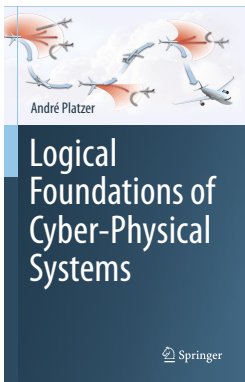


# 10: Differential Equations & Differential Invariants

## Logical Foundations of Cyber-Physical Systems



André Platzer

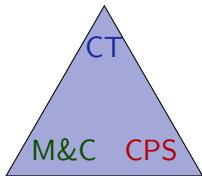


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- 2 A Gradual Introduction to Differential Invariants
  - Global Descriptive Power of Local Differential Equations
  - Intuition for Differential Invariants
  - Deriving Differential Equations
- 3 Differentials
  - Syntax
  - Semantics of Differential Symbols
  - Semantics of Differential Equations
  - Soundness
  - Example Proofs
- 4 Soundness Proof
- 5 Summary



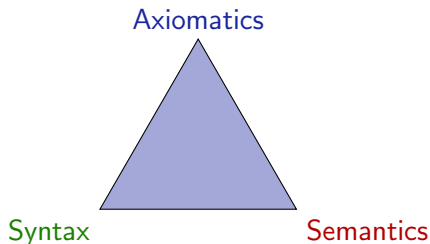
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discrete vs. continuous analogies  
rigorous reasoning about ODEs  
induction for differential equations  
differential facet of logical trinity



understanding continuous dynamics  
relate discrete+continuous

semantics of ODEs  
operational CPS effects



**Syntax** defines the notation

What problems are we allowed to write down?

**Semantics** what carries meaning.

What real or mathematical objects does the syntax stand for?

**Axiomatics** internalizes semantic relations into universal syntactic transformations.

How does the semantics of  $e = \tilde{e}$  relate to the semantics of  $e - \tilde{e} = 0$ , syntactically? What about derivatives?

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ODE	Solution
$x' = 1, x(0) = x_0$	$x(t) = x_0 + t$
$x' = 5, x(0) = x_0$	$x(t) = x_0 + 5t$
$x' = x, x(0) = x_0$	$x(t) = x_0 e^t$
$x' = x^2, x(0) = x_0$	$x(t) = \frac{x_0}{1 - tx_0}$
$x' = \frac{1}{x}, x(0) = 1$	$x(t) = \sqrt{1 + 2t} \dots$
$y'(x) = -2xy, y(0) = 1$	$y(x) = e^{-x^2}$
$x'(t) = tx, x(0) = x_0$	$x(t) = x_0 e^{\frac{t^2}{2}}$
$x' = \sqrt{x}, x(0) = x_0$	$x(t) = \frac{t^2}{4} \pm t\sqrt{x_0} + x_0$
$x' = y, y' = -x, x(0) = 0, y(0) = 1$	$x(t) = \sin t, y(t) = \cos t$
$x' = 1 + x^2, x(0) = 0$	$x(t) = \tan t$
$x'(t) = \frac{2}{t^3} x(t)$	$x(t) = e^{-\frac{1}{t^2}}$ non-analytic
$x' = x^2 + x^4$	???
$x'(t) = e^{t^2}$	non-elementary

## Descriptive power of differential equations

- 1 Descriptive power: differential equations characterize continuous evolution only locally by the respective directions.
- 2 Simple differential equations describe complicated physical processes.
- 3 Complexity difference between local description and global behavior
- 4 Analyzing ODEs via their solutions undoes their descriptive power.
- 5 Let's exploit descriptive power of ODEs for proofs!

$$x'' = -x$$

$$x(t) = \sin(t) = t - \frac{t^3}{3!} + \frac{t^5}{5!} - \frac{t^7}{7!} + \frac{t^9}{9!} - \dots$$

$$x''(t) = e^{t^2}$$

no elementary closed-form solution



You also prefer loop induction to unfolding all loop iterations, globally ...

