Soutenance d'habilitation

"From Qualitative to Quantitative Analysis of Timed Systems"

Patricia Bouyer

January 12, 2009

Outline

1. Introduction

- 2. Reachability analysis in timed automata
- 3. Model-checking timed temporal logics
- Modelling resources in timed systems Optimizing resources Managing resources
- 5. Probabilistic analysis of timed automata
- 6. Summary and perspectives

• What are timed systems?

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- What are timed systems?
- What we want to avoid

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- What we want to avoid



Jeudi 24 mai 2007

Après le centre hospitalier Jean Monnet d'Epinal, d'est au bur du CHU de Toulouse-Ranguell d'avouer la survenue d'une surexposition lors d'un traitement par radiothérapie. L'appareil de radiothérapie le impliqué a été installé en avril 2006. L'entreur de calibration de l'appareil a été délecée lors du contrôle technique systématique appliqué à tous les appareils de radiothérapie.

Radiotherapy in Toulouse, 2007



Ariane 5, 1996



Atlanta airport, 2008



Bug Pentium, 1994



Mars climate obs., 1998



Blackout, 2003

- What are timed systems?
- What we want to avoid
- \rightsquigarrow Verification by model-checking



A running example



A running example: natural questions

• ...

- Can I reach Pontivy from Oxford?
- What is the minimal time to reach Pontivy from Oxford?
- What is the minimal fuel consumption to reach Pontivy from Oxford?
- Can I use my computer all the way?
- How likely will I visit Paris and for how long?

A first model of the system



Can I reach Pontivy from Oxford?



This is a reachability question in a finite graph: Yes, I can!

A second model of the system



How long will that take?



It is a reachability (and optimization) question in a timed automaton: at least 350mn = 5h50mn!







- x 0
- y 0







	safe	$\xrightarrow{23}$	safe	$\xrightarrow{\text{problem}}$	alarm
x	0		23		0
y	0		23		23







	safe	$\xrightarrow{23}$	safe	$\xrightarrow{\text{problem}}$	alarm	$\xrightarrow{15.6}$	alarm	$\xrightarrow{\text{delayed}}$	failsafe	
x	0		23		0		15.6		15.6	
у	0		23		23		38.6		0	

failsafe

... 15.6

0



	safe	$\xrightarrow{23}$	safe	$\xrightarrow{\text{problem}}$	alarm	$\xrightarrow{15.6}$	alarm	$\xrightarrow{\text{delayed}}$	failsafe	
x	0		23		0		15.6		15.6	
y	0		23		23		38.6		0	

failsafe	$\xrightarrow{2.3}$	failsafe
 15.6		17.9
0		2.3



	safe	$\xrightarrow{23}$	safe	$\xrightarrow{\text{problem}}$	alarm	$\xrightarrow{15.6}$	alarm	$\xrightarrow{\text{delayed}}$	failsafe	
x	0		23		0		15.6		15.6	
y	0		23		23		38.6		0	

failsafe	$\xrightarrow{2.3}$	failsafe	$\xrightarrow{\text{repair}}$	repairing
 15.6		17.9		17.9
0		2.3		0



	safe -	²³ → sa	fe	alarn	$\xrightarrow{15.6}$	alarm	$\xrightarrow{\text{delayed}}$	failsafe	
x	0	2	3	0		15.6		15.6	
y	0	2	3	23		38.6		0	
	failsafe	$\xrightarrow{2.3}$	failsafe	$\xrightarrow{\text{repair}}$	repairing	$\xrightarrow{22.1}$	repairing		
•••	15.6		17.9		17.9		40		
	0		2.3		0		22.1		



	safe	²³ → sa	fe	olem → alarn	$\xrightarrow{15.6}$	alarm	$\xrightarrow{\text{delayed}}$	failsafe	
x	0	2	3	0		15.6		15.6	
у	0	2	3	23		38.6		0	
	failsafe	$\xrightarrow{2.3}$	failsafe	$\xrightarrow{\text{repair}}$	repairing	$\xrightarrow{22.1}$	repairing	$\xrightarrow{\text{done}}$	safe
•••	15.6		17.9		17.9		40		40
	0		2.3		0		22.1		22.1

Basics of timed automata

Theorem [AD90, AD94]

The reachability problem is decidable (and PSPACE-complete) in timed automata.

