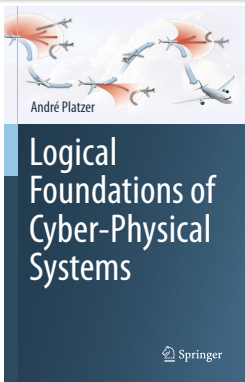
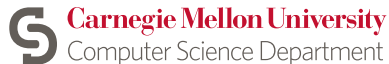


18: Axioms & Uniform Substitutions

Logical Foundations of Cyber-Physical Systems



Stefan Mitsch



- 1 Learning Objectives
- 2 Axioms Versus Axiom Schemata
- 3 Differential Dynamic Logic with Interpretations
 - Syntax
 - Semantics
- 4 Uniform Substitution
 - Uniform Substitution Application
 - Uniform Substitution Lemmas
- 5 Axiomatic Proof Calculus for dL
- 6 Summary

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Learning Objectives

Axioms & Uniform Substitutions

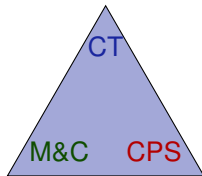
axiom vs. axiom schema

algorithmic impact of philosophical difference

local meaning of axioms

generic axioms like generic points

uniform substitution



meaning of differentials

parsimonious CPS reasoning impl.
modular impl. of logic || prover

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Part I

$$[:=] [x := \theta]\phi \leftrightarrow \phi(\theta)$$

$$[?] [?\chi]\phi \leftrightarrow (\chi \rightarrow \phi)$$

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$[;] [\alpha; \beta]\phi \leftrightarrow [\alpha][\beta]\phi$$

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

$$K [\alpha](\phi \rightarrow \psi) \rightarrow ([\alpha]\phi \rightarrow [\alpha]\psi)$$

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

$$V \phi \rightarrow [\alpha]\phi$$

$$['] [x' = \theta]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi$$

Part I

$$[:=] [x := \theta]\phi \leftrightarrow \phi(\theta) \quad (\theta \text{ free for } x \text{ in } \phi)$$

$$[?] [?\chi]\phi \leftrightarrow (\chi \rightarrow \phi)$$

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$[;] [\alpha; \beta]\phi \leftrightarrow [\alpha][\beta]\phi$$

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

$$K [\alpha](\phi \rightarrow \psi) \rightarrow ([\alpha]\phi \rightarrow [\alpha]\psi)$$

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

$$\forall \phi \rightarrow [\alpha]\phi \quad (FV(\phi) \cap BV(\alpha) = \emptyset)$$

$$['] [x' = \theta]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi \quad (t \text{ fresh and } y'(t) = \theta)$$

Axiom Schema

$$[\cup] \quad [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$\forall \quad \phi \rightarrow [\alpha]\phi$$

$$[:=] \quad [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

Axiom Schema Matches Many Formulas

$$[\cup] \quad [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

- $[x := x + 1 \cup x' = x^2]x \geq 0 \leftrightarrow [x := x + 1]x \geq 0 \wedge [x' = x^2]x \geq 0$
- $[x' = 5 \cup x' = -x]x^2 \geq 5 \leftrightarrow [x' = 5]x^2 \geq 5 \wedge [x' = -x]x^2 \geq 5$
- $[v := v + 1; x' = v \cup x' = 2]x \geq 5 \leftrightarrow [v := v + 1; x' = v]x \geq 5 \wedge [x' = 2]x \geq 4$

$$\forall \phi \rightarrow [\alpha]\phi$$

$$[:=] \quad [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

Axiom Schema Matches Many Formulas

$$[\cup] \quad [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$\checkmark \quad [x := x + 1 \cup x' = x^2]x \geq 0 \leftrightarrow [x := x + 1]x \geq 0 \wedge [x' = x^2]x \geq 0$$

$$\checkmark \quad [x' = 5 \cup x' = -x]x^2 \geq 5 \leftrightarrow [x' = 5]x^2 \geq 5 \wedge [x' = -x]x^2 \geq 5$$

$$\times \quad [v := v + 1; x' = v \cup x' = 2]x \geq 5 \leftrightarrow [v := v + 1; x' = v]x \geq 5 \wedge [x' = 2]x \geq 4$$

$$\forall \quad \phi \rightarrow [\alpha]\phi$$

$$[:=] \quad [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

Axiom Schema Matches Many Formulas

$$[\cup] \quad [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

Match
shape
 $\alpha \cup \beta$

Schema
variable
 α match

Same ϕ
every-
where

$$\begin{aligned} & [x := x + 1]x \geq 0 \wedge [x' = x^2]x \geq 0 \\ & \cup \\ & [5]x^2 \geq 5 \wedge [x' = -x]x^2 \geq 5 \\ & \leftrightarrow [v := v + 1; x' = v]x \geq 5 \wedge [x' = 2]x \geq 4 \end{aligned}$$

$$\forall \phi \rightarrow [\alpha]\phi$$

- $y \geq 0 \rightarrow [x' = -5]y \geq 0$
- $x \geq 0 \rightarrow [x' = -5]x \geq 0$
- $y \geq z \rightarrow [x' = -5]y \geq z$

$$[:=] \quad [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

Axiom Schema Matches Many Formulas

$$[\cup] \quad [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

Match	$= x +$	Schema	$x^2] x$	Same ϕ	$[x := x + 1] x \geq 0 \wedge [x' = x^2] x \geq 0$
shape	$= 5 \cup$	variable	$x^2 \geq$	every-	$= 5] x^2 \geq 5 \wedge [x' = -x] x^2 \geq 5$
$\alpha \cup \beta$	$= v +$	α match	$\cup x'$	where	$\leftrightarrow [v := v + 1; x' = v] x \geq 5 \wedge [x' = 2] x \geq 4$

$$\forall \phi \rightarrow [\alpha]\phi$$

$$\checkmark \quad y \geq 0 \rightarrow [x' = -5] y \geq 0$$

$$\times \quad x \geq 0 \rightarrow [x' = -5] x \geq 0$$

$$\checkmark \quad y \geq z \rightarrow [x' = -5] y \geq z$$

$$[:=] \quad [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

Axiom Schema Matches Many Formulas But Not All

$$[\cup] \quad [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

Match	= $x + 5$	Schema	$x^2 \geq 5$	Same ϕ	$[x := x + 1]x \geq 0 \wedge [x' = x^2]x \geq 0$
shape	= $5 \cup$	variable	$x^2 \geq$	every-	$= 5]x^2 \geq 5 \wedge [x' = -x]x^2 \geq 5$
$\alpha \cup \beta$	= $v +$	α match	$\cup x'$	where	$\leftrightarrow [v := v + 1; x' = v]x \geq 5 \wedge [x' = 2]x \geq 4$

$$\forall \phi \rightarrow [\alpha]\phi \quad (FV(\phi) \cap BV(\alpha) = \emptyset)$$

$$\checkmark \quad y \geq 0 \rightarrow [x' = -5]y \geq 0$$

$$\times \quad x \geq 0 \rightarrow [x' = -5]x \geq 0$$

$$\checkmark \quad y \geq z \rightarrow [x' = -5]y \geq z$$

rule out
by side
conditions

$$[:=] \quad [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

- $[x := x + y]x \leq y^2 \leftrightarrow x + y \leq y^2$

- $[x := x + y][y := 5]x \geq 0 \leftrightarrow [y := 5]x + y \geq 0$

- $[y := 2b][(x := x + y; x' = y)^*]x \geq y \leftrightarrow [(x := x + 2b; x' = 2b)^*]x \geq 2b$

- $[x := x + y][x := x + 1]x \geq 0 \leftrightarrow [x := x + y + 1]x \geq 0$

Axiom Schema Matches Many Formulas But Not All

$$[\cup] \quad [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

Match	$= x + 5$	Schema	$x^2] x$	Same ϕ	$[x := x + 1] x \geq 0 \wedge [x' = x^2] x \geq 0$
shape	$= 5 \cup$	variable	$x^2 \geq$	every-	$= 5] x^2 \geq 5 \wedge [x' = -x] x^2 \geq 5$
$\alpha \cup \beta$	$= v +$	α match	$\cup x'$	where	$\leftrightarrow [v := v + 1; x' = v] x \geq 5 \wedge [x' = 2] x \geq 4$

$$\forall \phi \rightarrow [\alpha]\phi$$

$$(FV(\phi) \cap BV(\alpha) = \emptyset)$$

$$\checkmark \quad y \geq 0 \rightarrow [x' = -5] y \geq 0$$

$$\times \quad x \geq 0 \rightarrow [x' = -5] x \geq 0$$

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rule out
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$$[:=] \quad [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

$$\checkmark \quad [x := x + y] x \leq y^2 \leftrightarrow x + y \leq y^2$$

$$\times \quad [x := x + y][y := 5] x \geq 0 \leftrightarrow [y := 5] x + y \geq 0$$

$$\checkmark \quad [y := 2b][(x := x + y; x' = y)^*] x \geq y \leftrightarrow [(x := x + 2b; x' = 2b)^*] x \geq 2b$$

$$\checkmark \quad [x := x + y][x := x + 1] x \geq 0 \leftrightarrow [x := x + y + 1] x \geq 0$$

Axiom Schema Matches Many Formulas But Not All

$$[\cup] \quad [\alpha \cup \beta] \phi \leftrightarrow [\alpha] \phi \wedge [\beta] \phi$$

Match	$= x +$	Schema	$x^2] x$	Same ϕ	$[x := x + 1] x \geq 0 \wedge [x' = x^2] x \geq 0$
shape	$= 5 \cup$	variable	$x^2 \geq$	every-	$= 5] x^2 \geq 5 \wedge [x' = -x] x^2 \geq 5$
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$$\forall \phi \rightarrow [\alpha] \phi \quad (FV(\phi) \cap BV(\alpha) = \emptyset)$$

- ✓ $y \geq 0 \rightarrow [x' = -5] y \geq 0$
 - ✗ $x \geq 0 \rightarrow [x' = -5] x \geq 0$
 - ✓ $y \geq z \rightarrow [x' = -5] y \geq z$
- rule out by side conditions

$$[:=] \quad [x := \theta] \phi(x) \leftrightarrow \phi(\theta) \quad (\theta \text{ free for } x \text{ in } \phi)$$

- ✓ $[x := y] x \leq y^2$
 - ✗ all free $[y := 5] x + y \geq 0$
 - ✓ x occurrences $[x := x + y] x \geq y \leftrightarrow [(x := x + 2b; x' := 2b]$
 - ✓ $[x := x + y] [x := x + 1] x \geq 0 \rightarrow [x := x + y + 1] x \geq 0$
- Replace by θ everywhere
- no x occurrence where θ bound

Axiom Schema Matches Many Formulas But Not All

Algorithm

$$[\cup] [\alpha \cup \beta] \phi \leftrightarrow [\alpha] \phi \vee [\beta] \phi$$

Match
shape
 $\alpha \cup \beta$

Schema
variable
 α match

Same ϕ
every-
where

$$[x := x + 1] x \geq 0 \wedge [x' = x^2] x \geq 0$$

$$= [5] x^2 \geq 5 \wedge [x' = -x] x^2 \geq 5$$

$$\leftrightarrow [v := v + 1; x' = v] x \geq 5 \wedge [x' = 2] x \geq 4$$

$$\forall \phi \rightarrow [\alpha] \phi$$

$$(FV(\phi) \cap BV(\alpha) = \emptyset)$$

$$\checkmark y \geq 0 \rightarrow [x' = -5] y \geq 0$$

$$\times x \geq 0 \rightarrow [x' = -5] x \geq 0$$

$$\checkmark y \geq z \rightarrow [x' = -5] y \geq z$$

rule out
by side
conditions

$$[:=] [x := \theta] \phi(x) \leftrightarrow \phi(\theta)$$

$$(\theta \text{ free for } x \text{ in } \phi)$$

$$\checkmark [x] x \leq y^2$$

$$\times [y := 5] x \leq y^2$$

$$\checkmark [x := x + y] x \geq y$$

$$\checkmark [x := x + y + 1] x \geq 0 \rightarrow [x := x + y + 1] x \geq 0$$

Replace
by θ
every-
where

$$[x := 5] x + y \geq 0$$

$$x \geq y \leftrightarrow [(x := x + 2b; x' = 2b)] x \geq 2b$$

no x oc-
currence
where
 θ bound

$$[\prime] [x' = \theta]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi$$

$$[\prime] [x' = \theta]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi \quad (t \text{ fresh and } y'(t) = \theta)$$

Axiom schema with side conditions:

- 1 Occurs check: t fresh
- 2 Solution check: $y(\cdot)$ solves the ODE $y'(t) = \theta$ with $y(\cdot)$ plugged in for x in term θ
- 3 Initial value check: $y(\cdot)$ solves the symbolic IVP $y(0) = x$

$$[\prime] [x' = \theta]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi \quad (t \text{ fresh and } y'(t) = \theta)$$

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- 4 $y(\cdot)$ covers all solutions parametrically

$$[\prime] [x' = \theta]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi \quad (t \text{ fresh and } y'(t) = \theta)$$

Axiom schema with side conditions:

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- 4 $y(\cdot)$ covers all solutions parametrically
- 5 x' cannot occur free in ϕ

$$[\dot{}] [x' = \theta]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi \quad (t \text{ fresh and } y'(t) = \theta)$$

Axiom schema with side conditions:

- 1 Occurs check: t fresh
- 2 Solution check: $y(\cdot)$ solves the ODE $y'(t) = \theta$ with $y(\cdot)$ plugged in for x in term θ
- 3 Initial value check: $y(\cdot)$ solves the symbolic IVP $y(0) = x$
- 4 $y(\cdot)$ covers all solutions parametrically
- 5 x' cannot occur free in ϕ

Quite nontrivial soundness-critical side condition algorithms ...

