

# Using Model Checking with Symbolic Execution to Verify Parallel Numerical Programs

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- ▶ scientific computation
  - ▶ simulations of physical phenomena
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The Problem:

**Parallel numerical programs are very difficult to get right.**

## Matrix multiplication: sequential version

```
double A[N][L], B[L][M], C[N][M];  
    :  
  
int i,j,k;  
for (i=0; i<N; i++)  
    for (j=0; j<M; j++) {  
        C[i][j] = 0.0;  
        for (k=0; k<L; k++)  
            C[i][j] += A[i][k]*B[k][j];  
    }
```

## Matrix multiplication: parallel version (master-slave)

```
int rank,nprocs,i,j,numsent,sender,row,anstype;
double buffer[L], ans[M];
MPI_Status status;
MPI_Comm_size(MPI_COMM_WORLD, &nprocs);
MPI_Comm_rank(MPI_COMM_WORLD, &rank);
if (rank==0) { /* I am the master */
    numsent=0;
    for (i=0; i<nprocs-1; i++) {
        for (j=0; j<L; j++)
            buffer[j] = A[i][j];
        MPI_Send(buffer, L, MPI_DOUBLE, i+1,
            i+1, MPI_COMM_WORLD);
        numsent++;
    }
    for (i=0; i<N; i++) {
        MPI_Recv(ans, M, MPI_DOUBLE, MPI_ANY_SOURCE,
            MPI_ANY_TAG, MPI_COMM_WORLD, &status);
        sender = status.MPI_SOURCE;
        anstype = status.MPI_TAG-1;
        for (j=0; j<M; j++)
            C[anstype][j] = ans[j];
        if (numsent<N) {
            for (j=0; j<L; j++)
                buffer[j] = A[numsent][j];
            MPI_Send(buffer, L, MPI_DOUBLE, sender,
                numsent+1, MPI_COMM_WORLD);
            numsent++;
        }
        else MPI_Send(buffer, 1, MPI_DOUBLE, sender,
            0, MPI_COMM_WORLD);
    }
} else { /* I am a slave */
    while (1) {
        MPI_Recv(buffer, L, MPI_DOUBLE, 0,
            MPI_ANY_TAG, MPI_COMM_WORLD, &status);
        if (status.MPI_TAG==0) break;
        row = status.MPI_TAG-1;
        for (i=0; i<M; i++) {
            ans[i] = 0.0;
            for (j=0; j<L; j++)
                ans[i] += buffer[j]*B[j][i];
        }
        MPI_Send(ans, M, MPI_DOUBLE, 0,
            row+1, MPI_COMM_WORLD);
    }
}
```

adapted from

**Using MPI**

by

**William Gropp**

**Ewing Lusk**

**Anthony Skjellum**

Why parallel numerical programs are difficult to get right



## Why parallel numerical programs are difficult to get right

- ▶ usual reasons concurrent programming is difficult
  - ▶ parallelism adds complexity
  - ▶ nondeterminism
  - ▶ deadlocks
  - ▶ race conditions

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- ▶ additional sources of nondeterminism from MPI
- ▶ problem of test oracles
  - ▶ in scientific computation, often don't know correct result for a given test input, so can't tell if the observed result is correct
  - ▶ analytical solutions rarely exist
  - ▶ sequential program may only work on small test cases
  - ▶ floating-point arithmetic differs from real arithmetic

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1. testing
  - ▶ only a tiny fraction of inputs can be tested
  - ▶ **nondeterminism** limits effectiveness
  - ▶ oracle problem
2. parallel debuggers
3. rewriting code in the hope that the problem will disappear
  - ▶ insertion of barriers

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  - ▶ reduces the problem of verifying the correctness of a *parallel* numerical program to the problem of verifying the correctness of a *sequential* numerical program
- ▶ uses symbolic execution to model floating-point computation
- ▶ uses **model checking**
  - ▶ requires translation of program into input language of model checker
  - ▶ verifies equivalence over all executions
  - ▶ produces a **trace** if program is incorrect

## How do we model floating-point computation?

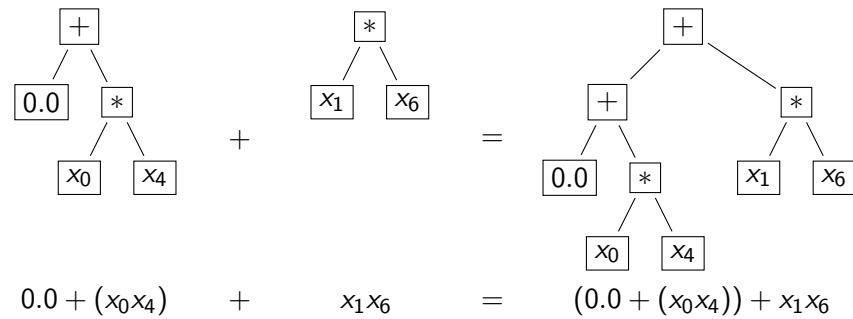
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- ▶ abstraction?

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- ▶ abstraction?

**Input:** symbolic constants  $x_0, x_1, \dots$

**Output:** symbolic expressions in the  $x_i$





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### Value numbering

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  - ▶ every expression has a unique **ID number**
- ▶ in the model...
  - ▶ replace all floating-point values with ID numbers
  - ▶ replace all floating-point operations with symbolic operations
    - ▶ to evaluate  $x + y$ :
      - ▶ is  $x + y$  already in the table?
      - ▶ if *yes*, return its ID number
      - ▶ if *no*, create new table entry and return new ID number



| $i$ | $e_i$    | interpretation |
|-----|----------|----------------|
| 0   | (L, 0.0) | 0.0            |
| 1   | (L, 1.0) | 1.0            |

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 A &= \begin{pmatrix} 2 & 3 \\ 4 & 5 \end{pmatrix} & B &= \begin{pmatrix} 6 & 7 \\ 8 & 9 \end{pmatrix} & C &= \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} \\
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| 10  | (* , 2, 6) | $x_0 x_4$      |

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| 1   | (L, 1.0)   | 1.0            |
| 2   | (X, 0)     | $x_0$          |
| 3   | (X, 1)     | $x_1$          |
| 4   | (X, 2)     | $x_2$          |
| 5   | (X, 3)     | $x_3$          |
| 6   | (X, 4)     | $x_4$          |
| 7   | (X, 5)     | $x_5$          |
| 8   | (X, 6)     | $x_6$          |
| 9   | (X, 7)     | $x_7$          |
| 10  | (*, 2, 6)  | $x_0x_4$       |
| 11  | (+, 0, 10) | $0.0 + x_0x_4$ |
| 12  | (*, 3, 8)  | $x_1x_6$       |

| $i$ | $e_i$       | interpretation            |
|-----|-------------|---------------------------|
| 13  | (+, 11, 12) | $(0.0 + x_0x_4) + x_1x_6$ |
| 14  | (*, 2, 7)   | $x_0x_5$                  |
| 15  | (+, 0, 14)  | $0.0 + x_0x_5$            |
| 16  | (*, 3, 9)   | $x_1x_7$                  |
| 17  | (+, 15, 16) | $(0.0 + x_0x_5) + x_1x_7$ |
| 18  | (*, 4, 6)   | $x_2x_4$                  |
| 19  | (+, 0, 12)  | $0.0 + x_2x_4$            |

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## The path correspondence problem

- ▶ the programs may contain branches on expressions that involve the symbolic variables
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- ▶ the programs may contain branches on expressions that involve the symbolic variables
  - ▶ **if** ( $x_0 \neq 0$ ) {...} **else** {...}
- ▶ only want to compare the result of an execution path in the parallel program to the result of a *corresponding* path in the sequential program



