

Discussion: 02. Feb 2022

Models and Tools for Cyber-Physical Systems Exercise sheet 1

WITH SOLUTIONS

Exercise 1: UPPAAL introduction

In this exercise we show how to encode of the Switch extended state machine (Chap 2, Slide 24) in the tool UPPAAL. Later we ask you to do some modifications and analysis.

- (a) Watch the introductory video to UPPAAL which can be found in the MS-teams files.
- (b) Download UPPAAL from www.uppaal.org, download the UPPAAL Switch model from the MS-teams files.
- (c) Modify the UPPAAL model model such that the process User turns the light on and off every three rounds.
- (d) In your modified version, what is the maximal reachable value for local variable x?
- (e) Verify that your model is deadlock free.

Exercise 2: Induction

Prove by induction on k that

$$1 + \sum_{i=1}^{k} (2i+1) = (k+1)^{2}$$

for all k > 1.

.....Solution

Base case k=1: One readily verifies that $1+(2+1)=(1+1)^2$. Induction step $k\to k+1$: By observing that

$$1 + \sum_{i=1}^{k+1} (2i+1) = 1 + \sum_{i=1}^{k} (2i+1) + (2(k+1)+1),$$

an application of the induction hypothesis on $1 + \sum_{i=1}^{k} (2i+1)$ yields

$$1 + \sum_{i=1}^{k+1} (2i+1) = (k+1)^2 + (2(k+1)+1).$$

This, in turn, yields the claim because:

$$1 + \sum_{i=1}^{k+1} (2i+1) = (k+1)^2 + (2(k+1)+1)$$
$$= k^2 + 2k + 1 + 2k + 2 + 1$$
$$= k^2 + 4k + 4$$
$$= (k+2)^2$$
$$= ((k+1)+1)^2$$

Exercise 3: Predicate logic

Formalize the following informal statements by using predicate logic.

- (a) There exists a real number x such that x + x is greater than 8.
- (b) Every real number x is the double of some real number y.
- (c) All natural numbers are positive.

......Solution

- (a) $\exists x.x + x > 8$
- (b) $\forall x. \exists y. x = 2y$
- (c) $\forall x \in \mathbb{N}.x > 0$

Exercise 4: Sets

Let us assume that we are given the sets $A = \{1, 2, 3\}$ and $B = \{2, 3\}$.

- (a) Does $A \subseteq B$ hold true?
- (b) Does $B \subseteq A$ hold true?
- (c) In what relation stands B with respect to A?
- (d) Find the set $A \cup B$.
- (e) How does one call $A \cup B$?
- (f) Find the set $A \cap B$.
- (g) How does one call $A \cap B$?

- (h) Find the set $A \times B$.
- (i) How does one call $A \times B$?
- (j) Find $\mathcal{P}(B)$, the power set of B.

..... Solution

- (a) No, since $1 \notin B$.
- (b) Yes, since $2, 3 \in A$.
- (c) B is a subset of A. Alternatively, A is a superset of B.
- (d) A.
- (e) The union of A and B.
- (f) B.
- (g) The intersection of A and B.
- (h) $\{(a,b) \mid a \in A, b \in B\} = \{(1,2), (1,3), (2,2), (2,3), (3,2), (3,3)\}.$
- (i) The product set of A and B.
- (j) The powerset of B is given by all subsets of B, i.e., $\mathcal{P}(B) = \{A \mid A \subseteq B\}$. Hence, the answer is $\{\emptyset, \{2\}, \{3\}, \{2,3\}\}$. Note that the elements of the powerset are sets.



Discussion: 9. Feb 2022

Models and Tools for Cyber-Physical Systems Exercise sheet 2

WITH SOLUTIONS

Exercise 1: UPPAAL simplified cruise controller

Consider the cruise controller from the lecture, one sub-component is the SetSpeed controller (Chap 1, Slides 20-21). The SetSpeed component takes as input the current speed, and the inputs cruise, in, dec, pause from the driver. Solve the following where (*) indicates that the exercise is optional.

- (a) Download the initial UPPAAL model (sheet2CruiseController.xml) which can be found in the MS-teams files.
- (b) Verify if the desired speed is between 40 and 80 speed units. You can use the following Timed Computation Tree Logic (TCTL) formula φ

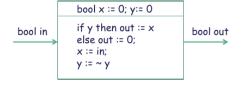
 $\forall \Box \texttt{desired_speed} \geq 40 \land \texttt{desired_speed} \leq 80.$

- (c) Modify the component SetSpeed such that the above formula φ is satisfied.
- (*) Create a component DriverFast that increases the variable desired_speed until it reaches the value 78. When the variable desired_speed is at value 78, the component enters a location stable. Verify the desired behavior by checking the following TCTL property.

∇⟨Driverrast. <mark>sta</mark>	ble / desired_speed == 78
	lution

Exercise 2: Extended-state-machine

Describe the component OddDelay (Chapter 2, Slide 23) shown below as an extended-state machine with two modes. The mode of the state machine should capture the value of the state variable y, while the state variable x should be updated using assignments in the mode-switches.



......Solution

The extended-state-machine corresponding to the component OddDelay is shown below. The modes correspond to the values of the state variable y.

bool
$$x := 0$$

$$0 \quad out := 0; x := in$$

$$out := x; x := in$$

Exercise 3: Mealy machine

Consider the Delay component

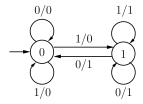
and suppose we replace the reaction description by

out :=
$$x$$
; $x := \mathbf{choose}(in, x)$

Describe in words the behavior of the modified component. Draw the Mealy machine corresponding to the component.

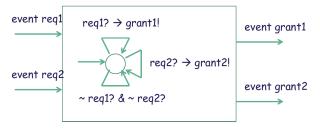
......Solution

The component is nondeterministic. In state 0 (that is, state where the value of x equals 0), the component outputs 0, and if the input is 0, the state stays unchanged, while if the input is 1, the state either stays unchanged or is updated to 1. Symmetrically, in state 1, the component outputs 1, and if the input is 1, the state stays unchanged, while if the input is 0, the state either stays unchanged or is updated to 0. The two-state Mealy machine corresponding to the component is shown below:



Exercise 4: Reaction description

For the nondeterministic component Arbiter shown below, the reactions are expressed using the extended-state machine notation. Write an equivalent description using straight-line update code. You can use a local variable whose value is assigned nondeterministically using the choose construct.



......Solution

The following code can be used as the reaction description of the component Arbiter. The value of the local variable x is chosen non-deterministically, and when both the input request events are present, its value is used to decide whether to issue the output event $grant_1$ or to issue the output event $grant_2$.

```
local bool x := choose(0, 1);
if req1? then
   if req2? then
      if (x == 0) then grant1! else grant2!
   else grant1!
else if req2? then grant2!.
```



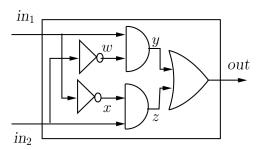
Discussion: 16. Feb 2022

Models and Tools for Cyber-Physical Systems Exercise sheet 3

WITH SOLUTIONS

Exercise 1: Uppaal Synchronous circuits

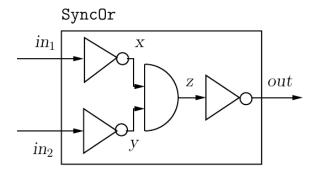
An Xor (Exclusive-Or) gate has two Boolean inputs in 1 and in 2, and a Boolean output out. The output is 1 when exactly one of its two inputs are 1 and is 0 otherwise. The combinational component SyncXor below is defined by composing And, Or, and Not gates.



- (a) Download the UPPAAL model (SyncXOr.xml) which can be found in the MS-teams files. Get familiarized with the model by looking at the declarations and running some simulations. Note that the component SyncXor is defined as the parallel composition of the components SyncNot1, SyncNot2, SyncAnd1, SyncAnd2, SyncOr1. Observe that SyncNot1=SyncNot(1,in2,w) is an instance of the template SyncNot(int id, bool &in, bool &out) where id is a component identifier and &in, &out are reference values (C like references). Finally, note that the precedence constraints for these components is given by the matrix precedence_rel.
- (b) Verify that the desired output is produced by checking following Timed Computation Tree Logic (TCTL) formula

$$\forall \Box \mathtt{t} > 0 \Rightarrow (\mathtt{out} == ((\mathtt{in_1} \land \neg \mathtt{in_2}) \lor (\neg \mathtt{in_1} \land \mathtt{in_2}))$$

(c) Copy the file SyncXor.xml to another file e.g. SyncOr.xml. Modify the UPPAAL model to produce the component SyncOr described in the lecture (Chap 2, Slide 76) and depicted below.



(d) Verify that the desired output is produced by checking following Timed Computation Tree Logic (TCTL) formula

$$\forall \Box t > 0 \Rightarrow (\mathtt{out} == (\mathtt{in}_1 \lor \mathtt{in}_2))$$

Solution

Download the solution file SyncOr.xml from MS-Teams

Exercise 2: Parallel Composition

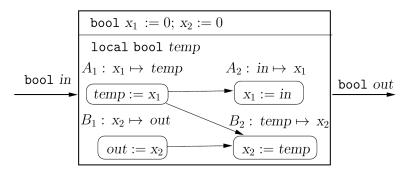
Consider the component DoubleSplitDelay and its textual description

$$(\texttt{SplitDelay}[\texttt{out} \mapsto \texttt{temp}] \| \texttt{SplitDelay}[\texttt{in} \mapsto \texttt{temp}]) \setminus \{\texttt{temp}\}$$

This component is similar to the component DoubleDelay except we use instances of the component SplitDelay (Chap 2, Slide 50) instead of Delay. Show the block diagram version of DoubleSplitDelay, that is, list its state, input, output, and local variables, tasks, and precedence constraints. What are the await dependencies among output and input variables for DoubleSplitDelay?

...... Solution

The component DoubleSplitDelay has input variable in, output variable out, state variables x1 and x2, and local variable temp, all of type bool. Its reaction description consists of 4 tasks as shown below.



The output variable out does not await the input variable in.

Exercise 3: Second to minute

Recall the event-triggered component SecondToMinute (Chap2, Slides 32,72) with the

input event variable second and the output event variable minute such that minute is present every 60th time the event second is present. Now suppose we want to design an event-triggered component SecondToHour with an input event variable second and an output event variable hour, such that the output event hour is present every 3600th time the event second is present. Show how to construct (textual description) the desired component SecondToHour from the component SecondToMinute using the operations of parallel composition, instantiation, and output hiding.

......Solution

 $({\tt SecondToMinute} | {\tt SecondToMinute} | {\tt minute} \mapsto {\tt hour} | [{\tt second} \mapsto {\tt minute}]) \setminus \{{\tt minute}\}.$

Exercise 4: Induction, sum squared

Proof by induction on n

$$(1+2+\cdots+n)^2 = (1^3+2^3+\dots n^3)$$

for all n > 1.

