TIRA: Toolbox for Interval Reachability Analysis[*]

Pierre-Jean Meyer
University of California, Berkeley
Berkeley, CA, USA
pjmeyer@berkeley.edu

Alex Devonport
University of California, Berkeley
Berkeley, CA, USA
alex_devonport@berkeley.edu

Murat Arcak
University of California, Berkeley
Berkeley, CA, USA
arcak@berkeley.edu

ABSTRACT

This paper presents TIRA, a Matlab library gathering several methods for the computation of interval over-approximations of the reachable sets for both continuous- and discrete-time nonlinear systems. Unlike other existing tools, the main strength of interval-based reachability analysis is its simplicity and scalability, rather than the accuracy of the over-approximations. The current implementation of TIRA contains four reachability methods covering wide classes of nonlinear systems, handled with recent results relying on contraction/growth bounds and monotonicity concepts. TIRA's architecture features a central function working as a hub between the user-defined reachability problem and the library of available reachability methods. This design choice offers increased extensibility of the library, where users can define their own method in a separate function and add the function call in the hub function.

CCS CONCEPTS

• **Mathematics of computing** → **Ordinary differential equations**; **Nonlinear equations**; • **Computing methodologies** → *Systems theory*.

KEYWORDS

Reachability analysis, nonlinear systems, monotonicity, mixed-monotonicity, contraction, growth bound, sensitivity.

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1 INTRODUCTION

Reachability analysis aims to compute the set of successor states that can be reached by a system given sets of initial states and admissible inputs. Since an exact computation of a reachable set is not possible for most systems, we rely on methods to over-approximate this set. Various tools and set representations for these over-approximations have been proposed in the literature, such as zonotopes in CORA [1], support functions in SpaceEx [13], ellipsoids in the Ellipsoidal Toolbox [17], Taylor models in Flow* [6], polytopes in Sapo [12] or interval pavings [15]. Other tools such as the Level Set Toolbox [21] are instead designed to tackle backward reachability problems.

The main common point of the above reachability methods is that their primary focus is to compute a set that over-approximates the actual reachable set as tightly as possible. While such approaches are particularly interesting to minimize the conservativeness of the over-approximation in simple verification objectives (e.g. with safety or reachability specifications), the inherent complexity of the set representations allowing for such tight approximations can make these sets impractical to use if further manipulations are required (e.g. saving in memory, intersection with another set).

On the other hand, reachability analysis plays a central role in the field of abstraction-based control synthesis (see e.g. [9, 20, 22, 24]), where a reachable set over-approximation needs to be computed for each cell of a state space partition and each input value (i.e. exponential complexity in the state and input dimensions), and the abstraction is obtained by intersecting these sets with the partition elements. In addition, existing abstraction tools are limited by their internal reachability algorithms: e.g. SCOTS [25] relies on the hard-coded growth bound method; PESSOA [18] cannot handle nonlinear systems unless the user provides their own over-approximation function. This motivated recent work [9, 19, 20, 24] on reachability analysis based on the simpler set representation of *multi-dimensional intervals* (also known as *axis-aligned boxes* or *hyper-rectangles*). While intervals usually result in more conservative over-approximations of the reachable sets, they have useful advantages for the implementation of abstraction-based algorithms: they are fully defined with only two state vectors; their intersection is still an interval; the associated over-approximation methods have very good scalability with a complexity (number of successor computations) at best constant [9, 20, 22, 24] and at worst linear in the state dimension [19]. Therefore, compared to existing reachability analysis tools, the interval-based methods trade off the accuracy of the over-approximating sets for the simplicity and scalability of the reachability analysis, while still resulting in the tightest possible interval over-approximation for some of these methods [9, 19, 22].

In this paper, we introduce TIRA[1] (Toolbox for Interval Reachability Analysis), a Matlab library gathering several methods to compute interval over-approximations of reachable sets for both continuous- and discrete-time systems. The primary motivation for the introduction of this tool library is to make publicly available some of the more recent results on interval reachability analysis [9, 19, 20, 24] and allow external users an easy access to these

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[1] https://gitlab.com/pj_meyer/TIRA

methods without requiring them to know the theoretical or implementation details. The architecture of the toolbox features a central function working as a hub between the user-defined reachability problem and the library of available reachability methods. It takes the initial state and input intervals and returns the over-approximation interval, applying either the method requested by the user, or otherwise picking the most suitable one based on the system properties. The motivation for this architecture is to offer an easily extensible library, where users can define their own method in a separate function and then add its call in the hub function.

TIRA currently contains four over-approximation methods covering very wide classes of systems: any system with known Jacobian bounds; and any continuous-time system with constant input functions over the time range of the reachability analysis. The three methods for continuous-time systems are based on contraction/growth bounds [16, 24], mixed-monotonicity [20], and sampled-data mixed-monotonicity [19]. The unique method for discrete-time systems is based on mixed-monotonicity [19].

The paper is organized as follows. Section 2 introduces notations and formulates the considered reachability problems. Section 3 gives an overview of the implemented over-approximation methods alongside their main limitations and the relevant literature. The toolbox architecture is summarized in Section 4. Finally, Section 5 demonstrates the use of TIRA on numerical examples.

