

# Compositional Solution Space Quantification for Probabilistic Software Analysis

Mateus Borges, Marcelo d'Amorim (UFPE)

Antonio Filieri (Stuttgart)

Corina Pasareanu (CMU SV and NASA Ames)

Willem Visser (Stellenbosch)

# Uncertain Environments



# Uncertain Environments



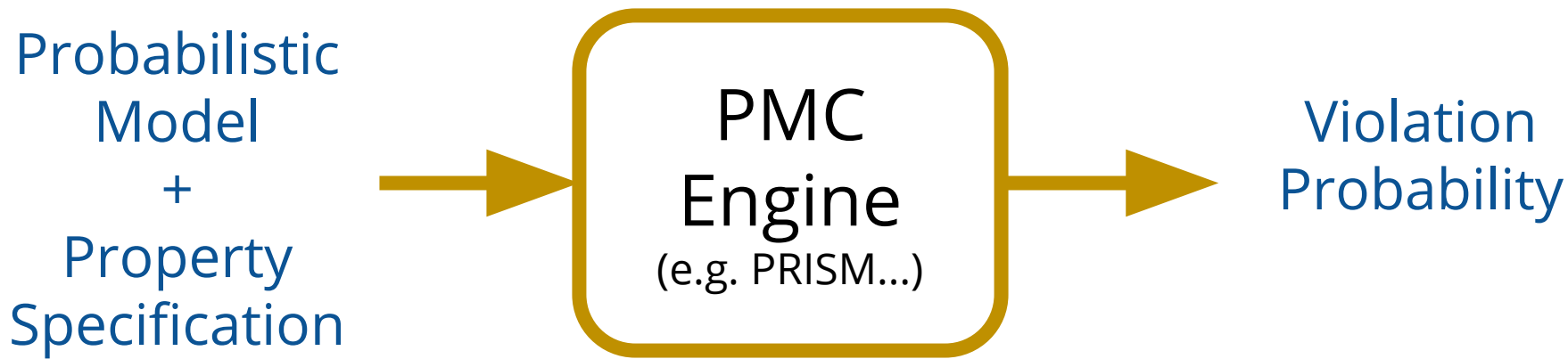
# Quantitative Properties

Not restricted to boolean values

Establish non-functional requirements

→ *Reliability, performance...*

# Probabilistic Model Checking



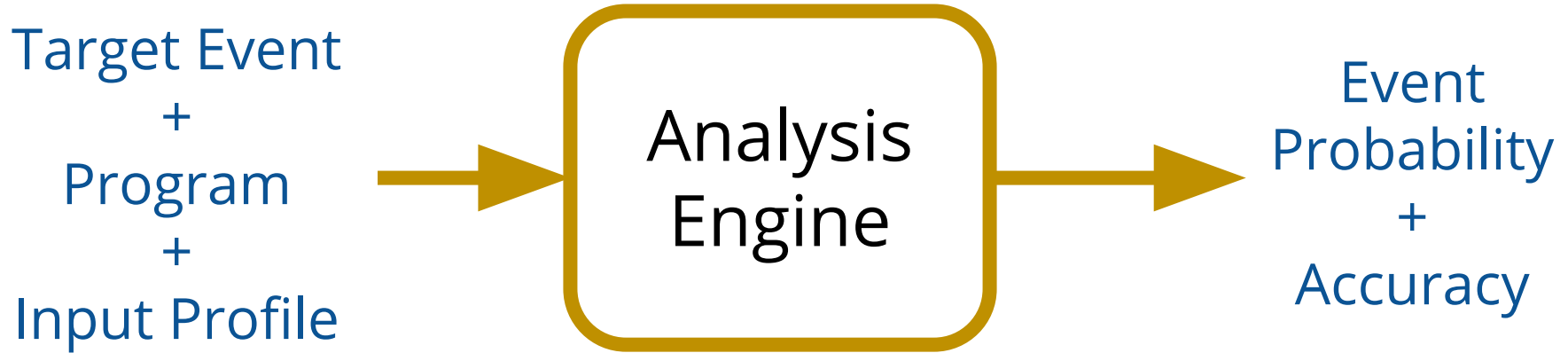
# Probabilistic Model Checking

Problem: can be expensive!

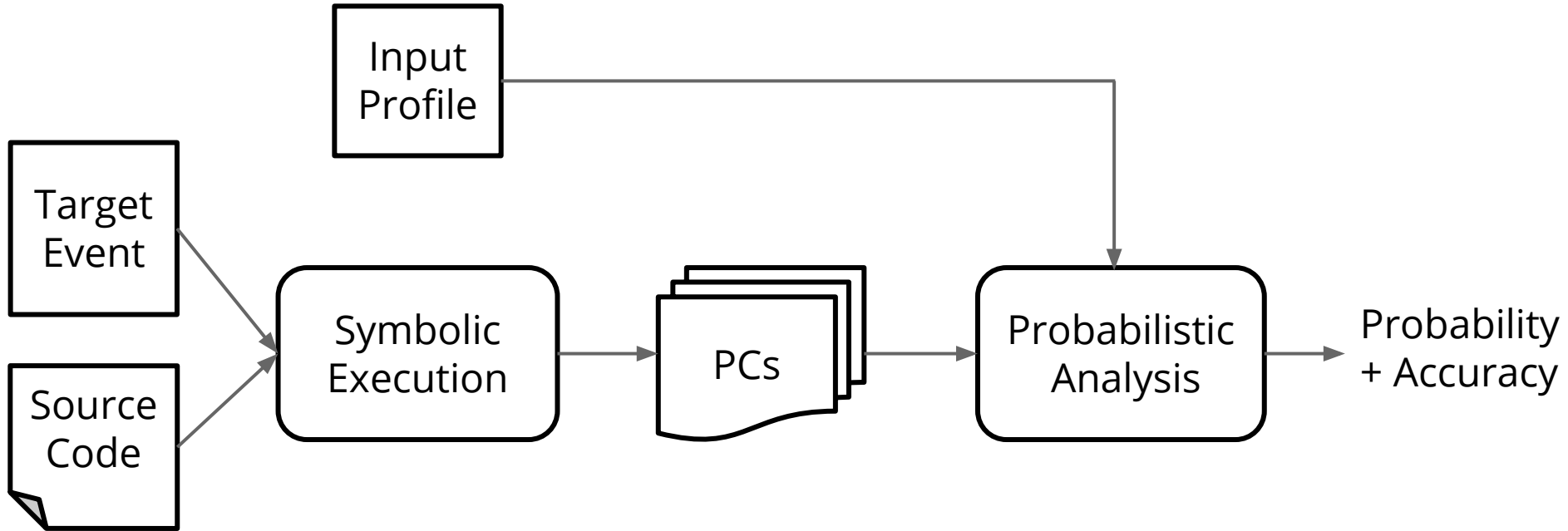
- You need to learn a new modelling language
- You need to model the system

