

24: Model Checking & Reachability Analysis

15-424: Foundations of Cyber-Physical Systems

Goran Frehse André Platzer

Verimag

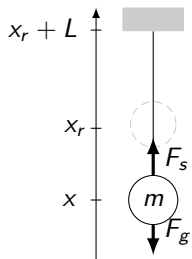
- [1] Laurent Doyen, Goran Frehse, George J. Pappas, André Platzer. Verification of Hybrid Systems. In Edmund M. Clarke, Thomas A. Henzinger and Helmut Veith, editors, *Handbook of Model Checking*. Springer, 2017.

- 1 Hybrid Automata
 - Example
 - Definition and Semantics
- 2 Set-Based Reachability
 - Piecewise Constant Dynamics
 - Piecewise Affine Dynamics
 - Set Representations
- 3 Conclusions

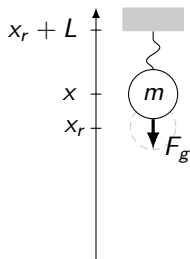
- 1 Hybrid Automata
 - Example
 - Definition and Semantics
- 2 Set-Based Reachability
 - Piecewise Constant Dynamics
 - Piecewise Affine Dynamics
 - Set Representations
- 3 Conclusions

- 1 Hybrid Automata
 - Example
 - Definition and Semantics
- 2 Set-Based Reachability
 - Piecewise Constant Dynamics
 - Piecewise Affine Dynamics
 - Set Representations
- 3 Conclusions

Example: Ball on String

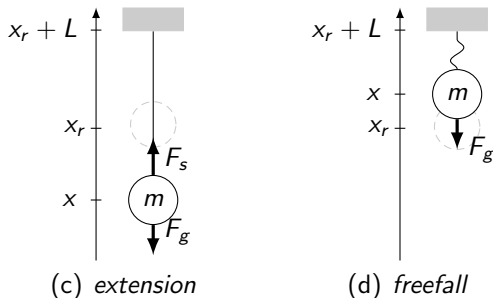


(a) *extension*



(b) *freefall*

Example: Ball on String



dynamics in *freefall* when $x \geq x_r$, with mass m

$$m\ddot{x} = F_g = -mg$$

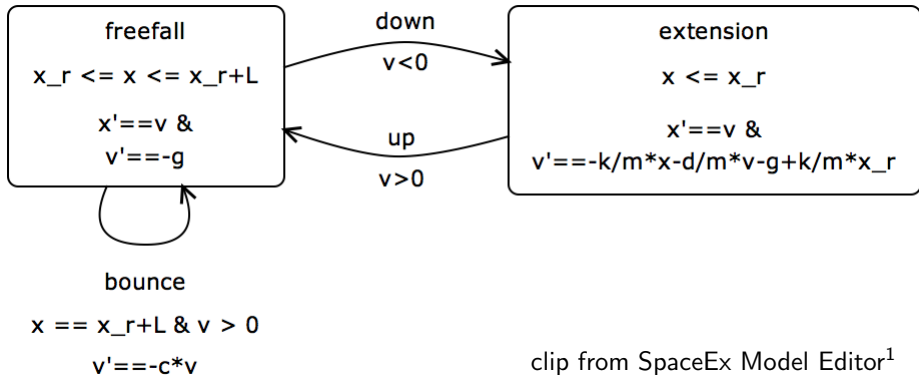
dynamics in *extension* when $x \leq x_r$, spring constant k , damping d

$$m\ddot{x} = F_g + F_s = -mg + kx_r - kx - d\dot{x}$$

transition when $x = x_r + L$, collision factor $c \in [0, 1]$ $\dot{x}^+ = -c\dot{x}$

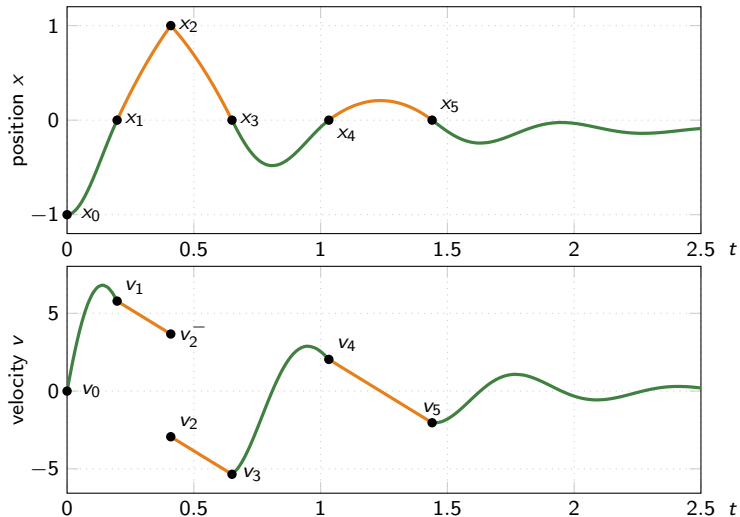
Hybrid Automaton Model: Ball on String

auxiliary variable $v = \dot{x}$, so $\dot{v} = \ddot{x}$



¹G. Frehse, C. L. Guernic, A. Donzé, R. Ray, O. Lebeltel, R. Ripado, A. Girard, T. Dang, and O. Maler, "Spaceex: Scalable verification of hybrid systems," in *CAV'11*, ser. LNCS, Springer, 2011.

