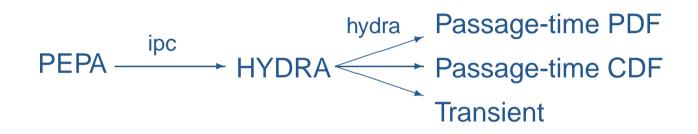
Performance analysis of Stochastic Process Algebra models using Stochastic Simulation



Produced with prosper and $\[Mathbb{E}T_EX\]$

The story used to be...



- For state spaces of less than $O(10^9)$
- Very precise probabilistic results

Now the story is...



- For very large state spaces, e.g. 10^{1000} + states
- Aggregate deterministic results

$$\mathbf{P} ::= (\mathbf{a}, \lambda) \cdot \mathbf{P} \mid \mathbf{P} + \mathbf{P} \mid \mathbf{P} \bowtie_{L} \mathbf{P} \mid \mathbf{P}/\mathbf{L} \mid \mathbf{A}$$

PEPA syntax:

$$\mathbf{P}$$
 ::= $(\mathbf{a}, \lambda) \cdot \mathbf{P} \mid \mathbf{P} + \mathbf{P} \mid \mathbf{P} \bowtie \mathbf{P} \mid \mathbf{P} / \mathbf{L} \mid \mathbf{A}$

> Action prefix: (a, λ) .P

$$P ::= (a, \lambda).P | P + P | P \bowtie_L P | P/L | A$$

- Action prefix: (a, λ) .P
- Competitive choice: $P_1 + P_2$

P ::=
$$(\mathbf{a}, \lambda)$$
.P | P + P | P \bowtie_L P | P/L | A

- Action prefix: (a, λ) .P
- Competitive choice: $P_1 + P_2$
- Cooperation: $P_1 \bowtie_L P_2$

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$$(\mathbf{a}, \lambda)$$
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- Action prefix: (a, λ) .P
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- Cooperation: $P_1 \bowtie_L P_2$
- Action hiding: P/L

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$$(\mathbf{a}, \lambda)$$
.P | P + P | P \bowtie_L P | P/L | A

- Action prefix: (a, λ) .P
- Competitive choice: $P_1 + P_2$
- Cooperation: $P_1 \bowtie P_2$
- **>** Action hiding: P/L
- Constant label: A

$Sys \stackrel{\text{def}}{=} (AA \bigotimes_{\{\text{run}\}} A1) \bigotimes_{\{\text{alert}\}} (BB \bigotimes_{\{\text{run}\}} B1)$

Sys
$$\stackrel{\text{def}}{=}$$
 (AA $\bigotimes_{\{\text{run}\}}$ A1) $\bigotimes_{\{\text{alert}\}}$ (BB $\bigotimes_{\{\text{run}\}}$ B1)

AA $\stackrel{\text{def}}{=}$ (run, \top).(alert, r_5).AA

Sys
$$\stackrel{\text{def}}{=}$$
 (AA $\bigotimes_{\{\text{run}\}}$ A1) $\bigotimes_{\{\text{alert}\}}$ (BB $\bigotimes_{\{\text{run}\}}$ B1)

$$AA \stackrel{\text{def}}{=} (\text{run}, \top).(\text{alert}, r_5).AA$$

A1
$$\stackrel{\text{def}}{=}$$
 (start, r_1).A2 + (pause, r_2).A3

A2
$$\stackrel{\text{def}}{=}$$
 (run, r_3).A1 + (fail, r_4).A3

A3
$$\stackrel{\text{def}}{=}$$
 (recover, r_1).A1

$$Sys \stackrel{\text{def}}{=} (AA \bigotimes_{\{\text{run}\}} A1) \bigotimes_{\{\text{alert}\}} (BB \bigotimes_{\{\text{run}\}} B1)$$

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A3
$$\stackrel{\text{def}}{=}$$
 (recover, r_1).A1

BB
$$\stackrel{\text{def}}{=}$$
 (run, \top).(alert, r_5).BB
B1 $\stackrel{\text{def}}{=}$ (start, r_1).B2 + (pause, r_2).B1
B2 $\stackrel{\text{def}}{=}$ (run, r_3).B1

