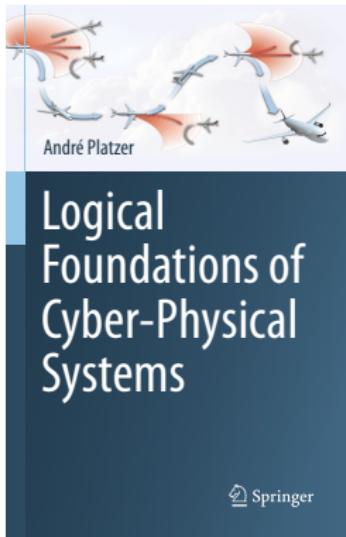


# 18: Axioms & Uniform Substitutions

## Logical Foundations of Cyber-Physical Systems



André Platzer

 Carnegie Mellon University  
Computer Science Department

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- 3 Differential Dynamic Logic with Interpretations
  - Syntax
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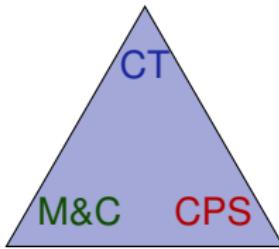
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## Axiomatic Proof Calculus for dL

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## Summary

- axiom vs. axiom schema
- algorithmic impact of philosophical difference
- local meaning of axioms
- generic axioms like generic points
- uniform substitution



meaning of differentials

parsimonious CPS reasoning impl.  
modular impl. of logic || prover

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Summary

## Part I

$$[:=] [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

$$[?] [?\chi]\phi \leftrightarrow (\chi \rightarrow \phi)$$

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$[:] [\alpha; \beta]\phi \leftrightarrow [\alpha][\beta]\phi$$

$$[*] [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha][\alpha^*]\phi$$

$$\vdash [\alpha](\phi \rightarrow \psi) \rightarrow ([\alpha]\phi \rightarrow [\alpha]\psi)$$

$$\vdash [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha^*](\phi \rightarrow [\alpha]\phi)$$

$$\vee \phi \rightarrow [\alpha]\phi$$

$$['] [x' = \theta]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi$$

## Part I

$$[:=] [x := \theta]\phi(x) \leftrightarrow \phi(\theta) \quad (\theta \text{ free for } x \text{ in } \phi)$$

$$[?] [?\chi]\phi \leftrightarrow (\chi \rightarrow \phi)$$

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$[:] [\alpha; \beta]\phi \leftrightarrow [\alpha][\beta]\phi$$

$$[*] [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha][\alpha^*]\phi$$

$$\mathsf{K} [\alpha](\phi \rightarrow \psi) \rightarrow ([\alpha]\phi \rightarrow [\alpha]\psi)$$

$$\mathsf{I} [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha^*](\phi \rightarrow [\alpha]\phi)$$

$$\mathsf{V} \phi \rightarrow [\alpha]\phi \quad (FV(\phi) \cap BV(\alpha) = \emptyset)$$

$$['] [x' = \theta]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi \quad (t \text{ fresh and } y'(t) = \theta)$$

$$[\cup] \ [ \alpha \cup \beta ] \phi \leftrightarrow [ \alpha ] \phi \wedge [ \beta ] \phi$$

$$\vee \phi \rightarrow [ \alpha ] \phi$$

$$[:=] \ [x := \theta] \phi(x) \leftrightarrow \phi(\theta)$$

[ $\cup$ ]  $[\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$

- $[x := x + 1 \cup x' = x^2] x \geq 0 \leftrightarrow [x := x + 1] x \geq 0 \wedge [x' = x^2] x \geq 0$
- $[x' = 5 \cup x' = -x] x^2 \geq 5 \leftrightarrow [x' = 5] x^2 \geq 5 \wedge [x' = -x] x^2 \geq 5$
- $[v := v + 1; x' = v \cup x' = 2] x \geq 5 \leftrightarrow [v := v + 1; x' = v] x \geq 5 \wedge [x' = 2] x \geq 4$

$\vee \phi \rightarrow [\alpha]\phi$

[ $:=$ ]  $[x := \theta]\phi(x) \leftrightarrow \phi(\theta)$

[ $\cup$ ]  $[\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$

✓  $[x := x + 1 \cup x' = x^2] x \geq 0 \leftrightarrow [x := x + 1] x \geq 0 \wedge [x' = x^2] x \geq 0$

✓  $[x' = 5 \cup x' = -x] x^2 \geq 5 \leftrightarrow [x' = 5] x^2 \geq 5 \wedge [x' = -x] x^2 \geq 5$

✗  $[v := v + 1; x' = v \cup x' = 2] x \geq 5 \leftrightarrow [v := v + 1; x' = v] x \geq 5 \wedge [x' = 2] x \geq 4$

$\vee \phi \rightarrow [\alpha]\phi$

[ $:=$ ]  $[x := \theta]\phi(x) \leftrightarrow \phi(\theta)$

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

Match  $x = v$  - Schema  $x^2$  - Same  $\phi$   $x := x + 1$   $x \geq 0 \wedge [x' = x^2] x \geq 0$   
 shape  $= 5$  variable  $| x^2 \geq 5$  every-  $= 5$   $x^2 \geq 5 \wedge [x' = -x] x^2 \geq 5$   
 $\alpha \cup \beta = v + \alpha$  match  $\cup x'$  where  $\leftrightarrow [v := v + 1; x' = v] x \geq 5 \wedge [x' = 2] x \geq 4$

$$\vee \phi \rightarrow [\alpha]\phi$$

- $y \geq 0 \rightarrow [x' = -5] y \geq 0$
- $x \geq 0 \rightarrow [x' = -5] x \geq 0$
- $y \geq z \rightarrow [x' = -5] y \geq z$

$$[:=] [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

Match  $= x -$  Schema  $x^2] x$  Same  $\phi$   $[x := x + 1] x \geq 0 \wedge [x' = x^2] x \geq 0$   
shape  $= 5$  variable  $| x^2 \geq 5] x^2 \geq 5 \wedge [x' = -x] x^2 \geq 5$   
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✓  $y \geq 0 \rightarrow [x' = -5] y \geq 0$

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# Axiom Schema Matches Many Formulas But Not All

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

Match  $x = v$  Schema  $x^2$  Same  $\phi$   $x := x + 1$   $x \geq 0 \wedge [x' = x^2] x \geq 0$   
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 $\alpha \cup \beta$   $= v + \alpha$  match  $\cup x'$  where  $\leftrightarrow [v := v + 1; x' = v] x \geq 5 \wedge [x' = 2] x \geq 4$

$$\forall \phi \rightarrow [\alpha]\phi \quad (FV(\phi) \cap BV(\alpha) = \emptyset)$$

✓  $y \geq 0 \rightarrow [x' = -5] y \geq 0$

rule out  
by side  
conditions

✗  $x \geq 0 \rightarrow [x' = -5] x \geq 0$

✓  $y \geq z \rightarrow [x' = -5] y \geq z$

$$[:=] [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

- $[x := x + y] x \leq y^2 \leftrightarrow x + y \leq y^2$
- $[x := x + y][y := 5] x \geq 0 \leftrightarrow [y := 5] x + y \geq 0$
- $[y := 2b][(x := x + y; x' = y)^*] x \geq y \leftrightarrow [(x := x + 2b; x' = 2b)^*] x \geq 2b$
- $[x := x + y][x := x + 1] x \geq 0 \leftrightarrow [x := x + y + 1] x \geq 0$

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✗  $[x := x + y][y := 5] x \geq 0 \leftrightarrow [y := 5] x + y \geq 0$

✓  $[y := 2b][(x := x + y; x' = y)^*] x \geq y \leftrightarrow [(x := x + 2b; x' = 2b)^*] x \geq 2b$

✓  $[x := x + y][x := x + 1] x \geq 0 \leftrightarrow [x := x + y + 1] x \geq 0$

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Match  $x = x - [x^2]$  Schema  $x^2]$  Same  $\phi$   $[x := x + 1] x \geq 0 \wedge [x' = x^2] x \geq 0$   
 shape  $= 5$  variable  $| x^2 \geq 5]$  every-  $x^2 \geq 5 \wedge [x' = -x] x^2 \geq 5$   
 $\alpha \cup \beta = v + \alpha \text{ match } \cup x'$  where  $\leftrightarrow [v := v + 1; x' = v] x \geq 5 \wedge [x' = 2] x \geq 4$

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✓ Match  $y] x \leq y^2$  Replace  $\leq y^2$

no  $x$  oc-  
currence  
where  $\geq 2b$   
 $\theta$  bound

✗ all free  $y][y := 5] \rightarrow [x := 5] x + y \geq 0$

✓  $x$  occurs  $(x := x + y) \rightarrow [x := x + y] x \geq y \leftrightarrow [(x := x + 2b; x' := 2b)] x \geq y$

✓  $y][x := x + y] \rightarrow [x := x + y + 1] x \geq 0$

# Axiom Schema Matches Many Formulas But Not All

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no  $x$  oc-  
currence  
where  $\geq 2b$   
 $\theta$  bound

✗ all free  $y][y := 5]$  by  $\theta$   $[x := 5] x + y \geq 0$

✓  $x$  occur-  $(x := x+y$  every-  $] x \geq y \leftrightarrow [(x := x+2b; x'$

rences  $- y)[x := x - y]$  where  $\rightarrow [x := x + y + 1] x \geq 0$

$$['] [x' = \theta]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi$$

$$['] [x' = \theta] \phi \leftrightarrow \forall t \geq 0 [x := y(t)] \phi \quad (t \text{ fresh and } y'(t) = \theta)$$

Axiom schema with side conditions:

- ① Occurs check:  $t$  fresh
- ② Solution check:  $y(\cdot)$  solves the ODE  $y'(t) = \theta$   
with  $y(\cdot)$  plugged in for  $x$  in term  $\theta$
- ③ Initial value check:  $y(\cdot)$  solves the symbolic IVP  $y(0) = x$

$$['] [x' = \theta] \phi \leftrightarrow \forall t \geq 0 [x := y(t)] \phi \quad (t \text{ fresh and } y'(t) = \theta)$$

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- ④  $y(\cdot)$  covers all solutions parametrically

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- ⑤  $x'$  cannot occur free in  $\phi$

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Quite nontrivial soundness-critical side condition algorithms ...

$$\vee \phi \rightarrow [\alpha]\phi$$

$$\vee \phi \rightarrow [\alpha]\phi$$

$$\vee p \rightarrow [a]p$$

- ✓ predicate symbol  $p$  of arity 0 has no bound variable of HP  $a$  free  
“Formula  $p$  has no explicit permission to depend on anything”  
(except implicitly on what doesn’t change in  $a$  anyhow)
- ✓ program constant symbol  $a$  could have arbitrary behavior

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$$[:=] [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

$$[:=] [x := c]p(x) \leftrightarrow p(c)$$

$\vee$  predicate symbol  $p$  of arity 0 has no bound variable of HP  
“Formula  $p$  has no explicit permission to depend on anything”  
(except implicitly on what doesn’t change in  $a$  anyhow)

$[:=]$  predicate symbol  $p$  of arity 1 has different arguments in different places  
“Formula  $p(x)$  has explicit permission to depend on  $x$ ”

$[:=]$  function symbol  $c$  of arity 0 takes no arguments

$\vee$  program constant symbol  $a$  could have arbitrary behavior

$$[\cup] \quad [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$\vee \phi \rightarrow [\alpha]\phi$$

$$\vee p \rightarrow [a]p$$

$$[:=] \quad [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

$$[:=] \quad [x := c]p(x) \leftrightarrow p(c)$$

∨ predicate symbol  $p$  of arity 0 has no bound variable of HP  
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∨ program constant symbol  $a$  could have arbitrary behavior

$$[\cup] \quad [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$
$$[\cup] \quad [a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})$$
$$\vee \phi \rightarrow [\alpha]\phi$$
$$\vee p \rightarrow [a]p$$
$$[:=] \quad [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$
$$[:=] \quad [x := c]p(x) \leftrightarrow p(c)$$

✓ predicate symbol  $p$  of arity 0 has no bound variable of HP a free  
“Formula  $p$  has no explicit permission to depend on anything”  
(except implicitly on what doesn’t change in  $a$  anyhow)

$[:=]$  predicate symbol  $p$  of arity 1 has different arguments in different places  
“Formula  $p(x)$  has explicit permission to depend on  $x$ ”

$[\cup]$  predicate symbol  $p$  of arity  $n$  takes all variables  $\bar{x}$  as arguments  
“Formula  $p(\bar{x})$  has explicit permission to depend on all variables  $\bar{x}$ ”

$[:=]$  function symbol  $c$  of arity 0 takes no arguments

✓ program constant symbol  $a$  could have arbitrary behavior

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Definition (Hybrid program  $\alpha$ )

$$\alpha, \beta ::= \textcolor{red}{a} \mid x := \theta \mid ?Q \mid x' = f(x) \& Q \mid \alpha \cup \beta \mid \alpha ; \beta \mid \alpha^*$$

Definition (dL Formula  $\phi$ )

$$\phi, \psi ::= \textcolor{red}{p}(\theta_1, \dots, \theta_k) \mid \theta \geq \eta \mid \neg \phi \mid \phi \wedge \psi \mid \forall x \phi \mid \exists x \phi \mid [\alpha] \phi \mid \langle \alpha \rangle \phi$$

Definition (Term  $\theta$ )

$$\theta, \eta ::= \textcolor{red}{f}(\theta_1, \dots, \theta_k) \mid x \mid \theta + \eta \mid \theta \cdot \eta \mid (\theta)'$$

Discrete  
AssignTest  
ConditionDifferential  
EquationNondet.  
ChoiceSeq.  
ComposeNondet.  
RepeatDefinition (Hybrid program  $\alpha$ )
$$\alpha, \beta ::= a \mid x := \theta \mid ?Q \mid x' = f(x) \& Q \mid \alpha \cup \beta \mid \alpha ; \beta \mid \alpha^*$$
Definition (dL Formula  $\phi$ )
$$\phi, \psi ::= p(\theta_1, \dots, \theta_k) \mid \theta \geq \eta \mid \neg \phi \mid \phi \wedge \psi \mid \forall x \phi \mid \exists x \phi \mid [\alpha] \phi \mid \langle \alpha \rangle \phi$$
Definition (Term  $\theta$ )
$$\theta, \eta ::= f(\theta_1, \dots, \theta_k) \mid x \mid \theta + \eta \mid \theta \cdot \eta \mid (\theta)'$$
All  
RealsSome  
RealsAll  
RunsSome  
Runs

Program  
Symbol

Definition (Hybrid program  $\alpha$ )

$$\alpha, \beta ::= a | x := \theta | ?Q | x' = f(x) \& Q | \alpha \cup \beta | \alpha ; \beta | \alpha^*$$

Definition (dL Formula  $\phi$ )

$$\phi, \psi ::= p(\theta_1, \dots, \theta_k) | \theta \geq \eta | \neg \phi | \phi \wedge \psi | \forall x \phi | \exists x \phi | [\alpha] \phi | \langle \alpha \rangle \phi$$

Definition (Term  $\theta$ )

$$\theta, \eta ::= f(\theta_1, \dots, \theta_k) | x | \theta + \eta | \theta \cdot \eta | (\theta)'$$

Predicate  
Symbol

Function  
Symbol

Differential

Definition (Term semantics)

$(\llbracket \cdot \rrbracket : \text{Trm} \rightarrow (\mathcal{S} \rightarrow \mathbb{R}))$

$$\omega \llbracket f(\theta_1, \dots, \theta_k) \rrbracket = I(f)(\omega \llbracket \theta_1 \rrbracket, \dots, \omega \llbracket \theta_k \rrbracket) \quad I(f) : \mathbb{R}^k \rightarrow \mathbb{R} \text{ smooth}$$

$$\omega \llbracket (\theta)' \rrbracket = \sum_x \omega(x') \frac{\partial \llbracket \theta \rrbracket}{\partial x}(\omega)$$

Definition (dL semantics)

$(\llbracket \cdot \rrbracket : \text{Fml} \rightarrow \wp(\mathcal{S}))$

$$\llbracket p(\theta_1, \dots, \theta_k) \rrbracket = \{\omega : (\omega \llbracket \theta_1 \rrbracket, \dots, \omega \llbracket \theta_k \rrbracket) \in I(p)\} \quad I(p) \subseteq \mathbb{R}^k$$

$$\llbracket \langle \alpha \rangle \phi \rrbracket = \llbracket \alpha \rrbracket \circ \llbracket \phi \rrbracket$$

$P$  valid iff  $\omega \in \llbracket P \rrbracket$  for all states  $\omega$  of all interpretations  $I$

Definition (Program semantics)

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

$$\llbracket a \rrbracket = I(a) \quad I(a) \subseteq \mathcal{S} \times \mathcal{S}$$

$$\llbracket x' = f(x) \& Q \rrbracket = \{(\varphi(0)|_{\{x'\}}^\complement, \varphi(r)) : \varphi \models x' = f(x) \wedge Q\}$$

$$\llbracket \alpha \cup \beta \rrbracket = \llbracket \alpha \rrbracket \cup \llbracket \beta \rrbracket$$

$$\llbracket \alpha ; \beta \rrbracket = \llbracket \alpha \rrbracket \circ \llbracket \beta \rrbracket$$

$$\llbracket \alpha^* \rrbracket = (\llbracket \alpha \rrbracket)^* = \bigcup_{n \in \mathbb{N}} \llbracket \alpha^n \rrbracket$$

Lemma ( $\vee$  vacuous axiom)

$$\vee p \rightarrow [a]p$$

Lemma ( $[:=]$  assignment axiom)

$$[:=] [x := c]p(x) \leftrightarrow p(c)$$

Lemma ( $\vee$  vacuous axiom)

$$\vee p \rightarrow [a]p$$

Proof.

