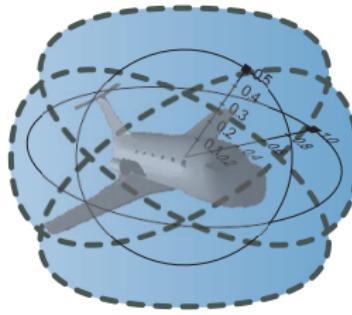


Hybrid Systems & Complete Proofs

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1 Hybrid Systems

2 Differential Dynamic Logic

- Syntax
- Semantics
- Axiomatization

3 Continuous Completeness

- Schematic Completeness
- Expressibility and Rendition of Hybrid Programs

4 Discrete Completeness

- Open Discrete Completeness
- Closed Discrete Completeness
- Semialgebraic Discrete Completeness of $dL + \Delta$
- Discrete Completeness of $dL + \Delta$
- Equi-expressible
- Relative Decidable

5 Summary

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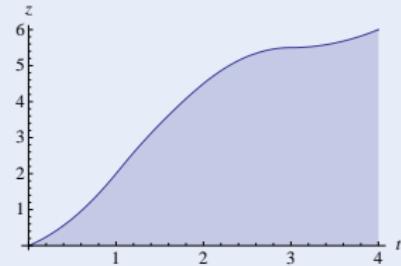
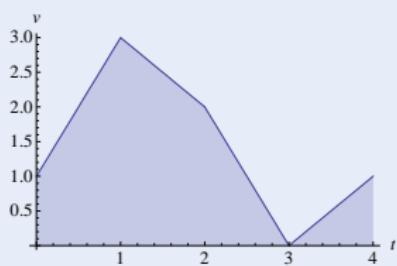
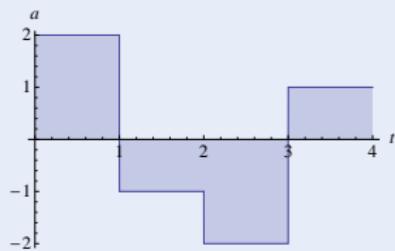
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Challenge (Hybrid Systems)

Fixed rule describing state evolution with both

- Continuous dynamics (differential equations)
- Discrete dynamics (control decisions)



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Proof theory: continuous = hybrid = discrete

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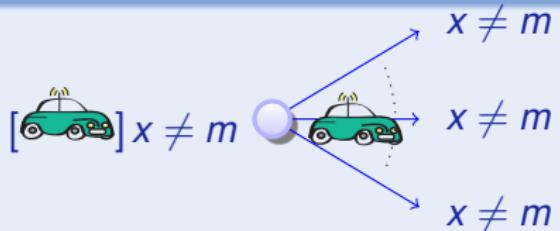
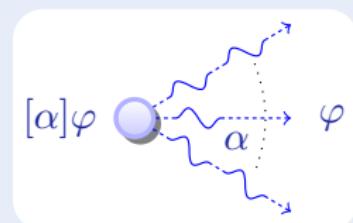
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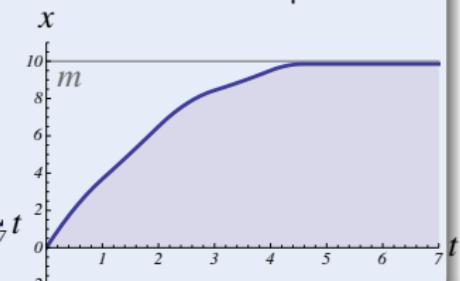
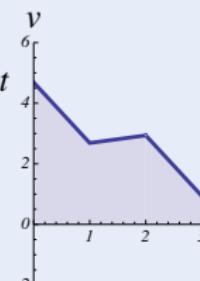
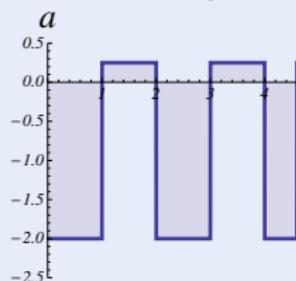
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Concept (Differential Dynamic Logic)

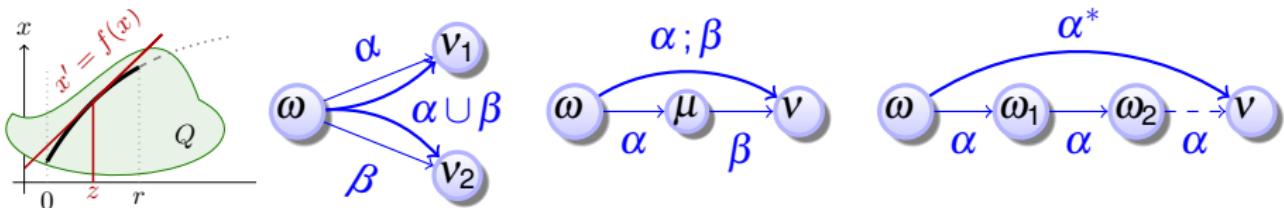
(JAR'08,LICS'12)



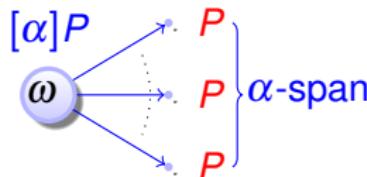
$$\underbrace{x \neq m \wedge b > 0}_{\text{init}} \rightarrow \left[\underbrace{\left(\text{if}(\text{SB}(x, m)) a := -b ; x' = v, v' = a \right)^*}_{\text{all runs}} \right] \underbrace{x \neq m}_{\text{post}}$$



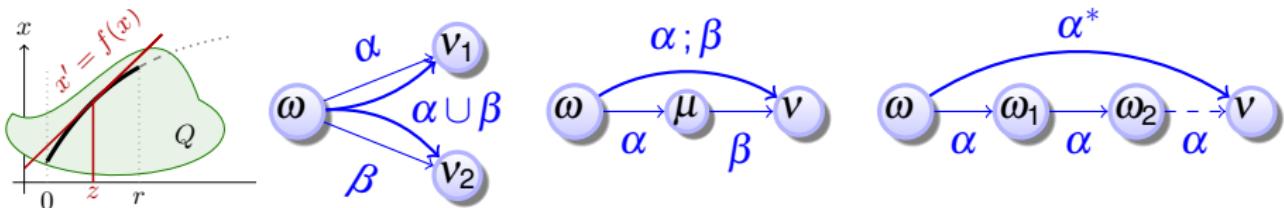
Definition (Hybrid program)

$$\alpha, \beta ::= x := e \mid ?Q \mid \textcolor{red}{x' = f(x) \& Q} \mid \alpha \cup \beta \mid \alpha ; \beta \mid \alpha^*$$


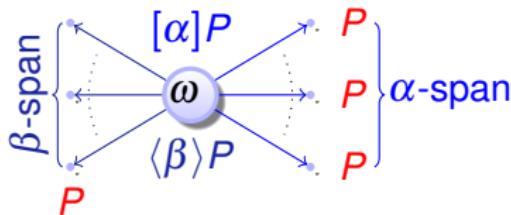
Definition (Differential dynamic logic)

$$P, Q ::= e \geq \tilde{e} \mid \neg P \mid P \wedge Q \mid P \vee Q \mid P \rightarrow Q \mid \forall x P \mid \exists x P \mid [\alpha]P \mid \langle \alpha \rangle P$$


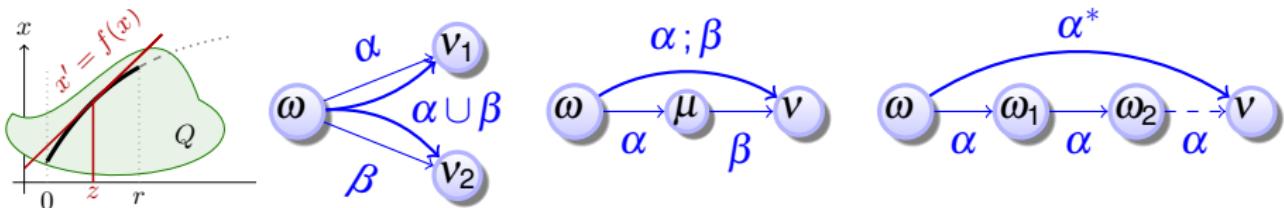
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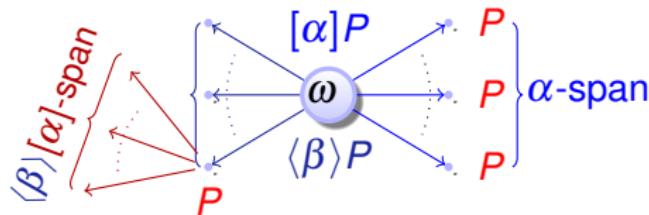
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Definition (Hybrid program semantics)

 $([\![\cdot]\!]: \text{HP} \rightarrow \wp(\mathcal{S} \times \mathcal{S}))$

$[\![x := e]\!] = \{(\omega, v) : v = \omega \text{ except } v[\![x]\!] = \omega[\![e]\!]\}$

$[\![?Q]\!] = \{(\omega, \omega) : \omega \models Q\}$

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

$[\![\alpha \cup \beta]\!] = [\![\alpha]\!] \cup [\![\beta]\!]$

$[\![\alpha; \beta]\!] = [\![\alpha]\!] \circ [\![\beta]\!]$

$[\![\alpha^*]\!] = [\![\alpha]\!]^* = \bigcup_{n \in \mathbb{N}} [\![\alpha^n]\!]$

compositional semantics

Definition (dL semantics)

 $([\![\cdot]\!]: \text{Fml} \rightarrow \wp(\mathcal{S}))$

$[\![e \geq \tilde{e}]\!] = \{\omega : \omega[\![e]\!] \geq \omega[\![\tilde{e}]\!]\}$

$[\![\neg P]\!] = [\![P]\!]^\complement$

$[\![P \wedge Q]\!] = [\![P]\!] \cap [\![Q]\!]$

$[\![\langle \alpha \rangle P]\!] = [\![\alpha]\!] \circ [\![P]\!] = \{\omega : v \models P \text{ for some } v : (\omega, v) \in [\![\alpha]\!]\}$

$[\![[\alpha]P]\!] = [\![\neg \langle \alpha \rangle \neg P]\!] = \{\omega : v \models P \text{ for all } v : (\omega, v) \in [\![\alpha]\!]\}$

$[\![\exists x P]\!] = \{\omega : \omega'_x \in [\![P]\!] \text{ for some } r \in \mathbb{R}\}$

$$[:=] \quad [x := e]P(x) \leftrightarrow P(e)$$

equations of truth

$$[?] \quad [?Q]P \leftrightarrow (Q \rightarrow P)$$

$$['] \quad [x' = f(x)]P \leftrightarrow \forall t \geq 0 [x := y(t)]P \quad (y'(t) = f(y))$$

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

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

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

$$\mathsf{K} \quad [\alpha](P \rightarrow Q) \rightarrow ([\alpha]P \rightarrow [\alpha]Q)$$

laws of logic of
laws of physics

$$\mathsf{I} \quad [\alpha^*]P \leftrightarrow P \wedge [\alpha^*](P \rightarrow [\alpha]P)$$

$$\mathsf{C} \quad [\alpha^*]\forall v > 0 (P(v) \rightarrow \langle \alpha \rangle P(v-1)) \rightarrow \forall v (P(v) \rightarrow \langle \alpha^* \rangle \exists v \leq 0 P(v))$$

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$$\text{G} \quad \frac{P}{[\alpha]P}$$

rules of truth

$$\forall \quad \frac{P}{\forall x P}$$

$$\text{MP} \quad \frac{P \rightarrow Q \quad P}{Q}$$

laws of logic of
laws of physics

$$G \quad \frac{P}{[\alpha]P}$$

rules of truth

$$\forall \quad \frac{P}{\forall x P}$$

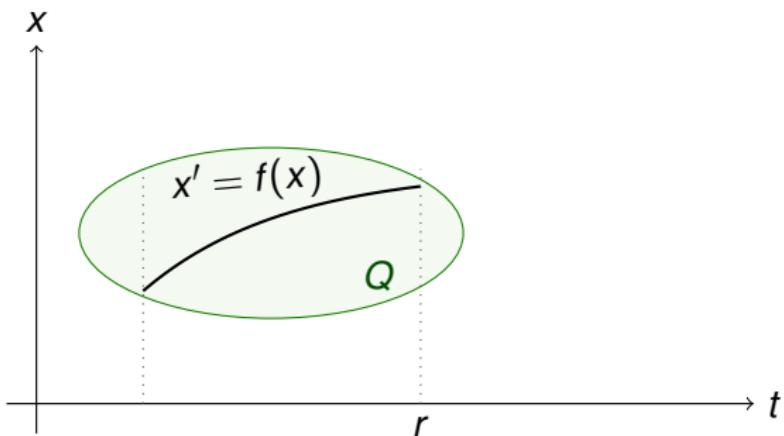
$$MP \quad \frac{P \rightarrow Q \quad P}{Q}$$

$$B \quad \forall x [\alpha]P \rightarrow [\alpha]\forall x P \quad (x \notin \alpha)$$

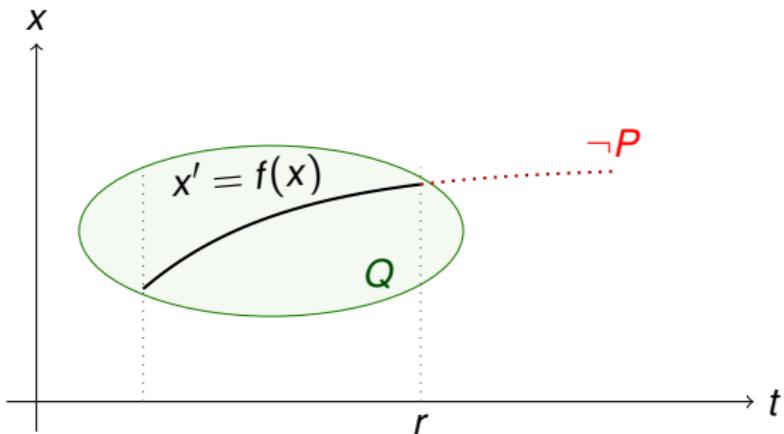
$$V \quad p \rightarrow [\alpha]p \quad (FV(p) \cap BV(\alpha) = \emptyset)$$

laws of logic of
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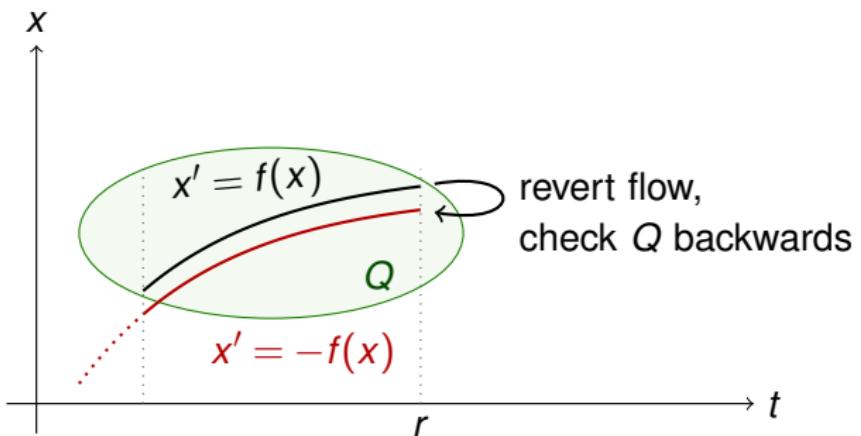
$$[\&] \quad [x' = f(x) \& Q]P \leftrightarrow [x' = f(x)](\textcolor{red}{P})$$



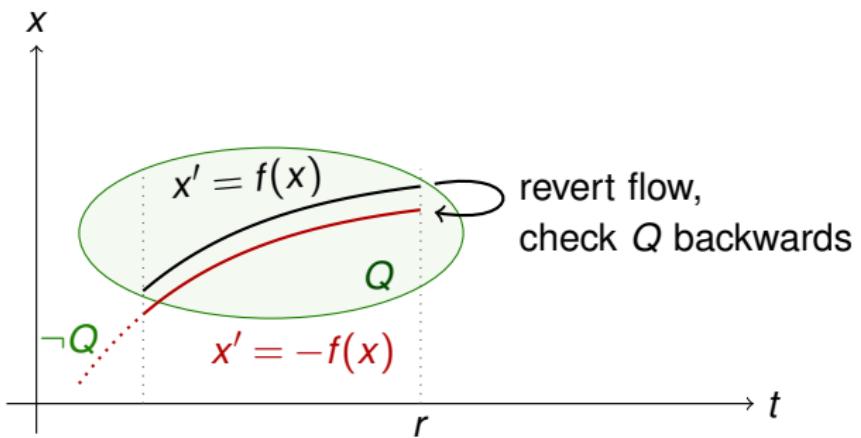
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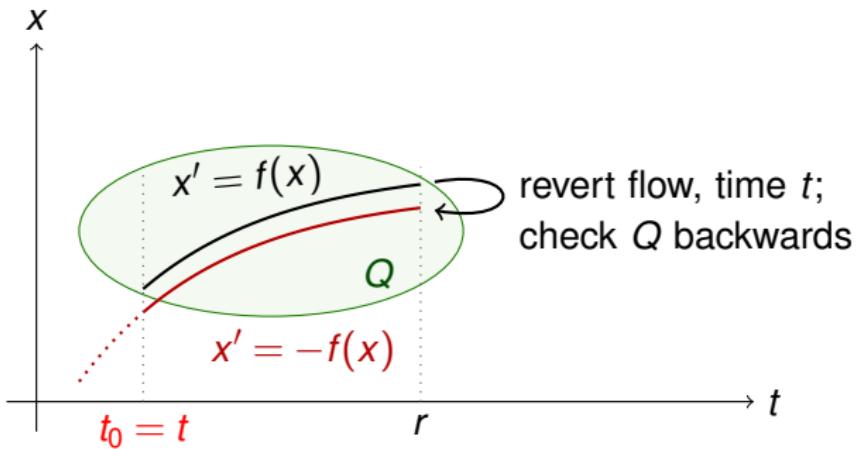
$$[\&] \quad [x' = f(x) \& Q]P \leftrightarrow [x' = f(x)]([x' = -f(x)](Q) \rightarrow P)$$



$$[\&] \quad [x' = f(x) \& Q]P \leftrightarrow [x' = f(x)]([x' = -f(x)](Q \rightarrow P)$$