Steady-state and transient analysis in PEPA:

A1
$$\stackrel{\text{def}}{=}$$
 (start, r_1).A2 + (pause, r_2).A3
A2 $\stackrel{\text{def}}{=}$ (run, r_3).A1 + (fail, r_4).A3
A3 $\stackrel{\text{def}}{=}$ (recover, r_1).A1
AA $\stackrel{\text{def}}{=}$ (run, \top).(alert, r_5).AA
Sys $\stackrel{\text{def}}{=}$ AA $\stackrel{\checkmark}{[run]}$ A1

30

5

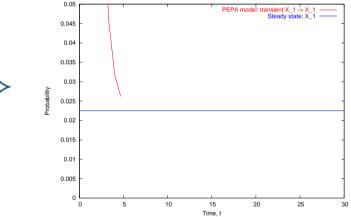
10

15

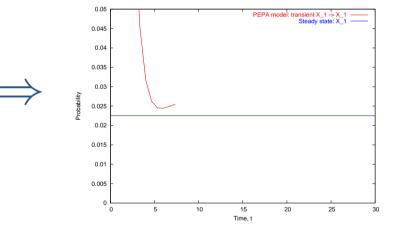
Time, t

20

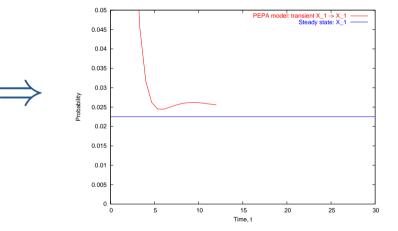
A1
$$\stackrel{\text{def}}{=}$$
 (start, r_1).A2 + (pause, r_2).A3
A2 $\stackrel{\text{def}}{=}$ (run, r_3).A1 + (fail, r_4).A3
A3 $\stackrel{\text{def}}{=}$ (recover, r_1).A1 \Longrightarrow
AA $\stackrel{\text{def}}{=}$ (run, \top).(alert, r_5).AA
Sys $\stackrel{\text{def}}{=}$ AA $\bigvee_{\{run\}}$ A1



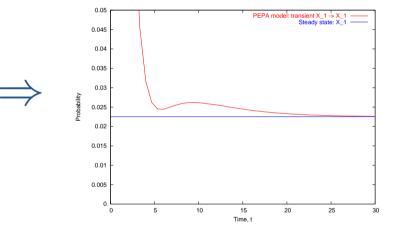
A1
$$\stackrel{\text{def}}{=}$$
 (start, r_1).A2 + (pause, r_2).A3
A2 $\stackrel{\text{def}}{=}$ (run, r_3).A1 + (fail, r_4).A3
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A3 $\stackrel{\text{def}}{=}$ (recover, r_1).A1
AA $\stackrel{\text{def}}{=}$ (run, \top).(alert, r_5).AA
Sys $\stackrel{\text{def}}{=}$ AA $\bigvee_{\{run\}}$ A1



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 (start, r_1).A2 + (pause, r_2).A3
A2 $\stackrel{\text{def}}{=}$ (run, r_3).A1 + (fail, r_4).A3
A3 $\stackrel{\text{def}}{=}$ (recover, r_1).A1
AA $\stackrel{\text{def}}{=}$ (run, \top).(alert, r_5).AA
Sys $\stackrel{\text{def}}{=}$ AA $\bigwedge_{\{run\}}$ A1



Passage-time Quantiles

Extract a passage-time density from a PEPA model:

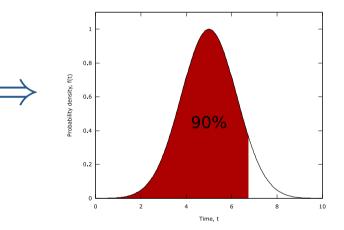
A1
$$\stackrel{\text{def}}{=}$$
 $(\text{start}, r_1).\text{A2} + (\text{pause}, r_2).\text{A3}$
A2 $\stackrel{\text{def}}{=}$ $(\text{run}, r_3).\text{A1} + (\text{fail}, r_4).\text{A3}$

