On the optimal reachability problem in weighted timed games

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Based on former works with Thomas Brihaye, Kim G. Larsen, Nicolas Markey, etc...

And on recent work with Samy Jaziri and Nicolas Markey



Outline

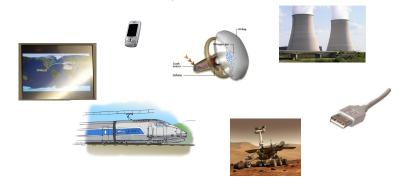
- Introduction
- Overview of "old" results
 - Weighted timed automata
 - Timed games
 - Weighted timed games
- Some recent developments
 - Undecidability of the value problem
 - Approximation of the optimal cost
 - Back to the undecidability
- 4 Conclusion

Time-dependent systems

• We are interested in timed systems

Time-dependent systems

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Time-dependent systems

• We are interested in timed systems



• ... and in their analysis and control

Compute $D \times (C \times (A+B)) + (A+B) + (C \times D)$ using two processors:



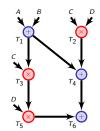


energy	
idle	10 Watt
in use	90 Watts

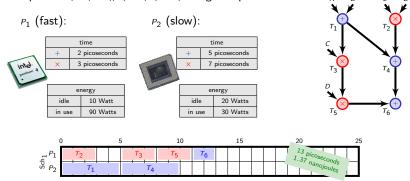
P_2 (slow):



energy	
idle	20 Watts
in use	30 Watts



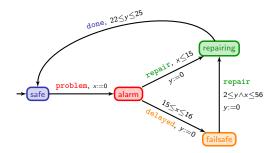
Compute $D \times (C \times (A+B)) + (A+B) + (C \times D)$ using two processors:



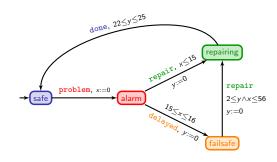
Compute $D \times (C \times (A+B)) + (A+B) + (C \times D)$ using two processors: P_1 (fast): P_2 (slow): time time 2 picoseconds 5 picoseconds 3 picoseconds 7 picoseconds energy energy 10 Watt 20 Watts idle idle 90 Watts 30 Watts in use in use 10 15 20 25 T_5 T_6 12 picoseconds 1.39 nanojoules T_6

Compute $D \times (C \times (A+B)) + (A+B) + (C \times D)$ using two processors: P_1 (fast): P_2 (slow): time time 2 picoseconds 5 picoseconds 3 picoseconds 7 picoseconds energy energy 10 Watt 20 Watts idle idle 90 Watts 30 Watts in use in use 10 15 20 25 T_5 T_6 12 picoseconds 1.39 nanojoules T_6 .32 nanojoules T_6

The model of timed automata



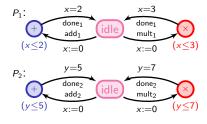
The model of timed automata



Modelling the task graph scheduling problem

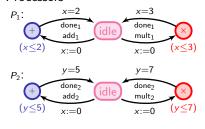
Modelling the task graph scheduling problem

Processors

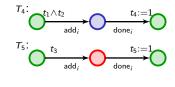


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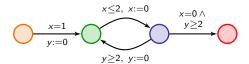
Processors

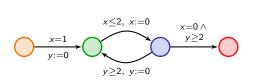


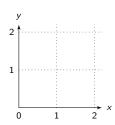
Tasks

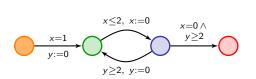


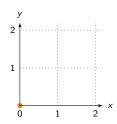
A schedule is a path in the product automaton

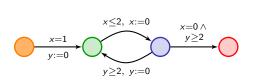


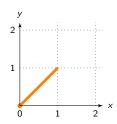


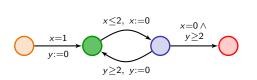


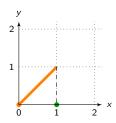


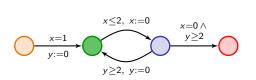


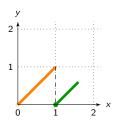


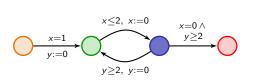


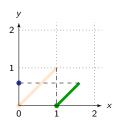


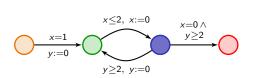


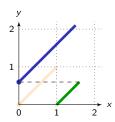


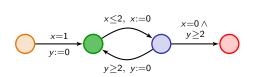


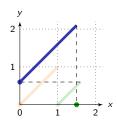


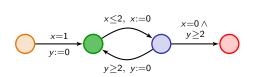


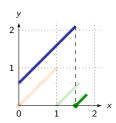


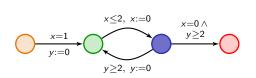


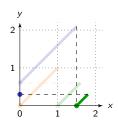


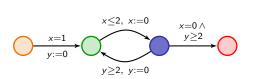


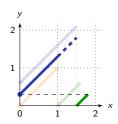


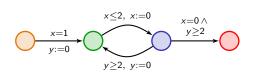


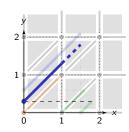


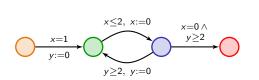


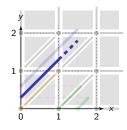








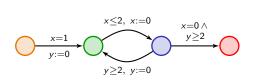


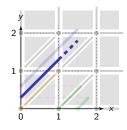


Theorem [AD94]

Reachability in timed automata is decidable (as well as many other important properties). It is PSPACE-complete.

