
  - Flight domain
  - Automotive control
  - Atrial fibrillation
- Current and envisioned collaborations
  - Ed Clarke (image computation, MC)
  - Patrick Cousot (fixed points, widening, AI)
  - Bruce Krogh (compositionality)
  - Radu Grosu, Flavio Fenton, ... (wave-front curvatures and collisions in AFib)
  - Paolo Zuliani, Steve Marcus, ... (see statistical model checking talk later today)
  - ...