

Security in CPS

Paulo Tabuada

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Control systems' security in the news

The screenshot shows the PCWorld Business Center website. At the top, there's a navigation bar with categories like 'Software & Services', 'Office Hardware', 'Security', 'Servers & Storage', and 'Cell Phones & Mobile'. Below this is a search bar and social media login options (Facebook, Twitter, YouTube, Google+, LinkedIn, and PCWorld). The article itself is dated 'Sep 21, 2010 4:10 am' and has a 'BUSINESS CENTER' tag. The title is 'Was Stuxnet Built to Attack Iran's Nuclear Program?' by Robert McMillan, IDG News. The article text states: 'A highly sophisticated computer worm that has spread through Iran, Indonesia and India was built to destroy operations at one target: possibly Iran's Bushehr nuclear reactor.' There are social media sharing buttons (Like, Tweet, Facebook, Email) and a 'SIMILAR ARTICLES' section with links to 'Duqu: New Malware Is Stuxnet 2.0' and 'Stuxnet Compromise at Iranian Nuclear Plant May Be By Design'. A short summary of the article is provided: 'That's the emerging consensus of security experts who have examined the Stuxnet worm. In recent weeks, they've broken the cryptographic code behind the software and taken a look at how the worm operates in test environments. Researchers studying the worm all agree that Stuxnet was'.

Control systems' security in the news

The screenshot shows the top portion of the ArmyTimes website. At the top left, it says "PCWorld Business Center" and "ArmyTimes A GANNETT COMPANY". A navigation bar includes links for HOME, NEWS, BENEFITS, MONEY, CAREERS & EDUCATION, COMMUNITY, MARKETPLACE, and CLASSIFIEDS. Below the navigation bar, there is a social sharing section with buttons for "Like" (2), "Tweet" (14), and "SHARE". The main article title is "Cyber attacks on utilities, industries rise" by Douglas Birch - The Associated Press, posted on Thursday Sep 29, 2011 19:50:39 EDT. The article text begins with "IDAHO FALLS, Idaho — U.S. utilities and other crucial industries face an increasing number of cyber break-ins by attackers using more sophisticated methods, a senior Homeland Security Department official told reporters during the first tour of the government's secretive defense labs intended to protect the nation's power grid, water and communications systems."

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Cyber attacks on utilities, industries rise

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Posted : Thursday Sep 29, 2011 19:50:39 EDT

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Hacking Cars

Researchers have discovered important security flaws in modern automobile systems. Will car thieves learn to pick locks with their laptops?

NOT SO LONG ago, car thieves plied their trade with little more than a coat hanger and a screwdriver. New anti-theft technologies have made today's cars much harder to steal, but the growing tangle of computer equipment under the modern hood is creating new security risks that carmakers are just beginning to understand.

Ever since Toyota's well-publicized struggles with the computerized braking systems in its 2010 Prius hybrid cars, automotive computer systems have come under increasing scrutiny. In the last few years, researchers have identified a range of new, unexpected security flaws that could potentially affect large numbers of new cars. Given the specialized programming knowl-



Control systems' security in the news

Technology | DOI:10.1145/2018396.2018403

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A Cyberattack Has Caused Confirmed Physical Damage for the Second Time Ever

BY KIM ZETTER 01.08.15 | 5:30 AM | PERMALINK

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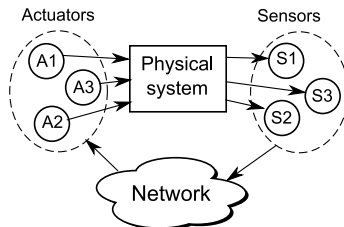
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Why security for control systems?

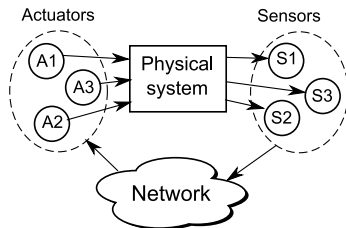
- Control systems are **physical** processes (chemical plants, power grids, aircraft, etc.) controlled by **cyber** components (computation and communication hardware/software).



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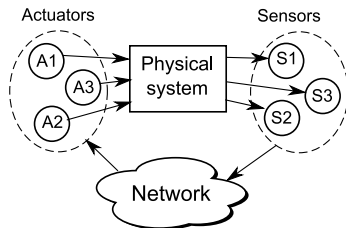
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- We need efficient ways to cope with attacks on control systems.**

Security for control systems

- Fault-tolerant control and robust control deal with **disturbances** to the physical process and not with **adversarial attacks**:
 - Fault-tolerant control: fixed number of failure modes;
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- **This talk**: how to control a linear system when the sensors are under attack?
- Other problems investigated in the literature:
 - Security risk management for CPS
 - Cross-layer security via game theory
 - Energy theft
 - Covert misappropriation of plants
 - Physical watermarking
 - Detectability and identifiability of attacks
- **Entry point**: special issue on CPS Security, Control Systems Magazine, 35(1), 2015.

