Priced Timed Automata and Timed Games

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Scheduling Priced Timed Automata and Synthesis Timed Games

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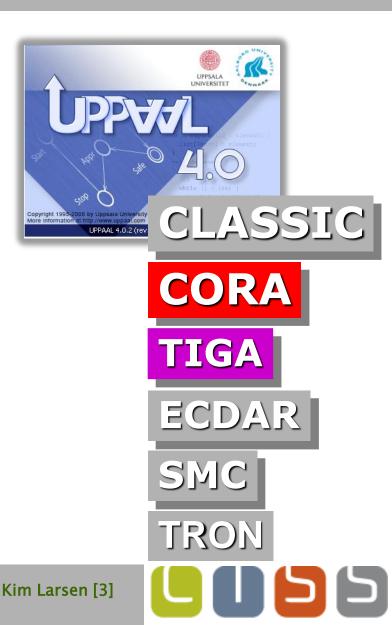




Overview

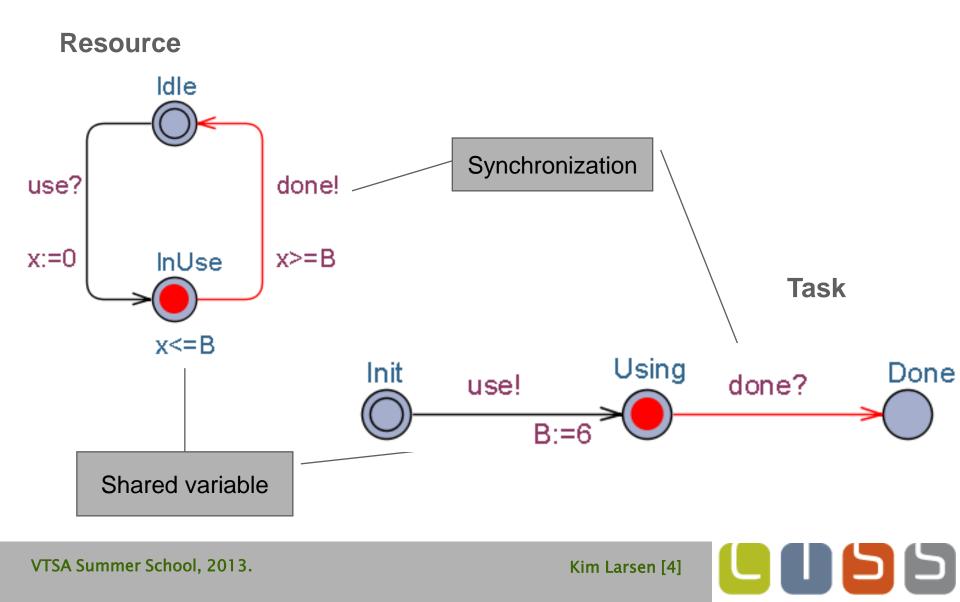
- Timed Automata & UPPAAL
- Symbolic Verification & UPPAAL Engine, Options
- Priced Timed Automata and Timed Games
- Stochastic Timed Automata Statistical Model Checking

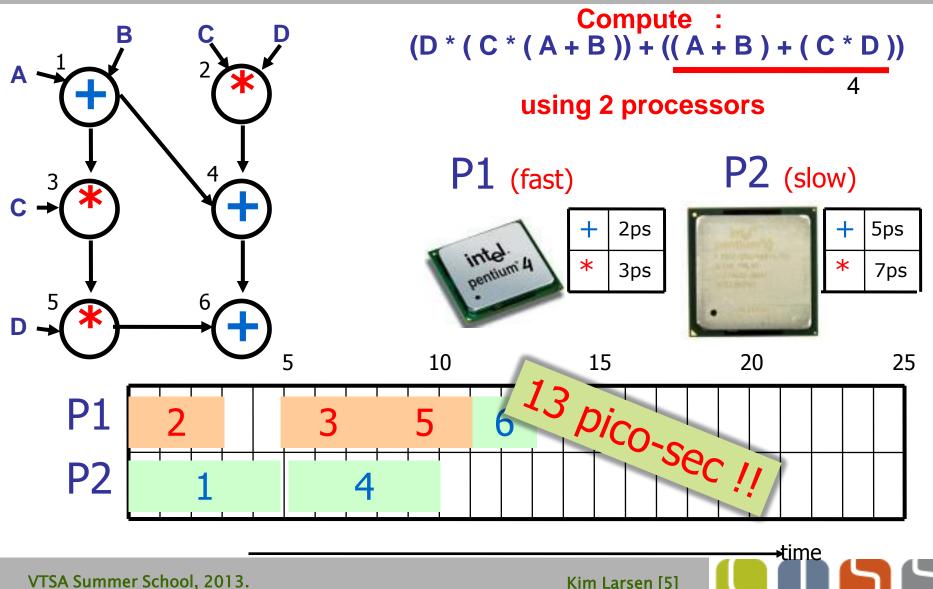
(Lecture+Exercise)⁴



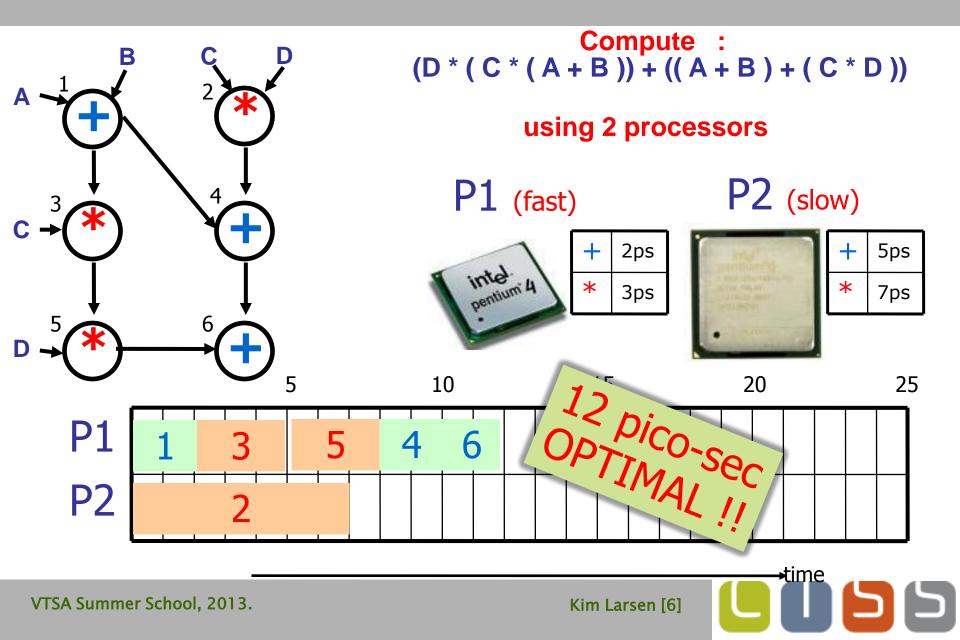
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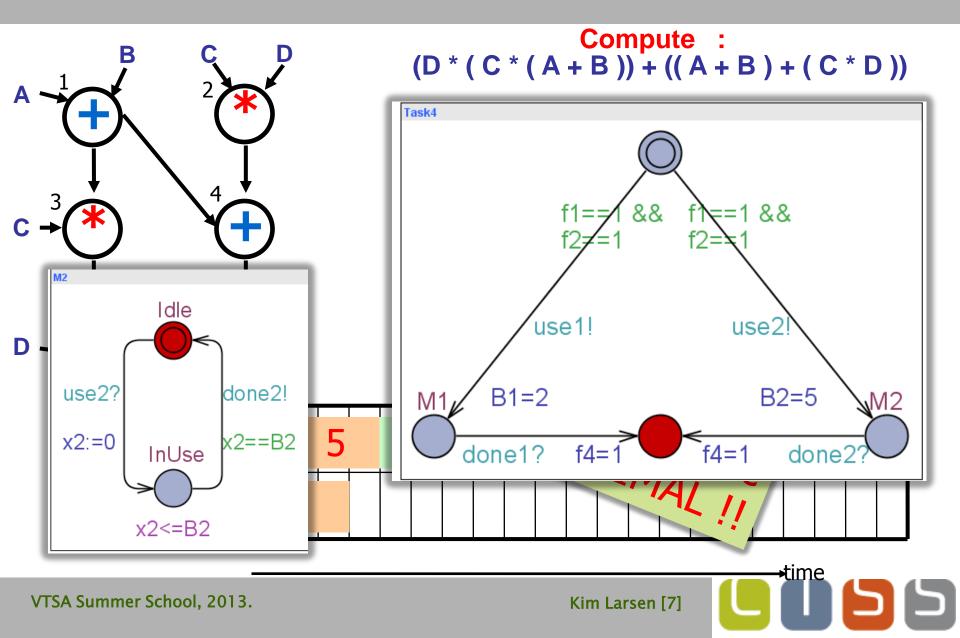
Resources & Tasks

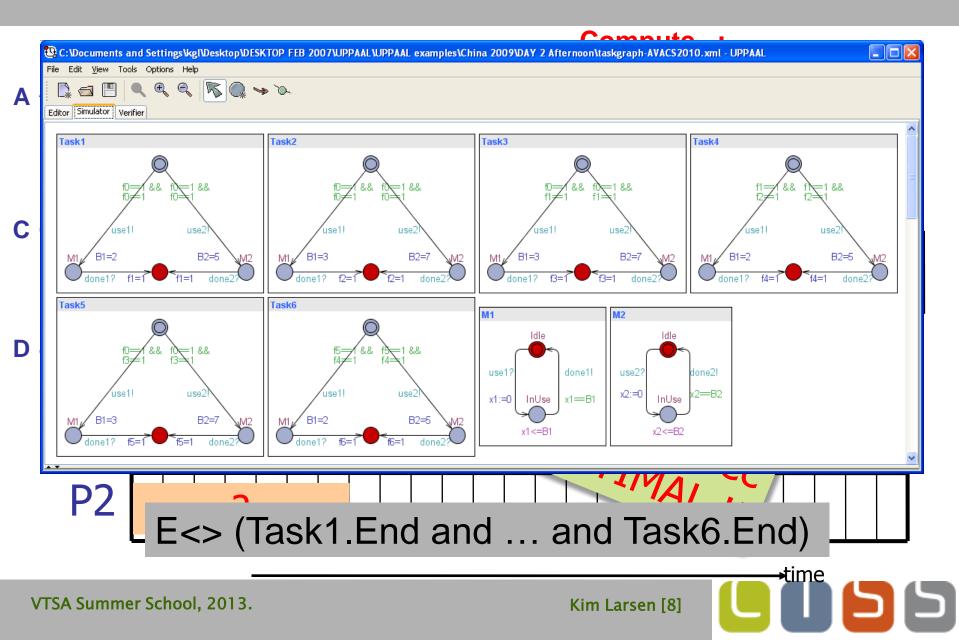




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Experimental Results

name	#tasks	#chains	# machines	optimal	TA
001	437	125	4	1178	1182
000	452	43	20	537	537
018	730	175	10	700	704
074	1007	66	12	891	894
021	1145	88	20	605	612
228	1187	293	8	1570	1574
071	1193	124	20	629	634
271	1348	127	12	1163	1164
237	1566	152	12	1340	1342
231	1664	101	16	t.o.	1137
235	1782	218	16	t.o.	1150
233	1980	207	19	1118	1121
294	2014	141	17	1257	1261
295	2168	965	18	1318	1322
292	2333	318	3	8009	8009
298	2399	303	10	2471	2473



Symbolic A* Branch-&-Bound 60 sec

Abdeddaïm, Kerbaa, Maler

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Jobshop Scheduling

[TACAS'2001]

	Sport	Economy	Local News	Comic Stip
Kim	2. 5 min	4. 1 min	3. 3 min	1. 10 min
Jüri	1. 10 min	2. 20 min	3. 1 min	4. 1 min
Jan	4. 1 min	1. 13 min	3. 11 min	2. 11 min
Wang	1. 1 min	2. 1 min	3. 1 min	4. 1 min

