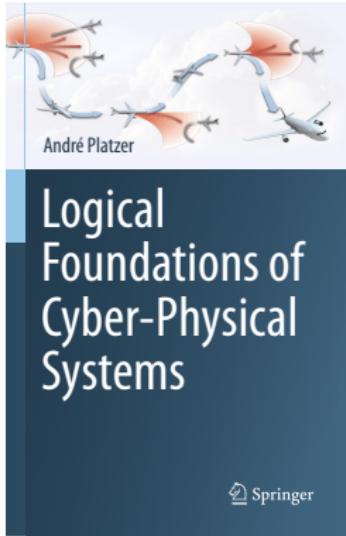


17: Game Proofs & Separations

Logical Foundations of Cyber-Physical Systems



Stefan Mitsch



Outline

- 1 Learning Objectives
- 2 Hybrid Game Proofs
 - Soundness
 - Separations
 - Soundness
 - Repetitive Diamonds – Convergence Versus Iteration
 - Example Proofs
- 3 Differential Hybrid Games
 - Syntax
 - Differential Game Invariants
 - Differential Game Variants
- 4 Summary

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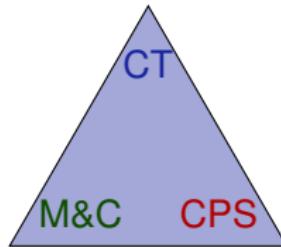
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Learning Objectives

Game Proofs & Separations

rigorous reasoning for adversarial dynamics
miracle of soundness
separations
axiomatization of dGL
multi-dynamical systems
differential game invariants



differential games
systems vs. games

CPS semantics
multi-scale feedback

Differential Game Logic: Syntax

Definition (Hybrid game α)

$$\alpha, \beta ::= x := e \mid ?Q \mid x' = f(x) \& Q \mid \alpha \cup \beta \mid \alpha ; \beta \mid \alpha^* \mid \alpha^d$$

Definition (dGL Formula P)

$$P, Q ::= e \geq \tilde{e} \mid \neg P \mid P \wedge Q \mid \forall x P \mid \exists x P \mid \langle \alpha \rangle P \mid [\alpha] P$$

Differential Game Logic: Syntax

Discrete
Assign

Test
Game

Differential
Equation

Choice
Game

Seq.
Game

Repeat
Game

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All
Reals

Some
Reals

Differential Game Logic: Syntax

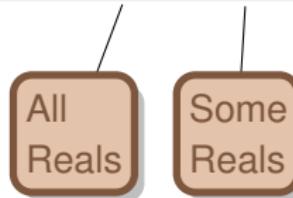


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Differential Game Logic: Syntax

Discrete
Assign

Test
Game

Differential
Equation

Choice
Game

Seq.
Game

Repeat
Game

Dual
Game

Definition (Hybrid game α)

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All
Reals

Some
Reals

Angel
Wins

Differential Game Logic: Syntax



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Differential Game Logic: Syntax



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Definition (dGL Formula P)

$$P, Q ::= e \geq \tilde{e} \mid \neg P \mid P \wedge Q \mid \forall x P \mid \exists x P \mid \langle \alpha \rangle P \mid [\alpha] P$$

“Angel has Wings $\langle \alpha \rangle$ ”



Differential Game Logic: Denotational Semantics

Definition (Hybrid game α)

