

On Generating a Variety of Counterexamples for Linear Dynamical Systems

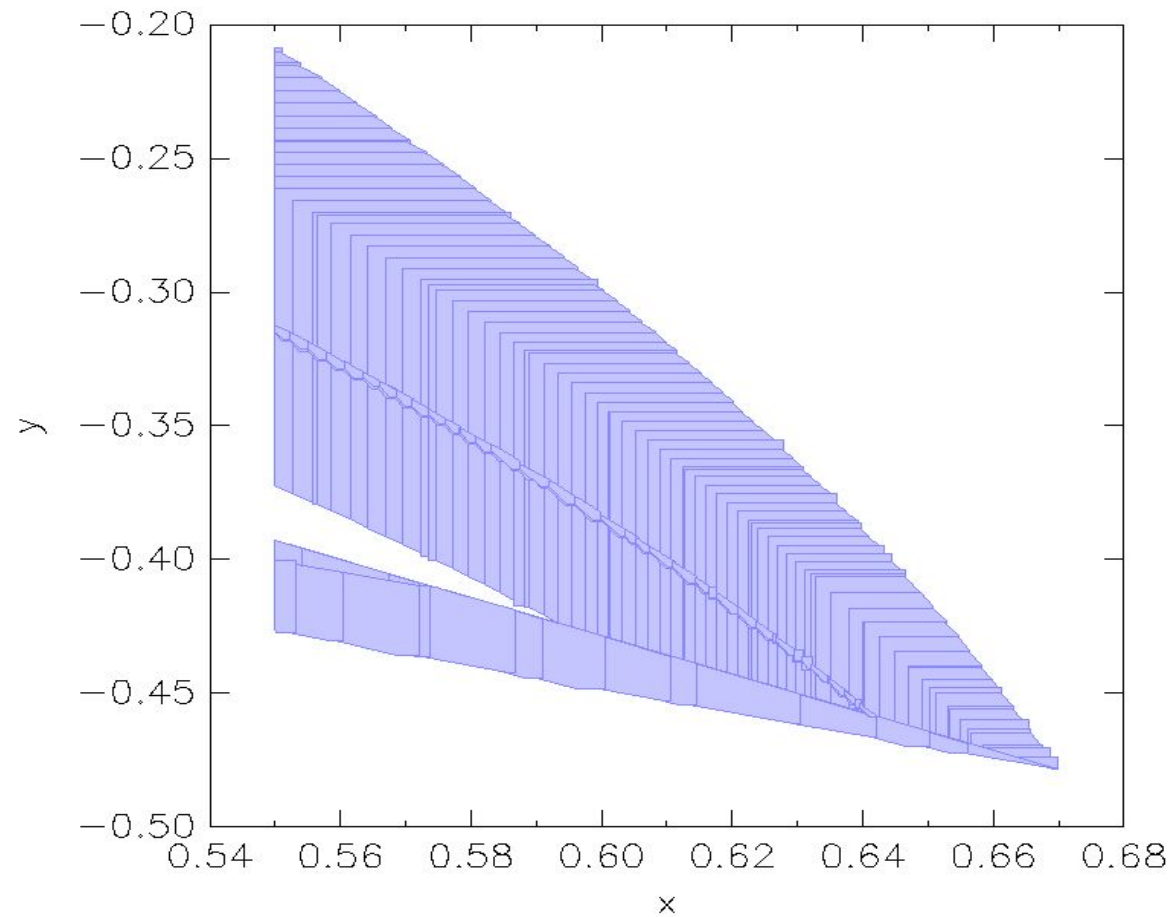
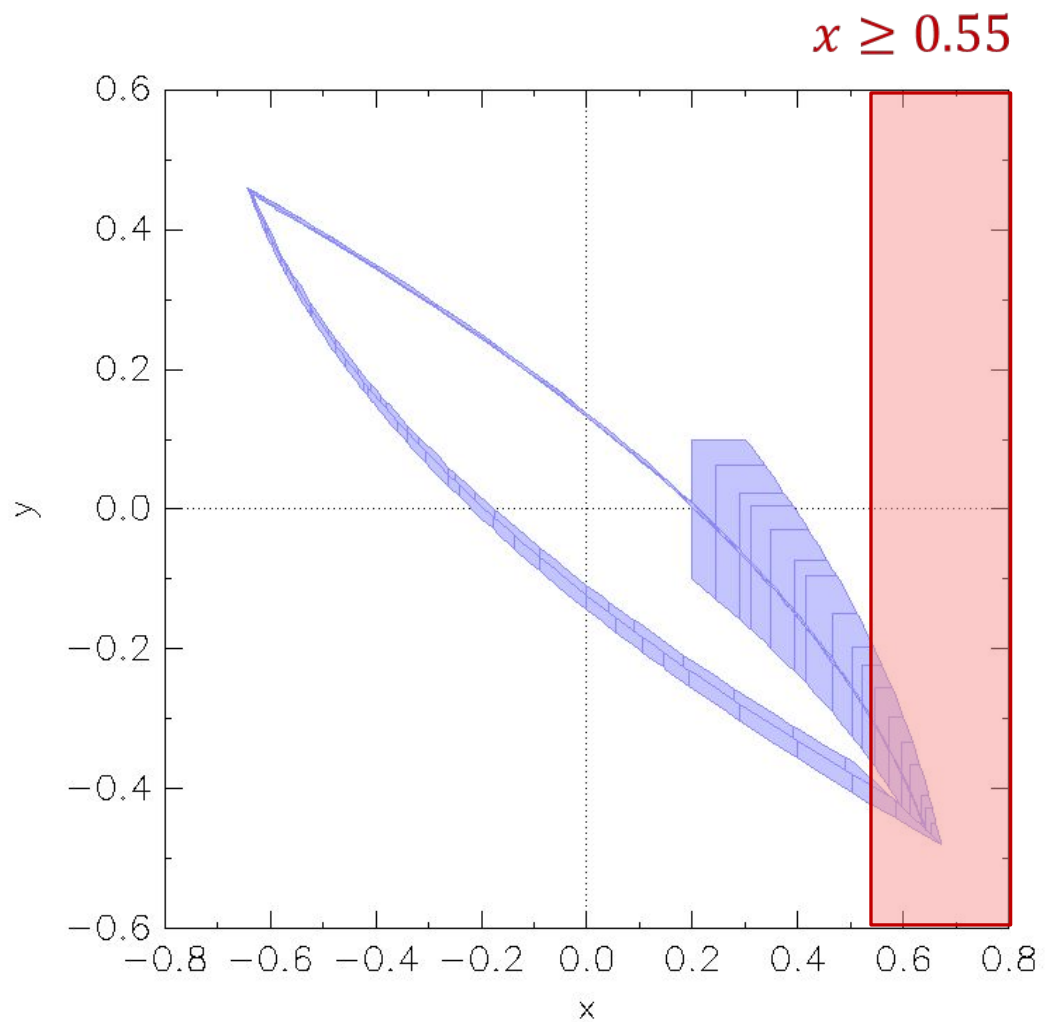
Manish Goyal

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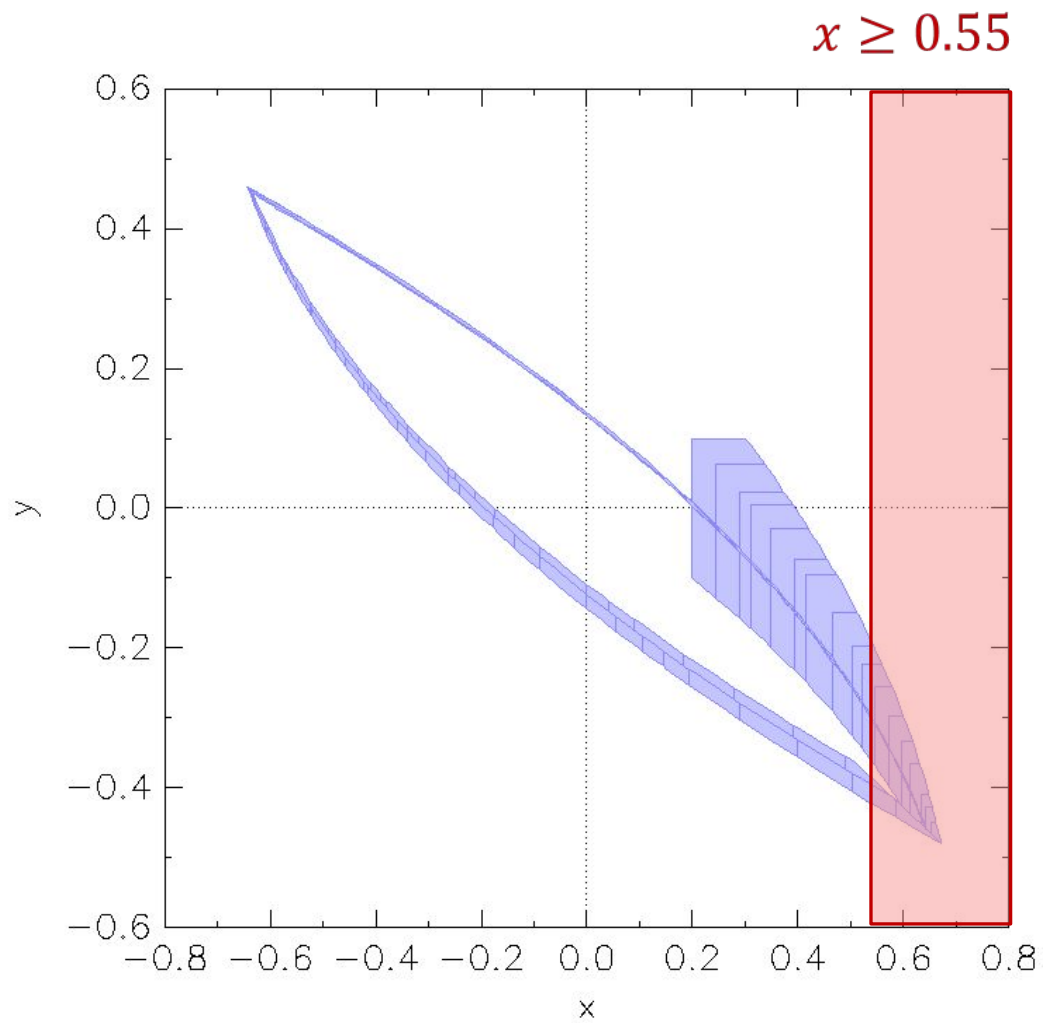
July 12, 2018

