## Real-Time Systems

# Lecture 03: Duration Calculus I 

2014-05-08

Dr. Bernd Westphal

Albert-Ludwigs-Universität Freiburg, Germany

## Contents \& Goals

## Last Lecture:

- Model of timed behaviour: state variables and their interpretation
- First order predicate-logic for requirements and system properties
- Classes of requirements (safety, liveness, etc.)


## This Lecture:

- Educational Objectives: Capabilities for following tasks/questions.
- Read (and at best also write) Duration Calculus formulae.
- Content:
- Duration Calculus:

Assertions, Terms, Formulae, Abbreviations, Examples

## Duration Calculus

## Duration Calculus: Preview

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


## Strangest operators:

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

- $G, F, I, H:\{0,1\}$
- Define $L:\{0,1\}$ as $G \wedge \neg F$.
(Holds in a given interval $[b, e]$ iff the gas valve is open almost everywhere.)
- chop - Example: $(\lceil\neg I\rceil ;\lceil I\rceil ;\lceil\neg I\rceil) \Longrightarrow \ell \geq 1$
(Ignition phases last at least one time unit.)
- integral - Example: $\ell \geq 60 \Longrightarrow \int L \leq \frac{\ell}{20}$
(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:

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

(ii) State Assertions:

$$
P::=0|1| X=d\left|\neg P_{1}\right| P_{1} \wedge P_{2}
$$

(iii) Terms:

$$
\theta::=x|\ell| \int P \mid f\left(\theta_{1}, \ldots, \theta_{n}\right)
$$

(iv) Formulae:

$$
F::=p\left(\theta_{1}, \ldots, \theta_{n}\right)\left|\neg F_{1}\right| F_{1} \wedge F_{2}\left|\forall x \bullet F_{1}\right| F_{1} ; F_{2}
$$

(v) Abbreviations:

$$
\left\rceil, \quad\lceil P\rceil, \quad\lceil P\rceil^{t}, \quad\lceil P\rceil^{\leq t}, \quad \diamond F, \quad \square F\right.
$$

## Symbols: Syntax

- $f, g$ : function symbols, each with arity $n \in \mathbb{N}_{0}$.

Called constant if $n=0$.
Assume: constants $0,1, \cdots \in \mathbb{N}_{0}$; binary ' + ' and ' $\because$ '.

- $p, q$ : predicate symbols, also with arity.

Assume: constants true, false; binary $=,<,>, \leq, \geq$.

- $x, y, z \in \mathrm{GVar}$ : global variables.
- $X, Y, Z \in$ 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 $\mathbb{B}=\{t t, f f\}$,
- the real numbers $\mathbb{R}$,
- time Time, $\left(\right.$ mostly Time $=\mathbb{R}_{0}^{+}$(continuous), exception Time $=\mathbb{N}_{0}($ discrete time $\left.)\right)$
- 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:
- true $=\mathrm{tt}$, false $=\mathrm{ff}$
- $\hat{0} \in \mathbb{R}$ 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 $\hat{0}, \hat{1}, \hat{+}, \hat{,}, \hat{=}, \dot{<} . "$


## Symbols: Semantics

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

$$
\mathcal{V}: G \operatorname{Var} \rightarrow \mathbb{R}
$$

assigning each global variable $x \in \mathrm{GVar}$ a real number $\mathcal{V}(x) \in \mathbb{R}$.
We use Val to denote the set of all valuations, i.e. Val $=(\mathrm{GVar} \rightarrow \mathbb{R})$.
Global variables are though fixed over time in system evolutions.

## 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 $x \in \mathrm{GVar}$ a real number $\mathcal{V}(x) \in \mathbb{R}$.
We use Val to denote the set of all valuations, i.e. Val $=(\mathrm{GVar} \rightarrow \mathbb{R})$.
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 $X \in$ 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 $t \in$ 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 $\mathcal{D}(X)=\left\{d_{1}, d_{2}\right\}$.