$\llbracket \cdot \rrbracket : \text{HG} \rightarrow (\wp(\mathcal{S}) \rightarrow \wp(\mathcal{S}))$

$$\varsigma_{x:=e}(X) = \{\omega \in \mathcal{S} : \omega_x^{\omega \llbracket e \rrbracket} \in X\}$$

$$\varsigma_{x'=f(x)}(X) = \{\varphi(0) \in \mathcal{S} : \varphi(r) \in X \text{ for some } \varphi : [0, r] \rightarrow \mathcal{S}, \varphi \models x' = f(x)\}$$

$$\varsigma_Q(X) = \llbracket Q \rrbracket \cap X$$

$$\varsigma_{\alpha \cup \beta}(X) = \varsigma_\alpha(X) \cup \varsigma_\beta(X)$$

$$\varsigma_{\alpha; \beta}(X) = \varsigma_\alpha(\varsigma_\beta(X))$$

$$\varsigma_{\alpha^*}(X) = \bigcap \{Z \subseteq \mathcal{S} : X \cup \varsigma_\alpha(Z) \subseteq Z\}$$

$$\varsigma_{\alpha^\complement}(X) = (\varsigma_\alpha(X^\complement))^\complement$$

Definition (dGL Formula P)

$\llbracket \cdot \rrbracket : \text{Fml} \rightarrow \wp(\mathcal{S})$

$$\llbracket e_1 \geq e_2 \rrbracket = \{\omega \in \mathcal{S} : \omega \llbracket e_1 \rrbracket \geq \omega \llbracket e_2 \rrbracket\}$$

$$\llbracket \neg P \rrbracket = (\llbracket P \rrbracket)^\complement$$

$$\llbracket P \wedge Q \rrbracket = \llbracket P \rrbracket \cap \llbracket Q \rrbracket$$

$$\llbracket \langle \alpha \rangle P \rrbracket = \varsigma_\alpha(\llbracket P \rrbracket)$$

$$\llbracket [\alpha] P \rrbracket = \delta_\alpha(\llbracket P \rrbracket)$$

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Differential Game Logic: Axiomatization

$$[\cdot] [\alpha]P \leftrightarrow \neg\langle\alpha\rangle\neg P$$

$$\langle := \rangle \langle x := e \rangle p(x) \leftrightarrow p(e)$$

$$\langle' \rangle \langle x' = f(x) \rangle P \leftrightarrow \exists t \geq 0 \langle x := y(t) \rangle P$$

$$\langle ? \rangle \langle ?Q \rangle P \leftrightarrow (Q \wedge P)$$

$$\langle \cup \rangle \langle \alpha \cup \beta \rangle P \leftrightarrow \langle \alpha \rangle P \vee \langle \beta \rangle P$$

$$\langle ; \rangle \langle \alpha; \beta \rangle P \leftrightarrow \langle \alpha \rangle \langle \beta \rangle P$$

$$\langle * \rangle \langle \alpha^* \rangle P \leftrightarrow P \vee \langle \alpha \rangle \langle \alpha^* \rangle P$$

$$\langle^d \rangle \langle \alpha^d \rangle P \leftrightarrow \neg\langle\alpha\rangle\neg P$$

$$\text{M} \frac{P \rightarrow Q}{\langle\alpha\rangle P \rightarrow \langle\alpha\rangle Q}$$

$$\text{FP} \frac{P \vee \langle\alpha\rangle Q \rightarrow Q}{\langle\alpha^*\rangle P \rightarrow Q}$$

$$\text{MP} \frac{P \quad P \rightarrow Q}{Q}$$

$$\forall \frac{p \rightarrow Q}{p \rightarrow \forall x Q} \quad (x \notin \text{FV}(p))$$

$$\text{US} \frac{\varphi}{\varphi_p^{\psi(\cdot)}}$$

Soundness

Theorem (Soundness)

dGL *proof calculus is sound, i.e., all provable formulas are valid*

Soundness

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dGL *proof calculus is sound, i.e., all provable formulas are valid*

Do we have to prove anything at all?