......Solution

- Base case n=1. Then $1^2=1^3$ as required.
- Induction step $n \implies n+1$



Discussion: 23. Feb 2022

Models and Tools for Cyber-Physical Systems Exercise sheet 4

WITH SOLUTIONS

Exercise 1: UPPAAL: GCD and Mult

Consider the Euclid's algorithm to compute the Greatest Common Divisor of two natural numbers (Chap 3, Slide 7). Download the UPPAAL model "GCD.xml" from MS-Teams. Let m=260 and n=10. Verify that it computes the correct answer by checking the following invariant: $\forall \Box \text{GCD.stop} \Rightarrow \text{GCD.x} == 10$. How many states are reachable? (Hint: You can run the following in a terminal: ../uppaal64-4.1.24/bin-Linux/verifyta -u GCD.xml). The following state machine is used to compute the multiplication of two natural numbers:

$$(x>0) \rightarrow \{x:=x-1; \ y:=y+n\}$$

$$\text{nat } x:=m; y:=0$$

$$\text{loop} \quad (x=0)?$$

- (a) In a similar way to the UPPAAL model GCD construct a UPPAAL model Mult for the above state machine.
- (b) Let m = 2000 and n = 2. Verify that your model computes the correct answer by checking the following invariant: $\forall \Box \text{Mult.stop} \Rightarrow \text{Mult.y} == m * n$

(c) How many states	are reachable?		
	Solution	 	
Download solution from M	1S Teams.		

Exercise 2: Reachable states

The composed system

 $RailRoadSystem1 = Controller1 || Train_W || Train_E$

(Chap 3, Slides 30-33) has four state variables, east and west, each of which can take two values, and $mode_W$ and $mode_E$, each of which can take three values. Thus, RailRoadSystem1 has 36 states. How many of these 36 states are reachable?

......Solution

Each state is denoted by listing the values of the variables west, east, $mode_W$, and $mode_E$, in that order. We use a, w, b, g, and r, as abbreviations for the values away, wait, bridge, green, red, respectively. Then, the initial state is ggaa, and has transitions to itself and to the states rgaw, grwa, and rgww. To compute the set of reachable states, we need to explore transitions from these three newly discovered states, and keep repeating till no new states are found to be reachable. It turns out that the following 13 states are reachable:

 $\{ggaa, rgaw, grwa, rgww, rgab, rrwb, grba, rrbw, rgwb, ggwa, ggba, rgbw, rgbb\}$

Exercise 3: Inductive invariants

Consider a transition system T with two integer variables \mathbf{x} and \mathbf{y} and a Boolean variable \mathbf{z} . All the variables are initially 0. The transitions of the system correspond to executing the conditional statement

if
$$(z = 0)$$
 then $\{x := x + 1; z := 1\}$ else $\{y := y + 1; z := 0\}$

Consider the property φ given by $(x=y)\vee (x=y+1)$. Is φ an invariant of the transition system T? Is φ an inductive invariant of the transition system T? Find a formula ψ such that ψ is stronger than φ and is an inductive invariant of the transition system T. Justify your answers.

The system has a single execution given by (a state is specified by listing the values of x, y, and z, in that order):

$$(0,0,0) \to (1,0,1) \to (1,1,0) \to (2,1,1) \to (2,2,0) \to \dots$$

The formula φ given by $(x=y\vee x=y+1)$ holds in every state of this execution, and is an invariant of the system. The formula φ , however, is not an inductive invariant. The state $(1,\,0,\,0)$ satisfies the formula φ , and has a transition to the state $(2,\,0,\,1)$, which does not satisfy the formula φ . Consider the formula ψ given by $(z=0\land x=y)\lor (z=1\land x=y+1)$. Observe that if a state s satisfies ψ , it must satisfy one of the disjuncts in ψ , and thus, must satisfy either (x=y) or (x=y+1), and thus, must satisfy φ . Thus, the property ψ is stronger than φ . The initial state $(0,\,0,\,0)$ satisfies ψ . Consider a state s that satisfies ψ . Then s satisfies either $(z=0\land x=y)$ or $(z=1\land x=y+1)$. In the former case, executing a transition from the state s increments s and sets s to s, and thus, the resulting state satisfies $(s=1\land x=y+1)$. By a similar reasoning if the state s satisfies $(s=1\land x=y+1)$, then executing one transition from it leads to a state that satisfies $(s=0\land x=y)$. It follows that if there is a transition from the state s to state s, then the state s must satisfy s. Thus, the property s is an inductive invariant.

Exercise 4: Properties

(a) Consider transition system T with state variables a, b of type bool, and initial state s_0 . The following set of executions

$$\{s_0 \rightarrow s_1 \rightarrow s_2 \rightarrow s_3 \cdots \mid \forall_i.s_i \models a \land b\}$$

describe the set of executions satisfying the property "Every state satisfies a and b". Using similar mathematical notation, describe the sets of executions satisfying the following properties:

- (i) Every state satisfies a or b.
- (ii) There is no state satisfying b before the first occurrence of a.
- (iii) Every a will be eventually followed by an b.
- (iv) Exactly three states satisfy a.
- (v) If there are infinitely many a there are infinitely many b.
- (vi) There are only finitely many a.
- (b) Intuitively, violations (counter-examples) of safety properties are finite executions, whereas counter-examples of liveness properties are infinite executions. Which of the properties above are invariants, which are safety properties, and which are liveness properties?

......Solution

- (a) (i) $\{s_0 \rightarrow s_1 \rightarrow s_2 \rightarrow s_3 \cdots \mid \forall i.a \in s_i \models a \lor b\}$
 - (ii) $\{s_0 \rightarrow s_1 \rightarrow s_2 \rightarrow s_3 \cdots \mid \forall i.s_i \models b \Rightarrow \exists j \leq i.s_j \models a\}$
 - (iii) $\{s_0 \rightarrow s_1 \rightarrow s_2 \rightarrow s_3 \cdots \mid \forall i.s_i \models a \Rightarrow \exists j > i.s_i \models b\}$
 - (iv) $\{s_0 \to s_1 \to s_2 \to s_3 \cdots \mid \#\{i \mid s_i \models a\} = 3\}$
 - (v) $\{s_0 \rightarrow s_1 \rightarrow s_2 \rightarrow s_3 \cdots \mid (\forall i.\exists j > i.s_j \models a) \Rightarrow (\forall i.\exists j > i.s_j \models b)\}$
 - (vi) $\{s_0 \rightarrow s_1 \rightarrow s_2 \rightarrow s_3 \cdots \mid (\exists i. \forall j > i. s_j \not\models a)\}$
- (b) Property (i) is an invariant and therefore a safety property. Property (ii) is a safety property. Property (iii, v, vi) are liveness properties. Property (iv) is neither safety nor liveness property. The property can be described as (3 or less states satisfy a) and (3 or more states satisfy a), the former is a safety property and the latter is a liveness property.



Discussion: 2. March 2022

Models and Tools for Cyber-Physical Systems Exercise sheet 5

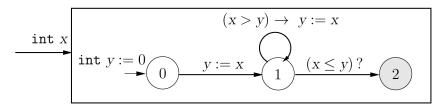
WITH SOLUTIONS

Exercise 1: Monitor

Consider a component C with an output variable x of type int. Design a safety monitor to capture the requirement that the sequence of values output by the component C is strictly increasing (that is, the output in each round should be strictly greater than the output in the preceding round).

......Solution

The monitor, shown below, maintains a state variable y to record the value of the input from the preceding round. The monitor enters the mode 2 exactly when the desired safety requirement gets violated.



Exercise 2: Symbolic transition system Mult

The following state machine is used to compute the multiplication of two natural numbers:

$$(x>0) \rightarrow \{x:=x-1; \ y:=y+n\}$$
 nat $x:=m; y:=0$
$$(x=0)?$$
 stop

Describe this transition system symbolically using initialization and transition formulas.

Solution

The transition system Mult(m,n) has state variables x of type nat, y of type nat, and mode of the enumerated type $\{loop, stop\}$. The initialization is given by the formula

$$(mode = loop) \land (x = m) \land (y = 0).$$

The transition formula is given as:

$$[(mode = loop) \land (x > 0) \land (x' = x - 1) \land (y' = y + n) \land (mode' = loop)]$$

$$\lor [(mode = loop) \land (x = 0) \land (x = x) \land (y = y) \land (mode = stop)]$$

Exercise 3: Image computation

Consider the symbolic image computation for a transition system with two real-valued variables x and y and transition description given by the formula $x' = x + 1 \land y' = x$. Suppose the region A is described by the formula $0 \le x \le 4 \land y \le 7$. Compute the formula describing the post-image of A.

Conjunction of the given region A and the transition formula gives

$$(x' = x + 1) \land (y' = x) \land (0 \le x \le 4) \land (y \le 7)$$

The existential quantification of the unprimed variables leads to $(x' = y' + 1) \land (0 \le y' \le 4)$. Renaming the primed variables to their unprimed counterparts gives the desired post-image:

$$(x = y + 1) \land (0 \le y \le 4).$$

Exercise 4: Backward reachability

The symbolic breadth-first search algorithm (Chap 4, Slide 65) is a *forward search* algorithm that computes the set of states reachable from the initial states by repeatedly applying the image computation operator Post. The symbolic *pre-image* of A defined as:

$$\mathsf{Pre}(A, Trans) \stackrel{def}{=} \mathsf{Exists}(\mathsf{Conj}(\mathsf{Rename}(A, S, S'), Trans), S')$$

is the region over S that contains precisely those states s for which there is a transition (s,t) for some state t in A. Develop a backward search algorithm for the invariant verification problem that starts with the states that violate the desired invariant and computes the set of states that can reach the violating states by repeatedly applying the pre-image computation operator Pre .

.....Solution

The backward-search algorithm is symmetric to the algorithm in (Chap 4, Slide 65). The region Reach contains all the states from which a state satisfying the property φ has been discovered to be reachable. It initially contains the states that satisfy φ , and in each iteration, states from which there is a transition to a state already in Reach, are added using the pre-image computation. At any step, if the region Reach contains an initial state, the algorithm has discovered an execution from an initial state to a state satisfying φ , and can terminate.

 ${\bf Input:} \ {\bf A} \ {\bf transition} \ {\bf system} \ T \ {\bf given} \ {\bf by} \ {\bf a} \ {\bf region} \ Init \ {\bf for} \ {\bf initial} \ {\bf states} \ {\bf and} \ {\bf a} \ {\bf region} \ Trans \ {\bf for} \ {\bf transitions}, \ {\bf and} \ {\bf a} \ {\bf property} \ \varphi.$

Output: If φ is reachable in T, return 1, else return 0.

```
\begin{array}{ll} \operatorname{reg} \ \operatorname{Reach} \ := \ \varphi \, ; \\ \operatorname{reg} \ \operatorname{New} \ := \ \varphi \, ; \\ \mathbf{while} \ \operatorname{lsEmpty}(New) = 0 \ \{ \\ \mathbf{if} \ \operatorname{lsEmpty}(\operatorname{Conj}(New,Init)) = 0 \ \mathbf{then} \ \mathbf{return} \ 1 \, ; \\ \operatorname{New} \ := \ \operatorname{Diff}(\operatorname{Pre}(New,Trans),Reach) \, ; \\ \operatorname{Reach} \ := \ \operatorname{Disj}(Reach,New) \, ; \\ \} \\ \mathbf{return} \ 0 \, ; \end{array}
```



Discussion: 9. March 2022

Models and Tools for Cyber-Physical Systems Exercise sheet 6

WITH SOLUTIONS

Exercise 1: Asynchronous process Split

We want to design an asynchronous process Split that is the dual of Merge (c.f. Figure 1 or Chapter 4, Slide 6). The process Split has one input channel in and two output channels out1 and out2. The messages received on the input channel should be routed to one of the output channels in a nondeterministic manner so that all possible splittings of the input stream are feasible executions. Describe all the components of the desired process Split.

