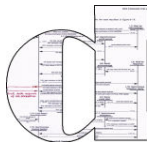


Game-based Abstraction and Controller Synthesis for Probabilistic Hybrid Systems



Ernst Moritz Hahn, Saarland University

joint work with

Gethin Norman, University of Glasgow, UK

David Parker, University of Oxford, UK

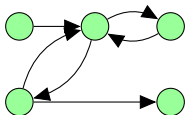
Björn Wachter, University of Oxford, UK

Lijun Zhang, Technical University of Denmark

ROCKS, October 5th, 2011

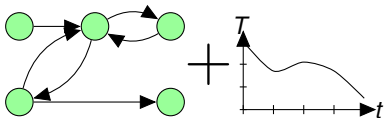
Motivation (1/2)

- many systems have discrete



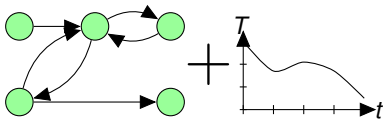
Motivation (1/2)

- many systems have discrete
- and continuous behaviour



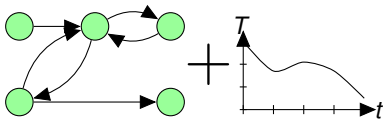
Motivation (1/2)

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- and continuous behaviour



Motivation (1/2)

- many systems have discrete
- and continuous behaviour
- \Rightarrow hybrid automata (handled by PHAVer, etc.)



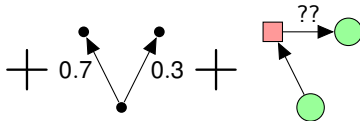
Motivation (2/2)

- often also probabilistic aspects (failures, etc.)



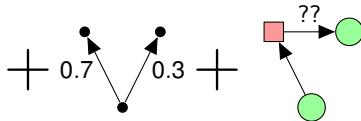
Motivation (2/2)

- often also probabilistic aspects (failures, etc.)
- only partially controllable

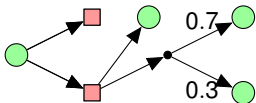


Motivation (2/2)

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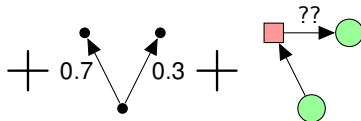


- \Rightarrow game-based semantics for probabilistic hybrid systems

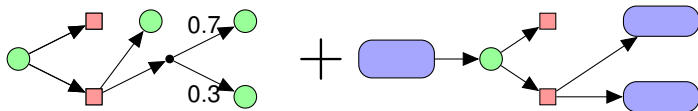


Motivation (2/2)

- often also probabilistic aspects (failures, etc.)
- only partially controllable



- \Rightarrow game-based semantics for probabilistic hybrid systems
- \Rightarrow finite abstractions to compute results



Hybrid Automata

- finite set of modes

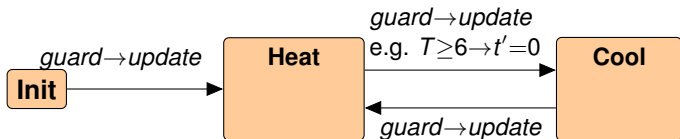
Init

Heat

Cool

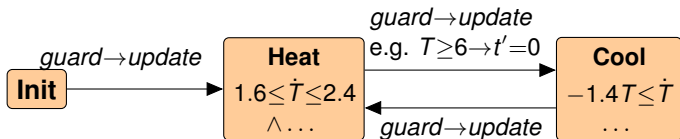
Hybrid Automata

- finite set of modes
- discrete behaviour, set of guarded commands



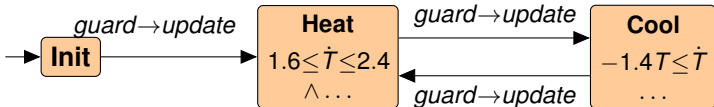
Hybrid Automata

- finite set of modes
- discrete behaviour, set of guarded commands
- continuous behaviour in modes



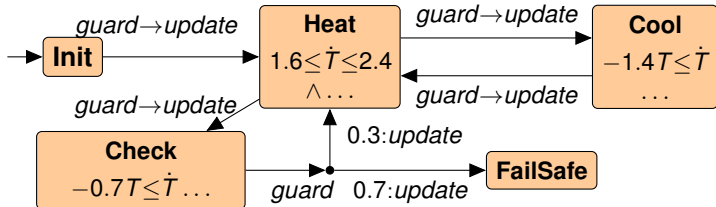
Probabilistic Hybrid Automata

- finite set of modes
- discrete behaviour, set of guarded commands
- continuous variables and behaviour in modes



