

Optimal Reachability in Divergent Weighted Timed Games

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Motivation: quantitative aspects of real-time synthesis

$\boxed{\text{Environment}} \parallel \boxed{\text{Controller??}} \models \text{Spec}$

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Two-player game

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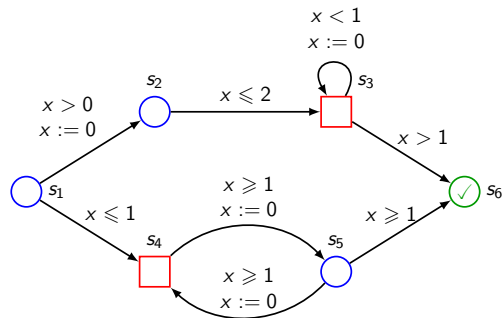
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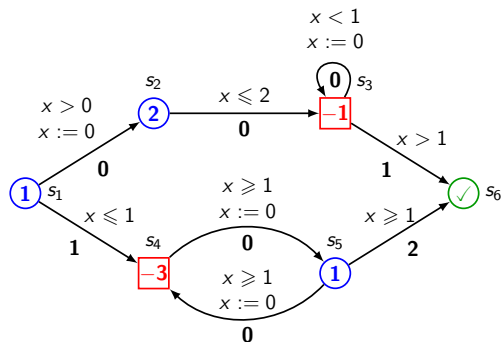
Main motivation since my postdoc here: **negative weights**
 \implies model, e.g., production/consumption of resources

Weighted timed games



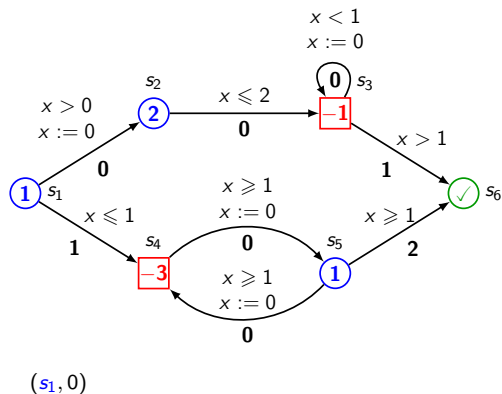
Timed automaton
with state partition between
2 players
+ reachability objective

Weighted timed games



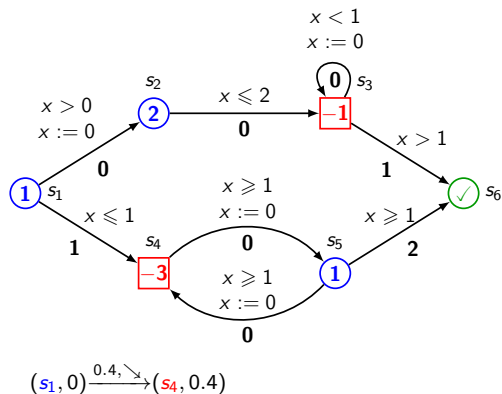
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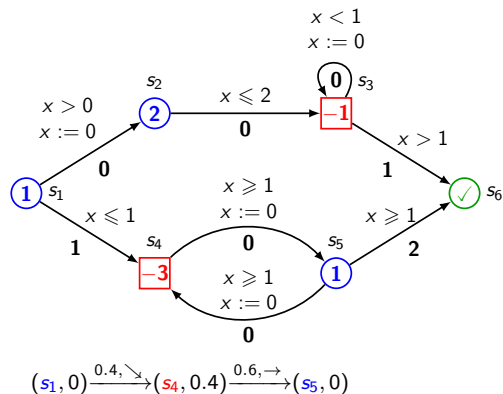
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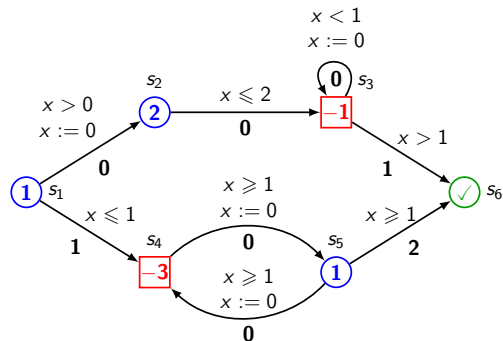
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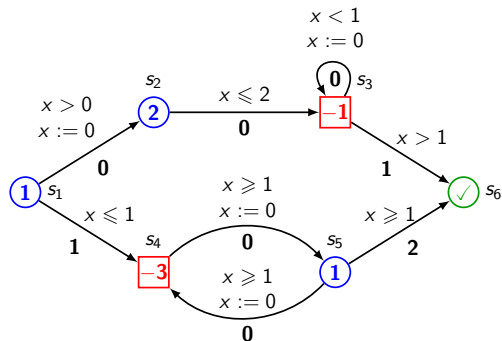
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$$(s_1, 0) \xrightarrow{0.4, \searrow} (s_4, 0.4) \xrightarrow{0.6, \rightarrow} (s_5, 0) \xrightarrow{1.5, \leftarrow} (s_4, 0) \xrightarrow{1.1, \rightarrow} (s_5, 0) \xrightarrow{2, \nearrow} (\checkmark, 2)$$