...... Solution

The asynchronous process Split has a single input variable in of type msg. Its output variables are out_1 and out_2 of type msg. It maintains a single queue as its state variable with the declaration given by

$$queue(msg)x := null.$$

The input task A_i specified by

$$\neg Full(x) \rightarrow Enqueue(in, x)$$

stores the messages arriving on the input channel in the queue x. The output task A_o^1 is enabled when the queue x is nonempty and if so, removes a message from the queue and transmits it on the output channel out₁:

$$\neg \texttt{Empty}(\mathtt{x}) \rightarrow \mathtt{out}_1 := \mathtt{Dequeue}(\mathtt{x}).$$

The output task A_o^2 is symmetric, and transmits messages on the output channel out₂:

$$\neg \texttt{Empty}(\texttt{x}) \rightarrow \texttt{out}_2 := \texttt{Dequeue}(\texttt{x}).$$

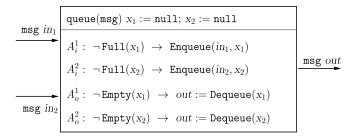


Fig. 1: Asynchronous process Merge

Note that a message stored in the queue x is transmitted on only one of the output channels, and the choice is nondeterministic.

Exercise 2: Asynchronous process composition

The asynchronous process DoubleBuffer is the result of the parallel composition of two Buffer components. In Chapter 4, Slide 17 we describe the "compiled" version the DoubleBuffer process. In the following, consider the asynchronous process

```
Merge[out \mapsto temp]|Merge[in_1 \mapsto temp][in_2 \mapsto in_3]
```

obtained by connecting two instances of the process Merge (c.f. Figure 1). Show the "compiled" version of this composite process similar to the description of DoubleBuffer. Explain the input/output behavior of this composite process.

......Solution

The input channels are in_1 , in_2 , and in_3 , all of type msg. The output channel is out. When composing the two instances of Merge, we need to make sure that the state variables have distinct names. The state variables of the composite process and their initialization is specified by

```
queue(msg)x_1 := null; x_2 := null; y_1 := null; y_2 := null.
```

The composite process has three input tasks corresponding to its three input channels specified by:

```
\begin{array}{lll} A_i^1 & : & \neg \texttt{Full}(\texttt{x}_1) \rightarrow \texttt{Enqueue}(\texttt{in}_1, \texttt{x}_1) \\ A_i^2 & : & \neg \texttt{Full}(\texttt{x}_2) \rightarrow \texttt{Enqueue}(\texttt{in}_2, \texttt{x}_2) \\ A_i^3 & : & \neg \texttt{Full}(\texttt{y}_2) \rightarrow \texttt{Enqueue}(\texttt{in}_3, \texttt{y}_2) \end{array}
```

The composition has two internal tasks, each of which is obtained by synchronizing an output of the first instance on the channel temp with a corresponding input processing by the second:

```
\begin{array}{lll} A^1 &:& \neg \texttt{Empty}(\mathtt{x}_1) \wedge \neg \texttt{Full}(\mathtt{y}_1) \to \\ && \{\texttt{local msg temp} := \texttt{Dequeue}(\mathtt{x}_1); \ \texttt{Enqueue}(\texttt{temp}, \mathtt{y}_1)\} \\ A^2 &:& \neg \texttt{Empty}(\mathtt{x}_2) \wedge \neg \texttt{Full}(\mathtt{y}_1) \to \\ && \{\texttt{local msg temp} := \texttt{Dequeue}(\mathtt{x}_2); \ \texttt{Enqueue}(\texttt{temp}, \mathtt{y}_1)\} \end{array}
```

Finally, the composite process has two output tasks that remove messages from the queues y_1 and y_2 in order to transmit them on the output channel out:

```
\begin{array}{lll} A_o^1 & : & \neg \texttt{Empty}(\mathtt{y}_1) \to \mathtt{out} := \mathtt{Dequeue}(\mathtt{y}_1); \\ A_o^2 & : & \neg \mathtt{Empty}(\mathtt{y}_2) \to \mathtt{out} := \mathtt{Dequeue}(\mathtt{y}_2); \end{array}
```

The sequence of values output by the composite process represents a merge of the sequences of input values received on the three input channels. The relative order of values received on each of the input channels is preserved in the output sequence, but the three input sequences can be interleaved in any nondeterministic order.

Exercise 3: Peterson's mutual exclusion protocol (UPPAAL)

Download the Peterson's mutual exclusion protocol UPPAAL model (petersons.xml) from MS teams. The model includes the component UnfairScheduler which emulates the scheduler of an operating system.

• Verify if the protocol satisfy the mutual exclusion property:

$$\forall \Box \neg (\mathtt{P1.Crit} \land \mathtt{P2.Crit})$$

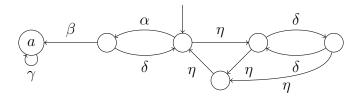
• Verify the non-starvation property: if a process wants to enter its critical section then it eventually does

$$P1.Try1 --> P1.Crit$$

• Build a component FairScheduler such that the above properties are satisfied.

Exercise 4: Fairness assumptions

Consider the following extended state machine with tasks $\{\alpha, \beta, \gamma, \delta, \eta\}$:



Under which fairness assumptions does the system satisfy the property "for all executions, eventually a"? Justify your answer.

- (a) Infinitely often γ
- (b) Infinitely often α and γ
- (c) Infinitely often α or γ
- (d) Strong-fairness for β
- (e) Strong-fairness for α and β .
- (f) Strong-fairness for α, β and η .
- (g) Weak-fairness for α , β and η .
- (h) Strong-fairness for α, β and Weak-fairness for η .

......Solution

- (a) Holds: demands that γ occurs infinitely often, so it occurs at least once. Therefore, the left state must be reached eventually.
- (b) Holds: demands that γ occurs infinitely often. A closer inspection yields that there is no fair run. However, this means that the property is vacuously true.

- (c) Does not hold: A fair run is the α - δ -loop, since only one of α and γ has to occur infinitely often.
- (d) Does not hold: The η -loop is fair, since β is not infinitely often enabled.
- (e) Does not hold: The right-most δ -loop is fair, since neither α nor β are infinitely often enabled.
- (f) Holds: A fair run cannot stay in the right most loop, since η is infinitely often enabled. Therefore η must be infinitely often taken, so the starting state is visited infinitely often. Then α is infinitely often enabled; it is therefore infinitely often taken and the second state from the left is visited infinitely often. Therefore β has to be taken.
- (g) Does not hold: The η -loop is fair. Since α is infinitely often not enabled, it does not have to be taken.
- (h) Holds: The δ -loop is not fair, because η is always enabled in that loop. Therefore η has to be taken and α is infinitely often enabled. Thus as in an earlier case, α and therefore β have to be taken.



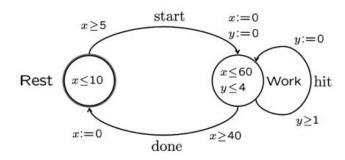
Discussion: 16. March 2022

Models and Tools for Cyber-Physical Systems Exercise sheet 7

WITH SOLUTIONS

Exercise 1: Worker Process

Consider the timed automata below. Given that the Worker works for 70 minutes, what is the maximum and minimum number of hits if (s)he (a) starts with a rest(i.e. starts in the state (Rest, x = 0, y = 0) or (b) is immediately ready to work (i.e. starts in the state (Work, x = 0, y = 0). Provide valid transition sequences of the Worker that prove your claims.



......Solution

a)

Starting in state (Rest, x = 0, y = 0), we have:

min = 11 hits

$$(Rest, x = 0, y = 0) \xrightarrow{10} (Rest, x = 10, y = 10) \xrightarrow{start} (Work, x = 0, y = 0) \xrightarrow{4} (Work, x = 4, y = 4) \xrightarrow{hit} (Work, x = 4, y = 0) \xrightarrow{4} (Work, x = 8, y = 4) \xrightarrow{hit} \times 6$$

$$(Work, x = 32, y = 0) \xrightarrow{4} (Work, x = 36, y = 4) \xrightarrow{hit} (Work, x = 36, y = 0) \xrightarrow{4} (Work, x = 40, y = 4) \xrightarrow{done} (Rest, x = 0, y = 4) \xrightarrow{10} (Rest, x = 10, y = 14) \xrightarrow{start} (Work, x = 8, y = 0) \xrightarrow{4} (Work, x = 4, y = 4) \xrightarrow{hit} (Work, x = 8, y = 0) \xrightarrow{4} (Work, x = 12, y = 4) \xrightarrow{hit}$$

$$(Work, x = 12, y = 0) \xrightarrow{2} (Work, x = 14, y = 2)$$

max = 60 hits

$$(Rest, x = 0, y = 0) \xrightarrow{5} (Rest, x = 5, y = 5) \xrightarrow{start} (Work, x = 0, y = 0) \xrightarrow{1} (Work, x = 1, y = 1) \xrightarrow{\mathbf{hit}} (Work, x = 1, y = 0) \xrightarrow{1} (Work, x = 2, y = 1) \xrightarrow{\mathbf{hit}} \times 57 (Work, x = 59, y = 0) \xrightarrow{1} (Work, x = 60, y = 1) \xrightarrow{\mathbf{hit}} (Work, x = 60, y = 0) \xrightarrow{done} (Rest, x = 0, y = 1) \xrightarrow{5} (Rest, x = 5, y = 6)$$

b)

