

UNIVERSITY OF TWENTE.

Formal Methods & Tools.

Confluence Reduction for Markov Automata

Mark Timmer
March 23, 2013

QAPL 2013

*Joint work with
Jaco van de Pol and Mariëlle Stoelinga*

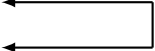
The overall goal: efficient and expressive modelling

Specifying systems with

- Nondeterminism ← LTSs
- Probability ← DTMCs
- Stochastic timing ← CTMCs

The overall goal: efficient and expressive modelling

Specifying systems with

- Nondeterminism
 - Probability
 - Stochastic timing
- 
- Probabilistic Automata (PAs)
- The diagram consists of a rectangular box with the text "Probabilistic Automata (PAs)" to its right. From the left side of the box, two horizontal arrows point to the left, one towards "Nondeterminism" and one towards "Probability".

The overall goal: efficient and expressive modelling

Specifying systems with


- Nondeterminism
- Probability
- Stochastic timing

Interactive Markov Chains (IMCs)

A diagram consisting of a vertical rectangular box on the right side. From the top-left corner of the box, a horizontal arrow points left towards the text 'Nondeterminism'. From the bottom-left corner of the box, a horizontal arrow points left towards the text 'Stochastic timing'. The right side of the box is open.

The overall goal: efficient and expressive modelling

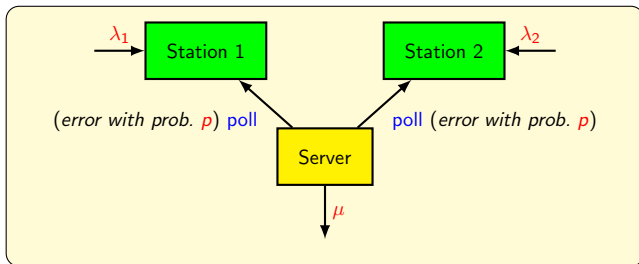
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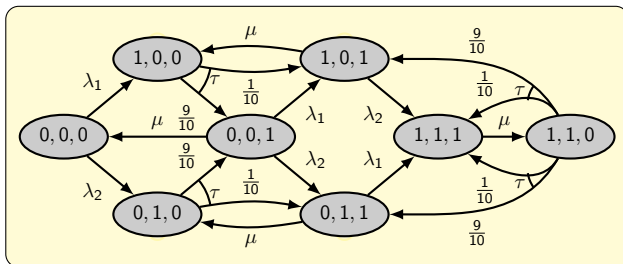
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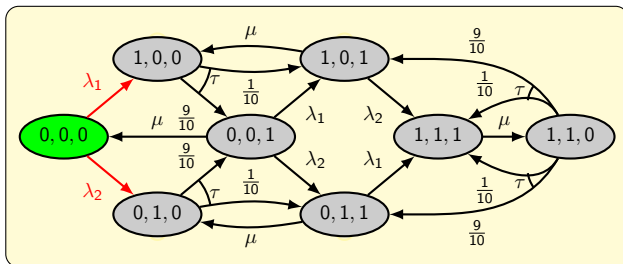
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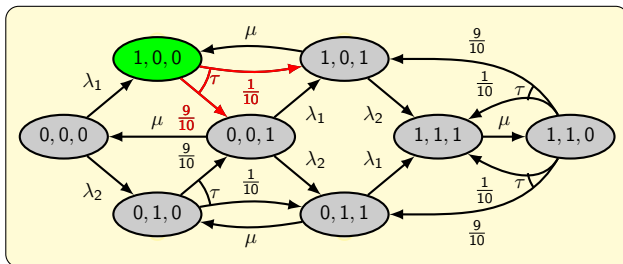
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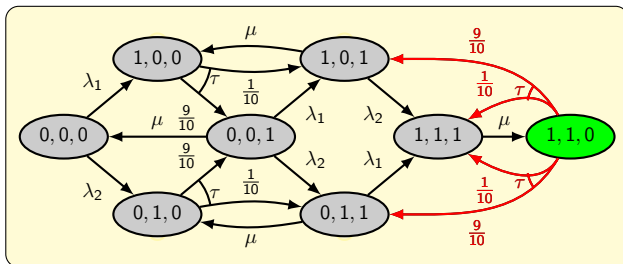
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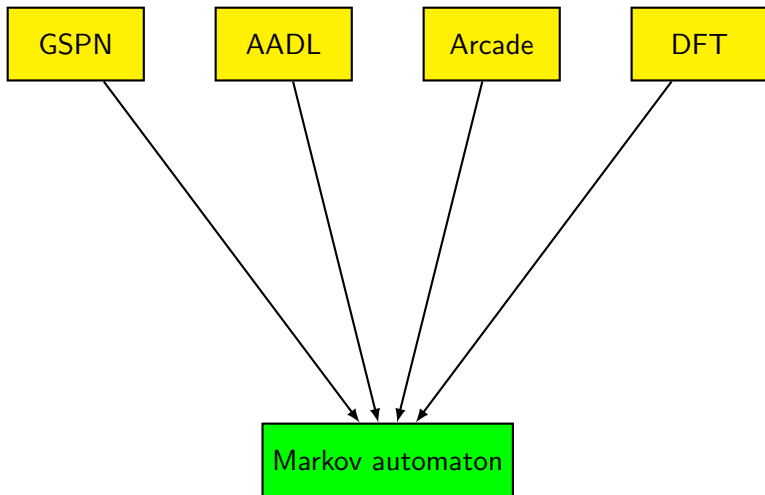
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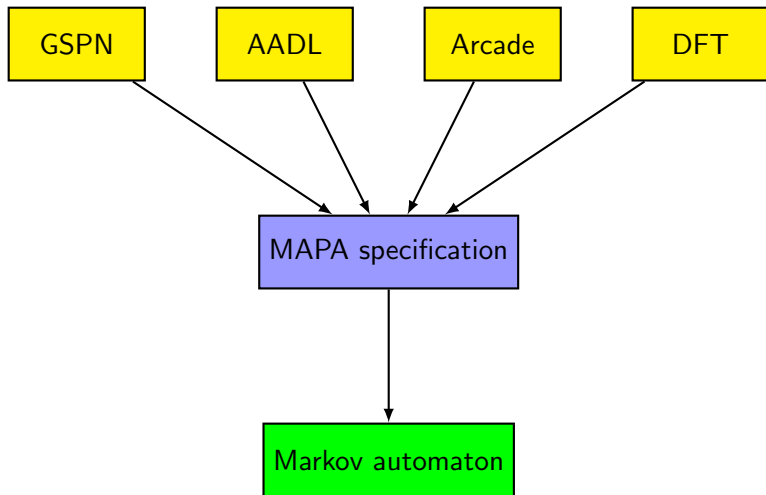
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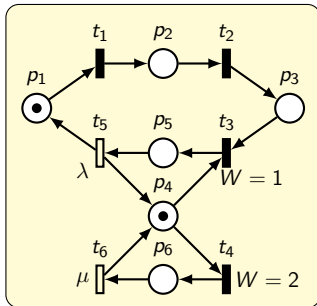
Higher-level formalisms that can be mapped to MAs