## Path conditions and domains

- ▶ enumerate all paths through the sequential program
  - ▶ keeping track of the **path condition** for each path

$$\mathbf{y} = \begin{cases} f_1(\mathbf{x}) & \text{if } p_1(\mathbf{x}) \\ f_2(\mathbf{x}) & \text{if } p_2(\mathbf{x}) \\ \vdots & \vdots \\ f_n(\mathbf{x}) & \text{if } p_n(\mathbf{x}) \end{cases}$$

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- ▶ each  $p_i$  determines a **path domain**  $D_i = \{\mathbf{x} \mid p_i(\mathbf{x})\}$
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### Solution to path correspondence problem:

1. discover path conditions/domains automatically
2. for each domain  $D_i$ : compare symbolic results of sequential and parallel programs for all inputs in  $D_i$

## Modeling conditional statements

To model the statement **if** ( $x_0 \neq 0$ )  $\{ \dots \}$  **else**  $\{ \dots \}$

```
p ← true; /* path condition */  
:  
b ←  $\mu(p, x_0 \neq 0)$ ;  
if (b = -1) {  
  if (choose()) {  
    b ← 1; p ← p ∧ ( $x_0 \neq 0$ );  
  } else {  
    b ← 0; p ← p ∧ ( $x_0 = 0$ );  
  }  
}  
if (b = 1) { ... } else { ... }
```

$$\mu(p, q) = \begin{cases} 1 & \text{if } p \Rightarrow q \\ 0 & \text{if } p \Rightarrow \neg q \\ -1 & \text{if don't know} \end{cases}$$

for boolean-valued symbolic  
expressions  $p, q$

## The method

1. construct symbolic model  $M_{\text{seq}}$  of sequential program
  - ▶ input:  $\mathbf{x}$ , output:  $\mathbf{y}$ , path condition:  $p$
2. construct symbolic model  $M_{\text{par}}$  of parallel program
  - ▶ input:  $\mathbf{x}$ , output:  $\mathbf{y}'$ , path condition:  $p$
  - ▶ using same symbolic table
3. create composite model  $M$ :
  - ▶  $p \leftarrow \mathbf{true}; M_{\text{seq}}; M_{\text{par}}; \mathbf{assert}(\mathbf{y} = \mathbf{y}')$ ;
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4. use model checker to verify the assertion in  $M$  can never be violated

The model checker returns either

- ▶ Yes: the property holds, or
- ▶ No + counterexample:
  - ▶ a trace through  $M_{\text{seq}}$
  - ▶ a trace through  $M_{\text{par}}$
  - ▶ the values of  $p$ ,  $\mathbf{y}$ , and  $\mathbf{y}'$

## Numerical Issues

different symbolic expressions are equivalent over real numbers

- ▶ example:  $((x_3 + x_1) + x_2) + x_0$  and  $((x_0 + x_1) + x_2) + x_3$



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  3. Real
    - ▶ all of IEEE
    - ▶  $(x + y) + z = x + (y + z)$
    - ▶  $(xy)z = x(yz)$
    - ▶ ...

## Preliminary experimental results

- ▶ implemented as extension to SPIN
- ▶ wrote our own simple symbolic algebra library and light-weight theorem-prover
- ▶ found bug in one example (Jacobi iteration)

|                      | matrix multiplication | Gaussian elimination | Jacobi iteration | Monte Carlo |
|----------------------|-----------------------|----------------------|------------------|-------------|
| processes            | 6                     | 6                    | 17               | 9           |
| path domains         | 1                     | 13327                | 4                | 4           |
| symbolic expressions | 2202                  | 247656               | 8239             | 1232        |
| input vector size    | 200                   | 36                   | 1333             | 99          |
| output vector size   | 100                   | 36                   | 36               | 1           |
| states ( $10^3$ )    | 4443                  | 16114                | 6295             | 3112        |
| memory (MB)          | 217                   | 801                  | 362              | 279         |
| time (s)             | 506                   | 3224                 | 9846             | 738         |

## Related Work

1. Ball and Rajamani. *Automatically validating temporal safety properties of interfaces*. SPIN 2001.
2. Khurshid, Păsăreanu, and Visser. *Generalized symbolic execution for model checking and testing*. TACAS 2003.
3. Păsăreanu and Visser. *Verification of Java programs using symbolic execution and invariant generation*. SPIN 2004.
4. Elmas, Tasiran, and Qadeer. *VYRD: verifying concurrent programs by runtime refinement-violation detection*. PLDI 2005.

## Conclusion

Strengths of method

- ▶ can establish the correctness of a parallel numerical program...
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  - ▶ ...over all inputs
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### Weaknesses of method

- ▶ models are constructed by hand (for now)
- ▶ state explosion
  - ▶ often requires small bounds on configuration
- ▶ possibility of spurious error report
  - ▶ precision depends upon close correspondence between numerical operations in sequential and parallel programs

## Master-slave matrix multiplication

$$\begin{array}{cc} \mathbf{a}_{00} & \mathbf{a}_{01} \\ \mathbf{a}_{10} & \mathbf{a}_{11} \\ \mathbf{a}_{20} & \mathbf{a}_{21} \\ \mathbf{a}_{30} & \mathbf{a}_{31} \end{array} \begin{array}{cc} \mathbf{b}_{00} & \mathbf{b}_{01} \\ \mathbf{b}_{10} & \mathbf{b}_{11} \end{array} = \begin{bmatrix} \phantom{a} \\ \phantom{a} \\ \phantom{a} \\ \phantom{a} \end{bmatrix}$$

**Master**

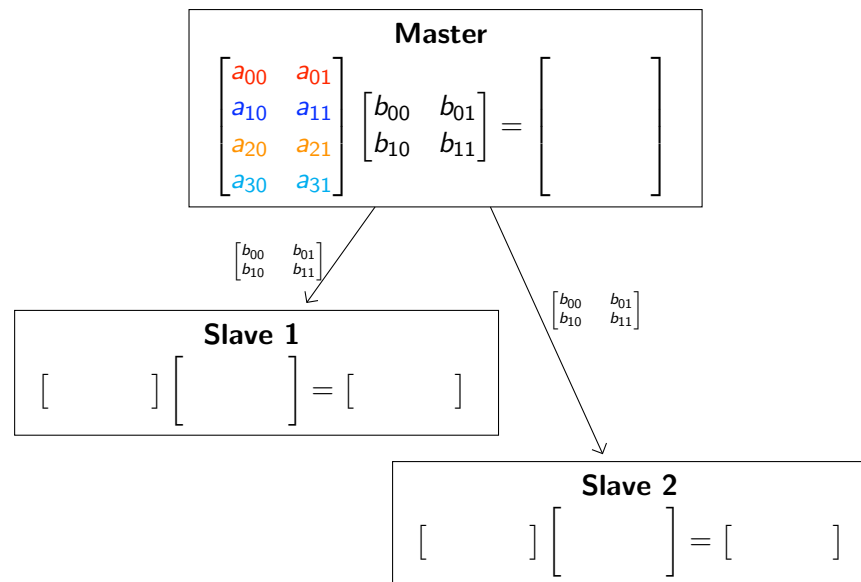
$$\begin{bmatrix} \phantom{a} \\ \phantom{a} \end{bmatrix} \begin{bmatrix} \phantom{a} \\ \phantom{a} \end{bmatrix} = \begin{bmatrix} \phantom{a} \\ \phantom{a} \end{bmatrix}$$

**Slave 1**

$$\begin{bmatrix} \phantom{a} \\ \phantom{a} \end{bmatrix} \begin{bmatrix} \phantom{a} \\ \phantom{a} \end{bmatrix} = \begin{bmatrix} \phantom{a} \\ \phantom{a} \end{bmatrix}$$

