

Modèle probabiliste de systèmes distribués et concurrents Théorèmes limite

Samy Abbes

Projet IRISA DistribCom

IRISA / Université de Rennes 1

14 octobre 2004

Motivation and scientific context

Management of *networked* systems
(e.g., telecommunication networks)

Probabilistic model for:

- performance evaluation
- analysis of observations with *incomplete* information
 - distributed fault diagnosis
 - distributed statistical learning
(inferring local parameters from local observations)

Requirements

Distributed architecture:

[Benveniste-Haar-Fabre-Jard 03]

occurrences of synchronous and asynchronous events

1. Nodes have *local clocks*
2. Asynchronous events cannot be *chronologically* compared:
 - **no global clock**
 - if a clock is imposed, different interleavings of asynchronous events must be identified
 - events in an execution form a *causal partial order*

Probabilistic extensions of concurrency models

Composition of probabilistic automata ([Segala 95,02])

a *2-steps* semantics

1. synchronisation w.r.t. labelling is *scheduled*
 2. random decisions are *private* and do not interfere with synchronisation
- the probability is *not defined up to interleaving*: it does not match our requirements

Probabilistic extensions of concurrency models

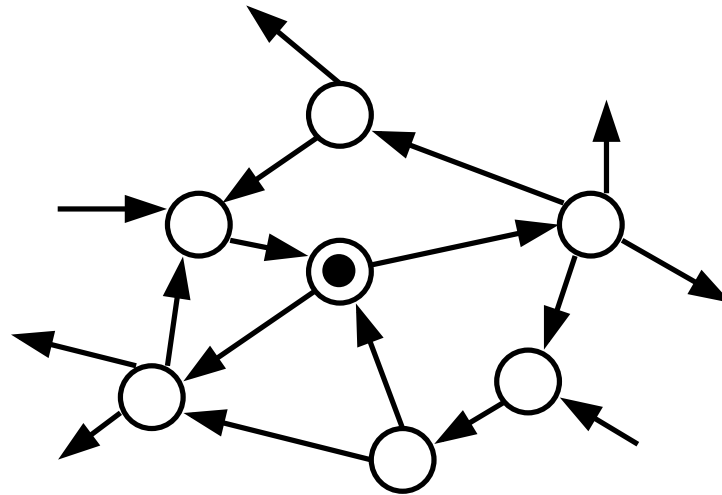
Timed approaches (Continuous time Markov chains)

- **Stochastic Petri nets** based on race policies to solve conflicts
 - applications in queuing theory
 - connexions with $(\max, +)$ algebra (Baccelli, Mairesse, ...)
- **Stochastic process algebras:** stochastic extensions of languages of timed processes
 - performance evaluation, bisimulation (Hermanns-Herzog-Katoen)

Probabilistic extensions of concurrency models

Timed approaches (Continuous time Markov chains)

- Transform the model, e.g. the Petri net, into a stochastic process $(X_t)_{t \geq 0}$ on a (huge) state space



- partial orders are randomised *through the temporisation*: what happens without global clock?

Probabilistic models: a new approach

In the model of **safe Petri nets**

- No global clock $t \geq 0$
- randomize the set Ω of *maximal executions* of the system
- randomize Ω in a *recursive* way

[Völzer 2001,
Benveniste-Haar-Fabre 2003,
Varacca-Winskel-Völzer 2004,
Abbes 2004]

Summary

Objectives:

- provide a probabilistic framework for *safe Petri nets* without reference to a global clock
- obtain *asymptotic* results and statistical applications

Problematic:

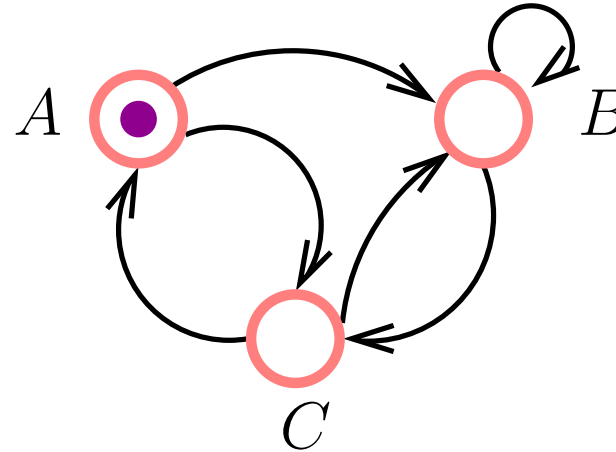
is it true that a probabilistic Petri net is a Markov chain (DTMC) with *several* tokens?

Contributions

- **Continuous domain of configurations**
 - identification of the space of maximal configurations as a *projective limit*
 - *locally finite* unfoldings for extension of probabilities
- **Occurrence nets and event structures**
 - decomposition of true-concurrent processes through *branching cells* (local states)
 - computability
- **Probabilistic model**
 - construction of the *distributed probabilities*
 - stopping operators and the Strong *Markov property*
 - part of a *recurrence* theory
 - Law of large numbers

1. *Background: unfoldings and representations of space Ω*
2. Extension of probabilities
3. Decomposition of true-concurrent processes
4. Distributed product of probabilities
5. Markov nets: the Markov property and the Law of large numbers
6. Computability of local finiteness
7. Conclusion and perspectives

Representation of Ω (1)



Transition system (T.S.):

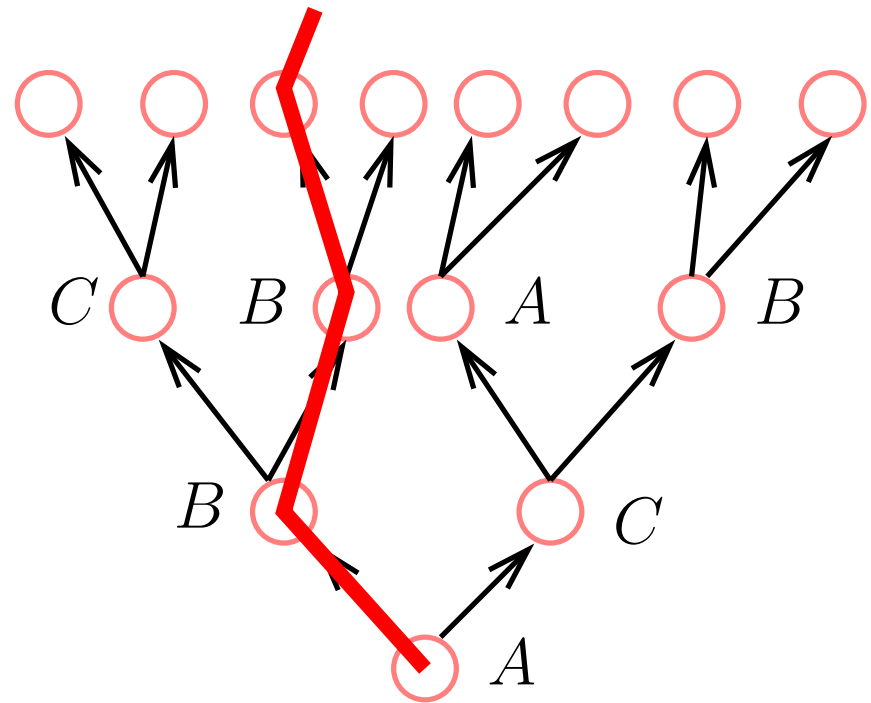
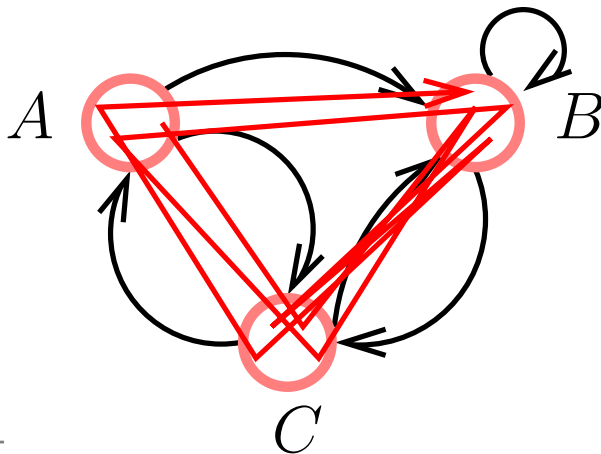
A **partial execution** is a *sequence* of moves of the token
= a *path* in the finite graph of the T.S.

A **maximal execution** $\omega \in \Omega$ is a sequence finite or infinite
that cannot be continued

Representation of Ω (1)

covering tree = *transition system* (infinite)

- acyclic
- same dynamics than the T.S.: a path in the T.S. is *lifted* into a unique path in the covering tree

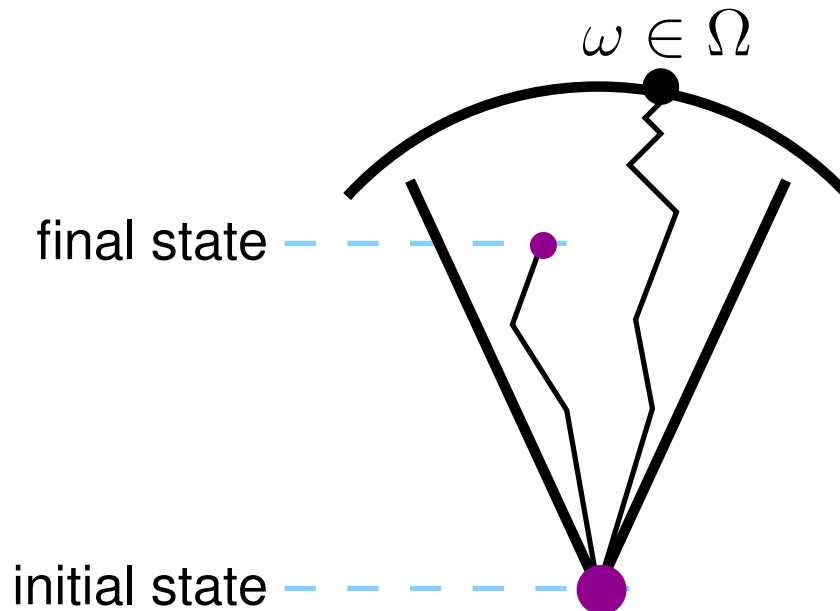


Representation of Ω (1)

covering tree = *transition system* (infinite)

- acyclic
- same dynamics than the T.S.: a path in the T.S. is *lifted* into a unique path in the covering tree

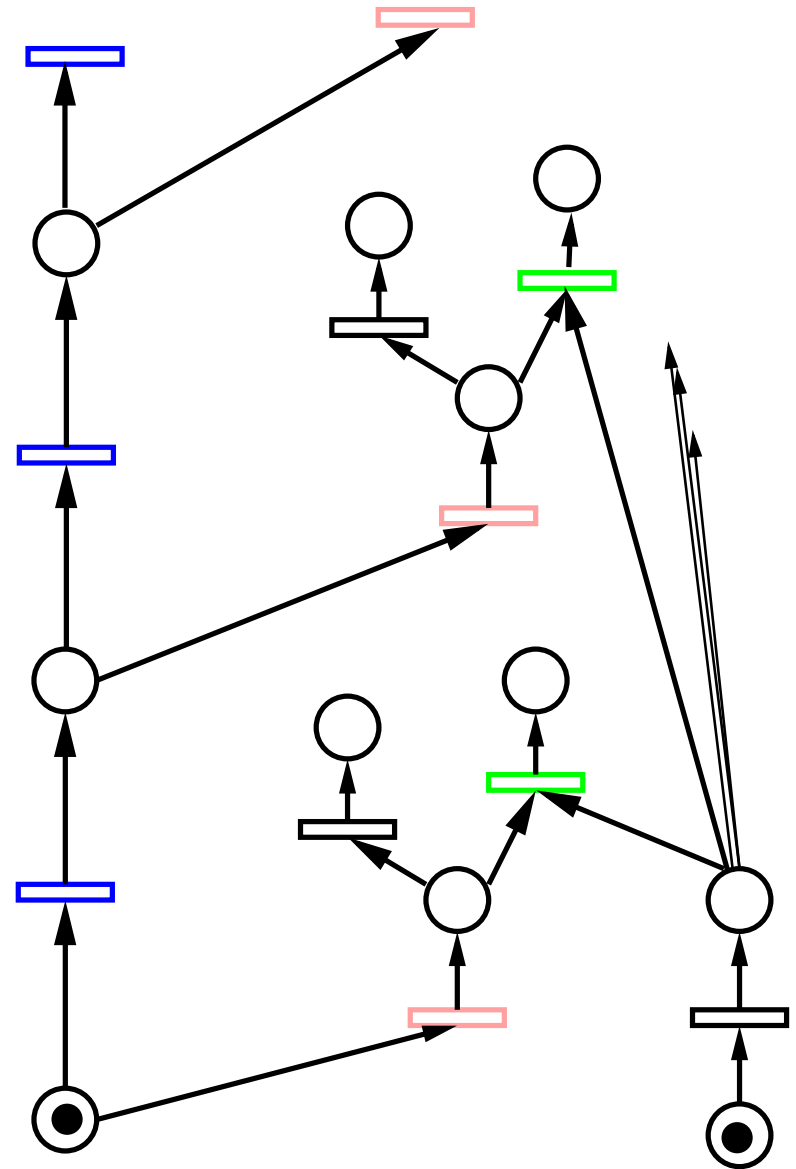
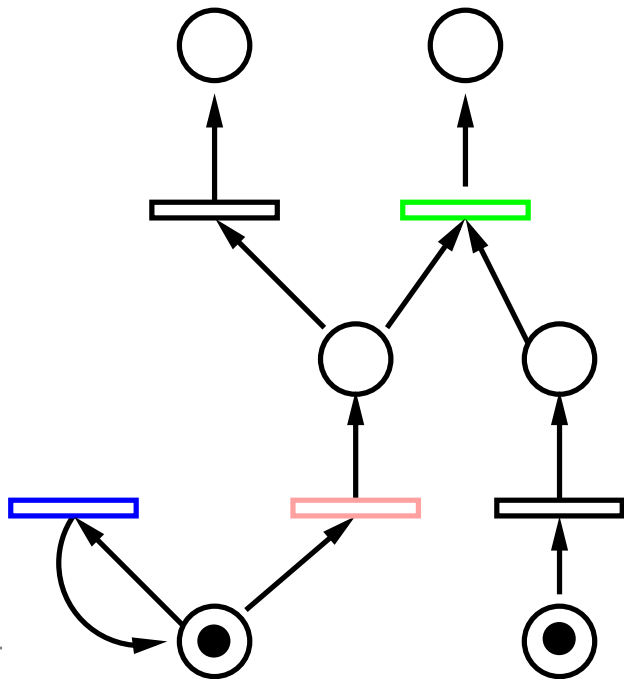
Ω is the **boundary at infinity** of the covering tree



Representation of Ω (2)

Unfolding of a safe Petri net (Winskel 80)

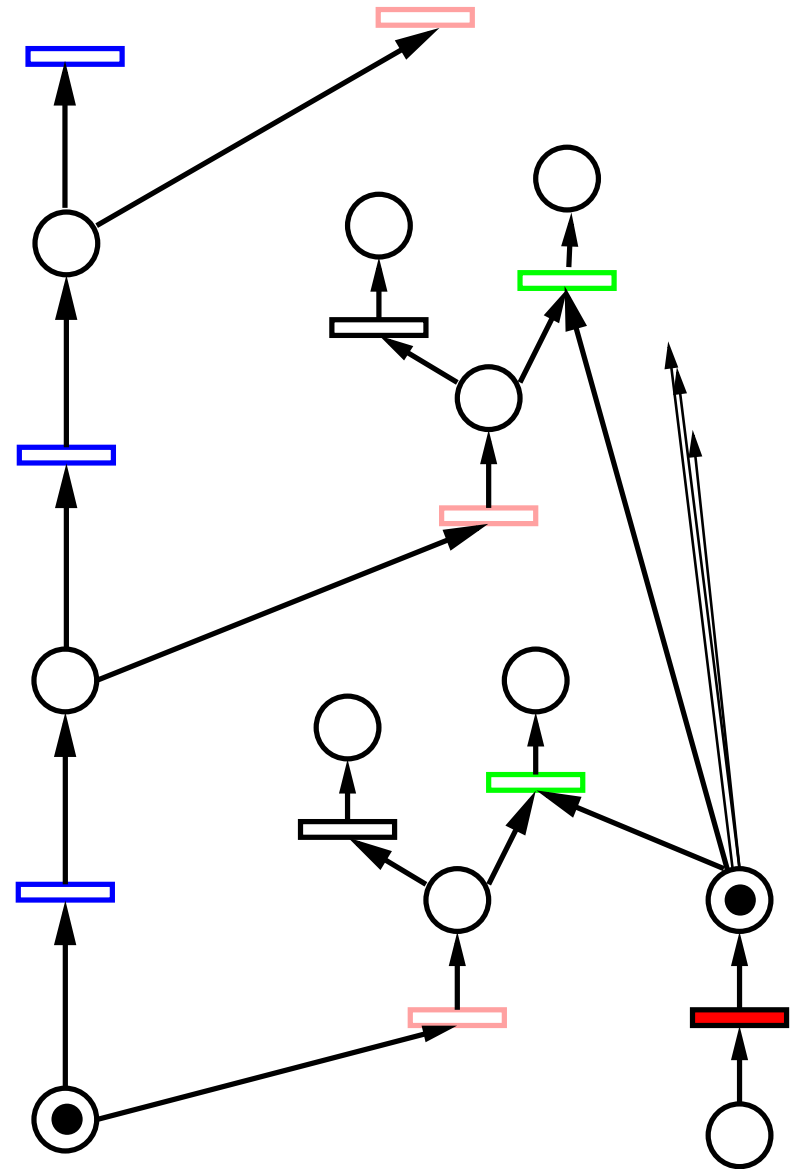
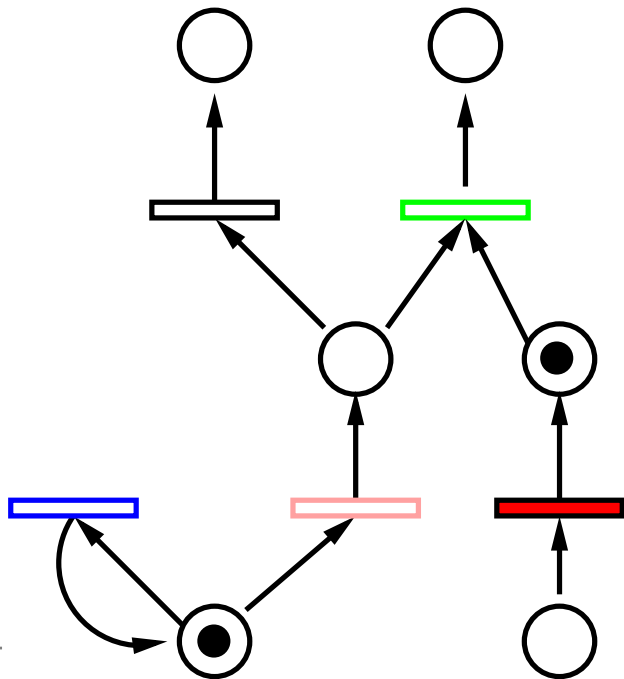
A *firing sequence* of the Petri net is lifted into a *firing sequence* of the unfolding.



