



A Practical Demonstration of StochHy

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AIMS: Systems verification

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Complex continuous dynamics





Complex continuous dynamics



Discrete modes





Complex continuous dynamics



Discrete modes



Noise



Complex continuous dynamics



Discrete modes



Noise

Stochastic hybrid systems + StochHy

What is StocHy

StocHy is a new tool for automatic:

- verification,
- synthesis,
- simulation

of stochastic processes.

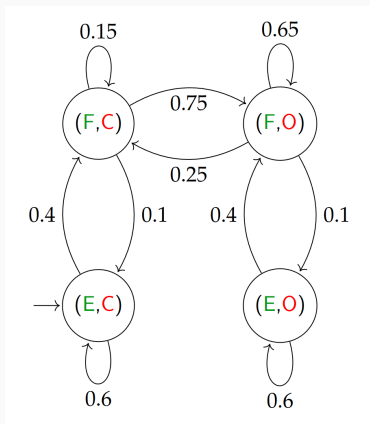
It has been applied to:

- benchmarks for building automation systems
- policy synthesis for robotic application

[StocHy repository](#)

Stochastic Hybrid Systems

- discrete-time stochastic hybrid systems (SHS)
- probabilistic evolution between modes
- stochastic difference equations describe continuous evolution in each mode
- can have actions on discrete modes
- exogenous control inputs effecting continuous dynamics

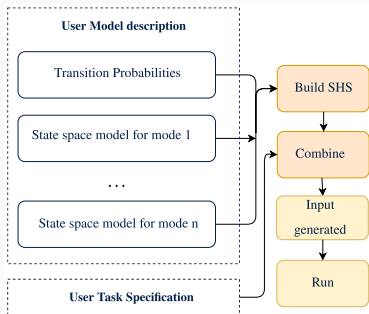


Stochastic Hybrid Systems + StochHy

- discrete modes: **transition probability matrix**
- **state-space model** input for continuous dynamics

$$x_{k+1} = A_q x_k + B_q u + x \sum_{i=1}^v N_{q,i} u_{i,k} + F_q + G_q w_k.$$

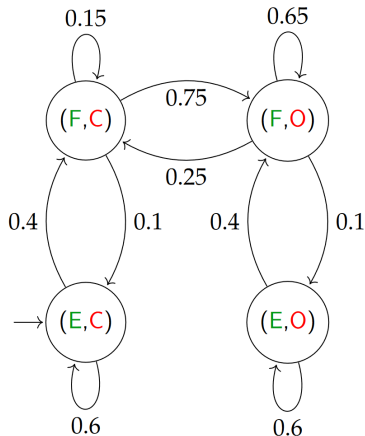
- **task selection:** verification, synthesis or simulation



Case study

stochastic hybrid system case study
from **smart buildings lab**:

- coupling of CO₂ and temperature dynamics
- switching ON/OFF fan or
- opening or closing windows
- mass air flow controlled externally



Case study: Example

$$x_{k+1} = x_k + \frac{\Delta}{V} ((-\mathbb{1}_{ON} m x_k + \mu_{\{O,C\}} (C_{out} - x_k)) + \mathbb{1}_F C_{occ} + \sigma_x w_k)$$

$$y_{k+1} = y_k + \frac{\Delta}{C} (\mathbb{1}_{ON} m (T_{set} - y_k) + \mu_{\{O,C\}} \frac{1}{R} (T_{out} - y_k))$$

$$+ \mathbb{1}_F T_{occ,k} + \sigma_y w_k$$

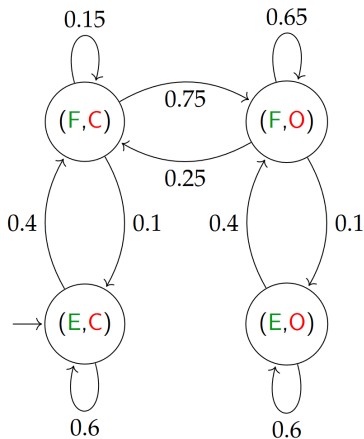
$$T_{occ,k} = v x_k + \zeta$$

- x is zone CO₂ level, y is zone temperature, T_{set} is the set temperature, Δ is the sampling time, T_{out} is outside temperature, T_{occ} is the generate heat
- m is the mass air flow
- σ is the variance of noise $w_k \sim \mathcal{N}(0, I)$

Case study: Monte-Carlo Simulation

Steps to perform simulation:

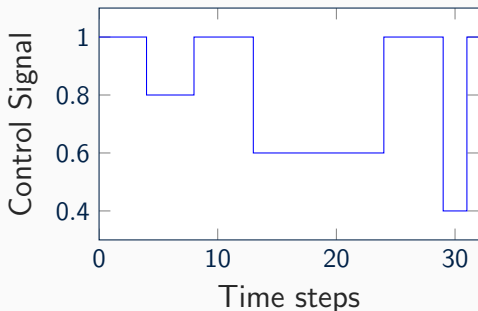
1. **Instantiate** model
2. Define **initial** conditions
3. Read input control signal
4. Select simulation **task**



Case study: Monte-Carlo Simulation

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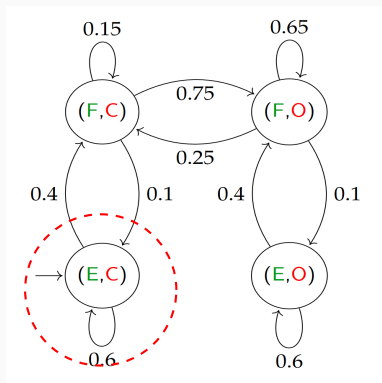


DEMO 1

Case study: Verification

Steps to perform verification:

1. **Instantiate** model
2. Define **safe** set
3. Define **time horizon**
4. Define **maximum** abstraction error
5. Select verification **method**



Case study: Verification

Steps to perform verification:

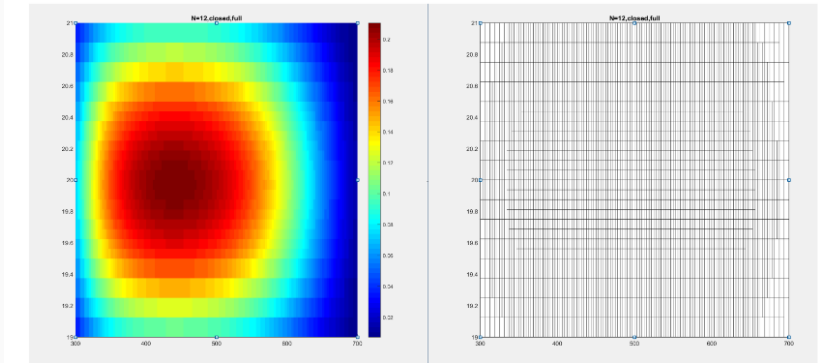
1. **Instantiate** model
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Property of interest:

$$\phi_1 := \square^{\leq K} X_{safe}$$

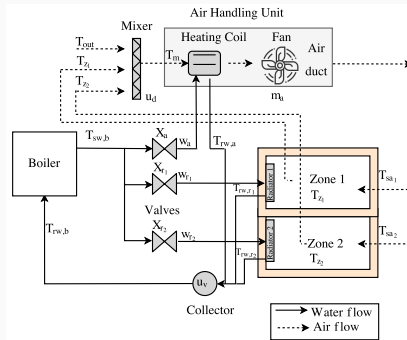
DEMO 2

Case study: Results



Benchmarks

- provide a set of **benchmarks** for stochastic processes
- **library of models** for Building automation systems
- can all be run on **Stochy**



Thank you!

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StochHy