We would like to analyze *code*

# Probabilistic Software Analysis

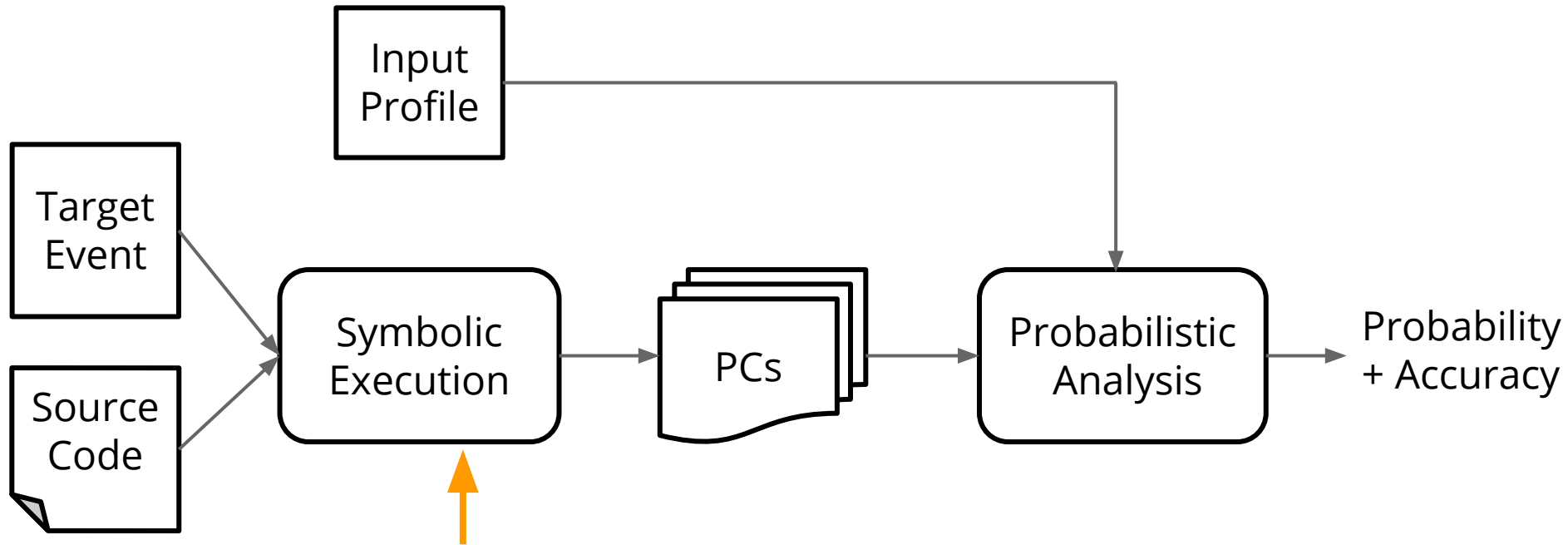


# Probabilistic Software Analysis



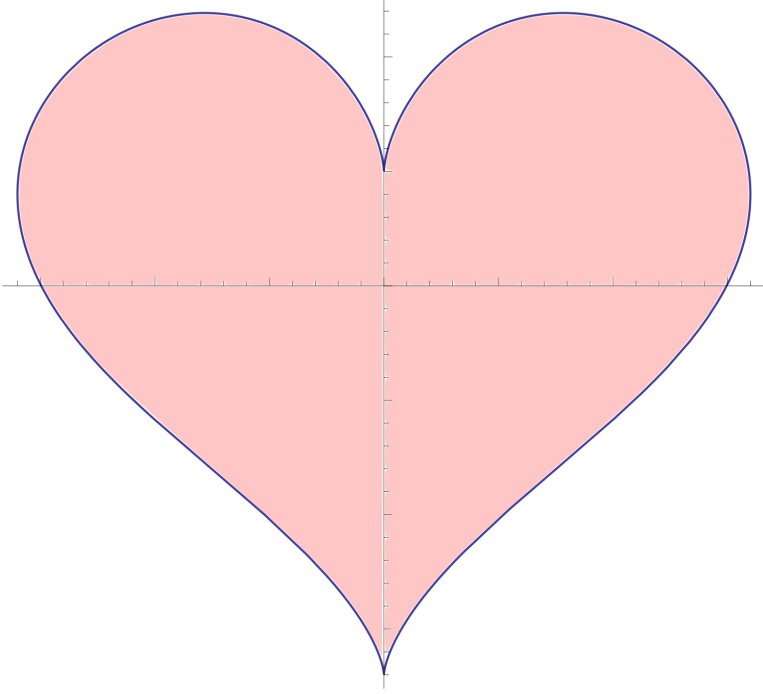
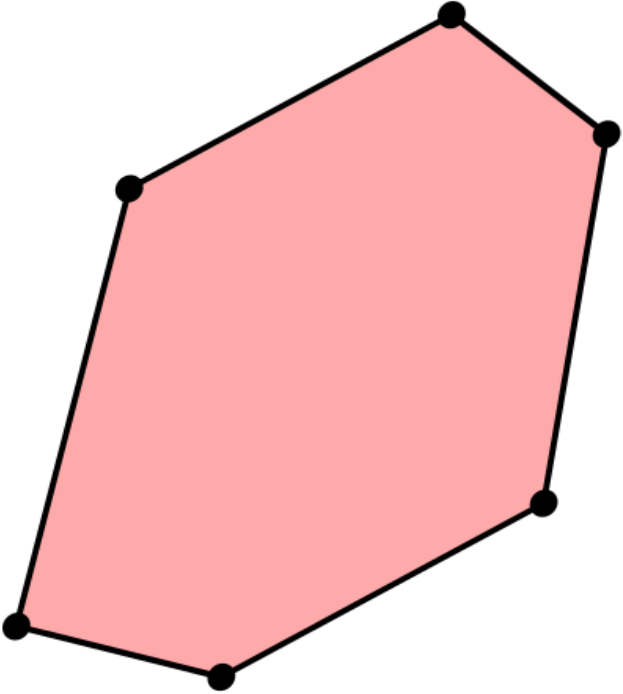


# Probabilistic Software Analysis



Collect path conditions  
leading to target event

# Obstacle: Quantification



# Integration Methods

Symbolic

→ very expensive, restricted

Numerical

→ expensive with multi-dimensional domains

Statistical

→ approximate results

# Challenge

Quantifying the solution space of complex mathematical functions

Example constraint from TSAFE module (Tactical Separation Assisted Flight Environment)

