Symbolic Parametric Analysis of Linear Hybrid Systems with BDD-like Data-Structures

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Model-checker/simulator red 5.0 will be available at http://cc.ee.ntu.edu.tw/~val

Abstract

We use dense evaluation ordering to define HRD (Hybrid-Restriction Diagram), a new BDD-like data-structure for the representation and manipulation of state-spaces of linear hybrid automata. We present and discuss various manipulation algorithms for HRD, including the basic set-oriented operations, weakest precondition calculation, and normalization. We implemented the ideas and experimented to see their performance. Finally, we have also developed a pruning technique for state-space exploration based on parameter valuation space characterization. The technique showed good promise in our experiment.

Keywords: data-structures, BDD, hybrid automata, verification, model-checking

1 Introduction

Symbolic analysis of linear hybrid automata (LHA) [5, 7] can generate a symbolic characterization of the reachable state-space of the LHA. When static parameters (system variables whose values are decided before run-time and never changed in run-time) are used in LHAs, such symbolic characterizations may shed important feedback information to engineers. For example, we may use such symbolic characterizations to choose proper parameter values to avoid from unsafe system designs. Unfortunately, LHA systems are extremely complex and not subject to algorithmic analysis [8]. Thus in real-world applications, it is very important to use every measure to enhance the efficiency of LHA parametric analysis.

In this work, we extend BDD-like data-structures [10, 12] for the representation and manipulation of LHA state-spaces. BDD-like data-structures have the advantage of data-sharing in both representation and manipulation and have shown great success in VLSI verification industry. One of the major difficulties to use BDD-like data-structures to analyze LHAs comes from the unboundedness of the dense variable value ranges and the unboundedness of linear constraints. To explain one of the major contribution of this work, we need to discuss the following issue first. In the research of BDD-like data-structures, there are two classes of variables: system variables and decision atoms [23]. System variables are those used in the input behavior descriptions. Decision atoms are those labeled on each BDD nodes. For discrete systems, these two classes are the same, that is, decision atoms are exactly those system variables. But for dense-time systems, decision atoms can be different from state variables. For example, in CDD [11] and CRD [23], decision atoms are of the form \( x - x' \) where \( x \) and \( x' \) are system variables of type clock.

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‡This article is also available at ACM CoRR (Computing Research Repository, http://www.acm.org/corr/), user:cs.DS/0306113.
§We would like to express special thanks to the TReX team who have helped us to use TReX in the experiment. Especially, since we haven’t purchased the library package used in TReX for backward analysis, Mihaela Sighireanu and Aurore Collomb-Annichini has kindly collected the performance data of TReX in backward analysis for us.
Previous work on BDD-like data-structures are based on the assumption that decision atom domains are of finite sizes. Thus we need new techniques to extend BDD-like data-structures to represent and manipulate state-spaces of LHAs. Our innovations include using constraints like $-3A + x - 4y$ (where $A, x, y$ are dense variables), as the decision atoms and using total dense orderings among these atoms. In this way, we devised HRD (Hybrid-Restriction Diagram) and successfully extend BDD-technology to models with unbounded domains of decision atoms.

In total, we defined three total dense-orderings for HRD constraints (section 6). We also present algorithms for set-oriented operations (section 7) and symbolic weakest precondition calculation (section 9), procedures for symbolic parametric analysis (section 9), and discuss our implementation of symbolic convex polyhedra representation normalization (section 10). Especially, in the presentation of our previous work of BDD-like data-structures for timed automata, people usually asked for presentation of our algorithms for weakest precondition construction. In this paper, we endeavored to make a concise presentation.

We have also developed a technique for fast parametric analysis of LHA (section 11). The technique prunes state-space exploration based on static parameter space characterization. The technique gives us very good performance. Desirably, this technique does not sacrifice the precision of parametric analysis. Especially, for one benchmark, the state-space exploration does not converge without this technique! To our knowledge, nobody else has come up with a similar technique. Finally, we have implemented our ideas in our tool red 5.0 and reported our experiments to see how the three dense-orderings perform and how our implementation performs in comparison with HyTech 2.4.5 [14] and TReX 1.3 [1,3].

2 Related work

Many modern model-checkers [18, 23, 27] for timed automata [6] are built around symbolic manipulation procedures [7, 15] of zones, which means behaviorally equivalent convex state spaces of timed automata. The most popular data-structure for zones is DBM [13], which is a two dimensional matrix recording differences between pairs of clocks and nothing BDD-like.

As far as we know, the first paper that discusses how to use BDD to encode zones is by Wang, Mok, and Emerson in 1993 [25]. They discussed how to use BDD with decision atoms like $x_i + c \leq x_j + d$ to model-check timed automata. Here $c$ and $d$ are timing constants with magnitude $\leq C_A$. However, they did not report implementation and experiments. In the last several years, people have explored in this approach in the hope to duplicate the success of BDD techniques [10, 12] in hardware verification for the verification of timed automata [2, 9, 11, 16, 17, 19–23].

For parametric analysis, Annichini et al have extended DBM to PDBM for parametric analysis of timed automata [1,3] and implemented a tool called TReX, which also supports verification with lossy channels. Due to the differences in their target systems, it can be difficult to directly compare the performances of TReX and our implementation red 5.0. For example, TReX only allows for clocks while red 5.0 allows for dense variables with rate intervals. To construct time-progress weakest preconditions (or strongest postcondition in forward analysis) for systems with dense variable rate intervals, red 5.0 needs to use one $\delta$-variable for each dense variables and significantly increase the number of decision atoms involving $\delta$-variables. According to the new formulation of time-prorgress weakest precondition algorithm in [23], for systems with only clocks, no literals involving $\delta$-variables ever need to be generated. Thus the complexity for the algorithm used in red 5.0 is relatively higher than those used in TReX. On the other hand, TReX may have tuned its performance for the verification of lossy channel systems.

