

Real-Time Systems

Lecture 02: Timed Behaviour

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Contents & Goals

Last Lecture:

- Motivation, Overview

This Lecture:

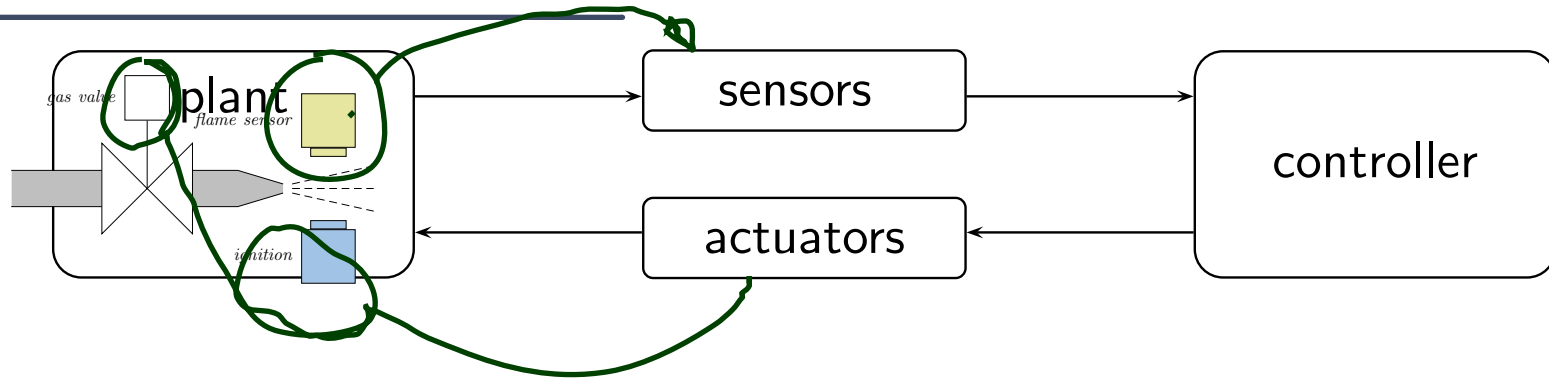
● Educational Objectives:

- Get acquainted with one (simple but powerful) formal model of timed behaviour.
- See how first order predicate-logic can be used to state requirements.

● Content:

- Time-dependent State Variables
- Requirements and System Properties in first order predicate logic
- Classes of Timed Properties

Recall: Prerequisites



To

design a (gas burner) controller that meets its requirements

we need

- a formal model of behaviour in quantitative time
- a language to concisely and conveniently specify requirements
- a language to describe controller behaviour
- a notion of "meet" — and a method to verify meeting

Real-Time Behaviour, More Formally...

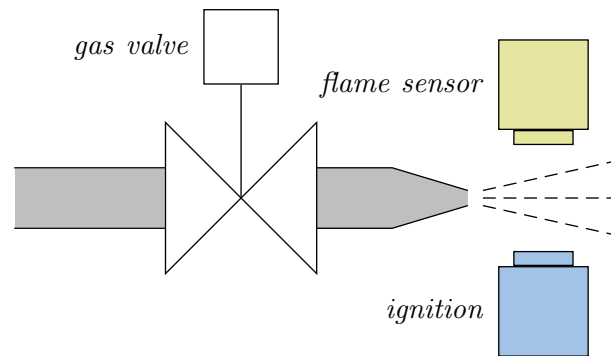
State Variables (or Observables)

- We assume that the real-time systems we consider is characterised by a finite set of **state variables** (or **observables**)

$$obs_1, \dots, obs_n$$

each equipped with a **domain** $\mathcal{D}(obs_i)$, $1 \leq i \leq n$.

- **Example:** gas burner



- $G : \{0, 1\}$ — 0 iff valve closed
- $F : \{0, 1\}$ — 0 iff no flame
- $I : \{0, 1\}$ — 0 iff ignition off
- $H : \{0, 1\}$ — 0 iff no heating request

System Evolution over Time

- **One** possible evolution (or **behaviour**) of the considered system over time is represented as a function

$$\pi : \text{Time} \rightarrow \mathcal{D}(obs_1) \times \cdots \times \mathcal{D}(obs_n).$$

- If (and only if) observable obs_i has value $d_i \in \mathcal{D}(obs_i)$ at time $t \in \text{Time}$, $1 \leq i \leq n$, we set

$$\pi(t) = (d_1, \dots, d_n).$$

- For convenience, we use

$$obs_i : \text{Time} \rightarrow \mathcal{D}(obs_i)$$

to denote the projection of π onto the i -th component.