**Slave 2**

## Master-slave matrix multiplication





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**Master**

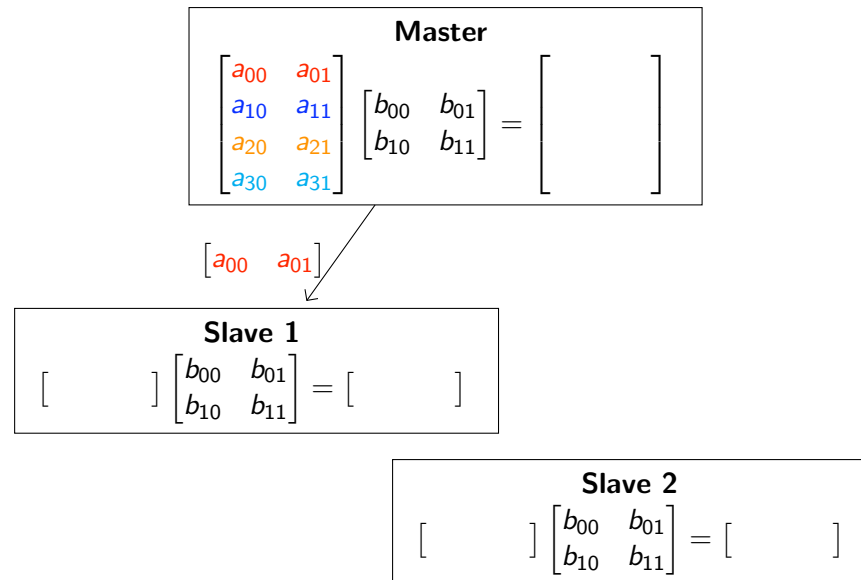
$$\begin{bmatrix} \phantom{a_{00}} & \phantom{a_{01}} \end{bmatrix} \begin{bmatrix} b_{00} & b_{01} \\ b_{10} & b_{11} \end{bmatrix} = \begin{bmatrix} \phantom{a_{00}} & \phantom{a_{01}} \end{bmatrix}$$

**Slave 1**

$$\begin{bmatrix} \phantom{a_{10}} & \phantom{a_{11}} \end{bmatrix} \begin{bmatrix} b_{00} & b_{01} \\ b_{10} & b_{11} \end{bmatrix} = \begin{bmatrix} \phantom{a_{10}} & \phantom{a_{11}} \end{bmatrix}$$

**Slave 2**

## Master-slave matrix multiplication



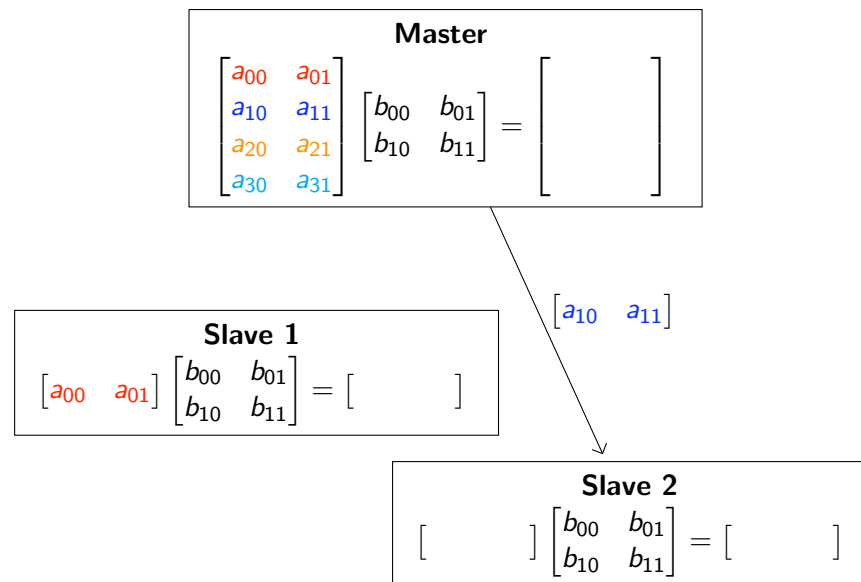
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$$\begin{array}{cc} \mathbf{Master} \\ \begin{bmatrix} a_{00} & a_{01} \\ a_{10} & a_{11} \\ a_{20} & a_{21} \\ a_{30} & a_{31} \end{bmatrix} \begin{bmatrix} b_{00} & b_{01} \\ b_{10} & b_{11} \end{bmatrix} = \begin{bmatrix} \phantom{a} \\ \phantom{a} \\ \phantom{a} \\ \phantom{a} \end{bmatrix} \end{array}$$

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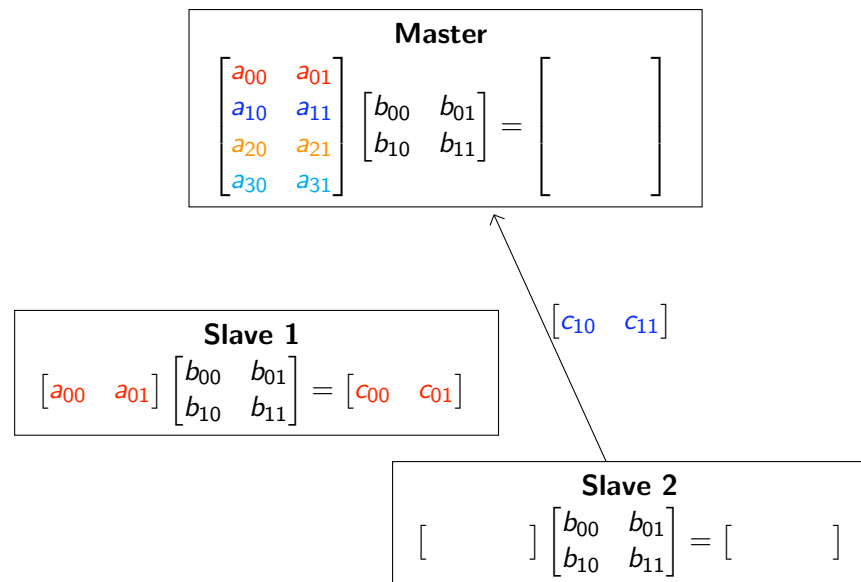
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$$\mathbf{Slave\ 1} \quad \begin{bmatrix} a_{00} & a_{01} \end{bmatrix} \begin{bmatrix} b_{00} & b_{01} \\ b_{10} & b_{11} \end{bmatrix} = \begin{bmatrix} c_{00} & c_{01} \end{bmatrix}$$

$$\mathbf{Slave\ 2} \quad \begin{bmatrix} a_{10} & a_{11} \end{bmatrix} \begin{bmatrix} b_{00} & b_{01} \\ b_{10} & b_{11} \end{bmatrix} = \begin{bmatrix} c_{10} & c_{11} \end{bmatrix}$$

