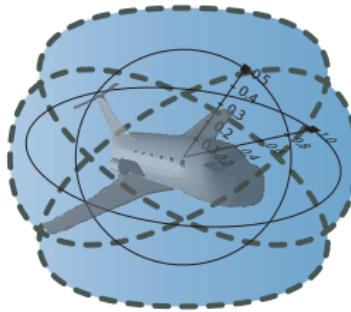


Quantified Differential Invariants

André Platzer

Carnegie Mellon University, Pittsburgh, PA



1 Motivation

2 Quantified Differential Dynamic Logic QdL

- Design
- Syntax
- Semantics

3 Proof Calculus for Distributed Hybrid Systems

- Compositional Verification Calculus
- Air Traffic Control
- Derivations and Differentiation
- Soundness and Completeness

4 Conclusions

Q: Verify my plane?

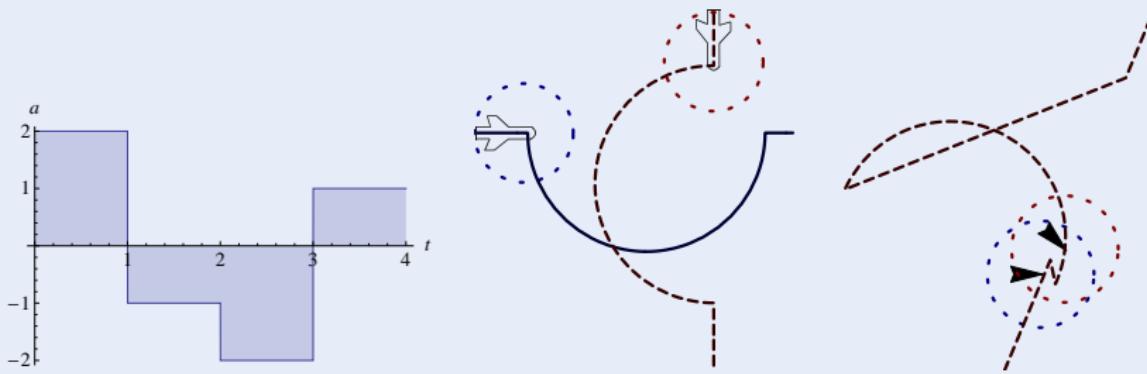
Challenge



Q: Verify my plane? A: Hybrid systems

Challenge (Hybrid Systems)

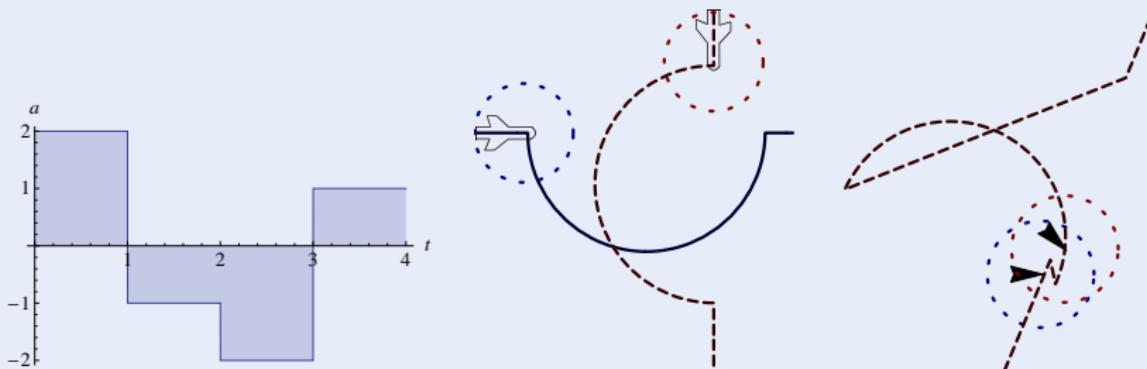
- Continuous dynamics
(differential equations)
- Discrete dynamics
(control decisions)



Q: Verify my plane? A: Hybrid systems Q: But there's lots of planes!

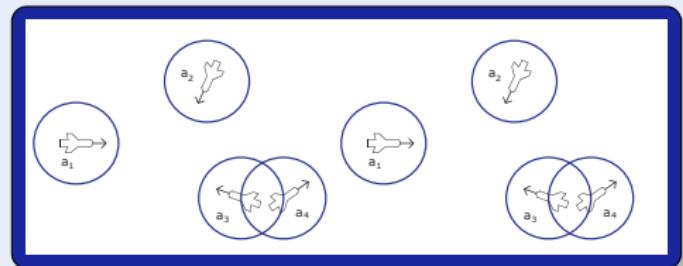
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Q: Verify lots of planes?

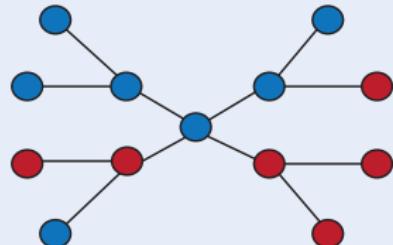
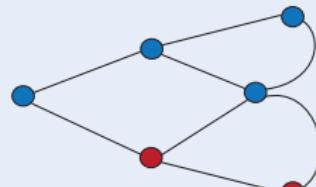
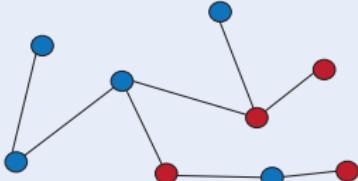
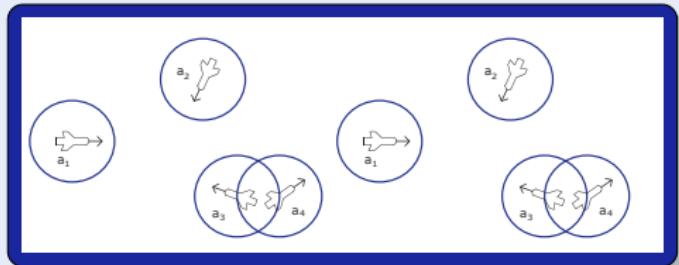
Challenge



Q: Verify lots of planes? A: Distributed systems

Challenge (Distributed Systems)

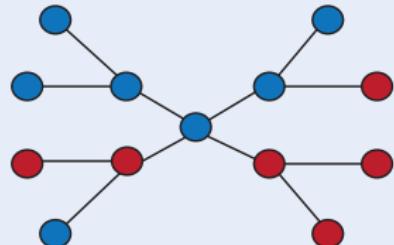
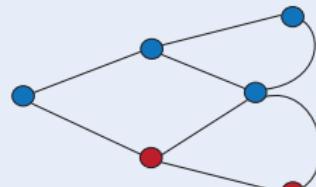
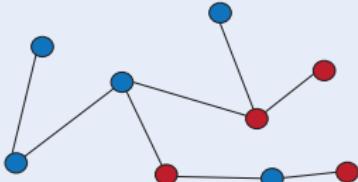
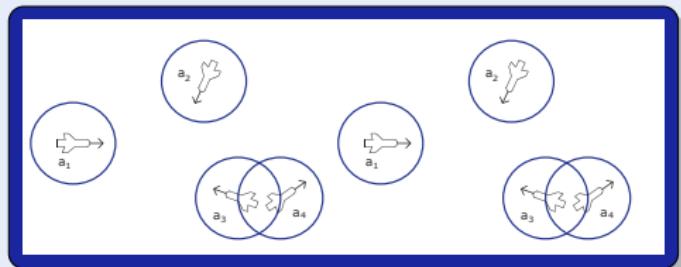
- Local computation
(finite state automaton)
- Remote communication
(network graph)



Q: Verify lots of planes? A: Distributed systems Q: But they move!

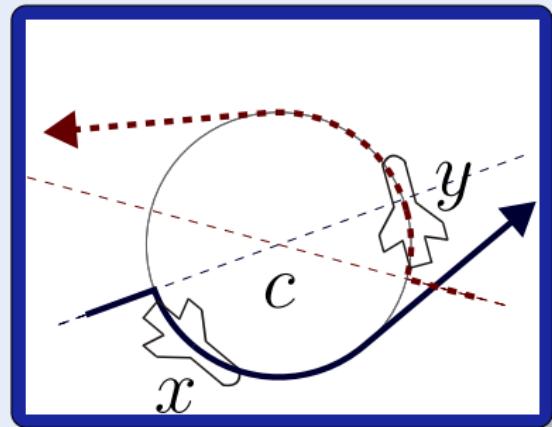
Challenge (Distributed Systems)

- Local computation
(finite state automaton)
- Remote communication
(network graph)



Q: Verify lots of moving planes?

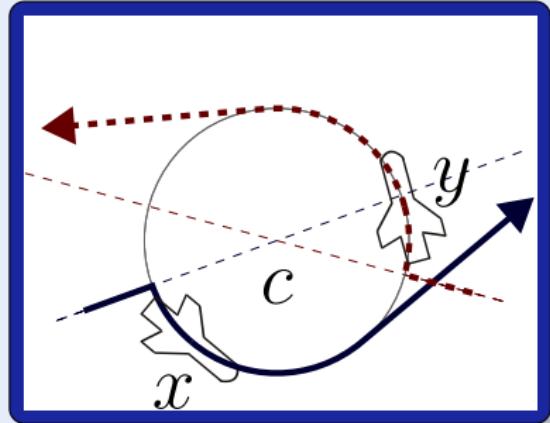
Challenge



Q: Verify lots of moving planes? A: Distributed hybrid systems

Challenge (Distributed Hybrid Systems)

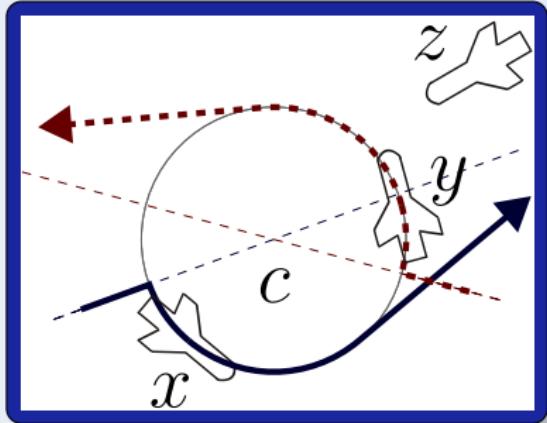
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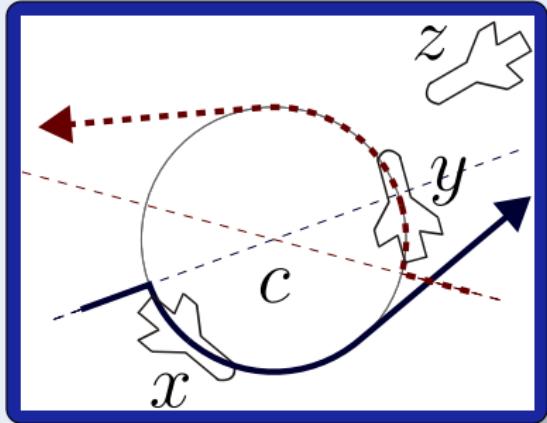
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- Structural dynamics
(remote communication)
- Dimensional dynamics
(appearance)



Q: Verify lots of moving planes? A: Distributed hybrid systems Q: How?

