

# 05: Dynamical Systems & Dynamic Axioms

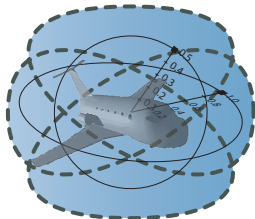
15-424: Foundations of Cyber-Physical Systems

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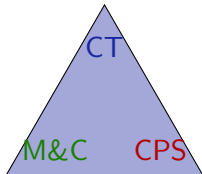
- 1 Learning Objectives
- 2 Approach
- 3 Reminder: Compositional Semantics
- 4 Bouncing Ball
- 5 Dynamic Axioms for Dynamical Systems
- 6 First Bouncing Ball Proof

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# Learning Objectives

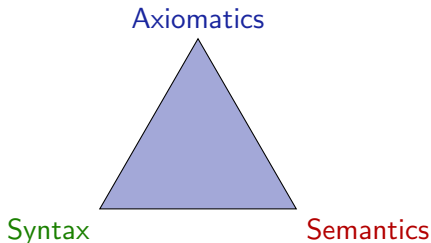
## Dynamical Systems & Dynamic Axioms

rigorous reasoning about CPS  
 $d\mathcal{L}$  as verification language



cyber+physics interaction  
relate discrete+continuous

align semantics+reasoning  
operational CPS effects



**Syntax** defines the notation

What problems are we allowed to write down?

**Semantics** what carries meaning.

What real or mathematical objects does the syntax stand for?

**Axiomatics** internalizes semantic relations into universal syntactic transformations.

How does the semantics of  $A$  relate to semantics of  $A \wedge B$ , syntactically? If  $A$  is true, is  $A \wedge B$  true, too? Conversely?

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## Logical guiding principle: Compositionality

- 1 Every CPS is modeled by a hybrid program (or game ...)
- 2 All hybrid programs are combinations of simpler hybrid programs (by a program operator such as  $\cup$  and  $;$  and  $*$ )
- 3 All CPS can be analyzed if only we identify one suitable analysis technique for each operator.

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# Differential Dynamic Logic d $\mathcal{L}$ : Semantics

Definition (Hybrid program semantics)

( $\llbracket \cdot \rrbracket : \text{HP} \rightarrow \wp(\mathcal{S} \times \mathcal{S})$ )

$$\llbracket x := e \rrbracket = \{(\omega, \nu) : \nu = \omega \text{ except } \llbracket x \rrbracket \nu = \llbracket e \rrbracket \omega\}$$

$$\llbracket ?Q \rrbracket = \{(\omega, \omega) : \omega \in \llbracket Q \rrbracket\}$$

$$\llbracket x' = f(x) \rrbracket = \{(\varphi(0), \varphi(r)) : \varphi \models x' = f(x) \text{ for some duration } r\}$$

$$\llbracket \alpha \cup \beta \rrbracket = \llbracket \alpha \rrbracket \cup \llbracket \beta \rrbracket$$

$$\llbracket \alpha; \beta \rrbracket = \llbracket \alpha \rrbracket \circ \llbracket \beta \rrbracket$$

$$\llbracket \alpha^* \rrbracket = \bigcup_{n \in \mathbb{N}} \llbracket \alpha^n \rrbracket$$

Definition (d $\mathcal{L}$  semantics)

( $\llbracket \cdot \rrbracket : \text{Fml} \rightarrow \wp(\mathcal{S})$ )

$$\llbracket \theta \geq \eta \rrbracket = \{\omega : \llbracket \theta \rrbracket \omega \geq \llbracket \eta \rrbracket \omega\}$$

