# ESE601: Hybrid Systems 

Introduction to verification

Spring 2006

## Suggested reading material

Papers (R14) - (R16) on the website.
The book "Model checking" by Clarke, Grumberg and Peled.

## What is verification?

We need to make sure that the engineering systems we build are safe, functioning correctly, etc.

Systems can mean software, hardware, protocols, etc. Thus, not restricted to hybrid systems. In fact, verification originates in computer science, i.e. for discrete event systems.

How is verification done? The system is represented as transition system, the properties to be verified are represented as temporal logic formulas, whose truth values are to be determined/verified.

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## Transition Systems

A transition system
consists of

$$
T=(Q, \Sigma, \rightarrow, O,\langle\cdot\rangle)
$$

A set of states Q
A set of events $\Sigma$
A set of observations $O$
The transition relation $q_{1} \rightarrow q_{2}$
The observation map $\left\langle q_{1}\right\rangle=o_{0}$

Initial may be incorporated The sets $Q, \Sigma$, and $O$ may be infinite Language of $T$ is all sequences of observations


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## A painful example

The parking meter


States $Q=\{0,1,2, \ldots, 60\}$
Events \{tick,5p\}
Observations \{exp,act\}
A possible string of observations (exp,act,act,act,act,act,exp,...)

## Temporal logic (informal)

Temporal logic involves logical propositions whose truth values depend on time.
"Tomorrow is Thursday"

The time is related to the execution steps of the transition system.

The asserted property is related to the observation of the transition system.
"At the next state, the meter expires"

## The basic verification problem

Given transition system T, and temporal logic formula $\varphi$


The transition system satisfies the formula if:
-All executions satisfy the formula (linear time)
-The initial states satisfy the formula (branching time)

## Another verification problem

Given transition system $T$, and specification system S

Another verification problem

$$
L(T) \subseteq L(S)
$$

Language inclusion problems. Recall supervisory control problem.

## Linear temporal logic

Linear temporal logic syntax
The LTL formulas are defined inductively as follows
Atomic propositions
All observation symbols $p$ are formulas
Boolean operators
If $\varphi_{1}$ and $\varphi_{2}$ are formulas then

$$
\varphi_{1} \vee \varphi_{2} \quad \neg \varphi_{1}
$$

Temporal operators
If $\varphi_{1}$ and $\varphi_{2}$ are formulas then

$$
\varphi_{1} U \varphi_{2} \quad \bigcirc \varphi_{1}
$$

## Linear temporal logic

LTL formulas are evaluated over (infinite) sequences of execution, which are called words.
Ex: w=(exp,act,act,act,act,act,exp,...)

$$
(w, 0)|=\exp ,(w, 1)|=\operatorname{act},(w, 1) \mid=\neg \exp , \cdots
$$

A word $w$ satisfies a formula iff $(w, 0)$ satisfies it.

$$
\begin{gathered}
w|=\phi: \Leftrightarrow(w, 0)|=\phi \\
w \mid=\bigcirc \phi: \Leftrightarrow(w, 1)=\phi \\
w=\theta \quad U \quad \phi: \Leftrightarrow(w, i)|=\theta,(w, N)|=\phi, 0 \leq i<N .
\end{gathered}
$$

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## Linear temporal logic

Express temporal specifications along sequences

| Informally | Syntax | Semantics |
| :--- | :---: | :--- |
| Eventually p | $\diamond p$ | $* * * * * * * * p$ |
| Always p | $\square p$ | $p p p p p p p p p p p p p$ |
| If p then next q | $p \Rightarrow \bigcirc q$ | $* * * * * * * p q$ |
| p until $q$ | $p U q$ | $p p p p p p p p p p q * * *$ |

## Linear temporal logic

Syntactic boolean abbreviations
Conjunction

$$
\varphi_{1} \wedge \varphi_{2}=\neg\left(\neg \varphi_{1} \vee \neg \varphi_{2}\right)
$$

Implication
$\varphi_{1} \Rightarrow \varphi_{2}=\neg \varphi_{1} \vee \varphi_{2}$
Equivalence $\quad \varphi_{1} \Leftrightarrow \varphi_{2}=\left(\varphi_{1} \Rightarrow \varphi_{2}\right) \wedge\left(\varphi_{2} \Rightarrow \varphi_{1}\right)$
Syntactic temporal abbreviations
Eventually
$\diamond \varphi=\top U \varphi$
Always
$\square \varphi=\neg \diamond \neg \varphi$
In 3 steps
$\bigcirc_{3} \varphi=\bigcirc \bigcirc \bigcirc \varphi$

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## Linear temporal logic semantics