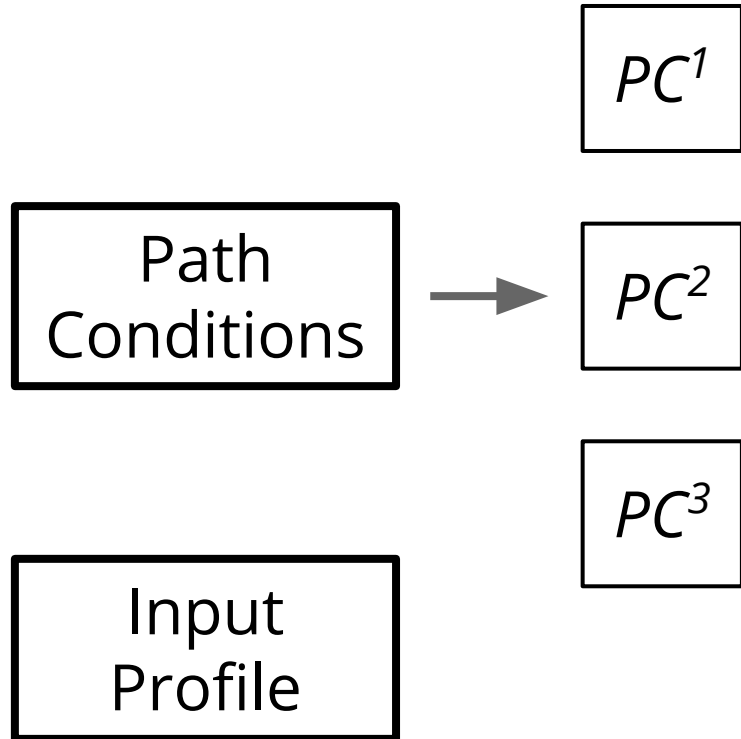
```
sqrt(pow(((x1 + (e1 * (cos(x4) - cos((x4 + (((1.0 * (((c1 * x5) * (e2/c2)) / x6)) * x2) / e1)))))) - (((e2/c2)) * (1.0 - cos((c1 * x5))))), 2.0)) > 999.0 & (c1 * x5) > 0.0 & x3 > 0.0 & x6 > 0.0 & c1 = 0.017... & c2 = 68443.0 & e1 = ((pow(x2,2.0) / tan((c1*x3)))/c2) & e2 = pow(x6,2.0) / tan(c1*x3)
```

# Contribution

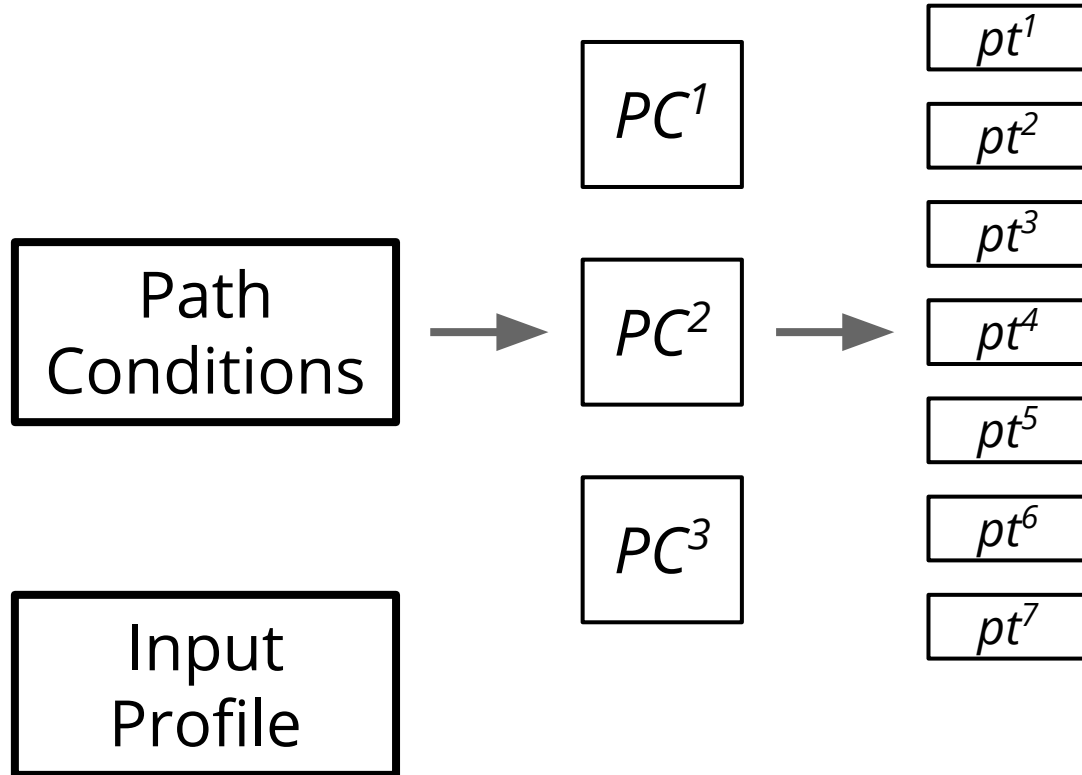


*Supports arbitrarily complex constraints*  
*Computes accurate estimates efficiently*

