

prof.dr.ir. Wil van der Aalst



Where innovation starts

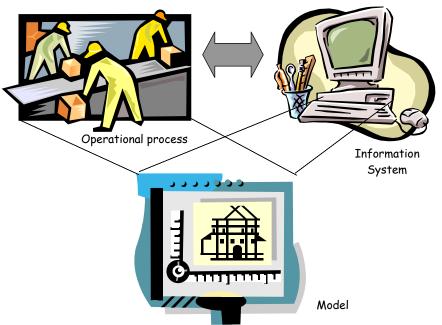
### What is a Petri net?

- A graphical notion
- A mathematical notion
- A programming notion

- (model = picture?)
- (model = graph?)
- (model = program?)

- A solver independent medium
- Starting point for a variety of analysis approaches

### **Analysis**



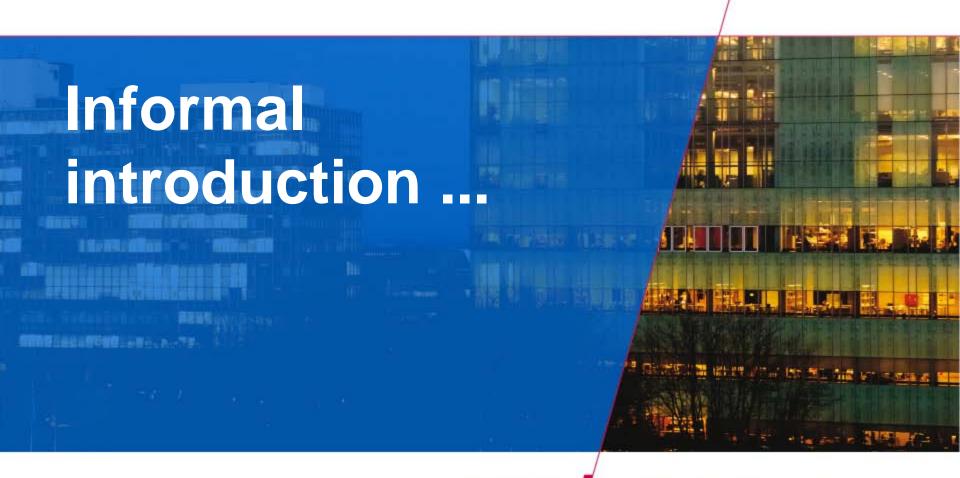
- Analysis is typically modeldriven to allow e.g. what-if questions.
- Models of both operational processes and/or the information systems can be analyzed.
- Types of analysis:
  - validation
  - verification
  - performance analysis

### Three types of analysis techniques

- 1. Reachability/coverability graph
- 2. Structural techniques
  - Place and transition invariants
  - Marking equation
  - Traps, siphons, etc.
- 3. Simulation
- Each can be applied to both classical and high-level Petri nets.
- Nevertheless, for the second we restrict ourselves to classical Petri nets.

#### Mapping technique/use:

- reachability graph (validation, verification)
- invariants (validation, verification)
- simulation (validation, performance analysis)



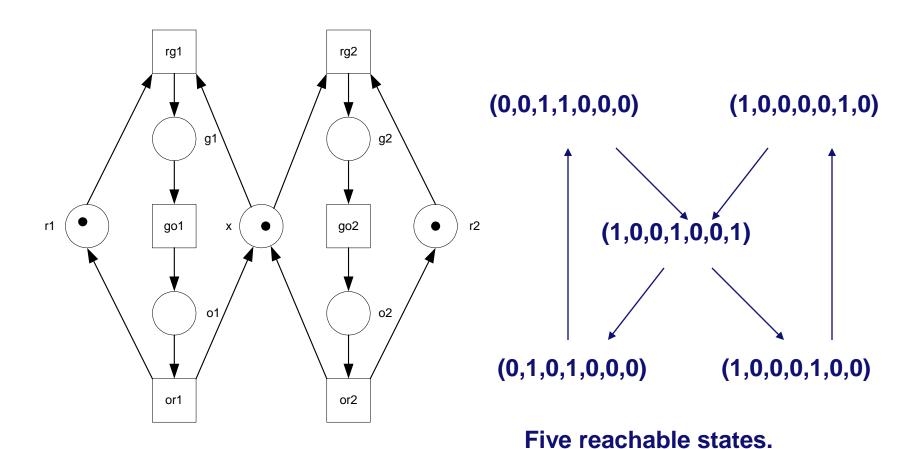
Technische Universiteit
Eindhoven
University of Technology

Where innovation starts

# Examples of generic questions given a marked Petri net

- terminating it has only finite occurrence sequences
- deadlock-free each reachable marking enables a transition
- live
   each reachable marking enables an occurrence
   sequence containing all transitions
- bounded each place has an upper bound that holds for all reachable markings
- 1-safe1 is a bound for each place p
- reversible m<sub>0</sub> is reachable from each reachable marking, i.e., the initial marking is a so-called home marking.

