

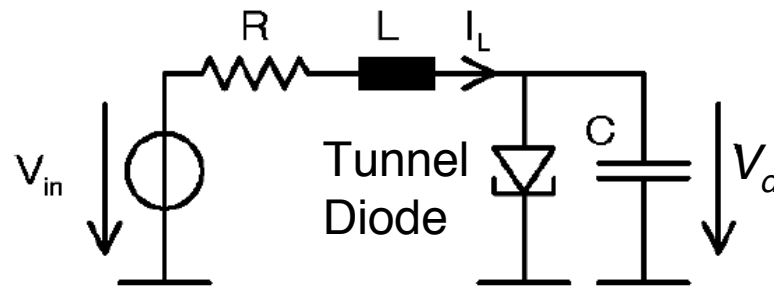
# Verification of Hybrid Systems and Validation of Controllers

**Goran Frehse**

Université Grenoble 1 Joseph Fourier  
Verimag, France

EMACS Summer School, Bourges, 2015

## Example: Tunnel Diode Oscillator



$$\dot{V}_C = \frac{1}{C} (-I_d(V_C) + I_L)$$

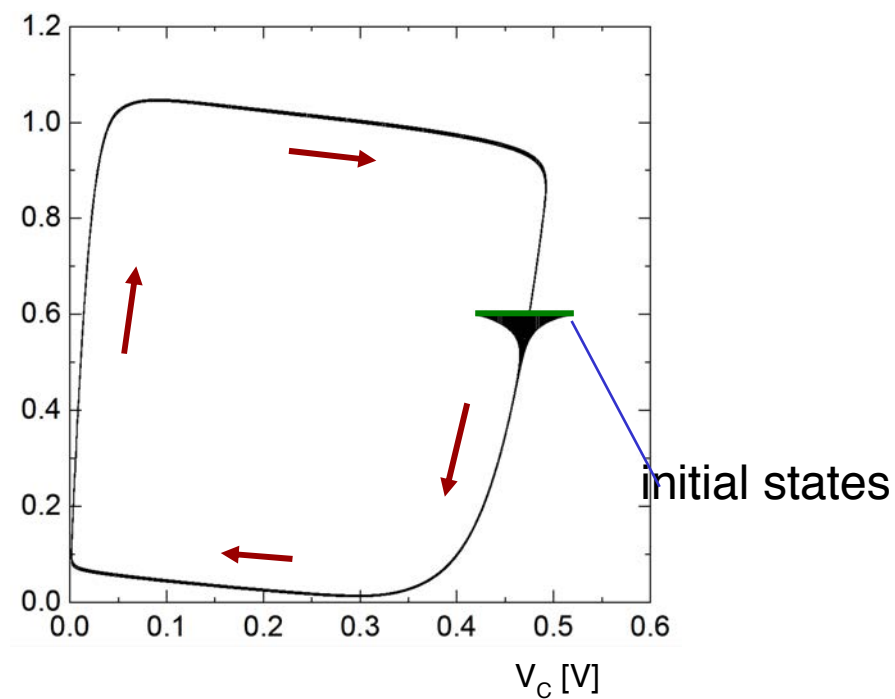
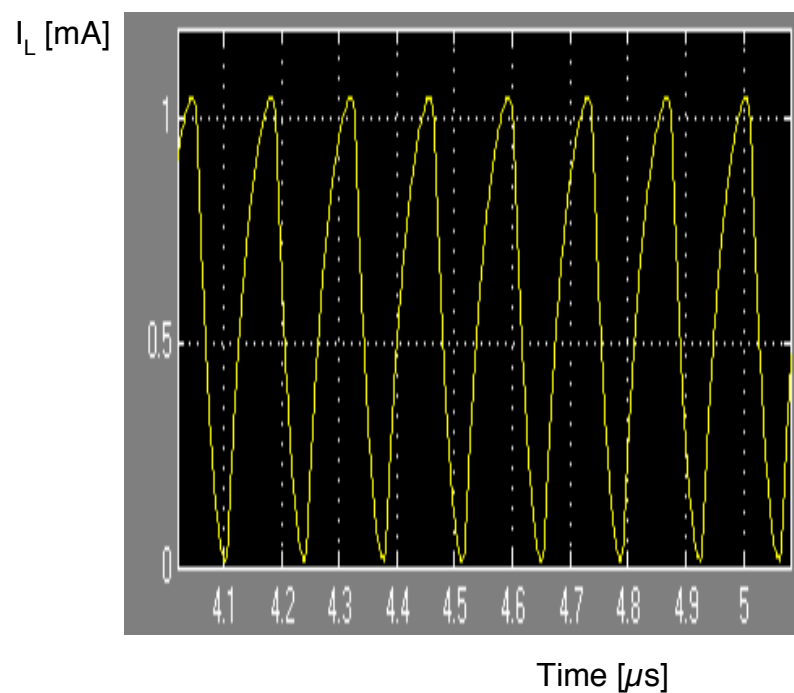
$$\dot{I}_L = \frac{1}{L} (-V_C - RI_L + V_{in})$$

Dang, Donze, Maler, FMCAD' 04

- **What are good parameters?**
  - startup conditions
  - parameter variations
  - disturbances

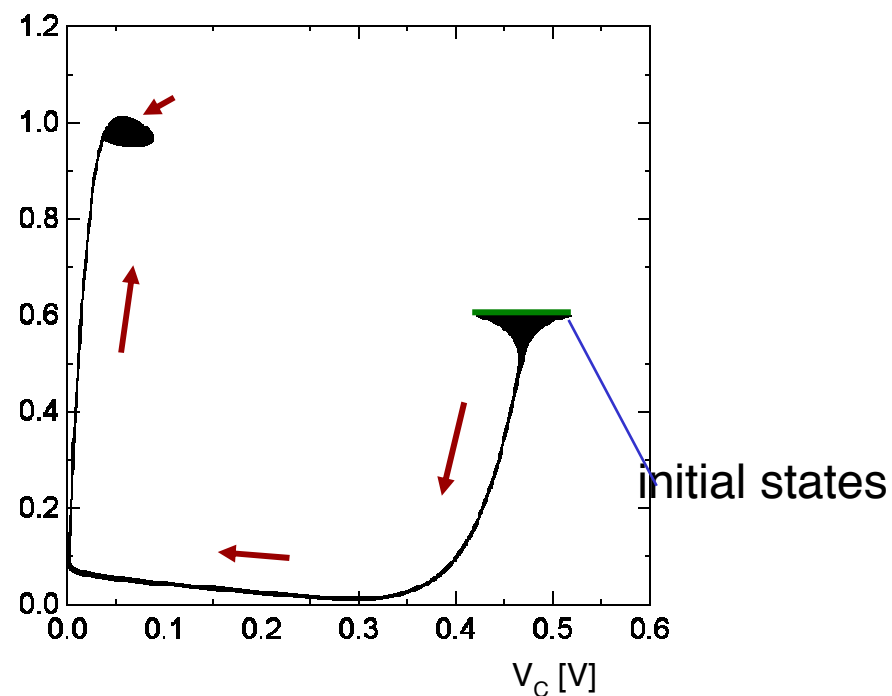
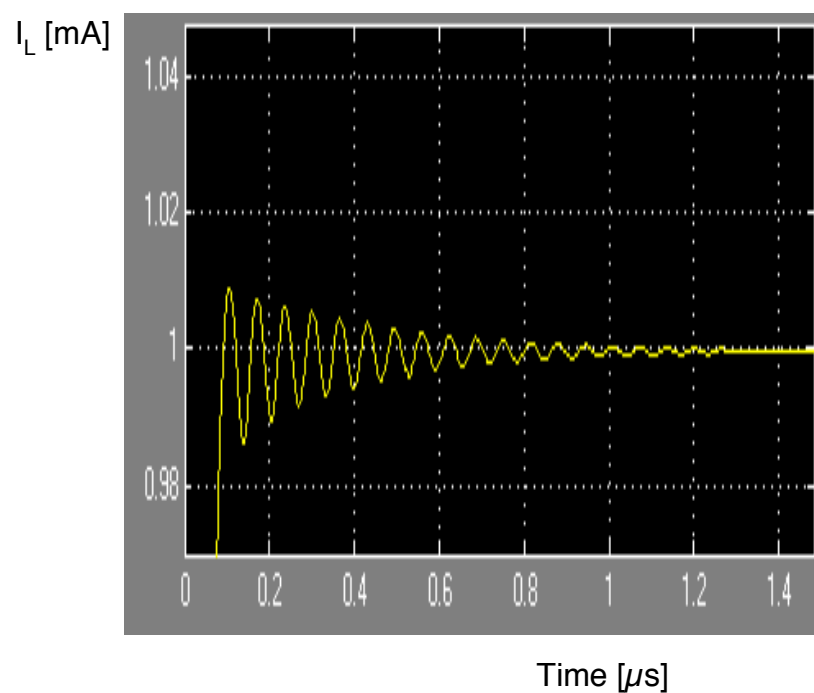
# Example: Tunnel Diode Oscillator

$R=0.20\Omega \Rightarrow$  **Oscillation**



# Example: Tunnel Diode Oscillator

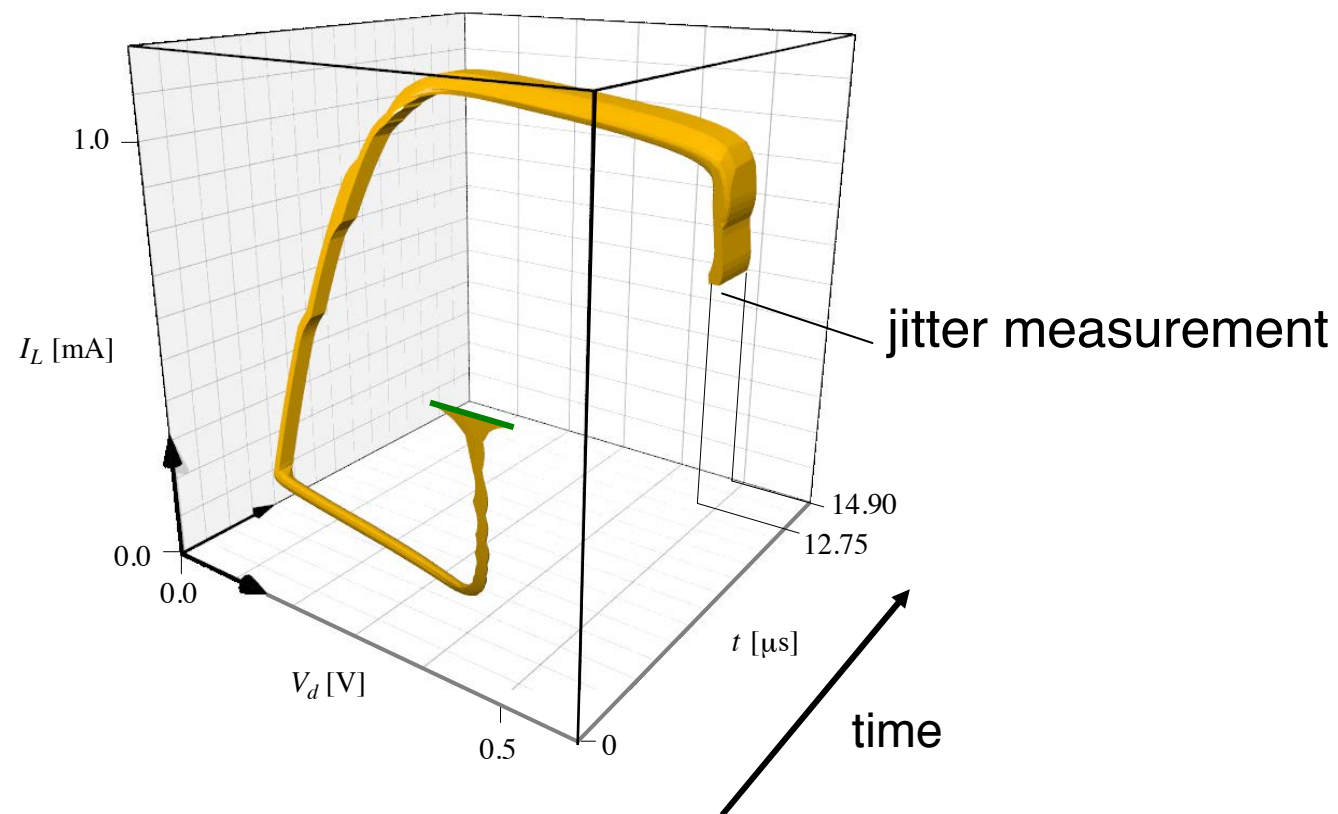
$R=0.24\Omega \Rightarrow$  **Stable equilibrium**



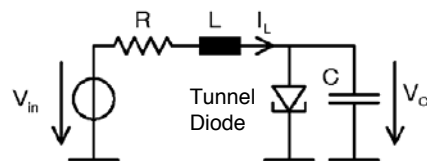
# Example: Tunnel Diode Oscillator

- **Jitter measurement**

- add clock that is reset at zero crossing

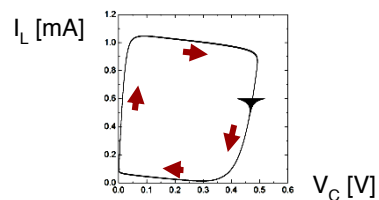


# Example: Tunnel Diode Oscillator



$$\dot{V}_C = \frac{1}{C}(-I_d(V_C) + I_L)$$

$$\dot{I}_L = \frac{1}{L}(-V_C - RI_L + V_{in})$$



- Oscillation
- Jitter
- ...

Analog/Mixed Signal Circuit

Formal Model

Reachability Analysis

Guaranteed Safety Property

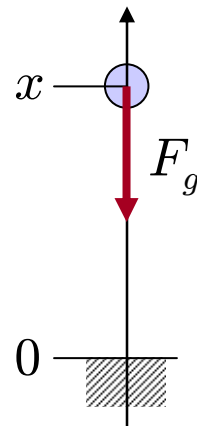
# Outline

- **Modeling with Hybrid Automata**
- **Reachability versus Simulation**
- **Reachability Algorithms**
  - piecewise constant dynamics
  - piecewise affine dynamics
- **Case Study: Controller Implementation**
- **SpaceEx Tool Platform**
- **Bibliography**

# Modeling with Hybrid Automata

- **Example: Bouncing Ball**

- ball with mass  $m$  and position  $x$  in free fall
- bounces when it hits the ground at  $x = 0$
- initially at position  $x_0$  and at rest





# Part I – Free Fall

- **Condition for Free Fall**

- ball above ground:  $x \geq 0$

- **First Principles (physical laws)**

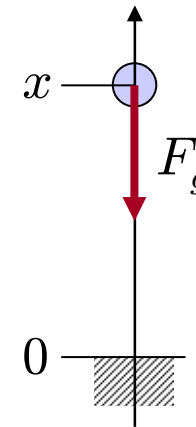
- gravitational force :

$$F_g = -mg$$

$$g = 9.81\text{m/s}^2$$

- Newton's law of motion :

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



# Part I – Free Fall

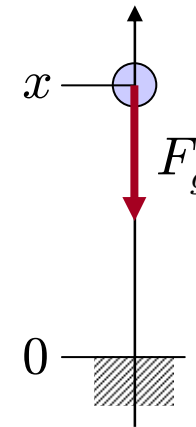
$$\begin{aligned}F_g &= -mg \\ m\ddot{x} &= F_g\end{aligned}$$

- **Obtaining 1<sup>st</sup> Order ODE System**

- ordinary differential equation  $\dot{x} = f(x)$
- transform to 1st order by introducing variables for higher derivatives

- here:  $v = \dot{x}$ :

$$\begin{aligned}\dot{x} &= v \\ \dot{v} &= -g\end{aligned}$$



## Part II – Bouncing

- **Conditions for “Bouncing”**
  - ball at ground position:  $x = 0$
  - downward motion:  $v < 0$
- **Action for “Bouncing”**
  - velocity changes direction
  - loss of velocity (deformation, friction)
  - $v := -cv, 0 \leq c \leq 1$

# Combining Part I and II

- **Free Fall**

- while  $x \geq 0$ ,
  - $\dot{x} = v$
  - $\dot{v} = -g$



**continuous dynamics**

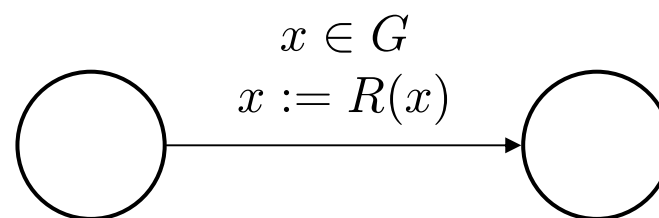
$$\dot{x} = f(x)$$

- **Bouncing**

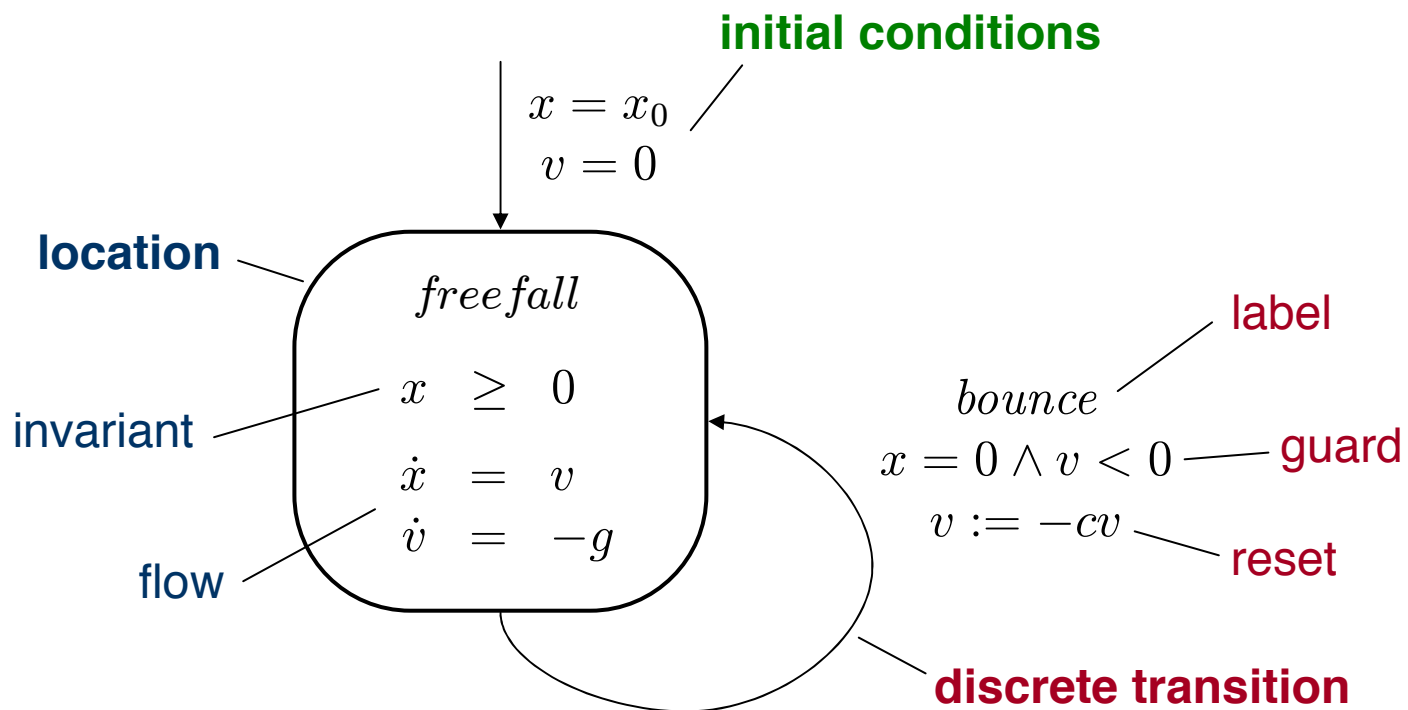
- if  $x = 0$  and  $v < 0$ 
  - $v := -cv$



**discrete dynamics**



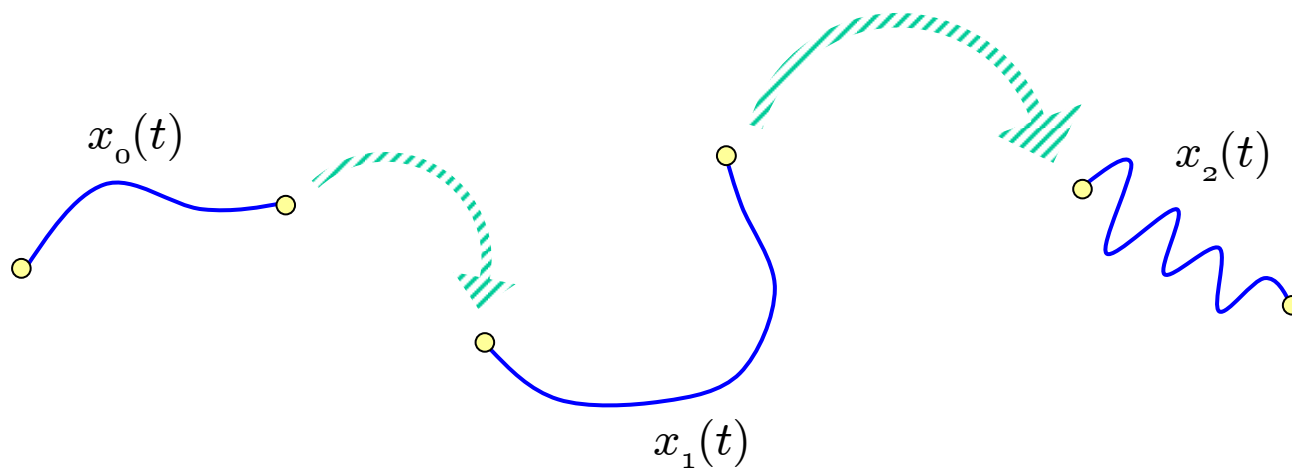
# Hybrid Automaton Model



# ODEs with Switching

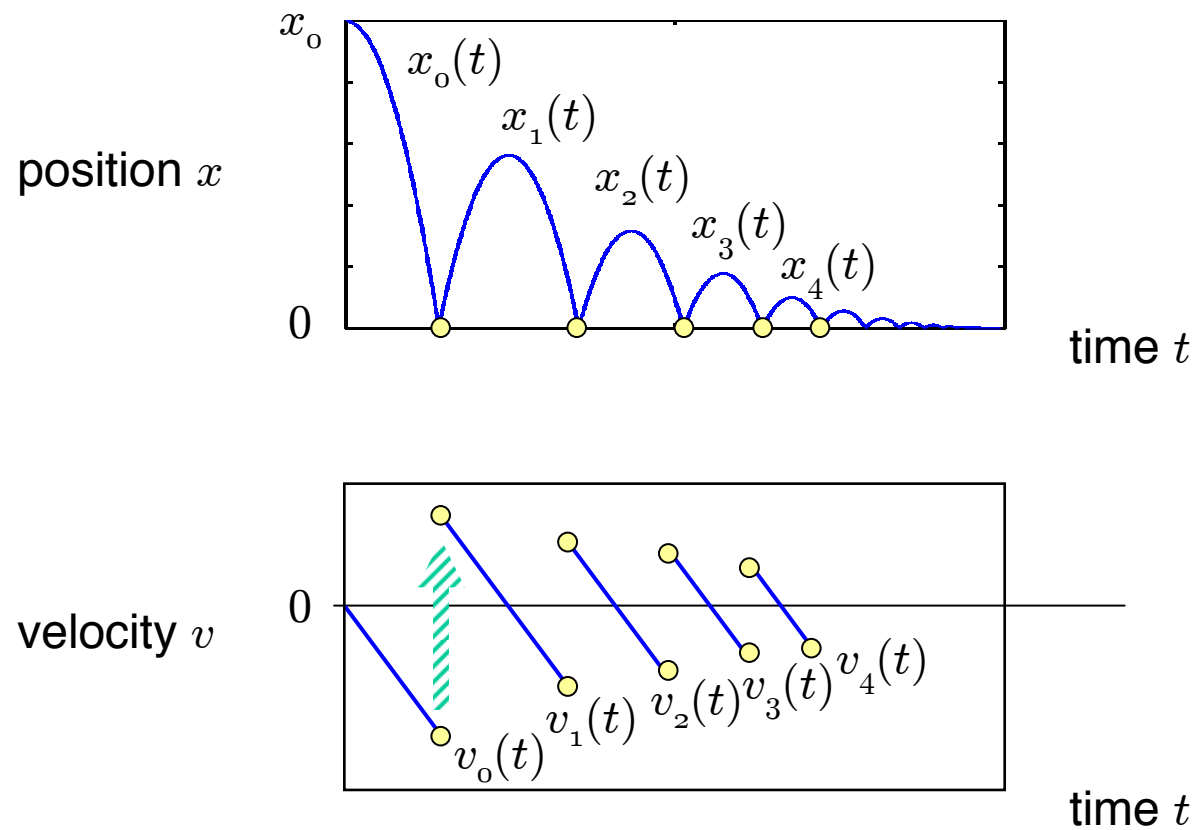
- **Continuous/Discrete Behaviour**

- evolution with time according to ODE dynamics
- dynamics can switch (instantaneous)
- state can jump (instantaneous)