For LHAs, people also used convex subspaces, called convex polyhedra, as basic unit for symbolic manipulation. A convex polyhedron characterizes a state-space of an LHA and can be symbolically represented by a set of constraints like $a_1x_1 + \ldots + a_nx_n \sim c$ [4,5,7]. Two commonly used representations for convex polyhedra in HyTech are (1) polyhedras and (2) frames in dense state-space [14]. These two representations neither are BDD-like nor can represent concave state-spaces. Data-sharing among convex polyhedra is difficult.
3 Parametric analysis of linear hybrid automata (LHA)

A linear hybrid automata (LHA) \cite{7} is a finite-state automaton equipped with a finite set of dense variables which can hold real-values. At any moment, the LHA can stay in only one mode (or control location). In its operation, one of the transitions can be triggered when the corresponding triggering condition is satisfied. Upon being triggered, the LHA instantaneously transits from one mode to another and sets some dense variables to values in certain ranges. In between transitions, all dense variables increase their readings at rates determined by the current mode.

For convenience, given a set \( Q \) of modes and a set \( X \) of dense variables, we use \( \nu(Q, X) \) as the set of all Boolean combinations of atoms of the forms \( q \) and \( \sum a_i x_i \sim c \), where \( q \in Q \), \( a_i \) are integers constants, \( x_i \in X \), “\( \sim \)” is one of \( \leq, <, =, >, \geq \), and \( c \) is a rational constant.

We also let \( \Theta \) be the set of rational intervals like \( \langle a, b \rangle \) which can hold real-values. At any moment, the LHA can stay in only one mode.

\[
\tau : E \rightarrow \nu, \quad \nu : Q \rightarrow X
\]

For each \( q \in Q \) such that \( \nu(q) = \text{true} \) and for all \( q' \neq q, \nu(q') = \text{false} \).

Given state \( \nu \) and \( q \in Q \) such that \( \nu(q) = \text{true} \), we call \( q \) the mode of \( \nu \), in symbols \( \nu \models q \).

For any \( t \in R^+ \) (the set of nonnegative reals), \( \nu \models \nu' \) iff we can go from \( \nu \) to \( \nu' \) merely by the passage of time units. Formally speaking, \( \nu \models \nu' \) is true iff \( \nu' \) is a state identical to \( \nu \) except that for every \( x \in X \) with \( \gamma(\nu, x) = \langle d, d' \rangle, \nu'(x) \in \langle \nu(x) + t \cdot d, \nu(x) + t \cdot d' \rangle \).

For a transition \( e \in E, \nu \models \nu' \) iff we can go from \( \nu \) to \( \nu' \) with discrete transition \( e = (q, q') \). Formally speaking, \( \nu \models \nu' \) is true iff \( \nu = q, \nu \models \mu(q) \land \tau(e) \), and \( \nu' \) is identical to \( \nu \) except that

- \( \nu' = q' \) and \( \nu' \models \mu(q') \); and
- for each \( x \in X \), if \( \pi(e, x) \) is defined, \( \nu'(x) \in \pi(e, x) \); otherwise, \( \nu'(x) = \nu(x) \);

Definition 3 runs Given an LHA \( A = (X, Q, I, \mu, \gamma, E, \tau, \pi) \), a run is an infinite sequence of pairs \( (\phi_0, t_0)(\phi_1, t_1) \ldots (\phi_k, t_k) \ldots \) such that \( t_0 t_1 \ldots t_k \ldots \) is a monotonically increasing real-number (time) divergent sequence and for all \( k \geq 0 \),

- \( \phi_k \) is a mapping from \( [t_k, t_{k+1}] \) to states, and
● time-progress is continuous: that is, for each \( t_k \leq t \leq t' \leq t_{k+1}, \phi_k(t) \sim t' \sim \phi_k(t') \); and

● invariance conditions are preserved in each interval: that is, for all \( t_k \leq t \leq t_{k+1}, \phi_k(t) \models \mu(\phi_k(t))^Q \); and

● either no transition happens at time \( t_{k+1} \), that is, \( \phi_k(t_{k+1})^Q = \phi_{k+1}(t_{k+1})^Q \); or a transition \( e \) happens at \( t_{k+1} \), that is, \( \phi_k(t_{k+1}) \subseteq \phi_{k+1}(t_{k+1}) \).

A run \( \rho = (\phi_0, t_0)(\phi_1, t_1) \ldots (\phi_k, t_k) \ldots \ldots \) is safe w.r.t. a safety state-predicate \( \eta \), in symbols \( \rho \models \eta \), iff for all \( k \geq 0 \) and \( t \in [t_k, t_{k+1}], \phi_k(t) \models \eta \). A dense variable \( x \) in an LHA is a static parameter iff its rate is always zero in all modes. Suppose \( H \) is the set of static parameters in \( X \) of LHA \( A \). A static parameter valuation \( \mathcal{H} \) of a run \( (\phi_0, t_0)(\phi_1, t_1) \ldots (\phi_k, t_k) \ldots \ldots \) is a mapping from \( H \) to reals such that \( \mathcal{H} \) is consistent with every state along \( \rho \), i.e., \( \forall x \in H \forall k \geq 0(\phi_k(t_k)(x) = \mathcal{H}(x)) \). \( \mathcal{H} \) is a parametric solution to \( A \) and \( \eta \) iff for all runs \( \rho \) with static parameter valuation \( \mathcal{H}, \rho \models \eta \).

Our verification framework is called parametric safety analysis problem. A parametric safety analysis problem instance, \( PSA(A, \eta) \) in notations, consists of an LHA \( A \) and a safety state-predicate \( \eta \in P(Q, X) \). Such a problem instance asks for a symbolic characterization of all parametric solutions to \( A \) and \( \eta \). The general parametric safety analysis problem is undecidable.

