

PROGRAMMING WITH INFINITESIMALS

A WHILE-LANGUAGE FOR HYBRID SYSTEM MODELING

In: Proc. *ICALP Track B*, 2011

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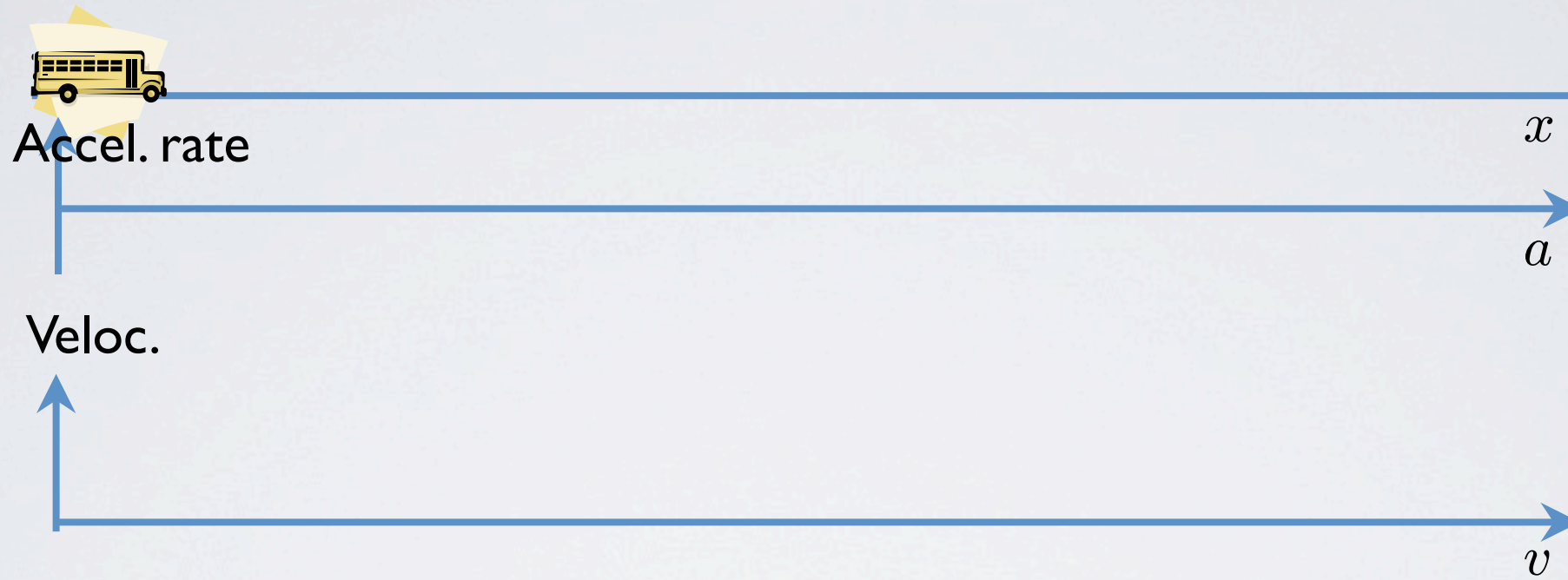


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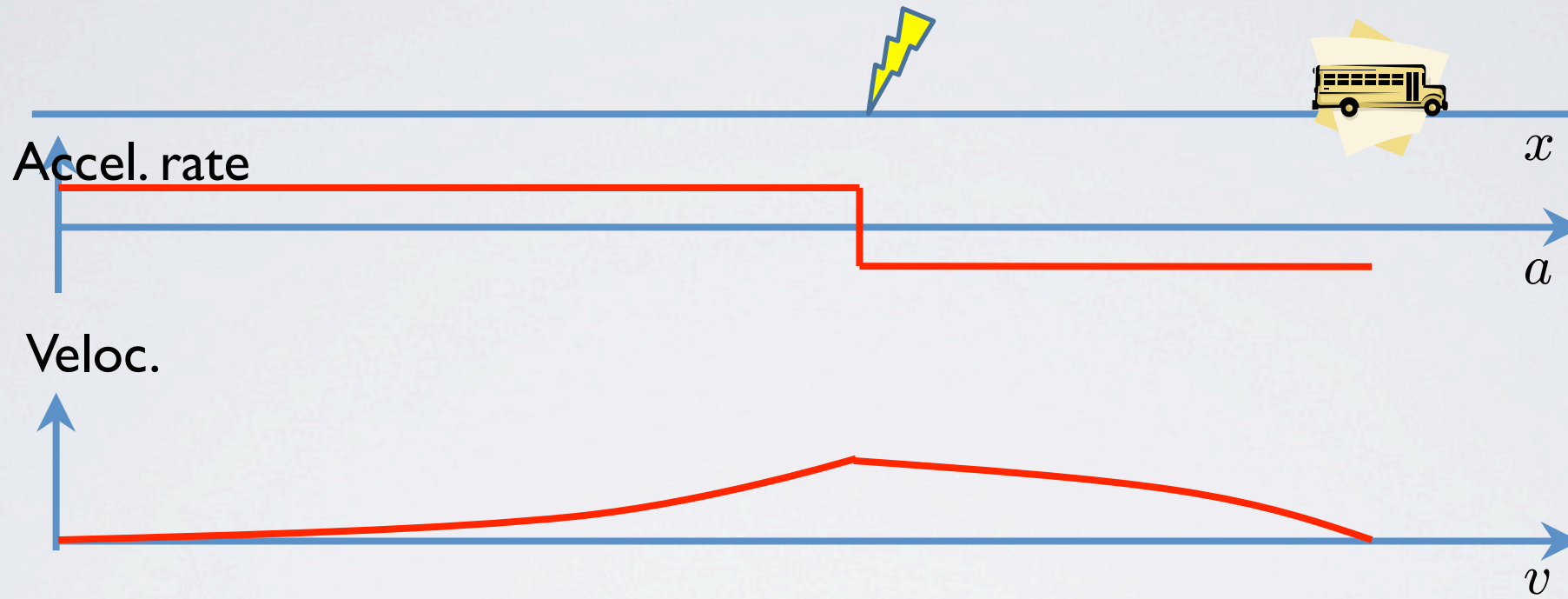


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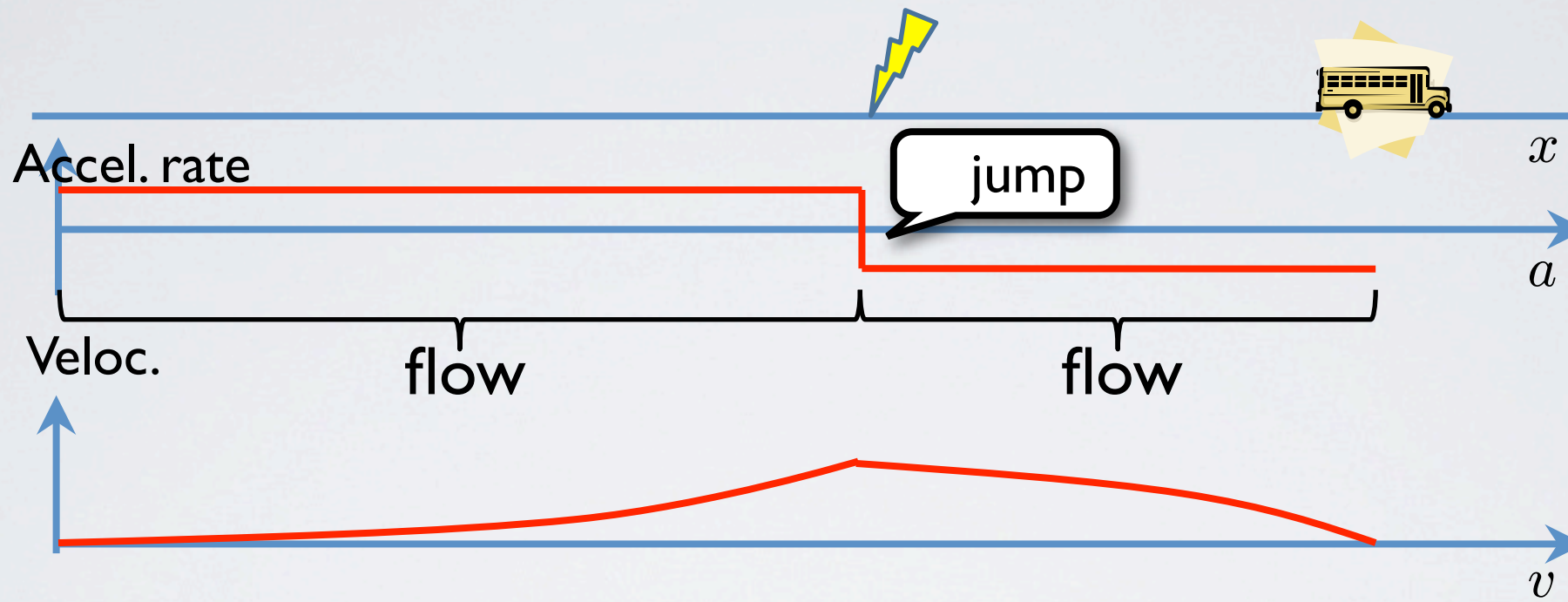
Hybrid System