$$\llbracket \neg \phi \rrbracket = (\llbracket \phi \rrbracket)^c$$

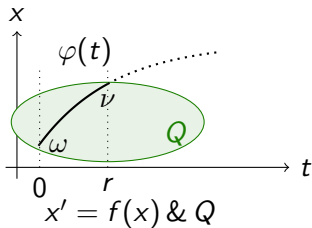
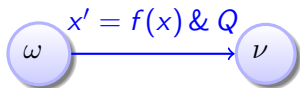
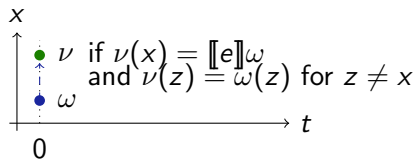
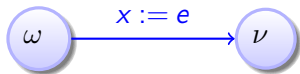
$$\llbracket \phi \wedge \psi \rrbracket = \llbracket \phi \rrbracket \cap \llbracket \psi \rrbracket$$

$$\llbracket \langle \alpha \rangle \phi \rrbracket = \llbracket \alpha \rrbracket \circ \llbracket \phi \rrbracket = \{\omega : \nu \in \llbracket \phi \rrbracket \text{ for some } \nu : (\omega, \nu) \in \llbracket \alpha \rrbracket\}$$

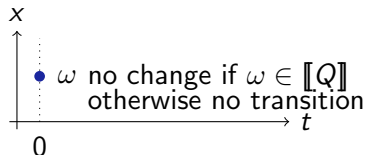
$$\llbracket [\alpha] \phi \rrbracket = \llbracket \neg \langle \alpha \rangle \neg \phi \rrbracket = \{\omega : \nu \in \llbracket \phi \rrbracket \text{ for all } \nu : (\omega, \nu) \in \llbracket \alpha \rrbracket\}$$

$$\llbracket \exists x \phi \rrbracket = \{\omega : \omega_x^r \in \llbracket \phi \rrbracket \text{ for some } r \in \mathbb{R}\}$$

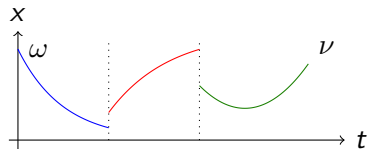
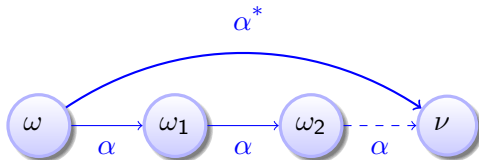
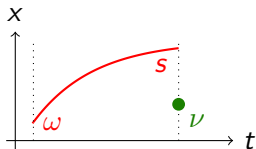
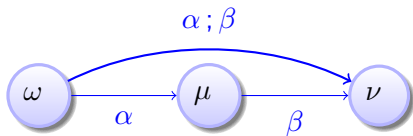
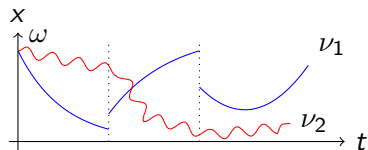
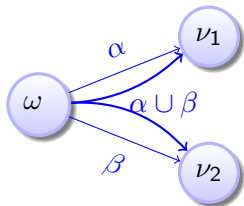
# Differential Dynamic Logic dL: Transition Semantics



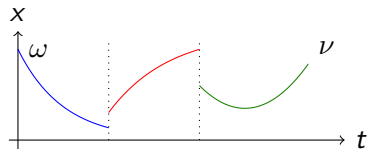
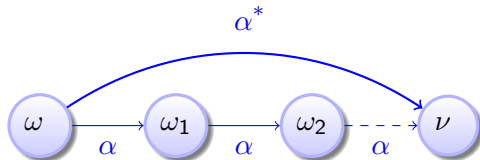
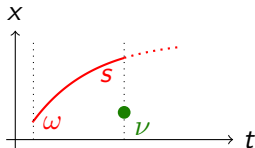
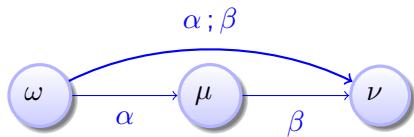
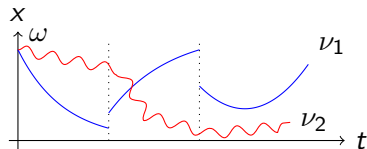
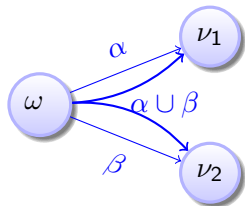
if  $\omega \in \llbracket Q \rrbracket$