Problem: compute the minimal **MAKESPAN**

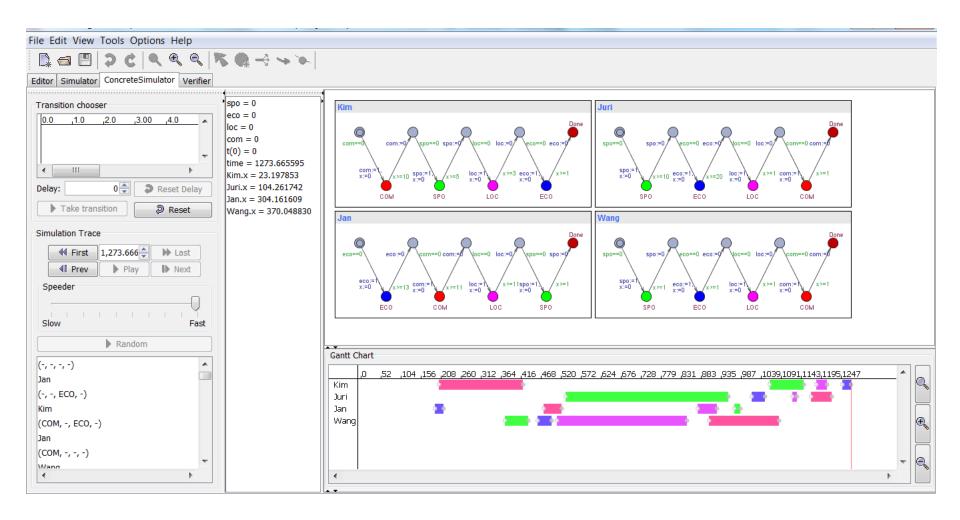
NP-hard

Simulated annealing Shiffted bottleneck Branch-and-Bound Gentic Algorithms

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Jobshop Scheduling in UPPAAL



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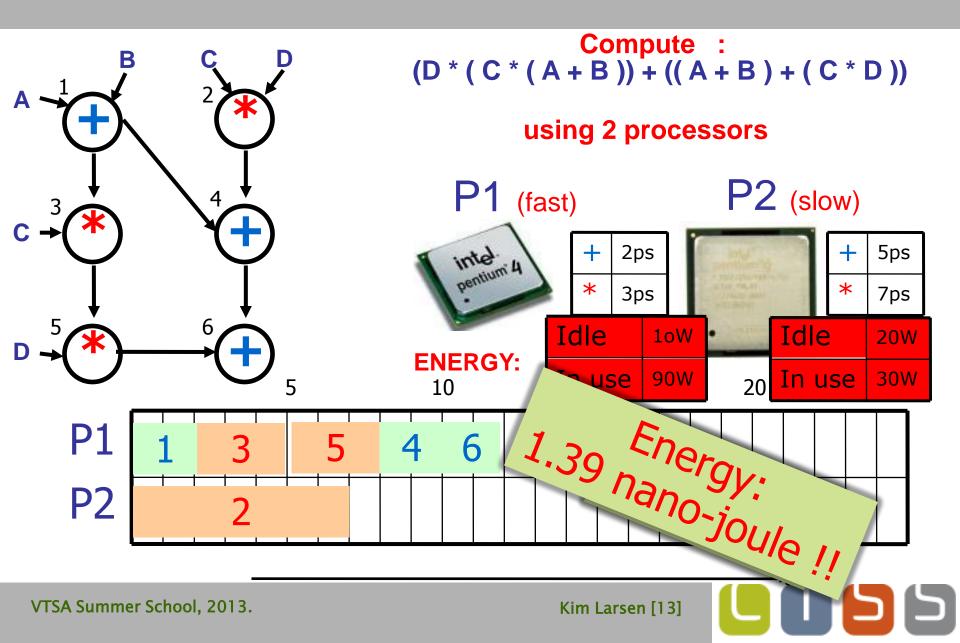
Priced Timed Automata



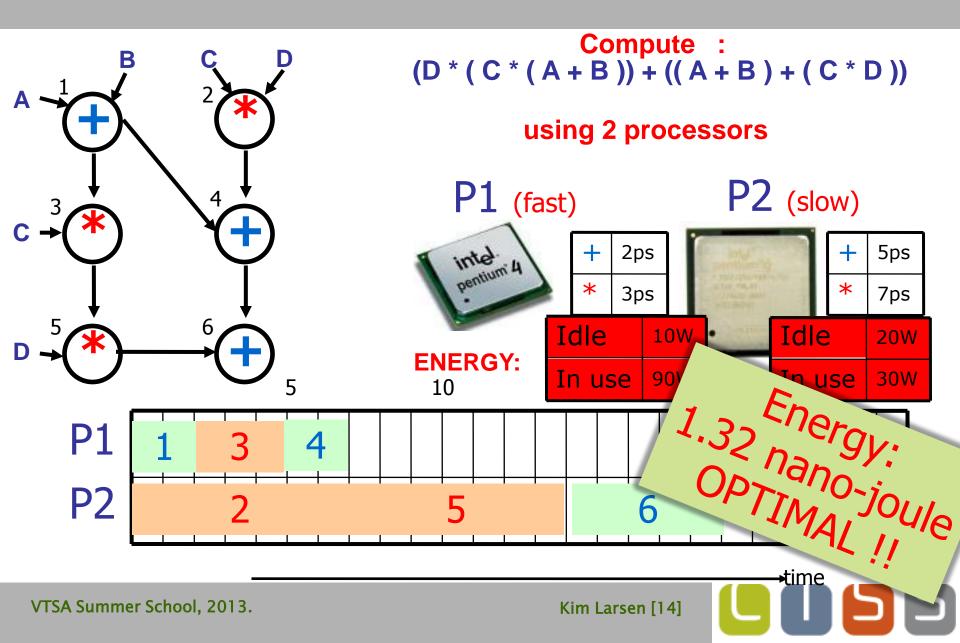




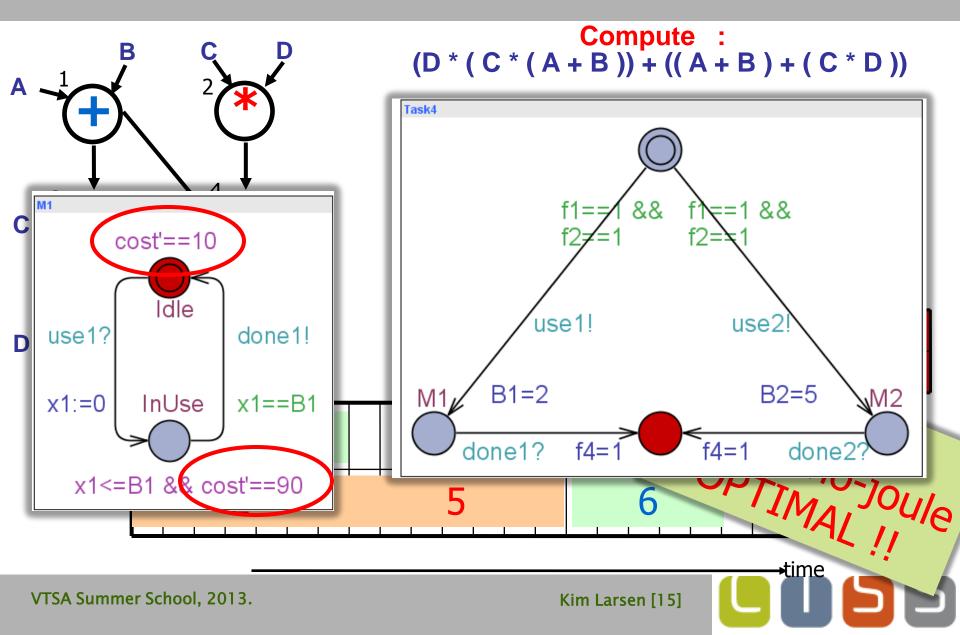
Task Graph Scheduling – Revisited



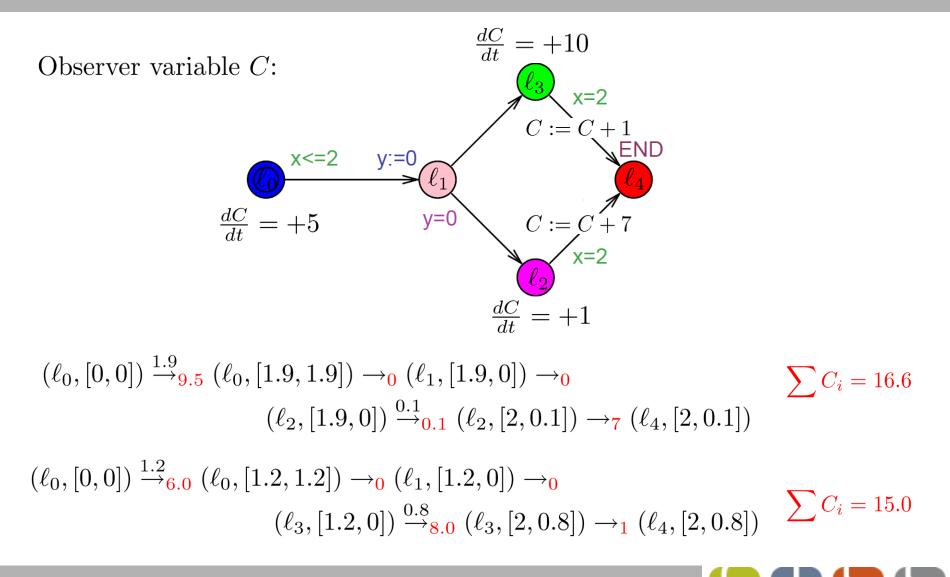
Task Graph Scheduling – Revisited



Task Graph Scheduling – Revisited



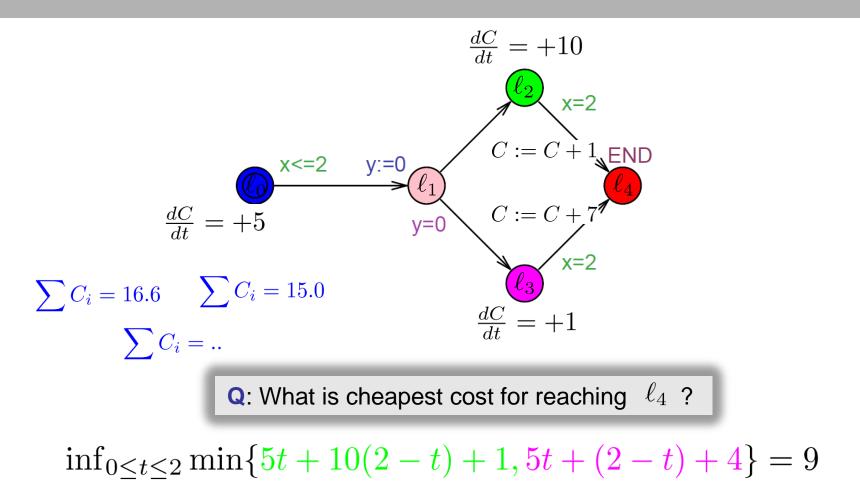
A simple example



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A simple example

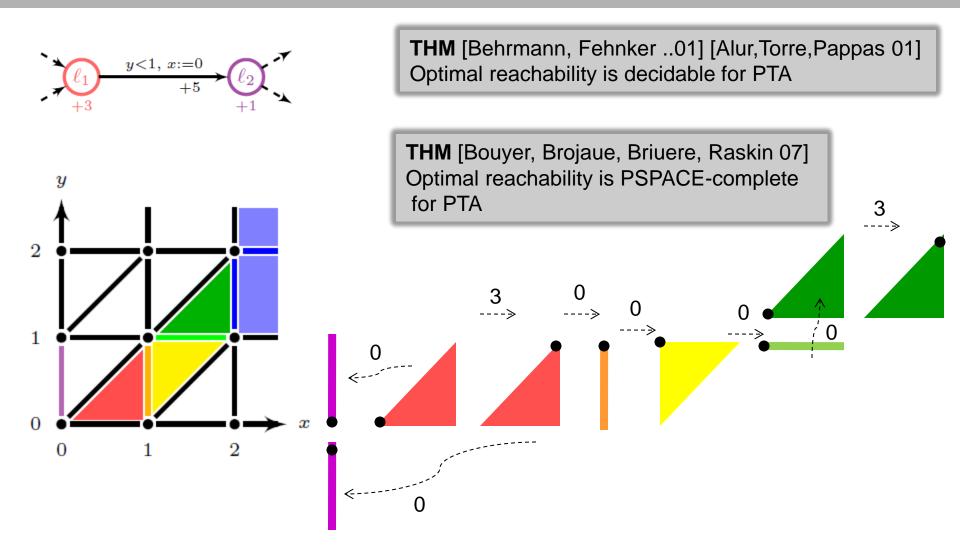


→ strategy: leave immediately ℓ_0 , go to ℓ_3 , and wait there 2 t.u.

