Modelling and analyzing resources in timed systems

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LSV, CNRS & ENS Cachan, France

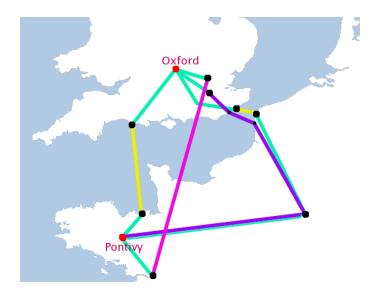
Outline

1. Introduction

- 2. Modelling and optimizing resources in timed systems
- 3. Managing resources

4. Conclusion

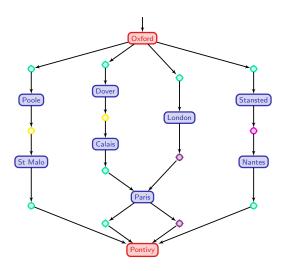
A starting example



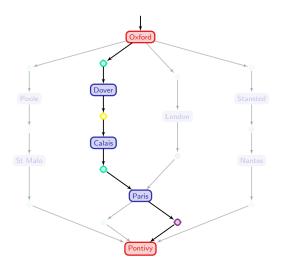
Natural questions

- Can I reach Pontivy from Oxford?
- What is the minimal time to reach Pontivy from Oxford?
- What is the minimal fuel consumption to reach Pontivy from Oxford?
- What if there is an unexpected event?
- Can I use my computer all the way?

A first model of the system

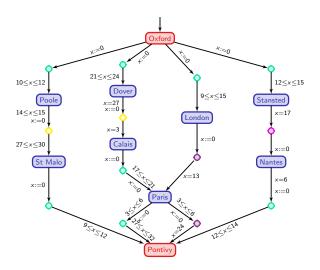


Can I reach Pontivy from Oxford?

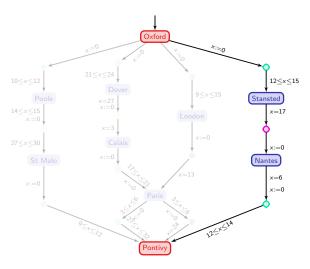


This is a reachability question in a finite graph: Yes, I can!

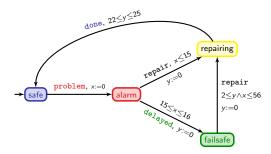
A second model of the system

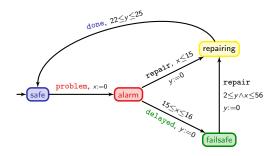


How long will that take?

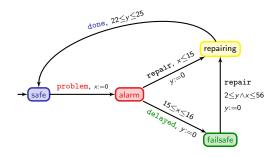


It is a reachability (and optimization) question in a timed automaton: at least 350mn = 5h50mn!

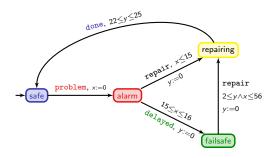


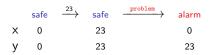


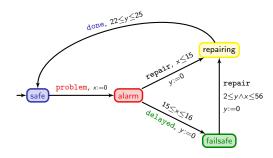
x 0 V 0



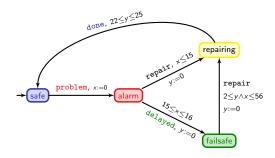
$$\begin{array}{ccc} \text{safe} & \xrightarrow{23} & \text{safe} \\ X & 0 & 23 \\ V & 0 & 23 \end{array}$$



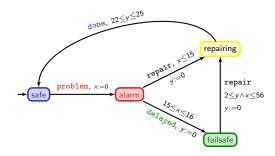




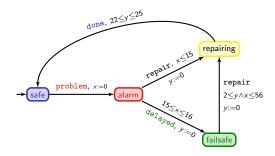
	safe	$\xrightarrow{23}$	safe	$\xrightarrow{\text{problem}}$	alarm	15.6 →	alarm
Χ	0		23		0		15.6
У	0		23		23		38.6



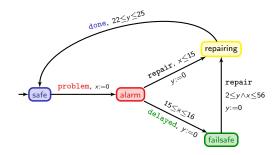
failsafe ... 15.6 0

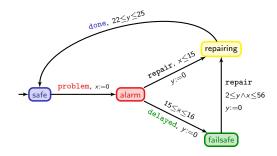


failsafe
$$\xrightarrow{2.3}$$
 failsafe \cdots 15.6 17.9 0 2.3



failsafe
$$\xrightarrow{2.3}$$
 failsafe $\xrightarrow{\text{repair}}$ repairing \cdots 15.6 17.9 17.9 0 2.3 0





Timed automata

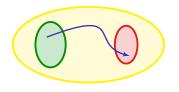
Theorem [AD90,CY92]

The (time-optimal) reachability problem is decidable (and PSPACE-complete) for timed automata.

