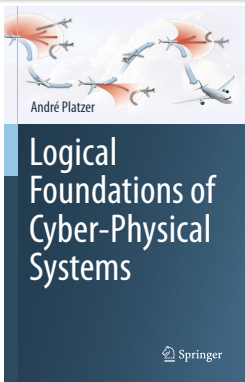
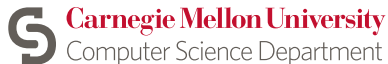


12: Ghosts & Differential Ghosts

Logical Foundations of Cyber-Physical Systems



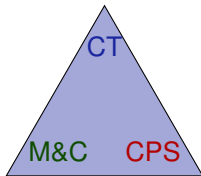
Stefan Mitsch



- 1 Learning Objectives
- 2 Recap: Proofs for Differential Equations
- 3 A Gradual Introduction to Ghost Variables
 - Discrete Ghosts
 - Differential Ghosts of Time
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- 4 Differential Ghosts
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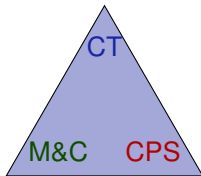
extra dimensions for extra invariants
invent dark energy



none: ghosts are for proofs!

extra ghost state

extra dimensions for extra invariants
invent dark energy



mark ghosts in models

extra ghost state

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Differential Invariants for Differential Equations

Differential Weakening

$$\frac{Q \vdash F}{P \vdash [x' = f(x) \& Q]F}$$

Differential Invariant

$$\frac{Q \vdash [x' := f(x)](F)'}{F \vdash [x' = f(x) \& Q]F}$$

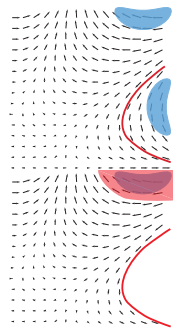
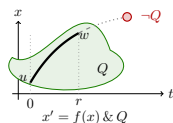
Differential Cut

$$\frac{F \vdash [x' = f(x) \& Q]C \quad F \vdash [x' = f(x) \& Q \wedge C]F}{F \vdash [x' = f(x) \& Q]F}$$

$$\text{DW } [x' = f(x) \& Q]F \leftrightarrow [x' = f(x) \& Q](Q \rightarrow F)$$

$$\text{DI } [x' = f(x) \& Q]F \leftarrow (Q \rightarrow F \wedge [x' = f(x) \& Q](F)')$$

$$\text{DC } ([x' = f(x) \& Q]F \leftrightarrow [x' = f(x) \& Q \wedge C]F) \leftarrow [x' = f(x) \& Q]C$$



Differential Invariants for Differential Equations

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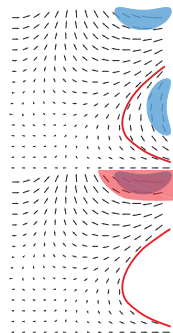
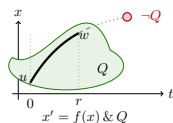
$$\frac{F \vdash [x' = f(x) \& Q]C \quad F \vdash [x' = f(x) \& Q \wedge C]F}{F \vdash [x' = f(x) \& Q]F}$$

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$$\text{DE } [x' = f(x) \& Q]F \leftrightarrow [x' = f(x) \& Q][x' := f(x)]F$$



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Discrete Ghosts

$$\text{iG} \frac{\Gamma \vdash [y := e]p, \Delta}{\Gamma \vdash p, \Delta} \quad (y \text{ new})$$

$$\rightarrow R \frac{}{\vdash xy - 1 = 0 \rightarrow [x' = x, y' = -y]xy = 1}$$

Ask a ghost to remember some auxiliary state for the proof.

Discrete Ghosts

$$\text{iG} \frac{\Gamma \vdash [y := e]p, \Delta}{\Gamma \vdash p, \Delta} \quad (y \text{ new})$$

$$\begin{array}{c} \text{iG} \\ \hline xy - 1 = 0 \vdash [x' = x, y' = -y]xy = 1 \\ \hline \rightarrow R \\ \vdash xy - 1 = 0 \rightarrow [x' = x, y' = -y]xy = 1 \end{array}$$

Ask a ghost to remember some auxiliary state for the proof.

Discrete Ghosts

$$\text{iG} \frac{\Gamma \vdash [y := e]p, \Delta}{\Gamma \vdash p, \Delta} \quad (y \text{ new})$$

discrete ghost c remembers function of old state

$$\begin{array}{c} \text{[:=]=} \\ \text{iG} \\ \rightarrow R \end{array} \frac{\frac{xy - 1 = 0 \vdash [c := xy][x' = x, y' = -y]xy = 1}{xy - 1 = 0 \vdash [x' = x, y' = -y]xy = 1}}{\vdash xy - 1 = 0 \rightarrow [x' = x, y' = -y]xy = 1}$$

Ask a ghost to remember some auxiliary state for the proof.

Discrete Ghosts

$$\text{iG} \frac{\Gamma \vdash [y := e]p, \Delta}{\Gamma \vdash p, \Delta} \quad (y \text{ new})$$

$$p \leftrightarrow [y := e]p \text{ by } [:=]$$

$$[:=]_= \frac{\Gamma, y = e \vdash p(y), \Delta}{\Gamma \vdash [x := e]p(x), \Delta}$$

$$\begin{array}{c} \text{MR} \\ \hline xy - 1 = 0, \mathbf{c = xy} \vdash [x' = x, y' = -y]xy = 1 \\ \hline [:=]_= \\ \hline xy - 1 = 0 \vdash [\mathbf{c := xy}][x' = x, y' = -y]xy = 1 \\ \hline \text{iG} \\ \hline xy - 1 = 0 \vdash [x' = x, y' = -y]xy = 1 \\ \hline \rightarrow R \\ \hline \vdash xy - 1 = 0 \rightarrow [x' = x, y' = -y]xy = 1 \end{array}$$

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$$\text{iG} \frac{\Gamma \vdash [y := e]p, \Delta}{\Gamma \vdash p, \Delta} \quad (y \text{ new})$$

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$$[:=] = \frac{\Gamma, y = e \vdash p(y), \Delta}{\Gamma \vdash [x := e]p(x), \Delta} \quad (y \text{ new})$$

$$\begin{array}{c} \text{dI} \\ \hline xy - 1 = 0, c = xy \vdash [x' = x, y' = -y]c = xy \quad \triangleright \\ \text{MR} \\ \hline xy - 1 = 0, c = xy \vdash [x' = x, y' = -y]xy = 1 \\ \hline [:=] = \\ \hline xy - 1 = 0 \vdash [c := xy][x' = x, y' = -y]xy = 1 \\ \hline \text{iG} \\ \hline xy - 1 = 0 \vdash [x' = x, y' = -y]xy = 1 \\ \hline \rightarrow R \\ \hline \vdash xy - 1 = 0 \rightarrow [x' = x, y' = -y]xy = 1 \end{array}$$

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$$[:=]_= \frac{\Gamma, y = e \vdash p(y), \Delta}{\Gamma \vdash [x := e]p(x), \Delta} \quad (y \text{ new})$$

$$\begin{array}{c}
 [:=] \\
 \hline
 \vdash [x' := x][y' := -y]0 = x'y + xy' \\
 \hline
 \text{dl} \quad xy - 1 = 0, c = xy \vdash [x' = x, y' = -y]c = xy \quad \triangleright \\
 \hline
 \text{MR} \quad xy - 1 = 0, c = xy \vdash [x' = x, y' = -y]xy = 1 \\
 \hline
 [:=]_= \quad xy - 1 = 0 \vdash [c := xy][x' = x, y' = -y]xy = 1 \\
 \hline
 \text{iG} \quad xy - 1 = 0 \vdash [x' = x, y' = -y]xy = 1 \\
 \hline
 \rightarrow R \quad \vdash xy - 1 = 0 \rightarrow [x' = x, y' = -y]xy = 1
 \end{array}$$

Ask a ghost to remember some auxiliary state for the proof.