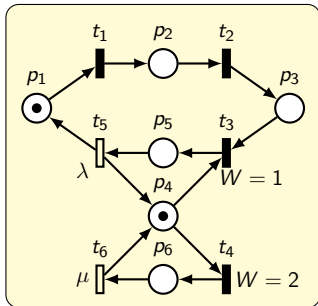
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Higher-level formalisms mapped to MAs



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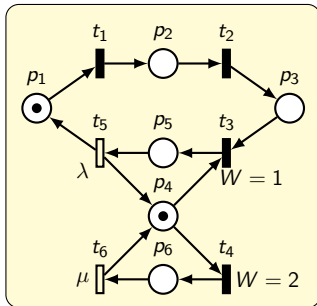


MAPA specification

$\text{System}(P_1 : \mathbb{N}, P_2 : \mathbb{N}, P_3 : \mathbb{N}, P_4 : \mathbb{N}, P_5 : \mathbb{N}, P_6 : \mathbb{N}) =$

$$\begin{aligned}
 & P_1 \geq 1 \implies \tau \cdot \text{System}(P_1 - 1, P_2 + 1, P_3, P_4, P_5, P_6) \\
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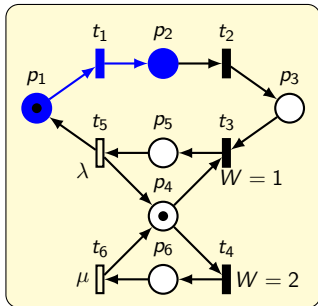


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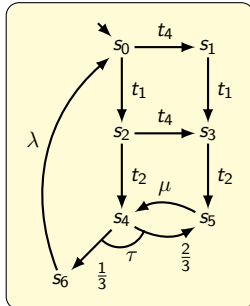
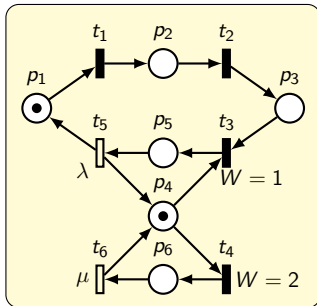


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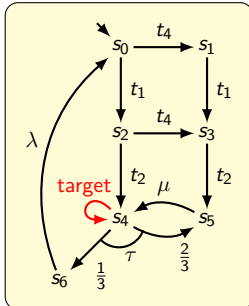
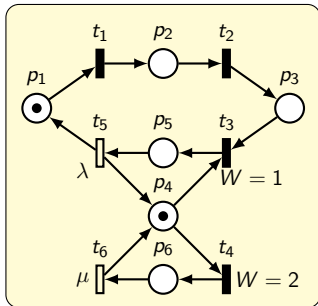