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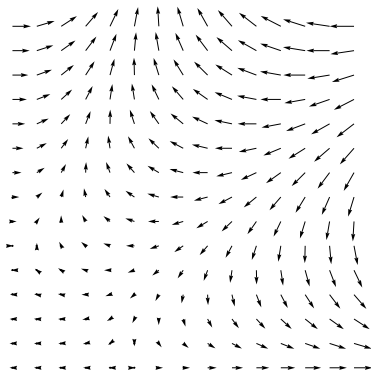
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## Differential Invariant

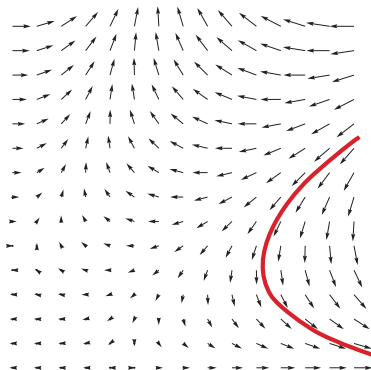
$$\frac{\Gamma \vdash F, \Delta \quad F \vdash ???F \quad F \vdash P}{\Gamma \vdash [x' = f(x)]P, \Delta}$$



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

## Differential Invariant

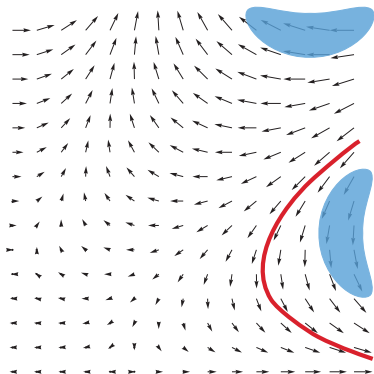
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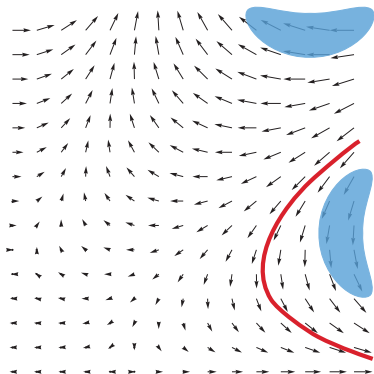
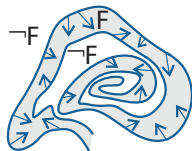


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$$\frac{\Gamma \vdash F, \Delta \quad F \vdash ??? F \quad F \vdash P}{\Gamma \vdash [x' = f(x)]P, \Delta}$$

Want: formula  $F$  remains true in the direction of the dynamics



$$[\dot{\cdot}] [x' = f(x)]P \leftrightarrow \forall t \geq 0 [x := y(t)]P \quad (y' = f(y), y(0) = x)$$

Next step is undefined for ODEs. But don't need to know where exactly the system evolves to. Just that it remains somewhere in  $F$ .  
Show: only evolves into directions in which formula  $F$  stays true.

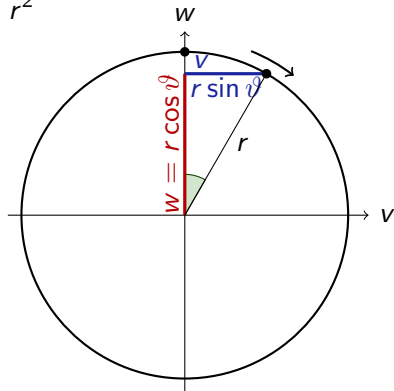


## Guiding Example

$$v^2 + w^2 = r^2 \rightarrow [v' = w, w' = -v] v^2 + w^2 = r^2$$

# Guiding Example: Rotational Dynamics

$$v^2 + w^2 = r^2 \rightarrow [v' = w, w' = -v] v^2 + w^2 = r^2$$



# Guiding Example: Rotational Dynamics

$$v^2 + w^2 = r^2 \rightarrow [v' = w, w' = -v] v^2 + w^2 = r^2$$

$$\rightarrow^{\mathbb{R}} \quad \vdash v^2 + w^2 - r^2 = 0 \rightarrow [v' = w, w' = -v] v^2 + w^2 - r^2 = 0$$



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Syntax

$e ::= x \mid c \mid e + k \mid e - k \mid e \cdot k \mid e/k$

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$e ::= x \mid c \mid e + k \mid e - k \mid e \cdot k \mid e/k$

Derivatives

$$(e + k)' = (e)' + (k)'$$

$$(e - k)' = (e)' - (k)'$$

$$(e \cdot k)' = (e)' \cdot k + e \cdot (k)'$$

$$(e/k)' = ((e)' \cdot k - e \cdot (k)')/k^2$$

$$(c())' = 0$$

for constants/numbers  $c()$

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... What do these primes mean? ...

