Specification and Verification
of Constraint-Based Dynamic Systems

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Abstract. Constraint satisfaction can be seen as a dynamic process
that approaches the solution set of the given constraints asymptotically
[6]. Constraint programming is seen as creating a dynamic system with
the required property. We have developed a semantic model for dynamic
systems, Constraint Nets, which serves as a useful abstract target ma-
chine for constraint programming languages, providing both semantics
and pragmatics. Generalizing, here we view a constraint-based dynamic
system as a dynamic system which approaches the solution set of the
given constraints persistently. Most robotic systems are constraint-based
dynamic systems with tasks specified as constraints. In this paper, we
further explore the specification and verification of constraint-based dy-
namic systems. We first develop generalized V-automata for the specifi-
cation and verification of general (hybrid) dynamic systems, then explic-
te the relationship between constraint-based dynamic systems and their
requirements specification.

1 Motivation and Introduction

We have previously proposed viewing constraints as relations and constraint sa-
tisfaction as a dynamic process of approaching the solution set of the constraints
asymptotically [6]. Under this view, constraint programming is the creation of
a dynamic system with the required property. We have developed a semantic
model for dynamic systems, Constraint Nets, which serves as a useful abstract
target machine for constraint programming languages, providing both semantics
and pragmatics. Properties of various discrete and continuous constraint
methods for constraint programming have also been examined [6].

Generalizing, here we consider a constraint-based dynamic system as a dy-
namic system which approaches the solution set of the given constraints per-
sistently. One of the motivations for this view is to design and analyze a robotic
system composed of a controller that is coupled to a plant and an environment.

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The required properties of the controller may be specified as a set of constraints, which, in general, vary with time. Thus, the controller should be synthesized so as to solve the constraints on-line. Consider a tracking system where the target may move from time to time. A well-designed tracking control system has to ensure that the target can be tracked down persistently.

Here we start with general concepts of dynamic systems using abstract notions of time, domains and traces. With this abstraction, hybrid as well as discrete and continuous dynamic systems can be studied in a unitary framework. The behavior of a dynamic system is then defined as the set of possible traces produced by the system.

In order to specify required properties of a dynamic system, we develop a formal specification language, a generalized version of V-automata [3]. In order to verify that the behavior of a dynamic system satisfies its requirements specification, we develop a formal model checking method with generalized Liapunov functions.

A constraint-based dynamic system is a special type of dynamic system. We explore the properties of constraint-based dynamic systems and constraint-based requirements specification, then relate behavior verification to control synthesis.

The rest of this paper is organized as follows. Section 2 briefly presents concepts of general dynamic systems and constraint net modeling. Section 3 develops generalized V-automata for specifying and verifying required properties of dynamic systems. Section 4 characterizes constraint-based dynamic systems and requirements specification. Section 5 concludes the paper and points out related work.

2 General Dynamic Systems

In this section, we first introduce some basic concepts in general dynamic systems: time, domains and traces, then present a formal model for general dynamic systems.

2.1 Concepts in dynamic systems

In order to model dynamic systems in a unitary framework, we present abstract notions of time, domains and traces. Both time structures and domains are defined on metric spaces.

Let $\mathcal{R}^+$ be the set of nonnegative real numbers. A metric space is a pair $(X, d)$ where $X$ is a set and $d : X \times X \rightarrow \mathcal{R}^+$ is a metric defined on $X$, satisfying the following axioms for all $x, y, z \in X$:

1. $d(x, y) = d(y, x)$.
2. $d(x, y) + d(y, z) \geq d(x, z)$.
3. $d(x, y) = 0$ iff $x = y$.

In a metric space $(X, d)$, $d(x, y)$ is called "the distance between $x$ and $y."$ We will use $X$ to denote metric space $(X, d)$ if no ambiguity arises.
A time structure is a metric space \((T, d)\) where \(T\) is a linearly ordered set with a least element 0 and \(d\) is a metric satisfying that for all \(t_0 \leq t_1 \leq t_2\), \(d(t_0, t_1) + d(t_1, t_2) = d(t_0, t_2)\). We will use \(T\) to denote time structure \((T, d)\) if no ambiguity arises. In this paper, we consider a time structure \(T\) with the following properties: (1) \(T\) is infinite, i.e., \(\sup_{t \in T} \{d(0, t)\} = \infty\), and (2) \(T\) is complete, i.e., if \(T \subset T\) has an upper bound, \(T\) has a least upper bound. \(T\) can be either discrete or continuous. For example, the set of natural numbers defines discrete time and the set of nonnegative real numbers defines continuous time.

Let \(X\) be a metric space representing a discrete or continuous domain. A trace \(v : T \rightarrow X\) is a function from time to a domain.

2.2 Constraint Nets: a model for dynamic systems

We have developed a semantic model, Constraint Nets, for general (hybrid) dynamic systems [8]. We have used the Constraint Net model as an abstract target machine for constraint programming languages [6], while constraint programming is considered as designing a dynamic system that approaches the solution set of the given constraints asymptotically.

