Cyber-Physical Systems

Laura Nenzi

Università degli Studi di Trieste I Semestre 2023

Lecture 20: STL applications: falsification

Closed-loop Models

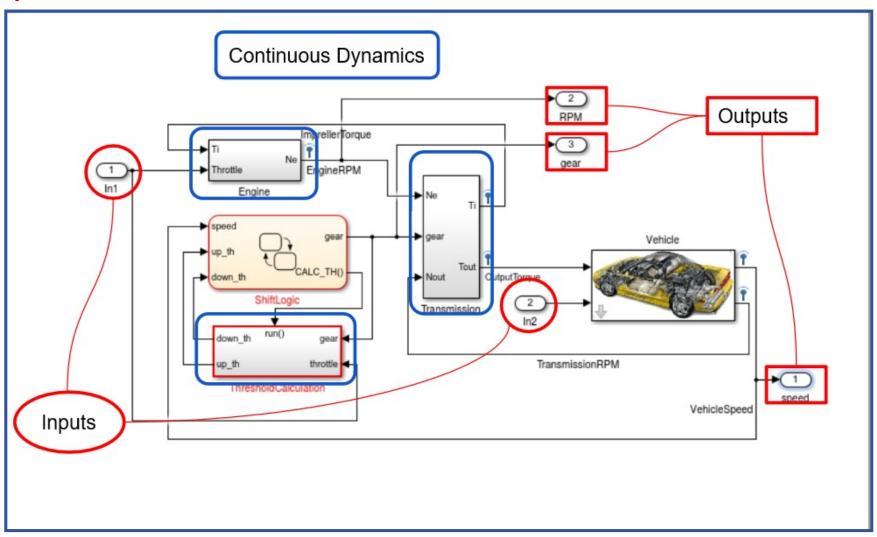
- Closed-loop Models contain:
 - Dynamics describing Physical Processes (Plant)
 - Code describing Embedded Control, Sensing, Actuation
 - Models of connection between plant and controller (hard-wired vs. wired network vs. wireless communication)

Example

Inputs:

Throttle

Brake



Outputs:

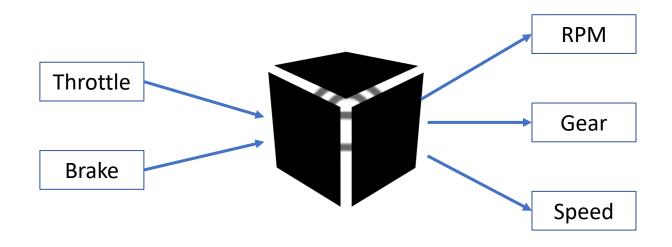
RPM

Gear

Speed

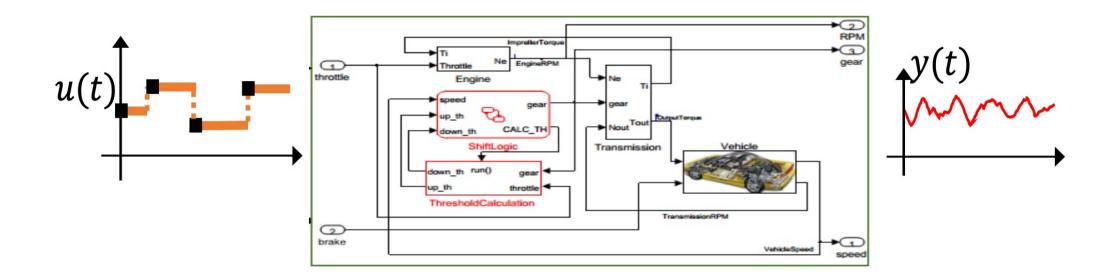
Simulink model of a Car Automatic Gear Transmission Systems

Black Box Assumption



Black Box Assumption

For simplicity, consider the composed plant model, controller and communication to be a model M that is excited by an input signal $\mathbf{u}(t)$ and produces some output signal $\mathbf{y}(t)$



Verification vs. Testing

- For simplicity, \mathbf{u} is a function from \mathbb{T} to \mathbb{R}^m ; let the set of all possible functions representing input signals be U
- Verification Problem:
 - Prove the following: $\forall \mathbf{u} \in U : (\mathbf{y} = M(\mathbf{u})) \models \varphi(\mathbf{u}, \mathbf{y})$
- Falsification/Testing Problem:
 - Find a witness to the query: $\exists \mathbf{u} \in U : (\mathbf{y} = M(\mathbf{u})) \not\models \varphi(\mathbf{u}, \mathbf{y})$
- These formulations are quite general, as we can include the following "model uncertainties" as input signals: Initial states, tunable parameters in both plant and controller, time-varying parameter values, noise, etc.,

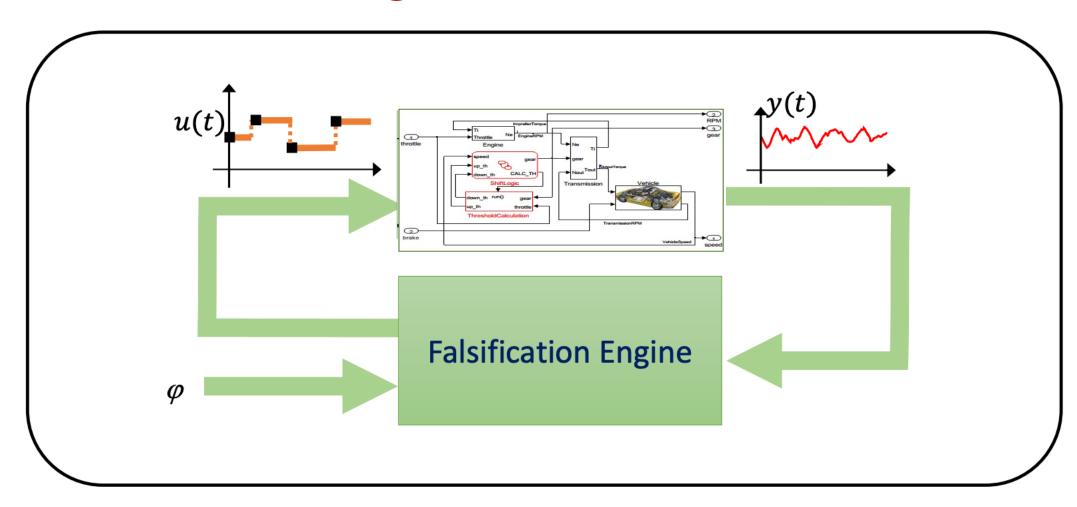
Challenges with real-world systems

If plant model, software and communication is simple (e.g. linear models), then we can do formal analysis

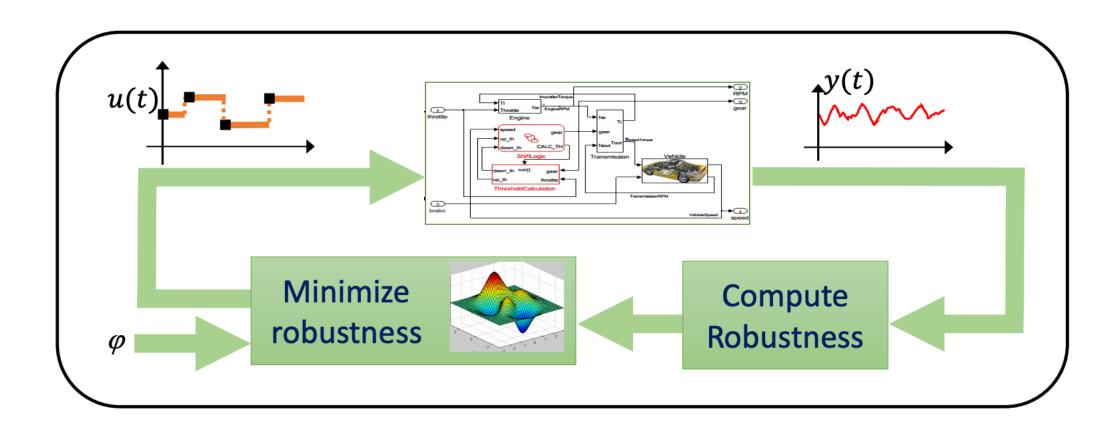
Most real-world examples have very complex plants, controllers and communication!