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Shift [DGV96] The Hybrid System
Simulation Programming
Language

Hybrid CSP [CJR95] Semantics in
Extended Duration Calculus

HyPA [CR05] Translate fragment
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χ process algebra [vBMR⁺06]
Simulation, translation of
fragments to PHAVER, UPPAAL

R-Charon [KSPL06] Modeling
Language for Reconfigurable
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Φ -calculus [Rou04] Semantics in rich
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ACP_{hs}^{srt} [BM05] Modeling language
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No formal verification of distributed hybrid systems

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Language

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4 Conclusions

Outline (Conceptual Approach)

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2 Quantified Differential Dynamic Logic QdL

- Design
- Syntax
- Semantics

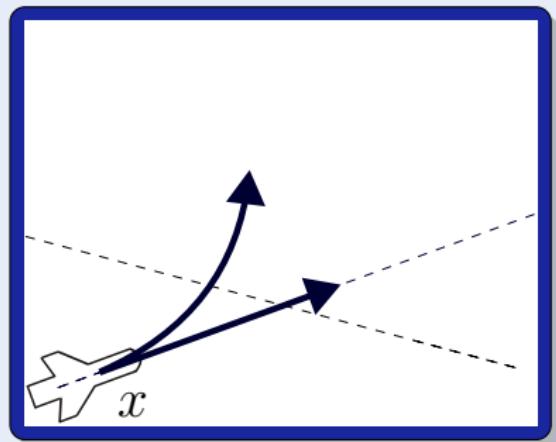
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4 Conclusions

Q: How to model distributed hybrid systems

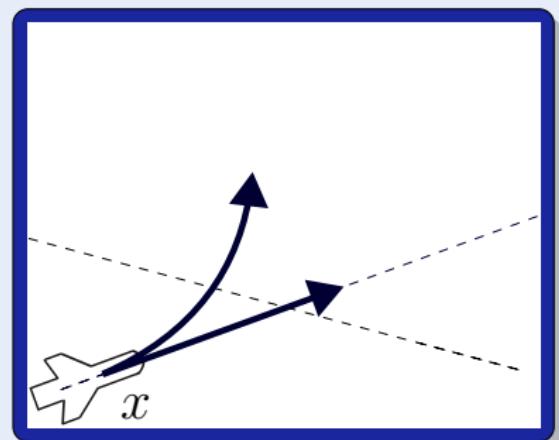
Model (Distributed Hybrid Systems)



Q: How to model distributed hybrid systems

Model (Distributed Hybrid Systems)

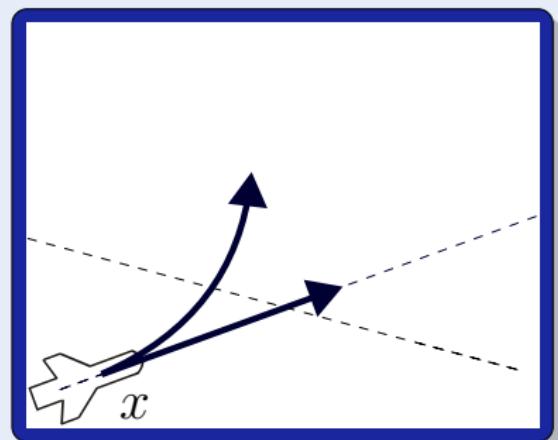
- Continuous dynamics
(differential equations)
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(control decisions)
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(communication/coupling)



Q: How to model distributed hybrid systems

Model (Distributed Hybrid Systems)

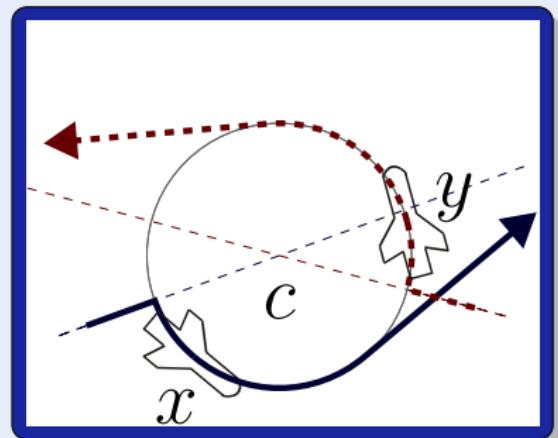
- Continuous dynamics
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 $x' = d, d' = f(\omega, d)$
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Q: How to model distributed hybrid systems

Model (Distributed Hybrid Systems)

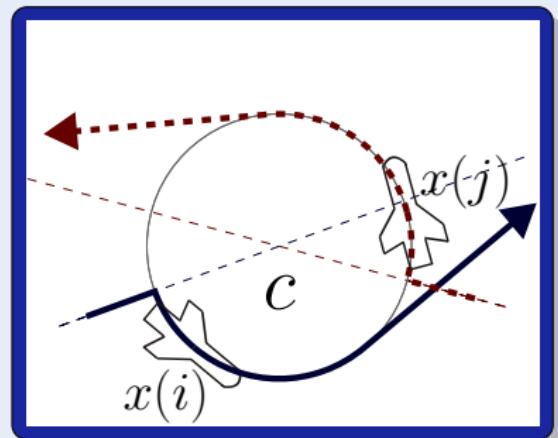
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 $\omega := \text{if } .. \text{ then } 0 \text{ else } 2$
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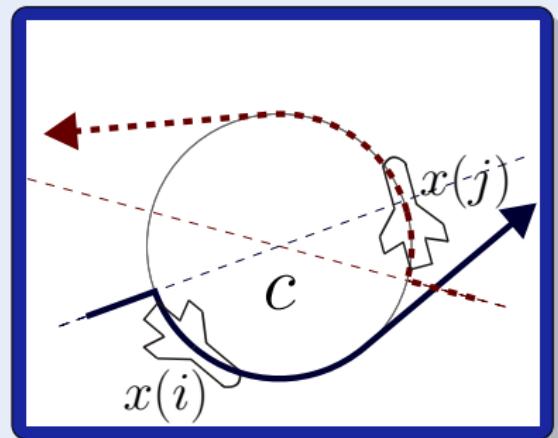
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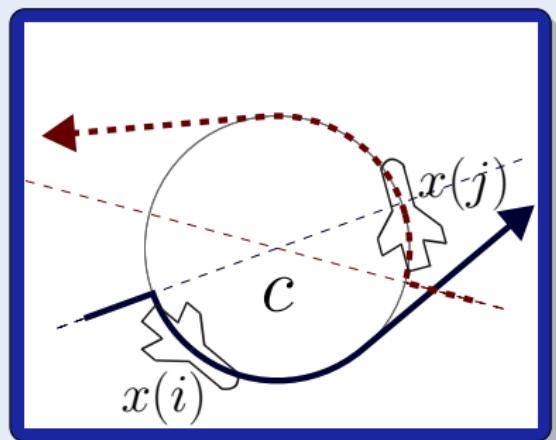
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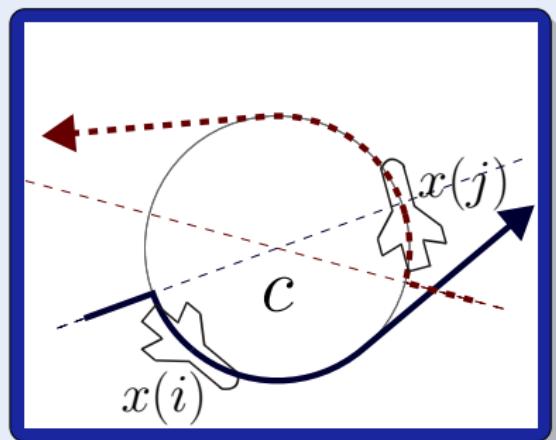
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Q: How to model distributed hybrid systems

Model (Distributed Hybrid Systems)

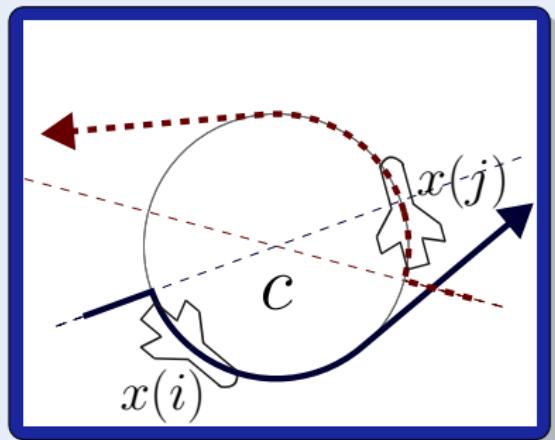
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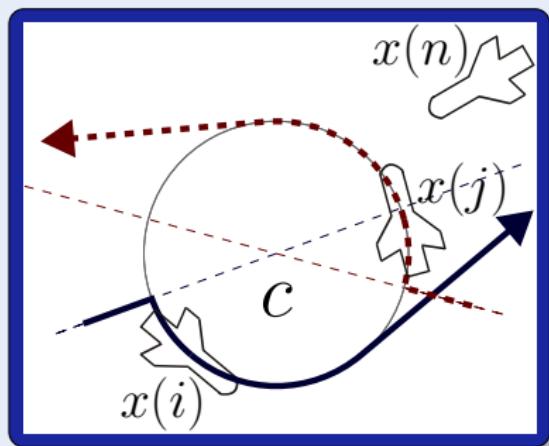
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 $c(i) := \text{negotiate}(i,j)$