The LTL formulas are interpreted over infinite (omega) words

$$
w=p_{0} p_{1} p_{2} p_{3} p_{4} \ldots
$$

$(w, i) \mid=p \quad$ iff $\quad p_{i}=p$
$(w, i) \mid=\varphi_{1} \vee \varphi_{2} \quad$ iff $(w, i) \mid=\varphi_{1} \quad$ or $\quad(w, i) \mid=\varphi_{2}$
$(w, i)=\neg \varphi_{1}$ iff $\quad(w, i) \quad \neq \varphi_{1}$
$(w, i) \mid=\bigcirc \varphi_{1} \quad$ iff $\quad(w, i+1) \mid=\varphi_{1}$
$(w, i)=\varphi_{1} U \varphi_{2}$
$\exists j \geq i(w, j) \mid=\varphi_{2} \quad$ and $\quad \forall i \leq k \leq j \quad(w, k) \mid=\varphi_{2}$
$w \mid=\varphi \quad$ iff $\quad(w, 0) \mid=\varphi$
$T \mid=\varphi \quad$ iff $\quad \forall w \in L(T) \quad w \mid=\varphi$

## LTL examples

Two processors want to access a critical section. Each processor can has three observable states

$$
\begin{aligned}
& \text { p1 }=\{\text { in CS, outCS, reqCS }\} \\
& \text { p2 }=\{\text { inCS, out } C S, \text { reqCS }\}
\end{aligned}
$$

## Mutual exclusion

Both processors are not in the critical section at the same time.

$$
\square \neg\left(p_{1}=i n C S \wedge p_{2}=i n C S\right)
$$

## Starvation freedom

If process 1 requests entry, then it eventually enters the critical section.

$$
\square p_{1}=r e q C S \Rightarrow \diamond p_{1}=i n C S
$$

## LTL Model Checking

Given transition system and LTL formula we have
LTL model checking
Determine if $T \mid=\varphi$
System verified

The transition system satisfies the formula if all executions satisfy it.
LTL model checking is decidable for finite $T$
Complexity :


## Computational tree logic (CTL)

CTL is based on branching time. Its formulas are evaluated over the tree of trajectories generated from a given state of the transition system.


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## Computation tree logic

## CTL syntax

The CTL formulas are defined inductively as follows
Atomic propositions
All observation symbols $p$ are formulas
Boolean operators
If $\varphi_{1}$ and $\varphi_{2}$ are formulas then

$$
\varphi_{1} \vee \varphi_{2} \quad \neg \varphi_{1}
$$

Temporal operators

$$
\text { If } \dot{\varphi}_{1} \text { and } \varphi_{2} \text { are formulas then }
$$

$$
\varphi_{1} \exists U \varphi_{2} \quad \exists \bigcirc \varphi_{1} \quad \exists \square \varphi_{1}
$$

## Computation tree logic (informally)

Express specifications in computation trees (branching time)

| Informally | Syntax | Semantics |
| :--- | :--- | :--- |
| Inevitably next p | $\forall \bigcirc p$ | (D) (D) (D) |
| Possibly always p | $\exists \square p$ | (4) (D) (a) |
|  |  | (D) |

## CTL Model Checking

Given transition system and CTL formula we have
CTL model checking
System verified
Determine if $T \mid=\varphi$

The transition system satisfies the formula if all initial states satisfy it.
CTL model checking is decidable for finite $T$
Complexity :

$$
O((n+m) k)
$$


states transitions formula length

## Comparing logics



## Dealing with complexity



## Language Inclusion

## Language Equivalence

Consider two transition systems $T_{1}$ and $T_{2}$ over same $\Sigma$ and $O$


Languanges are equivalent $L\left(T_{1}\right)=L\left(T_{2}\right)$

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## LTL equivalence

Consider two transition systems $T_{1}$ and $T_{2}$ and an LTL formula
Language equivalence
If $L\left(T_{1}\right)=L\left(T_{2}\right)$ then $T_{1}=\varphi \Leftrightarrow T_{2} \mid=\varphi$

Language inclusion

$$
\text { If } L\left(T_{1}\right) \subseteq L\left(T_{2}\right) \text { then } T_{2} \models \varphi \Rightarrow T_{1} \models \varphi
$$

Language equivalence and inclusion are difficult to check Penn

## Language Equivalence $\nRightarrow$ CTL equivalence



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## Simulation Relations

Consider two transition systems

$$
\begin{aligned}
& T_{1}=\left(Q_{1}, \Sigma, \rightarrow_{1}, O,\langle\cdot\rangle_{1}\right) \\
& T_{2}=\left(Q_{2}, \Sigma, \rightarrow_{2}, O,\langle\cdot\rangle_{2}\right)
\end{aligned}
$$

over the same set of labels and observations. A relation $S \subseteq Q_{1} \times Q_{2}$ is called a simulation relation (of $T_{1} b y T_{2}$ ) if it

1. Respects observations
if $(q, p) \in S$ then $\langle q\rangle_{1}=\langle p\rangle_{2}$
2. Respects transitions
if $(q, p) \in S$ and $q \xrightarrow{\sigma} q^{\prime}$, then $p \xrightarrow{\sigma} p^{\prime}$ for some $\left(q^{\prime}, p^{\prime}\right) \in S$

If a simulation relation exists, then $T_{1} \leq T_{2}$

## Game theoretic semantics

Simulation is a matching game between the systems


Check that $T_{1} \leq T_{2}$ but it is not true that $T_{2} \leq T_{1}$

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## The parking example

The parking meter


A coarser model


$$
S=\{(0,0),(1, \text { many }), \ldots,(60, \text { many })\}
$$

## Simulation relations

Consider two transition systems $T_{1}$ and $T_{2}$
Simulation implies language inclusion

$$
\text { If } T_{1} \leq T_{2} \text { then } L\left(T_{1}\right) \subseteq L\left(T_{2}\right)
$$