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Corner Point Regions



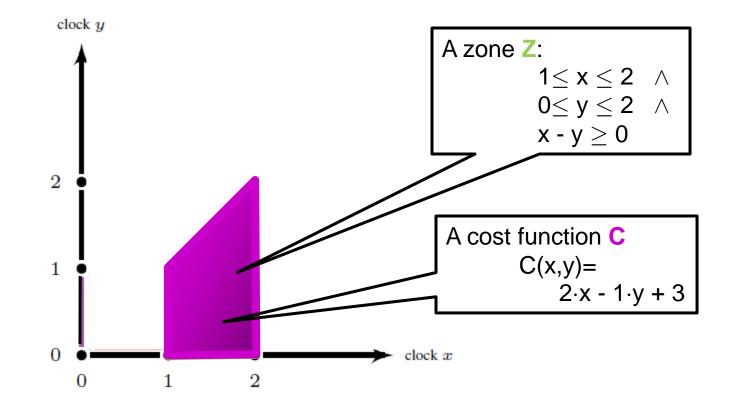
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Priced Zones

[CAV01]

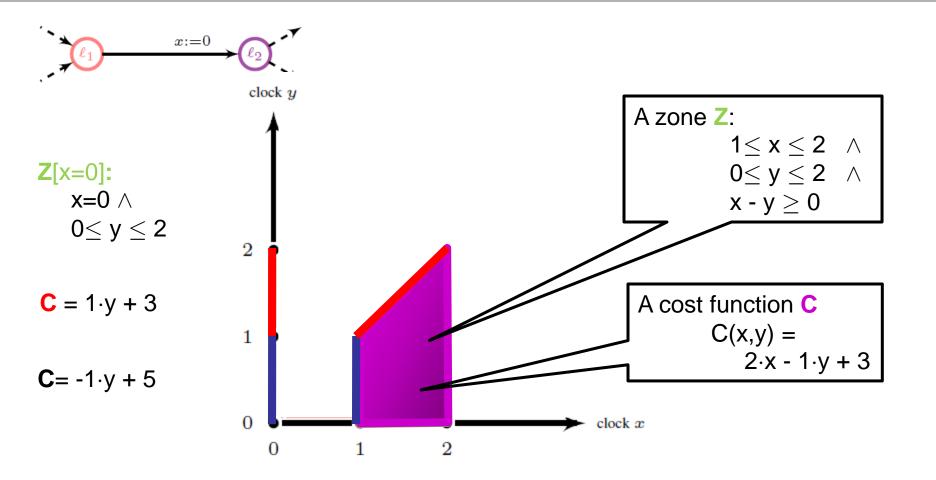


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Priced Zones – Reset



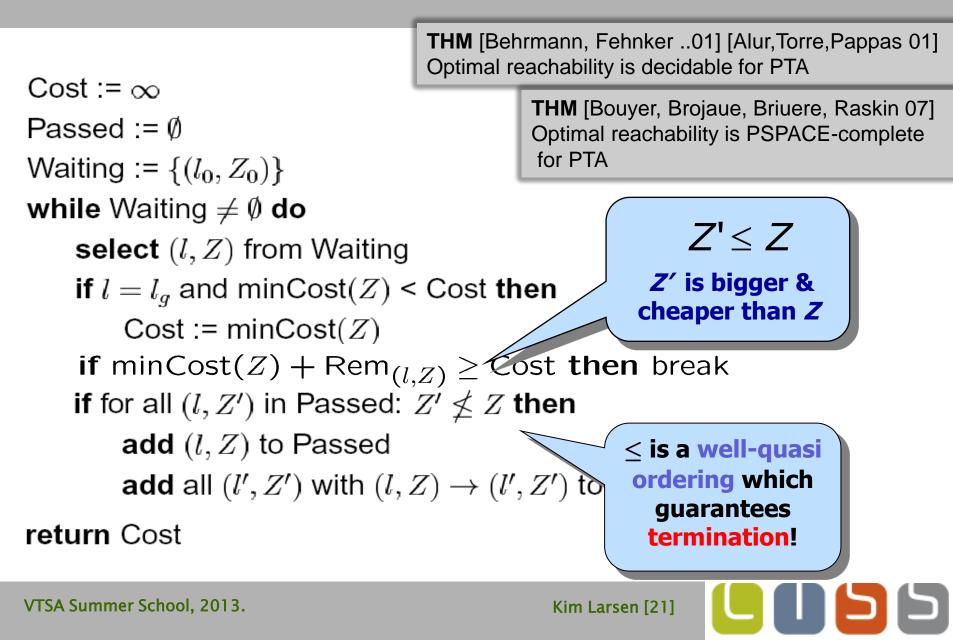
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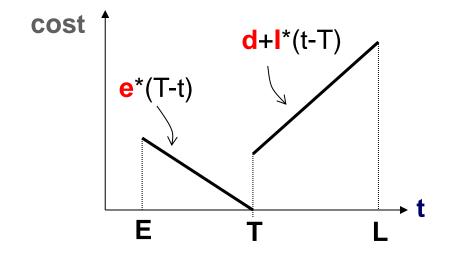


[CAV01]

Symbolic Branch & Bound Algorithm



Example: Aircraft Landing



- E earliest landing time
- **T** target time
- L latest time
- e cost rate for being early
- cost rate for being late
- **d** fixed cost for being late

Runwa



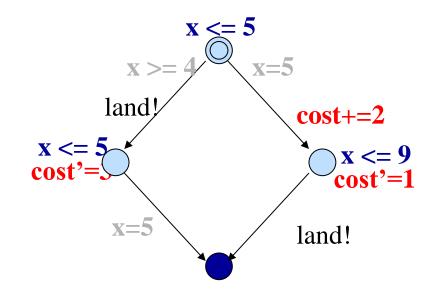
Planes have to keep separation distance to avoid turbulences caused by preceding planes



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Example: Aircraft Landing



- 4 earliest landing time
- **5** target time
- 9 latest time

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- **3** cost rate for being early
- **1** cost rate for being late
- 2 fixed cost for being late

Runway



Planes have to keep separation distance to avoid turbulences caused by preceding planes

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Aircraft Landing

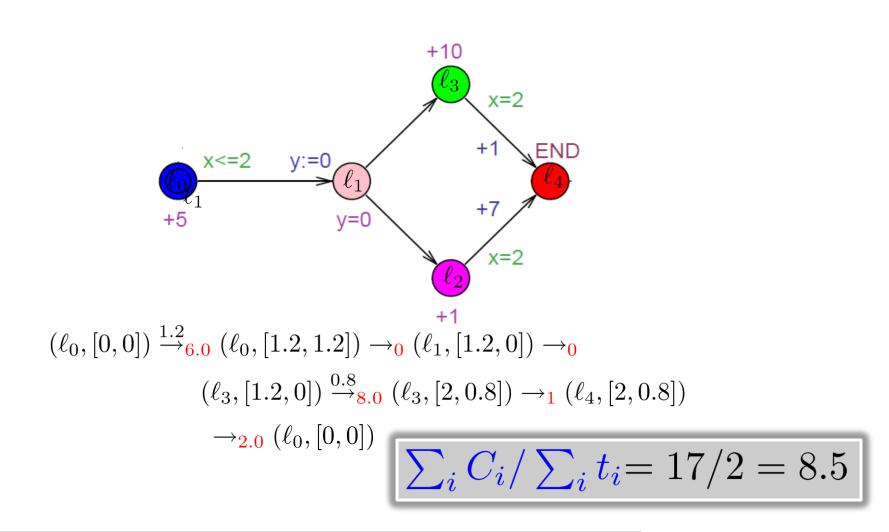
Source of examples: Baesley et al'2000

Π	problem instance	1	2	3	4	5	6	7
	number of planes	10	15	20	20	20	30	44
	number of types	2	2	2	2	2	4	2
1	optimal value	700	1480	820	2520	3100	24442	1550
	explored states	481	2149	920	5693	15069	122	662
	cputime (secs)	4.19	25.30	11.05	87.67	220.22	0.60	4.27
2	optimal value	90	210	60	640	650	554	0
	explored states	1218	1797	669	28821	47993	9035	92
	cputime (secs)	17.87	39.92	11.02	755.84	1085.08	123.72	1.06
3	optimal value	0	0	C	130	170	0	
	explored states	24	46	84	207715	189602	62	N/A
	cputime (secs)	0.36	0.70	1.71	14786.19	12461.47	0.68	
4	optimal value				0	0		
	explored states	N/A	N/A	N/A	65	64	N/A	N/A
	cputime (secs)	-	-	-	1.97	1.53		-

5

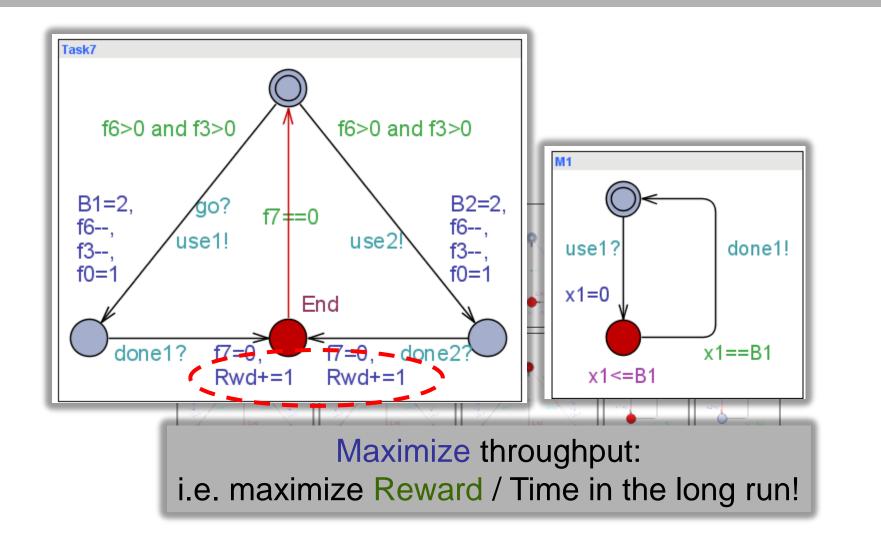
Optimal

Schedule



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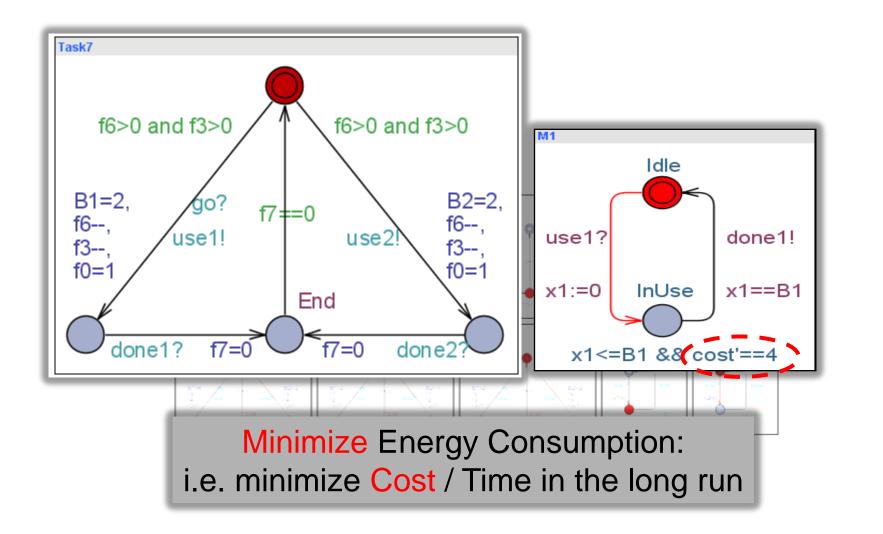
Optimal Infinite Scheduling