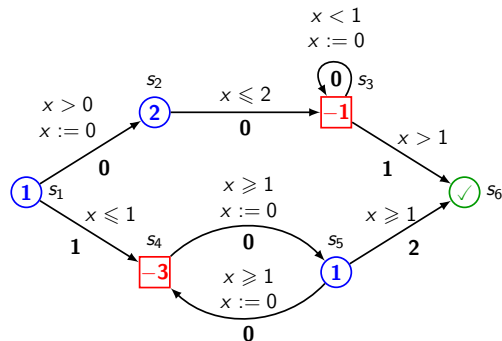
Weighted timed games



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



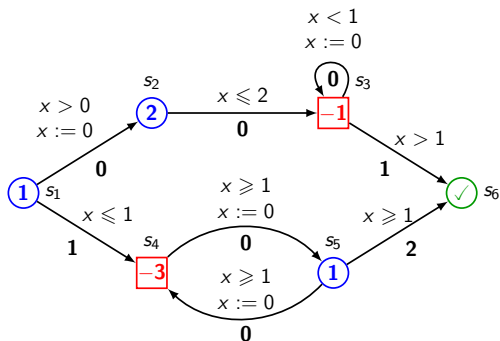
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$$(s_1, 0) \xrightarrow[1 \times 0.2 + 0]{0.2, \nearrow} (s_2, 0) \xrightarrow[+2 \times 0.9 + 0]{0.9, \rightarrow} (s_3, 0.9) \xrightarrow[-1 \times 0.2 + 0]{0.2, \circlearrowleft} (s_3, 0) \xrightarrow[-1 \times 0.9 + 0]{0.9, \circlearrowleft} (s_3,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

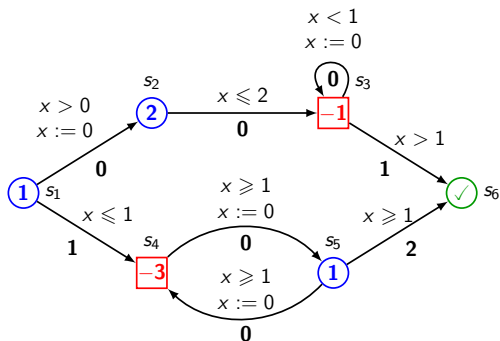
Weight of an execution : $\begin{cases} +\infty & \text{if } \checkmark \text{ not reached} \\ \text{total weight until } \checkmark & \text{otherwise} \end{cases}$

Strategies and objectives



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

Strategies and objectives

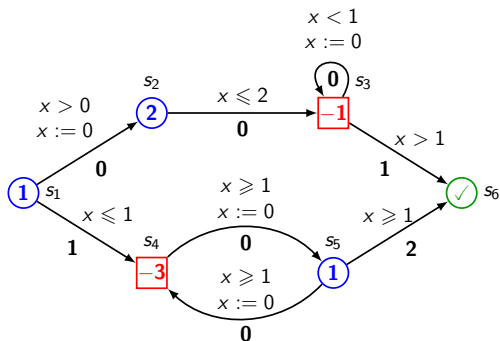


Strategy for a player: map finite executions to a delay and a transition

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:

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

What weight can players guarantee? Find (almost) optimal strategy?

The real motivation!



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"I want a beer, and I want it fast! But barman needs time..."

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"I want a good beer, but I want it cheap!"

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"I want a beer, and I want it fast! But barman needs time..."

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"I want a good beer, but I want it cheap!"

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Main motivation since my postdoc here: **drink tasty beers!**

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Value problem: decide whether $\text{Val}(\ell, \nu) \leq K$?



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- ▶ 1 player (**weighted timed automaton**): **PSPACE-complete**
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$$\mathcal{F}(\mathbf{x})_{(\ell, \nu)} = \begin{cases} \sup_{(\ell, \nu) \xrightarrow{d, t} (\ell', \nu')} d \times \text{Weight}(\ell) + \text{Weight}(t) + \mathbf{x}_{(\ell', \nu')} & \text{if } \ell \in L_{\text{Max}} \\ \inf_{(\ell, \nu) \xrightarrow{d, t} (\ell', \nu')} d \times \text{Weight}(\ell) + \text{Weight}(t) + \mathbf{x}_{(\ell', \nu')} & \text{if } \ell \in L_{\text{Min}} \end{cases}$$



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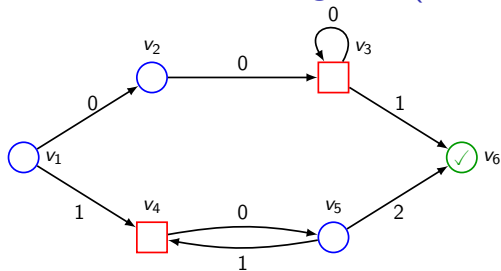
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Missing: decidable fragment of games without constraints on number of clocks, and with negative weights



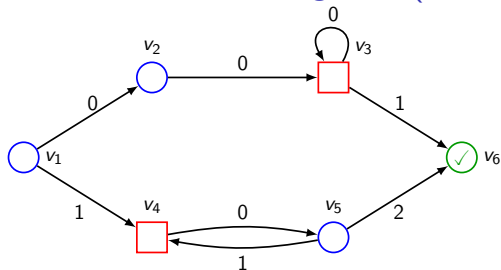
A special case first: Weighted (untimed) games



