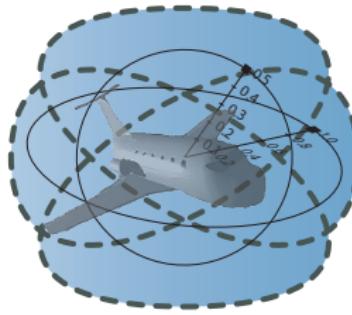


# Logic & Proofs for Cyber-Physical Systems

André Platzer

`aplatzer@cs.cmu.edu`  
Computer Science Department  
Carnegie Mellon University, Pittsburgh, PA



- 1 CPS are Multi-Dynamical Systems
  - Hybrid Systems
  - Hybrid Games
  - Stochastic Hybrid Systems
  - Distributed Hybrid Systems
- 2 Dynamic Logic of Multi-Dynamical Systems
- 3 Proofs for CPS
- 4 Theory of CPS
  - Soundness and Completeness
  - Differential Invariants
  - Differential Axioms
  - Example: Elementary Differential Invariants
- 5 Applications
- 6 Summary

Which control decisions are safe for aircraft collision avoidance?

## Cyber-Physical Systems

CPSs combine cyber capabilities with physical capabilities to solve problems that neither part could solve alone.

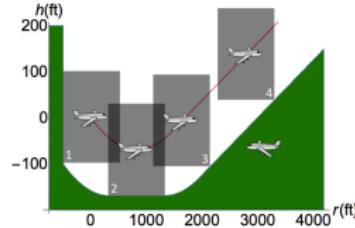
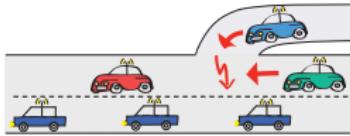
# CPSs Promise Transformative Impact!

## Prospects: Safe & Efficient

Driver assistance  
Autonomous cars

Pilot decision support  
Autopilots / UAVs

Train protection  
Robots near humans



Prerequisite: CPSs need to be safe

How do we make sure CPSs make the world a better place?

# Can you trust a computer to control physics?

# Can you trust a computer to control physics?

- ① Depends on how it has been programmed
- ② And on what will happen if it malfunctions

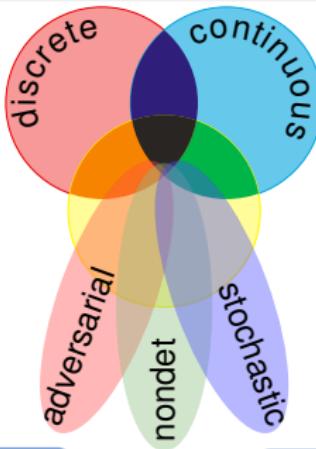
## Rationale

- ① Safety guarantees require analytic foundations.
- ② A common foundational core helps all application domains.
- ③ Foundations revolutionized digital computer science & our society.
- ④ Need even stronger foundations when software reaches out into our physical world.

CPSs deserve proofs as safety evidence!

### CPS Dynamics

CPS are characterized by multiple facets of dynamical systems.



### CPS Compositions

CPS combines multiple simple dynamical effects.

Descriptive simplification

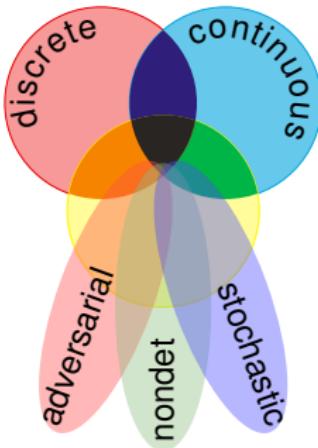
### Tame Parts

Exploiting compositionality tames CPS complexity.

Analytic simplification

hybrid systems

$$\text{HS} = \text{discrete} + \text{ODE}$$

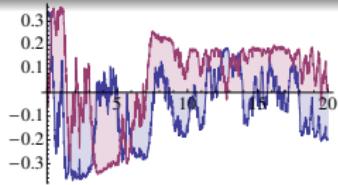


hybrid games

$$\text{HG} = \text{HS} + \text{adversary}$$

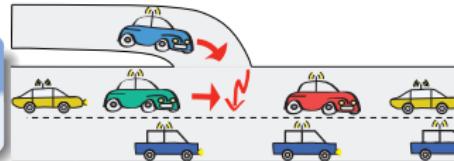
stochastic hybrid sys.

$$\text{SHS} = \text{HS} + \text{stochastics}$$



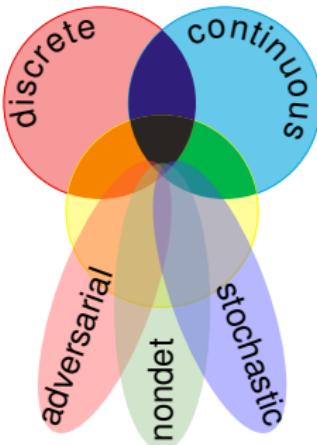
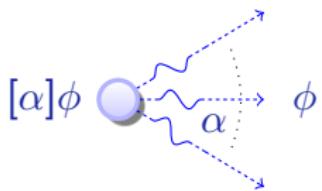
distributed hybrid sys.

$$\text{DHS} = \text{HS} + \text{distributed}$$



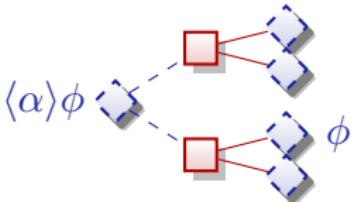
differential dynamic logic

$$d\mathcal{L} = DL + HP$$



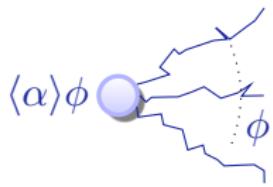
differential game logic

$$d\mathcal{GL} = GL + HG$$



stochastic differential DL

$$Sd\mathcal{L} = DL + SHP$$

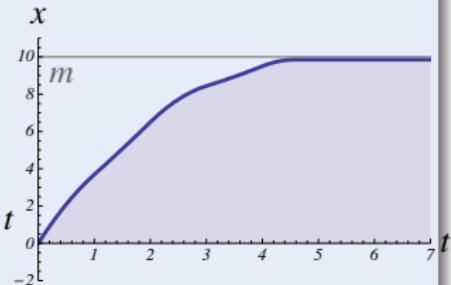
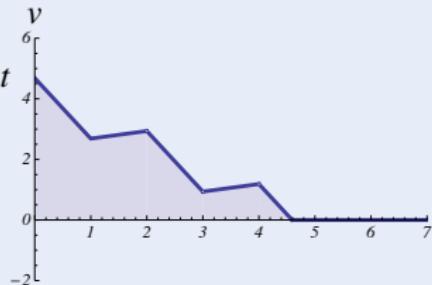
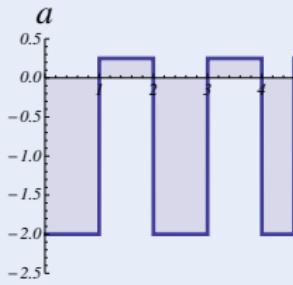
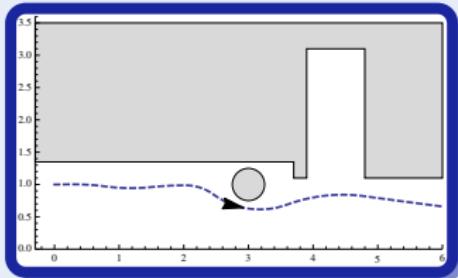
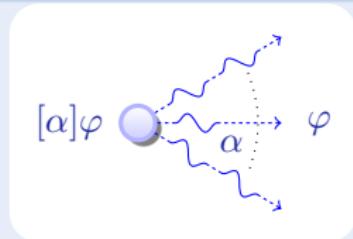


quantified differential DL

$$Qd\mathcal{L} = FOL + DL + QHP$$

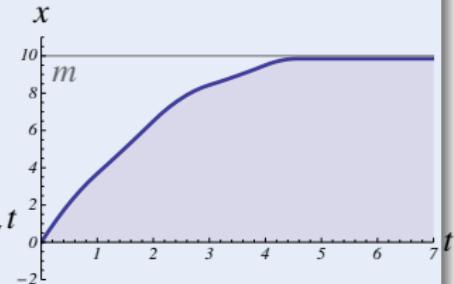
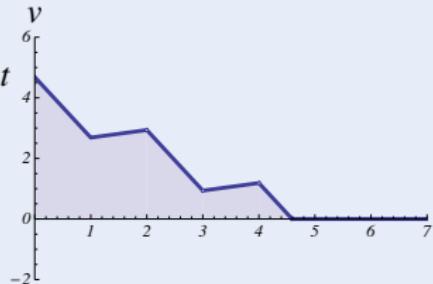
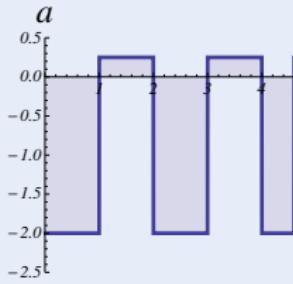
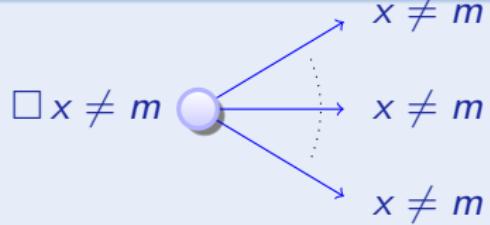
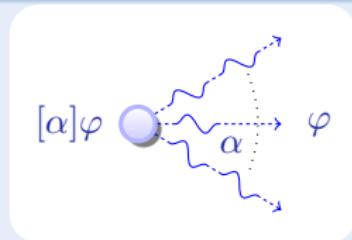
## Concept (Differential Dynamic Logic)

(JAR'08,LICS'12)

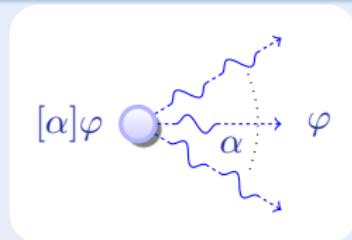


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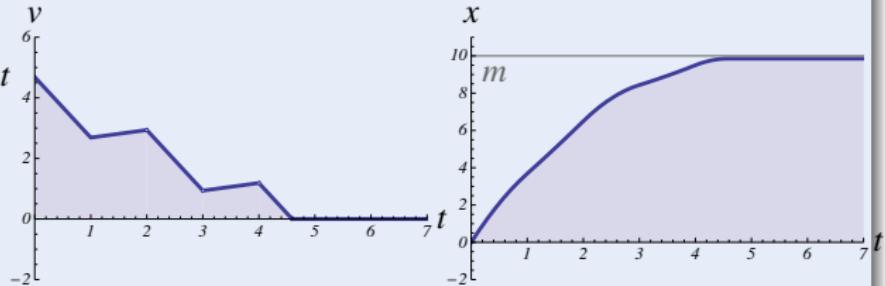
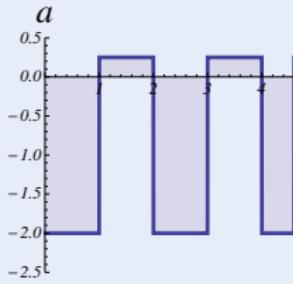
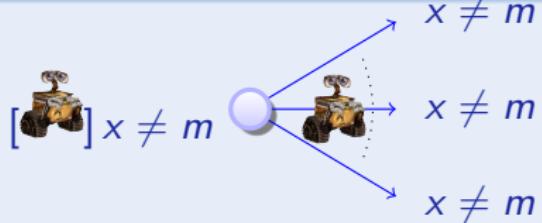
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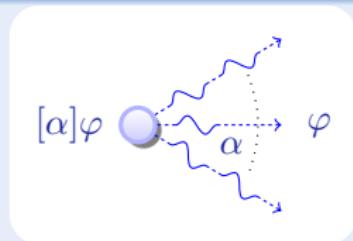
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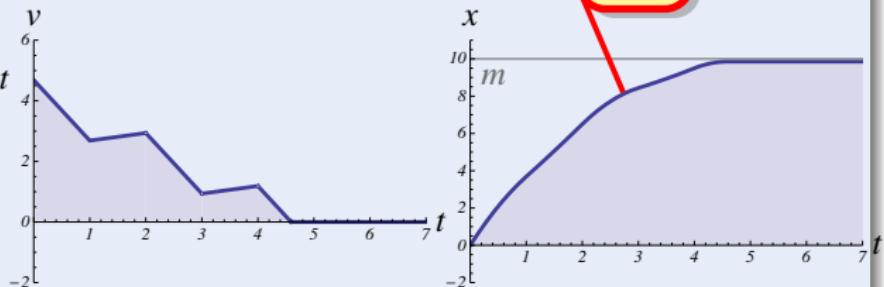
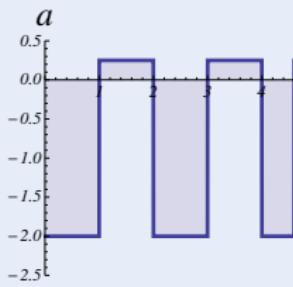
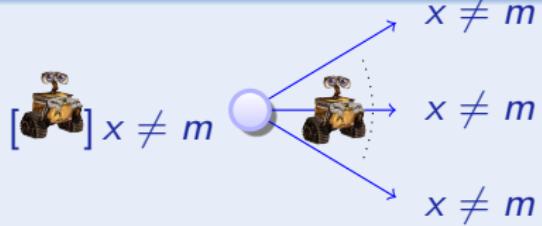
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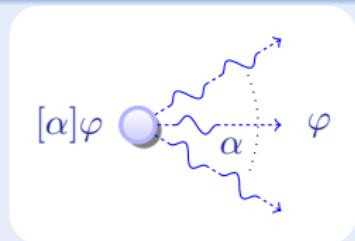
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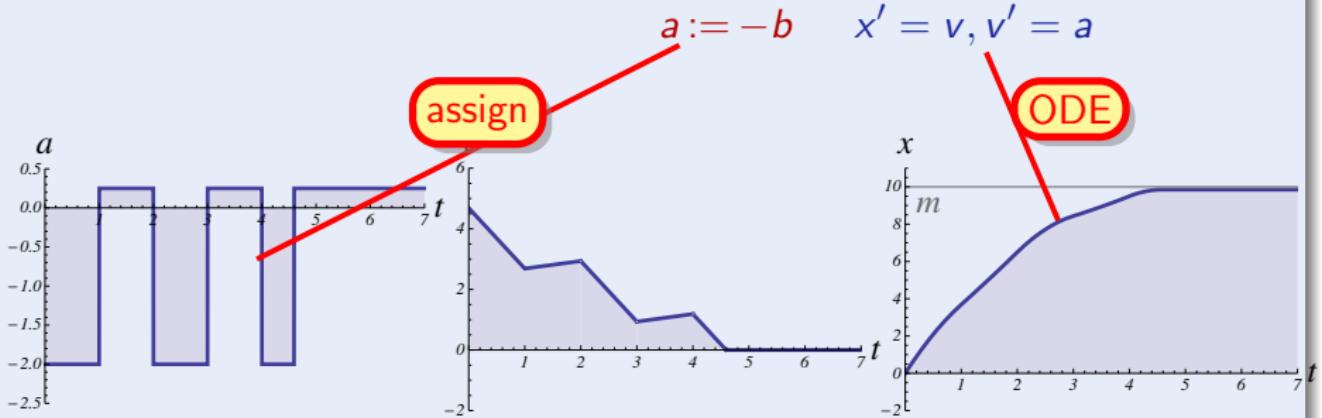
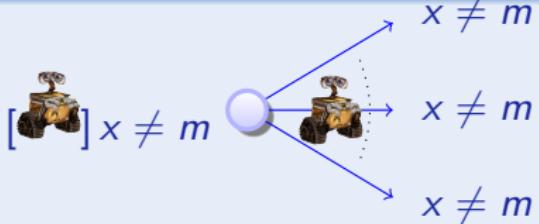
$$x' = v, v' = a$$