## Duration Calculus: Overview

We will introduce three (or five) syntactical "levels":
(i) Symbols:

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

(ii) State Assertions:

$$
P::=0|1| X=d\left|\neg P_{1}\right| P_{1} \wedge P_{2}
$$

(iii) Terms:

$$
\theta::=x|\ell| \int P \mid f\left(\theta_{1}, \ldots, \theta_{n}\right)
$$

(iv) Formulae:

$$
F::=p\left(\theta_{1}, \ldots, \theta_{n}\right)\left|\neg F_{1}\right| F_{1} \wedge F_{2}\left|\forall x \bullet F_{1}\right| F_{1} ; F_{2}
$$

(v) Abbreviations:

$$
\left\rceil, \quad\lceil P\rceil, \quad\lceil P\rceil^{t}, \quad\lceil P\rceil^{\leq t}, \quad \diamond F, \quad \square F\right.
$$

## State Assertions: Syntax

- The set of state assertions is defined by the following grammar:

$$
P::=0|1| X=d\left|\neg P_{1}\right| P_{1} \wedge P_{2}
$$

with $d \in \mathcal{D}(X)$.
We shall use $P, Q, R$ to denote state assertions.

- Abbreviations:
- We shall write $X$ instead of $X=1$ if $\mathcal{D}(X)=\mathbb{B}$.
- Define $\vee, \Longrightarrow, \Longleftrightarrow$ as usual.


## State Assertions: Semantics

- The semantics of state assertion $P$ is a function

$$
\mathcal{I} \llbracket P \rrbracket: \text { Time } \rightarrow\{0,1\}
$$

i.e. $\mathcal{I} \llbracket P \rrbracket(t)$ denotes the truth value of $P$ at time $t \in$ Time.

- The value is defined inductively on the structure of $P$ :

$$
\begin{aligned}
\mathcal{I} \llbracket 0 \rrbracket(t) & = \\
\mathcal{I} \llbracket 1 \rrbracket(t) & = \\
\mathcal{I} \llbracket X=d \rrbracket(t) & = \\
\mathcal{I} \llbracket \neg P_{1} \rrbracket(t) & = \\
\mathcal{I} \llbracket P_{1} \wedge P_{2} \rrbracket(t) & =
\end{aligned}
$$

## State Assertions: Notes

- $\mathcal{I} \llbracket X \rrbracket(t)=\mathcal{I} \llbracket X=1 \rrbracket(t)=\mathcal{I}(X)(t)=X_{\mathcal{I}}(t)$, if $X$ boolean.
- $\mathcal{I} \llbracket P \rrbracket$ is also called interpretation of $P$.

We shall write $P_{\mathcal{I}}$ for it.

- Here we prefer 0 and 1 as boolean values (instead of $t t$ and ff) - for reasons that will become clear immediately.


## State Assertions: Example

- Boolean observables $G$ and $F$.
- State assertion $L:=G \wedge \neg F$.

- $L_{\mathcal{I}}(1.2)=1$, because
- $L_{\mathcal{I}}(2)=0$, because


## Duration Calculus: Overview

We will introduce three (or five) syntactical "levels":
(i) Symbols:

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

(ii) State Assertions:

$$
P::=0|1| X=d\left|\neg P_{1}\right| P_{1} \wedge P_{2}
$$

(iii) Terms:

$$
\theta::=x|\ell| \int P \mid f\left(\theta_{1}, \ldots, \theta_{n}\right)
$$

(iv) Formulae:

$$
F::=p\left(\theta_{1}, \ldots, \theta_{n}\right)\left|\neg F_{1}\right| F_{1} \wedge F_{2}\left|\forall x \bullet F_{1}\right| F_{1} ; F_{2}
$$

(v) Abbreviations:

$$
\left\rceil, \quad\lceil P\rceil, \quad\lceil P\rceil^{t}, \quad\lceil P\rceil^{\leq t}, \quad \diamond F, \quad \square F\right.
$$

## Terms: Syntax

- Duration terms (DC terms or just terms) are defined by the following grammar:

$$
\theta::=x|\ell| \int P \mid f\left(\theta_{1}, \ldots, \theta_{n}\right)
$$

where $x$ is a global variable, $\ell$ and $\int$ are special symbols, $P$ is a state assertion, and $f$ a function symbol (of arity $n$ ).

