Industrial Automation (Automação de Processos Industriais)

Analysis of Discrete Event Systems

http://users.isr.ist.utl.pt/~jag/courses/api1213/api1213.html

Slides 2010/2011 Prof. Paulo Jorge Oliveira Rev. 2011-2013 Prof. José Gaspar

Syllabus:

Chap. 6 – Discrete Event Systems [2 weeks]

Chap. 7 – Analysis of Discrete Event Systems [2 weeks]

Properties of DESs.

Methodologies to analyze DESs: * The Reachability tree. * The Method of Matrix Equations.

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Chap. 8 – DESs and Industrial Automation [1 week]

Some pointers to Discrete Event Systems

History: <u>http://prosys.changwon.ac.kr/docs/petrinet/1.htm</u>

Tutorial:http://vita.bu.edu/cgc/MIDEDS/http://www.daimi.au.dk/PetriNets/

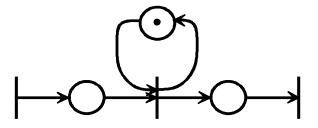
Analyzers,	http://www.ppgia.pucpr.br/~maziero/petri/arp.html (in Portuguese)
and	http://wiki.daimi.au.dk:8000/cpntools/cpntools.wiki
Simulators:	http://www.informatik.hu-berlin.de/top/pnk/download.html

* Cassandras, Christos G., "Discrete Event Systems - Modeling and
PerformanceAnalysis", Aksen Associates, 1993.
* Peterson, James L., "Petri Net Theory and the Modeling of Systems",
Prentice-Hall,1981
* Petri Nets and GRAFCET: Tools for Modelling Discrete Event Systems
R. DAVID, H. ALLA, New York : PRENTICE HALL Editions, 1992

1. Reachability

Given a Petri net C=(*P*, *T*, *I*, *O*, μ_0) with initial marking μ_0 , the set of all markings that can be obtained starting from μ is the **Reachable Set**, *R*(C, μ).

Note: in general $R(C, \mu)$ is infinite! How to describe and compute $R(C, \mu)$?



Reachability problem: Given a Petri net C with initial marking μ_0 , does the marking μ' belong to the set of all markings that can be obtained, i.e. $\mu' \in R(C, \mu)$?

Property usage: State μ belongs / does not belong to R(C, μ_0). Net C has a finite / infinite Reachable Set.

2. Coverability

Given a Petri net C=(*P*, *T*, *I*, *O*, μ_{θ}) with initial marking μ_{θ} , the state $\mu' \in R(C, \mu)$ is covered if $\mu'(\mathbf{i}) \leq \mu(\mathbf{i})$, for all places $p_i \in P$.

Property usage:

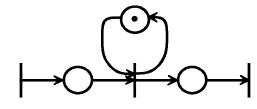
State μ is / is not covered by state μ '. State μ can / cannot be covered by other reachable states.

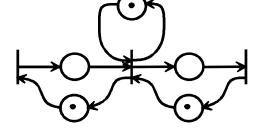
Is it possible to use this property to help on the search for the reachable set? Yes! Details after some few slides.

3. Safeness

A place $p_i \in P$ of the Petri net C=(P, T, I, O, μ_0) is safe if for all $\mu' \in R(C, \mu_0)$: $\mu_i' \leq 1$.

A Petri net is safe if all its places are safe.





Petri net not safe

Petri net safe

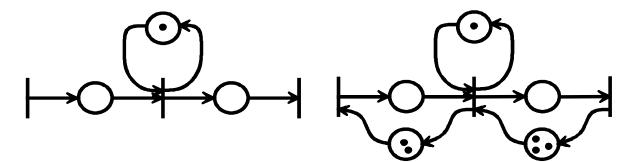
Property usage: Place p_i / Net C is / is not

safe.

4. Boundedness

Given a Petri net C=(*P*, *T*, *I*, *O*, μ_0), a **place** $\mathbf{p}_i \in P$ is **k-bounded** if $\mu_i' \leq k$ for all $\mu'=(\mu_1', \dots, \mu_i', \dots, \mu_N') \in R(C, \mu_0)$.

A Petri net is **k-bounded** if all places are k-bounded.



Petri net not bounded

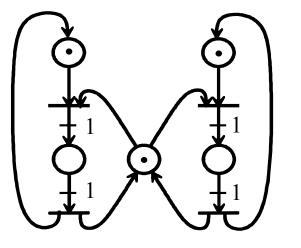
Petri net 3-bounded

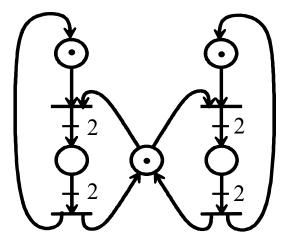
Property usage: Place $p_i / \text{Net C}$ is / is not k-bounded.

5. Conservation

A Petri net C=(*P*, *T*, *I*, *O*, μ_0) is strictly conservative if for all $\mu' \in R(C, \mu)$

$$\sum_{p_i \in P} \mu'(p_i) = \sum_{p_i \in P} \mu(p_i)$$





Petri net not strictly conservative

Petri net strictly conservative

Property usage: Net C is / is not (strictly) conservative.

