

Short Course: **Topics on Cyber-Physical Control Systems**

Karl H. Johansson

ACCESS Linnaeus Center & School of Electrical Engineering

KTH Royal Institute of Technology, Sweden

Slides and papers available at http://people.kth.se/~kallej

Department of Electronic & Computer Engineering Hong Kong University of Science and Technology, July 2015

Course Outline

Jul 20: What is a cyber-physical system?

Jul 20: Event-based control of networked systems

Jul 22: Cyber-secure networked control systems

Aug 5: IAS Lecture on "Cyber-physical control for sustainable freight transportation"

Cyber-secure networked control systems

- Introduction
- Adversary model for networked control systems
- Attacks on power network state estimator
- Security index for stealthy minimum-effort attacks
- Closing the loop over corrupted data
- Conclusions

Acknowledgements

Presentation based on joint papers with

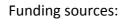
Henrik Sandberg (KTH)

André Teixeira (KTH, soon TU Delft)

Kin C. Sou (Chalmers)

Iman Shames (U Melbourne)

Julien M. Hendrickx, Raphaël M. Jungers (UC Louvain)



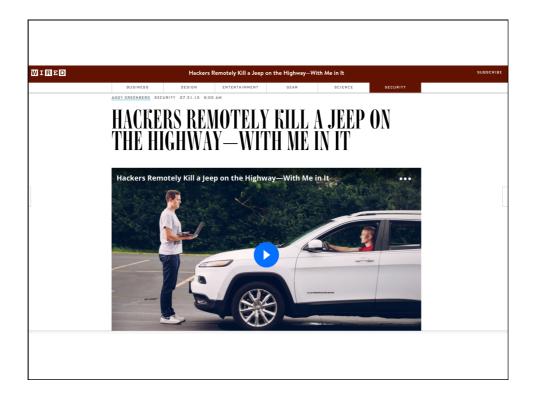














The Stuxnet Worm 2010

Targets: MS Windows, programmable logic controllers, industrial control system, connected to variable-frequency drives

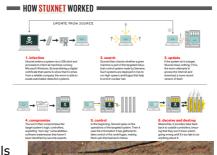
Exploited 4 zero-day flaws (security holes not known to vendor)

Speculated goal:

Harm centrifuges at uranium enrichment facility in Iran

Attack mode:

- 1. Delivery with USB stick (no internet connection)
- 2. Replay measurements to control center and execute harmful controls



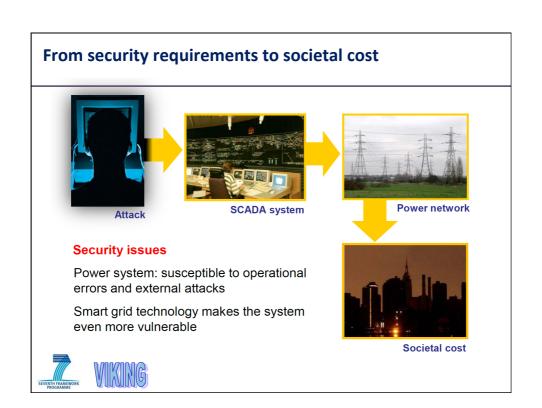
["The Real Story of Stuxnet", IEEE Spectrum, 2013]

Motivation

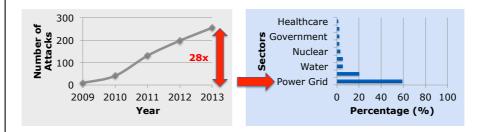
- Northeast blackout Aug 14, 2003: 55 million people affected
- Software bug in energy management system stalled alarms in state estimator for over an hour
- Cyber-attacks against the power network control systems with similar consequences pose a substantial threat







Cyber Incidents in US Critical Infrastructures



ICS-CERT = Industrial Control Systems Cyber Emergency Response Team, https://ics-cert.us-cert.gov, US Department of Homeland Security

[ICS-CERT, 2013; Zonouz, 2014]