- Verification problem, in the most general case is undecidable
 - ▶ it is proved to be impossible to construct an algorithm that always leads to a correct yes-or-no answer to the problem

Falsification/Testing



Falsification by optimization

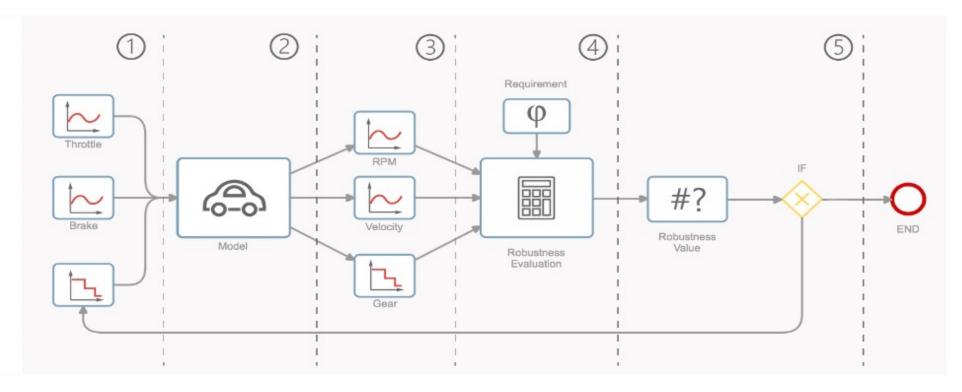


Use robustness as a cost function to minimize with Black-box/Global Optimizers

Falsification/Testing

- Falsification or testing attempts to find one or more \mathbf{u} signals such that $\neg \varphi(\mathbf{u}, M(\mathbf{u}))$ is true.
- In verification, the set \mathbb{T} (the time domain) could be unbounded, in falsification or testing, the time domain is necessarily bounded, i.e. $\mathbb{T} \subseteq [0,T]$, where T is some finite numeric constant
- In verification the co-domain of \mathbf{u} , could be an unbounded subset of \mathbb{R}^m , in falsification, we typically consider some compact subset of \mathbb{R}^m
- For the i^{th} input signal component, let D_i denote its compact co-domain. Then the input signal $\mathbf{u}: \mathbb{T} \to D_1 \times \cdots \times D_m$, where $\mathbb{T} \subseteq [0,T]$ In simple words: input signals range over bounded intervals and over a bounded time horizon

Falsification CPS



Goal:

Find the inputs (1) which falsify the requirements (4)

Problems:

- Falsify with a low number of simulations
- Functional Input Space

Active Learning

Adaptive Parameterization

Falsification re-framed

Given:

- Set of all such input signals : U
- ▶ Input signal $\mathbf{u} : \mathbb{T} \to D_1 \times \cdots \times D_m$, where $\mathbb{T} \subseteq [0, T], D_i \subset \mathbb{R}$ compact set
- Model M s.t. $M(\mathbf{u}) = \mathbf{y}, \quad \mathbf{y} : \mathbb{T} \to \mathbb{R}^n$ M maps \mathbf{u} to some signal \mathbf{y} with the same domain as \mathbf{u} , and co-domain some subset of \mathbb{R}^n
- ightharpoonup Property φ that can be evaluated to true/false over given ${f u}$ and ${f y}$

Check:
$$\exists \mathbf{u} \in U : (\mathbf{y} = M(\mathbf{u})) \vDash \neg \varphi(\mathbf{u}, \mathbf{y})$$

Input/Output Properties for Closed-loop Models

- Properties/Specifications/Requirements are rarely monolithic formulas $\varphi(\mathbf{u},\mathbf{y})$
- Typically specified as a pair: a pre-condition φ_I on the inputs, and a post-condition φ_O on the outputs
- Verification problem then stated as:

Prove that:
$$\forall \mathbf{u} \in U$$
: $(\mathbf{u} \models \varphi_I) \land (\mathbf{y} = M(\mathbf{u})) \Rightarrow (\mathbf{y} \models \varphi_O)$

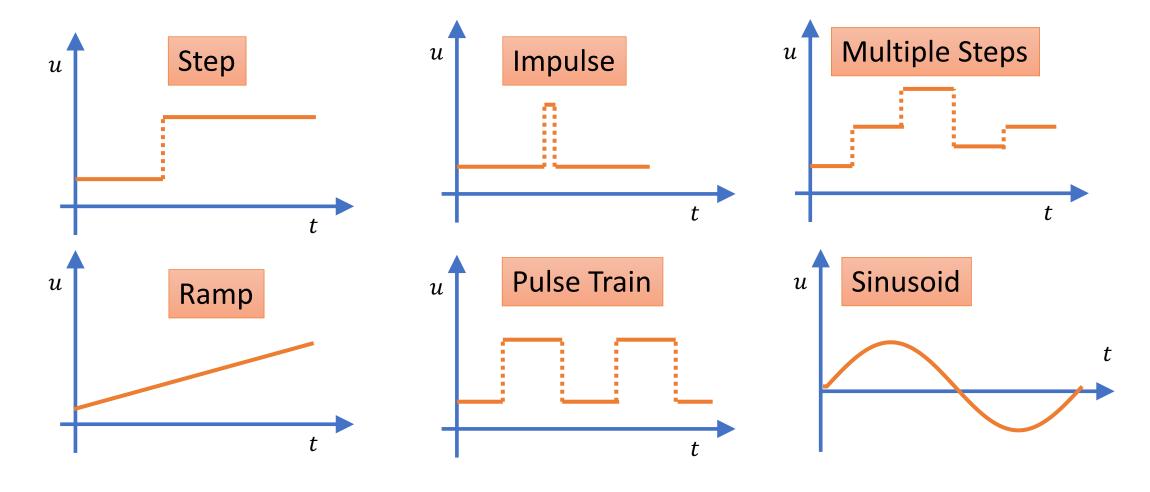
Testing problem stated as:

Find
$$u$$
 such that $(\mathbf{u} \models \varphi_I) \land (\mathbf{y} = M(\mathbf{u})) \land (\mathbf{y} \not\models \varphi_O)$

Input Properties/Pre-conditions

- Common practice in control theory to excite closed-loop models with input signals of certain special shapes
- Motivation comes from theory of linear systems, where a *step-response* or *impulse-response* are enough to characterize all behaviors of the system
- Such special shapes do not provide comprehensive information for nonlinear closed-loop systems, yet, it is still common to excite these systems with a few common patterns
- Frequently, input signal patterns come from engineering insights or application-specific domain expertise