- $\ell$ is called length operator, $\int$ is called integral operator
- Notation: we may write function symbols in infix notation as usual, i.e. write $\theta_{1}+\theta_{2}$ instead of $+\left(\theta_{1}, \theta_{2}\right)$.


## Terms: Syntax

- Duration terms (DC terms or just terms) are defined by the following grammar:

$$
\theta::=x|\ell| \int P \mid f\left(\theta_{1}, \ldots, \theta_{n}\right)
$$

where $x$ is a global variable, $\ell$ and $\int$ are special symbols, $P$ is a state assertion, and $f$ a function symbol (of arity $n$ ).

- $\ell$ is called length operator, $\int$ is called integral operator
- Notation: we may write function symbols in infix notation as usual, i.e. write $\theta_{1}+\theta_{2}$ instead of $+\left(\theta_{1}, \theta_{2}\right)$.

Definition 1. [Rigid]
A term without length and integral symbols is called rigid.

## Terms: Semantics

- Closed intervals in the time domain

$$
\text { Intv }:=\{[b, e] \mid b, e \in \text { Time and } b \leq e\}
$$

Point intervals: $[b, b]$

## Terms: Semantics

- The semantics of a term is a function

$$
\mathcal{I} \llbracket \theta \rrbracket: \text { Val } \times \operatorname{Intv} \rightarrow \mathbb{R}
$$

i.e. $\mathcal{I} \llbracket \theta \rrbracket(\mathcal{V},[b, e])$ is the real number that $\theta$ denotes under interpretation $\mathcal{I}$ and valuation $\mathcal{V}$ in the interval $[b, e]$.

- The value is defined inductively on the structure of $\theta$ :

$$
\begin{aligned}
\mathcal{I} \llbracket x \rrbracket(\mathcal{V},[b, e]) & = \\
\mathcal{I} \llbracket \ell \rrbracket(\mathcal{V},[b, e]) & = \\
\mathcal{I} \llbracket \int P \rrbracket(\mathcal{V},[b, e]) & = \\
\mathcal{I} \llbracket f\left(\theta_{1}, \ldots, \theta_{n}\right) \rrbracket(\mathcal{V},[b, e]) & =
\end{aligned}
$$

## Terms: Example

$$
\theta=x \cdot \int L
$$



## Terms: Semantics Well-defined?

- So, $\mathcal{I} \llbracket \int P \rrbracket(\mathcal{V},[b, e\rfloor)$ is $\int_{b}^{e} P_{\mathcal{I}}(t) d t$ - but does the integral always exist?


## Terms: Semantics Well-defined?

- So, $\mathcal{I} \llbracket \int P \rrbracket(\mathcal{V},[b, e])$ is $\int_{b}^{e} P_{\mathcal{I}}(t) d t$ - but does the integral always exist?
- IOW: is there a $P_{\mathcal{I}}$ which is not (Riemann-)integrable?


## Terms: Semantics Well-defined?

- So, $\mathcal{I} \llbracket \int P \rrbracket(\mathcal{V},[b, e])$ is $\int_{b}^{e} P_{\mathcal{I}}(t) d t$ - but does the integral always exist?
- IOW: is there a $P_{\mathcal{I}}$ which is not (Riemann-)integrable? Yes. For instance

$$
P_{\mathcal{I}}(t)= \begin{cases}1 & , \text { if } t \in \mathbb{Q} \\ 0 & , \text { if } t \notin \mathbb{Q}\end{cases}
$$

## Terms: Semantics Well-defined?

- So, $\mathcal{I} \llbracket \int P \rrbracket(\mathcal{V},[b, e])$ is $\int_{b}^{e} P_{\mathcal{I}}(t) d t$ - but does the integral always exist?
- IOW: is there a $P_{\mathcal{I}}$ which is not (Riemann-)integrable? Yes. For instance

$$
P_{\mathcal{I}}(t)= \begin{cases}1 & , \text { if } t \in \mathbb{Q} \\ 0 & , \text { if } t \notin \mathbb{Q}\end{cases}
$$

- To exclude such functions, DC considers only interpretations $\mathcal{I}$ satisfying the following condition of finite variability:

For each state variable $X$ and each interval $[b, e]$ there is a finite partition of $[b, e]$ such that the interpretation $X_{\mathcal{I}}$ is constant on each part.

