

Model Checking Discrete-Time Piecewise Affine Systems: Application to Gene Networks

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Abstract—In this paper, we focus on discrete-time continuous-space Piecewise Affine (PWA) systems, and study properties of their trajectories expressed as temporal and logical statements over polyhedral regions. Specifically, given a PWA system and a Linear Temporal Logic (LTL) formula over linear predicates in its state variables, we attempt to find the largest region of initial states from which all trajectories of the system satisfy the formula. Our method is based on a classical algorithm for the iterative computation of simulation quotients augmented with model checking. We show that the determinism inherent in the problem and the particular linear structure of the invariants and of the dynamics can be exploited in a computationally attractive algorithm. We illustrate the application of our method to the computation of basins of attraction for the two equilibria of a PWA model of a two-gene network.

Index Terms—piecewise affine systems, transition systems, simulation quotients, LTL model checking, gene networks

I. INTRODUCTION

Temporal logics [18] and model checking [15] were developed for specifying and verifying the correctness of digital circuits and computer programs. However, due to their resemblance to natural language, their expressivity, and the existence of off-the-shelf algorithms for model checking, temporal logics have the potential to impact several other areas of engineering. Analysis of systems with continuous dynamics based on qualitative simulations and temporal logic was proposed in [36], [11], [16]. Control of linear systems from temporal logic specifications has been considered in both discrete time [37] and continuous time [26]. The use of temporal logic for task specification and controller synthesis in mobile robotics has been advocated as far back as [2], and recent results include [31], [34], [19], [28], [27]. In the area of systems biology, the qualitative behavior of genetic circuits can be expressed in temporal logic, and model checking can be used for analysis, as suggested in [3], [6].

In this paper, we focus on piecewise affine systems in discrete time and continuous space (called PWA for short), which can be seen as evolving along different affine dynamics (in discrete time) in different non-overlapping polytopal regions of the (continuous) state space. Such systems are particularly attractive for three main reasons. First, they are quite general, since they can approximate nonlinear

dynamics with arbitrary accuracy [30], and are proven to be equivalent with several other classes of hybrid systems [23]. Second, there exist computationally attractive techniques for the identification of such systems from input-output data, which include Bayesian methods [24], bounded-error procedures [7], clustering-based methods [20], Mixed-Integer Programming [35], and algebraic geometric methods [38].

Third, PWA systems seem to be particularly suited as models for gene networks (the states are concentrations of species, such as mRNAs, proteins, and small molecule species). Indeed, for most networks, the dynamics are affine, with the exception of the gene regulation function (GRF), which captures the relation between the concentrations of the transcription factors and the activity of a gene. However, recent experimental techniques based of fluorescent reporter genes [22] allow for the collection of a large amount of input-output data relating the transcription factor concentrations and the gene activity. Using one of the above identification techniques, this data can then be used to construct a piecewise affine representation of GRFs, which leads to an overall PWA model of a gene network.

A rich spectrum of properties of gene networks are naturally expressed in Linear Temporal Logic (LTL) [18] formulas over linear predicates in the state variables. Examples include reachability, safety and invariance. However, the PWA systems have an infinite number of states, and model checking cannot be used directly. We use the polytopes from the definition of the PWA system and the linear predicates in the formula to define equivalence classes, and model check the produced quotients. Our method is iterative, and based on the notions of transition system, simulation, and bisimulation [15]. Specifically, in this paper, given a PWA system Σ in a bounded polytope \mathcal{P}_N in \mathbb{R}^n (assumed to be a invariant for Σ), and an LTL formula ϕ over linear predicates, we find (if possible) the largest subset P_ϕ of \mathcal{P}_N with the property that all trajectories originating in P_ϕ satisfy the formula. We show the application of our method to the computation of basins of attraction for the two equilibria of a PWA model of a two-gene network.

From a theoretical and computational point of view, this work can be seen in the context of literature focused on the construction of finite quotients of infinite systems (see [1] for a review), and is closely related to [33], [37], [26]. Algorithm 3 (Section III) is an extension of the algorithm for the construction of the coarsest proposition preserving bisimulation proposed in [9] (also Algorithm 2 from [1]). One of the main contributions of this paper is to show that all the steps of this algorithm are computable for PWA

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systems, and can be reduced to operations on polyhedral sets, which can be performed efficiently [29]. The embedding of discrete time systems into transition systems is inspired from [33], [37]. However, while the focus in [33], [37] is on characterizing the existence of bisimulation quotients, in this work we focus on computation of simulation and bisimulation quotients, while including the model checking process. Unlike [13], where specifications of the system are verified by model checking approximate quotient transition system, here we compute exact reachability mappings. Our previous work [26] considered continuous time linear control systems, while in this paper we study discrete time affine systems.

From an application point of view, this paper relates to [4], [5], [8], [12], [17], where temporal logics are used to specify properties of biomolecular networks. These works aim at checking whether a system satisfies dynamical properties for given (sets of) initial conditions. In contrast, we search for the largest set of initial conditions for which the given properties are satisfied. Our approach yields more informative results, since we obtain regions of initial conditions for which the system satisfies the properties, instead of simple Yes/No answers.