Simulation



- 1 Hybrid Automata
 - Example
 - Definition and Semantics
- 2 Set-Based Reachability
 - Piecewise Constant Dynamics
 - Piecewise Affine Dynamics
 - Set Representations
- 3 Conclusions

- **locations** $\text{Loc} = \{\ell_1, \dots, \ell_m\}$ and **variables** $X = \{x_1, \dots, x_n\}$ define the **state space** $\text{Loc} \times \mathbb{R}^X$
- **transitions** $\text{Edg} \subseteq \text{Loc} \times \text{Lab} \times \text{Loc}$ define location changes with **synchronization labels** Lab
- **evolution domain** alias **invariant** $\text{Inv} \subseteq \text{Loc} \times \mathbb{R}^X$,
- **flow relation** Flow , where $\text{Flow}(\ell) \subseteq \mathbb{R}^X \times \mathbb{R}^X$, e.g.,

$$\dot{\mathbf{x}} = f(\mathbf{x});$$

- **jump relation** Jump , where $\text{Jump}(e) \subseteq \mathbb{R}^X \times \mathbb{R}^{X^+}$, e.g.,

$$\text{Jump}(e) = \{(\mathbf{x}, \mathbf{x}^+) \mid \mathbf{x} \in \mathcal{G} \wedge \mathbf{x}^+ = r(\mathbf{x})\}$$

- **initial** states $\text{Init} \subseteq \text{Inv}$

- **locations** $\text{Loc} = \{\ell_1, \dots, \ell_m\}$ and **variables** $X = \{x_1, \dots, x_n\}$ define the **state space** $\text{Loc} \times \mathbb{R}^X$
- **transitions** $\text{Edg} \subseteq \text{Loc} \times \text{Lab} \times \text{Loc}$ define location changes with **synchronization labels** Lab
- **evolution domain** alias **invariant** $\text{Inv} \subseteq \text{Loc} \times \mathbb{R}^X$,
- **flow relation** Flow , where $\text{Flow}(\ell) \subseteq \mathbb{R}^X \times \mathbb{R}^X$, e.g.,

$$\dot{\mathbf{x}} = f(\mathbf{x});$$

- **jump relation** Jump , where $\text{Jump}(e) \subseteq \mathbb{R}^X \times \mathbb{R}^{X^+}$, e.g.,

$$\text{Jump}(e) = \{(\mathbf{x}, \mathbf{x}^+) \mid \mathbf{x} \in \mathcal{G} \wedge \mathbf{x}^+ = r(\mathbf{x})\}$$

- **initial** states $\text{Init} \subseteq \text{Inv}$
- **Except:** all described by semialgebraic sets (often polyhedra)

Run Semantics

$$(\ell_0, \mathbf{x}_0) \xrightarrow{\delta_0, \xi_0} (\ell_0, \xi_0(\delta_0)) \xrightarrow{\alpha_0} (\ell_1, \mathbf{x}_1) \xrightarrow{\delta_1, \xi_1} (\ell_1, \xi_1(\delta_1)) \dots$$

with $(\ell_0, \mathbf{x}_0) \in \text{Init}$, $\alpha_i \in \text{Lab} \cup \{\tau\}$, and for $i = 0, 1, \dots$:

- 1 **Trajectories:** $(\dot{\xi}(t), \xi(t)) \in \text{Flow}(\ell)$ and $\xi_i(t) \in \text{Inv}(\ell_i)$
for all $t \in [0, \delta_i]$.
- 2 **Jumps:** $(\xi_i(\delta_i), \mathbf{x}_{i+1}) \in \text{Jump}(e_i)$, $e_i = (\ell_i, \alpha_i, \ell_{i+1}) \in \text{Edg}$, and $\mathbf{x}_{i+1} \in \text{Inv}(\ell_{i+1})$.

A state (ℓ, \mathbf{x}) is **reachable** if there exists a run with $(\ell_i, \mathbf{x}_i) = (\ell, \mathbf{x})$ for some i .

