

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

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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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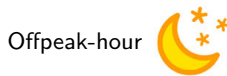
Additional difficulty: **negative weights**
 $\implies$ to model production/consumption of resources

Modelling via weighted timed games



15 c€/kWh

rate: total power $\times$ 15 c€/h



12 c€/kWh

total power $\times$ 12 c€/h

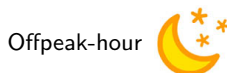
states to record which device is on/off: computation of the total power

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Power consumption:

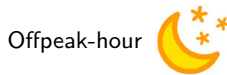
- ▶  100W (1.5 c€/h in peak-hour, 1.2 c€/h in offpeak-hour)
- ▶  2500W (37.5 c€/h in peak-hour, 30 c€/h in offpeak-hour)
- ▶  2000W (24 c€/h in offpeak-hour)

Modelling via weighted timed games



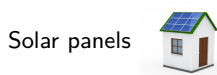
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Reselling: 20 c€/kWh

-0.5×20 c€/h

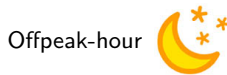
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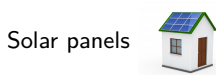
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states to record which device is on/off: computation of the total power

Environment: user profile, weather profile  / 

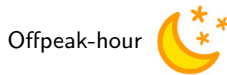
Controller: chooses contract (discrete cost for the monthly subscription)
and exact consumption (what, when...)

Modelling via weighted timed games



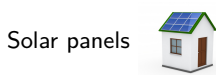
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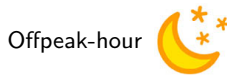
Goal: optimise the energy consumption based on the cost

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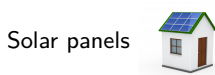
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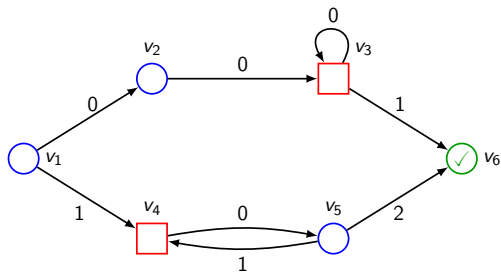
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Solution 1 : discretisation of time, resolution via a *weighted game*

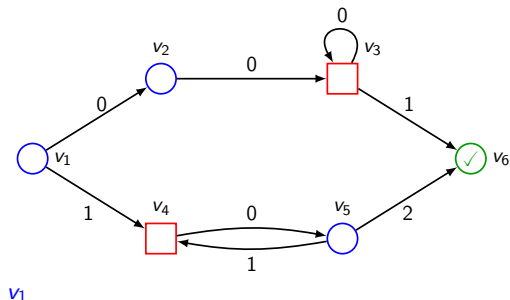
Solution 2 : thin time behaviours, resolution via a *weighted timed game*

Weighted games



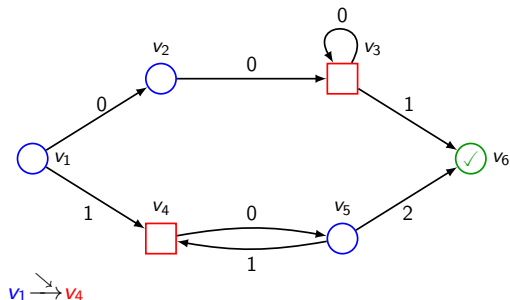
Weighted automaton with
vertices partition between 2
players
+ reachability objective

Weighted games



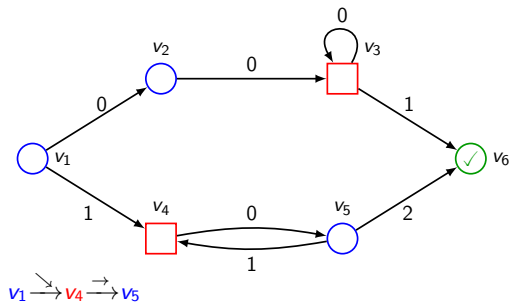
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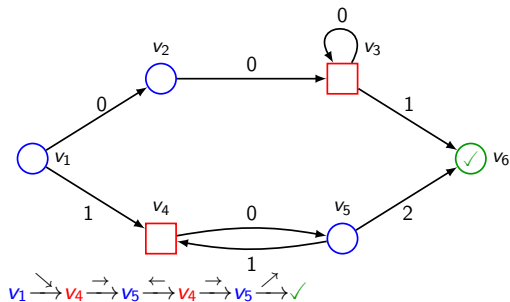
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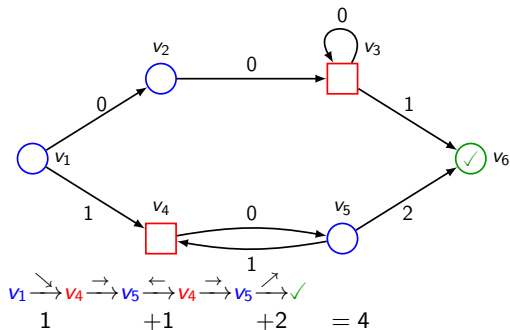
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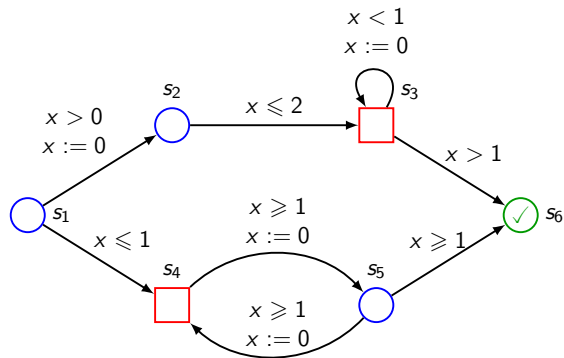
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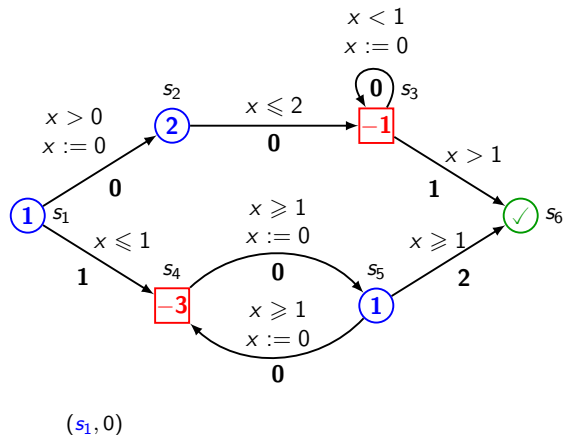
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Weighted timed games



Timed automaton
with state partition between
2 players
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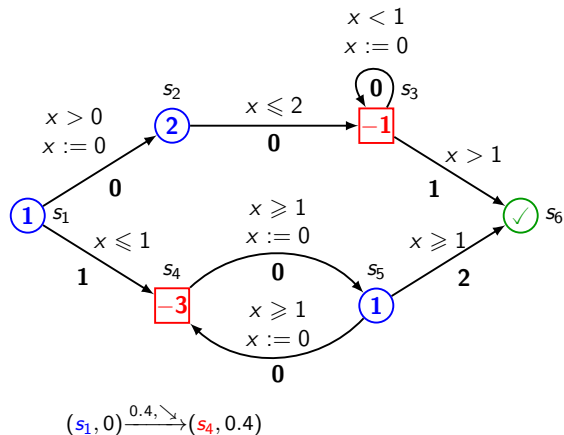
Weighted timed games



Timed automaton
with state partition between
2 players

- + reachability objective
- + linear rates on states
- + discrete weights on transitions