6. Liveness

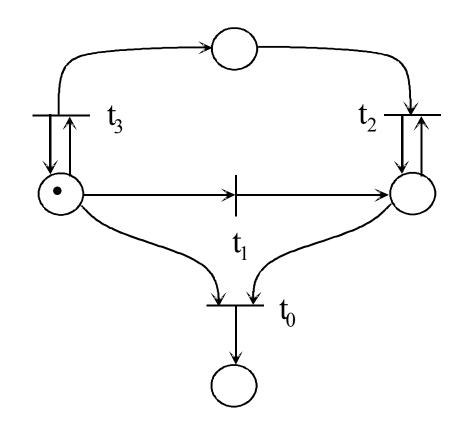
A transition t_i is live of

Level 0 - if it can never be fired (transition is *Dead*).

- **Level 1** if it is potentially firable, that is if there exists $\mu' \in R(C, \mu)$ such that t_i is enabled in μ' .
- **Level 2** if for every integer *n*, there exists a firing sequence such that t_j occurs *n* times.
- **Level 3** if there exists an infinite firing sequence such that t_i occurs infinite times.
- **Level 4** if for each $\mu' \in R(C, \mu)$ there exist a sequence σ such that the transition t_i is enabled (transition is *Live*).

Example of liveness of transitions

- t_0 is of level 0.
- t_1 is of level 1.
- t_2 is of level 2.
- t_3 is of level 3.
- this net does not have level 4 transitions.



Reachability problem

Given a Petri net C=(*P*, *T*, *I*, *O*, μ_0) with initial marking μ_0 and a marking μ' , is $\mu' \in R(C, \mu_0)$ reachable?

Analysis methods:

- Brute force...
- Reachability tree
- Matrix equations

Reachability Tree - construction [Peterson81, §4.2.1]

A reachability tree is a tree of reachable markings. **Tree nodes are states**. The root node is the initial state (marking).

It is constituted by three types of nodes:

- Terminal	no state changes after a terminal state
- Interior	state can change after
- Duplicated	state already found in the tree

The infinity marking symbol (ω) is introduced whenever a marking covers other. This symbol allows obtaining finite trees.

The reachability tree is useful to study properties previously introduced. Some examples later.

Reachability Tree - construction [Peterson81, §4.2.1]

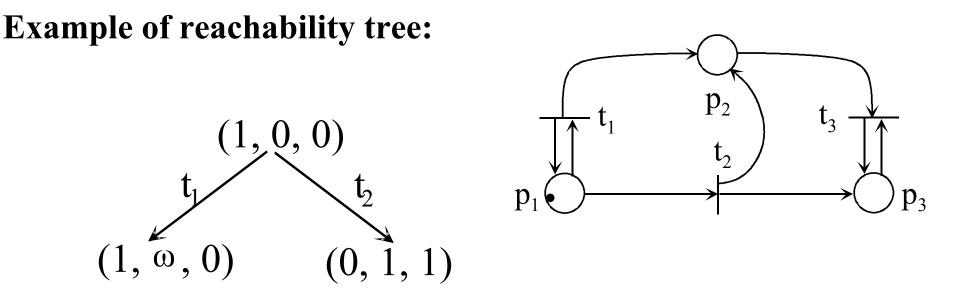
Algebra of the infinity symbol (ω):

For every positive integer *a* the following relations are verified:

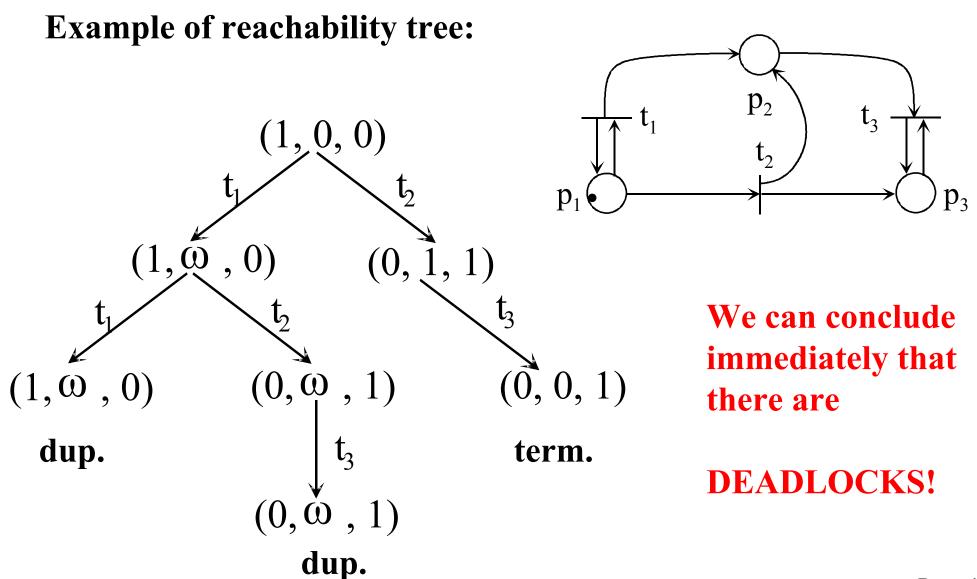
1. $\omega + a = \omega$ 2. $\omega - a = \omega$ 3. $a < \omega$ 4. $\omega \le \omega$

Reachability Tree and Deadlocks

Theorem - If there exist terminal nodes in the reachability tree then the corresponding Petri net has *deadlocks*.