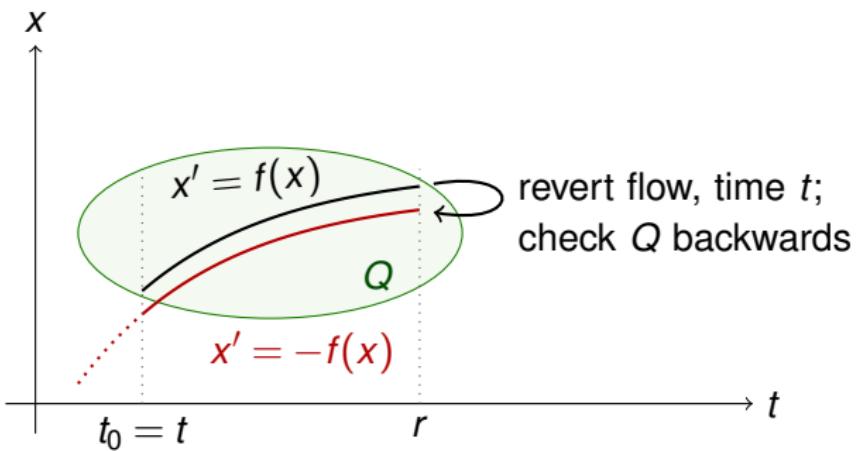


$$\begin{aligned} [\&] \quad & [x' = f(x) \& Q]P \\ \leftrightarrow & \forall t_0 = t [x' = f(x)] ([x' = -f(x)] (t \geq t_0 \rightarrow Q) \rightarrow P) \end{aligned}$$



“There and Back Again” Axiom of dL

$$[\&] \quad [x' = f(x) \& Q]P \\ \leftrightarrow \forall t_0=t [x' = f(x)] ([x' = -f(x)](t \geq t_0 \rightarrow Q) \rightarrow P)$$



Lemma

Evolution domain axiomatizable

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Theorem (Relative Completeness / Continuous) (JAR'08,LICS'12)

dL calculus is a sound & complete axiomatization of hybrid systems relative to differential equations:
 $\models \varphi$ iff $\text{Taut}_{\text{FOD}} \vdash \varphi$

Corollary (Complete Proof-theoretical Alignment)

proving: continuous = hybrid

Corollary (Compositionality)

hybrid systems can be verified by recursive decomposition

$$\text{FOD} = \text{FOL} + [x' = f(x)]F$$

Theorem (Relative Completeness / Continuous) (JAR'08,LICS'12)

dL calculus is a sound & complete axiomatization of hybrid systems relative to differential equations:
 $\models \varphi$ iff $\text{Taut}_{\text{FOD}} \vdash \varphi$

Theorem (Relative Completeness / Discrete) (LICS'12)

dL calculus is a sound & complete axiomatization of hybrid systems relative to discrete dynamics:
 $\models \varphi$ iff $\text{Taut}_{\text{DL}} \vdash \varphi$

Corollary (Complete Proof-theoretical Alignment)

proving: continuous = hybrid = discrete

Corollary (Interdisciplinary Integrability)

“Discrete mathematics + continuous mathematics are integrable”

Theorem (Relative Completeness / Continuous) (JAR'08,LICS'12)

dL calculus is a sound & complete axiomatization of hybrid systems relative to differential equations:

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Theorem (Relative Completeness / Discrete) (LICS'12)

dL calculus is a sound & complete axiomatization of hybrid systems relative to discrete dynamics:

$$\models \varphi \text{ iff } \text{Taut}_{\text{DL}} \vdash \varphi$$

Theorem (Schematic Completeness) (JAR'17)

dL calculus is a sound & complete axiomatization of hybrid systems relative to any (differentially) expressive logic L:

$$\models \varphi \text{ iff } \text{Taut}_L \vdash \varphi$$

Differentially expressive

$$\forall \varphi \in \text{dL} \exists \varphi^\flat \in L \models \varphi \leftrightarrow \varphi^\flat \text{ and } \forall \varphi \in L \vdash_L \langle x' = f(x) \rangle \varphi \leftrightarrow (\langle x' = f(x) \rangle \varphi)^\flat$$

Proof of “continuous = hybrid = discrete”

Proof Sketch (ϕ in NNF, induction on well-founded \prec) (JAR'17)

- ① ϕ first-order formula $\Rightarrow \phi \in L$ so $\vdash_L \phi$ if $\models \phi$ (Also for $\neg\phi_1$ by NNF)
- ② $\phi \equiv \phi_1 \wedge \phi_2 \Rightarrow \models \phi_1$ and $\models \phi_2 \stackrel{\text{IH}}{\Rightarrow} \vdash_L \phi_1$ and $\vdash_L \phi_2 \Rightarrow \vdash_L \phi_1 \wedge \phi_2$.
- ③ $\phi \equiv \exists x \phi_2, \forall x \phi_2, \langle \alpha \rangle \phi_2$ or $[\alpha] \phi_2$ covered in next case with $\phi_1 \equiv \text{false}$.
- ④ $\phi \equiv \phi_1 \vee [\alpha] \phi_2$ is (by associativity and commutativity to reorder):

$$\begin{array}{ll} \phi_1 \vee \langle \alpha \rangle \phi_2 & \phi_1 \vee \exists x \phi_2 \\ \phi_1 \vee [\alpha] \phi_2 & \phi_1 \vee \forall x \phi_2 \end{array}$$

Then, $\phi_2 \prec \phi$ and $\phi_1 \prec \phi$ as less HP/quantifier. Let $F \equiv \neg\phi_1$ and $G \equiv \phi_2$ then $\models F \rightarrow [\alpha] G$. Show $\vdash_L F \rightarrow [\alpha] G$, which derives $\vdash_L \phi_1 \vee [\alpha] \phi_2$.

$$\vdash_L \phi \text{ iff } \text{Taut}_L \vdash \phi$$

\prec is lexicographic order of HP, formula, with L at the bottom



Proof Sketch (ϕ in NNF, induction on well-founded \prec)

(JAR'17).

- ④ $\llbracket \alpha \rrbracket \equiv \forall x$ with $\models F \rightarrow \forall x G$, wlog $x \notin F$ by bound variable renaming.

Hence, $\models F \rightarrow G \xrightarrow{\text{IH}} \vdash_L F \rightarrow G$ as $(F \rightarrow G) \prec (F \rightarrow \forall x G)$ less \forall .

$$\frac{\begin{array}{c} F \rightarrow G \\ \forall \quad \frac{}{\forall x(F \rightarrow G)} \\ \forall \rightarrow \frac{}{\forall x F \rightarrow \forall x G} \\ \forall \forall \quad \frac{}{F \rightarrow \forall x G} \end{array}}{\quad}$$

- ⑤ $\llbracket \alpha \rrbracket \equiv \exists x$ with $\models F \rightarrow \exists x G$. Have $\models G^\flat \leftrightarrow G \Rightarrow \models F \rightarrow \exists x(G^\flat) \xrightarrow{\text{IH}}$
 $\vdash_L F \rightarrow \exists x(G^\flat)$ as $(F \rightarrow \exists x(G^\flat)) \prec (F \rightarrow \exists x G)$ as $G^\flat \in L$. Also
 $\models G^\flat \leftrightarrow G \Rightarrow \models G^\flat \rightarrow G \xrightarrow{\text{IH}} \vdash_L G^\flat \rightarrow G$ since $(G^\flat \rightarrow G) \prec \phi$ as $G^\flat \in L$.

$$\frac{\begin{array}{c} G^\flat \rightarrow G \\ \forall \quad \frac{}{\forall x(G^\flat \rightarrow G)} \\ \forall \rightarrow \frac{}{\exists x(G^\flat) \rightarrow \exists x G} \\ \text{MP} \quad \frac{F \rightarrow \exists x(G^\flat)}{F \rightarrow \exists x G} \end{array}}{\quad}$$



Proof Sketch (ϕ in NNF, induction on well-founded \prec) (JAR'17).

- ⑥ $\models F \rightarrow \langle x' = f(x) \rangle G$ implies $\models F \rightarrow (\langle x' = f(x) \rangle G^\flat)^\flat \stackrel{\text{IH}}{\Rightarrow} \vdash_L F \rightarrow (\langle x' = f(x) \rangle G^\flat)^\flat$ as $(\langle x' = f(x) \rangle G^\flat)^\flat \in L$ is smaller.
 $\vdash_L \langle x' = f(x) \rangle G^\flat \leftrightarrow (\langle x' = f(x) \rangle G^\flat)^\flat$ as L differentially expressive.
By IH $\vdash_L G^\flat \rightarrow G$ as $G^\flat \in L$. So $\vdash_L \langle x' = f(x) \rangle G^\flat \rightarrow \langle x' = f(x) \rangle G$ by M.
Thus $\vdash_L F \rightarrow \langle x' = f(x) \rangle G$ propositionally.
- ⑦ $\models F \rightarrow [?Q]G$ implies $\models F \rightarrow (Q \rightarrow G) \stackrel{\text{IH}}{\Rightarrow} \vdash_L F \rightarrow (Q \rightarrow G)$ since $(Q \rightarrow G) \prec [?Q]G$. Thus $\vdash_L F \rightarrow [?Q]G$ as $[?Q]G \leftrightarrow (Q \rightarrow G)$ by [?].
- ⑧ $\models F \rightarrow [\beta \cup \gamma]G$ implies $\models F \rightarrow [\beta]G \wedge [\gamma]G \stackrel{\text{IH}}{\Rightarrow} \vdash_L F \rightarrow [\beta]G \wedge [\gamma]G$ as $[\beta]G \wedge [\gamma]G \prec [\beta \cup \gamma]G$ has smaller HP. Thus $\vdash_L F \rightarrow [\beta \cup \gamma]G$ by [\cup].
- ⑨ $\models F \rightarrow [\beta; \gamma]G$ implies $\models F \rightarrow [\beta][\gamma]G \stackrel{\text{IH}}{\Rightarrow} \vdash_L F \rightarrow [\beta][\gamma]G$ as $[\beta][\gamma]G \prec [\beta; \gamma]G$ has smaller HP. Thus $\vdash_L F \rightarrow [\beta; \gamma]G$ by [;].



Proof Sketch (ϕ in NNF, induction on well-founded \prec) (JAR'17).

- ⑩ $\models F \rightarrow [y := \theta]G$. Rename bound variable to fresh variable x
 where G_y^x is the result of uniformly renaming y to x in G :

$$\frac{\begin{array}{c} F \rightarrow \forall x(x = \theta \rightarrow G_y^x) \\ [=]= \end{array}}{\frac{\begin{array}{c} F \rightarrow [x := \theta]G_y^x \\ \text{BR} \end{array}}{F \rightarrow [y := \theta]G}}$$

using the derivable equational form of the assignment axiom $[:=]$

$$[=]_=[x := f]P \leftrightarrow \forall x(x = f \rightarrow P)$$

Only used equivalences, so premise valid iff conclusion valid.

$\models F \rightarrow \forall x(x = \theta \rightarrow G_y^x) \stackrel{\text{IH}}{\Rightarrow} \vdash_L F \rightarrow \forall x(x = \theta \rightarrow G_y^x)$ as
 $(F \rightarrow \forall x(x = \theta \rightarrow G_y^x)) \prec (F \rightarrow [y := \theta]G)$ has less modalities.



Proof Sketch (ϕ in NNF, induction on well-founded \prec) (JAR'17).

⑪ $\models F \rightarrow [\beta^*]G$. Formula $[\beta^*]G$ is loop invariant as $\models [\beta^*]G \rightarrow [\beta][\beta^*]G$.
 $J \equiv ([\beta^*]G)^\flat$ equivalent loop invariant in simpler L

Then $\models F \rightarrow J$ and $\models J \rightarrow G \stackrel{\text{IH}}{\Rightarrow} \vdash_L F \rightarrow J$ and $\vdash_L J \rightarrow G$ since
 $(F \rightarrow J) \prec \phi$ and $(J \rightarrow G) \prec \phi$ as $J \in L$ is smaller.

Moreover $\models J \rightarrow [\beta]J \stackrel{\text{IH}}{\Rightarrow} \vdash_L J \rightarrow [\beta]J$ since β has less loops than β^* .

$$\frac{\text{MP} \quad \frac{\text{ind} \frac{J \rightarrow [\beta]J}{J \rightarrow [\beta^*]J} \quad \frac{\text{M}[\cdot] \quad J \rightarrow G}{[\beta^*]J \rightarrow [\beta^*]G}}{J \rightarrow [\beta^*]G}}{F \rightarrow [\beta^*]G}$$



Proof Sketch (ϕ in NNF, induction on well-founded \prec) (JAR'17).

⑫ $\models F \rightarrow \langle \beta^* \rangle G$. Let $x = \text{FV}(\langle \beta^* \rangle G)$. Since $\langle \beta^* \rangle G$ is a least pre-fixpoint:

$$\models \forall x (G \vee \langle \beta \rangle p(x) \rightarrow p(x)) \rightarrow (\langle \beta^* \rangle G \rightarrow p(x))$$

As $\models F \rightarrow \langle \beta^* \rangle G$ also $\models \forall x (G \vee \langle \beta \rangle p(x) \rightarrow p(x)) \rightarrow (F \rightarrow p(x)) \stackrel{\text{IH}}{\Rightarrow}$

$\vdash_L \forall x (G \vee \langle \beta \rangle p(x) \rightarrow p(x)) \rightarrow (F \rightarrow p(x))$ as

$(\forall x (G \vee \langle \beta \rangle p(x) \rightarrow p(x)) \rightarrow (F \rightarrow p(x))) \prec \phi$. $\sigma = \{p(x) \mapsto \langle \beta^* \rangle G\}$

admissible since $\text{FV}(\sigma) = \emptyset$ as $x = \text{FV}(\langle \beta^* \rangle G)$ and since p is fresh:

$$\frac{\text{MP}}
 {\begin{array}{c}
 \dfrac{\text{US} \quad \dfrac{\forall x (G \vee \langle \beta \rangle p(x) \rightarrow p(x)) \rightarrow (F \rightarrow p(x)) \stackrel{[*, \cdot]}{\overline{G \vee \langle \beta \rangle \langle \beta^* \rangle G \rightarrow \langle \beta^* \rangle G}}}{\forall x (G \vee \langle \beta \rangle \langle \beta^* \rangle G \rightarrow \langle \beta^* \rangle G) \rightarrow (F \rightarrow \langle \beta^* \rangle G)} \quad \forall \\
 \dfrac{*}{\forall x (G \vee \langle \beta \rangle \langle \beta^* \rangle G \rightarrow \langle \beta^* \rangle G) \rightarrow (F \rightarrow \langle \beta^* \rangle G)}
 \end{array}}
 {F \rightarrow \langle \beta^* \rangle G}$$

Note: could also use modified $(\langle \beta^* \rangle G)^\flat$ with convergence rule con.



Theorem (Relative Completeness / Continuous) (JAR'08,LICS'12)

dL calculus is a sound & complete axiomatization of hybrid systems relative to differential equations:

$$\models \varphi \text{ iff } \text{Taut}_{\text{FOD}} \vdash \varphi$$

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Theorem (Schematic Completeness) (JAR'17)

dL calculus is a sound & complete axiomatization of hybrid systems relative to any (differentially) expressive logic L:
 $\models \varphi$ iff $\text{Taut}_L \vdash \varphi$

Differentially expressive

$$\forall \varphi \in \text{dL} \exists \varphi^\flat \in L \models \varphi \leftrightarrow \varphi^\flat \text{ and } \forall \varphi \in L \vdash_L \langle x' = f(x) \rangle \varphi \leftrightarrow (\langle x' = f(x) \rangle \varphi)^\flat$$

Lemma (dL Expressibility in FOD)

 $\forall \varphi \in \text{dL} \exists \varphi^b \in \text{FOD} \models \varphi \leftrightarrow \varphi^b \text{ and } \forall \varphi \in \text{FOD} \vdash_L \langle x' = f(x) \rangle \varphi \leftrightarrow (\langle x' = f(x) \rangle \varphi)^b$

Proof Sketch.

