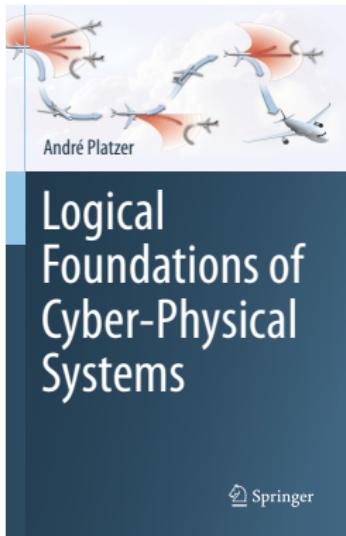


17: Game Proofs & Separations

Logical Foundations of Cyber-Physical Systems



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- 1 Learning Objectives
- 2 Hybrid Game Proofs
 - Soundness
 - Separations
 - Soundness & Completeness
 - Expressiveness
 - Repetitive Diamonds – Convergence Versus Iteration
 - Example Proofs
- 3 Differential Hybrid Games
 - Syntax
 - Example: Zeppelin
 - Differential Game Invariants
 - Example: Zeppelin Proof
- 4 Summary

1 Learning Objectives

2 Hybrid Game Proofs

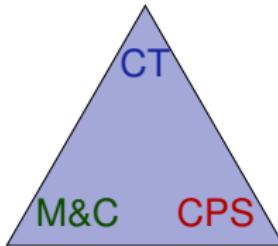
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4 Summary

rigorous reasoning for adversarial dynamics
miracle of soundness
separations
axiomatization of dGL
multi-dynamical systems
differential game invariants



differential games
systems vs. games

CPS semantics
multi-scale feedback

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

Discrete
AssignTest
GameDifferential
EquationChoice
GameSeq.
GameRepeat
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All
RealsSome
Reals

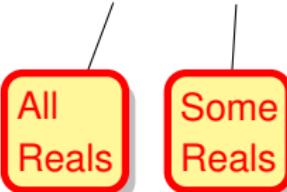


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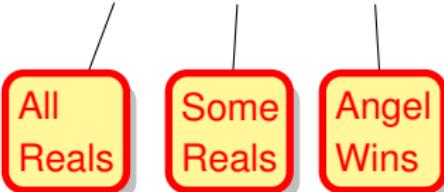


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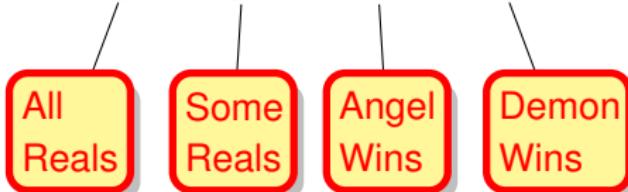


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“Angel has Wings $\langle \alpha \rangle$ ”



Definition (Hybrid game α) $\llbracket \cdot \rrbracket : \text{HG} \rightarrow (\wp(\mathcal{S}) \rightarrow \wp(\mathcal{S}))$

$$\varsigma_{x:=e}(X) = \{\omega \in \mathcal{S} : \omega_x^{\omega[\llbracket e \rrbracket]} \in X\}$$

$$\varsigma_{x'=f(x)}(X) = \{\varphi(0) \in \mathcal{S} : \varphi(r) \in X \text{ for some } \varphi : [0, r] \rightarrow \mathcal{S}, \varphi \models x' = f(x)\}$$

$$\varsigma_Q(X) = \llbracket Q \rrbracket \cap X$$

$$\varsigma_{\alpha \cup \beta}(X) = \varsigma_\alpha(X) \cup \varsigma_\beta(X)$$

$$\varsigma_{\alpha; \beta}(X) = \varsigma_\alpha(\varsigma_\beta(X))$$

$$\varsigma_{\alpha^*}(X) = \bigcap \{Z \subseteq \mathcal{S} : X \cup \varsigma_\alpha(Z) \subseteq Z\}$$

$$\varsigma_{\alpha^\complement}(X) = (\varsigma_\alpha(X^\complement))^\complement$$

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

$$\llbracket e_1 \geq e_2 \rrbracket = \{\omega \in \mathcal{S} : \omega \llbracket e_1 \rrbracket \geq \omega \llbracket e_2 \rrbracket\}$$

$$\llbracket \neg P \rrbracket = (\llbracket P \rrbracket)^\complement$$

$$\llbracket P \wedge Q \rrbracket = \llbracket P \rrbracket \cap \llbracket Q \rrbracket$$

$$\llbracket \langle \alpha \rangle P \rrbracket = \varsigma_\alpha(\llbracket P \rrbracket)$$

$$\llbracket [\alpha] P \rrbracket = \delta_\alpha(\llbracket P \rrbracket)$$

$$[\cdot] \quad [\alpha]P \leftrightarrow \neg\langle\alpha\rangle\neg P$$

$$\langle := \rangle \quad \langle x := e \rangle p(x) \leftrightarrow p(e)$$

$$\langle' \rangle \quad \langle x' = f(x) \rangle P \leftrightarrow \exists t \geq 0 \langle x := y(t) \rangle P$$

$$\langle ? \rangle \quad \langle ?Q \rangle P \leftrightarrow (Q \wedge P)$$

$$\langle \cup \rangle \quad \langle \alpha \cup \beta \rangle P \leftrightarrow \langle \alpha \rangle P \vee \langle \beta \rangle P$$

$$\langle ; \rangle \quad \langle \alpha; \beta \rangle P \leftrightarrow \langle \alpha \rangle \langle \beta \rangle P$$

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$$\langle ^d \rangle \quad \langle \alpha^d \rangle P \leftrightarrow \neg\langle\alpha\rangle\neg P$$

$$\text{M} \quad \frac{P \rightarrow Q}{\langle\alpha\rangle P \rightarrow \langle\alpha\rangle Q}$$

$$\text{FP} \quad \frac{P \vee \langle\alpha\rangle Q \rightarrow Q}{\langle\alpha^*\rangle P \rightarrow Q}$$

$$\text{MP} \quad \frac{P \quad P \rightarrow Q}{Q}$$

$$\forall \quad \frac{p \rightarrow Q}{p \rightarrow \forall x Q} \quad (x \notin \text{FV}(p))$$

$$\text{US} \quad \frac{\varphi}{\varphi_{p(\cdot)}^{\psi(\cdot)}}$$

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Theorem (Soundness)

dGL *proof calculus is sound*

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Do we have to prove anything at all?

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

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$$\mathsf{M} \quad \langle \alpha \rangle P \vee \langle \alpha \rangle Q \rightarrow \langle \alpha \rangle (P \vee Q)$$

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

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$$\mathsf{B} \quad \langle \alpha \rangle \exists x P \rightarrow \exists x \langle \alpha \rangle P$$

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$$\mathsf{G} \quad \frac{P}{[\alpha]P}$$

$$\mathsf{M}_{[\cdot]} \frac{P \rightarrow Q}{[\alpha]P \rightarrow [\alpha]Q}$$

$$\mathsf{R} \quad \frac{P_1 \wedge P_2 \rightarrow Q}{[\alpha]P_1 \wedge [\alpha]P_2 \rightarrow [\alpha]Q}$$

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$$\mathsf{FA} \quad \langle \alpha^* \rangle P \rightarrow P \vee \langle \alpha^* \rangle (\neg P \wedge \langle \alpha \rangle P)$$

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Theorem (Axiomatic separation: hybrid systems vs. hybrid games)

Axiomatic separation is K, I, C, B, V, G. So, dGL is a subregular, sub-Barcan, monotonic modal logic without loop induction axioms.

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One game's boxes are another game's diamonds.
Don't use axioms that do not belong to you!

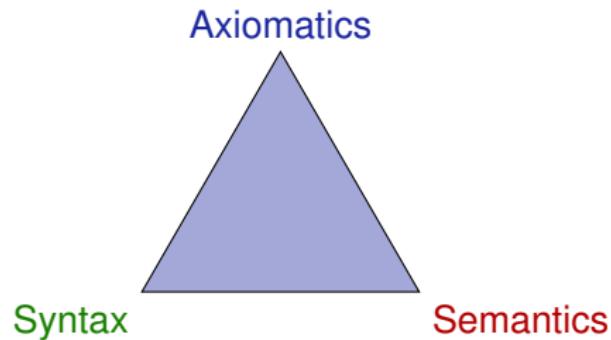
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Proof.

$$\langle \cup \rangle \quad \langle \alpha \cup \beta \rangle P \leftrightarrow \langle \alpha \rangle P \vee \langle \beta \rangle P$$

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$$\langle ; \rangle \quad \llbracket \langle \alpha; \beta \rangle P \rrbracket = \varsigma_{\alpha; \beta}(\llbracket P \rrbracket) = \varsigma_\alpha(\varsigma_\beta(\llbracket P \rrbracket)) = \varsigma_\alpha(\llbracket \langle \beta \rangle P \rrbracket) = \llbracket \langle \alpha \rangle \langle \beta \rangle P \rrbracket \quad \langle ; \rangle \quad \langle \alpha; \beta \rangle P \leftrightarrow \langle \alpha \rangle \langle \beta \rangle P$$

$$[\cdot] \text{ is sound by determinacy} \quad [\cdot] \quad [\alpha] P \leftrightarrow \neg \langle \alpha \rangle \neg P$$

M Assume the premise $P \rightarrow Q$ is valid, i.e., $\llbracket P \rrbracket \subseteq \llbracket Q \rrbracket$.