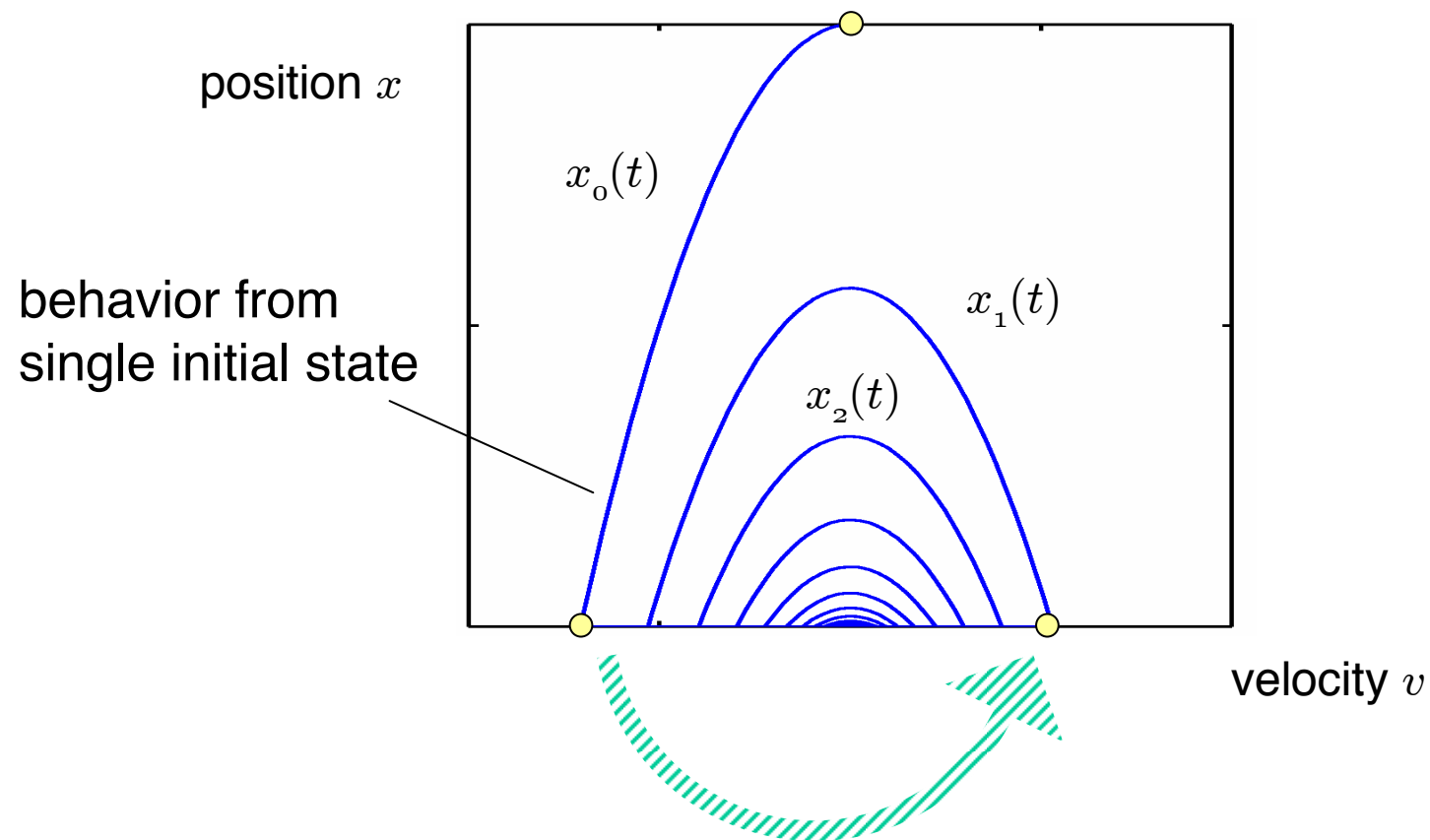
# Example: Bouncing Ball

- States over Time



# Example: Bouncing Ball

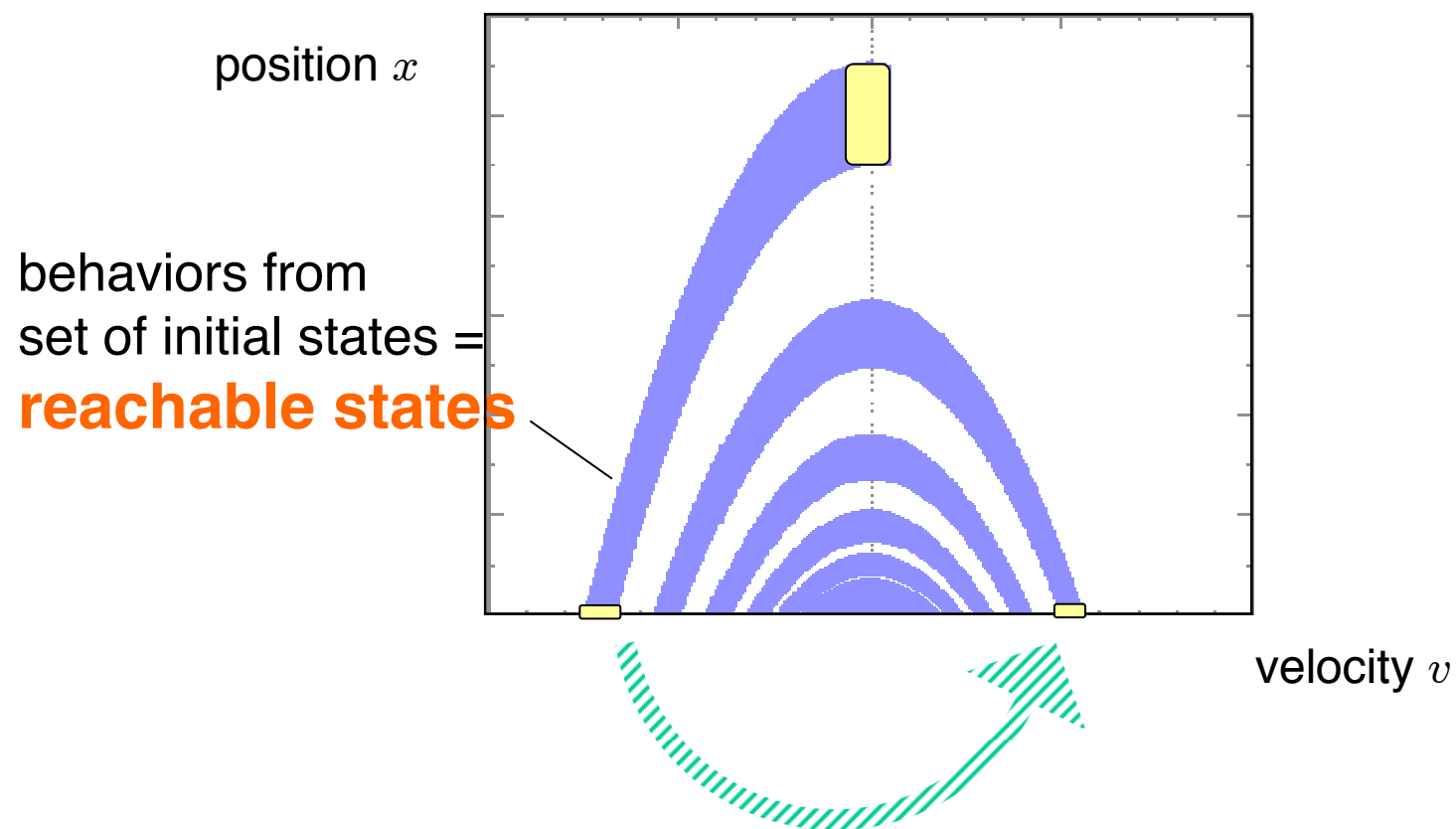
- States over States = State-Space View





# Example: Bouncing Ball

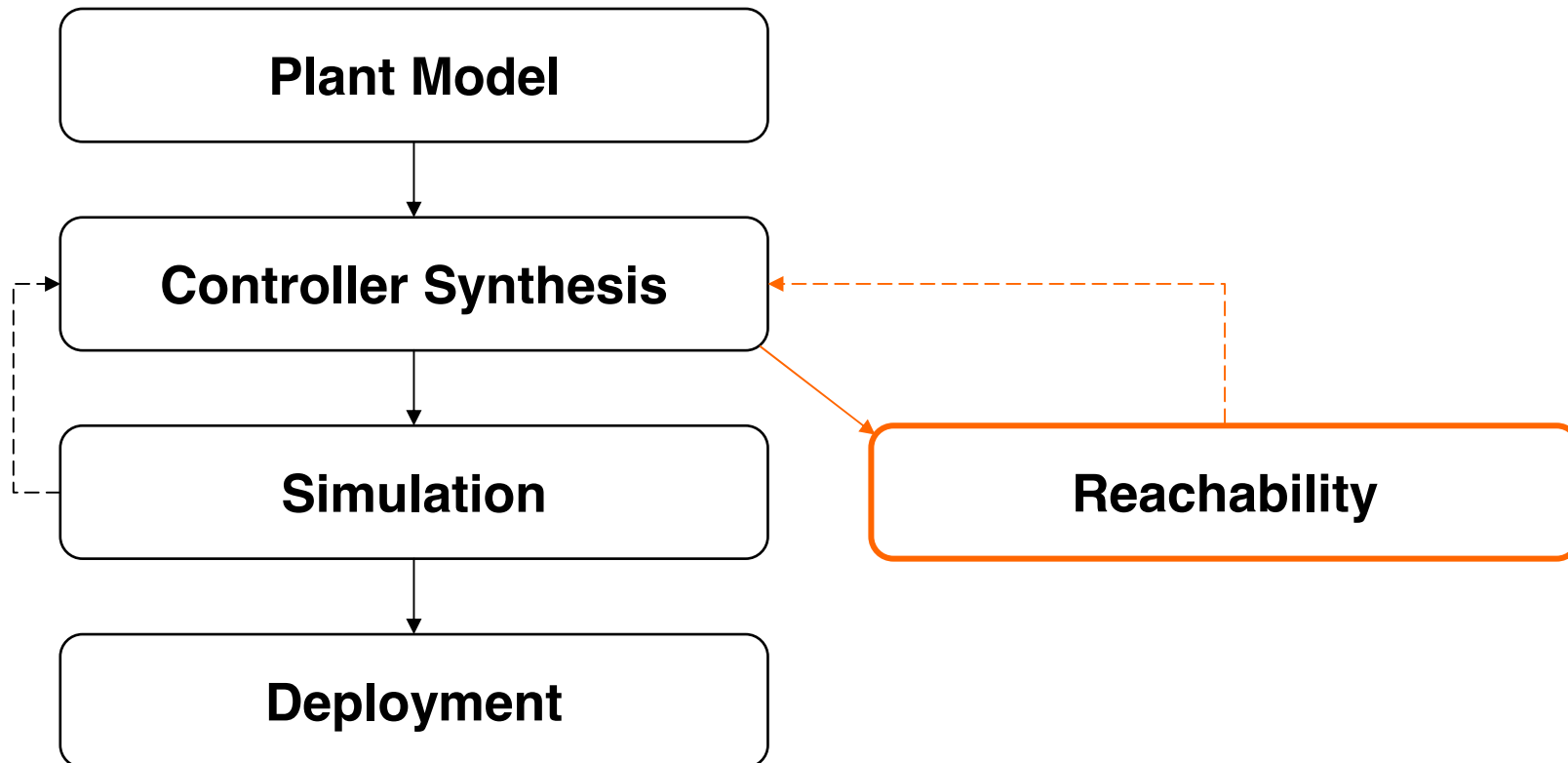
- **Reachability in State-Space**



# Outline

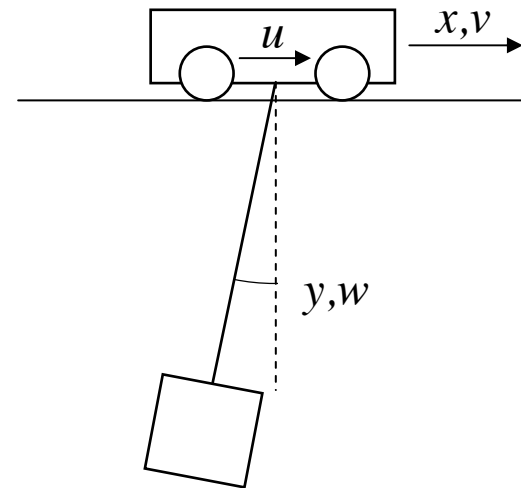
- **Modeling with Hybrid Automata**
- **Reachability versus Simulation**
- **Reachability Algorithms**
  - piecewise constant dynamics
  - piecewise affine dynamics
- **Case Study: Controller Implementation**
- **SpaceEx Tool Platform**
- **Bibliography**

# Reachability in Model Based Design



# Example: Overhead Crane

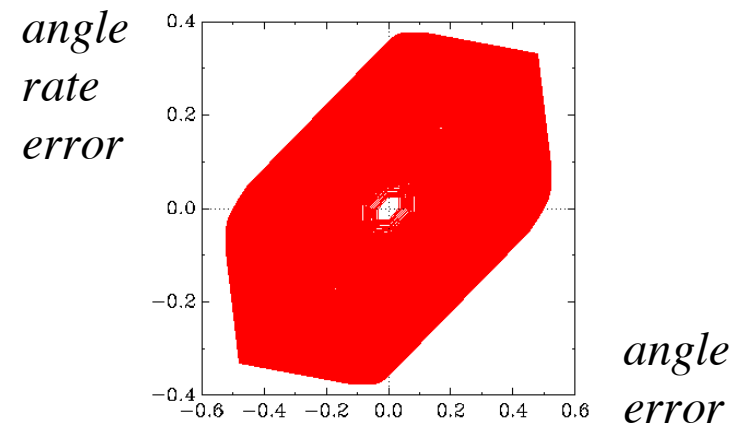
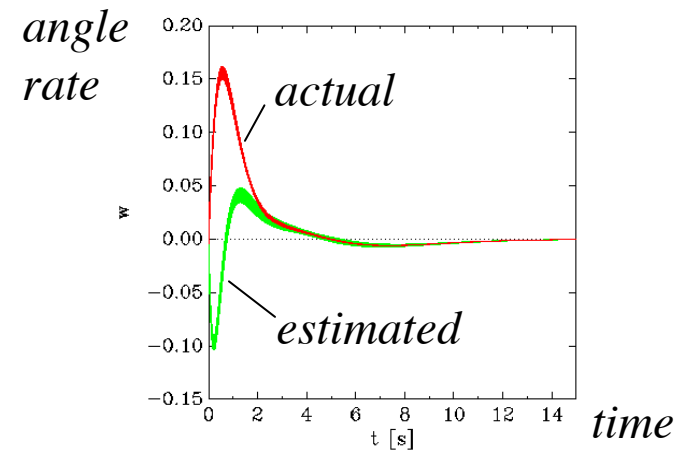
- **State variables**
  - position  $x$ , speed  $v$
  - line angle  $y$ , angle rate  $w$
- **Feedback controller**
  - state estimated by observer
- **Goals**
  - validate observer for  $y, w$
  - validate swing



$$\begin{aligned}\dot{x} &= v \\ \dot{v} &= b_{21}u + b_{22}g \\ \dot{y} &= w \\ \dot{w} &= -a_{43}y - b_{41}u\end{aligned}$$

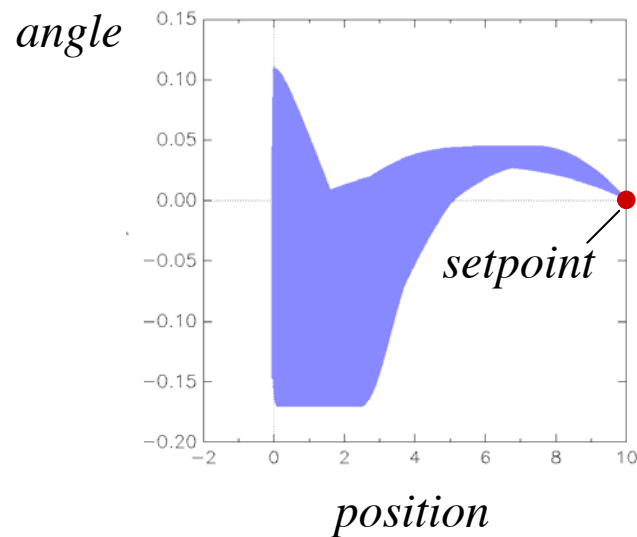
# Overhead Crane – Observer

- **Validation of observer quality**
- **Standard:**
  - Simulation of “representative trajectories”
- **Reachability:**
  - Error bounds over **range** of initial states & inputs

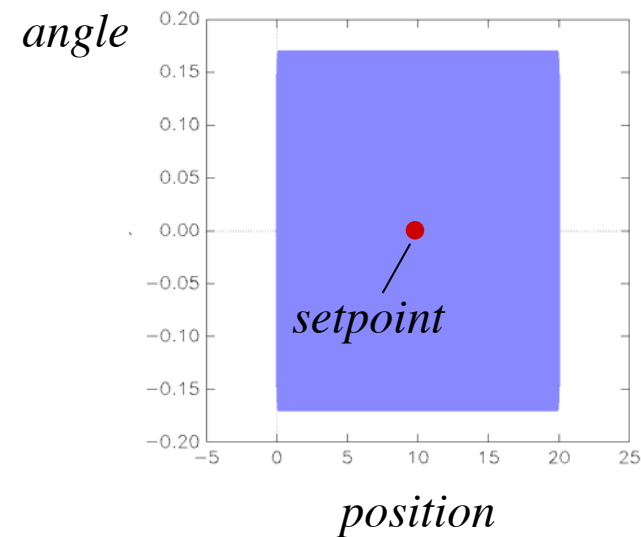


# Overhead Crane - Controller

- Evaluation of swing (angle range)



over small initial range  
[-0.17,0.12]



over full operating range  
[-0.17,0.17]

# Example: Controlled Helicopter



- **28-dim model of a Westland Lynx helicopter**
  - 8-dim model of flight dynamics
  - 20-dim continuous  $H_\infty$  controller for disturbance rejection
  - stiff, highly coupled dynamics

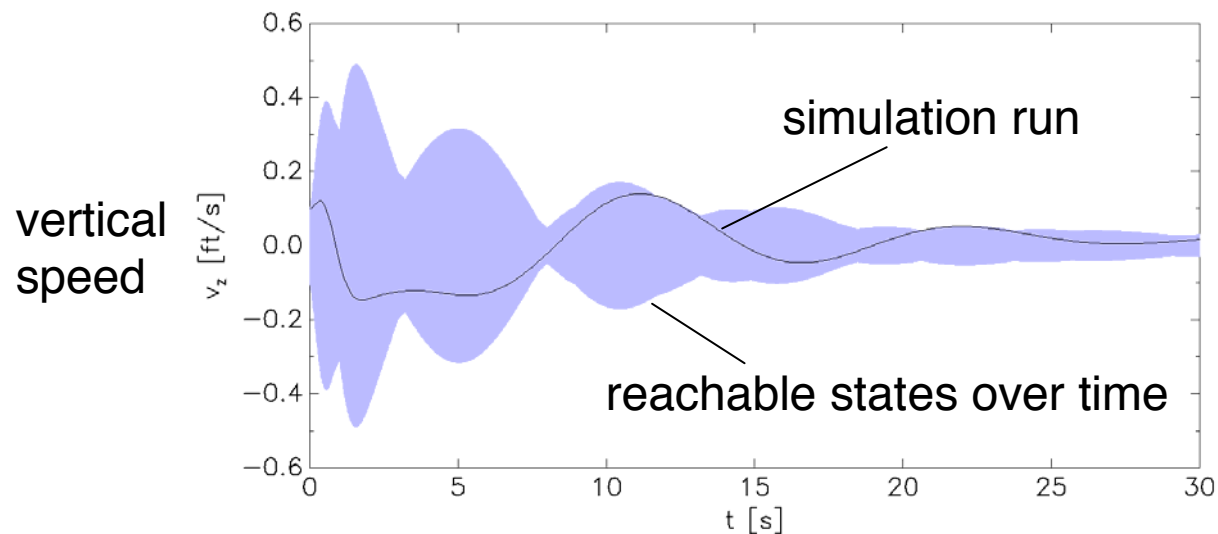
# Simulation vs Reachability

## ● Simulation

- approximative sample of **single** behavior
- over finite time

## ● Reachability

- over-approximative set-valued cover of **all** behaviors
- over finite or infinite time





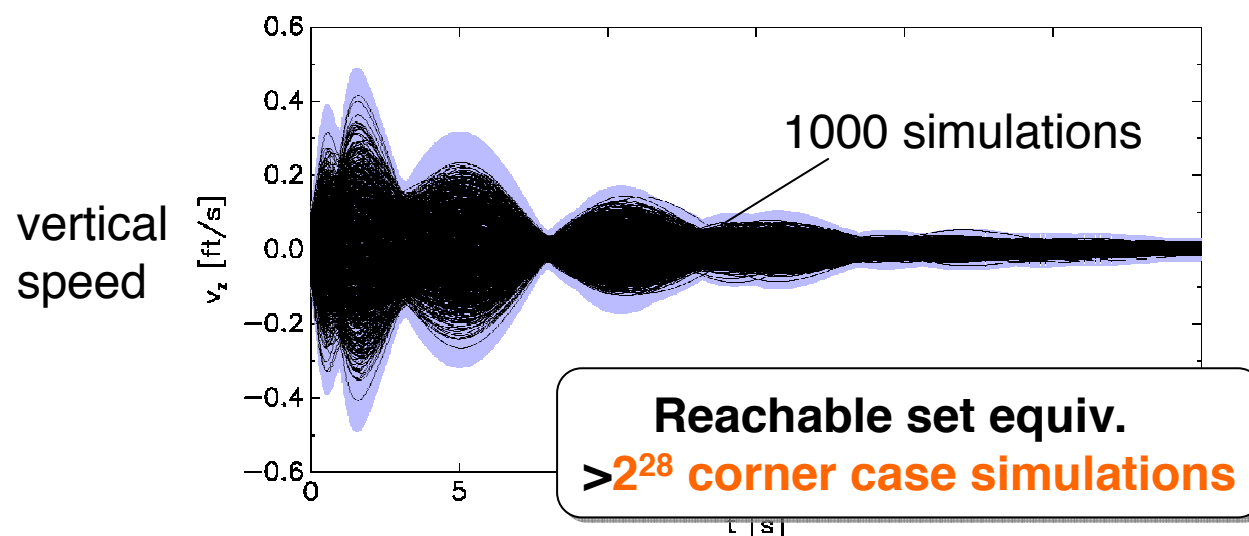
# Simulation vs Reachability

## ● Simulation

- deterministic
  - resolve nondet. using Monte Carlo etc.
- scalable for nonlinear dyn.

