

Exercises in Nonstandard Static Analysis of Hybrid Systems

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Kyoto University (JP)



京都大学
KYOTO UNIVERSITY

Hybrid System



Accel. rate

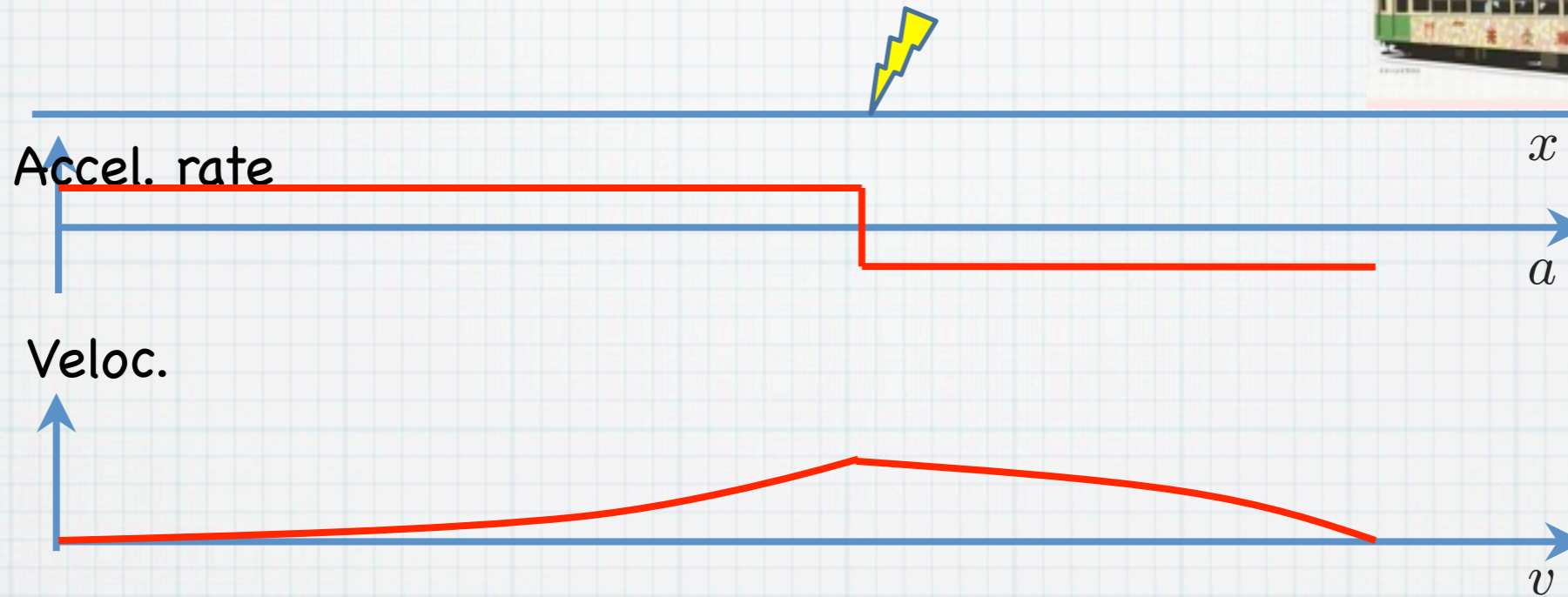
x

a

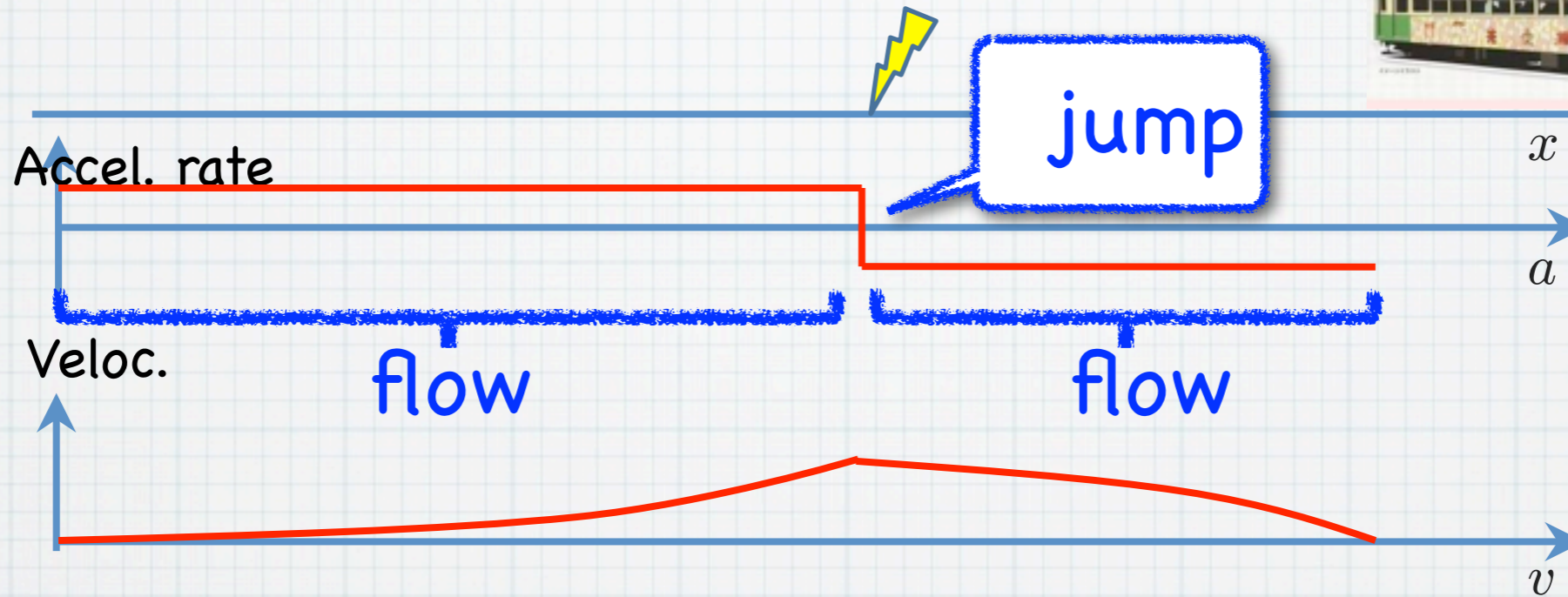
Veloc.

v

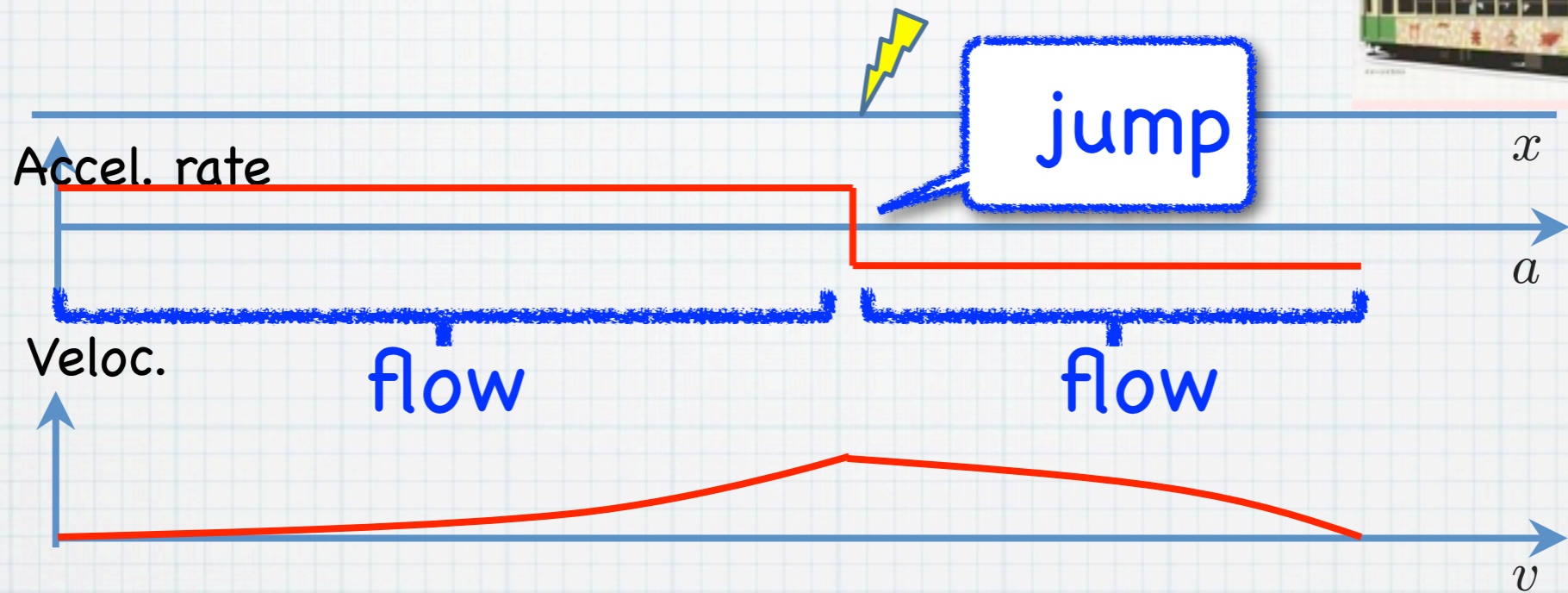
Hybrid System



Hybrid System



Hybrid System



* Flow & jump

* Digital control in a physical environment

* Component of cyber-physical systems

Hybrid System

Discrete
"jump"

and

Continuous
"flow"

Hybrid System

Discrete
"jump"

and

Continuous
"flow"

Hybrid System

**Formal
verification**
(computer science)

Discrete
"jump"

and

Continuous
"flow"

Control theory
(applied analysis)

Hybrid System

**Formal
verification**
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Discrete
"jump"

and

Continuous
"flow"



Control theory
(applied analysis)

Hybrid System

**Formal
verification**
(computer science)



- Flow?
- With minimal cost?

Discrete
"jump"

and

Continuous
"flow"

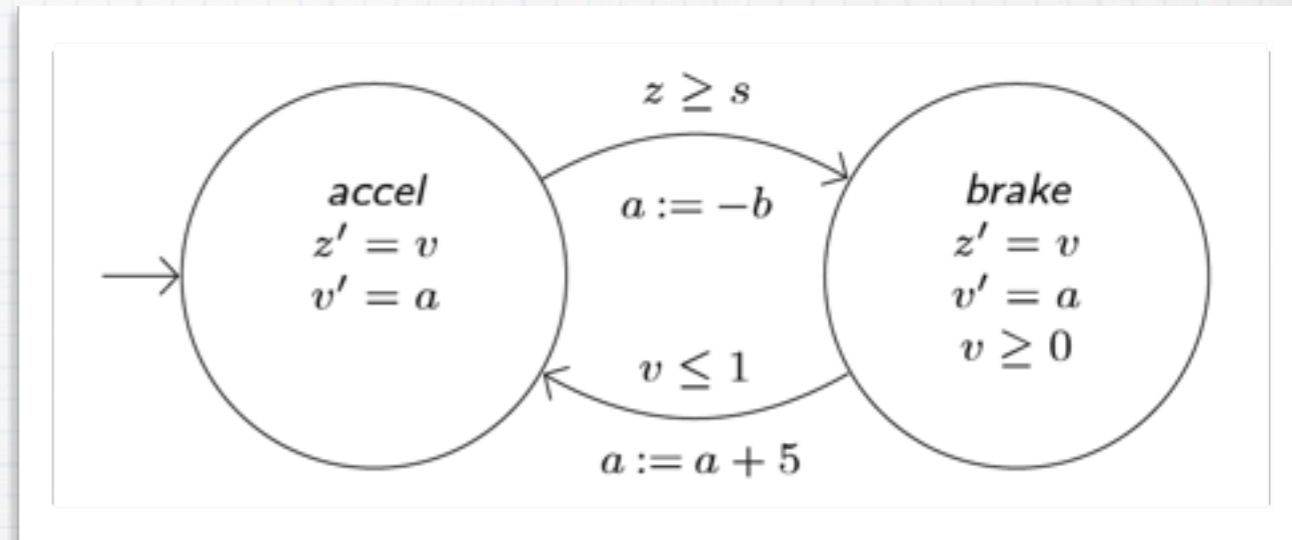


Control theory
(applied analysis)

Formal Verification Approaches

* Hybrid automata

[Alur, Henzinger, ...; '90s-]



* Differential dynamic logic

[Platzer & others, '07-]