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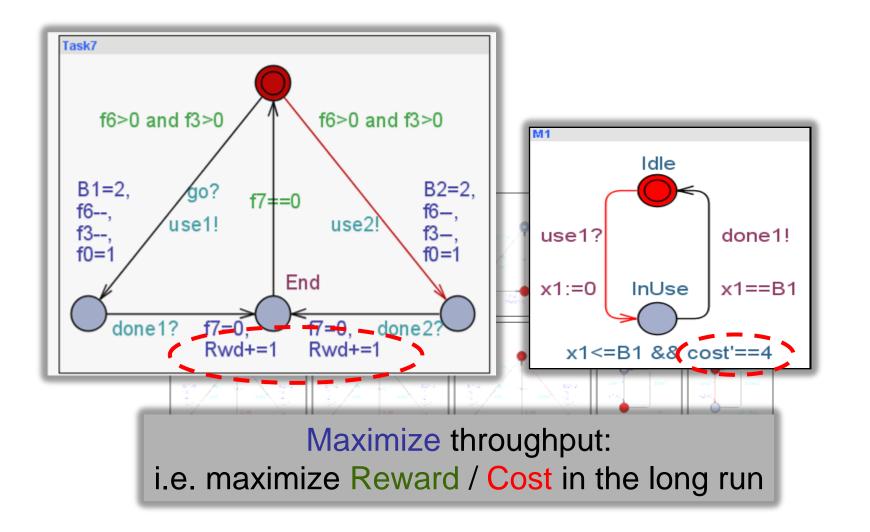
Optimal Infinite Scheduling



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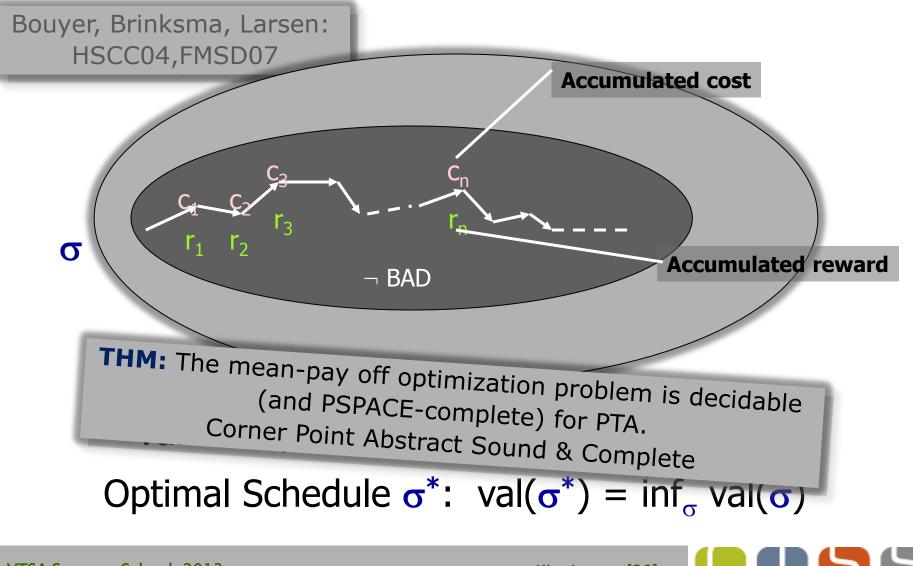
Optimal Infinite Scheduling



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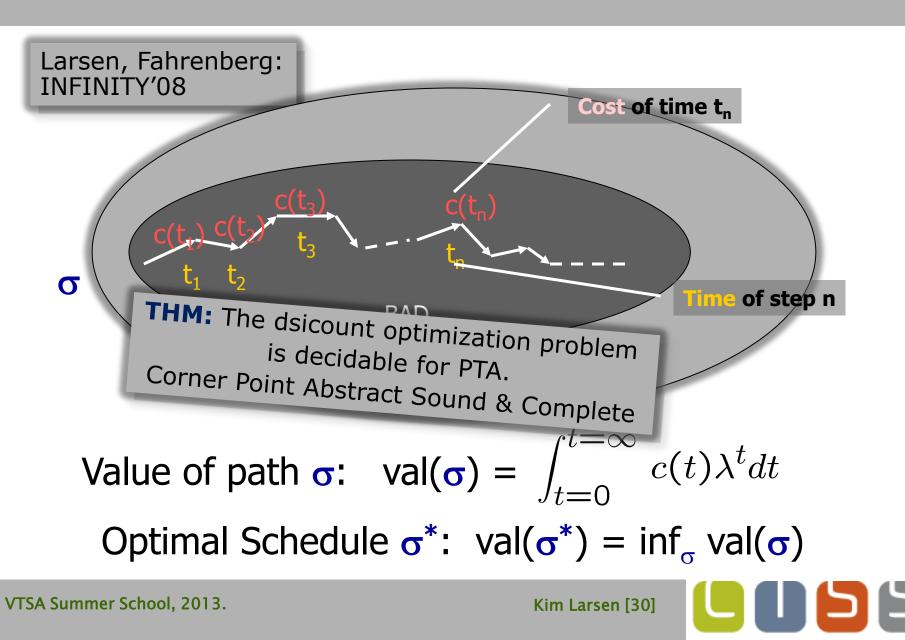
Mean Pay-Off Optimality



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$\label{eq:linear} Discount Optimality \qquad \lambda < 1 : \ \mbox{discounting factor}$



Soundness of Corner Point Abstraction

Lemma

Let Z be a (bounded, closed) zone and let f be a (well-defined) function over Z defined by:

$$f: (t_1, \dots, t_n) \mapsto \frac{a_1 t_1 + \dots + a_n t_n + a}{c_1 t_1 + \dots + c_n t_n + d}$$

then $\inf_Z f$ is obtained at a corner-point of Z (with integer coefficients).

Lemma

Let Z be a (bounded, closed) zone and let f be a function over Z defined by:

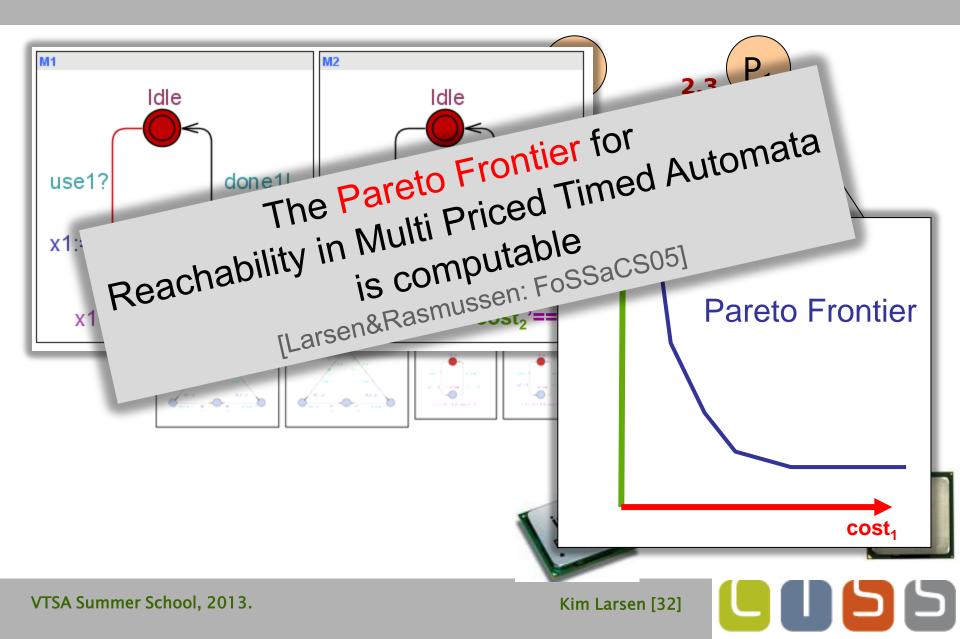
$$f: (t_1, \ldots, t_n) \mapsto a_1 \lambda^{t_1} + \cdots + a_n \lambda^{t_n} + a$$

then $\inf_Z f$ is obtained at a corner-point of Z (with integer coefficients).

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Multiple Objective Scheduling



Energy Automata





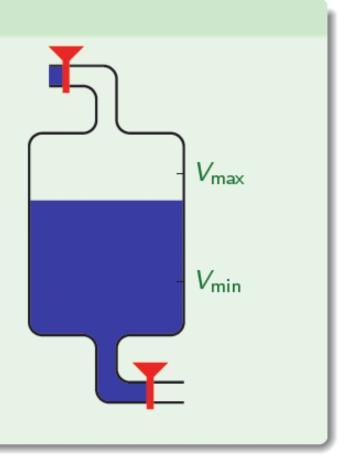


Managing Resources

Example

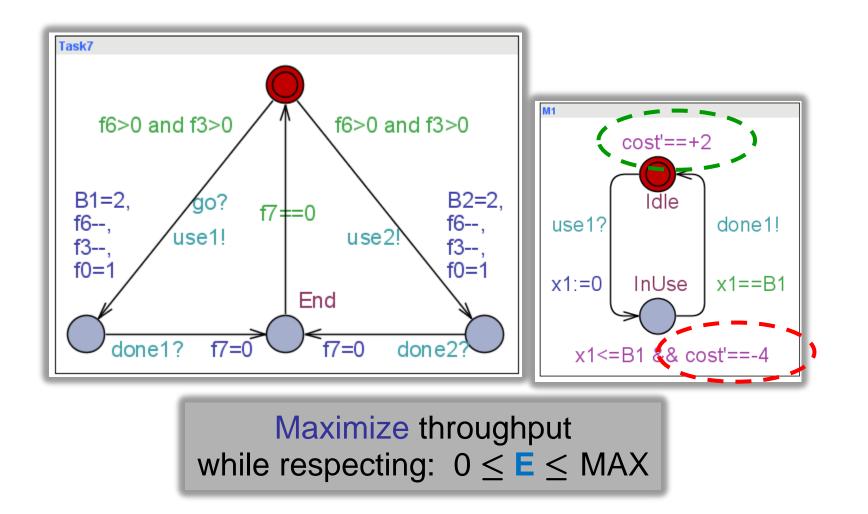
In some cases, resources can both be consumed and regained.

The aim is then to keep the level of resources within given bounds.





Consuming & Harvesting Energy

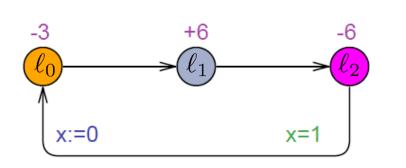


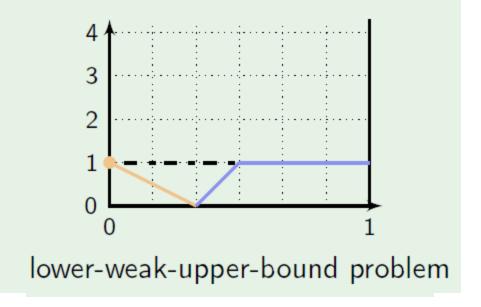
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Energy Constrains

Energy is not only consumed but may also be regained
The aim is to continously satisfy some energy constriants



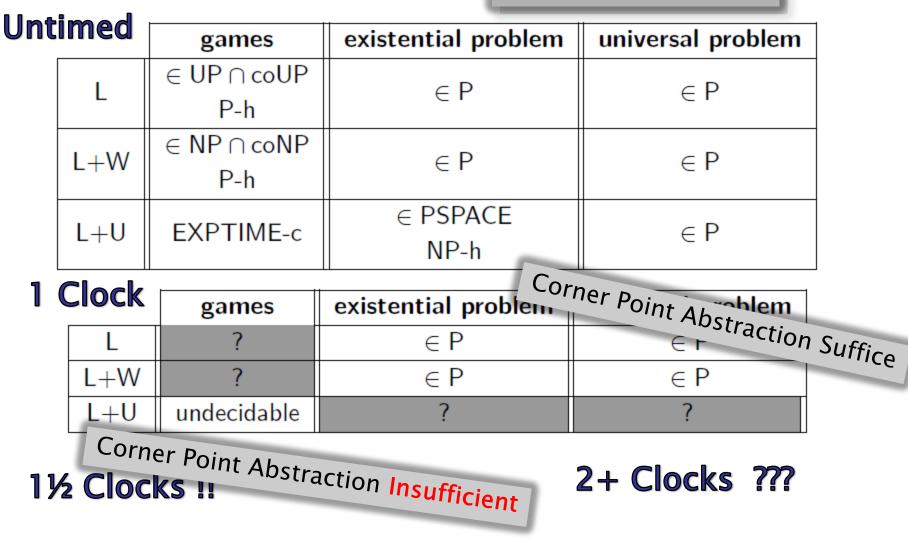


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Results (so far)

Bouyer, Fahrenberg, Larsen, Markey, Srba: FORMATS 2008



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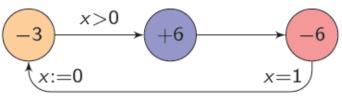
L-Problem for 1-Clock Case

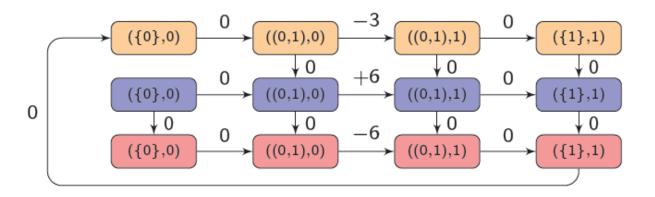
Theorem:

The L-problem is decidable in **PTIME** for **1**-clock PTAs

Proof.