Common input patterns used for testing



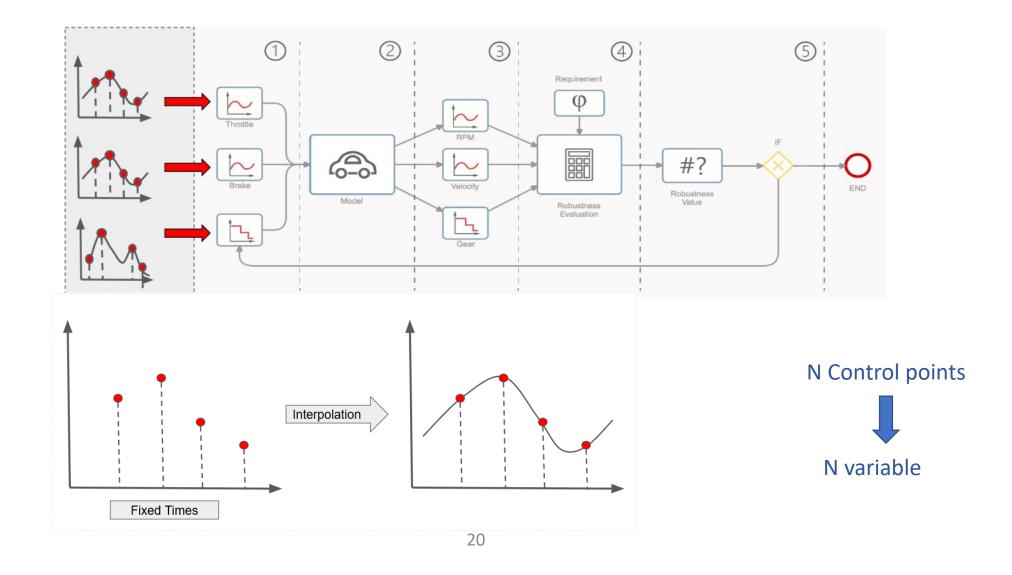
Testing in practice

- Each time-point in a signal is an independent dimension, i.e. the signal can change arbitrarily at each time-point in the signal
- Number of independent domains is infinite (e.g. consider a signal defined over rational time-points)
- Typical testing approach is to find a *test-suite*: This is a **finite** number of test input signals (satisfying φ_I) and then obtain output behaviors using these signals as test inputs.
- If each corresponding output signal satisfies the output property φ_0 , then testing concludes, indicating that the model is correct for the given test-suite (i.e. no output in the test-suite satisfies φ_0).

Signal Generation

- lacktriangle Find a *signal generator* for the property ϕ_I
 - Function that uses random-ness to generate an input signal that satisfies φ_I (hopefully, an input signal different from previously generated ones!)
- Signal generation usually relies on defining a finite parameterization for the input signal
 - ▶ For the chosen class of signals, find parameters that define the shape
 - ▶ Define acceptable ranges for the parameters
 - ▶ Define a generation function that takes the *parameter values* as inputs and generates an input signal

Finite Parameterization

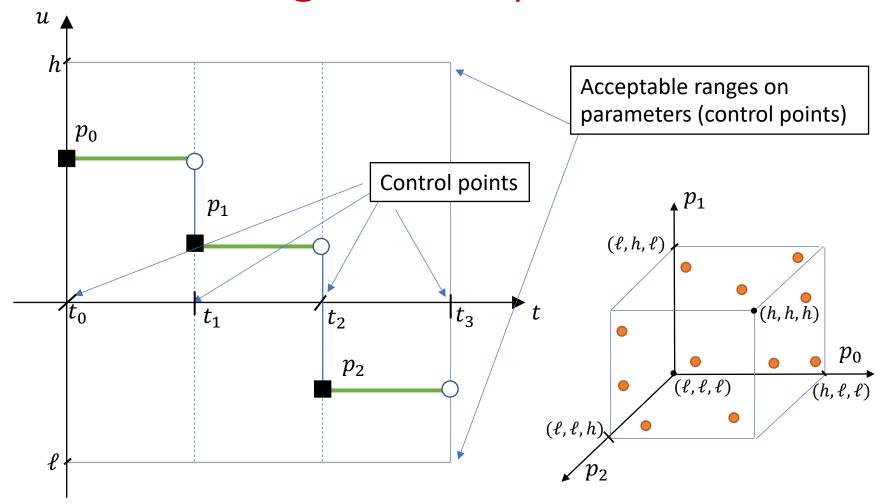


Finite parameterization using control points

Finite Parameterization of u(t):

$$u(t) = \begin{cases} p_0 \text{ if } t_0 \le t < t_1 \\ p_1 \text{ if } t_1 \le t < t_2 \\ p_2 \text{ if } t_2 \le t < t_3 \end{cases}$$

We can view this as values of u are picked for (fixed) time points (determined a priori), and then u(t) is generated using constant interpolation

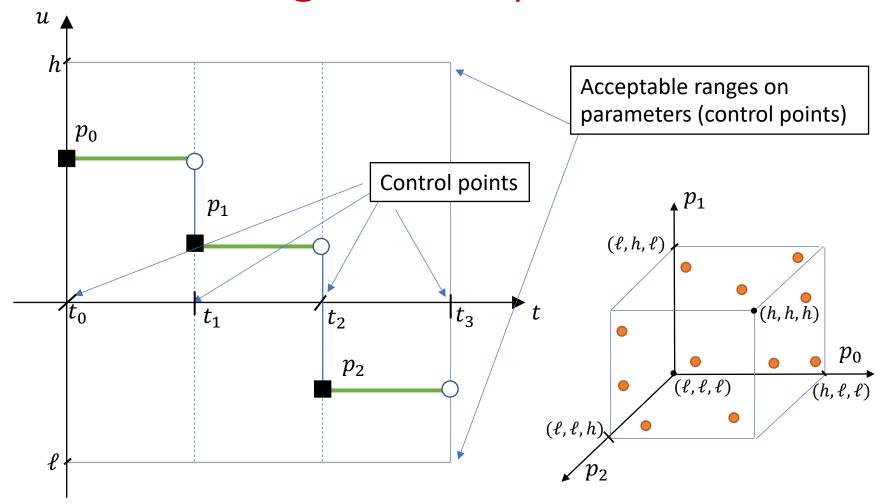


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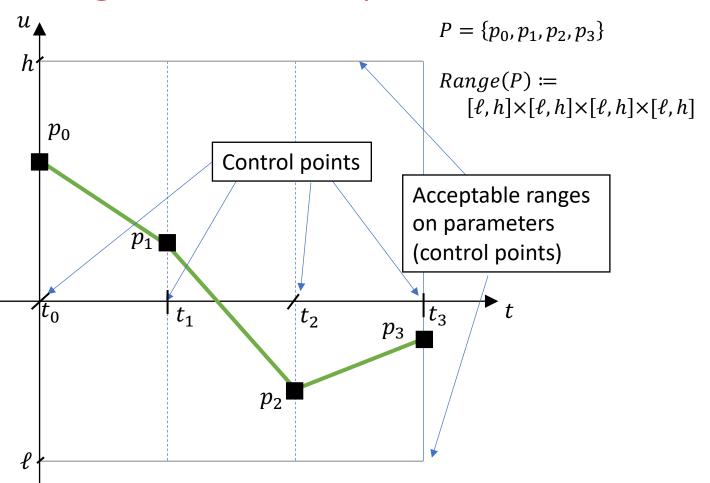


Finite parameterization using linear interpolation

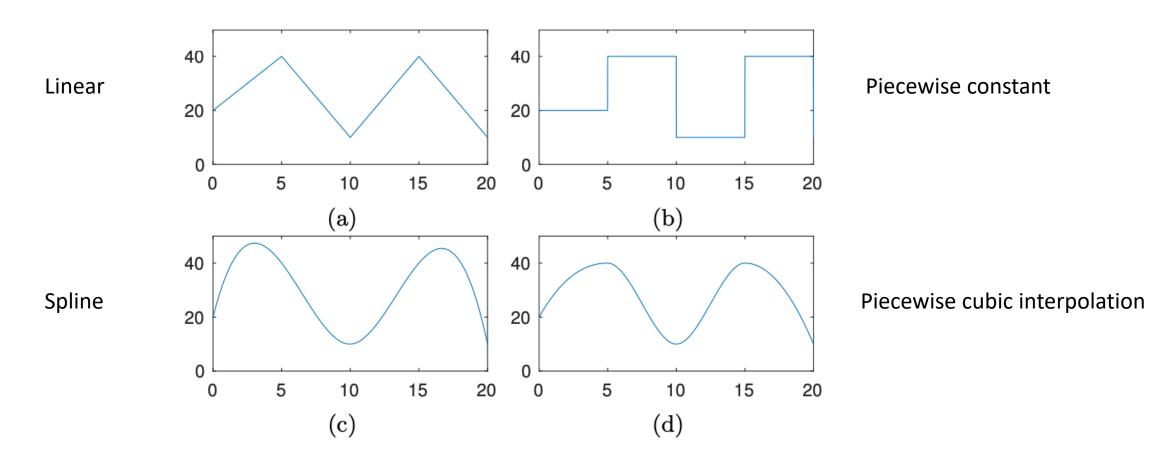
Finite Parameterization of u(t):