$$[\dot{x} = 1 \text{ while } x \leq 3]\varphi$$

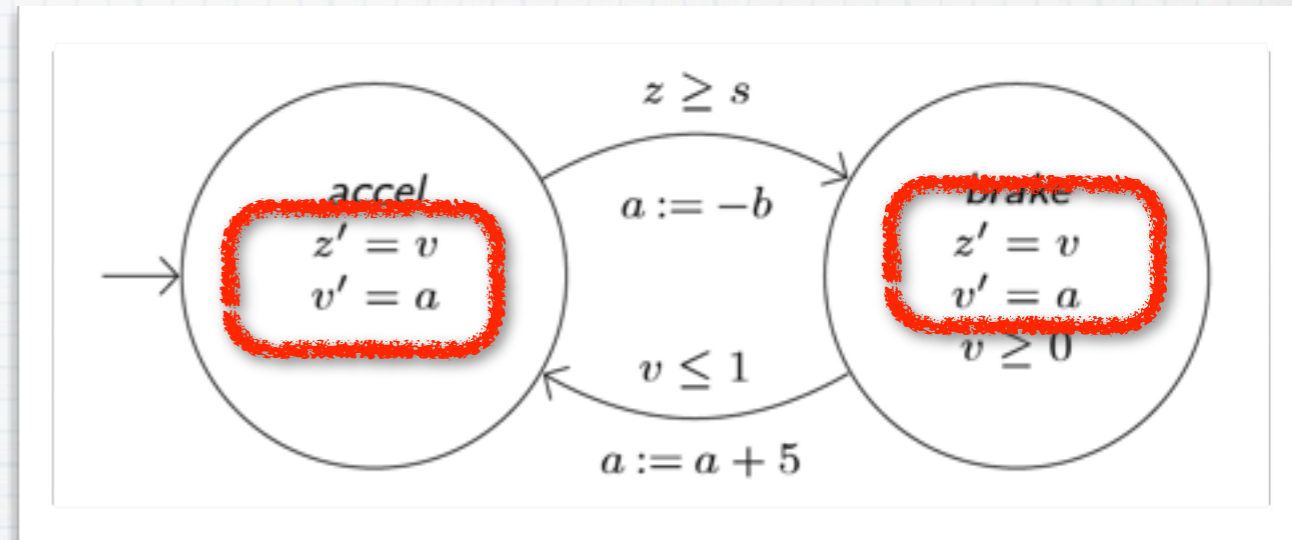
* Differential equations, explicitly

→ distinction jump vs. flow

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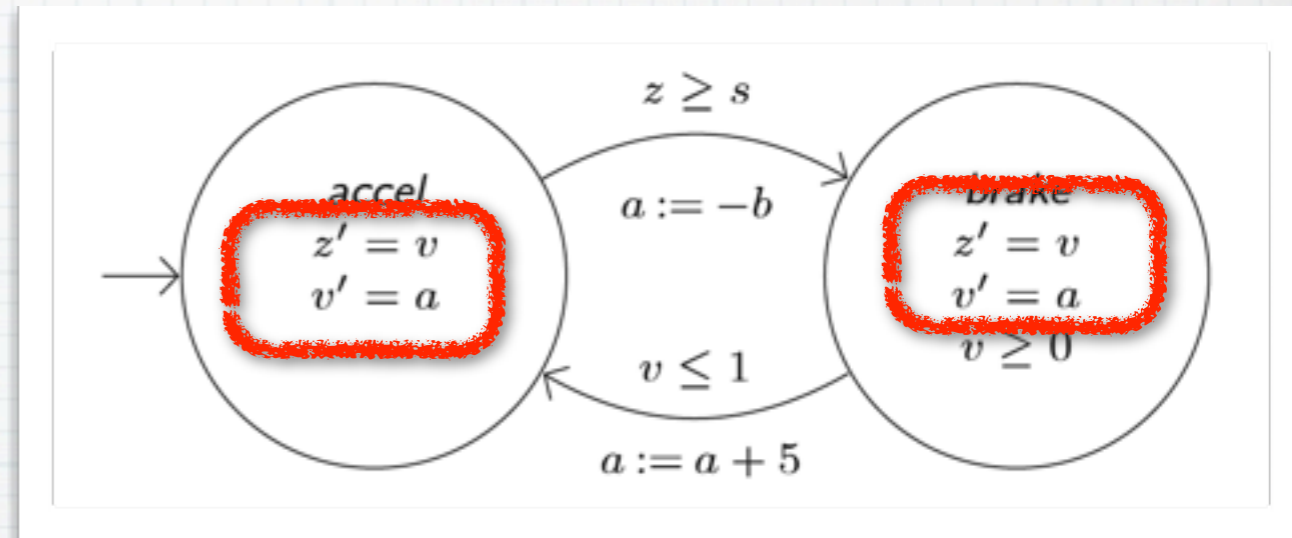
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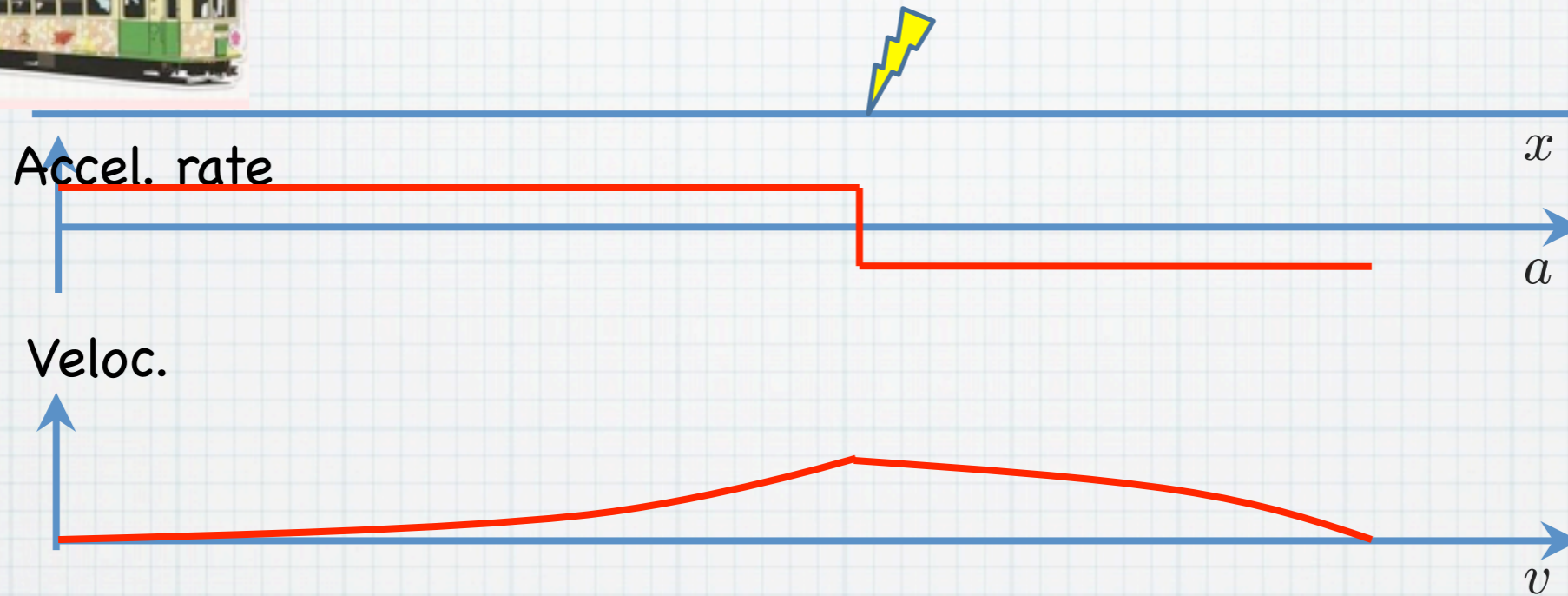
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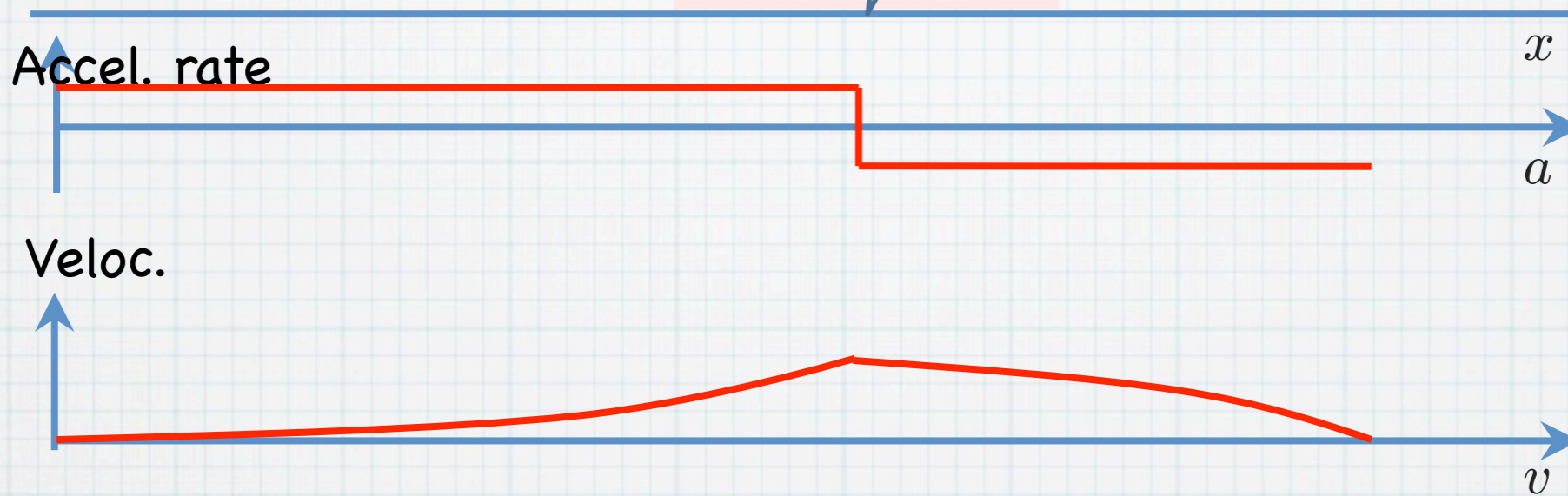
→ distinction jump vs. flow

"Turn Flow into Jump"



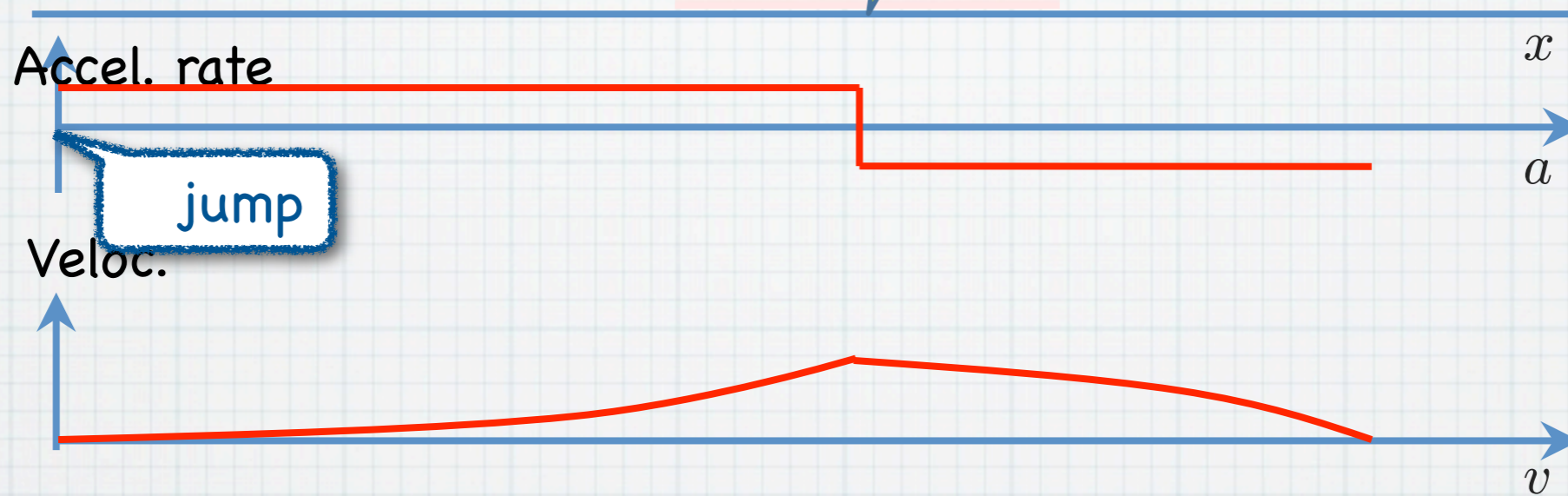
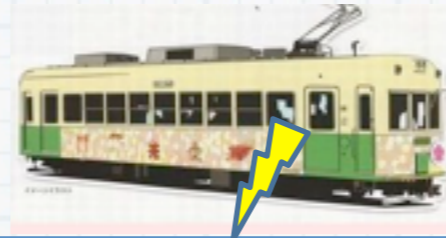
* Flow as infinitely many, infinitely small jumps

“Turn Flow into Jump”



