

Game Theory for Real-Time Synthesis: Decision, Approximation, and Randomness

Benjamin Monmege

Aix-Marseille Université

Habilitation à diriger des recherches, 29 avril 2022

<i>Eugène Asarin</i>	<i>Université de Paris, France (Examineur)</i>
<i>Béatrice Bérard</i>	<i>Sorbonne Université, France (Présidente)</i>
<i>Véronique Bruyère</i>	<i>Université de Mons, Belgique (Rapporteuse)</i>
<i>Marcin Jurdziński</i>	<i>University of Warwick, UK (Rapporteur)</i>
<i>Nicolas Markey</i>	<i>CNRS, Irisa, France (Rapporteur)</i>
<i>Pierre-Alain Reynier</i>	<i>Aix-Marseille Université, France (Examineur)</i>
<i>Yann Vaxès</i>	<i>Aix-Marseille Université, France (Examineur)</i>

**Formal methods
for reliable
critical software**



Code & model-checking

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Code & model-checking

**Game theory
for synthesis**



*Controller player vs.
environment player*

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*Controller player vs.
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Time constraints



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*Controller player vs.
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Time constraints



Measure quality



Methodology



Environment || Controller?? \models Specif

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Real-time requirements/environment \implies real-time controller

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Among all *valid* controllers, choose a *cheap/efficient* one

Methodology



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$\boxed{\text{Environment}} \parallel \boxed{\text{Controller??}} \models \text{Specif}$
Two-player game

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Two-player **timed** game

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Methodology

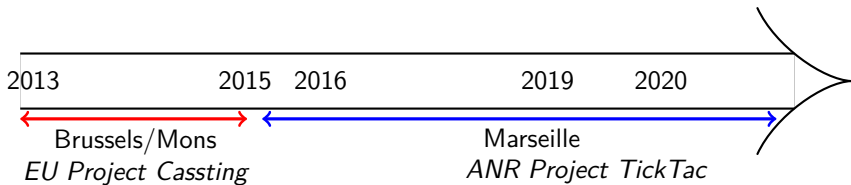


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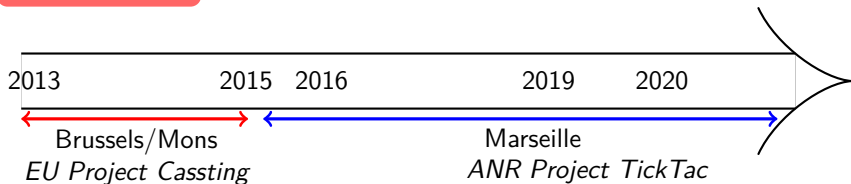
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Two-player **weighted** timed game

Production/consumption of resources: **negative weights**



Timed games & ≤ 0 weights

T. Brihaye
G. Geeraerts
S. K. Narayanan
L. Manasa
A. Trivedi

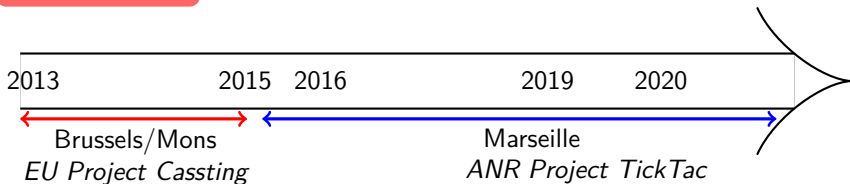


Untimed & total payoff

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1 clock

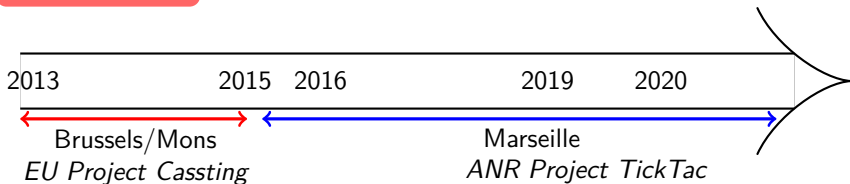
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Divergence, approximation, robustness

D. Busatto-Gaston (PhD)
P.-A. Reynier
O. Sankur

2013

2015

2016

2019

2020

Brussels/Mons
EU Project Cassting

Marseille
ANR Project TickTac

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MITL

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M. Estiévenart
G. Geeraerts
H.-M. Ho
A. Milchior
N. Sznajder

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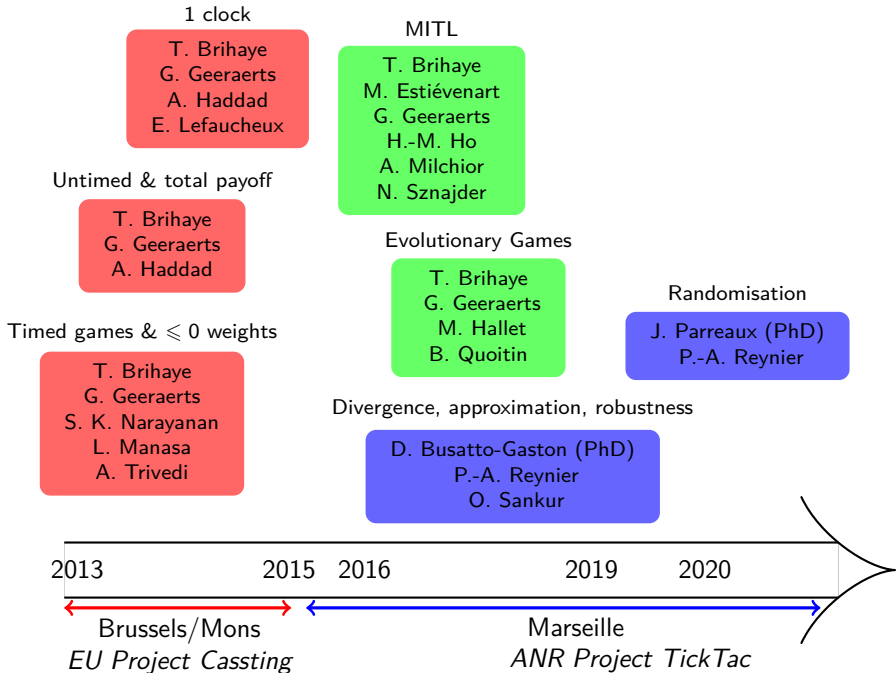
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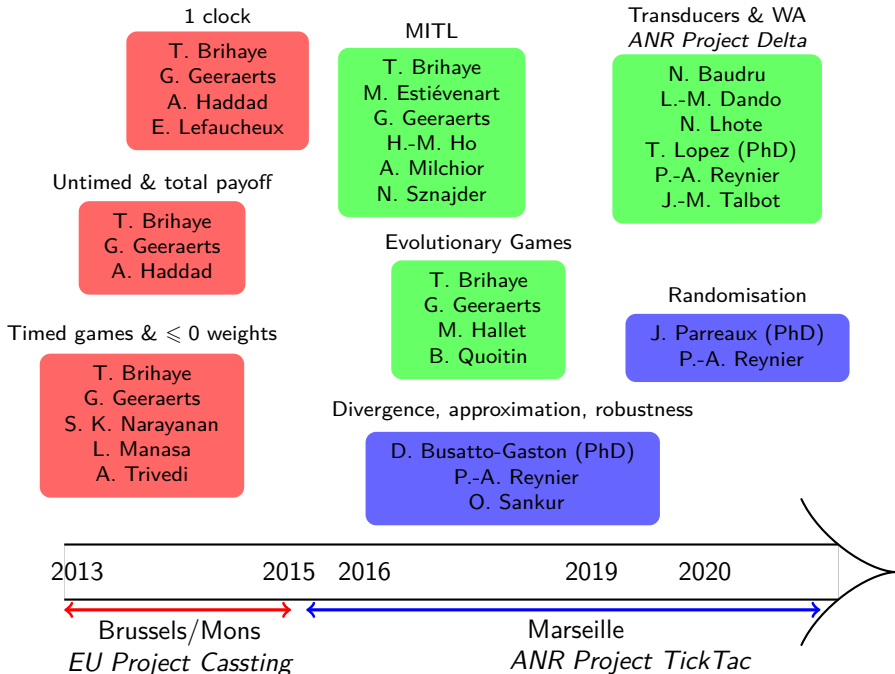
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Brussels/Mons
EU Project Casting

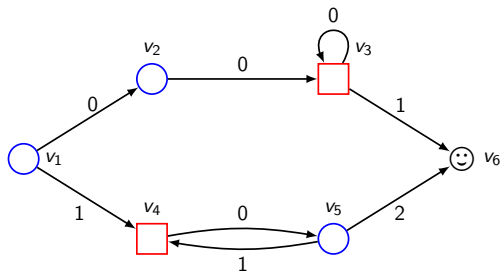
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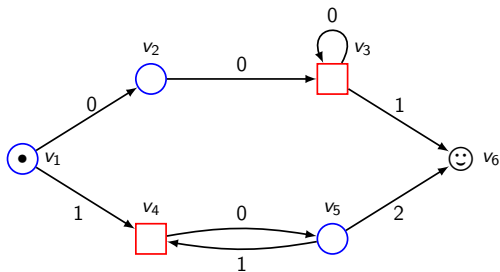
Part I : Weighted games

Weighted games



Weighted graph with
vertices partitioned between
2 players
+ reachability objective

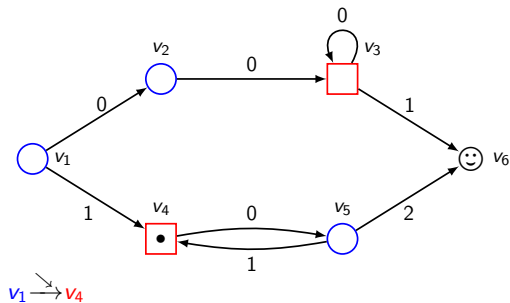
Weighted games



v_1

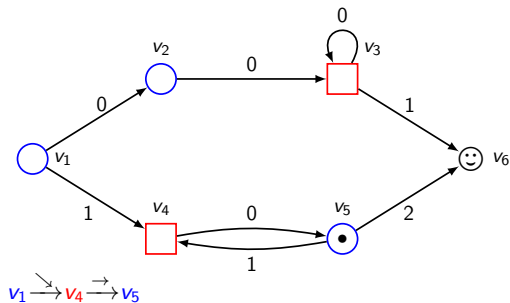
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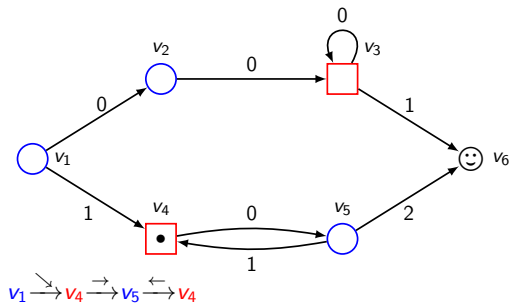
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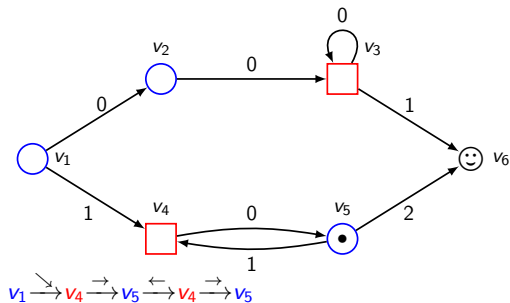
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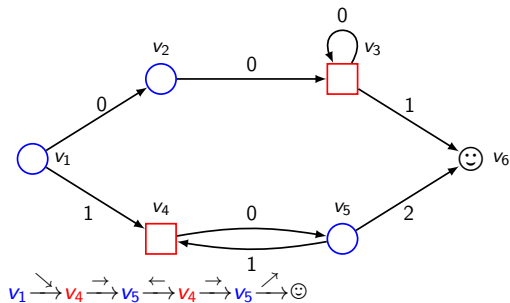
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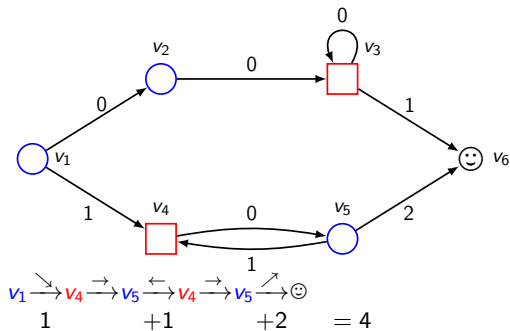
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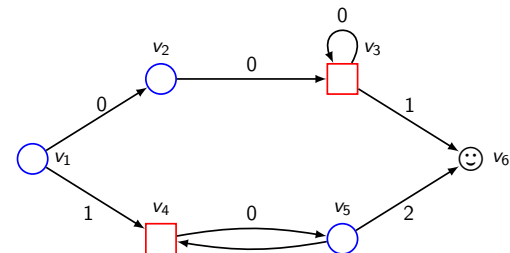
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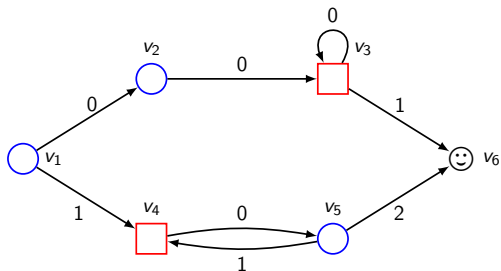
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$$v_1 \xrightarrow{1} v_4 \xrightarrow{1} v_5 \xrightarrow{1} v_4 \xrightarrow{1} v_5 \xrightarrow{2} \text{☺} = 4$$

$$v_1 \xrightarrow{0} v_2 \xrightarrow{0} v_3 \xrightarrow{0} v_3 \xrightarrow{0} v_3 \dots = +\infty \quad (\text{☺ not reached})$$