4 Convex polyhedra

Given a set \( X = \{ x_1, \ldots, x_n \} \) of dense system variables, an LH-expression (linear hybrid expression) is an expression like \( a_1x_1 + \ldots + a_nx_n \) where \( a_1, \ldots, a_n \) are integer constants. It is normalized iff the gcd of nonzero coefficients in \( \{a_1, \ldots, a_n\} \) is 1, i.e., \( \gcd\{a_i \mid 1 \leq i \leq n; a_i \neq 0\} = 1 \). From now on, we shall assume that all given LH-expressions are normalized.

An LH-upperbound is either \((<, \infty)\) or a pair like \((\sim, c)\) where \(\sim \in \{"<", "\leq"\} \) and \( c \) is a rational number. There is a natural ordering \( \subseteq \) among the LH-upperbounds. That is for any two \((\sim, c)\) and \((\sim', c')\), \((\sim, c) \subseteq (\sim', c')\) iff \( c < c' \) or \((c = c' \land \sim = "<\" \land \sim' = "\leq") \). Intuitively, if \((\sim, c) \subseteq (\sim', c')\), then \((\sim, c)\) is more restrictive than \((\sim', c')\).

An LH-constraint is a pair of an LH-expression and an LH-upperbound. Given an LH-expression \( \sum_i a_i x_i \) and an LH-upperbound \((\sim, c)\), we shall naturally write the corresponding LH-constraint as \( \sum_i a_i x_i \sim c \). A convex polyhedron is symbolically represented by a conjunction of LH-constraints and means a behaviorally equivalent state subspace of an LHA. Formally, a convex polyhedron \( \zeta \) can be defined as a mapping from the set of LH-expressions to the set of LH-upperbounds. Alternatively, we may also represent a convex polyhedron \( \zeta \) as the set \( \{ \sum_i a_i x_i \sim c \mid \zeta(\sum_i a_i x_i) = (\sim, c) \} \). We shall use the two equivalent notations flexibly as we see fit. With respect to a given \( X \), the set of all LH-expressions and the set of convex polyhedra are both infinite.

5 HRD (Hybrid-Restriction Diagram)

To construct BDD-like data-structures, three fundamental issues have to be solved. The first is the domain of the decision atoms; the second is the range of the arc labels from BDD nodes; and the third is the evaluation ordering among the decision atoms. For modularity of presentation, we shall leave the discussion of the evaluation orderings to section 6. In this section, we shall assume that we are given a decision atom evaluation ordering.

We decide to follow an approach similar to the one adopted in [23]. That is, our decision atoms will be LH-expressions while our BDD arcs will be labeled with LH-upperbounds. A node labeled with decision atom \( \sum_i a_i x_i \) together with a corresponding outgoing arc label \((\sim, c)\) constitute the LH-constraint of \( \sum_i a_i x_i \sim c \). A root-to-terminal path in an HRD thus represents the conjunction of constituent LH-constraints along the path. Figure 2(a) is an example of our proposed BDD-like data-structure for the concave space of

\[
(x_2 - x_3 \leq -5/7 \lor -5A - 2x_2 + 10x_3 \leq 48/7) \land A - x_2 + 10x_3 < 9
\]
assuming that $-5A - 2x_2 + 10x_3$ precedes $x_2 - x_3$ (in symbols $-5A - 2x_2 + 10x_3 \prec x_2 - x_3$) and $x_2 - x_3$ precedes $A - x_2 + 10x_3$ in the given evaluation ordering. In this example, the system variables are $A, x_2, x_3$ while the decision atoms are $x_2 - x_3, -5A - 2x_2 + 10x_3, A - x_2 + 10x_3$.

**Definition 4** HRD (Hybrid-Restriction Diagram) Given dense variable set $X = \{x_1, \ldots, x_n\}$ and an evaluation ordering $\prec$ among normalized LH-expressions of $X$, an HRD is either true or a tuple $(v, (\beta_1, D_1), \ldots, (\beta_m, D_m))$ such that

- $v$ is a normalized LH-expression;
- for each $1 \leq i \leq m$, $\beta_i$ is an LH-upperbound s.t. $(\leq, \infty) \neq \beta_1 \sqsubseteq \beta_2 \sqsubseteq \ldots \sqsubseteq \beta_m$; and
- for each $1 \leq i \leq m$, $D_i$ is an HRD such that if $D_i = (v_i, \ldots)$, then $v \prec v_i$.

For completeness, we use "()" to represent the HRD for false.

In our algorithms, false does not participate in comparison of evaluation orderings among decision atoms. Also, note that in figure 2, for each arc label ($\sim, c$), we simply put down $\sim c$ for convenience. Note that an HRD records a set of convex polyhedra and each root-leaf path represents such a convex polyhedron.

### 6 Three dense orderings among decision atoms

In the definition of a dense-ordering among decision atoms (i.e., LH-expressions), special care must be taken to facilitate efficient manipulation of HRDs. Here we use the experience reported in [23] and present three criteria in designing the orderings among LH-expressions. The three criteria are presented in sequence proportional to their respective importance.

First, it is desirable to place a pair of converse LH-expressions next to one another so that simple inconsistencies can be easily detected. That is, LH-expressions $\sum_i a_i x_i$ and $\sum_i -a_i x_i$ are better placed next to one another in the ordering. For example, with this arrangement, the inconsistency of $-x_1 + 3x_2 \leq -5 \wedge x_1 - 3x_2 < 0$ can be checked by comparing adjacent nodes in HRD paths. To fulfill this requirement, when comparing the precedence between LH-expressions in a given ordering, we shall first toggle the signs of coefficients of an LH-expression if its first nonzero coefficient is positive. If two LH-expressions are identical after the necessary toggling, then we compare the signs of their first nonzero coefficients to decide the precedence between the two.

With the requirement mentioned in the last paragraph, from now on, we shall only focus on the orderings among LH-expressions whose first nonzero coefficients are negative.