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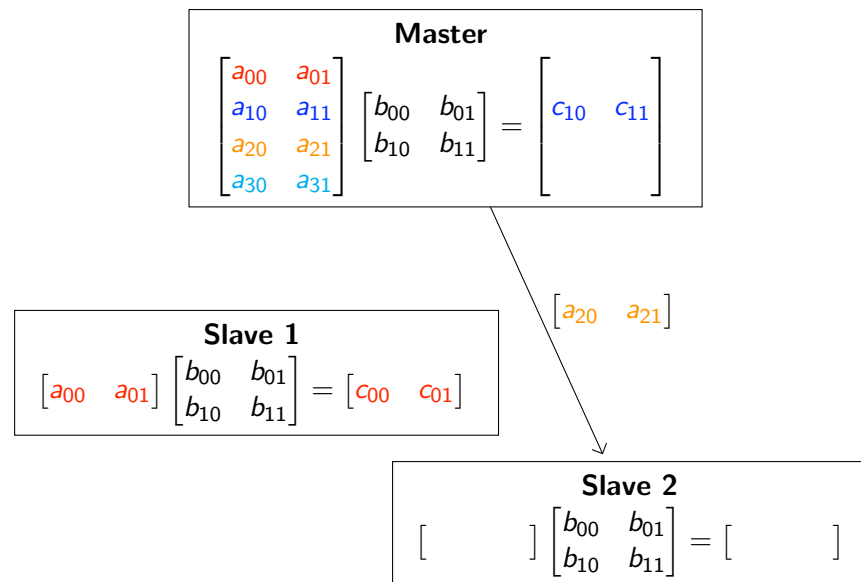
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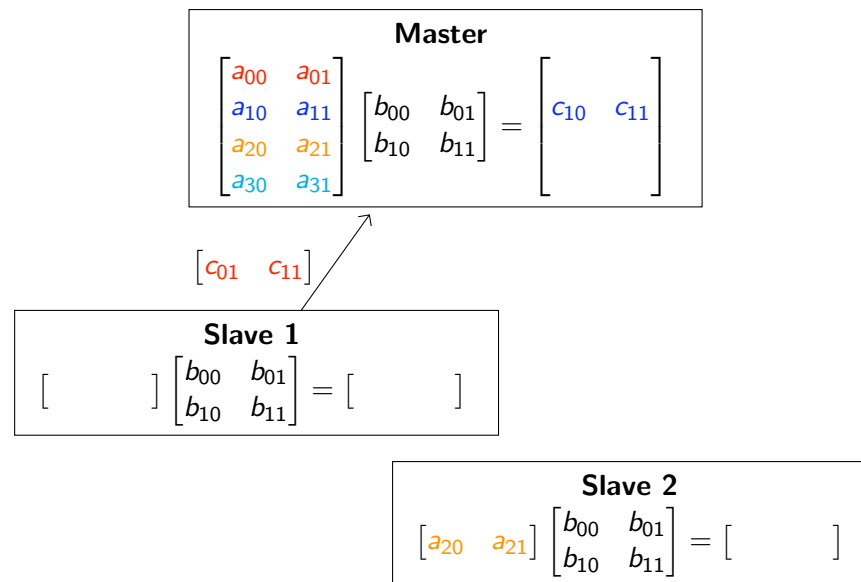
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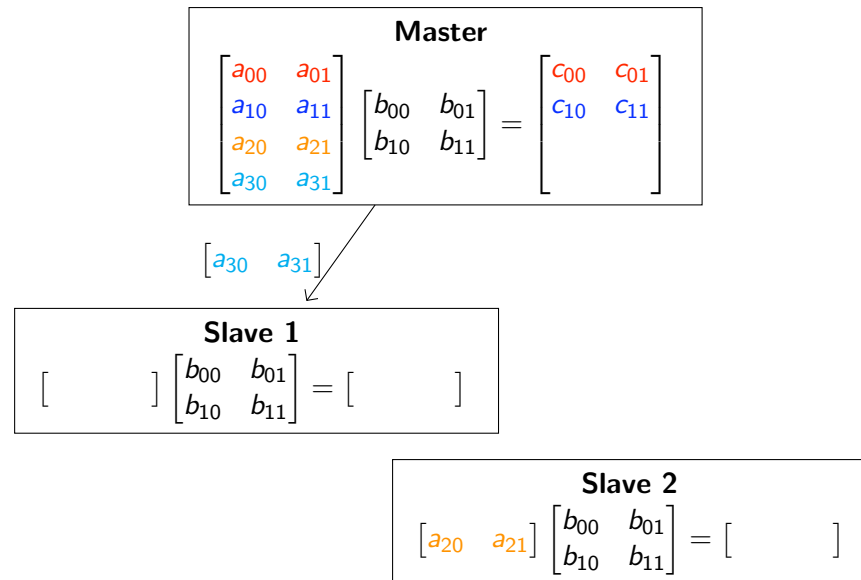
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$$\begin{array}{c} \mathbf{Master} \\ \begin{bmatrix} a_{00} & a_{01} \\ a_{10} & a_{11} \\ a_{20} & a_{21} \\ a_{30} & a_{31} \end{bmatrix} \begin{bmatrix} b_{00} & b_{01} \\ b_{10} & b_{11} \end{bmatrix} = \begin{bmatrix} c_{00} & c_{01} \\ c_{10} & c_{11} \end{bmatrix} \end{array}$$

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$$\mathbf{Slave 1} \quad \begin{bmatrix} a_{30} & a_{31} \end{bmatrix} \begin{bmatrix} b_{00} & b_{01} \\ b_{10} & b_{11} \end{bmatrix} = \begin{bmatrix} \quad \quad \end{bmatrix}$$

$$\mathbf{Slave 2} \quad \begin{bmatrix} a_{20} & a_{21} \end{bmatrix} \begin{bmatrix} b_{00} & b_{01} \\ b_{10} & b_{11} \end{bmatrix} = \begin{bmatrix} \quad \quad \end{bmatrix}$$

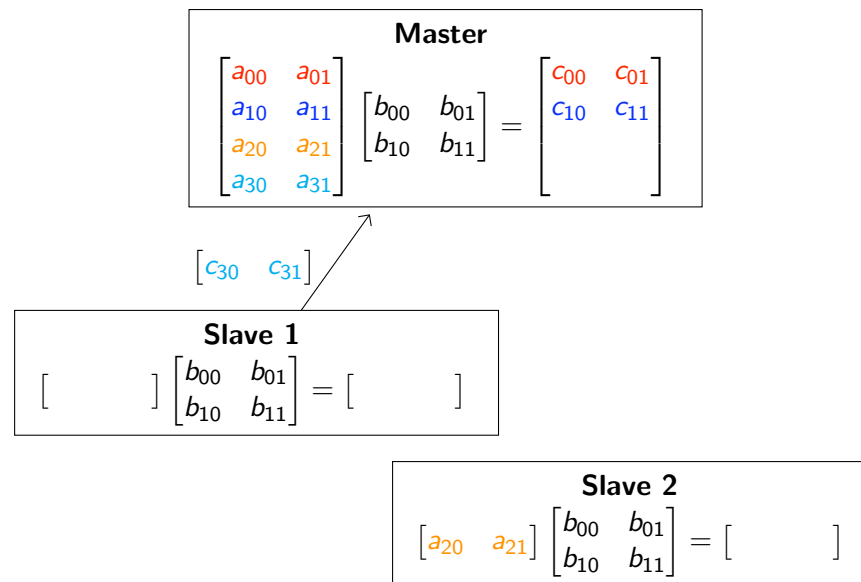
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$$\mathbf{Slave\ 2} \quad \begin{bmatrix} a_{20} & a_{21} \end{bmatrix} \begin{bmatrix} b_{00} & b_{01} \\ b_{10} & b_{11} \end{bmatrix} = \begin{bmatrix} & \end{bmatrix}$$