• Corner-point abstraction:





P Bouyer, U Fahrenberg, K Larsen, N Markey,... Infinite runs in weighted timed automata with energy constraints. 2008.

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LU-Problem for 1-Clock Energy Games

Theorem

For 1-clock priced timed games, the existence of a strategy satisfying LU-bounds is **undecidable**

Proof.

- we encode a 2-counter machine:
 - each instruction is encoded as a module;
 - the values c_1 and c_2 of the counters are encoded by energy level

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

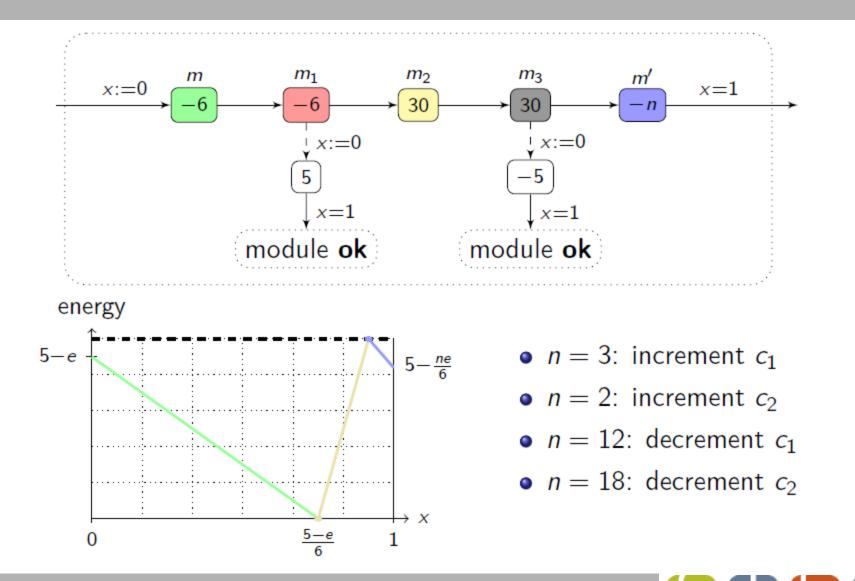
when entering the corresponding module.

P Bouyer, U Fahrenberg, K Larsen, N Markey,... Infinite runs in weighted timed automata with energy constraints. 2008.

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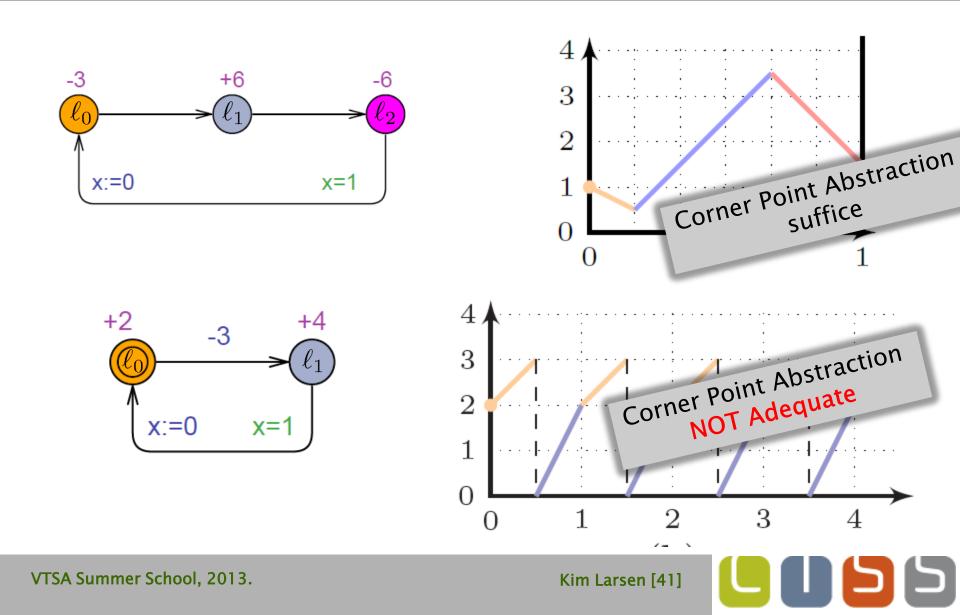
Generic Module for Inc/Dec



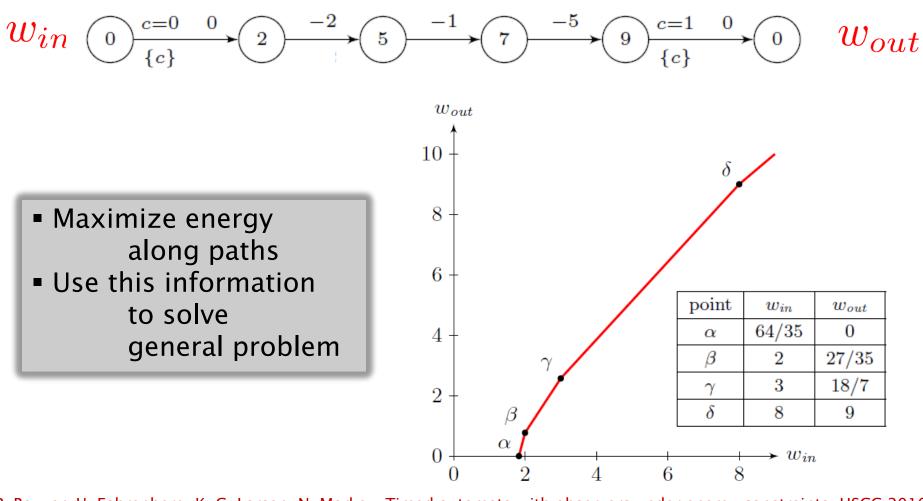
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1½ Clocks = Discrete Updates



New Approach: Energy Functions

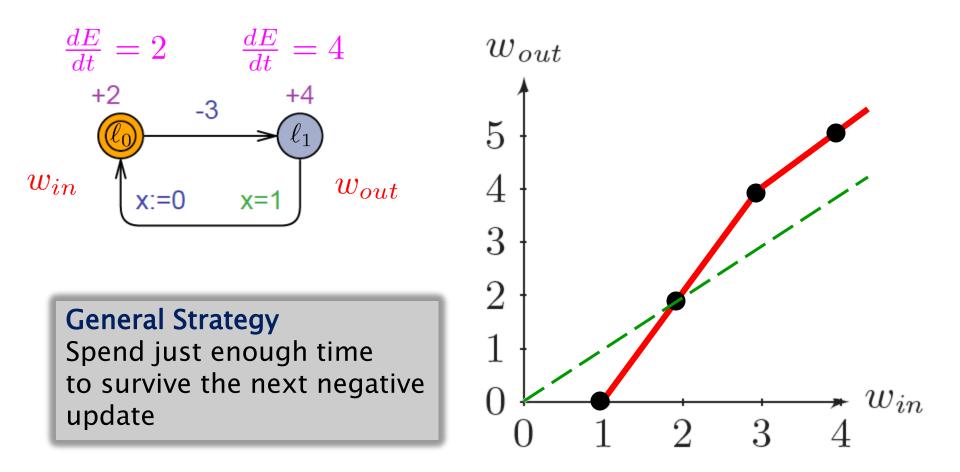


P. Bouyer, U. Fahrenberg, K. G. Larsen, N. Markey: Timed automata with observers under energy constraints. HSCC 2010

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Energy Function

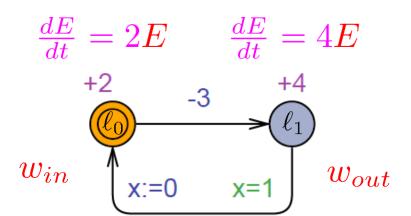


P. Bouyer, U. Fahrenberg, K. G. Larsen, N. Markey: Timed automata with observers under energy constraints. HSCC 2010

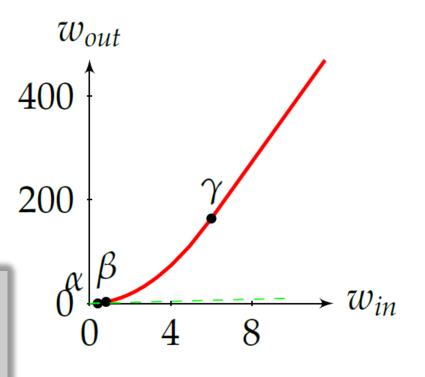
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Exponential PTA



General Strategy Spend just enough time to survive the next negative update so that after next negative update there is a certain positive amount !



Minimal Fixpoint:

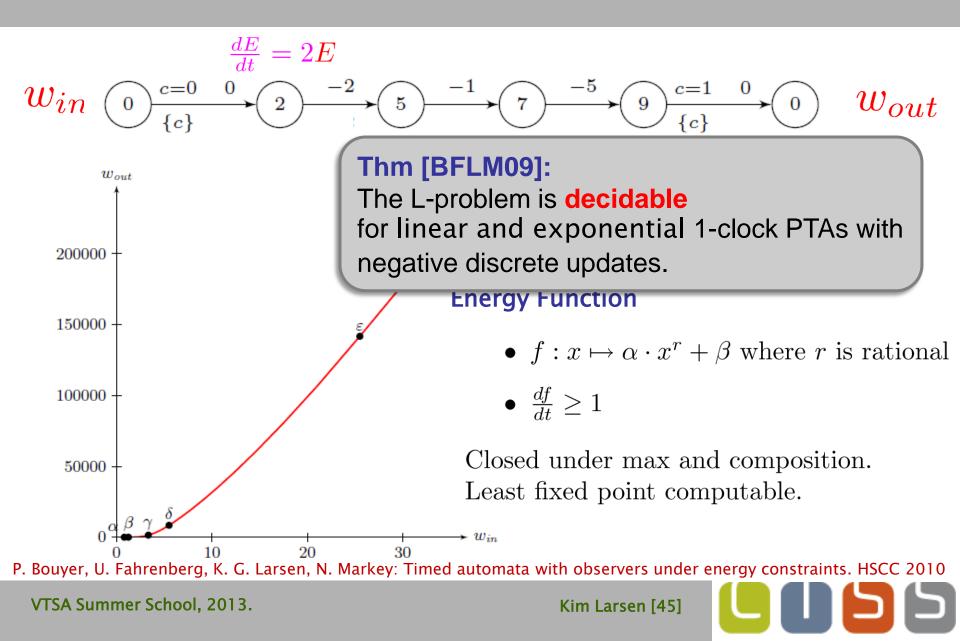
 $\frac{3}{e^2 - 1} \approx 0.47$

P. Bouyer, U. Fahrenberg, K. G. Larsen, N. Markey: Timed automata with observers under energy constraints. HSCC 2010

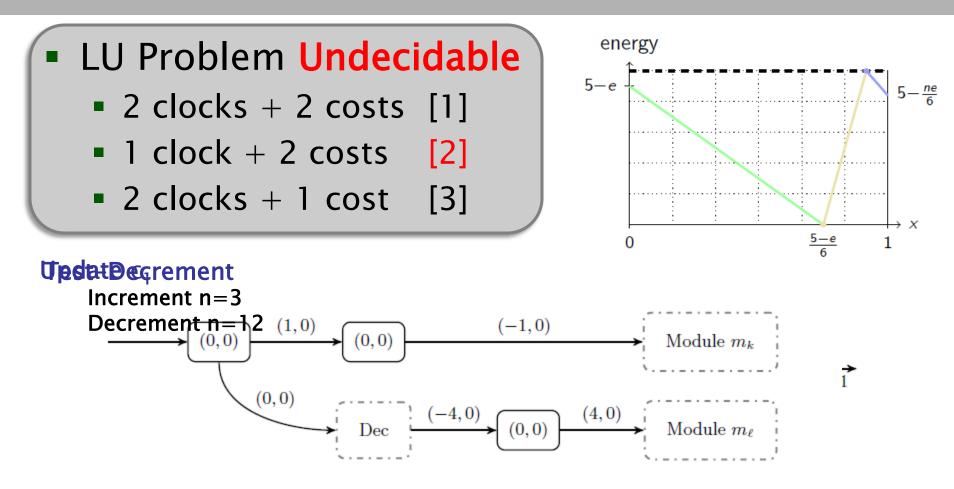
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Exponential PTA



Multiple Costs & Clocks



(1) Karin Quaas. On the interval-bound problem for weighted timed automata. 2011.