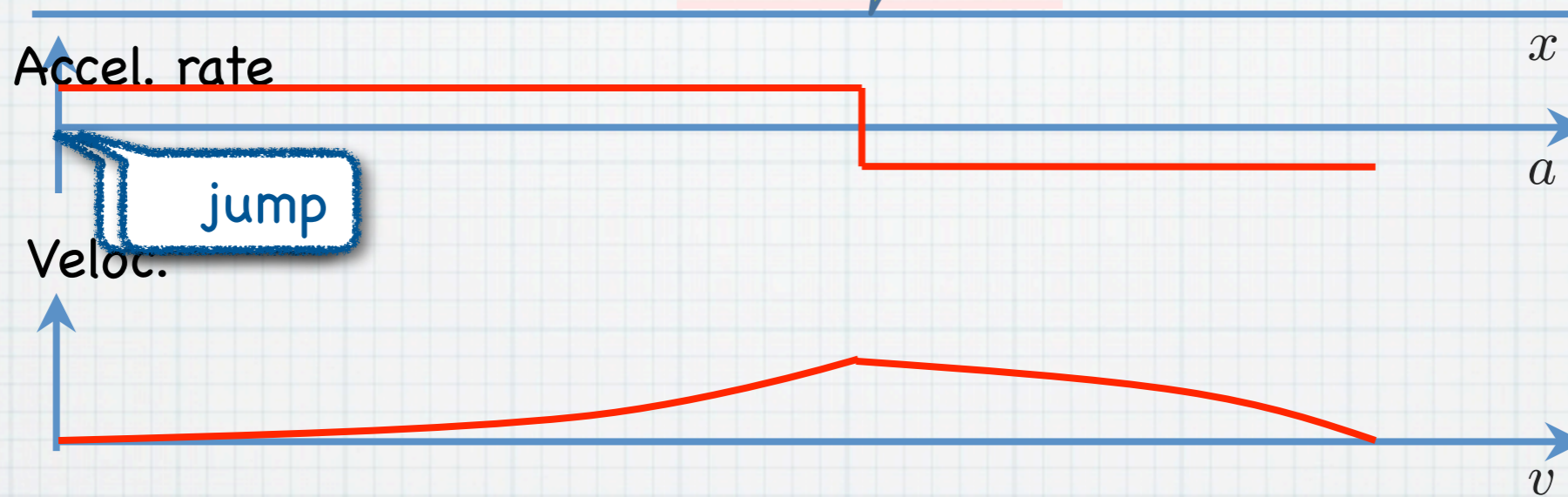
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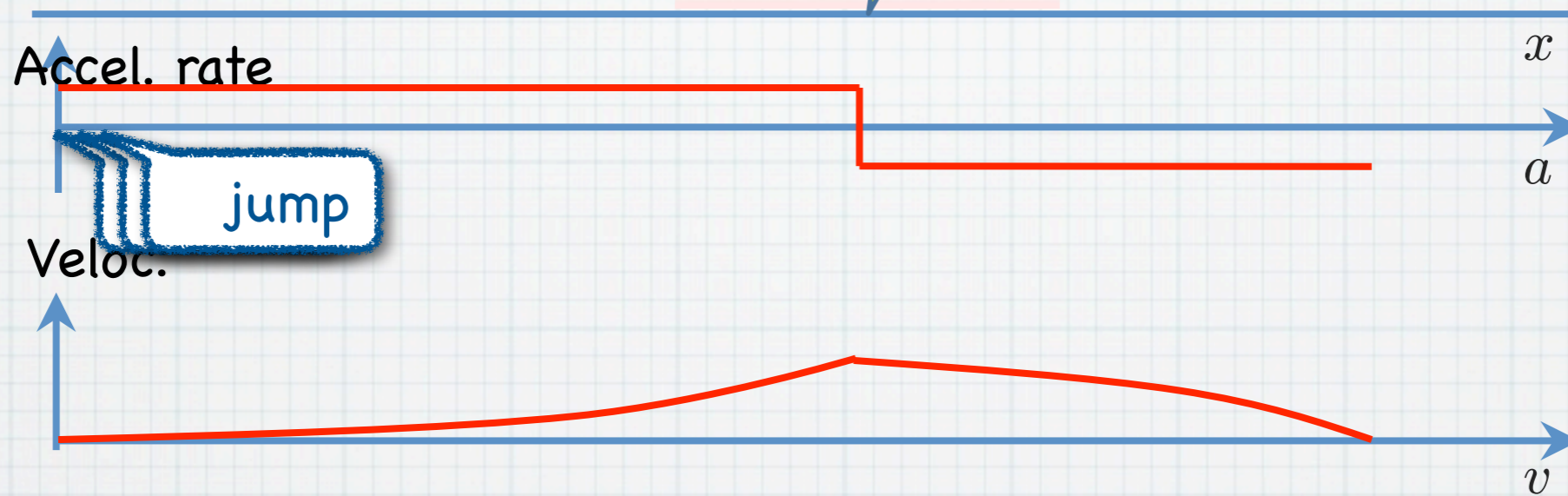
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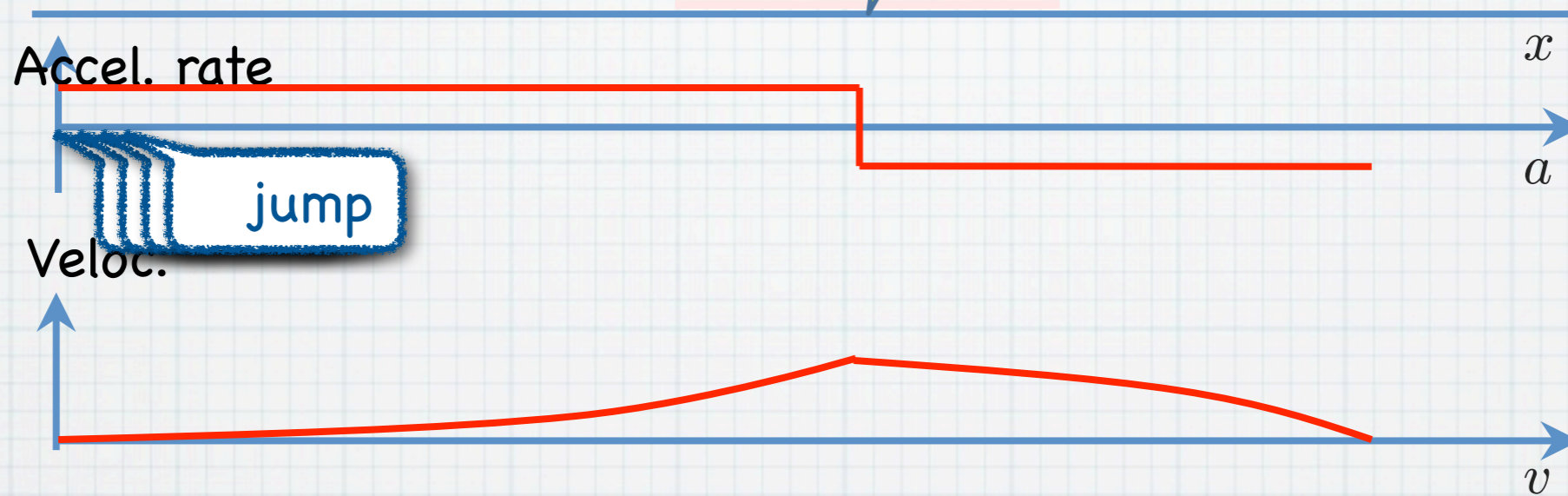
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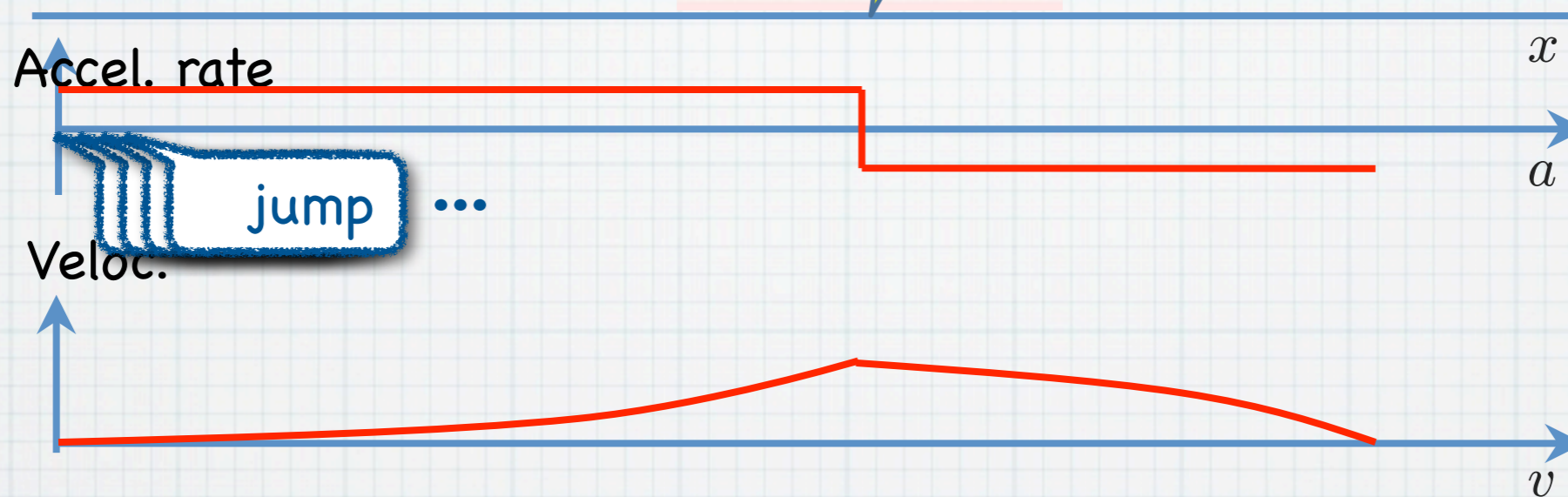
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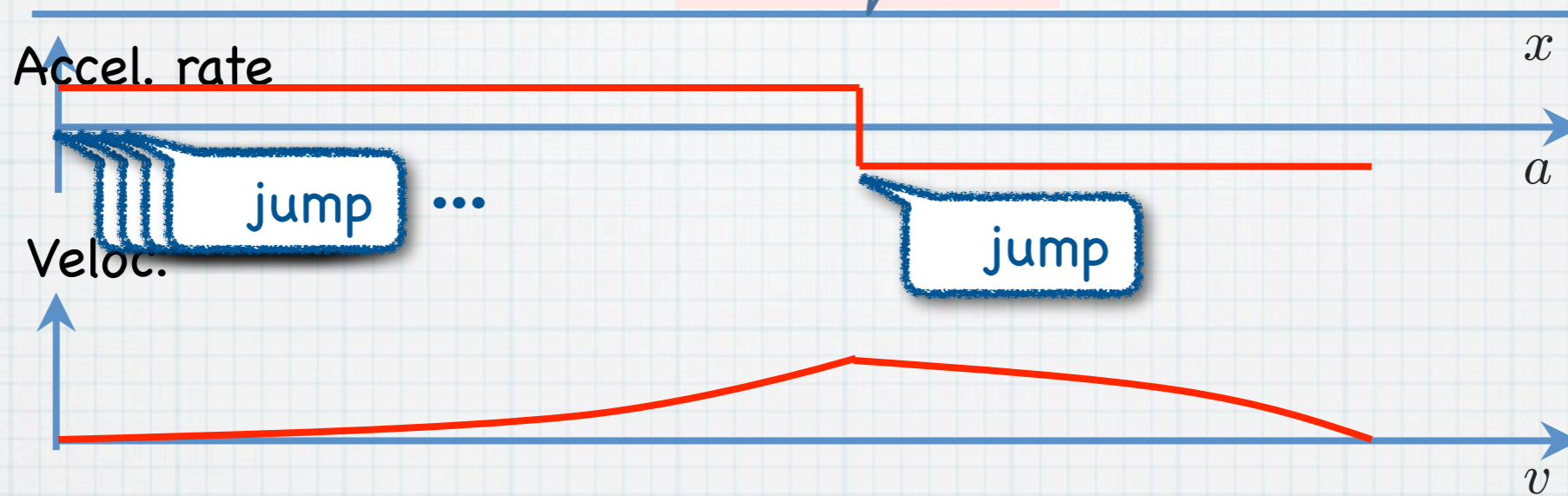
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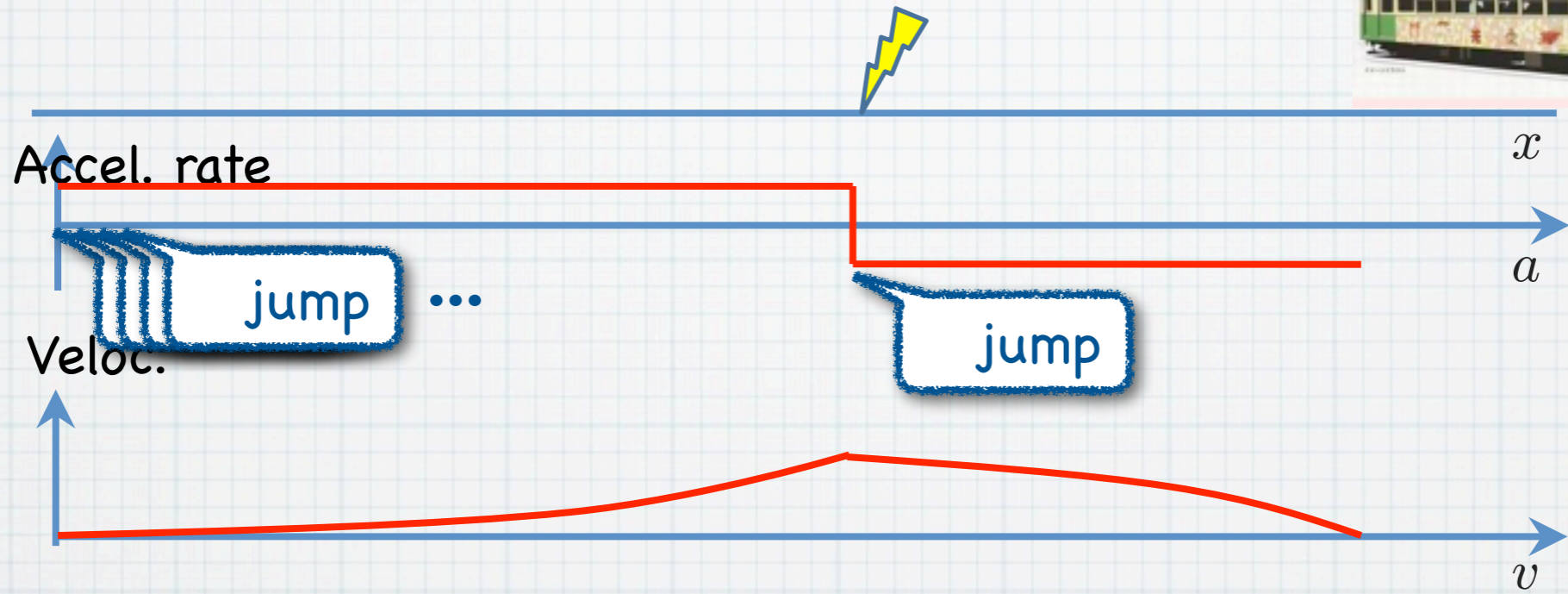
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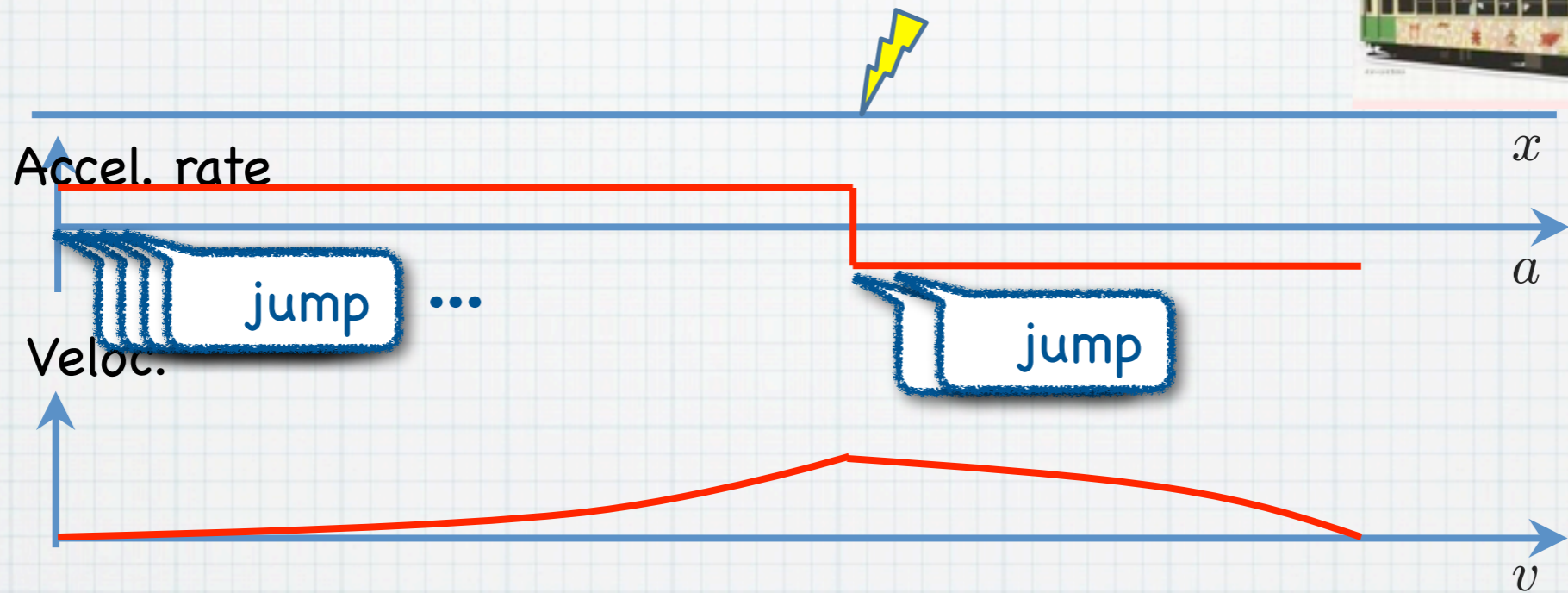
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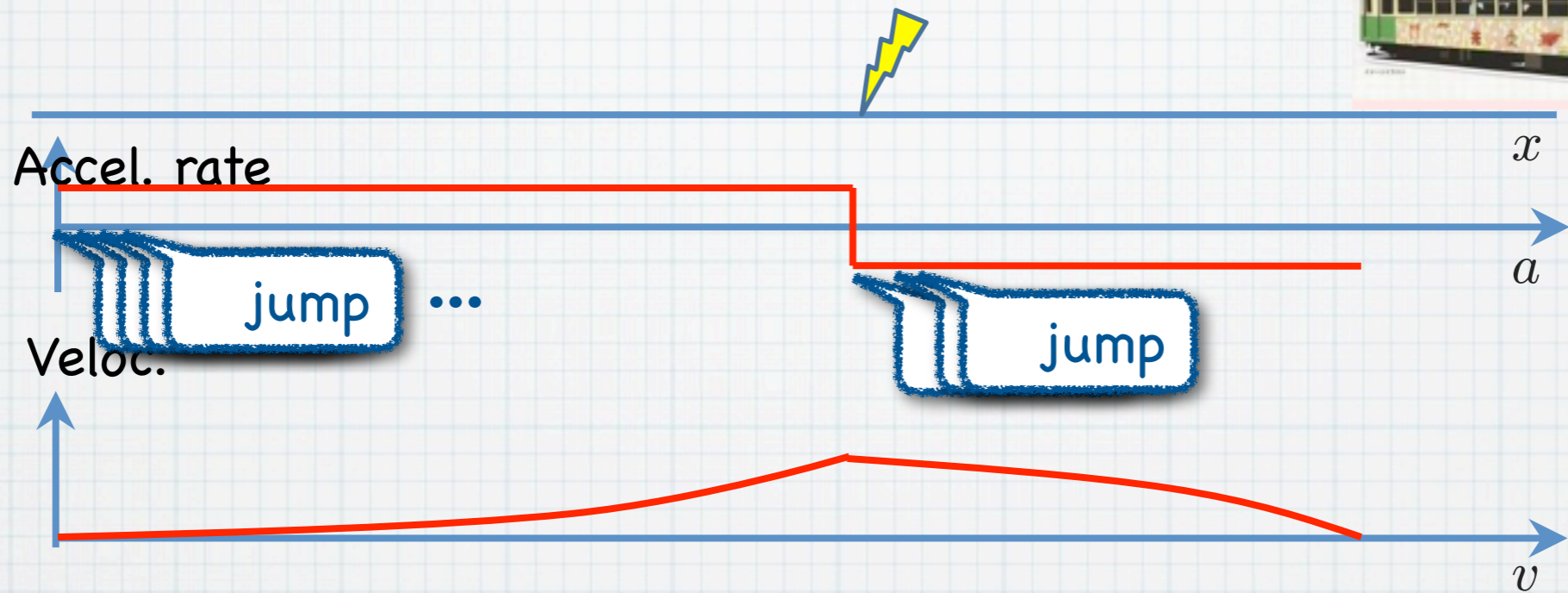
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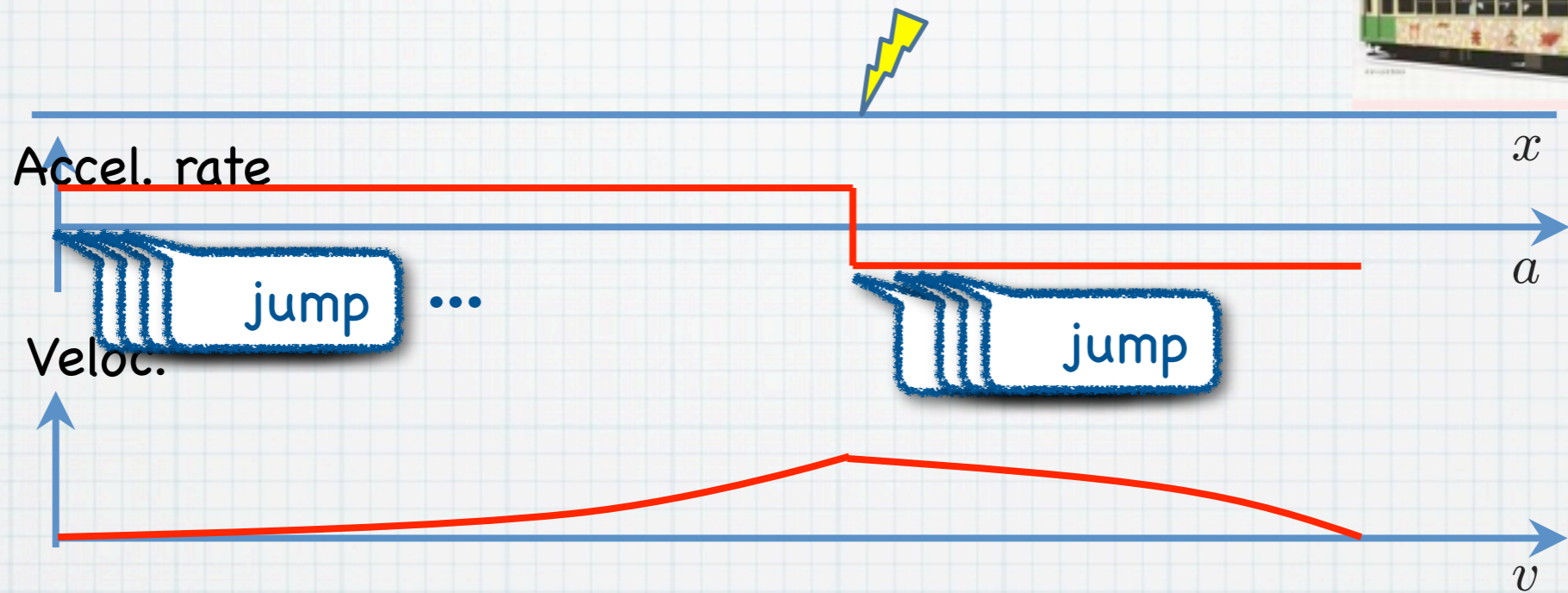
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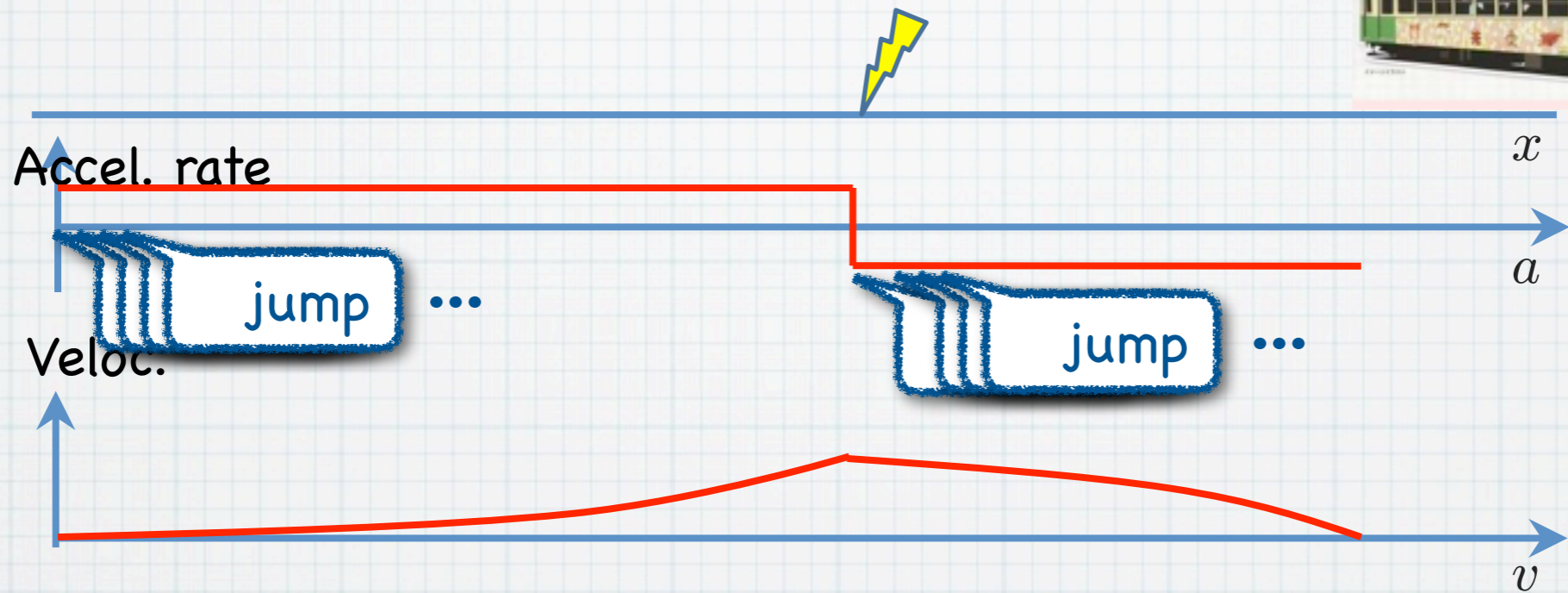
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* “Infinitely small” :