Run Semantics

$$(\ell_0, \mathbf{x}_0) \xrightarrow{\delta_0, \xi_0} (\ell_0, \xi_0(\delta_0)) \xrightarrow{\alpha_0} (\ell_1, \mathbf{x}_1) \xrightarrow{\delta_1, \xi_1} (\ell_1, \xi_1(\delta_1)) \dots$$

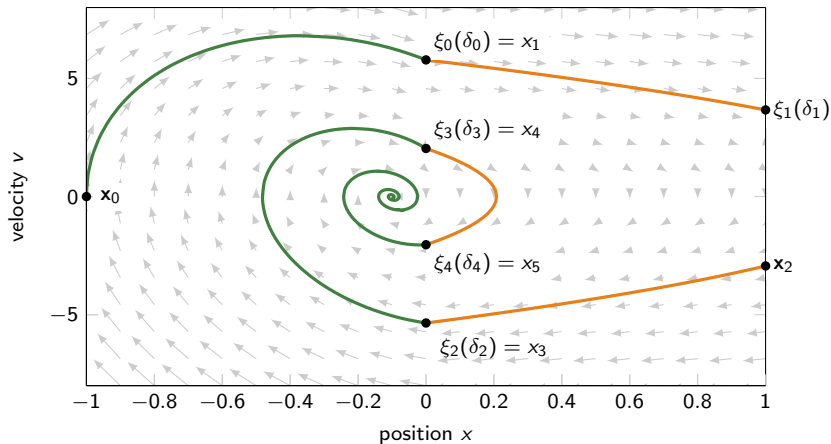
with $(\ell_0, \mathbf{x}_0) \in \text{Init}$, $\alpha_i \in \text{Lab} \cup \{\tau\}$, and for $i = 0, 1, \dots$:

- 1 **Trajectories:** $(\dot{\xi}(t), \xi(t)) \in \text{Flow}(\ell)$ and $\xi_i(t) \in \text{Inv}(\ell_i)$ for all $t \in [0, \delta_i]$.
- 2 **Jumps:** $(\xi_i(\delta_i), \mathbf{x}_{i+1}) \in \text{Jump}(e_i)$, $e_i = (\ell_i, \alpha_i, \ell_{i+1}) \in \text{Edg}$, and $\mathbf{x}_{i+1} \in \text{Inv}(\ell_{i+1})$.

A state (ℓ, \mathbf{x}) is **reachable** if there exists a run with $(\ell_i, \mathbf{x}_i) = (\ell, \mathbf{x})$ for some i .

Usually: $\text{Flow}(\ell)$ is ODE and trajectory $\xi(t)$ its solution

Example: Ball on String



- 1 Hybrid Automata
 - Example
 - Definition and Semantics
- 2 Set-Based Reachability
 - Piecewise Constant Dynamics
 - Piecewise Affine Dynamics
 - Set Representations
- 3 Conclusions

Set-Based Reachability

Extending numerical simulation from numbers to sets

- account for nondeterminism
- exhaustive
- infinite time horizon

Downsides:

- only approximate for complex dynamics
- generally not scalable in number of variables
- trade-off between runtime and accuracy
- may not terminate or degenerate to “system could be anywhere”

Reachability Algorithm

One-step successors by **time elapse** from set of states S ,

$$\text{Post}_C(S) = \{(l, \xi(\delta)) \mid \exists (l, \mathbf{x}) \in S : (l, \mathbf{x}) \xrightarrow{\delta, \xi} (l, \xi(\delta))\}$$

One-step successors by **jump** from set of states S ,

$$\text{Post}_D(S) = \{(l', \mathbf{x}') \mid \exists (l', \mathbf{x}') \in S, \exists \alpha \in \text{Lab} \cup \{\tau\} : (l, \mathbf{x}) \xrightarrow{\alpha} (l', \mathbf{x}')\}$$

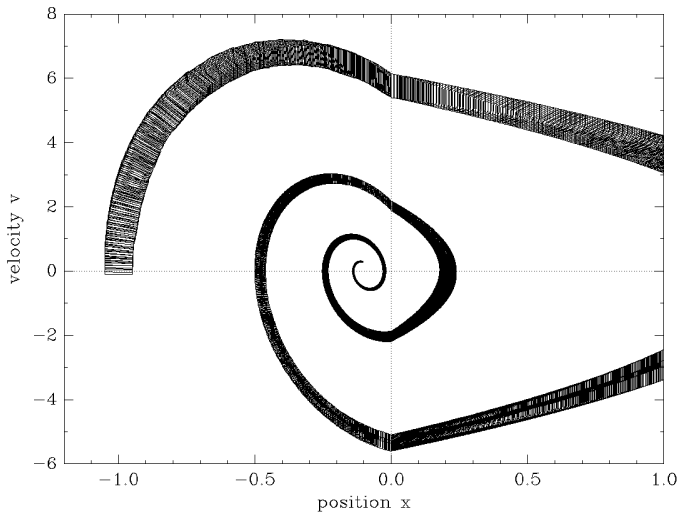
$$\begin{aligned} R_0 &:= \text{Post}_C(\text{Init}), \\ R_{i+1} &:= R_i \cup \text{Post}_C(\text{Post}_D(R_i)). \end{aligned}$$

If $R_{i+1} = R_i$, then $R_i =$ reachable states.

- may not terminate if states unbounded (counter)
- problem undecidable in general²

²T. A. Henzinger, P. W. Kopke, A. Puri, and P. Varaiya, "What's decidable about hybrid automata?" *Journal of Computer and System Sciences*, vol. 57, pp. 94–124, 1998.