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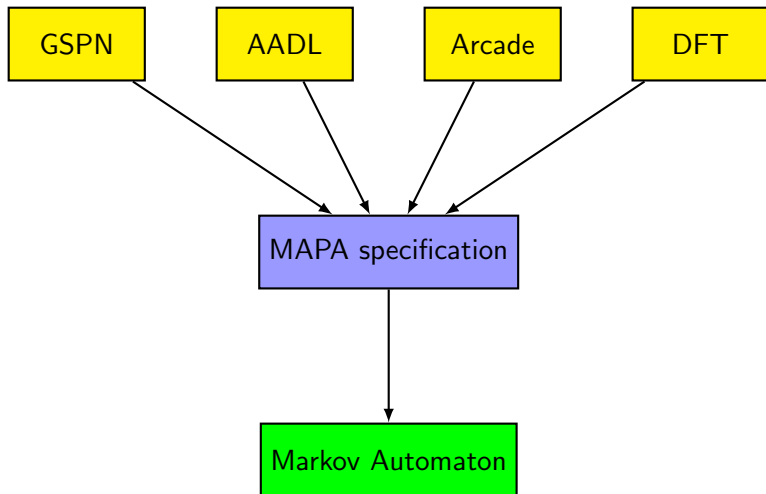


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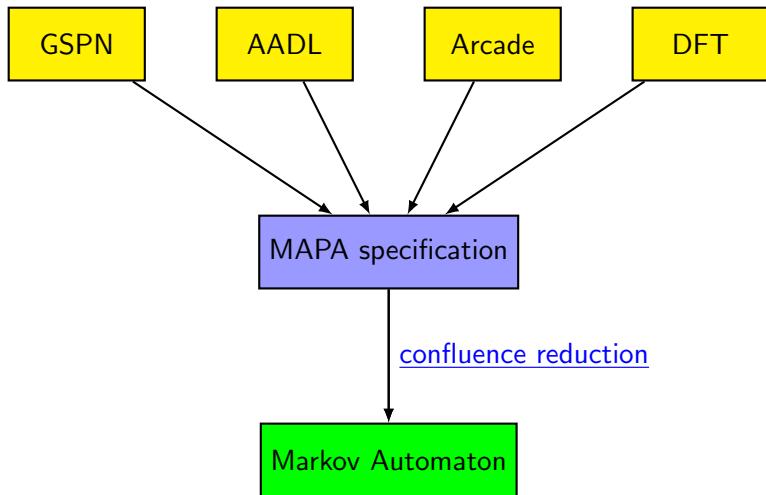
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Higher-level formalisms mapped to MAs



Higher-level formalisms mapped to MAs



Contents

- 1 Introduction
- 2 Confluence for Markov Automata
- 3 State Space Reduction Using Confluence
- 4 Symbolic Detection on MAPA Specifications
- 5 Implementation and Case Studies
- 6 Conclusions and Future Work

Invisible transitions connecting equivalent states

Invisible transitions in confluence reduction:

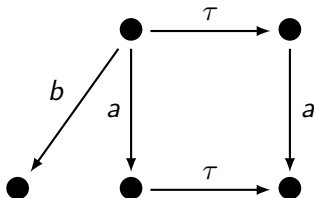
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Deterministic τ -steps **might** disable behaviour...

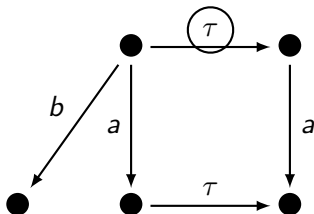


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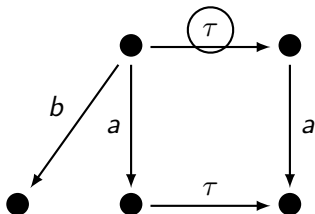
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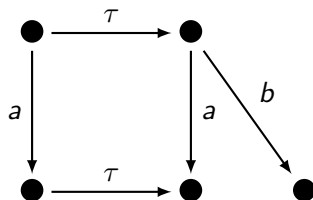
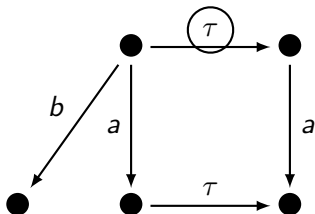
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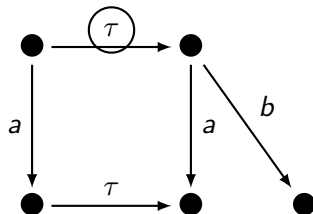
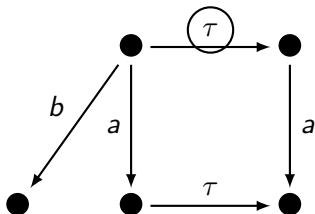
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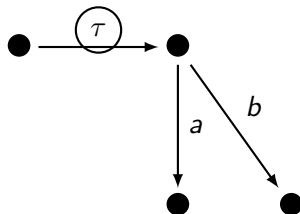
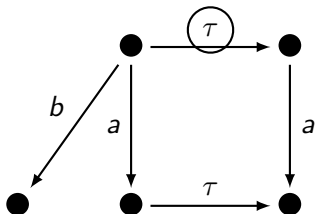
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Non-probabilistic and probabilistic confluence reduction