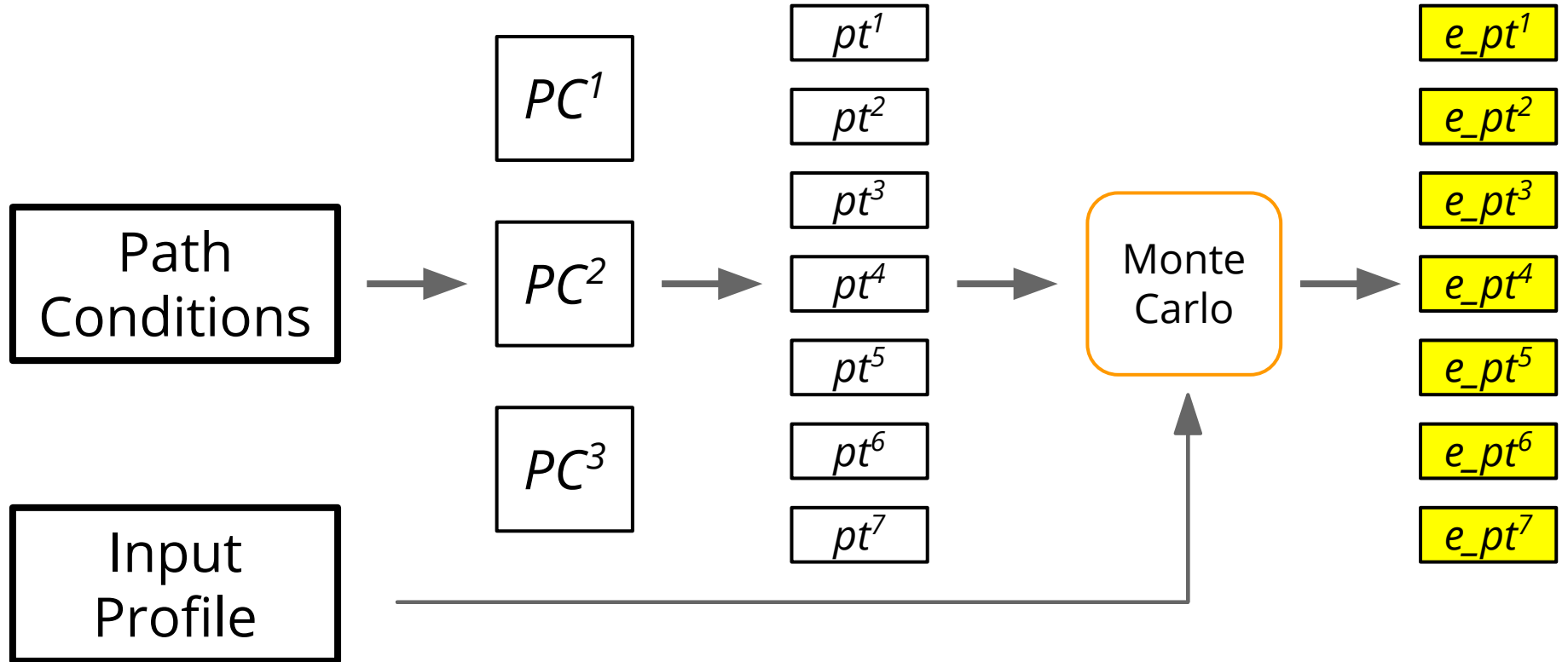
# High Level View: Divide



# High Level View: Divide



# High Level View: Divide





# High Level View: Conquer

$e_{pt}^1$

$e_{pt}^2$

$e_{pt}^3$

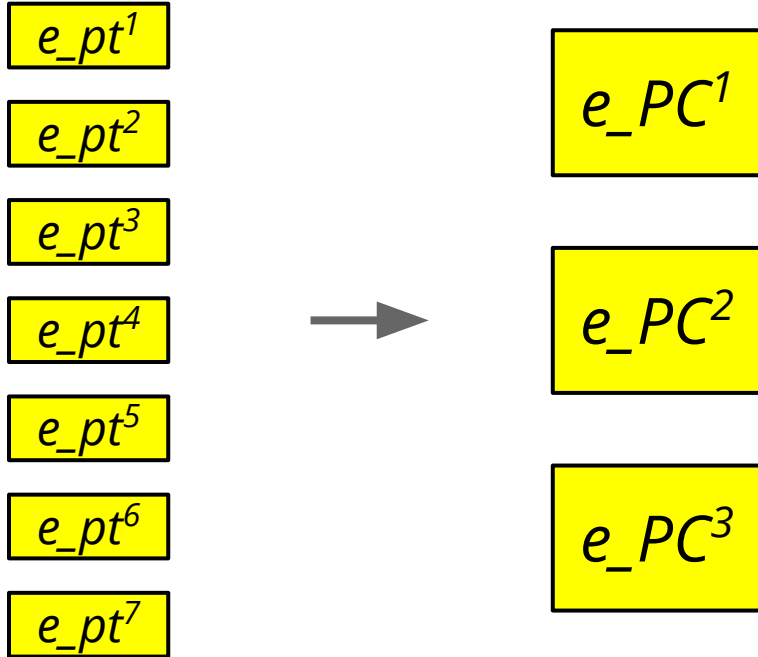
$e_{pt}^4$

$e_{pt}^5$

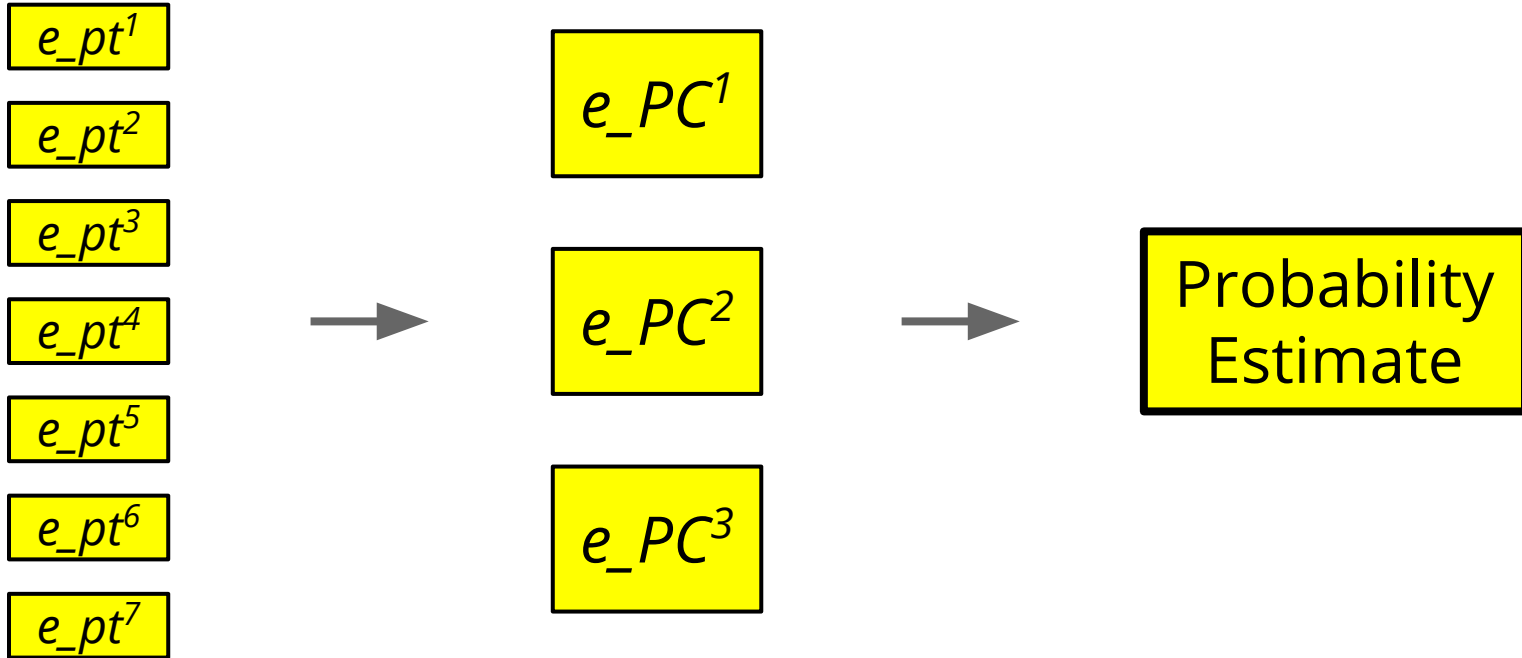
$e_{pt}^6$

$e_{pt}^7$

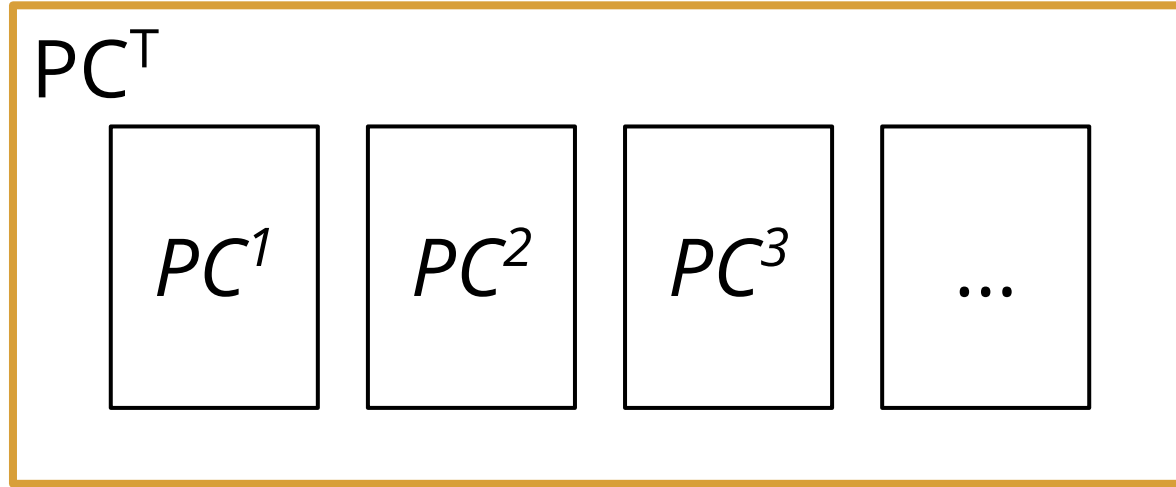
