

Combining Zonotope Abstraction and Constraint Programming for Finding an Invariant



Bibek Kabi, Eric Goubault, Sylvie Putot

Cosynus team, LIX, École Polytechnique, Palaiseau, France
bibek, goubault, putot (@lix.polytechnique.fr)

Abstract

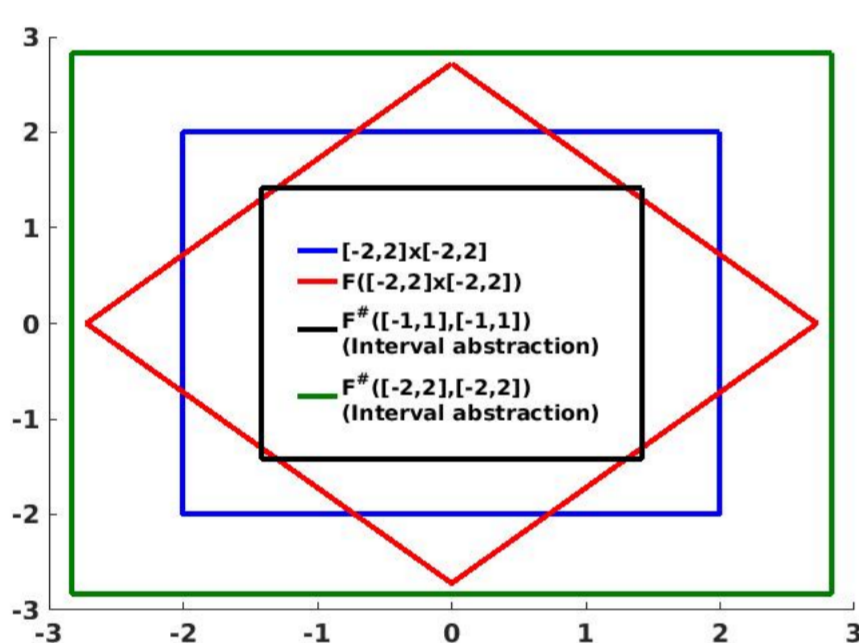
This work deals with the challenges associated while combining abstract interpretation (zonotopes) and constraint programming for inferring inductive invariants.

1. Introduction

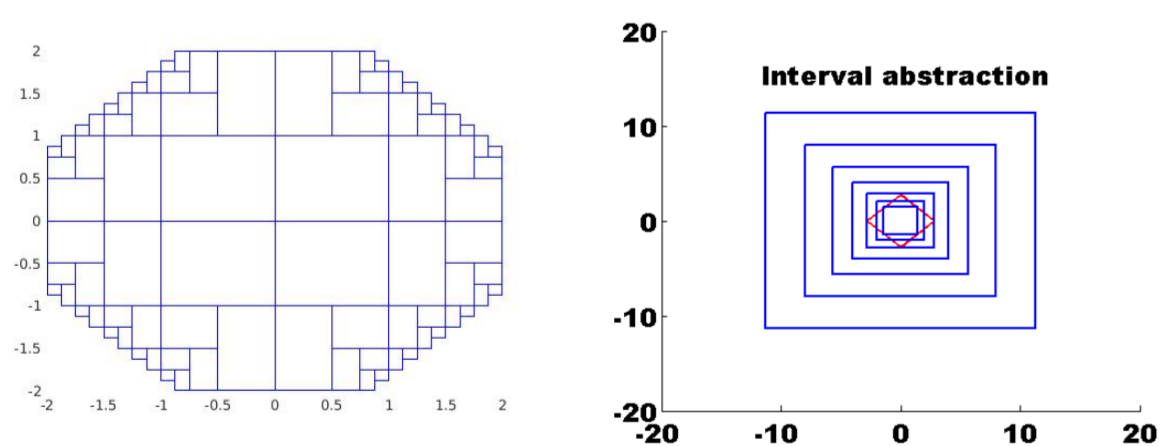
Example [1]

```
x := input [-1, 1] // E := [-1, 1] x [-1, 1] (entry states)
y := input [-1, 1]
while true do
  // F(Y) := {(\frac{\sqrt{2}}{2}(x-y), \frac{\sqrt{2}}{2}(x+y)) | (x,y) \in Y} (loop)
  x' := \frac{\sqrt{2}}{2} * (x-y)
  y' := \frac{\sqrt{2}}{2} * (x+y)
  x := x' y := y'
done
```