ODE

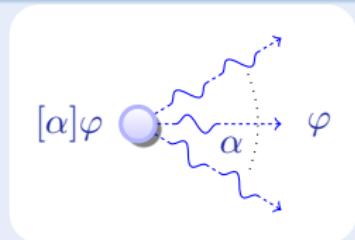
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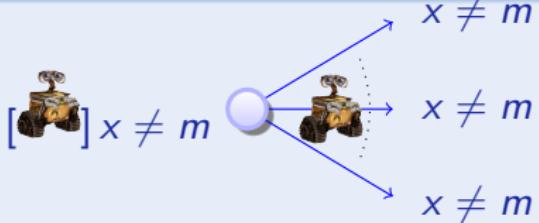
(JAR'08,LICS'12)



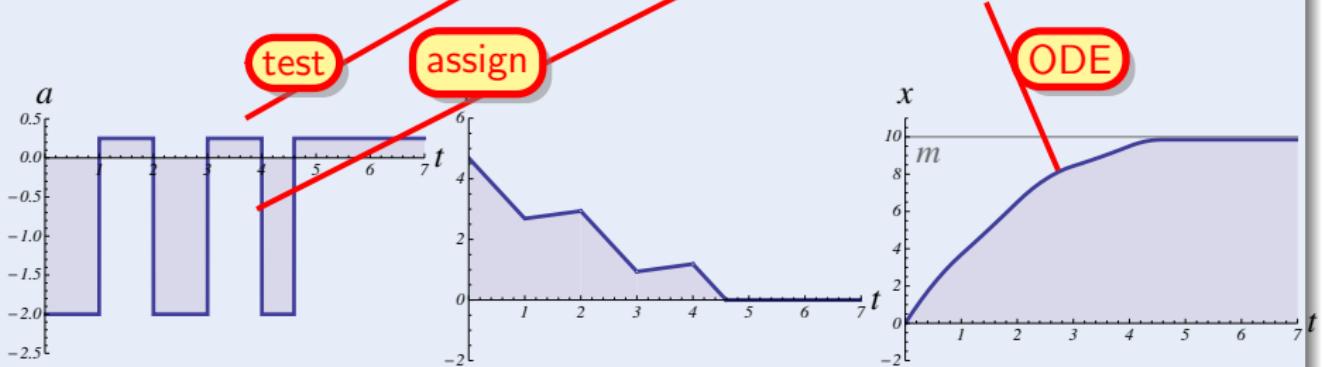
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(JAR'08,LICS'12)

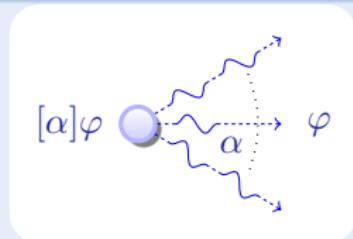


(if(SB( $x, m$ ))  $a := -b$ )     $x' = v, v' = a$



## Concept (Differential Dynamic Logic)

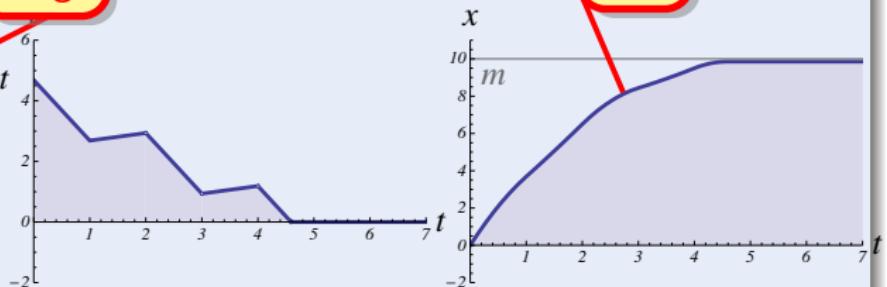
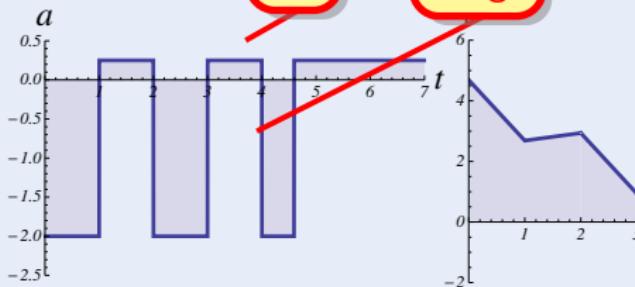
(JAR'08,LICS'12)



seq.  
compose

(if(SB( $x, m$ ))  $a := -b$ ) ;  $x' = v, v' = a$

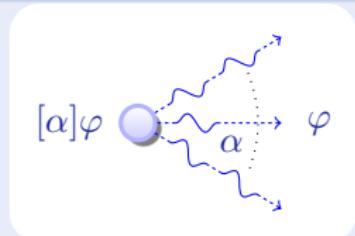
test  
assign



ODE

## Concept (Differential Dynamic Logic)

(JAR'08,LICS'12)



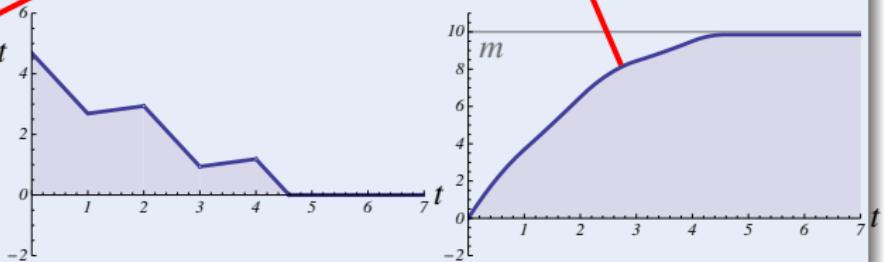
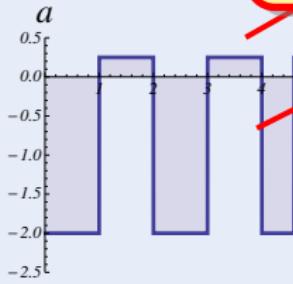
seq.  
compose

nondet.  
repeat

$$((\text{if}(\text{SB}(x, m)) a := -b) ; x' = v, v' = a)^*$$

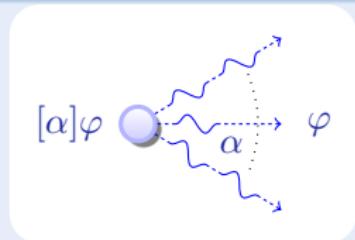
test

assign

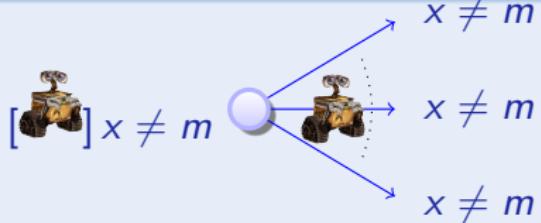


ODE

## Concept (Differential Dynamic Logic)

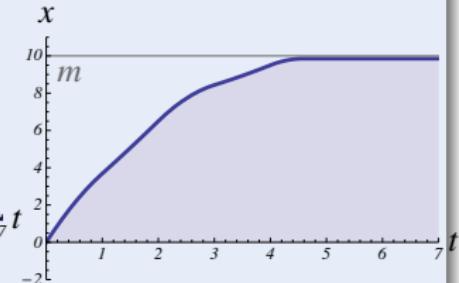
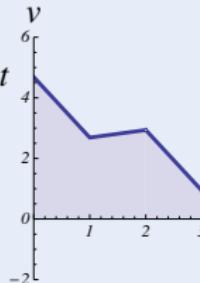
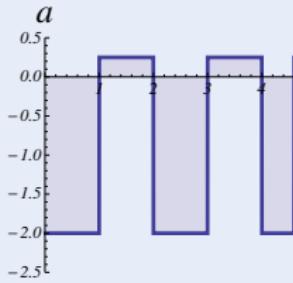


(JAR'08,LICS'12)

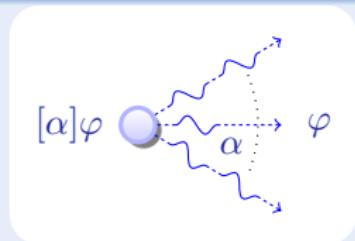


$$[((\text{if}(SB(x, m)) a := -b) ; x' = v, v' = a)^*] \underbrace{x \neq m}_{\text{post}}$$

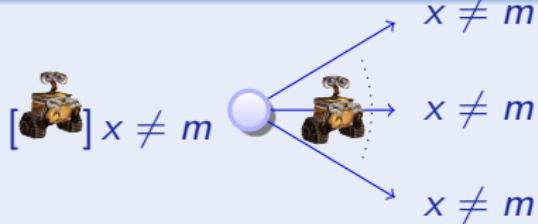
all runs



## Concept (Differential Dynamic Logic)

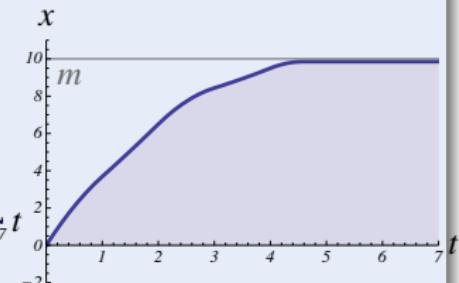
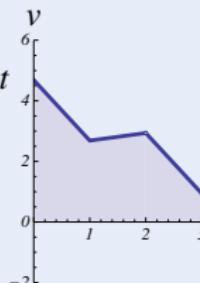
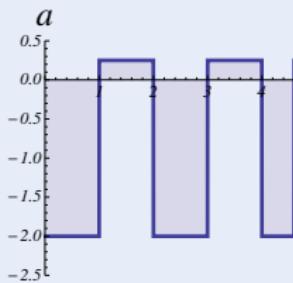


(JAR'08,LICS'12)



$$\underbrace{x \neq m \wedge b > 0}_{\text{init}} \rightarrow \left[ \left( (\text{if}(SB(x, m)) a := -b) ; x' = v, v' = a \right)^* \right] \underbrace{x \neq m}_{\text{post}}$$

all runs



Definition (Hybrid program  $\alpha$ )

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

Definition (dL Formula  $P$ )

$$e \geq \tilde{e} \mid \neg P \mid P \wedge Q \mid \forall x P \mid \exists x P \mid [\alpha]P \mid \langle \alpha \rangle P$$

Discrete Assign

Test Condition

Differential Equation

Nondet. Choice

Seq. Compose

Nondet. Repeat

Definition (Hybrid program  $\alpha$ ) $x := f(x) \mid ?Q \mid x' = f(x) \& Q \mid \alpha \cup \beta \mid \alpha; \beta \mid \alpha^*$ Definition (dL Formula  $P$ ) $e \geq \tilde{e} \mid \neg P \mid P \wedge Q \mid \forall x P \mid \exists x P \mid [\alpha]P \mid \langle \alpha \rangle P$ 

All Reals

Some Reals

All Runs

Some Runs

$$[:=] \quad [x := e]P(x) \leftrightarrow P(e)$$

equations of truth

$$[?] \quad [?Q]P \leftrightarrow (Q \rightarrow P)$$

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

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

$$[:] \quad [\alpha; \beta]P \leftrightarrow [\alpha][\beta]P$$

$$[*] \quad [\alpha^*]P \leftrightarrow P \wedge [\alpha][\alpha^*]P$$

$$\mathsf{K} \quad [\alpha](P \rightarrow Q) \rightarrow ([\alpha]P \rightarrow [\alpha]Q)$$

$$\mathsf{I} \quad [\alpha^*](P \rightarrow [\alpha]P) \rightarrow (P \rightarrow [\alpha^*]P)$$

$$\mathsf{C} \quad [\alpha^*]\forall v > 0 (P(v) \rightarrow \langle \alpha \rangle P(v-1)) \rightarrow \forall v (P(v) \rightarrow \langle \alpha^* \rangle \exists v \leq 0 P(v))$$

