On the optimal reachability problem in weighted timed automata and games

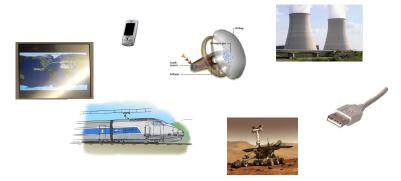
Patricia Bouyer-Decitre

LSV. CNRS & ENS Cachan. France



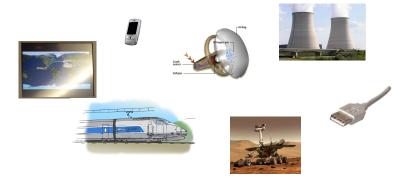
Time-dependent systems

• We are interested in timed systems



Time-dependent systems

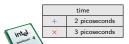
• We are interested in timed systems



• ... and in their analysis and control

Compute $D \times (C \times (A+B)) + (A+B) + (C \times D)$ using two processors:



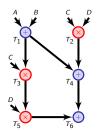


energy	
idle	10 Watt
in use	90 Watts

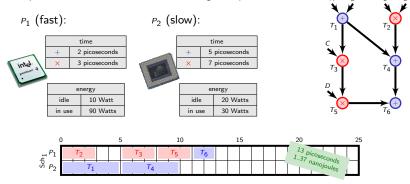
P_2 (slow):



energy	
idle	20 Watts
in use	30 Watts



Compute $D \times (C \times (A+B)) + (A+B) + (C \times D)$ using two processors:



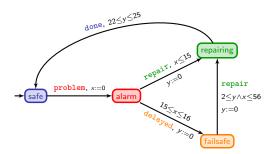
Compute $D \times (C \times (A+B)) + (A+B) + (C \times D)$ using two processors: P_1 (fast): P_2 (slow): time time 2 picoseconds 5 picoseconds 3 picoseconds 7 picoseconds energy energy 10 Watt 20 Watts idle idle 90 Watts 30 Watts in use in use 10 15 20 25 T_5 T_6 12 picoseconds 1.39 nanojoules T_6

Compute $D \times (C \times (A+B)) + (A+B) + (C \times D)$ using two processors: P_1 (fast): P_2 (slow): time time 2 picoseconds 5 picoseconds 3 picoseconds 7 picoseconds energy energy 10 Watt 20 Watts idle idle 90 Watts 30 Watts in use in use 10 15 20 25 13 picoseconds 1.37 nanojoules T_5 T_6 12 picoseconds T_6 1.39 nanojoules .32 nanojoules T_6

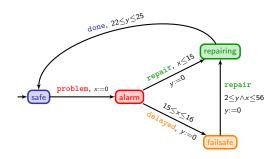
Outline

- Timed automata
- Weighted timed automata
- 3 Timed games
- Weighted timed games
- Tools
- 6 Towards applying all this theory to robotic systems
- Conclusion

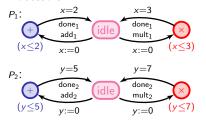
The model of timed automata



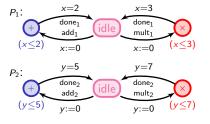
The model of timed automata



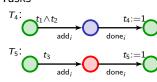
Processors

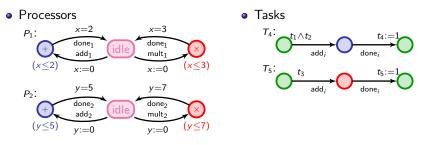


Processors



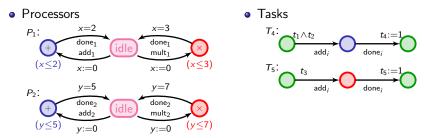
Tasks





→ build the synchronized product of all these automata

$$(P_1 \parallel P_2) \parallel_s (T_1 \parallel T_2 \parallel \cdots \parallel T_6)$$

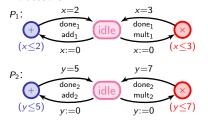


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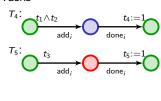
$$(P_1 \parallel P_2) \parallel_s (T_1 \parallel T_2 \parallel \cdots \parallel T_6)$$

A schedule: a path in the global system which reaches $t_1 \wedge \cdots \wedge t_6$

Processors



Tasks



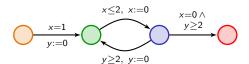
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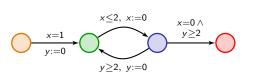
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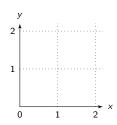
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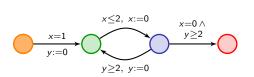
Questions one can ask

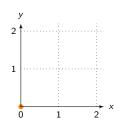
- Can the computation be made in no more than 10 time units?
- Is there a scheduling along which no processor is ever idle?
- • •

