

safety: $\forall \pi. [\forall i. \exists \pi'. \pi(i) \cdot \pi' = \varphi] \Rightarrow \pi \neq \varphi$

liveness: $\{ \underline{\pi(i)} \mid \pi \in \text{Paths}_{fin} \wedge \underline{\pi \neq \varphi} \} = \underline{\text{Paths}_{fin}}$

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	safety	liveness
violative	finite	infinite
satisf.	infinite	finite/ infinite

Modeling and Analysis of Hybrid Systems

Model checking timed automata

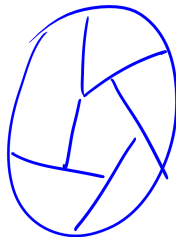
Prof. Dr. Erika Ábrahám

Informatik 2 - Theory of Hybrid Systems
RWTH Aachen University

SS 2013

Basic method: Abstraction

- **Given:** a **concrete** system
(here: a timed automaton)
- **Goal:** **reduce the size** of the system
(here: reduce the infinite state space to a finite one)
- **Result:** **abstract** system
(here: region transition system)



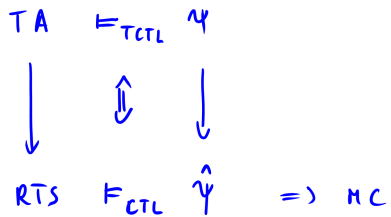
Basic method: Abstraction

- **Given:** a **concrete** system
(here: a timed automaton)
- **Goal:** **reduce the size** of the system
(here: reduce the infinite state space to a finite one)
- **Result:** **abstract** system
(here: region transition system)
- **Conservative (safe) abstraction:** If we see both the concrete and the abstract system as black boxes and make experiments with them, we **cannot distinguish between their observable behavior**.
- Two systems P and P' have the same observable behaviour iff for each context C we have that $\llbracket C[P] \rrbracket = \llbracket C[P'] \rrbracket$.
($C[P]$: the composition of C and P , $\llbracket \cdot \rrbracket$: (global) semantics)
- E.g., for programs it could mean the same input-output behaviour.
For model checking we require that they satisfy the same formulas of the underlying logic.
(here: TCTL)

Input: timed automaton \mathcal{T} , TCTL formula ψ

Output: the answer to the question if $\mathcal{T} \models \psi$

- 1 Eliminate the timing parameters from ψ , resulting in $\hat{\psi}$;
- 2 Make a finite abstraction of the state space
- 3 Construct abstract transition system RTS with
 $\mathcal{T} \models \psi$ iff $RTS \models \hat{\psi}$.
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1. Eliminating timing parameters

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Let $\mathcal{T}' = \mathcal{T} \oplus z$ result from \mathcal{T} by adding a fresh clock which never gets reset.

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$$\boxed{1} \quad \sigma \models_{TCTL} \mathbf{E}(\psi_1 \mathcal{U}^J \psi_2) \text{ iff } \exists z = [0, 2) \text{ reset } z \text{ in } \sigma \models \mathbf{E}(\psi_1 \mathcal{U} (\psi_2 \wedge z \in \mathbb{Z})) \quad 0 \leq z \leq 2$$

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$$\begin{array}{l} \mathbf{2} \quad \sigma \quad \models_{TCTL} \mathbf{A}(\psi_1 \quad \mathcal{U}^J \quad \psi_2) \text{ iff} \\ \text{reset}(z) \text{ in } \sigma \quad \models_{TCTL} \mathbf{A}(\psi_1 \quad \mathcal{U} \quad ((z \in J) \wedge \psi_2)). \end{array}$$

