Hoare Calculation and its Application

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тим

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A first example

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function result(x,y)
if x == 0
   return (y);
else
   result(x-1,y+1);
end
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How can we prove, that for $x, y \in \mathbb{N}_0$:

result(x,y) = x + y

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function result(x,y)
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Proof of the assertion by induction on x:



```
function result(x,y)
if x == 0
   return (y);
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end
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Proof of the assertion by induction on x: x = 0



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function result(x,y)
if x == 0
   return (y);
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end
```

Proof of the assertion by induction on x: $x = 0 \Rightarrow \text{result}(0, y) = y$, and y = y + xx = 0

```
function result(x,y)
if x == 0
   return (y);
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Proof of the assertion by induction on x: $x = 0 \Rightarrow \text{result}(0, y) = y$, and $y = y + x \checkmark$

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function result(x,y)
if x == 0
   return (y);
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Proof of the assertion by induction on x:

$$x = 0 \Rightarrow \text{result}(0, y) = y$$
, and $y = y + x \checkmark$

Let the assumption be proved for some $x \in \mathbb{N}_0$ and all $y \in \mathbb{N}_0$.

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function result(x,y)
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Proof of the assertion by induction on x:

x = 0 \Rightarrow \text{result}(0, y) = y, and y = y + x \checkmark
```

Let the assumption be proved for some $x \in \mathbb{N}_0$ and all $y \in \mathbb{N}_0$. $\Rightarrow \operatorname{result}(x+1,y) = \operatorname{result}(x,y+1)$

```
function result(x,y)
if x == 0
   return (y);
else
   result(x-1,y+1);
end
```

Proof of the assertion by induction on x:

$$x = 0 \Rightarrow \text{result}(0, y) = y$$
, and $y = y + x \checkmark$

Let the assumption be proved for some $x \in \mathbb{N}_0$ and all $y \in \mathbb{N}_0$. \Rightarrow result(x+1,y) = result(x,y+1) = x + (y + 1)induction hypothese

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Let the assumption be proved for some $x \in \mathbb{N}_0$ and all $y \in \mathbb{N}_0$. $\Rightarrow \operatorname{result}(x+1,y) = \operatorname{result}(x,y+1)$ = x + (y + 1)induction hypothese $\Rightarrow \operatorname{result}(x+1,y) = x + (y + 1) = (x + 1) + y$

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Proof of the assertion by induction on x:

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Let the assumption be proved for some $x \in \mathbb{N}_0$ and all $y \in \mathbb{N}_0$. $\Rightarrow \operatorname{result}(x+1,y) = \operatorname{result}(x,y+1)$ $\stackrel{else}{=} x + (y+1)$ induction hypothese $\Rightarrow \operatorname{result}(x+1,y) = x + (y+1) = (x+1) + y$

A second example

```
function result_2(x,y)
while x > 0
    x = x-1;
    y = y+1;
end
return y;
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A second example

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function result_2(x,y)
while x > 0
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end
return y;
```

How can we prove, that for $x, y \in \mathbb{N}_0$:

```
result_2(x,y) = x + y
```

As easy as in the first example?

```
function result_2(x,y)
while x > 0
    x = x-1;
    y = y+1;
end
return y;
```

Try to prove the assertion by induction on x:



```
function result_2(x,y)
while x > 0
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end
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$\frac{\text{Try to prove the assertion by induction on } x:}{x = 0}$

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```
function result_2(x,y)
while x > 0
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Try to prove the assertion by induction on x: $x = 0 \Rightarrow \texttt{result_2(0,y)} = y \text{ and } y = y + x$

```
function result_2(x,y)
while x > 0
    x = x-1;
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Try to prove the assertion by induction on x: $x = 0 \Rightarrow \texttt{result}_2(0, y) = y \text{ and } y = y + x \checkmark$

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Let the assumption be proved for some $x \in \mathbb{N}_0$ and all $y \in \mathbb{N}_0$.