Then the conclusion $\langle \alpha \rangle P \rightarrow \langle \alpha \rangle Q$ is valid, i.e.,

$\llbracket \langle \alpha \rangle P \rrbracket = \varsigma_\alpha(\llbracket P \rrbracket) \subseteq \varsigma_\alpha(\llbracket Q \rrbracket) = \llbracket \langle \alpha \rangle Q \rrbracket$ by monotonicity.

$$\text{M } \frac{P \rightarrow Q}{\langle \alpha \rangle P \rightarrow \langle \alpha \rangle Q}$$



Soundness links semantics and axiomatics in perfect unison!

Compositional Soundness

- Soundness: If P provable then P valid $\vdash P$ implies $\models P$
- *Conditio sine qua non* for logic
- Every formula that it proves with *any* proof has to be valid.
- Fortunately, proofs are composed from axioms by proof rules.

Sufficient:

- ① All axioms are sound: valid formulas.
- ② All proof rules are sound: take valid premises to valid conclusions.

Then

- Proof is a long combination of many simple arguments.
- Each individual step is a sound axiom or sound proof rule, so sound.

Soundness+Completeness links semantics and axiomatics in perfect unison!

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Theorem (Completeness)

dGL calculus is a sound & complete axiomatization of hybrid games relative to any (differentially) expressive¹ logic L.

$$\models \varphi \text{ iff } L \vdash \varphi$$

¹ $\forall \varphi \in \text{dGL} \exists \varphi^\flat \in L \models \varphi \leftrightarrow \varphi^\flat$

$\langle x' = f(x) \rangle G \leftrightarrow (\langle x' = f(x) \rangle G)^\flat$ provable for $G \in L$

Corollary (Constructive)

Constructive and Moschovakis-coding-free. (Minimal: $x' = f(x), \exists, [\alpha^]$)*

Corollary (Characterization of hybrid game challenges)

- $[\alpha^*]G$: *Succinct invariants* discrete Π_2^0
- $[x' = f(x)]G$ and $\langle x' = f(x) \rangle G$: *Succinct differential (in)variants* Δ_1^1
- $\exists x G$: *Complexity depends on Herbrand disjunctions:* discrete Π_1^1
✓ *uninterpreted* ✓ *reals* ✗ $\exists x [\alpha^*]G$ Π_1^1 -complete for discrete α

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set is Π_n^0 iff it's $\{x : \forall y_1 \exists y_2 \forall y_3 \dots y_n \varphi(x, y_1, \dots, y_n)\}$ for a decidable φ

set is Σ_n^0 iff it's $\{x : \exists y_1 \forall y_2 \exists y_3 \dots y_n \varphi(x, y_1, \dots, y_n)\}$ for a decidable φ

set is Π_1^1 iff it's $\{x : \forall f \exists y \varphi(x, y, f)\}$ for a decidable φ and functions f

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$$\Delta_n^i = \Sigma_n^i \cap \Pi_n^i$$

Theorem (Expressive Power: hybrid systems < hybrid games)

dGL for hybrid games strictly more expressive than dL for hybrid systems:

$$\text{dL} < \text{dGL}$$

“ \leq ” For every dL formula φ there is a dGL formula $\tilde{\varphi}$ that is equivalent.

“ $\not\leq$ ” Not the other way around.

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Easy: same formula where Angel plays for nondeterminism.

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Hard: see proof.

TOCL'15

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TOCL'15

Corollary

Hybrid games are strictly more than hybrid systems.

con

$$\Gamma \vdash \langle \alpha^* \rangle Q, \Delta$$

$$\vdash x \geq 0 \rightarrow \langle (x := x - 1)^* \rangle x < 1$$

$$\text{con} \quad \frac{\Gamma \vdash \exists v p(v), \Delta \quad \vdash \forall v > 0 (p(v) \rightarrow \langle \alpha \rangle p(v - 1)) \quad \exists v \leq 0 p(v) \vdash Q}{\Gamma \vdash \langle \alpha^* \rangle Q, \Delta}$$

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$$\rightarrow R \quad \frac{}{\vdash x \geq 0 \vdash \langle (x := x - 1)^* \rangle x < 1} \quad \vdash x \geq 0 \rightarrow \langle (x := x - 1)^* \rangle x < 1$$

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$$\begin{array}{c} \text{con} \quad \frac{}{x \geq 0 \vdash \exists n x < n+1} \quad \frac{}{x < n+1 \wedge n > 0 \vdash \langle x := x - 1 \rangle x < n-1+1} \quad \frac{}{\exists n \leq 0 x < n+1 \vdash x < 1} \\ \rightarrow R \quad \frac{x \geq 0 \vdash \langle (x := x - 1)^* \rangle x < 1}{\vdash x \geq 0 \rightarrow \langle (x := x - 1)^* \rangle x < 1} \end{array}$$

$$p(n) \equiv x < n+1$$

$$\text{con} \quad \frac{\Gamma \vdash \exists v p(v), \Delta \quad \vdash \forall v > 0 (p(v) \rightarrow \langle \alpha \rangle p(v-1)) \quad \exists v \leq 0 p(v) \vdash Q}{\Gamma \vdash \langle \alpha^* \rangle Q, \Delta} (v \notin \alpha)$$

$$\begin{array}{c} * \\ \text{con} \quad \frac{\mathbb{R} \quad \frac{x \geq 0 \vdash \exists n x < n+1}{x < n+1 \wedge n > 0 \vdash \langle x := x - 1 \rangle x < n-1+1} \quad \exists n \leq 0 x < n+1 \vdash x < 1}{x \geq 0 \vdash \langle (x := x - 1)^* \rangle x < 1} \\ \rightarrow R \end{array}$$

$$p(n) \equiv x < n+1$$

$$\text{con} \quad \frac{\Gamma \vdash \exists v p(v), \Delta \quad \vdash \forall v > 0 (p(v) \rightarrow \langle \alpha \rangle p(v-1)) \quad \exists v \leq 0 p(v) \vdash Q}{\Gamma \vdash \langle \alpha^* \rangle Q, \Delta} (v \notin \alpha)$$

$$\begin{array}{c} \text{R} \frac{*}{x \geq 0 \vdash \exists n x < n+1} \stackrel{:=}{=} \frac{x < n+1 \wedge n > 0 \vdash x-1 < n-1+1}{x < n+1 \wedge n > 0 \vdash \langle x := x-1 \rangle x < n-1+1} \quad \exists n \leq 0 x < n+1 \vdash x < 1 \\ \text{con} \quad \frac{}{x \geq 0 \vdash \langle (x := x-1)^* \rangle x < 1} \\ \rightarrow \text{R} \quad \frac{}{\vdash x \geq 0 \rightarrow \langle (x := x-1)^* \rangle x < 1} \end{array}$$

$$p(n) \equiv x < n+1$$

$$\text{con} \quad \frac{\Gamma \vdash \exists v p(v), \Delta \quad \vdash \forall v > 0 (p(v) \rightarrow \langle \alpha \rangle p(v-1)) \quad \exists v \leq 0 p(v) \vdash Q}{\Gamma \vdash \langle \alpha^* \rangle Q, \Delta} (v \notin \alpha)$$

$$\begin{array}{c} * \\ \text{con} \quad \frac{\mathbb{R} \dfrac{x \geq 0 \vdash \exists n x < n+1 \stackrel{:=}{\leftarrow} \dfrac{\mathbb{R} \dfrac{x < n+1 \wedge n > 0 \vdash x-1 < n-1+1}{x < n+1 \wedge n > 0 \vdash \langle x := x-1 \rangle x < n-1+1}}{x < n+1 \wedge n > 0 \vdash \langle x := x-1 \rangle^* x < 1}}{x \geq 0 \vdash \langle (x := x-1)^* \rangle x < 1} \quad \exists n \leq 0 x < n+1 \vdash x < 1 \end{array} \rightarrow R$$