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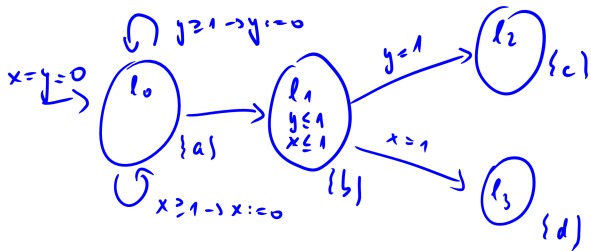
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$$\Psi: Ag^{\leq 1} E \bar{F} c$$

$$\Psi: Ag(z \leq 1 \rightarrow E \bar{F} c)$$

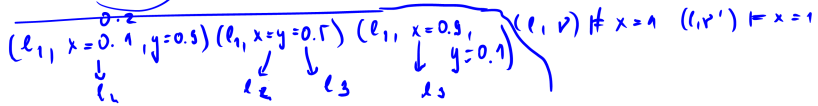
① $a \in AP$

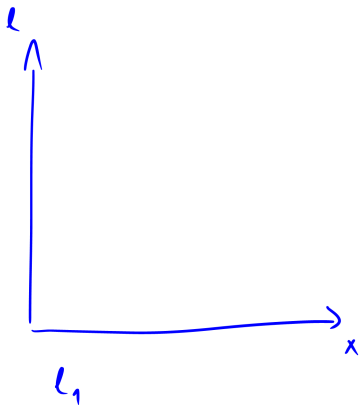
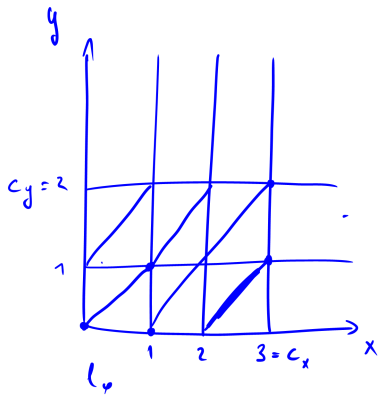
$$(l_0, v) \models a \quad (l_1, v') \not\models a \Rightarrow (l, v) \approx (l', v') \Rightarrow l = l'$$

② $x \sim c \Rightarrow \begin{cases} x \geq c \\ x \leq c \\ x < c \\ x > c \\ x = c \end{cases} \quad c \leq c_x \quad (l, v) \approx (l', v') \Rightarrow v(x) \leq c \text{ iff } v'(x) \leq c$

$\lfloor x \rfloor \text{ frac}(x)$

$\forall x \in C. \lfloor v(x) \rfloor = \lfloor v'(x) \rfloor$





Keywords:

Finite abstraction

Equivalence relation, equivalence classes

Bisimulation

And what does it mean in our context?

2. Finite state space abstraction

We search for an **equivalence relation** \cong on states, such that equivalent states satisfy the same (sub)formulae ψ' occurring in the timed automaton \mathcal{T} or in the specification ψ :

$$\sigma \cong \sigma' \Rightarrow (\sigma \models \psi' \text{ iff } \sigma' \models \psi').$$

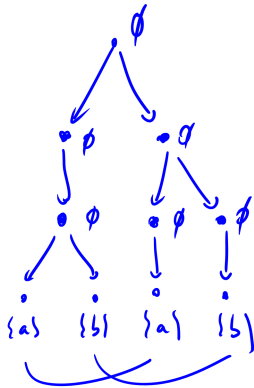
Since the set of such (sub)formulae is finite, we strive for a **finite** number of equivalence classes.

Definition

Let $LSTS = (\Sigma, Lab, Edge, Init)$ be a state transition system, AP a set of atomic propositions, and $L : \Sigma \rightarrow 2^{AP}$ a labeling function over AP .

A **bisimulation** for $LSTS$ is an equivalence relation $\approx \subseteq \Sigma \times \Sigma$ such that for all $\sigma_1 \approx \sigma_2$

- 1 $L(\sigma_1) = L(\sigma_2)$
- 2 for all $\sigma'_1 \in \Sigma$ with $\sigma_1 \xrightarrow{a} \sigma'_1$ there exists $\sigma'_2 \in \Sigma$ such that $\sigma_2 \xrightarrow{a} \sigma'_2$ and $\sigma'_1 \approx \sigma'_2$.



Definition

Let $\mathcal{T} = (Loc, \mathcal{C}, Lab, Edge, Inv, Init)$ be a timed automaton, AP a set of atomic propositions, and $L : \Sigma \rightarrow 2^{AP}$.