Q: How to model distributed hybrid systems A: Quantified Hybrid Programs

Model (Distributed Hybrid Systems)

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 $\forall i \ x(i)' = d(i), d(i)' = f(\omega(i), d(i))$
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- Structural dynamics
(communication/coupling)
 $c(i) := \text{negotiate}(i, j)$
- Dimensional dynamics
(appearance)

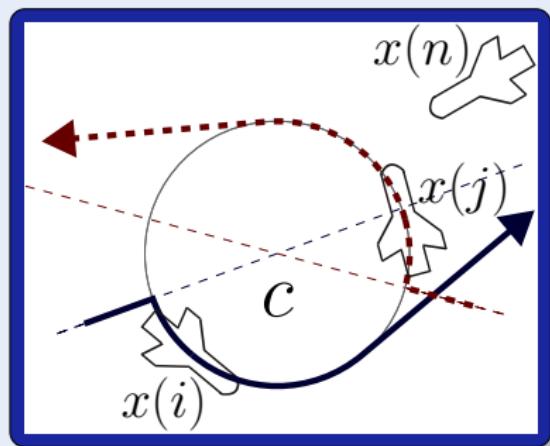


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(communication/coupling)
 $c(i) := \text{negotiate}(i, j)$
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(appearance)

$n := \text{new Aircraft}$



Definition (Quantified hybrid program α)

$\forall i : C \ x(i)' = \theta$	(quantified ODE)
$\forall i : C \ x(i) := \theta$	(quantified assignment)
? χ	(conditional execution)
$\alpha ; \beta$	(seq. composition)
$\alpha \cup \beta$	(nondet. choice)
α^*	(nondet. repetition)

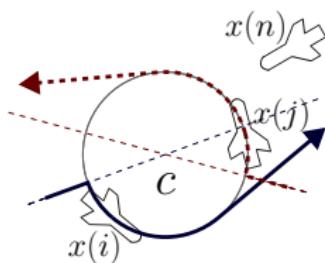
} jump & test
} Kleene algebra

Definition (Quantified hybrid program α)

$\forall i : C \ x(i)' = \theta$	(quantified ODE)	$\left. \begin{array}{l} \text{jump \& test} \\ \text{Kleene algebra} \end{array} \right\}$
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$$DATC \equiv (ctrl; fly)^*$$

$$\begin{aligned} ctrl &\equiv \forall i : A \ \omega(i) := \text{if } \forall j : A \ far(i, j) \text{ then } 0 \text{ else } 2 \\ fly &\equiv \forall i : A \ x(i)'' = d(i), d(i)' = f(\omega(i), d(i)) \end{aligned}$$



Definition (Quantified hybrid program α)

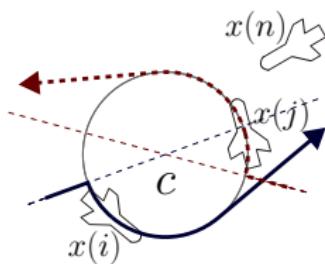
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$$DATC \equiv (\text{appear}; ctrl; fly)^*$$

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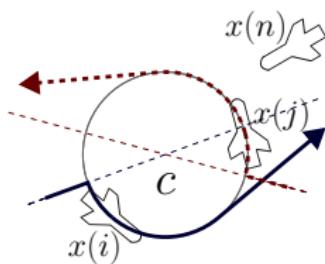
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$$fly \equiv \forall i : A \ x(i)'' = d(i), d(i)' = f(\omega(i), d(i))$$

new A is definable!



Definition (Quantified hybrid program α)

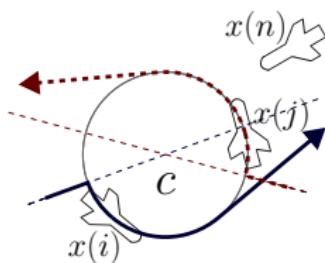
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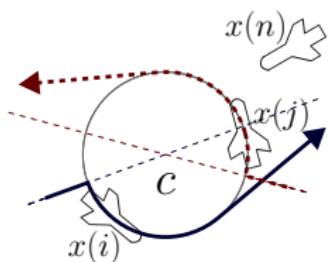


Definition (Qd \mathcal{L} Formula ϕ)

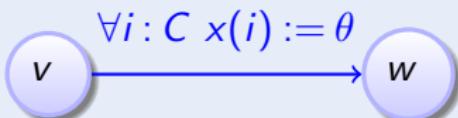
$\neg, \wedge, \vee, \rightarrow, \forall x, \exists x, =, \leq, +, \cdot$ (\mathbb{R} -first-order part)
 $[\alpha]\phi, \langle\alpha\rangle\phi$ (dynamic part)

$\forall i, j : A \ far(i, j) \rightarrow$

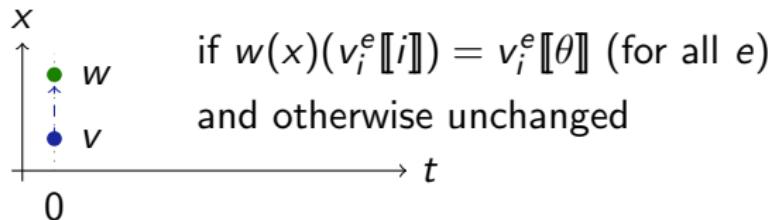
$[(appear; ctrl; fly)^*] \ \forall i, j : A \ (i = j \vee (x_1(i) - x_1(j))^2 + (x_2(i) - x_2(j))^2 \geq p^2)$

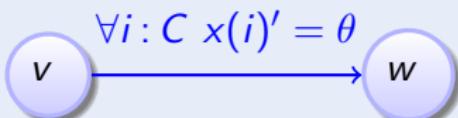


Definition (Quantified hybrid program α : transition semantics)

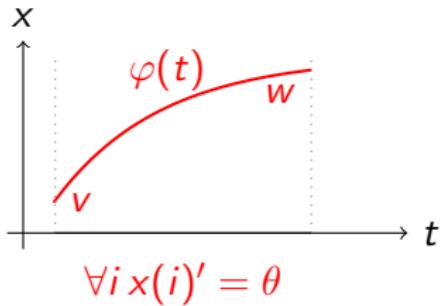


▶ Details ▶

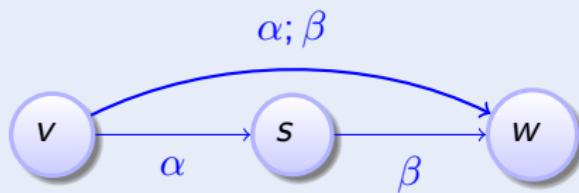


Definition (Quantified hybrid program α : transition semantics)

Details

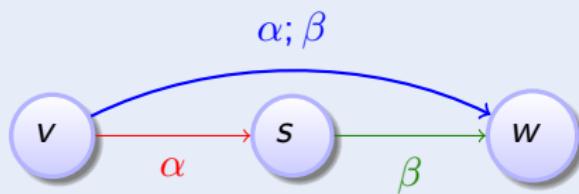


$$\frac{d \varphi(t)_i^e[x(i)]}{dt}(\zeta) = \varphi(\zeta)_i^e[\theta] \quad (\text{for all } e)$$

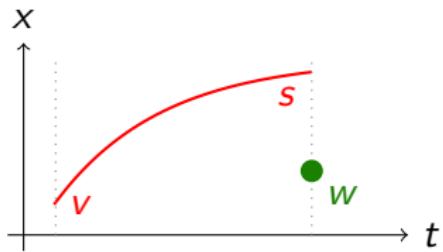
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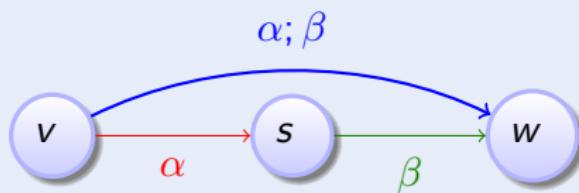
Details