Ball on String: Reachable States



(clip from SpaceEx output)

- 1 Hybrid Automata
 - Example
 - Definition and Semantics
- 2 Set-Based Reachability
 - Piecewise Constant Dynamics
 - Piecewise Affine Dynamics
 - Set Representations
- 3 Conclusions

HA of piecewise constant dynamics (PCDA, LHA)

- initial states and invariants are conjunctions of linear constraints

$$x_r \leq x \wedge x \leq x_r + L$$

- flows are conjunctions of linear constraints **over derivatives** \dot{X}

$$\dot{x} = 5 \wedge \dot{v} = -1 \wedge 2 \leq \dot{z} \wedge \dot{z} \leq 5$$

- jumps are conjunctive linear constraints over $X \cup X^+$, where X^+ denote the variables after the jump.

$$x = x_r + L \wedge v > 0 \wedge v^+ = -0.5 * v$$

One-step successors of PCDA can be computed **exactly**.
Often: assume all constraints are compact or at least closed.

Polyhedra in Constraint Form

Conjunctive linear constraints are polyhedra

\mathcal{H} -polyhedron (constraint form)

$$\mathcal{P} = \left\{ \mathbf{x} \mid \bigwedge_{i=1}^m \mathbf{a}_i^\top \mathbf{x} \leq b_i \right\},$$

with **facet normals** $\mathbf{a}_i \in \mathbb{R}^n$ and **inhomogeneous coefficients** $b_i \in \mathbb{R}$.
vector-matrix notation:

$$\mathcal{P} = \left\{ \mathbf{x} \mid A\mathbf{x} \leq \mathbf{b} \right\}, \text{ with } A = \begin{pmatrix} \mathbf{a}_1^\top \\ \vdots \\ \mathbf{a}_m^\top \end{pmatrix}, \mathbf{b} = \begin{pmatrix} b_1 \\ \vdots \\ b_m \end{pmatrix}.$$

Time Elapse with Polyhedra

For PCDA, it suffices to consider straight-line trajectories:³

Lemma (Constant Derivatives)

There is a trajectory $\xi(t)$ from $\mathbf{x} = \xi(0)$ to $\mathbf{x}' = \xi(\delta)$, $\delta > 0$, iff $\eta(t) = \mathbf{x} + \mathbf{q}t$ with $\mathbf{q} = (\mathbf{x}' - \mathbf{x})/\delta$ is a trajectory from \mathbf{x} to \mathbf{x}' .

³P.-H. Ho, "Automatic analysis of hybrid systems," Technical Report CSD-TR95-1536, PhD thesis, Cornell University, Aug. 1995.

Time Elapse with Polyhedra

For PCDA, it suffices to consider straight-line trajectories:³

Lemma (Constant Derivatives)

There is a trajectory $\xi(t)$ from $\mathbf{x} = \xi(0)$ to $\mathbf{x}' = \xi(\delta)$, $\delta > 0$, iff $\eta(t) = \mathbf{x} + \mathbf{q}t$ with $\mathbf{q} = (\mathbf{x}' - \mathbf{x})/\delta$ is a trajectory from \mathbf{x} to \mathbf{x}' .

Proof Idea: Average slope is enough by mean-value theorem

³P.-H. Ho, "Automatic analysis of hybrid systems," Technical Report CSD-TR95-1536, PhD thesis, Cornell University, Aug. 1995.

Time Elapse with Polyhedra

Given **polyhedra** $\mathcal{P} = \{\mathbf{x} \mid A\mathbf{x} \leq \mathbf{b}\}$, $\mathcal{Q} = \{\mathbf{q} \mid \bar{A}\mathbf{q} \leq \bar{\mathbf{b}}\}$

Time successors with constant slope $\in \mathcal{Q}$ (ignores evolution domain):

$$\mathcal{P} \nearrow \mathcal{Q} = \{\mathbf{x}' \mid \mathbf{x} \in \mathcal{P}, \mathbf{q} \in \mathcal{Q}, t \in \mathbb{R}^{\geq 0}, \mathbf{x}' = \mathbf{x} + \mathbf{q}t\}.$$

Eliminating $\mathbf{q} = \frac{\mathbf{x}' - \mathbf{x}}{t}$ for $t > 0$, plug into \mathcal{Q} , and multiplying with t :

$$\mathcal{P} \nearrow \mathcal{Q} = \left\{ \mathbf{x}' \mid A\mathbf{x} \leq \mathbf{b} \wedge \bar{A}(\mathbf{x}' - \mathbf{x}) \leq \bar{\mathbf{b}} \cdot t \wedge t \geq 0 \right\}.$$

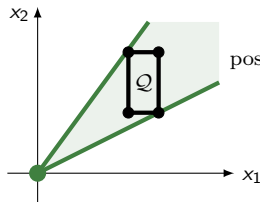
Quantifier elimination of t squares the number of constraints. FM

More general union of two polyhedra if \mathcal{Q} not compact.