$$p(n) \equiv x < n+1$$

$$\text{con} \frac{\Gamma \vdash \exists v p(v), \Delta \quad \vdash \forall v > 0 (p(v) \rightarrow \langle \alpha \rangle p(v - 1)) \quad \exists v \leq 0 p(v) \vdash Q}{\Gamma \vdash \langle \alpha^* \rangle Q, \Delta} (v \notin \alpha)$$

$$\begin{array}{c} * \\ \text{con} \frac{\mathbb{R} \frac{x \geq 0 \vdash \exists n x < n + 1 \stackrel{:=}{\leftarrow} \frac{\mathbb{R} \frac{*}{x < n + 1 \wedge n > 0 \vdash x - 1 < n - 1 + 1}}{x < n + 1 \wedge n > 0 \vdash \langle x := x - 1 \rangle x < n - 1 + 1}}{\exists n \leq 0 x < n + 1 \vdash x < 1}}{x \geq 0 \vdash \langle (x := x - 1)^* \rangle x < 1} \\ \rightarrow R \end{array}$$

$$p(n) \equiv x < n + 1$$

$$x \geq 0 \rightarrow \langle (\underbrace{(x := x - 1) \cap}_{\beta} \underbrace{x := x - 2)}_{\alpha})^* \rangle 0 \leq x < 2$$

► Fixpoint style proof technique

$\langle^* \rangle, \forall, \text{MP}$

$$x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2$$

$$x \geq 0 \rightarrow \langle (\underbrace{x := x - 1}_{\beta} \cap \underbrace{x := x - 2}_{\gamma})^* \rangle 0 \leq x < 2$$

$\overbrace{\hspace{10em}}^{\alpha}$

► Fixpoint style proof technique

$$\frac{\text{US} \quad \overline{\forall x (0 \leq x < 2 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 2 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2) \rightarrow (x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2)}}{\langle^* \rangle, \forall, \text{MP} \quad x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2}$$

$$x \geq 0 \rightarrow \langle (\underbrace{(x := x - 1) \cap}_{\beta} \underbrace{x := x - 2)}_{\alpha})^* \rangle 0 \leq x < 2$$

► Fixpoint style proof technique

$$\begin{array}{c}
 \dfrac{\langle \cup \rangle, \langle d \rangle}{\forall x (0 \leq x < 2 \vee \langle \alpha \rangle p(x) \rightarrow p(x)) \rightarrow (x \geq 0 \rightarrow p(x))} \\
 \hline
 \text{US} \quad \dfrac{\forall x (0 \leq x < 2 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 2 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2) \rightarrow (x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2)}{\langle^* \rangle, \forall, \text{MP} \quad x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2}
 \end{array}$$

$$x \geq 0 \rightarrow \langle (\underbrace{(x := x - 1) \cap}_{\beta} \underbrace{x := x - 2)}_{\alpha})^* \rangle 0 \leq x < 2$$

► Fixpoint style proof technique

$$\begin{array}{c}
 \frac{\langle := \rangle}{\forall x (0 \leq x < 2 \vee \langle \beta \rangle p(x) \wedge \langle \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (x \geq 0 \rightarrow p(x))} \\
 \frac{\langle \cup \rangle, \langle ^d \rangle}{\forall x (0 \leq x < 2 \vee \langle \alpha \rangle p(x) \rightarrow p(x)) \rightarrow (x \geq 0 \rightarrow p(x))} \\
 \hline
 \text{US} \quad \frac{\forall x (0 \leq x < 2 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 2 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2) \rightarrow (x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2)}{x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2}
 \end{array}$$

$$x \geq 0 \rightarrow \langle (\underbrace{(x := x - 1) \cap (x := x - 2)}_{\alpha})^* \rangle 0 \leq x < 2$$

β γ

► Fixpoint style proof technique

\mathbb{R}	$\forall x (0 \leq x < 2 \vee p(x-1) \wedge p(x-2) \rightarrow p(x)) \rightarrow (x \geq 0 \rightarrow p(x))$
$\langle := \rangle$	$\forall x (0 \leq x < 2 \vee \langle \beta \rangle p(x) \wedge \langle \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (x \geq 0 \rightarrow p(x))$
$\langle \cup \rangle, \langle ^d \rangle$	$\forall x (0 \leq x < 2 \vee \langle \alpha \rangle p(x) \rightarrow p(x)) \rightarrow (x \geq 0 \rightarrow p(x))$
US	$\forall x (0 \leq x < 2 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 2 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2) \rightarrow (x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2)$
$\langle^* \rangle, \forall, \text{MP}$	$x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2$

$$x \geq 0 \rightarrow \langle (\underbrace{(x := x - 1) \cap (x := x - 2)}_{\alpha})^* \rangle 0 \leq x < 2$$

β γ

► Fixpoint style proof technique

		*
R	$\forall x (0 \leq x < 2 \vee p(x-1) \wedge p(x-2) \rightarrow p(x)) \rightarrow (x \geq 0 \rightarrow p(x))$	
$\langle := \rangle$	$\forall x (0 \leq x < 2 \vee \langle \beta \rangle p(x) \wedge \langle \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (x \geq 0 \rightarrow p(x))$	
$\langle \cup \rangle, \langle ^d \rangle$	$\forall x (0 \leq x < 2 \vee \langle \alpha \rangle p(x) \rightarrow p(x)) \rightarrow (x \geq 0 \rightarrow p(x))$	
US	$\forall x (0 \leq x < 2 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 2 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2) \rightarrow (x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2)$	
$\langle^* \rangle, \forall, \text{MP}$		$x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2$

A Example Proof: Hybrid Game

$$\langle \underbrace{(\underbrace{x := 1; x' = 1^d}_{\beta} \cup \underbrace{x := x - 1}_{\gamma})^*}_{\alpha} \rangle 0 \leq x < 1$$

► Fixpoint style proof technique

$\langle^* \rangle$

true $\rightarrow \langle \alpha^* \rangle 0 \leq x < 1$

A Example Proof: Hybrid Game

$$\langle \underbrace{(\underbrace{x := 1; x' = 1^d}_{\beta} \cup \underbrace{x := x - 1}_{\gamma})^*}_{\alpha} \rangle 0 \leq x < 1$$

► Fixpoint style proof technique

US

$$\frac{\forall x (0 \leq x < 1 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 1 \rightarrow \langle \alpha^* \rangle 0 \leq x < 1) \rightarrow (\text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1)}{\langle * \rangle \text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1}$$

A Example Proof: Hybrid Game

$$\langle \underbrace{(\underbrace{x := 1; x' = 1^d}_{\beta} \cup \underbrace{x := x - 1}_{\gamma})^*}_{\alpha} \rangle 0 \leq x < 1$$

► Fixpoint style proof technique

$\langle \cup \rangle$

$$\forall x (0 \leq x < 1 \vee \langle \beta \cup \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$$

US

$$\forall x (0 \leq x < 1 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 1 \rightarrow \langle \alpha^* \rangle 0 \leq x < 1) \rightarrow (\text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1)$$

$\langle ^* \rangle$

$$\text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1$$

A Example Proof: Hybrid Game

$$\langle \underbrace{(\underbrace{x := 1; x' = 1^d}_{\beta} \cup \underbrace{x := x - 1}_{\gamma})^*}_{\alpha} \rangle 0 \leq x < 1$$

► Fixpoint style proof technique

$\langle ; \rangle, \langle ^d \rangle$	$\forall x (0 \leq x < 1 \vee \langle \beta \rangle p(x) \vee \langle \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle \cup \rangle$	$\forall x (0 \leq x < 1 \vee \langle \beta \cup \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
US	$\forall x (0 \leq x < 1 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 1 \rightarrow \langle \alpha^* \rangle 0 \leq x < 1) \rightarrow (\text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1)$
$\langle ^* \rangle$	$\text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1$

A Example Proof: Hybrid Game

$$\langle \underbrace{(\underbrace{x := 1; x' = 1^d}_{\beta} \cup \underbrace{x := x - 1}_{\gamma})^*}_{\alpha} \rangle 0 \leq x < 1$$

► Fixpoint style proof technique

'	$\forall x (0 \leq x < 1 \vee \langle x := 1 \rangle \neg \langle x' = 1 \rangle \neg p(x) \vee p(x-1) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle ; \rangle, \langle ^d \rangle$	$\forall x (0 \leq x < 1 \vee \langle \beta \rangle p(x) \vee \langle \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle \cup \rangle$	$\forall x (0 \leq x < 1 \vee \langle \beta \cup \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
US	$\forall x (0 \leq x < 1 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 1 \rightarrow \langle \alpha^* \rangle 0 \leq x < 1) \rightarrow (\text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1)$
$\langle ^* \rangle$	$\text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1$