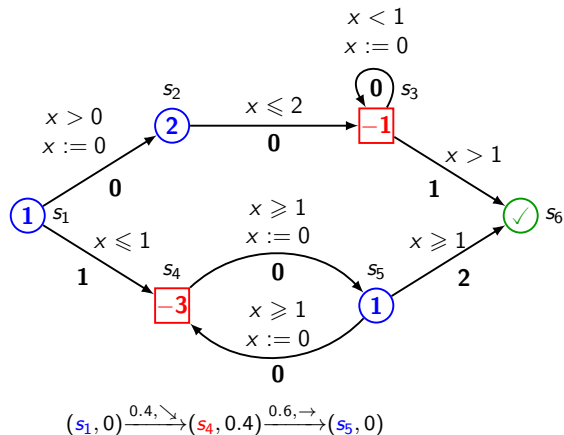
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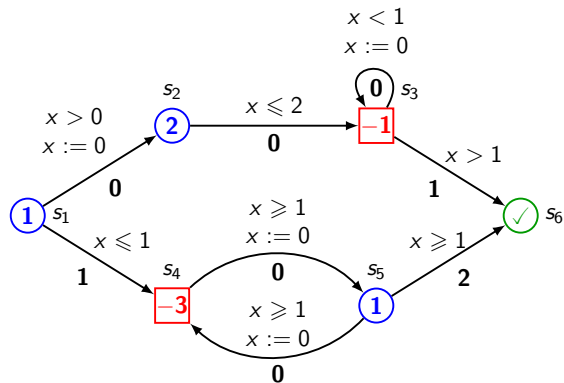
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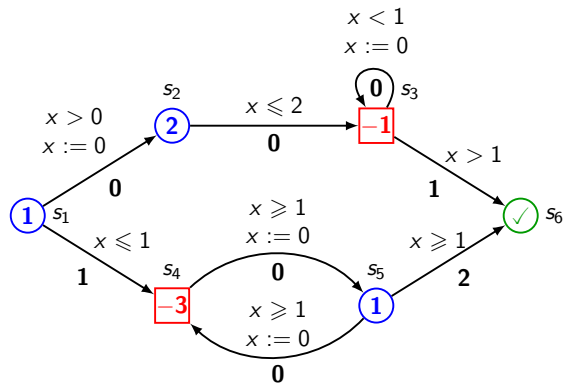


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$$(s_1, 0) \xrightarrow{0.4, \searrow} (s_4, 0.4) \xrightarrow{0.6, \rightarrow} (s_5, 0) \xrightarrow{1.5, \leftarrow} (s_4, 0) \xrightarrow{1.1, \rightarrow} (s_5, 0) \xrightarrow{2, \nearrow} (\checkmark, 2)$$

Weighted timed games

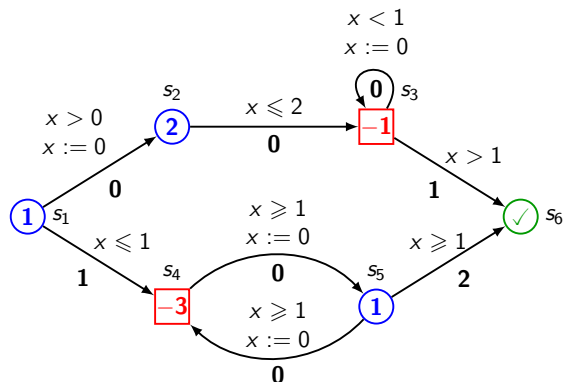


Timed automaton
with state partition between
2 players

- + reachability objective
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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

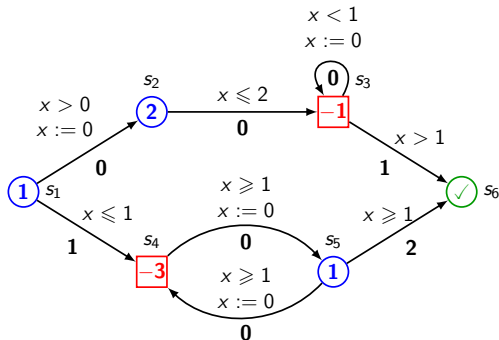


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 & (s_1, 0) \xrightarrow[1 \times 0.2 + 0]{0.2, \nearrow} (s_2, 0) \xrightarrow[+2 \times 0.9 + 0]{0.9, \rightarrow} (s_3, 0.9) \xrightarrow[-1 \times 0.2 + 0]{0.2, \circlearrowleft} (s_3, 0) \xrightarrow[-1 \times 0.9 + 0]{0.9, \circlearrowleft} (s_3,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

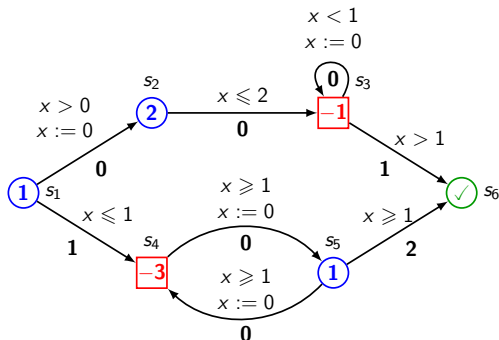
Weight of an execution : $\begin{cases} +\infty & \text{if } \checkmark \text{ not reached} \\ \text{total weight until } \checkmark & \text{otherwise} \end{cases}$

Strategies and objectives



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

Strategies and objectives

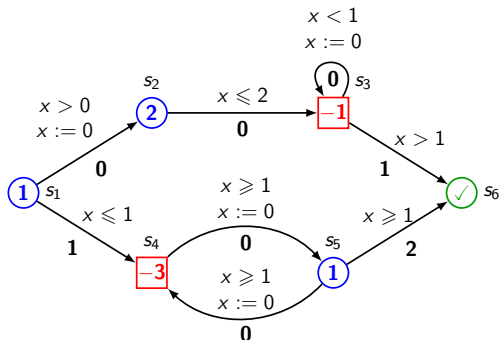


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Objective of player $\bigcirc$: reach $\checkmark$ **and** minimise the weight

Objective of player $\square$: avoid $\checkmark$ **or, if not possible**, maximise 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)

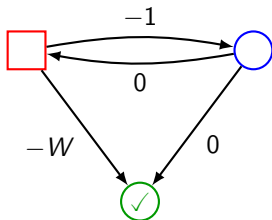
$F_{\leq K}^{\checkmark}$: $\exists$ a strategy in the weighted game for player $\bigcirc$ reaching $\checkmark$ with a cost $\leq K$?

- ▶ 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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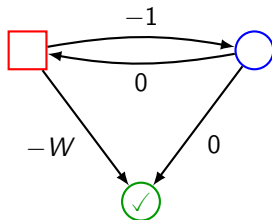
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$\bigcirc$ needs memory!

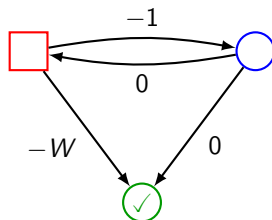
Value $-\infty$: detection is as hard as solving parity games (**NP** $\cap$ **co-NP**)

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 $\mathcal{F}^i(+\infty)$...

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



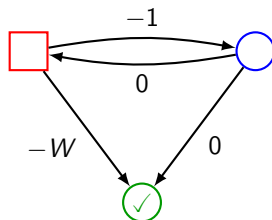
horizon 0: □ ○
 $+\infty$ $+\infty$

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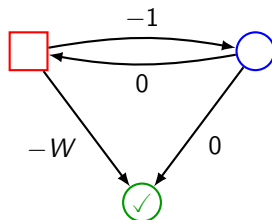
	□	○
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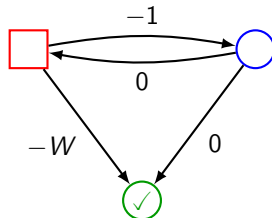
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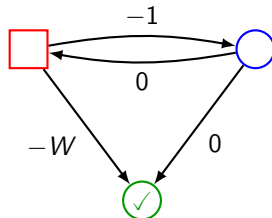
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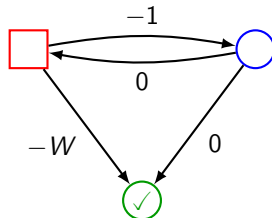
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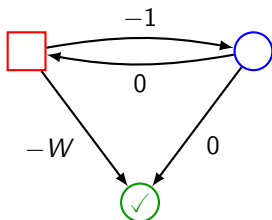
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...	...	...
horizon $2W + 1$:	$-W$	$-W$

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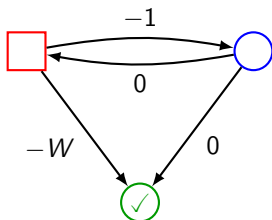
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↑ strategy of ○

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):

Every cycle has total weight either ≤ -1 or ≥ 1

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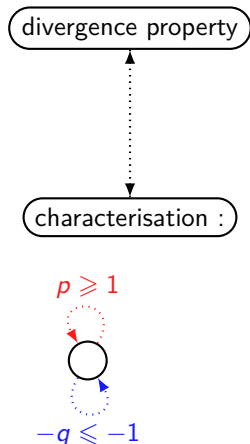
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Theorem:

Deciding if a weighted game is divergent is in PTIME.