Truth of an arity 0 predicate symbol  $p$  depends only on interpretation  $I$ .

- ①  $I$  interprets  $p$  as *true*:  $\omega \in \llbracket p \rrbracket$  for all  $\omega$ , so  $\omega \in \llbracket [a]p \rrbracket$  especially.
- ②  $I$  interprets  $p$  as *false*:  $\omega \notin \llbracket p \rrbracket$  for all  $\omega$ , so  $p \rightarrow [a]p$  vacuously. □

Lemma ( $[:=]$  assignment axiom)

$$[:=] [x := c]p(x) \leftrightarrow p(c)$$

Proof.

$p$  is *true* of  $x$  after assigning the new value  $c$  to  $x$  ( $\omega \in \llbracket [x := c]p(x) \rrbracket$ ) iff  $p$  is *true* of the new value  $c$  ( $\omega \in \llbracket p(c) \rrbracket$ ). □

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Summary

Theorem (Soundness)

replace all occurrences of  $p(\cdot)$ 

$$\text{US } \frac{\phi}{\sigma(\phi)}$$

$$\text{US } \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

Theorem (Soundness)

replace all occurrences of  $p(\cdot)$ 

$$\text{US } \frac{\phi}{\sigma(\phi)}$$

Uniform substitution  $\sigma$  replaces all occurrences of  $p(\theta)$  for any  $\theta$  by  $\psi(\theta)$ 

$$\text{US } \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

## Theorem (Soundness)

replace all occurrences of  $p(\cdot)$ 

$$\text{US } \frac{\phi}{\sigma(\phi)}$$

Uniform substitution  $\sigma$  replaces all occurrences of  $p(\theta)$  for any  $\theta$  by  $\psi(\theta)$   
 function sym.  $f(\theta)$  for any  $\theta$  by  $\eta(\theta)$   
 program sym.  $a$  by  $\alpha$

$$\text{US } \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

$$\frac{(\neg\neg p) \leftrightarrow p}{(\neg\neg[x' = x^2]x \geq 0) \leftrightarrow [x' = x^2]x \geq 0} \quad \sigma = \{p \mapsto [x' = x^2]x \geq 0\}$$

$$\frac{(\forall x p) \leftrightarrow p}{\forall x(x \geq 0) \leftrightarrow x \geq 0} \quad \sigma = \{p \mapsto x \geq 0\}$$

$$\frac{(\forall x p) \leftrightarrow p}{\forall x(y \geq 0) \leftrightarrow y \geq 0} \quad \sigma = \{p \mapsto y \geq 0\}$$

$$\frac{(\neg\neg p) \leftrightarrow p}{(\neg\neg[x' = x^2]x \geq 0) \leftrightarrow [x' = x^2]x \geq 0} \quad \text{Correct}$$
$$\sigma = \{p \mapsto [x' = x^2]x \geq 0\}$$

$$\frac{(\forall x p) \leftrightarrow p}{\forall x(x \geq 0) \leftrightarrow x \geq 0} \quad \sigma = \{p \mapsto x \geq 0\}$$

$$\frac{(\forall x p) \leftrightarrow p}{\forall x(y \geq 0) \leftrightarrow y \geq 0} \quad \sigma = \{p \mapsto y \geq 0\}$$

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$$\sigma = \{p \mapsto [x' = x^2]x \geq 0\}$$

$$\frac{\text{BV } (\forall x p) \leftrightarrow p}{\forall x(x \geq 0) \leftrightarrow x \geq 0} \quad \text{Clash}$$

$$\sigma = \{p \mapsto x \geq 0\} \quad \text{FV}$$

$$\frac{(\forall x p) \leftrightarrow p}{\forall x(y \geq 0) \leftrightarrow y \geq 0} \quad \sigma = \{p \mapsto y \geq 0\}$$

$$\frac{(\neg\neg p) \leftrightarrow p}{(\neg\neg[x' = x^2]x \geq 0) \leftrightarrow [x' = x^2]x \geq 0} \quad \text{Correct}$$
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$$\frac{(\forall x p) \leftrightarrow p}{\forall x(y \geq 0) \leftrightarrow y \geq 0} \quad \text{Correct}$$
$$\sigma = \{p \mapsto y \geq 0\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq 0 \leftrightarrow x^2 - 1 \geq 0}$$

$$\sigma = \{c \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq 0)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq x \leftrightarrow x^2 - 1 \geq 0}$$

$$\sigma = \{c \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq x)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq x \leftrightarrow x^2 - 1 \geq x^2 - 1}$$

$$\sigma = \{c \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq \cdot)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq y \leftrightarrow x^2 - 1 \geq y}$$

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$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq x \leftrightarrow x^2 - 1 \geq x^2 - 1}$$

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$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq x \leftrightarrow x^2 - 1 \geq x^2 - 1}$$

$$\sigma = \{c \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq \cdot)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq y \leftrightarrow x^2 - 1 \geq y}$$

$$\sigma = \{c \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq y)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq 0 \leftrightarrow x^2 - 1 \geq 0} \quad \text{Correct}$$

$$\sigma = \{c \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq 0)\}$$

BV  $[x := c]p(x) \leftrightarrow p(c)$  Clash

$$\frac{[x := x^2 - 1]x \geq x \leftrightarrow x^2 - 1 \geq x}{}$$

FV

$$\sigma = \{c \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq \textcolor{red}{x})\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq x \leftrightarrow x^2 - 1 \geq x^2 - 1}$$

$$\sigma = \{c \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq \cdot)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq y \leftrightarrow x^2 - 1 \geq y}$$

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$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq 0 \leftrightarrow x^2 - 1 \geq 0} \quad \text{Correct}$$

$$\sigma = \{c \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq 0)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[\cancel{x} := x^2 - 1]x \geq x \leftrightarrow x^2 - 1 \geq x} \quad \text{Clash}$$

$$\sigma = \{c \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq \cancel{x})\}$$

$$\frac{[x := c]p(\cancel{x}) \leftrightarrow p(\cancel{c})}{[x := x^2 - 1]x \geq x \leftrightarrow x^2 - 1 \geq x^2 - 1} \quad \text{Correct}$$

$$\sigma = \{\cancel{c} \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq \cdot)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq y \leftrightarrow x^2 - 1 \geq y}$$

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$$\sigma = \{c \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq \cancel{x})\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq x \leftrightarrow x^2 - 1 \geq x^2 - 1} \quad \text{Correct}$$

$$\sigma = \{c \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq \cdot)\}$$

$$\frac{[x := c]p(\cancel{x}) \leftrightarrow p(\cancel{c})}{[x := x^2 - 1]\cancel{x} \geq y \leftrightarrow \cancel{x^2 - 1} \geq y} \quad \text{Correct}$$

$$\sigma = \{\cancel{c} \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq y)\}$$

## Theorem (Soundness)

replace all occurrences of  $p(\cdot)$ 

$$\text{US } \frac{\phi}{\sigma(\phi)}$$

Uniform substitution  $\sigma$  replaces all occurrences of  $p(\theta)$  for any  $\theta$  by  $\psi(\theta)$   
 function sym.  $f(\theta)$  for any  $\theta$  by  $\eta(\theta)$   
 program sym.  $a$  by  $\alpha$

$$\text{US} \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

## Theorem (Soundness)

replace all occurrences of  $p(\cdot)$ 

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*provided  $FV(\sigma|_{\Sigma(\theta)}) \cap BV(\otimes(\cdot)) = \emptyset$  for each operation  $\otimes(\theta)$  in  $\phi$*

i.e. bound variables  $U = BV(\otimes(\cdot))$  of **no** operator  $\otimes$   
 are free in the substitution on its argument  $\theta$

(U-admissible)

Uniform substitution  $\sigma$  replaces all occurrences of  $p(\theta)$  for any  $\theta$  by  $\psi(\theta)$   
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## Theorem (Soundness)

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i.e. bound variables  $U = BV(\otimes(\cdot))$  of **no** operator  $\otimes$   
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(U-admissible)

If you bind a free variable, you go to logic jail!

Uniform substitution  $\sigma$  replaces all occurrences of  $p(\theta)$  for any  $\theta$  by  $\psi(\theta)$   
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## Uniform Substitution: Recursive Application

 $\sigma(x) =$  for variable  $x \in \mathcal{V}$  $\sigma(f(\theta)) =$  for function symbol  $f \in \sigma$   
 $\stackrel{\text{def}}{=}$  $\sigma(\theta + \eta) =$  $\sigma((\theta)') =$  $\sigma(p(\theta)) \equiv$  for predicate symbol  $p \in \sigma$  $\sigma(\phi \wedge \psi) \equiv$  $\sigma(\forall x \phi) =$  $\sigma([\alpha]\phi) =$  $\sigma(a) \equiv$  for program symbol  $a \in \sigma$  $\sigma(x := \theta) \equiv$  $\sigma(x' = \theta \& Q) \equiv$  $\sigma(?Q) \equiv$  $\sigma(\alpha \cup \beta) \equiv$  $\sigma(\alpha; \beta) \equiv$  $\sigma(\alpha^*) \equiv$

## Uniform Substitution: Recursive Application

$$\sigma(x) = x \quad \text{for variable } x \in \mathcal{V}$$

$$\begin{aligned} \sigma(f(\theta)) &= \\ &\stackrel{\text{def}}{=} \end{aligned} \quad \text{for function symbol } f \in \sigma$$

$$\sigma(\theta + \eta) =$$

$$\sigma((\theta)') =$$

$$\sigma(p(\theta)) \equiv \quad \text{for predicate symbol } p \in \sigma$$

$$\sigma(\phi \wedge \psi) \equiv$$

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$$\sigma(a) \equiv \quad \text{for program symbol } a \in \sigma$$

$$\sigma(x := \theta) \equiv$$

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## Uniform Substitution: Recursive Application

$$\sigma(x) = x \quad \text{for variable } x \in \mathcal{V}$$

$$\begin{aligned} \sigma(f(\theta)) &= (\sigma(f))(\sigma(\theta)) \quad \text{for function symbol } f \in \sigma \\ &\stackrel{\text{def}}{=} \{\cdot \mapsto \sigma(\theta)\}(\sigma f(\cdot)) \end{aligned}$$

$$\sigma(\theta + \eta) =$$

$$\sigma((\theta)') =$$

$$\sigma(p(\theta)) \equiv \quad \text{for predicate symbol } p \in \sigma$$

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---

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---

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---

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$$\sigma(p(\theta)) \equiv (\sigma(p))(\sigma(\theta)) \quad \text{for predicate symbol } p \in \sigma$$

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$$\sigma(\theta + \eta) = \sigma(\theta) + \sigma(\eta)$$

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$$\sigma(p(\theta)) \equiv (\sigma(p))(\sigma(\theta)) \quad \text{for predicate symbol } p \in \sigma$$

$$\sigma(\phi \wedge \psi) \equiv \sigma(\phi) \wedge \sigma(\psi)$$

$$\sigma(\forall x \phi) = \forall x \sigma(\phi) \quad \text{if } \sigma \text{ } \{x\}\text{-admissible for } \phi$$

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$$\sigma(a) \equiv \quad \text{for program symbol } a \in \sigma$$

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$$\sigma(p(\theta)) \equiv (\sigma(p))(\sigma(\theta)) \quad \text{for predicate symbol } p \in \sigma$$

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$$\sigma(\forall x \phi) = \forall x \sigma(\phi) \quad \text{if } \sigma \text{ } \{x\}\text{-admissible for } \phi$$

$$\sigma([\alpha]\phi) = [\sigma(\alpha)]\sigma(\phi) \quad \text{if } \sigma \text{ BV}(\sigma(\alpha))\text{-admissible for } \phi$$

$$\sigma(a) \equiv \quad \text{for program symbol } a \in \sigma$$

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## Uniform Substitution: Recursive Application

$\sigma(x) = x$	for variable $x \in \mathcal{V}$
$\sigma(f(\theta)) = (\sigma(f))(\sigma(\theta))$	for function symbol $f \in \sigma$
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$\sigma(\theta + \eta) = \sigma(\theta) + \sigma(\eta)$	
$\sigma((\theta)') = (\sigma(\theta))'$	if $\sigma$ $\mathcal{V}$ -admissible for $\theta$
$\sigma(p(\theta)) \equiv (\sigma(p))(\sigma(\theta))$	for predicate symbol $p \in \sigma$
$\sigma(\phi \wedge \psi) \equiv \sigma(\phi) \wedge \sigma(\psi)$	
$\sigma(\forall x \phi) = \forall x \sigma(\phi)$	if $\sigma$ $\{x\}$ -admissible for $\phi$
$\sigma([\alpha]\phi) = [\sigma(\alpha)]\sigma(\phi)$	if $\sigma$ $\text{BV}(\sigma(\alpha))$ -admissible for $\phi$
$\sigma(a) \equiv \sigma a$	for program symbol $a \in \sigma$
$\sigma(x := \theta) \equiv$	
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$\sigma(x) = x$	for variable $x \in \mathcal{V}$
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$\sigma(\forall x \phi) = \forall x \sigma(\phi)$	if $\sigma$ $\{x\}$ -admissible for $\phi$
$\sigma([\alpha]\phi) = [\sigma(\alpha)]\sigma(\phi)$	if $\sigma$ $\text{BV}(\sigma(\alpha))$ -admissible for $\phi$
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$\sigma(x) = x$	for variable $x \in \mathcal{V}$
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$\sigma(p(\theta)) \equiv (\sigma(p))(\sigma(\theta))$	for predicate symbol $p \in \sigma$
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$\sigma(\forall x \phi) = \forall x \sigma(\phi)$	if $\sigma$ $\{x\}$ -admissible for $\phi$
$\sigma([\alpha]\phi) = [\sigma(\alpha)]\sigma(\phi)$	if $\sigma$ $\text{BV}(\sigma(\alpha))$ -admissible for $\phi$
$\sigma(a) \equiv \sigma a$	for program symbol $a \in \sigma$
$\sigma(x := \theta) \equiv x := \sigma(\theta)$	
$\sigma(x' = \theta \& Q) \equiv x' = \sigma(\theta) \& \sigma(Q)$	if $\sigma$ $\{x, x'\}$ -admissible for $\theta, Q$
$\sigma(?Q) \equiv$	
$\sigma(\alpha \cup \beta) \equiv$	
$\sigma(\alpha; \beta) \equiv$	
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$\sigma(a) \equiv \sigma a$	for program symbol $a \in \sigma$
$\sigma(x := \theta) \equiv x := \sigma(\theta)$	
$\sigma(x' = \theta \& Q) \equiv x' = \sigma(\theta) \& \sigma(Q)$	if $\sigma$ $\{x, x'\}$ -admissible for $\theta, Q$
$\sigma(?Q) \equiv ?\sigma(Q)$	
$\sigma(\alpha \cup \beta) \equiv$	
$\sigma(\alpha; \beta) \equiv$	
$\sigma(\alpha^*) \equiv$	