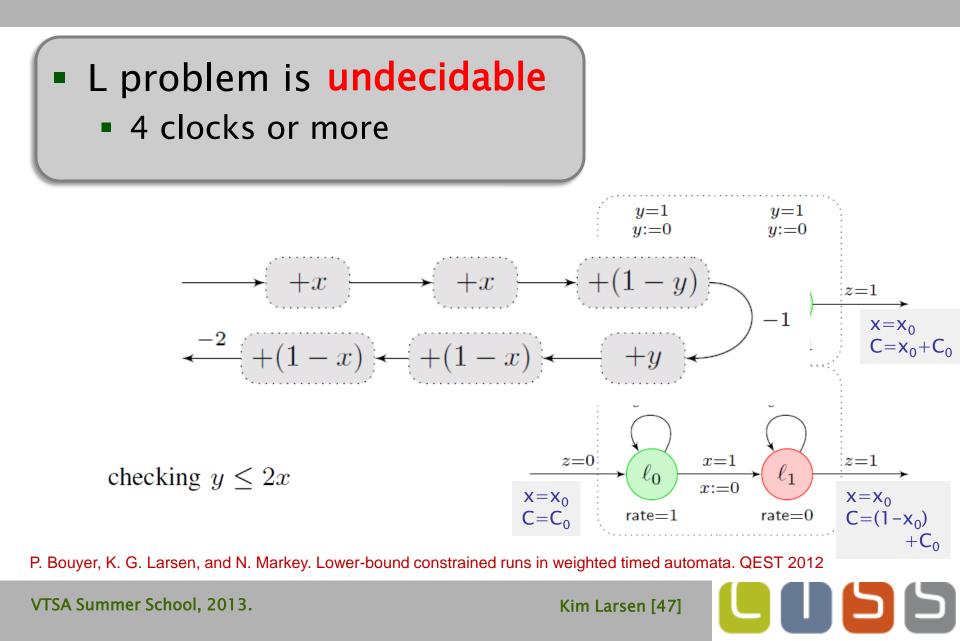
(2) Uli Fahrenberg, Line Juhl, Kim G. Larsen, and Jiri Srba. Energy games in multiweighted automata. 2011

(3) Nicolas Markey. Verification of Embedded Systems – Algorithms and Complexity. 2011.

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Multiple Clocks & 1 Cost



Multiple Costs & O Clocks

# weights	Bound	Existential	Universal	Game
One	L	∈ P [4]	∈ P [4]	€UP∩coUP[4]
	LW	€ P [4]	∈ P [4]	$\in NP \cap coNP$ [4]
	LU	NP-hard [4], \in PSPACE [4]	€P[4]	EXPTIME-complete [4]
Fixed $(k > 1)$	L	NP-hard,	εP	EXPTIME-hard,
		$\in k$ -EXPTIME [3]	(Remark 18)	$\in k$ -EXPTIME [3]
		(Remark 17)		(Remark 19)
	LW	NP-hard, \in PSPACE	εP	EXPTIME-complete
		PSPACE-complete for $k \ge 4$	(Remark 18)	(Remark 21)
		(Remark 20)		
	LU	PSPACE-complete	εP	EXPTIME-complete
		(Remark 20)	(Remark 18)	(Remark 21)
Arbitrary	L	EXPSPACE-complete	εP	EXPSPACE-hard (from EL)
		(Theorem 9)	(Remark 18)	decidable [3]
	LW	PSPACE-complete	εP	EXPTIME-complete
		(Theorem 9)	(Remark 18)	(Remark 21)
	LU	PSPACE-complete	εP	EXPTIME-complete
		(Theorem 9)	(Remark 18)	(Remark 21)

Uli Fahrenberg, Line Juhl, Kim G. Larsen, and Jiri Srba. Energy games in multiweighted automata. 2011

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Conclusion

- Priced Timed Automata a uniform framework for modeling and solving dynamic ressource allocation problems!
- Not mentioned here:
 - Model Checking Issues (ext. of CTL and LTL).
- Future work:
 - Zone-based algorithm for optimal infinite runs.
 - Approximate solutions for priced timed games to circumvent undecidablity issues.
 - Open problems for Energy Automata.
 - Approximate algorithms for optimal reachability

Timed Games

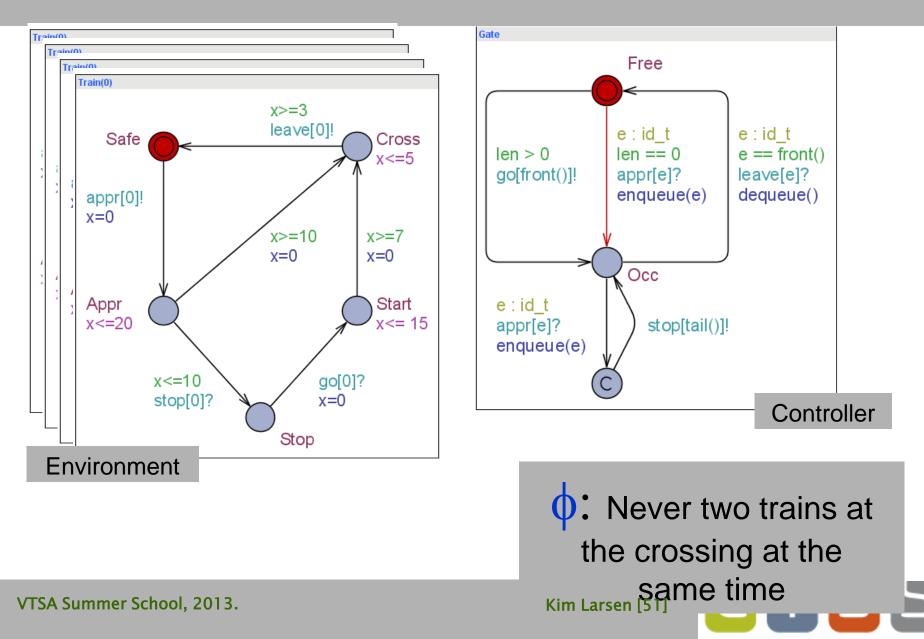


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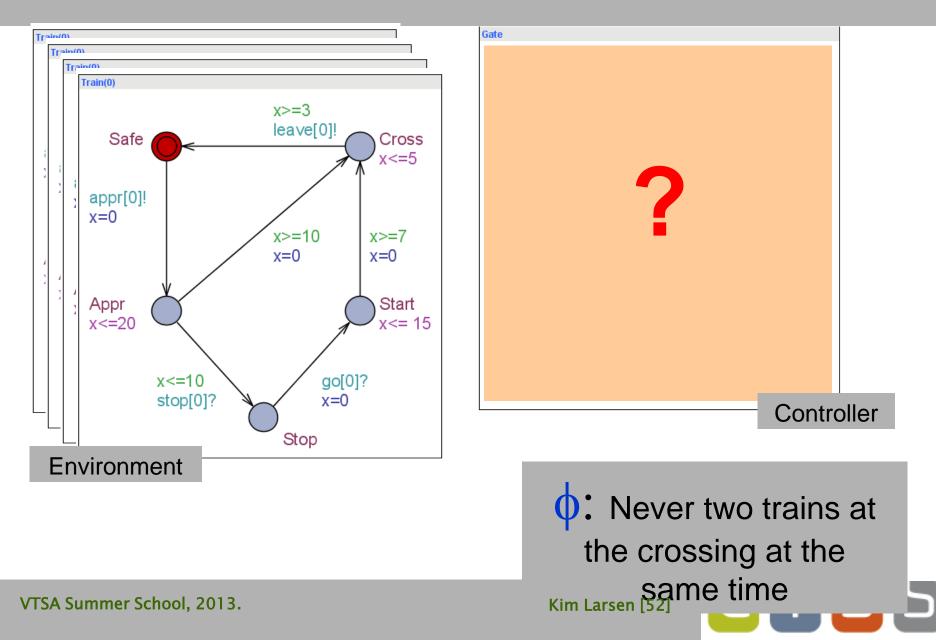


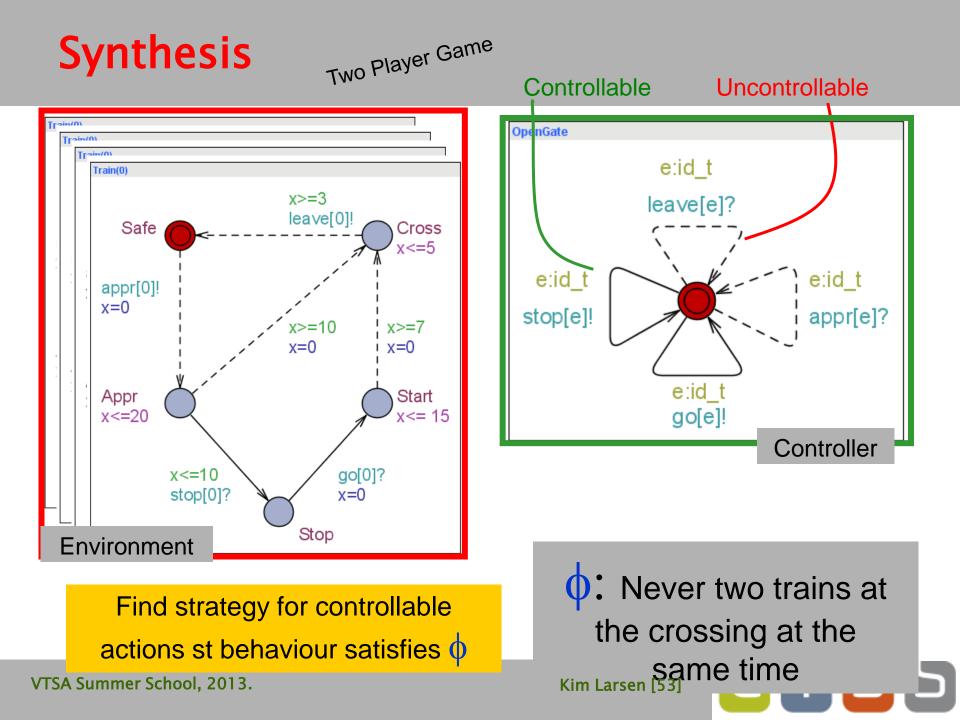


Model Checking

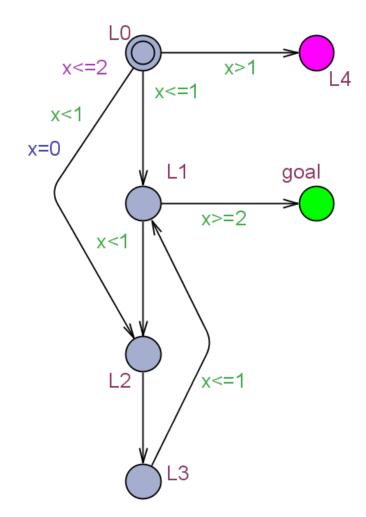


Synthesis





Timed Automata & Model Checking



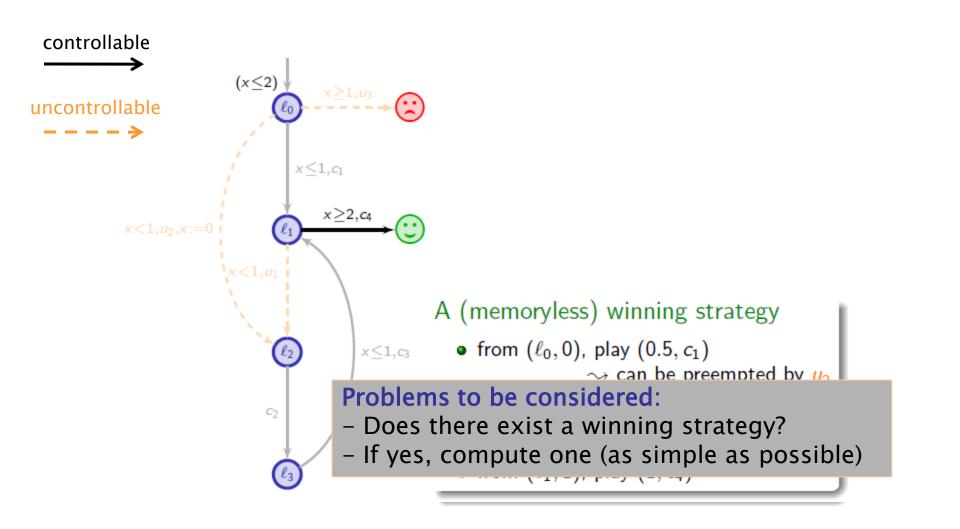
State (L1, x=0.81) Transitions (L1, x=0.81) -2.1 ->(L1, x=2.91) ->(goal, x=2.91)

> E⟨⟩ goal ? A⟨⟩ goal ? A[] ¬ L4 ?