II. PRELIMINARIES

A. Polytopes and Affine Functions

Let $N \in \mathbb{N}$ and consider the N - dimensional Euclidean space \mathbb{R}^N . A full dimensional *polytope* $\bar{\mathcal{P}}_N$ is defined as the convex hull of at least $N + 1$ affinely independent points in \mathbb{R}^N . A set of $M \geq N + 1$ points $v_1, \dots, v_M \in \mathbb{R}^N$ whose convex hull gives $\bar{\mathcal{P}}_N$ and with the property that v_i , $i = 1, \dots, M$ is not contained in the convex hull of $v_1, \dots, v_{i-1}, v_{i+1}, \dots, v_M$ is called the set of *vertices* of $\bar{\mathcal{P}}_N$. A polytope is completely described by its set of vertices:

$$\bar{\mathcal{P}}_N = \text{Conv}\{v_1, \dots, v_M\}, \quad (1)$$

where *Conv* denotes the convex hull. Alternatively, $\bar{\mathcal{P}}_N$ can be described as the intersection of at least $N + 1$ closed half spaces. In other words, there exist a $K \geq N + 1$ and $a_i \in \mathbb{R}^N$, $b_i \in \mathbb{R}$, $i = 1, \dots, K$ such that

$$\bar{\mathcal{P}}_N = \{x \in \mathbb{R}^N \mid a_i^T x + b_i \leq 0, i = 1, \dots, K\} \quad (2)$$

Forms (1) and (2) are referred to as V- and H- representations of the polytope, respectively. Given a full dimensional polytope $\bar{\mathcal{P}}_N$, there exist algorithms for translation from representation (1) to representation (2) [32], [21]. A *facet* of a polytope $\bar{\mathcal{P}}_N$ is the intersection of $\bar{\mathcal{P}}_N$ with one of its supporting hyperplanes $a_i^T x + b_i = 0$, $i = 1, \dots, K$ from equation (2).

A polytope $\bar{\mathcal{P}}_N$ without its facets is called an *open polytope*. We use the notation \mathcal{P}_N for open polytopes. *i.e.*, $\mathcal{P}_N = \text{int}(\bar{\mathcal{P}}_N)$ and $\bar{\mathcal{P}}_N = \text{cl}(\mathcal{P}_N)$, where *int* and *cl* stand for interior and closure, respectively.

A function $f : \mathbb{R}^N \rightarrow \mathbb{R}^m$ is called affine if it can be written as $f(x) = Ax + b$, $A \in \mathbb{R}^{m \times N}$, $b \in \mathbb{R}^m$, for all $x \in \mathbb{R}^N$. If $\bar{\mathcal{P}}_N$ is a full dimensional polytope in \mathbb{R}^N with

set of vertices $\{v_1, \dots, v_M\}$ and $f : \mathbb{R}^N \rightarrow \mathbb{R}^m$ is an affine function, then it is easy to prove that

$$f(\bar{\mathcal{P}}_N) = \text{Conv}\{f(v_1), \dots, f(v_M)\}, \quad (3)$$

i.e., the image of a polytope through an affine function is the convex hull of the vertex images through the affine function.

In the particular case $N = m$, if matrix A is nonsingular, then the vertices, facets, and interior of the polytope map through the affine transformation to the vertices, facets, and interior of the image of the polytope, respectively. Therefore

$$f(\text{int}(\bar{\mathcal{P}}_N)) = \text{int}(f(\bar{\mathcal{P}}_N)) \quad (4)$$

B. Transition Systems, Simulations, and Bisimulations

Definition 1: A transition system is a tuple $T = (Q, \rightarrow, \Pi, \models)$, where Q is a set of states, $\rightarrow \subseteq Q \times Q$ is a transition relation, Π is a finite set of atomic propositions, and $\models \subseteq Q \times \Pi$ is a satisfaction relation.

A transition $(q, q') \in \rightarrow$ is also denoted by $q \rightarrow q'$. The transition system T is called *finite* if its set of states Q is finite, and infinite otherwise. The transition system T is called *non-blocking* if, for every state $q \in Q$, there exists $q' \in Q$ such that $(q, q') \in \rightarrow$ (*i.e.*, the relation \rightarrow is total). In this paper only non-blocking transition systems are considered. The transition system T is called *deterministic* if, for all $q \in Q$, there exists at most one $q' \in Q$ such that $(q, q') \in \rightarrow$ (the case $q = q'$ is included in the definitions above).

For an arbitrary proposition $\pi \in \Pi$, we define $[[\pi]] = \{q \in Q \mid q \models \pi\}$ as the set of all states satisfying it. Conversely, for an arbitrary state $q \in Q$, let $\Pi_q = \{\pi \in \Pi \mid q \models \pi\}$, $\Pi_q \subseteq 2^\Pi$, denote the set of all atomic propositions satisfied at q . A *trajectory* or *run* of T starting from q is an infinite sequence $r = r(1)r(2)r(3) \dots$ with the property that $r(1) = q$, $r(i) \in Q$, and $(r(i), r(i+1)) \in \rightarrow$, for all $i \geq 1$. A trajectory $r = r(1)r(2)r(3) \dots$ defines a *word* $w = w(1)w(2)w(3) \dots$, where $w(i) = \Pi_{r(i)}$. The set of all words generated by the set of all trajectories starting at $q \in Q$ is called the *language* of T originating at q and is denoted by $L_T(q)$. A subset P of the state set Q ($P \subseteq Q$) is called a *region* of T . The set of all words generated by all runs of T originating at all states of P is called the language of T originating at P and is denoted by $L_T(P)$. The language of the transition system T is defined as $L_T(Q)$.