Secondly, according to past experience reported in the literature, it is important to place strongly correlated LH-expressions close together in the evaluation orderings. Usually, instead of a single global LHA, we are given a set of communicating LHAs, each representing a process. Thus it is desirable to place LH-expressions for the same process close to each other in the orderings. Our second important criterion respects this experience. Given a system with $m$ processes with respective local dense variables, we shall partition the LH-expressions into $m + 1$ groups: $G_0, G_1, \ldots, G_m$. $G_0$ contains all LH-expressions without local variables (i.e., coefficients for local variables are all zero). For each $p > 0$, $G_p$ contains all LH-expressions with a nonzero coefficient for a local variable of process $p$ and only zero coefficients for local variables of processes $p + 1, \ldots, m$. Then our second criterion requires that for all $0 \leq p < m$, LH-expressions in $G_p$ precede those in $G_{p+1}, \ldots, G_m$.

If the precedence between two LH-expressions cannot be determined with the two above-mentioned criteria, then the following third criterion comes to play. This one is a challenge since for each of $G_0, \ldots, G_m$ can be of infinite size. Traditionally, BDD-like data-structures have been used with finite decision atom
domains. But now we need to find a way to determine the precedence among infinite number of LH-expressions (our decision atoms in HRD). For this purpose, we invent to use dense-orderings among LH-expressions. We shall present three such orderings in the following. Sometimes it is difficult to predict which orderings are better suitable for what kind of verification tasks. In section 12, we shall report experiments with these orderings.

**Dictionary ordering:** We can represent each LH-expression as a string, assuming that the ordering among \( x_1, \ldots, x_n \) is fixed and no blanks are used in the string. Then we can use dictionary ordering and ASCII ordering to decide the precedence among LH-expressions. For the LH-expressions in figure 2, we then have \(-5A - 2x_2 + 10x_3 \prec A - x_2 + 10x_3 \prec x_2 - x_3\) since ‘-’ precedes ‘A’ and ‘A’ precedes ‘x’ in ASCII. The corresponding HRD in dictionary ordering is in figure 2(c). One interesting feature of this ordering is that it has the potential to be extended to nonlinear hybrid constraints. For example, we may say \( \cos(x_1) + x_2^3 < x_2^2 - x_2x_3 \) in dictionary ordering since ‘c’ precedes ‘x’ in ASCII.

**Coefficient ordering:** Assume that the ordering of the dense variables is fixed as \( x_1, \ldots, x_m \). In this ordering, the precedence between two LH-expressions is determined by iteratively comparing the coefficients of dense variables \( x_1, \ldots, x_n \) in sequence. For the LH-expressions in figure 2, we then have \(-5A - 2x_2 + 10x_3 \prec x_2 - x_3 \prec x_2 - x_3 \prec A - x_2 + 10x_3\) The HRD in this ordering is in figure 2(a).

**Magnitude ordering:** This ordering is similar to the last one. Instead of comparing coefficients, we compare the absolute values of coefficients. We iteratively
- first compare the absolute values of coefficients of \( x_i \), and
- if they are equal, then compare the signs of coefficients of \( x_i \).

For the LH-expressions in figure 2, we then have \( x_2 - x_3 \prec A - x_2 + 10x_3 \prec -5A - 2x_2 + 10x_3 \) in this magnitude ordering. The HRD in this ordering is in figure 2(b).

## 7 Set-oriented operations

Please be reminded that an HRD records a set of convex polyhedra. For convenience of discussion, given an HRD, we may just represent it as the set of convex polyhedra recorded in it. Definitions of set-union (\( \cup \)), set-intersection (\( \cap \)), and set-exclusion (\( \setminus \)) of two convex polyhedra sets respectively represented by two HRDs are straightforward. For example, given HRDs \( D_1 : \{ \zeta_1, \zeta_2 \} \) and \( D_2 : \{ \zeta_2, \zeta_3 \} \), \( D_1 \cup D_2 \) is the HRD for \( \{ \zeta_2 \} \); \( D_1 \cup D_2 \) is for \( \{ \zeta_1, \zeta_2, \zeta_3 \} \); and \( D_1 - D_2 \) is for \( \{ \zeta_1 \} \). The complexities of the three manipulations are all \( O(|D_1| + |D_2|) \).

Given two convex polyhedra \( \zeta_1 \) and \( \zeta_2 \), \( \zeta_1 \cap \zeta_2 \) is a new convex polyhedron representing the space-intersection of \( \zeta_1 \) and \( \zeta_2 \). Formally speaking, for decision atom \( \sum \alpha_i x_i \), \( \zeta_1 \cap \zeta_2 = \zeta_1 \cup \zeta_2 \) if \( \zeta_1(\sum \alpha_i x_i) \subseteq \zeta_2(\sum \alpha_i x_i) \); or \( \zeta_2(\sum \alpha_i x_i) \) otherwise. Space-intersection (\( \cap \)) of two HRDs \( D_1 \) and \( D_2 \), in symbols \( D_1 \cap D_2 \), is a new HRD for \( \{ \zeta_1 \cap \zeta_2 \mid \zeta_1 \in D_1; \zeta_2 \in D_2 \} \).

Given an evaluation ordering, we can write HRD-manipulation algorithms pretty much as usual [10,12,19,23]. For convenience of presentation, we may represent an HRD \( (u, (\beta_1, B_1), \ldots, (\beta_n, B_n)) \) symbolically as \( (u, (\beta_1, B_1))_{1 \leq i \leq n} \). A union operation \( \cup (B, D) \) can then be implemented as follows.

```plaintext
set \( \Psi \); /* database for the recording of already-processed cases */
\( \cup (B, D) \) {
if \( B = false \), return \( D \); else if \( D = false \), return \( B \); 
\( \Psi := \emptyset; \) return \( \text{rec}\cup (B, D) \); 
}
\( \text{rec}\cup (B, D) \) where \( B = (u, (\beta_i, B_i))_{1 \leq i \leq n}, D = (v, (\alpha_j, D_j))_{1 \leq j \leq m} \) {
if \( B \) is true or \( D \) is true, return true; else if \( \exists F, (B, D, F) \in \Psi \), return \( F \); ............
if \( u < v \), construct \( F := (u, (\beta_1, \text{rec}\cup (B_i, D_i))_{1 \leq i \leq n}) \);
else if \( v < u \), construct \( F := (v, (\alpha_j, \text{rec}\cup (B, D_j))_{1 \leq j \leq m}) \);
else {
  \( i := n; j := m; F := false; \)
  while \( i \geq 1 \) and \( j \geq 1 \), do 
```
if $\beta_i = \alpha_j$, 

