

EECS 144/244: Fundamental Algorithms for System Modeling, Analysis, and Optimization

Timed Systems

Lecture: Timed Discrete Event Systems

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Recap: Views on systems

	operational	denotational
monolithic	automata, machines, transition systems, ...	functions (on values, streams, signals, ...), equations
compositional	products of automata, etc.	function composition, sets of equations, fixpoints

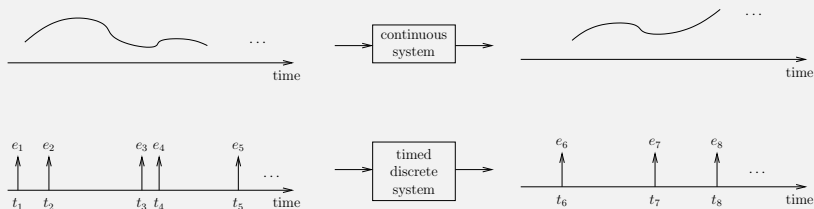
From Continuous to Timed Discrete Event Systems

- ▶ Continuous systems: functions on **continuous signals**.
Continuous signal x = continuous function of dense time (\mathbb{R}_+)

$$x : \mathbb{R}_+ \rightarrow V$$

$x(t)$: value of x at time t ; belongs to some set of values V (e.g., \mathbb{R})

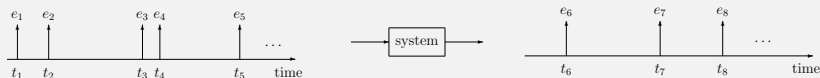
- ▶ Timed Discrete Event Systems: deal with **timed discrete-event signals**.
Timed discrete-event signal: sequence of timed events.



Timed Discrete Event Systems

Main notion: **event**

- ▶ something occurring at some point in time
- ▶ may also carry a value
- ▶ time could be discrete/“logical” (\mathbb{N}), continuous/dense (\mathbb{R}_+), or even “superdense” ($\mathbb{R}_+ \times \mathbb{N}$)
- ▶ systems are viewed as consumers/producers of event streams



In the *tagged signal model* (TSM) [Lee and Sangiovanni-Vincentelli(1998)], a *signal* s is a set of events with timestamps:

$$s \subseteq T \times V$$

where T is a set of tags (think timestamps) and V is a set of values.

Continuous and (timed) discrete(-event) signals

Let $T = \mathbb{R}_+$, the set of non-negative reals.

Let

$$s \subseteq \mathbb{R}_+ \times V$$

be a signal.

Let $t(s)$ be the set of all tags of signal s :

$$t(s) = \{t \mid \exists (t, v) \in s\}$$

Then, according to the TSM:

- ▶ s is *continuous* if $t(s) = \mathbb{R}_+$.
- ▶ s is *discrete* if $t(s)$ is *order-isomorphic* to a subset of \mathbb{N} , where $\mathbb{N} = \{0, 1, 2, \dots\}$ is the set of natural numbers.

Order-isomorphisms

A order-isomorphic B means there is an order-preserving bijection $f : A \rightarrow B$.

In our case the order is the usual $<$ on \mathbb{R}_+ and \mathbb{N} . So:

- ▶ f must be a bijection: (1) $f(a)$ must be defined for all $a \in A$, (2) for all $b \in B$ there must exist $a \in A$ such that $f(a) = b$, and (3) $a \neq a' \Rightarrow f(a) \neq f(a')$.
- ▶ f must be order-preserving: $a < a' \Rightarrow f(a) < f(a')$.

Continuous and discrete signals

Are the signals below discrete or continuous?

$$s_1 = \{(t, t) \mid t \in \mathbb{R}_+\}?$$

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$s_7 = \{(t, \lfloor t \rfloor) \mid t \in \mathbb{R}_+\}$?

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$s_7 = \{(t, \lfloor t \rfloor) \mid t \in \mathbb{R}_+\}$? Continuous, according to the TSM definition. It could also be considered discrete since it's piecewise constant. This is how discrete signals are modeled in Simulink.

