

# A journey through negatively-weighted timed games: undecidability, decidability, approximability

Benjamin Monmege, Aix-Marseille Université

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## Motivation: quantitative aspects of real-time synthesis

$$\boxed{\text{Environment}} \quad || \quad \boxed{\text{Controller??}} \quad \models \quad \text{Spec}$$

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Two-player game

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Additional difficulty: **negative weights**

$\implies$  to model production/consumption of resources

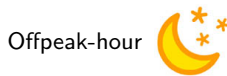


# Modelling via weighted timed games



15 c€/kWh

rate: total power  $\times$  15 c€/h



12 c€/kWh

total power  $\times$  12 c€/h

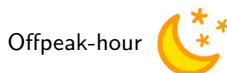
*states* to record which device is on/off: computation of the total power

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Power consumption:

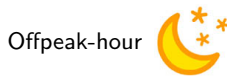
- ▶  100W (1.5 c€/h in peak-hour, 1.2 c€/h in offpeak-hour)
- ▶  2500W (37.5 c€/h in peak-hour, 30 c€/h in offpeak-hour)
- ▶  2000W (24 c€/h in offpeak-hour)

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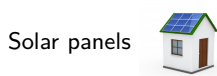
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Reselling: 20 c€/kWh

$-0.5 \times 20$  c€/h

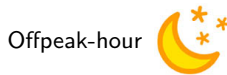
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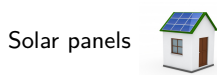
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**Environment:** user profile, weather profile  / 

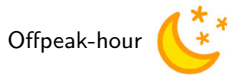
**Controller:** chooses contract (discrete cost for the monthly subscription)  
and exact consumption (what, when...)

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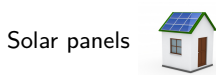
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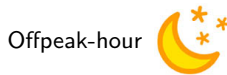
**Goal:** optimise the energy consumption based on the cost

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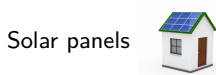
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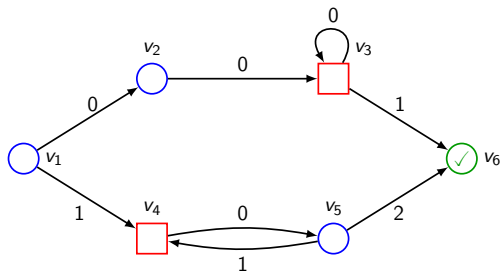
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**Solution 1 :** discretisation of time, resolution via a *weighted game*

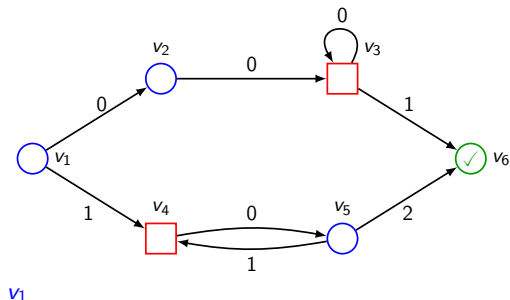
**Solution 2 :** thin time behaviours, resolution via a *weighted timed game*

# Weighted games



Weighted graph with  
vertices partition between 2  
players  
+ reachability objective

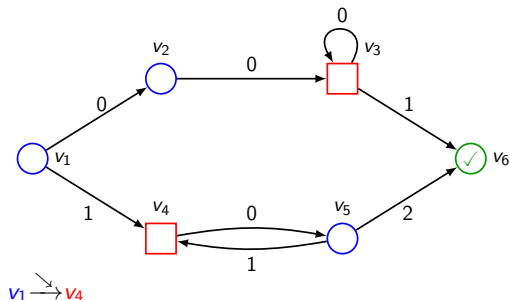
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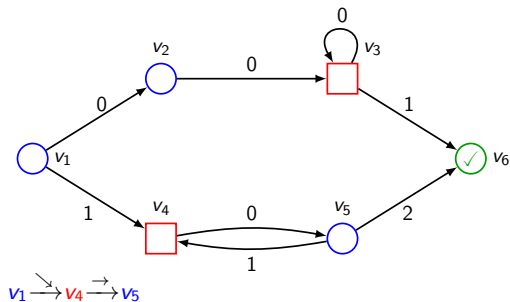


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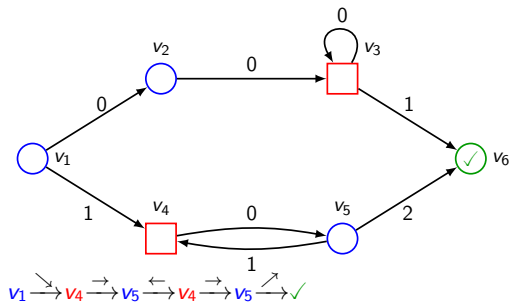
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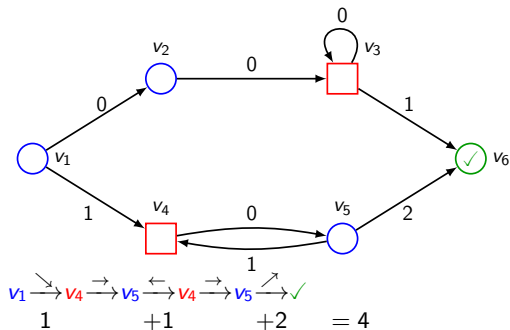
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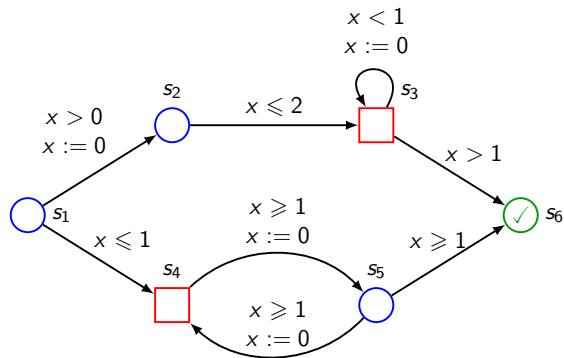
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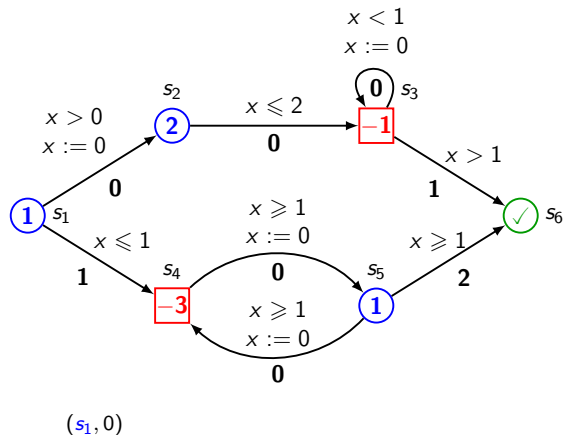


# Weighted timed games



Timed automaton  
with state partition between  
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+ reachability objective

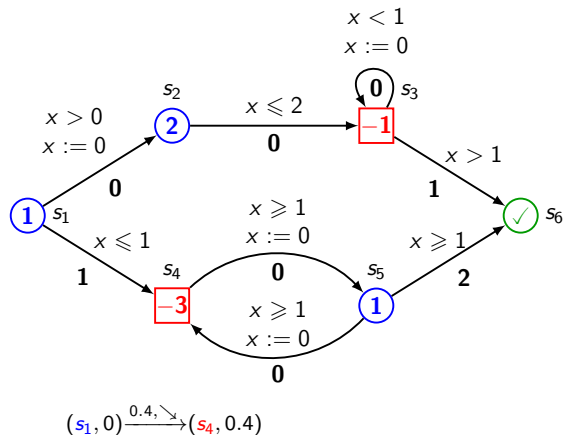
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Timed automaton  
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- + reachability objective
- + linear rates on states
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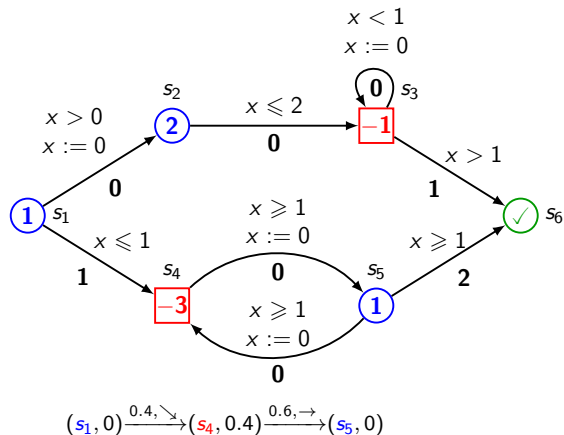


