# STRUCTURED SOLUTION OF STOCHASTIC DSSP SYSTEMS

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#### PNPM97, 5th June 1997

## Outline

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

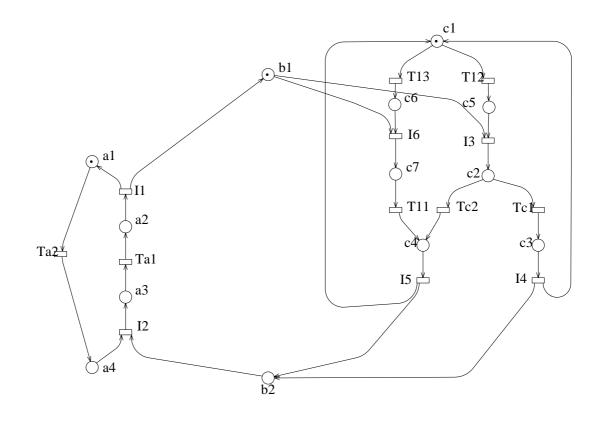
 $S = \{P_1 \cup \ldots \cup P_K \cup B, T_1 \cup \ldots \cup T_K, \mathbf{Pre}, \mathbf{Post}, \mathbf{m_0}\},\$ is a DSSP (*Deterministically Synchronized Sequential Processes*) iff:

- 1.  $P_i \cap P_j = \emptyset$ ,  $T_i \cap T_j = \emptyset$ ,  $P_i \cap B = \emptyset$ ,
- 2.  $\langle \mathcal{SM}_i, \mathbf{m}_{\mathbf{0}i} \rangle$  is a **state machine**, strongly connected and 1-bounded
- 3.  $\forall$  buffer  $b \in B$ :
  - (a) Nor sink neither source  $|\bullet b| \ge 1$  and  $|b^{\bullet}| \ge 1$ ,
  - (b) Output private  $\exists i \in \{1, \dots, K\}$  such that  $b^{\bullet} \subset T_i$ ,
  - (c) Deterministically synchronized  $\forall p \in P_1 \cup \ldots \cup P_K: t, t' \in p^{\bullet} \implies$  $\mathbf{Pre}[b, t] = \mathbf{Pre}[b, t'].$

 $TI = {}^{\bullet}B \cup B^{\bullet}$  $(T_1 \cup \ldots \cup T_K) \setminus TI$ 

*interface transitions. internal transitions* 

# DSSP example



$$B = \{b1, b2\}$$
  

$$P_1 = \{a1, a2, a3, a4\}$$
  

$$P_2 = \{c1, \dots, c7\}$$
  

$$TI = \{I1, \dots, I6\}$$

## **St-DSSP** definition

# Stochastic DSSP (St-DSSP) $\{S, w\}$ $\{P, T, \mathbf{Pre}, \mathbf{Post}, \mathbf{m_0}, w\}$

- $\mathcal{S}$  is a DSSP and
- $w: T \to \mathbb{R}^+$  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  $\implies$  home states.
- 2. For bounded and strongly connected DSSP: Live  $\iff$  deadlock-free
- 3. Let **C** be the  $n \times m$  incidence matrix. Structurally bounded  $\iff$  $\exists \mathbf{y} \in \mathbb{N}^n : \mathbf{y} > \mathbf{0} \land \mathbf{y} \cdot \mathbf{C} \leq \mathbf{0}.$
- 4. Deadlock-free  $\iff$  "a" linear programming problem has no integer solution.
- 5. For live DSSP: bounded  $\iff$  it is structurally bounded
- 6. Structurally live and structurally bounded  $\iff$  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 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 **Q** and its storing

- **How:** find (or use) a decomposition into K components
  - Express  $\mathbf{Q}$  as tensor expression of  $\mathbf{Q}_i$
  - Compute  $\pi \cdot \mathbf{Q}$  using the expression, without storing  $\mathbf{Q}$

# Synchronous approach (without an abstract view)

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- $\operatorname{RS} \subseteq \operatorname{PS} = \operatorname{RS}_1 \times \ldots \times \operatorname{RS}_K$
- $\mathbf{Q} = \mathbf{R} \operatorname{rowsum}(\mathbf{R})$

• 
$$\mathbf{R} \subseteq \bigoplus_{i=1}^{K} \mathbf{R}'_{i} + \sum_{t \in TS} w(t) \bigotimes_{i=1}^{K} \mathbf{K}_{i}(t)$$

