

# Predictability of Event Occurrences in Timed Systems

**Franck Cassez**

NICTA and UNSW, Australia

**Alban Grastien**

NICTA and ANU, Australia

FORMATS 2013, Buenos Aires, August 2013



Australian Government  
Department of Broadband, Communications  
and the Digital Economy  
Australian Research Council

NICTA Members



Department of State and  
Regional Development



The University of Sydney

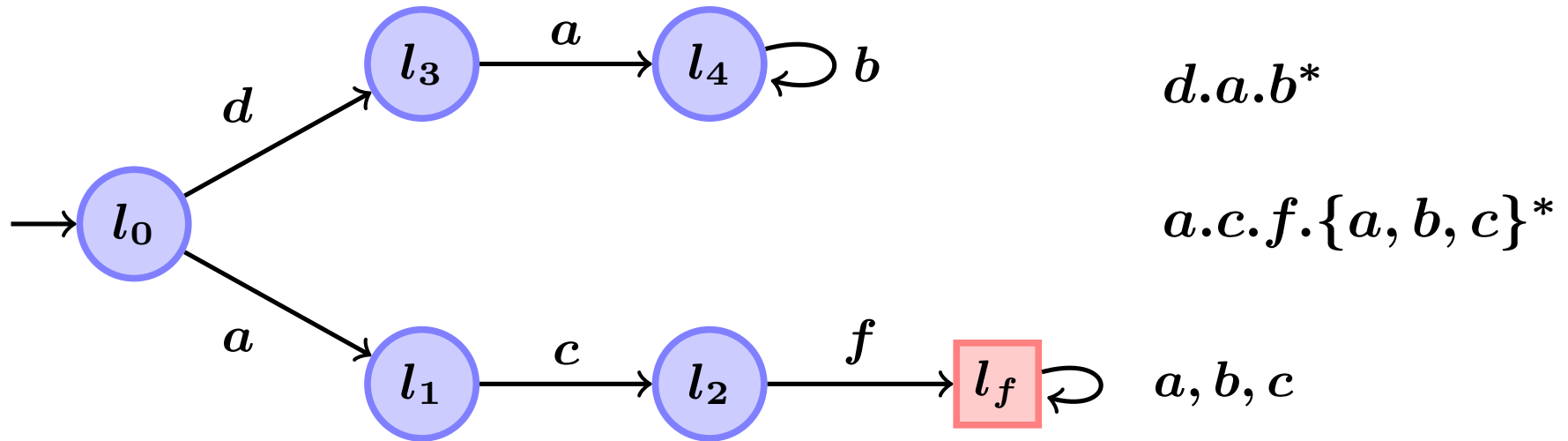


Queensland University of Technology



NICTA Partners

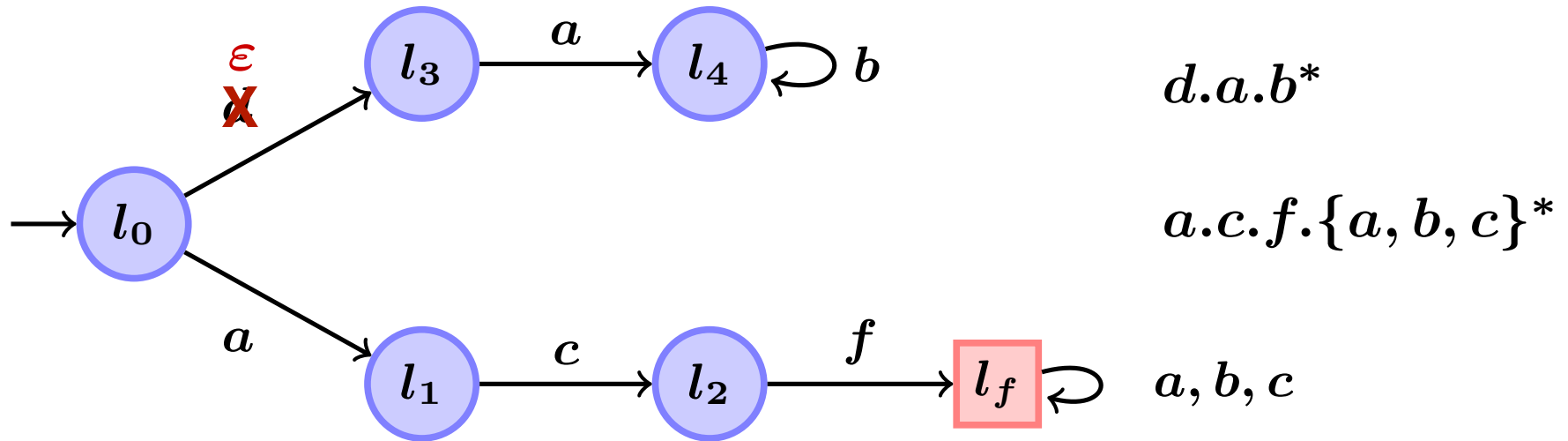
# Predictability



## System

- generates sequences of **events**
- **model** is available

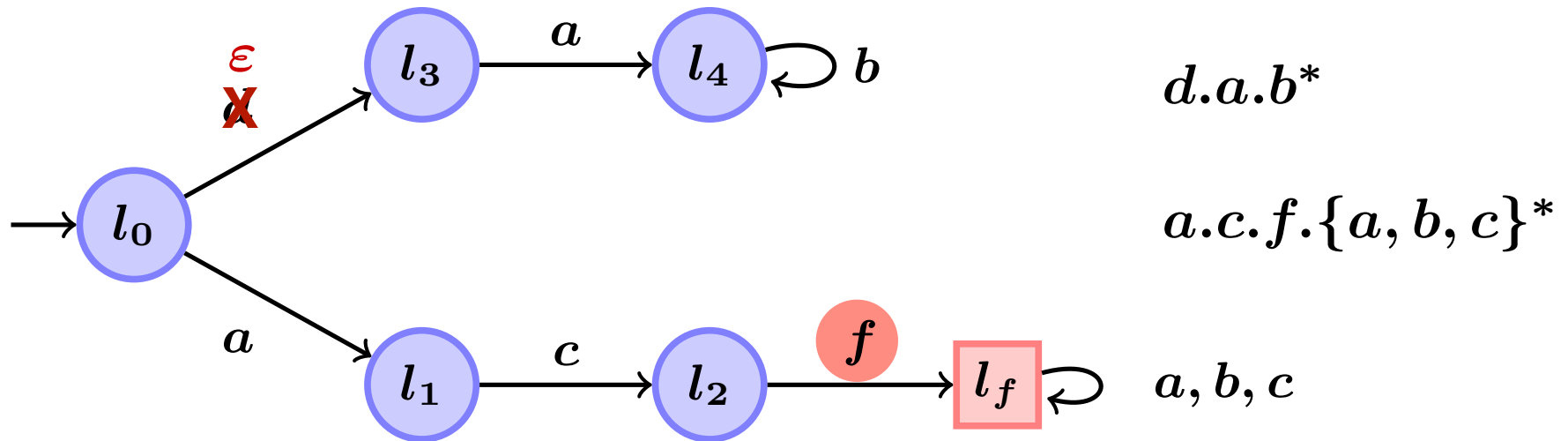
# Predictability



## System

- generates sequences of **events**
- **model** is available
- **partially observable**

# Predictability

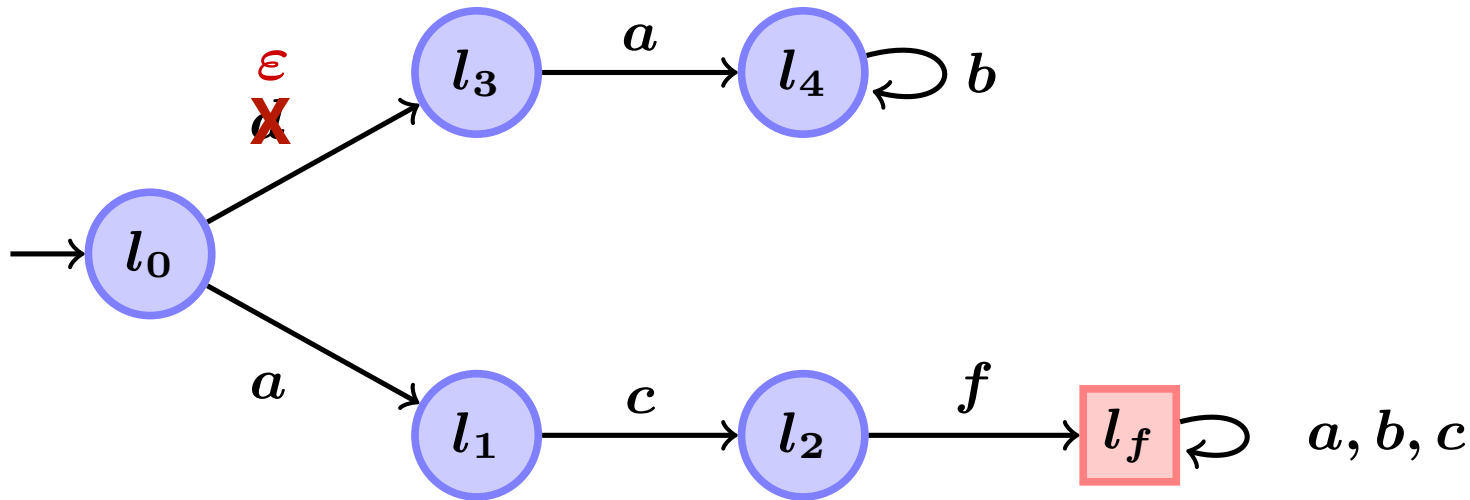


## System

- generates sequences of **events**
- **model** is available
- **partially observable**

