On Signal Temporal Logic

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Outline

- Signal Temporal Logic
 - From LTL to STL
 - Robust Semantics
- 2 Robust Monitoring of STL
- STL Problems
 - PSTL and Parameter Synthesis
 - Falsification
 - Specification Mining

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Temporal logics in a nutshell

Temporal logics specify patterns that timed behaviors of systems may or may not satisfy.

The most intuitive is the Linear Temporal Logic (LTL), dealing with discrete sequences of states.

Based on logic operators (\neg, \land, \lor) and temporal operators: "next", "always" (G), "eventually" (F) and "until" (\mathcal{U})

Linear Temporal Logic

An LTL formula φ is evaluated on a sequence, e.g., $w = aaabbaaa \dots$

At each step of w, we can define a truth value of φ , noted $\chi^{\varphi}(w,i)$

LTL atoms are symbols: a, b:

$$i = 0 \quad 1 \quad 2 \quad 3 \quad 4 \quad 5 \quad 6 \quad 7 \quad \dots$$
 $w = a \quad a \quad a \quad b \quad b \quad a \quad a \quad a \quad \dots$
 $\chi^a(w,i) = 1 \quad 1 \quad 1 \quad 0 \quad 0 \quad 1 \quad 1 \quad 1 \quad \dots$
 $\chi^b(w,i) = 0 \quad 0 \quad 0 \quad 1 \quad 1 \quad 0 \quad 0 \quad \dots$

 \bigcirc ("next"), G ("globally"), F ("eventually") and U ("until").

	Trace	w =	a	a	a	b	b	a	a	a	
$\bigcirc b$	(next)	$\chi^{\bigcirc b}(w,i) =$	0	0	1	1	0	0	0	?	
G a	(always)	$\chi^{Ga}(w,i) =$	0	0	0	0	0	1?	1?	1?	
$F\ b$	(eventually)	$\chi^{Fb}(w,i) =$	1	1	1	1	1	0?	0?	0?	
$a \mathbf{U} b$	(until)	$\chi^{a \mathbf{U} b}(w,i) =$	1	1	1	0	0	0?	0?	0?	

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 \bigcirc ("next"), G ("globally"), F ("eventually") and U ("until").

They are evaluated at each step wrt the future of sequences

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Remarks

 χ is acausal: it depends on future events

Finite sequences semantics allows to define a unique value $\forall (w,i)$

Notation: $w \models \varphi \Leftrightarrow \chi^{\varphi}(w,0) = 1$

Model-Checking

Suppose w are execution traces of some system ${\mathcal M}$

$$\boxed{ \mathsf{System} \ \mathcal{M} \longrightarrow aaaabbbaa \ldots \longrightarrow} \boxed{ \mathsf{Property} \ \varphi } \longrightarrow 111000 \ldots$$

Model-checking: proving that $\mathcal{M} \models \varphi$

where
$$\mathcal{M} \models \varphi \Leftrightarrow \text{For all } w \text{ in traces}(\mathcal{M}), \chi^{\varphi}(w,0) = 1$$

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Monitoring: computing $\chi^{\varphi}(w,0)$ for finite sets of w

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Remark: Statistical model checking

Doing statistics on $\chi^{\varphi}(w,0)$ for populations of w

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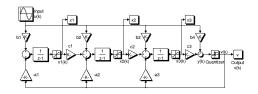
But growing interest/needs in even scarier fields such as analog/mixed-signal circuits, systems biology, cyber-physical systems

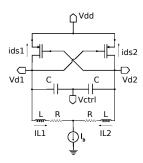
Model checking temporal logics successful in formal verification and synthesis for hardware digital circuits

Most on-going research in model checking aims at software

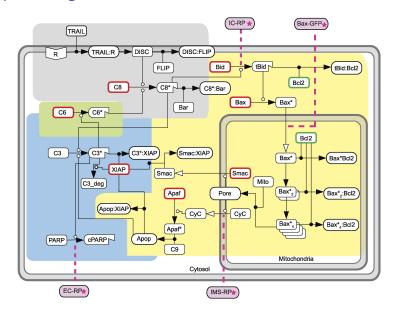
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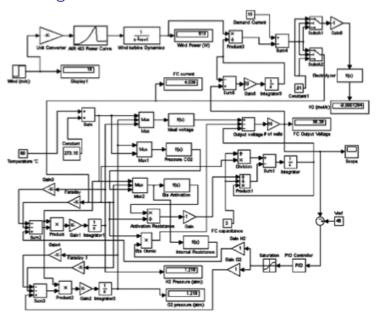
 \Rightarrow Tendency to move from discrete-time discrete systems to hybrid (discrete-continuous) systems