- The box $I := [-2, 2] \times [-2, 2]$ is an invariant



- I is not an inductive invariant because $F(I) \not\subseteq I$
- Invariants are not always inductive invariants
- No box is an inductive invariant for this example
- We would like to have a disjunction of boxes (left figure)
- This can be achievable by constraint solving based on propagation and splitting [1], [2]

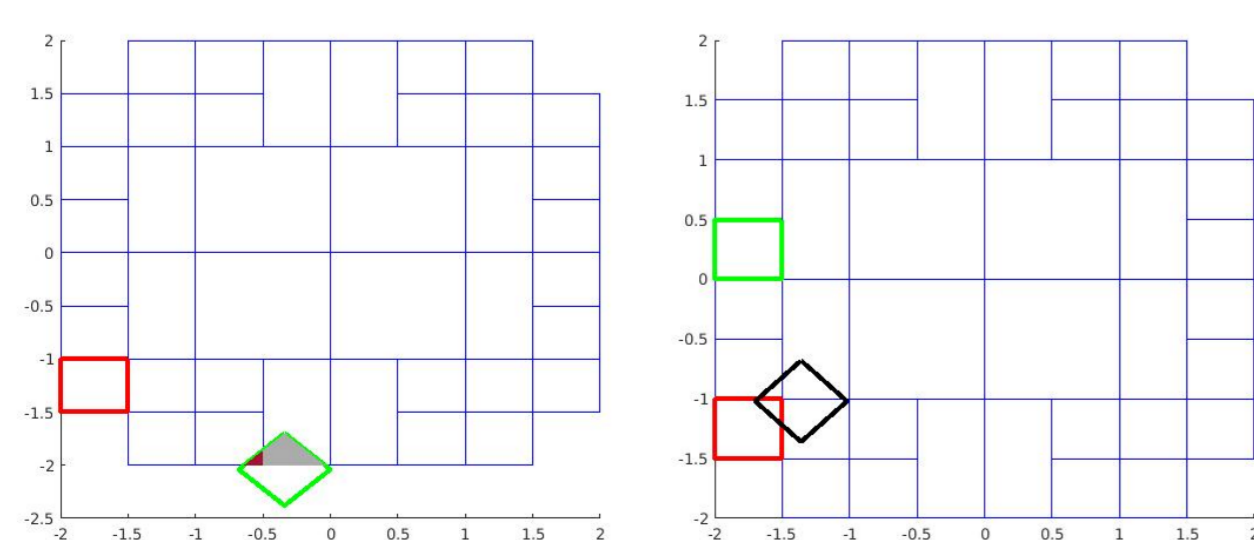


Why the kind of abstract domain to be chosen is very crucial (right figure)?

Kleene iterations ($Y^0 = E, Y^1 = F(Y^0), \dots, Y^{k+1} = Y^k \cup F(Y^k)$) on the example using interval abstract domain do converge but to $[-\infty, \infty] \times [-\infty, \infty]$

2. Algorithm [1]

- doomed, if $F^\sharp(S_k) \cap (\cup_i S_i) = \emptyset$
- benign, if $F^\sharp(S_k) \subseteq \cup_i S_i$
coverage(S_k) := $\frac{\sum_i \text{volume}(F^\sharp(S_k) \cap S_i)}{\text{volume}(F^\sharp(S_k))}$ (left figure)
- necessary, if $S_k \cap E \neq \emptyset$
- useful, if $\exists i: S_k \cap F^\sharp(S_i) \neq \emptyset$ (right figure)



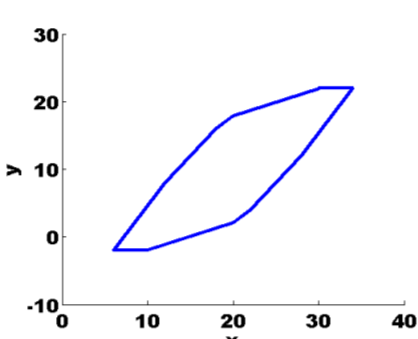
3. Zonotopes, but first why?