A Example Proof: Hybrid Game

$$\langle \underbrace{(\underbrace{x := 1; x' = 1^d}_{\beta} \cup \underbrace{x := x - 1}_{\gamma})^*}_{\alpha} \rangle 0 \leq x < 1$$

► Fixpoint style proof technique

$\langle := \rangle$	$\forall x (0 \leq x < 1 \vee \langle x := 1 \rangle \neg \exists t \geq 0 \langle x := x + t \rangle \neg p(x) \vee p(x-1) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle' \rangle$	$\forall x (0 \leq x < 1 \vee \langle x := 1 \rangle \neg \langle x' = 1 \rangle \neg p(x) \vee p(x-1) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle ; \rangle, \langle^d \rangle$	$\forall x (0 \leq x < 1 \vee \langle \beta \rangle p(x) \vee \langle \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle \cup \rangle$	$\forall x (0 \leq x < 1 \vee \langle \beta \cup \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
US	$\forall x (0 \leq x < 1 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 1 \rightarrow \langle \alpha^* \rangle 0 \leq x < 1) \rightarrow (\text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1)$
$\langle^* \rangle$	$\text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1$

A Example Proof: Hybrid Game

$$\langle \underbrace{(x := 1; x' = 1^d) \cup x := x - 1}_{\alpha} \rangle^* 0 \leq x < 1$$

β γ

► Fixpoint style proof technique

\mathbb{R}	$\forall x (0 \leq x < 1 \vee \forall t \geq 0 p(1+t) \vee p(x-1) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle := \rangle$	$\forall x (0 \leq x < 1 \vee \langle x := 1 \rangle \neg \exists t \geq 0 \langle x := x + t \rangle \neg p(x) \vee p(x-1) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle' \rangle$	$\forall x (0 \leq x < 1 \vee \langle x := 1 \rangle \neg \langle x' = 1 \rangle \neg p(x) \vee p(x-1) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle ; \rangle, \langle^d \rangle$	$\forall x (0 \leq x < 1 \vee \langle \beta \rangle p(x) \vee \langle \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle \cup \rangle$	$\forall x (0 \leq x < 1 \vee \langle \beta \cup \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
US	$\forall x (0 \leq x < 1 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 1 \rightarrow \langle \alpha^* \rangle 0 \leq x < 1) \rightarrow (\text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1)$
$\langle^* \rangle$	$\text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1$

A Example Proof: Hybrid Game

$$\langle \underbrace{(x := 1; x' = 1^d) \cup x := x - 1}_{\alpha} \rangle^* 0 \leq x < 1$$

β γ

► Fixpoint style proof technique

	*
\mathbb{R}	$\forall x (0 \leq x < 1 \vee \forall t \geq 0 p(1+t) \vee p(x-1) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle := \rangle$	$\forall x (0 \leq x < 1 \vee \langle x := 1 \rangle \neg \exists t \geq 0 \langle x := x + t \rangle \neg p(x) \vee p(x-1) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle' \rangle$	$\forall x (0 \leq x < 1 \vee \langle x := 1 \rangle \neg \langle x' = 1 \rangle \neg p(x) \vee p(x-1) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle ; \rangle, \langle^d \rangle$	$\forall x (0 \leq x < 1 \vee \langle \beta \rangle p(x) \vee \langle \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
$\langle \cup \rangle$	$\forall x (0 \leq x < 1 \vee \langle \beta \cup \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (\text{true} \rightarrow p(x))$
US	$\forall x (0 \leq x < 1 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 1 \rightarrow \langle \alpha^* \rangle 0 \leq x < 1) \rightarrow (\text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1)$
$\langle^* \rangle$	$\text{true} \rightarrow \langle \alpha^* \rangle 0 \leq x < 1$

1 Learning Objectives

2 Hybrid Game Proofs

- Soundness
- Separations
- Soundness & Completeness
- Expressiveness
- Repetitive Diamonds – Convergence Versus Iteration
- Example Proofs

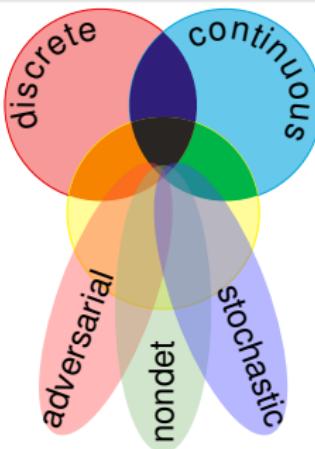
3 Differential Hybrid Games

- Syntax
- Example: Zeppelin
- Differential Game Invariants
- Example: Zeppelin Proof

4 Summary

CPS Dynamics

CPS are characterized by multiple facets of dynamical systems.



CPS Compositions

CPS combines multiple simple dynamical effects.

Descriptive simplification

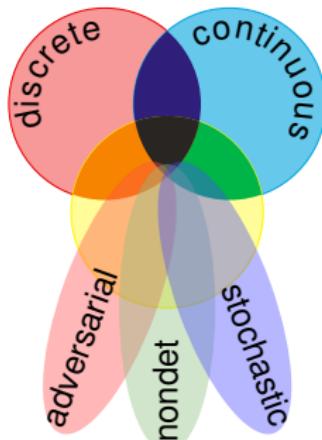
Tame Parts

Exploiting compositionality tames CPS complexity.

Analytic simplification

hybrid systems

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

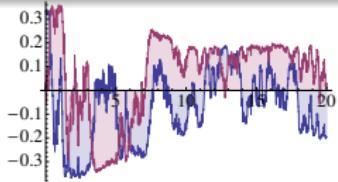


hybrid games

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

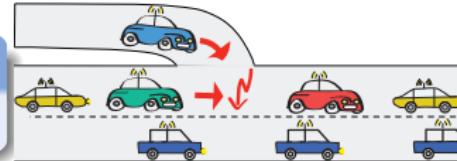
stochastic hybrid sys.

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



distributed hybrid sys.

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



Discrete
Assign

Test
Game

Choice
Game

Seq.
Game

Repeat
Game

Dual
Game

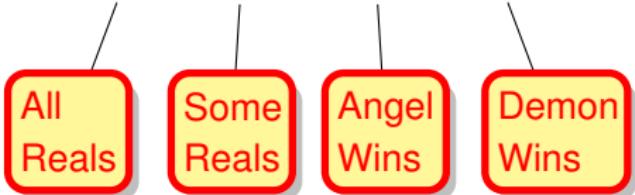
Definition (Differential hybrid game α)

(TOCL'17)

$x := e \mid ?Q \mid x' = f(x, y, z) \&^d y \in Y \& z \in Z \mid \alpha \cup \beta \mid \alpha; \beta \mid \alpha^* \mid \alpha^d$

Definition (dGL Formula P)

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



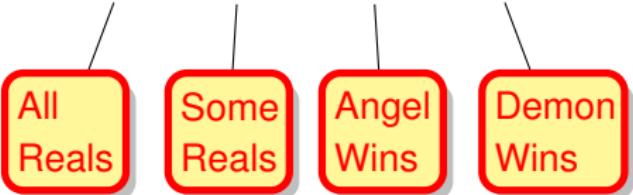


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Discrete
Assign

Test
Game

Differential
Game

Choice
Game

Seq.
Game

Repeat
Game

Dual
Game

Definition (Differential hybrid game α)

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$$x := e \mid ?Q \mid x' = f(x, y, z) \&^d y \in Y \& z \in Z \mid \alpha \cup \beta \mid \alpha; \beta \mid \alpha^* \mid \alpha^d$$