- Control under sensor attacks
- Attacking sensors
- Some fundamental results
 - Separation between estimation and control under sensor attacks
 - Possibility/impossibility results
- State reconstruction under sensor attacks:
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- S $[e(0)|e(1)|e(2)|e(3)] = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 3 & 1 & -5 & 3 \\ -5 & 3 & -2 & -5 \\ 0 & 0 & 0 & 0 \end{bmatrix}$, $K = \{2, 3\}$, $|K| = 2$ option,

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$$u(t) = \phi_\alpha(t, y(0), \dots, y(t))$$

rendering the closed-loop system exponentially stable:

$$\|x(t)\| \leq \kappa \alpha^t \|x(0)\| \quad \forall x(0) \in \mathbb{R}^n$$

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 - The controller seeks to enforce the inequality $\|x(t)\| \leq \kappa\alpha^t\|x(0)\|$ while the attacker seeks to prevent it.

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- Can you not protect the sensors or the communication using cyber-security techniques?

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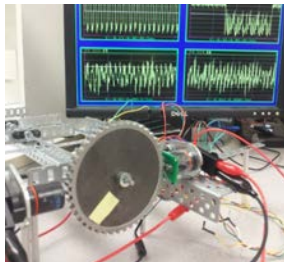


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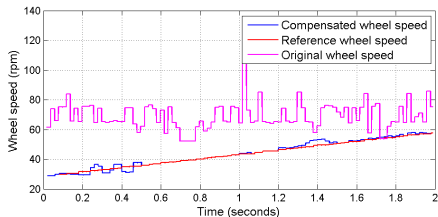
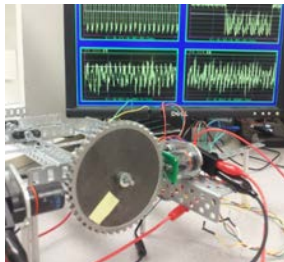


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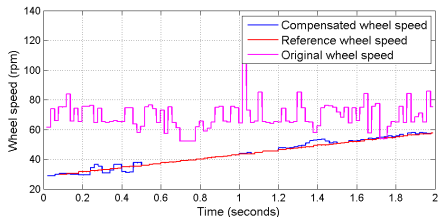
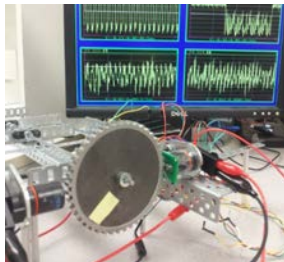


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- The attacks are arbitrary, in particular they can depend on the state in a nonlinear and time-varying manner.
- Do we need to design a nonlinear, time-varying, and dynamic controller resilient to attacks?

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Theorem

Consider the linear control system:

$$\begin{aligned}x(t+1) &= Ax(t) + Bu(t) \\ y(t) &= Cx(t) + \mathbf{e}(t).\end{aligned}$$

If there exists a controller $u(t) = \phi(t, y(0), \dots, y(t))$ rendering the closed-loop system exponentially stable:

$$\|x(t)\| \leq \kappa \alpha^t \|x(0)\| \quad \forall x(0) \in \mathbb{R}^n$$

for a sufficiently fast rate of decay ($\alpha < \min_i |\lambda_i(A)|$) and despite an adversarial attack to q sensors, i.e., for all $\mathbf{e}(t) \in \mathbb{R}^p$ with support K , $|K| = q$, then there exists a decoder $D : \mathbb{R}^{n \times p} \rightarrow \mathbb{R}^n$ that correctly reconstructs the state in n steps:

$$x(t-n+1) = D(y(t-n+1), \dots, y(t)).$$

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We can solve our initial problem in two steps:

- 1 design the decoder D ;
- 2 design a linear static controller.

Error correction

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- A **decoder** D processes observations $y(0), \dots, y(T-1)$ and produces an estimate of the initial state $x(0)$.
- We say that a decoder $D : (\mathbb{R}^p)^T \rightarrow \mathbb{R}^n$ **corrects q errors after T steps** if it is resilient against any attack of q sensors, i.e., if for any initial condition $x(0) \in \mathbb{R}^n$, and for any attack vectors $e(0), \dots, e(T-1)$ with support K , $|K| = q$, we have:

$$D(y(0), \dots, y(T-1)) = x(0).$$

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- We say that **q errors are correctable**, for the system (A, C) , if there exists a decoder that can correct q errors.

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- We say that a decoder $D : (\mathbb{R}^p)^T \rightarrow \mathbb{R}^n$ **corrects q errors after T steps** if it is resilient against any attack of q sensors, i.e., if for any initial condition $x(0) \in \mathbb{R}^n$, and for any attack vectors $e(0), \dots, e(T-1)$ with support K , $|K| = q$, we have:

$$D(y(0), \dots, y(T-1)) = x(0).$$

- We say that **q errors are correctable**, for the system (A, C) , if there exists a decoder that can correct q errors.
- Note: correcting $q = 0$ errors is equivalent to observability.

