Statistical Model Checking of GSPN Models

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- Keywords: Statistical Model Checking, UPPAAL, Generalized Stochastic Petri Nets, Structural Translation, Temporal Analysis.
- Abstract: Generalized Stochastic Petri Nets (GSPN) are a well-known timed extension of Petri nets suited for modelling and performance analysis of general time-dependent concurrent systems. The work described in this paper develops an original structural translation of GSPN models onto UPPAAL SMC so as to enable property estimation through statistical model checking. The actual GSPN supported formal language admits, in general, tagged tokens carrying timestamps, queuing places, normal, transport and inhibitor arcs and timed and untimed transitions. This paper describes the proposed approach and demonstrates its practical usefulness through a case study.
- **1 INTRODUCTION**

Generalized Stochastic Petri Nets (GSPN) (Chiola et al., 1993)(Marsan et al., 2004) are a well-known timed extension of Petri nets suited for modelling and performance analysis of general time-dependent concurrent and distributed systems. Property checking of GSPN models can be formally based on the generation of the underlying Continuous Time Markov Chain (CTMC) state reachability graph (Marsan et al., 2004) or, in the practical cases of complex systems whose state graph can suffer of state explosion problems, through discrete-event simulation.

In the work described in this paper the GSPN formalism is mapped on top of the statistical model checker of the UPPAAL toolbox (David et al., 2015) which operates on a network of timed automata (TA). UPPAAL was chosen because it is popular, with efficient and enriches TA data variables/structures. functions. clocks and communication channels. UPPAAL makes it possible to check system properties using either or both symbolic model checking (i.e., exhaustive verification of system behavior on the model state graph) or statistical model checking (SMC) (Younes, 2005).

SMC does not build the state graph but instead depends on a batch of simulation runs, possibly executed in parallel on a modern multicore machine, and on statistics techniques applied to the results of these runs. SMC works on a stochastic interpretations of TA (STA) and can furnish an estimation of system behavior when the symbolic state graph of the TA network is prohibitive to be built in memory or it is undecidable. SMC, instead, does not suffer of memory problems and can be used with scalable models.

An original structural translation as in (Cicirelli et al, 2012) is proposed in this paper which transforms a GSPN model onto a network of stochastic timed automata. The actual supported GSPN formalism can work with classic indistinguishable tokens or with tagged tokens so as to allow specifying customer-centric performance queries. Tagged tokens carry timestamps and are stored into queue managed places. Arcs can be normal, transport (Jacobsen et al., 2011) or inhibitor arcs. Transitions can be timed or untimed (i.e., immediate).

With respect to classic special-case GSPN simulators, the use of UPPAAL SMC is interesting because it enables model-specific performance queries and easily permits to explore design alternatives. In addition, the built-in visualization support proves of great value for the modeler.

The rest of this paper is structured as follows. Section 2 summarizes the basic definitions and informal semantics of GSPN and illustrates the modelling capabilities through an example. Section

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3 describes the proposed structural translation of GSPN onto UPPAAL SMC. Section 4 shows the statistical model checking of the GSPN model proposed in Section 2. Finally, conclusions are presented with an indication of research directions which deserve further work.

2 GSPN CONCEPTS

2.1 Basic Definitions

A basic GSPN is a tuple $(P, T_1, T_2, B, F, M_0, I_{nh}, Fd, Pr, \pi)$ where:

- *P* is a finite nonempty set of places;
- T = T₁ ∪ T₂ is a finite nonempty set of transitions, where T₁⊆T is the subset of timed transitions, T₂ ⊂ T is the set of immediate (or untimed) transitions;
- $P \cap T = \emptyset;$
- B is the backward incidence function, B: P × T → N, where N denotes the set of natural numbers;
- *F* is the forward incidence function, $F: P \times T \rightarrow \mathbb{N}$;
- I_{nh} is the set of inhibitor arcs, $I_{nh} \subset P \times T$ where $(p,t) \in I_{nh} \Rightarrow B(p,t) = 0$;
- *M*₀ is the initial marking function, *M*₀: *P* → N, which associates with each place a number of tokens;
- Fd: T₁ → R⁺ is a function which associates each timed transition with a firing delay, i.e., the rate of an exponential probability distribution function. R⁺ denotes the set of positive real numbers;
- $Pr: T_2 \rightarrow [0,1[$ is a function that associates each immediate transition with a probability value;
- $\pi: T_2 \to \mathbb{N}$ is a function which associates each immediate transition with a priority value.