Verification

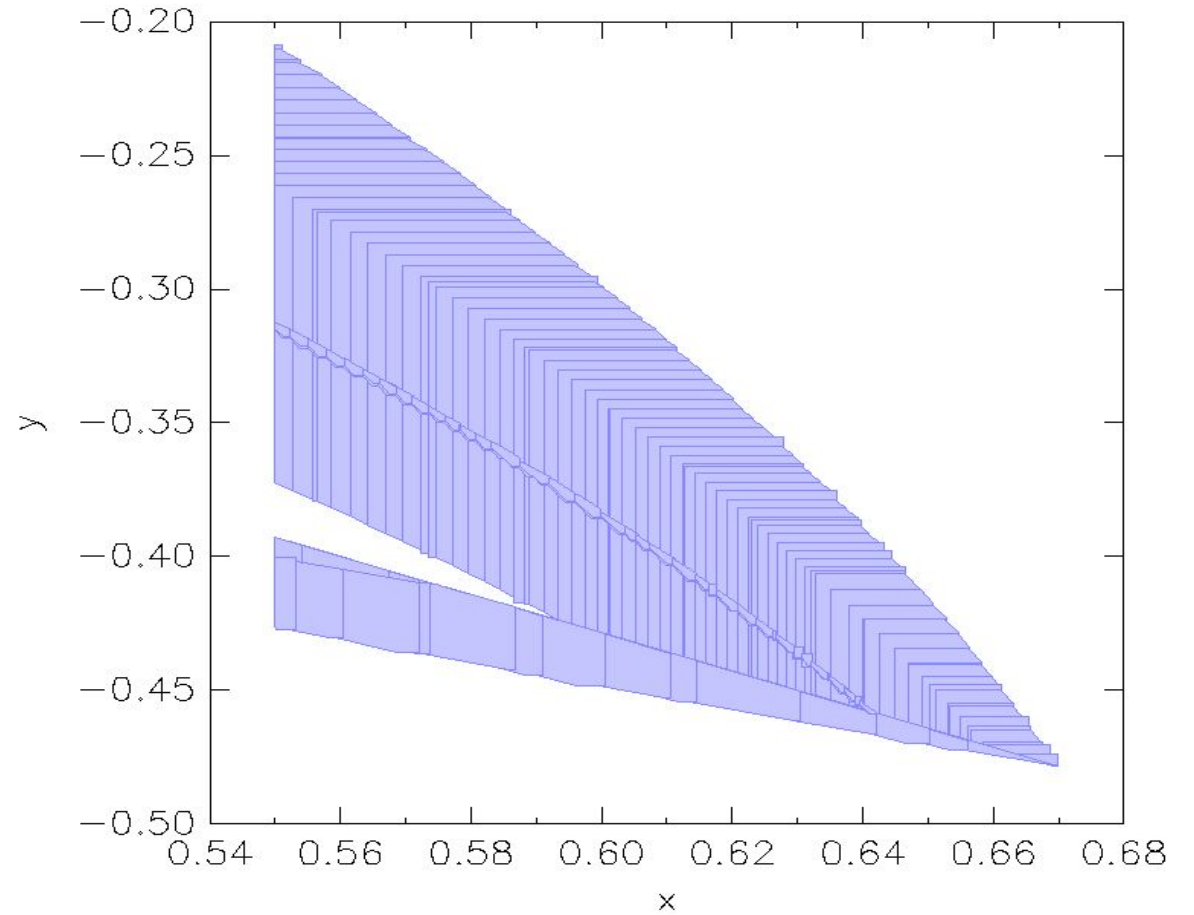


SpaceEx: Filtered Oscillator

Verification

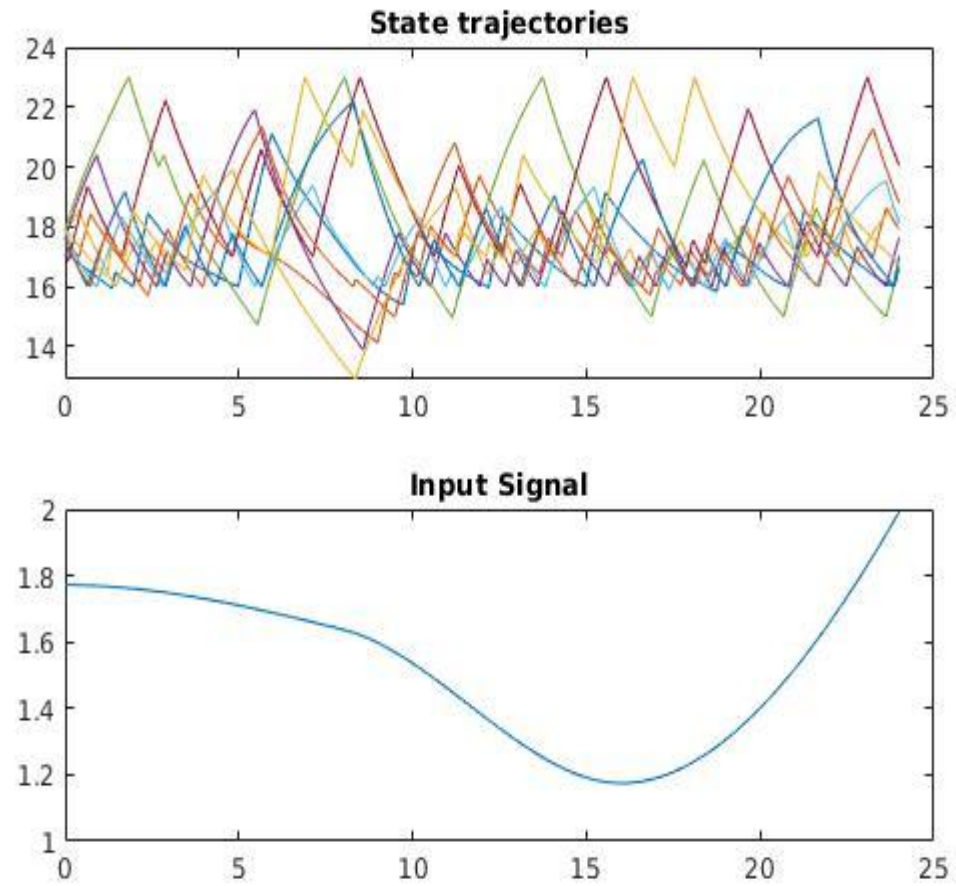


The entire 'unsafe' reachable set

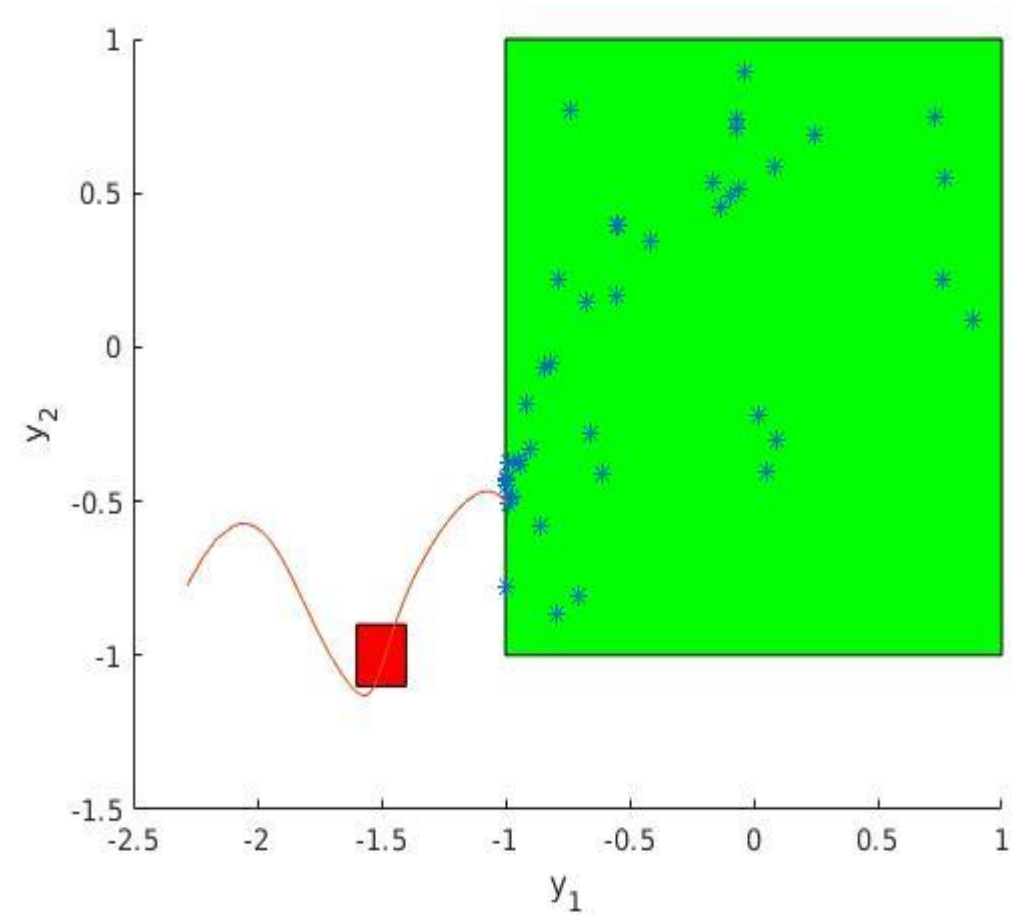


SpaceEx: Filtered Oscillator

Falsification



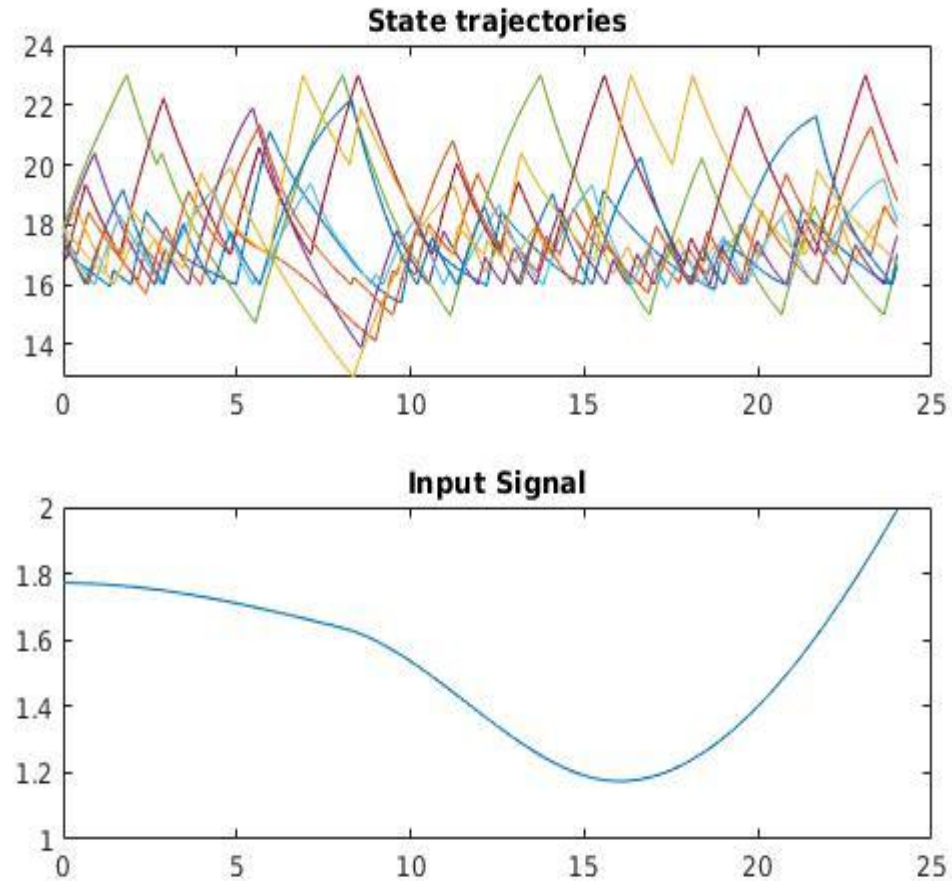
Staliro: Room Heating



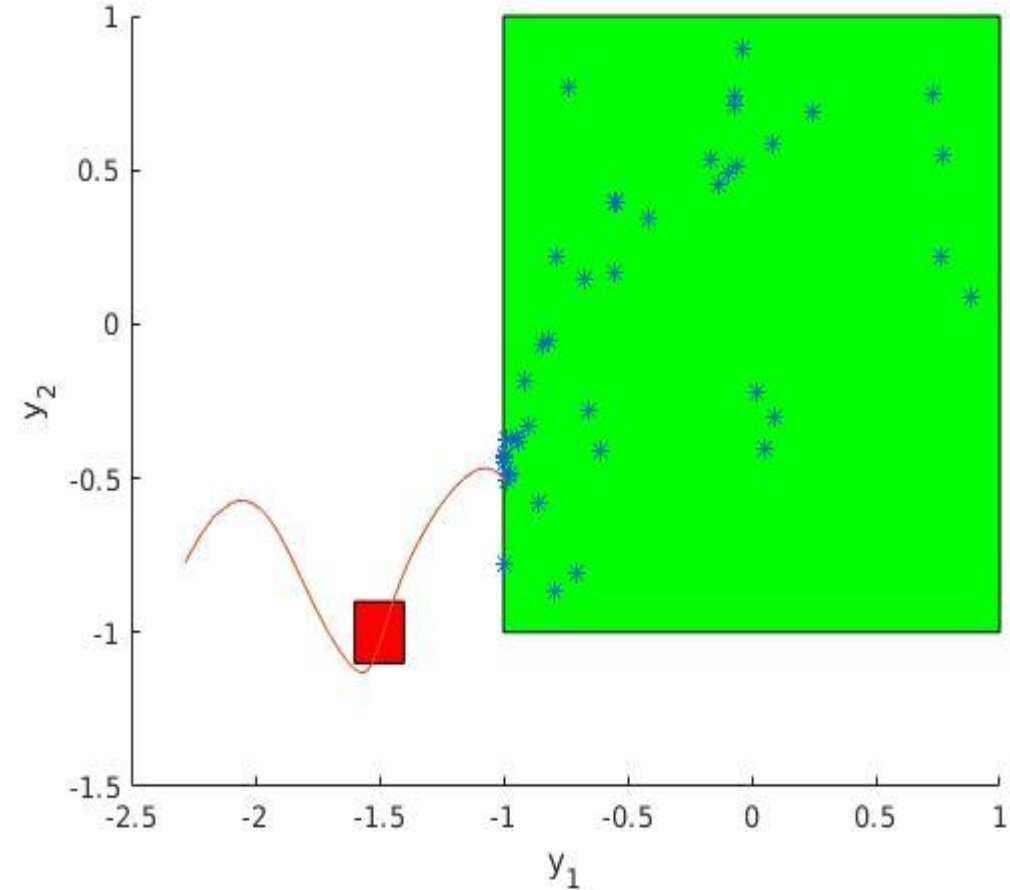
Staliro: Nonlinear System

Falsification

Some randomly generated counterexample



Staliro: Room Heating



Staliro: Nonlinear System

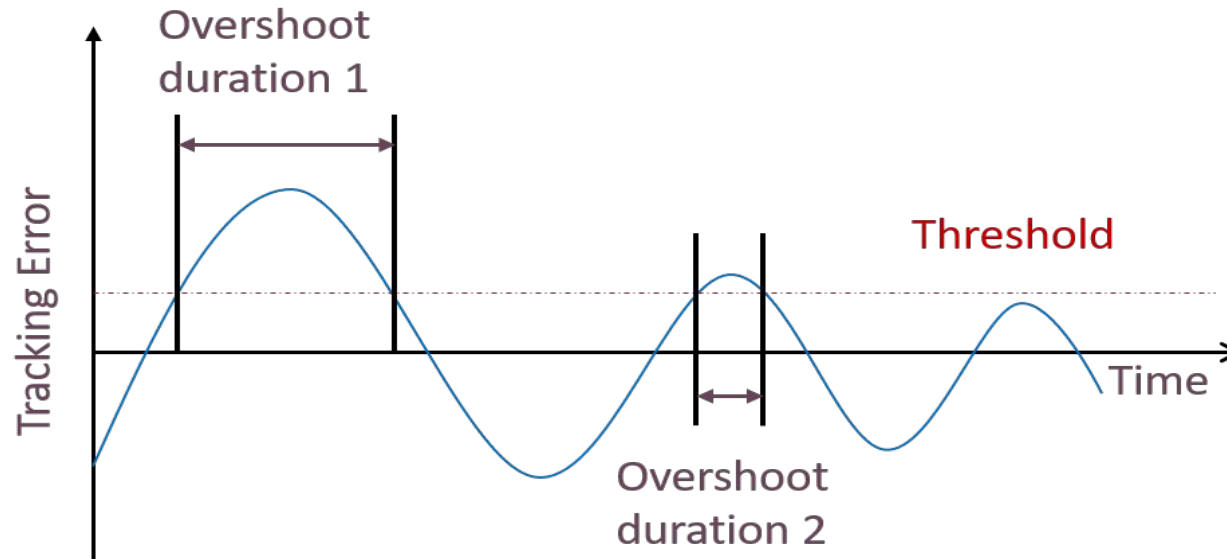
Verification or Falsification

The entire 'unsafe' reachable set

Randomly generated counterexample

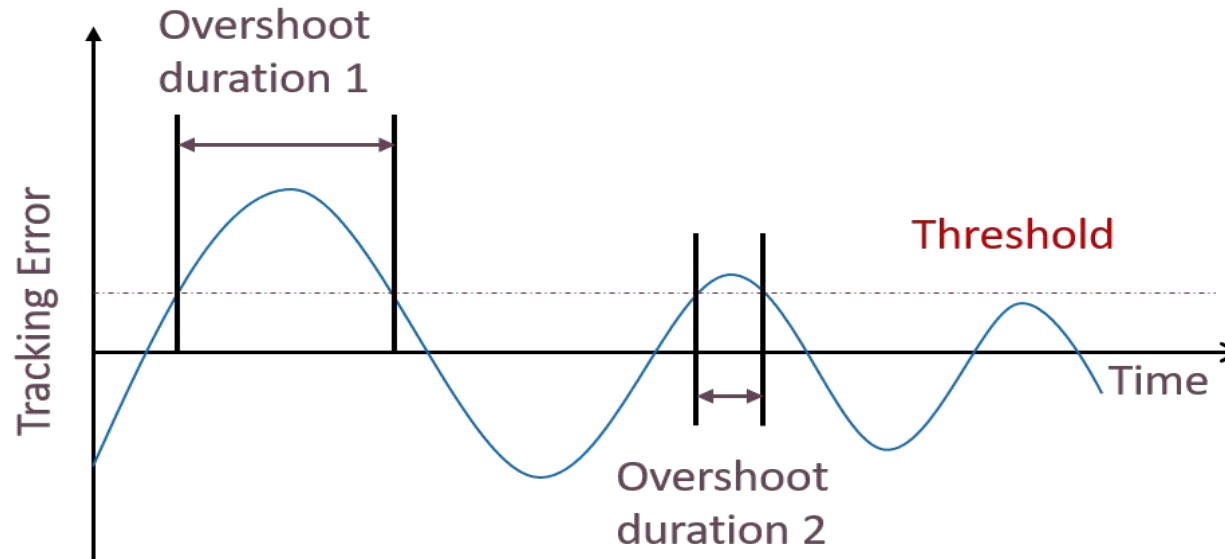


Regulation Control Problem



- Requirement: To make the error between the observation and the desired value to be 0

Regulation Control Problem



- Requirement: To make the error between the observation and the desired value to be 0
- The control designer is most concerned about
 - The amount of overshoot that occurred, and
 - The duration for which the value of error was above the threshold