Intuitively, a constraint net consists of a finite set of locations, a finite set of transductions, each with a finite set of input ports and an output port, and a finite set of connections between locations and ports of transductions. A location can be regarded as a wire, a channel, a variable, or a memory cell, whose values may change over time. A transduction is a mapping from input traces to output traces, with the causal restriction, viz., the output value at any time is determined by the input values up to that time. For example, a temporal integration with an initial value is a typical transduction on continuous time and any state automaton with an initial state defines a transduction on discrete time.

A location \(l\) is the output location of a transduction \(F\) iff it connects to the output port of \(F\); \(l\) is an input location of \(F\) iff it connects to an input port of \(F\). Let \(CN\) be a constraint net. A location is an output location of \(CN\) if it is an output location of some transduction in \(CN\); it is otherwise an input location of \(CN\). \(CN\) is open if there are input locations; it is otherwise closed.

Semantically, a transduction \(F\) denotes an equation \(l_0 = F(l_1, \ldots, l_n)\) where \(l_0\) is the output location of \(F\) and \(\langle l_1, \ldots, l_n \rangle\) is the tuple of input locations of \(F\). A constraint net \(CN\) denotes a set of equations, each corresponds to a transduction in \(CN\). The semantics of \(CN\), denoted \([CN]\), is a “solution” of the set of equations [8], which is a transduction from input to output traces. The behavior of a dynamic system is defined as a set of possible input/output traces produced by the system. We will also use \([CN]\) to denote the behavior of a dynamic system modeled by \(CN\) if no ambiguity arises.

We have modeled two types of constraint solver, state transition systems and state integration systems, in constraint nets. The former models discrete dynamic processes and the latter models continuous dynamic processes [6]. Hybrid dynamic systems, with both discrete and continuous components, can also be modeled in constraint nets [7, 8].
We illustrate the constraint net modeling with two simple examples. Without loss of generality, let time be the set of nonnegative real numbers \( \mathbb{R}^+ \) and domains be the set (or product) of real numbers \( \mathbb{R} \).

Consider a "standard" example of Cat and Mouse modified from [1]. Suppose a cat and a mouse start running from initial positions \( X_c \) and \( X_m \) respectively, \( X_c > X_m > 0 \), with constant velocities \( V_c < V_m < 0 \). Both of them will stop running when the cat catches the mouse, or the mouse runs into the hole in the wall at 0. The behavior of this system is modeled by the following set of equations \( CM_1 \):

\[
x_c = \int (X_c)(V_c \cdot c), \quad x_m = \int (X_m)(V_m \cdot c), \quad c = (x_c > x_m) \land (x_m > 0)
\]

where \( \int (X) \) is a temporal integration with initial state \( X \). At any time, \( c \) is 1 if the running condition \((x_c > x_m) \land (x_m > 0)\) is satisfied and 0 otherwise. This is a closed system. If the cat catches the mouse before the mouse runs into the hole in the wall at 0, i.e., \( 0 \leq x_c \leq x_m \), the cat wins; if the mouse runs into the hole before the cat, i.e., \( x_m \leq 0 \leq x_c \), the mouse wins.

Consider another Cat and Mouse problem, where the controller of the cat is synthesized from its requirements specification, i.e., \( x_c = x_m \). Suppose the plant of the cat obeys the dynamics \( u = \dot{x}_c \) where \( u \) is the control input, i.e., the velocity of the cat is controlled. One possible design for the cat controller uses the gradient descent method [6] on the energy function \( (x_m - x_c)^2 \) to synthesize the feedback control law \( u = k \cdot (x_m - x_c), k > 0 \) where the distance between the cat and the mouse \( x_m - x_c \) can be sensed by the cat. The cat can be modeled as an open constraint net with the following set of equations \( CM_2 \):

\[
x_c = \int (X_c)(u), \quad u = k \cdot (x_m - x_c).
\]

Will the cat catch the mouse?

3 Generalized \( \forall \)-Automata

While modeling focuses on the underlying structure of a system — the organization and coordination of components or subsystems — the overall behavior of the modeled system is not explicitly expressed. However, for many situations, it is important to specify some global properties and guarantee that these properties hold in the proposed design.

We advocate a formal approach to specifying required properties and to verifying the relationship between the behavior of a dynamic system and its requirements specification. A trace \( \nu : T \rightarrow X \) is a generalization of a sequence. In fact, when \( T \) is the set of natural numbers, \( \nu \) is an infinite sequence. A set of sequences defines a conventional formal language. If we take the behavior of a system as a language and a specification as an automaton, then verification is to check the inclusion relation between the language of the system and the language accepted by the automaton.
\( \forall \)-automata [3] are non-deterministic finite state automata over infinite sequences. These automata were proposed as a formalism for the specification and verification of temporal properties of concurrent programs. In this section, we generalize \( \forall \)-automata to specify languages composed of traces on continuous as well as discrete time, and modify the formal verification method [3] by generalizing both Liapunov functions [6] and the method of continuous induction [2].