DIGRESSION: EVENTS and STATES

From States to Events

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- ▶ In a Kripke structure, every transition (except perhaps self-loops) is in principle an event.
- ▶ We may also choose to observe changes in only some variables.

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C.f. a famous theorem:

Theorem (Myhill-Nerode theorem)

A language $L \subseteq \Sigma^$ is regular iff the equivalence relation over words*

$$s \sim_L s' \quad \hat{=} \quad \forall s'' \in \Sigma^* : s \cdot s'' \in L \Leftrightarrow s' \cdot s'' \in L$$

has a finite set of equivalence classes. The number of equivalence classes of \sim_L is the number of states in the smallest DFA recognizing L .

END DIGRESSION

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Homework: how can you model discrete time in Spin?

Dense-Time Delay



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 - ▶ Can you find a real system that behaves like a delay?

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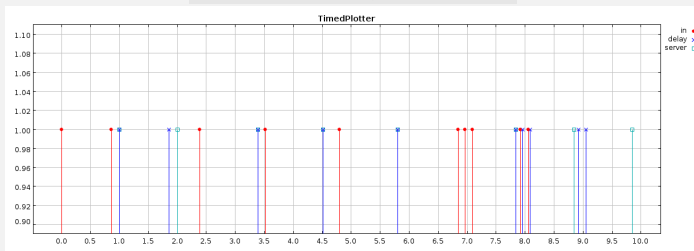
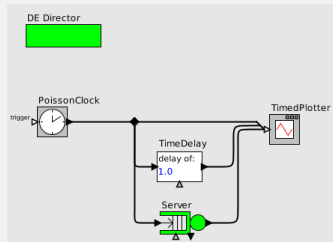
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 - ▶ (Claim) No: physical systems can handle only limited burstiness.
 - ▶ If too many events arrive in too short time, some will be discarded or delayed more than a constant delay.
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Dense-Time Delay



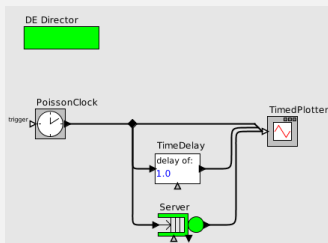
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 - ▶ If too many events arrive in too short time, some will be discarded or delayed more than a constant delay.
- ▶ Why then use Delay?
 - ▶ For the same reason Turing machines are a useful abstraction of reality.

Delay vs. Server



Timed Discrete-Event Models (DE)

Networks of *timed actors*, such as Delay, Server, sources, sinks, ...



Used in many industrial tools (e.g., IBM Rhapsody, Simulink/Stateflow, ...).

Exposition here inspired from Ptolemy DE domain.

Simulation vs. Verification of DE Systems

- ▶ We will look at simulation of DE systems.
- ▶ Exhaustive verification (model-checking): open research problem!

Simulation vs. Verification

- ▶ Verification (by exhaustive state-space exploration): check that *all* possible behaviors of the system satisfy a certain property.
- ▶ Simulation: generate *one* possible behavior of the system, and
 - ▶ let the user look at it,
 - ▶ or have a tool that automatically checks a property (c.f. STL tool Breach).

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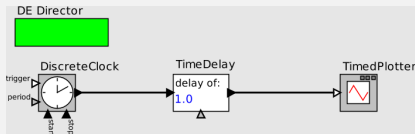
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 - ▶ Note: can only generate finite prefixes of infinite behaviors. So simulation often cannot verify exhaustively even 1 behavior.
- ▶ Note: industry / different communities use different terms for these methodologies, e.g.:
 - ▶ in HW industry:
 - ▶ “simulation”: generate a behavior and allow user to observe it
 - ▶ “verification”: generate one or more behaviors (e.g., randomly) and check that each satisfies a property
 - ▶ “formal verification”: exhaustive or bounded model-checking

Discrete-Event Simulation: Basic Idea

Standard DE simulation scheme (e.g., see [Misra(1986), Banks et al.(2005)Banks, Carson, Nelson, and Nicol]).