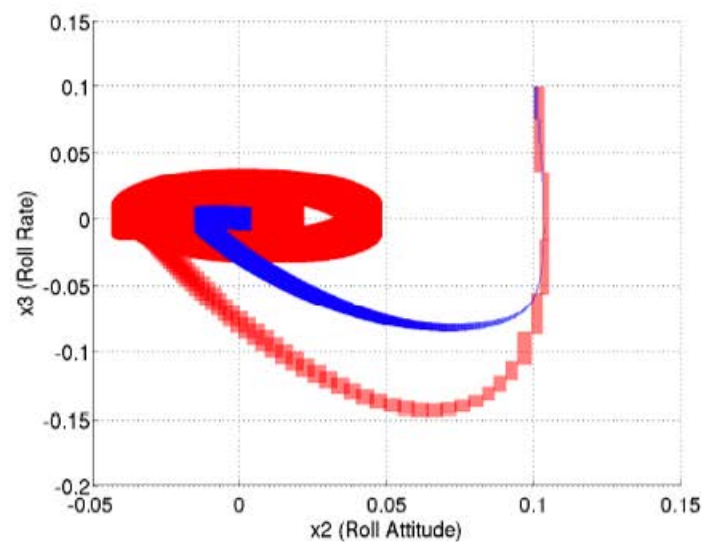
## ● Reachability

- **nondeterministic**
  - continuous disturbances...
  - implementation tolerances...
- scalable for linear dynamics

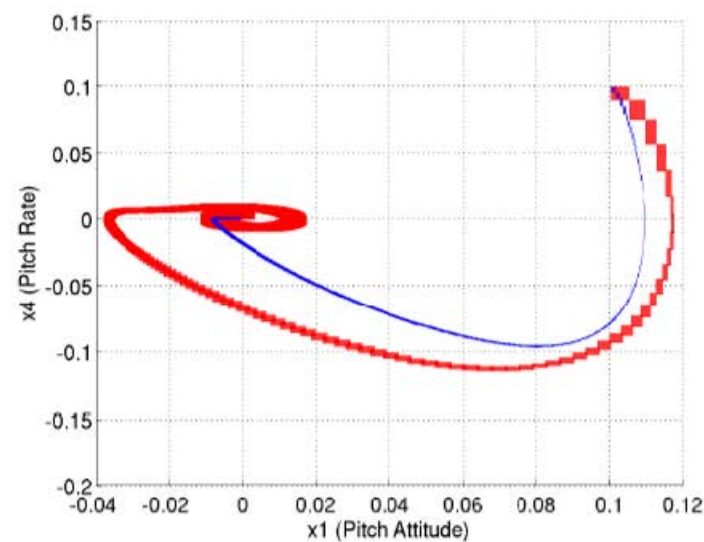


# Example: Controlled Helicopter

- Comparing two controllers subject to continuous disturbance



(a) Roll stabilization



(b) Pitch stabilization

# Outline

- **Modeling with Hybrid Automata**
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  - piecewise constant dynamics
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# Computing Reachable States

- **Computing One-Step Successors**
  - time elapse:  $Y = Post_c(X)$
  - jumps:  $S = Post_d(S)$
- **Fixpoint computation**
  - Initialization:  $R_0 = Ini$
  - Recurrence:  $R_{k+1} = R_k \cup Post_d(R_k) \cup Post_c(R_k)$
  - Termination:  $R_{k+1} = R_k \Rightarrow Reach = R_k$ .

# Computing Reachable States

- **Set-based integration can answer many interesting questions about a system**
  - safety, bounded liveness,...
- **Problems**
  - in general termination not guaranteed
  - set-based integration of ODEs is hard
- **Solution**
  - piecewise constant approximations
  - piecewise linear approximations
  - math tricks (implicit set representations,...)

# Piecewise Constant Dynamics

- **A very simple class of hybrid systems:  
Linear Hybrid Automata**
  - trajectories are straight lines
- **Exact computation of successor states possible**
  - reachability is nonetheless **undecidable**.

# Linear Hybrid Automata

- **Continuous Dynamics**

- piecewise constant:  $\dot{x} = 1$
- intervals:  $\dot{x} \in [1, 2]$
- conservation laws:  $\dot{x}_1 + \dot{x}_2 = 0$
- general form: conjunctions of linear constraints

$$a \cdot \dot{x} \bowtie b, \quad a \in \mathbb{Z}^n, b \in \mathbb{Z}, \bowtie \in \{<, \leq\}.$$

**= convex polyhedron over derivatives**

# Linear Hybrid Automata

- **Discrete Dynamics**

- affine transform:  $x := ax + b$
- with intervals:  $x_2 := x_1 \pm 0.5$
- general form: conjunctions of linear constraints (new value  $x'$ )

$$a \cdot x + a' \cdot x' \bowtie b, \quad a, a' \in \mathbb{Z}^n, b \in \mathbb{Z}, \bowtie \in \{<, \leq\}$$

**= convex polyhedron over  $x$  and  $x'$**



# Linear Hybrid Automata

- **Invariants, Initial States**

- general form: conjunctions of linear constraints

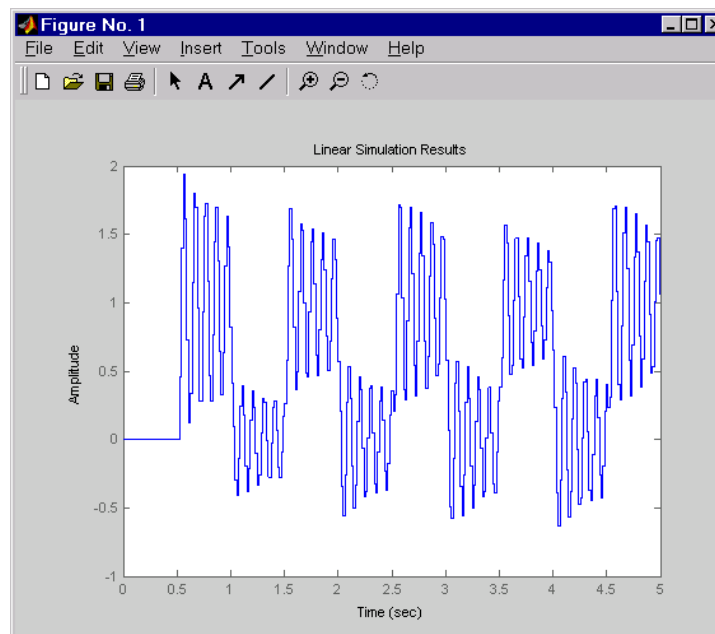
$$a \cdot x \bowtie b, \quad a \in \mathbb{Z}^n, b \in \mathbb{Z}, \bowtie \in \{<, \leq\},$$

**= convex polyhedron over  $x$**

# Linear Hybrid Automata

- **model complex behavior**
  - discrete jump maps can model discrete-time linear control systems (widely used in industry)

(source: wikipedia)

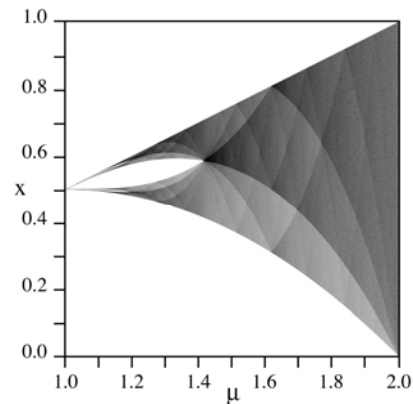


source: mathworks.com

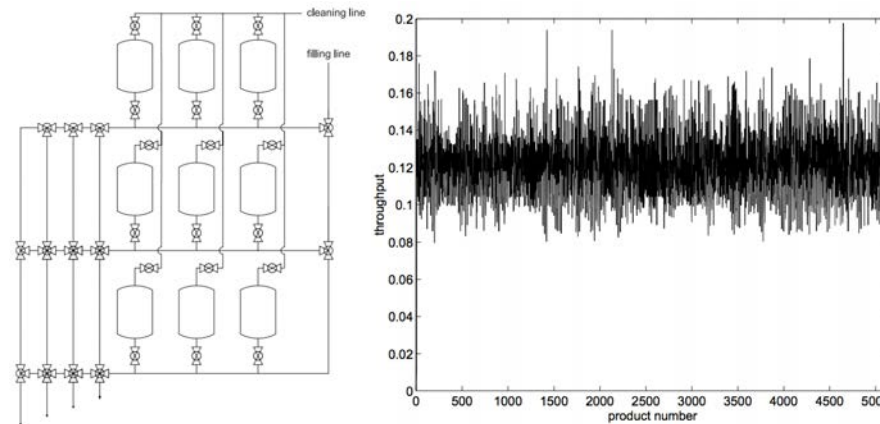
# Linear Hybrid Automata

- **chaos**

- even with 1 variable, 1 location, 1 transition (tent map)
- observed in actual production systems [Schmitz,2002]



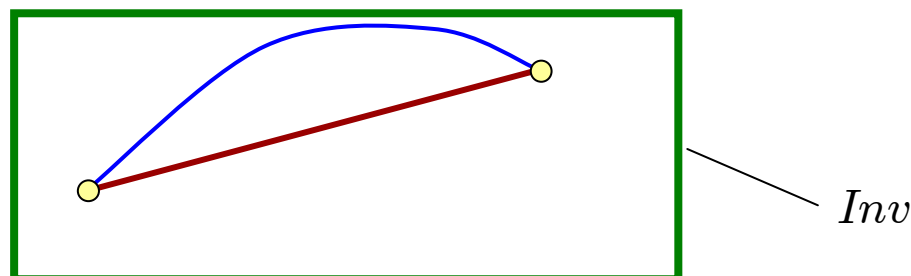
states of the Tent map  
source: wikipedia



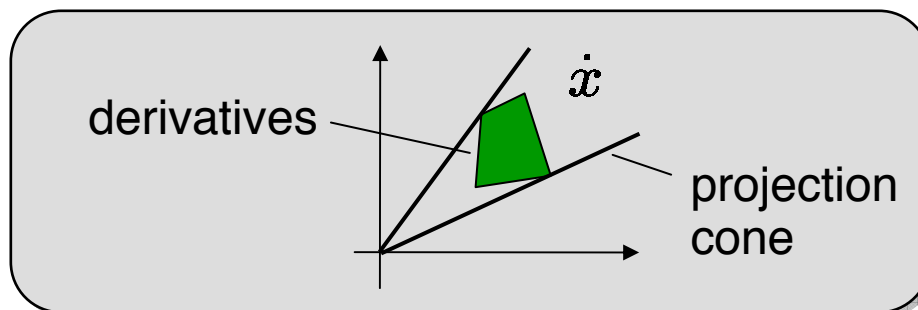
brewery and chaotic throughput [Schmitz,2002]

# Compute time elapse states $Post_c(S)$

- arbitrary trajectory iff straight line exists  
(convex invariant) [Alur et al.]



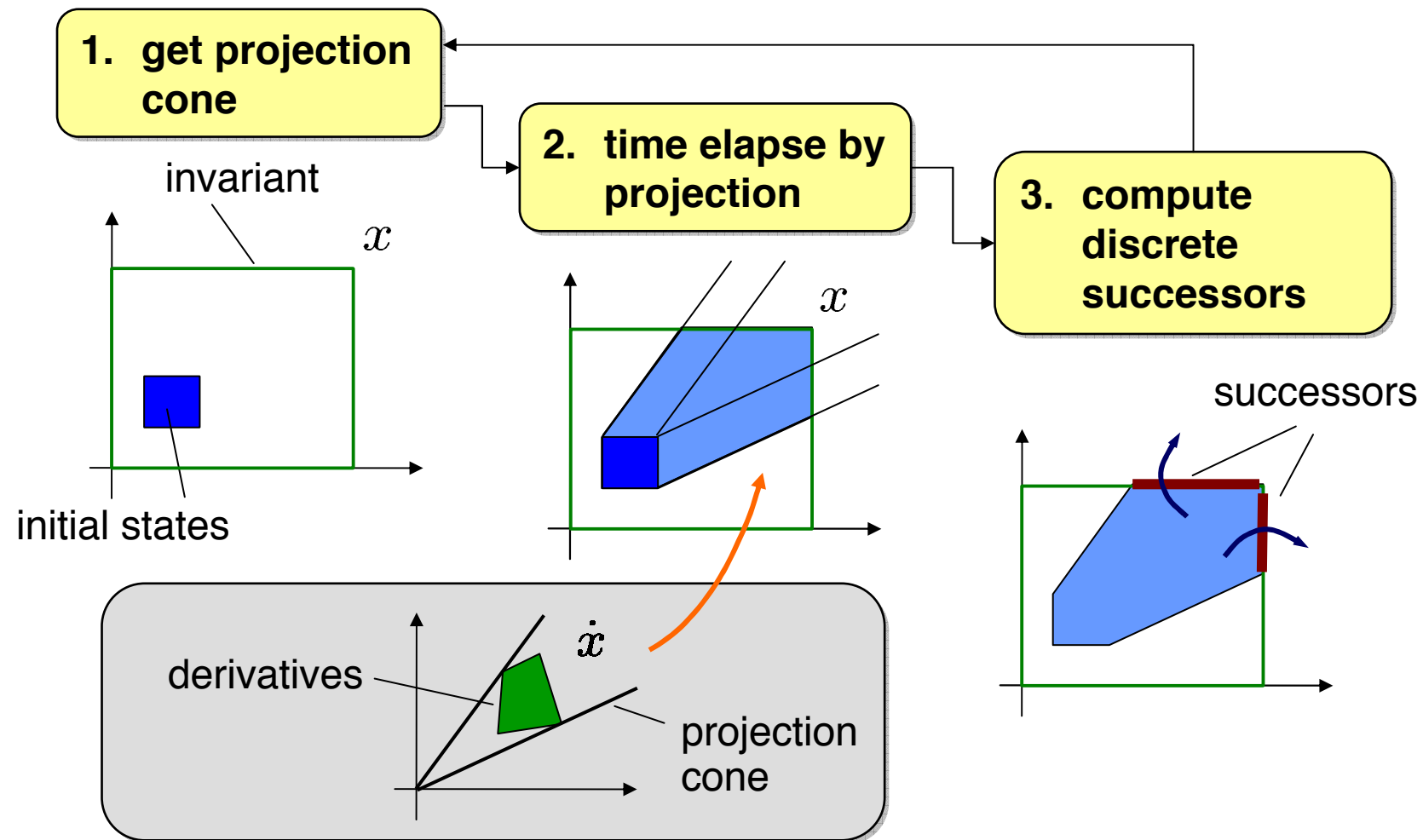
- time elapse along straight line can be computed as projection along cone [Halbwachs et al.]



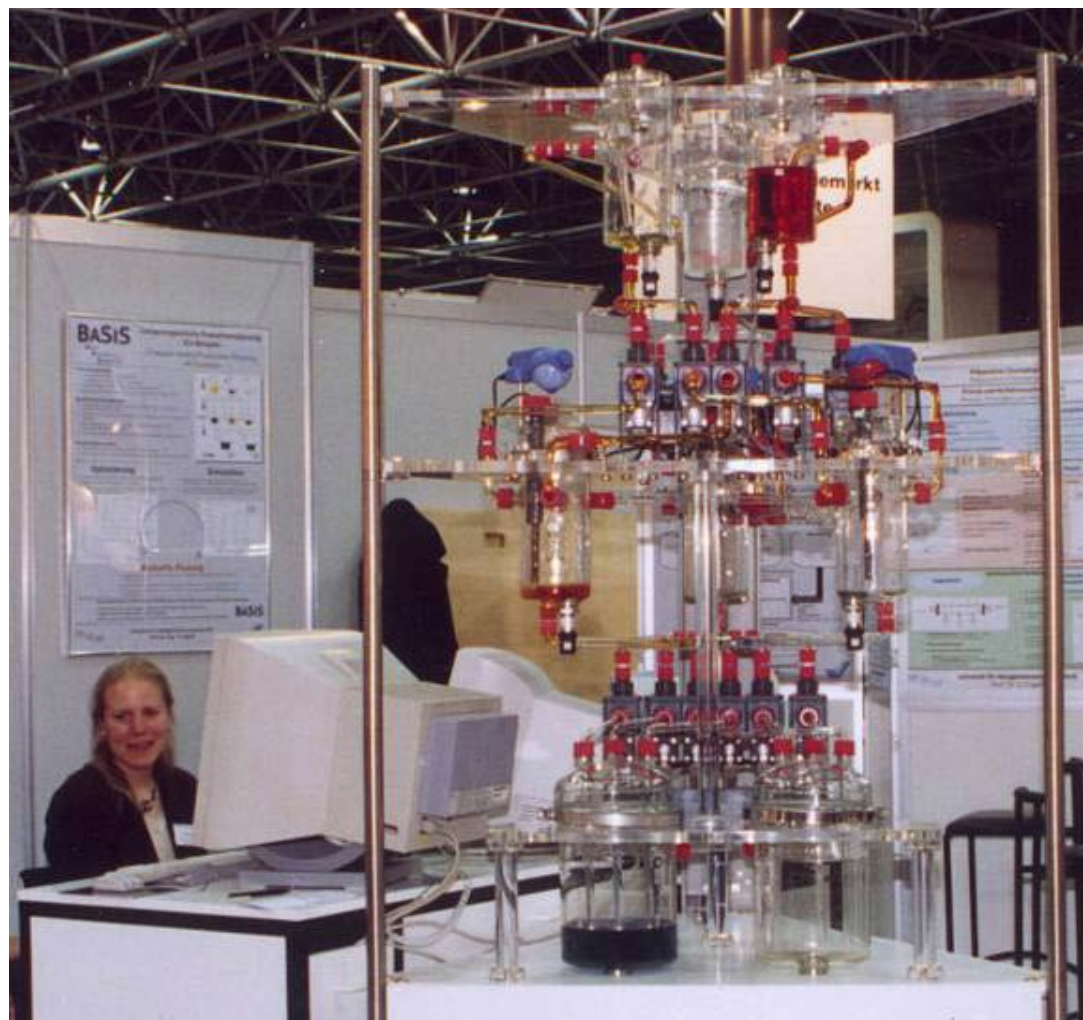
# Compute discrete successors $Post_d(S)$

- $Post_d(S) =$  **all  $x'$  for which exists  $x \in S$  s.t.**
  - guard:  $x \in G$
  - reset and target invariant:  $x' \in R(x) \cap Inv$
- **Operations:**
  - existential quantification
  - intersection
  - standard operations on convex polyhedra, but  $O(\exp(n))$

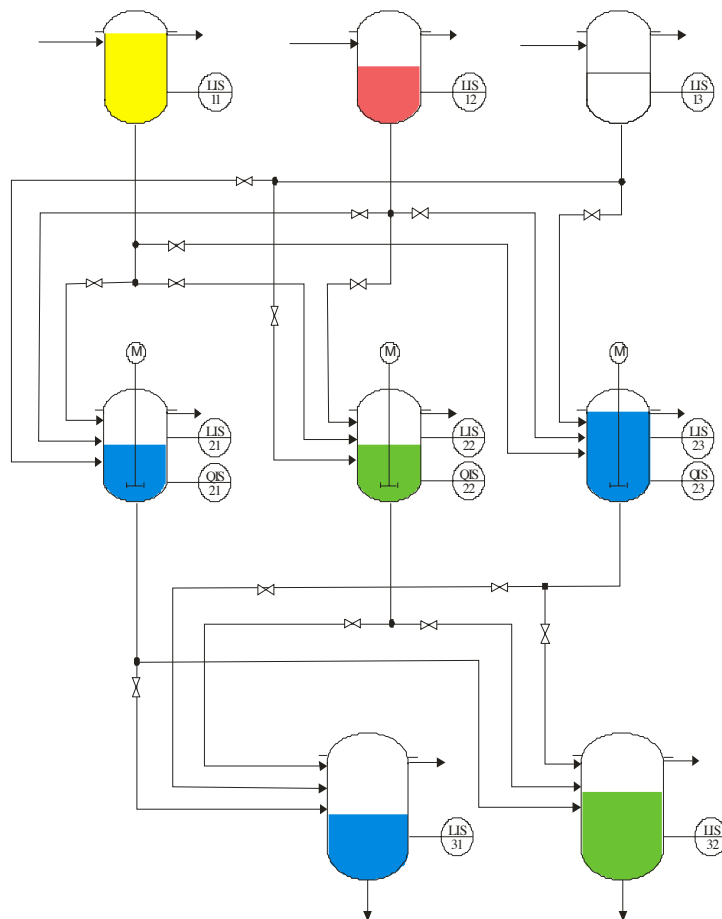
# Reachability with LHA [Halbwachs, Henzinger, 93-97]



# Multi-Product Batch Plant



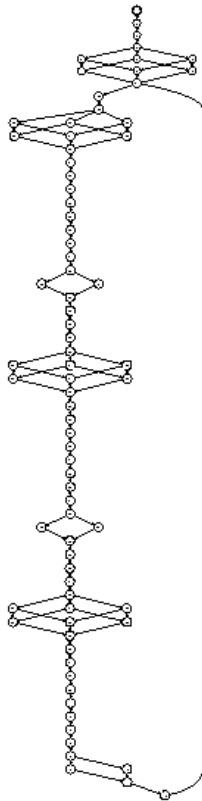
# Multi-Product Batch Plant



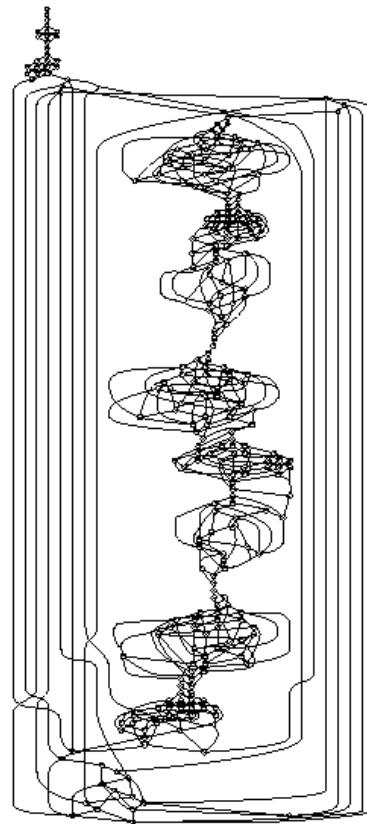
- **Cascade mixing process**
  - 3 educts via 3 reactors  
⇒ 2 products
- **Verification Goals**
  - Invariants
    - overflow
    - product tanks never empty
  - Filling sequence
- **Design of verified controller**



