

# Lightweight Verification with Stochastic Abstraction

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# Introduction



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- Specification and analysis of large and complex heterogeneous systems

## Verification:

- Verifying applications working within a subset of components of the system

## Problem:

- *A component may use global resources*
- *Behaviors of other components have to be considered*



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- Stochastic abstraction considerably reduces the size of the heterogeneous system
- Probabilities to quantify the level of failures
- Statistical Model Checking allows to go beyond classical reasonings



# The rest of this talk

- An introduction to statistical model checking;
- An application of stochastic abstraction (EADS, COMBEST);
- A discussion regarding possible future work.

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# Learning from a Simple Problem

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A solution

- Do several flips and deduce the answer from them;
- If the number of flips is infinite, our answer will be correct up to some type error.

This is the statistical model checking approach!

# Hypothesis Testing

Test  $H_0 : P(\text{having a head}) \geq \theta$  against  $H_1 : P(\text{having a head}) < \theta$

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With (Type error):

- ①  $\alpha$  : the probability to accept  $H_1$  while  $H_0$  is true;
- ②  $\beta$  : the probability to accept  $H_0$  while  $H_1$  is true.

The approach can also be used to compute the probability  
(PESTIMATION, Monte Carlo)

We want to test :

$$H_0 : p \geq p_0 \text{ against } H_1 : p \leq p_1, \text{ where} \\ p_0 = \theta + \delta \text{ and } p_1 = \theta - \delta.$$

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With:

- Type errors  $\alpha$  and  $\beta$ , and
- Indifference region  $2\delta$  (needed to terminate in finite time).
- Parameters influence the number of simulations.

# Bernoulli Variables for experiments

- Bernoulli variable  $X_i$  of parameter  $p$ 
  - Takes two values :  $X_i = 0$  or  $X_i = 1$ ;
  - $P[X_i = 1] = p$  and  $P[X_i = 0] = 1 - p$ ;
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  - Realization is denoted  $x_i$ .
- Experiments:
  - We assume independent trials;
  - We can generate as much trials as we want;
  - $p$  is the probability to get a head ;
  - Associate a bernoulli variable  $X_i$  to each trial;
  - $X_i = 1$  iff the trial is a tail.

# Two Algorithms

- Algorithm 1 : Single Sampling plan (SSP):
  - Pre-compute a number  $n$  of experiments;
  - $n$  depends on  $\delta, \alpha$ , and  $\beta$ .

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  - Pre-compute a number  $n$  of experiments;
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- Algorithm 2: Basically a on-the-fly version of the Single Sampling Plan

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- Choose  $n$  and  $c$  with  $c \leq n$ ;

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- Accept  $H_0$  if  $Y \geq c$  and  $H_1$  otherwise;

**Difficulty :** Find  $n$  and  $c$  such that  $\alpha$  and  $\beta$  are satisfied

# Single Sampling plan : Disadvantages

- Computing  $c$  and  $n$  is equivalent to solve an optimal problem on a sequence of binomial equations;
- This is difficult : **No unique solution**;
- Difficult to minimize  $n$ ;
- Approximation algorithms exist (Haakan Youness).
- Better for black box systems

# Sequential Hypothesis Testing

- Check hypothesis after each sample and stop as soon as possible
- We can find an **acceptance line** and a **rejection line** given  $\alpha, \beta, \theta, \delta$ .

# Wald's Testing (SPRT)

Compute

$$W = \prod_{i=1}^m \frac{\Pr(X_i = x_i \mid p = \theta - \delta)}{\Pr(X_i = x_i \mid p = \theta + \delta)} = \frac{(\theta - \delta)^{d_m} (1 - \theta + \delta)^{m - d_m}}{(\theta + \delta)^{d_m} (1 - \theta - \delta)^{m - d_m}}, \quad (1)$$

where  $d_m = \sum_{i=1}^m x_i$ .

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where  $d_m = \sum_{i=1}^m x_i$ .

Stop when :

- $W \geq (1 - \beta)/\alpha$  :  $H_1$  is accepted;
- $W \leq \beta/(1 - \alpha)$  :  $H_0$  is accepted.

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- **In theory** : the test does not guarantee  $\alpha$  and  $\beta$ !
- New parameters  $\alpha'$  and  $\beta'$  such that
  - $\alpha' \leq \frac{\alpha}{1-\beta}$  and  $\beta' \leq \frac{\beta}{1-\alpha}$
  - $\alpha' + \beta' \leq \alpha + \beta$ ;
- **In practice** : one observes that  $\alpha$  and  $\beta$  are almost often guarantee, and it may even be better!