## Uniform Substitution: Recursive Application

$\sigma(x) = x$	for variable $x \in \mathcal{V}$
$\sigma(f(\theta)) = (\sigma(f))(\sigma(\theta))$	for function symbol $f \in \sigma$
$\stackrel{\text{def}}{=} \{\cdot \mapsto \sigma(\theta)\}(\sigma f(\cdot))$	
$\sigma(\theta + \eta) = \sigma(\theta) + \sigma(\eta)$	
$\sigma((\theta)') = (\sigma(\theta))'$	if $\sigma$ $\mathcal{V}$ -admissible for $\theta$
$\sigma(p(\theta)) \equiv (\sigma(p))(\sigma(\theta))$	for predicate symbol $p \in \sigma$
$\sigma(\phi \wedge \psi) \equiv \sigma(\phi) \wedge \sigma(\psi)$	
$\sigma(\forall x \phi) = \forall x \sigma(\phi)$	if $\sigma$ $\{x\}$ -admissible for $\phi$
$\sigma([\alpha]\phi) = [\sigma(\alpha)]\sigma(\phi)$	if $\sigma$ $\text{BV}(\sigma(\alpha))$ -admissible for $\phi$
$\sigma(a) \equiv \sigma a$	for program symbol $a \in \sigma$
$\sigma(x := \theta) \equiv x := \sigma(\theta)$	
$\sigma(x' = \theta \& Q) \equiv x' = \sigma(\theta) \& \sigma(Q)$	if $\sigma$ $\{x, x'\}$ -admissible for $\theta, Q$
$\sigma(?Q) \equiv ?\sigma(Q)$	
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$\sigma(\forall x \phi) = \forall x \sigma(\phi)$	if $\sigma$ $\{x\}$ -admissible for $\phi$
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$\sigma(a) \equiv \sigma a$	for program symbol $a \in \sigma$
$\sigma(x := \theta) \equiv x := \sigma(\theta)$	
$\sigma(x' = \theta \& Q) \equiv x' = \sigma(\theta) \& \sigma(Q)$	if $\sigma$ $\{x, x'\}$ -admissible for $\theta, Q$
$\sigma(?Q) \equiv ?\sigma(Q)$	
$\sigma(\alpha \cup \beta) \equiv \sigma(\alpha) \cup \sigma(\beta)$	
$\sigma(\alpha; \beta) \equiv \sigma(\alpha); \sigma(\beta)$	if $\sigma$ $\text{BV}(\sigma(\alpha))$ -admissible for $\beta$
$\sigma(\alpha^*) \equiv$	

## Uniform Substitution: Recursive Application

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$\sigma(\forall x \phi) = \forall x \sigma(\phi)$	if $\sigma$ $\{x\}$ -admissible for $\phi$
$\sigma([\alpha]\phi) = [\sigma(\alpha)]\sigma(\phi)$	if $\sigma$ $\text{BV}(\sigma(\alpha))$ -admissible for $\phi$
$\sigma(a) \equiv \sigma a$	for program symbol $a \in \sigma$
$\sigma(x := \theta) \equiv x := \sigma(\theta)$	
$\sigma(x' = \theta \& Q) \equiv x' = \sigma(\theta) \& \sigma(Q)$	if $\sigma$ $\{x, x'\}$ -admissible for $\theta, Q$
$\sigma(?Q) \equiv ?\sigma(Q)$	
$\sigma(\alpha \cup \beta) \equiv \sigma(\alpha) \cup \sigma(\beta)$	
$\sigma(\alpha; \beta) \equiv \sigma(\alpha); \sigma(\beta)$	if $\sigma$ $\text{BV}(\sigma(\alpha))$ -admissible for $\beta$
$\sigma(\alpha^*) \equiv (\sigma(\alpha))^*$	if $\sigma$ $\text{BV}(\sigma(\alpha))$ -admissible for $\alpha$

# A Uniform Substitution: Examples

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x + 1]x \neq x \leftrightarrow x + 1 \neq x} \quad \sigma = \{c \mapsto x + 1, p(\cdot) \mapsto (\cdot \neq x)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2][(y := x+y)^*]x \geq y \leftrightarrow [(y := x^2+y)^*]x^2 \geq y} \quad \sigma = \{c \mapsto x^2, p(\cdot) \mapsto [(y := \cdot + y)^*](\cdot \geq y)\}$$

$$\frac{p \rightarrow [a]p}{x \geq 0 \rightarrow [x' = -5]x \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto x \geq 0\}$$

$$\frac{p \rightarrow [a]p}{y \geq 0 \rightarrow [x' = -5]y \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto y \geq 0\}$$

# Uniform Substitution: Examples

$$\frac{[x := c]p(\textcolor{red}{x}) \leftrightarrow p(\textcolor{red}{c})}{[x := x + 1]\textcolor{red}{x} \neq x \leftrightarrow \textcolor{red}{x + 1} \neq x} \quad \sigma = \{c \mapsto \textcolor{red}{x + 1}, p(\cdot) \mapsto (\cdot \neq x)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2][(y := x+y)^*]x \geq y \leftrightarrow [(y := x^2+y)^*]x^2 \geq y} \quad \sigma = \{c \mapsto x^2, p(\cdot) \mapsto [(y := \cdot + y)^*](\cdot \geq y)\}$$

$$\frac{p \rightarrow [a]p}{x \geq 0 \rightarrow [x' = -5]x \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto x \geq 0\}$$

$$\frac{p \rightarrow [a]p}{y \geq 0 \rightarrow [x' = -5]y \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto y \geq 0\}$$

# A Uniform Substitution: Examples

$$\frac{\text{BV } [x := c]p(x) \leftrightarrow p(c) \quad \text{Clash } [\cancel{x} := x + 1]x \neq x \leftrightarrow x + 1 \neq x}{\sigma = \{c \mapsto x + 1, p(\cdot) \mapsto (\cdot \neq \cancel{x})\}}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2][(y := x+y)^*]x \geq y \leftrightarrow [(y := x^2+y)^*]x^2 \geq y}$$
$$\sigma = \{c \mapsto x^2, p(\cdot) \mapsto [(y := \cdot + y)^*](\cdot \geq y)\}$$

$$\frac{p \rightarrow [a]p}{x \geq 0 \rightarrow [x' = -5]x \geq 0}$$
$$\sigma = \{a \mapsto x' = -5, p \mapsto x \geq 0\}$$

$$\frac{p \rightarrow [a]p}{y \geq 0 \rightarrow [x' = -5]y \geq 0}$$
$$\sigma = \{a \mapsto x' = -5, p \mapsto y \geq 0\}$$

# A Uniform Substitution: Examples

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[\textcolor{red}{x} := x + 1]x \neq x \leftrightarrow x + 1 \neq x} \quad \text{Clash}$$
$$\sigma = \{c \mapsto x + 1, p(\cdot) \mapsto (\cdot \neq \textcolor{red}{x})\}$$

$$\frac{[x := c]p(\textcolor{red}{x}) \leftrightarrow p(\textcolor{red}{c})}{[x := x^2][(y := \textcolor{red}{x}+y)^*]\textcolor{red}{x} \geq y \leftrightarrow [(y := \textcolor{red}{x^2}+y)^*]\textcolor{red}{x^2} \geq y}$$
$$\sigma = \{\textcolor{red}{c} \mapsto \textcolor{red}{x^2}, p(\cdot) \mapsto [(y := \cdot + y)^*](\cdot \geq y)\}$$

$$\frac{p \rightarrow [a]p}{x \geq 0 \rightarrow [x' = -5]x \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto x \geq 0\}$$

$$\frac{p \rightarrow [a]p}{y \geq 0 \rightarrow [x' = -5]y \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto y \geq 0\}$$

# A Uniform Substitution: Examples

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[\textcolor{red}{x} := x + 1]x \neq x \leftrightarrow x + 1 \neq x} \quad \text{Clash}$$
$$\sigma = \{c \mapsto x + 1, p(\cdot) \mapsto (\cdot \neq \textcolor{red}{x})\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2][(y := x+y)^*]x \geq y \leftrightarrow [(y := x^2+y)^*]x^2 \geq y} \quad \text{Correct}$$
$$\sigma = \{c \mapsto x^2, p(\cdot) \mapsto [(y := \cdot + y)^*](\cdot \geq y)\}$$

$$\frac{p \rightarrow [a]p}{x \geq 0 \rightarrow [x' = -5]x \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto x \geq 0\}$$

$$\frac{p \rightarrow [a]p}{y \geq 0 \rightarrow [x' = -5]y \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto y \geq 0\}$$

# A Uniform Substitution: Examples

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[\textcolor{red}{x} := x + 1]x \neq x \leftrightarrow x + 1 \neq x} \quad \text{Clash}$$
$$\sigma = \{c \mapsto x + 1, p(\cdot) \mapsto (\cdot \neq \textcolor{red}{x})\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2][(y := x+y)^*]x \geq y \leftrightarrow [(y := x^2+y)^*]x^2 \geq y} \quad \text{Correct}$$
$$\sigma = \{c \mapsto x^2, p(\cdot) \mapsto [(y := \cdot + y)^*](\cdot \geq y)\}$$

$$\frac{\text{BV } [a]p}{x \geq 0 \rightarrow [\textcolor{red}{x}' = -5]x \geq 0} \quad \text{Clash}$$
$$\sigma = \{a \mapsto x' = -5, p \mapsto \textcolor{red}{x} \geq 0\} \quad \text{FV}$$

$$\frac{p \rightarrow [a]p}{y \geq 0 \rightarrow [x' = -5]y \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto y \geq 0\}$$

# A Uniform Substitution: Examples

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[\textcolor{red}{x} := x + 1]x \neq x \leftrightarrow x + 1 \neq x} \quad \text{Clash}$$
$$\sigma = \{c \mapsto x + 1, p(\cdot) \mapsto (\cdot \neq \textcolor{red}{x})\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2][(y := x+y)^*]x \geq y \leftrightarrow [(y := x^2+y)^*]x^2 \geq y} \quad \text{Correct}$$
$$\sigma = \{c \mapsto x^2, p(\cdot) \mapsto [(y := \cdot + y)^*](\cdot \geq y)\}$$

$$\frac{p \rightarrow [a]p}{x \geq 0 \rightarrow [x' = -5]x \geq 0} \quad \text{Clash}$$
$$\sigma = \{a \mapsto x' = -5, p \mapsto \textcolor{red}{x} \geq 0\}$$

$$\frac{p \rightarrow [a]p}{y \geq 0 \rightarrow [x' = -5]y \geq 0} \quad \text{Correct}$$
$$\sigma = \{a \mapsto x' = -5, p \mapsto y \geq 0\}$$

## Theorem (Soundness)

replace all occurrences of  $p(\cdot)$ 

$$\text{US } \frac{\phi}{\sigma(\phi)}$$

provided  $FV(\sigma|_{\Sigma(\theta)}) \cap BV(\otimes(\cdot)) = \emptyset$  for each operation  $\otimes(\theta)$  in  $\phi$

i.e. bound variables  $U = BV(\otimes(\cdot))$  of **no** operator  $\otimes$   
 are free in the substitution on its argument  $\theta$

(U-admissible)

If you bind a free variable, you go to logic jail!

Uniform substitution  $\sigma$  replaces all occurrences of  $p(\theta)$  for any  $\theta$  by  $\psi(\theta)$   
 function sym.  $f(\theta)$  for any  $\theta$  by  $\eta(\theta)$   
 program sym.  $a$  by  $\alpha$

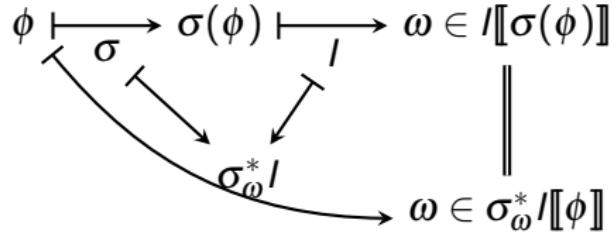
$$\text{US} \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

“Syntactic uniform substitution = semantic replacement”

### Lemma (Uniform substitution lemma)

*Uniform substitution  $\sigma$  and its adjoint interpretation  $\sigma_\omega^* I$  to  $\sigma$  for  $I, \omega$  have the same semantics:*

$$\omega \in I[\![\sigma(\phi)]\!] \text{ iff } \omega \in \sigma_\omega^* I[\![\phi]\!]$$



$$\sigma_\omega^* I(f) : \mathbb{R} \rightarrow \mathbb{R}; d \mapsto I^d \omega[\![\sigma f(\cdot)]\!]$$

$$\sigma_\omega^* I(p) = \{d \in \mathbb{R} : \omega \in I^d[\![\sigma p(\cdot)]\!]\}$$

$$\sigma_\omega^* I(a) = I[\![\sigma a]\!]$$

Theorem (Soundness)

replace all occurrences of  $p(\cdot)$ 

$$US \frac{\phi}{\sigma(\phi)}$$

provided  $FV(\sigma|_{\Sigma(\theta)}) \cap BV(\otimes(\cdot)) = \emptyset$  for each operation  $\otimes(\theta)$  in  $\phi$

Proof.

If premise  $\phi$  valid, i.e.  $\omega \in I[\![\phi]\!]$  in all  $I, \omega$

Then conclusion  $\sigma(\phi)$  valid, because  $\omega \in I[\![\sigma(\phi)]\!]$  iff  $\omega \in \sigma_\omega^* I[\![\phi]\!]$



- 1 Learning Objectives
- 2 Axioms Versus Axiom Schemata
- 3 Differential Dynamic Logic with Interpretations
  - Syntax
  - Semantics
- 4 Uniform Substitution
  - Uniform Substitution Application
  - Uniform Substitution Lemmas
- 5 Axiomatic Proof Calculus for dL
- 6 Summary

Part I

Part IV

$$[:=] [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

$$[?] [?\chi]\phi \leftrightarrow (\chi \rightarrow \phi)$$

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$[:] [\alpha; \beta]\phi \leftrightarrow [\alpha][\beta]\phi$$

$$[*] [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha][\alpha^*]\phi$$

$$\mathsf{K} [\alpha](\phi \rightarrow \psi) \rightarrow ([\alpha]\phi \rightarrow [\alpha]\psi)$$

$$\mathsf{I} [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha^*](\phi \rightarrow [\alpha]\phi)$$

$$\mathsf{V} \phi \rightarrow [\alpha]\phi$$

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

Part I

Part IV

$$[:=] [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

$$[:=] [x := c]p(x) \leftrightarrow p(c)$$

$$[?] [?\chi]\phi \leftrightarrow (\chi \rightarrow \phi)$$

$$[?] [?q]p \leftrightarrow (q \rightarrow p)$$

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$[\cup] [a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})$$

$$[:] [\alpha; \beta]\phi \leftrightarrow [\alpha][\beta]\phi$$

$$[:] [a; b]p(\bar{x}) \leftrightarrow [a][b]p(\bar{x})$$

$$[*] [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha][\alpha^*]\phi$$

$$[*] [a^*]p(\bar{x}) \leftrightarrow p(\bar{x}) \wedge [a][a^*]p(\bar{x})$$

$$\mathsf{K} [\alpha](\phi \rightarrow \psi) \rightarrow ([\alpha]\phi \rightarrow [\alpha]\psi) \quad \mathsf{K} [a](p(\bar{x}) \rightarrow q(\bar{x})) \rightarrow ([a]p(\bar{x}) \rightarrow [a]q(\bar{x}))$$

$$\vdash [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha^*](\phi \rightarrow [\alpha]\phi)$$

$$\vdash [a^*]p(\bar{x}) \leftrightarrow p(\bar{x}) \wedge [a^*](p(\bar{x}) \rightarrow [a]p(\bar{x}))$$

$$\vee \phi \rightarrow [\alpha]\phi$$

$$\vee p \rightarrow [a]p$$

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

Infinite axiom schema

$$[:=] [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

$$[?] [?\chi]\phi \leftrightarrow (\chi \rightarrow \phi)$$

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$[:] [\alpha; \beta]\phi \leftrightarrow [\alpha][\beta]\phi$$

$$[*] [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha][\alpha^*]\phi$$

$$\mathsf{K} [\alpha](\phi \rightarrow \psi) \rightarrow ([\alpha]\phi \rightarrow [\alpha]\psi)$$