Representation of Ω (2)

Unfolding of a safe Petri net (Winskel 80)

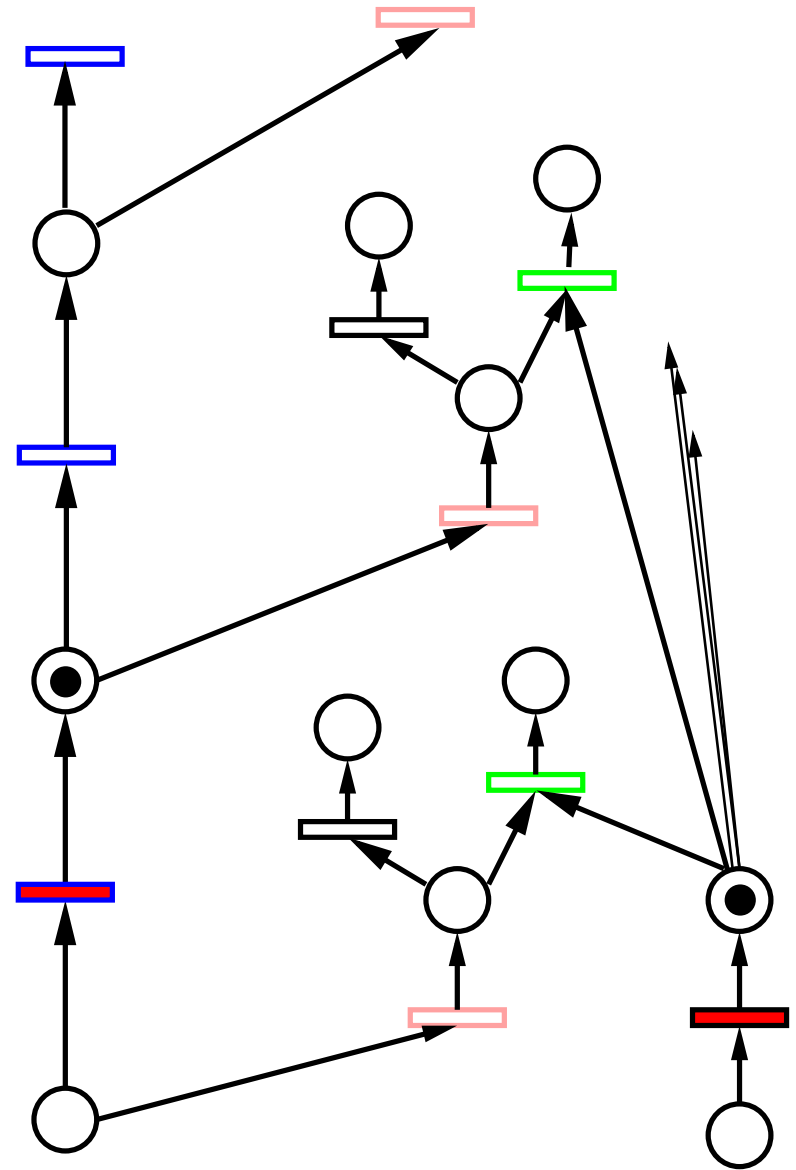
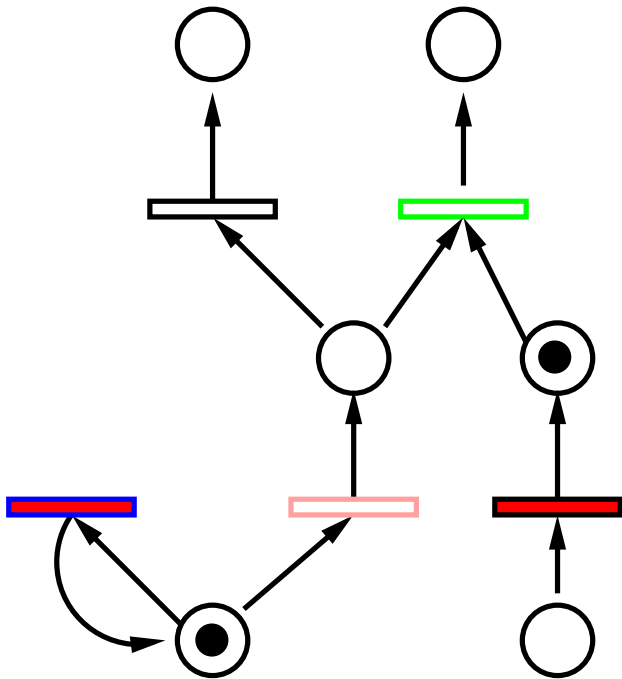
A *firing sequence* of the Petri net is lifted into a *firing sequence* of the unfolding.



Representation of Ω (2)

Unfolding of a safe Petri net (Winskel 80)

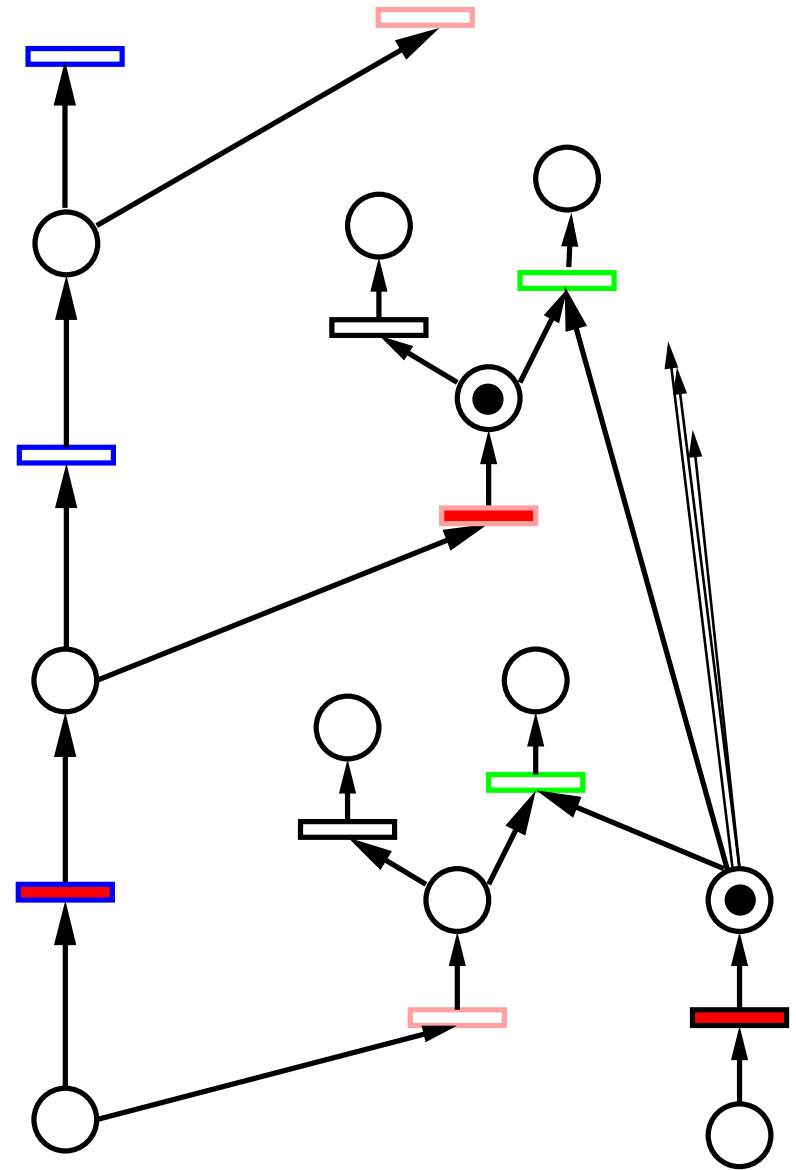
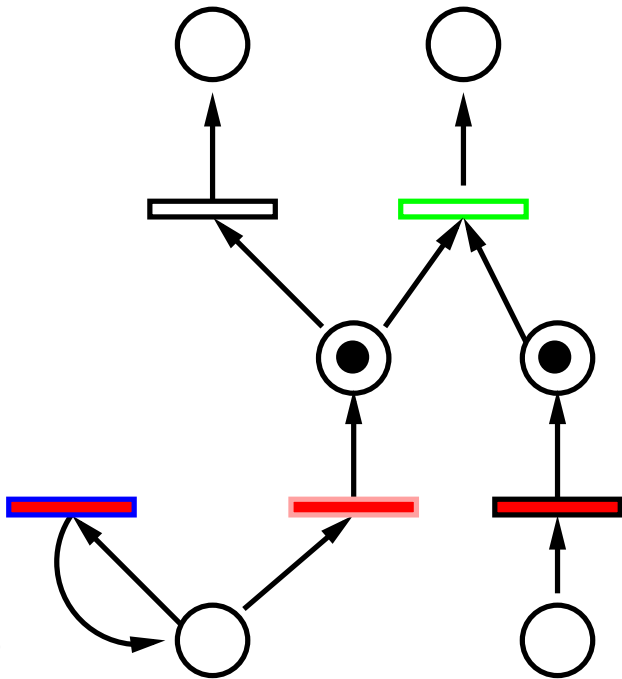
A *firing sequence* of the Petri net is lifted into a *firing sequence* of the unfolding.



Representation of Ω (2)

Unfolding of a safe Petri net (Winskel 80)

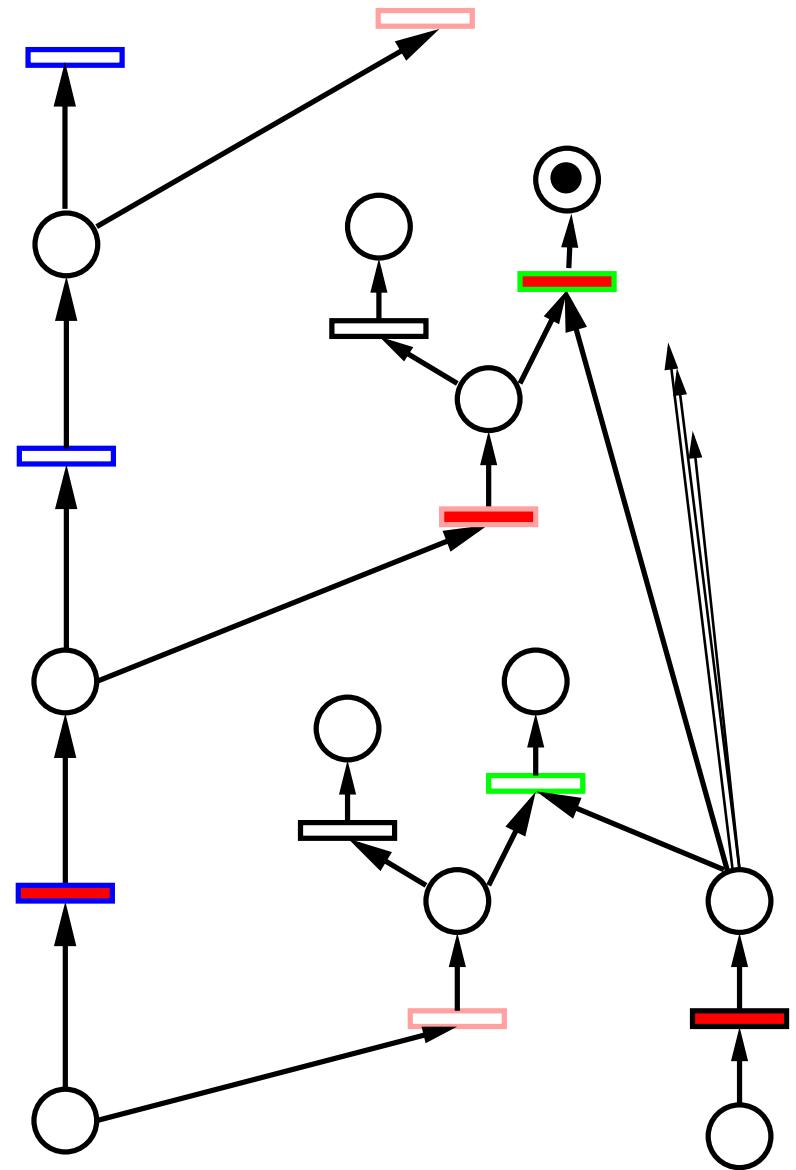
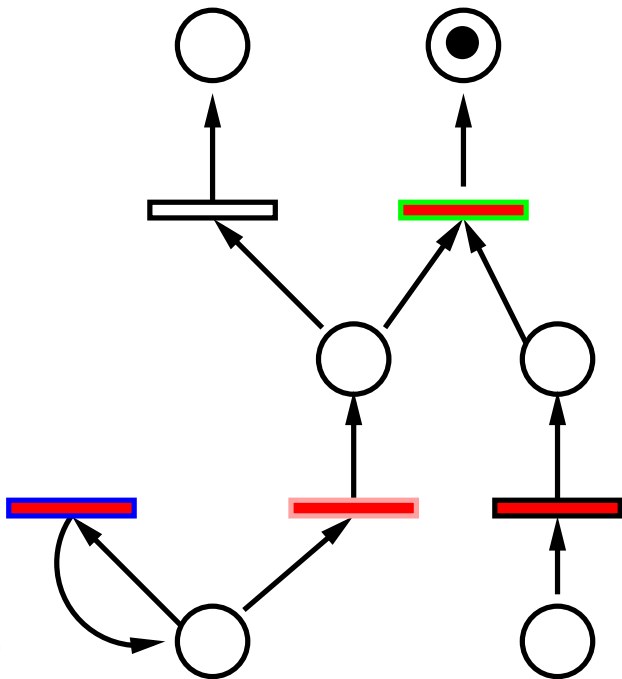
A *firing sequence* of the Petri net is lifted into a *firing sequence* of the unfolding.



Representation of Ω (2)

Unfolding of a safe Petri net (Winskel 80)

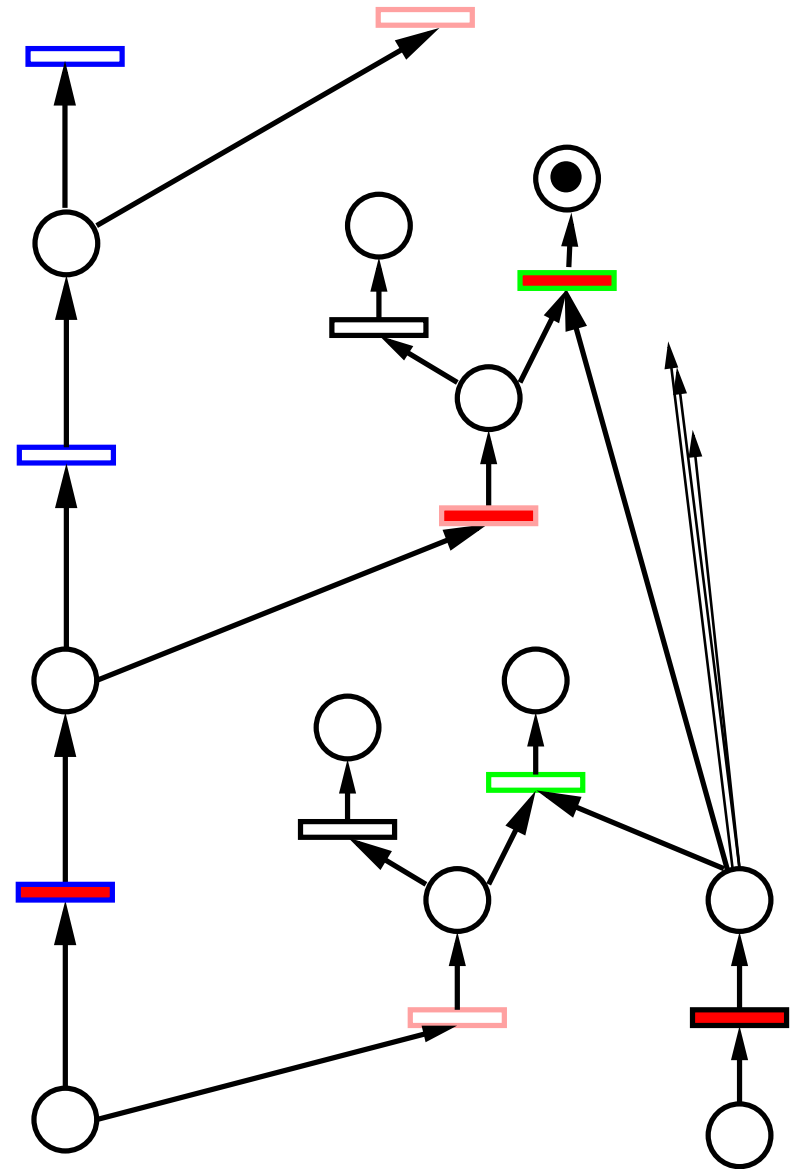
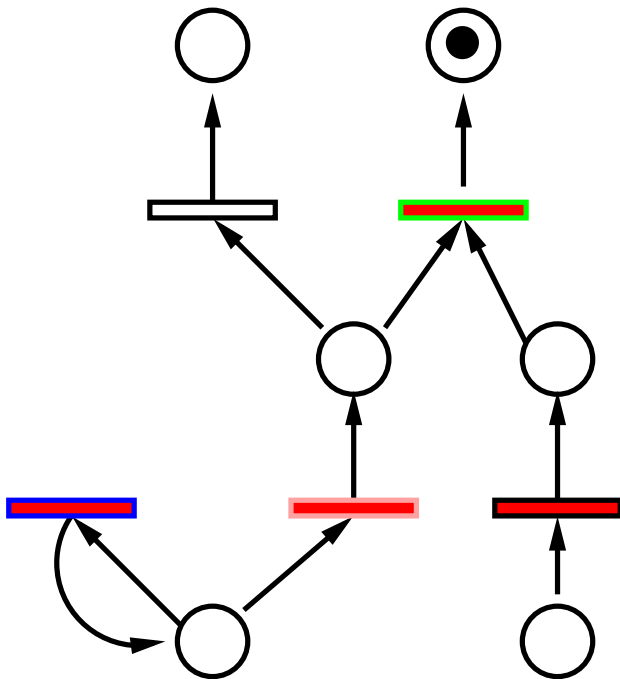
A *firing sequence* of the Petri net is lifted into a *firing sequence* of the unfolding.