What's the time?

- There are two main choices for the time domain Time:
 - **discrete time:** Time = \mathbb{N}_0 , the set of natural numbers.
 - **continuous or dense time:** Time = \mathbb{R}_0^+ , the set of non-negative real numbers.
- Throughout the lecture we shall use the **continuous** time model and consider **discrete** time as a special case.

Because

- plant models usually live in **continuous** time,
- we avoid too early introduction introduction of hardware considerations,
- Interesting view: continuous-time is a well-suited **abstraction** from the discrete-time realms induced by clock-cycles etc.

Example: Gas Burner

One possible evolution of considered system over time is represented as function

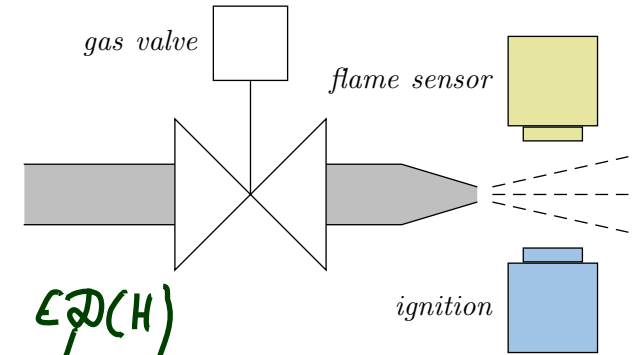
$$\pi : \text{Time} \rightarrow \mathcal{D}(obs_1) \times \dots \times \mathcal{D}(obs_n)$$

with

$$\pi(t) = (d_1, \dots, d_n)$$

if (and only if) observable obs_i has value $d_i \in \mathcal{D}(obs_i)$ at time $t \in \text{Time}$.

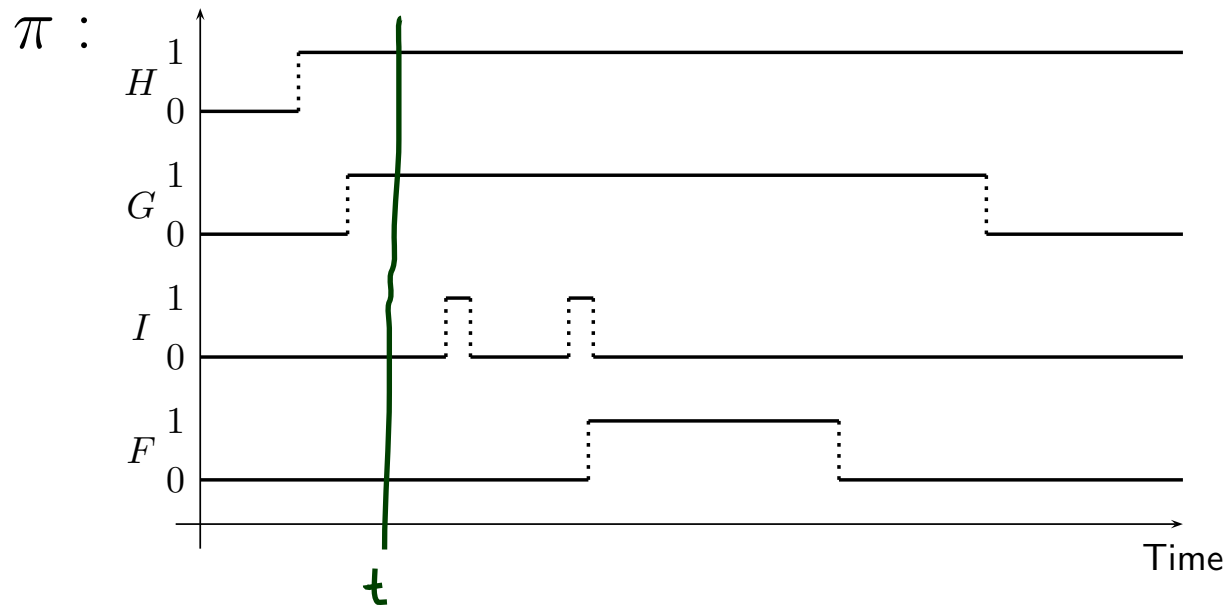
For convenience: use $obs_i : \text{Time} \rightarrow \mathcal{D}(obs_i)$.



