

UNIVERSITY OF TWENTE.

Formal Methods & Tools.

Efficient Modelling and Generation of Markov Automata

Mark Timmer

March 31, 2012

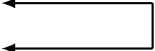
The overall goal: efficient and expressive modelling

Specifying systems with

- Nondeterminism ← LTSs
- Probability ← DTMCs
- Timing ← CTMCs

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- Probabilistic Automata (PAs)

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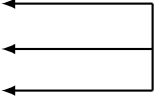
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Interactive Markov Chains (IMCs)

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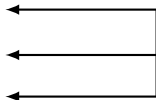
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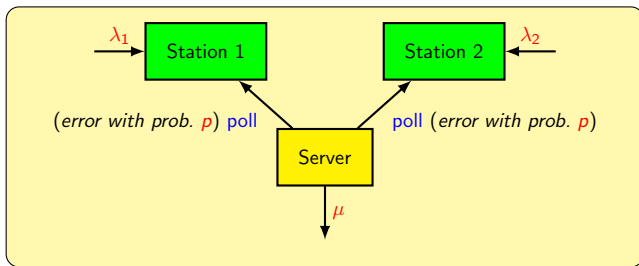
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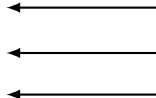
Markov Automata (MAs)



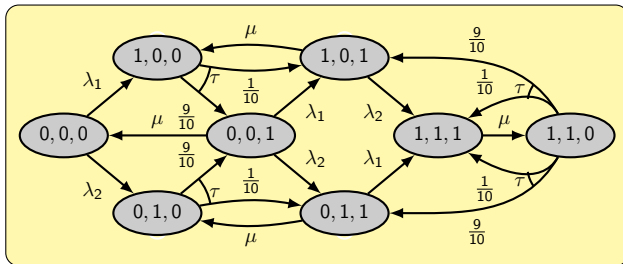
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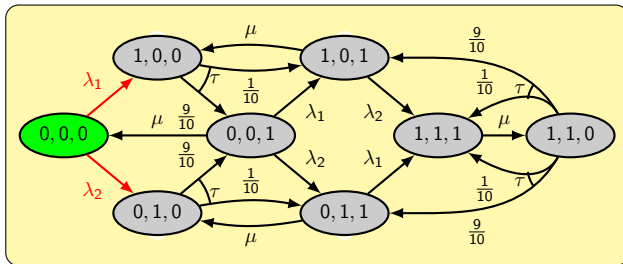
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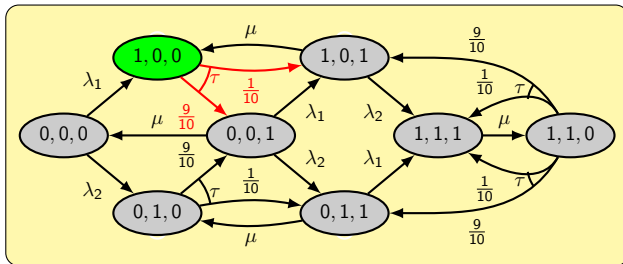
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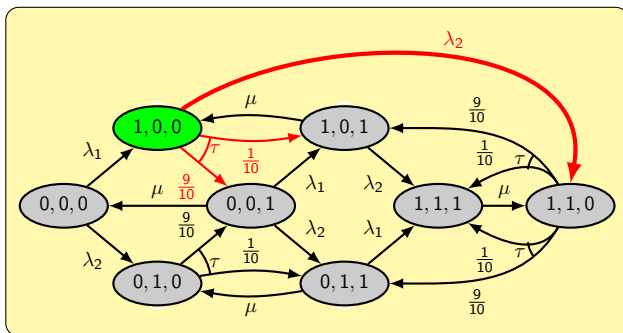
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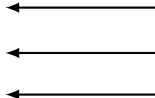
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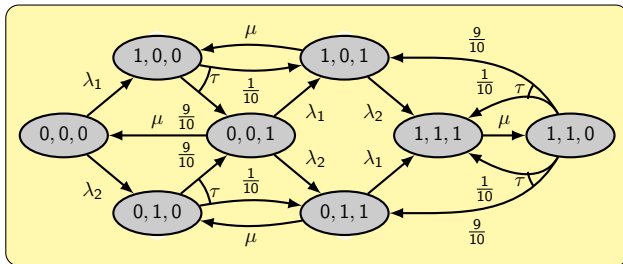
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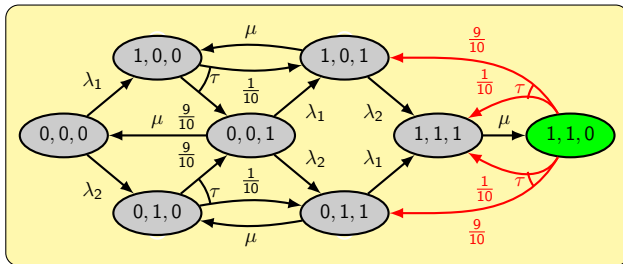
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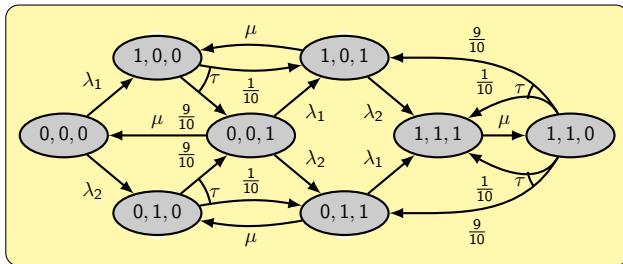
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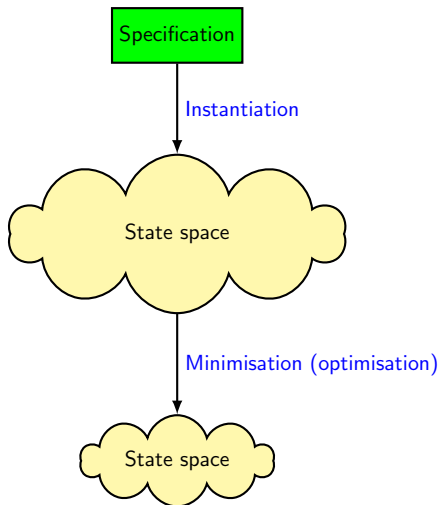
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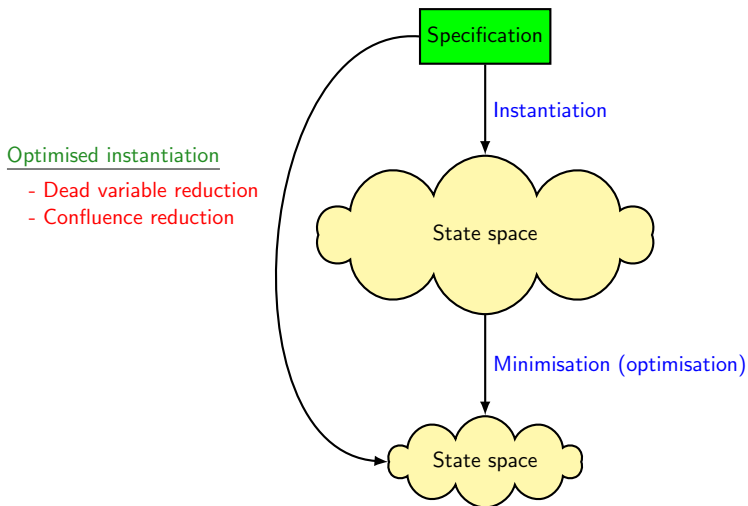
Observed limitations:

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

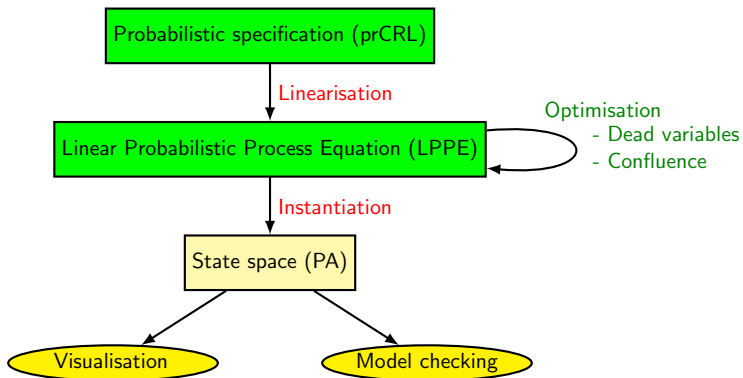
Combating the state space explosion



Combating the state space explosion



Earlier approach in the PA context



Current approach: extending and reusing

PA → MA

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prCRL → MAPA (Markov Automata Process Algebra)

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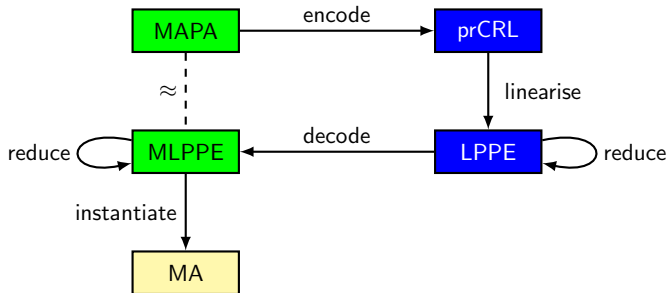
LPPE → MLPPE (Markovian LPPE)

Current approach: extending and reusing

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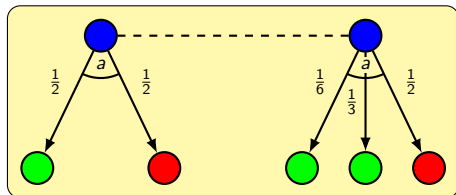
prCRL → MAPA (Markov Automata Process Algebra)

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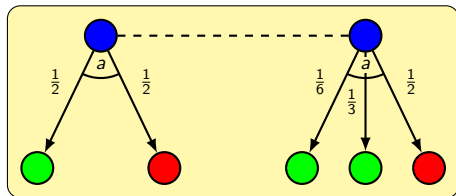
Strong bisimulation for Markov automata

Mimic interactive behaviour:

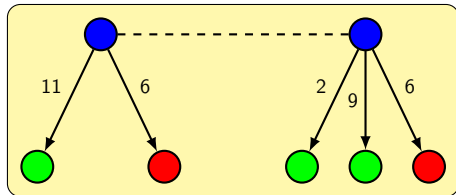


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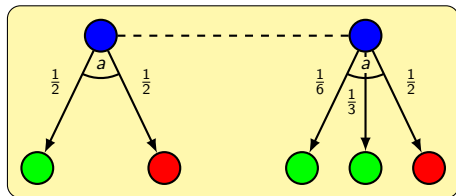


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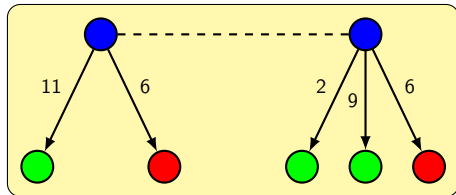


Strong bisimulation for Markov automata

Mimic interactive behaviour:



Mimic Markovian behaviour:



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

Contents

- 1 Introduction
- 2 A process algebra with data for MAs: MAPA
- 3 Encoding and decoding
- 4 Reductions
- 5 Case study
- 6 Conclusions and Future Work

A process algebra with data for MAs: MAPA

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

A process algebra with data for MAs: MAPA

Specification language MAPA:

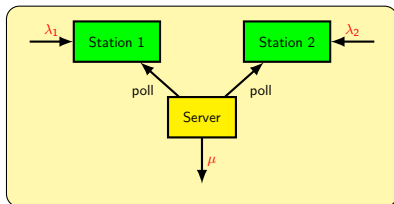
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The grammar of MAPA

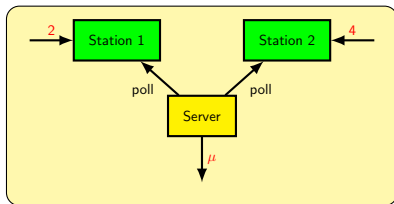
Process terms in MAPA are obtained by the following grammar:

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

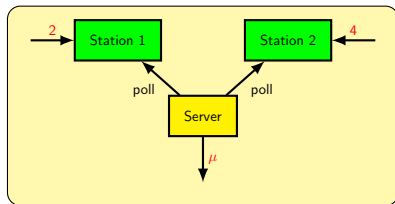
An example specification



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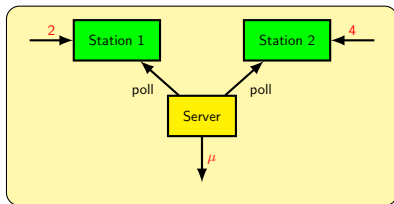


An example specification



- There are 10 types of jobs
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- Service time depends on job type (hence, we need **queues**)