3.1 Requirements specification

Let an assertion be a logical formula defined on a domain \( X \), i.e., an assertion \( \alpha \) for a value \( x \in X \) will be evaluated to either \( \text{true} \), denoted \( x \models \alpha \), or \( \text{false} \), denoted \( x \not\models \alpha \).

A \( \forall \)-automaton \( A \) is a quintuple \((Q, R, S, e, c)\) where \( Q \) is a finite set of automaton-states, \( R \subseteq Q \) is a set of recurrent states and \( S \subseteq Q \) is a set of stable states. With each \( q \in Q \), we associate an assertion \( e(q) \), which characterizes the entry condition under which the automaton may start its activity in \( q \). With each pair \( q, q' \in Q \), we associate an assertion \( c(q, q') \), which characterizes the transition condition under which the automaton may move from \( q \) to \( q' \). \( R \) and \( S \) are the generalization of accepting states to the case of infinite inputs. We denote by \( B = Q - (R \cup S) \) the set of non-accepting (bad) states.

Let \( T \) be a time structure and \( v : T \to X \) be a trace. A run of \( A \) over \( v \) is a trace \( r : T \to Q \) satisfying

1. Initiality: \( v(0) \models e(r(0)) \);
2. Consecution:
   - inductivity: \( \forall t > 0, \exists q \in Q, t' < t, \forall t'', t'' \leq t'' < t, r(t'') = q \) and \( v(t) \models c(r(t''), r(t)) \), and
   - continuity: \( \forall t, \exists q' \in Q, t' > t, \forall t'', t < t'' < t', r(t'') = q \) and \( v(t'') \models e(r(t), r(t'')) \).

A trace \( v \) is specifiable by \( A \) iff there is a run of \( A \) over \( v \). The behavior of a system is specifiable by \( A \) iff every trace of the behavior is specifiable.

If \( r \) is a run, let \( \text{Inf}(r) \) be the set of automaton-states appearing "infinitely many times" in \( r \), i.e., \( \text{Inf}(r) = \{ q \mid \exists t_0 \geq t, r(t_0) = q \} \). A run \( r \) is defined to be accepting iff:

1. \( \text{Inf}(r) \cap R \neq \emptyset \), i.e., some of the states appearing infinitely many times in \( r \) belong to \( R \), or
2. \( \text{Inf}(r) \subseteq S \), i.e., all the states appearing infinitely many times in \( r \) belong to \( S \).

A \( \forall \)-automaton \( A \) accepts a trace \( v \), written \( v \models A \), iff all possible runs of \( A \) over \( v \) are accepting; \( A \) accepts a behavior \( B \), written \( B \models A \), iff \( \forall v \in B, v \models A \).

One of the advantages of using automata as a specification language is its graphical representation. It is useful and illuminating to represent \( \forall \)-automata by diagrams. The basic conventions for such representations are the following:
- The automaton-states are depicted by nodes in a directed graph.
- Each initial state is marked by a small arrow, called the entry arc, pointing to it.
- Arcs, drawn as arrows, connect some of the states.
- Each recurrent state is depicted by a diamond shape inscribed within a circle.
- Each stable state is depicted by a square inscribed within a circle.

Nodes and arcs are labeled by assertions. A node or an arc that is left unlabeled is considered to be labeled with true. The labels define the entry conditions and the transition conditions of the associated automaton as follows:

- Let \( q \in Q \) be a node in the diagram. If \( q \) is labeled by \( \psi \) and the entry arc is labeled by \( \varphi \), the entry condition \( e(q) \) is given by \( e(q) = \varphi \land \psi \). If there is no entry arc, \( e(q) = false \).
- Let \( q, q' \) be two nodes in the diagram. If \( q' \) is labeled by \( \phi \), and arcs from \( q \) to \( q' \) are labeled by \( \varphi_i, i = 1 \cdots n \), the transition condition \( c(q, q') \) is given by \( c(q, q') = (\varphi_1 \lor \cdots \lor \varphi_n) \land \psi \). If there is no arc from \( q \) to \( q' \), \( c(q, q') = false \).

This type of automaton is powerful enough to specify various qualitative properties. Some typical required properties are shown in Fig. 1: (a) accepts a trace which satisfies \( \neg G \) only in finite time, (b) accepts a trace which never satisfies \( B \), and (c) accepts a trace which will satisfy \( S \) in the finite future whenever it satisfies \( R \).

![Fig. 1. \( V \)-automata: (a) reachability (b) safety (c) bounded response](image)

For the *Cat and Mouse* examples, we can have the formal requirements specifications shown in Fig. 2.

### 3.2 Behavior verification

Given a constraint net model of a discrete- or continuous-time dynamic system, the behavior of the system is obtained from a “solution” of the set of equations denoted by the model. Given a behavior and a \( V \)-automata specification of requirements, a formal method is developed here for verifying that the behavior satisfies its requirements specification.