Divergent weighted games analysis

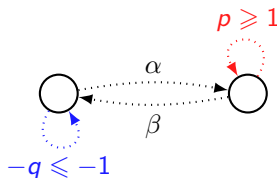
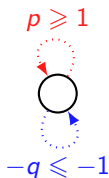


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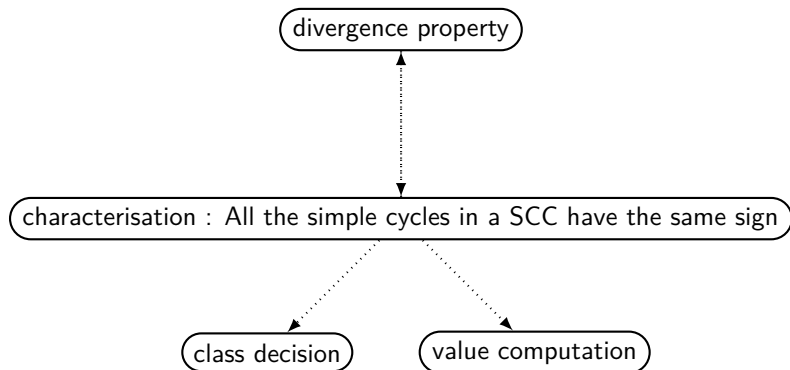
divergence property



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



Divergent weighted games analysis



Value computation in a divergent weighted game

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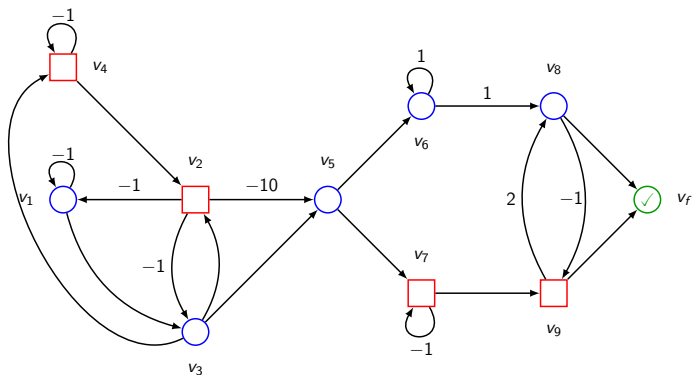
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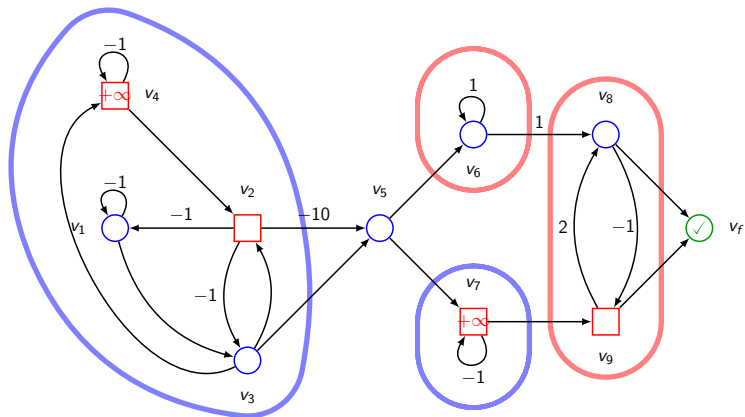
negative SCC

