

# S-TaLiRo 1.5 Demonstration & Quick Setup Guide

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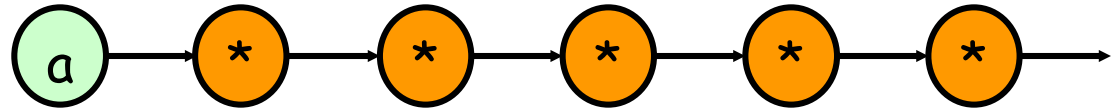
🖥 <http://www.public.asu.edu/~gfaineko>

*This is an extended version of the slides presented in the  
Workshop on formal methods for robotics at RSS 2013*

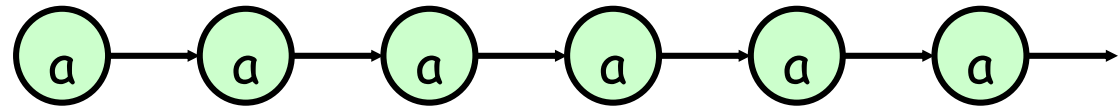
# Temporal Logic Robustness for Signals

# Linear Temporal Logics: Intuition

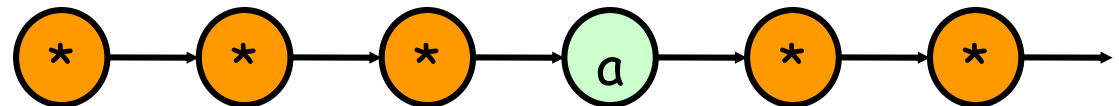
$a$  –  $a$  now



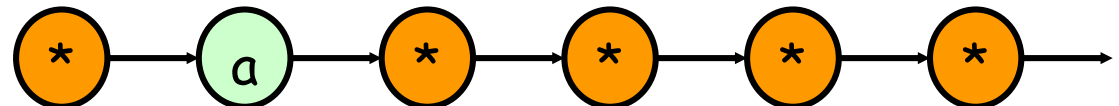
$\Box a$  – always  $a$



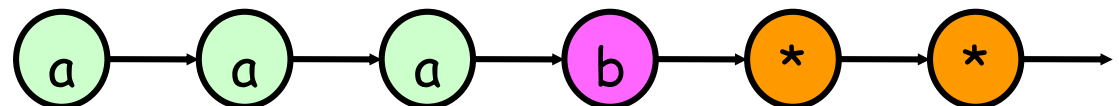
$\Diamond a$  – eventually  $a$



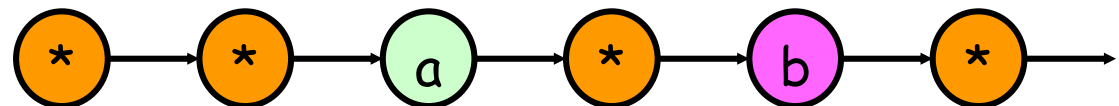
$\bigcirc a$  – next state  $a$



$a \mathbf{U} b$  –  $a$  until  $b$

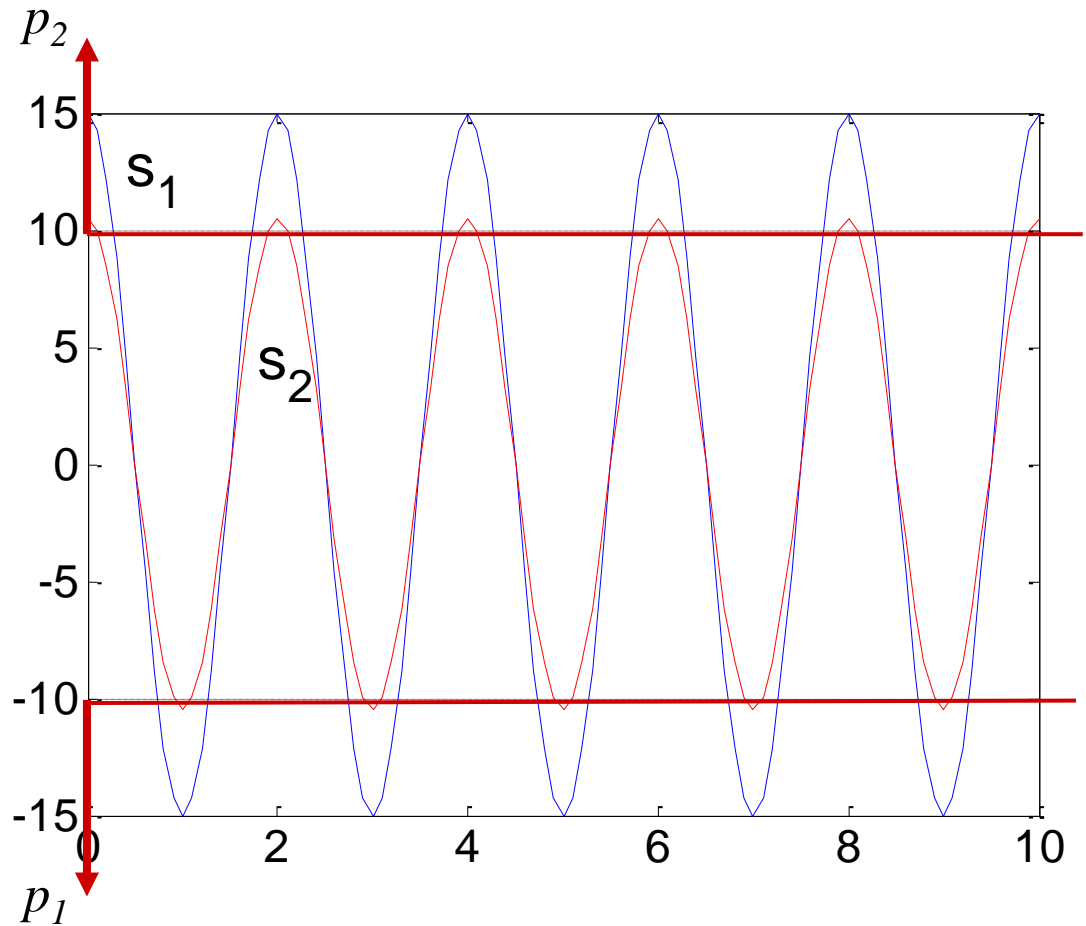


$a \mathbf{B} b$  –  $a$  before  $b$



## Two signals that satisfy the same spec, but ...

MTL Spec:  
 $G(p_1 \rightarrow F_{\leq 2} p_2)$



... the same concepts applies to time robustness as well

# Discrete-time Robust Semantics for MTL

$$\begin{aligned}
 \llbracket c \rrbracket_D(\mu, i) &:= c && \text{timed trace} \\
 \llbracket p \rrbracket_D(\mu, i) &:= \mathbf{Dist}_d(\sigma(i), \mathcal{O}(p)) && \mu = (\sigma, \tau) \\
 \llbracket \neg \phi_1 \rrbracket_D(\mu, i) &:= -\llbracket \phi_1 \rrbracket_D(\mu, i) \\
 \llbracket \phi_1 \vee \phi_2 \rrbracket_D(\mu, i) &:= \llbracket \phi_1 \rrbracket_D(\mu, i) \sqcup \llbracket \phi_2 \rrbracket_D(\mu, i) \\
 \llbracket \phi_1 \mathcal{U}_I \phi_2 \rrbracket_D(\mu, i) &:= \bigsqcup_{j \in \tau^{-1}(\tau(i) + RI)} \left( \llbracket \phi_2 \rrbracket_D(\mu, j) \sqcap \prod_{i \leq k < j} \llbracket \phi_1 \rrbracket_D(\mu, k) \right)
 \end{aligned}$$

## Algorithm I (m-function fw\_taliro)

- Based on formula re-writing
- Suitable for runtime monitoring algorithms
- Details Fainekos & Pappas, TCS 2009