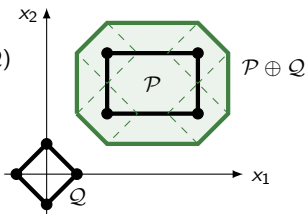
Subsequently intersect with evolution domain Inv :

$$\text{post}_C(\ell \times P) = \ell \times (P \nearrow \text{Flow}(\ell)) \cap \text{Inv}(\ell).$$

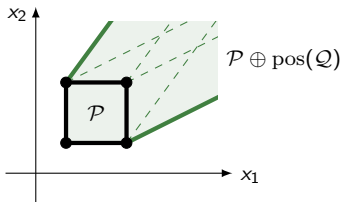
Time Elapse with Polyhedra – Geometric Version



(a) cone $\text{pos}(Q)$



(b) $P \oplus Q$



(c) $P \nearrow Q = P \oplus \text{pos}(Q)$

cone around Q
Minkowski sum
convex hull

$$\begin{aligned}\text{pos}(Q) &= \{\mathbf{q} \cdot t \mid \mathbf{q} \in Q, t \geq 0\} \\ P \oplus Q &= \{\mathbf{p} + \mathbf{q} \mid \mathbf{p} \in P, \mathbf{q} \in Q\} \\ \text{chull}(Q) &= \left\{ \sum_{\mathbf{q}_i \in Q} \lambda_i \cdot \mathbf{q}_i \mid \lambda_i \geq 0, \sum_i \lambda_i = 1 \right\}\end{aligned}$$

Polyhedra in Generator Form

\mathcal{H} -polyhedron (constraint form)

$$\mathcal{P} = \left\{ \mathbf{x} \mid A\mathbf{x} \leq \mathbf{b} \right\}, \text{ with } A = \begin{pmatrix} \mathbf{a}_1^\top \\ \vdots \\ \mathbf{a}_m^\top \end{pmatrix}, \mathbf{b} = \begin{pmatrix} b_1 \\ \vdots \\ b_m \end{pmatrix}.$$

\mathcal{V} -polyhedron (generator form)

$$\mathcal{P} = (V, R) = \text{chull}(V) \oplus \text{pos}(\text{chull}(R)).$$

with **vertices** $V \subseteq \mathbb{R}^n$ and **rays** $R \subseteq \mathbb{R}^n$

If $\mathcal{P} = (V, R)$ and $\mathcal{Q} = (V', R')$ in **generator form** and closed, then

$$\mathcal{P} \nearrow \mathcal{Q} = (V, R) \nearrow (V', R') = (V, R \cup V' \cup R')$$

But: conversion between \mathcal{H} - and \mathcal{V} -polyhedra is expensive

cube: $2n$ constraints, 2^n vertices

cross-polytope (diamond): $2n$ vertices, 2^n constraints

Edge $e = (\ell, \alpha, \ell')$ with **guard** $\mathbf{x} \in \mathcal{G}$ and nondeterministic **assignment** $\mathbf{x}^+ = C\mathbf{x} + \mathbf{w}$, $\mathbf{w} \in \mathcal{W}$,

$$\text{post}_D(\ell \times P) = \ell' \times (C(\mathcal{P} \cap \mathcal{G}) \oplus \mathcal{W}) \cap \text{Inv}(\ell').$$

If **constant matrix** C invertible and everything in **constraint form**

$$C\mathcal{P} = \{\mathbf{x} \mid AC^{-1}\mathbf{x} \leq \mathbf{b}\} \quad \text{where} \quad \mathcal{P} = \{\mathbf{x} \mid A\mathbf{x} \leq \mathbf{b}\}$$

Otherwise requires quantifier elimination

Computational Cost

operation		polyhedra	
		m constraints	k generators
cone	$\text{pos}()$	m^2	k
Minkowski sum	\oplus	exp	k^2
linear map	$Ax+b$	m / exp	k
intersection	\cap	$2m$	exp

Generator form good for continuous successors $\mathcal{P} \xrightarrow{\gamma} \mathcal{Q} = \mathcal{P} \oplus \text{pos}(\mathcal{Q})$

Constraint form is better for discrete successors if no uncertainty

Conversion is expensive

- 1 Hybrid Automata
 - Example
 - Definition and Semantics
- 2 Set-Based Reachability
 - Piecewise Constant Dynamics
 - Piecewise Affine Dynamics
 - Set Representations
- 3 Conclusions

Piecewise Affine Dynamics

Hybrid automata with **piecewise affine dynamics** (PWA)

- initial states and invariants are conjunctive linear constraints over X alias polyhedra

$$x_r \leq x \wedge x \leq x_r + L$$

- flows are **affine ODEs** with compact convex polyhedra \mathcal{U}

$$\dot{\mathbf{x}} = A\mathbf{x} + B\mathbf{u}, \quad \mathbf{u} \in \mathcal{U},$$