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On Temporal Logic and Signal Processing, A. Donzé, O. Maler, E. Bartocci, D. Nickovic, R. Grosu, S. Smolka, ATVA 2012

Extension of LTL with real-time and real-valued constraints

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Ex: request-grant property

LTL G(
$$r => F g$$
)

Boolean predicates, discrete-time

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Boolean predicates, real-time

STL G(
$$x[t] > 0 => F_{[0..5s]}y[t] > 0$$
)

Predicates over real values, real-time

STL Syntax

MTL/STL Formulas

$$\varphi := \top \mid \mu \mid \neg \varphi \mid \varphi \wedge \psi \mid \varphi \ \mathbf{U}_{[a,b]} \ \psi$$

- lacksquare Eventually is $\mbox{ } \mbox{ }$
- ▶ Always is $G_{[a,b]}\varphi = \neg (F_{[a,b]} \neg \varphi)$

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STL Predicates

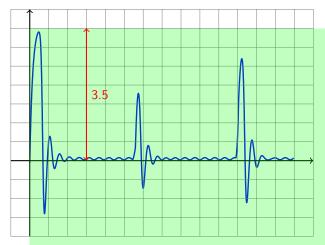
STL adds an analog layer to MTL. Assume signals $x_1[t], x_2[t], \dots, x_n[t]$, then atomic predicates are of the form:

$$\mu = f(x_1[t], \dots, x_n[t]) > 0$$

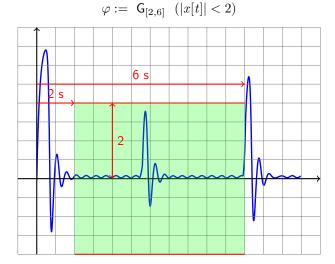


The signal is never above 3.5

$$\varphi := \mathsf{G}\ (x[t] < 3.5)$$



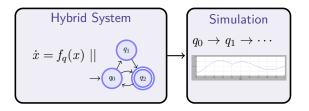
Between 2s and 6s the signal is between -2 and 2



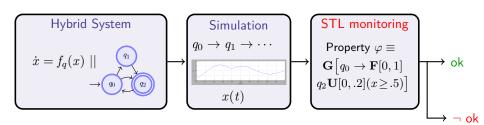
Always $|x|>0.5\Rightarrow$ after 1 s, |x| settles under 0.5 for 1.5 s $\varphi:=\mathsf{G}(x[t]>.5\to \mathsf{F}_{[0,.6]}\ (\mathsf{G}_{[0,1.5]}\ x[t]<0.5))$



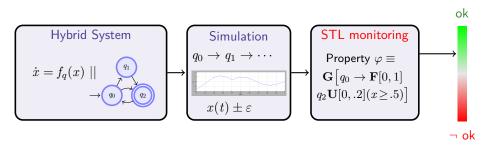
► Models are generally hybrid systems producing hybrid traces



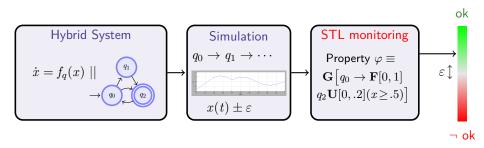
- ► Models are generally hybrid systems producing hybrid traces
- ► Model-Checking untractable except in restrictive cases, resort to monitoring



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- Quantitative satisfaction of STL can accommodate noise/approximations and more



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Tool Support: Breach Toolbox

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- Signal Temporal Logic
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STL Semantics