- ① Strong enough invariants and variants expressible in dL!
- ② dL expressible in FOD?
- ③ Finite FOD formula characterizing unbounded hybrid repetition.
- ④ FOD characterizes \mathbb{R} -Gödel encoding (pairing/unpairing on \mathbb{R}).
- ⑤ FOD characterizes HP transitions.
- ⑥ FOD expresses dL formulas. □

$$\text{FOD} = \text{FOL}_{\mathbb{R}} + [x' = f(x)]F$$

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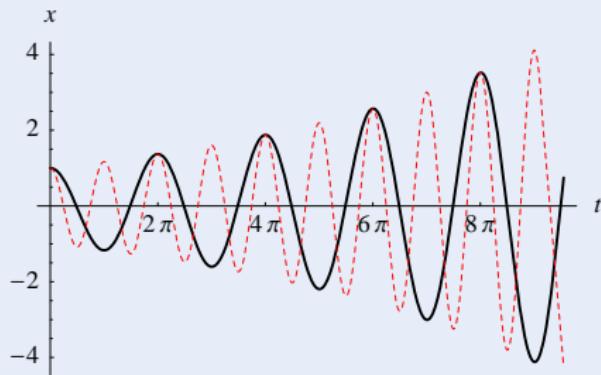


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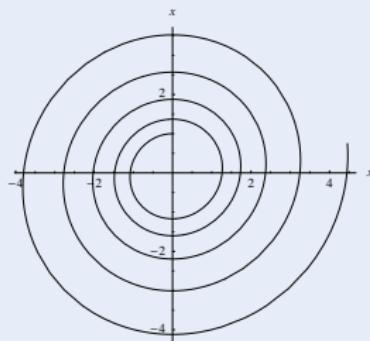
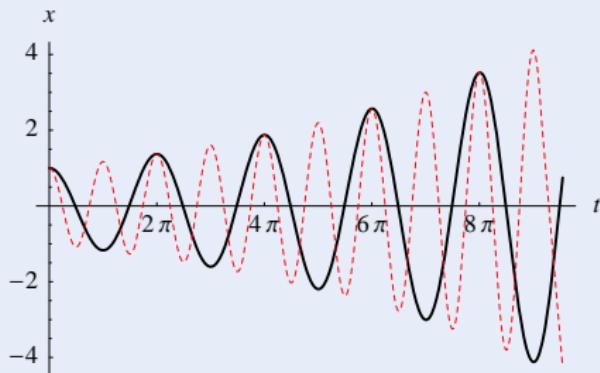
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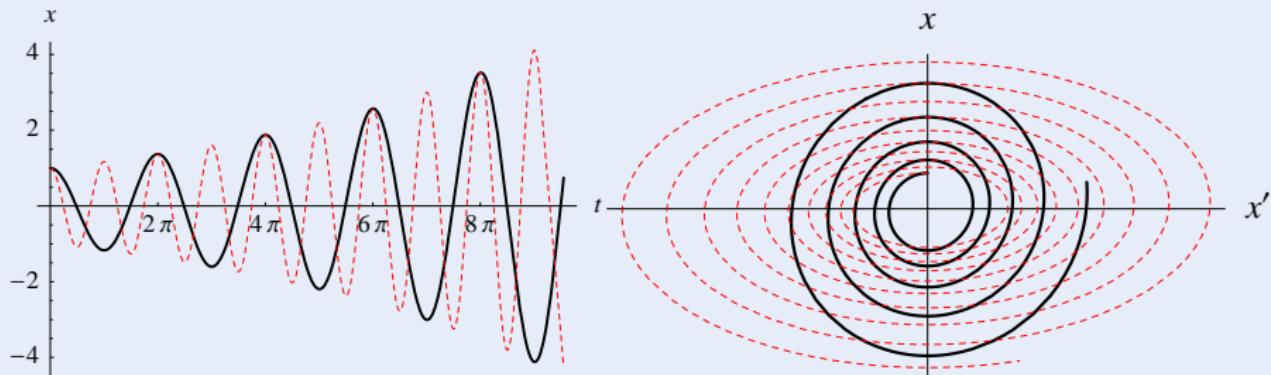
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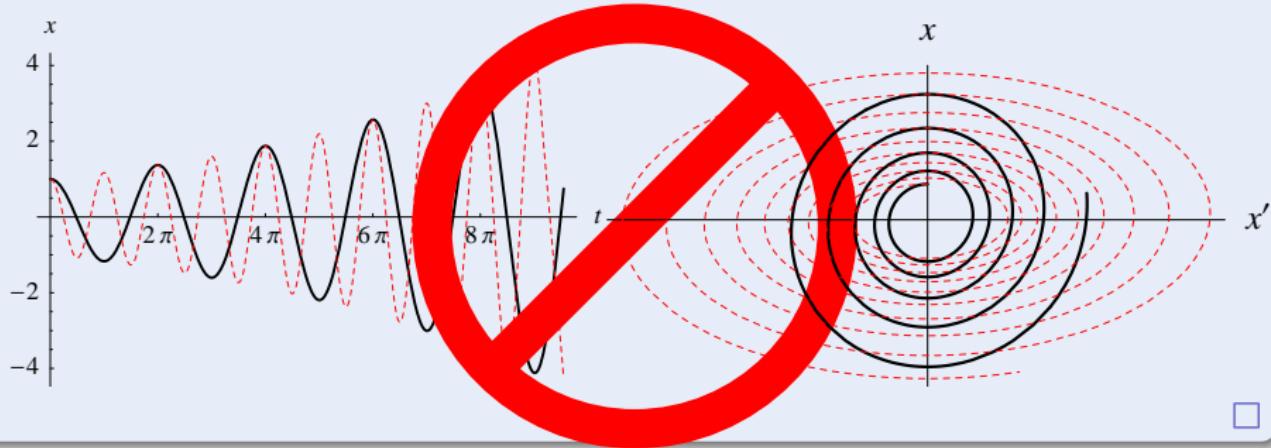
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FOD characterizes constructive bijection $\mathbb{R} \rightarrow \mathbb{R}^2$ **not differentiable, Morayne!**



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$z_j^{(n)} = z \text{ is } j\text{th } \mathbb{R} \text{ of } n \text{ reals } Z$

$\text{at}(Z, n, j, z) \leftrightarrow \forall i: \mathbb{Z} \text{ digit}(z, i) = \text{digit}(Z, n(i-1)+j) \wedge n > 0 \wedge n, j \in \mathbb{N}$

$\text{digit}(a, i) = \text{intpart}(2\text{frac}(2^{i-1}a))$

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$$2^i = z \leftrightarrow i \geq 0 \wedge \langle x := 1; t := 0; x' = x \ln 2, t' = 1 \rangle (t = i \wedge x = z) \\ \vee i < 0 \wedge \langle x := 1; t := 0; x' = -x \ln 2, t' = -1 \rangle (t = i \wedge x = z)$$

$$\ln 2 = z \leftrightarrow \langle x := 1; t := 0; x' = x, t' = 1 \rangle (x = 2 \wedge t = z)$$

syntactic abbreviation without recursion



Lemma (dL Expressibility in FOD)

 $\forall \varphi \in dL \exists \varphi^\flat \in FOD \models \varphi \leftrightarrow \varphi^\flat \text{ and } \forall \varphi \in FOD \vdash_L \langle x' = f(x) \rangle \varphi \leftrightarrow (\langle x' = f(x) \rangle \varphi)^\flat$

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Lemma (Program rendition)

$\forall \alpha \in \text{HP}$ with variables among $x = x_1, \dots, x_k \exists \mathcal{S}_\alpha(x, v) \in \text{FOD}$ with variables among distinct $x = x_1, \dots, x_k$ and $v = v_1, \dots, v_k$: $\models \mathcal{S}_\alpha(x, v) \leftrightarrow \langle \alpha \rangle x = v$

Proof Sketch (by induction on α).

$$\mathcal{S}_{x_i := \theta}(x, v) \equiv v_i = \theta \wedge \bigwedge_{j \neq i} (v_j = x_j)$$

$$\mathcal{S}_{x' = \theta}(x, v) \equiv \langle x' = \theta \rangle v = x$$

$$\mathcal{S}_{x' = \theta \& Q}(x, v) \equiv \exists t (t = 0 \wedge \langle x' = \theta, t' = 1 \rangle (v = x \wedge [x' = -\theta, t' = -1] (t \geq 0 \rightarrow Q)))$$

$$\mathcal{S}_{?Q}(x, v) \equiv v = x \wedge Q$$

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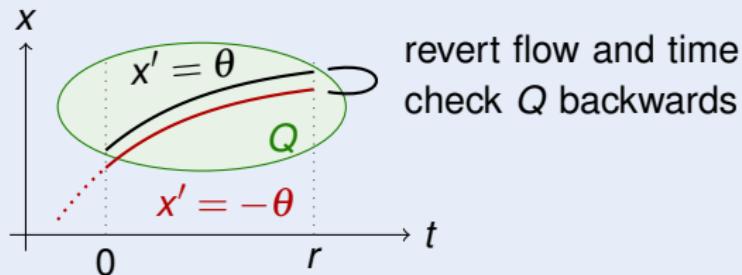
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Lemma (dL Expressibility in FOD)

$$\forall \varphi \in \text{dL} \exists \varphi^b \in \text{FOD} \models \varphi \leftrightarrow \varphi^b$$

Proof (by induction on φ).

- ① φ first-order, then $\varphi^b := \varphi$ already is a FOD-formula.
- ② $\varphi \equiv \phi \vee \psi \stackrel{\text{IH}}{\Rightarrow}$ have ϕ^b, ψ^b such that $\models \phi \leftrightarrow \phi^b$ and $\models \psi \leftrightarrow \psi^b$. By congruence $\models (\phi \vee \psi) \leftrightarrow (\phi^b \vee \psi^b)$ giving $\models \varphi \leftrightarrow \varphi^b$ for $\varphi^b \equiv \phi^b \vee \psi^b$.
- ③ Likewise for propositional connectives or quantifiers.
- ④ $\varphi \equiv \langle \alpha \rangle \psi$ uses $\models \langle \alpha \rangle \psi \leftrightarrow \exists v (\mathcal{S}_\alpha(x, v) \wedge \psi^b \frac{v}{x})$
- ⑤ $\varphi \equiv [\alpha] \psi$ uses $\models [\alpha] \psi \leftrightarrow \forall v (\mathcal{S}_\alpha(x, v) \rightarrow \psi^b \frac{v}{x})$

□

1 Hybrid Systems

2 Differential Dynamic Logic

- Syntax
- Semantics
- Axiomatization

3 Continuous Completeness

- Schematic Completeness
- Expressibility and Rendition of Hybrid Programs

4 Discrete Completeness

- Open Discrete Completeness
- Closed Discrete Completeness
- Semialgebraic Discrete Completeness of $dL + \Delta$
- Discrete Completeness of $dL + \Delta$
- Equi-expressible
- Relative Decidable

5 Summary

Theorem (Relative Completeness / Continuous) (JAR'08,LICS'12)

dL calculus is a sound & complete axiomatization of hybrid systems relative to differential equations:
 $\models \varphi$ iff $\text{Taut}_{\text{FOD}} \vdash \varphi$

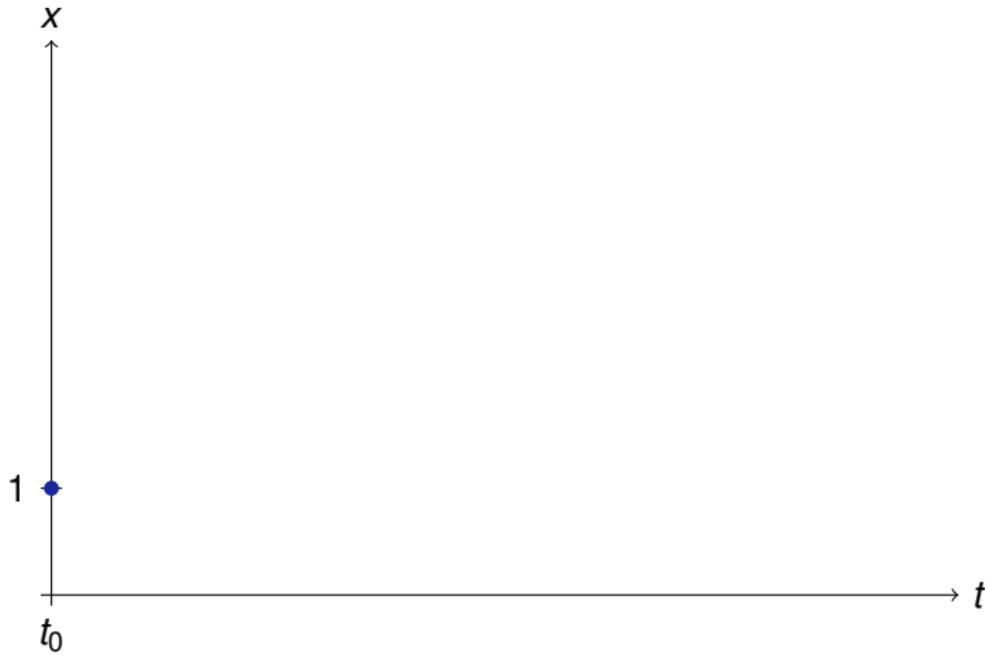
Theorem (Relative Completeness / Discrete) (LICS'12)

dL calculus is a sound & complete axiomatization of hybrid systems relative to discrete dynamics:
 $\models \varphi$ iff $\text{Taut}_{\text{DL}} \vdash \varphi$

Corollary (Complete Proof-theoretical Alignment)