Starting in state (Work, x = 0, y = 0), we have:

min = 13 hits

$$(Work, x = 0, y = 0) \xrightarrow{4} (Work, x = 4, y = 4) \xrightarrow{\text{hit}}$$

$$(Work, x = 4, y = 0) \xrightarrow{4} (Work, x = 8, y = 4) \xrightarrow{\text{hit}}$$

$$\cdots \xrightarrow{\text{hit}} \times 6$$

$$(Work, x = 32, y = 0) \xrightarrow{4} (Work, x = 36, y = 4) \xrightarrow{\text{hit}}$$

$$(Work, x = 36, y = 0) \xrightarrow{4} (Work, x = 40, y = 4) \xrightarrow{\text{done}}$$

$$(Rest, x = 0, y = 4) \xrightarrow{10} (Rest, x = 10, y = 14) \xrightarrow{\text{start}}$$

$$(Work, x = 0, y = 0) \xrightarrow{4} (Work, x = 4, y = 4) \xrightarrow{\text{hit}}$$

$$\cdots \xrightarrow{\text{hit}} \times 3$$

$$(Work, x = 20, y = 0) \xrightarrow{4} (Work, x = 24, y = 4)$$

max = 65 hits

$$\begin{array}{c} (Work,x=0,y=0) \xrightarrow{1} (Work,x=1,y=1) \xrightarrow{\operatorname{hit}} \\ (Work,x=1,y=0) \xrightarrow{1} (Work,x=2,y=1) \xrightarrow{\operatorname{hit}} \\ \cdots \xrightarrow{\operatorname{hit}} \times 57 \\ (Work,x=59,y=0) \xrightarrow{1} (Work,x=60,y=1) \xrightarrow{\operatorname{hit}} \\ (Work,x=60,y=0) \xrightarrow{\operatorname{done}} \\ (Rest,x=0,y=1) \xrightarrow{5} (Rest,x=5,y=6) \xrightarrow{\operatorname{start}} \\ (Work,x=0,y=0) \xrightarrow{1} (Work,x=1,y=1) \xrightarrow{\operatorname{hit}} \\ \cdots \xrightarrow{\operatorname{hit}} \times 4 \\ (Work,x=5,y=0) \end{array}$$

Exercise 2: Alarm

An Alarm Timer is a timed process which can be set to time-out after a prescribed time period has elapsed. You are asked to provide a timed automata model of an alarm timer T, which can be set to time-out after 5, 10 and 30 minutes by discrete input actions set5, set10 and set30. After the prescribed time period T signals the time-out by the the output action to. It is required that the alarm timer can be reset with a new time-

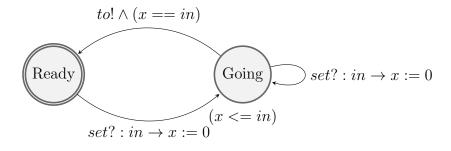
out period at any given elapsed.	moment, in	particular	before th	ne previously se	t time period h	nas

<u> </u>	Solution

There are multiple ways to solve this problem, in this solution we try to minimize the amount of locations we need to model the Alarm as a Timed Automaton.

Observe that the three discrete actions exert the exact same behavior, meaning that we can use a single action to capture all three. We utilize one state variable x:clock, input values (5, 10 or 30) are assigned to *in* and received on channel *set*. Output is transmitted on channel *to*.

Model



Exercise 3: Time-Constrained Increments Optional – for the keen

Consider the timed process TimedInc with parallel increments shown below. Argue that both the properties $(x_1 \leq 2x_2 + 2)$ and $(x_2 \leq 2x_1 + 2)$ are invariants of the system. Hint: you will need a stronger property to prove the invariance, e.g. including as one of 4 conjuncts $(y_1 = 0 \land y_2 \leq 1) \implies (x_1 \leq 2x_2 \land x_2 \leq 2x_1 + 2)$.

$$\begin{array}{l} \text{nat } x_1 := 0; \ x_2 := 0 \\ \text{clock } y_1 := 0; \ y_2 := 0 \\ \hline\\ CI: \ (y_1 \le 2) \ \land \ (y_2 \le 2) \\ A_1: \ (y_1 \ge 1) \rightarrow \ \{x_1 := x_1 + 1; \ y_1 := 0\} \\ A_2: \ (y_2 \ge 1) \rightarrow \ \{x_2 := x_2 + 1; \ y_2 := 0\} \end{array}$$

You may also try to model TimedInc in UPPAAL and verify the invariant directly (say within some bounds of x_1 and x_2).

...... Solution

You may find can find the UPPAAL model TimedIncSol.xml in MS teams. Here is a sketch of a solution.

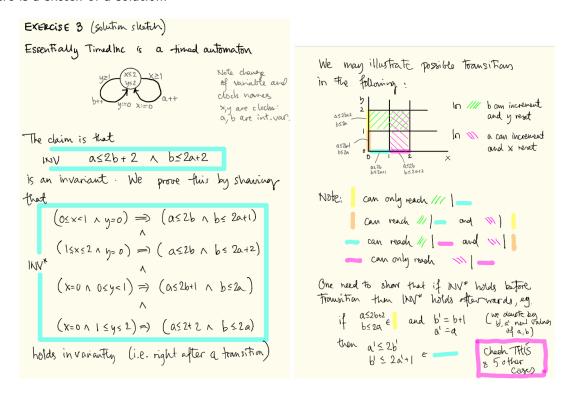
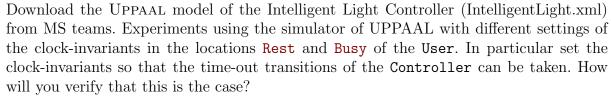


Abbildung 1: Solution to Ex 3





...... Solution

You obviously need to change the invariant of the User in location Rest so that one can delay more the 100 time-units there, e.g. change to y<=150.

Exercise 5: Fishers Protocol

Download the UPPAAL model of Fischers Protocol (FischersProtocol.xml) from MS teams and examine it using the simulator. In addition use verification to check whether the following properties are satisfied or not:

• Does the protocol satisfies the mutual exclusion property:

$$\forall \Box \neg (Process(1).Crit \land Process(2).Crit)$$

• Does the protocol satisfies the non-starvation property: if a process wants to enter its critical section then it eventually does

$$Process(1).Test --> Process(1).Crit$$

• Is the protocol deadlock-free, i.e.

∀□¬deadlock

Perform verification of the above properties for varying values of the constants D1 and D2. In case the properties does not hold, try to obtain a counter-example. Also, perform the verifications for varying numbers of processes.

......Solution

The first and the third property is satisfied. The second (liveness) property fails to hold for trivial reasons. In fact, it is possible to delay forever in the location-combination (Process(1).Test, Process(2).Test).



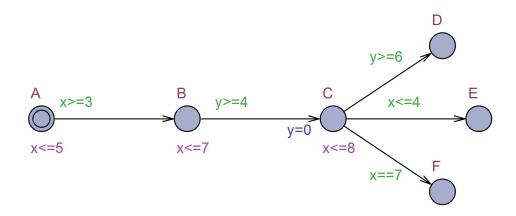
Discussion: 23. March 2022

Models and Tools for Cyber-Physical Systems Exercise sheet 8

WITH SOLUTIONS

Exercise 1: Symbolic Exploration of Timed Automata

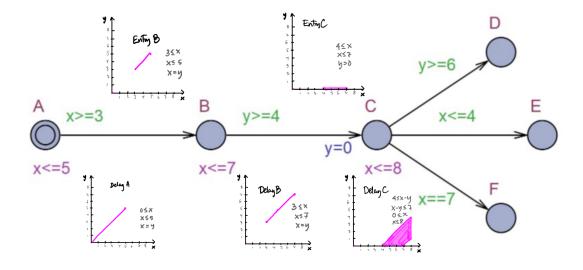
Consider the timed automaton \mathcal{A} below with two clocks \mathbf{x} and \mathbf{y} . Perform a symbolic zone-base reachability analysis of \mathcal{A} as in Lecture 6 (slides 37-44). Which of the locations \mathbf{D} , \mathbf{E} and \mathbf{F} are reachable. Describe using difference constraints the reachable zones upon entry and after delay for the locations \mathbf{A} , \mathbf{B} and \mathbf{C} .



You can find a UPPAAL model of A in SimpleTA.xml in MS teams.

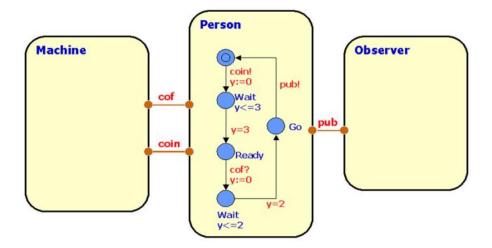
Solution	

Locations E and F are reachable, whereas locations D is not reachable. The symbolic zone-based reachability of $\mathcal A$ is given below:



Exercise 2: Coffee Machine

In this exercise you are asked to design the control of a Machine (the control program) which will serve a coffee craving Person (the environment). As you can see below the person repeatedly (tries to) insert a coin, (tries to) extract coffee after which (s)he will make a publication. Between each action the Person requires a suitable time-delay before being ready to participate in the next one.



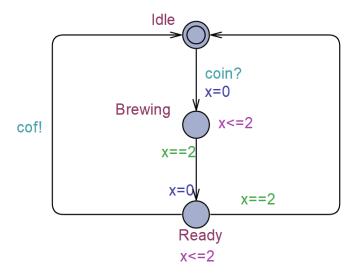
The Machine takes some time for brewing the coffee and will time-out if coffee has not been taken before a certain upper time-limit.

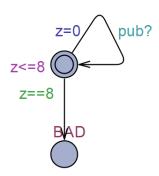
As a requirement we want the overall behaviour to ensure that the indicated Observer experiences a constant flow of publications from the system. In particular we want the Observer to complain if at any time more than 8 time-units elapses between two consecutive publications. Model the Machine and Observer in UPPAAL and analyse the behaviour of the system. Try to determine the maximum brewing time allowed by the Machine in order that the above requirement is met.

An initial sketch of a UPPAAL can be found in CoffeeMachine.xml in MS teams.

......Solution

Below find proposal for Machine and Observer. In the suggested solution the brewing time of the Machine is 2 time-units.





To verify that the Observer does not complain we check the following UPPAAL query

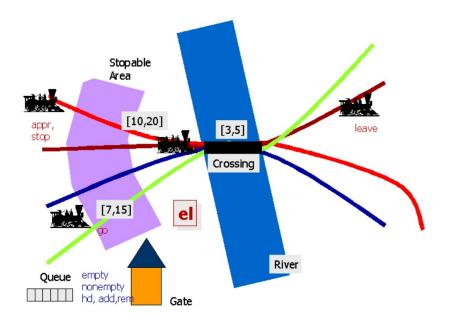
A[] ! Observer.BAD

Now reverifying the above query with changing brewing times pf the Machine we find that the maximum brewing where the Observer does not complain is 5 time-units.

You may find a complete solution in CoffeeMachineSol.xml in MS teams.

Exercise 3: Train-Gate Error Correction

Below is the overview of the TrainGate model. An erroneous UPPAAL model of this case may be found in train-gate-err.xml in MS teams and in train-gate-err.q you will find the properties.



Please do the following

- (a) Use UPPAAL (simulation, verification, or whatever you want) to pin-point and explain the error(s).
- (b) Having corrected the errors what is the minimum time one can guarantee between a train requesting access to the crossing and actually getting there?

......Solution

- (a) There are two errors both in the Gate component. 1) In the bottom-most location time can elapse arbitrarily that is there is no time-bound between a train signals that it is approaching and it will be stopped. You should make the location committed. 2) The function for returning the front element has an index-error. The front element is list[0] and not list[1].
- (b) The minimum time is 80. You can find this by inserting a new clock z to the Train template and verifying queries of the type Train(0).Appr --> (Train(0).Cross && Train(0).z<=B) with different values of B. You can use binary search to find the smallest value of B that will make the query true.