A3
$$\stackrel{\text{def}}{=}$$
 (recover, r_1).A1

AA
$$\stackrel{\text{def}}{=}$$
 (run, \top).(alert, r_5).AA

Sys
$$\stackrel{\text{def}}{=}$$
 AA $\bigotimes_{\{run\}}$ A1

1 0



Example of aggregate states

$$Sys = (\underbrace{Client \parallel \cdots \parallel Client}_{N}) \bigotimes_{\{compute\}} (\underbrace{Server \parallel \cdots \parallel Server}_{M})$$

Cooperating clusters can be represented as tuples

Action: *delay*

Action: *delay*

 $Client_1 \xrightarrow{n(Client_1)\mu} Client$

Action: *delay*

 $Client_1 \xrightarrow{n(Client_1)\mu} Client$

• Action: recover



Action: *delay*



Action: *recover*



Action: compute

 $Client + Server \xrightarrow{\theta(n(Client))n(Server)\lambda} Client_1 + Server_1$

where $\theta(x) = 1$ if x > 0, else 0.

Why the θ function?

- There are N client cpts enabling a compute action
- There are M server cpts enabling a compute action
- Overall *compute* rate is:

 $r_{compute}(Sys) = \min(N\top, M\lambda)$

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- There are N client cpts enabling a compute action
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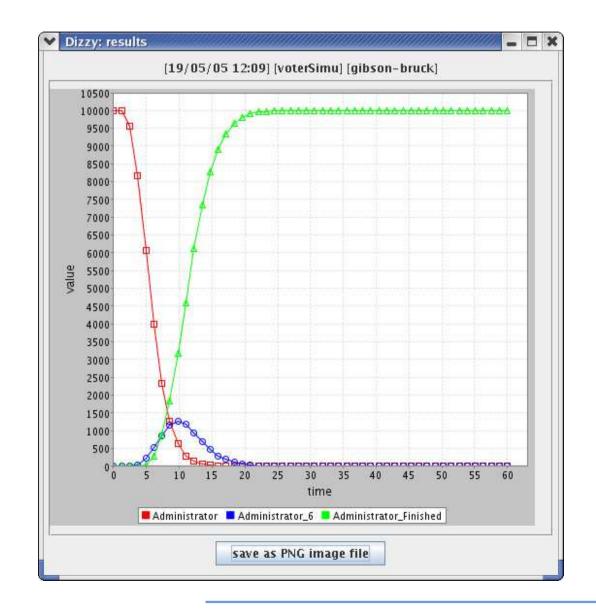
• If N = 0 then overall rate is 0, hence:

 $r_{compute}(Sys) = \theta(N) M\lambda$

Dizzy setup

model name: [voterSimulation] simulator: [gillespie-direct] controller:	
controller:	
controller.	mbols:
start: 0.0 Administrator	▲
Auministrator_2	
start stop: 100.0 Administrator_3	=
Administrator_4 Administrator_5	
Administrator 6	
cancel stochastic ensemble size: 1 Administrator_7	
Administrator_Finished	d
pause Collector_0	
Collector_Oa	
Collector_0a1	
resume Collector_0a2	-
selec	ct all
Output Type specify what do do with the simulation results:	suits list:
plot	
O tabla	
🔾 table	
o store append: ☐ format: CSV-excel ▼	
reprocess re	results
secs remaining:	