- 1: $t := 0$; *// initialize simulation time to 0*
- 2: initialize global event queue Q with a set of initial events;
 // events in Q ordered by timestamp
- 3: **while** Q is not empty **do**
- 4: remove earliest event $e = (v_e, t_e)$ from Q ;
- 5: $t := t_e$; *// advance global time*
- 6: execute event e : update system state, generate possible
 future events, and add them to Q , ordered by timestamps;
- 7: **end while**

Example: Clock and Delay



Clock period: 0.6

c_i : events generated by Clock

d_i : events generated by Delay

point in algo	t	Q	current event e
after initialization (step 2)	0	$[(c_0, 0), (c_1, 0.6), (c_2, 1.2), \dots]$	
after step 4		$[(c_1, 0.6), (c_2, 1.2), \dots]$	$(c_0, 0)$
after step 5		$[(c_1, 0.6), (d_0, 1.0), (c_2, 1.2), \dots]$	
after step 6	0		
after step 4		$[(d_0, 1.0), (c_2, 1.2), \dots]$	$(c_1, 0.6)$
after step 5		$[(d_0, 1.0), (c_2, 1.2), (d_1, 1.6), \dots]$	
after step 6	0.6		
after step 4		$[(c_2, 1.2), (d_1, 1.6), \dots]$	$(d_0, 1.0)$
after step 5		Q does not change, but something gets printed	
after step 6	1.0		

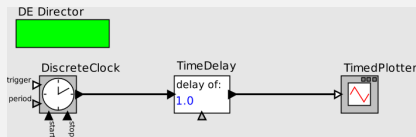
...

Discrete-Event Simulation: Issues

- 1: $t := 0$;
 - 2: initialize global event queue Q with a set of initial events;
 - 3: **while** Q is not empty **do**
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 - 5: $t := t_e$; // *advance global time*
 - 6: execute event e : update system state, generate possible future events, and add them to Q , ordered by timestamps;
 - 7: **end while**
- ▶ Appears intuitive, but details are left unspecified.
 - ▶ Scheme is not *modular*: no notion of *actor*, step 5 appears to work on the entire system state.
 - ▶ How to make such a scheme completely modular is still a research topic.
 - ▶ Also active topic in terms of standards, c.f., the *Functional Mock-up Interface* (FMI) – <https://www.fmi-standard.org/>.

Modeling Source Actors

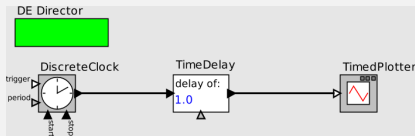
Source actor = an actor with no inputs.



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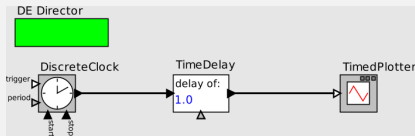


Clock is a source:

- ▶ Option 1 – sources generate all their events at initialization.
 - ▶ Simulation time is finite, so presumably only finite number of events.
 - ▶ But it may be very large.

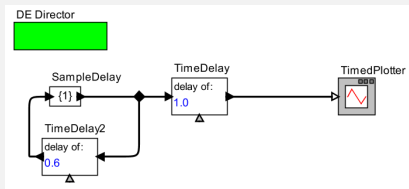
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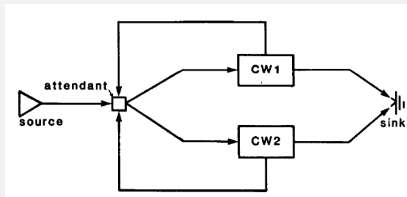
Clock is a source:

- ▶ Option 1 – sources generate all their events at initialization.
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 - ▶ But it may be very large.
- ▶ Option 2 – model sources using feedback loops with initial events:



In general: feedback loops are very useful

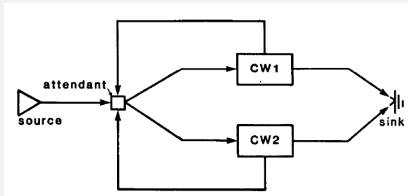
Example: car wash (taken from [Misra(1986)]):