2 PROBLEM FORMULATION

Let $\mathbb{R}$ and $\mathbb{R}^n$ be the sets of real numbers and n-dimensional real vectors, respectively. 1_n and 0_n are n-dimensional vectors filled with ones and zeros, respectively. I_n is the $n \times n$ identity matrix. Given $a, b \in \mathbb{R}^n$, $[a, b] \subseteq \mathbb{R}^n$ denotes the n-dimensional interval $\{x \in \mathbb{R}^n \mid a \leq x \leq b\}$, using componentwise inequalities. Given a set $X \subseteq \mathbb{R}^n$, interval $[a, b] \subseteq \mathbb{R}^n$ is said to be a *tight* interval over-approximation of X if $X \subseteq [a, b]$ and for any strictly included interval $[c, d] \subsetneq [a, b]$, we have $X \nsubseteq [c, d]$.

We consider both continuous-time and discrete-time systems with time-varying vector field

$$\dot{x} = f(t, x, p), \tag{1}$$

$$x^+ = F(t, x, p), \tag{2}$$

with time $t \in \mathbb{R}$, state $x \in \mathbb{R}^{n_x}$ and input $p \in \mathbb{R}^{n_p}$. For the continuous-time system (1), $\Phi(t; t_0, x_0, \mathbf{p})$ denotes the state (assumed to exist and be unique) reached at time $t \geq t_0$ by system (1) starting from initial state $x_0 \in \mathbb{R}^{n_x}$ at time $t_0 \in \mathbb{R}$ and under piecewise continuous input function $\mathbf{p} : [t_0, +\infty) \to \mathbb{R}^{n_p}$. For a constant input function $\mathbf{p} \equiv p \in \mathbb{R}^{n_p}$ over the time range $[t_0, t]$, we write $\Phi(t; t_0, x_0, p)$. Φ is evaluated through Runge-Kutta methods and the associated errors are currently neglected in TIRA.

Problem 1 (Continuous-time reachability). *Given time range $[t_0, t_f] \subseteq \mathbb{R}$, interval of initial states $[\underline{x}, \overline{x}] \subseteq \mathbb{R}^{n_x}$ and interval of input values $[\underline{p}, \overline{p}] \subseteq \mathbb{R}^{n_p}$, find an interval in $\mathbb{R}^{n_x}$ over-approximating the reachable set of (1) defined as:*

$$R(t_f; t_0, [\underline{x}, \overline{x}], [\underline{p}, \overline{p}]) = \{\Phi(t_f; t_0, x_0, \mathbf{p}) \mid x_0 \in [\underline{x}, \overline{x}], \mathbf{p} : [t_0, t_f] \to [\underline{p}, \overline{p}]\}.$$

Problem 2 (Discrete-time reachability). *Given initial time $t_0 \in \mathbb{R}$, interval of initial states $[\underline{x}, \overline{x}] \subseteq \mathbb{R}^{n_x}$ and interval of input values $[\underline{p}, \overline{p}] \subseteq \mathbb{R}^{n_p}$, find an interval in $\mathbb{R}^{n_x}$ over-approximating the reachable set of (2) defined as:*

$$R(t_0, [\underline{x}, \overline{x}], [\underline{p}, \overline{p}]) = \{F(t_0, x_0, p) \mid x_0 \in [\underline{x}, \overline{x}], p \in [\underline{p}, \overline{p}]\}.$$

All over-approximation methods summarized in the next section rely on the Jacobian (assuming a continuously differentiable vector field) and sensitivity matrices of systems (1) and (2). The state and input Jacobian matrices of (1) are given by the partial derivatives $J_x(t, x, p) = \frac{\partial f(t,x,p)}{\partial x}$ and $J_p(t, x, p) = \frac{\partial f(t,x,p)}{\partial p}$, respectively. The Jacobian matrices of (2) are similarly obtained by replacing f by F. For continuous-time systems (1) with constant input functions on $[t_0, t_f]$, we further define the sensitivity of the trajectories Φ to variations of the initial state $S_x(t_f; t_0, x_0, p) = \frac{\partial \Phi(t_f;t_0,x_0,p)}{\partial x_0}$ and to variations of the input value $S_p(t_f; t_0, x_0, p) = \frac{\partial \Phi(t_f;t_0,x_0,p)}{\partial p}$.

3 REACHABILITY METHODS

In this section, we give an overview of the four methods currently implemented in TIRA for the over-approximation of the reachable set of system (1) or (2) by an interval. For more in-depth descriptions and proofs, the reader is referred to the papers mentioned in each of the subsections below.

3.1 Contraction/growth bound

This method holds various names in the literature and can be seen as a particular case of the results in [16] based on logarithmic norms, an extension to time-varying systems of the growth bound approach in [24], or an extension to systems with inputs of the componentwise contraction results in [4]. Let $x^* = \frac{\underline{x}+\overline{x}}{2} \in \mathbb{R}^{n_x}$ and $[x] = \frac{\overline{x}-\underline{x}}{2} \in \mathbb{R}^{n_x}$ be the center and half-width of the initial state interval $[\underline{x}, \overline{x}]$, respectively. Similarly define p^* and $[p]$ for $[\underline{p}, \overline{p}]$.

