GLOBAL INITIATIVE OF ACADEMIC NETWORKS

University of Illinois at Urbana-Champaign

Lecture 6: Reachability Analysis of Timed and Hybrid Automata

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Special Classes of Hybrid Automata

- Timed Automata ←
- Rectangular Initialized HA
- Rectangular HA
- Linear HA
- Nonlinear HA

Clocks and Clock Constraints
[Alur and Dill 1991]

- A **clock variable** x is a continuous (analog) variable of type real such that along any trajectory τ of x, for all t ∈ $\tau.dom, \tau(t)[x = t$.

- That is, $\dot{x} = 1$

- For a set X of clock variables, the set Φ(X) of **integral clock constraints** are expressions defined by the syntax:

  g ::= x ≤ q | $x \geq q$ | ¬ g | $g_1 \wedge g_2$

  where $x \in X$ and $q \in \mathbb{Z}$

- Examples: x = 10; x ∈ [2, 5); true are valid clock constraints
- Semantics of clock constraints $[g]$

Integral Timed Automata [Alur and Dill 1991]

Definition. A **integral timed automaton** is a HIOA $\mathcal{A} = \langle V, Q, \Theta, A, \mathcal{D}, \mathcal{T} \rangle$ where

V = X ∪ $\{l\}$, where X is a set of n clocks and l is a discrete state variable of finite type Ł

A is a finite set of actions

$\mathcal{D}$ is a set of transitions such that

The guards are described by clock constraings $\Phi(X)$

$\langle x, l \rangle - a \rightarrow \langle x', l' \rangle$ implies either $x' = x$ or $x = 0$

$\mathcal{T}$ set of clock trajectories for the clock variables in X

Example: Light switch

automaton Switch

variables

internal x, y:Real := 0, loc: {on,off} := off

transitions

internal push

pre x $\geq$ 2

eff if loc = off **then** y := 0 **fi;** x := 0; loc := on

internal pop

pre y = 15 /\ loc = off

eff x := 0

trajectories

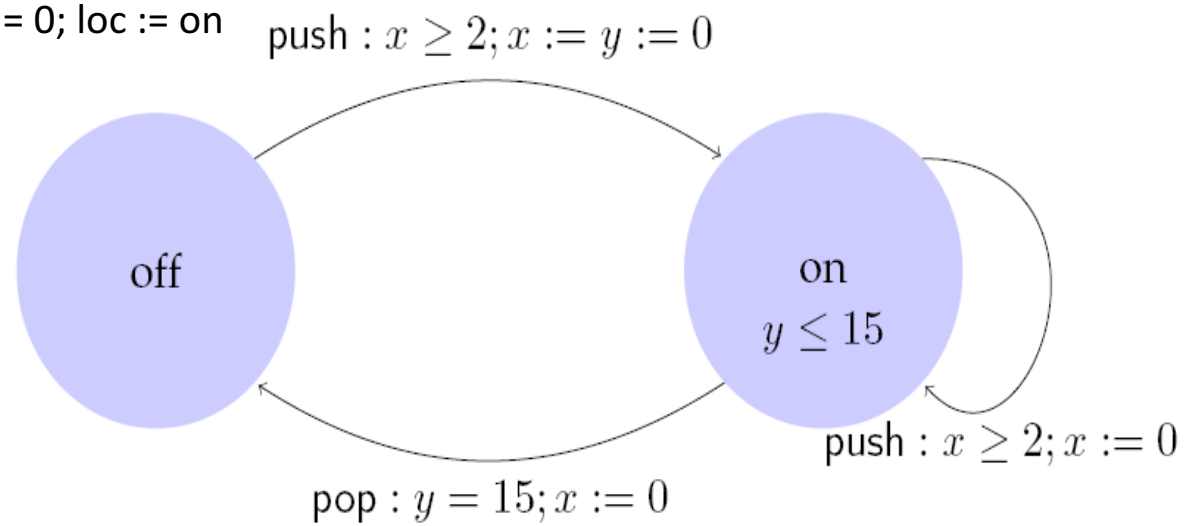
invariant loc = on \/ loc = off

stop when y = 15 /\ loc = off

evolve d(x) = 1; d(y) = 1

Description

Switch can be turned on whenever at least 2 time units have elapsed since the last turn off. Switches off automatically 15 time units after the last on.



Control State (Location) Reachability Problem

- Given an ITA, check if a particular location is reachable from the initial states
- This problem is decidable
- Key idea:
  - Construct a Finite State Machine that is a time-abstract bisimilar to the ITA
  - Check reachability of FSM

A Simulation Relation with a finite quotient

When two states $\mathbf{x_1}$ and $\mathbf{x_2}$ in Q behave identically?

- $\mathbf{x_1}.loc = \mathbf{x_2}.loc$ and
- $\mathbf{x_1}$ and $\mathbf{x_2}$ satisfy the same set of clock constraints
  - For each clock y int($\mathbf{x_1}.y$) = int($\mathbf{x_2}.y$) or int($\mathbf{x_1}.y$) $\geq c_{\mathcal{A}y}$ and int($\mathbf{x_2}.y$) $\geq c_{\mathcal{A}y}$. ($c_{\mathcal{A}y}$ is the maxium clock guard of y)
  - For each clock y with $\mathbf{x_1}.y \leq c_{\mathcal{A}y}$, frac($\mathbf{x_1}.y$) $= 0$ iff frac($\mathbf{x_2}.y$) $= 0$
  - For any two clocks y and z with $\mathbf{x_1}.y \leq c_{\mathcal{A}y}$ and $\mathbf{x_1}.z \leq c_{\mathcal{A}z}$, frac($\mathbf{x_1}.y$) $\leq$ frac($\mathbf{x_1}.z$) iff frac($\mathbf{x_2}.y$) $\leq$ frac($\mathbf{x_2}.z$)

