# STRUCTURED SOLUTION OF STOCHASTIC DSSP SYSTEMS 

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## Outline

1. Motivations and contributions
2. St-DSSP definition and properties
3. Structured solution methods

- Without an abstract view
- With abstract view

4. RS expression for St-DSSP
5. CTMC expression for St-DSSP
6. Advantages/disadvantages

## Motivations

- St-DSSP are compositional by definition
- Approximate solution already exploits composition
- Exact numerical solution?
+ To work in a class in which properties can be proved without RG construction


## Contributions

- Extend the asynchronous approach to a different class of net
- Put the construction in a general framework to allow an easy extension to other classes


## DSSP definition

$\mathcal{S}=\left\{P_{1} \cup \ldots \cup P_{K} \cup B, T_{1} \cup \ldots \cup T_{K}\right.$, Pre, Post, $\left.\mathbf{m}_{0}\right\}$, is a DSSP (Deterministically Synchronized Sequential Processes) iff:

1. $P_{i} \cap P_{j}=\emptyset, \quad T_{i} \cap T_{j}=\emptyset, \quad P_{i} \cap B=\emptyset$,
2. $\left\langle\mathcal{S} \mathcal{M}_{i}, \mathbf{m}_{\mathbf{0}}{ }_{i}\right\rangle$ is a state machine, strongly connected and 1-bounded
3. $\forall$ buffer $b \in B$ :
(a) Nor sink neither source

$$
|\bullet b| \geq 1 \text { and }\left|b^{\bullet}\right| \geq 1
$$

(b) Output private
$\exists i \in\{1, \ldots, K\}$ such that $b^{\bullet} \subset T_{i}$,
(c) Deterministically synchronized
$\forall p \in P_{1} \cup \ldots \cup P_{K}: t, t^{\prime} \in p^{\bullet} \Longrightarrow$
$\operatorname{Pre}[b, t]=\operatorname{Pre}\left[b, t^{\prime}\right]$.

$$
\begin{array}{ll}
\mathrm{TI}=\bullet B \cup B^{\bullet} & \text { interface transitions } \\
\left(T_{1} \cup \ldots \cup T_{K}\right) \backslash \mathrm{TI} & \text { internal transitions }
\end{array}
$$

## DSSP example



$$
\begin{aligned}
& B=\{b 1, b 2\} \\
& P_{1}=\{a 1, a 2, a 3, a 4\} \\
& P_{2}=\{c 1, \ldots, c 7\} \\
& T I=\{I 1, \ldots, I 6\}
\end{aligned}
$$

## St-DSSP definition

Stochastic DSSP (St-DSSP) $\{\mathcal{S}, w\}$

$$
\left\{P, T, \text { Pre }, \text { Post }, \mathbf{m}_{0}, w\right\}
$$

- $\mathcal{S}$ is a DSSP and
- $w: T \rightarrow \mathbb{R}^{+}$is the rate of exponentially distributed firing time

Immediate transitions?

+ Internal
Can be reduced in the class
- Interface

Cannot be reduced in the class

## DSSP properties

1. Live and bounded $\Longrightarrow$ home states.
2. For bounded and strongly connected DSSP: Live $\Longleftrightarrow$ deadlock-free
3. Let $\mathbf{C}$ be the $n \times m$ incidence matrix.

Structurally bounded
$\exists \mathbf{y} \in \mathbb{N}^{n}: \mathbf{y}>\mathbf{0} \wedge \mathbf{y} \cdot \mathbf{C} \leq \mathbf{0}$.
4. Deadlock-free $\Longleftrightarrow$ "a" linear programming problem has no integer solution.
5. For live DSSP:
bounded $\Longleftrightarrow$ it is structurally bounded
6. Structurally live and structurally bounded $\Longleftrightarrow$ consistent (i.e., $\exists \mathbf{x}>\mathbf{0}, \mathbf{C} \cdot \mathbf{x}=\mathbf{0}$ ) and conservative (i.e., $\exists \mathbf{y}>\mathbf{0}, \mathbf{y} \cdot \mathbf{C}=\mathbf{0}$ ) and $\operatorname{rank}(\mathbf{C})=|\mathcal{E}|-1$

## Proving ergodicity

Step 1: check structural boundedness using statement 3;

Step 2: check the characterization for structural liveness and structural boundedness using statement 6 ;

Step 3: check deadlock-freeness using statement 4 (thus, by statement 2 , liveness).