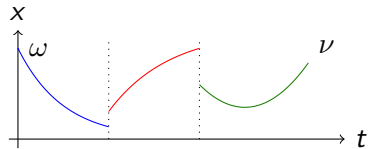
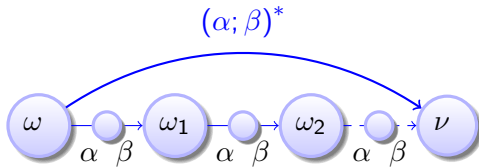
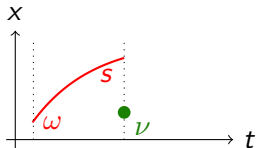
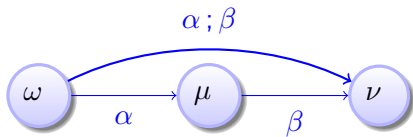
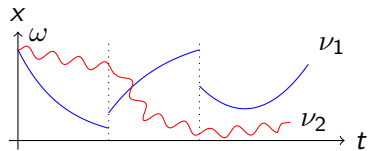
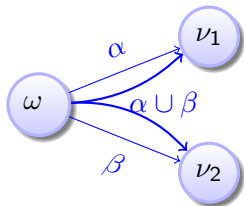
# Differential Dynamic Logic dL: Transition Semantics



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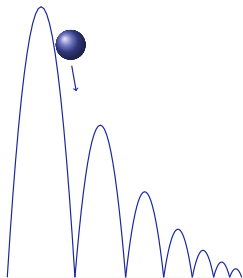


# Differential Dynamic Logic dL: Transition Semantics



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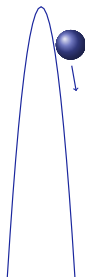
# Conjecture: Quantum the Acrophobic Bouncing Ball



Example (Quantum the Bouncing Ball)

$$0 \leq x \wedge x = H \wedge v = 0 \wedge g > 0 \wedge 1 \geq c \geq 0 \rightarrow$$
$$[(x' = v, v' = -g \ \& \ x \geq 0; (?x = 0; v := -cv \cup ?x \neq 0))^*] (0 \leq x \wedge x \leq H)$$

# Conjecture: Quantum the Acrophobic Bouncing Ball



Example (Quantum the Bouncing Ball)

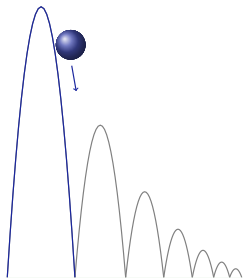
(Single-hop)

$$0 \leq x \wedge x = H \wedge v = 0 \wedge g > 0 \wedge 1 \geq c \geq 0 \rightarrow$$
$$\left[ x' = v, v' = -g \ \& \ x \geq 0; (?x = 0; v := -cv \cup ?x \neq 0) \right] (0 \leq x \wedge x \leq H)$$

Removing the repetition grotesquely changes the behavior to a single hop



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Example (Quantum the Bouncing Ball)

(Single-hop)

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Removing the repetition grotesquely changes the behavior to a single hop

Developed on the board:

- ① Intermediate condition proof rule  $G[;]$  for sequential compositions
- ② Dynamic axioms for dynamical systems
- ③ Example-driven sketch of single-hop bouncing ball proof

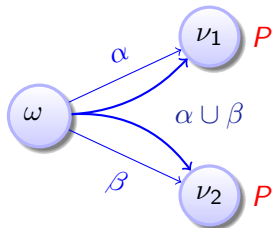
See lecture notes for details [1].

