UNIVERSITY OF TWENTE.

Formal Methods & Tools.



Efficient Modelling and Generation of Markov Automata



Mark Timmer March 31, 2012



Joint work with Joost-Pieter Katoen, Jaco van de Pol, and Mariëlle Stoelinga

The overall goal: efficient and expressive modelling

Specifying systems with

- ProbabilityDTMCs
- Timing ← CTMCs

The overall goal: efficient and expressive modelling

Specifying systems with

- Nondeterminism
 Probabilistic Automata (PAs)
- Timing

The overall goal: efficient and expressive modelling

Specifying systems with

- Nondeterminism
- Probability
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Interactive Markov Chains (IMCs)

The overall goal: efficient and expressive modelling

Specifying systems with

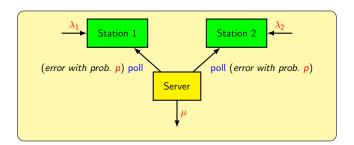
- Nondeterminism
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Markov Automata (MAs)

The overall goal: efficient and expressive modelling

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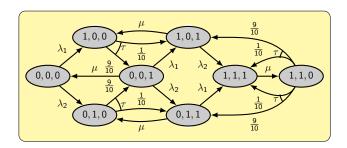
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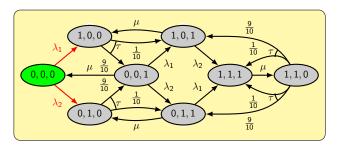
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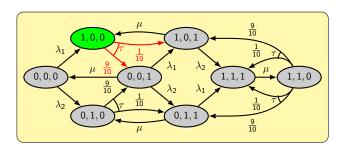
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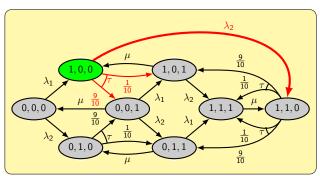
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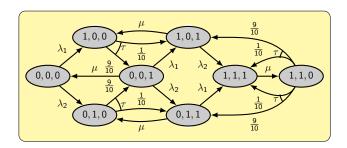
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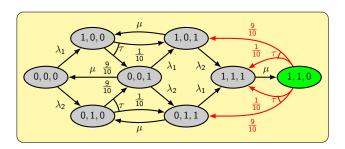
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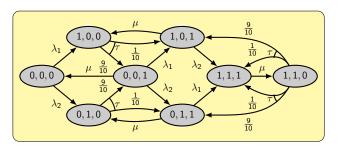
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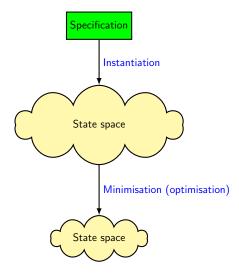
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Observed limitations:

- No easy process-algebraic modelling language with data
- Susceptible to the state space explosion problem

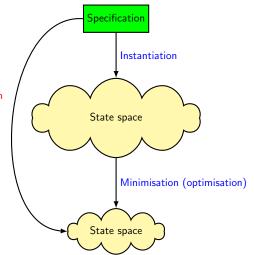
Combating the state space explosion



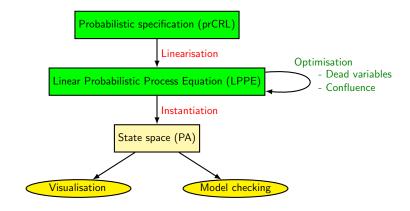
Combating the state space explosion

Optimised instantiation

- Dead variable reduction
- Confluence reduction



Earlier approach in the PA context



Current approach: extending and reusing

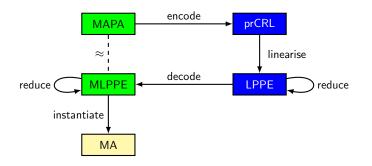
 $PA \rightarrow MA$

Encoding and decoding Reductions Case study Conclusions

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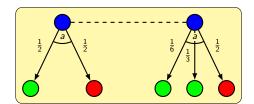
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Reductions