Schema

$$[:=] [x := c]p(x) \leftrightarrow p(c)$$

$$[?] [?q]p \leftrightarrow (q \rightarrow p)$$

$$[\cup] [a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})$$

$$[:] [a; b]p(\bar{x}) \leftrightarrow [a][b]p(\bar{x})$$

$$[*] [a^*]p(\bar{x}) \leftrightarrow p(\bar{x}) \wedge [a][a^*]p(\bar{x})$$

$$\mathsf{K} [a](p(\bar{x}) \rightarrow q(\bar{x})) \rightarrow ([a]p(\bar{x}) \rightarrow [a]q(\bar{x}))$$

$$\vdash [\alpha^*]\phi \leftarrow \text{Schema} \quad \vdash [\alpha^*](\phi \rightarrow [\alpha]\phi)$$

$$\vee \phi \rightarrow [\alpha]\phi$$

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

Axiom = one formula

Axiom

$$\vdash [a^*]p(\bar{x}) \leftarrow \text{Axiom} \quad \vdash [a^*](p(\bar{x}) \rightarrow [a]p(\bar{x}))$$

$$\vee p \rightarrow [a]p$$

$$\vdash \overline{j(x) \vdash [(v := 2 \cup v := x); x' = v]x > 0}$$

$$\sigma = \{a \mapsto (v := 2 \cup v := x), b \mapsto x' = v, p(\bar{x}) \mapsto x > 0\}$$

$$\text{US} \frac{[a; b]p(\bar{x}) \leftrightarrow [a][b]p(\bar{x})}{[(v := 2 \cup v := x); x' = v]x > 0 \leftrightarrow [(v := 2 \cup v := x)][x' = v]x > 0}$$

$$\frac{\begin{array}{c} [\cup] \frac{j(x) \vdash [v := 2 \cup v := x][x' = v]x > 0}{[:] \frac{j(x) \vdash [(v := 2 \cup v := x); x' = v]x > 0}{}} \end{array}}{}}$$

$$\sigma = \{a \mapsto v := 2, b \mapsto v := x, p(\bar{x}) \mapsto [x' = v]x > 0\}$$

$$\text{US} \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := 2 \cup v := x][x' = v]x > 0 \leftrightarrow [v := 2][x' = v]x > 0 \wedge [v := x][x' = v]x > 0}$$

$$[:=] \frac{}{j(x) \vdash [v := 2][x' = v]x > 0 \wedge [v := x][x' = v]x > 0}$$

$$[\cup] \frac{}{j(x) \vdash [v := 2 \cup v := x][x' = v]x > 0}$$

$$[:] \frac{}{j(x) \vdash [(v := 2 \cup v := x); x' = v]x > 0}$$

$$\sigma = \{c \mapsto 2, p(\cdot) \mapsto [x' = \cdot]x > 0\}$$

$$\frac{[v := c]p(v) \leftrightarrow p(c)}{[v := 2][x' = v]x > 0 \leftrightarrow [x' = 2]x > 0}$$

$$\sigma = \{c \mapsto x, p(\cdot) \mapsto [x' = \cdot]x > 0\}$$

$$\frac{[v := c]p(v) \leftrightarrow p(c)}{[v := x][x' = v]x > 0 \leftrightarrow [x' = x]x > 0}$$

$$\begin{array}{c} [:=] \overline{j(x) \vdash [v := 2][x' = v]x > 0 \wedge [v := x][x' = v]x > 0} \\ \text{[U]} \quad \overline{j(x) \vdash [v := 2 \cup v := x][x' = v]x > 0} \\ [:] \quad \overline{j(x) \vdash [(v := 2 \cup v := x); x' = v]x > 0} \end{array}$$

(Red arrows indicate the flow of substitutions from the left column to the right column.)

$$\sigma = \{c \mapsto 2, p(\cdot) \mapsto [x' = \cdot]_{x > 0}\}$$

$$\frac{[v := c]p(v) \leftrightarrow p(c)}{[v := 2][x' = v]_{x > 0} \leftrightarrow [x' = 2]_{x > 0}}$$

$$\sigma = \{c \mapsto x, p(\cdot) \mapsto [x' = \cdot]_{x > 0}\}$$

$$\frac{[v := c]p(v) \leftrightarrow p(c)}{[v := x][x' = v]_{x > 0} \leftrightarrow [x' = x]_{x > 0}} \quad \textcolor{red}{\checkmark}$$

$$[\cdot] \frac{}{j(x) \vdash [x' = 2]_{x > 0} \wedge [v := x][x' = v]_{x > 0}}$$

$$[:=] \frac{}{j(x) \vdash [v := 2][x' = v]_{x > 0} \wedge [v := x][x' = v]_{x > 0}}$$

$$[\cup] \frac{}{j(x) \vdash [v := 2 \cup v := x][x' = v]_{x > 0}}$$

$$[:] \frac{}{j(x) \vdash [(v := 2 \cup v := x); x' = v]_{x > 0}}$$

$$\sigma = \{c \mapsto v, p(\cdot) \mapsto \cdot > 0\}$$

$v$  can't have ODE

$$\frac{[x' = c]p(x) \leftrightarrow \forall t \geq 0 [x := x + ct]p(x)}{\text{US} [x' = v]x > 0 \leftrightarrow \forall t \geq 0 [x := x + vt]x > 0}$$

$$\begin{array}{c}
 [:=] \overline{j(x) \vdash \forall t \geq 0 [x := x + 2t]x > 0 \wedge [v := x] \forall t \geq 0 [x := x + vt]x > 0} \\
 ['] \overline{j(x) \vdash [x' = 2]x > 0 \wedge [v := x][x' = v]x > 0} \\
 [:=] \overline{j(x) \vdash [v := 2][x' = v]x > 0 \wedge [v := x][x' = v]x > 0} \\
 [\cup] \overline{j(x) \vdash [v := 2 \cup v := x][x' = v]x > 0} \\
 [.] \overline{j(x) \vdash [(v := 2 \cup v := x); x' = v]x > 0}
 \end{array}$$

$$\sigma = \{c \mapsto x, p(\cdot) \mapsto \forall t \geq 0 [x := x + (\cdot)t] x > 0\}$$

$$\text{US} \frac{[v := c]p(v) \leftrightarrow p(c)}{[v := x]\forall t \geq 0 [x := x + vt] x > 0 \leftrightarrow \forall t \geq 0 [x := x + xt] x > 0}$$

$$\begin{array}{l}
 \hline
 [:=] j(x) \vdash \forall t \geq 0 x + 2t > 0 \wedge \forall t \geq 0 [x := x + xt] x > 0 \\
 \hline
 [:=] j(x) \vdash \forall t \geq 0 [x := x + 2t] x > 0 \wedge [v := x] \forall t \geq 0 [x := x + vt] x > 0 \\
 \hline
 ['] j(x) \vdash [x' = 2] x > 0 \wedge [v := x][x' = v] x > 0 \\
 \hline
 [:=] j(x) \vdash [v := 2][x' = v] x > 0 \wedge [v := x][x' = v] x > 0 \\
 \hline
 [\cup] j(x) \vdash [v := 2 \cup v := x][x' = v] x > 0 \\
 \hline
 [:] j(x) \vdash [(v := 2 \cup v := x); x' = v] x > 0
 \end{array}$$

$$\sigma = \{c \mapsto x+xt, p(\cdot) \mapsto \cdot > 0\}$$

$$\text{us} \frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x+xt]x > 0 \leftrightarrow x+xt > 0}$$

$$\begin{array}{c}
 j(x) \vdash \forall t \geq 0 x + 2t > 0 \wedge \forall t \geq 0 x + xt > 0 \\
 \hline
 [:=] j(x) \vdash \forall t \geq 0 x + 2t > 0 \wedge \forall t \geq 0 [x := x+xt]x > 0 \\
 \hline
 [:=] j(x) \vdash \forall t \geq 0 [x := x+2t]x > 0 \wedge [v := x] \forall t \geq 0 [x := x+vt]x > 0 \\
 \hline
 ['] j(x) \vdash [x' = 2]x > 0 \wedge [v := x][x' = v]x > 0 \\
 \hline
 [:=] j(x) \vdash [v := 2][x' = v]x > 0 \wedge [v := x][x' = v]x > 0 \\
 \hline
 [\cup] j(x) \vdash [v := 2 \cup v := x][x' = v]x > 0 \\
 \hline
 [:] j(x) \vdash [(v := 2 \cup v := x); x' = v]x > 0
 \end{array}$$

$$\begin{array}{c} j(x) \vdash \forall t \geq 0 x + 2t > 0 \wedge \forall t \geq 0 x + xt > 0 \\ [:=] \hline j(x) \vdash \forall t \geq 0 x + 2t > 0 \wedge \forall t \geq 0 [x := x + xt] x > 0 \\ [:=] \hline j(x) \vdash \forall t \geq 0 [x := x + 2t] x > 0 \wedge [v := x] \forall t \geq 0 [x := x + vt] x > 0 \\ ['] \hline j(x) \vdash [x' = 2] x > 0 \wedge [v := x][x' = v] x > 0 \\ [:=] \hline j(x) \vdash [v := 2][x' = v] x > 0 \wedge [v := x][x' = v] x > 0 \\ [\cup] \hline j(x) \vdash [v := 2 \cup v := x][x' = v] x > 0 \\ [:] \hline j(x) \vdash [(v := 2 \cup v := x); x' = v] x > 0 \end{array}$$

Summarize:

$$\frac{j(x) \vdash \forall t \geq 0 x + 2t > 0 \wedge \forall t \geq 0 x + xt > 0}{j(x) \vdash [(v := 2 \cup v := x); x' = v] x > 0}$$

Summarize:

$$\frac{j(x) \vdash \forall t \geq 0 x + 2t > 0 \wedge \forall t \geq 0 x + xt > 0}{j(x) \vdash [(v := 2 \cup v := x); x' = v] x > 0}$$

Using  $\sigma = \{j(\cdot) \mapsto \cdot > 0\}$  on above derived rule proves:

$$\frac{\text{USR} \quad \frac{\text{USR} \quad \frac{*}{x > 0 \vdash \forall t \geq 0 x + 2t > 0 \wedge \forall t \geq 0 x + xt > 0}}{x > 0 \vdash [(v := 2 \cup v := x); x' = v] x > 0}}{x > 0 \vdash [(v := 2 \cup v := x); x' = v] x > 0}$$

1

Learning Objectives

2

Axioms Versus Axiom Schemata

3

Differential Dynamic Logic with Interpretations

- Syntax
- Semantics

4

Uniform Substitution

- Uniform Substitution Application
- Uniform Substitution Lemmas

5

Axiomatic Proof Calculus for dL

6

Summary

- ✓ Soundness easier: literal formula, not instantiation mechanism
  - ✓ An axiom is one formula. Axiom schema is a decision algorithm.
  - ✓ Generic formula, not some shape with characterization of exceptions
  - ✓ No schema variable or meta variable algorithms
  - ✓ No matching mechanisms / unification in prover kernel
  - ✓ No side condition subtlety or occurrence pattern checks (per schema)
  - ✗ Need other means of instantiating axioms: uniform substitution (US)
  - ✓ US + renaming: isolate static semantics
  - ✓ US independent from axioms: modular logic vs. prover separation
  - ✓ More flexible by syntactic contextual equivalence
  - ✗ Extra proofs branches since instantiation is explicit proof step
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---

Σ Net win for soundness since significantly simpler prover

Part I

Part IV

$$[:=] [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

$$[:=] [x := c]p(x) \leftrightarrow p(c)$$

$$[?] [?\chi]\phi \leftrightarrow (\chi \rightarrow \phi)$$

$$[?] [?q]p \leftrightarrow (q \rightarrow p)$$

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$[\cup] [a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})$$

$$[:] [\alpha; \beta]\phi \leftrightarrow [\alpha][\beta]\phi$$

$$[:] [a; b]p(\bar{x}) \leftrightarrow [a][b]p(\bar{x})$$

$$[*] [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha][\alpha^*]\phi$$

$$[*] [a^*]p(\bar{x}) \leftrightarrow p(\bar{x}) \wedge [a][a^*]p(\bar{x})$$

$$\mathsf{K} [\alpha](\phi \rightarrow \psi) \rightarrow ([\alpha]\phi \rightarrow [\alpha]\psi) \quad \mathsf{K} [a](p(\bar{x}) \rightarrow q(\bar{x})) \rightarrow ([a]p(\bar{x}) \rightarrow [a]q(\bar{x}))$$

$$\vdash [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha^*](\phi \rightarrow [\alpha]\phi)$$

$$\vdash [a^*]p(\bar{x}) \leftrightarrow p(\bar{x}) \wedge [a^*](p(\bar{x}) \rightarrow [a]p(\bar{x}))$$

$$\vee \phi \rightarrow [\alpha]\phi$$

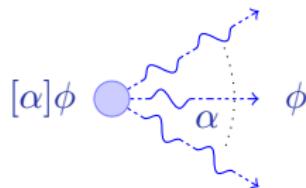
$$\vee p \rightarrow [a]p$$

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

differential dynamic logic

$$dL = DL + HP$$

$$\text{US } \frac{\phi}{\sigma(\phi)}$$



- Uniform substitution  
~~ axioms not schemata
- Modular: Logic || Prover
- Straightforward to implement
- Prover microkernel
- Sound & complete / ODE
- Fast contextual equivalence

KeYmaera X

Proof    Auto    Normalize    Step back

Propositional    Hybrid Programs    Differential Equations

Base case 4    Use case 5    Induction step 6

[a ∨ b]P → [a]P ∧ [b]P

```

x ≥ 0 ⊢ [x := x + 1; u {x' = v}] x ≥ 0
v ≥ 0
loop
  x ≥ 0, v ≥ 0 ⊢ [[x := x + 1; u {x' = v}]]* x ≥ 0
  ...
→R ...
  ⊢ x ≥ 0 ∧ v ≥ 0 → [[x := x + 1; u {x' = v ∧ true}]]* x ≥ 0

```

$$\text{G} \frac{p(\bar{x})}{[a]p(\bar{x})}$$

$$\text{G} \frac{p(\bar{x})}{[a]p(\bar{x})} \quad \text{implies} \quad \frac{x^2 \geq 0}{[x := x + 1; (x' = x \cup x' = -2)]x^2 \geq 0}$$

Theorem (Soundness)  $(\text{FV}(\sigma) = \emptyset)$

$$\frac{\phi_1 \quad \dots \quad \phi_n}{\psi} \textit{locally sound} \quad \textit{implies} \quad \frac{\sigma(\phi_1) \quad \dots \quad \sigma(\phi_n)}{\sigma(\psi)} \textit{locally sound}$$

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Locally sound

The conclusion is valid in any interpretation / in which the premises are.

$$\text{G } \frac{p(\bar{x})}{[a]p(\bar{x})} \quad \text{implies} \quad \frac{x^2 \geq 0}{[x := x + 1; (x' = x \cup x' = -2)]x^2 \geq 0}$$

$$\text{CQ } \frac{f() = g()}{p(f()) \leftrightarrow p(g())}$$

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$$\text{CQ } \frac{f() = g()}{p(f()) \leftrightarrow p(g())} \quad \text{implies} \quad \frac{2x - x = x}{[x' = v]2x - x \geq 0 \leftrightarrow [x' = v]x \geq 0}$$

Theorem (Soundness)  $(\text{FV}(\sigma) = \emptyset)$

$$\frac{\phi_1 \quad \dots \quad \phi_n}{\psi} \text{ locally sound} \quad \text{implies} \quad \frac{\sigma(\phi_1) \quad \dots \quad \sigma(\phi_n)}{\sigma(\psi)} \text{ locally sound}$$

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## 7

## Differential Axioms

- Differential Equation and Differential Axioms
- Differential Substitution Lemmas
- Contextual Congruences
- Static Semantics
- Summary

$$['] [x' = \theta]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi$$

Axiom schema with side conditions:

- ① Occurs check:  $t$  fresh
- ② Solution check:  $y(\cdot)$  solves the ODE  $y'(t) = \theta$   
with  $y(\cdot)$  plugged in for  $x$  in term  $\theta$
- ③ Initial value check:  $y(\cdot)$  solves the symbolic IVP  $y(0) = x$
- ④  $y(\cdot)$  covers all solutions parametrically
- ⑤  $x'$  cannot occur free in  $\phi$

Quite nontrivial soundness-critical side condition algorithms ...

