

Properties and Bounds on P/T Nets

Tutorial of PNPM'99 – PAPM'99 – NSMC'99

Javier Campos

Departamento de Informática e Ingeniería de Sistemas
Centro Politécnico Superior, Universidad de Zaragoza
`jcamos@posta.unizar.es`

Short description and motivation

A complementary approach to exact or approximation techniques for the analysis of *timed or stochastic Petri net models* is the computation of *bounds* for their *performance measures*. Performance bounds are useful in the preliminary phases of the design of a system, in which many parameters are not known accurately. Several alternatives for those parameters should be quickly evaluated, and rejected those that are clearly bad. Exact (and even approximate) solutions would be computationally very expensive. Bounds become useful in these instances since they usually require much *less computation effort*.

In this tutorial, *net-driven* techniques for the computation of bounds for the main performance indices of timed Petri net models are considered. Special attention is given to the intimate relationship between qualitative and quantitative aspects of Petri nets. In particular, the intensive use of *structure theory* of net models allows to obtain very *efficient computation* techniques.

The contents of the tutorial are the following: (1) Preliminary comments; (2) Introducing the ideas: Marked Graphs case; (3) Generalization: use of visit ratios; (4) Improvements of the bounds; (5) A general linear programming statement.

References

- [1] F. Baccelli and P. Bremaud. *Elements of Queueing Theory*. Springer-Verlag, 1994.
- [2] F. Baskett, K. M. Chandy, R. R. Muntz, and F. Palacios. Open, closed, and mixed networks of queues with different classes of customers. *Journal of the ACM*, 22(2):248–260, April 1975.
- [3] S. C. Bruell and S. Ghanta. Throughput bounds for generalized stochastic Petri net models. In *Proceedings of the International Workshop on Timed Petri Nets*, pages 250–261, Torino, Italy, July 1985. IEEE Computer Society Press.
- [4] J. Campos. *Performance Bounds for Synchronized Queueing Networks*. PhD thesis, Departamento de Ingeniería Eléctrica e Informática, Universidad de Zaragoza, Spain, October 1990. Research Report GISI-RR-90-20.

- [5] J. Campos, G. Chiola, J. M. Colom, and M. Silva. Tight polynomial bounds for steady-state performance of marked graphs. In *Proceedings of the 3rd International Workshop on Petri Nets and Performance Models*, pages 200–209, Kyoto, Japan, December 1989. IEEE Computer Society Press.
- [6] J. Campos, G. Chiola, J. M. Colom, and M. Silva. Properties and performance bounds for timed marked graphs. *IEEE Transactions on Circuits and Systems—I: Fundamental Theory and Applications*, 39(5):386–401, May 1992.
- [7] J. Campos, G. Chiola, and M. Silva. Properties and steady-state performance bounds for Petri nets with unique repetitive firing count vector. In *Proceedings of the 3rd International Workshop on Petri Nets and Performance Models*, pages 210–220, Kyoto, Japan, December 1989. IEEE Computer Society Press.
- [8] J. Campos, G. Chiola, and M. Silva. Ergodicity and throughput bounds of Petri nets with unique consistent firing count vector. *IEEE Transactions on Software Engineering*, 17(2):117–125, February 1991.
- [9] J. Campos, G. Chiola, and M. Silva. Properties and performance bounds for closed free choice synchronized monoclase queueing networks. *IEEE Transactions on Automatic Control*, 36(12):1368–1382, December 1991.
- [10] J. Campos, J. M. Colom, and M. Silva. Improving throughput upper bounds for net based models of manufacturing systems. In J. C. Gentina and S. G. Tzafestas, editors, *Robotics and Flexible Manufacturing Systems*, pages 281–294. Elsevier Science Publishers B.V. (North-Holland), Amsterdam, The Netherlands, 1992.
- [11] J. Campos, B. Sánchez, and M. Silva. Throughput lower bounds for Markovian Petri nets: Transformation techniques. In *Proceedings of the 4rd International Workshop on Petri Nets and Performance Models*, pages 322–331, Melbourne, Australia, December 1991. IEEE-Computer Society Press.
- [12] J. Campos and M. Silva. Throughput upper bounds for Markovian Petri nets: Embedded subnets and queueing networks. In *Proceedings of the 4rd International Workshop on Petri Nets and Performance Models*, pages 312–321, Melbourne, Australia, December 1991. IEEE-Computer Society Press.
- [13] J. Campos and M. Silva. Structural techniques and performance bounds of stochastic Petri net models. In G. Rozenberg, editor, *Advances in Petri Nets 1992*, volume 609 of *Lecture Notes in Computer Science*, pages 352–391. Springer-Verlag, Berlin, 1992.
- [14] J. Campos and M. Silva. Embedded product-form queueing networks and the improvement of performance bounds for Petri net systems. *Performance Evaluation*, 18(1):3–19, July 1993.
- [15] G. Chiola, C. Anglano, J. Campos, J. M. Colom, and M. Silva. Operational analysis of timed Petri nets and application to the computation of performance bounds. In *Proceedings of the 5th International Workshop on Petri Nets and Performance Models*, pages 128–137, Toulouse, France, October 1993. IEEE-Computer Society Press.