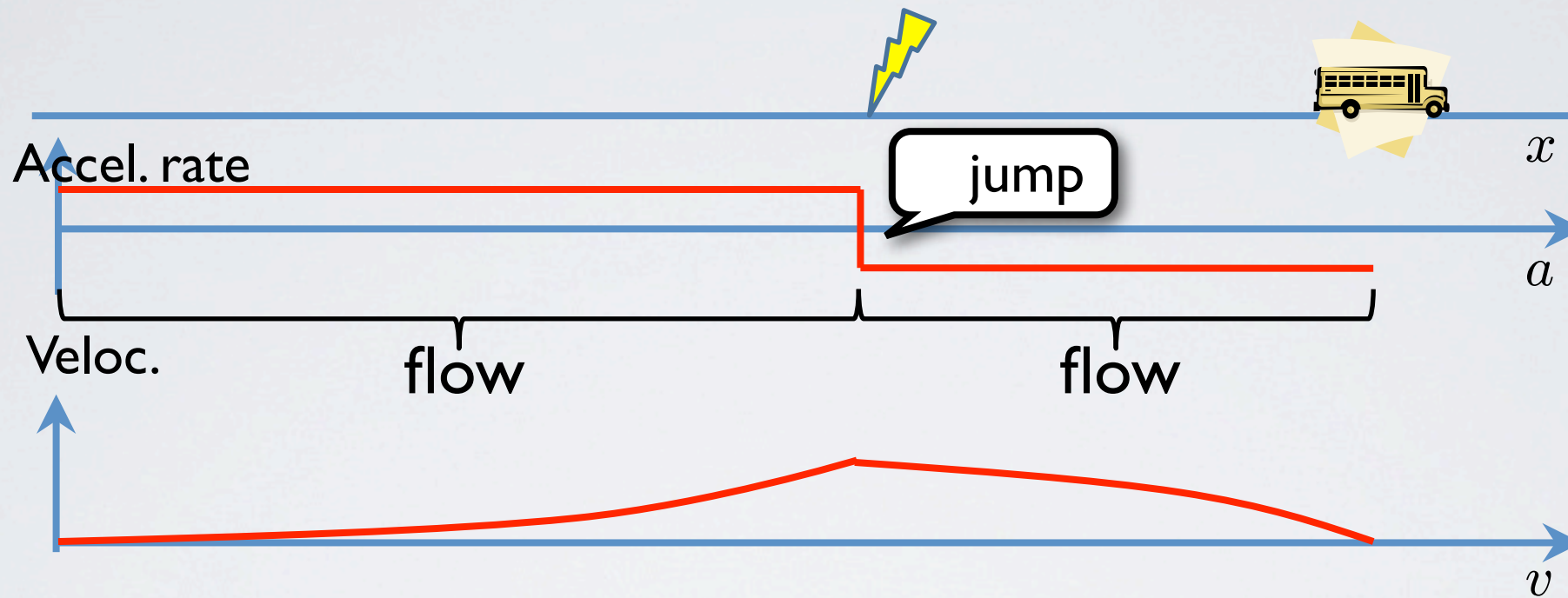
Hybrid System



Hybrid System



Hybrid System



- **Flow & jump**
 - Digital control in a physical environment
 - Component of **cyber-physical systems**

Hybrid System

Discrete
“jump”

and

Continuous
“flow”

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Hybrid System

Formal verification
(computer science)

Discrete
“**jump**”

and

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Control theory
(applied analysis)

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Hybrid!

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Hybrid System

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Hybrid!

- Flow?
- With minimal cost?

Discrete
“jump”

and

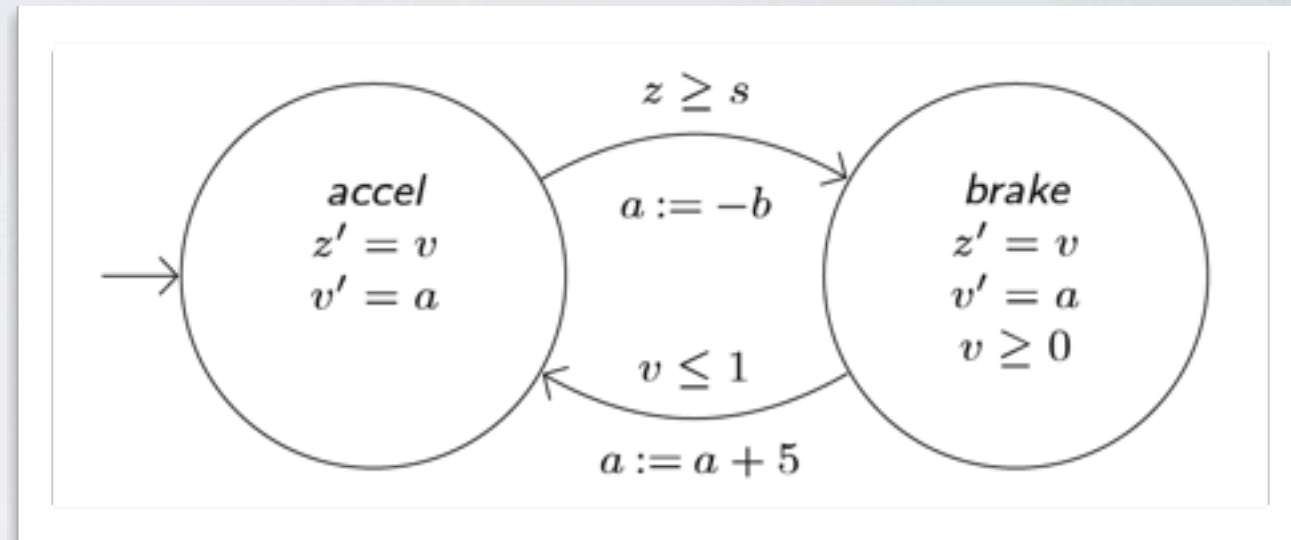
Continuous
“flow”

Hybrid!

