### **Formally Analyzing Adaptive Flight Control**

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**System Development** 



Focus here is on verification at the design phase of

Adaptive flight control systems

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Adaptive: Additional red loop

To compensate for the unknown dynamics arising from aircraft damage

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## Verifying Adaptive System

Challenges:

- Unknown plant (aircraft) model
- Nonlinear functions (kernel functions)
- Unknown initial weights of the neural net
- Unknown assumptions
- Complexity of model: mixed discrete and continuous, dimension

## **Formal Verification**

Formal verification gives correctness guarantees – for all possible behaviors

- 1. Build a model of the system
  - (a) Model each component controller, aircraft, NN
  - (b) Model disturbances nondeterminism, symbolic parameters
  - (c) Specify the property
- 2. Formally verify the system

You verify what you model

## Why Formal Verification?

Why use formal verification?

- 1. Alternative to doing simulation and testing
- 2. Equivalent to doing an analytic proof
- 3. Do a new proof, or machine check/validate a hand proof
- 4. Verify different safety and stability properties
- 5. Redo proofs if design is changed
- 6. Applies to both design and implementation
- 7. Helps in certification

## **Bounded Verification**

Typical verification approaches-

- iterative over-approximation of the reachable set
- abstraction
- smart simulations

Bounded Verification is a different technique for Safety and Stability verification of Continuous and Hybrid dynamical systems

- Reduce verification problem to constraint solving
- Use modern constraint solvers to solve the constraint

## **Outline/Summary**

- 1. Bounded Verification: Verification  $\mapsto \exists \forall$  solving
- 2. Solving  $\exists \forall$  formulas
- 3. Analyzing adaptive flight control
  - 3.1 Modeling Neural Network Direct MRAC
  - 3.2 Verifying stability and invariance properties of the model using the bounded verification technique

#### Sources for the Model:

- N. Nguyen and K. Krishnakumar, "An optimal control modification to model-reference adaptive control for fast adaptation", AIAA GNC 2008.
- Matlab scripts for simulating direct, indirect, and hybrid adaptive fight control (source: Stephen A. Jacklin, NASA Ames)



## **Bounded Verification**

A generic approach for analysis of continuous and hybrid dynamical systems based on symbolic constraint solving

Key Observation: Verification = searching for right witness

Property	Witness
Stability	Lyapunov function
Safety	Inductive Invariant
Liveness	Ranking function
Controllability	Controlled Invariant

How to find the right witness?

# **Finding the Witness**

Key idea: Bounded search for witnesses of a specific form

High-level outline of the procedure:

- 1. Fix a form (template) for the witness function Quadratic template:  $ax^2 + by^2$
- 2. Existence of a witness (of the chosen form) is encoded as a constraint

$$\exists a, b: \forall x, y: ax^2 + by^2 \ge c \Rightarrow \frac{d}{dt}(ax^2 + by^2) < 0$$

3. Solve the constraint

### **Quick Introduction to Logic**

Let  $V(a, b, x, y) := ax^2 + by^2$ 

There exist values for a, b, c such that for all values of x, y, if  $V(a, b, x, y) \ge c$ , then  $\dot{V} < 0$ 

$$\exists a, b, c : \forall x, y : V(a, b, x, y) \ge c \implies \frac{dV}{dt} < 0$$

Add requirement that a, b, c are positive

$$\exists a, b, c : a > 0 \land b > 0 \land c > 0 \land (\forall x, y : V(a, b, x, y) \ge c \implies \frac{dV}{dt} < 0)$$

Tarski's Result: These formulas can be solved

#### **Safety Verification using Inductive Invariants**

A discrete-time system always remains inside the set  $Safe(\vec{x})$  of good states if there is an inductive invariant  $Inv(\vec{x})$  such that