- [16] G. Chiola, G. Franceschinis, R. Gaeta, and M. Ribaud. GreatSPN 1.7: GRaphical Editor and Analyzer for Timed and Stochastic Petri Nets. *Performance Evaluation*, 24:47–68, 1995.
- [17] J. M. Colom and M. Silva. Improving the linearly based characterization of P/T nets. In G. Rozenberg, editor, *Advances in Petri Nets 1990*, volume 483 of *Lecture Notes in Computer Science*, pages 113–145. Springer-Verlag, Berlin, 1991.
- [18] P. J. Denning and J. P. Buzen. The operational analysis of queueing network models. *ACM Computing Surveys*, 10(3):225–261, September 1978.
- [19] D. L. Eager and K. C. Sevcik. Performance bound hierarchies for queueing networks. *ACM Transactions on Computer Systems*, 1(2):99–115, May 1983.
- [20] D. L. Eager and K. C. Sevcik. Bound hierarchies for multiple-class queueing networks. *Journal of the ACM*, 33(1):179–206, January 1986.
- [21] S. M. R. Islam and H. H. Ammar. On bounds for token probabilities in a class of generalized stochastic Petri nets. In *Proceedings of the 3rd International Workshop on Petri Nets and Performance Models*, pages 221–227, Kyoto, Japan, December 1989. IEEE-Computer Society Press.
- [22] J. Keilson. *Markov Chain Models. Rarity and Exponentiality*. Springer-Verlag, 1979.
- [23] L. Kleinrock. *Queueing Systems Volume II: Computer Applications*. John Wiley & Sons, New York, NY, 1976.
- [24] J. Kriz. Throughput bounds for closed queueing networks. *Performance Evaluation*, 4:1–10, 1984.
- [25] Z. Liu. Performance bounds for stochastic timed Petri nets. In G. De Michelis and M. Diaz, editors, *Application and Theory of Petri Nets 1995*, volume 935 of *Lecture Notes in Computer Science*, pages 316–334. Springer-Verlag, Berlin, 1995.
- [26] M. K. Molloy. Fast bounds for stochastic Petri nets. In *Proceedings of the International Workshop on Timed Petri Nets*, pages 244–249, Torino, Italy, July 1985. IEEE-Computer Society Press.
- [27] G. L. Nemhauser, A. H. G. Rinnooy Kan, and M. J. Todd, editors. *Optimization*, volume 1 of *Handbooks in Operations Research and Management Science*. North-Holland, Amsterdam, 1989.
- [28] C. Ramchandani. *Analysis of Asynchronous Concurrent Systems by Petri Nets*. PhD thesis, MIT, Cambridge, MA, USA, February 1974.
- [29] M. Reiser and S. S. Lavenberg. Mean-value analysis of closed multichain queueing networks. *Journal of the ACM*, 27(2):313–322, April 1980.
- [30] S. M. Ross. *Stochastic Processes*. John Wiley & Sons, New York, NY, 1983.

- [31] M. Silva and J. Campos. Performance evaluation of DEDS with conflicts and synchronizations: Net-driven decomposition techniques. In *Proceedings of the 4th International Workshop on Discrete Event Systems*, pages 398–413, Cagliari, Italy, August 1998. IEE Control.
- [32] M. M. Srinivasan. Successively improving bounds on performance measures for single class product form queueing networks. *IEEE Transactions on Computers*, 36:1107–1112, September 1987.
- [33] R. Suri. Generalized quick bounds for performance of queueing networks. *Computer Performance*, 5(2):116–120, June 1984.
- [34] J. Zahorjan, K. C. Sevcik, D. L. Eager, and B. Galler. Balanced job bound analysis of queueing networks. *Communications of the ACM*, 25(2):134–141, February 1982.

Properties and Bounds on P/T Nets

Javier Campos

Universidad de Zaragoza (Spain)



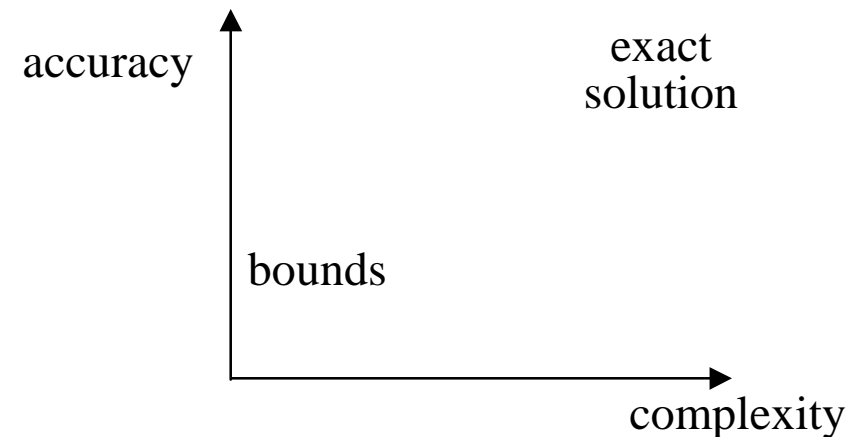
Tutorial of PNPM'99 – PAPM'99 – NSMC'99

Zaragoza (Spain), September 6-10, 1999



Preliminary comments (1)

- Interest of bounding techniques
 - preliminary phases of design
 - many parameters are not known accurately
 - quick evaluation and rejection of those clearly bad



Preliminary comments (2)

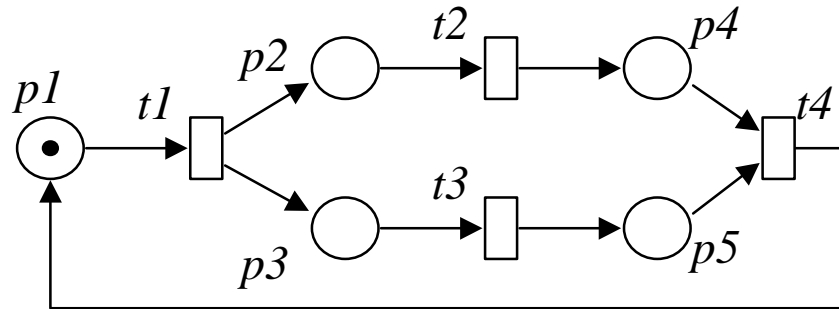
- Net-driven solution technique
 - stressing the intimate relationship between qualitative and quantitative aspects of PN's
 - structure theory of net models
- └───────────▶ efficient computation techniques

Outline

- Introducing the ideas: Marked Graphs case
- Generalization: use of visit ratios
- Improvements of the bounds
- A general linear programming statement



Introducing ideas: MG's case (1)



generally distributed service times
(random variables X_i with mean $\bar{s}[t_j]$)

we assume **infinite-server semantics**

exact cycle time (random variable): $X = X_1 + \max\{X_2, X_3\} + X_4$

average cycle time: $\Gamma = \bar{s}[t_1] + E[\max\{X_2, X_3\}] + \bar{s}[t_4]$

but (non-negative variables): $X_2, X_3 \leq \max\{X_2, X_3\} \leq X_2 + X_3$

therefore:

$$\bar{s}[t_1] + \max\{\bar{s}[t_2], \bar{s}[t_3]\} + \bar{s}[t_4] \leq \Gamma \leq \bar{s}[t_1] + \bar{s}[t_2] + \bar{s}[t_3] + \bar{s}[t_4]$$

Introducing ideas: MG's case (2)

Thus, the lower bound for the average cycle time is computed looking for the slowest circuit

$$\Gamma \geq \max_{\substack{C \in \{\text{circuits} \\ \text{of the net}\}}} \left(\frac{\sum_{t_i \in C} \bar{s}[t_i]}{\# \text{tokens in } C} \right)$$