\[
B := \tilde{B} \cup B_i; \quad \tilde{D} := \tilde{D} \cup D_j; \quad F := F \cup (u, (\beta_i, \text{rec}(B_i, D_j))); \quad i := i - 1; \quad j := j - 1;
\]

else if $\beta_i \sqsubseteq \alpha_j$, 

\[
F := F \cup (u, (\alpha_j, D_j)); \quad j := j - 1;
\]

else if $\alpha_j \sqsubseteq \beta_i$, 

\[
F := F \cup (u, (\beta_i, B_i)); \quad i := i - 1;
\]

\[
\Psi := \Psi \cup \{(B, D, F)\}; \quad \text{return } F; \quad \text{.................................................. (2)}
\]

Note that in statement (1), we take advantage of the data-sharing capability of HRDs so that we do not process the same substructure twice. The set of $\Psi$ is maintained in statement (2). The algorithms for $\cap$ and $-$ are pretty much the same. The one for space intersection is much more involved and is not discussed here due to page-limit.

8 HRD+BDD

As reported in the experiment with CRD (Clock-Restriction Diagram) [23], significant performance improvement can be obtained if an integrated BDD-like data-structure for both dense constraints and discrete constraints is used instead of separate data-structure for them. It is also possible to combine HRD and BDD into one data-structure for fully symbolic manipulation. Since HRD only has one sink node: true, it is more compatible with BDD without FALSE terminal node which is more space-efficient than ordinary BDD. There are two things we need to take care of in this combination. The first is about the interpretation of default values of decision atoms. In BDD, when we find a decision atom is missing during valuating variables along a path, the atom’s value can be interpreted as either TRUE or FALSE. But in HRD, when we find a decision atom $\sum_i a_i x_i$ is missing along a path, then the constraint is interpreted as $\sum_i a_i x_i < \infty$.

The second is about the interpretation of HRD manipulations to BDD decision atoms. Straightforwardly, “$\cup$” and “$\cap$” on BDD decision atoms are respectively interpreted as “$\vee$” and “$\wedge$” on BDD decision atoms. $D_1 - D_2$ on BDD decision atoms is interpreted as $D_1 \wedge \neg D_2$ when the root variable of either $D_1$ or $D_2$ is Boolean. For $D_1 \cap D_2$, the manipulation acts as “$\wedge$” when either of the root are labeled with BDD decision atoms. Due to page-limit, we shall omit the proof for the soundness of such an interpretation. From now on, we shall call it HRD+BDD a combination structure of HRD and BDD.

Finally, it is also important to define the evaluation orderings between BDD decision atoms and HRD decision atoms. Due to page-limit, we shall adopt the wisdom reported in [23] and place BDD decision atoms and HRD decision atoms that are strongly related to the same process close to each other.

9 Weakest preconditon calculation and symbolic parametric analysis

Our tool red runs in backward reachability analysis by default. Due to page-limit, we shall only present the algorithm in symbolic fashion without details. Suppose we are given an LHA $A = \langle X, Q, I, \mu, \gamma, E, \tau, \pi \rangle$. There are two basic procedures in this analysis procedure. The first, $\text{xtion}(D, e)$, computes the weakest precondition from state-space represented by HRD $D$ through discrete transition $e = (q, q')$. Assume that the dense variables that get assigned in $e$ are $y_1, \ldots, y_k$ and there is no variable that gets assigned twice in $e$. The characterization of $\text{xtion}(D, e)$ is

$$
\mu(q) \cap \tau(e) \cap \exists y_1 \ldots \exists y_k (D \cap \cap_{1 \leq i \leq k} y_i \in \pi(e, y_i))
\]

Assume that $\text{delta}_\text{exp}(D)$ is the same as $D$ except that all dense variables $x$ are replaced by $x + \delta_x$ respectively. Here $\delta_x$ represents the value-change of variable $x$ in time-passage. For example, $\text{delta}_\text{exp}(2x - 3x \leq 3/5)$ is $2x + 2\delta_x - 3x - 3\delta_x \leq 3/5$. Intuitively, when $x$ represents the value of

1 $y \in [d, d'] \equiv d \leq y \leq d'$. $y \in (d, d') \equiv d < y < d'$. $y \in [d, d') \equiv d \leq y < d'$. $y \in (d, d') \equiv d < y < d'$. 

7
set $R, S;$

```
xitivity(D, x) \{ R := \emptyset; return rec_xitivity(D); \}
```

rec_xitivity(D) \{
if D is true or false, return D; else if $\exists (D, D') \in R$, return $D'$;
else /* assume $D = (ax + \epsilon, (\beta_1, D_1), \ldots, (\beta_m, D_m))$ */ \{
    $S := \emptyset; D' := \bigcup_{1 \leq i \leq m} ax + \epsilon \beta_i \cap rec_xitivity\_given(D_i, ax + \epsilon, \beta_i);$ 
    $R := R \cup \{(D, D')\}; \text{ return } D'$;
```