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compositional semantics  $\Rightarrow$  compositional rules!

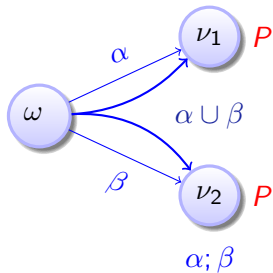
# Dynamic Axioms for Dynamical Systems

$$[U] \quad [\alpha \cup \beta]P \leftrightarrow [\alpha]P \wedge [\beta]P$$

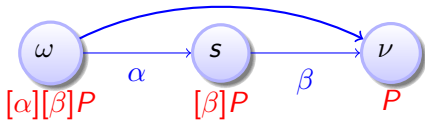


# Dynamic Axioms for Dynamical Systems

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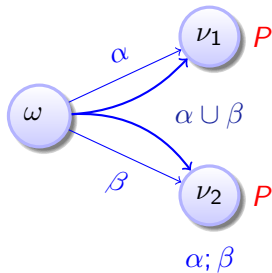


$$[;] \quad [\alpha; \beta]P \leftrightarrow [\alpha][\beta]P$$

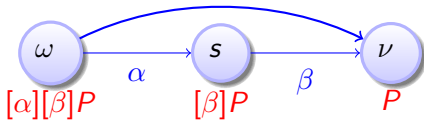


# Dynamic Axioms for Dynamical Systems

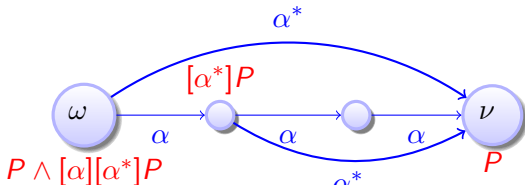
$$[U] \quad [\alpha \cup \beta]P \leftrightarrow [\alpha]P \wedge [\beta]P$$



$$[;] \quad [\alpha; \beta]P \leftrightarrow [\alpha][\beta]P$$



$$[*] \quad [\alpha^*]P \leftrightarrow P \wedge [\alpha][\alpha^*]P$$



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# A Proof of a Short Single-hop Bouncing Ball

$$\begin{array}{c} \text{[i]} \\ \hline A \vdash [x'' = -g; (?x = 0; v := -cv \cup ?x \geq 0)]B(x,v) \\ A \stackrel{\text{def}}{\equiv} 0 \leq x \wedge x = H \wedge v = 0 \wedge g > 0 \wedge 1 \geq c \geq 0 \\ B(x,v) \stackrel{\text{def}}{\equiv} 0 \leq x \wedge x \leq H \\ (x'' = -g) \stackrel{\text{def}}{\equiv} (x' = v, v' = -g) \end{array}$$

# A Proof of a Short Single-hop Bouncing Ball

$$\frac{[U] \quad A \vdash [x'' = -g][?x = 0; v := -cv \cup ?x \geq 0]B(x,v)}{[I] \quad A \vdash [x'' = -g; (?x = 0; v := -cv \cup ?x \geq 0)]B(x,v)}$$

$$A \stackrel{\text{def}}{\equiv} 0 \leq x \wedge x = H \wedge v = 0 \wedge g > 0 \wedge 1 \geq c \geq 0$$

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$$(x'' = -g) \stackrel{\text{def}}{\equiv} (x' = v, v' = -g)$$

# A Proof of a Short Single-hop Bouncing Ball

$$\frac{[i] \quad A \vdash [x'' = -g]([?x = 0; v := -cv]B(x,v) \wedge [?x \geq 0]B(x,v))}{[U] \quad A \vdash [x'' = -g][?x = 0; v := -cv \cup ?x \geq 0]B(x,v)}$$

$$\frac{[U] \quad A \vdash [x'' = -g][?x = 0; v := -cv \cup ?x \geq 0]B(x,v)}{[i] \quad A \vdash [x'' = -g; (?x = 0; v := -cv \cup ?x \geq 0)]B(x,v)}$$

$$A \stackrel{\text{def}}{=} 0 \leq x \wedge x = H \wedge v = 0 \wedge g > 0 \wedge 1 \geq c \geq 0$$