The validity of a formula φ with respect to a signal $\mathbf{x}=(x_1,\ldots,x_n)$ at time t is

$$(\mathbf{x},t) \models \mu \qquad \Leftrightarrow f(x_1[t],\dots,x_n[t]) > 0$$

$$(\mathbf{x},t) \models \varphi \wedge \psi \qquad \Leftrightarrow (x,t) \models \varphi \wedge (x,t) \models \psi$$

$$(\mathbf{x},t) \models \neg \varphi \qquad \Leftrightarrow \neg((x,t) \models \varphi)$$

$$(\mathbf{x},t) \models \varphi \ \mathcal{U}_{[a,b]} \ \psi \qquad \Leftrightarrow \exists t' \in [t+a,t+b] \text{ such that } (x,t') \models \psi \wedge \forall t'' \in [t,t'], \ (x,t'') \models \varphi \}$$

STL Satisfaction Function

The semantics can be defined as function $\chi^{\varphi}(x,t)$ such that:

$$x, t \models \varphi \Leftrightarrow \chi^{\varphi}(x, t) = \top$$

Considering Booleans $(\mathbb{B}, <, -)$ as an order with involution:

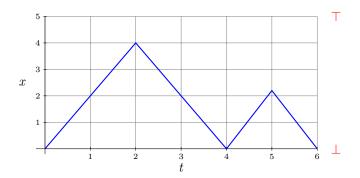
$$\chi^{\mu}(x,t) = f(x_{1}[t], \dots, x_{n}[t]) > 0$$

$$\chi^{\neg \varphi}(x,t) = -\chi^{\varphi}(x,t)$$

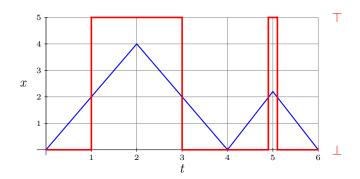
$$\chi^{\varphi_{1} \wedge \varphi_{2}}(x,t) = \min(\chi^{\varphi_{1}}(x,t), \chi^{\varphi_{2}}(w,t))$$

$$\chi^{\varphi_{1} \mathcal{U}_{[a,b]} \varphi_{2}}(x,t) = \max_{\tau \in t+[a,b]} (\min(\chi^{\varphi_{2}}(x,\tau), \min_{s \in [t,\tau]} \chi^{\varphi_{1}}(x,s))$$

Consider a simple piecewise affine signal:

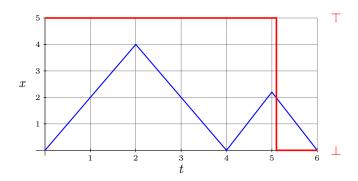


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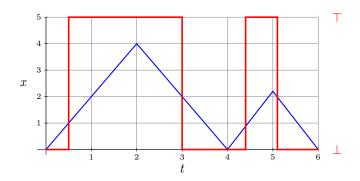
$$ightharpoonup \varphi = x \ge 2$$

Consider a simple piecewise affine signal:



$$\varphi = \mathbf{F}(x \ge 2)$$

Consider a simple piecewise affine signal:



•
$$\varphi = \mathbf{F}_{[0,0.5]}(x \ge 2)$$

Robust Satisfaction Signal

The Reals $(\mathbb{R}, <, -)$ also form an order with involution:

$$\rho^{\mu}(x,t) = f(x_{1}[t], \dots, x_{n}[t])
\rho^{\neg \varphi}(x,t) = -\rho^{\varphi}(x,t)
\rho^{\varphi_{1} \wedge \varphi_{2}}(x,t) = \min(\rho^{\varphi_{1}}(x,t), \rho^{\varphi_{2}}(w,t))
\rho^{\varphi_{1} \mathcal{U}_{[a,b]} \varphi_{2}}(x,t) = \sup_{\tau \in t + [a,b]} (\min(\rho^{\varphi_{2}}(x,\tau), \inf_{s \in [t,\tau]} \rho^{\varphi_{1}}(x,s))$$

Property of Robust Satisfaction Signal

Sign indicates satisfaction status

$$\rho^{\varphi}(x,t) > 0 \Rightarrow x, t \vDash \varphi$$
$$\rho^{\varphi}(x,t) < 0 \Rightarrow x, t \nvDash \varphi$$

Property of Robust Satisfaction Signal

Sign indicates satisfaction status

$$\rho^{\varphi}(x,t) > 0 \Rightarrow x, t \vDash \varphi$$
$$\rho^{\varphi}(x,t) < 0 \Rightarrow x, t \nvDash \varphi$$