# Verification with PHAVer



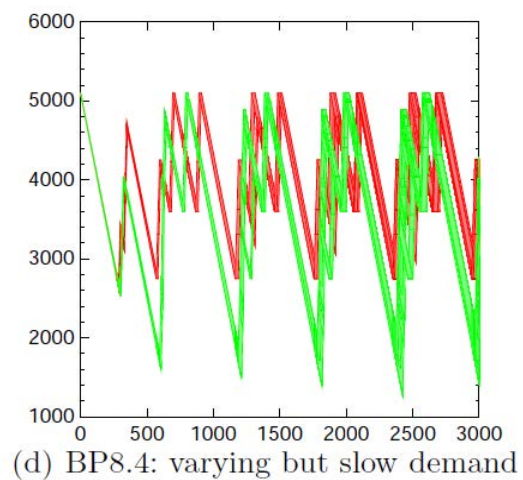
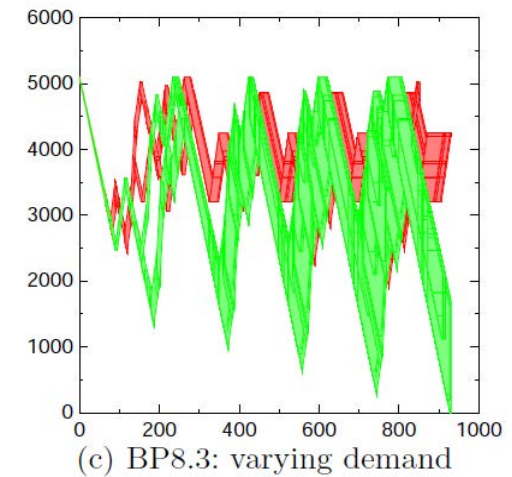
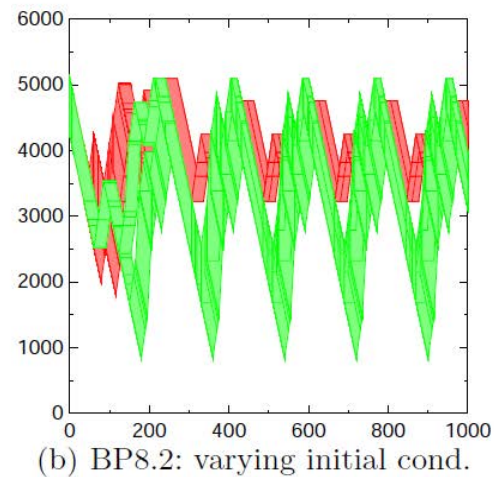
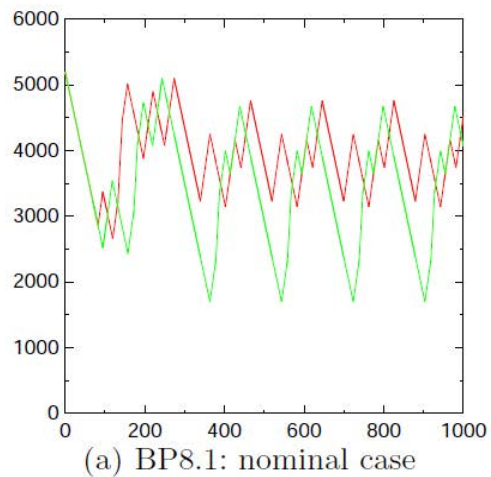
Controller



Controlled Plant

- **Controller + Plant**
  - 266 locations, 823 transitions (~150 reachable)
  - 8 continuous variables
- **Reachability over infinite time**
  - 120s—1243s, 260—600MB
  - computation cost increases with nondeterminism (intervals for throughputs, initial states)

# Verification with PHAVer



Instance	Time [s]	Mem. [MB]	Depth <sup>a</sup>	Checks <sup>b</sup>	Automaton		Reachable Set	
					Loc.	Trans.	Loc.	Poly.
BP8.1	120	267	173	279	266	823	130	279
BP8.2	139	267	173	422	266	823	131	450
BP8.3	845	622	302	2669	266	823	143	2737
BP8.4	1243	622	1071	4727	266	823	147	4772

\* on Xeon 3.20 GHz, 4GB RAM running Linux; <sup>a</sup> lower bound on depth in breadth-first search; <sup>b</sup> number of applications of post-operator

# Outline

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# Piecewise Affine Dynamics

- **Not quite so simple dynamics**
  - trajectories = exponential functions
- **Exact computation at discrete points in time**
  - used to overapproximate continuous time
- **Efficient data structures**

# Time Elapse Computation

- **Continuous time elapse for affine dynamics**
  - efficient, scalable
  - approximation without accumulation of approximation error (wrapping effect)
- **It took a long time to do it well...**
  - Chutinan, Krogh. HSCC'99
  - Asarin, Bournez, Dang, Maler. HSCC'00
  - Girard. HSCC'05
  - Le Guernic, Girard. HSCC'06, CAV'09
  - Frehse, Kateja, Le Guernic. HSCC'13

# Affine Dynamics

- linear terms plus inputs  $U$ :

$$\dot{x} = Ax + u, u \in U$$

- solution:

$$x(t) = e^{At}x(0) + \int_0^t e^{A(t-\tau)}u(\tau)d\tau$$

matrix exponential

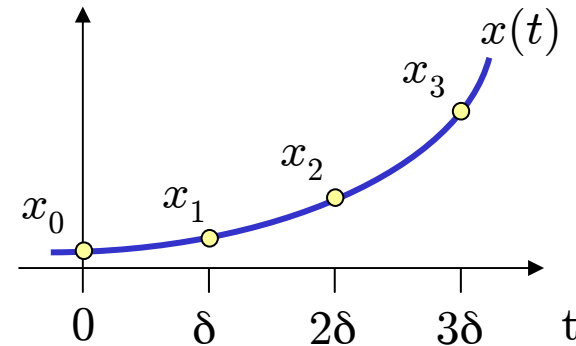
factors influence of inputs  
(stable system forgets the past)

# Time-Discretization (no inputs)

- **Analytic solution:**  $x(t) = e^{At} x_{Ini}$

- with  $t = \delta k$  :

$$x(\delta(k+1)) = e^{A\delta} x(\delta k)$$



- **Explicit solution in discretized time (recursive):**

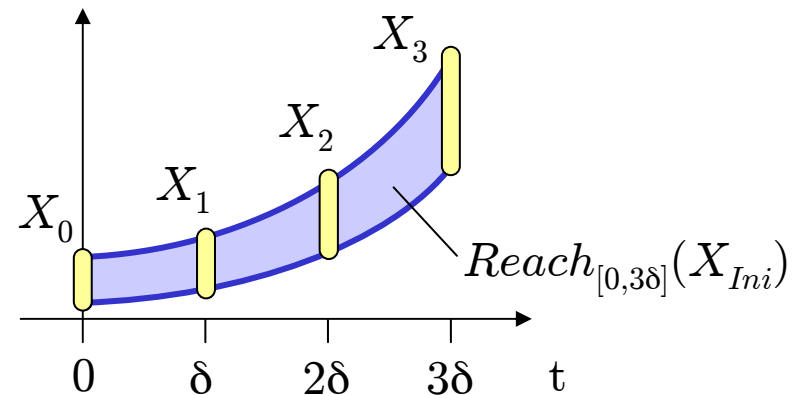
$$\begin{aligned} x_0 &= x_{Ini} \\ x_{k+1} &= e^{A\delta} x_k \end{aligned}$$

← multiplication with const. matrix  $e^{A\delta}$   
= linear transform

# Time-Discretization for an Initial Set

- **Explicit solution in discretized time**

$$\begin{aligned} X_0 &= X_{Ini} \\ X_{k+1} &= e^{A\delta} X_k \end{aligned}$$

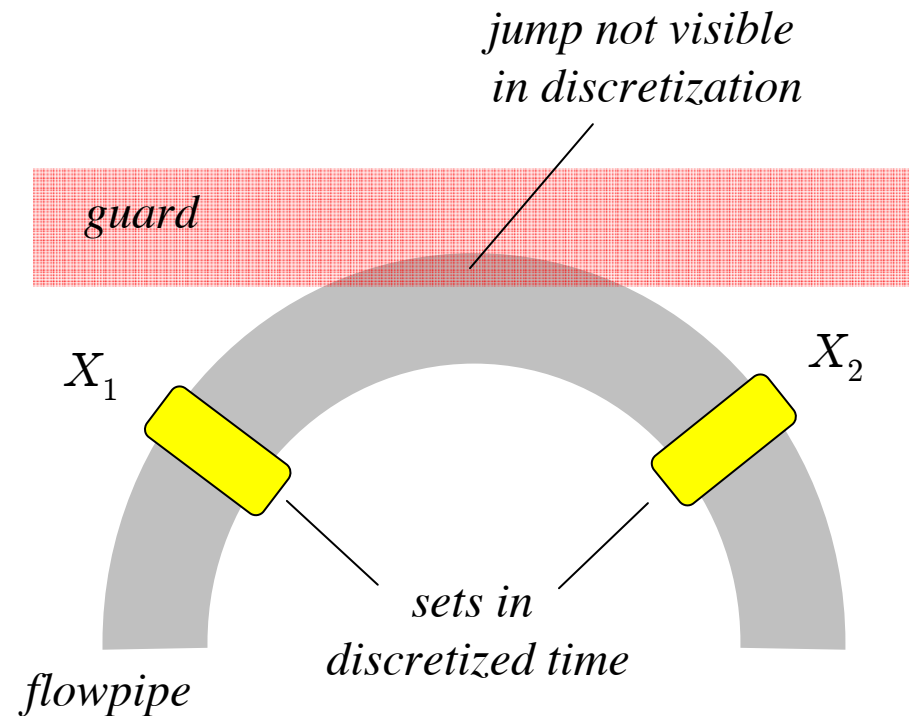


- **Acceptable solution for purely continuous systems**
  - $x(t)$  is in  $\epsilon(\delta)$ -neighborhood of some  $X_k$
- **Unacceptable for hybrid systems**
  - discrete transitions might “fire” between sampling times
  - if transitions are “missed,”  $x(t)$  not in  $\epsilon(\delta)$ -neighborhood

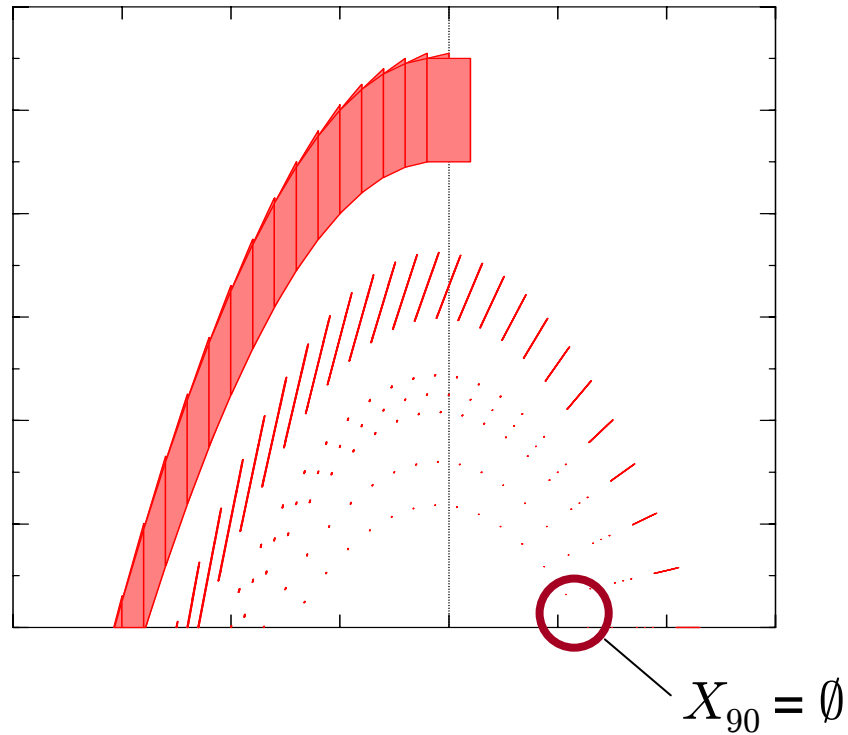


# Time Discretization for Hybrid Systems

- One can miss jumps (guard)



# Bouncing Ball



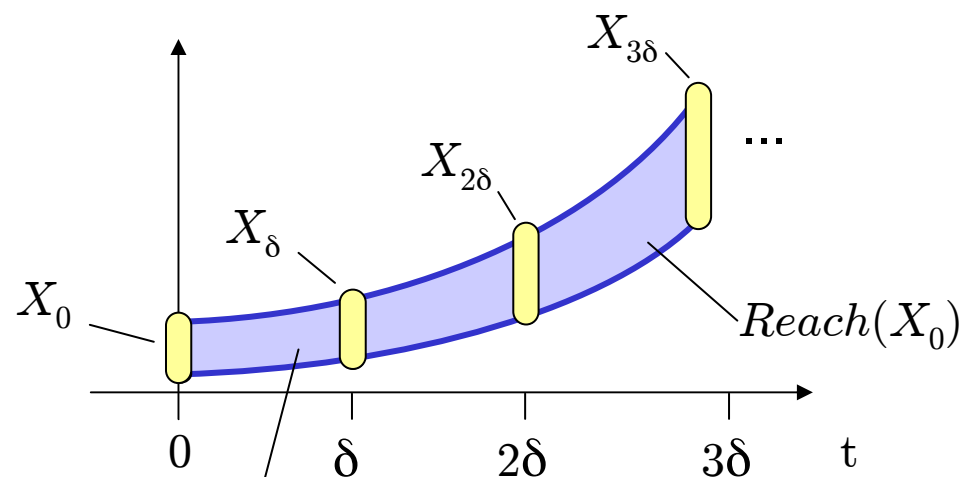
- Note: Computed in exact arithmetic, no numerical errors
- In other examples this error might not be as obvious...

# From Time-Discretization to Reach

- States in discrete time:

$$X_{k\delta} = (e^{A\delta})^k X_0 \oplus S_{k\delta}$$

integral over inputs

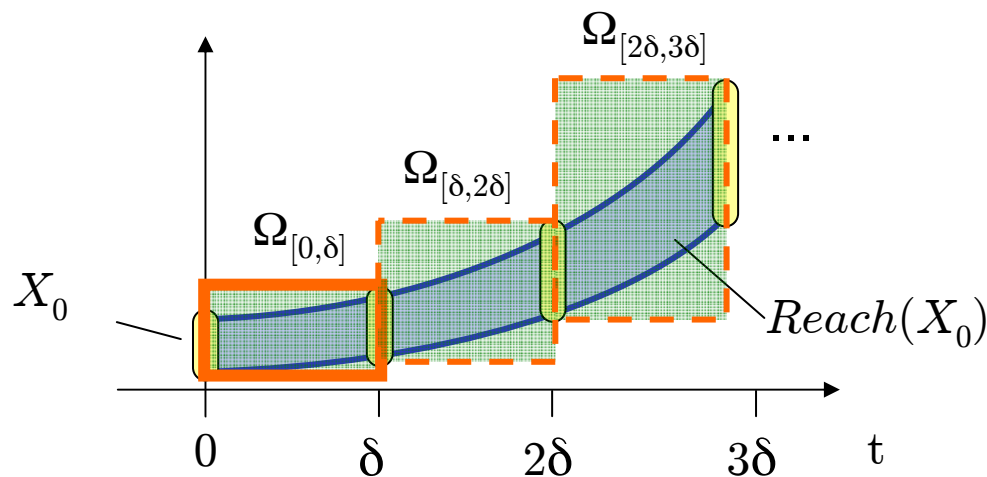


need to cover also states in between!

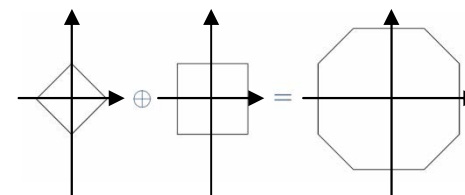
# From Time-Discretization to Reach

- Cover in discrete time:

$$\Omega_{[k\delta, (k+1)\delta]} = (e^{A\delta})^k \Omega_{[0, \delta]} \oplus \Psi_{k\delta}$$

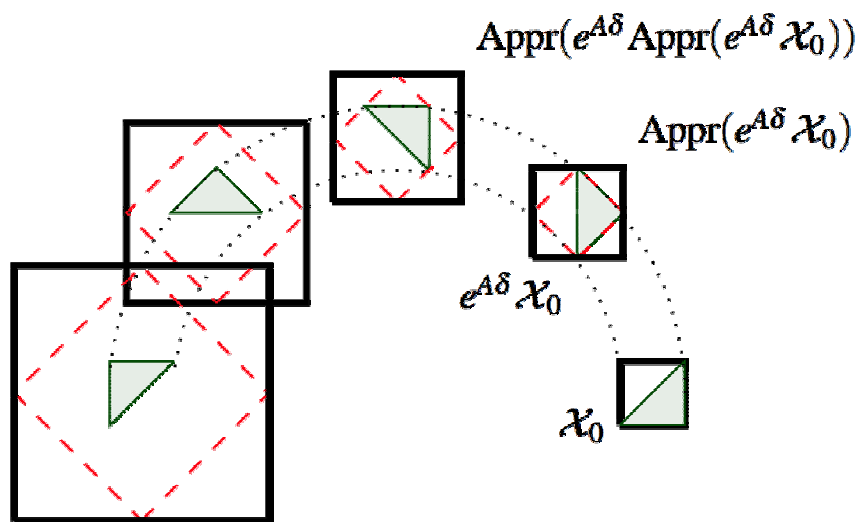


$\oplus$  Minkowski sum = pointwise sum of sets

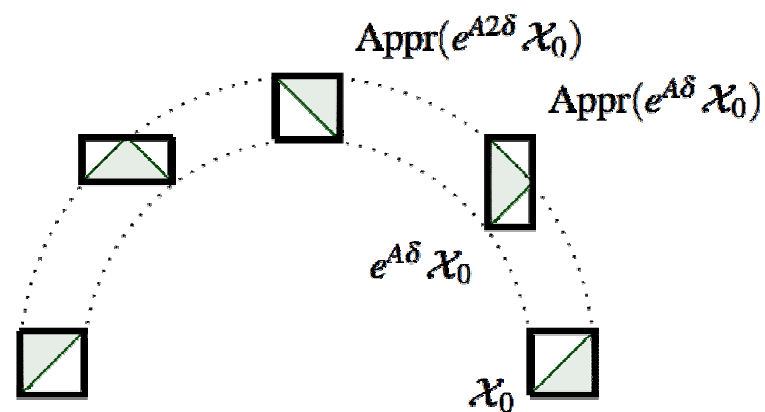


# Wrapping Effect

- accumulation of approximation error
- avoidable using the right approximation



wrapping effect



wrapping-free algorithm

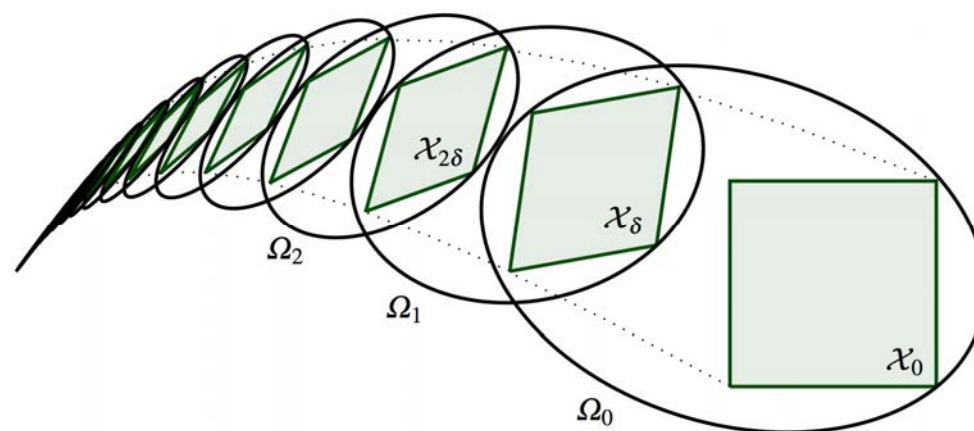
# Reachability in High Dimensions

- **Scalability Trick 1:**

**Use data structures adapted to operations**

# Scalable Set Representations

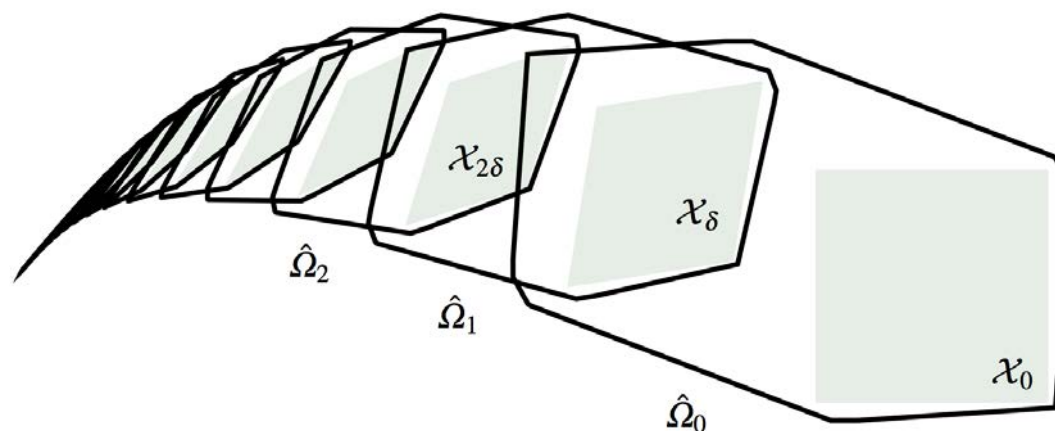
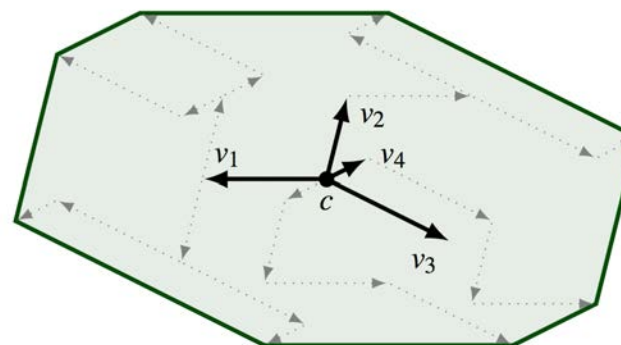
- **Ellipsoids** [Kurzhansky, Varaiya 2006]
  - bad representation of intersection, convex hull, flat sets



(this is an illustration, not actual computation)

# Scalable Set Representations

- **Zonotopes** [Girard 2005]
  - symmetric polytope spanned by set of generator vectors
  - bad representation of intersection, convex hull, asymmetric sets

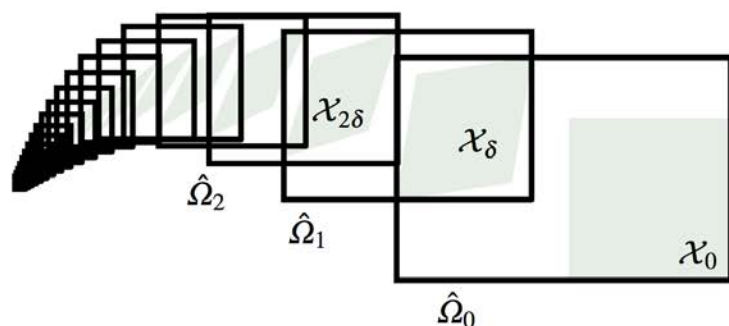


(computed with Zonotope toolbox of M. Althoff)

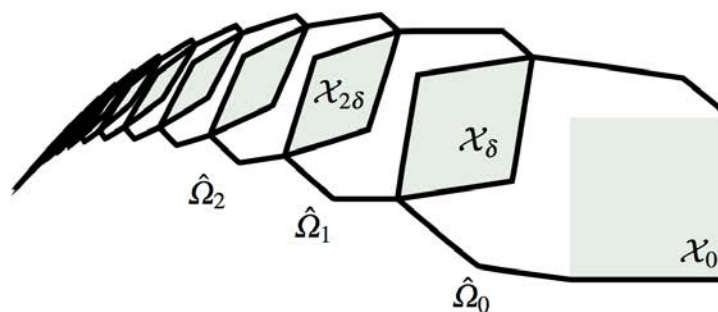


# Scalable Set Representations

- **Support Functions** [Le Guernic, Girard 2009]
  - lazy representation of any convex set
  - gives outer polyhedral approximation that can be refined
  - scalable except for intersection



low accuracy



high accuracy

(computed with SpaceEx)

# Operations on Convex Sets

Operators	Polyhedra		Zonotopes	Support F.
	Constraints	Vertices		
Convex hull	--	+	--	++
Affine transform	+/-	++	++	++
Minkowski sum	--	--	++	++
Intersection	+	--	--	-