LICS'12, CADE'15

Theorem (Sound & Complete)

(J.Autom.Reas. 2008, LICS'12)

*dL calculus is a sound & complete axiomatization of hybrid systems relative to either differential equations **or** to discrete dynamics.*

► Proof 25pp

Corollary (Complete Proof-theoretical Bridge)

proving continuous = proving hybrid = proving discrete

Theorem (Sound & Complete)

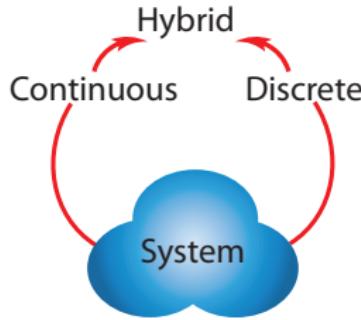
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JAutomReas'08, LICS'12

Theorem (Sound & Complete)

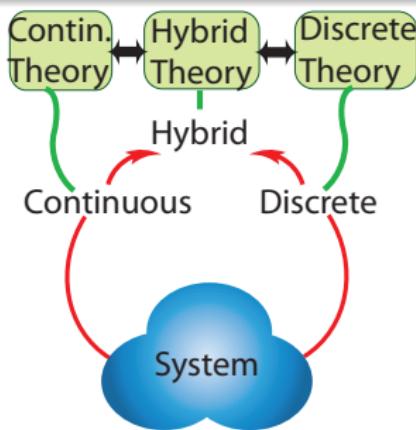
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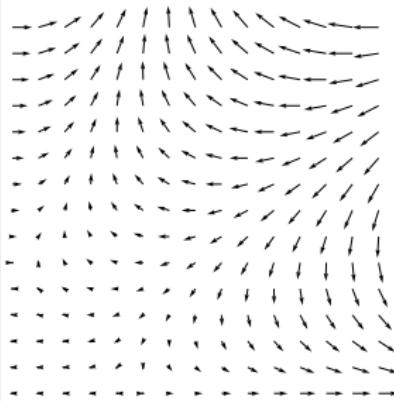
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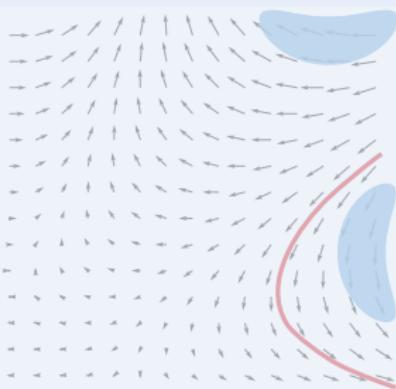


JAutomReas'08, LICS'12

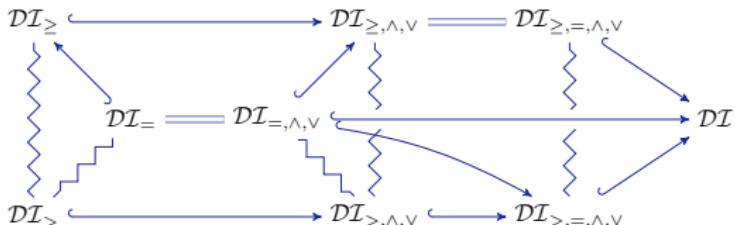
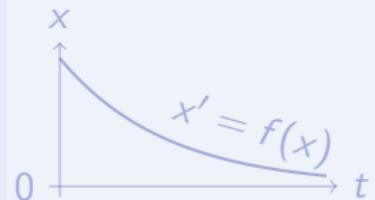
## Differential Invariant



## Differential Cut



## Differential Ghost

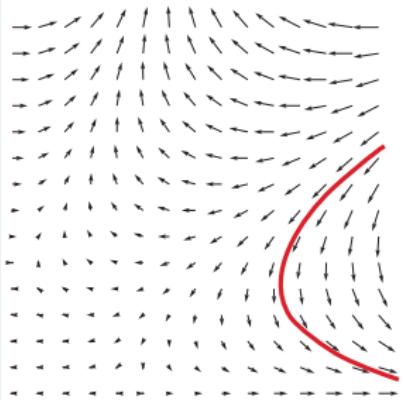


Logic  
Probability theory

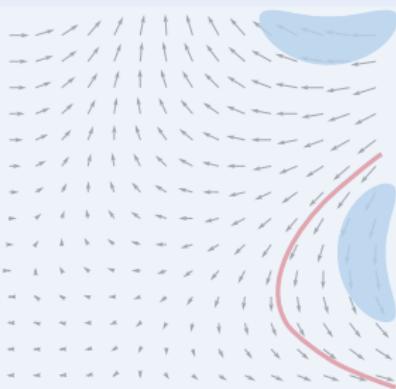
Math  
Characteristic PDE

JLogComput'10, CAV'08, FMSD'09, LMCS'12, LICS'12, ITP'12, CADE'15

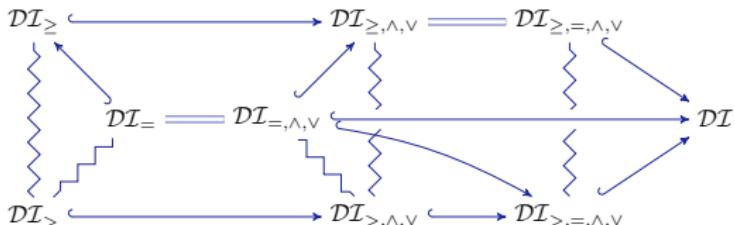
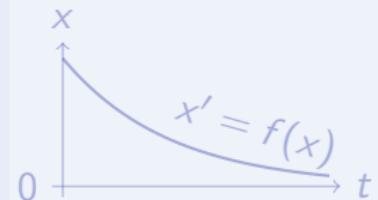
## Differential Invariant



## Differential Cut



## Differential Ghost

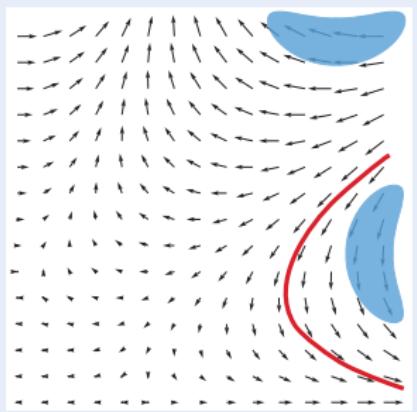


Logic  
Probability theory

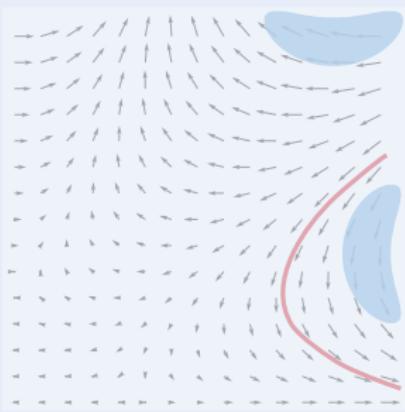
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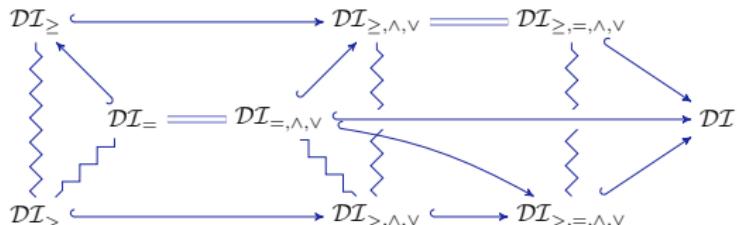
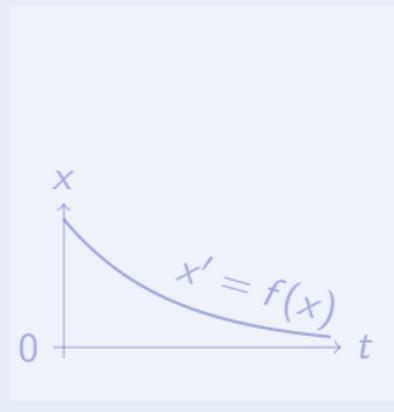
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## Differential Cut



## Differential Ghost

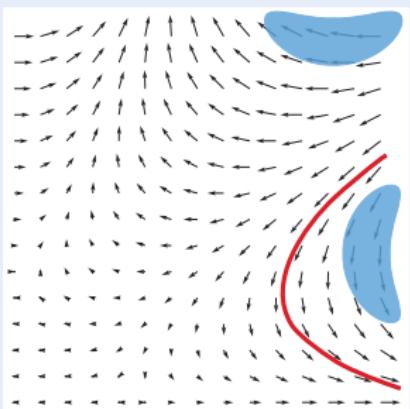


Logic  
Probability theory

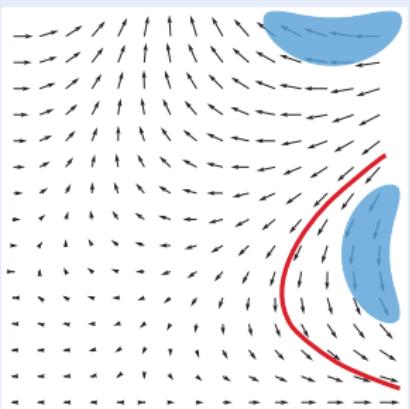
Math  
Characteristic PDE

JLogComput'10, CAV'08, FMSD'09, LMCS'12, LICS'12, ITP'12, CADE'15

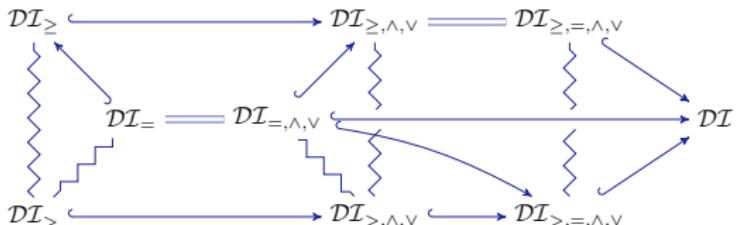
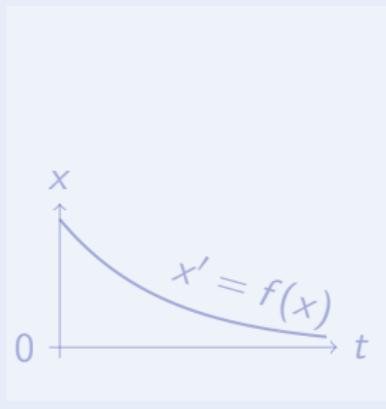
## Differential Invariant



## Differential Cut



## Differential Ghost

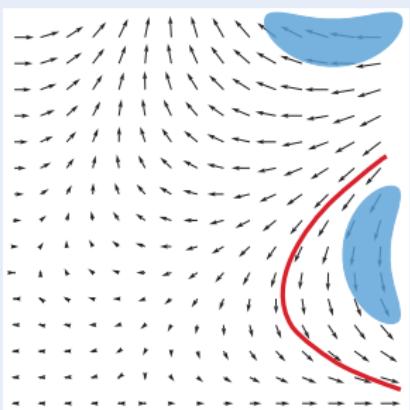


Logic  
Probability theory

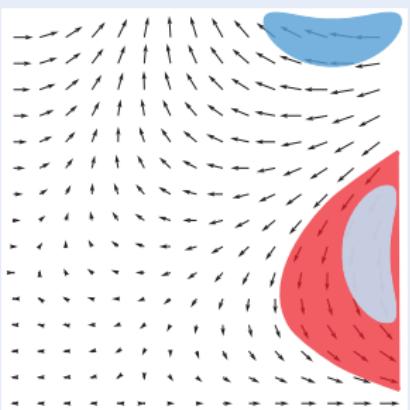
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JLogComput'10, CAV'08, FMSD'09, LMCS'12, LICS'12, ITP'12, CADE'15

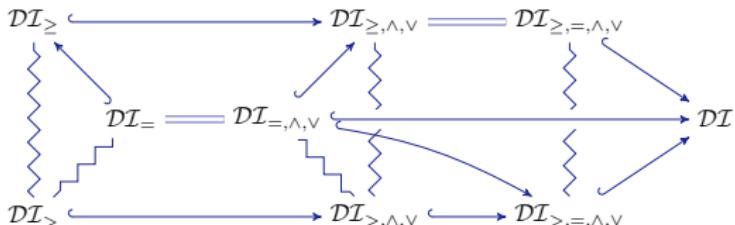
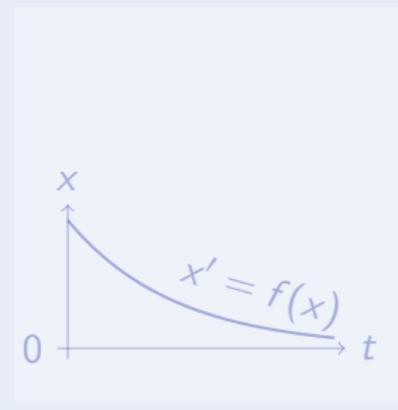
## Differential Invariant