Absolute value indicates tolerance

$$\begin{array}{lll} x,t\vDash\varphi \text{ and } \|x-x'\|_{\infty}\leq \rho^{\varphi}(x,t) & \Rightarrow & x',t\vDash\varphi \\ x,t\nvDash\varphi \text{ and } \|x-x'\|_{\infty}\leq -\rho^{\varphi}(x,t) & \Rightarrow & x',t\nvDash\varphi \end{array}$$

Outline

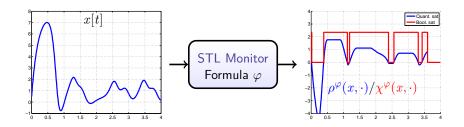
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Robust Monitoring

A robust STL monitor is a *transducer* that transform x into $\rho^{\varphi}(x,.)$

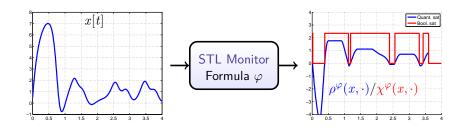
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In practice

- ► Trace: time words over alphabet \mathbb{R} , linear interpolation Input: $x(\cdot) \triangleq (t_i, x(t_i))_{i \in \mathbb{N}}$ Output: $\rho^{\varphi}(x, \cdot) \triangleq (r_j, z(r_j))_{j \in \mathbb{N}}$
- Continuity, and piecewise affine property preserved

Computing the Robust Satisfaction Function

(Donze, Ferrere, Maler, Efficient Robust Monitoring of STL Formula, CAV'13)

- ▶ Atomic transducers compute in linear time in the size of the input
 - ► Key idea is to exploit efficient streaming algorithm (Lemire's) computing the max and min over a moving window
- lacktriangle The function $ho^{arphi}(x,t)$ is computed inductively on the structure of arphi
 - ▶ linear time complexity in size of x is preserved
 - lacktriangle exponential worst case complexity in the size of arphi

Boolean operators

Negation

- ▶ Input signal: $(t_i, x(t_i))_{i \leq n_x}$
- ▶ Output signal: $(t_i, -x(t_i))_{i \leq n_x}$

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Conjunction

- ▶ Input signals: $(t_i, x(t_i))_{i \leq n_x}$, $(t_i', x'(t_i'))_{i \leq n_{x'}}$
- ▶ Output signal: $(r_i, z(r_i))_{i \leq n_z}$ Time sequence r contains t, t', and punctual intersections $x \cap x'$ Value $z(r_i) = \min\{x(r_i), x'(r_i)\}$

Until

Rewrite Property

▶ Boolean Semantics

$$\varphi \mathbf{U}_{[a,b]} \psi \ \sim \ \mathbf{G}_{[0,a]} \varphi \wedge \mathbf{F}_{[a,b]} \psi \wedge \mathbf{F}_{\{a\}} (\varphi \mathbf{U} \psi)$$

Combines untimed until and timed eventually

Until

Rewrite Property

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- $\begin{array}{l} & \text{Quantitative Semantics} \\ & \rho^{\varphi \mathbf{U}[a,b]\psi}(x,t) = \rho^{\mathbf{G}_{[0,a]}\varphi \wedge \mathbf{F}_{[a,b]}\psi \wedge \mathbf{F}_{\{a\}}(\varphi \mathbf{U}\psi)}(x,t) \end{array}$

Combines untimed until and timed eventually

Untimed Until

Computed by backward induction:

For all s < t, we note $x_{| [s,t)}$ the restriction of x to [s,t).

▶ Boolean Semantics $x, s \vDash \varphi \mathbf{U} \psi$ iff $x_{\upharpoonright [s,t)}, s \vDash \varphi \mathbf{U} \psi$ or $(x_{\upharpoonright [s,t)}, s \vDash \mathbf{G} \varphi \text{ and } x, t \vDash \varphi \mathbf{U} \psi)$

Untimed Until

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- ▶ Quantitative Semantics $\rho^{\varphi \mathbf{U}\psi}(x,s) = \max \left\{ \rho^{\varphi \mathbf{U}\psi}(x_{|[s,t)},s), \min \left\{ \rho(\mathbf{G}\varphi,x_{|[s,t)},s), \rho(\varphi \mathbf{U}\psi,x,t) \right\} \right\}$