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function result_2(x,y)
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    x = x-1;
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Try to prove the assertion by induction on x: $x = 0 \Rightarrow \texttt{result}_2(0, y) = y \text{ and } y = y + x \checkmark$

Let the assumption be proved for some $x \in \mathbb{N}_0$ and all $y \in \mathbb{N}_0$. result_2(x+1,y)

```
function result_2(x,y)
while x > 0
    x = x-1;
    y = y+1;
end
return y;
```

Try to prove the assertion by induction on x: $x = 0 \Rightarrow \texttt{result}_2(0, y) = y \text{ and } y = y + x \checkmark$

Let the assumption be proved for some $x \in \mathbb{N}_0$ and all $y \in \mathbb{N}_0$. result_2(x+1,y) = ... It doesn't work! The Problem ○○○○● Hoare Rules

Numerical Quadrature

What is the problem?

The Problem ○○○○●

What is the problem?

• There's no recursive run of result_2.



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- Number of while-loop-iterations depends on x.



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 \Rightarrow Mathematical methods of proof won't last!

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What is the problem?

- There's no recursive run of result_2.
- Number of while-loop-iterations depends on x.
- Values of x, y are changing during running time.

- \Rightarrow Mathematical methods of proof won't last!
- \Rightarrow We need new tools!

Challenges

Let P be a given program. We want to prove, that



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- You must prove them for every single P.

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- P terminates for all valid inputs.
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In the following algorithms the termination is assumed.

Challenges

Let P be a given program. We want to prove, that

- P terminates for all valid inputs.
- 2 P works for a given domain in that way it is built for.

- Both tasks are as hard as the Halting Problem.
- You must prove them for every single P.

In the following algorithms the termination is assumed. \Rightarrow We just meet challenge 2 using Hoare Calculation ...

C.A.R. Hoare

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Hoare Rules 0●0000000000 Numerical Quadrature

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C.A.R. Hoare

Sir Charles Antony Richard Hoare (*11. January 1934 Colombo, Sri Lanka)



Source: Wikipedia, the free encyclopedia

Hoare Rules 0●0000000000

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"I conclude that there are two ways of constructing a software design:

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"I conclude that there are two ways of constructing a software design: One way is to make it so simple that there are obviously no deficiencies and the other way is to make it so complicated that there are no obvious deficiencies."

Hoare Rules

Numerical Quadrature

Hoare-Triple

$\{\mathtt{P}\} \; \boldsymbol{\mathsf{S}} \; \{\mathtt{Q}\}$



$\{\mathtt{P}\} \; \textbf{S} \; \{\mathtt{Q}\}$

• P, Q predicates with values true or false





$\{\mathtt{P}\} \; \textbf{S} \; \{\mathtt{Q}\}$

- P, Q predicates with values true or false
- S statement, a program with correct syntax



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Hoare-Triples are binary expressions with values true or false.



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 $\{\mathtt{P}\}\; \textbf{S}\; \{\mathtt{Q}\} = \mathtt{true}:\Leftrightarrow$





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{P} $S \{Q\} = true :\Leftrightarrow$ If the predicate {P} is true immediately before execution of S, then immediately S has terminated, the predicate {Q} is true.



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Notation: $\frac{X}{Y}$



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- P, Q predicates with values true or false
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Hoare-Triples are binary expressions with values true or false.

{P} $S \{Q\} = true :\Leftrightarrow$ If the predicate {P} is true immediately before execution of S, then immediately S has terminated, the predicate {Q} is true.

Notation:
$$\frac{X}{Y} :\Leftrightarrow X \Rightarrow Y$$

Hoare Rules ○○○●○○○○○○○ Numerical Quadrature

Hoare Rule 1: Skip-Axiom

$\frac{\texttt{true}}{\{\texttt{A}\} \texttt{skip} \{\texttt{A}\}}$

Hoare Rules ○○○●○○○○○○○ Numerical Quadrature

Hoare Rule 1: Skip-Axiom

$\frac{\texttt{true}}{\{\texttt{A}\} \texttt{skip} \{\texttt{A}\}}$

skip means the program with no commands.