A **time abstract bisimulation** on \mathcal{T} is an equivalence relation $\approx_{\subseteq} \Sigma \times \Sigma$ such that for all $\sigma_1, \sigma_2 \in \Sigma$ satisfying $\sigma_1 \approx \sigma_2$

- $L(\sigma_1) = L(\sigma_2)$
- for all $\sigma'_1 \in \Sigma$ with $\sigma_1 \xrightarrow{a} \sigma'_1$ there is a $\sigma'_2 \in \Sigma$ such that $\sigma_2 \xrightarrow{a} \sigma'_2$ and $\sigma'_1 \approx \sigma'_2$
- for all $\sigma'_1 \in \Sigma$ with $\sigma_1 \xrightarrow{t_1} \sigma'_1$ there is a $\sigma'_2 \in \Sigma$ such that $\sigma_2 \xrightarrow{t_2} \sigma'_2$ and $\sigma'_1 \approx \sigma'_2$.

Lemma

Assume a timed automaton \mathcal{T} with state space Σ , and a time-abstract bisimulation $\approx \subseteq \Sigma \times \Sigma$ on \mathcal{T} .

Then for all $\sigma, \sigma' \in \Sigma$ with $\sigma \approx \sigma'$ we have that for each path

$$\pi : \sigma \xrightarrow{\alpha_1} \sigma_1 \xrightarrow{\alpha_2} \sigma_2 \xrightarrow{\alpha_3} \dots$$

of \mathcal{T} there exists a path

$$\pi' : \sigma' \xrightarrow{\alpha'_1} \sigma'_1 \xrightarrow{\alpha'_2} \sigma'_2 \xrightarrow{\alpha'_3} \dots$$

of \mathcal{T} such that for all i

- $\sigma_i \approx \sigma'_i$,
- $\alpha_i = \alpha'_i$ if $\alpha_i \in \text{Lab}$ and
- $\alpha_i, \alpha'_i \in \mathbb{R}_{\geq 0}$ otherwise.

2. Finite state space abstraction

Now, back to timed automata. How could such a bisimulation look like?

Since, in general,

- the atomic propositions assigned to and
- the paths starting at

different locations in \mathcal{T} are different, **only states (l, ν) and (l', ν') satisfying $l = l'$ should be equivalent.**

2. Finite state space abstraction

Equivalent states should satisfy the same **atomic clock constraints**.

Notation:

- Integral part of $r \in \mathbb{R}$: $\lfloor r \rfloor = \max \{c \in \mathbb{N} \mid c \leq r\}$
- Fractional part of $r \in \mathbb{R}$: $\text{frac}(r) = r - \lfloor r \rfloor$

For clock constraints $x < c$ with $c \in \mathbb{N}$ we have:

$$\nu \models x < c \Leftrightarrow \nu(x) < c \Leftrightarrow \lfloor \nu(x) \rfloor < c.$$

$$x = c$$

For clock constraints $x \leq c$ with $c \in \mathbb{N}$ we have: $\nu \models x \leq c \Leftrightarrow \nu(x) \leq c \Leftrightarrow \lfloor \nu(x) \rfloor < c \vee (\lfloor \nu(x) \rfloor = c \wedge \text{frac}(\nu(x)) = 0)$.
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$$\nu \models x \leq c \Leftrightarrow \nu(x) \leq c \Leftrightarrow \lfloor \nu(x) \rfloor < c \vee (\lfloor \nu(x) \rfloor = c \wedge \text{frac}(\nu(x)) = 0).$$

I.e., only states (l, ν) and (l, ν') satisfying

$$\lfloor \nu(x) \rfloor = \lfloor \nu'(x) \rfloor \text{ and } \text{frac}(\nu(x)) = 0 \text{ iff } \text{frac}(\nu'(x)) = 0$$

for all $x \in \mathcal{C}$ should be equivalent.

$$x \leq c \quad (l, v) \approx (l, v')$$

$$v(x) \leq c$$

$$\Downarrow$$
$$v(x) = c \quad \vee \quad [v(x)] < c$$

①

②

\Leftrightarrow

\Rightarrow

\Leftarrow

$$v'(x) \leq c$$

$$v'(x) = c \quad \vee \quad [v'(x)] < c$$

③

④

$$\left[(71 \wedge 72) \vee 3 \vee 4 \right] \wedge \left[(73 \wedge 74) \vee 1 \vee 2 \right]$$

2. Finite state space abstraction

Problem: It would generate infinitely many equivalence classes!