For an arbitrary region P , we define the set of states $\text{Pre}(P)$ that reach P in one step as

$$\text{Pre}(P) = \{q \in Q \mid \exists p \in P, q \rightarrow p\} \quad (5)$$

An equivalence relation $\sim \subseteq Q \times Q$ over the state space of T is *proposition preserving* if for all $q_1, q_2 \in Q$ and all $\pi \in \Pi$, if $q_1 \sim q_2$ and $q_1 \models \pi$, then $q_2 \models \pi$. Among the several proposition preservation equivalence relations that can be defined, *propositional equivalence* is of special interest, which is defined as $q_1 \sim q_2$ if and only if $\Pi_{q_1} = \Pi_{q_2}$. A proposition preserving equivalence relation naturally induces a *quotient transition system* $T/\sim = (Q/\sim, \rightarrow/\sim, \Pi, \models/\sim)$. Q/\sim is the quotient space (the set of all equivalence

classes). The transition relation \rightarrow_{\sim} is defined as follows: for $P_1, P_2 \in Q/\sim$, $P_1 \rightarrow_{\sim} P_2$ if and only if there exist $q_1 \in P_1$ and $q_2 \in P_2$ such that $q_1 \rightarrow q_2$. The satisfaction relation is defined as follows: for $P \in Q/\sim$, we have $P \models_{\sim} \pi$ if and only if there exist $q \in P$ such that $q \models \pi$. It is easy to see that

$$L_T(P) \subseteq L_{T/\sim}(P), \quad (6)$$

for any $P \in Q/\sim$ (with a slight abuse of notation, we use the same symbol P to denote both a state of T/\sim and the corresponding region of equivalent states of T). The quotient transition system T/\sim is said to *simulate* the original system T , which is written as $T/\sim \geq T$.

Definition 2: A proposition preserving equivalence relation \sim is a bisimulation of a transition system $T = (Q, \rightarrow, \Pi, \models)$ if for all states $p, q \in Q$, if $p \sim q$ and $p \rightarrow p'$, then there exist $q' \in Q$ such that $q \rightarrow q'$ and $p' \sim q'$.

If \sim is a bisimulation, then the quotient transition system T/\sim is called a *bisimulation quotient* of T , and the transition systems T and T/\sim are called *bisimilar*, which is denoted by $T/\sim \simeq T$. An immediate consequence of bisimulation is language equivalence, *i.e.*, $L_T(P) = L_{T/\sim}(P)$, for all $P \in Q/\sim$.

C. Linear Temporal Logic and Model Checking

Definition 3: [Syntax of *LTL* formulas] A (propositional) linear temporal logic (*LTL*) formula over Π is recursively defined as follows:

- Every atomic proposition $\pi \in \Pi$ is a formula, and
- If ϕ_1 and ϕ_2 are formulas, then $\phi_1 \vee \phi_2$, $\neg\phi_1$, $\bigcirc\phi_1$, $\phi_1\mathcal{U}\phi_2$ are also formulas.

The semantics of *LTL* formulas are given over words in the language of the transition system T .

Definition 4: [Semantics of *LTL* formulas] The satisfaction of formula ϕ at position $i \in \mathbb{N}$ of word w , denoted by $w(i) \models \phi$, is defined recursively as follows:

- $w(i) \models \pi$ if $\pi \in w(i)$,
- $w(i) \models \neg\phi$ if $w(i) \not\models \phi$,
- $w(i) \models \phi_1 \vee \phi_2$ if $w(i) \models \phi_1$ or $w(i) \models \phi_2$,
- $w(i) \models \bigcirc\phi$ if $w(i+1) \models \phi$,
- $w(i) \models \phi_1\mathcal{U}\phi_2$ if there exist a $j \geq i$ such that $w(j) \models \phi_2$ and for all $i \leq k < j$ we have $w(k) \models \phi_1$

A word w satisfies an *LTL* formula ϕ , written as $w \models \phi$, if $w(1) \models \phi$. The transition system T satisfies formula ϕ from region $P \subseteq Q$, written as $T(P) \models \phi$, if and only if $w \models \phi$ for all $w \in L_T(P)$. Note that the same symbol is used to express the satisfaction of a predicate or a formula.

The symbols \neg and \vee stand for negation and disjunction. The boolean constants \top and \perp are defined as $\top = \pi \vee \neg\pi$ and $\perp = \neg\top$. The other Boolean connectors \wedge (conjunction), \Rightarrow (implication), and \Leftrightarrow (equivalence) are defined from \neg and \vee in the usual way. The *temporal operators* \bigcirc and \mathcal{U} is called the *next* and *until* operators. Formula $\bigcirc\phi$ holds for a word $w(1)w(2)w(3)\dots$ if and only if formula ϕ holds for

the suffix $w(2)w(3)\dots$. Formula $\phi_1\mathcal{U}\phi_2$ intuitively means that (over a word) ϕ_2 will eventually become true and ϕ_1 is true until this happens. Two useful additional temporal operators, "eventually" and "always" can be defined as $\diamond\phi = \top\mathcal{U}\phi$ and $\square\phi = \phi\mathcal{U}\perp$, respectively. Formula $\diamond\phi$ means that ϕ becomes eventually true, whereas $\square\phi$ indicates that ϕ is true at all positions of w . More expressiveness can be achieved by combining the temporal operators. Examples include $\square\diamond\phi$ (ϕ is true infinitely often) and $\diamond\square\phi$ (ϕ becomes eventually true and stays true forever).

Given a finite transition system $T = (Q, \rightarrow, \Pi, \models)$ and a formula ϕ over Π , checking whether the words of T starting from a region P satisfy ϕ ($T(P) \models \phi$) is called *model checking*. If we denote by L_ϕ the set of all words (language) satisfying ϕ , then model checking means deciding the language inclusion $L_T(P) \subseteq L_\phi$. Packages for model checking, such as 'NuSMV' [14], have been previously developed and are readily available.