Goal: **predict** event  $f$

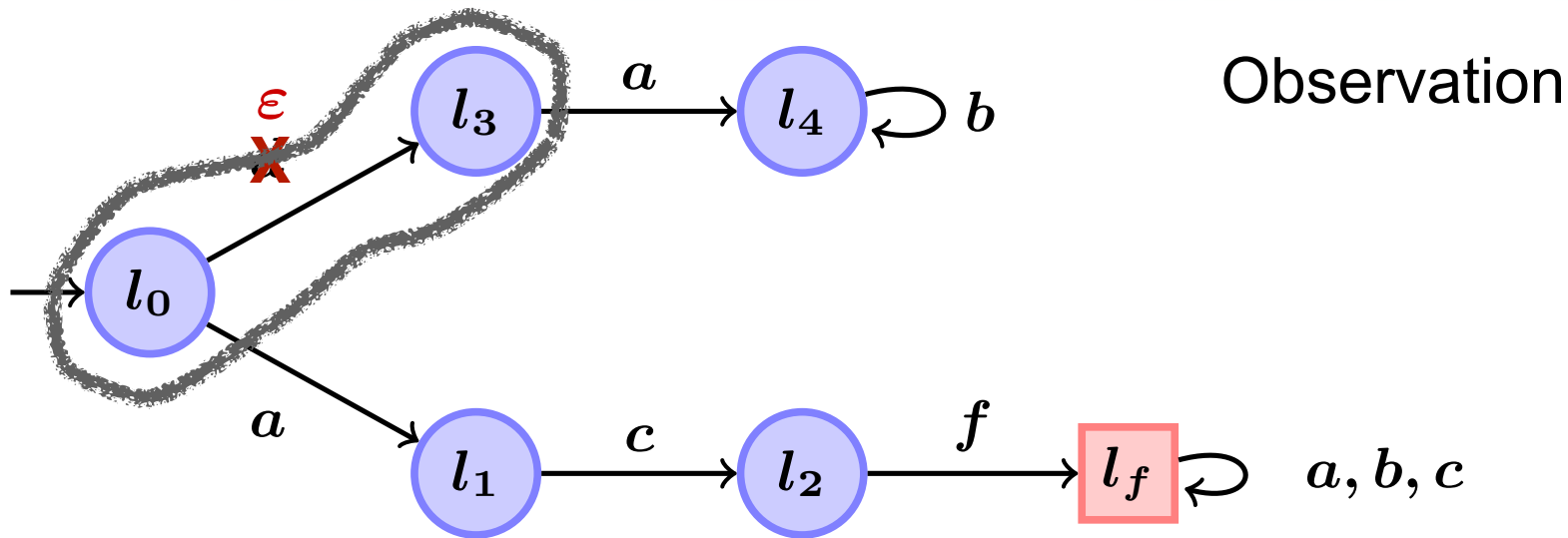
# Predictability



Partial observation: projection  $\pi(w)$

$$\pi(d.a.b.b) = a.b.b$$

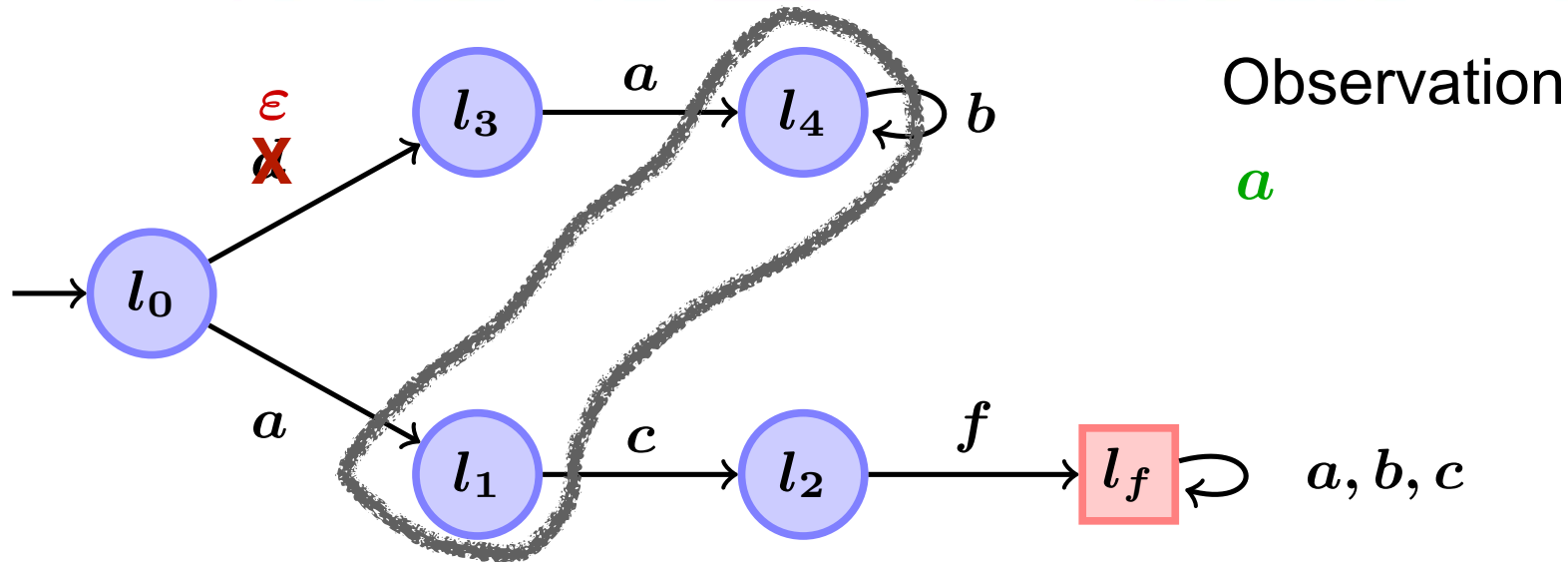
# Predictability



Partial observation: projection  $\pi(w)$

$$\pi(d.a.b.b) = a.b.b$$

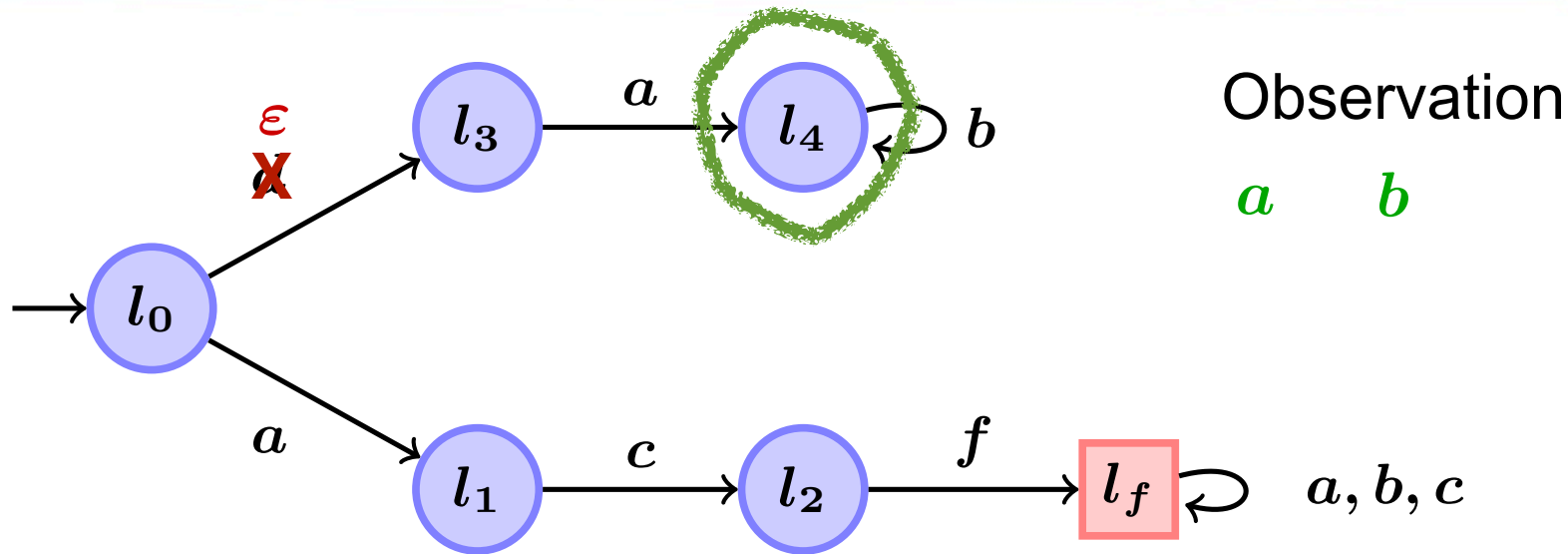
# Predictability



Partial observation: projection  $\pi(w)$

$$\pi(d.a.b.b) = a.b.b$$

# Predictability

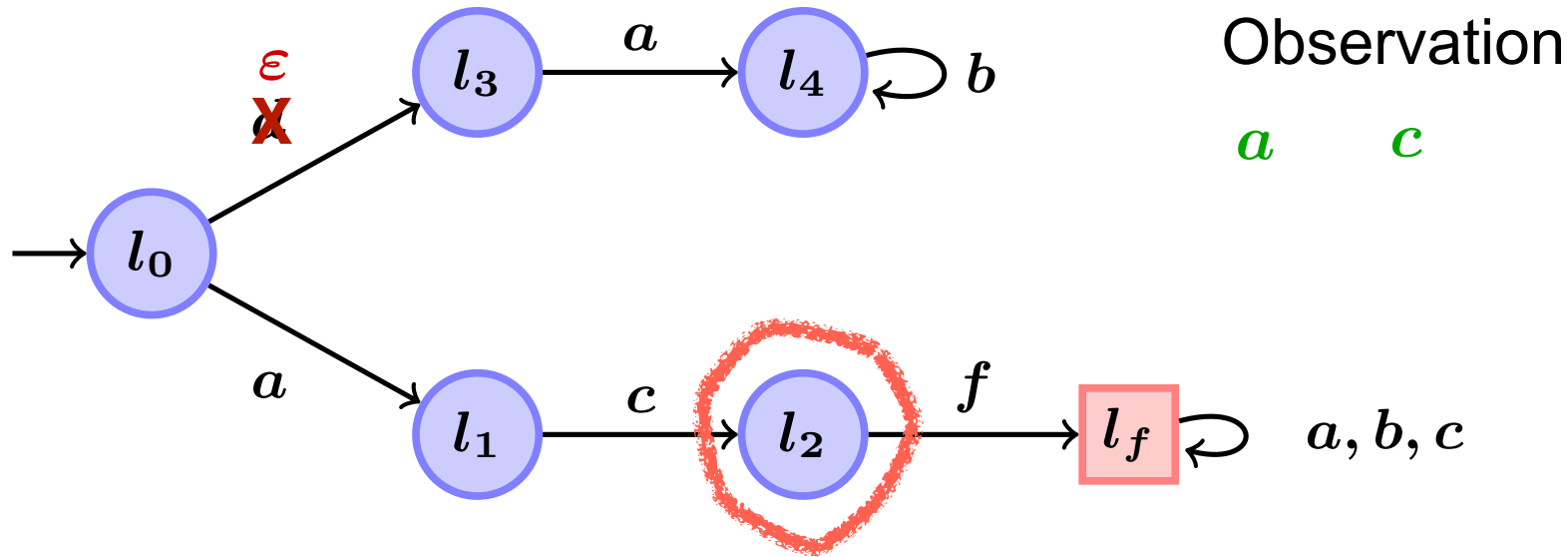


Partial observation: projection  $\pi(w)$

$$\pi(d.a.b.b) = a.b.b$$



# Predictability

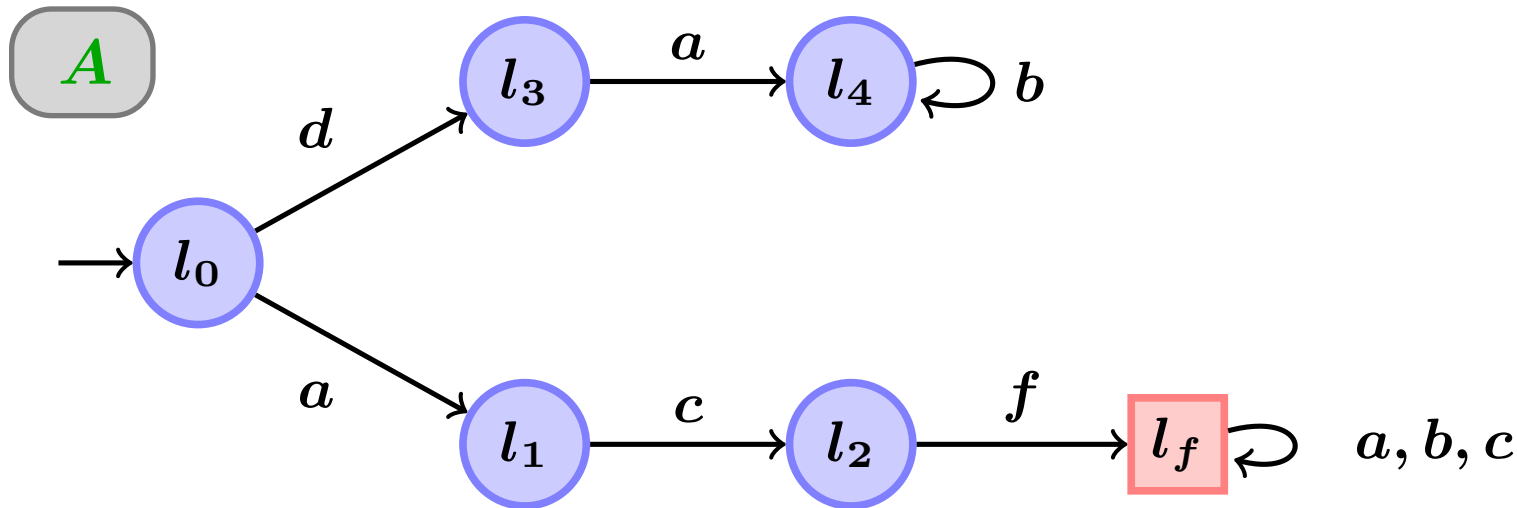


Partial observation: projection  $\pi(w)$

$$\pi(d.a.b.b) = a.b.b$$

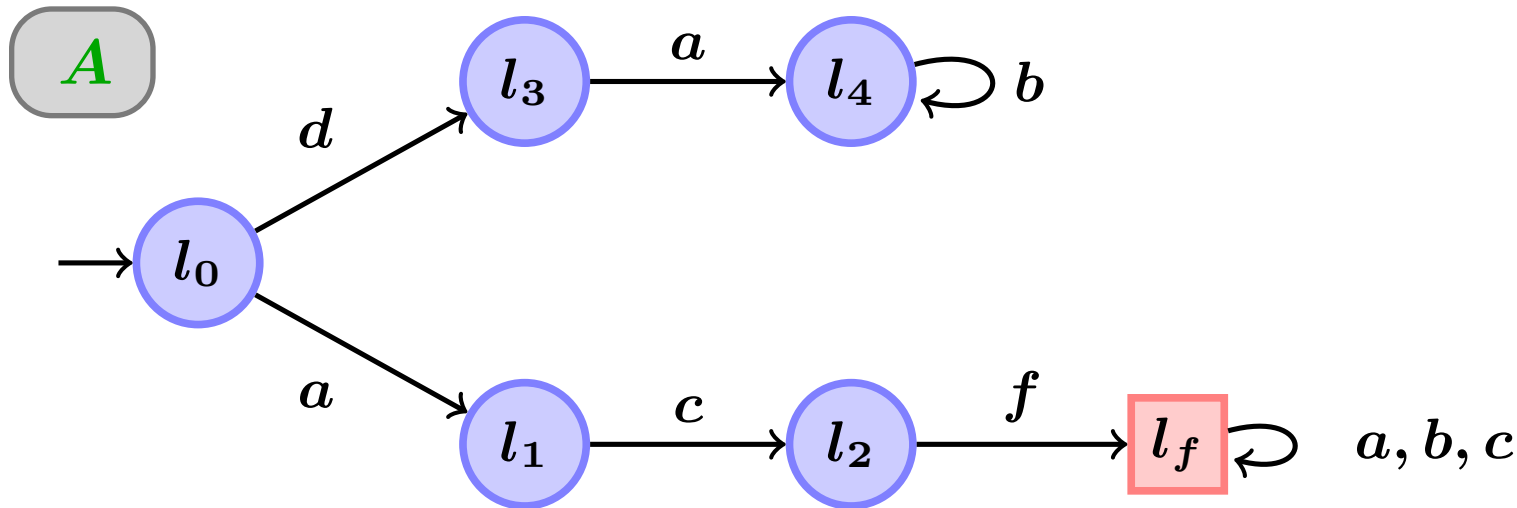
- 1) Formal **simple** definition of predictability  
extends previous definition by Genc and Lafortune  
language based and valid for timed systems
- 2) Predictability for **discrete time systems**  
polynomial time algorithm
- 3) Predictability for **timed systems**  
PSPACE-completeness
- 4) **Sampling** predictability  
implementable predictors

# Formal Definition of Predictability



$L(A)$  = finite or infinite traces of  $A$        $d.a.b^\omega$   $a.c.f.b.a$

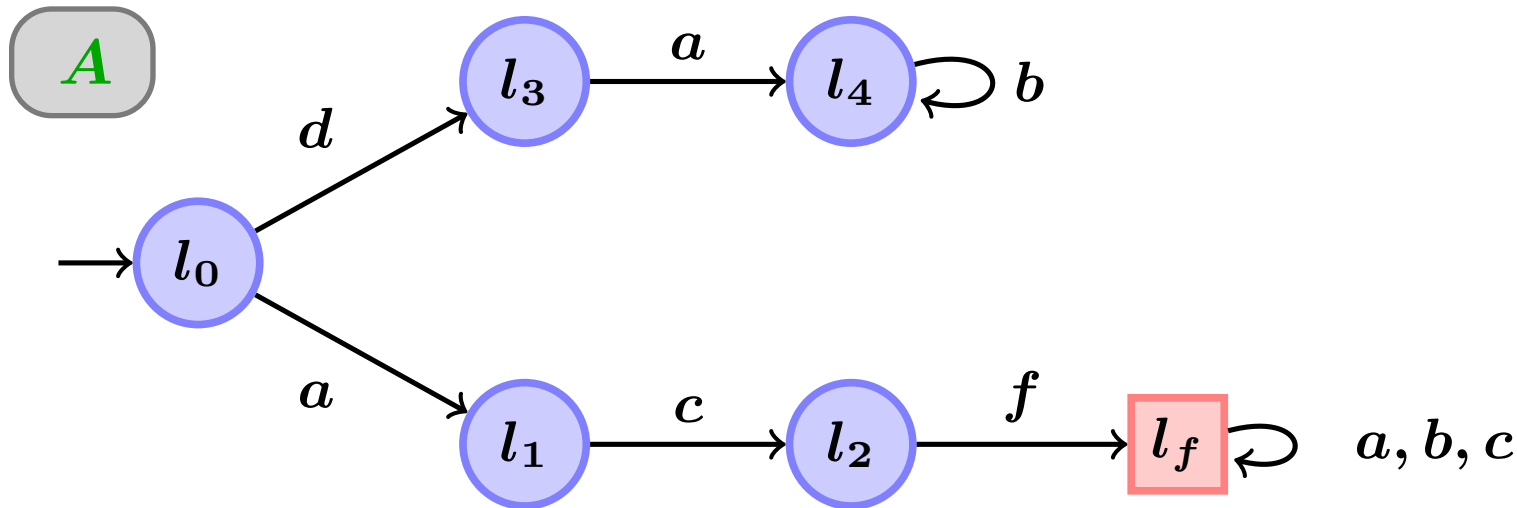
# Formal Definition of Predictability



$L(A)$  = finite or infinite traces of  $A$        $d.a.b^\omega$   $a.c.f.b.a$

$L_{\neg f}^\omega$  = infinite traces of  $A$  with no  $f$        $d.a.b^\omega$

# Formal Definition of Predictability



$L(A)$  = finite or infinite traces of  $A$

$L_{\neg f}^{\omega}$  = infinite traces of  $A$  with no  $f$

$L_f^{-k}$  = finite traces  $w$  of  $A$  with no  $f$

such that  $\begin{cases} w.x.f \in L(A) \\ |x| \leq k \end{cases}$

$d.a.b^{\omega} \quad a.c.f.b.a$