What Axioms Want

$$\forall \phi \rightarrow [\alpha]\phi$$

$$\forall \phi \rightarrow [\alpha]\phi$$

$$\forall p \rightarrow [a]p$$

\forall predicate symbol p of arity 0 has no bound variable of HP a free
“Formula p has no explicit permission to depend on anything”
(except implicitly on what doesn't change in a anyhow)

\forall program constant symbol a could have arbitrary behavior

$$\forall \phi \rightarrow [\alpha]\phi$$

$$\forall p \rightarrow [a]p$$

$$[:=] [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

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$$[:=] [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

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\forall predicate symbol p of arity 0 has no bound variable of HP a free
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$[:=]$ predicate symbol p of arity 1 has different arguments in different places
“Formula $p(x)$ has explicit permission to depend on x ”

$[:=]$ function symbol c of arity 0 takes no arguments

\forall program constant symbol a could have arbitrary behavior

What Axioms Want

$$[\cup] \quad [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$\forall \phi \rightarrow [\alpha]\phi$$

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What Axioms Want

$$[\cup] \quad [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$[\cup] \quad [a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})$$

$$\forall \phi \rightarrow [\alpha]\phi$$

$$\forall p \rightarrow [a]p$$

$$[:=] \quad [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

$$[:=] \quad [x := c]p(x) \leftrightarrow p(c)$$

\forall predicate symbol p of arity 0 has no bound variable of HP a free
“Formula p has no explicit permission to depend on anything”
(except implicitly on what doesn't change in a anyhow)

$[:=]$ predicate symbol p of arity 1 has different arguments in different places
“Formula $p(x)$ has explicit permission to depend on x ”

$[\cup]$ predicate symbol p of arity n takes all variables \bar{x} as arguments
“Formula $p(\bar{x})$ has explicit permission to depend on all variables \bar{x} ”

$[:=]$ function symbol c of arity 0 takes no arguments

\forall program constant symbol a could have arbitrary behavior

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 - **Syntax**
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Definition (Hybrid program α)

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

Definition (dL Formula ϕ)

$$\phi, \psi ::= p(\theta_1, \dots, \theta_k) \mid \theta \geq \eta \mid \neg\phi \mid \phi \wedge \psi \mid \forall x \phi \mid \exists x \phi \mid [\alpha]\phi \mid \langle \alpha \rangle \phi$$

Definition (Term θ)

$$\theta, \eta ::= f(\theta_1, \dots, \theta_k) \mid x \mid \theta + \eta \mid \theta \cdot \eta \mid (\theta)'$$

Differential Dynamic Logic with Interpretations: Syntax

Discrete
Assign

Test
Condition

Differential
Equation

Nondet.
Choice

Seq.
Compose

Nondet.
Repeat

Definition (Hybrid program α)

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

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Definition (Term θ)

$\theta, \eta ::= f(\theta_1, \dots, \theta_k) \mid x \mid \theta + \eta \mid \theta \cdot \eta \mid (\theta)'$

All
Reals

Some
Reals

All
Runs

Some
Runs

Program
Symbol

Definition (Hybrid program α)

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

Definition (dL Formula ϕ)

$\phi, \psi ::= p(\theta_1, \dots, \theta_k) \mid \theta \geq \eta \mid \neg\phi \mid \phi \wedge \psi \mid \forall x \phi \mid \exists x \phi \mid [\alpha]\phi \mid \langle \alpha \rangle \phi$

Definition (Term θ)

$\theta, \eta ::= f(\theta_1, \dots, \theta_k) \mid x \mid \theta + \eta \mid \theta \cdot \eta \mid (\theta)'$

Predicate
Symbol

Function
Symbol

Differential

Definition (Term semantics) ($\llbracket \cdot \rrbracket : \text{Trm} \rightarrow (\mathcal{S} \rightarrow \mathbb{R})$)

$$\omega \llbracket f(\theta_1, \dots, \theta_k) \rrbracket = l(f)(\omega \llbracket \theta_1 \rrbracket, \dots, \omega \llbracket \theta_k \rrbracket) \quad l(f) : \mathbb{R}^k \rightarrow \mathbb{R} \text{ smooth}$$

$$\omega \llbracket (\theta)' \rrbracket = \sum_x \omega(x') \frac{\partial \llbracket \theta \rrbracket}{\partial x}(\omega)$$

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

$$\llbracket p(\theta_1, \dots, \theta_k) \rrbracket = \{ \omega : (\omega \llbracket \theta_1 \rrbracket, \dots, \omega \llbracket \theta_k \rrbracket) \in l(p) \} \quad l(p) \subseteq \mathbb{R}^k$$

$$\llbracket \langle \alpha \rangle \phi \rrbracket = \llbracket \alpha \rrbracket \circ \llbracket \phi \rrbracket$$

P valid iff $\omega \in \llbracket P \rrbracket$ for all states ω of all interpretations l

Definition (Program semantics) ($\llbracket \cdot \rrbracket : \text{HP} \rightarrow \wp(\mathcal{S} \times \mathcal{S})$)

$$\llbracket a \rrbracket = l(a) \quad l(a) \subseteq \mathcal{S} \times \mathcal{S}$$

$$\llbracket x' = f(x) \ \& \ Q \rrbracket = \{ (\varphi(0)|_{\{x'\}^c}, \varphi(r)) : \varphi \models x' = f(x) \wedge Q \}$$

$$\llbracket \alpha \cup \beta \rrbracket = \llbracket \alpha \rrbracket \cup \llbracket \beta \rrbracket$$

$$\llbracket \alpha; \beta \rrbracket = \llbracket \alpha \rrbracket \circ \llbracket \beta \rrbracket$$

$$\llbracket \alpha^* \rrbracket = (\llbracket \alpha \rrbracket)^* = \bigcup_{n \in \mathbb{N}} \llbracket \alpha^n \rrbracket$$

Lemma (\forall vacuous axiom)

$$\forall p \rightarrow [a]p$$

Lemma ($[:=]$ assignment axiom)

$$[:=] [x := c]p(x) \leftrightarrow p(c)$$

Soundness Proofs for Axioms

Lemma (\forall vacuous axiom)

$$\forall p \rightarrow [a]p$$

Proof.

Truth of an arity 0 predicate symbol p depends only on interpretation I .

- 1 I interprets p as *true*: $\omega \in \llbracket p \rrbracket$ for all ω , so $\omega \in \llbracket [a]p \rrbracket$ especially.
- 2 I interprets p as *false*: $\omega \notin \llbracket p \rrbracket$ for all ω , so $p \rightarrow [a]p$ vacuously. □

Lemma ($[:=]$ assignment axiom)

$$[:=] \quad [x := c]p(x) \leftrightarrow p(c)$$

Proof.

p is *true* of x after assigning the new value c to x ($\omega \in \llbracket [x := c]p(x) \rrbracket$)
iff p is *true* of the new value c ($\omega \in \llbracket p(c) \rrbracket$). □

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Theorem (Soundness)

replace all occurrences of $p(\cdot)$

$$US \frac{\phi}{\sigma(\phi)}$$

$$US \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

Theorem (Soundness)

replace all occurrences of $p(\cdot)$

$$US \frac{\phi}{\sigma(\phi)}$$

Uniform substitution σ replaces all occurrences of $p(\theta)$ for any θ by $\psi(\theta)$

$$US \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

Theorem (Soundness)

replace all occurrences of $p(\cdot)$

$$US \frac{\phi}{\sigma(\phi)}$$

Uniform substitution σ replaces all occurrences of $p(\theta)$ for any θ by $\psi(\theta)$
function sym. $f(\theta)$ for any θ by $\eta(\theta)$
program sym. a by α

$$US \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

Uniform Substitution: First-Order Examples

$$\frac{(\neg\neg p) \leftrightarrow p}{(\neg\neg[x' = x^2]x \geq 0) \leftrightarrow [x' = x^2]x \geq 0} \quad \sigma = \{p \mapsto [x' = x^2]x \geq 0\}$$

$$\frac{(\forall x p) \leftrightarrow p}{\forall x (x \geq 0) \leftrightarrow x \geq 0} \quad \sigma = \{p \mapsto x \geq 0\}$$

$$\frac{(\forall x p) \leftrightarrow p}{\forall x (y \geq 0) \leftrightarrow y \geq 0} \quad \sigma = \{p \mapsto y \geq 0\}$$

Uniform Substitution: First-Order Examples

$$\frac{(\neg\neg p) \leftrightarrow p}{(\neg\neg[x' = x^2]x \geq 0) \leftrightarrow [x' = x^2]x \geq 0} \quad \text{Correct} \quad \sigma = \{p \mapsto [x' = x^2]x \geq 0\}$$

$$\frac{(\forall x p) \leftrightarrow p}{\forall x (x \geq 0) \leftrightarrow x \geq 0} \quad \sigma = \{p \mapsto x \geq 0\}$$

$$\frac{(\forall x p) \leftrightarrow p}{\forall x (y \geq 0) \leftrightarrow y \geq 0} \quad \sigma = \{p \mapsto y \geq 0\}$$

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$$\frac{(\neg\neg p) \leftrightarrow p}{(\neg\neg[x' = x^2]x \geq 0) \leftrightarrow [x' = x^2]x \geq 0}$$

Correct

$$\sigma = \{p \mapsto [x' = x^2]x \geq 0\}$$

$$\frac{\text{BV } (\forall x p) \leftrightarrow p}{\forall x (x \geq 0) \leftrightarrow x \geq 0}$$

Clash

$$\text{FV } \sigma = \{p \mapsto x \geq 0\}$$

$$\frac{(\forall x p) \leftrightarrow p}{\forall x (y \geq 0) \leftrightarrow y \geq 0}$$

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Uniform Substitution: Argument Examples

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2 - 1]x \geq 0 \leftrightarrow x^2 - 1 \geq 0}$$

$$\sigma = \{c \mapsto x^2 - 1, p(\cdot) \mapsto (\cdot \geq 0)\}$$

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Theorem (Soundness)

replace all occurrences of $p(\cdot)$

$$US \frac{\phi}{\sigma(\phi)}$$

Uniform substitution σ replaces all occurrences of $p(\theta)$ for any θ by $\psi(\theta)$
function sym. $f(\theta)$ for any θ by $\eta(\theta)$
program sym. a by α

$$US \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

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provided $FV(\sigma|_{\Sigma(\theta)}) \cap BV(\otimes(\cdot)) = \emptyset$ for each operation $\otimes(\theta)$ in ϕ

i.e. bound variables $U = BV(\otimes(\cdot))$ of **no** operator \otimes
are free in the substitution on its argument θ

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If you bind a free variable, you go to logic jail!

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Uniform Substitution: Recursive Application

$\sigma(x) =$ for variable $x \in \mathcal{V}$

$\sigma(f(\theta)) =$ for function symbol $f \in \sigma$
def

$\sigma(\theta + \eta) =$

$\sigma((\theta)') =$

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<hr/>	
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$\sigma(\phi \wedge \psi) \equiv \sigma(\phi) \wedge \sigma(\psi)$	
$\sigma(\forall x \phi) = \forall x \sigma(\phi)$	if $\sigma \{x\}$ -admissible for ϕ
$\sigma([\alpha]\phi) = [\sigma(\alpha)]\sigma(\phi)$	if $\sigma \text{BV}(\sigma(\alpha))$ -admissible for ϕ
<hr/>	
$\sigma(a) \equiv \sigma a$	for program symbol $a \in \sigma$
$\sigma(x := \theta) \equiv x := \sigma(\theta)$	
$\sigma(x' = \theta \& Q) \equiv x' = \sigma(\theta) \& \sigma(Q)$	if $\sigma \{x, x'\}$ -admissible for θ, Q
$\sigma(?Q) \equiv ?\sigma(Q)$	
$\sigma(\alpha \cup \beta) \equiv \sigma(\alpha) \cup \sigma(\beta)$	
$\sigma(\alpha; \beta) \equiv \sigma(\alpha); \sigma(\beta)$	if $\sigma \text{BV}(\sigma(\alpha))$ -admissible for β
$\sigma(\alpha^*) \equiv$	

Uniform Substitution: Recursive Application

$\sigma(x) = x$	for variable $x \in \mathcal{V}$
$\sigma(f(\theta)) = (\sigma(f))(\sigma(\theta))$	for function symbol $f \in \sigma$
$\stackrel{\text{def}}{=} \{\cdot \mapsto \sigma(\theta)\}(\sigma f(\cdot))$	
$\sigma(\theta + \eta) = \sigma(\theta) + \sigma(\eta)$	
$\sigma((\theta)') = (\sigma(\theta))'$	if $\sigma \mathcal{V}$ -admissible for θ
<hr/>	
$\sigma(p(\theta)) \equiv (\sigma(p))(\sigma(\theta))$	for predicate symbol $p \in \sigma$
$\sigma(\phi \wedge \psi) \equiv \sigma(\phi) \wedge \sigma(\psi)$	
$\sigma(\forall x \phi) = \forall x \sigma(\phi)$	if $\sigma \{x\}$ -admissible for ϕ
$\sigma([\alpha]\phi) = [\sigma(\alpha)]\sigma(\phi)$	if $\sigma \text{BV}(\sigma(\alpha))$ -admissible for ϕ
<hr/>	
$\sigma(a) \equiv \sigma a$	for program symbol $a \in \sigma$
$\sigma(x := \theta) \equiv x := \sigma(\theta)$	
$\sigma(x' = \theta \& Q) \equiv x' = \sigma(\theta) \& \sigma(Q)$	if $\sigma \{x, x'\}$ -admissible for θ, Q
$\sigma(?Q) \equiv ?\sigma(Q)$	
$\sigma(\alpha \cup \beta) \equiv \sigma(\alpha) \cup \sigma(\beta)$	
$\sigma(\alpha; \beta) \equiv \sigma(\alpha); \sigma(\beta)$	if $\sigma \text{BV}(\sigma(\alpha))$ -admissible for β
$\sigma(\alpha^*) \equiv (\sigma(\alpha))^*$	if $\sigma \text{BV}(\sigma(\alpha))$ -admissible for α