If T/\sim is a quotient of T , then for any equivalence class $P \in Q/\sim$ and formula ϕ , we have:

$$T/\sim(P) \models \phi \Rightarrow T(P) \models \phi. \quad (7)$$

In addition, if \sim is a bisimulation, then

$$T/\sim(P) \models \phi \Leftrightarrow T(P) \models \phi \quad (8)$$

Properties (7) and (8) (which follow immediately from (6)) allow one to model check finite quotients and extend the results to the (possibly infinite) original transition system.

Definition 5: A region $P \subseteq Q$ of a transition system T is the *largest* region that satisfies a formula ϕ if and only if $q \in P \Leftrightarrow T(q) \models \phi$. Therefore $T(P) \models \phi$, and no states outside of P satisfy the formula.

III. ITERATIVE CONSTRUCTION AND VERIFICATION OF SIMULATION QUOTIENTS

Using the *Pre* operator defined in Equation (5), a characterization of bisimulation can be given as follows: a proposition preserving equivalence relation \sim is a bisimulation if and only if $Pre(P)$ is either empty or a finite union of equivalence classes, for all equivalence classes P . This leads to the following iterative procedure for the construction of the coarsest bisimulation \sim [10], [25]:

Algorithm 1 Coarsest bisimulation \sim of T preserving Π

```

Initialize  $\sim$  with propositional equivalence
while there exist  $P, P' \in Q/\sim$  such that  $\emptyset \subset P \cap Pre(P') \subset P$  do
     $P_1 := P \cap Pre(P')$ ;
     $P_2 := P \setminus Pre(P')$ ;
     $Q/\sim := Q/\sim \setminus \{P\} \cup \{P_1, P_2\}$ ;
end while
return  $\sim$ ;

```

In order to execute an iteration of the algorithm, one must be able to represent (possibly infinite) state sets, perform Boolean operations, check emptiness, and compute the predecessor operation *Pre* on the representation of the state sets.

¹We use the same notation \models for the satisfaction of propositions by the states of transition systems and for the satisfaction of formulas by words and transition systems. The significance should be clear from the context

In general, the bisimulation Algorithm 1 does not terminate. If the algorithm terminates, then T/\sim is a finite bisimulation quotient ($T/\sim \simeq T$), and can be (equivalently) used for model checking instead of T (see Equation (8)).

However, the satisfaction of an LTL formula ϕ by T might be decided even though the bisimulation algorithm does not terminate. Indeed, the equivalence relation produced at each step of Algorithm 1 can be used to construct finite simulation quotients T/\sim , which can then be model checked against an LTL formula (see Equation (7)). A similar idea was used in [13] for the universal fragment ACTL of CTL.

Combining the bisimulation procedure (Algorithm 1) with model checking at each iterative step leads to Algorithm 2. The algorithm attempts to find the largest region $P_\phi \subseteq Q$ that satisfies an LTL formula ϕ . The initial partition given by propositional equivalence is iteratively refined and the produced finite quotient transition systems are model checked against both ϕ and $\neg\phi$, partitioning the set of states Q into two subsets: P_ϕ (the set of all states satisfying the formula) and $P_{\neg\phi}$ (the set of all states satisfying the negation of the formula).

If such partition exists and is constructed in a finite number of iterations, then all runs of the system satisfying the formula originate in P_ϕ and no such runs originate outside of it. Therefore, P_ϕ is the largest region satisfying ϕ . If there exists a quotient state $P \in Q/\sim$, $P \notin P_\phi$, $P \notin P_{\neg\phi}$, then $\exists w_1, w_2 \in L_{T/\sim}(P)$ such that $w_1 \models \phi$ and $w_2 \models \neg\phi$. If the states of P also happen to violate the bisimulation property of Definition 2, then they will be split by the bisimulation procedure. It is possible that, after the refinement, one of the subregions of P satisfies ϕ , while the other satisfies $\neg\phi$, in which case they can be included in P_ϕ and $P_{\neg\phi}$ respectively.

The possible outcomes of running Algorithm 2 are the following:

- The algorithm terminates returning the sets P_ϕ and $P_{\neg\phi}$ and $P_\phi \cup P_{\neg\phi} = Q$. In that case P_ϕ is the largest set P such that $T(P) \models \phi$, and there are no satisfying runs, originating outside of P_ϕ (P_ϕ can also be empty, in which case there are no states of T satisfying ϕ).
- The algorithm terminates because the maximum number of iterations is exceeded but $P_\phi \cup P_{\neg\phi} \neq Q$. Since further refinement might be possible, and there might be satisfying runs, originating outside of P_ϕ , in general, P_ϕ is not the largest satisfying set.
- The algorithm terminates, since the quotient has been refined enough to be bisimilar with the original system, but $P_\phi \cup P_{\neg\phi} \neq Q$. This can occur whenever all states of an equivalence class do not violate the bisimulation properties of Definition 2, but due to non-determinism, have multiple trajectories, some satisfying ϕ and others $\neg\phi$. Those trajectories would not be separated by additional refinement, since the quotient is already bisimilar, and so, P_ϕ cannot be expanded. Therefore, by Definition 5, it is the largest satisfying set.