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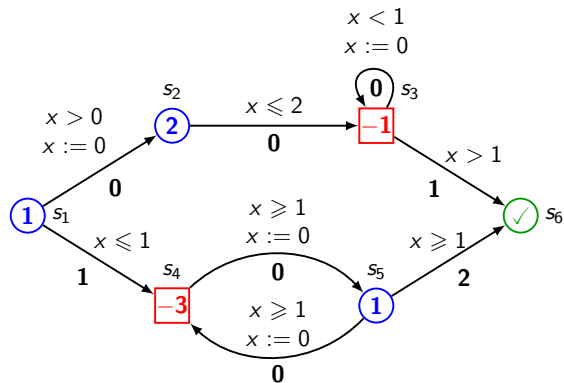
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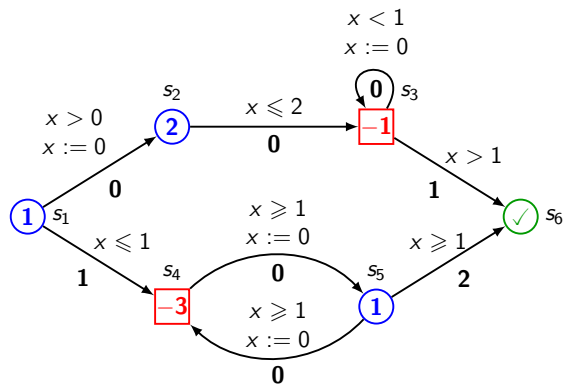


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$$(s_1, 0) \xrightarrow{0.4, \searrow} (s_4, 0.4) \xrightarrow{0.6, \rightarrow} (s_5, 0) \xrightarrow{1.5, \leftarrow} (s_4, 0) \xrightarrow{1.1, \rightarrow} (s_5, 0) \xrightarrow{2, \nearrow} (\checkmark, 2)$$

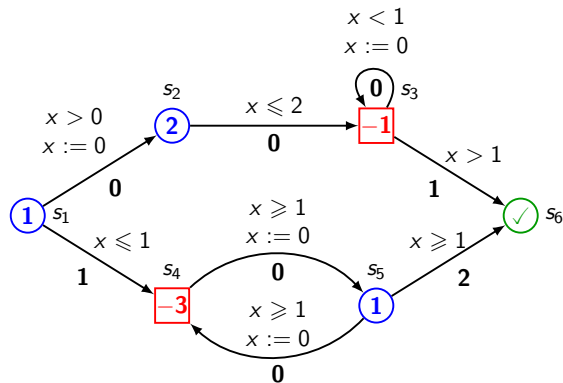
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Timed automaton  
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$$\begin{aligned}
 (s_1, 0) &\xrightarrow[1 \times 0.4 + 1]{0.4, \searrow} (s_4, 0.4) \xrightarrow[-3 \times 0.6 + 0]{0.6, \rightarrow} (s_5, 0) \xrightarrow[+1 \times 1.5 + 0]{1.5, \leftarrow} (s_4, 0) \xrightarrow[-3 \times 1.1 + 0]{1.1, \rightarrow} (s_5, 0) \xrightarrow[+1 \times 2 + 2]{2, \nearrow} (\checkmark, 2) \\
 &= 1.8
 \end{aligned}$$

# Weighted timed games

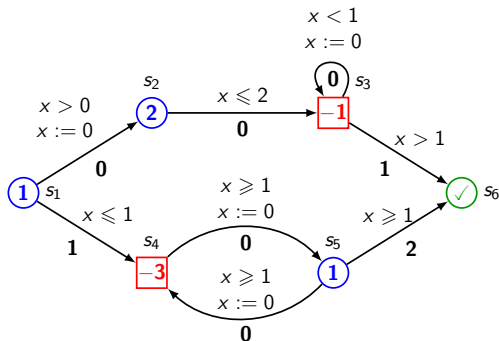


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 & (s_1, 0) \xrightarrow[1 \times 0.2 + 0]{0.2, \nearrow} (s_2, 0) \xrightarrow[+2 \times 0.9 + 0]{0.9, \rightarrow} (s_3, 0.9) \xrightarrow[-1 \times 0.2 + 0]{0.2, \odot} (s_3, 0) \xrightarrow[-1 \times 0.9 + 0]{0.9, \odot} (s_3, 0) \dots = +\infty
 \end{aligned}$$

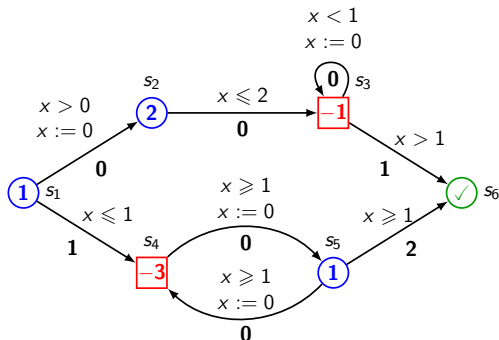
Weight of an execution :  $\begin{cases} +\infty & \text{if } \checkmark \text{ not reached} \\ \text{total weight until } \checkmark & \text{otherwise} \end{cases}$

# Strategies and objectives



Strategy for a player: map finite executions to a delay and a transition

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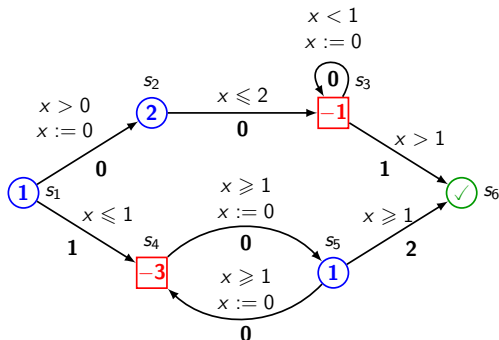


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Objective of player  $\bigcirc$ : reach  $\checkmark$  **and** minimise the weight

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Main object of interest:

$$\text{Val}(s, \nu) = \inf_{\sigma_{\text{Min}} \in \text{Strat}^{\text{Min}}} \sup_{\sigma_{\text{Max}} \in \text{Strat}^{\text{Max}}} \text{Weight}(\text{Exec}(s, \nu, \sigma_{\text{Min}}, \sigma_{\text{Max}})) \in \overline{\mathbb{R}}$$

What weight can players guarantee? Following which strategies?

## Part I : Weighted games



# State of the art: weighted games (shortest-path objective)

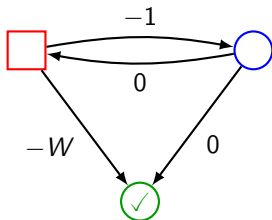
$F_{\leq K}^{\checkmark}$ :  $\exists$  a strategy in the weighted game for player  $\bigcirc$  reaching  $\checkmark$  with a cost  $\leq K$ ?

- ▶ one-player: shortest path in a weighted graph... polynomial algo.
- ▶ two players, non-negative weights only: polynomial algo.  
"Dijkstra algorithm on 2 players games" (Khachiyan et al., 2008)

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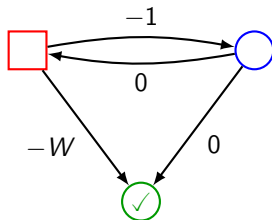
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$\bigcirc$  needs memory!

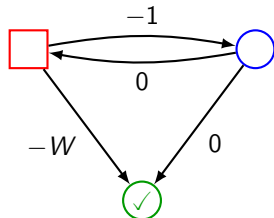
Value  $-\infty$ : detection is as hard as solving parity games (**NP**  $\cap$  **co-NP**)

# Pseudo-polynomial algorithm to solve weighted games

Joint work with Thomas Brihaye, Gilles Geeraerts and Axel Haddad (Brihaye et al., 2016)

Value iteration algorithm: compute  $\mathcal{F}^i(+\infty)$ ...

$$\mathcal{F}(\mathbf{x})_v = \begin{cases} \min_{e=(v,a,v') \in E} (\text{Weight}(e) + \mathbf{x}_{v'}) & \text{if } v \in V_{\text{Min}} \\ \max_{e=(v,a,v') \in E} (\text{Weight}(e) + \mathbf{x}_{v'}) & \text{if } v \in V_{\text{Max}} \end{cases}$$



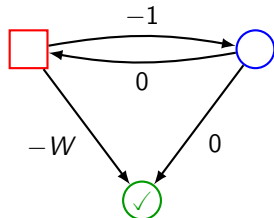
horizon 0: □ ○  
                   $+\infty$      $+\infty$

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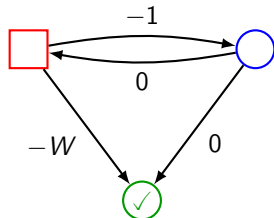
	<span style="color: red;">□</span>	<span style="color: blue;">○</span>
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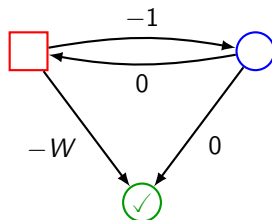
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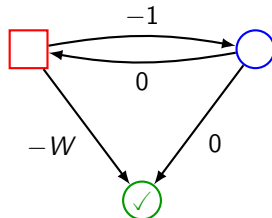
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horizon 3:	-1	-1
horizon 4:	-2	-1

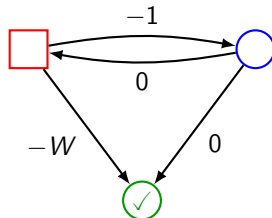


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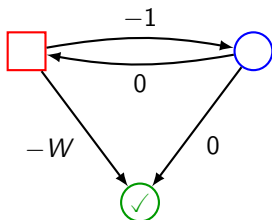
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...	...	...
horizon $2W + 1$ :	$-W$	$-W$

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...	...	...
horizon $2W + 1$ :	$-W$	$-W$
horizon $2W + 2$ :	$-W$	$-W$

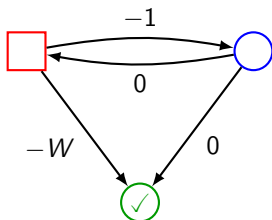
strategy of ○

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Value iteration algorithm: compute  $\mathcal{F}^i(+\infty)$ ...

$$\mathcal{F}(\mathbf{x})_v = \begin{cases} \min_{e=(v,a,v') \in E} (\text{Weight}(e) + \mathbf{x}_{v'}) & \text{if } v \in V_{\text{Min}} \\ \max_{e=(v,a,v') \in E} (\text{Weight}(e) + \mathbf{x}_{v'}) & \text{if } v \in V_{\text{Max}} \end{cases}$$



	□	○
horizon 0:	$+\infty$	$+\infty$
horizon 1:	$+\infty$	0
horizon 2:	-1	0
horizon 3:	-1	-1
horizon 4:	-2	-1
...	...	...
horizon $2W + 1$ :	$-W$	$-W$
horizon $2W + 2$ :	$-W$	$-W$

↑ strategy of ○

## Theorem:

We can compute in pseudo-polynomial time the value of a weighted game, as well as optimal strategies for both players: ○ may require (pseudo-polynomial) memory to play optimally (but has counter strategies), □ has optimal memoryless strategy.