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)

$$RS(\mathcal{S}) = \underset{\mathbf{z} \in RS(\mathcal{BS})}{\textcircled{\forall}} RS_{\mathbf{z}}(\mathcal{S}) \subseteq$$
$$\underset{\mathbf{z} \in RS(\mathcal{BS})}{\biguplus} \{\mathbf{z}\} \times RS_{\mathbf{z}}(\mathcal{LS}_{1}) \times \cdots \times RS_{\mathbf{z}}(\mathcal{LS}_{K})$$

 $\mathbf{R}$  can be split in sub-blocks  $\mathbf{R}(\mathbf{z}, \mathbf{z}')$ 

$$\mathbf{R}(\mathbf{z}, \mathbf{z}) = \bigoplus_{i=1}^{K} \mathbf{R}_{i}(\mathbf{z}, \mathbf{z})$$
$$\mathbf{R}(\mathbf{z}, \mathbf{z}') = \bigotimes_{i=1}^{K} \mathbf{R}_{i}(\mathbf{z}, \mathbf{z}')$$

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

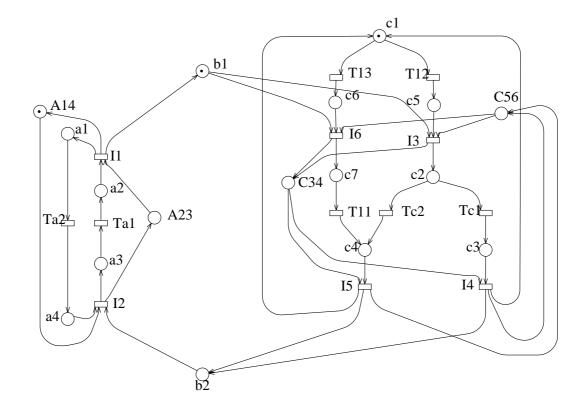
- can coexist with the original net
- it is easy to compute.

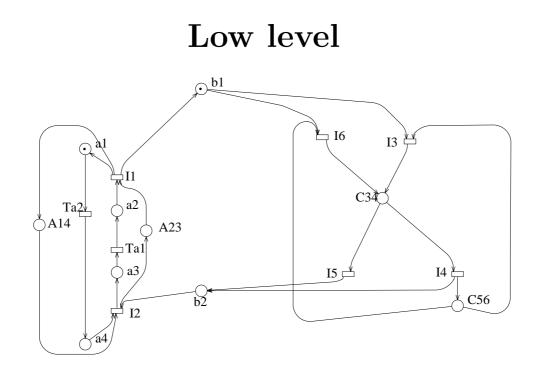
Show that it is possible to work with superset of state space and supermatrix of infinitesimal generator

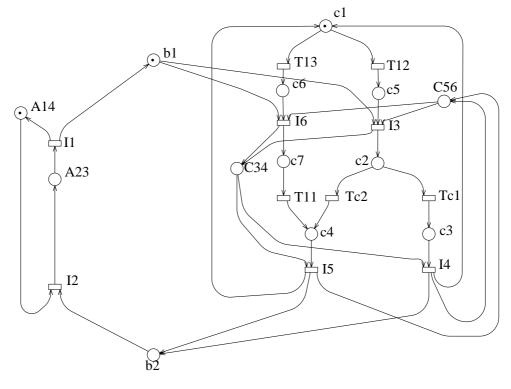
Example

Definition

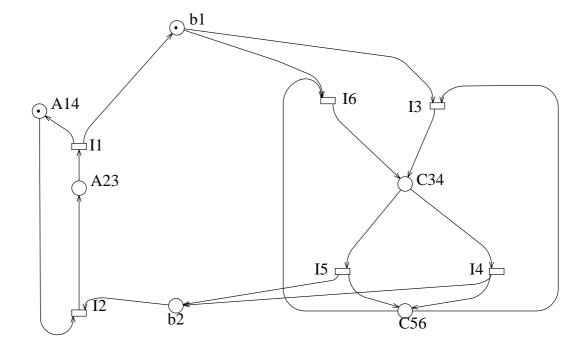
# Auxiliary systems







### **Basic skeleton**



#### Definitions

#### Equivalence relation R

R is defined on  $P \setminus B$  by:  $\langle p_1^i, p_2^i \rangle \in \mathbb{R}$  for  $p_1^i, p_2^i \in P_i$  iff there exists a non-directed path np in  $\mathcal{SM}_i$  from  $p_1^i$  to  $p_2^i$  such that  $np \cap TI = \emptyset$  (i.e., containing only internal transitions). Let  $[p_1^i]$  be the corresponding equivalence classes.