Uniform Substitution: Examples

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x + 1]x \neq x \leftrightarrow x + 1 \neq x} \quad \sigma = \{c \mapsto x + 1, p(\cdot) \mapsto (\cdot \neq x)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2][(y := x + y)^*]x \geq y \leftrightarrow [(y := x^2 + y)^*]x^2 \geq y} \quad \sigma = \{c \mapsto x^2, p(\cdot) \mapsto [(y := \cdot + y)^*](\cdot \geq y)\}$$

$$\frac{p \rightarrow [a]p}{x \geq 0 \rightarrow [x' = -5]x \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto x \geq 0\}$$

$$\frac{p \rightarrow [a]p}{y \geq 0 \rightarrow [x' = -5]y \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto y \geq 0\}$$

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Uniform Substitution: Examples

$$\frac{\text{BV } [x := c]p(x) \leftrightarrow p(c)}{[x := x + 1]x \neq x \leftrightarrow x + 1 \neq x} \quad \text{Clash} \quad \text{FV } \sigma = \{c \mapsto x + 1, p(\cdot) \mapsto (\cdot \neq x)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2][(y := x + y)^*]x \geq y \leftrightarrow [(y := x^2 + y)^*]x^2 \geq y} \quad \sigma = \{c \mapsto x^2, p(\cdot) \mapsto [(y := \cdot + y)^*](\cdot \geq y)\}$$

$$\frac{p \rightarrow [a]p}{x \geq 0 \rightarrow [x' = -5]x \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto x \geq 0\}$$

$$\frac{p \rightarrow [a]p}{y \geq 0 \rightarrow [x' = -5]y \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto y \geq 0\}$$

Uniform Substitution: Examples

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x + 1]x \neq x \leftrightarrow x + 1 \neq x} \quad \text{Clash} \quad \sigma = \{c \mapsto x + 1, p(\cdot) \mapsto (\cdot \neq x)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2][(y := x + y)^*]x \geq y \leftrightarrow [(y := x^2 + y)^*]x^2 \geq y} \quad \sigma = \{c \mapsto x^2, p(\cdot) \mapsto [(y := \cdot + y)^*](\cdot \geq y)\}$$

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Uniform Substitution: Examples

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x + 1]x \neq x \leftrightarrow x + 1 \neq x} \quad \text{Clash} \quad \sigma = \{c \mapsto x + 1, p(\cdot) \mapsto (\cdot \neq x)\}$$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2][(y := x + y)^*]x \geq y \leftrightarrow [(y := x^2 + y)^*]x^2 \geq y} \quad \text{Correct} \quad \sigma = \{c \mapsto x^2, p(\cdot) \mapsto [(y := \cdot + y)^*](\cdot \geq y)\}$$

$$\frac{p \rightarrow [a]p}{x \geq 0 \rightarrow [x' = -5]x \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto x \geq 0\}$$

$$\frac{p \rightarrow [a]p}{y \geq 0 \rightarrow [x' = -5]y \geq 0} \quad \sigma = \{a \mapsto x' = -5, p \mapsto y \geq 0\}$$

Uniform Substitution: Examples

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x + 1]x \neq x \leftrightarrow x + 1 \neq x} \quad \text{Clash}$$

$\sigma = \{c \mapsto x + 1, p(\cdot) \mapsto (\cdot \neq x)\}$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2][(y := x + y)^*]x \geq y \leftrightarrow [(y := x^2 + y)^*]x^2 \geq y} \quad \text{Correct}$$

$\sigma = \{c \mapsto x^2, p(\cdot) \mapsto [(y := \cdot + y)^*](\cdot \geq y)\}$

$$\frac{[a]p}{x \geq 0 \rightarrow [x' = -5]x \geq 0} \quad \text{Clash}$$

BV

$$\sigma = \{a \mapsto x' = -5, p \mapsto x \geq 0\}$$

FV

$$\frac{p \rightarrow [a]p}{y \geq 0 \rightarrow [x' = -5]y \geq 0}$$

$$\sigma = \{a \mapsto x' = -5, p \mapsto y \geq 0\}$$

Uniform Substitution: Examples

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x + 1]x \neq x \leftrightarrow x + 1 \neq x} \quad \text{Clash}$$

$\sigma = \{c \mapsto x + 1, p(\cdot) \mapsto (\cdot \neq x)\}$

$$\frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x^2][(y := x + y)^*]x \geq y \leftrightarrow [(y := x^2 + y)^*]x^2 \geq y} \quad \text{Correct}$$

$\sigma = \{c \mapsto x^2, p(\cdot) \mapsto [(y := \cdot + y)^*](\cdot \geq y)\}$

$$\frac{p \rightarrow [a]p}{x \geq 0 \rightarrow [x' = -5]x \geq 0} \quad \text{Clash}$$

$\sigma = \{a \mapsto x' = -5, p \mapsto x \geq 0\}$

$$\frac{p \rightarrow [a]p}{y \geq 0 \rightarrow [x' = -5]y \geq 0} \quad \text{Correct}$$

$\sigma = \{a \mapsto x' = -5, p \mapsto y \geq 0\}$

Theorem (Soundness)

replace all occurrences of $p(\cdot)$

$$US \frac{\phi}{\sigma(\phi)}$$

provided $FV(\sigma|_{\Sigma(\theta)}) \cap BV(\otimes(\cdot)) = \emptyset$ for each operation $\otimes(\theta)$ in ϕ

i.e. bound variables $U = BV(\otimes(\cdot))$ of **no** operator \otimes

are free in the substitution on its argument θ

(U -admissible)

If you bind a free variable, you go to logic jail!

Uniform substitution σ replaces all occurrences of $p(\theta)$ for any θ by $\psi(\theta)$

function sym. $f(\theta)$ for any θ by $\eta(\theta)$

program sym. a by α

$$US \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

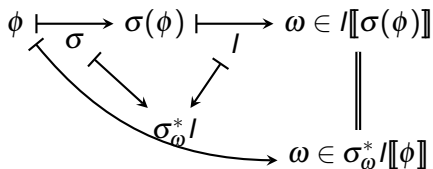
Correctness of Uniform Substitutions

“Syntactic uniform substitution = semantic replacement”

Lemma (Uniform substitution lemma)

Uniform substitution σ and its adjoint interpretation $\sigma_\omega^* I$ to σ for I, ω have the same semantics:

$$\omega \in I[\![\sigma(\phi)]\!] \text{ iff } \omega \in \sigma_\omega^* I[\![\phi]\!]$$



$$\sigma_\omega^* I(f) : \mathbb{R} \rightarrow \mathbb{R}; d \mapsto I^d \omega[\![\sigma f(\cdot)]\!]$$

$$\sigma_\omega^* I(p) = \{d \in \mathbb{R} : \omega \in I^d[\![\sigma p(\cdot)]\!]\}$$

$$\sigma_\omega^* I(a) = I[\![\sigma a]\!]$$

Theorem (Soundness)

replace all occurrences of $p(\cdot)$

$$US \frac{\phi}{\sigma(\phi)}$$

provided $FV(\sigma|_{\Sigma(\theta)}) \cap BV(\otimes(\cdot)) = \emptyset$ for each operation $\otimes(\theta)$ in ϕ

Proof.

If premise ϕ valid, i.e. $\omega \in I[\![\phi]\!] in all $I, \omega$$

Then conclusion $\sigma(\phi)$ valid, because $\omega \in I[\![\sigma(\phi)]\!] iff $\omega \in \sigma_\omega^* I[\![\phi]\!] $\square$$$

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$$[:=] [x := \theta]\phi \leftrightarrow \phi(\theta)$$

$$[?] [?\chi]\phi \leftrightarrow (\chi \rightarrow \phi)$$

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$[;] [\alpha; \beta]\phi \leftrightarrow [\alpha][\beta]\phi$$

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

$$\mathbb{K} [\alpha](\phi \rightarrow \psi) \rightarrow ([\alpha]\phi \rightarrow [\alpha]\psi)$$

$$\mathbb{I} [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha^*](\phi \rightarrow [\alpha]\phi)$$

$$\mathbb{V} \phi \rightarrow [\alpha]\phi$$

$$['] [x' = f(x)]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi$$

Part I

Part IV

$$[:=] [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

$$[:=] [x := c]p(x) \leftrightarrow p(c)$$

$$[?] [?\chi]\phi \leftrightarrow (\chi \rightarrow \phi)$$

$$[?] [?q]p \leftrightarrow (q \rightarrow p)$$

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$[\cup] [a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})$$

$$[;] [\alpha; \beta]\phi \leftrightarrow [\alpha][\beta]\phi$$

$$[;] [a; b]p(\bar{x}) \leftrightarrow [a][b]p(\bar{x})$$

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

$$[*] [a^*]p(\bar{x}) \leftrightarrow p(\bar{x}) \wedge [a][a^*]p(\bar{x})$$

$$\mathbb{K} [\alpha](\phi \rightarrow \psi) \rightarrow ([\alpha]\phi \rightarrow [\alpha]\psi) \quad \mathbb{K} [a](p(\bar{x}) \rightarrow q(\bar{x})) \rightarrow ([a]p(\bar{x}) \rightarrow [a]q(\bar{x}))$$

$$\mathbb{I} [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha^*](\phi \rightarrow [\alpha]\phi) \quad \mathbb{I} [a^*]p(\bar{x}) \leftrightarrow p(\bar{x}) \wedge [a^*](p(\bar{x}) \rightarrow [a]p(\bar{x}))$$

$$\mathbb{V} \phi \rightarrow [\alpha]\phi$$

$$\mathbb{V} p \rightarrow [a]p$$

$$['] [x' = f(x)]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi$$

Differential Dynamic Logic: Comparison

Infinite axiom schema

Axiom = one formula

$$[:=] [x := \theta] \phi(x) \leftrightarrow \phi(\theta)$$

$$[:=] [x := c] \rho(x) \leftrightarrow \rho(c)$$

$$[?] [?\chi] \phi \leftrightarrow (\chi \rightarrow \phi)$$

Schema

$$[?] [?q] \rho \leftrightarrow (q \rightarrow \rho)$$

Axiom

$$[\cup] [\alpha \cup \beta] \phi \leftrightarrow [\alpha] \phi \wedge [\beta] \phi$$

$$[\cup] [a \cup b] \rho(\bar{x}) \leftrightarrow [a] \rho(\bar{x}) \wedge [b] \rho(\bar{x})$$

$$[;] [\alpha; \beta] \phi \leftrightarrow [\alpha][\beta] \phi$$

$$[;] [a; b] \rho(\bar{x}) \leftrightarrow [a][b] \rho(\bar{x})$$

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

$$[*] [a^*] \rho(\bar{x}) \leftrightarrow \rho(\bar{x}) \wedge [a][a^*] \rho(\bar{x})$$

$$K [\alpha](\phi \rightarrow \psi) \rightarrow ([\alpha] \phi \rightarrow [\alpha] \psi)$$

$$K [a](\rho(\bar{x}) \rightarrow q(\bar{x})) \rightarrow ([a] \rho(\bar{x}) \rightarrow [a] q(\bar{x}))$$

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

Schema

$$I [a^*] \rho(\bar{x}) \leftrightarrow [a^*](\rho(\bar{x}) \wedge [a] \rho(\bar{x}))$$

Axiom

$$\forall \phi \rightarrow [\alpha] \phi$$

$$\forall \rho \rightarrow [a] \rho$$

$$['] [x' = f(x)] \phi \leftrightarrow \forall t \geq 0 [x := y(t)] \phi$$

$$[i] \frac{}{j(x) \vdash [(v := 2 \cup v := x); x' = v] x > 0}$$

Example Proof

$$\sigma = \{a \mapsto (v := 2 \cup v := x), b \mapsto x' = v, p(\bar{x}) \mapsto x > 0\}$$

$$\text{US} \frac{[a; b]p(\bar{x}) \leftrightarrow [a][b]p(\bar{x})}{[(v := 2 \cup v := x); x' = v]x > 0 \leftrightarrow [(v := 2 \cup v := x)][x' = v]x > 0}$$

$$\frac{[U] \overline{j(x) \vdash [v := 2 \cup v := x][x' = v]x > 0}}{[I] j(x) \vdash [(v := 2 \cup v := x); x' = v]x > 0}$$

Example Proof

$$\sigma = \{a \mapsto v := 2, b \mapsto v := x, p(\bar{x}) \mapsto [x' = v]x > 0\}$$

$$[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})$$

$$\text{US} \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := 2 \cup v := x][x' = v]x > 0 \leftrightarrow [v := 2][x' = v]x > 0 \wedge [v := x][x' = v]x > 0}$$

$$\frac{[:=] j(x) \vdash [v := 2][x' = v]x > 0 \wedge [v := x][x' = v]x > 0}{[\cup] j(x) \vdash [v := 2 \cup v := x][x' = v]x > 0}$$

$$[\cup] j(x) \vdash [v := 2 \cup v := x][x' = v]x > 0$$

$$[!] j(x) \vdash [(v := 2 \cup v := x); x' = v]x > 0$$

Example Proof

$$\sigma = \{c \mapsto 2, p(\cdot) \mapsto [x' = \cdot]x > 0\}$$

$$\frac{[v := c]p(v) \leftrightarrow p(c)}{[v := 2][x' = v]x > 0 \leftrightarrow [x' = 2]x > 0}$$

$$\sigma = \{c \mapsto x, p(\cdot) \mapsto [x' = \cdot]x > 0\}$$

$$\frac{[v := c]p(v) \leftrightarrow p(c)}{[v := x][x' = v]x > 0 \leftrightarrow [x' = x]x > 0}$$

$$\begin{array}{l} \frac{[:=] \frac{j(x) \vdash [v := 2][x' = v]x > 0 \wedge [v := x][x' = v]x > 0}{[v := 2 \cup v := x][x' = v]x > 0}}{[i] j(x) \vdash [(v := 2 \cup v := x); x' = v]x > 0} \end{array}$$