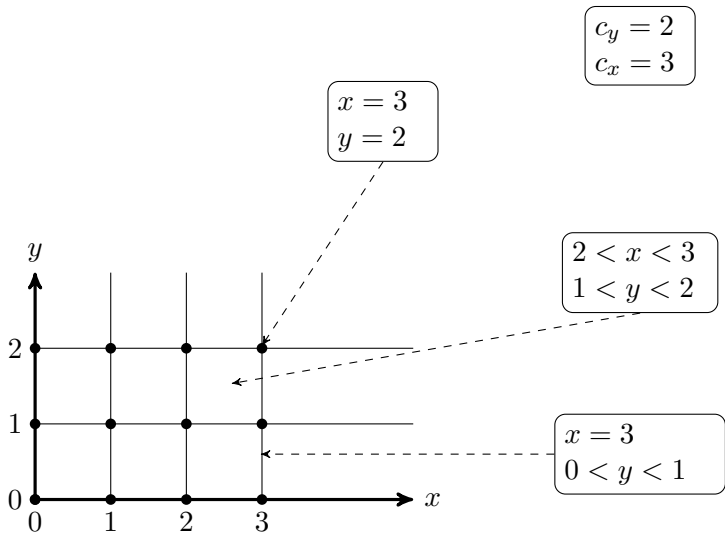
Let c_x be the largest constant which a clock x is compared to in \mathcal{T} or in ψ . Then there is no observation which could distinguish between the x -values in (l, ν) and (l, ν') if $\nu(x) > c_x$ and $\nu'(x) > c_x$.

i.e., only states (l, ν) and (l, ν') satisfying

$$\frac{(\nu(x) > c_x \wedge \nu'(x) > c_x) \quad \vee}{([\nu(x)] = [\nu'(x)] \wedge \text{frac}(\nu(x)) = 0 \text{ iff } \text{frac}(\nu'(x)) = 0)}$$

for all $x \in \mathcal{C}$ should be equivalent.

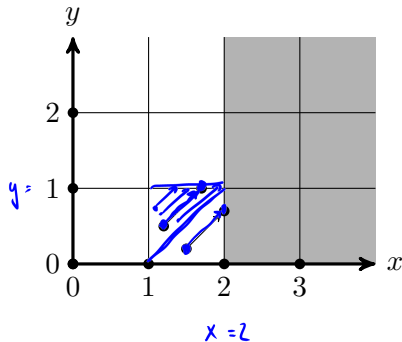
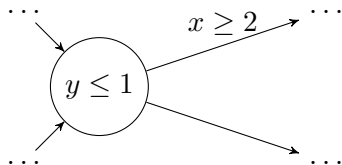
2. Finite state space abstraction



2. Finite state space abstraction

As the following example illustrates, we must make a further refinement of the abstraction, since it does not distinguish between states satisfying different formulae.

2. Finite state space abstraction



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What we need is a refinement taking the **order of the fractional parts of the clock values** into account. However, again only for values below the largest constants to which the clocks get compared.