 $[p_1^i] \iff h_j^i$ 

#### Definitions

#### Extended System $\mathcal{ES}$

i) 
$$P_{\mathcal{ES}} = P \cup H_1 \cup \ldots \cup H_K$$
,  
with  $H_i = \{h_1^i, \ldots, h_{r(i)}^i\}$ 

- ii)  $T_{\mathcal{ES}} = T;$
- iii)  $\operatorname{\mathbf{Pre}}_{\mathcal{ES}}|_{P \times T} = \operatorname{\mathbf{Pre}}; \ \operatorname{\mathbf{Post}}_{\mathcal{ES}}|_{P \times T} = \operatorname{\mathbf{Post}};$

iv) for 
$$t \in TI \cap T_i$$
:  

$$\mathbf{Pre}[h_j^i, t] = \sum_{p \in [p_j^i]} \mathbf{Pre}[p, t];$$

$$\mathbf{Post}[h_j^i, t] = \sum_{p \in [p_j^i]} \mathbf{Post}[p, t],$$
v)  $\mathbf{m_0}^{\mathcal{ES}}[p] = \mathbf{m_0}[p], \text{ for all } p \in P;$ 
vi)  $\mathbf{m_0}^{\mathcal{ES}}[h_j^i] = \sum_{p \in [p_j^i]} \mathbf{m_0}[p].$ 

#### Definitions

#### Low Level Systems $\mathcal{LS}_i$

 $\mathcal{LS}_i \ (i = 1, ..., K) \text{ of } \mathcal{S} \text{ is obtained from } \mathcal{ES}$ deleting all the nodes in  $\bigcup_{j \neq i} (P_j \cup (T_j \setminus TI))$  and their adjacent arcs.

#### Basic Skeleton $\mathcal{BS}$

 $\mathcal{BS}$  is obtained from  $\mathcal{ES}$  deleting all the nodes in  $\bigcup_{j} (P_j \cup (T_j \setminus \text{TI}))$  and their adjacent arcs.

#### Properties

 $\mathcal{S}$  is a DSSP

 $\mathcal{LS}_i$  its low level systems  $(i = 1, \ldots, K)$ ,

 $\mathcal{BS}$  its basic skeleton,

 $L(\mathcal{S})$  the language of  $\mathcal{S}$ 

1.  $\operatorname{RG}(\mathcal{ES}) \cong \operatorname{RG}(\mathcal{S})$ 

2.  $L(\mathcal{S})|_{T_i \cup TI} \subseteq L(\mathcal{LS}_i)$ , for  $i = 1, \ldots, K$ .

3.  $L(\mathcal{S})|_{TI} \subseteq L(\mathcal{BS}).$ 

#### **Reachability set construction**

$$RS_{\mathbf{z}}(\mathcal{ES}) = \{ \mathbf{m} \in RS(\mathcal{ES}) : \mathbf{m}|_{H_{1}\cup\ldots\cup H_{K}\cup B} = \mathbf{z} \}$$
$$RS_{\mathbf{z}}(\mathcal{S}) = \{ \mathbf{m} \in RS(\mathcal{S}) \text{ such that} \\ \exists \mathbf{m}' \in RS_{\mathbf{z}}(\mathcal{ES}) : \mathbf{m}'|_{P_{1}\cup\ldots\cup P_{K}\cup B} = \mathbf{m} \}$$

 $\operatorname{RS}_{\mathbf{z}}(\mathcal{LS}_i) = \{ \mathbf{m}_i \in \operatorname{RS}(\mathcal{LS}_i) : \mathbf{m}_i |_{H_1 \cup \ldots \cup H_K \cup B} = \mathbf{z} \}$ 

$$\mathrm{PS}_{\mathbf{z}}(\mathcal{S}) = \{\mathbf{z}|_B\} \times \mathrm{RS}_{\mathbf{z}}(\mathcal{LS}_1)|_{P_1} \times \cdots \times \mathrm{RS}_{\mathbf{z}}(\mathcal{LS}_K)|_{P_K}$$