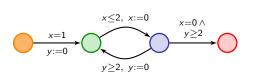


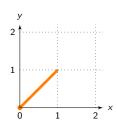


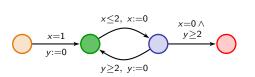


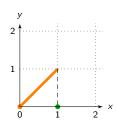


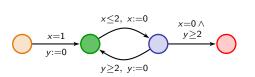


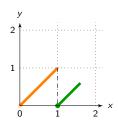


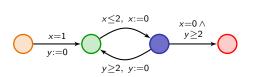


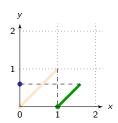


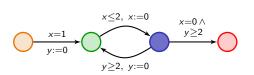


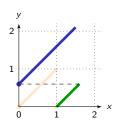


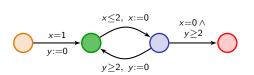


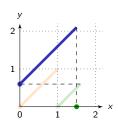


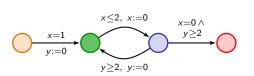


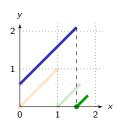


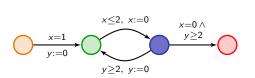


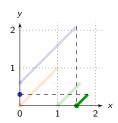


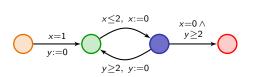


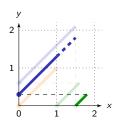


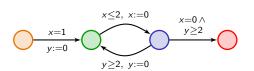


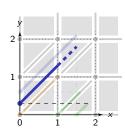


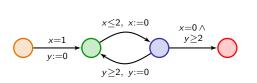


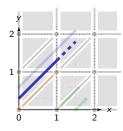








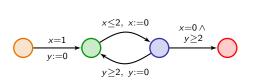


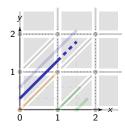


Theorem [AD94]

Reachability in timed automata is decidable (as well as many other important properties). It is PSPACE-complete.

• Technical tool: region abstraction

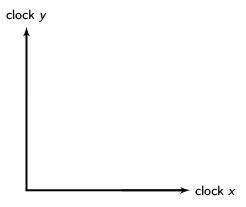


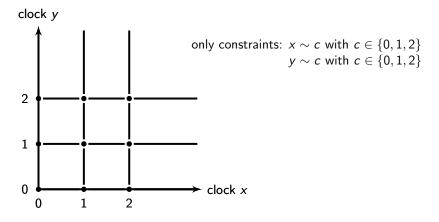


Theorem [AD94]

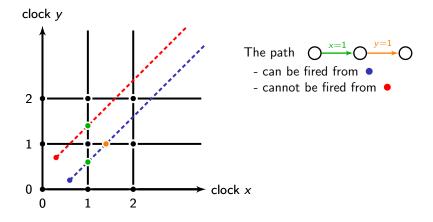
Reachability in timed automata is decidable (as well as many other important properties). It is PSPACE-complete.

- Technical tool: region abstraction
- Efficient symbolic technics based on zones, implemented in tools

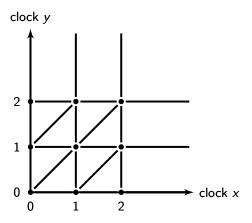




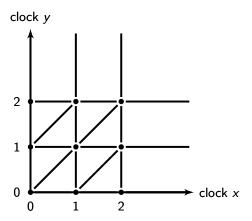
"compatibility" between regions and constraints



- "compatibility" between regions and constraints
- "compatibility" between regions and time elapsing

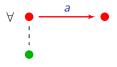


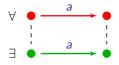
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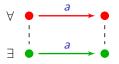


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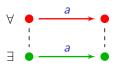
→ This is a finite time-abstract bisimulation!

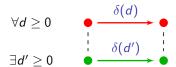




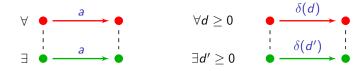




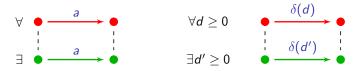




This is a relation between • and • such that:



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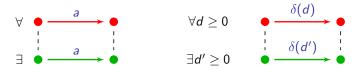


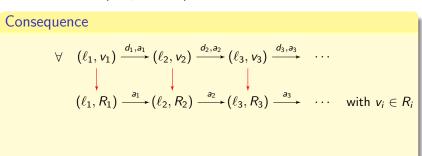
... and vice-versa (swap • and •).

Consequence

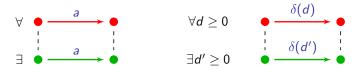
$$\forall \quad (\ell_1, v_1) \xrightarrow{d_1, a_1} (\ell_2, v_2) \xrightarrow{d_2, a_2} (\ell_3, v_3) \xrightarrow{d_3, a_3} \cdots$$

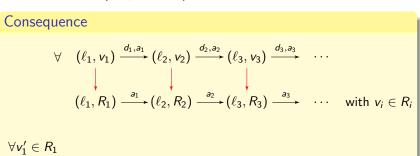
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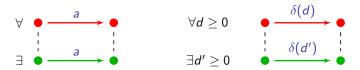


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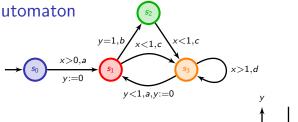


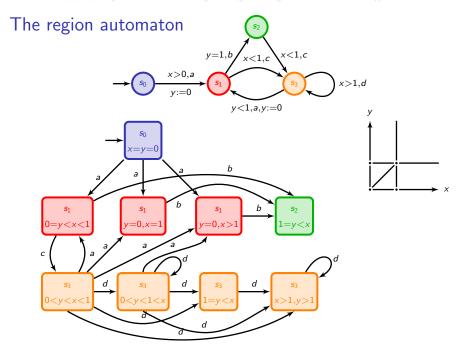
This is a relation between • and • such that:



The region automaton $y=1,b \times 1,c \times 1,c$ $x>0,a \times 1,c \times 1,c$ $y=1,b \times 1,c$ $y=1,b \times 1,c$ $y=1,b \times 1,c$ $y=1,b \times 1,c$ $y=1,c \times 1,c$

The region automaton





Outline

- Timed automata
- Weighted timed automata
- Timed games
- Weighted timed games
- 5 Tools
- 6 Towards applying all this theory to robotic systems
- Conclusion

• System resources might be relevant and even crucial information

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 - energy consumption,
 - memory usage,
 - ...