For any trace \( v : T \to X \), let \( \{ \varphi \} v \{ \psi \} \) denote the validity of the following two consecutive conditions:
Fig. 2. (a) Either the cat or the mouse wins (b) The cat catches the mouse persistently

- \( \{ \varphi \} v^- \{ \psi \} \): for all \( t > 0, \exists t' < t, \forall t'', t' < t'' < t, v(t'') \models \varphi \) implies \( v(t) \models \psi \).
- \( \{ \varphi \} v^+ \{ \psi \} \): for all \( t, v(t) \models \varphi \) implies \( \exists t' > t, \forall t'', t < t'' < t', v(t'') \models \psi \).

Let \( B \) be a behavior with time \( T \) and domain \( X, \Theta = \{ v(0) \mid v \in B \} \) be the set of initial values of \( B \), and \( A = (Q, R, S, e, c) \) be a \( \forall \)-automaton. A set of assertions \( \{ \alpha_q \}_{q \in Q} \) is called a set of invariants for \( B \) and \( A \) iff

- **Initiality:** \( \forall q \in Q, \Theta \land e(q) \rightarrow \alpha_q \).
- **Consecutive:** \( \forall v \in B, \forall q, q' \in Q, \{ \alpha_q \} v \{ c(q, q') \rightarrow \alpha_{q'} \} \).

Without loss of generality, we assume that time is encoded in domain \( X \) by \( t_e : X \rightarrow T \). Given that \( \{ \alpha_q \}_{q \in Q} \) is a set of invariants for \( B \) and \( A \), a set of partial functions \( \{ \rho_q \}_{q \in Q} : X \rightarrow \mathbb{R}^+ \) is called a set of Liapunov functions for \( B \) and \( A \) iff the following conditions are satisfied:

- **Definedness:** \( \forall q \in Q, \alpha_q \rightarrow \exists w, \rho_q = w \).
- **Non-increase:** \( \forall v \in B, \forall q \in S, q' \in Q, \)
  \[ \{ \alpha_q \land \rho_q = w \} v^- \{ c(q, q') \rightarrow \rho_{q'} \leq w \} \]
  and \( \forall q \in Q, q' \in S, \)
  \[ \{ \alpha_q \land \rho_q = w \} v^+ \{ c(q, q') \rightarrow \rho_{q'} \leq w \} \],

- **Decrease:** \( \forall v \in B, \exists \varepsilon > 0, \forall q \in B, q' \in Q, \)
  \[ \{ \alpha_q \land \rho_q = w \land t_e = t \} v^- \{ c(q, q') \rightarrow \frac{\rho_{q'} - w}{d(t, t_e)} \leq -\varepsilon \} \]
  and \( \forall q \in Q, q' \in B, \)
  \[ \{ \alpha_q \land \rho_q = w \land t_e = t \} v^+ \{ c(q, q') \rightarrow \frac{\rho_{q'} - w}{d(t, t_e)} \leq -\varepsilon \} \].

We conclude that if the behavior of a system \( B \) is specifiable by a \( \forall \)-automaton \( A \) and the following requirements are satisfied, the validity of \( A \) over \( B \) is proved:
(I) Associate with each automaton-state \( q \in Q \) an assertion \( \alpha_q \), such that \( \{ \alpha_q \}_{q \in Q} \) is a set of invariants for \( B \) and \( A \).

(L) Associate with each automaton-state \( q \in Q \) a partial function \( \rho_q : X \rightarrow \mathcal{R}^+ \), such that \( \{ \rho_q \}_{q \in Q} \) is a set of Liapunov functions for \( B \) and \( A \).

**Theorem 1** If \( B \) is specifiable by \( A \), and both (I) and (L) are satisfied, \( B \models A \).

Proof: (Sketch, details in appendix) Use the method of continuous induction to show that \( \forall v \in B \) and a run \( r \) of \( A \) over \( v \), \( v(t) \models \alpha_{r(t)} \), \( \forall t \in T \). □

We illustrate this verification method by the *Cat and Mouse* examples.

Consider the first *Cat and Mouse* example adopted from [1]. We show that the constraint net model \( CM_1 \) in section 2 satisfies the requirements specification in Fig. 2(a).

Associate with \( q_0, q_1 \) and \( q_2 \) assertions *Running*, *CatWins* and *MouseWins*, respectively. Therefore, the set of assertions is a set of invariants.

Associate with \( q_0, q_1 \) and \( q_2 \) the same function \( \rho : \mathcal{R} \times \mathcal{R} \times \{0, 1\} \rightarrow \mathcal{R}^+ \), such that \( \rho(x_c, x_m, 0) = 0 \) and \( \rho(x_c, x_m, 1) = -(\overline{\frac{V_m}{V_c}} + \overline{\frac{V_c}{V_m}}) \). Clearly, \( \rho \) is decreasing at \( q_0 \) with rate 2. Therefore, it is a Liapunov function.