2.2 Informal Semantics

Let $M: P \to \mathbb{N}$ be the marking function of a GSPN. As in classic Petri nets, a transition $t \in T$ is said to be enabled in M iff $\forall p \in P, (p, t) \in I_{nh} \Rightarrow M(p) =$ $0 \land B(p, t) > 0 \Rightarrow M(p) \ge B(p, t)$. An enabled transition t is fireable. Firing of t changes (instantaneously and atomically) the current marking M into a new marking M' such that: $\forall p \in P$, M'(p) = M(p) - B(p, t) + F(p, t).

If both immediate and timed transitions are enabled in M, the firing of immediate transitions precedes the firing of timed transitions. Among the

immediate transitions, first priorities are applied. To choice among immediate transitions having the same highest priority, probabilities are applied. When there are no more enabled immediate transitions, timed transitions are allowed to fire according to their absolute fire time established at the enabling time by adding a sample (relative firing delay) achieved from the associated exponential distribution, to the current time. The most imminent firing time dictates the timed transition to fire.

In this work the following policies regulate the firing of timed transitions: (a) single-server semantics, i.e., each transition fires its enablings one at a time and sequentially, (b) race with re-sampling, that is non determinism is applied when multiple transitions should fire at the same time, and the remaining time to fire is not memorized at a transition preemption caused by the firing of a conflicting transition. As a consequence of the single-server semantics, a multi-server behavior (parallel server), when needed, has to be explicitly obtained in the model by replicating the server timed transition (see transitions from t0 to t9 in the upper section of the model in Fig. 2). The atomic and instantaneous firing process of any transition is actually split into the two phases: withdrawl and *deposit* of tokens. A transition t can loss its enabling just after the withdrawl phase or the deposit phase of the firing of another transition t'. Whichever the case, transition t which loses its enabling is immediately preempted.

2.2.1 Modelling Extensions

For the purposes of this paper, GSPN modelling is extended by admitting also timed transitions with a uniform distribution. In addition, to simplify the performance analysis of some models, *tokens* can be *tagged*, thus enabling a client-specific expression of performance queries. Tagging means a token is attached a unique identifier which in turn associates the token with a timer (*timestamp* or *age*) carrying the elapsed time since its last reset.

Besides normal arcs, the notion of a *transport arc* (Jacobsen et al., 2011) is added to allow a token to move from a place to another, during a transition firing, while retaining its updated age. To clarify the couple of places involved in a transport operation, the notation ":arc-label", with arc-label a natural number, is attached to the couple of transport arcs (see Fig. 1).

When a token is generated through a normal output arc, its timer is reset. A dynamic tagging system is actually adopted, supported by a pool of available tags. Since classic transition firing involves



Figure 1: Two couples of transport arcs.

only normal arcs and operates on anonym tokens, it is possible to release to the pool the tags of withdrawn tokens and acquire tags from the pool (and reset their timers) for newly generated tokens. The association of tags to tokens has to be kept, with the help of transport arcs, when it is important to observe the elapsed time from a cause event to an effect event. The use of tagged tokens is complemented with a notion of queue managed places. Whereas anonym tokens imply a random policy can be used to select tokens during a withdrawl phase, in a queue managed place, instead, tokens are stored and retrieved according to their arrival time. Finally, to simplify model expression the following defaults and conventions are adopted (see also Fig. 2). Timed transitions are depicted as small white rectangles, whereas immediate transitions as black thin bars. Transport arcs are drawn as double ended arrows, normal arcs as single ended arrows, inhibitor arcs are terminated by a small circle. Ordinary arcs, i.e., having a unitary weight, can be introduced without weight specification. Similarly, when there is no need to distinguish among the transport arcs, the :0 specification is implicitly assumed. When not explicitly indicated, the default priority value $\pi=1$ applies to immediate transitions.

2.3 A Modelling Example

Fig. 2 portrays a GSPN model where a fixed number of clients recirculate and attend for service in the system. The model is the interconnection of six components (stations or service centers). S0 is a reflective station. Here clients reflect in parallel before entering the system, i.e. moving in input to the S1 station. After being served by S1, a client can be redirected to one of three specific service centers S2, S3 or S4, or it can exit the system by re-entering the S0 station. The choice is performed by a Router station which realizes a random switch. After being served by S2, S3 or S4, a client comes back in input to S1, ready for a new cycle in the system.

The model is representative of many physical systems. For instance, it can describe the operation

of a call center (Cicirelli and Nigro, 2015), or the accident and emergency unit of an hospital etc. The parameter values in Fig. 2 are just an example to drive a case study. A population of 10 clients is considered. S1 and S2 are simple exponential distributed stations. S4 follows an Erlang distribution composed of 16 exponential distributions all having the same rate λ =0.6. The Erlang distribution was abstracted as one exponential distribution of rate λ 14=0.6/16=0.0375. S3 adopts an hyper-exponential distribution made up of two exponential distributions able to generate a burst behavior. Here, for demonstration purposes, a subnet is used to further exemplify the use of probabilities for controlling a random switch.