Discrete Ghosts

$$\text{iG} \frac{\Gamma \vdash [y := e]p, \Delta}{\Gamma \vdash p, \Delta} \quad (y \text{ new})$$

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$$\begin{array}{l} \mathbb{R} \\ \hline \vdash 0 = xy + x(-y) \\ \hline [:=] \\ \vdash [x' := x][y' := -y]0 = x'y + xy' \\ \hline \text{dl} \\ xy - 1 = 0, c = xy \vdash [x' = x, y' = -y]c = xy \quad \triangleright \\ \hline \text{MR} \\ xy - 1 = 0, c = xy \vdash [x' = x, y' = -y]xy = 1 \\ \hline [:=]_= \\ xy - 1 = 0 \vdash [c := xy][x' = x, y' = -y]xy = 1 \\ \hline \text{iG} \\ xy - 1 = 0 \vdash [x' = x, y' = -y]xy = 1 \\ \hline \rightarrow\text{R} \\ \vdash xy - 1 = 0 \rightarrow [x' = x, y' = -y]xy = 1 \end{array}$$

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Solve by Differential Cuts and Differential Invariants

$$\begin{array}{l} \text{dC} \\ \text{iG} \end{array} \frac{\frac{v = 0, a \geq 0, t = 0 \vdash [v_0 := v][x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}{v = 0, a \geq 0, t = 0 \vdash [x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}}{v = 0, a \geq 0, t = 0 \vdash [x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}$$

Solve by Differential Cuts and Differential Invariants

$$\begin{array}{l} \text{[:=],dW} \\ \text{dC} \\ \text{iG} \end{array} \frac{\frac{v = 0, a \geq 0, t = 0 \vdash [v_0 := v][x' = -vy, y' = vx, v' = a, t' = 1 \& v = v_0 + at]v \geq 0}{v = 0, a \geq 0, t = 0 \vdash [v_0 := v][x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}}{v = 0, a \geq 0, t = 0 \vdash [x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}$$

Solve by Differential Cuts and Differential Invariants

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Differential Ghosts of Time

$$\begin{array}{c} \frac{v_0 = 0, a \geq 0 \vdash t \geq 0 \wedge v = v_0 + at \rightarrow v \geq 0}{\text{[:=],dW} \frac{v = 0, a \geq 0, t = 0 \vdash [v_0 := v][x' = -vy, y' = vx, v' = a, t' = 1 \& v = v_0 + at]v \geq 0}{\text{dC} \frac{v = 0, a \geq 0, t = 0 \vdash [v_0 := v][x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}{\text{iG} \frac{v = 0, a \geq 0, t = 0 \vdash [x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}}}} \end{array}$$

Why does the proof with ghost solutions need $t' = 1$ in the model?

Differential Ghosts of Time

$$\begin{array}{c} \text{dW} \\ \text{dC} \\ \text{iG} \end{array} \frac{v_0 = 0, a \geq 0 \vdash t \geq 0 \wedge v = v_0 + at \rightarrow v \geq 0}{\frac{v = 0, a \geq 0, t = 0 \vdash [v_0 := v][x' = -vy, y' = vx, v' = a, t' = 1 \& v = v_0 + at]v \geq 0}{v = 0, a \geq 0, t = 0 \vdash [v_0 := v][x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}}{v = 0, a \geq 0, t = 0 \vdash [x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}$$

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$$\frac{\Gamma \vdash [x' = f(x), t' = 1 \& Q]P, \Delta}{\Gamma \vdash [x' = f(x) \& Q]P, \Delta}$$

Differential Ghosts of Time

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What could possibly go wrong?

Differential Ghosts of Time

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What could possibly go wrong?

✗ Cannot add $t' = 1$ to $x' = v, t' = 2$

Differential Ghosts of Time

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- ✓ Can add $t' = 1$ to $x' = v, v' = -g$

Differential Ghosts of Time

$$\begin{array}{c} \text{dW} \\ \text{dC} \\ \text{iG} \end{array} \frac{v_0 = 0, a \geq 0 \vdash t \geq 0 \wedge v = v_0 + at \rightarrow v \geq 0}{\frac{v = 0, a \geq 0, t = 0 \vdash [v_0 := v][x' = -vy, y' = vx, v' = a, t' = 1 \& v = v_0 + at]v \geq 0}{v = 0, a \geq 0, t = 0 \vdash [v_0 := v][x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}}{v = 0, a \geq 0, t = 0 \vdash [x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}$$

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Differential Ghosts of Time

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$$\frac{\Gamma \vdash [x' = f(x), t' = 1 \& Q]P, \Delta}{\Gamma \vdash [x' = f(x) \& Q]P, \Delta} \quad (t \text{ fresh})$$

What could possibly go wrong?

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- ✗ Cannot add $t' = 1$ to $x' = v, v' = t$
- ✗ Can add $t' = 1$ to $x' = v, v' = -g$ unless e.g. postcondition P reads t

But this proof rule is too specific (for t only)

Differential Ghosts of Time

$$\begin{array}{c} \frac{v_0 = 0, a \geq 0 \vdash t \geq 0 \wedge v = v_0 + at \rightarrow v \geq 0}{\text{[:=],dW} \frac{v = 0, a \geq 0, t = 0 \vdash [v_0 := v][x' = -vy, y' = vx, v' = a, t' = 1 \& v = v_0 + at]v \geq 0}{\text{dC} \frac{v = 0, a \geq 0, t = 0 \vdash [v_0 := v][x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}{\text{iG} \frac{v = 0, a \geq 0, t = 0 \vdash \quad [x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}}}} \end{array}$$

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Differential Ghost

$$[x' = f(x) \& Q]P \leftrightarrow \exists y [x' = f(x), y' = g(x, y) \& Q]P$$

Differential Ghosts of Time

$$\begin{array}{c}
 \frac{v_0 = 0, a \geq 0 \vdash t \geq 0 \wedge v = v_0 + at \rightarrow v \geq 0}{\text{dW} \quad \frac{v = 0, a \geq 0, t = 0 \vdash [v_0 := v][x' = -vy, y' = vx, v' = a, t' = 1 \& v = v_0 + at]v \geq 0}{\text{dC} \quad \frac{v = 0, a \geq 0, t = 0 \vdash [v_0 := v][x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}{\text{iG} \quad \frac{v = 0, a \geq 0, t = 0 \vdash \quad [x' = -vy, y' = vx, v' = a, t' = 1]v \geq 0}}}}
 \end{array}$$

Why does the proof with ghost solutions need $t' = 1$ in the model?
 Could we just add in $t' = 1$ if we need it?

$$\frac{\Gamma \vdash [x' = f(x), t' = 1 \& Q]P, \Delta}{\Gamma \vdash [x' = f(x) \& Q]P, \Delta} \quad (t \text{ fresh})$$

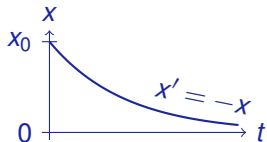
Get differential ghosts of time by axiom DG, even with initial $t = 0$:

$$\begin{array}{c}
 \frac{\Gamma, t = 0 \vdash [x' = f(x), t' = 1 \& Q]P, \Delta}{\text{DR} \quad \frac{\Gamma \vdash \exists t [x' = f(x), t' = 1 \& Q]P, \Delta}{\text{DG} \quad \Gamma \vdash [x' = f(x) \& Q]P, \Delta}}
 \end{array}$$

Differential Ghost $[x' = f(x) \& Q]P \leftrightarrow \exists y [x' = f(x), y' = g(x, y) \& Q]P$

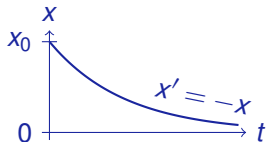
Example (Exponential decay)

$$\text{dl } \overline{x > 0 \vdash [x' = -x] x > 0}$$



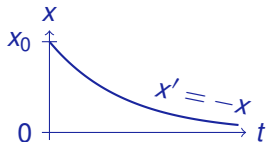
Example (Exponential decay)

$$\text{dl} \frac{[\text{d} :=] \overline{\vdash [x' := -x] x' > 0}}{x > 0 \vdash [x' = -x] x > 0}$$