Interpretation:

an MG may be built synchronising circuits,
so we look for the bottleneck

Introducing ideas: MG's case (3)

- **Computation:**

$$\begin{aligned} \Gamma &\geq \text{maximum } \mathbf{y} \cdot \mathbf{Pre} \cdot \bar{\mathbf{s}} \\ \text{subject to } &\mathbf{y} \cdot \mathbf{C} = \mathbf{0} \\ &\mathbf{y} \cdot \mathbf{m}_0 = 1 \\ &\mathbf{y} \geq \mathbf{0} \end{aligned}$$

($\bar{\mathbf{s}}$ is the vector of average service times)

(the proof of this comes later for a more general case)

↓
solving a linear programming problem
(**polynomial complexity** on the net size)

Introducing ideas: MG's case (4)

- Even if naïf, the bounds are tight!
- Lower bound for the average cycle time

$$\max\{\bar{s}[t_2], \bar{s}[t_3]\} \leq E[\max\{X_2, X_3\}]$$

- it is exact for deterministic timing
- it cannot be improved using only mean values of r.v. (it is reached in a limit case for a family of random variables with arbitrary means and variances)



Introducing ideas: MG's case (5)

$$X_{m,s}(a) = \begin{cases} ma & \text{with probability } 1-e \\ m\left(a + \frac{1-a}{e}\right) & \text{with probability } e \end{cases} \quad e = \frac{m^2(1-a)^2}{m^2(1-a)^2 + s^2}$$

$(0 \leq a \leq 1)$

$$E[X_{m,s}(a)] = m; \quad \text{Var}[X_{m,s}(a)] = s^2$$

$$\lim_{a \rightarrow 1} E[\max(X_{m,s}(a), X_{m',s'}(a))] = \max(m, m')$$

$$E[X_{m,s}(a) + X_{m',s'}(a)] = m + m', \quad \forall 0 \leq a < 1$$

they behave “as deterministic”
for the ‘max’ and ‘+’ operators
in the limit ($\alpha \rightarrow 1$)



Introducing ideas: MG's case (6)

- Upper bound for the average cycle time

$$\Gamma \leq \sum_{t \in T} \bar{s}[t]$$

- it cannot be improved for 1–live MG's using only mean values of r.v. (it is reached in a limit case for a family of random variables with arbitrary means)



Introducing ideas: MG's case (7)

$$X_{\mathbf{m}}^i(\mathbf{e}) = \begin{cases} 0 & \text{with probability } 1 - \mathbf{e}^i \\ \frac{\mathbf{m}}{\mathbf{e}^i} & \text{with probability } \mathbf{e}^i \end{cases}$$

$$(0 < \mathbf{e} < 1)$$

$$\mathbb{E}\left[X_{\mathbf{m}}^i(\mathbf{e})\right] = \mathbf{m}; \quad \mathbb{E}\left[X_{\mathbf{m}}^i(\mathbf{e})^2\right] = \frac{\mathbf{m}^2}{\mathbf{e}^i}$$

If $X_j = X_{\bar{s}[t_j]}^{j-1}(\mathbf{e})$, $\forall t_j \in T$, then for varying (decreasing) values of \mathbf{e} :

$$\mathbb{E}[\max(X_i, X_j)] = \bar{s}[t_i] + \bar{s}[t_j] + o(\mathbf{e})$$

Generalization: visit ratios (1)

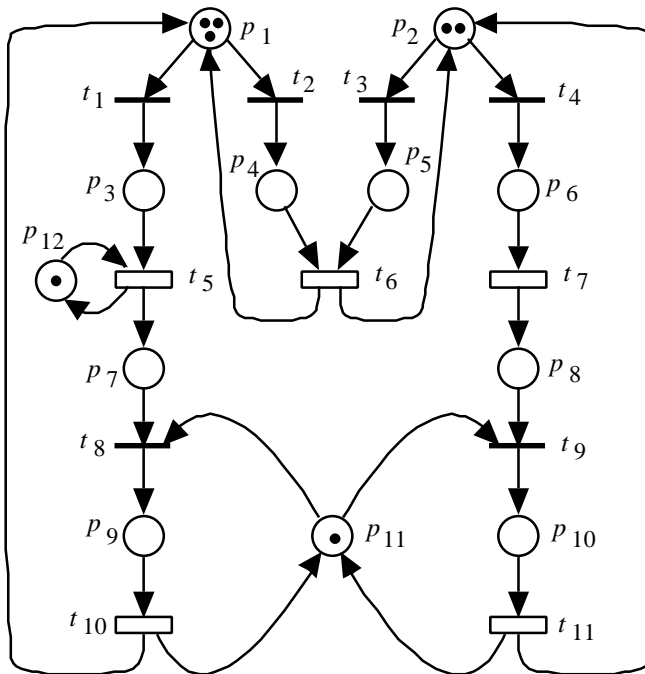
- Visit ratios = relative throughput
(number of visits to t_i per each visit to t_1)

$$v[t] = \frac{c[t]}{c[t_1]} = \Gamma[t_1] c[t]$$

↘
average interfering time of t_1

Generalization: visit ratios (2)

- For some net classes \mathbf{v} can be computed as:



$$\begin{aligned} \mathbf{C} \cdot \mathbf{v} &= \mathbf{0}; \\ r_1 \mathbf{v}[t_2] &= r_2 \mathbf{v}[t_1]; \\ r_3 \mathbf{v}[t_4] &= r_4 \mathbf{v}[t_3]; \\ \mathbf{v}[t_1] &= 1 \end{aligned}$$

Generalization: visit ratios (3)

- Little's law ($L=IW$) applied to a place p :

$$\bar{m}[p] = (\mathbf{Pre}[p,T] \cdot \mathbf{c}) \bar{\mathbf{r}}[p]$$

Assume that timed transitions are never in conflict (**conflicts are modelled with immediate transitions**), then either all output transitions of p are immediate or p has a unique output transition, say t_1 , and t_1 is timed, thus:

$$\begin{aligned} \bar{m}[p] &= (\mathbf{Pre}[p,T] \cdot \mathbf{c}) \bar{\mathbf{r}}[p] = \mathbf{Pre}[p,t_1] \mathbf{c}[t_1] \bar{\mathbf{r}}[p] \\ &\geq \mathbf{Pre}[p,t_1] \mathbf{c}[t_1] \bar{\mathbf{s}}[t_1] = \sum_{j=1}^m \mathbf{Pre}[p,t_j] \mathbf{c}[t_j] \bar{\mathbf{s}}[t_j] \end{aligned}$$