I.e., only states (l, ν) and (l, ν') satisfying

$$\begin{aligned} & (\nu(x), \nu'(x) > c_x \wedge \nu(y), \nu'(y) > c_y) \quad \vee \\ & \left(\begin{array}{l} \text{frac}(\nu(x)) < \text{frac}(\nu(y)) \quad \text{iff} \quad \text{frac}(\nu'(x)) < \text{frac}(\nu'(y)) \quad \wedge \\ \text{frac}(\nu(x)) \equiv \text{frac}(\nu(y)) \quad \text{iff} \quad \text{frac}(\nu'(x)) \equiv \text{frac}(\nu'(y)) \quad \wedge \\ \text{frac}(\nu(x)) > \text{frac}(\nu(y)) \quad \text{iff} \quad \text{frac}(\nu'(x)) > \text{frac}(\nu'(y)) \end{array} \right) \end{aligned}$$

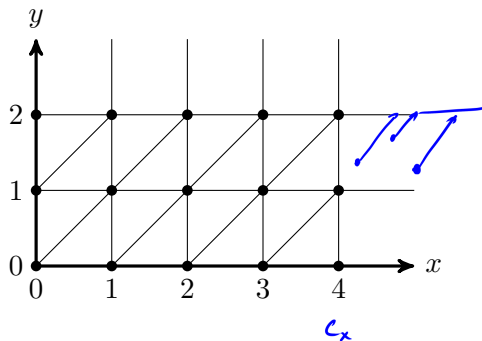
for all $x, y \in \mathcal{C}$ should be equivalent.

Because of symmetry the following is also sufficient:

$$\begin{aligned} & (\nu(x), \nu'(x) > \underbrace{c_x} \wedge \nu(y), \nu'(y) > c_y) \quad \vee \\ & \left(\text{frac}(\nu(x)) \leq \text{frac}(\nu(y)) \quad \text{iff} \quad \text{frac}(\nu'(x)) \leq \text{frac}(\nu'(y)) \right) \end{aligned}$$

for all $x, y \in \mathcal{C}$ should be equivalent.

2. Finite state space abstraction



$$c_y = 2$$

$$c_x = 4$$

finite index

2. Finite state space abstraction

Definition

For a timed automaton \mathcal{T} and a TCTL formula ψ , both over a clock set \mathcal{C} , we define the **clock equivalence relation** $\cong \subseteq \Sigma \times \Sigma$ by $(l, \nu) \cong (l', \nu')$ iff $l = l'$ and

- for all $x \in \mathcal{C}$, either $\nu(x) > c_x \wedge \nu'(x) > c_x$ or $\Rightarrow x \sim c$

$$\lfloor \nu(x) \rfloor = \lfloor \nu'(x) \rfloor \wedge (\text{frac}(\nu(x)) = 0 \text{ iff } \text{frac}(\nu'(x)) = 0)$$

- for all $x, y \in \mathcal{C}$ if $\nu(x), \nu'(x) \leq c_x$ and $\nu(y), \nu'(y) \leq c_y$ then

$$\text{frac}(\nu(x)) \leq \text{frac}(\nu(y)) \text{ iff } \text{frac}(\nu'(x)) \leq \text{frac}(\nu'(y)).$$

The **clock region** of an evaluation $\nu \in V$ is the set $[\nu] = \{\nu' \in V \mid \nu \cong \nu'\}$.

The **clock region** of a state $\sigma = (l, \nu) \in \Sigma$ is the set

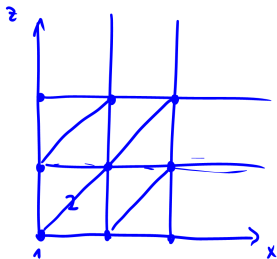
$$[\sigma] = \{(l, \nu') \in \Sigma \mid \nu \cong \nu'\}.$$

2. Finite state space abstraction

Lemma

Clock equivalence is a bisimulation over $AP' = AP \cup ACC(\mathcal{T}) \cup ACC(\psi)$.

$$x=0 \rightarrow \text{EF}^{(0,2]} \quad x=0 \rightarrow \text{EF}(0 < z \leq 2 \wedge x=0)$$