Information Security

Confidentiality: information is not disclosed to unauthorized individuals

Integrity: information cannot be modified in an unauthorized manner

Availability: information must be available when it is needed







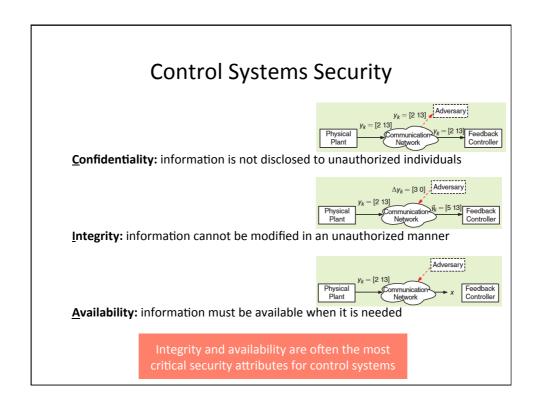


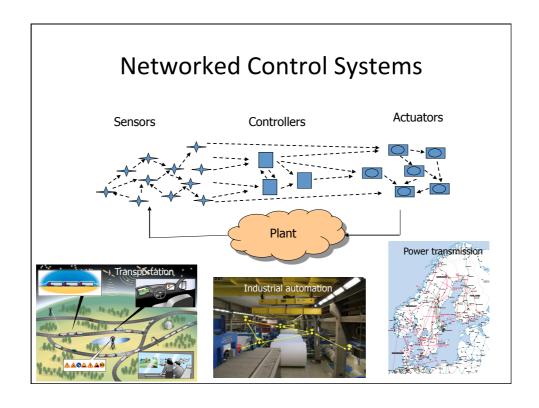












Cyber-Secure Networked Control Systems

Physical Plant

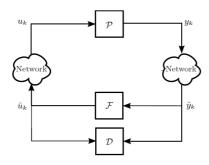
Communication

Distributed Controllers

- Networked control systems are to a growing extent based on open communication and software technology
- Leads to increased vulnerability to cyber-threats with many potential points of attacks
- How to model attacks?
- · How to measure vulnerability?
- · How to compute consequences?
- How to design protection mechanisms?
- Traditional computer and information security does not provide answers to these questions
- **Cyber-physical coupling** creates new vulnerabilities, but also new means for protection
- Infrastructure attacks can have dramatic impact

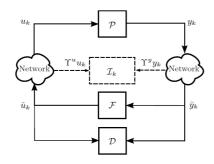
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Networked Control System

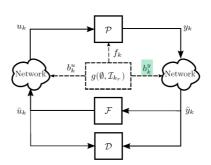


- ullet Physical plant ${\cal P}$
- ullet Feedback controller ${\mathcal F}$
- ullet Anomaly detector ${\mathcal D}$

Networked Control System under Attack



- ullet Physical plant ${\mathcal P}$
- ullet Feedback controller ${\cal F}$
- ullet Anomaly detector ${\mathcal D}$

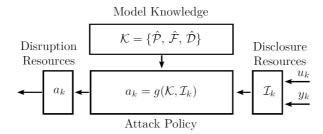


- Disclosure attack
- Physical attack f_k
- Deception attack

$$\tilde{u}_k = u_k + \Gamma^u b_k^u$$

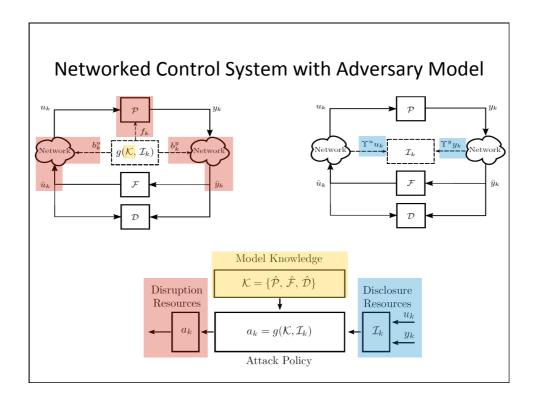
$$\tilde{y}_k = y_k + \Gamma^y b_k^y$$

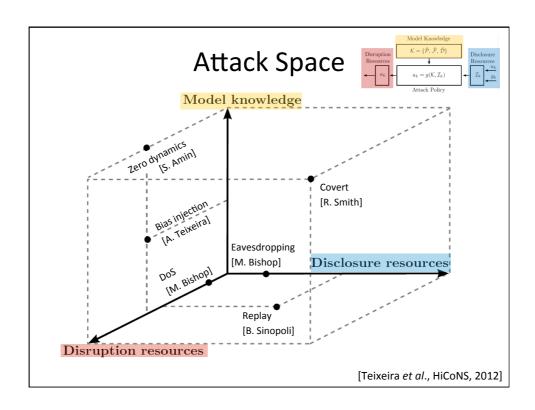
Adversary Model



- Adversary constrained by limited resources
- Attack policy depends on adversary goals and constraints

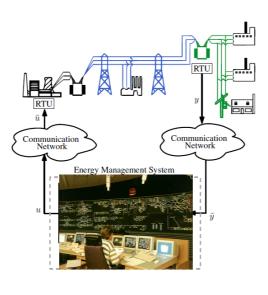
[Teixeira et al., HiCoNS, 2012]