Generalization: visit ratios (4)

Then:
$$\Gamma[t_1] \bar{\mathbf{m}}[p] \geq \sum_{j=1}^m \mathbf{Pre}[p, t_j] \Gamma[t_1] \mathbf{c}[t_j] \bar{\mathbf{s}}[t_j] = \sum_{j=1}^m \mathbf{Pre}[p, t_j] \mathbf{v}[t_j] \bar{\mathbf{s}}[t_j]$$

Hence: $\Gamma[t_1] \bar{\mathbf{m}} \geq \mathbf{Pre} \cdot \bar{\mathbf{D}}$ where $\bar{\mathbf{D}}[t] = \bar{\mathbf{s}}[t] \mathbf{v}[t]$ is the average service demand of t

Premultiplying by a P -semiflow \mathbf{y} ($\mathbf{y} \cdot \mathbf{C} = \mathbf{0}$, $\mathbf{y} \geq \mathbf{0}$, thus $\mathbf{y} \cdot \bar{\mathbf{m}} = \mathbf{y} \cdot \mathbf{m}_0$),

$$\Gamma[t_1] \geq \begin{array}{l} \text{maximum} \\ \text{subject to} \end{array} \begin{array}{l} \frac{\mathbf{y} \cdot \mathbf{Pre} \cdot \bar{\mathbf{D}}}{\mathbf{y} \cdot \mathbf{m}_0} \\ \mathbf{y} \cdot \mathbf{C} = \mathbf{0} \\ \mathbf{1} \cdot \mathbf{y} > 0 \\ \mathbf{y} \geq \mathbf{0} \end{array} \longleftrightarrow \begin{array}{l} \Gamma[t_1] \geq \text{maximum} \\ \text{subject to} \end{array} \begin{array}{l} \frac{\mathbf{y} \cdot \mathbf{Pre} \cdot \bar{\mathbf{D}}}{q} \\ \mathbf{y} \cdot \mathbf{C} = \mathbf{0} \\ \mathbf{1} \cdot \mathbf{y} > 0 \\ q = \mathbf{y} \cdot \mathbf{m}_0 \\ \mathbf{y} \geq \mathbf{0} \end{array}$$

Generalization: visit ratios (5)

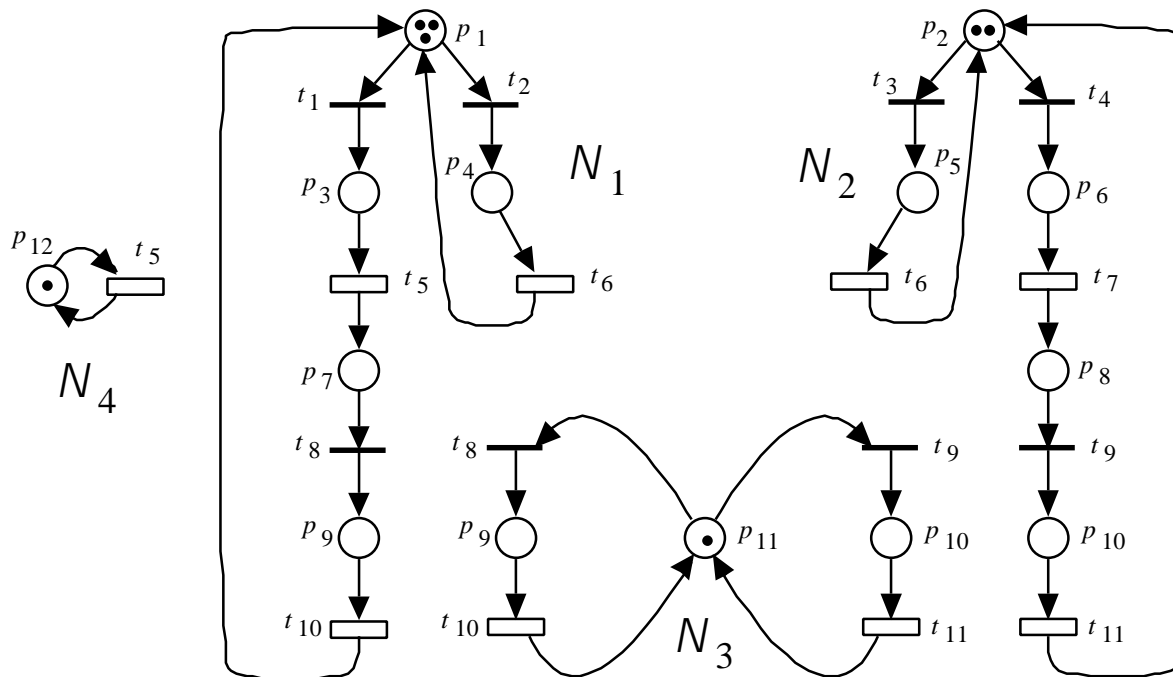
Since $\mathbf{y} \cdot \mathbf{m}_0 > 0$ (live system), we change \mathbf{y}/q to \mathbf{y} and we obtain ($\mathbf{1} \cdot \mathbf{y} > 0$ is removed because $\mathbf{y} \cdot \mathbf{m}_0 = 1$ implies $\mathbf{1} \cdot \mathbf{y} > 0$):

$$\begin{array}{ll} \Gamma[t_1] \geq & \text{maximum } \mathbf{y} \cdot \mathbf{Pre} \cdot \bar{\mathbf{D}} \\ & \text{subject to } \mathbf{y} \cdot \mathbf{C} = \mathbf{0} \\ & \mathbf{y} \cdot \mathbf{m}_0 = 1 \\ & \mathbf{y} \geq \mathbf{0} \end{array}$$

again, a linear programming problem
(polynomial complexity on the net size)

Generalization: visit ratios (6)