Exercise 4: Job Shop Scheduling

Jobshop scheduling problems involves a number of jobs J_0, \ldots, J_n to be treated by a number of machines M_0, \ldots, M_m . In this particular variant each job J_i needs to be treated exactly once by each machine M_j and in a particular order and for a particular time-duration. The problem is to find an time-assignment (a schedule) indicating at which time J_i should be treated by M_j in a way such that the preferred sequence of J_i is respected and so that a machine M_j is never used by more than one job at a time. The challenge is to identify the minimum Makespan, i.e. time-assignment which the minimal total duration.

	Sport	Economy	Local News	Comic Stip
Kim	2. 5 min	4. 1 min	3. 3 min	1. 10 min
Jüri	1. 10 min	2. 20 min	3. 1 min	4. 1 min
Jan	4. 1 min	1. 13 min	3. 11 min	2. 11 min
Wang	1. 1 min	2. 1 min	3. 1 min	4. 1 min

Consider the particular Jobshop scheduling problem above, where 4 persons (Kim, Juri, Wang and Jan = the Jobs) needs to read 4 sections (Sport, Economy, Local News, Comic Strip = the Machines) of a single news paper. The timing in minutes as well as the preferred number in the reading sequence for each person in indicated in the cells. You may use the UPPAAL model Jobshop.xml in MS teams of this instance of the jobshop.

- (a) Use the model checking engine of UPPAAL to determine the minimum make-span, i.e. the minimum time until all persons has completed reading all sections.
- (b) Identify also the minimum time for Kim to finish reading his sections, and the minimum time for Wang to finish his sections.
- (c) What is the minimum time to have both Kim and Jan finishing reading their sections. Try to illustrate using informative Gantt charts.

...... Solution

(a) The minimum make-span is 37. You can find this either by posing the UPPAAL query

E<> Kim.Done && Juri.Done && Jan.Done && Wang.Done

with diagnostic trace option "Fastest" activated (afterwards you find the time in the simulator). Alternatively you may search for the smallest value of B that will make the query E<> Kim.Done && Juri.Done && Jan.Done && Wang.Done && time<=B satisfied.

- (b) Answer for Kim is 19 and for Wang is 4. Same technique to obtain this as above.
- (c) Minimum time for both Kim and Jan to finish is 36 so actually only 1 minute faster than the minimum time for having every one finished reading the newspaper.



Discussion: 13th April 2022

Models and Tools for Cyber-Physical Systems Exercise sheet 9

Exercise 1: MATLAB Lecture

Download and install MATLAB by following the instructions on

https://www.ekstranet.its.aau.dk/software/mathworks

MATLAB is a simple language whose strength comes from its rich set of mathematical routines. It can be quickly picked up by someone custom to C or Java. To get started, watch the following series of tutorials. These comprise the preliminary/zero lecture of the third part of the course:

- https://www.youtube.com/watch?v=upD21wX2bS0
- https://www.youtube.com/watch?v=3HnyHcy7Dnc
- https://www.youtube.com/watch?v=8rdU49tBExg
- https://www.youtube.com/watch?v=Gf89qyP0BxY
- https://www.youtube.com/watch?v=7wa0ZM_cq2g
 (As SW students, you should find this one particulary easy)

Exercise 2: MATLAB Warm-up

(a) Consider the following matrix and vector:

$$A = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \qquad b = \begin{pmatrix} 5 \\ 6 \end{pmatrix}$$

Solve the system of linear equations Ax = b by hand using your favorite method.

- (b) Create a new MATLAB function ex9.m. Afterwards, read the manual of mldivide (doc mldivide) and solve Ax = b using it. Print the solution.
- (c) Double check the obtained solution x by computing Ax by hand and in MATLAB.
- (d) Add to ex9.m the function myFun that takes as input n, A, b and computes, using a for loop, the solutions of $Ax = \binom{5}{6+i}$ for all $0 \le i \le n$. Call myFun with n = 3 and make sure to print once again the solutions.

- (e) Solve the foregoing exercise without using any loops. Instead, apply mldivide on A and a suitably chosen matrix B. To create B, use matrix commands seen in the tutorials. Recall in particular that:
 - 3 .* B multiplies all entries of a matrix by 3 (note that .* signifies elementwise multiplication, while * refers to matrix multiplication).
 - ones(n,m) creates an $n \times m$ matrix filled with ones
 - zeros(n,m) creates an $n \times m$ matrix filled with zeros
 - x:s:y creates a row vector of numbers from x to y with a step size of s

Exercise 3: Matrices and Recursion

(a) Recall that the determinant of any 2×2 matrix

$$B = \left(\begin{array}{cc} b_{1,1} & b_{1,2} \\ b_{2,1} & b_{2,2} \end{array}\right)$$

can be computed via the formula $det(B) = b_{1,1}b_{2,2} - b_{1,2}b_{2,1}$. Next, consider an arbitrary matrix $B \in \mathbb{R}^{n \times n}$:

$$B = \begin{pmatrix} b_{1,1} & b_{1,2} & \dots & b_{1,n-1} & b_{1,n} \\ b_{2,1} & b_{2,2} & \dots & b_{2,n-1} & b_{2,n} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ b_{n,1} & b_{n,2} & \dots & b_{n,n-1} & b_{n,n} \end{pmatrix}$$

Extend ex9.m by the function Lap(B,b) that computes the determinant of B times b, that is, $b \cdot \det(B)$. To this end, use the following recursive formula for determinants:

$$\det(B) = \sum_{j=1}^{n} \operatorname{Lap}(M_{1,j}, (-1)^{1+j} b_{1,j}),$$

where $M_{1,j}$ arises from B by removing the first row and the j-th column from B.

- Instead of computing $M_{1,j}$ in the naive way, make use of MATLAB's matrix operations:
 - B([i:j],:) gives the submatrix of B consisting of rows i, \ldots, j
 - B(:,[i:j]) gives the submatrix of B consisting of columns i, \ldots, j of B
 - The matrix operations can be used to read and write. For instance, the code x = B(:,j) copies the j-th column of B into x. Instead, the code B(:,j) = [] deletes the j-th column in B.
- The above recursion formula is known as Laplace expansion, further details and examples can be found at:

https://en.wikipedia.org/wiki/Laplace_expansion

(b) Use Lap to compute the determinant of

$$B = \left(\begin{array}{ccc} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{array}\right)$$

Cross check with the built-in command det.

(c) Test Lap on further matrices. Use to this end randi to generate random integer matrices. Limit yourself to small matrices with entries between 0 and 10. What can be said about the efficiency of Lap when the matrix dimension increases? Make a forecast before running the code.



Discussion: 20th April 2022

Models and Tools for Cyber-Physical Systems Exercise sheet 10

WITH SOLUTIONS

Exercise 1: Car model

Consider the car model from the course

$$\frac{d}{dt}x(t) = v(t) \qquad \qquad \frac{d}{dt}v(t) = -\frac{k}{m}v(t) + \frac{1}{m}F,$$

where x is the position, v the velocity and F the applied force to a car of mass m with friction coefficient k.

- (a) Assuming that a constant force F is applied, the velocity of the car will converge to steady-state velocity. Provide a formula for the steady-state velocity by assuming that the value of F is known.
- (b) From now on, we assume that F = 500 (N), m = 1000 (kg), $k = 50 (\frac{m \, kg}{s^2})$, that we have no feedforward control (i.e., D = 0) and that we measure only the velocity of the car. Provide a control system using the (A, B, C, D) notation.
- (c) Using the (A, B, C, D) notation and the initial condition $(x(0), v(0)) = (0, 0)^T$, compute and plot the numeric solution via the MATLAB commands ss and step.
- (d) Assuming that a steady-state velocity of $v=20~(\frac{m}{s})$ is desired, compute the corresponding constant force F. Adjust the (A,B,C,D) quadruple and plot the underlying numeric solution using the MATLAB commands ss and step.

..... Solution

- (a) To obtain the velocity attained by a car after some time, we set $\dot{v}=0$, which is equivalent to $0=-\frac{k}{m}v+\frac{1}{m}F$. This, in turn, implies $v=\frac{F}{k}$. Note that $\dot{x}\neq 0$, i.e., while the velocity reached an equilibrium, the overall system did not because the car is moving at constant speed.
- (b) It can be noted that

$$\left(\begin{array}{c} \frac{d}{dt}x \\ \frac{d}{dt}v \end{array}\right) = \underbrace{\left(\begin{array}{c} 0 & 1 \\ 0 & -\frac{1}{20} \end{array}\right)}_{A} \cdot \left(\begin{array}{c} x \\ v \end{array}\right) + \underbrace{\left(\begin{array}{c} 0 \\ \frac{1}{1000} \end{array}\right)}_{B} \cdot F \qquad \quad y = \underbrace{\left(\begin{array}{c} 0 & 1 \end{array}\right)}_{C} \cdot \left(\begin{array}{c} x \\ v \end{array}\right)$$

(c) A possible Matlab code is:

Listing 1: Matlab code

```
% (A,B,C,D) representation
      A = [ 0 1]; [0 -0.05] ;
2
3
      B = [0; 0.001];
      C = [0 \ 1];
4
5
      D = 0;
      % Create closed loop system. Multiply by 500 to account for
6
          the fact that we apply later a step input (so 1, rather
          than 500).
7
      sys = ss(A, B*500, C, D)
      % Solve numerically and plot
8
9
      step (sys)
```

(d) Rearranging $v=\frac{F}{k}$ from (a) yields F=vk. With this, v=20 $\left(\frac{m}{s}\right)$ and k=50 $\left(\frac{m\,kg}{s^2}\right)$, we obtain F=1000 (N). A possible Matlab code is thus

Listing 2: Matlab code

```
% (A,B,C,D) representation
2
      A = [ [ 0 1]; [0 -0.05] ];
      B = [0; 0.001];
3
4
      C = [0 1];
5
      D = 0;
      % Create closed loop system. Multiply by 1000 to account for
6
           the fact that we apply later a step input (so 1, rather
          than 1000).
      sys = ss(A, B*1000, C, D)
7
      % Solve numerically and plot
8
9
      step (sys)
```

Exercise 2: Lipschitz continuity

- (a) Consider the differential equation $\frac{d}{dt}x(t) = g(x(t))$ with $g(x) = x^2 x$. Using the MATLAB commands ode45s and plot, compute and plot the numeric solution of $\frac{d}{dt}x(t) = g(x(t))$ in the case of initial value x(0) = 2.0 on time intervals [0; 0.67], [0; 0.68], [0; 0.69] and [0; 0.70]. Can you explain what happens?
- (b) To understand better what happens in (a), consider a function $f:[a;b] \to \mathbb{R}$ that is differentiable and recall that the derivative (i.e., slope) of f at x, denoted by $\frac{d}{dx}f(x)$, is given by

$$\frac{d}{dx}f(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

The mean-value theorem from calculus postulates that for any two $y_1, y_2 \in [a; b]$, there exists a x with $y_1 < x < y_2$ such that $f(y_2) - f(y_1) = \frac{d}{dx} f(x)(y_2 - y_1)$.

