

Foundation of Diagnosis and Predictability in Probabilistic Systems

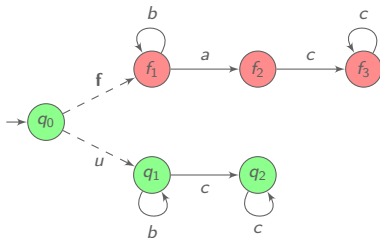
Nathalie Bertrand¹, Serge Haddad², Engel Lefaucheur^{1,2}

1 Inria Rennes, France

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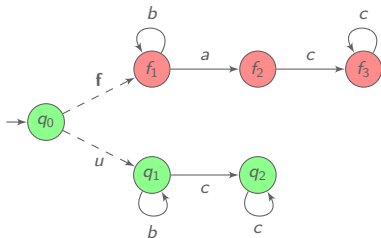
Diagnosis of discrete event systems

Objective: tell whether a fault f occurred, based on observations.



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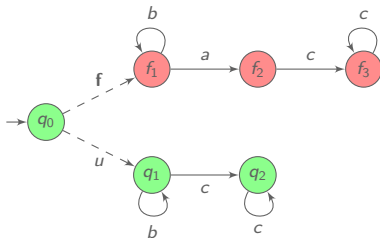
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ac^+	✗	faulty
b^+	?	ambiguous

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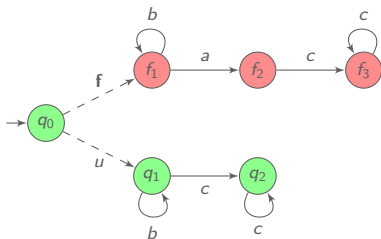


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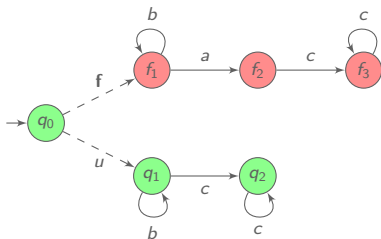
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Diagnoser: assigns verdicts to observed sequences $D : \Sigma_o^* \rightarrow \{\checkmark, \times, ?\}$

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- ▶ **Reactivity:** every fault will be detected.

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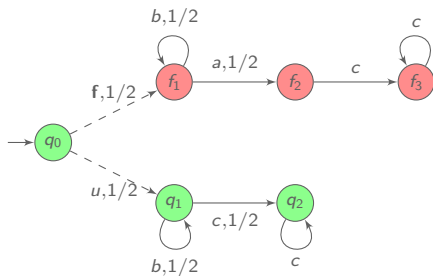
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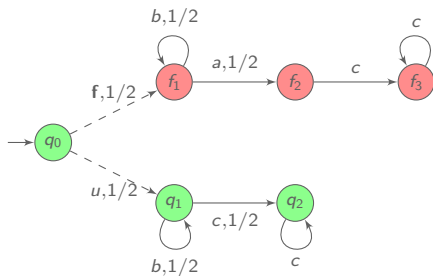
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Diagnosability and diagnoser synthesis in PTIME [Jiang et al. TAC 2001]

Diagnosis of probabilistic systems

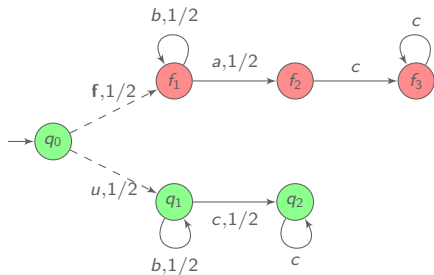


Diagnosis of probabilistic systems



b^+ ambiguous but...

