Time Petri Net State Space Reduction Using Dynamic Programming and Time Paths

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Humboldt-Universität zu Berlin Institut of Computer Science Unter den Linden 6, 10099 Berlin, Germany

> IFORS 2005, Hawaii July 11-15, 2005





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Outline

Definitions
Time Petri Net

Main Property
State Space Reduction
Dynamic Programming

Applications
Reachability Graph
Time Paths in bounded TPNs

Conclusion

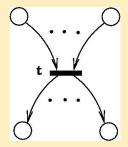








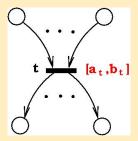
Definition (informal)







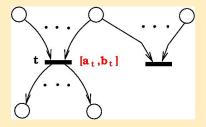
Definition (informal)





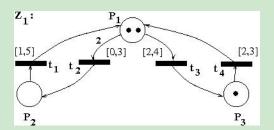


Definition (informal)





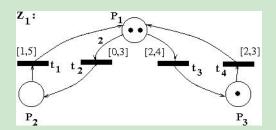








Example

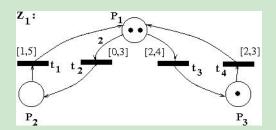


 $ightharpoonup m_0 = (2,0,1)$



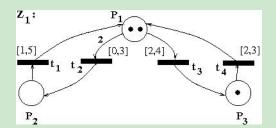


Example



 $ightharpoonup m_0 = (2,0,1)$

p-marking



- $m_0 = (2,0,1)$
- *p*-marking
- ► $h_0 = (\sharp, 0, 0, 0)$ *t*-marking





state

Definition (state)

z = (m, h) is called a **state** in a TPN Z iff:





state

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z = (m, h) is called a **state** in a TPN Z iff:

ightharpoonup m is a p-marking in Z.





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- z = (m, h) is called a **state** in a TPN Z iff:
 - ightharpoonup m is a p-marking in Z.
 - \blacktriangleright h is a t-marking in Z.







Let Z be a TPN, and z = (m, h), z' = (m', h') be two states.





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$$z = (m, h)$$
 changes into $z' = (m', h')$





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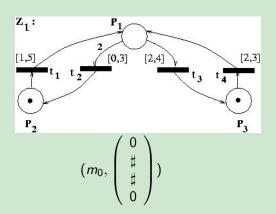


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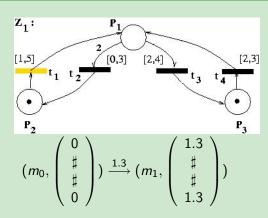
$$z = (m, h)$$
 changes into $z' = (m', h')$ by



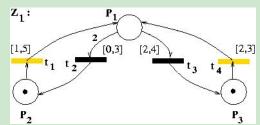








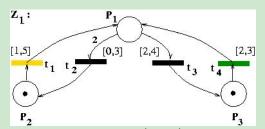




$$z_0 \xrightarrow{1.3} (m_1, \begin{pmatrix} 1.3 \\ \sharp \\ 1.3 \end{pmatrix}) \xrightarrow{1.0} (m_2, \begin{pmatrix} 2.3 \\ \sharp \\ \sharp \\ 2.3 \end{pmatrix})$$

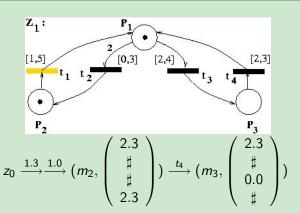




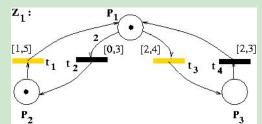


$$z_0 \xrightarrow{1.3} \xrightarrow{1.0} (m_2, \begin{pmatrix} 2.3 \\ \sharp \\ 2.3 \end{pmatrix}) \xrightarrow{t_4}$$









$$z_0 \xrightarrow{1.3} \xrightarrow{1.0} \xrightarrow{t_4} (m_3, \begin{pmatrix} 2.3 \\ \sharp \\ 0.0 \\ \sharp \end{pmatrix}) \xrightarrow{2.0} (m_4, \begin{pmatrix} 4.3 \\ \sharp \\ 2.0 \\ \sharp \end{pmatrix})$$