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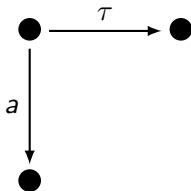
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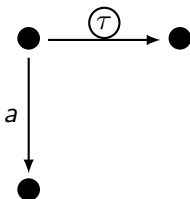


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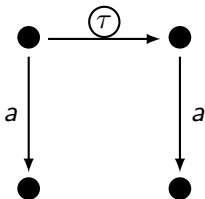


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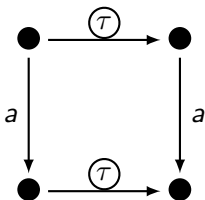


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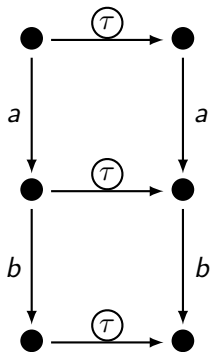


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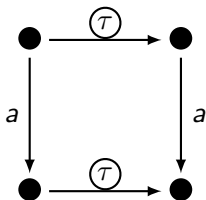


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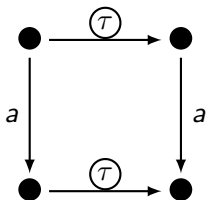


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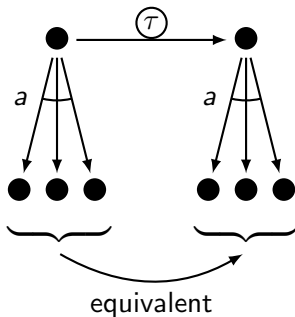
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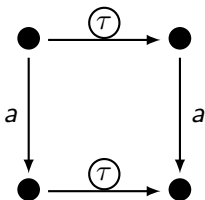


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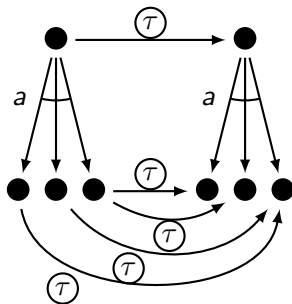
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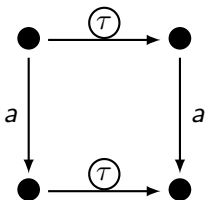


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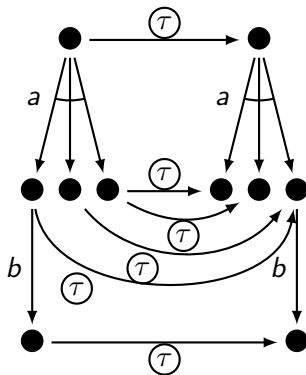
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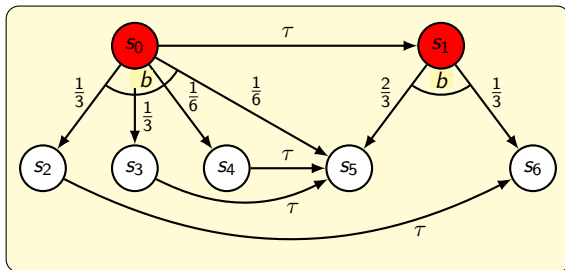
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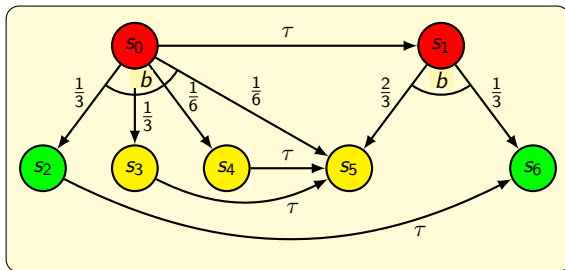
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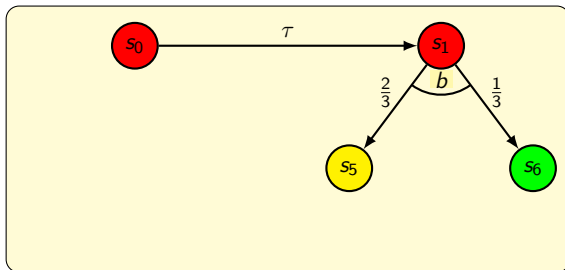
Probabilistic example



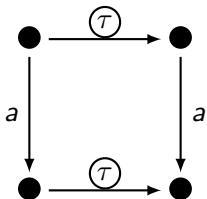
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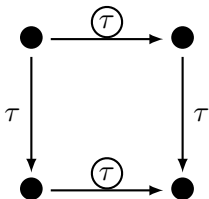
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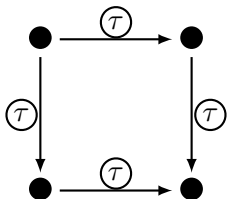
Problem with earlier definitions: no closure under union