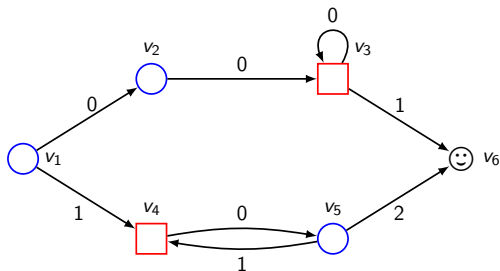
Weight of a path: $\begin{cases} +\infty & \text{if } \text{☺} \text{ not reached} \\ \text{total weight until } \text{☺} & \text{otherwise} \end{cases}$

Strategies and objectives



Strategy for a player: map finite executions to the transition to fire

Strategies and objectives

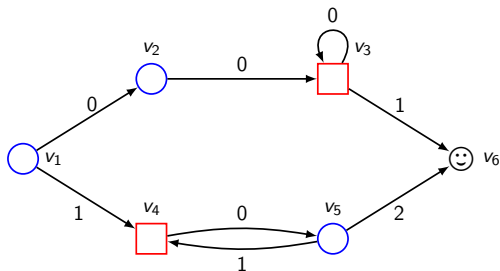


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Objective of player \circ : reach ☺ **and** minimise the weight

Objective of player \square : avoid ☺ **or, if not possible**, maximise the weight

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Main object of interest:

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

What weight can players guarantee? Following which strategies?

State of the art

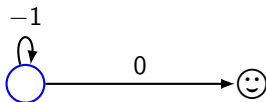
- ▶ one-player: shortest path in a weighted graph... polynomial algo.

State of the art

- ▶ one-player: shortest path in a weighted graph... **polynomial algo.**
- ▶ two players, ≥ 0 weights: **polynomial algo.**
(Khachiyan, Boros, Borys, Elbassioni, Gurvich, Rudolf, and Zhao 2008)

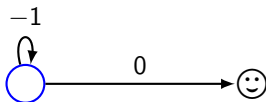
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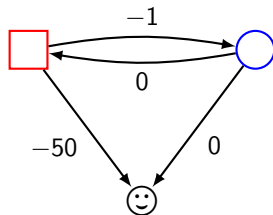
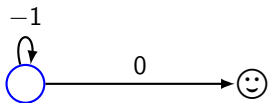
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- ▶ Value $-\infty$: detection is as hard as solving parity games
(**NP** \cap **co-NP**)

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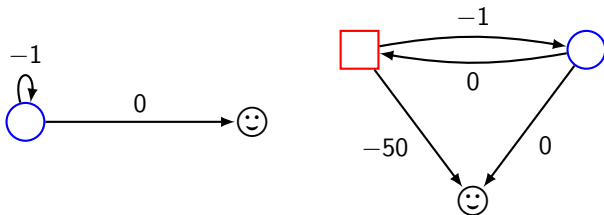
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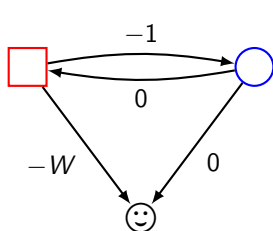
- ▶ Value $-\infty$: detection is as hard as solving parity games
(**NP** \cap **co-NP**)
- ▶ \circ needs memory

Pseudo-polynomial time algorithm

Joint work with T. Brihaye, G. Geeraerts and A. Haddad

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

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



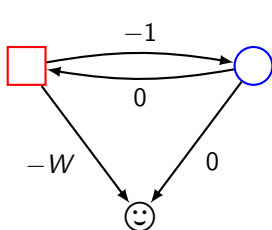
horizon 0: \square \circ
 $+\infty$ $+\infty$

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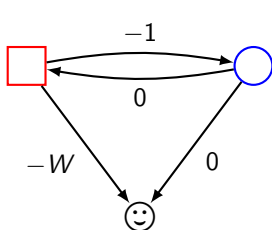
	□	○
horizon 0:	$+\infty$	$+\infty$
horizon 1:	$+\infty$	0

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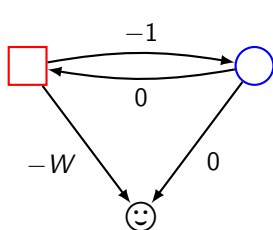
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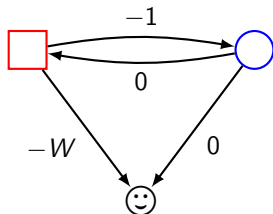
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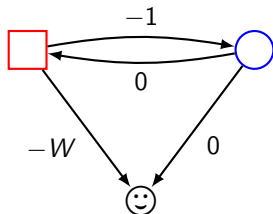
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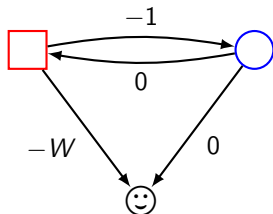
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...
horizon $2W + 1$:	$-W$	$-W$

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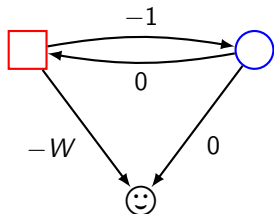
	□	○	
horizon 0:	$+\infty$	$+\infty$	↑ strategy of ○
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horizon $2W + 2$:	$-W$	$-W$	

Theorem:

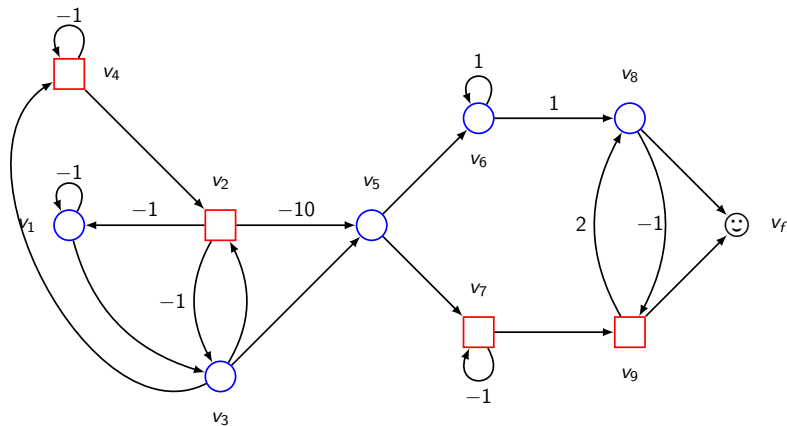
We can compute in pseudo-polynomial time the value of a weighted game, as well as optimal strategies: ○ may require (pseudo-polynomial) memory to play optimally, □ has optimal memoryless strategy.

Large polynomial fragment: divergent weighted games

Joint work with D. Busatto-Gaston and P.-A. Reynier

Divergence property (in the underlying graph):

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



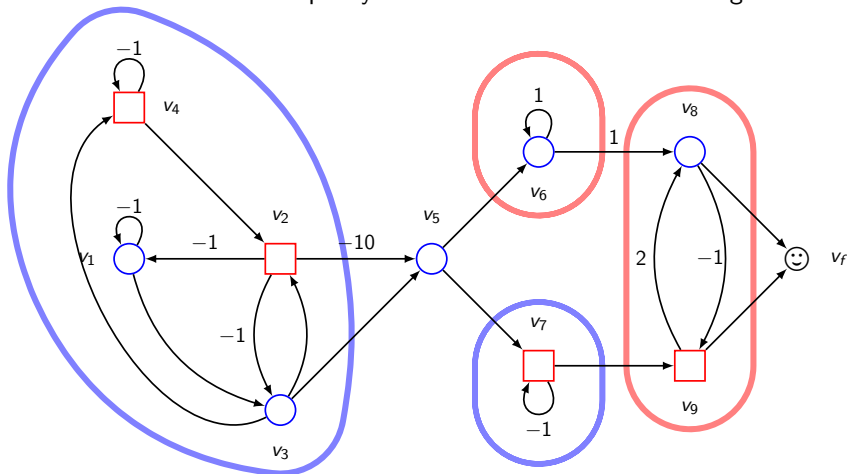
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Characterisation: all the simple cycles of an SCC have the same sign



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Deciding if a weighted game is divergent is in PTIME.

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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.

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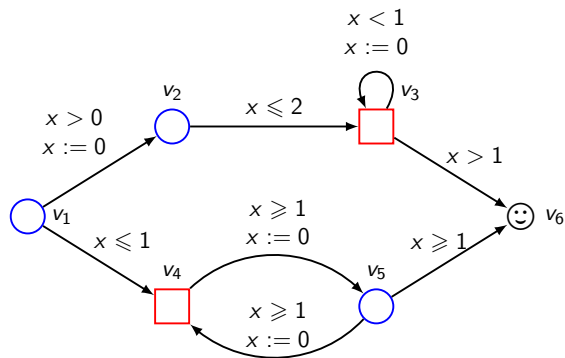
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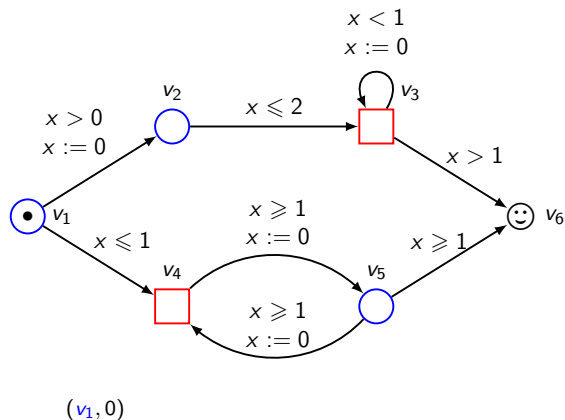
Part II : Weighted **timed** games

Weighted timed games



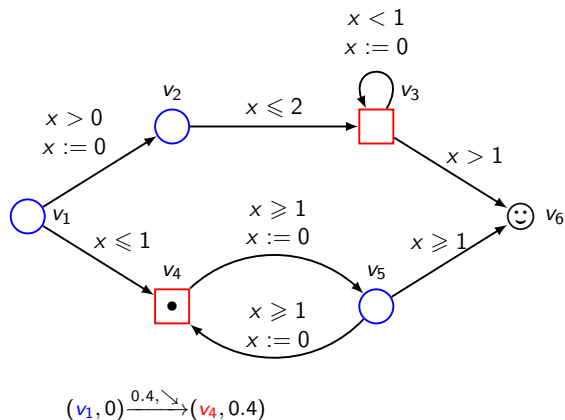
Timed automaton with
vertices partitioned between
2 players
+ reachability objective