Requirements and limitations. The main result of this approach presented below is limited to continuous-time systems (1) with additive input, i.e. $n_p = n_x$ and for all $t \in \mathbb{R}, x \in \mathbb{R}^{n_x}, p \in \mathbb{R}^{n_p}$:

$$f(t, x, p) = f(t, x, 0_{n_p}) + p. \tag{3}$$

In addition, we assume that we are provided a componentwise contraction/growth matrix defined as follows.

Assumption 3. *Given an invariant state space $X \subseteq \mathbb{R}^{n_x}$, there exists $C \in \mathbb{R}^{n_x \times n_x}$ such that for all $t \in [t_0, t_f]$, $x \in X$ and $i, j \in \{1, \dots, n_x\}$ with $j \neq i$ we have:*

$$\begin{cases} C_{ii} \geq J_{x\,ii}(t, x, p^*), \\ C_{ij} \geq |J_{x\,ij}(t, x, p^*)|. \end{cases}$$

Method description. We first define a growth bound function $G : \mathbb{R}_{\geq 0} \times \mathbb{R}^{n_x}_{\geq 0} \times \mathbb{R}^{n_x}_{\geq 0} \to \mathbb{R}^{n_x}_{\geq 0}$:

$$G(\tau, x, p) = e^{C\tau} x + \int_0^\tau e^{Ct} p dt. \tag{4}$$

Then, an interval over-approximation of the reachable set of (3) is obtained by adding and subtracting $G(t_f - t_0, [x], [p])$ to the successor of (3) from the pair (x^*, p^*) of the interval centers.

Proposition 4. *Under Assumption 3 and definition (4), an over-approximation of the reachable set of (3) in Problem 1 is given by:*

$$R(t_f; t_0, [\underline{x}, \overline{x}], [\underline{p}, \overline{p}]) \subseteq [\Phi(t_f; t_0, x^*, p^*) - G(t_f - t_0, [x], [p]), \Phi(t_f; t_0, x^*, p^*) + G(t_f - t_0, [x], [p])].$$

Remarks. The following variations of this approach are also available in TIRA. Firstly, Assumption 3 can be replaced by the existence of a scalar contraction/growth factor $c \in \mathbb{R}$ upper bounding the logarithmic norm (associated to any matrix norm) of $J_x(t, x, p^*)$,

$$c \geq \lim_{h \to 0^+} \frac{\|I_{n_x} + hJ_x(t, x, p^*)\| - 1}{h}, \quad \forall t \in [t_0, t_f],\ x \in X,$$

which can then be used directly in the growth bound definition (4) and Proposition 4, replacing matrix C by scalar c [16].

Secondly, for general dynamics (1) without the additive input assumption from (3), Proposition 4 is modified by replacing $[p]$ by a user-provided vector $\tilde{p} \in \mathbb{R}^{n_x}_{\geq 0}$ bounding the influence of the input on the dynamics (using componentwise $\geq$ and $|\cdot|$ operators) [16]:

$$\tilde{p} \geq |f(t, x, p) - f(t, x, p^*)|, \quad \forall t \in [t_0, t_f],\ x \in X.$$

Lastly, for general systems (1), TIRA also allows the user to define their own growth bound function $\tilde{G} : \mathbb{R}_{\geq 0} \times \mathbb{R}^{n_x}_{\geq 0} \times \mathbb{R}^{n_p}_{\geq 0} \to \mathbb{R}^{n_x}_{\geq 0}$ (replacing G in Proposition 4) that needs to satisfy (with componentwise inequalities and absolute values) [24]:

$$\begin{cases} \tilde{G}(\tau, x, p) \geq \tilde{G}(\tau, y, q), \quad \forall \tau > 0,\ x \geq y,\ p \geq q, \\ |\Phi(t_f; t_0, x_0, p) - \Phi(t_f; t_0, x^*, p^*)| \leq \tilde{G}(t_f - t_0, |x_0 - x^*|, |p - p^*|), \\ \hfill \forall x_0 \in [\underline{x}, \overline{x}],\ p \in [\underline{p}, \overline{p}]. \end{cases}$$

A more general result allows matrix C to be defined over any partition of the state dimensions $\{1, \ldots, n_x\}$ (instead of a partition into n_x elements as in Assumption 3) [16]. This approach is not yet implemented in TIRA but a preliminary algorithm exists in [4].

3.2 Continuous-time mixed-monotonicity

Requirements and limitations. Mixed-monotonicity of continuous-time systems (1) is an extension of the monotonicity property [3], where a non-monotone system is decomposed into its increasing and decreasing components [7]. A first characterization of a mixed-monotone system relying on the sign-stability of its Jacobian matrices [10] was recently relaxed into simply having bounded Jacobian matrices [27], and then used for reachability analysis in [20]. The result presented below is a further relaxation of the mixed-monotonicity conditions in [27] and [20], where the diagonal elements of the state Jacobian are not required to be bounded.[2]

Assumption 5. *Given an invariant state space $X \subseteq \mathbb{R}^{n_x}$, there exist $\underline{J_x}, \overline{J_x} \in \mathbb{R}^{n_x \times n_x}$ (possibly with $\underline{J_x}_{ii} = -\infty, \overline{J_x}_{ii} = +\infty$ for $i \in \{1, \ldots, n_x\}$) and $\underline{J_p}, \overline{J_p} \in \mathbb{R}^{n_x \times n_p}$ such that for all $t \in [t_0, t_f]$, $x \in X$, $p \in [\underline{p}, \overline{p}]$ we have $J_x(t, x, p) \in [\underline{J_x}, \overline{J_x}]$ and $J_p(t, x, p) \in [\underline{J_p}, \overline{J_p}]$.*