## Differential Cut



## Differential Ghost

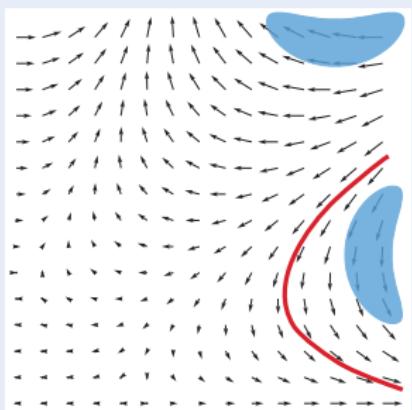


Logic  
Probability theory

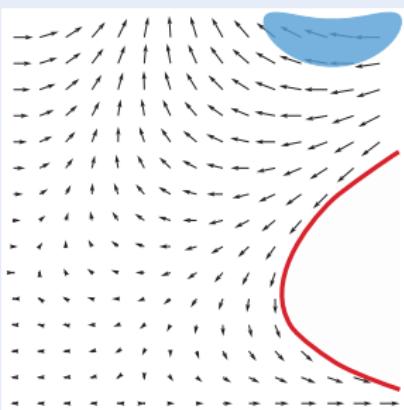
Math  
Characteristic PDE

JLogComput'10, CAV'08, FMSD'09, LMCS'12, LICS'12, ITP'12, CADE'15

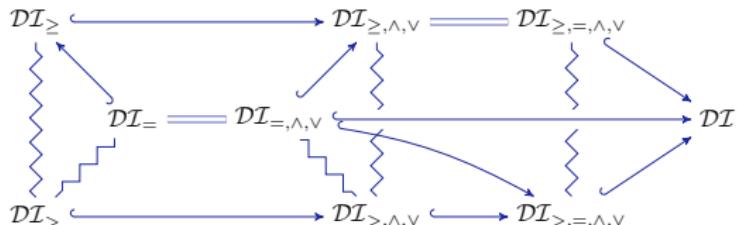
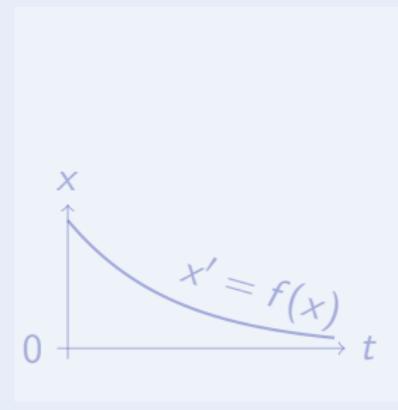
## Differential Invariant



## Differential Cut



## Differential Ghost

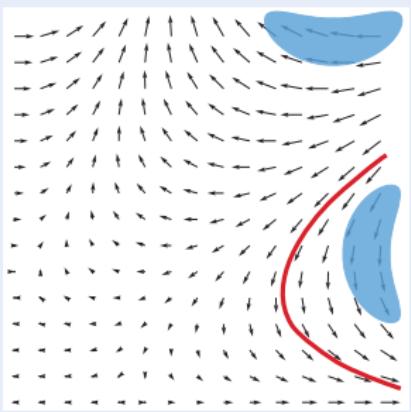


Logic  
Probability theory

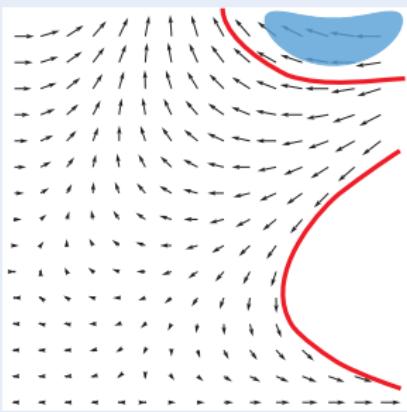
Math  
Characteristic PDE

JLogComput'10, CAV'08, FMSD'09, LMCS'12, LICS'12, ITP'12, CADE'15

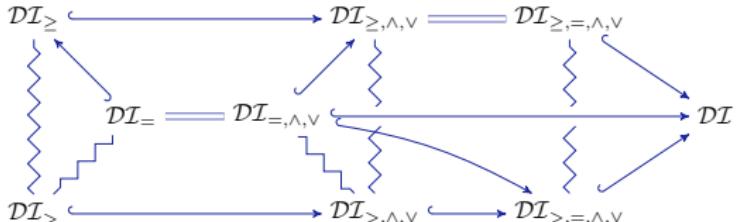
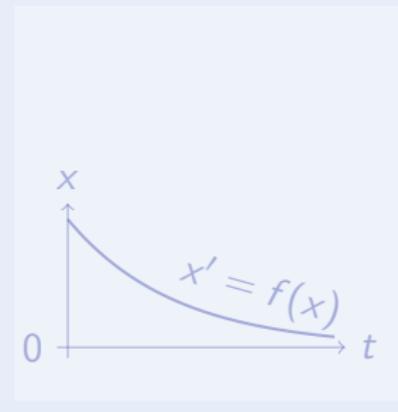
## Differential Invariant



## Differential Cut



## Differential Ghost

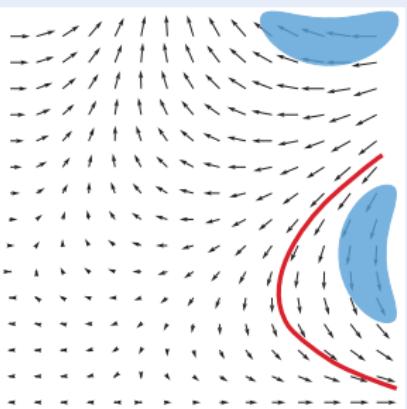


Logic  
Probability theory

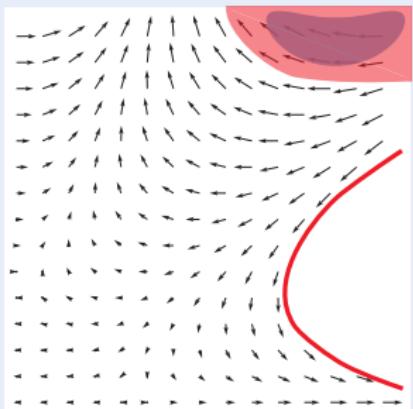
Math  
Characteristic PDE

JLogComput'10, CAV'08, FMSD'09, LMCS'12, LICS'12, ITP'12, CADE'15

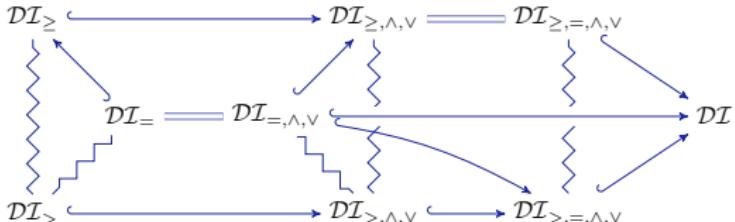
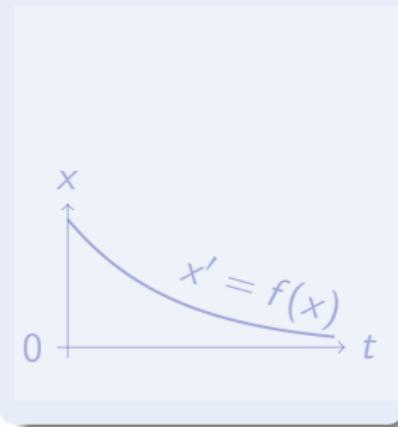
## Differential Invariant



## Differential Cut



## Differential Ghost

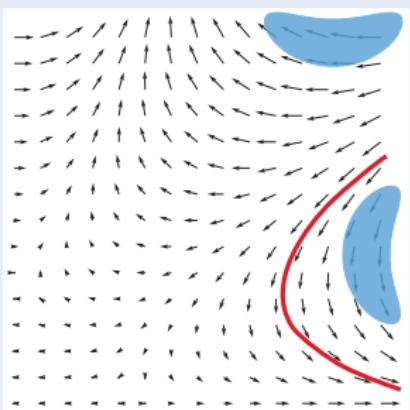


Logic  
Probability theory

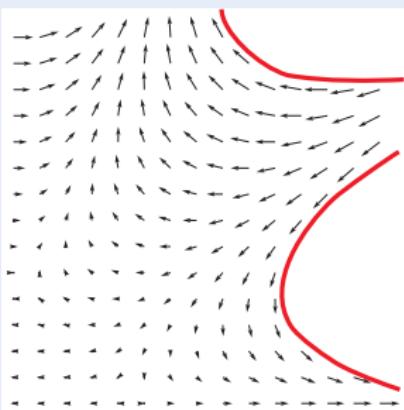
Math  
Characteristic PDE

JLogComput'10, CAV'08, FMSD'09, LMCS'12, LICS'12, ITP'12, CADE'15

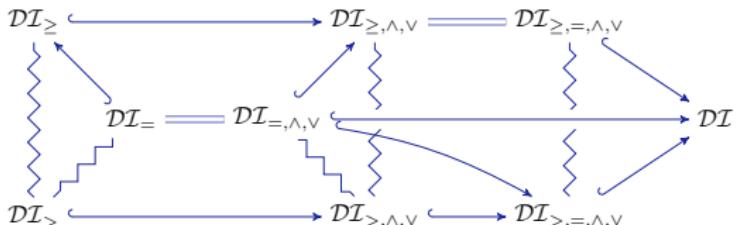
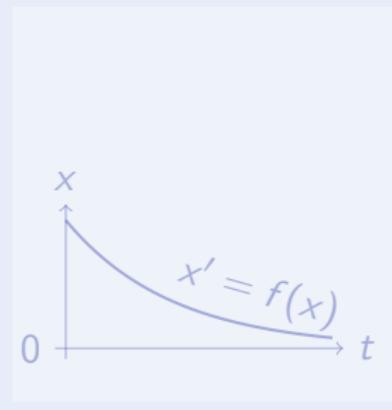
## Differential Invariant



## Differential Cut



## Differential Ghost

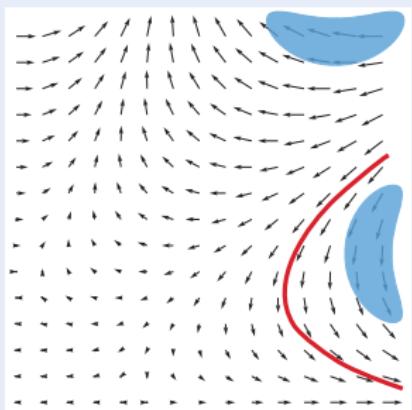


Logic  
Probability theory

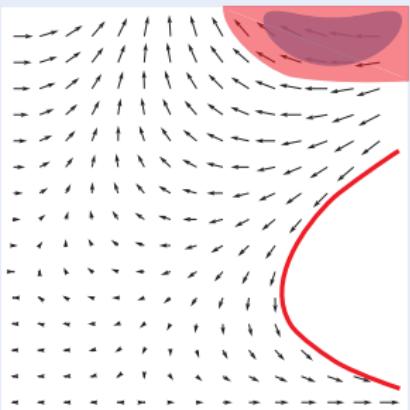
Math  
Characteristic PDE

JLogComput'10, CAV'08, FMSD'09, LMCS'12, LICS'12, ITP'12, CADE'15

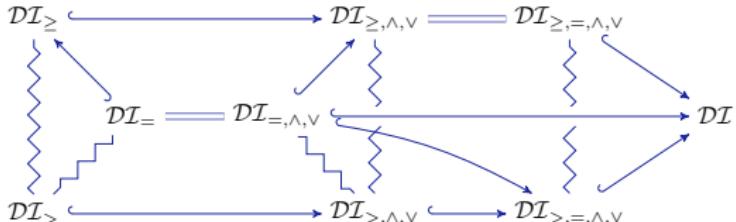
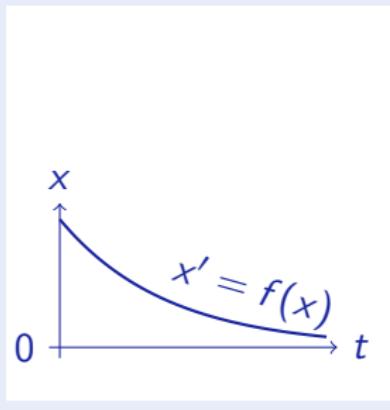
## Differential Invariant



## Differential Cut



## Differential Ghost

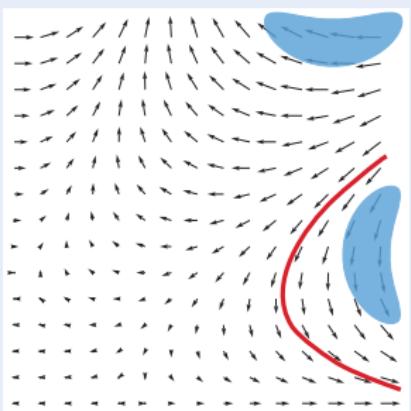


Logic  
Probability theory

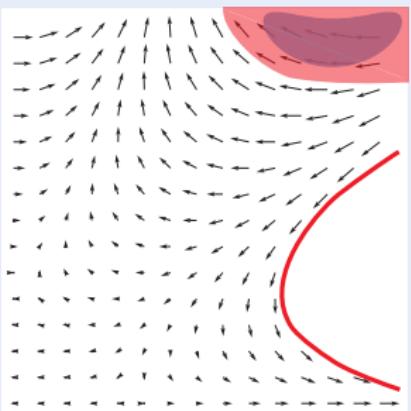
Math  
Characteristic PDE

JLogComput'10, CAV'08, FMSD'09, LMCS'12, LICS'12, ITP'12, CADE'15

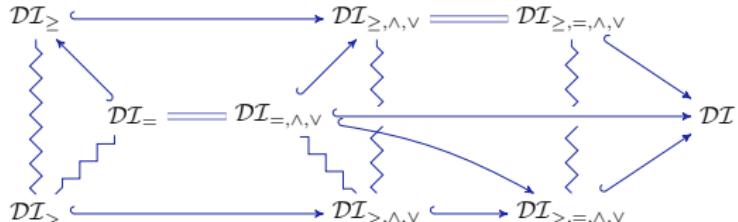
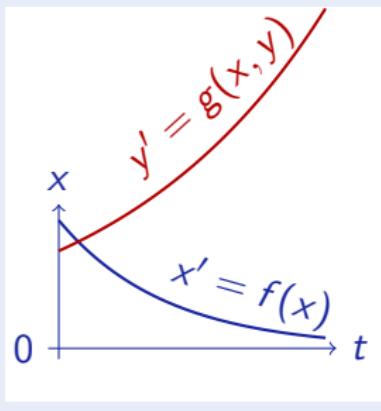
## Differential Invariant