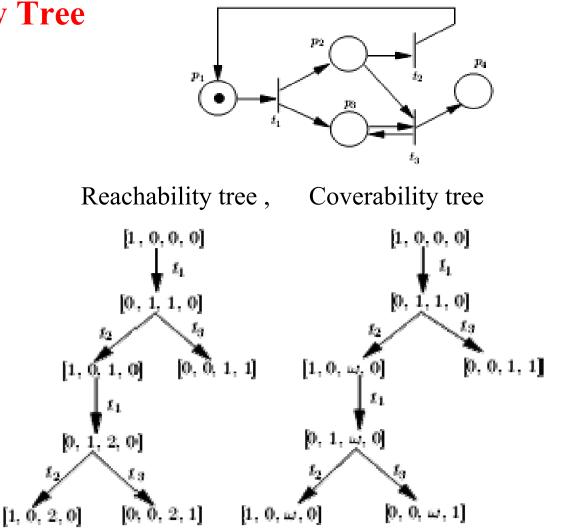
After t1 one obtains (1, 0, 0) which is covered by (1, 1, 0). Hence one introduces the infinity symbol, ω and writes the state as $(1, \omega, 0)$.



Reachability Tree vs Coverability Tree [Cassandras08, §4.4.2]

Considering a Petri net the **reachability tree** is "a tree whose root node is (...), then examine all transitions that can fire from this state, define new nodes in the tree, and repeat until all possible reachable states are identified."

"The reachability tree (...) may be infinite. A finite representation (...) is possible, but at the expense of losing some information. The finite version of an infinite reachability tree will be called a **coverability tree**."



(In this course we use Peterson's terminology, i.e. "reachability tree" in both cases)

Example1: simple Petri net, properties?

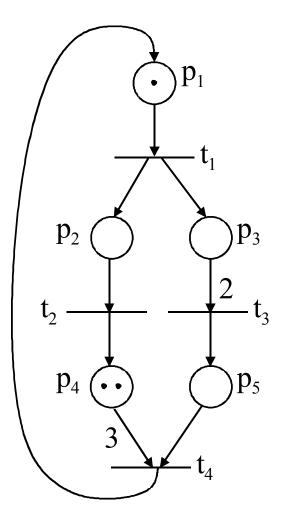
- (P, T, A, w, x_0)
- $P{=}\{p_1, p_2, p_3, p_4, p_5\}$

 $T = \{t_1, t_2, t_3, t_4\}$

 $A = \{(p_1, t_1), (t_1, p_2), (t_1, p_3), (p_2, t_2), (p_3, t_3), (t_2, p_4), (t_3, p_5), (p_4, t_4), (p_5, t_4), (t_4, p_1)\}$

 $w(p_1, t_1)=1, w(t_1, p_2)=1, w(t_1, p_3)=1, w(p_2, t_2)=1$ $w(p_3, t_3)=2, w(t_2, p_4)=1, w(t_3, p_5)=1, w(p_4, t_4)=3$ $w(p_5, t_4)=1, w(t_4, p_1)=1$

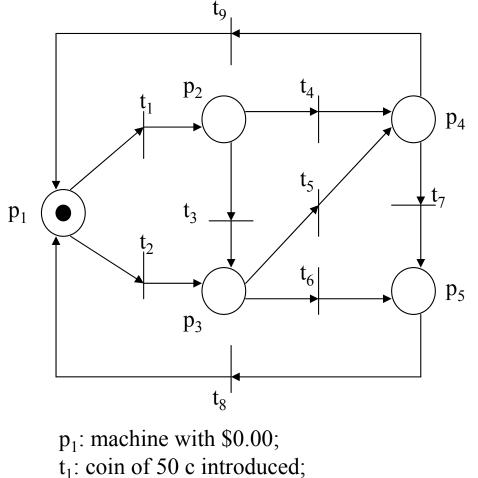
 $\mathbf{x}_0 = \{1, 0, 0, 2, 0\}$



Example2: simple automation system modeled using PNs, properties?

An automatic soda selling machine accepts 50c and \$1 coins and sells 2 types of products: SODA A, that costs \$1.50 and SODA B, that costs \$2.00.

Assume that the money return operation is omitted.



 t_8 : SODA B sold.