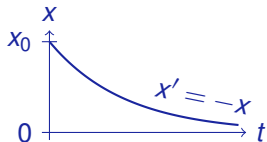
Example (Exponential decay)

$$\begin{array}{c} \mathbb{R} \text{ ---} \\ \vdash -x > 0 \\ \text{[:=]} \text{ ---} \\ \vdash [x' := -x] x' > 0 \\ \text{dl} \text{ ---} \\ x > 0 \vdash [x' = -x] x > 0 \end{array}$$



Example (Cannot prove like this)

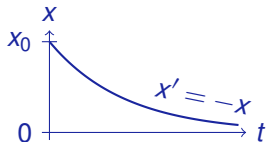
$$\begin{array}{c} \mathbb{R} \quad \text{not valid} \\ \hline \vdash -x > 0 \\ \text{[:=]} \quad \hline \vdash [x' := -x] x' > 0 \\ \text{dl} \quad \hline x > 0 \vdash [x' = -x] x > 0 \end{array}$$



Example (Cannot prove like this)

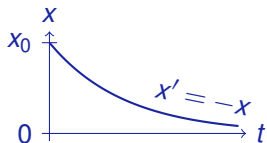
$$\begin{array}{c} \mathbb{R} \quad \text{not valid} \\ \hline \vdash -x > 0 \\ \text{[:=]} \quad \hline \vdash [x' := -x] x' > 0 \\ \text{dl} \quad \hline x > 0 \vdash [x' = -x] x > 0 \end{array}$$

Matters get worse over time in this dynamics



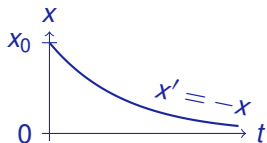
Example (▶ Spooky proof)

$$\text{DG} \quad \frac{}{x > 0 \vdash [x' = -x]x > 0}$$



Example (▶ Spooky proof)

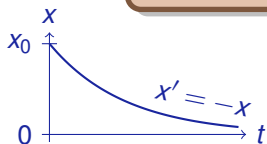
$$\frac{\exists R, \text{cut} \quad x > 0 \vdash \exists y [x' = -x, y' = \frac{y}{2}] x > 0}{\text{DG} \quad x > 0 \vdash [x' = -x] x > 0}$$



Example (▶ Spooky proof)

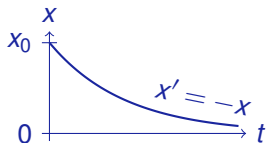
$$\begin{array}{l} \text{MR} \quad \text{-----} \\ \quad \quad xy^2 = 1 \vdash [x' = -x, y' = \frac{y}{2}]x > 0 \\ \exists\text{R, cut} \quad \text{-----} \\ \quad \quad x > 0 \vdash \exists y [x' = -x, y' = \frac{y}{2}]x > 0 \\ \text{DG} \quad \text{-----} \\ \quad \quad x > 0 \vdash [x' = -x]x > 0 \end{array}$$

differential ghost: dream me up



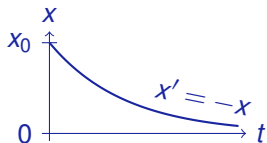
Example (▶ Spooky proof)

$$\begin{array}{c}
 \mathbb{R} \overline{xy^2=1 \vdash x>0} \quad \text{dl} \overline{xy^2=1 \vdash [x' = -x, y' = \frac{y}{2}] xy^2 = 1} \\
 \hline
 \text{MR} \quad \overline{xy^2 = 1 \vdash [x' = -x, y' = \frac{y}{2}] x > 0} \\
 \hline
 \exists\text{R, cut} \quad \overline{x > 0 \vdash \exists y [x' = -x, y' = \frac{y}{2}] x > 0} \\
 \hline
 \text{DG} \quad \overline{x > 0 \vdash [x' = -x] x > 0}
 \end{array}$$



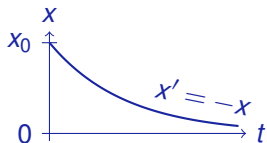
Example (▶ Spooky proof)

$$\begin{array}{c}
 \text{*} \\
 \frac{\mathbb{R} \overline{xy^2=1 \vdash x>0}}{\text{MR} \quad xy^2=1 \vdash [x'=-x, y'=\frac{y}{2}]x > 0} \quad \frac{\text{dl} \overline{xy^2=1 \vdash [x'=-x, y'=\frac{y}{2}]xy^2=1}}{\text{MR} \quad xy^2=1 \vdash [x'=-x, y'=\frac{y}{2}]x > 0} \\
 \frac{\exists\text{R, cut} \quad xy^2=1 \vdash [x'=-x, y'=\frac{y}{2}]x > 0}{\text{DG} \quad x > 0 \vdash \exists y [x'=-x, y'=\frac{y}{2}]x > 0} \\
 \frac{\text{DG} \quad x > 0 \vdash \exists y [x'=-x, y'=\frac{y}{2}]x > 0}{\text{DG} \quad x > 0 \vdash [x'=-x]x > 0}
 \end{array}$$



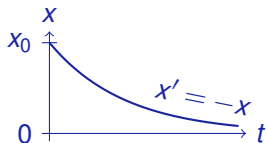
Example (▶ Spooky proof)

$$\begin{array}{c}
 \text{MR} \frac{\text{R} \frac{*}{xy^2=1 \vdash x > 0} \quad \text{dl} \frac{[:=]}{xy^2=1 \vdash [x' = -x, y' = \frac{y}{2}] xy^2 = 1}}{xy^2 = 1 \vdash [x' = -x, y' = \frac{y}{2}] x > 0} \\
 \exists\text{R, cut} \frac{x > 0 \vdash \exists y [x' = -x, y' = \frac{y}{2}] x > 0}{x > 0 \vdash [x' = -x] x > 0} \\
 \text{DG}
 \end{array}$$



Example (▶ Spooky proof)

$$\begin{array}{c}
 \mathbb{R} \frac{}{\vdash -xy^2 + 2xy\frac{y}{2} = 0} \\
 \text{[:=]} \frac{}{\vdash [x' := -x][y' := \frac{y}{2}]x'y^2 + x2yy' = 0} \\
 * \frac{\mathbb{R} \frac{}{xy^2=1 \vdash x > 0}}{}{\vdash xy^2=1 \vdash [x' = -x, y' = \frac{y}{2}]xy^2 = 1} \\
 \text{dl} \frac{}{\vdash xy^2=1 \vdash [x' = -x, y' = \frac{y}{2}]xy^2 = 1} \\
 \text{MR} \frac{}{xy^2 = 1 \vdash [x' = -x, y' = \frac{y}{2}]x > 0} \\
 \exists\text{R, cut} \frac{}{x > 0 \vdash \exists y [x' = -x, y' = \frac{y}{2}]x > 0} \\
 \text{DG} \frac{}{x > 0 \vdash [x' = -x]x > 0}
 \end{array}$$



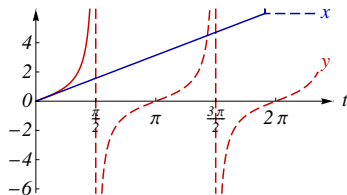
- 1 Learning Objectives
- 2 Recap: Proofs for Differential Equations
- 3 A Gradual Introduction to Ghost Variables
 - Discrete Ghosts
 - Differential Ghosts of Time
 - Constructing Differential Ghosts
- 4 Differential Ghosts**
 - **Substitute Ghosts**
 - **Limit Velocity of an Aerodynamic Ball**
- 5 Summary

What could possibly go wrong?

$$\begin{array}{c} x=0, y=0 \vdash [x' = 1, y' = y^2 + 1] x \leq 6 \\ \exists R \frac{}{x = 0 \vdash \exists y [x' = 1, y' = y^2 + 1] x \leq 6} \\ \text{\color{red}⚡} \frac{}{x = 0 \vdash [x' = 1] x \leq 6} \end{array}$$

What could possibly go wrong?