Syntax

$e ::= x \mid c \mid e + k \mid e - k \mid e \cdot k \mid e/k \mid (e)'$

internalize primes into dL syntax

Derivatives

$$(e + k)' = (e)' + (k)'$$

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... What do these primes mean? ...



Semantics

$$\omega[[e)']] =$$



Semantics

$$\omega[[e]'] = \frac{d\omega[[e]]}{dt}$$

Semantics

$$\omega\llbracket(e)'\rrbracket = \frac{d\omega\llbracket e\rrbracket}{dt}$$

what's the time derivative?

Semantics

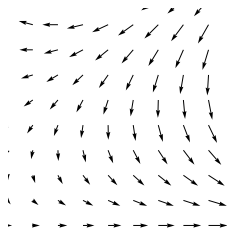
$$\omega\llbracket(e)'\rrbracket = \frac{d\omega\llbracket e\rrbracket}{dt}$$

what's the time derivative?

what's the time?

Semantics

$$\omega[[e]'] = \frac{d\omega[[e]]}{dt} \quad \text{nonsense!}$$

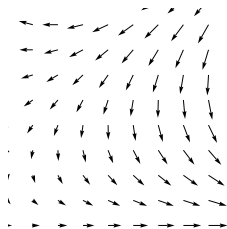


what's the time derivative?  
depends on the differential equation?

what's the time?

Semantics

$$\omega[[e]'] =$$

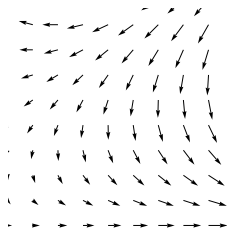


what's the time derivative?  
depends on the differential equation?

what's the time?  
Not compositional!

Semantics

$$\omega \llbracket (e)' \rrbracket =$$

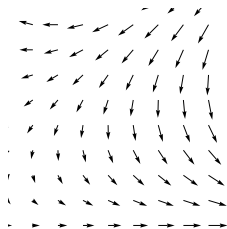


what's the time derivative?  
depends on the differential equation?  
well-defined in isolated state  $\omega$  at all?

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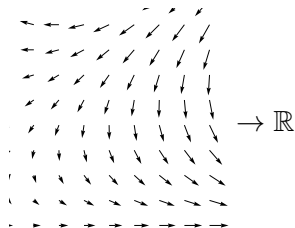


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depends on the differential equation?  
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what's the time?  
Not compositional!  
No time-derivative without time!

Semantics

$$\omega[[e]'] = \sum_x \omega(x') \frac{\partial [[e]]}{\partial x}(\omega)$$



what's the time derivative?  
 depends on the differential equation?  
 well-defined in isolated state  $\omega$  at all?  
 meaning is a function of  $x$  and  $x'$ .

what's the time?  
 Not compositional!  
 No time-derivative without time!  
 Differential form!

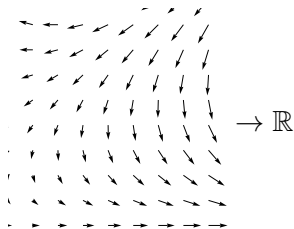


Semantics

$$\omega[[e]'] = \sum_x \omega(x') \frac{\partial[[e]]}{\partial x}(\omega)$$

Partial

$$\frac{\partial[[e]]}{\partial x}(\omega) = \lim_{\kappa \rightarrow \omega(x)} \frac{\omega_x^\kappa[[e]] - \omega[[e]]}{\kappa - \omega(x)}$$



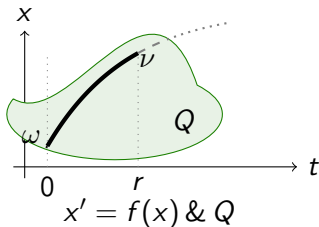
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 Not compositional!  
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 Differential form!