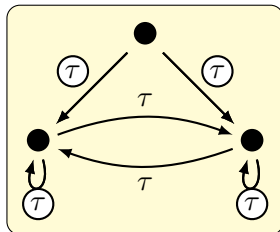
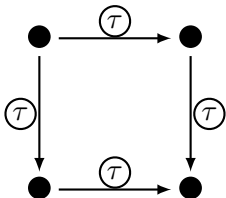
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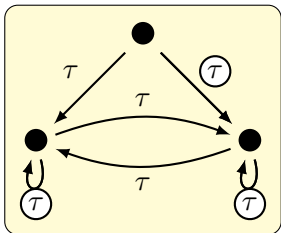
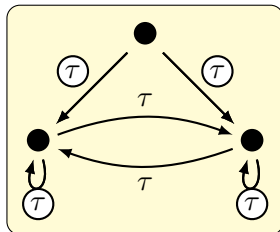
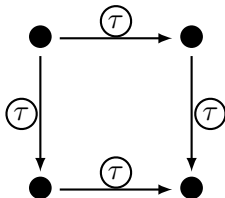
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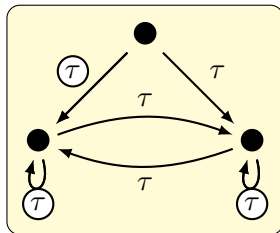
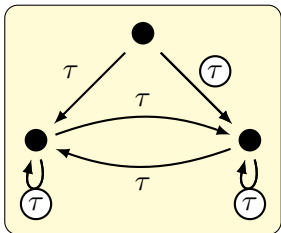
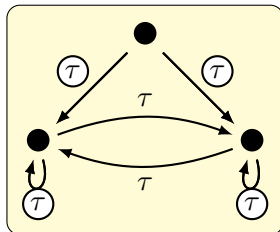
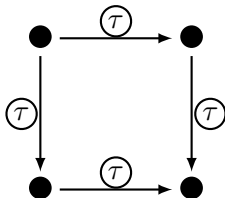
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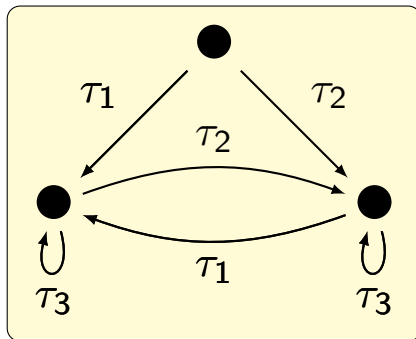
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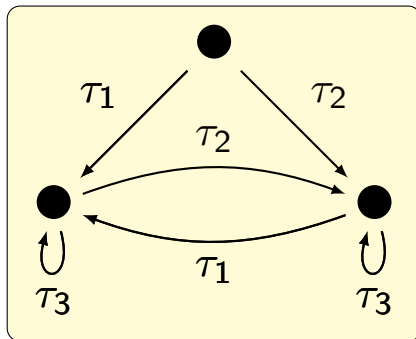
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Our solution: confluence classification

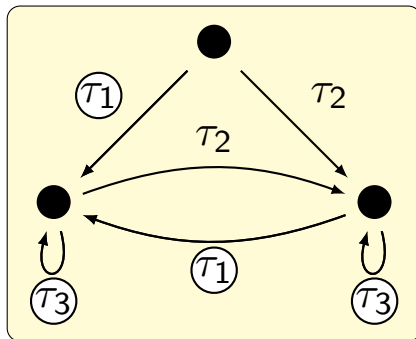


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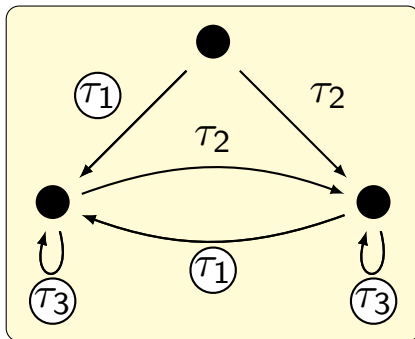
- Mimicking always by a transition from the same group
- For each group, either **all** transitions or **no** transitions are confluent