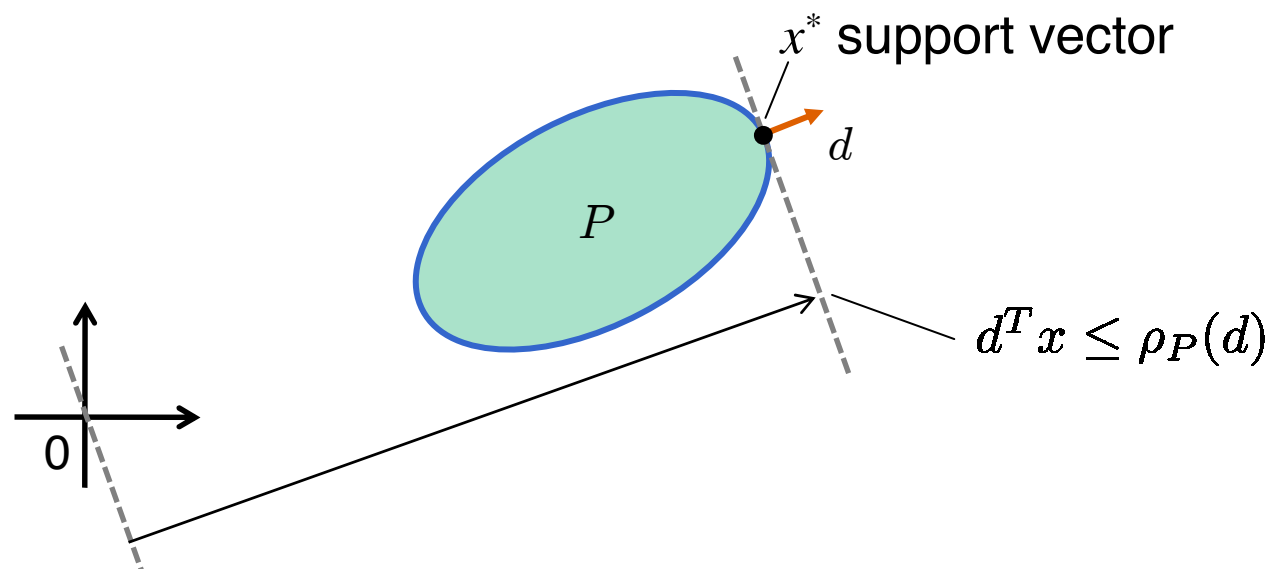
Le Guernic, Girard. CAV'09

# Support Functions

- **Support Function**  $R^n \rightarrow R$ 
  - direction  $d \rightarrow$  position of supporting halfspace

$$\rho_P(d) = \max_{x \in P} d^T x$$

- exact set representation



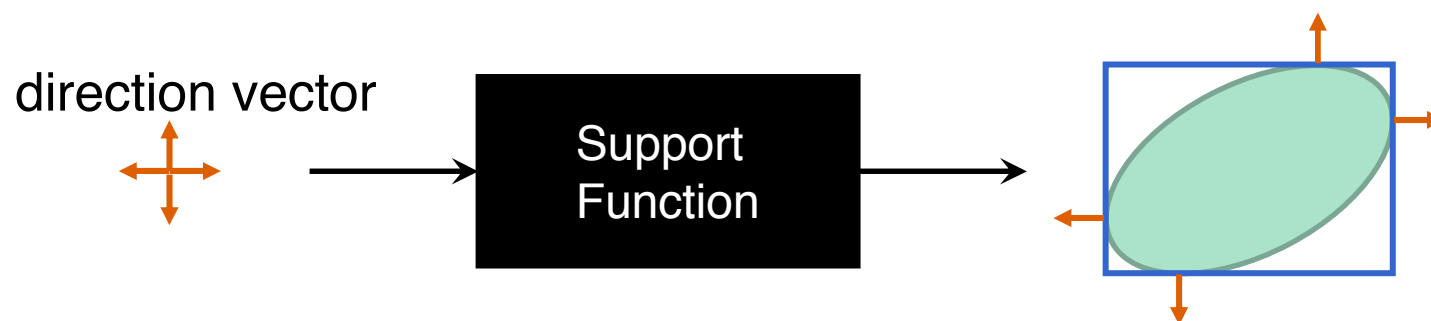
# Support Functions

- **black box representation of a convex set**
- **implementation: function objects**



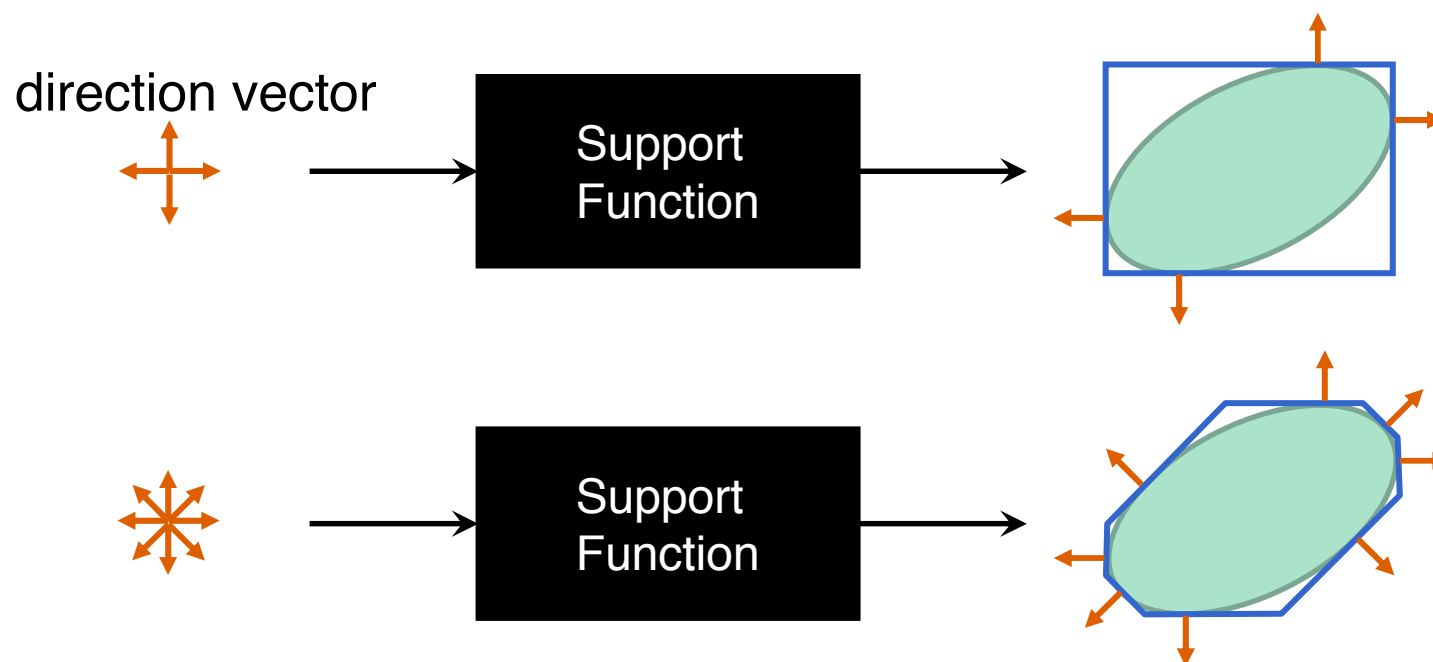
# Support Functions

- **black box representation of a convex set**
- **implementation: function objects**



# Support Functions

- **black box representation of a convex set**
- **implementation: function objects**



# Reachability in High Dimensions

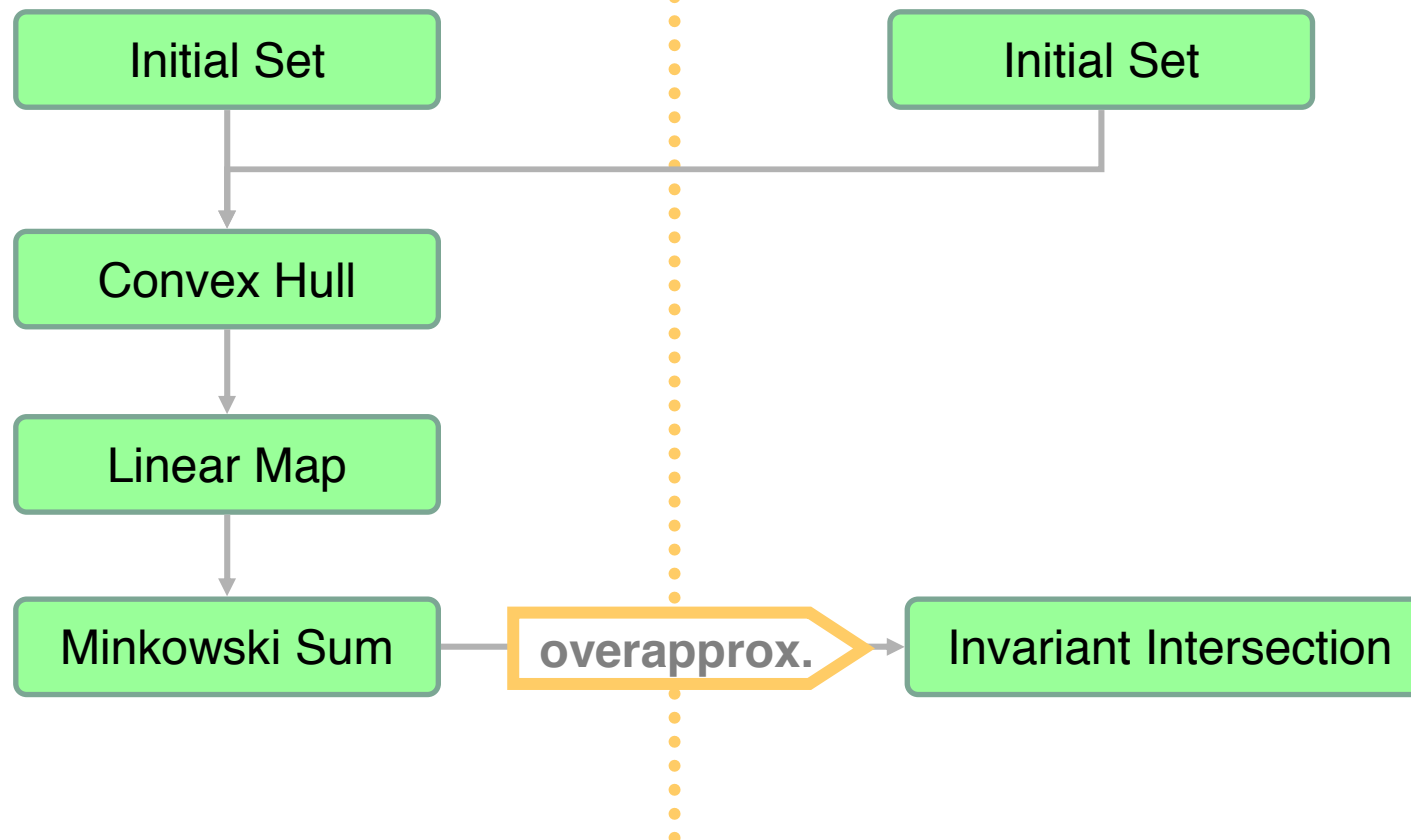
- **Scalability Trick 2:**

**Change data structures (data-dependent)**

# Computing Time Elapse

Support Functions

Polyhedra





# Computing Transition Successors

- **Intersection with guard**

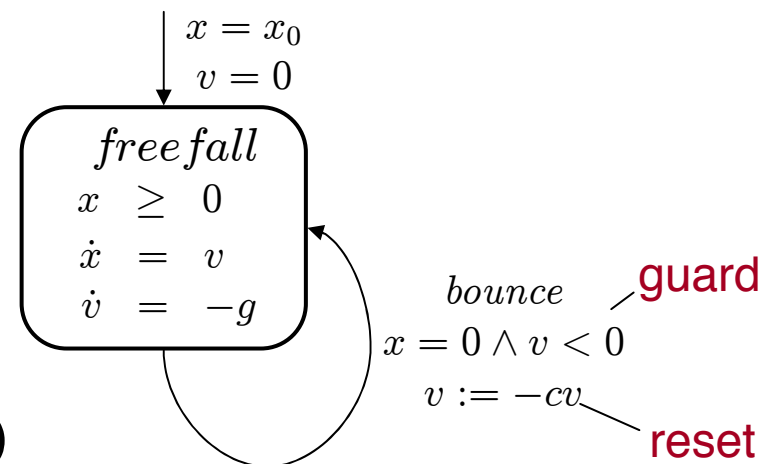
- use outer poly approximation

- **Linear map & Minkowski sum**

- with polyhedra if invertible (map regular, input set a point)
- otherwise use support functions

- **Intersection with target invariant**

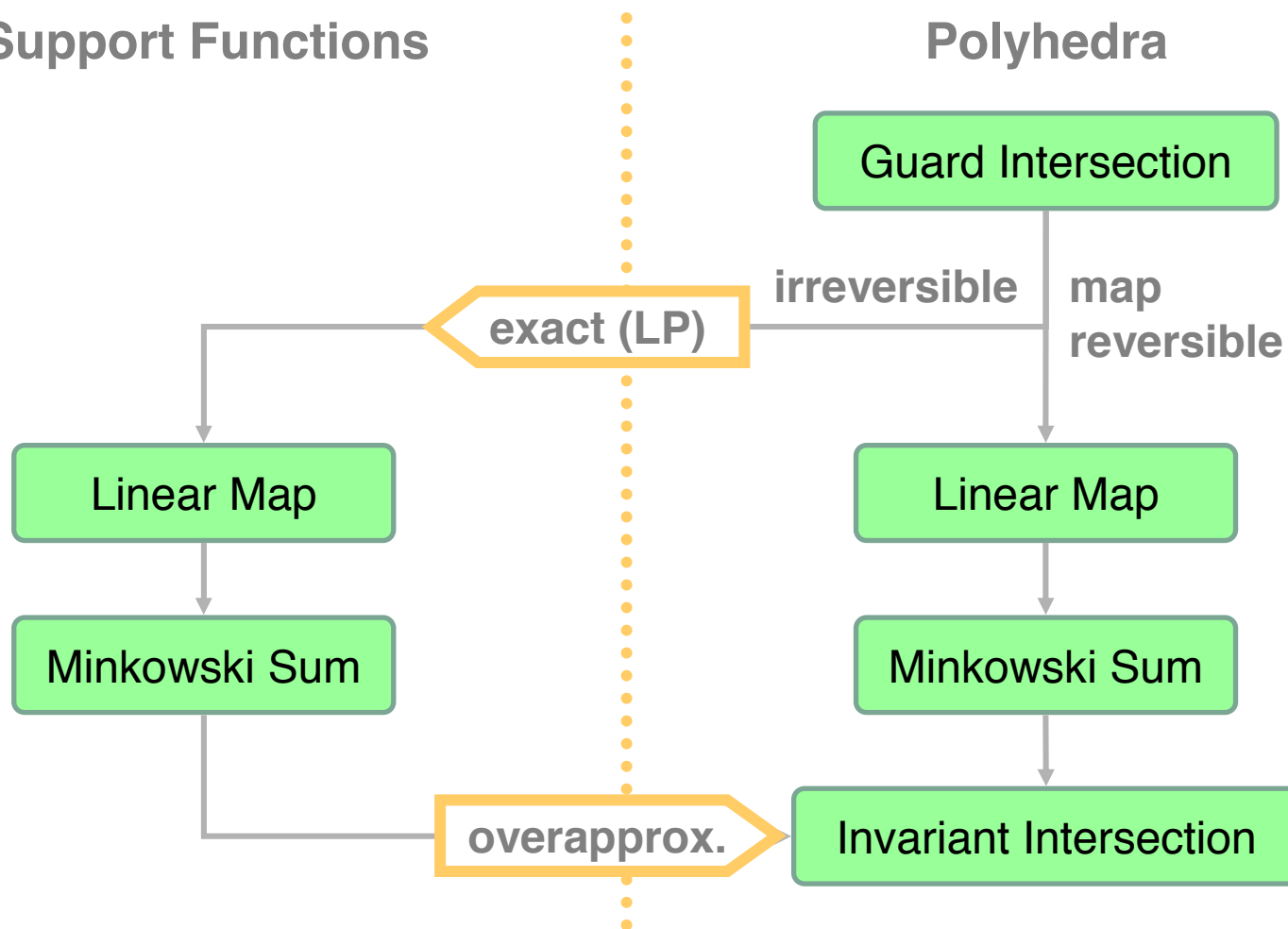
- use outer poly approximation



# Computing Transition Successors

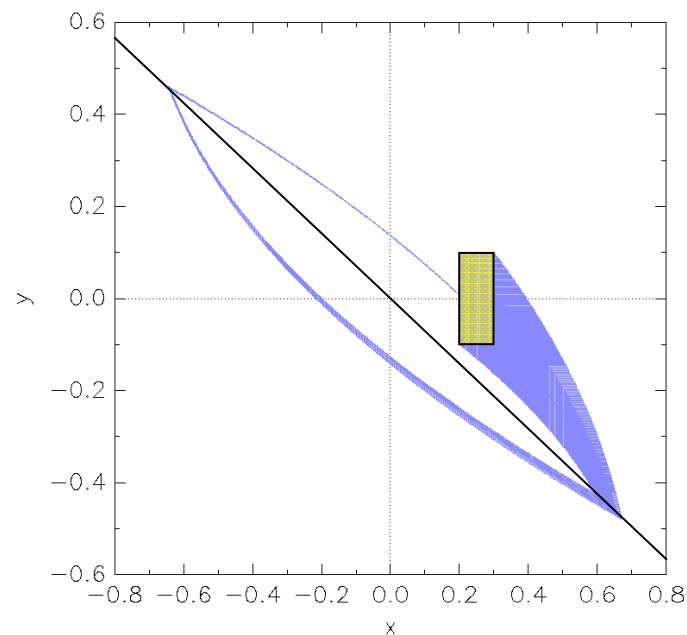
Support Functions

Polyhedra



# Example: Switched Oscillator

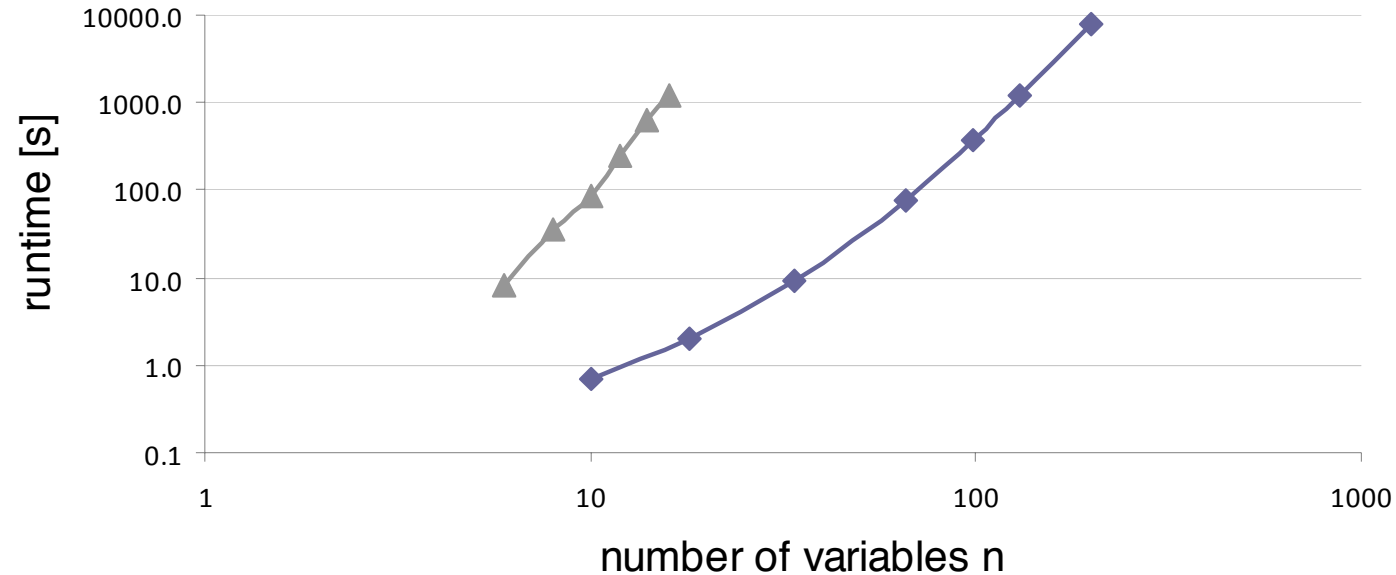
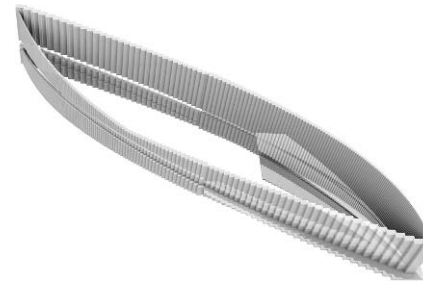
- **Switched oscillator**
  - 2 continuous variables
  - 4 discrete states
  - similar to many circuits (Buck converters,...)
- **plus linear filter**
  - $m$  continuous variables
  - dampens output signal
- **affine dynamics**
  - total  $2 + m$  continuous variables



# Example: Switched Oscillator

- **Scalability Measurements:**

- fixpoint reached in  $O(nm^2)$  time
- box constraints:  $O(n^3)$
- octagonal constraints:  $O(n^5)$

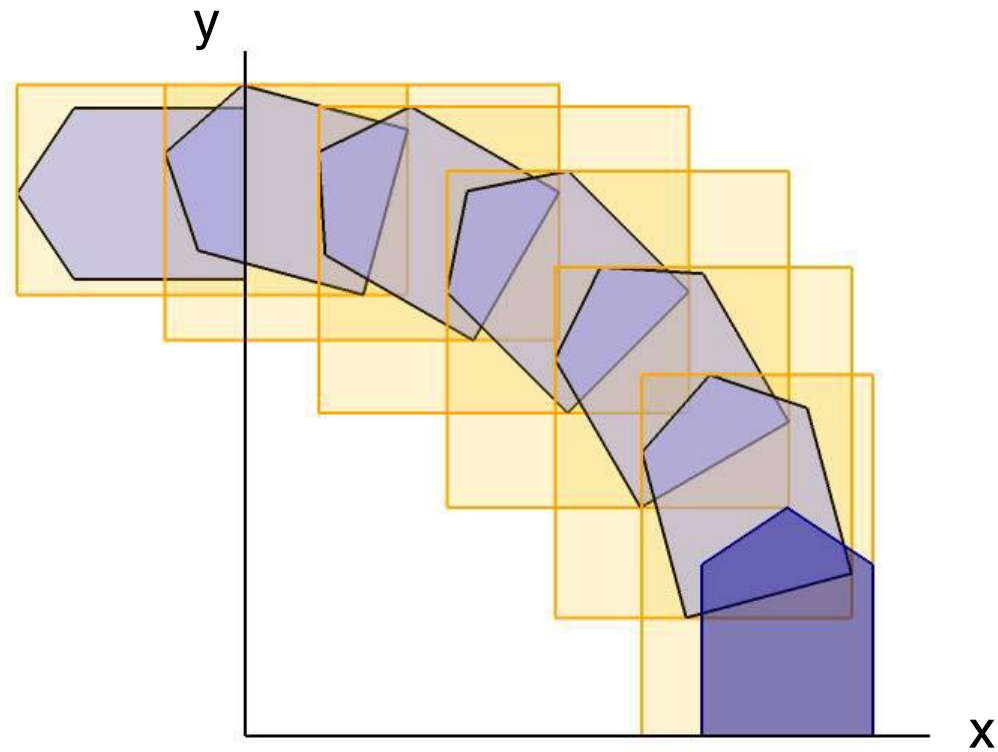


# Reachability in High Dimensions

- **Scalability Trick 3:**

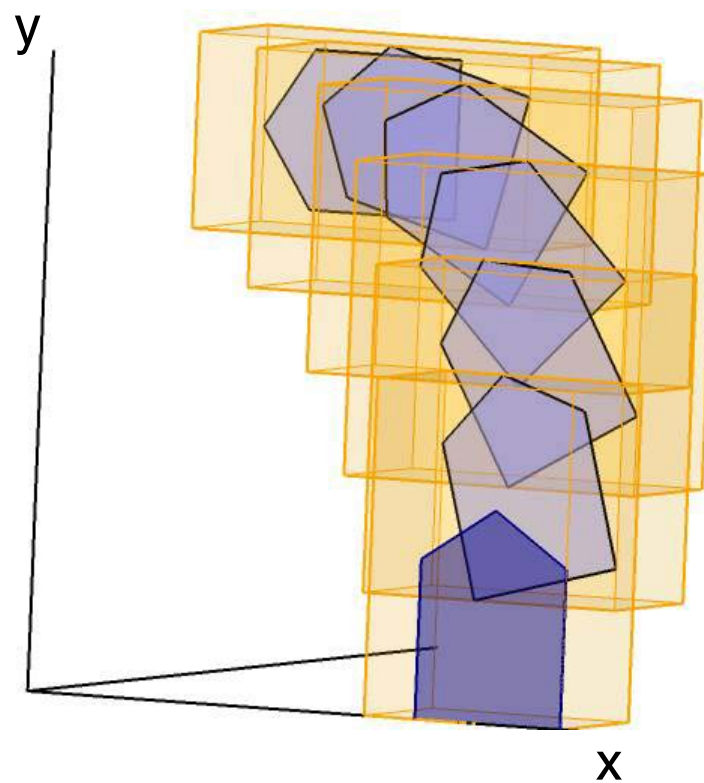
**Work in Space-Time (exploit pointwise convexity)**

# Approximation in Space-Time

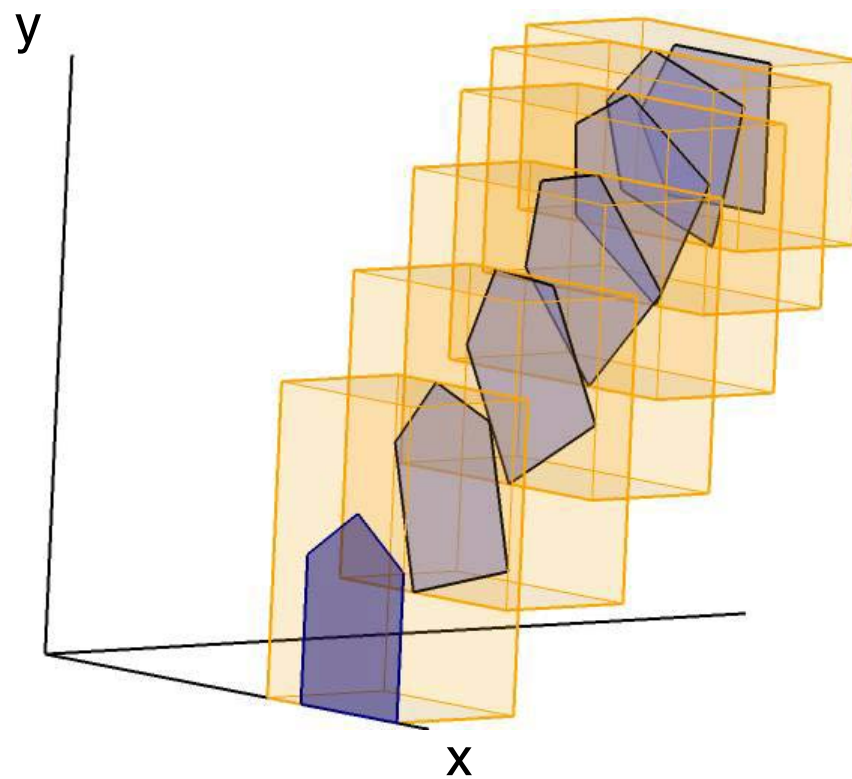


Improve the approximation by adding time...