$$0 < dt < r$$

for any positive real r

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- * Nonstandard analysis!

[Robinson '60s]

Theoretical Framework

[Suenaga&H., ICALP'11]

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The
standard
textbook
[Winskel]

Theoretical Framework

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First-order assertion lang.

$$\exists z(x=2*z \wedge y=3*z)$$

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Hoare-style program logic

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Rigorous semantics by nonstandard analysis

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Rigorous semantics by nonstandard analysis

- Hoare^{dt} : sound and relatively complete

Static Analysis

Nonstandard Analysis

Nonstandard Static Analysis

Nonstandard Static Analysis

Nonstandard Static Analysis

* Towards serious use of

The slide is titled "Theoretical Framework" and compares three different approaches to static analysis. It includes a reference to "The standard textbook [Winskel]" and a list of points about rigorous semantics by non-standard analysis.

While^{dt}	Assn^{dt}	Hoare^{dt}
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Rigorous semantics by non-standard analysis

- **Hoare^{dt}**: sound and relatively complete
- **Program verification/static analysis** of hybrid systems
- Actual verification with NSA

Hasuo (Tokyo)

Nonstandard Static Analysis

* Towards serious use of

Theoretical Framework [Suenaga&H., ICALP'11]

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The standard textbook [Winskel]

Rigorous semantics by non-standard analysis

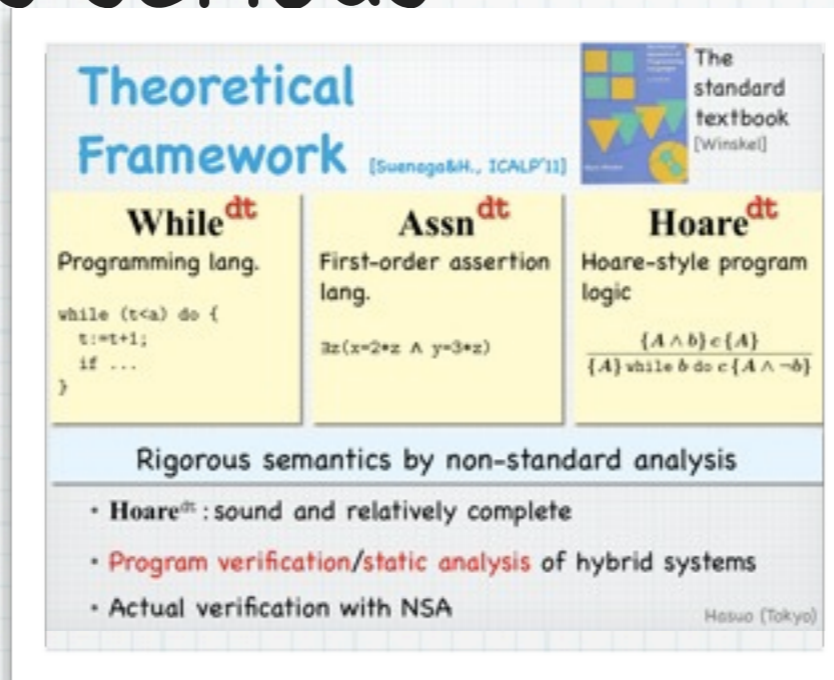
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Hasuo (Tokyo)

* Static analysis techniques **transferred** to hybrid appl.

Nonstandard Static Analysis

* Towards serious use of



Theoretical Framework [Suenaga&H., ICALP'11]	The standard textbook [Winskel]	
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Hasuo (Tokyo)

Exactly as they are!

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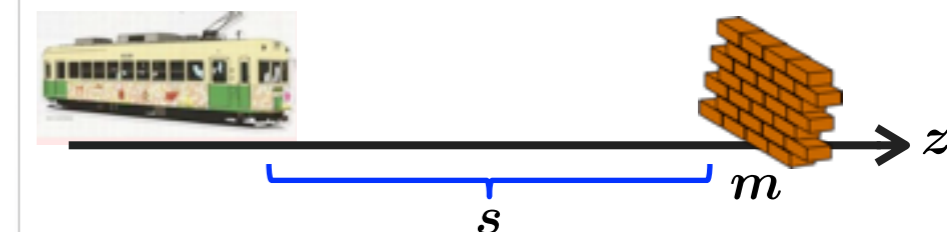
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Hosuo (Tokyo)

Exactly as they are!

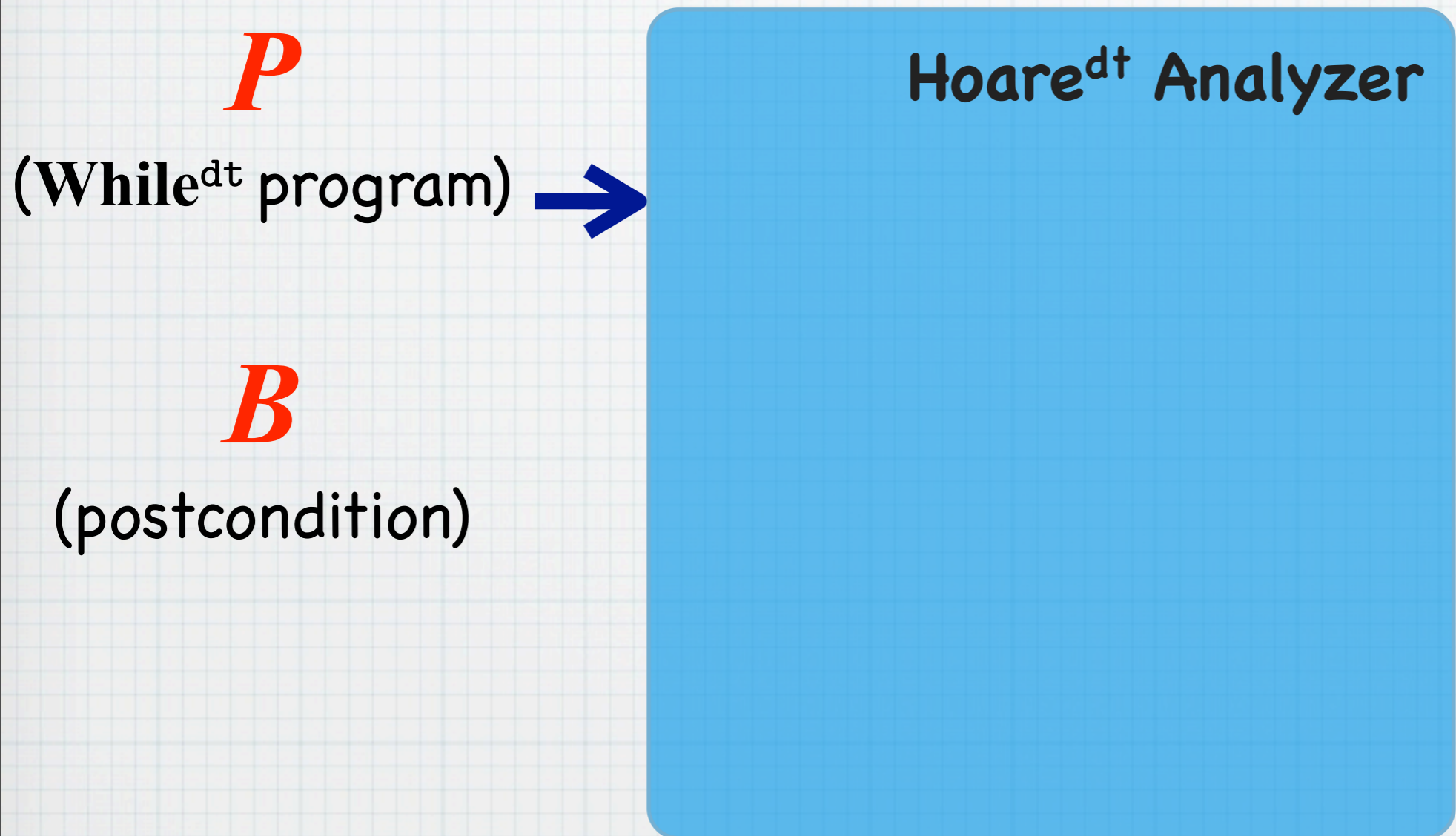
- * Static analysis techniques transferred to hybrid appl.
- * Leading example: ETCS