$d.a.b^{\omega}$

$a.c \in L_f^{-0}$

$a \in L_f^{-1}$

# Formal Definition of Predictability



Partial observation: projection  $\pi(w)$

k-predictor: mapping  $P$  that satisfies:

- (1) k -predictor
- (2) CNS for k predictbilty and predictability
- (3) boxes beige color with equivalence
- (4)

$$\begin{cases} \forall w \in \text{prefix}(L_{\neg f}^{\omega}), P(\pi(w)) = 0 \\ \forall w \in L_f^{-k}, P(\pi(w)) = 1 \end{cases}$$

# Formal Definition of Predictability



Partial observation: projection  $\pi(w)$

$k$ -predictor: mapping  $P$  that satisfies:

- (1)  $k$ -predictor
- (2) CNS for  $k$  predictability and predictability
- (3) boxes beige color with equivalence
- (4)

$$\begin{cases} \forall w \in \text{prefix}(L_{\neg f}^{\omega}), P(\pi(w)) = 0 \\ \forall w \in L_f^{-k}, P(\pi(w)) = 1 \end{cases}$$

$k$ -predictability = existence of a  $k$ -predictor  
predictability =  $\exists k$  such that  $k$ -predictable

# Formal Definition of Predictability



Partial observation: projection  $\pi(w)$

k-predictor: mapping  $P$  that satisfies:

- (1) k -predictor
- (2) CNS for k predictbilty and predictability
- (3) boxes beige color with equivalence
- (4)

$$\begin{cases} \forall w \in \text{prefix}(L_{\neg f}^{\omega}), P(\pi(w)) = 0 \\ \forall w \in L_f^{-k}, P(\pi(w)) = 1 \end{cases}$$

$k$ -predictability = existence of a  $k$ -predictor

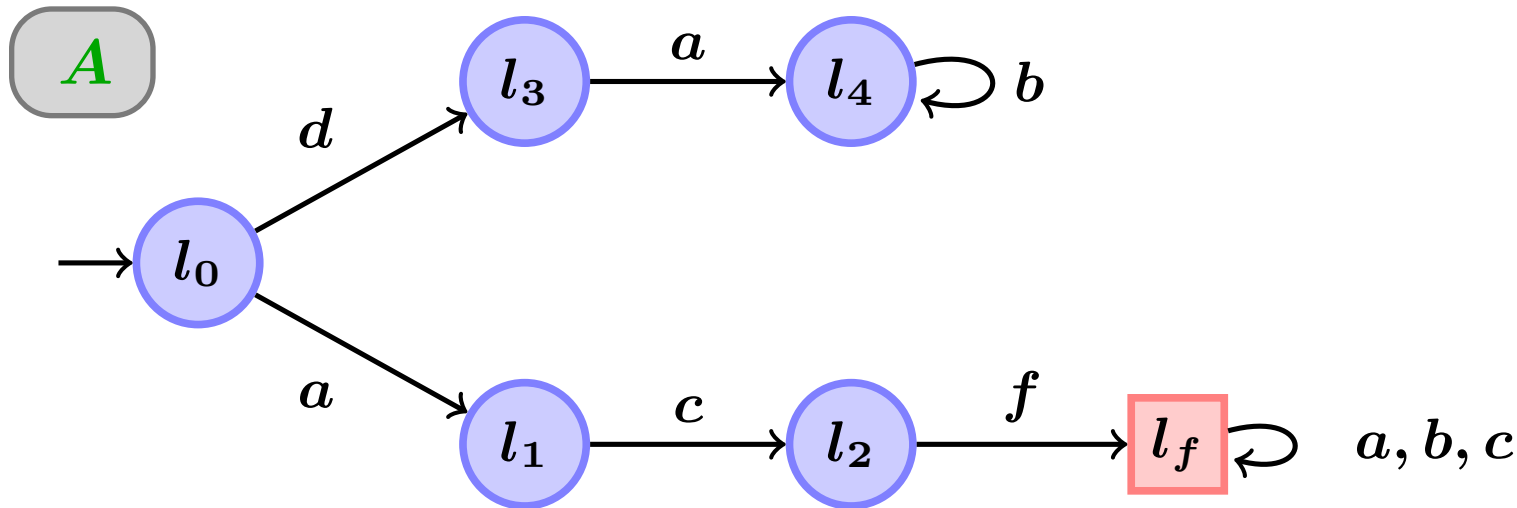
predictability =  $\exists k$  such that  $k$ -predictable

$$k\text{-predictability} \iff \pi(\text{prefix}(L_{\neg f}^{\omega})) \cap \pi(L_f^{-k}) = \emptyset$$

$$\text{predictability} \iff 0\text{-predictability}$$



# Genc and Lafortune Predictability



$$L_{\neg f} = \text{prefix}(L_{\neg f}^{\omega}) \quad L_f = L_f^{-0}$$

GL-predictability:

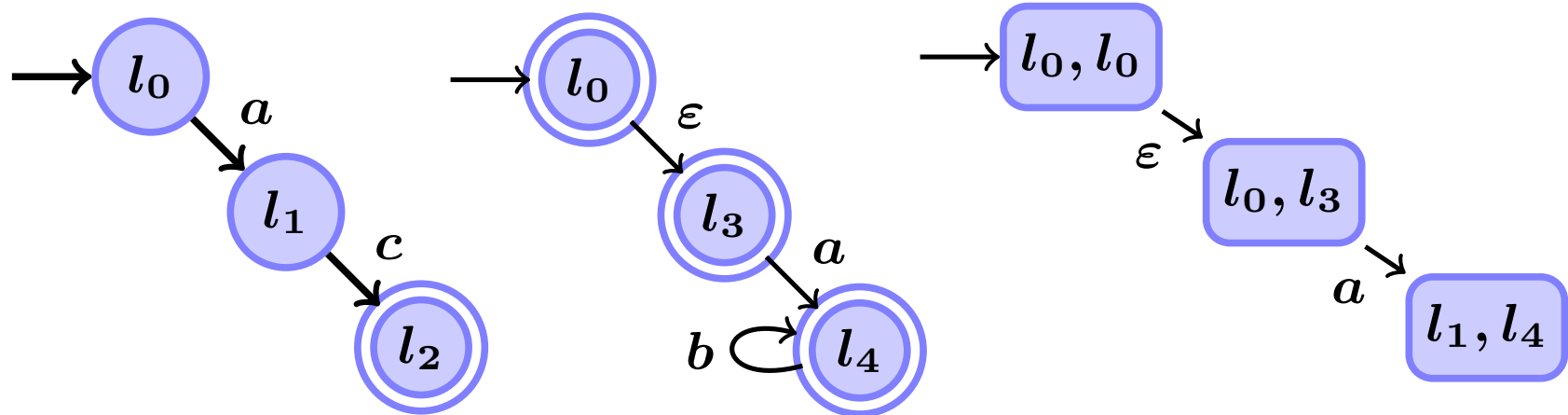
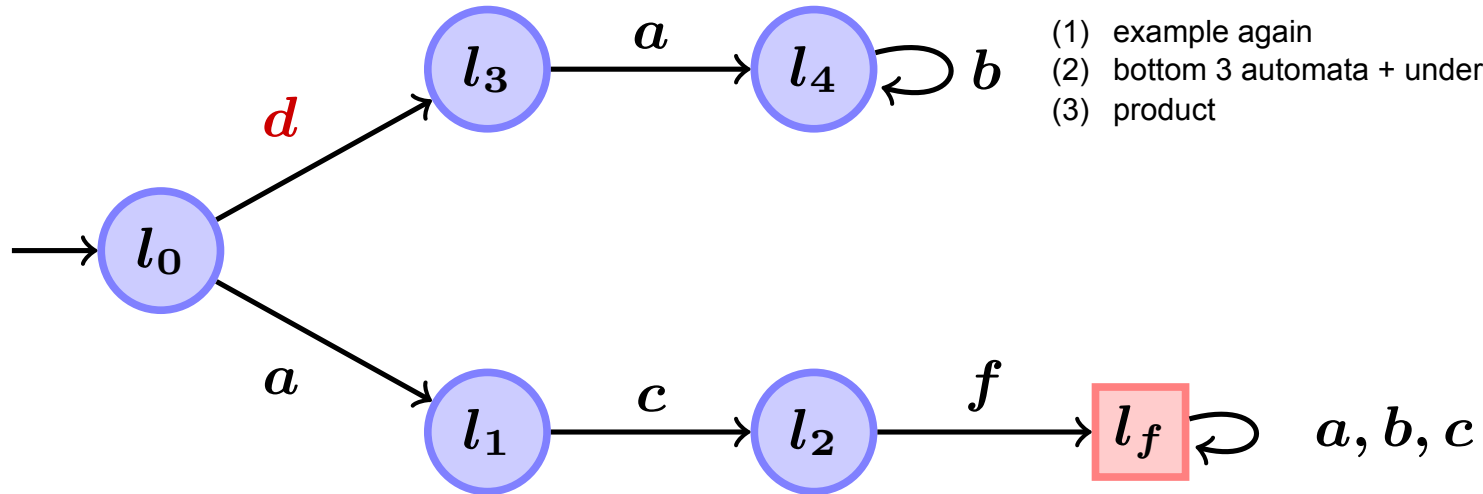
$\exists n \in \mathbb{N}, \forall w \in L_f, \exists t \in \text{prefix}(w)$  such that  $\mathbf{F}(t)$

$\mathbf{F}(t) : \forall u \in L_{\neg f}, \forall v = u.x \in \mathcal{L}(A),$

$\pi(u) = \pi(t) \wedge |v| \geq n \implies |v|_f > 0.$

GL-predictability  $\iff$  0-predictability

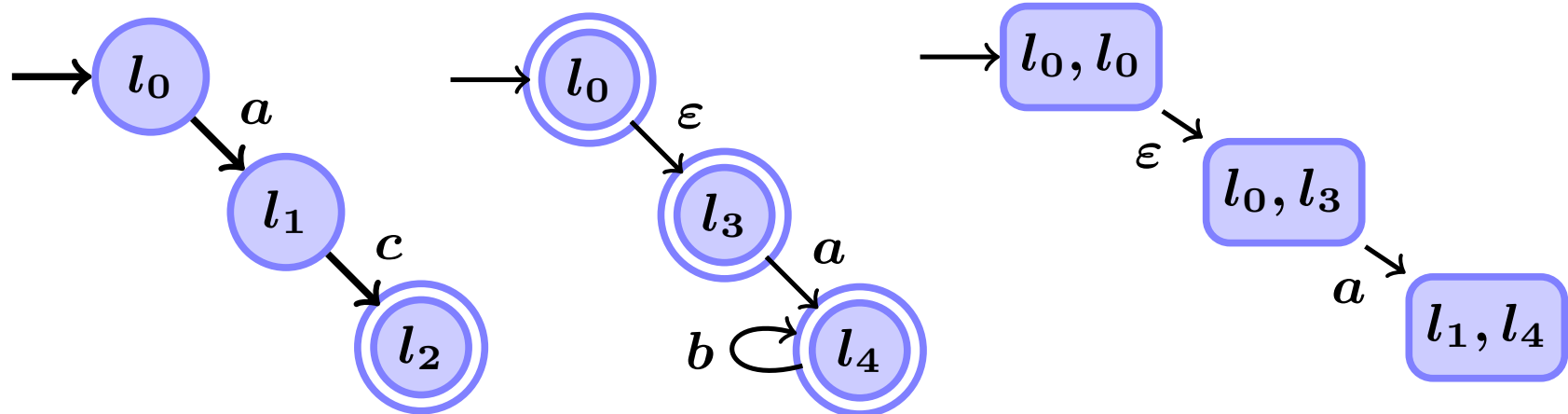
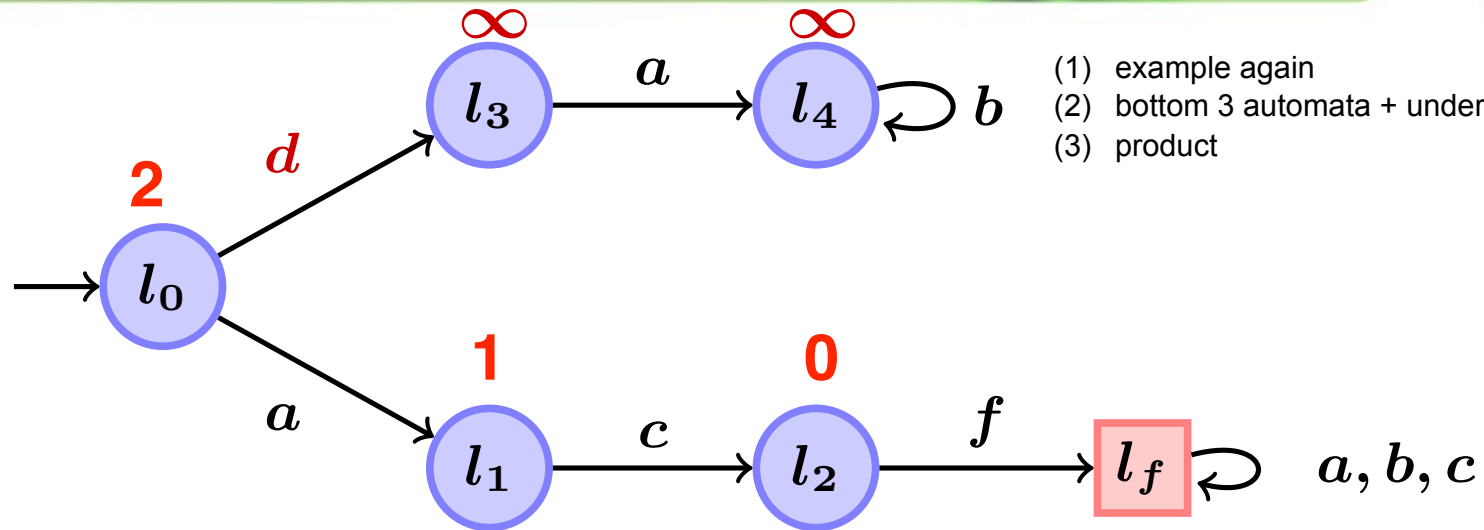
# Checking k-Predictability



$\pi(L_f^{-0})$

$\pi(\text{prefix}(L_{-f}^\omega))$

# Computing the Maximum k

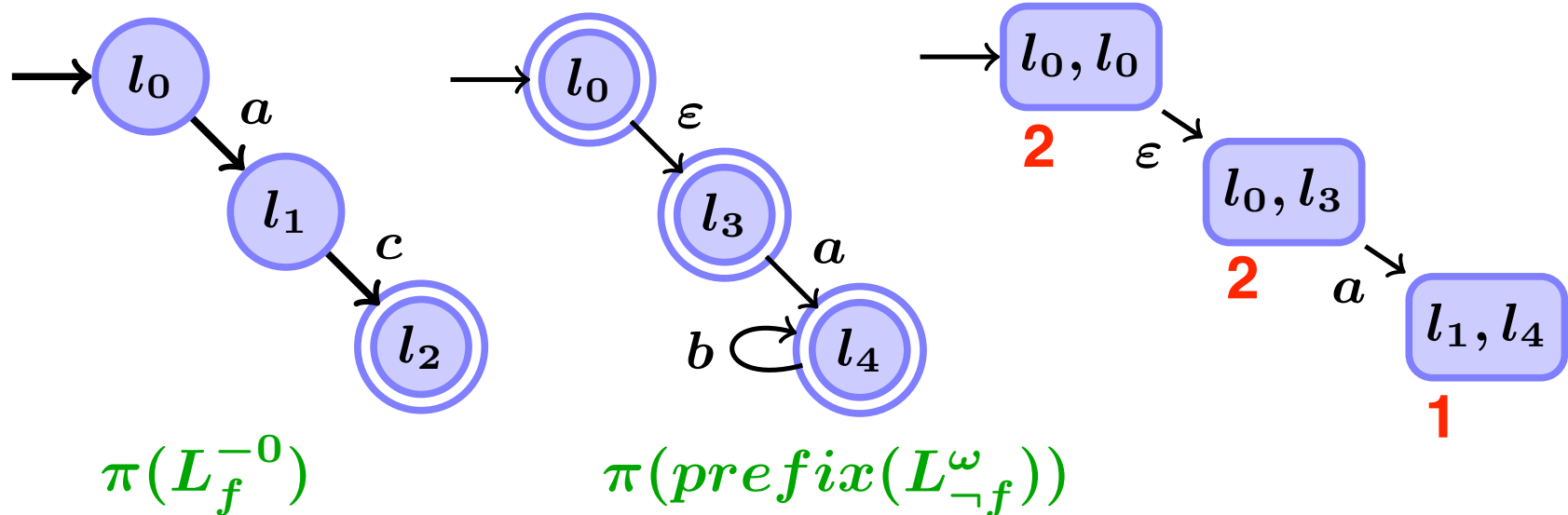
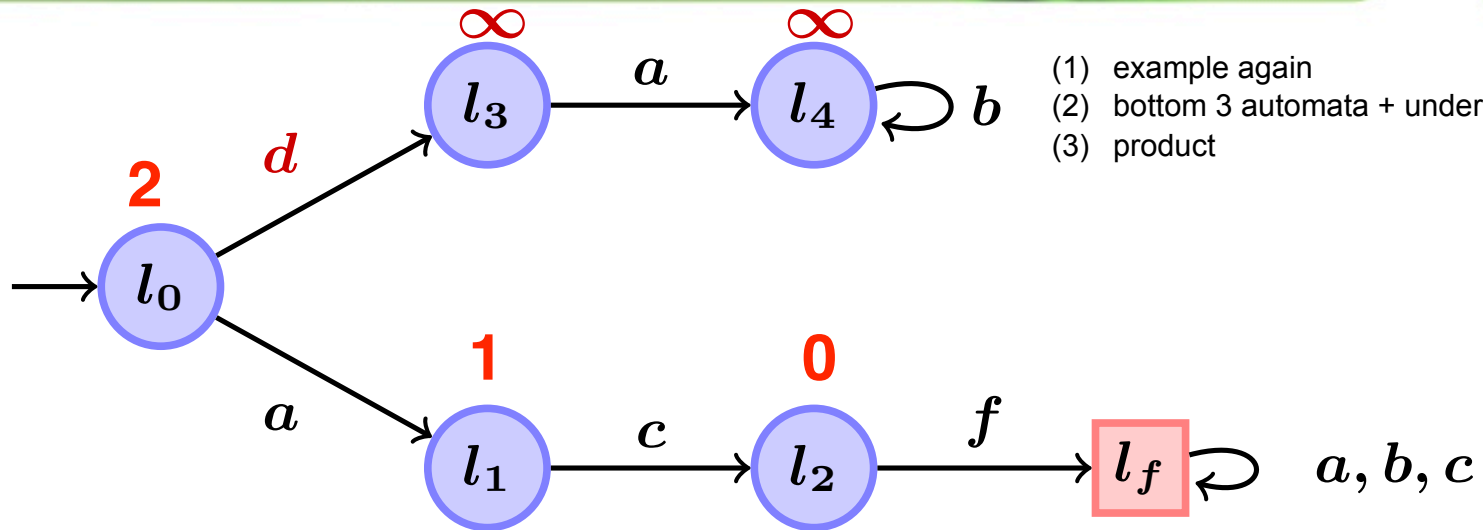