Definition

▶ transition sequence: $\sigma = (t_1, \dots, t_n)$





- ▶ transition sequence: $\sigma = (t_1, \dots, t_n)$
- ▶ run: $\sigma(\tau) = (\tau_0, t_1, \tau_1, \dots, \tau_{n-1}, t_n, \tau_n)$





- ▶ transition sequence: $\sigma = (t_1, \dots, t_n)$
- ▶ run: $\sigma(\tau) = (\tau_0, t_1, \tau_1, \dots, \tau_{n-1}, t_n, \tau_n)$
- ▶ feasible run: $z_0 \xrightarrow{\tau_0} z_0^* \xrightarrow{t_1} z_1 \xrightarrow{\tau_1} z_1^* \cdots \xrightarrow{t_n} z_n \xrightarrow{\tau_n} z_n^*$





- ▶ transition sequence: $\sigma = (t_1, \dots, t_n)$
- ▶ run: $\sigma(\tau) = (\tau_0, t_1, \tau_1, \dots, \tau_{n-1}, t_n, \tau_n)$
- ▶ feasible run: $z_0 \xrightarrow{\tau_0} z_0^* \xrightarrow{t_1} z_1 \xrightarrow{\tau_1} z_1^* \cdots \xrightarrow{t_n} z_n \xrightarrow{\tau_n} z_n^*$
- ▶ feasible transition sequence : σ is feasible if there ex. a feasible run $\sigma(\tau)$





Reachable state, Reachable marking, State space

Definition

▶ z is **reachable state** in Z if there ex. a feasible run $\sigma(\tau)$ and $z_0 \xrightarrow{\sigma(\tau)} z$





Reachable state, Reachable marking, State space

- ▶ z is **reachable state** in Z if there ex. a feasible run $\sigma(\tau)$ and $z_0 \xrightarrow{\sigma(\tau)} z$
- ► The set of all reachable states in Z is the state space of Z (denoted: StSp(Z)).





Let $Z = [P, T, F, V, m_0, I]$ be a TPN and $\sigma = (t_1, \dots, t_n)$ be a transition sequence in Z.

 $\delta(\sigma) = [m_{\sigma}, \Sigma_{\sigma}, B_{\sigma}]$ is the parametric description of σ , if





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- ▶ $\Sigma_{\sigma}(t)$ is a sum of variables, Σ_{σ} is a parametrical t-marking





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 $\delta(\sigma) = [m_{\sigma}, \Sigma_{\sigma}, B_{\sigma}]$ is the parametric description of σ , if

- $ightharpoonup m_0 \stackrel{\sigma}{\longrightarrow} m_\sigma$
- $\Sigma_{\sigma}(t)$ is a sum of variables, Σ_{σ} is a parametrical t-marking
- $ightharpoonup B_{\sigma}$ is a set of conditions (a system of inequalities)





Parametric Description of the State Space

Let $Z = [P, T, F, V, m_0, I]$ be a TPN and $\sigma = (t_1, \dots, t_n)$ be a transition sequence in Z.

 $\delta(\sigma) = [m_{\sigma}, \Sigma_{\sigma}, B_{\sigma}]$ is the parametric description of σ , if

- ▶ $Σ_σ(t)$ is a sum of variables, $Σ_σ$ is a parametrical t-marking
- $ightharpoonup B_{\sigma}$ is a set of conditions (a system of inequalities)

Obviously

$$\triangleright z_0 \xrightarrow{\sigma} (m_{\sigma}, \Sigma_{\sigma}) =: z_{\sigma},$$





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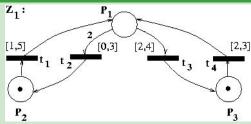
Obviously

$$ightharpoonup z_0 \xrightarrow{\sigma} (m_{\sigma}, \Sigma_{\sigma}) =: z_{\sigma},$$

•
$$StSp(Z) = \bigcup_{\sigma} z_{\sigma}$$
.