```
rec_xitivity\_given(D, ax + \epsilon, \beta) \{
if D is true or false, return D; else if $\exists (D, D') \in S$, return $D'$; . . . . . . . . . . . . . . (3)
else /* assume $D = (bx + \epsilon', (\beta_1, D_1), \ldots, (\beta_m, D_m))$ */ \{
    if $ab < 0$, 
        $D' := \bigcup_{1 \leq i \leq m} bx + \epsilon' \beta_i \cap rec_xitivity\_given(D_i, ax + \epsilon, \beta)$ 
    else $D' := \bigcup_{1 \leq i \leq m} bx + \epsilon' \beta_i \cap rec_xitivity\_given(D_i, ax + \epsilon, \beta);$ 
    $S := S \cup \{(D, D')\}; \text{ return } D'$; . . . . . . . . . . . . . . . . . . . . . . . . . . (4)
```

```
\{(b|\beta + |a|\beta_i)/gcd(a, b)\} is a shorthand for the new upperbound obtained from the xitivity of $ax + \epsilon \beta$ and $bx + \epsilon' \beta_i$.
```

Table 1: Algorithm for xitivity()

variable $x$ in the weakest precondition of time passage, then $x + \delta_x$ is the value of $x$ in the postcondition of the time-passage.

The second basic procedure, time$(D, q)$, computes the weakest precondition from $D$ through time passage in mode $q$. It is characterized as

```
\mu(q) \cap \exists \delta_{x_1} \exists \delta_{x_2} \ldots \exists \delta_{x_n} \exists \delta ( \delta \geq 0 \cap delta\_exp(D) \cap \Omega_{1 \leq i \leq n; \gamma(q, x_i) = (d_i, d'_i) \delta_{x_i} \in \{d_i \delta, d'_i \delta\})
```

One basic building block of both xtion() and time() is for the evaluation of $\exists x(D(x))$. We implement this basic operation with the following symbolic procedure.

```
\exists x(D(x)) \equiv var\_del(xitivity(D, x), \{x\}).
```

Procedure var\_del$(D, X')$ eliminates all constraints in $D$ involving variables in set $X'$. Procedure xitivity$(D, x)$ adds to a path every constraint that can be transitively deduced from two peer constraints involving $x$ in the same path in $D$. The algorithm of xitivity() is in table 1. Thus we preserve all constraints transitively deducible from a dense variable before it is eliminated from a predicate. This guarantees that no information will be unintentionally lost after the variable elimination.

Note that in our algorithm, we do not enumerate all paths in HRD to carry out this least fixpoint evaluation. Instead, in statement (3), our algorithm follows the traditional BDD programming style which takes advantage of the data-sharing capability of BDD-like data-structures. Thus our algorithm does not explode due to the combinatorial complexity of path counts in HRD. This can be justified by the performance of our implementation reported in section 12.

Assume that the unsafe state is in mode $q_f$. With the two basic procedures, then the backward reachable state-space from the risk state $\neg \eta$ (represented as an HRD) can be characterized by