Timed automata

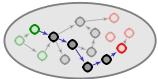
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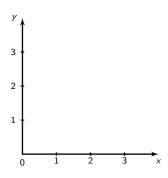


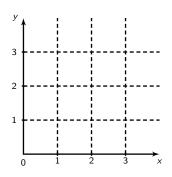




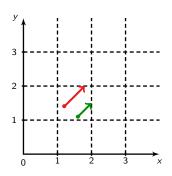


large (but finite) automaton (region automaton)

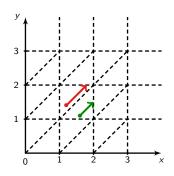




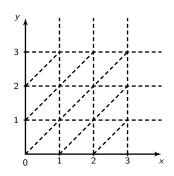
• "compatibility" between regions and constraints



- "compatibility" between regions and constraints
- "compatibility" between regions and time elapsing



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→ an equivalence of finite index
a time-abstract bisimulation



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Conclusion

• System resources might be relevant and even crucial information

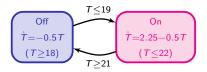
- System resources might be relevant and even crucial information
 - energy consumption,
 - memory usage,
 - price to pay,
 - bandwidth,
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- A possible solution: use hybrid automata

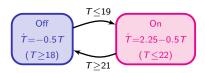
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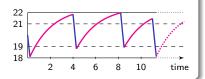
The thermostat example



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Theorem [HKPV95]

The reachability problem is undecidable in hybrid automata.

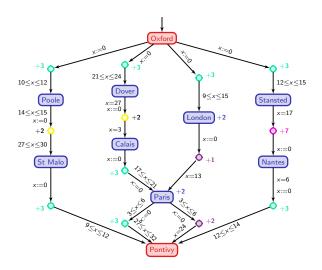
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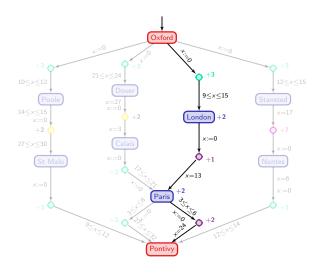
The reachability problem is undecidable in hybrid automata.

- An alternative: weighted/priced timed automata [ALP01,BFH+01]
 - hybrid variables do not constrain the system hybrid variables are observer variables

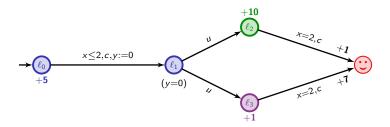
A third model of the system

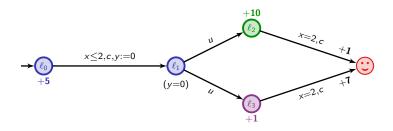


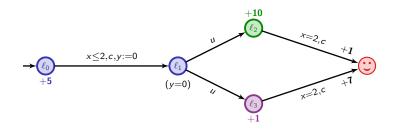
How much fuel will I use?



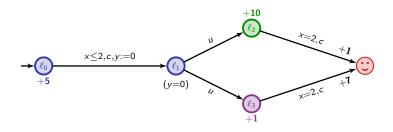
It is a <u>quantitative</u> (optimization) problem in a priced timed automaton: at least 68 anti-planet units!





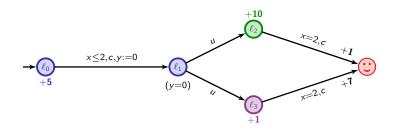


cost:

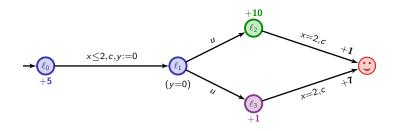


cost:

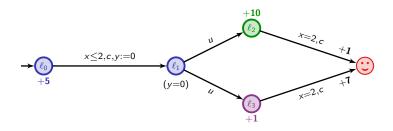
6.5



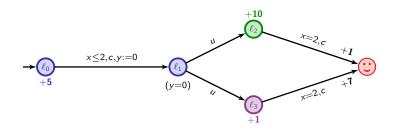
cost: 6.5 + 0



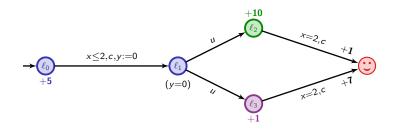
cost: 6.5 + 0 + 0



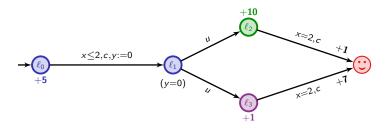
[ALP01] Alur, La Torre, Pappas. Optimal paths in weighted timed automata (HSCC'01).
[BFH+01] Behrmann, Fehnker, Hune, Larsen, Pettersson, Romijn, Vaandrager. Minimum-cost reachability in priced timed automata (HSCC'01).