$$u(t) = \begin{cases} p_0 + (t - t_0) \cdot \frac{p_1 - p_0}{t_1 - t_0} & \text{if } t_0 \le t < t_1 \\ p_1 + (t - t_1) \cdot \frac{p_2 - p_1}{t_2 - t_1} & \text{if } t_1 \le t < t_2 \\ p_2 + (t - t_2) \cdot \frac{p_3 - p_2}{t_3 - t_2} & \text{if } t_2 \le t < t_3 \end{cases}$$

We can view this as values of u are picked for (fixed) time points (determined a priori), and then u(t) is generated using linear interpolation



Finite parameterization using interpolation



$$\lambda = [20, 40, 10, 40, 10]$$

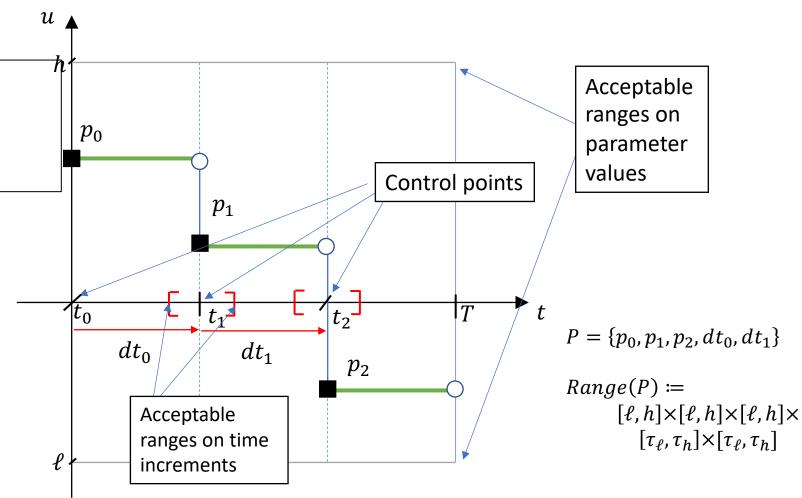
$$t = [0, 5, 10, 15, 20]$$

Finite parameterization variable control point times

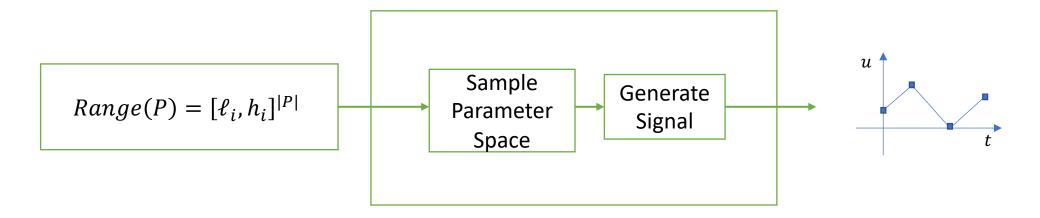
Finite Parameterization of u(t):

$$u(t) = \begin{cases} p_0 \text{ if } t_0 \le t < t_0 + dt_0 \\ p_1 \text{ if } t_1 \le t < t_1 + dt_1 \\ p_2 \text{ if } t_2 \le t < T \end{cases}$$

We can view this as values of u and time increments in u are both picked, and then u(t) is generated using constant interpolation

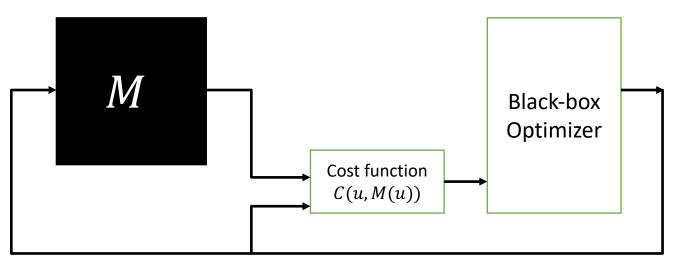


Signal Generator



- Signal Generation controlled by the testing algorithm
 - Parameter space could be sampled all at once
 - Parameter space could be sampled in a sequential fashion, e.g. using a method such as Markov Chain Monte Carlo
 - Sampling scheme could be application-specific: uniform random, quasi-random (more evenly spread out), truncated normal, grid-based sampling (points from a fixed grid), etc.

Black-box Optimization

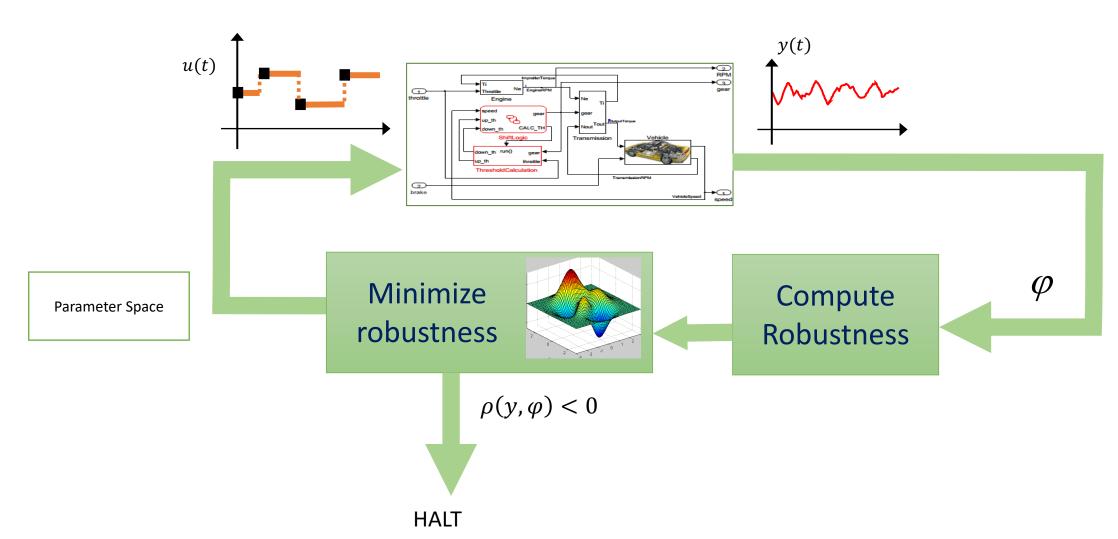


Given:

- Function $M: U \rightarrow Y$ with unknown symbolic representation
- ▶ Ability to query the value of *M* at any given u; query will return some *y*
- ightharpoonup Cost function $C: X \times Y \to \mathbb{R}$
- Objective of black-box optimizer

 - Find \hat{x} such that $||\hat{x} x^*||$ is small
- Let $\widehat{x_i}$ be the best answer found by optimizer in its i^{th} iteration

Falsification using Optimization



Step-by-step of how falsification works

- Given: a finite parameterization for input signals, a model that can be simulated and an STL property
- While the number of allowed iterations is not exhausted do:
 - pick values for the signal parameters
 - generate an input signal
 - run simulation with generated input signal to get output signal
 - compute robustness value of given property w.r.t. the input/output signals
 - ▶ if robustness value is negative, **HALT**
 - pick a new set of values for the signal parameters based on certain heuristics