Example Proof

$$\sigma = \{c \mapsto 2, p(\cdot) \mapsto [x' = \cdot]x > 0\}$$

$$\frac{[v := c]p(v) \leftrightarrow p(c)}{[v := 2][x' = v]x > 0 \leftrightarrow [x' = 2]x > 0}$$

$$\sigma = \{c \mapsto x, p(\cdot) \mapsto [x' = \cdot]x > 0\}$$

$$\frac{[v := c]p(v) \leftrightarrow p(c)}{[v := x][x' = v]x > 0 \leftrightarrow [x' = x]x > 0} \quad \text{⚡}$$

$$\begin{array}{l} \frac{[1] \quad [x' = 2]x > 0 \wedge [v := x][x' = v]x > 0}{[2] \quad j(x) \vdash [x' = 2]x > 0 \wedge [v := x][x' = v]x > 0} \\ \frac{[2] \quad j(x) \vdash [v := 2][x' = v]x > 0 \wedge [v := x][x' = v]x > 0}{[3] \quad j(x) \vdash [v := 2 \cup v := x][x' = v]x > 0} \\ \frac{[3] \quad j(x) \vdash [v := 2 \cup v := x][x' = v]x > 0}{[4] \quad j(x) \vdash [(v := 2 \cup v := x); x' = v]x > 0} \end{array}$$

Example Proof

$$\sigma = \{c \mapsto v, p(\cdot) \mapsto \cdot > 0\}$$

v can't have ODE

$$\frac{[x' = c]p(x) \leftrightarrow \forall t \geq 0 [x := x + ct]p(x)}{\text{US} \frac{[x' = v]x > 0 \leftrightarrow \forall t \geq 0 [x := x + vt]x > 0}}$$

$$\begin{array}{l} \frac{[:=] \frac{j(x) \vdash \forall t \geq 0 [x := x + 2t]x > 0 \wedge [v := x] \forall t \geq 0 [x := x + vt]x > 0}{['] \frac{j(x) \vdash [x' = 2]x > 0 \wedge [v := x][x' = v]x > 0}{[:=] \frac{j(x) \vdash [v := 2][x' = v]x > 0 \wedge [v := x][x' = v]x > 0}{['] \frac{j(x) \vdash [v := 2 \cup v := x][x' = v]x > 0}{[:=] \frac{j(x) \vdash [(v := 2 \cup v := x); x' = v]x > 0}} \end{array}$$

Example Proof

$$\sigma = \{c \mapsto x, p(\cdot) \mapsto \forall t \geq 0 [x := x + (\cdot)t] x > 0\}$$

$$\text{US} \frac{[v := c]p(v) \leftrightarrow p(c)}{[v := x] \forall t \geq 0 [x := x + vt] x > 0 \leftrightarrow \forall t \geq 0 [x := x + xt] x > 0}$$

$$\begin{array}{l} \frac{[:=]}{j(x) \vdash \forall t \geq 0 x + 2t > 0 \wedge \forall t \geq 0 [x := x + xt] x > 0} \\ \frac{[:=]}{j(x) \vdash \forall t \geq 0 [x := x + 2t] x > 0 \wedge [v := x] \forall t \geq 0 [x := x + vt] x > 0} \\ \frac{[\wedge]}{j(x) \vdash [x' = 2] x > 0 \wedge [v := x] [x' = v] x > 0} \\ \frac{[:=]}{j(x) \vdash [v := 2] [x' = v] x > 0 \wedge [v := x] [x' = v] x > 0} \\ \frac{[\cup]}{j(x) \vdash [v := 2 \cup v := x] [x' = v] x > 0} \\ \frac{[;]}{j(x) \vdash [(v := 2 \cup v := x); x' = v] x > 0} \end{array}$$

$$\sigma = \{c \mapsto x+xt, p(\cdot) \mapsto \cdot > 0\}$$

$$\text{US} \frac{[x := c]p(x) \leftrightarrow p(c)}{[x := x+xt]x > 0 \leftrightarrow x+xt > 0}$$

$$\begin{array}{l} \frac{j(x) \vdash \forall t \geq 0 x+2t > 0 \wedge \forall t \geq 0 x+xt > 0}{[:=] j(x) \vdash \forall t \geq 0 x+2t > 0 \wedge \forall t \geq 0 [x := x+xt]x > 0} \\ \frac{[:=] j(x) \vdash \forall t \geq 0 [x := x+2t]x > 0 \wedge [v := x] \forall t \geq 0 [x := x+vt]x > 0}{['] j(x) \vdash [x' = 2]x > 0 \wedge [v := x][x' = v]x > 0} \\ \frac{['] j(x) \vdash [v := 2][x' = v]x > 0 \wedge [v := x][x' = v]x > 0}{[U] j(x) \vdash [v := 2 \cup v := x][x' = v]x > 0} \\ \frac{[U] j(x) \vdash [v := 2 \cup v := x][x' = v]x > 0}{[i] j(x) \vdash [(v := 2 \cup v := x); x' = v]x > 0} \end{array}$$

Example Proof

$$\begin{array}{l} j(x) \vdash \forall t \geq 0 x + 2t > 0 \wedge \forall t \geq 0 x + xt > 0 \\ \hline [:=] j(x) \vdash \forall t \geq 0 x + 2t > 0 \wedge \forall t \geq 0 [x := x + xt] x > 0 \\ \hline [:=] j(x) \vdash \forall t \geq 0 [x := x + 2t] x > 0 \wedge [v := x] \forall t \geq 0 [x := x + vt] x > 0 \\ \hline ['] j(x) \vdash [x' = 2] x > 0 \wedge [v := x] [x' = v] x > 0 \\ \hline [:=] j(x) \vdash [v := 2] [x' = v] x > 0 \wedge [v := x] [x' = v] x > 0 \\ \hline [\cup] j(x) \vdash [v := 2 \cup v := x] [x' = v] x > 0 \\ \hline [i] j(x) \vdash [(v := 2 \cup v := x); x' = v] x > 0 \end{array}$$

Summarize:

$$\frac{j(x) \vdash \forall t \geq 0 \ x + 2t > 0 \wedge \forall t \geq 0 \ x + xt > 0}{j(x) \vdash [(v := 2 \cup v := x); x' = v] x > 0}$$

Summarize:

$$\frac{j(x) \vdash \forall t \geq 0 \ x + 2t > 0 \wedge \forall t \geq 0 \ x + xt > 0}{j(x) \vdash [(v := 2 \cup v := x); x' = v] x > 0}$$

Using $\sigma = \{j(\cdot) \mapsto \cdot > 0\}$ on above derived rule proves:

$$\begin{array}{c} \mathbb{R} \\ \text{USR} \end{array} \frac{\begin{array}{c} * \\ \overline{x > 0 \vdash \forall t \geq 0 \ x + 2t > 0 \wedge \forall t \geq 0 \ x + xt > 0} \end{array}}{\overline{x > 0 \vdash [(v := 2 \cup v := x); x' = v] x > 0}}$$

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Axiom vs. Axiom Schema: Philosophy Affects Provers

- ✓ Soundness easier: literal formula, not instantiation mechanism
 - ✓ An axiom is one formula. Axiom schema is a decision algorithm.
 - ✓ Generic formula, not some shape with characterization of exceptions
 - ✓ No schema variable or meta variable algorithms
 - ✓ No matching mechanisms / unification in prover kernel
 - ✓ No side condition subtlety or occurrence pattern checks (per schema)
 - × Need other means of instantiating axioms: uniform substitution (US)
 - ✓ US + renaming: isolate static semantics
 - ✓ US independent from axioms: modular logic vs. prover separation
 - ✓ More flexible by syntactic contextual equivalence
 - × Extra proofs branches since instantiation is explicit proof step
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- ✓ More flexible by syntactic contextual equivalence
- ✗ Extra proofs branches since instantiation is explicit proof step

Σ Net win for soundness since significantly simpler prover

Part I

Part IV

$$[:=] [x := \theta]\phi(x) \leftrightarrow \phi(\theta)$$

$$[:=] [x := c]p(x) \leftrightarrow p(c)$$

$$[?] [?\chi]\phi \leftrightarrow (\chi \rightarrow \phi)$$

$$[?] [?q]p \leftrightarrow (q \rightarrow p)$$

$$[\cup] [\alpha \cup \beta]\phi \leftrightarrow [\alpha]\phi \wedge [\beta]\phi$$

$$[\cup] [a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})$$

$$[;] [\alpha; \beta]\phi \leftrightarrow [\alpha][\beta]\phi$$

$$[;] [a; b]p(\bar{x}) \leftrightarrow [a][b]p(\bar{x})$$

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

$$[*] [a^*]p(\bar{x}) \leftrightarrow p(\bar{x}) \wedge [a][a^*]p(\bar{x})$$

$$\mathbb{K} [\alpha](\phi \rightarrow \psi) \rightarrow ([\alpha]\phi \rightarrow [\alpha]\psi) \quad \mathbb{K} [a](p(\bar{x}) \rightarrow q(\bar{x})) \rightarrow ([a]p(\bar{x}) \rightarrow [a]q(\bar{x}))$$

$$\mathbb{I} [\alpha^*]\phi \leftrightarrow \phi \wedge [\alpha^*](\phi \rightarrow [\alpha]\phi) \quad \mathbb{I} [a^*]p(\bar{x}) \leftrightarrow p(\bar{x}) \wedge [a^*](p(\bar{x}) \rightarrow [a]p(\bar{x}))$$

$$\mathbb{V} \phi \rightarrow [\alpha]\phi$$

$$\mathbb{V} p \rightarrow [a]p$$

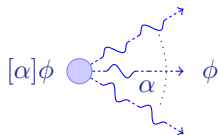
$$['] [x' = f(x)]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi$$

Uniform Substitution for Differential Dynamic Logic

differential dynamic logic

$$dL = DL + HP$$

$$US \quad \frac{\phi}{\sigma(\phi)}$$



- Uniform substitution
 \rightsquigarrow axioms not schemata
- Modular: Logic || Prover
- Straightforward to implement
- Prover microkernel
- Sound & complete / ODE
- Fast contextual equivalence

KeYmaera X

KeYmaera X Models Proofs Theme - Help -

Proof Auto Normalize Step back

Propositional - Hybrid Programs - Differential Equations -

Base case 4 Use case 5 Induction step 6

$x \geq 0 \vdash [x := x + 1; u \{x' = v\}] x \geq 0$

$v \geq 0$

$x \geq 0, v \geq 0 \vdash [(x := x + 1; u \{x' = v\})^*] x \geq 0$

$x \geq 0 \wedge v \geq 0 \rightarrow [(x := x + 1; u \{x' = v \wedge true\})^*] x \geq 0$

$[u] [a \wedge b] P \rightarrow [a] P \wedge [b] P$

$$G \frac{\rho(\bar{x})}{[a]\rho(\bar{x})}$$

Uniform Substitution of Rules and Proofs

$$G \frac{p(\bar{x})}{[a]p(\bar{x})} \quad \text{implies} \quad \frac{x^2 \geq 0}{[x := x + 1; (x' = x \cup x' = -2)]x^2 \geq 0}$$

Theorem (Soundness)

$(FV(\sigma) = \emptyset)$

$$\frac{\phi_1 \quad \dots \quad \phi_n}{\psi} \text{ locally sound} \quad \text{implies} \quad \frac{\sigma(\phi_1) \quad \dots \quad \sigma(\phi_n)}{\sigma(\psi)} \text{ locally sound}$$

Uniform Substitution of Rules and Proofs

$$G \frac{p(\bar{x})}{[a]p(\bar{x})} \quad \text{implies} \quad \frac{x^2 \geq 0}{[x := x + 1; (x' = x \cup x' = -2)]x^2 \geq 0}$$

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Locally sound

The conclusion is valid in any interpretation I in which the premises are.

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$$CQ \frac{f() = g()}{p(f()) \leftrightarrow p(g())}$$

Theorem (Soundness)

$(FV(\sigma) = \emptyset)$

$$\frac{\phi_1 \quad \dots \quad \phi_n}{\psi} \textit{ locally sound} \quad \textit{ implies} \quad \frac{\sigma(\phi_1) \quad \dots \quad \sigma(\phi_n)}{\sigma(\psi)} \textit{ locally sound}$$

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Uniform Substitution of Rules and Proofs

$$G \quad \frac{p(\bar{x})}{[a]p(\bar{x})} \quad \text{implies} \quad \frac{x^2 \geq 0}{[x := x + 1; (x' = x \cup x' = -2)]x^2 \geq 0}$$

$$CQ \quad \frac{f() = g()}{p(f()) \leftrightarrow p(g())} \quad \text{implies} \quad \frac{2x - x = x}{[x' = v]2x - x \geq 0 \leftrightarrow [x' = v]x \geq 0}$$

Theorem (Soundness)

$(FV(\sigma) = \emptyset)$

$$\frac{\phi_1 \quad \dots \quad \phi_n}{\psi} \text{ locally sound} \quad \text{implies} \quad \frac{\sigma(\phi_1) \quad \dots \quad \sigma(\phi_n)}{\sigma(\psi)} \text{ locally sound}$$

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The conclusion is valid in any interpretation I in which the premises are.