Correction of q errors

Necessary and sufficient conditions

Proposition

Let $T > 0$ be fixed. Then q errors are correctable after T steps for the pair (A, C) iff:

$$\forall x \neq 0, |\text{supp}(Cx) \cup \text{supp}(CAx) \cup \dots \cup \text{supp}(CA^{T-1}x)| > 2q. \quad (1)$$

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 - Example of a good pair (A, C) :

$$A = \begin{bmatrix} 010 \\ 001 \\ 100 \end{bmatrix} \text{ (circular permutation), } C = \text{identity}$$

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- Example of a very bad pair (A, C) : $A = \text{identity}, C = \text{identity}$



Correction of q errors

Necessary and sufficient conditions (some observations)

$$\forall x \neq 0, |\text{supp}(Cx) \cup \text{supp}(CAx) \cup \dots \cup \text{supp}(CA^{T-1}x)| > 2q$$

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Proposition

For almost all pairs (A, C) , the number of correctable errors is maximal and equal to $\lceil p/2 - 1 \rceil$.

11 1.6.0

Correction of q errors

Some observations

$$\forall x \neq 0, |\text{supp}(Cx) \cup \text{supp}(CAx) \cup \dots \cup \text{supp}(CA^{T-1}x)| > 2q$$

- Given a specific pair (A, C) , what is the number q of correctable errors?

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- Given a specific pair (A, C) , what is the number q of correctable errors?
- A pair (A, C) is said to be **q -sparse observable** if all the pairs (A, C') , obtained from (A, C) by removing q rows from C , remain observable.

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Theorem

For any pair (A, C) , q errors are correctable iff (A, C) is $2q$ -sparse observable.

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- There is a particular case that can be efficiently checked:

Proposition

Let A be a diagonalizable matrix with eigenvalues of different magnitudes. Then, for any C of compatible dimensions, q errors are correctable for the pair (A, C) iff $|\text{supp}(Cv)| > 2q$ for every eigenvector v of A .

Improving resilience by control

- What can we do if the number of correctable errors for a pair (A, C) is below $p/2$?

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Proposition

Assume the pair (A, B) to be controllable. Then, for almost any choice of n numbers $\lambda_1, \dots, \lambda_n \in \mathbb{C}$ with distinct magnitudes, there exists a feedback control law $u = Kx$ such that:

- 1** *the eigenvalues of $A + BK$ are $\lambda_1, \dots, \lambda_n$;*
- 2** *the number of correctable errors after n steps for the pair $(A + BK, C)$ is maximal and equal to $\lceil p/2 - 1 \rceil$.*

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This result makes sense in a scenario where the feedback control law $u = Kx$ is local and not subject to attacks.

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- In other words, among all possible attack sets \hat{K} look for smallest one that is dynamically consistent with the received observations $y(0), \dots, y(T-1)$.

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- This decoder is optimal in the sense that there is no decoder that is strictly better;
- Unfortunately, problem (3) is NP-hard.

State reconstruction under sensor attacks

Convex relaxation approach

- Idea: relax the previous decoder to make it computationally tractable;
 - Inspiration from the ℓ_1 -relaxation techniques used in compressed sensing and error correction over the reals.

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- Some notation first:
 - Collect observations from $t = 0$ to $t = T - 1$ in a $p \times T$ matrix:

$$\underbrace{\begin{bmatrix} y(0) & \dots & y(T-1) \end{bmatrix}}_{Y \in \mathbb{R}^{p \times T}} = \underbrace{\begin{bmatrix} Cx & \dots & CA^{T-1}x \end{bmatrix}}_{\Phi x} + \underbrace{\begin{bmatrix} e(0) & \dots & e(T-1) \end{bmatrix}}_{E \in \mathbb{R}^{p \times T}}$$

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- Let's rewrite the previous “*unbeatable*” decoder using this notation:
 - smallest number of attacked sensors that explain the received observations:

$$\underset{x}{\text{minimize}} \quad \underbrace{\|Y - \Phi x\|}_{E} \Big|_{\ell_0}$$

State reconstruction under sensor attacks

Convex relaxation approach

- ℓ_0 decoder (NP-hard):

$$\underset{x}{\text{minimize}} \quad \|Y - \Phi x\|_{\ell_0}$$

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- **Magnitude** of a row of E measured by its ℓ_r norm (in \mathbb{R}^T), for any $r \geq 1$.
- $\ell_0 \rightarrow \ell_1$ relaxation idea used in compressed sensing (recovery of sparse signals), and error correction over the reals (cf. Candes, Tao, Donoho, etc.).

State reconstruction under sensor attacks

Convex relaxation approach

- Randomly generated system (A, C) with $n = 30$ and $p = 20$ (Gaussian entries)
- Used ℓ_1/ℓ_2 decoder

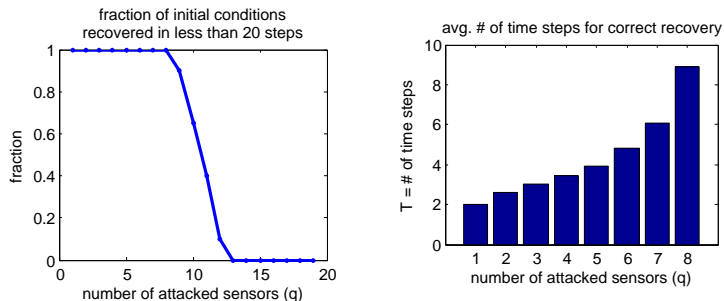


Figure: (a) Fraction of initial conditions (out of 20) that were correctly recovered in less than $T = 20$ time steps, for different values of q . (b) Average number of time steps it took to correctly recover the initial state as a function of the number of corrupted components.