Probabilistic Hybrid Automata

- finite set of modes
- discrete behaviour, set of guarded commands
- continuous variables and behaviour in modes



- probabilistic jump targets

Discrete Behaviour

- controller chooses command to execute

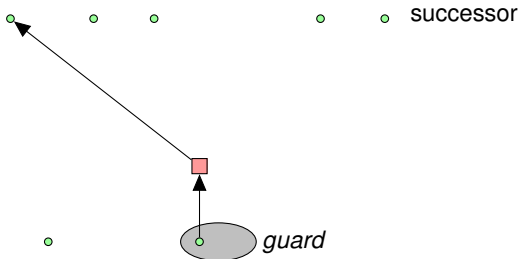
Discrete Behaviour

- controller chooses command to execute
- if state does not fulfill guard cannot execute



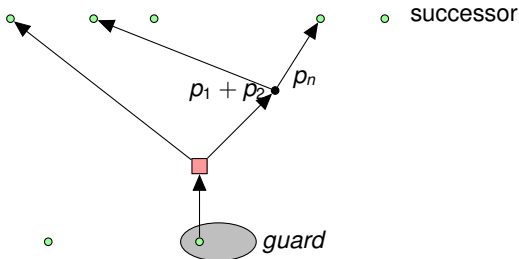
Discrete Behaviour

- controller chooses command to execute
- if state does not fulfill guard cannot execute
- else environment chooses exact effect



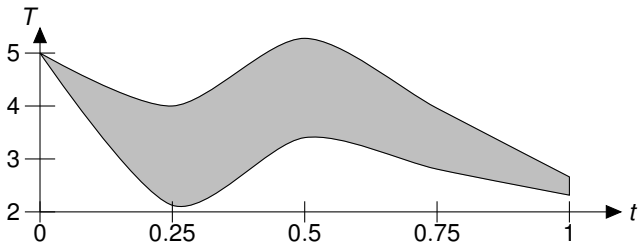
Discrete Behaviour

- controller chooses command to execute
- if state does not fulfill guard cannot execute
- else environment chooses exact effect
- possibly also probabilistic choice



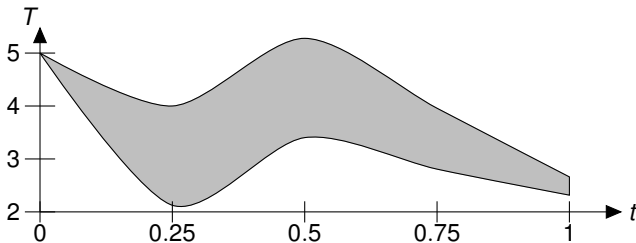
Continuous Behaviour

- described by **differential inequation**



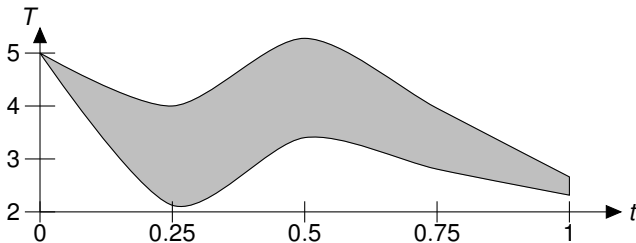
Continuous Behaviour

- described by **differential inequation**
- e.g. $1 \leq x \leq 3 \wedge -1 \leq \dot{x} \leq 1$



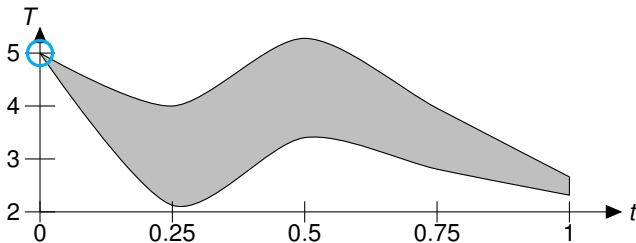
Continuous Behaviour

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- function $x(\cdot)$ valid if