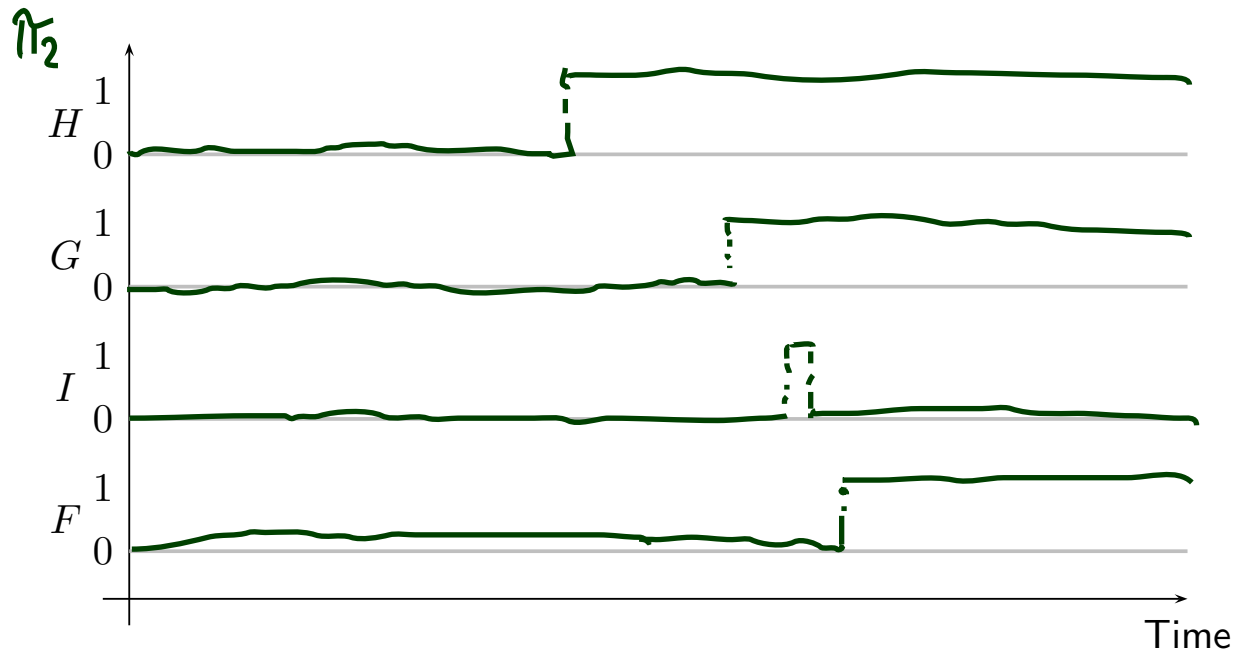
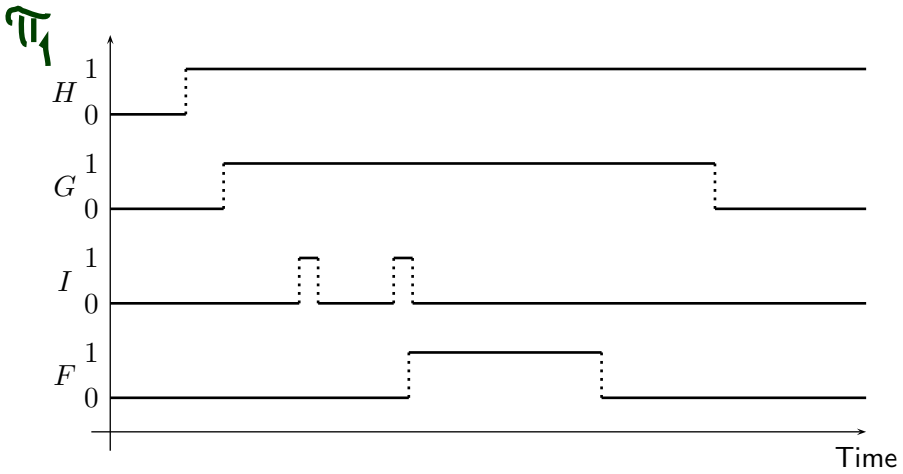
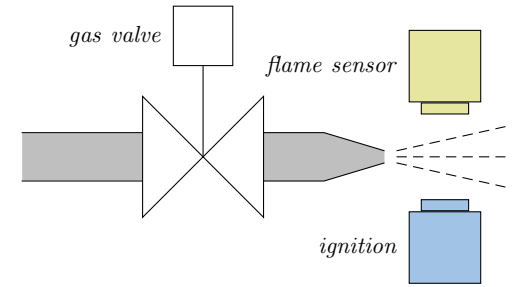
$\mathcal{D}(H)$

$$\pi(t) = (1, 1, 0, 0)$$

$$I(t) = 0$$



Example: Gas Burner



Levels of Detail

Note:

Depending on the **choice of observables** we can describe a real-time system at various **levels of detail**.