Template:  $\mathcal{I}nv(\vec{a}, \vec{x})$ Generated Constraint:  $\exists \vec{a} : \forall \vec{x}, \vec{x'} : (Init(\vec{x}) \Rightarrow \mathcal{I}nv(\vec{a}, \vec{x})) \land$   $(\mathcal{I}nv(\vec{a}, \vec{x}) \land t(\vec{x}, \vec{x'}) \Rightarrow \mathcal{I}nv(\vec{a}, \vec{x'})) \land$  $(\mathcal{I}nv(\vec{a}, \vec{x}) \Rightarrow Safe(\vec{x}))$ 

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#### **Safety Verification: Continuous-Time**

A continuous-time system  $\dot{\vec{x}} = f(\vec{x})$  always remains inside the set  $Safe(\vec{x})$  of good states if there is an inductive invariant  $Inv(\vec{a}, \vec{x})$  such that

 $\begin{aligned} \exists \vec{a} : \forall \vec{x} : & (Init(\vec{x}) \Rightarrow \mathcal{I}nv(\vec{a}, \vec{x})) \land \\ & (\vec{x} \in \partial \mathcal{I}nv(\vec{a}, \vec{x}) \Rightarrow f(\vec{x}) \in \mathbf{T}\mathcal{I}nv(\vec{a}, \vec{x})) \land \\ & (\mathcal{I}nv(\vec{a}, \vec{x}) \Rightarrow Safe(\vec{x})) \end{aligned}$ 

The middle condition can be formulated for polynomial systems as:  $p \ge 0$  is inductive if

$$\forall (\vec{x}) : p(\vec{x}) = 0 \Rightarrow \vec{\nabla} p(\vec{x}) \cdot f(\vec{x}) \ge 0$$

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# Digression

Unsound, but sound variant and even relatively complete variants exist

(A1)	$\texttt{Init} \Rightarrow p \geq 0$
(A2)	$p = 0 \Rightarrow L_f(p) \ge 0$
(A3)	$p \geq 0 \Rightarrow \texttt{Safe}$
(A4)	$p=0 \Rightarrow \vec{\nabla} p \neq 0$
	$ extsf{Reach(CDS)} \subseteq  extsf{Safe}$

Figure 1: Sound, but incomplete, rule for safety verification of polynomial CDS CDS := (X, Init, f) and safety property Safe  $\subseteq X$ .

Relatively complete

#### **Bounded Stability Verification**

$$\begin{array}{rcl} (S1): & \text{Init} & \Rightarrow & V \ge 0 \\ (S2): & V > 0 & \Rightarrow & \frac{dV}{dt} < 0 \\ (S3): & V \le 0 & \Rightarrow & \phi \\ & & \text{Init} & \Rightarrow & \mathbb{F}(\phi) \end{array} \end{array} \qquad \begin{array}{rcl} (T1): & \neg \phi & \Rightarrow & V > 0 \\ (T2): & \neg \phi & \Rightarrow & \frac{dV}{dt} < 0 \\ & & & true & \Rightarrow & \mathbb{G}(\mathbb{F}(\phi)) \end{array}$$

Figure 2: On the left, an inference rule for verifying that a continuous system CDS := (X, f) eventually reaches  $\phi$  starting from any state in Init. On the right, an inference rule for verifying that a continuous system CDS := (X, f) always eventually reaches  $\phi$ .

# **Proving Bounded Stability**

Constraints can also encode that some function is a Lyapunov function.

Some systems may not be globally stable

We can also generate assumptions on the inputs (subset of the global state space) that will guarantee stability or safety

Idea: Use a template for the assumption



## **Controllability Verification**

Our approach can be used to synthesize controllers that preserve safety and/or stability