# High Level View: Conquer



# High Level View: Conquer

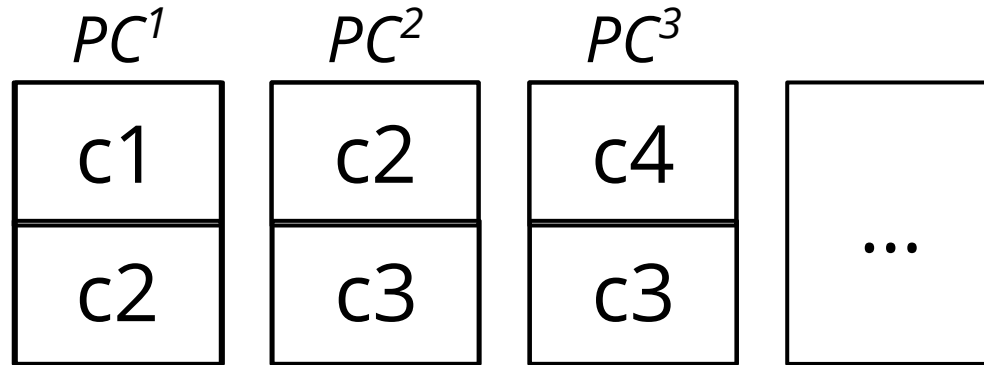


# Working With Disjunctions

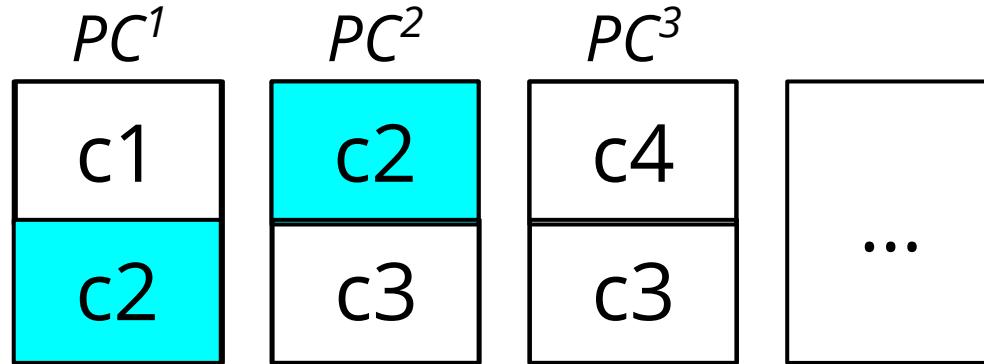


All elements in  $PC^T$  are disjoint  
Estimates can be computed individually

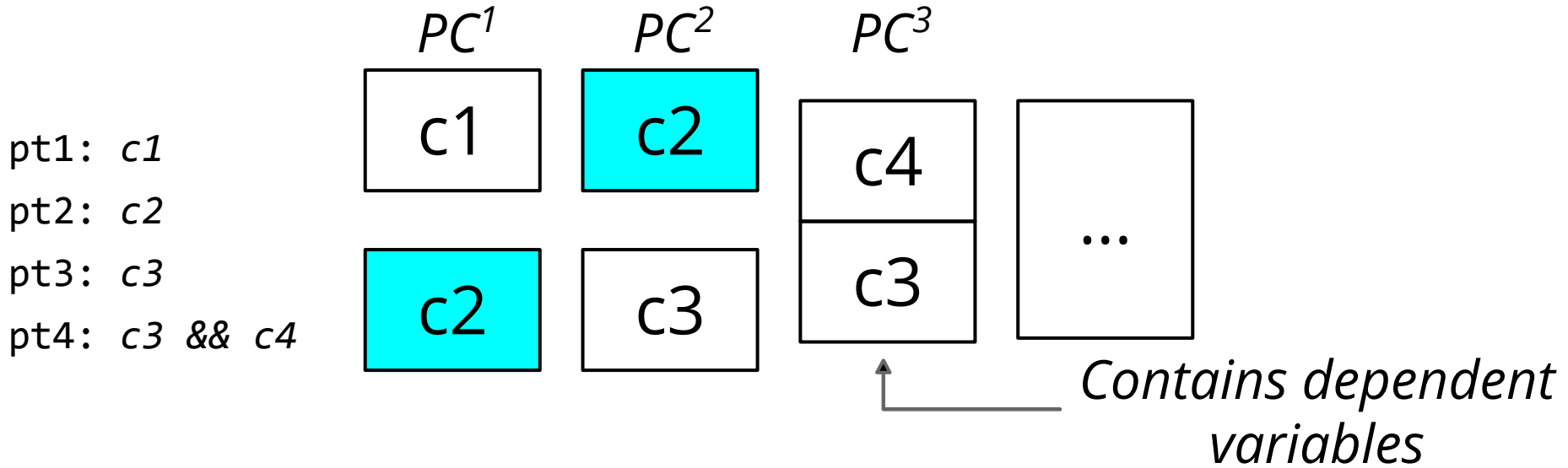
# Working With Conjunctions



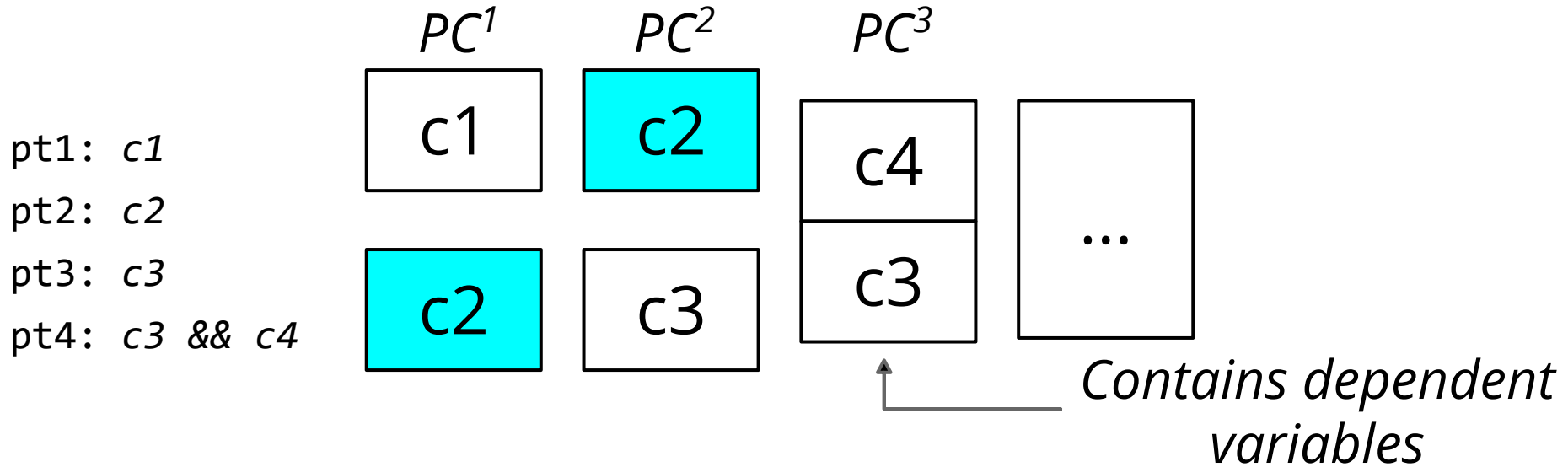
# Working With Conjunctions



# Working With Conjunctions



# Working With Conjunctions



Partitions can be analyzed faster