- To have a more precise F^\sharp
- To have less splitting

$$\hat{x} = 20 - 3\varepsilon_1 + 5\varepsilon_2 + 2\varepsilon_3 + 1\varepsilon_4 + 3\varepsilon_5,$$

$$\hat{y} = 10 - 4\varepsilon_1 + 2\varepsilon_2 + 1\varepsilon_4 + 5\varepsilon_5$$

Zonotope is the geometric concretization of sets of values taken by the affine forms [3]



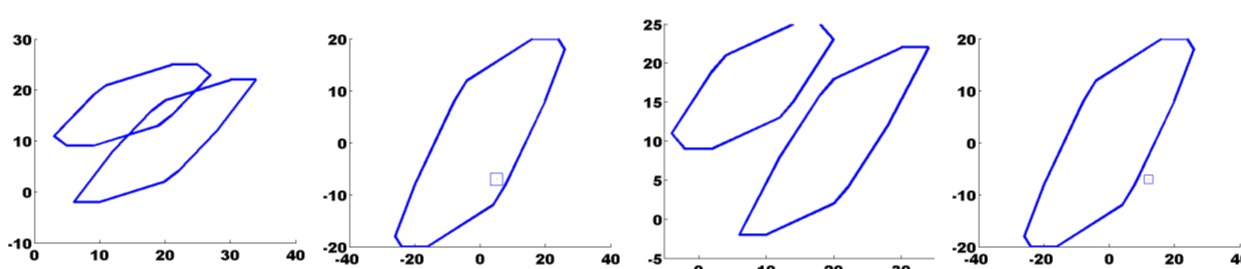
$$\mathfrak{Z} = \{x \in \mathbb{R}^p \mid x = c + \sum_{i=1}^n \varepsilon_i g^i\}$$

where $c = \begin{bmatrix} 20 \\ 10 \end{bmatrix}$, $g^{(i)} = \begin{bmatrix} -3 & 5 & 2 & 1 & 3 \\ -4 & 2 & 0 & 1 & 5 \end{bmatrix}$ and $\varepsilon_i \in [-1, 1]$

4. Challenges

Checking for Intersection

- Let $\mathfrak{Z}_1 = (c_1, g_1, \dots, g_k)$ and $\mathfrak{Z}_2 = (c_2, h_1, \dots, h_m)$
- $\mathfrak{Z}_1 \cap \mathfrak{Z}_2 \neq \emptyset$ if $c_1 - c_2$ is entailed in $(0, g_1, \dots, g_k, h_1, \dots, h_m)$