The behavior of \( CM_1 \) is specifiable by the automaton in Fig. 2(a) since \( x_c \) and \( x_m \) are continuous. Therefore, \( CM_1 \) satisfies the required property.

If we remove the square \( \square \) from node \( q_2 \) in Fig. 2(a), i.e., \( q_2 \notin B \), the modified requirements specification declares that "the cat always wins." Not every trace of the behavior of \( CM_1 \) satisfies this specification. However, if the initial value \( (X_c, X_m) \) satisfies \( \frac{X_c}{V_c} > \frac{X_m}{V_m} \), in addition to \( X_c > X_m > 0 \), we can prove that "the cat always wins." To see this, let \( \Delta = \frac{X_c}{V_c} - \frac{X_m}{V_m} \) and let *Inv* denote \( \overline{\frac{V_c}{V_m}} - \overline{\frac{V_m}{V_c}} = \Delta \).

Associate with \( q_0, q_1 \) and \( q_2 \) assertions \( \text{Running} \land \text{Inv} \), *CatWins* and *false*, respectively. Note that for all \( v \in [CM_1] \),

\[
\{ \text{Running} \land \text{Inv} \} v \{ \text{Running} \rightarrow \text{Running} \land \text{Inv} \}
\]

since the derivative of \( \overline{\frac{V_c}{V_m}} - \overline{\frac{V_m}{V_c}} \) is 0 given that *Running* is satisfied, and

\[
\{ \text{Running} \land \text{Inv} \} v \{ \text{MouseWin} \rightarrow \text{false} \}
\]

since \( x_c \) and \( x_m \) are continuous. Therefore, the set of assertions is a set of invariants.

Associate with \( q_0, q_1 \) and \( q_2 \) the same function \( \rho : \mathcal{R} \times \mathcal{R} \times \{0, 1\} \rightarrow \mathcal{R}^+ \), such that \( \rho(x_c, x_m, 0) = 0 \) and \( \rho(x_c, x_m, 1) = -(\overline{\frac{V_m}{V_c}} + \overline{\frac{V_c}{V_m}}) \). Again, it is a Liapunov function.

Consider the second *Cat and Mouse* example, in which the motion of the mouse is unknown, but the cat tries to catch the mouse anyhow. Clearly, not every trace of the behavior of the constraint net \( CM_2 \) satisfies the requirements specification in Fig. 2(b). For example, if \( \dot{x}_c = \dot{x}_m \) all the time, the distance between the cat and the mouse will be constant and the cat may never catch the mouse. However, suppose the mouse is short-sighted, i.e., it can only see the cat if their distance \( |x_m - x_c| < \delta < \epsilon \), and when it does not see the cat, it will stop running within time \( \tau \).
The short-sighted property of the mouse is equivalent to adding the following assumption to $CM_2$: for all $v \in [CM_2],$

$$\{ |x_m - x_c| \geq \delta \land \dot{x}_m = 0 \} v \{ |x_m - x_c| \geq \delta \rightarrow \dot{x}_m = 0 \}$$

i.e., the mouse will not run if it does not see the cat. The maximum running time property of the mouse is equivalent to adding the following assumption to $CM_2$: let $l_t$ be the time left for the mouse to run when it does not see the cat, for all $v \in [CM_2],$

$$\{ |x_m - x_c| < \delta \} v \{ |x_m - x_c| \geq \delta \land \dot{x}_m \neq 0 \rightarrow l_t \leq \tau \}$$

and $\{ |x_m - x_c| \geq \delta \land \dot{x}_m \neq 0 \land l_t = l \land t_c = t \} v \{ |x_m - x_c| \geq \delta \land \dot{x}_m \neq 0 \rightarrow l_t \leq l - d(t_c, t) \}$.

We show that no matter how fast the mouse may run, the cat tracks down the mouse persistently (including the case in which the mouse is caught permanently).

In order to prove this claim, we decompose the automaton-state $q_0$ in Fig. 2(b) into two automaton-states $q_{00}$ and $q_{01}$ as shown in Fig. 3.

![Fig. 3. A refinement of the cat-mouse specification](image)

Associate with automaton-states $q_{00}, q_{01}$ and $q_1$ assertions $Track$, $Escape$ and $Caught$, respectively. Note that $\forall v \in [CM_2], \{Track\} v \{Escape \rightarrow false\}$. Therefore, $[CM_2]$ is specifiable and the set of assertions is a set of invariants.