More Axioms ???

$$\mathsf{K} \quad [\alpha](P \rightarrow Q) \rightarrow ([\alpha]P \rightarrow [\alpha]Q) \quad \mathsf{M}_{[\cdot]} \frac{P \rightarrow Q}{[\alpha]P \rightarrow [\alpha]Q} \quad \cancel{\mathsf{G}} \frac{P}{[\alpha]P}$$

More Axioms ???

$$\cancel{\mathsf{K}} \quad [\alpha](P \rightarrow Q) \rightarrow ([\alpha]P \rightarrow [\alpha]Q)$$

$$\mathsf{M}_{[\cdot]} \frac{P \rightarrow Q}{[\alpha]P \rightarrow [\alpha]Q}$$

$$\cancel{\mathsf{G}} \frac{P}{[\alpha]P}$$

Separating Axioms

$$\cancel{\mathsf{K}} \quad [\alpha](P \rightarrow Q) \rightarrow ([\alpha]P \rightarrow [\alpha]Q)$$

$$\overleftarrow{\mathsf{M}} \quad \langle \alpha \rangle (P \vee Q) \rightarrow \langle \alpha \rangle P \vee \langle \alpha \rangle Q$$

$$\mathsf{M}_{[\cdot]} \frac{P \rightarrow Q}{[\alpha]P \rightarrow [\alpha]Q}$$

$$\mathsf{M} \quad \langle \alpha \rangle P \vee \langle \alpha \rangle Q \rightarrow \langle \alpha \rangle (P \vee Q)$$

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~~K~~ $[\alpha](P \rightarrow Q) \rightarrow ([\alpha]P \rightarrow [\alpha]Q)$

~~M~~ $\langle \alpha \rangle(P \vee Q) \rightarrow \langle \alpha \rangle P \vee \langle \alpha \rangle Q$

I $[\alpha^*]P \leftrightarrow P \wedge [\alpha^*](P \rightarrow [\alpha]P)$

[*] $[\alpha^*]P \leftrightarrow P \wedge [\alpha][\alpha^*]P$

$$M_{[\cdot]} \frac{P \rightarrow Q}{[\alpha]P \rightarrow [\alpha]Q}$$

$$M \quad \langle \alpha \rangle P \vee \langle \alpha \rangle Q \rightarrow \langle \alpha \rangle(P \vee Q)$$

$$\text{ind} \frac{P \rightarrow [\alpha]P}{P \rightarrow [\alpha^*]P}$$

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$$[\ast] \quad [\alpha^*]P \leftrightarrow P \wedge [\alpha][\alpha^*]P$$

$$\mathsf{M}_{[\cdot]} \frac{P \rightarrow Q}{[\alpha]P \rightarrow [\alpha]Q} \quad \cancel{\mathsf{G}} \frac{P}{[\alpha]P}$$

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$$[*] \quad [\alpha^*]P \leftrightarrow P \wedge [\alpha][\alpha^*]P$$

$$\cancel{B} \quad \langle \alpha \rangle \exists x P \rightarrow \exists x \langle \alpha \rangle P \quad (x \notin \alpha)$$

$$\cancel{R} \quad \frac{P_1 \wedge P_2 \rightarrow Q}{[\alpha]P_1 \wedge [\alpha]P_2 \rightarrow [\alpha]Q}$$

$$\cancel{FA} \quad \langle \alpha^* \rangle P \rightarrow P \vee \langle \alpha^* \rangle (\neg P \wedge \langle \alpha \rangle P)$$

$$M_{[\cdot]} \frac{P \rightarrow Q}{[\alpha]P \rightarrow [\alpha]Q}$$

$$M \quad \langle \alpha \rangle P \vee \langle \alpha \rangle Q \rightarrow \langle \alpha \rangle (P \vee Q)$$

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$$\cancel{[*]} \quad [\alpha^*]P \leftrightarrow P \wedge [\alpha^*][\alpha]P$$

$$\cancel{B} \quad \exists x \langle \alpha \rangle P \rightarrow \langle \alpha \rangle \exists x P$$

$$M_{[\cdot]} \frac{P_1 \wedge P_2 \rightarrow Q}{[\alpha](P_1 \wedge P_2) \rightarrow [\alpha]Q}$$