## Algorithm II (m-function dp\_taliro)

- Based on dynamic programming
- Suitable for offline testing
- MTL formulas:  $O(|\phi| |\tau| c)$ , where  $c = \max_{0 \leq j \leq |\tau|, l \in T(\phi)} |J(j, l)|$
- Details Fainekos et al ACC 2012

Algorithms adopted and adapted from prior results by Thati, Rosu and Havelund

# Discrete-time Robust Semantics for MTL

$$\llbracket p \rrbracket_D(\mu, i) := \mathbf{Dist}_d(\sigma(i), \mathcal{O}(p))$$

timed trace  $\mu = (\sigma, \tau)$

More accurate

Faster computations

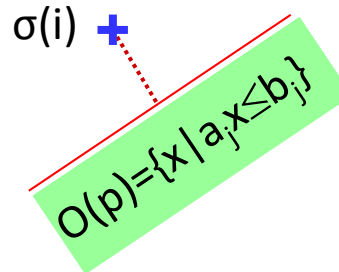
Box sets & metric in  $\mathbb{R}^n$



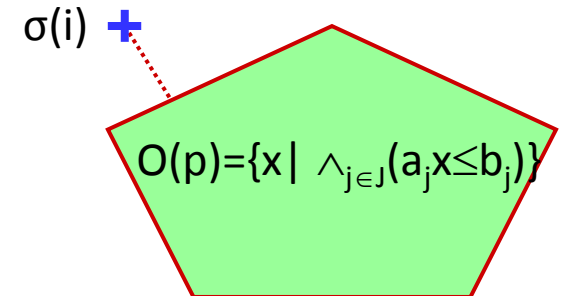
$\sigma(i)$

Subtractions & comparisons

Polyhedral sets & Euclidean metric in  $\mathbb{R}^n$



Analytical solution



Solve Quadratic Program:  
 $\min (x-y)^T(x-y)$   
 s.t.  $\wedge_{j \in J} a_j x \leq b_j$   
 $\text{Dist}(y, O(p)) = -\text{minvalQP}$

# TaLiRo Usage

- Operator correspondence

$\neg$	$\vee$	$\wedge$	$\rightarrow$	$\leftrightarrow$	
!	\	/	->	<->	
O	⊙	□, G	◇, F	U	R
X	W	[ ]	<>	U	R

- Timing constraints are indicated by  $\_<a,b>$  where  $<\in\{([, [$  and  $>\in\{), ]\}$  and  $a,b\in\mathbb{R}_+\cup\{\inf\}$
- Sets are given as Matlab objects with members
  - loc: the set of discrete modes or locations
  - A: the array that contains the vectors  $a_j$
  - b: the array that contains the scalars  $b_j$
  - str: the name of the atomic predicate