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

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

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

# Example of RS construction

RS of ${\cal S}$			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	

·		$\mathbf{x}_1$	a1
	RS of $\mathcal{BS}$	$\mathbf{x}_2$	a4
$\mathbf{z}_1$	A14, C56, b1	$\mathbf{x}_3$	a1
$\mathbf{z}_2$	A14, C34	$\mathbf{x}_4$	a4
$\mathbf{z}_3$	A14, C56, b2	$\mathbf{x}_5$	a1
$\mathbf{z}_4$	A23, C56	$\mathbf{x}_6$	a4

RS of $\mathcal{LS}_1$				
$\mathbf{x}_1$	a1, b1, C56, A14	$\mathbf{z}_1$		
$\mathbf{x}_2$	a4, b1, C56, A14	$\mathbf{z}_1$		
$\mathbf{x}_3$	a1, C34, A14	$\mathbf{z}_2$		
$\mathbf{x}_4$	a4, C34, A14	$\mathbf{z}_2$		
$\mathbf{x}_5$	a1, b2, C56, A14	$\mathbf{z}_3$		
$\mathbf{x}_6$	a4, b2, C56, A14	$\mathbf{z}_3$		
$\mathbf{x}_7$	a3, C56, A23	$\mathbf{z}_4$		
$\mathbf{x}_8$	a2, C56, A23	$\mathbf{z}_4$		
	RS of $\mathcal{LS}_2$			
$\mathbf{y}_1$	A14, b1, c1, C56	$\mathbf{z}_1$		
$\mathbf{y}_2$	A14, b1, c6, C56	$\mathbf{z}_1$		
$\mathbf{y}_3$	A14, b1, c5, C56	$\mathbf{z}_1$		
$\mathbf{y}_4$	A14, c7, C34	$\mathbf{z}_2$		
$\mathbf{y}_5$	$\mathbf{y}_5$ A14, c2, C34			
$\mathbf{y}_{6}$	A14, c4, C34	$\mathbf{z}_2$		
$\mathbf{y}_7$	A14, c3, C34	$\mathbf{z}_2$		
$\mathbf{y}_8$	A14, b2, c1, C56	$\mathbf{z}_3$		
$\mathbf{y}_9$	A14, b2, c6, C56	$\mathbf{z}_3$		
$\mathbf{y}_{10}$	A14, b2, c5, C56	$\mathbf{z}_3$		
<b>y</b> <sub>11</sub>	A23, c1, C56	$\mathbf{z}_4$		
$\overset{25}{\mathbf{y}_{12}}$	A23, c6, C56	$\mathbf{z}_4$		
$\mathbf{y}_{13}$	A23, c5, C56	$\mathbf{z}_4$		

#### Counter-example for state space Н Т6 ₫ы Т7₫ ±T1 ± T2 ${\stackrel{\scriptscriptstyle V}{\odot}}{}^{p8}$ Å<sup>p4</sup> b5 b6 <u>⊀</u>Т9 74 T ₩b2 \*\_ p3 ± Τ5 📥 T10 2 p10 -0<sup>b4</sup> b3 ∞<sup>p12</sup> T12

z= [b1, b2, P34, P78] is in  $RS(\mathcal{BS})$ 

[p8, b1, b2, P34] and [p7, b1, b2, P34] are in  $RS_z(\mathcal{LS}_1)$ 

[p3, b1, b2, P78] and [p4, b1, b2, P78] is in  $RS_z(\mathcal{LS}_2)$ 

The cross product gives a  $PS_z$  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  $\mathcal{LS}_i$  components:

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

Technique:

(1) Consider  $\mathbf{Q}$  and  $\mathbf{R}$  in blocks  $(\mathbf{z}, \mathbf{z}')$ , of size  $|\mathrm{RS}_{\mathbf{z}}(\mathcal{S})| \cdot |\mathrm{RS}_{\mathbf{z}'}(\mathcal{S})|$ 

(2) Consider  $\mathbf{Q}_i$  and  $\mathbf{R}_i$  in blocks  $(\mathbf{z}, \mathbf{z}')$  of size  $|\mathrm{RS}_{\mathbf{z}}(\mathcal{LS}_i)| \cdot |\mathrm{RS}_{\mathbf{z}'}(\mathcal{LS}_i)|$ 

(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

$$\mathbf{G}(\mathbf{z},\mathbf{z}) = \bigoplus_{i=1}^{K} \mathbf{R}_i(\mathbf{z},\mathbf{z})$$