• Technical tool: region abstraction





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Reachability in timed automata is decidable (as well as many other important properties). It is PSPACE-complete.

- Technical tool: region abstraction
- Efficient symbolic technics based on zones, implemented in tools

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 - energy consumption,
 - memory usage,
 - ...

- price to pay,
- bandwidth,

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→ timed automata are not powerful enough!

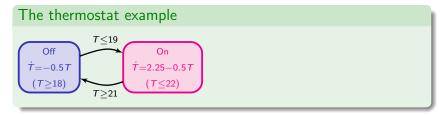
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- energy consumption,
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- ...

- price to pay,
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- → timed automata are not powerful enough!
- A possible solution: use hybrid automata
 - a discrete control (the mode of the system)
 - + continuous evolution of the variables within a mode

- System resources might be relevant and even crucial information
 - energy consumption,
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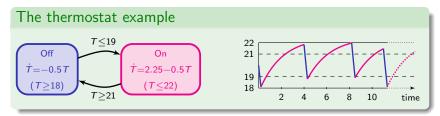
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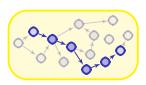
Modelling resources in timed systems

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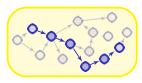
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Ok...







Easy...

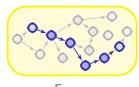




Easy...



Ok...

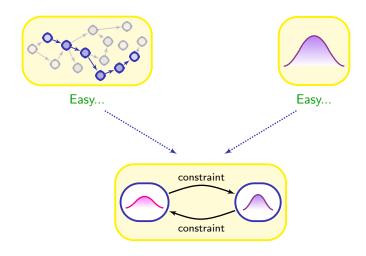




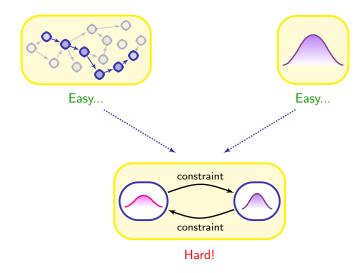
Easy...

Easy...

Ok... but?



Ok... but?



Modelling resources in timed systems

• System resources might be relevant and even crucial information

- energy consumption,
 price to pay,
 bandwidth,
- \sim timed automata are not powerful enough!
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Theorem [HKPV95]

The reachability problem is undecidable in hybrid automata. Even for the simplest, the so-called stopwatch automata (clocks can be stopped).

Modelling resources in timed systems

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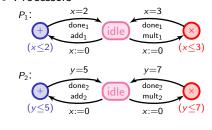
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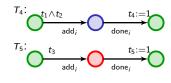
- An alternative: weighted/priced timed automata [ALP01,BFH+01]
 - hybrid variables do not constrain the system hybrid variables are observer variables

Modelling the task graph scheduling problem

Processors

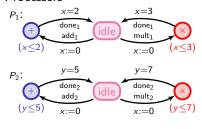


Tasks

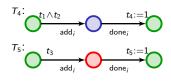


Modelling the task graph scheduling problem

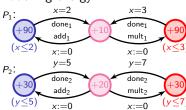
Processors



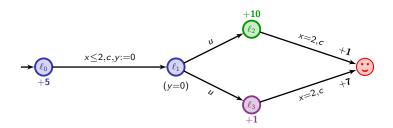
Tasks

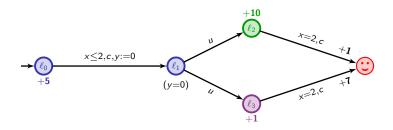


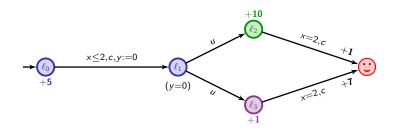
Modelling energy



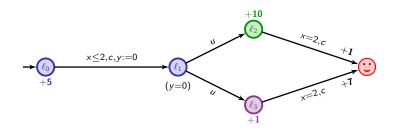
A good schedule is a path in the product automaton with a low cost



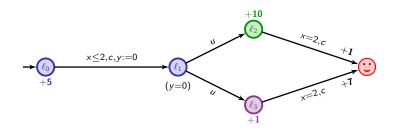




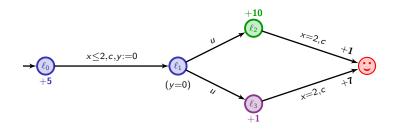
cost:

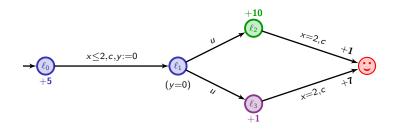


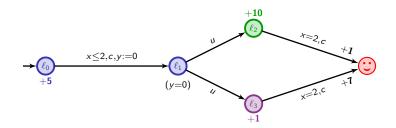
cost: 6.5

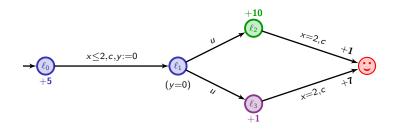


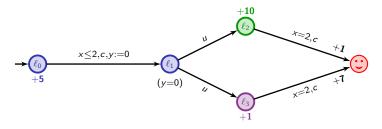
cost: 6.5 + 0



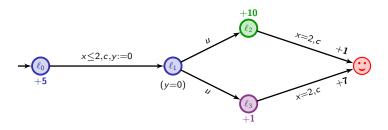






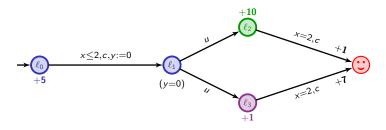


Question: what is the optimal cost for reaching \bigcirc ?



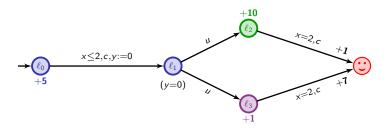
Question: what is the optimal cost for reaching :?

$$5t + 10(2-t) + 1$$



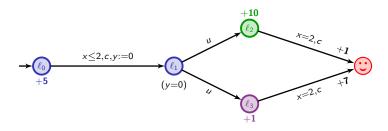
Question: what is the optimal cost for reaching :?

$$5t + 10(2-t) + 1$$
, $5t + (2-t) + 7$



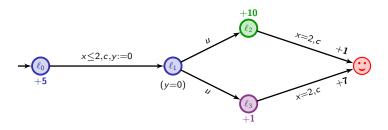
Question: what is the optimal cost for reaching \bigcirc ?

min
$$(5t+10(2-t)+1, 5t+(2-t)+7)$$



Question: what is the optimal cost for reaching :?

$$\inf_{0 \le t \le 2} \min (5t + 10(2 - t) + 1, 5t + (2 - t) + 7) = 9$$



Question: what is the optimal cost for reaching \bigcirc ?

$$\inf_{0 \le t \le 2} \min \left(5t + 10(2-t) + 1 , 5t + (2-t) + 7 \right) = 9$$

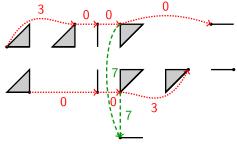
 \sim strategy: leave immediately ℓ_0 , go to ℓ_3 , and wait there 2 t.u.

Optimal-cost reachability

Theorem [ALP01,BFH+01,BBBR07]

In weighted timed automata, the optimal cost is an integer and can be computed in PSPACE.

 Technical tool: a refinement of the regions, the corner-point abstraction



$$\circ \xrightarrow{t_1} \circ \xrightarrow{t_2} \circ \xrightarrow{t_3} \circ \xrightarrow{t_4} \circ \xrightarrow{t_5} \circ \cdots$$

$$\circ \xrightarrow{t_1} \circ \xrightarrow{t_2} \circ \xrightarrow{t_3} \circ \xrightarrow{t_4} \circ \xrightarrow{t_5} \circ \cdots \left\{ \begin{array}{c} t_1 + t_2 \leq 2 \\ \end{array} \right.$$

$$\circ \xrightarrow{t_1} \circ \xrightarrow{t_2} \circ \xrightarrow{t_3} \circ \xrightarrow{t_4} \circ \xrightarrow{t_5} \circ \xrightarrow{t_5} \circ \cdots \begin{cases} t_1 + t_2 \leq 2 \\ t_2 + t_3 + t_4 \geq 5 \end{cases}$$

Optimal reachability as a linear programming problem

Lemma

Let Z be a bounded zone and f be a function

$$f: (T_1, ..., T_n) \mapsto \sum_{i=1}^n c_i T_i + c$$

well-defined on \overline{Z} . Then $inf_{\overline{Z}}f$ is obtained on the border of \overline{Z} with integer coordinates.

Optimal reachability as a linear programming problem

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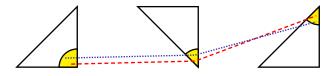
 \sim for every finite path π in A, there exists a path Π in A_{cp} such that

$$cost(\Pi) \leq cost(\pi)$$

[Π is a "corner-point projection" of π]

From discrete to timed behaviours

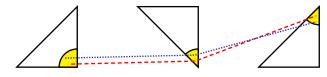
Approximation of abstract paths:



For any path Π of $\mathcal{A}_{\sf cp}$,

From discrete to timed behaviours

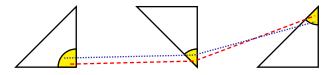
Approximation of abstract paths:



For any path Π of $\mathcal{A}_{\mathsf{cp}}$, for any $\varepsilon>0$,

From discrete to timed behaviours

Approximation of abstract paths:

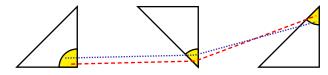


For any path Π of \mathcal{A}_{cp} , for any $\varepsilon > 0$, there exists a path π_{ε} of \mathcal{A} s.t.

$$\|\Pi - \pi_{\varepsilon}\|_{\infty} < \varepsilon$$

From discrete to timed behaviours

Approximation of abstract paths:



For any path Π of \mathcal{A}_{cp} , for any $\varepsilon > 0$, there exists a path π_{ε} of \mathcal{A} s.t.

$$\|\Pi - \pi_{\varepsilon}\|_{\infty} < \varepsilon$$

For every $\eta > 0$, there exists $\varepsilon > 0$ s.t.

$$\|\Pi - \pi_{\varepsilon}\|_{\infty} < \varepsilon \Rightarrow |\mathsf{cost}(\Pi) - \mathsf{cost}(\pi_{\varepsilon})| < \eta$$

Note on the corner-point abstraction

It is a very interesting abstraction, that can be used in several other contexts:

_	_		
tor	mean-cost	optim	ıızatıon

• for discounted-cost optimization

for all concavely-priced timed automata

for deciding frequency objectives

[BBL04,BBL08]

[FL08]

[JT08]

[BBBS11,Sta12]

• ...

[BBL04] Bouyer, Brinksma, Larsen. Staying Alive As Cheaply As Possible (HSCC'04).

[BBL08] Bouyer, Brinksma, Larsen. Optimal infinite scheduling for multi-priced timed automata (Formal Methods in System Designs).

[FL08] Fahrenberg, Larsen. Discount-optimal infinite runs in priced timed automata (INFINITY'08).

[JT08] Judziński, Trivedi. Concavely-priced timed automata (FORMATS'08).

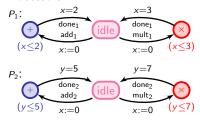
[BBBS11] Bertrand, Bouyer, Brihaye, Stainer. Emptiness and universality problems in timed automata with positive frequency (ICALP'11). [Sta12] Stainer. Frequencies in forgetful timed automata (FORMATS'12).

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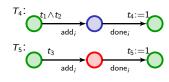
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Modelling the task graph scheduling problem

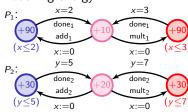
Processors



Tasks

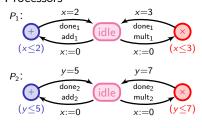


Modelling energy

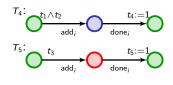


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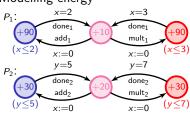
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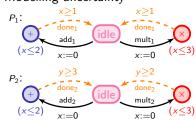
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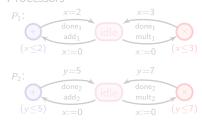


Modelling uncertainty

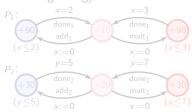


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Processors



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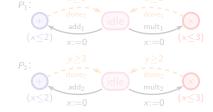


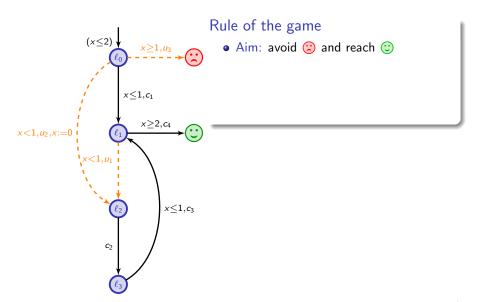
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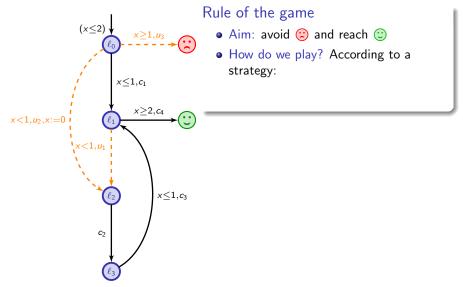


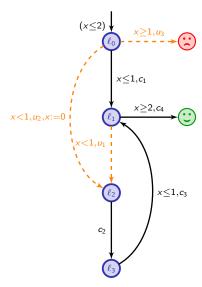
A (good) schedule is a strategy in the product game (with a low cost)

Modelling uncertainty





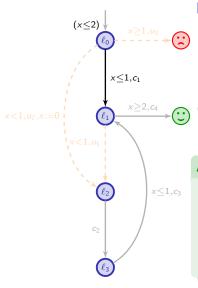




Rule of the game

- Aim: avoid (2) and reach (3)
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 $f: history \mapsto (delay, cont. transition)$



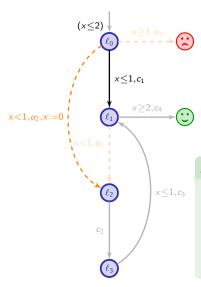
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• from $(\ell_0, 0)$, play $(0.5, c_1)$