Although a partition of all states in Q corresponds only to the first outcome of the algorithm, the property that all runs

Algorithm 2 Determine the largest P such that $T(P) \models \phi$

```

Initialize  $\sim$  with propositional equivalence;
repeat
   $P_\phi := \emptyset$ ;
   $P_{\neg\phi} := \emptyset$ ;
  Construct  $T/\sim$ ;
  for every  $P_t \in Q/\sim$  do
    if  $T/\sim(P_t) \models \phi$  then
       $P_\phi := P_\phi \cup P_t$ ;
    else if  $T/\sim(P_t) \models \neg\phi$  then
       $P_{\neg\phi} := P_{\neg\phi} \cup P_t$ ;
    end if
  end for
  if  $P_\phi \cup P_{\neg\phi} = Q$  then
    return  $P_\phi, P_{\neg\phi}$ ;
  end if
   $P_1 := P \cap Pre(P')$ ;
   $P_2 := P \setminus Pre(P')$ ;
   $Q/\sim := Q/\sim \setminus \{P\} \cup \{P_1, P_2\}$ ;
  if number of iterations exceeds limit then
    return  $P_\phi, P_{\neg\phi}$ ;
  end if
until there are no  $P, P' \in Q/\sim$  such that  $\emptyset \subset P \cap Pre(P') \subset P$ 
return  $P_\phi, P_{\neg\phi}$ ;

```

originating in P_ϕ and none of the runs originating in $P_{\neg\phi}$ satisfy the formula holds for all cases.

The bisimulation procedure (Algorithm 1) is used for the construction of Algorithm 2 and, therefore, the same operations must be computed. With the exception of model checking, which is a well studied problem when applied to finite quotients, no new operations are required in order to extend Algorithm 1 to Algorithm 2. To show this, we describe how the quotient transition system T/\sim can be constructed. The set of states Q/\sim includes all equivalence classes, as induced by the propositional equivalence relation \sim . The set of propositions Π is inherited from T . The satisfaction of propositions by states of the quotient follows naturally from the properties of propositional equivalence, which is used to construct it, *i.e.*, if $q \in P$, $P \in Q/\sim$ then $\Pi_P = \Pi_q$. We also note that, if an equivalence class is split, all newly formed equivalence subclasses inherit the satisfaction of the parent. We have already assumed that the Pre operation and set intersections can be computed, since they were used in the bisimulation procedure. Therefore, we can use the same operations to induce the transitions of T/\sim as follows:

$$(P, P') \in \rightarrow_{\sim} \text{ if and only if } P \cap Pre(P') \neq \emptyset \quad (9)$$

Consequently, Algorithm 2 requires no additional operations, and can be implemented, provided that Algorithm 1 can be implemented.

Partitioning all states of a non-deterministic transition system into satisfying a formula and its negation is not

always possible, even if a finite bisimulation quotient exists. In practice, however, many transition systems of interests, such as embeddings of PWA systems, are deterministic, where finding a bisimulation is equivalent to partitioning the states with respect to a formula.

A property that follows from the system being non-blocking and deterministic, is that an equivalence class of the quotient having multiple outgoing transitions is partitioned by the Pre of its successors. This provides a strategy for refining a quotient and motivates the introduction of some changes in Algorithm 2 in order to optimize it for deterministic systems.

Proposition 1: If a transition system T is non-blocking and its quotient T/\sim is deterministic, then the equivalence relation \sim is a bisimulation.

Proof: Assume by contradiction that \sim is not a bisimulation. Then, there exist $P, P' \in Q/\sim$, $q_1, q_2 \in Q$, and $q'_1 \in P'$ such that $q_1 \rightarrow q'_1$ and there does not exist $q'_2 \in P'$ such that $q_2 \rightarrow q'_2$. However, since T is nonblocking, there exists $q''_2 \in Q$ and $P'' \in Q/\sim$, $P'' \neq P'$ such that $q_2 \rightarrow q''_2$, $q''_2 \in P''$. In the quotient T/\sim , this induces $P \rightarrow P'$ and $P \rightarrow P''$, which implies that T/\sim is non-deterministic. ■

Proposition 2: An equivalence relation defined on a deterministic, non-blocking transition system T is a bisimulation if and only if the quotient T/\sim is deterministic.

Proof: From Proposition 1 it follows that if the quotient is deterministic then the equivalence relation is a bisimulation. Assume by contradiction that T/\sim is not deterministic. Then, there exist $P, P', P'' \in Q/\sim$ such that $P \rightarrow P'$ and $P \rightarrow P''$. However, since \sim is a bisimulation, there exists $q, q', q'' \in Q$, $q \in P$, $q' \in P'$, $q'' \in P''$ such that $q \rightarrow q'$ and $q \rightarrow q''$, which implies that T is non-deterministic. ■

If a quotient T/\sim is deterministic, then for a given formula ϕ and an equivalence class P , $T/\sim(P) \models \phi$ or $T/\sim(P) \models \neg\phi$. This follows from the fact that in a deterministic system only one trajectory and therefore one word is possible starting at any given state.

Following the results described above we can propose a modification of Algorithm 2 that applies to non-blocking, deterministic transition systems and labels all states as either satisfying a formula ϕ or its negation $\neg\phi$. Similar to Algorithm 2, this algorithm refines a quotient and performs model checking with a formula of interest at each step. In this case, however, refinement is done as iterative elimination of nondeterminism. If the quotient system is refined enough to be deterministic, we have shown in Proposition 1 that it is bisimilar with the original transition system (and, in fact, from Proposition 2 it follows that it is bisimilar only when it becomes deterministic).

As in Algorithm 2, if $P_\phi \cup P_{\neg\phi} = Q$ then P_ϕ is the largest set satisfying the formula. However, if $P_\phi \cup P_{\neg\phi} \neq Q$, because of the deterministic property, we know that bisimulation was not achieved and the preset number of iterations was exceeded. This property also allows us to have an infinite loop in the algorithm, since achieving a bisimulation is equivalent to partitioning all states into satisfying ϕ or $\neg\phi$.