Lemma. This is a **equivalence relation** on Q

The partition of Q induced by this relation is are called **clock regions**

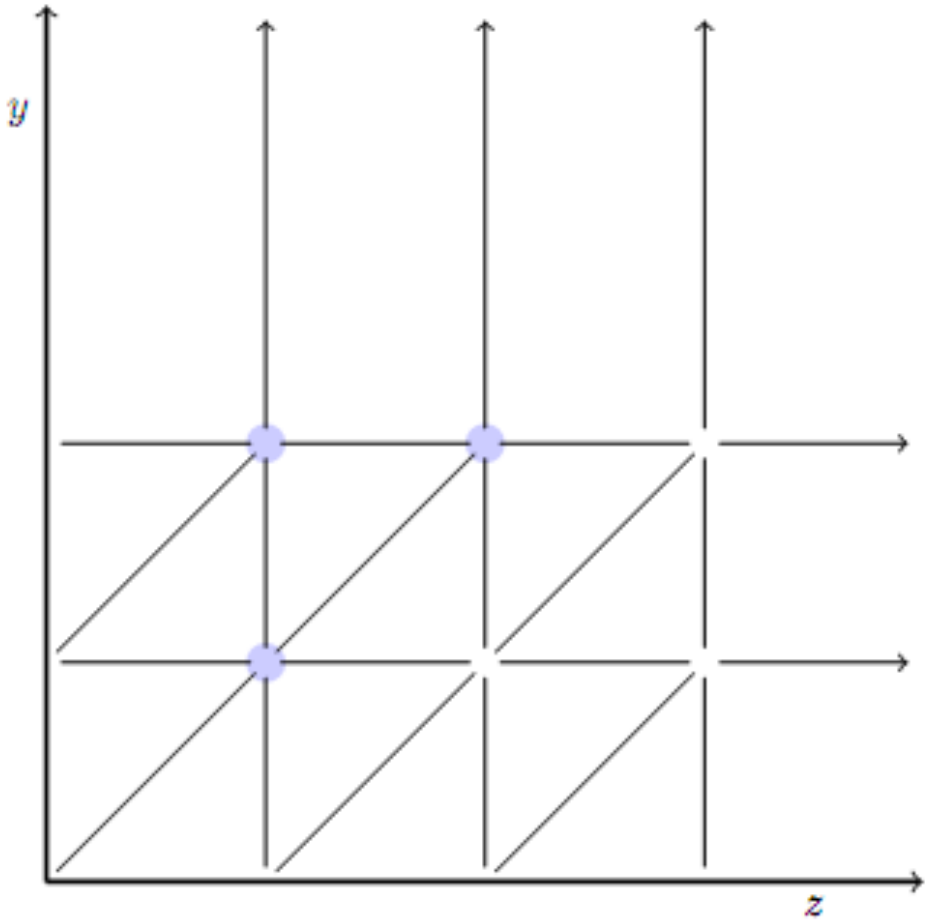
What do the clock regions look like?

Example of
Two Clocks

X = {y,z}

$c_{\mathcal{A}y}$ = 2

$c_{\mathcal{A}z}$ = 3



Complexity

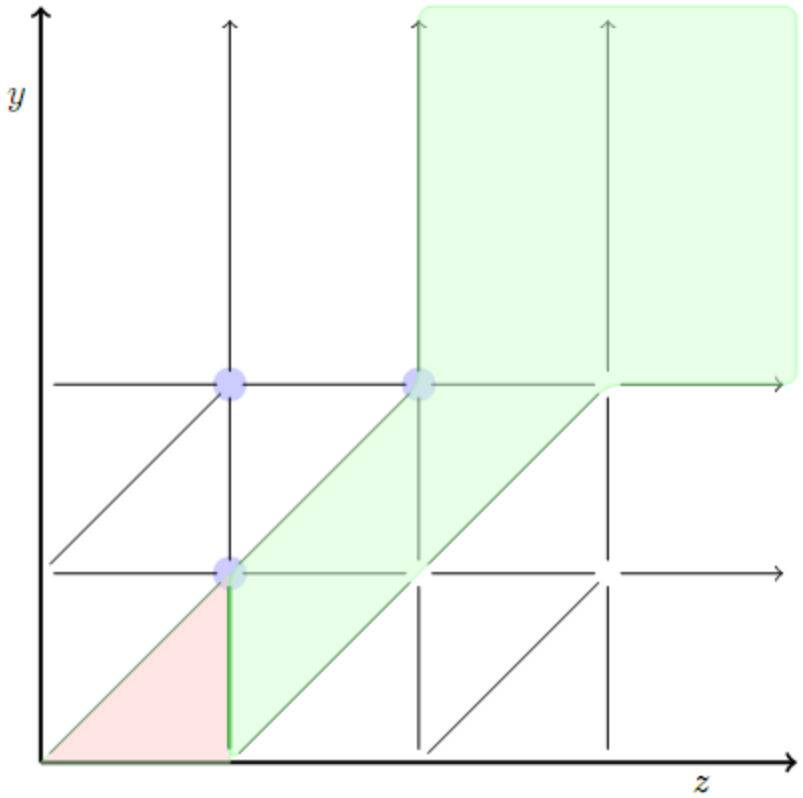
- **Lemma**. The number of clock regions is bounded by $|X|!\, 2^{|X|} \prod_{z \in X} (2c_{\mathcal{A}z} + 2)$.

Region Automaton

- ITA (clock constants) defines the clock regions

- Now we add the "appropriate transitions" between the regions to create a finite automaton which gives a **time abstract bisimulation** of the ITA with respect to control state reachability
  - **Time successors**: Consider two clock regions γ and γ', we say that γ' is a time successor of γ if there exits a trajectory of ITA starting from γ that ends in γ'
  - **Discrete transitions**: Same as the ITA

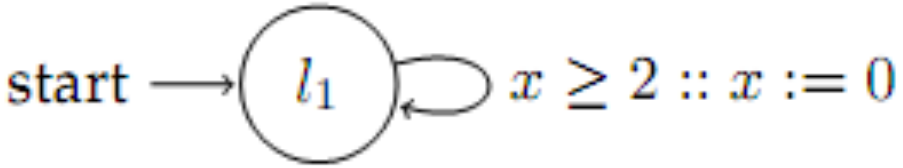
Time Successors



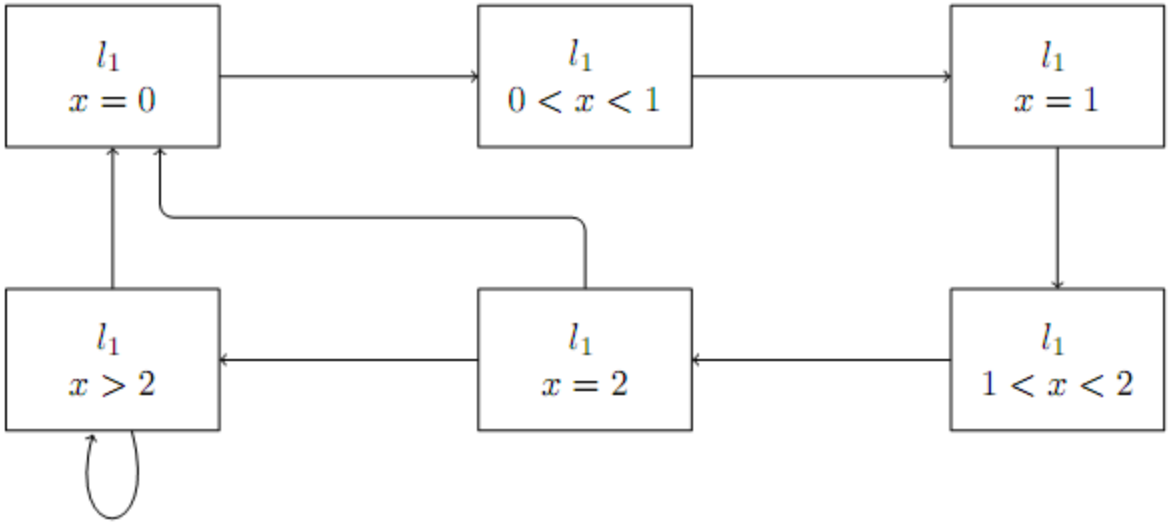
The clock regions in blue are time successors of the clock region in red.