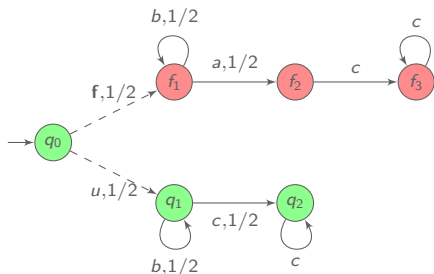
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Our contribution

- ▶ Relevant soundness and reactivity criteria in probabilistic setting
- ▶ Decidability and complexity of diagnosability
- ▶ Optimal diagnoser construction
- ▶ Beyond diagnosis: predictability and prediagnosis

Outline

Diagnosability

- Specifying diagnosability

- Characterisation

- Complexity

Predictability and prediagnosability

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Diagnosability

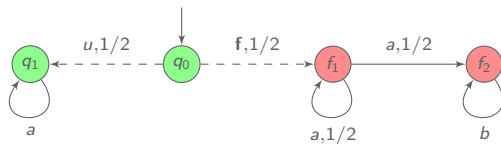
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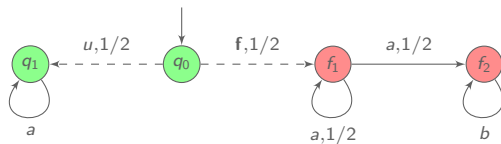
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Predictability and prediagnosability

All runs or faulty runs?

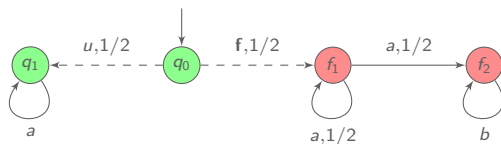


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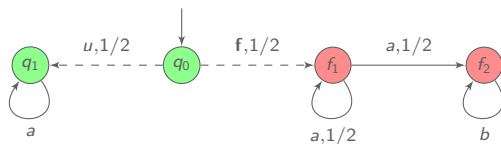
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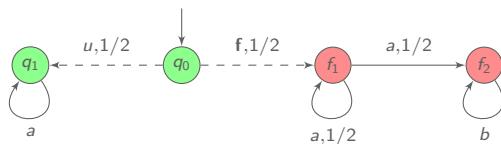


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$$\lim_{n \rightarrow \infty} \mathbb{P}(f a^n) = 0$$

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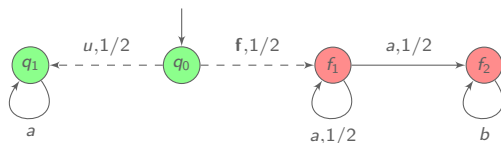
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Reactivity specifications:

- ▶ Detect a fault, almost surely.

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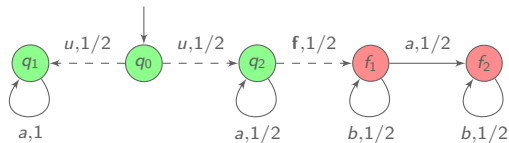
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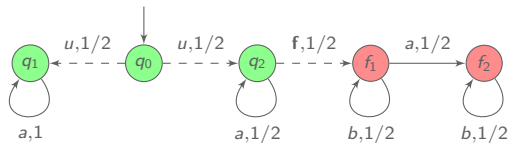
Reactivity specifications:

- ▶ Detect a fault, almost surely.
- ▶ Detect if a run is faulty or correct, almost surely.

Infinite sequences or their finite prefixes?

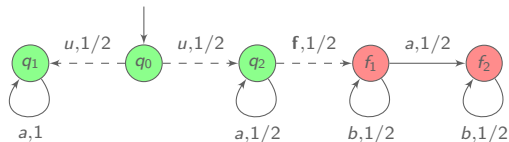


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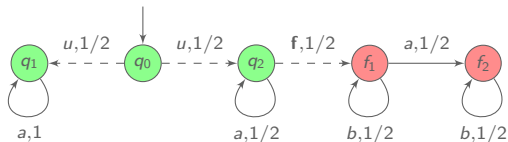


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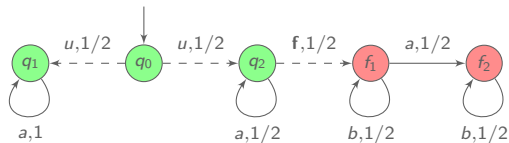
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- ▶ Infinite sequences are almost surely non ambiguous.
- ▶ The probability of ambiguous prefixes tends to 0.

Four diagnosability notions

Diagnosability	All runs		Faulty runs
Finite prefixes	FA	\Rightarrow \Leftarrow	FF
	\Downarrow \Uparrow		\Downarrow \Uparrow
Infinite sequences	IA	\Rightarrow \Leftarrow	IF

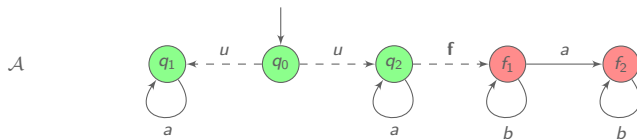
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Focus on IF in this talk.