Let $V_m \in \mathcal{R}^+$ be the maximum speed of the mouse and $D_m = V_m \tau + \delta$. Associate with automaton-states $q_{00}, q_{01}$ and $q_1$ functions $\rho_{q_{00}}, \rho_{q_{01}}$ and $\rho_{q_1}$, respectively, where

$$\rho_{q_{00}} = (x_m - x_c)^2, \quad \rho_{q_{01}} = D_m^2 + l_t, \quad \rho_{q_1} = 0.$$

The feedback control law of the cat guarantees that $\rho_{q_{00}}$ decreases at $q_{00}$ at a rate no less than $2k \varepsilon^2$. The maximum running time property of the mouse guarantees that $\rho_{q_{01}}$ decrease at $q_{01}$ at a rate no less than 1. Therefore, $\rho$ decreases at $q_0$ with minimum rate $\min(2k \varepsilon^2, 1)$. We can check that the set of functions is a set of Liapunov functions.
4 Constraint-Based Dynamic Systems

In this section, we first explore the relationship between a constraint solver and its requirements specification, then define constraint-based dynamic systems as a generalization of constraint solvers.

4.1 Constraint solver

Constraint satisfaction can be seen as a dynamic process that approaches the solution set of the given constraints asymptotically, and a constraint solver, modeled by a constraint net, satisfies this required property [6]. Here we briefly introduce some related concepts.

Let \((X, d)\) be a metric space. Given a point \(x \in X\) and a subset \(X^* \subseteq X\), the distance between \(x\) and \(X^*\) is defined as \(d(x, X^*) = \inf_{x' \in X^*} \{d(x, x')\}\). For any \(\epsilon > 0\), the \(\epsilon\)-neighborhood of \(X^*\) is defined as \(N^\epsilon(X^*) = \{x | d(x, X^*) < \epsilon\}\); it is strict if it is a strict superset of \(X^*\). Let \(v : T \to X\) be a trace, \(v\) approaches \(X^*\) iff \(\forall t \geq t_0, d(v(t), X^*) < \epsilon\).

Given a dynamic process \([6] p : X \to (T \to X)\) and \(X^* \subseteq X\), let \(\phi_p(X^*) = \{p(x)(t) | x \in X^*, t \in T\}\). \(X^*\) is an equilibrium of \(p\) iff \(\phi_p(X^*) = X^*\). \(X^*\) is a stable equilibrium of \(p\) iff \(X^*\) is an equilibrium and \(\forall \epsilon \exists t, \phi_p(N^\epsilon(X^*)) \subseteq N^\epsilon(X^*)\).

\(X^*\) is an attractor of \(p\) iff there exists a strict \(\epsilon\)-neighborhood \(N^\epsilon(X^*)\) such that \(\forall x \in N^\epsilon(X^*), p(x)\) approaches \(X^*\); \(X^*\) is an attractor in the large iff \(\forall x \in X, p(x)\) approaches \(X^*\). If \(X^*\) is an attractor (in the large) and \(X^*\) is a stable equilibrium, \(X^*\) is an asymptotically stable equilibrium (in the large).

Let \(C = \{C_i\}_{i \in I}\) be a set of constraints, whose solution \(sol(C) = \{x | \forall i \in I, C_i(x)\}\) is a subset of domain \(X\). A constraint solver for \(C\) is a constraint net \(CS\) whose semantics is a dynamic process \(p : X \to (T \to X)\) with \(sol(C)\) as an asymptotically stable equilibrium. \(CS\) solves \(C\) globally iff \(sol(C)\) is an asymptotically stable equilibrium in the large.

We have discussed two types of constraint solvers: state transition systems and state integration systems. Various discrete and continuous constraint methods have been presented, and also analyzed using Liapunov functions [6].

4.2 Constraint-based requirements specification

Given a set of constraints \(C\), let \(C^*\) denote the assertion which is true on the \(\epsilon\)-neighborhood of its solution set \(N^\epsilon(sol(C))\), and let \(A(C^*; \square)\) denote the \(\forall\)-automaton in Fig. 4(a). Using the asymptotic property of constraint solvers, we can verify that \(CS\) solves \(C\) iff there exists an initial condition \(\Theta \supset sol(C)\) such that \(\forall \epsilon, [CS(\Theta)] \models A(C^*; \square); CS\) solves \(C\) globally when \(\Theta\) is the domain itself. We call \(A(C^*; \square)\) an open specification of the set of constraints \(C\). Note that it is important to have open specification, otherwise, if we replace \(C^*\) with \(sol(C)\), a constraint solver for \(C\) may never satisfy the specification, since it may take infinite time to approach \(sol(C)\).
Fig. 4. Specification for (a) constraint solver (b) constraint-based dynamic system

However, requiring the integration of a controller with its environment to be a constraint solver is still too stringent for a control problem, with disturbance and uncertainty in its environment. If we consider the solution set of a set of constraints as the "goal" for the controller to achieve, one relaxed requirement for the controller is to make the system "stable" at the goal. In other words, if the system diverges from the goal by some disturbance, the controller should always be able to regulate the system back to its goal. We call a system CB constraint-based w.r.t. a set of constraints $C$ iff there exists an initial condition $\Theta \supset sol(C)$ such that $\forall \epsilon, [CB(\Theta)] \models A(C^*; \Diamond)$ where $A(C^*; \Diamond)$ denotes the $\forall$-automaton in Fig. 4(b). In other words, a dynamic system is constraint-based iff it approaches the solution set of the given constraints persistently.