Method description. Let $J_x^* \in \mathbb{R}^{n_x \times n_x}$ and $J_p^* \in \mathbb{R}^{n_x \times n_p}$ denote the center of $[\underline{J_x}, \overline{J_x}]$ and $[\underline{J_p}, \overline{J_p}]$, respectively. We first introduce the decomposition function $g : \mathbb{R} \times \mathbb{R}^{n_x} \times \mathbb{R}^{n_p} \times \mathbb{R}^{n_x} \times \mathbb{R}^{n_p} \to \mathbb{R}^{n_x}$ defined on each dimension $i \in \{1, \ldots, n_x\}$ such that for all $t \in [t_0, t_f]$, $x, \hat{x} \in X$ and $p, \hat{p} \in [\underline{p}, \overline{p}]$ we have:

$$g_i(t, x, p, \hat{x}, \hat{p}) = f_i(t, \xi^i, \pi^i) + \alpha^i (x - \hat{x}) + \beta^i (p - \hat{p}), \tag{5}$$

where for each dimension $i \in \{1, \ldots, n_x\}$, state $\xi^i = [\xi^i_1; \ldots; \xi^i_{n_x}] \in \mathbb{R}^{n_x}$, input $\pi^i = [\pi^i_1; \ldots; \pi^i_{n_p}] \in \mathbb{R}^{n_p}$ and row vectors $\alpha^i = [\alpha^i_1, \ldots, \alpha^i_{n_x}] \in \mathbb{R}^{n_x}$ and $\beta^i = [\beta^i_1, \ldots, \beta^i_{n_p}] \in \mathbb{R}^{n_p}$ are defined according to the Jacobian bounds in Assumption 5 such that for all $j \in \{1, \ldots, n_x\}$ and $k \in \{1, \ldots, n_p\}$:

$$\begin{gathered} (\xi^i_i, \alpha^i_i) = (x_i, 0) \\ (\xi^i_j, \alpha^i_j) = \begin{cases} (x_j, \max(0, -\underline{J_x}_{ij})) & \text{if } j \neq i \text{ and } J^*_{x\,ij} \geq 0, \\ (\hat{x}_j, \max(0, \overline{J_x}_{ij})) & \text{if } j \neq i \text{ and } J^*_{x\,ij} < 0, \end{cases} \\ (\pi^i_k, \beta^i_k) = \begin{cases} (p_k, \max(0, -\underline{J_p}_{ik})) & \text{if } J^*_{p\,ik} \geq 0, \\ (\hat{p}_k, \max(0, \overline{J_p}_{ik})) & \text{if } J^*_{p\,ik} < 0. \end{cases} \end{gathered} \tag{6}$$

Then, consider the dynamical system evolving in $\mathbb{R}^{2n_x}$:

$$\begin{pmatrix} \dot{x} \\ \dot{\hat{x}} \end{pmatrix} = h(t, x, p, \hat{x}, \hat{p}) = \begin{pmatrix} g(t, x, p, \hat{x}, \hat{p}) \\ g(t, \hat{x}, \hat{p}, x, p) \end{pmatrix}, \tag{7}$$

whose trajectories from initial state $[x_0; \hat{x_0}] \in \mathbb{R}^{2n_x}$ at time $t_0 \in \mathbb{R}$ with constant input $[p; \hat{p}] \in \mathbb{R}^{2n_p}$ are denoted as $\Phi^h(\cdot; t_0, x_0, p, \hat{x_0}, \hat{p}) : [t_0, t_f] \to \mathbb{R}^{2n_x}$. Finally, let $\Phi^h_{1\ldots n_x}$ and $\Phi^h_{n_x+1\ldots 2n_x}$ denote the first and last n_x components of Φ^h, respectively. Then, an over-approximation of the reachable set of (1) is obtained from the evaluation of a single successor Φ^h of system (7).

Proposition 6. *Under Assumption 5 and definitions (5-7), an over-approximation of the reachable set of (1) in Problem 1 is given by:*

$$R(t_f; t_0, [\underline{x}, \overline{x}], [\underline{p}, \overline{p}]) \subseteq [\Phi^h_{1\ldots n_x}(t_f; t_0, \underline{x}, \underline{p}, \overline{x}, \overline{p}), \Phi^h_{n_x+1\ldots 2n_x}(t_f; t_0, \underline{x}, \underline{p}, \overline{x}, \overline{p})].$$

Remarks. The mixed-monotonicity definition used in this section encompasses monotonicity [3] as a particular case. Proposition 6 applied to a monotone system thus provides the same result as the reachability method defined for monotone systems in [22].