State reconstruction under sensor attacks

Convex relaxation approach

Electric power network: IEEE 14-bus power network (5 generators, 14 buses)

- $n = 2 \times 5 = 10$ states for the rotor angles δ_i and the frequencies $d\delta_i/dt$ of each generator i
- $p = 35$ sensors to measure: real power injections at every bus (14 sensors), real power flows along every branch (20 sensors), rotor angle at generator 1 (1 sensor) ¹

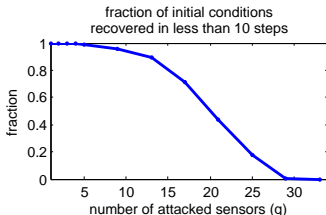
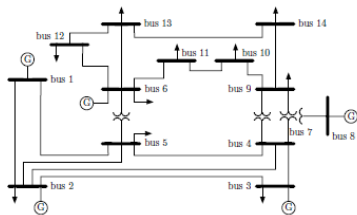




Figure: (a) IEEE 14-bus power network (b) Fraction of initial conditions that were correctly recovered in less than $T = 10$ steps. For each value of q , 200 simulations were carried out with different initial conditions and different sets of attacked sensors using the ℓ_1/ℓ_∞  

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State reconstruction under sensor attacks

Observer-based approach

The ℓ_1/ℓ_r decoder needs to:

- 1 Collect T measurements;
- 2 Solve an optimization problem to obtain $\hat{x}(0)$;
- 3 Use the dynamics $x(t+1) = Ax(t)$ to obtain the estimate of the state $\hat{x}(T-1) = A^{T-1}\hat{x}(0)$ at the current time $T-1$.

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This process suffers from:

- 1 Being slow (if using an off-the-shelf optimization engine);
- 2 Poor real-time guarantees;
- 3 Not secure!

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When security is not a concern, one typically uses an observer (Luenberger) or an estimator (Kalman) to reconstruct/estimate the state.

Question: can we devise an observer that is resilient to attacks?

State reconstruction under sensor attacks

Observer-based approach

- Let us extend the original dynamics to also model the evolution of sequences of attacks and observations of length T :

$$z(t) = A'z(t-1) + B'u'(t-1)$$

$$Y(t-1) = Qz(t-1)$$

$$z(t) = \begin{bmatrix} x(t-T+1) \\ a(t-T+1) \\ \vdots \\ a(t-1) \\ a(t) \end{bmatrix}, \quad Y(t-1) = \begin{bmatrix} y(t-T) \\ \vdots \\ y(t-2) \\ y(t-1) \end{bmatrix}.$$

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- How can we model the evolution of the attack vector a if the attack is unknown?

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$$a(t) = y(t) - Cx(t)$$

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- How can we model the evolution of the attack vector a if the attack is unknown?

$$a(t) = y(t) - Cx(t) = y(t) - C(Ax(t-1) + Bu(t-1))$$

State reconstruction under sensor attacks

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By making $y(t)$ part of the input $u'(t-1)$, we can express $a(t)$ as a linear combination of $z(t-1)$ and $u'(t-1)$.

State reconstruction under sensor attacks

Observer-based approach

- A Luenberger observer is now given by:

$$\begin{aligned}\hat{z}(t) &= A'\hat{z}(t-1) + B'u'(t-1) + L(Y(t-1) - \hat{Y}(t-1)) \\ \hat{Y}(t-1) &= Q\hat{z}(t-1)\end{aligned}$$

State reconstruction under sensor attacks

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- It is convenient to see the dynamics of the Luenberger observer as the alternation of two steps:

$$\begin{aligned}\bar{z}(t-1) &= \hat{z}(t-1) + L'(Y(t-1) - \hat{Y}(t-1)) && \text{(measurement update)} \\ \hat{z}(t) &= A'\bar{z}(t-1) + B'u'(t-1) && \text{(time update)}\end{aligned}$$

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- In general, $\hat{a}(t-1), \dots, \hat{a}(t-T)$ are not supported on an attack set K with $|K| = q$.

State reconstruction under sensor attacks

Observer-based approach

- This can be resolved by projecting \hat{z} on the set of vectors containing $p - q$ zero elements.

$$\bar{z}(t-1) = \hat{z}(t-1) + L'(Y(t-1) - \hat{Y}(t-1)) \quad (\text{measurement update})$$

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- Unfortunately, this observer only converges under restrictive assumptions* on the measurement equation $Y = Qz$.

* Iterative hard thresholding for compressed sensing.

T. Blumensath, M. E. Davies.

Applied and Computational Harmonic Analysis, 27(3), 2009.

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- Unfortunately, this observer only converges under restrictive assumptions* on the measurement equation $Y = Qz$.
- Solution: repeat the measurement update step several times to compensate for the “damage” caused by the time update and projection steps.
- We call this observer the **Event-Triggered Projected Luenberger (ETPL)** observer.

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State reconstruction under sensor attacks

Observer-based approach

$$z(t) = A'z(t-1) + B'u'(t-1)$$

$$Y(t) = Qz(t-1)$$

- Let δ_{2q} be the smallest eigenvalue of all the matrices $Q'^T Q'$ with Q' obtained from Q by removing $2q$ sensors.