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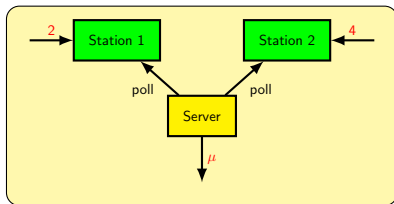
The specification of the stations:

```
type Jobs = {1, ..., 10}
```

```
Station(i : {1, 2}, q : Queue)
```

```
= notFull(q) ⇒ (2i) . ∑j:Jobs arrive(j).Station(i, enqueue(q, j))
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The specification of the stations:

type $Jobs = \{1, \dots, 10\}$

Station($i : \{1, 2\}, q : Queue$)

$= \mathbf{notFull}(q) \Rightarrow (2i) \cdot \sum_{j:Jobs} arrive(j) \cdot \mathbf{Station}(i, enqueue(q, j))$

$+ \mathbf{notEmpty}(q) \Rightarrow deliver(i, head(q)) \sum_{i \in \{1, 9\}} \frac{i}{10} : i = 1 \Rightarrow \mathbf{Station}(i, q)$
 $+ i = 9 \Rightarrow \mathbf{Station}(i, tail(q))$

Derivation-based operational semantics

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

$$\text{SUMLEFT} \frac{p \xrightarrow{a} p'}{p + q \xrightarrow{a} p'}$$

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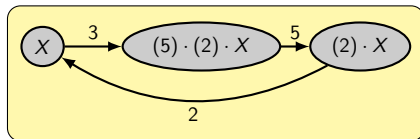
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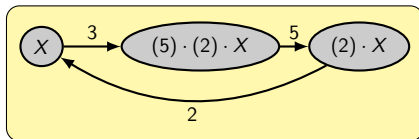
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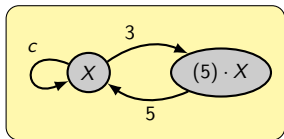
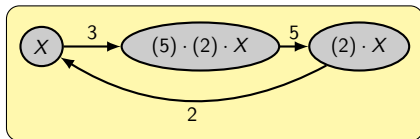
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$$X = (3) \cdot (5) \cdot X + (3) \cdot (5) \cdot X$$

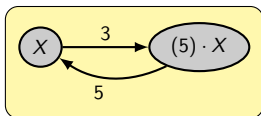
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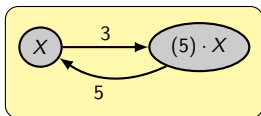
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As a solution, we look at [derivations](#):



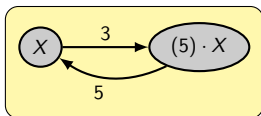
Derivation-based operational semantics

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

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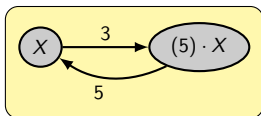