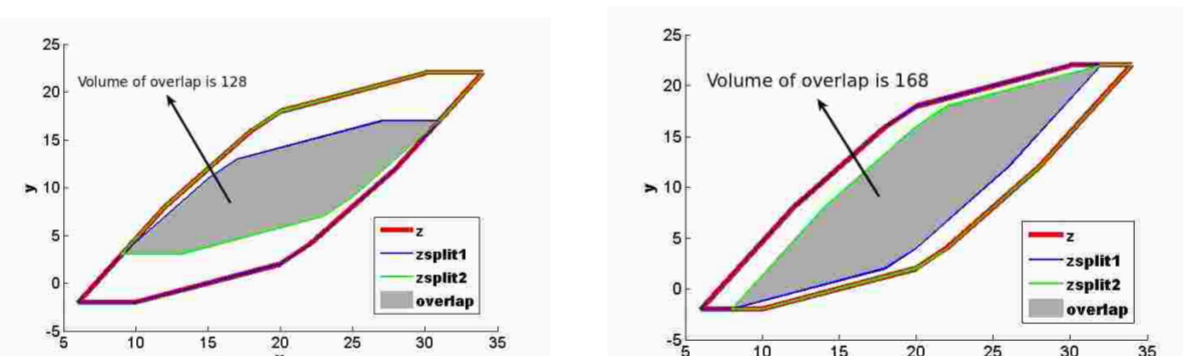


Volume computation

- volume($\mathfrak{Z}(v_1, \dots, v_n)$) = $2^d \sum |\det(v_{i_1}, \dots, v_{i_d})|$
- Intersection volume from polytope [4]

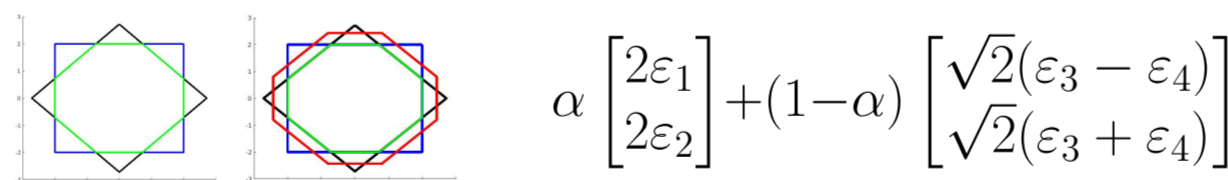
Splitting with overlap

- By splitting the j^{th} generator
- $c_1 = c - g(\text{ind})/2$, $c_2 = c + g(\text{ind})/2$

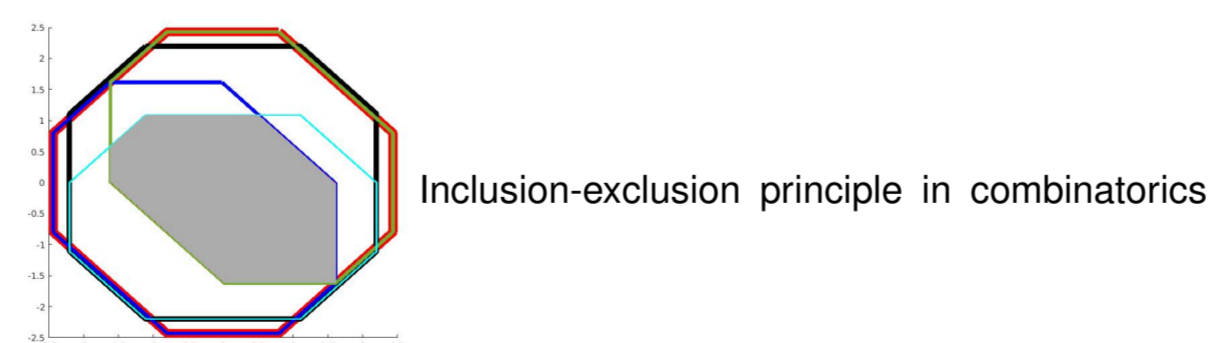


Taking advantage of zonotopic abstraction

- The initial box $(x, y) \in S_0 = [-2, 2]^2$ abstracted using zonotopes as $S_0 = [2\varepsilon_1 \ 2\varepsilon_2]^T$ is still a box
- In order to use actual zonotopes we tighten S_0 as $S_0 \rightarrow (S_0 \cap F^\sharp(S_0)) \cup (S_0 \cap E)$ [1]