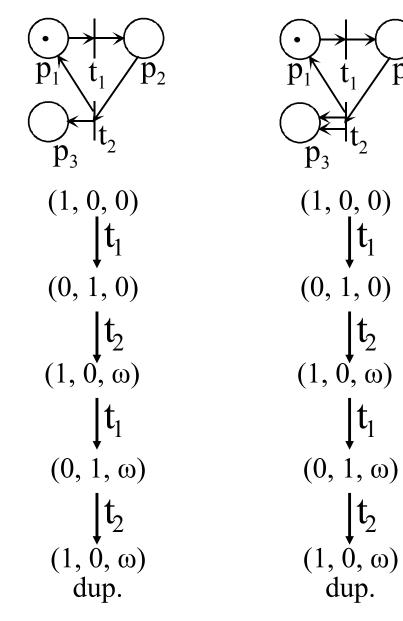
Example3: (counter-example)

Different reachable sets but the **same reachability tree**

Decidability Problem:

Can one reach (1,0,1)? **Yes** in one net, **No** in the other one. Simple to answer in this net, but undecidable in general due to the symbol ω .

The reachability tree does not ensure decidability of state reachability.



Method of the Matrix Equations (of State Evolution)

The dynamics of the Petri net state can be written in compact form as:

$$\mu(k+1) = \mu(k) + Dq(k)$$

This methodology can also be used to study the other properties previously introduced. Requires some thought...;)

where:

- μ (k+1) marking to be reached
- μ (k) initial marking
- q(k) firing vector (transitions)
- D incidence matrix. Accounts the balance of tokens, giving the transitions fired.

How to build the Incidence Matrix, D?

For a Petri net with *n* places and *m* transitions

$$\mu \in N_0^{-n}$$

$$q \in N_0^{-m}$$

$$D = D^+ - D^-, \quad D \in Z^{n \times m}, \quad D^+ \in N_0^{n \times m}, \quad D^- \in N_0^{n \times m}$$
The enabling firing rule is $\mu \ge D^- q$

Can also be written in compact form as the inequality $\mu + Dq \ge 0$, interpreted element-by-element.

Note: unless otherwise stated in this course all vector and matrix inequalities are read element-by-element.

Properties that can be studied immediately with the Method of Matrix Equations:

• Reachability

Theorem - *No Reachability Sufficient Condition* – if the problem of finding the transition firing vector that drives the state of a Petri net from μ to state μ ' has no solution, resorting to the method of matrix equations, then the problem of reachability of μ ' does not have solution.

- Conservation the firing vector is a by-product of the MME.
- Temporal invariance cycles of operation can be found.

1. Reachability

Reachability problem: Given a Petri net C with initial marking μ_0 , does the marking μ' belong to the set of all markings that can be obtained, i.e. $\mu' \in R(C, \mu)$?

Example using the method of matrix equations

$$\mu(k+1) = \mu(k) + Dq(k)$$

Given the net: p_2 p_1 p_2 p_2 p_3 $D = \begin{bmatrix} 0 & -1 & 0 \\ 1 & 1 & -1 \\ 0 & 1 & 0 \end{bmatrix}$ $\mu(k) = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ $\mu(k) = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ $\mu(k+1) = \begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix}$

Solution, find q(k):

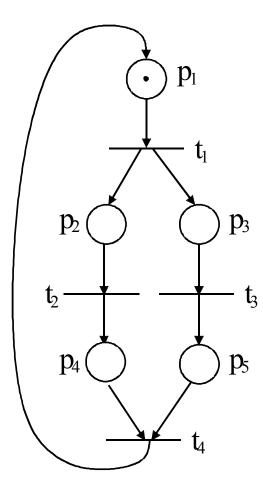
$$q(k) = \begin{bmatrix} \sigma_{t_1} \\ \sigma_{t_2} \\ \sigma_{t_3} \end{bmatrix} \qquad \begin{cases} 1 = 1 - \sigma_{t_2} \\ 3 = \sigma_{t_1} + \sigma_{t_2} - \sigma_{t_3} \\ 0 = \sigma_{t_2} \end{cases} \qquad \begin{cases} \sigma_{t_2} = 0 \\ \sigma_{t_1} - \sigma_{t_3} = 3 \end{cases} \text{ Verify!}$$

 $\exists q \text{ such that } Dq(k) = \mu(k+1) - \mu(k)$ is a *necessary* but not sufficient condition.