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Hoare Rules ○○○○●○○○○○○ Numerical Quadrature

Hoare Rule 2: Axiom of Assignment

$$\frac{\texttt{true}}{\{\texttt{A}_{\beta/x}\} \times := \beta \; \texttt{\{A\}}}$$

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Hoare Rule 2: Axiom of Assignment

$$\frac{\texttt{true}}{\{\texttt{A}_{\beta/x}\} \times := \beta \; \texttt{\{A\}}}$$

 $A_{\beta/x}$ is predicate A, but x instead of β .

Hoare Rules ○○○○○●○○○○○○ Numerical Quadrature

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Hoare Rule 3: Rule of Composition

$\frac{ \left\{ \texttt{A} \right\} \, \texttt{S1} \, \left\{ \texttt{B} \right\} \, \land \, \left\{ \texttt{B} \right\} \, \texttt{S2} \, \left\{ \texttt{C} \right\} }{ \left\{ \texttt{A} \right\} \, \texttt{S1,S2} \, \left\{ \texttt{C} \right\} }$

Hoare Rules ○○○○○○●○○○○○ Numerical Quadrature

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Hoare Rule 4: Rule of Conditional Branching

$\frac{\{A \land B\} \ \textbf{S1} \ \{Q\} \land \{A \land \neg B\} \ \textbf{S2} \ \{Q\}}{\{A\} \ \textbf{if} \ B \ \textbf{then} \ \textbf{S1} \ \textbf{else} \ \textbf{S2} \ \textbf{end} \ \textbf{if} \ \{Q\}}$

Hoare Rules ○○○○○○●○○○○ Numerical Quadrature

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Hoare Rule 5: Rule of Iteration

$\frac{ \{I \land B\} S \{I\}}{\{I\} \text{ while } B \text{ loop } S \text{ end loop } \{I \land \neg B\}}$

Hoare Rules ○○○○○○●○○○○ Numerical Quadrature

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Hoare Rule 5: Rule of Iteration

$\frac{ \{I \land B\} S \{I\}}{\{I\} \text{ while } B \text{ loop } S \text{ end loop } \{I \land \neg B\}}$

Such an I is called loop-invariant.

Hoare Rules ○○○○○○○○ Numerical Quadrature

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Hoare Rule 6: Rule of Consequence

$\frac{\texttt{A} \Rightarrow \texttt{A'} \land \{\texttt{A'}\} \texttt{S} \{\texttt{B'}\} \land \texttt{B'} \Rightarrow \texttt{B}}{\{\texttt{A}\} \texttt{S} \{\texttt{B}\}}$

Hoare Rules

Numerical Quadrature

Proof of result_2(x,y) using Hoare

function result_2(x,y) function result_2(x,y)



Hoare Rules

Numerical Quadrature

Proof of result_2(x,y) using Hoare

function result_2(x,y)

function result_2(x,y) { $\mathsf{P}: x \ge 0 \land y \ge 0, r := x + y$ }

Hoare Rules

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Numerical Quadrature

Proof of result_2(x,y) using Hoare

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Eunction result_2(x,y)

$$\{ \begin{array}{l} \mathsf{P} : x \geq 0 \land y \geq 0, \ r := x + y \} \\ \{ \mathsf{I} \} \\ \text{while } x > 0 \end{array}$$

while x > 0

Hoare Rules ○○○○○○○○●○○ Numerical Quadrature

Proof of result_2(x,y) using Hoare

| <pre>function result_2(x,y)</pre> | <pre>function result_2(x,y)</pre> |
|-----------------------------------|--|
| | $\{P: x \ge 0 \land y \ge 0, \ r := x + y\}$ |
| | {I} |
| while $x > 0$ | while $x > 0$ |
| | $\{I \land B\}$ |
| x = x - 1; | x = x - 1; |
| y = y+1; | y = y+1; |
| | { } |
| end | end |

Hoare Rules

Numerical Quadrature

Proof of result_2(x,y) using Hoare

| <pre>function result_2(x,y)</pre> | <pre>function result_2(x,y)</pre> |
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| | { } |
| while $x > 0$ | while $x > 0$ |
| | $\{I \land B\}$ |
| x = x - 1; | x = x - 1; |
| y = y+1; | y = y+1; |
| | { } |
| end | end |
| | $\{ I \land \neg B \}$ (Rule of Iteration) |