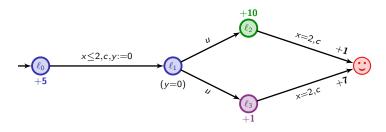


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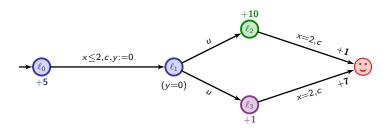


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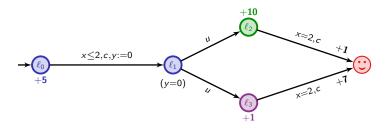




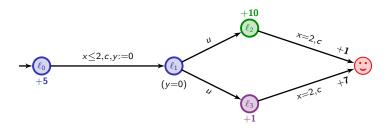
$$5t + 10(2-t) + 1$$



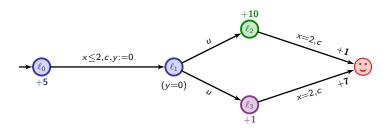
$$5t + 10(2-t) + 1$$
, $5t + (2-t) + 7$



min
$$(5t+10(2-t)+1, 5t+(2-t)+7)$$



$$\inf_{0 \le t \le 2} \min \left(5t + 10(2-t) + 1 , 5t + (2-t) + 7 \right) = 9$$



Question: what is the optimal cost for reaching \bigcirc ?

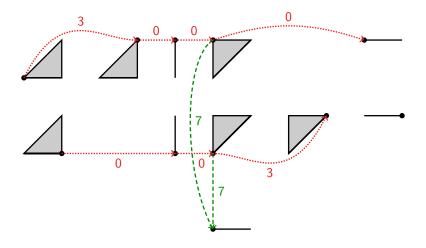
$$\inf_{0 \le t \le 2} \; \min \; (\; 5t + 10(2-t) + 1 \; , \; 5t + (2-t) + 7 \;) = 9$$

 \sim strategy: leave immediately ℓ_0 , go to ℓ_3 , and wait there 2 t.u.

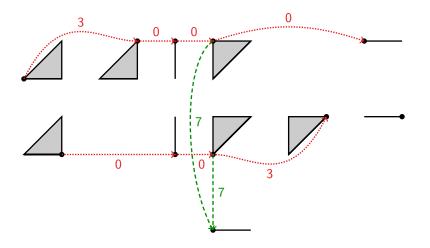
The region abstraction is not fine enough



The corner-point abstraction



The corner-point abstraction



We can somehow discretize the behaviours...

$$\circ \xrightarrow{t_1} \circ \xrightarrow{t_2} \circ \xrightarrow{t_3} \circ \xrightarrow{t_4} \circ \xrightarrow{t_5} \circ \cdots$$

$$\circ \xrightarrow{t_1} \circ \xrightarrow{t_2} \circ \xrightarrow{t_3} \circ \xrightarrow{t_4} \circ \xrightarrow{t_5} \circ \cdots \qquad \left\{ \begin{array}{c} t_1 + t_2 \leq 2 \\ \end{array} \right.$$

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Optimal reachability as a linear programming problem

$$\circ \xrightarrow{t_1} \circ \xrightarrow{t_2} \circ \xrightarrow{t_3} \circ \xrightarrow{t_4} \circ \xrightarrow{t_5} \circ \xrightarrow{t_5} \circ \cdots \qquad \left\{ \begin{array}{c} t_1 + t_2 \leq 2 \\ t_2 + t_3 + t_4 \geq 5 \end{array} \right.$$

Lemma

Let Z be a bounded zone and f be a function

$$f:(t_1,...,t_n)\mapsto \sum_{i=1}^n c_it_i+c_i$$

well-defined on \overline{Z} . Then $inf_Z f$ is obtained on the border of \overline{Z} with integer coordinates.

Optimal reachability as a linear programming problem

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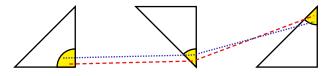
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 \sim for every finite path π in \mathcal{A} , there exists a path Π in $\mathcal{A}_{\sf cp}$ such that

$$cost(\Pi) \leq cost(\pi)$$

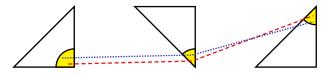
 $[\Pi \text{ is a "corner-point projection" of } \pi]$

Approximation of abstract paths:



For any path Π of \mathcal{A}_{cp} ,

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For any path Π of $\mathcal{A}_{\mathsf{cp}}$, for any $\varepsilon>0$,

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$$\|\Pi - \pi_{\varepsilon}\|_{\infty} < \varepsilon$$

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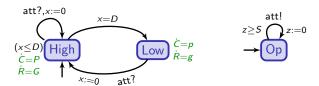
For every $\eta > 0$, there exists $\varepsilon > 0$ s.t.