# Large polynomial fragment: divergent weighted games

Joint work with Damien Busatto-Gaston and Pierre-Alain Reynier ([Busatto-Gaston et al., 2017](#))

Divergence property (in the underlying graph):

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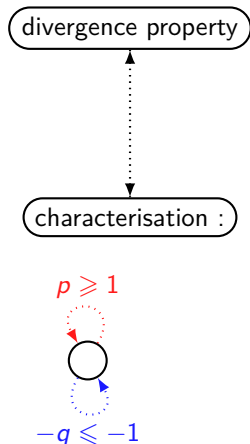
Theorem:

We can compute in polynomial time the value of a divergent weighted game, as well as optimal strategies for both players.

Theorem:

Deciding if a weighted game is divergent is in PTIME.

# Divergent weighted games analysis

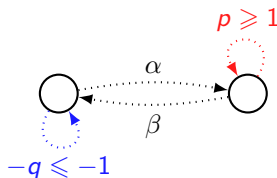
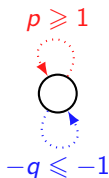


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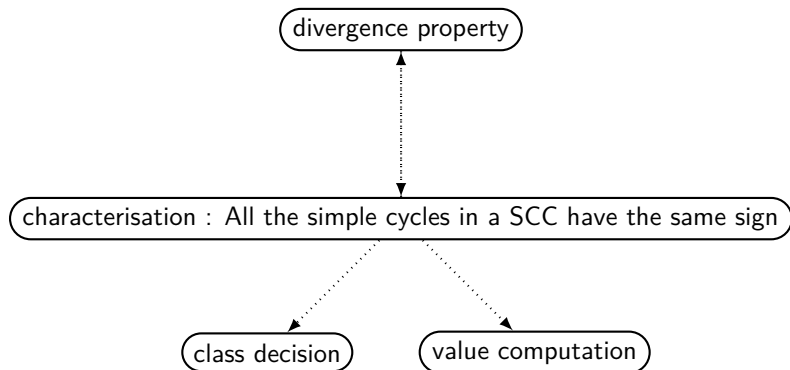


characterisation : All the simple cycles in a SCC have the same sign





# Divergent weighted games analysis



# Value computation in a divergent weighted game

- ▶ Detect and remove  $+\infty$  vertices (outside of the attractor of player  $\circ$  toward  $\checkmark$ )

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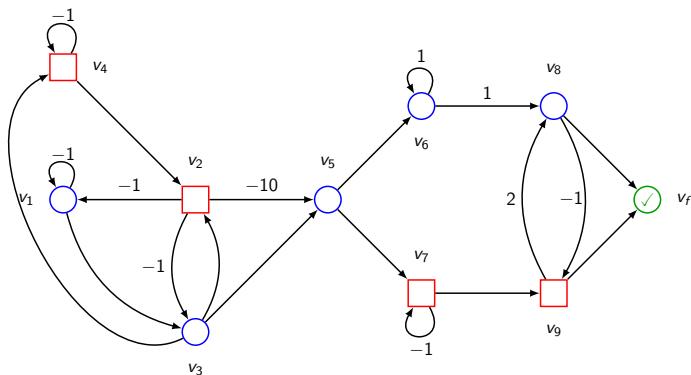
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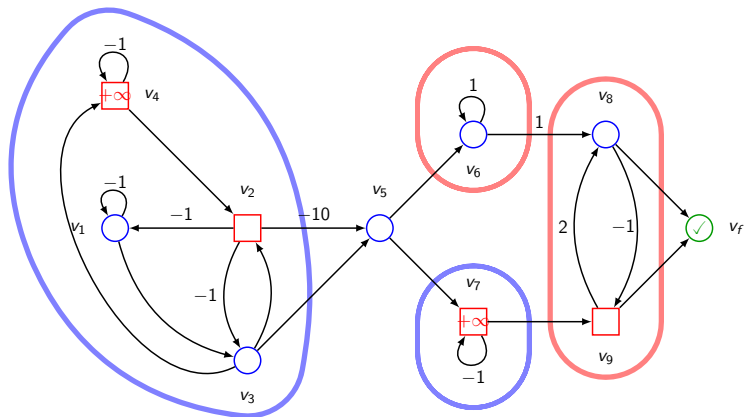
## negative SCC

- ▶ Outside of the attractor of player  $\square$  toward  $\checkmark \Rightarrow -\infty$
- ▶ The "value iteration" algorithm converges in linear time with initialisation at  $-\infty$

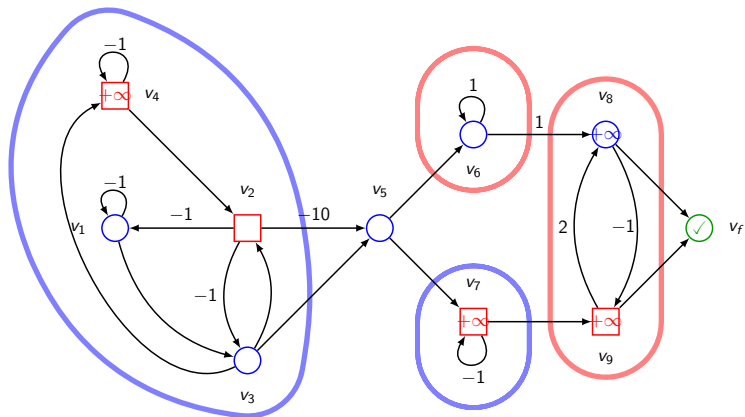
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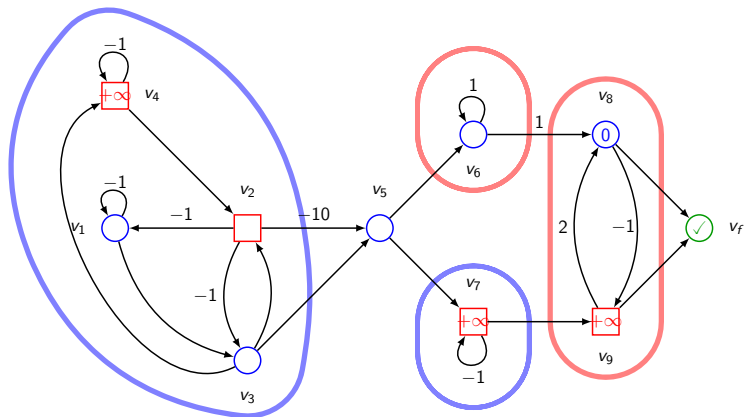


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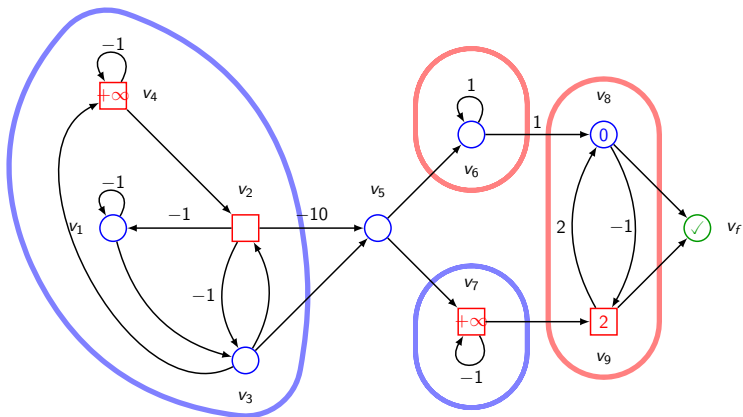