A continuous-time system  $\dot{\vec{x}} = f(\vec{x}, \vec{u})$  can be made to remain inside the set Safe( $\vec{x}$ ) of good states if there is an controlled inductive invariant  $CInv(\vec{a}, \vec{x})$  such that

$$\begin{aligned} \exists \vec{a} : \forall \vec{x} : & (Init(\vec{x}) \Rightarrow \mathcal{C}Inv(\vec{a}, \vec{x})) \land \\ & (\vec{x} \in \partial \mathcal{C}Inv(\vec{a}, \vec{x}) \Rightarrow \exists \vec{u} : f(\vec{x}, \vec{u}) \in \mathbf{T}\mathcal{C}Inv(\vec{a}, \vec{x})) \land \\ & (\mathcal{C}Inv(\vec{a}, \vec{x}) \Rightarrow Safe(\vec{x})) \end{aligned}$$

Similarly for controlled Lyapunov function

#### **Overview of Bounded Verification**

Given continuous dynamical system, and optionally property *Safe*:

- Guess a template  $\mathcal{I}nv(\vec{a}, \vec{x})$ 
  - For stability, this will be a Lyapunov function
  - For safety, this will be an inductive invariant
- Guess a template for the assumption  $\mathcal{A}(\vec{b}, \vec{x})$  ( if any)
- Generate the  $\exists \forall$  verification condition:  $\exists \vec{a}, \vec{b} : \forall \vec{x} : \mathcal{A}(\vec{b}, \vec{x}) \land \cdots \Rightarrow \phi$ 
  - $\circ~$  Formula  $\phi$  states that  $\mathcal{I}\!nv$  is a Lyapunov fn/inductive invariant
- Solve the formula to get values for  $\vec{a}$  and  $\vec{b}$

## **Related Work**

The bounded verification approach encompasses

- Template-based invariant generation (Sankaranarayanan et al., Kapur)
- Barrier certificates (Prajna et al.)
- Constraint-based approach for verification (Gulwani et al.)

Bounded verification is the dual of bounded falsification (aka bounded model checking)

The real problem is deciding  $\exists \forall$  formulas over the reals

## **Part II: Solving** ∃∀ formulas

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Part II: Solving  $\exists \forall$  formulas: 23



Bounded verification: verification of hybrid systems  $\mapsto$  checking validity of  $\exists \vec{u} : \forall \vec{x} : \phi$ 

When  $\phi$  is over polynomials, this is decidable (e.g. QEPCAD)

More practically, use heuristics to decide  $\exists \vec{u} : \forall \vec{x} : \phi$ 

- 1. Eliminate  $\forall: \exists \vec{u}: \forall \vec{x}: \phi \mapsto \exists \vec{u}: \exists \vec{\lambda}: \phi'$
- 2. Search for  $\vec{u}$  and  $\vec{\lambda}$  over a finite domain using SMT (bit vector) solver

**Step 1:** 
$$\exists \forall$$
 to  $\exists$ 

For linear arithmetic, Farkas' Lemma eliminates  $\forall$ 

 $\begin{aligned} \forall \vec{x} : p_1 &\geq 0 \land p_2 \geq 0 \Rightarrow p_3 \geq 0, \text{iff} \\ \exists \vec{\lambda} : p_3 &= \lambda_1 p_1 + \lambda_2 p_2 \land \lambda_1 \geq 0 \land \lambda_2 \geq 0 \end{aligned}$ 

For nonlinear, we can still use this and be sound, but incomplete

We can partially regain completeness by using Positivstellensatz

**Step 2:** ∃ **to Bit-Vectors** 

Farkas Lemma/Posit. :  $\exists \forall \mapsto \exists$ Solving the  $\exists$  formula

One approach: Search for solutions in a finite range using bit-vector decision procedures

$$\begin{aligned} \exists u \in \mathbb{R} : (u^2 - 2u = 3 \land u > 0) \\ \Leftarrow \quad \exists u \in \mathbb{Z} : (u^2 - 2u = 3 \land u > 0) \\ \Leftarrow \quad \exists u \in \mathbb{Z} : (-32 \le u < 32 \land u^2 - 2u = 3 \land u > 0) \\ \Leftarrow \quad \exists \vec{b} \in \mathbb{B}^6 : (u * u - 2 * u = 3 \land u > 0) \end{aligned}$$