State reconstruction under sensor attacks

Observer-based approach

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Theorem

For any $2q$ -sparse observable linear control system with $\delta_{2q} > \frac{4}{9} \lambda_{\max}(Q^T Q)$, the ETPL observer converges to the true state and attack sequence whenever:

- 1** $L = Q^T \Sigma$ for any positive definite matrix Σ satisfying $\lambda_{\max}(\Sigma) < \lambda_{\max}^{-1}(Q^T Q)$;
- 2** the attack vectors are supported on a set K with $|K| \leq q$.

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- Does it actually work?

State reconstruction under sensor attacks

Observer-based approach

- Control under sensor attacks
- Attacking sensors
- Some fundamental results
 - Separation between estimation and control under sensor attacks
 - Possibility/impossibility results
- **State reconstruction under sensor attacks:**
 - Convex relaxation of an ℓ_0 optimization problem
 - Observer-based state reconstruction
 - **Satisfiability Modulo Theories approach**

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach

- The relaxation approach as well as the observer-based approach are efficient but do not always correct q errors when q errors are correctable.

State reconstruction under sensor attacks

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- Can we devise a solution that **always** corrects the maximal number of correctable errors?

State reconstruction under sensor attacks

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- Can we devise a solution that **always** corrects the maximal number of correctable errors?
- While being efficient?

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach

- The relaxation approach as well as the observer-based approach are efficient but do not always correct q errors when q errors are correctable.
- Can we devise a solution that **always** corrects the maximal number of correctable errors?
- While being efficient?
- We will use a SAT solver to handle the discrete part of the problem and convex optimization to handle the continuous part of the problem.

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach

System Dynamics:

$$\Sigma_a \begin{cases} x(t+1) & = Ax(t) + Bu(t), \\ y(t) & = Cx(t) + a(t) \end{cases}$$

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach

System Dynamics:

$$\Sigma_a \begin{cases} x(t+1) \\ y(t) \end{cases} = Ax(t) + Bu(t),$$

Collect τ measurements:

$$\underbrace{\begin{bmatrix} y_i(t-\tau+1) \\ y_i(t-\tau) \\ \vdots \\ y_i(t) \end{bmatrix}}_{Y_i} = \underbrace{\begin{bmatrix} C_i \\ C_i A \\ \vdots \\ C_i A^{\tau-1} \end{bmatrix}}_{O_i} x + \underbrace{\begin{bmatrix} a_i(t-\tau+1) \\ a_i(t-\tau) \\ \vdots \\ a_i(t) \end{bmatrix}}_{E_i}$$

State reconstruction under sensor attacks

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$$Y_i = \begin{cases} \mathcal{O}_i x + E_i & \text{if sensor } i \text{ is under attack,} \\ \mathcal{O}_i x & \text{if sensor } i \text{ is attack-free} \end{cases}$$

State reconstruction under sensor attacks

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- For each individual sensor, we define a binary indicator variable $b_i \in \mathbb{B}$ by declaring $b_i = 1$ when the i th sensor is under attack and $b_i = 0$ otherwise.

State reconstruction under sensor attacks

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Problem

(Secure State Estimation) For the linear control system under attack Σ_a , construct an estimate $\eta = (x, b) \in \mathbb{R}^n \times \mathbb{B}^p$ such that $\eta \models \phi$, i.e., η satisfies ϕ , where ϕ is defined as:

$$\phi ::= \bigwedge_{i=1}^p \left(\neg b_i \Rightarrow Y_i = \mathcal{O}_i x \right) \quad \wedge \quad \left(\sum_{i=1}^p b_i \leq s \right).$$

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach

System Dynamics:

$$\Sigma_a \begin{cases} \mathbf{x}(t+1) &= \mathbf{A}\mathbf{x}(t) + \mathbf{B}u(t), \\ \mathbf{y}(t) &= \mathbf{C}\mathbf{x}(t) + \mathbf{a}(t) \end{cases}$$

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$$\phi ::= \bigwedge_{i=1}^p \left(-b_i \Rightarrow \|Y_i - \mathcal{O}_i \mathbf{x}\|_2^2 \leq 0 \right) \quad \wedge \quad \left(\sum_{i \in I} b_i \leq s \right).$$

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach

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- For each individual sensor, we define a binary indicator variable $b_i \in \mathbb{B}$ by declaring $b_i = 1$ when the i th sensor is under attack and $b_i = 0$ otherwise.
- In the context of decision procedures on the reals, we resort to the notion of δ -completeness, i.e., we understand the inequality as follows $\|Y_i - \mathcal{O}_i \mathbf{x}\|_2^2 \leq \delta$.

Problem

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IMHOTEP-SMT Engine

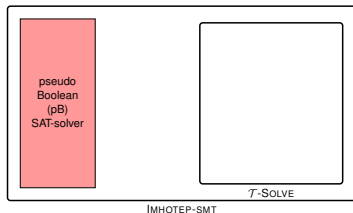
Imhotep “emmo-tep” (meaning: the one who comes in peace, is with peace) was an Egyptian mathematician, engineer, architect and physician. He was the designer of the first pyramid in Egypt.