Interpretation: **slowest subsystem generated by P -semiflows, in isolation**



minimal P -semiflows

$$y_1 = (1, 0, 1, 1, 0, 0, 1, 0, 1, 0, 0, 0)$$

$$y_2 = (0, 1, 0, 0, 1, 1, 0, 1, 0, 1, 0, 0)$$

$$y_3 = (0, 0, 0, 0, 0, 0, 0, 0, 1, 1, 1, 0)$$

$$y_4 = (0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 1)$$

$$\Gamma[t_1] \geq \max \left\{ \begin{aligned} &(\bar{s}[t_5] + \bar{s}[t_6] + \bar{s}[t_{10}]) / 3, \\ &(\bar{s}[t_6] + \bar{s}[t_7] + \bar{s}[t_{11}]) / 2, \\ &\bar{s}[t_{10}] + \bar{s}[t_{11}], \\ &\bar{s}[t_5] \end{aligned} \right\}$$

Generalization: visit ratios (7)

- Upper bound for the average interfering time

$$\Gamma[t_1] \leq \sum_{t \in T} \mathbf{v}[t] \bar{\mathbf{s}}[t] = \sum_{t \in T} \bar{\mathbf{D}}[t]$$

remember the marked graphs case ($\mathbf{v} = \mathbf{1}$): $\Gamma \leq \sum_{t \in T} \bar{\mathbf{s}}[t]$

Improvements of the bounds

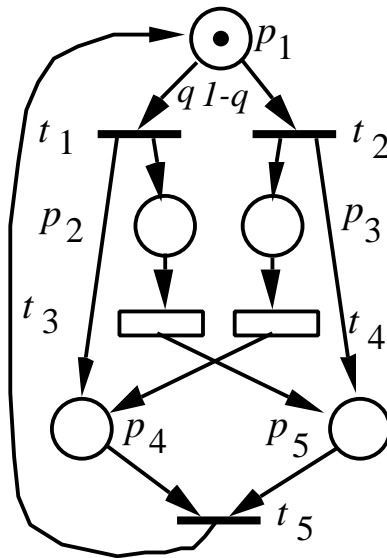
- Structural improvements

bounds still based only on the mean values (not on higher moments of r.v., **insensitive** bounds)

- lower bound for the average interfering time:
use of **implicit places** to increase the number of minimal P -semiflows
- upper bound for the average interfering time:
use of **liveness bound of transitions** to improve the bound for some net subclasses

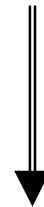


Use of implicit places (1)



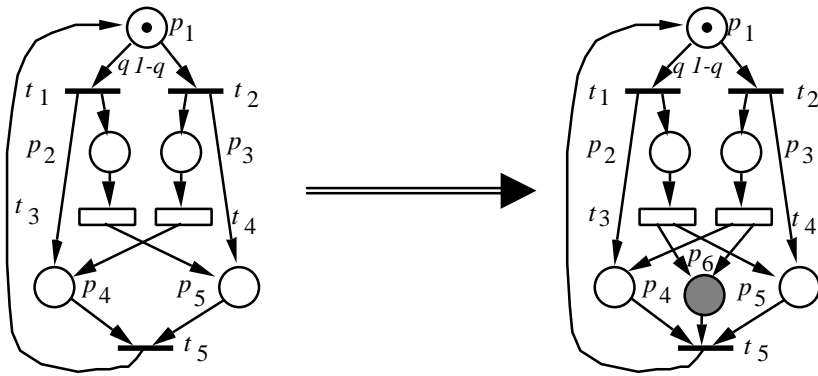
$$\Gamma[t_5] = q\bar{s}[t_3] + (1-q)\bar{s}[t_4]$$

$$\Gamma[t_1] \geq \begin{array}{ll} \text{maximum} & \mathbf{y} \cdot \mathbf{Pre} \cdot \bar{\mathbf{D}} \\ \text{subject to} & \mathbf{y} \cdot \mathbf{C} = \mathbf{0} \\ & \mathbf{y} \cdot \mathbf{m}_0 = 1 \\ & \mathbf{y} \geq \mathbf{0} \end{array}$$



$$\Gamma[t_5] \geq \max\{q\bar{s}[t_3], (1-q)\bar{s}[t_4]\}$$

Use of implicit places (2)



$$\Gamma[t_1] \geq \text{maximum } \mathbf{y} \cdot \mathbf{Pre} \cdot \bar{\mathbf{D}}$$

subject to

$$\mathbf{y} \cdot \mathbf{C} = \mathbf{0}$$

$$\mathbf{y} \cdot \mathbf{m}_0 = 1$$

$$\mathbf{y} \geq \mathbf{0}$$

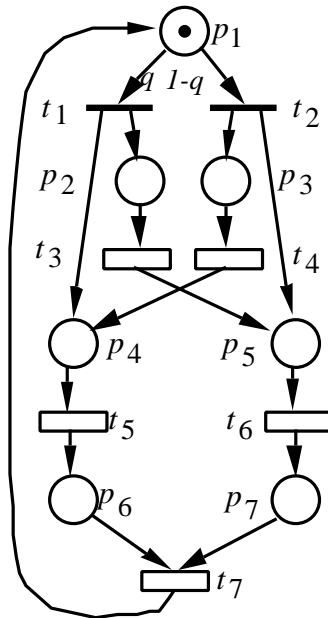
$$\Gamma[t_5] = q\bar{s}[t_3] + (1-q)\bar{s}[t_4]$$

$$\Gamma[t_5] \geq \max\{ q\bar{s}[t_3], (1-q)\bar{s}[t_4], \underline{q\bar{s}[t_3] + (1-q)\bar{s}[t_4]} \}$$

in this case, we get the exact value!

Use of implicit places (3)

in general...



$$\Gamma[t_1] \geq \text{maximum } \mathbf{y} \cdot \mathbf{Pre} \cdot \bar{\mathbf{D}}$$

subject to

$$\mathbf{y} \cdot \mathbf{C} = \mathbf{0}$$

$$\mathbf{y} \cdot \mathbf{m}_0 = 1$$

$$\mathbf{y} \geq \mathbf{0}$$

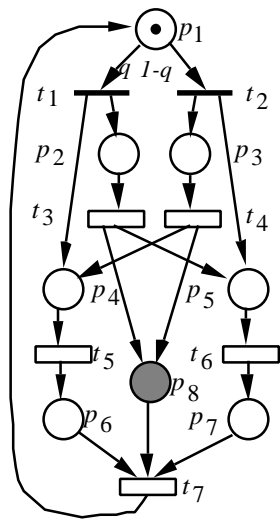


$$\Gamma[t_7] \geq \max \{ q\bar{s}[t_3] + \bar{s}[t_6] + \bar{s}[t_7],$$

$$(1 - q)\bar{s}[t_4] + \bar{s}[t_5] + \bar{s}[t_7] \}$$

Use of implicit places (4)