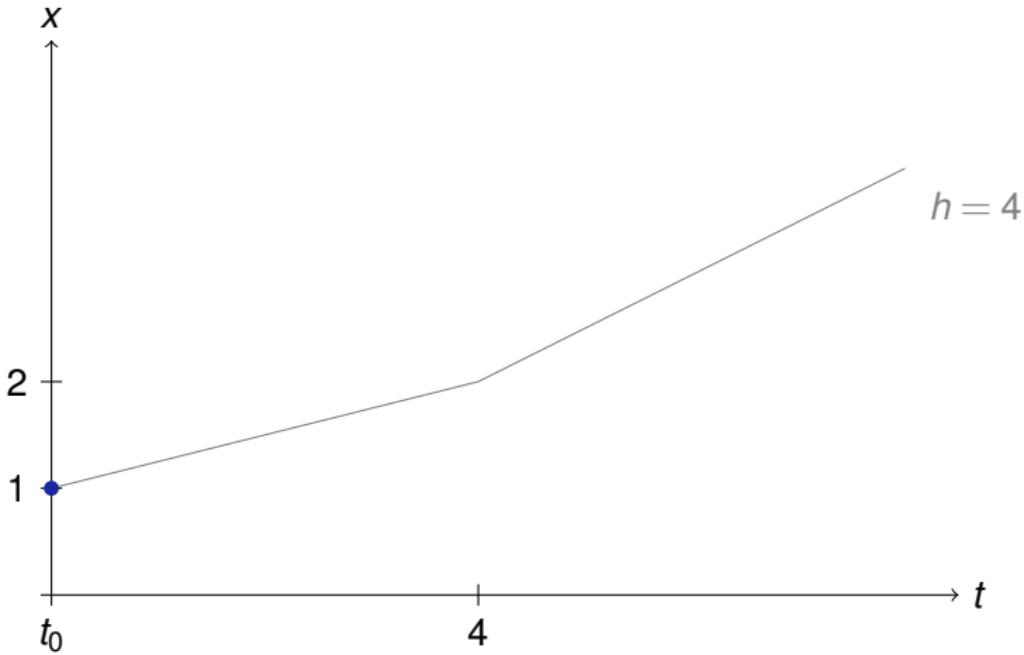
proving: continuous = hybrid = discrete

$$[x' = \frac{x}{4}]F$$

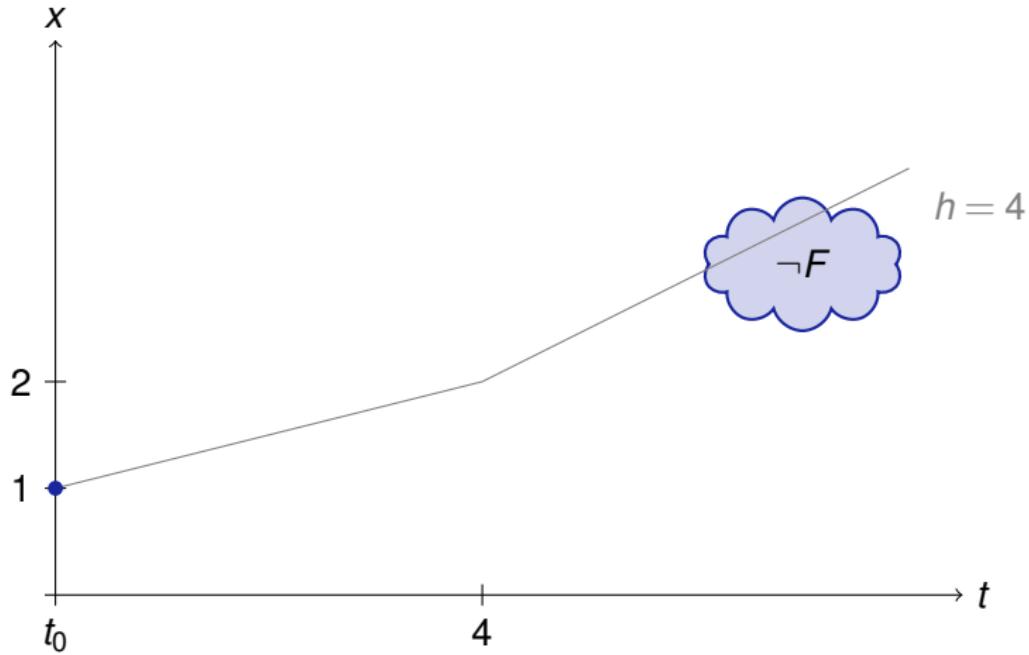


$$[x' = \frac{x}{4}]F$$

$$[(x := x + h \frac{x}{4})^*]F$$

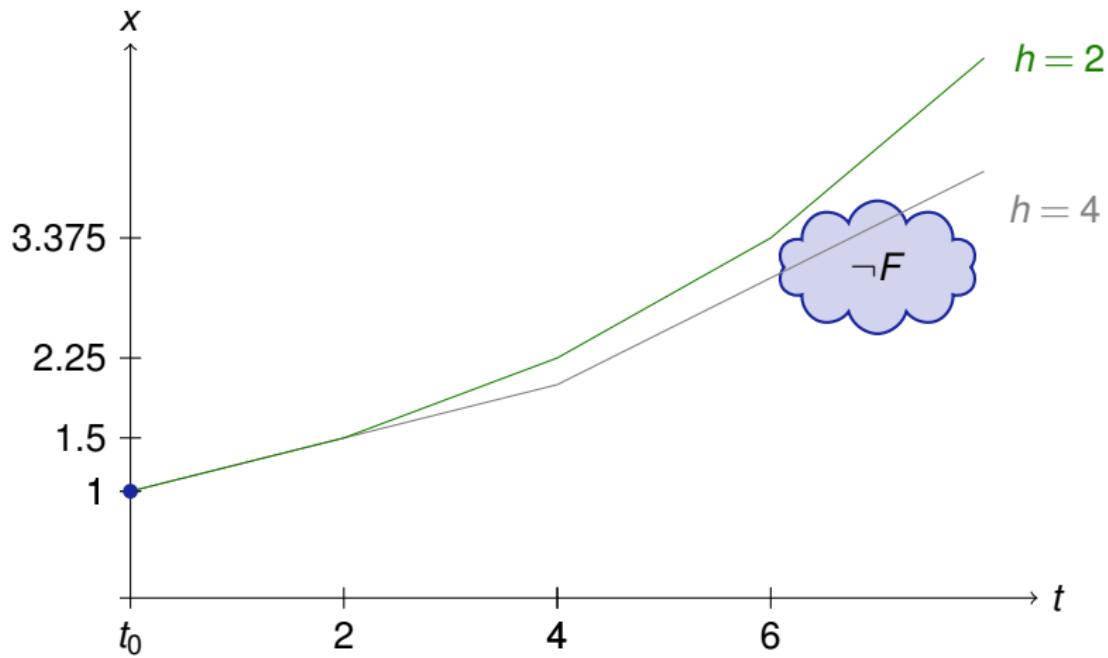


$$[x' = \frac{x}{4}]F \not\Rightarrow [(x := x + h \frac{x}{4})^*]F$$



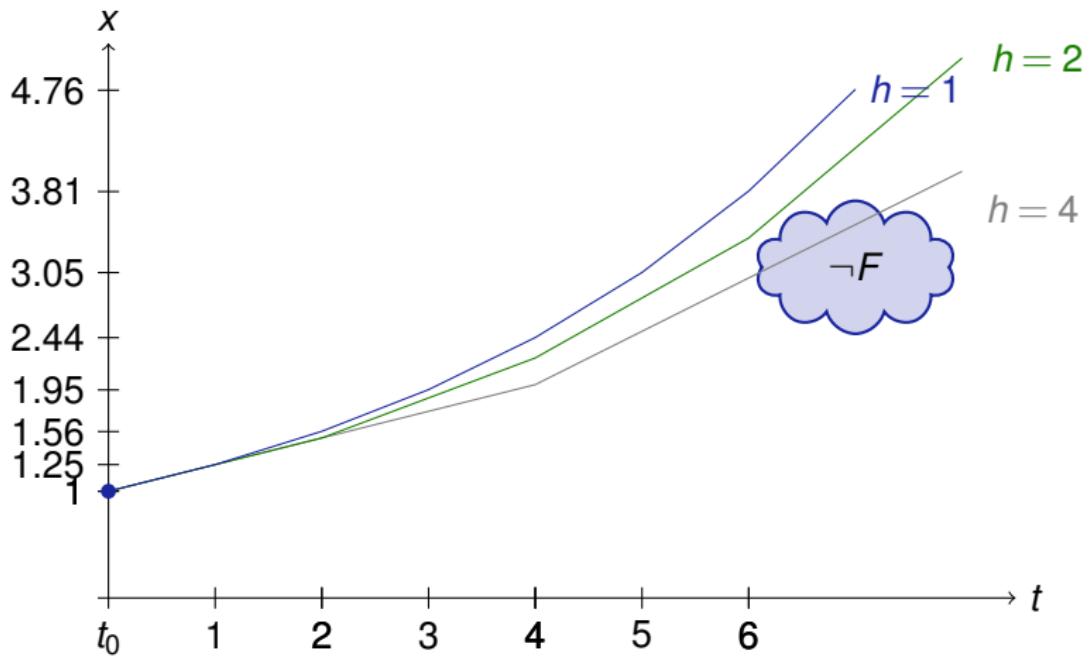
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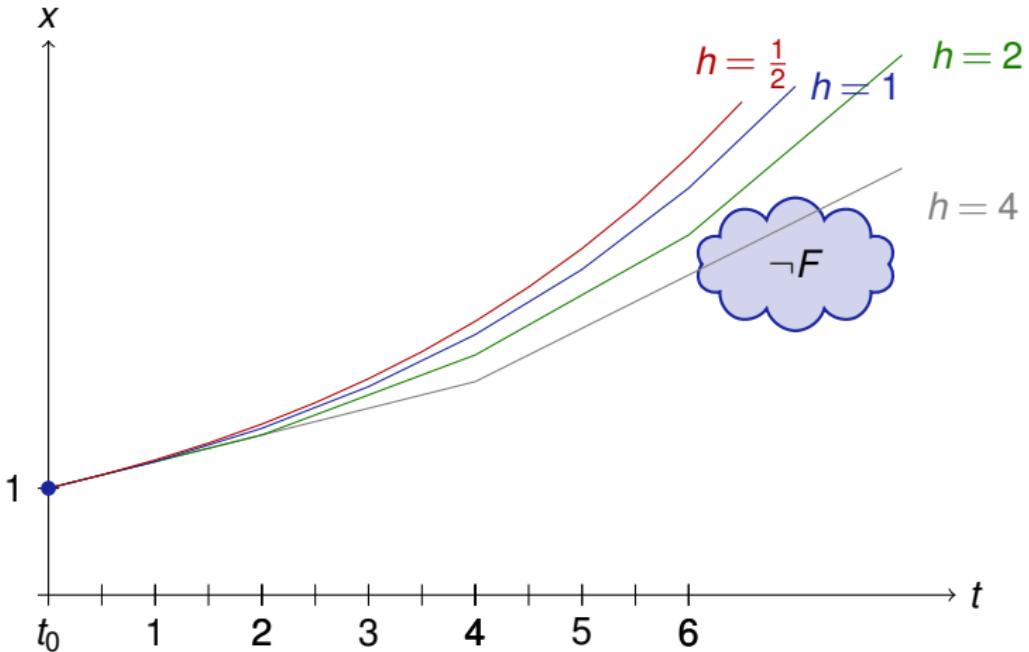
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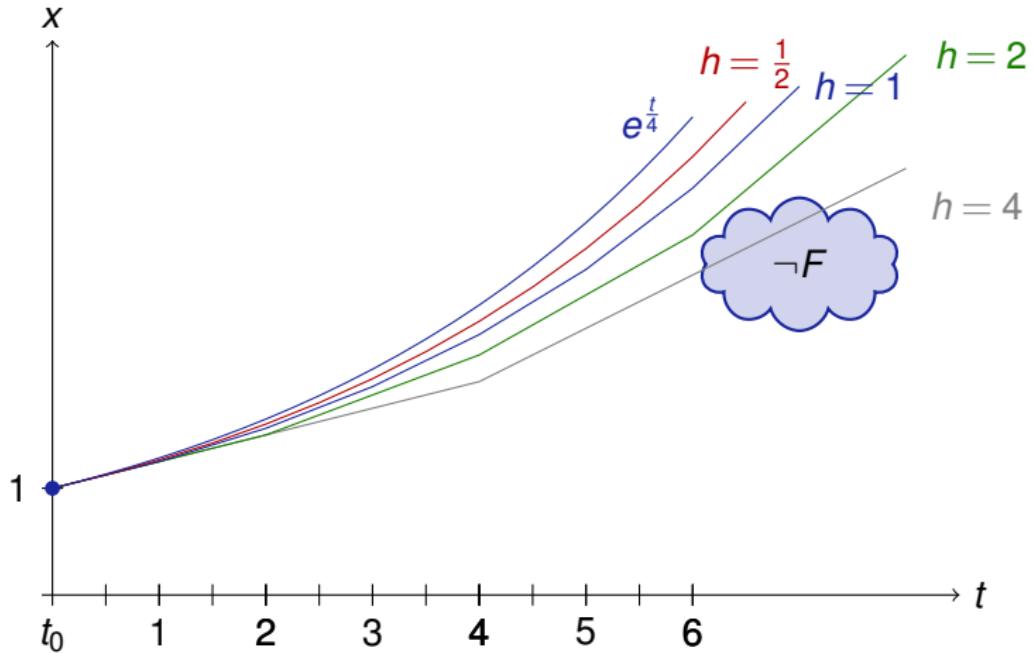


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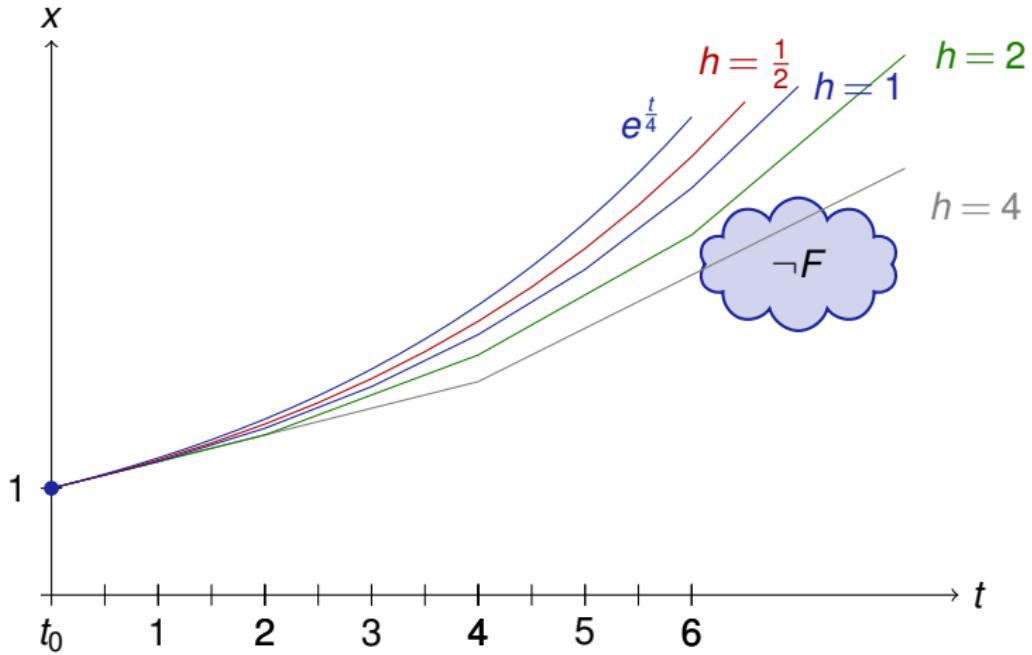
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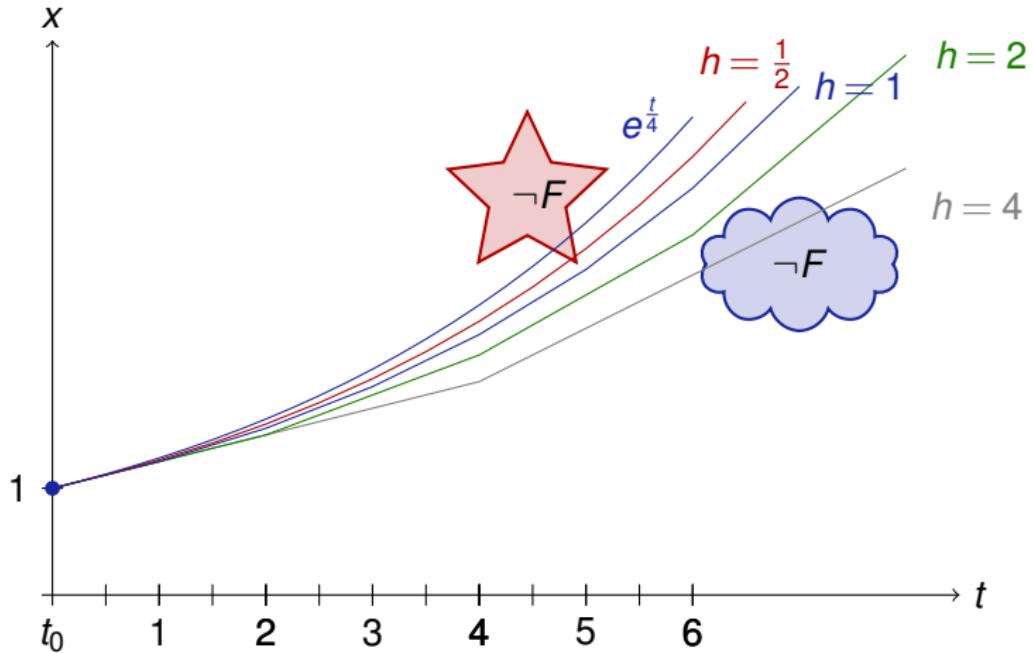
$$[x' = \frac{x}{4}]F \quad \text{vs.} \quad [(x := x + h \frac{x}{4})^*]F$$



$$[x' = \frac{x}{4}]F \not\Rightarrow [(x := x + h \frac{x}{4})^*]F$$



$$[x' = \frac{x}{4}]F \neq [(x := x + h \frac{x}{4})^*]F$$



\mathcal{A} Discrete Euler Approximation Axiom $\overleftarrow{\Delta}$

$$\overleftarrow{\Delta} \quad [x' = f(x)]F$$

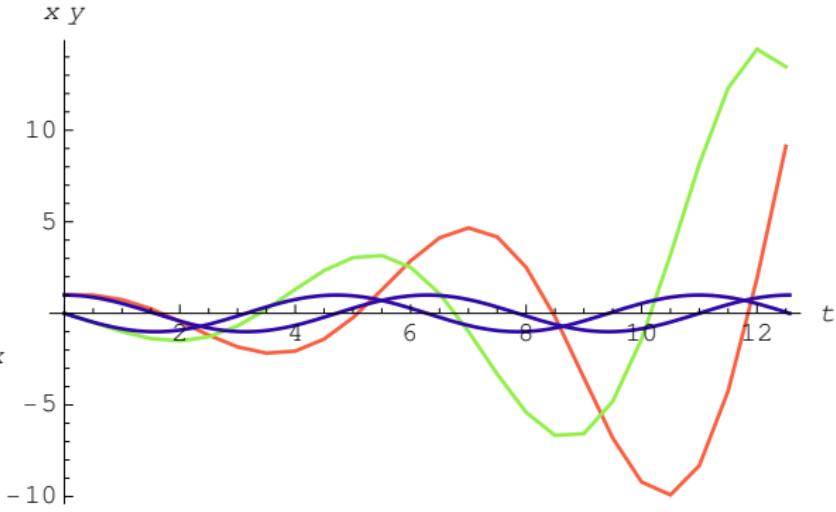
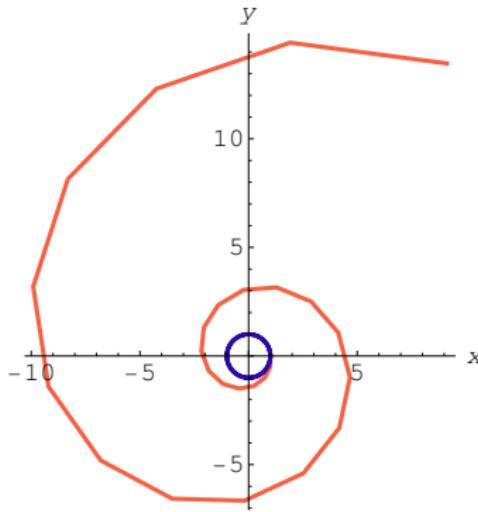
$$\leftarrow \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*]F$$