Picking new parameter values to explore

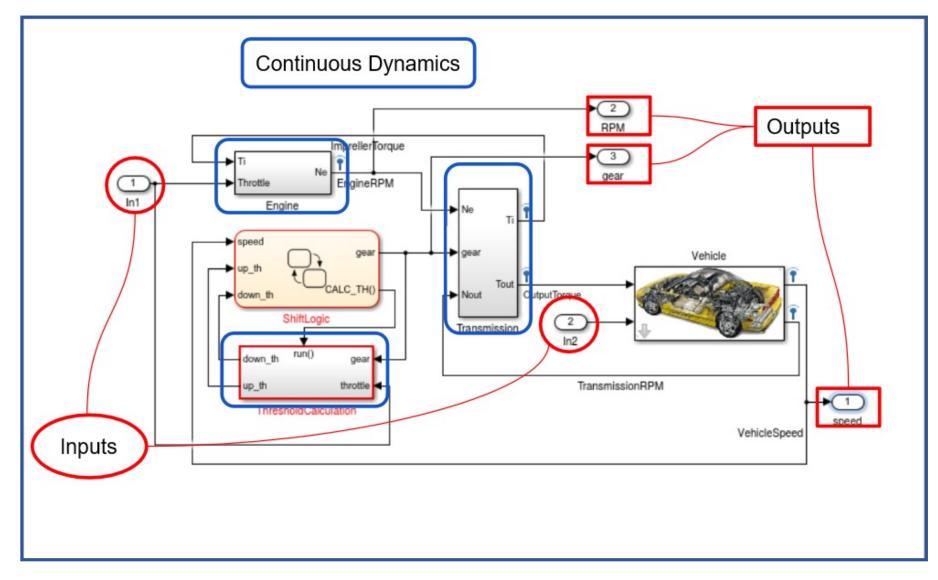
- Pick random sampling as a (not very good) strategy!
- Basic method: locally approximate the gradient of the function ρ locally, and chose the direction of steepest descent (greedy heuristic to take you quickly close to a local optimum)
- Challenge 1: cost surface may not be convex, thus you could have many local optima
- Challenge 2: cost surface may be highly nonlinear and even discontinuous, using just gradient-based methods may not work well
- Heuristics rely on:
 - combining gradient-based methods with perturbing the search strategy (e.g. simulated annealing, stochastic local search with random restarts)
 - evolutionary strategies: Covariance Matrix Adaptation Evolution Strategy (CMA-ES), genetic algorithms etc.
 - probabilistic techniques: Ant Colony Optimization, Cross-Entropy optimization, Bayesian optimization

Model

Inputs:

Throttle

Brake



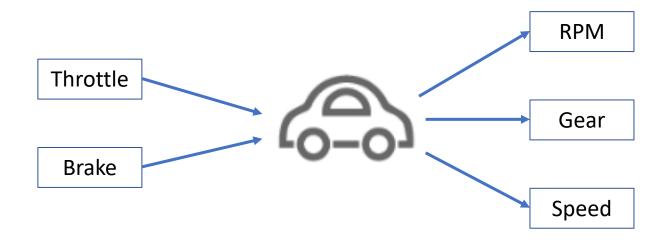
Outputs:

RPM

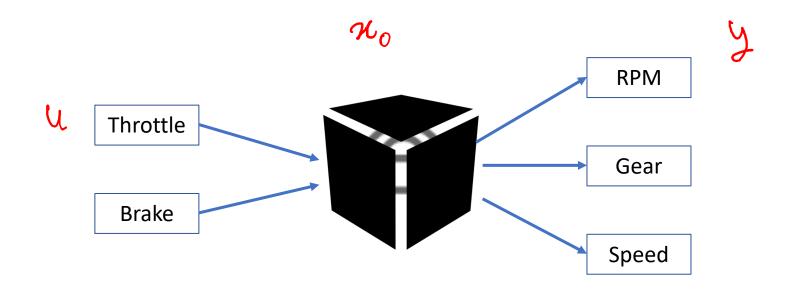
Gear

Speed

Model

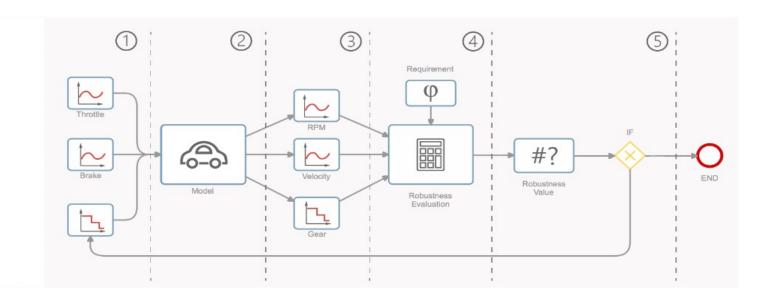


Black Box Assumption



- Less information
- A more general Approach (interesting for industries)

Falsification of CPS



Goal:

Find the inputs (1) which falsify the requirements (4)

Problems:

- Falsify with a low number of simulations
- Functional Input Space



Gaussian Processes

Definition

$$f \sim GP(m,k) \iff (f(t_1), f(t_2), ..., f(t_n)) \sim N(m,K)$$

where $m = (m(t_1), m(t_2), ..., m(t_n))$ is the vector mean

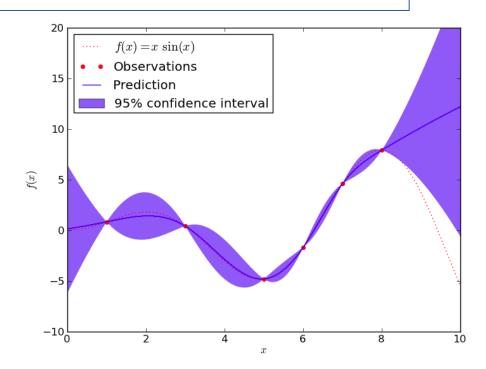
 $K \in \mathbb{R}^{n \times n}$ is the covariance matrix, such that $K_{ij} = k(f(t_i), f(t_j))$

Prediction

$$\underbrace{\{f(\theta_1), \dots, f(\theta_n), f(\theta')\}}_{\mathbf{f}} \sim \mathcal{N}(\mathbf{m}', K')$$

$$\mathbb{E}(f(\theta')) = \underbrace{(k(\theta_1, \theta'), \dots, k(\theta_N, \theta',))}_{\mathbf{k}} \cdot K^{-1} \cdot \mathbf{f}$$

$$var(f(\theta')) = k(\theta', \theta') - \mathbf{k} \cdot K^{-1} \cdot \mathbf{k}^{T}$$



Domain Estimation Problem

Finding the trajectories which falsify the requirements, finding $u \in B$

$$B = \{ \boldsymbol{u} \in U \mid \rho(\phi, \boldsymbol{u}, 0) < 0 \} \subseteq U$$

- \succ Training Set: $K = \{u_i, \rho(\phi, u_i, 0)\}_{i \le n}$ (the partial knowledge after n iterations)
- > Gaussian Process: $\rho_K(u) \sim GP(m_K(u), \sigma_K(u))$ (the partial model)