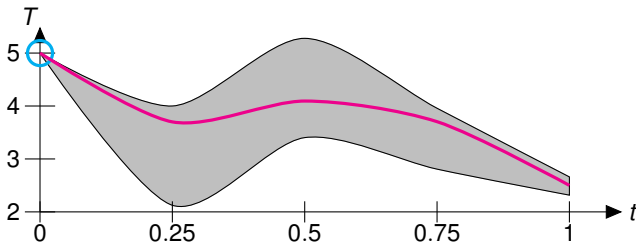
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- function $x(\cdot)$ valid if
 - $x(0)$ describes an initial value



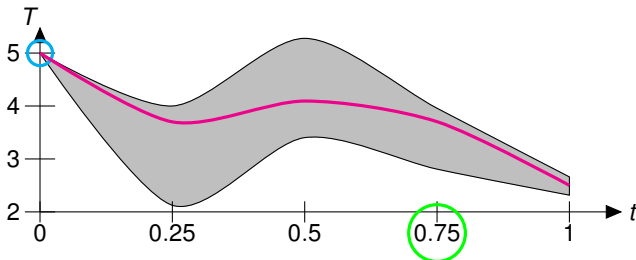
Continuous Behaviour

- described by **differential inequation**
- e.g. $1 \leq x \leq 3 \wedge -1 \leq \dot{x} \leq 1$
- function $x(\cdot)$ valid if
 - $x(0)$ describes an initial value
 - $x(\cdot)$ and $\dot{x}(\cdot)$ fulfill inequation



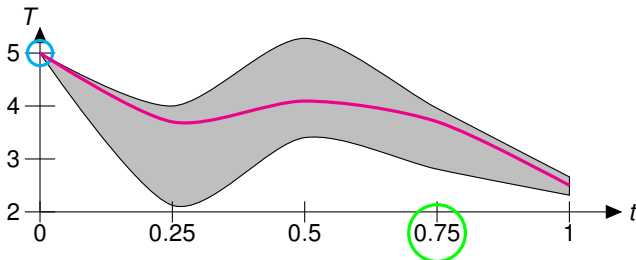
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 - $x(\cdot)$ and $\dot{x}(\cdot)$ fulfill inequation
- controller chooses duration t



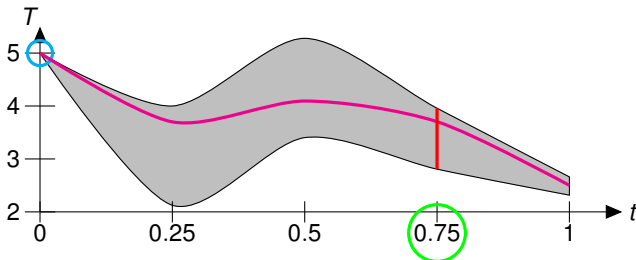
Continuous Behaviour

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- controller chooses duration t
- environment chooses valid x



Continuous Behaviour

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- function $x(\cdot)$ valid if
 - $x(0)$ describes an initial value
 - $x(\cdot)$ and $\dot{x}(\cdot)$ fulfill inequation
- controller chooses duration t
- environment chooses valid x
- effect given by $x(t)$



Semantics

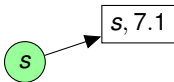
- controller



Semantics

- controller

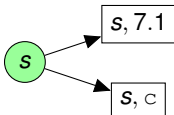
- chooses whether to wait, and how long



Semantics

■ controller

- chooses whether to wait, and how long
- or chooses which command to execute

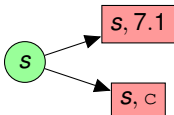


Semantics

- controller

- chooses whether to wait, and how long
- or chooses which command to execute

- environment



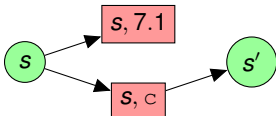
Semantics

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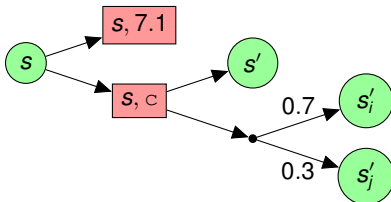
- environment

- resolves remaining nondeterminism



Semantics

- controller
 - chooses whether to wait, and how long
 - or chooses which command to execute
- environment
 - resolves remaining nondeterminism
- probabilistic choice