For instance,

- if the gas valve has different positions, use

$$G : \text{Time} \rightarrow \{0, 1, 2, 3\}$$

($\mathcal{D}(G)$ is never continuous in the lecture, otherwise it's a hybrid system!)

- if the thermostat and the controller are connected via a bus and exchange messages, use

$$B : \text{Time} \rightarrow \text{Msg}^*$$

to model the receive buffer as a finite sequence of messages from Msg .

- etc.

System Properties: A First Approach

Predicate Logic

$$\varphi ::= obs(t) = d \mid \neg\varphi \mid \varphi_1 \vee \varphi_2 \mid \varphi_1 \wedge \varphi_2 \mid \varphi_1 \implies \varphi_2 \mid \varphi_1 \iff \varphi_2 \\ \mid \forall t \in \mathbf{Time} \bullet \varphi \mid \forall t \in [t_1 + c_1, t_2 + c_2] \bullet \varphi$$

obs an observable, $d \in \mathcal{D}(obs)$, $t \in \mathbf{Var}$ logical variable, $c_1, c_2 \in \mathbb{R}_0^+$ constants.

We assume the **standard semantics** interpreted over system evolutions

$$obs_i : \mathbf{Time} \rightarrow \mathcal{D}(obs), 1 \leq i \leq n.$$

That is, given a particular system evolution π and a formula φ , we can tell whether π satisfies φ under a given valuation β , denoted by $\pi, \beta \models \varphi$.

Recall: Predicate Logic, Standard Semantics

Evolution of system over time: $\pi : \text{Time} \rightarrow \mathcal{D}(\text{obs}_1) \times \dots \times \mathcal{D}(\text{obs}_n)$.
Iff obs_i has value $d_i \in \mathcal{D}(\text{obs}_i)$ at $t \in \text{Time}$, set: $\pi(t) = (d_1, \dots, d_n)$.
For convenience: use $\text{obs}_i : \text{Time} \rightarrow \mathcal{D}(\text{obs}_i)$.

$\varphi ::= \text{obs}(t) = d \mid \neg\varphi \mid \varphi_1 \vee \varphi_2 \mid \varphi_1 \wedge \varphi_2 \mid \varphi_1 \implies \varphi_2 \mid \varphi_1 \iff \varphi_2$
 $\mid \forall t \in \text{Time} \bullet \varphi \mid \forall t \in [t_1 + c_1, t_2 + c_2] \bullet \varphi$

- Let $\beta : \text{Var} \rightarrow \text{Time}$ be a **valuation** of the logical variables.
- $\pi, \beta \models \text{obs}_i(t) = d$ iff $\text{obs}_i(\beta(t)) = d$
- $\pi, \beta \models \neg\varphi$ iff not $\pi, \beta \models \varphi$
- $\pi, \beta \models \varphi_1 \vee \varphi_2$ iff ...
- ...
- $\pi, \beta \models \forall t \in \text{Time} \bullet \varphi$ iff for all $t_0 \in \text{Time}$, $\pi, \beta[t \mapsto t_0] \models \varphi$
- $\pi, \beta \models \forall t \in [t_1 + c_1, t_2 + c_2] \bullet \varphi$ iff
for all $t_0 \in [\beta(t_1) + c_1, \beta(t_2) + c_2]$, $\pi, \beta[t \mapsto t_0] \models \varphi$

Predicate Logic

all logical variables appear quantified

Note: we can view a closed predicate logic formula φ as a **concise description** of

$$\{\pi : \text{Time} \rightarrow \mathcal{D}(\text{obs}_1) \times \cdots \times \mathcal{D}(\text{obs}_n) \mid \pi, \emptyset \models \varphi\},$$

the set of all system evolutions satisfying φ .

For example,

$$\forall t \in \text{Time} \bullet \neg(I(t) \wedge \neg G(t))$$

describes all evolutions where there is no ignition with closed gas valve.

Requirements and System Properties

- So we can use first-order predicate logic to formally specify requirements.

A **requirement** 'Req' is a set of system behaviours with the pragmatics that, whatever the behaviours of the final **implementation** are, they shall lie within this set.