in general, the bound is non-reachable



(deterministic timing)

$$\Gamma[t_7] \geq \max \{ q\bar{s}[t_3] + \bar{s}[t_6] + \bar{s}[t_7],$$

$$(1-q)\bar{s}[t_4] + \bar{s}[t_5] + \bar{s}[t_7],$$

$$q\bar{s}[t_3] + (1-q)\bar{s}[t_4] + \bar{s}[t_7] \}$$

$$\Gamma[t_7] = q \max \{ \bar{s}[t_5], \bar{s}[t_3] + \bar{s}[t_6] \} + (1-q) \max \{ \bar{s}[t_4] + \bar{s}[t_5], \bar{s}[t_6] \} + \bar{s}[t_7]$$

$$= \max \{ q\bar{s}[t_3] + \bar{s}[t_6] + \bar{s}[t_7],$$

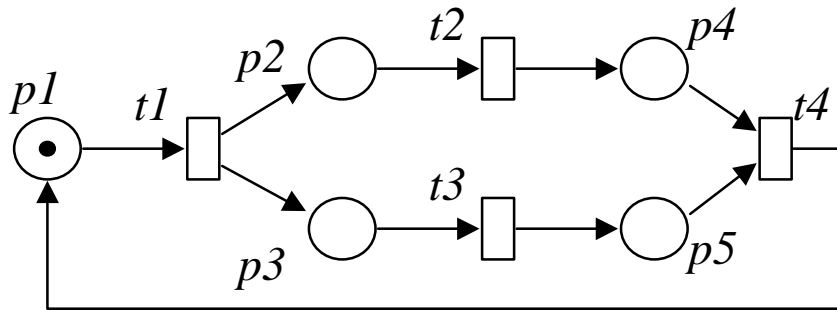
$$(1-q)\bar{s}[t_4] + \bar{s}[t_5] + \bar{s}[t_7],$$

$$q\bar{s}[t_3] + (1-q)\bar{s}[t_4] + (1-q)\bar{s}[t_5] + q\bar{s}[t_6] + \bar{s}[t_7],$$

$$q\bar{s}[t_5] + (1-q)\bar{s}[t_6] + \bar{s}[t_7] \}$$

Use of liveness bounds (1)

- upper bound for the average interfering time:

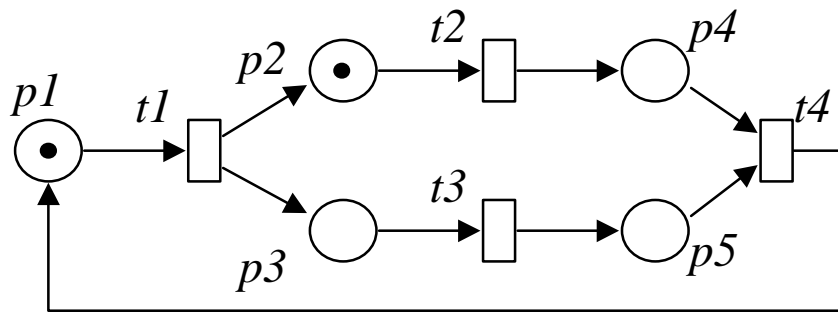


$$\Gamma \leq \sum_{t \in T} \bar{s}[t]$$


reachable for 1-live marked graphs, but...

Use of liveness bounds (2)

it can be improved for k -live marked graphs



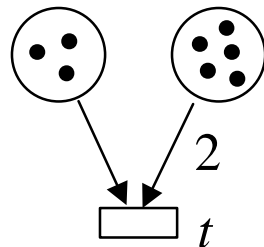
$$\Gamma \leq \bar{s}[t_1] + \frac{\bar{s}[t_2]}{2} + \bar{s}[t_3] + \bar{s}[t_4]$$


 liveness bound of t_2

Use of liveness bounds (3)

- Definitions of enabling degree, enabling bound, structural enabling bound, and liveness bound
 - instantaneous enabling degree of a transition at a given marking

$$e[t](\mathbf{m}) = \sup \left\{ k \in \mathbb{N} : \forall p \in \bullet t, \mathbf{m}[p] \geq k \text{ Pre}[p,t] \right\}$$

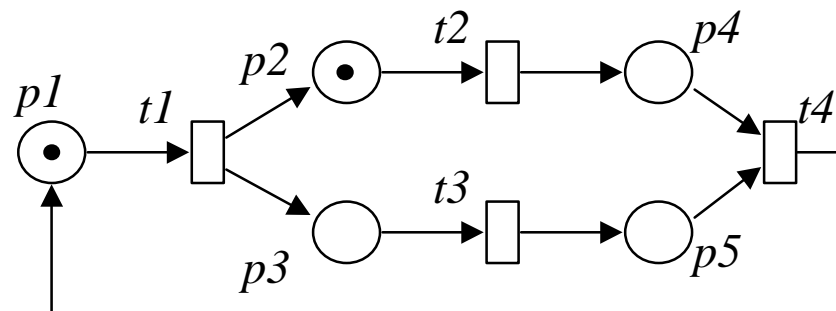


$$e[t](\mathbf{m}) = 2$$

Use of liveness bounds (4)

- enabling bound of a transition in a given system:
maximum among the instantaneous enabling degree at all
reachable markings

$$\mathbf{eb}[t] = \sup \left\{ k \in \mathbb{N} : \exists \mathbf{m}_0 \xrightarrow{\mathbf{s}} \mathbf{m}, \forall p \in \bullet t, \mathbf{m}[p] \geq k \mathbf{Pre}[p, t] \right\}$$

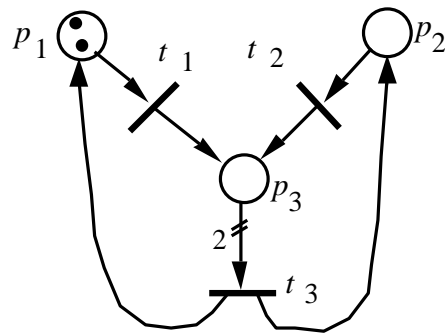


$$\mathbf{eb}[t_2] = 2$$

Use of liveness bounds (5)