Answer $=$ YES if and only if St-DSSP is live and bounded (statement 5) thus it has home state (statement 1), therefore the CTMC is finite and ergodic and all the transitions have non-null throughput.

## Structured solution methods

- Goal: avoid the explicit construction of RG and $\mathbf{Q}$ and its storing
- How: find (or use) a decomposition into $K$ components
- Express $\mathbf{Q}$ as tensor expression of $\mathbf{Q}_{i}$
- Compute $\boldsymbol{\pi} \cdot \mathbf{Q}$ using the expression, without storing $\mathbf{Q}$


# Synchronous approach (without an abstract view) 

# Synchronous approach (without an abstract view) 

- $\mathrm{RS} \subseteq \mathrm{PS}=\mathrm{RS}_{1} \times \ldots \times \mathrm{RS}_{K}$
- $\mathbf{Q}=\mathbf{R}-\operatorname{rowsum}(\mathbf{R})$
- $\mathbf{R} \subseteq \underset{i=1}{K} \mathbf{R}_{i}^{\prime}+\sum_{t \in T S} w(t) \underset{i=1}{K} \mathbf{K}_{i}(t)$

This is the approach of

- SAN (Plateau),
- SGSPN (Donatelli)
- Synchronized SWN (Haddad - Moreaux)


## Asynchronous approach (with an abstract view)

# Asynchronous approach (with an abstract view) 

$$
\begin{aligned}
\operatorname{RS}(\mathcal{S})= & \underset{\mathbf{z} \in \operatorname{RS}(\mathcal{B S})}{\uplus} \mathrm{RS}_{\mathbf{z}}(\mathcal{S}) \subseteq \\
& \stackrel{\uplus}{\mathbf{z} \in \mathrm{RS}(\mathcal{B S})}\{\mathbf{z}\} \times \mathrm{RS}_{\mathbf{z}}\left(\mathcal{L S}_{1}\right) \times \cdots \times \mathrm{RS}_{\mathbf{z}}\left(\mathcal{L S}_{K}\right)
\end{aligned}
$$

$\mathbf{R}$ can be split in sub-blocks $\mathbf{R}\left(\mathbf{z}, \mathbf{z}^{\prime}\right)$

$$
\begin{aligned}
& \mathbf{R}(\mathbf{z}, \mathbf{z})=\underset{i=1}{\underset{\oplus}{*}} \mathbf{R}_{i}(\mathbf{z}, \mathbf{z})
\end{aligned}
$$

This is the approach proposed for

- MG (Buchholz - Kemper),
- HCGSPN (Buchholz) and
- Asynchronous SWN (Haddad - Moreaux)


# Structured solution of St-DSSP 

Determine an high level view that

- can coexist with the original net
- it is easy to compute.

Show that it is possible to work with superset of state space and supermatrix of infinitesimal generator

Example

Definition

## Auxiliary systems



## Low level



## Basic skeleton



## Definitions

## Equivalence relation R

R is defined on $P \backslash B$ by: $\left\langle p_{1}^{i}, p_{2}^{i}\right\rangle \in \mathrm{R}$ for $p_{1}^{i}, p_{2}^{i} \in P_{i}$ iff there exists a non-directed path np in $\mathcal{S} \mathcal{M}_{i}$ from $p_{1}^{i}$ to $p_{2}^{i}$ such that $\mathrm{np} \cap \mathrm{TI}=\emptyset$ (i.e., containing only internal transitions). Let [ $p_{1}^{i}$ ] be the corresponding equivalence classes.
$\left[p_{1}^{i}\right] \Longleftrightarrow h_{j}^{i}$