7 Differential Axioms

- Differential Equation and Differential Axioms
- Differential Substitution Lemmas
- Contextual Congruences
- Static Semantics
- Summary

$$[\dot{}] [x' = \theta]\phi \leftrightarrow \forall t \geq 0 [x := y(t)]\phi$$

Axiom schema with side conditions:

- 1 Occurs check: t fresh
- 2 Solution check: $y(\cdot)$ solves the ODE $y'(t) = \theta$ with $y(\cdot)$ plugged in for x in term θ
- 3 Initial value check: $y(\cdot)$ solves the symbolic IVP $y(0) = x$
- 4 $y(\cdot)$ covers all solutions parametrically
- 5 x' cannot occur free in ϕ

Quite nontrivial soundness-critical side condition algorithms ...

Theorem (Soundness)

replace all occurrences of $p(\cdot)$

$$US \frac{\phi}{\sigma(\phi)}$$

Uniform substitution σ replaces all occurrences of $p(\theta)$ for any θ by $\psi(\theta)$
function sym. $f(\theta)$ for any θ by $\eta(\theta)$
program sym. a by α

$$US \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

Differential Invariants for Differential Equations

Differential Invariant

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

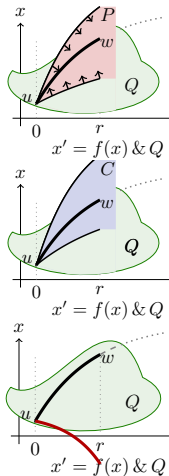
Differential Cut

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

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



Differential Equation Axioms & Differential Axioms

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

$$\text{DI } ([x' = f(x) \& q(x)]p(x) \leftrightarrow [?q(x)]p(x)) \leftarrow [x' = f(x) \& q(x)](p(x))'$$

$$\text{DC } ([x' = f(x) \& q(x)]p(x) \leftrightarrow [x' = f(x) \& q(x) \wedge r(x)]p(x)) \\ \leftarrow [x' = f(x) \& q(x)]r(x)$$

$$\text{DE } [x' = f(x) \& q(x)]p(x, x') \leftrightarrow [x' = f(x) \& q(x)][x' := f(x)]p(x, x')$$

$$\text{DG } [x' = f(x) \& q(x)]p(x) \leftrightarrow \exists y [x' = f(x), y' = a(x)y + b(x) \& q(x)]p(x)$$

$$\text{DS } [x' = c \& q(x)]p(x) \leftrightarrow \forall t \geq 0 ((\forall 0 \leq s \leq t q(x + cs)) \rightarrow [x := x + ct]p(x))$$

$$+' (f(\bar{x}) + g(\bar{x}))' = (f(\bar{x}))' + (g(\bar{x}))'$$

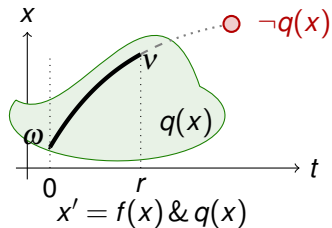
$$\cdot' (f(\bar{x}) \cdot g(\bar{x}))' = (f(\bar{x}))' \cdot g(\bar{x}) + f(\bar{x}) \cdot (g(\bar{x}))'$$

$$c' (c)' = 0$$

Axiom (Differential Weakening)

(JAR'17)

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



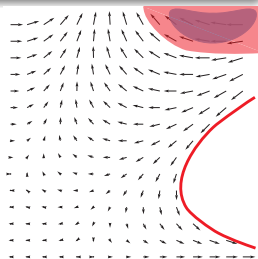
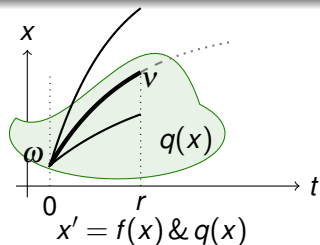
Differential equations cannot leave their evolution domains. Derives from:

$$\text{DW } [x' = f(x) \& q(x)]q(x)$$

Axiom (Differential Cut)

(JAR'17)

$$\text{DC} \quad ([x' = f(x) \& q(x)]p(x) \leftrightarrow [x' = f(x) \& q(x) \wedge r(x)]p(x)) \\ \leftarrow [x' = f(x) \& q(x)]r(x)$$



DC is a cut for differential equations.

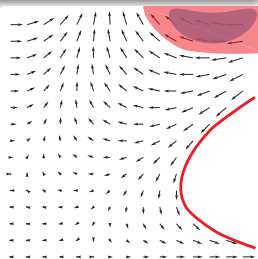
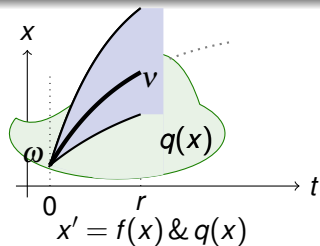
DC is a differential modal modus ponens K.

Can't leave $r(x)$, then might as well restrict state space to $r(x)$.

Axiom (Differential Cut)

(JAR'17)

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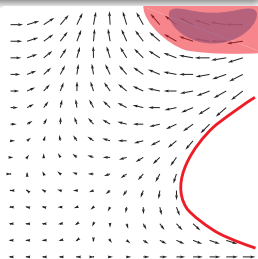
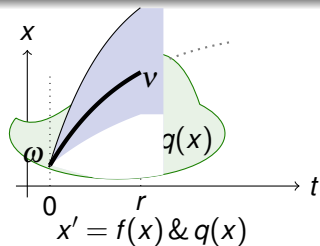
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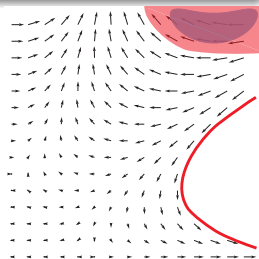
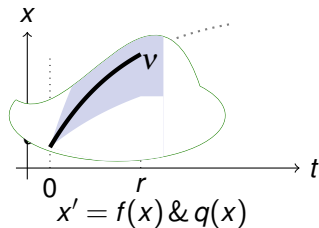
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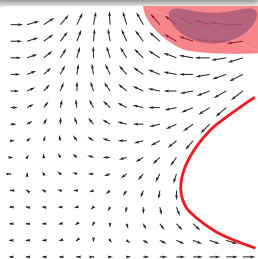
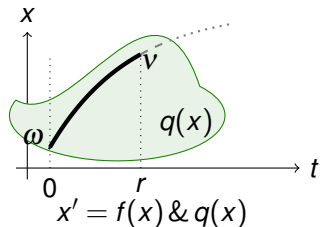
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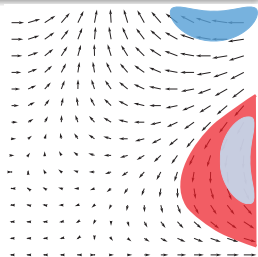
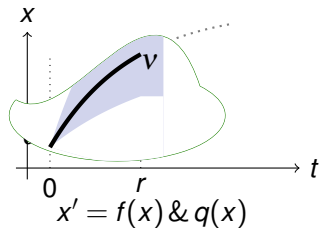
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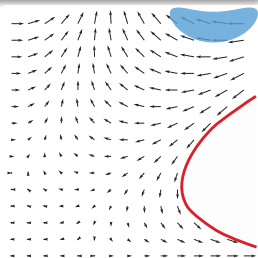
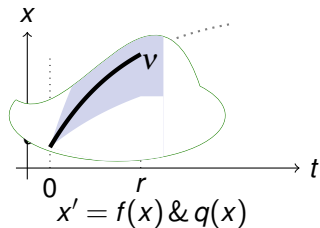
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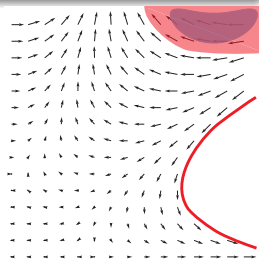
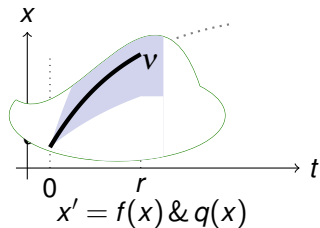
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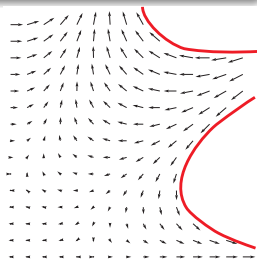
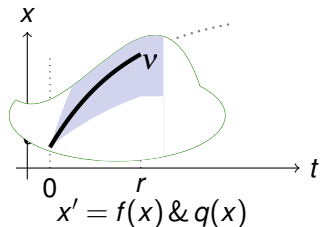
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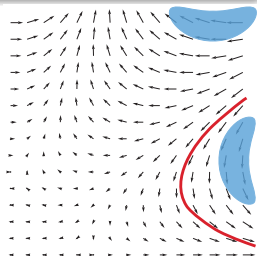
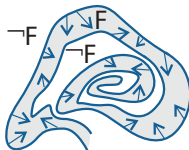
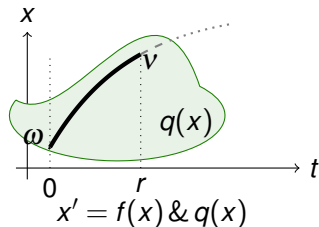
DC is a differential modal modus ponens K.

Can't leave $r(x)$, then might as well restrict state space to $r(x)$.

Axiom (Differential Invariant)

(JAR'17)

$$DI \quad ([x' = f(x) \& q(x)]p(x) \leftrightarrow [?q(x)]p(x)) \leftarrow [x' = f(x) \& q(x)](p(x))'$$



Differential invariant: if $p(x)$ true now and if differential $(p(x))'$ true always

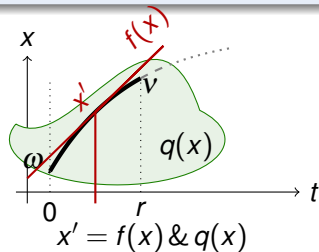
What's the differential of a formula???

What's the meaning of a differential term ... in a state???

Axiom (Differential Effect)

(JAR'17)

$$\text{DE } [x' = f(x) \& q(x)]p(x, x') \leftrightarrow [x' = f(x) \& q(x)][x' := f(x)]p(x, x')$$



Effect of differential equation on differential symbol x'

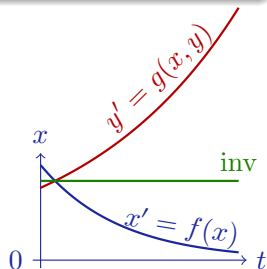
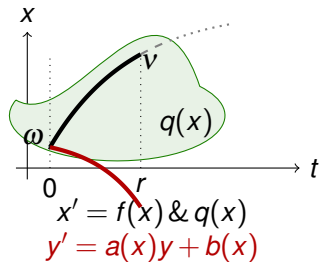
$[x' := f(x)]$ instantly mimics continuous effect $[x' = f(x)]$ on x'

$[x' := f(x)]$ selects vector field $x' = f(x)$ for subsequent differentials

Axiom (Differential Ghost)

(JAR'17)

$$\text{DG } [x' = f(x) \& q(x)]p(x) \leftrightarrow \exists y [x' = f(x), y' = a(x)y + b(x) \& q(x)]p(x)$$



Differential ghost/auxiliaries: extra differential equations that exist

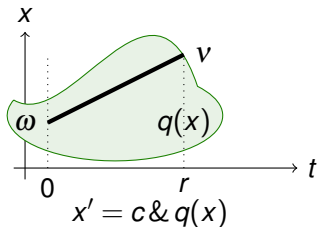
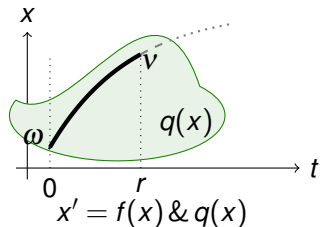
Can cause new invariants

“Dark matter” counterweight to balance conserved quantities

Axiom (Differential Solution)

(JAR'17)

$$\text{DS } [x' = c \& q(x)]p(x) \leftrightarrow \forall t \geq 0 ((\forall 0 \leq s \leq t q(x+cs)) \rightarrow [x := x+ct]p(x))$$



Differential solutions: solve differential equations
with DG, DC and inverse companions

Differential Substitution Lemmas

Lemma (Differential lemma)

If $\varphi \models x' = f(x) \wedge Q$ for duration $r > 0$, then for all $0 \leq \zeta \leq r$:

$$\text{Syntactic} \rightarrow \varphi(\zeta)[(\theta)'] = \frac{d\varphi(t)[\theta]}{dt}(\zeta) \leftarrow \text{Analytic}$$

Lemma (Differential assignment)

If $\varphi \models x' = f(x) \wedge Q$ then $\varphi \models \phi \leftrightarrow [x' := f(x)]\phi$

Lemma (Derivations)

$$(f(\bar{x}) + g(\bar{x}))' = (f(\bar{x}))' + (g(\bar{x}))'$$

$$(f(\bar{x}) \cdot g(\bar{x}))' = (f(\bar{x}))' \cdot g(\bar{x}) + f(\bar{x}) \cdot (g(\bar{x}))'$$

$$(c)' = 0$$

for arity 0 functions c

Lemma (Differential lemma)

If $\varphi \models x' = f(x) \wedge Q$ for duration $r > 0$, then for all $0 \leq \zeta \leq r$:

$$\text{Syntactic} \rightarrow \varphi(\zeta)[(\theta)'] = \frac{d\varphi(t)[\theta]}{dt}(\zeta) \leftarrow \text{Analytic}$$

Lemma (Differential assignment)

If $\varphi \models x' = f(x) \wedge Q$ then $\varphi \models \phi \leftrightarrow [x' := f(x)]\phi$