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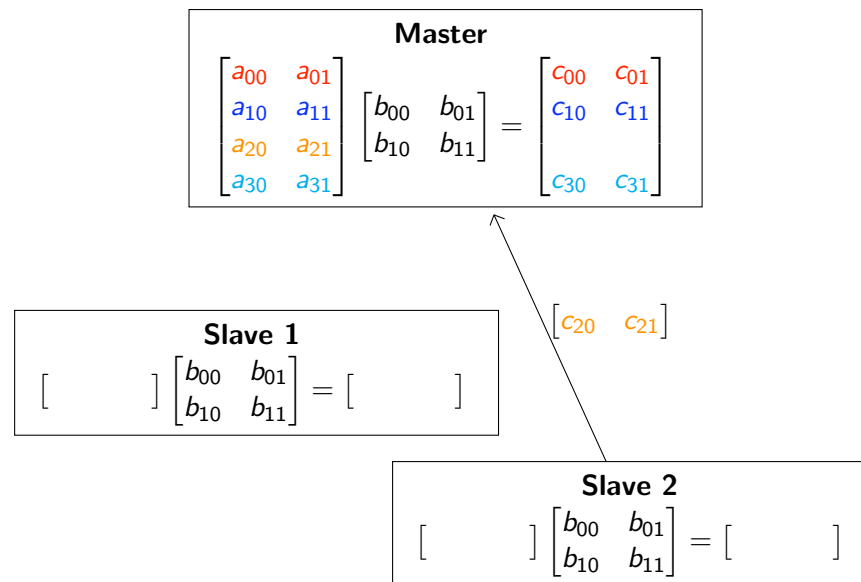
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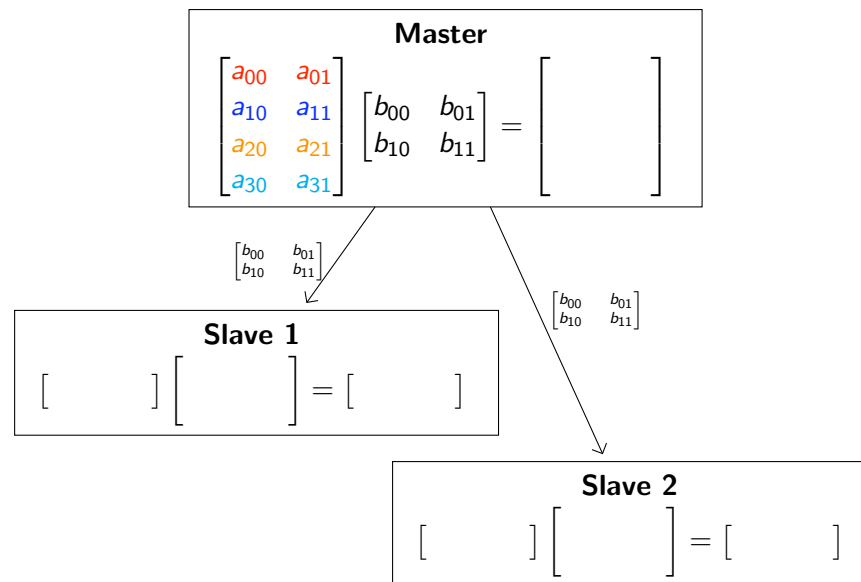
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$$\begin{array}{cc} \mathbf{Master} \\ \begin{bmatrix} a_{00} & a_{01} \\ a_{10} & a_{11} \\ a_{20} & a_{21} \\ a_{30} & a_{31} \end{bmatrix} \begin{bmatrix} b_{00} & b_{01} \\ b_{10} & b_{11} \end{bmatrix} = \begin{bmatrix} \phantom{a_{00}} \\ \phantom{a_{00}} \\ \phantom{a_{00}} \\ \phantom{a_{00}} \end{bmatrix} \end{array}$$

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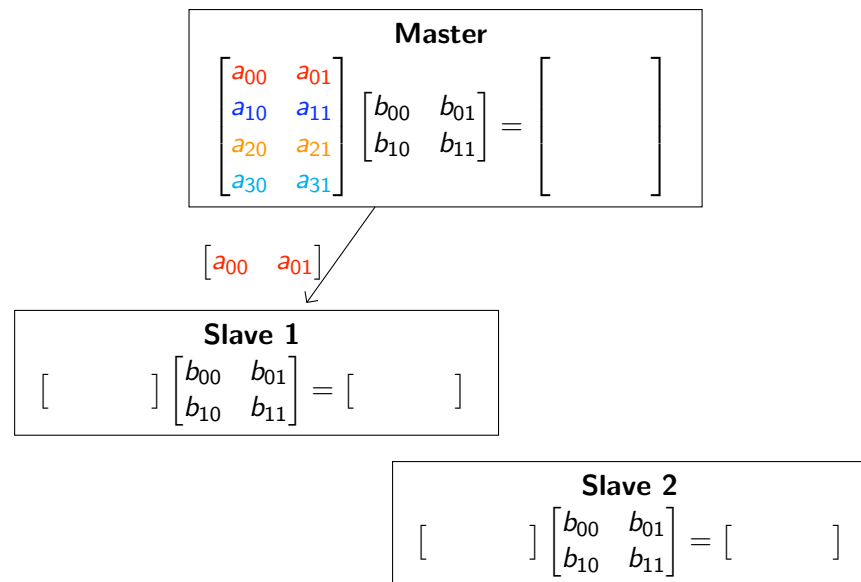
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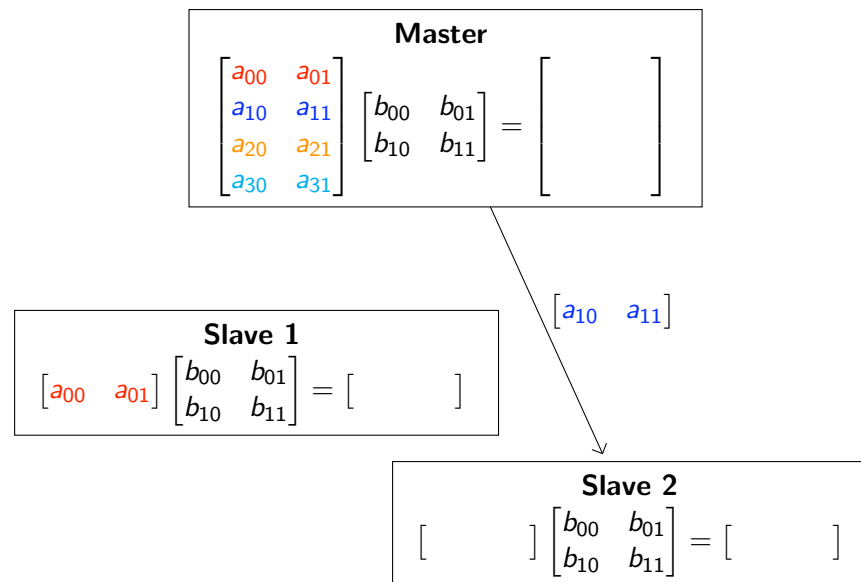
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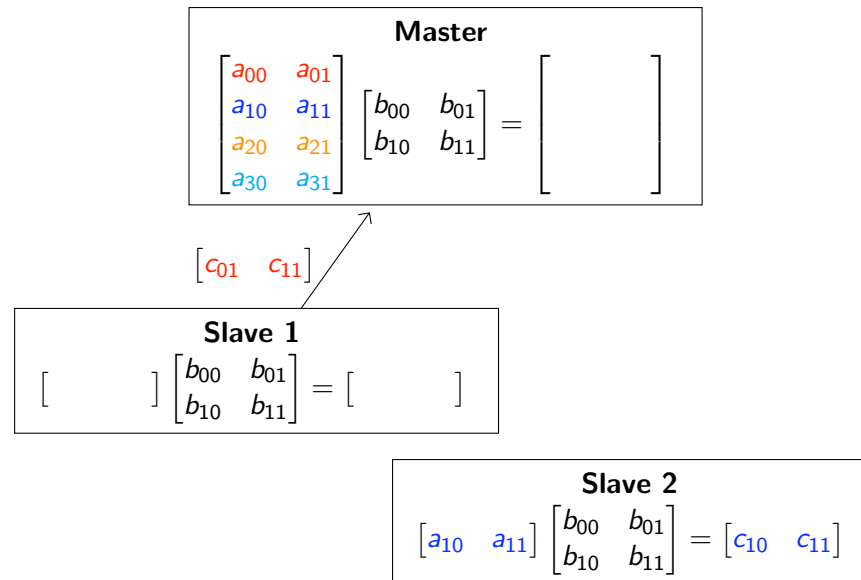
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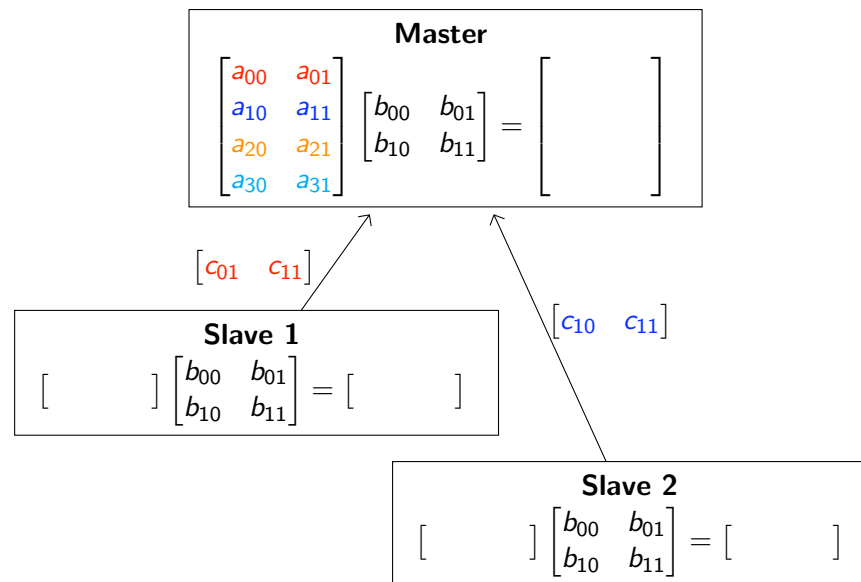
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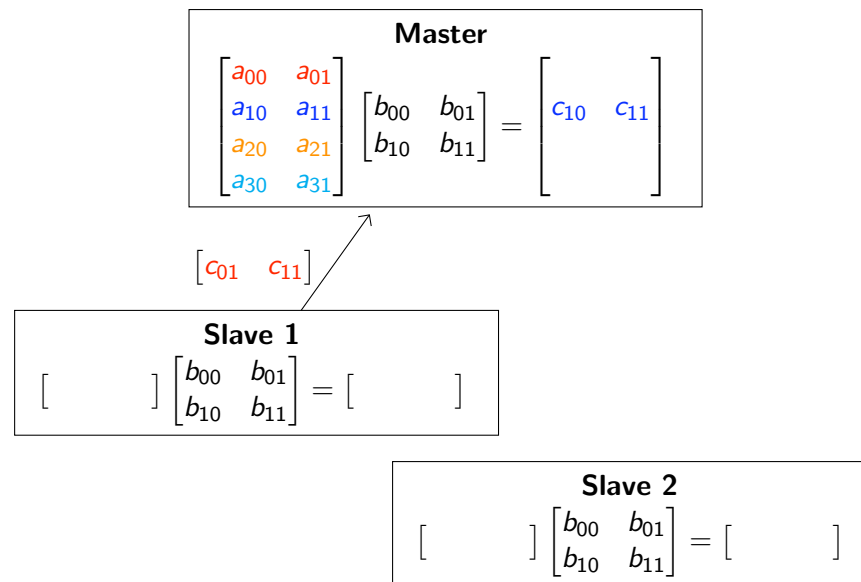
## Master-slave matrix multiplication: execution 2