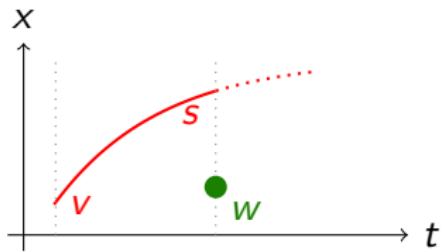
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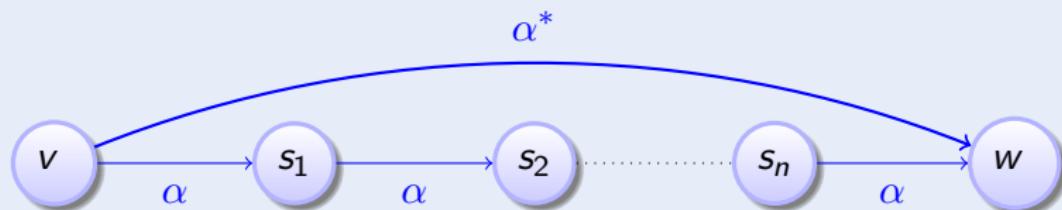
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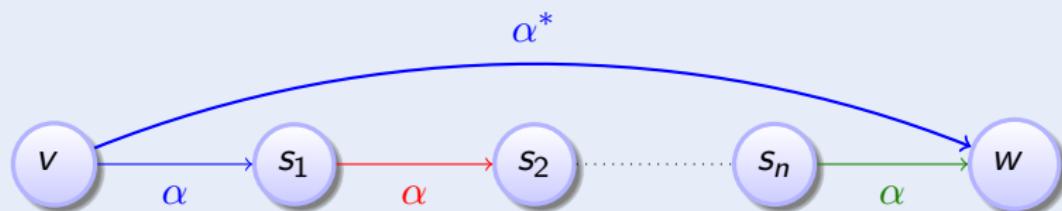
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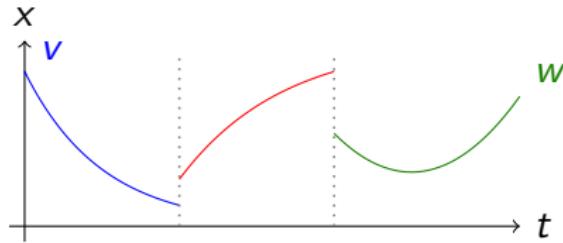
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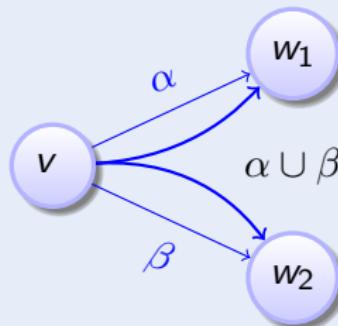
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▶ Details

▶

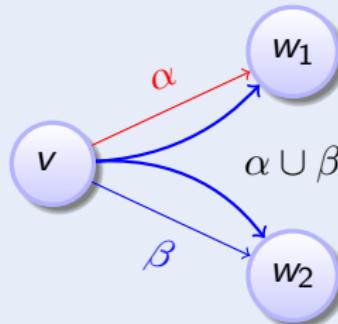


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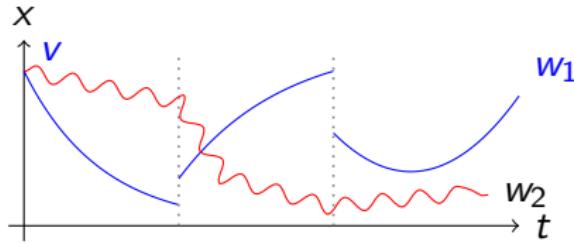
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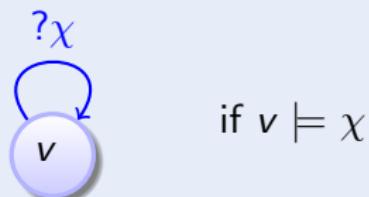
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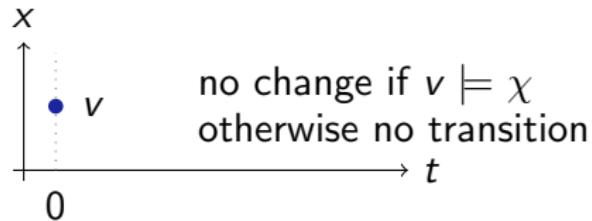
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Definition (Quantified hybrid program α : transition semantics)

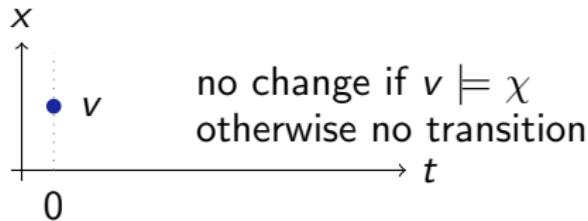


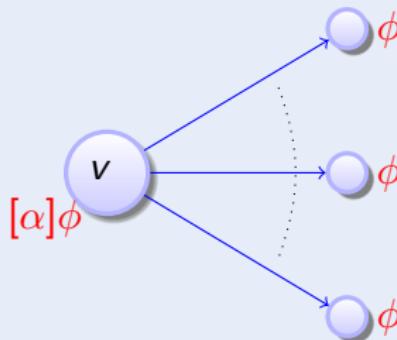
▶ Details ▶



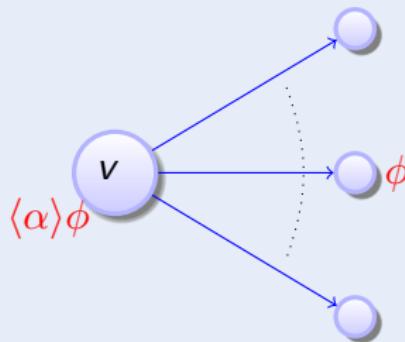
Definition (Quantified hybrid program α : transition semantics)if $v \not\models \chi$

Details Next



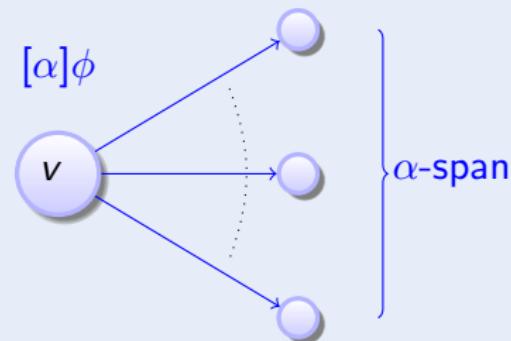
Definition (QdL Formula ϕ)

Details Next

Definition (Qd \mathcal{L} Formula ϕ)

Details

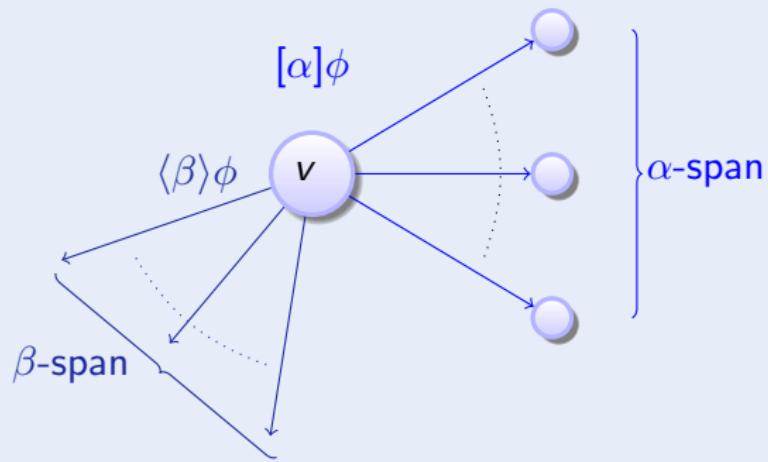
Next

Definition (QdL Formula ϕ)

Details

Next

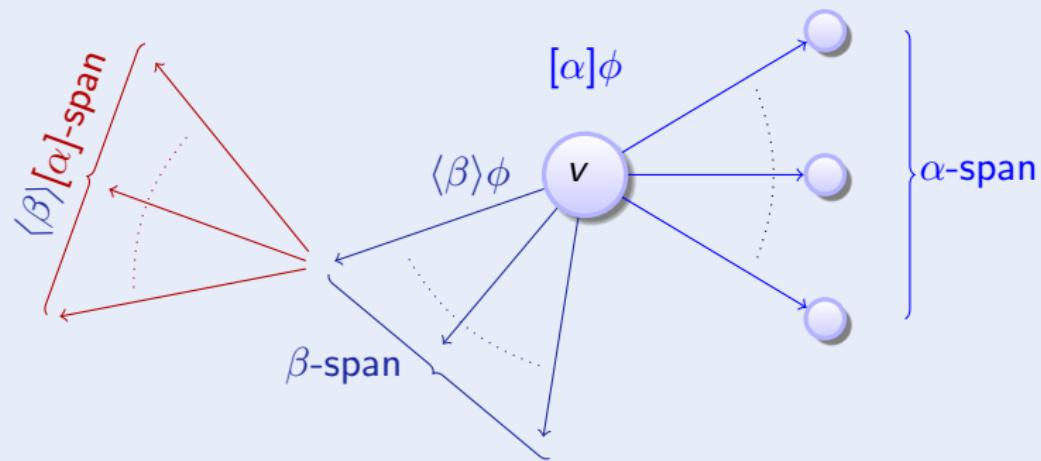
Definition (QdL Formula ϕ)



▶ Details



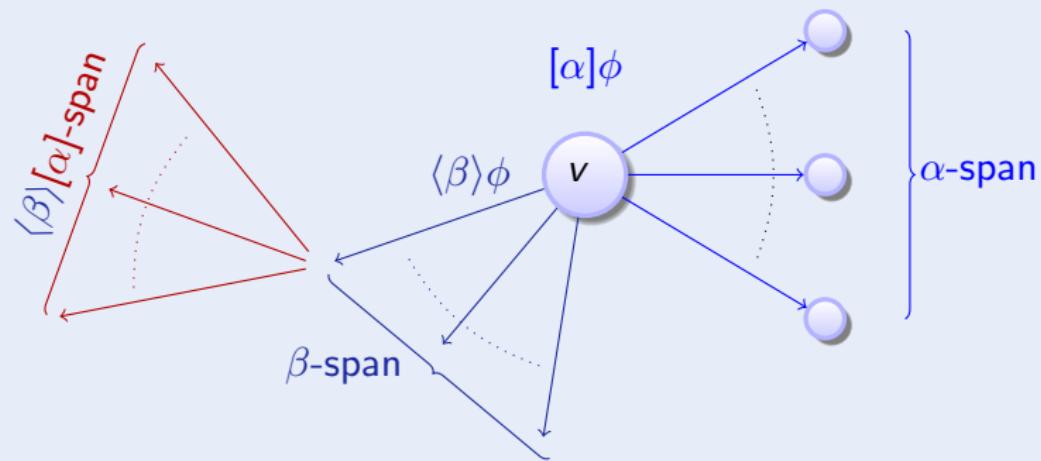
Definition (QdL Formula ϕ)



▶ Details



Definition (QdL Formula ϕ)



▶ Details



compositional semantics \Rightarrow compositional calculus!