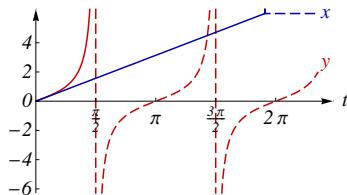
$$\frac{\frac{\exists \mathbb{R} \quad x=0, y=0 \vdash [x' = 1, y' = y^2 + 1] x \leq 6}{x = 0 \vdash \exists y [x' = 1, y' = y^2 + 1] x \leq 6}}{\text{⚡} \quad x = 0 \vdash [x' = 1] x \leq 6}$$



Nonexistent Differential Ghosts

What could possibly go wrong? Explosive ghosts stop the world!

$$\frac{\frac{\exists R \quad x=0, y=0 \vdash [x' = 1, y' = y^2 + 1] x \leq 6}{x = 0 \vdash \exists y [x' = 1, y' = y^2 + 1] x \leq 6}}{\text{⚡} \quad x = 0 \vdash [x' = 1] x \leq 6}$$



Constructing Differential Ghosts

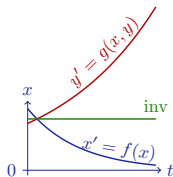
Differential Ghost

$$[x' = f(x) \& Q]P \leftrightarrow \exists y [x' = f(x), y' = g(x, y) \& Q]P$$

Constructing Differential Ghosts

Differential Ghost

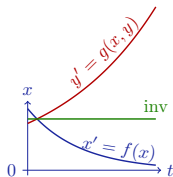
$$[x' = f(x) \& Q]P \leftrightarrow \exists y [x' = f(x), y' = g(x, y) \& Q]P$$



Constructing Differential Ghosts

Differential Ghost

$$[x' = f(x) \& Q]P \leftrightarrow \exists y [x' = f(x), y' = g(x, y) \& Q]P$$

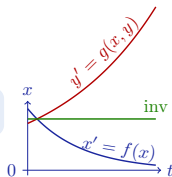


if new $y' = g(x, y)$ has a global solution $y : [0, \infty) \rightarrow \mathbb{R}^n$

Differential Ghosts

Differential Ghost

$$[x' = f(x) \& Q]P \leftrightarrow \exists y [x' = f(x), y' = a(x)y + b(x) \& Q]P$$



since new $y' = a(x)y + b(x)$ has a long enough solution

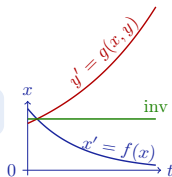
Differential Ghosts

Differential Ghost

$$[x' = f(x) \& Q]P \leftrightarrow \exists y [x' = f(x), y' = a(x)y + b(x) \& Q]P$$

Differential Ghost

$$\text{dG} \frac{\Gamma \vdash \exists y [x' = f(x), y' = a(x)y + b(x) \& Q]P, \Delta}{\Gamma \vdash [x' = f(x) \& Q]P, \Delta}$$



since new $y' = a(x)y + b(x)$ has a long enough solution

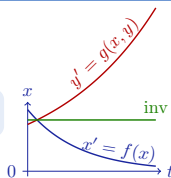
Differential Ghosts

Differential Ghost

$$[x' = f(x) \& Q]P \leftrightarrow \exists y [x' = f(x), y' = a(x)y + b(x) \& Q]P$$

Differential Ghost

$$\text{dG} \frac{\Gamma \vdash \exists y [x' = f(x), y' = a(x)y + b(x) \& Q]P, \Delta}{\Gamma \vdash [x' = f(x) \& Q]P, \Delta}$$

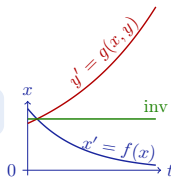


since new $y' = a(x)y + b(x)$ has a long enough solution

Differential Ghosts

Differential Ghost

$$[x' = f(x) \& Q]P \leftrightarrow \exists y [x' = f(x), y' = a(x)y + b(x) \& Q]P$$



Differential Ghost

$$\text{dG} \frac{\Gamma \vdash \exists y [x' = f(x), y' = a(x)y + b(x) \& Q]P, \Delta}{\Gamma \vdash [x' = f(x) \& Q]P, \Delta}$$

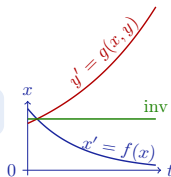
Differential Auxiliary

$$\text{dA} \frac{\vdash F \leftrightarrow \exists y G \quad G \vdash [x' = f(x), y' = a(x)y + b(x) \& Q]G}{F \vdash [x' = f(x) \& Q]F}$$

since new $y' = a(x)y + b(x)$ has a long enough solution

Differential Ghost

$$[x' = f(x) \& Q]P \leftrightarrow \exists y [x' = f(x), y' = a(x)y + b(x) \& Q]P$$



Differential Ghost

$$\text{dG} \frac{\Gamma \vdash \exists y [x' = f(x), y' = a(x)y + b(x) \& Q]P, \Delta}{\Gamma \vdash [x' = f(x) \& Q]P, \Delta}$$

Differential Auxiliary

$$\text{dA} \frac{\vdash F \leftrightarrow \exists y G \quad G \vdash [x' = f(x), y' = a(x)y + b(x) \& Q]G}{F \vdash [x' = f(x) \& Q]F}$$

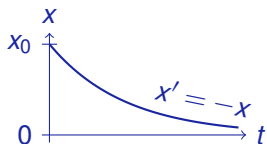
$$\frac{\frac{\exists y G \vdash F}{G \vdash F} \quad \frac{F \vdash \exists y G \quad G \vdash [x' = f(x), y' = a(x)y + b(x)]G}{F \vdash \exists y [x' = f(x), y' = a(x)y + b(x)]G} \text{ } \exists R, \text{cut}}{F \vdash \exists y [x' = f(x), y' = a(x)y + b(x)]F} \text{MR}$$

$$\frac{}{F \vdash [x' = f(x)]F} \text{DG}$$

Substitute Ghosts

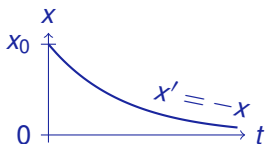
dA

$$x > 0 \vdash [x' = -x]x > 0$$



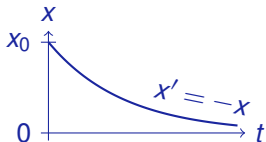
Substitute Ghosts

$$\frac{\mathbb{R} \vdash x > 0 \leftrightarrow \exists y xy^2 = 1 \quad \text{dl} \quad xy^2 = 1 \vdash [x' = -x, y' = \text{cloud}] xy^2 = 1}{\text{dA} \quad x > 0 \vdash [x' = -x] x > 0}$$



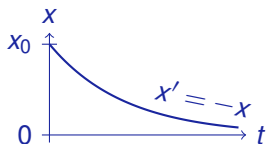
Substitute Ghosts

$$\frac{\begin{array}{c} * \\ \mathbb{R} \vdash x > 0 \leftrightarrow \exists y xy^2 = 1 \end{array}}{\text{dA} \quad x > 0 \vdash [x' = -x]x > 0} \quad \text{dl} \quad \frac{}{xy^2 = 1 \vdash [x' = -x, y' = \text{cloud}]xy^2 = 1}$$



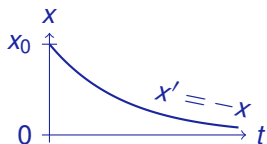
Substitute Ghosts

$$\begin{array}{c}
 \frac{*}{\mathbb{R} \vdash x > 0 \leftrightarrow \exists y xy^2 = 1} \quad \frac{[:=] \quad \vdash [x' := -x][y' := \text{cloud}] x' y^2 + x 2y y' = 0}{xy^2 = 1 \vdash [x' = -x, y' = \text{cloud}] xy^2 = 1} \\
 \text{dA} \quad \vdash x > 0 \vdash [x' = -x] x > 0
 \end{array}$$



Substitute Ghosts

$$\begin{array}{c}
 \frac{}{\vdash -xy^2 + 2xy \text{ ☁} = 0} \\
 \frac{}{\vdash [x' := -x][y' := \text{☁}]x'y^2 + x2yy' = 0} \\
 \frac{\mathbb{R} \vdash x > 0 \leftrightarrow \exists y xy^2 = 1 \quad \text{dl} \quad xy^2 = 1 \vdash [x' = -x, y' = \text{☁}]xy^2 = 1}{x > 0 \vdash [x' = -x]x > 0}
 \end{array}$$