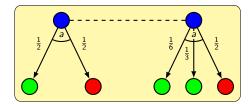
Strong bisimulation for Markov automata

Mimic interactive behaviour:

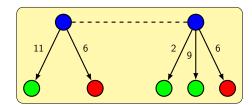


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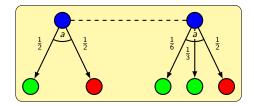


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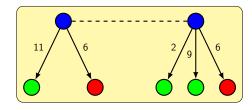


Strong bisimulation for Markov automata

Mimic interactive behaviour:



Mimic Markovian behaviour:



(If a state enables a τ -transition, all rates are ignored.)

Encoding and decoding Reductions Case study Conclusions

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Specification language MAPA:

- Based on prCRL: data and probabilistic choice
- Additional feature: Markovian rates
- Semantics defined in terms of Markov automata
- Minimal set of operators to facilitate formal manipulation
- Syntactic sugar easily definable

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A process algebra with data for MAs: MAPA

Specification language MAPA:

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The grammar of MAPA

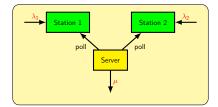
Process terms in MAPA are obtained by the following grammar:

$$p ::= Y(t) \mid c \Rightarrow p \mid p+p \mid \sum_{x:D} p \mid a(t) \sum_{x:D} f: p \mid (\lambda) \cdot p$$

Encoding and decoding Reductions

An example specification

MAPA

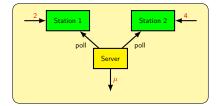


Conclusions

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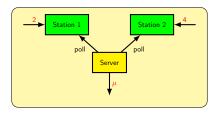
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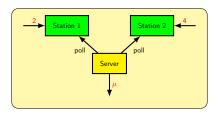
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An example specification



- There are 10 types of jobs
- The type of job that arrives is chosen nondeterministically
- Service time depends on job type (hence, we need queues)

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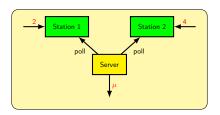


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The specification of the stations:

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type Jobs = \{1, ..., 10\}
Station(i: \{1,2\}, q: Queue)
    = \mathsf{notFull}(q) \Rightarrow (2i) \cdot \sum_{i: lobs} \mathit{arrive}(j) \cdot \mathit{Station}(i, \mathsf{enqueue}(q, j))
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    + notEmpty(q) \Rightarrow deliver(i, head(q)) \sum_{i=1}^{n} i : i = 1 \Rightarrow Station(i, q)
                                                            i \in \{1,9\} + i = 9 \Rightarrow Station(i, tail(q))
```

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$$\frac{-}{(\lambda) \cdot p \xrightarrow{\lambda} p}$$

SUMLEFT
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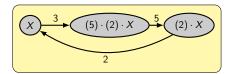
$$X = (3) \cdot (5) \cdot (2) \cdot X$$

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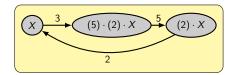
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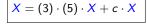




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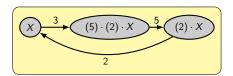
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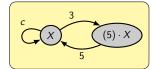
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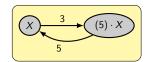
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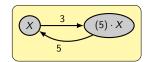
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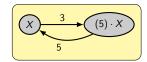


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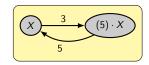
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$$\text{MarkovPrefix } \frac{-}{(\lambda) \cdot p \xrightarrow{\lambda}_{MP} p} \quad \text{SumLeft } \frac{p \xrightarrow{a}_{D} p'}{p + q \xrightarrow{a}_{SL+D} p'}$$

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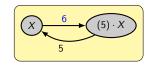
$$X \xrightarrow{3}_{\langle SL,MP \rangle} (5) \cdot X$$
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Hence, the total rate from X to $(5) \cdot X$ is 3 + 3 = 6.

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Introduction

We defined a special format for MAPA, the MLPPE:

$$egin{aligned} X(g:G) &= \sum_{d_1:D_1} c_1 &\Rightarrow a_1(b_1) \sum_{e_1:E_1} f_1: X(n_1) \ &+ \cdots \ &+ \sum_{d_m:D_m} c_m &\Rightarrow a_m(b_m) \sum_{e_m:E_m} f_m: X(n_m) \ &+ \sum_{d_m:D_{m+1}} c_{m+1} \Rightarrow (\lambda_{m+1}) \cdot X(n_{m+1}) \ &+ \cdots \ &+ \sum_{d_n:D_n} c_n &\Rightarrow (\lambda_n) \cdot X(n_n) \end{aligned}$$

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Reductions

Advantages of using MLPPEs instead of MAPA specifications:

- Easy state space generation
- Straight-forward parallel composition
- Symbolic optimisations enabled at the language level

PA Encoding and decoding Reductions Case

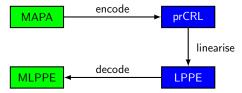
Encoding into prCRL



Conclusions

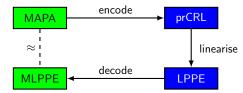
duction MAPA **Encoding and decoding** Reductions Case study Conclusions

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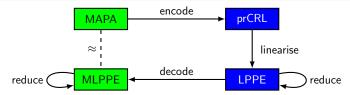
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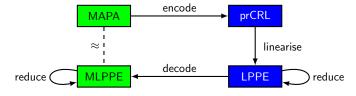
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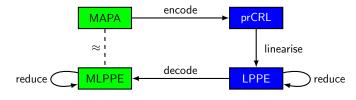


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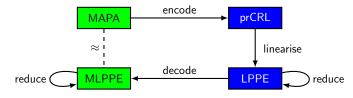
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Problem:

Bisimulation-preserving reductions on prCRL might change MAPA behaviour

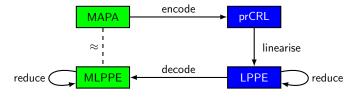


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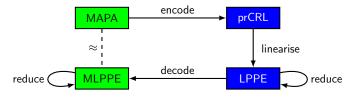


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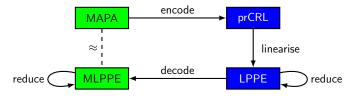
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$$\approx_{\mathsf{PA}}$$

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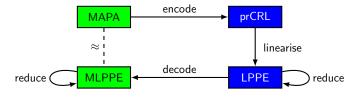
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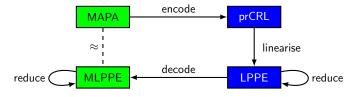
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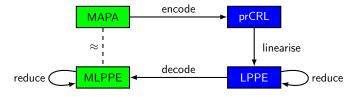
Encoding into prCRL



Possible solution: encode a rate λ as action rate_i(λ).

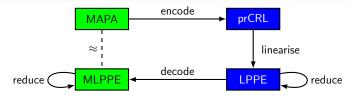
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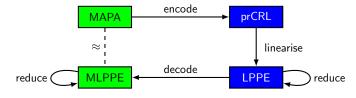
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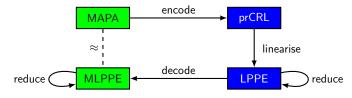
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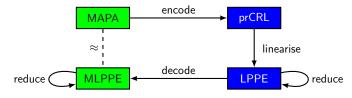
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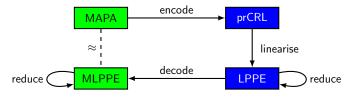