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

$$\mathbf{K}_{i}(t)(\mathbf{z}, \mathbf{z}')[\mathbf{m}, \mathbf{m}'] = \begin{cases} 1 & \text{if } \mathbf{m} \underline{\phantom{d}} \mathbf{m}' \\ 0 & \text{otherwise} \end{cases}$$

$$\mathbf{G}(\mathbf{z}, \mathbf{z}') = \sum_{t \in \mathrm{TI}_{\mathbf{z}, \mathbf{z}'}} w(t) \bigotimes_{i=1}^{K} \mathbf{K}_{i}(t)(\mathbf{z}, \mathbf{z}')$$

#### **CTMC** definition

1. Transition rates among reachable states are correctly computed  $\forall \mathbf{z} \text{ and } \mathbf{z}' \in \operatorname{RS}(\mathcal{BS}):$  $\mathbf{R}(\mathbf{z}, \mathbf{z}')$  is a submatrix of  $\mathbf{G}(\mathbf{z}, \mathbf{z}')$ 

2. Unreachable states are never assigned a nonnull probability  $\forall \mathbf{m} \in \mathrm{RS}(\mathcal{S}) \text{ and } \forall \mathbf{m'} \in \mathrm{PS}(\mathcal{S}) \setminus \mathrm{RS}(\mathcal{S}) :$  $\mathbf{G}[\mathbf{m}, \mathbf{m'}] = 0$ 

# CTMC example

	$\mathbf{R}(\mathbf{z}_1,\mathbf{z}_1)$	$\mathbf{R}(\mathbf{z}_1,\mathbf{z}_2)$	$\mathbf{R}(\mathbf{z}_1,\mathbf{z}_3)$	$ \mathbf{R}(\mathbf{z}_1,\mathbf{z}_4) $
R =	$\mathbf{R}(\mathbf{z}_2,\mathbf{z}_1)$	$\mathbf{R}(\mathbf{z}_2,\mathbf{z}_2)$	$\mathbf{R}(\mathbf{z}_2,\mathbf{z}_3)$	$\mathbf{R}(\mathbf{z}_2,\mathbf{z}_4)$
10 -	$\mathbf{R}(\mathbf{z}_3,\mathbf{z}_1)$	$\mathbf{R}(\mathbf{z}_3,\mathbf{z}_2)$	$\mathbf{R}(\mathbf{z}_3,\mathbf{z}_3)$	$\mathbf{R}(\mathbf{z}_3,\mathbf{z}_4)$
	$\mathbf{R}(\mathbf{z}_4, \mathbf{z}_1)$	$\mathbf{R}(\mathbf{z}_4,\mathbf{z}_2)$	$\mathbf{R}(\mathbf{z}_4,\mathbf{z}_3)$	$\mathbf{R}(\mathbf{z}_4, \mathbf{z}_4)$

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

# CTMC example

$$\mathbf{R}_1(\mathbf{z}_1,\mathbf{z}_1)$$

 $\mathbf{R}_2(\mathbf{z}_1,\mathbf{z}_1)$ 

(	$ \mathbf{x}_1  \mathbf{x}_2$		$ \mathbf{y}_1 $	$ \mathbf{y}_2 $	$\mathbf{y}_3$
<b>X</b> 1	$\begin{array}{c c} \mathbf{x}_1 & \mathbf{x}_2 \\ \hline & w(Ta_2) \end{array}$	$\mathbf{y}_1$		$w(T_{13})$	$w(T_{12})$
$\mathbf{x}_{2}$	$\omega(1 \omega_2)$	$\mathbf{y}_2$			
	)	$\mathbf{y}_3$			

$\mathbf{R}(\mathbf{z}_1,\mathbf{z}_1) =$								
	(	$ \mathbf{x}_1, $	$\mathbf{x}_1, \big $	$\mathbf{x}_1,  $	$\mathbf{x}_{2}, \big $	$\mathbf{x}_{2}, \big $	$\mathbf{x}_2,$	
		$ \mathbf{y}_1 $	$ \mathbf{y}_2 $	$ \mathbf{y}_3 $	$ \mathbf{y}_1 $	$\mathbf{y}_2 $	$\mathbf{y}_3$	
	$\mathbf{x}_1, \mathbf{y}_1$		$w(T_{13})$	$w(T_{12})$	$w(Ta_2)$			
	$\mathbf{x}_1, \mathbf{y}_2$					$w(Ta_2)$		
	$\mathbf{x}_1, \mathbf{y}_3$						$w(Ta_2)$	
	$\mathbf{x}_2, \mathbf{y}_1$					$w(T_{13})$	$w(T_{12})$	
	$\mathbf{x}_2, \mathbf{y}_2$							
	$\langle \mathbf{x}_2, \mathbf{y}_3 \rangle$						)	