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

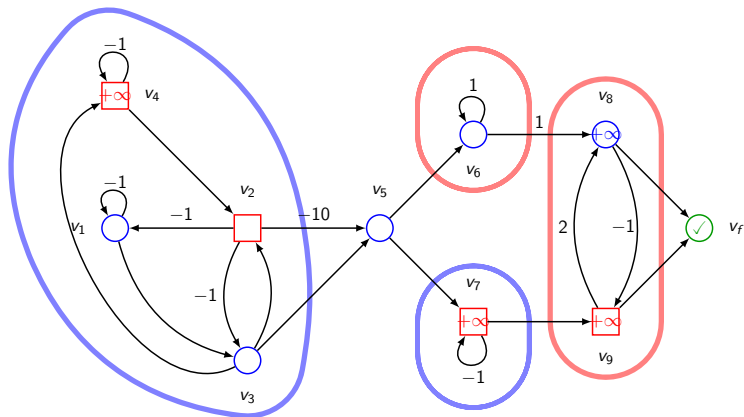
Example



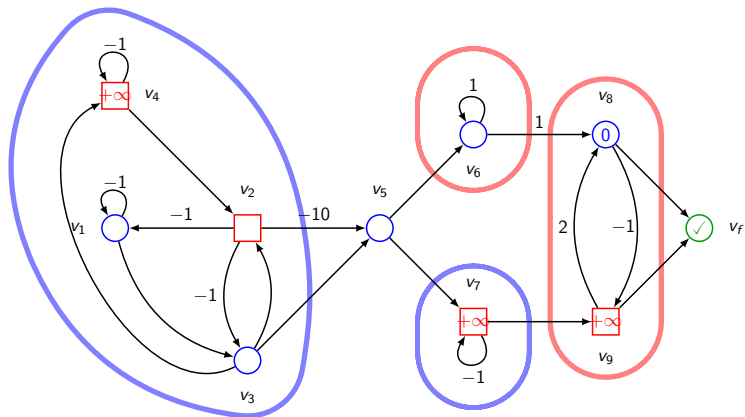
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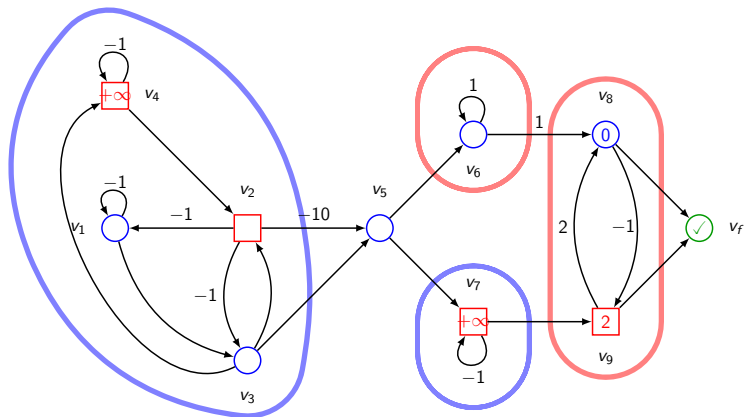
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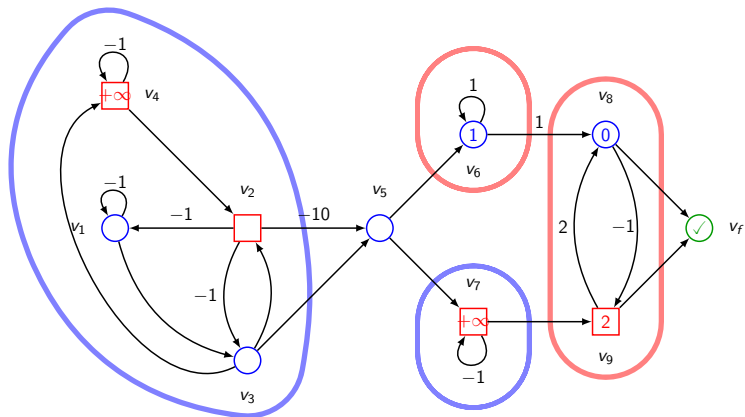
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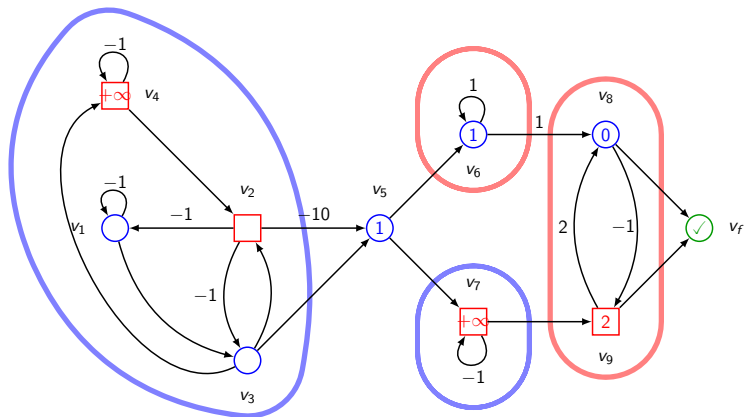
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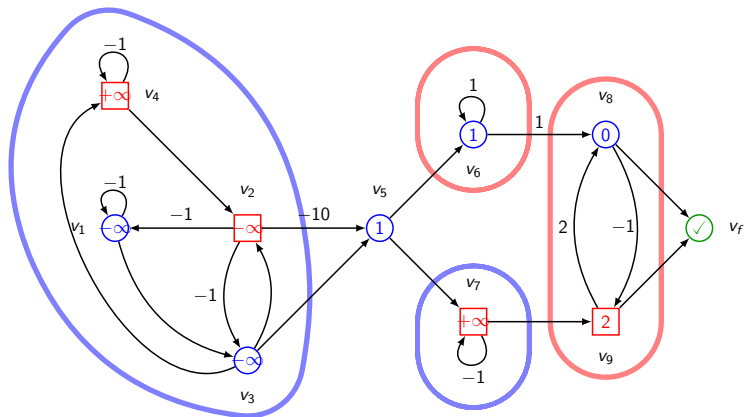
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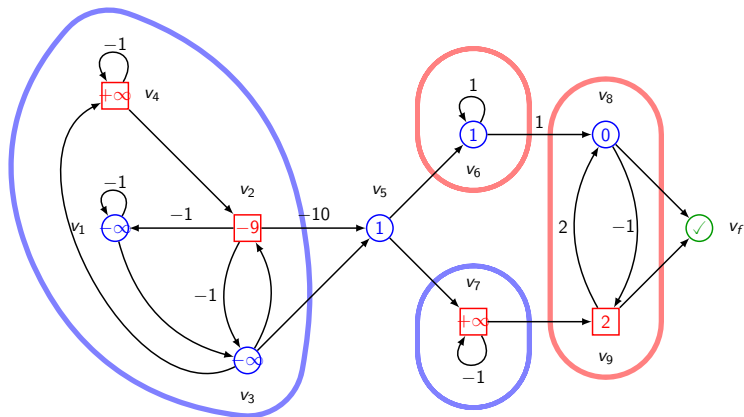
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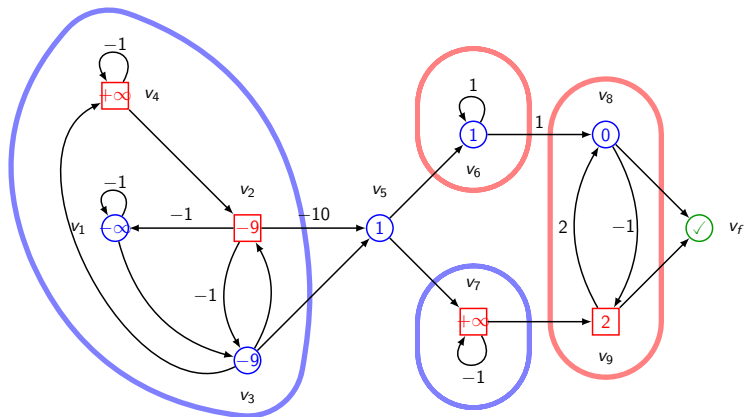
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Example



Example



Part II : Weighted **timed** games

State of the art

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

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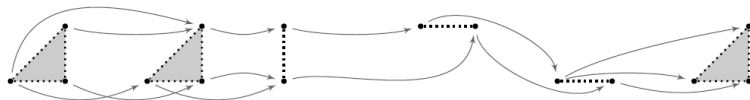
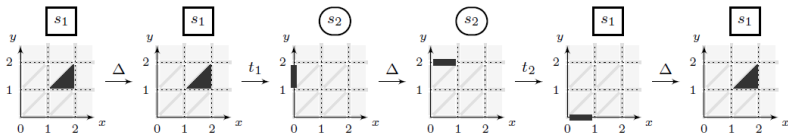
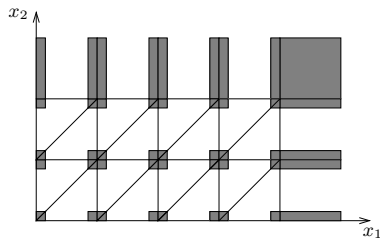
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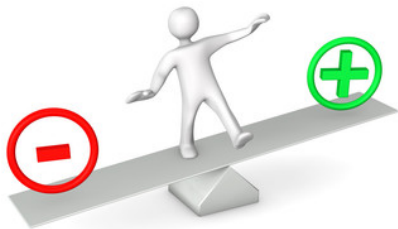
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- ▶ Decidability results for WTGs with arbitrary weights?

One-player case: weighted timed automata

- Main tool: refinement of regions via corner point abstraction / ε -graph (Bouyer et al., 2004a, 2007)



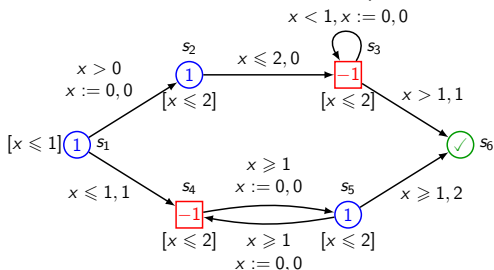


One-clock Bi-Valued WTGs (1BWTGs)

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Joint work with Thomas Brihaye, Gilles Geeraerts, Shankara Krishna Narayanan, Lakshmi Manasa and Ashutosh Trivedi (Brihaye et al., 2014)

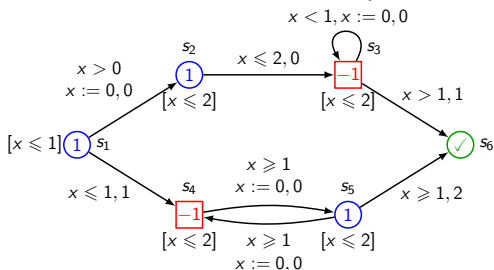
Assumption: rates of locations $\{p^-, p^+\}$ included in $\{0, +d, -d\}$ ($d \in \mathbb{N}$) (no assumption on costs of transitions)



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

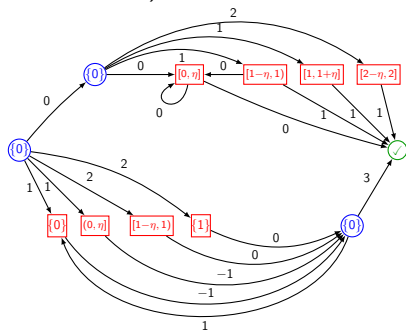
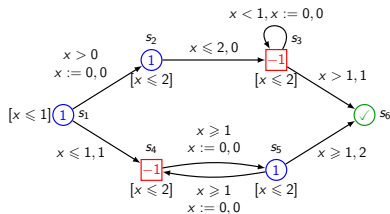
regions refined with corner information:

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

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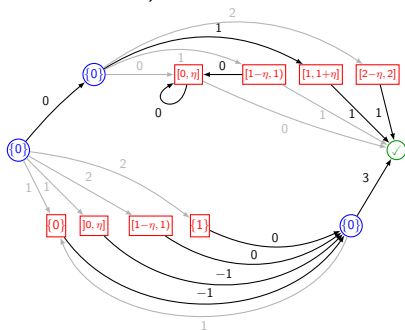
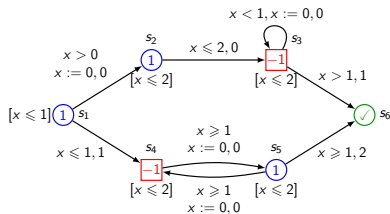
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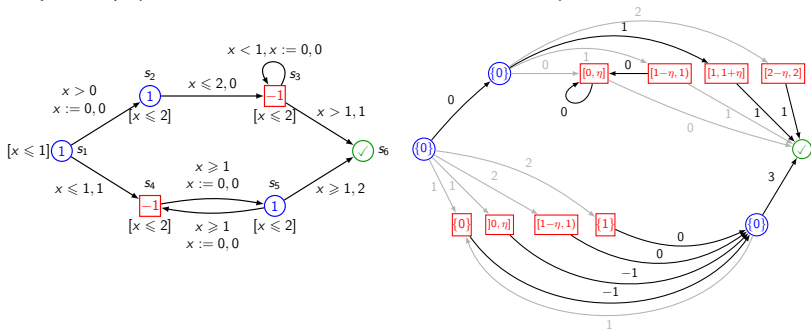
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Theorem:

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

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

Crucial tool: symmetrize the viewpoint

Value for player $\bigcirc$:

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

Value for player $\square$:

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How to compare them? $\underline{\text{Val}}(s, v) \leq \overline{\text{Val}}(s, v)$

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Theorem: Minmax theorem

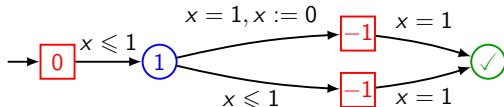
- ▶ 1BPGs (and even all WTGs (Brihaye et al., 2015)) are determined, i.e., $\underline{\text{Val}}(s, v) = \overline{\text{Val}}(s, v)$
- ▶ Synthesis of ε -optimal strategies for player $\square$ in pseudo-polynomial time (and polynomial in case of non-negative weights)

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 $1/2$...

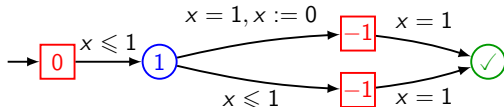


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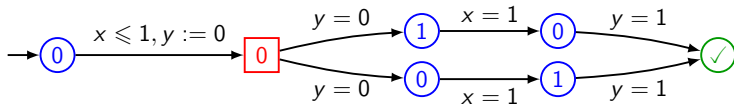
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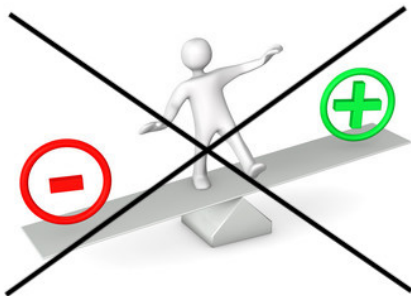
- ▶ With 3 weights in $\{-1, 0, +1\}$: value $1/2$...



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



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



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

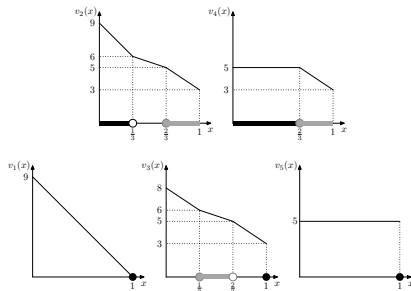
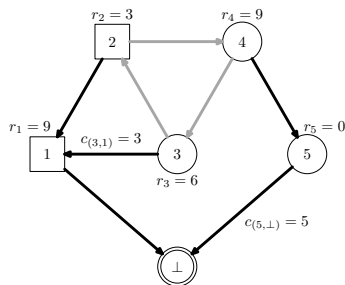
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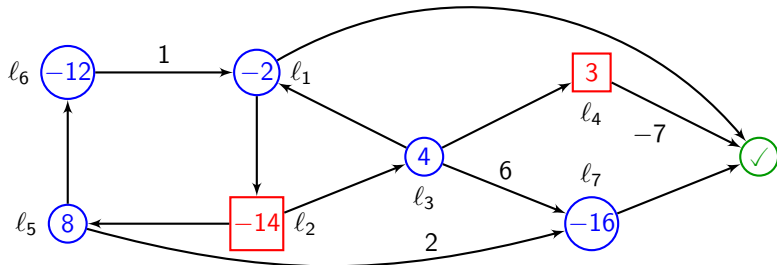
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- ▶ precomputation: polynomial-time cascade of simplification of 1-clock WTGs into simple 1-clock WTGs (SWTGs)
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- ▶ for SWTGs: compute value functions $\overline{\text{Val}}(\ell, x)$.



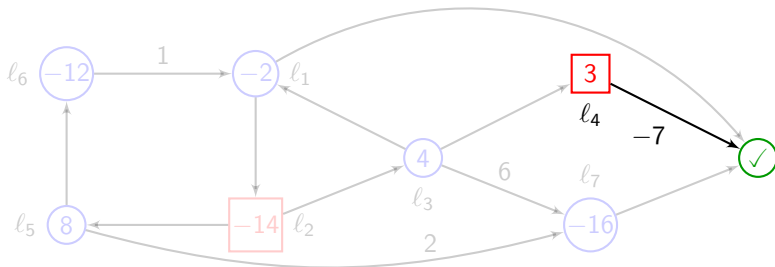
SWTGs with arbitrary weights

Joint work with Thomas Brihaye, Gilles Geeraerts, Axel Haddad and Engel Lefauchaux (Brihaye et al., 2015)



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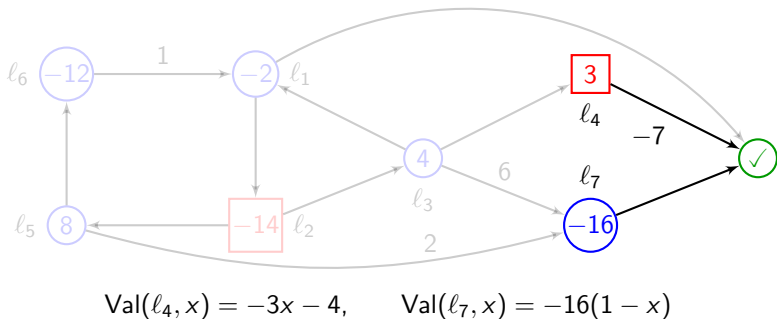
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$$\text{Val}(l_4, x) = \sup_{0 \leq t \leq 1-x} 3t - 7 = 3(1-x) - 7 = -3x - 4$$

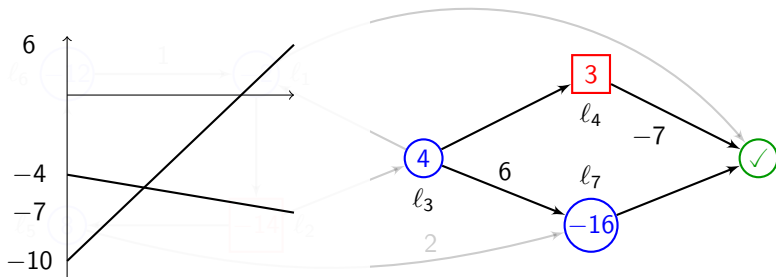
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$$\begin{aligned} \text{Val}(\ell_4, x) &= -3x - 4, & \text{Val}(\ell_7, x) &= -16(1 - x), \\ \text{Val}(\ell_3, x) &= \inf_{0 \leq t \leq 1-x} [4t + \min(-3(x+t) - 4, 6 - 16(1 - (x+t)))] = \\ & \min(-3x - 4, 16x - 10) \end{aligned}$$