Dizzy simulation



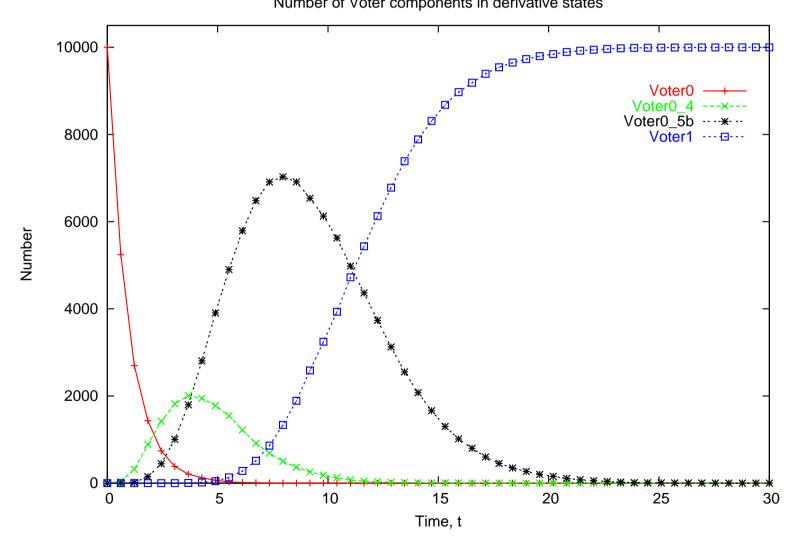
Voter example

 $\underbrace{Election_Preparation}_{\mathcal{L}} \boxtimes \underbrace{Electoral_Personae}_{\mathcal{L}}$

Early voter description

Voter $0 \stackrel{\text{def}}{=} (choose, c_1). Voter 0_1$ $Voter0_1 \stackrel{\text{def}}{=} (bitcommit, b_1). Voter0_2$ $Voter0_2 \stackrel{\text{def}}{=} (blind_1, b_2). Voter0_3$ Voter 0 3 $\stackrel{\text{def}}{=}$ (blind₂, b₃). Voter 0 4 Voter0_4 $\stackrel{\text{def}}{=}$ (voter_sign, s_1). Voter0_5 $Voter0_5 \stackrel{\text{def}}{=} (sendA, s_2). Voter0_5b$ Voter0 5b $\stackrel{\text{def}}{=}$ (send V, \top). Voter1 Voter1 $\stackrel{\text{def}}{=}$ (unblind₁, u₁). Voter1_1

Voter: early stage



Number of Voter components in derivative states

High-level voter description

$\stackrel{\text{def}}{=} (choose, c_1) \dots (sendV, \top). Voter1$

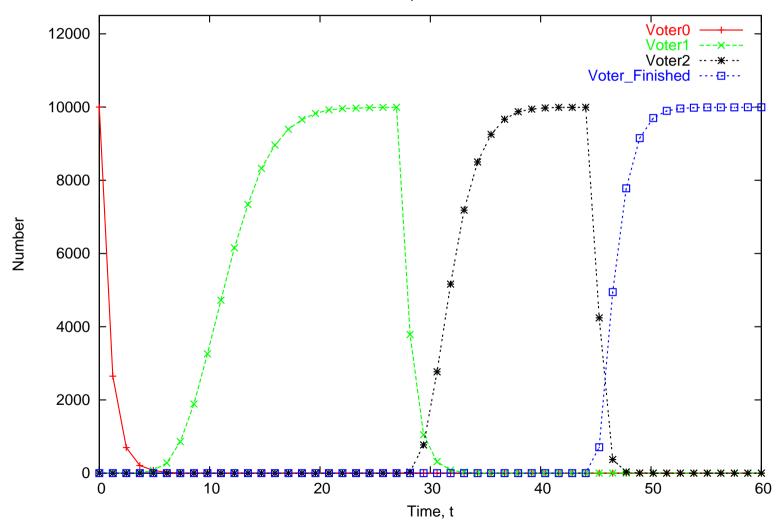
High-level voter description

Voter0 $\stackrel{\text{def}}{=} (choose, c_1) \dots (sendV, \top). Voter1$ Voter1 $\stackrel{\text{def}}{=} (unblind, u_1) \dots (sendC, s_6). Voter2$

High-level voter description

Voter0 $\stackrel{\text{def}}{=} (choose, c_1) \dots (sendV, \top). Voter1$ Voter1 $\stackrel{\text{def}}{=} (unblind, u_1) \dots (sendC, s_6). Voter2$ Voter2 $\stackrel{\text{def}}{=} (check, p \times c_4) \dots (sendCo, s_7). Voter_Finished$