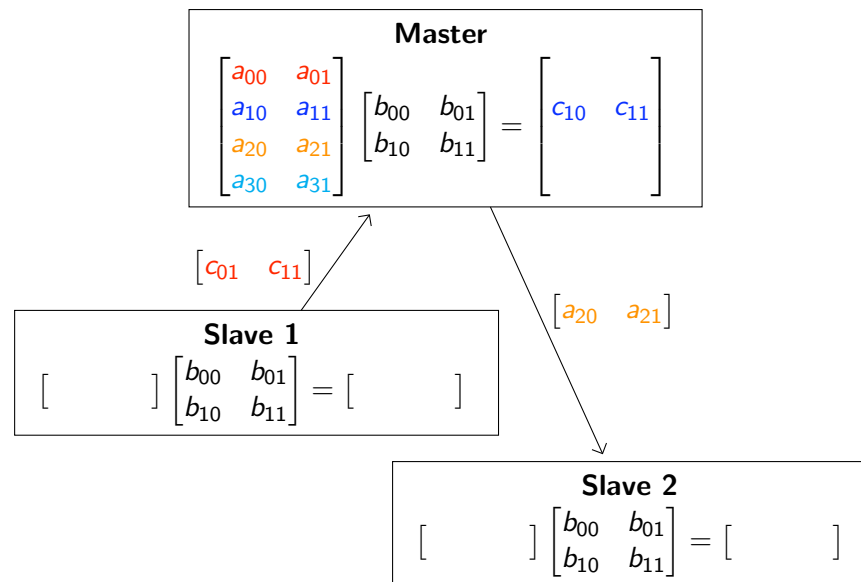
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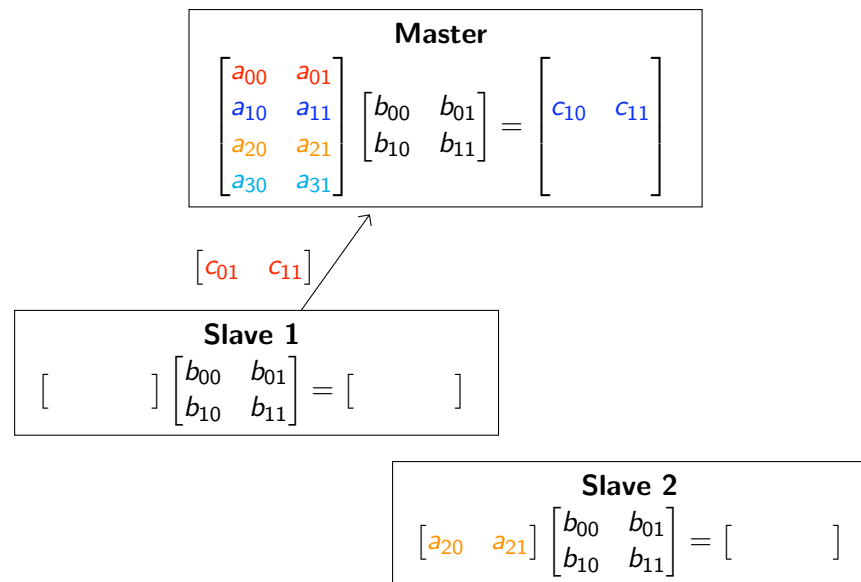