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What about the practice?

- the region automaton is never computed
- instead, symbolic computations are performed using zones

Example of a zone

$$Z = (x_1 \geqslant 3) \land (x_2 \leqslant 5) \land (x_1 - x_2 \leqslant 4)$$



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Reachability analysis in timed automata





















☺ the backward computation always terminates!

Forward computation


















😟 the forward computation may not terminate...



🙂 the forward computation may not terminate...

 \rightsquigarrow abstractions need to be used, that ensure termination...

An abstraction: the extrapolation operator



$$\left(\begin{array}{rrrr}
0 & -3 & 0 \\
9 & 0 & 4 \\
5 & 2 & 0
\end{array}\right)$$

An abstraction: the extrapolation operator



$$\left(\begin{array}{ccc} 0 & -3 & 0 \\ 9 & 0 & 4 \\ 5 & 2 & 0 \end{array}\right) \xrightarrow{\mathsf{Extra}_2} \left(\begin{array}{ccc} 0 & -2 & 0 \\ \infty & 0 & \infty \\ \infty & 2 & 0 \end{array}\right)$$

Results



Results



Theorem [Bou03,Bou04]

• In A_{bug} , any extrapolation operator is incorrect!

Results



Theorem [Bou03,Bou04]

- In A_{bug} , any extrapolation operator is incorrect!
- The extrapolation operator is correct in *diagonal-free* timed automata.

Improving further

- the extrapolation operator can be made coarser:
 - local extrapolation constants [BBFL03];
 - distinguish between lower- and upper-bounded contraints

[BBLP03,BBLP06]

 \sim has leaded to a practical improvement in UPPUL of up to 20%!

[BBFL03] Behrmann, Bouyer, Fleury, Larsen. Static Guard Analysis in Timed Automata Verification (TACAS'03).
 [BBLP04] Behrmann, Bouyer, Larsen, Pelänek. Lower and Upper Bounds in Zone Based Abstractions of Timed Automata (TACAS'04).
 [BBLP06] Behrmann, Bouyer, Larsen, Pelänek. Lower and Upper Bounds in Zone-Based Abstractions of Timed Automata (International Journal on Software Tools for Technology Transfer).

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Since then...

- further improvement due to better data structure manipulations...
- ... but no further algorithmic improvement!

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• ... and for algorithms to verify those properties.

We will focus on timed extensions of LTL [Pnu77]

MTL (Metric Temporal Logic)

[Koy90]

• $\psi = \mathbf{G} (\texttt{request} \rightarrow \mathbf{F}_{\leqslant 1} \texttt{grant})$

[Koy90] Koymans. Specifying real-time properties with Metric Temporal Logic (Real-Time Systems).



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 TPTL (Timed Propositional Temporal Logic)
 [AH89]





• $\varphi = \mathbf{G} \left(\texttt{request} \rightarrow x \cdot \mathbf{F} \left(\texttt{ack} \land \mathbf{F} \left(\texttt{grant} \land x \leqslant 2 \right) \right) \right)$





[Koy90] Koymans. Specifying real-time properties with Metric Temporal Logic (*Real-Time Systems*). [AH89] Alur, Henzinger. A really temporal logic (*FoCS'89*).

Expressiveness of these logics

Conjecture (Alur & Henzinger, since 1990)

TPTL is strictly more expressive than MTL, and the TPTL formula

$$\varphi = \mathbf{G} \left(ullet o x \cdot \mathbf{F} \left(ullet \wedge \mathbf{F} \left(ullet \wedge x \leqslant 2
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cannot be expressed in MTL.

However...

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Theorem [BCM05]

The conjecture is correct: TPTL is strictly more expressive than MTL.

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The conjecture is correct: TPTL is strictly more expressive than MTL. Also, MTL+Past is strictly more expressive than MTL.

Recall: LTL+Past and LTL are equally expressive [Kam68,GPSS80].