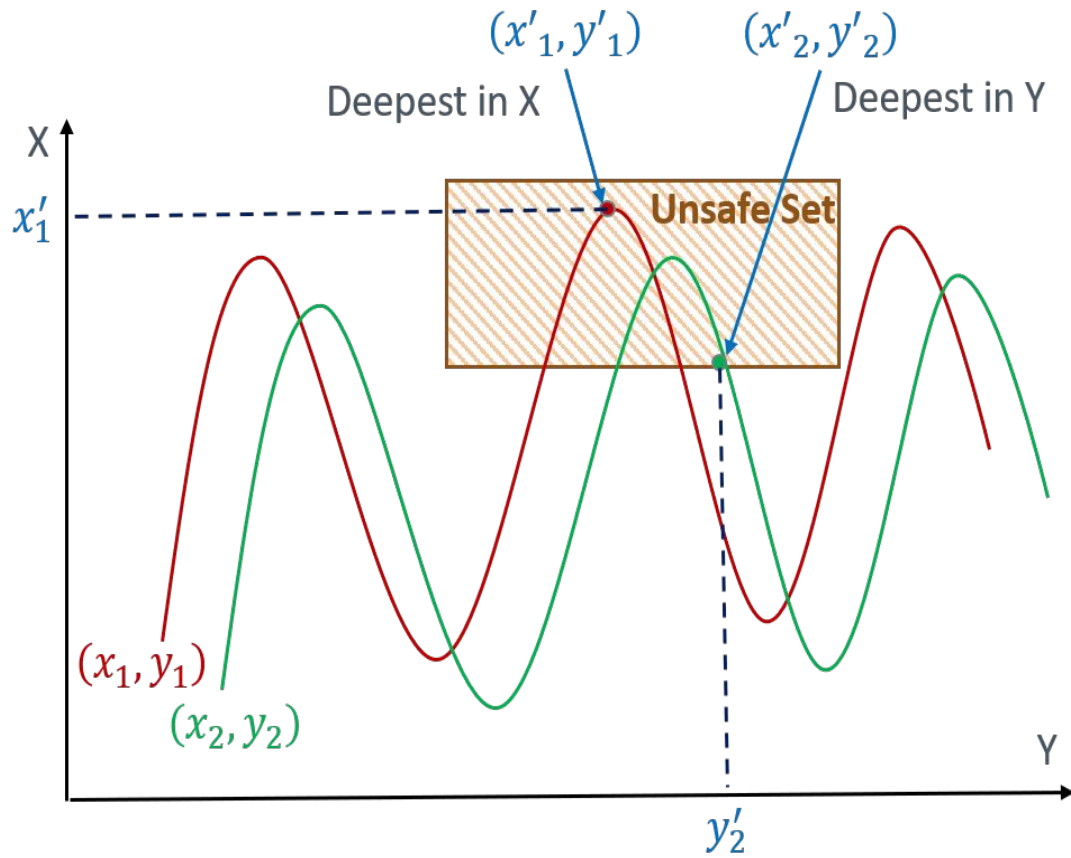
Contribution

- Define Deepest and Longest Counterexamples
- Constraint Propagation
- Experimental Results

Outline

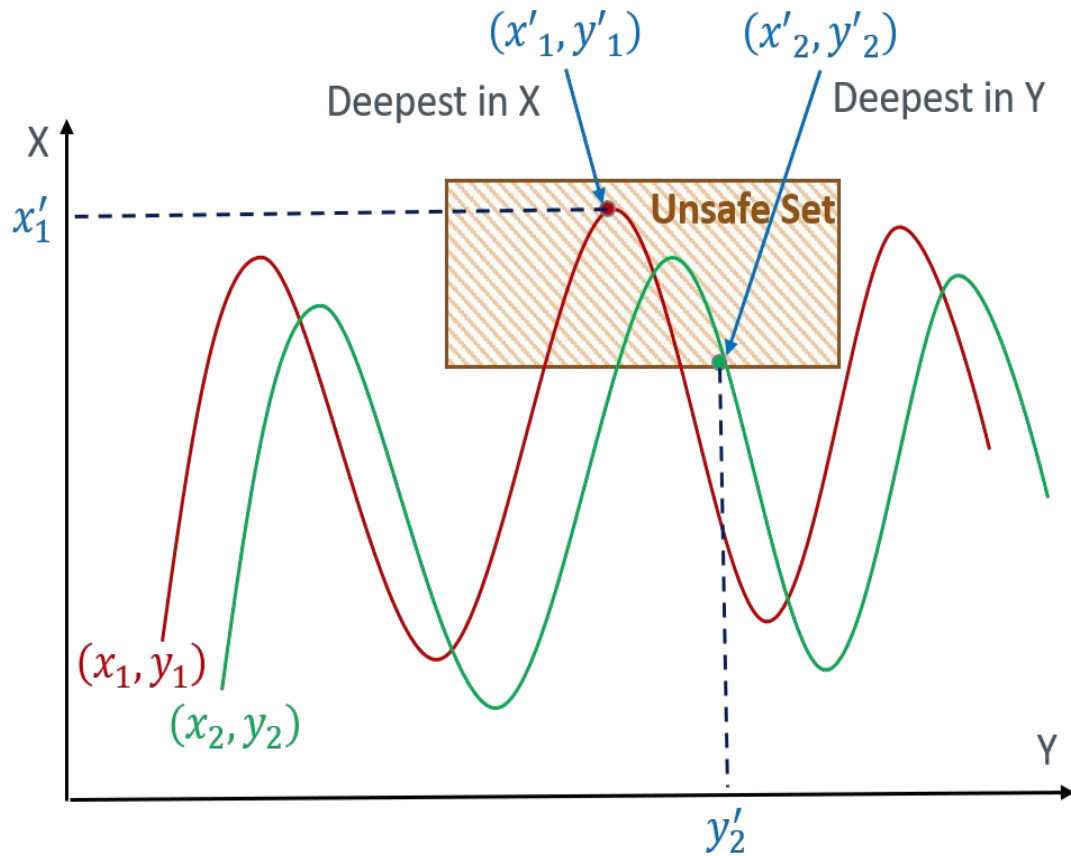
- Introduction
- Preliminaries
- Methodology
- Experimentation
- Discussion

Introduction

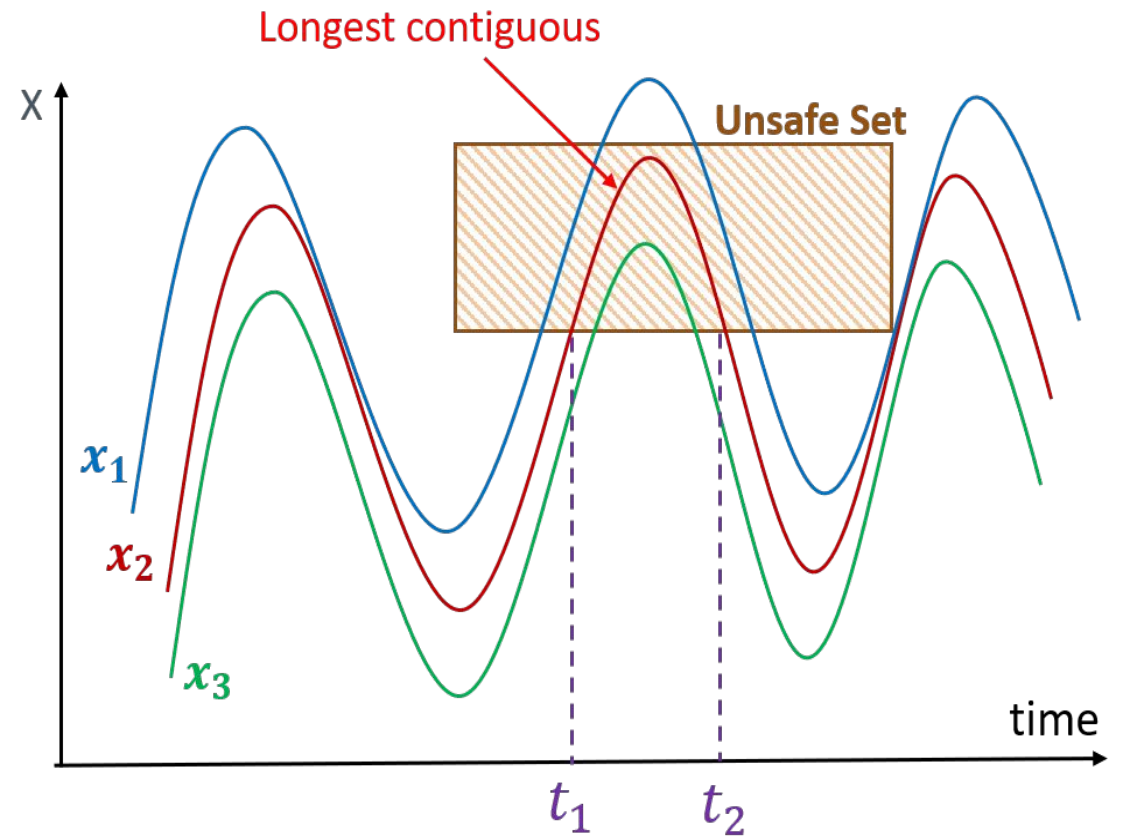


Deepest Counterexample

Introduction



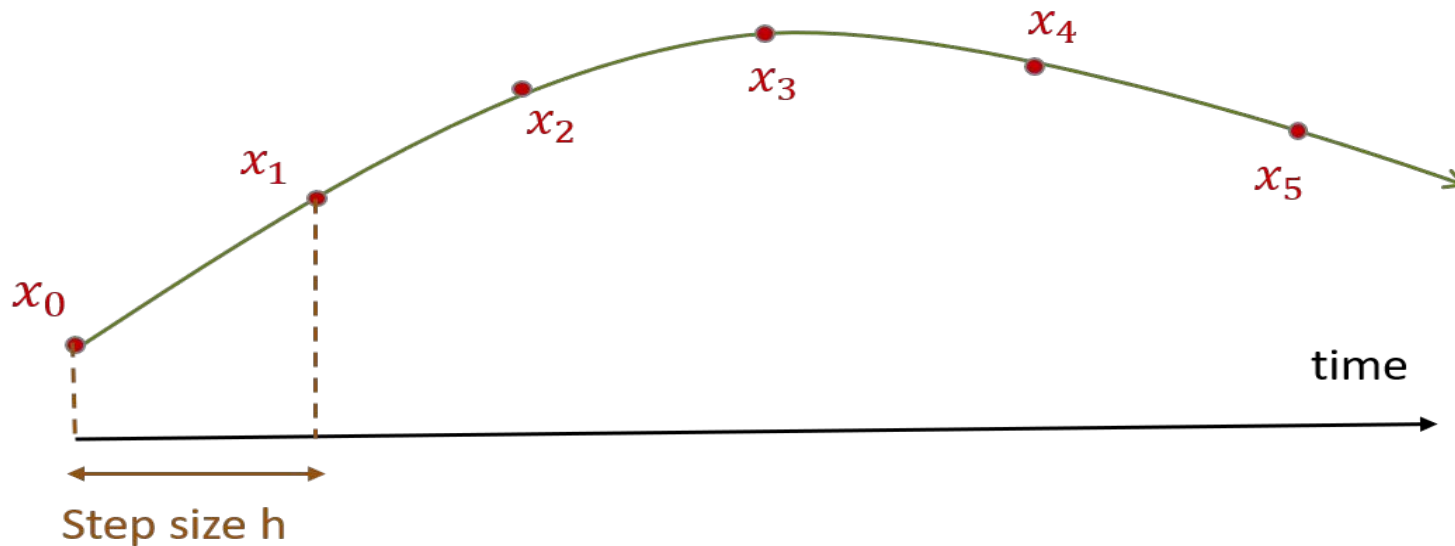
Deepest Counterexample



Longest Counterexample

Simulation-equivalent Analysis

For a dynamical system H with affine linear dynamics $\dot{x} = Ax + B$, the simulation starting from a state x_0 is computed as a sequence $\tau_H(x_0, h)$ of states at discrete time steps with step size h .



In the sequence $\tau_H(x_0, h) = x_0, x_1, x_2, \dots$, each pair (x_i, x_{i+1}) corresponds to a continuous trajectory starting at x_i and reaching x_{i+1} after h time units.

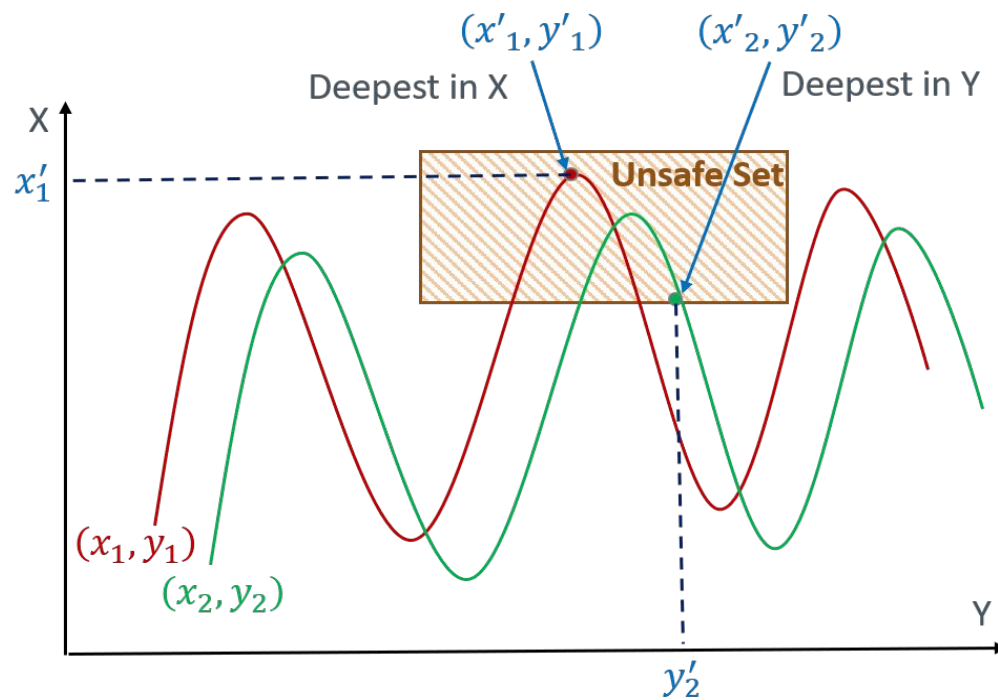
Deepest Counterexample

Given a direction v and the unsafe set U , the depth of a simulation τ is defined as

$$\text{depth}(\tau, v) = \max\{v \cdot x_i \mid x_i \in \tau \wedge x_i \in U\}$$

For a direction v and a set of unsafe simulations τ_U , the deepest counterexample is

$\text{deepest_ce}(v) = \tau$ such that $\text{depth}(\tau, v) \geq \text{depth}(\tau', v)$ for all $\tau, \tau' \in \tau_U$.