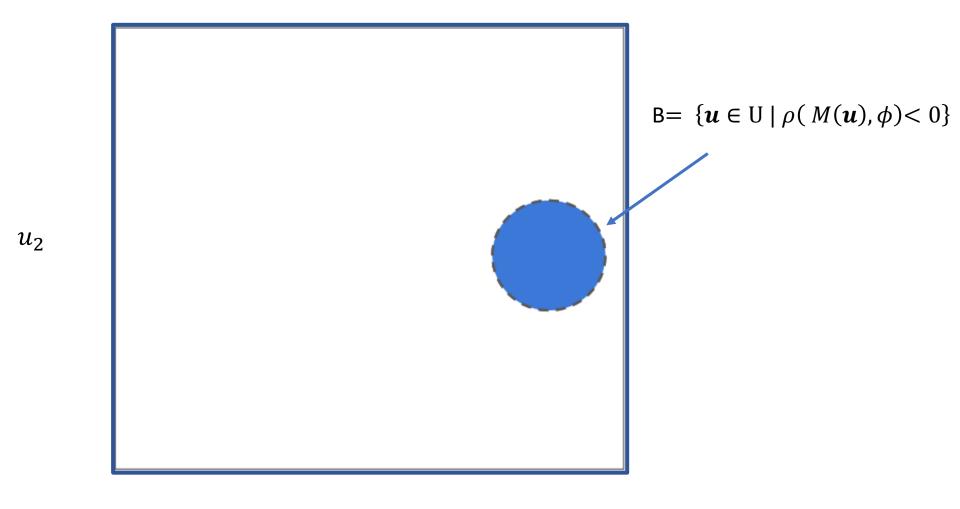
$$P(\rho_K(\boldsymbol{u}) < 0) = CDF(\frac{0 - m_K(\boldsymbol{u})}{\sigma_K(\boldsymbol{u})})$$

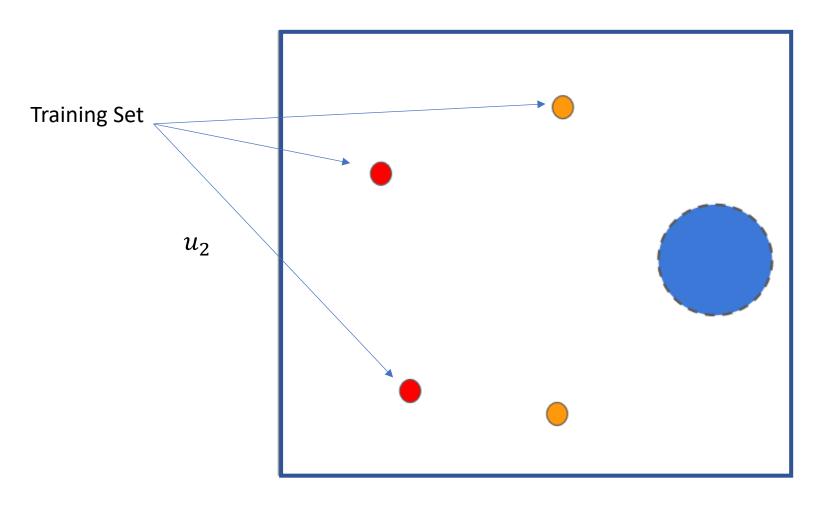
Idea: implementing an iterative sample strategy in order to increase the probability to sample a point in B, as the number of iterations increases.

Algorithm 1

```
1: procedure [B,d] = DOMAINESTIMATION(maxIter, ce, m, f, I)
         i \leftarrow 0, B \leftarrow \emptyset, d \leftarrow +\infty
 2:
 3:
         INITIALIZE(K(f))
 4:
         while (|B| \le ce \text{ and } i \le \text{maxIter}) \text{ do}
 5:
               f_{K(f)} \sim \text{TRAINGAUSSIANPROCESS}(K(f))
 6:
               D_{arid} \leftarrow \text{LHS}(m)
 7:
               x_{new} \leftarrow \text{SAMPLE}\{(x, P(x \in \mathcal{B})), x \in D_{arid}\}
 8:
               f_{new} \leftarrow f(x_{new})
               d \leftarrow \min(d, \text{DISTANCE}(f_{new}, I))
 9:
               K(f) \leftarrow K(f) \cup \{(x_{new}, f_{new})\}
10:
               if f_{new} \in I then
11:
                    B = B \cup \{x_{new}\}
12:
13:
               end if
14:
     i \leftarrow i + 1
     end while
15:
16: end procedure
```

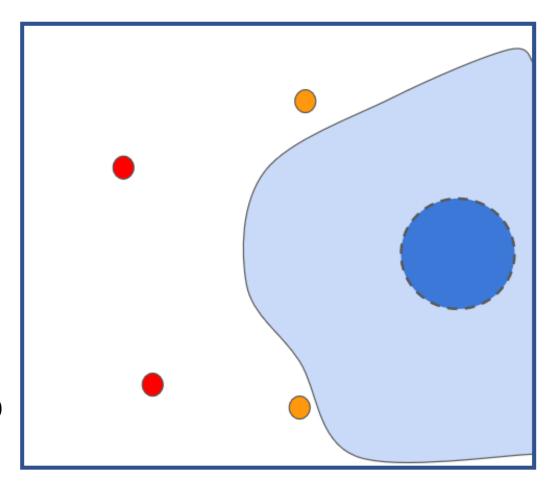
Domain Estimation Algorithm (DEA)





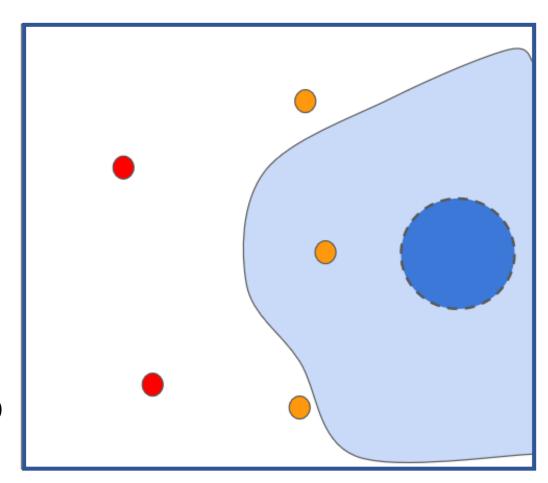
 u_2

$$P(\rho_K(\boldsymbol{u}) < 0) = CDF(\frac{0 - m_K(\boldsymbol{u})}{\sigma_K(\boldsymbol{u})})$$