Weighted oriented graph
with vertices partition
between 2 players
+ reachability objective



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Weighted oriented graph
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$$v_1 \xrightarrow{1} v_4 \xrightarrow{+1} v_5 \xrightarrow{+2} v_6 \quad = 4$$

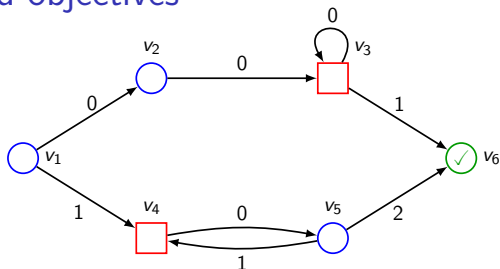
$$v_1 \xrightarrow{\quad} v_2 \xrightarrow{\quad} v_3 \xrightarrow{\quad} v_3 \xrightarrow{\quad} v_3 \quad \dots$$

... = $+\infty$ (\checkmark not reached)

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



Strategies and objectives



Player \circ 's objective: reach \checkmark **and** minimise the cost

Player \square 's objective: avoid \checkmark **or, if not possible,** maximise the weight

Strategy for a player: map finite paths to edges

Main object of interest:

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

What weight can players guarantee? Find optimal strategy?



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Value computation

- ▶ non-negative weights: **polynomial algo.** (Khachiyan, Boros, Borys, Elbassioni, Gurvich, Rudolf, et al. 2008)
"Dijkstra on 2 players games"



State of the art

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- ▶ non-negative weights: **polynomial algo.** (Khachiyan, Boros, Borys, Elbassioni, Gurvich, Rudolf, et al. 2008)
"Dijkstra on 2 players games"
- ▶ with negative weights : **pseudo-poly algo.** (Brihaye, Geeraerts, Haddad, and Monmege 2016)
"value iteration algorithm"

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



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



Contribution 1: divergent weighted games

Property of the underlying graph:

Divergence

Every cycle have total weight either ≤ -1 or ≥ 1 , i.e., no cycles of weight = 0.



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Theorem:

We can compute the value of a divergent weighted game in poly. time.



Contribution 1: divergent weighted games

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Divergence

Every cycle have total weight either ≤ -1 or ≥ 1 , i.e., no cycles of weight = 0.

Theorem:

We can compute the value of a divergent weighted game in poly. time.

Theorem:

We can decide in PTIME if a weighted game is divergent.



Divergent weighted games analysis

divergence property



characterisation:

$$p \geq 1$$



$$-q \leq -1$$

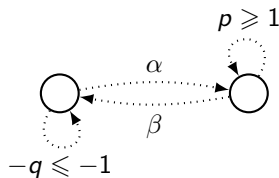
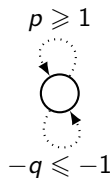


Divergent weighted games analysis

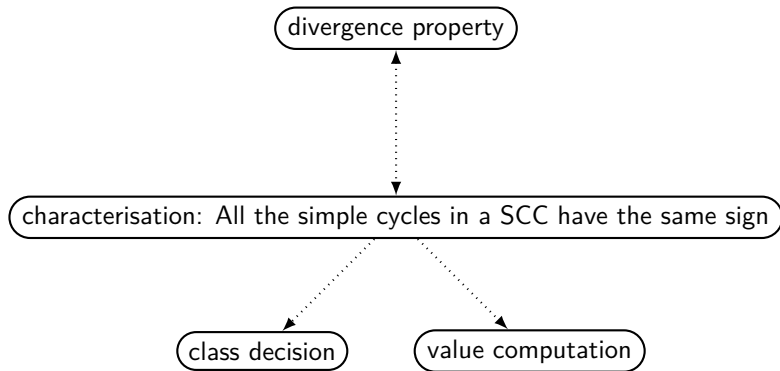
divergence property



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



Divergent weighted games analysis



Value computation in a divergent weighted game

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



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positive SCC

- ▶ The "value iteration" algorithm converges in linear time



Positive SCC: value iteration converges in linear time

- ▶ $W := \max_{e \in E} |\text{Weight}(e)|$



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- ▶ Let $p > (2K + W(n - 1))n$. Values obtained after $n + p$ steps are identical to those obtained after n steps only!



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- ▶ $W := \max_{e \in E} |\text{Weight}(e)|$
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 - ▶ $x_v^{n+p} - x_v^n \geq 2K$, so $x_v^{n+p} \geq 2K + x_v^n \geq K$.



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 - ▶ But $K \geq \mathbf{x}_v^n$, so $\mathbf{x}_v^{n+p} \geq \mathbf{x}_v^n$: contradiction.