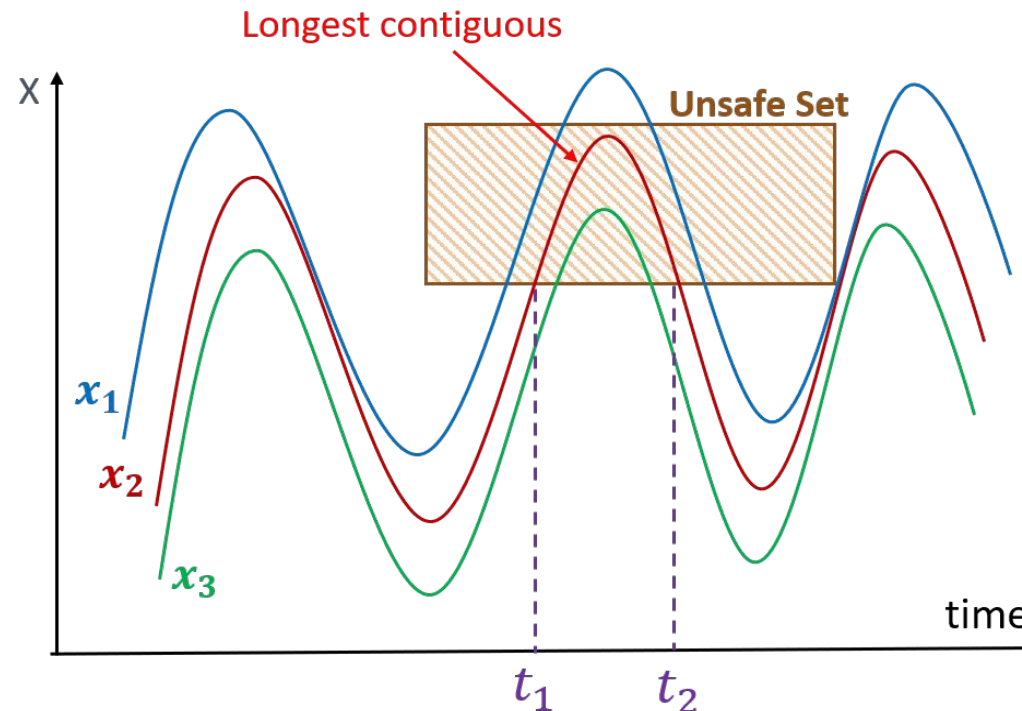


Longest Counterexample

Given the unsafe set U , the length of a simulation τ is defined as

$$\text{length}(\tau) = \max\{\text{len} \mid \exists x_i, x_{i+1}, \dots, x_{i+\text{len}-1} \in \tau \text{ such that } \forall i \leq j \leq i + \text{len} - 1, x_j \in U\}$$

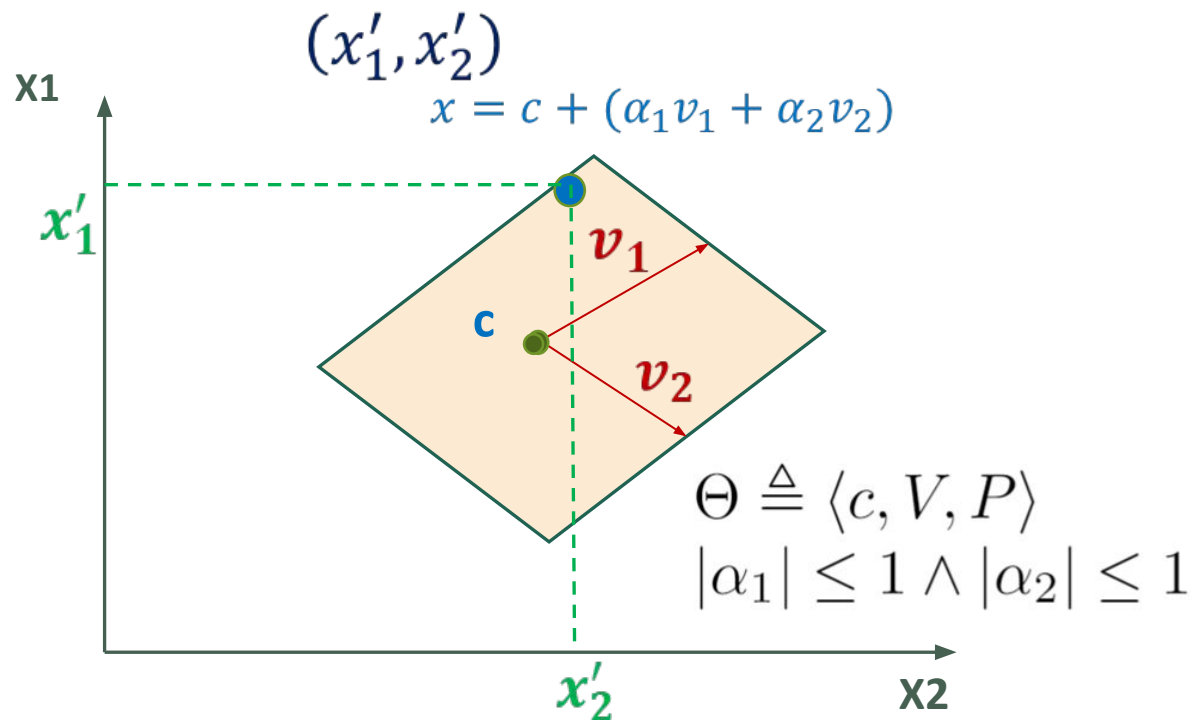
The simulation with maximum length among the set of unsafe simulations is called the longest counterexample.



Star Representation

A *generalized star* Θ is a tuple $\langle c, V, P \rangle$ where $c \in \mathbb{R}^n$ is called the *center*, $V = \{v_1, v_2, \dots, v_m\}$ is a set of m ($\leq n$) vectors in \mathbb{R}^n called the *basis vectors*, and $P : \mathbb{R}^n \rightarrow \{\top, \perp\}$ is a predicate, defined as

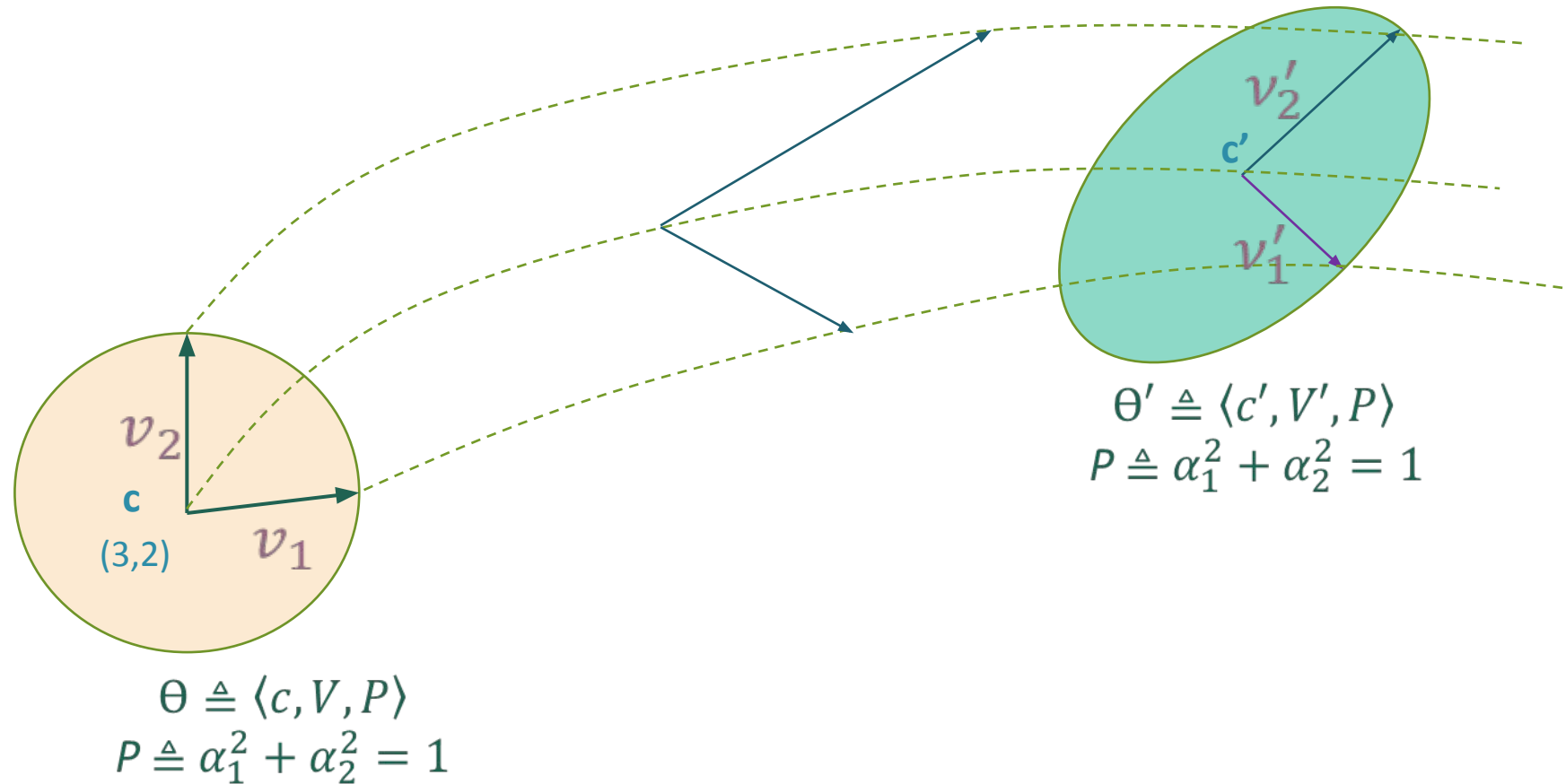
$$[\Theta] = \{x \mid \exists \bar{\alpha} = [\alpha_1, \dots, \alpha_m]^T \text{ such that } x = c + \sum_{i=1}^m \alpha_i v_i \text{ and } P(\bar{\alpha}) = \top\}$$



Variables

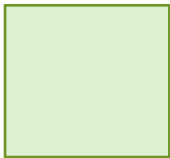
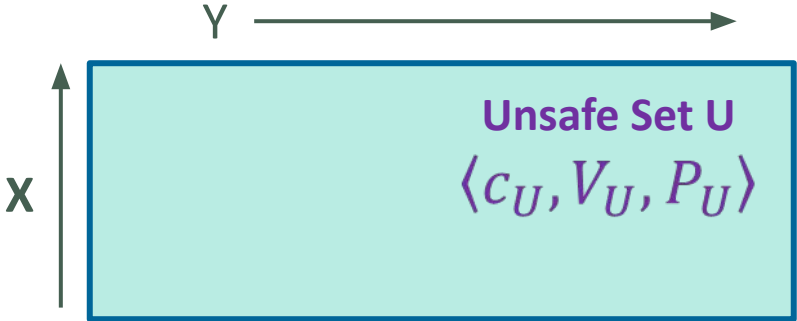
- Orthonormal: x'_1 and x'_2
- Basis: α_1 and α_2

Reachable Set Computation



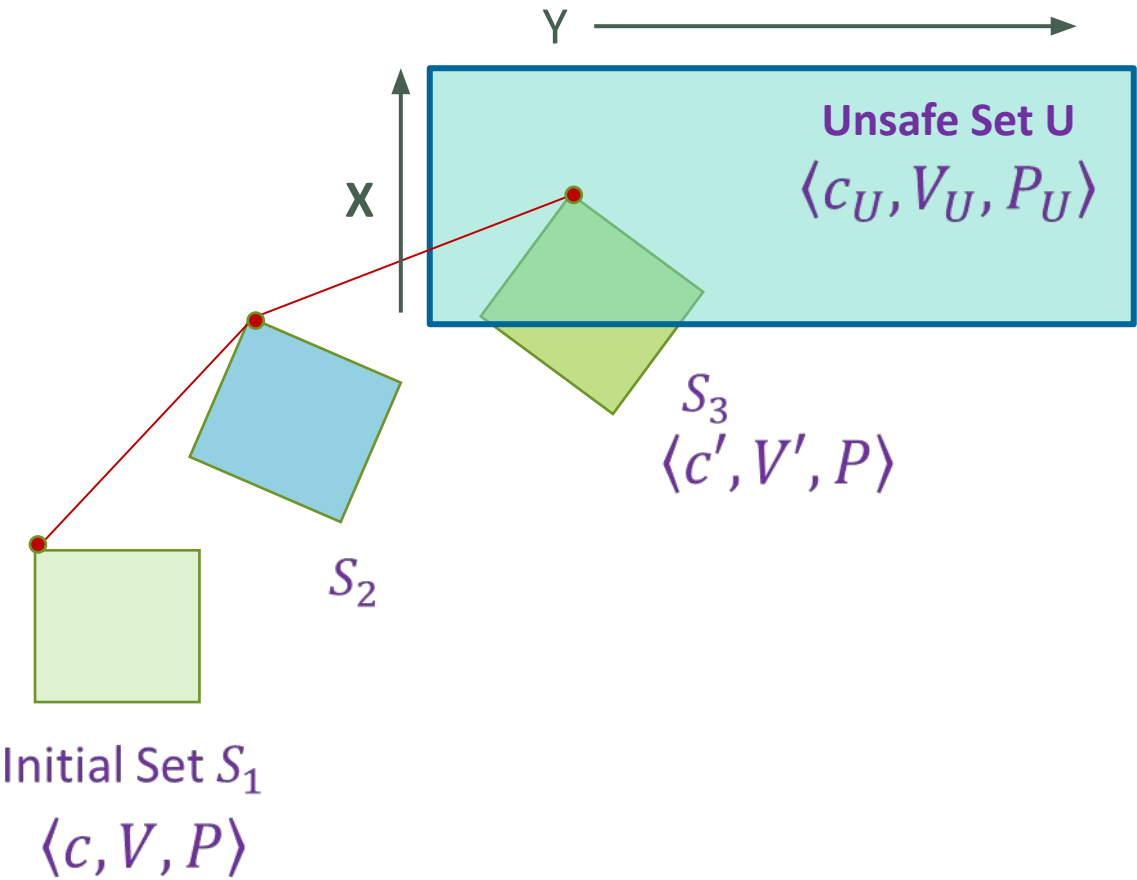
- Represented using simulations and generalized star
- The predicate P that defines reachable set remains the same