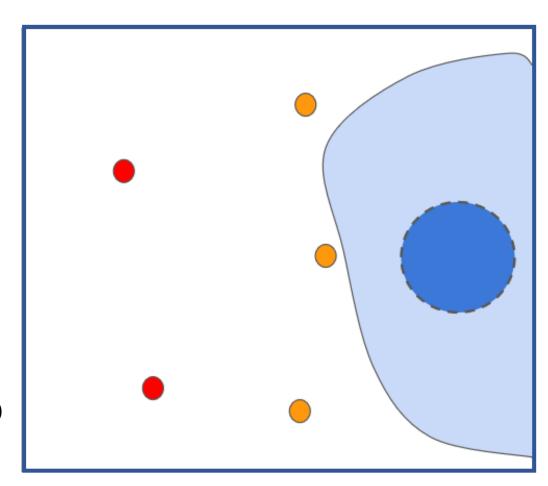
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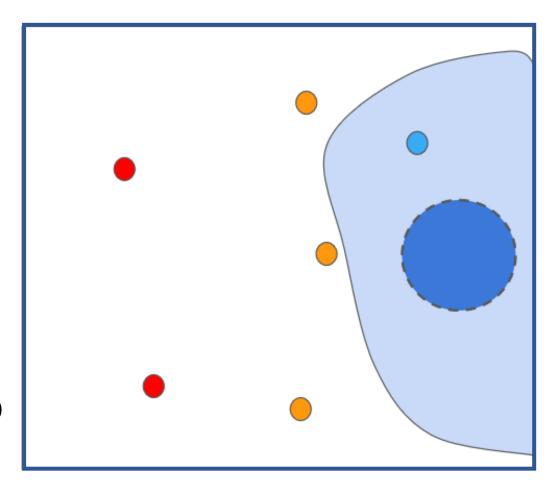
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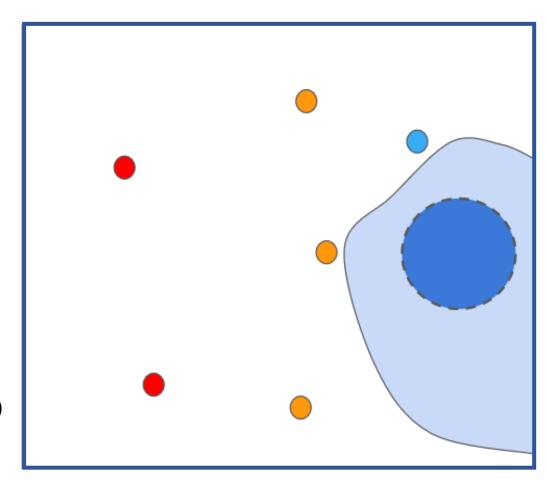
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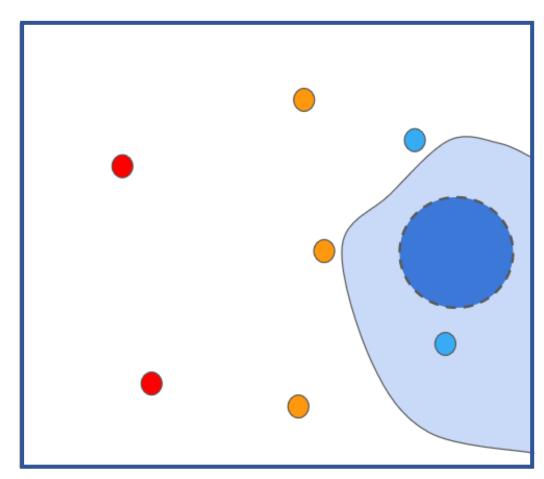
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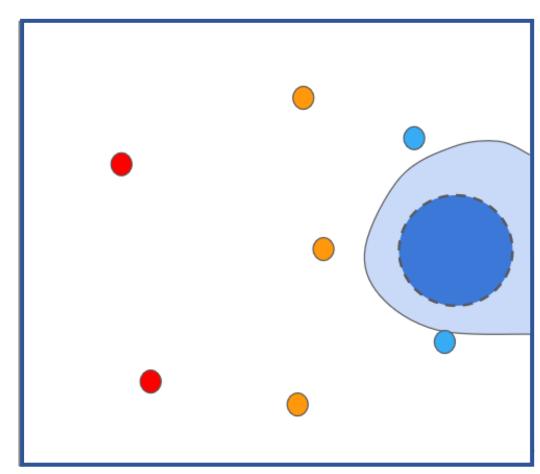
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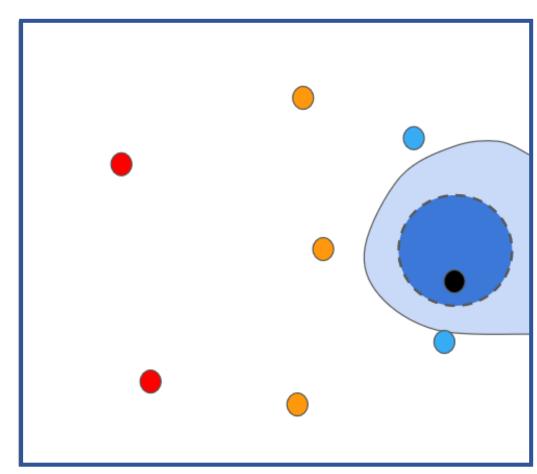
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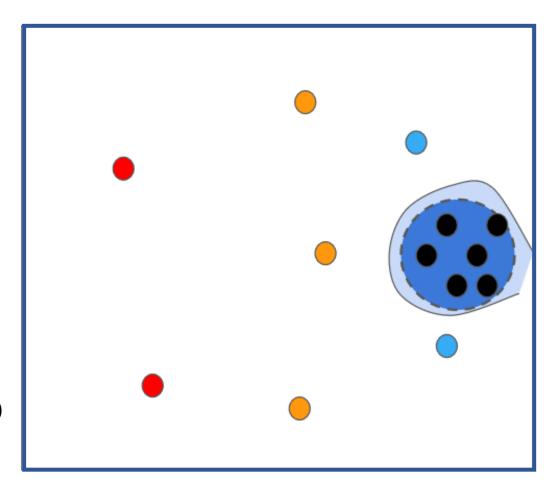
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Domain Estimation Problem

Finding the trajectories which falsify the requirements, finding $u \in B$

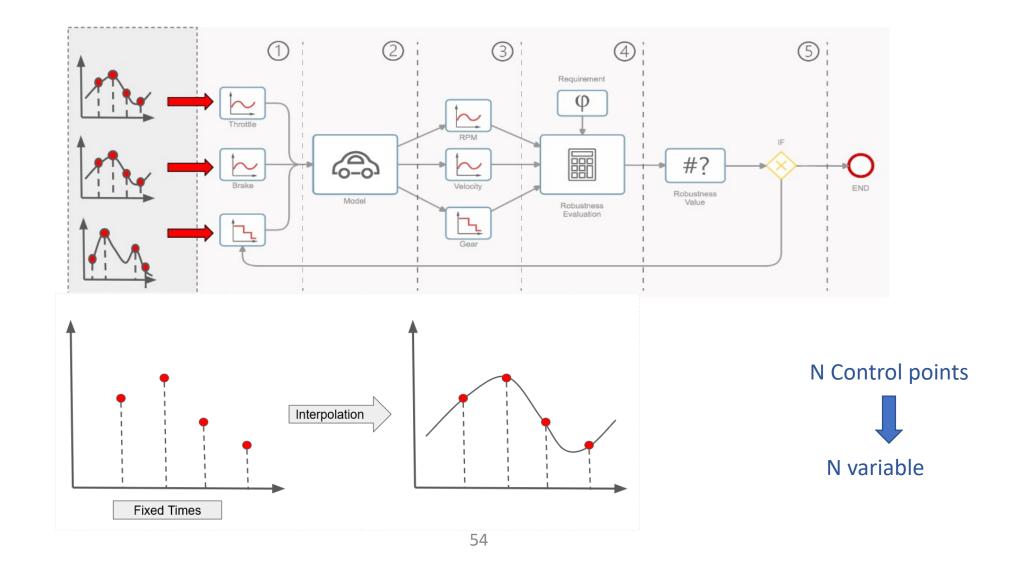
$$B = \{ \boldsymbol{u} \in U \mid \rho(\phi, \boldsymbol{u}, 0) < 0 \} \subseteq U$$

We call B the counterexample set and its elements counterexamples

If B is empty then $\rho(\phi, \mathbf{u}, 0) \geq 0$

Solving the domain estimation problem could be extremely difficult because of the infinite dimensionality of the input space, which is a space of functions

Finite Parameterization



Domain Estimation Problem

Finding the trajectories which falsify the requirements, finding $\hat{c} \in \hat{B}$