Separating Axioms

Separation: hybrid systems vs. hybrid games

Hybrid games add duality: $[\alpha^d]P \leftrightarrow \langle \alpha \rangle P$

One game's boxes are another game's diamonds

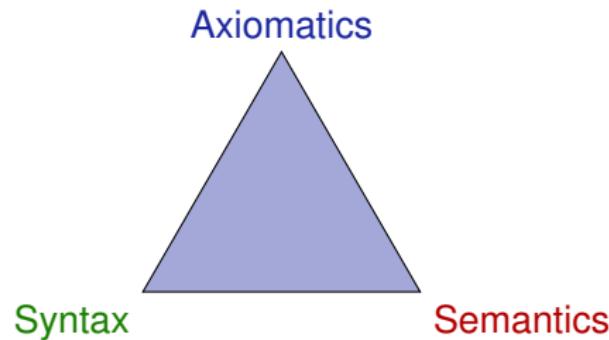
All hybrid game axioms must also be valid when diamonds and boxes are swapped!

All hybrid game axioms are also hybrid system axioms, but not the other way around

Soundness

Theorem (Soundness)

dGL proof calculus is sound, i.e., all provable formulas are valid



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Proof.

$$\langle \cup \rangle \quad \langle \alpha \cup \beta \rangle P \leftrightarrow \langle \alpha \rangle P \vee \langle \beta \rangle P$$

$$\langle ; \rangle \quad \langle \alpha; \beta \rangle P \leftrightarrow \langle \alpha \rangle \langle \beta \rangle P$$

$$[\cdot] \quad [\alpha] P \leftrightarrow \neg \langle \alpha \rangle \neg P$$

$$M \quad \frac{P \rightarrow Q}{\langle \alpha \rangle P \rightarrow \langle \alpha \rangle Q} \quad \square$$

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$$\langle \cup \rangle \quad [\![\langle \alpha \cup \beta \rangle P]\!] = \varsigma_{\alpha \cup \beta}([\![P]\!]) = \varsigma_\alpha([\![P]\!]) \cup \varsigma_\beta([\![P]\!]) = [\![\langle \alpha \rangle P]\!] \cup [\![\langle \beta \rangle P]\!] = [\![\langle \alpha \rangle P \vee \langle \beta \rangle P]\!] \quad \langle \cup \rangle \quad \langle \alpha \cup \beta \rangle P \leftrightarrow \langle \alpha \rangle P \vee \langle \beta \rangle P$$

$$\langle ; \rangle \quad [\![\langle \alpha; \beta \rangle P]\!] = \varsigma_{\alpha; \beta}([\![P]\!]) = \varsigma_\alpha(\varsigma_\beta([\![P]\!])) = \varsigma_\alpha([\![\langle \beta \rangle P]\!]) = [\![\langle \alpha \rangle \langle \beta \rangle P]\!] \quad \langle ; \rangle \quad \langle \alpha; \beta \rangle P \leftrightarrow \langle \alpha \rangle \langle \beta \rangle P$$

[.] is sound by determinacy [.] $\langle \alpha \rangle P \leftrightarrow \neg \langle \alpha \rangle \neg P$

M Assume the premise $P \rightarrow Q$ is valid, i.e., $[\![P]\!] \subseteq [\![Q]\!]$.

Then the conclusion $\langle \alpha \rangle P \rightarrow \langle \alpha \rangle Q$ is valid, i.e.,

$[\![\langle \alpha \rangle P]\!] = \varsigma_\alpha([\![P]\!]) \subseteq \varsigma_\alpha([\![Q]\!]) = [\![\langle \alpha \rangle Q]\!]$ by monotonicity.

$$M \quad \frac{P \rightarrow Q}{\langle \alpha \rangle P \rightarrow \langle \alpha \rangle Q} \quad \square$$

The Miracle of Soundness

Soundness links semantics and axiomatics!

Compositional Soundness

- Soundness: If P provable then P valid $\vdash P$ implies $\models P$
- Every formula that it proves with *any* proof has to be valid

Sufficient:

- ① All axioms are sound: valid formulas.
- ② All proof rules are sound: take valid premises to valid conclusions.