Using the above observation, compute the Lipschitz constant L_c of $g(x) = x^2 - x$ when $x \in [-c; c]$. That is, provide an $L_c < \infty$ that satisfies $|g(x_1) - g(x_2)| \le L_c|x_1 - x_2|$ for all $x_1, x_2 \in [-c; c]$. What can be said about L_c if $c \to \infty$?

...... Solution

(a) Create a Matlab file called odeExample.m with the content below (file names are important because the file name identifies the main function of a file). Once done, run the file.

Listing 3: Matlab code

```
% main function
2
        function odeExample()
            % finite time horizon
3
           T = 0.67; % try also 0.68, 0.69 and 0.70
4
           % initial condition
5
            x0 = [2.0];
6
           % time points at which solution should be approximated
            dt = T / 100;
8
9
            I = 0: dt:T;
           % invocation of numeric ODE solver
10
            [I,x]=ode45(@odeDrift,I,x0);
11
           % plot the vector/matrix
12
13
            plot(I(:),x(:,1));
14
       end
15
       % auxiliary function describing the ODE
17
       function dx = odeDrift(t,x)
18
          dx=zeros(1,1);
          dx(1) = x(1)*x(1) - x(1);
19
20
```

(b) By relying on the mean-value theorem, it suffices to consider the derivative of $g(x)=x^2-x$ which is $\frac{d}{dx}g(x)=2x-1$. Specifically, on [-c;c], the Lipschitz constant L_c is

$$\max_{x \in [-c;c]} |2x - 1| = 2c + 1$$

This shows that the slopes of solutions of $\frac{d}{dt}x(t)=g(x(t))$ are not bounded on the entire \mathbb{R} . Hence, pathological behavior as observed in (a) can, at least in principle, happen.

(For those who are curios: One says that $\frac{d}{dx}x(t)=g(x(t))$ has a finite explosion time for x(0)=2. Note however that there is no finite explosion when x(0)=0.5. That is, the fact that slopes cannot be bounded does not necessarily imply a finite explosion time.)

Exercise 3: Eigenvalues and -vectors

(a) Calculate the eigenvalues and eigenvectors of

$$A = \left(\begin{array}{cc} 4 & 6 \\ 1 & 3 \end{array}\right)$$

(b) Are the eigenvectors of A linearly independent?

(c) Double-check your results by using the MATLAB commands eig and rank.

(a) Recalling that the eigenvalues of A are the roots of the characteristic polynomial of A, we first need to compute the characteristic polynomial of A. This is given by the matrix determinant

$$|A - \lambda I| = \begin{vmatrix} 4 - \lambda & 6 \\ 1 & 3 - \lambda \end{vmatrix}$$
$$= (4 - \lambda)(3 - \lambda) - 1 \cdot 6$$
$$= 12 - 4\lambda - 3\lambda + \lambda^2 - 6$$
$$= \lambda^2 - 7\lambda + 6$$

Using the quadratic formula from high school (or the Matlab command roots([1,-7,6])), we obtain the roots $\lambda^{(1)}=1$ and $\lambda^{(2)}=6$. To obtain the eigenvector of $\lambda^{(i)}$, we have to solve the linear system of equations $Ax^{(i)}=\lambda^{(i)}x^{(i)}$, that is

$$4x_1^{(i)} + 6x_2^{(i)} = \lambda^{(i)}x_1^{(i)}$$
$$1x_1^{(i)} + 3x_2^{(i)} = \lambda^{(i)}x_2^{(i)}$$

- (b) Since the eigenvectors of different eigenvalues are always linearly independent, $x^{(1)}$ and $x^{(2)}$ must be linearly independent. This is readily checked by confirming that there exists no $\beta \in \mathbb{R}$ such that $\beta x^{(1)} = x^{(2)}$.
- (c) A possible Matlab code is

Listing 4: Matlab code

$$\begin{array}{c|cccc}
1 & A = [& [& 4 & 6]; & [1 & 3] &]; \\
2 & & & [V,D] = eig(A) \\
3 & & & rank(V)
\end{array}$$

Frederik Meyer Bønneland Jonas Hansen Kim G. Larsen Marco Muñiz Max Tschaikowski



Discussion: 27th April 2022

Models and Tools for Cyber-Physical Systems Exercise sheet 11 / Second Mini Project

WITH SOLUTIONS

Exercise 1: Parking a Car in MATLAB

Consider the car model from the course

$$\frac{d}{dt}x(t) = v(t) \qquad \qquad \frac{d}{dt}v(t) = -\frac{k}{m}v(t) + \frac{1}{m}F(t),$$

where x is the position, v the velocity and F the force applied in case of mass m and friction coefficient k. Starting at position x(0) = -100, we wish to bring the car to the point 0. To this end, we construct a gain matrix K for m = 1000 (kg) and k = 50.

(a) (Optional) Watch the following great video of Brian Douglas:

https://www.youtube.com/watch?v=FXSpHy8LvmY

- (b) Assuming that we have no feedforward control (i.e., D=0) and measure only the position of the car, provide a control system for the parking model using the (A, B, C, D) notation.
- (c) Compute by hand the gain matrix K that ensures that A BK has poles/eigenvalues -1 and -2.
- (d) Cross-check the gain matrix by computing it using the MATLAB command place. Compute afterwards a numeric solution using the commands ss and initial. Use as initial condition $(x(0), v(0)) = (-100, 0)^T$.
- (e) Derive a formula for the Proportional-Derivative (PD) controller that brings the car to the state $(x, v) = (0, 0)^T$. Here a PD controller is a PID controller whose integral component has coefficient zero, i.e., $K_i = 0$. Moreover, implement the PD car controller using ode45s and plot it using plot.
- (f) Devise now a PD controller that steers the car to x = 100 rather than x = 0.
- (g) Using similarity transformation, compute the symbolic solution of the closed loop system $\frac{d}{dt}x = (A BK)x$ for initial condition $x(0) = (-100, 0)^T$. To this end, compute first the diagonalization of A BK by invoking [V,D] = eig(sym(A BK)). Afterwards, use further commands such as inv and syms. As indicated, use symbolic rather than numeric MATLAB routines.

...... Solution

(b) It can be noted that

$$\left(\begin{array}{c} \frac{d}{dt}x \\ \frac{d}{dt}v \end{array}\right) = \underbrace{\left(\begin{array}{c} 0 & 1 \\ 0 & -\frac{1}{20} \end{array}\right)}_{A} \cdot \left(\begin{array}{c} x \\ v \end{array}\right) + \underbrace{\left(\begin{array}{c} 1 \\ \frac{1}{1000} \end{array}\right)}_{B} \cdot F \qquad \quad y = \underbrace{\left(\begin{array}{c} 1 & 0 \end{array}\right)}_{C} \cdot \left(\begin{array}{c} x \\ v \end{array}\right)$$

(c) Noting that

$$A - BK = A - \begin{pmatrix} 0 \\ \frac{1}{1000} \end{pmatrix} (k_1, k_2) = \begin{pmatrix} 0 & 1 \\ -\frac{k_1}{1000} & -\frac{1}{20} - \frac{k_2}{1000} \end{pmatrix}$$

we observe that

$$|(A - BK) - \lambda I| = \begin{vmatrix} -\lambda & 1\\ -\frac{k_1}{1000} & -\lambda - \frac{1}{20} - \frac{k_2}{1000} \end{vmatrix}$$
$$= \lambda (\lambda + \frac{1}{20} + \frac{k_2}{1000}) + \frac{k_1}{1000}$$
$$= \lambda^2 + \lambda (\frac{1}{20} + \frac{k_2}{1000}) + \frac{k_1}{1000}$$

Since

$$(\lambda - (-1))(\lambda - (-2)) = \lambda^2 + 2\lambda + \lambda + 2 = \lambda^2 + 3\lambda + 2,$$

matching coefficients yields $k_2 = 2950$ and $k_1 = 2000$.

(d) A possible Matlab code is:

Listing 1: Matlab code

```
\% (A,B,C,D) representation
1
2
      A = [ [ 0 1]; [0 -0.05] ];
3
      B = [0; 0.001];
      C = [1 \ 0];
4
5
      D = 0;
      % Place the poles
6
7
      K = place(A, B, [-1, -2])
8
      % Create closed loop system
       syscl = ss(A-B*K, zeros(2,1),C,D);
9
      % Solve numerically and plot
       initial (syscl, [-100,0])
```

(e) We first note that the error is $e=(0-C\binom{x}{v})=(0-x)$. Hence, $u_p=K_p(0-x)$ and $u_d=K_d\frac{d}{dt}(0-x)=K_d\cdot 0.05\cdot v$. With this, the overall control input is thus:

$$u = u_p + u_d = (-K_p, 0.05 \cdot K_d) \binom{x}{v}$$

Crucially, a comparison with (c) shows that picking PD gains is equivalent to picking a gain matrix K. That is, for any PD gains, there exist a gain matrix giving rise to the same control and vice versa. This correspondence holds true in general for PID controls (of single input single output systems). However, while both approaches are mathematically equivalent, finding good PID gains is easier than finding good gain matrices, see lecture slides.

A possible MATLAB code for the PD controller is given below.

Listing 2: Matlab code

```
1
        function ex10()
 2
            % finite time horizon
            T = 5;
            % initial condition
 4
 5
            s0 = [10, 0]';
 6
            % time points at which solution should be approximated
 7
            dt = T / 100;
8
            I = 0: dt:T;
            % invocation of numeric ODE solver with PD gains
9
            Kp = 2; % since 2 = k1/1000
            Kd = -59; % since 59*0.05 = k2/1000
11
12
            [I, s] = ode45(@(t, s) odeDrift(t, s, Kp, Kd), I, s0);
13
            % plot
14
            plot(I(:), s(:,1), I(:), s(:,2));
15
        end
16
17
        function ds = odeDrift(t, s, Kp, Kd, ref)
          ds=zeros(2,1);
18
19
          ds(1) = s(2);
20
          ds(2) = -0.05*s(2) - Kp*s(1) + Kd*0.05*s(2);
21
        end
```

(f) We change our error to $e = (ref - C\binom{x}{v}) = (ref - x)$. With this, $u_p = K_p(ref - x)$ and $u_d = K_d \frac{d}{dt}(ref - x) = 0.05 \cdot K_d \cdot v$. Note that ref vanishes in u_d as the derivative of a constant is zero. With this, we can modify the MATLAB code from (e) to:

Listing 3: Matlab code

```
function ex10()
 2
            % finite time horizon
 3
            T = 5;
            % initial condition
 4
 5
            s0 = [10, 0]';
            % time points at which solution should be approximated
6
 7
            dt = T / 100;
8
            I = 0: dt:T;
9
            % invocation of numeric ODE solver with PD gains
            Kp = 2;
            Kd = -59;
11
            \% reference value which may have to be re-scaled, see
12
                video of Brian Douglas (not needed here, why?)
            ref = 100:
13
            [I, s] = ode45(@(t, s) odeDrift(t, s, Kp, Kd, ref), I, s0);
14
15
            % plot
16
            plot(I(:), s(:,1), I(:), s(:,2));
17
        end
18
19
        function ds = odeDrift(t, s, Kp, Kd, ref)
20
          ds=zeros(2,1);
```

```
21 ds(1) = s(2);

22 ds(2) = -0.05*s(2)+Kp*(ref-s(1))+Kd*0.05*s(2);

23 end
```