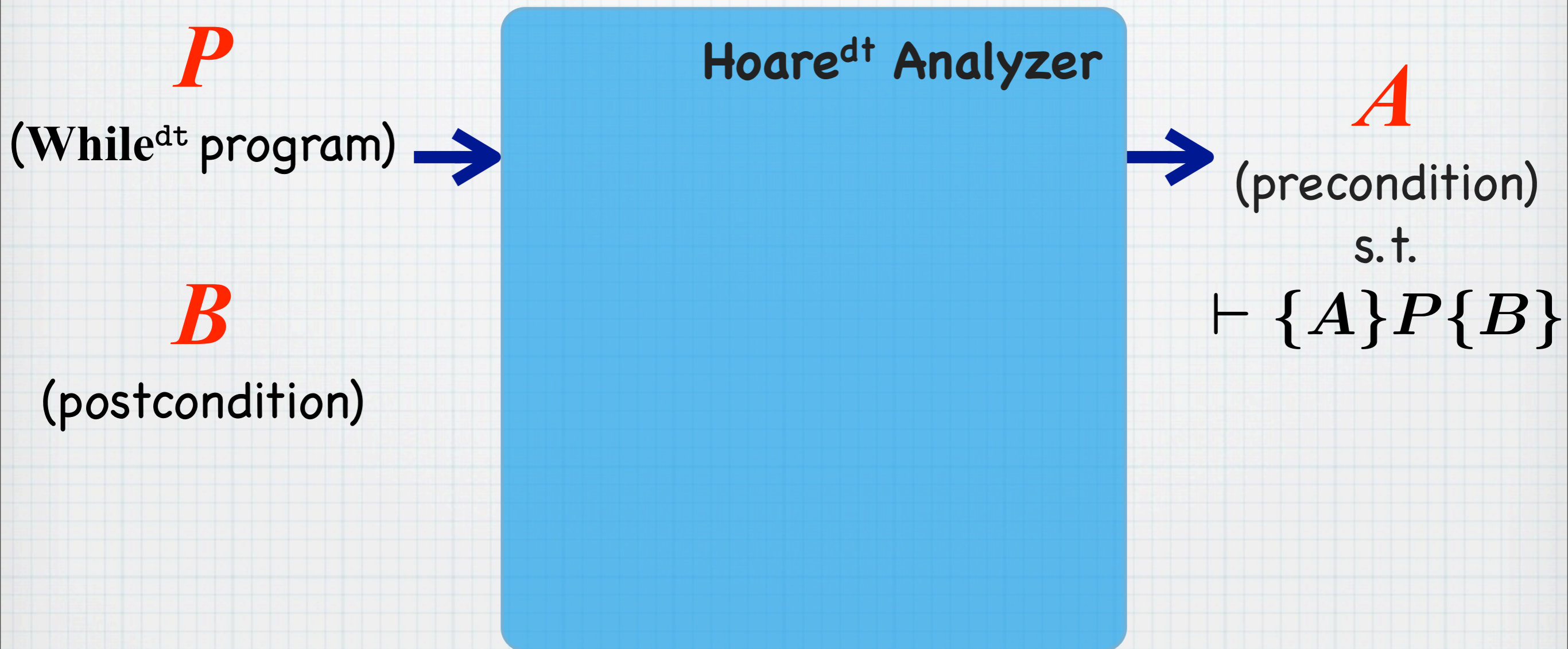
Prototype Automatic Prover

Hoare^{dt} Analyzer

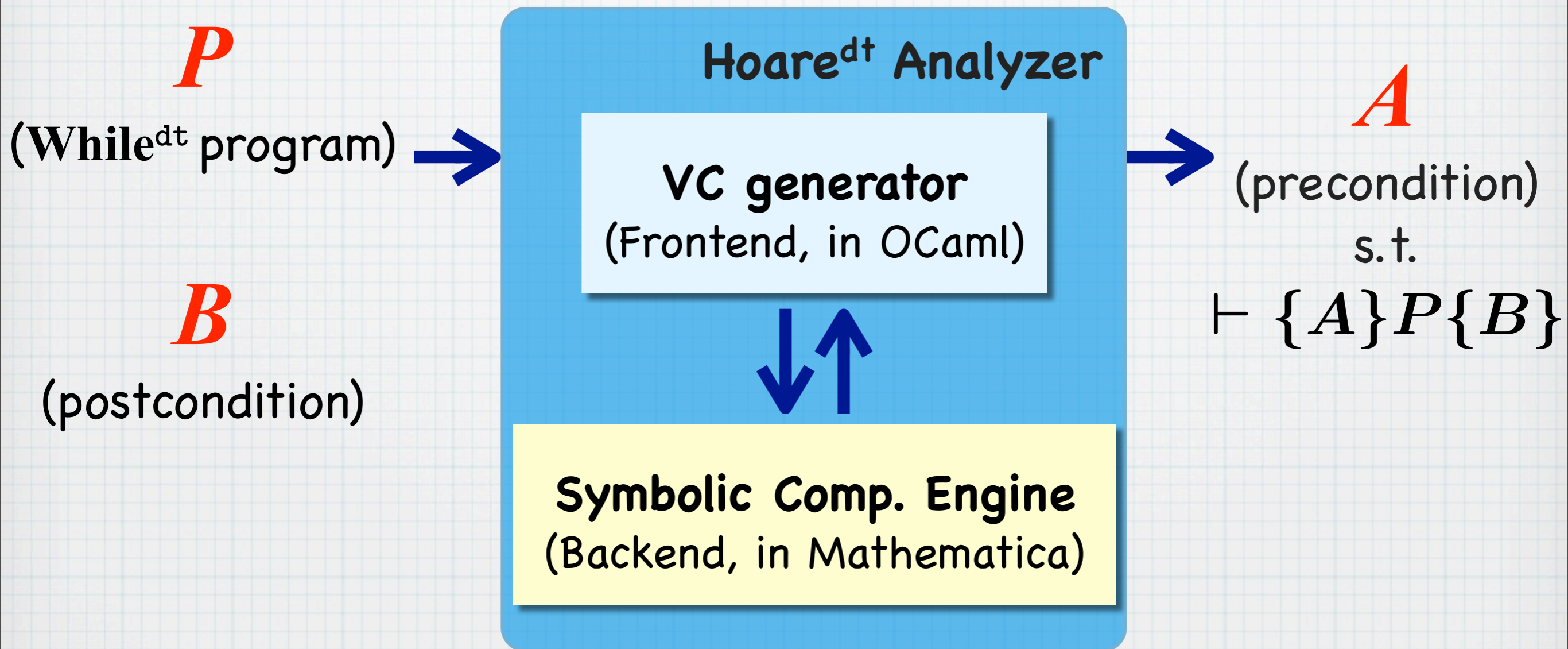
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Outline

* Theoretical foundations

* While^{dt} , Assn^{dt} , Hoare^{dt}

* Rigorous semantics via NSA

* Transfer principle, “sectionwise lemmas”

* Static analysis techniques, transferred as they are

* Phase split [Sharma,Dillig,Dillig,Aiken; CAV'11]

[Balakrishnan,Sankaranarayanan,Ivancic,Gupta; EMSOFT'09] [Gopan,Reps; SAS'07]

* Differential invariant [Platzer,Clarke; CAV'08]

* ... and more!

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Hasuo (Tokyo)

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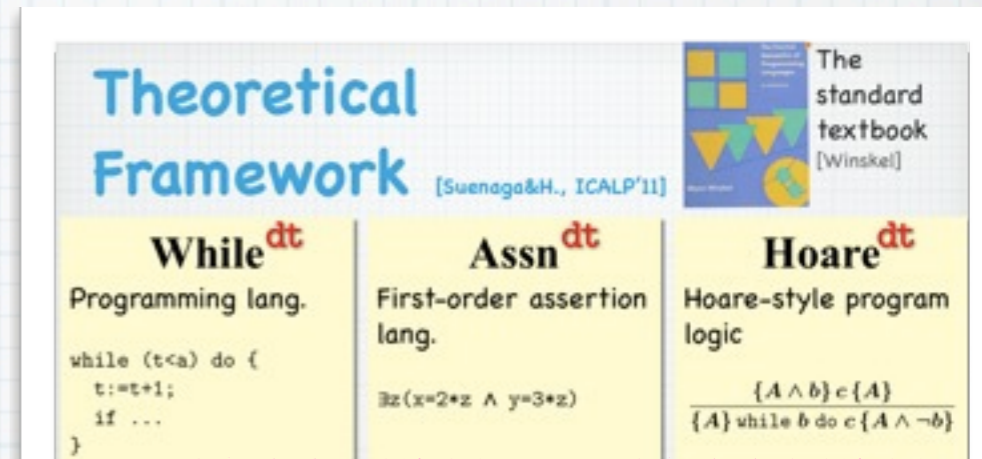
- * Static analysis techniques, **transferred as they are**

- * Phase split [Sharma,Dillig,Dillig,Aiken; CAV'11]

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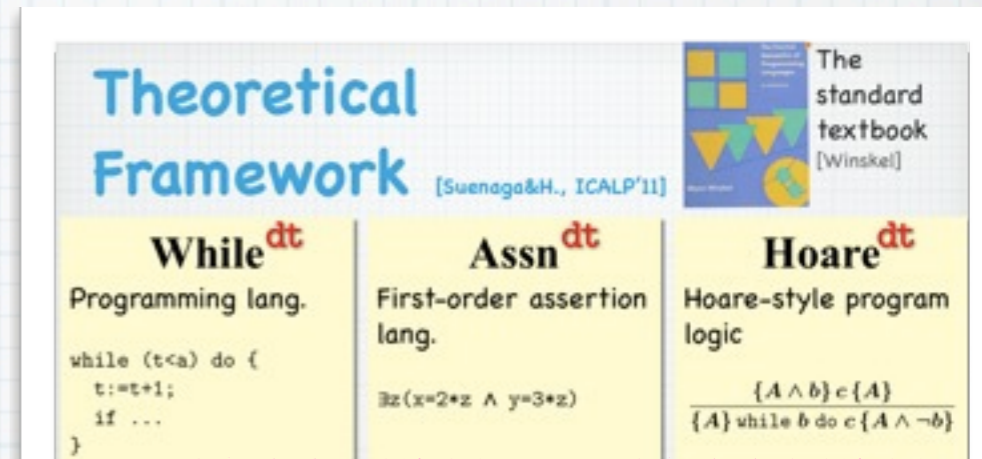
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w/ or w/o dt ...

→ logically "the same"

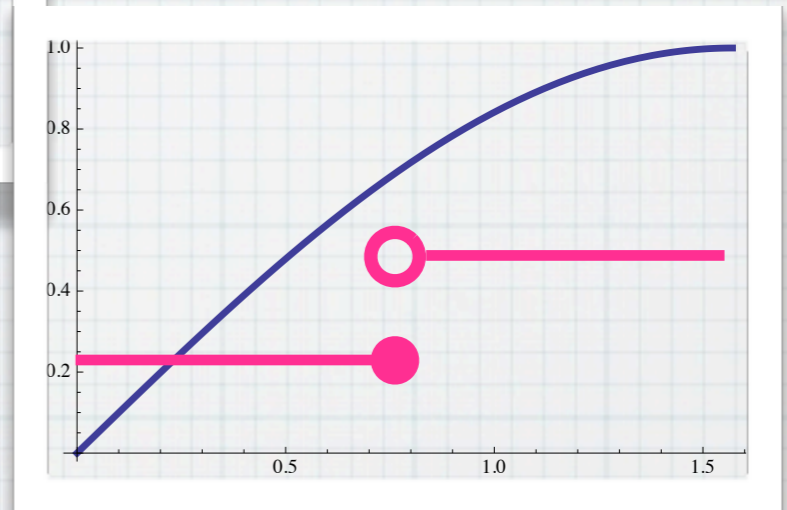
Part I:

**Theoretical
Foundations**

Nonstandard Analysis

- * Analysis with an infinitesimal δ , e.g.

$$f \text{ is continuous} \iff \left(\begin{array}{l} |x - x'| \text{ is infinitesimal} \\ \implies |f(x) - f(x')| \text{ is infinitesimal} \end{array} \right)$$



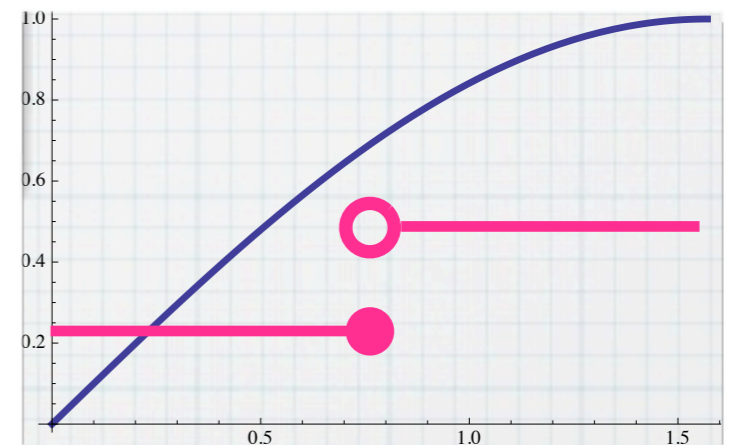
- * Done naively \rightarrow contradiction!

Nonstandard Analysis

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"Infinitely small"
 $0 < \partial < r$
 $(\forall r \in \mathbb{R}_+)$

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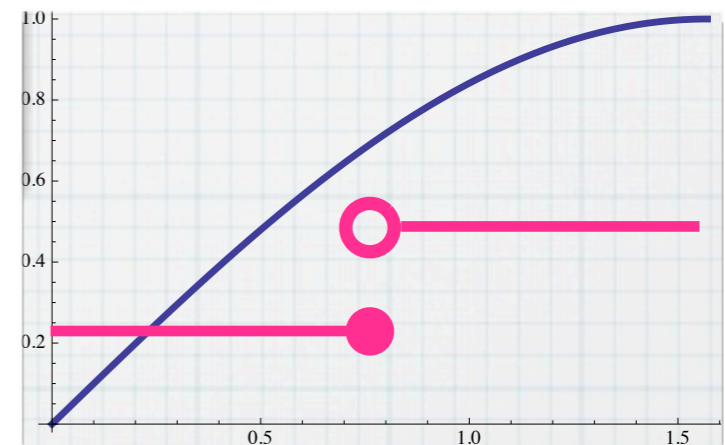
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Logical foundation via an ultrafilter

[Robinson, 1960]

Hasue (Tokyo)

Hyperreals

= Reals + Infinitesimals + ...

Defn.

The set of *hyperreal numbers* is

$${}^*\mathbb{R} := \mathbb{R}^{\mathbb{N}} / \sim_{\mathcal{F}}$$

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0th section

1st section

2nd section

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Ignore

* Operations:
sectionwise

$$\begin{aligned} &+ \begin{bmatrix} (a_0, a_1, \dots) \\ (b_0, b_1, \dots) \end{bmatrix} \\ &= \begin{bmatrix} (a_0 + b_0, a_1 + b_1, \dots) \end{bmatrix} \end{aligned}$$

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* Reals are
hyperreals

$$\mathbb{R} \hookrightarrow {}^*\mathbb{R}, \\ r \mapsto [(r, r, \dots)]$$

Hyperreals

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- * Predicates:
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$$[(a_i)_{i \in \mathbb{N}}] < [(b_i)_{i \in \mathbb{N}}]$$

$$\iff a_i < b_i \quad \text{“for almost every } i\text{”}$$

$$\iff \{i \in \mathbb{N} \mid a_i \not< b_i\} \quad \text{is finite}$$

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Precise defn. is via an ultrafilter \mathcal{F} :

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Hyperreals

= Reals + Infinitesimals + ...

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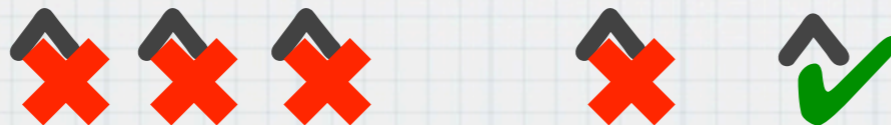
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OK!

\wedge 

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Ultrafilter

(existence by AC)

Defn.

An *ultrafilter* $\mathcal{F} \subseteq \mathcal{P}(\mathbb{N})$ is such that:

1. For each $X \subseteq \mathbb{N}$, exactly one of X and $\mathbb{N} \setminus X$ is in \mathcal{F} .
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Thm. (Transfer Principle)

A: a first-order formula.

***A**: its **-transform*. Then

$$\mathbb{R} \models A \iff {}^*\mathbb{R} \models {}^*A .$$

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\mathbb{R} and ${}^*\mathbb{R}$ are
"logically the same"

Theoretical Framework

[Suenaga&H., ICALP'11]



The standard textbook [Winskel]

While^{dt}

Programming lang.

```
while (t<a) do {  
  t:=t+1;  
  if ...  
}
```

Assn^{dt}

First-order assertion lang.

$$\exists z (x=2*z \wedge y=3*z)$$

Hoare^{dt}

Hoare-style program logic

$$\frac{\{A \wedge b\} c \{A\}}{\{A\} \text{ while } b \text{ do } c \{A \wedge \neg b\}}$$

Rigorous semantics by nonstandard analysis



While^{dt}

$\text{AExp} \ni a ::= x \mid c_r \mid a_1 \text{ aop } a_2 \mid \text{dt}$
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$\frac{}{\{A\} \text{ skip } \{A\}}$ (SKIP)

$\frac{\{A\} c_1 \{C\} \quad \{C\} c_2 \{B\}}{\{A\} c_1; c_2 \{B\}}$ (SEQ)

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$\frac{}{\{A[a/x]\} x := a \{A\}}$ (ASSIGN)

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$\frac{\{A \wedge b\} c \{A\}}{\{A\} \text{ while } b \text{ do } c \{A \wedge \neg b\}} \text{ (WHILE)}$

$\frac{}{\{A[a/x]\} x := a \{A\}} \text{ (ASSIGN)}$

$\frac{\{A \wedge b\} c_1 \{B\} \quad \{A \wedge \neg b\} c_2 \{B\}}{\{A\} \text{ if } b \text{ then } c_1 \text{ else } c_2 \{B\}} \text{ (IF)}$

$\frac{\models A \Rightarrow A' \quad \{A'\} c \{B'\} \quad \models B' \Rightarrow B}{\{A\} c \{B\}} \text{ (CONSEQ)}$

While^{dt}

While + dt

$\text{AExp} \ni a ::= x \mid c_r \mid a_1 \text{ aop } a_2 \mid \text{dt}$
 where c_r is a const. for $r \in \mathbb{R}$, $\text{aop} \in \{+, -, \cdot, ^, /\}$
 $\text{BExp} \ni b ::= \text{true} \mid \text{false} \mid b_1 \wedge b_2 \mid \neg b \mid a_1 < a_2$
 $\text{Cmd} \ni c ::= \text{skip} \mid x := a \mid c_1; c_2$
 $\quad \mid \text{if } b \text{ then } c_1 \text{ else } c_2 \mid \text{while } b \text{ do } c$

Assn^{dt}

$A ::= \text{true} \mid \text{false} \mid A_1 \wedge A_2 \mid \neg A \mid a_1 < a_2$
 $\quad \forall x \in {}^*\mathbb{N}. A \mid \forall x \in {}^*\mathbb{R}. A$

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Assn^{dt}

Assn, *-transformed

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Hoare^{dt}

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Hoare^{dt}

While^{dt}

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Hoare^{dt}

Precisely the same rules

While^{dt}

While + dt

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Assn, *-transformed

$A ::= \text{true} \mid \text{false} \mid A_1 \wedge A_2 \mid \neg A \mid a_1 < a_2 \mid$
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Precisely the same rules

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Thm.
HOARE^{dt} rules are *sound* and *relatively complete*.

Hoare^{dt}

Precise,

$$\frac{}{\{A\} \text{ skip } \{A\}} \text{ (SKIP)}$$

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$$\{A[a/x]\} x := a \{A\}$$

$$\frac{\{A \wedge b\} c_1 \{B\} \quad \{A \wedge \neg b\} c_2 \{B\}}{\{A\} \text{ if } b \text{ then } c_1 \text{ else } c_2 \{B\}} \text{ (IF)}$$

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Denotational Semantics

- * Execute sectionwise and bundle up the outcomes!

```
t := 0;  
while (t < 1)  
  t := t + dt;
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Denotational Semantics

- * Execute sectionwise and bundle up the outcomes!