Weighted timed games



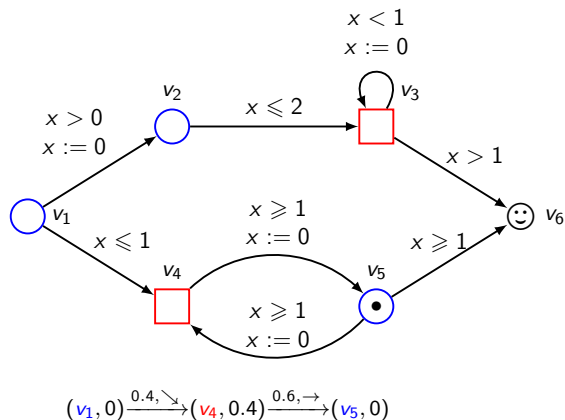
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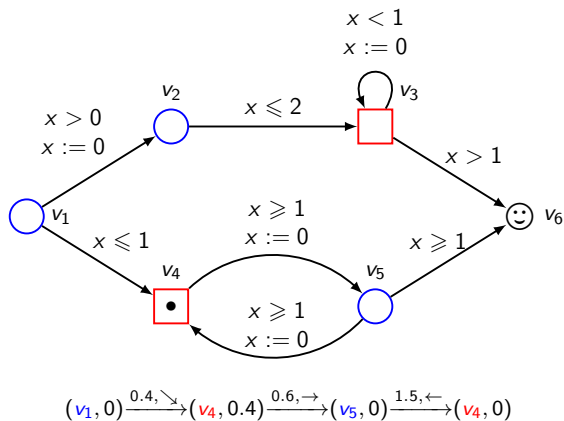
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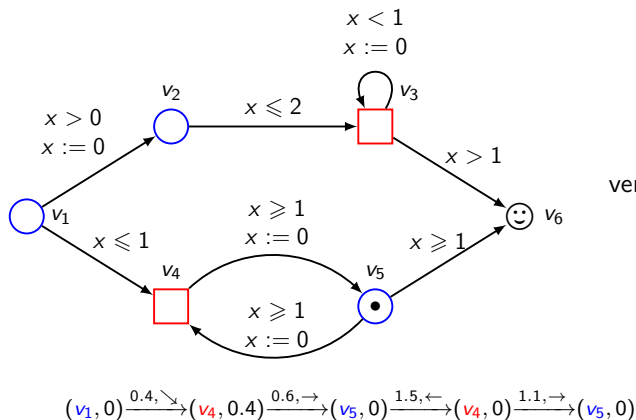
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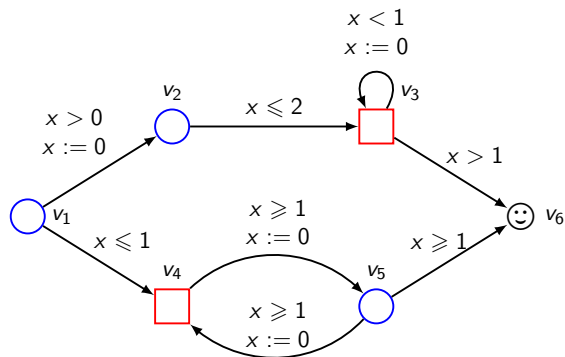
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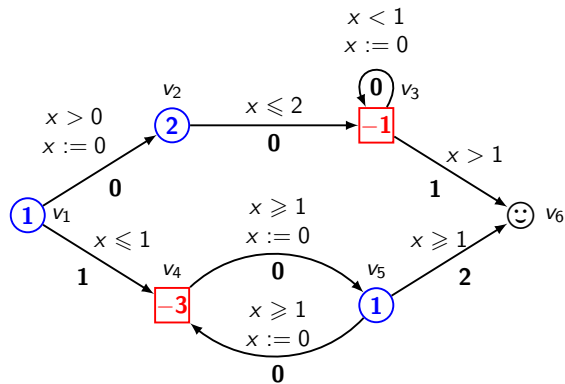
Weighted timed games



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$$(v_1, 0) \xrightarrow{0.4, \searrow} (v_4, 0.4) \xrightarrow{0.6, \rightarrow} (v_5, 0) \xrightarrow{1.5, \leftarrow} (v_4, 0) \xrightarrow{1.1, \rightarrow} (v_5, 0) \xrightarrow{2, \nearrow} (\odot, 2)$$

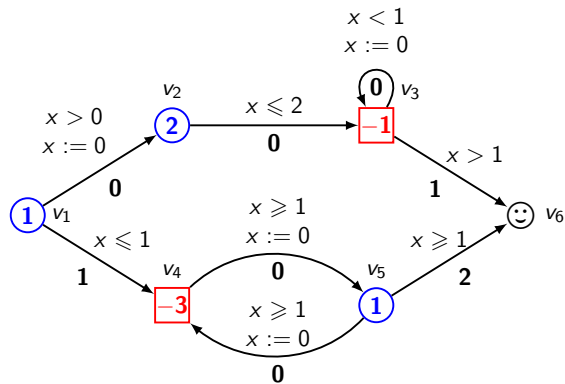
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Timed automaton with
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 + discrete weights on
 transitions

$$\begin{aligned}
 (v_1, 0) &\xrightarrow[1 \times 0.4 + 1]{0.4, \searrow} (v_4, 0.4) \xrightarrow[-3 \times 0.6 + 0]{0.6, \rightarrow} (v_5, 0) \xrightarrow[+1 \times 1.5 + 0]{1.5, \leftarrow} (v_4, 0) \xrightarrow[-3 \times 1.1 + 0]{1.1, \rightarrow} (v_5, 0) \xrightarrow[+1 \times 2 + 2]{2, \nearrow} (\odot, 2) = 1.8
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Weighted timed games



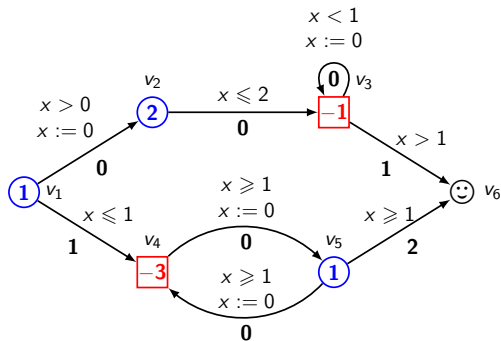
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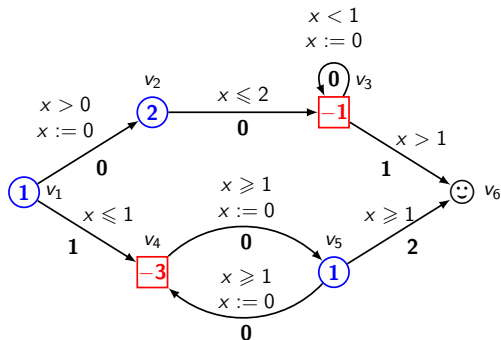
Weight of an execution : $\begin{cases} +\infty & \text{if } \odot \text{ not reached} \\ \text{total weight until } \odot & \text{otherwise} \end{cases}$

Strategies and objectives



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

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

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

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Decision problem: \exists a strategy of \circ reaching \odot with a weight $\leq K$?

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- ▶ Decidability results for WTGs with arbitrary weights?



State of the art: one clock, ≥ 0 weights

(Fearnley, Ibsen-Jensen, and Savani 2020): PSPACE-hard

(Bouyer, Larsen, Markey, and Rasmussen 2006; Rutkowski 2011; Hansen, Ibsen-Jensen, and Miltersen 2013): exponential time algo

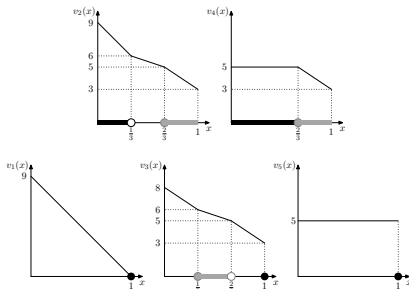
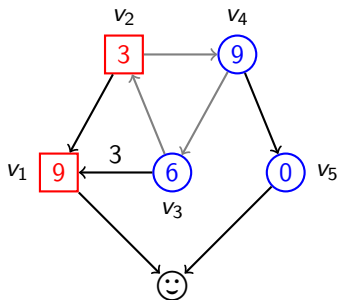
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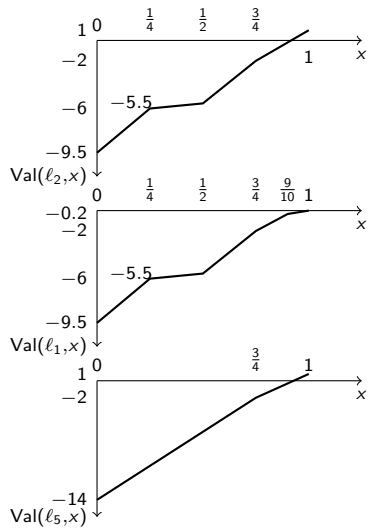
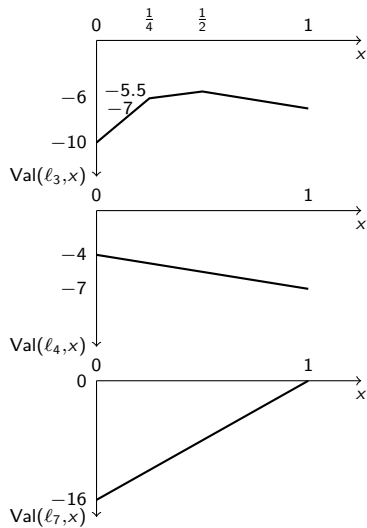
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- ▶ for simple WTGs: compute value functions $\text{Val}(v, x)$.

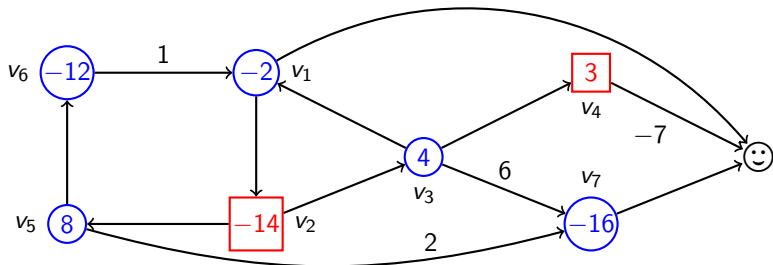


Simple WTGs with arbitrary weights



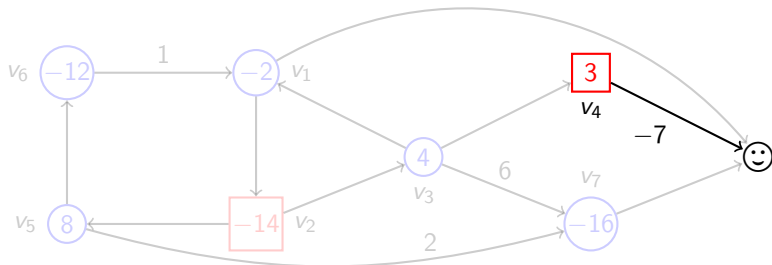
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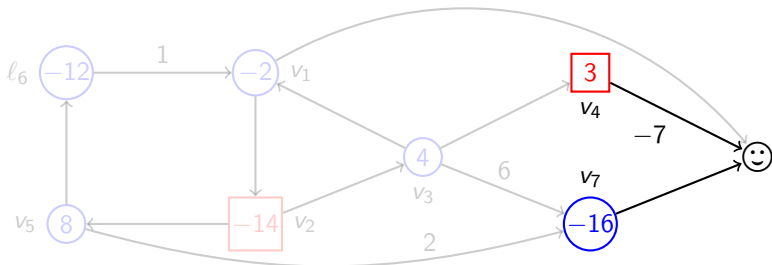
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$$\text{Val}(v_4, x) = \sup_{0 \leq t \leq 1-x} 3t - 7 = 3(1-x) - 7 = -3x - 4$$

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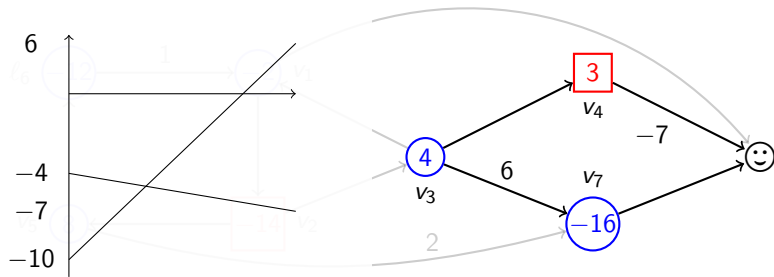


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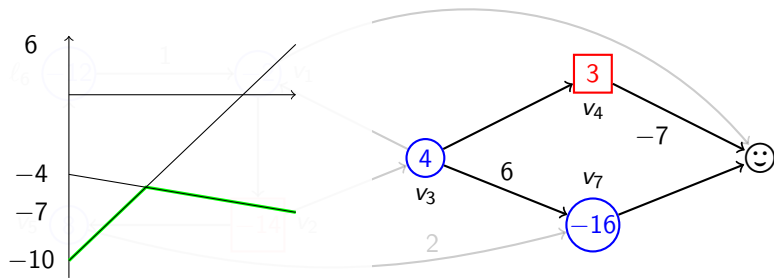


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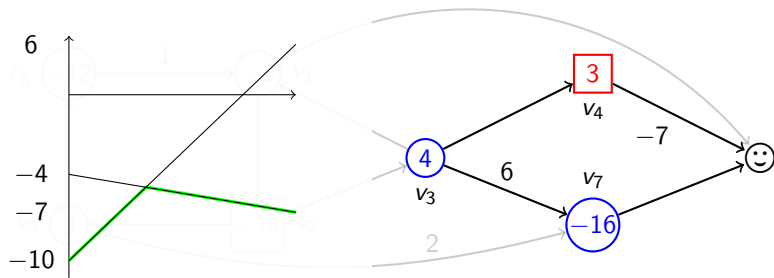
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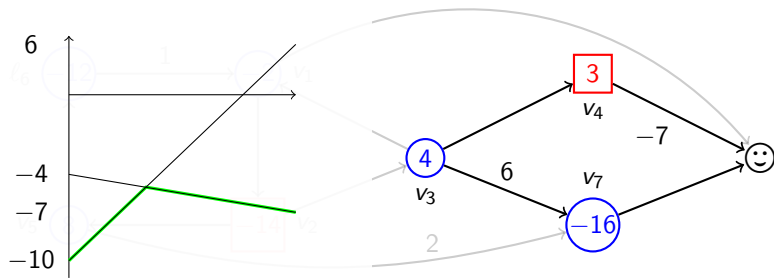
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Theorem:

For every simple WTG, all value functions are piecewise affine, with at most an exponential number of cutpoints, and can be computed in exponential time.

