Symbolic and Statistical Model Checking in UPPAAL

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CAV11, FORMATS11, PDMC11, QAPL12, LPAR12, NFM12, iWIGP12, RV12, FORMATS12, HBS12, ISOLA12, SCIENCE China



Overview

- Stochastic Hybrid Automata
- Biological Oscillator
 - Continuous vs. Stochastic Models
- Parameter Optimization ANOVA
 - Energy Aware Building
- Controller Synthesis for Hybrid Systems

Stochastic Hybrid Automata

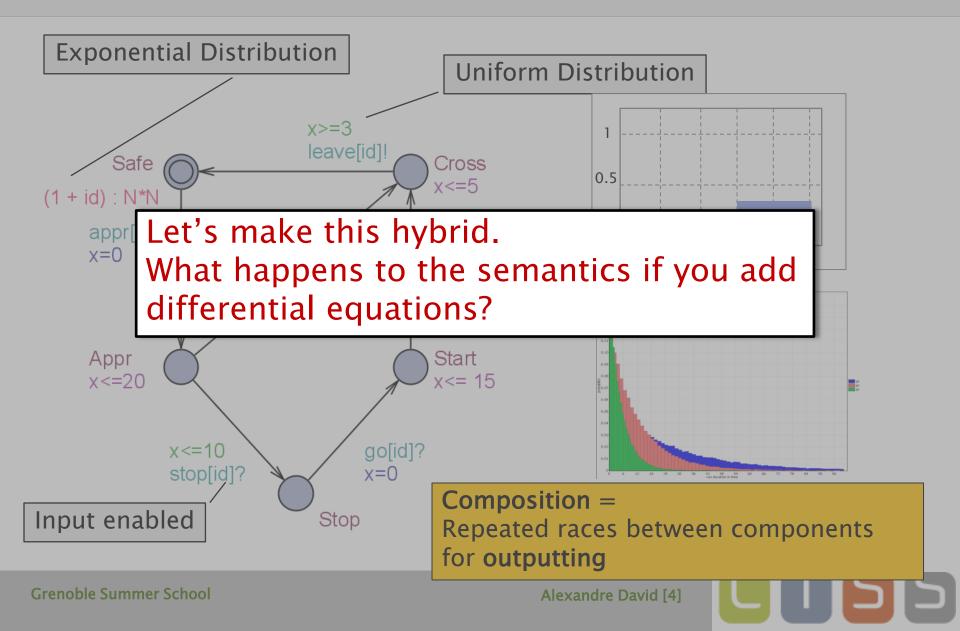




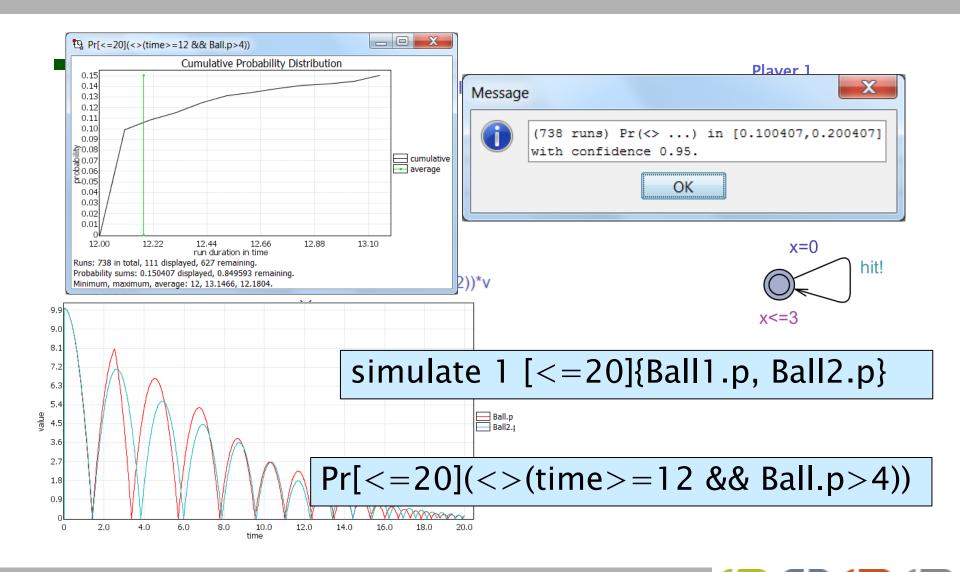




Stochastic Semantics of TA



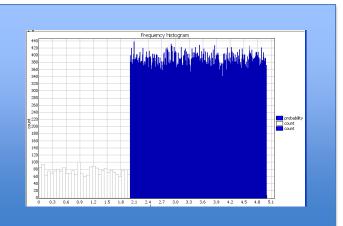
Stochastic Hybrid Systems



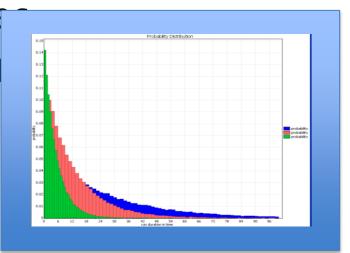
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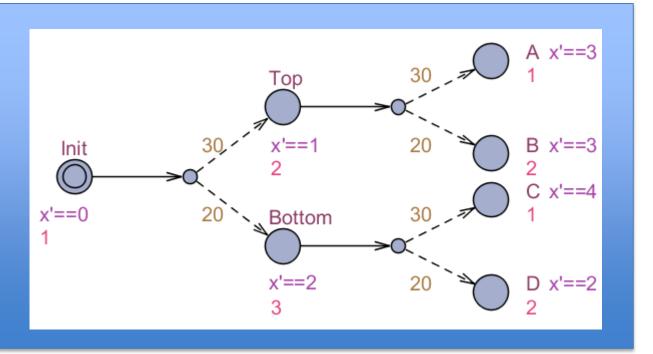
- Uniform distributions (bounded delay)
- Exponential distributions (u
- Discrete probabilistic choice
- Distribution on successor st
- Hybrid flow by use of ODEs
- + usual UPPAAL features
- Logic: MITL support.



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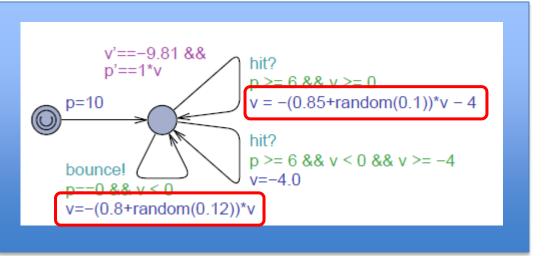


- Uniform distributions (bounded delay)
- Exponential distributions (unbounded delay)
- Discrete probabilistic choices
- Distributi
- Hybrid flo
- + usual l
- Logic: MI

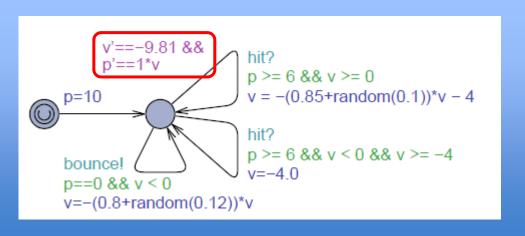


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- Uniform distributions (bounded delay)
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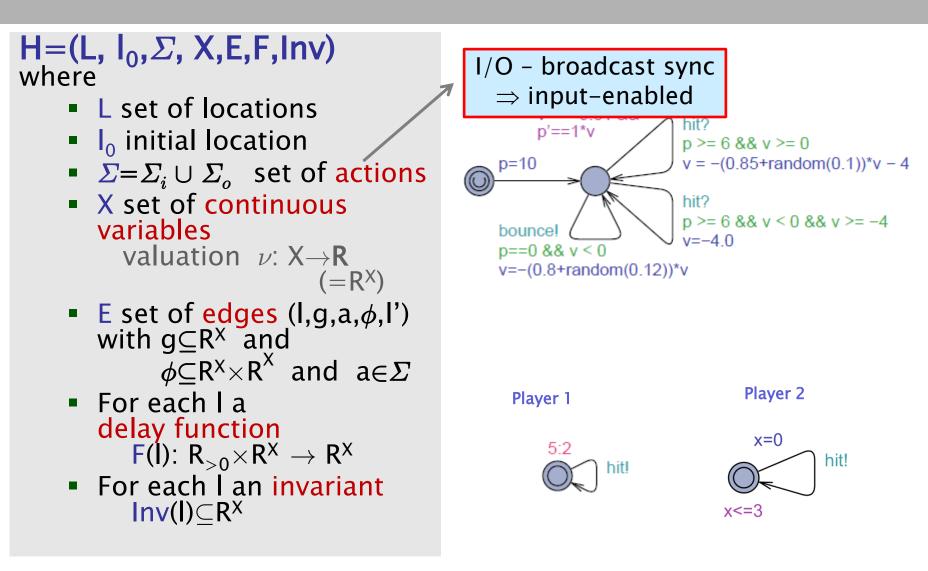
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- Logic: MITL support.