## Theorem (Soundness)

replace all occurrences of  $p(\cdot)$ 

$$\text{US } \frac{\phi}{\sigma(\phi)}$$

Uniform substitution  $\sigma$  replaces all occurrences of  $p(\theta)$  for any  $\theta$  by  $\psi(\theta)$   
 function sym.  $f(\theta)$  for any  $\theta$  by  $\eta(\theta)$   
 program sym.  $a$  by  $\alpha$

$$\text{US } \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

## Differential Invariant

$$\frac{Q \vdash [x' := f(x)](P)'}{P \vdash [x' = f(x) \& Q]P}$$

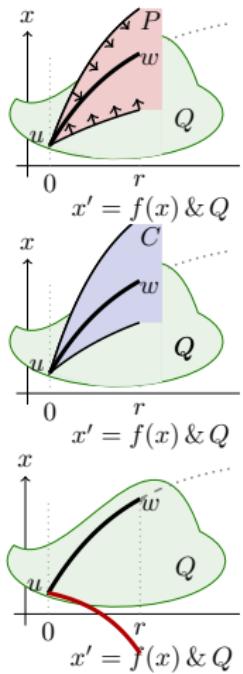
## Differential Cut

$$\frac{P \vdash [x' = f(x) \& Q]C \quad P \vdash [x' = f(x) \& Q \wedge C]P}{P \vdash [x' = f(x) \& Q]P}$$

## Differential Ghost

$$\frac{P \leftrightarrow \exists y G \quad G \vdash [x' = f(x), y' = g(x, y) \& Q]G}{P \vdash [x' = f(x) \& Q]P}$$

if new  $y' = g(x, y)$  has long enough solution



DW  $[x' = f(x) \& q(x)]p(x) \leftrightarrow [x' = f(x) \& q(x)](q(x) \rightarrow p(x))$

DI  $([x' = f(x) \& q(x)]p(x) \leftrightarrow [?q(x)]p(x)) \leftarrow [x' = f(x) \& q(x)](p(x))'$

DC  $([x' = f(x) \& q(x)]p(x) \leftrightarrow [x' = f(x) \& q(x) \wedge r(x)]p(x))$   
 $\leftarrow [x' = f(x) \& q(x)]r(x)$

DE  $[x' = f(x) \& q(x)]p(x, x') \leftrightarrow [x' = f(x) \& q(x)][x' := f(x)]p(x, x')$

DG  $[x' = f(x) \& q(x)]p(x) \leftrightarrow \exists y [x' = f(x), y' = a(x)y + b(x) \& q(x)]p(x)$

DS  $[x' = c \& q(x)]p(x) \leftrightarrow \forall t \geq 0 ((\forall 0 \leq s \leq t q(x+cs)) \rightarrow [x := x + ct]p(x))$

$$+' (f(\bar{x}) + g(\bar{x}))' = (f(\bar{x}))' + (g(\bar{x}))'$$

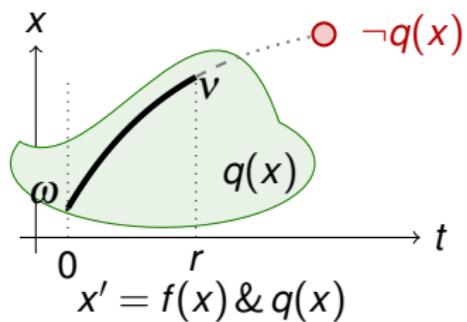
$$\cdot' (f(\bar{x}) \cdot g(\bar{x}))' = (f(\bar{x}))' \cdot g(\bar{x}) + f(\bar{x}) \cdot (g(\bar{x}))'$$

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

## Axiom (Differential Weakening)

(JAR'17)

DW  $[x' = f(x) \& q(x)]p(x) \leftrightarrow [x' = f(x) \& q(x)](q(x) \rightarrow p(x))$



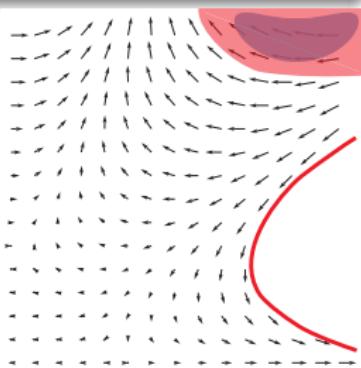
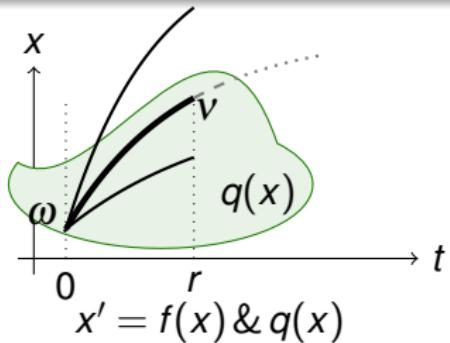
Differential equations cannot leave their evolution domains. Derives from:

DW  $[x' = f(x) \& q(x)]q(x)$

## Axiom (Differential Cut)

(JAR'17)

$$\text{DC} \quad ([x' = f(x) \& q(x)]p(x) \leftrightarrow [x' = f(x) \& q(x) \wedge r(x)]p(x)) \\ \leftarrow [x' = f(x) \& q(x)]r(x)$$



DC is a cut for differential equations.

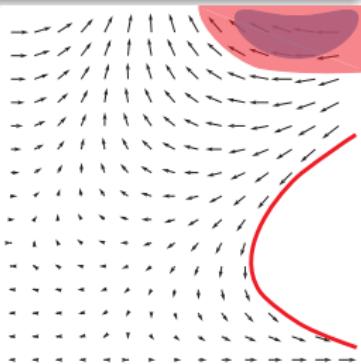
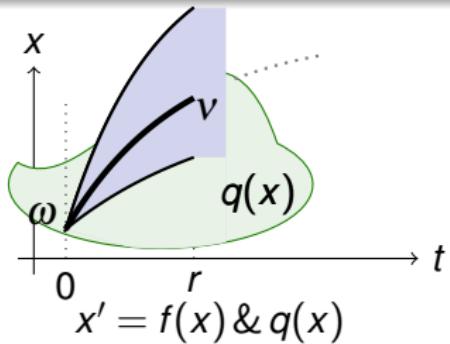
DC is a differential modal modus ponens K.

Can't leave  $r(x)$ , then might as well restrict state space to  $r(x)$ .

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(JAR'17)

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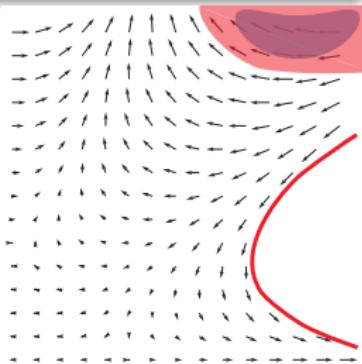
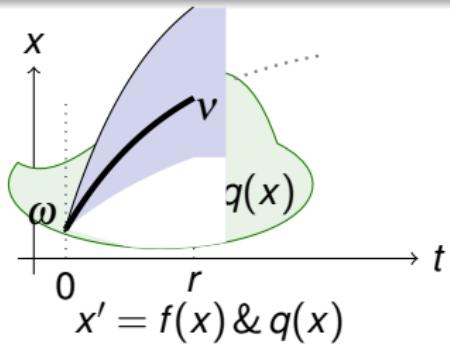
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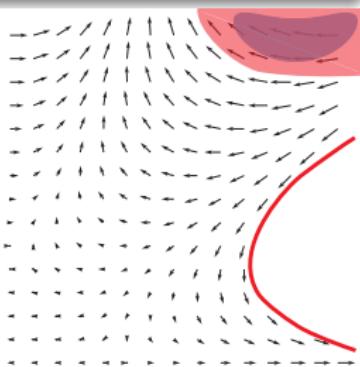
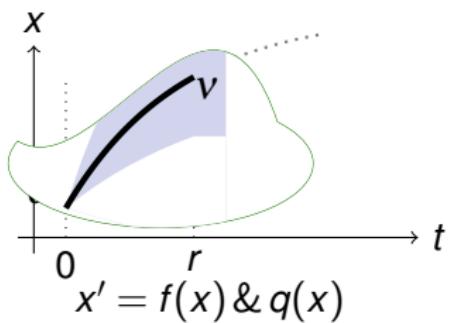
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## Axiom (Differential Cut)

(JAR'17)

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DC is a cut for differential equations.

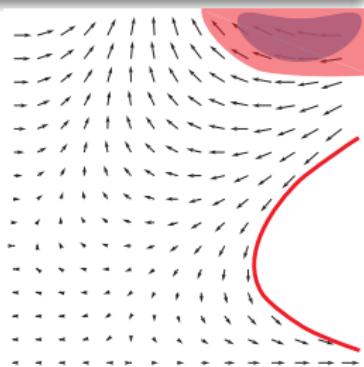
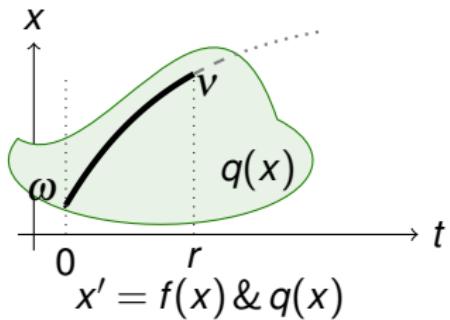
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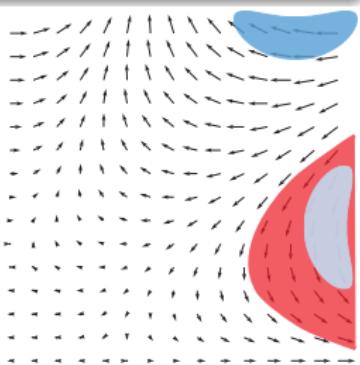
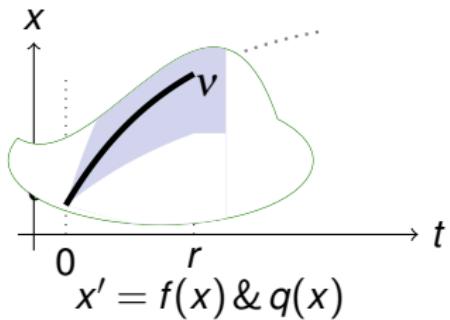
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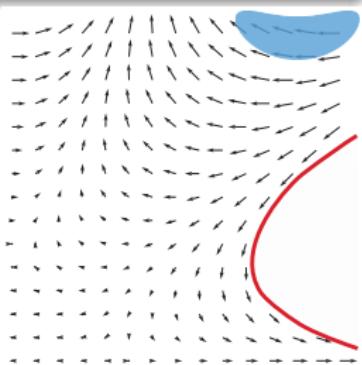
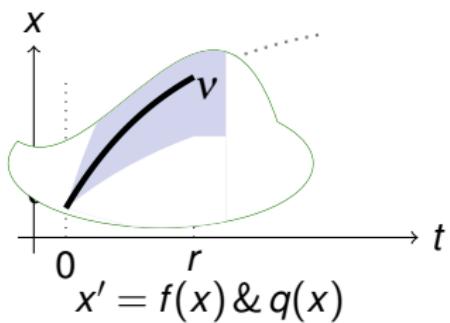
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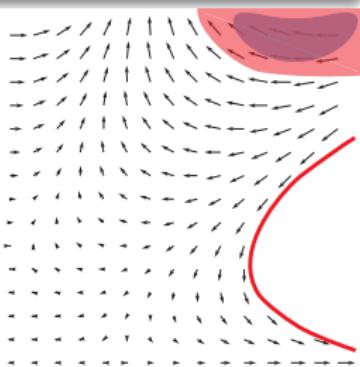
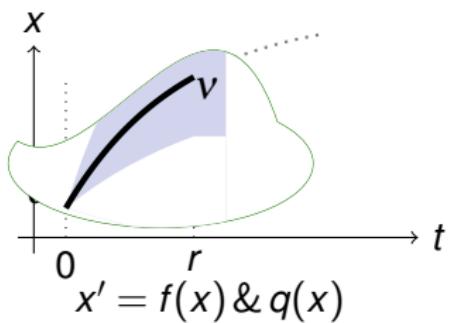
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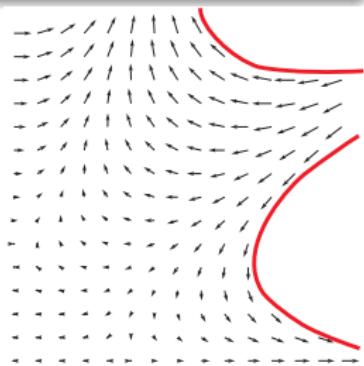
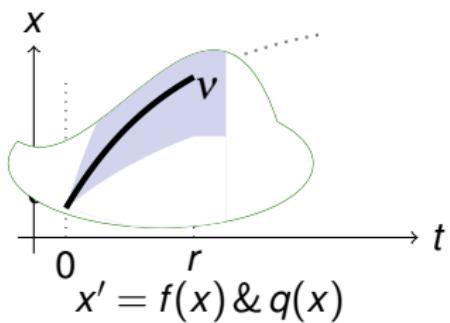
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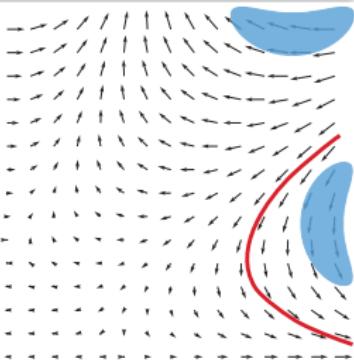
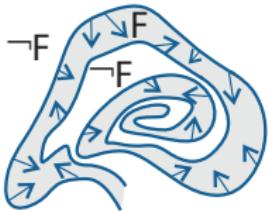
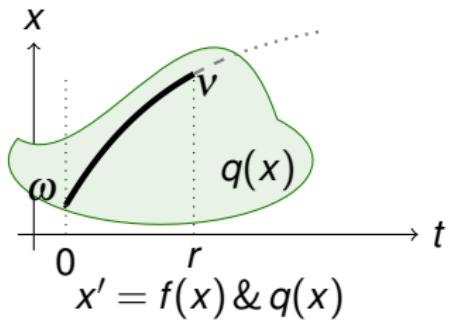
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## Axiom (Differential Invariant)

(JAR'17)

$$\text{DI } ([x' = f(x) \& q(x)] p(x) \leftrightarrow [?q(x)] \textcolor{red}{p(x)}) \leftarrow [x' = f(x) \& q(x)] (\textcolor{red}{p(x)})'$$



Differential invariant: if  $\textcolor{red}{p(x)}$  true now and if differential  $(\textcolor{red}{p(x)})'$  true always

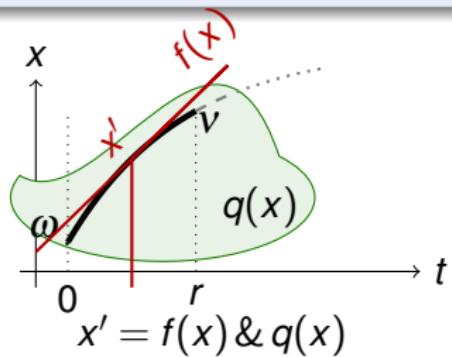
What's the differential of a formula???

What's the meaning of a differential term ... in a state???

