### Probabilistic automata = compositional vesion of MDPs



### Overview

### Introduction

#### Beautiful theory

What are Markov Automata? Concurrent composition and hiding Bisimulation Analysis algorithms

#### The usage for high-level modeling languages

Process algebra Generalized Stochastic Petri Nets

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### Today: Markov Automata



























### Today: Markov Automata

#### The *beauty* of its theory

- The simplicity of the model
- Parallel composition
- Bisimulation
- Quantitative analysis

### The usage for modeling languages

- 1. Process algebra
- 2. Stochastic Petri Nets
- 3. ..... not today .....
- 4. Architectural Analysis & Design Language
- 5. Dynamic Fault Trees

#### 6 Scenario-Aware Dataflow

Joost-Pieter Katoen

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### Exponential distributions



The cdf of exponentially distributed r.v. X with rate λ ∈ ℝ<sub>>0</sub> is:

$$F_X(x) = 1 - e^{-\lambda \cdot x}$$

- The rate  $\lambda$  uniquely determines  $F_X$
- The higher  $\lambda$ , the faster  $F_X$  approaches 1
- Unique memoryless continuous distribution

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• Expectation =  $\lambda^{-1}$ 



# A marriage





Segala's probabilistic automata

Key: a transition yields a distribution over states

Hermanns' interactive Markov chains

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# A marriage



Segala's probabilistic automata

Key: a transition yields a distribution over states



Hermanns' interactive Markov chains

Key: separated action and delay transitions

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### Markov automata

#### [Eisentraut et al, 2010]



A Markov automaton M is a tuple  $(S, Act, \rightarrow, \rightarrow, s_0)$  where

- ▶ *S* is a nonempty set of states with initial state  $s_0 \in S$
- Act is a set of actions; \(\tau\) is an internal action -
- $\rightarrow \subseteq S \times Act \times Dist(S)$  is a set of action transitions
- → ⊆ S × ℝ<sub>>0</sub> × S is a set of Markovian transitions such that there is at most one r ∈ ℝ<sub>>0</sub> with s - s'

### Maximal progress assumption



### Maximal progress assumption



 $\Pr(\exp(\lambda) \leq 0) = 0$ 

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### Maximal progress assumption



But as visible actions may be subject to delaying by other components:

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### Maximal progress assumption



But as visible actions may be subject to delaying by other components:





The composition of  $M_1$  and  $M_2$  wrt.  $A = (Act_1 \cap Act_2) \setminus \{\tau\}$  is:

$$M_1 \parallel M_2 = (S_1 \times S_2, Act_1 \cup Act_2, \rightarrow, \rightarrow, (s_{0,1}, s_{0,2}))$$
  
as for prob.

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(SYNC) 
$$\frac{s_1 \xrightarrow{\alpha} \mu_1 \text{ and } s_2 \xrightarrow{\alpha} \mu_2 \mu_2 \text{ and } \alpha \in A}{(s_1, s_2) \xrightarrow{\alpha} \mu_1 \cdot \mu_2}$$

$$\frac{s_{2} \xrightarrow{\lambda} s_{2}'}{(s_{1}, s_{2}) \xrightarrow{\lambda} (s_{1}, s_{2}')} (ASYNC) \xrightarrow{s_{1} \xrightarrow{\alpha} \mu_{1} \text{ and } \alpha \notin A}{(s_{1}, s_{2}) \xrightarrow{\alpha} \mu_{1} \cdot \Delta_{s_{2}}}$$

$$(DELAY) \xrightarrow{s_{1} \xrightarrow{\lambda} s_{1}'}{(s_{1}, s_{2}) \xrightarrow{\lambda} (s_{1}', s_{2})} \text{ and } \frac{s_{1} \xrightarrow{\lambda} 1 s_{1} \text{ and } s_{2} \xrightarrow{\lambda'} 2 s_{2}}{(s_{1}, s_{2}) \xrightarrow{\lambda} (s_{1}', s_{2})}$$

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Parallel composition is backward compatible with parallel composition on probabilistic automata and parallel composition on labeled transition systems.