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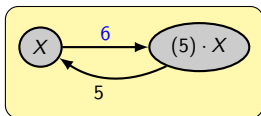
$$X \xrightarrow{3} \langle \text{SR}, \text{MP} \rangle (5) \cdot X$$

Hence, the **total rate** from X to $(5) \cdot X$ is $3 + 3 = 6$.

Derivation-based operational semantics

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MLPPEs

We defined a special format for MAPA, the **MLPPE**:

$$\begin{aligned}
 X(g : G) &= \sum_{d_1 : D_1} c_1 && \Rightarrow a_1(\mathbf{b}_1) \sum_{e_1 : E_1} f_1 : X(\mathbf{n}_1) \\
 &+ \dots \\
 &+ \sum_{d_m : D_m} c_m && \Rightarrow a_m(\mathbf{b}_m) \sum_{e_m : E_m} f_m : X(\mathbf{n}_m) \\
 &+ \sum_{d_{m+1} : D_{m+1}} c_{m+1} && \Rightarrow (\lambda_{m+1}) \cdot X(\mathbf{n}_{m+1}) \\
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MLPPEs

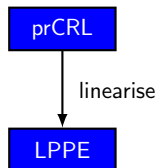
We defined a special format for MAPA, the **MLPPE**:

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 & + \sum_{j \in J} \sum_{d_j : D_j} c_j \Rightarrow (\lambda_j) \cdot X(\mathbf{n}_j)
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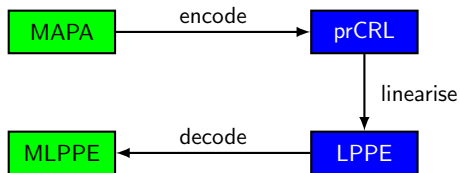
Advantages of using MLPPEs instead of MAPA specifications:

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

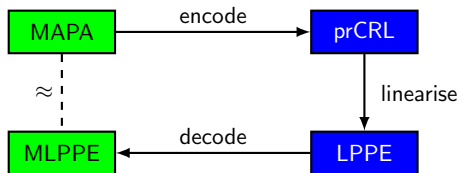
Encoding into prCRL



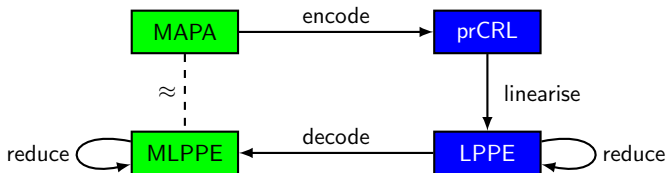
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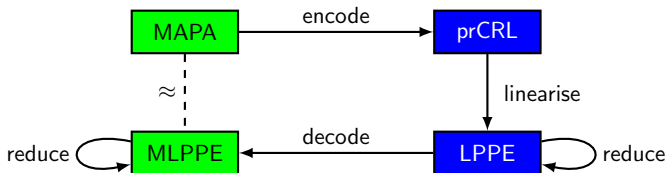
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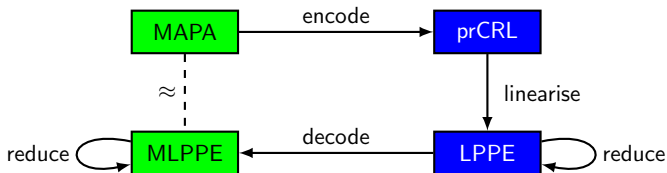


Encoding into prCRL



Basic idea: encode a **rate** λ as **action rate**(λ).

Encoding into prCRL

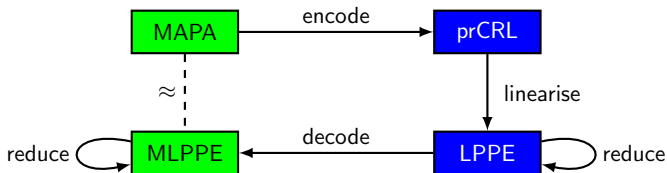


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Problem:

Bisimulation-preserving reductions on prCRL might **change MAPA behaviour**

Encoding into prCRL



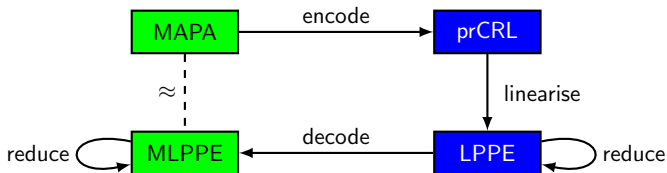
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$$\lambda \cdot p + \lambda \cdot p$$

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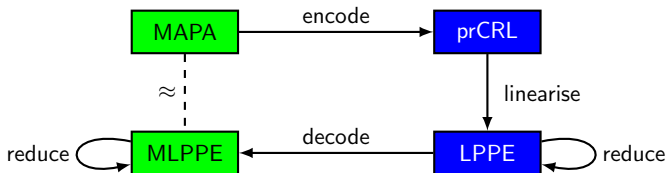
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$$\lambda \cdot p + \lambda \cdot p \Rightarrow \text{rate}(\lambda) \cdot p + \text{rate}(\lambda) \cdot p$$

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Problem:

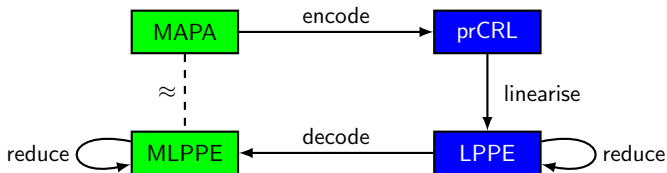
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$$\lambda \cdot p + \lambda \cdot p \Rightarrow \text{rate}(\lambda) \cdot p + \text{rate}(\lambda) \cdot p$$

$$\approx_{\text{PA}}$$

$$\text{rate}(\lambda) \cdot p$$

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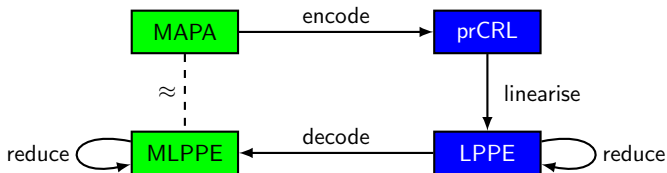
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$$\lambda \cdot p + \lambda \cdot p \Rightarrow \text{rate}(\lambda) \cdot p + \text{rate}(\lambda) \cdot p$$

$$\approx_{\text{PA}}$$

$$\lambda \cdot p \Leftarrow \text{rate}(\lambda) \cdot p$$

Encoding into prCRL



Basic idea: encode a **rate** λ as **action rate**(λ).

Problem:

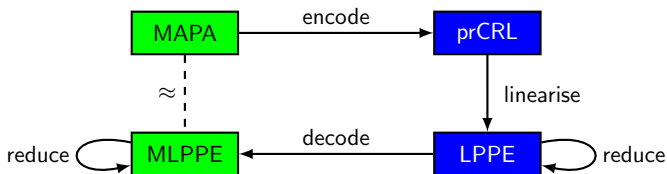
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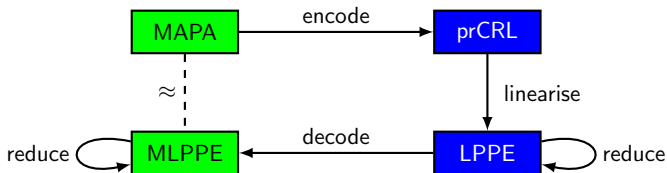
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Possible solution: encode a **rate λ** as **action rate $_i(\lambda)$** .

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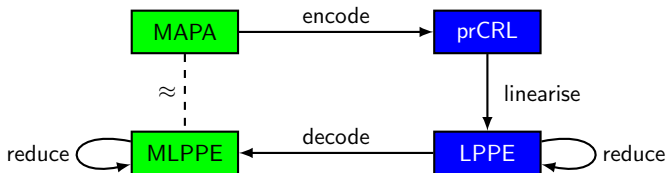


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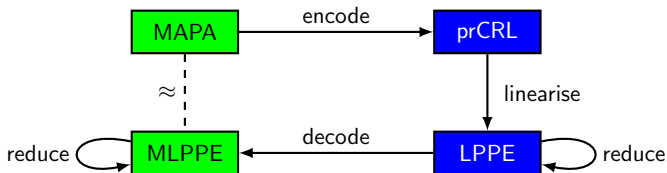
Possible solution: encode a **rate** λ as **action rate** $j(\lambda)$.