- jumps have a guard set and *assignments*

$$\mathbf{x}^+ = C\mathbf{x} + \mathbf{w}, \quad \mathbf{w} \in \mathcal{W}.$$

Continuous successors

$$\dot{\mathbf{x}} = A\mathbf{x} + B\mathbf{u}, \quad \mathbf{u} \in \mathcal{U},$$

trajectory $\xi(t)$ from $\xi(0) = \mathbf{x}_0$ for integrable input signal $\zeta(t) \in \mathcal{U}$:

$$\xi_{\mathbf{x}_0, \zeta}(t) = e^{At}\mathbf{x}_0 + \int_0^t e^{A(t-s)}B\zeta(s)ds$$

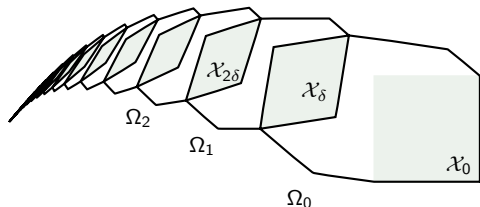
superposition with “backdated impact $e^{A(t-s)}$ of input $\zeta(s)$ at s ”

reachable states from set \mathcal{X}_0 for any input signal:

$$\mathcal{X}_t = e^{At}\mathcal{X}_0 \oplus \mathcal{Y}_t$$

$$\mathcal{Y}_t = \int_0^t e^{As}\mathcal{U}ds = e^{At}\mathcal{X}_0 \oplus \lim_{\delta \rightarrow 0} \bigoplus_{k=0}^{\lfloor t/\delta \rfloor} e^{A\delta k}\delta\mathcal{U}$$

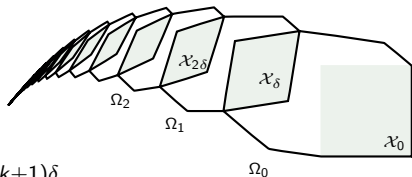
Computing a Convex Cover



Compute $\Omega_0, \Omega_1, \dots$ for fixed time horizon T such that

$$\bigcup_{0 \leq t \leq T} \mathcal{X}_t \subseteq \Omega_0 \cup \Omega_1 \cup \dots$$

Time Discretization at Step-size δ



Semi-group property: $(\mathcal{X}_{k\delta})_\delta = \mathcal{X}_{(k+1)\delta}$

Time discretization: $\mathcal{X}_{(k+1)\delta} = e^{A\delta} \mathcal{X}_{k\delta} \oplus \mathcal{Y}_\delta$

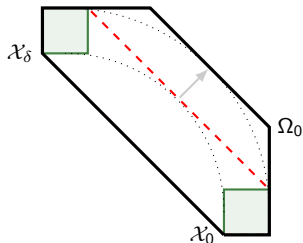
Given **initial approximations** Ω_0 and Ψ_δ for the first δ such that

$$\bigcup_{0 \leq t \leq \delta} \mathcal{X}_t \subseteq \Omega_0, \quad \mathcal{Y}_\delta \subseteq \Psi_\delta,$$

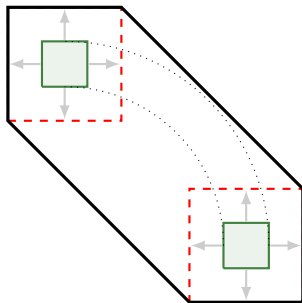
\mathcal{X}_t is covered by the sequence

$$\Omega_{k+1} = e^{A\delta} \Omega_k \oplus \Psi_\delta.$$

Initial Approximations



(a) convex hull and pushing facets



(b) convex hull and bloating

By Taylor approximation or by solving optimization problems

Initial Approximations – Forward Bloating

Bloating based on norms bounding Taylor approximation error:⁴

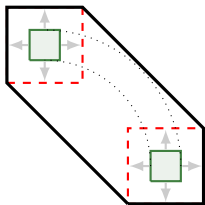
$$\Omega_0 = \text{chull}(\mathcal{X}_0 \cup e^{A\delta} \mathcal{X}_0) \oplus (\alpha_\delta + \beta_\delta)\mathcal{B},$$

$$\Psi_\delta = \beta_\delta \mathcal{B},$$

$$\alpha_\delta = \mu(\mathcal{X}_0) \cdot (e^{\|A\|\delta} - 1 - \|A\|\delta),$$

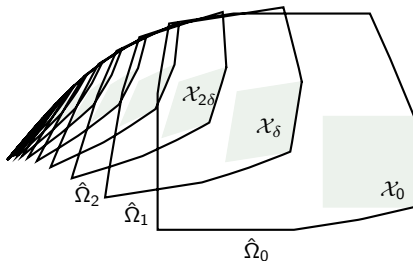
$$\beta_\delta = \frac{1}{\|A\|} \mu(BU) \cdot (e^{\|A\|\delta} - 1),$$

with radius $\mu(\mathcal{X}) = \max_{x \in \mathcal{X}} \|x\|$ and unit ball \mathcal{B} .



⁴A. Girard, “Reachability of uncertain linear systems using zonotopes,” in *HSCC*, 2005, pp. 291–305.