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Example (Incomplete, not global)

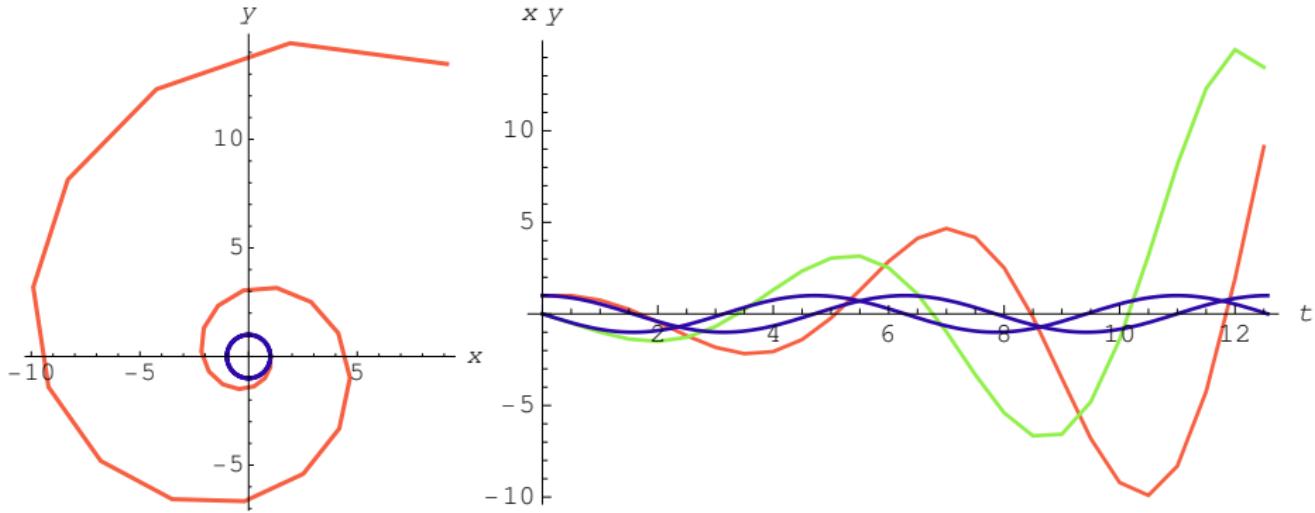
$$\models x^2 + y^2 \leq 1 \rightarrow [x' = y, y' = -x] x^2 + y^2 \leq 1.1$$



$$\begin{aligned} \overleftarrow{\Delta} \quad & [x' = f(x)]F \\ \leftarrow \exists h_0 > 0 \forall 0 < h < h_0 \quad & [(x := x + hf(x))^*]F \end{aligned} \quad (\text{closed})$$

Example (Unsound for open F , only in closure)

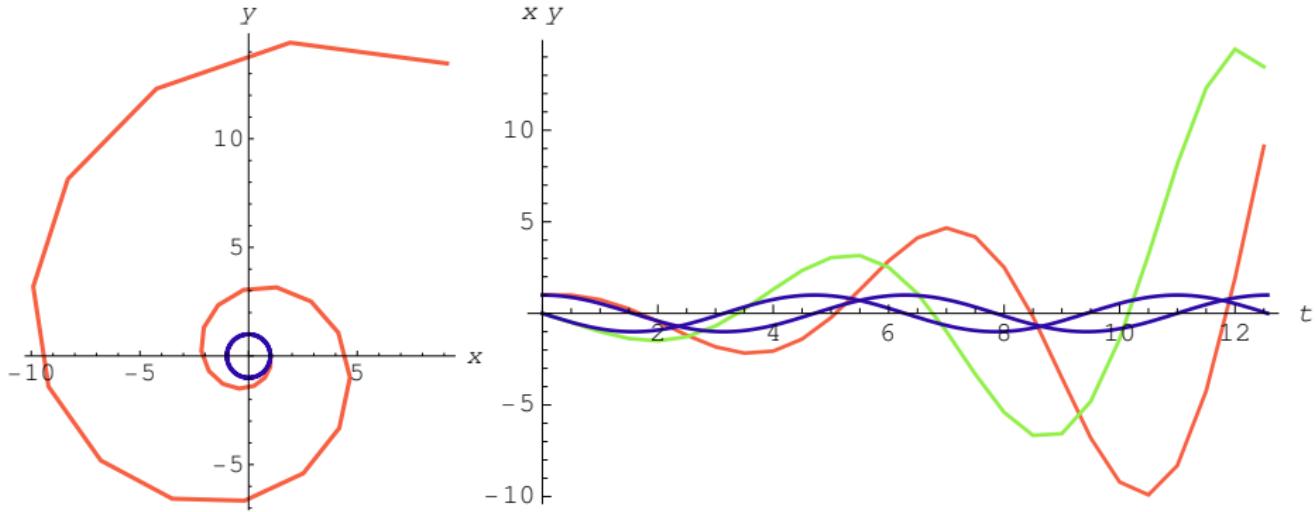
$$\nexists x = 1 \wedge y = 0 \rightarrow [x' = y, y' = -x](x \leq 0 \rightarrow x^2 + y^2 > 1)$$



$$\begin{aligned} \overleftarrow{\Delta} \quad & [x' = f(x)]F \\ & \leftarrow \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*]F \end{aligned} \quad (\text{closed})$$

Example (Incomplete, not global)

$$\models x^2 + y^2 \leq 1 \rightarrow [x' = y, y' = -x] x^2 + y^2 \leq 1.1$$



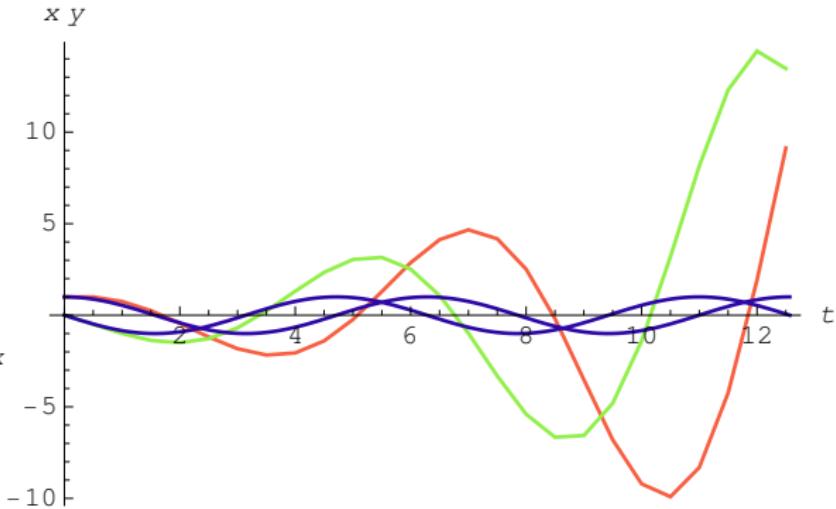
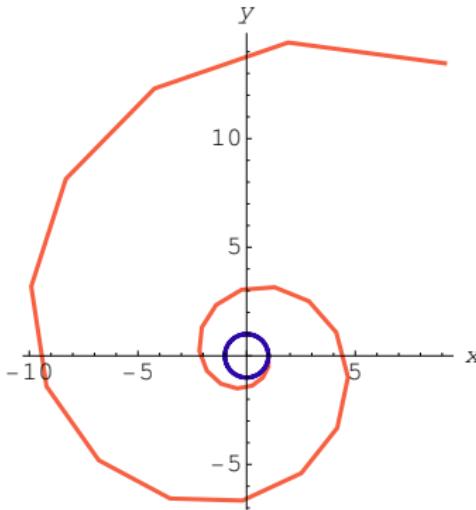
$\overrightarrow{\Delta} [x' = f(x)]F$
 $\rightarrow \forall t \geq 0 \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*] (\textcolor{red}{t \geq 0} \rightarrow F)$

$\overrightarrow{\Delta} [x' = f(x)]F$
 $\rightarrow \forall t \geq 0 \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*] (t \geq 0 \rightarrow F)$

Example (Converse of $\overrightarrow{\Delta}$ unsound for open F)

closed F by $\overleftarrow{\Delta}$)

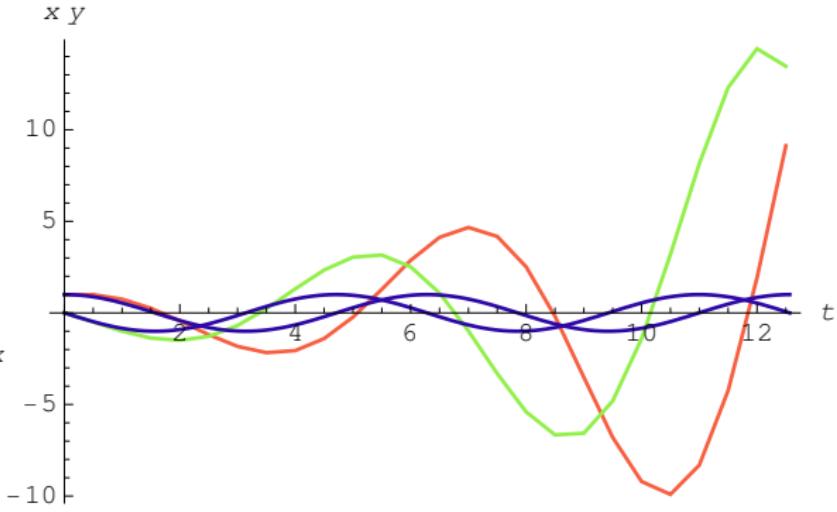
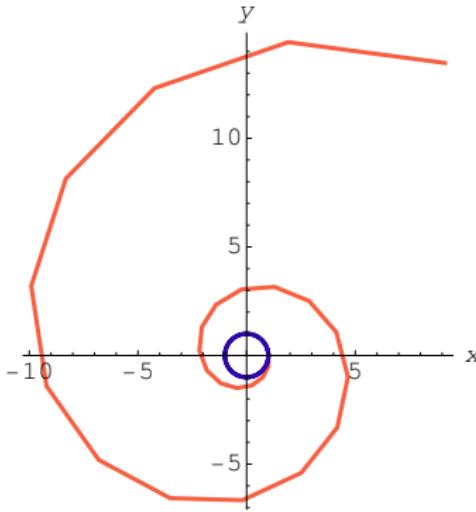
$$\nexists x = 1 \wedge y = 0 \rightarrow [x' = y, y' = -x](x \leq 0 \rightarrow x^2 + y^2 > 1)$$



$$\overrightarrow{\Delta} [x' = f(x)]F \rightarrow \forall t \geq 0 \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*](t \geq 0 \rightarrow F) \quad (\text{open})$$

Example (Unsound for closed F , only holds in the limit)

$$\models x^2 + y^2 = 1 \rightarrow [x' = y, y' = -x]x^2 + y^2 = 1$$



$$\begin{aligned} \overleftrightarrow{\Delta} \quad & [x' = f(x)]F \\ \leftrightarrow & \forall t \geq 0 \exists \varepsilon > 0 \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*] (t \geq 0 \rightarrow \neg \mathcal{U}_\varepsilon(\neg F)) \end{aligned}$$

$$\begin{aligned} \overleftrightarrow{\Delta} \quad & [x' = f(x)]F \\ \leftrightarrow & \forall t \geq 0 \exists \varepsilon > 0 \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*] (t \geq 0 \rightarrow \neg \mathcal{U}_\varepsilon(\neg F)) \end{aligned}$$

Example ()

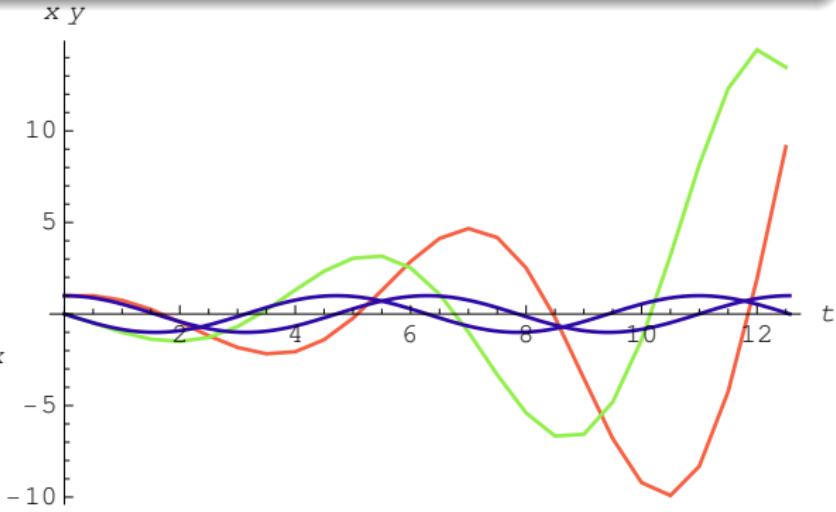
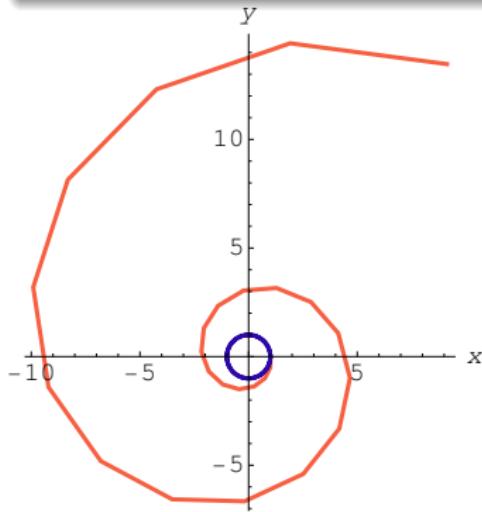
$$\models x^2 + y^2 < 1 \rightarrow [x' = y, y' = -x] x^2 + y^2 < 1.1$$

$$\overleftrightarrow{\Delta} [x' = f(x)]F$$

$$\leftrightarrow \forall t \geq 0 \exists \varepsilon > 0 \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*] (t \geq 0 \rightarrow \neg \mathcal{U}_\varepsilon(\neg F))$$

Example (Incomplete for closed F)