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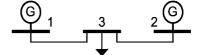
Control of Transmission Power Network





(Static) Power Network Model

- Local states at bus i:
 - θ_i phase angle
 - V_i voltage magnitude



• Active and reactive power injections:

$$\begin{array}{rcl} P_i & = & V_i \sum_{j \in N_i} V_j \left(G_{ij} \cos \theta_{ij} + B_{ij} \sin \theta_{ij} \right) \\ Q_i & = & V_i \sum_{j \in N_i} V_j \left(G_{ij} \sin \theta_{ij} - B_{ij} \cos \theta_{ij} \right) \end{array}$$

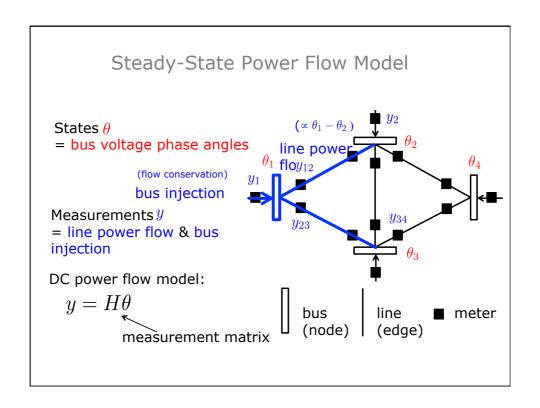
• Measurement model:

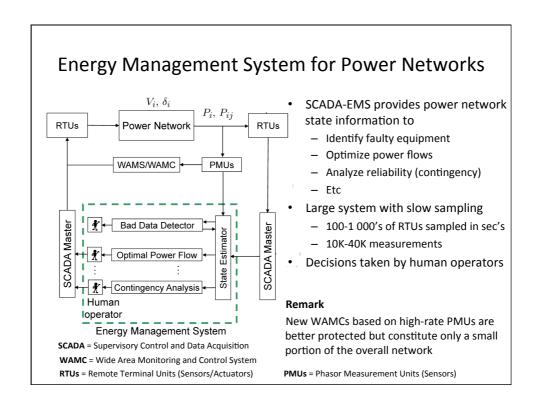
$$z = h(x) + \epsilon$$
 - $x \in \mathbb{R}^n$: network states - $z \in \mathbb{R}^m$: power flow

• Active and reactive power flows:
$$P_{ij} = V_i^2(g_{si} + g_{ij}) - V_i V_j \left(g_{ij} \cos \theta_{ij} + b_{ij} \sin \theta_{ij}\right) - \epsilon : \text{measurement noise } Q_{ij} = -V_i^2(b_{si} + b_{ij}) - V_i V_j \left(g_{ij} \sin \theta_{ij} - b_{ij} \cos \theta_{ij}\right) \text{ where } 0$$

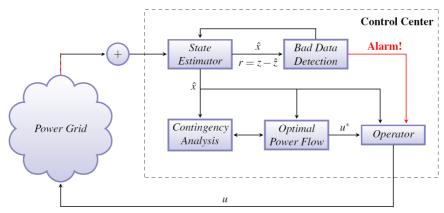
$$\theta_{ij} = \theta_i - \theta_j$$

Static model because the power grid time constant ~10 ms is beyond existing measurement technology. Typical sampling time ~1 s.





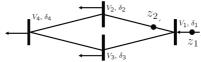
Energy Management System



- The state estimator has a crucial role in the EMS
- If the bad data detector identifies a faulty sensor, the corresponding measurement is removed from the state estimator
- Bad data detection is typically done under the assumption of uncorrelated faults, which does not hold for intelligent attacks

(Static) State Estimator

• Steady-state models:



$$\begin{pmatrix} z_1 \\ z_2 \end{pmatrix} = \begin{pmatrix} \frac{V_1 V_2}{X_{12}} \sin(\delta_1 - \delta_2) + \frac{V_1 V_3}{X_{13}} \sin(\delta_1 - \delta_3) \\ \frac{V_1 V_2}{X_{12}} \sin(\delta_1 - \delta_2) \end{pmatrix} + \begin{pmatrix} e_1 \\ e_2 \end{pmatrix} = h(x) + e \in \mathbb{R}^m$$