```
t := (0,0,0,...);  
while (t < (1,1,1,...))  
    t := t + (1,  $\frac{1}{2}$ ,  $\frac{1}{3}$ , ...);
```


Denotational Semantics

* Execute sectionwise and bundle up the outcomes!

0th section

```
t := 0;  
while (t < 1)  
  
t := t + 1 ;
```

1st section

```
t := 0;  
while (t < 1)  
  
t := t +  $\frac{1}{2}$  ;
```

2nd section

```
t := 0;  
while (t < 1)  
  
t := t +  $\frac{1}{3}$  ;
```

...

Denotational Semantics

* Execute sectionwise and bundle up the outcomes!

0th section

```
t := 0;  
while (t < 1)  
  
t := t + 1 ;
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t = 1
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1st section

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t = 1
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2nd section

```
t := 0;  
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```

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t = 1
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...

...

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```

```
t = (1,1,1,...)
```


Denotational Semantics

- * Execute sectionwise and bundle up the outcomes!

```
t := 0;  
while (t < 1)  
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```

```
t = 1
```


Denotational Semantics

$$\begin{array}{ll} \llbracket x \rrbracket \sigma & := \sigma(x) & \llbracket c_r \rrbracket \sigma & := r \text{ for each } r \in \mathbb{R} \\ \llbracket a_1 \text{ aop } a_2 \rrbracket \sigma & := \llbracket a_1 \rrbracket \sigma \text{ aop } \llbracket a_2 \rrbracket \sigma \\ \llbracket dt \rrbracket \sigma & := \omega^{-1} = \left[\left(1, \frac{1}{2}, \frac{1}{3}, \dots \right) \right] & \llbracket \infty \rrbracket \sigma & := \omega = \left[\left(1, 2, 3, \dots \right) \right] \end{array}$$

$$\begin{array}{ll} \llbracket \text{true} \rrbracket \sigma & := \text{tt} & \llbracket \text{false} \rrbracket \sigma & := \text{ff} \\ \llbracket b_1 \wedge b_2 \rrbracket \sigma & := \llbracket b_1 \rrbracket \sigma \wedge \llbracket b_2 \rrbracket \sigma & \llbracket \neg b \rrbracket \sigma & := \neg(\llbracket b \rrbracket \sigma) \\ \llbracket a_1 < a_2 \rrbracket \sigma & := \llbracket a_1 \rrbracket \sigma < \llbracket a_2 \rrbracket \sigma \end{array}$$

$$\begin{array}{ll} \llbracket \text{skip} \rrbracket \sigma & := \sigma & \llbracket x := a \rrbracket \sigma & := \sigma[x \mapsto \llbracket a \rrbracket \sigma] & \llbracket c_1; c_2 \rrbracket \sigma & := \llbracket c_2 \rrbracket (\llbracket c_1 \rrbracket \sigma) \\ \llbracket \text{if } b \text{ then } c_1 \text{ else } c_2 \rrbracket \sigma & := \begin{cases} \llbracket c_1 \rrbracket \sigma & \text{if } \llbracket b \rrbracket \sigma = \text{tt} \\ \llbracket c_2 \rrbracket \sigma & \text{if } \llbracket b \rrbracket \sigma = \text{ff} \end{cases} \\ \llbracket \text{while } b \text{ do } c \rrbracket \sigma & := \left(\llbracket (\text{while } b \text{ do } c)|_i \rrbracket (\sigma|_i) \right)_{i \in \mathbb{N}} \end{array}$$

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Sectionwise
definition

Denotational Semantics

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Def.

The *i*-th section of a WHILE^{dt} expression e is

$$e|_i \equiv e \left[\frac{1}{i+1} / dt \right].$$

Sectionwise
definition

Denota

$$\left[\begin{array}{l} t := 0 ; \\ \text{while } (t \leq 1) \text{ do} \\ \quad t := t + dt \end{array} \right] \xrightarrow{i\text{-th section}} \left[\begin{array}{l} t := 0 ; \\ \text{while } (t \leq 1) \text{ do} \\ \quad t := t + \frac{1}{i+1} \end{array} \right]$$

$$\begin{aligned} \llbracket x \rrbracket \sigma &:= \sigma(x) \\ \llbracket a_1 \text{ aop } a_2 \rrbracket \sigma &:= \llbracket a_1 \rrbracket \sigma \text{ aop } \llbracket a_2 \rrbracket \sigma \\ \llbracket dt \rrbracket \sigma &:= \omega^{-1} = \left[\left(1, \frac{1}{2}, \frac{1}{3}, \dots \right) \right] \end{aligned}$$

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Sectionwise
definition

“Sectionwise Lemmas”

Sectionwise Execution Lemma.

For any expr. e and $i \in \mathbb{N}$,

$$\llbracket e \rrbracket \sigma = \left[\left(\llbracket e|_i \rrbracket (\sigma|_i) \right)_{i \in \mathbb{N}} \right] \cdot$$

Sectionwise Satisfaction Lemma.

For any hyperstate σ and an ASSN^{dt} formula φ :

$$\sigma \models \varphi \iff \sigma|_i \models \varphi|_i \text{ for almost every } i.$$

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"Łos' Theorem"

“Sectionwise Lemmas”

Lem. (Sectionwise validity of Hoare triples)

$$\begin{aligned} \models \{A\}c\{B\} & \iff \\ \models \{A|_i\}c|_i\{B|_i\} & \text{ for almost every } i. \end{aligned}$$

“Sectionwise Lemmas”

Lem. (Sectionwise validity of Hoare triples)

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Interface for **transferring**
static analysis techniques

Q. Is a While^{dt} program executable?

- * A. Not exactly.
- * A **modeling** language
- * Not numerical approx., but **exact** modeling

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Q. Is a While^{dt} program executable?

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* Not numerical approx.,
but **exact** modeling

* Static analysis → **no need to execute!**

* Mathematical semantics suffices

Outline

Suenaga & H.,
ICALP'11

* Theoretical foundations

* While^{dt} , Assn^{dt} , Hoare^{dt}

* Rigorous semantics via NSA

* Transfer principle, "sectionwise lemmas"

H. & Suenaga,
CAV'12

* Static analysis techniques, transferred as they are

* Phase split [Sharma,Dillig,Dillig,Aiken; CAV'11]

[Balakrishnan,Sankaranarayanan,Ivancic,Gupta; EMSOFT'09] [Gopan,Reps; SAS'07]

* Differential invariant [Platzer,Clarke; CAV'08]

* ... and more!

Theoretical Framework [Suenaga&H., ICALP'11]

The standard textbook [Winskel]

While^{dt} Programming lang. <pre>while (t<a) do { t:=t+1; if ... }</pre>	Assn^{dt} First-order assertion lang. $\exists z(x=2*z \wedge y=3*z)$	Hoare^{dt} Hoare-style program logic $\frac{\{A \wedge b\} c \{A\}}{\{A\} \text{while } b \text{ do } c \{A \wedge \neg b\}}$
-------------------------------------------------------------------------------------------------------------------	--------------------------------------------------------------------------------------------	----------------------------------------------------------------------------------------------------------------------------------------------------

Rigorous semantics by non-standard analysis

- Hoare^{dt} : sound and relatively complete
- Program verification/static analysis of hybrid systems
- Actual verification with NSA

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Outline

Suenaga & H.,
ICALP'11

* Theoretical foundations

* While^{dt} , Assn^{dt} , Hoare^{dt}

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H. & Suenaga,
CAV'12

* Static analysis techniques, **transferred as they are**

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While^{dt}	Assn^{dt}	Hoare^{dt}
Programming lang. <pre>while (t<a) do { t:=t+1; if ... }</pre>	First-order assertion lang. $\exists z(x=2*z \wedge y=3*z)$	Hoare-style program logic $\frac{\{A \wedge b\} c \{A\}}{\{A\} \text{while } b \text{ do } c \{A \wedge \neg b\}}$

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Outline

Suenaga & H.,
ICALP'11

* Theoretical foundations

- * While^{dt} , Assn^{dt} , Hoare^{dt}
- * Rigorous semantics via NSA
- * Transfer principle, "sectionwise lemmas"

w/ or w/o dt ...

→ logically "the same"

Done ↑

H. & Suenaga,
CAV'12

* Static analysis techniques, transferred as they are

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Part II:

**Exercises in
Nonstandard Static Analysis**

Exercise 1.1



```
while  $t < \epsilon$  do {  
   $t := t + dt$  ;  
   $v := v + a \cdot dt$  ;  
   $z := z + v \cdot dt$   
}
```


Exercise 1.1



→ z

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while  $t < \varepsilon$  do {  
   $t := t + dt$ ;  
   $v := v + a \cdot dt$ ;  
   $z := z + v \cdot dt$   
}
```

```
while  $v > 0$  do {  
   $t := 0$ ;  
  if  $m - z < s$  then  $a := -b$  else  $a := a_0$ ;  
  while  $t < \varepsilon$  do {  
     $t := t + dt$ ;  
     $v := v + a \cdot dt$ ;  
     $z := z + v \cdot dt$   
  }  
}
```

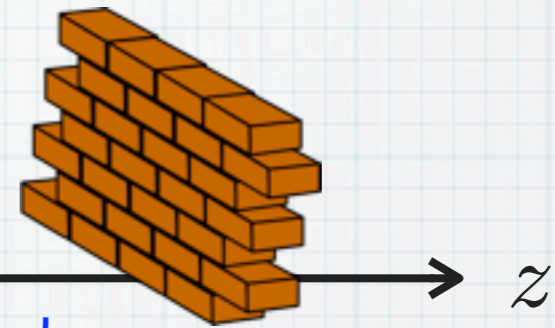

Exercise 1.1



→ z

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  }  
}
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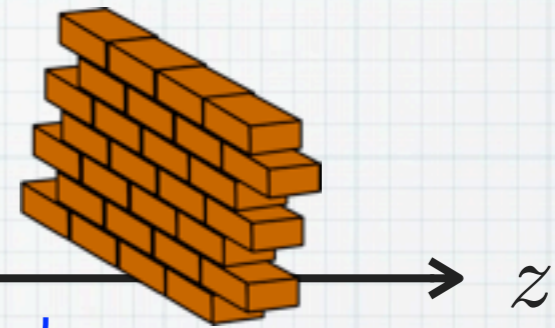

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```


Exercise 1.1

(Tiny) fragment of
Euro. Train Ctrl. Sys. (ETCS)

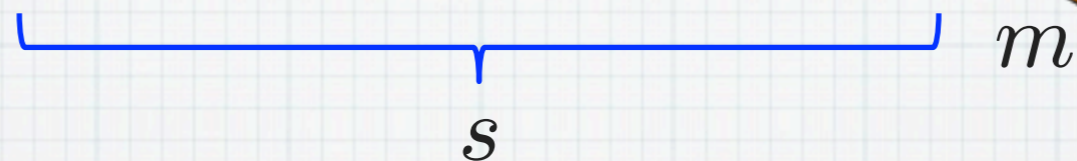
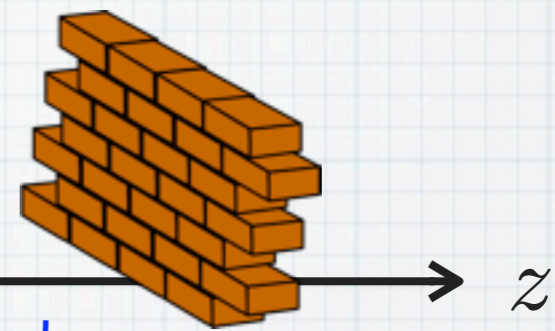


```
while  $v > 0$  do {  
   $t := 0$ ;  
  if  $m - z < s$  then  $a := -b$  else  $a := a_0$ ;  
  while  $t < \varepsilon$  do {  
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ETCS₀

Exercise 1.1

(Tiny) fragment of
Euro. Train Ctrl. Sys. (ETCS)



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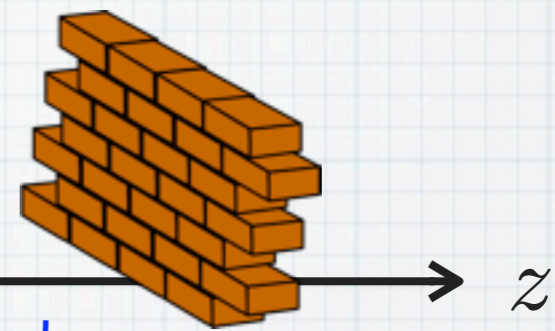
ETCS₀

Q. Find A s.t. $\models \{A\} \text{ETCS}_0 \{z < m\}$

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Exercise 1.1

(Tiny) fragment of
Euro. Train Ctrl. Sys. (ETCS)



s : big enough
 b : big enough
 a_0 : small enough
...

```
while  $v > 0$  do {  
   $t := 0$ ;  
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  }  
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```

ETCS₀

Q. Find A s.t. $\models \{A\} \text{ETCS}_0 \{z < m\}$


```
while (v > 0) {  
  if m - z < s  
    then a := -b  
    else a := a0;  
  t := 0;  
  while (t < eps && v > 0) {  
    z := z + v * dt;  
    v := v + a * dt;  
    t := t + dt }}
```

{z < m}

```
while (v > 0) {  
  if m - z < s  
  then a := -b  
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    t := t + dt }}  
  
{z < m}
```

{z < m}


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while (v > 0) {  
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    z := z + v * dt;  
    v := v + a * dt;  
    t := t + dt }}
```

{z < m}



```
while (v > 0 && m - z >= s) {  
  a := a0;    t := 0;  
  while (t < eps && v > 0) {  
    z := z + v * dt;  
    v := v + a0 * dt;  
    t := t + dt }};  
while (v > 0 && m - z < s) {  
  a := -b;    t := 0;  
  while (t < eps && v > 0) {  
    z := z + v * dt;  
    v := v - b * dt;  
    t := t + dt }}
```

{z < m}

```
while (v > 0) {  
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{z < m}
```

accel.