## Definitions

## Extended System $\mathcal{E S}$

i) $P_{\mathcal{E S}}=P \cup H_{1} \cup \ldots \cup H_{K}$, with $H_{i}=\left\{h_{1}^{i}, \ldots, h_{r(i)}^{i}\right\}$
ii) $T_{\mathcal{E S}}=T$;
iii) $\left.\operatorname{Pre}_{\mathcal{E} \mathcal{S}}\right|_{P \times T}=$ Pre; Post $\left._{\mathcal{E} \mathcal{S}}\right|_{P \times T}=$ Post;
iv) for $t \in \mathrm{TI} \cap T_{i}$ :

$$
\begin{aligned}
& \operatorname{Pre}\left[h_{j}^{i}, t\right]=\sum_{p \in\left[p_{j}^{i}\right]} \operatorname{Pre}[p, t] ; \\
& \operatorname{Post}\left[h_{j}^{i}, t\right]=\sum_{p \in\left[p_{j}^{i}\right]} \operatorname{Post}[p, t],
\end{aligned}
$$

v) $\mathbf{m}_{0}{ }^{\mathcal{E S}}[p]=\mathbf{m}_{\mathbf{0}}[p], \quad$ for all $p \in P$;
vi) $\mathbf{m}_{0}{ }^{\mathcal{E} S}\left[h_{j}^{i}\right]=\Sigma_{p \in\left[p_{j}^{i}\right]} \mathbf{m}_{0}[p]$.

## Definitions

## Low Level Systems $\mathcal{L} \mathcal{S}_{i}$

$\mathcal{L S} \mathcal{S}_{i}(i=1, \ldots, K)$ of $\mathcal{S}$ is obtained from $\mathcal{E S}$ deleting all the nodes in $\underset{j \neq i}{\cup}\left(P_{j} \cup\left(T_{j} \backslash \mathrm{TI}\right)\right)$ and their adjacent arcs.

## Basic Skeleton $\mathcal{B S}$

$\mathcal{B S}$ is obtained from $\mathcal{E S}$ deleting all the nodes \left. in ${\underset{j}{u}}^{( } P_{j} \cup\left(T_{j} \backslash \mathrm{TI}\right)\right)$ and their adjacent arcs.

## Properties

$\mathcal{S}$ is a DSSP
$\mathcal{L S _ { i }}$ its low level systems $(i=1, \ldots, K)$,
$\mathcal{B S}$ its basic skeleton,
$\mathrm{L}(\mathcal{S})$ the language of $\mathcal{S}$

1. $\mathrm{RG}(\mathcal{E S}) \cong \mathrm{RG}(\mathcal{S})$
2. $\left.\mathrm{L}(\mathcal{S})\right|_{T_{i} \cup \mathrm{TI}} \subseteq \mathrm{L}\left(\mathcal{L}_{i}\right)$, for $i=1, \ldots, K$.
3. $\left.\mathrm{L}(\mathcal{S})\right|_{\mathrm{TI}} \subseteq \mathrm{L}(\mathcal{B S})$.

## Reachability set construction

$$
\begin{aligned}
& \mathrm{RS}_{\mathbf{z}}(\mathcal{E S})=\left\{\mathbf{m} \in \mathrm{RS}(\mathcal{E S}):\left.\mathbf{m}\right|_{H_{1} \cup \ldots \cup H_{K} \cup B}=\mathbf{z}\right\} \\
& \mathrm{RS}_{\mathbf{z}}(\mathcal{S})=\{\mathbf{m} \in \mathrm{RS}(\mathcal{S}) \text { such that } \\
&\left.\exists \mathbf{m}^{\prime} \in \mathrm{RS}_{\mathbf{z}}(\mathcal{E S}):\left.\mathbf{m}^{\prime}\right|_{P_{1} \cup \ldots \cup P_{K} \cup B}=\mathbf{m}\right\} \\
& \mathrm{RS}_{\mathbf{z}}\left(\mathcal{L} \mathcal{S}_{i}\right)=\left\{\mathbf{m}_{i} \in \operatorname{RS}\left(\mathcal{L} \mathcal{S}_{i}\right):\left.\mathbf{m}_{i}\right|_{H_{1} \cup \ldots \cup H_{K} \cup B}=\mathbf{z}\right\}
\end{aligned}
$$