$$\phi = \phi \lor \phi \mid \phi \land \phi \mid \neg \phi \mid \top \mid \bot \mid \phi \mathbf{U}_{[a;b]} \phi \mid \phi \mathbf{R}_{[a;b]} \phi \mid \mathbf{X} \phi \mid \alpha$$

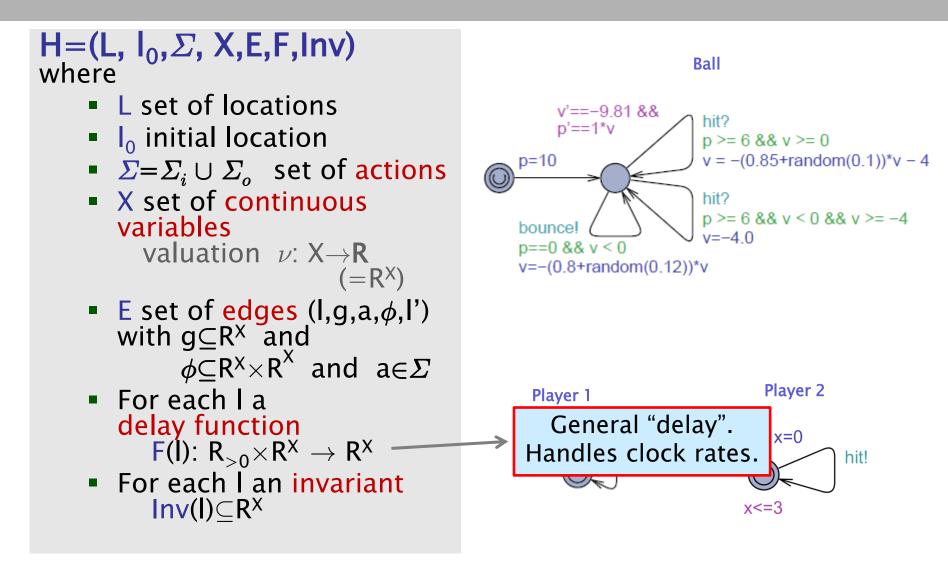
$$\Box_{\leq 1000}(\phi_{peakN} \implies \Diamond_{\leq p}\phi_{peakN})$$

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Hybrid Automata

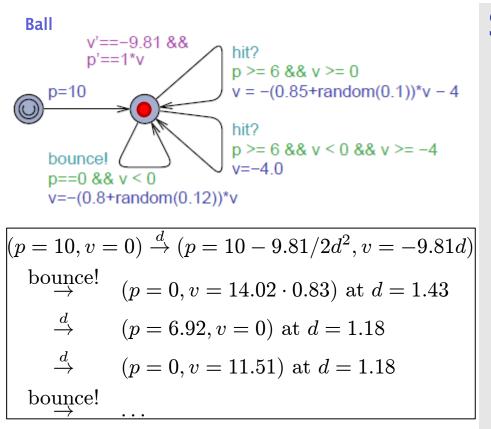


Hybrid Automata



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Hybrid Automata

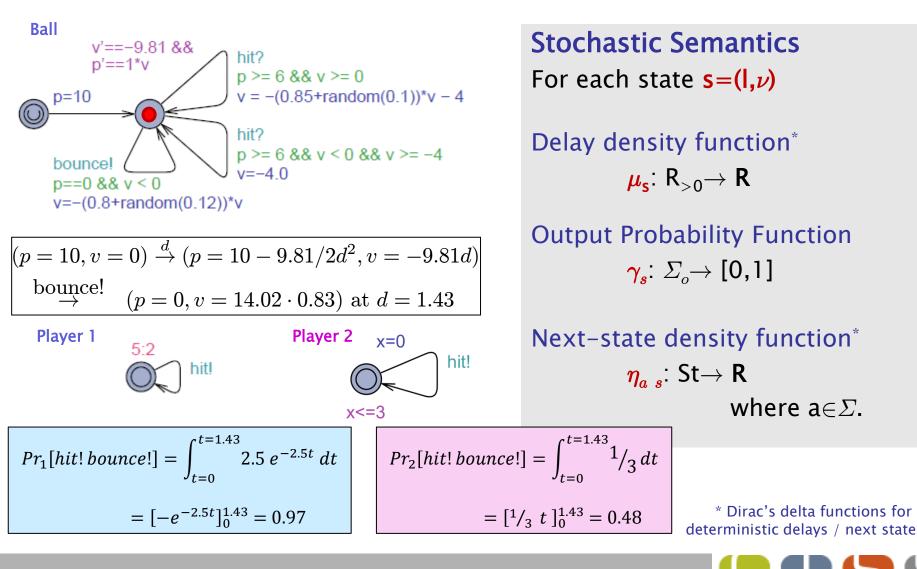


Semantics

- States
 (I,ν) where ν∈R^x
- Transitions • $(I,\nu) \rightarrow_d (I,\nu')$ where $\nu' = F(I)(d,\nu)$ provided $\nu' \in Inv(I)$

 $(I,\nu) \rightarrow_{a} (I',\nu')$ if there exists $(I,g,a,\phi,I') \in E$ with $\nu \in g$ and $(\nu,\nu') \in \phi$ and $\nu' \in Inv(I')$

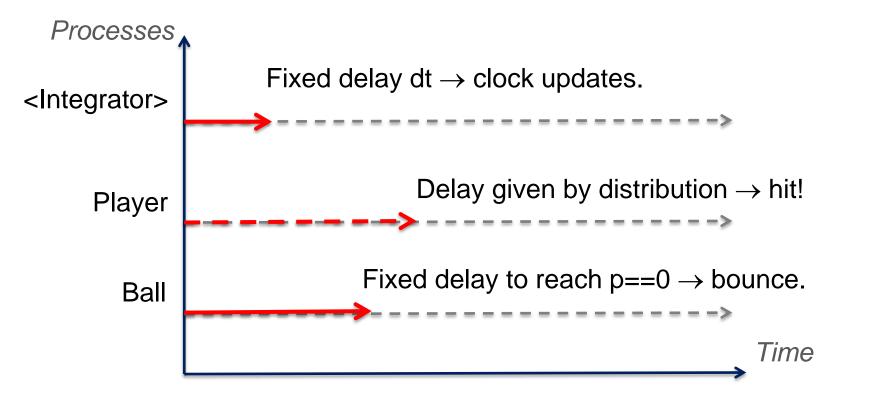
Stochastic Hybrid Automata



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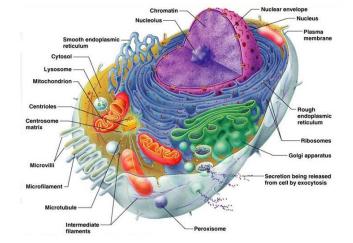
Solving ODEs/Stochastic Semantics



Race between processes. Choice of dt and clock updates can be changed (solver).

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Biological Oscillator







A Biological Oscillator

Circadian oscillator.

N. Barkai and S. Leibler. Biological rhythms: Circadian clocks limited by noise. Nature, 403:267–268, 2000

- Two ways to model:
 - 1. Stochastic model that follow the reactions.
 - 2. Continuous model solving the ODEs.
- Analysis:
 - Evaluate time between peaks.
 - The continuous model is the limit behavior of the stochastic model.
 - Use frequency analysis for comparison.