```
lfpZ(time(\neg \eta, q_f) \cup \bigcup_{e=(q, q') \in E} time(xtion(Z, e), q))
```

Here $lfpZ.F(Z)$ is the least fixpoint of function $F()$ and is very commonly used in the reachable state-space representation of discrete and dense-time systems. After the fixpoint is successfully constructed, we conjunct it with the initial condition and then eliminate all variables except those static parameters (formally speaking, projecting the reachable state-space representations to the dimensions of the static
parameters). Suppose the set of static dense parameters is $H$. The characterization of unsafe parameter valuations is thus

$$\text{var}_\text{del}(I \cap \text{lfpZ.}(\text{time}(\neg \eta, q_f) \cup \bigcup_{e=(q,q') \in E} \text{time(xtion}(Z,e),q)), X - H)$$

The set of parametric solutions is characterized by the complement of this final result.

## 10 Normalization

There can be infinitely many LH-constraint sets that represent a given convex polyhedron. An LH-constraint in such a representation can also be redundant in that a no less restrictive upperbound can be derived for its LH-expression from peer LH-constraints in the same representation. To control the redundancy caused by recording many LH-constraint sets for the same convex polyhedron, representations of convex polyhedra have to be normalized. Due to page-limit, we shall skip much details in this regard.

We emphasize that much of our implementation effort has been spent in this regard. We use a two-phase normalization procedure in each iteration of the least fixpoint evaluation.

**Step I, for subsumed polyhedra elimination**: This step eliminates those convex polyhedra contained by a peer convex polyhedron in the HRD for the reachable state-space. First, we collect the LH-expressions that occur in the current reachable state-space HRD and call them proof-obligations. Then we try to derive the tightest constraints for these proof-obligations along each HRD paths of the reachable state-space representation. Then we eliminate those paths which is subsumed by other paths. The subsumption can be determined by pairwise comparison of all LH-constraints along two paths.

**Step II, for redundant constraint elimination**: Along each path, we combinatorially use up to four constraints to check for the redundancy of peer constraints in the same path and eliminate them if they are found redundant.

Again, our algorithm does not enumerate paths in HRD. Instead, it takes advantage of data-sharing capability of HRD for efficient processing.

## 11 Pruning strategy based on parameter space construction (PSPSC)

We have also experimented with techniques to improve the efficiency of parametric analysis. One such technique, called PSPSC, is avoiding new state-space exploration if the exploration does not contribute to new parametric solutions. A constraint is static iff all its dense variables are static parameters. Static constraints do not change their truth values. Once a static constraint is derived in a convex polyhedron, its truth value will be honored in all weakest preconditions derived from this convex polyhedron. All states backwardly reachable from a convex polyhedron must also satisfy the static constraints required in the polyhedron. Thus if we know that static parameter valuation $\mathcal{H}$ is already in the parametric solution space, then we really do not need to explore those states whose parameter valuations fall in $\mathcal{H}$.

With PSPSC, our new parametric analysis procedure is shown in table 2. In the procedure, we use varaible $P$ to symbolically accumulate the parametric evaluations leading to the risk states in the least fixpoint iterations. In statement (5), we check and eliminate in $\bar{D}$ those state descriptions which cannot possibly contribute to new parametric evaluations by conjuncting $\bar{D}$ with $\neg P$.

One nice feature of PSPSC is that it does not sacrifice the precision of our parametric analysis.

**Lemma 1** $\mathcal{H}$ is a parametric solution to $A$ and $\eta$ iff $\mathcal{H}$ satisfies the return result of $\text{PSA}_\text{with PSPSC}(A, \eta)$.

**Proof**: Details omitted due to page-limit. The basic idea is that the intersection at line (5) in table 2 only stops the further exploration of those states that do not contribute to new parameter-spaces. Those parameter-spaces pruned in line (5) do not contribute because they are already contained in the known parameter constraints $P$ and along each exploration path, the parameter constraints only get restricter.
As mentioned in the proof sketch, PSPSC can help in pruning the space of exploration in big chunks. But in the worst case, PSPSC does not guarantee the exploration will terminate. In section 12, we shall report the performance of this technique. Especially, for one benchmark, the state-space exploration cannot converge without PSPSC.

12 Implementation and experiments

We have implemented our ideas in our tool \texttt{red} which has been previously reported in [19–23] for the verification of timed automata based on BDD-like data-structures. \texttt{red} version 5.0 supports full TCTL model-checking/simulation with graphical user-interface. Coverage estimation techniques for dense-time state-spaces has also been reported [24].

12.1 Comparison with HyTech 2.4.5

We have also carried out experiments to compare various ideas mentioned in this work. In addition, we have also compared with HyTech 2.4.5 [14], which is the best known and most popular tool for the verification of LHA due to its pioneering importance. The following three benchmark series are all adapted from HyTech benchmark repository.

- \textit{Fischer’s mutual exclusion algorithm}. This is one of the classic benchmarks. There are two static parameters \(A\) and \(B\), \(m\) processes, and one local clock for each process. The first process has a local clock with rate in \([4/5, 1]\) while all other processes have local clocks with rates in \([1, 11/10]\). The algorithm may violate the mutual exclusion property when \(-A \leq 0 \land -11A + 8B \leq 0\).

- \textit{General railroad crossing benchmarks}. There is a static parameter \texttt{CUTOFF}, a gate-process, a controller-process, and \(m\) train-processes. The local dense variable of the gate-process models the angle of the gate and has rates in \([0, 0], [-10, -9],\) and \([9, 10]\) depending on which modes the gate-process is in. The controller process does not use clocks. Each train-process uses a local clock with rate in \([1, 1]\). The system may not lower the gate in time for a crossing train when \(20 \leq \texttt{CUTOFF} \leq 40\).

- \textit{Nuclear reactor controller}. There are \(m\) rod-processes and one controller process. Each process has a clock with rate in \([1, 1]\). A rod just-moved out of the heavy water must stay out of water for at least \(T\) (a static parameter) time units. The timing constants used in the benchmarks are \(58/10, 59/10, 16,\) and \(161/10\). The controller may miss the timing-constraints for the rods if \(-T \leq -(109m - 29)/5\).

- \textit{CSMA/CD}. This is modified from [27]. The two timing constants \(A\) and \(B\), set to 26 and 52 respectively, are now treated as static parameters to be analyzed. We do require that \(B \geq 52\). Basically, this is the ethernet bus arbitration protocol with the idea of collision-and-retry. The biggest timing constant used is 808. We want to verify that mutual exclusion after bus-contending period can be violated if \(A > 0 \land B \geq 52 \land B \leq 808 \land B < 2A\).

In our experiment, we compare performance in both forward and backward reachability analyses. The performance data of HyTech 2.4.5 and \texttt{red} 5.0 with dictionary ordering (no PSPSC), coefficient ordering (no PSPSC), magnitude ordering (PSPSC), and coefficient ordering with PSPSC is reported in table 3 (for backward analysis) and table 4 (for forward analysis). We stop experimenting with higher concurrency