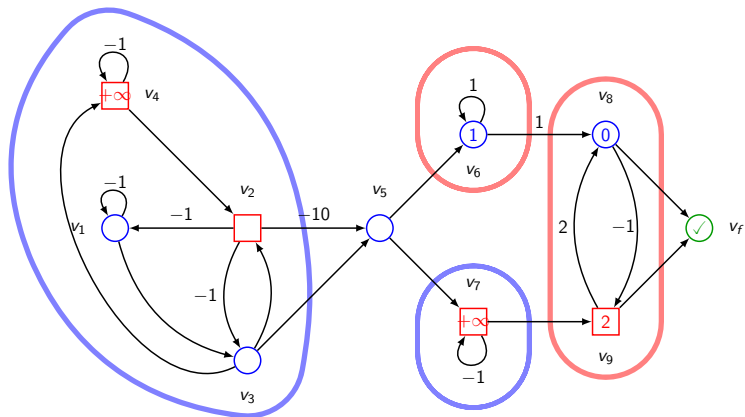
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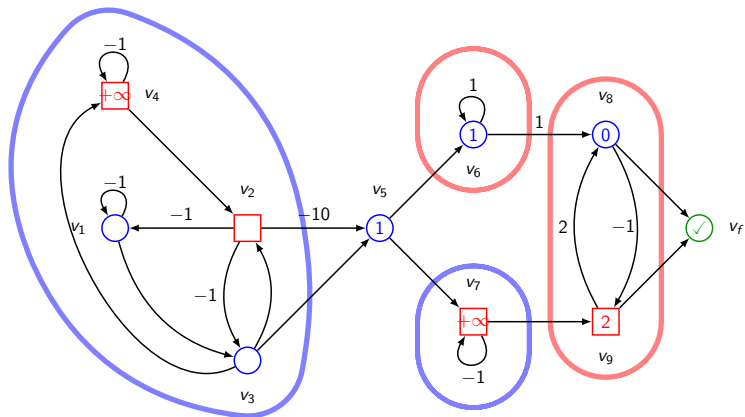
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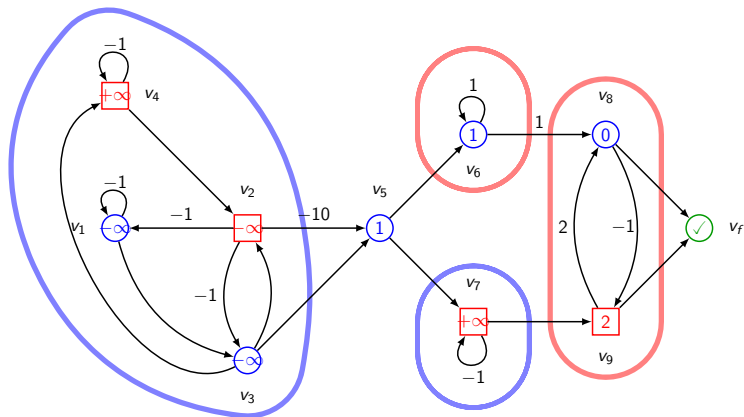
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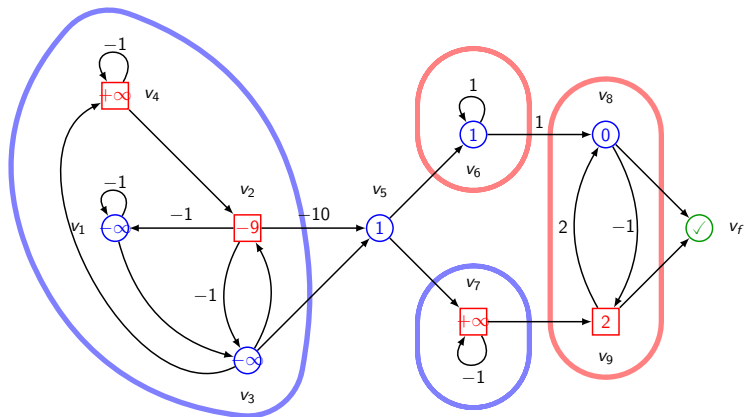
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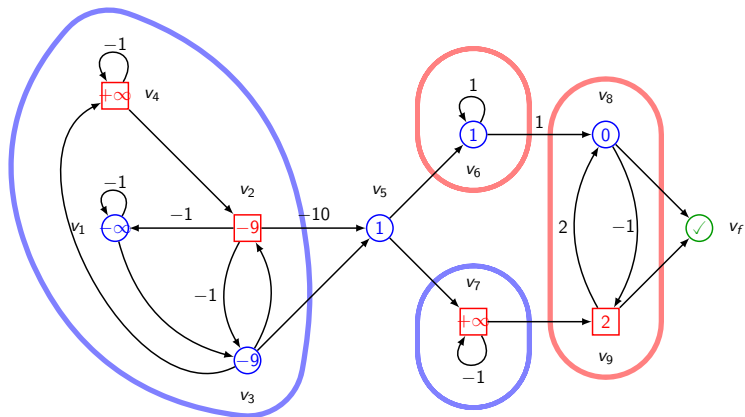
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## Part II : Weighted **timed** games



## State of the art

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- ▶ Decidability results for WTGs with arbitrary weights?





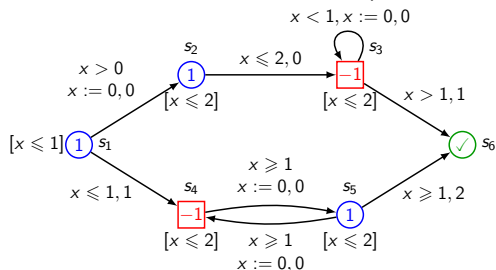
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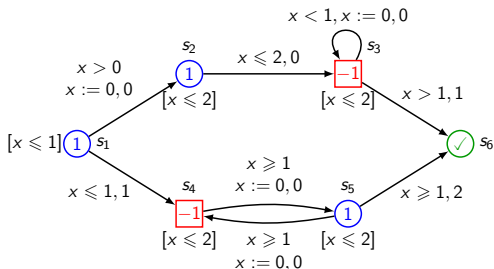
**Assumption:** rates of states  $\{p^-, p^+\}$  included in  $\{0, +d, -d\}$   
( $d \in \mathbb{N}$ ) (no assumption on costs of transitions)



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regions:  $\{0\}, (0, 1), \{1\}, (1, 2), \{2\}, (2, +\infty)$

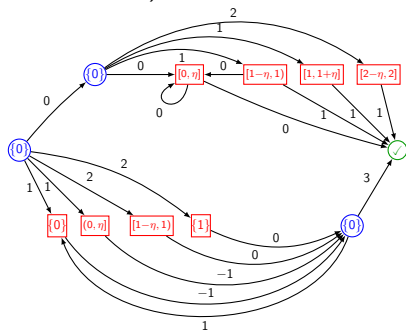
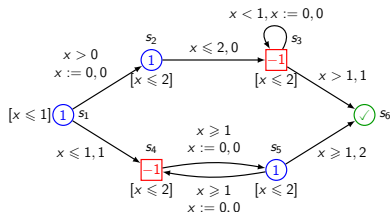
regions refined with corner information:

$\{0\}, (0, \eta), (1 - \eta, 1), \{1\}, (1, 1 + \eta), (2 - \eta, 2), \{2\}, (2, +\infty)$

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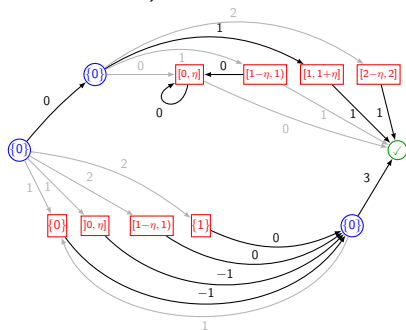
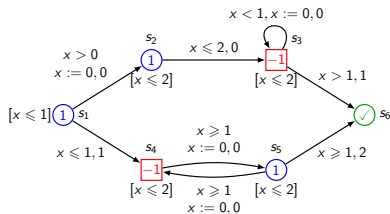
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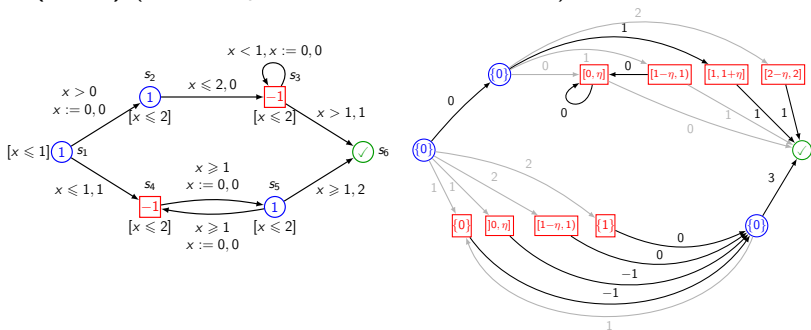
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## Theorem:

Computation of the value functions  $\text{Val}(s, \cdot)$  of states of a 1BWTG and synthesis of  $\varepsilon$ -optimal strategies for  $\bigcirc$  in pseudo-polynomial time

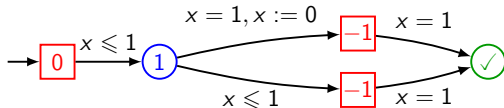
► Only non-negative costs  $\implies$  polynomial time

# 1BWTG: maximal fragment for corner-point abstraction

Generalisation by Engel Lefauchaux: two rates  $\{p^-, p^+\}$  included in  $\{0, +d, -c\}$  ( $d, c \in \mathbb{N}$ )

*In more general settings, players may need to play far from corners...*

- ▶ With 3 weights in  $\{-1, 0, +1\}$ : value  $1/2$ ...