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# Hiding

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# Hiding



### Hiding



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### **Bisimulation**



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### **Bisimulation**



### **Bisimulation**

Equivalence  $R \subseteq S \times S$  is a *bisimulation* if for all  $(s, t) \in R$ :

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### **Bisimulation**



### **Bisimulation**

Equivalence  $R \subseteq S \times S$  is a *bisimulation* if for all  $(s, t) \in R$ :  $\forall \delta \in Act \cup \mathbb{R}_{>0}$ :  $s \xrightarrow{\delta} \mu$  implies  $t \xrightarrow{\delta} \nu$  with  $\forall C \in S/R : \mu(C) = \nu(C)$ .

$$s \xrightarrow{\alpha} \mu$$
 then  $t \xrightarrow{\alpha} \gamma$   $\mu(c) = \nu(c)$   $\forall c \in \mathcal{C}$   
 $s \xrightarrow{R > 0}$  then  $t \xrightarrow{\lambda} t'$   $\mu(c) = \nu(c)$ 

### **Bisimulation**



#### **Bisimulation**

Equivalence  $R \subseteq S \times S$  is a *bisimulation* if for all  $(s, t) \in R$ :  $\forall \delta \in Act \cup \mathbb{R}_{>0}$ :  $s \xrightarrow{\delta} \mu$  implies  $t \xrightarrow{\delta} \nu$  with  $\forall C \in S/R : \mu(C) = \nu(C)$ . Let ~ be the largest bisimulation relation.

# Congruence [Eisentraut et al, 2010] ~ is a congruence wrt. parallel composition and hiding.

1) ~ is a congruence wrt. parallel composition 2) 4 4 1, wrt. hidling

ad 1): MA M<sub>1</sub> and M<sub>2</sub>

M<sub>1</sub> ~ M<sub>2</sub> implies YMAR. M, IIR ~ M2 IIR

ad 2):

M, ~ M2 implies VAEAct. M, IA ~ M2 IA hide all actions in A  $S = M, II(M_2 | | M_3) ... | I M N$  $M_{i} \sim M_{i}^{\prime}$  $M_2' \parallel M_3'$ J s~s'  $S' = M_1 || (M_2' || M_3')' || - \dots || M_N$ 





### Bisimulation – Example



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### Compatibility

Bisimulation is backward compatible with bisimulation on probabilistic automata and bisimulation on labeled transition systems.

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### Weak bisimulation

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### Weak bisimulation

#### A naive attempt

Equivalence  $R \subseteq S \times S$  is a *weak bisimulation* if for all  $(s, t) \in R$ :  $\forall \delta \in Act \cup \mathbb{R}_{>0}$ :  $s \xrightarrow{\delta} \mu$  implies  $t \xrightarrow{\delta} \nu$  with  $\forall C \in S/R : \mu(C) = \nu(C)$ where  $t \xrightarrow{\delta} \mu$  means  $t \xrightarrow{\tau^*} \xrightarrow{\delta} \xrightarrow{\tau^*} \nu$  (over trees).

This relation is backward compatible but too fine, as it distinguishes:



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# Weak bisimulation over distributions

#### [Doyen et al., 2008]



**Definition 10** (Weak bisimulation [20]). A symmetric relation  $\mathcal{R}$  on subdistributions over S is called a weak bisimulation if and only if whenever  $\mu_1 \mathcal{R} \mu_2$  then for all  $\alpha \in \mathbb{R} \cup \{\varepsilon\}$ ;  $|\mu_1| = |\mu_2|$  and for all  $s \in Supp(\mu_1)$  there exist  $\mu_2^{\rightarrow}, \mu_2^{\Delta}$ :  $(\mu_2^{\rightarrow}, \mu_2^{\Delta}) \in split(\mu_2)$  and

(i)  $\mu_1(s)\delta_s \mathcal{R} \ \mu_2^{\rightarrow} and \ (\mu_1 \ominus s) \mathcal{R} \ \mu_2^{\Delta}$ 

(ii) whenever  $s \xrightarrow{\alpha} \mu'_1$  for some  $\mu'_1$  then  $\mu_2 \xrightarrow{\alpha} \oplus_C \mu''$  and  $(\mu_1(s) \cdot \mu'_1) \mathcal{R} \mu''$ 

Two subdistributions  $\mu$  and  $\gamma$  are weak bisimilar, denoted by  $\mu \approx \gamma$ , if the pair  $(\mu, \gamma)$  is contained in some weak bisimulation.