## Differential Cut



## Differential Ghost

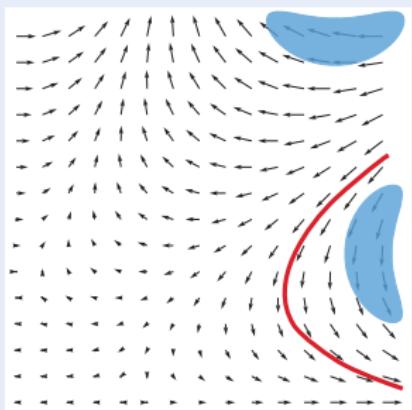


Logic  
Probability theory

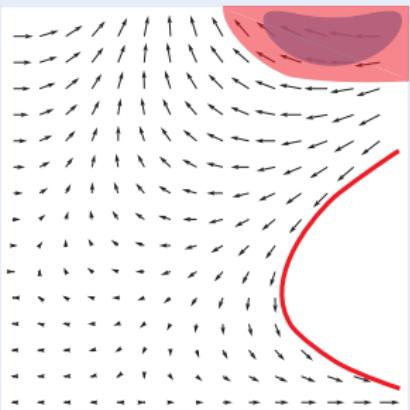
Math  
Characteristic PDE

JLogComput'10, CAV'08, FMSD'09, LMCS'12, LICS'12, ITP'12, CADE'15

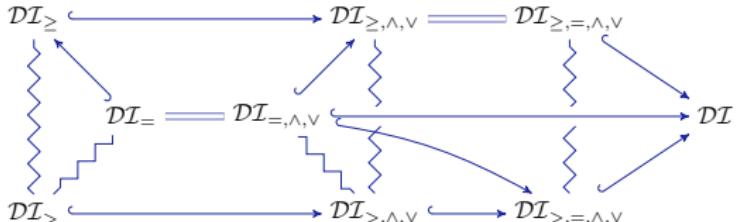
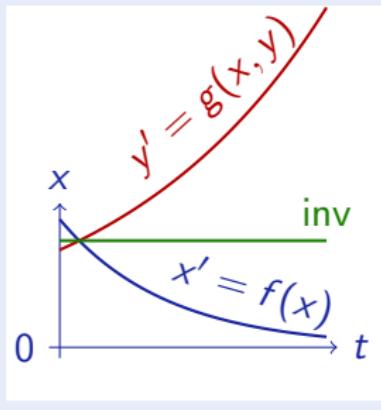
## Differential Invariant



## Differential Cut



## Differential Ghost



Logic  
Probability theory

Math  
Characteristic PDE

JLogComput'10, CAV'08, FMSD'09, LMCS'12, LICS'12, ITP'12, CADE'15

# $\mathcal{R}$ Differential Equation Axioms & Differential Axioms

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

DC  $([x' = f(x) \& Q]P \leftrightarrow [x' = f(x) \& Q \wedge R]P) \leftarrow [x' = f(x) \& Q]R$

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

DI  $([x' = f(x) \& Q]P \leftrightarrow [?Q]P) \leftarrow [x' = f(x) \& Q](P)'$

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

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

$[':=]$   $[x' := e]p(x') \leftrightarrow p(e)$

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

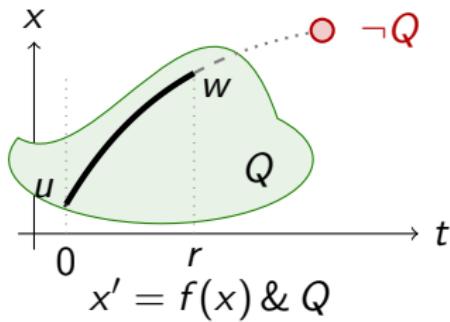
$$\cdot' (e \cdot k)' = (e)' \cdot k + e \cdot (k)'$$

$$\circ' [y := g(x)][y' := 1]((f(g(x)))' = (f(y))' \cdot (g(x))')$$

## Axiom (Differential Weakening)

(CADE'15)

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



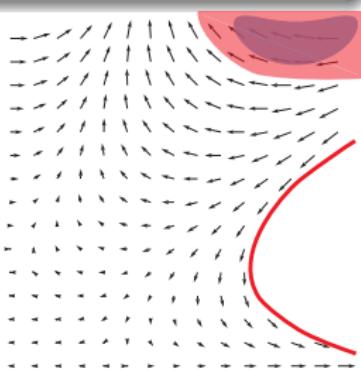
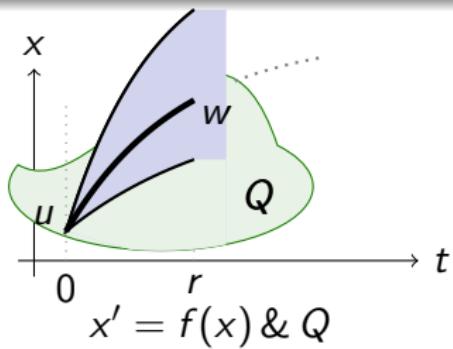
Differential equations cannot leave their evolution domains. Implies:

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

## Axiom (Differential Cut)

(CADE'15)

$$\text{DC } ([x' = f(x) \& Q]P \leftrightarrow [x' = f(x) \& Q \wedge R]P) \leftarrow [x' = f(x) \& Q]R$$



DC is a cut for differential equations.

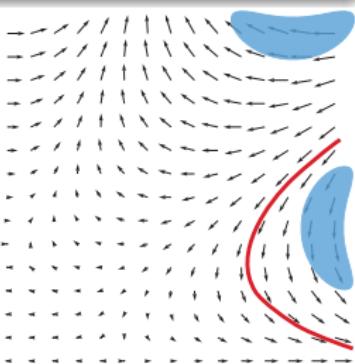
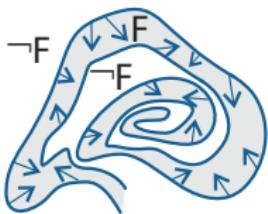
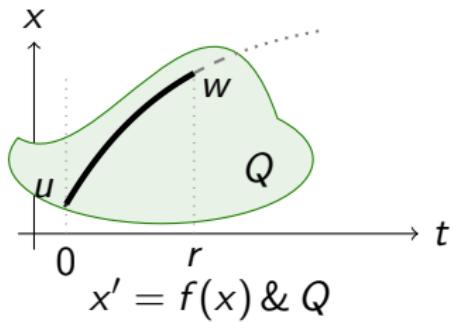
DC is a differential modal modus ponens K.

Can't leave  $R$ , then might as well restrict state space to  $R$ .

Axiom (Differential Invariant)

(CADE'15)

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



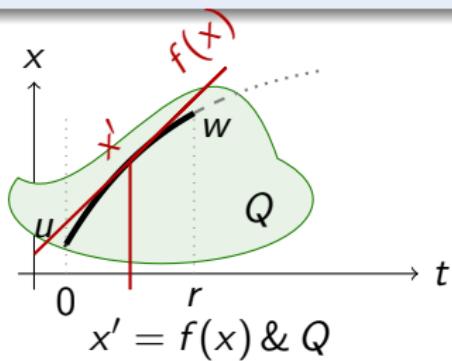
Differential invariant: if  $\textcolor{red}{P}$  true now and if differential  $(P)'$  true always  
 What's the differential of a formula???

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

Axiom (Differential Effect)

(CADE'15)

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



Effect of differential equation on differential symbol  $x'$

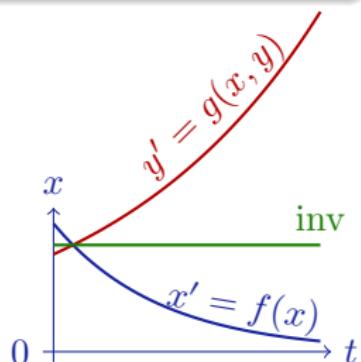
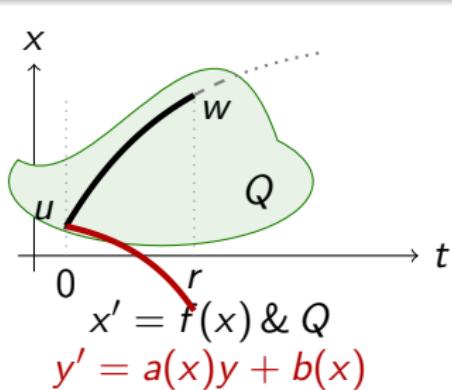
$[x' := f(x)]$  instantly mimics continuous effect  $[x' = f(x)]$  on  $x'$

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

Axiom (Differential Ghost)

(CADE'15)

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

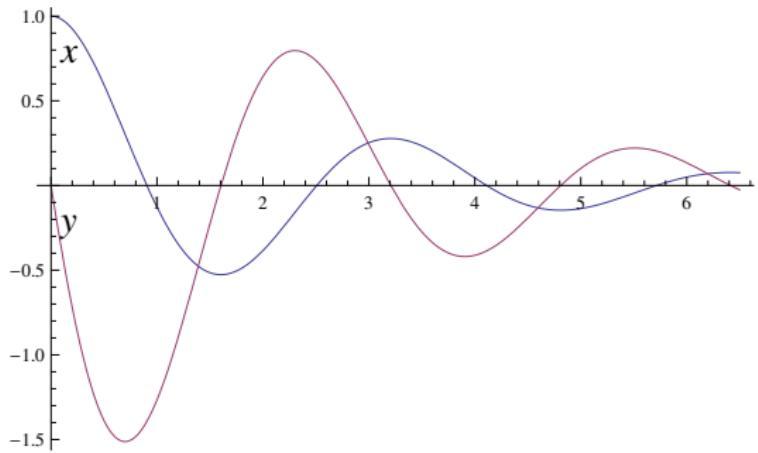


Differential ghost/auxiliaries: extra differential equations that exist

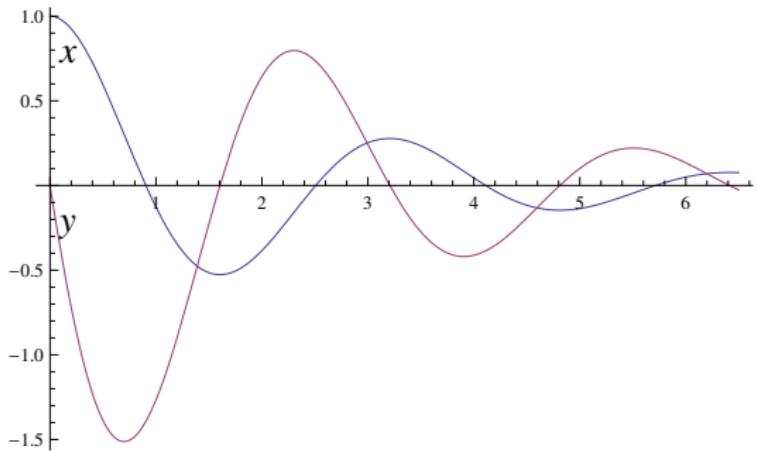
Can cause new invariants

“Dark matter” counterweight to balance conserved quantities

$$\frac{\omega^2 x^2 + y^2 \leq c^2}{\omega^2 x^2 + y^2 \leq c^2} \vdash [x' = y, y' = -\omega^2 x - 2d\omega y \ \& \ (\omega \geq 0 \wedge d \geq 0)] \frac{\omega^2 x^2 + y^2 \leq c^2}{\omega^2 x^2 + y^2 \leq c^2}$$



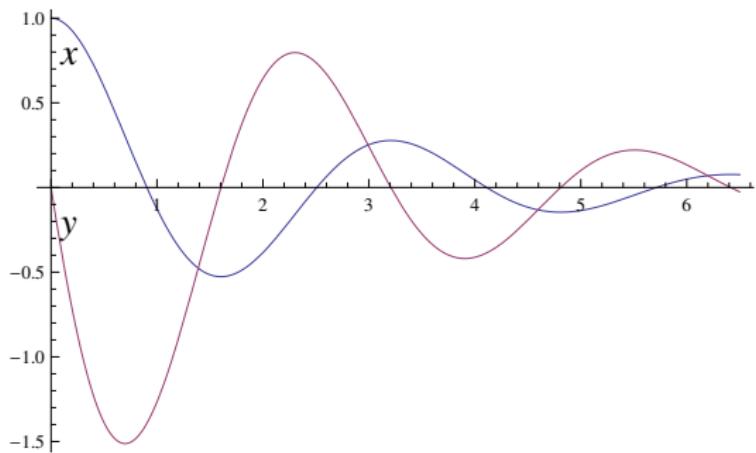
$$\frac{\omega \geq 0 \wedge d \geq 0 \vdash [x' := y][y' := -\omega^2 x - 2d\omega y] 2\omega^2 x x' + 2y y' \leq 0}{\omega^2 x^2 + y^2 \leq c^2 \vdash [x' = y, y' = -\omega^2 x - 2d\omega y \ \& \ (\omega \geq 0 \wedge d \geq 0)] \omega^2 x^2 + y^2 \leq c^2}$$



$$\omega \geq 0 \wedge d \geq 0 \vdash 2\omega^2 xy + 2y(-\omega^2 x - 2d\omega y) \leq 0$$

$$\omega \geq 0 \wedge d \geq 0 \vdash [x' := y][y' := -\omega^2 x - 2d\omega y] 2\omega^2 xx' + 2yy' \leq 0$$

$$\omega^2 x^2 + y^2 \leq c^2 \vdash [x' = y, y' = -\omega^2 x - 2d\omega y \ \& \ (\omega \geq 0 \wedge d \geq 0)] \omega^2 x^2 + y^2 \leq c^2$$



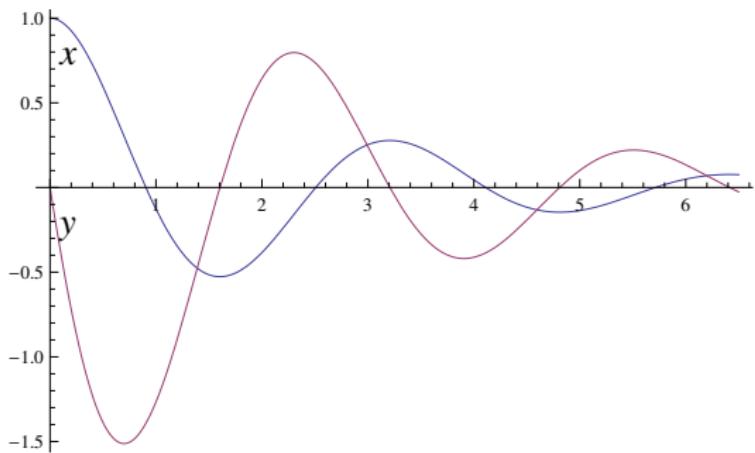
# $\mathcal{R}$ Differential Invariants for Differential Equations