Our solution: confluence classification



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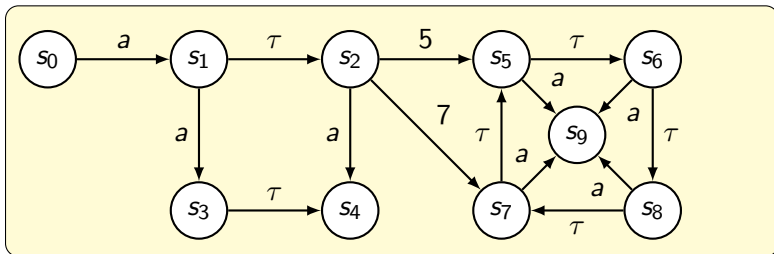
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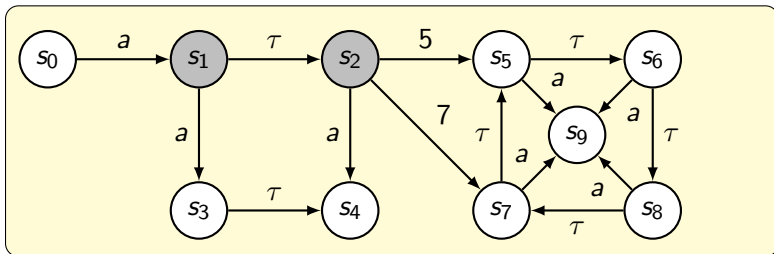
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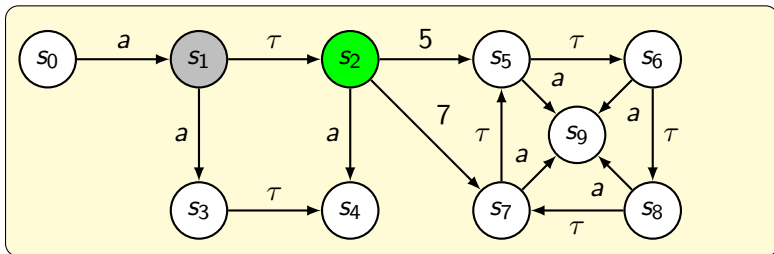
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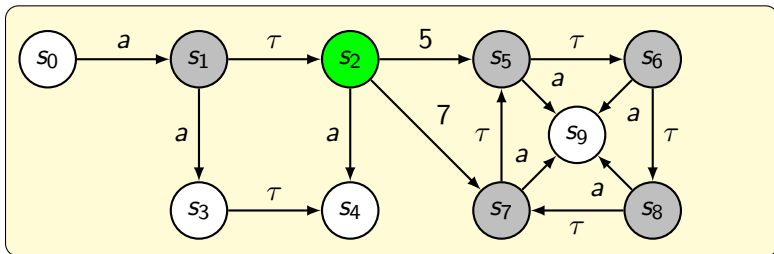
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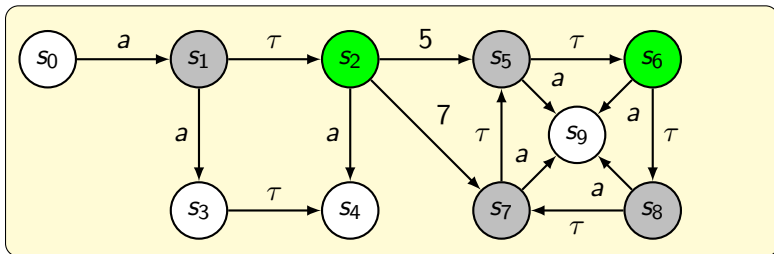
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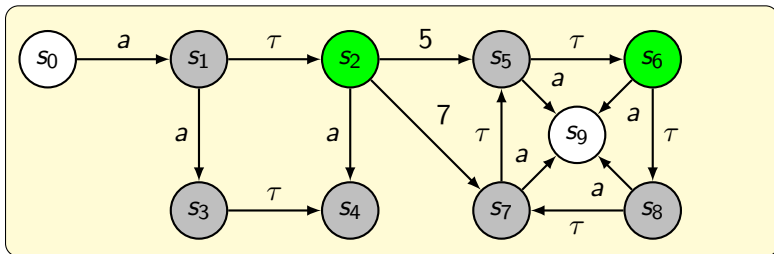
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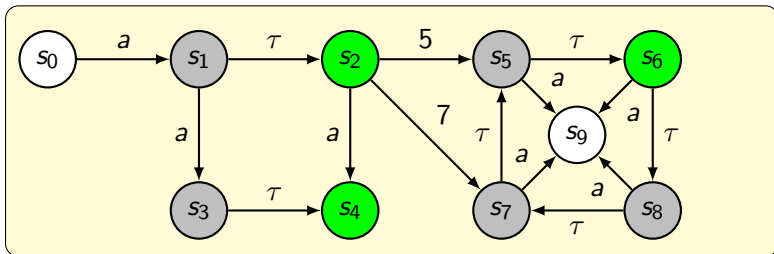
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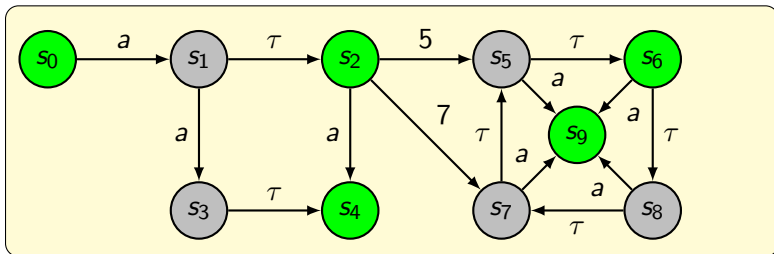
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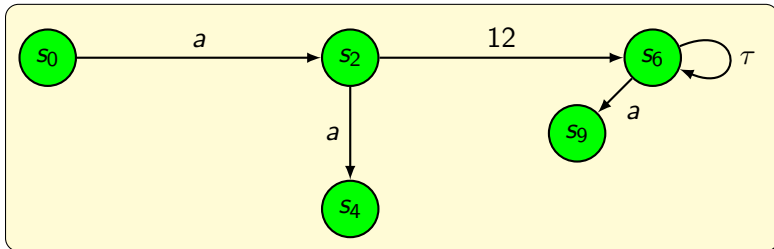
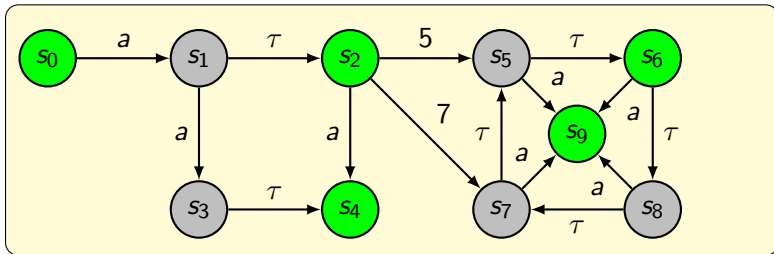
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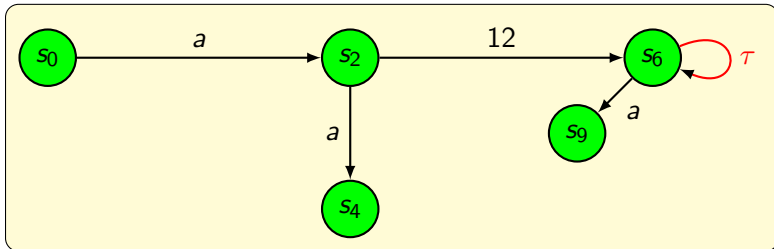
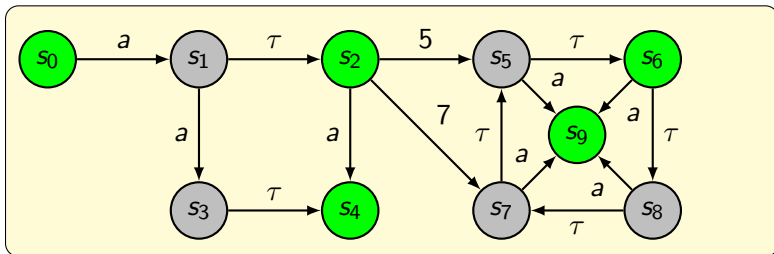
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A process algebra for Markov automata: MAPA