Definition (Hybrid program semantics) ( $\llbracket \cdot \rrbracket : \text{HP} \rightarrow \wp(\mathcal{S} \times \mathcal{S})$ )

$\llbracket x' = f(x) \ \& \ Q \rrbracket = \{(\varphi(0)|_{\{x'\}^c}, \varphi(r)) : \varphi(z) \models x' = f(x) \wedge Q \text{ for all } 0 \leq z \leq r$   
 for a solution  $\varphi : [0, r] \rightarrow \mathcal{S}$  of any duration  $r \in \mathbb{R}\}$

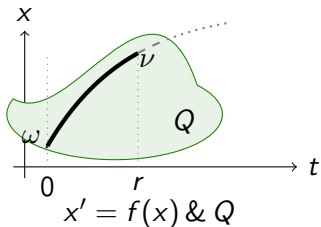
where  $\varphi(z)(x') \stackrel{\text{def}}{=} \frac{d\varphi(t)(x)}{dt}(z)$



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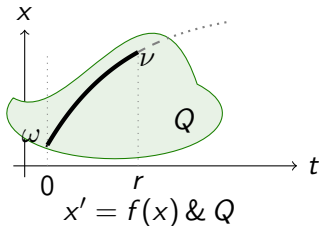
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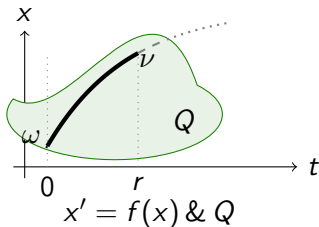
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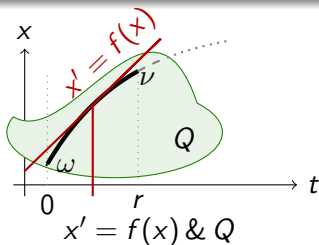
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Initial value of  $x'$  in  $\omega$  is irrelevant since defined by ODE.  
 Final value of  $x'$  is carried over to the final state  $\nu$ .

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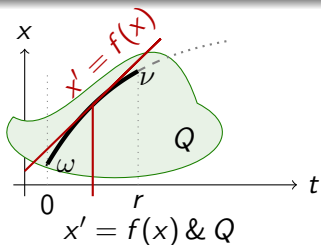
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Lemma (Differential lemma) (Differential value vs. Time-derivative)

If  $\varphi \models x' = f(x) \wedge Q$  for duration  $r > 0$ , then for all  $0 \leq z \leq r$ ,  $FV(e) \subseteq \{x\}$ :

$$\text{Syntactic ' } \rightarrow \varphi(z) \llbracket (e)' \rrbracket = \frac{d\varphi(t) \llbracket e \rrbracket}{dt}(z) \leftarrow \text{Analytic '}$$

Lemma (Differential assignment) (Effect on Differentials)

If  $\varphi \models x' = f(x) \wedge Q$  then  $\varphi \models P \leftrightarrow [x' := f(x)]P$

Lemma (Derivations) (Equations of Differentials)

$$(e + k)' = (e)' + (k)'$$

$$(e \cdot k)' = (e)' \cdot k + e \cdot (k)'$$

$$(c())' = 0$$

for constants/numbers  $c()$

$$(x)' = x'$$

for variables  $x \in \mathcal{V}$



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DE  $[x' = f(x) \& Q]P \leftrightarrow [x' = f(x) \& Q][x' := f(x)]P$

Axiomatics

DI  $([x' = f(x)]e = 0 \leftrightarrow e = 0) \leftarrow [x' = f(x)](e)' = 0$

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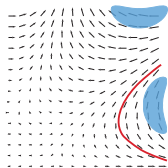
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rate of change of  $e$  along ODE is 0

## Differential Invariant

$$\text{dl} \frac{\vdash [x' := f(x)](e)' = 0}{e = 0 \vdash [x' = f(x)]e = 0}$$

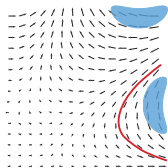


## Differential Invariant

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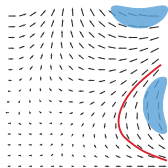


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Proof (dl is a derived rule).