Page 23

Example of a Petri net

2. Conservation



To maintain the (weighted) number of tokens one writes:

$$x^T \mu' = x^T \mu + x^T Dq$$

and therefore:

$$x^T D = 0$$

 $\exists x > 0$ is a necessary and sufficient condition

$$D = \begin{bmatrix} -1 & 0 & 0 & 1 \\ 1 & -1 & 0 & 0 \\ 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -1 \end{bmatrix} \quad \begin{cases} -x_1 + x_2 + x_3 = 0 \\ -x_2 + x_4 = 0 \\ -x_3 + x_5 = 0 \\ x_1 - x_4 - x_5 = 0 \end{cases} \begin{cases} x_1 = x_2 + x_3 \\ x_2 = x_4 \\ x_3 = x_5 \end{cases}$$

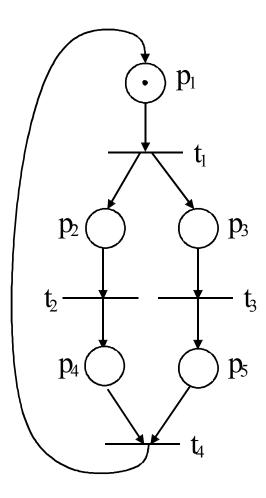
This example has a solution in the form of an undetermined system of equations, where we can choose:

$$x^{T} = [2 \ 1 \ 1 \ 1 \ 1].$$

Page 24

Example of a Petri net

3. Temporal invariance



To determine the transition firing vectors that make the Petri net return to the same state(s):

Dq = 0

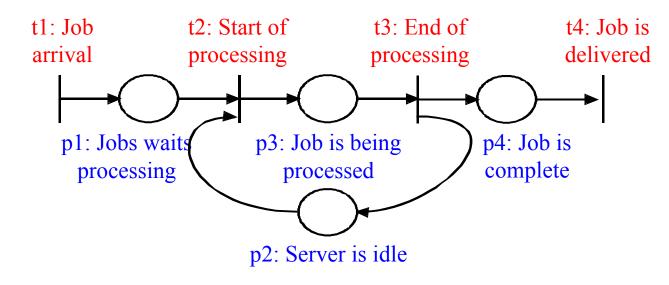
∃q is a necessary (not sufficient) condition

$$D = \begin{bmatrix} -1 & 0 & 0 & 1 \\ 1 & -1 & 0 & 0 \\ 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -1 \end{bmatrix}, \quad q = \begin{bmatrix} q_1 \\ q_2 \\ q_3 \\ q_4 \end{bmatrix} \qquad \begin{cases} -q_1 + q_4 = 0 \\ q_1 - q_2 = 0 \\ q_1 - q_3 = 0 \\ q_2 - q_4 = 0 \\ q_3 - q_4 = 0 \end{cases}$$

This example has a solution in the form of an undetermined system of equations from which we can choose e.g.:

$$q = [1 \ 1 \ 1 \ 1]^{\mathrm{T}}$$
.

Example for the analysis of properties:



Event	Pre-conditions	Pos-conditions
t1	-	p1
t2	p1, p2	p3
t3	p3	p4, p2
t4	p4	-

Q: Exists conservation ?

A: Find w such that $w^{T}.D=0$ if $\exists w > 0$ then net is conservative else it is not conservative

$$D = \begin{bmatrix} 1 & -1 & & \\ & -1 & 1 & \\ & 1 & -1 & \\ & & 1 & -1 \end{bmatrix}$$

 $w^T = [w_1 \ w_2 \ w_3 \ w_4] = ?$

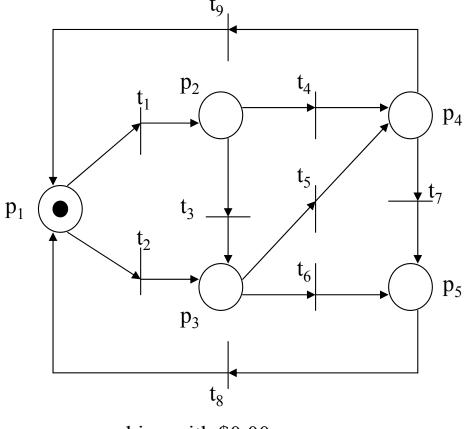
Discrete Event Systems

Example of a simple automation system modeled using PNs

An automatic soda selling machine accepts 50c and \$1 coins and sells 2 types of products: SODA A, that costs \$1.50 and SODA B, that costs \$2.00.

Assume that the money return operation is omitted.

Q: Are there transition firing vectors that make the Petri net return to the same state?



p₁: machine with \$0.00; t₁: coin of 50 c introduced; t₈: SODA B sold.

0

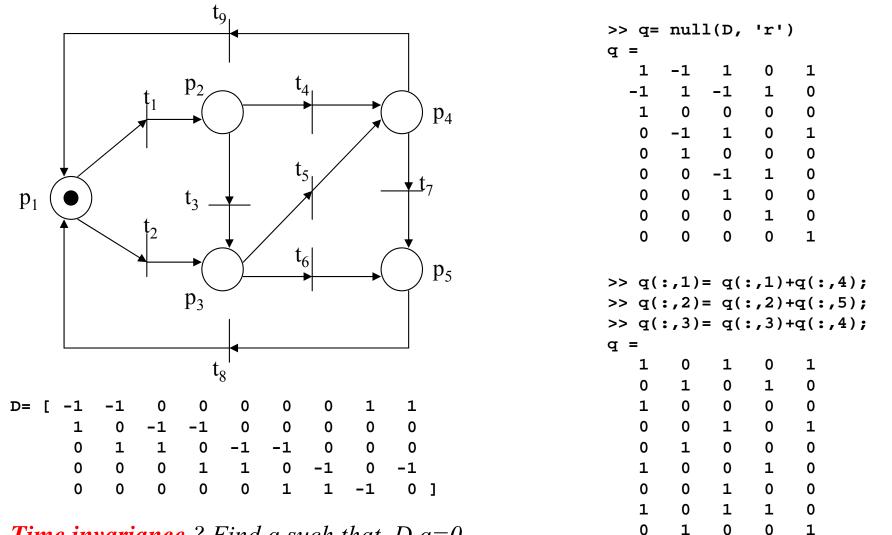
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0