Representation of Ω (2)

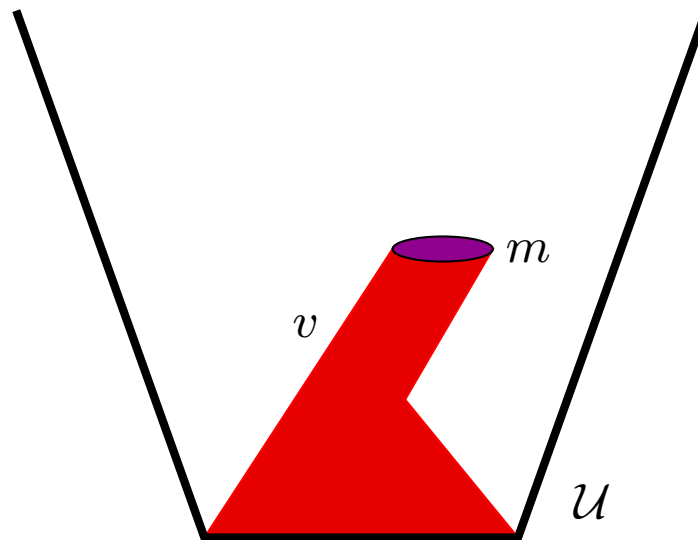
Unfolding of a safe Petri net (Winskel 80)

A *trace* of the Petri net is lifted into a *trace* of the unfolding.



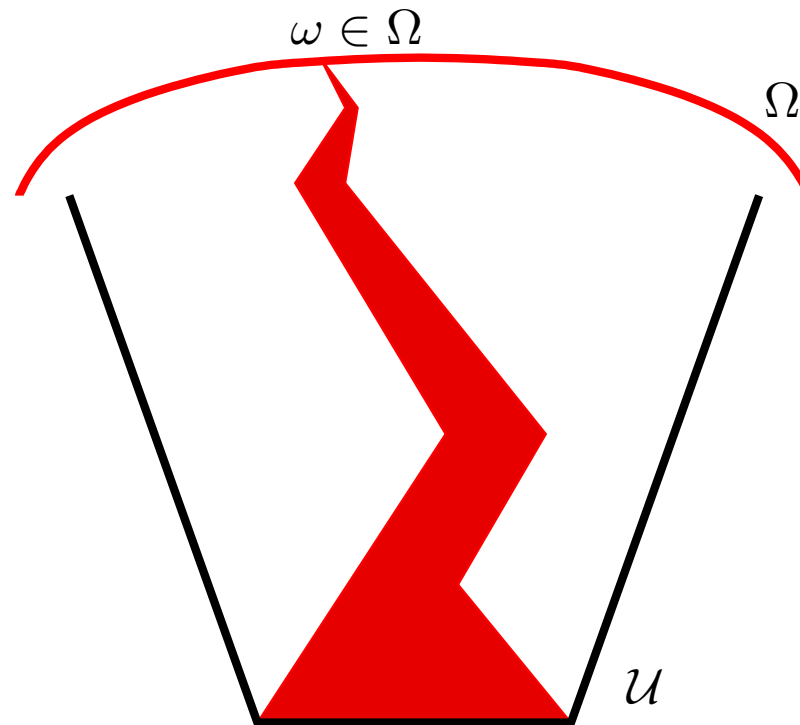
Representation of Ω (2)

- The **unfolding** \mathcal{U} of a safe Petri net \mathcal{N} is a *labelled occurrence net*, labelled by \mathcal{N} , and with the same true-concurrent dynamics than \mathcal{N} .
- a finite *configuration* of \mathcal{U} leads to a marking of net \mathcal{N}



Representation of Ω (2)

- The **unfolding** \mathcal{U} of a safe Petri net \mathcal{N} is a *labelled occurrence net*, labelled by \mathcal{N} , and with the same true-concurrent dynamics than \mathcal{N} .
- $\Omega = \{\mathbf{maximal configurations}\} =$ boundary at infinity of \mathcal{U}



1. Background: unfoldings and representations of space Ω

2. *Extension of probabilities*

3. Decomposition of true-concurrent processes

4. Distributed product of probabilities

5. Markov nets: the Markov property and the Law of large numbers

6. Computability of local finiteness

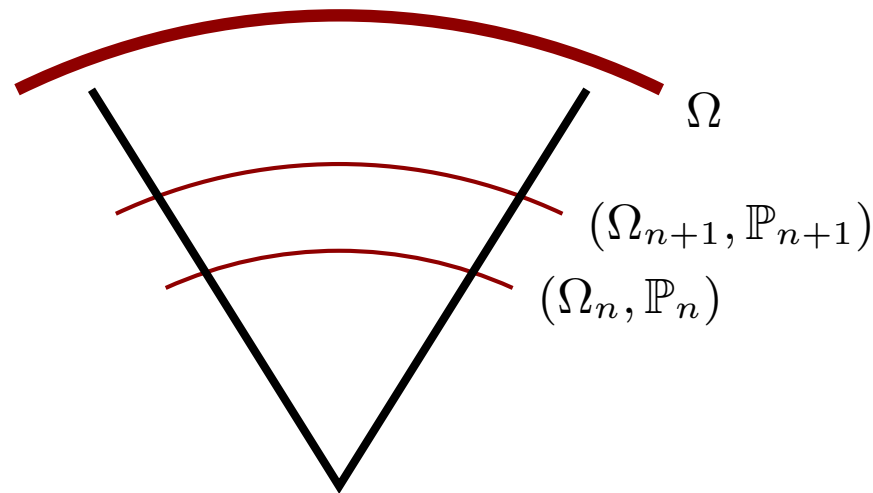
7. Conclusion and perspectives

Finite approximations of Ω

Case of a transition system.

Ω_n = finite set of executions after n moves

? **Existence of \mathbb{P} :** $\mathbb{P}(X_0, \dots, X_n) = \mathbb{P}_n(X_0, \dots, X_n) \quad \forall n \geq 0?$



Kolmogorov-Prokhorov *extension* theorem: the extension occurs iff:

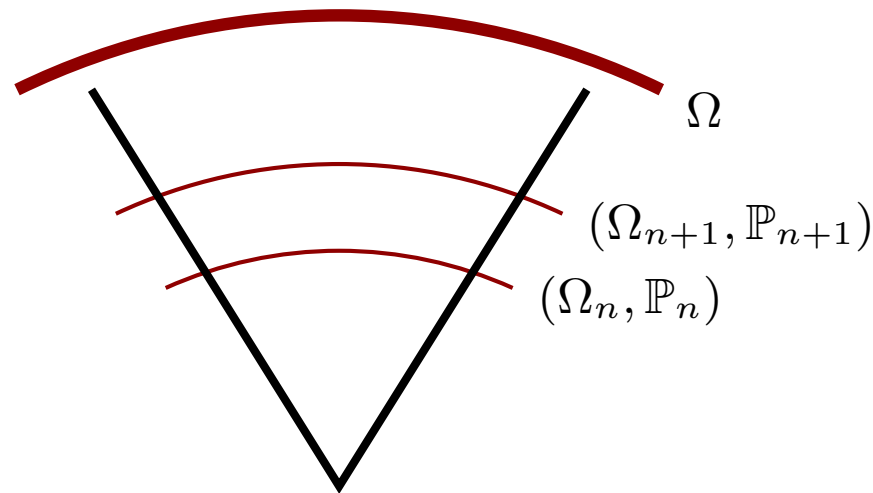
$$\mathbb{P}_n(X_0, \dots, X_n) = \sum_{s \in S} \mathbb{P}_{n+1}(X_0, \dots, X_n, s)$$

Finite approximations of Ω

Case of a transition system.

Ω_n = finite set of executions after n moves

? **Existence of \mathbb{P} :** $\mathbb{P}(X_0, \dots, X_n) = \mathbb{P}_n(X_0, \dots, X_n) \quad \forall n \geq 0?$



Kolmogorov-Prokhorov *extension* theorem relies on:

$$\Omega = \varprojlim_n \Omega_n +$$

extension theorem for projective limits
of probabilities (Prokhorov, 1930's)

tree model

probability theory

Finite approximations of Ω

- For *concurrent* models $(\mathcal{N}, \mathcal{U}, \Omega)$, is there a projective systems of *finite* sets $(\Gamma_n)_n$ such that:

$$\Omega = \varprojlim_n \Gamma_n ? \quad (n \text{ ranges over a countable lattice})$$

Finite approximations of Ω

- For *concurrent* models $(\mathcal{N}, \mathcal{U}, \Omega)$, is there a projective systems of *finite* sets $(\Gamma_n)_n$ such that:

$$\Omega = \varprojlim_n \Gamma_n ? \quad (n \text{ ranges over a countable lattice})$$

- **Theorem:** yes, if and only if Ω is *compact* in the Scott topology, and in this case we can take:

$$P \text{ finite prefix of } \mathcal{U}, \quad \Gamma_P = \{\omega \cap P, \omega \in \Omega\}$$

Ω is the limit of its traces over finite prefixes of \mathcal{U}

Locally finite unfoldings

A general **compact** case for Ω

- *minimal* conflict on \mathcal{U} : $e \#_{\mu} e'$
- a **stopping prefix** of \mathcal{U} is a prefix $\#_{\mu}$ -closed
- **Property:** for stopping prefix B :

$$\Omega_B = \{\omega \cap B, \omega \in \Omega\}$$

the traces of Ω over stopping prefix B coincide with Ω_B

→ interesting property from a *computational* point of view

Locally finite unfoldings

A general **compact** case for Ω

- an unfolding \mathcal{U} is *locally finite* if for every node x of \mathcal{U} , there is a stopping prefix B s.t.:

$$x \in B, \quad B \text{ is finite}$$

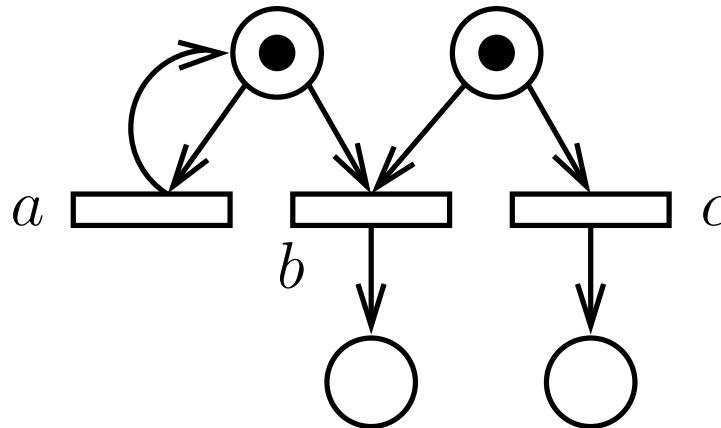
- **Theorem:** if \mathcal{U} is locally finite, then Ω is compact, and:

$$\Omega = \varprojlim_B \Omega_B$$

→ *restrict the study to nets with locally finite unfoldings*

Examples

- **Locally finite:** unfoldings of
 - transition systems
 - confusion-free and free-choice nets
 - nets with finite unfoldings
 - some other nets
- **Non locally finite:**



transition c is in competition with *infinitely many* occurrences of transition a

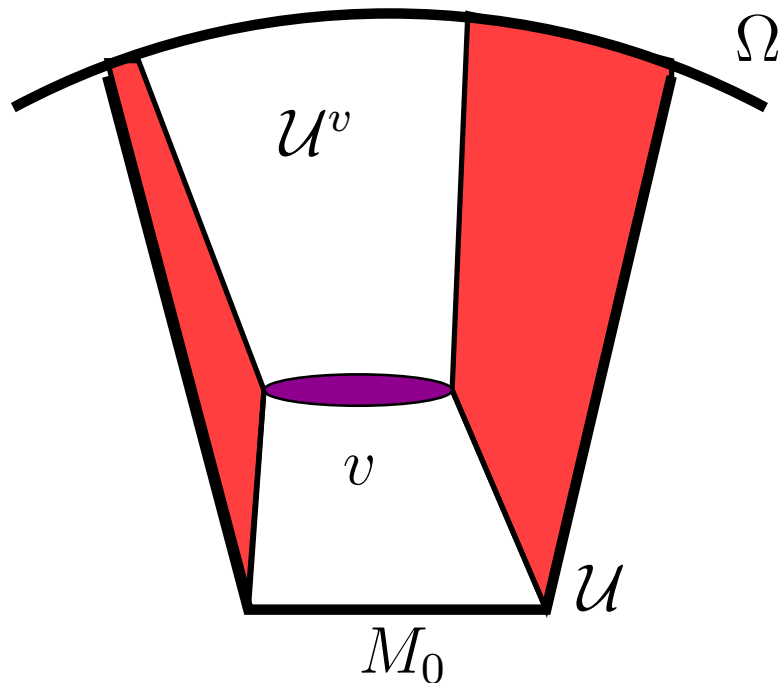
1. Background: unfoldings and representations of space Ω
2. Extension of probabilities
3. *Decomposition of true-concurrent processes*
4. Distributed product of probabilities
5. Markov nets: the Markov property and the Law of large numbers
6. Computability of local finiteness
7. Conclusion and perspectives

Future

\mathcal{N} a finite safe Petri net with unfolding \mathcal{U} from marking M_0

For v a configuration of \mathcal{U}

$\mathcal{U}^v = \mathbf{future}$ of $v =$ unfolding of \mathcal{N} from $m(v)$



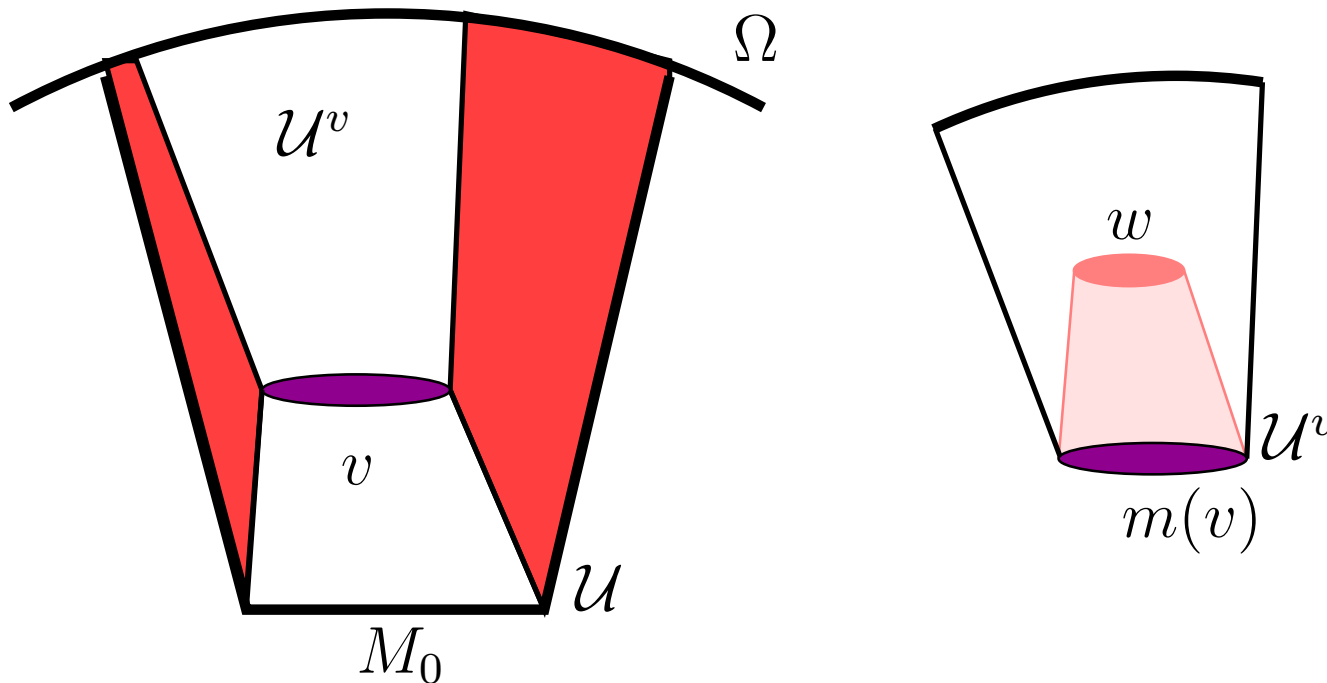
Nodes not in v and
not in conflict with v

Future

\mathcal{N} a finite safe Petri net with unfolding \mathcal{U} from marking M_0

For v a configuration of \mathcal{U}

$\mathcal{U}^v = \mathbf{future}$ of $v = \text{unfolding of } \mathcal{N} \text{ from } m(v)$