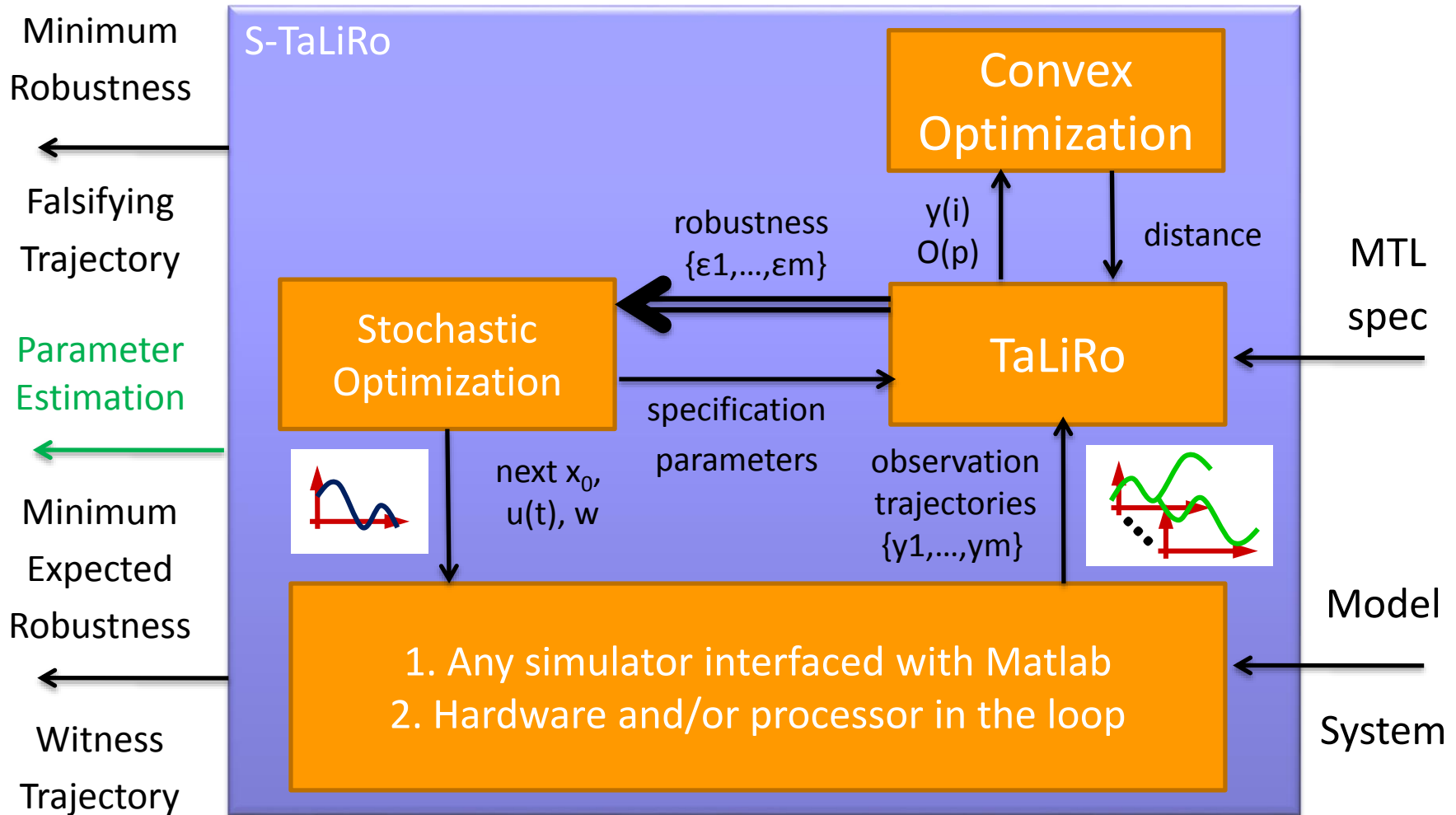
# S-Taliro

Run `setup_staliro.m`



# S-TaLiRo:

## Systems Temporal Logic RObustness



<https://sites.google.com/a/asu.edu/s-taliro/>

## Example 0

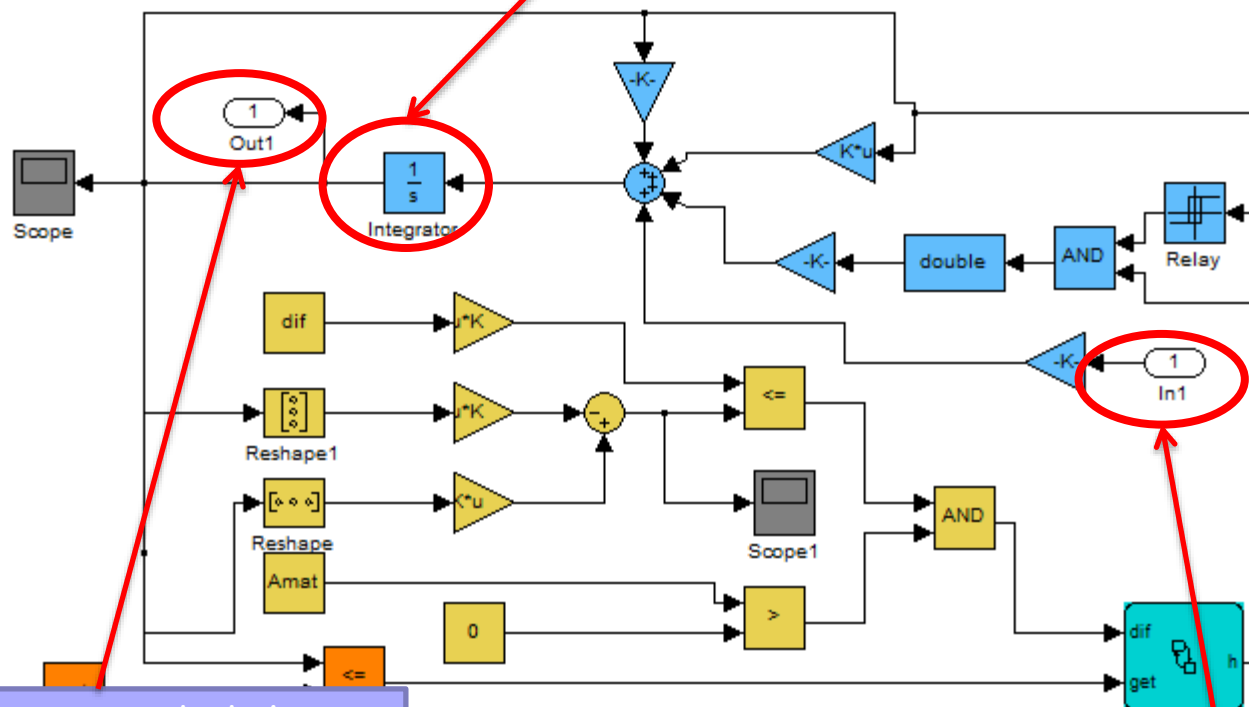
see demos\staliro\_heat\_bench\_demo\_01.m



# Room Heating Benchmark

Initial condition ranges of the integrators are given as hypercubes

- If the initial conditions are not of interest, then they can be a single point or the default Simulink model values



It is recommended that specifications are expressed over output signals

If input signals are required, then input ports must be used.

# Room Heating Benchmark

```

5 - model = 'heat25830_staliro_01';
6 - load heat30;
7 - time = 24;
8 - cp_array = 4;
9 - input_range = [1 2];
10 - X0 = [17*ones(10,1) 18*ones(10,1)];
11 - phi = '[]p';
12 - pred.str = 'p';
13 - pred.A = -eye(10);
14 - pred.b = -[14.50; 14.50; 13.50; 14.00; 13.00; 14.00; 14.00; 13.00; 13.50; 14.00];
15 -
16 - opt = staliro_options();
17 - opt.runs = 1;
18 -
19 - results = staliro(model,X0,input_range,cp_array,phi,pred,time,opt);
20 -
21 - figure(1)
22 - clf
23 - [T1,XT1,YT1,IT1] = SimSimulinkMdl(model,X0,input_range,cp_array,results.run(1).bestSample,time,opt);
24 - subplot(2,1,1)
25 - plot(T1,XT1)
26 - title('State trajectories')
27 - subplot(2,1,2)
28 - plot(IT1(:,1),IT1(:,2))
29 - title('Input Signal')
30 -

```

model name

simulation time

input signals

initial conditions

MTL spec

Other options

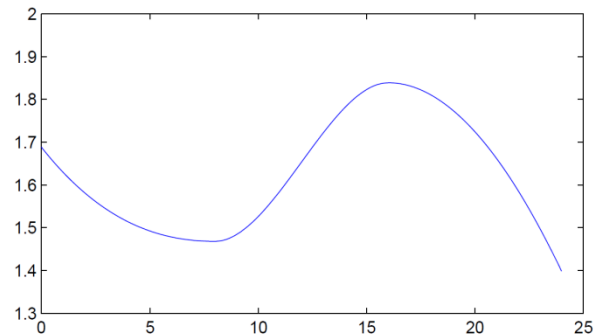
output/input signal visualization

Always  $x_1 \geq 14.5$  and ... and  $x_{10} \geq 14$

# Room Heating Benchmark

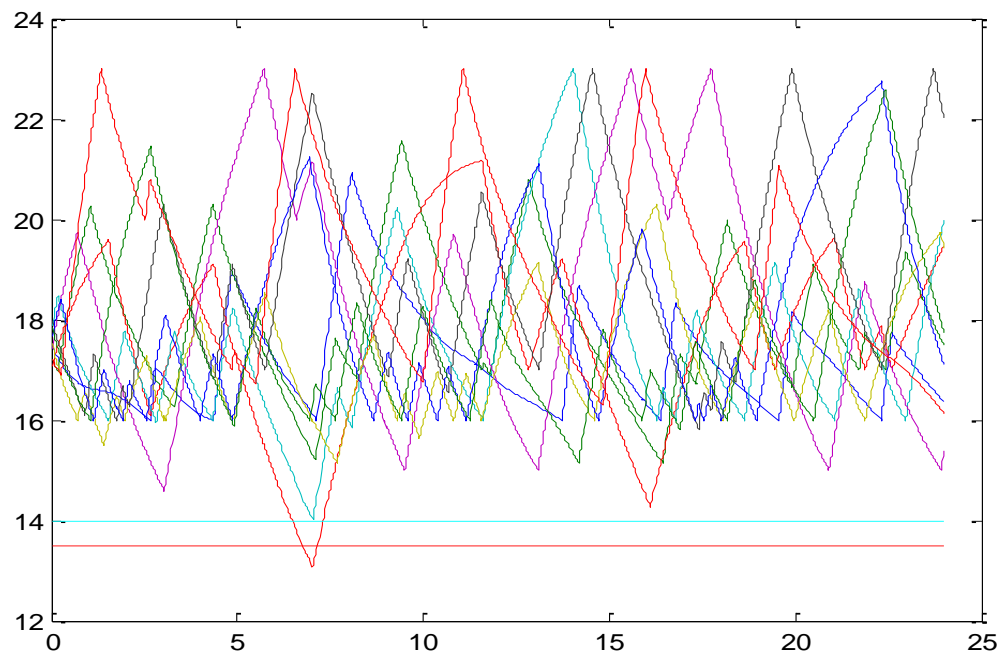
Falsifying input signal and  
initial conditions

$$\mathbf{x}_0 = [17.4705 \ 17.2197 \ 17.0643 \ 17.8663 \\ 17.4316 \ 17.5354 \ 17.9900 \ 17.6599 \\ 17.8402 \ 17.2036]^T$$