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Discrete Event Systems

Example of a simple automation system modeled using PNs



Time invariance ? *Find* q *such that*. D.q=0

Complexity and Decidibility

The reachability tree and matrix equation techniques allow properties of safeness, boundedness, conservation, and coverability to be determined for Petri nets. In particular, a necessary condition for reachability is established.

However, these techniques are not sufficient to solve several other problems, especially **liveness**, **reachability** (sufficient condition), and equivalence.

[Petersen 81, ch5]

In the following: we will discuss the complexity and decidability of the problems not solved.

Complexity and Decidibility

- Till the end of this chapter, *problem* is intended as a question with yes/no answer, e.g. "does μ'∈R(C,μ) ∀C, μ, μ'?"
- A *problem* is *undecidable* if it is proven that no algorithm to solve it exists.

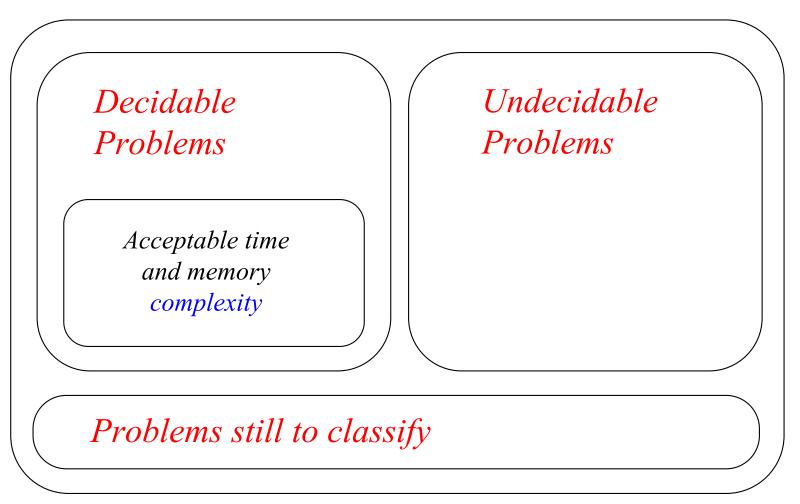
An example of a undecidable problem is the stop of a Turing machine (TM): "Will the TM stop for the code n after using the number m?".

• For *decidable problems*, the *complexity* of the solutions have to be taken into account, that is, the computational cost in terms of memory and time.

Basic example: a multiplication of numbers has solution (algorithm taught in the school), but the complexity was different in the arabic and latin civilizations (how to do a multiplication using roman numbers?)

Complexity and Decidibility

Problems with yes or no answers



Reducibility

One *benefits of reducibility* when to solve a given problem it is *possible to reduce it to another problem with known solution*.

Theorem: Assume that the problem *A* is reducible to problem *B*,

then an instance of *A* can be transformed in an instance of *B* and:

- If *B* is decidable then *A* is decidable.
- If *A* is undecidable then *B* is undecidable.

Reducibility

Equality Problem: Given two marked Petri nets $C_1 = (P_1, T_1, I_1, O_1)$ and $C_2 = (P_2, T_2, I_2, O_2)$, with markings $\mu_1 \in \mu_2$, respectively, is $R(C_1, \mu_1) = R(C_2, \mu_2)$?

Subset Problem: Given two marked Petri nets

 $C_1 = (P_1, T_1, I_1, O_1) \text{ and } C_2 = (P_2, T_2, I_2, O_2) \text{ with markings } \mu_1 \text{ e } \mu_2, \text{ respectively, is}$? $R(C_1, \mu_1) \subseteq R(C_2, \mu^2)$

The **equality** problem is **reducible** to the **subset** problem (equality is obtained by proving that each set is a subset of the other)

Decidibility

If a problem is ≈ undecidable does it mean that it is not solvable? No, while not proved to be undecidable there is hope it can be solved!

Classical example, Fermat Last Theorem: Does $x^n + y^n = z^n$ have a solution for n>2 and nontrivial integers x, y e z?

Now, it is known that the problem is impossible, i.e. its answer is *No*. The problem remained \approx undecidable for more than 2 centuries (solution proven in 1998).

The *Turing Machine (TM) Halting* problem is undecidable.

If it were decidable, for instance the Fermat last theorem would have been proven long time ago, i.e. there would be an algorithm (*TM* with code *n*) that computing all combinations of x,y,z and n>2 (number m) to find a solution verifying $x^n + y^n = z^n$.