We use Yices to search for finite bit length solutions for the original nonlinear constraint

$$\vec{b} = 000011$$

**Overall Approach** 

Given hybrid system HS and optionally property *Safe*:

- Guess a template for witness  $Inv(\vec{u}, \vec{x})$
- Generate the verification condition:  $\exists \vec{u} : \forall \vec{x} : \phi$
- Solve using either QEPCAD or
  - Eliminate  $\forall$  using Farkas' Lemma:  $\exists \vec{u} : \exists \vec{\lambda} : \psi$
  - Guess sizes for  $\vec{u}, \vec{\lambda}: \exists b \vec{v}_u : \exists b \vec{v}_\lambda : \psi'$
  - Ask Yices to search for solutions
- If a satisfying assignment is found, system proved safe



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## **NN Direct Model Reference Adaptive Control**



#### Sources:

- N. Nguyen and K. Krishnakumar, "An optimal control modification to model-reference adaptive control for fast adaptation", AIAA GNC 2008.
- Matlab scripts for simulating direct, indirect, and hybrid adaptive flight control (source: Stephen A. Jacklin, NASA Ames)

## **Step 1: Modeling Direct MRAC**

 $\vec{x}$ : 3 × 1 vector of roll, pitch, and yaw rates of the aircraft.

 $\vec{u}$ : 3 × 1 vector of aileron, elevator, and rudder inputs.

 $\vec{z}$ : 3 × 1 trim state vector of angle of attack, angle of sideslip, and engine throttle.

The dynamics of the aircraft are given by

$$\dot{\vec{x}} = A\vec{x} + B\vec{u} + G\vec{z} + f(\vec{x}, \vec{u}, \vec{z})$$
(1)

where A, B, G are known matrices in  $\Re^{3 \times 3}$  and f represent the unknown term (caused by uncertainty or damage to the aircraft).

## **Step 1: Modeling Direct MRAC**

We tried to build a continuous dynamical system model

State space:  $x_m$ ,  $int x_e$ , x, L,  $\beta$ , f

$$\dot{x_m} = A_m(x_m - r)$$
  

$$in\dot{t}x_e = x_m - x$$
  

$$\dot{x} = A_m(x_m - r) + K_p(x_m - x) + K_i intx_e - L'\beta + f$$
  

$$\dot{L} = -\Gamma\beta(intx_e^T K_i^{-1} + (x_m - x)^T K_p^{-1}(I + K_i^{-1}))$$
  

$$\dot{\beta} = \dots$$
  

$$\dot{f} = \dots$$
  
Constants :  $\Gamma, K_p, K_i, A_m,$   
Unknown/Symbolic Parameters :  $r, f, \dot{f}$ 

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#### **Step 1: Modeling Direct MRAC**

- r commanded value for x
- $x_m$  desired value for x, calculated using reference model
- x actual value for x, determined by the damaged aircraft
- $x_e$  error,  $x_m x$
- $intx_e$  integral of the error,  $\int x_e$
- *L* weights of the NN
- $\beta$  fixed functions,  $L'\beta$  = adaptive control term
- f Damaged dynamics,  $f = \dot{x} \dot{x}_u$
- $u_e \qquad K_p x_e + K_i int x_e$

$$\dot{x_d}$$
  $\dot{x_m} + u_e - uad$ 

weight update / neural net learning

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## **Step 1: Modeling Direct MRAC: Issues**

Dynamics for  $\beta$ :  $\dot{\beta} = \dots$ 

• There are two options here:

**Option 1.** Use  $\beta$  from the NASA Matlab scripts

**Option 2.** Leave  $\beta$  as unknown symbolic parameters

• If we use **Option 1** 

There is an algebraic loop on u: u(t) depends on u(t)Leads to complications – not pursued further.