$$
\mathrm{PS}_{\mathbf{z}}(\mathcal{S})=\left\{\left.\mathbf{z}\right|_{B}\right\} \times\left.\mathrm{RS}_{\mathbf{z}}\left(\mathcal{L} \mathcal{S}_{1}\right)\right|_{P_{1}} \times \cdots \times\left.\mathrm{RS}_{\mathbf{z}}\left(\mathcal{L S}_{K}\right)\right|_{P_{K}}
$$

$$
\operatorname{PS}(\mathcal{S})=\underset{\mathbf{z} \in \operatorname{RS}(\mathcal{B S})}{\uplus} \mathrm{PS}_{\mathbf{z}}(\mathcal{S})
$$

$$
\operatorname{RS}(\mathcal{S}) \subseteq \operatorname{PS}(\mathcal{S})=\underset{\mathbf{z} \in \operatorname{RS}(\mathcal{B} \mathcal{S})}{\uplus} \operatorname{PS}_{\mathbf{z}}(\mathcal{S})
$$

$$
\mathrm{RS}_{\mathbf{z}}(\mathcal{S}) \subseteq \mathrm{PS}_{\mathbf{z}}(\mathcal{S})
$$

## Example of RS construction

| RS of $\mathcal{S}$ |  |  | RS of $\mathcal{S}$ |
| :---: | :---: | :---: | :---: |
| $\mathbf{V}_{1}$ | a1, b1, c1 | $\mathbf{V}_{14}$ | a1, c1, b2 |
| $\mathbf{V}_{2}$ | a1, b1, c6 | $\mathbf{V}_{15}$ | a4, c3 |
| $\mathbf{V}_{3}$ | a1, b1, c5 | $\mathbf{V}_{16}$ | a4, c1, b2 |
| $\mathbf{V}_{4}$ | a4, b1, c1 | $\mathbf{V}_{17}$ | a1, b2, c6 |
| $\mathbf{V}_{5}$ | a1, c7 | $\mathbf{V}_{18}$ | a1, b2, c5 |
| $\mathbf{V}_{6}$ | a4, b1, c6 | $\mathbf{V}_{19}$ | a4, b2, c6 |
| $\mathbf{V}_{7}$ | a4, b1, c5 | $\mathbf{V}_{20}$ | a4, b2, c5 |
| $\mathbf{V}_{8}$ | a1, c2 | $\mathbf{V}_{21}$ | a3, c1 |
| $\mathbf{v}_{9}$ | a1, c4 | $\mathbf{V}_{22}$ | a3, c6 |
| $\mathbf{V}_{10}$ | a4, c7 | $\mathbf{V}_{23}$ | a3, c5 |
| $\mathbf{V}_{11}$ | a4, c2 | $\mathbf{V}_{24}$ | a2, c1 |
| $\mathbf{V}_{12}$ | a1, c3 | $\mathbf{V}_{25}$ | a2, c6 |
| $\mathbf{V}_{13}$ | a4, c4 | $\mathbf{V}_{26}$ | a2, c5 |


|  |  |
| :--- | :--- |
| RS of $\mathcal{B S}$ |  |
| $\mathbf{z}_{1}$ | $\mathrm{~A} 14, \mathrm{C} 56, \mathrm{~b} 1$ |
| $\mathrm{z}_{2}$ | $\mathrm{~A} 14, \mathrm{C} 34$ |
| $\mathbf{z}_{3}$ | $\mathrm{~A} 14, \mathrm{C} 56, \mathrm{~b} 2$ |
| $\mathbf{z}_{4}$ | $\mathrm{~A} 23, \mathrm{C} 56$ |