Control theory
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Formal Verification Approaches

- **Hybrid automata** [Alur & others, '90s-]



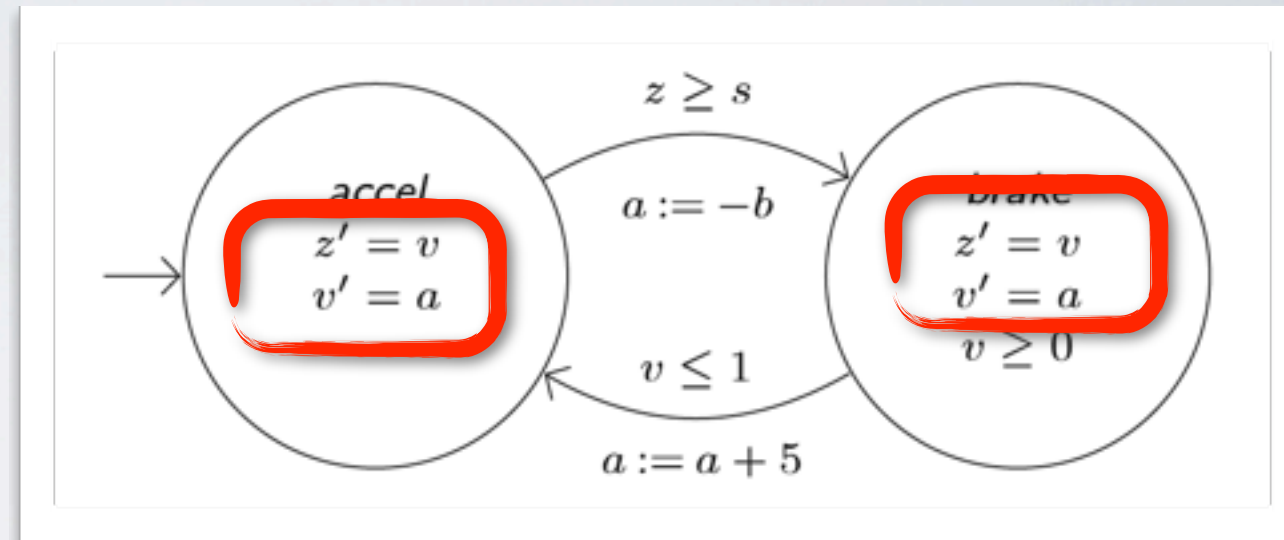
- **Differential dynamic logic** [Platzer & others, '07-]

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

- **Differential equations**, explicitly \rightarrow distinction jump vs. flow

Formal Verification Approaches

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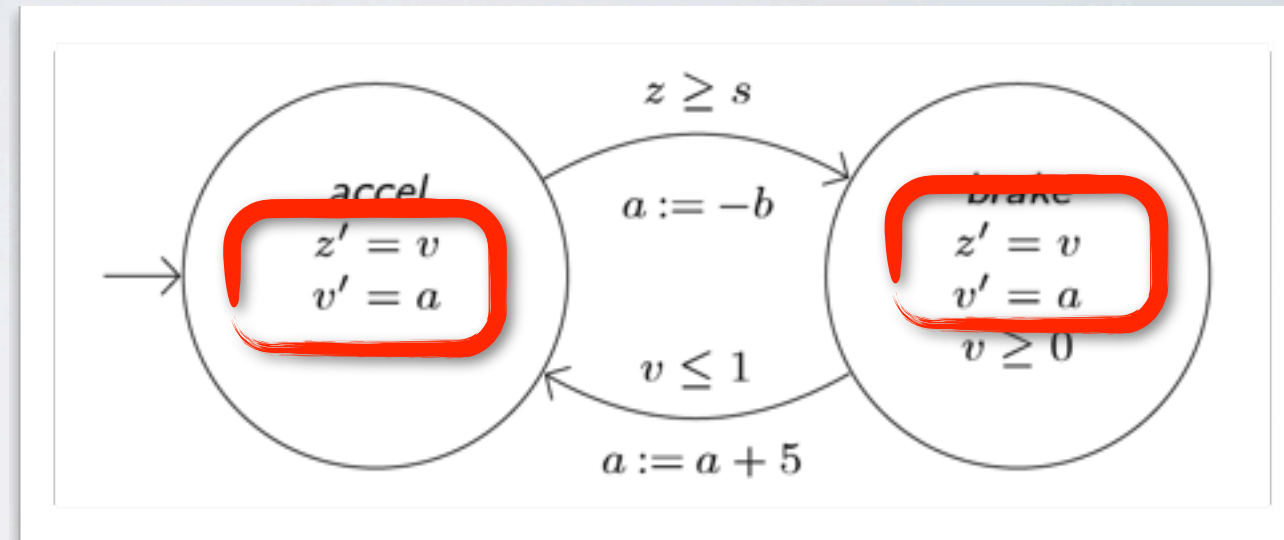
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“Turn Flow into Jump”

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t := 0 ;  
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 - “Infinitely small” :
 $0 < dt < r$ for any positive real r

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- **Infinitesimal number** dt
 - “Infinitely small” :
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- $t = 1$ after the execution?
- **Non-standard analysis!**
[Robinson '60s]

Contribution

Contribution



The standard
textbook
[Winskel]

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While

Programming lang.

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



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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 non-standard analysis

Contribution



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- **Hoare^{dt}** : sound and relatively complete

Contribution



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Contribution



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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

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Contribution

First-order language
for **hyperreals**

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semantics via
ultraproducts

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Transfer Principle
[Robinson] (Łos' Theorem)

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Computational
aspects

- While-language
- Hoare logic

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$t = 1 + dt$

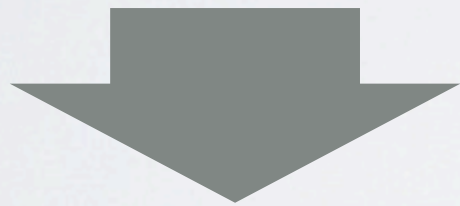
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\perp (divergence)

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\perp (divergence)

- Semantics by “**sectionwise execution**”

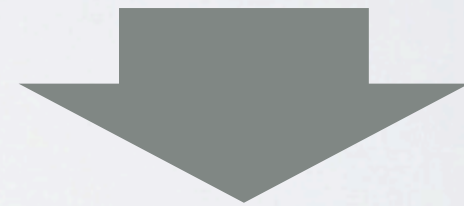
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\perp (divergence)

- Semantics by “**sectionwise execution**”
- Sectionwise execution/satisfaction \rightarrow much like Łos’ thm.

|

While^{dt}
SYNTAX

While^{dt} : Syntax

AExp \ni $a ::= x \mid c_r \mid a_1 \text{ aop } a_2 \mid dt \mid \infty$
where $x \in \text{Var}$, c_r is a constant for $r \in \mathbb{R}$, and $\text{aop} \in \{+, -, \cdot, ^\}$

BExp \ni $b ::= \text{true} \mid \text{false} \mid b_1 \wedge b_2 \mid \neg b \mid a_1 < a_2$

Cmd \ni $c ::= \text{skip} \mid x := a \mid c_1; c_2 \mid \text{if } b \text{ then } c_1 \text{ else } c_2 \mid \text{while } b \text{ do } c$

While^{dt} : Syntax

const. for
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const. for an infinitesimal
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- **While + reals + dt**

While^{dt} : Syntax

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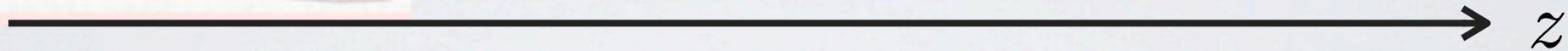
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- **While** + reals + dt
- Not meant to be executed; for modeling

While^{dt} : Example [Platzer '07]

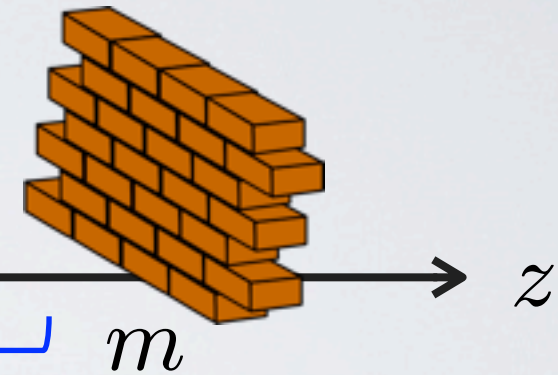


While^{dt} : Example [Platzer '07]