### Reachability graph



**Traffic lights are safe!** 

### **Alternative notation**

 terminating it has only finite occurre sequences



 deadlock-free each reachable marking transition



live
 each reachable marking e
 occurrence sequence co
 transitions



 bounded each place has an upper holds for all reachable ma

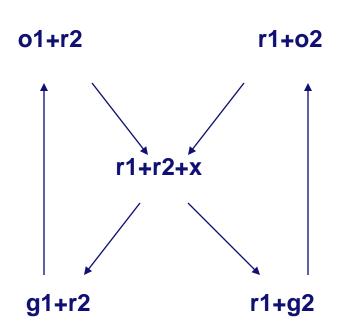


1-safe
 1 is a bound for each place



 reversible m<sub>0</sub> is reachable from each marking, i.e., the initial m so-called home marking.

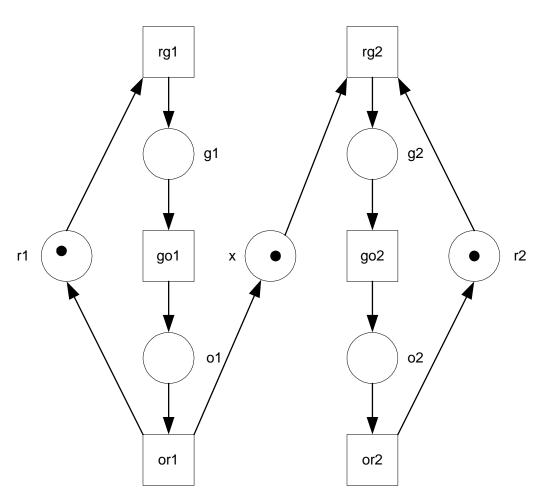




# Reachability graph (2)

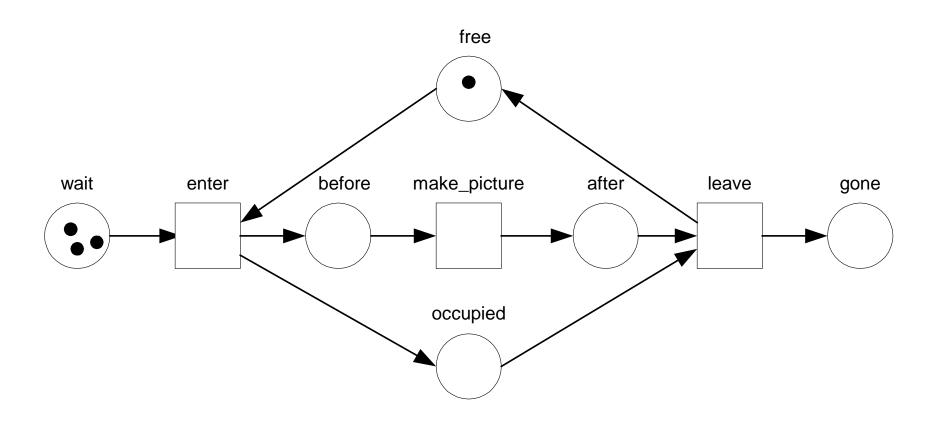
- Graph containing a node for each reachable state.
- Constructed by starting in the initial state, calculate all directly reachable states, etc.
- Expensive technique.
- Only feasible if finitely many states (otherwise use coverability graph).
- Difficult to generate diagnostic information.

# Infinite reachability graph



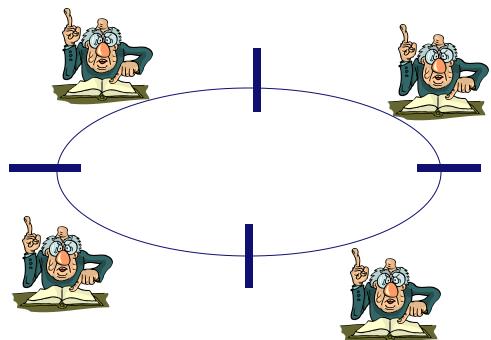
Therefore tools use a coverability graph which is always finite!