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 - ▶ But $K \geq x_v^n$, so $x_v^{n+p} \geq x_v^n$: contradiction.
- ▶ Therefore, stabilisation after n steps only



Value computation in a weighted game

- ▶ Detect and remove $+\infty$ vertices (outside of the attractor of player \circ toward \checkmark)
- ▶ SCC decomposition
- ▶ Value computation SCC by SCC, bottom-up

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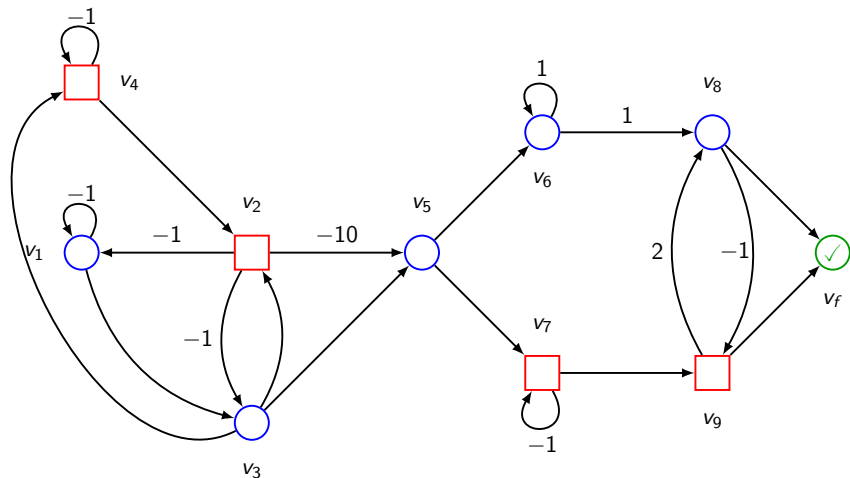
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negative SCC

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- ▶ The "value iteration" algorithm converges in linear time with initialisation at $-\infty$