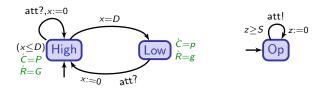
$$\|\Pi - \pi_{\varepsilon}\|_{\infty} < \varepsilon \Rightarrow |\mathsf{cost}(\Pi) - \mathsf{cost}(\pi_{\varepsilon})| < \eta$$

Optimal-cost reachability

Theorem [ALP01,BFH+01,BBBR07]

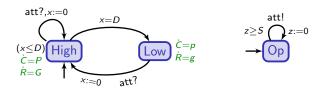
The optimal-cost reachability problem is decidable (and PSPACE-complete) in (priced) timed automata.





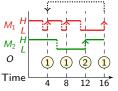
→ compute optimal infinite schedules that minimize

$$\mathsf{mean\text{-}cost}(\pi) = \limsup_{n \to +\infty} \frac{\mathsf{cost}(\pi_n)}{\mathsf{reward}(\pi_n)}$$

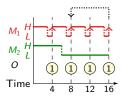


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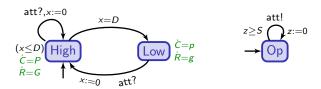
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Schedule with ratio ≈1.455



Schedule with ratio ≈1.478



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Theorem [BBL08]

The mean-cost optimization problem is decidable (and PSPACE-complete) for priced timed automata.

→ the corner-point abstraction can be used

• Finite behaviours: based on the following property

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Let Z be a bounded zone and f be a function

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From timed to discrete behaviours

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- Infinite behaviours: decompose each sufficiently long projection into cycles:



The (acyclic) linear part will be negligible!

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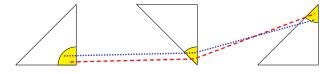
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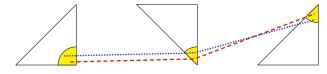
 \sim the optimal cycle of \mathcal{A}_{cp} is better than any infinite path of $\mathcal{A}!$

Approximation of abstract paths:



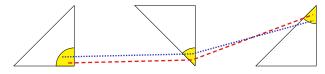
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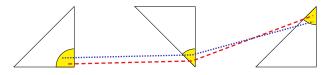
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Going further 2: concavely-priced cost functions

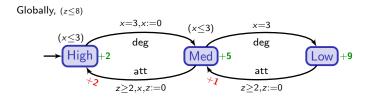
→ A general abstract framework for quantitative timed systems

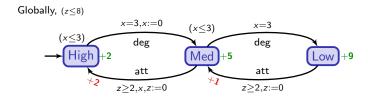
Theorem [JT08]

Optimal cost in concavely-priced timed automata is computable, if we restrict to quasi-concave price functions. For the following cost functions, the (decision) problem is even PSPACE-complete:

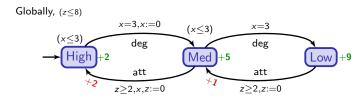
- optimal-time and optimal-cost reachability;
- optimal discrete discounted cost;
- optimal average-time and average-cost;
- optimal mean-cost.

ightharpoonup a slight extension of corner-point abstraction can be used





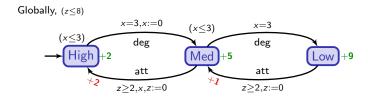
→ compute optimal infinite schedules that minimize discounted cost over time



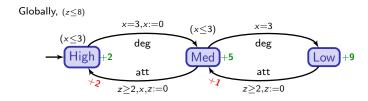
→ compute optimal infinite schedules that minimize

$$\mathsf{discounted\text{-}cost}_{\lambda}(\pi) = \sum_{n \geq 0} \lambda^{T_n} \int_{t=0}^{\tau_{n+1}} \lambda^t \mathsf{cost}(\ell_n) \, \mathrm{d}t + \lambda^{T_{n+1}} \mathsf{cost}(\ell_n \xrightarrow{a_{n+1}} \ell_{n+1})$$

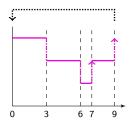
if
$$\pi = (\ell_0, \nu_0) \xrightarrow{\tau_1, a_1} (\ell_1, \nu_1) \xrightarrow{\tau_2, a_2} \cdots$$
 and $T_n = \sum_{i < n} \tau_i$



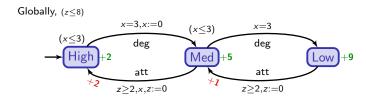
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if $\lambda = e^{-1}$, the discounted cost of that infinite schedule is ≈ 2.16