Substitute Ghosts

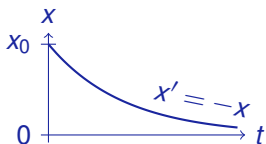
could prove if ☁ = $\frac{y}{2}$

$$\vdash -xy^2 + 2xy\text{☁} = 0$$

$$\text{[*]} \quad \text{[:=]} \quad \vdash [x' := -x][y' := \text{☁}]x'y^2 + x2yy' = 0$$

$$\mathbb{R} \vdash x > 0 \leftrightarrow \exists y xy^2 = 1 \quad \text{dl} \quad xy^2 = 1 \vdash [x' = -x, y' = \text{☁}]xy^2 = 1$$

$$\text{dA} \quad x > 0 \vdash [x' = -x]x > 0$$



Substitute Ghosts

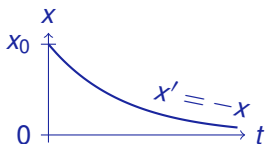
could prove if ☁ = $\frac{y}{2}$

$$\vdash -xy^2 + 2xy\text{☁} = 0$$

$$\text{[:=]} \quad \vdash [x' := -x][y' := \text{☁}]x'y^2 + x2yy' = 0$$

$$\mathbb{R} \vdash x > 0 \leftrightarrow \exists y xy^2 = 1 \quad \text{dl} \quad xy^2 = 1 \vdash [x' = -x, y' = \text{☁}]xy^2 = 1$$

$$\text{dA} \quad x > 0 \vdash [x' = -x]x > 0$$



Substitute Ghosts

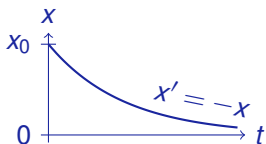
could prove if $\frac{y}{2} = \frac{y}{2}$ proved!

$$\vdash -xy^2 + 2xy\frac{y}{2} = 0$$

$$[\text{:=}] \vdash [x' := -x][y' := \frac{y}{2}] x'y^2 + x2yy' = 0$$

$$\frac{*}{\mathbb{R} \vdash x > 0 \leftrightarrow \exists y xy^2 = 1} \quad \text{dl} \quad \frac{\text{:=}}{xy^2 = 1 \vdash [x' = -x, y' = \frac{y}{2}] xy^2 = 1}$$

$$\text{dA} \quad x > 0 \vdash [x' = -x] x > 0$$



Substitute Ghosts

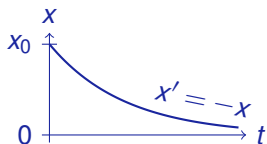
could prove if $\frac{y}{2} = \frac{y}{2}$

$\vdash -xy^2 + 2xy\frac{y}{2} = 0$

$\frac{*}{\vdash}$ $\frac{[:=]}{\vdash [x':=-x][y':=\frac{y}{2}]x'y^2 + x2yy' = 0}$

$\mathbb{R} \vdash x > 0 \leftrightarrow \exists y xy^2 = 1$ dl $xy^2 = 1 \vdash [x' = -x, y' = \frac{y}{2}]xy^2 = 1$

dA $x > 0 \vdash [x' = -x]x > 0$



This is a recipe for brewing suitable differential ghosts!

Substitute Ghosts

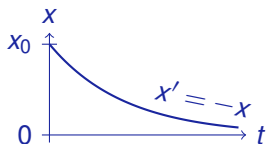
could prove if $j(y) = \frac{y}{2}$ proved!

$$\vdash -xy^2 + 2xyj(y) = 0$$

$$\text{[:=]} \quad \vdash [x' := -x][y' := j(y)] x'y^2 + x2yy' = 0$$

$$\mathbb{R} \vdash x > 0 \leftrightarrow \exists y xy^2 = 1 \quad \text{dI} \quad xy^2 = 1 \vdash [x' = -x, y' = j(y)] xy^2 = 1$$

$$\text{dA} \quad x > 0 \vdash [x' = -x] x > 0$$



Function symbol $j(y)$ can play the role of a substitute ghost

Substitute Ghosts

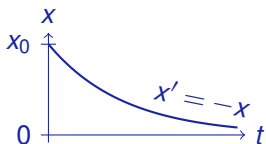
could prove if $\frac{y}{2} = \frac{y}{2}$

$\vdash -xy^2 + 2xy\frac{y}{2} = 0$

$*$ $\vdash [x' := -x][y' := \frac{y}{2}]x'y^2 + x2yy' = 0$ $[:=]$

$\mathbb{R} \vdash x > 0 \leftrightarrow \exists y xy^2 = 1$ dl $xy^2 = 1 \vdash [x' = -x, y' = \frac{y}{2}]xy^2 = 1$

dA $x > 0 \vdash [x' = -x]x > 0$



Function symbol $j(y)$ can be substituted uniformly

▶ Chapter 18

Substitute Ghosts

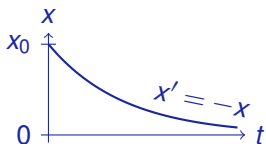
could prove if $j(y) = \frac{y}{2}$

$$\vdash -xy^2 + 2xyj(y) = 0$$

$$\frac{*}{\vdash -xy^2 + 2xyj(y) = 0} \quad \frac{[:=]}{\vdash [x' := -x][y' := j(y)] x'y^2 + x2yy' = 0}$$

$$\mathbb{R} \vdash x > 0 \leftrightarrow \exists y xy^2 = 1 \quad \text{dl} \quad xy^2 = 1 \vdash [x' = -x, y' = j(y)] xy^2 = 1$$

$$\text{dA} \quad x > 0 \vdash [x' = -x] x > 0$$



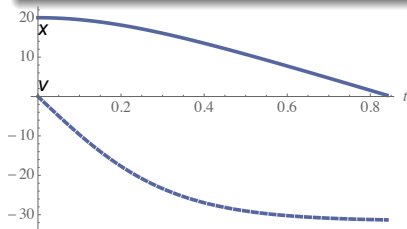
Function symbol $j(y)$ needs to be instantiated linearly in y

Limit Velocity of an Aerodynamic Ball

Proposition (Aerodynamic velocity limits)

$$g > 0 \wedge r > 0$$

$$\rightarrow [x' = v, v' = -g + rv^2 \ \& \ x \geq 0 \wedge v \leq 0]$$

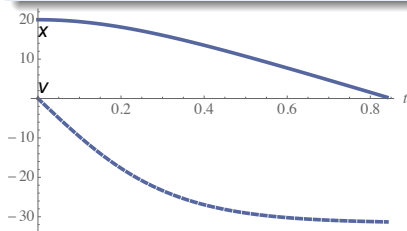


Limit Velocity of an Aerodynamic Ball

Proposition (Aerodynamic velocity limits)

$$g > 0 \wedge r > 0$$

$$\rightarrow [x' = v, v' = -g + rv^2 \ \& \ x \geq 0 \wedge v \leq 0]$$



Equilibrium

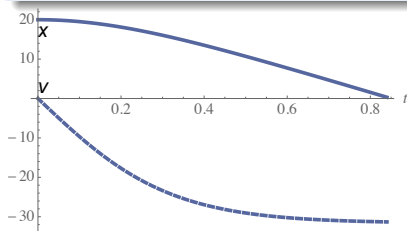
$$v' = 0 \text{ iff } -g + rv^2 = 0$$

Limit Velocity of an Aerodynamic Ball

Proposition (Aerodynamic velocity limits)

$$g > 0 \wedge r > 0$$

$$\rightarrow [x' = v, v' = -g + rv^2 \ \& \ x \geq 0 \wedge v \leq 0]$$



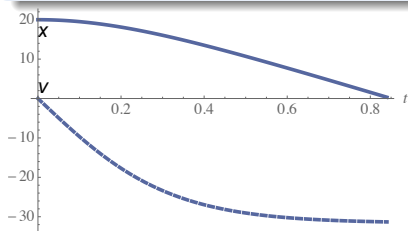
Equilibrium

$$v' = 0 \text{ iff } -g + rv^2 = 0 \text{ iff } v = \pm \sqrt{\frac{g}{r}}$$

Limit Velocity of an Aerodynamic Ball

Proposition (Aerodynamic velocity limits)

$$g > 0 \wedge r > 0 \wedge v > -\sqrt{\frac{g}{r}} \rightarrow [x' = v, v' = -g + rv^2 \ \& \ x \geq 0 \wedge v \leq 0] \ v > -\sqrt{\frac{g}{r}}$$