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# A Proof of a Short Single-hop Bouncing Ball

$$\frac{[?],[?]}{A \vdash [x'' = -g]([?x = 0][v := -cv]B(x,v) \wedge [?x \geq 0]B(x,v))}$$

$$\frac{[;]}{A \vdash [x'' = -g]([?x = 0; v := -cv]B(x,v) \wedge [?x \geq 0]B(x,v))}$$

$$\frac{[U]}{A \vdash [x'' = -g][?x = 0; v := -cv \cup ?x \geq 0]B(x,v)}$$

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# A Proof of a Short Single-hop Bouncing Ball

$$\begin{array}{c} \frac{}{[:=] A \vdash [x'' = -g]((x = 0 \rightarrow [v := -cv]B(x,v)) \wedge (x \geq 0 \rightarrow B(x,v)))} \\ \frac{}{[?],[?] A \vdash [x'' = -g]([?x = 0][v := -cv]B(x,v) \wedge [?x \geq 0]B(x,v))} \\ \frac{}{[;] A \vdash [x'' = -g]([?x = 0; v := -cv]B(x,v) \wedge [?x \geq 0]B(x,v))} \\ \frac{}{[\cup] A \vdash [x'' = -g][?x = 0; v := -cv \cup ?x \geq 0]B(x,v)} \\ \frac{}{[;] A \vdash [x'' = -g; (?x = 0; v := -cv \cup ?x \geq 0)]B(x,v)} \end{array}$$

$$A \stackrel{\text{def}}{\equiv} 0 \leq x \wedge x = H \wedge v = 0 \wedge g > 0 \wedge 1 \geq c \geq 0$$

$$B(x,v) \stackrel{\text{def}}{\equiv} 0 \leq x \wedge x \leq H$$

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# A Proof of a Short Single-hop Bouncing Ball

$$\begin{array}{c} \frac{[!]}{A \vdash [x'' = -g]((x = 0 \rightarrow B(x, -cv)) \wedge (x \geq 0 \rightarrow B(x, v)))} \\ \frac{[:=]}{A \vdash [x'' = -g]((x = 0 \rightarrow [v := -cv]B(x, v)) \wedge (x \geq 0 \rightarrow B(x, v)))} \\ \frac{[?],[?]}{A \vdash [x'' = -g]([?x = 0][v := -cv]B(x, v) \wedge [?x \geq 0]B(x, v))} \\ \frac{[;]}{A \vdash [x'' = -g]([?x = 0; v := -cv]B(x, v) \wedge [?x \geq 0]B(x, v))} \\ \frac{[\cup]}{A \vdash [x'' = -g][?x = 0; v := -cv \cup ?x \geq 0]B(x, v)} \\ \frac{[;]}{A \vdash [x'' = -g; (?x = 0; v := -cv \cup ?x \geq 0)]B(x, v)} \end{array}$$

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# A Proof of a Short Single-hop Bouncing Ball

$$\begin{array}{l} \text{[i]} \frac{}{A \vdash \forall t \geq 0 [x := H - \frac{g}{2}t^2; v := -gt] ((x=0 \rightarrow B(x, -cv)) \wedge (x \geq 0 \rightarrow B(x, v)))} \\ \text{[!]} \frac{}{A \vdash [x'' = -g] ((x=0 \rightarrow B(x, -cv)) \wedge (x \geq 0 \rightarrow B(x, v)))} \\ \text{[:=]} \frac{}{A \vdash [x'' = -g] ((x=0 \rightarrow [v := -cv]B(x, v)) \wedge (x \geq 0 \rightarrow B(x, v)))} \\ \text{[?], [?]} \frac{}{A \vdash [x'' = -g] ([?x = 0][v := -cv]B(x, v) \wedge [?x \geq 0]B(x, v))} \\ \text{[i]} \frac{}{A \vdash [x'' = -g] ([?x = 0; v := -cv]B(x, v) \wedge [?x \geq 0]B(x, v))} \\ \text{[U]} \frac{}{A \vdash [x'' = -g][?x = 0; v := -cv \cup ?x \geq 0]B(x, v)} \\ \text{[i]} \frac{}{A \vdash [x'' = -g; (?x = 0; v := -cv \cup ?x \geq 0)]B(x, v)} \end{array}$$