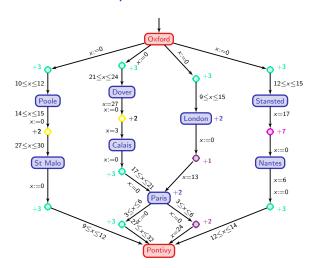
→ compute optimal infinite schedules that minimize discounted cost over time

Theorem [FL08]

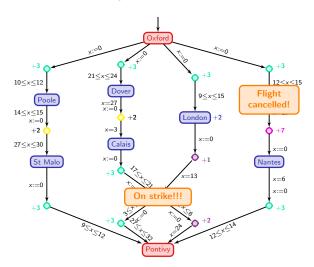
The optimal discounted cost is computable in EXPTIME in priced timed automata.

→ the corner-point abstraction can be used

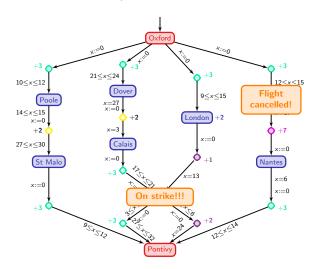
A fourth model of the system What if there is an unexpected event?



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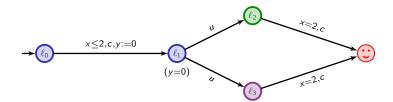


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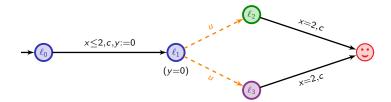


→ modelled as timed games

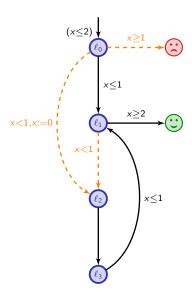
A simple example of timed game



A simple example of timed game



Another example



Theorem [AMPS98,HK99]

Safety and reachability control in timed automata are decidable and EXPTIME-complete.

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Theorem [AM99,BHPR07,JT07]

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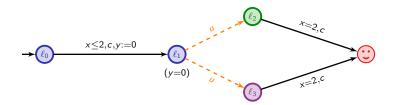
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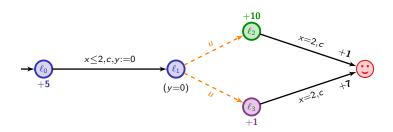
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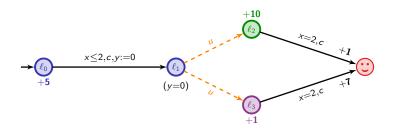
Theorem [AM99,BHPR07,JT07]

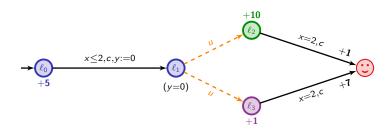
Optimal-time reachability timed games are decidable and EXPTIME-complete.

→ let's play with Uppaal Tiga! [BCD+07]

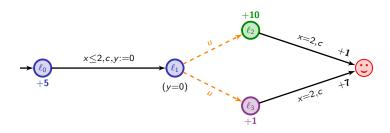




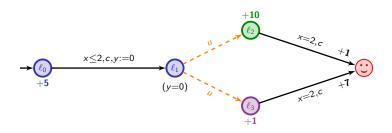




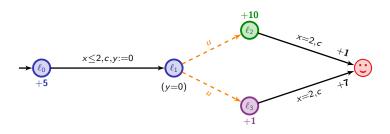
$$5t + 10(2-t) + 1$$



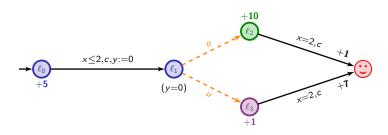
$$5t + 10(2-t) + 1$$
, $5t + (2-t) + 7$



$$\max (5t + 10(2-t) + 1, 5t + (2-t) + 7)$$



$$\inf_{0 \le t \le 2} \max \left(5t + 10(2-t) + 1, 5t + (2-t) + 7 \right) = 14 + \frac{1}{3}$$



Question: what is the optimal cost we can ensure while reaching ??

$$\inf_{0 \le t \le 2} \max \left(5t + 10(2-t) + 1, 5t + (2-t) + 7 \right) = 14 + \frac{1}{3}$$

 \sim strategy: wait in ℓ_0 , and when $t=\frac{4}{3}$, go to ℓ_1

Optimal reachability in priced timed games

This topic has been fairly hot these last couple of years...

e.g. [LMM02,ABM04,BCFL04]

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Turn-based optimal timed games are decidable in 3EXPTIME when automata have a single clock. They are PTIME-hard.