Estimates can be efficiently re-used

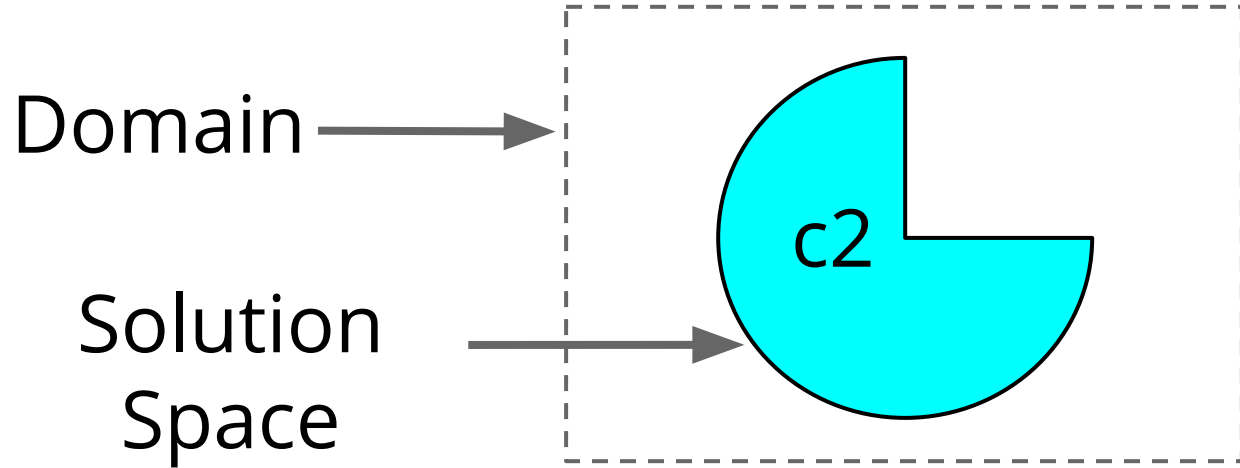


# Quantifying Constraints

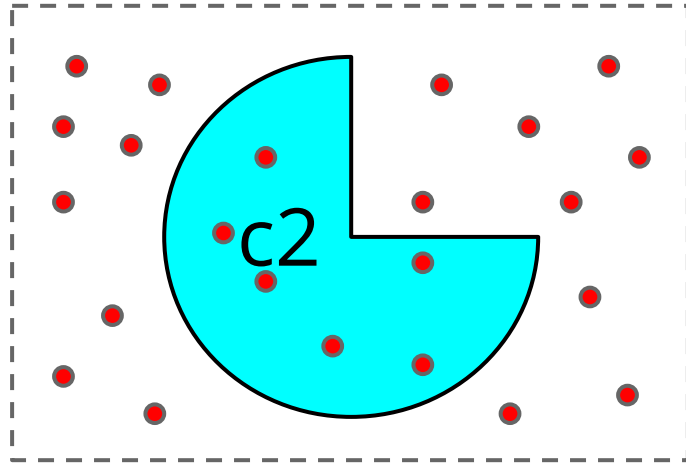


$c_2$

# Quantifying Constraints

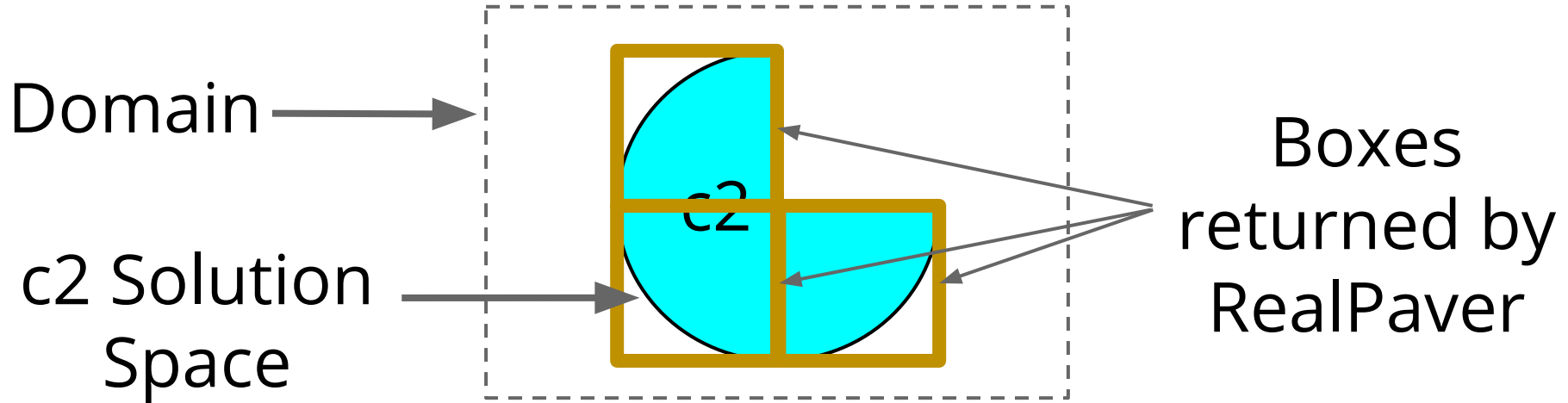


# Hit-or-Miss Monte Carlo



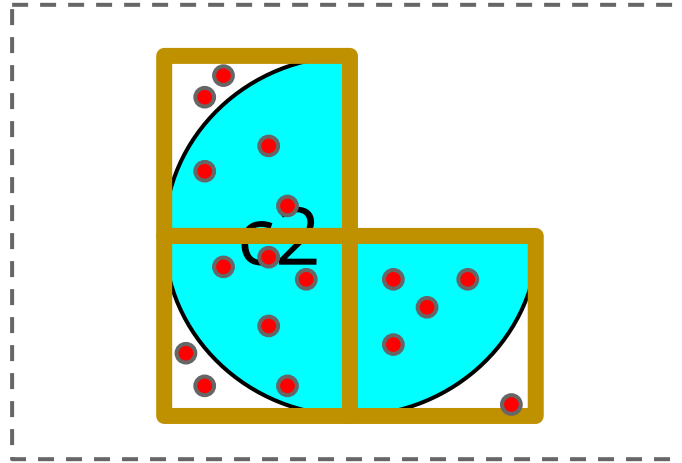
$$E[X] = \text{\#hits} / \text{\#samples}$$