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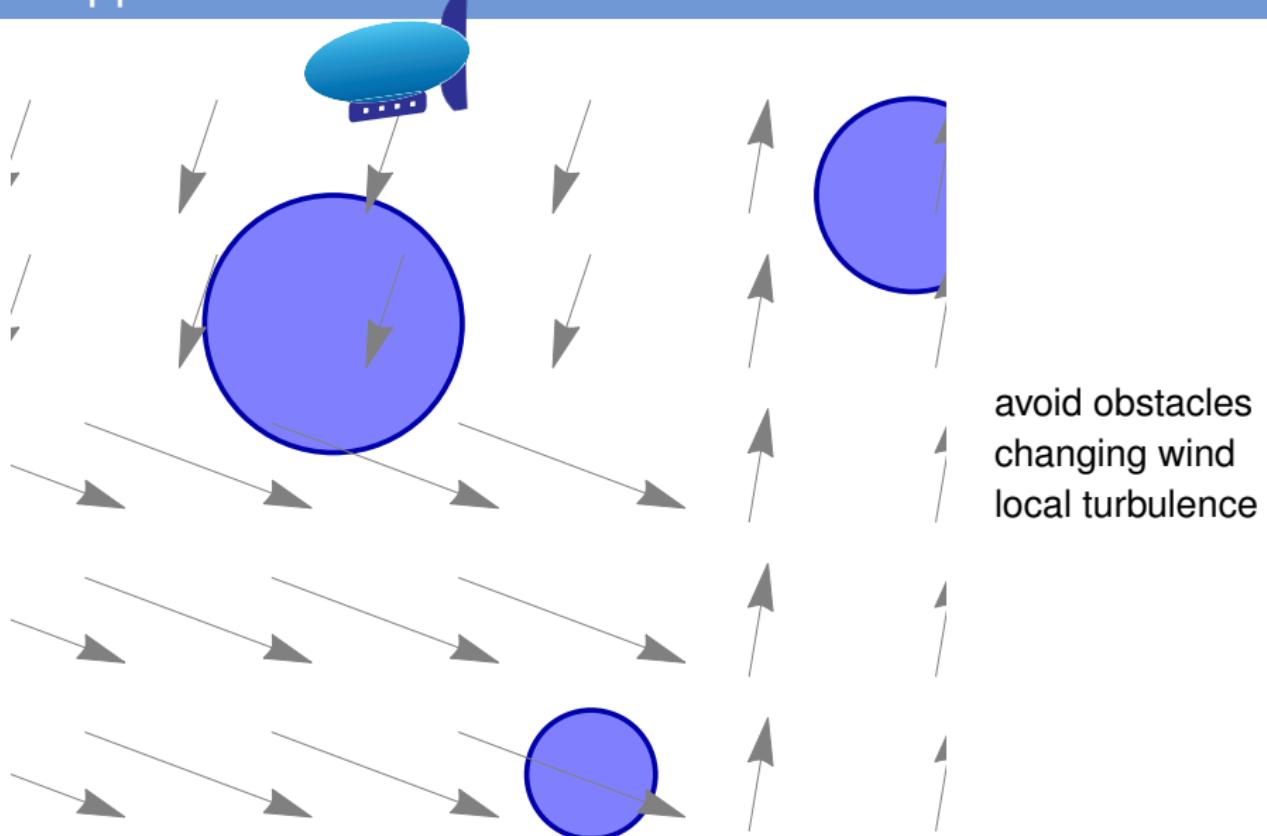
Demon controls $y \in Y$
 Angel controls $z \in Z$
 Demon chooses “first”
 Angel controls duration

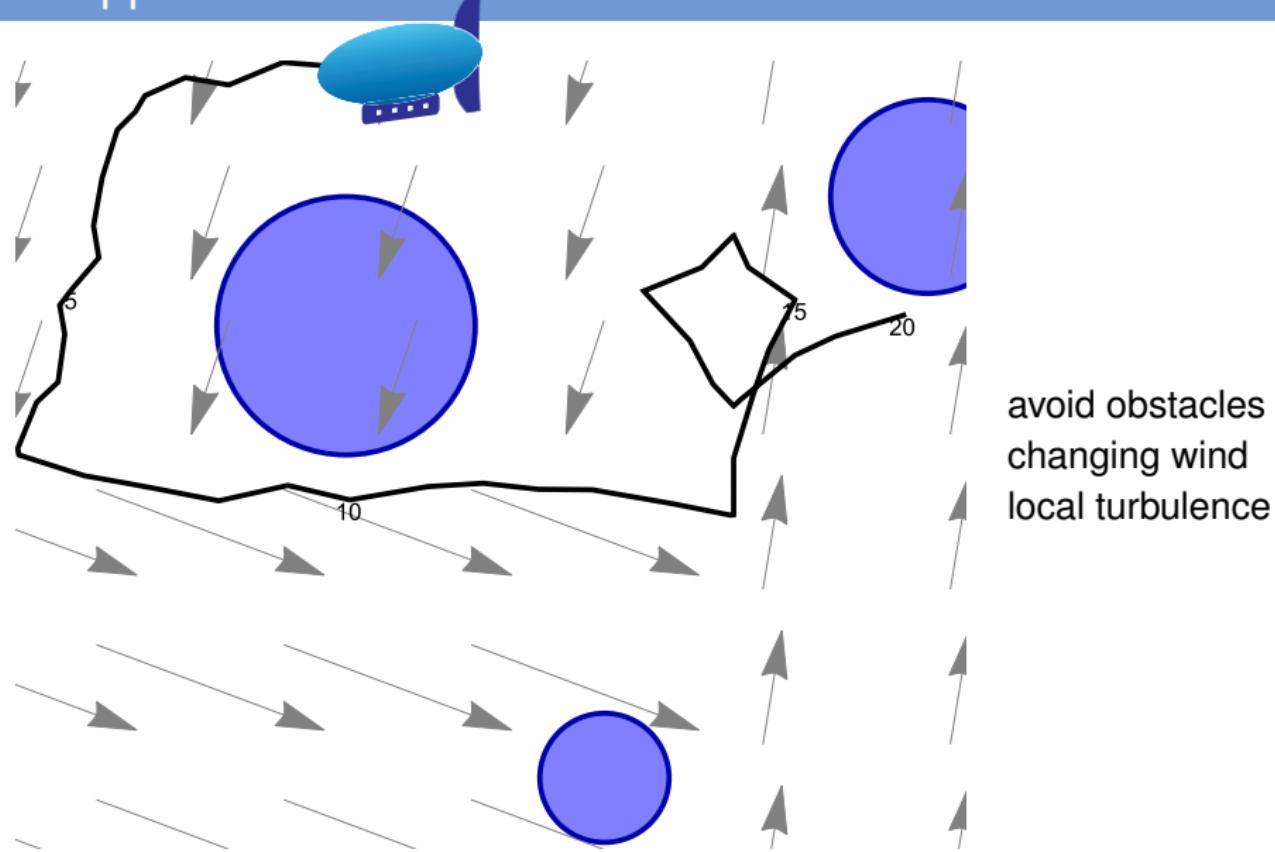
All
Reals

Some
Reals

Angel
Wins

Demon
Wins

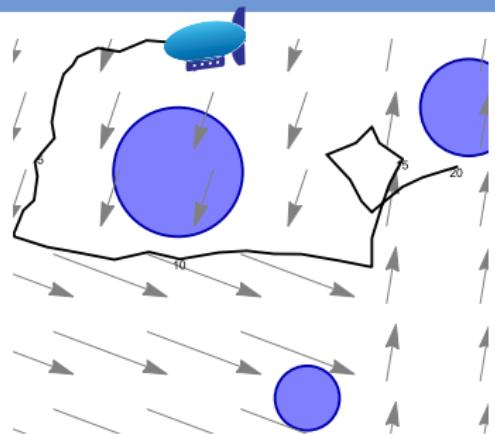




$$c > 0 \wedge \|x - o\|^2 \geq c^2 \rightarrow$$

$$[(v := *; o := *; c := *; ?C;$$

$$\{x' = v + py + rz \& y \in B \& z \in B\}$$

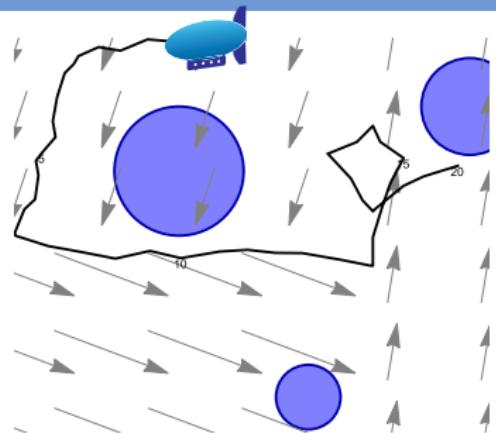
$$)^*] \|x - o\|^2 \geq c^2$$


- ✓ airship at $x \in \mathbb{R}^2$
- ✓ propeller p controlled in any direction $y \in B$, i.e., $y_1^2 + y_2^2 \leq 1$
- ✗ sporadically changing homogeneous wind field $v \in \mathbb{R}^2$
- ✗ sporadically changing obstacle $o \in \mathbb{R}^2$ of size c subject to C
- ✗ continuously local turbulence of magnitude r in any direction $z \in B$

$$c > 0 \wedge \|x - o\|^2 \geq c^2 \rightarrow \\ [(v := *; o := *; c := *; ?C; \\ \{x' = v + py + rz \& y \in B \& z \in B\} \\)^*] \|x - o\|^2 \geq c^2$$