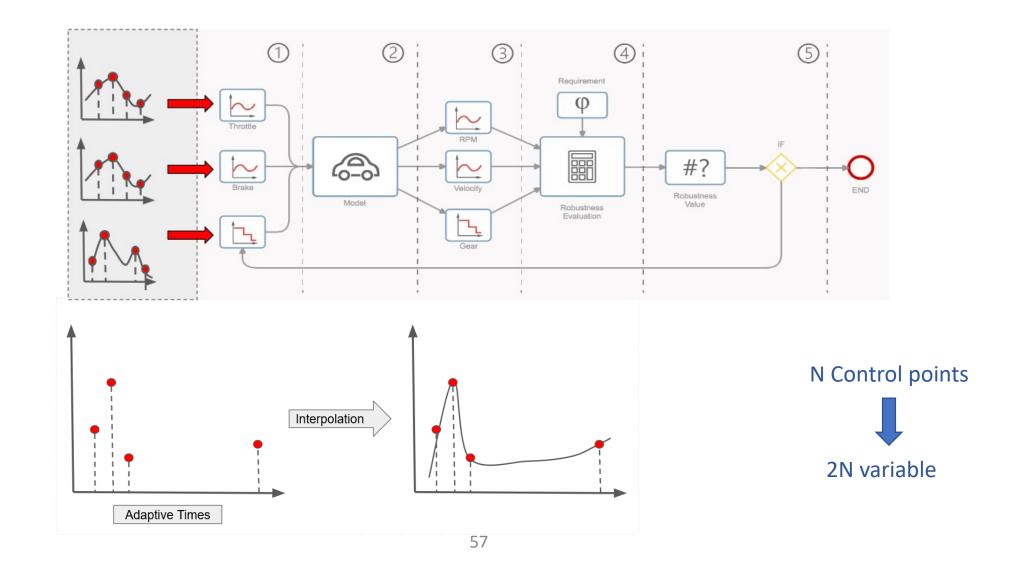
$$\hat{B} = \{ \hat{c} \in U_{n_1} \times \dots \times U_{n_{|U|}} | \rho(\phi, P_n(\hat{c}), 0) \} < 0 \}$$

Where
$$c_k = \{(t_1^k, u_{n_k}^k), \dots, (t_{n_k}^k, u_{k_n})\}$$
 and $P_n = (P_{n_1}, \dots, P_{n_{|U|}})$

Piecewise linear or polynomial functions are known to be dense in the space of continuous functions!

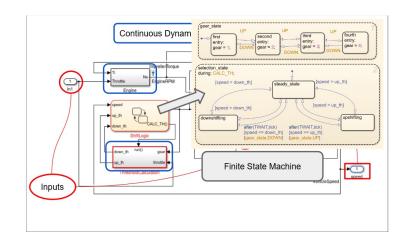
Then, B has at least one element $\iff \exists n \in \omega^{|U|}$, \widehat{B} has at least one element.

Adaptive Parameterization



Tests Case & Results

- $\phi_1(\bar{v},\bar{\omega}) = \mathbf{G}_{[0,30]}(v \leq \bar{v} \wedge \omega \leq \bar{\omega})$ (in the next 30 seconds the engine and vehicle speed never reach $\bar{\omega}$ rpm and \bar{v} km/h, respectively)
- $\phi_2(\bar{v},\bar{\omega}) = \mathbf{G}_{[0,30]}(\omega \leq \bar{\omega}) \to \mathbf{G}_{[0,10]}(v \leq \bar{v})$ (if the engine speed is always less than $\bar{\omega}$ rpm, then the vehicle speed can not exceed \bar{v} km/h in less than 10 sec)
- $\phi_3(\bar{v},\bar{\omega}) = \mathbf{F}_{[0,10]}(v \geq \bar{v}) \to \mathbf{G}_{[0,30]}(\omega \leq \bar{\omega})$ (the vehicle speed is above \bar{v} km/h than from that point on the engine speed is always less than $\bar{\omega}$ rpm)



	Adaptive DEA		Adaptive GP-UCB		S-TaLiRo		
Req	nval	times	nval	times	nval	times	Alg
ϕ_1	4.42 ± 0.53	2.16 ± 0.61	4.16 ± 2.40	0.55 ± 0.30	5.16 ± 4.32	0.57 ± 0.48	UR
ϕ_1	6.90 ± 2.22	5.78 ± 3.88	8.7 ± 1.78	1.52 ± 0.40	39.64 ± 44.49	4.46 ± 4.99	SA
ϕ_{2}	3.24 ± 1.98	1.57 ± 1.91	7.94 ± 3.90	1.55 ± 1.23	12.78 ± 11.27	1.46 ± 1.28	CE
ϕ_2	10.14 ± 2.95	12.39 ± 6.96	23.9 ± 7.39	9.86 ± 4.54	59 ± 42	6.83 ± 4.93	SA
ϕ_{2}	8.52 ± 2.90	9.13 ± 5.90	13.6 ± 3.48	4.12 ± 1.67	43.1 ± 39.23	4.89 ± 4.43	SA
ϕ_3	5.02 ± 0.97	2.91 ± 1.20	5.44 ± 3.14	0.91 ± 0.67	10.04 ± 7.30	1.15 ± 0.84	CE
ϕ_3	7.70 ± 2.36	7.07 ± 3.87	10.52 ± 1.76	2.43 ± 0.92	11 ± 9.10	1.25 ± 1.03	UR

Model

Inputs:

Throttle

Brake

Continuous Dynamics RPM Outputs m reller Torque ErgineRPM Engine Tout ShiftLogic Transmission. TransmissionRPM VehicleSpeed Inputs

Outputs:

RPM

Gear

Speed

https://it.mathworks.com/help/simulink/slref/modeling-an-automatic-transmission-controller.html

	<u>. </u>
Specification	Natural Language
Safety $(\square_{[0,\theta]}\phi)$	ϕ should always hold from time 0 to θ .
Liveness $(\diamondsuit_{[0,\theta]}\phi)$	ϕ should hold at some point from 0 to θ (or now).
Coverage $(\diamond \phi_1 \land \diamond \phi_2 \dots \land \diamond \phi_n)$	ϕ_1 through ϕ_n should hold at some point in the future (or now), not necessarily in order or at the same time.
Stabilization $(\Diamond \Box \phi)$	At some point in the future (or now), ϕ should always hold.
Recurrence $(\Box \diamondsuit \phi)$	At every point in time, ϕ should hold at some point in the future (or now).
Reactive Response $(\Box(\phi \to \psi))$	At every point in time, if ϕ holds then ψ should hold.

Automatic Transmission						
	Natural Language	MTL				
ϕ_1^{AT}	The engine speed never reaches $\bar{\omega}$.	$\Box(\omega$				
ϕ_2^{AT}	The engine and the vehicle speed never reach $\bar{\omega}$ and \bar{v} , resp.	$\Box((\omega<\bar{\omega})\wedge(v<\bar{v}))$				
ϕ_3^{AT}	There should be no transition from gear two to gear one and back to gear two in less than 2.5 sec.	$\Box((g_2 \land Xg_1) \to \Box_{(0,2.5]} \neg g_2)$				
ϕ_4^{AT}	After shifting into gear one, there should be no shift from gear one to any other gear within 2.5 sec.	$\Box((\neg g_1 \land Xg_1) \to \Box_{(0,2.5]}g_1)$				
ϕ_5^{AT}	When shifting into any gear, there should be no shift from that gear to any other gear within 2.5sec.					
ϕ_6^{AT}	If engine speed is always less than $\bar{\omega}$, then vehicle speed can not exceed \bar{v} in less than T sec.	$\neg(\diamondsuit_{[0,T]}(v>\bar{v}) \land \Box(\omega<\bar{\omega}))$				
ϕ_7^{AT}	Within T sec the vehicle speed is above \bar{v} and from that point on the engine speed is always less than $\bar{\omega}$.	$\diamondsuit_{[0,T]}((v \ge \bar{v}) \land \Box(\omega < \bar{\omega}))$				
ϕ_8^{AT}	A gear increase from first to fourth in under 10secs, ending in an RPM above $\bar{\omega}$ within 2 seconds of that, should result in a vehicle speed above \bar{v} .	$((g_1 \ \mathcal{U} \ g_2 \ \mathcal{U} \ g_3 \ \mathcal{U} \ g_4) \wedge \diamondsuit_{[0,10]}(g_4 \wedge \diamondsuit_{[0,2]}(\omega \geq \bar{\omega}))) \rightarrow \diamondsuit_{[0,10]}(g_4 \rightarrow X(g_4 \ \mathcal{U}_{[0,1]} \ (v \geq \bar{v})))$				

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