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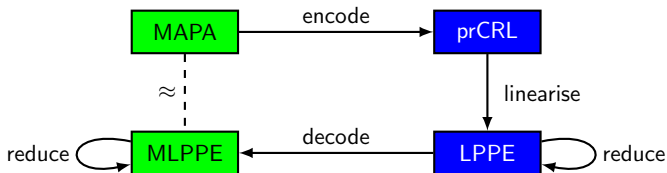
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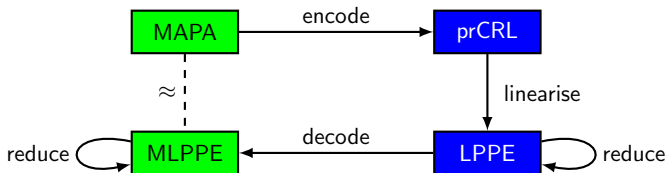
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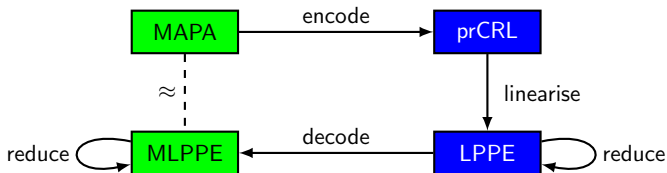
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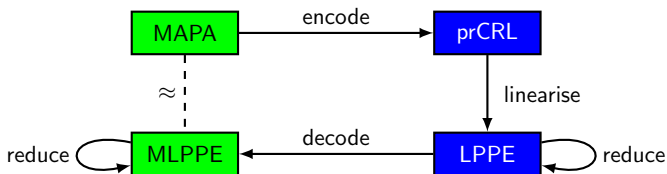
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Stronger equivalence on prCRL specifications needed!

Derivation-preserving bisimulation

Two prCRL terms are **derivation-preserving bisimulation** if

- There is a **strong bisimulation** relation R containing them

Derivation-preserving bisimulation

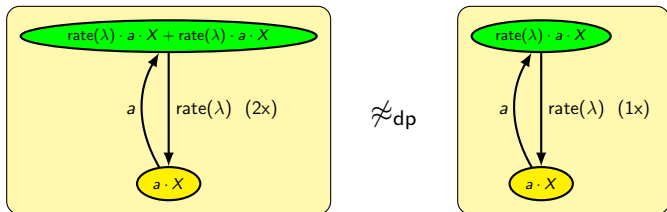
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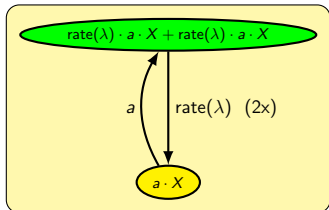
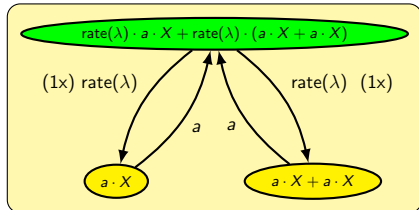
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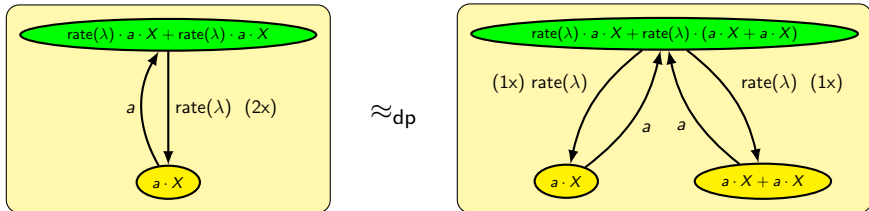
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 \approx_{dp}


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Proposition

Derivation-preserving bisimulation is a congruence for prCRL.

Derivation-preserving bisimulation: important results

Theorem

Given a derivation-preserving prCRL transformation f ,

$$\text{decode}(f(\text{encode}(M))) \approx M$$

for every MAPA specification M .

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Corollary

The *linearisation procedure* of prCRL can be *reused* for MAPA.

Generalising existing reduction techniques

Existing reduction techniques that preserve derivations:

- Constant elimination
- Expression simplification
- Dead variable reduction

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```
X(id : Id) = print(id) · X(id)
```

```
init X(Mark)
```