For instance,

$$\text{Req} : \iff \forall t \in \text{Time} \bullet \neg(I(t) \wedge \neg G(t))$$

says: "an implementation is fine as long as it doesn't ignite without gas in any of its evolutions".

- We can also use first-order predicate logic to formally describe properties of the **implementation** or **design decisions**.

For instance,

$$\text{Des} : \iff \forall t \in \text{Time} \bullet I(t) \implies \forall t' \in [t - 1, t + 1] \bullet G(t')$$

says that our controller opens the gas valve at least 1 time unit before ignition and keeps it open.

Example: Gas Burner

Req₁ is an abbrev. for formula

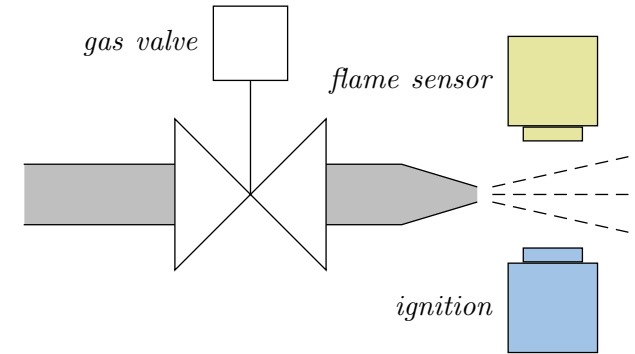
Req $:\iff \forall t \in \text{Time} \bullet \neg(I(t) \wedge \neg G(t))$

Des $:\iff \forall t \in \text{Time} \bullet$

$I(t) \implies \forall t' \in [t-1, t+1] \bullet G(t')$

$\pi \in \text{Req?}$

$\pi \in \text{Des?}$



$\bullet I(t_1) = 0$

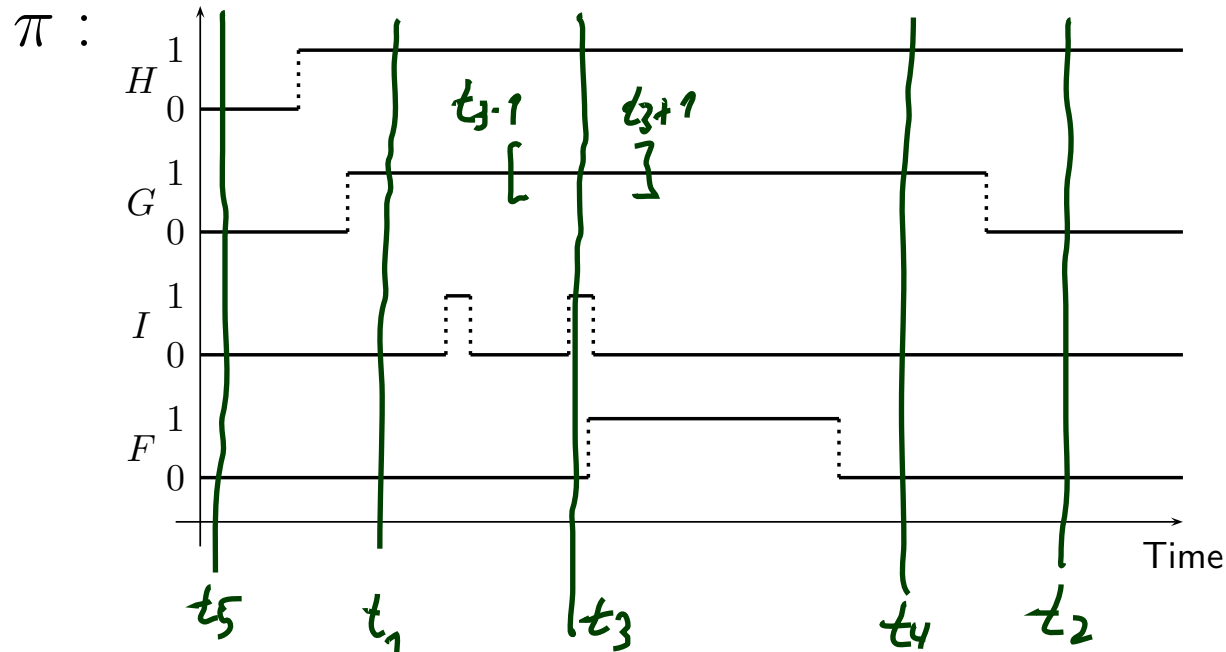
$\bullet G(t_1) = 1$

$\hookrightarrow t_1 \text{ ok}$

$\bullet I(t_2) = 0$

$\bullet G(t_2) = 0$

$\hookrightarrow t_2 \text{ ok}$



$\bullet I(t_3) = 1$

$\bullet G(t') = 1$
for $t' \in [t_3-1, t_3+1]$
 $\hookrightarrow \text{ok for } t_3$

$\bullet I(t_4) = 0$

$\hookrightarrow \text{ok for } t_4$

Correctness

- Let 'Req' be a **requirement**,
- 'Des' be a **design**, and
- 'Impl' be an **implementation**.