# Stratified Sampling



Remove infeasible areas with RealPaver

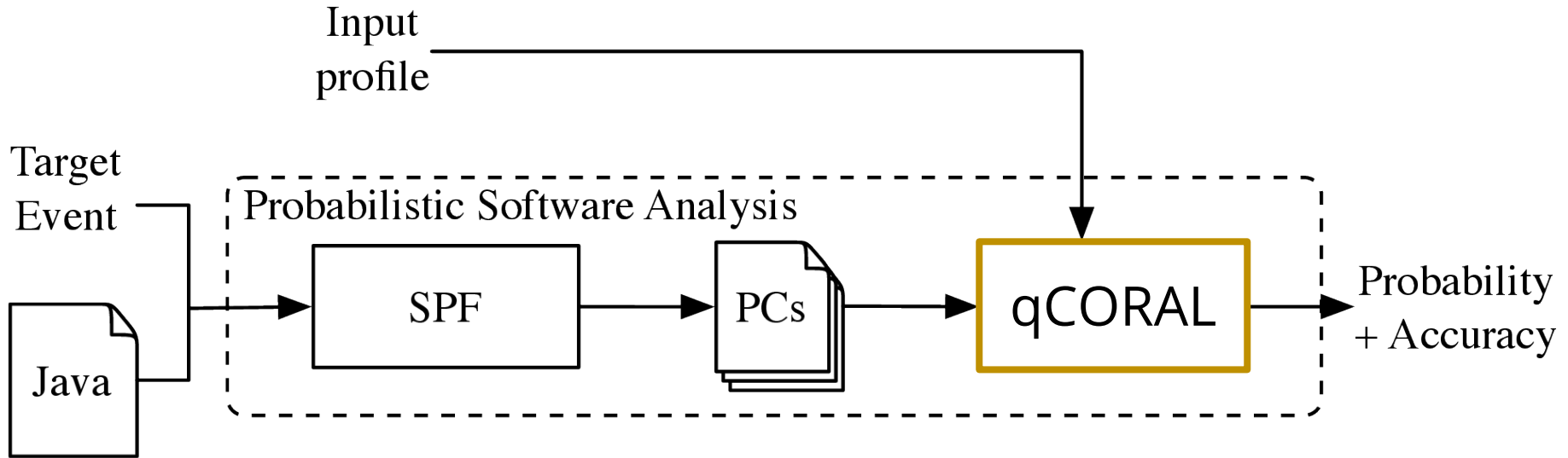
# Stratified Sampling



Remove infeasible areas with RealPaver

Increase precision with Stratified Sampling

# SPF Toolchain (with qCORAL)



# Illustrative Example

```
// 0 ≤ x, y, z ≤ 9
```

```
f(x, y, z):
```

```
  if x < 5:
```

```
    if y < 3:
```

```
      abort()
```

```
    elif z + y > 10:
```

```
      abort()
```

Probability that  
f(x, y, z) calls abort()?

# Illustrative Example

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// 0 <= x,y,z <= 9
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Probability that  
f(x,y,z) calls abort()?

```
pc1: x < 5 && y < 3
```

```
pc2: x < 5 && y >= 3  
      && z + y > 10
```



# Illustrative Example

```
//0 <= x,y,z <= 9
```

```
pc1: x < 5
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```
  && y < 3
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pc2: x < 5
```

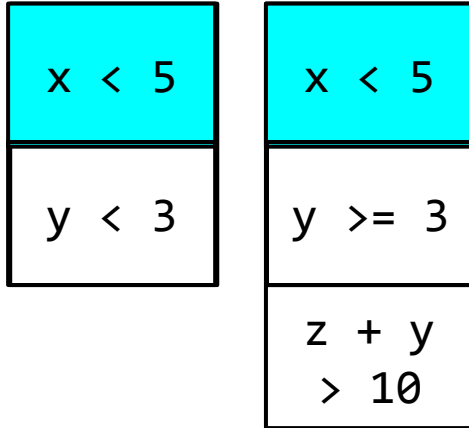
```
  && y >= 3
```

```
  && z + y > 10
```



qCORAL

# Illustrative Example



pc1:  $x < 5 \ \&\& \ y < 3$

pc2:  $x < 5 \ \&\& \ y \geq 3 \ \&\& \ z + y > 10$

# Illustrative Example

$x < 5$

$x < 5$

$y < 3$

$y \geq 3$

$z + y > 10$

pc1:  $x < 5 \ \&\& \ y < 3$

pc2:  $x < 5 \ \&\& \ y \geq 3 \ \&\& \ z + y > 10$

# Illustrative Example

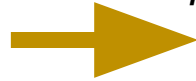
$x < 5$

$x < 5$

$y < 3$

$y \geq 3$

$z + y > 10$



*pt1*

$x < 5$

*pt2*

$y < 3$

*pt3*

$y \geq 3$

$z + y > 10$

pc1:  $x < 5 \ \&\& \ y < 3$

pc2:  $x < 5 \ \&\& \ y \geq 3 \ \&\& \ z + y > 10$

# Illustrative Example

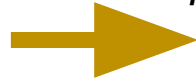
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*pt1*

$x < 5$

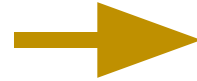
*pt2*

$y < 3$

*pt3*

$y \geq 3$

$z + y > 10$



*pt1:*

$E = 0.5001$

$Var = 0.00008$

*pt2:*

$E = 0.3000$

$Var = 0.00003$

*pt3:*

$E = 0.3806$

$Var = 0.00009$

pc1:  $x < 5 \ \&\& \ y < 3$

pc2:  $x < 5 \ \&\& \ y \geq 3 \ \&\& \ z + y > 10$

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# Illustrative Example

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*pt2:*

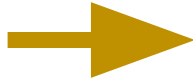
E = 0.3000

Var = 0.00003

*pt3:*

E = 0.3806

Var = 0.00009



*pc1:*

E = 0.1501

Var = 0.00013

*pc2:*

E = 0.1927

Var = 0.00022

*pc1:*  $x < 5 \ \&\& \ y < 3$

*pc2:*  $x < 5 \ \&\& \ y \geq 3 \ \&\& \ z + y > 10$

# Illustrative Example

*pt1:*

E = 0.5001

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*pt2:*

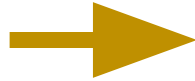
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*pc1:*

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*pc2:*

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Estimate:  
0.3403

Variance:  
**<=** 0.0005

*pc1:* x < 5 && y < 3

*pc2:* x < 5 && y >= 3 && z + y > 10



# Illustrative Example

```
//0 <= x,y,z <= 9  
pc1: x < 5  
    && y < 3  
pc2: x < 5  
    && y >= 3  
    && z + y > 10
```

qCORAL

Estimate:  
0.3403

Variance:  
**<=** 0.0005

# Evaluation

RQ1: qCORAL is competitive with other tools?