The changes that were introduced for the construction

Algorithm 3 Determine the largest P of a deterministic system such that $T(P) \models \phi$

```

Initialize  $\sim$  with propositional equivalence;
Initialize  $P_\phi := \emptyset$ ;
Initialize  $P_{\neg\phi} := \emptyset$ ;
while TRUE do
  Construct  $T/\sim$ ;
  if number of iterations exceeds limit then
    return  $P_\phi, P_{\neg\phi}$ ;
  end if
  for every  $P_t \in Q/\sim, P_t \notin P_\phi, P_t \notin P_{\neg\phi}$  do
    if  $T/\sim(P_t) \models \phi$  then
       $P_\phi := P_\phi \cup P_t$ ;
    else if  $T/\sim(P_t) \models \neg\phi$  then
       $P_{\neg\phi} := P_{\neg\phi} \cup P_t$ ;
    end if
  end for
  if  $P_\phi \cup P_{\neg\phi} = Q$  then
    return  $P_\phi, P_{\neg\phi}$ ;
  end if
  for every  $P \in Q/\sim, P \notin P_\phi, P \notin P_{\neg\phi}$  do
     $OUT := \{P' | P \rightarrow P'\}$ ;
    if  $|OUT| > 1$  then
       $P_{refined} := \emptyset$ 
      for every  $P' \in OUT$  do
         $P_{refined} := P_{refined} \cup \{P \cap Pre(P')\}$ ;
      end for
       $Q/\sim := Q/\sim \setminus \{P\} \cup \{P_{refined}\}$ ;
    end if
  end for
end while

```

of Algorithm 3 do not require the computation of any new operations. As for general transition systems, the Pre operator is used for refinement, and it can also be applied to the construction of the quotient transition systems.

In this algorithm, once an equivalence class is labeled it is memorized and no longer considered for refinement or model checking. We do not need to refine a state that has been found to satisfy the formula or its negation, since all or no trajectories, respectively, originating at that state satisfy the formula. We do not need to model check that state any more, because additional refining anywhere else in the system would not change the satisfaction of a formula by the state. This optimization limits the explosion of states that have to be considered as refinement progresses.

Another useful feature of the algorithm is that equivalence classes are refined in parallel, *i.e.*, all classes that need refinement are split once at every iteration. This guarantees that, if the execution of Algorithm 3 is terminated, because a preset number of iterations is exceeded, the refinement would not be concentrated in only one region.

IV. FINITE QUOTIENTS OF PWA SYSTEMS

Let $\mathcal{P}_N, \mathcal{P}_N^l, l \in L$ be a set of open polytopes in \mathbb{R}^N , where L is a finite index set, such that $\mathcal{P}_N^{l_1} \cap \mathcal{P}_N^{l_2} = \emptyset$ for

all $l_1, l_2 \in L$, $l_1 \neq l_2$ and $\bigcup_{l \in L} \bar{\mathcal{P}}_N^l = \bar{\mathcal{P}}_N$.

A discrete-time continuous-space piecewise affine (PWA) system is defined as:

$$\Sigma: \quad x_{k+1} = A_l x_k + b_l, \quad x_k \in \mathcal{P}_N^l, \quad l \in L, \quad k = 0, 1, 2, \dots, \quad (10)$$

where $A_l \in \mathbb{R}^{N \times N}$, $b_l \in \mathbb{R}^N$, for all $l \in L$. We assume that the matrix A_l is nonsingular for any $l \in L$ and that \mathcal{P}_N is an invariant for the trajectories of (10), i.e., if $x \in \bar{\mathcal{P}}_N$, then $A_l x + b_l \in \mathcal{P}_N$, for all $l \in L$.

We are interested in studying properties of trajectories of system (10) specified in terms of a set of linear predicates of the form

$$\Pi = \{\pi_i \mid \pi_i: c_i^T x + d_i < 0, \quad i = 1, \dots, K\}, \quad (11)$$

where $x, c_i \in \mathbb{R}^N$ and $d_i \in \mathbb{R}$. Informally, the semantics of system (10) will be given in terms of satisfaction of propositions from (11) in the following sense: a trajectory $x_0 x_1 x_2 \dots$ produces a word $w_0 w_1 w_2 \dots$, where each $w_i \in 2^\Pi$ lists the propositions from Π which are satisfied by x_i . Then such words can be checked against satisfaction of LTL formulas ϕ over Π .

Specifically, we consider the following problem:

Problem 1: Given a discrete - time continuous - space piecewise affine system (10) and an LTL formula ϕ over a set of linear predicates (11), find the largest set $P_\phi \subseteq \mathcal{P}_N$ such that all trajectories of (10) originating in P_ϕ satisfy formula ϕ .

To formally define the satisfaction of a formula ϕ over Π by system Σ , we embed Σ into a transition system:

Definition 6: The embedding transition system for system Σ and the set of predicates Π is defined as $T_{emb} = (Q_{emb}, \rightarrow_{emb}, \Pi_{emb}, \models_{emb})$, where

- $Q_{emb} = \bigcup_{l \in L} \mathcal{P}_N^l$,
- $(x, x') \in \rightarrow_{emb}$ if and only if there exists $l \in L$ such that $x \in \mathcal{P}_N^l$ and $x' = A_l x + b_l$,
- $\Pi_{emb} = L \cup \Pi$,
- \models_{emb} is defined as follows: if $\pi = l \in L$, then $x \models_{emb} \pi$ if and only if $x \in \mathcal{P}_N^l$; if $\pi = \pi_i \in \Pi$, then $x \models_{emb} \pi$ if and only if $c_i^T x + d_i < 0$,

Given a subset $P \subseteq Q_{emb}$, we say that all trajectories of Σ originating in P satisfy formula ϕ if and only if $T_{emb}(P)$ satisfies ϕ .