## Example

Let  $p_0 = 0.5$ ,  $p_1 = 0.3$ ,  $\alpha = 0.2$ ,  $\beta = 0.1$  :

- In theory :  $\alpha' \leq \frac{0.2}{0.9} = 0.222\dots$  and  $\beta' \leq \frac{0.1}{0.8} = 0.125$ ;
- Computer simulation :  $\alpha' = 0.175$  and  $\beta' = 0.082$ .

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- Flipping a coin is nothing more than testing whether a finite execution satisfies a property.
- Consequence : Wald's testing directly applies to model check properties of white-box stochastic systems.



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## Properties

- **Natural** : those that can be checked on finite executions: next, bounded until;
- **Better than classical logics** : Clock drift, Fourier Transform, Systems Biology.

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- Easy to parallelize (independent sampling, unbiased distributed sampling);
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- Easy to trade accuracy for speed;
- Uniform approach;
- Easy to implement :
  - In most cases, one only need to implement a “trace checker” that tests whether an execution satisfies a given property;
  - No need for complex data structures.

# Case Study: Accuracy of clock Synchronization (EADS)

## Challenges:

- Heterogeneous System over an Ethernet backbone
  - Distributed application
  - 280 communicating components
- Local clocks synchronized using the Precision Time Protocol
- Requirement: Verify that the difference between any 2 clocks is lower than a given bound



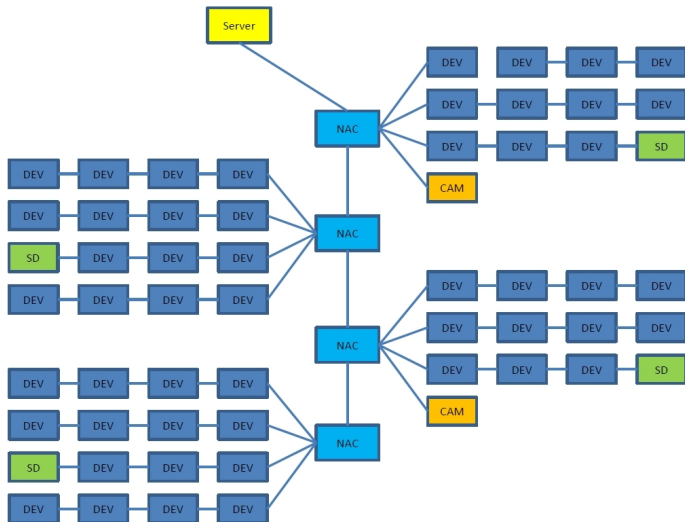
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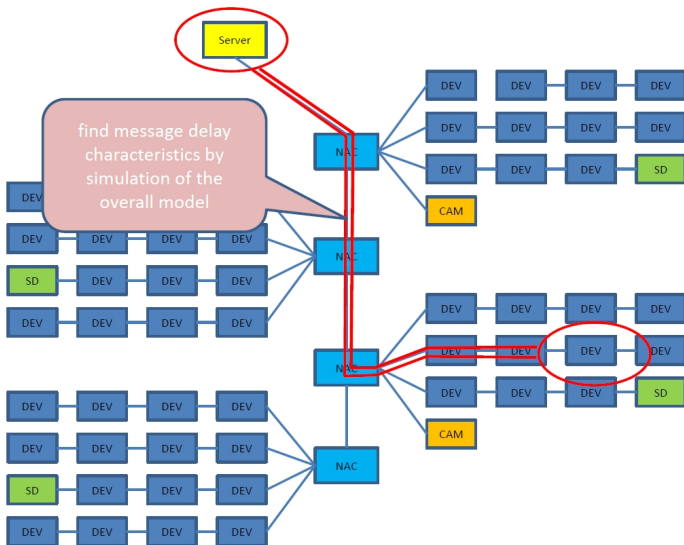
- Heterogeneous System over an Ethernet backbone
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- Local clocks synchronized using the Precision Time Protocol
- Requirement: Verify that the difference between any 2 clocks is lower than a given bound
- **Our goals:** (1) Compute the best bound to satisfy this requirement without analyzing the whole architecture in a step, (2) compute the probability for a bound fixed by EADS ( $50\mu s$ ).

- Apply stochastic abstraction between any device and the system;
- Compute the probability to synchronize for several values of the bound;
- Proceed similarly for all the devices;
- Keep the minimal bound for which synchronization is guaranteed with probability 1

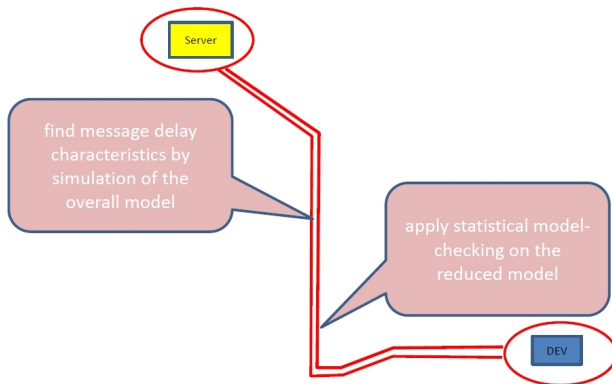
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# What do we need?