We may relax this condition further and define constraint-based systems with errors. We call a system CB constraint-based w.r.t. a set of constraints $C$ with error $\delta$ iff $\forall \epsilon > \delta, [CB(\Theta)] \models A(C^*; \Diamond); \delta$ is called the steady-state error of the system. Normally, steady-state errors are caused by uncertainty and disturbance of the environment. For example, the second cat-mouse system $CM_2$ is a constraint-based system with steady-state error $\delta$, which is the radius of the mouse sensing range.

If $A(C^*; \Box)$ is considered as an open specification of a constraint-based computation for a closed system, $A(C^*; \Diamond)$ can been seen as an open specification of a constraint-based control for an open or embedded system.

4.3 Constraint-based control and behavior verification

We have developed a systematic approach to control synthesis from requirements specification [6]. In particular, requirements specification imposes constraints over a system's global behavior and controllers can be synthesized as embedded constraint solvers which solve constraints over time. By exploring a relation between constraint satisfaction and dynamic systems via constraint methods, discrete/continuous constraint solvers or constraint-based controllers are derived.

We have developed here a requirements specification language and a formal verification method for dynamic systems. With this approach, control synthesis and behavior verification are coupled via requirements specification and Liapunov functions. If we consider a Liapunov function for a set of constraints as a measurement of the degree of satisfaction, this function can be used for both control synthesis and behavior verification.
5 Conclusion and Related Work

We have presented a formal language, generalized ∀-automata, for specifying required properties of dynamic systems, and a formal method, based on generalized Liapunov functions, for verifying that the behavior of a dynamic system satisfies its requirements specification. A constraint-based dynamic system can be modeled by a constraint net, whose desired behavior can be specified by a ∀-automaton.

Some related work has also been done. Netode and Kohn have proposed the notion of open specification for control systems [4]. Saraswat et al. have developed a family of timed concurrent constraint languages for modeling and specification of discrete dynamic systems [5]. Problems on the specification and verification of hybrid dynamic systems have become a new challenge to both the traditional control systems design and the traditional programming methodology [1].

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References

A  Proof of Theorem 1

In order to prove this theorem, we shall introduce a method of continuous induction modified from [2]. A property \( \Gamma \) is **inductive** on a time structure \( T \) iff \( \Gamma \) is satisfied at all \( t < t_0 \in T \) implies that \( \Gamma \) is satisfied at \( t_0 \), for all \( t_0 \in T \). \( \Gamma \) is **continuous** iff \( \Gamma \) is satisfied at \( t_0 \in T \) implies that \( \exists t_1 > t, \forall t, t_0 < t < t_1, \Gamma \) is satisfied at \( t \). We should notice that when \( T \) is discrete, any property is continuous. The theorem of continuous induction says:

**Theorem 2**  
If a property \( \Gamma \) is inductive and continuous on a time structure \( T \) and \( \Gamma \) is satisfied at 0, \( \Gamma \) is satisfied at all \( t \in T \).

**Proof:** We call a time point \( t \in T \) **regular** iff \( \Gamma \) is satisfied at all \( t' \), \( 0 \leq t' \leq t \). Let \( T \) denote the set of all regular time points. \( T \) is not empty since \( \Gamma \) is satisfied at 0. We prove the theorem by contradiction, i.e., assume that \( \Gamma \) is not satisfied at all \( t \in T \). Therefore, \( T \subset T \) is bounded above; let \( t_0 = \bigvee T \in T \) be the least upper bound of \( T \) (\( T \) is complete). Since \( t_0 \) is the least upper bound, it follows that \( \Gamma \) is satisfied at all \( t \), \( 0 \leq t < t_0 \). Since \( \Gamma \) is inductive, it is satisfied at time \( t_0 \). Therefore, \( t_0 \in T \).

Since \( T \subset T \), \( t_0 \) is not the greatest element in \( T \). Let \( T' = \{ t | t > t_0 \} \). There are two cases: (1) if \( T' \) has a least element \( t' \), since \( \Gamma \) is inductive, \( t' \in T \) is a regular time point. (2) otherwise, for any \( t' \in T' \), \( \{ t | t_0 < t < t' \} \neq \emptyset \).

Since \( \Gamma \) is also continuous, we can find a \( t' \in T' \) such that \( \Gamma \) is satisfied at all \( T'' = \{ t | t_0 < t < t' \} \). Therefore, \( t \) is a regular time point \( \forall t \in T'' \). Both cases contradict the fact that \( t_0 \) is the least upper bound of the set \( T \). \( \Box \)

Using the method of continuous induction, we obtain the following two lemmas.

**Lemma 1**  
Let \( \{ \alpha_q \}_{q \in Q} \) be invariants for \( B \) and \( A \). If \( r \) is a run of \( A \) over \( v \in B \), \( \forall t \in T, v(t) = \alpha_{r(t)} \).