Recursive elimination of states

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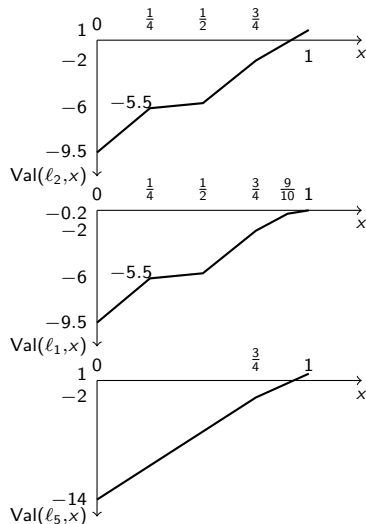
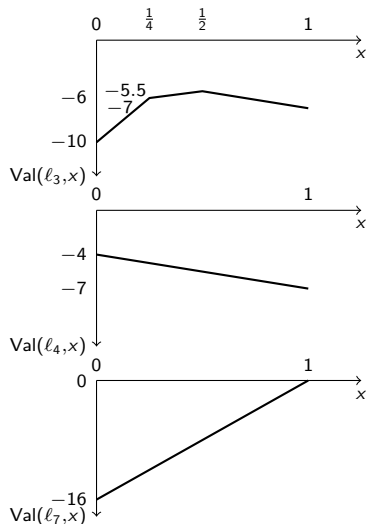
Theorem:

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

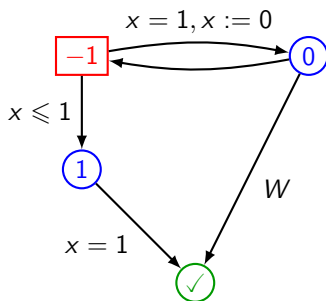
For general 1-clock WTGs?

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

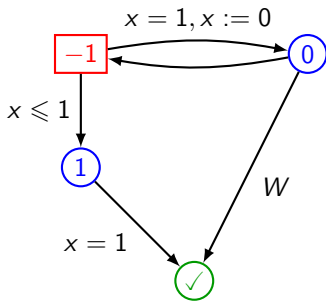
Solving SWTGs with arbitrary weights



Bounding the number of resets needed is not possible

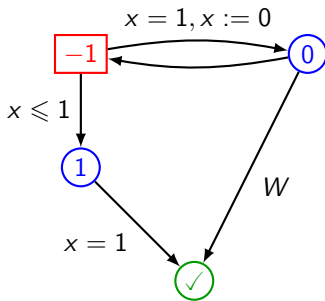


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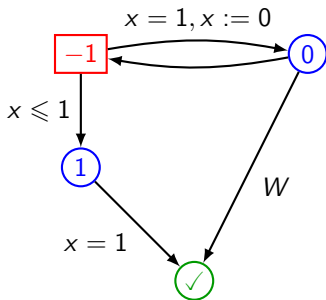
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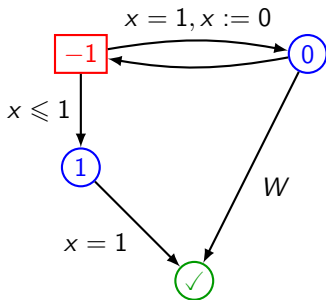


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... moreover, to obtain ε , $\circ$ needs to loop at least $W + \lceil 1/\log \varepsilon \rceil$ times before reaching $\checkmark$!

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... but cannot obtain 0: hence, no optimal strategy...

... moreover, to obtain ε , $\circ$ needs to loop at least $W + \lceil 1/\log \varepsilon \rceil$ times before reaching $\checkmark$!

**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 ≤ -1 or ≥ 1

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The value problem on divergent weighted timed games is in 2-**EXP**, and is **EXP**-hard.

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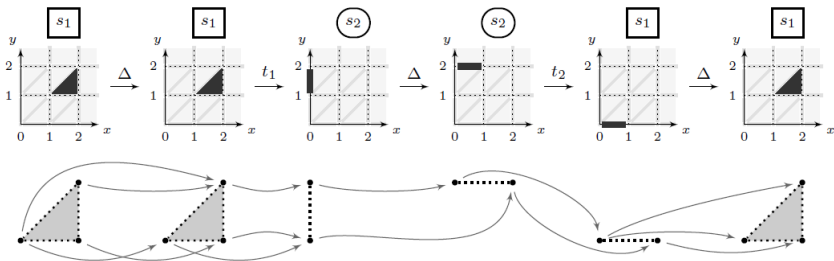
Deciding if a weighted timed game is divergent is **PSPACE**-complete.

Weighted timed games analysis



divergence property

characterisation :



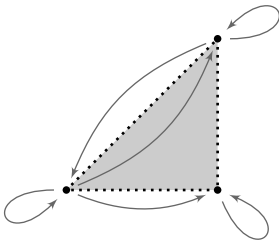
Weighted timed games analysis



divergence property



characterisation :

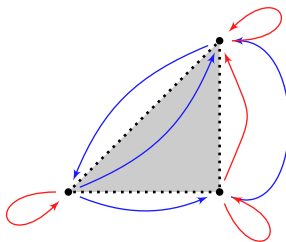
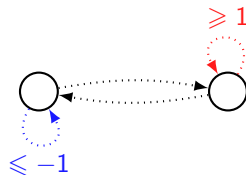


Weighted timed games analysis

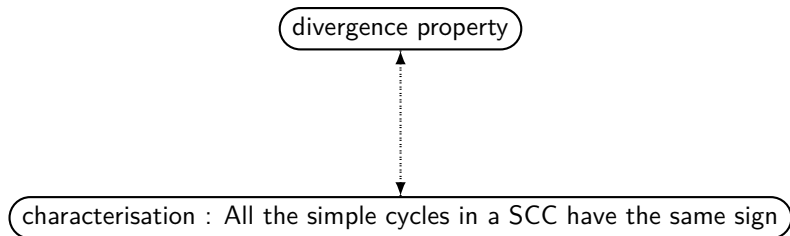


divergence property

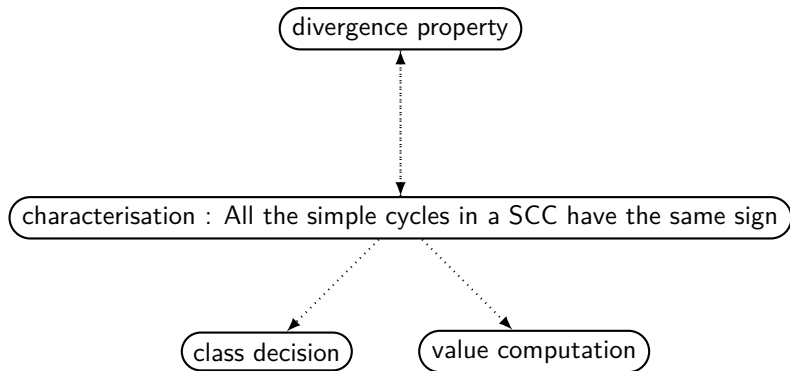
characterisation :



Weighted timed games analysis



Weighted timed games analysis



Value computation in divergent weighted timed games

- ▶ Remove $+\infty$ states
- ▶ SCC decomposition
- ▶ Value computation SCC after SCC, bottom-up

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negative SCC

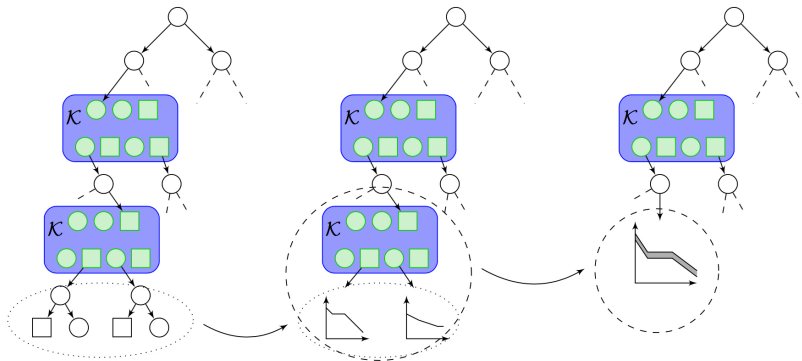
- ▶ Outside of the attractor of player $\square$ toward $\checkmark \Rightarrow -\infty$
- ▶ The iterative algorithm converges on the other states in a number of steps linear with the region automaton's size, with $-\infty$ initialisation

What about cycles of weight = 0?