Specification language MAPA:

- Based on μ CRL (so [data](#)), with additional [probabilistic choice](#) and [Markovian rates](#)
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$$p ::= Y(t) \mid c \Rightarrow p \mid p + p \mid \sum_{x:D} p \mid a(t) \bullet \sum_{x:D} f : p \mid (\lambda) \cdot p$$

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- Composibility via **parallel composition**, **encapsulation**, **hiding** and **renaming**

MLPPEs

We defined a special format for MAPA, the [MLPPE](#):

$$\begin{aligned}
 X(g : G) = & \sum_{i \in I} \sum_{d_i : D_i} c_i \Rightarrow a_i(\mathbf{b}_i) \sum_{e_i : E_i} f_i : X(\mathbf{n}_i) \\
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Example of an MLPPE

GSPN-generated MAPA specification

$$\begin{aligned}
 \text{System}(P_1 : \mathbb{N}, P_2 : \mathbb{N}, P_3 : \mathbb{N}, P_4 : \mathbb{N}, P_5 : \mathbb{N}, P_6 : \mathbb{N}) = & \\
 & P_1 \geq 1 \implies \tau \cdot \text{System}(P_1 - 1, P_2 + 1, P_3, P_4, P_5, P_6) \\
 & + P_2 \geq 1 \implies \tau \cdot \text{System}(P_1, P_2 - 1, P_3 + 1, P_4, P_5, P_6) \\
 & + P_5 \geq 1 \implies \lambda \cdot \text{System}(P_1 + 1, P_2, P_3, P_4 + 1, P_5 - 1, P_6) \\
 & + P_6 \geq 1 \implies \mu \cdot \text{System}(P_1, P_2, P_3, P_4 + 1, P_5, P_6 - 1) \\
 & + (P_3 \geq 1 \wedge P_4 \geq 1) \vee (P_4 \geq 1) \implies \tau \sum_{i:\{4,5\}} f : \\
 & \quad \text{System}(P_1, P_2, \text{if } i = 4 \text{ then } P_3 - 1 \text{ else } P_3, P_4 - 1, \\
 & \quad \quad \text{if } i = 4 \text{ then } P_5 + 1 \text{ else } P_5, \\
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Theorem