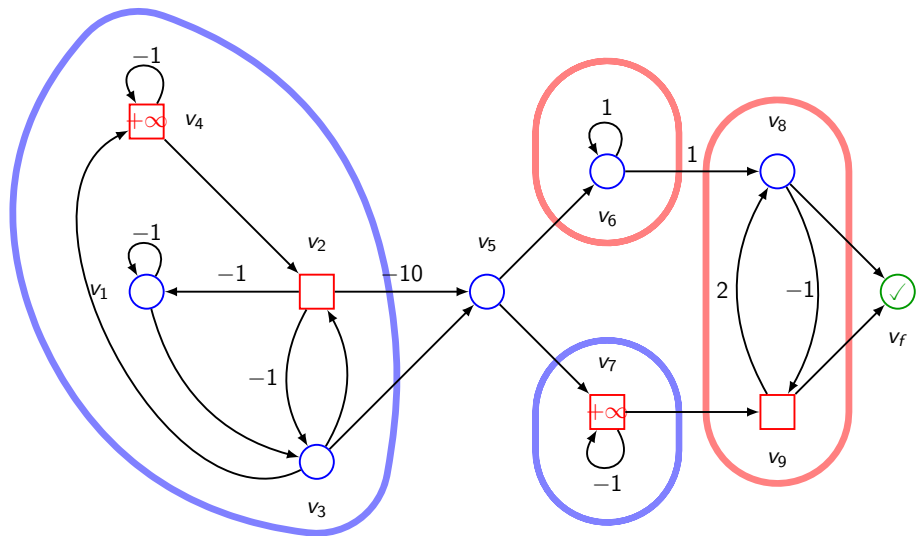
Example



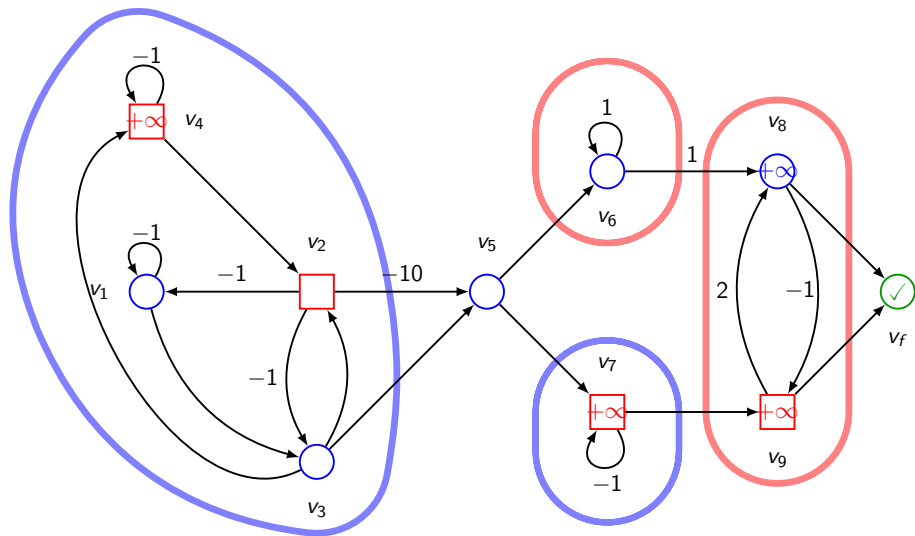
Min = ○, Max = □



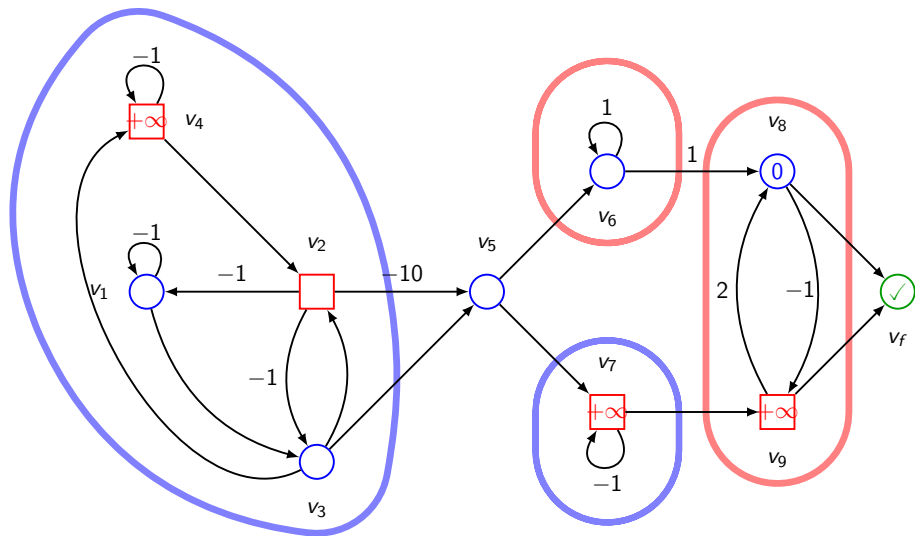
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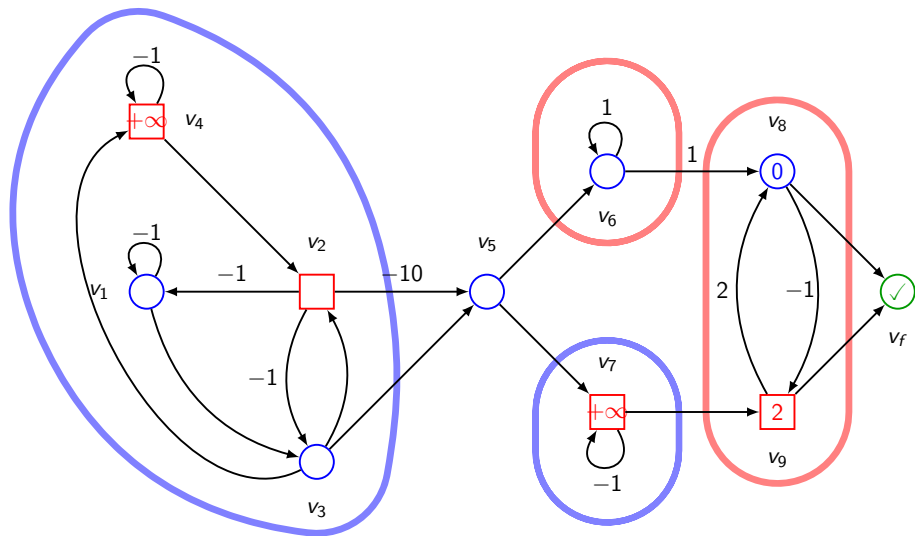
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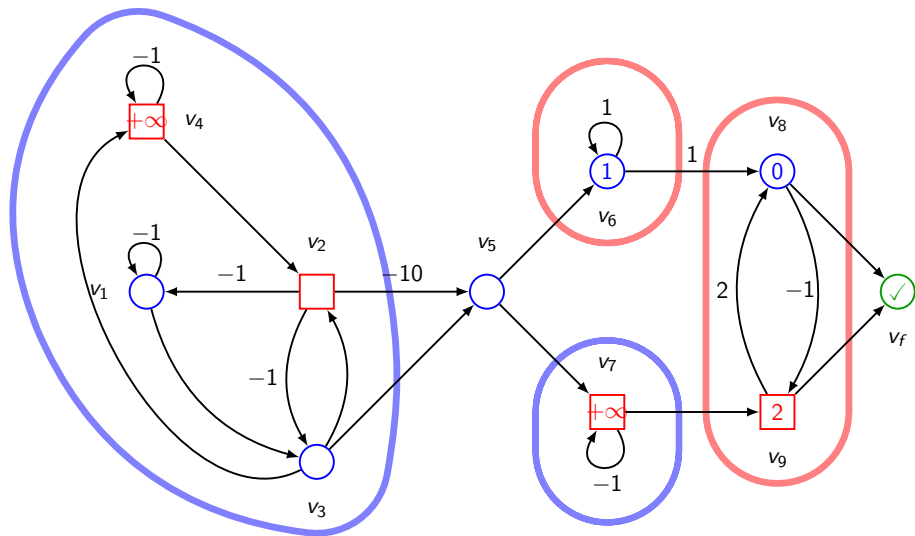
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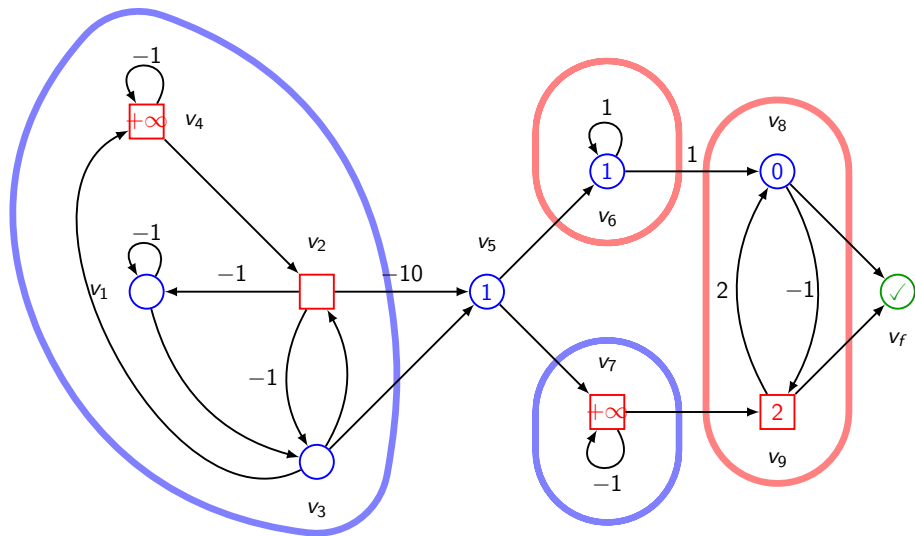
Example