Table 2: Procedure for parametric safety analysis with PSPSC

\[
P_{\text{with_PSPSC}}(A, \eta) \{ \\
\qquad D := \text{time}(\neg \eta, q); \quad D := \text{false}; \quad P := \text{var} \_ \text{del}(D, X - H); \\
\qquad \text{while } D \neq \text{false}, \text{ do } \{ \\
\qquad \quad D := D \cup \bar{D}; \\
\qquad \quad \bar{D} := \bigcup_{e=(q, \eta)} E \text{time(xtion}(\bar{D}, e), q); \\
\qquad \quad \bar{D} := D \cap \neg P \cap \neg (\neg D); \\
\qquad \quad P := P \cup \text{var} \_ \text{del}(I \cap \bar{D}, X - H); \\
\qquad \text{ return } \neg P; \\
\} \]


Table 3: Comparison in backward analysis with HyTech w.r.t. number of processes

| benchmarks        | concurrency | HyTech 2.4.5 (backward) | red 5.0 (backward) |
|-------------------|-------------|-------------------------|--------------------|
|                   |             | dictionary | magnitude | coefficient | no PSPSC | dictionary | magnitude | coefficient | PSPSC |
| Fischer's         | 2 procs     | 0.23s     | 0.10s/17M | 0.01s/17M | 0.07s/16M |
| mutual exclusion  | 3 procs     | 2.48s     | 1.83s/81M | 1.75s/74M | 0.75s/14M |
|                   | 4 procs     | 28.04s    | 20.26s/320M | 23.82s/260M | 12.38s/210M | 5.14s/16M |
|                   | 5 procs     | O/M       | 27.85s/142M | 35.51s/119M | 0.76s/341M | 162.0s/1034k | 31.36s/474k |
|                   | 6 procs     | O/M       | 28.46s/5848k | 9923s/8796k | 1485s/4000k | 168.6s/1170k |
| general railroad   | 2 trains    | O/M       | 0.79s/103k | 0.68s/101k | 0.76s/94k |
|                   | 3 trains    | O/M       | 11.48s/560k | 184.9s/1239k | 145.1s/1459k | 232.5s/2820k |
|                   | 4 trains    | O/M       | 24.83s/1058k | 258410k | 392.5s/2920k |
|                   | 5 trains    | O/M       | 678.8s/1420k | 3541s/1190k | 168.6s/1170k |
| reactor (m rods)  | 2 rods      | 0.03s     | 0.08s/19M | 0.06s/19M | 0.06s/19M |
|                   | 3 rods      | 0.34s     | 0.41s/13M | 0.36s/10M | 0.24s/11M |
|                   | 4 rods      | 2.61s     | 3.10s/185M | 2.68s/185M | 2.30s/185M | 1.42s/155M |
|                   | 5 rods      | 31.29s    | 41.73s/1025k | 37.04s/1010k | 36.98s/1034k | 18.67s/884k |
|                   | 6 rods      | 647.8s    | 951.5s/2407k | 866.9s/8191k | 839.3s/8191k | 461.8s/6941k |
| CSMA/CD (m senders)| 2 senders   | O/M       | 0.98s/42k | 1.47s/125k | 0.57s/34k |
|                   | 3 senders   | O/M       | 0.90s/50k | 240k | 0.66s/105k |
|                   | 4 senders   | O/M       | O/M       | O/M       | 0.24s/378k |
|                   | 5 senders   | O/M       | O/M       | O/M       | 0.76s/1192k |
|                   | 6 senders   | O/M       | O/M       | O/M       | 10.58s/351k |

Table 4: Comparison in forward analysis with HyTech w.r.t. number of processes

| benchmarks        | concurrency | HyTech 2.4.5 (forward) | red 5.0 (forward) |
|-------------------|-------------|-------------------------|--------------------|
|                   |             | dictionary | magnitude | coefficient | no PSPSC | dictionary | magnitude | coefficient | PSPSC |
| Fischer's         | 2 procs     | 0.34s     | 0.10s/20k | 0.10s/20k | 0.08s/18M |
| mutual exclusion  | 3 procs     | 37.89s    | 22.10s/561k | 19.18s/664k | 5.89s/528k |
|                   | 4 procs     | 32.98s    | 2.29s/102k | 1.41s/95k | 0.44s/84k |
|                   | 5 procs     | 3.29s     | 2.29s/102k | 1.41s/95k | 0.44s/84k |
|                   | 6 procs     | O/M       | O/M       | O/M       | 240s/378k |
| general railroad   | 2 trains    | O/M       | 0.98s/42k | 1.47s/125k | 0.57s/34k |
|                   | 3 trains    | O/M       | O/M       | O/M       | 0.66s/105k |
|                   | 4 trains    | O/M       | O/M       | O/M       | 0.24s/378k |
|                   | 5 trains    | O/M       | O/M       | O/M       | 0.76s/1192k |
|                   | 6 trains    | O/M       | O/M       | O/M       | 10.58s/351k |

when we feel that too much time (like more than 1 hour) or too much memory (20MB) has been consumed in early fixpoint iterations. The experiment, although not extensive, does show signs that HRD-technology (with or without PSPSC) can compete with the technology used in HyTech 2.4.5. For all the benchmarks, HRD-technology demonstrates better scalability w.r.t. concurrency complexity. We believe that the data-sharing capability of HRD, when properly programmed, is the main reason for the performance advantage in the experiment.

Finally, PSPSC cuts down the time and memory needed for parametric analysis. Especially, in forward analysis of the general railroad benchmark with three trains, without PSPSC, the state-space exploration fails to converge. This shows very good promise of this technique.

12.2 Comparison with TReX 1.3

Another famous tool for the verification of hybrid systems is TReX [1, 3], which supports the verification of systems with clocks, static parameters, and lossy channels. As mentioned in section 2, the time-progress weakest precondition (or strongest postcondition in forward analysis) calculation algorithm in red 5.0 is more complex than the one in TReX. And TReX now mainly runs in forward analysis. And TReX also
Data for TReX (backward analysis) is collected on a Pentium III 1GHz/900MB running Linux with CPU time normalized with factor 1/1.6.

Data for red and for TReX (forward analysis) is collected on a Pentium 4M 1.6GHz/256MB running LINUX.

s: seconds; k: kilobytes of memory in data-structure;
O/M: Out of memory; N/A: not available;

Table 5: Performance comparison with TReX w.r.t. number of processes

may have tuned its performance for systems with lossy channels. Thus it can be difficult to compare the performance of TReX with red 5.0 directly. Anyway, we still tried hard and used one week to learn the input language of TReX and to analyze two benchmarks. The first is Fischer’s protocol with all clocks in the uniform rate of 1. The second is the Nuclear Reactor Controller. The performance data is shown in table 5 for both forward and backward analysis. Two additional options of red 5.0 were chosen: coefficient evaluation ordering with PSPSC and magnitude evaluation ordering without. At this moment, since we do not have the reduce library, which is not free, in TReX for backward analysis, TReX team has kindly collected TReX’s performance in backward analysis for us. Although the data set is still small and incomplete, but we feel that the HRD-technology shows a lot of promise in the table. We believe this can largely be attributed to the data-sharing capability of BDD-like data-structures.

13 Summary

This work is a first step toward using BDD-technology for the verification of LHAs. Although the initial experiment data shows good promise, we feel that there are still many issues worthy of further research to check the pros and cons of HRD-technology. Especially, we have to admit that we have not developed algorithms to eliminate general redundant constraints in HRDs. Our present implementation eliminates redundant LH-constraints that can be deduced by four peer LH-constraints along the same paths. We also require that the LH-expression of the redundant LH-constraint must not precede the LH-expressions of these four peer LH-constraints. Although our current implementation does perform well against the benchmarks, we still hope that there is a better way to check redundancy.

Also, subsumption is another challenge. Straightforward implementation may use the complement of the current reachable state-space to filter those newly constructed weakest preconditions. Since the HRD of the current reachable state-space can be huge, its complement is very expensive to construct and maintain.

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