- If $r > p$
- If $p > \|v\| + r$
- If $\|v\| + r > p > r$

- ✓ airship at $x \in \mathbb{R}^2$
- ✓ propeller p controlled in any direction $y \in B$, i.e., $y_1^2 + y_2^2 \leq 1$
- ✗ sporadically changing homogeneous wind field $v \in \mathbb{R}^2$
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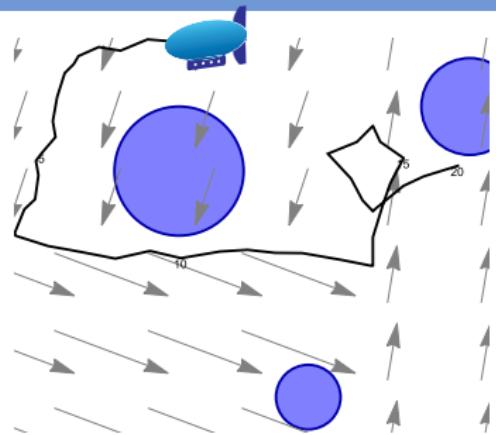
$$c > 0 \wedge \|x - o\|^2 \geq c^2 \rightarrow$$

$$\begin{aligned} & [(v := *; o := *; c := *; ?C; \\ & \quad \{x' = v + py + rz \& y \in B \& z \in B\} \\ & \quad)^*] \|x - o\|^2 \geq c^2 \end{aligned}$$

✗ If $r > p$ hopeless turbulence

- If $p > \|v\| + r$
- If $\|v\| + r > p > r$

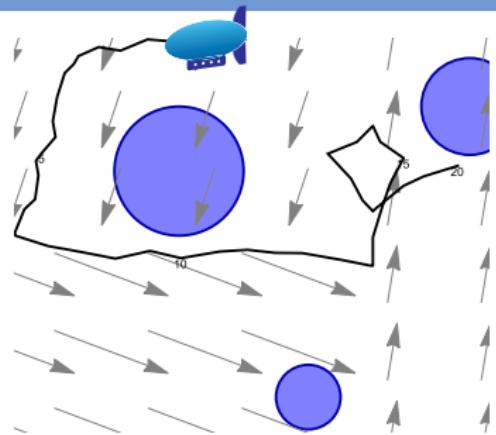
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- ✗ sporadically changing homogeneous wind field $v \in \mathbb{R}^2$
- ✗ sporadically changing obstacle $o \in \mathbb{R}^2$ of size c subject to C
- ✗ continuously local turbulence of magnitude r in any direction $z \in B$



$$c > 0 \wedge \|x - o\|^2 \geq c^2 \rightarrow \\ [(v := *; o := *; c := *; ?C; \\ \{x' = v + py + rz \& y \in B \& z \in B\} \\)^*] \|x - o\|^2 \geq c^2$$

- ✗ If $r > p$ hopeless turbulence
- ✓ If $p > \|v\| + r$ super-powered prop
- If $\|v\| + r > p > r$

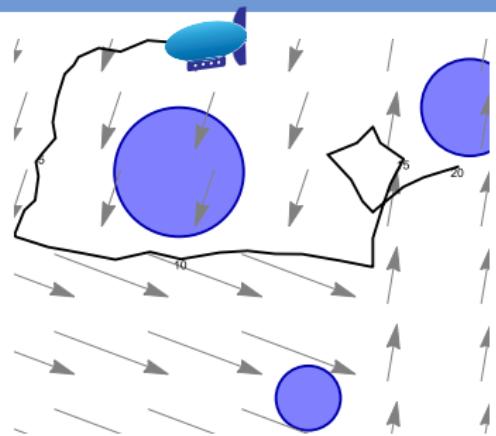
- ✓ airship at $x \in \mathbb{R}^2$
- ✓ propeller p controlled in any direction $y \in B$, i.e., $y_1^2 + y_2^2 \leq 1$
- ✗ sporadically changing homogeneous wind field $v \in \mathbb{R}^2$
- ✗ sporadically changing obstacle $o \in \mathbb{R}^2$ of size c subject to C
- ✗ continuously local turbulence of magnitude r in any direction $z \in B$



$$c > 0 \wedge \|x - o\|^2 \geq c^2 \rightarrow \\ [(v := *; o := *; c := *; ?C; \\ \{x' = v + py + rz \& y \in B \& z \in B\} \\)^*] \|x - o\|^2 \geq c^2$$

- ✗ If $r > p$ hopeless turbulence
- ✓ If $p > \|v\| + r$ super-powered prop
- ? If $\|v\| + r > p > r$ our challenge

- ✓ airship at $x \in \mathbb{R}^2$
- ✓ propeller p controlled in any direction $y \in B$, i.e., $y_1^2 + y_2^2 \leq 1$
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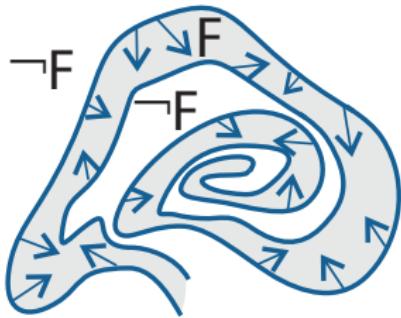


Theorem (Differential Game Invariants)

$$\text{DGI} \quad \overline{F \rightarrow [x' = f(x, y, z) \& y \in Y \& z \in Z]F}$$

Theorem (Differential Game Refinement)

$$\overline{[x' = g(x, u, v) \& u \in U \& v \in V]F \rightarrow [x' = f(x, y, z) \& y \in Y \& z \in Z]F}$$

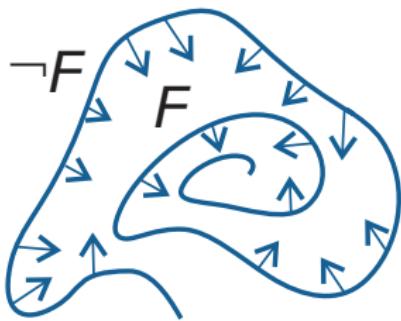


Theorem (Differential Game Invariants)

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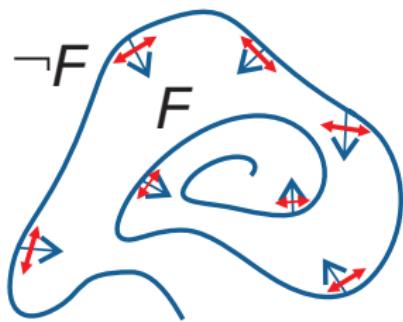
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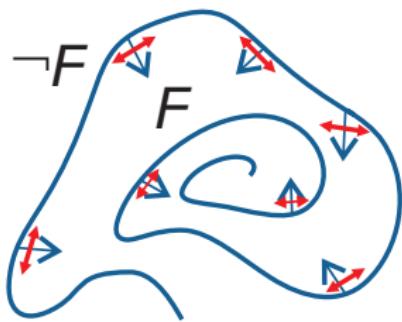
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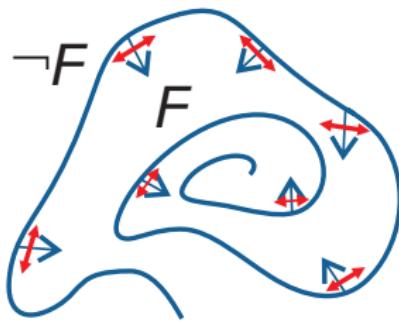


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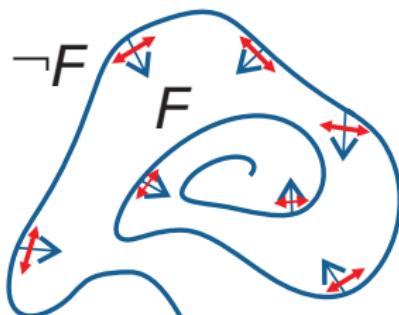


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$$\text{DGI} \frac{}{1 \leq x^3 \vdash [x' = -1 + 2y + z \&^d y \in I \& z \in I] 1 \leq x^3}$$