Equilibrium

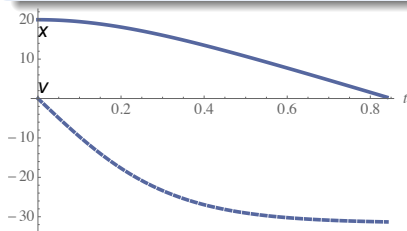
$$v' = 0 \text{ iff } -g + rv^2 = 0 \text{ iff } v = \pm \sqrt{\frac{g}{r}}$$

Limit Velocity of an Aerodynamic Ball

$$dA \quad v > -\sqrt{g/r} \vdash [x' = v, v' = -g + rv^2] v > -\sqrt{g/r}$$

Proposition (Aerodynamic velocity limits)

$$g > 0 \wedge r > 0 \wedge v > -\sqrt{\frac{g}{r}} \rightarrow [x' = v, v' = -g + rv^2 \ \& \ x \geq 0 \wedge v \leq 0] v > -\sqrt{\frac{g}{r}}$$



Equilibrium

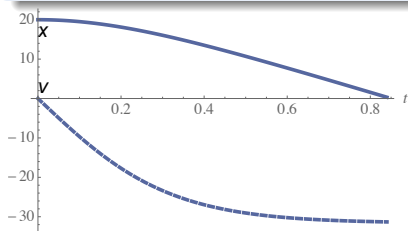
$$v' = 0 \text{ iff } -g + rv^2 = 0 \text{ iff } v = \pm \sqrt{\frac{g}{r}}$$

Limit Velocity of an Aerodynamic Ball

$$\begin{array}{l} \text{dI} \\ \text{dA} \end{array} \frac{y^2(v + \sqrt{g/r}) = 1 \vdash [x' = v, v' = -g + rv^2, y' = j(x, v, y)] y^2(v + \sqrt{g/r}) = 1}{v > -\sqrt{g/r} \vdash [x' = v, v' = -g + rv^2] v > -\sqrt{g/r}} \triangleright$$

Proposition (Aerodynamic velocity limits)

$$g > 0 \wedge r > 0 \wedge v > -\sqrt{\frac{g}{r}} \rightarrow [x' = v, v' = -g + rv^2 \ \& \ x \geq 0 \wedge v \leq 0] v > -\sqrt{\frac{g}{r}}$$



Equilibrium

$$v' = 0 \text{ iff } -g + rv^2 = 0 \text{ iff } v = \pm \sqrt{\frac{g}{r}}$$

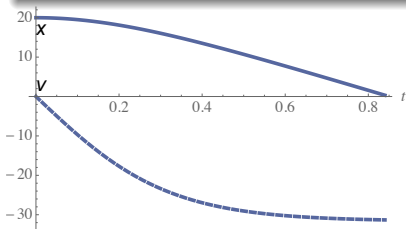
Limit Velocity of an Aerodynamic Ball

$$\begin{array}{l} \text{dI} \\ \text{dA} \end{array} \frac{\vdash [x' := v][v' := -g + rv^2][y' := j(x, v, y)] \quad 2yy'(v + \sqrt{g/r}) + y^2v' = 0}{y^2(v + \sqrt{g/r}) = 1 \vdash [x' = v, v' = -g + rv^2, y' = j(x, v, y)] \quad y^2(v + \sqrt{g/r}) = 1} \triangleright$$

$$v > -\sqrt{g/r} \vdash [x' = v, v' = -g + rv^2] \quad v > -\sqrt{g/r}$$

Proposition (Aerodynamic velocity limits)

$$g > 0 \wedge r > 0 \wedge v > -\sqrt{\frac{g}{r}} \rightarrow [x' = v, v' = -g + rv^2 \ \& \ x \geq 0 \wedge v \leq 0] \quad v > -\sqrt{\frac{g}{r}}$$



Equilibrium

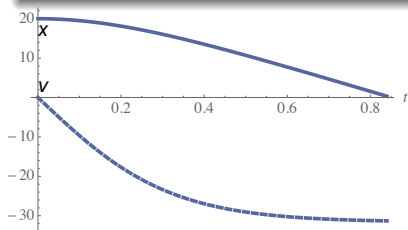
$$v' = 0 \text{ iff } -g + rv^2 = 0 \text{ iff } v = \pm \sqrt{\frac{g}{r}}$$

Limit Velocity of an Aerodynamic Ball

$$\begin{array}{l} \vdash 2y(j(x, v, y) \quad \quad \quad)(v + \sqrt{g/r}) + y^2(-g + rv^2) = 0 \\ [:=] \quad \vdash [x' := v][v' := -g + rv^2][y' := j(x, v, y) \quad \quad \quad] 2yy'(v + \sqrt{g/r}) + y^2v' = 0 \\ \text{dl} \quad y^2(v + \sqrt{g/r}) = 1 \vdash [x' = v, v' = -g + rv^2, y' = j(x, v, y) \quad \quad \quad] y^2(v + \sqrt{g/r}) = 1 \quad \triangleright \\ \text{dA} \quad v > -\sqrt{g/r} \vdash [x' = v, v' = -g + rv^2] v > -\sqrt{g/r} \end{array}$$

Proposition (Aerodynamic velocity limits)

$$g > 0 \wedge r > 0 \wedge v > -\sqrt{\frac{g}{r}} \rightarrow [x' = v, v' = -g + rv^2 \ \& \ x \geq 0 \wedge v \leq 0] v > -\sqrt{\frac{g}{r}}$$



Equilibrium

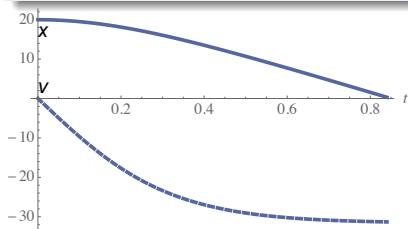
$$v' = 0 \text{ iff } -g + rv^2 = 0 \text{ iff } v = \pm \sqrt{\frac{g}{r}}$$

Limit Velocity of an Aerodynamic Ball

$$\begin{aligned} \mathbb{R} & \quad \vdash -ry^2(v^2 - g/r) + y^2(-g + rv^2) = 0 \\ & \quad \vdash 2y(-r/2(v - \sqrt{g/r})y)(v + \sqrt{g/r}) + y^2(-g + rv^2) = 0 \\ [:=] & \quad \vdash [x' := v][v' := -g + rv^2][y' := -r/2(v - \sqrt{g/r})y]2yy'(v + \sqrt{g/r}) + y^2v' = 0 \\ dl & \quad y^2(v + \sqrt{g/r}) = 1 \vdash [x' = v, v' = -g + rv^2, y' = -r/2(v - \sqrt{g/r})y]y^2(v + \sqrt{g/r}) = 1 \quad \triangleright \\ dA & \quad v > -\sqrt{g/r} \vdash [x' = v, v' = -g + rv^2]v > -\sqrt{g/r} \end{aligned}$$

Proposition (Aerodynamic velocity limits)

$$g > 0 \wedge r > 0 \wedge v > -\sqrt{\frac{g}{r}} \rightarrow [x' = v, v' = -g + rv^2 \ \& \ x \geq 0 \wedge v \leq 0] v > -\sqrt{\frac{g}{r}}$$