## A tool

- whose input language is powerful enough to describe the EADS case study;
- in where stochastic aspects can easily be described;
- in where statistical model checking algorithms can easily be implemented;
- with an engine capable to generate executions in an efficient manner.

Our Solution: BIP!

# First step

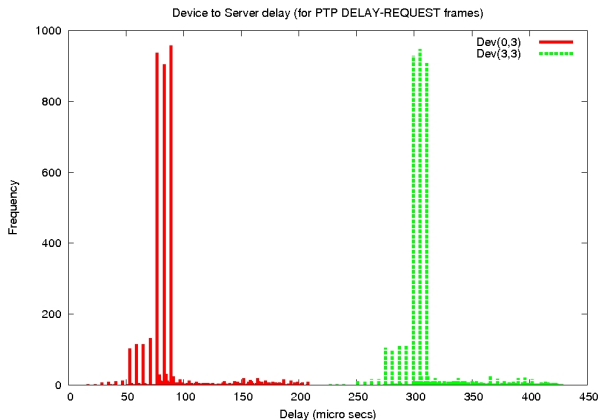
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Run several simulations on the big model and extract the delays and the number of time they occurs;

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## 2 Use the distributions to study PTP

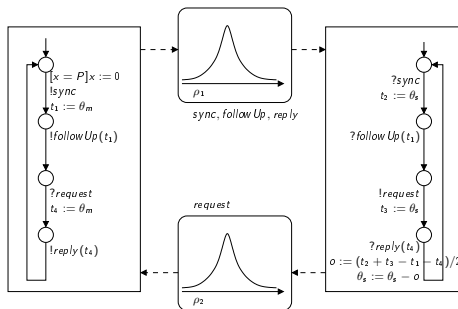
Let assume that we measured the delays 33 times. The result will be a series of delay values and, for each value, the number of times it has been observed. As an example, delay 5 has been observed 3 times, delay 19 has been observed 30 times. The probability distribution is represented with a table of 33 cells. In our case, 3 cells of the table will contains the value 5 and 30 will contain the value 19. The BIP engine will simply select a value in the table following a uniform probability distribution.

### 3 Producing Stochastic Abstraction

Stochastic choices are directly integrated in the BIP engine!

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# Statistical model checking (1)

## What are the questions?

- Qualitative Question : Does  $\mathcal{S} \models P_{\geq \theta}(\varphi)$  ?
- Quantitative Question : What is the probability for  $\mathcal{S}$  to satisfy  $\varphi$ ?

## Principle

- Reason on a finite set of executions and answer the question;
- We may make mistakes, but we should be as precise as we want!

# Statistical model checking (2)

## Qualitative question :

- Two algorithms for the qualitative question : SPRT and SSP;
- They say yes or no, but can make a mistake (confidence).

## Quantitative question :

- PESTIMATION computes an estimation  $p'$  of the probability for  $\mathcal{S}$  to satisfy  $\varphi$ ;
- The estimation can be bound :  $|p - p'| < q$ ;
- The algorithm can make a mistake.

# Statistical model checking (3)

- PESTIMATION is much slower than SSP or SPRT;
- A good strategy for answering the quantitative question :
  - Compute and estimation with a low confidence;
  - Validate this estimation with SSP or SPRT, but with a high confidence.

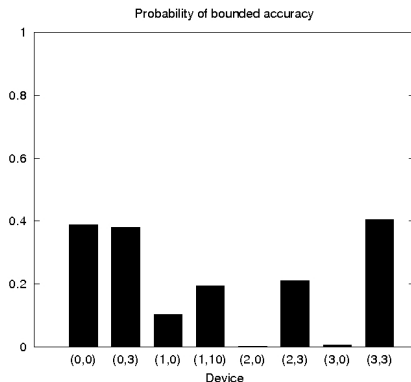
## Model/Abstraction:

- PTP and HCS modeled using BIP
- Distributions of delays: 2000 measures

## Statistical Model Checking:

- Quantitative question: precision  $10^{-2}$ , confidence  $10^{-2}$ : 100000 simulations
- Qualitative question: precision  $10^{-3}$ , confidence  $10^{-10}$ : 300000 simulations