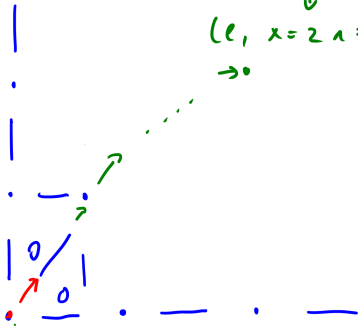


$$(e, x=0.2 \wedge z=0.2)$$

$$(e, x=0 \wedge z=0) \rightarrow (e, x=0.1 \wedge z=0.1)$$

$$(e, x=2 \wedge z=2)$$

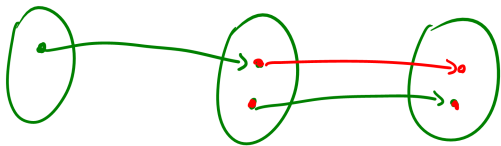
\rightarrow



$\{as\}$

EG τa

AF $x=1$



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3. The abstract transition system

We have defined regions as abstract states,
now we connect them by abstract transitions.

Two kinds of transitions:
time and discrete

3. The abstract transition system

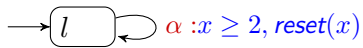
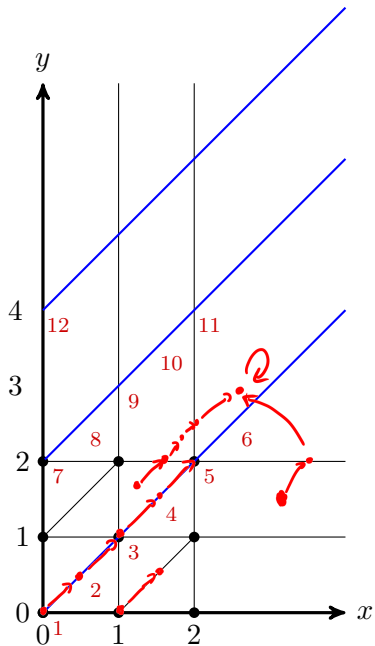
Definition

The clock region $r_\infty = \{\nu \in V \mid \forall x \in \mathcal{C}. \nu(x) > c_x\}$ is called **unbounded**. Let r, r' be two clock regions. The region r' is the **successor clock region** of r , denoted by $r' = \text{succ}(r)$, if either

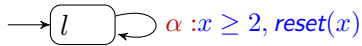
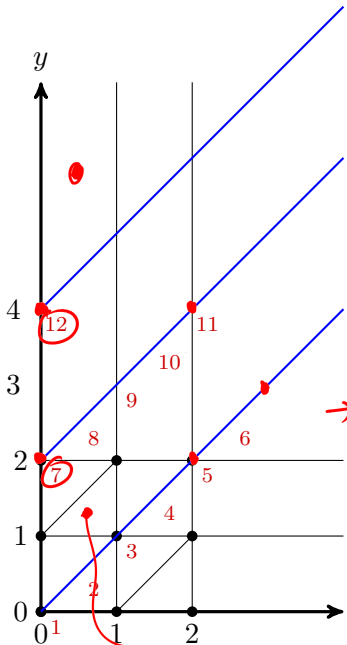
- $r = r' = r_\infty$, or
- $r \neq r_\infty$, $r \neq r'$, and for all $\nu \in r$:

$$\exists d \in \mathbb{R}_{>0}. (\nu + d \in r' \wedge \forall 0 \leq d' \leq d. \nu + d' \in r \cup r').$$

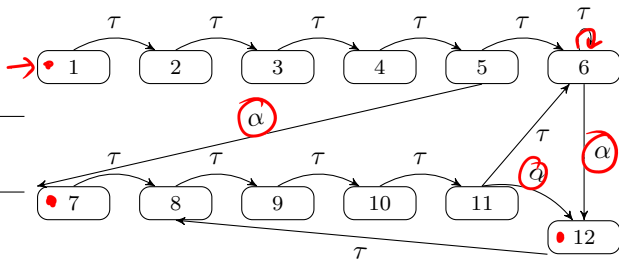
The **successor state region** is defined as $\text{succ}((l, r)) = (l, \text{succ}(r))$.