Complexity of $L\left(T_{1}\right) \subseteq L\left(T_{2}\right) \quad O\left(\left(n_{1}+m_{1}\right) 2^{n_{2}}\right)$

Complexity of $T_{1} \leq T_{2}$
$O\left(\left(n_{1}+m_{1}\right)\left(n_{2}+m_{2}\right)\right)$

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## Two important cases



## Bisimulation Relations

Consider two transition systems

$$
\begin{aligned}
& T_{1}=\left(Q_{1}, \Sigma, \rightarrow_{1}, O,\langle\cdot\rangle_{1}\right) \\
& T_{2}=\left(Q_{2}, \Sigma, \rightarrow_{2}, O,\langle\cdot\rangle_{2}\right)
\end{aligned}
$$

over the same set of labels and observations. A relation $S \subseteq Q_{1} \times Q_{2}$ is called a bisimulation relation if it

1. Respects observations
if $(q, p) \in S$ then $\langle q\rangle_{1}=\langle p\rangle_{2}$
2. Respects transitions
if $(q, p) \in S$ and $q \xrightarrow{\sigma} q^{\prime}$, then $p \xrightarrow{\sigma} p^{\prime}$ for some $\left(q^{\prime}, p^{\prime}\right) \in S$
if $(q, p) \in S$ and $p \rightarrow p^{\prime}$, then $q \rightarrow q^{\prime}$ for some $\left(q^{\prime}, p^{\prime}\right) \in S$
If a simulation relation exists, then $T_{1} \equiv T_{2}$

## Bisimulation

Consider two transition systems $\mathrm{T}_{1}$ and $\mathrm{T}_{2}$
Bisimulation

$$
T_{1} \equiv T_{2} \text { if } T_{1} \leq T_{2} \wedge T_{2} \leq T_{1}
$$

Bisimulation is a symmetric simulation
Strong notion of equivalence for transition systems
CTL* (and LTL) equivalence

$$
\begin{aligned}
& \text { If } T_{1} \equiv T_{2} \text { then } T_{1}\left|=\varphi \Leftrightarrow T_{2}\right|=\varphi \\
& \text { If } T_{1} \equiv T_{2} \text { then } L\left(T_{1}\right)=L\left(T_{2}\right)
\end{aligned}
$$

## Special quotients



When is the quotient language equivalent or bisimilar to $T$ ?

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## Quotient Transition Systems

Given a transition system

$$
T=(Q, \Sigma, \rightarrow, O,\langle\cdot\rangle)
$$

and an observation preserving partition $\approx \subseteq Q \times Q$, define

$$
T / \approx=(Q / \approx, \Sigma, \rightarrow \approx, O,\langle\cdot\rangle \approx)
$$

naturally using

1. Observation Map
$\langle P\rangle_{\tilde{\sim}}=0$ iff there exists $p \in P$ with $\langle P\rangle=0$
2. Transition Relation
$P \xrightarrow{\sigma} P^{\prime}$ iff there exists $p \in P, p^{\prime} \in P^{\prime}$ with $p \xrightarrow{\sigma} p^{\prime}$

## Bisimulation Algorithm

Quotient system $T / \approx$ always simulates the original system $T$

When does original system T simulate the quotient system $\mathrm{T} / \approx$ ?


## Bisimulation Algorithm

Quotient system $T / \approx$ always simulates the original system $T$

When does original system T simulate the quotient system $\mathrm{T} / \approx$ ?


## Transition Systems

A region is a subset of states $P \subseteq Q$
We define the following operators

$$
\begin{array}{ll}
\operatorname{Pre}_{\sigma}(P)=\{q \in Q \mid \exists p \in P & q \xrightarrow{\sigma} p\} \\
\operatorname{Pre}(P)=\{q \in Q \mid \exists \sigma \in \Sigma & \exists p \in P \quad \\
q \rightarrow p
\end{array}
$$

$$
\begin{array}{ll}
\operatorname{Post}_{\sigma}(P)=\{q \in Q \mid \exists p \in P & \stackrel{\sigma}{\rightarrow} q\} \\
\operatorname{Post}(P)=\{q \in Q \mid \exists \sigma \in \Sigma & \exists p \in P \quad p \xrightarrow{\sigma} q\}
\end{array}
$$

## Bisimulation algorithm

## Bisimulation Algorithm

```
initialize }Q/~={p~q\mathrm{ iff }\langleq\rangle=<<p>
while }\existsP,\mp@subsup{P}{}{\prime}\inQ/~ such that \emptyset\not=\subseteqP\cap\operatorname{Pr}(\mp@subsup{P}{}{\prime})\not=\subseteq
    P
    P
    Q/~:=(Q/~\{P})\cup{P1, 蚊}
```

end while
If $T$ is finite, then algorithm computes coarsest quotient. If $T$ is infinite, there is no guarantee of termination

## Relationships



## Complexity comparisons



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