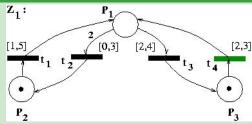




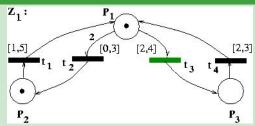


$$\sigma=(t_4,t_3)$$



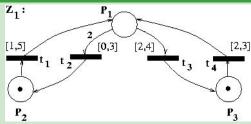


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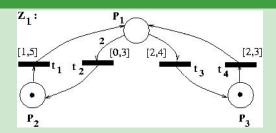
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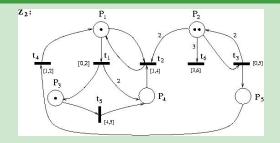


$$\sigma = (t_4, t_3) \implies \delta(\sigma) =$$

$$\{\left(\left(\begin{array}{c} 0\\1\\1\\1 \end{array}\right), \left(\begin{array}{c} x_1+x_2+x_3\\ \sharp\\ x_3 \end{array}\right) \mid \begin{array}{c} 2 \leq x_1 \leq 3, & x_1+x_2 \leq 5\\ 2 \leq x_2 \leq 4, & x_1+x_2+x_3 \leq 5\\ 0 \leq x_3 \leq 3 \end{array} \}.$$

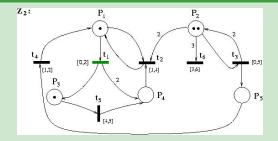






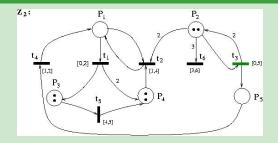
$$\sigma = (t_1 \ t_3 \ t_4 \ t_2 \ t_3)$$





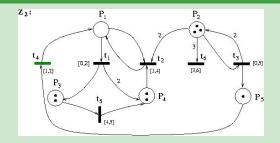
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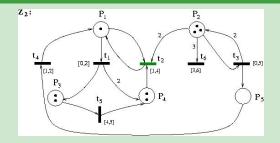
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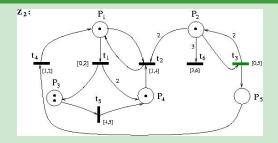
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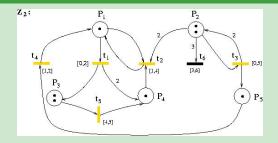
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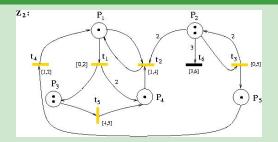
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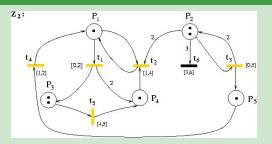




$$\sigma = (t_1 \ t_3 \ t_4 \ t_2 \ t_3)$$

$$\sigma(\tau) := z_0 \xrightarrow{0.7} \xrightarrow{t_1} \xrightarrow{0.0} \xrightarrow{t_3} \xrightarrow{0.4} \xrightarrow{t_4} \xrightarrow{1.2} \xrightarrow{t_2} \xrightarrow{0.5} \xrightarrow{t_3} \xrightarrow{1.4} z$$



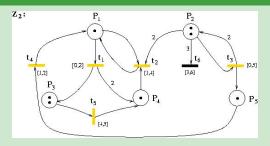


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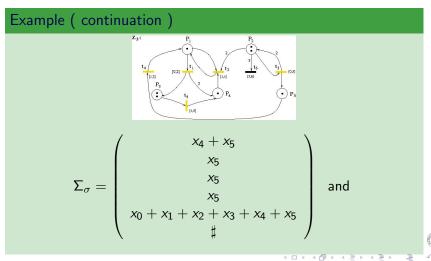


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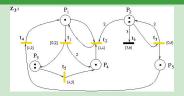
$$m_{\sigma} = (1, 2, 2, 1, 1)$$







Example (continuation)



$$B_{\sigma} = \{ \begin{array}{ll} 0 \leq x_{0}, & x_{0} \leq 2, & x_{0} + x_{1} + x_{2} \leq 5 \\ 0 \leq x_{1}, & x_{2} \leq 2, & x_{2} + x_{3} \leq 5 \\ 1 \leq x_{2}, & x_{3} \leq 2, & x_{0} + x_{1} + x_{2} + x_{3} \leq 5 \\ 1 \leq x_{3}, & x_{4} \leq 2, & x_{0} + x_{1} + x_{2} + x_{3} + x_{4} \leq 5 \\ 0 \leq x_{4}, & x_{5} \leq 2, & x_{0} + x_{1} + x_{2} + x_{3} + x_{4} + x_{5} \leq 5 \\ 0 \leq x_{5}, & x_{0} + x_{1} \leq 5 & x_{4} + x_{5} \leq 2 \end{array} \}$$



Example (continuation)