### Weak bisimulation over distributions

#### [Doyen et al., 2008]

#### Congruence

[Eisentraut et. al., 2010]

 $\approx$  is a congruence wrt. parallel composition and hiding.

#### Theorem

[Deng & Hennessy, 2011]

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 $\approx$  is the coarsest "reasonable" notion of weak bisimulation.

### Backward incompatibility



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### Backward incompatibility



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### Backward incompatibility



Joost-Pieter Katoen

### Analysis



### Model to be analysed

Typical structure:

$$M = (M_1 || M_2 || \dots || M_n) \land A$$

where A is the union of all visible actions, i.e.,  $A = \bigcup_i Act(M_i) - \{\tau\}$ . States in M have either only Markovian or only action transitions. No mixtures.



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### Expected time



Μ Example

$$S_{0} \xrightarrow{\tau} \mu_{0} \qquad \mu_{0}(s_{1}) = 1$$

$$S_{0} \xrightarrow{\tau} \mu_{1} \qquad \mu_{1}(s_{2}) = \frac{3}{5}$$

$$\mu_{1}(s_{2}) = \frac{2}{5}$$

Expected time from  $s_0$  to  $s_3$ ? 

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### Expected time



• Expected time from  $s_0$  to  $s_3$ ?

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• Maximally  $\infty$  –

### Non-determinism

The expected time to reach G is not uniquely defined.

### Expected time



Expected time from s<sub>0</sub> to s<sub>3</sub>?

► Maximally ∞

$$\bullet \text{ Minimally } \underbrace{\frac{2}{5} \cdot 0}_{5} + \frac{3}{5} \cdot \frac{1}{3}$$

$$\frac{2}{5}.0 + \frac{3}{5}.\frac{3}{3+6}.\frac{1}{1}$$

#### Non-determinism

The expected time to reach G is not uniquely defined. Prob  $(s_{1}, s_{2})$ It depends on the choices in states  $s_{0}$  and  $s_{2}$ .

### Expected time



- Expected time from s<sub>0</sub> to s<sub>3</sub>?
- ► Maximally ∞
- Minimally  $\frac{2}{5} \cdot 0 + \frac{3}{5} \cdot \frac{1}{3}$

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### Non-determinism

The expected time to reach G is not uniquely defined. It depends on the choices in states  $s_0$  and  $s_2$ . Approach: consider all possibilities. This yields bounds. Let  $eT_P(s, \diamond G)$  be the expected time to reach G starting from state s under policy P.

#### Aim:

Determine the minimal expected time until reaching G from s, i.e.,  $eT_P(s, \diamond G)$  under the most demonic policy P that prevents the system from reaching G.

### Fixpoint theorem



### Fixpoint theorem

#### Theorem

 $eT^{\min}(s, \diamondsuit G)$  is the unique fixpoint of the Bellman operator:

$$[L(v)](s) = \begin{cases} \frac{1}{\mathbf{r}(s)} + \sum_{s' \in S} \mathbf{p}(s, s') \cdot v(s') & \text{if } s \in MS - G\\ \\ \min_{\alpha \in Act(s)} \sum_{s' \in S} \mu_{\alpha}(s') \cdot v(s') & \text{if } s \in PS - G\\ \\ 0 & \text{if } s \in G \end{cases}$$

#### Corollary

 $eT^{\min}(s, \diamond G)$  equals the minimal cost reachability of G of a stochastic shortest path problem (SSP).

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### Reduction to SSP problem



### Expected time analysis: synopsis

### Minimal and maximal expected time

- 1. Make all states in G absorbing
- 2. Transform the Markov automaton to an SSP problem
- 3. Solve the SSP problem by linear programming

#### Positional policies suffice

There is a positional policy that yields  $eT^{\min}(s, \diamondsuit G)$ .