• If we use Option 2

Analysis independent of  $\beta$ 

Need assumption on  $\beta$  (to capture damaged dynamics f)

Used in [NguyenKrishnakumar08]

## **Step 1: Modeling Direct MRAC: Issues**

Dynamics of  $f: \dot{f} = \dots$ 

• Dynamics of damaged aircraft:

$$\dot{x} = A_u \vec{x} + B_u \vec{\sigma} + F_u \vec{u} + f(\vec{x}, \vec{\sigma}, \vec{u})$$

f is unknown

- $\dot{f}$  is also unknown
- We leave f and  $\dot{f}$  as unknown symbolic parameters
- We wish to prove properties of the system for any  $f, \dot{f}$
- Which is not possible, hence need assumptions

We will verify ... assuming that ...

**Step 1: Final Model** 

$$\dot{x}_e = -K_p x_e - K_i int x_e + L'\beta - f$$

$$int x_e = x_e$$

$$\dot{L} = -\Gamma\beta(int x_e^T K_i^{-1} + (x_m - x)^T K_p^{-1}(I + K_i^{-1}))$$

$$\dot{\beta} = f_1$$

$$\dot{f} = f_2$$

state variables $x_e, int x_e, L, \beta, f$ unknown parameters $f_1, f_2$ fixed parameters $\Gamma, K_p, K_i$ 

## **Step 1: Simulating the Original Model**

#### Standard PI Controller without adaptation:



Pitch command : Roll and Yaw respond bcos of aymmetric damage Response unacceptable due to excessive roll and yaw rates

### **Step 1: Simulating the Model with MRAC**

Standard MRAC Controller using learning rate  $\Gamma = 10^4$ :



Pitch command : Roll and Yaw respond bcos of aymmetric damage

Tracking performance improves drastically

High-frequency oscillations in yaw, lesser in pitch, roll channel

## **Step 1.5: Simulating the Original Model**

Adaptation based on estimating f:



Pitch command : Roll and Yaw respond bcos of aymmetric damage Tracking performance improves drastically Any High-frequency oscillations?



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We first verify that error remains bounded assuming that the NN works properly

Assumption	$(u_{ad} - f)$ is bounded	Template: $  L'\beta - f  ^2 \le a$
Assumption	$  x_e  $ exceeds bound	Template: $  x_e  ^2 > c$
Guarantee	Exists a Lyapunov function	Template: $  x_e  ^2 + b  intx_e  ^2$

Generated formula:  $\exists a, b, c : \forall x_e, int x_e, L, \beta, f : \dots$ 

Values computed by the constraint solver: b = 10, 25c > a > 0

Assuming  $L'\beta - f$  is bounded, the error  $x_e$  eventually remains bounded – irrespective of  $\beta, f, L, \dot{f}, \ldots$ 

The above property holds even under a different assumption.

Assumption	$\frac{  x_e  }{  u_{ad}-f  }$ exceeds bound	$  x_e  ^2 > c  u_{ad} - f  ^2$
Guarantee	Exists a Lyapunov function	$  x_e  ^2 + b  intx_e  ^2$

Generated formula:  $\exists b, c : \forall x_e, int x_e, L, \beta, f : \dots$ 

Values computed by the constraint solver: b = 10, 25c > 1

The error  $x_e$  always eventually drops below a constant factor of the NN approximation error – irrespective of  $\beta, f, L, \dot{f}, \ldots$ 

Can we show that the weights L also eventually remain bounded ?

Assume  $f = L^{*'}\beta$ 

Assume	$\beta$ is bounded	$  \beta  ^2 \le e$
Assume	$  x_e  $ exceeds bound	$  x_e  ^2 > a$
Prove	Exists an invariant	$  x_e  ^2 + b  intx_e  ^2 + c  L - L^*  ^2 \le d$

Generated formula:  $\exists a, b, c, d, e : \forall x_e, int x_e, L, \beta, f : \dots$ 

Values computed by the constraint solver:  $10 - 1 - 20(d - 1)^2 - (11 - 2)^2$ 

 $b = 10, c = \frac{1}{2200}, 20(d-a)^2 e < 11a^2$ 

When  $||x_e||^2 > a$ , then the set  $||x_e||^2 + b||intx_e||^2 + c||L - L^*||^2 < d$  is an invariant – assuming  $\beta^2$  is bounded by e.