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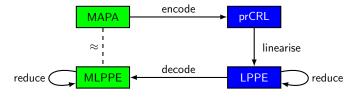
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$$\begin{array}{ccc} \lambda \cdot p + \lambda \cdot p & \Rightarrow & \mathsf{rate}_1(\lambda) \cdot p + \mathsf{rate}_2(\lambda) \cdot p \\ & \not\approx_{\mathsf{PA}} & \approx_{\mathsf{PA}} \\ \lambda \cdot p + \lambda \cdot p + \lambda \cdot p & \Leftarrow & \mathsf{rate}_1(\lambda) \cdot p + \mathsf{rate}_2(\lambda) \cdot p + \mathsf{rate}_2(\lambda) \cdot p \end{array}$$



Possible solution: encode a rate λ as action rate_i(λ).

Problem:

This still doesn't work...

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Stronger equivalence on prCRL specifications needed!

Encoding and decoding Reductions Case s

Derivation-preserving bisimulation

Two prCRL terms are derivation-preserving bisimulation if

• There is a strong bisimulation relation R containing them



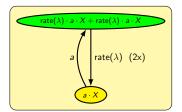
Conclusions

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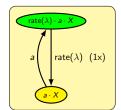
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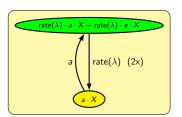




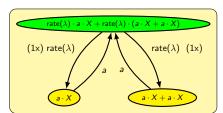


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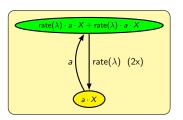


 $pprox_{\sf dp}$

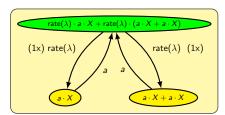


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 $pprox_{\sf dp}$



Proposition

Derivation-preserving bisimulation is a congruence for prCRL.

Case study

Derivation-preserving bisimulation: important results

Theorem

Given a derivation-preserving prCRL transformation f,

$$decode(f(encode(M))) \approx M$$

for every MAPA specification M.

Derivation-preserving bisimulation: important results

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Derivation-preserving bisimulation: important results

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This enables many techniques from the PA world to be generalised trivially to the MA world!

Corollary

The linearisation procedure of prCRL can be reused for MAPA.

Existing reduction techniques that preserve derivations:

- Constant elimination
- Expression simplification
- Dead variable reduction

Existing reduction techniques that preserve derivations:

- Constant elimination
- Expression simplification
- Dead variable reduction

$$X(id:Id) = print(id) \cdot X(id)$$

init X(Mark)

$$X = print(Mark) \cdot X$$

init X

Existing reduction techniques that preserve derivations:

- Constant elimination
- Expression simplification
- Dead variable reduction

$$X = (3 = 1 + 2 \lor x > 5) \Rightarrow beep \cdot Y$$

$$X = beep \cdot Y$$

Existing reduction techniques that preserve derivations:

- Constant elimination
- Expression simplification
- Dead variable reduction

- Deduce the control flow of an (M)LPPE
- Examine relevance (liveness) of variables
- Reset dead variables

Implementation of dead variable reduction for prCRL:

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Introduction MAPA Encoding and decoding Reductions Case study Conclusions

Generalising existing reduction techniques

Implementation of dead variable reduction for prCRL:

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Implementation of dead variable reduction for MAPA:

 $deadVarRed = decode \circ deadVarRedOld \circ encode$

Novel reduction techniques

- Maximal progress reduction
- Summation elimination
- Transition merging

Novel reduction techniques

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- Summation elimination
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$$X = \underline{\tau} \cdot X + (5) \cdot X$$

$$X = \tau \cdot X$$

- Maximal progress reduction
- Summation elimination
- Transition merging

$$X = \sum_{d:\{1,2,3\}} d = 2 \Rightarrow send(d) \cdot X$$

$$Y = \sum_{d:\{1,2,3\}} (5) \cdot Y$$

$$Y = \sum_{i=1}^{n} (x_i \circ x_i) (5) \cdot \frac{1}{2}$$



$$=$$
 send(2) $\cdot X$

$$Y = (15) . Y$$

Novel reduction techniques

- Maximal progress reduction
- Summation elimination
- Transition merging

$$X = (5) \cdot \tau(\frac{1}{2} \rightarrow a \cdot X + \frac{1}{2} \rightarrow b \cdot X)$$

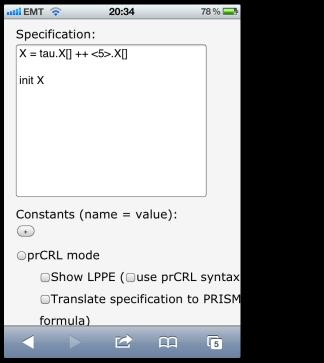
$$X = (2.5) \cdot a \cdot X + (2.5) \cdot b \cdot X$$

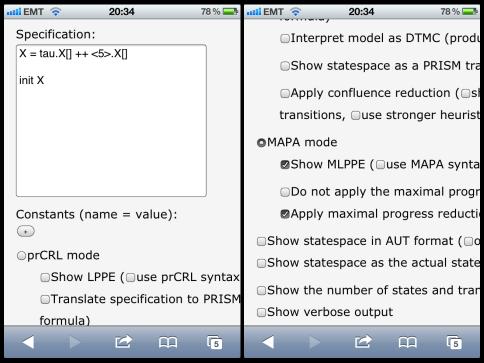
MAPA Encoding and decoding Reductions Case study Conclusions

Implementation and Case Study

Implementation in SCOOP:

- Programmed in Haskell
- Stand-alone and web-based interface
- Linearisation, optimisation, state space generation