brake


```

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```

{z < m}



```

while (v > 0 && m - z >= s) {
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    t := t + dt }};
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  a := -b;    t := 0;
  while (t < eps && v > 0) {
    z := z + v * dt;
    v := v - b * dt;
    t := t + dt }}

```

{z < m}

accel.

brake

Strategy 1 "Phase split"

[Sharma,Dillig,Dillig,Aiken; CAV'11]

[Balakrishnan,Sankaranarayanan,Ivancic,Gupta; EMSOFT'09] [Gopan,Reps; SAS'07]

Defn.

The set of *holed commands* $\text{Cmd}_{[_]}$ is:

$$\text{Cmd}_{[_]} \ni h ::= \text{if } [_] \text{ then } c_1 \text{ else } c_2 \mid h; c \mid c; h \mid \\ \text{if } b \text{ then } h \text{ else } c \mid \text{if } b \text{ then } c \text{ else } h$$

For each holed command h , its *pre-hole fragment* \bar{h} is:

$$\begin{aligned} \overline{\text{if } [_] \text{ then } c_1 \text{ else } c_2} &::= \text{skip} \\ \overline{h; c} &::= \bar{h} \quad \overline{c; h} &::= c; \bar{h} \\ \overline{\text{if } b \text{ then } h \text{ else } c} &::= \text{assert } b; \bar{h} \\ \overline{\text{if } b \text{ then } c \text{ else } h} &::= \text{assert } \neg b; \bar{h} \end{aligned}$$

Phase Split

(Standard Ver.,
for While & Hoare)

[Sharma,Dillig,Dillig,Aiken; CAV'11]

Lem.

If a Boolean expression $b_s \in \mathbf{BExp}$ satisfies

$$\models \{b_s\} \bar{h} \{b_c\}, \quad \models \{\neg b_s\} \bar{h} \{\neg b_c\}, \quad \text{and} \quad \models \{b_g \wedge b_s\} h[b_c] \{\neg b_g \vee b_s\},$$

then we have

$$\llbracket \text{while } b_g \text{ do } h[b_c] \rrbracket = \left[\begin{array}{l} \text{while } (b_g \wedge \neg b_s) \text{ do } h[\text{false}]; \\ \text{while } (b_g \wedge b_s) \text{ do } h[\text{true}] \end{array} \right].$$

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while b_g do $\dots(\text{if } \dots)\dots$
 into $\left[\begin{array}{l} \text{while } b_g \wedge \neg b_s \text{ do } \dots ; \\ \text{while } b_g \wedge b_s \text{ do } \dots \end{array} \right]$

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If a Boolean expression $b_s \in \mathbf{BExp}$ satisfies

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Phase Split

(Nonstandard Ver.,
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Proof.

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Proof.

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sectionwise

$$\begin{aligned} &\vdash \{b_s \mid i\} \bar{h} \{b_c \mid i\} \\ &\vdash \{\neg b_s \mid i\} \bar{h} \{\neg b_c \mid i\} \\ &\vdash \{b_g \mid i \wedge b_s \mid i\} h \mid i [b_c \mid i] \\ &\quad \{\neg b_g \mid i \vee b_s \mid i\} \end{aligned}$$

⋮

(for almost all i)

Hasuo (Tokyo)

Phase Split

(Nonstandard Ver., for While^{dt} & Hoare^{dt})

Defn.

The set of *holed commands* $\text{Cmd}_{[_]}$ is:

$$\text{Cmd}_{[_]} \ni h ::= \text{if } [_] \text{ then } c_1 \text{ else } c_2 \mid h; c \mid c; h \mid \\ \text{if } b \text{ then } h \text{ else } c \mid \text{if } b \text{ then } c \text{ else } h$$

For each holed command h , its *pre-hole fragment* \bar{h} is:

$$\begin{aligned} \overline{\text{if } [_] \text{ then } c_1 \text{ else } c_2} &::= \text{skip} \\ \overline{h; c} &::= \bar{h} \quad \overline{c; h} ::= c; \bar{h} \\ \overline{\text{if } b \text{ then } h \text{ else } c} &::= \text{assert } b; \bar{h} \\ \overline{\text{if } b \text{ then } c \text{ else } h} &::= \text{assert } \neg b; \bar{h} \end{aligned}$$

Lem.

If a Boolean expression $b_s \in \mathbf{BExp}$ satisfies

$$\models \{b_s\} \bar{h} \{b_c\}, \quad \models \{\neg b_s\} \bar{h} \{\neg b_c\}, \quad \text{and} \quad \models \{b_g \wedge b_s\} h[b_c] \{\neg b_g \vee b_s\},$$

then we have

$$\llbracket \text{while } b_g \text{ do } h[b_c] \rrbracket = \llbracket \begin{array}{l} \text{while } (b_g \wedge \neg b_s) \text{ do } h[\text{false}]; \\ \text{while } (b_g \wedge b_s) \text{ do } h[\text{true}] \end{array} \rrbracket .$$

Proof.

$$\begin{aligned} &\models \{b_s\} \bar{h} \{b_c\} \\ &\models \{\neg b_s\} \bar{h} \{\neg b_c\} \\ &\models \{b_g \wedge b_s\} h[b_c] \\ &\quad \{\neg b_g \vee b_s\} \end{aligned}$$

sectionwise

$$\begin{aligned} &\models \{b_s|i\} \bar{h}|i \{b_c|i\} \\ &\models \{\neg b_s|i\} \bar{h}|i \{\neg b_c|i\} \\ &\models \{b_g|i \wedge b_s|i\} h|i[b_c|i] \\ &\quad \{\neg b_g|i \vee b_s|i\} \end{aligned}$$

(for almost all i)

std. ver.

$$\begin{aligned} &\llbracket \text{while } b_g|i \text{ do } h|i[b_c|i] \rrbracket \\ &= \llbracket \begin{array}{l} \text{while } (b_g|i \wedge \neg b_s|i) \text{ do } h|i[\text{false}]; \\ \text{while } (b_g|i \wedge b_s|i) \text{ do } h|i[\text{true}] \end{array} \rrbracket \end{aligned}$$

⋮

Hasuo (Tokyo)

Phase Split

(Nonstandard Ver., for While^{dt} & Hoare^{dt})

Defn.

The set of *holed commands* $\text{Cmd}_{[_]}$ is:

$$\text{Cmd}_{[_]} \ni h ::= \text{if } [_] \text{ then } c_1 \text{ else } c_2 \mid h; c \mid c; h \mid \text{if } b \text{ then } h \text{ else } c \mid \text{if } b \text{ then } c \text{ else } h$$

For each holed command h , its *pre-hole fragment* \bar{h} is:

$$\begin{aligned} \overline{\text{if } [_] \text{ then } c_1 \text{ else } c_2} &::= \text{skip} \\ \overline{h; c} &::= \bar{h} \quad \overline{c; h} ::= c; \bar{h} \\ \overline{\text{if } b \text{ then } h \text{ else } c} &::= \text{assert } b; \bar{h} \\ \overline{\text{if } b \text{ then } c \text{ else } h} &::= \text{assert } \neg b; \bar{h} \end{aligned}$$

Lem.

If a Boolean expression $b_s \in \mathbf{BExp}$ satisfies

$$\models \{b_s\} \bar{h} \{b_c\}, \quad \models \{\neg b_s\} \bar{h} \{\neg b_c\}, \quad \text{and} \quad \models \{b_g \wedge b_s\} h[b_c] \{\neg b_g \vee b_s\},$$

then we have

$$\llbracket \text{while } b_g \text{ do } h[b_c] \rrbracket = \llbracket \begin{array}{l} \text{while } (b_g \wedge \neg b_s) \text{ do } h[\text{false}]; \\ \text{while } (b_g \wedge b_s) \text{ do } h[\text{true}] \end{array} \rrbracket.$$

Proof.

$$\begin{aligned} &\models \{b_s\} \bar{h} \{b_c\} \\ &\models \{\neg b_s\} \bar{h} \{\neg b_c\} \\ &\models \{b_g \wedge b_s\} h[b_c] \\ &\quad \{\neg b_g \vee b_s\} \end{aligned}$$

sectionwise \Updownarrow

$$\begin{aligned} &\models \{b_s|i\} \bar{h}|i \{b_c|i\} \\ &\models \{\neg b_s|i\} \bar{h}|i \{\neg b_c|i\} \\ &\models \{b_g|i \wedge b_s|i\} h|i[b_c|i] \\ &\quad \{\neg b_g|i \vee b_s|i\} \end{aligned}$$

(for almost all i)

std. ver. \Uparrow

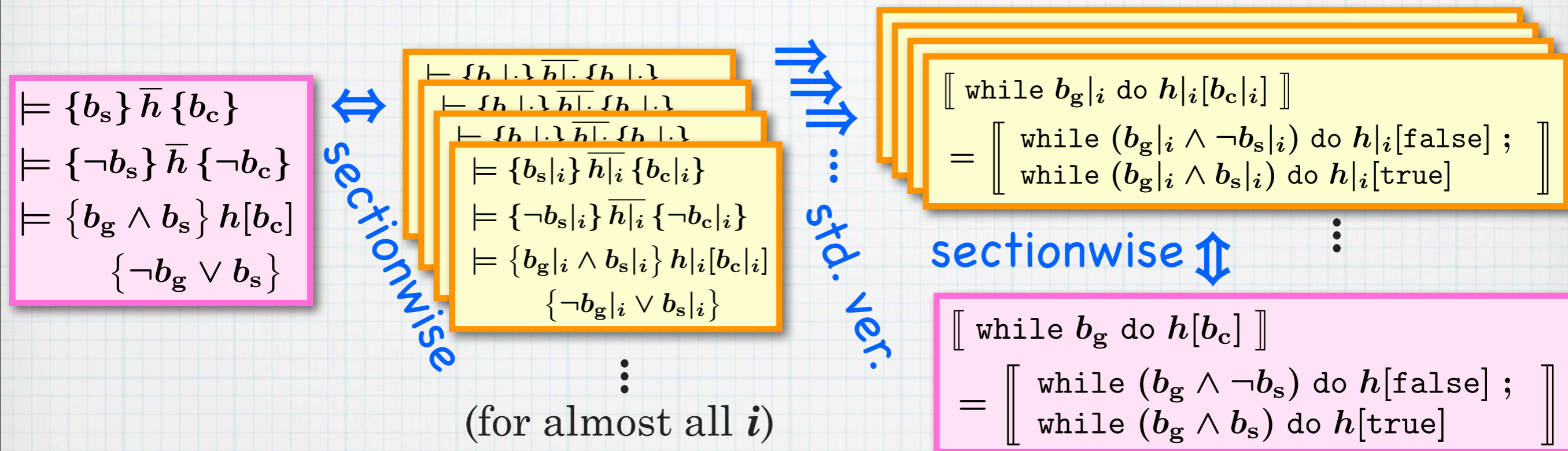
$$\begin{aligned} &\llbracket \text{while } b_g|i \text{ do } h|i[b_c|i] \rrbracket \\ &= \llbracket \begin{array}{l} \text{while } (b_g|i \wedge \neg b_s|i) \text{ do } h|i[\text{false}]; \\ \text{while } (b_g|i \wedge b_s|i) \text{ do } h|i[\text{true}] \end{array} \rrbracket \end{aligned}$$

sectionwise \Updownarrow

$$\begin{aligned} &\llbracket \text{while } b_g \text{ do } h[b_c] \rrbracket \\ &= \llbracket \begin{array}{l} \text{while } (b_g \wedge \neg b_s) \text{ do } h[\text{false}]; \\ \text{while } (b_g \wedge b_s) \text{ do } h[\text{true}] \end{array} \rrbracket \end{aligned}$$

Transferring

Static Analysis Strategies



* Doesn't matter what "std. ver." is

* \rightarrow **modular method** for transfer


```

while (v > 0) {
  if m - z < s
    then a := -b
    else a := a0;
  t := 0;
  while (t < eps && v > 0) {
    z := z + v * dt;
    v := v + a * dt;
    t := t + dt }}

```

{z < m}



```

while (v > 0 && m - z >= s) {
  a := a0;    t := 0;
  while (t < eps && v > 0) {
    z := z + v * dt;
    v := v + a0 * dt;
    t := t + dt }};
while (v > 0 && m - z < s) {
  a := -b;    t := 0;
  while (t < eps && v > 0) {
    z := z + v * dt;
    v := v - b * dt;
    t := t + dt }}

```

{z < m}

accel.

brake

Strategy 1 "Phase split"

[Sharma,Dillig,Dillig,Aiken; CAV'11]

[Balakrishnan,Sankaranarayanan,Ivancic,Gupta; EMSOFT'09]

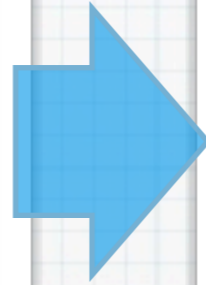
[Gopan,Reps; SAS'07]

```
while (v > 0 && m - z >= s) {  
  a := a0;    t := 0;  
  while (t < eps && v > 0) {  
    z := z + v * dt;  
    v := v + a0 * dt;  
    t := t + dt  }  
while (v > 0 && m - z < s) {  
  a := -b;    t := 0;  
  while (t < eps && v > 0) {  
    z := z + v * dt;  
    v := v - b * dt;  
    t := t + dt  }
```

{z < m}


```
while (v > 0 && m - z >= s) {
  a := a0;    t := 0;
  while (t < eps && v > 0) {
    z := z + v * dt;
    v := v + a0 * dt;
    t := t + dt  }};
while (v > 0 && m - z < s) {
  a := -b;    t := 0;
  while (t < eps && v > 0) {
    z := z + v * dt;
    v := v - b * dt;
    t := t + dt  }}
```

{z < m}



```
if (v > 0)
  then
    while (m - z >= s) {
      a := a0;    t := 0;
      while (t < eps) {
        z := z + v * dt;
        v := v + a0 * dt;
        t := t + dt  }}
    else skip;
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }
```

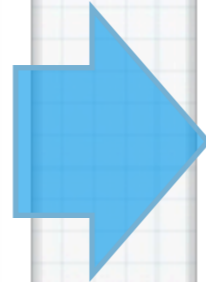
{z < m}

```

while (v > 0 && m - z >= s) {
  a := a0;    t := 0;
  while (t < eps && v > 0) {
    z := z + v * dt;
    v := v + a0 * dt;
    t := t + dt  }};
while (v > 0 && m - z < s) {
  a := -b;    t := 0;
  while (t < eps && v > 0) {
    z := z + v * dt;
    v := v - b * dt;
    t := t + dt  }}

```

{z < m}



```

if (v > 0)
  then
    while (m - z >= s) {
      a := a0;    t := 0;
      while (t < eps) {
        z := z + v * dt;
        v := v + a0 * dt;
        t := t + dt  }}
    else skip;
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }

```

{z < m}

Strategies 2,3

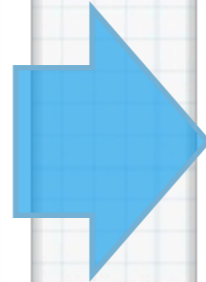
“Superfluous guard elim.” “Time elapse”


```

while (v > 0 && m - z >= s) {
  a := a0;    t := 0;
  while (t < eps && v > 0) {
    z := z + v * dt;
    v := v + a0 * dt;
    t := t + dt  }};
while (v > 0 && m - z < s) {
  a := -b;    t := 0;
  while (t < eps && v > 0) {
    z := z + v * dt;
    v := v - b * dt;
    t := t + dt  }}

```

{z < m}



```

if (v > 0)
  then
    while (m - z >= s) {
      a := a0;    t := 0;
      while (t < eps) {
        z := z + v * dt;
        v := v + a0 * dt;
        t := t + dt  }}
    else skip;
while (v > 0) {
  a := -b;

```

Startegy 4

“Differential invariant”

[Platzer,Clarke; CAV'08]

Startegies 2,3

“Superfluous guard elim.” “Time elapse”

```
if (v > 0)
  then
    while (m - z >= s) {
      a := a0;    t := 0;
      while (t < eps) {
        z := z + v * dt;
        v := v + a0 * dt;
        t := t + dt }
    }
  else skip;
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }
```

{z < m}


```

if (v > 0)
  then
    while (m - z >= s) {
      a := a0;    t := 0;
      while (t < eps) {
        z := z + v * dt;
        v := v + a0 * dt;
        t := t + dt }}
    else skip;
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }

```

$\{z < m\}$



```

if (v > 0)
  then
    while (m - z >= s) {
      a := a0;    t := 0;
      while (t < eps) {
        z := z + v * dt;
        v := v + a0 * dt;
        t := t + dt }}
    else skip;
     $(v > 0 \vee m > z) \wedge$ 
    {  $(b^2 dt^2 + 4bdv + 8bz + 4v^2 < 8bm$ 
       $\vee bdtv + 2bz + v^2 \leq 2bm)$  }
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }

```

```

if (v > 0)
  then
    while (m - z >= s) {
      a := a0;    t := 0;
      while (t < eps) {
        z := z + v * dt;
        v := v + a0 * dt;
        t := t + dt }}
    else skip;
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }

{z < m}

```



```

if (v > 0)
  then
    while (m - z >= s) {
      a := a0;    t := 0;
      while (t < eps) {
        z := z + v * dt;
        v := v + a0 * dt;
        t := t + dt }}
    else skip;
    ( $v > 0 \vee m > z$ )  $\wedge$ 
    { ( $b^2 dt^2 + 4bdv + 8bz + 4v^2 < 8bm$ 
       $\vee bdtv + 2bz + v^2 \leq 2bm$ )
    }
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }

```

Strategy 5

"QE Invariant"


```

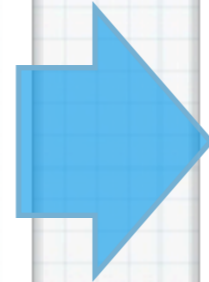
if (v > 0)
  then
    while (m - z >= s) {
      a := a0;    t := 0;
      while (t < eps) {
        z := z + v * dt;
        v := v + a0 * dt;
        t := t + dt } }
    else skip;
    (v > 0 ∨ m > z) ∧
    { (b2dt2 + 4bdtv + 8bz + 4v2 < 8bm    }
      ∨ bdtv + 2bz + v2 ≤ 2bm)
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }

```

```

if (v > 0)
  then
    while (m - z >= s) {
      a := a0;    t := 0;
      while (t < eps) {
        z := z + v * dt;
        v := v + a0 * dt;
        t := t + dt }
    }
  else skip;
  (v > 0 ∨ m > z) ∧
  { (b2dt2 + 4bdtv + 8bz + 4v2 < 8bm
    ∨ bdtv + 2bz + v2 ≤ 2bm)
  }
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }

```



+ some fwd.
propagation