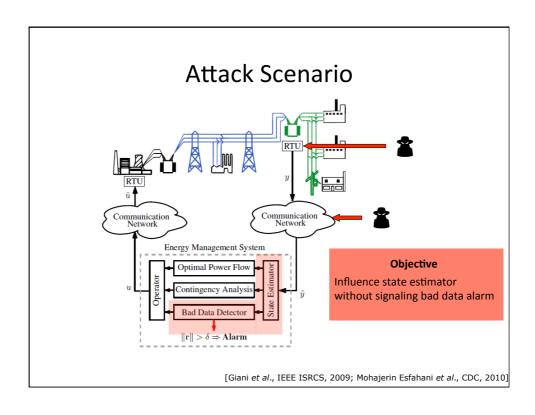
• WLS estimates of bus phase angles δ_i (in vector \hat{x}):

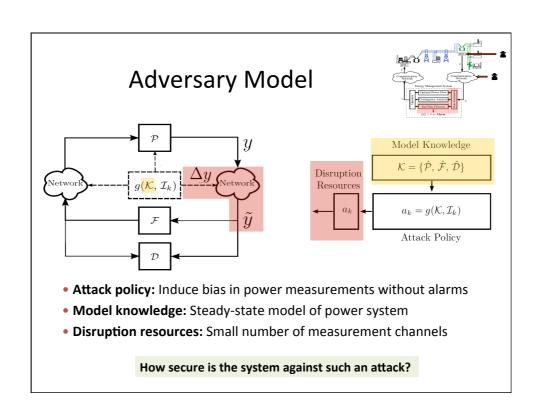
$$\hat{x}^{k+1} = \hat{x}^k + (H_k^T R^{-1} H_k)^{-1} H_k^T R^{-1} (z - h(\hat{x}^k))$$
$$H_k := \frac{\partial h}{\partial x} (\hat{x}_k) \qquad R := \mathbf{E} e e^T$$

• Linear DC approximation (≈ ML estimate):

$$\hat{x} = (H^T R^{-1} H)^{-1} H^T R^{-1} z \qquad H := \frac{\partial h(x)}{\partial x} \Big|_{x=0}$$

E.g., [Schweppe and Wildes, 1970; Abur and Exposito, 2004]





Structure of Measurement Matrix H

$$y=H heta$$
 with $H=egin{bmatrix} DA^T \ -DA^T \ ADA^T \end{bmatrix}$ (flow measurements) (flow measurements)

- ullet A directed incidence matrix of power network
- $\bullet\ D$ diagonal matrix of reciprocals of transmission line reactance

Typically many more measurements than states

Data Influence on State Estimates

State estimator (LS)

$$y = H\theta$$

$$\Rightarrow \hat{\theta} = (H^T H)^{-1} H^T y$$

wrong



wrong

Contingency analysis



wrong

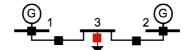
Optimal power flow



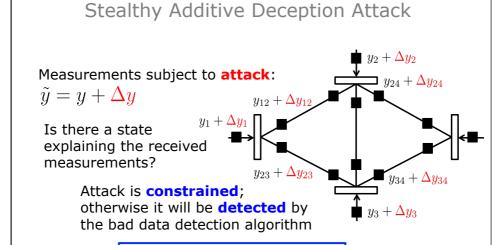
What if the measurements were wrong?

$$\tilde{y} = y + \Delta y \longrightarrow \text{random measurement noise}$$
 intentional data attack
$$\longrightarrow \tilde{\theta} = \hat{\theta} + \Delta \theta$$

Example: Stealthy Attacks



- ullet P_3 is the target measurement
- A few possible attacks:
 - $\begin{array}{c} \overline{\{P_3\}, \{P_3, \, \star\}} & \text{not stealthy} \\ \overline{\{P_1, \, P_{13}, \, P_3\}} & \text{minimum} \\ \overline{\{P_2, \, P_{23}, \, P_3\}} & \text{effort} \end{array}$
 - $\{P_1, P_{13}, P_3, P_{23}, P_2\}$



Stealth attack: $\Delta y = H \Delta \theta$

[Liu et al., ACM CCCS, 2009; Sandberg et al., CPSWEEK, 2010]

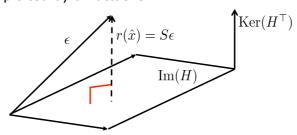
Geometric Interpretation of Bad Data Detection

$$H = \left. \frac{\partial h(x)}{\partial x} \right|_{x = \hat{x}}$$

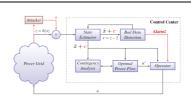
• Today's BDD is based on measurement residual $\,r(\hat{x}) = z - h(\hat{x})\,$

$$||Wr(\hat{x})||_p \underset{H_1}{\overset{H_0}{\leqslant}} \tau$$

- For the Gauss-Newton method: $r(\hat{x}) \approx (I H(H^{\top}H)^{-1}H^{\top})\epsilon = S\epsilon$
- \bullet Note that $S = \mathbf{P}_{\mathrm{Ker}(H^\top)}$ is the orthogonal projection onto $\mathrm{Ker}(H^\top)$
- Can be exploited by an attacker