Timed Eventually

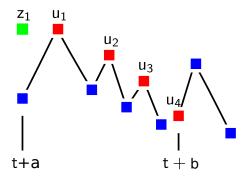
Definition:
$$\rho^{\mathbf{F}_{[a,b]}\varphi}(x,t) = \sup_{t' \in [t+a,t+b]} \rho^{\varphi}(x,t) = \sup_{[t+a,t+b]} x$$

Computation:

- ▶ the maximum is reached at t+a, t+b, or at sample point in $\{t_i \mid t_i \in (t+a, t+b]\}$
- ▶ $\max\{x(t_i) \mid t_i \in (t+a, t+b]\}$ computed by Lemire's algorithm:

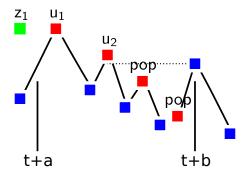
we maintain an ordered set M such that $\max\{x(t_i)|i\in M\}=\max\{x(t_i)\mid t_i\in (t+a,t+b]\}$

Timed Eventually: two steps in Lemire's algorithm



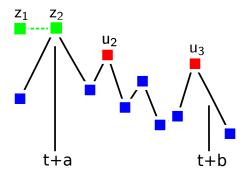
Maximum candidates $\{x(t_i)|i \in M\} = \{u_1, u_2, u_3, u_4\}$

Timed Eventually: two steps in Lemire's algorithm



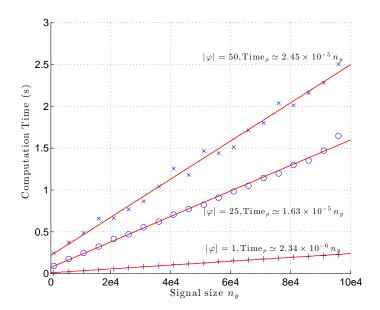
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Timed Eventually: two steps in Lemire's algorithm



Maximum candidates $\{x(t_i)|i\in M\}=\{u_2,u_3\}$

Performance Results



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Parametric STL

Informally, a PSTL formula is an STL formula where (some) numeric constants are left unspecified, represented by symbolic parameters.

Definition (PSTL syntax)

$$\varphi := \mu(x[t]) > \pi \mid \neg \varphi \mid \varphi \land \psi \mid \varphi \ \mathbf{U}_{[\tau_1, \tau_2]} \ \psi$$

where

- $\blacktriangleright \pi$ is a scale parameter
- $ightharpoonup au_1$, au_2 are time parameters

Parametric STL - Illustration



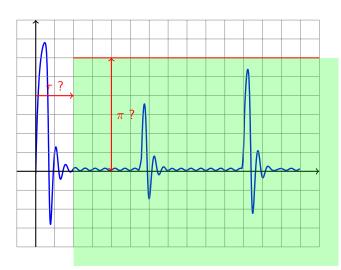
Parametric STL - Illustration

"After 2s, the signal is never above 3" $\varphi := \ \mathsf{F}_{[2,\infty]} \ \ (x[t] < 3)$



Parametric STL - Illustration

"After au s, the signal is never above π " $\varphi:=\mathsf{G}_{[au,\infty]}\ (x[t]<\pi)$



Parameter synthesis for PSTL

Problem

Given a system S with a PSTL formula with n symbolic parameters $\varphi(p_1, \ldots, p_n)$, find a **tight** valuation function v such that

$$x, t \models \varphi(v(p_1), \ldots, v(p_n)),$$

Informally, a valuation v is tight if there exists a valuation v' in a δ -close neighborhood of v, with δ "small", such that

$$x, t \not\models \varphi(v'(p_1), \ldots, v'(p_n))$$

$$\begin{array}{l} \mathsf{Example} \\ \varphi := \mathsf{G}\left(x[t] > \pi \to \ \mathsf{F}_{[0,\tau_1]} \ \left(\ \mathsf{G}_{[0,\tau_2]} \ x[t] < \pi \right) \right) \end{array}$$



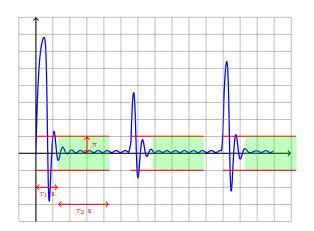
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- ▶ Valuation 1: $\pi \leftarrow 1.5$, $\tau_1 \leftarrow 1$ s, $\tau_2 \leftarrow 1.15$ s
- ▶ Valuation 2 (tight): $\pi \leftarrow .5$, $\tau_1 \leftarrow 0.65 \ s$, $\tau_2 \leftarrow 2 \ s$



Parameter synthesis

Challenges

- Multiple solutions: which one to chose ?
- lacktriangle Tightness implies to "optimize" the valuation $v(p_i)$ for each p_i

The problem can be greatly simplified if the formula is *monotonic* in each p_i .