Min = \circ , Max = \square



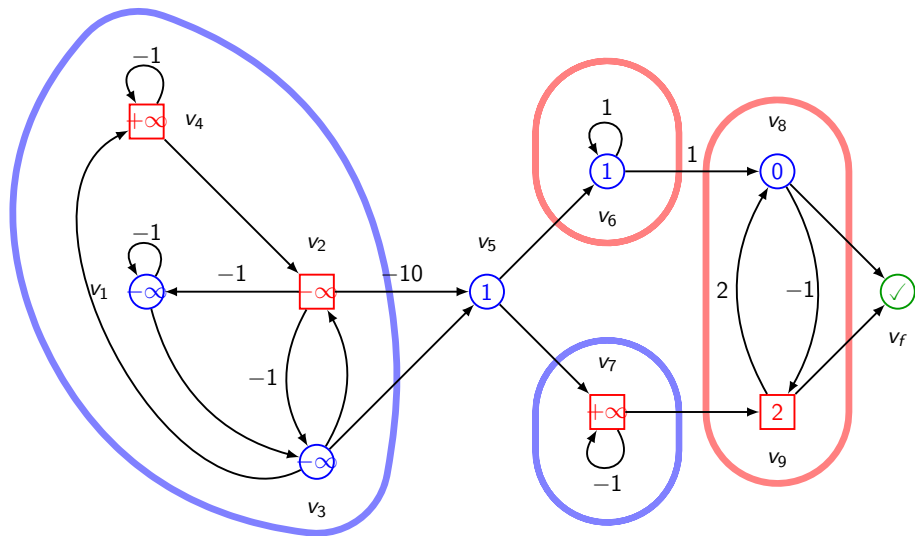
Example



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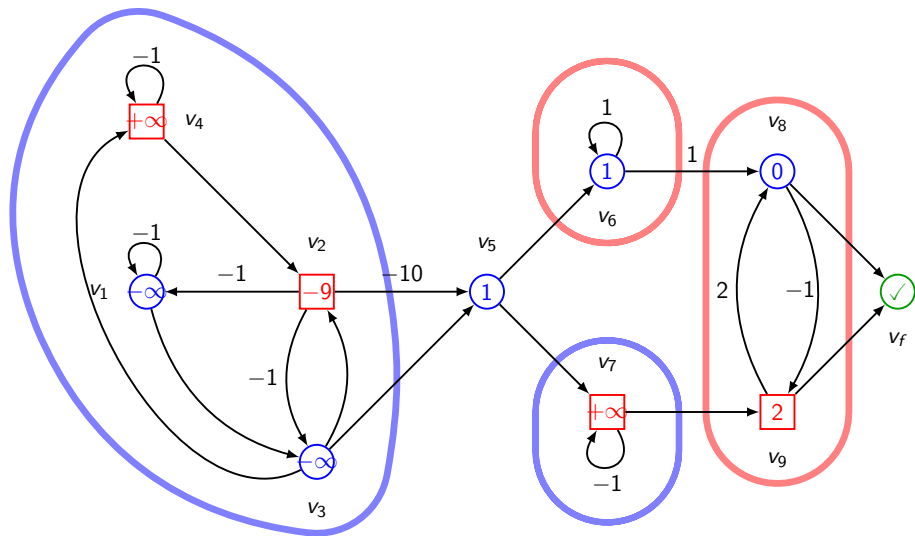
Example