$$\pi(L_f^{-0})$$

$$\pi(\text{prefix}(L_{\neg f}^{\omega}))$$

# Computing the Maximum k

- (1) example again
- (2) bottom 3 automata + under languages
- (3) product



# Computing the k-Predictor

If k-predictor exists:

$$\begin{cases} \forall w \in \text{prefix}(L_{\neg f}^{\omega}), P(\pi(w)) = 0 \\ \forall w \in L_f^{-k}, P(\pi(w)) = 1 \end{cases}$$

and  $\pi(\text{prefix}(L_{\neg f}^{\omega})) \cap \pi(L_f^{-k}) = \emptyset$

Build a **deterministic** automaton that accepts  $\pi(L_f^{-k})$

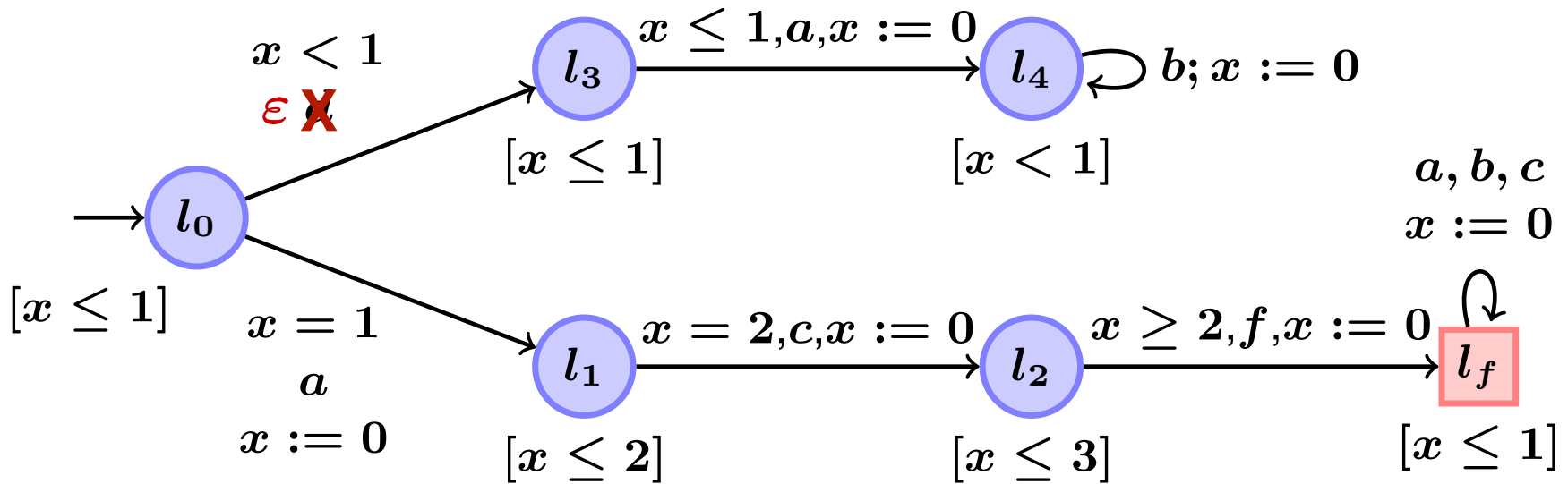
or

**on-the-fly** determinisation

If **A** is **predictable**, there is a **finite state predictor**

Worst-case: exponential size in **A**

# Predictability for Timed Automata

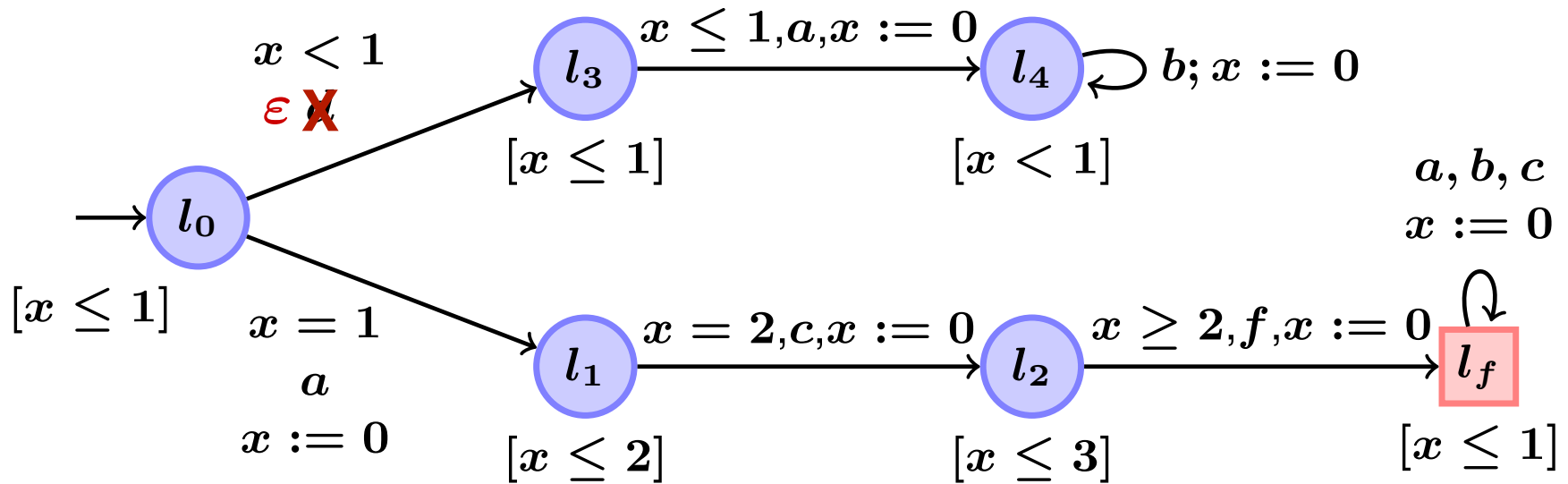


$L(A)$  = timed traces of  $A$

1 a 2 c 2.5 f

projection:  $\pi(0.6 d 0.2 a 0.1 b) = (0.6 + 0.2) a 0.1 b$

# Predictability for Timed Automata



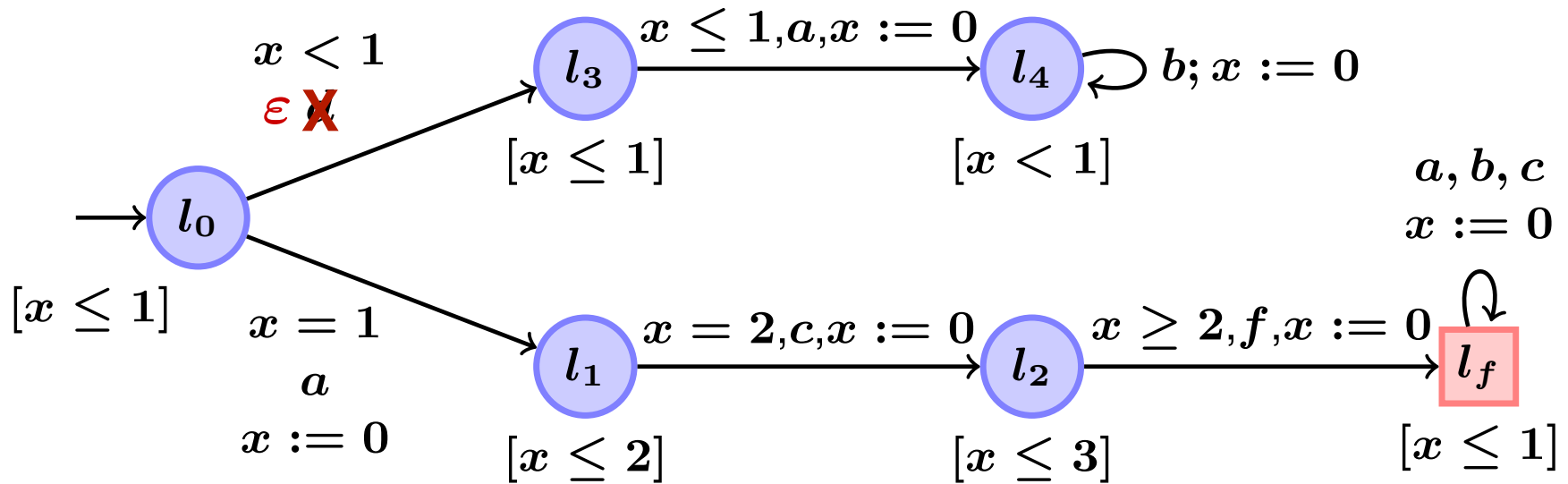
$L(A)$  = timed traces of  $A$

$1\ a\ 2\ c\ 2.5\ f$

projection:  $\pi(0.6\ d\ 0.2\ a\ 0.1\ b) = (0.6 + 0.2)\ a\ 0.1\ b$

$L_{\neg f}^\omega$  = infinite timed traces of  $A$  with no  $f$       $0.6\ d\ 0.2\ a\ (0.1\ b)^\omega$

# Predictability for Timed Automata



$L(A)$  = timed traces of  $A$

$1\ a\ 2\ c\ 2.5\ f$

projection:  $\pi(0.6\ d\ 0.2\ a\ 0.1\ b) = (0.6 + 0.2)\ a\ 0.1\ b$

$L_{\neg f}^{\omega}$  = infinite timed traces of  $A$  with no  $f$   $0.6\ d\ 0.2\ a\ (0.1\ b)^{\omega}$

$L_f^{-k}$  = finite timed traces  $w$  of  $A$  with no  $f$

$1\ a\ 2\ c \in L_f^{-3}$

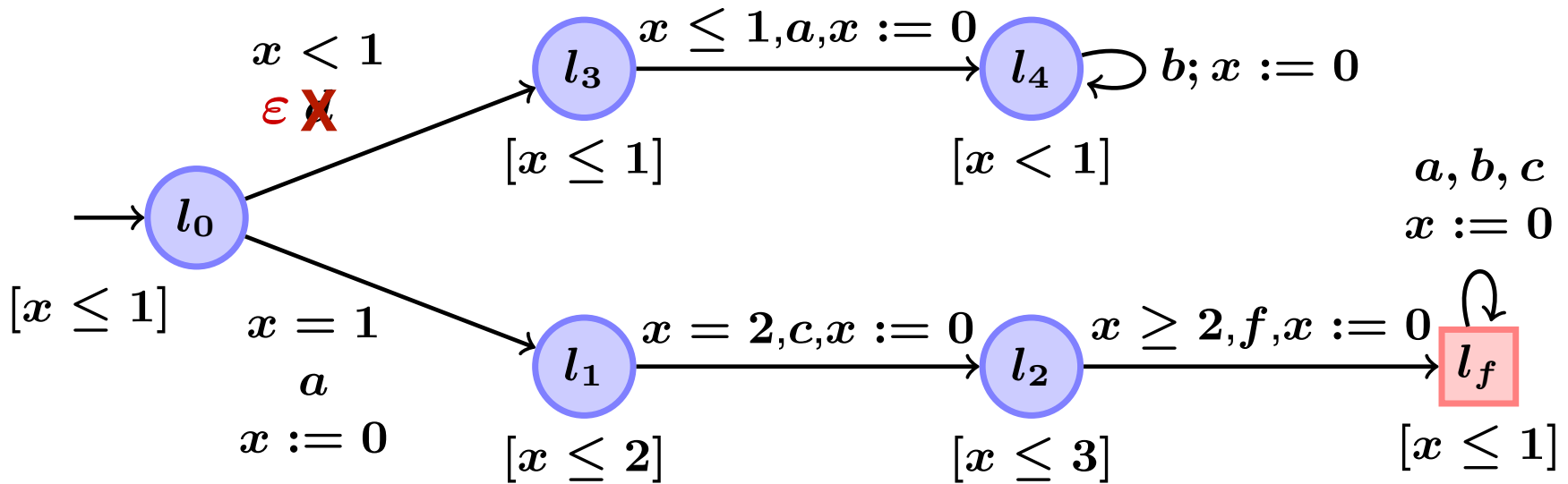
such that  $\begin{cases} w.x.f \in L(A) \\ dur(x) \leq k \end{cases}$