State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: Lazy SMT Architecture I

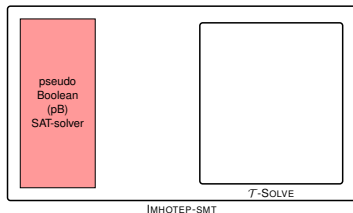
- SMT = pB-SAT solver + \mathcal{T} -Solver.



State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: Lazy SMT Architecture I

- SMT = pB-SAT solver + \mathcal{T} -Solver.
- pB-SAT solver: solves the “boolean version” of the problem.

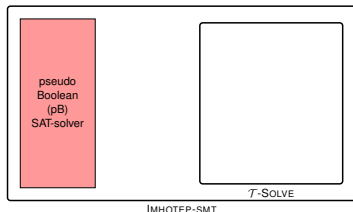


State reconstruction under sensor attacks

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 - Original formula:

$$\phi ::= \bigwedge_{i=1}^p \left(\neg b_i \Rightarrow \|Y_i - \mathcal{O}_i x\|_2^2 \leq 0 \right)$$
$$\bigwedge \left(\sum_{i \in 1}^p b_i \leq s \right).$$



State reconstruction under sensor attacks

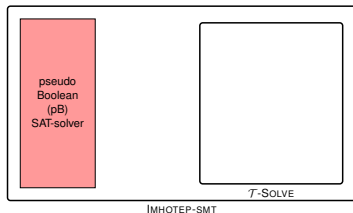
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- Replace **non-boolean** variables with **boolean** ones

$$\phi_{initial} ::= \bigwedge_{i=1}^p \left(\neg b_i \Rightarrow c_i \right) \wedge \left(\sum_{i=1}^p b_i \leq s \right)$$



State reconstruction under sensor attacks

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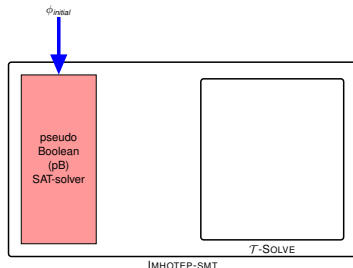
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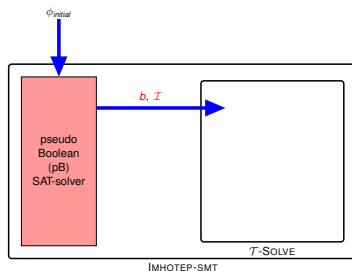
- Pass $\phi_{initial}$ to the SAT solver.



State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: Lazy SMT Architecture II

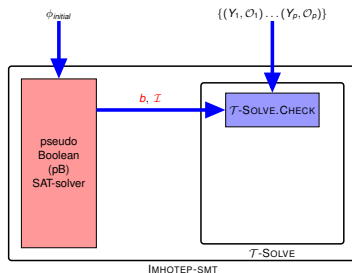
- SMT = pB-SAT solver + \mathcal{T} -Solver.
- pB-SAT solver: solves the “boolean version” of the problem.
- pB-SAT solver returns an assignment for the variable b .
- We extract which sensors are “hypothesized” to be attack free \mathcal{I} .



State reconstruction under sensor attacks

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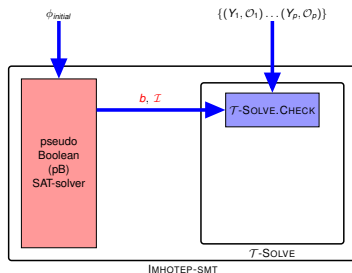
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1: **Solve:**

$$x := \operatorname{argmin}_{x \in \mathbb{R}^n} \|Y_{\mathcal{I}} - \mathcal{O}_{\mathcal{I}}x\|_2^2$$



State reconstruction under sensor attacks

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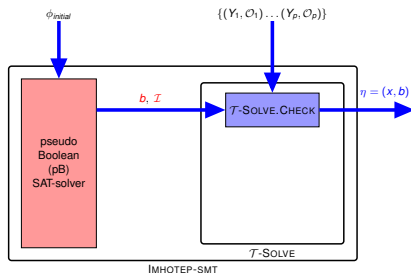
$$x := \operatorname{argmin}_{x \in \mathbb{R}^n} \|Y_{\mathcal{I}} - \mathcal{O}_{\mathcal{I}}x\|_2^2$$

2: **if** $\|Y_{\mathcal{I}} - \mathcal{O}_{\mathcal{I}}x\|_2^2 = 0$ **then**

3: status = SAT; 😊

6: **end if**

7: **return** (status, x);



State reconstruction under sensor attacks

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- SMT = **pB-SAT solver** + **T-Solver**.
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- Check this assignment.