The positive side

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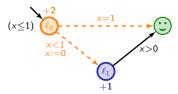
Key: resetting the clock somehow resets the history...

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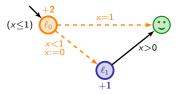


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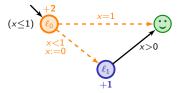
 However, by unfolding and removing one by one the locations,we can synthesize memoryless almost-optimal winning strategies.

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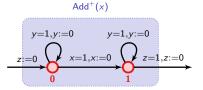
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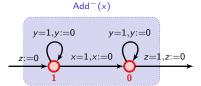
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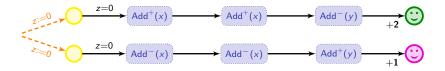
- However, by unfolding and removing one by one the locations,we can synthesize memoryless almost-optimal winning strategies.
- Rather involved proof of correctness for a simple algorithm.

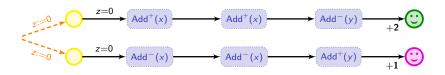


The cost is increased by x_0

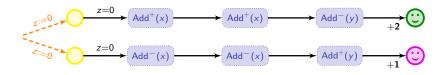


The cost is increased by $1-x_0$

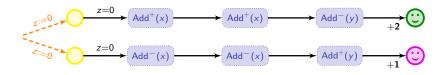




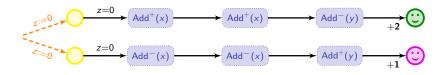
• In
$$\bigcirc$$
, cost = $2x_0 + (1 - y_0) + 2$



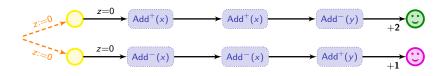
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In \bigcirc , cost = $2(1 - x_0) + y_0 + 1$



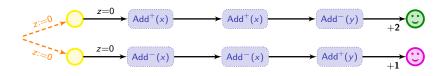
- In \bigcirc , cost = $2x_0 + (1 y_0) + 2$ In \bigcirc , cost = $2(1 - x_0) + y_0 + 1$
- if $y_0 < 2x_0$, player 2 chooses the first branch: cost > 3



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- Player 1 has a winning strategy with cost ≤ 3 iff $y_0 = 2x_0$

Player 1 will simulate a two-counter machine:

- each instruction is encoded as a module;
- the values c₁ and c₂ of the counters are encoded by the values of two clocks:

$$x = \frac{1}{2^{c_1}}$$
 and $y = \frac{1}{3^{c_2}}$

when entering the corresponding module.

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Globally,
$$(x \le 1, y \le 1, u \le 1)$$
 $x = 1, x := 0$
 $y = 1, y := 0$
 $y =$

Outline

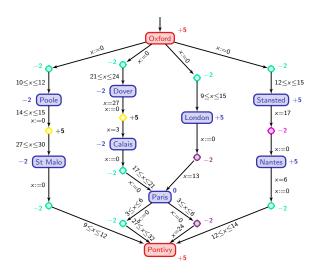
1. Introduction

2. Modelling and optimizing resources in timed systems

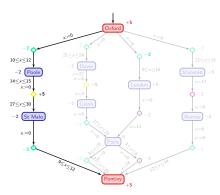
3. Managing resources

4. Conclusion

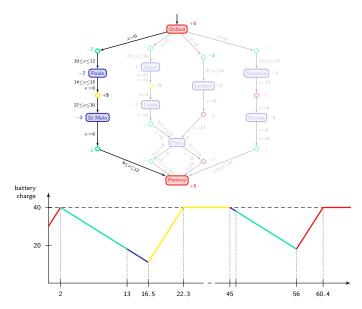
A fifth model of the system



Can I work with my computer all the way?



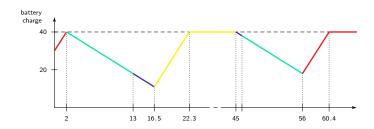
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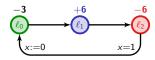


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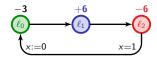
Energy is not only consumed, but can be regained.

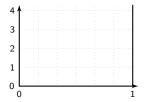
→ the aim is to continuously satisfy some energy constraints.



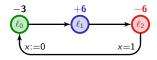


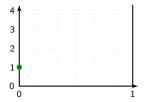
Globally $(x \le 1)$



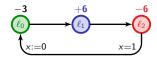


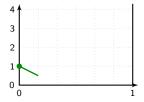
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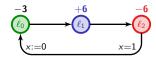


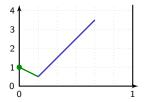
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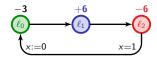


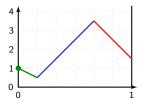
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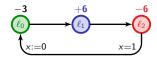


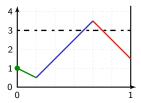
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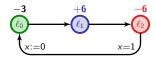


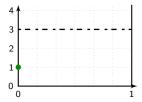


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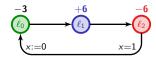


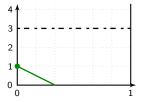




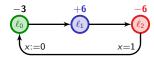


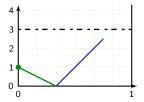
- Lower-bound problem
- Lower-upper-bound problem: can we stay within bounds?