Stochastic Model

 $A + R \xrightarrow{\gamma_C} C$

 $C \xrightarrow{\delta_A} R$

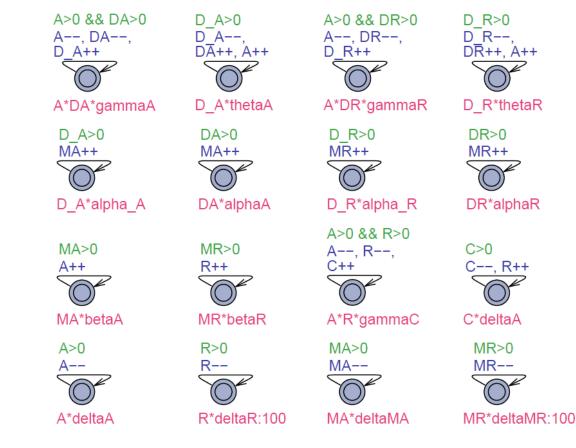
 $A \xrightarrow{\delta_A} \emptyset$

 $\mathbf{R} \xrightarrow{\delta_R} \emptyset$

 $M_A \xrightarrow{\delta_{M_A}} \emptyset$

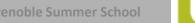
 $M_R \xrightarrow{\delta_{M_R}} \emptyset$

$$\begin{array}{ll} \mathbf{A} + \mathbf{D}_{A} \xrightarrow{\gamma_{A}} \mathbf{D}_{A}' & \mathbf{M}_{A} \xrightarrow{\beta_{A}} \mathbf{M}_{A} + \mathbf{A} \\ \mathbf{D}_{A}' \xrightarrow{\theta_{A}} \mathbf{D}_{A} + \mathbf{A} & \mathbf{M}_{R} \xrightarrow{\beta_{R}} \mathbf{M}_{R} + \mathbf{R} \\ \mathbf{A} + \mathbf{D}_{R} \xrightarrow{\alpha_{R}} \mathbf{D}_{R}' & \mathbf{A} + \mathbf{R} \xrightarrow{\gamma_{C}} \mathbf{C} \\ \mathbf{D}_{R}' \xrightarrow{\theta_{R}} \mathbf{D}_{R} + \mathbf{A} & \mathbf{C} \xrightarrow{\delta_{A}} \mathbf{R} \\ \mathbf{D}_{A}' \xrightarrow{\alpha_{A}'} \mathbf{M}_{A} + \mathbf{D}_{A}' & \mathbf{A} \xrightarrow{\delta_{A}} \mathbf{0} \\ \mathbf{D}_{A} \xrightarrow{\alpha_{A}'} \mathbf{M}_{A} + \mathbf{D}_{A} & \mathbf{R} \xrightarrow{\delta_{R}} \mathbf{0} \\ \mathbf{D}_{R}' \xrightarrow{\alpha_{R}'} \mathbf{M}_{R} + \mathbf{D}_{R}' & \mathbf{M}_{R} \xrightarrow{\delta_{M_{R}}} \mathbf{0} \\ \end{array}$$

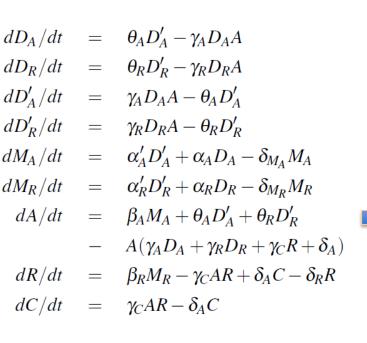


(a) Reactions.

(b) UPPAAL model representation.



Continuous Model



(a) Ordinary differential equations.

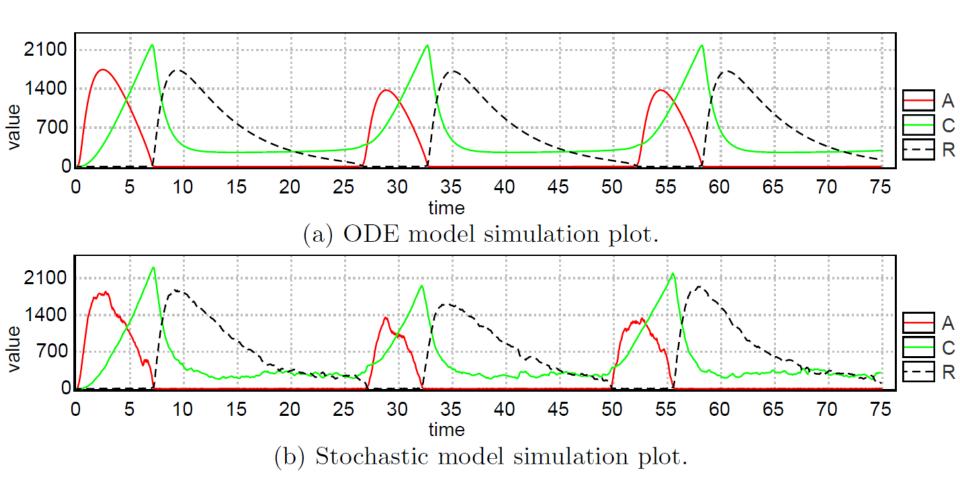
alphaA=50, alpha A=500, alphaR=0.01, alpha R=50, betaA=50, betaR=5, deltaMA=10, deltaMR=0.5, deltaA=1, deltaR=0.2 gammaA=1, gammaR=1, gammaC=2, thetaA=50, thetaR=100, DA=1, DR=1, D_A=0, D_R=0, MA=0, MR=0, A=0, R=0, C=0 alphaA'==0 && alpha A'==0 && alphaR'==0 && alpha_R'==0 && betaA'==0 && betaR'==0 && deltaA'==0 && deltaR'==0 && deltaMA'==0 && deltaMR'==0 && gammaA'==0 && gammaR'==0 && gammaC'==0 && thetaA'==0 && thetaR'==0 && DA'== thetaA*D A-gammaA*DA*A && DR'== thetaR*D R-gammaR*DR*A && D A'== gammaA*DA*A-thetaA*D A && D_R'== gammaR*DR*A-thetaR*D_R && MA'== alpha A*D A+alphaA*DA-deltaMA*MA && MR'== alpha R*D R+alphaR*DR-deltaMR*MR && A'== betaA*MA+thetaA*D A+thetaR*D R -A*(gammaA*DA+gammaR*DR+gammaC*R+deltaA) && R'== betaR*MR-gammaC*A*R+deltaA*C-deltaR*R && C'== gammaC*A*R-deltaA*C

(b) UPPAAL automaton representation.

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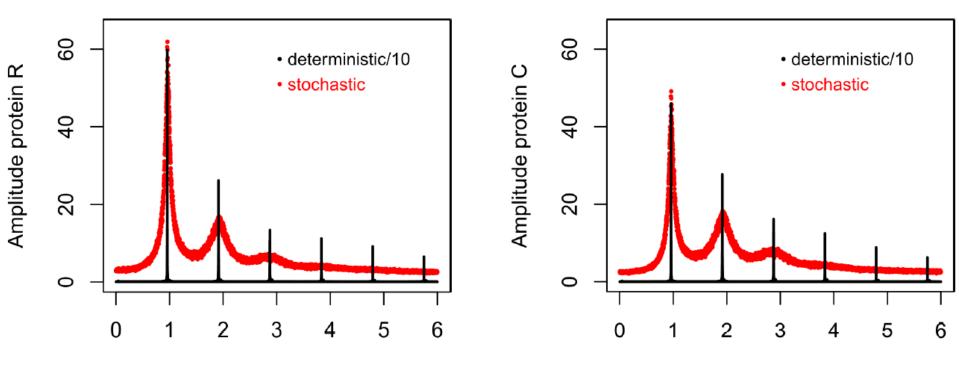


Results of Simulations



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Frequency Domain Analysis (Fourrier Transform)



Oscillations per 24 hours

Fig. 11: Average frequency spectra of protein R. $\delta t = 2h, K = 12500$. $N = 100 \ (N = 1)$ for the stochastic (deterministic) model.

Oscillations per 24 hours

Fig. 12: Average frequency spectra of protein C. $\delta t = 2h, K = 12500.$ $N = 100 \ (N = 1)$ for the stochastic (deterministic) model.