The run $\sigma(\tau)$ with $\sigma(\tau) =$

$$z_0 \xrightarrow{\mathbf{0.7}} \xrightarrow{t_1} \xrightarrow{\mathbf{0.0}} \xrightarrow{t_3} \xrightarrow{\mathbf{0.4}} \xrightarrow{t_4} \xrightarrow{\mathbf{1.2}} \xrightarrow{t_2} \xrightarrow{\mathbf{0.5}} \xrightarrow{t_3} \xrightarrow{\mathbf{1.4}} (m_{\sigma}, \begin{pmatrix} 1.4 \\ 1.4 \\ 1.4 \\ 4.2 \\ \sharp \end{pmatrix})$$

is feasible.

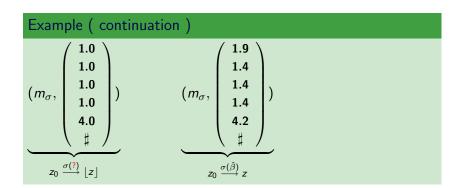


Example (continuation)

$$(m_{\sigma},\begin{pmatrix}1.9\\1.4\\1.4\\1.4\\4.2\\\sharp\end{pmatrix})$$

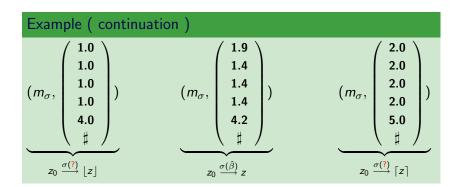
















Example (continuation)

The runs

$$\sigma(\tau_1^*) := z_0 \xrightarrow{\mathbf{1}} \xrightarrow{t_1} \xrightarrow{\mathbf{0}} \xrightarrow{t_3} \xrightarrow{\mathbf{1}} \xrightarrow{t_4} \xrightarrow{\mathbf{1}} \xrightarrow{t_2} \xrightarrow{\mathbf{0}} \xrightarrow{t_3} \xrightarrow{\mathbf{1}} \lfloor z \rfloor$$

and

$$\sigma(\tau_2^*) := z_0 \stackrel{\mathbf{1}}{\longrightarrow} \stackrel{t_1}{\longrightarrow} \stackrel{\mathbf{0}}{\longrightarrow} \stackrel{t_3}{\longrightarrow} \stackrel{\mathbf{0}}{\longrightarrow} \stackrel{t_4}{\longrightarrow} \stackrel{\mathbf{2}}{\longrightarrow} \stackrel{t_2}{\longrightarrow} \stackrel{\mathbf{0}}{\longrightarrow} \stackrel{t_3}{\longrightarrow} \stackrel{\mathbf{2}}{\longrightarrow} \lceil z \rceil$$

are feasible in Z, too.





Example (continuation)

The runs $\sigma(\tau_1^*) := z_0 \xrightarrow{\mathbf{1}} \xrightarrow{t_1} \xrightarrow{\mathbf{0}} \xrightarrow{t_3} \xrightarrow{\mathbf{1}} \xrightarrow{t_4} \xrightarrow{\mathbf{1}} \xrightarrow{t_2} \xrightarrow{\mathbf{0}} \xrightarrow{t_3} \xrightarrow{\mathbf{1}} |z|$

$$\sigma(\tau) \ = \ z_0 \ \xrightarrow{\mathbf{0.7}} \xrightarrow{t_1} \xrightarrow{\mathbf{0.0}} \xrightarrow{t_3} \xrightarrow{\mathbf{0.4}} \xrightarrow{t_4} \xrightarrow{\mathbf{1.2}} \xrightarrow{t_2} \xrightarrow{\mathbf{0.5}} \xrightarrow{t_3} \xrightarrow{\mathbf{1.4}} \ z$$

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are feasible in Z, too.





Theorem (1)

Let Z be a TPN and $\sigma = (t_1, \dots, t_n)$ be a feasible transition sequence in Z, with a run $\sigma(\tau)$ as an execution of σ , i.e.

$$z_0 \xrightarrow{\tau_0} \xrightarrow{t_0} \cdots \xrightarrow{\tau_n} \xrightarrow{t_n} z_n = (m_n, h_n),$$

and all $\tau_i \in \mathbb{R}_0^+$.

