

## Semantics of Optimization for Real Time Intelligent Embedded Systems (SORTIES)

Eric Feron ----- (and

- Georgia Institute of Technology
- www.feron.org/Eric
- Feron@gatech.edu
- Award Number: 1446758



and



## Description

high-level major purpose of the work:

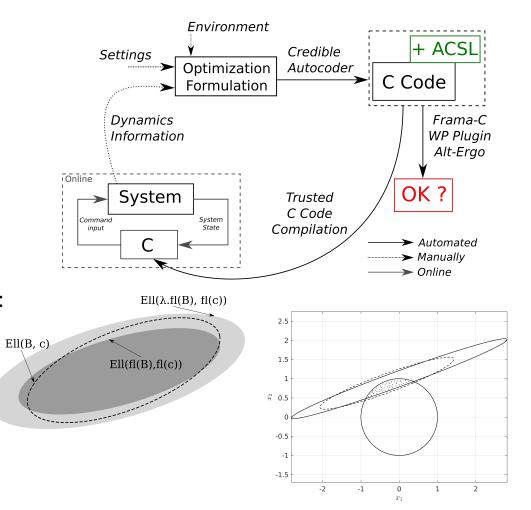
- Proof-Carrying automatic code generation:
  - Semantics: Identify semantics associated with embedded, real-time optimization algorithms
  - Front-end: proofcarrying autocoder that implements convex optimization algorithms and their semantics
  - Back-end: Analyzer to demonstrate that the output of the autocoder is indeed analyzable, and provably correct.
- Floating-point arithmetic management



• Demonstrate the relevance and feasibility of embedding modern optimization (and control) algorithms in real-time applications, with strong theoretical guarantees.

## **Findings**

- Implemented autocoder that generates C code implementation of both Ellipsoid Method and Interior-point method (primal-dual).
- Generating proof along with code as annotations.
- Modifying the Ellipsoid Algorithm to account for the floating-point errors:
  - Widen the Ellipsoids
  - Adding a step controlling the condition number of the Ellipsoids
- Successfully shown stability for sequential optimization problems (MPC).



## Output:

- "Credible Autocoding of Convex Optimization Algorithms". Optimization Engineering
- "Validation of Convex Optimization Algorithms and Credible Implementation for Model Predictive Control". SCITECH 2017
- "Formal Verification for Embedded Implementation of Convex Optimization Algorithms".
  IFAC 2017
- Online CPS course offered by Georgia Tech's OMSCS