Figure 2: A GSPN model for a system of services.

As one can see from Fig. 2, the model is logically split in two sections. The upper section hosts the reflective station and makes use of normal arcs only. When a client finishes reflecting (a transition between t0 to t9 fires), it is injected into the p11 place and its timer is reset. The lower section

contains the effective service system. Here transport arcs are used to allow tracking the temporal behavior of each client as it flows from one station to another. When a client is routed to p0 it exits the system and enters the reflective station. At each firing of t25, the token timestamp mirrors the sojourn time of the client in the system. The model will be analyzed later in this paper, by evaluating the throughput, utilization, response time etc. separately for each station and as emerging properties of the whole system. In addition, some specific properties such as estimating the probability a certain number of clients consecutively exits the system with each client having experimented a sojourn time less than or equal to a given end-to-end delay (deadline), will be investigated.

3 A STRUCTURAL TRANSLATION OF GSPN ONTO UPPAAL

GSPN models can be transformed into UPPAAL SMC (David et al, 2015) by associating each transition with a suitable template process and by introducing some global data and helper functions.

The following constants capture model topology: P (number of places), PRE (maximum number of input places per transition), POST (maximum number of output places per transition), T (number of transitions), ET (number of exponential transitions), UT (number of uniform transitions), IT (number of immediate transitions), T=ET+UT+IT, B and F (incidence matrices), M (marking vector), TAGS (number of available tags), MTA (maximum number of distinct transport arcs). The three constants NORMAL, TRANSPORT and INHIBITOR denote the corresponding arc type. Each element of the matrices B and F, implemented as TxPRE and TxPOST respectively, holds the index of a place, the weight of an arc, the type of the arc and the id of the transport arc if the previous attribute is TRANSPORT.

Transitions are numbered from 0 to T-1. In particular (see also Fig. 2), as a matter of convention, first are numbered the exponential transitions, then the uniform transitions, finally the immediate transitions. tid is the integer range type of all transitions, etid, utid and itid are respectively the range types of the three categories of transitions. pid is the range type of places. tags is the range type of the tags, atid and taid respectively describe the range type of arcs and of the transport arcs. Global functions bool enabled(tid), void withdraw(tid), void deposit(tid) respectively check transition enabling and realize token withdrawal and deposit during a transition firing. Global function void rank() returns in the global variable NIT the id of the Next Immediate Transition to fire. The clock array y[ET+UT] associates a clock to each timed transition. The clocks in y serve the purpose of measuring transitions activity periods. They are stopped when the transition is disabled. The clock array x[UT] associates a clock with every uniform transition. Each clock in x is used to constrain the firing of the transition according to its time interval. The global clock now mirrors current system time. Clock stime is devoted to measuring the activity periods of the system. The clock array time[TAGS] associates a clock to each distinct tag. The global array ta[MTA] stores the tags flowing through specific transport arcs during a transition firing. The global array pool[TAGS] along with the top variable realize a stack of dynamically available tags. The tag pool is actually managed by the functions tags acquire() and void release(tags). The global queue structure implements the tag queue associated with each place. The array queue tag[pid] associates each place with its tag queue. Tag queues are managed by the functions: void eng(&queue,tags), tags deg(&queue), bool empty (queue), bool full(queue), tags size(queue).

3.1 Template Models

Figures from 3 to 5 depict the three basic automata corresponding to timed (exponential or uniform) and untimed (immediate) transitions of a GSPN model.



Figure 3: The eTransition automaton.

Basic design issues can be described through the eTransition automaton (Fig. 3). An eTransition t borns in the N (Not enabled) location. It moves to the F (Fireable) location as soon as it finds itself enabled. In F the transition can remain a time corresponding to a sample of the exponential probability distribution whose rate (possibly marking dependent) is furnished by the function

rate(t). The transition can complete its firing provided no immediate transition is under firing (NIT==NONE). If the transition loses its enabling during its stay in F, it immediately comes back to N. The firing process of t is completed by performing (atomically and instantaneously) the two sub-phases of withdraw and deposit of tokens. Towards this the broadcast end fire channel is used together with the two committed locations W and D. Two end_fire synchronizations are actually launched by transition t respectively after the withdraw and the deposit phases. Each synchronization forces all the other transitions to review their enabling status following the firing of t. Movements from N to F or from F to N are triggered by receiving an end fire? synchronization (another transition is completing its firing) and the check of the enabling status. It is worth noting that all the three templates make it possible to enable/disable other transitions at the end of each sub-phase of a firing. An eTransition t stops its clock y[t] when it stays in N. The clock is reactivated as soon as the transition abandons N. 1010



Figure 4: The uTransition automaton.