Then, there exists a further feasible run $\sigma(\tau^*)$ of σ with

$$z_0 \xrightarrow{\tau_0^*} \xrightarrow{t_0} \cdots \xrightarrow{\tau_n^*} \xrightarrow{t_n} z_n^* = (m_n^*, h_n^*).$$

such that





Theorem (1 – continuation)

$$z_0 \xrightarrow{\tau_0} \xrightarrow{t_0} \cdots \xrightarrow{\tau_n} \xrightarrow{t_n} z_n = (m_n, h_n), \ \tau_i \in \mathbb{R}_0^+.$$

$$z_0 \xrightarrow{\tau_0^*} \xrightarrow{t_0} \cdots \xrightarrow{\tau_n^*} \xrightarrow{t_n} z_n^* = (m_n^*, h_n^*)$$





Theorem (1 – continuation)

$$z_0 \xrightarrow{\tau_0} \xrightarrow{t_0} \cdots \xrightarrow{\tau_n} \xrightarrow{t_n} z_n = (m_n, h_n), \ \tau_i \in \mathbb{R}_0^+.$$

$$z_0 \xrightarrow{\tau_0^*} \xrightarrow{t_0} \cdots \xrightarrow{\tau_n^*} \xrightarrow{t_n} z_n^* = (m_n^*, h_n^*), \ \tau_i^* \in \mathbb{N}.$$

1. For each $i, 0 \le i \le n$ the time τ_i^* is a natural number.





Theorem (1 – continuation)

$$z_0 \xrightarrow{\tau_0} \xrightarrow{t_0} \cdots \xrightarrow{\tau_n} \xrightarrow{t_n} z_n = (m_n, h_n), \ \tau_i \in \mathbb{R}_0^+.$$

$$z_0 \xrightarrow{\tau_0^*} \xrightarrow{t_0} \cdots \xrightarrow{\tau_n^*} \xrightarrow{t_n} z_n^* = (m_n^*, h_n^*), \ \tau_i^* \in \mathbb{N}.$$

- 1. For each $i, 0 \le i \le n$ the time τ_i^* is a natural number.
- 2. For each enabled transition t at marking $m_n (= m_n^*)$ it holds:

2.1
$$h_n(t)^* = \lfloor h_n(t) \rfloor$$
.

$$2.2 \sum_{i=1}^{n} \tau_i^* = \left\lfloor \sum_{i=1}^{n} \tau_i \right\rfloor$$





Theorem (1 – continuation)

$$z_0 \xrightarrow{\tau_0} \xrightarrow{t_0} \cdots \xrightarrow{\tau_n} \xrightarrow{t_n} z_n = (m_n, h_n), \ \tau_i \in \mathbb{R}_0^+.$$

$$z_0 \xrightarrow{\tau_0^*} \xrightarrow{t_0} \cdots \xrightarrow{\tau_n^*} \xrightarrow{t_n} z_n^* = (m_n^*, h_n^*), \ \tau_i^* \in \mathbb{N}.$$

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3. For each transition $t \in T$ holds: t is ready to fire in z_n iff t is ready to fire in $\lfloor z_n \rfloor$, too.





Theorem (2 – similar to 1)

Let Z be a TPN and $\sigma = (t_1, \dots, t_n)$ be a feasible transition sequence in Z, with a run $\sigma(\tau)$ as an execution of σ , i.e.

$$z_0 \xrightarrow{\tau_0} \xrightarrow{t_0} \cdots \xrightarrow{\tau_n} \xrightarrow{t_n} z_n = (m_n, h_n),$$

and all $\tau_i \in \mathbb{R}_0^+$.

Then, there exists a further feasible run $\sigma(\tau^*)$ of σ with

$$z_0 \xrightarrow{\tau_0^*} \xrightarrow{t_0} \cdots \xrightarrow{\tau_n^*} \xrightarrow{t_n} z_n^* = (m_n^*, h_n^*).$$

such that





Theorem (2 – continuation)

- 1. For each $i, 0 \le i \le n$ the time τ_i^* is a natural number.
- 2. For each enabled transition t at marking $m_n (= m_n^*)$ it holds:

2.1
$$h_n(t)^* = \lceil h_n(t) \rceil$$
.

$$2.2 \sum_{i=1}^{n} \tau_i^* = \left[\sum_{i=1}^{n} \tau_i\right]$$

3. For each transition $t \in T$ holds: t is ready to fire in z_n i t is ready to fire in $[z_n]$, too.





Where is the Dynamic Programming here?