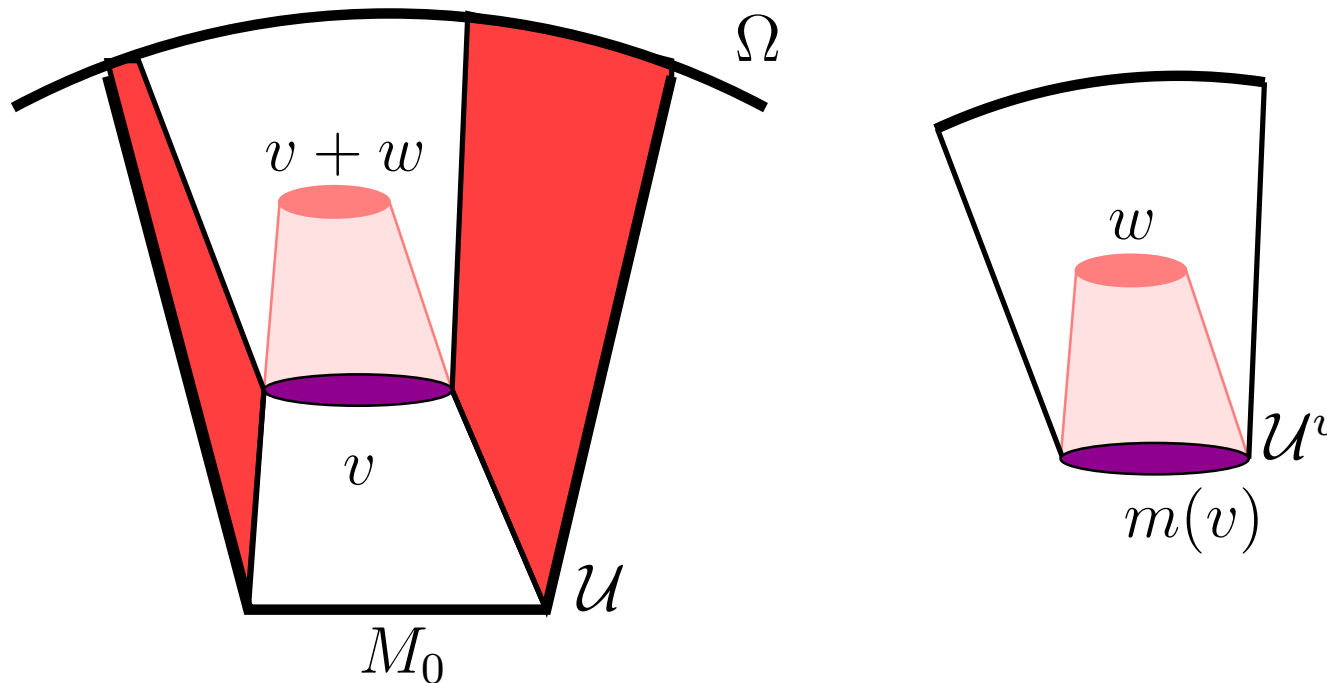


Future

\mathcal{N} a finite safe Petri net with unfolding \mathcal{U} from marking M_0

For v a configuration of \mathcal{U}

$\mathcal{U}^v = \mathbf{future}$ of $v =$ unfolding of \mathcal{N} from $m(v)$



Future

\mathcal{N} a finite safe Petri net with unfolding \mathcal{U} from marking M_0

For v a configuration of \mathcal{U}

$\mathcal{U}^v = \mathbf{future}$ of $v =$ unfolding of \mathcal{N} from $m(v)$

- **associative** composition $v + w$

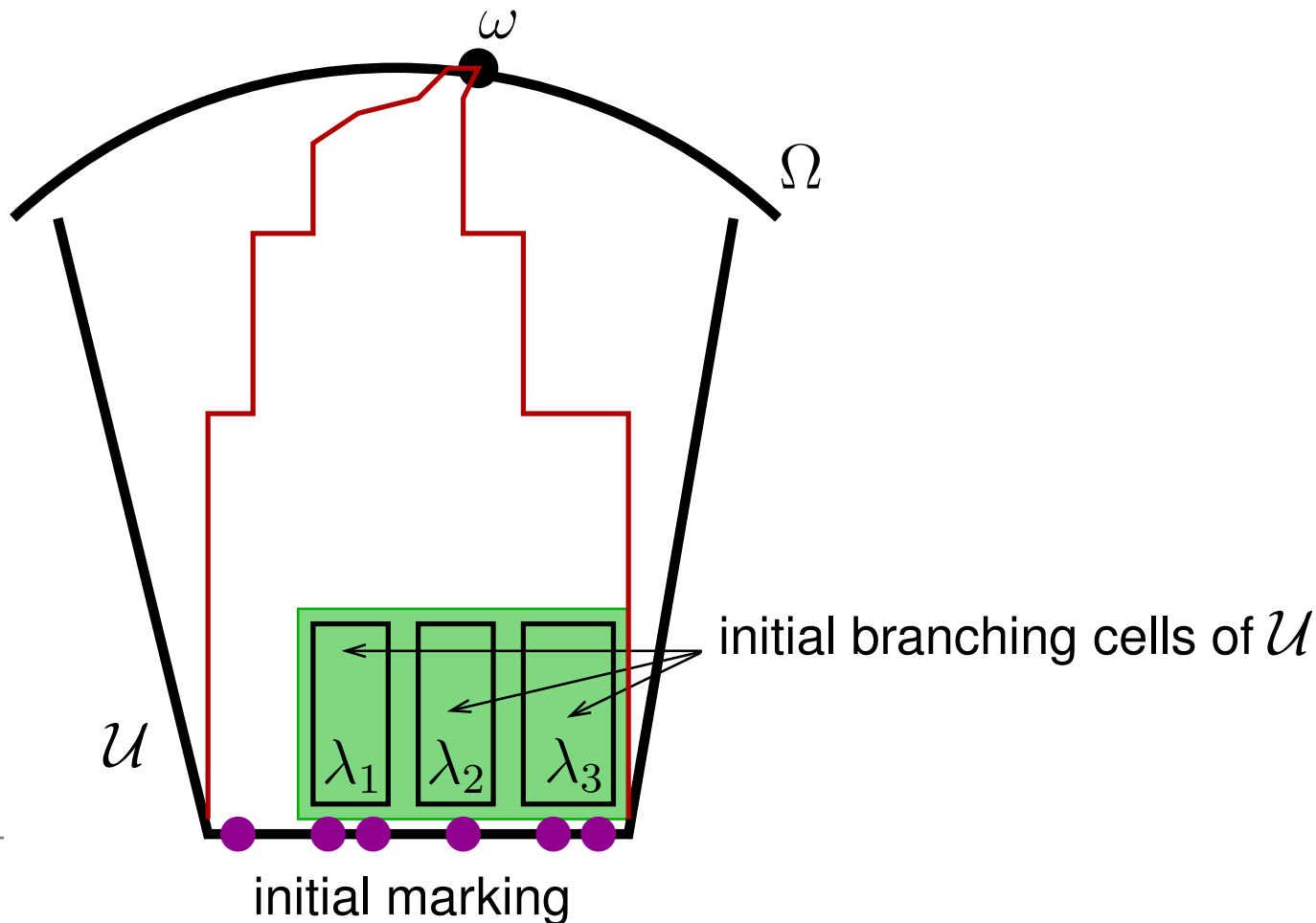
defined for w a configuration of \mathcal{U}^v

→ suggests recursive decompositions of maximal processes

Decompositions of configurations

Safe Petri net \mathcal{N} , unfolding \mathcal{U} . *Fix* a maximal configuration ω .

Definition: An **initial branching cell** of \mathcal{U} is a minimal $\neq \emptyset$ stopping prefix of \mathcal{U} .

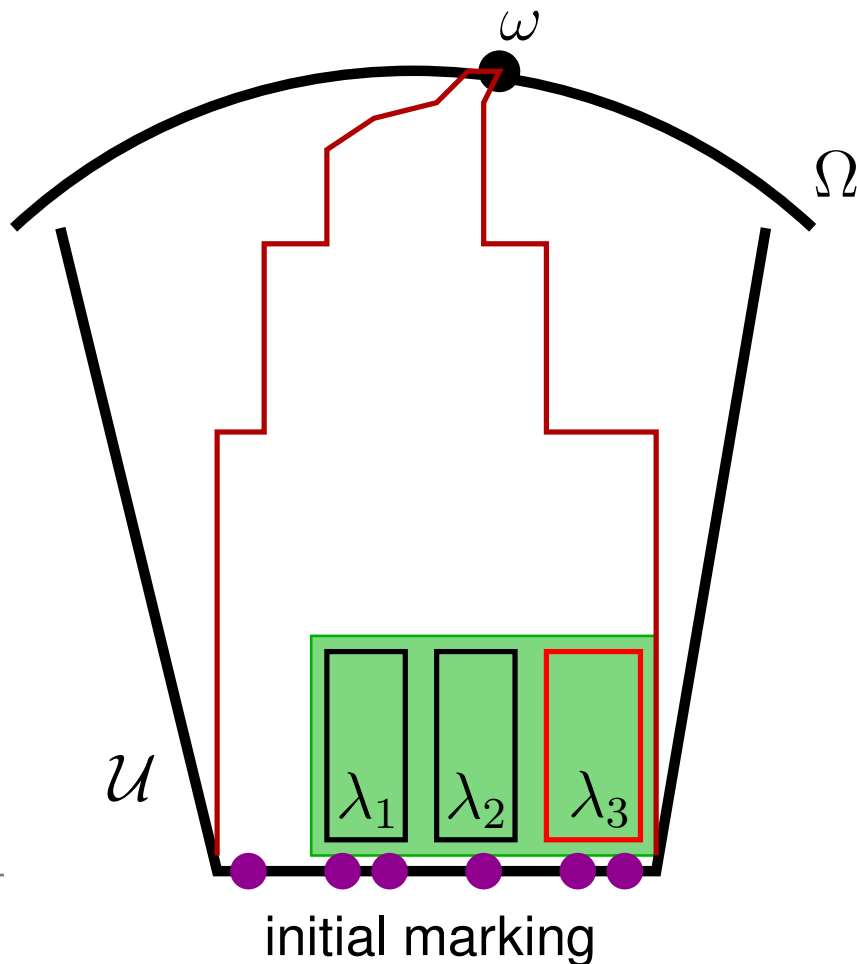


Decompositions of configurations

Safe Petri net \mathcal{N} , unfolding \mathcal{U} . *Fix* a maximal configuration ω .

Definition: An **initial branching cell** of \mathcal{U} is a minimal $\neq \emptyset$ stopping prefix of \mathcal{U} .

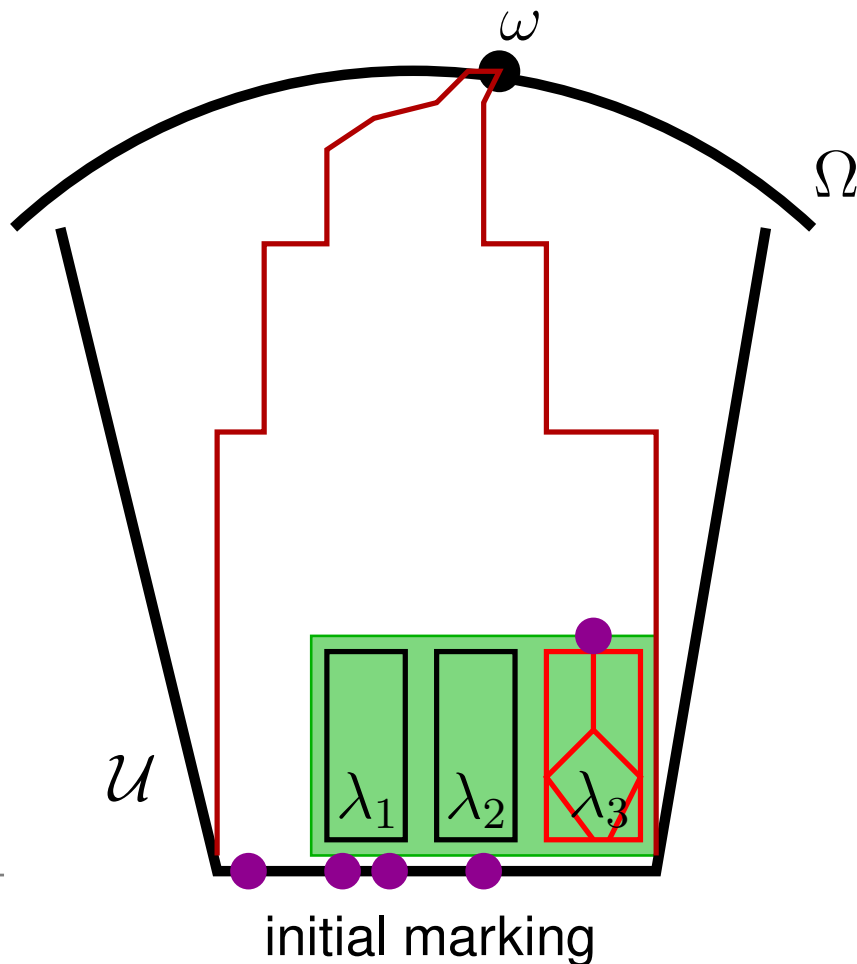
Step 1: select a initial branching cell, say λ_3



Decompositions of configurations

Safe Petri net \mathcal{N} , unfolding \mathcal{U} . *Fix* a maximal configuration ω .

Definition: An **initial branching cell** of \mathcal{U} is a minimal $\neq \emptyset$ stopping prefix of \mathcal{U} .



Step 1: select a initial branching cell, say λ_3

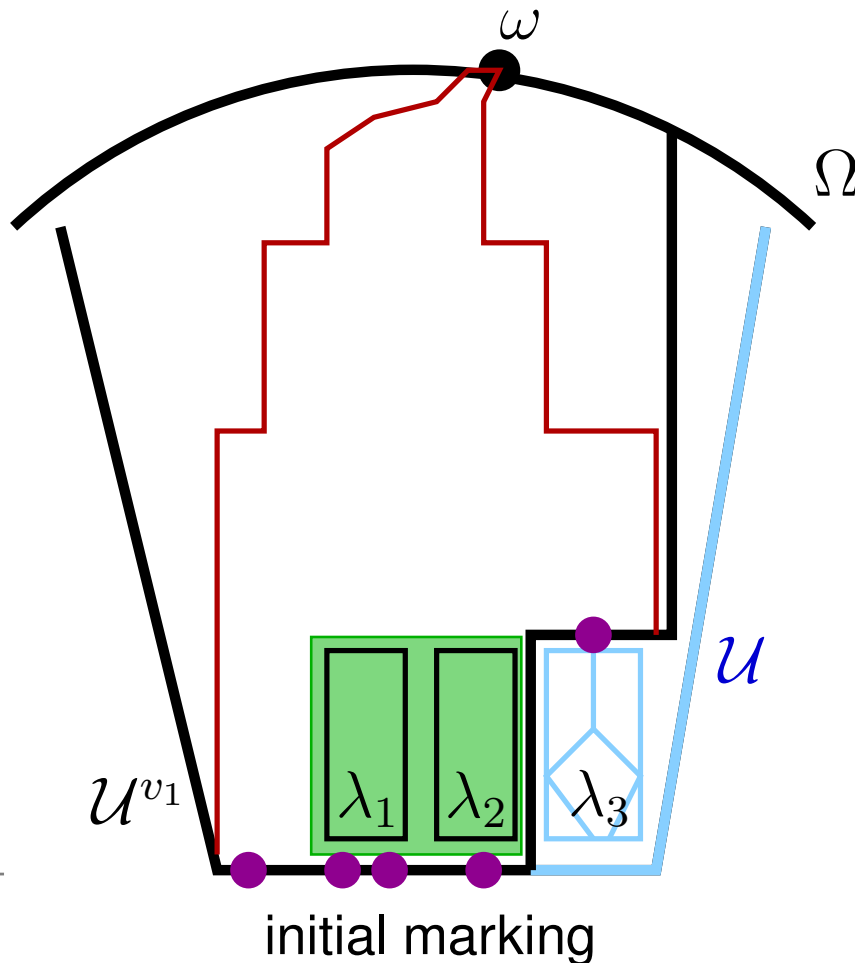
Set $v_1 = \omega \cap \lambda_3$.

v_1 is *maximal* in λ_3

Decompositions of configurations

Safe Petri net \mathcal{N} , unfolding \mathcal{U} . *Fix* a maximal configuration ω .

Definition: An **initial branching cell** of \mathcal{U} is a minimal $\neq \emptyset$ stopping prefix of \mathcal{U} .



Step 1: select a initial branching cell, say λ_3

Set $v_1 = \omega \cap \lambda_3$.

v_1 is *maximal* in λ_3

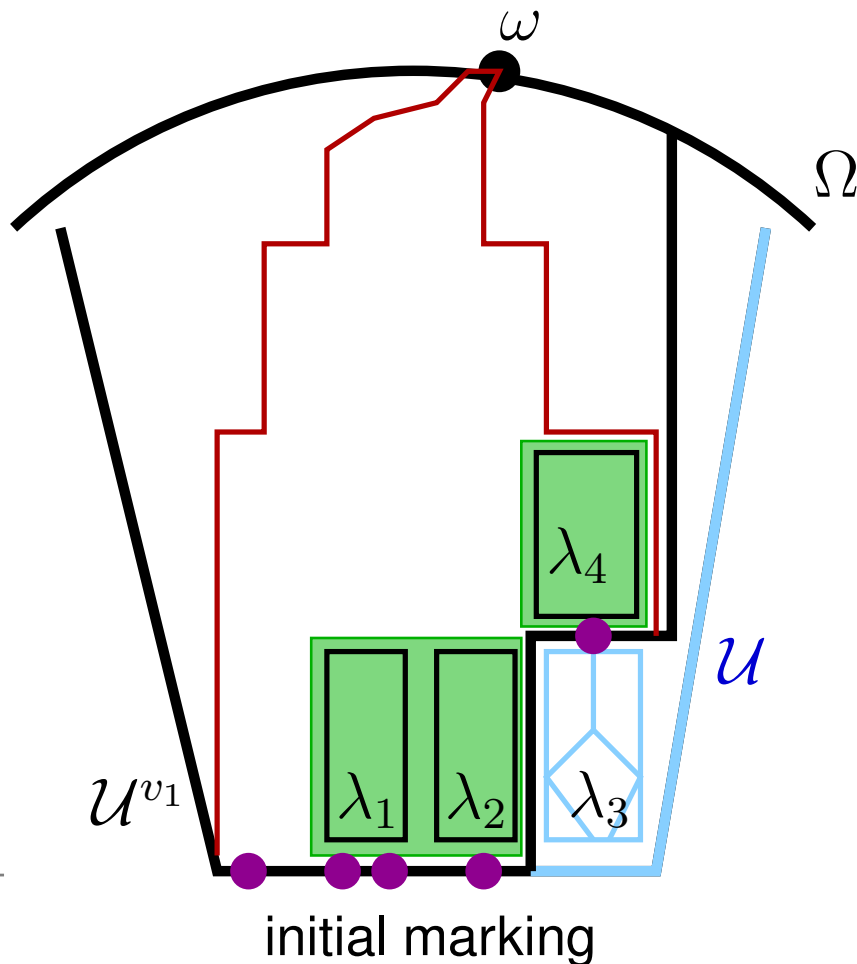
Step 2: consider

$\mathcal{U}^{v_1} =$ *future* of v_1

Decompositions of configurations

Safe Petri net \mathcal{N} , unfolding \mathcal{U} . *Fix* a maximal configuration ω .