Outline (Verification Approach)

1 Motivation

2 Quantified Differential Dynamic Logic Qd \mathcal{L}

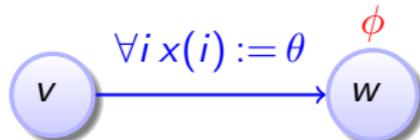
- Design
- Syntax
- Semantics

3 Proof Calculus for Distributed Hybrid Systems

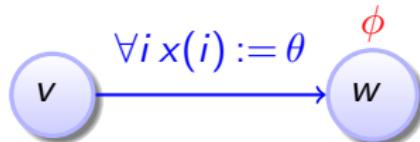
- Compositional Verification Calculus
- Air Traffic Control
- Derivations and Differentiation
- Soundness and Completeness

4 Conclusions

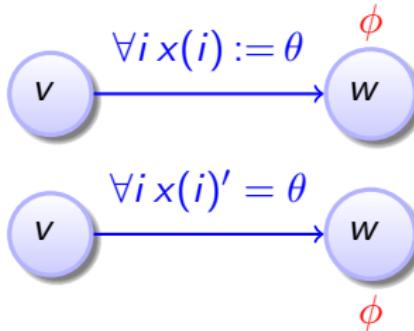
$$\frac{\forall i (i = u \rightarrow \phi(\theta))}{\phi([\forall i x(i) := \theta]x(u))}$$



$$\frac{\forall i \left(i = [\forall i x(i) := \theta] u \rightarrow \phi(\theta) \right)}{\phi([\forall i x(i) := \theta] x(u))}$$

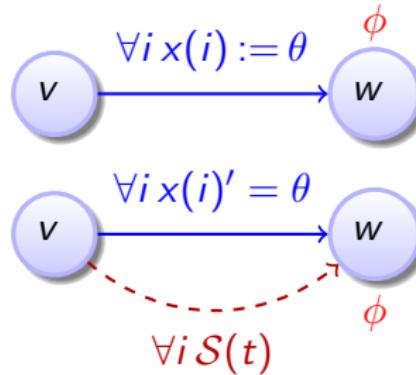


$$\frac{\forall i (i = [\forall i x(i) := \theta]u \rightarrow \phi(\theta))}{\phi([\forall i x(i) := \theta]x(u))}$$



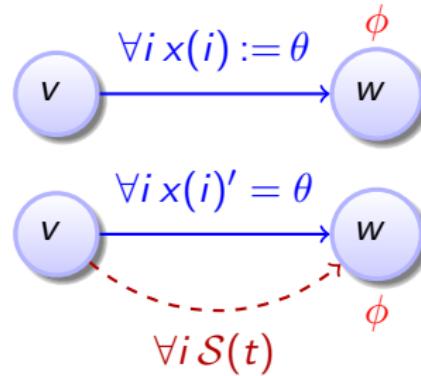
$$\frac{\exists t \geq 0 \langle \forall i S(t) \rangle \phi}{\langle \forall i x(i)' = \theta \rangle \phi}$$

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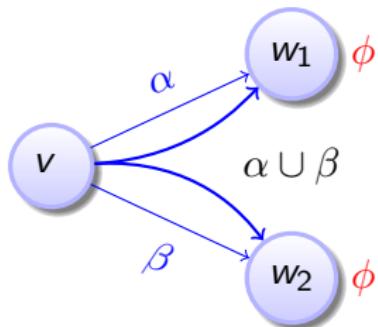


$$\frac{\exists t \geq 0 \langle \forall i \mathcal{S}(t) \rangle \phi}{\langle \forall i x(i)' = \theta \rangle \phi}$$

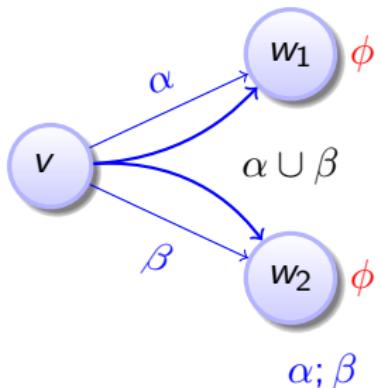
solve infinite-dimensional diff. eqn.?

compositional semantics \Rightarrow compositional rules!

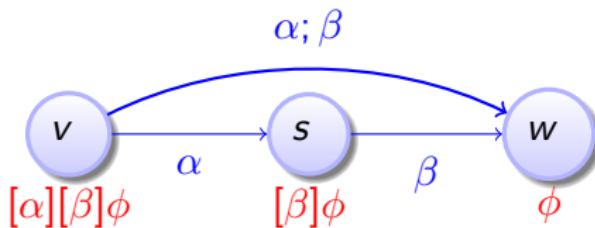
$$\frac{[\alpha]\phi \wedge [\beta]\phi}{[\alpha \cup \beta]\phi}$$



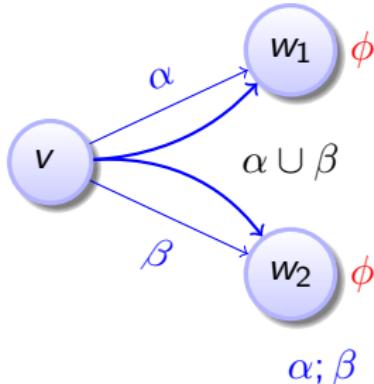
$$\frac{[\alpha]\phi \wedge [\beta]\phi}{[\alpha \cup \beta]\phi}$$



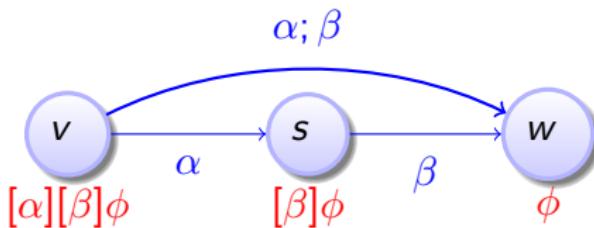
$$\frac{[\alpha][\beta]\phi}{[\alpha; \beta]\phi}$$



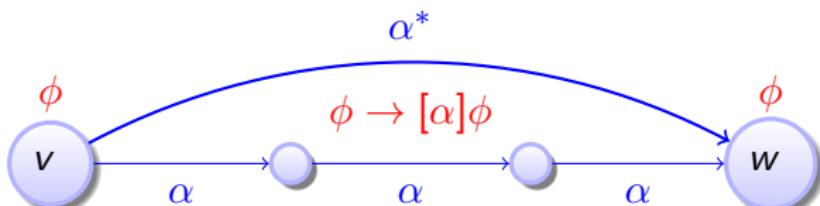
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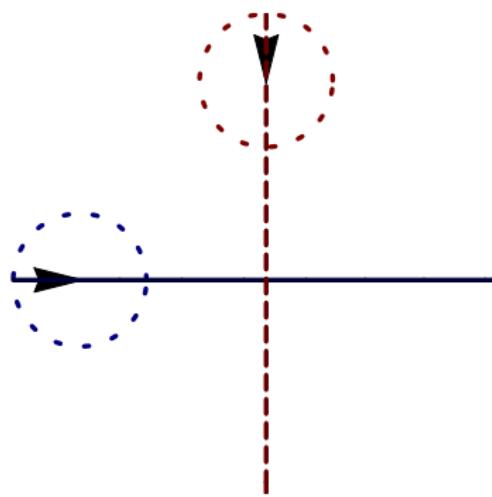


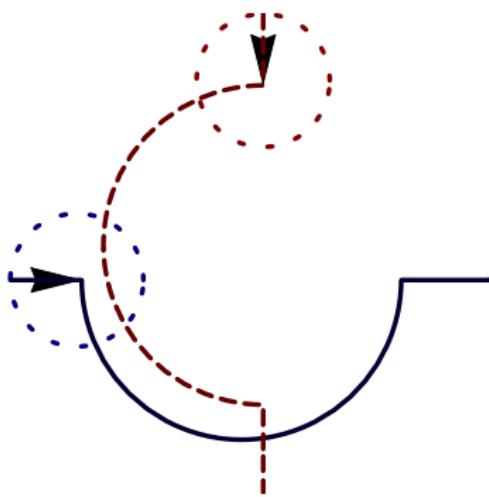
$$\frac{[\alpha][\beta]\phi}{[\alpha; \beta]\phi}$$

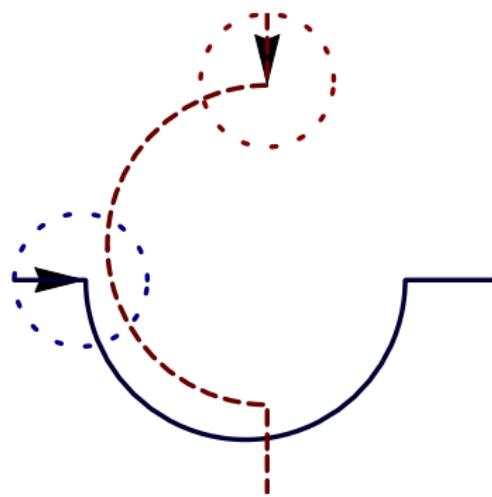


$$\frac{\phi \quad (\phi \rightarrow [\alpha]\phi)}{[\alpha^*]\phi}$$



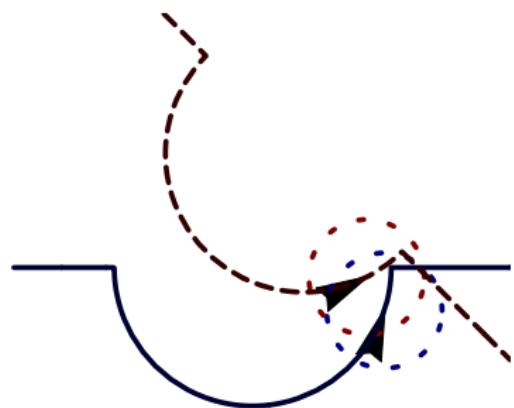
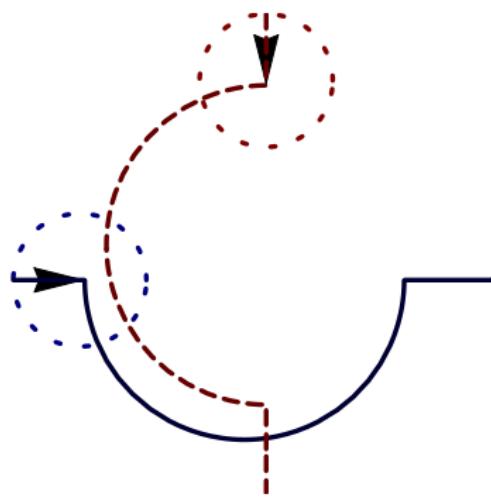