# Approximation in Space-Time

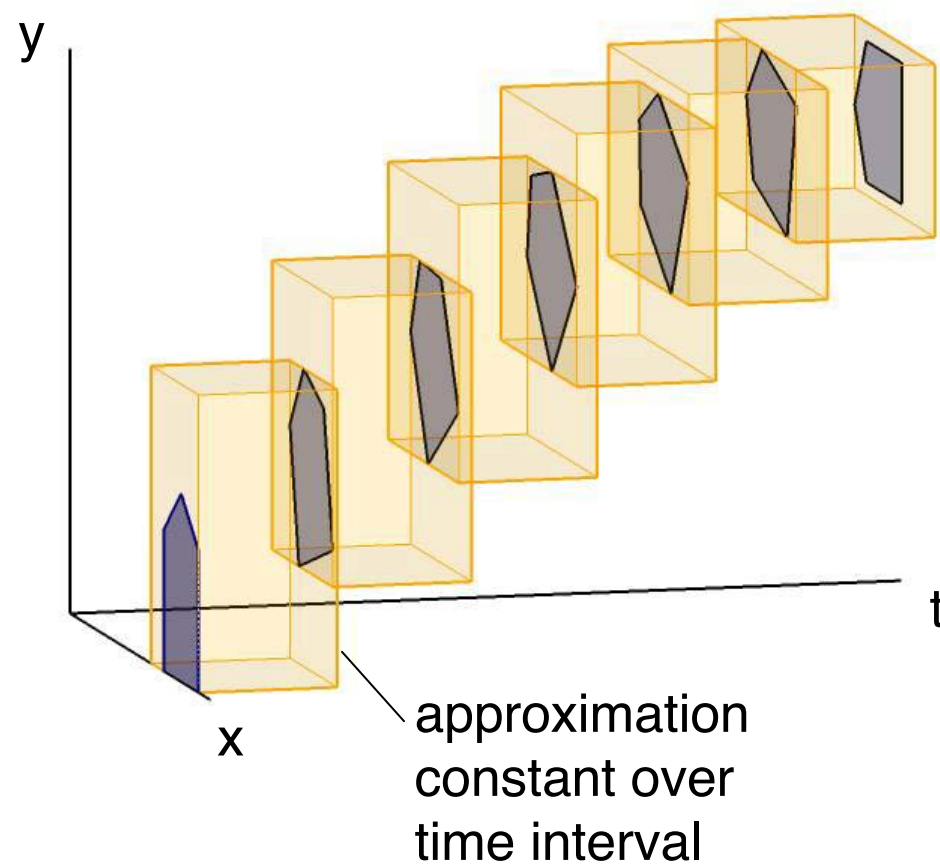


# Approximation in Space-Time

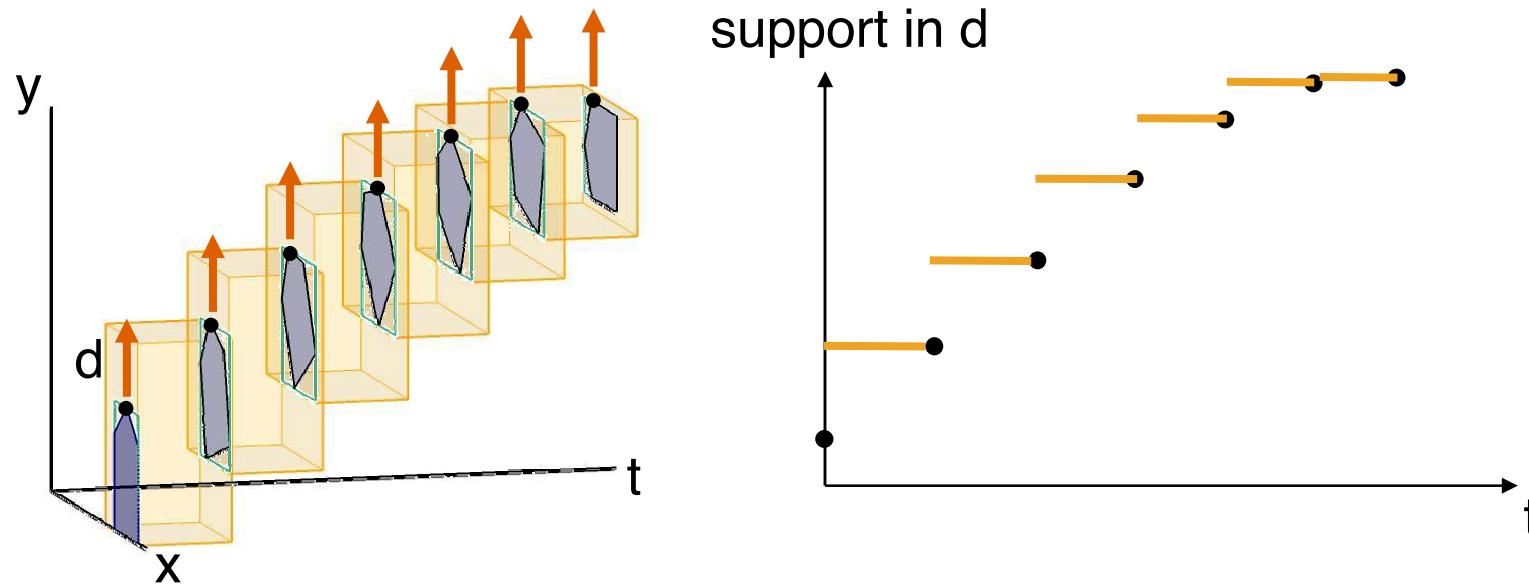




# Approximation in Space-Time



# Support Function over Time



convex set per time interval =  
piecewise constant scalar functions

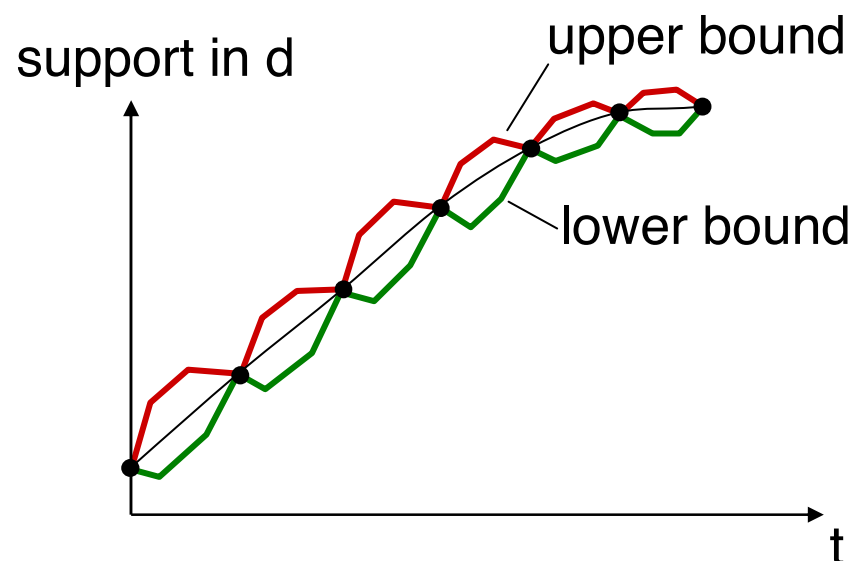
# Support Function over Time

- 1st order Taylor approx.

CAV'11

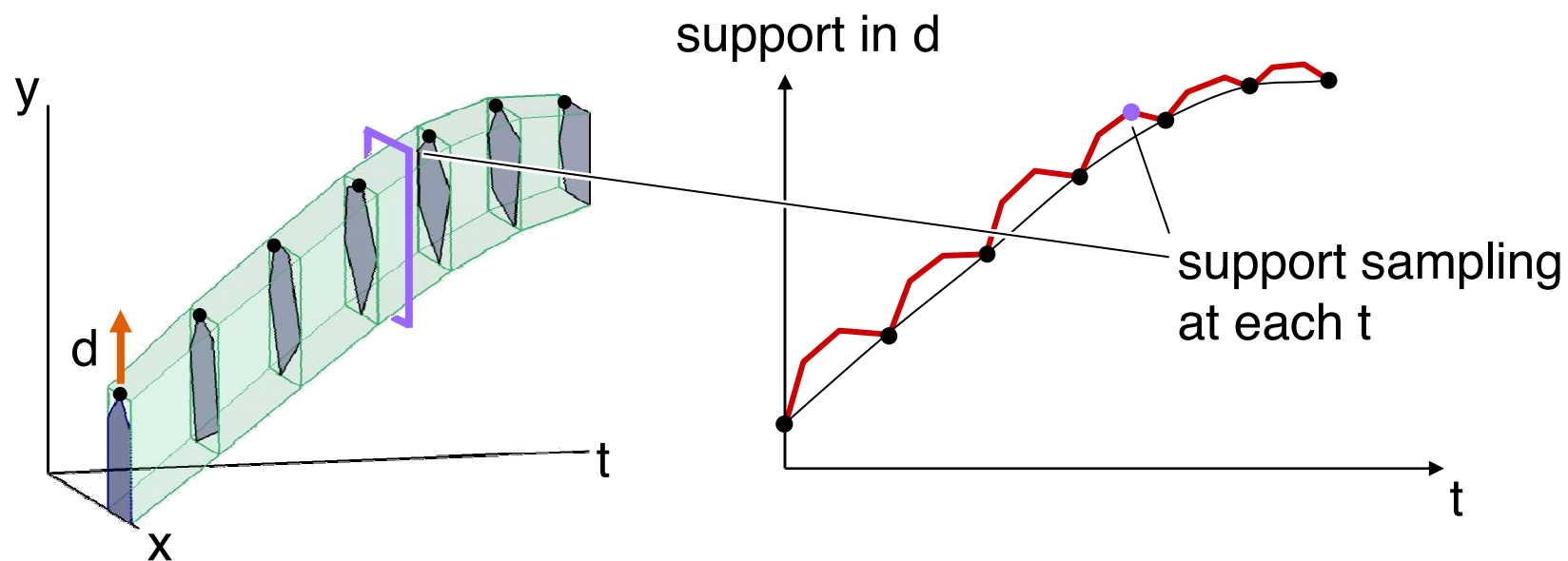
$$\begin{aligned} \Omega_t &= (1 - \frac{t}{\delta})\mathcal{X}_0 \oplus \frac{t}{\delta}e^{\delta A}\mathcal{X}_0 \\ &\oplus (\frac{t}{\delta}\mathcal{E}_\Omega^+ \cap (1 - \frac{t}{\delta})\mathcal{E}_\Omega^-) \\ &\oplus t\mathcal{U} \oplus \frac{t^2}{\delta^2}\mathcal{E}_\Psi \end{aligned}$$

$$\begin{aligned} \Phi_2(A, \delta) &= A^{-2} (e^{\delta A} - I - \delta A) \\ \mathcal{E}_\Omega^+(\mathcal{X}_0, \delta) &= \square (\Phi_2(|A|, \delta) \square (A^2\mathcal{X}_0)), \\ \mathcal{E}_\Omega^-(\mathcal{X}_0, \delta) &= \square (\Phi_2(|A|, \delta) \square (A^2e^{\delta A}\mathcal{X}_0)), \\ \mathcal{E}_\Psi(\mathcal{U}, \delta) &= \square (\Phi_2(|A|, \delta) \square (A\mathcal{U})). \end{aligned}$$



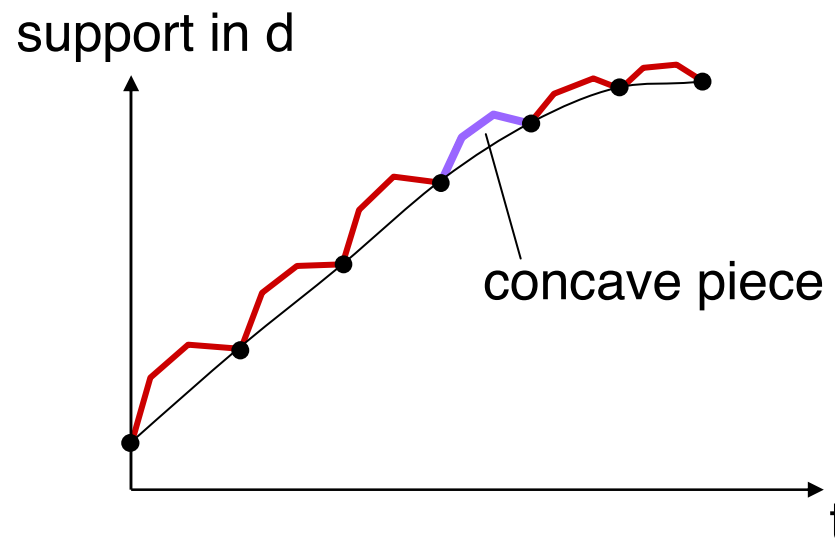
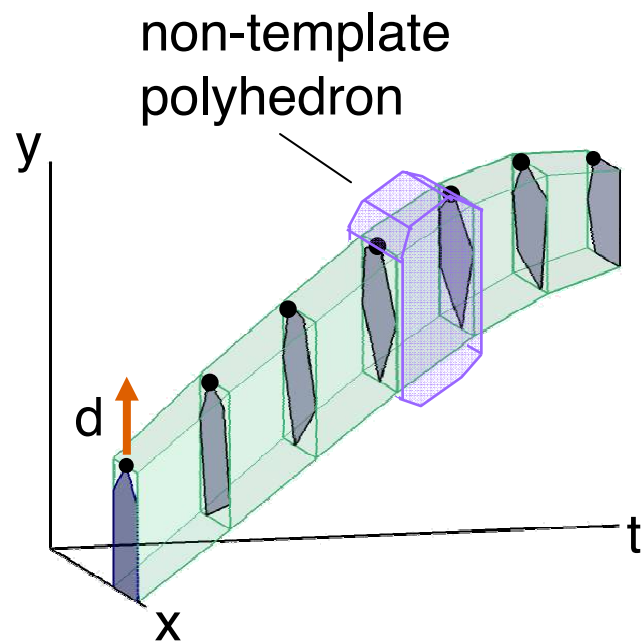
interpolation with  
**piecewise linear scalar functions**

# Support Function over Time



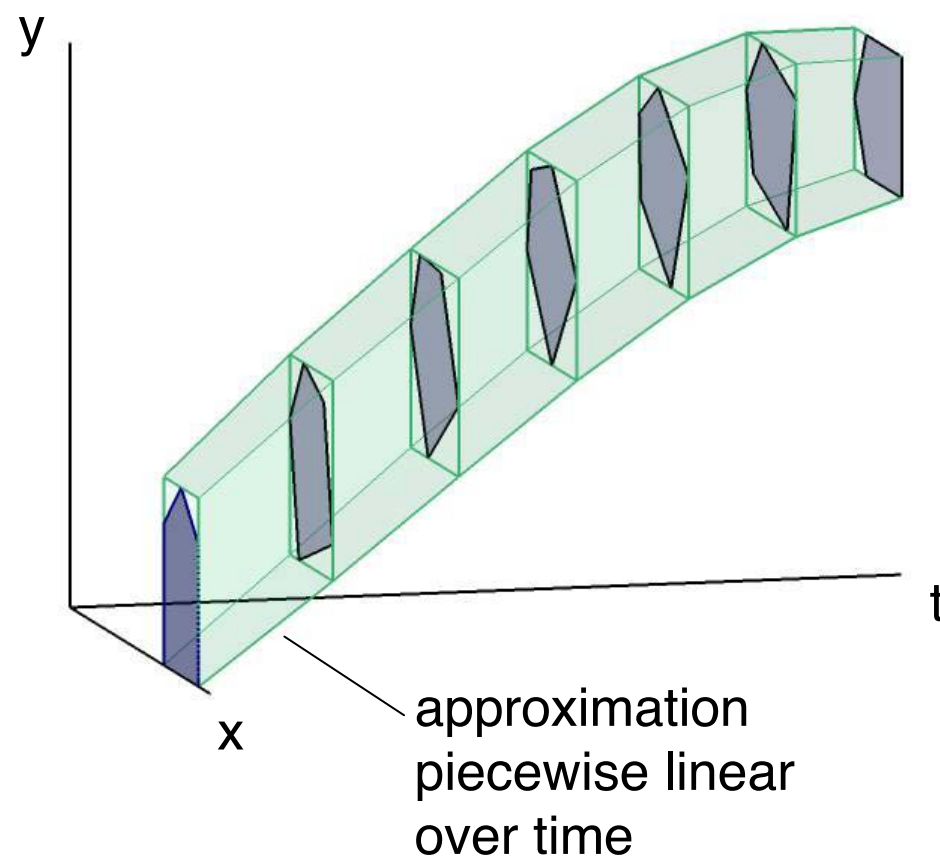
**infinite** union of **template** polyhedra  
(one for each  $t$ )