Resulting trajectories

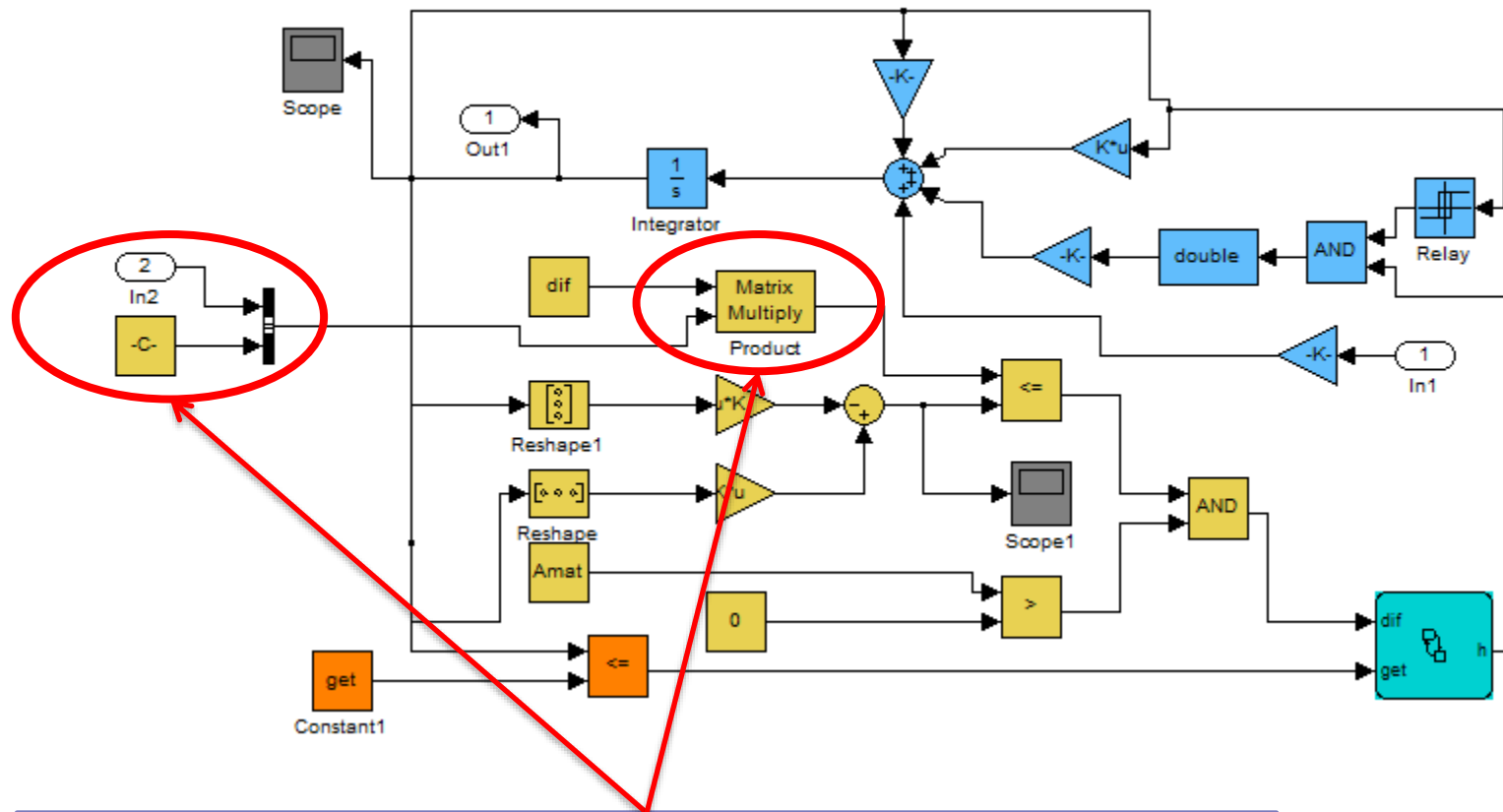
Robustness  
-0.429



## Example 1

see demos\staliro\_heat\_bench\_demo\_02.m

# Simulink / Stateflow models



Input ports and data storage blocks can be used to modify system parameters. Use 'const' input signals with 1 control point for constant unknown parameters or any other interpolation function for time varying parameters.



# Room Heating Benchmark

```

5 - model = 'heat25830_staliro_02';
6 - load heat30;
7 - time = 24;
8 - cp_array = [4 1];
9 - input_range = [1 2; 0.8 1.2];
10 - X0 = [17*ones(10,1) 18*ones(10,1)];
11 - phi = '[]p';
12 - pred.str = 'p';
13 - pred.A = -eye(10);
14 - pred.b = -[14.50; 14.50; 13.50; 14.00; 13.00; 14.00; 14.00; 13.00; 13.50; 14.00];
15
16 - opt = staliro_options();
17 - opt.runs = 1;
18 - opt.interpolationtype = {'pchip', 'const'};
19
20 - results = staliro(model,X0,input_range,cp_array,phi,pred
21 |
22 - figure(1)
23 - clf
24 - [T1,XT1,YT1,IT1] = SimSimulinkMdl(model,X0,input_range,cp_array,results.run(1).bestSample,time,opt);
25 - subplot(2,1,1)
26 - plot(T1,XT1)
27 - title('State trajectories')
28 - subplot(2,1,2)
29 - plot(IT1(:,1),IT1(:,2))
30 - title('Input Signal')

```

Defining function interpolation through staliro\_options

## Example 2

see demos\staliro\_demo\_sa\_nonlinear.m

# Example of MTL Robustness Landscape

System:

$$dx/dt = x - y + 0.1t$$

$$dy/dt = y \cos(2\pi y) - x \sin(2\pi x) + 0.1t$$

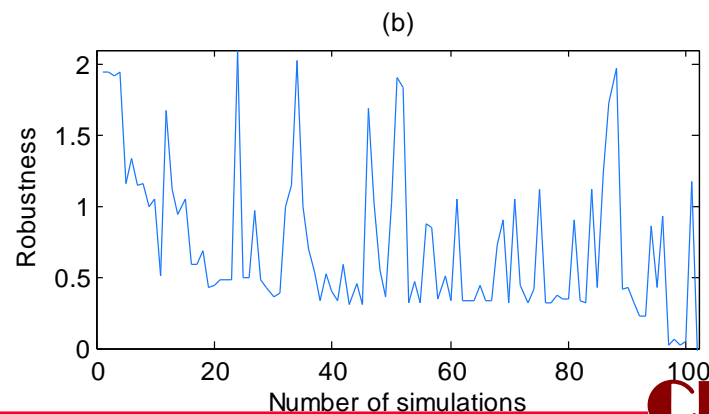
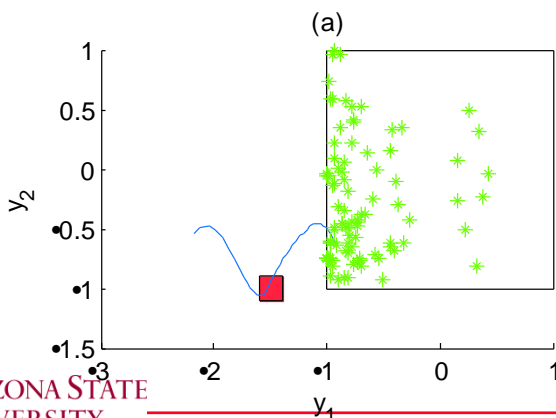
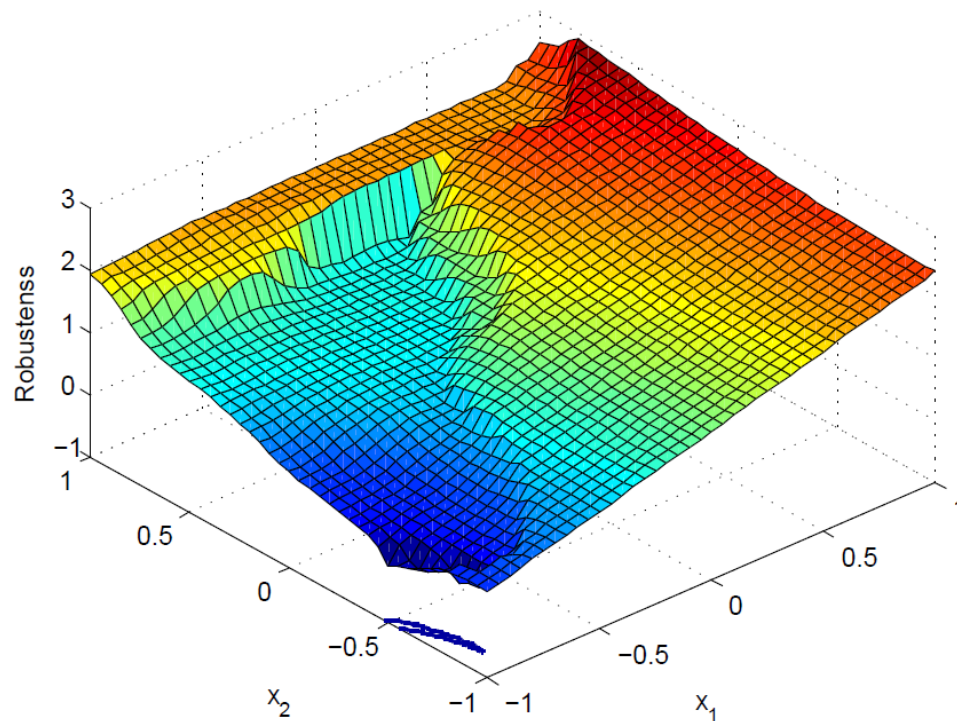
Initial conditions:

$$[-1, 1] \times [-1, 1]$$

Specification:

$$G_{[0,2]} \dashv a$$

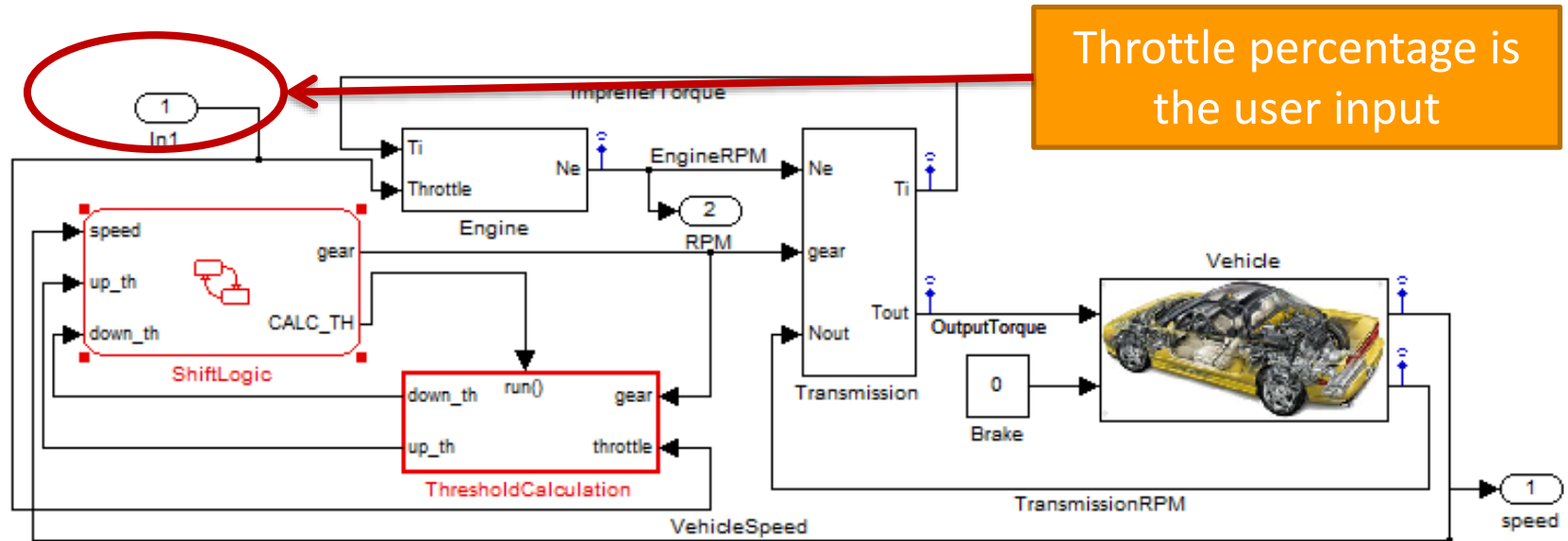
$$\text{where } O(a) = [-1.6, -1.4] \times [-1.1, -0.9]$$



## Example 3

see `staliro_demo_autotrans_01.m`

# Automatic Transmission Simulink Demo



Specification: The following 2 conditions should not occur during the first 60 sec of system operation:

1. the vehicle speed  $v$  exceeds 120km/h, and
2. the engine speed  $\omega$  exceeds 4500RPM

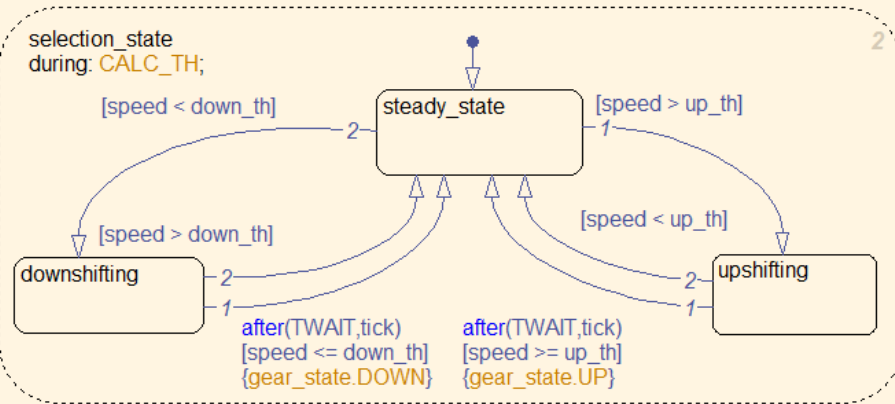
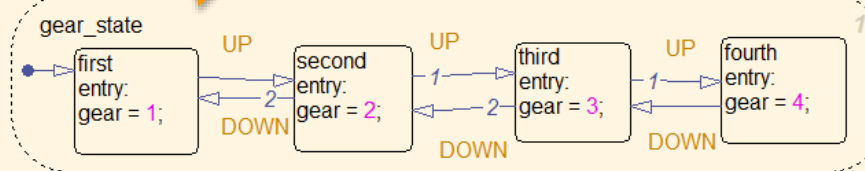
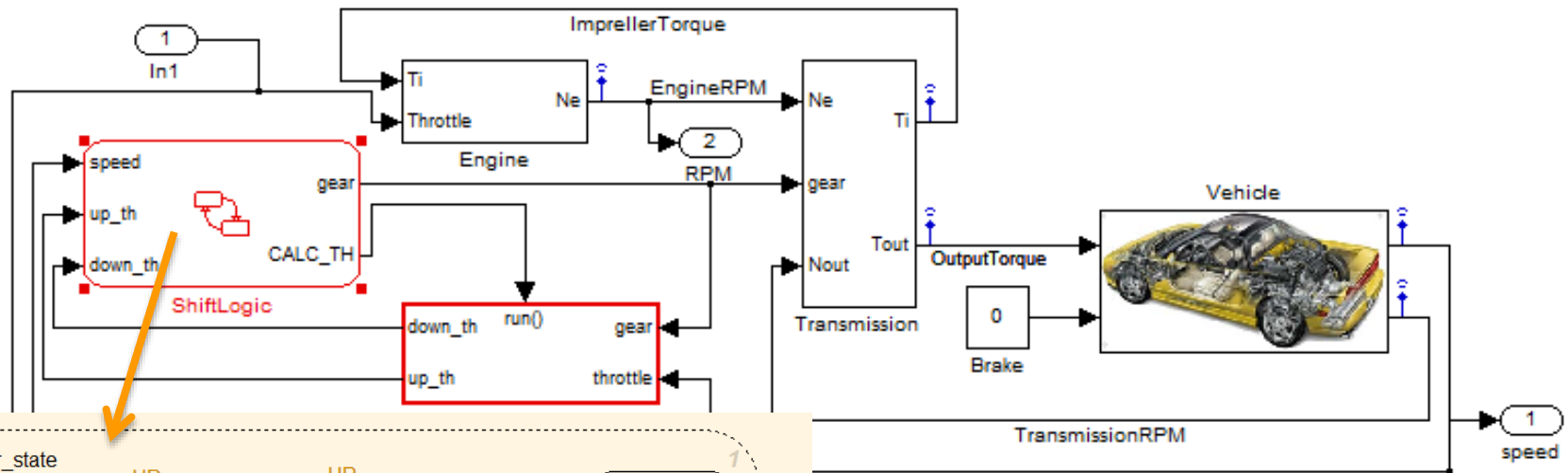
## Example 4

see `staliro_demo_autotrans_02.m`

Matlab package MatlabBGL is required:

<http://www.mathworks.com/matlabcentral/fileexchange/10922>

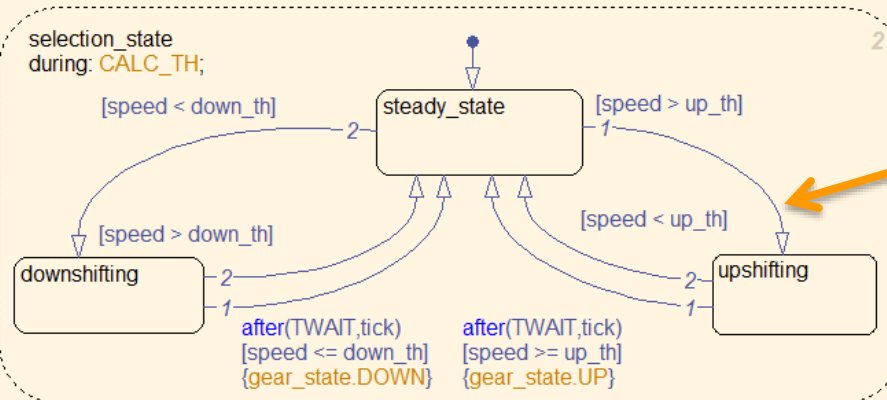
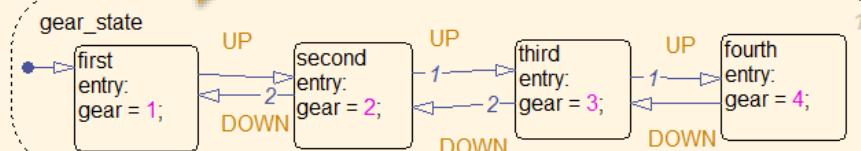
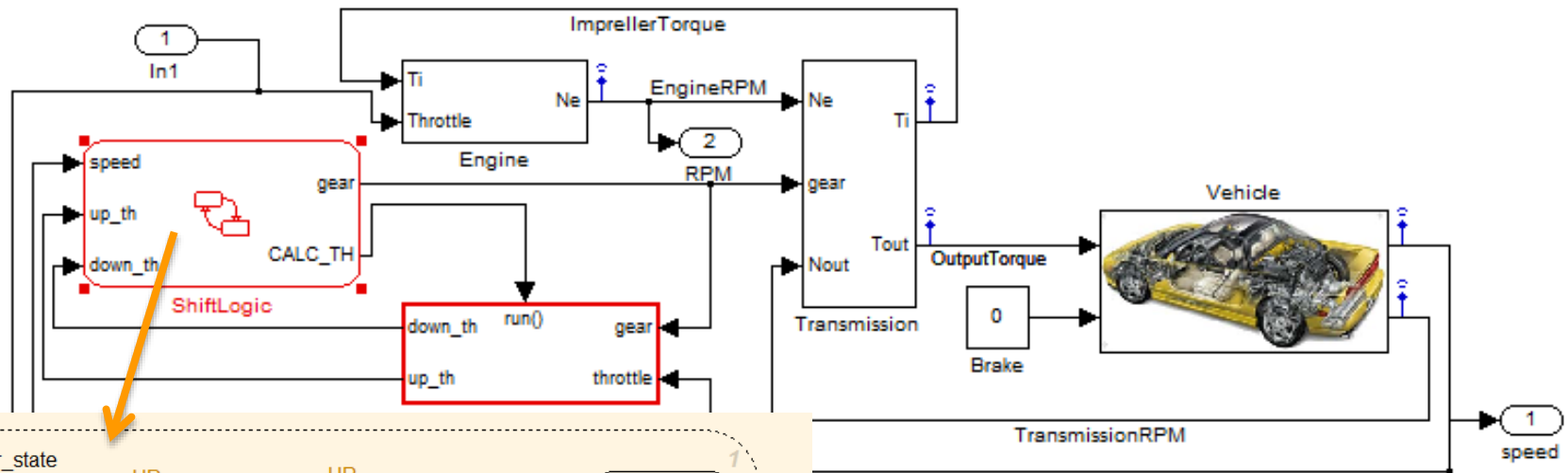
But the requirements are not only on the continuous state space ...



e.g. the vehicle speed should not exceed 120km/h only in third gear

How do we define distances and robustness?

But the requirements are not only on the continuous state space ...

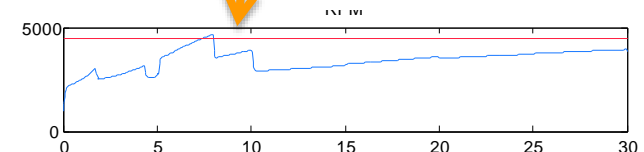


Define “hybrid” robustness values:

$(\epsilon, \delta)$

Path distance\*  
on the graph

Distance on the  
continuous state



\*the shortest path to reach the set of modes



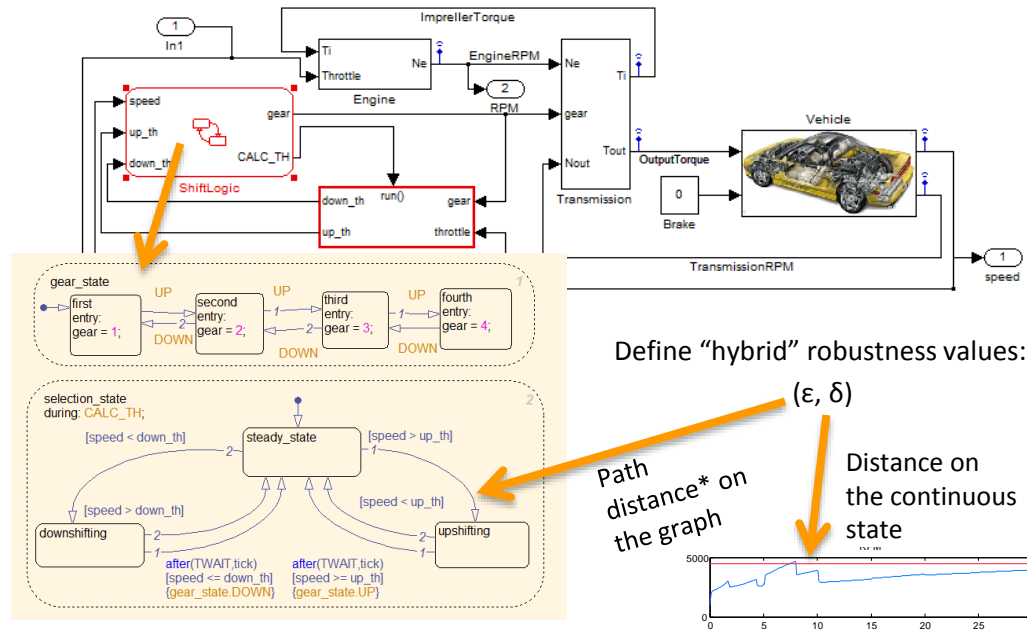
## Example 5

see `staliro_demo_autotrans_03.m`

Matlab package MatlabBGL is required:

<http://www.mathworks.com/matlabcentral/fileexchange/10922>

# In case the stochastic optimizer does not support “hybrid” robustness value search...



ADD

```

107 - opt.interpolationtype = {'pconst'};
108 - opt.toliro_metric = 'hybrid_inf';
109 - opt.loc_traj = 'end';
110
111 - opt.map2line = 1;
112
113 - opt
114 - disp('
115 - disp('R
116 -
  
```

Sets the map2line option on

map2line - maps a “hybrid” robustness value to the real line

Running S-TaLiRo ...

Run number 1

Best ==> <0,342.3044>

Best ==> <0,218.3047>

Best ==> <0,-4.6151>

FALSIFIED!

Running S-TaLiRo ...

Run number 1

Best ==> 0.93683

Best ==> 0.79743

Best ==> -0.023071

FALSIFIED!