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while  $t < \varepsilon$  do {  
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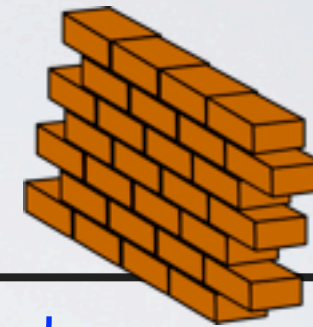

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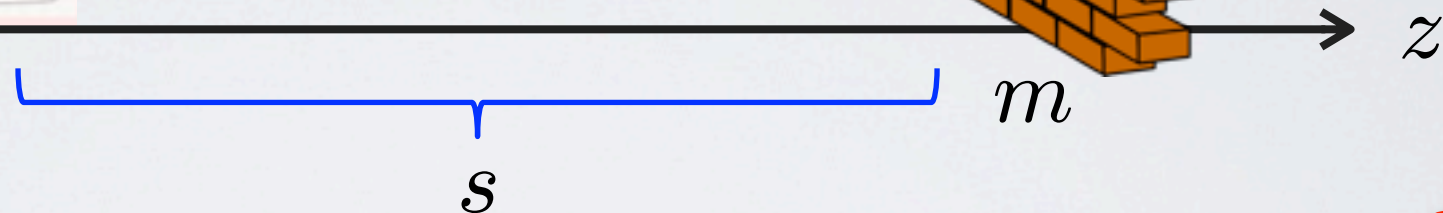
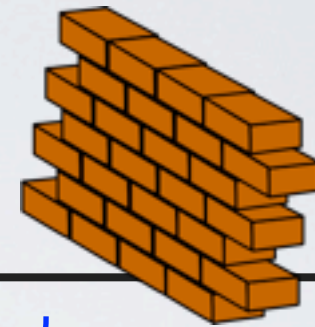


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start
braking

While^{dt} : Example [Platzer '07]



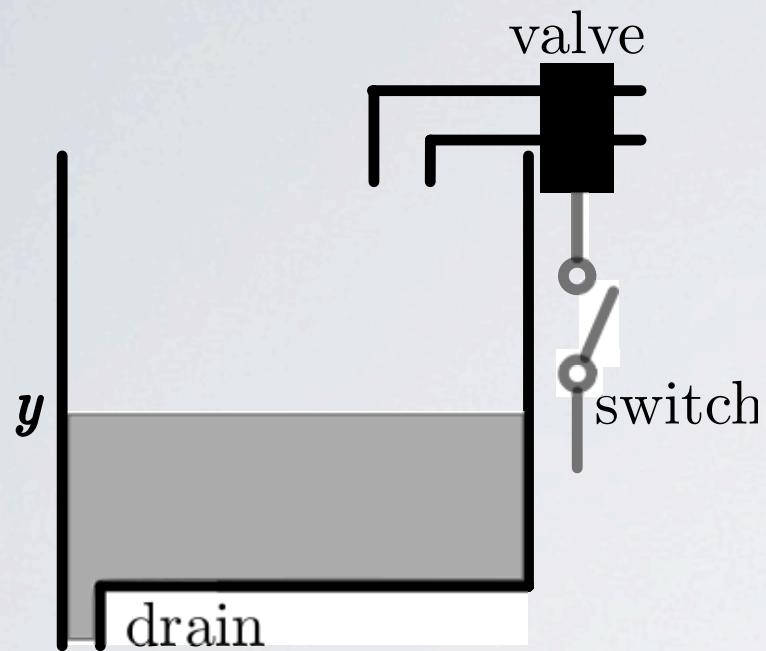
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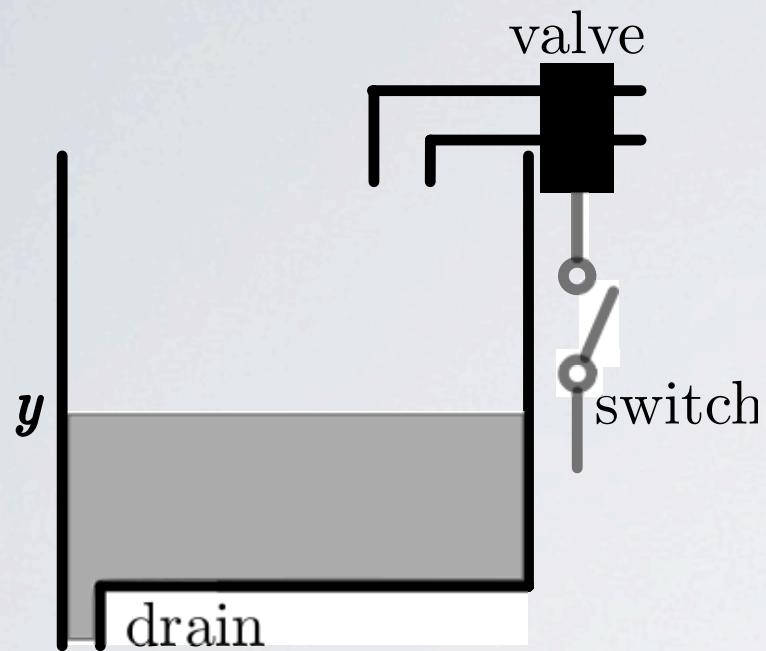
2nd derivative
(Unusual with hybrid automata)