[Kam68] Kamp. Tense logic and the theory of linear order (PhD UCLA). [GPSS80] Gabbay, Pnueli, Shelah, Stavi. On the temporal analysis of fairness (POPL'80). [BCM05] Bouyer, Chevalier, Markey. On the expressiveness of TPTL and MTL (FSTTCS'05).

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The formulas

$$\begin{array}{ll} x \cdot \mathbf{F} \left(\bullet \land (x \leqslant 1) \land \mathbf{G} \left((x \leqslant 1) \to \neg \bullet \right) \right) & \in \mathsf{TPTL} \\ \mathbf{F}_{=1} \left(\neg \bullet \mathbf{S} \bullet \right) & \in \mathsf{MTL+Past} \end{array}$$

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[BCM05] Bouyer, Chevalier, Markey. On the expressiveness of TPTL and MTL (FSTTCS'05).









Theorem [AH94, AFH96, OW06...]

The model-checking problem is (mostly) undecidable...

[AH94] Alur, Henzinger. A really temporal logic (Journal of the ACM).
[AFH96] Alur, Feder, Henzinger. The benefits of relaxing unctuality (Journal of the ACM).
[OW06] Outaknine, Worrell. On Metric Temporal Logic and faulty Turing machines (FoS5aCS'06).



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The model-checking problem is (mostly) undecidable...

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Theorem [AH94, AFH96, OW06...]

The model-checking problem is (mostly) undecidable...

- Can be rather easily explained using channel machines...
- ... and more tractable fragments need be defined!

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[OW06] Ouaknine, Worrell. On Metric Temporal Logic and faulty Turing machines (FoSSaCS'06).

Model-checking timed temporal logics

The quest for tractable fragments of MTL

MTL

LTL



[AFH96] Alur, Feder, Henzinger. The benefits of relaxing unctuality (Journal of the ACM).



• MITL [AFH96]: ban punctuality

- timed regularity
- verification in exponential space

[AFH96] Alur, Feder, Henzinger. The benefits of relaxing unctuality (Journal of the ACM).



• Safety-MTL [OW05]: restrict to safety properties • $\mathbf{G} (\bullet \to \mathbf{F}_{\leqslant 2} \bullet)$ is in Safety-MTL • $\mathbf{G} (\bullet \to \mathbf{F} \bullet)$ is not in Safety-MTL

[OW05] Ouaknine, Worrell. On the decidability of Metric Temporal Logic (LICS'05).



- Safety-MTL [OW05]: restrict to safety properties
 - only finite counter-examples need be looked for
 - verification using alternating timed automata
 - decidable, but non-primitive recursive [OW08]



[BMOW07] Bouyer, Markey, Ouaknine, Worrell. The cost of punctuality (LICS'07).



• Bounded-MTL [BMOW07]: restrict to bounded future

- expresses non-regular properties
- only time-bounded prefixes need to be verified
- verification in exponential space



- $\mathbf{G} \left(\bullet \to \mathbf{F}_{=1} \bullet \right)$ is in coFlat-MTL_{LTL}
- $\bullet~\mathbf{F}\,\mathbf{G}_{\leqslant 1} \bullet$ is not in coFlat-MTL_LTL

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coFlat-MTL_{LTL} [BMOW07]: a flatness condition on the formula

- expresses non-regular properties
- only counter-examples of the following form need to be looked for:



[BMOW07] Bouyer, Markey, Ouaknine, Worrell. The cost of punctuality (LICS'07).



- $\mathbf{F} \, \mathbf{G}_{\leqslant 1}$ is in coFlat-MTL_MITL
- $\mathbf{F} \, \mathbf{G}_{=1} \, \bullet$ is not in coFlat-MTL_MITL

[BMOW08] Bouyer, Markey, Ouaknine, Worrell. On expressiveness and complexity in real-time model checking (ICALP'08).



• coFlat-MTL_{MITL} [BMOW08]: a flatness condition on the formula

• only counter-examples of the following form need to be looked for:

punctual	punctual	punctual	punctual	
non-pu	nctual non-	punctual non	-punctual	non-punctual

- the largest (known) fragment for which...
- ... verification in exponential space!