Lemma (Derivations)

$$(\theta + \eta)' = (\theta)' + (\eta)'$$

$$(\theta \cdot \eta)' = (\theta)' \cdot \eta + \theta \cdot (\eta)'$$

$$(c)' = 0$$

for arity 0 functions c

Differential Equation Axioms & Differential Axioms

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

$$\text{DI } ([x' = f(x) \& q(x)]p(x) \leftrightarrow [?q(x)]p(x)) \leftarrow [x' = f(x) \& q(x)](p(x))'$$

$$\text{DC } ([x' = f(x) \& q(x)]p(x) \leftrightarrow [x' = f(x) \& q(x) \wedge r(x)]p(x)) \\ \leftarrow [x' = f(x) \& q(x)]r(x)$$

$$\text{DE } [x' = f(x) \& q(x)]p(x, x') \leftrightarrow [x' = f(x) \& q(x)][x' := f(x)]p(x, x')$$

$$\text{DG } [x' = f(x) \& q(x)]p(x) \leftrightarrow \exists y [x' = f(x), y' = a(x)y + b(x) \& q(x)]p(x)$$

$$\text{DS } [x' = c \& q(x)]p(x) \leftrightarrow \forall t \geq 0 ((\forall 0 \leq s \leq t q(x + cs)) \rightarrow [x := x + ct]p(x))$$

$$+' (f(\bar{x}) + g(\bar{x}))' = (f(\bar{x}))' + (g(\bar{x}))'$$

$$\cdot' (f(\bar{x}) \cdot g(\bar{x}))' = (f(\bar{x}))' \cdot g(\bar{x}) + f(\bar{x}) \cdot (g(\bar{x}))'$$

$$c' (c)' = 0$$

- 1 **DI** proves a property of an ODE inductively by its differentials
- 2 **DE** exports vector field, possibly after DW exports evolution domain
- 3 **CE+CQ** reason efficiently in Equivalence or eEquational context
- 4 **G** isolates postcondition
- 5 **[:=]** differential assignment uses vector field

$$\begin{array}{c}
 \mathbb{R} \\
 \hline
 \vdash x^3 \cdot x + x \cdot x^3 \geq 0 \\
 \hline
 \text{[:=]} \vdash [x' := x^3] x' \cdot x + x \cdot x' \geq 0 \quad \text{CQ} \\
 \hline
 \text{G} \vdash [x' = x^3] [x' := x^3] x' \cdot x + x \cdot x' \geq 0 \\
 \hline
 \text{CE} \vdash [x' = x^3] [x' := x^3] (x \cdot x \geq 1)' \\
 \hline
 \text{DE} \vdash [x' = x^3] (x \cdot x \geq 1)' \\
 \hline
 \text{DI} \quad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1
 \end{array}$$

Example: Contextual Congruence Reasoning by US

$$\text{CQ} \frac{f() = g()}{p(f()) \leftrightarrow p(g())}$$

$$\text{CQ} \frac{(x \cdot x)' = x' \cdot x + x \cdot x'}{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}$$

$$\text{CE} \frac{P \leftrightarrow Q}{C(P) \leftrightarrow C(Q)}$$

$$\text{CE} \frac{(x \cdot x \geq 1)' \leftrightarrow x' \cdot x + x \cdot x' \geq 0}{[x' = x^3][x' := x^3](x \cdot x \geq 1)' \leftrightarrow [x' = x^3][x' := x^3]x' \cdot x + x \cdot x' \geq 0}$$

Example: Contextual Congruence Reasoning by US

$$\text{CQ} \frac{f() = g()}{p(f()) \leftrightarrow p(g())}$$

$$\text{CQ} \frac{(x \cdot x)' = x' \cdot x + x \cdot x'}{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}$$

with $\sigma \approx \{p(\cdot) \mapsto \cdot \geq 0, f() \mapsto (x \cdot x)', g() \mapsto x' \cdot x + x \cdot x'\}$

$$\text{CE} \frac{P \leftrightarrow Q}{C(P) \leftrightarrow C(Q)}$$

$$\text{CE} \frac{(x \cdot x \geq 1)' \leftrightarrow x' \cdot x + x \cdot x' \geq 0}{[x' = x^3][x' := x^3](x \cdot x \geq 1)' \leftrightarrow [x' = x^3][x' := x^3]x' \cdot x + x \cdot x' \geq 0}$$

with $\sigma \approx \{C(_) \mapsto [x' = x^3][x' := x^3]_, P \mapsto (x \cdot x \geq 1)', Q \mapsto x' \cdot x + x \cdot x' \geq 0\}$

$$\begin{array}{c}
 \text{CE} \frac{}{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \\
 \text{DE} \frac{}{\vdash [x' = x^3](x \cdot x \geq 1)'} \\
 \text{DI} \frac{}{x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1}
 \end{array}$$

- 1 Free function $j(x, x')$ for parametric differential computation

$$\begin{array}{c}
 \text{G} \frac{}{\vdash [x' = x^3][x' := x^3]j(x, x') \geq 0} \quad \frac{}{(x \cdot x \geq 1)' \leftrightarrow j(x, x') \geq 0} \\
 \text{CE} \frac{}{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \\
 \text{DE} \frac{}{\vdash [x' = x^3](x \cdot x \geq 1)'} \\
 \text{DI} \frac{}{x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1}
 \end{array}$$

- Free function $j(x, x')$ for parametric differential computation
- Again $G, [:=]$ to isolate differentially substituted postcondition

$$\begin{array}{c}
 \frac{[:=] \vdash [x' := x^3] j(x, x') \geq 0}{G \vdash [x' = x^3][x' := x^3] j(x, x') \geq 0} \\
 \text{CE} \frac{\quad}{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \\
 \text{DE} \frac{\quad}{\vdash [x' = x^3](x \cdot x \geq 1)'} \\
 \text{DI} \frac{\quad}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}
 \end{array}
 \quad
 \frac{\quad}{(x \cdot x \geq 1)' \leftrightarrow j(x, x') \geq 0}$$

- Free function $j(x, x')$ for parametric differential computation
- Again $G, [:=]$ to isolate differentially substituted postcondition

$$\begin{array}{c}
 \vdash j(x, x^3) \geq 0 \\
 \hline
 [:=] \vdash [x' := x^3] j(x, x') \geq 0 \\
 \hline
 G \vdash [x' = x^3][x' := x^3] j(x, x') \geq 0 \qquad \overline{(x \cdot x \geq 1)' \leftrightarrow j(x, x') \geq 0} \\
 \hline
 \text{CE} \qquad \qquad \qquad \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\
 \hline
 \text{DE} \qquad \qquad \qquad \vdash [x' = x^3](x \cdot x \geq 1)' \\
 \hline
 \text{DI} \qquad \qquad \qquad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1
 \end{array}$$

- 1 Free function $j(x, x')$ for parametric differential computation
- 2 Again $G, [:=]$ to isolate differentially substituted postcondition
- 3 Construct parametric $j(x, x')$ by axiomatic differential computation

$$\begin{array}{c}
 \vdash j(x, x^3) \geq 0 \\
 \hline
 [:=] \vdash [x' := x^3] j(x, x') \geq 0 \qquad \text{CQ} \frac{(x \cdot x)' \geq 0 \leftrightarrow j(x, x') \geq 0}{(x \cdot x \geq 1)' \leftrightarrow j(x, x') \geq 0} \\
 \hline
 G \vdash [x' = x^3][x' := x^3] j(x, x') \geq 0 \qquad \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\
 \hline
 \text{CE} \qquad \vdash [x' = x^3](x \cdot x \geq 1)' \\
 \hline
 \text{DE} \qquad \vdash [x' = x^3] x \cdot x \geq 1 \\
 \hline
 \text{DI} \qquad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1
 \end{array}$$

- 1 Free function $j(x, x')$ for parametric differential computation
- 2 Again $\mathbf{G}, [:=]$ to isolate differentially substituted postcondition
- 3 Construct parametric $j(x, x')$ by axiomatic differential computation

$$\begin{array}{c}
 \frac{\vdash j(x, x^3) \geq 0}{[:=] \vdash [x' := x^3] j(x, x') \geq 0} \\
 \frac{\text{G} \vdash [x' = x^3][x' := x^3] j(x, x') \geq 0}{\text{CE} \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \\
 \frac{\text{DE} \vdash [x' = x^3](x \cdot x \geq 1)'}{\text{DI} \quad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}
 \end{array}
 \qquad
 \frac{\text{CQ} \quad \frac{(x \cdot x)' = j(x, x')}{(x \cdot x)' \geq 0 \leftrightarrow j(x, x') \geq 0}}{(x \cdot x \geq 1)' \leftrightarrow j(x, x') \geq 0}$$

- 1 Free function $j(x, x')$ for parametric differential computation
- 2 Again $G, [:=]$ to isolate differentially substituted postcondition
- 3 Construct parametric $j(x, x')$ by axiomatic differential computation

4 **USR** instantiates proof by $\{j(x, x') \mapsto x' \cdot x + x \cdot x'\}$

$$\begin{array}{c}
 \vdash j(x, x^3) \geq 0 \\
 \hline
 [:=] \vdash [x' := x^3] j(x, x') \geq 0 \\
 \hline
 G \vdash [x' = x^3][x' := x^3] j(x, x') \geq 0 \\
 \hline
 \text{CE} \vdash [x' = x^3][x' := x^3] (x \cdot x \geq 1)' \\
 \hline
 \text{DE} \vdash [x' = x^3] (x \cdot x \geq 1)' \\
 \hline
 \text{DI} \quad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1
 \end{array}$$

$$\text{USR} \frac{\mathbb{R} \vdash x^3 \cdot x + x \cdot x^3 \geq 0 \quad x' \vdash (x \cdot x)' = x' \cdot x + x \cdot x'}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}$$

- 1 Free function $j(x, x')$ for parametric differential computation
- 2 Again $G, [:=]$ to isolate differentially substituted postcondition
- 3 Construct parametric $j(x, x')$ by axiomatic differential computation

$$\begin{array}{c}
 \text{4} \text{ USR instantiates proof by } \{j(x, x') \mapsto x' \cdot x + x \cdot x'\} \\
 \frac{}{\vdash j(x, x^3) \geq 0} \quad \frac{}{(x \cdot x)' = j(x, x')} \\
 \frac{[:=] \vdash [x' := x^3] j(x, x') \geq 0}{\text{G} \vdash [x' = x^3][x' := x^3] j(x, x') \geq 0} \quad \text{CQ} \frac{}{(x \cdot x)' \geq 0 \leftrightarrow j(x, x') \geq 0} \\
 \frac{}{\text{CE} \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \quad \frac{}{(x \cdot x \geq 1)' \leftrightarrow j(x, x') \geq 0} \\
 \frac{}{\text{DE} \vdash [x' = x^3](x \cdot x \geq 1)'} \\
 \frac{}{\text{DI} \quad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}
 \end{array}$$

$$\text{USR} \frac{\frac{*}{\mathbb{R} \vdash x^3 \cdot x + x \cdot x^3 \geq 0} \quad x' \frac{}{(x \cdot x)' = x' \cdot x + x \cdot x'}}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}$$

- 1 Free function $j(x, x')$ for parametric differential computation
- 2 Again $G, [:=]$ to isolate differentially substituted postcondition
- 3 Construct parametric $j(x, x')$ by axiomatic differential computation

$$\begin{array}{c}
 \text{4} \text{ USR instantiates proof by } \{j(x, x') \mapsto x' \cdot x + x \cdot x'\} \\
 \frac{\vdash j(x, x^3) \geq 0}{\text{[:=]} \vdash [x' := x^3] j(x, x') \geq 0} \quad \text{CQ} \frac{(x \cdot x)' = j(x, x')}{(x \cdot x)' \geq 0 \leftrightarrow j(x, x') \geq 0} \\
 \frac{\text{G} \frac{\vdash [x' = x^3][x' := x^3] j(x, x') \geq 0}{\vdash [x' = x^3][x' := x^3] (x \cdot x \geq 1)'}}{\text{CE} \vdash [x' = x^3][x' := x^3] (x \cdot x \geq 1)'} \\
 \frac{\text{DE} \vdash [x' = x^3] (x \cdot x \geq 1)'}{\text{DI} \quad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}
 \end{array}$$

$$\begin{array}{c}
 \text{USR} \frac{\text{R} \frac{*}{\vdash x^3 \cdot x + x \cdot x^3 \geq 0} \quad \text{US} \frac{(x \cdot x)' = (x')' \cdot x + x \cdot (x)'}{(x \cdot x)' = x' \cdot x + x \cdot x'}}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}
 \end{array}$$

- 1 Free function $j(x, x')$ for parametric differential computation
- 2 Again $G, [:=]$ to isolate differentially substituted postcondition
- 3 Construct parametric $j(x, x')$ by axiomatic differential computation

$$\begin{array}{c}
 \text{4} \text{ USR} \text{ instantiates proof by } \{j(x, x') \mapsto x' \cdot x + x \cdot x'\} \\
 \frac{\vdash j(x, x^3) \geq 0}{\text{[:=]} \vdash [x' := x^3] j(x, x') \geq 0} \quad \text{CQ} \frac{(x \cdot x)' = j(x, x')}{(x \cdot x)' \geq 0 \leftrightarrow j(x, x') \geq 0} \\
 \frac{\text{G} \frac{\vdash [x' = x^3][x' := x^3] j(x, x') \geq 0}{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'}}{\text{CE} \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \\
 \frac{\text{DE} \vdash [x' = x^3](x \cdot x \geq 1)'}{\text{DI} \quad x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}
 \end{array}$$

$$\begin{array}{c}
 \text{USR} \frac{\text{R} \frac{\text{*} \vdash x^3 \cdot x + x \cdot x^3 \geq 0}{\vdash x^3 \cdot x + x \cdot x^3 \geq 0} \quad \text{US} \frac{(f(\bar{x}) \cdot g(\bar{x}))' = (f(\bar{x}))' \cdot g(\bar{x}) + f(\bar{x}) \cdot (g(\bar{x}))'}{(x \cdot x)' = (x')' \cdot x + x \cdot (x)'} \quad x' \frac{(x \cdot x)' = (x')' \cdot x + x \cdot (x)'}{(x \cdot x)' = x' \cdot x + x \cdot x'}}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}
 \end{array}$$