$1\ a\ 2\ c \in L_f^{-2}$

$1\ a\ 2\ c\ 2 \in L_f^{-0}$



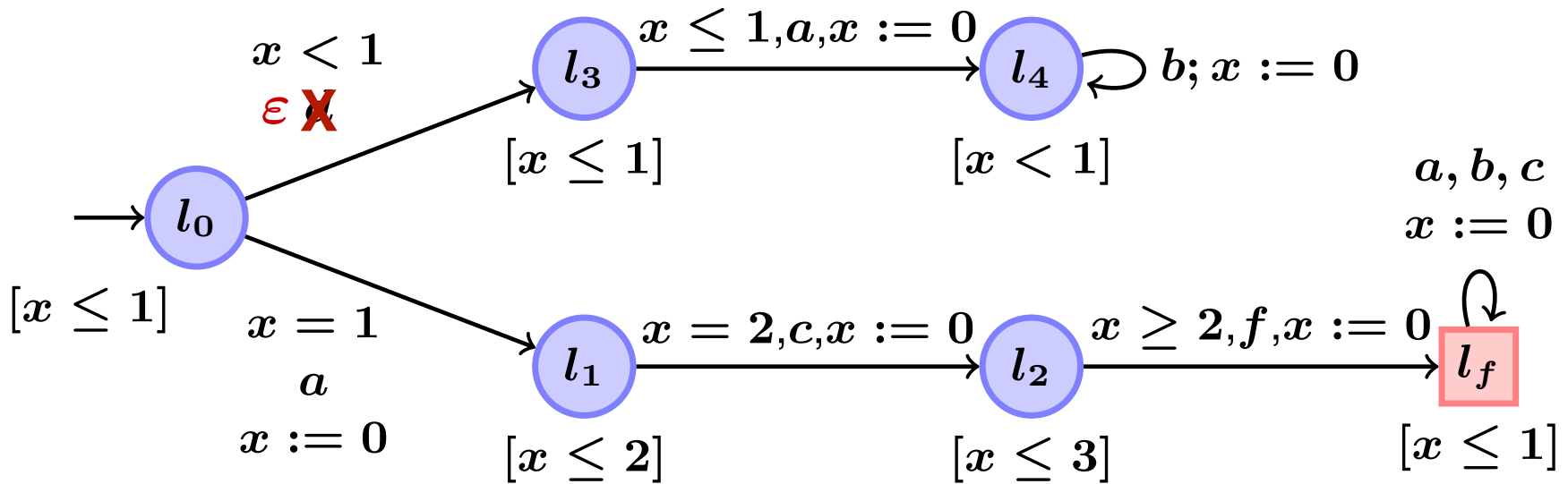
# Predictability for Timed Automata



sequences without  $f$

$$\delta_d d \delta_a a \delta_b b \dots \text{ and } \delta_d + \delta_a + \delta_b < 2$$

# Predictability for Timed Automata



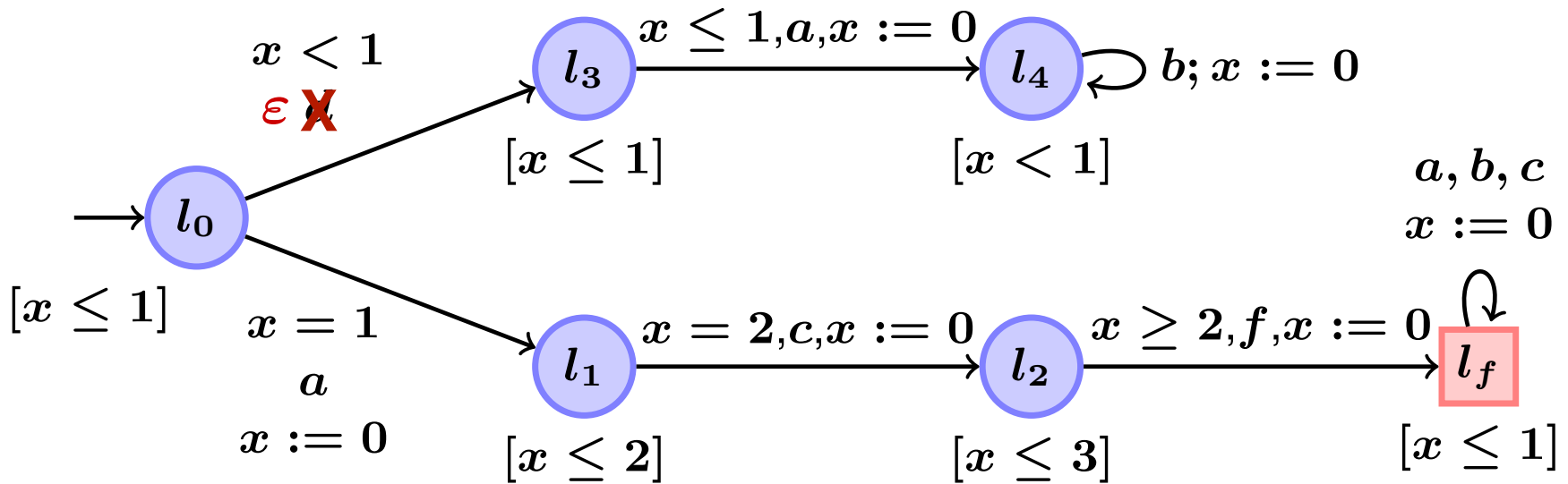
sequences without  $f$

$$\delta_d d \delta_a a \delta_b b \dots \text{ and } \delta_d + \delta_a + \delta_b < 2$$

sequences with  $f$

$$1 a 2 c \delta f \dots \text{ and } 2 \leq \delta \leq 3$$

# Predictability for Timed Automata



sequences without  $f$

$$\delta_d d \delta_a a \delta_b b \dots \text{ and } \delta_d + \delta_a + \delta_b < 2$$

sequences with  $f$

$$1 a 2 c \delta f \dots \text{ and } 2 \leq \delta \leq 3$$

3-predictable

# Checking Predictability for TA



Partial observation: projection  $\pi(w)$

$k$ -predictor: mapping  $P$  that satisfies:

$$\begin{cases} \forall w \in \text{prefix}(L_{\neg f}^{\omega}), P(\pi(w)) = 0 \\ \forall w \in L_f^{-k}, P(\pi(w)) = 1 \end{cases}$$

$k$ -predictability = existence of a  $k$ -predictor

predictability =  $\exists k$  such that  $k$ -predictable

# Checking Predictability for TA

Partial observation: projection  $\pi(w)$

Timed languages

k-predictor: mapping  $P$  that satisfies:

$$\begin{cases} \forall w \in \text{prefix}(L_{\neg f}^{\omega}), P(\pi(w)) = 0 \\ \forall w \in L_f^{-k}, P(\pi(w)) = 1 \end{cases}$$

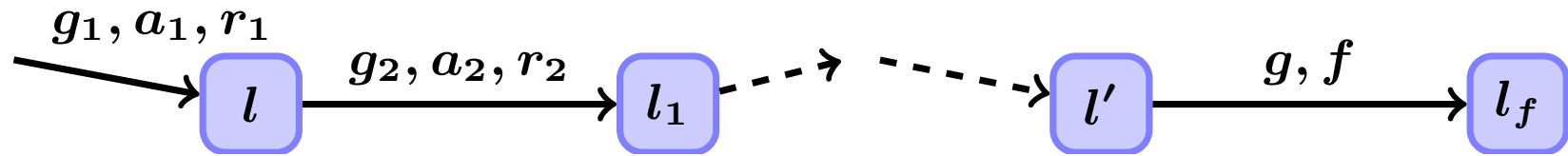
$k$ -predictability = existence of a  $k$ -predictor

predictability =  $\exists k$  such that  $k$ -predictable

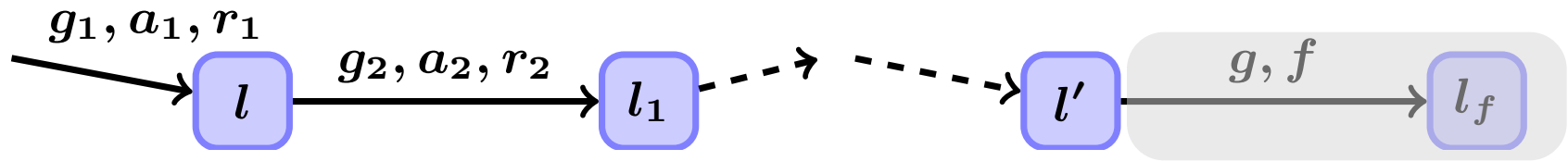
$$k\text{-predictability} \iff \pi(\text{prefix}(L_{\neg f}^{\omega})) \cap \pi(L_f^{-k}) = \emptyset$$