\*

$$\omega \geq 0 \wedge d \geq 0 \vdash 2\omega^2 xy + 2y(-\omega^2 x - 2d\omega y) \leq 0$$

$$\omega \geq 0 \wedge d \geq 0 \vdash [x' := y][y' := -\omega^2 x - 2d\omega y] 2\omega^2 xx' + 2yy' \leq 0$$

$$\omega^2 x^2 + y^2 \leq c^2 \vdash [x' = y, y' = -\omega^2 x - 2d\omega y \ \& \ (\omega \geq 0 \wedge d \geq 0)] \omega^2 x^2 + y^2 \leq c^2$$

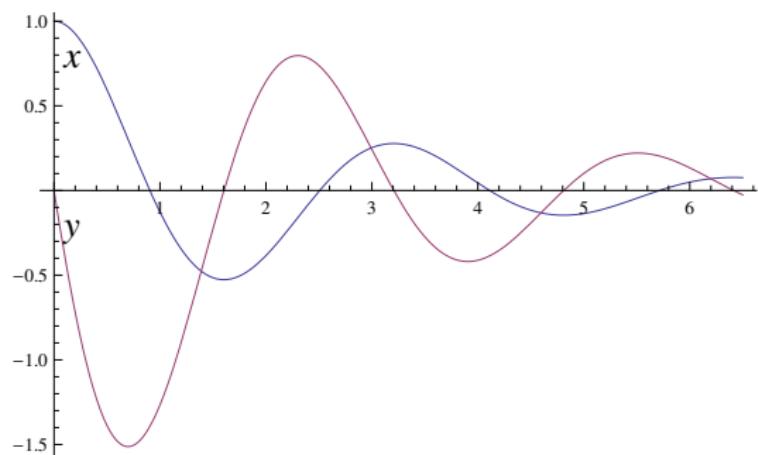
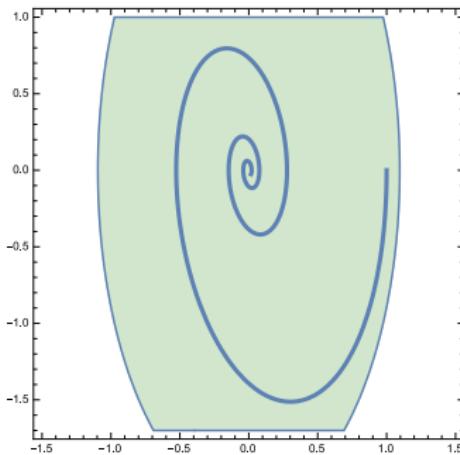


\*

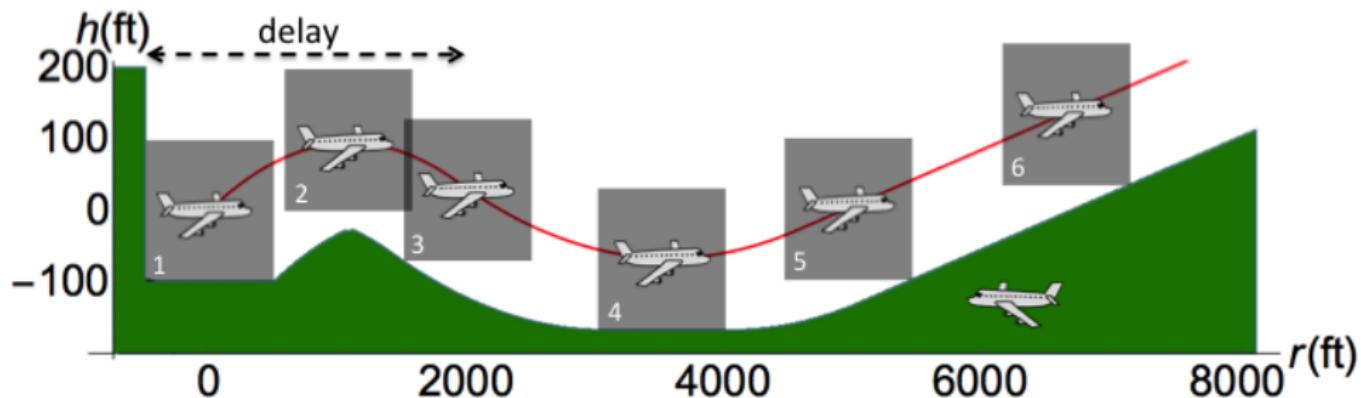
$$\omega \geq 0 \wedge d \geq 0 \vdash 2\omega^2 xy + 2y(-\omega^2 x - 2d\omega y) \leq 0$$

$$\omega \geq 0 \wedge d \geq 0 \vdash [x' := y][y' := -\omega^2 x - 2d\omega y] 2\omega^2 x x' + 2y y' \leq 0$$

$$\omega^2 x^2 + y^2 \leq c^2 \vdash [x' = y, y' = -\omega^2 x - 2d\omega y \ \& \ (\omega \geq 0 \wedge d \geq 0)] \omega^2 x^2 + y^2 \leq c^2$$



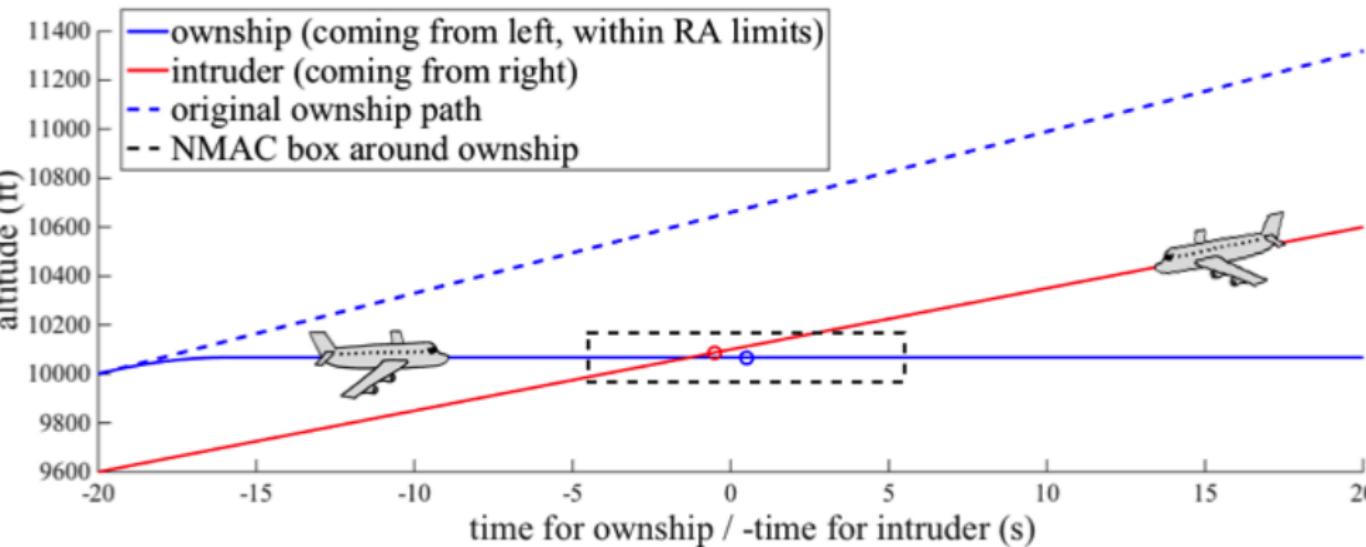
- Developed by the FAA to replace current TCAS in aircraft
- Approximately optimizes Markov Decision Process on a grid
- Advisory from lookup tables with numerous 5D interpolation regions



- ① Identified safe region for each advisory symbolically
- ② Proved safety for hybrid systems flight model in KeYmaera X

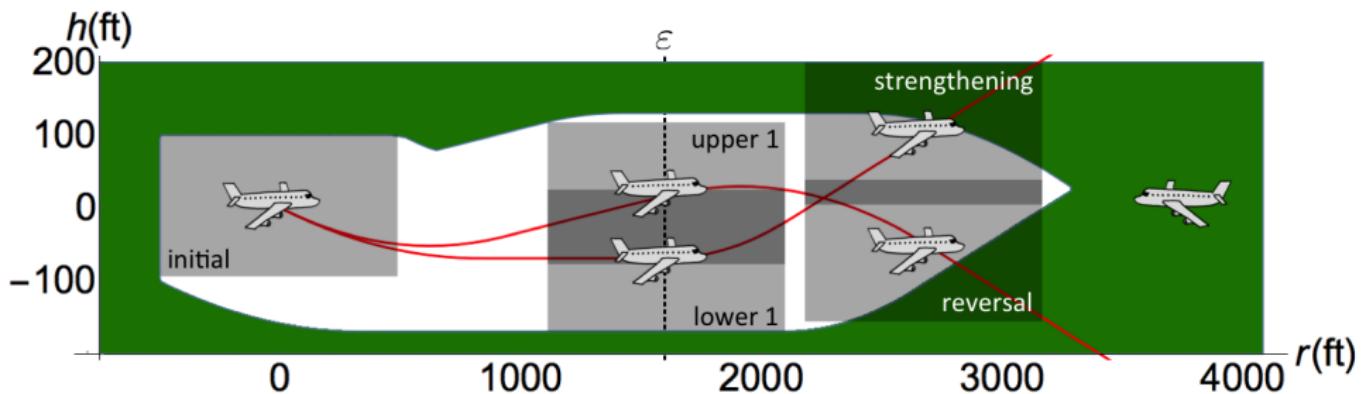
TACAS'15, EMSOFT'15

ACAS X table comparison shows safe advisory in 97.7% of the 648,591,384,375 states compared (15,160,434,734 counterexamples).



ACAS X issues DNC advisory, which induces collision unless corrected

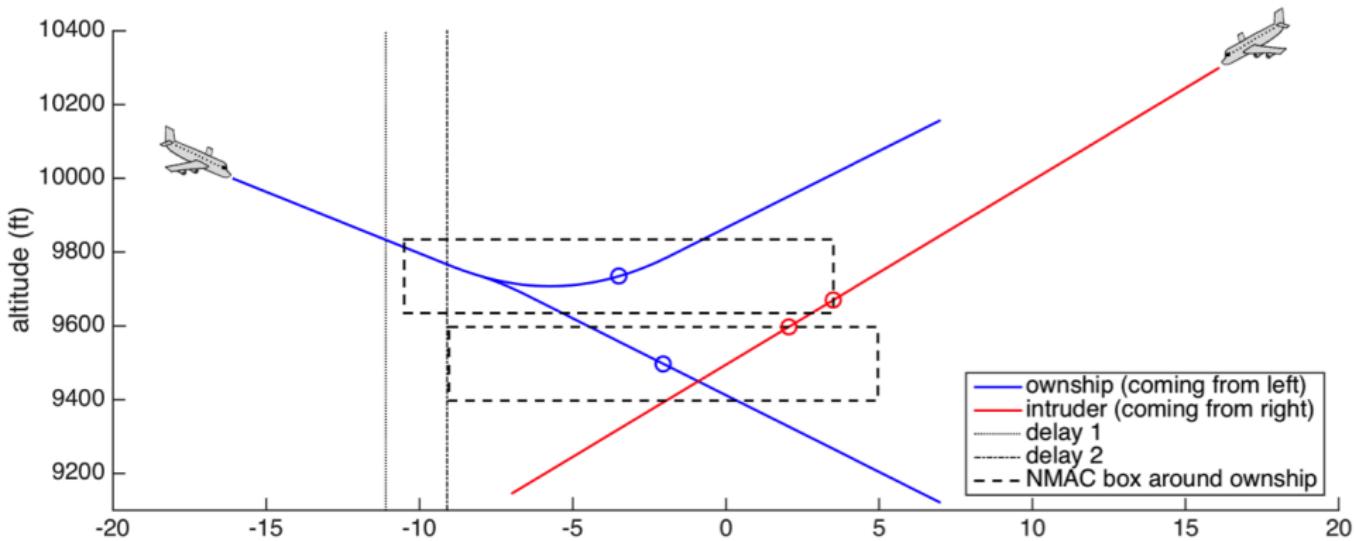
- Conservative, so too many counterexamples
- Settle for: safe for a little while with safe possible future
- Safeable advisory: a subsequent advisory can safely avoid collision



- ① Identified safeable region for each advisory symbolically
- ② Proved safety for hybrid systems flight model in KeYmaera X

ACAS X table comparison shows safeable advisory in more of the 648,591,384,375 states compared ( $\approx 31.6 \text{ to } 898.7 \cdot 10^6$  counterexamples).