- 1 Free function $j(x, x')$ for parametric differential computation
- 2 Again $G, [:=]$ to isolate differentially substituted postcondition
- 3 Construct parametric $j(x, x')$ by axiomatic differential computation

$$\begin{array}{c}
 \text{4} \text{ USR} \text{ instantiates proof by } \{j(x, x') \mapsto x' \cdot x + x \cdot x'\} \\
 \frac{\vdash j(x, x^3) \geq 0}{\text{[:=]} \vdash [x' := x^3] j(x, x') \geq 0} \quad \text{CO} \frac{(x \cdot x)' = j(x, x')}{(x \cdot x)' \geq 0 \leftrightarrow j(x, x') \geq 0} \\
 \frac{\text{G} \vdash [x' = x^3][x' := x^3] j(x, x') \geq 0}{\text{CE} \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \quad \text{DE} \vdash [x' = x^3](x \cdot x \geq 1)' \\
 \text{DI} \frac{}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1} \\
 \\
 \text{USR} \frac{\mathbb{R} \vdash x^3 \cdot x + x \cdot x^3 \geq 0 \quad \text{US} \frac{\text{US} \frac{}{(f(\bar{x}) \cdot g(\bar{x}))' = (f(\bar{x}))' \cdot g(\bar{x}) + f(\bar{x}) \cdot (g(\bar{x}))')} (x \cdot x)' = (x)' \cdot x + x \cdot (x)'}{(x \cdot x)' = x' \cdot x + x \cdot x'}}{*} \\
 x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1
 \end{array}$$

$$\begin{array}{c}
 \text{CE} \\
 \hline
 \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\
 \text{DE} \\
 \hline
 \vdash [x' = x^3](x \cdot x \geq 1)' \\
 \text{DI} \\
 \hline
 x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1
 \end{array}$$

- Start with identity differential computation result

$$\begin{array}{l} \mathbb{R} \text{-----} \\ (x \cdot x)' = (x \cdot x)' \\ \text{.'} \text{-----} \\ x' \text{-----} \\ \text{CT} \text{-----} \\ \text{-----} \end{array}$$

$$\begin{array}{l} \text{CE} \text{-----} \\ \vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)' \\ \text{DE} \text{-----} \\ \vdash [x' = x^3](x \cdot x \geq 1)' \\ \text{DI} \text{-----} \\ x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1 \end{array}$$

- 1 Start with identity differential computation result which proves

$$\begin{array}{c} \mathbb{R} \frac{*}{(x \cdot x)' = (x \cdot x)'} \\ \cdot' \\ x' \\ \text{CT} \end{array}$$

$$\begin{array}{c} \text{CE} \frac{}{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \\ \text{DE} \frac{}{\vdash [x' = x^3](x \cdot x \geq 1)'} \\ \text{DI} \frac{}{x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1} \end{array}$$

- 1 Start with identity differential computation result which proves
- 2 Construct differential computation result forward by \cdot'

$$\begin{array}{c}
 \mathbb{R} \frac{*}{(x \cdot x)' = (x \cdot x)'} \\
 \cdot' \frac{}{(x \cdot x)' = (x)'\cdot x + x \cdot (x)'} \\
 x' \\
 \text{CT}
 \end{array}$$

$$\begin{array}{c}
 \text{CE} \frac{}{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \\
 \text{DE} \frac{}{\vdash [x' = x^3](x \cdot x \geq 1)'} \\
 \text{DI} \frac{}{x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1}
 \end{array}$$

- 1 Start with identity differential computation result which proves
- 2 Construct differential computation result forward by \cdot' x'

$$\begin{array}{l}
 \mathbb{R} \frac{*}{(x \cdot x)' = (x \cdot x)'} \\
 \cdot' \frac{}{(x \cdot x)' = (x)'\cdot x + x \cdot (x)'} \\
 x' \frac{}{(x \cdot x)' = x' \cdot x + x \cdot x'} \\
 \text{CT} \frac{}{} \\
 \hline
 \hline
 \end{array}$$

$$\begin{array}{l}
 \text{CE} \frac{}{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \\
 \text{DE} \frac{}{\vdash [x' = x^3](x \cdot x \geq 1)'} \\
 \text{DI} \frac{}{x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1}
 \end{array}$$

- 1 Start with identity differential computation result which proves
- 2 Construct differential computation result forward by \cdot' x'
- 3 Embed differential computation result forward by CT

$$\begin{array}{c}
 \mathbb{R} \frac{*}{(x \cdot x)' = (x \cdot x)'} \\
 \cdot' \frac{(x \cdot x)' = (x \cdot x)' = (x)' \cdot x + x \cdot (x)'}{(x \cdot x)' = (x)' \cdot x + x \cdot (x)'} \\
 x' \frac{(x \cdot x)' = (x)' \cdot x + x \cdot (x)'}{(x \cdot x)' = x' \cdot x + x \cdot x'} \\
 \text{CT} \frac{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}
 \end{array}$$

$$\begin{array}{c}
 \text{CE} \frac{}{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \\
 \text{DE} \frac{}{\vdash [x' = x^3](x \cdot x \geq 1)'} \\
 \text{DI} \frac{}{x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1}
 \end{array}$$

- 1 Start with identity differential computation result which proves
- 2 Construct differential computation result forward by \cdot' x'
- 3 Embed differential computation result forward by CT
- 4 Construct differential invariant computation result forward accordingly

$$\begin{array}{c}
 \mathbb{R} \frac{*}{(x \cdot x)' = (x \cdot x)'} \\
 \cdot' \frac{(x \cdot x)' = (x \cdot x)' = (x)' \cdot x + x \cdot (x)'}{(x \cdot x)' = (x)' \cdot x + x \cdot (x)'} \\
 x' \frac{(x \cdot x)' = (x)' \cdot x + x \cdot (x)'}{(x \cdot x)' = x' \cdot x + x \cdot x'} \\
 \text{CT} \frac{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0}{(x \cdot x \geq 1)' \leftrightarrow x' \cdot x + x \cdot x' \geq 0} \\
 \text{CE} \frac{(x \cdot x \geq 1)' \leftrightarrow x' \cdot x + x \cdot x' \geq 0}{\vdash [x' = x^3][x' := x^3](x \cdot x \geq 1)'} \\
 \text{DE} \frac{\vdash [x' = x^3](x \cdot x \geq 1)'}{\vdash [x' = x^3](x \cdot x \geq 1)'} \\
 \text{DI} \frac{\vdash [x' = x^3](x \cdot x \geq 1)'}{x \cdot x \geq 1 \vdash [x' = x^3]x \cdot x \geq 1}
 \end{array}$$

- 1 Start with identity differential computation result which proves
- 2 Construct differential computation result forward by \cdot' x'
- 3 Embed differential computation result forward by CT
- 4 Construct differential invariant computation result forward accordingly
- 5 Resume backward proof with result computed by forward proof right

$$\begin{array}{c}
 \mathbb{R} \frac{}{(x \cdot x)' = (x \cdot x)'} \\
 \cdot' \frac{}{(x \cdot x)' = (x)' \cdot x + x \cdot (x)'} \\
 x' \frac{}{(x \cdot x)' = x' \cdot x + x \cdot x'} \\
 \text{CT} \frac{}{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0} \\
 \text{G} \frac{}{\vdash [x' = x^3][x' := x^3] x' \cdot x + x \cdot x' \geq 0} \quad \frac{}{(x \cdot x \geq 1)' \leftrightarrow x' \cdot x + x \cdot x' \geq 0} \\
 \text{CE} \frac{}{\vdash [x' = x^3][x' := x^3] (x \cdot x \geq 1)'} \\
 \text{DE} \frac{}{\vdash [x' = x^3] (x \cdot x \geq 1)'} \\
 \text{DI} \frac{}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}
 \end{array}$$

- 1 Start with identity differential computation result which proves
- 2 Construct differential computation result forward by \cdot' x'
- 3 Embed differential computation result forward by CT
- 4 Construct differential invariant computation result forward accordingly
- 5 Resume backward proof with result computed by forward proof right

$$\begin{array}{c}
 \mathbb{R} \frac{}{(x \cdot x)' = (x \cdot x)'} \\
 \cdot' \frac{}{(x \cdot x)' = (x)'\cdot x + x \cdot (x)'} \\
 x' \frac{}{(x \cdot x)' = x' \cdot x + x \cdot x'} \\
 \text{CT} \frac{[:=] \vdash [x' := x^3] x' \cdot x + x \cdot x' \geq 0}{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0} \\
 \text{G} \frac{}{\vdash [x' = x^3][x' := x^3] x' \cdot x + x \cdot x' \geq 0} \quad (x \cdot x \geq 1)' \leftrightarrow x' \cdot x + x \cdot x' \geq 0 \\
 \text{CE} \frac{}{\vdash [x' = x^3][x' := x^3] (x \cdot x \geq 1)'} \\
 \text{DE} \frac{}{\vdash [x' = x^3] (x \cdot x \geq 1)'} \\
 \text{DI} \frac{}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}
 \end{array}$$

- 1 Start with identity differential computation result which proves
- 2 Construct differential computation result forward by \cdot' x'
- 3 Embed differential computation result forward by CT
- 4 Construct differential invariant computation result forward accordingly
- 5 Resume backward proof with result computed by forward proof right

$$\begin{array}{c}
 \mathbb{R} \frac{}{(x \cdot x)' = (x \cdot x)'} \\
 \cdot' \frac{}{(x \cdot x)' = (x)' \cdot x + x \cdot (x)'} \\
 x' \frac{}{(x \cdot x)' = x' \cdot x + x \cdot x'} \\
 \mathbb{R} \frac{}{\vdash x^3 \cdot x + x \cdot x^3 \geq 0} \quad \text{CT} \frac{}{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0} \\
 [:=] \frac{}{\vdash [x' := x^3] x' \cdot x + x \cdot x' \geq 0} \quad \text{G} \frac{}{\vdash [x' = x^3][x' := x^3] x' \cdot x + x \cdot x' \geq 0} \\
 \text{CE} \frac{}{\vdash [x' = x^3][x' := x^3] (x \cdot x \geq 1)'} \\
 \text{DE} \frac{}{\vdash [x' = x^3] (x \cdot x \geq 1)'} \\
 \text{DI} \frac{}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}
 \end{array}$$

- 1 Start with identity differential computation result which proves
- 2 Construct differential computation result forward by \cdot' x'
- 3 Embed differential computation result forward by CT
- 4 Construct differential invariant computation result forward accordingly
- 5 Resume backward proof with result computed by forward proof right

$$\begin{array}{c}
 \mathbb{R} \frac{}{(x \cdot x)' = (x \cdot x)'} \\
 \cdot' \frac{}{(x \cdot x)' = (x)'\cdot x + x \cdot (x)'} \\
 x' \frac{}{(x \cdot x)' = x' \cdot x + x \cdot x'} \\
 \mathbb{R} \frac{*}{\vdash x^3 \cdot x + x \cdot x^3 \geq 0} \\
 \text{CT} \frac{[\cdot'] \vdash [x' := x^3] x' \cdot x + x \cdot x' \geq 0}{(x \cdot x)' \geq 0 \leftrightarrow x' \cdot x + x \cdot x' \geq 0} \\
 \text{G} \frac{}{\vdash [x' = x^3][x' := x^3] x' \cdot x + x \cdot x' \geq 0} \\
 \text{CE} \frac{}{\vdash [x' = x^3][x' := x^3] (x \cdot x \geq 1)'} \\
 \text{DE} \frac{}{\vdash [x' = x^3] (x \cdot x \geq 1)'} \\
 \text{DI} \frac{}{x \cdot x \geq 1 \vdash [x' = x^3] x \cdot x \geq 1}
 \end{array}$$

Theorem (Soundness)

replace all occurrences of $p(\cdot)$

$$US \frac{\phi}{\sigma(\phi)}$$

provided $FV(\sigma|_{\Sigma(\theta)}) \cap BV(\otimes(\cdot)) = \emptyset$ for each operation $\otimes(\theta)$ in ϕ

i.e. bound variables $U = BV(\otimes(\cdot))$ of **no** operator \otimes

are free in the substitution on its argument θ

(U -admissible)

If you bind a free variable, you go to logic jail!

Uniform substitution σ replaces all occurrences of $p(\theta)$ for any θ by $\psi(\theta)$

function sym. $f(\theta)$ for any θ by $\eta(\theta)$

program sym. a by α

$$US \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

Uniform Substitution

Theorem (Soundness)

replace all occurrences of $p(\cdot)$

Modular interface:
Prover vs. Logic

$$US \frac{\phi}{\sigma(\phi)}$$

provided $FV(\sigma|_{\Sigma(\theta)}) \cap BV(\otimes(\cdot)) = \emptyset$ for each operation $\otimes(\theta)$ in ϕ

i.e. bound variables $U = BV(\otimes(\cdot))$ of **no** operator \otimes
are free in the substitution on its argument θ

(U -admissible)

If you bind a free variable, you go to logic jail!