Where is the Dynamic Programming here?

Let us consider the previous example again





Input:

▶ The TPN Z_2 ,





Input

- ▶ The TPN Z_2 ,
- ▶ the transition sequence $\sigma = (t_1, t_3, t_4, t_2, t_3)$





Input:

- ▶ The TPN Z_2 ,
- ▶ the transition sequence $\sigma = (t_1, t_3, t_4, t_2, t_3)$
- ▶ the six elapses of time

$$\hat{\beta}(x_0) = 0.7$$
, $\hat{\beta}(x_1) = 0.0$, $\hat{\beta}(x_2) = 0.4$, $\hat{\beta}(x_3) = 1.2$, $\hat{\beta}(x_4) = 0.5$, $\hat{\beta}(x_5) = 1.4$,

which are real numbers and





Input:

- ▶ The TPN Z_2 ,
- ▶ the transition sequence $\sigma = (t_1, t_3, t_4, t_2, t_3)$
- ▶ the six elapses of time

$$\hat{\beta}(x_0) = 0.7$$
, $\hat{\beta}(x_1) = 0.0$, $\hat{\beta}(x_2) = 0.4$, $\hat{\beta}(x_3) = 1.2$, $\hat{\beta}(x_4) = 0.5$, $\hat{\beta}(x_5) = 1.4$,

which are real numbers and

▶ the run

$$\sigma(\hat{\beta}) = (0.7, t_1, 0.0, t_3, 0.4, t_4, 1.2, t_2, 0.5, t_3, 1.4)$$
 is a feasible one in Z_2 .





Output:

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$$\Longrightarrow \mathbf{P}^*$$
: Compute β^* .







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▶ modifies one elapse of time which is not integer in $P^*(s-1)$ to such an integer that the modified run remains feasible.





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1		<i>x</i> ₀	x_1	<i>x</i> ₂	<i>x</i> ₃	<i>X</i> ₄	<i>x</i> ₅	$\Sigma_{\sigma}(t_1)$	$\Sigma_{\sigma}(t_2)$	$\Sigma_{\sigma}(t_5)$
$\hat{\beta} = \beta$	β_0	0.7	0.0	0.4	1.2	0.5	1.4	1.9	1.4	4.2
ļ	β_1	0.7	0.0	0.4	1.2	0.5	1	1.5	1.0	3.8
ļ	β_2	0.7	0.0	0.4	1.2	0	1	1.0		3.3
ļ	β_3	0.7	0.0	0.4	1	0	1			3.1
ļ	β_4	0.7	0.0	1	1	0	1			3.7
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	ı		<i>x</i> ₀	x_1	<i>x</i> ₂	<i>X</i> 3	<i>X</i> ₄	<i>X</i> ₅	$\Sigma_{\sigma}(t_1)$	$\Sigma_{\sigma}(t_2)$	$\Sigma_{\sigma}(t_5)$
$-\hat{eta}$	=	β_0	0.7	0.0	0.4	1.2	0.5	1.4	1.9	1.4	4.2
		β_1	0.7	0.0	0.4	1.2	0.5	1	1.5	1.0	3.8
		β_2	0.7	0.0	0.4	1.2	0	1	1.0		3.3
		β_3	0.7	0.0	0.4	1	0	1			3.1
		β_{4}	0.7	0.0	1	1	0	1			3.7
		β_5	0.7	0	1	1	0	1			3.7
β^*	=	β_6		0	1	1	0	1			

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- ▶ The T-linker L_T has the form $L_T(z(s^O)) = z^O = z(s^O)$.
- ▶ The *transition function t* is defined as

$$\mathsf{t}(\mathsf{s}) := \mathsf{s} - 1, \qquad \mathsf{s} \in \mathsf{S}''.$$





► The *linker* L is clearly given by

$$z(s) = L(s, \{(s',z(s')) \mid s' \in t(s)\}), \quad \forall s \in S''$$

= $L(s,z(t(s)))$
= $L(s,z(s-1)) := \beta_s$





The time length of the run $\sigma(\hat{\beta})$ is

$$I_{\sigma(\beta^*)} = \hat{\beta}(x_0) + \hat{\beta}(x_1) + \hat{\beta}(x_2) + \hat{\beta}(x_3) + \hat{\beta}(x_4) + \hat{\beta}(x_5) = 4.2$$





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In tableau I: The time length of the run $\sigma(\beta^*)$ is $I_{\sigma(\beta^*)} = 4$

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In tableau I: The time length of the run $\sigma(\beta^*)$ is $I_{\sigma(\beta^*)} = 4$

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i.e.
$$l_{\sigma(\beta^*)} = 4 \le 4.2 = l_{\sigma(\beta^*)} = 4.2 \le 5 = l_{\sigma(\beta^*)}$$





Corollary

▶ Each feasible t-sequence σ in Z can be realized with an "integer" run.