Proposition 7. *If system (1) is monotone with respect to orthants of $\mathbb{R}^{n_x}$ and $\mathbb{R}^{n_p}$, then Proposition 6 gives the unique tight over-approximating interval of the reachable set of (1) in Problem 1.*

3.3 Sampled-data mixed-monotonicity

Requirements and limitations. This method, presented in [19], corresponds to a discrete-time mixed-monotonicity approach applied to the sampled version of a continuous-time system. It relies on bounds of the sensitivity matrices and it is an extension of the approach for systems with sign-stable sensitivities in [26]. As mentioned in Section 2, this approach is limited to systems (1) with constant input functions over the considered time range $[t_0, t_f]$ (sensitivity S_p cannot be defined otherwise).

[2] The proofs of the new results in this section are provided in the extended version of this paper, available online at https://arxiv.org/pdf/1902.05204.pdf

Assumption 8. *There exists* $\underline{S_x}, \overline{S_x} \in \mathbb{R}^{n_x \times n_x}$ *and* $\underline{S_p}, \overline{S_p} \in \mathbb{R}^{n_x \times n_p}$ *such that for all initial state* $x_0 \in [\underline{x}, \overline{x}]$ *and constant input* $p \in [\underline{p}, \overline{p}]$ *we have* $S_x(t_f; t_0, x_0, p) \in [\underline{S_x}, \overline{S_x}]$ *and* $S_p(t_f; t_0, x_0, p) \in [\underline{S_p}, \overline{S_p}]$.

Method description. Let $S_x^* \in \mathbb{R}^{n_x \times n_x}$ and $S_p^* \in \mathbb{R}^{n_x \times n_p}$ denote the center of $[\underline{S_x}, \overline{S_x}]$ and $[\underline{S_p}, \overline{S_p}]$, respectively. For each $i, j \in \{1, \dots, n_x\}$ and $k \in \{1, \dots, n_p\}$, define $\underline{\xi}^i_j, \overline{\xi}^i_j, \alpha^i_j, \underline{\pi}^i_k, \overline{\pi}^i_k, \beta^i_k \in \mathbb{R}$ such that

$$\begin{aligned}
(\underline{\xi}^i_j, \overline{\xi}^i_j, \alpha^i_j) &= \begin{cases} (\underline{x}_j, \overline{x}_j, \min(0, \underline{S_x}_{ij})) & \text{if } S^*_{x\,ij} \geq 0, \\ (\overline{x}_j, \underline{x}_j, \max(0, \overline{S_x}_{ij})) & \text{if } S^*_{x\,ij} < 0, \end{cases} \\
(\underline{\pi}^i_k, \overline{\pi}^i_k, \beta^i_k) &= \begin{cases} (\underline{p}_k, \overline{p}_k, \min(0, \underline{S_p}_{ik})) & \text{if } S^*_{p\,ik} \geq 0, \\ (\overline{p}_k, \underline{p}_k, \max(0, \overline{S_p}_{ik})) & \text{if } S^*_{p\,ik} < 0. \end{cases}
\end{aligned} \tag{8}$$

For all $i \in \{1, \dots, n_x\}$, define the states $\underline{\xi}^i = [\underline{\xi}^i_1; \dots; \underline{\xi}^i_{n_x}] \in \mathbb{R}^{n_x}$, $\overline{\xi}^i = [\overline{\xi}^i_1; \dots; \overline{\xi}^i_{n_x}] \in \mathbb{R}^{n_x}$, inputs $\underline{\pi}^i = [\underline{\pi}^i_1; \dots; \underline{\pi}^i_{n_p}] \in \mathbb{R}^{n_p}$, $\overline{\pi}^i = [\overline{\pi}^i_1; \dots; \overline{\pi}^i_{n_p}] \in \mathbb{R}^{n_p}$ and row vectors $\alpha^i = [\alpha^i_1, \dots, \alpha^i_{n_x}] \in \mathbb{R}^{n_x}$ and $\beta^i = [\beta^i_1, \dots, \beta^i_{n_p}] \in \mathbb{R}^{n_p}$. Then an over-approximation of the reachable set of (1) is obtained as follows.

Proposition 9. *Under Assumption 8 and the definitions in (8), an over-approximation of the reachable set of (1) in Problem 1 is given in each dimension* $i \in \{1, \dots, n_x\}$ *by:*

$$\begin{aligned}
&R_i(t_f; t_0, [\underline{x}, \overline{x}], [\underline{p}, \overline{p}]) \subseteq \\
&\quad [\Phi_i(t_f; t_0, \underline{\xi}^i, \underline{\pi}^i) - \alpha^i(\underline{\xi}^i - \overline{\xi}^i) - \beta^i(\underline{\pi}^i - \overline{\pi}^i), \\
&\qquad \Phi_i(t_f; t_0, \overline{\xi}^i, \overline{\pi}^i) + \alpha^i(\underline{\xi}^i - \overline{\xi}^i) + \beta^i(\underline{\pi}^i - \overline{\pi}^i)].
\end{aligned}$$

Remarks. The approach in [26] restricted to systems with sign-stable sensitivity matrices (i.e. $\underline{S_x}_{ij} \geq 0$ or $\overline{S_x}_{ij} \leq 0$ for all i, j) is covered by Proposition 9 as the particular case where $\alpha^i = 0_{n_x}$ and $\beta^i = 0_{n_p}$ for all $i \in \{1, \dots, n_x\}$. In such case, the interval in Proposition 9 is a tight over-approximation of the reachable set.