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Can we show that the weights L also eventually remain bounded ?

Assume  $f = L^{*'}\beta$ 

Assume	$(u_{ad} - f)$ is bounded	$  L'\beta - f  ^2 \le e$
Assume	$  x_e  $ exceeds bound	$  x_e  ^2 > a$
Prove	Exists an invariant	$  x_e  ^2 + b  intx_e  ^2 + c  L - L^*  ^2 \le d$

Generated formula:  $\exists a, b, c, d, e : \forall x_e, int x_e, L, \beta, f : \dots$ 

Values computed by the constraint solver:  $b = 10, c = \frac{1}{2200}, (d - a)e < 1210a^2$ 

When  $||x_e|| > a$ , then the set  $||x_e||^2 + b||intx_e||^2 + c||L - L^*||^2 < d$  is an invariant – assuming  $(L - L^*)'\beta$  is bounded.

### **Step 2: Verifying the Model: Issues**

- Constraint solver:  $\exists \forall$  formulas over the reals
  - Our implementation: fast, but incomplete
    - \* Poor in handling squares
    - $\star$  Can not solve all the constraints
  - QEPCAD: slow and unreliable, but complete
- Automation of template generation
  - difficult in general
  - possible for NN adaptive flight control systems
- Automating model extraction

## **Other Case Studies**

The same approach used to verify bounded stability of a flight controller from: T. Lee and Y. Kim, "Nonlinear adaptive flight control using backstepping and neural networks controller", J. of Guidance, Control, and Dynamics:24(4), 2001.

The method has also been used to verify traditional control systems and other hybrid dynamical systems

- adaptive cruise control in automobiles
- models from systems biology
- human blood glucose metabolism model



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Part IV: Discussion and Conclusion: 47

## What is novel in the technique?

**Computer Science** 

- The template+constraint-solving approach is different from the usual verification approaches
  - reachability
  - abstraction
- Bounded Falsification (BMC) vs. Bounded Verification

Control

• The approach is standard, but the novelty is in generating more precise constraints and using symbolic solvers for testing their feasibility

## Why is the technique so effective?

- This is the classical approach only slightly modified to
  - generate more precise constraints
  - $\circ\,$  that can be  $\,$  non-convex  $\,$
  - $\circ~$  solved using modern solvers such as
    - \* fast constraint solvers called SMT solvers
    - complete symbolic solver like QEPCAD
       replacing optimization by feasibility or satisfiability
- Systems have several invariants/Lyapunov functions that can be searched using few templates
- Correct systems have simple witnesses
- Robust technique does not require any careful tuning or a smart user Handles unknown parameters

# **Future Work**

- Modeling and Analysis
  - Complete analysis of NN direct MRAC
  - Analyze other variants of direct MRAC
  - Analyze indirect and hybrid NN adaptive flight control
- Add automation for template generation for this specific domain
- Improve automation for constraint solving



We have generic prototype implementations for:

- Generating constraint from continuous dynamical model: Given a CDS and templates, generates an ∃∀ constraint
- Eliminating ∀ quantifier: Given an ∃∀ constraint, eliminates the ∀ and return an ∃ formula
- Solver for  $\exists$  formulas
- Off-the-shelf tool QEPCAD

## **Tool Development: Issues**

- Constraint generation only for safety verification
  - Need constraint generation for stability verification
  - May need a careful study of the underlying proof rule
- Extracting CDS model from a more intuitive front-end description ?
- Solver for  $\exists \forall$  constraints
  - Need to balance completeness and efficiency
  - Domain-specific heuristics

# Conclusion

- We are verifying designs of NN adaptive flight control systems
- The bounded verification approach
  - $\circ\,$  reduces verification to  $\exists\forall\,$  constraint solving