Parameter synthesis

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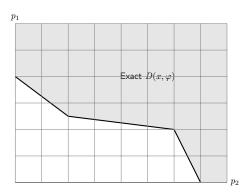
Definition

A PSTL formula $\varphi(p_1,\cdots,p_n)$ is monotonically increasing wrt p_i if

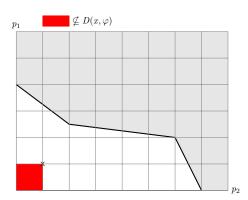
$$\forall \mathbf{x}, v, v', \begin{pmatrix} \mathbf{x} \models \varphi(v(p_1), \dots, v(p_i), \dots) \\ v(p_j) = v'(p_j), j \neq i \\ v'(p_i) \geq v(p_i) \end{pmatrix} \Rightarrow \mathbf{x} \models \varphi(v'(p_1), \dots, v'(p_i), \dots)$$

It is monotonically decreasing if this holds when replacing $v'(p_i) \geq v(p_i)$ with $v'(p_i) \leq v(p_i)$.

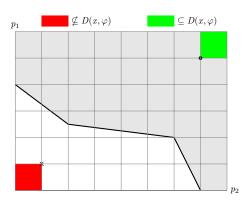
- ▶ The validity domain D of φ and x is the set of valuations v s.t. $x \models \varphi(v)$
- ▶ A tight valuation is a valuation in D close to its boundary ∂D
- ▶ In case of monoticity, ∂D has the structure of a Pareto front which can be estimated with generalized binary search heuristics



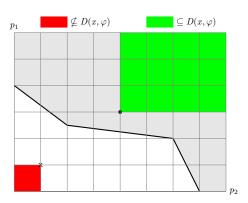
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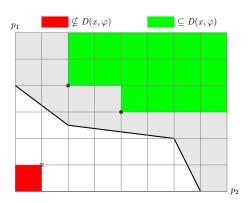
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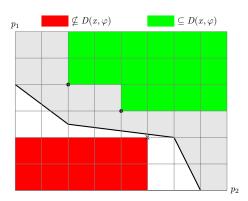
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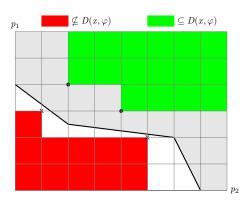
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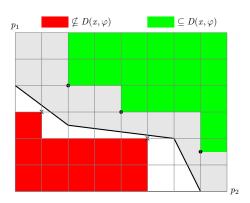
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Deciding Monotonicity

Simple cases

$$f(x) > \pi \searrow f(x) < \pi \nearrow$$

► etc

Deciding Monotonicity

Simple cases

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- $\qquad \qquad \mathsf{F}_{[0,\tau]} \; \varphi \; \searrow \qquad \mathsf{F}_{[0,\tau]} \; \varphi \; \nearrow$
- ▶ etc

General case

- Deciding monotonicity can be encoded in an SMT query
- ▶ However, the problem is undecidable, due to undecidabilty of STL
- In practice, monotonicity can be decided easily (in our experience so far)

- Signal Temporal Logic
 - From LTL to STL
 - Robust Semantics
- Robust Monitoring of STL
- STL Problems
 - PSTL and Parameter Synthesis
 - Falsification
 - Specification Mining

Solving the Falsification problem

Problem

Given the system:

$$u(t) \longrightarrow \overline{\textit{System S}} \longrightarrow \mathcal{S}(u(t))$$

Find an input signal $u \in \mathcal{U}$ such that $S(u(t)), 0 \not\models \varphi$

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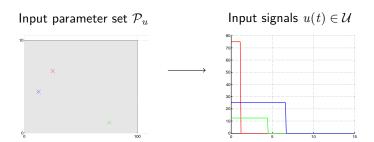
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In practice

- We parameterize $\mathcal U$ and reduce the problem to a parameter synthesis problem within some set $\mathcal P_u$
- \blacktriangleright The search of a solution is guided by the quantitative measure of satisfaction of φ

Parameterizing the Input Space



Note

The set of input signals generated by \mathcal{P}_u is in general a subset of \mathcal{U} l.e., we do not guarantee completeness.