Definition: An **initial branching cell** of \mathcal{U} is a minimal $\neq \emptyset$ stopping prefix of \mathcal{U} .



Step 1: select a initial branching cell, say λ_3

Set $v_1 = \omega \cap \lambda_3$.

v_1 is *maximal* in λ_3

Step 2: consider

$\mathcal{U}^{v_1} =$ *future* of v_1

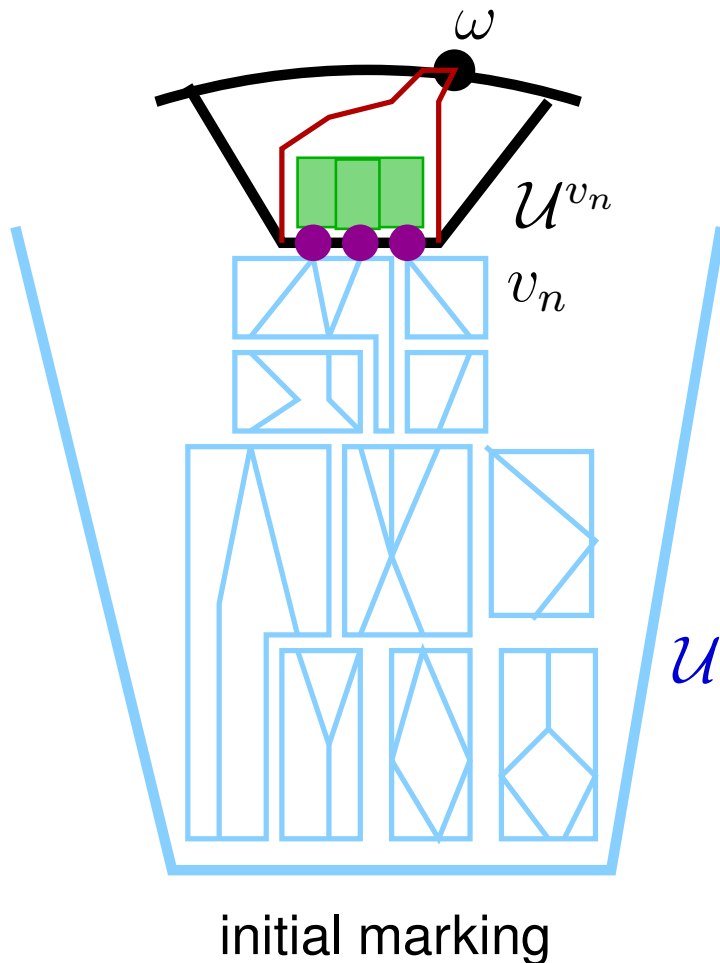
Initial branching cells of \mathcal{U}^{v_1}

are: $\lambda_1, \lambda_2, \lambda_4$

Decompositions of configurations

Safe Petri net \mathcal{N} , unfolding \mathcal{U} . *Fix* a maximal configuration ω .

Definition: An **initial branching cell** of \mathcal{U} is a minimal $\neq \emptyset$ stopping prefix of \mathcal{U} .



Step 1: select an initial branching cell, say λ_3

Set $v_1 = \omega \cap \lambda_3$.

v_1 is *maximal* in λ_3

Step 2: consider

$\mathcal{U}^{v_1} = \textit{future}$ of v_1

Initial branching cells of \mathcal{U}^{v_1}

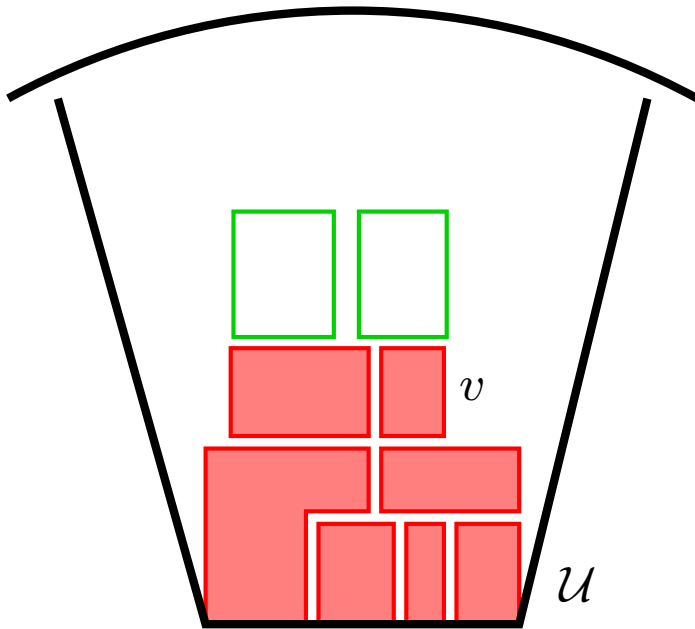
are: $\lambda_1, \lambda_2, \lambda_4$

Repeat to construct

v_1, v_2, \dots

Branching cells

- **Finite well stopped (w.s)** configurations are all the v_n that can be constructed, for ω ranging over Ω
- **Branching cells** are initial branching cells of \mathcal{U}^v , for v finite **w.s**



Theorem: a finite **w.s** configuration v admits a *unique* decomposition:

$$v = \bigcup_{\text{finite}} \xi_\lambda, \quad \xi_\lambda \in \Omega_\lambda$$

and branching cells λ are *disjoint*

Branching cells

Properties

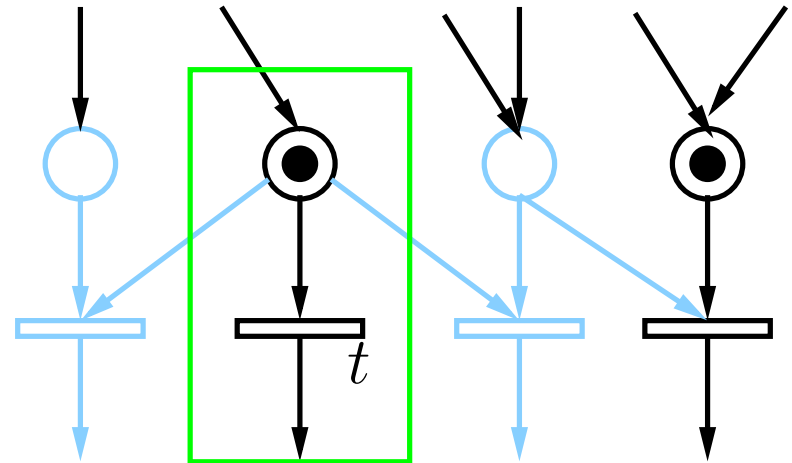
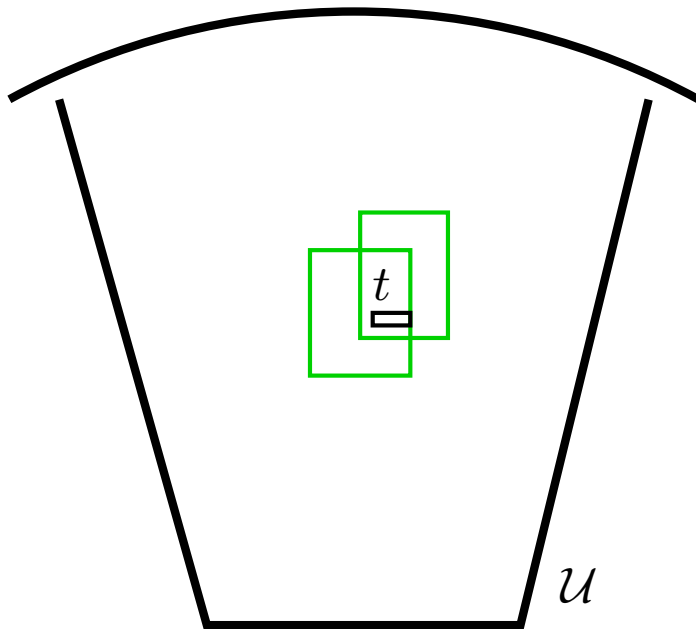
- if B is a finite stopping prefix, then every maximal configuration $\omega_B \in \Omega_B$ is well stopped
- **Stability** under concatenation
if v is well stopped in \mathcal{U} , if w is well stopped in \mathcal{U}^v ,
then $v + w$ is well stopped in \mathcal{U}

Remark: Well stopped configurations form the smallest class with both properties.

Branching cells

Comments:

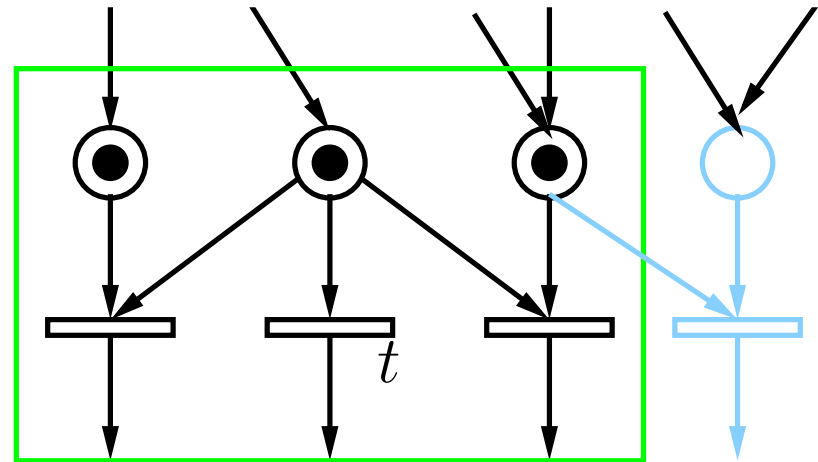
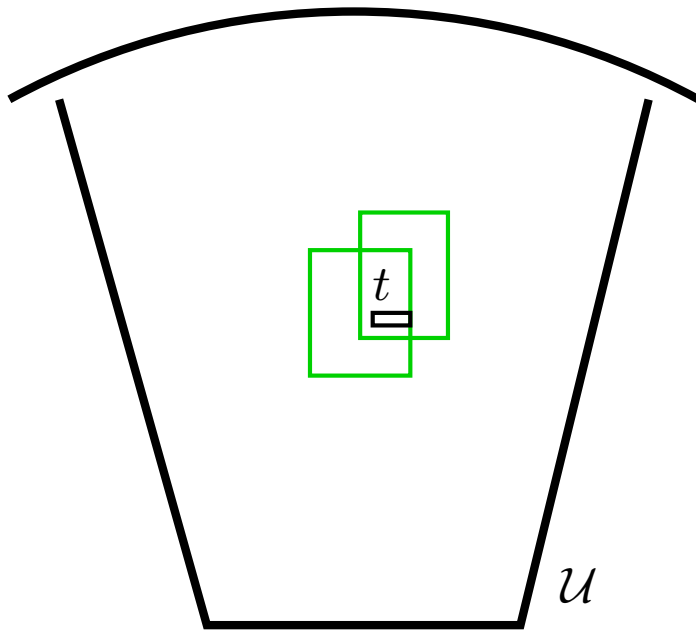
- branching cells are *dynamic*, because of *concurrency*
An event t can belong to different branching cells, according to the *context* of t



Branching cells

Comments:

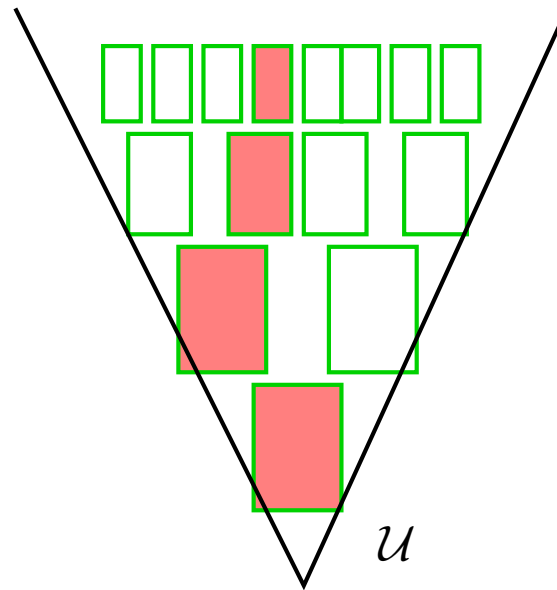
- branching cells are *dynamic*, because of *concurrency*
An event t can belong to different branching cells, according to the *context* of t



Branching cells

Comments:

- branching cells are *dynamic*, because of *concurrency*
- **Case of a tree:** branching cells do not overlap



1. Background: unfoldings and representations of space Ω
2. Extension of probabilities
3. Decomposition of true-concurrent processes
4. *Distributed product of probabilities*
5. Markov nets: the Markov property and the Law of large numbers
6. Computability of local finiteness
7. Conclusion and perspectives

Construction of a probability

Data: a *countable* family of *finite* probabilities $(q_\lambda)_\lambda$,
 λ ranging over the branching cells of \mathcal{U}

Define, for configuration $v = \bigcup_{\lambda} \xi_\lambda$ finite **w.s**

$$p(v) = \prod_{\lambda} q_\lambda(\xi_\lambda)$$

Construction of a probability

Data: a *countable* family of *finite* probabilities $(q_\lambda)_\lambda$,
 λ ranging over the branching cells of \mathcal{U}

Define, for configuration $v = \bigcup_\lambda \xi_\lambda$ finite **w.s**

$$p(v) = \prod_\lambda q_\lambda(\xi_\lambda)$$

- for every finite stopping prefix B , $\mathbb{P}_B(\omega_B) =_{\text{def}} p(\omega_B)$
is a probability on Ω_B
- $(\mathbb{P}_B)_B$ is a projective system of probabilities on $(\Omega_B)_B$

$$B \subseteq B', \quad \forall \omega_B \in \Omega_B, \quad \mathbb{P}_B(\omega_B) = \sum_{\omega_{B'} \in \Omega_{B'}} \mathbb{P}_{B'}(\omega_{B'})$$

Construction of a probability

Data: a *countable* family of *finite* probabilities $(q_\lambda)_\lambda$,
 λ ranging over the branching cells of \mathcal{U}

Define, for configuration $v = \bigcup_\lambda \xi_\lambda$ finite **w.s**

$$p(v) = \prod_\lambda q_\lambda(\xi_\lambda)$$

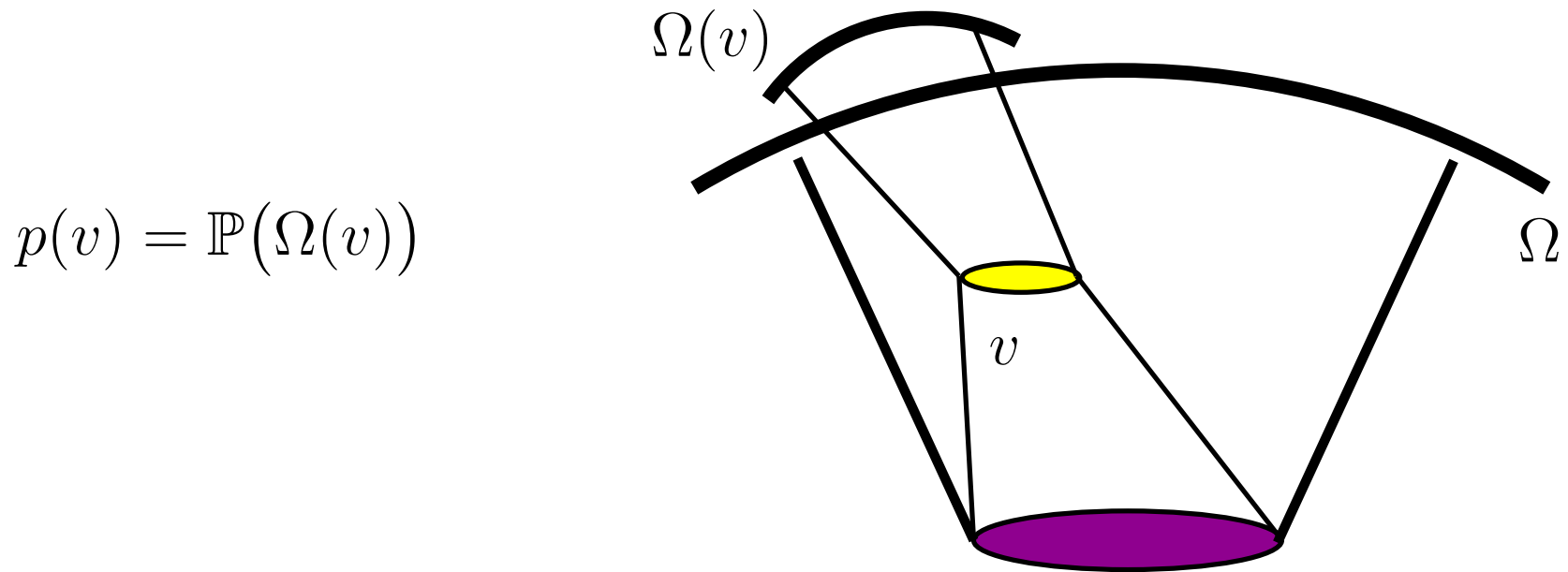
Extension theorem: there is a unique probability \mathbb{P} on Ω
s.t. for all B :