- ▶ Source generates car arrivals at some arbitrary times (e.g., at times 3, 8, 9, 14, 16, 22)
- ▶ Attendant directs cars to car wash stations CW1 or CW2:
 - ▶ if both CW1 and CW2 are free, then to CW1
 - ▶ if only one is free, then to this one
 - ▶ otherwise car waits until a station becomes free
 - ▶ cars are served by attendant in FIFO order
- ▶ CW1 (a server actor) spends 8 mins to wash a car
- ▶ CW2 (a server actor) spends 10 mins to wash a car

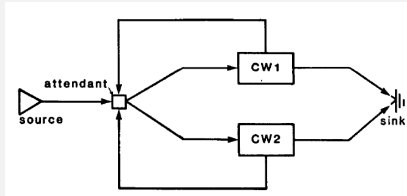
Issues with Feedback Loops

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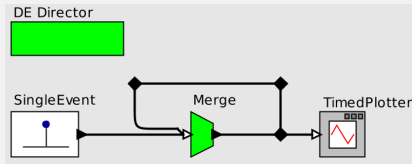


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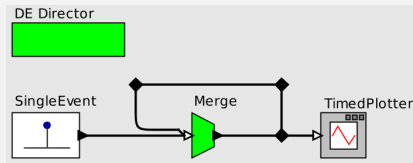


What about this example?



Zeno Systems

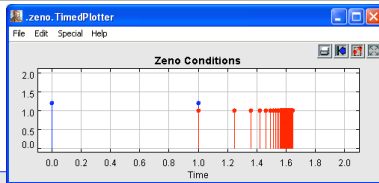
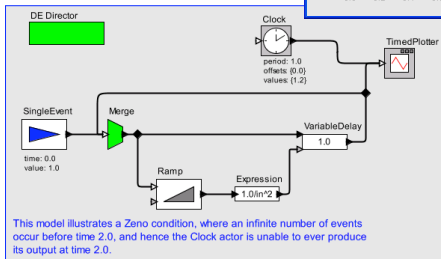
A system is “zeno” if it generates an infinite number of events in a finite amount of time.



This system is zeno.

Another Zeno System

Zeno Signals



Eventually, execution stops advancing time. Why?

Note that if the Ramp is set to produce integer outputs, then eventually the output will overflow and become negative, which will cause an exception.

Lee 12: 19

Slide from Edward Lee.

Zeno





Zeno's "Achilles and the tortoise" paradox:

- ▶ Achilles and the tortoise enter a race. Achilles runs of course much faster. He graciously allows the tortoise a head start of 1 meter. Who will win?



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"In a race, the quickest runner can never overtake the slowest, since the pursuer must first reach the point whence the pursued started, so that the slower must always hold a lead."

(from wikipedia)

Zeno signals in the TSM

Let

$$s = \{(1, -), (1.5, -), (1.75, -), \dots\} \cup \{(2, -)\}$$

Is s continuous? Is it discrete?

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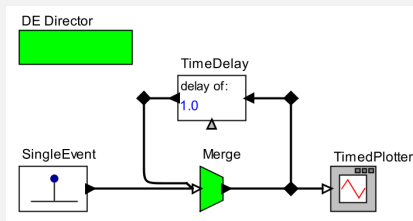
s is not continuous because $t(s) \neq \mathbb{R}_+$.

s is not discrete: there exists a bijection from $t(s)$ to \mathbb{N} , but not an order-preserving bijection.

s is a zeno signal.

Avoiding Zeno Systems

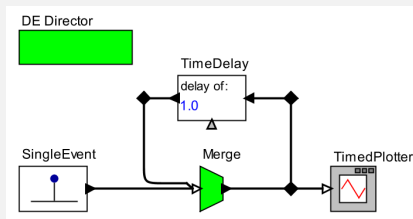
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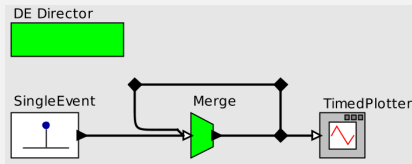
Is it sufficient to avoid zenoess?