- liveness bound of a transition in a given system:
number of servers available in t in steady state

$$\mathbf{lb}[t] = \sup \left\{ k \in \mathbb{N} : \forall \mathbf{m}', \mathbf{m}_0 \xrightarrow{\mathbf{s}} \mathbf{m}', \exists \mathbf{m}, \mathbf{m}' \xrightarrow{\mathbf{s}'} \mathbf{m} \wedge \forall p \in \bullet t, \mathbf{m}[p] \geq k \text{ Pre}[p, t] \right\}$$



$$\mathbf{lb}[t_1] = 1 < 2 = \mathbf{eb}[t_1]$$

Use of liveness bounds (6)

- structural enabling bound of a transition in a given system:
structural counterpart of the enabling bound
(substitute reachability condition by $\mathbf{m} = \mathbf{m}_0 + \mathbf{C} \cdot \mathbf{s}; \mathbf{m}, \mathbf{s} \bullet \mathbf{0}$)

$$\begin{aligned} \mathbf{seb}[t] = & \text{maximum } k \\ & \text{subject to } \mathbf{m}_0[p] + \mathbf{C}[p, T] \cdot \mathbf{s} \geq k \mathbf{Pre}[p, t], \forall p \in P \\ & \mathbf{s} \geq 0 \end{aligned}$$

Property: For any net system $\mathbf{seb}[t] \geq \mathbf{eb}[t] \geq \mathbf{lb}[t]$, for all t .

Property: For live and bounded free choice systems,
 $\mathbf{seb}[t] = \mathbf{eb}[t] = \mathbf{lb}[t]$, for all t .

Use of liveness bounds (7)

improvement of the bound for live and bounded free choice systems:

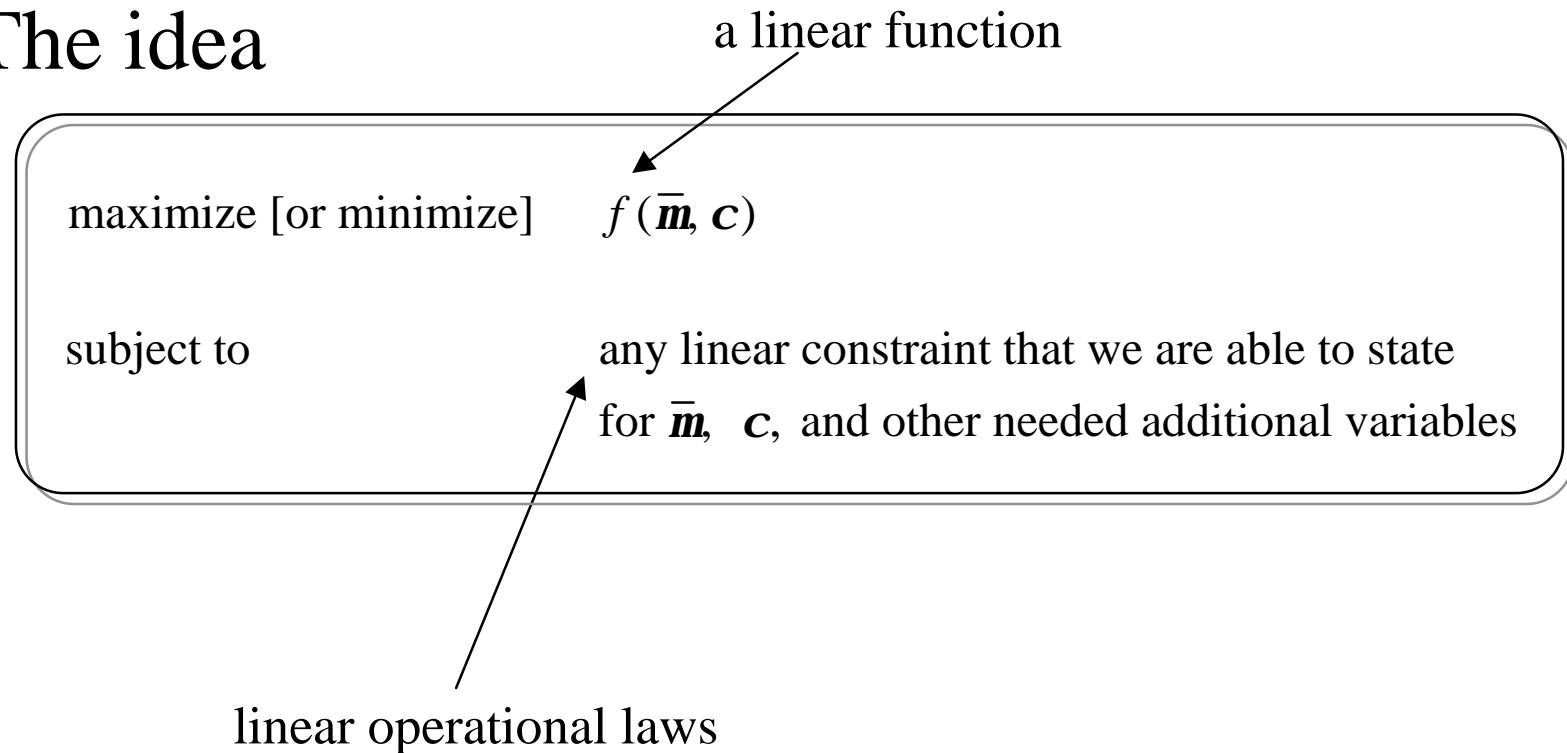
$$\Gamma[t_1] \leq \sum_{t \in T} \frac{\mathbf{v}[t] \bar{\mathbf{s}}[t]}{\mathbf{seb}[t]} = \sum_{t \in T} \frac{\bar{\mathbf{D}}[t]}{\mathbf{seb}[t]}$$

this bound cannot be improved for marked graphs
(using only the mean values of service times)



A general LP statement (1)

- The idea



A general LP statement (2)

- A set of linear constraints:

$$\bar{\mathbf{m}} = \mathbf{m}_0 + \mathbf{C} \cdot \mathbf{s} \quad (\text{state equation})$$

$$\sum_{t \in \overset{\bullet}{p}} \mathbf{c}[t] \mathbf{Post}[p, t] \geq \sum_{t \in \overset{\bullet}{p}} \mathbf{c}[t] \mathbf{Pre}[p, t], \quad \forall p \in P$$

$$\sum_{t \in \overset{\bullet}{p}} \mathbf{c}[t] \mathbf{Post}[p, t] = \sum_{t \in \overset{\bullet}{p}} \mathbf{c}[t] \mathbf{Pre}[p, t], \quad \forall p \in P \text{ bounded (flow balance equation)}$$

$$\frac{\mathbf{c}[t_i]}{r_i} = \frac{\mathbf{c}[t_j]}{r_j},$$

...