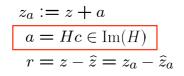
Attack Geometry

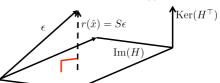


- Bad-data detection trigger alarm when residual \boldsymbol{r} is large

$$r := z - \hat{z} = z - H\hat{x} = z - H(H^TR^{-1}H)^{-1}H^TR^{-1}z$$

• Characterization of undetectable malicious data a

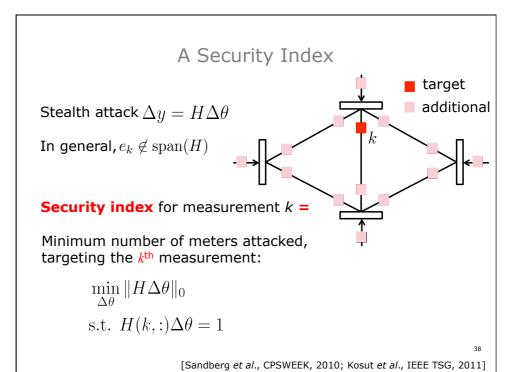


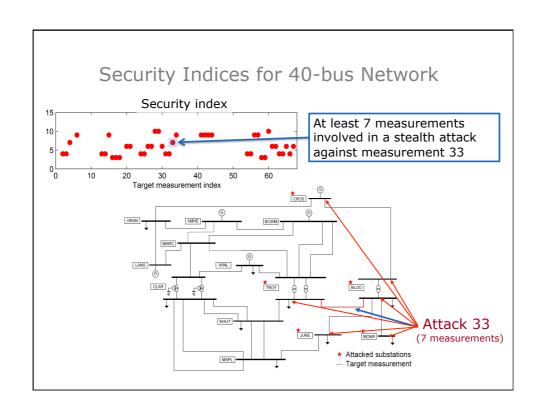


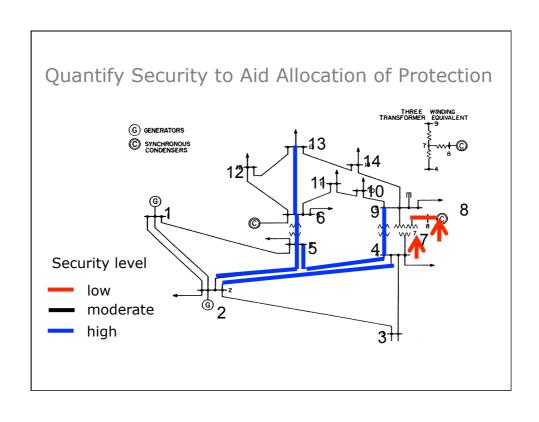
- The attacker has a lot of freedom in the choice of a!
- Attacker likely to seek sparse solutions α , i.e., manipulate only few measurements

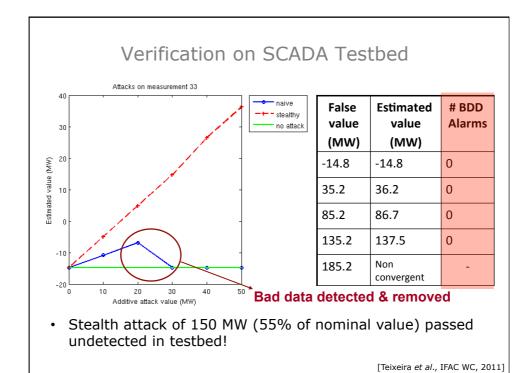
[Liu et al., 2009]

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How Hard is it to Compute the Security Index?