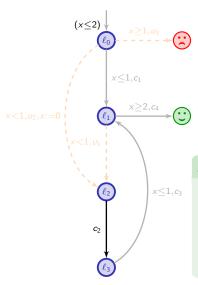
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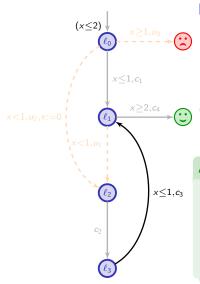
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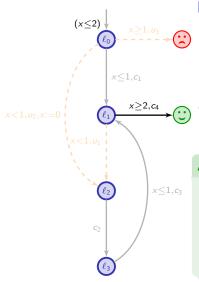
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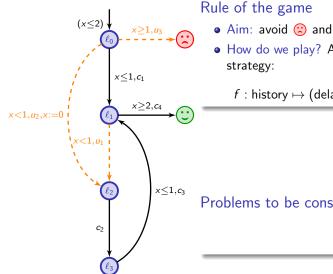
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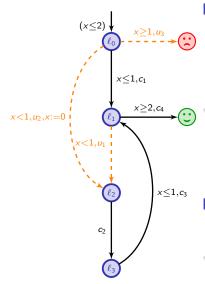
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Problems to be considered



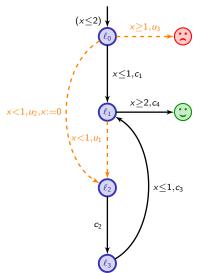
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Problems to be considered

- Does there exist a winning strategy?
- If yes, compute one (as simple as possible).

Decidability of timed games

Theorem [AMPS98, HK99]

Reachability and safety timed games are decidable and EXPTIME-complete. Furthermore memoryless and "region-based" strategies are sufficient.

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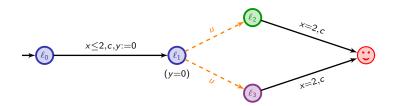
Optimal-time reachability timed games are decidable and EXPTIME-complete.

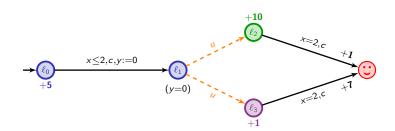
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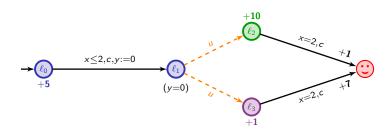
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A simple

timed game

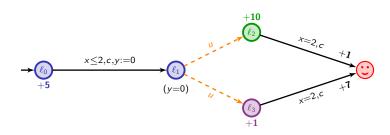






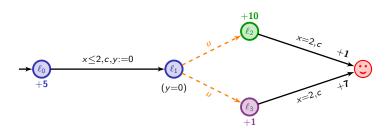
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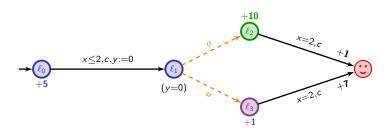
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$$5t + 10(2-t) + 1$$



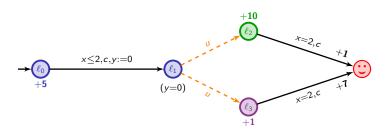
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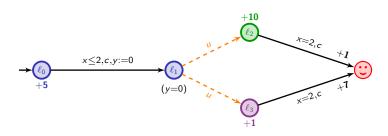
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$$\inf_{0 \le t \le 2} \max \left(5t + 10(2-t) + 1, 5t + (2-t) + 7 \right) = 14 + \frac{1}{3}$$

 \sim strategy: wait in ℓ_0 , and when $t=\frac{4}{3}$, go to ℓ_1

Optimal reachability in weighted timed games (1)

This topic has been fairly hot these last fifteen years...

[LMM02,ABM04,BCFL04,BBR05,BBM06,BLMR06,Rut11,HIM13,BGK+14]

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[LMM02] La Torre, Mukhopadhyay, Murano. Optimal-reachability and control for acyclic weighted timed automata (TCS@02).

[ABM04] Alur, Bernardsky, Madhusudan. Optimal reachability in weighted timed games (ICALP'04).

[BER05] Brihaye, Bruyère, Raskin. On optimal strategies in priced timed game automata (FSTTCS'04).

[BBR06] Bouyer, Brihaye, Markey. Improved undecidability results on weighted timed automata (Information Processing Letters).

[BLM06] Bouyer, Larsen, Markey, Rasmussen. Almost-optimal strategies in one-clock priced timed automata (FSTTCS'06).

[Rut11] Rutkowski. Two-player reachability-price games on single-clock timed automata (QAPL'11).

[HIM13] Hansen, Ibsen-Jensen, Miltersen. A faster algorithm for solving one-clock priced timed games (CONCUR'13).

[BGK+14] Brihaye, Geeraerts, Krishna, Manasa, Monnege, Trivedi. Adding Negative Prices to Priced Timed Games (CONCUR'14).
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[LMM02]

Tree-like weighted timed games can be solved in 2EXPTIME.

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[LMM02]

Tree-like weighted timed games can be solved in 2EXPTIME.

[ABM04,BCFL04]

Depth-k weighted timed games can be solved in EXPTIME. There is a symbolic algorithm to solve weighted timed games with a strongly non-Zeno cost.