Thus on each interval $[b, e]$ the function $X_{\mathcal{I}}$ has only finitely many points of discontinuity.

## Terms: Remarks

Remark 2.5. The semantics $\mathcal{I} \llbracket \theta \rrbracket$ of a term is insensitive against changes of the interpretation $\mathcal{I}$ at individual time points.

Remark 2.6. The semantics $\mathcal{I} \llbracket \theta \rrbracket(\mathcal{V},[b, e])$ of a rigid term does not depend on the interval $[b, e]$.

## Duration Calculus: Overview

We will introduce three (or five) syntactical "levels":
(i) Symbols:

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

(ii) State Assertions:

$$
P::=0|1| X=d\left|\neg P_{1}\right| P_{1} \wedge P_{2}
$$

(iii) Terms:

$$
\theta::=x|\ell| \int P \mid f\left(\theta_{1}, \ldots, \theta_{n}\right)
$$

(iv) Formulae:

$$
F::=p\left(\theta_{1}, \ldots, \theta_{n}\right)\left|\neg F_{1}\right| F_{1} \wedge F_{2}\left|\forall x \bullet F_{1}\right| F_{1} ; F_{2}
$$

(v) Abbreviations:

$$
\left\rceil, \quad\lceil P\rceil, \quad\lceil P\rceil^{t}, \quad\lceil P\rceil^{\leq t}, \quad \diamond F, \quad \square F\right.
$$

## Formulae: Syntax

- The set of DC formulae is defined by the following grammar:

$$
F::=p\left(\theta_{1}, \ldots, \theta_{n}\right)\left|\neg F_{1}\right| F_{1} \wedge F_{2}\left|\forall x \bullet F_{1}\right| F_{1} ; F_{2}
$$

where $p$ is a predicate symbol, $\theta_{i}$ a term, $x$ a global variable.

- chop operator: ';'
- atomic formula: $p\left(\theta_{1}, \ldots, \theta_{n}\right)$
- rigid formula: all terms are rigid
- chop free: ';' doesn’t occur
- usual notion of free and bound (global) variables
- Note: quantification only over (first-order) global variables, not over (second-order) state variables.


## Formulae: Priority Groups

- To avoid parentheses, we define the following five priority groups from highest to lowest priority:
- ᄀ
- ;
- $\wedge, \vee$
$\bullet \Longrightarrow, \Longleftrightarrow$
- $\exists, \forall$
(negation)
(chop)
(and/or)
(implication/equivalence)
(quantifiers)

Examples:

- $\neg F ; F \vee H$
- $\forall x \bullet F \wedge G$


## Syntactic Substitution...

...of a term $\theta$ for a variable $x$ in a formula $F$.

- We use

$$
F[x:=\theta]
$$

to denote the formula that results from performing the following steps:
(i) transform $F$ into $\tilde{F}$ by (consistently) renaming bound variables such that no free occurrence of $x$ in $\tilde{F}$ appears within a quantified subformula $\exists z \bullet G$ or $\forall z \bullet G$ for some $z$ occurring in $\theta$,
(ii) textually replace all free occurrences of $x$ in $\tilde{F}$ by $\theta$.

Examples: $F:=(x \geq y \Longrightarrow \exists z \bullet z \geq 0 \wedge x=y+z), \quad \theta_{1}:=\ell$, $\theta_{2}:=\ell+z$,

- $F\left[x:=\theta_{1}\right]=(x \geq y \Longrightarrow \exists z \bullet z \geq 0 \wedge x=y+z)$
- $F\left[x:=\theta_{2}\right]=(x \quad \geq y \Longrightarrow \exists z \bullet z \geq 0 \wedge x \quad=y+z)$


## Formulae: Semantics

- The semantics of a formula is a function

$$
\mathcal{I} \llbracket F \rrbracket: \text { Val } \times \operatorname{Intv} \rightarrow\{\mathrm{tt}, \mathrm{ff}\}
$$

i.e. $\mathcal{I} \llbracket F \rrbracket(\mathcal{V},[b, e])$ is the truth value of $F$ under interpretation $\mathcal{I}$ and valuation $\mathcal{V}$ in the interval $[b, e]$.