*Every specification (without unguarded recursion) can be **linearised** to an MLPPE, preserving strong bisimulation.*

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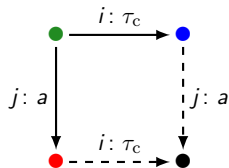
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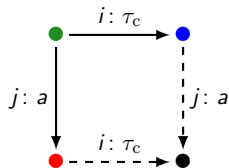
Heuristics for detecting confluence on MAPA

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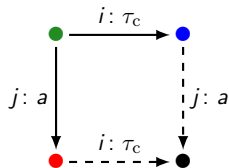
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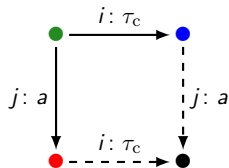


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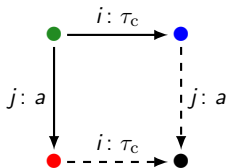
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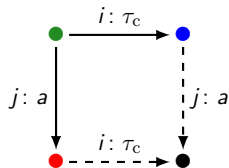
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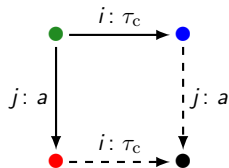
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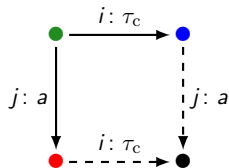
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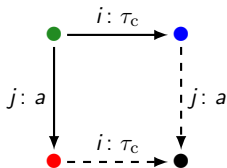
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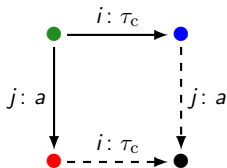
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We implemented:

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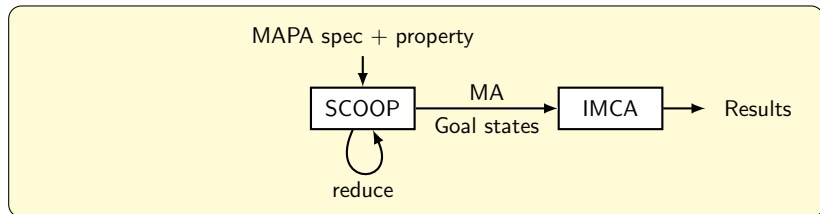
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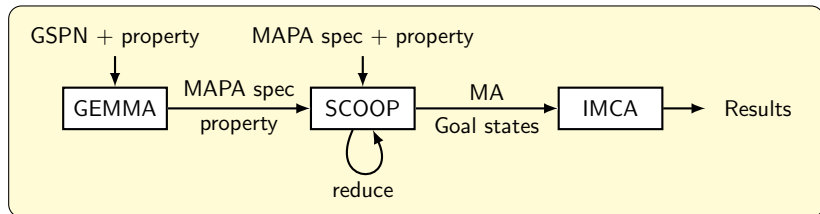
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Case studies

Specification	Original state space			Reduced state space			Reduction	
	States	Trans.	IMCA	States	Trans.	IMCA	States	Time
leader-3-7	25,505	34,257	103.8	4,652	5,235	5.2	82%	90%
leader-3-9	52,465	71,034	214.3	9,058	10,149	9.9	83%	92%
leader-3-11	93,801	127,683	431.7	15,624	17,463	16.7	83%	93%
leader-4-2	8,467	11,600	74.9	2,071	2,650	5.2	76%	90%
leader-4-3	35,468	50,612	369.3	7,014	8,874	22.4	80%	92%
leader-4-4	101,261	148,024	1,325.3	17,885	22,724	62.2	82%	94%
poll-2-2-4	4,811	8,578	3.7	3,047	6,814	2.3	37%	32%
poll-2-2-6	27,651	51,098	90.9	16,557	40,004	49.1	40%	47%
poll-2-4-2	6,667	11,290	39.9	4,745	9,368	26.2	29%	32%
poll-2-5-2	27,659	47,130	1,573.8	19,721	39,192	1,053.5	29%	33%
poll-3-2-2	2,600	4,909	7.1	1,914	4,223	4.8	26%	29%
poll-4-6-1	15,439	29,506	330.0	4,802	18,869	109.3	69%	66%
poll-5-4-1	21,880	43,760	815.0	6,250	28,130	317.5	71%	61%
grid-2	2,508	4,608	2.8	1,393	2,922	1.1	44%	49%
grid-3	10,852	20,872	66.3	6,011	13,240	19.8	45%	67%
grid-4	31,832	62,356	922.5	17,565	39,558	316.5	45%	65%

Conclusions and future work

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- It **preserves divergences** and is **closed under unions**
- We showed how to **detect** confluence on MAPA specifications and use the **representation map** approach to reduce on-the-fly
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Future work

- Develop even **more powerful reduction techniques**
- Define **partial-order reduction** as a **restriction** of confluence