Semantics

- controller

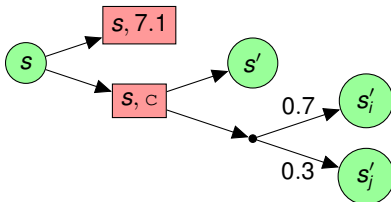
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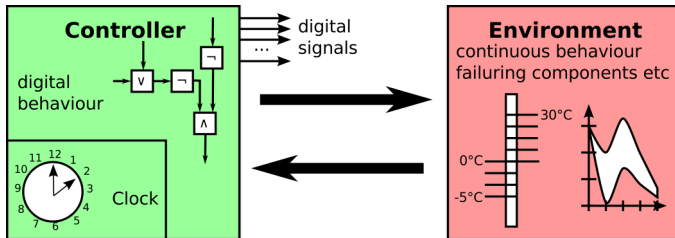
- probabilistic choice

- \Rightarrow infinite probabilistic two-player game



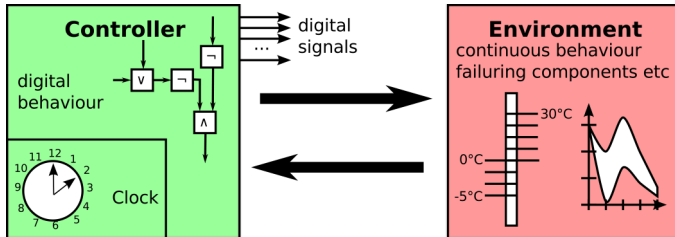
Why Exactly This Semantics?

- natural

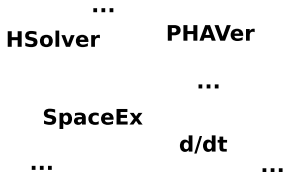


Why Exactly This Semantics?

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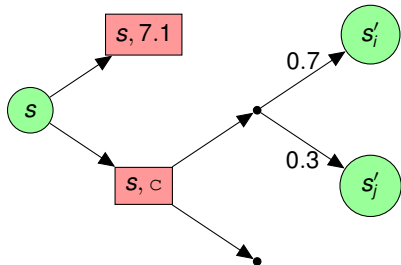


- fits to existing tools



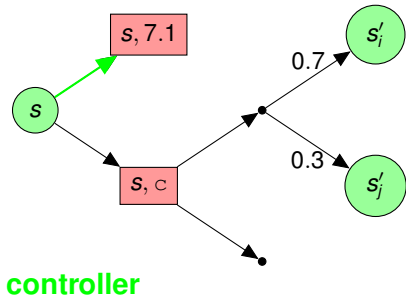
Properties

- **strategy** for given player: chooses successor



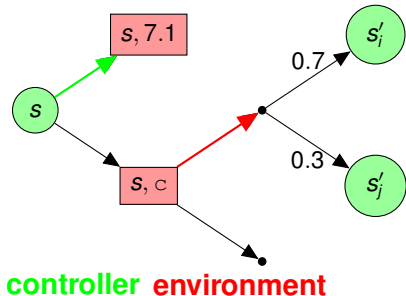
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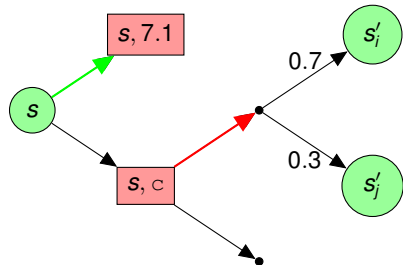
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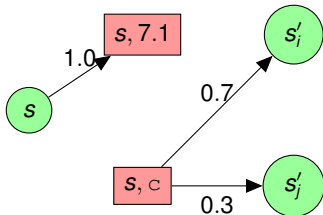


Properties

- **strategy** for given player: chooses successor
- **stochastic process**: obtained by resolving **all** choices



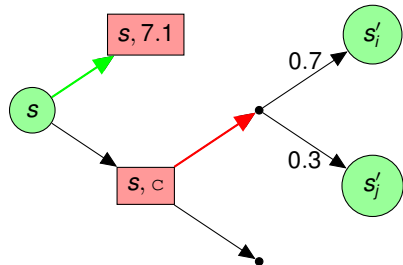
controller environment



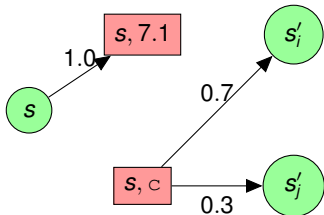
stochastic process

Properties

- **strategy** for given player: chooses successor
- **stochastic process**: obtained by resolving **all** choices
- allows to define **value functions**