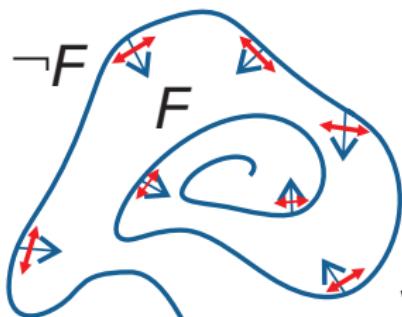
where $y \in I \equiv -1 \leq y \leq 1$

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$$\text{DGI} \frac{[:=] \vdash \exists y \in I \forall z \in I [x' := -1 + 2y + z] 0 \leq 3x^2 x'}{1 \leq x^3 \vdash [x' = -1 + 2y + z \&^d y \in I \& z \in I] 1 \leq x^3}$$

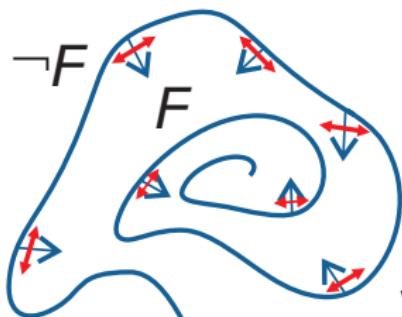
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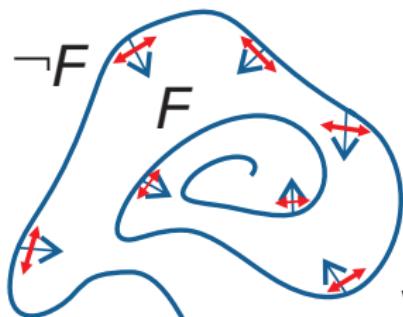
$$\text{DGI} \frac{\begin{array}{c} \mathbb{R} \\ \vdash \exists y \in I \forall z \in I 0 \leq 3x^2(-1+2y+z) \\ [:=] \\ \vdash \exists y \in I \forall z \in I [x' := -1+2y+z] 0 \leq 3x^2 x' \\ 1 \leq x^3 \vdash [x' = -1+2y+z \& y \in I \& z \in I] 1 \leq x^3 \end{array}}{} \quad \text{where } y \in I \equiv -1 \leq y \leq 1$$

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$$\frac{\mathbb{R} \quad *}{\vdash \exists y \in I \forall z \in I 0 \leq 3x^2(-1+2y+z)}$$

$$[:=] \frac{}{\vdash \exists y \in I \forall z \in I [x' := -1+2y+z] 0 \leq 3x^2 x'}$$

$$\text{DGI} \frac{1 \leq x^3 \vdash [x' = -1+2y+z \& y \in I \& z \in I] 1 \leq x^3}{}$$

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$$\text{DGI} \frac{\|I - m\|^2 > 0 \vdash [m' = My, l' = Lz \&^d y \in B \& z \in B]}{\|I - m\|^2 > 0}$$

if $L \leq M$

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$$\text{DGI} \frac{[\mathrel{:=}] \quad \vdash \exists y \in B \forall z \in B [m' := My][l' := Lz] (2(l - m) \cdot (l' - m') \geq 0)}{\|l - m\|^2 > 0 \vdash [m' = My, l' = Lz \&^d y \in B \& z \in B] \|l - m\|^2 > 0}$$

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$$\frac{\begin{array}{c} \mathbb{R} \quad \vdash \exists y \in B \forall z \in B (2(I - m) \cdot (\textcolor{red}{Lz} - \textcolor{red}{My}) \geq 0) \\ [:=] \quad \vdash \exists y \in B \forall z \in B [m' := \textcolor{red}{My}] [l' := \textcolor{red}{Lz}] (2(I - m) \cdot (l' - m') \geq 0) \end{array}}{\text{DGI} \frac{\|I - m\|^2 > 0 \vdash [m' = My, l' = Lz \& y \in B \& z \in B] \|I - m\|^2 > 0}{\|I - m\|^2 > 0}}$$

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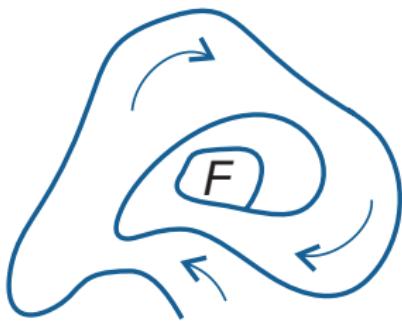
Theorem (Differential Game Variants)

DGV

$$\langle x' = f(x, y, z) \& y \in Y \& z \in Z \rangle g \geq 0$$

Theorem (Differential Game Refinement)

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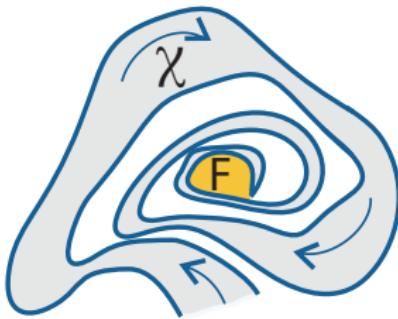
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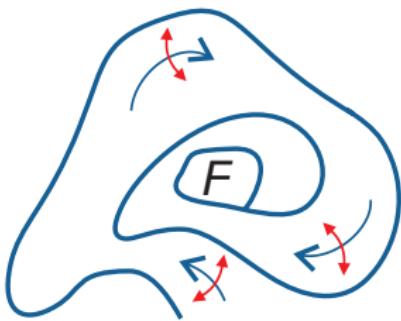
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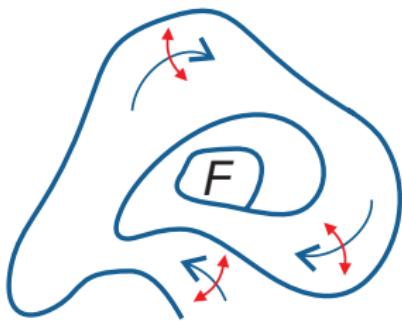


Theorem (Differential Game Variants)

$$\text{DGV} \frac{\exists \varepsilon > 0 \forall x \exists z \in Z \forall y \in Y (g \leq 0 \rightarrow [x' := f(x, y, z)](g)' \geq \varepsilon)}{[x' = f(x, y, z) \& y \in Y \& z \in Z] g \geq 0}$$

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$$\vdash \langle x' = zx - yu, u' = zu + yx \& -2 \leq y \leq 2 \& -1 \leq z \leq 1 \rangle 1 - x^2 - u^2 \geq 0$$

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$$\frac{\vdash \exists \varepsilon > 0 \forall x \forall u \exists -1 \leq z \leq 1 \forall -2 \leq y \leq 2 (1 - x^2 - u^2 \leq 0 \rightarrow [x' :=] [u' :=] -2x x' - 2u u' \geq \varepsilon)}{\vdash \langle x' = zx - yu, u' = zu + yx \& -2 \leq y \leq 2 \& -1 \leq z \leq 1 \rangle 1 - x^2 - u^2 \geq 0}$$

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$$\begin{aligned} &\vdash \exists \varepsilon > 0 \forall x \forall u \exists -1 \leq z \leq 1 \forall -2 \leq y \leq 2 (x^2 + u^2 \geq 1 \rightarrow -2x(zx - yu) - 2u(zu + yx) \geq \varepsilon) \\ &\vdash \exists \varepsilon > 0 \forall x \forall u \exists -1 \leq z \leq 1 \forall -2 \leq y \leq 2 (1 - x^2 - u^2 \leq 0 \rightarrow [x' :=] [u' :=] -2xx' - 2uu' \geq \varepsilon) \\ &\vdash \langle x' = \cancel{zx - yu}, u' = \cancel{zu + yx} \& -2 \leq y \leq 2 \& -1 \leq z \leq 1 \rangle 1 - x^2 - u^2 \geq 0 \end{aligned}$$