$$\text{DI} \frac{}{e = 0 \vdash [x' = f(x)]e = 0}$$

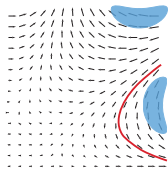


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Proof (dl is a derived rule).

$$\frac{\text{DE} \frac{\vdash [x' = f(x)](e)' = 0}{e = 0 \vdash [x' = f(x)]e = 0}}{\vdash [x' := f(x)](e)' = 0}$$

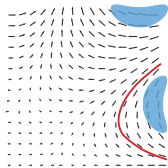


## Differential Invariant

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$$\begin{array}{c} \text{G} \frac{}{\vdash [x' = f(x)][x' := f(x)](e)' = 0} \\ \text{DE} \frac{}{\vdash [x' = f(x)](e)' = 0} \\ \text{DI} \frac{}{e = 0 \vdash [x' = f(x)]e = 0} \end{array}$$

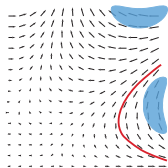
□

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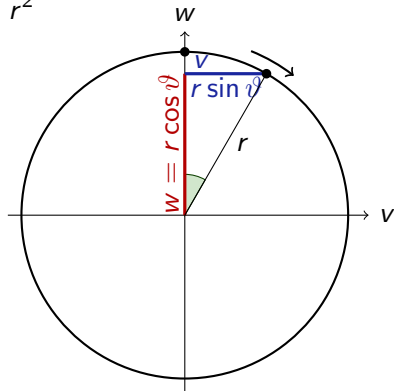
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$$\text{G} \frac{P}{[\alpha]P} \quad \square$$



# Guiding Example: Rotational Dynamics

$$v^2 + w^2 = r^2 \rightarrow [v' = w, w' = -v] v^2 + w^2 = r^2$$



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$$\rightarrow^{\mathbb{R}} \quad \vdash \quad v^2 + w^2 - r^2 = 0 \rightarrow [v' = w, w' = -v] v^2 + w^2 - r^2 = 0$$

# Guiding Example: Rotational Dynamics

$$v^2 + w^2 = r^2 \rightarrow [v' = w, w' = -v]v^2 + w^2 = r^2$$

$$\frac{d}{dt} \frac{v^2 + w^2 - r^2 = 0 \vdash [v' = w, w' = -v]v^2 + w^2 - r^2 = 0}{\rightarrow \mathbb{R} \vdash v^2 + w^2 - r^2 = 0 \rightarrow [v' = w, w' = -v]v^2 + w^2 - r^2 = 0}$$

# A Guiding Example: Rotational Dynamics

$$v^2 + w^2 = r^2 \rightarrow [v' = w, w' = -v]v^2 + w^2 = r^2$$

$$\frac{[:=]}{\frac{dl}{\rightarrow R} \frac{v^2 + w^2 - r^2 = 0 \vdash [v' = w, w' = -v]v^2 + w^2 - r^2 = 0}{\vdash [v' := w][w' := -v]2vv' + 2ww' - 2rr' = 0}}$$

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$$v^2 + w^2 = r^2 \rightarrow [v' = w, w' = -v]v^2 + w^2 = r^2$$

$$\begin{array}{l} \mathbb{R} \\ \text{[:=]} \\ \text{dl} \\ \rightarrow \mathbb{R} \end{array} \frac{\frac{\frac{\frac{\vdash 2v(w) + 2w(-v) = 0}{\vdash [v':=w][w':=-v]2vv' + 2ww' - 2rr' = 0}}{\vdash [v' = w, w' = -v]v^2 + w^2 - r^2 = 0}}{\vdash v^2 + w^2 - r^2 = 0 \rightarrow [v' = w, w' = -v]v^2 + w^2 - r^2 = 0}}$$

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 \text{dI} \quad \frac{\vdash [v' = w, w' = -v]v^2 + w^2 - r^2 = 0}{\vdash v^2 + w^2 - r^2 = 0} \\
 \rightarrow \text{R} \quad \frac{\vdash v^2 + w^2 - r^2 = 0}{\vdash v^2 + w^2 - r^2 = 0 \rightarrow [v' = w, w' = -v]v^2 + w^2 - r^2 = 0}
 \end{array}$$