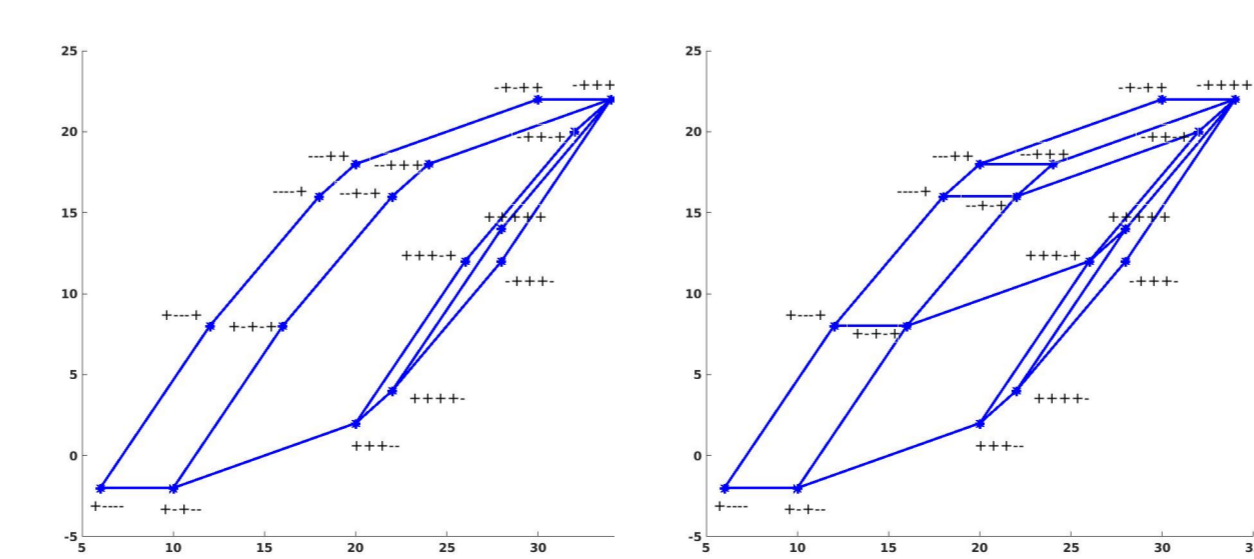


Coverage measure for overlapping zonotopes



Splitting via tilings (parallelotopes) [5],[6]

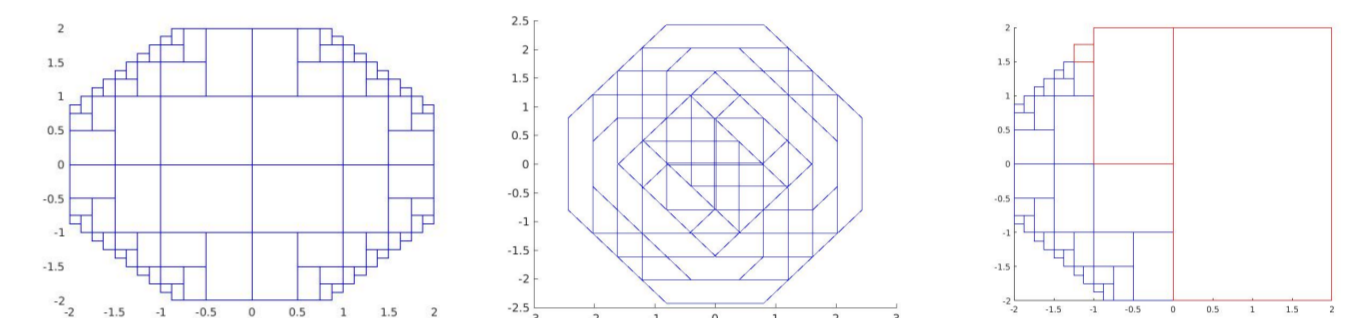
- No overlap and union is equal to \mathfrak{Z}
- $\mathfrak{Z}_X := \sum_{i \in X^0} [-v_i, +v_i] + \sum_{i \in X^+} v_i - \sum_{i \in X^-} v_i$
(Left figure (keep iterating until first tile), right figure (all tiles))