(g) A possible Matlab code is:

Listing 4: Matlab code

```
1
       % A, B and K
2
       A = [ 0 1]; [0 -0.05] ;
3
       B = [0; 0.001];
4
       K = [2000 \ 2950];
       % Compute eigenvalues and eigenvectors of A-BK
5
6
       [Vcl, Dcl] = eig(sym(A-B*K))
       % Declare symbolic variable for time
7
       syms T
8
       % Invert Vcl symbolically
9
       invVcl = inv(Vcl)
10
11
       % Compute the transformation matrix via similarity
          transformation
       expAclT = Vcl*diag(exp(diag(Dcl*T)))*invVcl
12
13
       % Compute the symbolic solution starting at (-1,0)'
       solSym = expAclT * [-100,0]
14
       % Cross-check
15
       solSymCheck = expm(sym((A-B*K)*T)) * [-100,0]
16
```

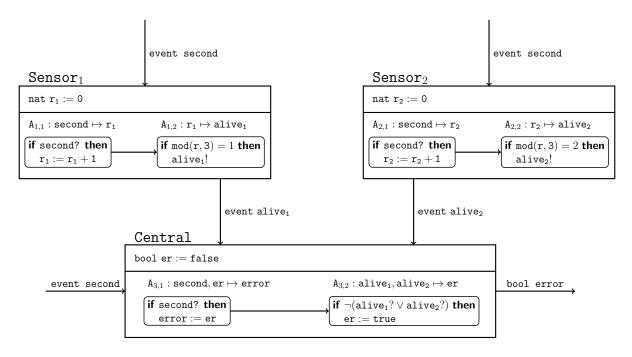
Models and Tools for Cyber-Physical Systems Digital Written Exam, June the 9th 2021, 10:00-16:00

Please read the following before solving the exercises.

- This exam contains 7 exercises. Each exercise is compulsory. The solution has to be composed in English. If you believe that the assignment wording is ambiguous or erroneous, then write down what additional assumption you are using and outline your reasons.
- In some exercises you are asked to extend incomplete UPPAAL and MATLAB files. Solutions have to be uploaded to Digital Exam in the form of UPPAAL, MATLAB, pdf or text files.
- Solutions submitted as digital pictures should be of sufficient quality (high resolution, enough light, not blurry, etc.).
- Allowed aids is the course material (lecture slides and videos, exercise sheets, the book of Alur, UPPAAL/MATLAB tutorials, ect.), the software tools UPPAAL and MATLAB, and your own notes. Anything else is rendered illegal, including, in particular, Googling or asking other persons for help.
- In case of emergencies: Students can contact the instructors during the exam by approaching the study secretary, as outlined in the guidelines for online exams. Keep an eye on your student mail for potential announcements during the exam.

Last but not least, good luck!

Consider the block diagram for a wireless sensor network given below. The network consists of two sensors Sensor₁ and Sensor₂ and a central unit Central. At every second, the component Central monitors the well functioning of the sensors by checking if an event alive₁ or alive₂ is present. If no event is present, it sets the state variable er to true.



- (a) Consider the synchronous parallel product $Sensor_1||Sensor_2||Central$. Give the resulting state variables S, output variables O, input variables I, and the precedence relation \prec among tasks (e.g. $A_{1,1} \prec A_{1,2}$).
- (b) Can the output variable error be set to true? If yes, provide a corresponding execution.

......Solution

- (a) $S = \{er, r_1, r_2, \}$
 - $O = \{ error, alive_1, alive_2 \}$
 - $I = \{ second \}$
 - $\bullet \prec = \{(A_{1,1}, A_{1,2}), (A_{2,1}, A_{2,2}), (A_{3,1}, A_{3,2}), (A_{1,2}, A_{3,2}), (A_{2,2}, A_{3,2})\}$
- (b) Lets assume ordering on state variables (er, r₁, r₂), and for outputs , error, alive₁, alive₂ then an execution

$$\begin{array}{c} (false,0,0) \xrightarrow{\top/false,\top,\bot} (false,1,1) \xrightarrow{\top/false,\bot,\top} (false,2,2) \xrightarrow{\top/false,\bot,\bot} \\ (true,3,3) \xrightarrow{\top/true,\top,\bot} (true,4,4) \rightarrow \dots \end{array}$$

Exercise 2: Symbolic Transition System

10 Points

The following state machine finds the remainder REM(m, d) resulting from the division of positive integers m = 290 and d = 9.

$$r \geq d \to \{r := r - d\}$$

$$r := m \xrightarrow{\log r} \frac{(r < d)?}{(\text{stop})}$$

- (a) Describe the underlying transition system symbolically giving, state variables, initialization formula, and transition formula φ .
- (b) Given the region $A: (100 \le r \le 290)$, compute the image using the transition formula φ . Describe the required steps.

(a) The transition system REM(m,n) has state variable r and mode of the enumerated type $\{loop, stop\}$. The initialization is given by the formula

$$(mode = loop) \land (r = m)$$

The transition formula φ is given as:

$$[(mode = loop) \land (r \ge d) \land (r' = r - d) \land (mode' = loop)] \\ \lor \ [(mode = loop) \land (r < d) \land (r' = r) \land (mode' = stop)]$$

(b) • Conjuction of A and φ , note $A \equiv (100 \le r \land r \le 290)$

$$(100 \le r \le 290) \land [(mode = loop) \land (r \ge 9) \land (r' = r - 9) \land (mode' = loop)]$$

• Existententially quantify mode

$$(100 \le r \le 290) \land (r \ge 9) \land (r' = r - 9) \land (mode' = loop)$$

• Existententially quantify r

$$(100 < r' + 9) \land (r' + 9 < 290) \land (mode' = loop)$$

Renaming

$$(91 \le r \le 281) \land (mode' = loop)$$

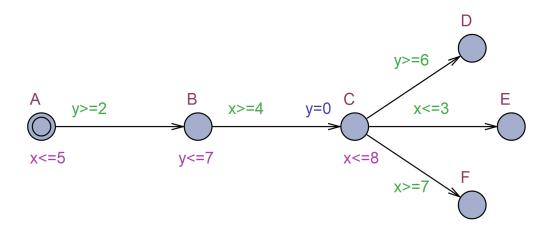
The following process increases a shared atomic register ${\tt n}$ by using a local register ${\tt r}$ and read-write operations.

- (a) Consider the product $(P_1||P_2)$, what is the minimal final value of global variable n? Hint: use the UPPAAL model ex3.xml with a suitable query to find the value.
- (b) Explain how the minimal value for **n** is obtained.
- (c) Consider the product $(P_1||P_2||P_3)$ what is the minimal final value of global variable n?

......Solution

- (a) n = 2
- (b) One process e.g. P_2 is able to store in r the value 0, then P_1 executes the loop 9 times, then P_2 inteferes and sets n=1. P_1 reads n, sets $r_1=1$ and increments to $r_1=2$. Then P_2 executes to completion. Finally P_1 sets $n=r_1=2$ and exits the loop.
- (c) n=2. For three processes and k=10 the state space it too big and UPPAAL might not be able to explore it. To help your intuition you can set the value of k=5 and observe that similar executions as for $(P_1||P_2)$ occur.

Consider the timed automaton A below with two clocks x and y.



- (a) Which of the three locations D, E and F are reachable from the initial state (A, x = 0, y = 0)?
- (b) For each of these three goal locations that is reachable, provide a timed transition sequence that leads to the location from the initial state.
- (c) For each of the three goal locations that is reachable, what is the fastest time of reaching that location. Provide a witness timed transition sequence.
- (d) Describe using difference constraints the reachable zones upon entry and after delay for the locations A, B and C.
- (e) For each of the three goal locations that is NOT reachable, suggest a weakening of the guard leading to the location, so that the location becomes reachable. NOTE: $x \le 7$ is weaker than $x \le 5$ and $x \ge 2$ is weaker than $x \ge 4$.

......Solution

(a) F

$$\begin{array}{ll} (\mathbf{A},\mathbf{x}=0,\mathbf{y}=0) & \xrightarrow{2} \\ (\mathbf{A},\mathbf{x}=2,\mathbf{y}=2) & \rightarrow \end{array}$$

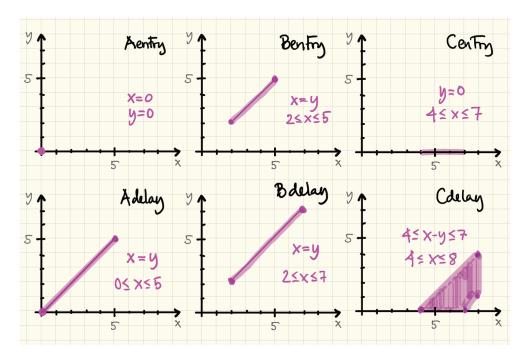
$$(\mathbf{B}, \mathbf{x} = 2, \mathbf{y} = 2) \xrightarrow{2}$$

(b)
$$(B, x = 4, y = 4) \rightarrow$$

$$(\mathbf{C}, \mathbf{x} = 4, \mathbf{y} = 0)$$

$$(C, x = 7, y = 3)$$
 - $(F, x = 7, y = 3)$ -

- (c) F is reachable in 7 time units. The above timed transition sequence is a witness.
- (d) See figure below



(e) The guard to D should be weakened to y>=4. The guard to E should be weakened to x<=4.

The problem is based on a true story of one of the lectures of this course experienced during the conference CONCUR in 2002 in Brno. During this – otherwise extremely nice conference – accommodation was arranged in the local Druzba hostel. Rooms being nice, there was the unexpected surprise of sharing the shower with the neighbor (causing some screaming in at least one occasion), see Fig. 1 below.

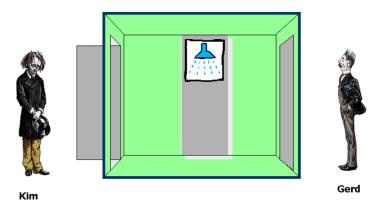


Figure 1: Sharing a Shower in Druzba

During the conference a lot of possible solutions for how to obtain mutual exclusion in the shower were discussed. Your job is to help find a good solution.

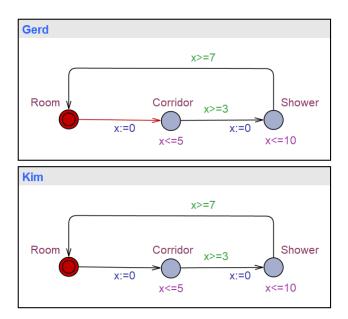


Figure 2: First model of the Druzba Mutex problem

In Fig. 2 you see an initial solution in UPPAAL to the problem. You can find the complete UPPAAL model in Digital Exam in the file Druzba.xml. Here the two users of the shower (Gerd and Kim) may at any moment in time make a go for the shower. This first requires waiting between 3 and 5 minutes in the Corridor. The actual use of the Shower will take between 7 and 10 minutes.