- price to pay,
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→ timed automata are not powerful enough!

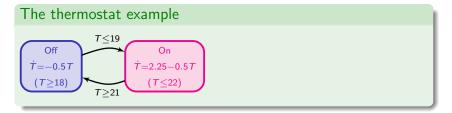
System resources might be relevant and even crucial information

- energy consumption,
- memory usage,
- ...

- price to pay,
- bandwidth,
- → timed automata are not powerful enough!
- A possible solution: use hybrid automata
 - a discrete control (the mode of the system)
 - + continuous evolution of the variables within a mode

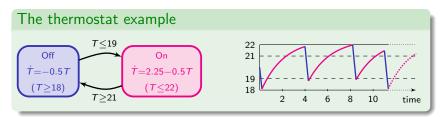
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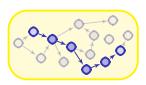


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 $\mathsf{Ok}...$



Ok...



Easy...

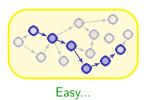
Ok...







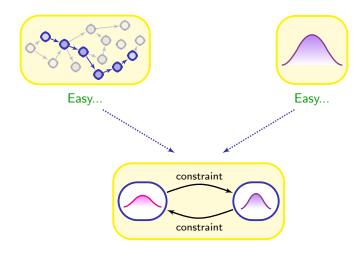
Ok...



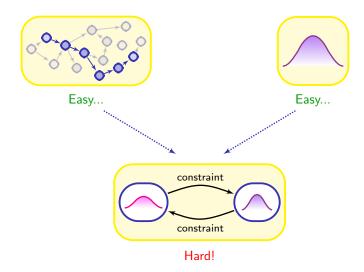


Easy...

Ok... but?



Ok... but?



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Theorem [HKPV95]

The reachability problem is undecidable in hybrid automata. Even for the simplest, the so-called stopwatch automata (clocks can be stopped).

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Theorem [HKPV95]

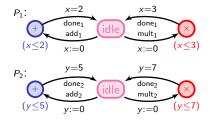
...

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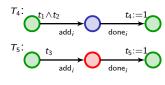
- An alternative: weighted/priced timed automata [ALP01,BFH+01]
 - hybrid variables do not constrain the system hybrid variables are observer variables

Modelling the task graph scheduling problem

Processors

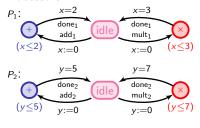


Tasks

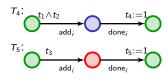


Modelling the task graph scheduling problem

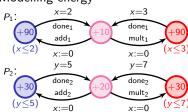
Processors



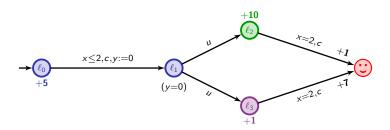
Tasks

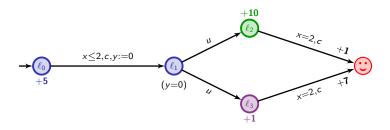


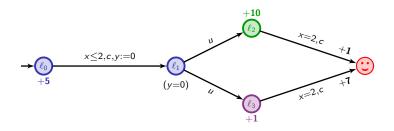
Modelling energy



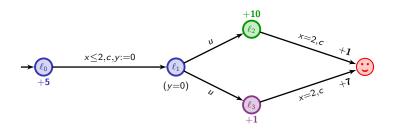
A good schedule is a path in the product automaton with a low cost



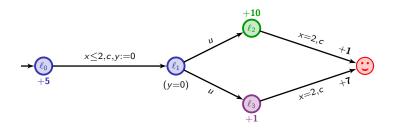




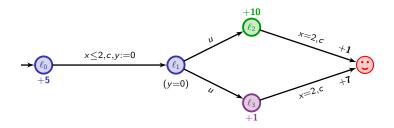
cost:



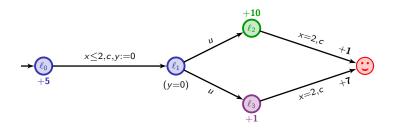
cost: 6.5



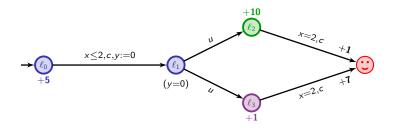
0.0 | 0

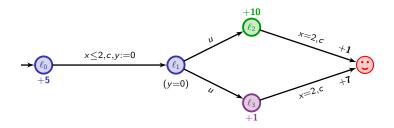


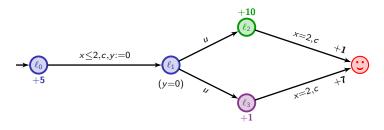
[ALP01] Alur, La Torre, Pappas. Optimal paths in weighted timed automata (HSCC'01).