**Counterexample: Action Issued = Maintain  
Followed by Most Extreme Up/Down-sense Advisory Available**

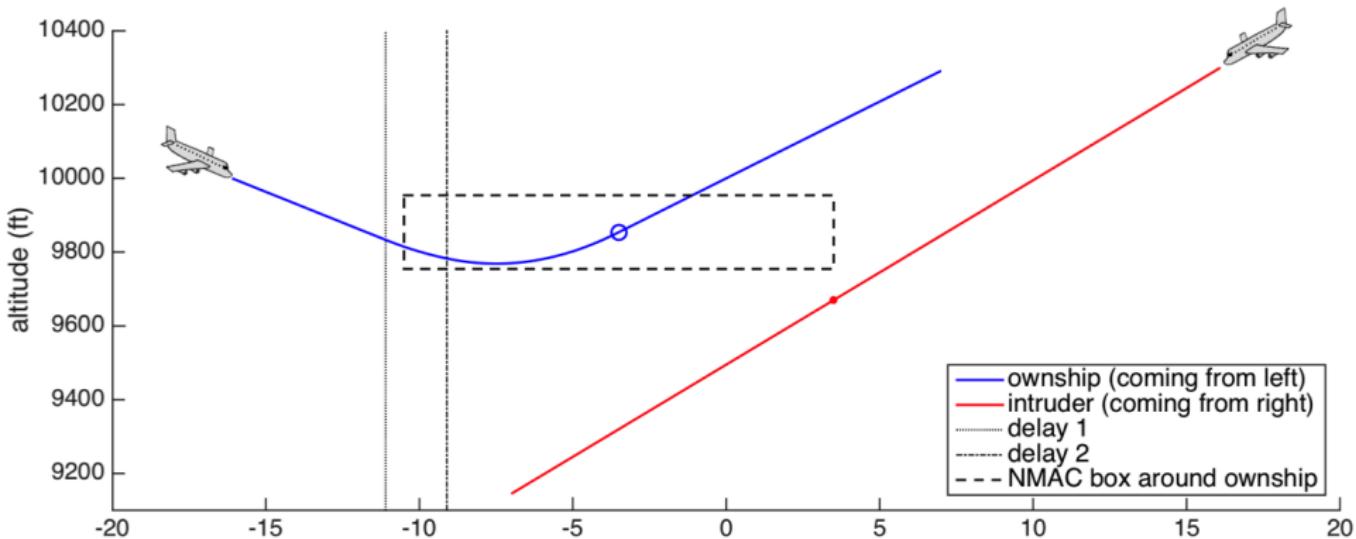


ACAS X issues Maintain advisory instead of CL1500

STTT

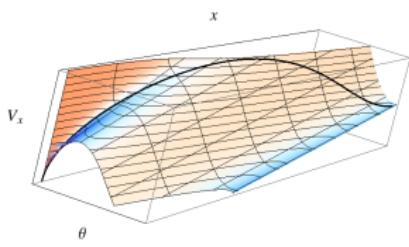
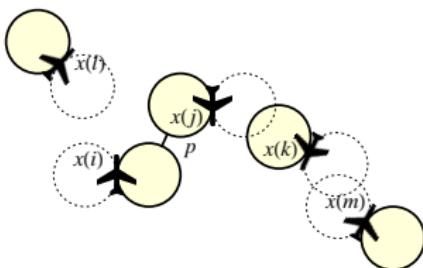
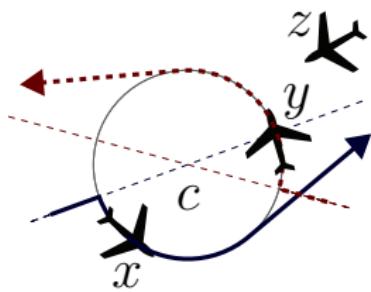
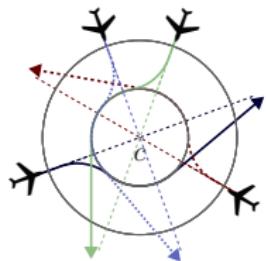
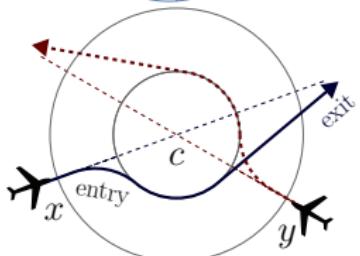
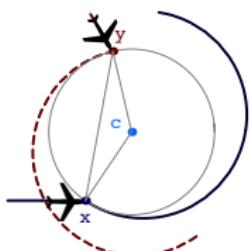
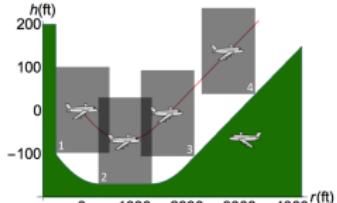
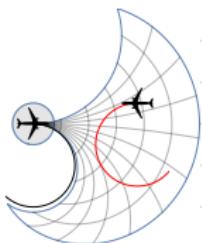
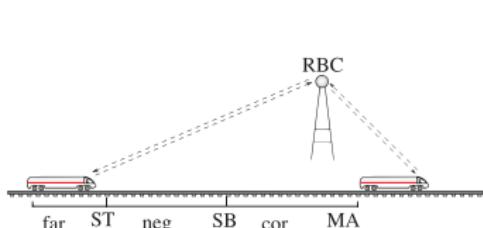
ACAS X table comparison shows safeable advisory in more of the 648,591,384,375 states compared ( $\approx 31.6 \text{ to } 898.7 \cdot 10^6$  counterexamples).

**Safe Version: Action Issued = CL1500  
Followed by Most Extreme Up/Down-sense Available**

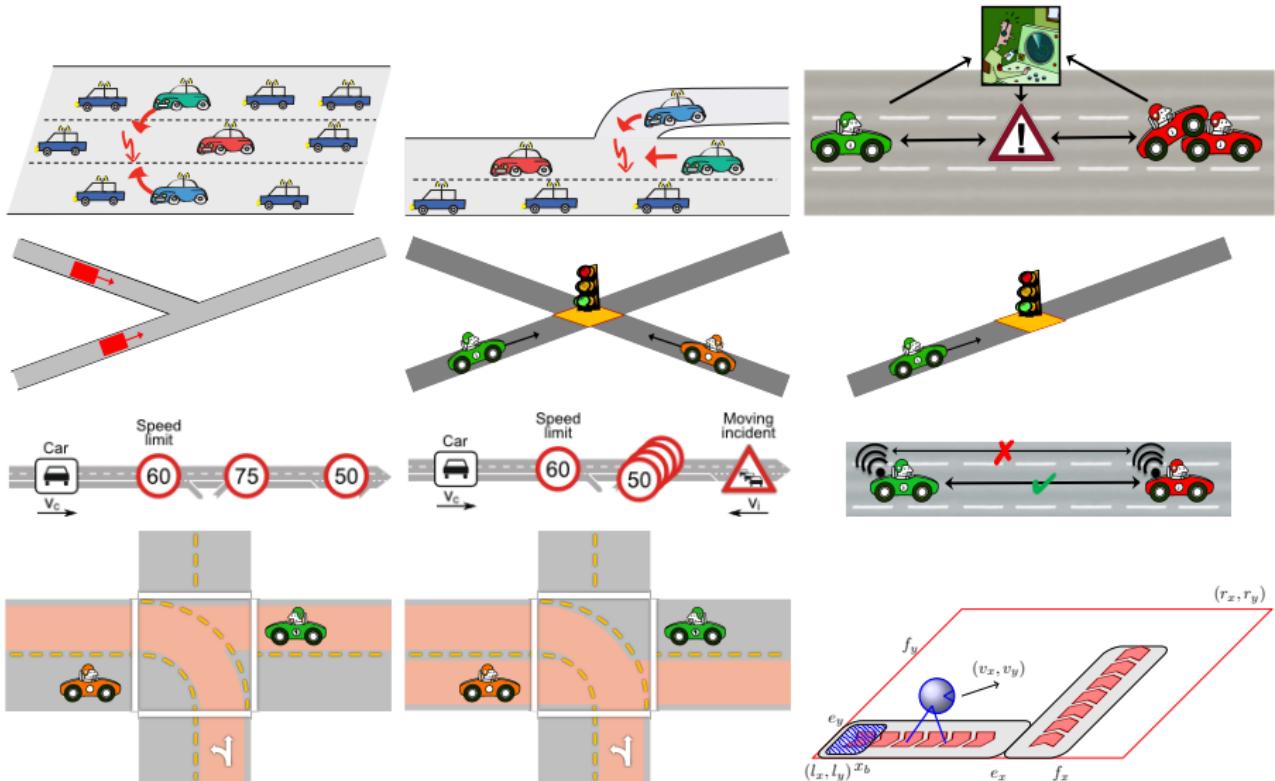


ACAS X issues Maintain advisory instead of CL1500

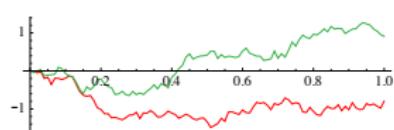
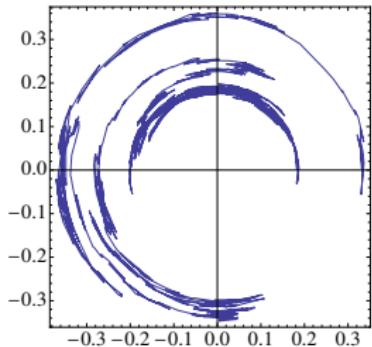
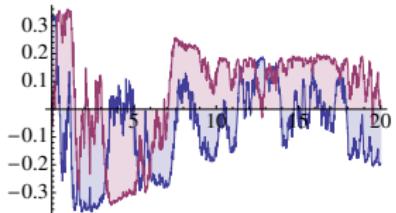
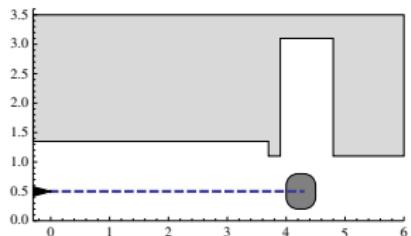
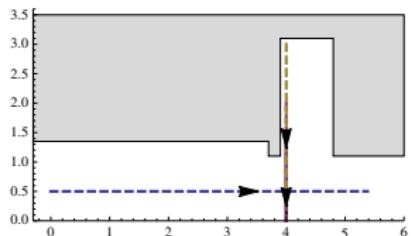
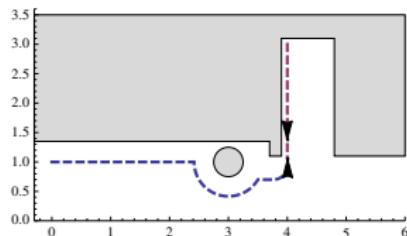
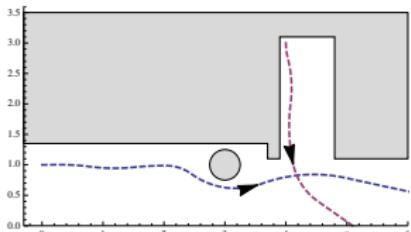
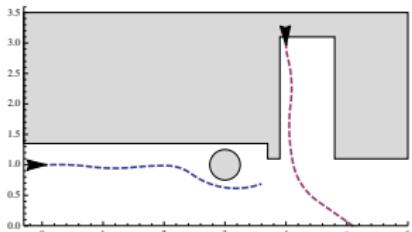
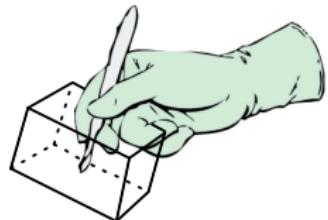
STTT



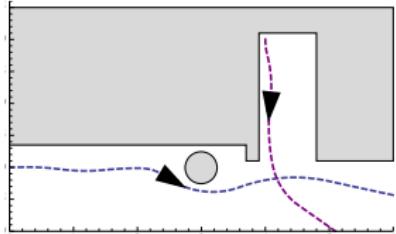
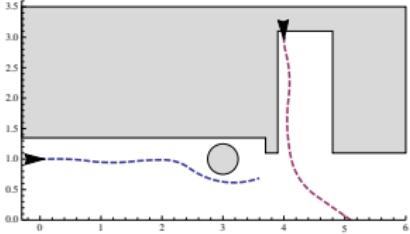
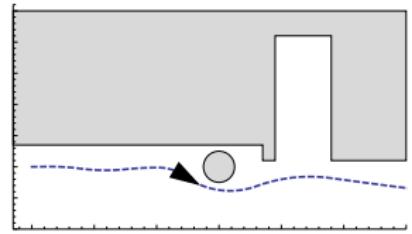
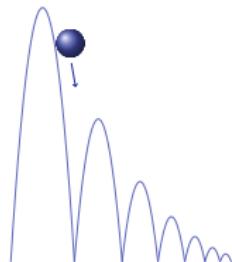
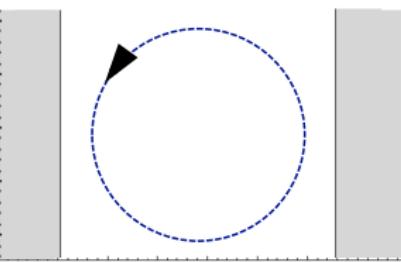
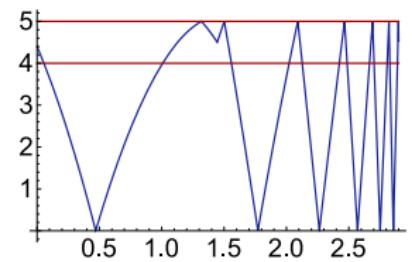
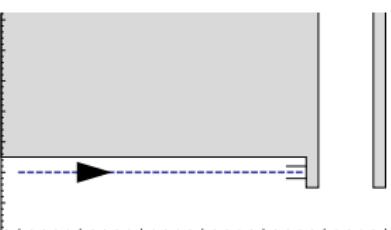
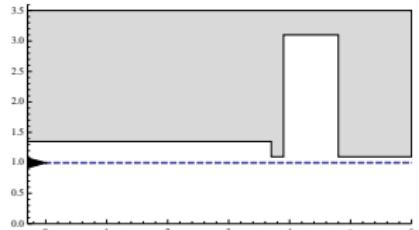
FEM'09, JAIS'14, TACAS'15, EMSOFT'15, CAV'08, FM'09, HSCC'11, HSCC'13, TACAS'14



FM'11, LMCS'12, ICCPS'12, ITSC'11, ITSC'13, IJCAR'12



HSCC'13, RSS'13, CADE'12



15-424/624/824 Foundations of Cyber-Physical Systems students

# Carnegie Mellon University

## May 5<sup>th</sup>, 2016



# An aXiomatic Tactical Theorem Prover for CPS

KeYmaera X

<http://keymaeraX.org/>

KeYmaera X Dashboard Models Proofs 2

Help ▾



Hybrid Car ► Auto ✎ Normalize ⏪ Step back



Propositional ▾ Quantifiers ▾ Hybrid Programs ▾ Differential Equations ▾ Closing ▾

implyR(1) & loop("v >= 0")(1) & on( ("Induction Step", composeb(1) & choiceb(1) & assignb(1, 0::Nil) & choiceb(1, 1::Nil) & assignb(1, 1::0::Nil)), ("Base Case", QE), ("Use Ce",