# A Guiding Example: Rotational Dynamics

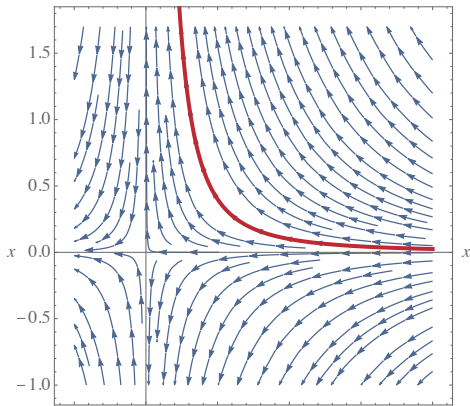
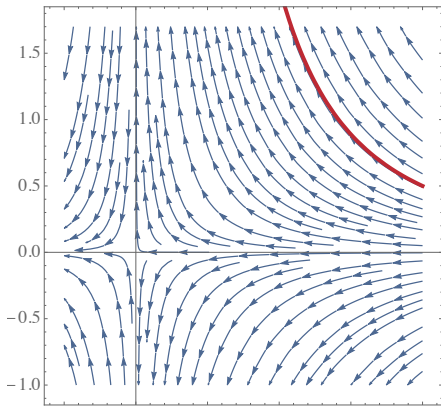
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 \rightarrow \mathbb{R}
 \end{array}$$

Simple proof without solving ODE, just by differentiating



$$\rightarrow \mathbb{R} \quad \vdash x^2 y - 2 = 0 \rightarrow [x' = -x^2, y' = 2xy] x^2 y - 2 = 0$$

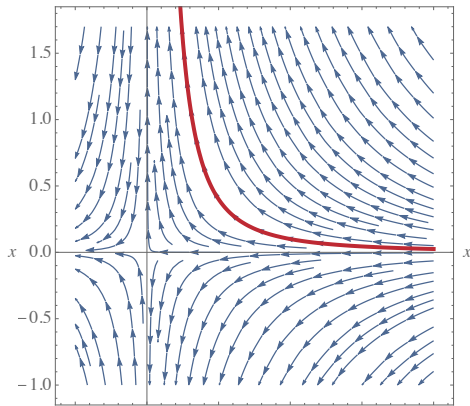
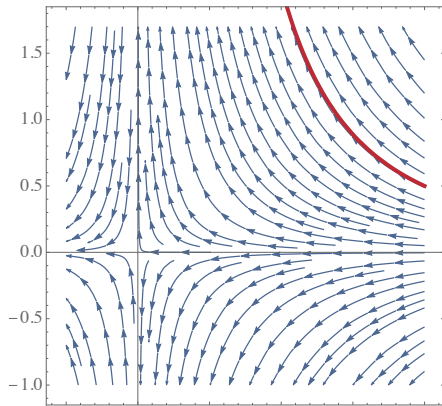






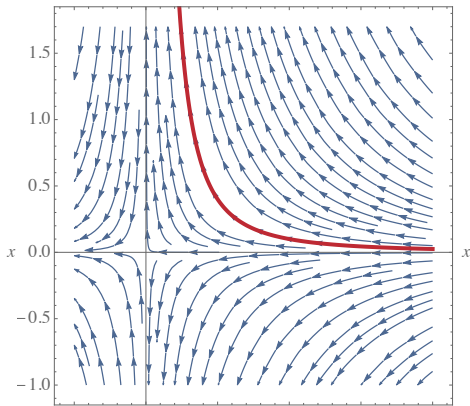
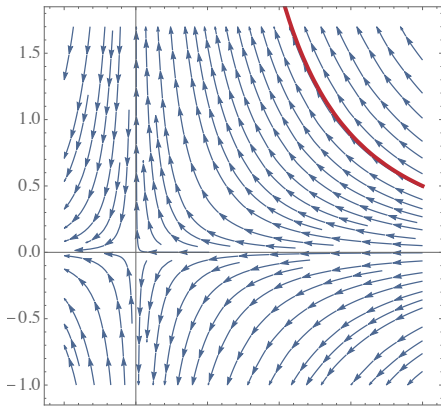
# Example Proof

$$\frac{dI}{dt} \quad \frac{x^2y - 2 = 0 \vdash [x' = -x^2, y' = 2xy] x^2y - 2 = 0}{\rightarrow R \quad y \quad \vdash x^2y - 2 = 0 \rightarrow [x' = -x^2, y' = 2xy] x^2y - 2 = 0}$$