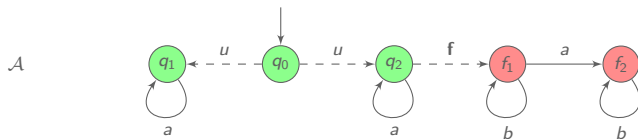
Characterisation of diagnosability

Specification of IF-diagnosability: I Infinite sequences, F Fault diagnosis

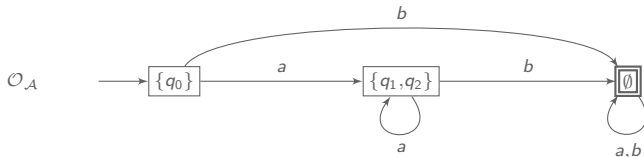


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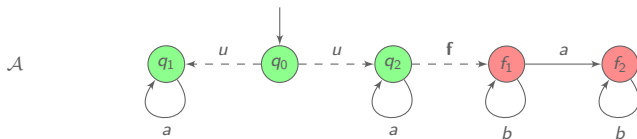


Observer: tracks possible correct states after given observed sequence.

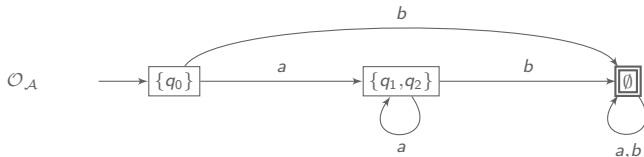


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\mathcal{A} is not IF-diagnosable
iff

there exists a state (q, U) in a BSCC of $\mathcal{A} \times \mathcal{O}_{\mathcal{A}}$ with q faulty and $U \neq \emptyset$.

Diagnoser synthesis

For every IF-diagnosable system with n correct states one can build an IF-diagnoser with at most 2^n states.

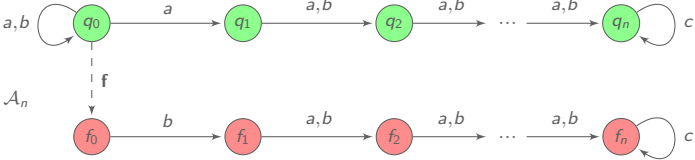
Diagnoser derived from observer \mathcal{O}_A : emits \times in state \emptyset .

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Diagnoser derived from observer $\mathcal{O}_{\mathcal{A}}$: emits \times in state \emptyset .

There is a family (\mathcal{A}_n) of IF-diagnosable systems such that \mathcal{A}_n has $n + 1$ correct states and any IF-diagnoser needs 2^n states.



Diagnosability is in PSPACE

Diagnosability is decidable in PSPACE for probabilistic systems.

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Sketch of proof

- ▶ relies on the characterisation on $\mathcal{A} \times \mathcal{O}_{\mathcal{A}}$
- ▶ avoids building the product
- ▶ uses Savitch's theorem for appropriate guesses

Diagnosability is PSPACE-hard

$\mathcal{L} \subseteq \Sigma^*$ is *eventually universal* if $\exists v \in \Sigma^*, v^{-1}\mathcal{L} = \Sigma^*$.

The eventual universality problem for NFA is PSPACE-hard.

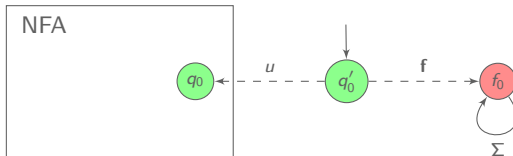
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Diagnosability is PSPACE-hard.

Reduction from eventual universality to diagnosability.



\mathcal{A} not diagnosable iff

$\mathcal{A} \times \mathcal{O}_{\mathcal{A}}$ contains a BSCC where each state has the form (f_0, U) with $U \neq \emptyset$

Comparison with non-probabilistic discrete event systems

Diagnosability is PSPACE-complete for probabilistic systems.