While^{dt} : Example [Alur et al. '95]



```
 $x := 0; y := 1; s := 1; v := 1;$   
while  $t < t_{\max}$  do {  
   $x := x + dt; t := t + dt;$   
  if  $v = 0$  then  $y := y - 2 \cdot dt$  else  $y := y + dt;$   
  case {  $s = 0 \wedge v = 0 \wedge y \leq 5$  :  $s := 1; x := 0;$   
         $s = 1 \wedge v = 0 \wedge x \geq 2$  :  $v := 1;$   
         $s = 1 \wedge v = 1 \wedge 10 \leq y$  :  $s := 0; x := 0;$   
         $s = 0 \wedge v = 1 \wedge x \geq 2$  :  $v := 0;$   
        else skip } }
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While^{dt} : Example [Alur et al. '95]



More involved
jump structure

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         $s = 1 \wedge v = 1 \wedge 10 \leq y :$      $s := 0; x := 0;$   
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While^{dt} : Semantics

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⊥ (divergence)


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\perp (divergence)

- **Non-standard analysis** (NSA) for “infinitesimal” dt
- While-loops \rightarrow **sectionwise execution**

||

“FIXING NOTATIONS” FOR NON-STANDARD ANALYSIS

Hyperreals

Defn.

The set of *hyperreal numbers* is

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

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- Reals are hyperreals :

$$\mathbb{R} \hookrightarrow {}^*\mathbb{R}$$

- There are more than that:

- An **infinite** ω :

$$\forall r \in \mathbb{R}. r < \omega$$

- An **infinitesimal** $\frac{1}{\omega}$:

$$\forall r \in \mathbb{R}. \left(0 < r \implies \frac{1}{\omega} < r \right)$$

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- An **infinite**

$$\omega = [(1, 2, 3, \dots)]$$

- An **infinitesimal**

$$\omega^{-1} = [(1, \frac{1}{2}, \frac{1}{3}, \dots)]$$

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- A **real** (via $\mathbb{R} \hookrightarrow {}^*\mathbb{R}$)

$$r = [(r, r, r, \dots)]$$

(Prototype of) Hyperreals

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(Prototype of) Hyperreals

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- “Infinite stream of reals”
- Operations: pointwise

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

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- Predicates: pointwise, “for almost every i ”

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

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“For sufficiently large i ”
“Except for finitely many i ”

An Infinitesimal

$$\forall r \in \mathbb{R}. (0 < r \implies \omega^{-1} < r)$$

$$\wedge \left(1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots, \frac{1}{N}, \frac{1}{N+1}, \frac{1}{N+2}, \dots \right)$$
$$? \left(\frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots \right)$$

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?

$$\left(\frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots \right)$$

ω^{-1}

An Infinitesimal

$$\forall r \in \mathbb{R}. (0 < r \implies \omega^{-1} < r)$$

^

$$\left(1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots, \frac{1}{N}, \frac{1}{N+1}, \frac{1}{N+2}, \dots\right)$$

ω^{-1}

?

$$\left(\frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots\right)$$

$1/N$

An Infinitesimal

$$\forall r \in \mathbb{R}. (0 < r \implies \omega^{-1} < r)$$

\wedge

~~**\wedge**~~

?

$$\left(1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots, \frac{1}{N}, \frac{1}{N+1}, \frac{1}{N+2}, \dots \right)$$
$$\left(\frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots \right)$$

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^

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ω^{-1}

?

$$\left(\frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots \right)$$

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~~A~~ ~~A~~ ~~A~~

$$? \left(\frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots \right)$$

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~~$\frac{1}{2}$~~ ~~$\frac{1}{3}$~~ ~~$\frac{1}{4}$~~ ~~$\frac{1}{N}$~~

$$? \left(\frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots \right)$$

ω^{-1}

$1/N$

An Infinitesimal

$$\forall r \in \mathbb{R}. (0 < r \implies \omega^{-1} < r)$$

$$\wedge \left(\begin{array}{ccccccc} 1, & \frac{1}{2}, & \frac{1}{3}, & \frac{1}{4}, & \dots & \frac{1}{N}, & \frac{1}{N+1}, & \frac{1}{N+2}, & \dots \\ \cancel{1}, & \cancel{\frac{1}{2}}, & \cancel{\frac{1}{3}}, & \cancel{\frac{1}{4}}, & \dots & \dots & \dots & \dots & \dots \end{array} \right)$$

?

$$\left(\frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots \right)$$

ω^{-1}

$1/N$

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~~A A A A ... A~~

$$? \left(\frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots \right)$$

ω^{-1}

$1/N$

An Infinitesimal

$$\forall r \in \mathbb{R}. (0 < r \implies \omega^{-1} < r)$$

$$\bigwedge \left(1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots, \frac{1}{N}, \frac{1}{N+1}, \frac{1}{N+2}, \dots \right)$$

~~\wedge~~ ~~\wedge~~ ~~\wedge~~ ~~\wedge~~ ... ~~\wedge~~ \wedge

$$? \left(\frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots \right)$$

ω^{-1}

$1/N$

An Infinitesimal

$$\forall r \in \mathbb{R}. (0 < r \implies \omega^{-1} < r)$$

$$\begin{array}{l} \wedge \\ ? \end{array} \left(\begin{array}{ccccccc} 1, & \frac{1}{2}, & \frac{1}{3}, & \frac{1}{4}, & \dots & \frac{1}{N}, & \frac{1}{N+1}, & \frac{1}{N+2}, & \dots \\ \cancel{\wedge} & \cancel{\wedge} & \cancel{\wedge} & \cancel{\wedge} & \dots & \cancel{\wedge} & \wedge & \wedge & \\ \frac{1}{N}, & \frac{1}{N}, & \frac{1}{N}, & \frac{1}{N}, & \dots & \frac{1}{N}, & \frac{1}{N}, & \frac{1}{N}, & \dots \end{array} \right)$$

ω^{-1}

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~~\wedge~~ ~~\wedge~~ ~~\wedge~~ ~~\wedge~~ ... ~~\wedge~~ \wedge \wedge ...

$$? \left(\frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots \right)$$

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~~^~~ ~~^~~ ~~^~~ ~~^~~ ... ~~^~~ ^ ^ ...

? $(\frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots, \frac{1}{N}, \frac{1}{N}, \frac{1}{N}, \dots)$

✓

ω^{-1}

$1/N$

Infinities

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(1, 1, 1, 1, ...)

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(0, 1, 2, 3, ...)

Infinities

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Infinities

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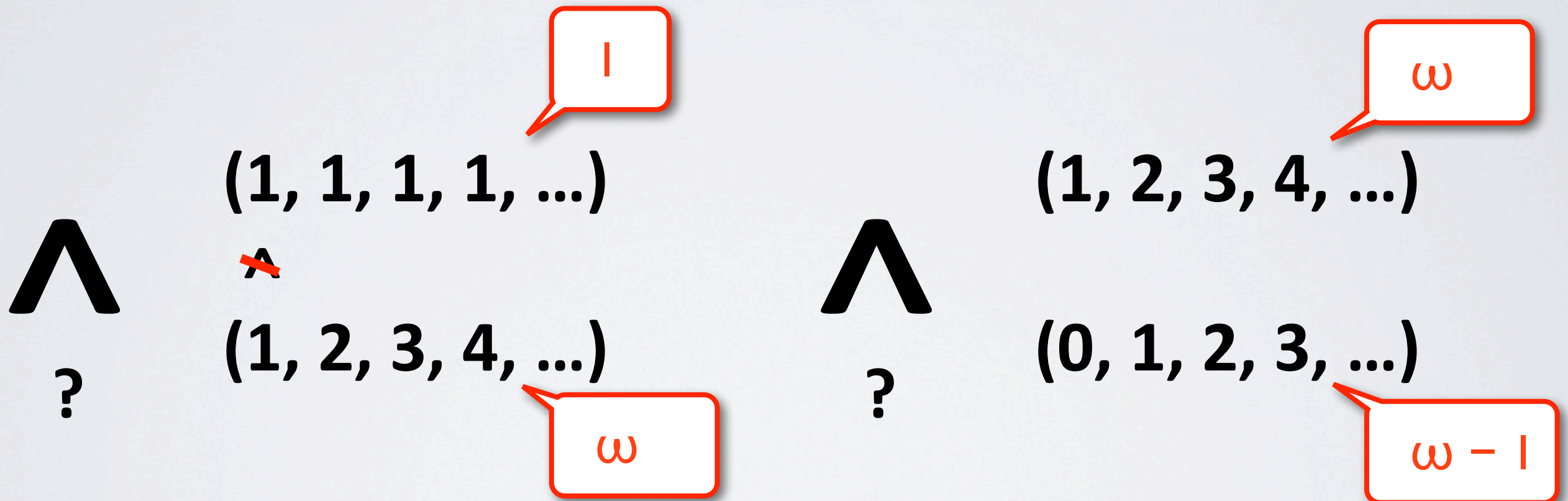
(1, 2, 3, 4, ...)

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Infinities



Infinities

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Infinities

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Infinities

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(0, 1, 2, 3, ...)

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$\omega - 1$

Infinities

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(1, 2, 3, 4, ...)

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(0, 1, 2, 3, ...)

ω

$\omega - 1$

Trouble... Resolved

$$0 \quad [(1, -1, 1, -1, \dots)]$$

Trouble... Resolved

$$0 \quad \begin{matrix} \forall \\ \equiv \\ \forall \\ ?? \end{matrix} \quad [(1, -1, 1, -1, \dots)]$$

Trouble... Resolved

$$0 \quad \begin{array}{c} \forall \\ \equiv \\ \forall \\ ?? \end{array} \quad [(1, -1, 1, -1, \dots)]$$

- Meaning of “almost every i ” extended

- ... so that

For each $S \subset \mathbb{N}$, exactly one of

S and $\mathbb{N} \setminus S$

is “almost all i .”

Trouble... Resolved

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??

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- → **Ultrafilter!**

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Filters & Ultrafilters

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

1. For each $X \subseteq \mathbb{N}$, exactly one of

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is in \mathcal{F} .

2. $X, Y \in \mathcal{F} \implies X \cap Y \in \mathcal{F}$

3. $X \in \mathcal{F}, X \subseteq Y \implies Y \in \mathcal{F}$

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Fix one such

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$$(a_0, a_1, \dots) \sim_{\mathcal{F}} (b_0, b_1, \dots)$$

$$\stackrel{\text{def}}{\iff} \{i \in \mathbb{N} \mid a_i = b_i\} \in \mathcal{F}$$

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- Predicates: pointwise, “for almost every i ”

$$\begin{aligned} & [(a_i)_{i \in \mathbb{N}}] < [(b_i)_{i \in \mathbb{N}}] \\ & \iff a_i < b_i \quad \text{for “almost every } i\text{”} \\ & \iff \{i \in \mathbb{N} \mid a_i < b_i\} \in \mathcal{F} \end{aligned}$$

(For the other predicates, too)

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(For the other predicates, too)

- Consequences: ω is infinite; ω^{-1} is infinitesimal;
 ${}^*\mathbb{R}$ is an ordered field; $[(0, 1, 0, 1, \dots)]$ is either 0 or 1; ...

The **Sectionwise** Paradigm

Thm. (Łos)

For any first-order formula $\varphi(x)$ and a hyperreal $\mathbf{a} = [(a_i)_{i \in \mathbb{N}}]$,

$${}^*\mathbb{R} \models \varphi(\mathbf{a}) \iff \{i \in \mathbb{N} \mid \mathbb{R} \models \varphi(a_i)\} \in \mathcal{F}.$$

The **Sectionwise** Paradigm

Thm. (Łos) (Constants for reals, not hyperreals)
For any first-order formula $\varphi(x)$ and a
hyperreal $\mathbf{a} = [(a_i)_{i \in \mathbb{N}}]$,

$${}^*\mathbb{R} \models \varphi(\mathbf{a}) \iff \{i \in \mathbb{N} \mid \mathbb{R} \models \varphi(a_i)\} \in \mathcal{F}.$$

The **Sectionwise** Paradigm

Thm. (Łos) (Constants for reals, not hyperreals)
For any first-order formula $\varphi(x)$ and a
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0th section

1st section

2nd section

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$$\mathbf{a} = [(a_0, a_1, a_2, \dots)]$$

0th section

1st section

2nd section

a satisfies φ

iff

almost every section does

The Transfer Principle

Thm. (Łos)

For any first-order formula $\varphi(x)$ and a hyperreal $\mathbf{a} = [(a_i)_{i \in \mathbb{N}}]$,

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For any first-order sentence φ ,

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

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For any first-order sentence φ ,

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$$\forall x. \psi$$

$$\forall x. \psi$$

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For any first-order formula $\varphi(x)$ and a hyperreal $\mathbf{a} = [(a_i)_{i \in \mathbb{N}}]$,

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***-transform**

$$\forall x \in {}^*\mathbb{R}. \psi$$

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For any first-order formula $\varphi(x)$ and a hyperreal $\mathbf{a} = [(a_i)_{i \in \mathbb{N}}]$,

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Thm. (Constants for reals, not hyperreals)

For any first-order sentence φ ,

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

$$\forall x, y. (x < y \vee x = y \vee x > y)$$

$$\forall x. (x \neq 0 \implies \exists y. (xy = 1))$$

$$\forall x \in \mathbb{R}. \psi$$

***-transform**

$$\forall x \in {}^*\mathbb{R}. \psi$$

THE COAUTHOR

Kohei Suenaga

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- Program verification, static analysis,
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- Industrial experience
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[Fixed pt. obs., Braga, PT, 2007]

III

While^{dt}

“SECTIONWISE” SEMANTICS

While^{dt} : Semantics