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

What about cycles of weight = 0?

- ▶ Adding cycles of weight = 0 to divergent WTG $\Rightarrow$ **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 is

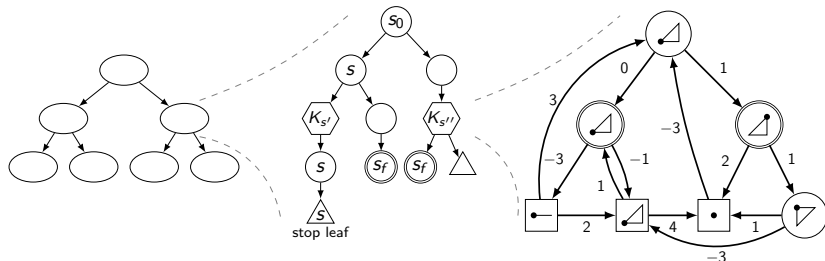
either (≥ 1 or $= 0$), or (≤ -1 or $= 0$)

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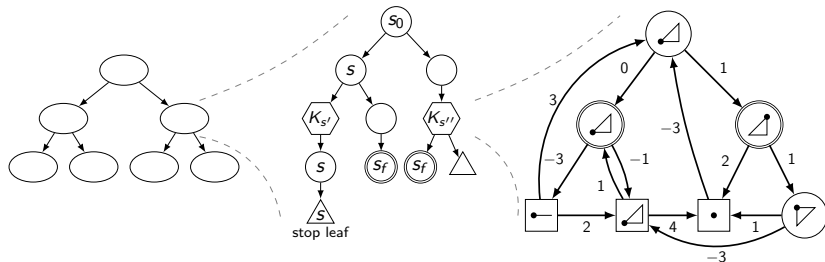


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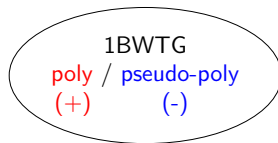


Theorem:

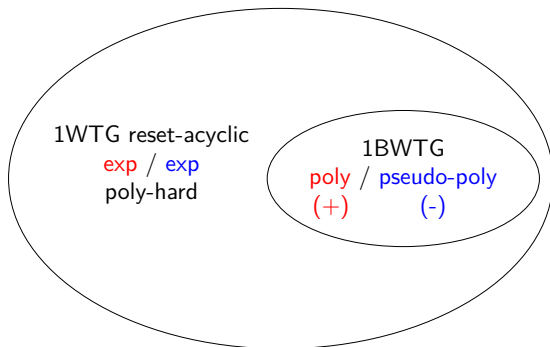
Approximation is decidable (with elementary complexity) for almost-divergent WTGs: (semi-)symbolic algorithm that does not rely on an a-priori discretisation of the regions with a fixed granularity $1/N$ (as in (Bouyer et al., 2015))

- circumvent the need for an SCC decomposition?