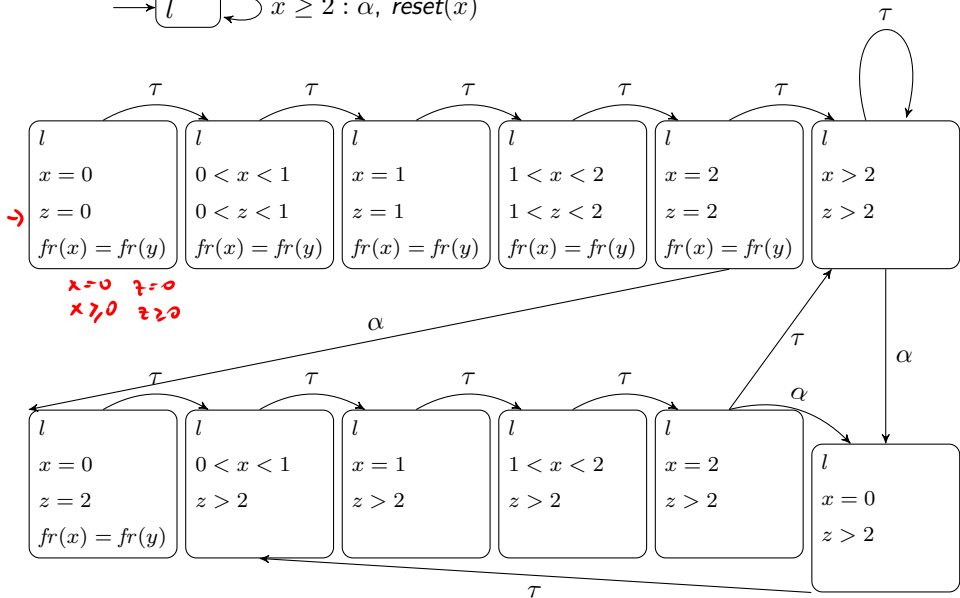
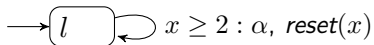
$$\mathbf{E} \mathcal{F}^{(0,2]} x = 0$$



$\mathbf{EF}^{(0,2]} x = 0$



$0 < x < 1 \wedge 1 < y < 2 \wedge f_r(y) < f_r(x)$



3. The abstract transition system

Definition

Let $\mathcal{T} = (Loc, \mathcal{C}, Lab, Edge, Inv, Init)$ be a non-zero timelock-free timed automaton with an atomic proposition set AP and a labeling function L , and let $\hat{\psi}$ be an unbounded TCTL formula over \mathcal{C} and AP .

The region transition system of \mathcal{T} for $\hat{\psi}$ is a labelled state transition system $RTS(\mathcal{T}, \hat{\psi}) = (\Sigma', Lab', Edge', Init')$ with atomic propositions AP' and a labeling function L' such that

- Σ' the finite set of all state regions $\{(l, [v]) \mid v \models \text{Inv}(l)\}$
- $Init' = \{[\sigma] \mid \sigma \in Init\}$
- AP' = AP \cup $ACC(\mathcal{T})$ \cup $ACC(\hat{\psi})$
- $L'((l, r))$ = $L(l)$ \cup $\{g \in AP' \setminus AP \mid r \models g\}$

and

3. The abstract transition system

Definition

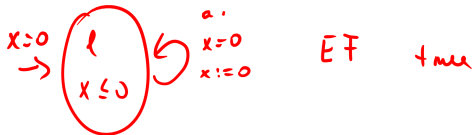
$$\frac{\begin{array}{l} (l, a, (g, C), l') \in \text{Edge} \\ r \models g \quad r' = \text{reset}(C) \text{ in } r \quad r' \models \text{Inv}(l') \end{array}}{(l, r) \xrightarrow{a} (l', r')}$$

$(e, v) \xrightarrow{a} (e', v')$ for some
 $v \in r \quad (r = [v])$

Rule Discrete

$$\frac{(r \models \text{Inv}(l)) \quad \text{succ}(r) \models \text{Inv}(l)}{(l, r) \xrightarrow{t} (l, \text{succ}(r))}$$