Yes: **homework**: prove it.

Handling Feedback Loops

- ▶ Option 1 – avoid zero-delay loops as above (this also ensures non-zenoness).
- ▶ Option 2 – use a fixpoint semantics, as in synchronous systems.

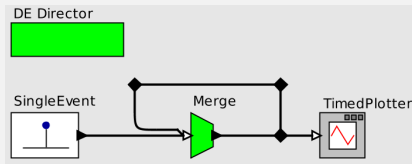
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What would Option 2 give for this example?

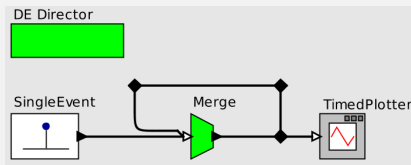


Semantics undefined (unknown values remain at fixpoint).

Handling Feedback Loops

- ▶ Option 1 – avoid zero-delay loops as above (this also ensures non-zenoness).
- ▶ Option 2 – use a fixpoint semantics, as in synchronous systems.

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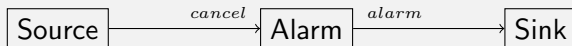


Semantics undefined (unknown values remain at fixpoint).

We will not discuss the fixpoint semantics for DE.

We assume Option 1.

Another Example: Alarm



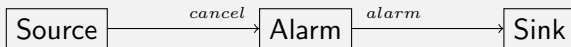
- ▶ Alarm actor: produces event at given time t , unless it receives input at time $t' \leq t$.

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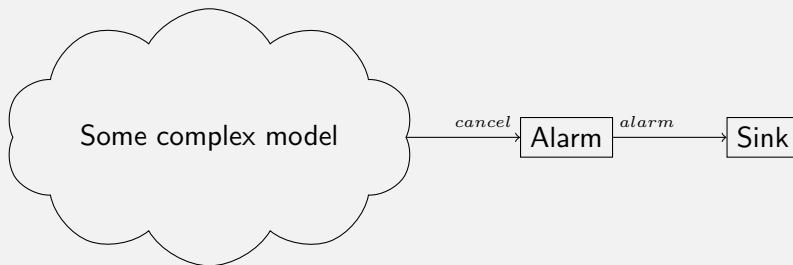
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Another Example: Alarm



- ▶ Alarm actor: produces event at given time t , unless it receives input at time $t' \leq t$.
- ▶ How does the DE simulation algorithm handle this example?
- ▶ It appears that Alarm should post an initial event with time t
... but this event may then have to be **canceled** during simulation if something arrives at the input before t .
- ▶ Canceling events = removing them from the event queue.

Another Example: Alarm



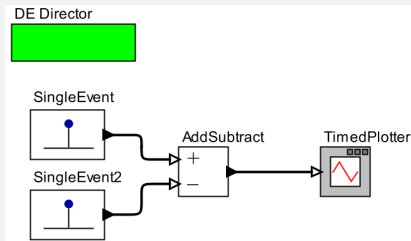
Note:

- ▶ Whether an event will be generated before t is not always easy to determine.
- ▶ DE algorithm must work independently of how Alarm is connected.
- ▶ That's what modular means.

Discrete-Event Simulation – version 2

- 1: $t := 0$;
- 2: initialize global event queue Q with a set of initial events;
- 3: **while** Q is not empty **do**
- 4: remove earliest event $e = (v_e, t_e)$ from Q ;
- 5: $t := t_e$;
- 6: execute event e : update system state, generate possible future events, and add them to Q , ordered by timestamps;
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- 7: **end while**

Issues with Simultaneous Events



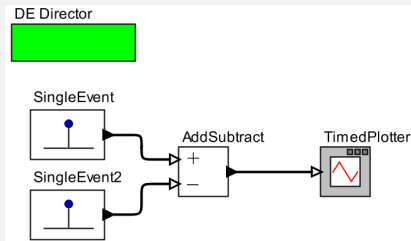
The *AddSubtract* actor is supposed to behave as follows:

- ▶ If it receives two simultaneous events, it adds/subtracts their values and produces a *single* event at its output with the resulting value.
- ▶ If it receives an event in just one of the two inputs, it simply forwards it.