## Master-slave matrix multiplication: execution 2

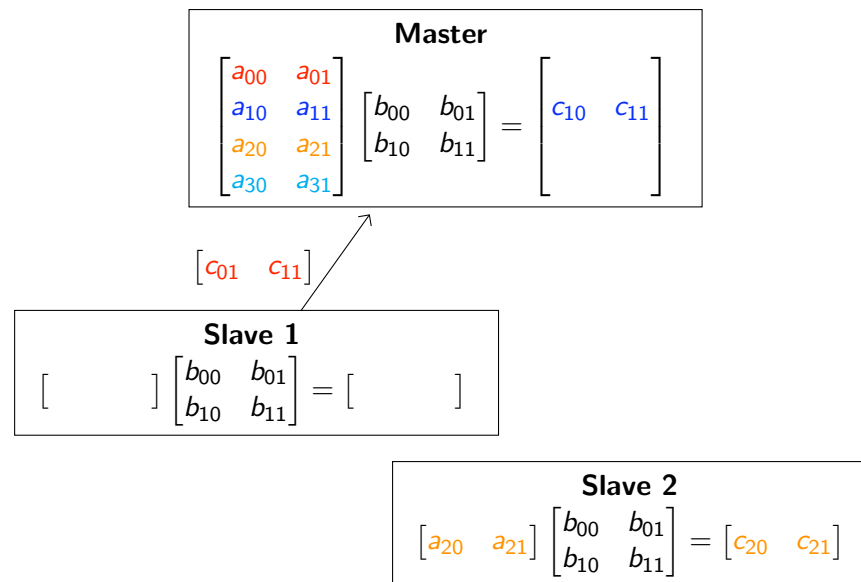




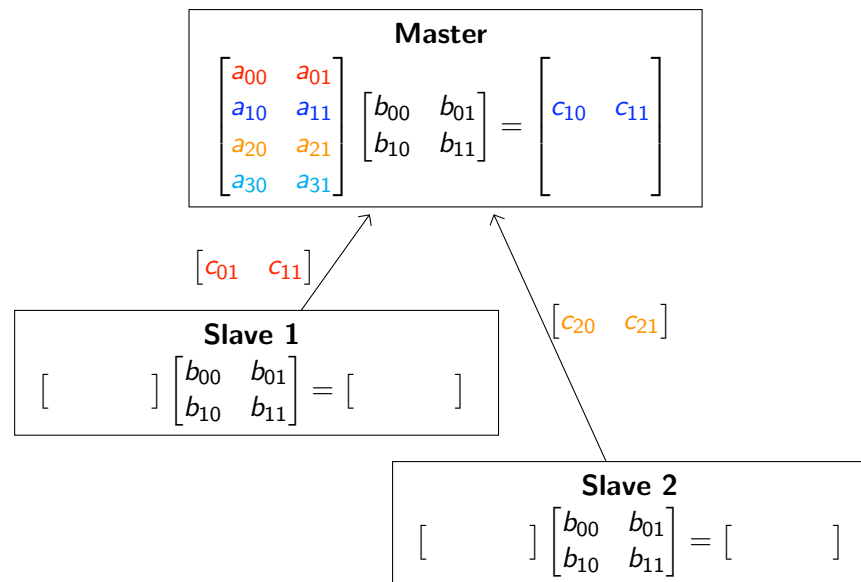
## Master-slave matrix multiplication: execution 2



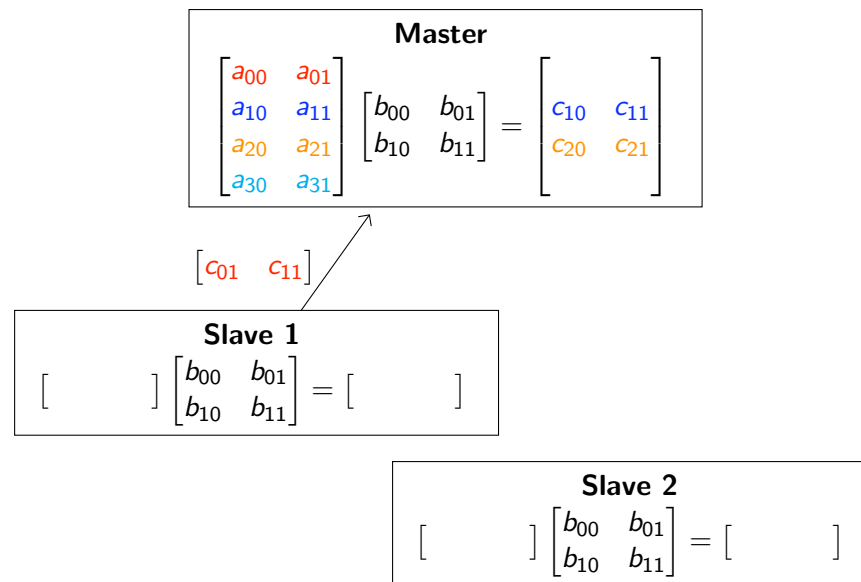
## Master-slave matrix multiplication: execution 2



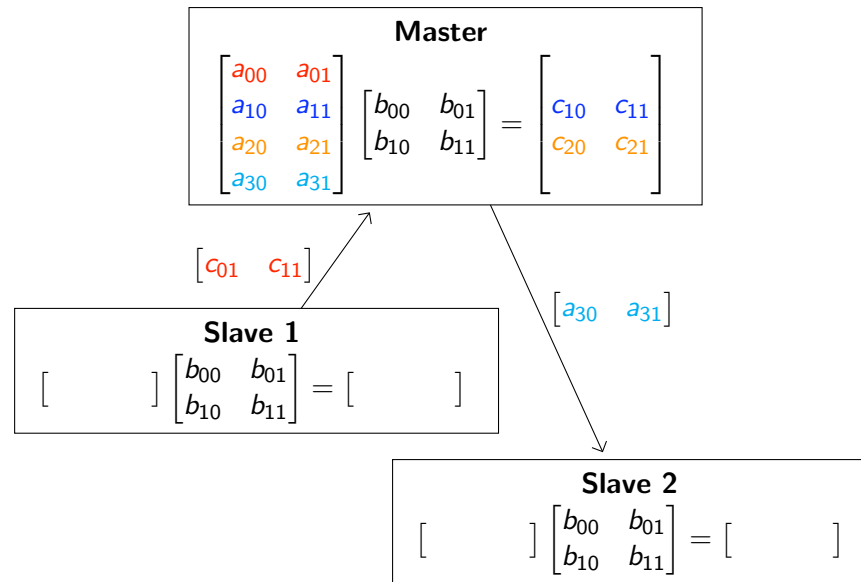
## Master-slave matrix multiplication: execution 2



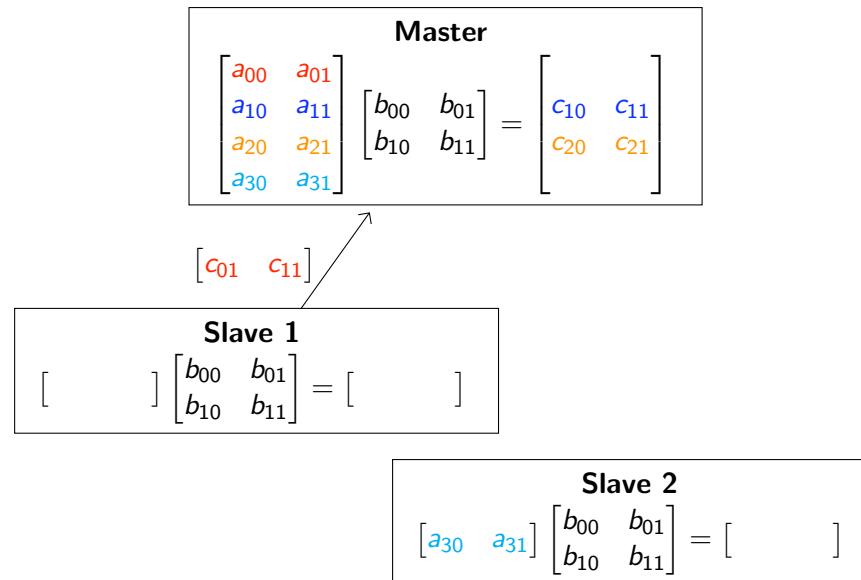
## Master-slave matrix multiplication: execution 2