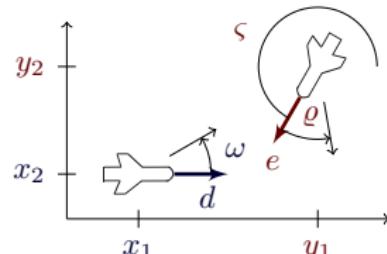
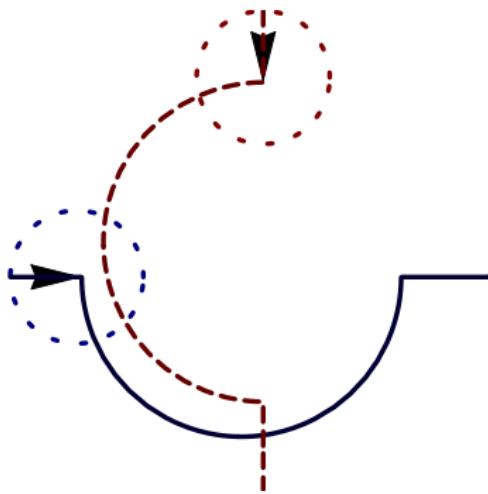
Verification?

looks correct



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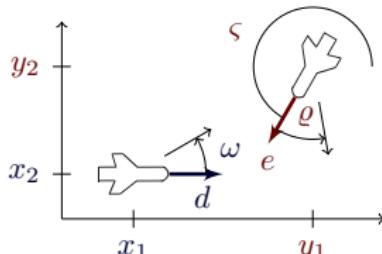
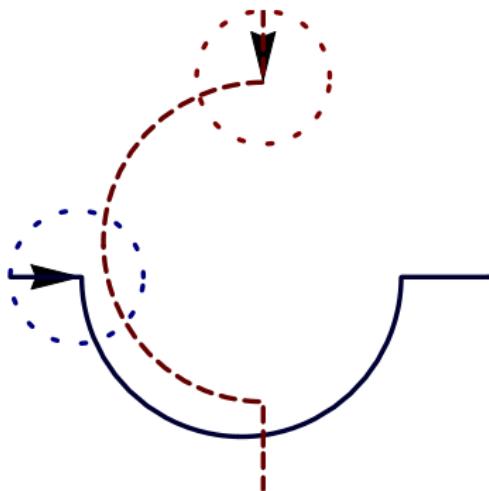
looks correct **NO!**



$$\begin{bmatrix} x'_1 = -v_1 + v_2 \cos \vartheta + \omega x_2 \\ x'_2 = v_2 \sin \vartheta - \omega x_1 \\ \vartheta' = \varpi - \omega \end{bmatrix}$$

Verification?

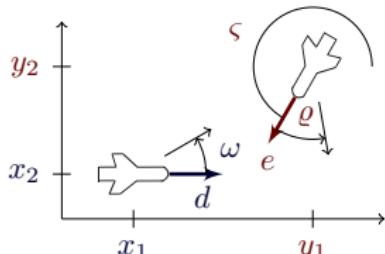
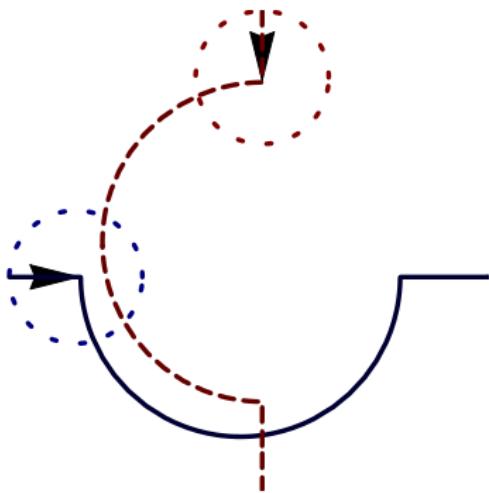
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Example (“Solving” differential equations)

$$\begin{aligned} x_1(t) = & \frac{1}{\omega\varpi} (x_1\omega\varpi \cos t\omega - v_2\omega \cos t\omega \sin \vartheta + v_2\omega \cos t\omega \cos t\varpi \sin \vartheta - v_1\varpi \sin t\omega \\ & + x_2\omega\varpi \sin t\omega - v_2\omega \cos \vartheta \cos t\varpi \sin t\omega - v_2\omega \sqrt{1 - \sin^2 \vartheta} \sin t\omega \\ & + v_2\omega \cos \vartheta \cos t\omega \sin t\varpi + v_2\omega \sin \vartheta \sin t\omega \sin t\varpi) \dots \end{aligned}$$



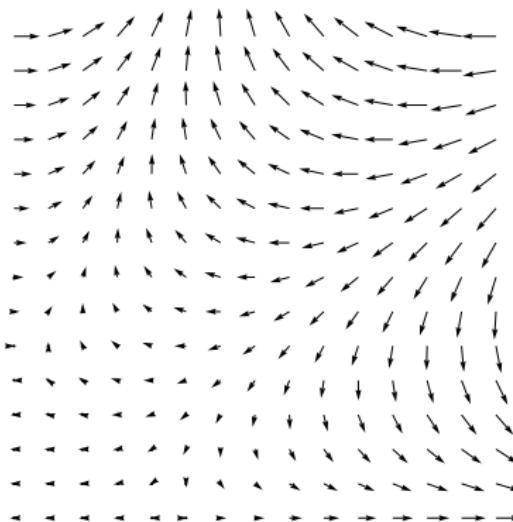
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Example (“Solving” differential equations)

$$\forall t \geq 0 \quad \frac{1}{\varpi} (x_1 \varpi \cos t\varpi - v_2 \omega \cos t\varpi \sin \vartheta + v_2 \omega \cos t\varpi \cos t\varpi \sin \vartheta - v_1 \varpi \sin t\varpi + x_2 \varpi \sin t\varpi - v_2 \omega \cos \vartheta \cos t\varpi \sin t\varpi - v_2 \omega \sqrt{1 - \sin^2 \vartheta} \sin t\varpi + v_2 \omega \cos \vartheta \cos t\varpi \sin t\varpi + v_2 \omega \sin \vartheta \sin t\varpi \sin t\varpi) \dots$$

Idea (Differential Invariant)

Formula that remains true in the direction of the dynamics

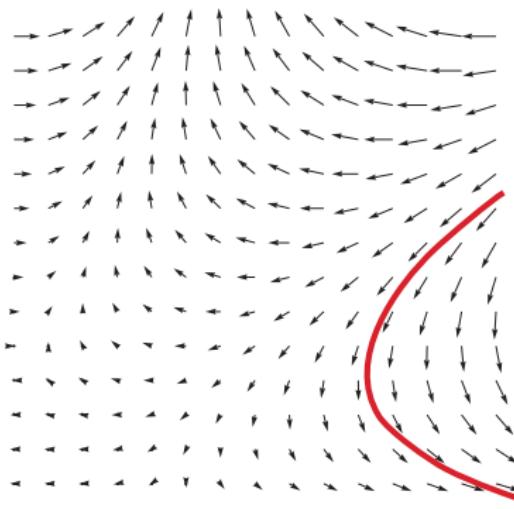


André Platzer.

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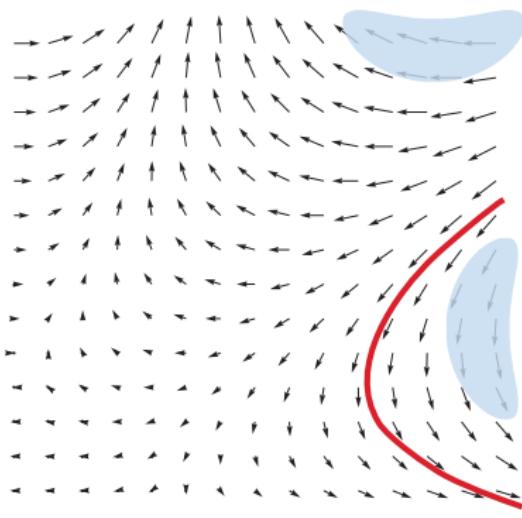


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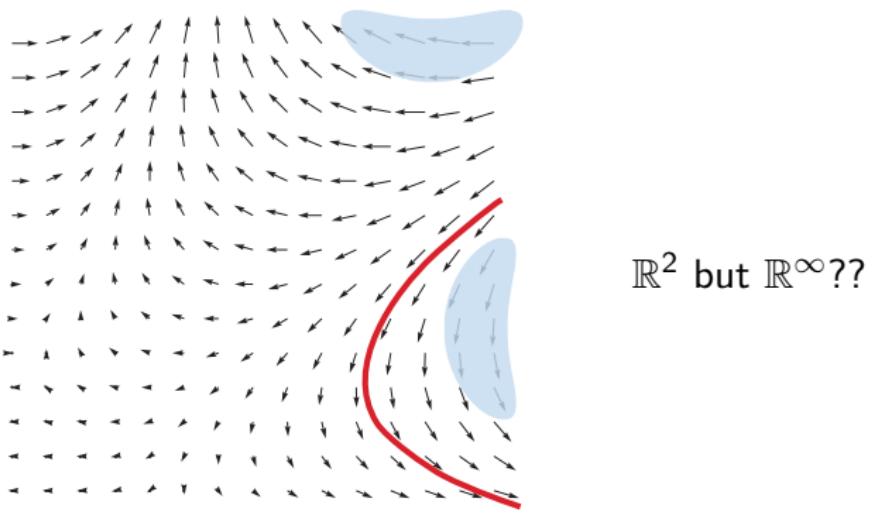