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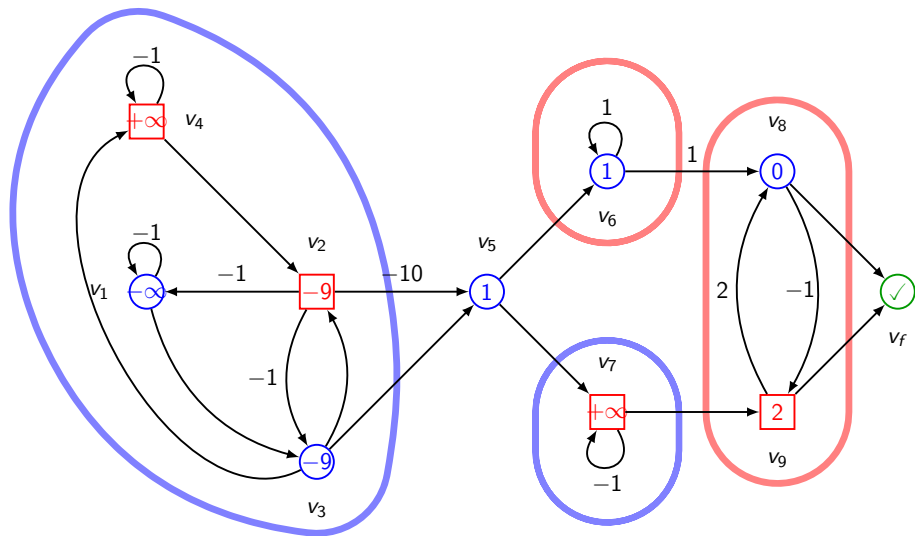
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Contribution 2: Divergent weighted timed games

Property of the underlying timed automaton:

Divergence

Every execution following a cycle of the region automaton has a total weight either ≤ -1 or ≥ 1 , i.e., no execution following a cycle has weight in $(-1, 1)$



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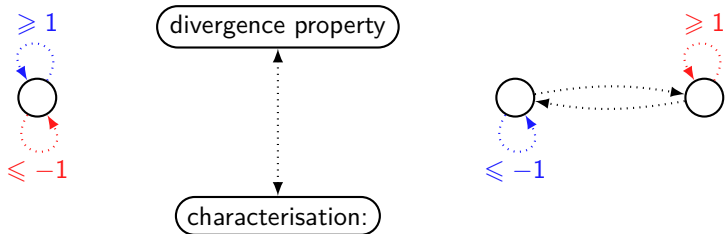
Deciding if a weighted timed game is divergent is **PSPACE**-complete

Observation

The set of weights of executions following a fixed region automaton cycle is an interval



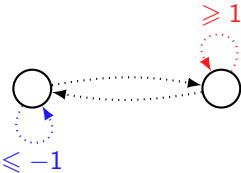
Divergent WTG analysis: use of corner-point abstraction



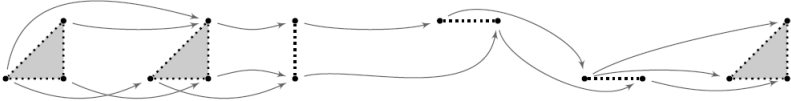
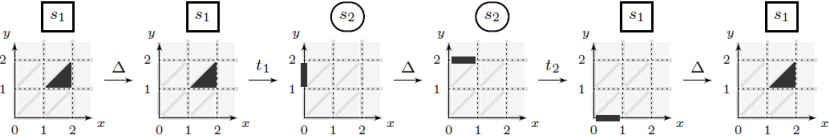
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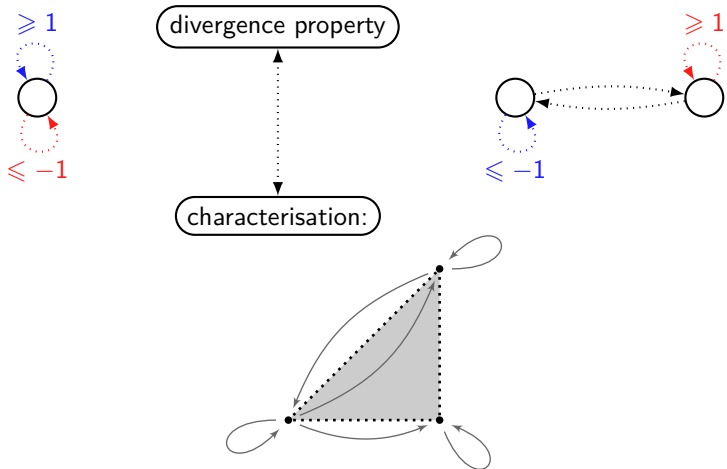
divergence property