# Convexification

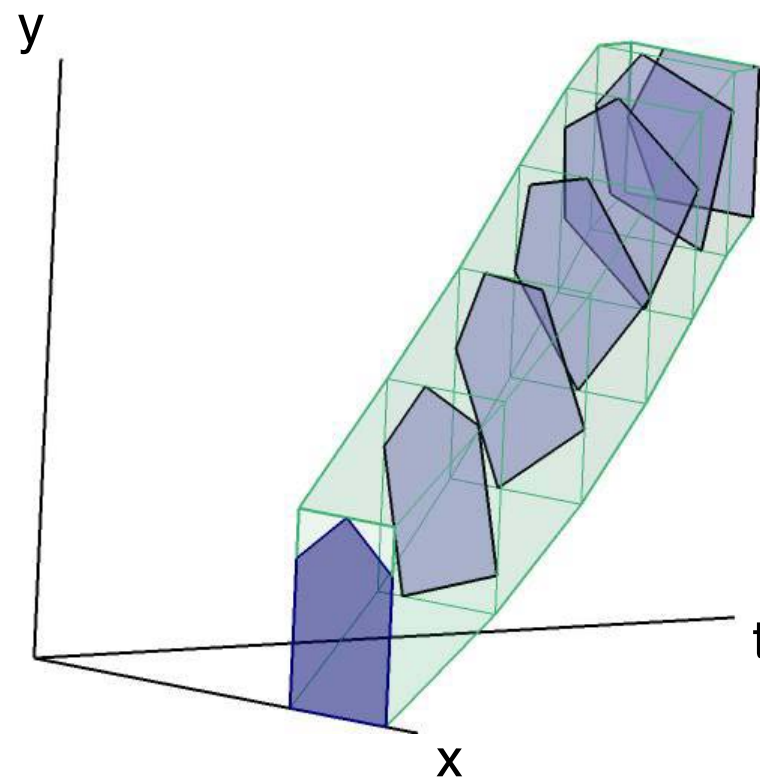


**finite** union of **non-template** polyhedra  
(one for each concave piece)

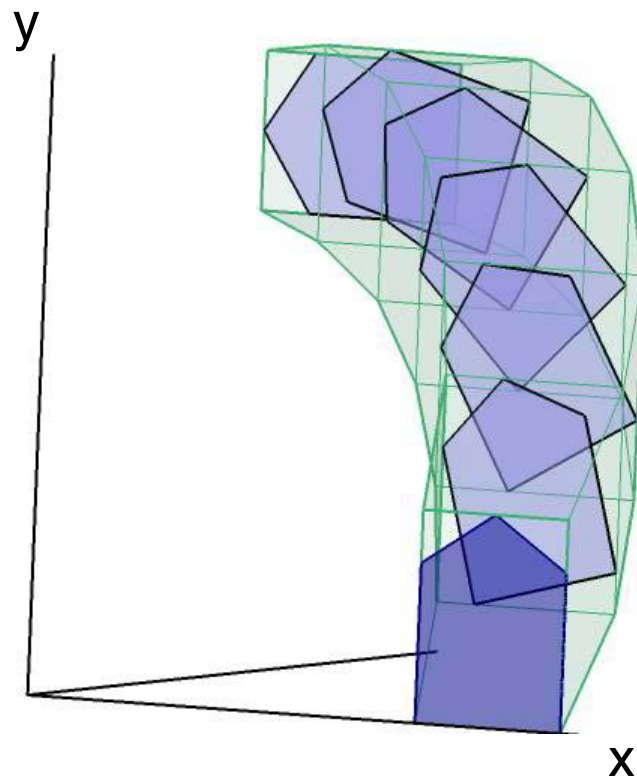
# Approximation in Space-Time



# Approximation in Space-Time

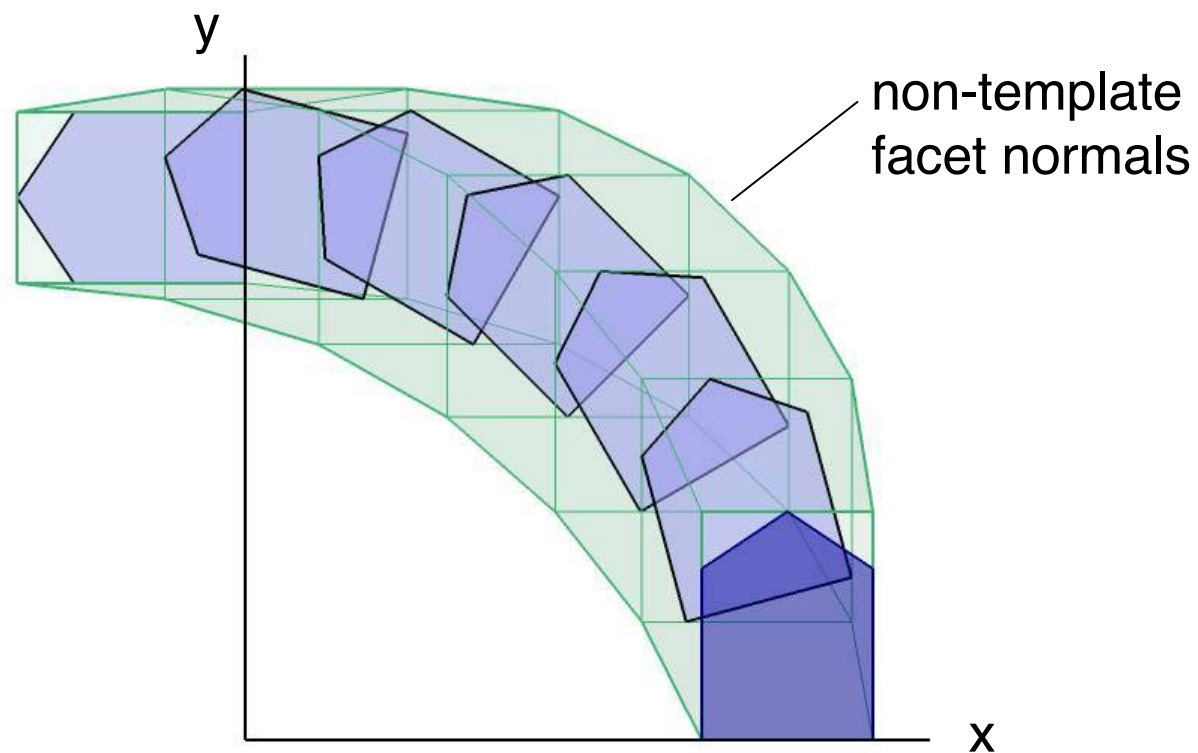


# Approximation in Space-Time

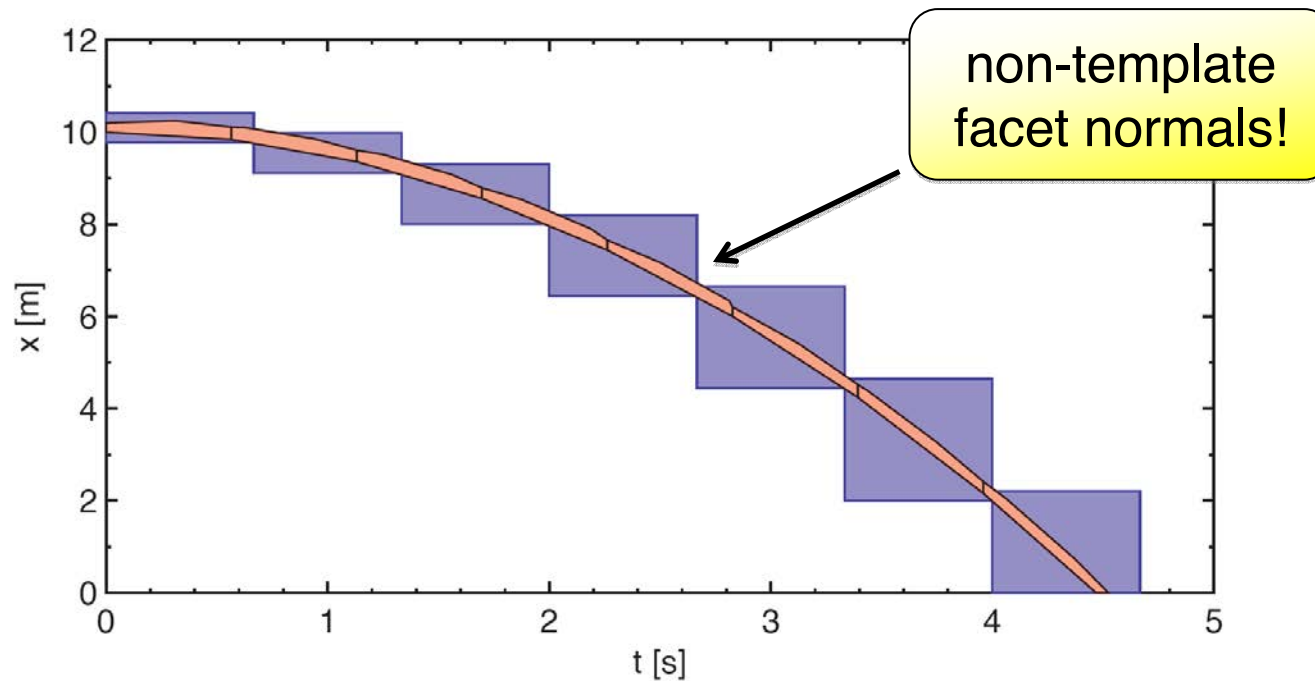




# Approximation in Space-Time

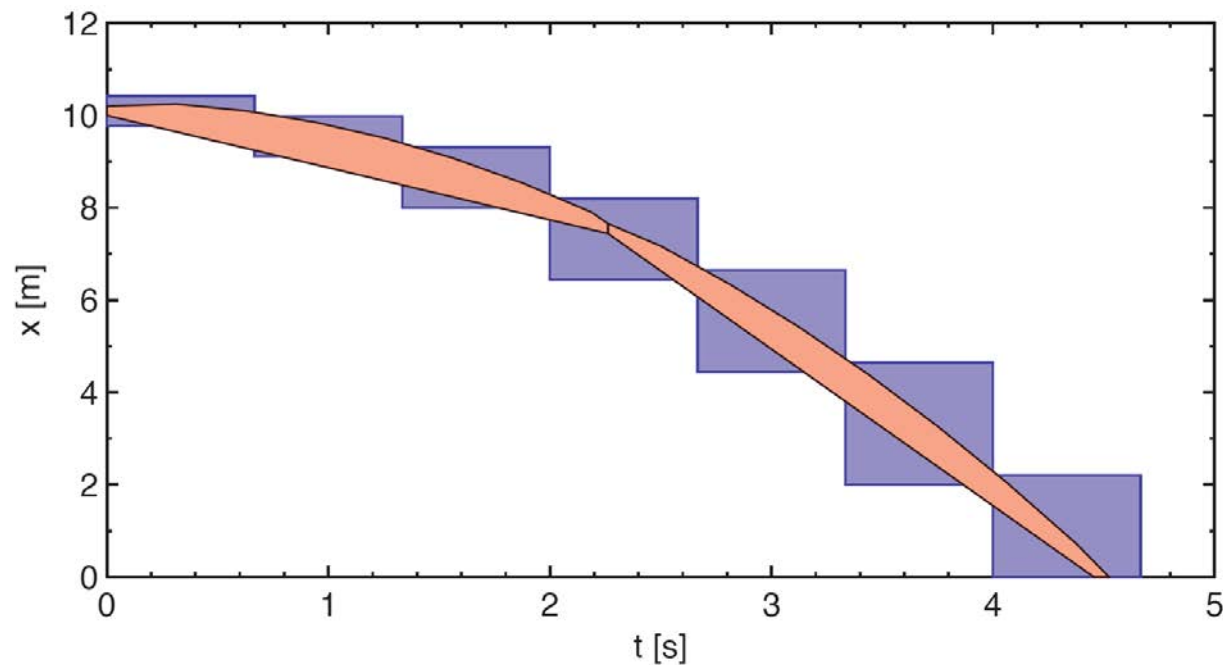


# Example: Bouncing Ball



Clustering up to total error 0.1 = 8 pieces

## Example: Bouncing Ball



Clustering up to total error 1.0 = 2 pieces

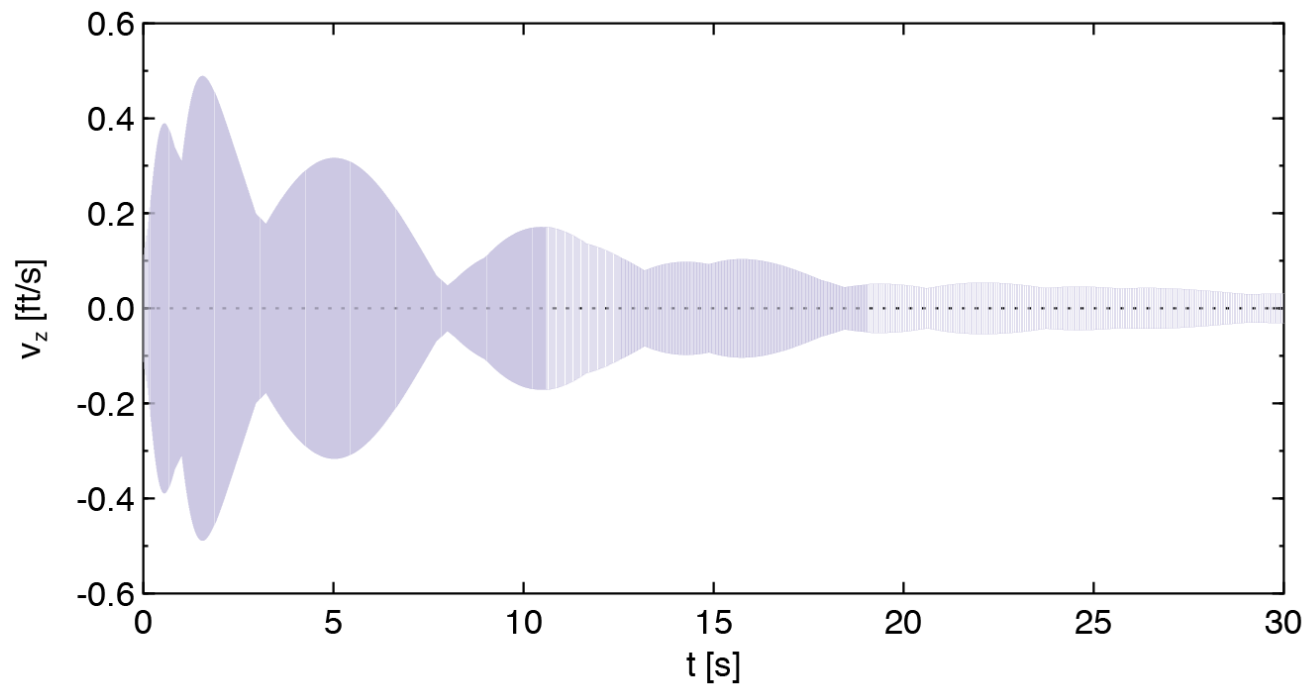
# Example: Controlled Helicopter



- **28-dim model of a Westland Lynx helicopter**
  - 8-dim model of flight dynamics
  - 20-dim continuous  $H_\infty$  controller for disturbance rejection
  - stiff, highly coupled dynamics

# Example: Helicopter

- 28 state variables + clock

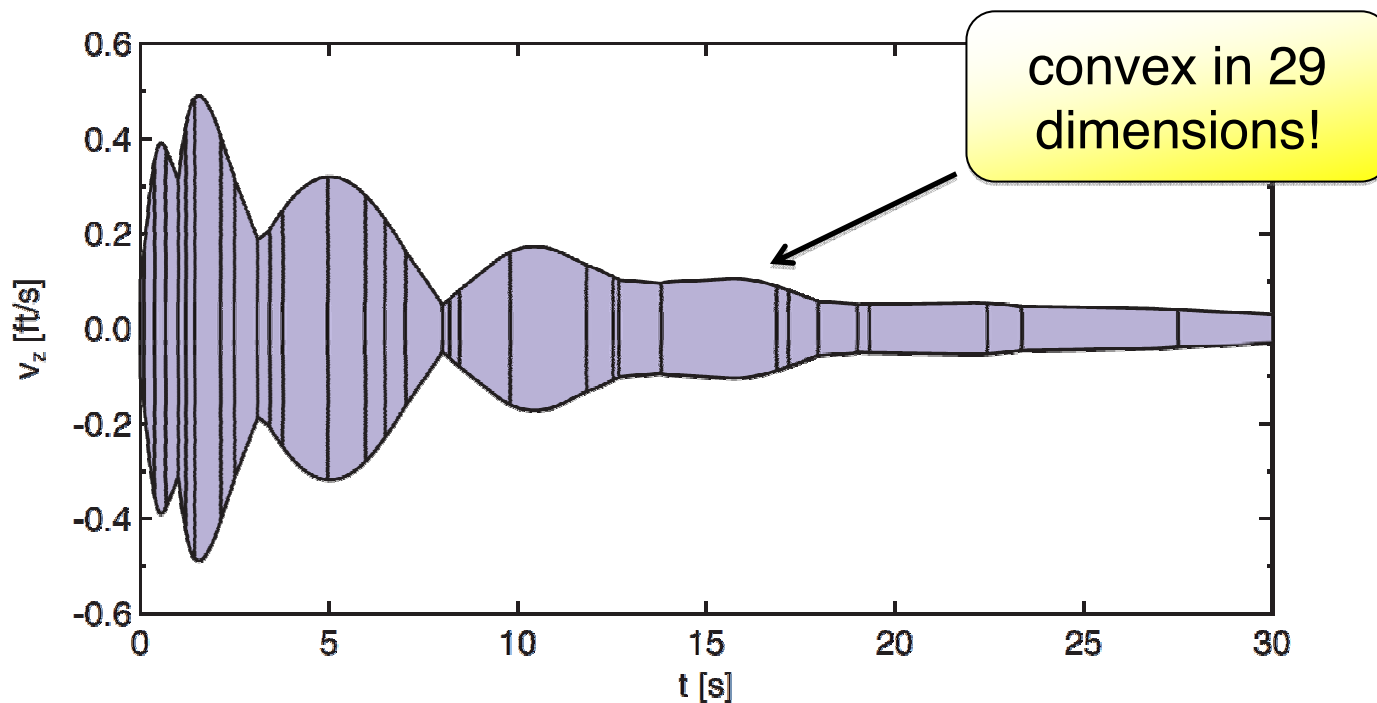


**CAV'11: 1440 sets in 5.9s**

1440 time steps

# Example: Helicopter

- 28 state variables + clock

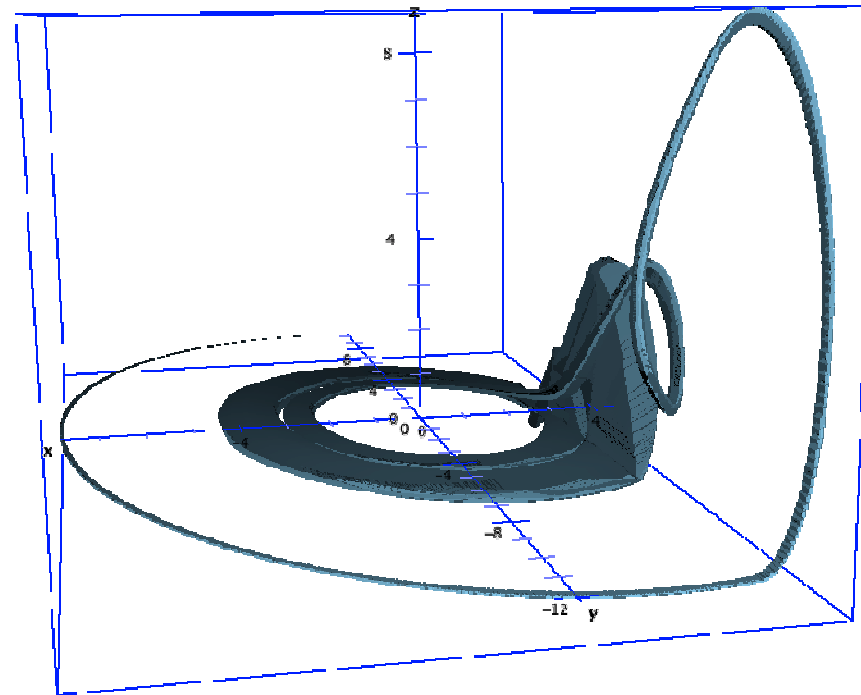
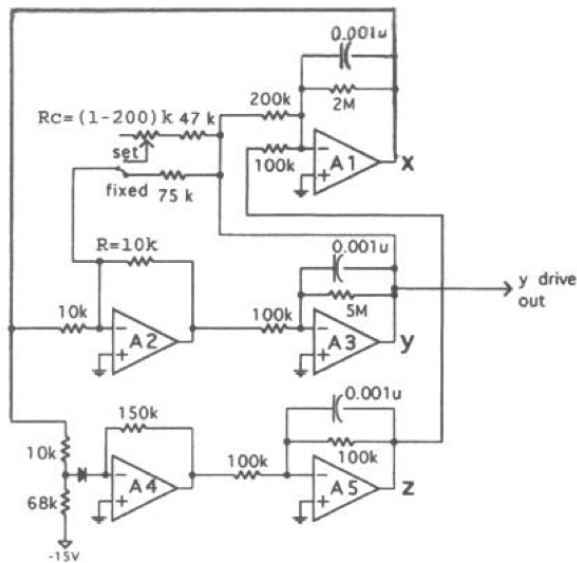


HSCC'13: 32 sets in 15.2s (4.8s clustering)

2 -- 3300 time steps, median 360

# Example: Chaotic Circuit

- **piecewise linear Rössler-like circuit**  
Pisarchik, Jaimes-Reátegui. ICCSDS'05
- **added nondet. disturbances**
- **3 variables, hard!**

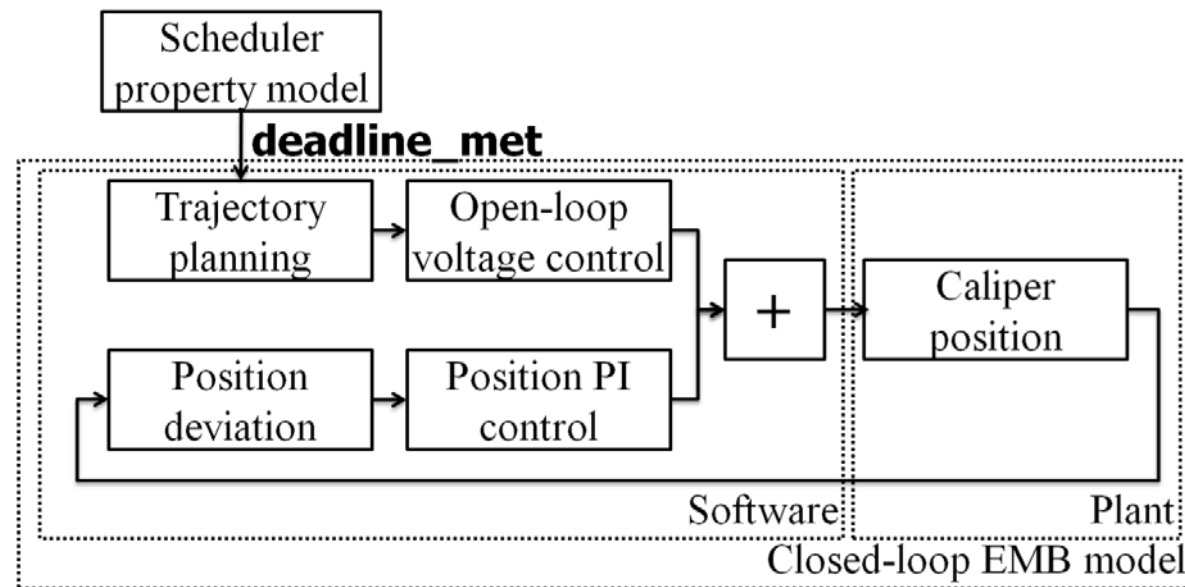
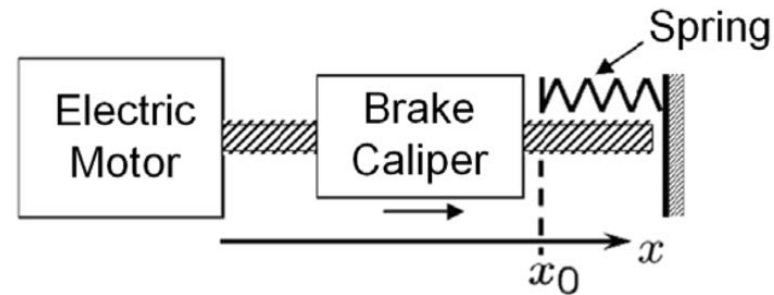


# Outline

- **Modeling with Hybrid Automata**
- **Reachability versus Simulation**
- **Reachability Algorithms**
  - piecewise constant dynamics
  - piecewise affine dynamics
- **Case Study: Controller Implementation**
- **SpaceEx Tool Platform**
- **Bibliography**



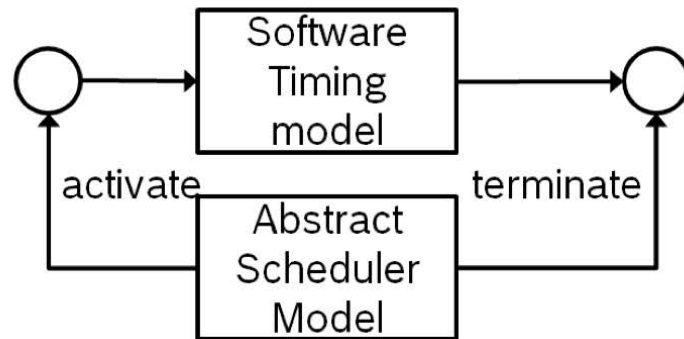
# Case Study: Electro-Mechanical Brake



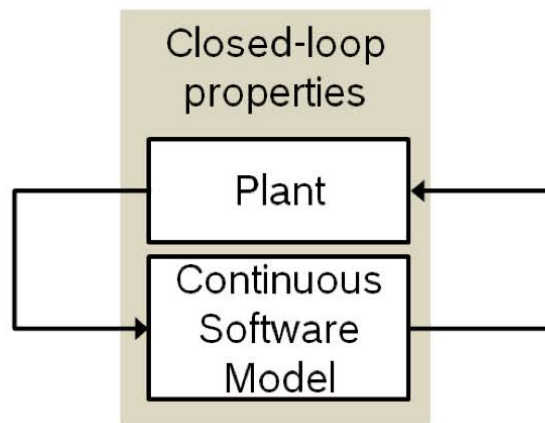
# Case Study: Electro-Mechanical Brake

- **Controller Implementation**
  - discrete time
  - fixed-point arithmetic
  - multi-tasking processor: **scheduling with uncertain frequency**
  - worst-case analysis too conservative