Then

- Proof is a long combination of many simple arguments.
- Each individual step is a sound axiom or sound proof rule, so sound.

Proving Repetitive Diamonds by Convergence

Duality turns angel winning questions into induction proofs

$$\frac{\text{ind} \frac{x = 0 \vdash [x := 0 \cap x := 1]x = 0}{x = 0 \vdash [(x := 0 \cap x := 1)^*]x = 0}}{\langle^d \rangle x = 0 \vdash \langle (x := 0 \cup x := 1)^\times \rangle x = 0}$$

$$x \geq 0 \vdash \langle (x := x - 1)^* \rangle x < 1$$

Proving Repetitive Diamonds by Convergence

$$\text{con} \quad \frac{\Gamma \vdash \exists n p(n), \Delta \quad \vdash \forall n > 0 (p(n) \rightarrow \langle \alpha \rangle p(n-1)) \quad \exists n \leq 0 p(n) \vdash Q}{\Gamma \vdash \langle \alpha^* \rangle Q, \Delta} (n \notin \alpha)$$

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$$\text{con} \frac{\overline{x \geq 0 \vdash \exists n x < n+1} \quad \overline{x < n+1 \wedge n > 0 \vdash \langle x := x - 1 \rangle x < n-1+1} \quad \overline{\exists n \leq 0 x < n+1 \vdash x < 1}}{x \geq 0 \vdash \langle (x := x - 1)^* \rangle x < 1}$$

$$p(n) \equiv x < n + 1$$

Proving Repetitive Diamonds by Convergence

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Example Proof: 2-Nim-type Game

$$x \geq 0 \rightarrow \langle (\underbrace{x := x - 1}_{\beta} \cap \underbrace{x := x - 2}_{\gamma})^* \rangle 0 \leq x < 2$$

$\overbrace{\hspace{10em}}^{\alpha}$

Fixpoint style proof technique

$$\langle^* \rangle \quad \langle \alpha^* \rangle P \leftrightarrow P \vee \langle \alpha \rangle \langle \alpha^* \rangle P \quad \text{US } \frac{\varphi}{\varphi_{\psi(\cdot)} \varphi_{p(\cdot)}}$$

$\langle^* \rangle, \forall, \text{cut}$

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 $\langle \cup \rangle, \langle^d \rangle$

$$\forall x (0 \leq x < 2 \vee \langle \alpha \rangle p(x) \rightarrow p(x)) \rightarrow (x \geq 0 \rightarrow p(x))$$

US

$$\forall x (0 \leq x < 2 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 2 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2) \rightarrow (x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2)$$

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Fixpoint style proof technique

$$\langle * \rangle \quad \langle \alpha^* \rangle P \leftrightarrow P \vee \langle \alpha \rangle \langle \alpha^* \rangle P \quad \text{US} \quad \frac{\varphi}{\varphi_{p(\cdot)}}$$

$$\begin{array}{c} \langle := \rangle \quad \frac{}{\forall x (0 \leq x < 2 \vee \langle \beta \rangle p(x) \wedge \langle \gamma \rangle p(x) \rightarrow p(x)) \rightarrow (x \geq 0 \rightarrow p(x))} \\ \langle \cup \rangle, \langle ^d \rangle \quad \frac{}{\forall x (0 \leq x < 2 \vee \langle \alpha \rangle p(x) \rightarrow p(x)) \rightarrow (x \geq 0 \rightarrow p(x))} \\ \text{US} \quad \frac{\forall x (0 \leq x < 2 \vee \langle \alpha \rangle \langle \alpha^* \rangle 0 \leq x < 2 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2) \rightarrow (x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2)}{\langle * \rangle, \forall, \text{cut} \quad x \geq 0 \rightarrow \langle \alpha^* \rangle 0 \leq x < 2} \end{array}$$