An uTransition automaton t behaves in a similar way to an eTransition. The difference is that now there is an interval [lb(t),ub(t)] for the firing time, with lb(t)<=ub(t) and ub(t) can be infinite (expressed by the global constant INF). Global functions lb(t), ub(t) return respectively the lower and upper bounds (possibly marking dependent) of t. The upper section of the uTransition automaton is related to a time strict interval, i.e., ub(t)!=INF. The lower section handles the cases of [lb(t),INF]. Let us first consider a time strict interval. As soon as t discovers it is enabled, it moves to the F location and resets its clock x[t]. Transition firing is then constrained to occur at an instant within [lb(t),ub[t]. The invariant x[t]<=ub(t) attached to F forces the exiting from F would the last instant of the interval have been reached, provided the transition is still enabled and no fireable immediate transition exists at the moment. The firing edge leaving F is conditioned by the guard x[t] >= lb(t) to ensure the transition cannot fire before the lower bound is not yet elapsed. The lower section in Fig. 4 first guarantees the lower bound is elapsed (location F1). Then the automaton moves to the F2 location where it waits for an amount of time established by a model provided exponential distribution whose rate is given by rate(t).



Figure 5: The iTransition automaton.

An iTransition automaton t behaves as shown in Fig. 5. A major difference from Fig. 3 and 4 is the location F is now committed, i.e., the transition has to fire immediately. All the enabled immediate transitions in the current marking reach simultaneously their F location. It is the responsibility of the rank() function that of selecting the id of the next immediate transition to fire (held in the global variable NIT), by first applying priorities and then probabilities (the UPPAAL SMC library function random(b) is exploited). To avoid interleaving of committed locations, an immediate transition is allowed to fire only if there is a not in progress firing of a timed transition (see the global fire variable).



Figure 6: The SystemMonitor automaton.

For model bootstrapping a Starter automaton is used which invokes a model_initialize() function (model specific) and then launches a first end_fire SIMULTECH 2015 - 5th International Conference on Simulation and Modeling Methodologies, Technologies and Applications

synchronization. In Fig. 6 it is portrayed an automaton which monitors system activity and permits to collect information about the entire system. For the model in Fig. 2, activate() returns true if at least one token is found within the places p11, p13, p15, p16 and p17, and conversely for deactivate().

4 SMC ANALYSIS OF GSPN MODEL

The following reports some experimental results about the GSPN model in Fig. 2 preliminarily translated in UPPAAL SMC.

In order to get statistical information about the temporal behavior of the GSPN model, a problem-specific *decoration* was added to the translated model. Some global arrays were introduced to observe the number of services (n[]), the utilization (u[]), the throughput (thru[]), the response time (rt[]) and mean service time (st[]) of each station. Simple variables sn, su, sthru, srt allow to watch emergent properties of the whole system. It is worth noting that all the reported pictures were directly taken from UPPAAL SMC.

The attainment of steady-state condition (see Fig. 7) was checked by monitoring the utilization of the system and of the selected transitions t10 (S1), t11 (S2) and t14 (S4) of Fig. 2, using 5 simulations with 10^5 as the time limit, by the query:

simulate 5 [<=100000] { su, u[10], u[11], u[14] }



Figure 7: Utilization of system and of S1, S2 and S4.

As one can see from Fig. 7, $3x10^4$ tu are sufficient to reach the steady-state.

One goal of the performance study was to detect sources of bottlenecks, if any, for the system behavior. From Fig. 7 it results that system utilization and S4 utilization are both 100%, whereas the utilization of other stations is lower, in particular the S2 utilization is the lowest one.







Figure 9: Response time of the system and of S1, S2 and S4.

Fig. 8 and 9 show the throughput (number of served clients per time unit) and response time (i.e., client waiting time for service plus service time) for the same components (using 1 simulation of $4x10^4$ tu).



Figure 10: Number of services vs. time.

The system exhibits the same throughput of S4, suggesting S4 could be a performance bottleneck for the system. The response time of S4 is greater than that of S1. The intuition that S4 is effectively a bottleneck for system behavior is confirmed also by Fig. 10 where the number of performed services is

shown. Here the number of services realized by the system coincides with that of S4.