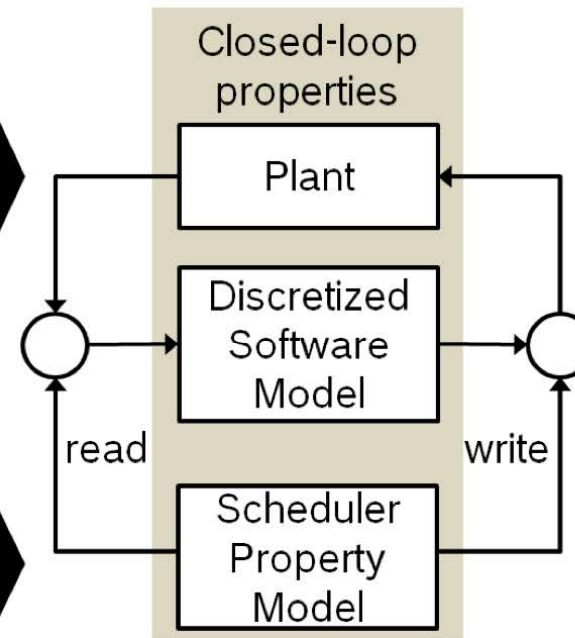
# Case Study: Electro-Mechanical Brake



(a) Timing analysis of software



(b) Closed-loop verification



(c) Closed-loop verification including timing effects

# Case Study: Electro-Mechanical Brake

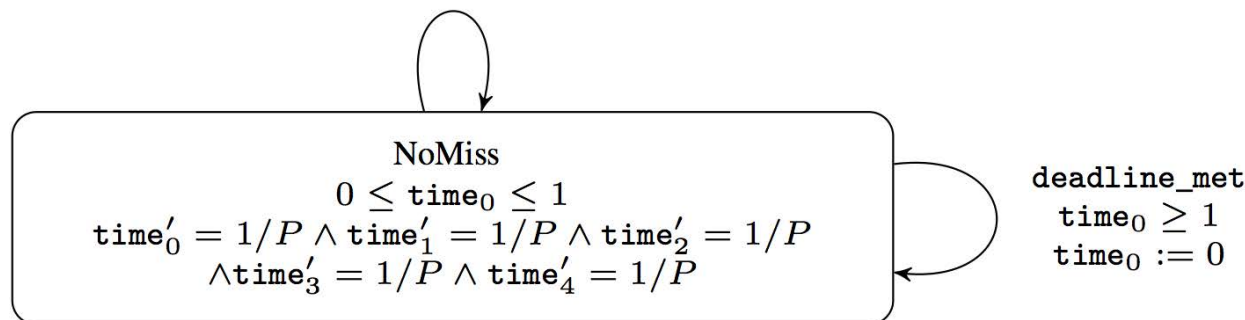
- **Typical Worst-Case Execution Time**

- limit missed schedules per time interval

# deadline misses	consecutive executions
2	2
3	18
4	20
5	56

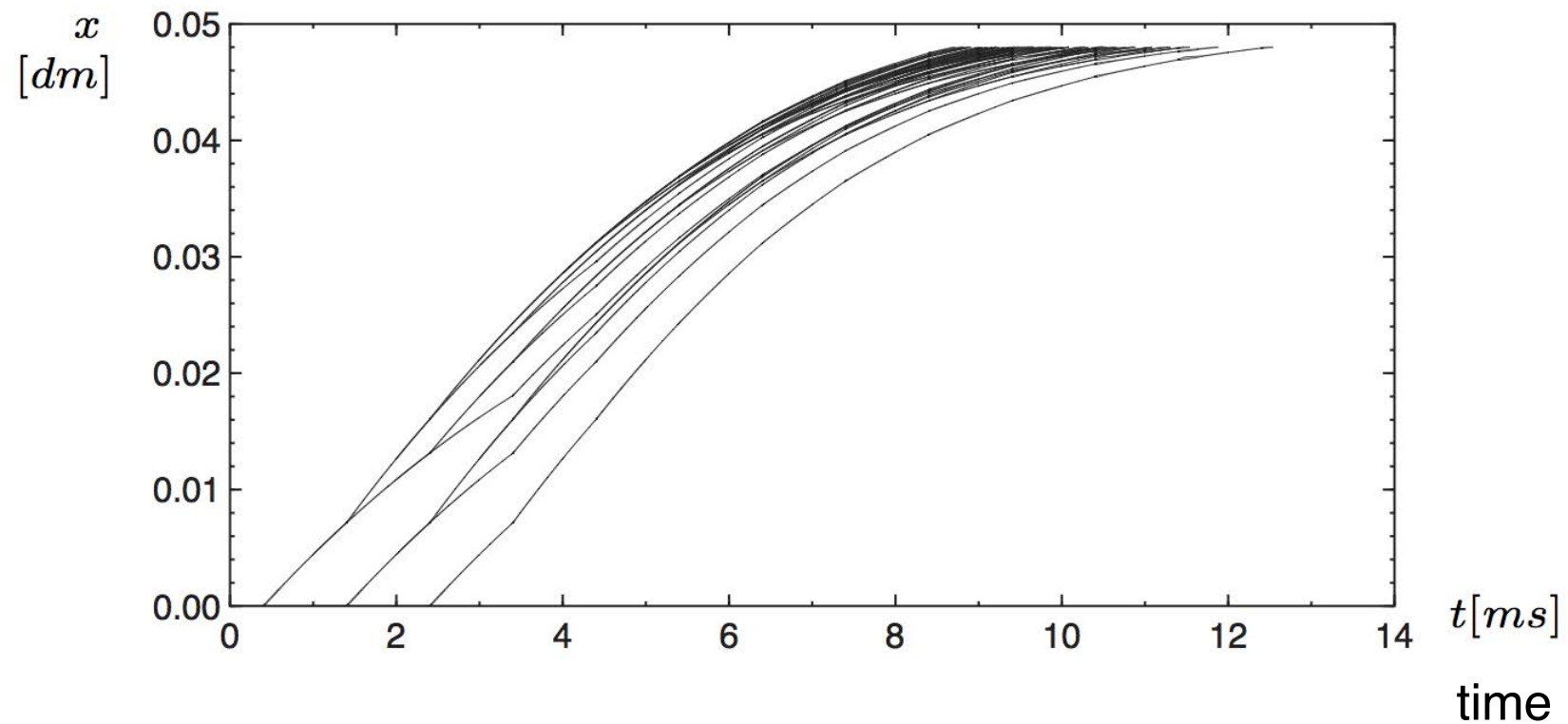
```

deadline_miss
time0 ≥ 1 ∧ time1 ≥ miss(2) ∧ time2 ≥ miss(3)
  ∧ time3 ≥ miss(4) ∧ time4 ≥ miss(5)
time4 := time3 ∧ time3 := time2 ∧ time2 := time1
  time1 := time0 ∧ time0 := 0
  
```



# Case Study: Electro-Mechanical Brake

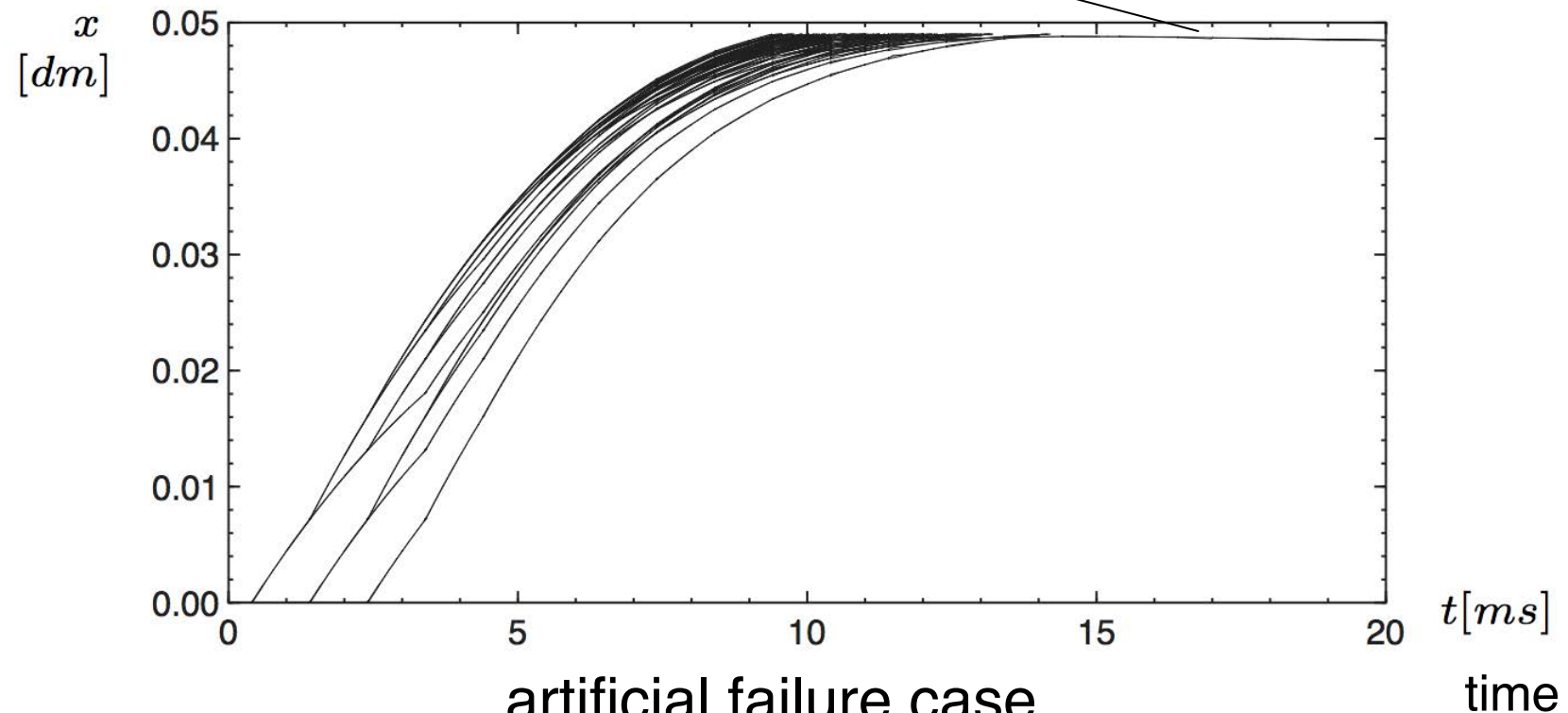
caliper position



# Case Study: Electro-Mechanical Brake

caliper position

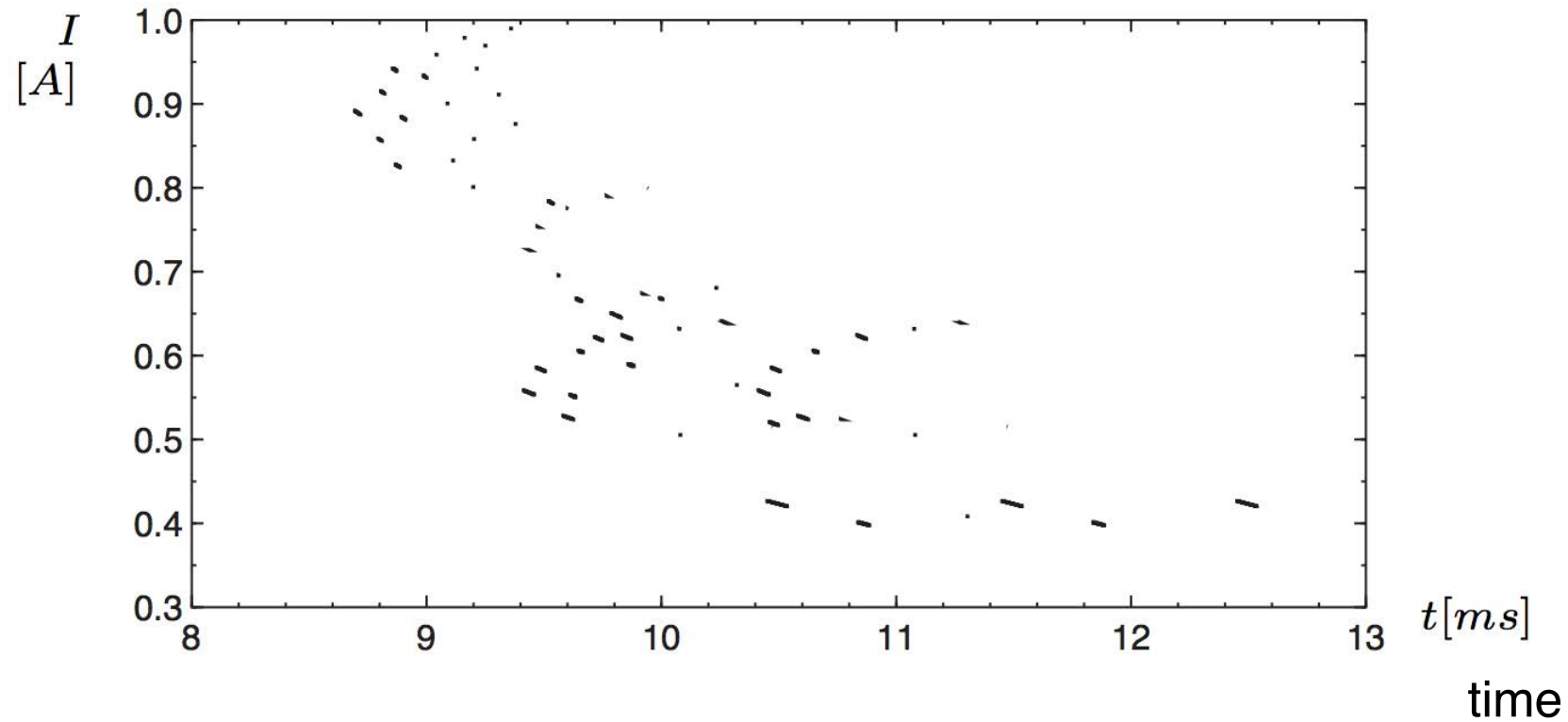
only failure – hard to detect



artificial failure case  
(inconsistent with classical theory)

# Case Study: Electro-Mechanical Brake

current



**physical properties:** maximum impulse on contact  
(measured via current)

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- **Bibliography**



# SpaceEx Verification Platform

**SpaceEx** State Space Explorer

Home About SpaceEx Documentation Run SpaceEx Downloads Contact

Model Specification Options Output Advanced

Model editor [Download](#)

Model file  [Browse...](#)

Configuration file [Load](#) [Save](#)

User input file  User file

Examples

- Bouncing Ball (.xml, .cfg)
- Timed Bouncing Ball (.xml, .cfg)
- Nondet. Bouncing Ball (.xml, .cfg)
- Circle (.xml, .cfg)
- Filtered Oscillator 6 (.xml, .cfg)
- Filtered Oscillator 18 (.xml, .cfg)
- Filtered Oscillator 34 (.xml, .cfg)

**A filtered oscillator.**  
Same as the 6-variable filtered oscillator, but with a higher order filter. With 34 state variables, an analysis with octagonal constraints is no longer practical, since this requires  $2^{34} \times 2 = 2312$  constraints to be computed at every time step. The analysis with  $2^{34} = 68$  box constraints remains cheap.

Console

```
Iteration 6... 8 sym states passed, 1 waiting 0.457s
Iteration 7... 9 sym states passed, 1 waiting 0.941s
Iteration 8... 10 sym states passed, 1 waiting 0.434s
Iteration 9... 11 sym states passed, 1 waiting 0.936s
Iteration 10... 12 sym states passed, 1 waiting 0.457s
Iteration 11... 13 sym states passed, 1 waiting 0.929s
Iteration 12... 14 sym states passed, 1 waiting 0.455s
Iteration 13... 14 sym states passed, 0 waiting 0.917s
Found fixpoint after 14 iterations.
Computing reachable states done after 10.058s
Output of reachable states... 0.823s
```

Reports

```
11.05s elapsed
29516KB memory
SpaceEx output file : output \(jvx\).
```

Graphics

## Browser-based GUI

–2D/3D output

–runs remotely

# SpaceEx Model Editor

The screenshot shows the SpaceEx Model Editor (0.9.3) interface. The main window displays a hybrid automaton model for an oscillator template. The model consists of four locations: np, pp, nn, and pn, connected by transitions labeled 'hop'. Each location contains differential equations for variables x and y.

**Location np:**  
 $x \leq 0 \ \& \ y \geq -c/x0*x$   
 $x' == a1*x - a1*x0 \ \& \ y' == a2*y + a2*y0$

**Location pp:**  
 $x \geq 0 \ \& \ y \geq -c/x0*x$   
 $x' == a1*x - a1*x0 \ \& \ y' == a2*y + a2*y0$

**Location nn:**  
 $x \leq 0 \ \& \ y \leq -c/x0*x$   
 $x' == a1*x + a1*x0 \ \& \ y' == a2*y - a2*y0$

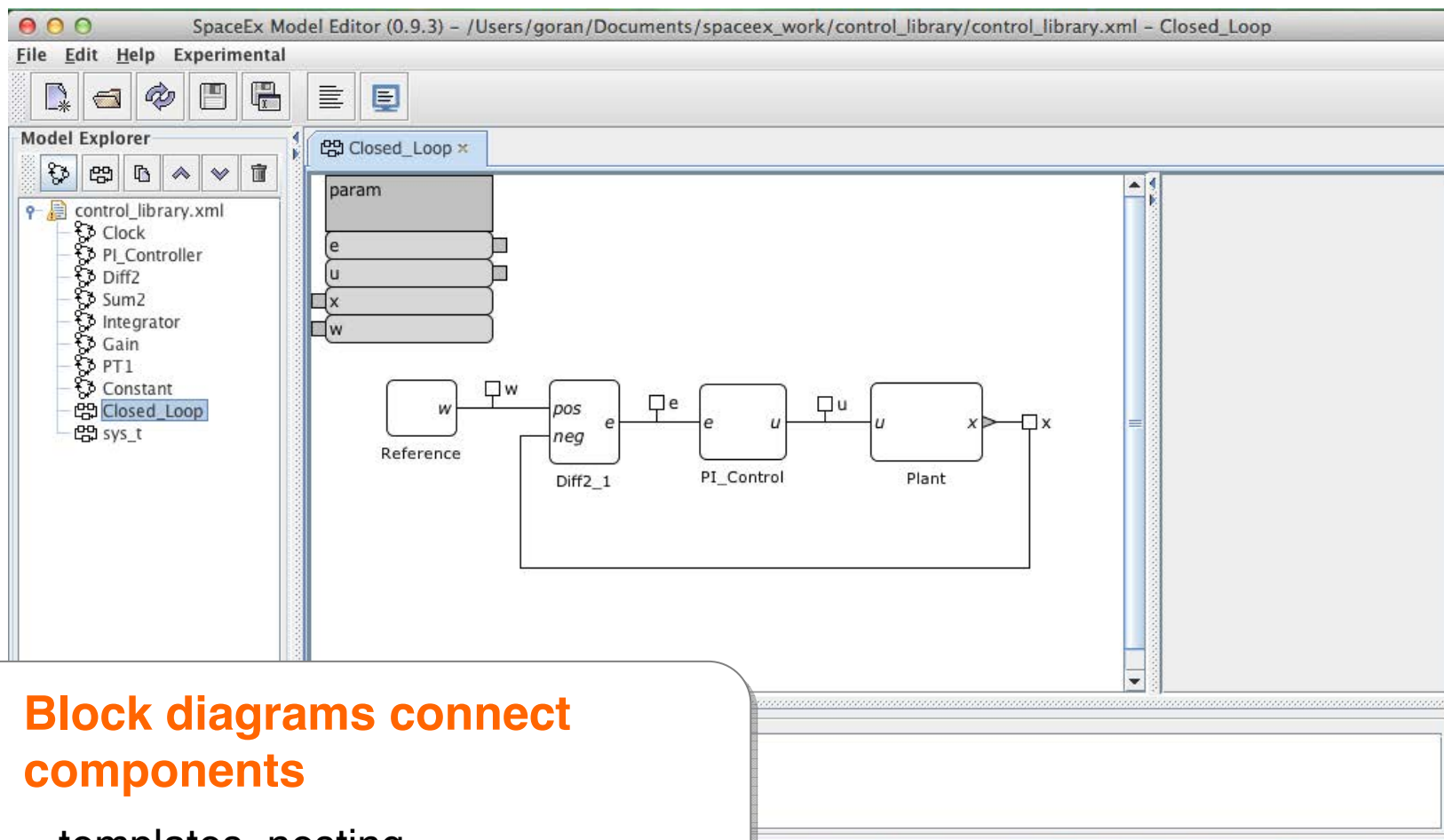
**Location pn:**  
 $x \geq 0 \ \& \ y \leq -c/x0*x$   
 $x' == a1*x + a1*x0 \ \& \ y' == a2*y - a2*y0$

The right-hand panel shows the configuration for the selected location (pn):  
**location**  
 name: pn  
**invariant**  
 $x \geq 0 \ \& \ y \leq -c/x0*x$   
**flow**  
 $x' == a1*x + a1*x0 \ \& \ y' == a2*y - a2*y0$   
 initial

## Components = Hybrid Automata

- real-values variables
- ODE, linear DAE

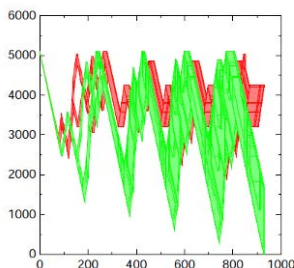
# SpaceEx Model Editor



**Block diagrams connect components**

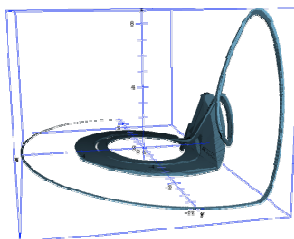
– templates, nesting

# SpaceEx Reachability Algorithms



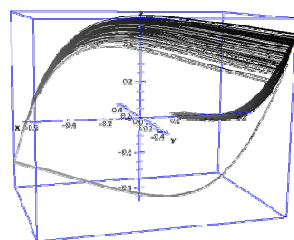
## PHAVer

- constant dynamics (LHA)
- formally sound and exact



## Support Function Algo

- many continuous variables
- low discrete complexity



## Simulation

- nonlinear dynamics
- based on CVODE

[spaceex.imag.fr](http://spaceex.imag.fr)

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- **Bibliography**

# Bibliography

- **Hybrid Systems Theory**

- Alur, Courcoubetis, Halbwachs, Henzinger, Ho, Nicollin, Olivero, Sifakis, Yovine. The algorithmic analysis of hybrid systems. Theoretical Computer Science, 1995
- Henzinger. The theory of hybrid automata. LICS'96

- **Linear Hybrid Automata**

- Henzinger, Ho, Wong-Toi, HyTech: The next generation. RTSS'95
- Frehse. PHAVer: Algorithmic Verification of Hybrid Systems past HyTech. HSCC'05
- Frehse. Tools for the verification of linear hybrid automata models. Handbook of Hybrid Systems Control. 2009.

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- **Affine Dynamics**

- Asarin, Bournez, Dang, Maler. Approximate Reachability Analysis of Piecewise-Linear Dynamical Systems. HSCC'00
- Girard, Le Guernic, Maler. Efficient computation of reachable sets of linear time-invariant systems with inputs. HSCC'06

- **Support Functions**

- Le Guernic, Girard. Reachability analysis of hybrid systems using support functions. CAV'09
- Frehse, Le Guernic, Donzé, Ray, Lebeltel, Ripado, Girard, Dang, Maler. SpaceEx: Scalable verification of hybrid systems. CAV'11.
- Frehse, Kateja, Le Guernic. Flowpipe approximation and clustering in space-time. HSCC'13

# Bibliography

- **Ellipsoids**

- Kurzhanskiy, Varaiya. Ellipsoidal toolbox (et). CDC, 2006.
- Kurzhanskiy, Varaiya. Ellipsoidal techniques for reachability analysis of discrete-time linear systems. IEEE Transactions on Automatic Control, 2007.

- **Zonotopes**

- Antoine Girard. Reachability of uncertain linear systems using zonotopes. HSCC'05
- M. Althoff and B. Krogh. Reachability analysis of nonlinear differential-algebraic systems. IEEE Transactions on Automatic Control, 2013



# Verification Tools for Hybrid Systems

- **HyTech: LHA**
  - <http://embedded.eecs.berkeley.edu/research/hytech/>
- **Matisse Toolbox: zonotopes**
  - <http://www.seas.upenn.edu/~agirard/Software/MATISSE/>
- **Cora Toolbox: zonotopes, nonlinear systems**
  - <http://www6.in.tum.de/Main/SoftwareCORA>
- **HSOLVER: nonlinear systems**
  - <http://hsolver.sourceforge.net/>
- **Flow\*: nonlinear systems**
  - <http://systems.cs.colorado.edu/research/cyberphysical/taylormodels/>
- **and more...: <http://wiki.grasp.upenn.edu/hst/>**

# Conclusions

- **Reachability in continuous time is hard**
  - even for simple dynamics
- **Handle affine systems with 100+ variables**
  - exploiting properties of affine dynamics
  - lazy set representations (support functions)
- **Further Work...**
  - abstraction refinement
  - extension to nonlinear dynamics