Example 1: Region Automata

ITA

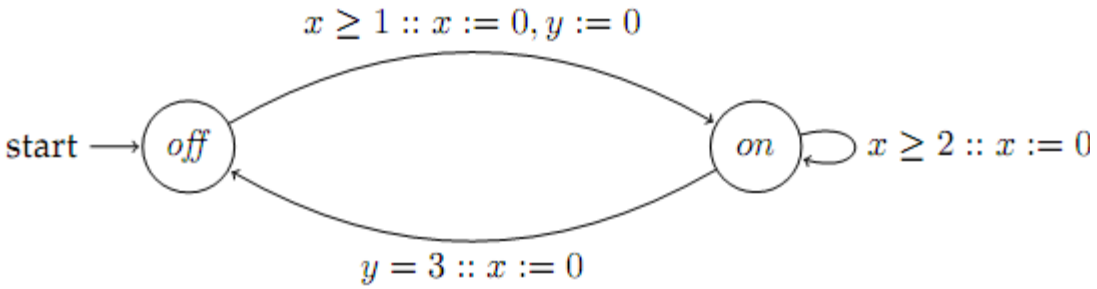


Corresponding FA

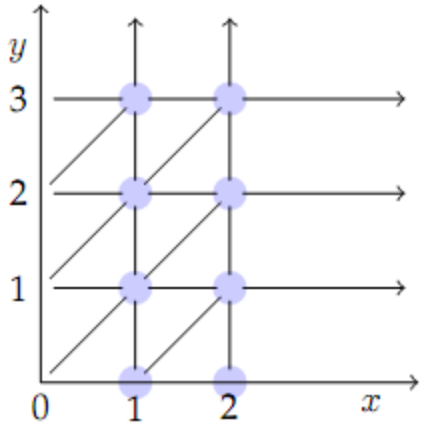


Example 2

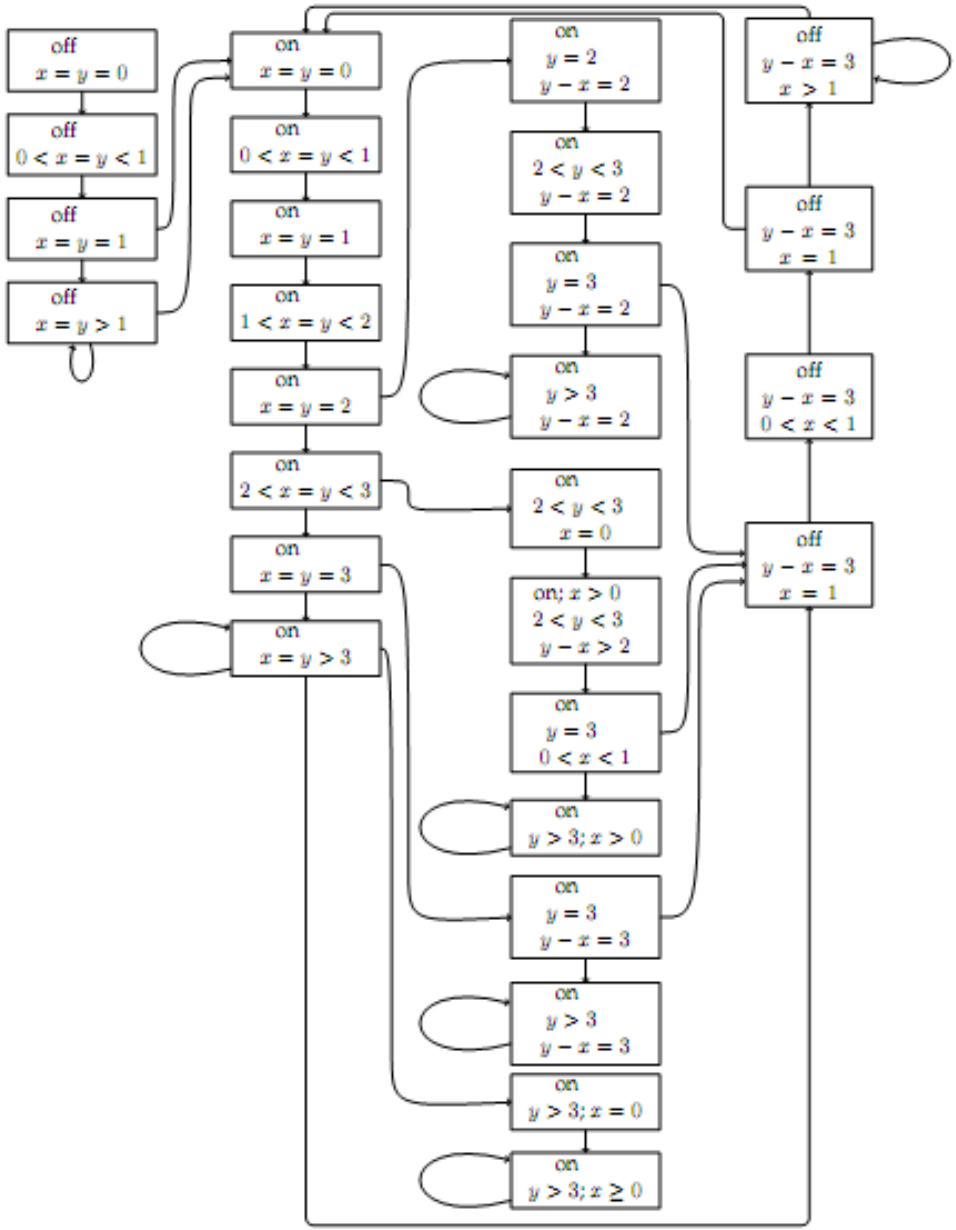
ITA



Clock Regions



Corresponding FA



$$|X|!\, 2^{|X|} \prod_{z \in X} (2c_{\mathcal{A}z} + 2)$$

Drastically increasing with the number of clocks

Clocks and **Rational** Clock Constraints

- A **clock variable** x is a continuous (analog) variable of type real such that along any trajectory τ of x, for all t ∈ $\tau.dom, (\tau \downarrow x)(t) = t$.
- For a set X of clock variables, the set Φ(X) of **integral clock constraints** are expressions defined by the syntax:

  g ::= x ≤ q | $x \geq q$ | ¬ g | $g_1 \wedge g_2$

  where $x \in X$ and $q \in \mathbb{Q}$
- Examples: x = 10.125; x ∈ [2.99, 5); true are valid rational clock constraints
- Semantics of clock constraints $[g]$

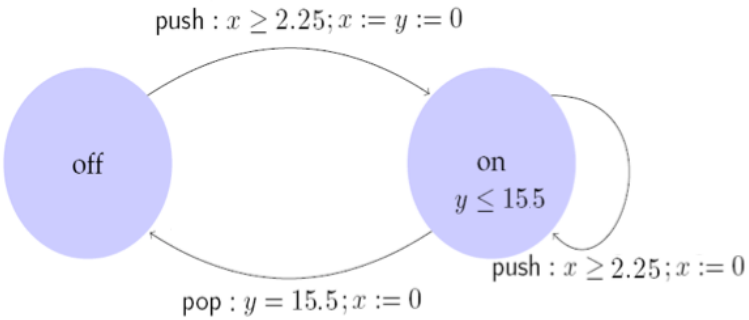
Step 1. Rational Timed Automata

- **Definition.** A **rational timed automaton** is a HA $\mathcal{A} = \langle V, Q, \Theta, A, \mathcal{D}, \mathcal{T} \rangle$ where
  - V = X ∪ $\{loc\}$, where X is a set of n clocks and l is a discrete state variable of finite type Ł
  - A is a finite set
  - $\mathcal{D}$ is a set of transitions such that
    - The guards are described by **rational** clock constraings $\Phi(X)$
    - $\langle x, l \rangle - a \rightarrow \langle x', l' \rangle$ implies either $x' = x$ or $x = 0$
  - $\mathcal{T}$ set of clock trajectories for the clock variables in X