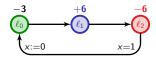


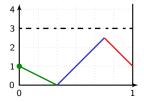
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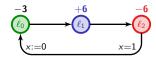


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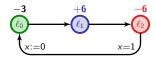


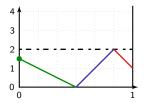
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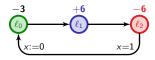


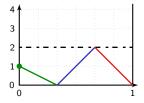
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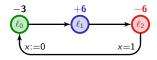


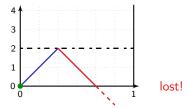
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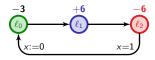


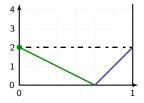
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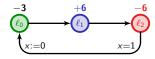
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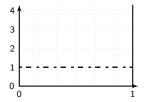




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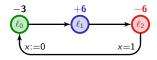
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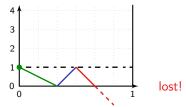




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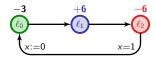
Globally $(x \le 1)$

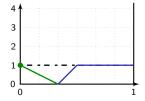




- Lower-bound problem
- Lower-upper-bound problem: can we stay within bounds?

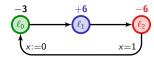
Globally $(x \le 1)$





- Lower-bound problem
- Lower-upper-bound problem
- Lower-weak-upper-bound problem: can we "weakly" stay within bounds?

Globally $(x \le 1)$





- Lower-bound problem → L
- ullet Lower-upper-bound problem \lowert L+U
- Lower-weak-upper-bound problem → L+W

Only partial results so far [BFLMS08]

0 clock!	exist. problem	univ. problem	games
L	∈ PTIME	€ PTIME	∈ UP ∩ co-UP PTIME-hard
L+W	€ PTIME	€ PTIME	∈ NP ∩ co-NP PTIME-hard
L+U	$\in PSPACE \\ NP-hard$	€ PTIME	EXPTIME-c.

Only partial results so far [BFLMS08]

1 clock	exist. problem	univ. problem	games
L	€ PTIME	€ PTIME	?
L+W	€ PTIME	€ PTIME	?
L+U	?	?	undecidable

Only partial results so far [BFLMS08]

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L	?	?	?
L+W	?	?	?
L+U	?	?	undecidable

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- from mean-payoff games to L-games or L+W-games: play in the same game graph G with initial credit $-M \ge 0$ (where M is the sum of negative costs in G).
- from L-games to mean-payoff games: transform the game as follows:



Theorem

The single-clock $\mathbf{L} + \mathbf{U}$ -games are undecidable.

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We encode the behaviour of a two-counter machine:

- each instruction is encoded as a module;
- the values c_1 and c_2 of the counters are encoded by the energy level

$$e = 5 - \frac{1}{2^{c_1} \cdot 3^{c_2}}$$

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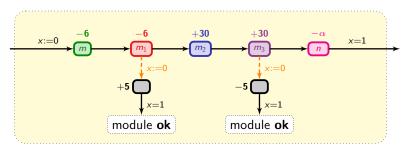
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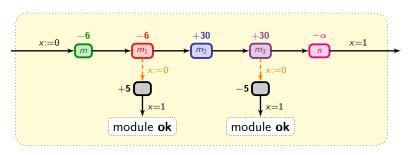
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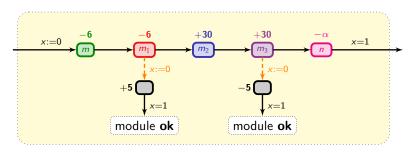
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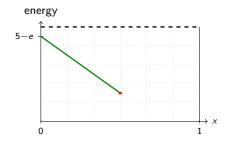
We present a generic construction for incrementing/decrementing the counters.