Constraint Propagation

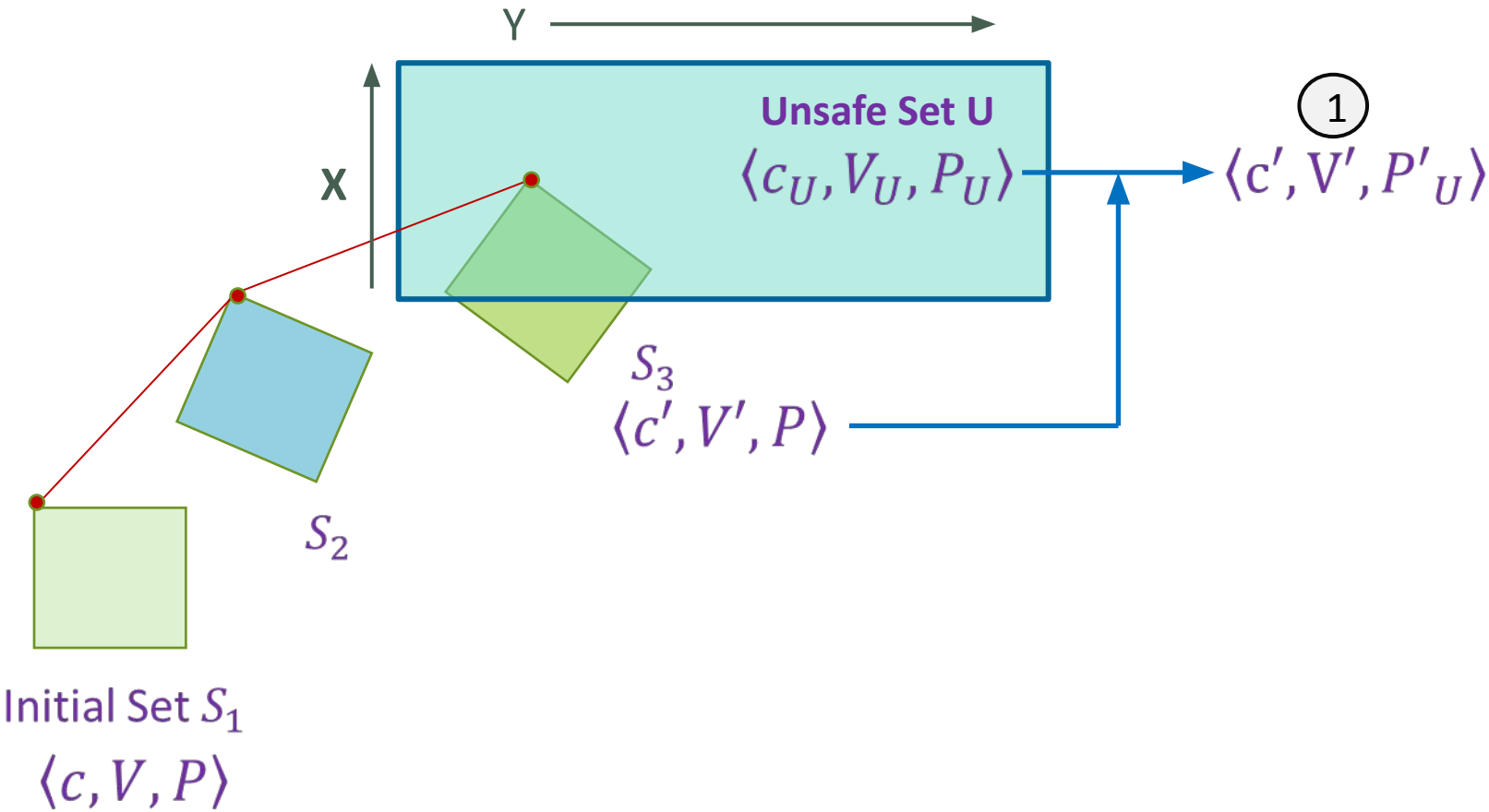


Initial Set S_1
 $\langle c, V, P \rangle$

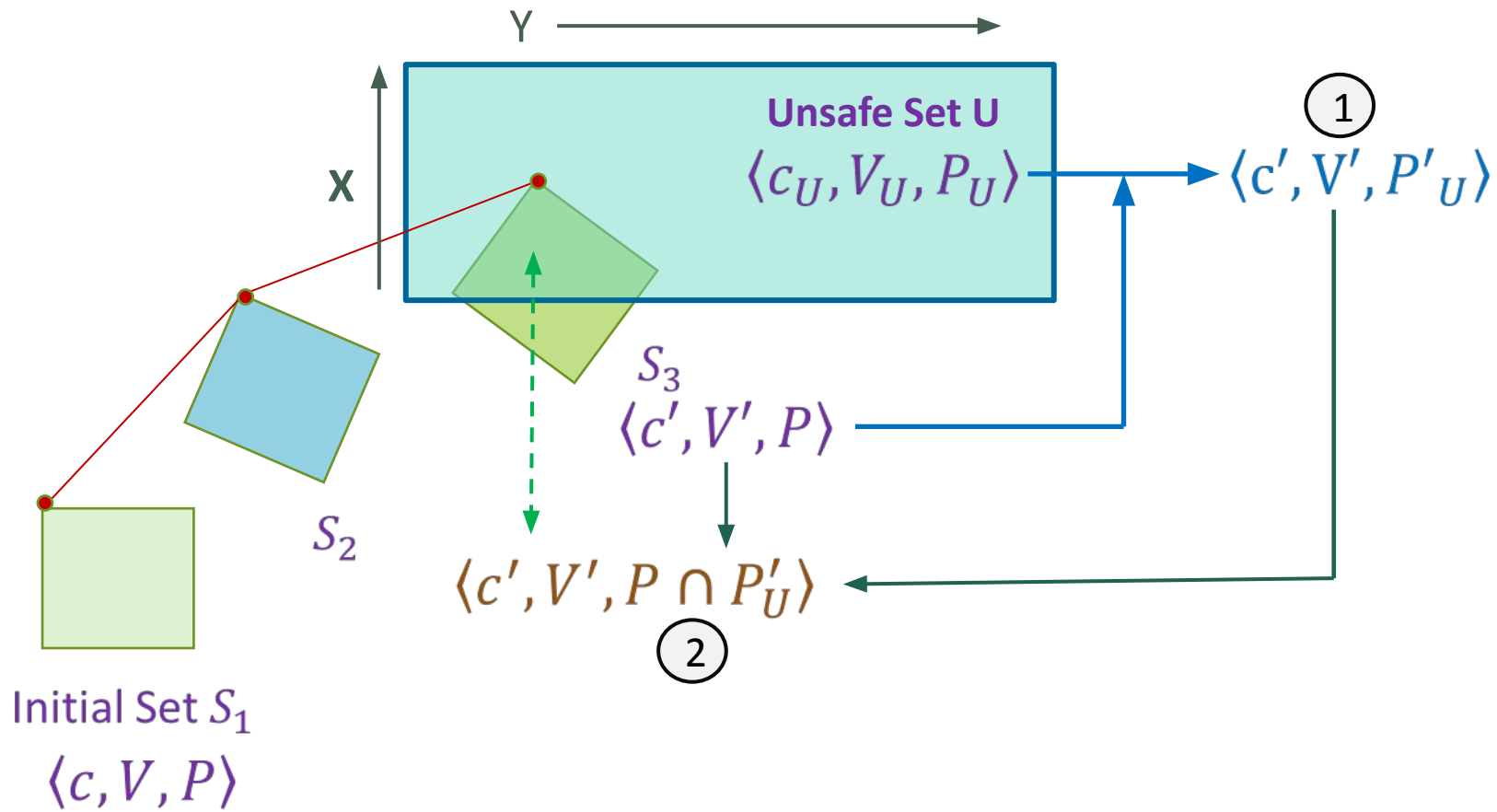
Constraint Propagation



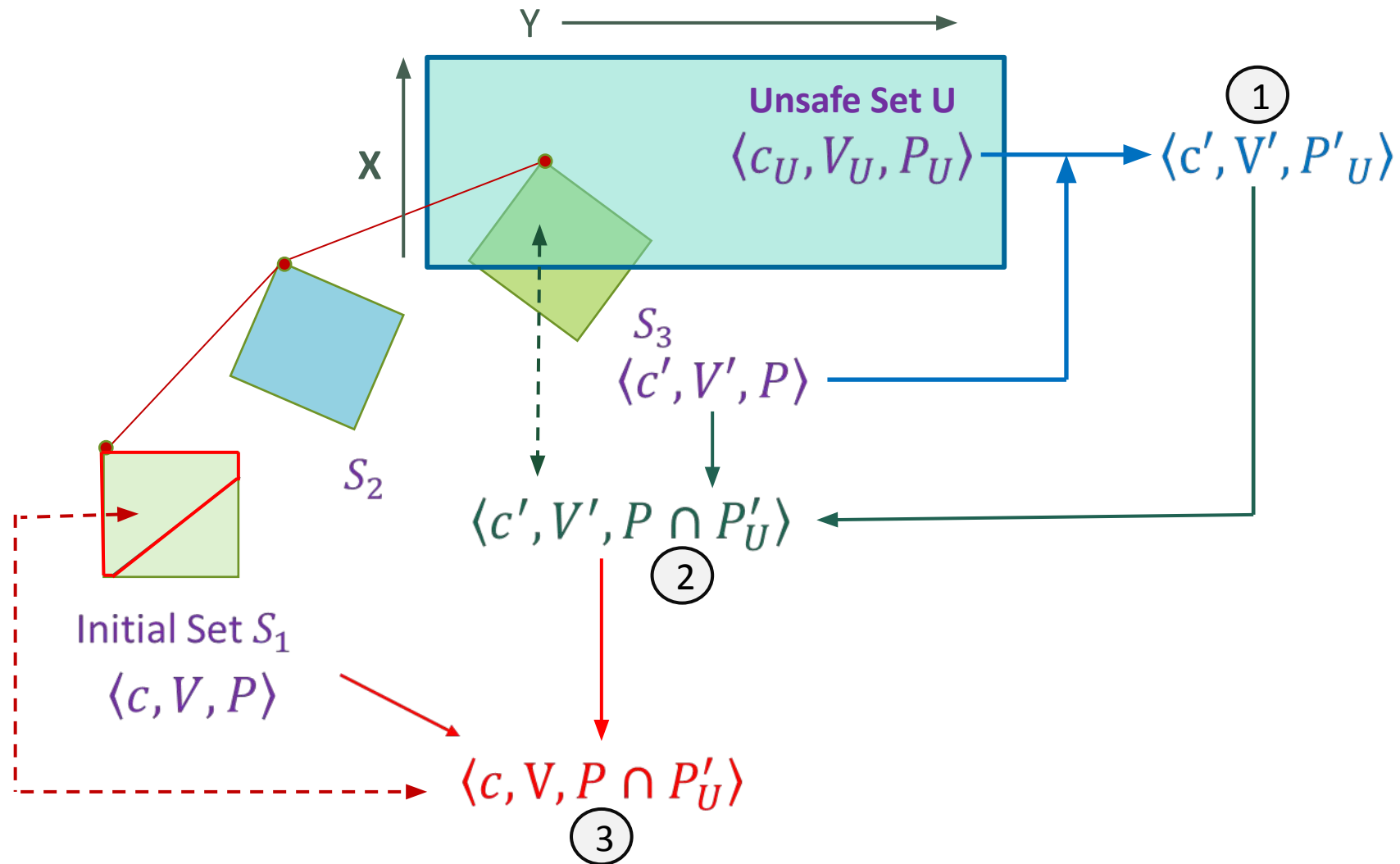
Constraint Propagation



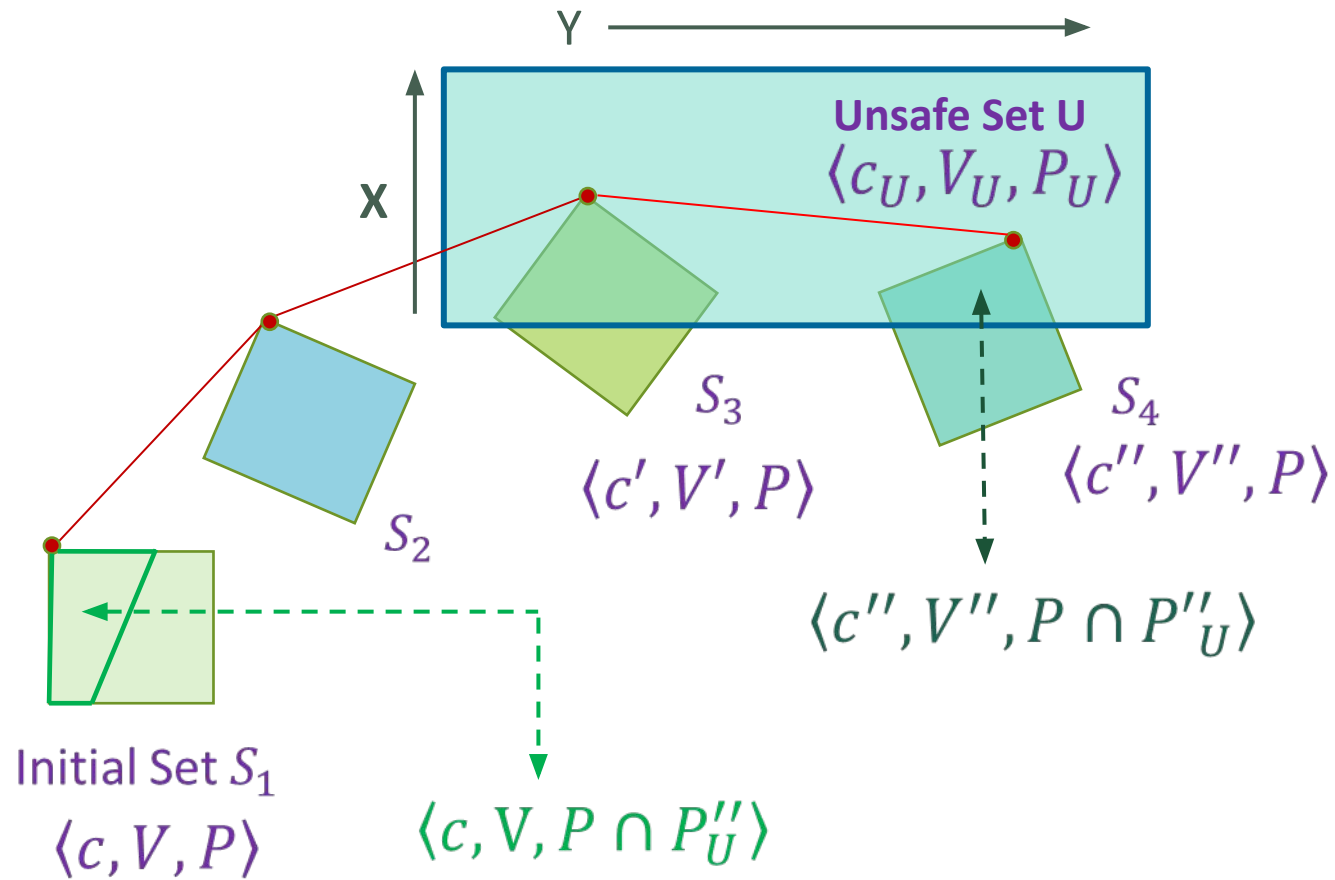
Constraint Propagation



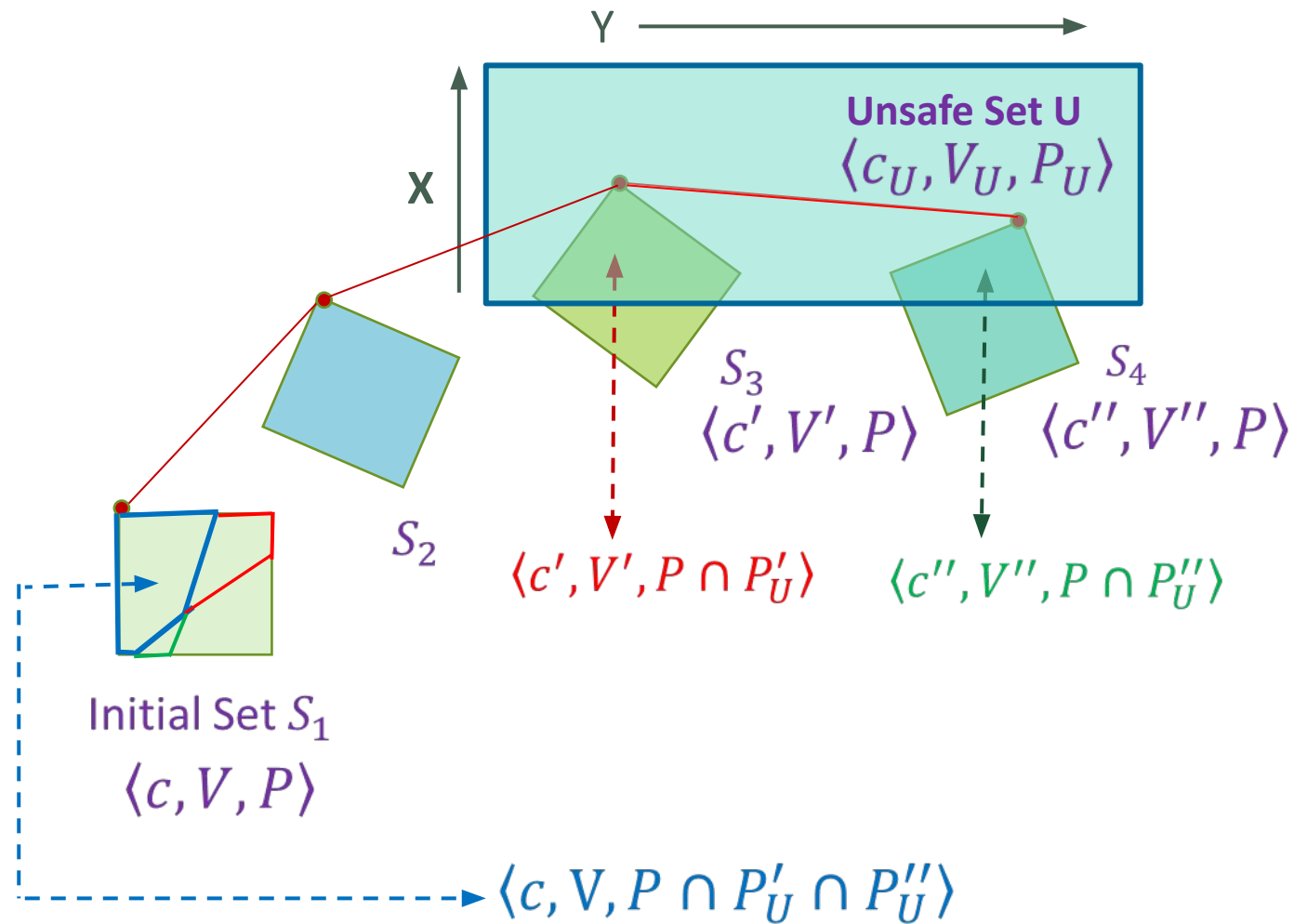
Constraint Propagation



Constraint Propagation

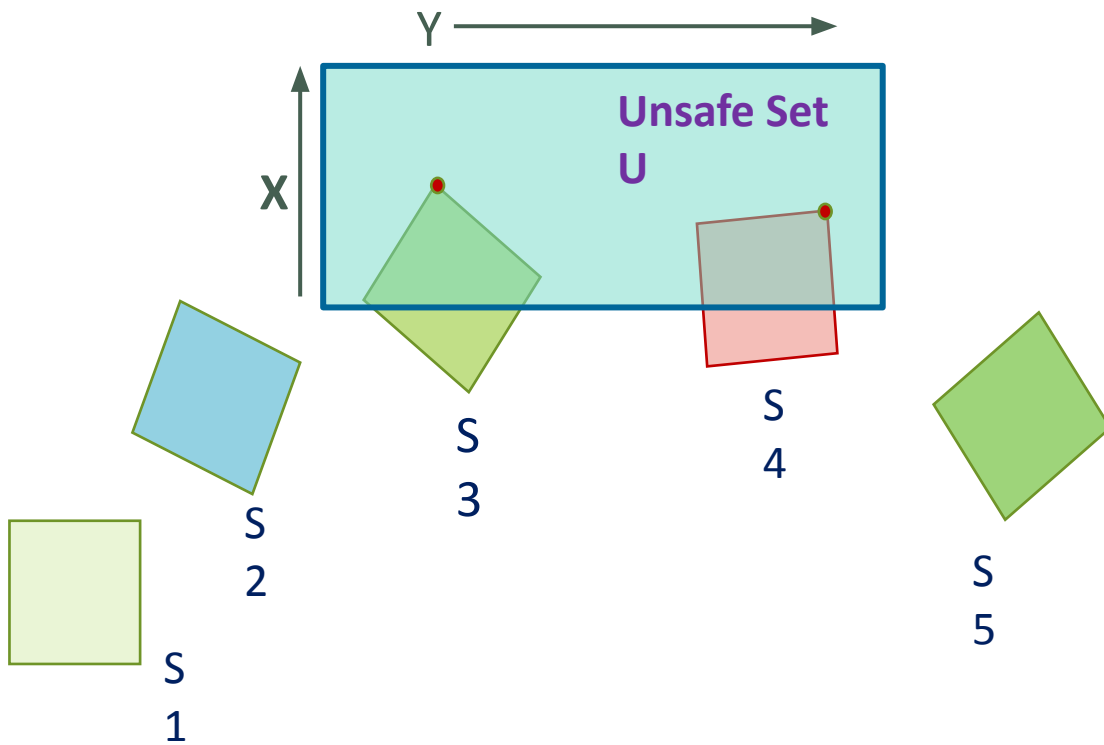


Constraint Propagation