$$\models x^2 + y^2 \leq 1 \rightarrow [x' = y, y' = -x] x^2 + y^2 \leq 1$$

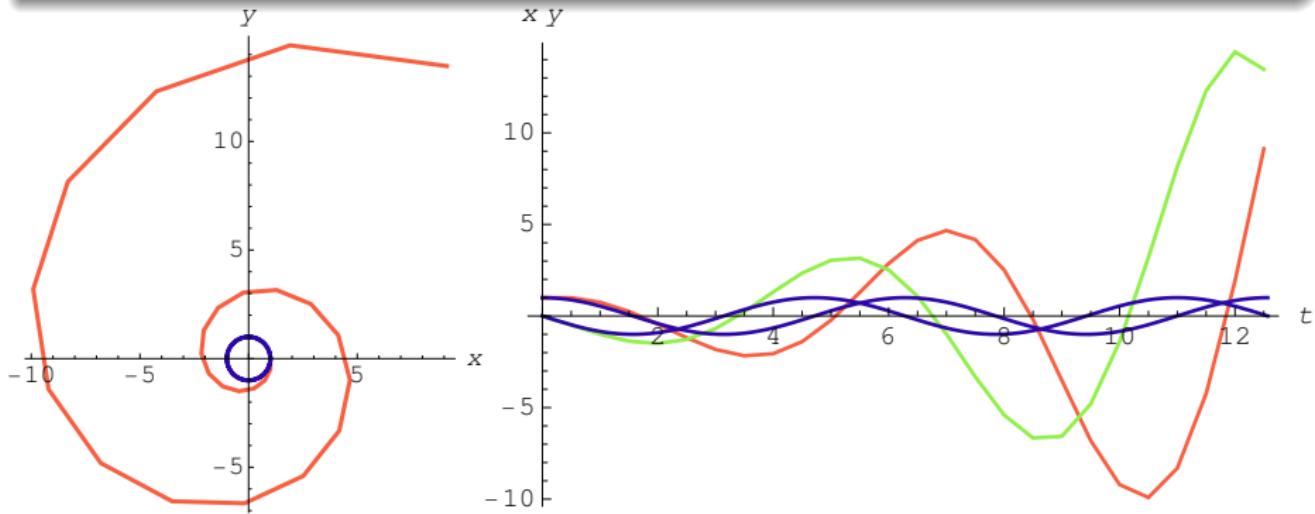


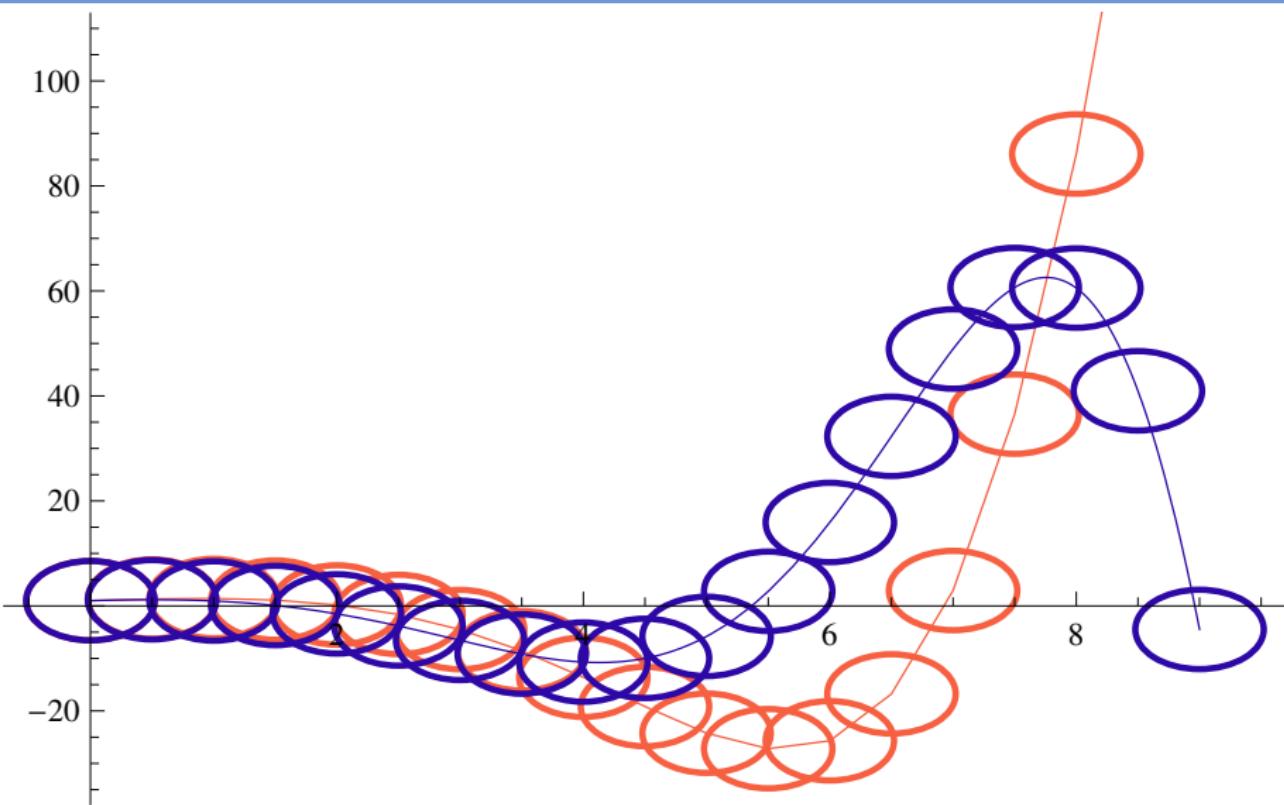
$$\Delta \leftarrow [x' = f(x)]F \quad (\text{open})$$

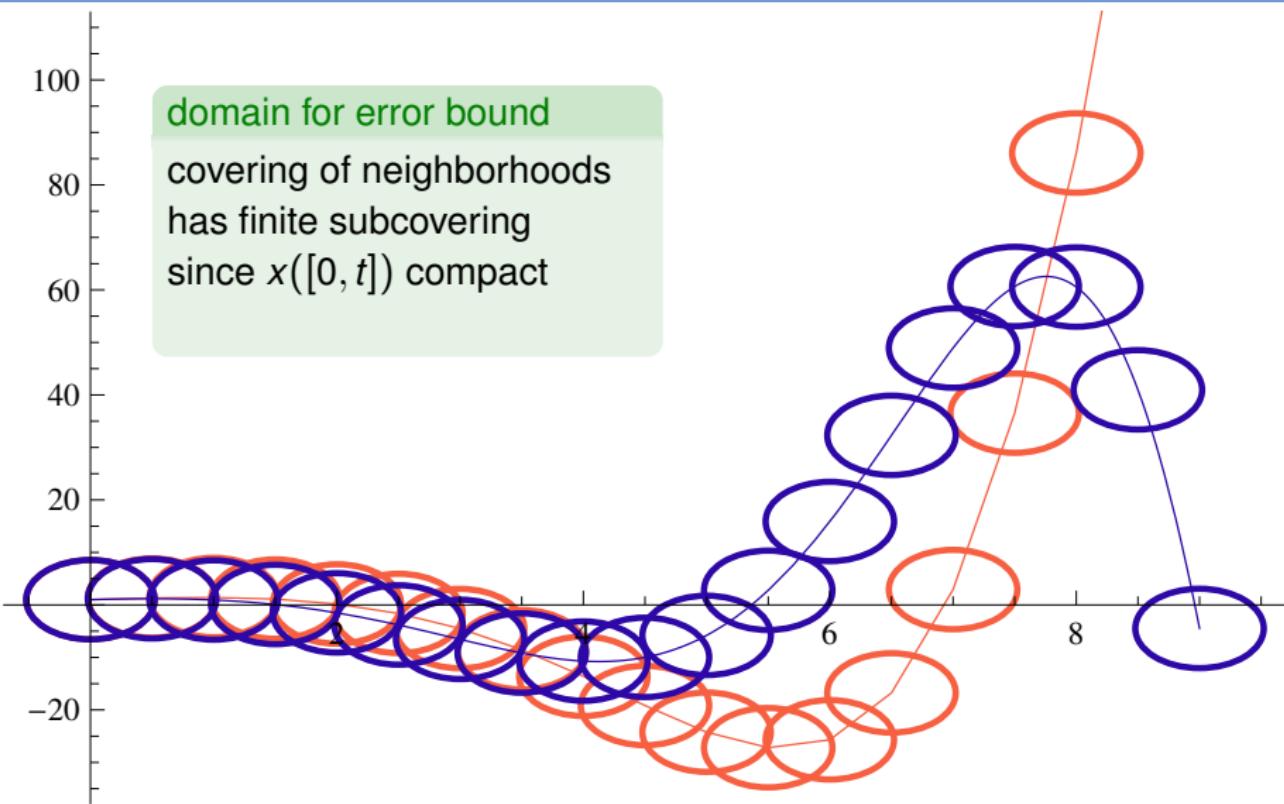
$$\leftrightarrow \forall t \geq 0 \exists \varepsilon > 0 \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*] (t \geq 0 \rightarrow \neg \mathcal{U}_\varepsilon(\neg F))$$

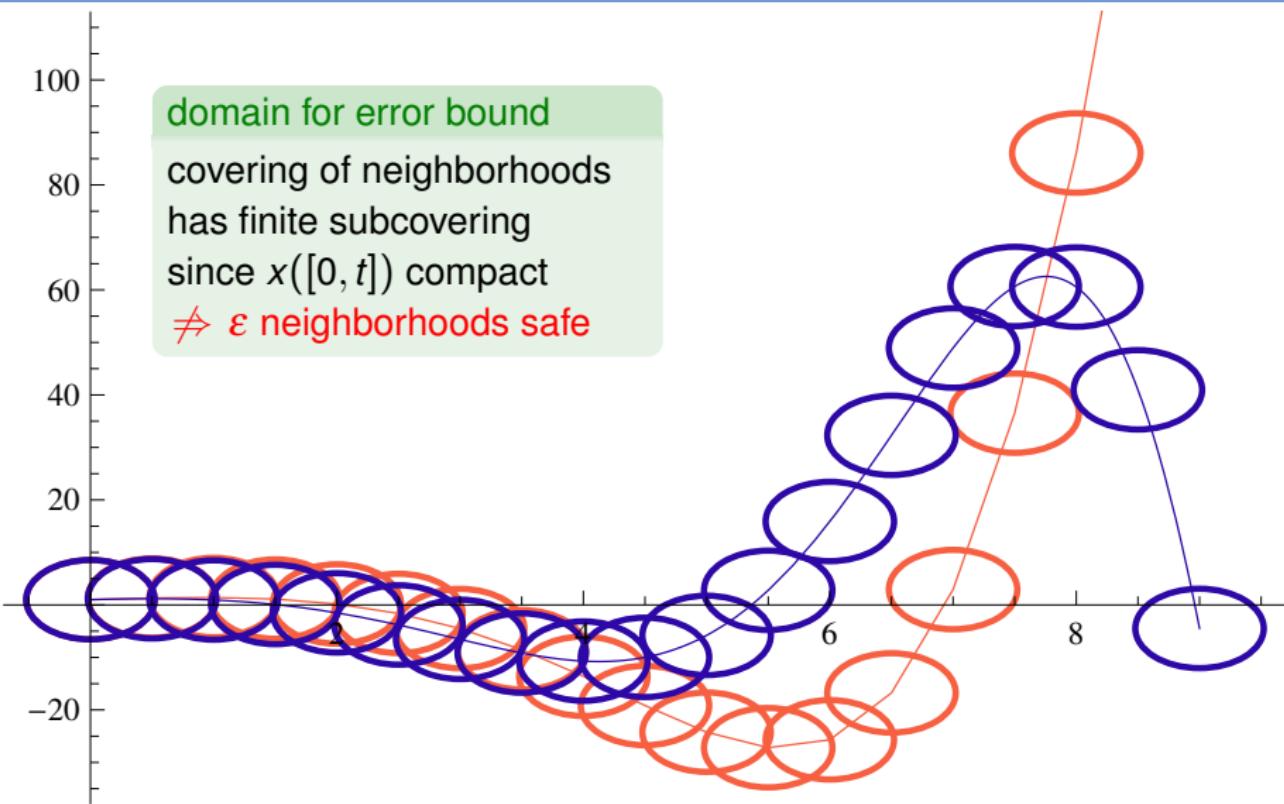
Example (Incomplete for closed F)

$$\models x^2 + y^2 \leq 1 \rightarrow [x' = y, y' = -x] x^2 + y^2 \leq 1$$









$$\overleftarrow{\Delta} [x' = f(x)]F \leftarrow \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*]F \quad (\text{closed})$$

Proof Sketch.

- ① $\omega \models \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*]F \quad \hat{x}^n = x \text{ at iteration } n$
- ② $x \in C^2([0, t])$ solves $x' = f(x)$ and $x(0) = \omega$. NTS $x(t) \models F$
- ③ $f \in C^1$ locally Lipschitz iff Lipschitz on compact subsets \Leftarrow loc. compact
- ④ Fix $E > 0$. Let L Lipschitz constant of $f \in C^1$ on compact image

$$U \stackrel{\text{def}}{=} \overline{\mathcal{U}}_E(x([0, t])) = \bigcup_{q \in x([0, t])} \overline{\mathcal{U}}_E(q) \text{ of } x([0, t]) \times \overline{\mathcal{U}}_E(0) \text{ under } +.$$

$$\|x(nh) - \hat{x}^n\| \leq h \max_{\zeta \in [0, t]} \|x''(\zeta)\| \frac{e^{Lt} - 1}{2L} < \varepsilon < E \quad \text{for small } (h \ll 1)$$

$$\|x(t) - x(nh)\| \stackrel{\text{MVT}}{=} \|x'(\xi)\|(t - nh) \leq \max_{\xi \in [0, t]} \|f(x(\xi))\|(t - nh) < \varepsilon \quad (h \ll 1)$$

$$\|x(t) - \hat{x}^n\| \leq \|x(t) - x(nh)\| + \|x(nh) - \hat{x}^n\| < 2\varepsilon \quad (h \ll 1)$$

- ⑤ Sequence $\hat{x}^n \rightarrow x(t)$ as $h \rightarrow 0$ and $\hat{x}^n \models F$ closed so $x(t) \models F$. □

$\overrightarrow{\Delta} [x' = f(x)]F \rightarrow \forall t \geq 0 \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*](t \geq 0 \rightarrow F)$ (open)

Proof Sketch.

- ① $\omega \models [x' = f(x)]F$ $\hat{x}^n = x$ at iteration n
- ② $x \in C^2([0, t])$ solves $x' = f(x)$ and $x(0) = \omega$. Compact $x([0, t]) \subseteq F$ open
- ③ $0 < E < \inf_{q \in x([0, t])} d(q, \llbracket F \rrbracket^C)$ has compact $U \stackrel{\text{def}}{=} \overline{\mathcal{U}}_E(x([0, t]))$ in F .
- ④ Let L Lipschitz constant of $f \in C^1$ on compact U .

$$\|x(nh) - \hat{x}^n\| \leq h \max_{\zeta \in [0, t]} \|x''(\zeta)\| \frac{e^{Lt} - 1}{2L} < \varepsilon < E \quad \text{for small } (h \ll 1)$$

$$\|x(t) - x(nh)\| \stackrel{\text{MVT}}{=} \|x'(\xi)\|(t - nh) \leq \max_{\xi \in [0, t]} \|f(x(\xi))\|(t - nh) < \varepsilon \quad (h \ll 1)$$

$$\|x(t) - \hat{x}^n\| \leq \|x(t) - x(nh)\| + \|x(nh) - \hat{x}^n\| < 2\varepsilon \quad (h \ll 1)$$

- ⑤ $\omega \models \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*](t \geq 0 \rightarrow F)$ for $h \ll 1, nh \leq t$
 as $\hat{x}^n \models F$ for $h \ll 1, nh \leq t$ by 4a since $t \geq 0$ after loop iff $nh \leq t$ before □

$$[x' = f(x)]F \leftrightarrow \forall t \geq 0 \exists \varepsilon > 0 \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*] (t \geq 0 \rightarrow \neg \mathcal{U}_\varepsilon(\neg F))$$

Proof Sketch. (open).

① “ \rightarrow ” $\omega \models [x' = f(x)]F$ (“ \leftarrow ” derives from Δ as $\neg \mathcal{U}_\varepsilon(\neg F)$ closed)

② $x \in C^2([0, t])$ solves $x' = f(x)$ and $x(0) = \omega$. Compact $x([0, t]) \subseteq F$ open

③ $0 < E < \inf_{q \in x([0, t])} d(q, \llbracket F \rrbracket^\complement)$ has compact $U \stackrel{\text{def}}{=} \overline{\mathcal{U}}_E(x([0, t]))$ in F .

④ $\omega \models [x' = f(x)] (t \geq 0 \rightarrow \forall z (\|z - x\| < E \rightarrow F(z)))$ by (3)

$$\|x(nh) - \hat{x}^n\| \leq h \max_{\zeta \in [0, t]} \|x''(\zeta)\| \frac{e^{Lt} - 1}{2L} < \varepsilon < E \quad \text{for small } (h \ll 1)$$

$$\|x(t) - x(nh)\| \stackrel{\text{MVT}}{=} \|x'(\xi)\|(t - nh) \leq \max_{\xi \in [0, t]} \|f(x(\xi))\|(t - nh) < \varepsilon \quad (h \ll 1)$$

$$\|x(t) - \hat{x}^n\| \leq \|x(t) - x(nh)\| + \|x(nh) - \hat{x}^n\| < 2\varepsilon \quad (h \ll 1)$$

⑤ $\|x(nh) - z\| \leq \|x(nh) - \hat{x}^n\| + \|\hat{x}^n - z\| < 2\varepsilon \leq E$ for $h \ll 1$, $\|\hat{x}^n - z\| < \varepsilon$.

⑥ $F(z)$ true at these z by ④.