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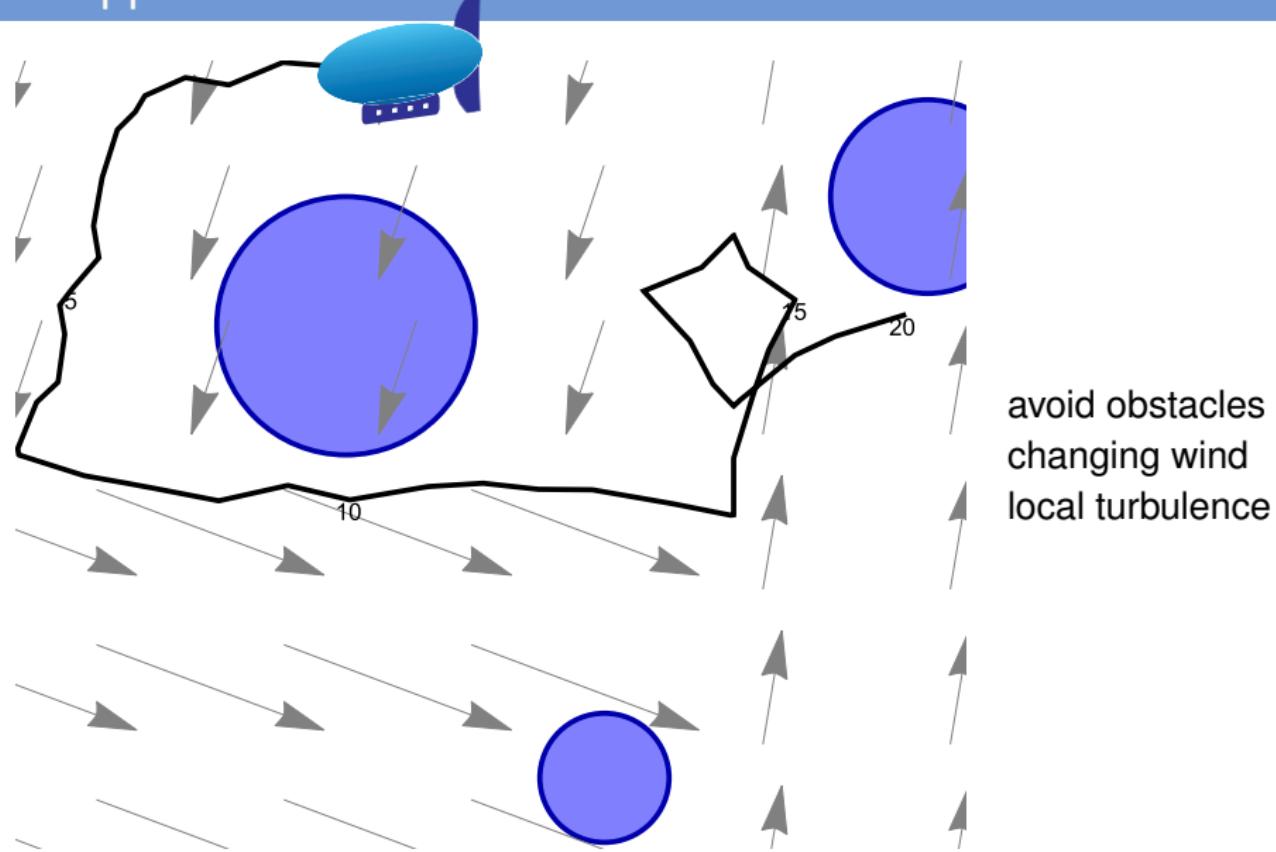
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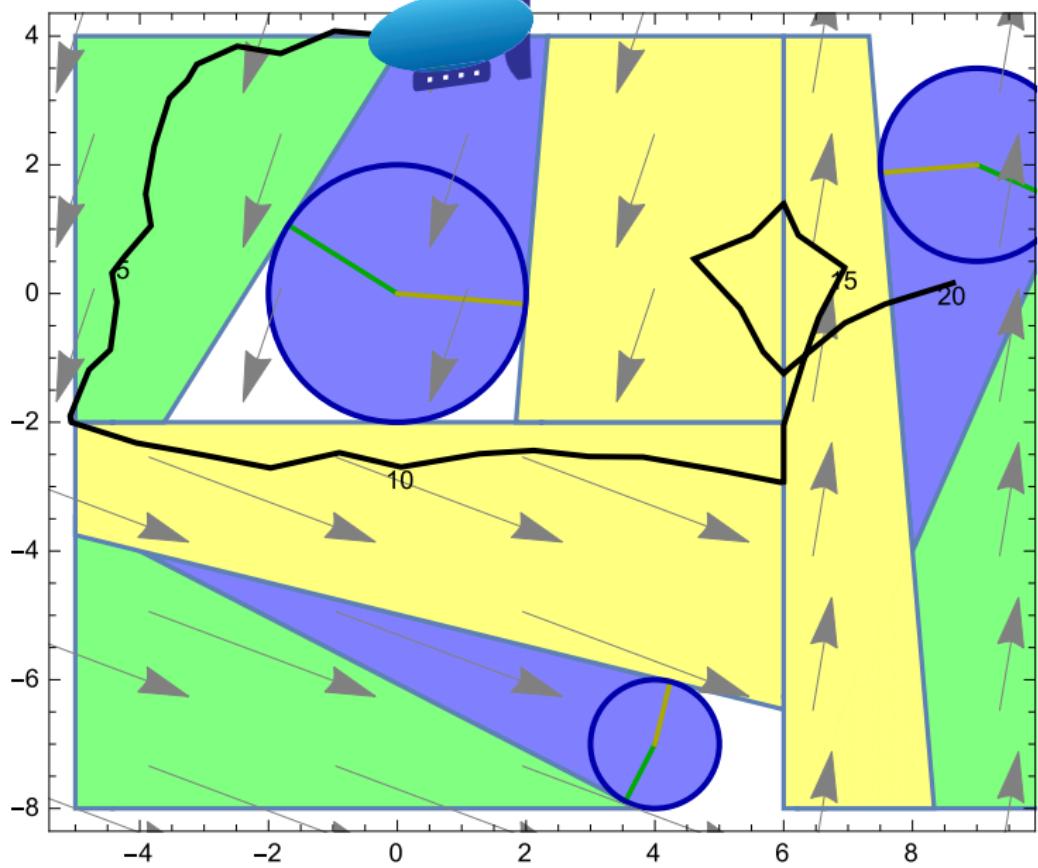
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*

$$\begin{aligned} &\vdash \exists \varepsilon > 0 \forall x \forall u \exists -1 \leq z \leq 1 \forall -2 \leq y \leq 2 (x^2 + u^2 \geq 1 \rightarrow -2x(zx - yu) - 2u(zu + yx) \geq \varepsilon) \\ &\vdash \exists \varepsilon > 0 \forall x \forall u \exists -1 \leq z \leq 1 \forall -2 \leq y \leq 2 (1 - x^2 - u^2 \leq 0 \rightarrow [x' :=] [u' :=] -2xx' - 2uu' \geq \varepsilon) \\ &\vdash \langle x' = zx - yu, u' = zu + yx \& -2 \leq y \leq 2 \& -1 \leq z \leq 1 \rangle 1 - x^2 - u^2 \geq 0 \end{aligned}$$





1 Learning Objectives

2 Hybrid Game Proofs

- Soundness
- Separations
- Soundness & Completeness
- Expressiveness
- Repetitive Diamonds – Convergence Versus Iteration
- Example Proofs

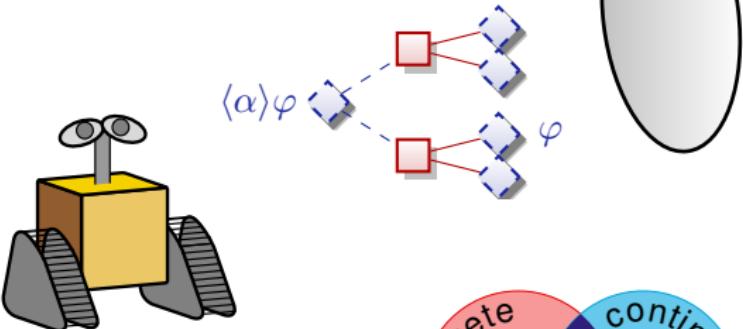
3 Differential Hybrid Games

- Syntax
- Example: Zeppelin
- Differential Game Invariants
- Example: Zeppelin Proof

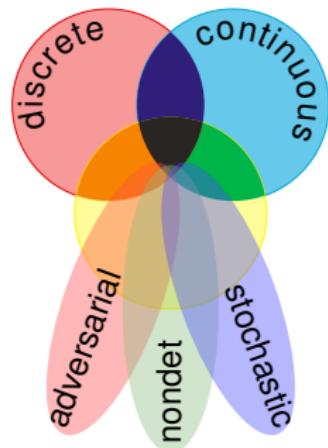
4 Summary

differential game logic

$$dGL = GL + HG = dL + {}^d$$



- Logic for hybrid games
- Compositional PL + logic
- Discrete + continuous + adversarial
- Winning regions iterate $\geq \omega^\omega$
- Sound & rel. complete axiomatization
- Hybrid games $>$ hybrid systems
- d radical challenge yet smooth extension
- Don't use systems thinking for games





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Logical Foundations of Cyber-Physical Systems.

Springer, Switzerland, 2018.

URL: <http://www.springer.com/978-3-319-63587-3>,
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[doi:10.1007/s10817-008-9103-8](https://doi.org/10.1007/s10817-008-9103-8).



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A complete uniform substitution calculus for differential dynamic logic.

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