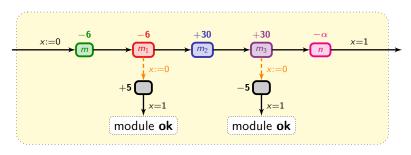


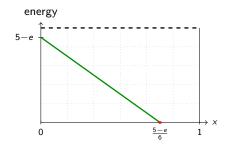


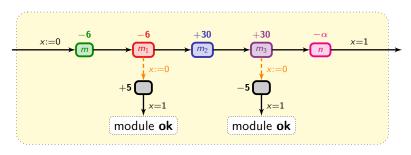


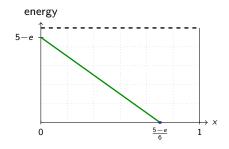


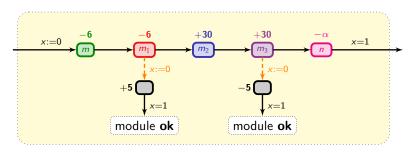


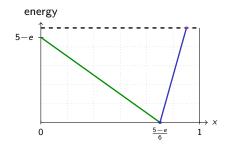


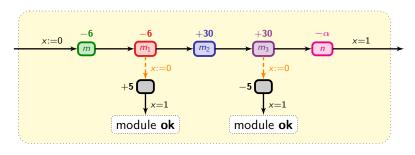


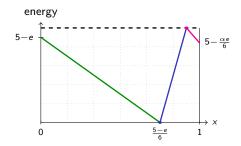


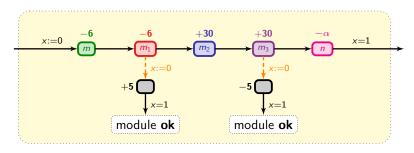


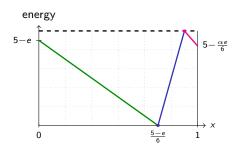












- α =3: increment c_1
- α =2: increment c_2
- α =12: decrement c_1
- α =18: decrement c_2

Outline

1. Introduction

- 2. Modelling and optimizing resources in timed systems
- 3. Managing resources
- 4. Conclusion

Some applications

Tools

- Uppaal (timed automata)
- Uppaal Cora (priced timed automata)
- Uppaal Tiga (timed games)

Case studies

- A lacquer production scheduling problem [BBHM05]
- Task graph scheduling problems [AKM03]
- An oil pump control problem [CJL+09]

Compute $D \times (C \times (A+B)) + (A+B) + (C \times D)$ using two processors:



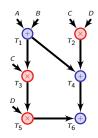




energy	
idle	10 Watt
in use	90 Watts



energy	
idle	20 Watts
in use	30 Watts



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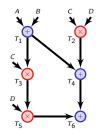


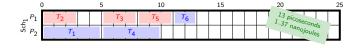


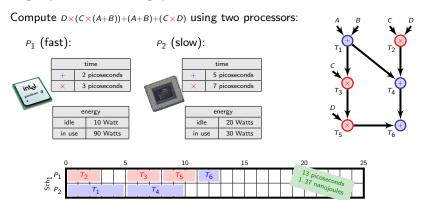
chergy	
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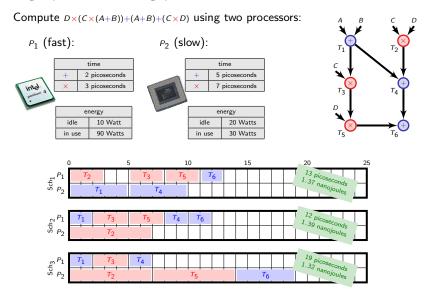




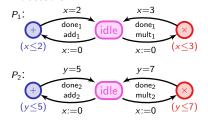


 T_6

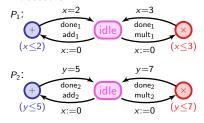
12 picoseconds 1.39 nanojoules



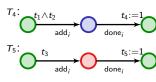
Processors



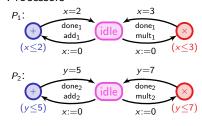
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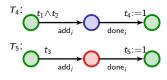
Tasks



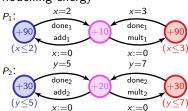
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Tasks

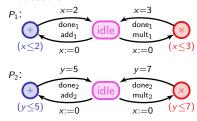


Modelling energy

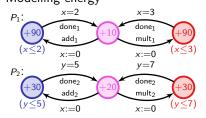


44/45

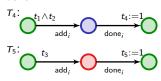
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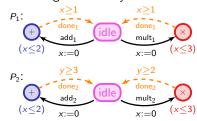
Modelling energy



Tasks



Modelling uncertainty



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 - useful for modelling resources in timed systems
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 - models based on hybrid automata
 - · weighted o-minimal hybrid games
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[BBC07] [BBJLR07]

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- Current and further work:
 - further cost functions (e.g. exponential)
 - computation of approximate optimal values
 - further investigation of safe games + several cost variables?
 - discounted-time optimal games
 - link between discounted-time games and mean-cost games?
 - computation of equilibria
 - ...