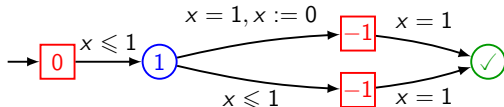


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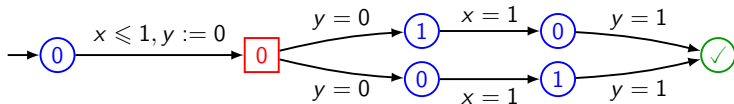
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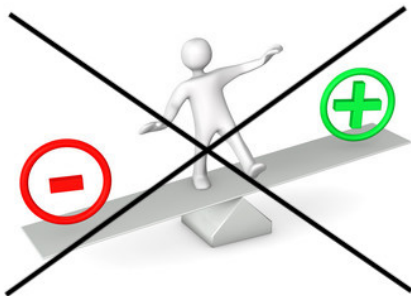
- ▶ With 3 weights in  $\{-1, 0, +1\}$ : value  $1/2$ ...



- ▶ With 2 weights in  $\{-1, 0, +1\}$  but 2 clocks: value  $1/2$ ...



- ▶ **How to push further the resolution of WGTs?**



One-clock WTG... Almost!



# Related work: 1-clock, non-negative weights

(Hansen et al., 2013): strategy improvement algorithm

(Bouyer et al., 2006b; Rutkowski, 2011): iterative elimination of locations

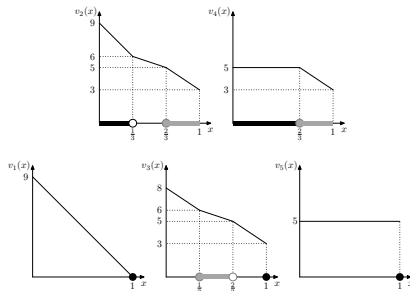
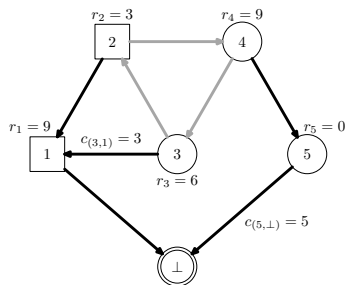
- ▶ precomputation: polynomial-time cascade of simplification of 1-clock WTGs into simple 1-clock WTGs (SWTGs)
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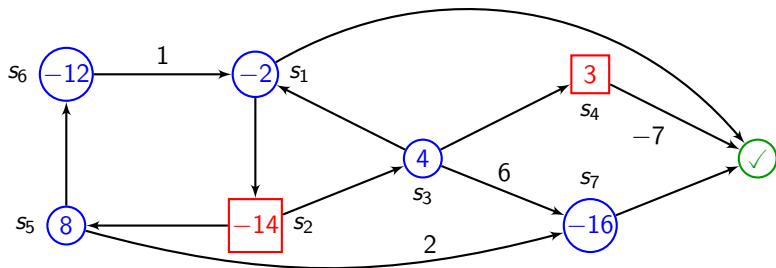
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- ▶ for SWTGs: compute value functions  $\text{Val}(s, \cdot)$  for all states  $s$ .



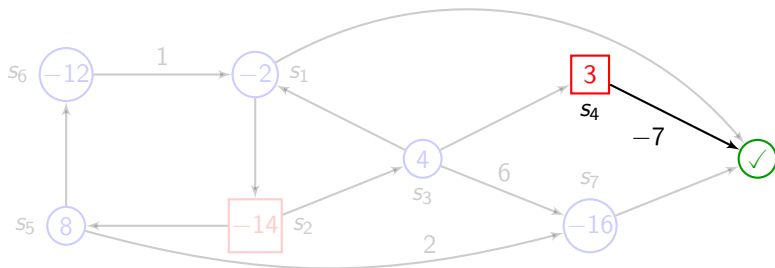
# SWTGs with arbitrary weights

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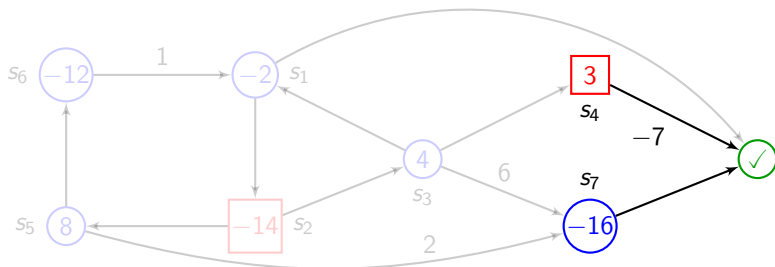
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$$\text{Val}(s_4, x) = \sup_{0 \leq t \leq 1-x} 3t - 7 = 3(1-x) - 7 = -3x - 4$$

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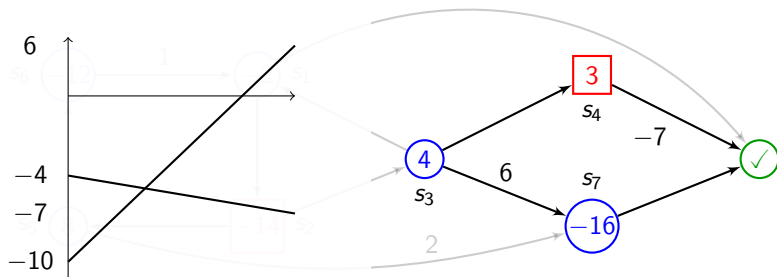
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$$\text{Val}(s_4, x) = -3x - 4, \quad \text{Val}(s_7, x) = -16(1 - x)$$

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$$\begin{aligned} \text{Val}(s_4, x) &= -3x - 4, & \text{Val}(s_7, x) &= -16(1 - x), \\ \text{Val}(s_3, x) &= \inf_{0 \leq t \leq 1-x} [4t + \min(-3(x+t) - 4, 6 - 16(1 - (x+t)))] = \\ &= \min(-3x - 4, 16x - 10) \end{aligned}$$

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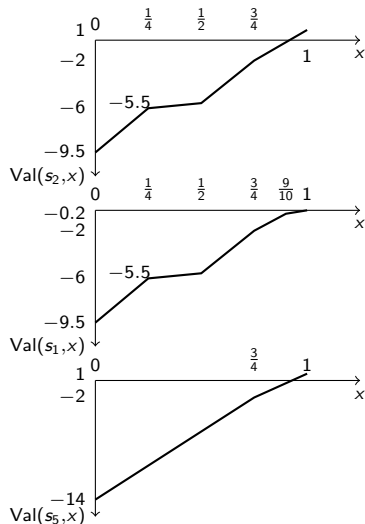
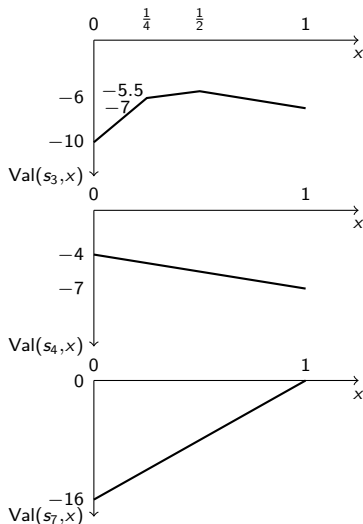
## Theorem:

For every SWTG, all value functions are piecewise affine, with at most an exponential number of cutpoints (in number of states).

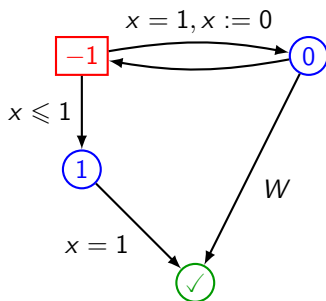
For general 1-clock WTGs?

- ▶ removing guards and invariants: previously used techniques work!
- ▶ removing resets: previously, bound the number of resets...

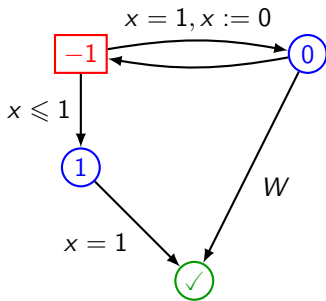
# Solving SWTGs with arbitrary weights



# Bounding the number of resets needed is not possible

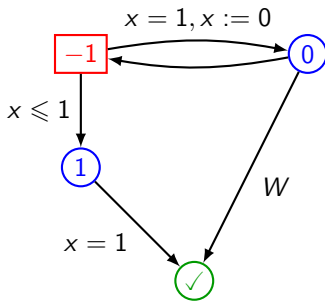


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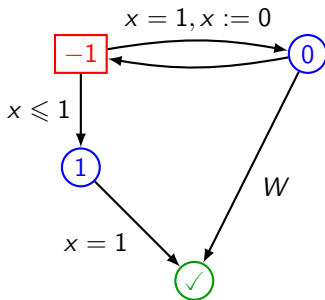
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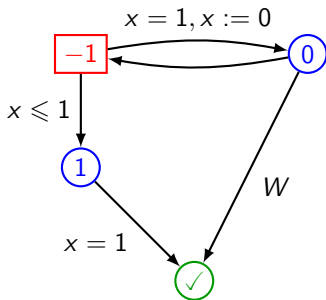


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**Best we can do: exponential time algorithm for reset-acyclic  
1-clock WTGs with arbitrary weights**



Finally several clocks...