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Timed Game Automata & Synthesis



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Decidability of Timed Games

Theorem [AMPS98, HK99]

Reachability and safety timed games are decidable and EXPTIME-complete. Furthermore memoryless and "region-based" strategies are sufficient.

 \sim classical regions are sufficient for solving such problems

Theorem [AM99,BHPR07,JT07]

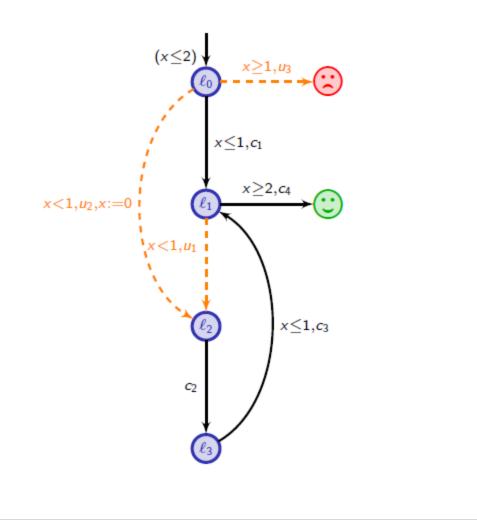
Optimal-time reachability timed games are decidable and EXPTIME-complete.

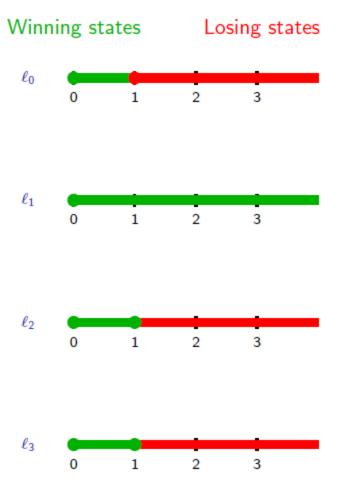
[AM99] Asarin, Maler. As soon as possible: time optimal control for timed automata (HSCC'99).
 [BHPR07] Brihaye, Henzinger, Prabhu, Raskin. Minimum-time reachability in timed games (ICALP'07).
 [JT07] Jurdziński, Trivedi. Reachability-time games on timed automata (ICALP'07).

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Computing Winning States





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Reachability Games

Backwards Fixed-Point Computation

Х

Y

 $Pred_t(X,Y)$

Definitions

$$\pi(X) = \text{Pred}_{t}[X \cup c\text{Pred}(X), u\text{Pred}(X^{C})]$$

Theorem:

The set of winning states is obtained as the least fixpoint of the function: $X \mapsto \pi(X) \cup Goal$

Symbolic On-the-fly Algorithms for Timed Games [CDF+05, BCD+07]

is the set of (concrete) goal states; $-E = \{S \stackrel{\leftarrow}{\hookrightarrow} S', S \stackrel{u}{\twoheadrightarrow} S'\}$ the (finite) set of symbolic transitions (controlla $-Waiting \subseteq E$ is the list of symbolic transitions waiting to be range of the passed symbolic states; $-\frac{Win[S] \subseteq S}{\text{ is the subset of } S \text{ currently known to be winning}} - Depend[S] \subseteq E$ indicates the edges (predecessors) of S which mu information about S is obtained. Main: $Main:$	$\begin{array}{l} -E = \{S \xrightarrow{c} S', S \xrightarrow{u} S'\} \\ \text{the (finite) set of symbolic transitions (controllation of the symbolic transitions waiting to be preserved of the symbolic transitions waiting to be preserved of the symbolic states; \\ -Wain[S] \subseteq S \\ \text{is the subset of } S \text{ currently known to be winning} \\ -Depend[S] \subseteq E \\ \text{indicates the edges (predecessors) of } S \text{ which multiple} \end{array}$	$\begin{split} Win[S_0] &\leftarrow S_0 \cap (\{\text{Goal}\} \times \mathbb{R}^X_{\geq 0}); \\ Depend[S_0] &\leftarrow \emptyset; \\ \\ \hline \textbf{Main:} \\ \textbf{while} ((Waiting \neq \emptyset) \land (s_0 \notin Win[S_0])) \textbf{ do} \\ e &= (S, \alpha, S') \leftarrow pop(Waiting); \\ \textbf{if } S' \notin Passed \textbf{ then} \\ Passed \leftarrow Passed \cup \{S'\}; \\ Depend[S'] \leftarrow \{(S, \alpha, S')\}; \\ Win[S'] \leftarrow S' \cap (\{\text{Goal}\} \times \mathbb{R}^X_{\geq 0}); \\ Waiting \leftarrow Waiting \cup \{(S', \alpha, S'') \mid S'' = \text{Post}_{\alpha}(S')^{\nearrow}\}; \end{split}$
$ \begin{array}{c} \text{symbolic version of on-the-fly MC algorithm} \\ \text{for modal mu-calculus} \\ \text{Liu & Smolka 98} \end{array} \\ \begin{array}{c} \text{e} \ (* \ \text{reevaluate } *)^{a} \\ \text{Win}^{*} \leftarrow \operatorname{Pred}_{t}(Win[S] \cup \bigcup_{S \xrightarrow{c} \to T} \operatorname{Pred}_{e}(Win[T]), \\ \bigcup_{S \xrightarrow{u} \to T} \operatorname{Pred}_{u}(T \setminus Win[T])) \cap S; \\ \text{f} \ (Win[S] \subsetneq Win^{*}) \ \text{then} \\ Waiting \leftarrow Waiting \cup Depend[S]; Win[S] \leftarrow Win^{*}; \\ Depend[S'] \leftarrow Depend[S'] \cup \{e\}; \\ \text{endif} \\ \text{endwhile} \end{array} $	for modal mu-calculus	gorithm e (* reevaluate *) ^{<i>a</i>} $Win^* \leftarrow \operatorname{Pred}_t(Win[S] \cup \bigcup_{S \xrightarrow{c} \to T} \operatorname{Pred}_c(Win[T]), \bigcup_{S \xrightarrow{u} \to T} \operatorname{Pred}_u(T \setminus Win[T])) \cap S;$ f $(Win[S] \subsetneq Win^*)$ then $Waiting \leftarrow Waiting \cup Depend[S]; Win[S] \leftarrow Win^*;$ $Depend[S'] \leftarrow Depend[S'] \cup \{e\};$ endif

VTSA-SummereSchoold, 20eu3y, Larsen, Lime. Efficient on-the-fly algorithmskipp thansely is 9 f timed games (CONCUR'05). [BCD+07] Berhmann, Cougnard, David, Fleury, Larsen, Lime. Uppaal-Tiga: Time for playing games! (CAV'07).

UPPAAL Tiga [CDF+05, BCD+07]

- Reachability properties:
 - control: A[pUq] until
 - control: $A\langle\rangle q \Leftrightarrow$ control: A[true U q]
- Safety properties:
 - control: A[p W q] weak until
 - control: A[] p ⇔ control: A[p W false]
- Time-optimality :
 - control_t*(u,g): A[p U q]
 - u is an upper-bound to prune the search
 - g is the time to the goal from the current state

[CDF+05] Cassez, David, Fleury, Larsen, Lime. Efficient on-the-fly algorithms for the analysis of timed games (CONCUR'05). [BCD+07] Berhmann, Cougnard, David, Fleury, Larsen, Lime. Uppaal-Tiga: Time for playing games! (CAV'07).

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Kim Larsen [60]

UPPAAL Tiga

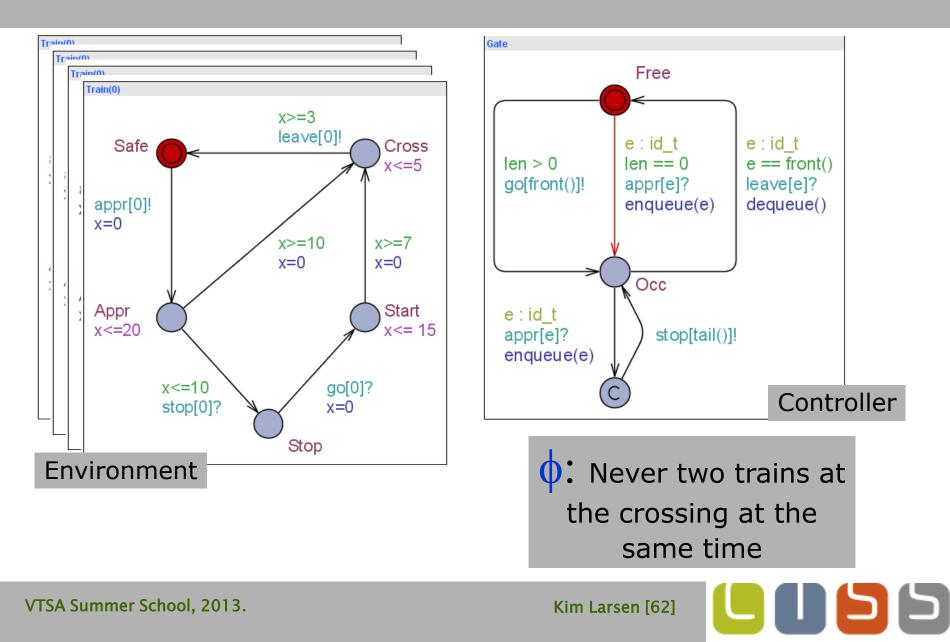
C:/Documents and Settings/kgl/Desktop/DESKTOP FEB 2007/UPPAAL/UPF	AAL examples/China 2009/DAY 3/concur.xml - UPPAAL 🛛 🔲 🔲
ile Edit View Tools Options Help	
<u> </u>	
Editor Simulator Verifier	
Drag out Drag out	
Transition chooser $t(0) = 0$	Main
Main.x = 0.00000	10-
0.0 ,1.0 ,2.0 ,3.00 ,4.0	
Main	x<=2 x>1 L4
Main Para	/ x<=1
	x<1 /
	x=0 /
	L1 goal
Delay: 0 🗢 🔊 Reset	
Take transition	\ <u>x>=2</u>
Trace controls	`, x<1 i `\
First 0 🗢 🕪 Last	
Prev Play Next	
Speeder	
Slow Fast	L2 /x<=1
▶ Random	
Simulation Trace	↓ /
(L0)	L3
	DEMO