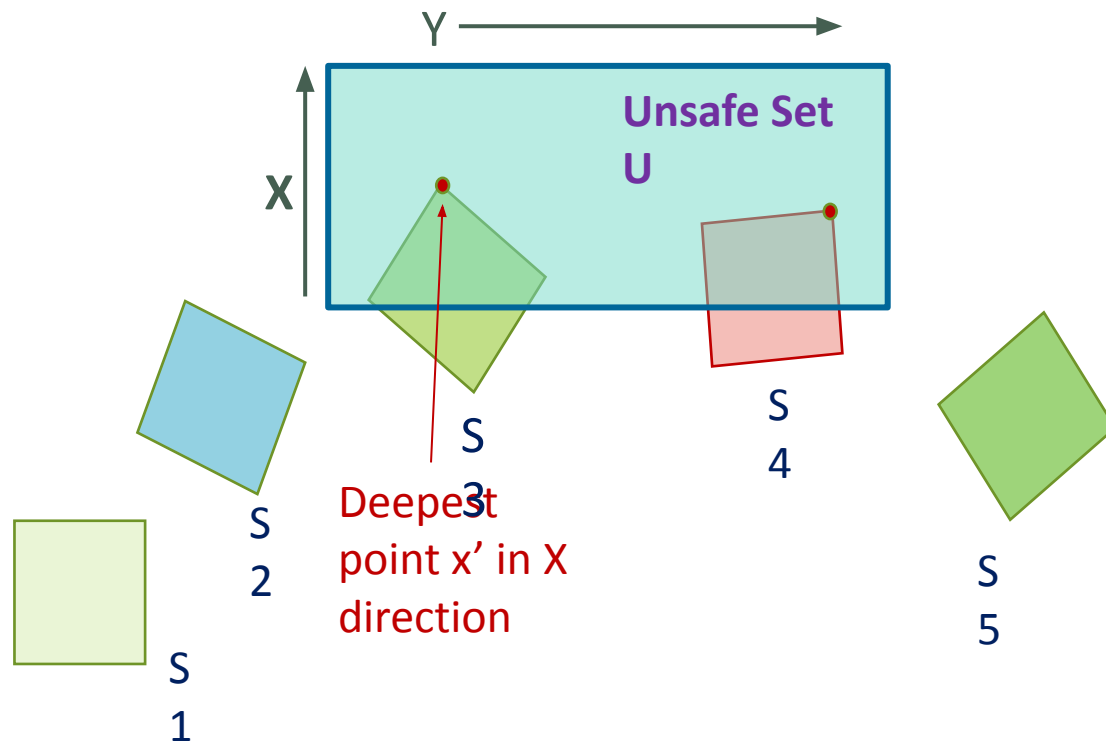


Deepest Counterexample

For each star S_i having $S_i \cap U \neq \emptyset$,
find depth: $\max \{v \cdot x_i\}$



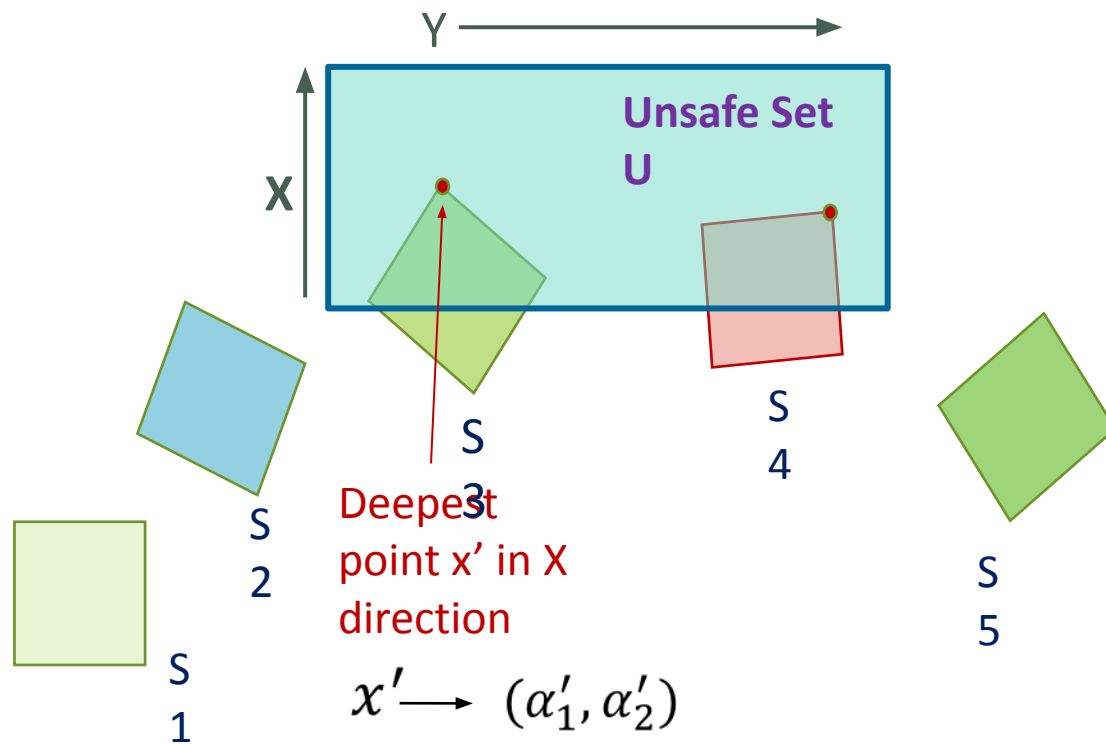
Deepest Counterexample



For each star S_i having $S_i \cap U \neq \emptyset$,
find depth: $\max \{v \cdot x_i\}$

Pick the state x' with maximum depth

Deepest Counterexample

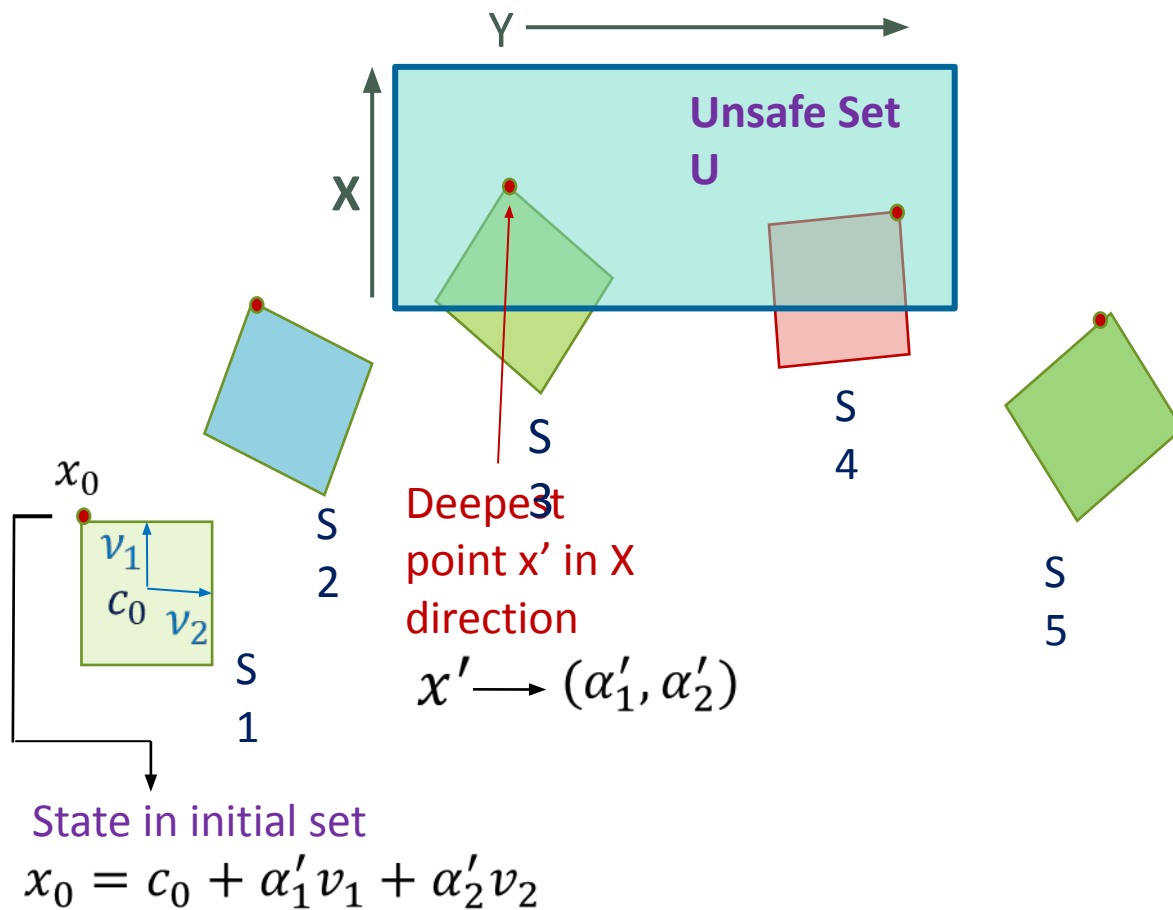


For each star S_i having $S_i \cap U \neq \emptyset$,
find depth: $\max \{v \cdot x_i\}$