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Corollary

- Each feasible t-sequence σ in Z can be realized with an "integer" run.
- ► Each reachable marking in Z can be found using "integer" runs only.
- ▶ If z is reachable in Z, then $\lfloor z \rfloor$ and $\lceil z \rceil$ are reachable in Z, too.
- ► The length of the shortest and longest time path between two arbitrary p-markings are natural numbers.

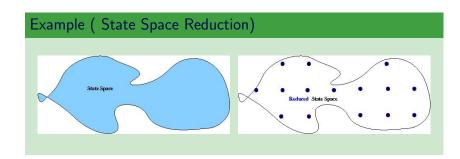




Example (State Space Reduction)











Theorem (3)

Let Z be a FTPN.

The set of all reachable integer states in Z is finite

if and only if

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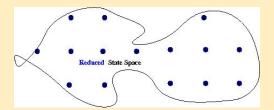
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Remark: Theorem 3 can be generalized for all TPNs (applying a further reduction).





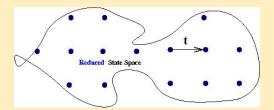
Definition (informal)







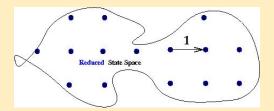
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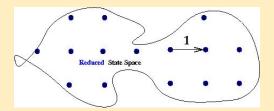
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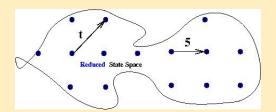


⇒ The reachability graph is a directed graph.





Definition (informal)

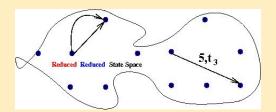


⇒ The reachability graph is a weighted directed graph.





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Let Z be a bounded TPN. The following problems can be decided/computed with the knowledge of its RG, **amongst others**:





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Result:

Input: z and z' - two states (in Z).

Output: – Is there a path between z and z' in RG(Z)?

 $\boldsymbol{-}$ If yes, compute the path with the shortest time length.

Solution: By means of prevalent methods of the graph theory,

e.g. Bellman-Ford algorithm (the running time is

 $\mathcal{O}(|V| \cdot |E|)$ and RG(Z) = (V, E)





Result:

Input: m and m' - two markings (in Z).

Output: – Is there a path between m and m'?

– If yes, compute the path with the shortest time length.

Solution: By means of prevalent methods of the graph theory,

for computing all-pairs shortest paths.

The running time is polynomial, too.





Definition

The **longest path** between two states (vertices in RG(Z)) z and z' is Ip(z,z') with

$$\textit{lp}(z,z') := \left\{ \begin{array}{ll} \infty & \text{, if a cycle is reachable starting on } z \\ & \text{before reaching } z' \\ \max_{\sigma(\tau)} \sum_{i} \tau_{i} & \text{, else} \end{array} \right.$$





Result:

Input: z and z' - two states (in Z).

Output: – Is there a path between z and z' in RG(Z)?

– If yes, compute the path with the longest time length.

Solution: By means of prevalent methods of the graph theory,

e.g. Bellman-Ford algorithm (polyn. running time). or by computing all strongly connected components

of RG(Z). (linear running time)





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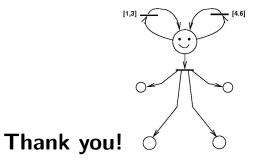
Conclusion

- ► The State Space Reduction of a TPN is a nonoptimization truncated decision problem
- ► The minimal and the maximal time length of a path between two markings in a TPN is a natural number (if finite)

it can be computed in polynomial/linear time (with res. to the RG)

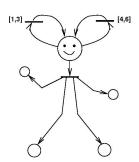








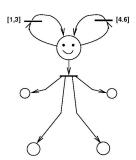




Thank you!







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