Hoare Rules

Numerical Quadrature

Proof of result_2(x,y) using Hoare

function result_2(x,y) function result_2(x,y) $\{P: x \ge 0 \land y \ge 0, r := x + y\}$ **{|}** while x > 0while x > 0 $\{ | \land B \}$ x = x - 1;x = x - 1;y = y+1;v = v+1;**{I}** end end $\{ | \land \neg B \}$ (Rule of Iteration) $\{ Q: v = r \}$

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Hoare Rules ○○○○○○○○●○○ Numerical Quadrature

Proof of result_2(x,y) using Hoare

| <pre>function result_2(x,y)</pre> | function result_2(x,y) {P: $x \ge 0 \land y \ge 0, r := x + y$ } |
|-----------------------------------|---|
| | { } { } |
| while $x > 0$ | while $x > 0$ |
| | $\{I \land B\}$ |
| x = x - 1; | x = x - 1; |
| y = y+1; | y = y+1; |
| | { } |
| end | end |
| | $\{ I \land \neg B \}$ (Rule of Iteration) |
| | $\{\mathbf{Q}: y = r\}$ |
| return y; | return y; |

Hoare Rules

Numerical Quadrature

Proof of result_2(x,y) using Hoare

| <pre>function result_2(x,y)</pre> | <pre>function result_2(x,y)</pre> |
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| x = x - 1; | x = x - 1; |
| y = y+1; | y = y+1; |
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| end | end |
| | $\{ I \land \neg B \}$ (Rule of Iteration) |
| | $\{\mathbf{Q}: y = r\}$ |
| return y; | return y; |
| | |

• B: x > 0 (condition in while-loop)

Hoare Rules

Numerical Quadrature

Proof of result_2(x,y) using Hoare

| <pre>function result_2(x,y)</pre> | <pre>function result_2(x,y)</pre> |
|-----------------------------------|--|
| | $\{P: x \ge 0 \land y \ge 0, \ r := x + y\}$ |
| | { } |
| while $x > 0$ | while $x > 0$ |
| | $\{I \land B\}$ |
| x = x - 1; | x = x - 1; |
| y = y+1; | y = y+1; |
| | { } |
| end | end |
| | $\{ I \land \neg B \}$ (Rule of Iteration) |
| | $\{\mathbf{Q}: y = r\}$ |
| return y; | return y; |
| | |

• **B**: x > 0 (condition in while-loop) $\Rightarrow \neg$ **B**: $\neg(x > 0)$

Hoare Rules ○○○○○○○○●○○ Numerical Quadrature

Proof of result_2(x,y) using Hoare

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|-----------------------------------|---|
| | $\{ P : x \ge 0 \land y \ge 0, \ r := x + y \}$ |
| | { I } |
| while $x > 0$ | while $x > 0$ |
| | $\{I \land B\}$ |
| x = x - 1; | x = x - 1; |
| y = y+1; | y = y+1; |
| | { } |
| end | end |
| | $\{ I \land \neg B \}$ (Rule of Iteration) |
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| return y; | return y; |
| | |

B: x > 0 (condition in while-loop) ⇒ ¬ B: ¬(x > 0)
loop-invariant:

Hoare Rules ○○○○○○○○●○○ Numerical Quadrature

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|-----------------------------------|--|
| | $\{P: x \ge 0 \land y \ge 0, \ r := x + y\}$ |
| | { } |
| while $x > 0$ | while $x > 0$ |
| | $\{I \land B\}$ |
| x = x - 1; | x = x - 1; |
| y = y+1; | y = y+1; |
| | { } |
| end | end |
| | $\{ I \land \neg B \}$ (Rule of Iteration) |
| | $\{\mathbf{Q}: y = r\}$ |
| return y; | return y; |
| | |

• B: x > 0 (condition in while-loop) $\Rightarrow \neg$ B: $\neg(x > 0)$

• loop-invariant: I: r = x + y

while x > 0

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while
$$x > 0$$

{I: $r = x + y \land B: x > 0$ }

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while
$$x > 0$$

{l: $r = x + y \land B: x > 0$
{ltem 1}
 $x = x-1;$
{ltem 2}
 $y = y+1;$
{l: $r = x + y, x \ge 0$ }

while
$$x > 0$$

{|: $r = x + y \land B: x > 0$
{ltem 1}
 $x = x-1;$
{ltem 2}
 $y = y+1;$
{|: $r = x + y, x \ge 0$ }