$$\min_{\Delta \theta} \| H \Delta \theta \|_0$$

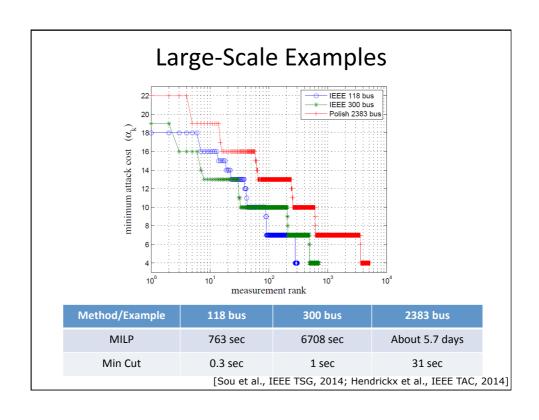
s.t.
$$H(k,:)\Delta\theta = 1$$

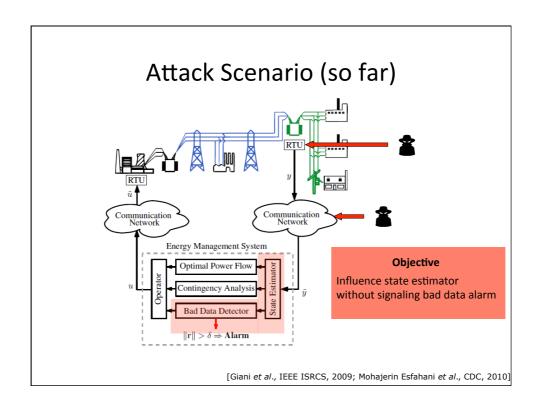
Problem known to be **NP-hard** for arbitrary *H*, but it is possible to explore structure

Method/Example	118 bus	300 bus	2383 bus
MILP	763 sec	6708 sec	About 5.7 days
Min Cut	0.3 sec	1 sec	31 sec

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[Sou et al., IEEE TSG, 2014; Hendrickx et al., IEEE TAC, 2014]

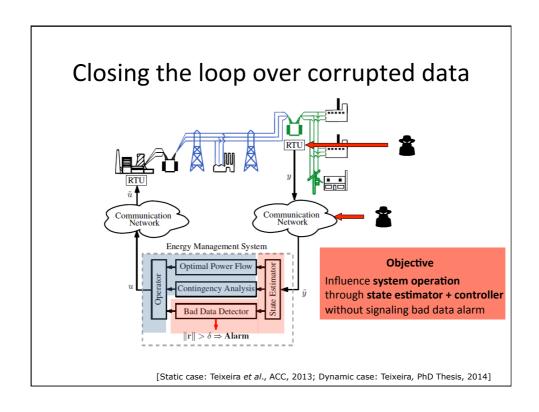


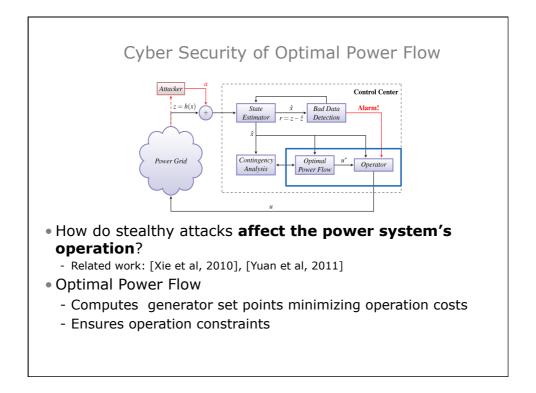


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DC-Optimal Power Flow





- DC-Optimal Power Flow considers the lossless DC model
 - $P^d \in \mathbb{R}^N$ power demand
 - $P^g \in \mathbb{R}^{N_g}$ power generation
- Operation costs:



$$\min_{P^g} c(P^g)$$

$$c(P^g) = \frac{1}{2}P^{g\top}QP^g + R^{\top}P^g + C_0 \quad \min_{P^g} \quad c(P^g)$$

s.t.
$$g(P^g, P^d) = \mathbf{1}^{\top} P^g + \mathbf{1}^{\top} P^d = 0$$

 $f(P^g, P^d) = F_g P^g + F_d P^d + F_0 \le 0$

- Generation costs
- Transmission losses

DC-Optimal Power Flow

• Lagrangian function:

$$L(P^g, \nu, \lambda) = c(P^g) + \nu(\mathbf{1}^\top P^g + \mathbf{1}^\top P^d) + \lambda^\top (F_g P^g + F_d P^d + F_0)$$

• At optimality, the KKT conditions hold:

$$\underbrace{\begin{bmatrix} Q & F_g^\top & \mathbf{1} \\ \mathbf{1}^\top & 0 & 0 \\ H_1 F_g & 0 & 0 \\ 0 & H_0 & 0 \end{bmatrix}}_{V} \begin{bmatrix} P^{g*} \\ \lambda^* \\ \nu^* \end{bmatrix} = \begin{bmatrix} -R \\ -\mathbf{1}^\top P^d \\ H_1 (-F_d P^d - F_0) \\ 0 \end{bmatrix}$$

DC-Optimal Power Flow under Attack

- ullet The estimate \hat{P}^d is given by the **State Estimator**
 - vulnerable to cyber attacks
- Suppose the system is in optimality with $\ \hat{P}^d \equiv P^d$ and $\ \hat{P}^g \equiv P^{g*}$
- Operation under Data Attack

- When would an operator apply the proposed control action?
- What would be the resulting operating cost?