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Algorithmics needs now to be worked out!

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- memory usage,
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The thermostat example



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Motivation

• System resources might be relevant and even crucial information

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- A possible solution: use hybrid automata

Theorem [HKPV95]

The reachability problem is undecidable in hybrid automata.

[HKPV95] Henzinger, Kopke, Puri, Varaiya. What's decidable wbout hybrid automata? (SToC'95).

Motivation

• System resources might be relevant and even crucial information

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- \sim timed automata are not powerful enough!
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An alternative: weighted/priced timed automata [ALP01,BFH+01]
→ hybrid variables do not constrain the system

A third model of the system



How much fuel will I use?



It is a <u>quantitative</u> (optimization) question in a weighted timed automaton: at least 68 anti-planet units!













[ALP01] Alur, La Torre, Pappas. Optimal paths in weighted timed automata (HSCC'01).



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5t + 10(2 - t) + 1



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



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



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



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

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

[ALP01] Alur, La Torre, Pappas. Optimal paths in weighted timed automata (HSCC'01).

Optimization problems in weighted timed automata

Theorem [ALP01,BFH+01,BBBR07]

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 \sim In both cases, the corner-point abstraction can be used (a refinement of the region automaton)

What if an unexpected event happens?



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What if an unexpected event happens?



 \rightsquigarrow modelled as timed games











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



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



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



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



Question: what is the optimal cost we can ensure while reaching \bigcirc ?

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

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

Optimal reachability in weighted timed games

This topic has been fairly hot these last couple of years...

e.g. [LMM02,ABM04,BCFL04]

[LMM02] La Torre, Mukhopadhyay, Murano. Optimal-reachability and control for acyclic weighted timed automata (TCS002). [ABM04] Alur, Bernardsky, Madhusudan. Optimal reachability in weighted timed games (ICALPO4). [BCFL04] Bouyer, Cassez, Fleury, Larsen. Optimal strategies in priced timed game automata (FSTTCS04).

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e.g. [LMM02,ABM04,BCFL04]

Theorem [BBR05,BBM06]

Optimal timed games are undecidable, as soon as automata have three clocks or more.
Optimal reachability in weighted timed games

This topic has been fairly hot these last couple of years...

e.g. [LMM02,ABM04,BCFL04]

Theorem [BBR05,BBM06]

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Theorem [BLMR06]

Turn-based optimal timed games are decidable in 3EXPTIME when automata have a single clock. They are PTIME-hard.

[BBR05] Brihaye, Bruyère, Raskin. On optimal timed strategies (FORMATS'05).
[BBM06] Bouyer, Brihaye, Markey. Improved undecidability results on weighted timed automata (Information Processing Letters).
[BLMR06] Bouyer, Larsen, Markey, Rasmussen. Almost-optimal strategies in one-clock priced timed automata (FSTTCS'06).

A fourth model of the system



Can I work with my computer all the way?



Can I work with my computer all the way?



32/48







• Lower-bound problem: can we stay above 0?





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- Lower-bound problem
- Lower-upper-bound problem
- Lower-weak-upper-bound problem: can we "weakly" stay within bounds?

Globally $(x \leq 1)$





L+W

- Lower-bound problem \rightsquigarrow L
- Lower-upper-bound problem \rightsquigarrow L+U
- Lower-weak-upper-bound problem ~~ \sim

33/48

Only partial results so far [BFLMS08]

0 clock!	exist. problem	univ. problem	games
L	∈ PTIME	∈ PTIME	$\in UP \cap co-UP$ $PTIME-hard$
L+W	∈ PTIME	∈ PTIME	$\in NP \cap co-NP$ PTIME-hard
L+U	$\in PSPACE$ NP-hard	∈ PTIME	EXPTIME-c.

[BFLMS08] Bouyer, Fahrenberg, Larsen, Markey, Srba. Infinite runs in weighted timed automata with energy constraints (FORMATS'08).

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Theorem

The single-clock **L**+**U**-games are undecidable.