• Rule of Assign .:

while
$$x > 0$$

{l: $r = x + y \land B: x > 0$
{ltem 1}
 $x = x-1;$
{ltem 2}
 $y = y+1;$
{l: $r = x + y, x \ge 0$ }

• Rule of Assign.: Item 2: $\{x + (y + 1), x \ge 0\}$

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while
$$x > 0$$

{l: $r = x + y \land B: x > 0$
{ltem 1}
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{ltem 2}
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{l: $r = x + y, x \ge 0$ }

- Rule of Assign.: Item 2: $\{x + (y + 1), x \ge 0\}$
- Assign :

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while
$$x > 0$$

{l: $r = x + y \land B: x > 0$ }
{ltem 1}
 $x = x-1;$
{ltem 2}
 $y = y+1;$
{l: $r = x + y, x \ge 0$ }

- Rule of Assign.: Item 2: $\{x + (y + 1), x \ge 0\}$
- Assign: Item 1: $\{(x 1) + (y + 1), x 1 \ge 0\}$

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while
$$x > 0$$

{l: $r = x + y \land B: x > 0$
{ltem 1}
 $x = x-1;$
{ltem 2}
 $y = y+1;$
{l: $r = x + y, x \ge 0$ }

- Rule of Assign.: Item 2: $\{x + (y + 1), x \ge 0\}$
- Assign: Item 1: $\{(x 1) + (y + 1), x 1 \ge 0\}$
- In fact:

while
$$x > 0$$

{l: $r = x + y \land B: x > 0$
{ltem 1}
 $x = x-1;$
{ltem 2}
 $y = y+1;$
{l: $r = x + y, x \ge 0$ }

- Rule of Assign.: Item 2: $\{x + (y + 1), x \ge 0\}$
- Assign: Item 1: $\{(x 1) + (y + 1), x 1 \ge 0\}$
- In fact: $\{(x-1)+(y+1), x-1 \ge 0\}$

while
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{ltem 2}
 $y = y+1;$
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function result_2(x,y) {P: $x \ge 0 \land y \ge 0, r := x + y$ } {I: r = x + y} while x > 0{I: $r = x + y \land B: x > 0 \ y \ge 0$ } x = x-1; y = y+1;{I: r = x + y} end

 $\mathbf{P}: x \ge 0 \land y \ge 0$

P: $x \ge 0 \land y \ge 0$ and $\neg(x > 0)$

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P:
$$x \ge 0 \land y \ge 0$$
 and $\neg(x > 0) \Rightarrow x = 0$

 $\begin{array}{l} \mathsf{P} \colon x \geq 0 \land y \geq 0 \text{ and } \neg(x > 0) \Rightarrow x = 0 \\ \Rightarrow \mathsf{Q} \colon y = \end{array}$

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Hoare Rules

Numerical Quadrature

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Numerical Quadrature means:

Calculate an approximation for the numerical value of F(f, a, b).

Hoare Rules

Numerical Quadrature

The Trapezodial-Rule

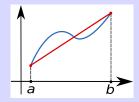
Approximation with linear function:



The Trapezodial-Rule

Approximation with linear function:

$$F pprox T := (b-a) \cdot rac{f(a) + f(b)}{2}$$



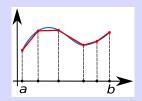
Hoare Rules

Numerical Quadrature

Dividing [a, b] into smaller, equidistant intervals:

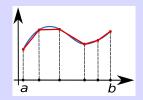
Dividing [a, b] into smaller, equidistant intervals: \Rightarrow piecewise linear functions

$$F \approx TS := \frac{b-a}{n+1} \cdot \left[\frac{f(a)}{2} + \sum_{k=1}^{n} f(x_k) + \frac{f(b)}{2}\right]$$