Fig. 11 portrays the marking (queue length) of the various stations, which was monitored using the query:



simulate 1 [<=40000] { M[11],M[13],M[15],M[16],M[17] }

As it clearly emerges from the Fig. 11, most of the time clients get sticked into the place p17, as the marking of M[17] is almost often close to 10 (recall the system model admits 10 recirculating clients). The resultant behavior confirmed the modeler expectation being S14 the station with the highest mean service time (1/0.0375=26.667 tu).

The performance pictures were re-generated with the service rate of station S4 being doubled (λ 14=0.0750). As the mean service time of S4 remains the highest one among the various stations, it still drives the emergent system behavior, although now the distribution of clients among the stations was found improved and the number of services doubled.

Estimating the response times depicted in Fig. 9 was facilitated by token tagging.

As a specific property based on client-tracking (assuming λ 14=0.0750), it was checked the event E1 "What is the probability of a client exiting the system with a sojourn time not greater than the deadline D=50 tu?". The following query was issued:

```
Pr[<=100000] (<>now>=30000 &&
iTransition(25).W && time[ta[0]]<=D )
```

The query eliminates transient behavior by ensuring the now clock is greater than 30000 tu. Then, the firing of the immediate transition iTransition(25) (i.e., t25 in Fig. 2) is considered along with the client time checked against the deadline. It should be noted that when iTransition(25) fires (that is the withdraw W location is entered in Fig. 5), the tag (identifier) of the token (client) can be retrieved as ta[0], which is then used to select the client clock (time[ta[0]]) to compare against the chosen deadline. Fig. 12 depicts a probability distribution of the event whose confidence interval (CI) is [0.902606,1] with a 95% confidence degree (CD). UPPAAL SMC used 36 runs to estimate the query result and the plot refers to a time sample chosen by the tool in which the runs satisfy the query.



Figure 12: A probability distribution for the event E1.

Whereas the response times reported in Fig. 9 are average values, Fig. 13 plots measured values of the system sojourn time of clients during a simulation experiment. It emerges a maximum value of about 1400 tu.



Figure 13: Observed sojourn time during a simulation

The next step was checking the probability of the event **E2** "What is the probability the percentage of clients which exit the system with a sojourn time less than or equal to the deadline D=50 tu, be at least 50%?", using the query:

Pr[<=100000] (<>now>=30000 && PCSTIteD>=0.50)

A decoration variable was used to count the number of clients which exit the system with a sojourn time less than or equal to the deadline. Such a counter is divided by the number of services of the system, and stored in the percentage variable used in the query. UPPAAL SMC used 118 runs with a wall clock time (WCT) of about 15 min, and suggested a CI for the event of [0.870781,0.970278] with 95% of CD.

As another property, it was studied the event E3 "What is the probability of 4 consecutive clients exiting the system with the sojourn time of each client being not greater than D=50 tu?".

In this case model decoration was adapted so as to increment the counter NCCSTIteD when the current client exits the system (iTransition(25) fires) within the deadline and the immediately preceding one did the same. If current client does not fulfill the deadline the counter is reset. The following query was issued:

Pr[<=100000](<>now>=30000 && NCCSTIteD==4)

which generated, with 36 runs, a CI of [0.902606,1] with 95% CD, and a WCT of 3.5 min.

The following query was used to estimate the maximum value of the NCCSTIteD counter using 20 simulation runs.

Proposed answer was 13.55±0.93 (WCT of 6.45 min)

Experiments were carried out using a Win 8, Intel Core i5 CPU @ 2.67 Gz, 8 GB RAM.

5 CONCLUSIONS

In this paper UPPAAL SMC (David et al., 2015) is exploited for modelling and analysis of Generalized Stochastic Petri Net (GSPN) models which, besides working with an arbitrary number of undistinguishable tokens, can be decorated to work with tagged tokens.

An original structural translation from GSPN to stochastic timed automata was developed which enables a thorough assessment of the temporal behavior of a modelled system. Practical usefulness and flexibility of the achieved implementation is demonstrated by a case study. The example testifies that a proper decoration of a translated model enables queries to be designed to check not obvious system properties. On the other hand, since the state graph of the model is not generated, added variables do not constitute a memory penalty for the stochastic analysis of the model.

Prosecution of the research is geared at:

Automating the generation of the UPPAAL SMC code of a GSPN model using the TPN Designer toolbox (Carullo et al., 2003).

- Specializing the approach to support modeling and quantitative evaluation of stochastic Time Petri Nets (Vicario et al., 2009).
- Experimenting with the use of UPPAAL SMC in the modelling and schedulability analysis of real-time systems.

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