| RS of $\mathcal{L} \mathcal{S}_{1}$ |  |  |
| :---: | :---: | :---: |
| $\mathrm{x}_{1}$ | a1, b1, C56, A14 | $\mathrm{z}_{1}$ |
| $\mathrm{x}_{2}$ | a4, b1, C56, A14 | $\mathrm{z}_{1}$ |
| $\mathrm{x}_{3}$ | a1, C34, A14 | $\mathrm{z}_{2}$ |
| $\mathrm{x}_{4}$ | a4, C34, A14 | $\mathrm{z}_{2}$ |
| $\mathrm{x}_{5}$ | a1, b2, C56, A14 | $\mathrm{z}_{3}$ |
| $\mathrm{x}_{6}$ | a4, b2, C56, A14 | $\mathrm{z}_{3}$ |
| $\mathrm{x}_{7}$ | a3, C56, A23 | $\mathrm{z}_{4}$ |
| $\mathrm{X}_{8}$ | a2, C56, A23 | $\mathrm{z}_{4}$ |
| RS of $\mathcal{L S} \mathcal{S}_{2}$ |  |  |
| $\mathrm{y}_{1}$ | A14, b1, c1, C56 | $\mathbf{z}_{1}$ |
| $\mathbf{y}_{2}$ | A14, b1, c6, C56 | $\mathbf{z}_{1}$ |
| $\mathrm{y}_{3}$ | A14, b1, c5, C56 | $\mathbf{Z}_{1}$ |
| $\mathrm{y}_{4}$ | A14, c7, C34 | $\mathrm{z}_{2}$ |
| $\mathrm{y}_{5}$ | A14, c2, C34 | $\mathrm{z}_{2}$ |
| $\mathbf{y}_{6}$ | A14, c4, C34 | $\mathrm{z}_{2}$ |
| $\mathrm{y}_{7}$ | A14, c3, C34 | $\mathbf{Z}_{2}$ |
| $\mathrm{y}_{8}$ | A14, b2, c1, C56 | $\mathrm{z}_{3}$ |
| $\mathbf{y}_{9}$ | A14, b2, c6, C56 | $\mathrm{z}_{3}$ |
| $\mathrm{y}_{10}$ | A14, b2, c5, C56 | $\mathrm{Z}_{3}$ |
| $\mathbf{y}_{11}$ | A23, c1, C56 | $\mathrm{Z}_{4}$ |
| $\begin{aligned} & 25 \\ & \mathbf{y}_{12} \end{aligned}$ | A23, c6, C56 | $\mathrm{z}_{4}$ |
| $\mathrm{y}_{13}$ | A23, c5, C56 | $\mathrm{Z}_{4}$ |

## Counter-example for state space


$\mathrm{z}=[\mathrm{b} 1, \mathrm{~b} 2, \mathrm{P} 34, \mathrm{P} 78]$ is in $\operatorname{RS}(\mathcal{B S})$
[p8, b1, b2, P34] and [p7, b1, b2, P34] are in $\mathrm{RS}_{\mathbf{z}}\left(\mathcal{L S}_{1}\right)$
[p3, b1, b2, P78] and [p4, b1, b2, P78] is in $\mathrm{RS}_{\mathbf{z}}\left(\mathcal{L S}_{2}\right)$

The cross product gives a $\mathrm{PS}_{\mathbf{z}}$ equal to
[ p3, p8, b1, b2 ] [ p3, p7, b1, b2 ]
[ p4, p8, b1, b2 ] [ p4, p7, b1, b2 ]
but state [ p4, p8, b1, b2 ] does not belong to the RS of the DSSP

## CTMC generation

## Basic idea: split the behaviour in two

1. transitions that change the high level view
2. transitions that do not change the high level view

## CTMC generation

$$
\mathbf{Q}=\mathbf{R}-\operatorname{rowsum}(\mathbf{R})
$$

For the $\mathcal{L} \mathcal{S}_{i}$ components:

$$
\mathbf{Q}_{i}=\mathbf{R}_{i}-\operatorname{rowsum}\left(\mathbf{R}_{i}\right)
$$