Example: **Rational** Light switch

Switch can be turned on whenever at least 2.25 time units have elapsed since the last turn off or on. Switches off automatically 15.5 time units after the last on.

automaton Switch
  internal push; pop
    variables
      internal x, y:Real := 0, loc:{on,off} := off
    transitions
      push
        pre x >=2.25
        eff if loc = on **then** y := 0 **fi;** x := 0; loc := off
      pop
        pre y = 15.5 ∧ loc = off
        eff x := 0
    trajectories
      invariant loc = on ∨ loc = off
      stop when y = 15.5 ∧ loc = off
      evolve d(x) = 1; d(y) = 1



Control State (Location) Reachability Problem

- Given an RTA, check if a particular location is reachable from the initial states
- Is problem decidable?
- Yes
- Key idea:
  - Construct a ITA that is time-abstract bisimilar to the given RTA
  - Check CSR for ITA

Construction of ITA from RTA

- Multiply all rational constants by a factor q that make them integral
- Make d(x) = q for all the clocks
- RTA Switch is bisimilar to ITA Iswitch
- Simulation relation R is given by
- (**u,s**) ∈ R iff **u.**x = 4 **s.**x and **u.**y = 4 **s.**y

automaton ISwitch
internal push; pop
variables
  internal x, y:Real := 0, loc:{on,off} := off
transitions
  push
    pre x >= 9
    eff if loc = on **then** y := 0 **fi;** x := 0; loc := off
  pop
    pre y = 62 ∧ loc = off
    eff x := 0
trajectories
  invariant loc = on ∨ loc = off
  stop when y = 62 ∧ loc = off
  evolve d(x) = 4; d(y) = 4

Step 2. Multi-Rate Automaton

- **Definition.** A **multirate automaton** is $\mathcal{A} = \langle V, Q, \Theta, A, \mathcal{D}, \mathcal{T} \rangle$ where
  - V = X ∪ $\{loc\}$, where X is a set of n **continuous variables** and loc is a discrete state variable of finite type Ł
  - A is a finite set of actions
  - $\mathcal{D}$ is a set of transitions such that
    - The guards are described by **rational** clock constraings $\Phi(X)$
    - $\langle x, l \rangle - a \rightarrow \langle x', l' \rangle$ implies either $x' = c \; or \; x' = x$
  - $\mathcal{T}$ set of trajectories such that

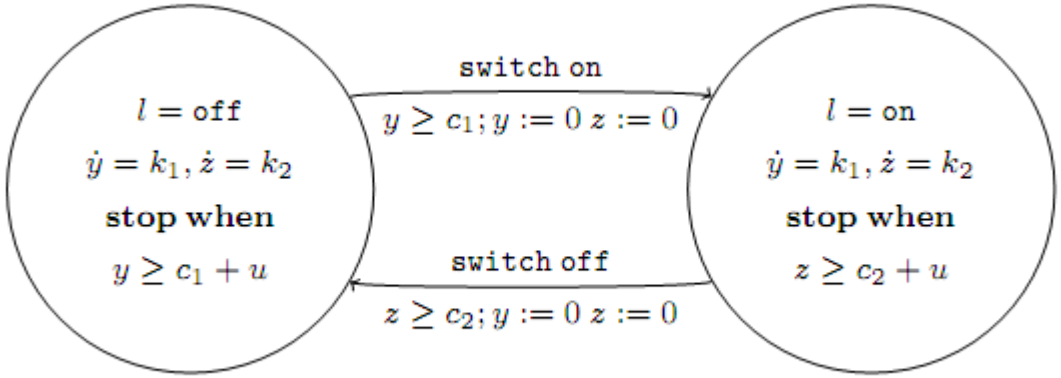
    for each variable $x \in X \; \exists k \; such \; that \; \tau \in \mathcal{T}, t \in \tau.dom$

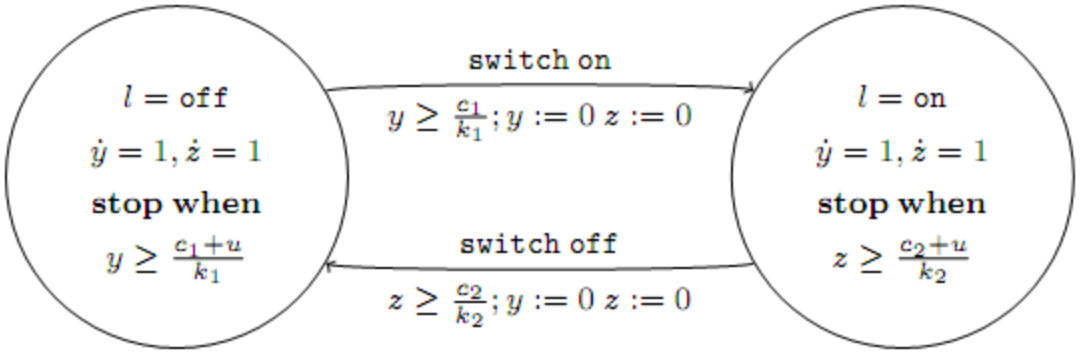
    $$\tau(t).x = \tau(0).x + k \; t$$

Control State (Location) Reachability Problem

- Given an MRA, check if a particular location is reachable from the initial states
- Is problem is decidable? Yes
- Key idea:
  - Construct a RTA that is bisimilar to the given MRA

Example: Multi-rate to rational TA





Step 3. Rectangular HA

Definition. An **rectangular hybrid automaton (RHA)** is a HA $\mathcal{A} = \langle V, A, \mathcal{T}, \mathcal{D} \rangle$ where

- V = X ∪ $\{loc\}$, where X is a set of n **continuous variables** and loc is a discrete state variable of finite type Ł
- A is a finite set
- $\mathcal{T} = \cup_\ell \mathcal{T}_\ell$ set of trajectories for X
  - For each $\tau \in \mathcal{T}_\ell, x \in X$ either (i) $d(x) = k_\ell$ or (ii) $d(x) \in [k_{\ell 1}, k_{\ell 2}]$
  - Equivalently, (i) $\tau(t)\lceil x = \tau(0)\lceil x + k_\ell t$

    (ii) $\tau(0)\lceil x + k_{\ell 1} t \leq \tau(t)\lceil x \leq \tau(0)\lceil x + k_{\ell 2} t$
- $\mathcal{D}$ is a set of transitions such that
  - Guards are described by **rational** clock constrains
  - $\langle x, l \rangle \rightarrow_a \langle x', l' \rangle$ implies $x' = x \; or x' \in [c_1, c_2]$

CSR Decidable for RHA?