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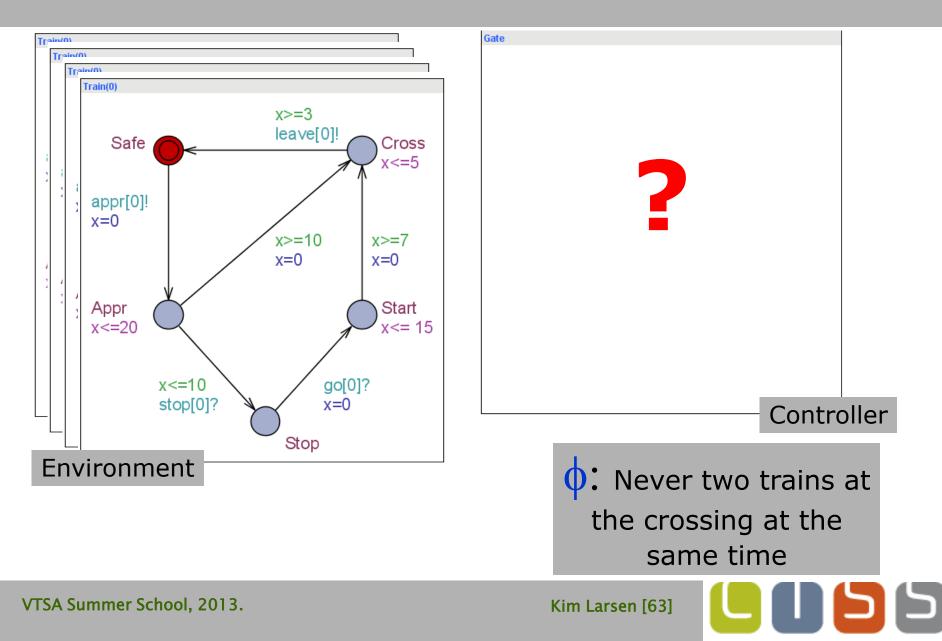
Kim Larsen [61]

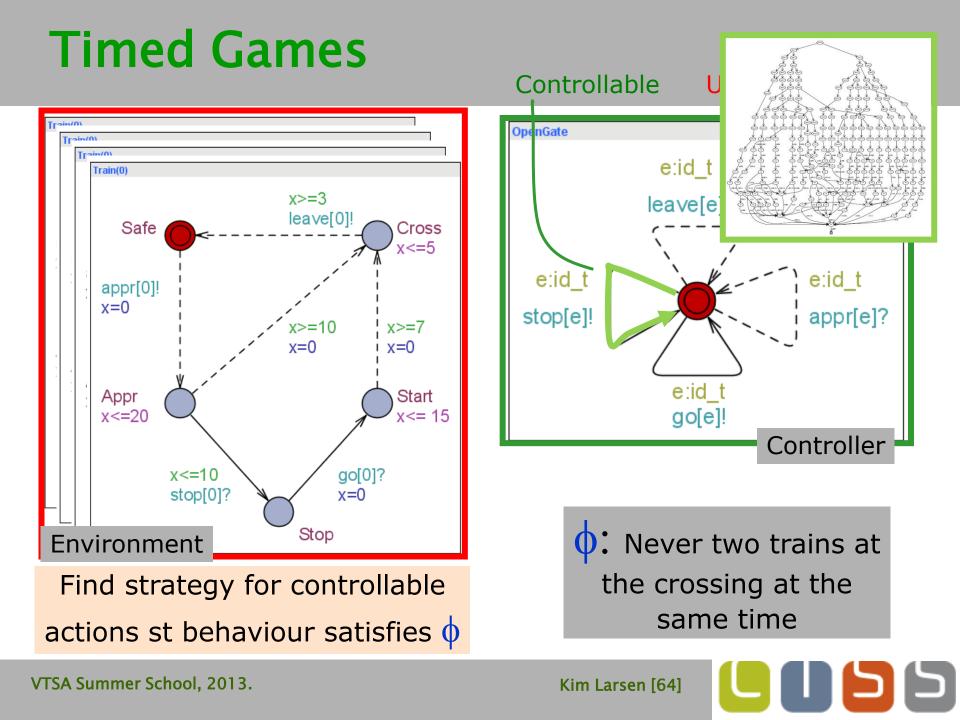
55

Model Checking (ex Train Gate)



Synthesis (ex Train Gate)

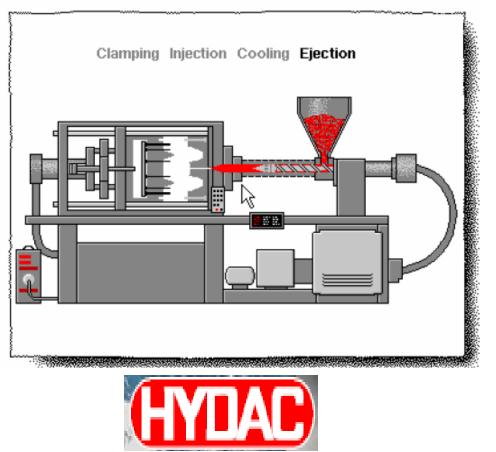




Plastic Injection Molding Machine



[CJL+09]



- Robust and optimal control
- Tool Chain
 - Synthesis: UPPAAL TIGA
 - Verification: **PHAVer**
 - Performance: SIMULINK
- 40% improvement of existing solutions..

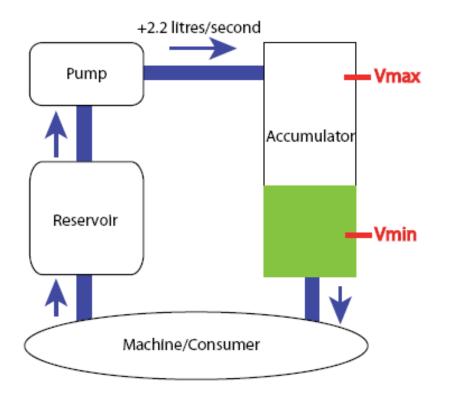
[CJL+09] Cassez, Jessen, Larsen, Raskin, Reynier.Automatic Synthesis of Robust and Optimal Controllers – An Industrial Case Study (HSCC'09).

VTSA Summer School, 2013.

Kim Larsen [65]

Oil Pump Control Problem





 R1: stay within safe interval [4.9,25.1]

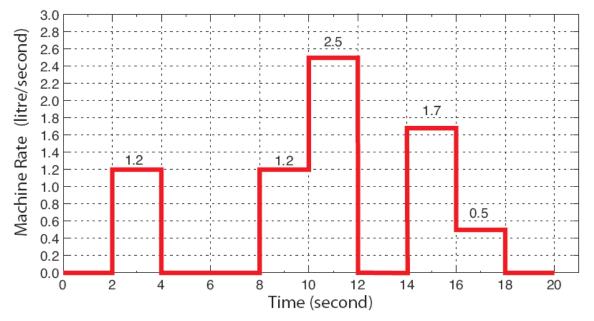
 R2: minimize average/overall oil volume

$$\int_{t=0}^{t=T} v(t) dt / T$$

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The Machine (consumption)



- Infinite cyclic demand to be satisfied by our control strategy.
- P: latency 2 s between state change of pump

• F: noise 0.1 l/s



Juasiomodu

Abstract Game Model

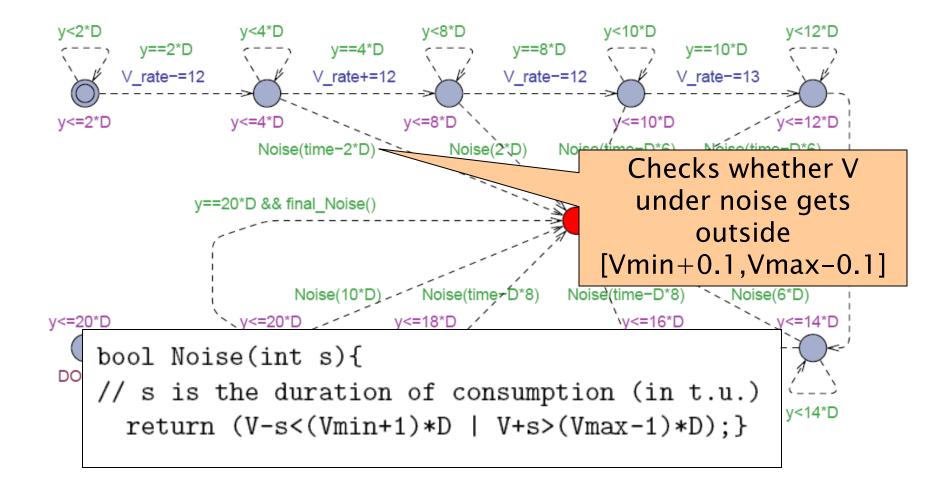


- UPPAAL Tiga offers games of perfect information
- Abstract game model such that states only contain information about:
 - Volume of oil at the beginning of cycle
 - The ideal volume as predicted by the consumption cycle
 - Current time within the cycle
 - State of the Pump (on/off)
 - Discrete model

D				
V, V_rate				
V_acc				
time				

Machine (uncontrollable)

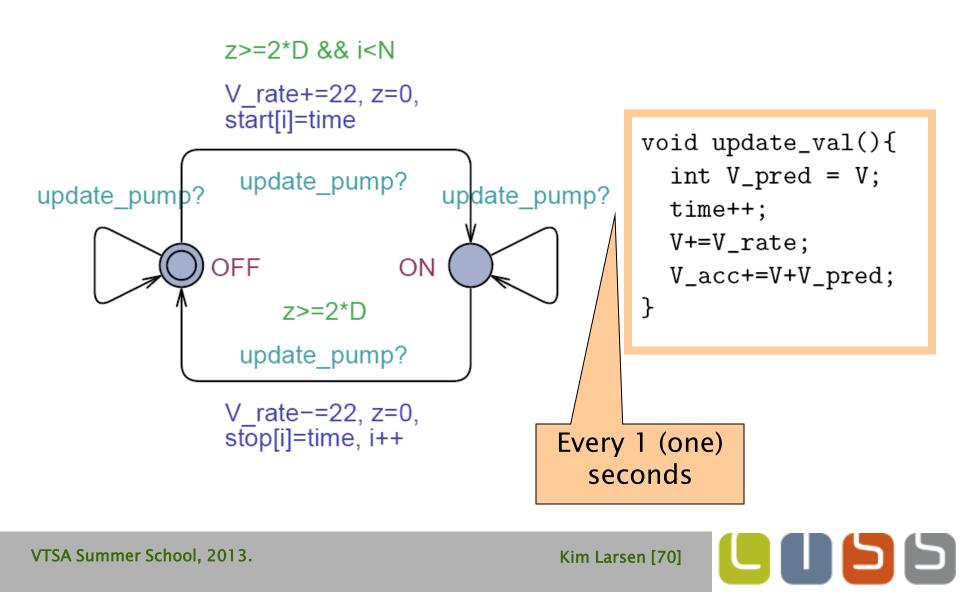




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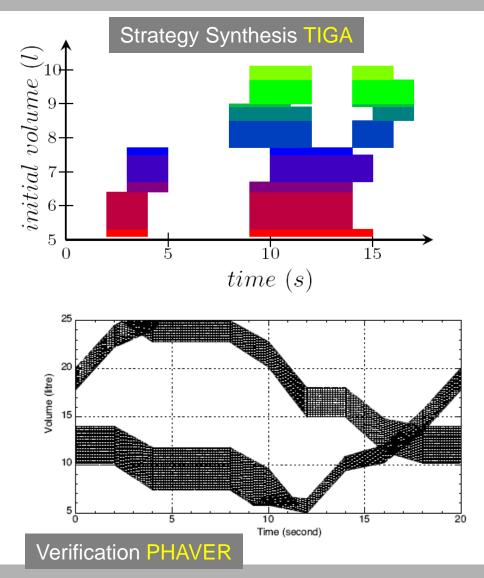
Pump (controllable)

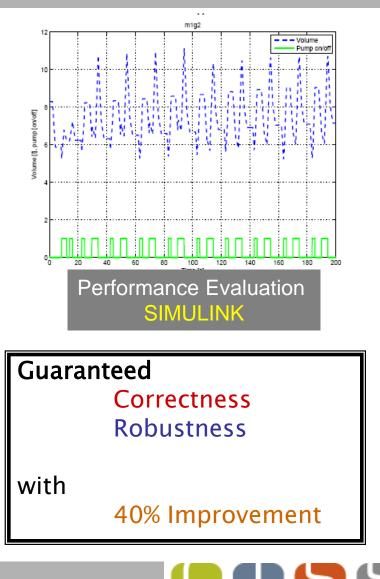


Luasiomodo

Tool Chain







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Kim Larsen [71]

LAB Exercises

www.cs.aau.dk/~kgl/Shanghai2013

Exercise 28 (Jobshop Scheduling Part 1) Exercise 19 (Train Gate Part 1)