5. Experiments

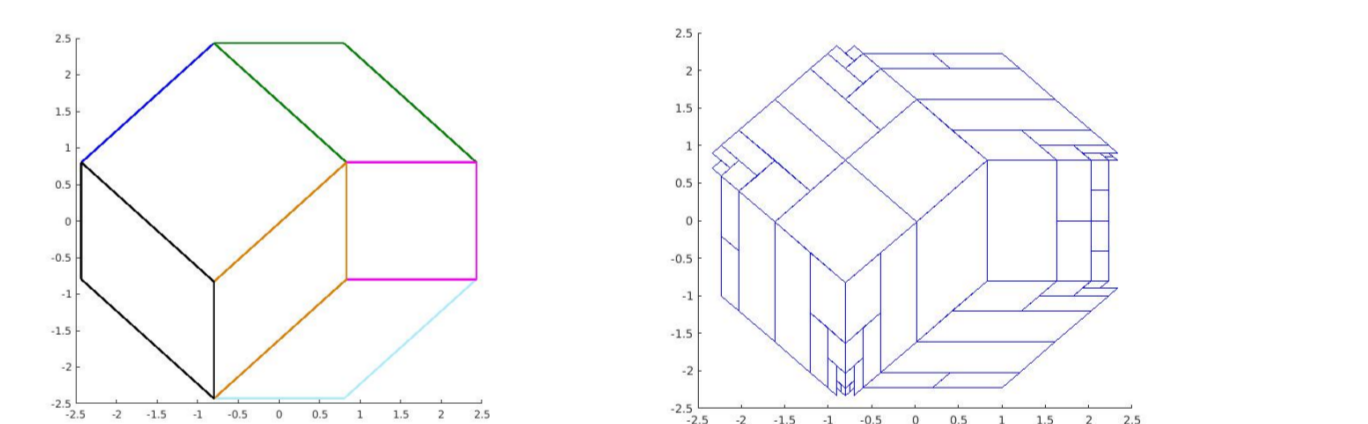
With boxes & actual zonotopes (split: overlap)

- 84 boxes with vol=13.1875 (leftmost figure), 207 iterations and 76.192s(vol=16 for initial box)
- With actual zonotopes, huge overlap & time consuming ($\sum_i \text{vol}(F^\sharp(S_k) \cap S_i)$)
- Stopping criteria: algorithm returns once the mean coverage ≥ 0.9944
- 12 actual zonotopes (middle figure, vol=18.3316 no change from initial)
- 36 boxes (rightmost figure, vol=14.6250)



With actual zonotopes (split: tilings)

- 6 tilings (left figure) via parallelotopes
- 61 actual zonotopes with vol=16.9398 (right figure), 135 iterations and 38.824 s
- Volume could be " $<$ " if starting element (vol=18.3316 for initial) is more compact



6. Acknowledgement

This work is being supported by project ANR-15-CE25-0002-01 COVERIF.

References

- Miné, A., Breck, J., & Reps, T. (2016, April). An algorithm inspired by constraint solvers to infer inductive invariants in numeric programs. In European Symposium on Programming Languages and Systems (pp. 560-588). Springer, Berlin, Heidelberg.
- Pelleau, M., Miné, A., Truchet, C., & Benhamou, F. (2013, January). A constraint solver based on abstract domains. In Verification, Model Checking, and Abstract Interpretation (pp. 434-454). Springer Berlin Heidelberg.
- Goubault, E., & Putot, S. (2015). A zonotopic framework for functional abstractions. Formal Methods in System Design, 47(3), 302-360.
- Althoff, M. (2015). An introduction to CORA 2015. In Proc. of the Workshop on Applied Verification for Continuous and Hybrid Systems.
- Richter-Gebert, J., & Ziegler, G. M. (1994). Zonotopal tilings and the Bohne-Dress theorem. Contemporary Mathematics, 178, 211-211.
- Ferrez, J. A., Fukuda, K., & Liebling, T. M. (2005). Solving the fixed rank convex quadratic maximization in binary variables by a parallel zonotope construction algorithm. European Journal of Operational Research, 166(1), 35-50.