- This value is defined inductively on the structure of $F$ :

$$
\begin{aligned}
\mathcal{I} \llbracket p\left(\theta_{1}, \ldots, \theta_{n}\right) \rrbracket(\mathcal{V},[b, e]) & = \\
\mathcal{I} \llbracket \neg F_{1} \rrbracket(\mathcal{V},[b, e]) & =\mathrm{tt} \text { iff } \\
\mathcal{I} \llbracket F_{1} \wedge F_{2} \rrbracket(\mathcal{V},[b, e]) & =\mathrm{tt} \text { iff } \\
\mathcal{I} \llbracket \forall x \bullet F_{1} \rrbracket(\mathcal{V},[b, e]) & =\mathrm{tt} \text { iff } \\
\mathcal{I} \llbracket F_{1} ; F_{2} \rrbracket(\mathcal{V},[b, e]) & =\mathrm{iff}
\end{aligned}
$$

## Formulae: Example

$$
F:=\int L=0 ; \int L=1
$$



- $\mathcal{I} \llbracket F \rrbracket(\mathcal{V},[0,2])=$


## Formulae: Remarks

Remark 2.10. [Rigid and chop-free] Let $F$ be a duration formula, $\mathcal{I}$ an interpretation, $\mathcal{V}$ a valuation, and $[b, e] \in \operatorname{Intv}$.

- If $F$ is rigid, then

$$
\forall\left[b^{\prime}, e^{\prime}\right] \in \operatorname{Intv}: \mathcal{I} \llbracket F \rrbracket(\mathcal{V},[b, e])=\mathcal{I} \llbracket F \rrbracket\left(\mathcal{V},\left[b^{\prime}, e^{\prime}\right]\right) .
$$

- If $F$ is chop-free or $\theta$ is rigid, then in the calculation of the semantics of $F$, every occurrence of $\theta$ denotes the same value.


## Substitution Lemma

## Lemma 2.11. [Substitution]

Consider a formula $F$, a global variable $x$, and a term $\theta$ such that $F$ is chop-free or $\theta$ is rigid.
Then for all interpretations $\mathcal{I}$, valuations $\mathcal{V}$, and intervals $[b, e]$,

$$
\mathcal{I} \llbracket F[x:=\theta] \rrbracket(\mathcal{V},[b, e\rfloor)=\mathcal{I} \llbracket F \rrbracket(\mathcal{V}[x:=a],[b, e])
$$

where $a=\mathcal{I} \llbracket \theta \rrbracket(\mathcal{V},[b, e])$.

- $F:=\ell=x ; \ell=x \Longrightarrow \ell=2 \cdot x, \quad \theta:=\ell$


## Duration Calculus: Overview

We will introduce three (or five) syntactical "levels":
(i) Symbols:

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

(ii) State Assertions:

$$
P::=0|1| X=d\left|\neg P_{1}\right| P_{1} \wedge P_{2}
$$

(iii) Terms:

$$
\theta::=x|\ell| \int P \mid f\left(\theta_{1}, \ldots, \theta_{n}\right)
$$

(iv) Formulae:

$$
F::=p\left(\theta_{1}, \ldots, \theta_{n}\right)\left|\neg F_{1}\right| F_{1} \wedge F_{2}\left|\forall x \bullet F_{1}\right| F_{1} ; F_{2}
$$

(v) Abbreviations:

$$
\left\rceil, \quad\lceil P\rceil, \quad\lceil P\rceil^{t}, \quad\lceil P\rceil^{\leq t}, \quad \diamond F, \quad \square F\right.
$$

## References

[Olderog and Dierks, 2008] Olderog, E.-R. and Dierks, H. (2008). Real-Time Systems - Formal Specification and Automatic Verification. Cambridge University Press.