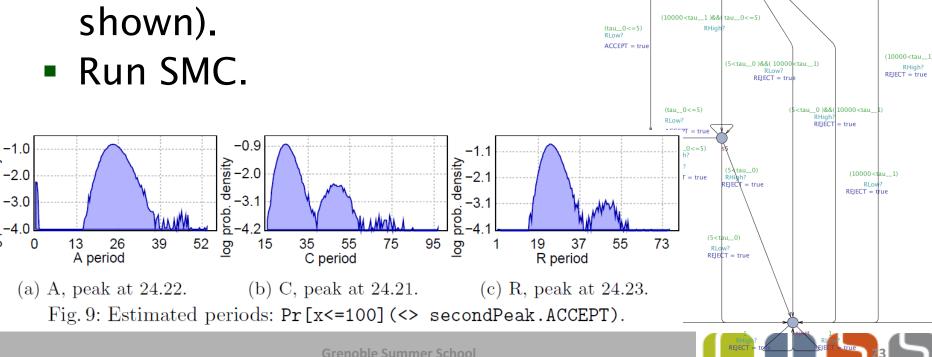
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Time Between Peaks

- Use the MITL formula true U[<=1000] (A>1100 & true U[<=5] A<=1000).
- Generate monitors (one shown).

og prob. density



1100

5

RLow?

tau__1=0

(tau__1<=10000)

RI ow?

RHigh

1 = 0

(tau__1<=10000

RHigh? tau__0=0

5<tau__0)&&(tau__1 RIow

tau 0=0

(tau__1<=10000) RHigh?

tau 0=1

1000

Energy Aware Buildings







What This Work is About

- Find optimal parameters for, e.g., a controller.
 - Applied to stochastic hybrid systems.
 - Suitable for different domains: biology, avionics...
- Technique: statistical model-checking.
 - This work: Apply ANOVA to reduce the number of needed simulations.

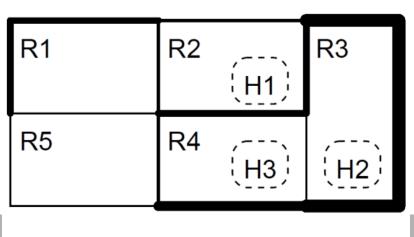
Overview

- Energy aware buildings
 - The case-study in a nutshell
- Choosing the parameters
 - Naïve approach
- Efficiently choosing the (best) parameters
 - ANOVA

Energy Aware Buildings

The case:

- Building with rooms separated by doors or walls.
- Contact with the environment by windows or walls.
- Few transportable heat sources between the rooms.
- Objective: maintain the temperature within range.



(a) Rooms R_i with heaters H_k .

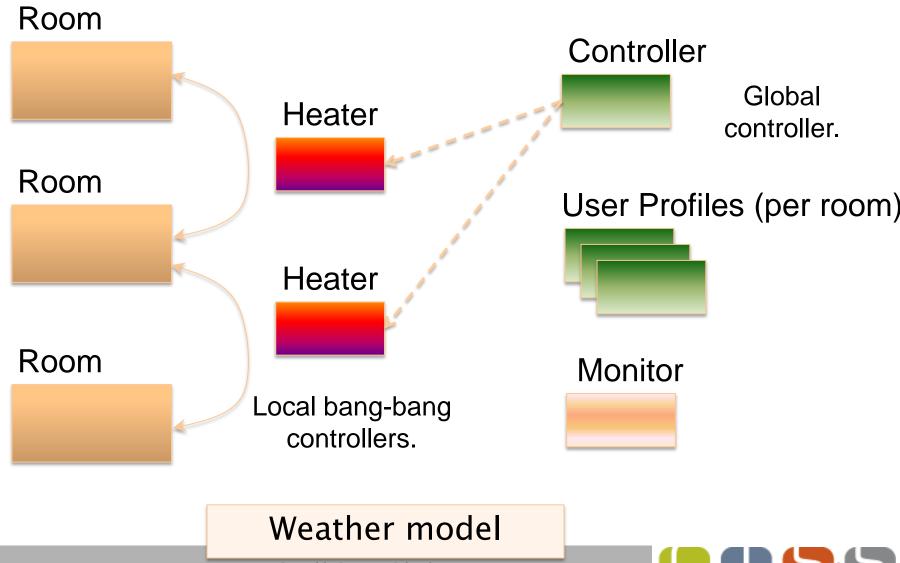
Energy Aware Buildings

- Model:
 - Matrix of coefficients for heat transfer between rooms.

$$T'_{i} = \sum_{j \neq i} a_{i,j} (T_{j} - T_{i}) + b_{i} (u - T_{i}) + c_{i} h_{i}$$

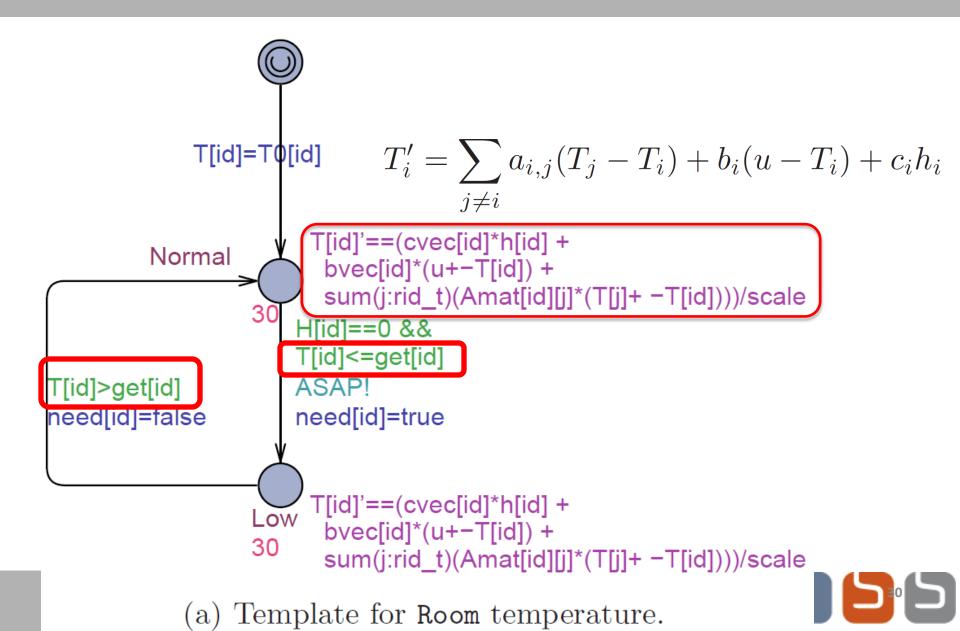
- Environment temperature \rightarrow *weather* model. Science China 2012
- Different controllers → *user* profiles.
- Goal:
 - Optimize the controller.

Model Overview

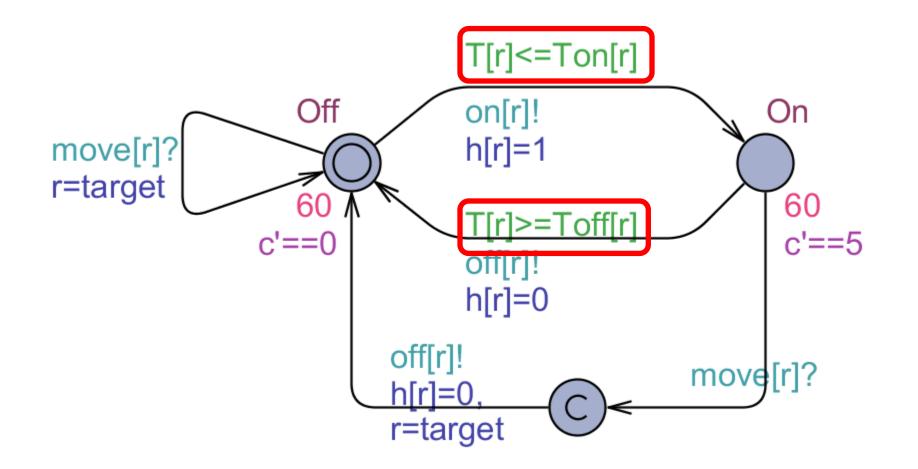


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Stochastic Hybrid Model of the Room