Recall: each is a set of evolutions, i.e. a subset of $(\text{Time} \rightarrow \times_{i=1}^n \mathcal{D}(\text{obs}_i))$, described in any form.

We say

- 'Des' is a **correct design** (wrt. 'Req') if and only if

$$\text{Des} \subseteq \text{Req}.$$

- 'Impl' is a **correct implementation** (wrt. 'Des' (or 'Req')) if and only if

$$\text{Impl} \subseteq \text{Des} \quad (\text{or } \text{Impl} \subseteq \text{Req})$$

If 'Req' and 'Des' are described by formulae of first-order predicate logic, proving the design correct amounts to proving that 'Des \implies Req' is valid.

Classes of Timed Properties

Safety Properties

- A **safety property** states that
something bad must never happen [Lamport].
- Example: train inside level crossing with gates open.
- More general, assume observable $C : \text{Time} \rightarrow \{0, 1\}$ where $C(t) = 1$ represents a critical system state at time t . "sth. bad"

Then

$$\forall t \in \text{Time} \bullet \neg C(t)$$

is a safety property.

- In general, a safety property is characterised as a property that can be **falsified** in bounded time.
- But safety is not everything...

Liveness Properties

- The simplest form of a **liveness property** states that **something good eventually does happen.**
- Example: gates open for road traffic.
- More general, assume observable $G : \text{Time} \rightarrow \{0, 1\}$ where $G(t) = 1$ represents a good system state at time t .

Then

$$\exists t \in \text{Time} \bullet G(t)$$

is a liveness property.

- Note: not falsified in finite time.
- With real-time, liveness is too weak...

Bounded Response Properties

- A **bounded response property** states that the desired reaction on an input occurs in time interval $[b, e]$.
- Example: from request to secure level crossing to gates closed.
- More general, re-consider good thing $G : \text{Time} \rightarrow \{0, 1\}$ and request $R : \text{Time} \rightarrow \{0, 1\}$.

Then

$$\forall t_1 \in \text{Time} \bullet (R(t_1) \implies \exists t_2 \in [t_1 + \cancel{0}, t_1 + \cancel{0}] \bullet G(t_2))$$

is a bounded liveness property.

- This property can again be falsified in finite time.
- With gas burners, this is still not everything...

Duration Properties

$$A(b,e) := \left(\frac{e-b}{60} \right) \geq 60$$

- length bigger-equal 60s
- at most 5% of the time

- A **duration property** states that

for observation interval $[b, e]$ characterised by a condition $A(b, e)$ the **accumulated time** in which the system is in a certain critical state has an upper bound $u(b, e)$.

$$G(t) \wedge \neg F(t)$$

$$:= 0.05 \cdot (e-b)$$

- Example: leakage in gas burner.

- More general, re-consider critical thing $C : \text{Time} \rightarrow \{0, 1\}$

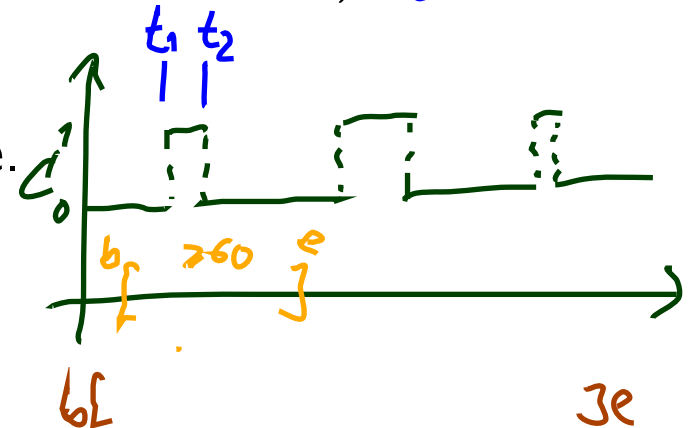
Riemann-Integral

Then

$$\forall b, e \in \text{Time} \bullet \left(A(b, e) \implies \int_b^e C(t) dt \leq u(b, e) \right)$$

is a duration property.