Falsification with Quantitative Satisfaction

Given a formula φ , a signal x and a time t, recall that we have:

Falsification with Quantitative Satisfaction

Given a formula φ , a signal x and a time t, recall that we have:

$$\rho^{\varphi}(x,t) > 0 \Rightarrow x, t \vDash \varphi$$

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ok
$$\rho^{\varphi}(x,t) \longrightarrow \text{STL Monitor } \varphi \longrightarrow \rho^{\varphi}(x,t)$$

As x is obtained by simulation using input parameters p_u , the falsification problem can be reduced to solving

$$\rho^* = \min_{p_u \in \mathcal{P}_u} \rho^{\varphi}(x, 0)$$

If $\rho^* < 0$, we found a counterexample.

Optimizing Satisfaction Function

Solving

$$\rho^* = \min_{p_u \in \mathcal{P}_u} F(p_u) = \rho^{\varphi}(x, 0)$$

is difficult in general, as nothing can be assumed on F.

In practice, use of global nonlinear optimization algorithms

Success will depend on how smooth is F_u , its local optima, etc

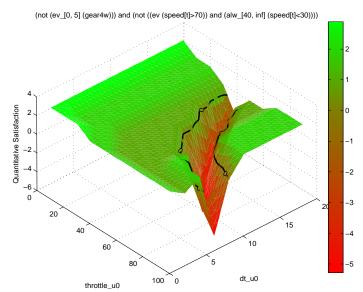
Critical is the ability to compute ρ efficiently.

Smoothing Quantitative Satisfaction Functions

Depending on how ρ is defined, the function to optimize can have different profiles

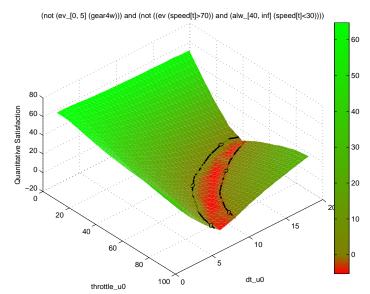
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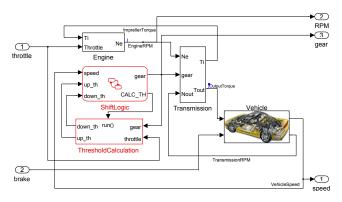
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Specification Mining Problem

Consider the following automatic transmission system:



- ▶ What is the maximum speed that the vehicule can reach ?
- ▶ What is the minimum dwell time in a given gear ?
- ▶ etc

Specification Synthesis

Our approach takes two major ingredients

- ▶ PSTL to formulate template specifications
- ► A counter-example guided inductive synthesis loop alternating parameter synthesis and falsification

Template Specification Examples

 \blacktriangleright the speed is always below π_1 and RPM below π_2

$$\varphi_{\mathtt{sp_rpm}}(\pi_1,\pi_2) := \mathsf{G}\left(\; (\mathtt{speed} < \pi_1) \land (\mathtt{RPM} < \pi_2) \; \right).$$

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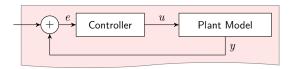
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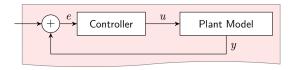
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whenever it shift to gear 2, it dwells in gear 2 for at least τ seconds

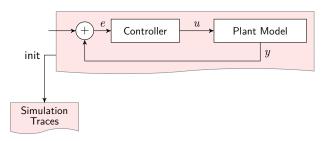
$$\varphi_{\mathtt{stay}}(\tau) := \mathsf{G}\left(\left(\begin{array}{c} \mathtt{gear} \neq 2 \ \land \\ \mathsf{F}_{[0,\varepsilon]} \ \mathtt{gear} = 2 \end{array}\right) \Rightarrow \mathsf{G}_{[\varepsilon,\tau]}\mathtt{gear} = 2\right).$$