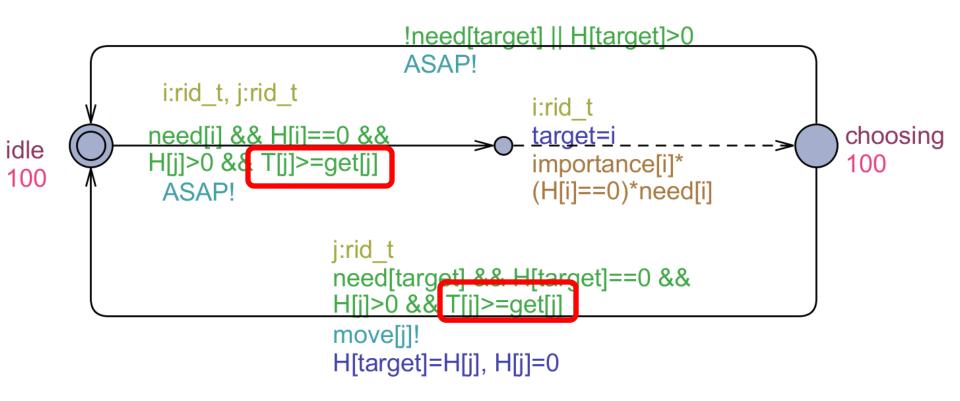
Model of the Heater



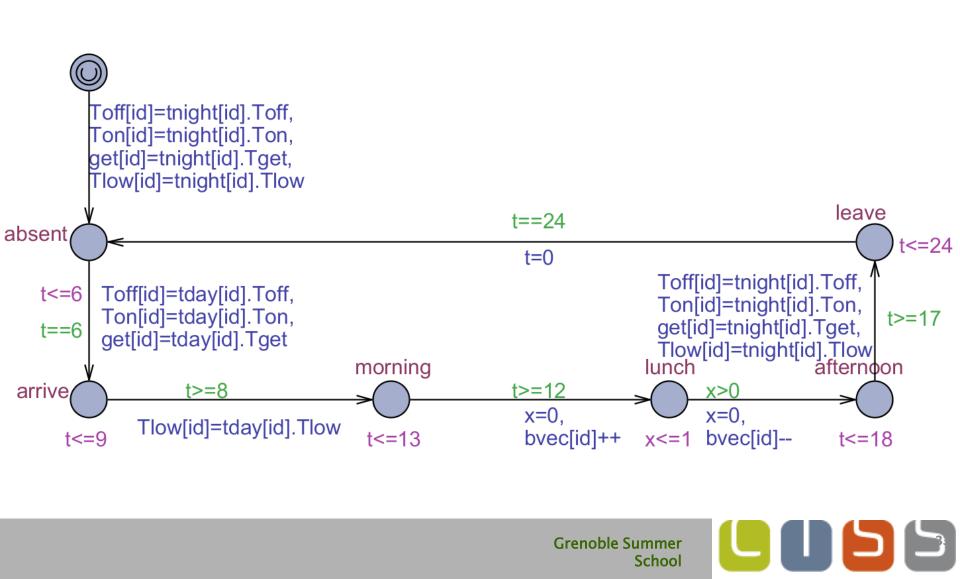
Local "bang-bang" controller.

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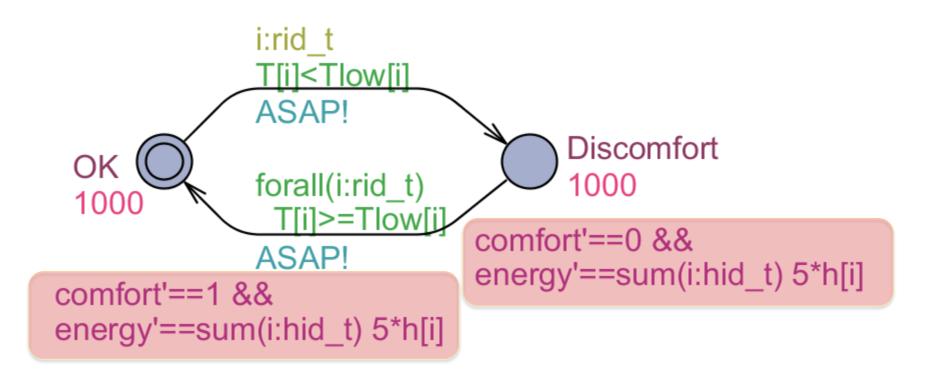
Main Controller



Dynamic User Profile



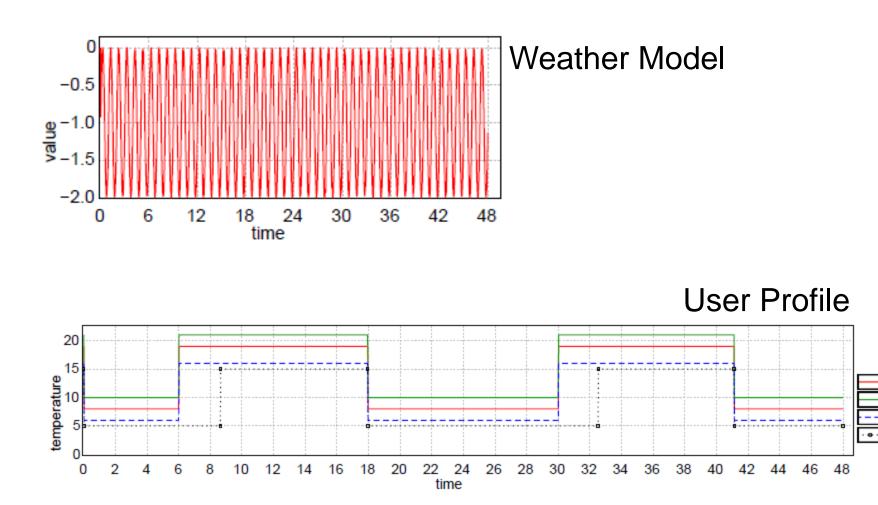
Global Monitoring



+ Maximize comfort.
- Minimize energy.
? Play with Ton and Tget.
(Possible with Toff but not here).

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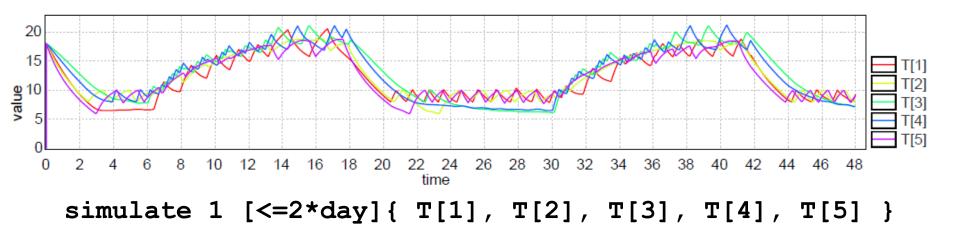
Simulations

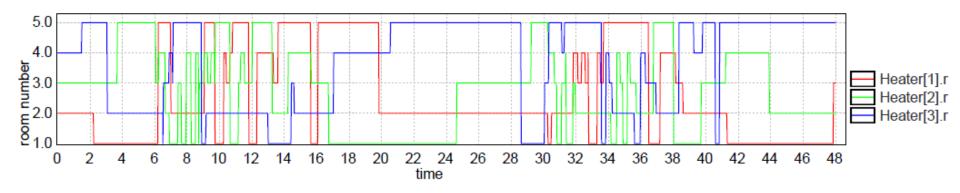


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low

Simulations





simulate 1 [<=2*day] { Heater(1).r,Heater(2).r,Heater(3).r }</pre>

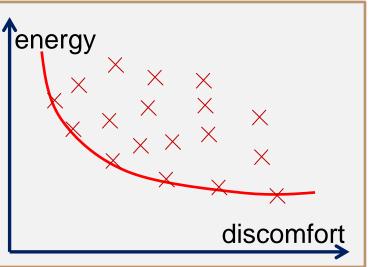
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How to Pick the Parameter Values?

- $T_{on}, T_{get} \in [16,22] \rightarrow 49$ discrete choices. More if considering other parameters.
- Stochastic simulations.
 - Weather not deterministic.
 - User not deterministic (present, absent...)
- How to decide that one combination is better?
 - Probabilistic comparisons?
 49*48 comparisons * number of runs.
 - To optimize what? Discomfort or energy?

How to Pick the Parameter Values?