1: **Solve:**

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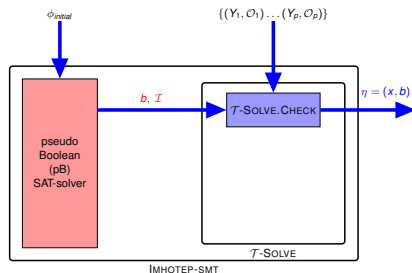
3: status = **SAT**; 😊

4: **else**

5: status = **UNSAT**; 😞

6: **end if**

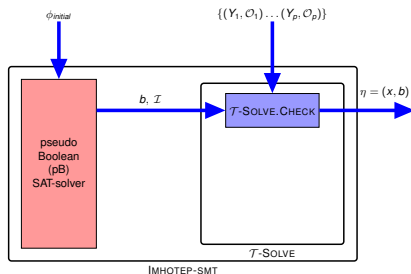
7: **return** (status, x);



State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: Lazy SMT Architecture III

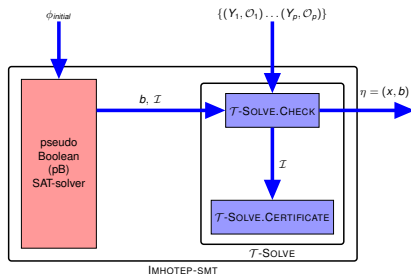
- SMT = pB-SAT solver + \mathcal{T} -Solver.
- pB-SAT solver: solves the “boolean version” of the problem.
- pB-SAT solver returns an assignment for the variable b .
- We extract which sensors are “hypothesized” to be attack free \mathcal{I} .
- Check this assignment.



State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: Lazy SMT Architecture III

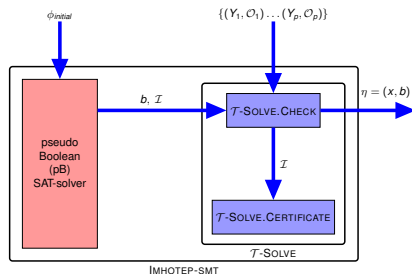
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State reconstruction under sensor attacks

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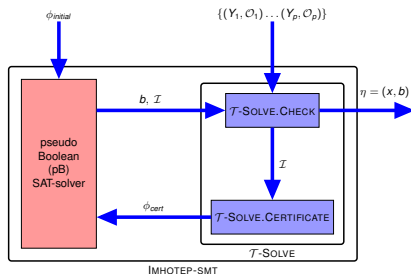


$$\phi_{\text{triv-cert}} = \sum_{i \in \mathcal{I}} b_i \geq 1$$

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: Lazy SMT Architecture III

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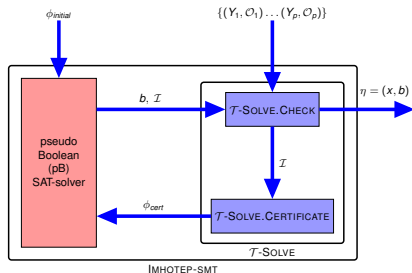
- Add this “certificate” to the original constraints:

$$\phi := \phi_{\text{initial}} \wedge \phi_{\text{triv-cert}}$$

State reconstruction under sensor attacks

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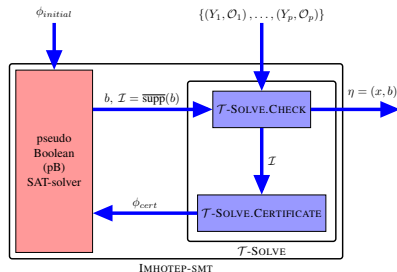
REPEAT

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: Termination and performance

System Dynamics:

$$\Sigma_a \begin{cases} x(t+1) = Ax(t) + Bu(t), \\ y(t) = Cx(t) + a(t) \end{cases}$$



Proposition

Let the linear dynamical system Σ_a be $2s$ -sparse observable. Then, IMHOTEP-SMT **terminates** 😊 with:

- $\text{supp}(b^*) \subseteq \text{supp}(b)$. 😊
- $\|x^* - x\|_2^2 = 0$. 😊

Moreover, the number of iterations is upper bounded by $\sum_{s=0}^S \binom{p}{s}$. 😞

x^* is the actual system state

$\text{supp}(b^*)$ is the index of the sensors under attack.

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: UNSAT certificates

- Why is performance bad?

$$\phi_{\text{triv-cert}} = \sum_{i \in \mathcal{I}} b_i \geq 1$$

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: UNSAT certificates

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State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: UNSAT certificates

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- To enhance performance, we need to generate *compact certificates*.

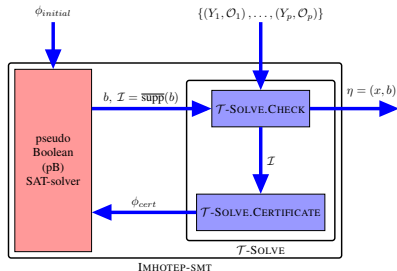
Lemma

Let the linear dynamical system Σ_a be $2s$ -sparse observable. If \mathcal{T} -SOLVE.CHECK(\mathcal{I}) is UNSAT then there exists a subset $\mathcal{I} \subset \text{supp}(b)$ with $|\mathcal{I}| \leq p - 2s + 1$ such that \mathcal{T} -SOLVE.CHECK($\mathcal{I}_{\text{temp}}$) is also UNSAT.

- Trivial certificates have $p - s$ sensors.
- The proof of this lemma is constructive.
- In practice we can do better by exploiting the convex geometry.