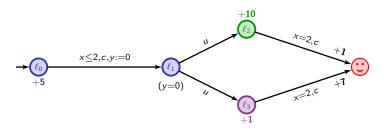


6.5 0 0.7 cost:

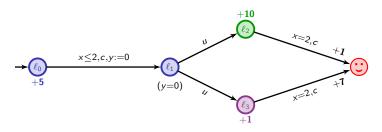




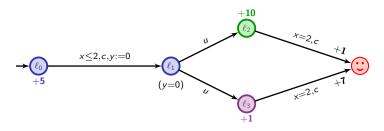




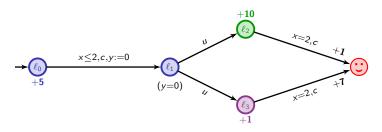
$$5t + 10(2-t) + 1$$



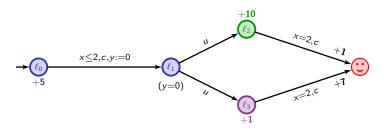
$$5t + 10(2-t) + 1$$
, $5t + (2-t) + 7$



min
$$(5t+10(2-t)+1, 5t+(2-t)+7)$$



$$\inf_{0 \le t \le 2} \min \left(5t + 10(2-t) + 1, 5t + (2-t) + 7 \right) = 9$$



Question: what is the optimal cost for reaching \bigcirc ?

$$\inf_{0 \le t \le 2} \min (5t + 10(2 - t) + 1, 5t + (2 - t) + 7) = 9$$

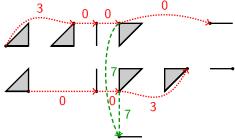
 \sim strategy: leave immediately ℓ_0 , go to ℓ_3 , and wait there 2 t.u.

Optimal-cost reachability

Theorem [ALP01,BFH+01,BBBR07]

In weighted timed automata, the optimal cost is an integer and can be computed in PSPACE.

 Technical tool: a refinement of the regions, the corner-point abstraction

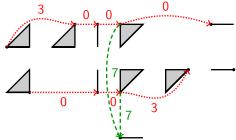


Optimal-cost reachability

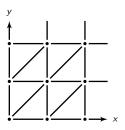
Theorem [ALP01,BFH+01,BBBR07]

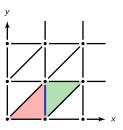
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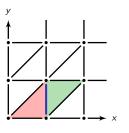
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Symbolic technics based on priced zones

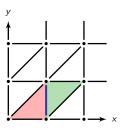




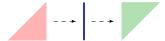


Abstract time successors:

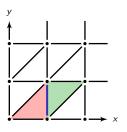




Abstract time successors:

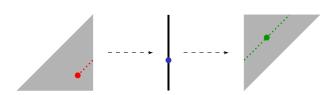


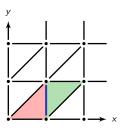




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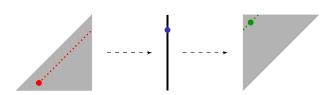


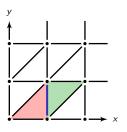




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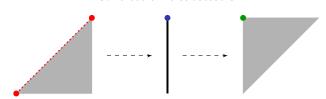


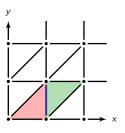




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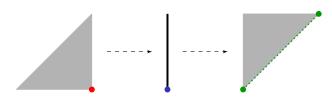


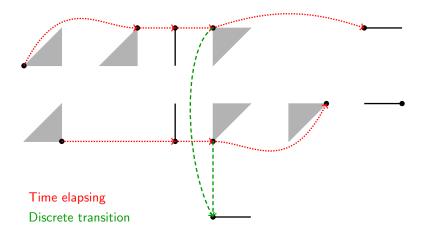


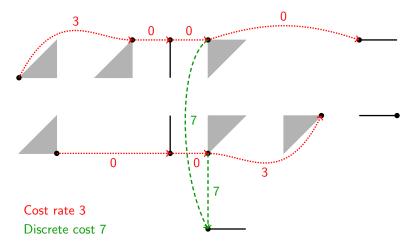


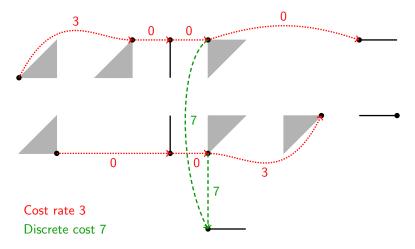
Abstract time successors:











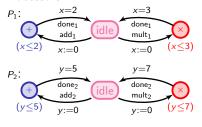
Optimal cost in the weighted graph = optimal cost in the weighted timed automaton!

Outline

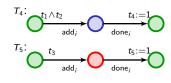
- Timed automata
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- 3 Timed games
- Weighted timed games
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- Conclusion