$$\mathbb{P}(\omega \supseteq \omega_B) = p(\omega_B)$$

and then for every v finite **w.s:** $\mathbb{P}(\omega \supseteq v) = p(v)$

Construction of a probability

$\Omega(v) = \{\omega \in \Omega : \omega \supseteq v\}$ is the *shadow* of v

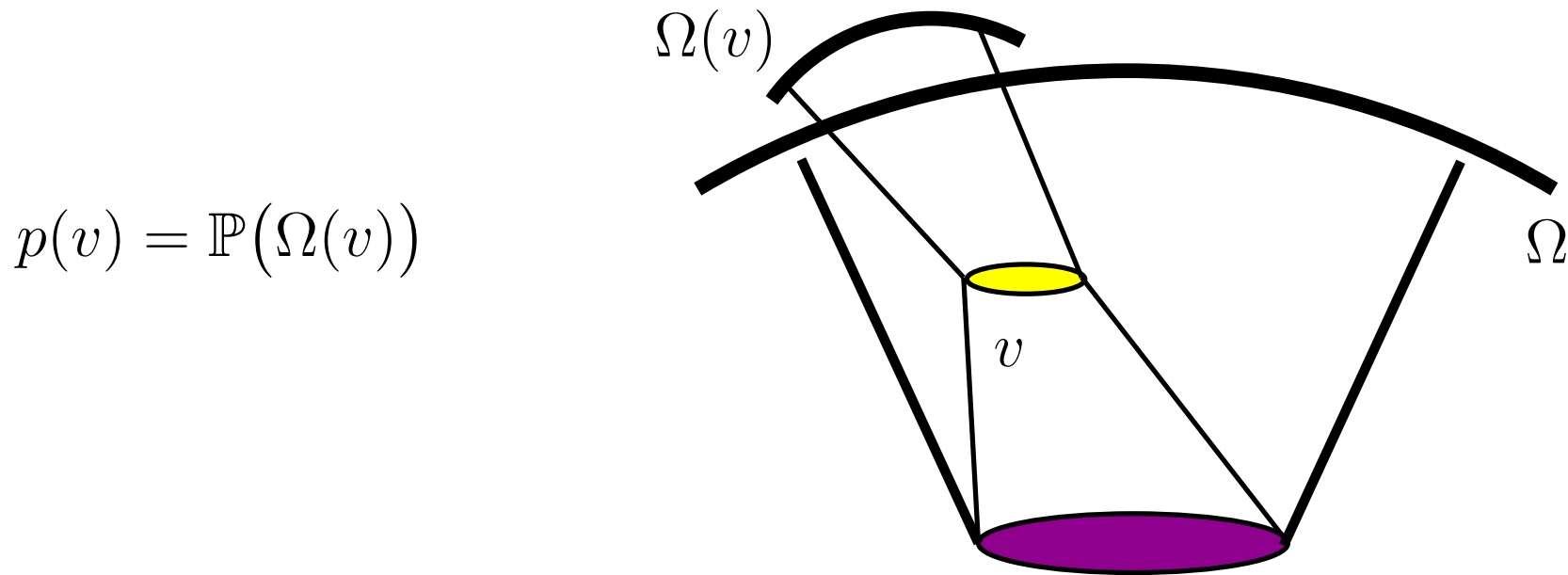


Call \mathbb{P} the **distributed product** of family $(q_\lambda)_{\lambda \subseteq \mathcal{U}}$

$$\mathbb{P} = \bigotimes_{\lambda \subseteq \mathcal{U}}^d q_\lambda$$

Probabilities induced in past and future

$\Omega(v) = \{\omega \in \Omega : \omega \supseteq v\}$ is the *shadow* of v

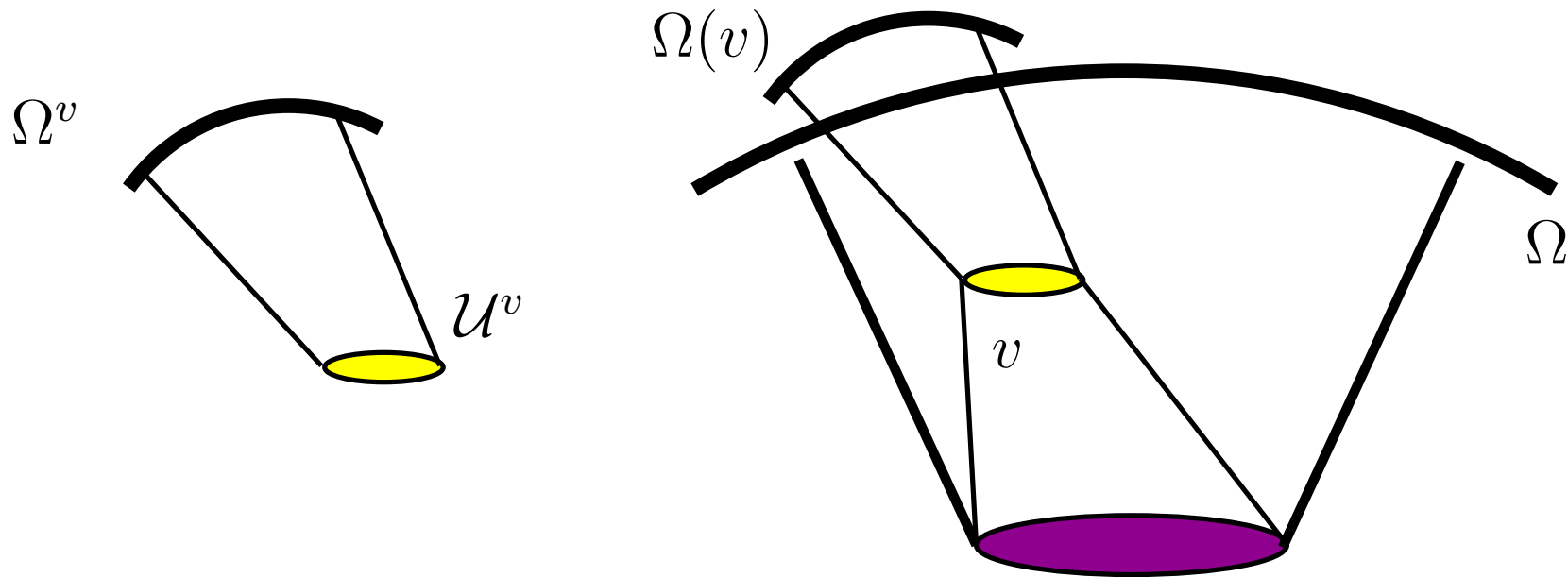


- **Probabilistic future** of configuration v : probability \mathbb{P}^v on the *shadow* $\Omega(v)$

$$A \subseteq \Omega(v), \quad \mathbb{P}^v(A) = \frac{1}{p(v)} \mathbb{P}(A)$$

Probabilities induced in past and future

$\Omega(v) = \{\omega \in \Omega : \omega \supseteq v\}$ is the *shadow* of v

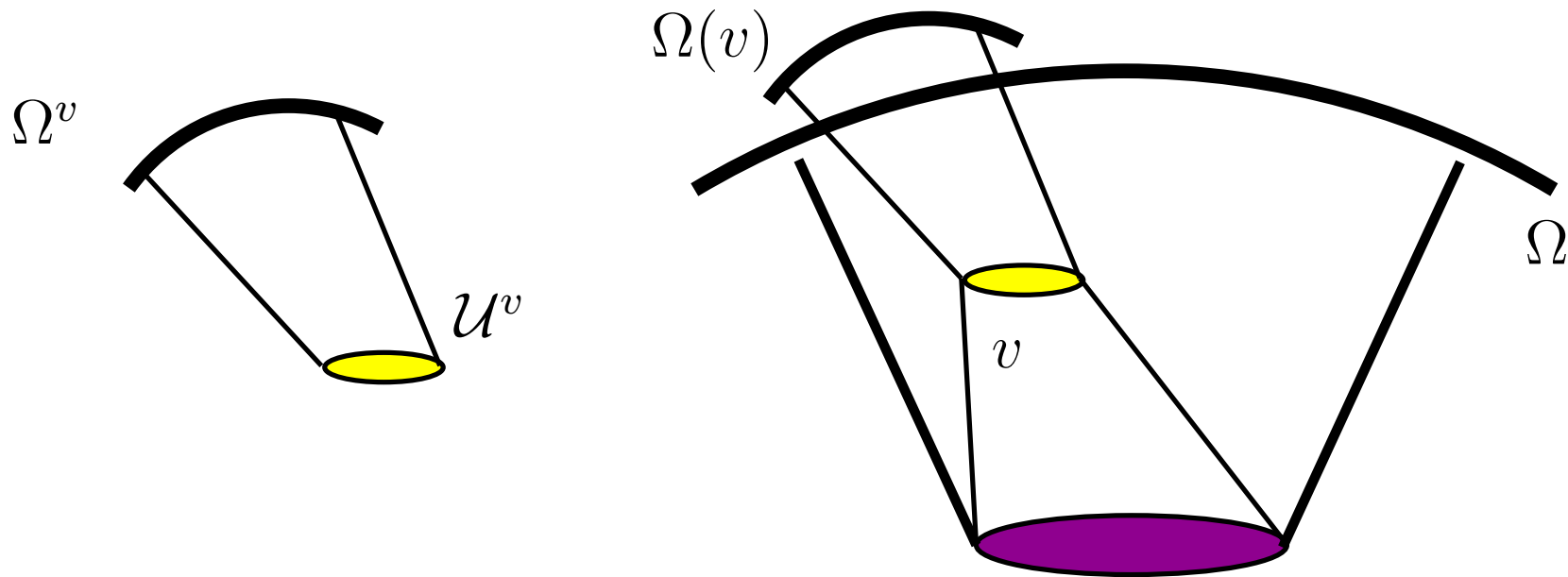


- **Probabilistic future** of configuration v : probability \mathbb{P}^v on the *boundary* at infinity Ω^v of the future \mathcal{U}^v

$$A \subseteq \Omega^v, \quad \mathbb{P}^v(A) = \frac{1}{p(v)} \mathbb{P}(A)$$

Probabilities induced in past and future

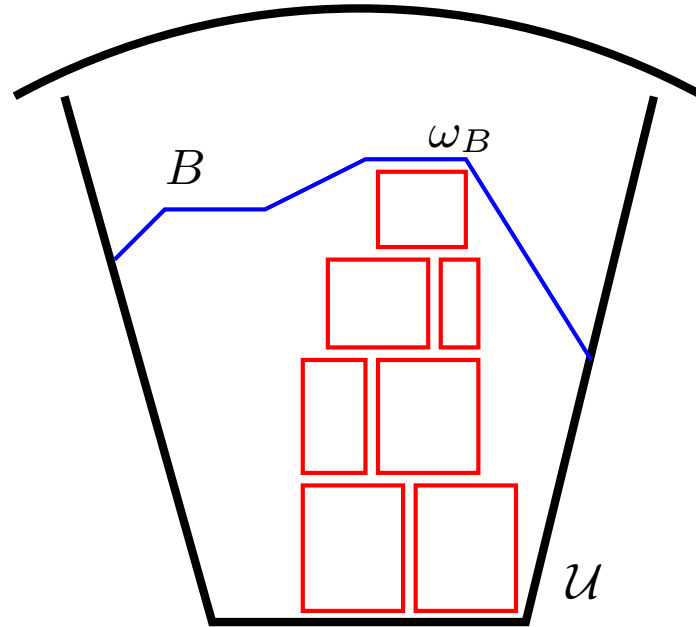
$\Omega(v) = \{\omega \in \Omega : \omega \supseteq v\}$ is the *shadow* of v



- **Property:** *conservation* of distributed products w.r.t. *future*

$$\mathbb{P} = \bigotimes_{\lambda \subseteq \mathcal{U}}^d q_\lambda \quad \Longrightarrow \quad \mathbb{P}^v = \bigotimes_{\lambda \subseteq \mathcal{U}^v}^d q_\lambda$$

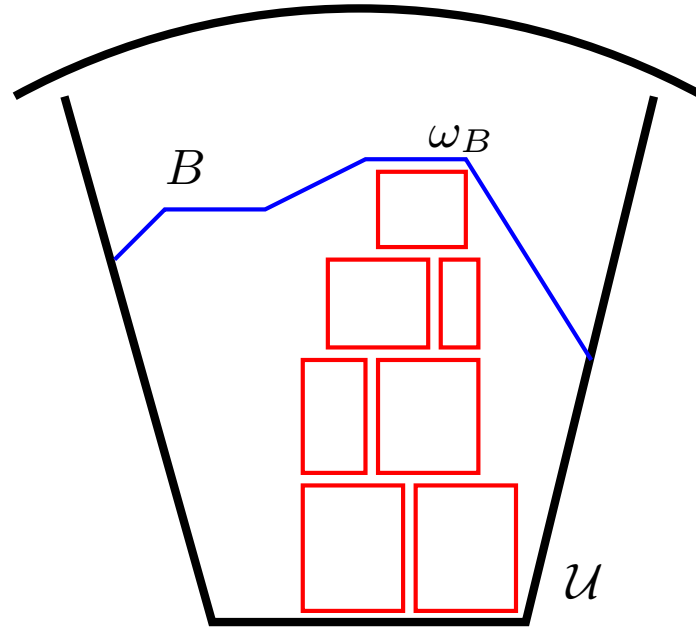
Probabilities induced in past and future



- B stopping prefix (*past*) \rightarrow probability \mathbb{P}_B on Ω_B

$$\mathbb{P}_B(\omega_B) = \mathbb{P}(\Omega(\omega_B))$$

Probabilities induced in past and future

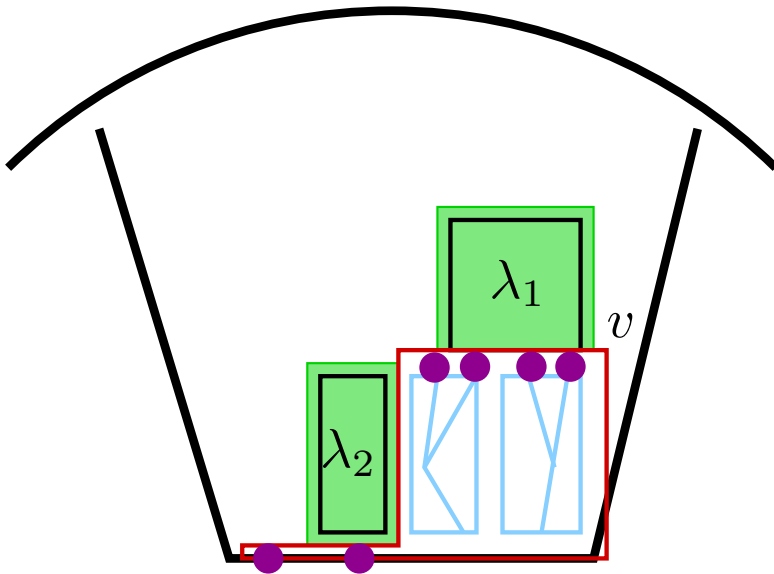


- **Property:** *conservation* of distributed products w.r.t. *past*

$$\mathbb{P} = \bigotimes_{\lambda \subseteq \mathcal{U}}^d q_\lambda \quad \Longrightarrow \quad \mathbb{P}_B = \bigotimes_{\lambda \subseteq B}^d q_\lambda$$

Probability and concurrency

- Let \mathbb{P} be a distributed product $\mathbb{P} = \bigotimes_{\lambda \subseteq \mathcal{U}}^d q_\lambda$. Fix v **w.s**



$\lambda_1, \lambda_2 =$ branching cells enabled from v

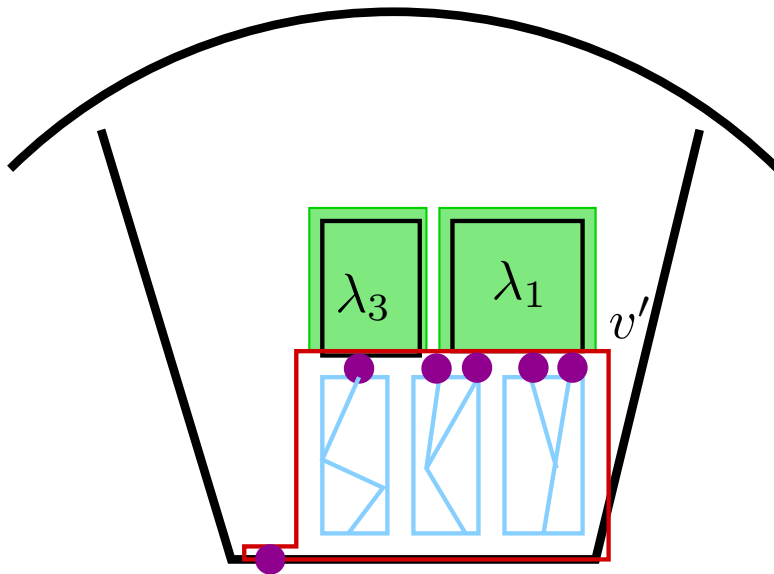
(*minimal $\neq \emptyset$
stopping prefixes of \mathcal{U}^v*)

Set stopping prefix $B = \lambda_1 \cup \lambda_2$. Then: $\Omega_B = \Omega_{\lambda_1} \times \Omega_{\lambda_2}$ and

$$\mathbb{P}_B^v = \mathbb{P}_{\lambda_1}^v \otimes \mathbb{P}_{\lambda_2}^v = q_{\lambda_1} \otimes q_{\lambda_2}$$