Optimal reachability in weighted timed games (2)

[BBR05,BBM06]

In weighted timed games, the optimal cost cannot be computed, as soon as games have three clocks or more.

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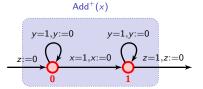
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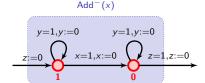
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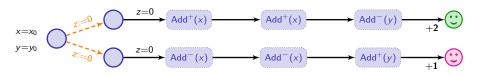
• Key: resetting the clock somehow resets the history...

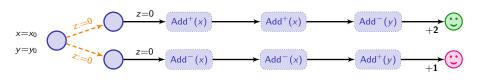


The cost is increased by x_0

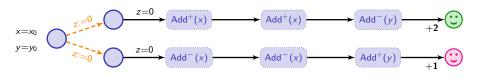


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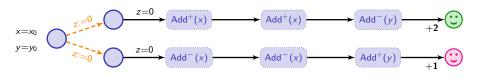




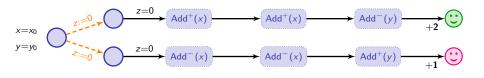
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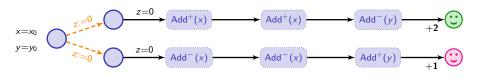
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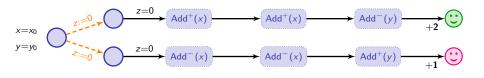


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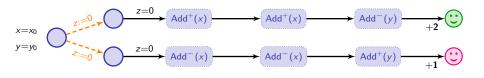
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Given two clocks x and y, we can check whether y = 2x.



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- Player 1 has a winning strategy with cost ≤ 3 iff $y_0 = 2x_0$

Player 1 will simulate a two-counter machine:

- each instruction is encoded as a module;
- the counter values c_1 and c_2 are encoded by two clocks:

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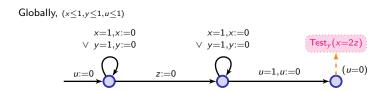
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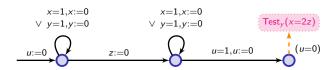
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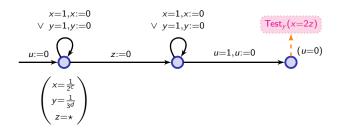
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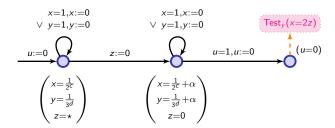
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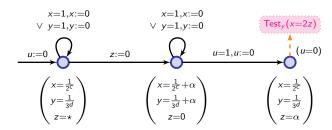
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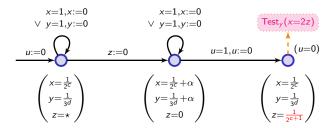
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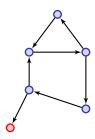
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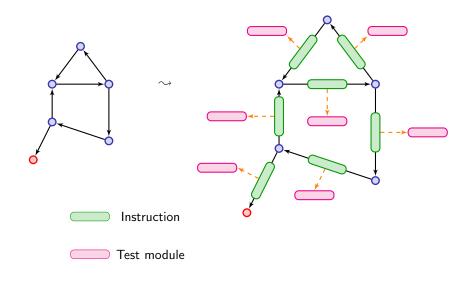
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Shape of the reduction



Shape of the reduction



Are we done?

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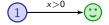
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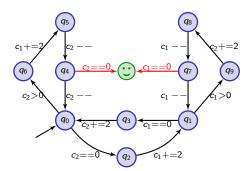
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Note: These problems are distinct...

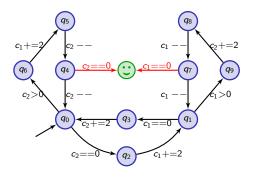
The value of the game is 0, but no strategy has cost 0.

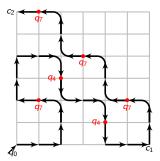


The value of the game is 3, but no strategy has cost 3.

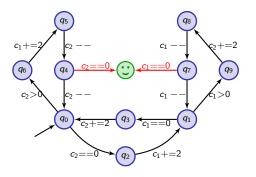


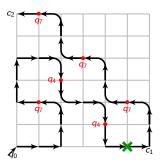
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The value of the game is 1, but there is a strategy that secures cost < 1.

$$\underbrace{1}_{x:=0}^{0 < x < 1} \xrightarrow[]{} \underbrace{1}_{x>0} \xrightarrow[]{} \underbrace{0}_{x>0}$$

Weighted timed automata

In weighted timed automata, the optimal cost is an integer, and can be computed in PSPACE.

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The existence problem is undecidable in weighted timed games.