If the user does not provide sensitivity bounds as in Assumption 8, TIRA offers two methods to compute such bounds (technical details on both methods can be found in [19]). The first one relies on Jacobian bounds similarly to Assumption 5 and applies *interval arithmetic* as in [2] to obtain sensitivity bounds guaranteed to satisfy Assumption 8. However, this approach tends to be overly conservative due to being based on global Jacobian bounds.

The second one approximates sensitivity bounds through *sampling and falsification*: first evaluate the sensitivity matrices S_x and S_p for some sample pairs $(x_0, p) \in [\underline{x}, \overline{x}] \times [\underline{p}, \overline{p}]$; then iteratively falsify the obtained bounds through an optimization problem looking for pairs (x_0, p) whose sensitivities do not belong to the current bounds. This simulation-based approach does not require any additional assumption and results in much better approximations of the sensitivity bounds, but requires longer computation times and lacks formal guarantees that Assumption 8 is satisfied.

3.4 Discrete-time mixed-monotonicity

Requirements and limitations. As highlighted in [19], any discrete-time system (2) can be defined as the sampled version of a continuous-time system (1): $x^+ = F(t, x, p) = \Phi(t_f; t, x, p)$ with constant input p over the time range $[t, t_f]$. Therefore, the approach used in Section 3.3 for a sampled continuous-time system can also be applied to a discrete-time system. The only difference is that conditions on the sensitivity matrices $S_x(t_f)$ and $S_p(t_f)$ of (1) are to be replaced by their equivalent on the Jacobian matrices J_x and J_p of (2).

Assumption 10. *There exists* $\underline{J_x}, \overline{J_x} \in \mathbb{R}^{n_x \times n_x}$ *and* $\underline{J_p}, \overline{J_p} \in \mathbb{R}^{n_x \times n_p}$ *such that for all initial state* $x_0 \in [\underline{x}, \overline{x}]$ *and input* $p \in [\underline{p}, \overline{p}]$ *we have* $J_x(t_0, x_0, p) \in [\underline{J_x}, \overline{J_x}]$ *and* $J_p(t_0, x_0, p) \in [\underline{J_p}, \overline{J_p}]$.

Method description. Proposition 9 is then adapted as follows.

Proposition 11. *Under Assumption 10, consider* $\underline{\xi}^i$, $\overline{\xi}^i$, $\underline{\pi}^i$, $\overline{\pi}^i$, α^i, β^i *defined as in (8) but using the Jacobian bounds instead of the sensitivity bounds. Then, an over-approximation of the reachable set of (2) in Problem 2 is given in each dimension* $i \in \{1, \dots, n_x\}$ *by:*

$$\begin{aligned}
R_i(t_0, [\underline{x}, \overline{x}], [\underline{p}, \overline{p}]) \subseteq [&F(t_0, \underline{\xi}^i, \underline{\pi}^i) - \alpha^i(\underline{\xi}^i - \overline{\xi}^i) - \beta^i(\underline{\pi}^i - \overline{\pi}^i), \\
&F(t_0, \overline{\xi}^i, \overline{\pi}^i) + \alpha^i(\underline{\xi}^i - \overline{\xi}^i) + \beta^i(\underline{\pi}^i - \overline{\pi}^i)].
\end{aligned}$$

Remarks. Similarly to the continuous-time mixed-monotonicity in Section 3.2, Proposition 11 encompasses the method for discrete-time monotone systems as a particular case. In addition, for any discrete-time system with sign-stable Jacobian matrices (i.e. for monotone [14] and mixed-monotone systems as in [9]), Proposition 11 returns a tight over-approximation of the reachable set.

4 TOOLBOX DESCRIPTION

The architecture of the toolbox TIRA is sketched in Figure 1. Its philosophy is to provide a library of interval-based reachability methods that can all be accessed through a unique and simple interface function. On one side of this interface is the user-provided definition of the reachability problem (time range and intervals of initial states and inputs). On the other side are each of the over-approximation methods described in Section 3 and defined in separate functions. Therefore, this interface function works as a hub that does not only call the over-approximation method requested by the user, but also checks beforehand if the considered system meets all the requirements for the application of this method.

Several over-approximation methods can then easily be tried to solve the same reachability problem by repeating the same call of this interface after changing the parameter defining the method choice. If the user does not request a specific method, the interface function picks the most suitable method (following the order in Section 3 and Algorithm 1) based on the optional system information provided by the user (e.g. signs or bounds of the Jacobian matrices).

In addition, the main benefit of the chosen architecture for TIRA is its extensibility. Indeed, while the four methods from Section 3 implemented in TIRA cover a wide range of systems, we do not claim that all existing interval-based reachability methods are included in TIRA. Since the toolbox is written in Matlab and is thus platform independent and does not require an installation, the users can then easily extend this tool library by defining their own over-approximation method in a separate function and adding its call anywhere in the hub function described in Algorithm 1.

```
Input: $\dot{x} = f(t,x,p)$ or $x^+ = F(t,x,p)$, $t_0$, $(t_f)$, $[\underline{x},\overline{x}]$, $[\underline{p},\overline{p}]$
if isDefined $(t_f)$ then \\Continuous-time methods
    if Assumption 3 then Proposition 4; \\C/GB
    else if Assumption 5 then Proposition 6; \\CTMM
    else Proposition 9; \\SDMM: sampling and falsification
else \\Discrete-time methods
    if Assumption 10 then Proposition 11; \\DTMM
Output: Over-approximation $[\underline{R},\overline{R}]$ of $R(t_f; t_0, [\underline{x},\overline{x}], [\underline{p},\overline{p}])$
```

Algorithm 1: Architecture of the hub function *TIRA*.