- This property can again be falsified in finite time.



Duration Calculus

Duration Calculus: Preview

- Duration Calculus is an **interval logic**.
- Formulae are evaluated in an (**implicitly given**) interval.

almost

Strangest operators:

- **everywhere** — Example: $\lceil G \rceil$

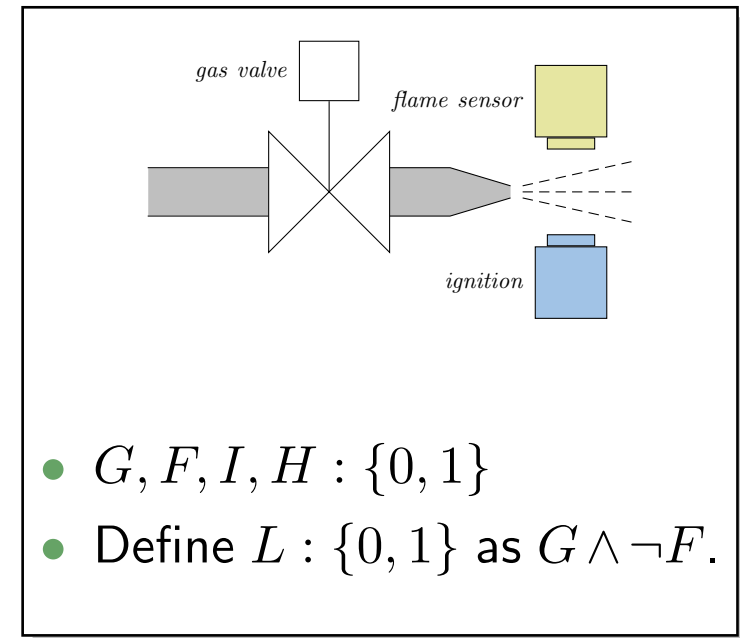
(Holds in a given interval $[b, e]$ iff the gas valve is open almost everywhere.)

- **chop** — Example: $(\lceil \neg I \rceil ; \lceil I \rceil ; \lceil \neg I \rceil) \implies \ell \geq 1$

(Ignition phases last at least one time unit.)

- **integral** — Example: $\ell \geq 60 \implies \int L \leq \frac{\ell}{20}$

(At most 5% leakage time within intervals of at least 60 time units.)



Duration Calculus: Overview

We will introduce three (or five) syntactical “levels”:

(i) **Symbols:**

$f, g, \text{ true, false, =, <, >, \leq, \geq, } x, y, z, X, Y, Z, d$

(ii) **State Assertions:**

$P ::= 0 \mid 1 \mid X = d \mid \neg P_1 \mid P_1 \wedge P_2$

} evaluate to
0, 1

(iii) **Terms:**

$\theta ::= x \mid \ell \mid f P \mid f(\theta_1, \dots, \theta_n)$

} yield \mathbb{R}

(iv) **Formulae:**

$F ::= p(\theta_1, \dots, \theta_n) \mid \neg F_1 \mid F_1 \wedge F_2 \mid \forall x \bullet F_1 \mid F_1 ; F_2$

} yield
 \mathbb{R}, \mathbb{f}

(v) **Abbreviations:**

$[], [P], [P]^t, [P]^{\leq t}, \diamond F, \square F$

Symbols: Syntax

- f, g : **function symbols**, each with arity $n \in \mathbb{N}_0$.
Called **constant** if $n = 0$.
Assume: constants $0, 1, \dots \in \mathbb{N}_0$; binary $'+' and $'\cdot'$.$
- p, q : **predicate symbols**, also with arity.
Assume: constants $true, false$; binary $=, <, >, \leq, \geq$.
- $x, y, z \in \text{GVar}$: **global variables**.
- $X, Y, Z \in \text{Obs}$: **state variables** or **observables**, each of a data type \mathcal{D} (or $\mathcal{D}(X), \mathcal{D}(Y), \mathcal{D}(Z)$ to be precise).
Called **boolean observable** if data type is $\{0, 1\}$.
- d : **elements** taken from data types \mathcal{D} of observables.