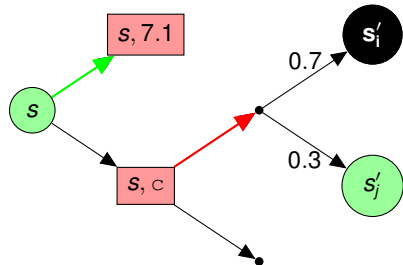
controller environment



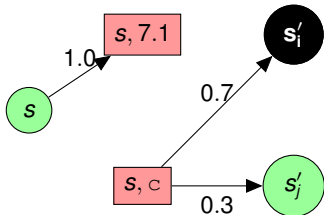
stochastic process

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- allows to define **value functions**
- e.g. **probabilistic reachability**: Probability to reach **certain set of states**



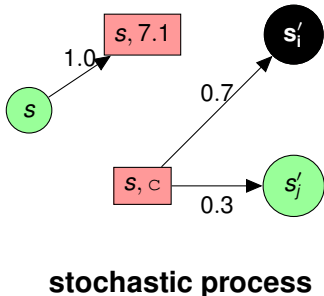
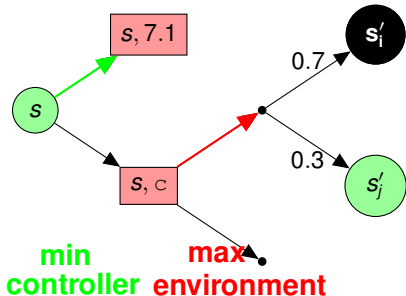
controller environment



stochastic process

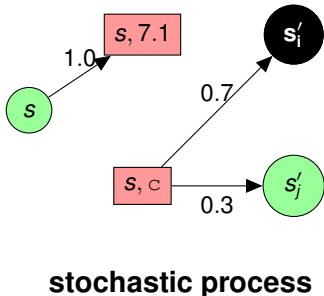
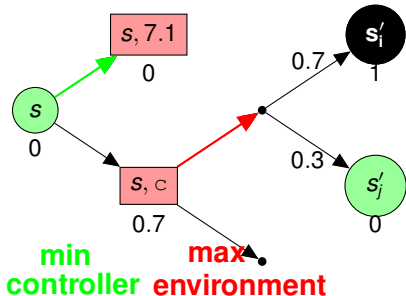
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- **stochastic process**: obtained by resolving **all** choices
- allows to define **value functions**
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- **objective** of player: minimize or maximise value function



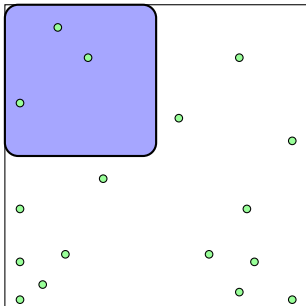
Properties

- **strategy** for given player: chooses successor
- **stochastic process**: obtained by resolving **all** choices
- allows to define **value functions**
- e.g. **probabilistic reachability**: Probability to reach **certain set of states**
- **objective** of player: minimize or maximise value function
- **optimal value**: from optimal strategies objectives



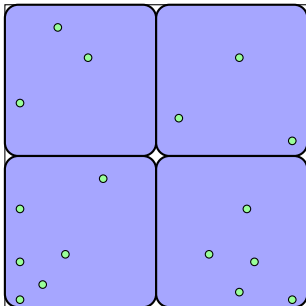
Abstract State Space

- **abstract state:** set of concrete states



Abstract State Space

- **abstract state:** set of concrete states
- **abstract state space:** set of abstract states which contains complete state space



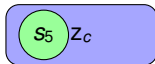
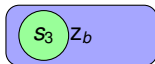
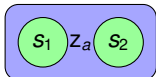
Game-based Abstraction (GBA)

- finite three-player game on abstract state space \mathcal{A}



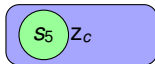
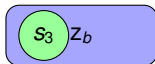
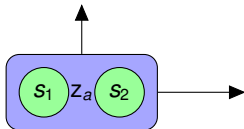
Game-based Abstraction (GBA)

- finite three-player game on abstract state space \mathcal{A}
- S_{abs} : abstraction player