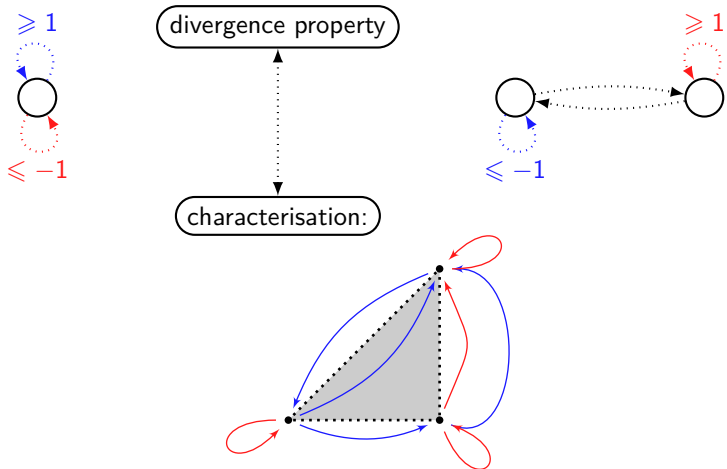
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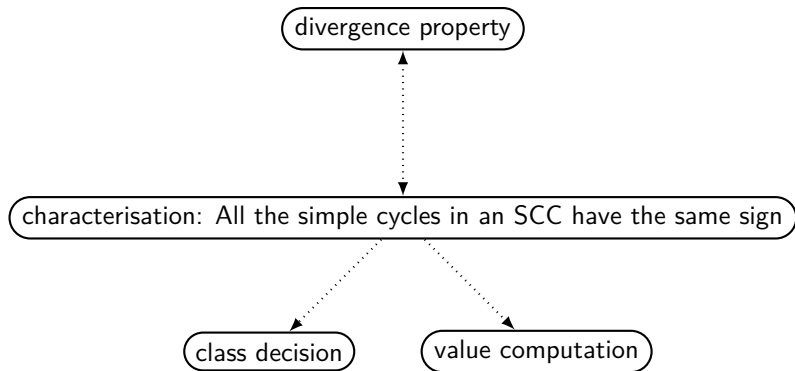
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characterisation: All the simple cycles in an SCC have the same sign



Divergent WTG analysis: use of corner-point abstraction



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- ▶ Adaptation of iterative algorithm (in the presence of negative weights too) still converges in a number of steps linear in the size of the region automaton



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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 in the size of the region automaton (initialisation with $-\infty$)



Conclusion

Value computation in weighted games:

- ▶ general case: **pseudo-polynomial** algorithm
- ▶ divergent weighted games: **P**-complete

Deciding if a weighted game is divergent: in **P**



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Value computation in weighted timed games:

- ▶ general case: value problem **undecidable**
- ▶ divergent weighted timed games: **2-exponential** algorithm

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

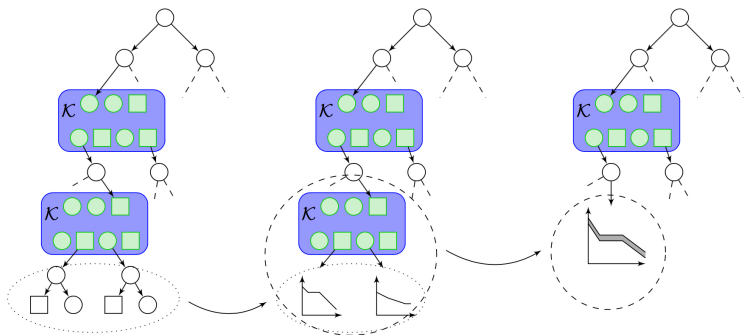


What about cycles of weight = 0?

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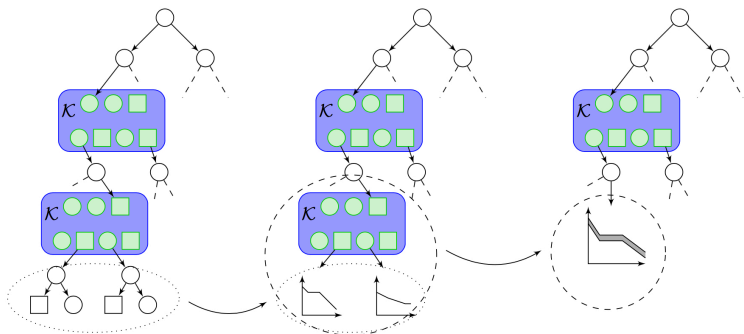
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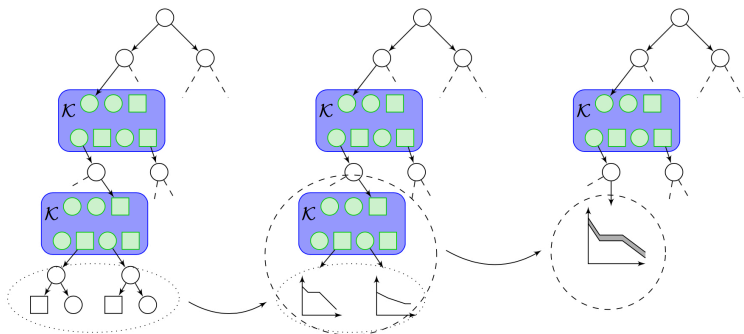
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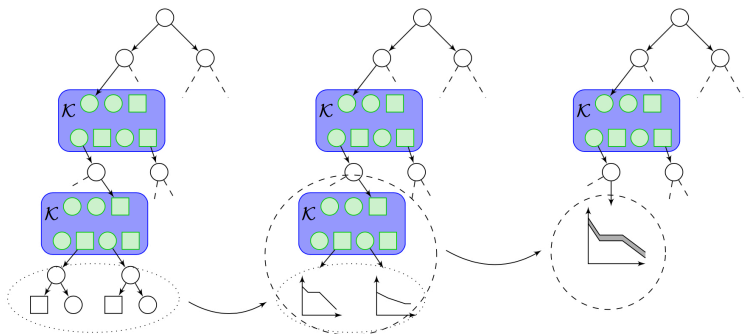
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New result

Approximation is decidable for almost-divergent WTG.

Thank you!



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