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In the picture: n = 4

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$$\Delta F \leq rac{(b-a)^3}{12\cdot n^2}\cdot ||f''||_\infty$$

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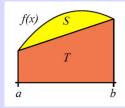


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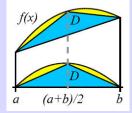
$$F(f, a, b) = T(f, a, b) + S(f, a, b)$$



Now decompose S(f, a, b) into a triangle D with projected heigh

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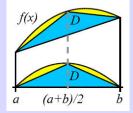
$$h = f\left(\frac{a+b}{2}\right) - \frac{f(a) + f(b)}{2}$$



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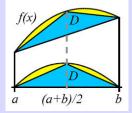


The area of D is given by:

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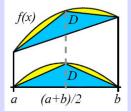
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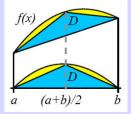


The area of D is given by:

$$D(f,a,b)=\frac{b-a}{2}\cdot h$$

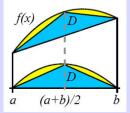






The new residuum can be determined by using this idea recursively:





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$$S(f, a, b) = D(f, a, b) + S(f, a, \frac{a+b}{2}) + S(f, \frac{a+b}{2}, b)$$

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Hoare Rules

Numerical Quadrature

Approximation via Basis Functions

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If $u: [a, b] \to \mathbb{R}$ is an approximation to f, then

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Let u(x) be a linear combination of basis functions $\Phi_k(x)$:

Hoare Rules

Numerical Quadrature

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$$\Phi_{n,i} = \Phi\left(\frac{x - x_{n,i}}{h_n}\right)$$

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Define "hat functions" as basis functions via

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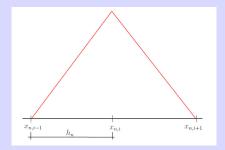
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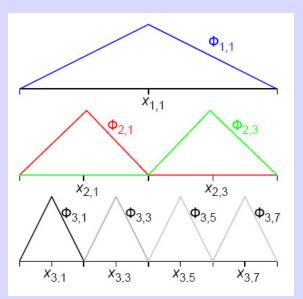
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$$P \Rightarrow V_{\mathcal{N}} = \oplus_{n=1}^{\mathcal{N}} W_n$$
 (inductive argument with $V_1 = W_1$)

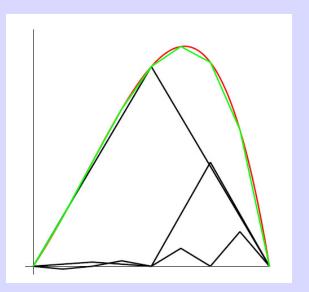
Hoare Rules

Numerical Quadrature

The hierachical basis for W_1 , W_2 and W_3



Approximation



Representation in hierachical basis

Let $v \in V_N$ be a vector:

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Hoare Rules

Representation in hierachical basis

Let $v \in V_N$ be a vector:

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$$v(x) = \sum_{n=1}^{N} \sum_{i=1}^{2^{n}-1} \alpha'_{n,i} \Phi_{n,i}(x)$$

with $\alpha'_{n,i} = 0$ for all even *i*.

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The Problem

Hoare Rules

Numerical Quadrature

Program HierachicalBasis(N)

function HierachicalBasis(N)

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Program HierachicalBasis(N)

function HierachicalBasis(N)
for n = N-1,...,1 :



Program HierachicalBasis(N)

function HierachicalBasis(N) for n = N-1,...,1 : for i = 1,..., $2^n - 1$:



Program HierachicalBasis(N)

function HierachicalBasis(N) for n = N-1,...,1 : for i = 1,...,2ⁿ - 1 : $a_{n+1,2i-1} - = a_{n+1,2i}/2$ $a_{n+1,2i+1} - = a_{n+1,2i}/2$

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To prove the correctness of HierachicalBasis (N), the programm must be written in a form Hoare Calculation can handle with:

function HierachicalBasis_Hoare(N)

function HierachicalBasis_Hoare(N) n = N-1while $n \neq 0$



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The Problem 00000 Hoare Rules

Numerical Quadrature

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The Problem

Hoare Rules

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End of presentation

Thank you for your attention!

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