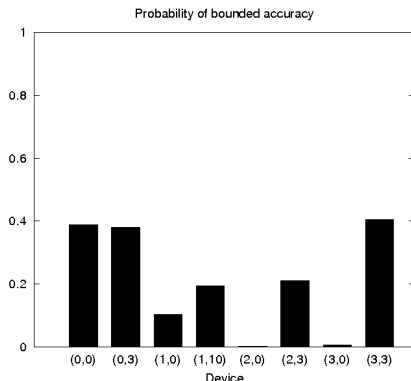
# Some Results 1/2



Probability of satisfying Bounded Accuracy for a bound of  $50\mu s$



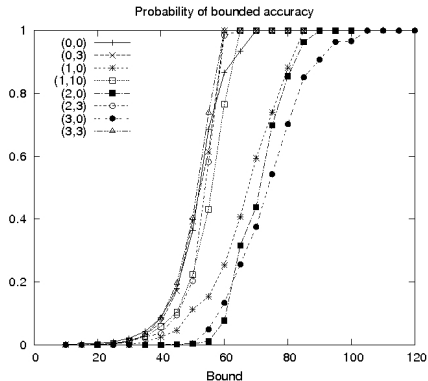
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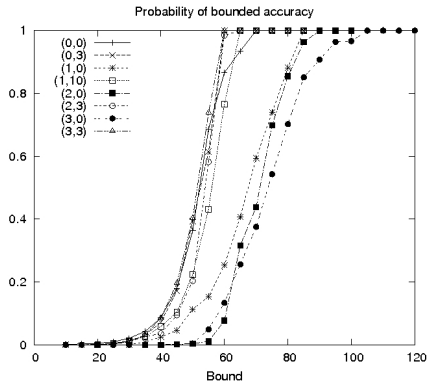
- The property is not satisfied for the given bound !

## Some Results 2/2



Probability of satisfying Bounded Accuracy as a function of the bound

## Some Results 2/2



Probability of satisfying Bounded Accuracy as a function of the bound

- The best bound for which B.A. is satisfied with probability 1 is  $105\mu s$

# SPRT VS. SSP VS. PESTIMATION

Precision	$10^{-1}$		$10^{-2}$		$10^{-3}$	
Confidence	$10^{-5}$	$10^{-10}$	$10^{-5}$	$10^{-10}$	$10^{-5}$	$10^{-10}$
PESTIMATION	4883 17s	9488 34s	488243 29m	948760 56m	48824291 > 3h	94875993 > 3h
SSP	1604 10s	3579 22s	161986 13m	368633 36m	16949867 > 3h	32792577 > 3h
SPRT	316 2s	1176 7s	12211 53s	22870 1m38s	148264 11m	311368 31m

Precision	$10^{-1}$		$10^{-2}$		$10^{-3}$	
Confidence	$10^{-5}$	$10^{-10}$	$10^{-5}$	$10^{-10}$	$10^{-5}$	$10^{-10}$
SSP / SPRT	110 1s	219 1s	1146 6s	2292 13s	11508 51s	23015 1m44s

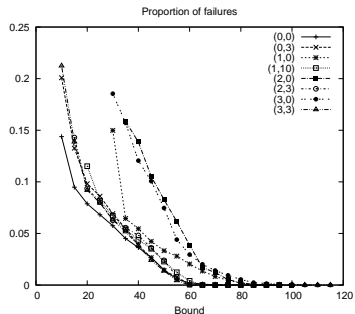
# Proportion of Failures (1)

- Proportion of failure = number of failure divided by number of observations on a simulation.
- What is the average proportion of failure?
- What is the worst proportion of failure?

Solution : compute it on 2000 simulations with  $\Delta = 50\mu s$ :

- Device (2, 0) gives 0, 24;
- Device (0, 0) gives 0, 076.

# Proportion of Failures (2)



Average proportion of failures as function of the bound  $\Delta$  for the asymmetric version

# Influence of Drift?

- Drift is used to model the fact that, due to the influence of the material, clocks of the master and the device may not progress at the same rate;
- Each time the clock of the server is increased by 1 time unit, the clock of the device is increased by  $1 + 10^{-3}$  time units

## Observations :

- Experiments : almost the same probabilities; Reason : the value of the drift is much smaller than the one of the jitter;
- With a drift of one time unit : Strong influence : Device (0, 0) goes from a probability of 0,387 to a probability of 0,007.

Drift + Simulation = EASY;

Drift + exhaustive Verification = ALMOST IMPOSSIBLE

- Abstraction and verification method
- Applied to 2 case studies:
  - HCS case study [FORTE'10]
  - AFDX network [RV'10]



- Static analysis of the code for automatic extraction of the abstraction;
- Mixing confidence on the distribution with confidence on the statistical model checking algorithm;
- Handling non determinism;
- Using our knowledge of the system to improve the statistical model checking procedure;
- Various components described in various formalisms.