# More than one clock?

**non-negative weights and strictly non-Zeno-cost cycles:**

**2-exponential algorithm** (Bouyer et al., 2004c; Alur et al., 2004b)

Value iteration algorithm: compute  $\mathcal{F}^i(+\infty)$ ...

$$\mathcal{F}(\mathbf{x})_{(s,\nu)} = \begin{cases} \sup_{(s,\nu) \xrightarrow{d,t} (s',\nu')} (d \times \text{Weight}(s) + \text{Weight}(t) + \mathbf{x}_{(s',\nu')}) & \text{if } s \in S_{\text{Max}} \\ \inf_{(s,\nu) \xrightarrow{d,t} (s',\nu')} (d \times \text{Weight}(s) + \text{Weight}(t) + \mathbf{x}_{(s',\nu')}) & \text{if } s \in S_{\text{Min}} \end{cases}$$

Stabilises after a number of iterations at most exponential in the size of the game (because of the number of regions)

# Extension to negative weights

Joint work with Damien Busatto-Gaston and Pierre-Alain Reynier ([Busatto-Gaston et al., 2017](#))

Divergence property (of the underlying timed automaton):

**Every execution following a cycle of the region automaton has a total weight either  $\leq -1$  or  $\geq 1$**

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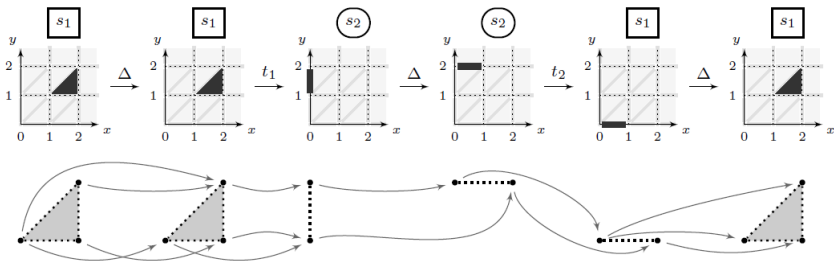
Deciding if a weighted timed game is divergent is **PSPACE**-complete.

# Weighted timed games analysis



divergence property

characterisation :



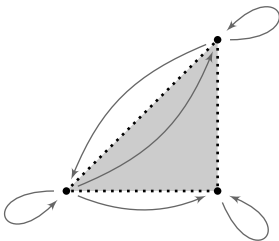
# Weighted timed games analysis



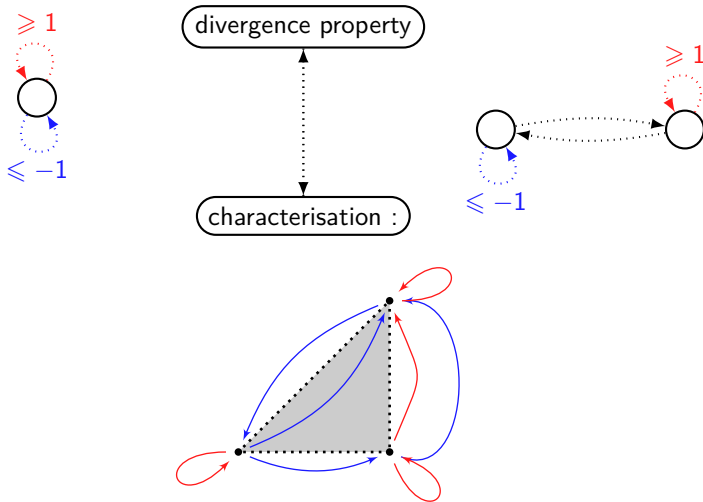
divergence property



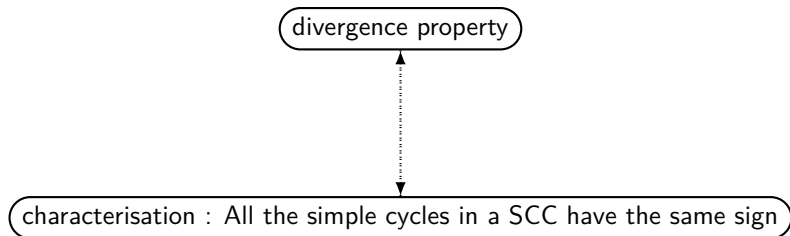
characterisation :



# Weighted timed games analysis

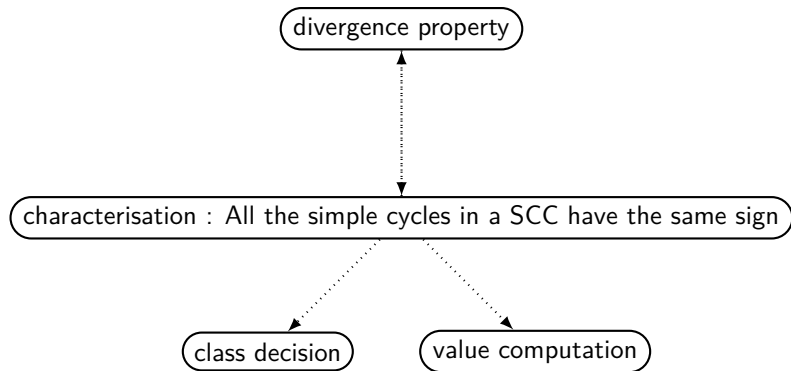


# Weighted timed games analysis





# Weighted timed games analysis



# Value computation in divergent weighted timed games

- ▶ Remove  $+\infty$  states
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## positive SCC

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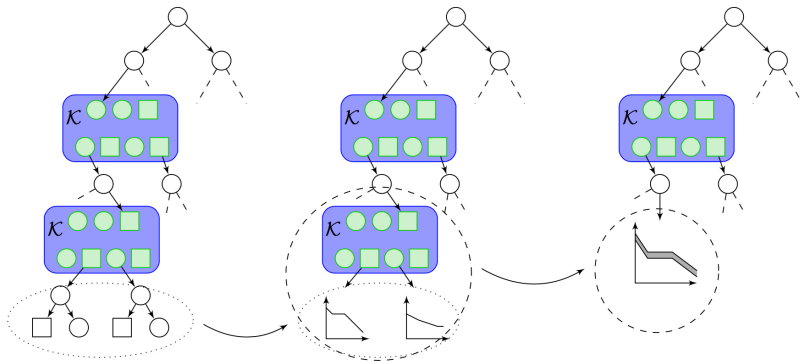
- ▶ Outside of the attractor of player  $\square$  toward  $\checkmark \Rightarrow -\infty$
- ▶ The iterative algorithm converges on the other states in a number of steps linear with the region automaton's size, with  $-\infty$  initialisation

# What to do in case of undecidability?

- ▶ Adding cycles of weight = 0 to divergent WTG  $\implies$  **Undecidable!**

# What to do in case of undecidability?

- ▶ Adding cycles of weight = 0 to divergent WTG  $\implies$  **Undecidable!**
- ▶ Already with only non-negative weights (Bouyer et al., 2015): but possible to approximate the value (with elementary complexity)...



## Extension in the negative case?

**Ongoing work with Damien Busatto-Gaston and Pierre-Alain Reynier**

Almost-divergent WTG: every SCC of the region automaton has all its cycles

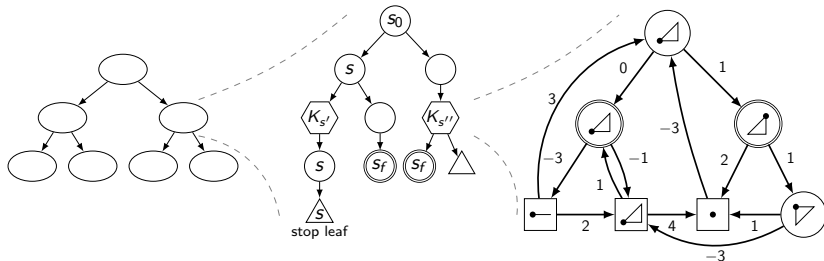
either ( $\geq 1$  or  $= 0$ ),      or ( $\leq -1$  or  $= 0$ )

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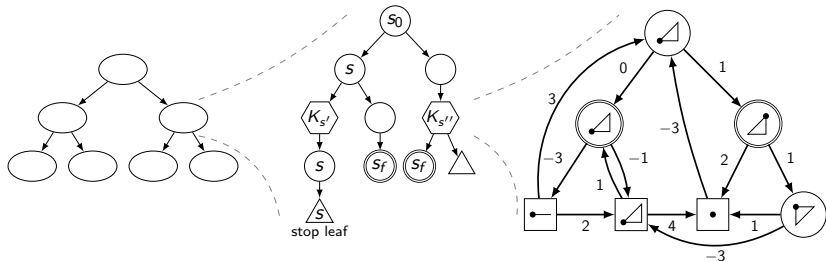


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### Theorem:

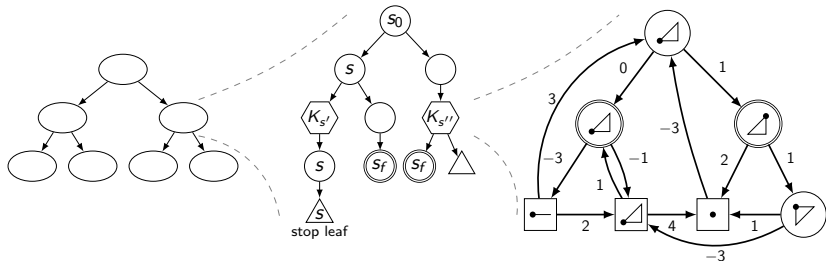
- ▶ Approximation is decidable (in doubly exponential time complexity) for almost-divergent WTGs.
- ▶ We also provide a (semi-)symbolic algorithm that does not rely on an a-priori discretisation of the regions with a fixed granularity  $1/N$ .

