1 We appreciate the valuable comments from the reviewers. We will answer reviewers' questions from three aspects, i.e.,

² the novelty of the paper, algorithm scalability, and model properties. Due to the page limit, we will also address the

³ other comments in the paper if accepted.

Novelty: In respond to *Reviewer 5*, this paper's major novelty is developing a new STL-based learning framework to
enforce multivariate RNN models to follow critical model properties, especially targeting the sequential regression
tasks. Our method creates a practical way to ensure the logic rules' satisfaction in an end-to-end manner. It increases

7 the robustness of the RNN models. Our approach achieves promising results on real city datasets, i.e., significantly

8 increasing the satisfaction of model properties (by about four times) and prediction accuracy (by about 18.5%).

We have carefully compared our work with all the related papers pointed out by the reviewers. First, STL, as a powerful 9 specification language, has been broadly applied to the specification and verification for CPS applications, such as 10 robotics [1,2], smart cities, healthcare. Therefore, we also choose STL to express the model properties. STL has been 11 applied to both continuous and discrete signals. Due to the nature of RNN, the traces in this work are discrete with a 12 finite length. Using STL to specify CPS properties is not our novelty. However, we systematically identify six critical 13 types of model properties in CPS, which we believe is valuable for users to define model properties in their context 14 and utilize our work in practice. Second, DNF and many equivalent forms have been used in different contexts. Our 15 algorithm not only converts STL to DNF, also calculates the satisfaction range for each predicate and thus finds the best 16 trace closest to a given trace. Besides, we also create algorithms to generate satisfaction traces tailored to deep learning 17 processes efficiently. Third, introducing formal logic to support learning has been a hot topic and achieved promising 18 performance in recent years, including our work. Most of the current works focus on reinforcement learning [3,4] and 19 classification tasks [5,6], which have very different scopes than our paper. Their proposed methods do not apply to our 20 target problem. For example, paper [5] (already cited in our paper) combines first-order logic with neural networks 21 using a Teacher-Student network structure targeting NLP (classification) tasks. Paper [7] (a paper rejected by ICLR 22 2020) does apply to RNN models. It adds a term of constraint to the loss function, and tries to reach globally minimal 23 robustness over the input space. However, it is much more time-consuming and less robust (a soft constraint enforced 24 by optimization) comparing to our teacher-student network structure. Different from these papers, our work targets 25 multivariate RNN-based regression tasks, uses a more representative logic for RNN training, and achieves a stronger 26 satisfaction of the requirement (satisfaction guarantee with the teacher network at the testing time). 27

Scalability: In respond to *Reviewer 1*, the computation time of Algorithm 1 is relevant to the number of predicates in the STL formula. However, we create algorithms to generate satisfaction traces tailored to deep learning processes efficiently. The time could increase when there are more predicates, but Algorithm 1 only needs to be executed ONCE in the pre-process (i.e., before the training phase). Therefore, it will not cause any significant delay in training and testing phases, even for a large amount of data or long-term prediction. Besides, there are approaches to obtaining a sub-optimal solution in a reasonable time that can be integrated to Algorithm 1 if needed. In our evaluation, the pre-processing time for all cases (which have reasonable complexity STL formulas as the real-world applications) is

³⁵ less than 10 seconds. We will also address it in the paper.

To briefly answer the other questions from Reviewer 1, (1) the reviewer is right about the teacher network; (2) The return value is a non-negative real number. If a variable satisfies a constrain in a clause, the term will be evaluated to 0; Otherwise, it will return the minimal distance over all the items in the satisfaction of l_i (not necessary to be 1). (3)

39 STLnet is general enough to be applied to transformer-based sequence models. Choosing RNN and its variants is to

40 show the generalizability of our solution.

41 Model properties: In respond to *Reviewer 4*, Model properties broadly exist in real-world applications and systems. In 42 this paper, we identify several critical types (in Section 2 and evaluation) based on the model properties from existing 43 papers, systems, and applications in CPS domain. In practice, model properties can be (1) already known by the system 44 before prediction, e.g., constraints by the physical world, rules followed by the application domains, (2) defined by the 45 users based on their application (e.g., robotics), (3) mined from the models' historical behaviors. (We also present a 46 similar discussion at the beginning of Section 2 in the paper.)

To briefly answer the other questions from Reviewer 4, (1) RMSE itself cannot capture the temporal correlations of the sequence like eventually, existence, consecutive changes, etc. (2) [0,24] represents 24 hours in a day. Users can choose

49 to use () or [] based on if the beginning and ending hours are included. (3) Alg. 1 has a typo that the epsilon set should

be initialized with CalculateDNF (ϕ_1, t, sgn) where t is an element of T.

51 References:

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^{54 [3]} Li, Xiao, et al. "A formal methods approach to interpretable reinforcement learning for robotic planning." Science Robotics 4.37 (2019).

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