Example Proof: 2-Nim-type Game

$$x \geq 0 \rightarrow \langle (\underbrace{x := x - 1}_{\beta} \cap \underbrace{x := x - 2}_{\gamma})^* \rangle 0 \leq x < 2$$

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Outline

1 Learning Objectives

2 Hybrid Game Proofs

- Soundness
- Separations
- Soundness
- Repetitive Diamonds – Convergence Versus Iteration
- Example Proofs

3 Differential Hybrid Games

- Syntax
- Differential Game Invariants
- Differential Game Variants

4 Summary

Differential Game Logic: Syntax

Discrete
Assign

Test
Game

Choice
Game

Seq.
Game

Repeat
Game

Dual
Game

Definition (Differential hybrid game α)

(TOCL'17)

$$x := e \mid ?Q \mid x' = f(x, y, z) \&^d y \in Y \& z \in Z \mid \alpha \cup \beta \mid \alpha; \beta \mid \alpha^* \mid \alpha^d$$

Definition (dGL Formula P)

$$e \geq \tilde{e} \mid \neg P \mid P \wedge Q \mid \forall x P \mid \exists x P \mid \langle \alpha \rangle P \mid [\alpha] P$$

All
Reals

Some
Reals

Angel
Wins

Demon
Wins

Differential Game Logic: Syntax

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Definition (dGL Formula P)

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Demon controls $y \in Y$
Angel controls $z \in Z$
Demon chooses “first”
Angel controls duration

All
Reals

Some
Reals

Angel
Wins

Demon
Wins

Lion and Man Game



$$m' = My, l' = Lz \& \underbrace{y \in B}_{y^2 \leq 1} \& \underbrace{z \in B}_{z^2 \leq 1}$$

- Both players can change speed at any time
- Man m chooses $y \in B$ first
- Lion l can observe and react, chooses $z \in B$ and duration

Lion and Man Game



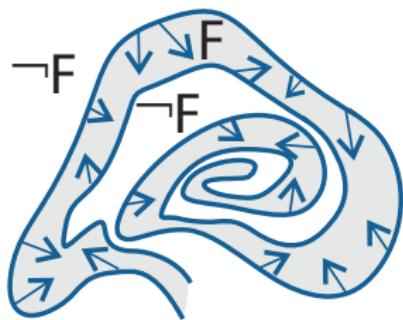
$$(I - m)^2 > 0 \rightarrow \left[m' = My, I' = Lz \& \underbrace{y \in B}_{y^2 \leq 1} \& \underbrace{z \in B}_{z^2 \leq 1} \right] (I - m)^2 > 0$$

- Both players can change speed at any time
- Man m chooses $y \in B$ first
- Lion I can observe and react, chooses $z \in B$ and duration

Differential Game Invariants

Theorem (Differential Game Invariants)

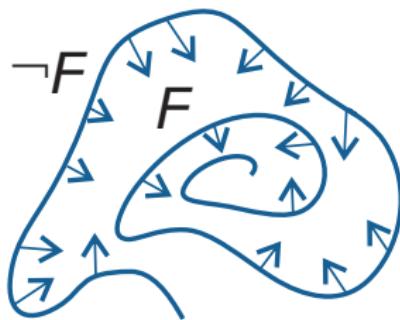
$$\text{DGI} \quad \overline{F \rightarrow [x' = f(x, y, z) \& y \in Y \& z \in Z]F}$$



Differential Game Invariants

Theorem (Differential Game Invariants)

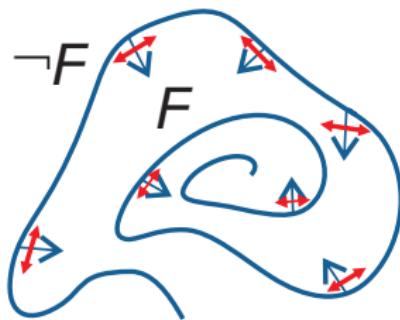
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Differential Game Invariants