Pick the state x' with maximum depth

Convert x' in star basis variables α'_1 and α'_2

Deepest Counterexample



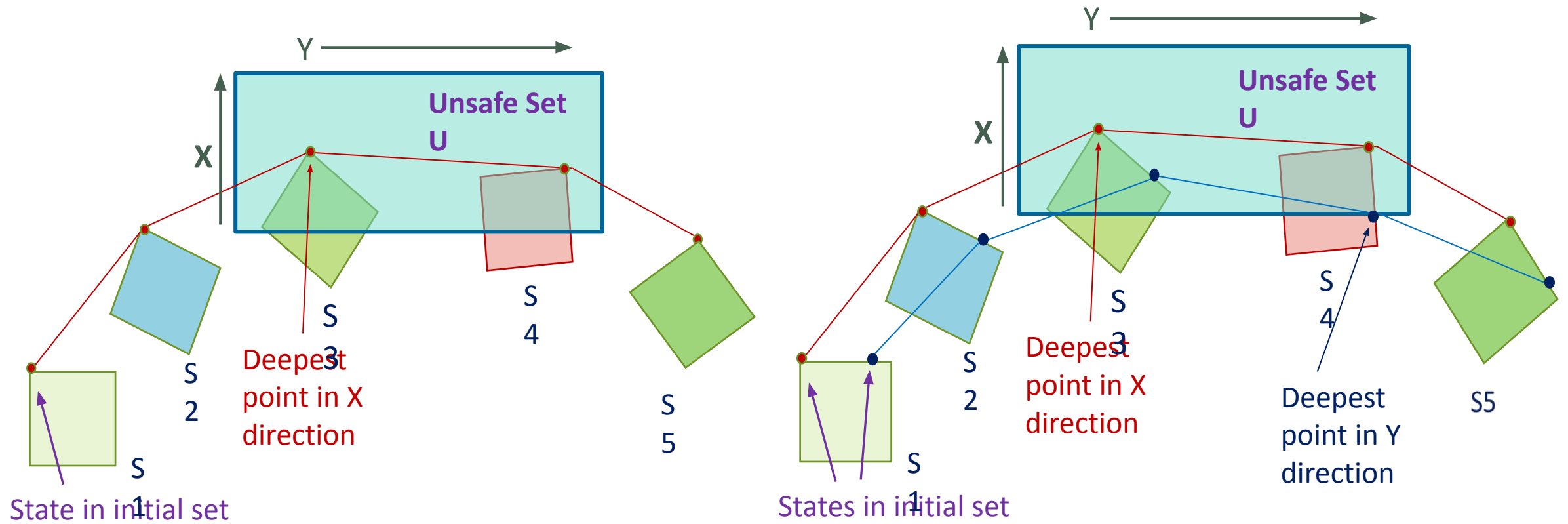
For each star S_i having $S_i \cap U \neq \emptyset$,
find depth: $\max \{v \cdot x_i\}$

Pick the state x' with maximum depth

Convert x' in star basis variables α'_1 and α'_2

Migrate these basis variables to compute
The corresponding state in the initial set

Deepest Counterexample



Deepest Counterexample: Algorithm

Input : Initial set Θ , the simulation-equivalent reachable sequence,
direction v , and Unsafe set U

Output : Counterexample with maximum depth

$max_depth \leftarrow \perp, max_star \leftarrow \perp$

for each star S in the sequence **do**

if S intersects with U **then**

 Find its *depth* in the given direction v

if $depth > max_depth$ **then**

 Update max_depth and max_star

 Compute corresponding basis-variables

end

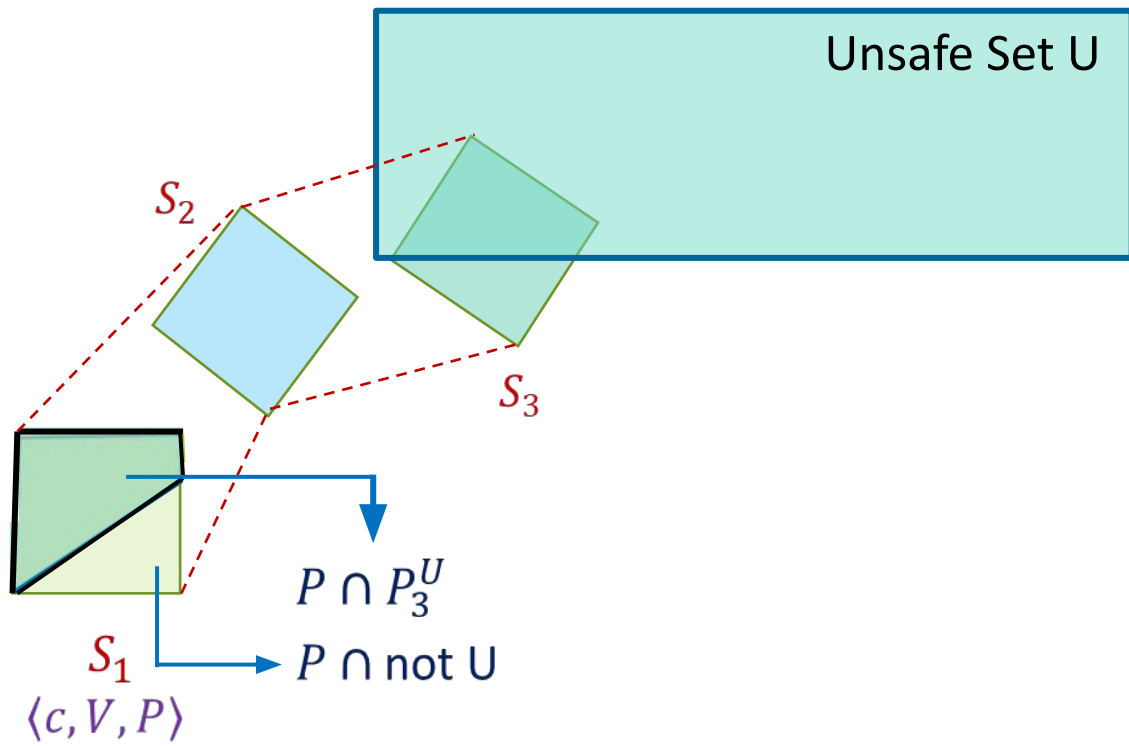
end

end

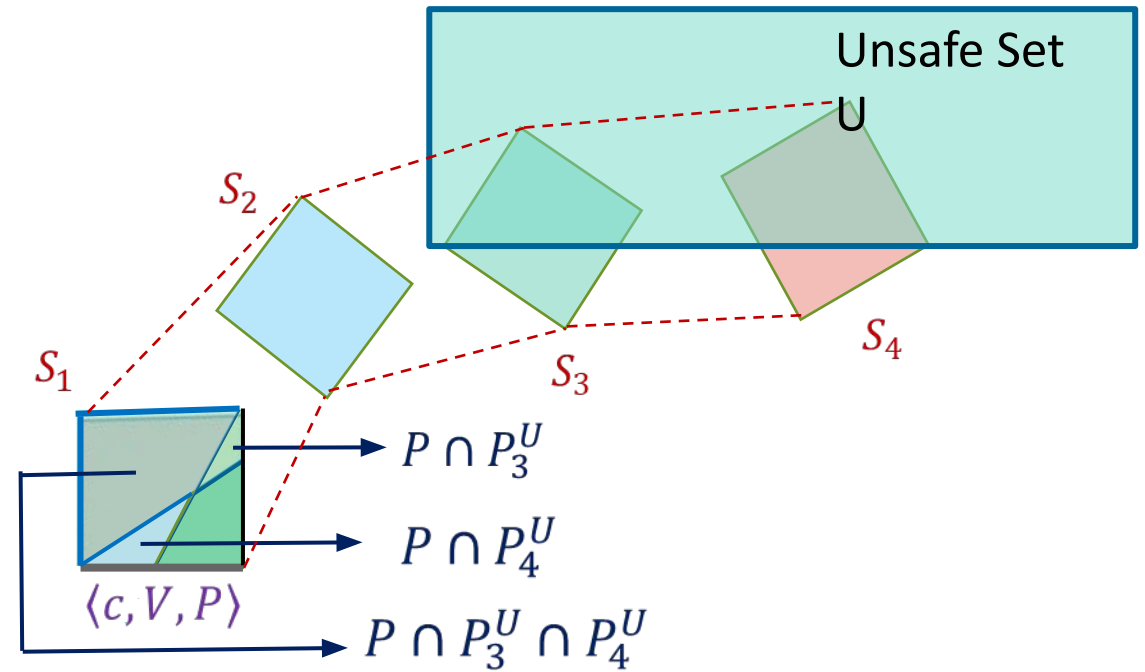
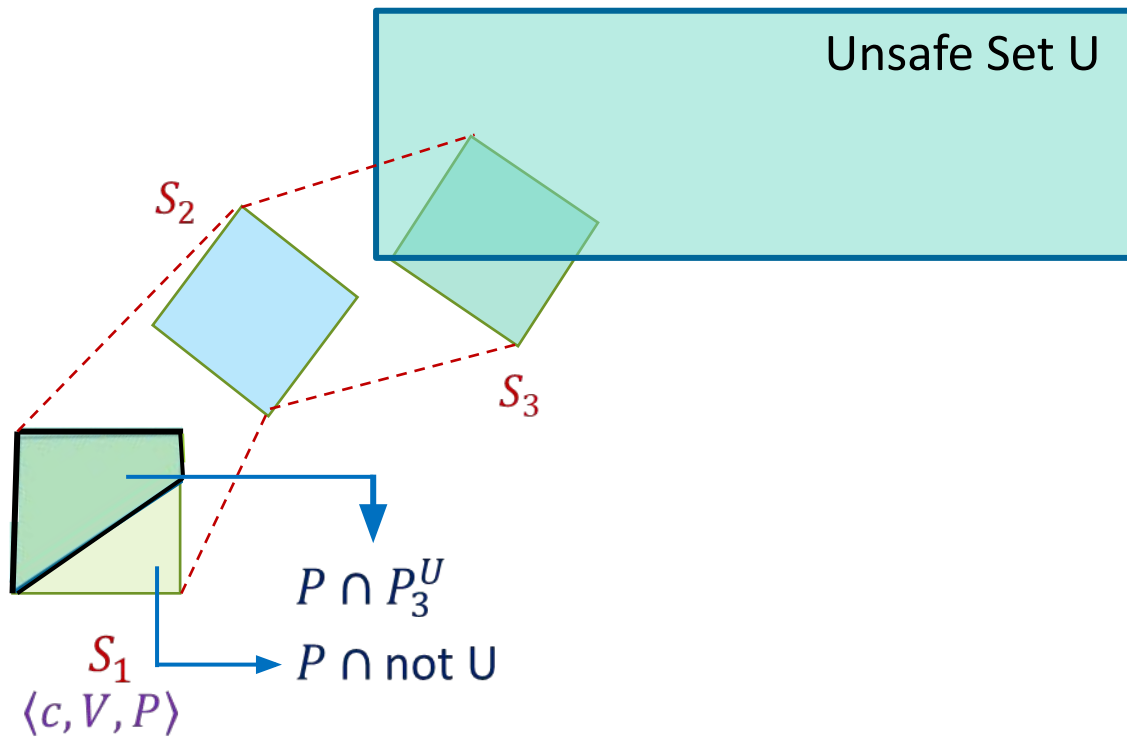
Propagate max_depth basis_variables to the initial set Θ

Obtain initial state as the deepest counterexample

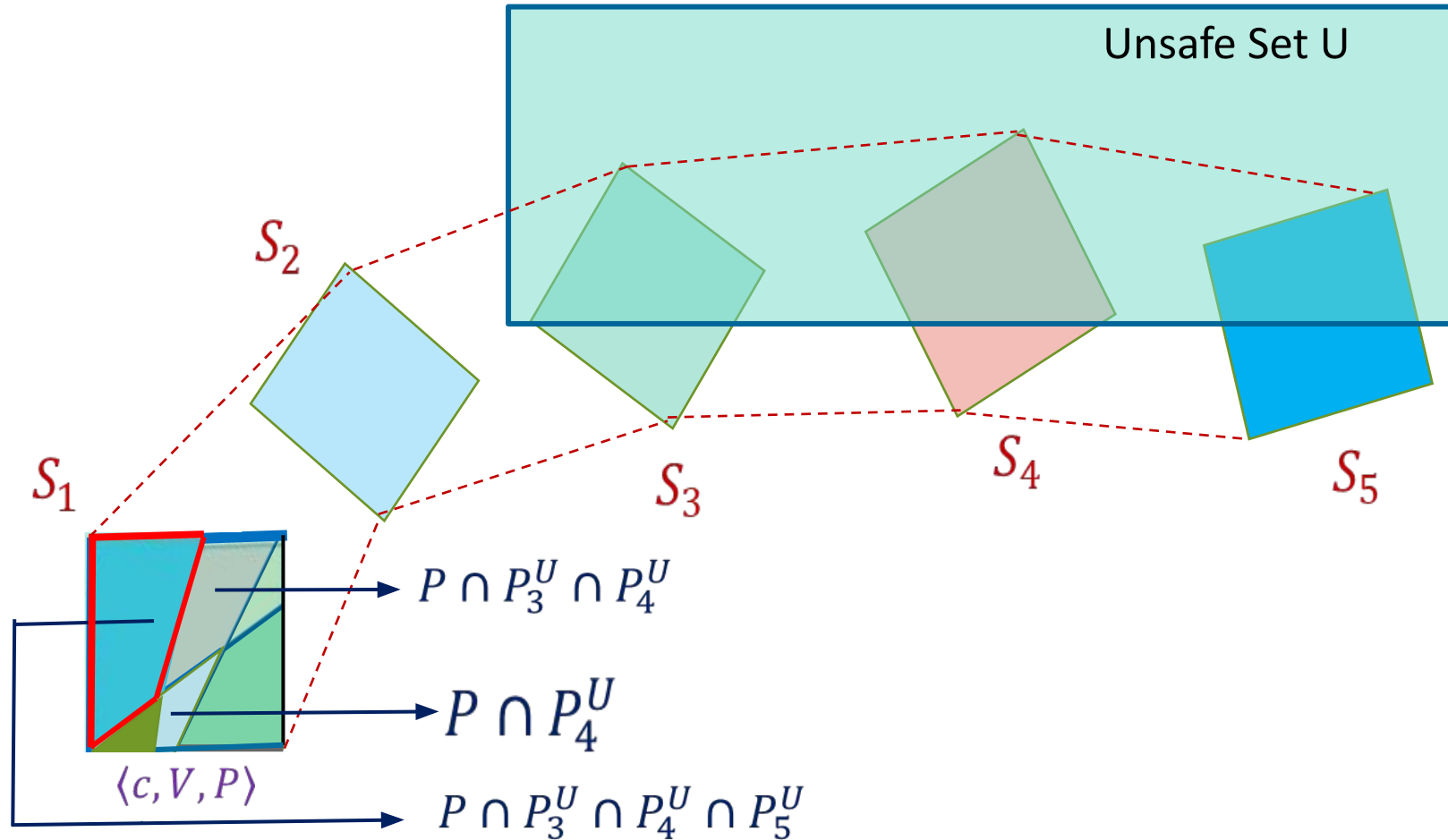
Longest Counterexample



Longest Counterexample



Longest Counterexample



Longest Counterexample: Algorithm

Input : Initial set Θ , the simulation-equivalent reachable sequence,
and Unsafe set U