- Given an RHA, check if a particular location is reachable from the initial states?
- Is this problem decidable? No
  - **[Henz95]** Thomas Henzinger, Peter Kopke, Anuj Puri, and Pravin Varaiya. What's Decidable About Hybrid Automata?. Journal of Computer and System Sciences, pages 373–382. ACM Press, 1995.
  - CSR for RHA reduction to Halting problem for 2 counter machines
  - Halting problem for 2CM known to be undecidable
  - Reduction in next lecture

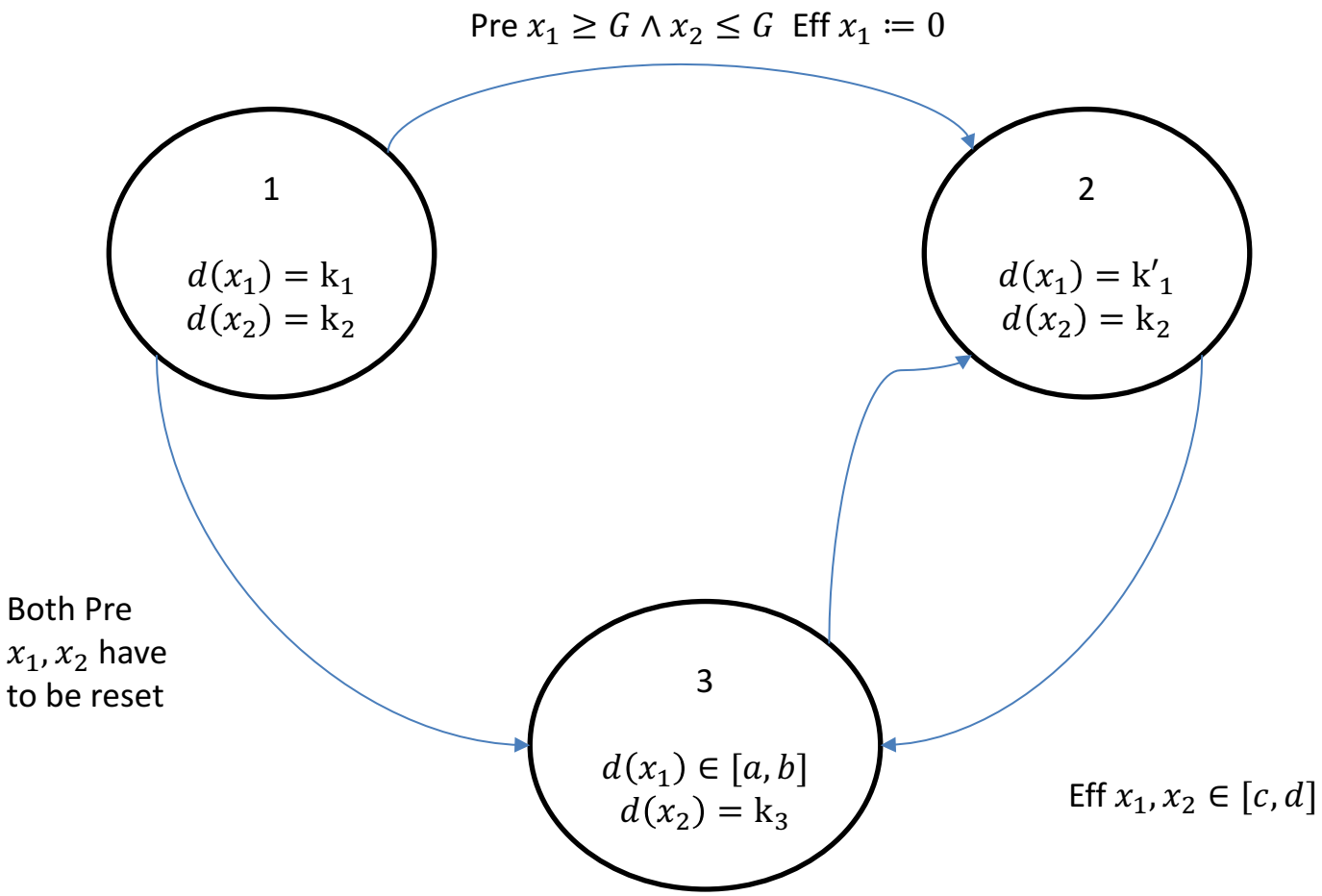
Step 4. Initialized Rectangular HA

Definition. An **initialized rectangular hybrid automaton (IRHA)** is a RHA $\mathcal{A}$ where

- V = X ∪ $\{loc\}$, where X is a set of n **continuous variables** and $\{loc\}$ is a discrete state variable of finite type Ł
- A is a finite set
- $\mathcal{T} = \cup_\ell \mathcal{T}_\ell$ set of trajectories for X
  - For each $\tau \in \mathcal{T}_\ell, x \in X$ either (i) $d(x) = k_\ell$ or (ii) $d(x) \in [k_{\ell 1}, k_{\ell 2}]$
  - Equivalently, (i) $\tau(t)\lceil x = \tau(0)\lceil x + k_\ell t$

    (ii) $\tau(0)\lceil x + k_{\ell 1} t \leq \tau(t)\lceil x \leq \tau(0)\lceil x + k_{\ell 2} t$
- $\mathcal{D}$ is a set of transitions such that
  - Guards are described by **rational** clock constraings
  - $\langle x, l\rangle \rightarrow_a \langle x', l'\rangle$ implies if dynamics changes from ℓ to ℓ' then $x' \in [c_1, c_2]$, otherwise $x' = x$

Example: Rectangular Initialized HA

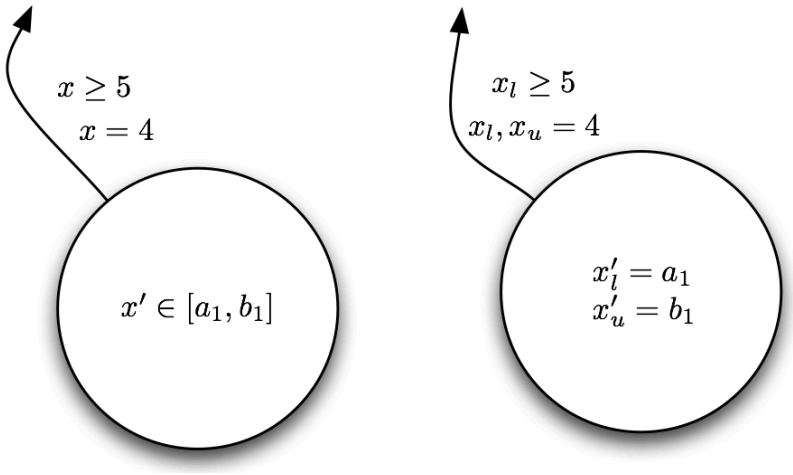


CSR Decidable for IRHA?