**Proof:** We prove that the property \( v(t) = \alpha_{r(t)} \) is satisfied at 0 and is both inductive and continuous on any time structure \( T \).

- **Initiality:** Since \( v(0) = \Theta \) and \( v(0) = c(r(0)) \), we have \( v(0) = \Theta \wedge c(r(0)) \).

According to the **Initiality condition** of invariants, we have \( v(0) = \alpha_{r(0)} \).

- **Inductivity:** Suppose \( v(t) = \alpha_{r(t)} \) is satisfied at \( 0 \leq t < t_0 \). Since \( r \) is a run over \( v \), \( \exists q \in Q \) and \( t_0 = t_0, \forall t, t_0' \leq t < t_0, r(t) = q \) and \( v(t) = c(q, r(t)) \).

According to the **Consequent condition** of the invariants, \( \exists t_1 < t_0, \forall t, t_1 \leq t < t_0, v(t) = \alpha_q \) implies \( v(t) = c(q, r(t)) \) \( \alpha_q \) is satisfied at \( 0 \leq t < t_0 \), \( r(t) = q \) and \( v(t) = \alpha_{r(t_0)} \). Therefore, \( \forall t, \max(t_1, t_2) \leq t < t_0, r(t) = q, v(t) = \alpha_q \) (assumption), \( v(t) = c(q, r(t)) \) \( \alpha_q \) is satisfied at \( 0 \leq t < t_0 \), \( r(t) = q \) and \( v(t) = \alpha_{r(t_0)} \).

Thus, \( v(t_0) = \alpha_{r(t_0)} \).

- **Continuity:** Suppose \( v(t_0) = \alpha_{r(t_0)} \). Since \( r \) is a run over \( v \), \( \exists q \in Q \) and \( t_0 = t_0, \forall t, t_0 < t < t_0', r(t) = q \) and \( v(t) = c(r(t_0), q) \). According to the **Consequent condition** of the invariants, \( \exists t_0' > t_0, \forall t, t_0 < t < t_0', v(t) = \alpha_{r(t_0)} \) implies \( v(t) = c(r(t_0), q) = \alpha_q \).

Therefore, \( \forall t, t_0 < t < \min(t_1', t_2') \), \( r(t) = q, v(t) = \alpha_{r(t_0)} \) (assumption), \( v(t) = c(r(t_0), q) = \alpha_q \) and \( v(t) = c(r(t_0), q) \). Thus, \( \forall t, t_0 < t < \min(t_1', t_2') \), \( v(t) = \alpha_{r(t_0)} \).

\( \Box \)
Given any interval $I$ of time $T$, let $\mu(I) = \int_I dt$ be the measurement of the interval. Given a property $P$, let $\mu(I_P) = \int_I P(t) dt$ be the measurement of time points at which $P$ is satisfied.

**Lemma 2** Let $\{\alpha_q\}_{q \in Q}$ be invariants for $B$ and $A$ and $r$ be a run of $A$ over a trace $v \in B$. If $\{\rho_q\}_{q \in Q}$ is a set of Liapunov functions for $B$ and $A$, then

- $\rho_{r(t_2)}(v(t_2)) \leq \rho_{r(t_1)}(v(t_1))$ when $\forall t_1 \leq t \leq t_2, r(t) \in B \cup S$,
- $\frac{\rho_{r(t_2)}(v(t_2)) - \rho_{r(t_1)}(v(t_1))}{d(t_1, t_2)} \leq -\epsilon$ when $t_1 < t_2$ and $\forall t_1 \leq t \leq t_2, r(t) \in B$, and
- for any interval $I$ with only bad and stable automaton-states, $\mu(I_B)$ is finite.

**Proof:** For any run $r$ over $v$ and for any segments $q^* : I \rightarrow Q$ of $r$ with only bad and stable states, $\rho$ on $q^*$ is nonincreasing, i.e., for any $t_1 < t_2 \in I$, $\rho_{r(t_1)}(v(t_1)) \geq \rho_{r(t_2)}(v(t_2))$, and the decreasing speed at the bad states is no less than $\epsilon$. Let $m$ be the upper bound of $\{\rho_{r(t)}(v(t)) | t \in I\}$. Since $\rho_q \geq 0$, $\mu(I_B) \leq m/\epsilon < \infty$. $\Box$

**Proof of Theorem 1:** For any trace $v$ of $B$, there is a run since $B$ is specifiable by $A$. For any run $r$ of $A$ over $v$, if any automaton-state in $R$ appears infinitely many times in $r$, $r$ is accepting. Otherwise there is a time point $t_0$, the sub-sequence $r$ on $I = \{t \in T | t \geq t_0\}$, denoted $q^*$, has only bad and stable automaton-states. If there exist a set of invariants and a set of Liapunov functions, $\mu(I_B)$ is finite. Since time is infinite, all the automaton-states appearing infinitely many times in $r$ belong to $S$; $r$ is accepting too. Therefore, every trace is accepting for the automaton. $\Box$

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