Voter: lifecycle



Number of Voter components in derivative states

High-level Election description

Election_Preparation

 $\stackrel{\text{def}}{=} (sendV, \top).Election_Preparation + \cdots + (publishA, er).Election_Voting$

High-level Election description

Election_Preparation

 $\stackrel{\text{def}}{=} (sendV, \top).Election_Preparation + \cdots \\ + (publishA, er).Election_Voting \\ \frac{\text{def}}{=} (sendC, \top).Election_Voting + \cdots \\ + (publishC, er).Election_Counting \\ \end{cases}$

High-level Election description

Election_Preparation

 $\stackrel{\text{def}}{=} (sendV, \top).Election_Preparation + \cdots + (publishA, er).Election_Voting$

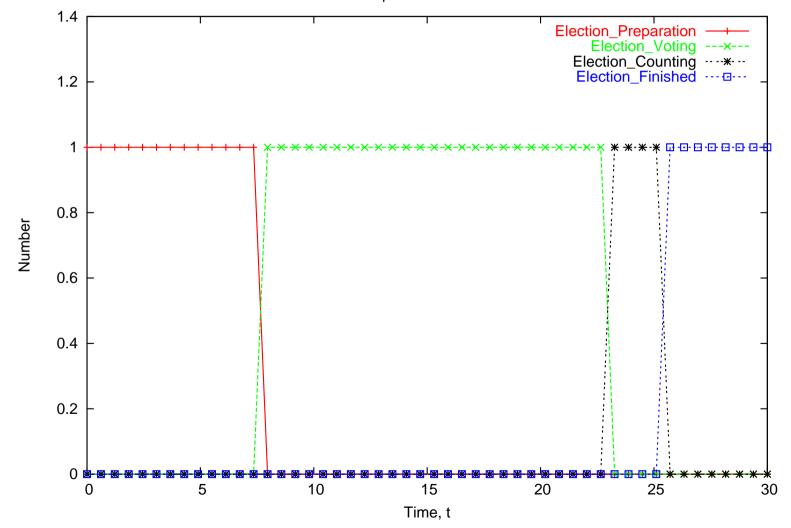
Election_Voting

 $\stackrel{\text{def}}{=} (sendC, \top).Election_Voting + \cdots \\ + (publishC, er).Election_Counting$ $Election_Counting$

 $\stackrel{\text{def}}{=} (sendCo, \top).Election_Counting + \cdots$

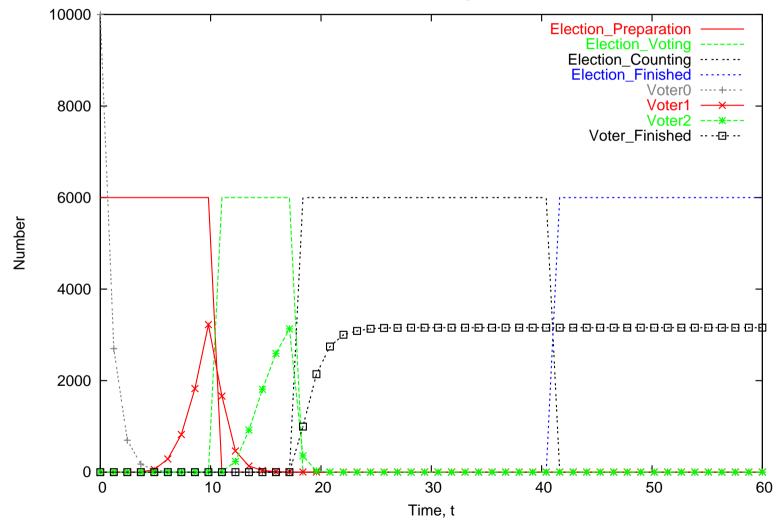
 $+ (final_publish, er).Election_Finished$

Election: population of 1



Election component in derivative states

Election + Voter: interaction



Number of Voter derivatives against Election state

Conlcusion

- Novel simulation techniques based on chemical rate equations
- Orders of magnitude larger state spaces can be analysed
- Complexity of simulation method (Gibson-Bruck) is $O(\log n)$ where *n* is number of rate equations