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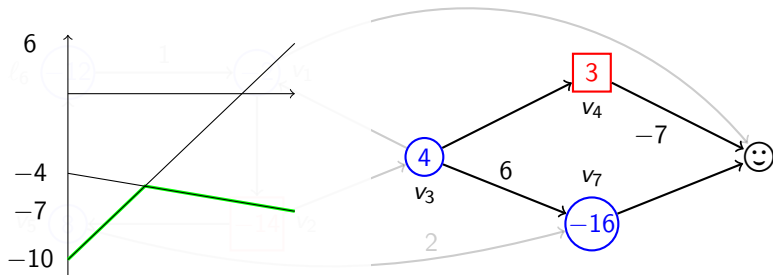
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Theorem: **NEW!**

For every simple WTG, all value functions are piecewise affine, with at most a **pseudo-polynomial** number of cutpoints, and can be computed in **pseudo-polynomial** time.

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For general 1-clock WTGs?

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

One-clock WTG with arbitrary weights

NEW!

Joint work with J. Parreaux and P.-A. Reynier

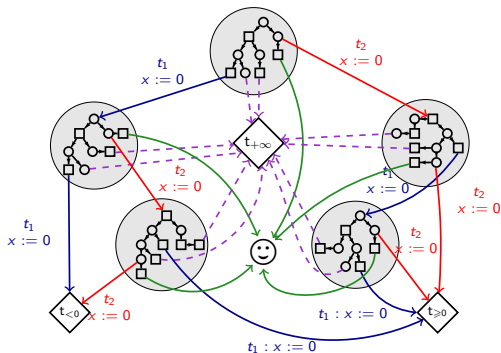
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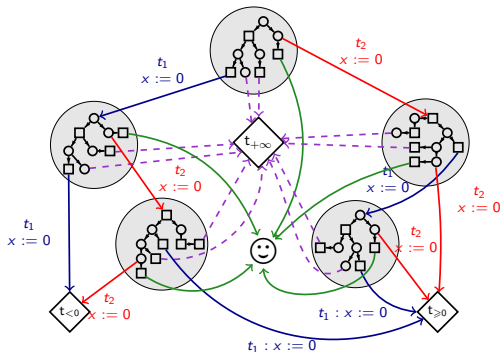


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Theorem:

For every 1-clock WTG, all value functions can be computed in time exponential in the number of locations and in the largest transition weight, and polynomial in other weights.



State of the art: ≥ 0 weights

≥ 0 weights and strictly non-Zeno-cost cycles: 2-exp algo

(Bouyer, Cassez, Fleury, and Larsen 2004; Alur, Bernadsky, and Madhusudan 2004)

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

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

Extension to negative weights

Joint work with D. Busatto-Gaston and P.-A. Reynier

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Theorem:

The value problem on divergent WTG is in **3-EXP**, and is **EXP**-hard.

What about cycles of weight = 0?

- ▶ Adding cycles of weight = 0 to divergent WTG: **undecidable** but *approximable* (Bouyer, Jaziri, and Markey 2015)

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Almost-divergent WTG: every SCC of the region automaton is

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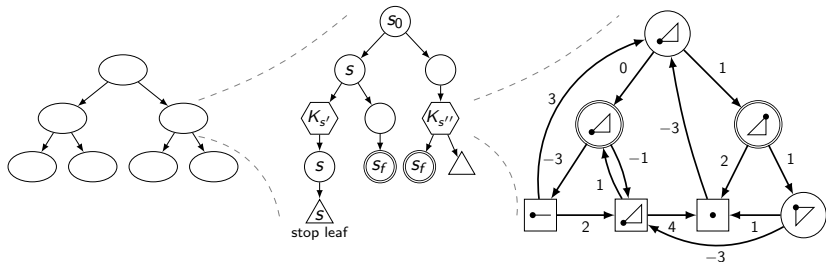
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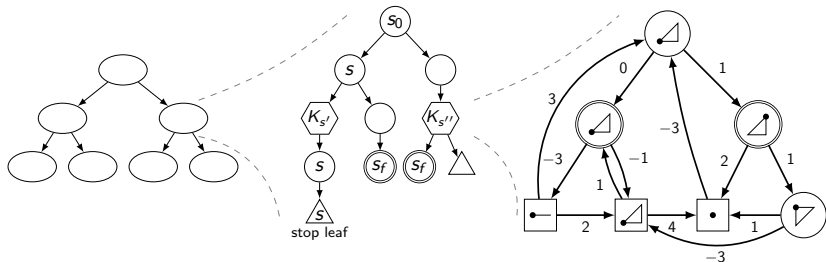
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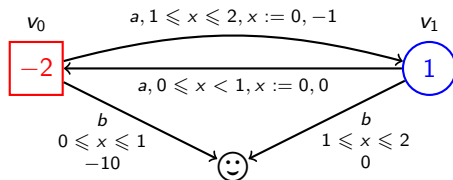
Approximation is decidable for almost-divergent WTGs: (semi-)symbolic algorithm that does not rely on an a-priori discretisation of the regions with a fixed granularity $1/N$.

Part III : Trade memory for randomisation



How to define stochastic strategies?

(Bertrand, Bouyer, Brihaye, Menet, Baier, Grösser, and Jurdziński 2014)

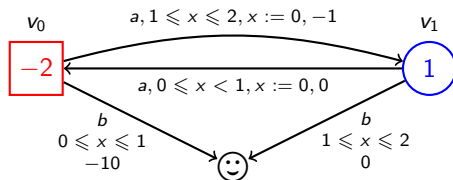


Deterministic strategy

Choose an edge and a delay

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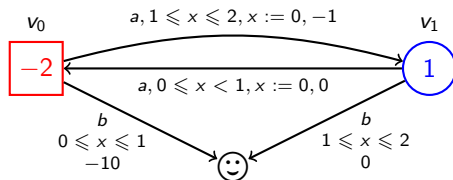
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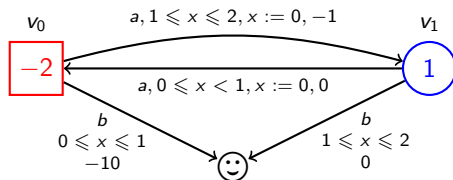
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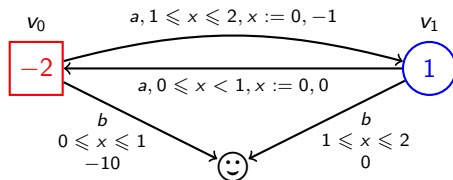
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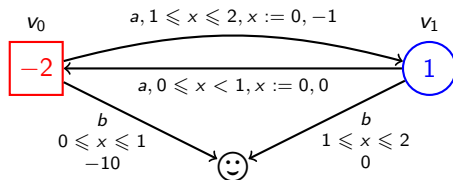
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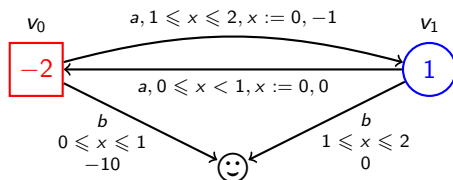
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Choose between a or b with $\mathcal{B}(\frac{1}{2})$

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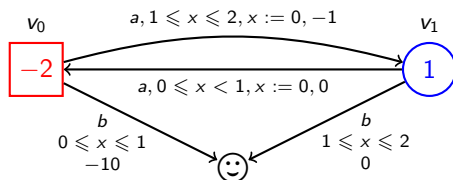
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► a : choose t with $\mathcal{U}([0, 1[)$

How to define stochastic strategies?

(Bertrand, Bouyer, Brihaye, Menet, Baier, Grösser, and Jurdziński 2014)



Deterministic strategy

Choose an edge and a delay

$\text{In}(v_1, 0)$

Choose a with $t = \frac{1}{3}$

Probabilistic strategy

Distribution over possible choices

1. Edge: finite distribution
2. Delay: infinite distribution

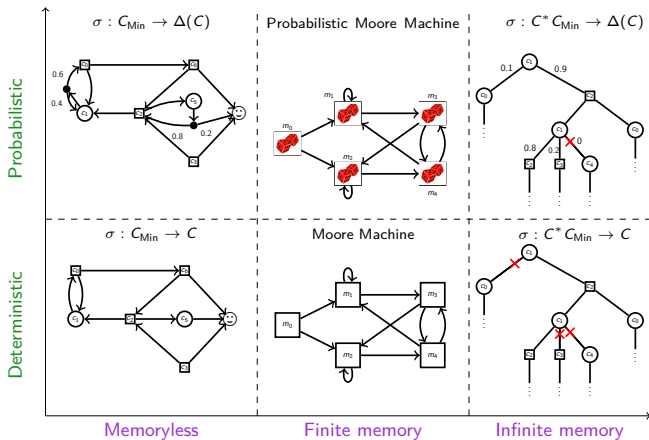
$\text{In}(v_1, 0)$

Choose between a or b with $\mathcal{B}(\frac{1}{2})$

- ▶ a : choose t with $\mathcal{U}([0, 1[)$
- ▶ b : choose $t = 1.5$

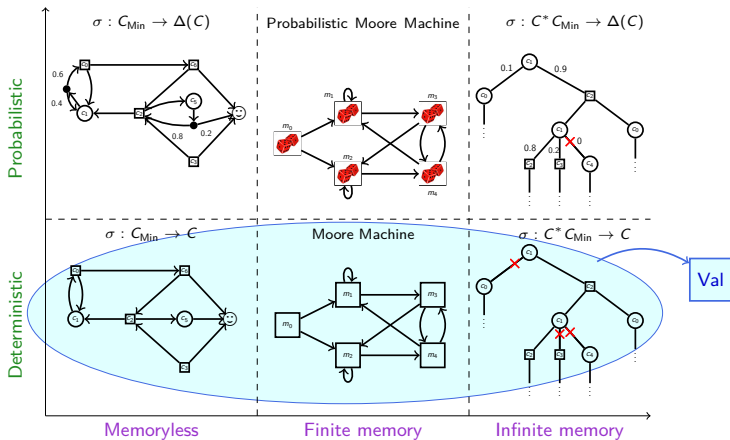
Trade memory for randomisation

Joint work with J. Parreaux and P.-A. Reynier



Trade memory for randomisation

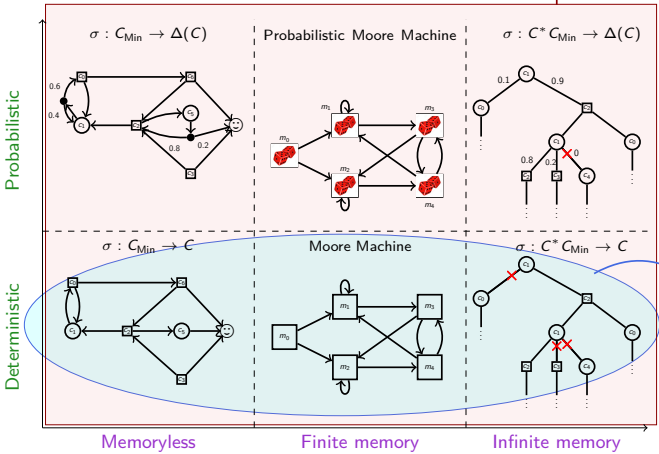
Joint work with J. Parreaux and P.-A. Reynier