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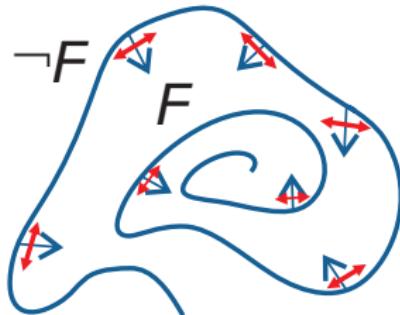
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Differential Game Invariants

Theorem (Differential Game Invariants)

$$\text{DGI} \frac{\exists y \in Y \forall z \in Z [x' := f(x, y, z)](F)'}{F \rightarrow [x' = f(x, y, z) \&^d y \in Y \& z \in Z]F}$$



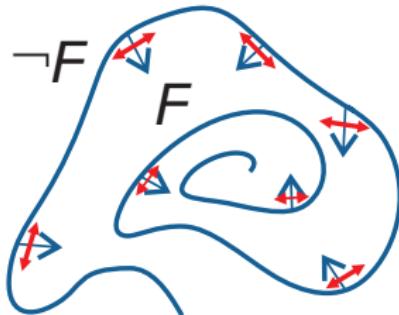
$$\text{DGI} \frac{\|I - m\|^2 > 0 \vdash [m' = My, l' = Lz \&^d y \in B \& z \in B] \|I - m\|^2 > 0}{\|I - m\|^2 > 0}$$

if $L \leq M$

Differential Game Invariants

Theorem (Differential Game Invariants)

$$\text{DGI} \frac{\exists y \in Y \forall z \in Z [x' := f(x, y, z)](F)' }{F \rightarrow [x' = f(x, y, z) \&^d y \in Y \& z \in Z]F}$$



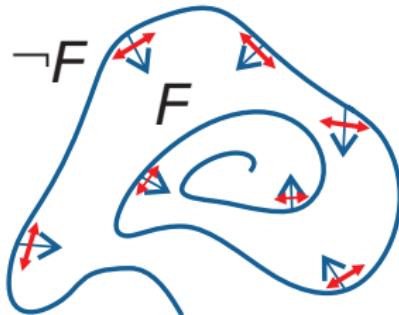
$$\text{DGI} \frac{[:=] \vdash \exists y \in B \forall z \in B [m' := My][l' := Lz](2(l - m) \cdot (l' - m') \geq 0)}{\|l - m\|^2 > 0 \vdash [m' = My, l' = Lz \&^d y \in B \& z \in B] \|l - m\|^2 > 0}$$

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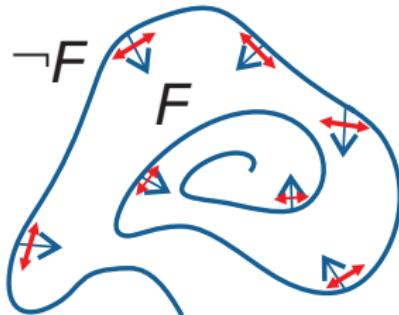
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*

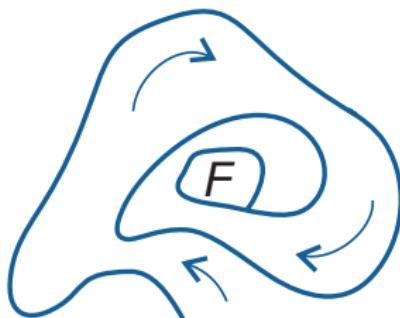
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Theorem (Differential Game Variants)