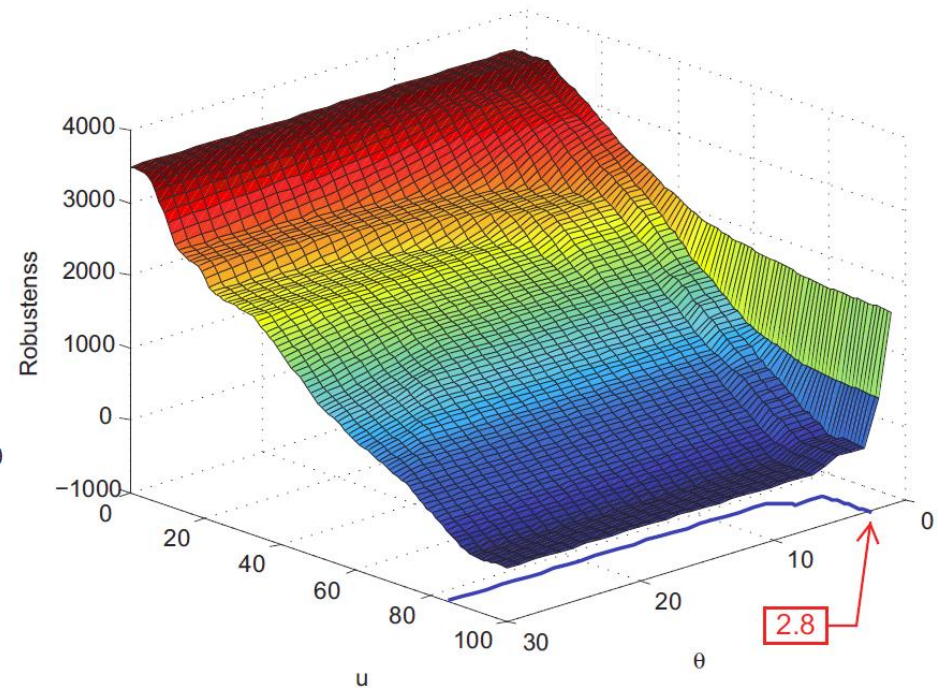
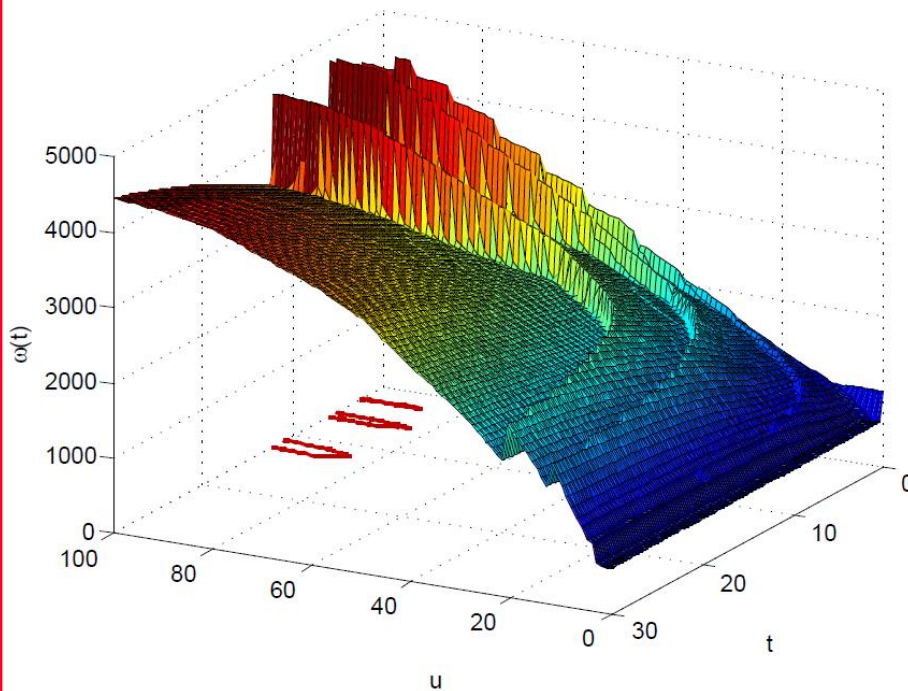
## Example 6

see `staliro_demo_autotrans_parameter.m`

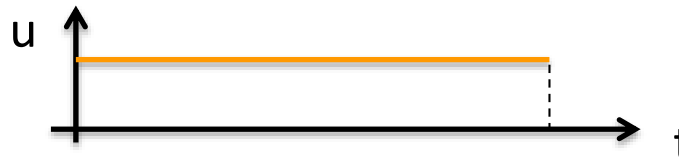
# Example for parameter estimation

$$\text{Spec: } G_{[0,\theta]}(\omega < 4500 \text{ RPM})$$

I.e., find the parameter  $\theta$  such that no matter what the input  $u$  is  $\omega$  is always below 4500



Throttle % parameterization with 1 control variable for easy visualization



## Example 7

see `staliro_demo_quadrotor_2D.m`

Matlab packages required:

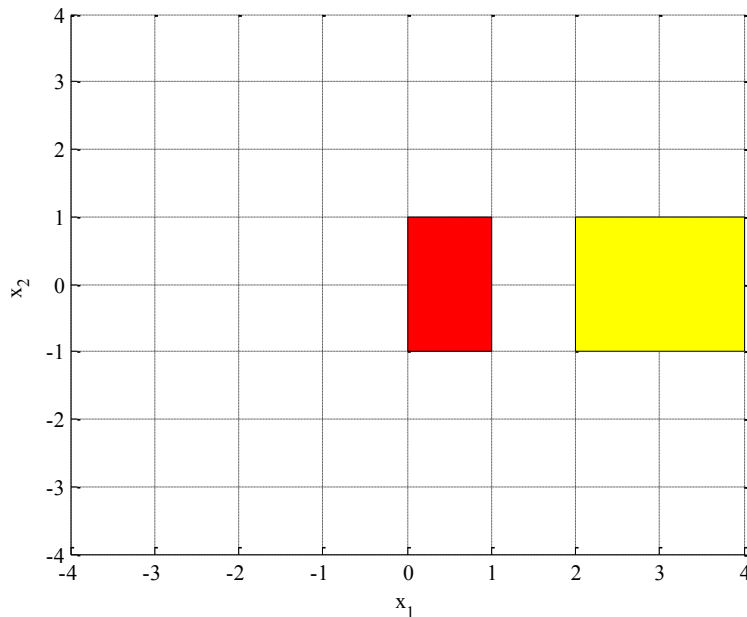
Robotics Toolbox

[http://www.petercorke.com/Robotics\\_Toolbox.html](http://www.petercorke.com/Robotics_Toolbox.html)

Multi-Parametric Toolbox (MPT)

<http://control.ee.ethz.ch/~mpt/>

# Potential application: MTL Path Planning



## Specifications:

1. eventually yellow and always not red
2. eventually always yellow and always for time between 4 and 5 not red

## New Features in S-TaLiRo 1.5

# New Features in S-TaLiRo 1.5

## Parallel Simulations

The new version of S-Taliro utilizes the Matlab parallel computing toolbox to enable parallel simulations for the Cross Entropy (CE\_Taliro) and Uniform Random (UR\_Taliro) optimization solvers. Ex. To run 4 simulations in parallel set `opt.n_workers = 4`.

**Example:** *demos/ver1\_5/demo\_new\_features\_1\_5\_beta\_02.m*

## Output Dimension Projection

S\_Taliro now can consider only a subset of the systems' outputs. Ex. If the system has 5 outputs  $[y_1 \dots y_5]$  and we only need to focus on  $[y_1 \ y_2]$  then we can set the option `opt.dim_proj = [1 2]`. This simplifies the predicate definitions since they are defined only over the outputs 1 and 2.

**Example:** *demos/ver1\_5/demo\_new\_features\_1\_5\_beta\_01.m*

## Output Under sampling for Robustness Computation

In case the output array is too large and is causing robustness metric computation to take too long you can under sample the output sequence. Ex. `opt.taliro_undersampling_factor = 50` will consider every 50<sup>th</sup> value in the output sequence when calculating the robustness metric.