Probability and concurrency

• if \mathbb{P} is a distributed product $\mathbb{P} = \bigotimes_{\lambda \subseteq \mathcal{U}}^d q_\lambda$. Fix v **w.s**



$$v' = v + \xi, \quad \xi \in \Omega_{\lambda_2}$$

Set stopping prefix $B' = \lambda_1 \cup \lambda_3$. Then:

$$\mathbb{P}_{B'}^{v'} = \mathbb{P}_{\lambda_1}^{v'} \otimes \mathbb{P}_{\lambda_3}^{v'} = q_{\lambda_1} \otimes q_{\lambda_3}$$

Probability and concurrency

Theorem: a probability \mathbb{P} is a distributed product *iff*

- for every v finite **w.s**, the *product decomposition* holds:

$$\mathbb{P}_B^v = \mathbb{P}_{\lambda_1}^v \otimes \cdots \otimes \mathbb{P}_{\lambda_n}^v$$

with $B = B^\perp(\mathcal{U}^v) = \lambda_1 \cup \dots \cup \lambda_n$

- and for λ fixed, $\mathbb{P}_\lambda^v = q_\lambda$ is independent of v

In this case: $\mathbb{P} = \bigotimes_{\lambda \subseteq \mathcal{U}}^d q_\lambda$

\mathbb{P} is a **distributed** probability

Probability and concurrency

- *product form* for a distributed probability \mathbb{P}

$$B = \lambda_1 \cup \dots \cup \lambda_n, \quad \mathbb{P}_B^v = q_{\lambda_1} \otimes \dots \otimes q_{\lambda_n}$$

- a horizontal independence due to *concurrency*
- locality in *space*: **new feature**
- randomization by *local agents*:
 - dynamic
 - without communication during asynchronous actions

1. Background: unfoldings and representations of space Ω
2. Extension of probabilities
3. Decomposition of true-concurrent processes
4. Distributed product of probabilities
5. *Markov nets: the Markov property and the Law of large numbers*
6. Computability of local finiteness
7. Conclusion and perspectives

Markov nets

- A distributed product is given by a *countable* family of finite probabilities $(q_\lambda)_\lambda$
- there are *finitely many* classes of branching cells as labelled occurrence nets

finite alphabet $\Sigma = \{ \text{classes of branching cells} \}$

Markov nets

- A distributed product is given by a *countable* family of finite probabilities $(q_\lambda)_\lambda$
- there are *finitely many* classes of branching cells as labelled occurrence nets

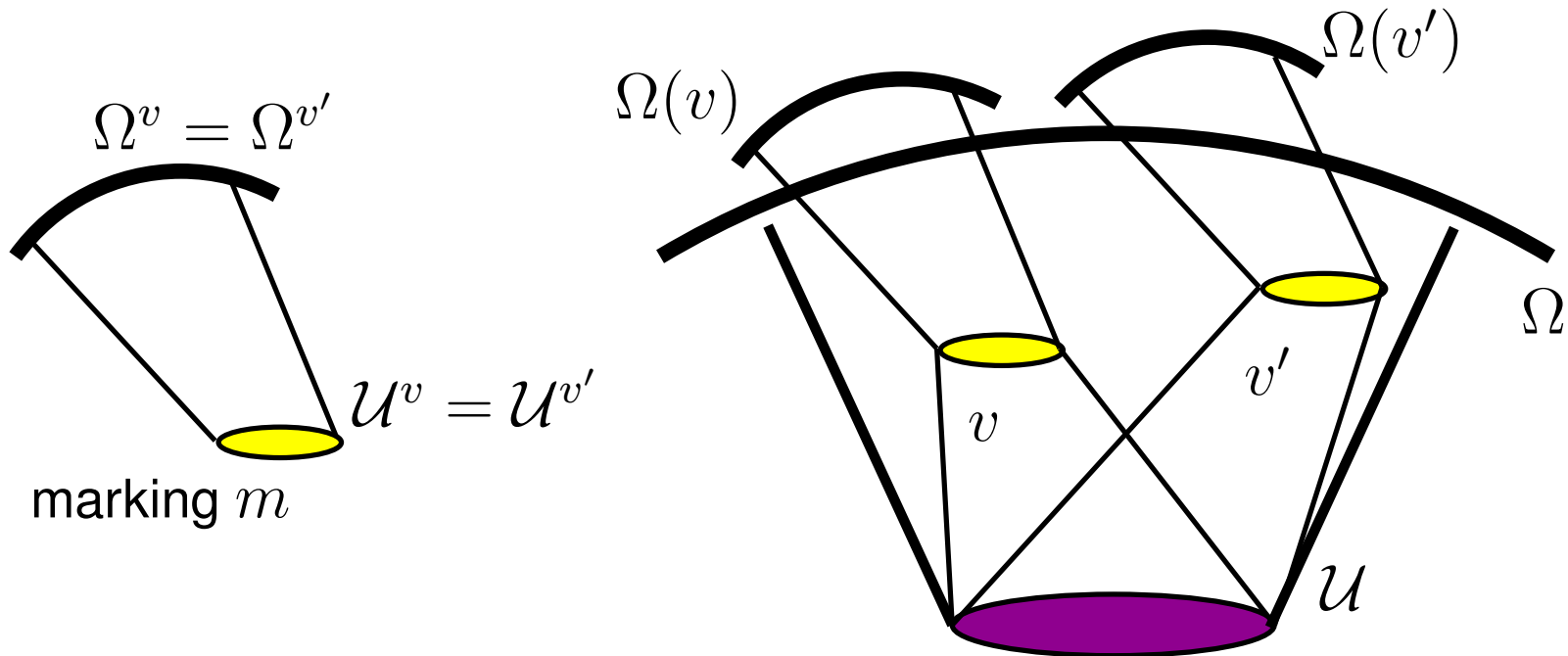
finite alphabet $\Sigma = \{ \text{classes of branching cells} \}$

- a **Markov net** is a pair $(\mathcal{N}, (q_s)_{s \in \Sigma})$,
 q_s a (finite) probability on Ω_s
- the associated distributed probability:

$$\langle \lambda \rangle = \text{class of } \lambda, \quad \mathbb{P} = \bigotimes_{\lambda \subseteq \mathcal{U}}^d q_{\langle \lambda \rangle}$$

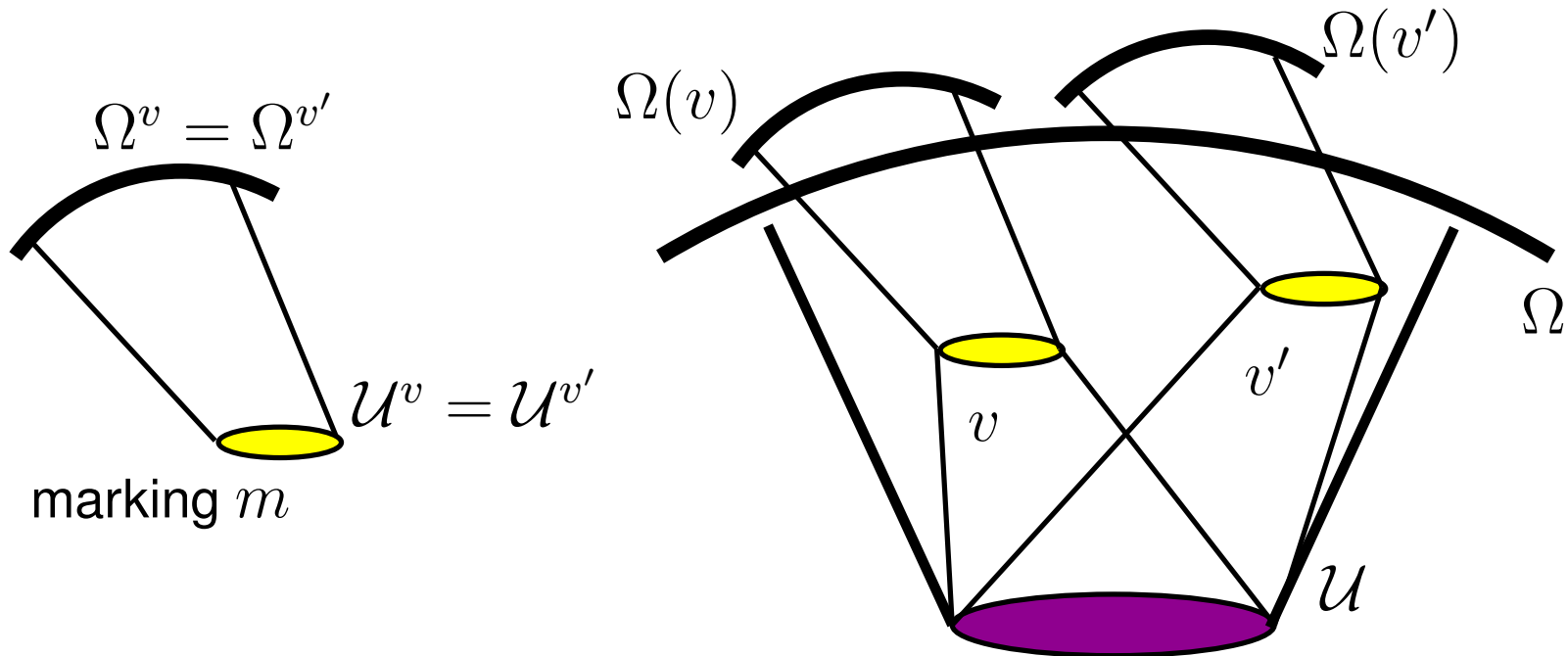
Homogeneity and the Markov property

- **Homogeneity:** Markov net $(\mathcal{N}, (q_s)_\Sigma)$,
2 configurations v, v' finite **w.s** leading to *same*
marking m



Homogeneity and the Markov property

- Homogeneity:** Markov net $(\mathcal{N}, (q_s)_\Sigma)$,
 2 configurations v, v' finite **w.s** leading to *same*
 marking m

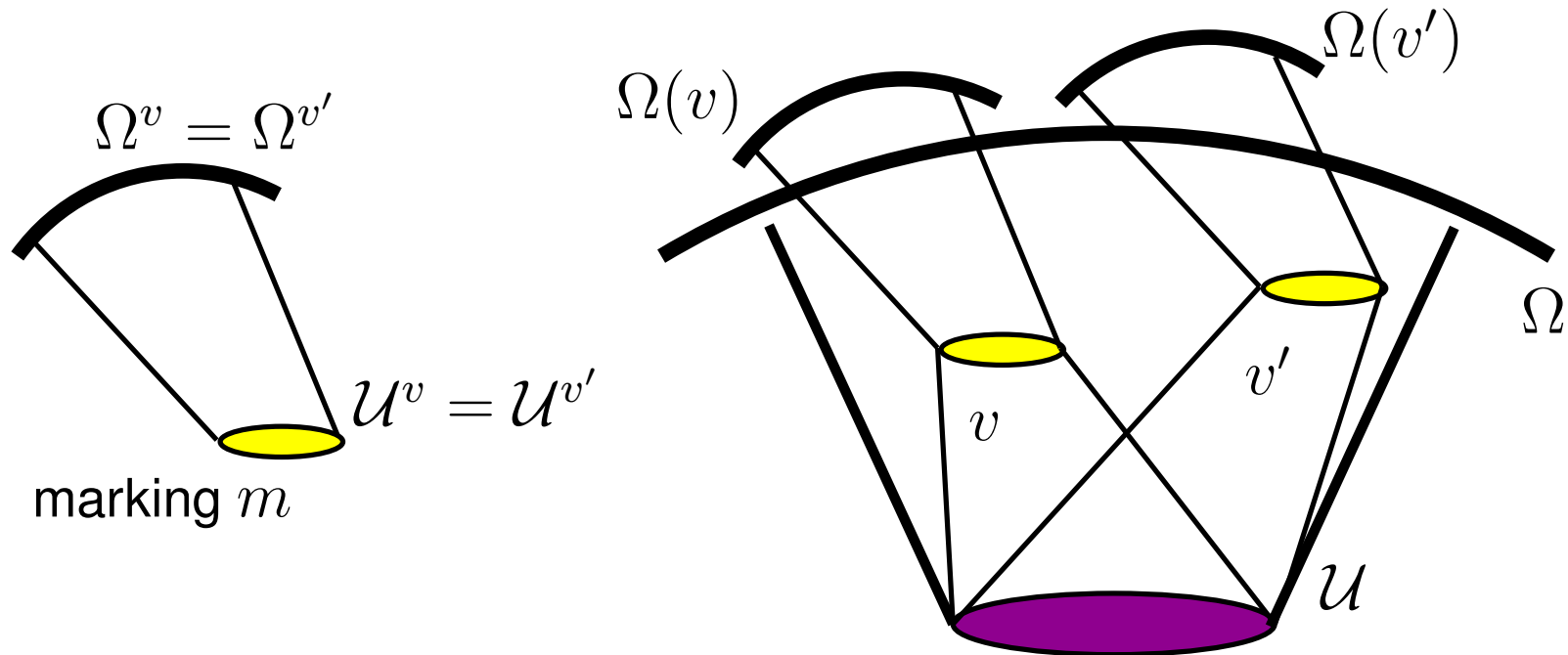


homogeneity

$$\mathbb{P} = \bigotimes_{\lambda \subseteq \mathcal{U}}^d q_{\langle \lambda \rangle} \implies \mathbb{P}^v = \mathbb{P}^{v'} = \bigotimes_{\lambda \subseteq \mathcal{U}^v}^d q_{\langle \lambda \rangle}$$

Homogeneity and the Markov property

- **Homogeneity:** Markov net $(\mathcal{N}, (q_s)_\Sigma)$,
2 configurations v, v' finite **w.s** leading to *same*
marking m



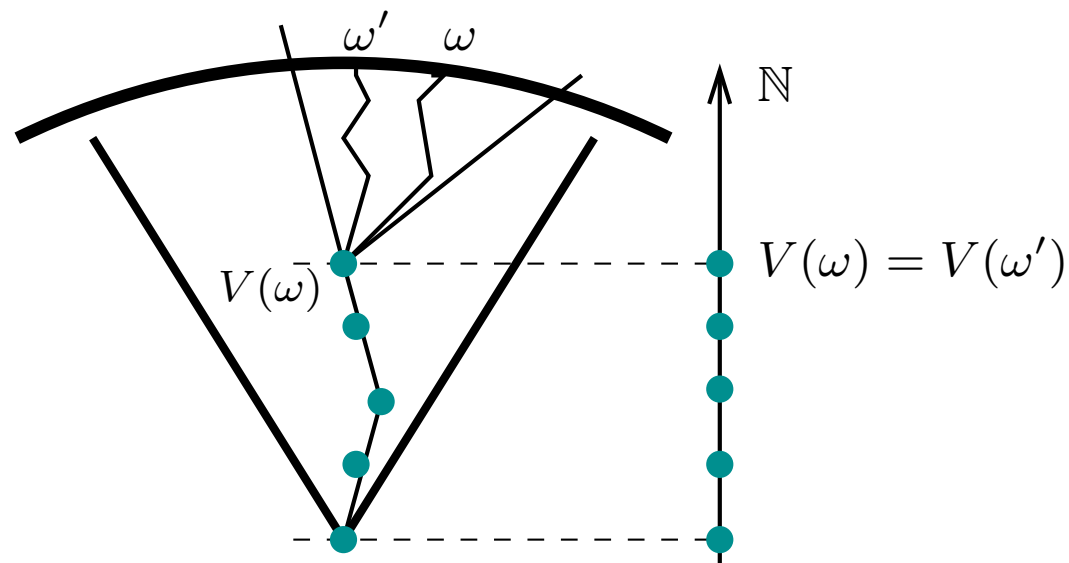
The probabilistic future \mathbb{P}^v only depends on the marking $m(v)$

Homogeneity and the Markov property

- **Stopping operators** generalize *stopping times* for sequential systems

A stopping operator is a random variable V such that:

- $V(\omega)$ is a **w.s** configuration, $V(\omega) \subseteq \omega$
- $\forall \omega, \omega' \in \Omega, \quad \omega' \supseteq V(\omega) \Rightarrow V(\omega') = V(\omega)$
- **Example:** (sequential) first return of the initial state



Homogeneity and the Markov property

- Reformulated with stopping operators, the **Strong Markov Property** (from Markov chains) holds for Markov nets
- adapt the (beginning of) recurrence theory of Markov chains → *global recurrence* of Markov nets
 - in a **recurrent** Markov net, reachable markings have probability 1 to return infinitely often
- there are results for a *local recurrence* (coincides with global recurrence for Markov chains)

The Law of large Numbers

- **Case of a recurrent Markov chain** $(X_n)_{n \geq 1}$

with state space S

$f : S \rightarrow \mathbb{R}$ a test function

For *integer* $n \geq 1$:

ergodic sum: $S_n f = f(X_1) + \cdots + f(X_n)$

ergodic mean: $M_n f = \frac{1}{n} S_n f = \frac{\text{sum of outputs of } f}{\text{time elapsed}}$

LLN: there is a probability α on S such that:

$$\lim_{n \rightarrow \infty} M_n f = \alpha(f), \quad \mathbb{P}\text{-a.s.} \quad \alpha(f) = \sum_{s \in S} \alpha(s) f(s)$$

The Law of large Numbers

- **Case of a recurrent Markov chain** $(X_n)_{n \geq 1}$

with state space S

$f : S \rightarrow \mathbb{R}$ a test function

For *integer* $n \geq 1$:

ergodic **sum**: $S_n f = f(X_1) + \dots + f(X_n)$

ergodic **mean**: $M_n f = \frac{1}{n} S_n f = \frac{\text{sum of outputs of } f}{\text{time elapsed}}$

- For **concurrent** systems

- what is the state space? what are the test functions?
- what is the time elapsed?