Trade memory for randomisation

Joint work with J. Parreaux and P.-A. Reynier

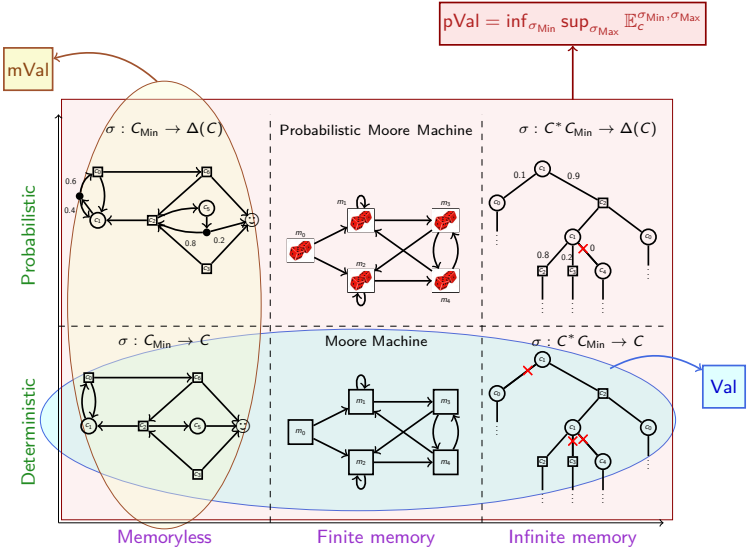
$$pVal = \inf_{\sigma_{Min}} \sup_{\sigma_{Max}} \mathbb{E}_c^{\sigma_{Min}, \sigma_{Max}}$$



Val

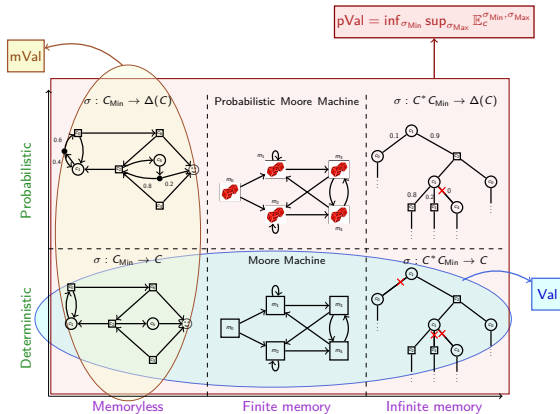
Trade memory for randomisation

Joint work with J. Parreaux and P.-A. Reynier



Trade memory for randomisation

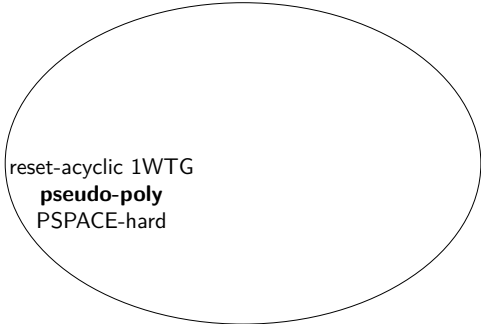
Joint work with J. Parreaux and P.-A. Reynier



Theorem:

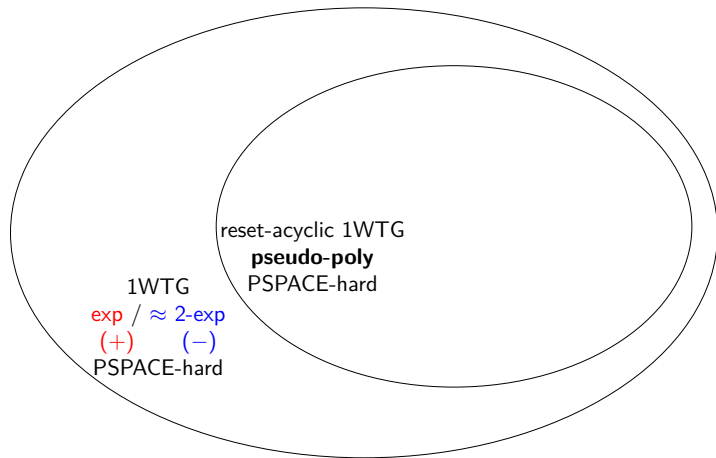
$\text{Val} = p\text{Val} = m\text{Val}$ in weighted (untimed) games and in divergent WTG.

Conclusion

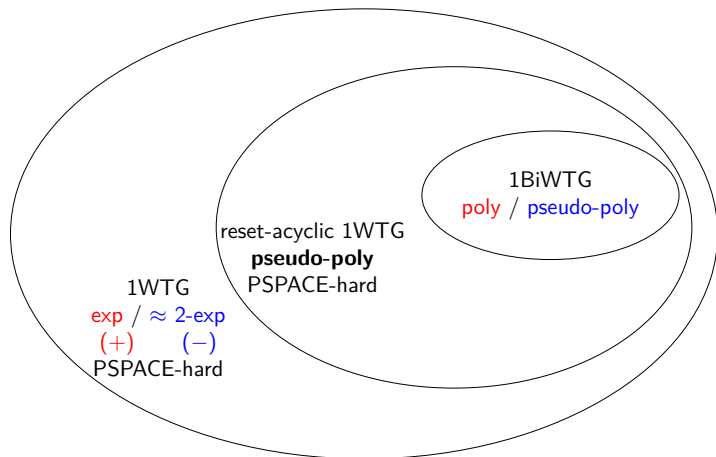


reset-acyclic 1WTG
pseudo-poly
PSPACE-hard

Conclusion

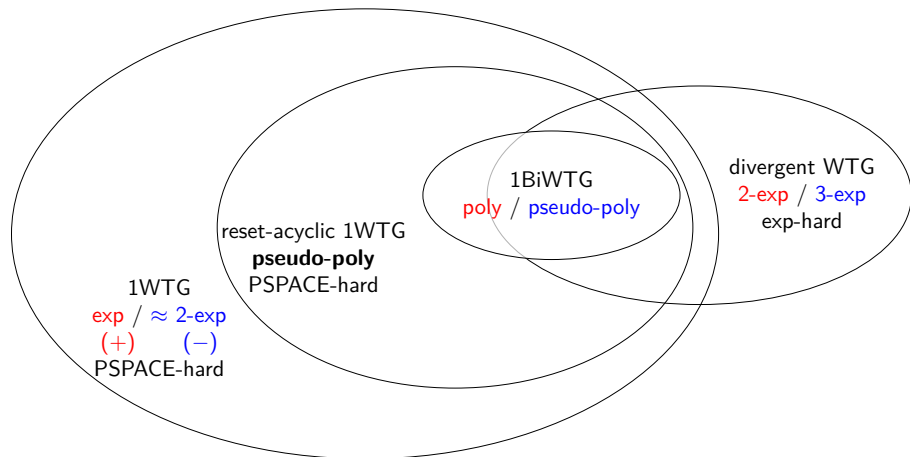


Conclusion

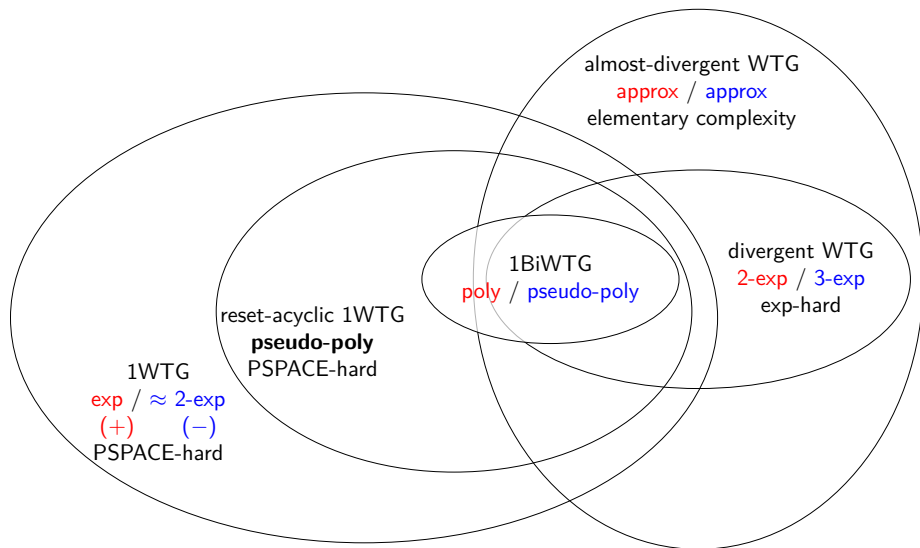


Joint work with T. Brihaye, G. Geeraerts, S. K. Narayanan, L. Manasa and A. Trivedi