We end this brief description of the toolbox architecture by a summary of the required and optional user inputs mentioned above and sketched in Figure 1.

- *Required*: system description as in (1) or (2); definition of Problem 1 (t_0, t_f, $[\underline{x},\overline{x}]$, $[\underline{p},\overline{p}]$) or 2 ($t_0$, $[\underline{x},\overline{x}]$, $[\underline{p},\overline{p}]$).
- *Recommended*: additional system information used by some methods (signs and bounds of the Jacobians and sensitivities, contraction matrix, growth bound function). If none is provided, TIRA calls the sampled-data mixed-monotonicity approach in Section 3.3 using the sampling and falsification method to approximate the sensitivity bounds.
- *Optional*: request for a specific method; modification of the default internal parameters for some solvers; add new over-approximation methods designed by the user.

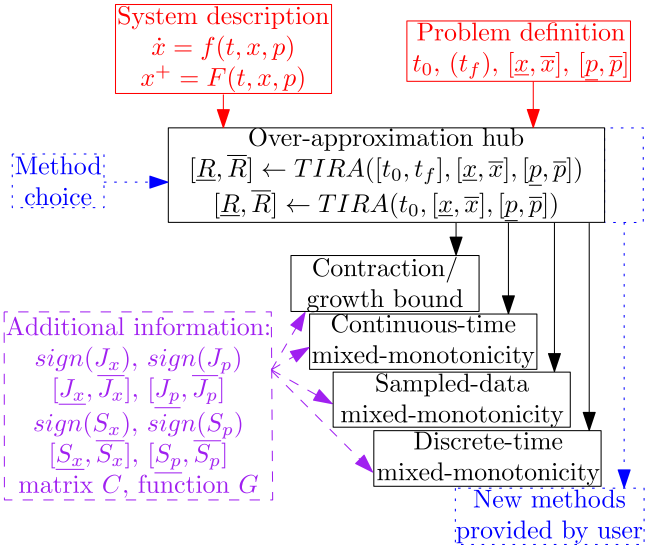
System description
$\dot{x} = f(t,x,p)$
$x^+ = F(t,x,p)$
Problem definition
t_0, (t_f), $[\underline{x},\overline{x}]$, $[\underline{p},\overline{p}]$
Method choice
Over-approximation hub
$[\underline{R},\overline{R}] \leftarrow TIRA([t_0,t_f],[\underline{x},\overline{x}],[\underline{p},\overline{p}])$
$[\underline{R},\overline{R}] \leftarrow TIRA(t_0,[\underline{x},\overline{x}],[\underline{p},\overline{p}])$
Contraction/ growth bound
Continuous-time mixed-monotonicity
Sampled-data mixed-monotonicity
Discrete-time mixed-monotonicity
Additional information:
$sign(J_x)$, $sign(J_p)$
$[\underline{J_x},\overline{J_x}]$, $[\underline{J_p},\overline{J_p}]$
$sign(S_x)$, $sign(S_p)$
$[\underline{S_x},\overline{S_x}]$, $[\underline{S_p},\overline{S_p}]$
matrix C, function G
New methods provided by user

Figure 1: TIRA's architecture: black blocks are fully implemented in TIRA; colored blocks are possible user inputs implemented as functions to be filled (required in plain red, recommended in dashed purple, optional in dotted blue).

5 NUMERICAL EXAMPLES

We consider a n_x-link traffic network describing a *diverge* junction (the vehicles in link 1 divide evenly among the outgoing links 2 and 3) followed by downstream links so that traffic on link 2 flows to link 4 then to link 6, *etc.*, and, likewise, traffic flows from link 3 to 5 to 7, *etc.* Let functions $k : \mathbb{R}^{n_x} \to \mathbb{R}$ and $l : \mathbb{R}^2 \to \mathbb{R}$ be such that $k(x) = \min(c, vx_1, 2w(\bar{x}-x_2), 2w(\bar{x}-x_3))$ and $l(x_i,x_j) = \min\left(c, vx_i, w(\bar{x}-x_j)/\beta\right)$. The considered continuous-time model inspired by [8] and written $\dot{x} = f(x) + p$ as in (3) is then given by:

$$\begin{aligned} f_1(x) &= -k(x)/T, \\ f_i(x) &= (k(x)/2 - l(x_i,x_{i+2}))/T, & i \in \{2,3\} \\ f_i(x) &= (\beta l(x_{i-2},x_i) - l(x_i,x_{i+2}))/T, & i \in \{4,\dots,n\} \end{aligned}$$

where the term $w(\bar{x}-x_{i+2})/\beta$ is excluded from the minimization in l for $i \in \{n_x-1,n_x\}$. State $x \in \mathbb{R}^{n_x}$ is the vehicle density on each link, input $p \in \mathbb{R}^{n_x}$ is such that $p_1 \in [4/3, 2]$ is the constant but uncertain vehicle inflow to link 1 and $p_i = 0$ for $i \geq 2$, and the known parameters of the network $T = 30$, $c = 40$, $v = 0.5$, $\bar{x} = 320$, $w = 1/6$ and $\beta = 3/4$ are taken from [8]. Based on these dynamics, we provided to TIRA global bounds for the Jacobian matrices (omitted in this paper due to space limitation).