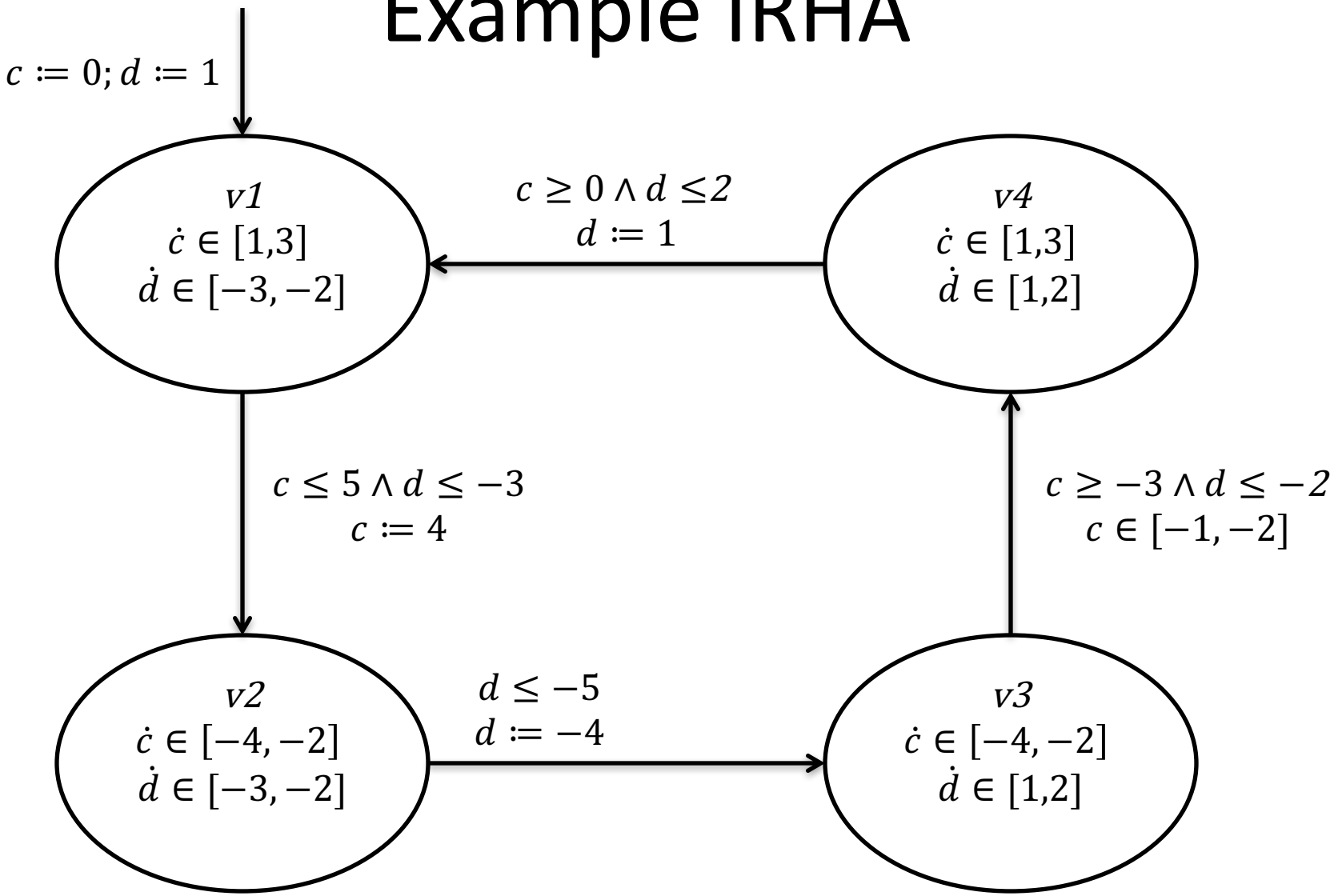
- Given an IRHA, check if a particular location is reachable from the initial states
- Is this problem decidable? Yes
- Key idea:
  - Construct a 2n-dimensional **initialized m**ulti-rate automaton that is bisimilar to the given IRHA
  - Construct a ITA that is bisimilar to the Singular TA

Split every variable into two variables---tracking the upper and lower bounds

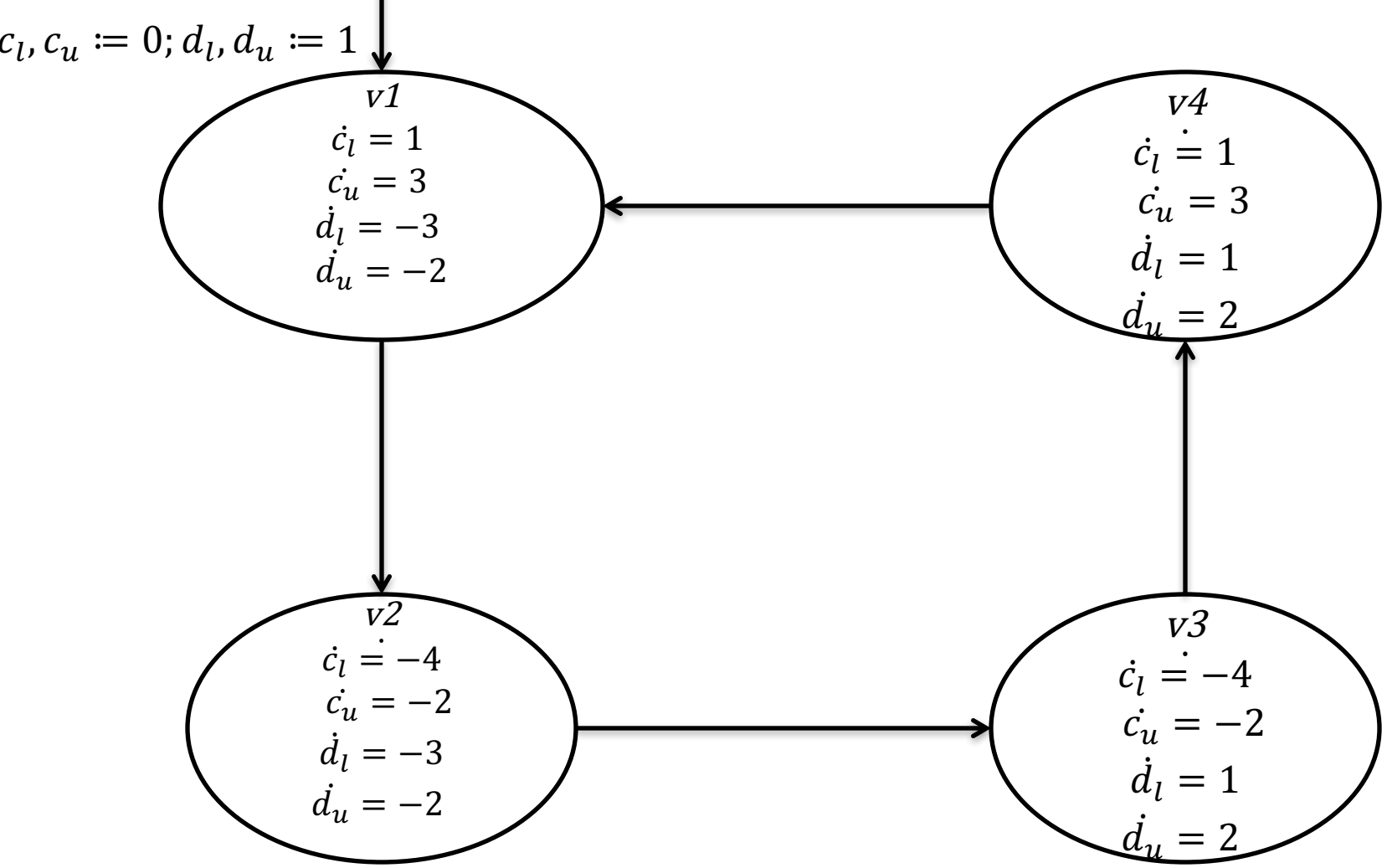
IRHA	MRA
x	x_ℓ ; x_u
Evolve: $d(x) \in [a_1, b_1]$	Evolve: $d(x_\ell) = a_1; d(x_u) = b_1$
Eff: $x' \in [a_1, b_1]$	Eff: $x_\ell = a_1; x_u = b_1$
$x' = c$	$x_\ell = x_u = c$
Guard: $x \geq 5$	$x_l \geq 5$
	$x_l < 5 \wedge x_u \geq 5$ Eff $x_l = 5$