## Axiom (Differential Effect)

(JAR'17)

DE  $[x' = f(x) \& q(x)]p(x, x') \leftrightarrow [x' = f(x) \& q(x)][x' := f(x)]p(x, x')$



Effect of differential equation on differential symbol  $x'$

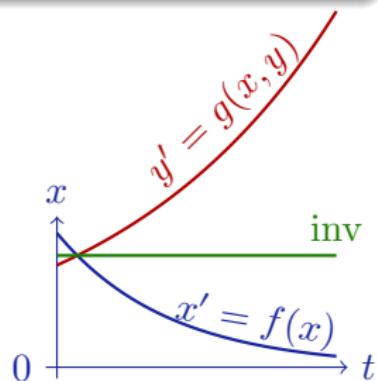
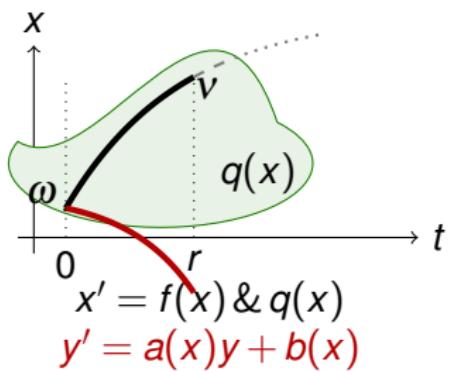
$[x' := f(x)]$  instantly mimics continuous effect  $[x' = f(x)]$  on  $x'$

$[x' := f(x)]$  selects vector field  $x' = f(x)$  for subsequent differentials

## Axiom (Differential Ghost)

(JAR'17)

$$\text{DG } [x' = f(x) \& q(x)]p(x) \leftrightarrow \exists y [x' = f(x), y' = a(x)y + b(x) \& q(x)]p(x)$$



Differential ghost/auxiliaries: extra differential equations that exist

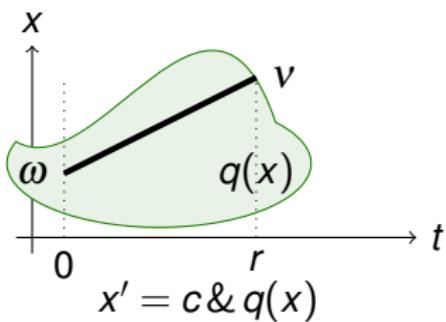
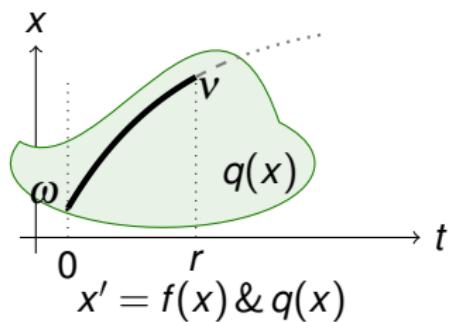
Can cause new invariants

“Dark matter” counterweight to balance conserved quantities

## Axiom (Differential Solution)

(JAR'17)

$$\text{DS } [x' = c \& q(x)]p(x) \leftrightarrow \forall t \geq 0 ((\forall 0 \leq s \leq t q(x+cs)) \rightarrow [x := x + ct]p(x))$$



Differential solutions: solve differential equations  
with DG, DC and inverse companions

- ① DI proves a property of an ODE inductively by its differentials
- ② DE exports vector field, possibly after DW exports evolution domain
- ③ CE+CQ reason efficiently in Equivalence or eQuational context
- ④ G isolates postcondition
- ⑤  $[:=]$  differential assignment uses vector field
- ⑥  $\cdot'$  differential computations are axiomatic (US)

$$\begin{array}{c}
 * \\
 \hline
 \mathbb{R} \frac{*}{\vdash x^3 \cdot x + x \cdot x^3 \geq 0} \\
 \hline
 [:=] \frac{\vdash [x' := x^3] x' \cdot x + x \cdot x' \geq 0}{\vdash [x' := x^3] [x' := x^3] x' \cdot x + x \cdot x' \geq 0} \quad \text{CQ} \\
 \hline
 G \frac{\vdash [x' := x^3] [x' := x^3] x' \cdot x + x \cdot x' \geq 0}{\vdash [x' = x^3] [x' := x^3] (x \cdot x \geq 1)'} \quad \text{CE} \\
 \hline
 \text{DE} \quad \vdash [x' = x^3] (x \cdot x \geq 1)' \\
 \hline
 \text{DI} \quad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1
 \end{array}$$

$\dfrac{\dfrac{\dfrac{\dfrac{(f(\bar{x}) \cdot g(\bar{x}))' = (f(\bar{x}))' \cdot g(\bar{x}) + f(\bar{x}) \cdot (g(\bar{x}))'}{(x \cdot x)' = (x)' \cdot x + x \cdot (x)'}}{(x \cdot x)' = x' \cdot x + x \cdot x'}}$ 
  
 $\dfrac{\dfrac{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}{(x \cdot x \geq 1)' \leftrightarrow x' \cdot x + x \cdot x' \geq 0}}{\vdash [x' = x^3] (x \cdot x \geq 1)'}$

## Lemma (Differential lemma)

If  $\varphi \models x' = f(x) \wedge Q$  for duration  $r > 0$ , then for all  $0 \leq \zeta \leq r$ :

$$\text{Syntactic} \rightarrow \varphi(\zeta)[[(\theta)']]=\frac{d\varphi(t)[[\theta]]}{dt}(\zeta) \leftarrow \text{Analytic}$$

## Lemma (Differential assignment)

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

## Lemma (Derivations)

$$(f(\bar{x}) + g(\bar{x}))' = (f(\bar{x}))' + (g(\bar{x}))'$$

$$(f(\bar{x}) \cdot g(\bar{x}))' = (f(\bar{x}))' \cdot g(\bar{x}) + f(\bar{x}) \cdot (g(\bar{x}))'$$

$$(c)' = 0 \quad \text{for arity 0 functions } c$$

## Lemma (Differential lemma)

If  $\varphi \models x' = f(x) \wedge Q$  for duration  $r > 0$ , then for all  $0 \leq \zeta \leq r$ :

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## Lemma (Differential assignment)

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

## Lemma (Derivations)

$$(\theta + \eta)' = (\theta)' + (\eta)'$$

$$(\theta \cdot \eta)' = (\theta)' \cdot \eta + \theta \cdot (\eta)'$$

$$(c)' = 0$$

for arity 0 functions  $c$

DW  $[x' = f(x) \& q(x)]p(x) \leftrightarrow [x' = f(x) \& q(x)](q(x) \rightarrow p(x))$

DI  $([x' = f(x) \& q(x)]p(x) \leftrightarrow [?q(x)]p(x)) \leftarrow [x' = f(x) \& q(x)](p(x))'$

DC  $([x' = f(x) \& q(x)]p(x) \leftrightarrow [x' = f(x) \& q(x) \wedge r(x)]p(x))$   
 $\leftarrow [x' = f(x) \& q(x)]r(x)$

DE  $[x' = f(x) \& q(x)]p(x, x') \leftrightarrow [x' = f(x) \& q(x)][x' := f(x)]p(x, x')$

DG  $[x' = f(x) \& q(x)]p(x) \leftrightarrow \exists y [x' = f(x), y' = a(x)y + b(x) \& q(x)]p(x)$

DS  $[x' = c \& q(x)]p(x) \leftrightarrow \forall t \geq 0 ((\forall 0 \leq s \leq t q(x+cs)) \rightarrow [x := x + ct]p(x))$

$$+' (f(\bar{x}) + g(\bar{x}))' = (f(\bar{x}))' + (g(\bar{x}))'$$

$$.' (f(\bar{x}) \cdot g(\bar{x}))' = (f(\bar{x}))' \cdot g(\bar{x}) + f(\bar{x}) \cdot (g(\bar{x}))'$$

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

- ① DI proves a property of an ODE inductively by its differentials
- ② DE exports vector field, possibly after DW exports evolution domain
- ③ CE+CQ reason efficiently in Equivalence or eQuational context
- ④ G isolates postcondition
- ⑤  $[:=]$  differential assignment uses vector field

$$\begin{array}{c}
 * \\
 \mathbb{R} \frac{}{\vdash x^3 \cdot x + x \cdot x^3 \geq 0} \quad \frac{}{(x \cdot x)' = x' \cdot x + x \cdot x'} \\
 [:=] \frac{}{\vdash [x' := x^3] x' \cdot x + x \cdot x' \geq 0} \quad \text{CQ} \quad \frac{}{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0} \\
 G \frac{}{\vdash [x' = x^3][x' := x^3] x' \cdot x + x \cdot x' \geq 0} \quad \frac{}{(x \cdot x \geq 1)' \leftrightarrow x' \cdot x + x \cdot x' \geq 0} \\
 \text{CE} \quad \frac{}{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \\
 \text{DE} \quad \frac{}{\vdash [x' = x^3](x \cdot x \geq 1)'} \\
 \text{DI} \quad \frac{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}{}
 \end{array}$$

$$\text{CQ} \quad \frac{f() = g()}{p(f()) \leftrightarrow p(g())}$$

$$\text{CQ} \frac{(x \cdot x)' = x' \cdot x + x \cdot x'}{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}$$

$$\text{CE} \quad \frac{P \leftrightarrow Q}{C(P) \leftrightarrow C(Q)}$$

$$\text{CE} \frac{(x \cdot x \geq 1)' \leftrightarrow x' \cdot x + x \cdot x' \geq 0}{[x' = x^3][x' := x^3] (x \cdot x \geq 1)' \leftrightarrow [x' = x^3][x' := x^3] x' \cdot x + x \cdot x' \geq 0}$$

$$\text{CQ} \quad \frac{f() = g()}{p(f()) \leftrightarrow p(g())}$$

$$\text{CQ} \frac{(x \cdot x)' = x' \cdot x + x \cdot x'}{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}$$

with  $\sigma \approx \{p(\cdot) \mapsto \cdot \geq 0, f() \mapsto (x \cdot x)', g() \mapsto x' \cdot x + x \cdot x'\}$

$$\text{CE} \quad \frac{P \leftrightarrow Q}{C(P) \leftrightarrow C(Q)}$$

$$\text{CE} \frac{(x \cdot x \geq 1)' \leftrightarrow x' \cdot x + x \cdot x' \geq 0}{[x' = x^3][x' := x^3] (x \cdot x \geq 1)' \leftrightarrow [x' = x^3][x' := x^3] x' \cdot x + x \cdot x' \geq 0}$$

with  $\sigma \approx \{C(\_) \mapsto [x' = x^3][x' := x^3]\_, P \mapsto (x \cdot x \geq 1)', Q \mapsto x' \cdot x + x \cdot x' \geq 0\}$

$$\frac{\begin{array}{c} \text{CE} \\ \text{DE} \\ \text{DI} \end{array}}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}$$
$$\frac{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'}{\vdash [x' = x^3](x \cdot x \geq 1)'}$$

- ① Free function  $j(x, x')$  for parametric differential computation

$$\frac{\begin{array}{c} G \quad \vdash [x' = x^3][x' := x^3]j(x, x') \geq 0 \\ \hline CE \quad \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1) \\ DE \quad \vdash [x' = x^3](x \cdot x \geq 1)' \\ \hline DI \quad x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1 \end{array}}{(x \cdot x \geq 1) \leftrightarrow j(x, x') \geq 0}$$

- ① Free function  $j(x, x')$  for parametric differential computation
- ② Again  $\mathbf{G}, [:=]$  to isolate differentially substituted postcondition

$$\frac{\begin{array}{c} [:=] \frac{}{\vdash [x' := x^3] j(x, x') \geq 0} \\ G \frac{}{\vdash [x' = x^3] [x' := x^3] j(x, x') \geq 0} \\ \text{CE} \end{array}}{(x \cdot x \geq 1)' \leftrightarrow j(x, x') \geq 0}$$
$$\frac{\begin{array}{c} \text{DE} \\ \text{DI} \end{array}}{\vdash [x' = x^3] [x' := x^3] (x \cdot x \geq 1)'}$$
$$\frac{\vdash [x' = x^3] (x \cdot x \geq 1)'}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}$$

- ① Free function  $j(x, x')$  for parametric differential computation
- ② Again  $\mathbf{G}, [:=]$  to isolate differentially substituted postcondition

$$\frac{\begin{array}{c} \vdash j(x, x^3) \geq 0 \\ [:=] \vdash [x' := x^3]j(x, x') \geq 0 \\ \mathbf{G} \quad \vdash [x' = x^3][x' := x^3]j(x, x') \geq 0 \\ \text{CE} \quad \qquad \qquad \qquad (x \cdot x \geq 1)' \leftrightarrow j(x, x') \geq 0 \\ \text{DE} \quad \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\ \text{DI} \quad \vdash [x' = x^3](x \cdot x \geq 1)' \\ x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1 \end{array}}{x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1}$$

- ① Free function  $j(x, x')$  for parametric differential computation
- ② Again  $\text{G}, [:=]$  to isolate differentially substituted postcondition
- ③ Construct parametric  $j(x, x')$  by axiomatic differential computation

$$\begin{array}{c}
 \vdash j(x, x^3) \geq 0 \\
 \text{[:=]} \frac{}{\vdash [x' := x^3] j(x, x') \geq 0} \\
 \text{G} \quad \frac{}{\vdash [x' = x^3][x' := x^3] j(x, x') \geq 0} \quad \text{CQ} \quad \frac{(x \cdot x)' \geq 0 \leftrightarrow j(x, x') \geq 0}{(x \cdot x \geq 1)' \leftrightarrow j(x, x') \geq 0} \\
 \text{CE} \quad \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\
 \text{DE} \quad \vdash [x' = x^3](x \cdot x \geq 1)' \\
 \text{DI} \quad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1
 \end{array}$$

- ① Free function  $j(x, x')$  for parametric differential computation
- ② Again  $\text{G}, [:=]$  to isolate differentially substituted postcondition
- ③ Construct parametric  $j(x, x')$  by axiomatic differential computation

$$\begin{array}{c}
 \frac{\vdash j(x, x^3) \geq 0}{\vdash [x' := x^3]j(x, x') \geq 0} \\
 \text{[:=]} \\
 \frac{\vdash [x' = x^3][x' := x^3]j(x, x') \geq 0}{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)} \quad \text{CE} \\
 \text{G} \\
 \frac{\vdash [x' = x^3](x \cdot x \geq 1)'}{\vdash [x' = x^3]x \cdot x \geq 1} \\
 \text{DE} \\
 \text{DI}
 \end{array}
 \quad
 \begin{array}{c}
 \frac{(x \cdot x)' = j(x, x')}{(x \cdot x)' \geq 0 \leftrightarrow j(x, x') \geq 0} \\
 \text{CQ} \\
 \frac{(x \cdot x \geq 1)' \leftrightarrow j(x, x') \geq 0}{\vdash [x' = x^3](x \cdot x \geq 1)'}
 \end{array}$$

- ① Free function  $j(x, x')$  for parametric differential computation
- ② Again  $\text{G}, [:=]$  to isolate differentially substituted postcondition
- ③ Construct parametric  $j(x, x')$  by axiomatic differential computation
- ④ **USR** instantiates proof by  $\{j(x, x') \mapsto x' \cdot x + x \cdot x'\}$

$$\begin{array}{c}
 \vdash j(x, x^3) \geq 0 \\
 \hline
 \text{[:=]} \quad \vdash [x' := x^3] j(x, x') \geq 0 \qquad \qquad \text{CQ} \quad \frac{(x \cdot x)' = j(x, x')}{(x \cdot x)' \geq 0 \Leftrightarrow j(x, x') \geq 0} \\
 \text{G} \quad \vdash [x' = x^3][x' := x^3] j(x, x') \geq 0 \qquad \qquad \quad \frac{}{(x \cdot x \geq 1)' \Leftrightarrow j(x, x') \geq 0} \\
 \hline
 \text{CE} \qquad \qquad \qquad \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\
 \text{DE} \qquad \qquad \qquad \vdash [x' = x^3](x \cdot x \geq 1)' \\
 \hline
 \text{DI} \qquad \qquad \qquad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1
 \end{array}$$

$$\text{USR} \quad \frac{\begin{array}{c} \mathbb{R} \vdash x^3 \cdot x + x \cdot x^3 \geq 0 \\ \hline (x \cdot x)' = x' \cdot x + x \cdot x' \end{array}}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}$$

- ① Free function  $j(x, x')$  for parametric differential computation
- ② Again  $\text{G}, [:=]$  to isolate differentially substituted postcondition
- ③ Construct parametric  $j(x, x')$  by axiomatic differential computation
- ④ **USR** instantiates proof by  $\{j(x, x') \mapsto x' \cdot x + x \cdot x'\}$

$$\begin{array}{c}
 \vdash j(x, x^3) \geq 0 \\
 \hline
 \text{[:=]} \quad \vdash [x' := x^3] j(x, x') \geq 0 \qquad \qquad \qquad \text{CQ} \quad \frac{(x \cdot x)' = j(x, x')}{(x \cdot x)' \geq 0 \Leftrightarrow j(x, x') \geq 0} \\
 \text{G} \quad \vdash [x' = x^3][x' := x^3] j(x, x') \geq 0 \qquad \qquad \qquad \frac{(x \cdot x \geq 1)' \Leftrightarrow j(x, x') \geq 0}{(x \cdot x \geq 1)'}
 \end{array}$$

CE

$$\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'$$

DE

$$\vdash [x' = x^3](x \cdot x \geq 1)'$$

DI

$$x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1$$

$$\begin{array}{c}
 * \\
 \mathbb{R} \quad \vdash x^3 \cdot x + x \cdot x^3 \geq 0 \qquad x' \quad \frac{}{(x \cdot x)' = x' \cdot x + x \cdot x'}
 \end{array}$$