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: UNSAT certificates



Theorem

Let the linear dynamical system Σ_a be $2s$ -sparse observable. Then, IMHOTEP-SMT terminates 😊 with:

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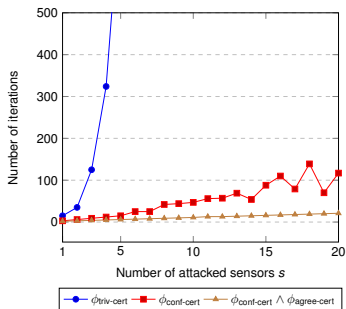
Moreover, the number of iterations is upper bounded by $\binom{p}{p-2s+1}$. *Compare to:*

$$\sum_{s'=0}^s \binom{p}{s'}$$

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: Simulation results

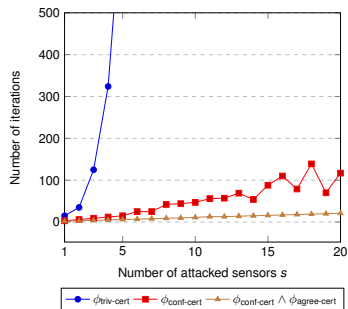
- For a fixed system ($n = 25, p = 60, s = 20$), increase the number of attacked sensors.



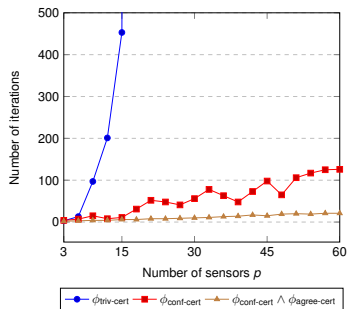
State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: Simulation results

- For a fixed system ($n = 25, p = 60, s = 20$), increase the number of attacked sensors.



- Increase the number of sensors from 3 to 60. One third of sensors is under attack.



State reconstruction under sensor attacks

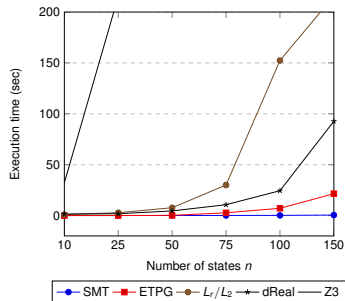
Satisfiability Modulo Theories approach: Simulation results

- Comparison against 2 convex-relaxation algorithms and 2 logic-based encodings.

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: Simulation results

- Comparison against 2 convex-relaxation algorithms and 2 logic-based encodings.
- Fix the number of sensors $p = 60$, $s = 20$ and increase the number of system states from 10 to 150.

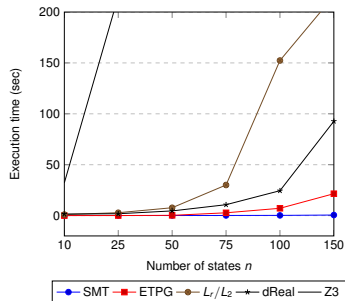


State reconstruction under sensor attacks

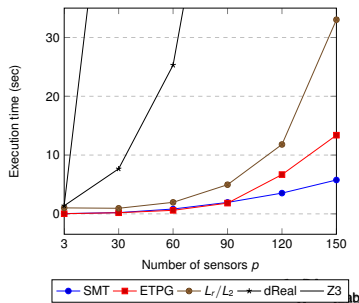
Satisfiability Modulo Theories approach: Simulation results

- Comparison against 2 convex-relaxation algorithms and 2 logic-based encodings.

- Fix the number of sensors $p = 60$, $s = 20$ and increase the number of system states from 10 to 150.



- Fix the number of states $n = 50$ and increase the number of sensors from 3 to 150 ($s = p/3$).



State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: ACC example

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: Some extensions

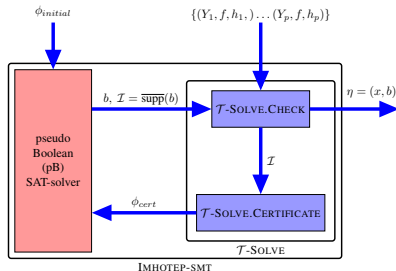
- Bounded noise: batch data.
- Bounded noise: recursive (observer) algorithm.
- Stochastic noise: combine Kalman filters with SMT solving.
- Nonlinear systems: differential flatness.

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: Differentially flat systems

System Dynamics:

$$\Sigma_a \begin{cases} x(t+1) = f(x(t), u(t)), \\ y(t) = h(x(t)) + a(t) \end{cases}$$



Theorem

Let the nonlinear dynamical system Σ_a be $2s$ -sparse flat. Then, IMHOTEP-SMT *terminates* 😊 with:

■ $\text{supp}(b^*) \subseteq \text{supp}(b)$. 😊

■ $\|x^* - x\|_2^2 = 0$. 😊

Moreover, the upper bound on the number of iterations is $\binom{p}{p-2s+1}$. 😊

State reconstruction under sensor attacks

Satisfiability Modulo Theories approach: Differentially flat systems

Acknowledgments

- Students and collaborators at UCLA, Berkeley, and UPenn;
- National Science Foundation and DARPA;
- Alberto Bemporad and Maurice Heemels for inviting me.

For more information:

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H. Fawzi, P. Tabuada, and S. Diggavi
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S. Mishra, Y. Shoukry, N. Karamchandani, S. Diggavi, and P. Tabuada
arXiv, 2015.

<http://www.cyphylab.ee.ucla.edu/>
<http://www.ee.ucla.edu/~tabuada>