Modelling the task graph scheduling problem

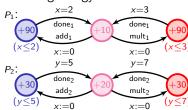
Processors



Tasks

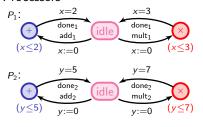


Modelling energy

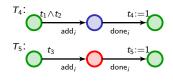


Modelling the task graph scheduling problem

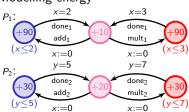
Processors



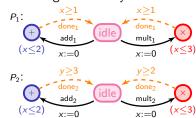
Tasks



Modelling energy



Modelling uncertainty

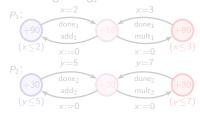


Modelling the task graph scheduling problem

Processors



Modelling energy



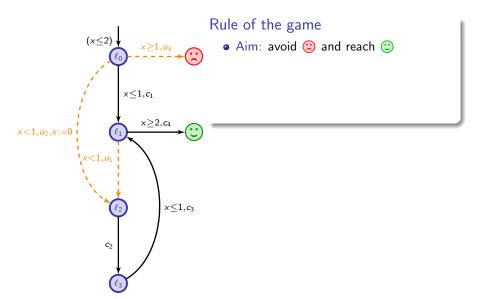
Tasks

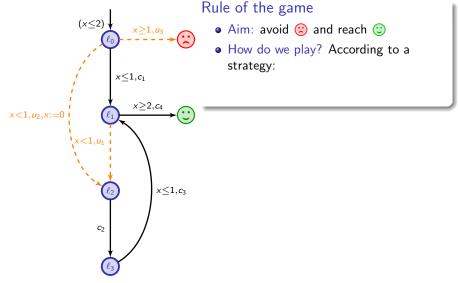


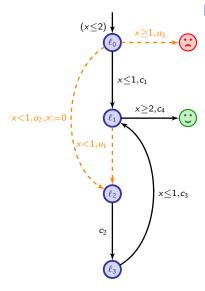
A (good) schedule is a strategy in the product game (with a low cost)

Modelling uncertainty





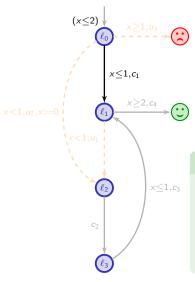




Rule of the game

- Aim: avoid (2) and reach (3)
- How do we play? According to a strategy:

f: history \mapsto (delay, cont. transition)



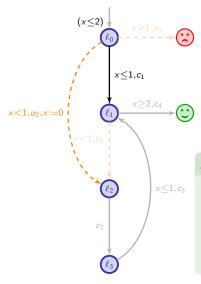
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A (memoryless) winning strategy

• from $(\ell_0, 0)$, play $(0.5, c_1)$



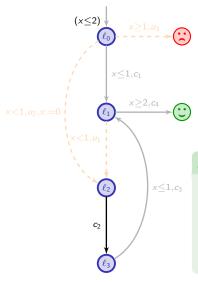
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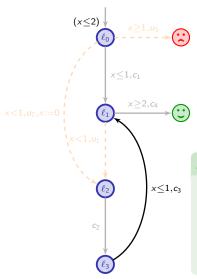
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A (memoryless) winning strategy

- from $(\ell_0, 0)$, play $(0.5, c_1)$ \sim can be preempted by u_2
- from (ℓ_2, \star) , play $(1 \star, c_2)$



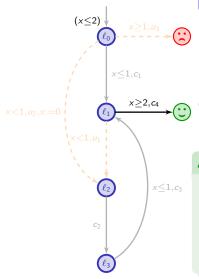
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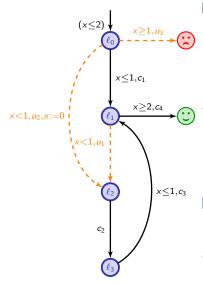
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- from $(\ell_3, 1)$, play $(0, c_3)$
- from $(\ell_1, 1)$, play $(1, c_4)$

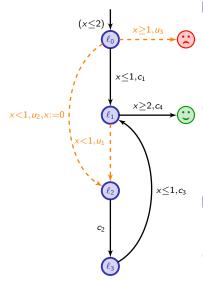


Rule of the game

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Problems to be considered



Rule of the game

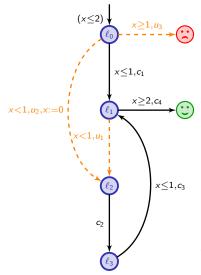
- Aim: avoid (2) and reach (3)
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Problems to be considered

• Does there exist a winning strategy?

An example of a timed game



Rule of the game

- Aim: avoid (2) and reach (3)
- How do we play? According to a strategy:

f: history \mapsto (delay, cont. transition)

Problems to be considered

- Does there exist a winning strategy?
- If yes, compute one (as simple as possible).

Decidability of timed games

Theorem [AMPS98, HK99]

Reachability and safety timed games are decidable and EXPTIME-complete. Furthermore memoryless and "region-based" strategies are sufficient.

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→ classical regions are sufficient for solving such problems
a region-closed attractor can be computed

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Reachability and safety timed games are decidable and EXPTIME-complete. Furthermore memoryless and "region-based" strategies are sufficient.

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Theorem [AM99,BHPR07,JT07]

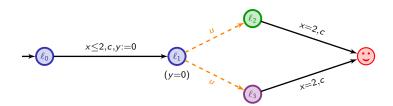
Optimal-time reachability timed games are decidable and EXPTIME-complete.