USR

$$x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1$$

- ① Free function  $j(x, x')$  for parametric differential computation
- ② Again  $\text{G}, [:=]$  to isolate differentially substituted postcondition
- ③ Construct parametric  $j(x, x')$  by axiomatic differential computation
- ④ **USR** instantiates proof by  $\{j(x, x') \mapsto x' \cdot x + x \cdot x'\}$

$$\begin{array}{c}
 \vdash j(x, x^3) \geq 0 \\
 \hline
 \text{[:=]} \quad \vdash [x' := x^3] j(x, x') \geq 0 \qquad \qquad \qquad \text{CQ} \quad \frac{(x \cdot x)' = j(x, x')}{(x \cdot x)' \geq 0 \Leftrightarrow j(x, x') \geq 0} \\
 \text{G} \quad \vdash [x' = x^3][x' := x^3] j(x, x') \geq 0 \qquad \qquad \qquad \frac{(x \cdot x \geq 1)' \Leftrightarrow j(x, x') \geq 0}{(x \cdot x \geq 1)' \Leftrightarrow j(x, x') \geq 0} \\
 \hline
 \text{CE} \qquad \qquad \qquad \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\
 \text{DE} \qquad \qquad \qquad \vdash [x' = x^3](x \cdot x \geq 1)' \\
 \hline
 \text{DI} \qquad \qquad \qquad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1
 \end{array}$$

$$\begin{array}{c}
 * \\
 \hline
 \mathbb{R} \quad \vdash x^3 \cdot x + x \cdot x^3 \geq 0 \qquad \qquad \qquad \text{US} \quad \frac{}{(x \cdot x)' = (x)' \cdot x + x \cdot (x)'} \\
 \hline
 \text{USR} \quad \vdash x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1 \qquad \qquad \qquad x' \quad \frac{}{(x \cdot x)' = x' \cdot x + x \cdot x'}
 \end{array}$$

- ① Free function  $j(x, x')$  for parametric differential computation
- ② Again  $\text{G}, [:=]$  to isolate differentially substituted postcondition
- ③ Construct parametric  $j(x, x')$  by axiomatic differential computation
- ④ **USR** instantiates proof by  $\{j(x, x') \mapsto x' \cdot x + x \cdot x'\}$

$$\begin{array}{c}
 \vdash j(x, x^3) \geq 0 \\
 \hline
 \text{[:=]} \quad \vdash [x' := x^3] j(x, x') \geq 0 \qquad \qquad \qquad \text{CQ} \quad \frac{(x \cdot x)' = j(x, x')}{(x \cdot x)' \geq 0 \Leftrightarrow j(x, x') \geq 0} \\
 \text{G} \quad \vdash [x' = x^3][x' := x^3] j(x, x') \geq 0 \qquad \qquad \qquad \frac{(x \cdot x \geq 1)' \Leftrightarrow j(x, x') \geq 0}{(x \cdot x \geq 1)' \Leftrightarrow j(x, x') \geq 0} \\
 \hline
 \text{CE} \qquad \qquad \qquad \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\
 \text{DE} \qquad \qquad \qquad \vdash [x' = x^3](x \cdot x \geq 1)' \\
 \hline
 \text{DI} \qquad \qquad \qquad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1
 \end{array}$$

$$\begin{array}{c}
 \frac{*}{\mathbb{R} \vdash x^3 \cdot x + x \cdot x^3 \geq 0} \qquad \qquad \qquad \frac{\text{US}}{\frac{\text{x'}}{(x \cdot x)' = x' \cdot x + x \cdot x'}} \qquad \qquad \qquad \frac{\text{x'}}{(x \cdot x)' = x' \cdot x + x \cdot x'} \\
 \hline
 \text{USR} \qquad \qquad \qquad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1
 \end{array}$$

- ① Free function  $j(x, x')$  for parametric differential computation
- ② Again  $\text{G}, [:=]$  to isolate differentially substituted postcondition
- ③ Construct parametric  $j(x, x')$  by axiomatic differential computation
- ④ **USR** instantiates proof by  $\{j(x, x') \mapsto x' \cdot x + x \cdot x'\}$

$$\begin{array}{c}
 \vdash j(x, x^3) \geq 0 \\
 \hline
 \text{[:=]} \quad \vdash [x' := x^3] j(x, x') \geq 0 \qquad \qquad \qquad \text{CQ} \quad \frac{(x \cdot x)' = j(x, x')}{(x \cdot x)' \geq 0 \Leftrightarrow j(x, x') \geq 0} \\
 \text{G} \quad \vdash [x' = x^3][x' := x^3] j(x, x') \geq 0 \qquad \qquad \qquad \frac{(x \cdot x \geq 1)' \Leftrightarrow j(x, x') \geq 0}{(x \cdot x \geq 1)' \Leftrightarrow j(x, x') \geq 0} \\
 \hline
 \text{CE} \qquad \qquad \qquad \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\
 \text{DE} \qquad \qquad \qquad \vdash [x' = x^3](x \cdot x \geq 1)' \\
 \hline
 \text{DI} \qquad \qquad \qquad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1 \\
 \\[10pt]
 * \\
 \text{US} \quad \frac{\text{'} / \quad (f(\bar{x}) \cdot g(\bar{x}))' = (f(\bar{x}))' \cdot g(\bar{x}) + f(\bar{x}) \cdot (g(\bar{x}))'}{(x \cdot x)' = (x)' \cdot x + x \cdot (x)'} \\
 \text{R} \quad \frac{* \quad \text{'} / \quad (x \cdot x)' = x' \cdot x + x \cdot x'}{(x \cdot x)' = x' \cdot x + x \cdot x'} \\
 \hline
 \text{USR} \quad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1
 \end{array}$$

$$\frac{\begin{array}{c} \text{CE} \\ \text{DE} \\ \text{DI} \end{array}}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}$$
$$\frac{\begin{array}{c} \vdash [x' = x^3] [x' := x^3] (x \cdot x \geq 1)' \\ \vdash [x' = x^3] (x \cdot x \geq 1)' \end{array}}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}$$

- Start with identity differential computation result

$$\frac{\mathbb{R} \quad (x \cdot x)' = (x \cdot x)'}{!}$$

$$x' \quad \underline{\hspace{10em}}$$

$$CT \quad \underline{\hspace{10em}}$$

$$\begin{array}{c} CE \quad \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\ DE \quad \vdash [x' = x^3](x \cdot x \geq 1)' \\ DI \quad x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1 \end{array}$$

- Start with identity differential computation result which proves

$$\frac{\mathbb{R} \frac{*}{(x \cdot x)' = (x \cdot x)'}}{! \frac{}{x'}}$$

CT

$$\frac{\begin{array}{c} \text{CE} \\ \text{DE} \\ \text{DI} \end{array}}{\begin{array}{c} \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\ \vdash [x' = x^3](x \cdot x \geq 1)' \\ x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1 \end{array}}$$

- ① Start with identity differential computation result which proves
  - ② Construct differential computation result forward by  $!$

$$\begin{array}{c} * \\ \hline \mathbb{R} \\ \hline x' \\ \hline x' \end{array}$$

$$\begin{array}{c}
 \text{CE} \qquad \qquad \qquad \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\
 \text{DE} \qquad \qquad \qquad \vdash [x' = x^3](x \cdot x \geq 1)' \\
 \text{DI} \qquad \qquad \qquad x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1
 \end{array}$$

- ① Start with identity differential computation result which proves
- ② Construct differential computation result forward by  $\text{! } x'$

$$\frac{\begin{array}{c} * \\ \mathbb{R} \xrightarrow{} (x \cdot x)' = (x \cdot x)' \\ \text{!} \xrightarrow{} (x \cdot x)' = (x)' \cdot x + x \cdot (x)' \\ x' \xrightarrow{} (x \cdot x)' = x' \cdot x + x \cdot x' \\ \hline \text{CT} \end{array}}{(x \cdot x)' = x' \cdot x + x \cdot x'}$$

$$\frac{\begin{array}{c} \text{CE} \xrightarrow{} \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\ \text{DE} \xrightarrow{} \vdash [x' = x^3](x \cdot x \geq 1)' \\ \text{DI} \xrightarrow{} x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1 \end{array}}{\vdash [x' = x^3]x \cdot x \geq 1}$$

- ① Start with identity differential computation result which proves
- ② Construct differential computation result forward by  $\text{! } x'$
- ③ Embed differential computation result forward by CT

$$\begin{array}{c}
 * \\
 \overline{\mathbb{R} \frac{}{(x \cdot x)' = (x \cdot x)'}} \\
 \text{!} \frac{}{(x \cdot x)' = (x)' \cdot x + x \cdot (x)'} \\
 x' \frac{}{(x \cdot x)' = x' \cdot x + x \cdot x'} \\
 \text{CT} \frac{}{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}
 \end{array}$$

$$\begin{array}{c}
 \text{CE} \quad \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\
 \text{DE} \quad \vdash [x' = x^3](x \cdot x \geq 1)' \\
 \text{DI} \quad x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1
 \end{array}$$

- ① Start with identity differential computation result which proves
- ② Construct differential computation result forward by  $\text{! } x'$
- ③ Embed differential computation result forward by  $\text{CT}$
- ④ Construct differential invariant computation result forward accordingly

$$\begin{array}{c}
 * \\
 \overline{\mathbb{R} \frac{}{(x \cdot x)' = (x \cdot x)'}} \\
 \text{!} \overline{\frac{}{(x \cdot x)' = (x)' \cdot x + x \cdot (x)'}} \\
 x' \overline{\frac{}{(x \cdot x)' = x' \cdot x + x \cdot x'}} \\
 \text{CT} \overline{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0} \\
 \overline{(x \cdot x \geq 1)' \leftrightarrow x' \cdot x + x \cdot x' \geq 0}
 \end{array}$$

CE	$\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'$
DE	$\vdash [x' = x^3](x \cdot x \geq 1)'$
DI	$x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1$

- ① Start with identity differential computation result which proves
- ② Construct differential computation result forward by  $\text{! } x'$
- ③ Embed differential computation result forward by  $\text{CT}$
- ④ Construct differential invariant computation result forward accordingly
- ⑤ Resume backward proof with result computed by forward proof right

$$\begin{array}{c}
 \dfrac{}{\mathbb{R} \dfrac{}{(x \cdot x)' = (x \cdot x)'}}^* \\
 \dfrac{}{\text{!} \dfrac{}{(x \cdot x)' = (x)' \cdot x + x \cdot (x)'}} \\
 \dfrac{}{x' \dfrac{}{(x \cdot x)' = x' \cdot x + x \cdot x'}} \\
 \dfrac{}{\text{CT} \dfrac{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}{\vdash [x' = x^3][x' := x^3]x' \cdot x + x \cdot x' \geq 0}} \\
 \hline
 \text{G} \dfrac{\vdash [x' = x^3][x' := x^3]x' \cdot x + x \cdot x' \geq 0}{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \\
 \hline
 \text{CE} \dfrac{}{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \\
 \hline
 \text{DE} \dfrac{}{\vdash [x' = x^3](x \cdot x \geq 1)'} \\
 \hline
 \text{DI} \dfrac{x \cdot x \geq 1}{\vdash [x' = x^3]x \cdot x \geq 1}
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$$\begin{array}{c}
 \frac{}{\mathbb{R} \frac{*}{(x \cdot x)' = (x \cdot x)'}} \\
 \frac{}{\text{!} \frac{(x \cdot x)' = (x)' \cdot x + x \cdot (x)'}{(x \cdot x)' = x' \cdot x + x \cdot x'}} \\
 \frac{}{x' \frac{(x \cdot x)' = x' \cdot x + x \cdot x'}{(\vdash [x' := x^3] x' \cdot x + x \cdot x' \geq 0) \quad \frac{\text{CT} \quad (x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}{(\vdash [x' = x^3] [x' := x^3] x' \cdot x + x \cdot x' \geq 0 \quad \frac{\text{G} \quad (x \cdot x \geq 1)' \leftrightarrow x' \cdot x + x \cdot x' \geq 0}{\text{CE} \quad \vdash [x' = x^3] [x' := x^3] (x \cdot x \geq 1)'}}}} \\
 \text{DE} \quad \vdash [x' = x^3] (x \cdot x \geq 1)' \\
 \text{DI} \quad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1
 \end{array}$$

- ① Start with identity differential computation result which proves
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 \frac{}{\mathbb{R} \frac{*}{(x \cdot x)' = (x \cdot x)'}} \\
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 \frac{\mathbb{R} \frac{}{\vdash x^3 \cdot x + x \cdot x^3 \geq 0}}{[:=] \frac{\vdash [x' := x^3] x' \cdot x + x \cdot x' \geq 0}{G \frac{\vdash [x' = x^3][x' := x^3] x' \cdot x + x \cdot x' \geq 0}{\text{CE} \frac{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'}{\text{DE} \frac{\vdash [x' = x^3](x \cdot x \geq 1)'}{\text{DI} \frac{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}}}}}}{\text{CT} (x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}
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 \frac{\frac{*}{\vdash x^3 \cdot x + x \cdot x^3 \geq 0}}{x' \frac{(x \cdot x)' = x' \cdot x + x \cdot x'}{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}} \\
 \frac{[:=] \frac{\vdash [x' := x^3] x' \cdot x + x \cdot x' \geq 0}{G \frac{G \frac{\vdash [x' = x^3][x' := x^3] x' \cdot x + x \cdot x' \geq 0}{\text{CE} \frac{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'}{\text{DE} \frac{\vdash [x' = x^3](x \cdot x \geq 1)'}{\text{DI} \frac{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}}}}}}{\text{CT} (x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}
 \end{array}$$

## Theorem (Soundness)

replace all occurrences of  $p(\cdot)$ 

$$\text{US } \frac{\phi}{\sigma(\phi)}$$

provided  $FV(\sigma|_{\Sigma(\theta)}) \cap BV(\otimes(\cdot)) = \emptyset$  for each operation  $\otimes(\theta)$  in  $\phi$

i.e. bound variables  $U = BV(\otimes(\cdot))$  of **no** operator  $\otimes$   
 are free in the substitution on its argument  $\theta$

(U-admissible)

If you bind a free variable, you go to logic jail!

Uniform substitution  $\sigma$  replaces all occurrences of  $p(\theta)$  for any  $\theta$  by  $\psi(\theta)$   
 function sym.  $f(\theta)$  for any  $\theta$  by  $\eta(\theta)$   
 program sym.  $a$  by  $\alpha$

$$\text{US} \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

## Theorem (Soundness)

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Prover vs. Logic

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Lemma (Bound effect lemma)

(Only  $BV(\cdot)$  change)

If  $(\omega, v) \in \llbracket \alpha \rrbracket$ , then  $\omega = v$  on  $BV(\alpha)^C$ .

Lemma (Coincidence lemma)

(Only  $FV(\cdot)$  determine truth)

If  $\omega = \tilde{\omega}$  on  $FV(\theta)$  and  $I = J$  on  $\Sigma(\theta)$ , then  $\omega \llbracket \theta \rrbracket = \tilde{\omega} \llbracket \theta \rrbracket$

If  $\omega = \tilde{\omega}$  on  $FV(\phi)$   $\omega \in \llbracket \phi \rrbracket$  iff  $\tilde{\omega} \in J \llbracket \phi \rrbracket$

$$\begin{array}{ccc}
 & \text{on } BV(\alpha)^C & \\
 \omega & \xrightarrow[\alpha]{} & v \\
 \text{on } V \supseteq FV(\alpha) \parallel & & \parallel \text{on } V \cup MBV(\alpha) \\
 \tilde{\omega} & \xrightarrow[\exists]{\alpha} & \tilde{v} \\
 & \text{on } BV(\alpha)^C &
 \end{array}$$

Lemma (Bound effect lemma)

If  $(\omega, v) \in \llbracket \alpha \rrbracket$ , then  $\omega = v$  on  $BV(\alpha)^C$ .