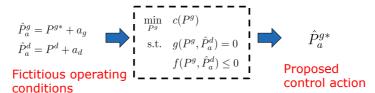
DC-Optimal Power Flow under Attack

- Assume the attack does not change the active constraints
 - thus H_1, H_0 are known
- The proposed control action is given by

$$\begin{bmatrix} \hat{P}_a^{g*} - P^{g*} \\ \hat{\lambda}_a^* - \lambda^* \\ \hat{\nu}_a^* - \nu^* \end{bmatrix} = K^{-1} \begin{bmatrix} 0 \\ -\mathbf{1}^\top \\ -H_1 F_d \\ 0 \end{bmatrix} a_d = \begin{bmatrix} T_g \\ T_\lambda \\ T_\nu \end{bmatrix} a_d,$$

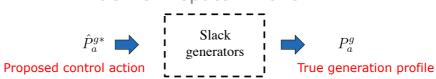
- \hat{P}_a^{g*} is an affine map w.r.t a_d

Estimated Re-Dispatch Profit

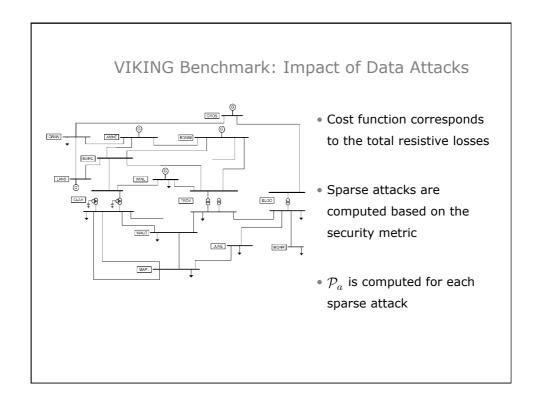


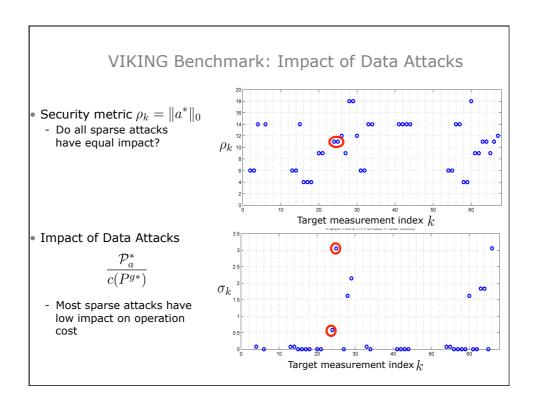
- ullet Consider the corrupted estimates \hat{P}_a^d and \hat{P}_a^g
 - $c(\hat{P}_a^g)$: estimated operation cost
 - $c(\hat{P}_a^{g*})$: estimated optimal operation cost given \hat{P}_a^d
 - _ $\hat{\mathcal{P}}_a \triangleq c(\hat{P}_a^g) c(\hat{P}_a^{g*})$: estimated re-dispatch profit
- ullet Large estimated profit may lead the operator to apply \hat{P}_a^{g*}

True Re-Dispatch Profit

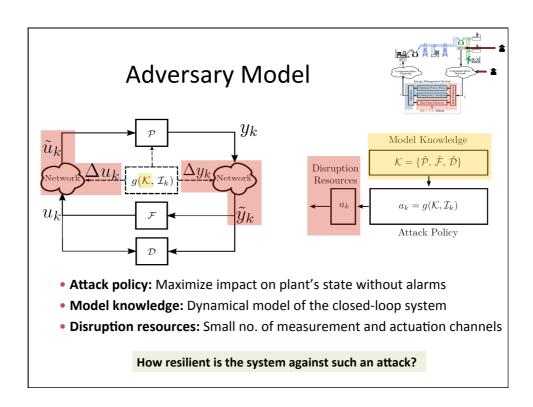


- \bullet Mismatches between \hat{P}^d_a and P^d are compensated by slack generators
 - can be modeled as an affine map w.r.t a_d : $P_a^{g*} P^{g*} = MT_g a_d$
 - $c(P_a^g)$: true operation cost after re-dispatch
 - $\mathcal{P}_a \triangleq c(P^{g*}) c(P_a^{g*})$: true re-dispatch profit
- Large $|\mathcal{P}_a|$ corresponds to attacks with higher impact