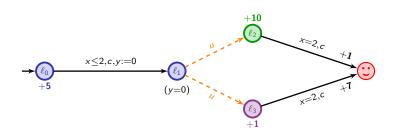
Outline

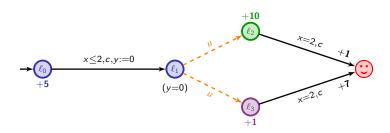
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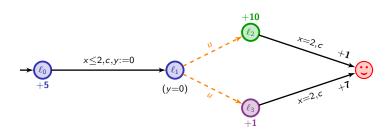
A simple

timed game

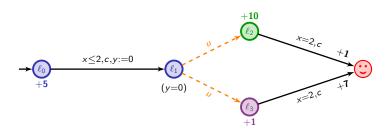




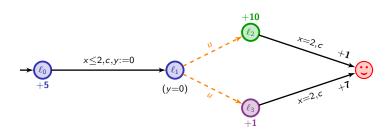




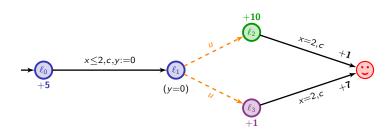
$$5t + 10(2-t) + 1$$



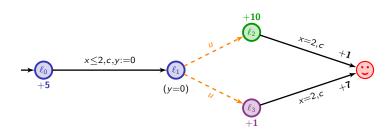
$$5t + 10(2-t) + 1$$
, $5t + (2-t) + 7$



max (
$$5t + 10(2 - t) + 1$$
 , $5t + (2 - t) + 7$)



$$\inf_{0 \le t \le 2} \max (5t + 10(2 - t) + 1, 5t + (2 - t) + 7) = 14 + \frac{1}{3}$$



Question: what is the optimal cost we can ensure while reaching ??

$$\inf_{0 \le t \le 2} \max (5t + 10(2 - t) + 1, 5t + (2 - t) + 7) = 14 + \frac{1}{3}$$

 \sim strategy: wait in ℓ_0 , and when $t=\frac{4}{3}$, go to ℓ_1

Optimal reachability in weighted timed games (1)

This topic has been fairly hot these last fifteen years...

[LMM02,ABM04,BCFL04,BBR05,BBM06,BLMR06,Rut11,HIM13,BGK+14]

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[LMM02] La Torre, Mukhopadhyay, Murano. Optimal-reachability and control for acyclic weighted timed automata (TCS@02). [ABM04] Alur, Bernardsky, Madhusudan. Optimal reachability in weighted timed games (ICALP'04). [BCFL04] Bouyer, Cassez, Fleury, Larsen. Optimal strategies in priced timed games (ICALP'04). [BBR05] Brihaye, Bruyère, Raskin. On optimal timed strategies (FORMATS'05). [BBM06] Bouyer, Brihaye, Markey, Improved undecidability results on weighted timed automata (Information Processing Letters). [BLMR06] Bouyer, Larsen, Markey, Rasmussen. Almost-optimal strategies in one-clock priced timed automata (FSTTCS'06). [Rut11] Rutkowski. Two-player reachability-price games on single-clock timed automata (QAPL'11). [HIM13] Hansen, Ibsen-Jensen, Miltersen. A faster algorithm for solving one-clock priced timed games (CONCUR'13). [BGK+14] Brihaye, Geareatrs, Krishna, Manasa, Monmege, Trivedi. Adding, Negative Prices to Priced Timed Games (CONCUR'14).
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[LMM02]

Tree-like weighted timed games can be solved in 2EXPTIME.

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[LMM02]

Tree-like weighted timed games can be solved in 2EXPTIME.

[ABM04,BCFL04]

Depth-k weighted timed games can be solved in EXPTIME. There is a symbolic algorithm to solve weighted timed games with a strongly non-Zeno cost.





Optimal reachability in weighted timed games (2)

[BBR05,BBM06,BJM15]

In weighted timed games, the optimal cost (and the value) cannot be computed, as soon as games have three clocks or more.

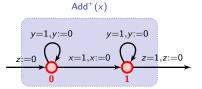
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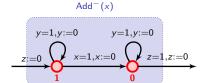
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[BLMR06,Rut11,HIM13,BGK+14]

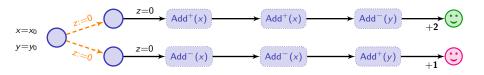
Turn-based optimal timed games are decidable in EXPTIME (resp. PTIME) when automata have a single clock (resp. with two rates). They are PTIME-hard.

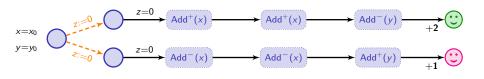


The cost is increased by x_0

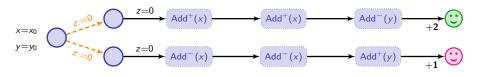


The cost is increased by $1-x_0$

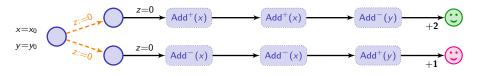




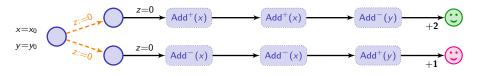
• In
$$\bigcirc$$
, cost = $2x_0 + (1 - y_0) + 2$



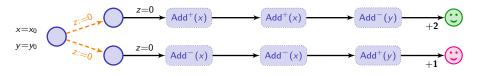
• In
$$\bigcirc$$
, cost = $2x_0 + (1 - y_0) + 2$
In \bigcirc , cost = $2(1 - x_0) + y_0 + 1$



- In \bigcirc , cost = $2x_0 + (1 y_0) + 2$ In \bigcirc , cost = $2(1 - x_0) + y_0 + 1$
- if $y_0 < 2x_0$, player 2 chooses the first branch: cost > 3

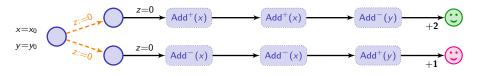


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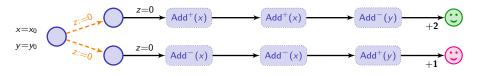
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Given two clocks x and y, we can check whether y = 2x.