Suppose the two *SingleEvent* actors produce two simultaneous events.

What should the output be?

Issues with Simultaneous Events



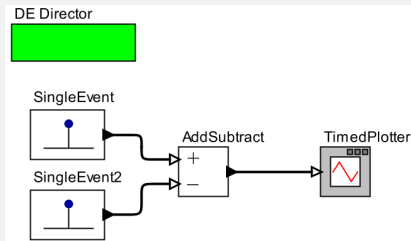
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How to achieve this with the DE simulation algorithm?

Discrete-Event Simulation – version 3

It appears that the DE simulation algorithm must execute *sets* of simultaneous events, instead of one event at a time:

- 1: $t := 0$;
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- 3: **while** Q is not empty **do**
- 4: remove earliest event ~~$e = (v_e, t_e)$~~ set E of all (?) simultaneous earliest events from Q ;
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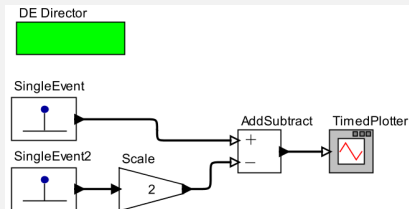
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Not as simple ...

Issues with Simultaneous Events

Suppose the two SingleEvent sources produce two simultaneous events.

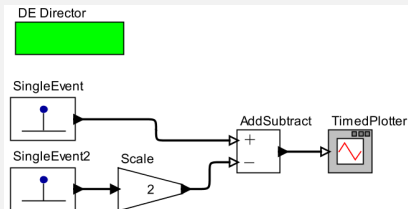
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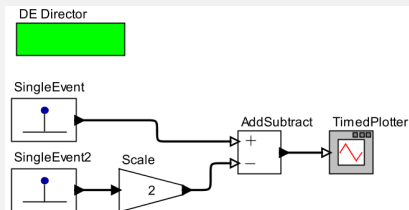


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Issues with Simultaneous Events

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Processing a set of simultaneous events E may result in new simultaneous events not in E ...

We need some systematic way to do this ...

Back to the Alarm Example



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Back to the Alarm Example



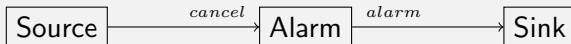
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- ▶ Alarm actor: produces event at given time t , unless it receives input at time $t' \leq t$
- ▶ What if Source produces an event also at time t ?
- ▶ According to the semantics of Alarm, it should not raise an alarm event.
- ▶ Does the DE simulation algorithm guarantee this?

Back to the Alarm Example



- 1: $t := 0$;
- 2: initialize global event queue Q with $\{(alarm, t), (cancel, t)\}$;
- 3: **while** Q is not empty **do**
- 4: remove earliest event $e = (v_e, t_e)$ from Q ;
- 5: $t := t_e$;
- 6: execute event e : update system state, generate possible future events, and add them to Q , ordered by timestamps; possibly remove events from Q ;
- 7: **end while**

► Non-determinism!

- Different results depending on which of the two instantaneous events $(alarm, t)$ and $(cancel, t)$ is first removed from Q .

Dealing with Simultaneous Events

- ▶ Chronological ordering (= ordering by timestamps) of events in the queue is not enough
- ▶ Must also respect dependencies between simultaneous events
 - ▶ Alarm's output event at time t depends on Source's output event at time t
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- ▶ First let's formalize actor dependencies.

Dependency Relation among Actors

Let A_1, A_2 be two actors.

Define the precedence relation $A_1 \rightarrow A_2$ (A_2 depends on A_1) as follows:

$A_1 \rightarrow A_2$ iff A_1 is zero-delay and there is a connection from an output of A_1 to an input of A_2 in the model.