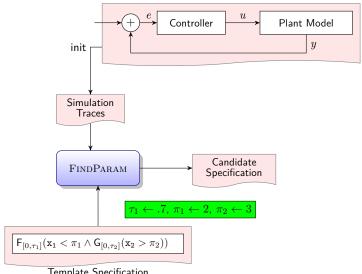
$$\boxed{\mathsf{F}_{[0,\tau_1]}(\mathsf{x}_1 < \pi_1 \land \mathsf{G}_{[0,\tau_2]}(\mathsf{x}_2 > \pi_2))}$$

Template Specification

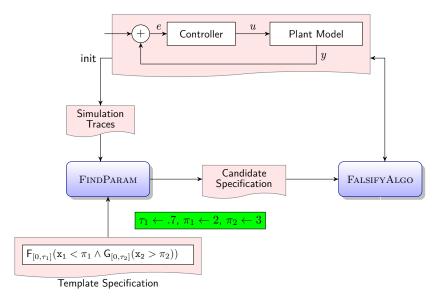


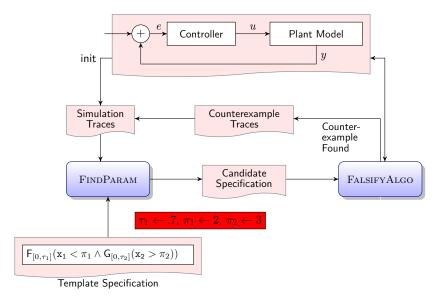
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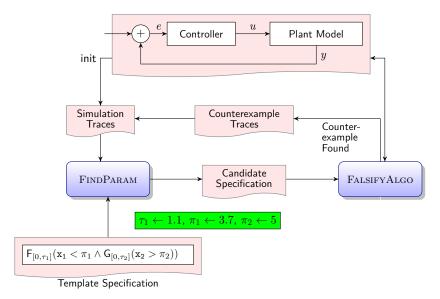
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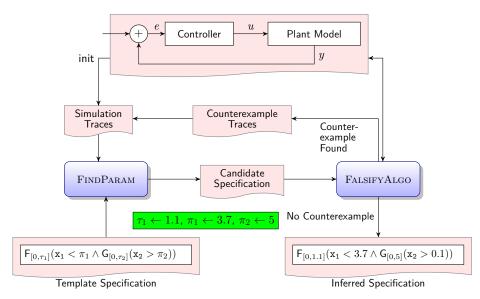


Template Specification









Results

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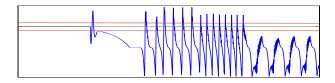
Template	Parameter values	Fals.	Synth.	#Sim.	Sat./x
$\varphi_{\text{sp_rpm}}(\pi_1, \pi_2)$	(155 mph, 4858 rpm)	197.2 s	23.1 s	496	0.043 s
$\varphi_{\mathtt{rpm100}}(\pi,\tau)$	(3278.3 rpm, 49.91 s)	267.7 s	10.51 s	709	0.026 s
$\varphi_{\mathtt{rpm100}}(\tau,\pi)$	(4997 rpm, 12.20 s)	147.8 s	5.188 s	411	$0.021 \ s$
$\varphi_{ exttt{stay}}(\pi)$	1.79 s	430.9 s	$2.157 \ s$	1015	$0.032 \ s$

Results on Industrial-scale Model

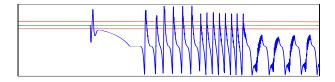


4000+ Simulink blocks Look-up tables nonlinear dynamics

- ▶ Attempt to mine maximum observed settling time:
 - stops after 4 iterations
 - gives answer $t_{\text{settle}} = \text{simulation time horizon...}$



Results on Industrial-scale Model



- ▶ The above trace found an actual (unexpected) bug in the model
- ▶ The cause was identified as a wrong value in a look-up table

Conclusion

A lot of work still to be done:

- Online monitoring and mining
- ► STL and timed/hybrid automa
- Better falsification/optimization of satisfaction functions
- STL templates mining (beyond parameters in PSTL)
- Helping designers writing and using STL