The embedding transition system T_{emb} has infinitely many states and cannot be model checked. We note that, since regions with different dynamics never overlap, the transition system T_{emb} is deterministic. Therefore we can apply Algorithm 3 to T_{emb} in order to solve Problem 1. In the rest of this section, we show that all the steps of Algorithm 3 applied to T_{emb} are computable, and reduce to operations on polyhedral sets.

The computation of the (initial) propositional equivalence relation \sim amounts to checking the non-emptiness of the open polytopes given by the intersection of each \mathcal{P}_N^l with all subsets of Π (recall that \mathcal{P}_N^l are pairwise disjoint). The equivalence classes formed by all such nonempty sets will

be the states of the first quotient Q_{emb}/\sim and all operations with those states are polyhedral operations.

The *Pre* operator is used to determine transitions of the quotient (Equation (9)), as well as to refine the equivalence relation. We note that, in both cases, *Pre* is used only to find the intersection $P \cap Pre(P')$, where P has a transition to P' . If P satisfies l , $P' = int(Conv\{v_1, \dots, v_M\})$, since the matrix A_l is non-singular, using Equations (3) and (4) we can compute the intersection as:

$$P \cap Pre(P') = int(P \cap Conv\{A_l^{-1}(v_i - b_l), \quad i = 1, \dots, M\}) \quad (12)$$

Therefore, the quotient transition system T/\sim can be constructed, and all computation involved in the execution of Algorithm 3 is reduced to polyhedral set operations and model checking.

The regions P_ϕ and $P_{\neg\phi}$ returned by the algorithm correspond to regions of initial conditions of the system with the property that that all runs originating at P_ϕ and no runs originating at $P_{\neg\phi}$ satisfy the formula. If $P_\phi \cup P_{\neg\phi} = \mathcal{P}_N$, then P_ϕ is the largest region of initial conditions for the system satisfying the formula.

Remark 1: There are several simplifying assumptions that we make in the formulation and solution of Problem 1. First, in equation (10) we assume that the matrices A_l are non-singular and the polytope \mathcal{P}_N is an invariant for all trajectories of Σ . However, this assumption is not very restrictive since discrete affine dynamics are usually non-singular (or arise by discretizing continuous dynamics which involves matrix exponentiation, which produces non-singular matrices) and \mathcal{P}_N can be assumed large enough to contain all possible state values in a particular process. Second, we assume that the predicates (equation (11)) are given over strict inequalities, and only the reachability of open full dimensional polytopes is captured in the semantics of the embedding and of the quotients. However, this seems to be enough for practical purposes, since only sets of measure zero are disregarded, and it is unreasonable to assume that equality constraints can be detected in a real world application.

The algorithm was implemented as a software package for MATLAB. All operations on polytopes were handled using the MPT toolbox [29]. NuSMV was used for model checking [14].

V. ANALYSIS OF A TWO GENE NETWORK

We applied the proposed methods to the analysis of a small genetic network. The system (shown in Figure 1) includes two mutually inhibiting genes and acts as a genetic switch, allowing only one of the genes to be expressed depending on initial conditions.

To analyze the system, we developed a two dimensional ($N = 2$) discrete time PWA model using ramp functions to represent gene regulation. A ramp function is defined by two threshold values, which induce three regions of different dynamics. At low concentrations of repressor (below threshold 1) the regulated gene is fully expressed, while at high

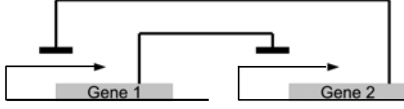


Fig. 1. A genetic switch, consisting of two mutual repressors. High levels of one of the products shut down the expression of the other gene.

repressor concentrations (above threshold 2) expression is only basal. For concentrations between the two thresholds expression is graded. Since there are two repressors, two ramp functions are used and, therefore, the system has a total of nine rectangular invariants. We use $L = \{1, 2, \dots, 9\}$ as set of labels and denote the rectangles by $\mathcal{P}^1, \dots, \mathcal{P}^9$.

In each polytope, the system has dynamics described by Equation (10), with parameters given below.

$$\begin{aligned}
 A_1 &= \begin{bmatrix} 0.741 & 0 \\ 0 & 0.549 \end{bmatrix}, b_1 = \begin{bmatrix} 23.845 \\ 34.967 \end{bmatrix} \\
 A_2 &= \begin{bmatrix} 0.741 & -0.480 \\ 0 & 0.549 \end{bmatrix}, b_2 = \begin{bmatrix} 23.789 \\ 34.967 \end{bmatrix} \\
 A_3 &= \begin{bmatrix} 0.741 & 0 \\ 0 & 0.549 \end{bmatrix}, b_3 = \begin{bmatrix} 4.406 \\ 34.967 \end{bmatrix} \\
 A_4 &= \begin{bmatrix} 0.741 & 0 \\ -0.672 & 0.549 \end{bmatrix}, b_4 = \begin{bmatrix} 23.845 \\ 55.735 \end{bmatrix} \\
 A_5 &= \begin{bmatrix} 1.023 & -0.545 \\ -0.764 & 0.805 \end{bmatrix}, b_5 = \begin{bmatrix} 14.787 \\ 57.149 \end{bmatrix} \\
 A_6 &= \begin{bmatrix} 0.741 & 0 \\ -0.672 & 0.549 \end{bmatrix}, b_6 = \begin{bmatrix} 4.406 \\ 64.552 \end{bmatrix} \\
 A_7 &= \begin{bmatrix} 0.741 & 0 \\ 0 & 0.549 \end{bmatrix}, b_7 = \begin{bmatrix} 23.845 \\ 3.384 \end{bmatrix} \\
 A_8 &= \begin{bmatrix} 0.741 & 0.480 \\ 0 & 0.549 \end{bmatrix}, b_8 = \begin{bmatrix} 35.544 \\ 3.384 \end{bmatrix} \\
 A_9 &= \begin{bmatrix} 0.741 & 0 \\ 0 & 0.549 \end{bmatrix}, b_9 = \begin{bmatrix} 4.406 \\ 3.384 \end{bmatrix}
 \end{aligned}$$

It is easy to see that dynamics 3 and 7 have unique, asymptotically stable equilibria inside rectangles \mathcal{P}^3 and \mathcal{P}^7 . Biologically, the equilibria correspond to the two modes of the system (each gene can be fully expressed, while the other is expressed only basally).