Output : Counterexample with longest contiguous time

$max_depth \leftarrow \perp$

for each star S in the sequence **do**

if S intersects with U **then**

 Transform U using star center and basis vectors

 Find the longest subsequence of length L starting at S

if $L > max_length$ **then**

 Update max_length

end

end

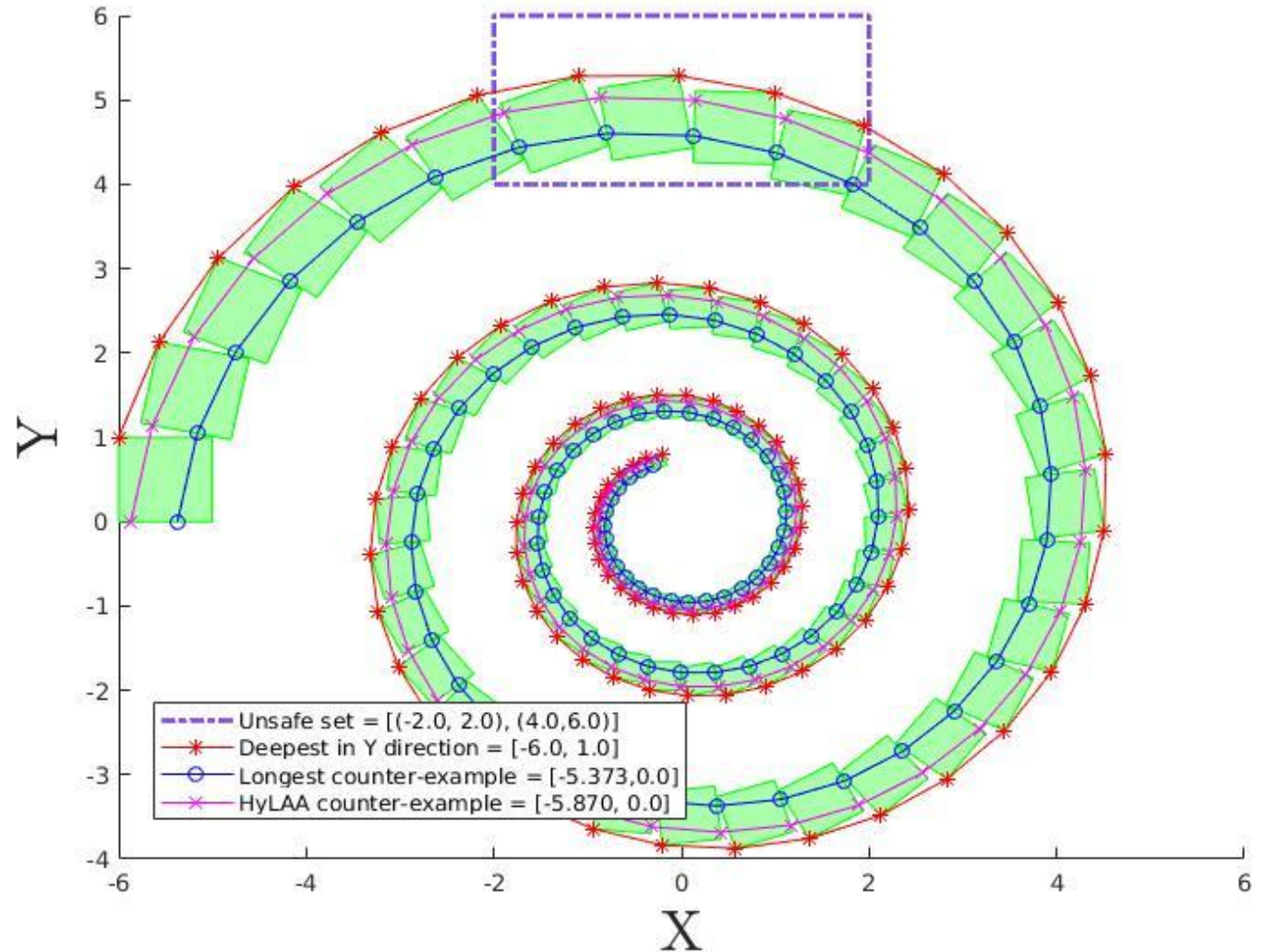
end

Propagate constraints maximum length L subsequence to initial set Θ

Solve to obtain the longest counterexample

Benchmark: Harmonic Oscillator

- Dynamics
$$\dot{x} = -0.1 * x + y$$
$$\dot{y} = -x - 0.1 * y$$
- Initial Set
$$x \in [-6, -5]$$
$$y \in [0, 1]$$
- Unsafe Set
$$x \in [-2, 2]$$
$$y \in [4, 6]$$



Benchmark: Adaptive Cruise Control

Two cars in the leader-follower system. The trailing car is required to maintain safe separation (s) with the leading car. v_l is the velocity of the leading car, and v_f is of the follower. a_f is the follower's acceleration and k_{aero} is a constant.

- Dynamics

$$\dot{s} = (v_l - v_f)$$

$$\dot{v}_f = a_f - k_{aero} \cdot v_f$$

$$\dot{a}_f = -2 \cdot a_f - 2(v_f - v_l)$$

- Initial Set

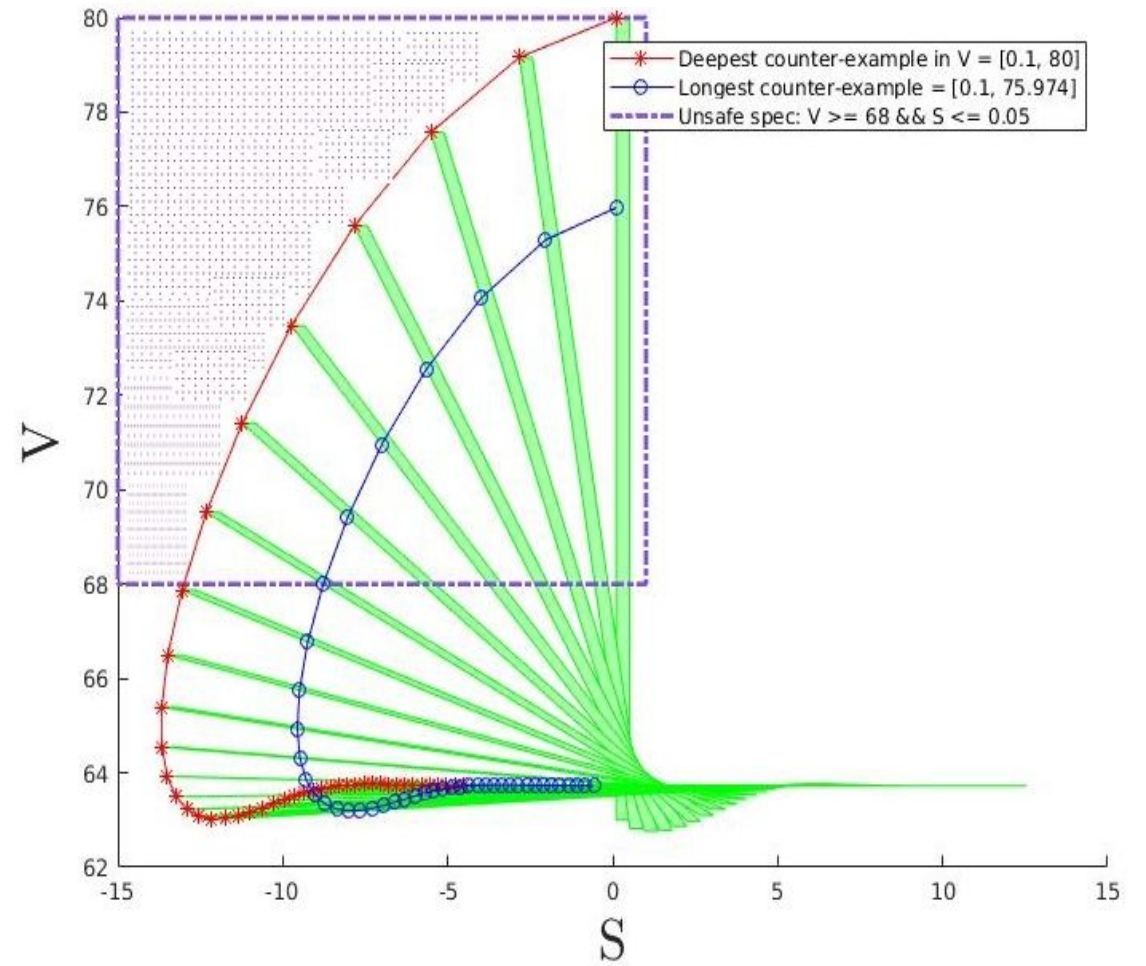
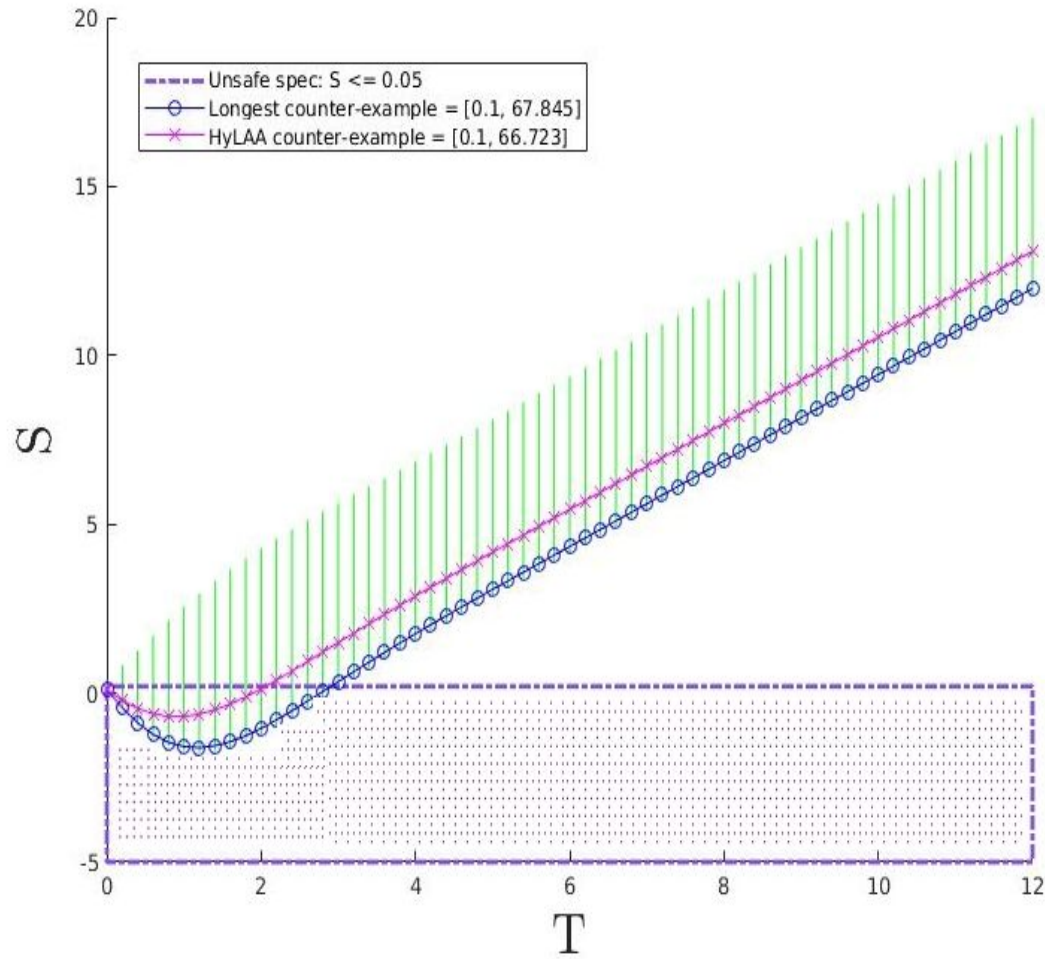
$$s \in [0.1, 0.4]$$

$$v_f \in [63, 68]$$

- Unsafe Set

$$s \leq 0.05 \ \& \ v \geq 68$$

Benchmark: Adaptive Cruise Control



Results: Deepest Counterexample

Model	Dims	Deepest Counter-Example	Direction	Depth	Verification Time (sec)	DCE Gen Time (sec)	
Damped Osc.	2	$[-5.459 \ 0.1881]$	$x_1 = 1$	2.0	0.17	0.00	
		$[-6 \ 0.8829]$	$x_2 = 1$	5.0	0.22	0.00	
		$[-6 \ 1]$	$x_2 = 1$	5.288	0.28	0.01	
Vehicle Platoon 1	15	$x_1 = 1.071$ $x_2 = 0.993$	$x_2 = 1$	-0.182486	1.82	0.11	
		$x_{3,6,9,12,15} = 1.1$ $x_i = 0.9$					
		$x_{3,6,9,12,15} = 1.1$ $x_i = 0.9$	$x_2 = 1$	0.0170	2.9	0.39	
		$x_{3,6,9,12,15} = 1.1$ $x_i = 0.9$	$x_2 = 1$	0.0170	3.51	0.40	
Vehicle Platoon 2	30	$x_5 = 0.9005$ $x_{23} = 1.0473$ $x_i \in \{0.9, 1.1\}$	$x_5 = 1$	-0.26347	4.86	0.12	
		$x_2 = 0.91327$ $x_4 = 0.9389$	$x_5 = 1$	-0.2217	5.20	0.27	
		$x_5 = 1.1, x_i = 0.9$ $x_i \in \{0.9, 1.1\}$	$x_5 = 1$	0.01745	10.73	1.87	

Direction is the direction in which the maximum depth is computed. **DCE Time** is the time Hylaa takes to generate the deepest counterexample.

Results: Longest Counterexample

Model	Dims	Longest Counter-Example	Actual Inter. Duration	LCE Duration	Verification Time (sec)	LCE Gen Time (sec)
Damped Oscillator	2	$[-5.37295 \ 0.0]$	$[5 \ 10]$	$[6 \ 10]$	0.17	0.01
		$[-5.0 \ 0.3968]$	$[4 \ 10][33 \ 44]$	$[33 \ 44]$	0.22	0.03
		$[-5 \ 0.296]$	$[3 \ 10][29 \ 49]$ $[59 \ 100]$	$[59 \ 100]$	0.28	0.17
Vehicle Platoon 1	15	$x_8 = 1.0475$ $x_{2,5} = 1.1$ $x_i = 0.9$	$[27 \ 41]$	$[29 \ 41]$	1.82	0.18
		$x_{6,9} = 1.1$ $x_{12} = 1.0761$ $x_i = 0.9$	$[27 \ 73]$	$[27 \ 73]$	2.90	1.40
		same as above	$[27 \ 100]$	$[27 \ 100]$	3.51	3.78
Vehicle Platoon 2	30	$x_9 = 0.9223$ $x_5 = 1.0204$ $x_i \in 0.9, 1.1$	$[42 \ 48]$	$[44 \ 48]$	4.86	0.23
		$x_{19} = 1.0501$ $x_i \in \{0.9, 1.1\}$	$[42, 53]$	$[45 \ 53]$	5.20	0.43
		$x_i = 0.9$	$[36 \ 100]$	$[36 \ 100]$	10.73	9.81

LCE Duration is the interval in discrete time steps for longest counterexample. **Verification Time** is the time Hylaa takes for verification, **LCE Time** is the time taken to generate the longest counterexample.

Discussion

- Search in the space of basis variables that define the initial set

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- Counterexamples are depicted in discrete time

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- Counterexample length and generation time

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- Variations in the size of the unsafe region and depth direction
- Counterexample length and generation time