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We encode the behaviour of a two-counter machine:

- each instruction is encoded as a module;
- the values c_1 and c_2 of the counters are encoded by the energy level

$$e = 5 - \frac{1}{2^{c_1} \cdot 3^{c_2}}$$

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 → We present a generic construction for incrementing/decrementing the counters.
















Generic module for incrementing/decrementing





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Generic module for incrementing/decrementing





- $\alpha=3$: increment c_1
- $\alpha=2$: increment c_2
- $\alpha = 12$: decrement c_1
- $\alpha = 18$: decrement c_2

Weighted timed automata, an interesting model for representing resources in timed systems

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- Many open problems to be solved, e.g. in resource management
- Compute equilibria in weighted timed games

 \rightsquigarrow towards a theory of timed games

Outline

- 1. Introduction
- 2. Reachability analysis in timed automata
- 3. Model-checking timed temporal logics
- Modelling resources in timed systems Optimizing resources Managing resources
- 5. Probabilistic analysis of timed automata
- 6. Summary and perspectives

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Define a (meaningful) measure on runs of timed automata that will tell us how likely properties are satisfied.

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 - removes behaviours that are unlikely to happen and could unfairly violate/validate a property
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- A new timed and probabilistic model
 - models a purely probabilistic environment
 - related models include continuous-time Markov chains, and probabilistic timed automata

Rough idea

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 \sim compute (an approximation of) $\mathbb{P}(\mathcal{A} \models \varphi)$ (quantitative question)





 $\mathcal{A} \not\models \mathbf{G} (\bullet \Rightarrow \mathbf{F} \bullet)$



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ight) \qquad \mathsf{but} \qquad \mathbb{P} \big(\mathcal{A} \models \mathbf{G} \left(ullet \Rightarrow \mathbf{F} ullet
ight) \big) = 1$



Indeed, almost surely, paths are of the form $e_1^*e_2(e_4e_5)^\omega$

The classical region automaton









... viewed as a finite Markov chain $MC(\mathcal{A})$



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Proposition

For single-clock timed automata,

$$\mathbb{P}(\mathcal{A} \models \varphi) = 1$$
 iff $\mathbb{P}(\mathcal{MC}(\mathcal{A}) \models \varphi) = 1$

(this is independent of the choice of the distributions...)

Probabilistic model-checking

Theorem [BBBBG08]

For single-clock timed automata, the almost-sure model-checking

- of LTL is PSPACE-complete;
- of ω -regular properties is NLOGSPACE-complete;
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[BBBBG08] Baier, Bertrand, Bouyer, Brihaye, Größer. Almost-sure model checking of infinite paths in one-clock timed automata (*LICS'08*). [BBBM08] Bertrand, Bouyer, Brihaye, Markey. Quantitative model-checking of one-clock timed automata under probabilistic semantics (*QEST'08*).

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\rightsquigarrow none of these results extend to two-clock timed automata...

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Perspectives

- Further study this timed and probabilistic model
 - timed automata with an arbitrary number of clocks (hint: restrict the distributions)
 - model-checking timed properties like those in MTL
 - measurability of MTL properties
 - can we get a better complexity than NPR?
 - performance analysis (expected time, mean waiting time, etc.) (this model, a ¹/₂-player model, generalizes continuous-time Markov chains)
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(to model non-determinism and interaction)

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- Design an irrefutable example

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Summary

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Modelling resources in timed systems

- study further the resource management problem
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Probabilities and timed automata

- investigate further the $\frac{1}{2}$ -player model
 - model with several clocks
 - (hint: restrict the allowed distributions)
 - quantitative properties (time and resources)
 - performance analysis: expected time, etc.
- add non-determinism and interaction (1¹/₂- and 2¹/₂-player models) (preliminary results: undecidability rather far away...)
- design an irrefutable example

Adequation of timed models to timed systems

Two main approaches: relaxed satisfaction robust satisfaction

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Two main approaches: relaxed satisfaction robust satisfaction

- Relaxed satisfaction: cf probabilities and timed automata
- Robust satisfaction:
 - develop further the purely channel-machine approach of [BMR08]
 - synthesize systems that are robustly correct by construction
 - further think of other notions of robustness