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 \sim player 2 can enforce cost $3 + |y_0 - 2x_0|$



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- if $y_0 < 2x_0$, player 2 chooses the first branch: cost > 3 if $y_0 > 2x_0$, player 2 chooses the second branch: cost > 3 if $y_0 = 2x_0$, in both branches, cost = 3 \Rightarrow player 2 can enforce cost $3 + |y_0 2x_0|$
- Player 1 has a winning strategy with cost ≤ 3 iff $y_0 = 2x_0$

Player 1 will simulate a two-counter machine:

- each instruction is encoded as a module;
- the counter values c_1 and c_2 are encoded by two clocks:

$$x = \frac{1}{2^{c_1}}$$
 and $y = \frac{1}{2^{c_2}}$

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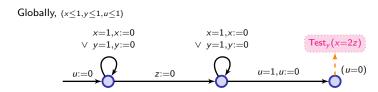
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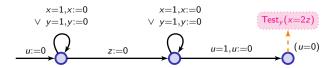
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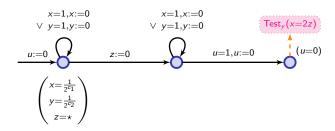
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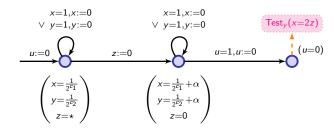
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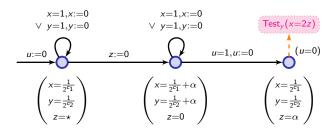
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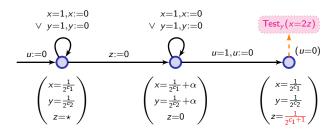
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Are we done?

Optimal cost is computable...

... when cost is strongly non-zeno.

[AM04,BCFL04]

There is $\kappa > 0$ s.t. for every region cycle C, for every real run ϱ read on C,

$$\mathsf{cost}(\varrho) \geq \kappa$$

Optimal cost is not computable...

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[BJM15]

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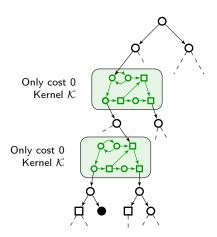
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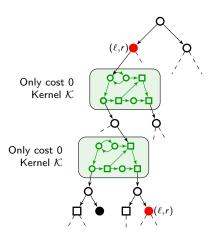
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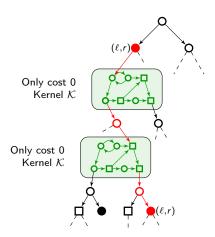
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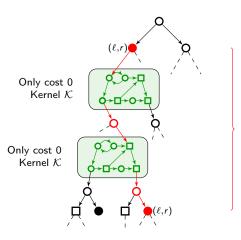
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- Almost-optimality in practice should be sufficient
- Even when we know how to compute the value, we are only able to synthesize almost-optimal strategies...

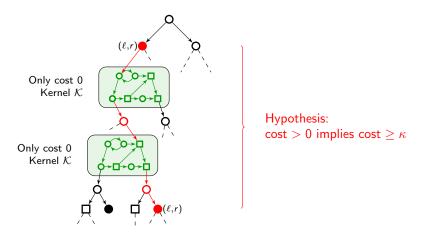




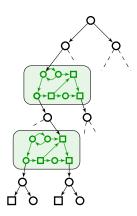


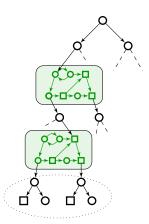


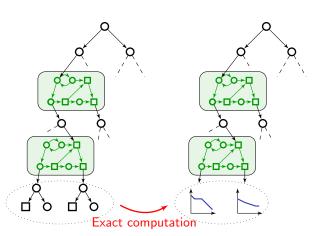
 $\begin{array}{l} \text{Hypothesis:} \\ \cos t > 0 \text{ implies } \cos t \geq \kappa \end{array}$

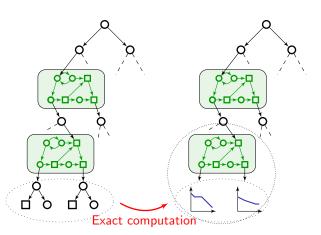


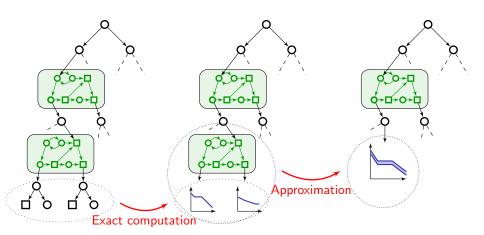
Conclusion: we can stop unfolding the game after finitely many steps











Outline

- Timed automata
- Weighted timed automata
- 3 Timed games
- Weighted timed games
- Tools
- Towards applying all this theory to robotic systems
- Conclusion

• Many tools and prototypes everywhere on earth...