RQ2: qCORAL features help with complex constraints?

# RQ1: qCORAL is competitive?

VolComp Benchmark (PLDI'13)

Techniques/Tools:

- Mathematica (*NIntegrate*)
- VolComp
- qCORAL

# RQ1: qCORAL is competitive?

VolComp Benchmark (PLDI'13)

Techniques/Tools:

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- qCORAL



Baseline

# RQ1: qCORAL is competitive?

	NIntegrate	VolComp	qCORAL	
	<i>solution</i>	<i>bounds</i>	<i>avg. est.</i>	<i>avg. <math>\sigma</math></i>
ARTRIAL	0.9350	[0.9340, 0.9364]	0.9352	1.63e-04
CART	0.9826	[0.9470, 1.0000]	0.9818	1.11e-02
CORONARY	0.0001	[0.0001, 0.0001]	0.0001	4.29e-07
EGFR-EPI	0.1264	[0.1264, 0.1264]	0.1262	3.29e-04
PACK	0.2462	[0.2522, 0.2800]	0.2663	2.72e-05
VOL	1.0005	[0.0000, 1.0000]	1.0001	5.18e-03

# RQ1: qCORAL is competitive?

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VOL	1.0005	[0.0000, 1.0000]	1.0001	5.18e-03

# RQ1: qCORAL is competitive?

	NIntegrate	VolComp	qCORAL
	<i>time</i>	<i>time</i>	<i>avg. time</i>
ARTRIAL	4,179.36	771.10	4.14
CART	7.66	33.74	4.39
CORONARY	0.86	1.99	0.57
EGFR EPI	1.98	0.60	1.61
PACK	5,066.20	104.80	68.79
VOL	1,245.30	3.76	821.11



# RQ1: Observations

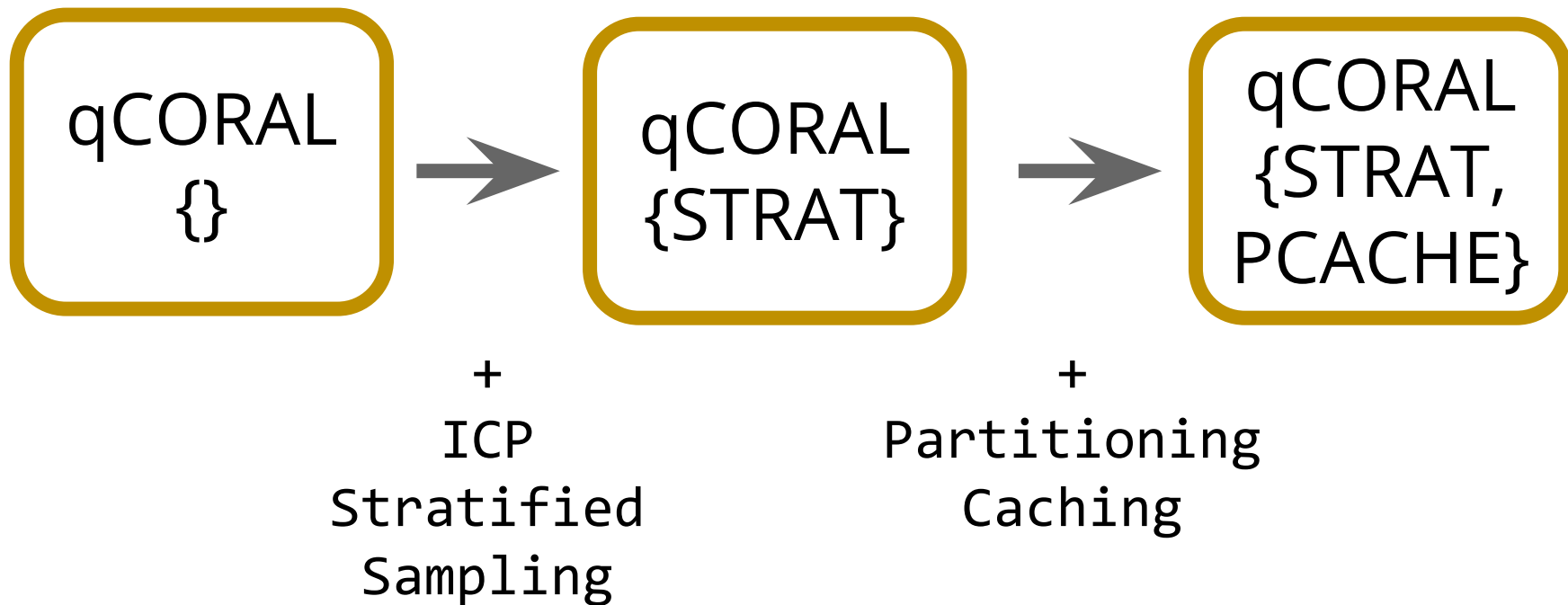
qCORAL estimates:

- are very close to the results reported by NIntegrate
- almost always fall within the VolComp interval

## RQ2: Evaluation

- Subjects from the aerospace domain
- Picked 70% of the paths to avoid bias
- Reported results for 30 executions  
(avg. estimate and standard error)

# RQ2: Evaluated configurations



## RQ2: Subjects Considered

Subject	LOC	#pcs analyzed <b>(70%)</b>	complex functions
Apollo	~2,600	5,779	sqrt
TSAFE - Conflict	~50	23	cos,pow, sin, sqrt,tan
TSAFE - Turnlogic	~50	225	atan2

## RQ2: Conclusions

Impact of features depends on the subject

{STRAT} can reduce variance (*x50* in Conflict)

→ There is a time overhead, however

{PCACHE} can reduce time (*x2* in Apollo)

→ Savings increase with number of samples

# (Most Recent) Related Work

Sankaranarayanan *et al.* (PLDI'13)

→ Supports only linear constraints

Adje *et al.* (VSTTE'13)

→ Supports only the four basic arithmetic operations

# Conclusions

The logo for qCORAL is a yellow rounded square with a thick border. Inside the square, the text "qCORAL" is written in a black, sans-serif font, centered horizontally and vertically.

qCORAL

New approach to solution space quantification

Acceleration procedure improves accuracy

More details at [pan.cin.ufpe.br/qcoral](http://pan.cin.ufpe.br/qcoral)

# Extra Slides



# Probability of a Target Event

$P(\text{event})$

And if the number  
of paths is infinite?

ies of the  
e event

$P(\text{path})$

Bound the symbolic  
execution and measure  
the confidence!

solution  
domain

(see Filieri et al, ICSE 2013)

# And the Variance?

Use Chebyshev's inequality:

“...at least  $1 - 1/k^2$  of the distribution's values are within  $k$  standard deviations of the mean”

# Target application

Sometimes knowing only if an event happens is not very useful!

- randomized behavior
- probabilistic profile of the environment