Initial Approximations – Forward Bloating

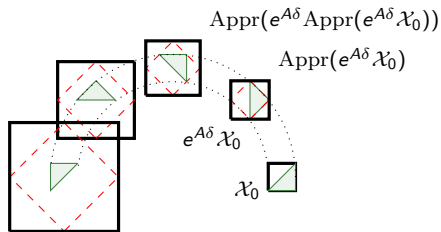


Forward bloating is tight on \mathcal{X}_0 and bloated on \mathcal{X}_δ .

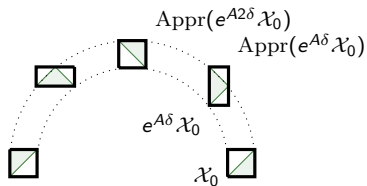
Improvements:

- intersect forward bloating with backward bloating
- bloat based on interpolation error

Wrapping Effect: Error Accumulation



(a) with wrapping effect



(b) with wrapping-free algorithm

Avoid increasing complexity through deliberate over-approximation

$$\hat{\Omega}_{k+1} = \text{Appr}(e^{A\delta} \hat{\Omega}_k \oplus \Psi_\delta).$$

Example: bounding box over-approximation is fast

Wrapping Effect: Wrapping-free Cases

Idea: Over-approximate each image of initial approximation separately

Solution: Split sequence⁵

$$\begin{aligned}\hat{\Psi}_{k+1} &= \text{Appr}(e^{Ak\delta}\Psi_\delta) \oplus \hat{\Psi}_k && \text{with } \hat{\Psi}_0 = \{0\}, \\ \hat{\Omega}_k &= \text{Appr}(e^{Ak\delta}\Omega_0) \oplus \hat{\Psi}_k && \text{from initial } \Omega_0\end{aligned}$$

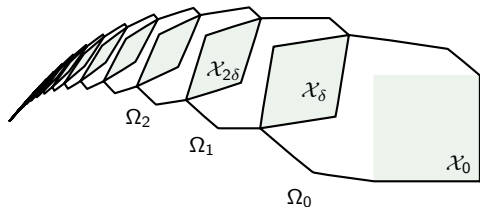
satisfies $\hat{\Omega}_k = \text{Appr}(\Omega_k)$ (wrapping-free) if

$$\text{Appr}(\mathcal{P} \oplus \mathcal{Q}) = \text{Appr}(\mathcal{P}) \oplus \text{Appr}(\mathcal{Q}),$$

e.g., **bounding box**.

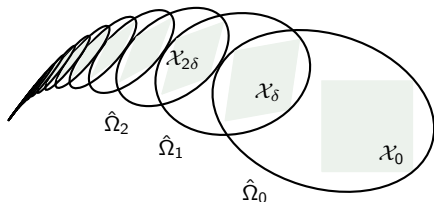
⁵A. Girard, C. L. Guernic, and O. Maler, “Efficient computation of reachable sets of linear time-invariant systems with inputs,” in *HSCC, 2006*, pp. 257–271.

- 1 Hybrid Automata
 - Example
 - Definition and Semantics
- 2 Set-Based Reachability
 - Piecewise Constant Dynamics
 - Piecewise Affine Dynamics
 - Set Representations
- 3 Conclusions



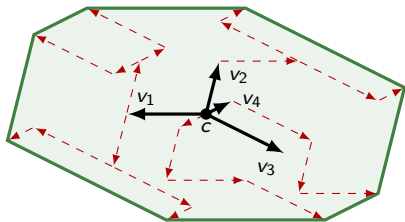
operation	polyhedra		
		m constr.	k gen.
convex hull	chull	exp	$2k$
Minkowski sum	\oplus	exp	k^2
linear map	$Ax+b$	m / exp	k
intersection	\cap	$2m$	exp

Ellipsoids⁶



operation		polyhedra		ellipsoids
		m constr.	k gen.	$n \times n$ matrix
convex hull	chull	exp	$2k$	approx
Minkowski sum	\oplus	exp	k^2	approx
linear map	$Ax+b$	m / exp	k	$\mathcal{O}(n^3)$
intersection	\cap	$2m$	exp	approx

⁶A. B. Kurzhanski and P. Varaiya, *Dynamics and Control of Trajectory Tubes*. Springer, 2014.



Zonotope with center $\mathbf{c} \in \mathbb{R}^n$ and generators $\mathbf{v}_1, \dots, \mathbf{v}_k \in \mathbb{R}^n$

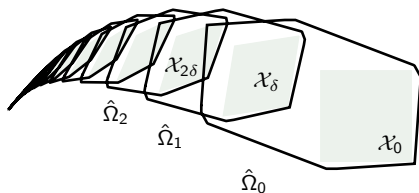
$$\mathcal{P} = \left\{ \mathbf{c} + \sum_{i=1}^k \alpha_i \mathbf{v}_i \mid \alpha_i \in [-1, 1] \right\}.$$

linear map: $(A\mathbf{c}, \langle A\mathbf{v}_1, \dots, A\mathbf{v}_k \rangle)$

Minkowski sum: $\mathcal{P} \oplus \mathcal{Q} = (\mathbf{c} + \mathbf{d}, \langle \mathbf{v}_1, \dots, \mathbf{v}_k, \mathbf{w}_1, \dots, \mathbf{w}_m \rangle)$