Show that the value problem is undecidable in weighted timed games

- Show that the value problem is undecidable in weighted timed games
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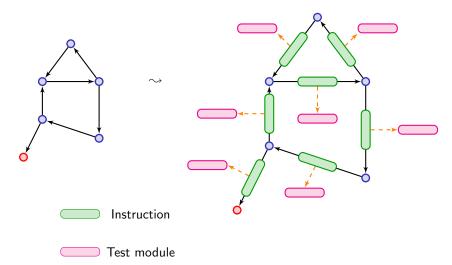
- Show that the value problem is undecidable in weighted timed games
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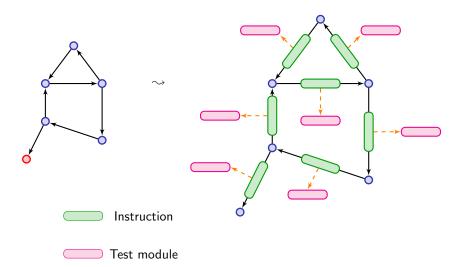
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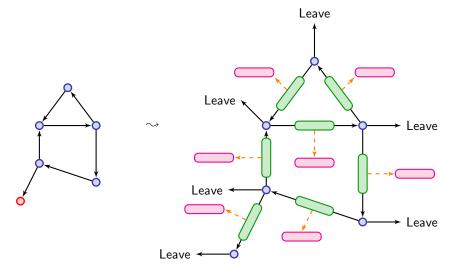
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 - → This is intellectually satisfactory to not have this discrepancy in the set of results
 - → A first proof based on a diagonal construction (originally proposed in the context of quantitative temporal logics [BMM14])
 - → A second direct proof
- Propose an approximation algorithm for a large class of weighted timed games (that comprises the class of games used for proving the above undecidability)
 - Almost-optimality in practice should be sufficient
 - Even when we know how to compute the value, we are only able to synthesize almost-optimal strategies...

Outline

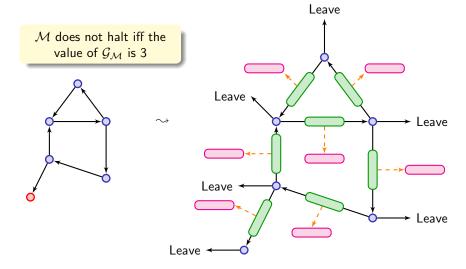
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Leave with cost $3 + 1/2^n$ (n: length of the path)



Leave with cost $3 + 1/2^n$ (n: length of the path)

Theorem [BJM15]

The value problem is undecidable in weighted timed games (with four clocks or more).

- Remark on the reduction:
 - Cost 0 within the core of the game
 - The rest of the game is acyclic

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Optimal cost is computable...

... when cost is strongly non-zeno.

[AM04,BCFL04]

That is, there exists $\kappa > 0$ such that for every region cycle C, for every real run ϱ read on C,

$$cost(\varrho) \ge \kappa$$

Optimal cost is not computable...

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 or $cost(\varrho) = 0$

Note: In both cases, we can assume $\kappa = 1$.

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Optimal cost is not computable... but is approximable!

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Theorem

Let $\mathcal G$ be a weighted timed game, in which the cost is almost-strongly non-zeno. For every $\epsilon>0$, one can compute:

• two values v_{ϵ}^- and v_{ϵ}^+ such that

$$|v_{\epsilon}^+ - v_{\epsilon}^-| < \epsilon \quad \text{and} \quad v_{\epsilon}^- \leq \mathsf{optcost}_{\mathcal{G}} \leq v_{\epsilon}^+$$

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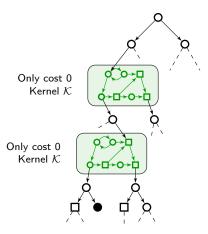
- Standard technics: unfold the game to get more precision, and compute two adjacency sequences
- This is not possible here
 There might be runs with prefixes of arbitrary length and cost 0 (e.g. the game of the undecidability proof)

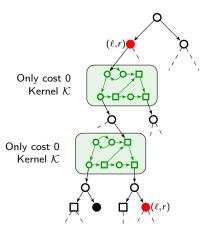
Idea for approximation

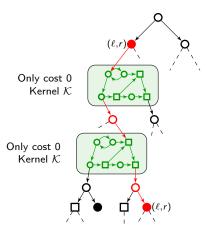
Idea

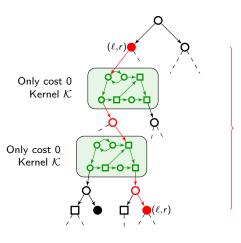
Only partially unfold the game:

- Keep components with cost 0 untouched we call it the kernel
- Unfold the rest of the game

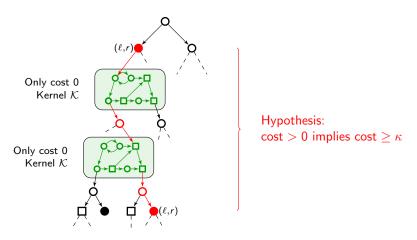




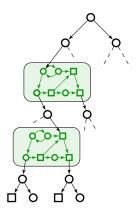


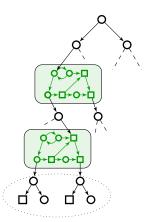


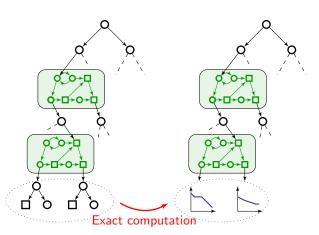
Hypothesis: $\cos t > 0$ implies $\cos t \ge \kappa$