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Why? Because every loop is assumed to have a non-zero-delay actor.

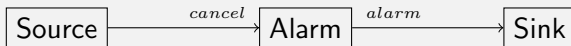
Actor Dependencies – Examples



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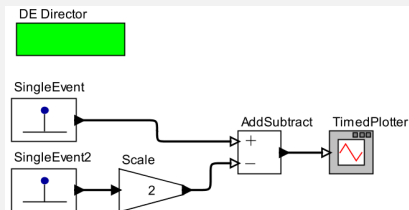
We will not need Source \rightarrow Alarm.

Actor Dependencies – Examples



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Scale \rightarrow AddSubtract \rightarrow TimedPlotter.

Precedence Relation on Events

Let $e_1 = (v_1, t_1)$ and $e_2 = (v_2, t_2)$ be two events.

Let A_1 and A_2 be the recipient actors of e_1 and e_2 :

- ▶ This information can be encoded in v_1, v_2 .
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 - ▶ No loss of generality: can view fan-out junctions as zero-delay actors which copy every input event to all their outputs.

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Then:

$$e_1 \prec e_2 \text{ iff } t_1 < t_2 \text{ or } t_1 = t_2 \text{ and } A_1 \rightarrow^* A_2 \text{ and } A_1 \neq A_2$$

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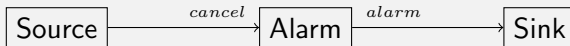
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Event Dependencies – Examples

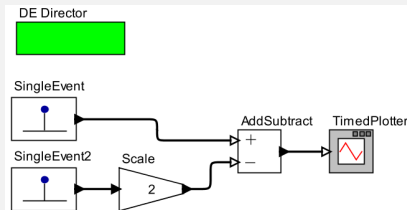


$cancel \prec alarm.$

Event Dependencies – Examples



$cancel \prec alarm$.



Suppose there are 3 events, e_1, e_2, e_3 , pending at the input port of Scale and the two input ports of AddSubtract, respectively. Then:

$$e_1 \prec e_2 \text{ and } e_1 \prec e_3.$$

e_2 and e_3 are independent.

Discrete-Event Simulation – final version

- 1: $t := 0$;
- 2: initialize global event queue Q with a set of initial events;
// Q is always implicitly ordered w.r.t. timestamps
// and among events with same timestamp
// w.r.t. event dependencies
- 3: **while** Q is not empty **do**
- 4: remove **set E of all minimal events w.r.t. \prec** from Q ;
// these are earliest and simultaneous events,
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Claim: any new event e produced in step 5 is guaranteed to be greater than all events in set E w.r.t. \prec . That is, either e has greater timestamp than all events in E , or it depends on some event in E .

- ▶ HDLs: Hardware Description Languages
- ▶ Verilog, VHDL, SystemC, ...
- ▶ Real-world languages
- ▶ EDA (Electronics Design Automation) industry: billions of \$\$\$
- ▶ Simulation tools: based on DE simulation
- ▶ But note: many variants, details, ...
 - ▶ E.g., SystemC specification¹ is > 600 pages long.
 - ▶ Description of the simulation algorithm (in English) is 16 pages long.

¹IEEE Standard 1666 - 2011, freely available online

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- ▶ Main phases of the algorithm:
 - ▶ Elaboration phase (= initialization):
 - ▶ instantiate processes and signals for inter-process communication (processes & signals are C++ objects)
 - ▶ connect processes to signals (port binding)
 - ▶ select runnable processes
 - ▶ start simulation
 - ▶ Simulation phase:
 - ▶ choose a process P among the set of runnable processes
 - ▶ run/resume P until P completes or calls wait (or something similar)
 - ▶ repeat until no more runnable processes
 - ▶ advance time (may make new processes runnable) and repeat

Remarks:

- ▶ *Co-operative multitasking*: processes must release control back to the kernel/scheduler
 - ▶ Process executes forever \Rightarrow zeno system!
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- ▶ Execution apparently not ordered w.r.t. dependencies.
 \Rightarrow non-determinism!

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