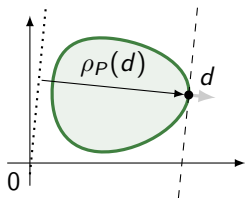
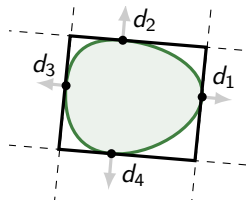
Not closed under chull or \cap so need approximations

Zonotopes⁷



		polyhedra		ellipsoids	zonotopes
operation		m constr.	k gen.	$n \times n$ matrix	k generators
convex hull	chull	exp	$2k$	approx	approx
Minkowski sum \oplus		exp	k^2	approx	$2k$
linear map	$Ax+b$	m / exp	k	$\mathcal{O}(n^3)$	k
intersection	\cap	$2m$	exp	approx	approx

⁷A. Girard, "Reachability of uncertain linear systems using zonotopes," in *HSCC*, 2005, pp. 291–305.

(a) support function in direction d 

(b) outer approximation

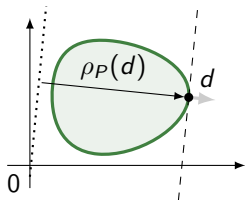
support function $\rho_{\mathcal{P}}(\cdot)$ by linear optimization (efficient!)

$$\rho_{\mathcal{P}}(\mathbf{d}) = \max\{\mathbf{d}^T \mathbf{x} \mid \mathbf{x} \in \mathcal{P}\}$$

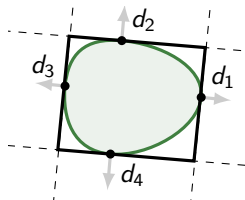
computed values define polyhedral **outer approximation**

$$[\mathcal{P}]_{\mathcal{D}} = \bigcap_{\mathbf{d} \in \mathcal{D}} \{\mathbf{d}^T \mathbf{x} \leq \rho_{\mathcal{P}}(\mathbf{d})\}$$

Support Functions



(a) support function in direction d



(b) outer approximation

linear map: $\rho_{AX}(l) = \rho_X(A^T l)$

convex hull: $\rho_{\text{chull}(P \cup Q)}(l) = \max\{\rho_P(l), \rho_Q(l)\}$

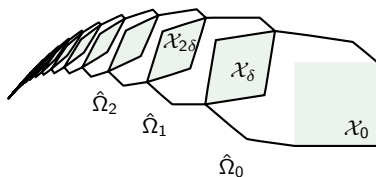
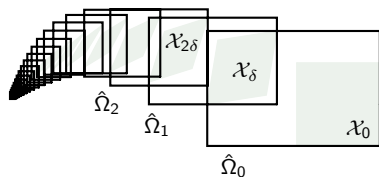
Minkowski sum: $\rho_{X \oplus Y}(l) = \rho_X(l) + \rho_Y(l)$

Intersection: expressible as optimization problem

$\mathcal{O}(mn)$

$\mathcal{O}(1)$

$\mathcal{O}(1)$



support functions: lazy approximation on demand

operation	polyhedra		ellipsoids	zonotopes	support f.	
	m constr.	k gen.	$n \times n$ matrix	k generators	—	
convex hull	chull	exp	$2k$	approx	approx	$\mathcal{O}(1)$
Minkowski sum \oplus		exp	k^2	approx	$2k$	$\mathcal{O}(1)$
linear map $Ax+b$	m / exp	k	$\mathcal{O}(n^3)$	k		$\mathcal{O}(n^2)$
intersection \cap		$2m$	exp	approx	approx	opt. / approx

- 1 Hybrid Automata
 - Example
 - Definition and Semantics
- 2 Set-Based Reachability
 - Piecewise Constant Dynamics
 - Piecewise Affine Dynamics
 - Set Representations
- 3 Conclusions

- **Hybrid automata** are challenging for model checking.
- **Set-based reachability** is exhaustive, sufficient for safety and bounded liveness.
 - expensive, scalable for piecewise affine dynamics
- **Abstraction** lifts reachability to more complex systems
 - progress with approximate simulation relations
- **Verification by numerical simulation** extends properties from traces to sets of states
 - sampling of initial states limited to low dimensional sets

- [2] R. Alur, C. Courcoubetis, N. Halbwachs, T. Henzinger, P.-H. Ho, X. Nicollin, A. Olivero, J. Sifakis, and S. Yovine, “The algorithmic analysis of hybrid systems,” *Theoretical Computer Science*, vol. 138, pp. 3–34, 1995.
- [3] T. A. Henzinger, “The theory of hybrid automata.,” in *LICS*, Los Alamitos: IEEE Computer Society, 1996, pp. 278–292.
- [9] C. Le Guernic and A. Girard, “Reachability analysis of linear systems using support functions,” *Nonlinear Analysis: Hybrid Systems*, vol. 4, no. 2, pp. 250–262, 2010.