For the purpose of visualization of the results, we first consider $n_x = 3$ and run a function trying all the main over-approximation methods implemented in TIRA with an interval of initial states defined by $\underline{x} = [150; 180; 100]$ and $\overline{x} = [200; 300; 220]$. The methods based on contraction/growth bound, continuous-time mixed-monotonicity and sampled-data mixed-monotonicity (with both interval arithmetic and sampling/falsification submethods to obtain bounds of the sensitivities matrices) are then successfully run with computation times as reported in Table 1. The method in Section 3.4 is skipped since we do not have a discrete-time system. The projection onto the (x_1,x_2)-plane of the four over-approximations is showed in Figure 2 alongside an approximation of the actual reachable set by the black cloud of 1000 sample successor states.

To compare these results with another set representation, we applied the zonotope-based method from CORA [1] to the same reachability problem with a similar 3-link network (taking the smooth approximation $\min(a,b) \approx -\log(e^{-a}+e^{-b})$ since the min operator cannot be used in CORA's symbolic implementation). CORA solves the reachability problem by decomposing it into a sequence of intermediate reachability analysis between $t_0 = 0$ and $t_f = 30$s. At each step, CORA linearizes the nonlinear dynamics and if the considered set is too large, it is iteratively split to keep a low linearization error. For these reasons and due to our large interval of initial states, CORA was unable to go further than the time instant 18.3s after 5 hours of computation [3]. It is plausible that the performance of CORA in this example could be improved with the choice of the internal solver parameters or by avoiding the use of the smoothed version of min [4]. TIRA, on the other hand, requires little to no parameter tuning from the user and it does not need the dynamics to be continuously differentiable.

To evaluate the scalability of the over-approximation methods, we now consider the n_x-link network with $n_x = 99$ and interval of initial states $[\underline{x},\overline{x}] = [100, 200]^{n_x}$. The sampling and falsification submethod for sampled-data mixed-monotonicity in Section 3.3 is discarded from this test since it does not scale to this dimension

[3] Reusing the solver parameters from CORA's vanDerPol example (https://tumcps.github.io/CORA/) apart from $timeStep = 0.3$ and $maxError = [10; 10; 10]$.

[4] The alternative (not yet attempted) would be to translate the system into a hybrid automaton. For $n_x = 3$, this would require 16 discrete locations and 80 transitions.

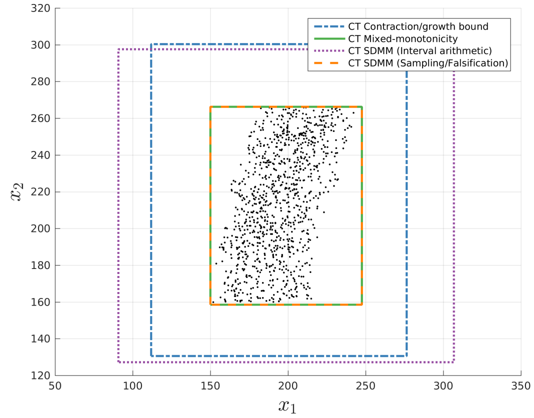

Figure 2: Comparison of four over-approximations for the continuous-time model of a 3-link traffic network representing a *diverge* junction (colored intervals) with an approximation of its reachable set (black cloud of sample successors).

n_x	C/GB	MM	SDMM (IA)	SDMM (S/F)	CORA
3	0.13	0.050	0.28	7.0	(> 18000)
99	0.37	4.4	338	-	-

Table 1: Computation times (in seconds) for the over-approximation methods with $n_x = 3$ and $n_x = 99$, on a laptop with a 1.7GHz CPU and 4GB of RAM.

because the number of samples should grow exponentially with n_x to obtain a decent estimation of the sensitivity bounds. The computation times for the other three methods are given in Table 1. Although the sampled-data mixed-monotonicity approach (with interval arithmetic submethod) appears to have a much worse scalability than the other two, it should be noted that most of its computation time corresponds to the interval arithmetic evaluating the Taylor series of a $n_x \times n_x$ interval matrix exponential (332 seconds), while the reachable set over-approximation itself (as in Proposition 9) only takes 5.4 seconds.

6 CONCLUSIONS AND FUTURE WORK

In this paper, we introduced TIRA, a tool library gathering several methods to over-approximate the reachable set of continuous- and discrete-time systems by a multi-dimensional interval. Compared to other tools and reachability approaches primarily aimed at the accuracy of over-approximations, TIRA shifts the focus towards the simplicity and scalability of interval methods, some of which providing tight interval over-approximations. The main feature of TIRA's architecture is to be easily extensible by users who can add their own interval-based reachability methods.

The main directions for future development of TIRA include exploring interval reachability methods for hybrid systems and using existing interval arithmetic tools (see e.g., IBEX [5]) to compute Jacobian bounds automatically without requiring user inputs. Comparing the performances of TIRA to other interval-based tools such as DynIBEX [11] and VNODE-LP [23] will also be considered.

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