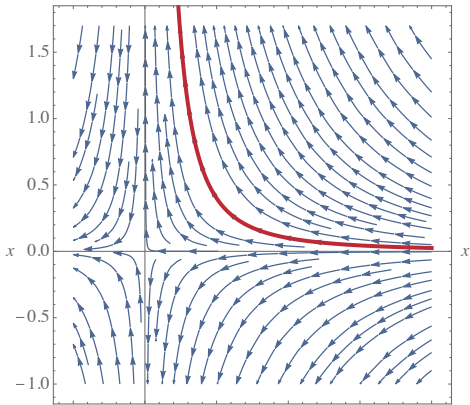
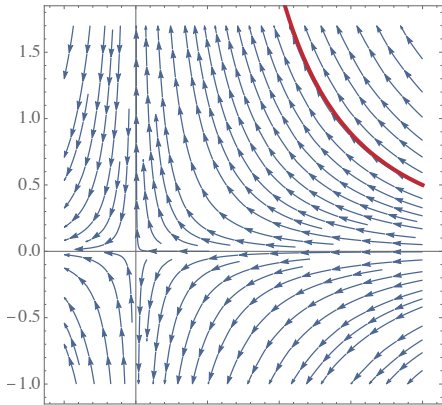
$$\begin{array}{c} \text{[:=]} \\ \hline \vdash [x' := -x^2][y' := 2xy] 2xx'y + x^2y' - 0 = 0 \\ \text{dl} \\ \hline x^2y - 2 = 0 \vdash [x' = -x^2, y' = 2xy] x^2y - 2 = 0 \\ \rightarrow R \\ \hline \vdash x^2y - 2 = 0 \rightarrow [x' = -x^2, y' = 2xy] x^2y - 2 = 0 \end{array}$$





# Example Proof

$$\begin{array}{l} \mathbb{R} \\ \hline \vdash 2x(-x^2)y + x^2(2xy) = 0 \\ \hline [:=] \\ \vdash [x' := -x^2][y' := 2xy] 2xx'y + x^2y' - 0 = 0 \\ \hline \text{dl} \\ x^2y - 2 = 0 \vdash [x' = -x^2, y' = 2xy] x^2y - 2 = 0 \\ \hline \rightarrow_{\mathbb{R}} \\ \vdash x^2y - 2 = 0 \rightarrow [x' = -x^2, y' = 2xy] x^2y - 2 = 0 \end{array}$$





# Example Proof

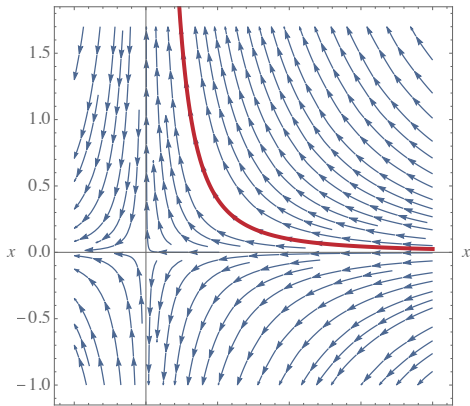
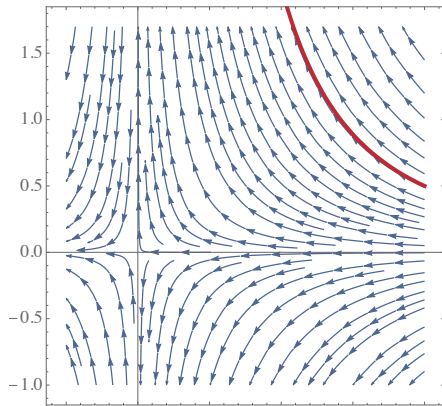
\*

$$\mathbb{R} \quad \vdash 2x(-x^2)y + x^2(2xy) = 0$$

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$$\rightarrow R \quad \vdash x^2y - 2 = 0 \rightarrow [x' = -x^2, y' = 2xy] x^2y - 2 = 0$$