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# The usage for high-level modeling languages

Process algebra Generalized Stochastic Petri Nets

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### A process algebra for PA

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The usage for high-level modeling languages

### GSPNs: historical perspective



The usage for high-level modeling languages

# GSPNs: historical perspective



# GSPNs: historical perspective

- 1973 Timed Petri Nets
- 1980 Stochastic Petri Nets
- 1984 Generalized Stochastic Petri Nets
- 1995 Modeling with Generalized Stochastic Petri Nets [Ajmone Marsan et al.]

### A Class of Generalized Stochastic Petri Nets for the Performance Evaluation of Multiprocessor Systems

MARCO AJMONE MARSAN and GIANNI CONTE Politecnico di Torino, Turin, Italy and GIANFRANCO BALBO Universita' di Torino, Turin, Italy MODILUNG WITH GENERALIZED GENERALIZED PETRI NETS

[Noe & Nutt]

[Molloy, Natkin, Symons]

[Ajmone Marsan, Conte & Balbo]

### Generalized stochastic Petri nets

#### [Ajmone Marsan et al, 1984]







### Generalized stochastic Petri nets

[Ajmone Marsan et al, 1984]

#### What is a GSPN?

- A Petri net with
  - Timed transitions
  - Immediate transitions
  - Natural weights

#### Two-phase semantics

- 1. Determine enabled transitions and their probability
  - Maximal progress: immediate transitions have priority
- 2. Determine the underlying stochastic process

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### GSPN semantics by example



#### Token game and probabilities



Isn't this a Markov automaton?

#### Induced stochastic process

$$\xrightarrow{5_1} \xrightarrow{\lambda} \xrightarrow{5_3}$$

Initial distribution  $\mu(s_1) = \frac{k_0}{k_0 + k_2} \cdot \frac{k_1}{k_1 + k_2}$ , and  $\mu(s_2) = \frac{k_2}{k_0 + k_2} + \frac{k_0}{k_0 + k_2} \cdot \frac{k_1}{k_1 + k_2}$ 

Isn't this weakly bisimilar?

The usage for high-level modeling languages

### Well-defined nets

#### Backward compatibility

[Eisentraut et al., 2013]

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The MA semantics of a well-defined GSPN is weak bisimilar to its standard GSPN semantics.

# GSPNs go non-deterministic

### Advantages of MA semantics

- It is truly simple
- It is intuitive
- It is compositional
- It is backward compatible
- No restrictions on net level

#### This solves a long-standing open issue in stochastic Petri nets

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### Tool support



http://wwwhome.cs.utwente.nl/~timmer/mama/

Storm

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### GSPN model of multi-processor system [Ajmone Marsan et. al., 1994]



GSPN of a single processor

- A 2×2 multi-processor grid
- Multi-tasking of k tasks/processor
- Two-phase task execution:
  - 1. local processing (1)
  - 2. co-operative processing (10)
- Selection policy for neighbour
- Pipelining of tasks per processor
- Co-operation has priority

### Multi-processor system



Presence of immediate transitions excludes usage GSPN tools

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### Processor throughput

			sitions	tion	cessor 1	CESSOY 2	cess	or b				
	k	* stat	* tran	senera	*P Prot	*P Pro-	*P Pro-					
	2	2508	3215	14.5	.9031	ditto	ditto					
	3	10852	14379	64.7	.9086	ditto	ditto					
	4	31832	42879	193.0	.9090	ditto	ditto					
	Scenario one: uniform weight assignment											
2	as above	4254	0.8	[.9031,.9055]	] [.8585,	.9479] [	.9029,.9	032]				
3	as above	19089	3.2	[.9081,.9089]	] [.8633,	.9541] [	.9086,.9	087]				
4	as above	56704	9.8	[.9089,.9091]	] [.8636,	.9545] [	.9090,.9	091]				
	So	enario tw	o: proce	essor one sele	cts non-de	terministic	cally					

2	as above	4698	0.6	[.8110,.9956]	ditto	ditto
3	as above	20872	2.7	[.8173,.9998]	ditto	ditto
4	as above	62356	7.9	[.8181,1.0]	ditto	ditto

Scenario three: fully non-deterministic

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