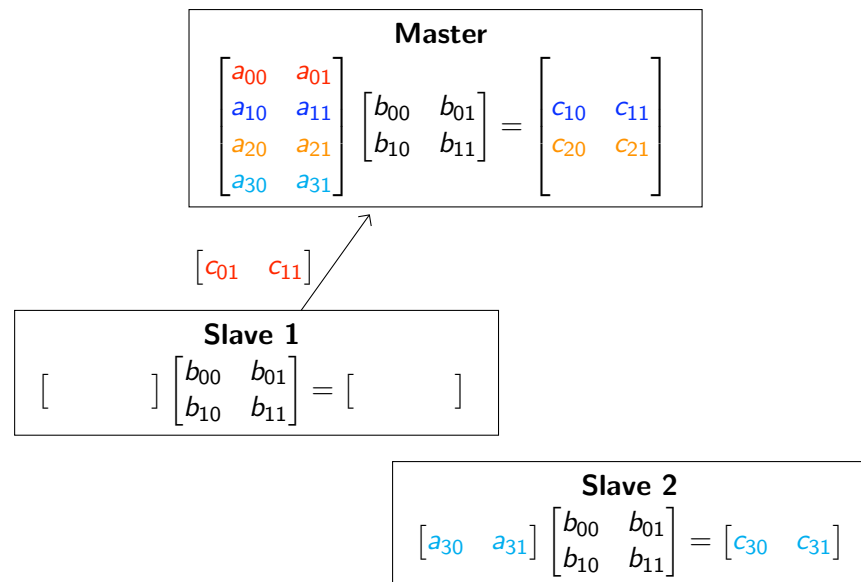
## Master-slave matrix multiplication: execution 2



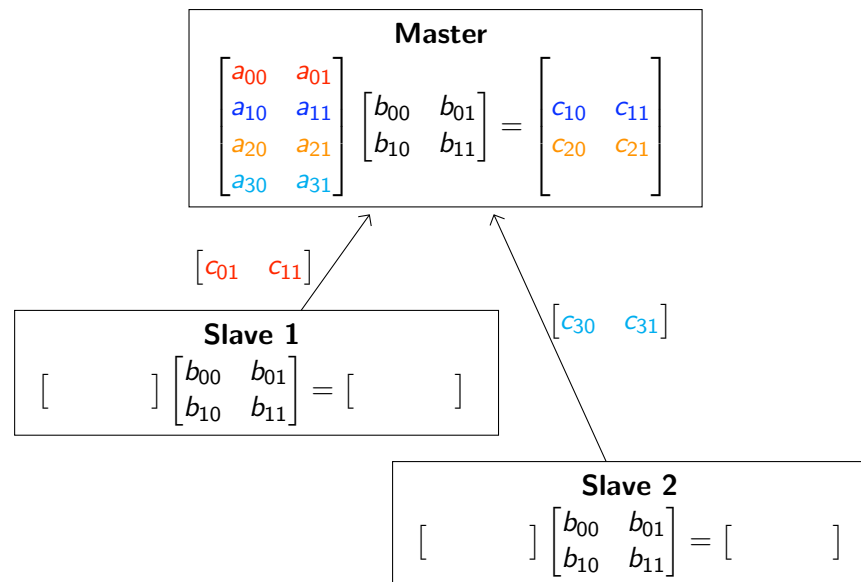
## Master-slave matrix multiplication: execution 2



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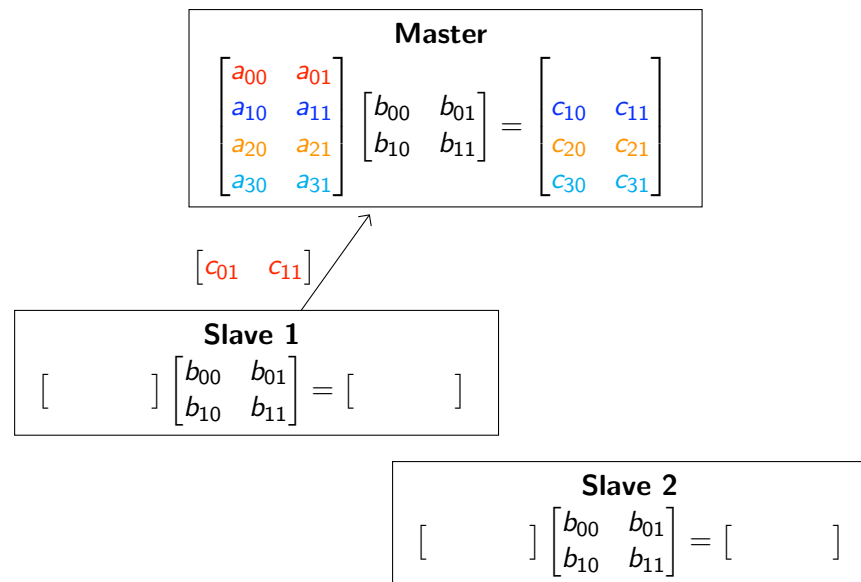


## Master-slave matrix multiplication: execution 2





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## Master-slave matrix multiplication: execution 2

$$\begin{array}{c} \mathbf{Master} \\ \begin{bmatrix} a_{00} & a_{01} \\ a_{10} & a_{11} \\ a_{20} & a_{21} \\ a_{30} & a_{31} \end{bmatrix} \begin{bmatrix} b_{00} & b_{01} \\ b_{10} & b_{11} \end{bmatrix} = \begin{bmatrix} c_{00} & c_{01} \\ c_{10} & c_{11} \\ c_{20} & c_{21} \\ c_{30} & c_{31} \end{bmatrix} \end{array}$$

$$\mathbf{Slave\ 1} \\ \left[ \quad \right] \begin{bmatrix} b_{00} & b_{01} \\ b_{10} & b_{11} \end{bmatrix} = \left[ \quad \right]$$

$$\mathbf{Slave\ 2} \\ \left[ \quad \right] \begin{bmatrix} b_{00} & b_{01} \\ b_{10} & b_{11} \end{bmatrix} = \left[ \quad \right]$$

## Gaussian elimination

- Step 1** Locate the leftmost column of  $A$  that does not consist entirely of zeros, if one exists. The top nonzero entry of this column is the pivot.
- Step 2** Interchange the top row with the pivot row, if necessary, so that the entry at the top of the column found in Step 1 is nonzero.
- Step 3** Divide the top row by pivot in order to introduce a leading 1.
- Step 4** Add suitable multiples of the top row to all other rows so that all entries above and below the leading 1 become zero.  
Repeat.

## Gaussian elimination

transforms a matrix to its reduced row-echelon form:

$$\mathbf{x} = \begin{pmatrix} x_0 & x_1 \\ x_2 & x_3 \end{pmatrix} \rightarrow \mathbf{y} = \begin{pmatrix} y_0 & y_1 \\ y_2 & y_3 \end{pmatrix}$$

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$$\mathbf{y} = \begin{cases} \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} & \text{if } x_0 = 0 \wedge x_2 = 0 \wedge x_1 = 0 \wedge x_3 = 0 \\ \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} & \text{if } x_0 = 0 \wedge x_2 = 0 \wedge x_1 = 0 \wedge x_3 \neq 0 \\ \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} & \text{if } x_0 = 0 \wedge x_2 = 0 \wedge x_1 \neq 0 \\ \begin{pmatrix} 1 & x_3/x_2 \\ 0 & 0 \end{pmatrix} & \text{if } x_0 = 0 \wedge x_2 \neq 0 \wedge x_1 = 0 \\ \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} & \text{if } x_0 = 0 \wedge x_2 \neq 0 \wedge x_1 \neq 0 \\ \begin{pmatrix} 1 & x_1/x_0 \\ 0 & 0 \end{pmatrix} & \text{if } x_0 \neq 0 \wedge x_3 - x_2(x_1/x_0) = 0 \\ \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} & \text{if } x_0 \neq 0 \wedge x_3 - x_2(x_1/x_0) \neq 0 \end{cases}$$