Execute ▾

Base Case 4

Use Case 5

Induction Step 11

⋮	▷	-1: $v \geq 0 \wedge B > 0 \wedge A \geq 0$	$\vdash_1: [x' = v, v' = A \wedge v \geq 0] \wedge [v \geq 0 \wedge B > 0 \wedge A \geq 0] \wedge [x' = v, v' = 0 \wedge v \geq 0]$	$(v \geq 0 \wedge B > 0 \wedge A \geq 0) \wedge [a := -B] [x' = v, v' = a \wedge v \geq 0]$	$(v \geq 0 \wedge B > 0 \wedge A \geq 0)$
	▷	$v \geq 0 \wedge B > 0 \wedge A \geq 0$	$\vdash_1: [x' = v, v' = A \wedge v \geq 0] \wedge [v \geq 0 \wedge B > 0 \wedge A \geq 0] \wedge [a := 0] [x' = v, v' = a \wedge v \geq 0]$	$(v \geq 0 \wedge B > 0 \wedge A \geq 0) \wedge [a := 0] [x' = v, v' = a \wedge v \geq 0]$	
	▷	$v \geq 0 \wedge B > 0 \wedge A \geq 0$	$\vdash_1: [x' = v, v' = A \wedge v \geq 0] \wedge [v \geq 0 \wedge B > 0 \wedge A \geq 0] \wedge [a := 0 \cup a := -B] [x' = v, v' = a \wedge v \geq 0]$	$(v \geq 0 \wedge B > 0 \wedge A \geq 0) \wedge [a := 0 \cup a := -B] [x' = v, v' = a \wedge v \geq 0]$	
	▷	$v \geq 0 \wedge B > 0 \wedge A \geq 0$	$\vdash_1: [a := A] [x' = v, v' = a \wedge v \geq 0] \wedge [v \geq 0 \wedge B > 0 \wedge A \geq 0] \wedge [a := 0 \cup a := -B] [x' = v, v' = a \wedge v \geq 0]$	$(v \geq 0 \wedge B > 0 \wedge A \geq 0) \wedge [a := A] [x' = v, v' = a \wedge v \geq 0] \wedge [a := 0 \cup a := -B] [x' = v, v' = a \wedge v \geq 0]$	
	▷	$v \geq 0 \wedge B > 0 \wedge A \geq 0$	$\vdash_1: [a := A \cup a := 0 \cup a := -B] [x' = v, v' = a \wedge v \geq 0] \wedge [v \geq 0 \wedge B > 0 \wedge A \geq 0]$	$(v \geq 0 \wedge B > 0 \wedge A \geq 0) \wedge [a := A \cup a := 0 \cup a := -B] [x' = v, v' = a \wedge v \geq 0] \wedge [v \geq 0 \wedge B > 0 \wedge A \geq 0]$	
	▷	$v \geq 0 \wedge B > 0 \wedge A \geq 0$	$\vdash_1: [a := A \cup a := 0 \cup a := -B]; [x' = v, v' = a \wedge v \geq 0] \wedge [v \geq 0 \wedge B > 0 \wedge A \geq 0]$	$(v \geq 0 \wedge B > 0 \wedge A \geq 0) \wedge [a := A \cup a := 0 \cup a := -B]; [x' = v, v' = a \wedge v \geq 0] \wedge [v \geq 0 \wedge B > 0 \wedge A \geq 0]$	
loop	▷	$v \geq 0 \wedge A > 0 \wedge B > 0$	$\vdash_1: [\{a := A \cup a := 0 \cup a := -B\}; [x' = v, v' = a \wedge v \geq 0]] \wedge [v \geq 0 \wedge A > 0 \wedge B > 0]$	$(v \geq 0 \wedge A > 0 \wedge B > 0) \rightarrow [\{a := A \cup a := 0 \cup a := -B\}; [x' = v, v' = a \wedge v \geq 0]] \wedge [v \geq 0 \wedge A > 0 \wedge B > 0]$	
→R	▷	$v \geq 0 \wedge A > 0 \wedge B > 0$	$\vdash_1: v \geq 0 \wedge A > 0 \wedge B > 0 \rightarrow [\{a := A \cup a := 0 \cup a := -B\}; [x' = v, v' = a \wedge v \geq 0]] \wedge [v \geq 0 \wedge A > 0 \wedge B > 0]$	$(v \geq 0 \wedge A > 0 \wedge B > 0) \rightarrow [\{a := A \cup a := 0 \cup a := -B\}; [x' = v, v' = a \wedge v \geq 0]] \wedge [v \geq 0 \wedge A > 0 \wedge B > 0]$	

Proof Step

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

G

$\Gamma \vdash [a] a = -B, \Delta$   
 $a = -B \vdash P$   
 $\Gamma \vdash [a] P, \Delta$

CADE'15

KeYmaera X

<http://keymaeraX.org/>

**Small Core** Increases trust, modularity, enables experimentation (1652)

**Tactics** Bridging between small core and (Hilbert)  
powerful reasoning steps (Sequent)

**Separation** Tactics can make courageous inferences  
Core establishes soundness

**Search&Do** Search-based tactics follow proof search strategies  
Constructive tactics directly build a proof

**Interaction** Interactive proofs mixed with tactical proofs and proof search

**Extensible** Flexible for new algorithms, new tactics, new logics, new  
proof rules, new axioms, ...

**Customize** Modular user interface, API

$\approx$ LOC	
KeYmaera X	1 652
KeYmaera	65 989
KeY	51 328
Nuprl	15 000 + 50 000
MetaPRL	8 196
Isabelle/Pure	8 113
Coq	20 000
HOL Light	396
PHAVer	30 000
HSolver	20 000
SpaceEx	100 000
Flow*	25 000
dReal	50 000 + millions
HyCreate2	6 081 + user model analysis

The table is grouped into four categories on the right side:

- hybrid prover: KeYmaera X, KeYmaera
- Java: KeY, Nuprl
- general math: MetaPRL, Isabelle/Pure, Coq, HOL Light
- hybrid verifier: PHAVer, HSolver, SpaceEx, Flow\*, dReal, HyCreate2

Disclaimer: Self-reported estimates of the soundness-critical lines of code + rules

Theorem (Soundness)

replace all occurrences of  $p(\cdot)$

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

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 operator  $\otimes$   
 are not free in the substitution on its argument  $\theta$

( $U$ -admissible)

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

Students and postdocs of the Logical Systems Lab at Carnegie Mellon  
Brandon Bohrer, Nathan Fulton, David Henriques, Sarah Loos, João Martins  
Erik Zawadzki, Khalil Ghorbal, Jean-Baptiste Jeannin, Stefan Mitsch



**BOSCH**

Invented for life



**TOYOTA**

TOYOTA TECHNICAL CENTER

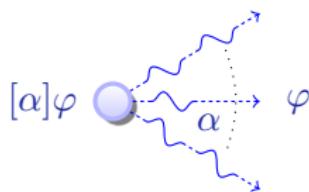
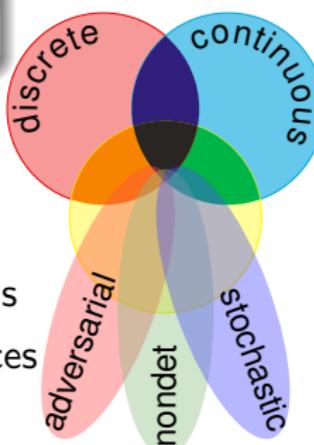


JOHNS HOPKINS  
APPLIED PHYSICS LABORATORY

Logical foundations make a big difference for CPS, and vice versa

differential dynamic logic

$$d\mathcal{L} = DL + HP$$



- Strong analytic foundations
- Practical reasoning advances
- Significant applications
- Catalyze many science areas

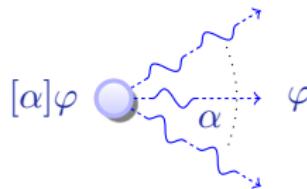
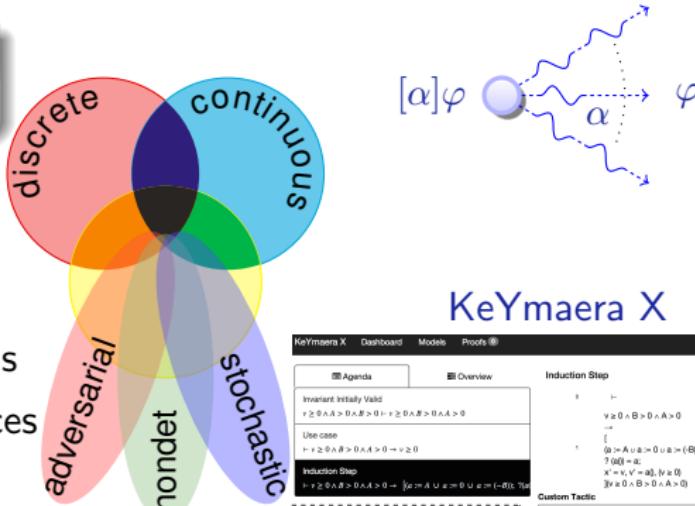
- ① Multi-dynamical systems
- ② Combine simple dynamics
- ③ Tame complexity
- ④ Complete axiomatization

Numerous wonders remain to be discovered

Logical foundations make a big difference for CPS, and vice versa

differential dynamic logic

$$d\mathcal{L} = DL + HP$$



- Strong analytic foundations
- Practical reasoning advances
- Significant applications
- Catalyze many science areas

KeYmaera X

The screenshot shows the KeYmaera X interface with the following components:

- Top Bar:** Agenda, Dashboard, Models, Proofs, Help.
- Left Panel:** Overview, Induction Step.
- Induction Step:**
  - Invariant/Validity:  $r \geq 0 \wedge A > 0 \wedge B > 0 \rightarrow r \geq 0 \wedge B > 0 \wedge A > 0$
  - Use case:  $\vdash r \geq 0 \wedge B > 0 \wedge A > 0 \rightarrow v \geq 0$
  - Induction Step:  $\vdash r \geq 0 \wedge B > 0 \wedge A > 0 \rightarrow \exists x \models A \wedge u := 0 \wedge v := (-B), \text{Then}$
- Right Panel:**
  - Custom Tactics: Rule Application, ImpliesRight & Seq & Choice & AndRight & LessThan, Assign & Seq & Test & ImpliesRight & ODESolve & ImpliesRight & Arithmetic, Choice & AndRight & LessThan, Assign & Seq & Test & ImpliesRight & ODESolve & ImpliesRight & Arithmetic, Assign & Seq & Test & ImpliesRight & ODESolve & ImpliesRight & Arithmetic.
  - Induction Step:  $\vdash r \geq 0 \wedge B > 0 \wedge A > 0 \rightarrow \vdash r \geq 0 \wedge B > 0 \wedge A > 0$
  - Run Custom Tactic

Numerous wonders remain to be discovered

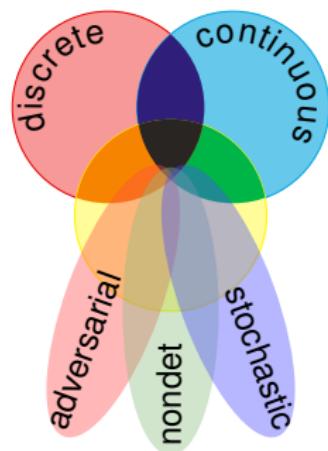
Numerous wonders remain to be discovered

- Scalable continuous stochastics
- Concurrent CPS
- Real arithmetic: Scalable and verified
- Verified CPS implementations, ModelPlex
- Correct CPS execution
- CPS-conducive tactic languages+libraries
- Tactics exploiting CPS structure/linearity/...
- Invariant generation
- Tactics & proofs for reachable set computations
- Parallel proof search & dis provers
- Correct model transformation
- Inspiring applications

CADE'11

CADE'09

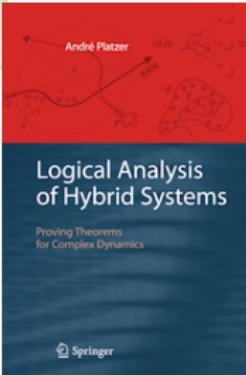
FMSD'16



CPSs deserve proofs as safety evidence!



# Logical Foundations of Cyber-Physical Systems



Definition (Hybrid program semantics)

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

$$[\![x := e]\!] = \{(\omega, \nu) : \nu = \omega \text{ except } [\![x]\!]\nu = [\![e]\!]\omega\}$$

$$[\![?Q]\!] = \{(\omega, \omega) : \omega \in [\![Q]\!]\}$$

$$[\![x' = f(x)]!] = \{(\varphi(0), \varphi(r)) : \varphi \models x' = f(x) \text{ for some duration } r\}$$

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

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

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

Definition (dL semantics)

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

$$[\![e \geq \tilde{e}]\!] = \{\omega : [\![e]\!]\omega \geq [\![\tilde{e}]\!]\omega\}$$

$$[\![\neg P]\!] = [\![P]\!]^C$$

$$[\![P \wedge Q]\!] = [\![P]\!] \cap [\![Q]\!]$$

$$[\![\langle \alpha \rangle P]\!] = [\![\alpha]\!] \circ [\![P]\!] = \{\omega : \nu \in [\![P]\!] \text{ for some } \nu : (\omega, \nu) \in [\![\alpha]\!]\}$$

$$[\![\Box \alpha P]\!] = [\![\neg \langle \alpha \rangle \neg P]\!] = \{\omega : \nu \in [\![P]\!] \text{ for all } \nu : (\omega, \nu) \in [\![\alpha]\!]\}$$

$$[\![\exists x P]\!] = \{\omega : \omega_x^r \in [\![P]\!] \text{ for some } r \in \mathbb{R}\}$$



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