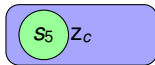
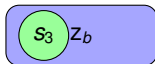
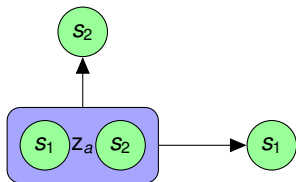
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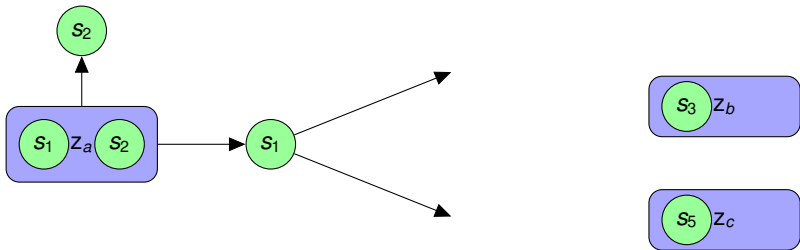
Game-based Abstraction (GBA)

- finite three-player game on abstract state space \mathcal{A}
- S_{abs} : abstraction player
- S_{con} : controller player



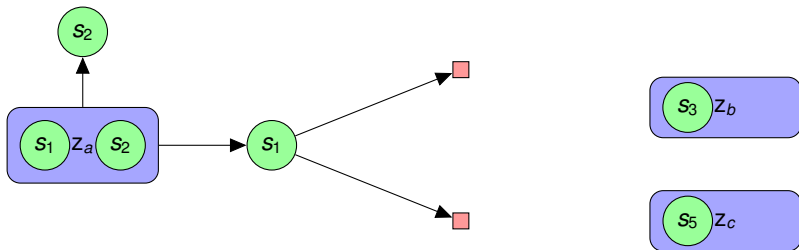
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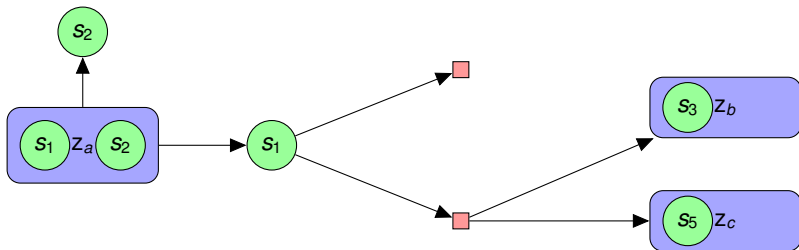
Game-based Abstraction (GBA)

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Game-based Abstraction (GBA)

- finite three-player game on abstract state space \mathcal{A}
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GBA: Analysis

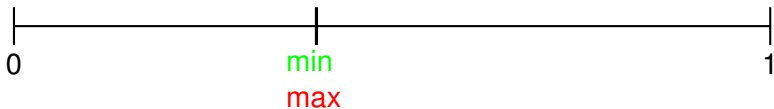
- what to do with third player?

GBA: Analysis

- what to do with third player?
- combine abstraction player with controller or environment

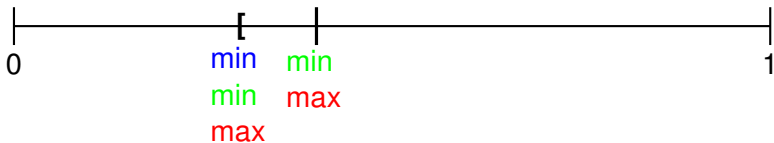
GBA: Analysis

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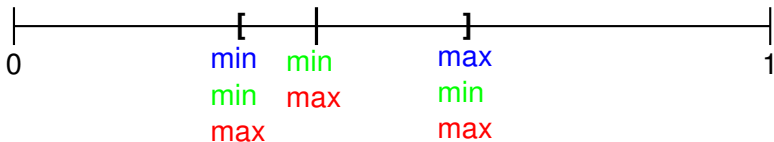
GBA: Analysis

- what to do with third player?
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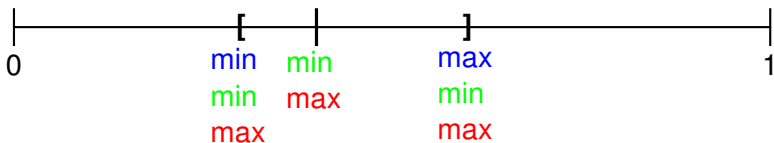
GBA: Analysis