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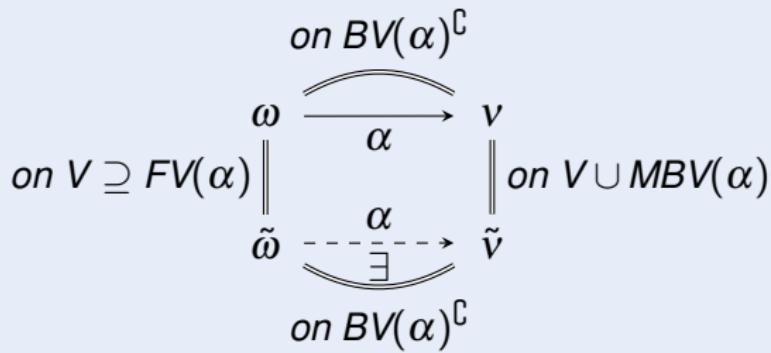
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$\omega \in \llbracket \phi \rrbracket$  iff  $\tilde{\omega} \in J \llbracket \phi \rrbracket$



$$\text{FV}((\theta)') =$$

$$\text{FV}(p(\theta_1, \dots, \theta_k)) =$$

$$\text{FV}(\phi \wedge \psi) =$$

$$\text{FV}(\forall x \phi) = \text{FV}(\exists x \phi) =$$

$$\text{FV}([\alpha]\phi) = \text{FV}(\langle\alpha\rangle\phi) =$$

$$\text{FV}(a) =$$

$$\text{FV}(x := \theta) =$$

$$\text{FV}(?Q) =$$

$$\text{FV}(x' = \theta \& Q) =$$

$$\text{FV}(\alpha \cup \beta) =$$

$$\text{FV}(\alpha; \beta) =$$

$$\text{FV}(\alpha^*) =$$

$$\text{FV}((\theta)') = \text{FV}(\theta)$$

---

$$\text{FV}(p(\theta_1, \dots, \theta_k)) = \text{FV}(\theta_1) \cup \dots \cup \text{FV}(\theta_k)$$

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$$\text{FV}(\forall x \phi) = \text{FV}(\exists x \phi) = \text{FV}(\phi) \setminus \{x\}$$

---

$$\text{FV}([\alpha]\phi) = \text{FV}(\langle \alpha \rangle \phi) = \text{FV}(\alpha) \cup (\text{FV}(\phi) \setminus \text{BV}(\alpha))$$

$$\text{FV}(a) = \mathcal{V} \quad \text{for program symbol } a$$

$$\text{FV}(x := \theta) = \text{FV}(\theta)$$

$$\text{FV}(?Q) = \text{FV}(Q)$$

$$\text{FV}(x' = \theta \& Q) = \{\textcolor{red}{x}\} \cup \text{FV}(\theta) \cup \text{FV}(Q)$$

$$\text{FV}(\alpha \cup \beta) = \text{FV}(\alpha) \cup \text{FV}(\beta)$$

$$\text{FV}(\alpha; \beta) = \text{FV}(\alpha) \cup (\text{FV}(\beta) \setminus \text{BV}(\alpha))$$

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$\text{FV}((\theta)') = \text{FV}(\theta) \cup \text{FV}(\theta)'$	caution
$\text{FV}(p(\theta_1, \dots, \theta_k)) = \text{FV}(\theta_1) \cup \dots \cup \text{FV}(\theta_k)$	
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$\text{FV}([\alpha]\phi) = \text{FV}(\langle \alpha \rangle \phi) = \text{FV}(\alpha) \cup (\text{FV}(\phi) \setminus \text{MBV}(\alpha))$	caution
$\text{FV}(a) = \mathcal{V}$	for program symbol $a$
$\text{FV}(x := \theta) = \text{FV}(\theta)$	
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$$\text{BV}(\theta \geq \eta) = \text{BV}(p(\theta_1, \dots, \theta_k)) =$$

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---

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---

$$\text{MBV}(a) =$$

$$\text{MBV}(\alpha) =$$

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---

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$$\text{BV}(\alpha \cup \beta) = \text{BV}(\alpha; \beta) = \text{BV}(\alpha) \cup \text{BV}(\beta)$$

$$\text{BV}(\alpha^*) = \text{BV}(\alpha)$$


---

$$\text{MBV}(a) = \emptyset \quad \text{program symbol } a$$

$$\text{MBV}(\alpha) = \text{BV}(\alpha) \quad \text{other atomic HPs } \alpha$$

$$\text{MBV}(\alpha \cup \beta) = \text{MBV}(\alpha) \cap \text{MBV}(\beta)$$

$$\text{MBV}(\alpha; \beta) = \text{MBV}(\alpha) \cup \text{MBV}(\beta)$$

$$\text{MBV}(\alpha^*) = \emptyset$$

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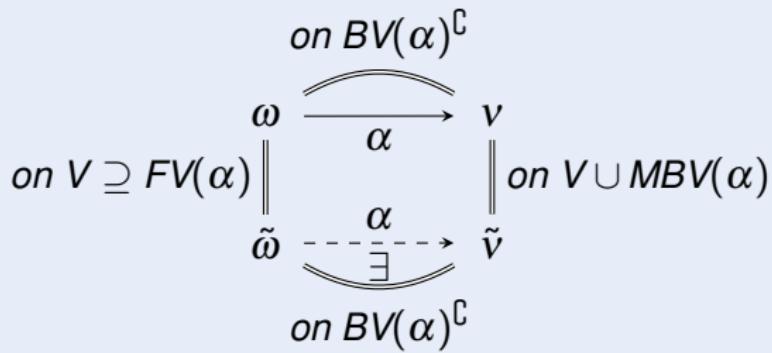
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$$\omega \llbracket \theta \rrbracket = \tilde{\omega} \llbracket \theta \rrbracket$$

$$\omega \in \llbracket \phi \rrbracket \text{ iff } \tilde{\omega} \in J \llbracket \phi \rrbracket$$



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$$\text{DW } [x' = f(x) \& q(x)]p(x) \leftrightarrow [x' = f(x) \& q(x)](q(x) \rightarrow p(x))$$

$$\text{DI } ([x' = f(x) \& q(x)]p(x) \leftrightarrow [?q(x)]p(x)) \leftarrow [x' = f(x) \& q(x)](p(x))'$$

$$\begin{aligned} \text{DC } & ([x' = f(x) \& q(x)]p(x) \leftrightarrow [x' = f(x) \& q(x) \wedge r(x)]p(x)) \\ & \leftarrow [x' = f(x) \& q(x)]r(x) \end{aligned}$$

$$\text{DE } [x' = f(x) \& q(x)]p(x, x') \leftrightarrow [x' = f(x) \& q(x)][x' := f(x)]p(x, x')$$

$$\text{DG } [x' = f(x) \& q(x)]p(x) \leftrightarrow \exists y [x' = f(x), y' = a(x)y + b(x) \& q(x)]p(x)$$

$$\text{DS } [x' = c \& q(x)]p(x) \leftrightarrow \forall t \geq 0 ((\forall 0 \leq s \leq t q(x+cs)) \rightarrow [x := x + ct]p(x))$$

$$+' (f(\bar{x}) + g(\bar{x}))' = (f(\bar{x}))' + (g(\bar{x}))'$$

$$.' (f(\bar{x}) \cdot g(\bar{x}))' = (f(\bar{x}))' \cdot g(\bar{x}) + f(\bar{x}) \cdot (g(\bar{x}))'$$

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



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Definition (Term semantics)

$([\![\cdot]\!]: \text{Trm} \rightarrow (\mathcal{S} \rightarrow \mathbb{R}))$

$$\omega[\![f(\theta_1, \dots, \theta_k)]\!] = I(f)(\omega[\![\theta_1]\!], \dots, \omega[\![\theta_k]\!]) \quad I(f) : \mathbb{R}^k \rightarrow \mathbb{R} \text{ smooth}$$

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

Definition (dL semantics)

$([\![\cdot]\!]: \text{Fml} \rightarrow \wp(\mathcal{S}))$

$$[\![p(\theta_1, \dots, \theta_k)]\!] = \{\omega : (\omega[\![\theta_1]\!], \dots, \omega[\![\theta_k]\!]) \in I(p)\} \quad I(p) \subseteq \mathbb{R}^k$$

$$[\!(\langle \alpha \rangle \phi)\!] = [\![\alpha]\!] \circ [\![\phi]\!]$$

$P$  valid iff  $\omega \in [\![P]\!]$  for all states  $\omega$  of all interpretations  $I$

Definition (Program semantics)

$([\![\cdot]\!]: \text{HP} \rightarrow \wp(\mathcal{S} \times \mathcal{S}))$

$$[\![a]\!] = I(a) \quad I(a) \subseteq \mathcal{S} \times \mathcal{S}$$

$$[\![x' = f(x) \& Q]\!] = \{(\varphi(0)|_{\{x'\}^C}, \varphi(r)) : \varphi \models x' = f(x) \wedge Q\}$$

$$[\![\alpha \cup \beta]\!] = [\![\alpha]\!] \cup [\![\beta]\!]$$

$$[\![\alpha; \beta]\!] = [\![\alpha]\!] \circ [\![\beta]\!]$$

$$[\![\alpha^*]\!] = ([\![\alpha]\!])^* = \bigcup_{n \in \mathbb{N}} [\![\alpha^n]\!]$$

Definition (Term semantics)

$([\![\cdot]\!]: \text{Trm} \rightarrow (\mathcal{S} \rightarrow \mathbb{R}))$

$$\begin{aligned}\omega[\![x]\!] &= \omega(x) && \text{for variable } x \in \mathcal{V} \\ \omega[\![\theta + \eta]\!] &= \omega[\![\theta]\!] + \omega[\![\eta]\!] \\ \omega[\![\theta \cdot \eta]\!] &= \omega[\![\theta]\!] \cdot \omega[\![\eta]\!] \\ \omega[\![f(\theta_1, \dots, \theta_k)]\!] &= I(\color{red}{f})(\omega[\![\theta_1]\!], \dots, \omega[\![\theta_k]\!]) \quad I(\color{red}{f}): \mathbb{R}^k \rightarrow \mathbb{R} \text{ smooth} \\ \omega[\![(\theta)']\!] &= \sum_x \omega(x') \frac{\partial [\![\theta]\!]}{\partial x}(\omega)\end{aligned}$$

Definition (dL semantics)

$([\![\cdot]\!]: \text{Fml} \rightarrow \wp(\mathcal{S}))$

$$\begin{aligned}[\![p(\theta_1, \dots, \theta_k)]\!] &= \{\omega : (\omega[\![\theta_1]\!], \dots, \omega[\![\theta_k]\!]) \in I(\color{red}{p})\} \quad I(\color{red}{p}) \subseteq \mathbb{R}^k \\ [\![\langle \alpha \rangle \phi]\!] &= [\![\alpha]\!] \circ [\![\phi]\!] \\ [\![[\alpha]\phi]\!] &= [\![\neg \langle \alpha \rangle \neg \phi]\!]\end{aligned}$$

Definition (Program semantics)

$([\![\cdot]\!]: \text{HP} \rightarrow \wp(\mathcal{S} \times \mathcal{S}))$

$$\begin{aligned}[\![a]\!] &= I(\color{red}{a}) && I(\color{red}{a}) \subseteq \mathcal{S} \times \mathcal{S} \\ [\![x' = f(x) \& Q]\!] &= \{(\varphi(0)|_{\{x'\}^C}, \varphi(r)) : \varphi \models x' = f(x) \wedge Q\} \\ [\![\alpha \cup \beta]\!] &= [\![\alpha]\!] \cup [\![\beta]\!] \\ [\![\alpha; \beta]\!] &= [\![\alpha]\!] \circ [\![\beta]\!]\end{aligned}$$

Definition (Term semantics)

$(\llbracket \cdot \rrbracket : \text{Trm} \rightarrow (\mathcal{S} \rightarrow \mathbb{R}))$

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$$\omega \llbracket (\theta)' \rrbracket = \sum_x \omega(x') \frac{\partial \llbracket \theta \rrbracket}{\partial x}(\omega)$$

Definition (dL semantics)

$(\llbracket \cdot \rrbracket : \text{Fml} \rightarrow \wp(\mathcal{S}))$

$$\llbracket \theta \geq \eta \rrbracket = \{\omega : \omega \llbracket \theta \rrbracket \geq \omega \llbracket \eta \rrbracket\}$$

$$\llbracket p(\theta_1, \dots, \theta_k) \rrbracket = \{\omega : (\omega \llbracket \theta_1 \rrbracket, \dots, \omega \llbracket \theta_k \rrbracket) \in I(p)\} \quad I(p) \subseteq \mathbb{R}^k$$

$$\llbracket \neg \phi \rrbracket = (\llbracket \phi \rrbracket)^c$$

$$\llbracket \phi \wedge \psi \rrbracket = \llbracket \phi \rrbracket \cap \llbracket \psi \rrbracket$$

$$\llbracket \exists x \phi \rrbracket = \{\omega \in \mathcal{S} : \omega_x^r \in \llbracket \phi \rrbracket \text{ for some } r \in \mathbb{R}\}$$

$$\llbracket \langle \alpha \rangle \phi \rrbracket = \llbracket \alpha \rrbracket \circ \llbracket \phi \rrbracket = \{\omega : v \in \llbracket \phi \rrbracket \text{ for some } v \mid (\omega, v) \in \llbracket \alpha \rrbracket\}$$

$$\llbracket [\alpha] \phi \rrbracket = \llbracket \neg \langle \alpha \rangle \neg \phi \rrbracket = \{\omega : v \in \llbracket \phi \rrbracket \text{ for all } v \mid (\omega, v) \in \llbracket \alpha \rrbracket\}$$

Definition (Program semantics)

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

$$\llbracket a \rrbracket = I(a) \quad I(a) \subseteq \mathcal{S} \times \mathcal{S}$$

$$\llbracket x' = f(x) \& Q \rrbracket = \{(\varphi(0)|_{\{x'\}^c}, \varphi(r)) : \varphi \models x' = f(x) \wedge Q\}$$

$$\llbracket \alpha \cup \beta \rrbracket = \llbracket \alpha \rrbracket \cup \llbracket \beta \rrbracket$$

Definition (Term semantics)

$$(\llbracket \cdot \rrbracket : \text{Trm} \rightarrow (\mathcal{S} \rightarrow \mathbb{R}))$$

$$\begin{aligned}\omega \llbracket f(\theta_1, \dots, \theta_k) \rrbracket &= I(f)(\omega \llbracket \theta_1 \rrbracket, \dots, \omega \llbracket \theta_k \rrbracket) \quad I(f) : \mathbb{R}^k \rightarrow \mathbb{R} \text{ smooth} \\ \omega \llbracket (\theta)' \rrbracket &= \sum_x \omega(x') \frac{\partial \llbracket \theta \rrbracket}{\partial x}(\omega)\end{aligned}$$

Definition (dL semantics)

$$(\llbracket \cdot \rrbracket : \text{Fml} \rightarrow \wp(\mathcal{S}))$$

$$\begin{aligned}\llbracket p(\theta_1, \dots, \theta_k) \rrbracket &= \{\omega : (\omega \llbracket \theta_1 \rrbracket, \dots, \omega \llbracket \theta_k \rrbracket) \in I(p)\} \quad I(p) \subseteq \mathbb{R}^k \\ \llbracket \langle \alpha \rangle \phi \rrbracket &= \llbracket \alpha \rrbracket \circ \llbracket \phi \rrbracket \\ \llbracket [\alpha] \phi \rrbracket &= \llbracket \neg \langle \alpha \rangle \neg \phi \rrbracket\end{aligned}$$

Definition (Program semantics)

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

$$\begin{aligned}\llbracket a \rrbracket &= I(a) \quad I(a) \subseteq \mathcal{S} \times \mathcal{S} \\ \llbracket x := \theta \rrbracket &= \{(\omega, v) : v = \omega \text{ except } v \llbracket x \rrbracket = \omega \llbracket \theta \rrbracket\} \\ \llbracket ?Q \rrbracket &= \{(\omega, \omega) : \omega \in \llbracket Q \rrbracket\} \\ \llbracket x' = f(x) \& Q \rrbracket &= \{(\varphi(0)|_{\{x'\}^c}, \varphi(r)) : \varphi \models x' = f(x) \wedge Q\} \\ \llbracket \alpha \cup \beta \rrbracket &= \llbracket \alpha \rrbracket \cup \llbracket \beta \rrbracket \\ \llbracket \alpha ; \beta \rrbracket &= \llbracket \alpha \rrbracket \circ \llbracket \beta \rrbracket \\ \llbracket \alpha^* \rrbracket &= (\llbracket \alpha \rrbracket)^* = \bigcup_{n \in \mathbb{N}} \llbracket \alpha^n \rrbracket\end{aligned}$$