$$A \stackrel{\text{def}}{\equiv} 0 \leq x \wedge x = H \wedge v = 0 \wedge g > 0 \wedge 1 \geq c \geq 0$$

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# A Proof of a Short Single-hop Bouncing Ball

$$\begin{array}{l}
 \text{[:=]} \frac{}{A \vdash \forall t \geq 0 [x := H - \frac{g}{2}t^2][v := -gt] ((x=0 \rightarrow B(x,-cv)) \wedge (x \geq 0 \rightarrow B(x,v)))} \\
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 \text{[']} \frac{}{A \vdash [x'' = -g] ((x = 0 \rightarrow B(x,-cv)) \wedge (x \geq 0 \rightarrow B(x,v)))} \\
 \text{[:=]} \frac{}{A \vdash [x'' = -g] ((x = 0 \rightarrow [v := -cv]B(x,v)) \wedge (x \geq 0 \rightarrow B(x,v)))} \\
 \text{[?],[?]} \frac{}{A \vdash [x'' = -g] ([?x = 0][v := -cv]B(x,v) \wedge [?x \geq 0]B(x,v))} \\
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# A Proof of a Short Single-hop Bouncing Ball

$$\begin{array}{l}
\text{[:=]} \frac{}{A \vdash \forall t \geq 0 [x := H - \frac{g}{2}t^2] ((x=0 \rightarrow B(x, -c(-gt))) \wedge (x \geq 0 \rightarrow B(x, -gt)))} \\
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\text{[']} \frac{}{A \vdash [x'' = -g] ((x = 0 \rightarrow B(x, -cv)) \wedge (x \geq 0 \rightarrow B(x, v)))} \\
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\text{[?],[?]} \frac{}{A \vdash [x'' = -g] ([?x = 0][v := -cv]B(x, v) \wedge [?x \geq 0]B(x, v))} \\
\text{[;]} \frac{}{A \vdash [x'' = -g] ([?x = 0; v := -cv]B(x, v) \wedge [?x \geq 0]B(x, v))} \\
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\text{[;]} \frac{}{A \vdash [x'' = -g; (?x = 0; v := -cv \cup ?x \geq 0)]B(x, v)}
\end{array}$$

$$A \stackrel{\text{def}}{\equiv} 0 \leq x \wedge x = H \wedge v = 0 \wedge g > 0 \wedge 1 \geq c \geq 0$$