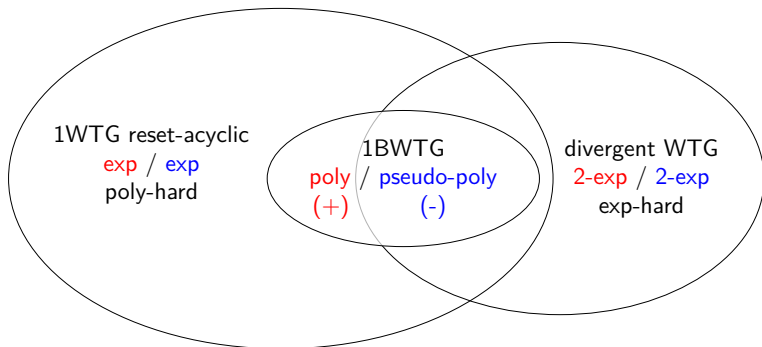
Conclusion



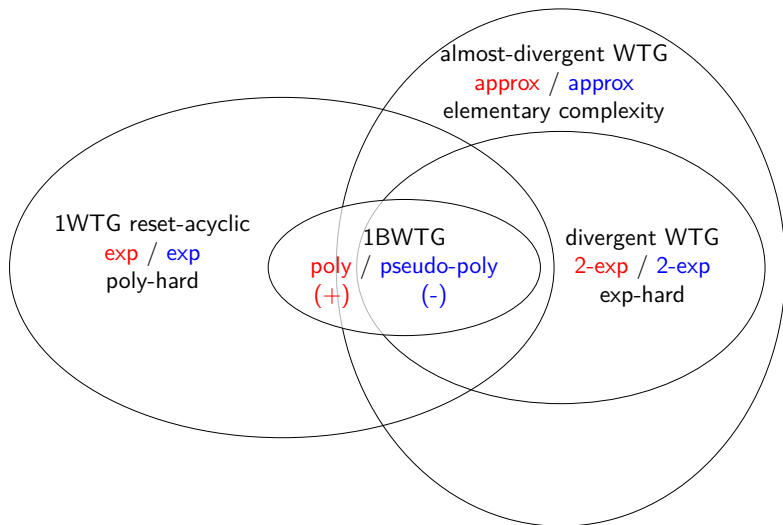
Conclusion



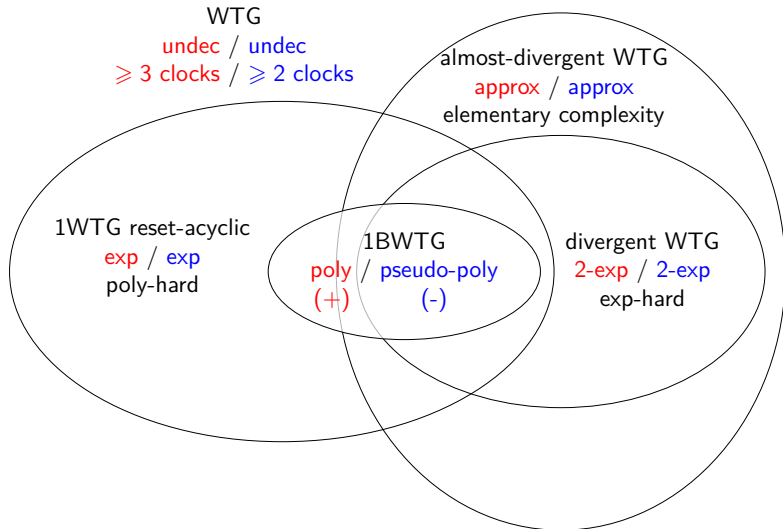
Conclusion



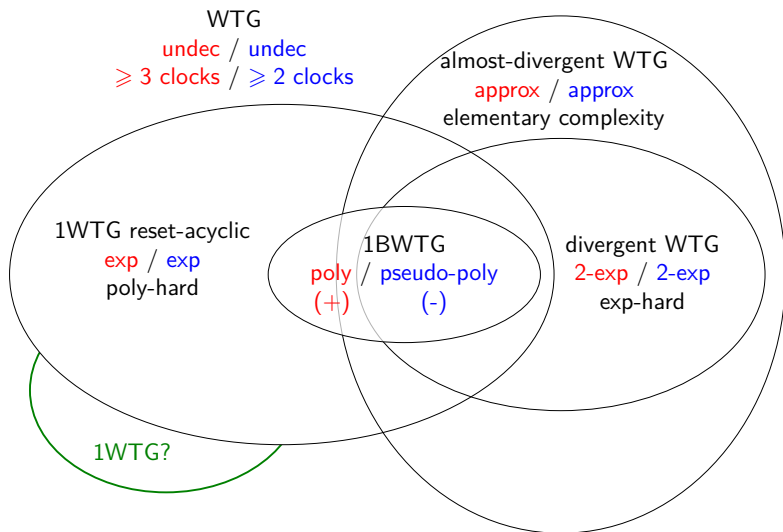
Conclusion



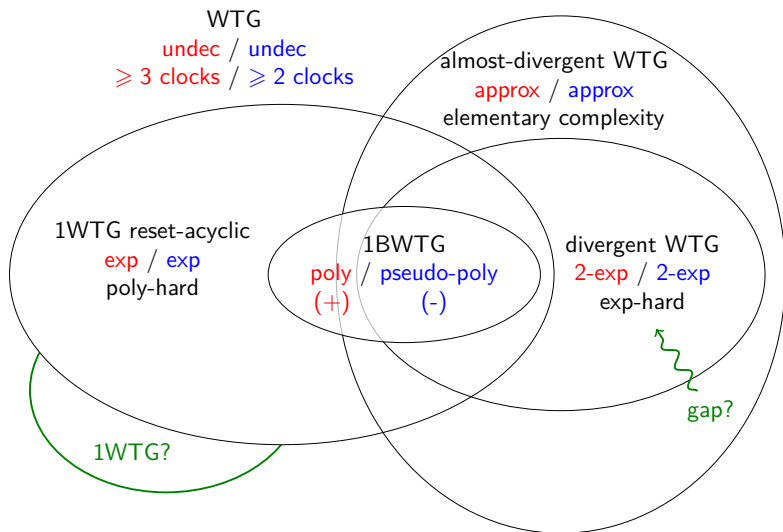
Conclusion



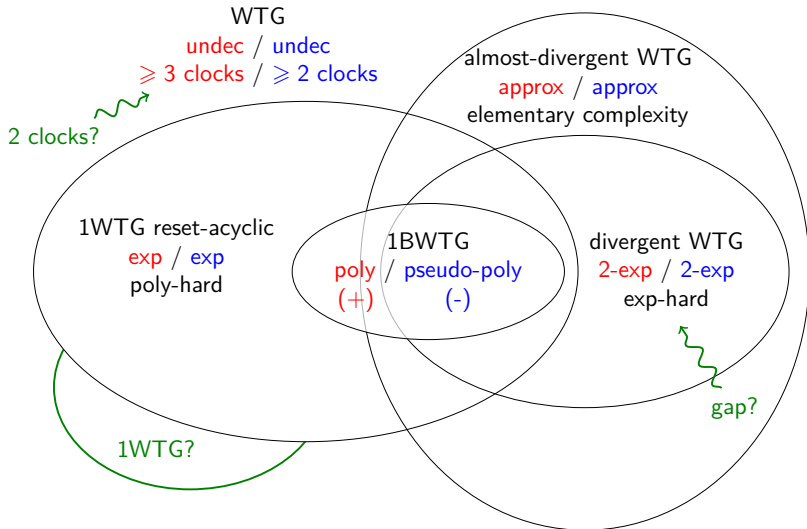
Conclusion



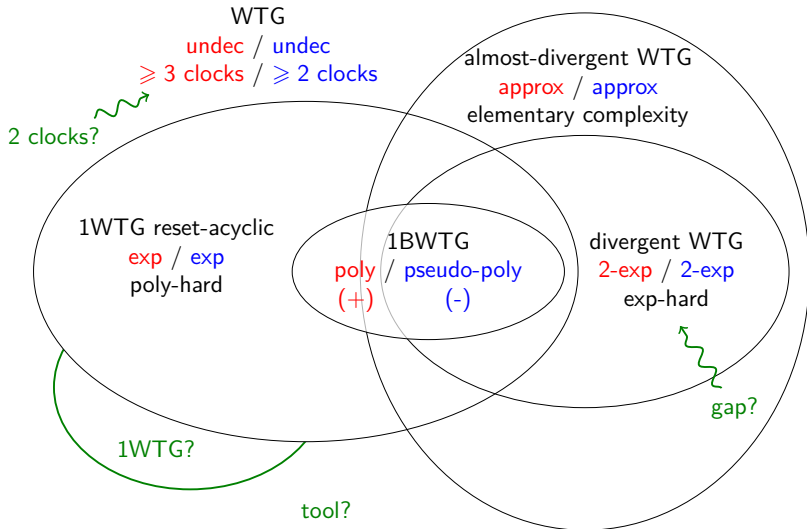
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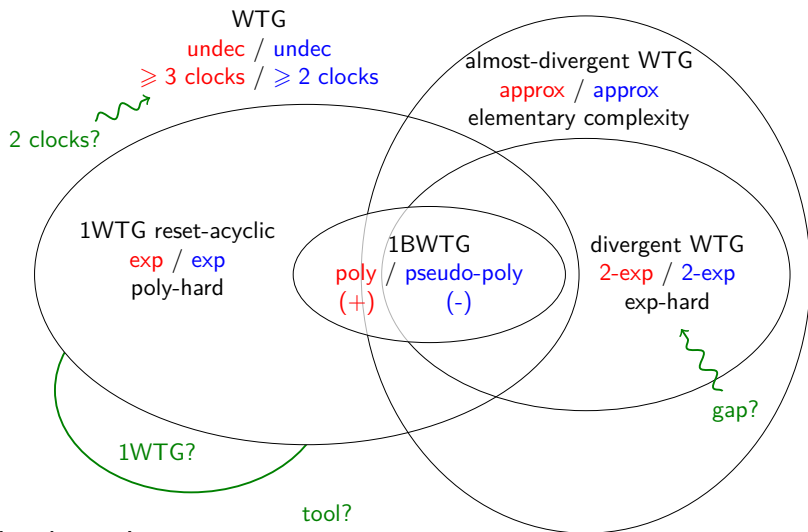
Conclusion



Conclusion



Conclusion



Thank you!

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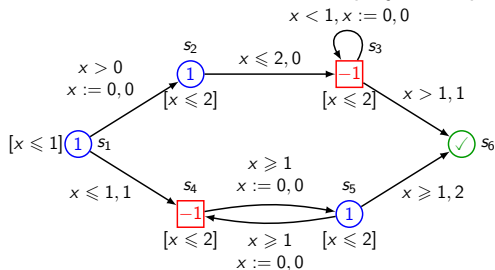
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Sketch of proof for 1BWVG

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:

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

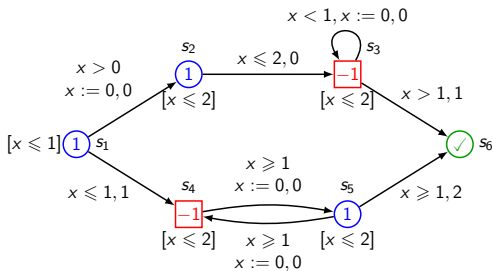
Player $\bigcirc$ wants to leave as soon as possible a state with rate p^+ , and wants to stay as long as possible in a state with rate p^- : so, he will always play η -close to a border...

Lemma:

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

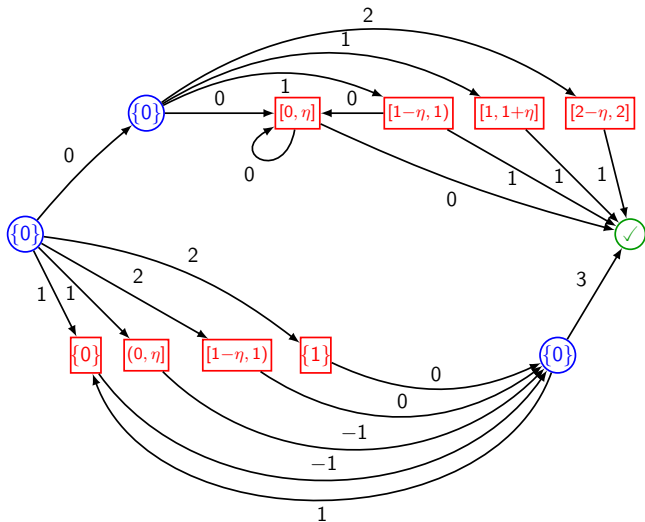
$$\underline{\text{Val}}^\eta(s, v) \leq \underline{\text{Val}}(s, v) \leq \overline{\text{Val}}(s, v) \leq \overline{\text{Val}}^\eta(s, v)$$

2. Finite weighted game abstraction



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

2. Finite weighted game abstraction



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 $\mathcal{G}$

Lemma:

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- ▶ So $\underline{\text{Val}}(s, 0) = \overline{\text{Val}}(s, 0)$, i.e., determination
- ▶ ε -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)