⑦ n th iterate $\omega_n \models t \geq 0 \rightarrow \underbrace{\forall z (\|z - x\| < \varepsilon \rightarrow F(z))}_{\neg \mathcal{U}_\varepsilon(\neg F)}$ as $\omega_n \models t \geq 0$ iff $\omega \models nh \leq t$





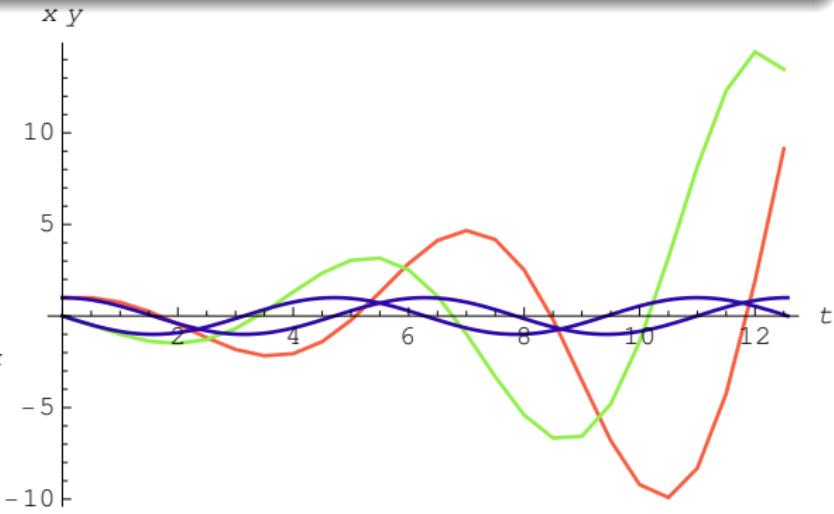
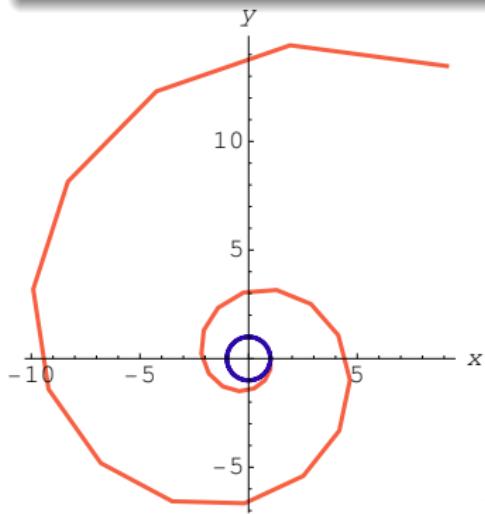
Δ axiom for open F , but F may be closed

$$\overleftrightarrow{\Delta} [x' = f(x)]F \quad (\text{open})$$

$$\leftrightarrow \forall t \geq 0 \exists \varepsilon > 0 \exists h_0 > 0 \forall 0 < h < h_0 [(x := x + hf(x))^*] (t \geq 0 \rightarrow \neg \mathcal{U}_\varepsilon(\neg F))$$

Example (Incomplete for closed F)

$$\models x^2 + y^2 \leq 1 \rightarrow [x' = y, y' = -x] x^2 + y^2 \leq 1$$

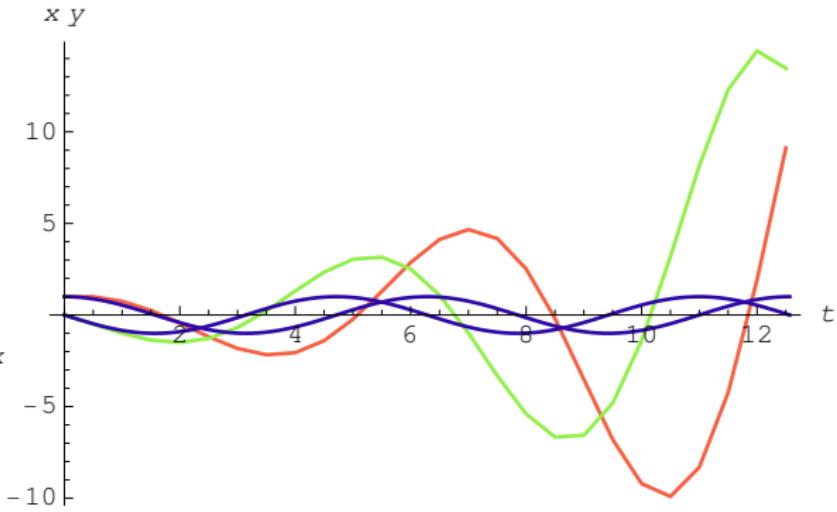
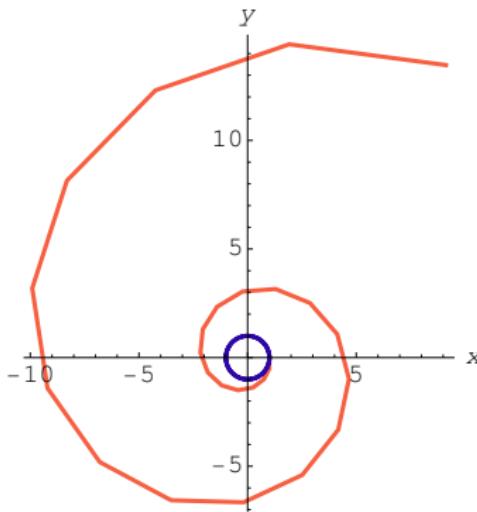


$$\overset{\circ}{U} [x' = f(x)] F \leftrightarrow \forall \check{\epsilon} > 0 [x' = f(x)] \mathcal{U}_{\check{\epsilon}}(F) \quad (\Leftarrow B, V, G, K)$$

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Example (Closed \rightsquigarrow Quantified Open)

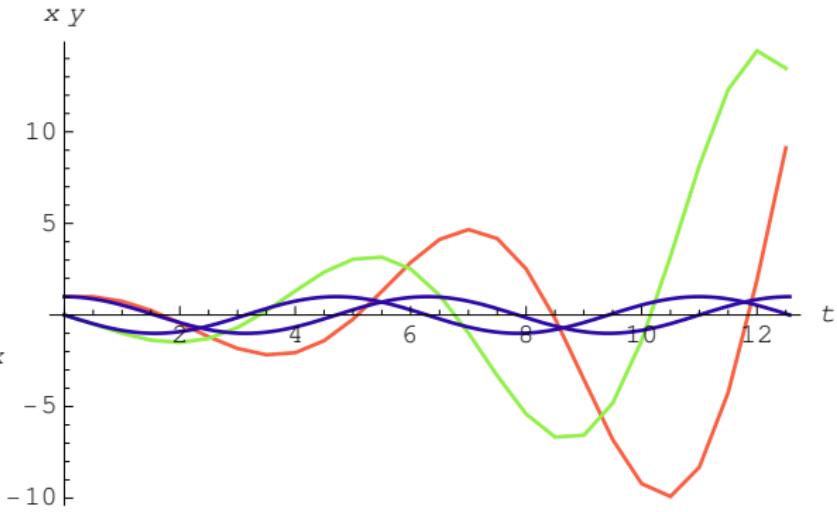
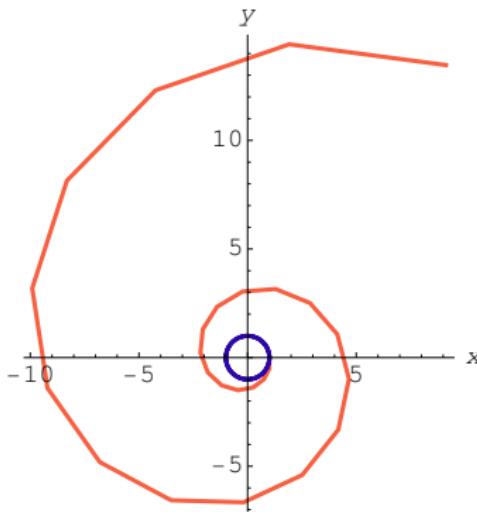
$$\models x^2 + y^2 \leq 1 \rightarrow [x' = y, y' = -x]x^2 + y^2 \leq 1$$



$$\mathring{U} [x' = f(x)] F \leftrightarrow \forall \check{\epsilon} > 0 [x' = f(x)] \mathcal{U}_{\check{\epsilon}}(F) \quad (\Leftarrow B, V, G, K)$$

Example (Closed \rightsquigarrow Quantified Open)

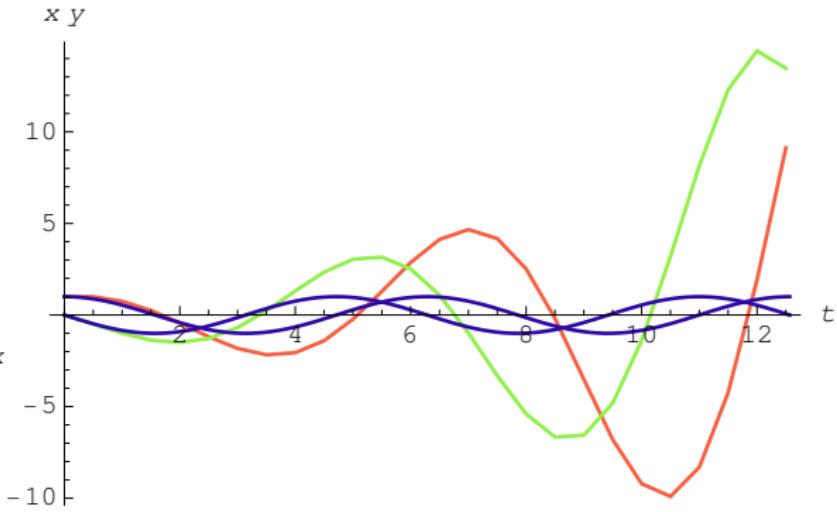
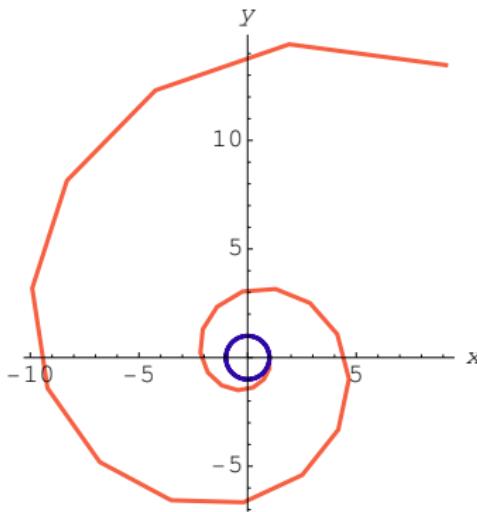
$$\models x^2 + y^2 \leq 1 \rightarrow [x' = y, y' = -x] \forall \check{\epsilon} > 0 x^2 + y^2 < 1 + \check{\epsilon}$$



$$\mathring{U} [x' = f(x)]F \leftrightarrow \forall \check{\epsilon} > 0 [x' = f(x)]\mathcal{U}_{\check{\epsilon}}(F) \quad (\Leftarrow B, V, G, K)$$

Example (Closed \rightsquigarrow Quantified Open)

$$\models x^2 + y^2 \leq 1 \rightarrow \forall \check{\epsilon} > 0 [x' = y, y' = -x] x^2 + y^2 < 1 + \check{\epsilon}$$



$\leftrightarrow \Delta$ axiom for open/closed F , but otherwise?

Example (Locally Closed \rightsquigarrow Open, Closed)

$$\models O \wedge C \rightarrow [x' = y, y' = -x](O \wedge C)$$

$$[] \wedge [\alpha](O \wedge C) \leftrightarrow [\alpha]O \wedge [\alpha]C \quad (\Leftarrow K)$$

Example (Locally Closed \rightsquigarrow Open, Closed)

$$\models O \wedge C \rightarrow [x' = y, y' = -x](\textcolor{red}{O} \wedge \textcolor{red}{C})$$

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Example (Locally Closed \rightsquigarrow Open, Closed)

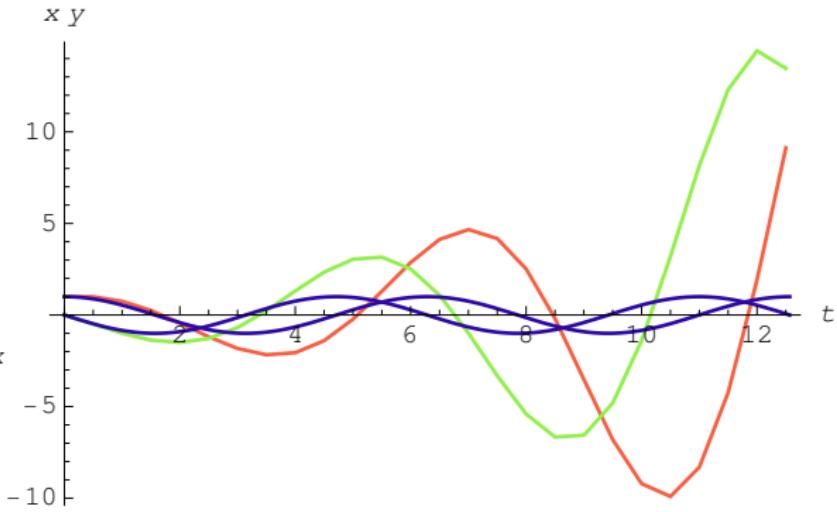
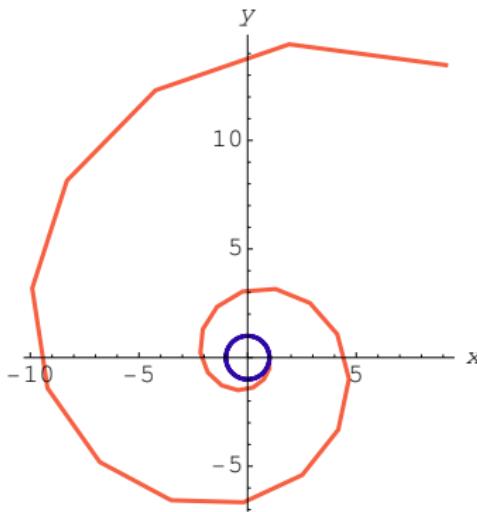
$$\models O \wedge C \rightarrow [x' = y, y' = -x]O \wedge [x' = y, y' = -x]C$$

$$\check{U} \quad [x' = f(x)](O \vee C) \leftrightarrow \forall \check{\epsilon} > 0 [x' = f(x)](O \vee \mathcal{U}_{\check{\epsilon}}(C)) \quad (\Leftarrow B, V, G, K)$$

$$\check{U} \quad [x' = f(x)](O \vee C) \leftrightarrow \forall \check{\varepsilon} > 0 [x' = f(x)](O \vee \mathcal{U}_{\check{\varepsilon}}(C)) \quad (\Leftarrow B, V, G, K)$$

Example ((Open \vee Closed) \rightsquigarrow Quantified Open)

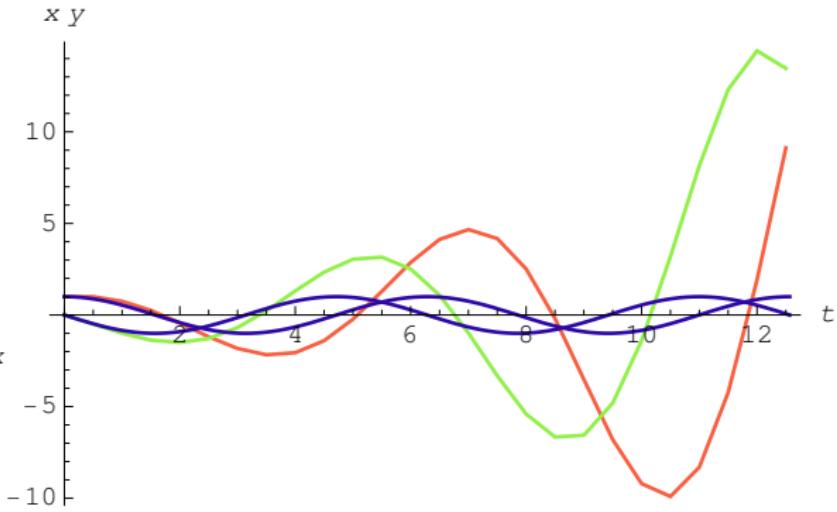
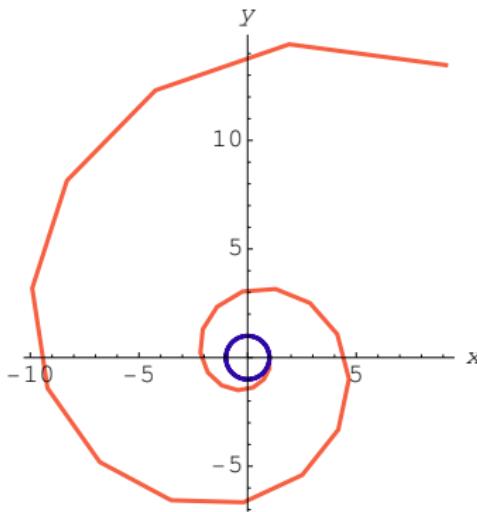
$$\models O \vee C \rightarrow [x' = y, y' = -x](O \vee C)$$



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Example ((Open \vee Closed) \rightsquigarrow Quantified Open)

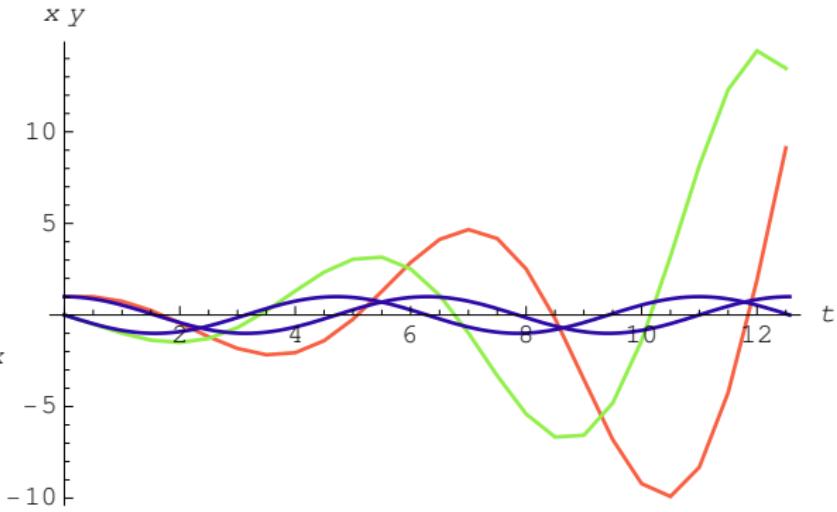
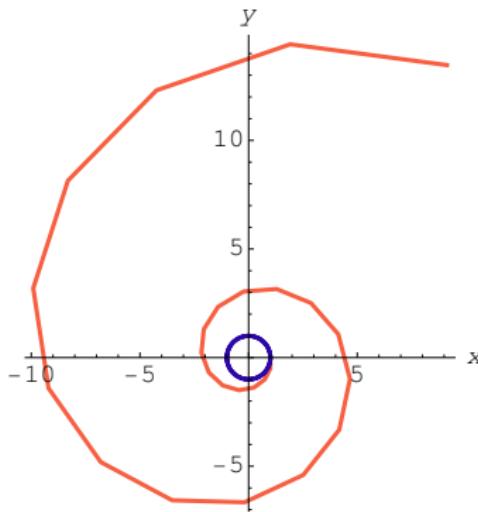
$$\models O \vee C \rightarrow [x' = y, y' = -x](O \vee \forall \check{\epsilon} > 0 \mathcal{U}_{\check{\epsilon}}(C))$$



$$\check{U} \quad [x' = f(x)](O \vee C) \leftrightarrow \forall \check{\epsilon} > 0 [x' = f(x)](O \vee \mathcal{U}_{\check{\epsilon}}(C)) \quad (\Leftarrow B, V, G, K)$$