$$\text{predictability} \iff 0\text{-predictability}$$

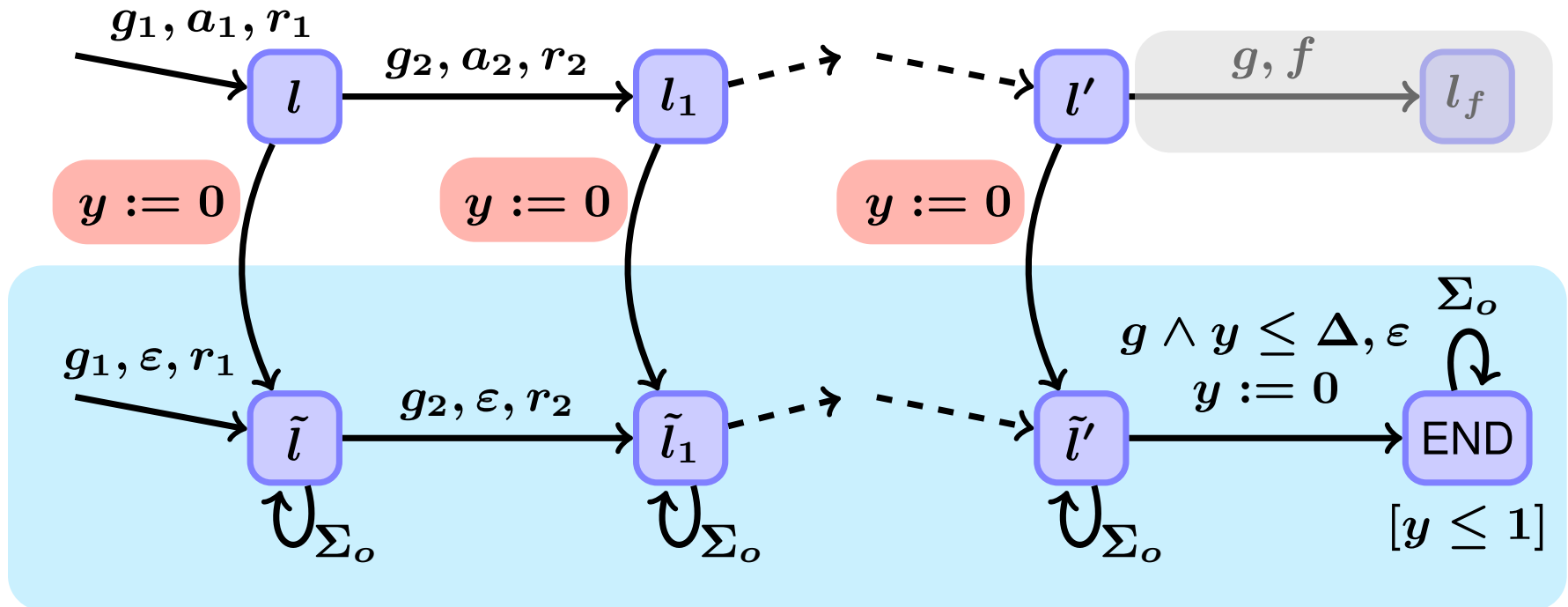
# Checking Emptiness



# Checking Emptiness



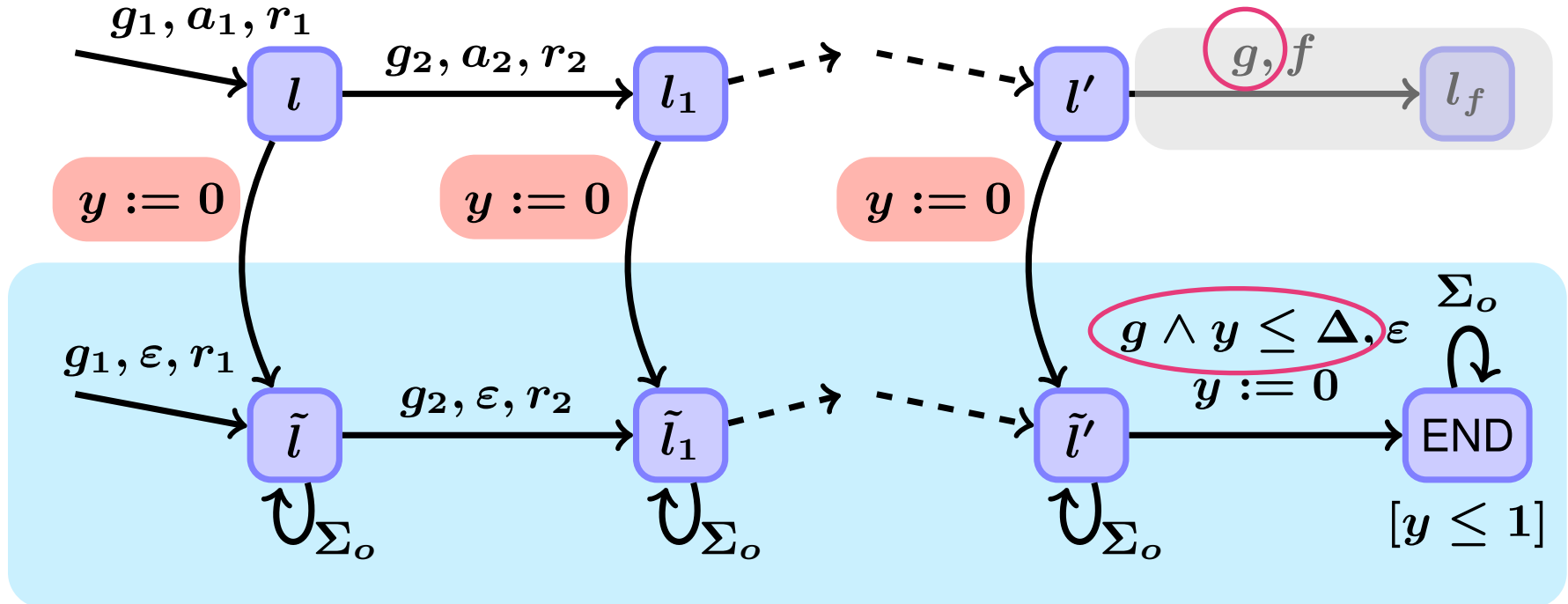
# Checking Emptiness



$\Sigma_o$  = set of observable events

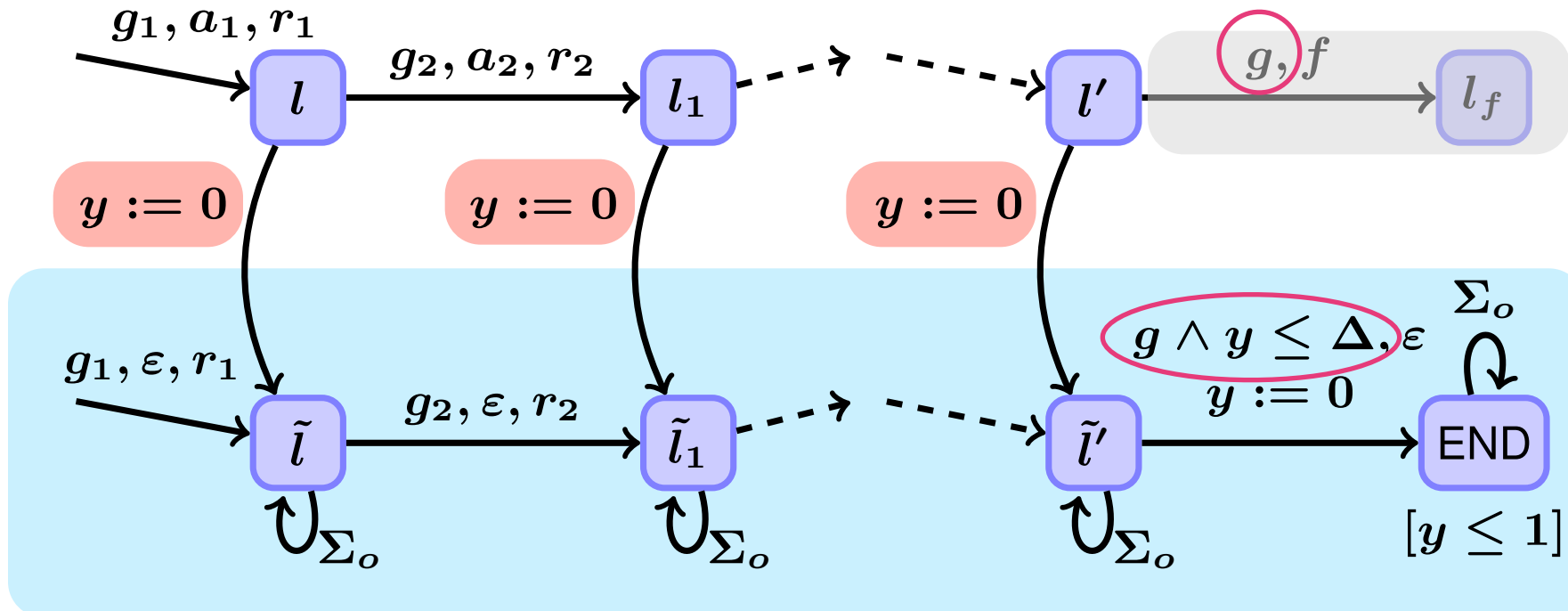


# Checking Emptiness



$\Sigma_o$  = set of observable events

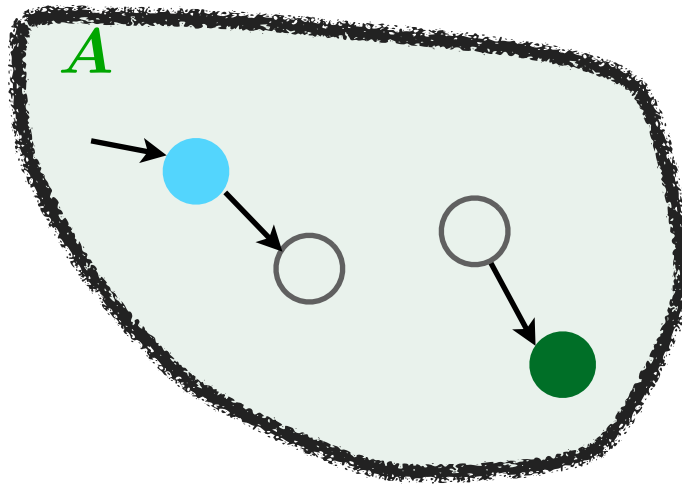
# Checking Emptiness



$\Sigma_o$  = set of observable events

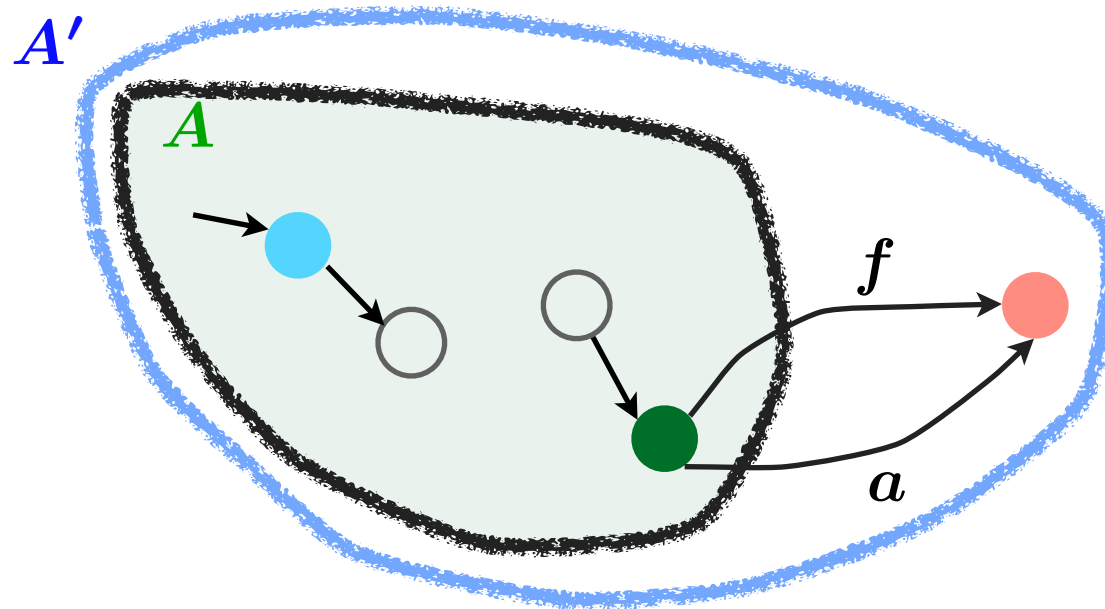
$$\begin{aligned}
 k\text{-predictability} &\iff \pi(\text{prefix}(L_{\neg f}^\omega)) \cap \pi(L_f^{-k}) = \emptyset \\
 &\iff \pi(L_{\neg f}^\omega) \cap \pi(L_f^{-k} \cdot (All)^\omega) = \emptyset
 \end{aligned}$$

Büchi emptiness for TA: PSPACE-easy



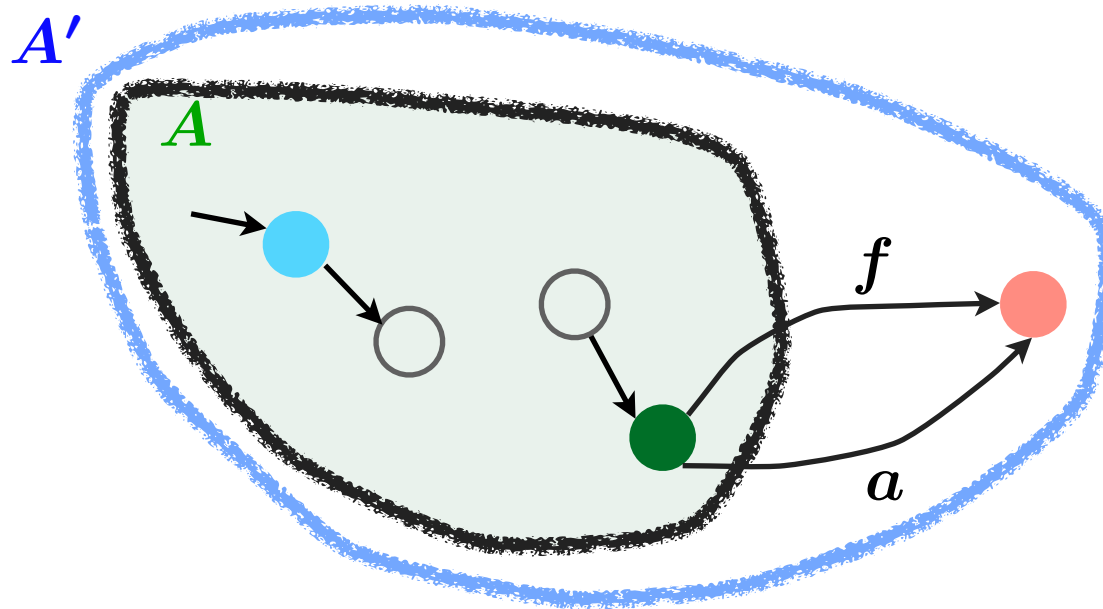
Reachability is PSPACE-hard for TA

# PSPACE-Hardness



Reachability is PSPACE-hard for TA

# PSPACE-Hardness



Reachability is PSPACE-hard for TA

● is reachable in  $A$  iff  $A'$  is predictable.