Equilibrium

$$v' = 0 \text{ iff } -g + rv^2 = 0 \text{ iff } v = \pm \sqrt{\frac{g}{r}}$$

Limit Velocity of an Aerodynamic Ball

*

$$\mathbb{R} \quad \vdash -ry^2(v^2 - g/r) + y^2(-g + rv^2) = 0$$

$$\vdash 2y(-r/2(v - \sqrt{g/r})y)(v + \sqrt{g/r}) + y^2(-g + rv^2) = 0$$

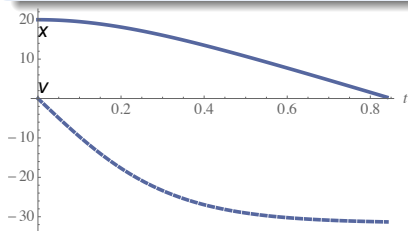
$$[:=] \quad \vdash [x' := v][v' := -g + rv^2][y' := -r/2(v - \sqrt{g/r})y] 2yy'(v + \sqrt{g/r}) + y^2v' = 0$$

$$dI \quad y^2(v + \sqrt{g/r}) = 1 \vdash [x' = v, v' = -g + rv^2, y' = -r/2(v - \sqrt{g/r})y] y^2(v + \sqrt{g/r}) = 1 \quad \triangleright$$

$$dA \quad v > -\sqrt{g/r} \vdash [x' = v, v' = -g + rv^2] v > -\sqrt{g/r}$$

Proposition (Aerodynamic velocity limits)

$$g > 0 \wedge r > 0 \wedge v > -\sqrt{\frac{g}{r}} \rightarrow [x' = v, v' = -g + rv^2 \ \& \ x \geq 0 \wedge v \leq 0] v > -\sqrt{\frac{g}{r}}$$



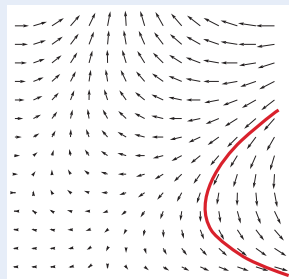
Equilibrium

$$v' = 0 \text{ iff } -g + rv^2 = 0 \text{ iff } v = \pm \sqrt{\frac{g}{r}}$$

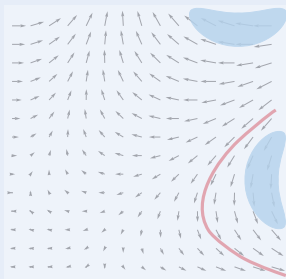
- 1 Learning Objectives
- 2 Recap: Proofs for Differential Equations
- 3 A Gradual Introduction to Ghost Variables
 - Discrete Ghosts
 - Differential Ghosts of Time
 - Constructing Differential Ghosts
- 4 Differential Ghosts
 - Substitute Ghosts
 - Limit Velocity of an Aerodynamic Ball
- 5 Summary

Differential Invariants for Differential Equations

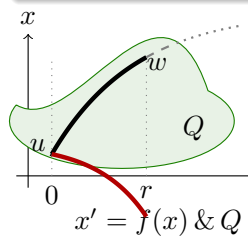
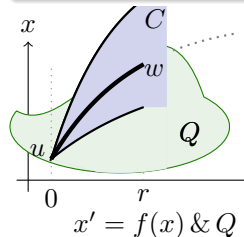
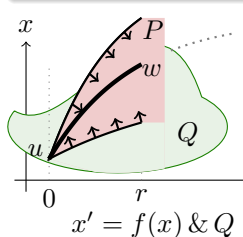
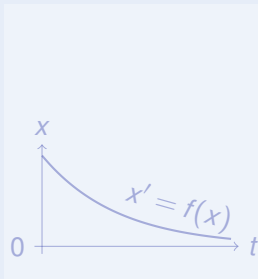
Differential Invariant



Differential Cut

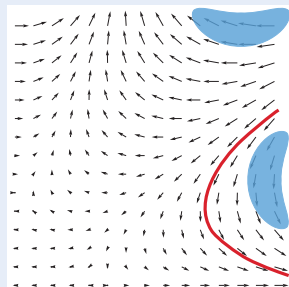


Differential Ghost

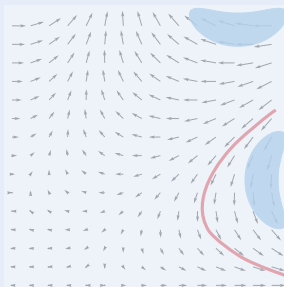


Differential Invariants for Differential Equations

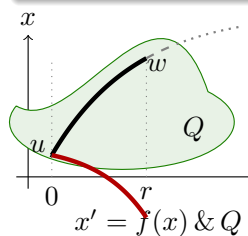
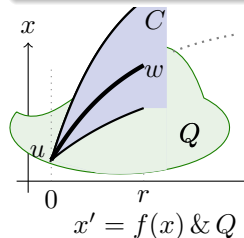
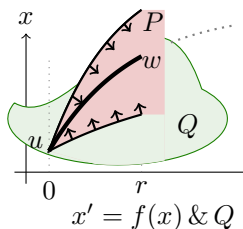
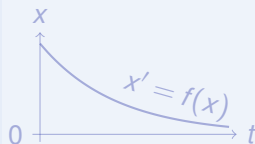
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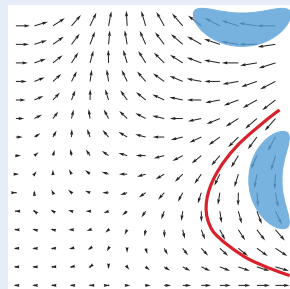


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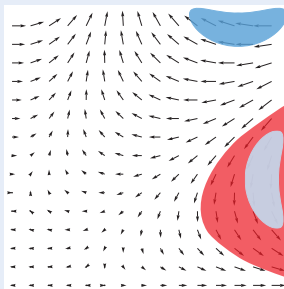


Differential Invariants for Differential Equations

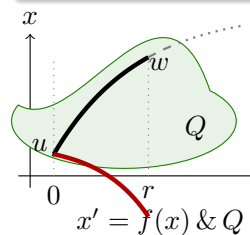
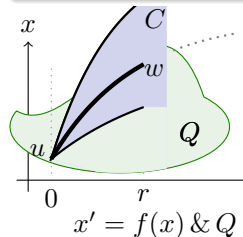
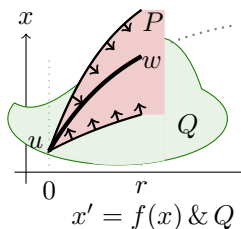
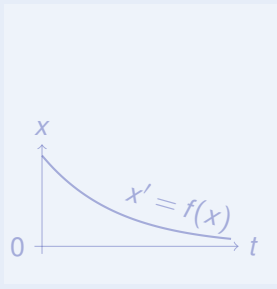
Differential Invariant



Differential Cut

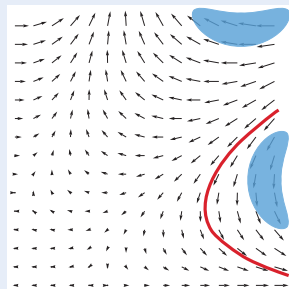


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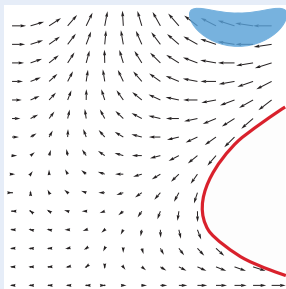


Differential Invariants for Differential Equations

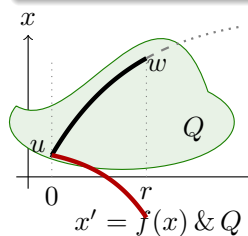
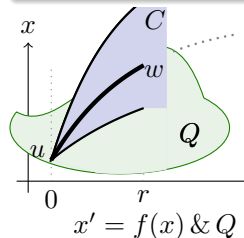
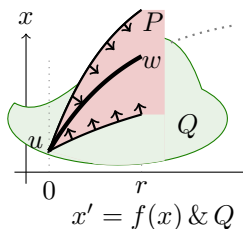
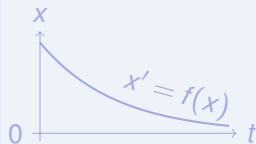
Differential Invariant



Differential Cut

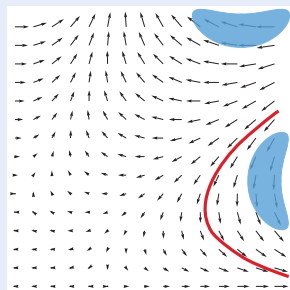


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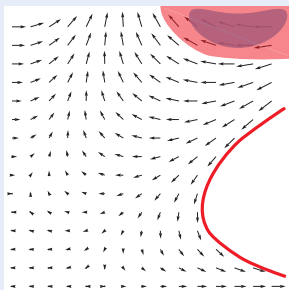