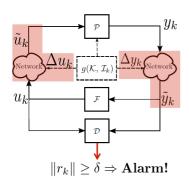




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Stealthy Additive Deception Attack



Closed-loop system under attack:

$$x_{k+1} = Ax_k + Ba_k$$

$$r_k = Cx_k + Da_k$$

$$a_k = \begin{bmatrix} \Delta u_k \\ \Delta y_k \end{bmatrix}$$

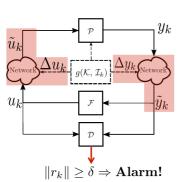
Stealthy attack:

Input sequence that attains a zero output $\,r_k\,$

$$\{a_k\}_{k=0}^{\infty}: r_k \approx 0, \ \forall k$$

Can be derived from the system's zero dynamics

Maximum-Impact Stealthy Attack



• Closed-loop system under attack:

$$x_{k+1} = Ax_k + Ba_k$$

$$r_k = Cx_k + Da_k$$

$$a_k = \begin{bmatrix} \Delta u_k \\ \Delta y_k \end{bmatrix}$$

- Maximum-impact stealthy attack:
 - Maximize "energy" of the state signal
 - Keep the output signal "small"

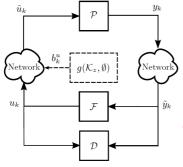
$$\begin{array}{ll} \underset{\{a_k\}_{k=0}^{\infty}}{\operatorname{maximize}} & \sum_{k=0}^{\infty} \|x_k\|_2^2 \\ \text{subject to} & \sum_{k=0}^{\infty} \|r_k\|_2^2 \leq \delta \end{array}$$

- If the system has unstable zero-dynamics:
 - There exists an *exponentially increasing* input that attains a "small" output

$$\{a_k\}_{k=0}^{\infty}: r_k \approx 0, \ \forall k$$

 $\|a_k\| \to \infty, \ \|x_k\| \to \infty$

Zero Dynamics Attack

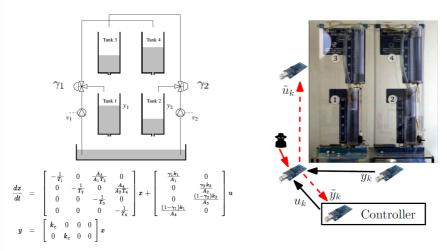


• Zero dynamics are characterized by:

$$\begin{bmatrix} \nu I - A & -B \\ C & 0 \end{bmatrix} \begin{bmatrix} x_0 \\ g \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

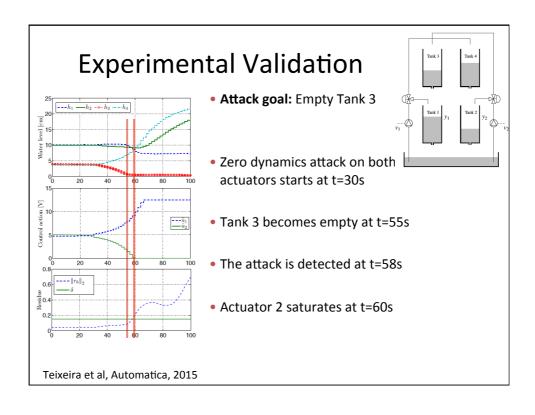
- Suggests attack on actuators with policy: $a_k = g \nu^k$
- If the zero is unstable, then the plant state can be made arbitrarily large by this attack without detection
- Requires system knowledge (zero dynamics) but no disclosure resources

Experimental Set-Up



Quadruple-tank process has unstable zero dynamics if $0<\gamma_1+\gamma_2<1$

[J, 2000]



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Research Program in Cyber-Physical Security

Need analysis and design tools to understand and mitigate attacks

- Which threats should we care about?
- Which resources are more important to protect?
- What impact can we expect of an attack?
- How to create resilient systems?

Cross-disciplinary research agenda

- IT security (authentication, encryption, firewalls, etc.) is needed, but not sufficient
- Malicious actions can enter in the control loop, even if channels are secure

Grand societal challenges

- Impact on future infrastructure systems where everything is connected
- Systems need to be trusted by the general public

Conclusions

- Cyber-security models for networked control systems
- Undetectable false-data attacks against state estimator, both in theory and practice
- Security index to estimate vulnerabilities
- Suggests locations of counter measures
- **Further studies** needed on integrating cyber and physical security with social and human behaviors







http://people.kth.se/~kallej