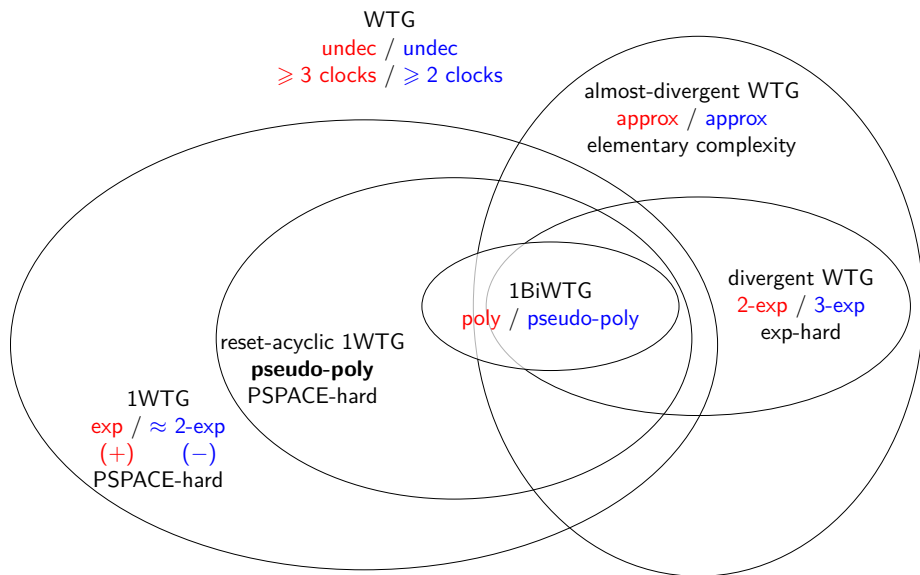
Conclusion



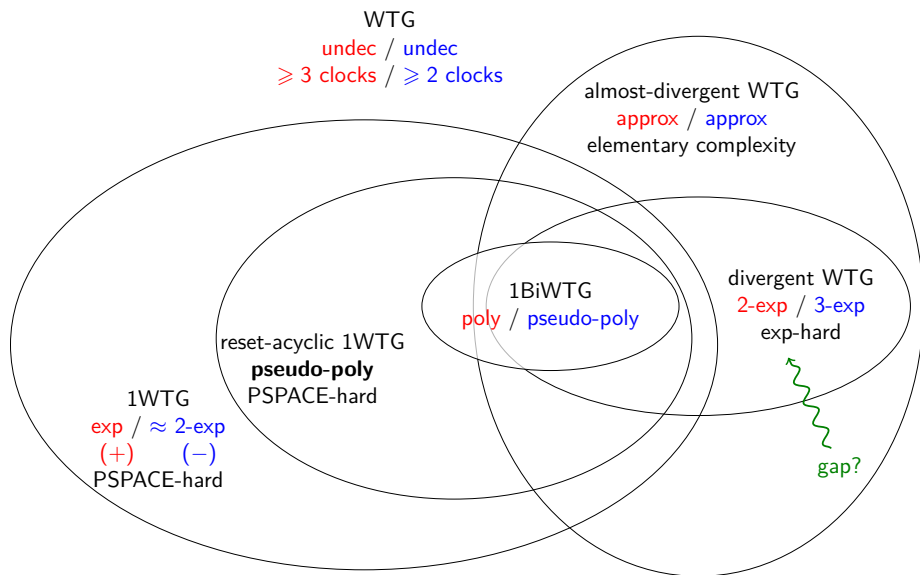
Conclusion



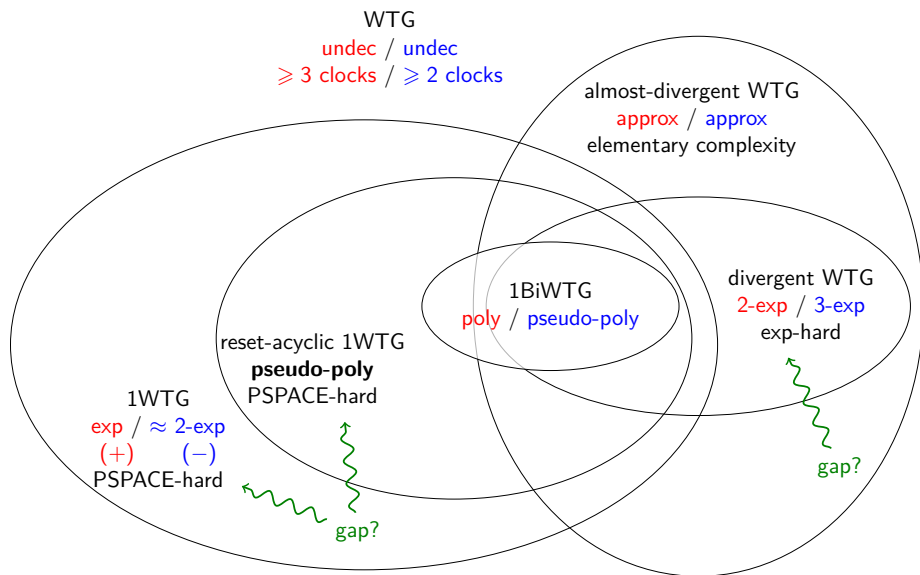
Conclusion



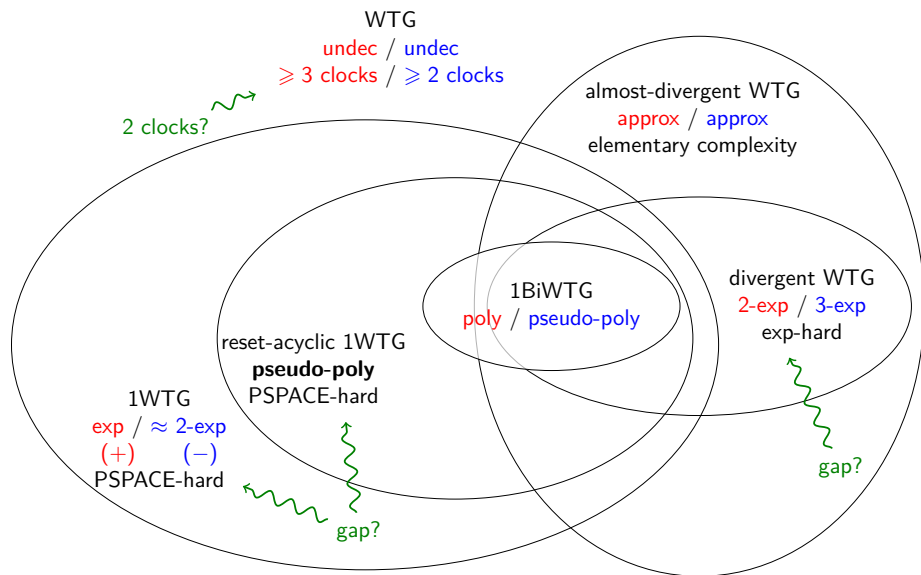
Conclusion



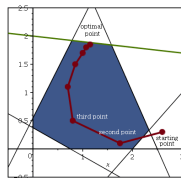
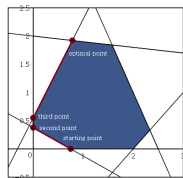
Conclusion



Conclusion

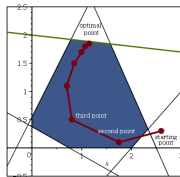
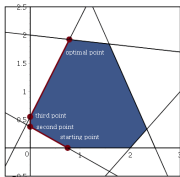


Perspectives

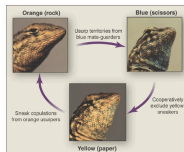


Poly-time algorithms in weighted games

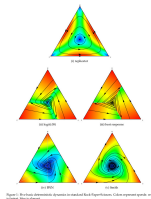
Perspectives



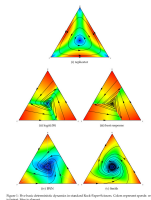
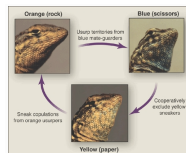
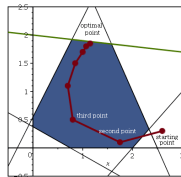
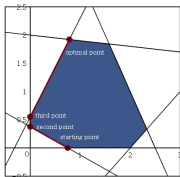
Poly-time algorithms in weighted games



Evolutionary game theory on graphs



Perspectives



Poly-time algorithms in weighted games

Evolutionary game theory on graphs



Play with less visibility:

- ▶ robustness to environmental perturbations
- ▶ randomisation with interval of delays
- ▶ incomplete information

Appendix

Case study

Example of divergent weighted game

Region and corner-point abstractions

1-clock Bi-WTGs

Bounding the number of resets needed to solve 1-clock WTGs is not easy


Randomisation emulates memory

Case study

Peak-hour 

15 c€/kWh

rate: total power \times 15 c€/h

Offpeak-hour 

12 c€/kWh

total power \times 12 c€/h

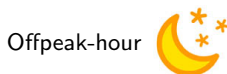
states to record which device is on/off: computation of the total power

Case study



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

Power consumption:

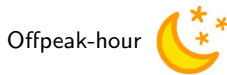
-  100W (1.5 c€/h in peak-hour, 1.2 c€/h in offpeak-hour)
-  2500W (37.5 c€/h in peak-hour, 30 c€/h in offpeak-hour)
-  2000W (24 c€/h in offpeak-hour)

Case study



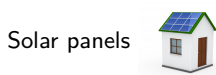
15 c€/kWh

rate: total power \times 15 c€/h



12 c€/kWh

total power \times 12 c€/h



Reselling: 20 c€/kWh

-0.5×20 c€/h

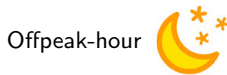
states to record which device is on/off: computation of the total power

Case study



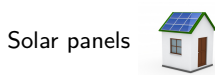
15 c€/kWh

rate: total power \times 15 c€/h



12 c€/kWh



total power \times 12 c€/h



Reselling: 20 c€/kWh

-0.5×20 c€/h

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

Environment: user profile, weather profile  / 

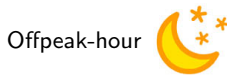
Controller: chooses contract (discrete cost for the monthly subscription) and exact consumption (what, when...)

Case study



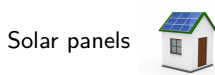
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Environment: user profile, weather profile  / 

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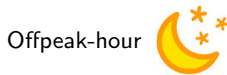
Goal: optimise the energy consumption based on the cost

Case study



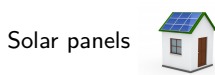
15 c€/kWh

rate: total power \times 15 c€/h



12 c€/kWh



total power \times 12 c€/h



Reselling: 20 c€/kWh

-0.5×20 c€/h

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...)

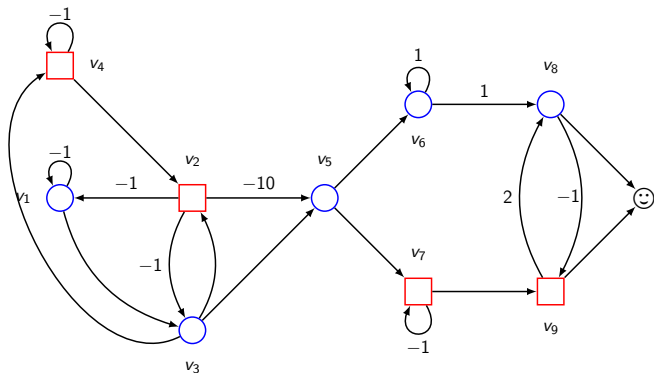
Goal: optimise the energy consumption based on the cost

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

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

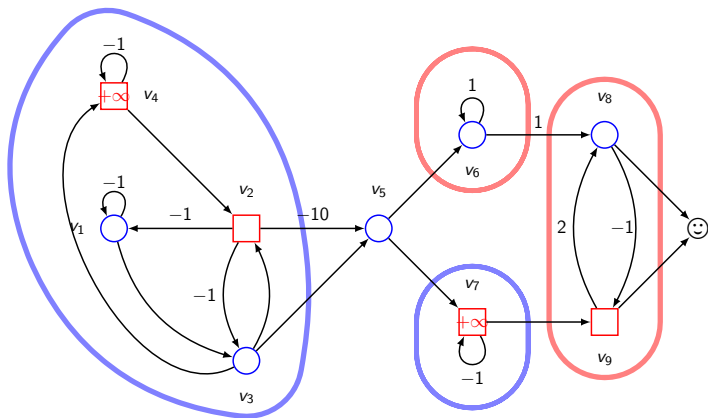
Solution 3: allow for *randomisation* in the behaviours?