DGV

$$\langle x' = f(x, y, z) \& y \in Y \& z \in Z \rangle g \geq 0$$

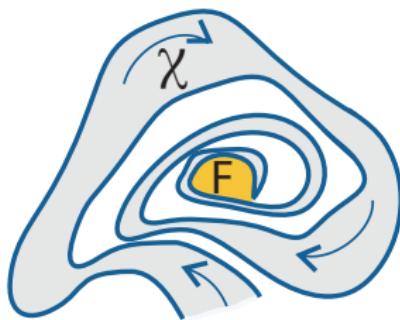


Differential Game Variants

Theorem (Differential Game Variants)

DGV

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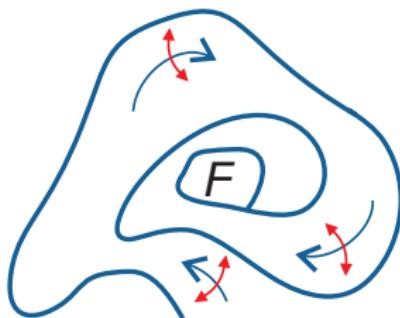


Differential Game Variants

Theorem (Differential Game Variants)

DGV

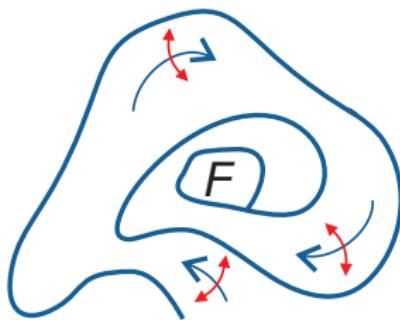
$$\langle x' = f(x, y, z) \& y \in Y \& z \in Z \rangle g \geq 0$$



Differential Game Variants

Theorem (Differential Game Variants)

$$\text{DGV} \quad \frac{\exists \varepsilon > 0 \forall x \exists z \in Z \forall y \in Y (g \leq 0 \rightarrow [x' := f(x, y, z)](g)' \geq \varepsilon)}{\langle x' = f(x, y, z) \& y \in Y \& z \in Z \rangle g \geq 0}$$



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$$\vdash \langle x' = zx - yu, u' = zu + yx \& -2 \leq y \leq 2 \& -1 \leq z \leq 1 \rangle 1 - x^2 - u^2 \geq 0$$

Differential Game Variants

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$$\begin{aligned} &\vdash \exists \varepsilon > 0 \forall x \forall u \exists -1 \leq z \leq 1 \forall -2 \leq y \leq 2 (1 - x^2 - u^2 \leq 0 \rightarrow [x' :=] [u' :=] -2x x' - 2u u' \geq \varepsilon) \\ &\vdash \langle x' = zx - yu, u' = zu + yx \& -2 \leq y \leq 2 \& -1 \leq z \leq 1 \rangle 1 - x^2 - u^2 \geq 0 \end{aligned}$$

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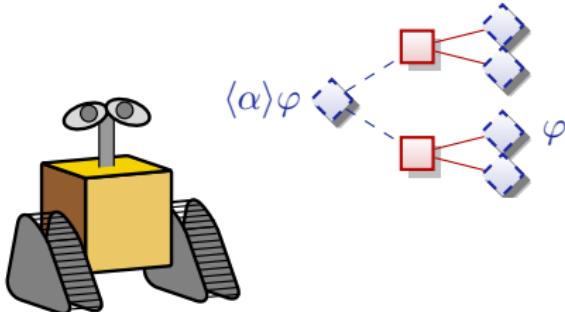
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- 1 Learning Objectives
- 2 Hybrid Game Proofs
 - Soundness
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differential game logic

$$dGL = GL + HG = dL + ^d$$



- Logic for hybrid games
- Compositional PL + logic
- Discrete + continuous + adversarial
- Winning regions iterate $\geq \omega^\omega$
- Sound & rel. complete axiomatization
- Hybrid games are more expressive than hybrid systems
- d radical challenge yet smooth extension
- Don't use systems thinking for games



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ACM Trans. Comput. Log., 17(1):1:1–1:51, 2015.

doi:10.1145/2817824.



André Platzer.

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doi:10.1145/3091123.