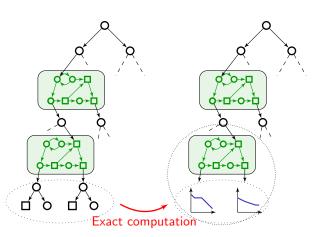


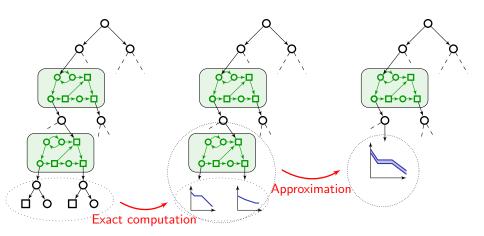
Conclusion: we can stop unfolding the game after N steps (e.g. $N = (M+2) \cdot |\mathcal{R}(A)|$, where M is a pre-computed bound on optcost_G)

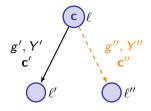


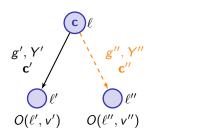




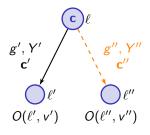








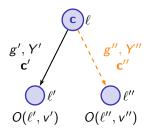
$$O(\ell, v) =$$



$$O(\ell, v) = \inf_{t' \mid v + t' \mid = g'}$$

$$g', Y'$$
 c'
 e''
 $O(\ell', v')$
 $O(\ell'', v'')$

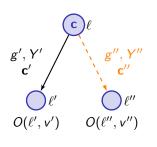
$$O(\ell, v) = \inf_{t'|v+t'|=g'} \max(,)$$



$$O(\ell, \nu) = \inf_{t' \mid \nu + t' \mid = g'} \max((\alpha),$$

$$(\alpha) = t'\mathbf{c} + \mathbf{c}' + O(\ell', v')$$

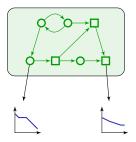
$$v' {=} [Y' {\leftarrow} 0](v {+} t')$$



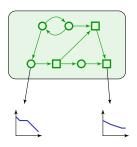
$$O(\ell, v) = \inf_{t' \mid v + t' \mid = g'} \max((\alpha), (\beta))$$
$$(\alpha) = t'\mathbf{c} + \mathbf{c}' + O(\ell', v')$$

$$(\beta) = \sup_{\mathbf{t}'' < \mathbf{t}' \mid \mathbf{v} + \mathbf{t}'' \models \mathbf{g}''} \mathbf{t}'' \mathbf{c} + \mathbf{c}'' + O(\ell'', \mathbf{v}'')$$

$$v' = [Y' \leftarrow 0](v+t')$$
$$v'' = [Y'' \leftarrow 0](v+t'')$$

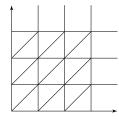


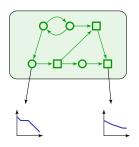
Output cost functions f



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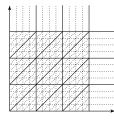
1 Refine the regions such that f differs of at most ϵ within a small region

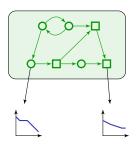




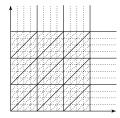
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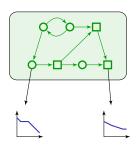




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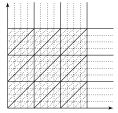






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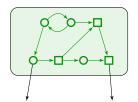
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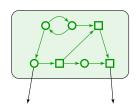
Quadratic States Under- and over-approximate by piecewise constant functions f_{ϵ}^- and f_{ϵ}^+



3 Refine/split the kernel along the new small regions and fix f_{ϵ}^- or f_{ϵ}^+ , write f_{ϵ}



 f_{ϵ} : constant f_{ϵ} : constant

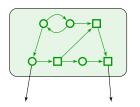


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• Since cost is 0 everywhere, the resulting game is nothing more than a reachability timed game with an order on target (output) edges (given by f_{ϵ})

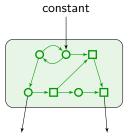


f_c: constant

 f_{ϵ} : constant

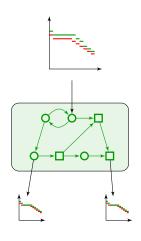
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- Since cost is 0 everywhere, the resulting game is nothing more than a reachability timed game with an order on target (output) edges (given by f_{ϵ})
- Those can be solved using standard technics based on attractors: small regions are sufficient, and the local optimal cost (for output f_{ϵ}) is constant within a small region



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Consequence of the approximation algorithm

Theorem

The value problem is co-recursively enumerable (for almost-strongly non-zeno weighted timed games), but not recursively enumerable.

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- Assume stochastic uncertainty

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