Uniform substitution σ replaces all occurrences of $p(\theta)$ for any θ by $\psi(\theta)$
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$$US \frac{[a \cup b]p(\bar{x}) \leftrightarrow [a]p(\bar{x}) \wedge [b]p(\bar{x})}{[v := v + 1 \cup x' = v]x > 0 \leftrightarrow [v := v + 1]x > 0 \wedge [x' = v]x > 0}$$

Correctness of Static Semantics

Lemma (Bound effect lemma)

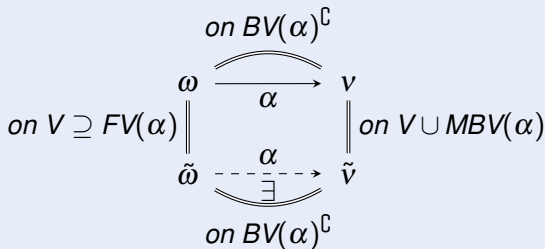
(Only $BV(\cdot)$ change)

If $(\omega, \nu) \in \llbracket \alpha \rrbracket$, then $\omega = \nu$ on $BV(\alpha)^{\complement}$.

Lemma (Coincidence lemma)

(Only $FV(\cdot)$ determine truth)

If $\omega = \tilde{\omega}$ on $FV(\theta)$ and $I = J$ on $\Sigma(\theta)$, then $\omega \llbracket \theta \rrbracket = \tilde{\omega} \llbracket \theta \rrbracket$
If $\omega = \tilde{\omega}$ on $FV(\phi)$ $\omega \in \llbracket \phi \rrbracket$ iff $\tilde{\omega} \in J \llbracket \phi \rrbracket$



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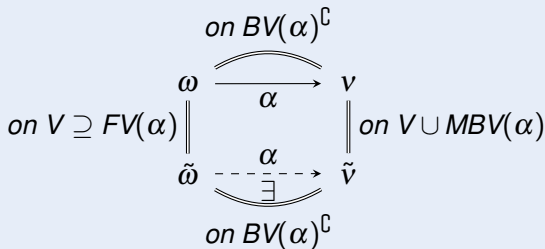
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$$\text{FV}((\theta)') =$$

$$\text{FV}(\rho(\theta_1, \dots, \theta_k)) =$$

$$\text{FV}(\phi \wedge \psi) =$$

$$\text{FV}(\forall x \phi) = \text{FV}(\exists x \phi) =$$

$$\text{FV}([\alpha]\phi) = \text{FV}(\langle \alpha \rangle \phi) =$$

$$\text{FV}(a) =$$

$$\text{FV}(x := \theta) =$$

$$\text{FV}(\text{?}Q) =$$

$$\text{FV}(x' = \theta \& Q) =$$

$$\text{FV}(\alpha \cup \beta) =$$

$$\text{FV}(\alpha; \beta) =$$

$$\text{FV}(\alpha^*) =$$

$$\text{FV}((\theta)') = \text{FV}(\theta)$$

$$\text{FV}(p(\theta_1, \dots, \theta_k)) = \text{FV}(\theta_1) \cup \dots \cup \text{FV}(\theta_k)$$

$$\text{FV}(\phi \wedge \psi) = \text{FV}(\phi) \cup \text{FV}(\psi)$$

$$\text{FV}(\forall x \phi) = \text{FV}(\exists x \phi) = \text{FV}(\phi) \setminus \{x\}$$

$$\text{FV}([\alpha]\phi) = \text{FV}(\langle \alpha \rangle \phi) = \text{FV}(\alpha) \cup (\text{FV}(\phi) \setminus \text{BV}(\alpha))$$

$$\text{FV}(a) = \mathcal{V}$$

for program symbol a

$$\text{FV}(x := \theta) = \text{FV}(\theta)$$

$$\text{FV}(\text{?}Q) = \text{FV}(Q)$$

$$\text{FV}(x' = \theta \& Q) = \{x\} \cup \text{FV}(\theta) \cup \text{FV}(Q)$$

$$\text{FV}(\alpha \cup \beta) = \text{FV}(\alpha) \cup \text{FV}(\beta)$$

$$\text{FV}(\alpha; \beta) = \text{FV}(\alpha) \cup (\text{FV}(\beta) \setminus \text{BV}(\alpha))$$

$$\text{FV}(\alpha^*) = \text{FV}(\alpha)$$

$$\text{FV}((\theta)') = \text{FV}(\theta) \cup \text{FV}(\theta)' \quad \text{caution}$$

$$\text{FV}(\rho(\theta_1, \dots, \theta_k)) = \text{FV}(\theta_1) \cup \dots \cup \text{FV}(\theta_k)$$

$$\text{FV}(\phi \wedge \psi) = \text{FV}(\phi) \cup \text{FV}(\psi)$$

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$$\text{FV}([\alpha]\phi) = \text{FV}(\langle \alpha \rangle \phi) = \text{FV}(\alpha) \cup (\text{FV}(\phi) \setminus \text{MBV}(\alpha)) \quad \text{caution}$$

$$\text{FV}(a) = \mathcal{V} \quad \text{for program symbol } a$$

$$\text{FV}(x := \theta) = \text{FV}(\theta)$$

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$$\text{BV}(\theta \geq \eta) = \text{BV}(\rho(\theta_1, \dots, \theta_k)) =$$

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$$BV(x := \theta) = \{x\}$$

$$BV(?Q) = \emptyset$$

$$BV(x' = \theta \ \& \ Q) = \{x, x'\}$$

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$$\text{MBV}(a) = \emptyset \quad \text{program symbol } a$$

$$\text{MBV}(\alpha) = \text{BV}(\alpha) \quad \text{other atomic HPs } \alpha$$

$$\text{MBV}(\alpha \cup \beta) = \text{MBV}(\alpha) \cap \text{MBV}(\beta)$$

$$\text{MBV}(\alpha; \beta) = \text{MBV}(\alpha) \cup \text{MBV}(\beta)$$

$$\text{MBV}(\alpha^*) = \emptyset$$

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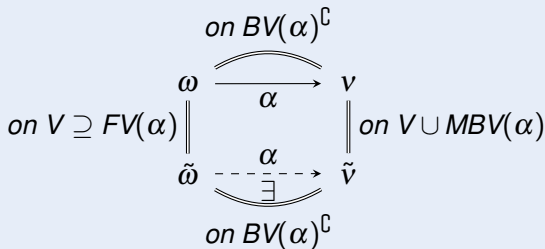
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Uniform Substitution

Theorem (Soundness)

replace all occurrences of $p(\cdot)$

Modular interface:
Prover vs. Logic

$$US \frac{\phi}{\sigma(\phi)}$$

provided $FV(\sigma|_{\Sigma(\theta)}) \cap BV(\otimes(\cdot)) = \emptyset$ for each operation $\otimes(\theta)$ in ϕ

i.e. bound variables $U = BV(\otimes(\cdot))$ of **no** operator \otimes
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Differential Equation Axioms & Differential Axioms

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

$$\text{DI } ([x' = f(x) \& q(x)]p(x) \leftrightarrow [?q(x)]p(x)) \leftarrow [x' = f(x) \& q(x)](p(x))'$$

$$\text{DC } ([x' = f(x) \& q(x)]p(x) \leftrightarrow [x' = f(x) \& q(x) \wedge r(x)]p(x)) \\ \leftarrow [x' = f(x) \& q(x)]r(x)$$

$$\text{DE } [x' = f(x) \& q(x)]p(x, x') \leftrightarrow [x' = f(x) \& q(x)][x' := f(x)]p(x, x')$$

$$\text{DG } [x' = f(x) \& q(x)]p(x) \leftrightarrow \exists y [x' = f(x), y' = a(x)y + b(x) \& q(x)]p(x)$$

$$\text{DS } [x' = c \& q(x)]p(x) \leftrightarrow \forall t \geq 0 ((\forall 0 \leq s \leq t q(x + cs)) \rightarrow [x := x + ct]p(x))$$

$$+' (f(\bar{x}) + g(\bar{x}))' = (f(\bar{x}))' + (g(\bar{x}))'$$

$$\cdot' (f(\bar{x}) \cdot g(\bar{x}))' = (f(\bar{x}))' \cdot g(\bar{x}) + f(\bar{x}) \cdot (g(\bar{x}))'$$

$$c' (c)' = 0$$



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Definition (Term semantics)

$([\cdot] : \text{Trm} \rightarrow (\mathcal{S} \rightarrow \mathbb{R}))$

$$\omega[f(\theta_1, \dots, \theta_k)] = I(f)(\omega[\theta_1], \dots, \omega[\theta_k]) \quad I(f) : \mathbb{R}^k \rightarrow \mathbb{R} \text{ smooth}$$

$$\omega[(\theta)'] = \sum_x \omega(x') \frac{\partial [\theta]}{\partial x}(\omega)$$

Definition (dL semantics)

$([\cdot] : \text{Fml} \rightarrow \wp(\mathcal{S}))$

$$[p(\theta_1, \dots, \theta_k)] = \{\omega : (\omega[\theta_1], \dots, \omega[\theta_k]) \in I(p)\} \quad I(p) \subseteq \mathbb{R}^k$$

$$[\langle \alpha \rangle \phi] = [\alpha] \circ [\phi]$$

P valid iff $\omega \in [P]$ for all states ω of all interpretations I

Definition (Program semantics)

$([\cdot] : \text{HP} \rightarrow \wp(\mathcal{S} \times \mathcal{S}))$

$$[a] = I(a) \quad I(a) \subseteq \mathcal{S} \times \mathcal{S}$$

$$[x' = f(x) \ \& \ Q] = \{(\varphi(0)|_{\{x'\}^c}, \varphi(r)) : \varphi \models x' = f(x) \wedge Q\}$$

$$[\alpha \cup \beta] = [\alpha] \cup [\beta]$$

$$[\alpha; \beta] = [\alpha] \circ [\beta]$$

$$[\alpha^*] = ([\alpha])^* = \bigcup_{n \in \mathbb{N}} [\alpha^n]$$

Differential Dynamic Logic with Interpretations: Semantics

Definition (Term semantics)

 $([\cdot] : \text{Trm} \rightarrow (\mathcal{S} \rightarrow \mathbb{R}))$

$$\begin{aligned}\omega[x] &= \omega(x) && \text{for variable } x \in \mathcal{V} \\ \omega[\theta + \eta] &= \omega[\theta] + \omega[\eta] \\ \omega[\theta \cdot \eta] &= \omega[\theta] \cdot \omega[\eta] \\ \omega[f(\theta_1, \dots, \theta_k)] &= I(f)(\omega[\theta_1], \dots, \omega[\theta_k]) && I(f) : \mathbb{R}^k \rightarrow \mathbb{R} \text{ smooth} \\ \omega[(\theta)'] &= \sum_x \omega(x') \frac{\partial [\theta]}{\partial x}(\omega)\end{aligned}$$

Definition (dL semantics)

 $([\cdot] : \text{Fml} \rightarrow \rho(\mathcal{S}))$

$$\begin{aligned}[\rho(\theta_1, \dots, \theta_k)] &= \{\omega : (\omega[\theta_1], \dots, \omega[\theta_k]) \in I(\rho)\} && I(\rho) \subseteq \mathbb{R}^k \\ [\langle \alpha \rangle \phi] &= [\alpha] \circ [\phi] \\ [[\alpha] \phi] &= [\neg \langle \alpha \rangle \neg \phi]\end{aligned}$$

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 $([\cdot] : \text{HP} \rightarrow \rho(\mathcal{S} \times \mathcal{S}))$

$$\begin{aligned}[\mathbf{a}] &= I(\mathbf{a}) && I(\mathbf{a}) \subseteq \mathcal{S} \times \mathcal{S} \\ [x' = f(x) \ \& \ Q] &= \{(\varphi(0)|_{\{x'\}^c}, \varphi(r)) : \varphi \models x' = f(x) \wedge Q\} \\ [\alpha \cup \beta] &= [\alpha] \cup [\beta] \\ [\alpha \cdot \beta] &= [\alpha] \circ [\beta]\end{aligned}$$

Differential Dynamic Logic with Interpretations: Semantics

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 $([\cdot] : \text{Trm} \rightarrow (\mathcal{S} \rightarrow \mathbb{R}))$

$$\omega[f(\theta_1, \dots, \theta_k)] = I(f)(\omega[\theta_1], \dots, \omega[\theta_k]) \quad I(f) : \mathbb{R}^k \rightarrow \mathbb{R} \text{ smooth}$$

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$$[\theta \geq \eta] = \{\omega : \omega[\theta] \geq \omega[\eta]\}$$

$$[\rho(\theta_1, \dots, \theta_k)] = \{\omega : (\omega[\theta_1], \dots, \omega[\theta_k]) \in I(\rho)\} \quad I(\rho) \subseteq \mathbb{R}^k$$

$$[\neg\phi] = ([\phi])^c$$

$$[\phi \wedge \psi] = [\phi] \cap [\psi]$$

$$[\exists x \phi] = \{\omega \in \mathcal{S} : \omega_x^r \in [\phi] \text{ for some } r \in \mathbb{R}\}$$

$$[\langle \alpha \rangle \phi] = [\alpha] \circ [\phi] = \{\omega : v \in [\phi] \text{ for some } v (\omega, v) \in [\alpha]\}$$

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$$[\text{Loop } Q] = [\text{Loop } \neg Q]$$

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$$[[x := \theta]] = \{(\omega, \nu) : \nu = \omega \text{ except } \nu[x] = \omega[\theta]\}$$

$$[[?Q]] = \{(\omega, \omega) : \omega \in [[Q]]\}$$

$$[[x' = f(x) \& Q]] = \{(\varphi(0)|_{\{x'\}^c}, \varphi(r)) : \varphi \models x' = f(x) \wedge Q\}$$

$$[[\alpha \cup \beta]] = [[\alpha]] \cup [[\beta]]$$

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$$[[\alpha^*]] = ([[\alpha]])^* = \bigcup_{n \in \mathbb{N}} [[\alpha^n]]$$