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Lemma (Differential lemma) (Differential value vs. Time-derivative)

If  $\varphi \models x' = f(x) \wedge Q$  for duration  $r > 0$ , then for all  $0 \leq z \leq r$ ,  $FV(e) \subseteq \{x\}$ :

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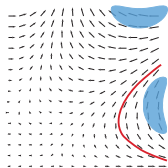
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## 6 Appendix

- Differential Equations vs. Loops
- Differential Invariant Terms and Invariant Functions

Lemma (Differential equations are their own loop)

$$\llbracket (x' = f(x))^* \rrbracket = \llbracket x' = f(x) \rrbracket$$

loop  $\alpha^*$

repeat any number  $n \in \mathbb{N}$  of times

can repeat 0 times

effect depends on previous loop iteration

local generator is loop body  $\alpha$

full global execution trace

unwinding proof by iteration  $[*]$

inductive proof with loop invariant

ODE  $x' = f(x)$

evolve for any duration  $r \in \mathbb{R}$

can evolve for duration 0

effect depends on the past solution

local generator  $x' = f(x)$

global solution  $\varphi : [0, r] \rightarrow \mathcal{S}$

proof by global solution with  $[']$

proof with differential invariant



$$\rightarrow R \quad \frac{}{\vdash x^2 + y^2 = 0 \rightarrow [x' = 4y^3, y' = -4x^3] x^2 + y^2 = 0}$$



$$\frac{\text{cut,MR} \quad \overline{x^2 + y^2 = 0 \vdash [x' = 4y^3, y' = -4x^3] x^2 + y^2 = 0}}{\rightarrow R \quad \vdash x^2 + y^2 = 0 \rightarrow [x' = 4y^3, y' = -4x^3] x^2 + y^2 = 0}$$

$$\begin{array}{c}
 \text{dl} \quad \frac{x^4 + y^4 = 0 \vdash [x' = 4y^3, y' = -4x^3] x^4 + y^4 = 0}{x^2 + y^2 = 0 \vdash [x' = 4y^3, y' = -4x^3] x^2 + y^2 = 0} \\
 \text{cut, MR} \\
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 \end{array}$$

$$\begin{array}{c}
 \text{[:=]} \quad \frac{}{\vdash [x':=4y^3][y':=-4x^3](4x^3x' + 4y^3y') = 0} \\
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 \end{array}$$

$$\begin{array}{c}
 \mathbb{R} \\
 \hline
 \vdash 4x^3(4y^3) + 4y^3(-4x^3) = 0 \\
 \hline
 [:=] \\
 \vdash [x' := 4y^3][y' := -4x^3](4x^3x' + 4y^3y') = 0 \\
 \hline
 \text{dl} \\
 x^4 + y^4 = 0 \vdash [x' = 4y^3, y' = -4x^3]x^4 + y^4 = 0 \\
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### Theorem (Sophus Lie)

$$DI_c \quad \frac{Q \vdash [x':=f(x)](e)' = 0}{\vdash \forall c (e = c \rightarrow [x' = f(x) \& Q]e = c)}$$

*premise and conclusion are equivalent if  $Q$  is a domain, i.e., characterizing a connected open set.*



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 \mathbb{R} \quad \vdash 4x^3(4y^3) + 4y^3(-4x^3) = 0 \\
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## Theorem (Sophus Lie)

$$DI_c \quad \frac{Q \vdash [x' := f(x)](e)' = 0}{\vdash \forall c (e = c \rightarrow [x' = f(x) \ \& \ Q]e = c)}$$

*premise and conclusion are equivalent if  $Q$  is a domain, i.e., characterizing a connected open set.*

Clou:  $(e - c)' = (e)'$  independent of additive constants

## Stronger Induction Hypotheses

- 1 As usual in math and in proofs with loops:
- 2 Inductive proofs may need stronger induction hypotheses to succeed.
- 3 Differentially inductive proofs may need a stronger differential inductive structure to succeed.
- 4 Even if  $\{(x, y) \in \mathbb{R}^2 : x^2 + y^2 = 0\} = \{(x, y) \in \mathbb{R}^2 : x^4 + y^4 = 0\}$  have the same solutions, they have different differential structure.



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