The Law of large Numbers

● Case of a recurrent Markov chain

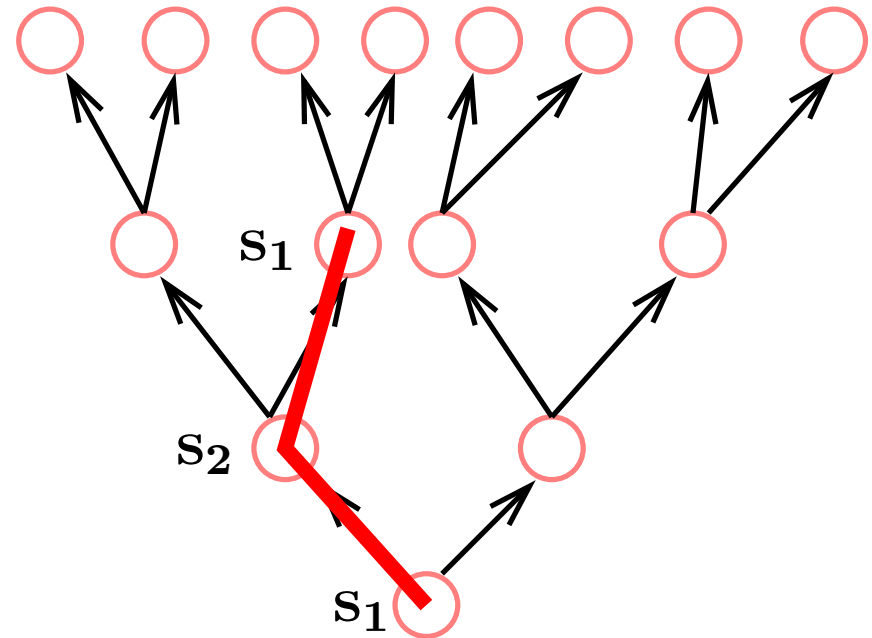
f is tested *along*
configuration v

$$\begin{aligned}\langle f, v \rangle &= \sum_{x \in v} f(x) \\ &= f(s_1) + f(s_2) + f(s_1)\end{aligned}$$

duration of $v = \langle 1, v \rangle = 3$

Ergodic mean of f *along* v

$$Mf(v) = \frac{\langle f, v \rangle}{\langle 1, v \rangle}$$



The Law of large Numbers

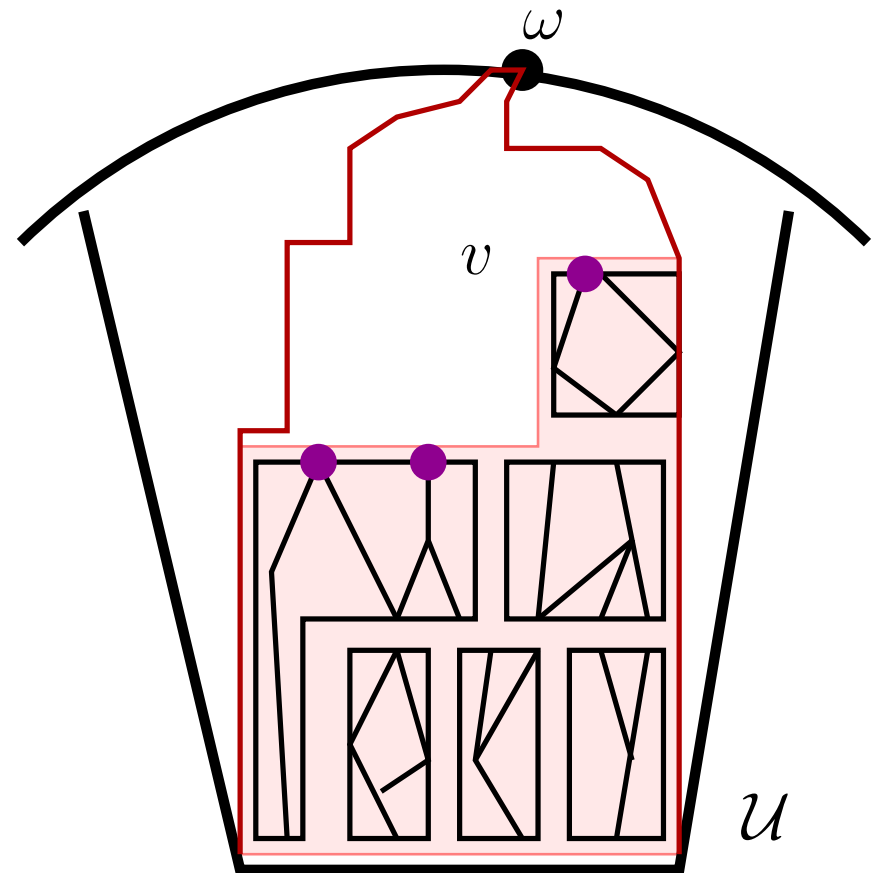
Classes of branching cells
act like *local states*

A **distributed function** is
a (finite) *family*

$f = (f_s)_{s \in \Sigma}$ of real valued
functions $f_s : \Omega_s \rightarrow \mathbb{R}$

$$\langle f, v \rangle = \sum_{\lambda} f_{\langle \lambda \rangle} (v \cap \lambda)$$

$$\langle \mathbf{1}, v \rangle = 6 = \text{duration of } v$$



limit of ergodic means: $Mf(v) = \frac{\langle f, v \rangle}{\langle \mathbf{1}, v \rangle}, \quad v \rightarrow \omega?$

The Law of large Numbers

A sequence of stopping operators $(V_n)_{n \geq 1}$ is **regular** if:

- for all n , $V_n \subseteq V_{n+1}$
- $\bigcup_n V_n(\omega) = \omega$ with probability 1
- there are $K_1, K_2 > 0$ such that for all n :

$$K_1 \leq \frac{\langle \mathbf{1}, V_n \rangle}{n} \leq K_2$$

The Law of large Numbers

A sequence of stopping operators $(V_n)_{n \geq 1}$ is **regular** if:

- for all n , $V_n \subseteq V_{n+1}$
- $\bigcup_n V_n(\omega) = \omega$ with probability 1
- there are $K_1, K_2 > 0$ such that for all n :

$$K_1 \leq \frac{\langle \mathbf{1}, V_n \rangle}{n} \leq K_2$$

Definition: For a distributed function $f = (f_s)_{s \in \Sigma}$, the

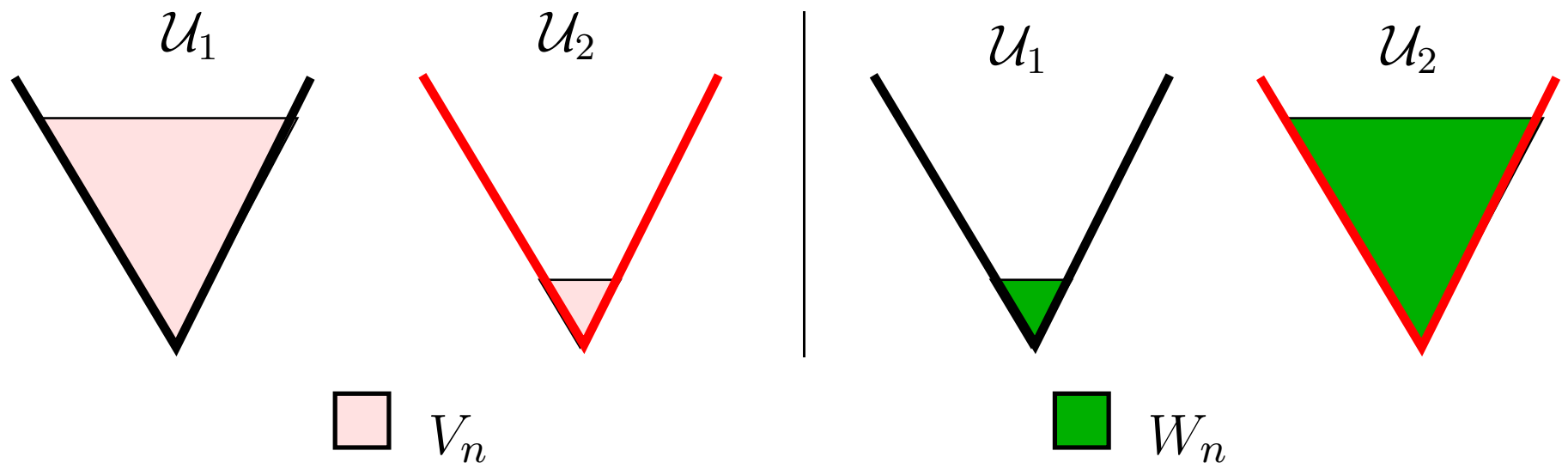
ergodic means $Mf(\cdot) = \frac{\langle f, \cdot \rangle}{\langle \mathbf{1}, \cdot \rangle}$ **converge** to a function

$\mu : \Omega \rightarrow \mathbb{R}$ if, for **every** regular sequence of stopping operators $(V_n)_{n \geq 1}$:

$$\lim_{n \rightarrow \infty} Mf(V_n(\omega)) = \mu(\omega), \quad \mathbb{P}\text{-a.s.}$$

The Law of large Numbers

The convergence of ergodic means **cannot** hold if net \mathcal{N} is the product of two independent components $\mathcal{N}_1 \cup \mathcal{N}_2$
→ need for a *synchrony* assumption



$Mf(V_n)$ and $Mf(W_n)$ have different limits

The Law of large Numbers

The convergence of ergodic means **cannot** hold if net \mathcal{N} is the product of two independent components $\mathcal{N}_1 \cup \mathcal{N}_2$

→ need for a *synchrony* assumption

- Markov net \mathcal{N} has **integrable concurrency height** if for each partial execution of the system, leading to marking m , and for each place P of m , there is a time of *finite expectation* before the token in place P moves.

The Law of large Numbers

Theorem (LLN) Let $(\mathcal{N}, (q_s)_{s \in \Sigma})$ be a Markov net, recurrent and with **integrable concurrency height**.

- For $f = (f_s)_{s \in \Sigma}$ a distributed function, the *ergodic means $Mf(\cdot)$ converge* to a function $\mu f : \Omega \rightarrow \mathbb{R}$, and μf is *constant* with probability 1.
- There is a (finite) probability α on Σ s.t.:

$$\mu f = \sum_{s \in \Sigma} \alpha(s) q_s(f_s)$$

Comments on the LLN

$$\mu f = \sum_{s \in \Sigma} \alpha(s) q_s(f_s)$$

- If \mathcal{N} is actually a Markov chain, $\alpha(s)$'s are the coefficients from the sequential LLN (*stationary* measure).
- Classes of branching cells $s \in \Sigma$ appear as *local states* of the concurrent system.
- coefficients $\alpha(s)$ is the *asymptotic density* of local state $\alpha(s)$

1. Background: unfoldings and representations of space Ω
2. Extension of probabilities
3. Decomposition of true-concurrent processes
4. Distributed product of probabilities
5. Markov nets: the Markov property and the Law of large numbers
6. *Computability of local finiteness*
7. Conclusion and perspectives

Conjecture and consequences

Conjecture: \mathcal{U} the unfolding of a safe Petri net \mathcal{N} .

Assume that for every event e , the set:

$$\{f \in \mathcal{U} : f \#_{\mu} e\}$$

is *finite*.

Then \mathcal{U} is *locally finite*.

Conjecture and consequences

Consequences

- \mathcal{U} locally finite $\Rightarrow \Omega$ compact **OK**

With the conjecture:

- the *converse* holds
- locally finite constructions are made easy
- Local finiteness is *decidable*,
branching cells are *computable*

Decidability of local finiteness

\mathcal{N} a safe Petri net with unfolding \mathcal{U}

Question: is \mathcal{U} locally finite?

Reductions:

- decide the finiteness of $\{f \in \mathcal{U} : f \#_{\mu} e\}$ for $e \in \mathcal{U}$
(conjecture)

- assume that e is *minimal* in \mathcal{U}

- decide the finiteness of

$$F_{t'}(e) = \{f \in \mathcal{U} : f \#_{\mu} e, f \text{ labelled by } t'\}$$

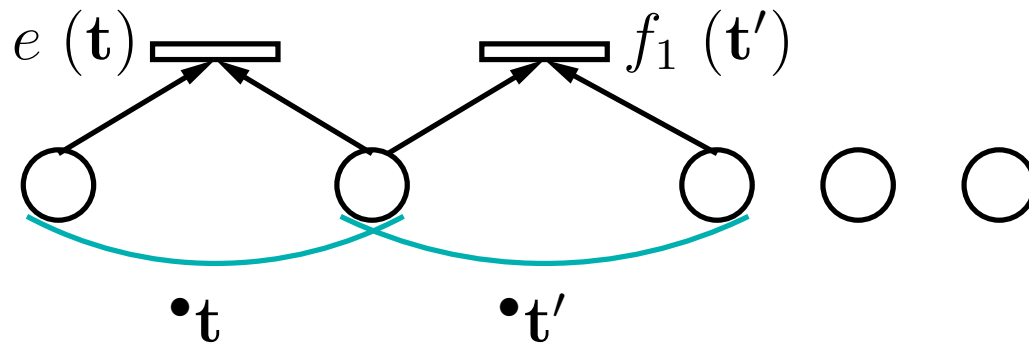
for t' a fixed transition

- assume that $F_{t'}(e)$ contains an event f minimal in \mathcal{U}

Decidability of local finiteness

\mathcal{N} a safe Petri net with unfolding \mathcal{U} , $\rho : \mathcal{U} \rightarrow \mathcal{N}$

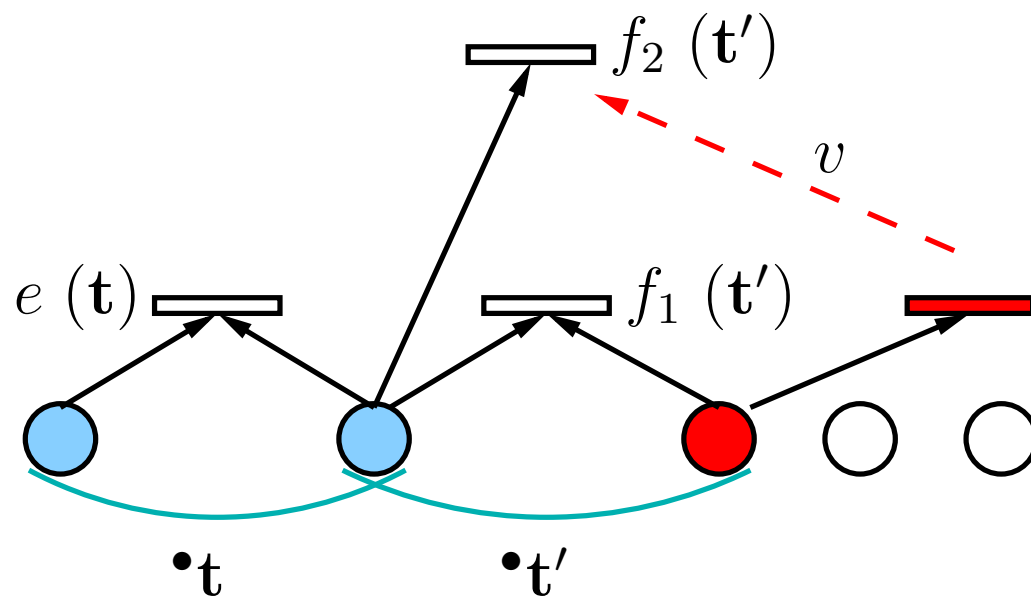
- fix e minimal event of \mathcal{U} , labelled by transition t
- assume that $F_{t'}(e) = \{f \in \mathcal{U} : f \#_{\mu} e, \rho(f) = t'\}$ contains an event minimal in \mathcal{U}
- **Question:** finiteness of $F_{t'}$?



Decidability of local finiteness

\mathcal{N} a safe Petri net with unfolding \mathcal{U} , $\rho : \mathcal{U} \rightarrow \mathcal{N}$

- fix e minimal event of \mathcal{U} , labelled by transition t
- assume that $F_{t'}(e) = \{f \in \mathcal{U} : f \#_{\mu} e, \rho(f) = t'\}$ contains an event minimal in \mathcal{U}
- **Question:** finiteness of $F_{t'}$?



If v is a configuration that enables $f_2 \in F_{t'}(e)$

- tokens in $\bullet t$ have not moved
- at least one token in $\bullet t'$ has moved

Decidability of local finiteness

\mathcal{N} a safe Petri net with unfolding \mathcal{U} , $\rho : \mathcal{U} \rightarrow \mathcal{N}$

- fix e minimal event of \mathcal{U} , labelled by transition t
- assume that $F_{t'}(e) = \{f \in \mathcal{U} : f \#_{\mu} e, \rho(f) = t'\}$ contains an event minimal in \mathcal{U}
- **Question:** finiteness of $F_{t'}$?
 - Draw a finite graph in the submarkings of $M_0 \setminus \bullet t$,
 $M_0 =$ initial marking of \mathcal{N}
 - $F_{t'}(e)$ is infinite *if and only if* the graph has a cycle
- **Conclusion:** under the conjecture, local finiteness is decidable

1. Background: unfoldings and representations of space Ω
2. Extension of probabilities
3. Decomposition of true-concurrent processes
4. Distributed product of probabilities
5. Markov nets: the Markov property and the Law of large numbers
6. Computability of local finiteness
7. *Conclusion and perspectives*

Conclusion

- **probabilistic framework for true-concurrency models**
 - *extension* finite Markov chains theory to safe Petri nets
 - construction of a *Markovian* probability, from a *finite* number of *local* parameters
 - concurrency matches a probabilistic independence

Conclusion

Contributions

- *Continuous domain of configurations*
 - identification of the space Ω as a *projective limit*
 - *locally finite* unfoldings and extension of probabilities
- *Occurrence nets*
 - decomposition of true-concurrent processes through *branching cells* (local states)
 - computability
- *Probabilistic model*
 - construction of the *distributed product*
 - stopping operators and the Strong *Markov property*
 - part of a *recurrence* theory
 - Law of large numbers

Extensions

Open questions

- above conjecture: topological consequences and decidability of local finiteness
- more about the density coefficients of the LLN: positivity? (potential theory)
- Central Limit Theorem? (Martingales)
- branching cells form a (non prime) event structure?

Extensions

Extensions

- non locally finite nets and *products* of nets
- Distributed *HMM* (Hidden Markov Models)?
Probabilistic extension of diagnosis algorithms
- Temporisation
 - add *temporisation* after randomization of runs
→ performance evaluation
 - Markov nets as a “uniformisation” of stochastic Petri nets?