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GBA: Analysis

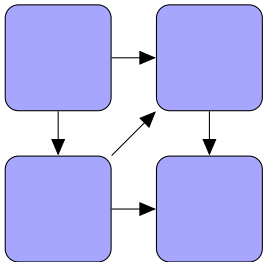
- what to do with third player?
- combine abstraction player with controller or environment



- \Rightarrow finite probabilistic two-player games
- efficient solution techniques exist
(value iteration or policy iteration)

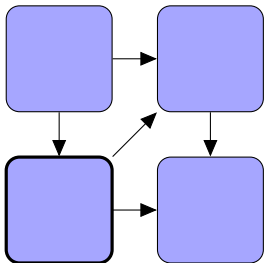
GBA: Refinement

- bounds may be too coarse



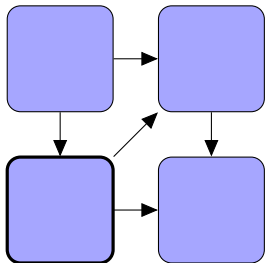
GBA: Refinement

- bounds may be too coarse
- choose abstract state to refine



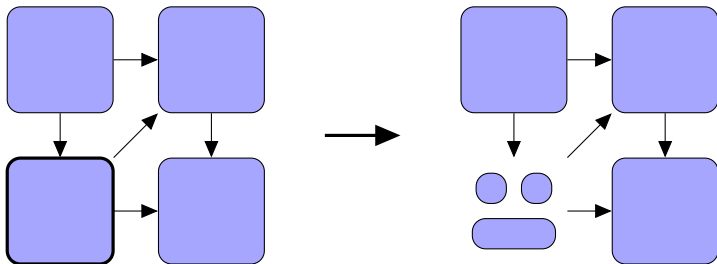
GBA: Refinement

- bounds may be too coarse
- choose abstract state to refine
- choice depends on probabilities and strategies



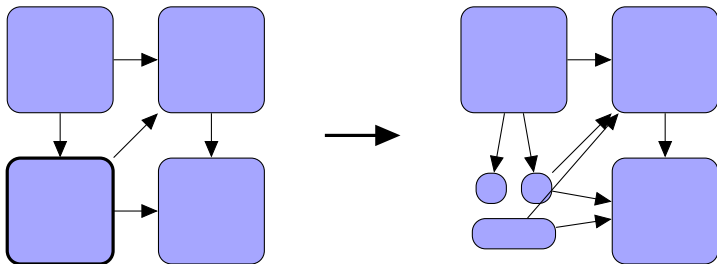
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GBA: Refinement

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- choose abstract state to refine
- choice depends on probabilities and strategies
- split into new states
- afterwards adapt transitions



Environment Abstraction

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Environment Abstraction

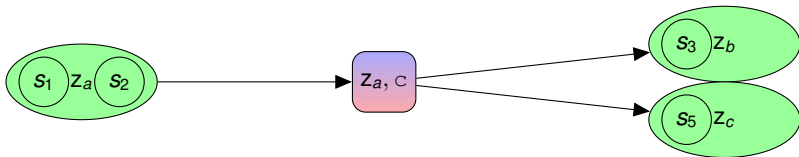
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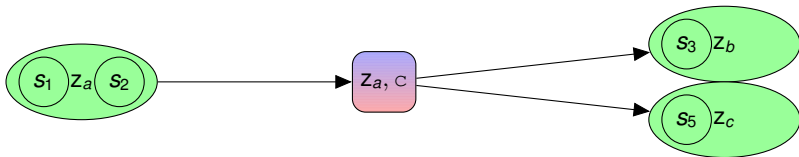
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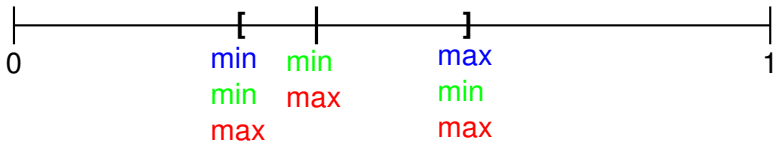


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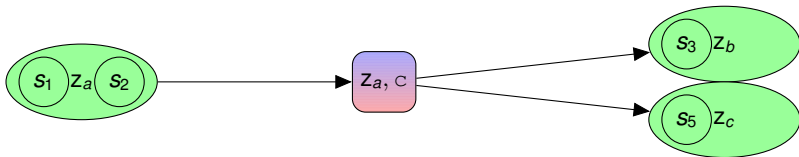