Predictability is PSPACE-hard

# Implementability Issues

Predictor should:

- accept the timed language  $\pi(L_f^{-k})$
- be deterministic

Timed Automata are not (always) determinisable

Predictor: online computation of state estimates

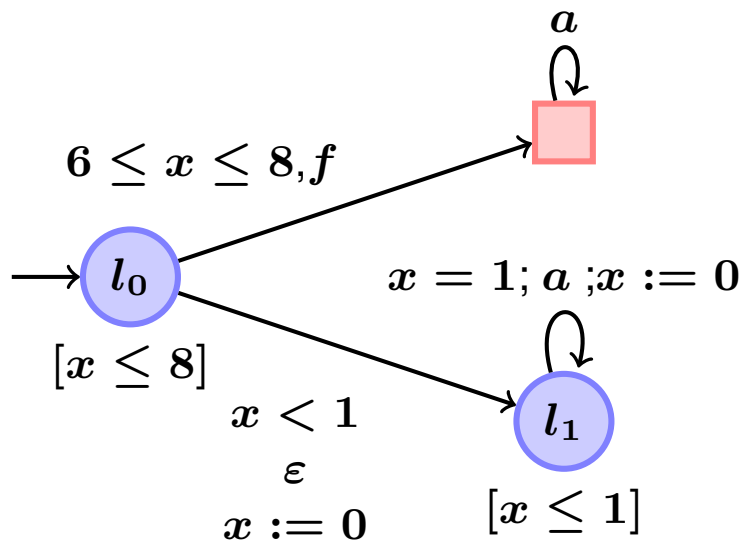
# Implementability Issues

Predictor should:

- accept the timed language  $\pi(L_f^{-k})$
- be deterministic

Timed Automata are not (always) determinisable

Predictor: online computation of state estimates



Predictor updates its estimate

- on each observable event
- after a time out

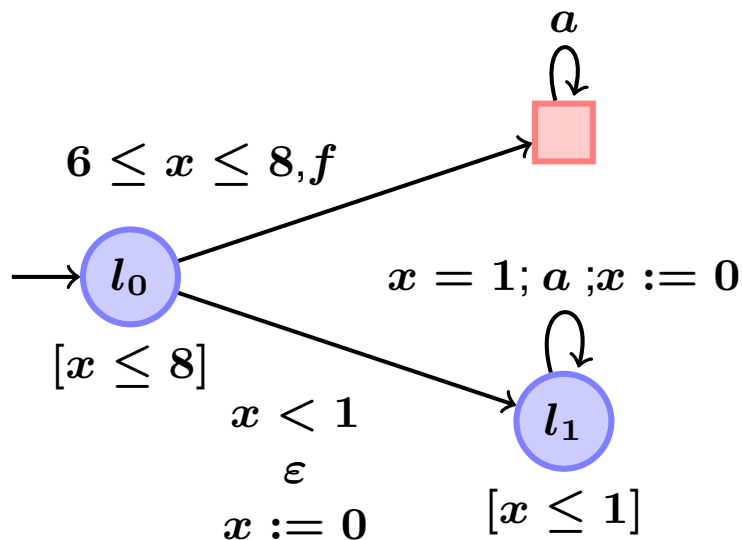
# Implementability Issues

Predictor should:

- accept the timed language  $\pi(L_f^{-k})$
- be deterministic

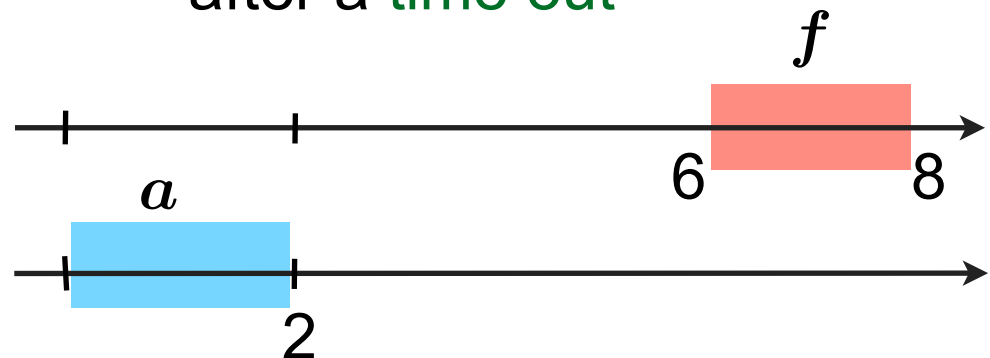
Timed Automata are not (always) determinisable

Predictor: online computation of state estimates



Predictor updates its estimate

- on each observable event
- after a time out





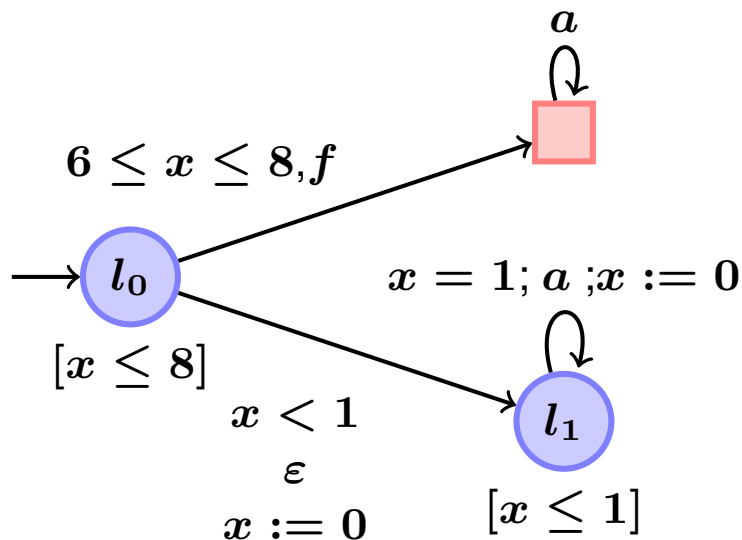
# Implementability Issues

Predictor should:

- accept the timed language  $\pi(L_f^{-k})$
- be deterministic

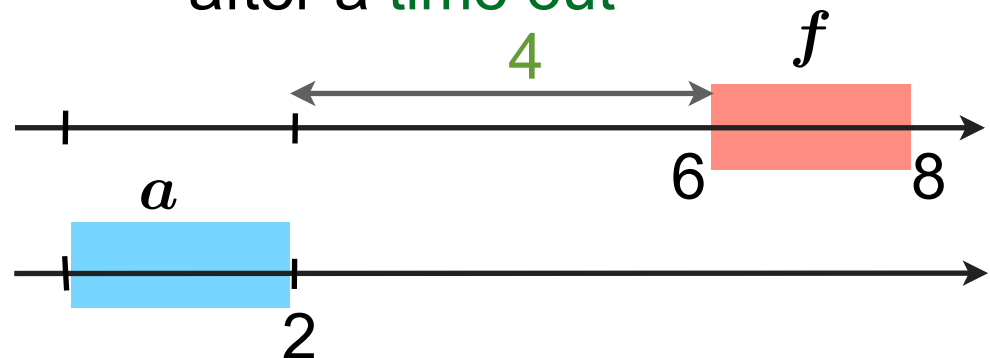
Timed Automata are not (always) determinisable

Predictor: online computation of state estimates



Predictor updates its estimate

- on each observable event
- after a time out



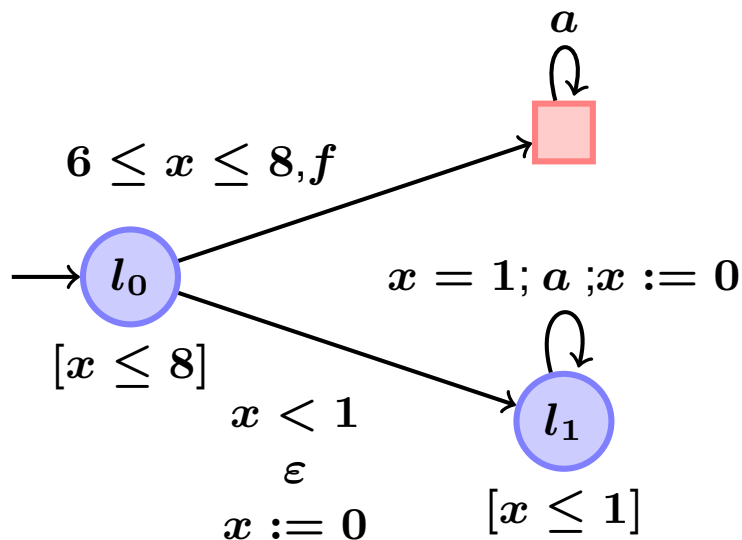
# Implementability Issues

Predictor should:

- accept the timed language  $\pi(L_f^{-k})$
- be deterministic

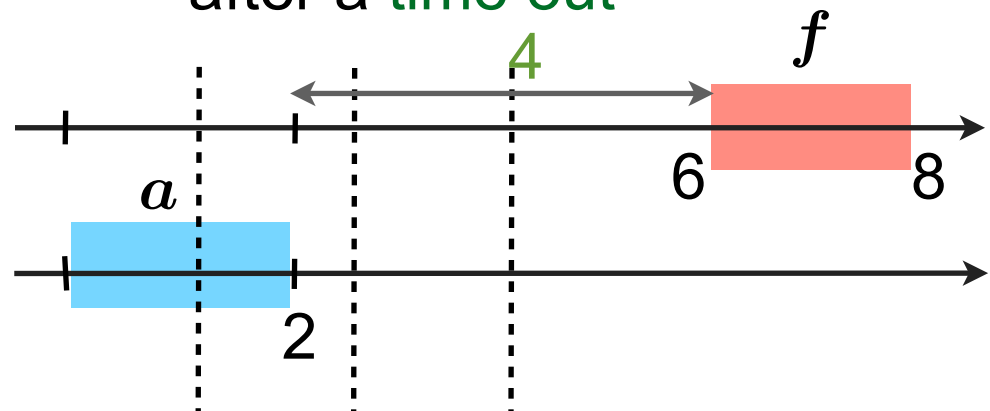
Timed Automata are not (always) determinisable

Predictor: online computation of state estimates



Predictor updates its estimate

- on each observable event
- after a time out



# Sampling Predictability



Sampling rate  $\alpha \in \mathbb{Q}$

$(k, \alpha)$  – predictor: mapping  $P$  that satisfies:

$$\begin{cases} \forall w \in \text{prefix}(L_{\neg f}^{\omega} \bmod \alpha), P(\pi(w)) = 0 \\ \forall w \in (L_f^{-k} \bmod \alpha), P(\pi(w)) = 1 \end{cases}$$

# Sampling Predictability



Sampling rate  $\alpha \in \mathbb{Q}$

$(k, \alpha)$  – predictor: mapping  $P$  that satisfies:

$$\begin{cases} \forall w \in \text{prefix}(L_{\neg f}^{\omega} \bmod \alpha), P(\pi(w)) = 0 \\ \forall w \in (L_f^{-k} \bmod \alpha), P(\pi(w)) = 1 \end{cases}$$

Checking sampling predictability:

impose  $y := 0$  at multiple of  $\alpha$

Sampling predictability: there exists a sampling predictor

# Conclusion

- Simple definition of predictability
- Complexity of predictability for TA
  - PSPACE-complete
- Implementability
  - sampling predictability
- Uniform definition for predictability and diagnosability
- Dynamic observers