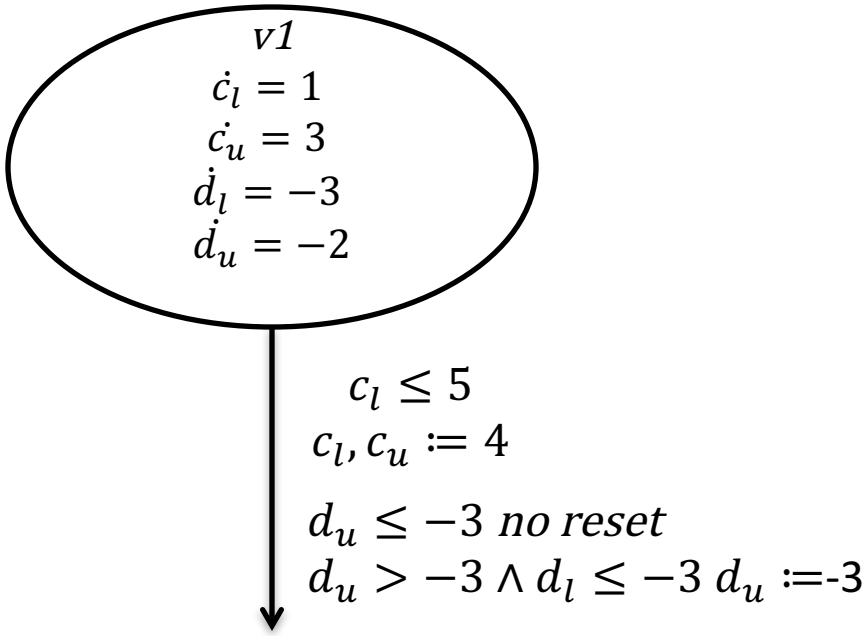
Example IRHA

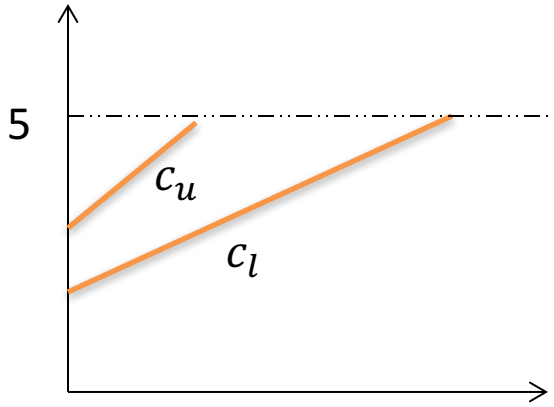


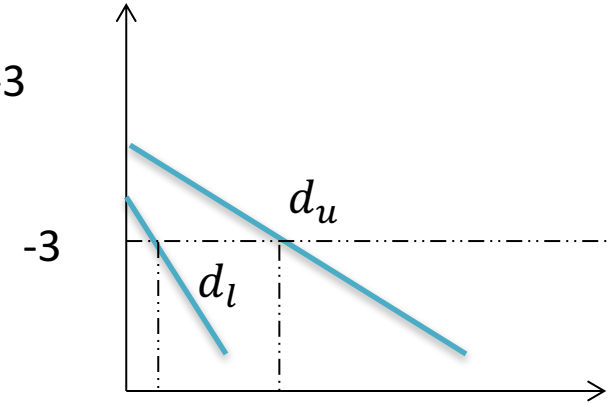
Initialized Singular HA



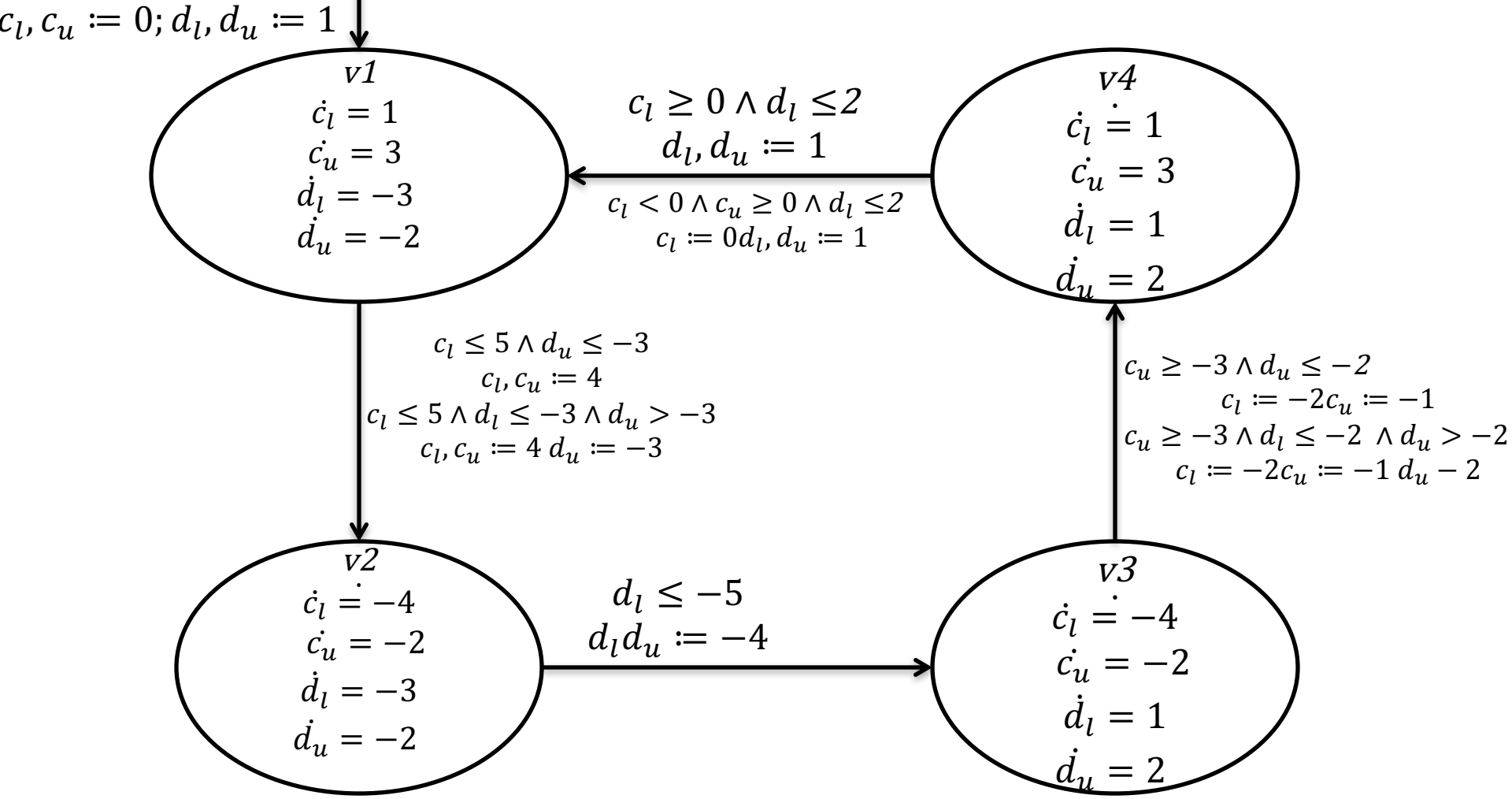
Transitions







Initialized Singular HA



Lecture Slides by Sayan Mitra
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Can this be further generalized ?

- For initialized Rectangular HA, control state reachability is decidable
  - Can we drop the initialization restriction?
    - No, problem becomes undecidable
  - Can we drop the rectangular restriction?
    - No, problem becomes undecidable
  - Tune in in a week

Data structures for representing sets

- Hyperrectangles
  - $[[g_1; g_2]] = \{x \in R^n \mid \ ||x - g_1||_\infty \leq ||g_2 - g_1||_\infty\} = \Pi_i [g_{1i}, g_{2i}]$
- Polyhedra
- Zonotopes
- Ellipsoids
- Support functions

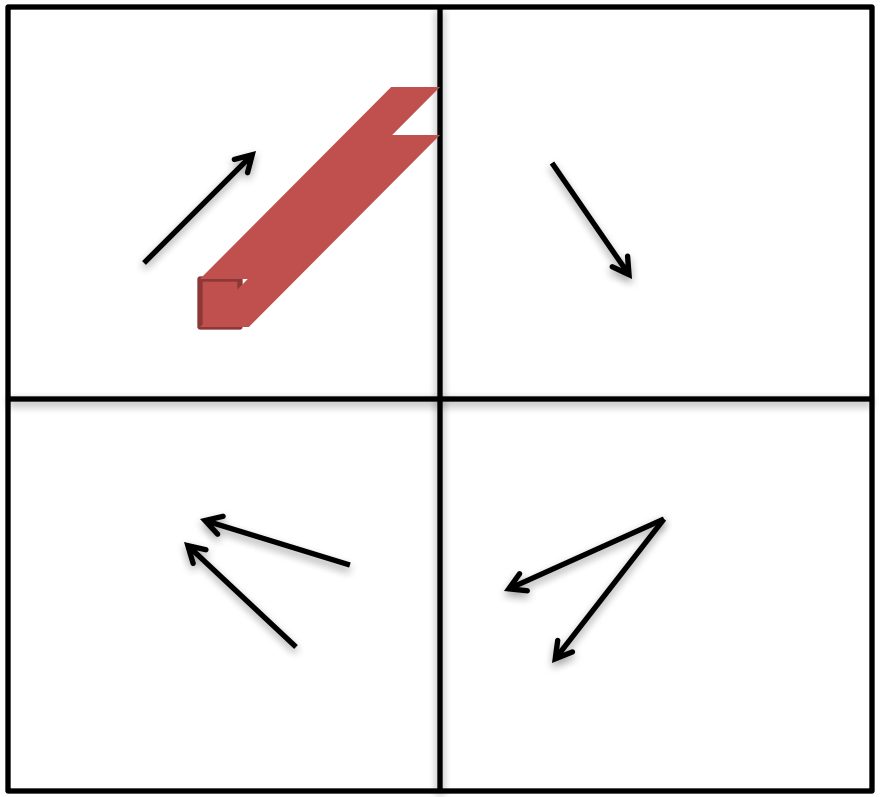
Verification in tools

Algorithm: BasicReach
Input: $\mathbf{A} = \langle V, \Theta, A, \mathbf{D}, \mathbf{T} \rangle$, $d > 0$
  $Rt, Reach: val(V)$
  $Rt := \Theta$;
  $Reach := \emptyset$;
  While $(Rt \not\subseteq \text{Reach})$
    $Reach := Reach \cup Rt$;
    $Rt := Rt \cup Post_{\mathbf{D}}(Rt)$;
    $Rt := Post_{\mathbf{T}(d)}(Rt)$;
Output: $Reach$

Algorithm: Post_{D}
\\ computes post of all transitions
Input: $A, \mathbf{D}, S_{in}$
  $S_{out} = \emptyset$
  For each $a \in A$
    For each $\langle g_1, g_2 \rangle \in S_{in}$
      If $[\![g_1, g_2]\!] \cap [\![g_{ga1}, g_{ga2}]\!] \neq \emptyset$
        $S_{out} := S_{out} \cup \langle g_{ra1}, g_{gra2} \rangle$