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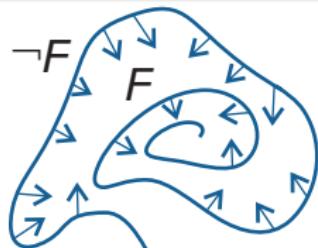


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Definition (Differential Invariant)

F closed under total differentiation with respect to differential constraints

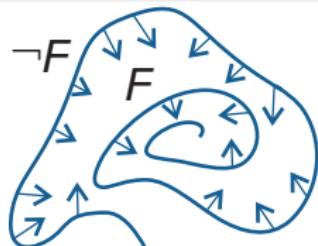


► Details

$$\frac{(\chi \rightarrow F')}{\chi \rightarrow F \rightarrow [x' = \theta \wedge \chi]F}$$

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F closed under total differentiation with respect to differential constraints



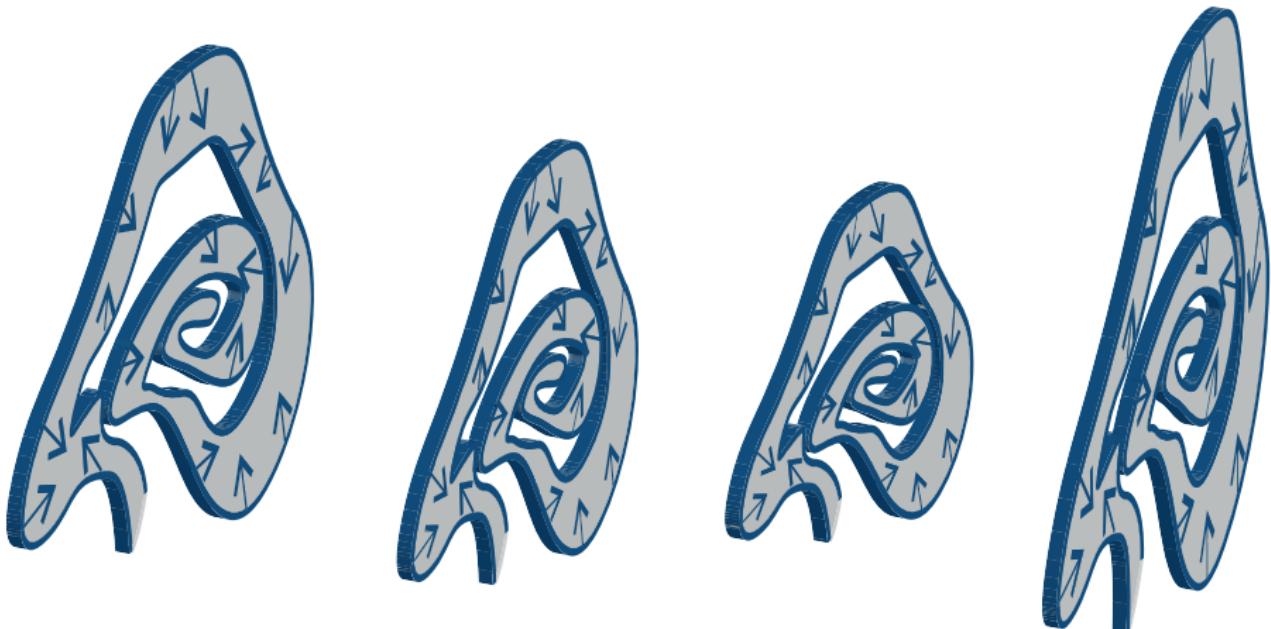
► Details

$$\frac{(\chi \rightarrow F')}{\chi \rightarrow F \rightarrow [x' = \theta \wedge \chi]F}$$

Total differential F' of formulas?

Definition (Quantified Differential Invariant)

Quantified formula F closed under total differentiation with respect to quantified differential constraints



Definition (Syntactic total derivation D)

$$D(r) = 0 \quad \text{if } r \text{ a number symbol}$$

$$D(x(i)) = x(i)' \quad \text{if } x : C \rightarrow \mathbb{R}, \ C \neq \mathbb{R}$$

$$D(a + b) = D(a) + D(b)$$

$$D(a \cdot b) = D(a) \cdot b + a \cdot D(b)$$

$$D(a/b) = (D(a) \cdot b - a \cdot D(b))/b^2$$

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$$\mathcal{P} \equiv \forall i, j : A (i = j \vee (x_1(i) - x_1(j))^2 + (x_2(i) - x_2(j))^2 \geq p^2)$$

$$\begin{aligned} \Rightarrow D(\mathcal{P}) \equiv & \forall i, j : A (i' = j' \wedge 2(x_1(i) - x_1(j))(x_1(i)' - x_1(j)') \\ & + 2(x_2(i) - x_2(j))(x_2(i)' - x_2(j)') \geq 0) \end{aligned}$$

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Syntactic derivation $D(\cdot)$ coincides with analytic differentiation:

Lemma (Derivation lemma)

Valuation is a differential homomorphism: for all flows φ all $\zeta \in [0, r]$

$$\frac{d \varphi(t) [\![\theta]\!]}{dt}(\zeta) = \bar{\varphi}(\zeta) [\![D(\theta)]\!]$$

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Locally understand QDE as quantified assignments:

Lemma (Quantified differential substitution principle)

If $\varphi \models \forall i : C f(i)' = \theta \wedge \chi$, then $\varphi \models v = [\forall i : C f(i)' := \theta]v$ for all v .

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Theorem (Quantified Differential Invariant)

$$(QDI) \quad \frac{\chi \rightarrow [\forall i : C f(i)' := \theta] D(F)}{F \rightarrow [\forall i : C f(i)' = \theta \wedge \chi] F} \text{ is sound}$$

A Simple Proof with Quantified Differential Invariants

$$\forall i : C \ 2x(i)^3 \geq 1 \rightarrow [\forall i : C \ x(i)' = x(i)^2 + x(i)^4 + 2] \forall i : C \ 2x(i)^3 \geq 1$$

$$\frac{[\forall i : C \ x(i)' := x(i)^2 + x(i)^4 + 2] \forall i : C \ 2(x(i)^3)' \geq 0}{\forall i : C \ 2x(i)^3 \geq 1 \rightarrow [\forall i : C \ x(i)' = x(i)^2 + x(i)^4 + 2] \forall i : C \ 2x(i)^3 \geq 1}$$

$$\frac{\frac{[\forall i : C \ x(i)' := x(i)^2 + x(i)^4 + 2] \forall i : C \ 6x(i)^2 x(i)' \geq 0}{[\forall i : C \ x(i)' := x(i)^2 + x(i)^4 + 2] \forall i : C \ 2(x(i)^3)' \geq 0}}{\forall i : C \ 2x(i)^3 \geq 1 \rightarrow [\forall i : C \ x(i)' = x(i)^2 + x(i)^4 + 2] \forall i : C \ 2x(i)^3 \geq 1}$$

$$\frac{\forall i : C \ 6x(i)^2(x(i)^2 + x(i)^4 + 2) \geq 0}{\forall i : C \ x(i)' := x(i)^2 + x(i)^4 + 2 \ \forall i : C \ 6x(i)^2x(i)' \geq 0}$$

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true

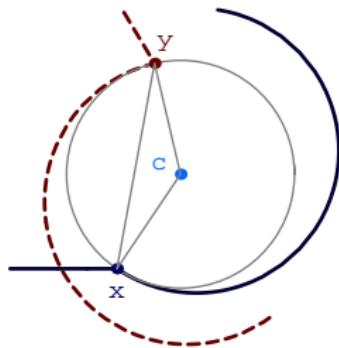
$$\forall i : C \ 6x(i)^2(x(i)^2 + x(i)^4 + 2) \geq 0$$

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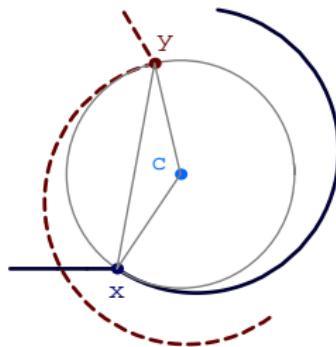
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$$[\forall i x_1(i)' = d_1(i), d_1(i)' = -\omega d_2(i), x_2(i)' = d_2(i), d_2(i)' = \omega d_1(i)](x_1(i) - x_1(j))^2 + (x_2(i) - x_2(j))^2 \leq r^2$$



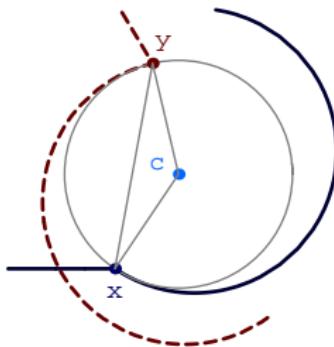
$$i' = j' \wedge 2(x_1(i) - x_1(j))(x_1(i)' - x_1(j)') + 2(x_2(i) - x_2(j))(x_2(i)' - x_2(j)') \geq 0$$

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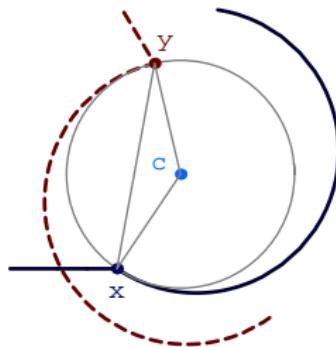
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$$0 = 0 \wedge 2(x_1(i) - x_1(j))(d_1(i) - d_1(j)) + 2(x_2(i) - x_2(j))(d_2(i) - d_2(j)) \geq 0$$