- Remark:
 - Stochastic hybrid system ⇒ SMC
- Idea:
 - Generate runs.
 - Plot the result energy/control.
 - Pick the Pareto frontier of the means.
- How many runs do you need?
 - What's the significance of the results?

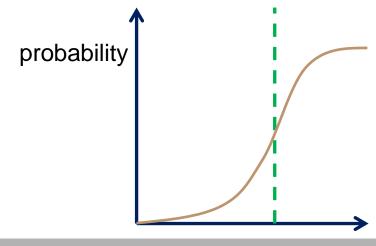


"Naïve" Solution

- Estimate the probabilities Pr[discomfort<=100](<> time >= 2*day) Pr[energy<=1000](<> time >= 2*day)
- From the obtained distributions (confidence known), compute the means.

discomfor

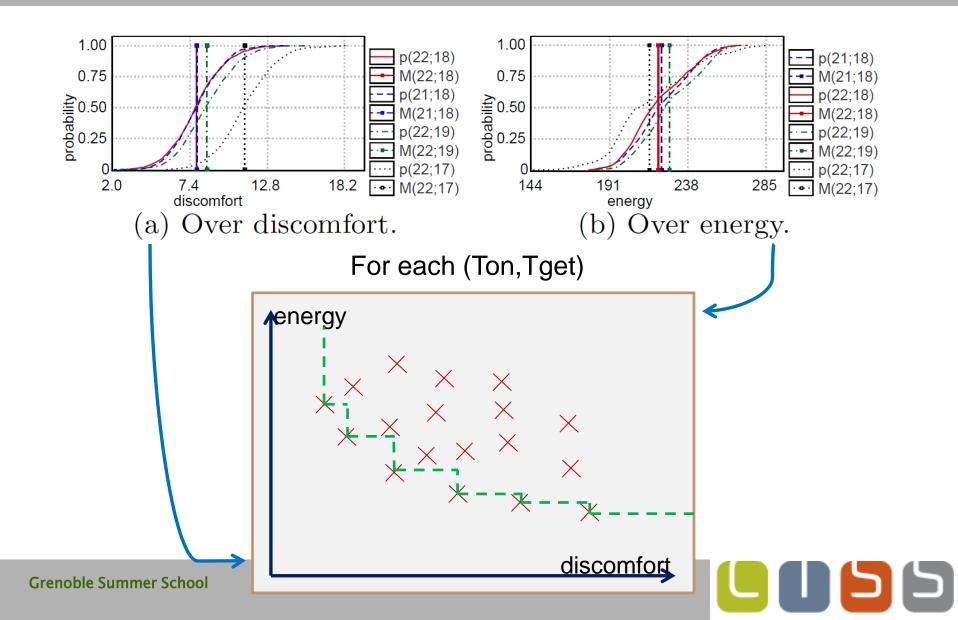
Pick the Pareto frontier of the means.



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"Naïve" Approach



ANOVA Method

- Compare several distributions.
 - Evaluate influence of each factor on the outcome.
- Generalization of Student's t-test.
 - Compare 2 distributions using the mean of their difference.
 - If confidence interval does not include zero, distributions are significantly different.
 - Cheaper than evaluating 2 means + on-the-fly possible.

ANOVA Method

- 2-factor factorial experiment design
 - Ton, Tget are our 2 factors.
 - Each combination gives a distribution to compare.
 - Measure cost outcome (discomfort or energy).
- ANOVA estimates a linear model and computes the influence of each factor.
 - The measure of the influence is the F-statistic.
 - This is translated into P-value, the factor significance.
 - Assume balanced experiments.

ANOVA Method

Fewer runs, more efficient than before.

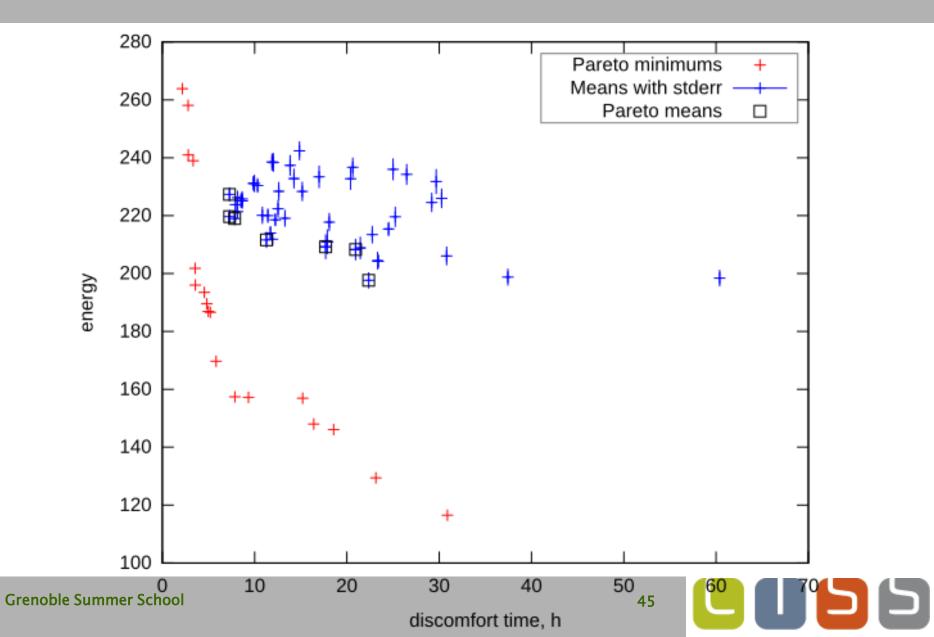
- Generate balanced measurements for each configuration to compare.
- Apply ANOVA on the data (used the tool R).
- If the factors are not significant, goto 1.
- Reuse the data and compute the confidence intervals of the means for each comparison.
- Compute the Pareto frontier.

P<0.05⇒significant

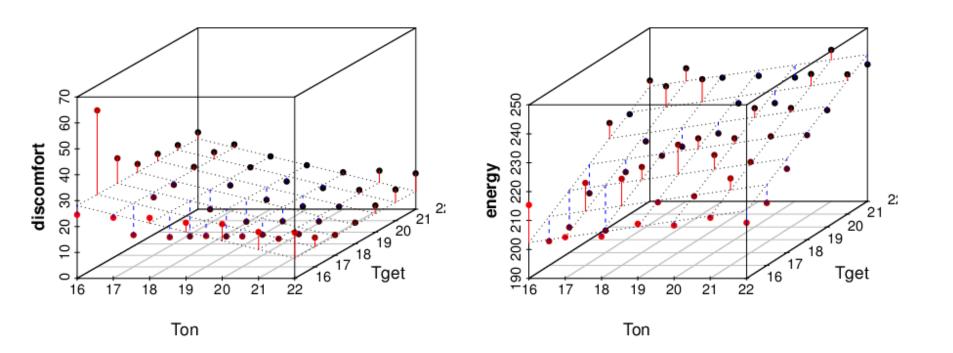
ANOVA Results

Number		Discomfort time		Energy consumption	
of runs	Factor	F value	P-value	F value	P-value
$2 \cdot 49$	T_{on}	63.8874	3.30e-12	0.7147	0.4000
	T_{get}	0.0063	0.9369	17.5777	6.24 e- 05
	$T_{on} : T_{get}$	0.0629	0.8026	0.7181	0.3989
$4 \cdot 49$	T_{on}	136.1676	< 2e-16	1.1647	0.2818
	T_{get}	0.1537	0.6955	17.9283	3.55e-05
	$T_{on}: T_{get}$	0.0003	0.9869	0.0582	0.8096
$8 \cdot 49$	T_{on}	315.7978	< 2e-16	2.4425	0.1189
	T_{get}	0.1202	0.7290	35.8938	4.76e-09
	$T_{on} : T_{get}$	0.0096	0.9218	0.8253	0.3642
$16 \cdot 49$	T_{on}	629.1384	< 2e-16	6.5909	0.01044
	T_{get}	0.5895	0.4429	90.9612	< 2e-16
	$T_{on} : T_{get}$	0.2852	0.5935	5.3053	0.02152
$32 \cdot 49$	T_{on}	1263.5390	< 2e-16	27.9527	1.42 e- 07
	T_{get}	1.0840	0.2980	172.3296	${<}2.2\mathrm{e}{-}16$
	T_{on} : T_{get}	0.5401	0.4625	3.2632	0.07104
$64 \cdot 49$	T_{on}	2575.3208	< 2e-16	65.6245	$7.74\mathrm{e}{-16}$
		4.6682	0.0308	405.4892	$<\!2.2\text{e-}16$
	$T_{on}: \mathcal{I}_{get}$	0.5949	0.4406	0.1926	0.6608