Output: S_{out}

Algorithm: $\text{Post}_{\mathbf{T}(d)}$
\\ computes post of all trajectories
Input: $A, \mathbf{T}, S_{in}, d$
$S_{out} = \emptyset$
  For each $\ell \in L$
    For each $\langle g_1, g_2 \rangle \in S_{in}$
      $P := \cup_{t \leq d} [\![g_1, g_2]\!] \oplus [\![t_{g\ell 1}, t_{g\ell 2}]\!]$
      $S_{out} := S_{out} \cup Approx(P)$
Output: S_{out}

Reachability Computation with polyhedra



Portion of Navigation benchmark

- A set of states is represented by disjunction of linear inequalities
  - $(loc = l_1 \wedge A_1 x \leq b_1) \vee$ $(loc = l_2 \wedge A_2 x \leq b_2) \vee$ $\ldots$
- Post(,) computation performed symbolically using quantifier elimination

$x' = k \rightarrow Post([a_1, a_2]) = \exists t\ [a_1 + kt, a_2 + kt] = [a_1, \infty]$

the state is reachable if there exists a time when we reach it.

Summary

- ITA: (very) Restricted class of hybrid automata
  - Clocks, integer constraints
  - No clock comparison, linear
- Control state reachability with Alur-Dill's algorithm (region automaton construction)
- Rational coefficients
- Multirate Automata
- Initialized Rectangular Hybrid Automata
- HyTech, PHAVer use polyhedral reachability computations

Summary

- ITA: (very) Restricted class of hybrid automata
  - Clocks, integer constraints
  - No clock comparison, linear
- Control state reachability

- Alur-Dill's algorithm
  - Construct finite bisimulation (region automaton)
  - Idea is to lump together states that behave similarly and reduce the size of the model

- UPPAAL model checker based on similar model of timed automata