Reachability Problems

Given a Petri net C = (P, T, I, O) with initial marking μ

Reachability Problem:

Considering a marking μ' , does $\mu' \in R(C, \mu)$?

Sub-marking Reachability Problem:

Given the marking μ' and a subset $P' \subseteq P$, exists $\mu'' \in R(C, \mu)$ such that $\mu''(p_i) = \mu' \forall p_i \in P'$?

Zero Reachability Problem:

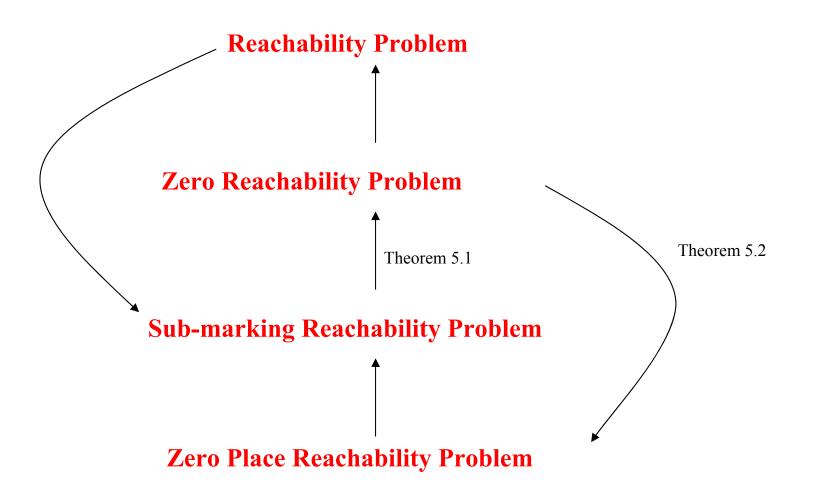
Given the marking $\mu' = (0 \ 0 \ \dots \ 0)$, does $\mu' \in R(C, \mu)$?

Zero Place Reachability Problem:

Given the place $p_i \in P$, does $\mu' \in R(C, \mu)$ with $\mu'(p_i) = 0$?

Reachability Problems

Legend: $A \rightarrow B$ means A is reducible to B



Reachability Problems

Theorem 5.3: The following reachability problems are equivalent:

- Reachability Problem;
- Zero Reachability Problem;
- Sub-marking Reachability Problem;
- Zero Place Reachability Problem.

Liveness and Reachability

(Given a Petri net C=(P,T,I,O) with initial marking μ)

Liveness Problem

Are all transitions t_i of T live?

Transition Liveness Problem

For the transition t_j of T, is t_j live?

The **liveness** problem is **reducible** to the **transition** liveness problem. To solve the first it remains only to solve the second for the *m* Petri net transitions (#T = m).

Liveness and Reachability

(Given a Petri net C=(P,T,I,O) with initial marking μ)

Theorem 5.5: The problem of reachability is reducible to the liveness problem.

Theorem 5.6: The problem of liveness is reducible to the reachability problem.

Theorem 5.7: The following problems are equivalent:

- Reachability problem
- Liveness problem

Decidibility results

Theorem 5.10: The sub-marking reachability problem is reducible to the reachable subsets of a Petri net.

Theorem 5.11: The following problem is undecidable:

• Subset problem for reachable sets of a Petri net

They are all reducible to the famous Hilbert's 10th problem:

The solution of the Diophantine equation of *n* variables, with integer coefficients $P(x_1, x_2, ..., x_n)=0$ is undecidable.

(proof by Matijasevic that it is undecidable in the late 1970s).

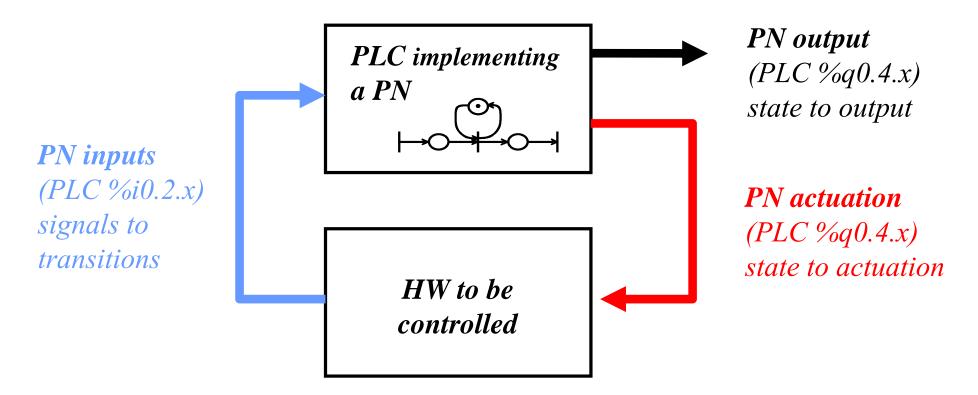
Page 41

Decidibility

"... most decision problems involving finite-state automata can be solved algorithmically in finite time, i.e., they are **decidable**. Unfortunately, many problems that are decidable for **finite state automata** are no longer decidable for **Petri nets**, reflecting a natural trade off between decidability and model-richness. (...) Overall, it is probably most helpful to think of Petri nets and automata as **complementary modeling approaches**, rather than competing ones. "

[Cassandras 2008]

Simulating a Petri net with HW inputs and outputs



Summary of simulators: (a) simulation of the Petri net,

(b) simulation of the hardware to be controlled

Summary of functions: (1) state/places to actuation, (2) signals to transitions,

(3) state/places to output

(...)