```
t := 0 ;  
while (t ≤ 1) do {  
    t := t + dt  
}
```

```
t := 0 ;  
while (true) do {  
    t := t + dt  
}
```


While^{dt} : Semantics

```
t := 0 ;  
while (t ≤ 1) do {  
    t := t + dt  
}
```



t = 1 + dt

```
t := 0 ;  
while (true) do {  
    t := t + dt  
}
```



⊥ (divergence)

While^{dt} : Semantics

```
t := 0 ;  
while (t ≤ 1) do {  
  t := t + dt  
}
```

$t = 1 + dt$

```
t := 0 ;  
while (true) do {  
  t := t + dt  
}
```

\perp (divergence)

$\llbracket dt \rrbracket$
 $:= \omega^{-1}$
 $= [(1, \frac{1}{2}, \frac{1}{3}, \dots)]$

While^{dt} : Semantics

```
t := 0 ;  
while (t ≤ 1) do {  
  t := t + dt  
}
```

??

```
t := 0 ;  
while (true) do {  
  t := t + dt  
}
```

$[[dt]]$
 $:= \omega^{-1}$
 $= [(1, \frac{1}{2}, \frac{1}{3}, \dots)]$

$t = 1 + dt$

\perp (divergence)

Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

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


Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

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

Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

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


Sectionwise 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 +  $\frac{1}{3}$  ;
```

...

Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

0th section

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

```
  t := t + 1 ;
```

```
t = 1
```

1st section

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

```
  t := t +  $\frac{1}{2}$  ;
```

```
t = 1
```

2nd section

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

```
  t := t +  $\frac{1}{3}$  ;
```

```
t = 1
```

...

...

Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

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

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

Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

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

```
t = 1
```


Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

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

Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

```
t := 0;  
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Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

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

Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

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```
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 +  $\frac{1}{3}$  ;
```

...

Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

0th section

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

t = 1 + 1

1st section

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

t = 1 + $\frac{1}{2}$

2nd section

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

t = 1 + $\frac{1}{3}$

...

...

Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

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

```
t = (1,1,1,...) + (1,  $\frac{1}{2}$ ,  $\frac{1}{3}$ , ...)
```


Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

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

```
t = 1 + dt
```

Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

```
t := 0;  
while (true)  
  t := t + dt;
```


Sectionwise Semantics

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t := 0;  
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Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

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t := (0,0,0,...);  
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    t := t + (1,  $\frac{1}{2}$ ,  $\frac{1}{3}$ , ...) ;
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Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

0th section

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t := 0;  
while (true)
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    t := t + 1 ;
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t := 0;  
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    t := t +  $\frac{1}{2}$  ;
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2nd section

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Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

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t := 0;  
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2nd section

```
t := 0;  
while (true)
```

```
t := t +  $\frac{1}{3}$  ;
```

...

⊥

⊥

⊥

...

Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

```
t := (0,0,0,...);  
while (true)
```

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

```
    t = ( $\perp$ ,  $\perp$ ,  $\perp$ , ...)
```

Sectionwise Semantics

- **Execute sectionwise** and **bundle up** the outcomes!

```
t := 0;  
while (true)  
  t := t + dt;
```

⊥

Sectionwise Semantics

Defn. (Section)

Let e : a WHILE^{dt} -expr., and $i \in \mathbb{N}$.