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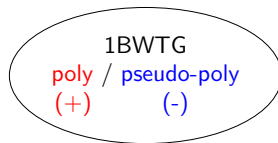
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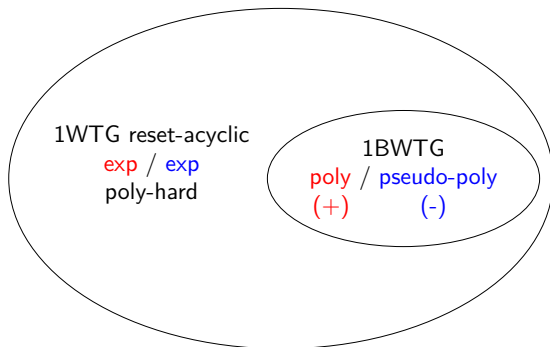
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- ▶ We also provide a (semi-)symbolic algorithm that does not rely on an a-priori discretisation of the regions with a fixed granularity  $1/N$ .
- ▶ circumvent the need for an SCC decomposition?

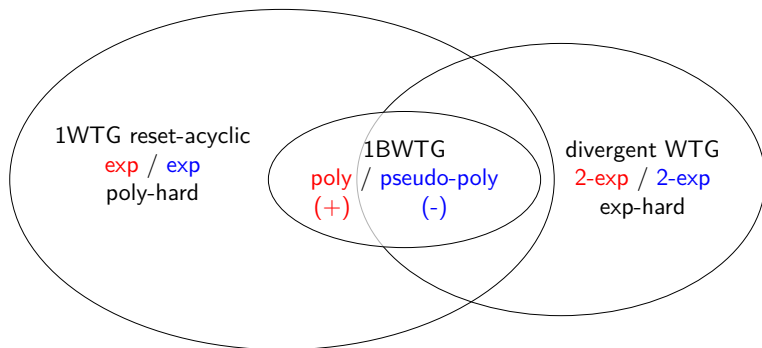
# Conclusion



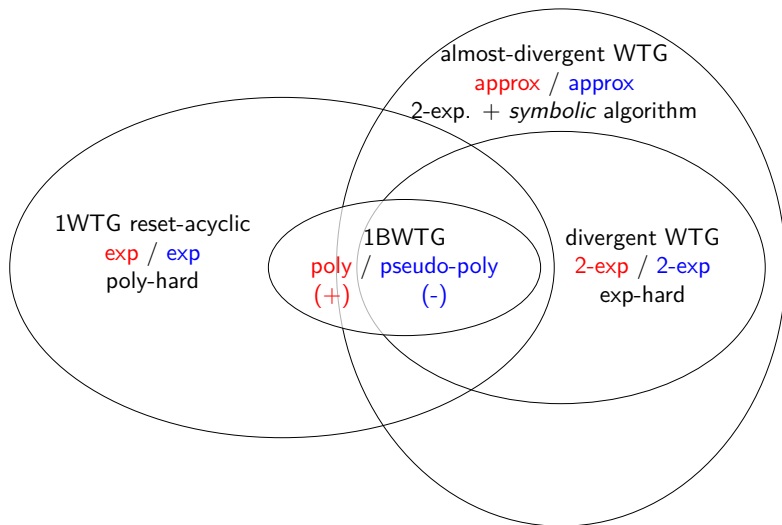
# Conclusion



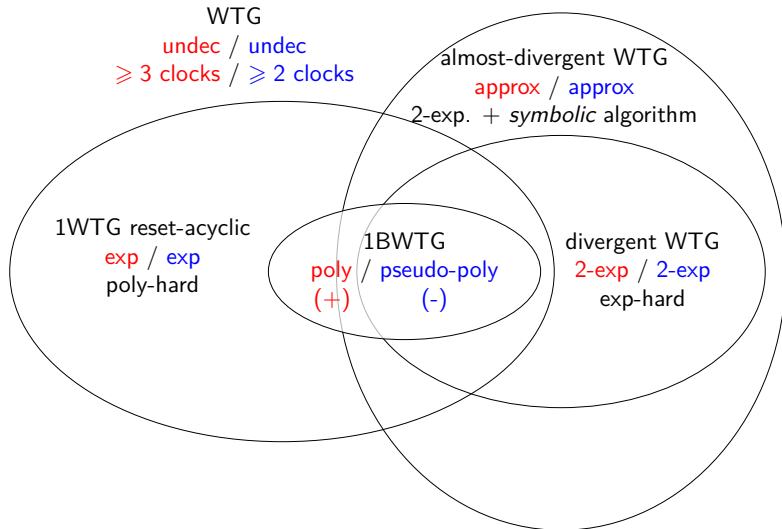
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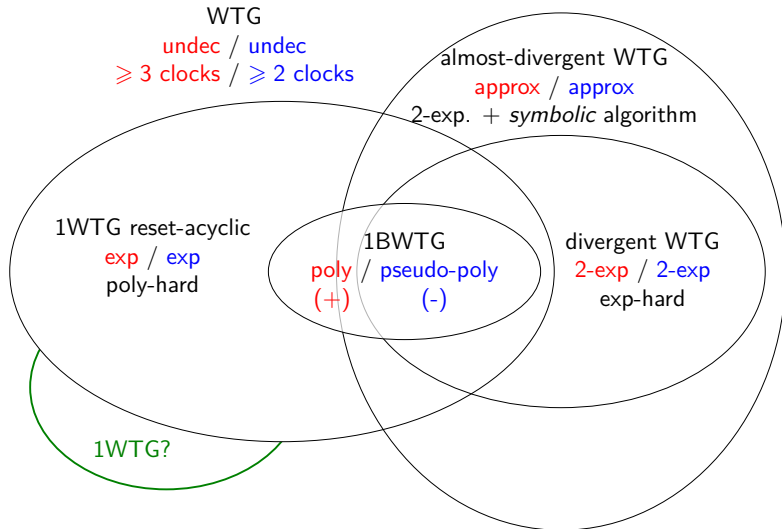
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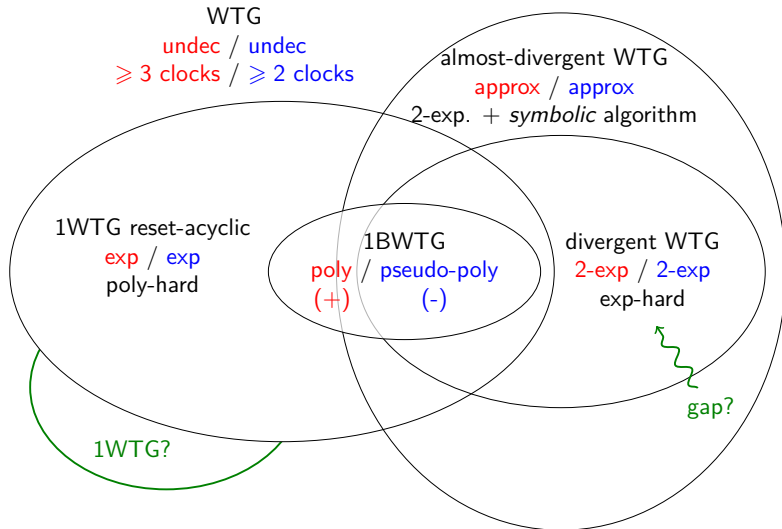


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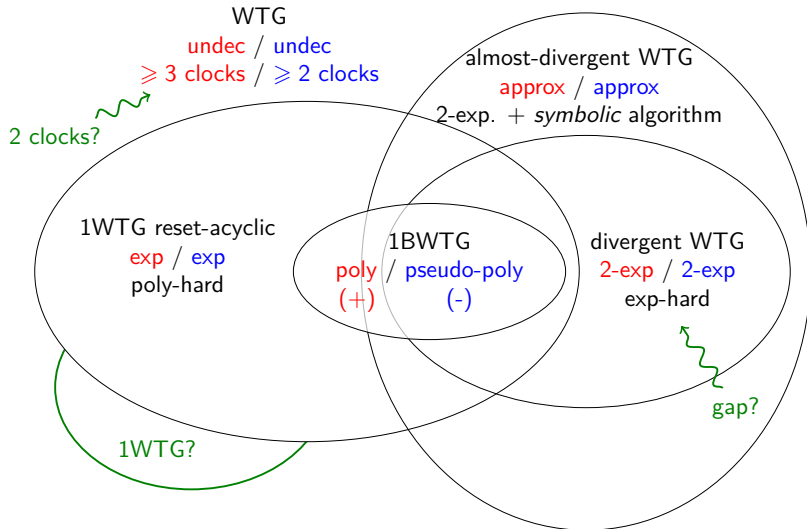