```
IIII EMT
                     20:35
  Apply dead variable reduction

  □Apply transition merging

  Suppress all basic (M)LPPE reduction
   Show Result
             Visualize Statespace (from AUT) as image
                                       Visualize Sta
  (select model or experiment)
 X =
           (T => tau . X[])
 Initial state: X
```

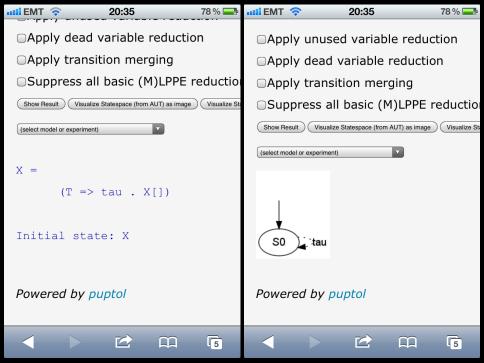
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Case study

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	Original				Reduced			
Specification	States	Trans.	MLPPE Size	Time	States	Trans.	MLPPE Size	Time
pollingQueue-5-1	170	256	15 / 335	0.0	170	256	8 / 226	0.0
pollingQueue-25-1	3,330	5,256	15 / 335	0.9	3,330	5,256	8 / 226	0.6
pollingQueue-100-1	50,805	81,006	15 / 335	15.9	50,805	81,006	8 / 226	11.7
pollingQueue-5-2	27,659	47,130	15 / 335	8.1	23,690	43,161	8 / 226	3.7
pollingQueue-5-2'	27,659	47,130	15 / 335	8.1	170	256	5 / 176	0.0
pollingQueue-7-2	454,667	778,266	15 / 335	136.4	389,642	713,241	8 / 226	60.2
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pollingQueue-3-3	14,322	25,208	15 / 335	5.3	11,122	22,008	8 / 226	1.8
pollingQueue-3-4	79,307	143,490	15 / 335	36.1	57,632	121,815	8 / 226	9.9
pollingQueue-3-5	316,058	581,892	15 / 335	168.9	218,714	484,548	8 / 226	39.5
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Table: MLPPE and state space reductions using SCOOP.

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Future Work:

- Generalise confluence reduction to MAs and MAPA
- Develop model checking techniques for MAs

Encoding and decoding Reductions Case study Conclusions

Questions

Questions?

Have a look at fmt.cs.utwente.nl/~timmer/scoop