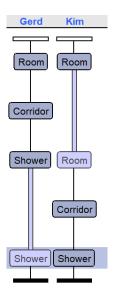
- (a) Formulate as a UPPAAL property ϕ_M (in TCTL) the desired mutual exclusion on the Shower location.
- (b) Check in UPPAAL whether the initial solution satisfies the mutual exclusion property ϕ_M . If not use UPPAAL to generate a violating trace. Please provide the corresponding Message Sequence Chart (MSC) found in the simulator of UPPAAL.
- (c) Formulate as a UPPAAL property ϕ_G (in TCTL) the desired liveness property that whenever Gerd enters the Corridor he will eventually get to the Shower. Formulate a similar liveness property ϕ_K for Kim.
- (d) Check in UPPAAL whether the initial solution satisfies the above liveness properties ϕ_G and ϕ_K and report the answer.
- (e) Please upload to Digital Examn your extension of the initial solution with the properties ϕ_M , ϕ_G and ϕ_K in a file with name DruzbaSoll.xml.

Now assume that the bathroom has a Light which can be checked and switched on before entering the bathroom – and switched back off when leaving the bathroom.

- (a) Extend the initial model with a Boolean variable L to represent whether the Light is on or off.
- (b) As an improved solution, use L to "check and switch on" upon entering the Cooridor. Check in UPPAAL whether the properties ϕ_M , ϕ_G and ϕ_K are satisfied for the improved solution.
- (c) Please upload to Digital Examn your proposal for the improved solution in a file with name DruzbaSol2.xml

...... Solution

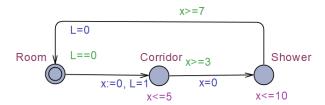
- (a) $\phi_M = \texttt{A[]}$ not (Kim.Shower and Gerd.Shower)
- (b) The property does not hold. The following is a MSC witness.



- (c) $\phi_G = { t Gerd.Corridor}$ --> ${ t Gerd.Shower}$ and $\phi_K = { t Kim.Corridor}$ --> ${ t Kim.Shower}$
- (d) Both ϕ_G and ϕ_K holds for the initial model.

Extension of the model with a Boolean variable L:

(a) The extension results in the following model:;



(b) All properties ϕ_M, ϕ_G and ϕ_K holds.

Exercise 6: Continuous System

10 Points

In this exercise, you may (but are not obliged to) justify your answers using MATLAB. Any use of MATLAB must be however documented by crisp snippets of MATLAB's command window featuring the relevant inputs and outputs.

Let the following matrices be given:

$$A = \begin{pmatrix} -3 & 2 \\ -2 & 2 \end{pmatrix} \qquad B = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

- (a) Prove that x = 0 is not a stable equilibrium of $\frac{d}{dt}x(t) = Ax(t)$.
- (b) Compute a gain matrix K for which the feedback loop matrix A BK has eigenvalues -2 and -3.
- (c) Is there an initial condition $x(0) \neq 0$ for which $\frac{d}{dt}x(t) = Ax(t)$ admits a solution that converges towards zero? If yes, provide such an initial condition, i.e., $x(0) \neq 0$ and $\lim_{t\to\infty} x(t) = 0$. If not, argue why such an initial condition does not exist.

..... Solution

(a) Since our system is $\frac{d}{dt}x(t) = Ax(t)$ and A is a 2×2 matrix, variable x is a vector $x(t) = \binom{x_1(t)}{x_2(t)}$. With MATLAB: Input

Listing 1: Matlab input

yields output

Listing 2: Matlab output

```
1 ans =
2 -2
3 1
```

Hence, +1 is an eigenvalue of A and the discussion from the course implies that x=0 is not a stable equilibrium.

By hand: As discussed in the course, it suffices to prove that A has an eigenvalue with positive real part. The eigenvalues are the roots of the characteristic polynomial $p(\lambda) = |A - \lambda I|$, where $|\cdot|$ denotes the determinant. With this, we obtain

$$p(\lambda) = |A - \lambda I| = \begin{vmatrix} -3 - \lambda & 2 \\ -2 & 2 - \lambda \end{vmatrix} = (-3 - \lambda)(2 - \lambda) - (-2)2 = \lambda^2 + \lambda - 2$$

High school math then shows that $\lambda^2 + \lambda - 2 = (\lambda - 1)(\lambda + 2)$, implying that the eigenvalues of A are 1 and -2.

(b) With MATLAB: Input

Listing 3: Matlab input

yields output

Listing 4: Matlab output

By hand:

$$A - BK = A - \begin{pmatrix} 1 \\ 0 \end{pmatrix} (k_1, k_2) = \begin{pmatrix} -3 - k_1 & 2 - k_2 \\ -2 & 2 \end{pmatrix}$$

we observe that

$$|(A - BK) - \lambda I| = \begin{vmatrix} -3 - k_1 - \lambda & 2 - k_2 \\ -2 & 2 - \lambda \end{vmatrix}$$
$$= (-3 - k_1 - \lambda)(2 - \lambda) - (-2)(2 - k_2)$$
$$= \lambda^2 + \lambda(-2 + 3 + k_1) - 2 - 2k_1 - 2k_2$$

Since

$$(\lambda - (-2))(\lambda - (-3)) = \lambda^2 + 5\lambda + 6,$$

matching coefficients yields $k_1 = 4$ and $k_2 = -8$.

(c) From the course, we know that the eigenvectors underlying eigenvalues with negative real parts yield solutions converging to zero (instead, eigenvectors underlying eigenvalues with positive real part yield diverging solutions). From (a) we know that -2 is an eigenvalue of A. Because of this, solving the linear system of equations Ax = -2x implies that $x = (2a, a)^T$ is, for any $a \neq 0$, an eigenvector for eigenvalue -2 (this can be computed by hand or for instance via [V,D] = eig(A) in MATLAB). Consequently, any $x(0) = (2a,a)^T$ with $a \neq 0$ constitutes an initial condition converging to zero.

(Add-on, not required.) Note that this does not contradict the fact that x=0 is an unstable equilibrium. Indeed, for unstability, it suffices to have at least one eigenvalue with positive real part. This is here the case since $\lambda=1$ is an eigenvalue of A. The corresponding eigenvectors solve the equation Ax=x and are given by $x=(a,2a)^T$ for any $a\neq 0$, while the corresponding diverging solutions are $x(t)=(e^ta,e^t2a)$. On the other hand, the converging solutions are given by $x(t)=(e^{-2t}2a,e^{-2t}a)$. One can cross-check that this is indeed the case by differentiating the expression:

$$\frac{d}{dt}x_1(t) = -2e^{-2t}2a = -3e^{-2t}2a + 2e^{-2t}a = -3x_1(t) + 2x_2(t)$$

$$\frac{d}{dt}x_2(t) = -2e^{-2t}a = -2e^{-2t}2a + 2e^{-2t}a = -2x_1(t) + 2x_2(t)$$

A similar check can be done by differentiating $x(t) = (e^t a, e^t 2a)$.

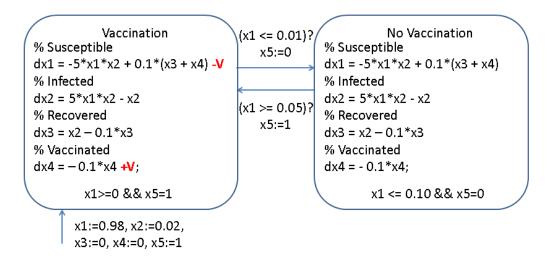


Figure 3: Hybrid model of a vaccination program.

Exercise 7: Hybrid Vaccination Model

10 Points

Consider the hybrid system of Figure 3 and the following incomplete MATLAB script below which can be found in Digital Exam:

Listing 5: Incomplete MATLAB script vaccination.m

```
1
   function vaccination()
2
       % Initial percentages of susceptible, infected, recovered,
           vaccinated
       x0 = [0.98, 0.02, 0.00, 0.00];
3
       % Initial mode
4
       global x5;
5
       x5 = 1;
6
       % Discretization of time interval
       T = 5.0;
8
       dt = T / 100;
9
       I = 0: dt:T;
10
11
12
        figure
       hold on
13
14
       \% ... add code ...
       [I,x] = ode45(@(t,x) drift(t,x,V),I,x0);
15
16
       \% ... add code ...
17
   end
18
19
   function dx = drift(t, x, V)
20
        global x5;
21
       dx = zeros(4,1);
22
23
       \% ... add code ...
24
```

```
25
       if(x5 == 1)
26
            dx(1) = -5*x(1)*x(2) - V + 0.1*x(3) + 0.1*x(4);
27
            dx(2) = 5*x(1)*x(2) - x(2);
28
            dx(3) = x(2) - 0.1*x(3);
29
            dx(4) = V - 0.1*x(4);
30
       else
           dx(1) = -5*x(1)*x(2) + 0.1*x(3) + 0.1*x(4);
31
           dx(2) = 5*x(1)*x(2) - x(2);
32
33
           dx(3) = x(2) - 0.1*x(3);
34
            dx(4) = -0.1*x(4);
35
       end
36
   end
```

Extend the MATLAB script vaccination.m so that it

- Computes for each vaccination rate $V \in \{0.1, 0.2, ..., 1.0\}$ an execution of the hybrid system on the time interval [0; 5] and;
- Plots the infection forecasts x2 of all ten executions in a common figure.

Note: Solutions defining new MATLAB functions or making use of MATLAB commands other than plot or ode45 will be not considered.

..... Solution

Listing 6: Complete MATLAB solution

```
function vaccination()
 1
       % Initial percentages of susceptible, infected, recovered,
2
           vaccinated
        x0 = [0.98, 0.02, 0.00, 0.00];
3
4
       % Initial mode
        global x5;
5
6
        x5 = 1;
 7
       % Discretization of time interval
8
       T = 5.0;
        dt = T / 100;
9
        I = 0:dt:T;
10
11
12
        figure
        hold on
13
       % added code
14
        for i = 1 : 10
15
16
            V = i * 0.1;
            [I,x] = ode45(@(t,x) drift(t,x,V),I,x0);
17
18
            plot(I(:),x(:,2));
19
        end
20
   end
21
22
   function dx = drift(t, x, V)
23
        global x5;
```

```
24
       dx = zeros(4,1);
25
       \% added code
26
27
       if(x5 == 1 \&\& x(1) <= 0.01)
28
            x5 = 0;
29
        elseif(x5 == 0 \&\& x(1) >= 0.05)
30
            x5 = 1;
31
       end
32
       if(x5 == 1)
33
34
            dx(1) = -5*x(1)*x(2) - V + 0.1*x(3) + 0.1*x(4);
            dx(2) = 5*x(1)*x(2) - x(2);
35
36
            dx(3) = x(2) - 0.1*x(3);
37
            dx(4) = V - 0.1*x(4);
38
        else
39
            dx(1) = -5*x(1)*x(2) + 0.1*x(3) + 0.1*x(4);
            dx(2) = 5*x(1)*x(2) - x(2);
40
            dx(3) = x(2) - 0.1*x(3);
41
            dx(4) = -0.1*x(4);
42
43
       end
44
   end
```