$e|_i$, the i -th section of e , is obtained by replacing

$$\text{dt} \mapsto \frac{1}{i+1} \quad \text{and} \quad \infty \mapsto i+1 .$$

Sectionwise Semantics

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A While-expression
→ standard semantics

Sectionwise Semantics

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$e|_i$, the i -th section of e , is obtained by replacing

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A While-expression
→ standard semantics

$$\llbracket \text{while } b' \text{ do } c' \rrbracket \sigma = \sigma' \quad \stackrel{\text{def}}{\iff} \left\{ \begin{array}{l} \bullet \sigma = \sigma' = \perp; \\ \bullet \text{ there exists a finite sequence } \sigma = \sigma_0, \sigma_1, \dots, \sigma_n = \sigma' \text{ such that:} \\ \quad \llbracket b' \rrbracket \sigma_n = \text{ff}; \text{ and for each } j \in [0, n). \left(\llbracket b' \rrbracket \sigma_j = \text{tt} \ \& \ \llbracket c' \rrbracket \sigma_j = \right. \\ \quad \left. \sigma_{j+1} \right); \text{ or} \\ \bullet \text{ such a finite sequence does not exist and } \sigma' = \perp. \end{array} \right.$$

While^{dt} : Denotational Semantics

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

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

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

While^{dt} : Denotational Semantics

Hyperstate (stores hyperreals)

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

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

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Section of a program

While^{dt} : Denotational Semantics

Hyperstate (stores hyperreals)

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

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Section of a program

Applied to a section of a memory state

While^{dt} : Denotational Semantics

Hyperstate (stores hyperreals)

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

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

$$\llbracket \text{skip} \rrbracket \sigma := \sigma \quad \llbracket x := a \rrbracket \sigma := \sigma [x \mapsto \llbracket a \rrbracket \sigma] \quad \llbracket c_1; c_2 \rrbracket \sigma := \llbracket c_2 \rrbracket (\llbracket c_1 \rrbracket \sigma)$$

$$\llbracket \text{if } b \text{ then } c_1 \text{ else } c_2 \rrbracket \sigma := \begin{cases} \llbracket c_1 \rrbracket \sigma & \text{if } \llbracket b \rrbracket \sigma = \text{tt} \\ \llbracket c_2 \rrbracket \sigma & \text{if } \llbracket b \rrbracket \sigma = \text{ff} \end{cases}$$

$$\llbracket \text{while } b \text{ do } c \rrbracket \sigma := \left(\llbracket (\text{while } b \text{ do } c)|_i \rrbracket (\sigma|_i) \right)_{i \in \mathbb{N}}$$

Bundled up

Section of a program

Applied to a section of a memory state

“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 :

$$\sigma \models \varphi \iff$$

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

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

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- **A.** Not exactly.
- A **modeling** language
 - Advantage: close to a common programming style

Q. Does the choice of dt matter?

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- A. Yes, for “pathological” programs

```
t := 0;  
while (t ≠ 1)  
  t := t + dt;
```

Terminates with $dt = (1, 1/2, 1/3, \dots)$

Doesn't with $dt = (1/\pi, 1/2\pi, 1/3\pi, \dots)$

IV

Assn^{dt} AND Hoare^{dt}

Assertion Language **Assn**^{dt}

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

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 - sectionwise semantics
 - soundness of Hoare logic ...

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- Only **hyperquantifiers** are allowed
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 - sectionwise semantics
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- Drawback: can't say "infinitely close":

$$\forall r \in \mathbb{R}. |x - y| < r$$

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“Sectionwise” Lemmas

Sectionwise Execution

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

$$\llbracket e \rrbracket \sigma = [(\llbracket e|_i \rrbracket (\sigma|_i))]$$

- $dt \mapsto \frac{1}{i+1}$
(same for ∞)
- $\forall x \in {}^*\mathbb{R} \mapsto \forall x \in \mathbb{R}$
(same for \mathbb{N} , \exists)

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Łos' Theorem

Program Logic **Hoare**^{dt}

- Hoare triple

$$\{A\} c \{B\}$$

- Hoare logic: rule-based derivation of valid Hoare triples
 - → Formal/automated verif. of programs (**hybrid systems!**)

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Program Logic **Hoare**^{dt}

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

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

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

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

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

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

- **Precisely** the same rules as with **Hoare**

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Thm.

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

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Verification example

```
t := 0; x := 0;  
v := 0; a := 1;  
while (t < 4) {  
  v' := v + a * dt;  
  x' := x + v * dt;  
  v := v'; x := x';  
  if (t < 2) then a := 1  
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  t := t + dt;  
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Loop invariant:

$\exists n \in \mathbb{N}. t = n * dt \ \&$

$t < 2 + dt \rightarrow$

$v = n * dt \ \& \ a = 1 \ \&$

$x = (n-1)n * dt^2 / 2$

$t \geq 2 + dt \rightarrow$

$v = (2n_0 + 4 - n) * dt \ \&$

$a = -1 \ \&$

$x = x_0 + (3n_0 + 7 - n)(n - n_0 - 2) * dt^2 / 2$

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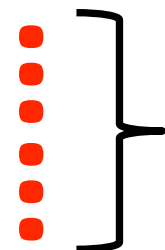
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Verification example

 Using the loop invariant

{ true }

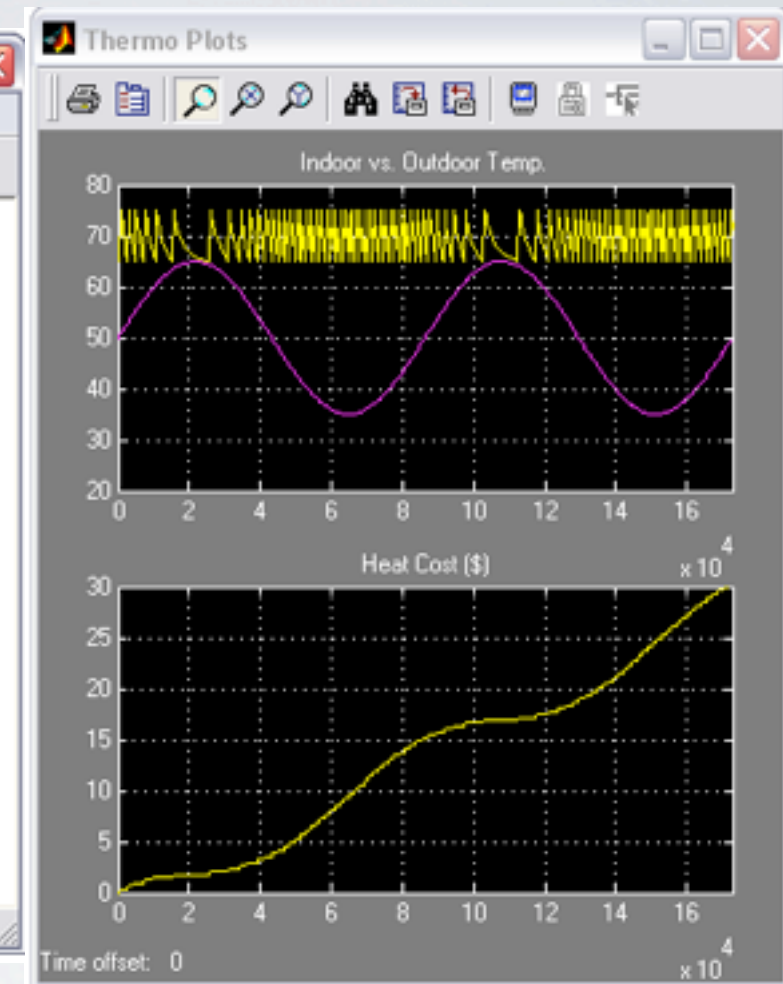
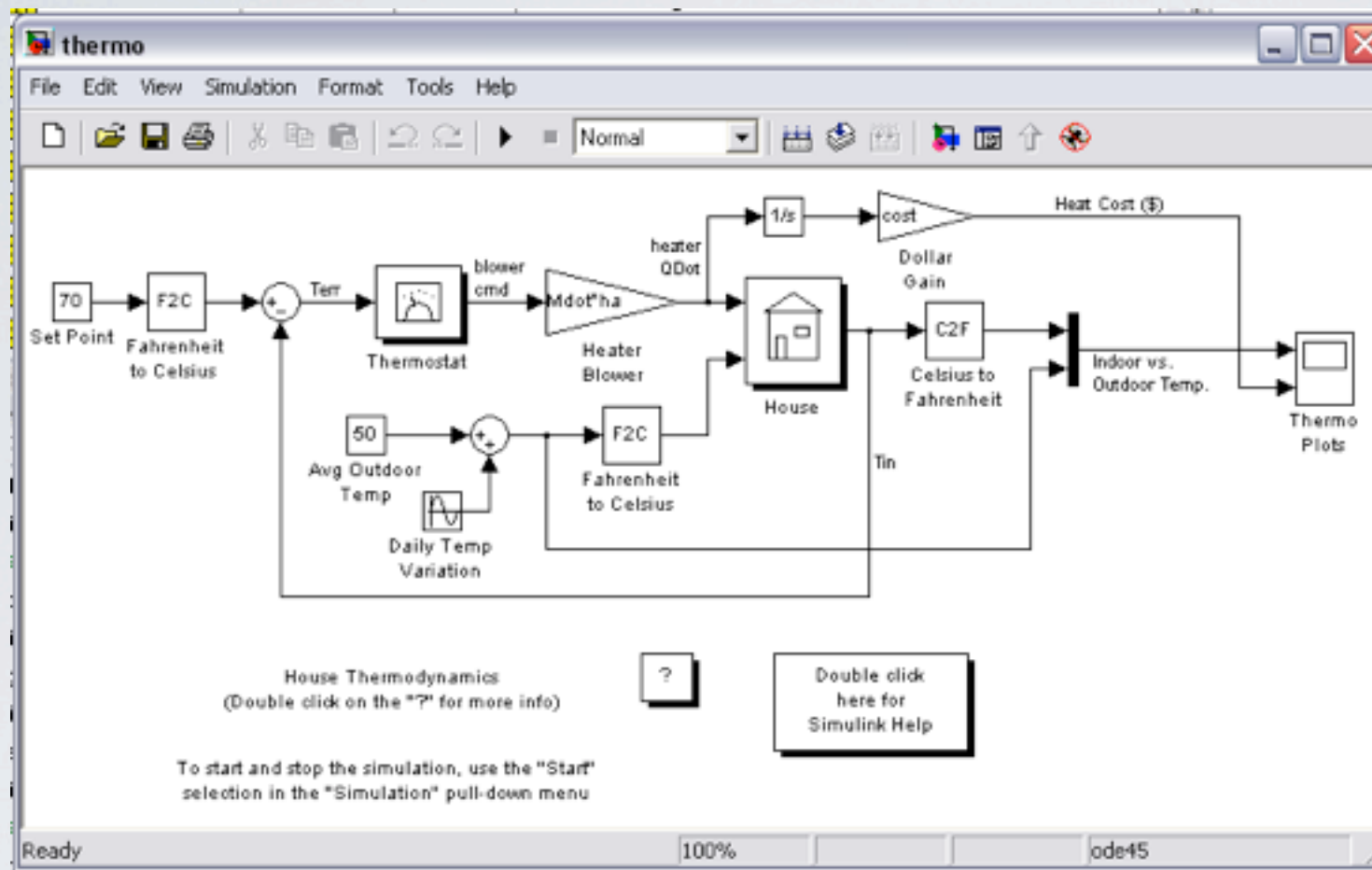
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}
```