Example of divergent weighted game



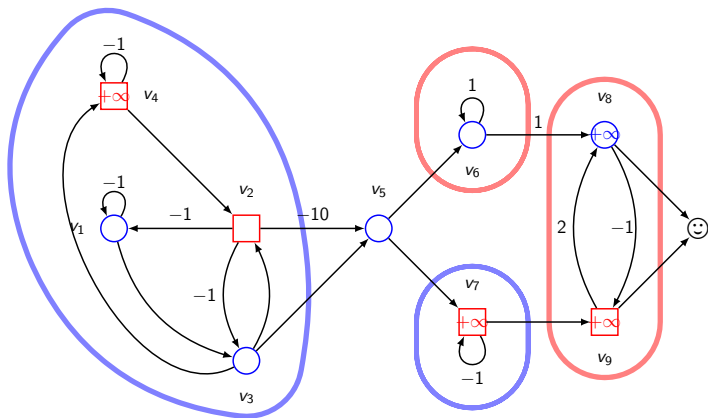
Min = ○, Max = □

Example of divergent weighted game



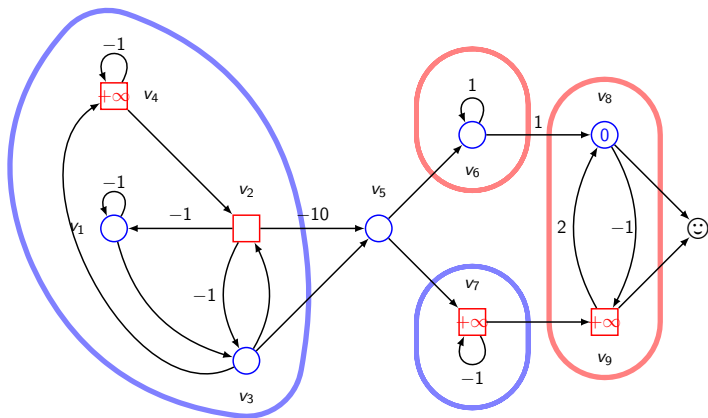
Min = ○, Max = □

Example of divergent weighted game



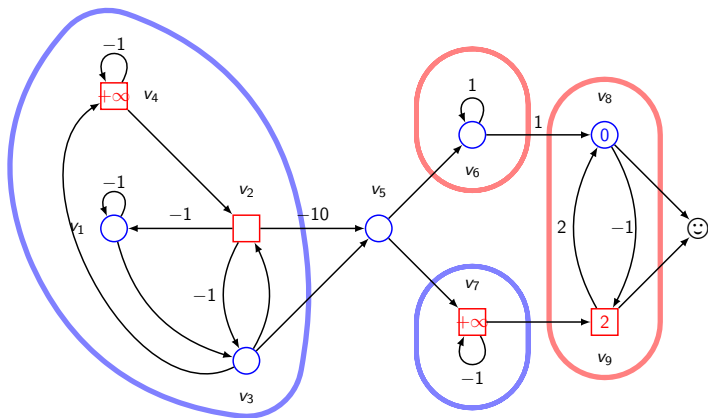
Min = ○, Max = □

Example of divergent weighted game



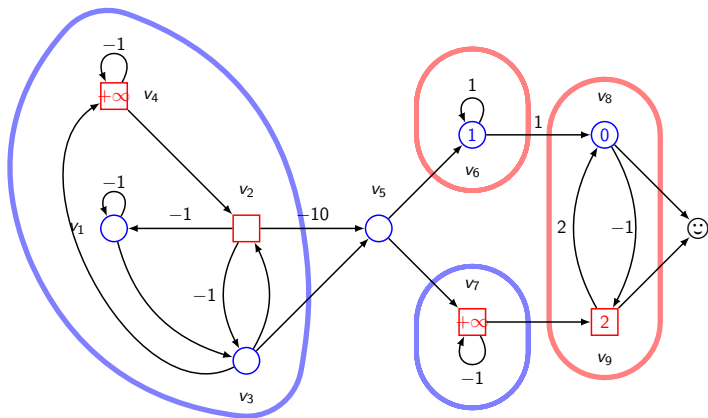
Min = ○, Max = □

Example of divergent weighted game

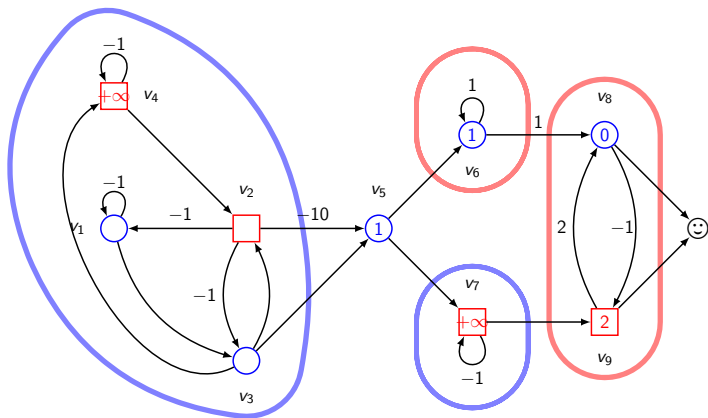


Min = ○, Max = □

Example of divergent weighted game

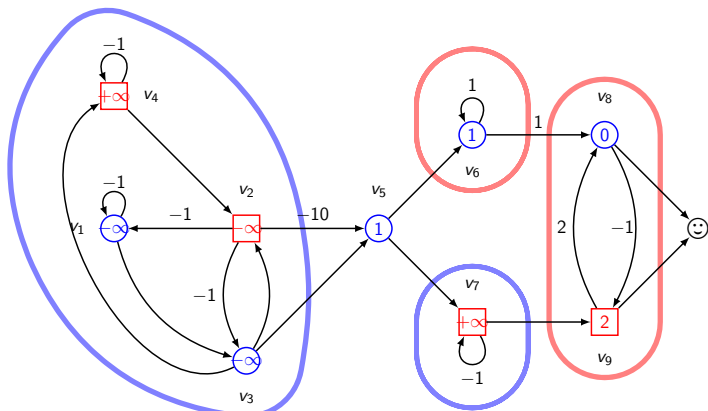


Example of divergent weighted game

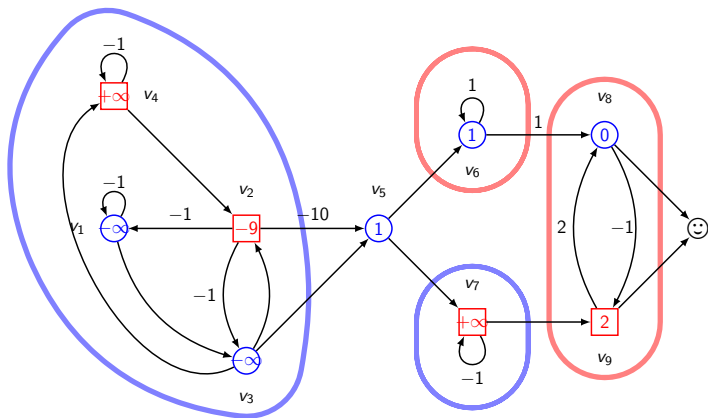


Min = ○, Max = □

Example of divergent weighted game

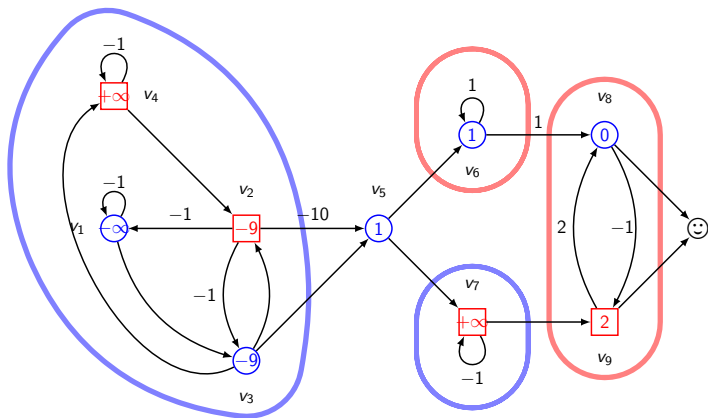


Example of divergent weighted game



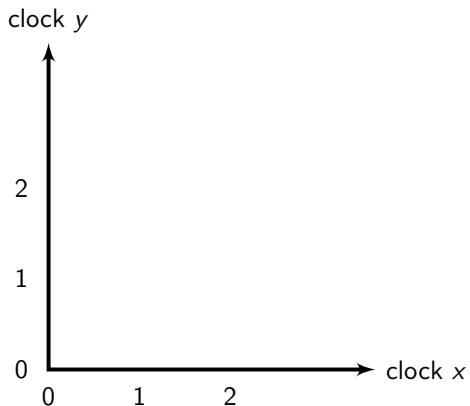
Min = ○, Max = □

Example of divergent weighted game

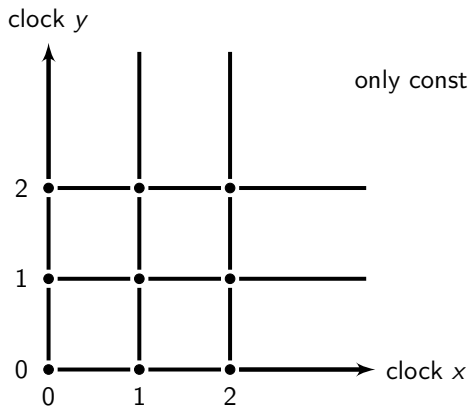


Min = ○, Max = □

A fundamental tool: region abstraction



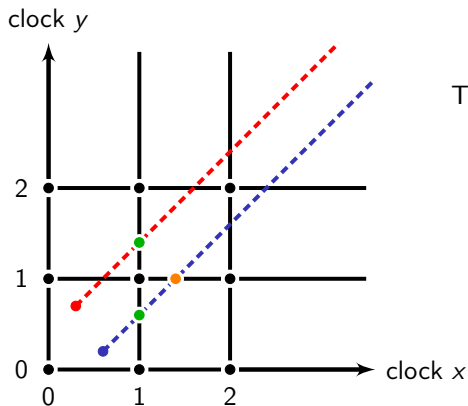
A fundamental tool: region abstraction



only constraints: $x \sim c$ with $c \in \{0, 1, 2\}$
 $y \sim c$ with $c \in \{0, 1, 2\}$

- compatibility between regions and guards

A fundamental tool: region abstraction

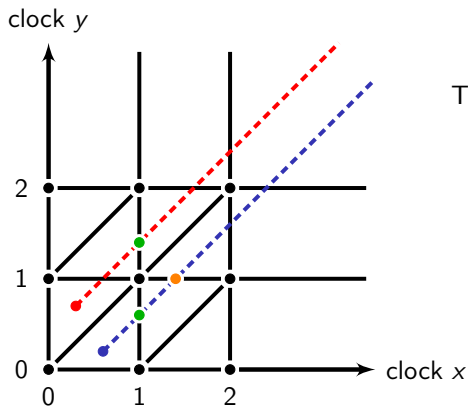


The path $\bigcirc \xrightarrow{x=1} \bigcirc \xrightarrow{y=1} \bigcirc$

- can be fired from \bullet
- cannot be fired from \bullet

- ▶ compatibility between regions and guards
- ▶ compatibility between regions and delays

A fundamental tool: region abstraction

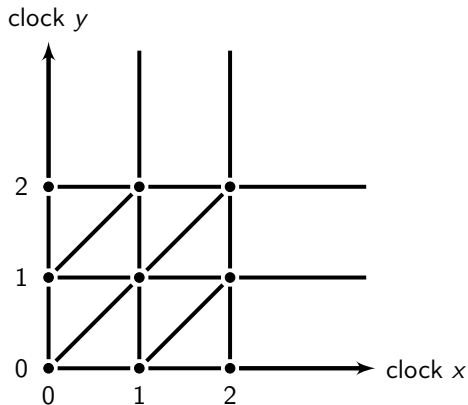


The path $\bigcirc \xrightarrow{x=1} \bigcirc \xrightarrow{y=1} \bigcirc$

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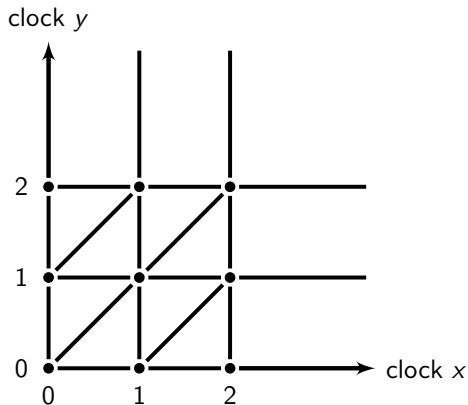
- ▶ compatibility between regions and guards
- ▶ compatibility between regions and delays

A fundamental tool: region abstraction



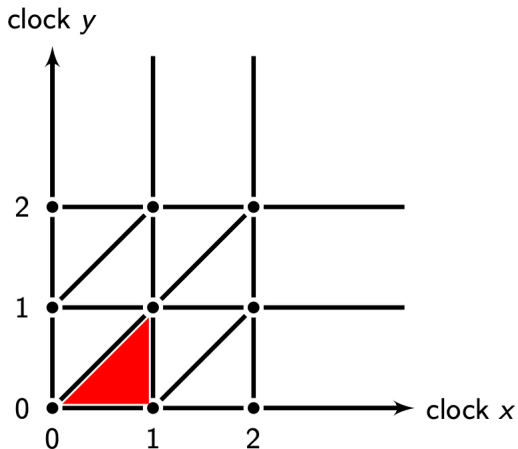
- ▶ compatibility between regions and guards
- ▶ compatibility between regions and delays

A fundamental tool: region abstraction



- ▶ compatibility between regions and guards
- ▶ compatibility between regions and delays
- ▶ → equivalence relation of finite index

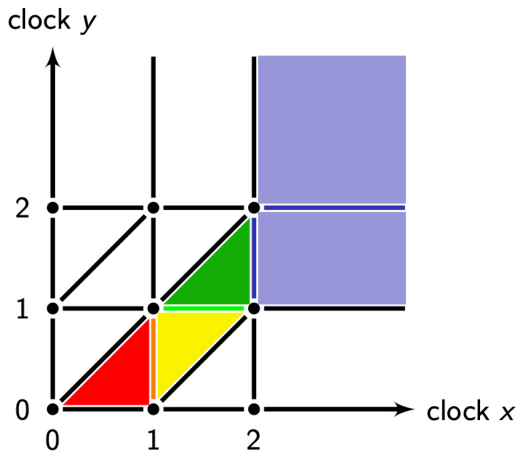
A fundamental tool: region abstraction



- region R defined by:

$$\begin{cases} 0 < x < 1 \\ 0 < y < 1 \\ y < x \end{cases}$$

A fundamental tool: region abstraction

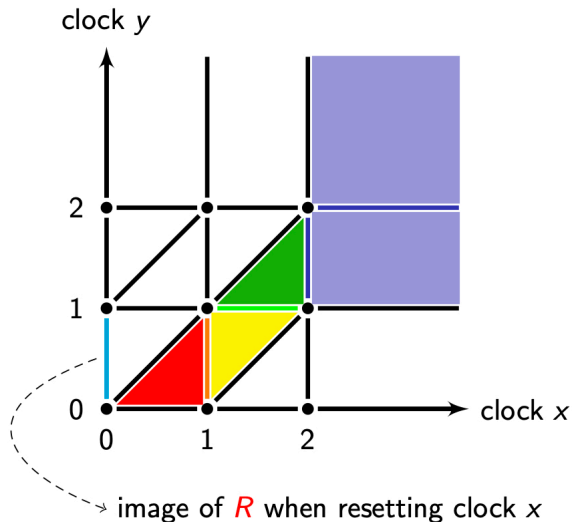


- region R defined by:

$$\begin{cases} 0 < x < 1 \\ 0 < y < 1 \\ y < x \end{cases}$$

- time successors of R

A fundamental tool: region abstraction



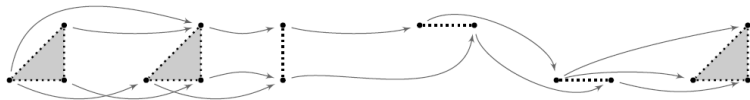
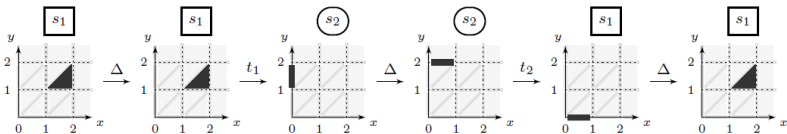
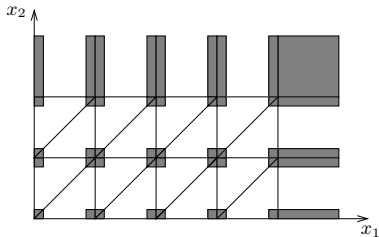
- region R defined by:

$$\begin{cases} 0 < x < 1 \\ 0 < y < 1 \\ y < x \end{cases}$$

- time successors of R

Corner-point abstraction

- ▶ Main tool to solve one-player WTG: refinement of regions via corner point abstraction / ε -graph (Bouyer, Brinksma, and Larsen 2004; Bouyer, Brihaye, Bruyère, and Raskin 2007)