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- Tool-suite Uppaal, developed in Aalborg (Denmark) and originally Uppsala (Sweden) since 1995
 - Uppaal for timed automata
 - Uppaal-TiGa for timed games
 - Uppaal-Cora for weighted timed automata

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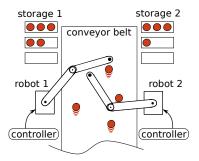
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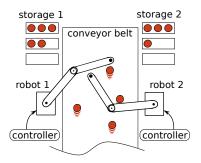
- Timed automata: (time-optimal) reachability
- Weighted timed automata: optimal rechability

- Aims at being a platform for experiments (open source!)
- Aims at asserting and comparing algorithms

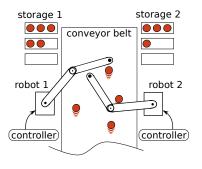
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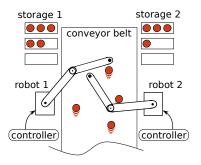
- Infinitely many configurations
- Complex behaviour
- Mechanical constraints



Goal: Synthesize a controller:

- Which robot handles an object
- How to avoid collision
- Don't miss any object

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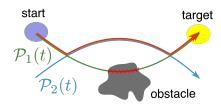
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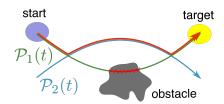
Approach:

- Discretization of the behaviour via a fixed set of continuous controllers
- Create an abstraction and use previous results

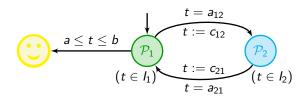
Simplistic idea: fixed set of reference trajectories + property



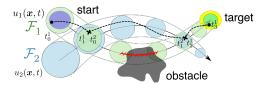
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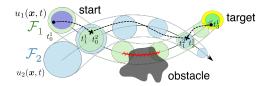
Corresponding timed automaton:



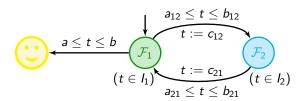
More realistic idea: fixed set of funnels for control law + property



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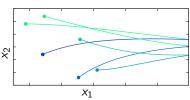


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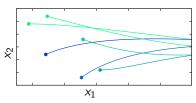
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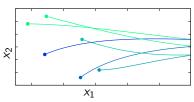


A (control) funnel is a trajectory $\mathcal{F}(t)$ of a set in the state space such that, for any trajectory $\mathbf{x}(t)$ of the dynamical system:

$$\forall t_0 \in \mathbb{R}, \ \mathbf{x}(t_0) \in \mathcal{F}(t_0) \Rightarrow \forall t \geq t_0, \ \mathbf{x}(t) \in \mathcal{F}(t)$$

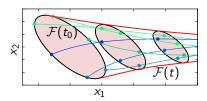
Control funnels

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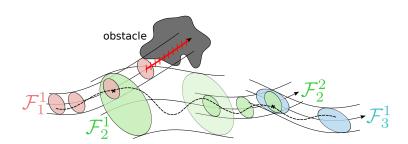


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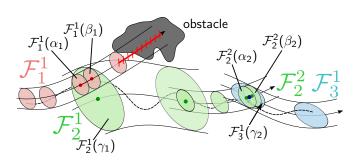
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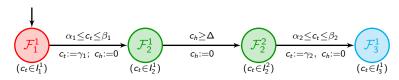
Example

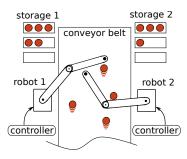


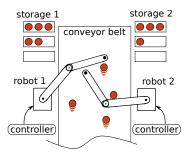
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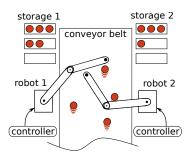


ct: positional clock; ch: local clock

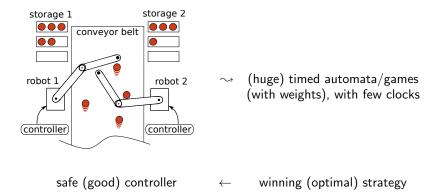






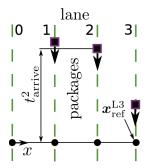


 $\leftarrow \qquad \text{winning (optimal) strategy}$



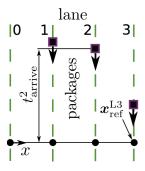
A pick-and-place example

1d point mass

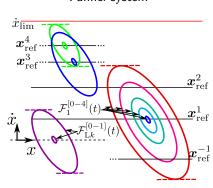


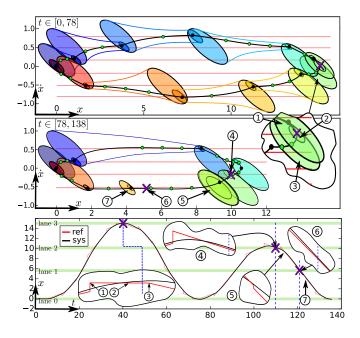
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Funnel system





Current challenges

For control people

• Handle more non-linear systems (automatically build control funnels)

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For us

- Does not scale up very well so far (huge timed automata models)
 - Build the model on-demand?
 But, can we give guarantees (optimality) when only part of the model has been built?
 - Develop specific algorithms for the special timed automata we construct?
- Implement efficient approx. algorithm for weighted timed games

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Summary of the talk

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- Overview of results concerning the optimal reachability problem in weighted timed automata and games
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Future work

- Various theoretical issues
 - Apply further the idea of approximation
 - Robustness issues
- Continue working on TiAMo
 - Implementation of (weighted) timed games (good data structures, abstractions, etc.)
 - More applications with specific challenges (e.g. robotic problems)