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Diagnosability is decidable in PTIME for non-probabilistic systems.
[Jiang, Huang, Chandra, Kumar TAC 2001]

Sketch of proof

- ▶ build the twin-product with a copy restricted to correct states
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Erroneous adaptation to probabilistic case in [Chen, Kumar TASE 2013].

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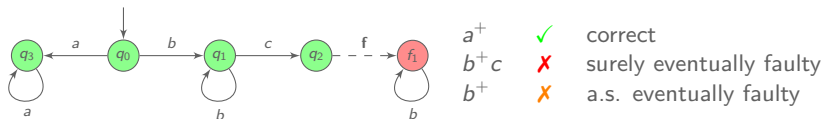
Predictability and prediagnosability

Predictability

Objective: tell whether a fault *will* occur, based on observations.

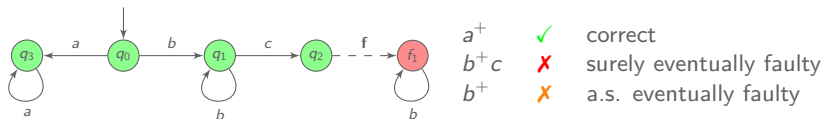
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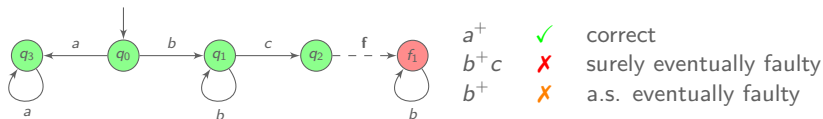
Two notions of **soundness**:

- ▶ sure: if a fault is claimed, a fault will occur
- ▶ almost-sure: if a fault is claimed, a fault will almost-surely occur

Reactivity: a fault is detected at least k steps before occurrence.

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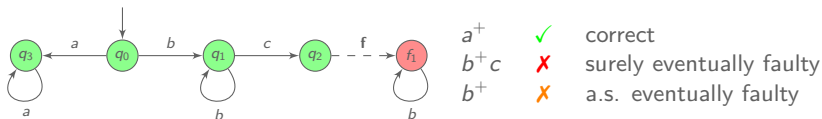
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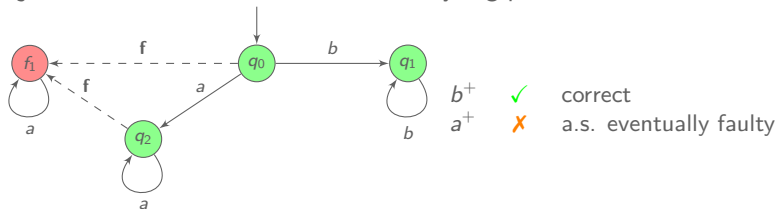
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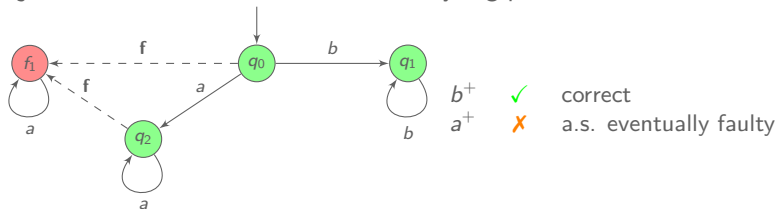
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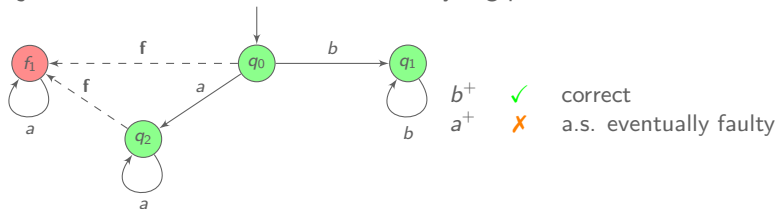


Soundness: If a fault is claimed, a fault happened or (almost) surely will.

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Conclusion: Foundation of probabilistic diagnosis

Summary of contributions

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- ▶ Tight complexity bounds for diagnosability and diagnoser synthesis problems
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Future work

- ▶ Approximate diagnosis (relaxing soundness)
- ▶ Other paradigms related to partial observation (detectability, opacity, etc.)
- ▶ Space and time optimisation of observations