```

{ ... (long fml. with dt) }
while (m - z >= s) {
  a := a0;    t := 0;
  while (t < eps) {
    z := z + v * dt;
    v := v + a0 * dt;
    t := t + dt }
  { ... }
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }

```



```

if (v > 0)
  then
    while (m - z >= s) {
      a := a0;    t := 0;
      while (t < eps) {
        z := z + v * dt;
        v := v + a0 * dt;
        t := t + dt }
    }

```

+ some fwd.
propagation

```

{ (v > 0 ∨ m > z) ∧
  { b²dt² + 4bdtv + 8bz + 4v² < 8bm
    ∨ bdtv + 2bz + v² ≤ 2bm)

```

```

while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }

```

```

{ ... (long fml. with dt) }
while (m - z >= s) {
  a := a0;    t := 0;
  while (t < eps) {
    z := z + v * dt;
    v := v + a0 * dt;
    t := t + dt }
  { ... }
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }

```

Strategy 6

“Iteration count”

```
{ ... (long fml. with dt) }
```

```
while (m - z >= s) {
```

```
  a := a0;    t := 0;
```

```
  while (t < eps) {
```

```
    z := z + v * dt;
```

```
    v := v + a0 * dt;
```

```
    t := t + dt }}
```

```
{ ... }
```

```
while (v > 0) {
```

```
  a := -b;
```

```
  z := z + v * dt;
```

```
  v := v - b * dt }
```



```

{ ... (long fml. with dt) }
while (m - z >= s) {
  a := a0;    t := 0;
  while (t < eps) {
    z := z + v * dt;
    v := v + a0 * dt;
    t := t + dt }}
{ ... }
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }

```

long fml. w/o dt, whose core is

$$\begin{aligned}
 & a_0(2\epsilon\sqrt{2a_0(m-s-z_0) + v_0^2 + b\epsilon^2} + 2m - 2s - 2z_0) \\
 & + 2b\epsilon\sqrt{2a_0(m-s-z_0) + v_0^2 + a_0^2\epsilon^2} + v_0^2 < 2bs
 \end{aligned}$$

```

{ ... (long fml. with dt) }
while (m - z >= s) {
  a := a0;    t := 0;
  while (t < eps) {
    z := z + v * dt;
    v := v + a0 * dt;
    t := t + dt }}
{ ... }
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }

```

long fml. w/o dt, whose core is

$$\begin{aligned}
 & a_0(2\epsilon\sqrt{2a_0(m-s-z_0) + v_0^2 + b\epsilon^2} + 2m - 2s - 2z_0) \\
 & + 2b\epsilon\sqrt{2a_0(m-s-z_0) + v_0^2 + a_0^2\epsilon^2} + v_0^2 < 2bs
 \end{aligned}$$

Startegy 7

"Cast to shadow"

(Eliminates dt, strengthens the precondition.)


```

{ ... (long fml. with dt) }
while (m - z >= s) {
  a := a0;    t := 0;
  while (t < eps) {
    z := z + v * dt;
    v := v + a0 * dt;
    t := t + dt }}
{ ... }
while (v > 0) {
  a := -b;
  z := z + v * dt;
  v := v - b * dt }

```

long fml. w/o dt, whose core is

$$\begin{aligned}
 & a_0(2\epsilon\sqrt{2a_0(m-s-z_0) + v_0^2 + b\epsilon^2} + 2m - 2s - 2z_0) \\
 & + 2b\epsilon\sqrt{2a_0(m-s-z_0) + v_0^2 + a_0^2\epsilon^2 + v_0^2} < 2bs
 \end{aligned}$$

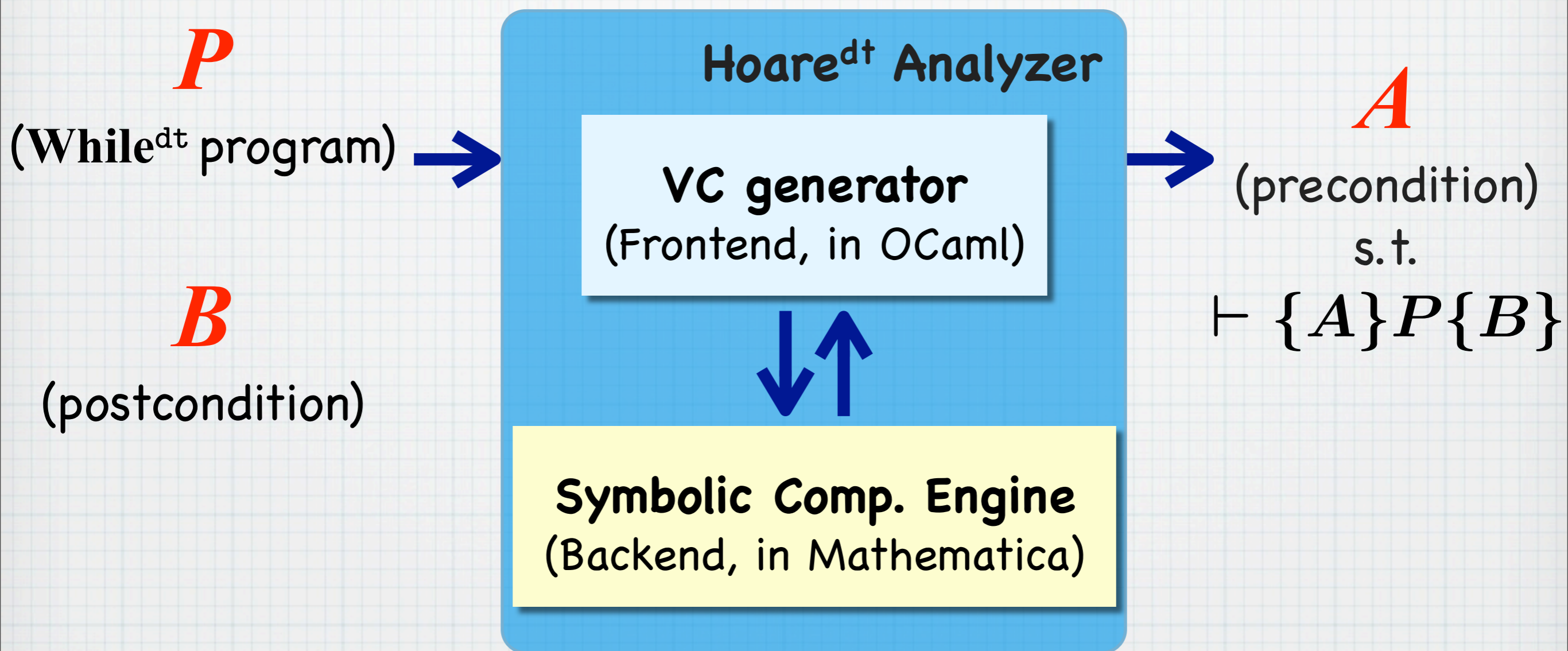
the final
outcome

Startegy 7

"Cast to shadow"

(Eliminates dt, strengthens the precondition.)

Prototype Automatic Prover



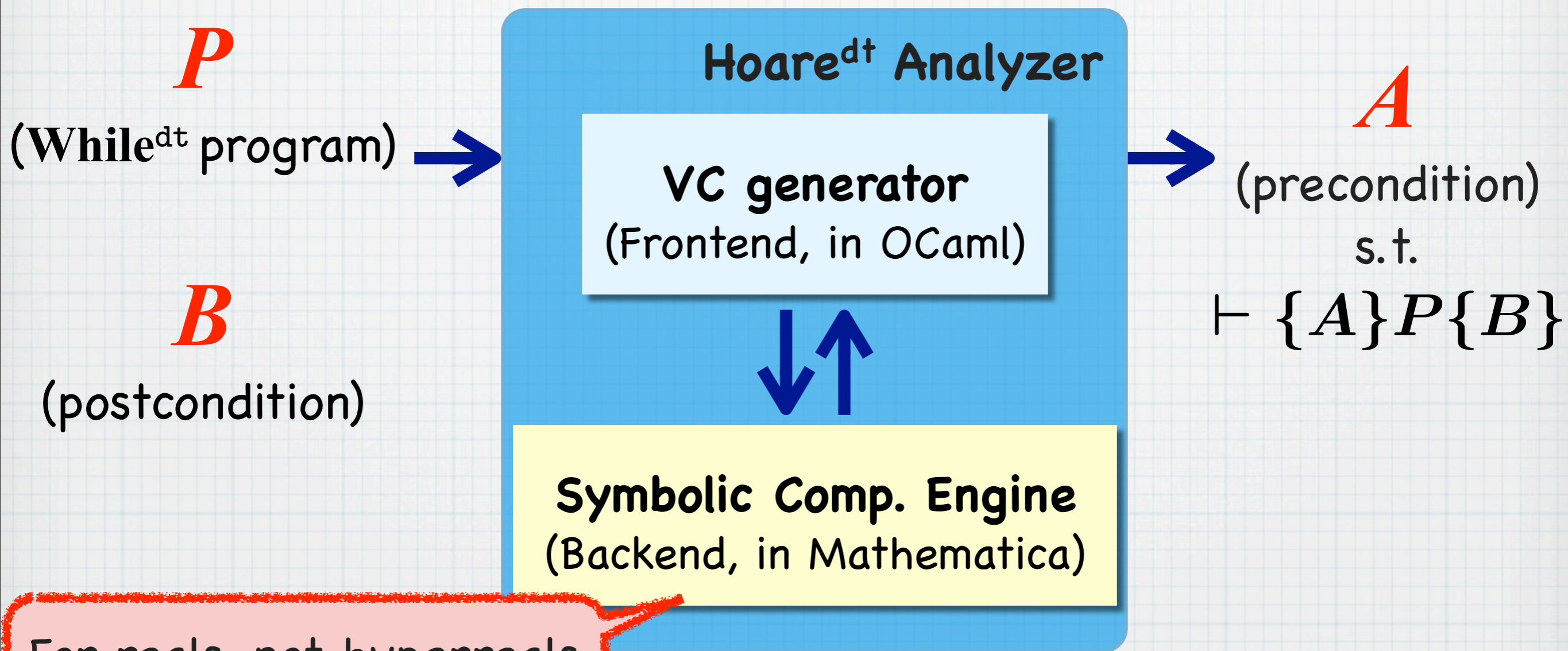
* Fujitsu HX600 with Quad Core AMD Opteron 2.3GHz CPU, 32GB memory.
Mathematica 7.0 for Linux x86 (64-bit)

* ETCS: 40.96 sec.

* Bouncing ball: runs with one manual insertion of invariants

Hasuo (Tokyo)

Prototype Automatic Prover



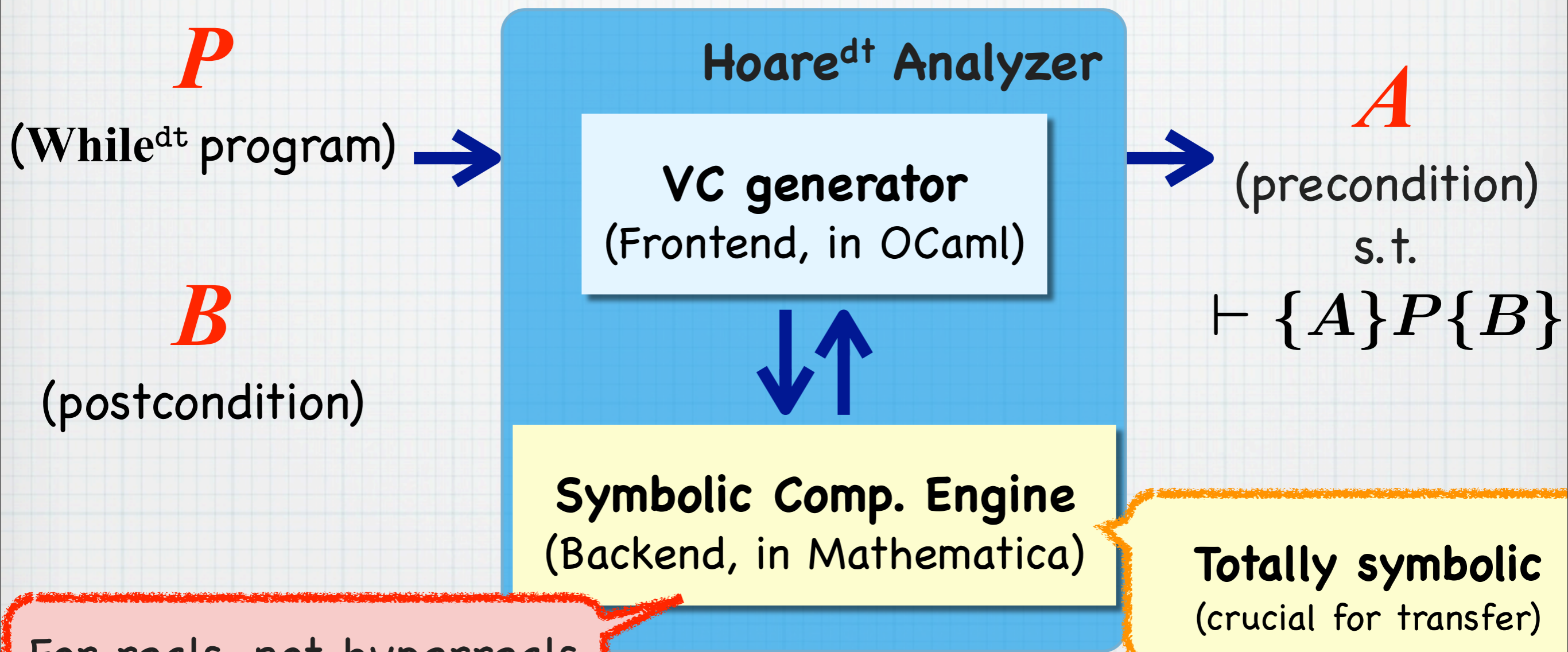
For reals, not hyperreals
→ justified by the
transfer principle

Core AMD Opteron 2.3GHz CPU, 32GB memory.
x86 (64-bit)

with one manual insertion of invariants

Hasuo (Tokyo)

Prototype Automatic Prover



For reals, not hyperreals
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Hasuo (Tokyo)

Related Work

- * **Deductive verification of hybrid sys.** [Platzer, '10] [Platzer, LICS'12]
 - * Automatic prover KeYmaera
- * **Static analysis techniques**
 - * A LOT in CAV, SAS, VMCAI, ...
 - * Applied to hybrid systems (w/ diff. eq.)
[Rodriguez-Carbonell, Tiwari; HSCC'05] [Sankaranarayanan; HSCC'10]
[Sankaranarayanan, Sipma, Manna; Formal Methods Sys. Design '08]
- * **Use of NSA for hybrid systems**
[Benveniste, Bourke, Caillaud, Pouzet; J. Comput. Syst. Sci. '12]
[Bliudze, Krob; Fundam. Inform. '09] [Gamboa, Kaufmann; J. Autom. Reason. '01]
- * **Continuous techniques applied to discrete appl.**
[Chaudhuri, Gulwani, Lubliner, NavidPour; FSE '11]
 - * Not contending! Combination?

Conclusions

While^{dt}

Programming lang.

```
while (t<a) do {  
  t:=t+1;  
  if ...  
}
```

Assn^{dt}

First-order assertion
lang.

$$\exists z(x=2*z \wedge y=3*z)$$

Hoare^{dt}

Hoare-style program
logic

$$\frac{\{A \wedge b\} c \{A\}}{\{A\} \text{ while } b \text{ do } c \{A \wedge \neg b\}}$$

Rigorous semantics by non-standard analysis

Conclusions

Nonstandard Static Analysis

While^{dt}

Programming lang.

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Conclusions

Nonstandard Static Analysis

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while (t<a) do {  
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Rigorous semantics by non-standard analysis

- * Tool's effectivity. More heuristics?
- * (Any discrete frmwk.)^{dt} ?
- * Simulink as stream processing?
- * With (explicit) differential equations?

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Conclusions

Nonstandard Static Analysis

While^{dt}

Programming lang.

```
while (t<a) do {  
  t:=t+1;  
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```

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$$\frac{\{A \wedge b\} c \{A\}}{\{A\} \text{while } b \text{ do } c \{A \wedge \neg b\}}$$

Rigorous semantics by non-standard analysis

- * Tool's effectivity. More heuristics?
- * (Any discrete frmwk.)^{dt} ?
- * Simulink as stream processing?
- * With (explicit) differential equations?

Thank you for your attention!

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Hasuo (Tokyo)