Rule Time



3. The abstract transition system

Lemma

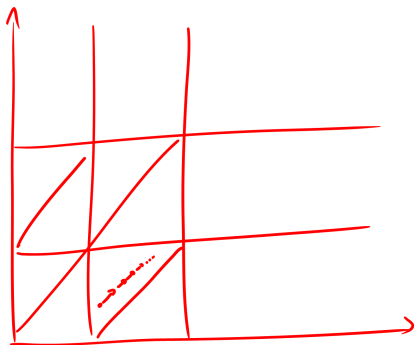
For non-zero \mathcal{T} and $\pi = s_0 \rightarrow s_1 \rightarrow \dots$ an initial, infinite path of \mathcal{T} :

- if π is time-convergent, then there is an index j and a state region (l, r) such that $s_i \in (l, r)$ for all $i \geq j$.
- if there is a state region (l, r) with $r \neq r_\infty$ and an index j such that $s_i \in (l, r)$ for all $i \geq j$ then π is time-convergent.

Lemma

For a non-zero timed automaton \mathcal{T} and a TCTL formula ψ :

$$\mathcal{T} \models_{TCTL} \psi \quad \text{iff} \quad \text{RTS}(\mathcal{T}, \hat{\psi}) \models_{CTL} \hat{\psi}$$



Input: timed automaton \mathcal{T} , TCTL formula ψ

Output: the answer to the question if $\mathcal{T} \models \psi$

- 1 Eliminate the timing parameters from ψ , resulting in $\hat{\psi}$;
- 2 Make a finite abstraction of the state space
- 3 Construct abstract transition system RTS with
 $\mathcal{T} \models \psi$ iff $RTS \models \hat{\psi}$.
- 4 Apply CTL model checking to check whether $RTS \models \hat{\psi}$;
- 5 Return the model checking result.

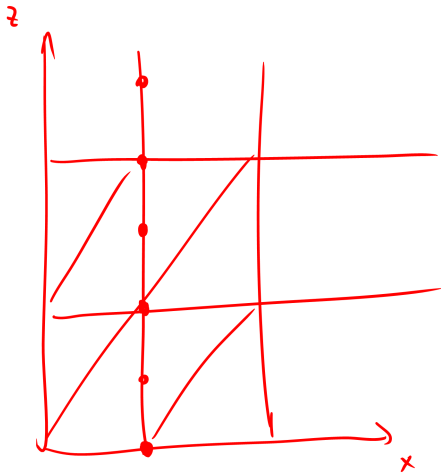
The procedure is quite similar to CTL model checking for finite automata.

One difference:

- Handling nested time bounds in TCTL formulae

$$EF \leq 1 \quad EF \leq 2 \quad a \quad \rightarrow \quad EF(z \leq 1 \wedge EF(z \leq 2 \wedge a))$$

$\underbrace{\quad}_{z:=0}$

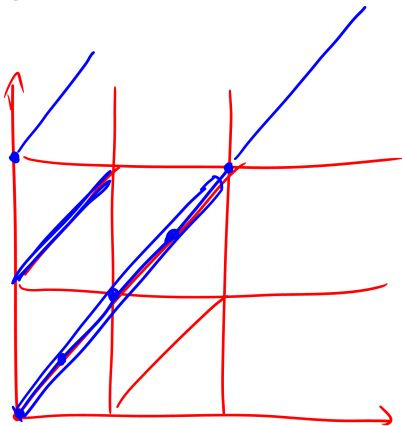


Input: timed automaton \mathcal{T} , TCTL formula ψ

Output: the answer to the question if $\mathcal{T} \models \psi$

- 1 Eliminate the timing parameters from ψ , resulting in $\hat{\psi}$;
- 2 Make a finite abstraction of the state space
- 3 Construct abstract transition system RTS
 $\mathcal{T} \models \psi$ iff $RTS \models \hat{\psi}$
- 4 Apply CTL model checking to check whether $RTS \models \hat{\psi}$;
- 5 Return the model checking result.

\rightarrow (0) $x=2$ $E\bar{T}^{(0,2]}$ $x=0$
 $x:=0$



$z:$

$$\bigwedge_i x_i \sim c_i \wedge \bigwedge_i x_i - x_j \sim d_j$$