Symbols: Semantics

- **Semantical domains** are
 - the **truth values** $\mathbb{B} = \{\text{tt}, \text{ff}\}$,
 - the **real numbers** \mathbb{R} ,
 - **time** Time,
(mostly $\text{Time} = \mathbb{R}_0^+$ (continuous), exception $\text{Time} = \mathbb{N}_0$ (discrete time))
 - and **data types** \mathcal{D} .
- The semantics of an n -ary **function symbol** f is a (mathematical) function from \mathbb{R}^n to \mathbb{R} , denoted \hat{f} , i.e.

$$\hat{f} : \mathbb{R}^n \rightarrow \mathbb{R}.$$

- The semantics of an n -ary **predicate symbol** p is a function from \mathbb{R}^n to \mathbb{B} , denoted \hat{p} , i.e.

$$\hat{p} : \mathbb{R}^n \rightarrow \mathbb{B}.$$

Symbols: Examples

- The **semantics** of the function and predicate symbols **assumed above** is fixed throughout the lecture:
 - $\hat{true} = tt$, $\hat{false} = ff$
 - $\hat{0} \in \mathbb{R}$ is the (real) number **zero**, etc.
 - $\hat{+} : \mathbb{R}^2 \rightarrow \mathbb{R}$ is the **addition** of real numbers, etc.
 - $\hat{=} : \mathbb{R}^2 \rightarrow \mathbb{B}$ is the **equality** relation on real numbers,
 - $\hat{<} : \mathbb{R}^2 \rightarrow \mathbb{B}$ is the **less-than** relation on real numbers, etc.
- “Since the semantics is the expected one, we shall often simply use the symbols $0, 1, +, \cdot, =, <$ when we mean their semantics $\hat{0}, \hat{1}, \hat{+}, \hat{\cdot}, \hat{=}, \hat{<}$.”

Symbols: Semantics

- The semantics of a **global variable** is not fixed (throughout the lecture) but given by a **valuation**, i.e. a mapping

$$\mathcal{V} : \text{GVar} \rightarrow \mathbb{R}$$

assigning each global variable $x \in \text{GVar}$ a real number $\mathcal{V}(x) \in \mathbb{R}$.

We use Val to denote the set of all valuations, i.e. $\text{Val} = (\text{GVar} \rightarrow \mathbb{R})$.

Global variables are though **fixed over time** in system evolutions.

Symbols: Semantics

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Global variables are though **fixed over time** in system evolutions.

- The semantics of a **state variable** is **time-dependent**. It is given by an interpretation \mathcal{I} , i.e. a mapping

$$\mathcal{I} : \text{Obs} \rightarrow (\text{Time} \rightarrow \mathcal{D})$$

assigning each state variable $X \in \text{Obs}$ a function

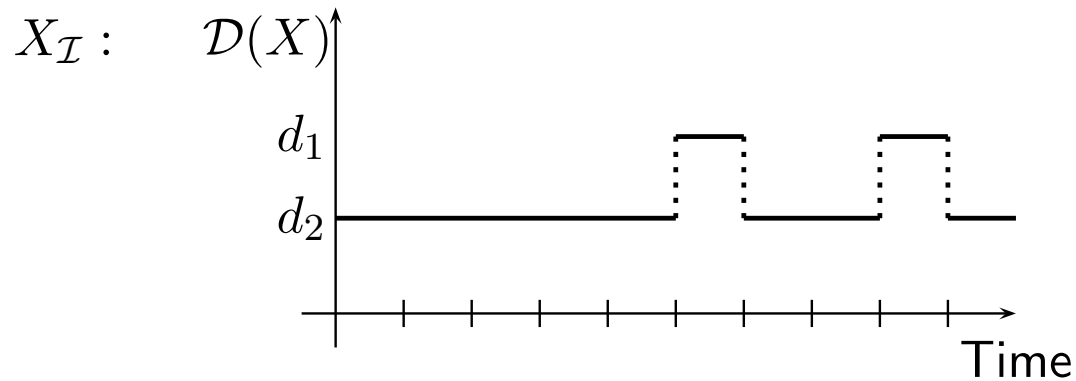
$$\mathcal{I}(X) : \text{Time} \rightarrow \mathcal{D}(X)$$

such that $\mathcal{I}(X)(t) \in \mathcal{D}(X)$ denotes the value that X has at time $t \in \text{Time}$.

Symbols: Representing State Variables

- For convenience, we shall abbreviate $\mathcal{I}(X)$ to $X_{\mathcal{I}}$.
- An **interpretation** (of a state variable) can be displayed in form of a **timing diagram**.

For instance,



with $\mathcal{D}(X) = \{d_1, d_2\}$.