**Example:** *demos/ver1\_5/demo\_new\_features\_1\_5\_beta\_01.m*



# New Features in S-TaLiRo 1.5

## Added support for hybrid distance metric for CE\_Taliro

Previously, to use the hybrid distance metric with CE\_Taliro, it was necessary to set `opt.map2line = 1` in order to convert the hybrid distance value to the real line. This is not necessary anymore since CE\_Taliro now supports the hybrid distance metric.

Example: *demos/ver1\_5/demo\_new\_features\_1\_5\_beta\_02.m*

## Random Number Generator Seed for S-Taliro

The option to set the seed for the random number generator is added. This enables the user to reproduce simulation results. Ex. `opt.seed = 1` sets the rng seed to 1.

Example: *demos/ver1\_5/demo\_new\_features\_1\_5\_beta\_01.m*

## Save Intermediate S-Taliro Results

This option enables the user to save intermediate results after each run. This is especially useful in the case when runs take a long time. To use this option set `opt.save_intermediate_results = 1`.

Example: *demos/ver1\_5/demo\_new\_features\_1\_5\_beta\_01.m*

# New Features in S-TaLiRo 1.5

## Varying Time Control Points

Added a feature to expand the search space to include varying time control points with the simulated annealing optimization engine. If `opt.varying_cp_times = 0`, the control points for the input signal are equally distributed in simulation time. If `opt.varying_cp_times = 1`, the placement of the control points for the input signal is included in the search space.

**Example:** *`demos/ver1_5/demo_new_features_1_5_beta_01.m`*

# Troubleshooting & Tips

# Tips

- **Predicates:**

- A polyhedral set  $S$  can be defined either as a constraint of the form  $S_p : Ax \leq b$ , where  $A$  is an array and  $b$  is a vector, or as a conjunction of halfspaces  $S_H : \bigwedge_i a_i x \leq b_i$ .
- Even though  $S_p$  and  $S_H$  define the same set, i.e.,  $A = [a_1; \dots; a_n]$  and  $b = [b_1, \dots, b_n]$ , computing the distance to  $S_p$  or  $S_H$  is performed under different algorithms:
  1. The distance of a point  $x$  to  $S_p$  is computed by solving a quadratic program
  2. The distance of a point  $x$  to  $S_H$  is computed analytically by computing the distance of  $x$  to each halfspace and, then, taking the maximum.
- 1 is more accurate, but is 1-2 orders of magnitude slower than 2.
- Thus, we highly recommend replacing a predicate that represents a polyhedron by a conjunction of predicates representing the corresponding half-spaces.

## Tips

- **Use output ports instead of state space variables**

For Simulink models, we recommend using output ports to define your specifications even if you need to analyze all the continuous state variables of the system. *State variables can change order when compiling a Simulink model.*

# Troubleshooting

- **Robustness value is not what you expect**

When developing a new Simulink model, do not forget to remove the option “Limit data points to last:”. If this option is set then the analysis is going to be based only on the last samples created by the model

- Simulation > Configuration Parameters > Data Import/Export > Limit data points to last

- **Error message that Simulink model outputs are empty or the robustness value is not what you expect**

After Matlab version 2011a make sure that the signal logging format is set to ModelDataLogs.

- Simulation > Configuration Parameters > Data Import/Export > Signal logging format

# Troubleshooting

- **Error returned when number of workers set is greater than 1 and input model type is set to blackbox**

To fix this issue you should compile the model first. That can be done using the `modelName([], [], [], 'compile')` command.

Other functionality included in S-Taliro ...

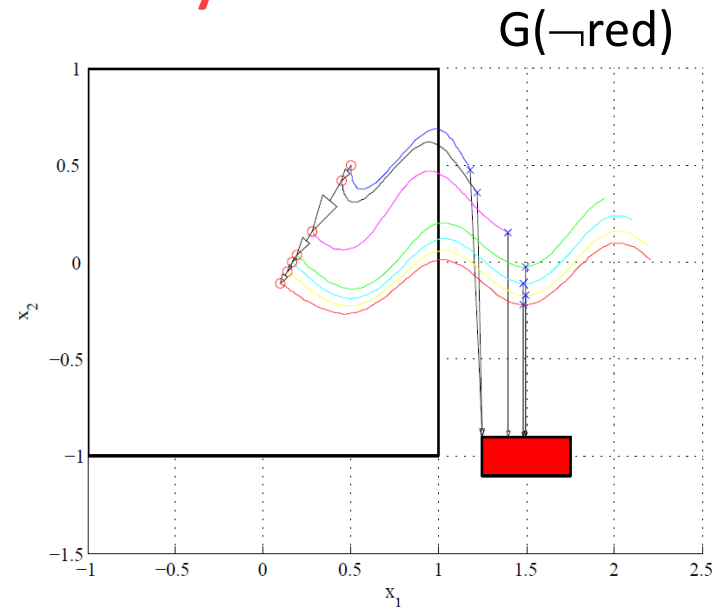


## Other functionality

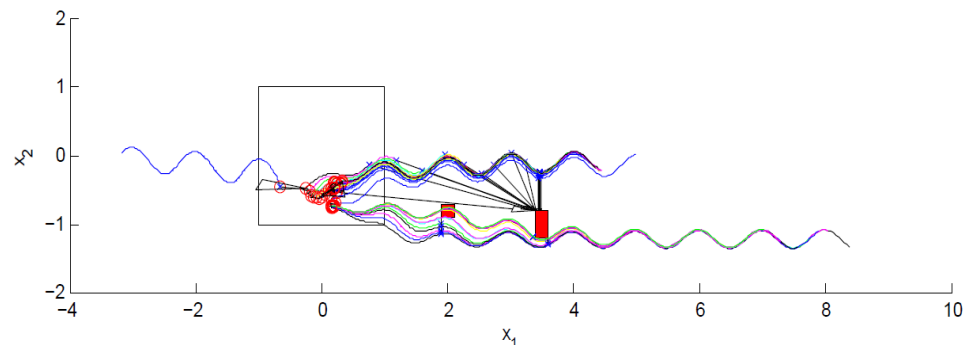
- Expected best/worst robustness
  - *See demo demos/ver1\_5/staliro\_demo\_stoch\_cold\_chain.m*
- Robust test generation using auto-bisimulation functions
  - *Under the folder ha\_robust\_tester*
- Time robustness computation (*dp\_t\_taliro*)
  - *Included only as alpha version. It is not fully tested.*
- Conformance testing
  - *See demo demos/ver1\_5/staliro\_demo\_conformance.m*

## Other functionality

- `dp_taliro` returns the optimizing sample point and predicate.
  - This is useful for implementing gradient descent optimization algorithms and for user debugging
- Descent directions for linear hybrid automata and smooth non-linear systems
  - *Not included in version 1.5*
  - *See Abbas & Fainekos, ACC 13*



$$G(\text{small\_red} \Rightarrow G_{[0,1]} \neg \text{big\_red})$$



# Acknowledgements

## Students

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- Bardh Hoxha – PhD (CIDSE)

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- Hengyi Yang – MS (CIDSE)

## Main Academic Collaborators

- Sriram Sankaranarayanan (U of Colorado)

## Academic Collaborators

- Truong Nghiem (UPenn)
- George Pappas (UPenn)

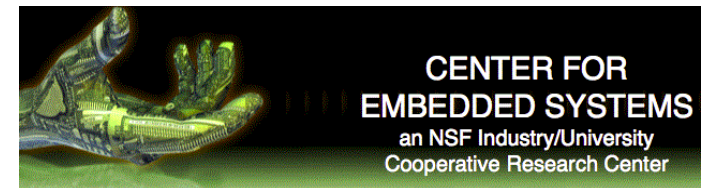
## Industry Collaborators

- Jyotirmoy V. Deshmukh (Toyota)
- Aarti Gupta (NEC Labs)
- Franjo Ivancic (NEC Labs)
- James Kapinski (Toyota)
- Koichi Ueda (Toyota)
- Hakan Yazarel (Toyota)

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Tools at: <https://sites.google.com/a/asu.edu/s-taliro/>