Example ((Open \vee Closed) \leadsto Quantified Open)

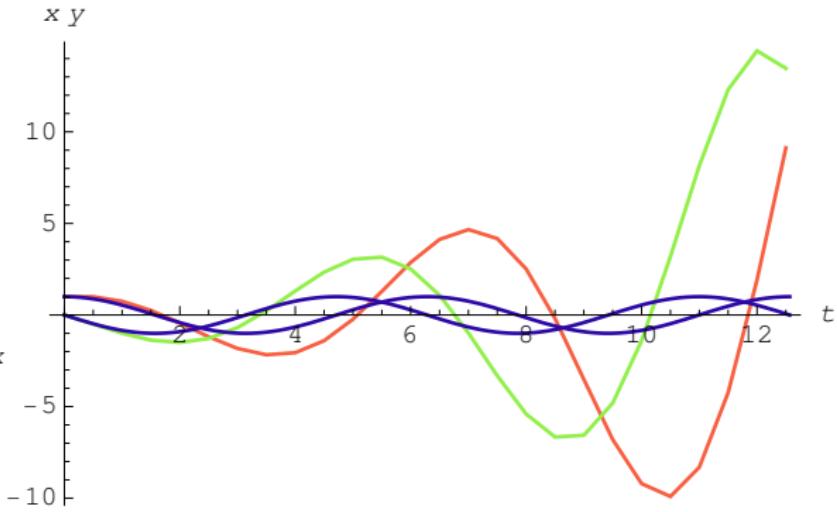
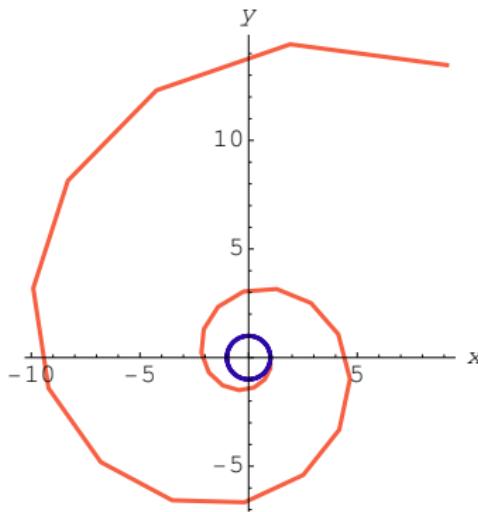
$$\models O \vee C \rightarrow [x' = y, y' = -x] \forall \check{\epsilon} > 0 (O \vee \mathcal{U}_{\check{\epsilon}}(C))$$



$$\check{U} \quad [x' = f(x)](O \vee C) \leftrightarrow \forall \check{\epsilon} > 0 [x' = f(x)](O \vee \mathcal{U}_{\check{\epsilon}}(C)) \quad (\Leftarrow B, V, G, K)$$

Example ((Open \vee Closed) \leadsto Quantified Open)

$$\models O \vee C \rightarrow \forall \check{\epsilon} > 0 [x' = y, y' = -x](O \vee \mathcal{U}_{\check{\epsilon}}(C))$$



$\leftrightarrow \Delta$ axiom for semialgebraic F , but otherwise?

Theorem (Relative Completeness / Continuous) (JAR'08,LICS'12)

dL calculus is a sound & complete axiomatization of hybrid systems relative to differential equations.

$\models \varphi$ implies $\text{Taut}_{\text{FOD}} \vdash \varphi$

Theorem (Relative Completeness / Discrete) (LICS'12)

dL calculus + Δ is a sound & complete axiomatization of hybrid systems relative to discrete dynamics.

$\models \varphi$ implies $\text{Taut}_{\text{DL}} \vdash \varphi$

Proof.

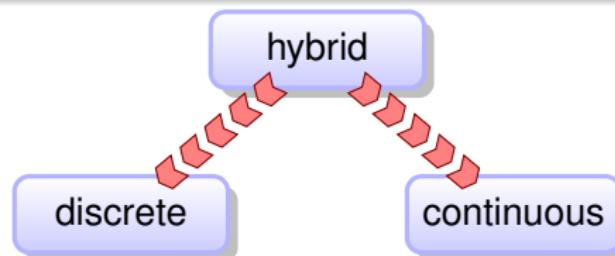
- ① dL/ODE complete \Rightarrow suffices $\models \varphi$ implies $\text{Taut}_{\text{DL}} \vdash \varphi$ for $\varphi \in \text{FOD}$
- ② $[x' = f(x)]F$ for first-order F see previous slides.
- ③ propositional connectives and quantifiers see schematic completeness.
- ④ $\vdash_{\text{DL}} \langle x' = f(x) \rangle F \leftrightarrow (\langle x' = f(x) \rangle F)^\flat$ see previous slides. □

Theorem (Equi-expressibility)

(LICS'12)

dL (*constructively*) expressible in FOD and in DL:

$$\begin{aligned}\forall \varphi \exists \varphi^b \in \text{FOD} \models \varphi \leftrightarrow \varphi^b \\ \forall \varphi \exists \varphi^\# \in \text{DL} \models \varphi \leftrightarrow \varphi^\#\end{aligned}$$

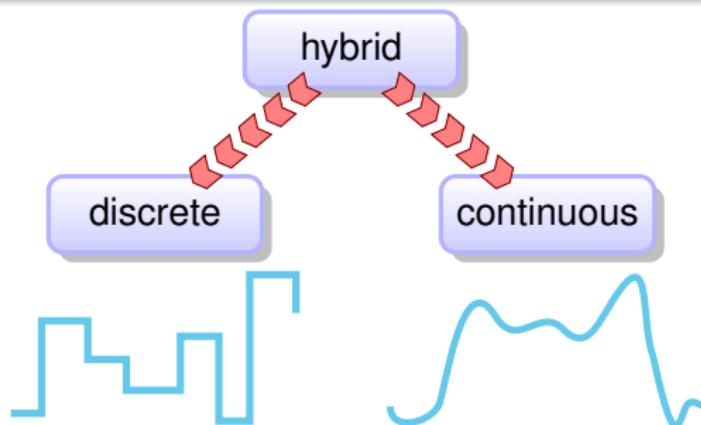


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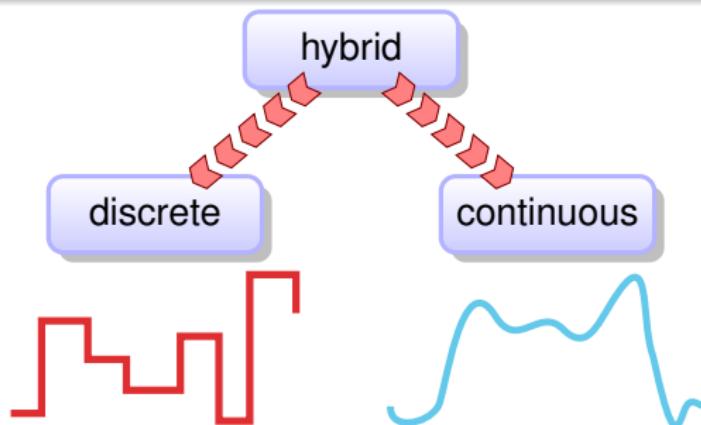


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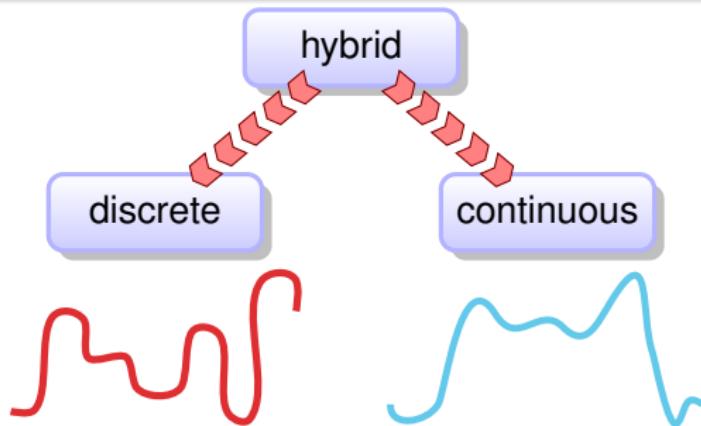


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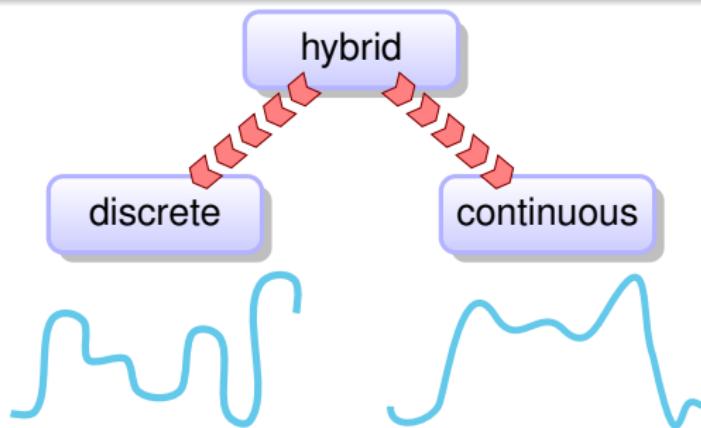


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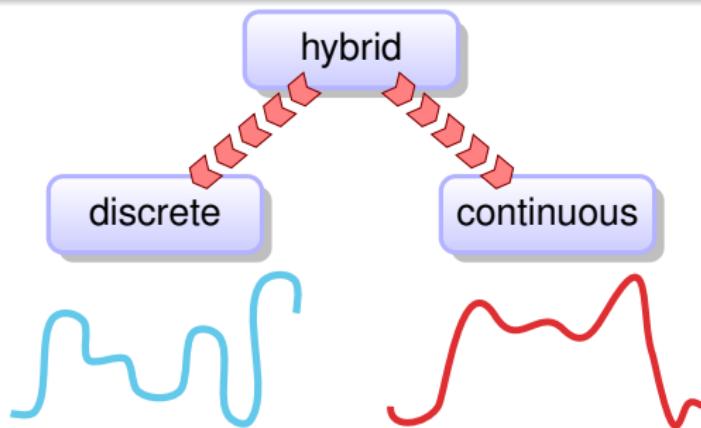


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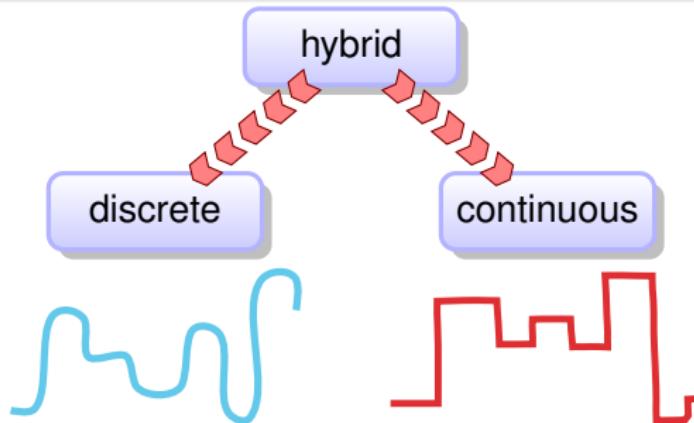
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$$\forall \varphi \exists \varphi^\# \in \text{DL} \models \varphi \leftrightarrow \varphi^\#$$

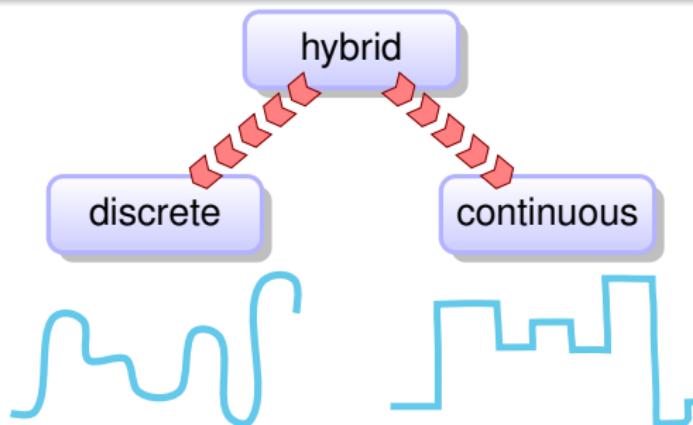


Theorem (Equi-expressibility)

(LICS'12)

dL (*constructively*) expressible in FOD and in DL:

$$\begin{aligned}\forall \varphi \exists \varphi^b \in \text{FOD} \models \varphi \leftrightarrow \varphi^b \\ \forall \varphi \exists \varphi^\# \in \text{DL} \models \varphi \leftrightarrow \varphi^\#\end{aligned}$$



Theorem (Relative Decidability)

(LICS'12)

Validity of dL sentences is decidable relative to FOD or relative to DL.

Proof.

- ① Let φ a sentence in dL ($\text{FV}(\varphi) = \emptyset$) and ω a state.
- ② Either $\omega \models \varphi$ or $\omega \not\models \varphi$. So either $\omega \models \varphi$ or $\omega \models \neg\varphi$.
- ③ By coincidence, $\omega \models \varphi$ iff $v \models \varphi$ for arbitrary v , as $\text{FV}(\varphi)$, no symbols.
- ④ Either $\models \varphi$ or $\models \neg\varphi$.
- ⑤ Either $\vdash_L \varphi$ or $\vdash_L \neg\varphi$ by completeness relative to $L = \text{FOD}$, $L = \text{DL}$. □

1 Hybrid Systems

2 Differential Dynamic Logic

- Syntax
- Semantics
- Axiomatization

3 Continuous Completeness

- Schematic Completeness
- Expressibility and Rendition of Hybrid Programs

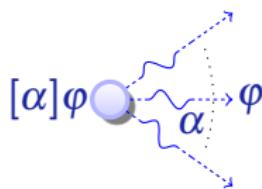
4 Discrete Completeness

- Open Discrete Completeness
- Closed Discrete Completeness
- Semialgebraic Discrete Completeness of $dL + \Delta$
- Discrete Completeness of $dL + \Delta$
- Equi-expressible
- Relative Decidable

5 Summary

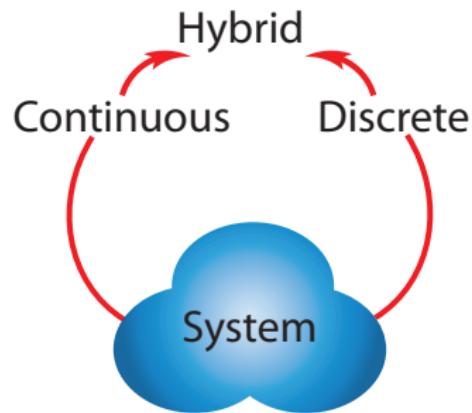
differential dynamic logic

$$\text{dL} = \text{DL} + \text{HP}$$



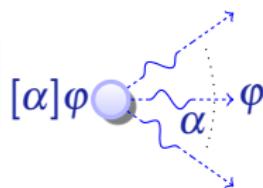
proof-theoretical alignment

continuous = hybrid = discrete



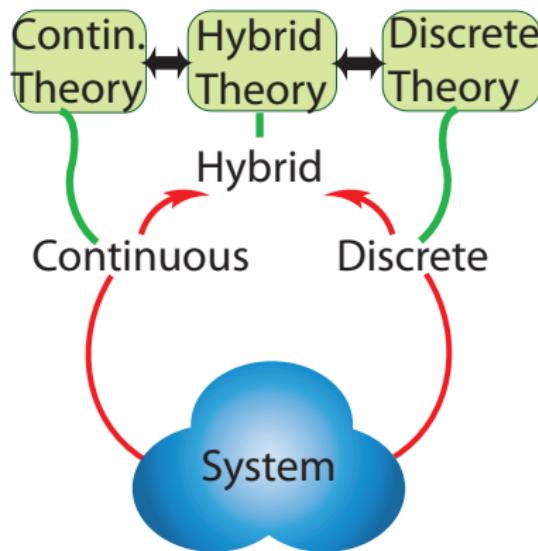
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proof-theoretical alignment

continuous = hybrid = discrete





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