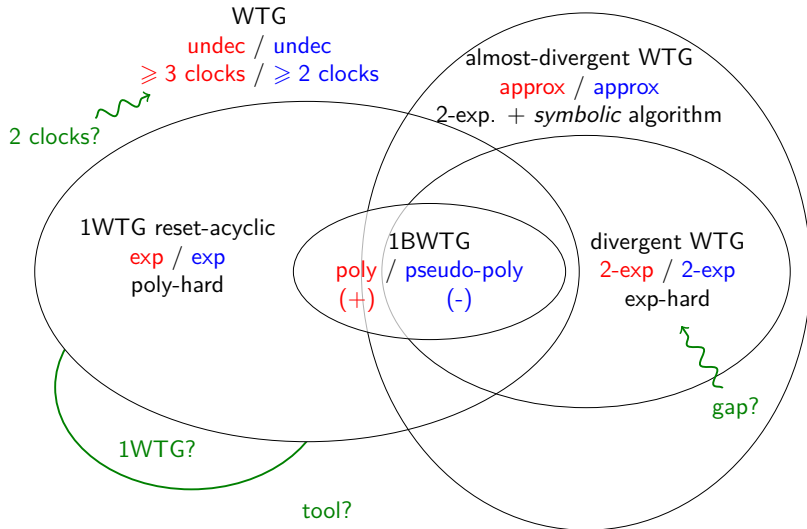
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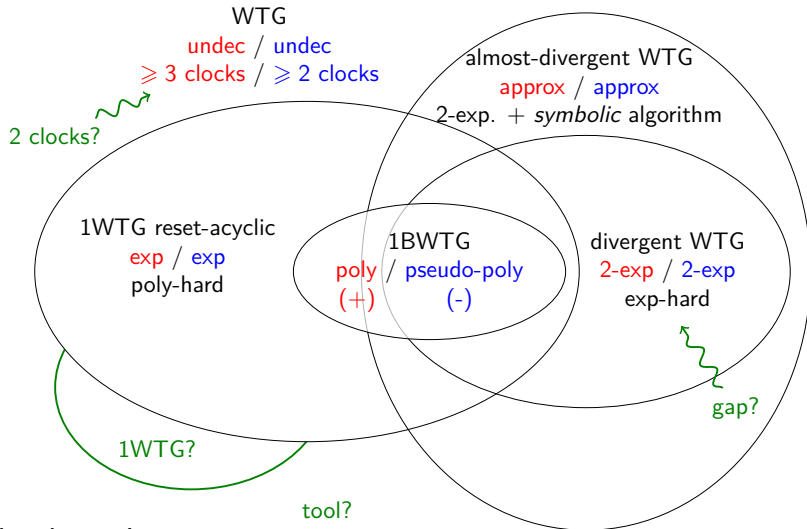
# Conclusion



# Conclusion



# Conclusion



Thank you!

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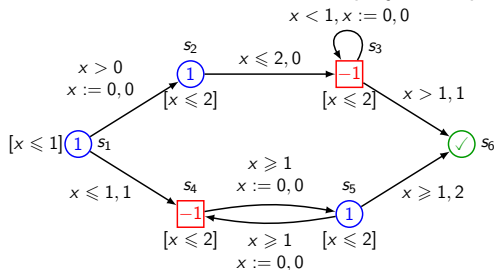


# Sketch of proof for 1BWVG

1. **Reduce the space of strategies in the 1BWVG**
  - ▶ restrict to uniform strategies w.r.t. timed behaviours
2. **Build a finite weighted game  $\mathcal{G}$** 
  - ▶ based on a refinement of the region abstraction
3. **Study  $\mathcal{G}$**
4. **Lift results of  $\mathcal{G}$  to the original 1BWVG**

# 1. Reduce the space of strategies

Intuition: no need for both players to play far from borders of regions



Regions:

$\{0\}, (0, 1), \{1\}, (1, 2), \{2\}, (2, +\infty)$

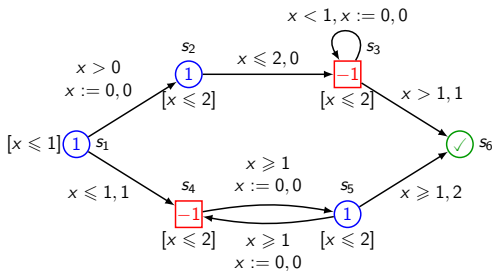
Player  $\bigcirc$  wants to leave as soon as possible a state with rate  $p^+$ , and wants to stay as long as possible in a state with rate  $p^-$ : so, he will always play  $\eta$ -close to a border...

Lemma:

Both players can play arbitrarily close to borders w.l.o.g.: for every  $\eta$

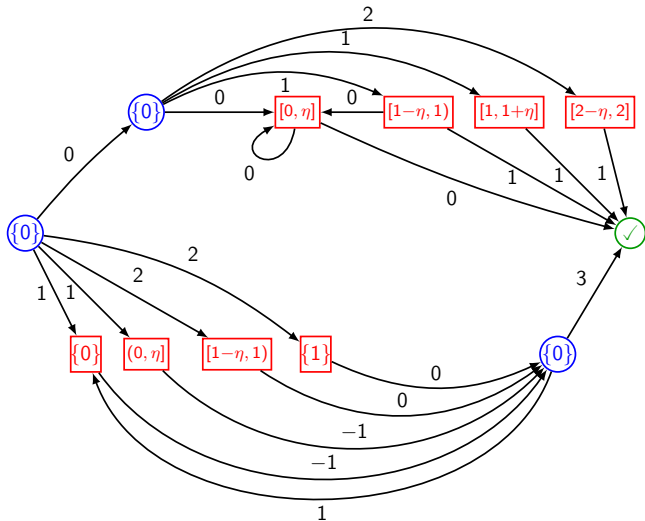
$$\underline{\text{Val}}^\eta(s, v) \leq \underline{\text{Val}}(s, v) \leq \overline{\text{Val}}(s, v) \leq \overline{\text{Val}}^\eta(s, v)$$

## 2. Finite weighted game abstraction



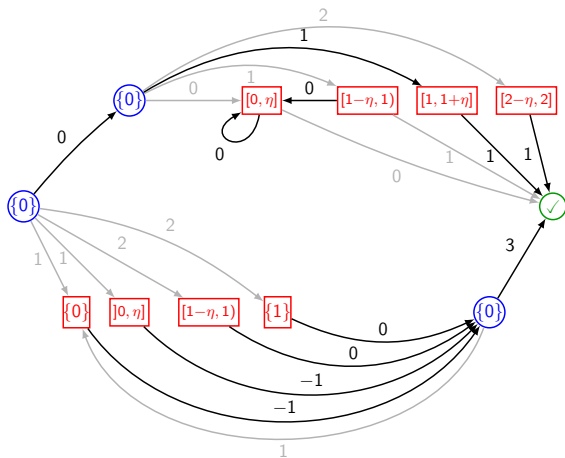
$\eta$ -regions:  $\{0\}, (0, \eta), (1 - \eta, 1), \{1\}, (1, 1 + \eta), (2 - \eta, 2), \{2\}, (2, +\infty)$

## 2. Finite weighted game abstraction



### 3. Study $\mathcal{G}$ : values, optimal strategies of a min-cost reachability game

(Brihaye et al., 2016)



Optimal value:  $\text{Val}_{\mathcal{G}}(s_1, \{0\}) = +2$  (for both players)

## 4. Lift results to the original 1BWGTG

Reconstruct strategies in the 1BWGTG from optimal strategies of  $\mathcal{G}$

Lemma:

For all  $\varepsilon > 0$ , there exists  $\eta > 0$  such that:

$$\text{Val}_{\mathcal{G}}(s, \{0\}) - \varepsilon \leq \underline{\text{Val}}^{\eta}(s, 0) \leq \underline{\text{Val}}(s, 0) \leq \overline{\text{Val}}(s, 0) \leq \overline{\text{Val}}^{\eta}(s, 0) \leq \text{Val}_{\mathcal{G}}(s, \{0\}) + \varepsilon$$

## 4. Lift results to the original 1BWTG

Reconstruct strategies in the 1BWTG from optimal strategies of  $\mathcal{G}$

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For all  $\varepsilon > 0$ , there exists  $\eta > 0$  such that:

$$\text{Val}_{\mathcal{G}}(s, \{0\}) - \varepsilon \leq \underline{\text{Val}}^{\eta}(s, 0) \leq \underline{\text{Val}}(s, 0) \leq \overline{\text{Val}}(s, 0) \leq \overline{\text{Val}}^{\eta}(s, 0) \leq \text{Val}_{\mathcal{G}}(s, \{0\}) + \varepsilon$$

- ▶ So  $\underline{\text{Val}}(s, 0) = \overline{\text{Val}}(s, 0)$ , i.e., determination
- ▶  $\varepsilon$ -optimal strategies for both players
  - ▶ Finite memory for player  $\bigcirc$  (finite memory in finite weighted games)
  - ▶ Infinite memory for player  $\square$  (even though memoryless in finite weighted games), because it needs to ensure convergence of its differences between the 1BWTG and  $\mathcal{G}$
- ▶ Overall complexity: pseudo-polynomial (polynomial if non-negative costs) in the size of  $\mathcal{G}$ , which is polynomial in the 1BWTG (because 1 clock)