Simulating a Petri net with HW inputs and outputs

Example: keyboard reading

1. state to actuation: power kb columns

2. signals to transitions: wait signal on kb lines See example in Matlab:

Summary of simulators a) PN_sim.m

b) PN_device_kb_IO.m

Summary of functions
1) PN_s2act.m
2) PN_tfire.m
3) PN_s2yout.m

3. state to output: key X is pressed

IST / DEEC / API

```
function [tSav, MPSav, youtSav] = PN sim(Pre, Post, M0, ti tf)
s.
                                                                                Simulation of a
% Simulating a Petri net, using a SFC/Grafcet simulation methodology.
% See book "Automating Manufacturing Systems", by Hugh Jack, 2008
                                                                               generic Petri net
% (ch20. Sequential Function Charts)
% Petri net model:
M(k+1) = M(k) + (Post-Pre) *q(k)
% Pre and Post are NxM matrices, meaning N places and M transitions
% 0. Start PN at state MO
8
MP=M0 ;
ti=ti tf(1); tf=ti tf(2); tSav= (ti:5e-3:tf)';
                                                              function qk2= filter possible firings(M0, Pre, qk)
MPSav= zeros( length(tSav), length(MP) );
youtSav= zeros( length(tSav), length(PN s2yout(MP)) );
                                                              % verify Pre*q <= M</pre>
                                                              % try to fire all gk entries
for i= 1:length(tSav)
                                                              M = M0;
    % 1. Check transitions (update state)
                                                              mask= zeros(size(qk));
    tm= tSav(i);
                                                              for i=1:length(qk)
    qk= PN tfire(MP, tm);
                                                                   % try accepting qk(i)
    qk2= filter_possible_firings(MP, Pre, qk(:));
                                                                  mask(i) = 1;
   MP= MP + (Post-Pre) *qk2;
                                                                  if any(Pre*(mask.*qk) > M)
                                                                       % exceeds available markings
    % 2. Do place activities
                                                                       mask(i) = 0;
   yout= PN s2yout(MP);
                                                                   end
                                                              end
    % Log all results
                                                              qk2= mask.*qk;
   MPSav(i,:) = MP';
    qkSav(i,:) = qk2';
    youtSav(i,:) = yout;
```

```
function lines= PN device kb IO(act, t)
```

```
% Define 4x3-keyboard output line-values given actuation on the 3 columns
% and an (internal) time table of keys pressed
% Input:
% act: 1x3 : column actuation values
% t : 1x1 : time
% Output:
% lines: 1x4 : line outputs
global keys pressed
if isempty(keys pressed)
    % first column = time in seconds
    % next 12 columns = keys pressed at time t
    keys pressed= [...
        0 mk keys([]) ; 1 mk keys(1) ; ...
       2 mk keys([]) ; 3 mk keys(5) ; ...
       4 mk keys([]) ; 5 mk keys(9) ; ...
       6 mk_keys([]) ; 7 mk_keys([1 12]) ; ...
       8 mk keys(12) ; 9 mk keys([]) ; ...
       1:
end
% pressed keys yes/no
                                                                          end
ind= find(t>=keys pressed(:,1));
if isempty(ind)
   lines= [0 0 0 0]; % default lines output for t < 0</pre>
    return
end
keys t= keys pressed(ind(end), :);
% if actuated column and key pressed match, than activate line
lines= sum( repmat(act>0, 4,1) & reshape(keys_t(2:end), 3,4)', 2);
lines= (lines > 0)';
```

Keyboard simulator: generate line values given column values

```
function y= mk_keys(kid)
y= zeros(1,12);
for i=1:length(kid)
    y(kid(i))= 1;
end
```

<u>8</u>.

Prototypes of the interfacing functions

```
function act= PN_s2act(MP)
```

```
% Create 4x3-keyboard column actuation
```

```
% MP: 1xN : marked places (integer values >= 0)
```

```
% act: 1x3 : column actuation values (0 or 1 per entry)
```

function qk= PN tfire(MP, t)

```
% Possible-to-fire transitions given PN state (MP) and the time t
%
%
% MP: 1xN : marked places (integer values >= 0)
% t : 1x1 : time
% qk: 1xM : possible firing vector (to be filtered later with enabled
% transitions)
```

function yout= PN s2yout(MP)

```
% Show the detected/undetected key(s) given the Petri state
%
% MP: 1xN : marked places (integer values >= 0)
```