Results

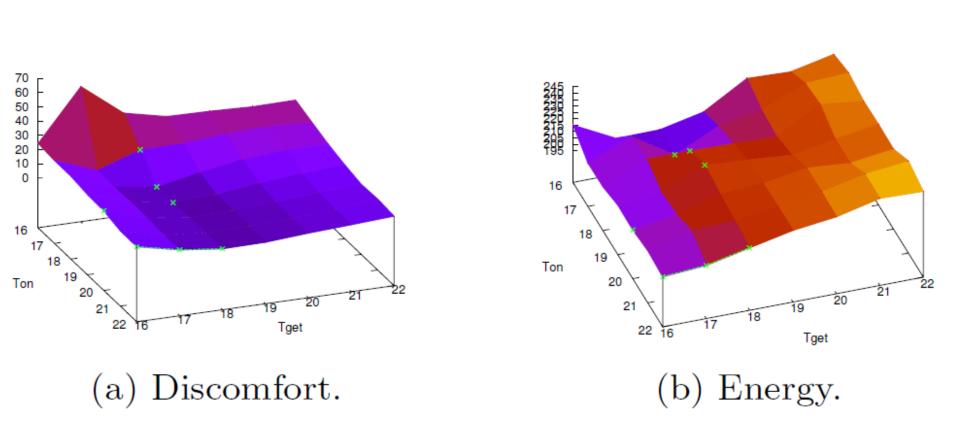


Visualization of the Cost Model



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Results



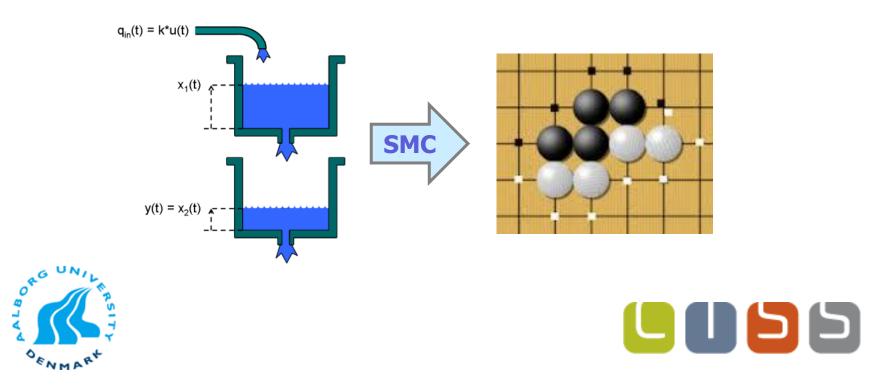
Comparison

- Naïve approach: 738 runs per evaluation per cost *2 (energy & discomfort) *49 (configurations). ⇒ 1h 5min
- ANOVA: 3136 runs \Rightarrow 6min 6s.
- Core i7 2600

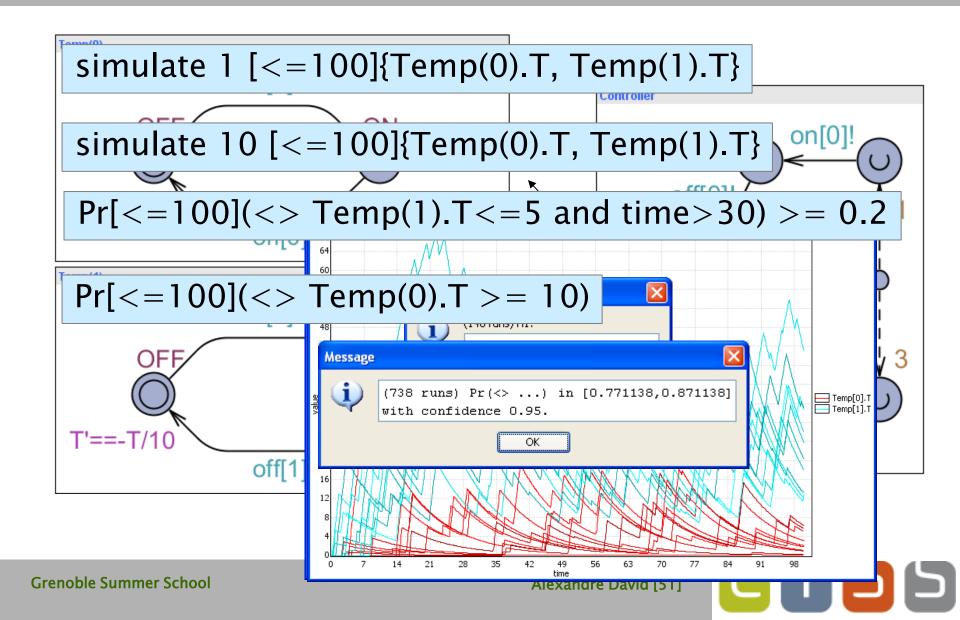
Discussion

- Analysis of variance used sequentially to decide when there is enough data to distinguish the effect of 2 factors.
 - Efficient use of SMC.
- What if the factor has no influence?
 - Need an alternative test.
- Possible to distribute.
- Future work: Integrate ANOVA in UPPAAL