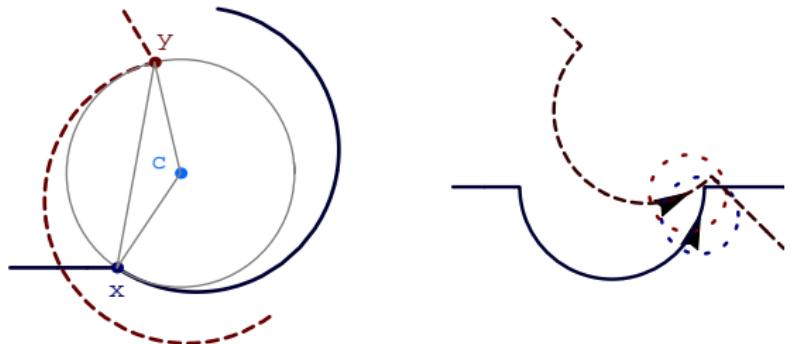
$$[\forall i x_1(i)' = d_1(i), d_1(i)' = -\omega d_2(i), x_2(i)' = d_2(i), d_2(i)' = \omega d_1(i)](x_1(i) - x_1(j))^2 + (x_2(i) - x_2(j))^2 \leq 0$$



$$2(x_1(i) - x_1(j))(d_1(i) - d_1(j)) + 2(x_2(i) - x_2(j))(d_2(i) - d_2(j)) \geq 0$$

$$0 = 0 \wedge 2(x_1(i) - x_1(j))(d_1(i) - d_1(j)) + 2(x_2(i) - x_2(j))(d_2(i) - d_2(j)) \geq 0$$

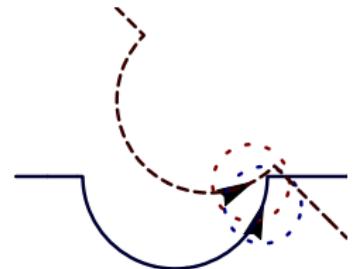
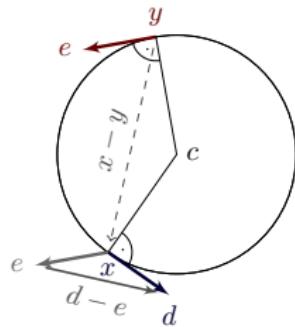
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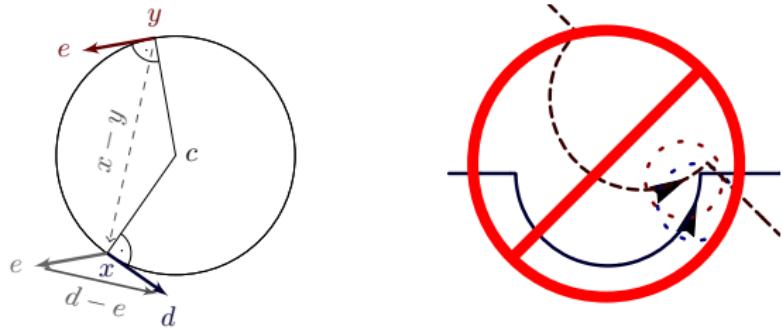
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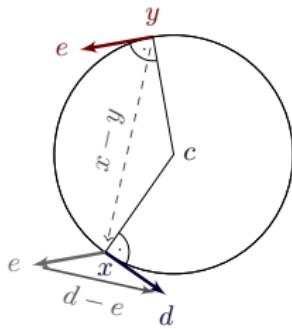
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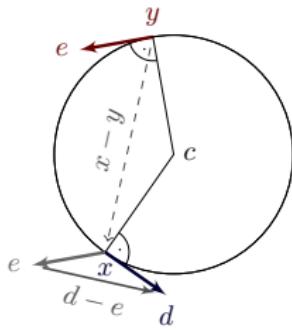
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$$d_1(i)' - d_1(j)' = -\omega(x_2(i)' - x_2(j)')$$

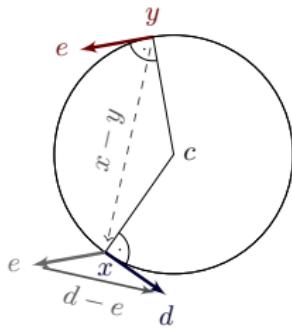
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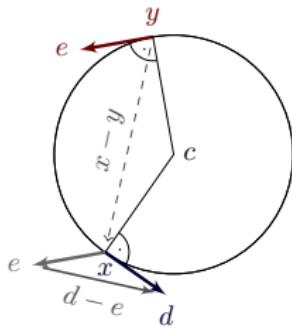
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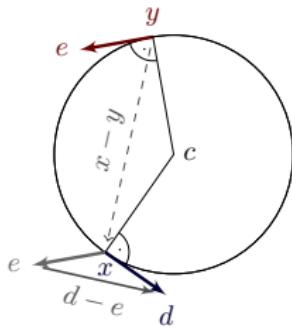
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$$-\omega d_2(i) + \omega d_2(j) = -\omega(d_2(i) - d_2(j))$$

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Proposition (Differential cut)

F differential invariant of $[\forall i x(i)' = \theta \wedge H]\phi$, then
 $[\forall i x(i)' = \theta \wedge H]\phi$ iff $[\forall i x(i)' = \theta \wedge H \wedge F]\phi$

$$-\omega d_2(i) + \omega d_2(j) = -\omega(d_2(i) - d_2(j))$$

$$-\omega d_2(i) - -\omega d_2(j) = -\omega(d_2(i) - d_2(j))$$

$$[\forall i x_1(i)' = d_1(i), d_1(i)' = -\omega d_2(i), x_2(i)' = d_2(i), d_2(i)' = \omega d_1(i)] \text{d1(i) - d1(j)} = -\omega(x_2(i)$$

$$2(x_1(i) - x_1(j))(-\omega(x_2(i) - x_2(j))) + 2(x_2(i) - x_2(j))\omega(x_1(i) - x_1(j)) \geq 0$$

$$2(x_1(i) - x_1(j))(d_1(i) - d_1(j)) + 2(x_2(i) - x_2(j))(d_2(i) - d_2(j)) \geq 0$$

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$$[\forall i x_1(i)' = d_1(i), d_1(i)' = -\omega d_2(i), x_2(i)' = d_2(i), d_2(i)' = \omega d_1(i)](x_1(i) - x_1(j))^2 + (x_2(i) - x_2(j))^2 \geq 0$$

refine dynamics

by differential cut

$$-\omega d_2(i) + \omega d_2(j) = -\omega(d_2(i) - d_2(j))$$

$$-\omega d_2(i) - -\omega d_2(j) = -\omega(d_2(i) - d_2(j))$$

$$[\forall i x_1(i)' = d_1(i), d_1(i)' = -\omega d_2(i), x_2(i)' = d_2(i), d_2(i)' = \omega d_1(i)] \boxed{d_1(i) - d_1(j) = -\omega(x_2(i) - x_2(j))}$$

Theorem (Relative Completeness)

QdL calculus is a sound & complete axiomatisation of distributed hybrid systems relative to quantified differential equations.

► Proof 16p.

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Corollary (Proof-theoretical Alignment)

proving distributed hybrid systems = proving dynamical systems!

Theorem (Relative Completeness)

QdL calculus is a sound & complete axiomatisation of distributed hybrid systems relative to quantified differential equations.

▶ Proof 16p.

Corollary (Proof-theoretical Alignment)

proving distributed hybrid systems = proving dynamical systems!

Corollary (Yes, we can!)

distributed hybrid systems can be verified by recursive decomposition

1 Motivation

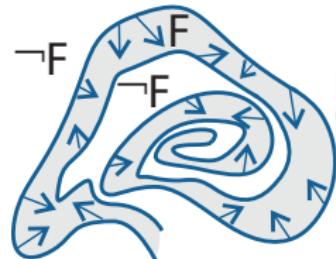
2 Quantified Differential Dynamic Logic QdL

- Design
- Syntax
- Semantics

3 Proof Calculus for Distributed Hybrid Systems

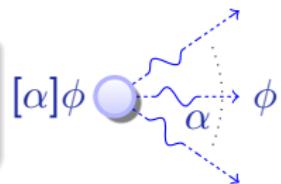
- Compositional Verification Calculus
- Air Traffic Control
- Derivations and Differentiation
- Soundness and Completeness

4 Conclusions

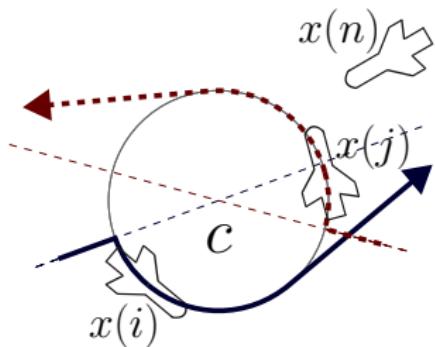


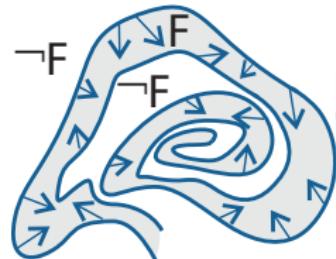
quantified differential dynamic logic

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



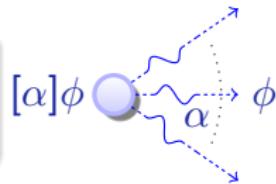
- Quantified differential invariants
- Verify quantified differential equations
- Logic for distributed hybrid systems
- Compositional proof calculus
- Sound & complete / diff. eqn.
- First verification approach
- Verified appearance of aircraft



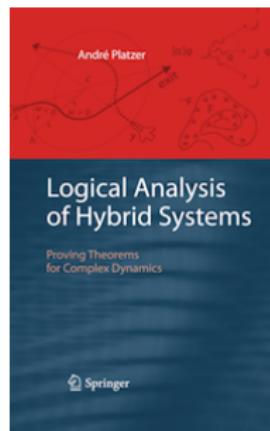


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$$Qd\mathcal{L} = FOL + DL + QHP$$



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