Technique:
(1) Consider $\mathbf{Q}$ and $\mathbf{R}$ in blocks ( $\mathbf{z}, \mathbf{z}^{\prime}$ ), of size $\left|\mathrm{RS}_{\mathbf{z}}(\mathcal{S})\right| \cdot\left|\mathrm{RS}_{\mathbf{z}^{\prime}}(\mathcal{S})\right|$
(2) Consider $\mathbf{Q}_{i}$ and $\mathbf{R}_{i}$ in blocks ( $\mathbf{z}, \mathbf{z}^{\prime}$ ) of size $\left|\mathrm{RS}_{\mathbf{z}}\left(\mathcal{L S}_{i}\right)\right| \cdot\left|\mathrm{RS}_{\mathbf{z}^{\prime}}\left(\mathcal{L S}_{i}\right)\right|$
(3) Describe each block of $\mathbf{Q}$ and $\mathbf{R}$ as tensor expression of the blocks of $\mathbf{Q}_{i}$ and $\mathbf{R}_{i}$.

## CTMC generation

Blocks $\mathbf{R}(\mathbf{z}, \mathbf{z})$ have non null entries that are due only to non interface transitions

$$
\mathbf{G}(\mathbf{z}, \mathbf{z})=\underset{i=1}{K} \mathbf{R}_{i}(\mathbf{z}, \mathbf{z})
$$

Blocks $\mathbf{R}\left(\mathbf{z}, \mathbf{z}^{\prime}\right)$ with $\mathbf{z} \neq \mathbf{z}^{\prime}$ have non null entries that are due only to the firing of transitions in TI.

$$
\begin{aligned}
& \mathbf{K}_{i}(t)\left(\mathbf{z}, \mathbf{z}^{\prime}\right)\left[\mathbf{m}, \mathbf{m}^{\prime}\right]= \begin{cases}1 & \text { if } \mathbf{m} \xrightarrow{t} \mathbf{m}^{\prime} \\
0 & \text { otherwise }\end{cases} \\
& \mathbf{G}\left(\mathbf{z}, \mathbf{z}^{\prime}\right)=\sum_{t \in \mathrm{~T}_{\mathbf{z}, \mathbf{z}^{\prime}}} w(t) \underset{i=1}{\bigotimes} \mathbf{K}_{i}(t)\left(\mathbf{z}, \mathbf{z}^{\prime}\right)
\end{aligned}
$$

## CTMC definition

1. Transition rates among reachable states are correctly computed
$\forall \mathbf{z}$ and $\mathbf{z}^{\prime} \in \operatorname{RS}(\mathcal{B S})$ :
$\mathbf{R}\left(\mathbf{z}, \mathbf{z}^{\prime}\right)$ is a submatrix of $\mathbf{G}\left(\mathbf{z}, \mathbf{z}^{\prime}\right)$
2. Unreachable states are never assigned a nonnull probability
$\forall \mathbf{m} \in \operatorname{RS}(\mathcal{S})$ and $\forall \mathbf{m}^{\prime} \in \operatorname{PS}(\mathcal{S}) \backslash \operatorname{RS}(\mathcal{S}):$

$$
\mathbf{G}\left[\mathbf{m}, \mathbf{m}^{\prime}\right]=0
$$

## CTMC example

$$
\mathbf{R}=\left(\begin{array}{c|c|c|c}
\mathbf{R}\left(\mathbf{z}_{1}, \mathbf{z}_{1}\right) & \mathbf{R}\left(\mathbf{z}_{1}, \mathbf{z}_{2}\right) & \mathbf{R}\left(\mathbf{z}_{1}, \mathbf{z}_{3}\right) & \mathbf{R}\left(\mathbf{z}_{1}, \mathbf{z}_{4}\right) \\
\hline \mathbf{R}\left(\mathbf{z}_{2}, \mathbf{z}_{1}\right) & \mathbf{R}\left(\mathbf{z}_{2}, \mathbf{z}_{2}\right) & \mathbf{R}\left(\mathbf{z}_{2}, \mathbf{z}_{3}\right) & \mathbf{R}\left(\mathbf{z}_{2}, \mathbf{z}_{4}\right) \\
\hline \mathbf{R}\left(\mathbf{z}_{3}, \mathbf{z}_{1}\right) & \mathbf{R}\left(\mathbf{z}_{3}, \mathbf{z}_{2}\right) & \mathbf{R}\left(\mathbf{z}_{3}, \mathbf{z}_{3}\right) & \mathbf{R}\left(\mathbf{z}_{3}, \mathbf{z}_{4}\right) \\
\hline \mathbf{R}\left(\mathbf{z}_{4}, \mathbf{z}_{1}\right) & \mathbf{R}\left(\mathbf{z}_{4}, \mathbf{z}_{2}\right) & \mathbf{R}\left(\mathbf{z}_{4}, \mathbf{z}_{3}\right) & \mathbf{R}\left(\mathbf{z}_{4}, \mathbf{z}_{4}\right)
\end{array}\right)
$$