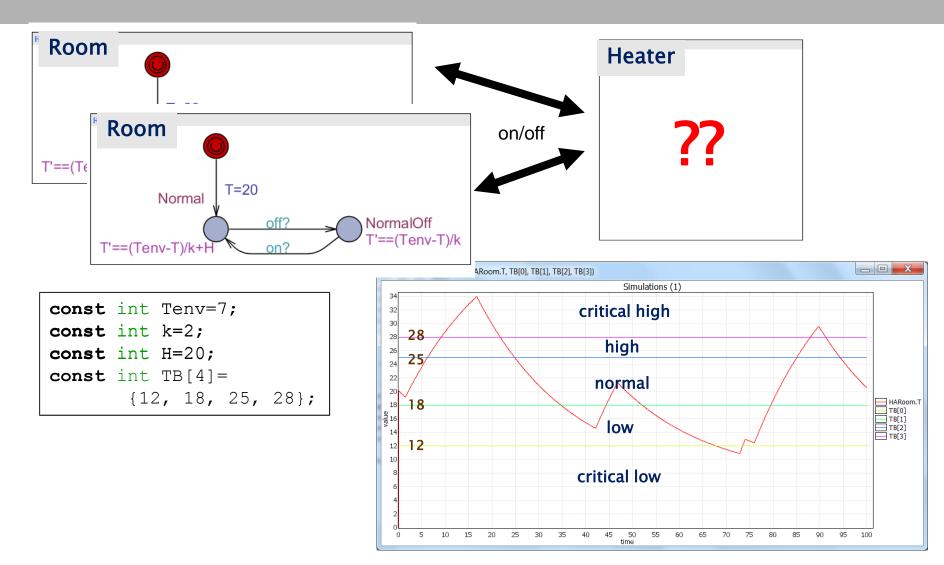
Hybrid Controller Synthesis



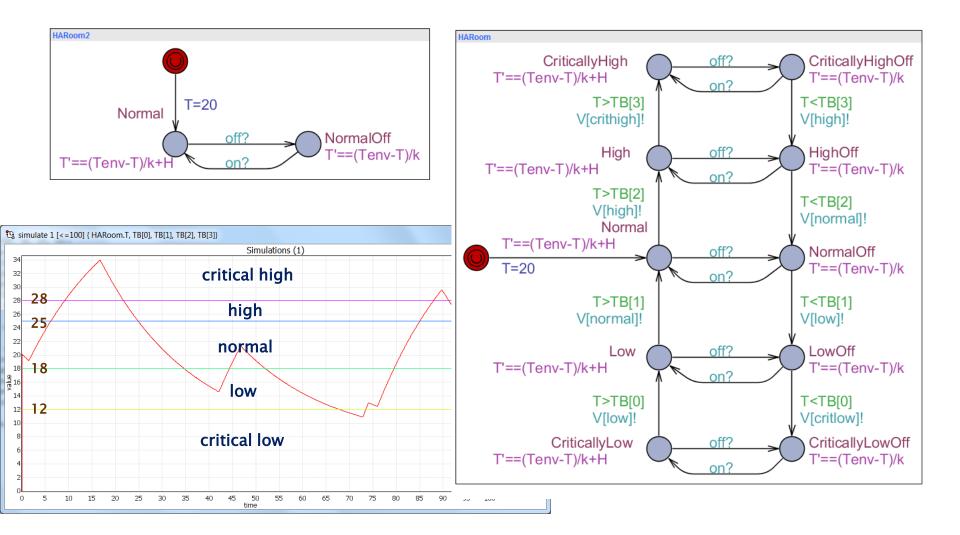
Stochastic Hybrid Systems



Controller Synthesis



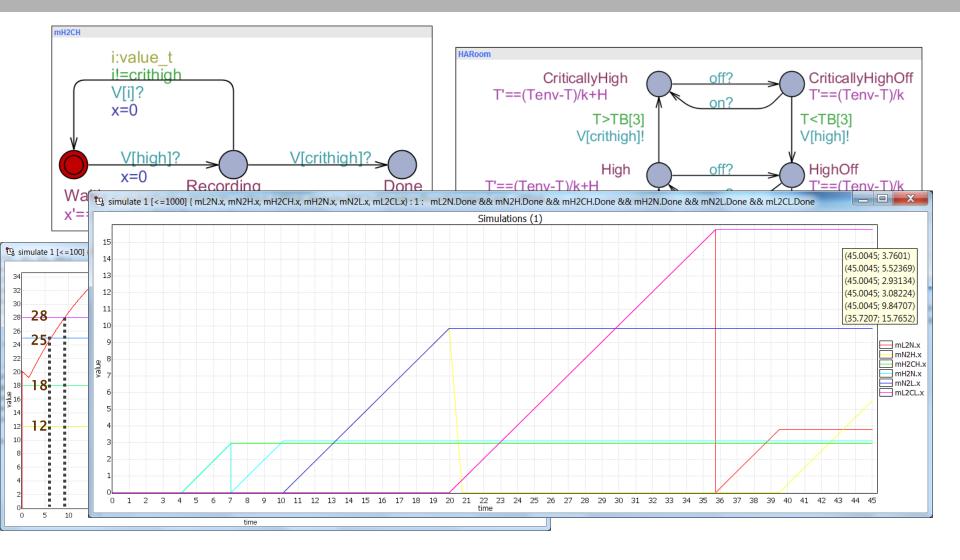
Unfolding



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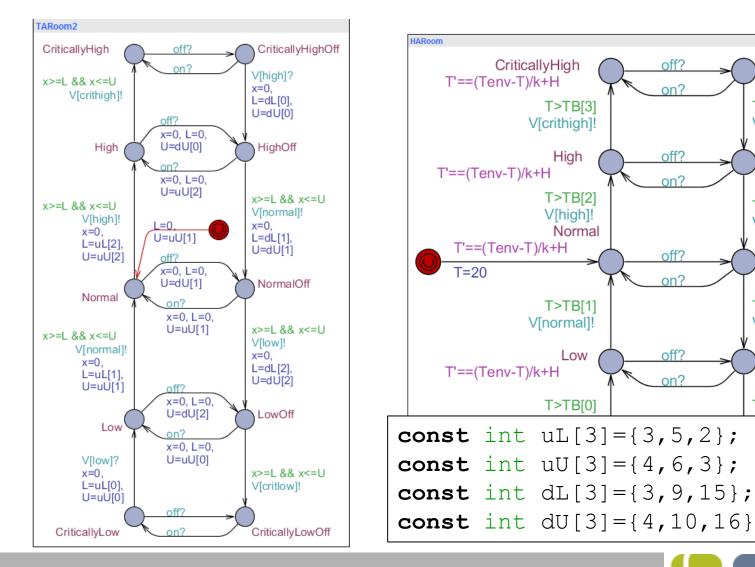
Timing



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TA Abstraction



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off?

on?

off?

on?

off?

on?

off?

on?

CriticallyHighOff

T'==(Tenv-T)/k

T'==(Tenv-T)/k

T<TB[3]

V[high]!

HighOff

T<TB[2]

T<TB[1]

LowOff

T<TB[0]

critlow]!

V[low]!

V[normal]!

NormalOff

T'==(Tenv-T)/k

T'==(Tenv-T)/k

riticallyLowOff

'==(Tenv-T)/k

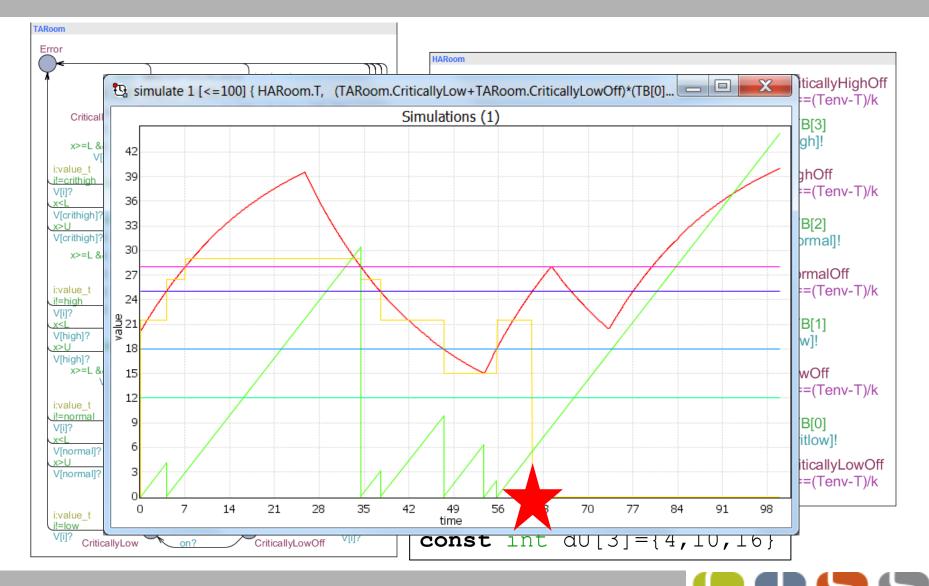
Validation by co-Simulation



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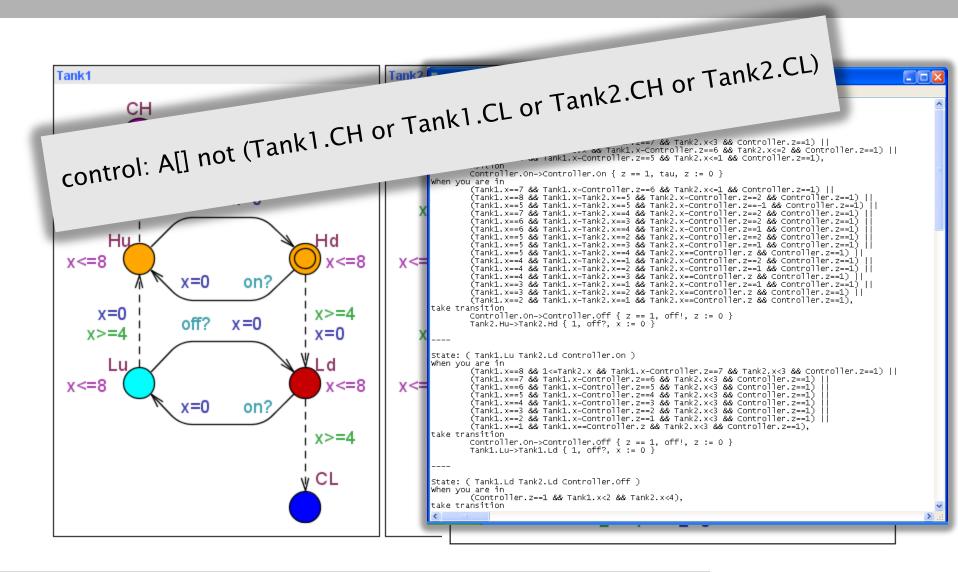
Validation by co-Simulation



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Synthesis using TIGA



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Other Case Studies