{ x < 4.01 }

V

RELATED & FUTURE WORK

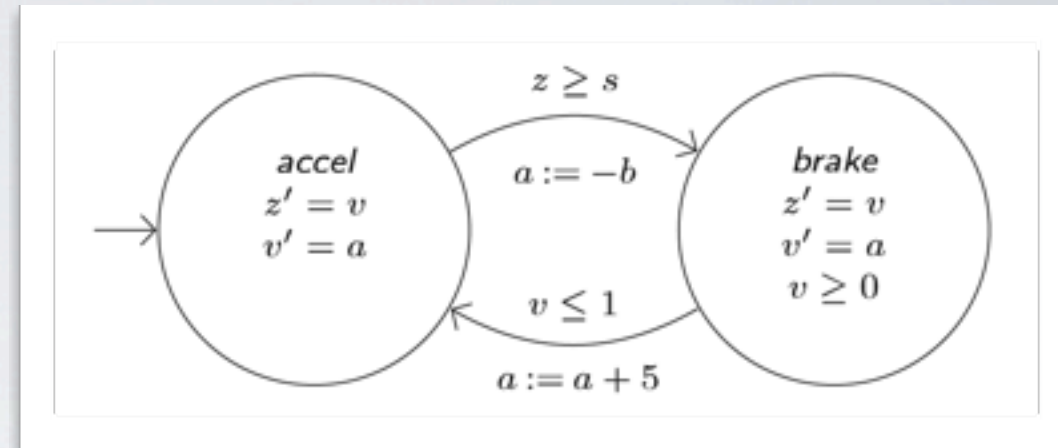
Related Work



- Simulink [Mathwork Inc.]
 - Industrial standard for hybrid system design
 - Control-theory oriented
 - Test/simulation, rather than verification

Related Work

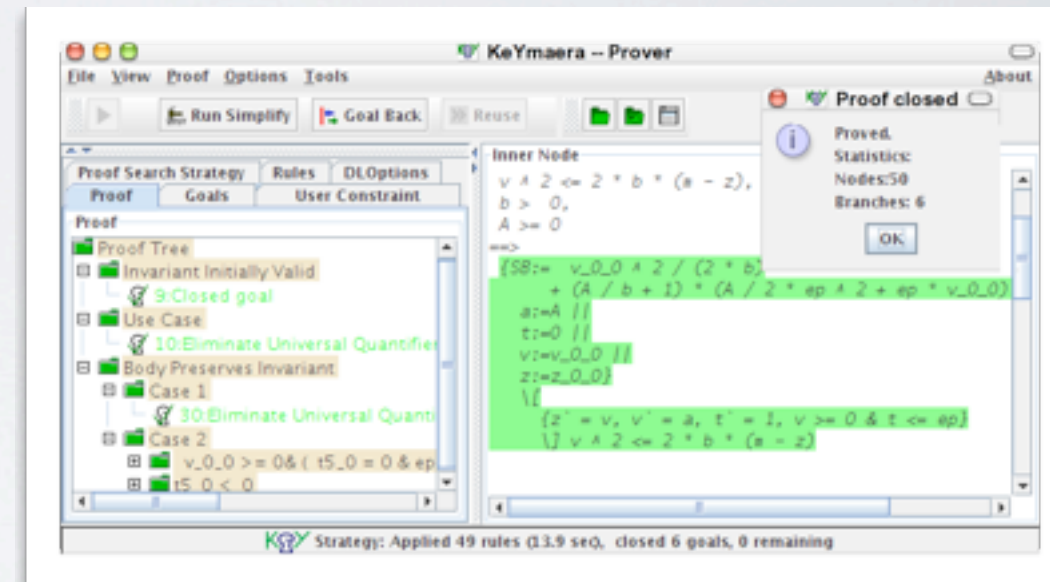
- Hybrid automaton [Alur & others, '90s-]



- Model-checking: “push-button” verif. algorithms

- Flow-dynamics restricted

- Differential dynamic logic [Platzer & others, '07-]



- Dynamic logic (\approx Hoare logic) + differential equations

- Automatic prover KeYmaera

Related Work

- **Use of NSA for hybrid systems**

[Benveniste et al., Bliudze & Krob, Nakamura & Fusaoka, Rust]

- **Ours: clean integration with existing verification framework; actually proves something!**

Future Work: Practical

- Automatic prover (prototype under development)
- (Any program verification techniques)^{dt}
- Simulink as (a stream processing language)^{dt}

Future Work: Theoretical

- Internalize the whole framework in a topos
 - Ultrapower construction of toposes?
- Characterize computing power of **While**^{dt}
 - Preliminary results: [Miyabe-Suenaga]

Summary

While

Programming lang.

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

Assn

First-order assertion
lang.

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

Hoare

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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Rigorous semantics by non-standard analysis

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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

Thank you for your attention!
Ichiro Hasuo (Dept. CS, U Tokyo)
<http://www-mmm.is.s.u-tokyo.ac.jp/~ichiro/>

Summary

While^{dt}

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