$$
\begin{aligned}
\mathbf{G}\left(\mathbf{z}_{1}, \mathbf{z}_{1}\right)= & \mathbf{R}_{1}\left(\mathbf{z}_{1}, \mathbf{z}_{1}\right) \oplus \mathbf{R}_{2}\left(\mathbf{z}_{1}, \mathbf{z}_{1}\right) \\
\mathbf{G}\left(\mathbf{z}_{1}, \mathbf{z}_{2}\right)= & w\left(I_{3}\right)\left(\mathbf{K}_{1}\left(I_{3}\right)\left(\mathbf{z}_{1}, \mathbf{z}_{2}\right) \otimes \mathbf{K}_{2}\left(I_{3}\right)\left(\mathbf{z}_{1}, \mathbf{z}_{2}\right)\right)+ \\
& w\left(I_{6}\right)\left(\mathbf{K}_{1}\left(I_{6}\right)\left(\mathbf{z}_{1}, \mathbf{z}_{2}\right) \otimes \mathbf{K}_{2}\left(I_{6}\right)\left(\mathbf{z}_{1}, \mathbf{z}_{2}\right)\right)
\end{aligned}
$$

## CTMC example

$$
\begin{aligned}
& \mathbf{R}_{1}\left(\mathbf{z}_{1}, \mathbf{z}_{1}\right) \quad \mathbf{R}_{2}\left(\mathbf{z}_{1}, \mathbf{z}_{1}\right) \\
& \mathbf{R}\left(\mathbf{z}_{1}, \mathbf{z}_{1}\right)=
\end{aligned}
$$

## CTMC example

## Computational costs

To solve an SPN

- build the RG,
- compute the associated CTMC
- solve the characteristic equation $\boldsymbol{\pi} \cdot \mathbf{Q}=\mathbf{0}$.

To solve a DSSP:

- build the $K+1$ auxiliary models,
- compute the $\mathrm{RG}_{i}$ of each auxiliary model,
- compute the $\mathbf{R}_{i}\left(\mathbf{z}, \mathbf{z}^{\prime}\right)$ and $\mathbf{K}_{i}(t)\left(\mathbf{z}, \mathbf{z}^{\prime}\right)$ matrices
- solve the characteristic equation $\boldsymbol{\pi} \cdot \mathbf{G}=\mathbf{0}$

The advantages/disadvant'ges depend on the relative size of the re'chability graphs of $\mathcal{S}, \mathcal{B S}$, and $\mathcal{L} \mathcal{S}_{i}$.

## Storage costs

The storage cost of the classical solution method is proportional to $|\operatorname{RS}(\mathcal{S})|$ and to the number of arcs in the $\operatorname{RG}(\mathcal{S})$.

The storage cost for DSSP is proportional to $|\mathrm{PS}(\mathcal{S})|$, and to the sum of the number of $\operatorname{arcs}$ in the $K$ reachability graphs $\mathrm{RG}_{i}\left(\mathcal{L S}_{i}\right)$.

The difference between the number of arcs in $R G(\mathcal{S})$ and the sum of the number of arcs in the $K \mathrm{RG}_{i}\left(\mathcal{L S}_{i}\right)$ is what makes the method applicable in cases in which a direct solution is not possible, due to the lack of memory to store $\mathbf{Q}$.