Differential Invariants for Differential Equations

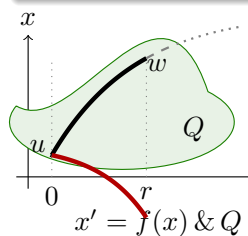
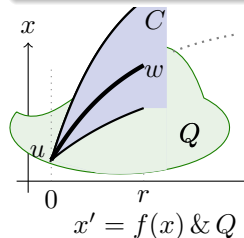
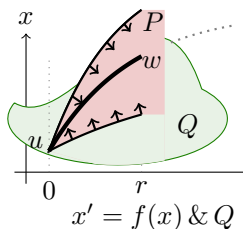
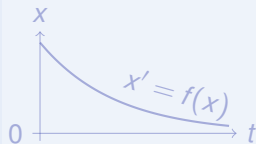
Differential Invariant



Differential Cut

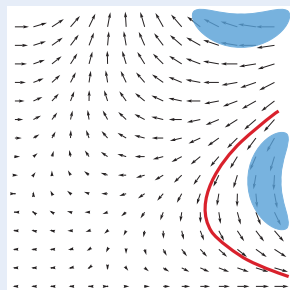


Differential Ghost

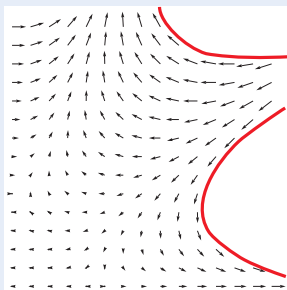


Differential Invariants for Differential Equations

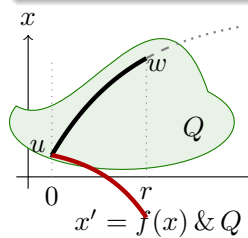
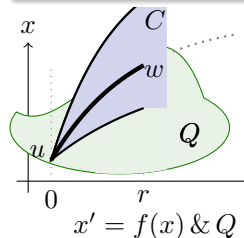
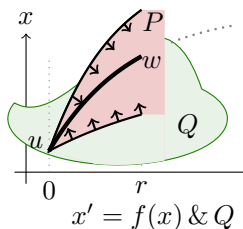
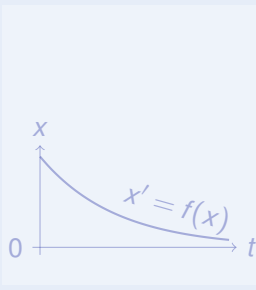
Differential Invariant



Differential Cut

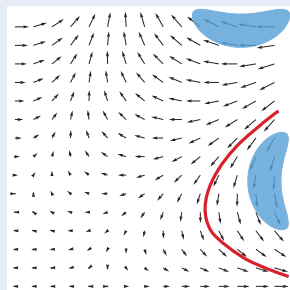


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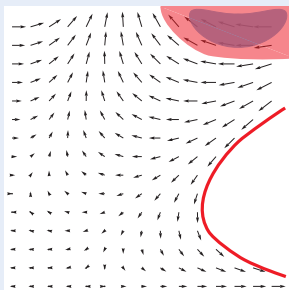


Differential Invariants for Differential Equations

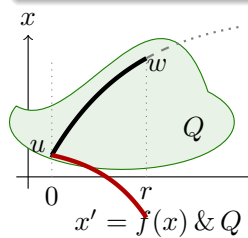
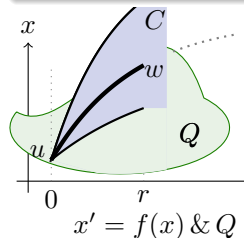
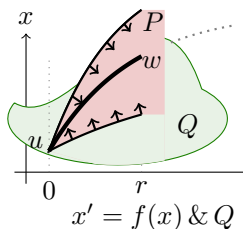
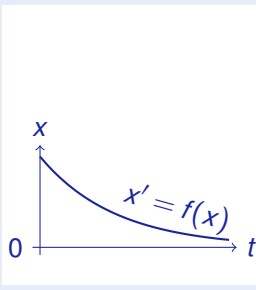
Differential Invariant



Differential Cut

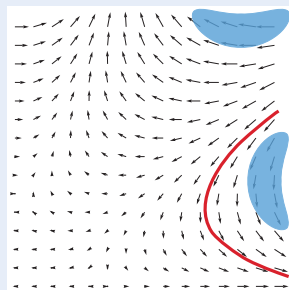


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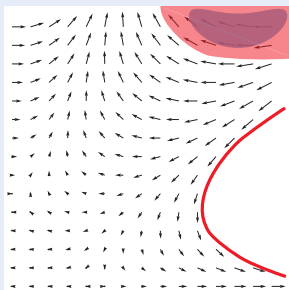


Differential Invariants for Differential Equations

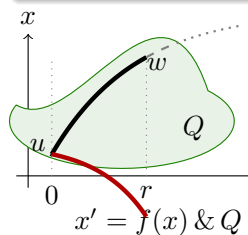
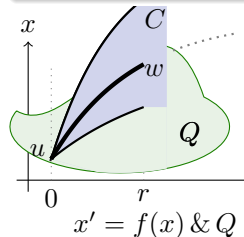
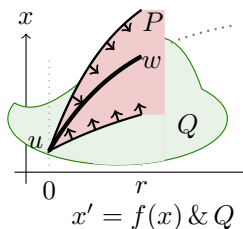
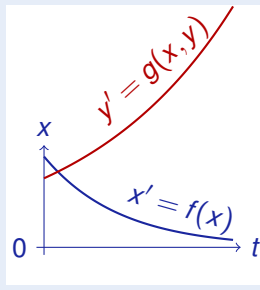
Differential Invariant



Differential Cut

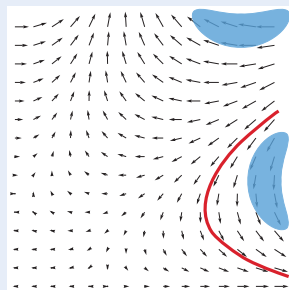


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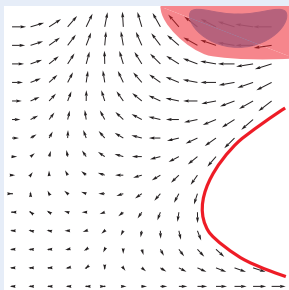


Differential Invariants for Differential Equations

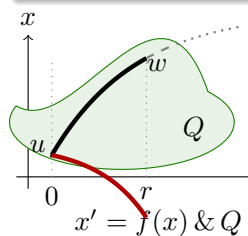
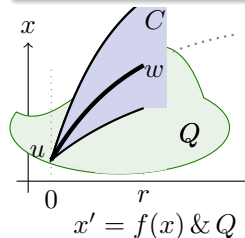
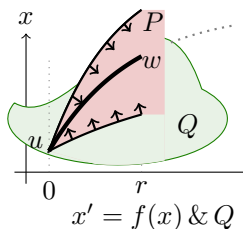
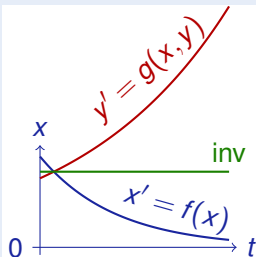
Differential Invariant



Differential Cut



Differential Ghost



Differential Invariants for Differential Equations

Differential Invariant

$$\frac{Q \vdash [x' := f(x)](P)'}{P \vdash [x' = f(x) \& Q]P}$$

Differential Cut

$$\frac{P \vdash [x' = f(x) \& Q]C \quad P \vdash [x' = f(x) \& Q \wedge C]P}{P \vdash [x' = f(x) \& Q]P}$$

Differential Ghost

$$\frac{P \leftrightarrow \exists y G \quad G \vdash [x' = f(x), y' = g(x, y) \& Q]G}{P \vdash [x' = f(x) \& Q]P}$$

if new $y' = g(x, y)$ has long enough solution