- bounds less tight than in GBA

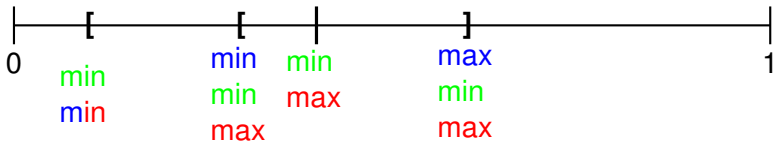


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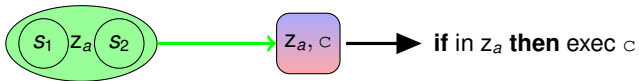


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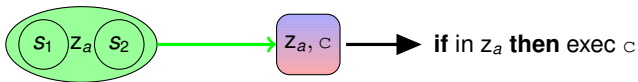
Extensions

■ controller synthesis

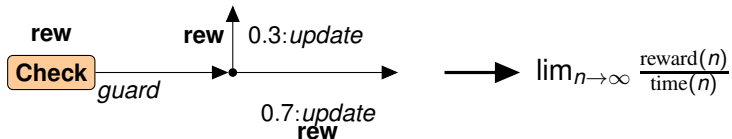


Extensions

■ controller synthesis



■ long-run average rewards



Experiments

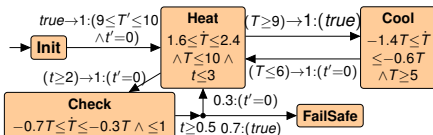
- preliminary implementation of environment abstraction

Experiments

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- build on top of PHAVer

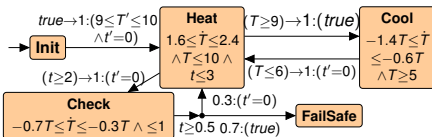
Experiments

- preliminary implementation of environment abstraction
- build on top of PHAVer
- applied on thermostat example



Experiments

- preliminary implementation of environment abstraction
- build on top of PHAVer
- applied on thermostat example
- **maximal** probability reach safe state within given time B



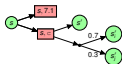
B	coarseness 0.5		
	prob.	build(s)	#states
5	[0.000, 0.910]	14	1051
10	[0.910, 0.992]	81	4330
15	[0.973, 0.999]	50	3216

B	coarseness 0.2		
	prob.	build(s)	#states
5	[0.700, 0.910]	54	4066
10	[0.910, 0.992]	413	16773
15	[0.992, 0.999]	2578	53289

coarseness of abstraction: PHAVer-specific

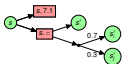
Summary

- game semantics for probabilistic hybrid systems



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- game-based abstraction: tight bounds, refinement



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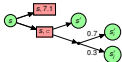


- environment abstraction: general



Summary

- game semantics for probabilistic hybrid systems



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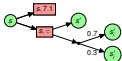


- controller synthesis



Summary

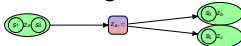
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- long-run average values



Summary

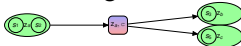
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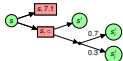


- preliminary experimental results

#	concretess 0.5				#	concretess 0.3			
	prob.	guards	edges	states		prob.	guards	edges	states
5	[0.000, 0.010]	14	1051		5	[0.700, 0.910]	54	4368	
10	[0.010, 0.040]	81	4300		10	[0.800, 0.900]	612	16772	
15	[0.070, 0.090]	50	2816		15	[0.900, 0.990]	2578	53389	

Summary

- game semantics for probabilistic hybrid systems



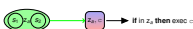
- game-based abstraction: tight bounds, refinement



- environment abstraction: general



- controller synthesis



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- preliminary experimental results

#	concretess 0.5	#	concretess 0.2
prob.	build(s)	prob.	build(s)
5	[0.000, 0.010]	14	1051
10	[0.010, 0.000]	81	4300
15	[0.010, 0.000]	50	2814

#	prob.	build(s)	#state
5	[0.700, 0.010]	54	4368
10	[0.010, 0.000]	612	16172
15	[0.000, 0.000]	2578	53389

- future: combine with continuous jump targets (HSCC'11)