$$B(x, v) \stackrel{\text{def}}{\equiv} 0 \leq x \wedge x \leq H$$

$$(x'' = -g) \stackrel{\text{def}}{\equiv} (x' = v, v' = -g)$$

# A Proof of a Short Single-hop Bouncing Ball

$$\begin{array}{l}
 A \vdash \forall t \geq 0 \left( (H - \frac{g}{2}t^2 = 0 \rightarrow B(H - \frac{g}{2}t^2, -c(-gt))) \wedge (H - \frac{g}{2}t^2 \geq 0 \rightarrow B(H - \frac{g}{2}t^2, -gt)) \right) \\
 \text{[:=]} \frac{}{A \vdash \forall t \geq 0 [x := H - \frac{g}{2}t^2] \left( (x=0 \rightarrow B(x, -c(-gt))) \wedge (x \geq 0 \rightarrow B(x, -gt)) \right)} \\
 \text{[:=]} \frac{}{A \vdash \forall t \geq 0 [x := H - \frac{g}{2}t^2][v := -gt] \left( (x=0 \rightarrow B(x, -cv)) \wedge (x \geq 0 \rightarrow B(x, v)) \right)} \\
 \text{[;]} \frac{}{A \vdash \forall t \geq 0 [x := H - \frac{g}{2}t^2; v := -gt] \left( (x=0 \rightarrow B(x, -cv)) \wedge (x \geq 0 \rightarrow B(x, v)) \right)} \\
 \text{[']} \frac{}{A \vdash [x'' = -g] \left( (x=0 \rightarrow B(x, -cv)) \wedge (x \geq 0 \rightarrow B(x, v)) \right)} \\
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 \text{[?],[?]} \frac{}{A \vdash [x'' = -g] \left( [?x = 0][v := -cv]B(x, v) \wedge [?x \geq 0]B(x, v) \right)} \\
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 [;] A \vdash \forall t \geq 0 [x := H - \frac{g}{2}t^2; v := -gt] \left( (x = 0 \rightarrow B(x, -cv)) \wedge (x \geq 0 \rightarrow B(x, v)) \right) \\
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 \hline
 [?],[?] A \vdash [x'' = -g] \left( [?x = 0][v := -cv]B(x, v) \wedge [?x \geq 0]B(x, v) \right) \\
 \hline
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 \hline
 [\cup] A \vdash [x'' = -g][?x = 0; v := -cv \cup ?x \geq 0]B(x, v) \\
 \hline
 [;] A \vdash [x'' = -g; (?x = 0; v := -cv \cup ?x \geq 0)]B(x, v)
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# A Proof of a Short Single-hop Bouncing Ball

Resolving abbreviations at the premise yields:

$$\begin{aligned} 0 \leq x \wedge x = H \wedge v = 0 \wedge g > 0 \wedge 1 \geq c \geq 0 \rightarrow \\ \forall t \geq 0 \left( \left( H - \frac{g}{2}t^2 = 0 \rightarrow 0 \leq H - \frac{g}{2}t^2 \wedge H - \frac{g}{2}t^2 \leq H \right) \right. \\ \left. \wedge \left( H - \frac{g}{2}t^2 \geq 0 \rightarrow 0 \leq H - \frac{g}{2}t^2 \wedge H - \frac{g}{2}t^2 \leq H \right) \right) \end{aligned}$$

which is provable by arithmetic (since  $g > 0$  and  $t^2 \geq 0$ ).

# A Proof of a Short Single-hop Bouncing Ball

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Resolving abbreviations at the premise yields:

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Exciting!

We have just formally verified our very first CPS!

# A Proof of a Short Single-hop Bouncing Ball

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$$\begin{aligned} 0 \leq x \wedge x = H \wedge v = 0 \wedge g > 0 \wedge 1 \geq c \geq 0 \rightarrow \\ \forall t \geq 0 \left( \left( H - \frac{g}{2}t^2 = 0 \rightarrow 0 \leq H - \frac{g}{2}t^2 \wedge H - \frac{g}{2}t^2 \leq H \right) \right. \\ \left. \wedge \left( H - \frac{g}{2}t^2 \geq 0 \rightarrow 0 \leq H - \frac{g}{2}t^2 \wedge H - \frac{g}{2}t^2 \leq H \right) \right) \end{aligned}$$

which is provable by arithmetic (since  $g > 0$  and  $t^2 \geq 0$ ).

Exciting!

We have just formally verified our very first CPS!

Okay, alright, it was a grotesquely simplified single-hop bouncing ball. But the axioms of our proof technique were completely general and not specific to bouncing balls, so they should carry us forward to true CPS.



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Foundations of cyber-physical systems.

Lecture Notes 15-424/624, Carnegie Mellon University, 2016.

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