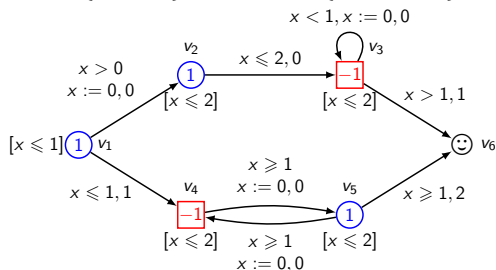


Min = \circ , Max = \square

One-clock Bi-WTGs (1BiWTGs)

Joint work with T. Brihaye, G. Geeraerts, S. K. Narayanan, L. Manasa and A. Trivedi

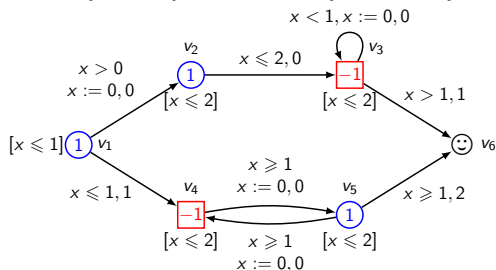
Weights of locations $\{p^-, p^+\}$ included in $\{0, +d, -d\}$, $d \in \mathbb{N}$



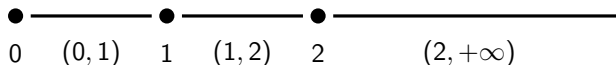
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Weights of locations $\{p^-, p^+\}$ included in $\{0, +d, -d\}$, $d \in \mathbb{N}$



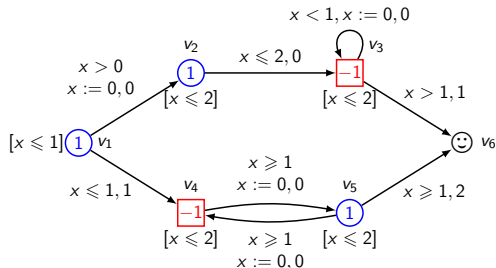
Region abstraction:



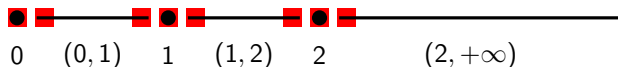
One-clock Bi-WTGs (1BiWTGs)

Joint work with T. Brihaye, G. Geeraerts, S. K. Narayanan, L. Manasa and A. Trivedi

Weights of locations $\{p^-, p^+\}$ included in $\{0, +d, -d\}$, $d \in \mathbb{N}$



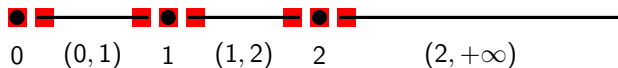
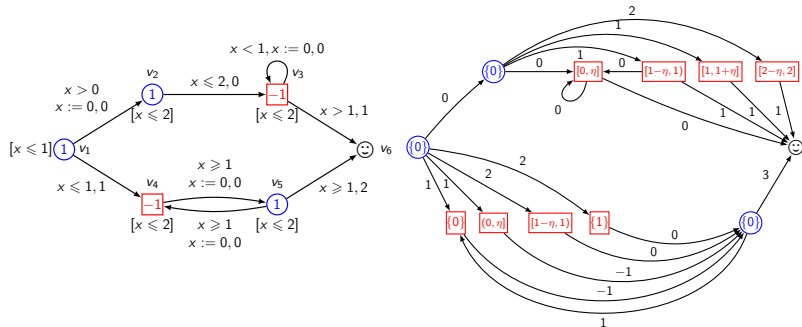
Corner-point abstraction:



One-clock Bi-WTGs (1BiWTGs)

Joint work with T. Brihaye, G. Geeraerts, S. K. Narayanan, L. Manasa and A. Trivedi

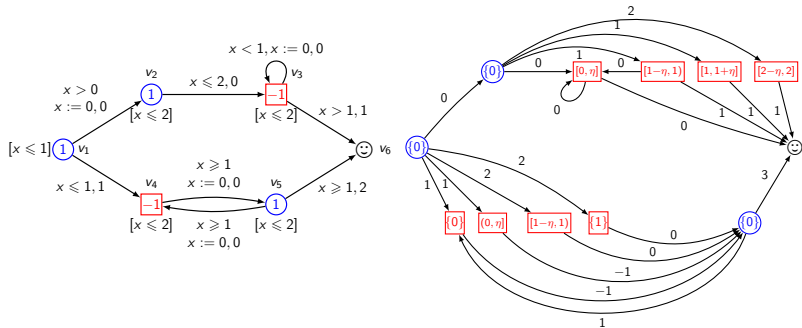
Weights of locations $\{p^-, p^+\}$ included in $\{0, +d, -d\}$, $d \in \mathbb{N}$



One-clock Bi-WTGs (1BiWTGs)

Joint work with T. Brihaye, G. Geeraerts, S. K. Narayanan, L. Manasa and A. Trivedi

Weights of locations $\{p^-, p^+\}$ included in $\{0, +d, -d\}$, $d \in \mathbb{N}$



Theorem:

Computation of the values of a 1BiWTG and synthesis of ε -optimal strategies in pseudo-polynomial time (polynomial time if ≥ 0 weights only).

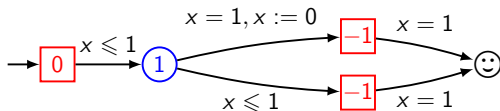
Min = \circ , Max = \square

1BiWTG: maximal fragment for corner-point abstraction

Generalisation by E. 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 $1/2$...

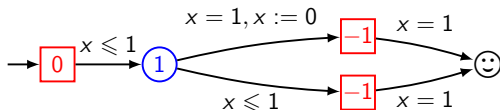


1BiWTG: maximal fragment for corner-point abstraction

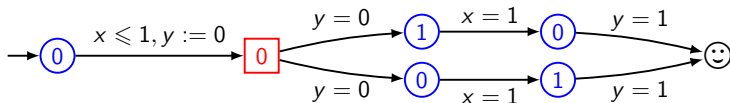
Generalisation by E. Lefauchaux: two rates $\{p^-, p^+\}$ included in $\{0, +d, -c\}$ ($d, c \in \mathbb{N}$)

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

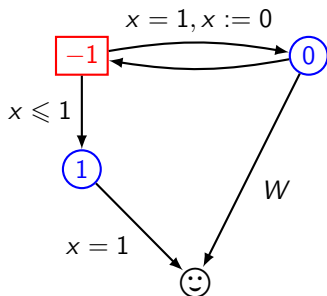
- ▶ With 3 weights in $\{-1, 0, +1\}$: value $1/2$...



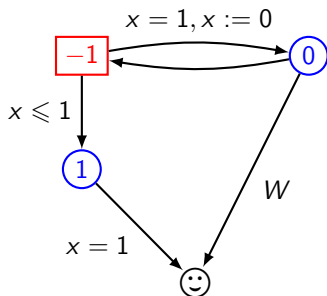
- ▶ With 2 weights in $\{-1, 0, +1\}$ but 2 clocks: value $1/2$...



Bounding the number of resets needed is not easy

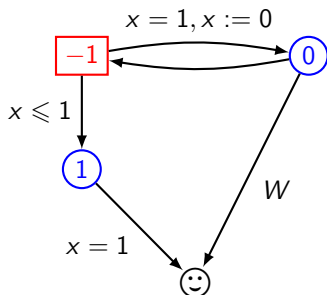


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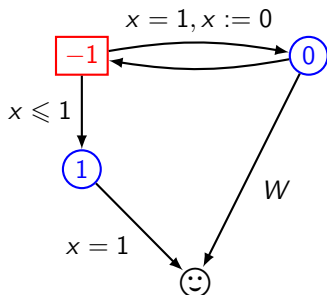
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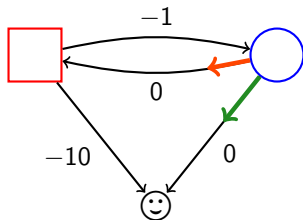
... moreover, to obtain ε , \circ needs to loop at least $W + \lceil 1/\log \varepsilon \rceil$ times before reaching ☺

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Let $(\sigma_{\text{Min}}^1, \sigma_{\text{Min}}^2, K)$ be an optimal switching strategy,

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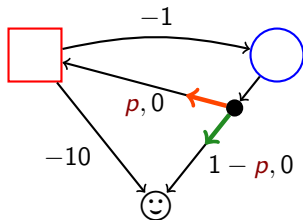
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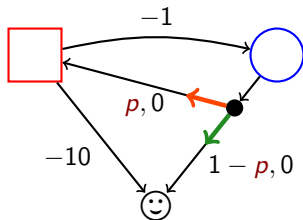


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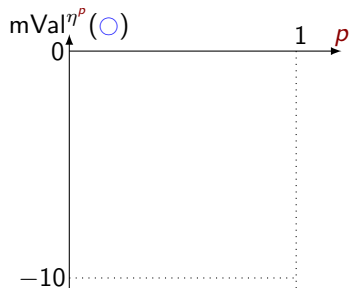
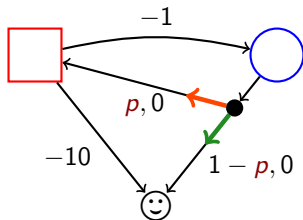


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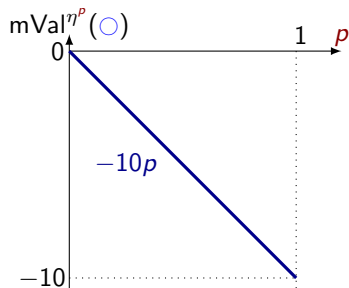
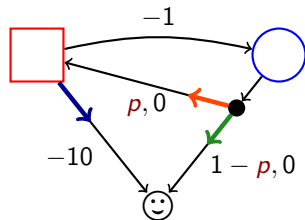
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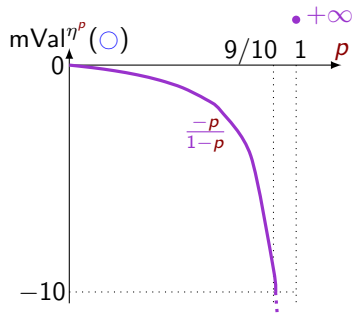
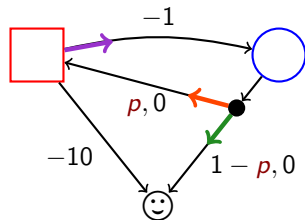
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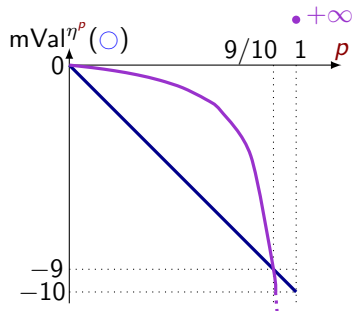
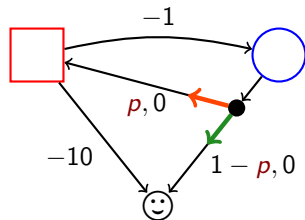
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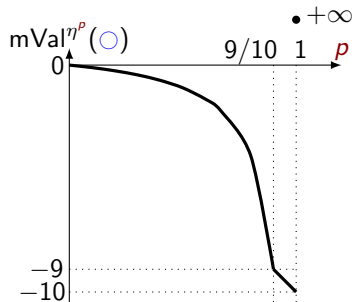
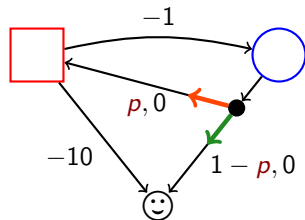
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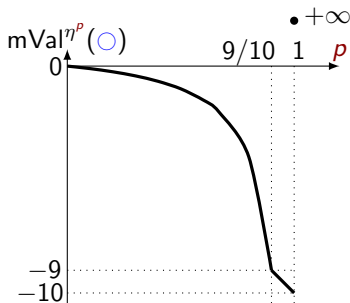
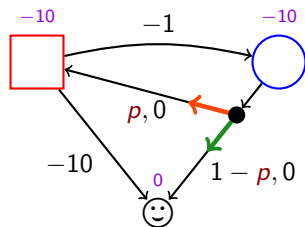
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$$\lim_{\substack{p \rightarrow 1 \\ p < 1}} mVal^{\eta^p} \leq \text{Val}$$




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