An interesting problem is finding the regions of attraction for the two equilibria. For this, the introduction of additional propositions is not necessary, *i.e.*, $\Pi = L$. By exploiting convexity properties of affine functions on polytopes, it can be easily proved that \mathcal{P}^3 and \mathcal{P}^7 are invariants for dynamics 3 and 7, respectively. From this, we can immediately conclude that \mathcal{P}^3 and \mathcal{P}^7 are regions of attraction for the two equilibria. Therefore, our problem reduces to finding maximal regions satisfying LTL formulas $\phi_1 = \text{"}\diamond\Box\mathcal{P}^3\text{"}$ and $\phi_2 = \text{"}\diamond\Box\mathcal{P}^7\text{"}$. In other words, we want to find maximal sets of initial conditions, that eventually reach regions \mathcal{P}^3 or \mathcal{P}^7 and stay there forever.

The first quotient of the embedding T_{emb} (Definition 6) determined by propositional equivalence has nine states. The transitions in the quotient are shown in Figure 2B. For both formulas, execution of the algorithm was limited to 30 iterations, which required less than 30 minutes on a 3.4 GHz,

P4 machine with 1GB RAM.

Performing the analysis with both LTL formulas demonstrated the ability of the algorithm to extract an under-approximation of the attractor regions for the two stable equilibria. The region satisfying ϕ_1 is shown shaded in Figure 2C, while the region satisfying ϕ_2 is shown shaded in Figure 2E. It is interesting to note that the region satisfying ϕ_1 (P_{ϕ_1} , Figure 2C) coincides with the one satisfying $\neg\phi_2$ ($P_{\neg\phi_2}$, Figure 2F) and vice versa. This is expected as the equilibrium states in regions \mathcal{P}^3 and \mathcal{P}^7 are the only stable equilibria for the system and trajectories tend towards one of those states. Any differences between the regions P_{ϕ_1} and $P_{\neg\phi_2}$ are therefore the result of limiting the number of iterations for the algorithm.

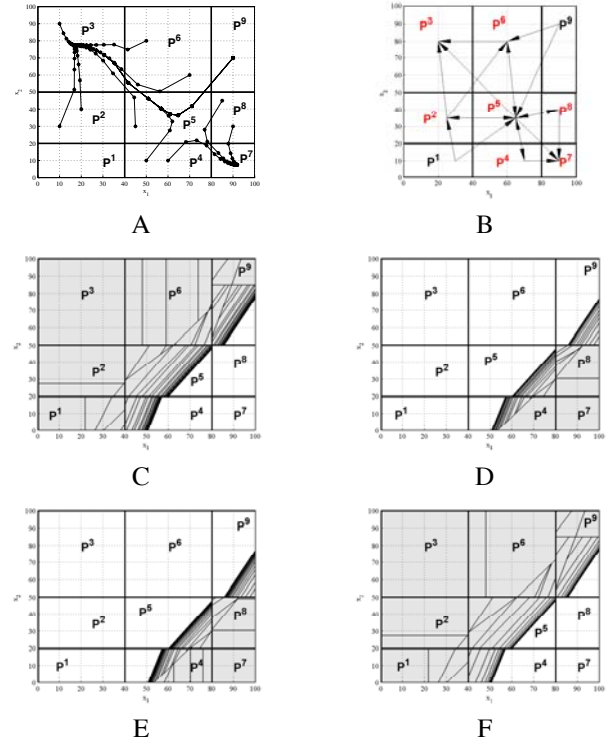


Fig. 2. (A) Sample trajectories of the PWA system show convergence towards one of the stable equilibria in \mathcal{P}^3 and \mathcal{P}^7 . (B) A graphical representation of the first quotient transition system. Regions with labels shown in red contain a self loop. (C-F) Regions P_{ϕ_1} (C), $P_{\neg\phi_1}$ (D), P_{ϕ_2} (E), and $P_{\neg\phi_2}$ (F) satisfying the LTL formulas ϕ_1 , $\neg\phi_1$, ϕ_2 , and $\neg\phi_2$, respectively.

From the results, it can be concluded that the majority of the computation was performed in improving the refinement between the two regions of attraction. The level of detail in that region is higher if more iterations of the algorithm are performed. This is the result of targeting the refinement to specific states and refining states in parallel at each iteration. For example, it is obvious that partitioning region \mathcal{P}^3 in Figure 2C is unnecessary, since all subregions satisfy the formula. Similarly, concentrating refinement only to region \mathcal{P}^4 until it is completely refined, might not allow refinement of regions \mathcal{P}^5 or \mathcal{P}^9 before the iteration limit is reached.

VI. CONCLUSION

We showed that simulation quotients of PWA systems can be computed efficiently, and model checked against LTL formulas to analyze temporal logic properties for trajectories of the initial system. Our approach is inspired by mathematical models and queries arising in analysis of gene networks. We showed the application of our method to the computation of regions of attraction for a PWA model of a genetic switch. In the future, we will focus on analysis of mathematical models of synthetic gene networks constructed from experimental data, analysis under parameter uncertainty, and more complicated dynamics.

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