→

```
X = print(Mark) · X
```

```
init X
```

Generalising existing reduction techniques

Existing reduction techniques that preserve derivations:

- Constant elimination
- Expression simplification
- Dead variable reduction

$X = (3 = 1 + 2 \vee x > 5) \Rightarrow \text{beep} \cdot Y$

\rightarrow

$X = \text{beep} \cdot Y$

Generalising existing reduction techniques

Existing reduction techniques that preserve derivations:

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

Novel reduction techniques

New reduction techniques for MAPA:

- Maximal progress reduction
- Summation elimination
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- Summation elimination
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$$X = \tau \cdot X + (5) \cdot X$$

$$\rightarrow$$

$$X = \tau \cdot X$$

Novel reduction techniques

New reduction techniques for MAPA:

- Maximal progress reduction
- **Summation elimination**
- Transition merging

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

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

→

$$X = \text{send}(2) \cdot X$$

$$Y = (15) \cdot Y$$

Novel reduction techniques

New reduction techniques for MAPA:

- Maximal progress reduction
- Summation elimination
- Transition merging

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

→

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

Implementation and Case Study

Implementation in SCOOP:

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

Specification:

```
X = tau.X[] ++ <5>.X[]
```

```
init X
```

Constants (name = value):



prCRL mode

Show LPPE (use prCRL syntax)

Translate specification to PRISM
formula)



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prCRL mode

- Show LPPE (use prCRL syntax)
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- Interpret model as DTMC (produ
- Show statespace as a PRISM tra
- Apply confluence reduction (sh
- transitions, use stronger heurist

MAPA mode

- Show MLPPE (use MAPA synta
- Do not apply the maximal progr
- Apply maximal progress reductio

- Show statespace in AUT format (o
- Show statespace as the actual state
- Show the number of states and tran
- Show verbose output

- Apply dead variable reduction
- Apply transition merging
- Suppress all basic (M)LPPE reduction

Show Result

Visualize Statespace (from AUT) as image

Visualize St

(select model or experiment) ▼

X =

(T => tau . X[])

Initial state: X

Powered by *puptol*

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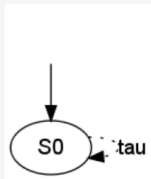
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Specification	Original				Reduced			
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pollingQueue-5-1	170	256	15 / 335	0.0	170	256	8 / 226	0.0
pollingQueue-25-1	3,330	5,256	15 / 335	0.9	3,330	5,256	8 / 226	0.6
pollingQueue-100-1	50,805	81,006	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
pollingQueue-7-2'	454,667	778,266	15 / 335	136.2	306	468	5 / 176	0.0
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

Questions

Questions?

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