# CTMC example

$$\mathbf{R}(\mathbf{z}_{1}, \mathbf{z}_{2}) = \begin{pmatrix} \mathbf{x}_{3}, | & \mathbf{x}_{3}, | & \mathbf{x}_{3}, | & \mathbf{x}_{3}, | & \mathbf{x}_{4}, | & \mathbf{x}_{5}, | & \mathbf{x}_{6}, | \\ \mathbf{x}_{1}, \mathbf{y}_{2}, \mathbf{w}(I_{6}), | & & & & & \\ \mathbf{x}_{2}, \mathbf{y}_{1}, \mathbf{x}_{2}, \mathbf{y}_{2}, | & & & & & & & \\ \mathbf{x}_{2}, \mathbf{y}_{2}, | & & & & & & & & \\ \mathbf{x}_{2}, \mathbf{y}_{1}, | & & & & & & & & \\ \mathbf{x}_{2}, \mathbf{y}_{2}, | & & & & & & & & & \\ \mathbf{x}_{2}, \mathbf{y}_{2}, | & & & & & & & & & \\ \mathbf{x}_{2}, \mathbf{x}_{2}, \mathbf{x}_{3}, | & & & & & & & & \\ \mathbf{x}_{2}, \mathbf{x}_{3}, | & & & &$$

$$\begin{split} \mathbf{K}_{1}(I_{3})(\mathbf{z}_{1},\mathbf{z}_{2}) &= \begin{pmatrix} \mathbf{x}_{3} & \mathbf{x}_{4} \\ \mathbf{x}_{1} & 1 & \\ \mathbf{x}_{2} & 1 \end{pmatrix} \mathbf{K}_{2}(I_{3})(\mathbf{z}_{1},\mathbf{z}_{2}) &= \begin{pmatrix} \mathbf{y}_{4} & \mathbf{y}_{5} & \mathbf{y}_{6} & \mathbf{y}_{7} \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & 1 \end{pmatrix} \\ \mathbf{K}_{1}(I_{6})(\mathbf{z}_{1},\mathbf{z}_{2}) &= \begin{pmatrix} \mathbf{x}_{3} & \mathbf{x}_{4} \\ \mathbf{x}_{1} & 1 & \\ \mathbf{x}_{2} & 1 \end{pmatrix} \mathbf{K}_{2}(I_{6})(\mathbf{z}_{1},\mathbf{z}_{2}) &= \begin{pmatrix} \mathbf{y}_{4} & \mathbf{y}_{5} & \mathbf{y}_{6} & \mathbf{y}_{7} \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{2} & 1 & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{4} & & \\ \mathbf{y}_{5} & & \\ \mathbf{y}_{6} & & \\ \mathbf{y}_{7} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{4} & & \\ \mathbf{y}_{5} & & \\ \mathbf{y}_{6} & & \\ \mathbf{y}_{7} & & \\ \mathbf{y}_{7} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{6} & & \\ \mathbf{y}_{7} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{y}_{1} & & \\ \mathbf{y}_{2} & & \\ \mathbf{y}_{3} & & \\ \mathbf{$$

#### **Computational costs**

To solve an SPN

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

To solve a DSSP:

- build the K + 1 auxiliary models,
- compute the  $RG_i$  of each auxiliary model,
- compute the  $\mathbf{R}_i(\mathbf{z}, \mathbf{z}')$  and  $\mathbf{K}_i(t)(\mathbf{z}, \mathbf{z}')$  matrices

• solve the characteristic equation  $\pi \cdot \mathbf{G} = \mathbf{0}$ The advantages/disadvant'ges depend on the relative size of the re'chability graphs of  $\mathcal{S}$ ,  $\mathcal{BS}$ , and  $\mathcal{LS}_i$ .

#### Storage costs

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

The storage cost for DSSP is proportional to  $|PS(\mathcal{S})|$ , and to the sum of the number of arcs in the K reachability graphs  $RG_i(\mathcal{LS}_i)$ .

The difference between the number of arcs in  $\operatorname{RG}(\mathcal{S})$  and the sum of the number of arcs in the  $K \operatorname{RG}_i(\mathcal{LS}_i)$  is what makes the method applicable in cases in which a direct solution is not possible, due to the lack of memory to store  $\mathbf{Q}$ .