$\forall t_i, t_j \in T$: behavioural free choice

(e.g. $\mathbf{Pre}[P, t_i] = \mathbf{Pre}[P, t_j]$)

...

A general LP statement (3)

$$c[t] \bar{s}[t] \leq \frac{\bar{m}[p]}{\mathbf{Pre}[p, t]}, \quad \forall t \in T, \forall p \in \bullet t \quad (\text{maximum throughput law})$$

$$c[t] \bar{s}[t] \geq \frac{\bar{m}[p] - \mathbf{Pre}[p, t] + 1}{\mathbf{Pre}[p, t]}, \quad \forall t \in T \text{ persistent, age memory or}$$

immediate: $\bullet t = \{p\}$ (minimum throughput law)

...

...


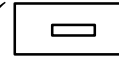
$$\bar{m}, c, s \geq 0$$

A general LP statement (4)

- It can be improved using second order moments
- It can be extended to well-formed coloured nets



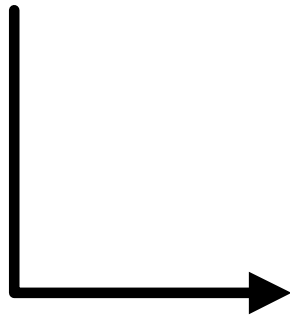
A general LP statement (5)

- It is implemented in *GreatSPN*
 - select place (transition) object  ()
 - click right mouse button and select “show”
 - click again right mouse button and select “Average M.B.” (“LP Throughput Bounds”)
 - click left mouse button for upper bound
 - click middle mouse button for lower bound



Properties and Bounds on P/T Nets

More technical details



look at the bibliography



Properties and Bounds on P/T Nets: An Example of Application*

Javier Campos
Universidad de Zaragoza, Spain

Let us present an example of application for the computation of bounds in the case of the Timed Well-Formed Coloured Net (TWN) model of a shared-memory multiprocessor depicted in Figure 1. The architecture comprises a set of processing modules interconnected by a common

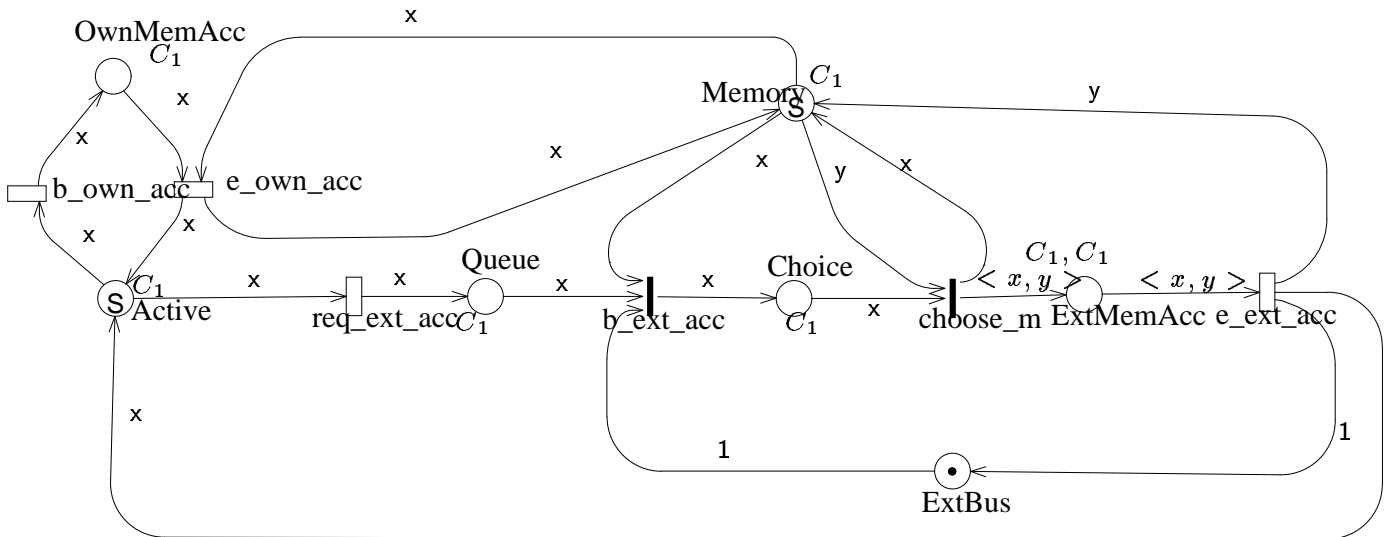


Figure 1: TWN model of a shared-memory multiprocessor.

bus called the “external bus”. A processor can access its own memory module directly from its private bus through one port, or it can access non-local shared-memory modules by means of the external bus. In case of contention for the access to one shared-memory module, preemptive priority is given to external access through the external bus with respect to the accesses from the local processor. The experiments on the shared-memory model have been carried out assuming to have 4 processors and that the average service time of all the transitions are equal to 0.5.

According to the arguments presented in the Tutorial, bounds can be computed solving linear programming problems with constraints included in Table 1, where the first letters of each

*Tutorial of PNPM’99–PAPM’99–NSMC’99, Zaragoza (Spain), September 6-10, 1999. This text has been extracted from the paper “Operational analysis of timed Petri nets and application to the computation of performance bounds”, by G. Chiola, C. Anglano, J. Campos, J.M. Colom, and M. Silva, in Proceedings of the 5th International Workshop on Petri Nets and Performance Models, pp. 128-137, Toulouse, France, October 1993, IEEE Computer Society Press.

can be added since the output transition of place **Queue** is immediate, and from the behaviour of the model it is clear that at most 3 processors can be waiting in the queue. The relations (c_7) in the above linear programming problem can thus be replaced with the new constraint:

$$4 \left(\underline{\mu}[ExtBus] + \frac{\mathbf{b}[ExtBus]}{\mathbf{b}[Queue]} \underline{\mu}[Queue] - \mathbf{b}[ExtBus] \right) \leq 0$$

where $\mathbf{b}[Queue] = 3$. Solving this reduced linear programming problem the values obtained for the upper and lower bounds are:

$$1 \leq \chi[e-e-a] \leq 2$$