# **Exercise: Construct reachability graph**



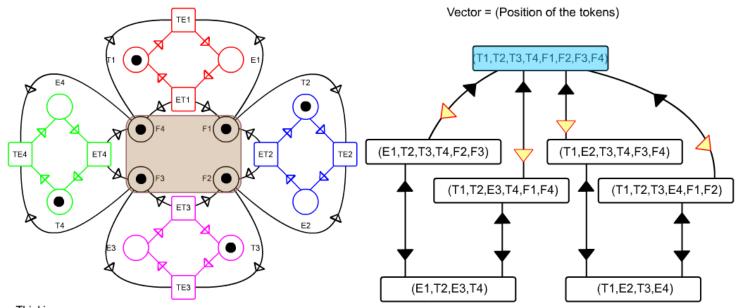
### **Exercise: Dining philosophers**

- 4 philosophers sharing 4 chopsticks: A philosopher is either in state eating or thinking and needs two chopsticks to eat.
- Model as a Petri net and construct reachability graph.



### See also: www.workflowcourse.com





T: Thinking

TE: Finished thinking, Start eating

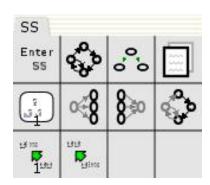
E: Eating

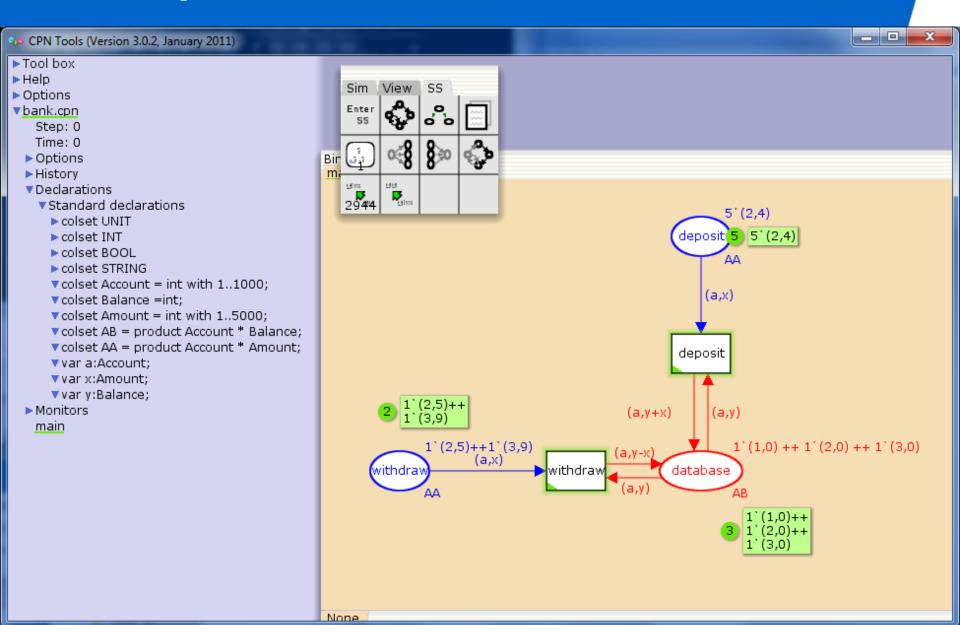
ET: Finished eating, Start thinking

F: Fork

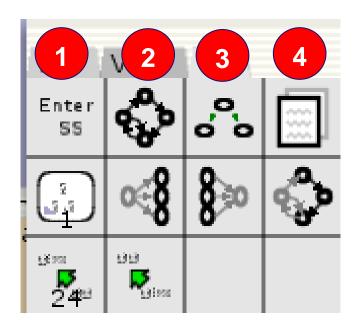
### **Analysis in CPN Tools**

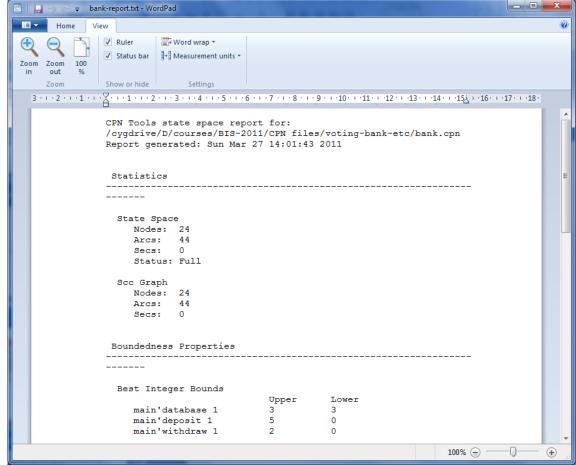
- Only state-space analysis, i.e., no invariants.
- Generate report in text file.
- State-space visualization from version 2.2.
- Steps:
  - 1. Enter the State Space Tool (to generate ML code)
  - 2. Calculating the state space
  - 3. Calculating the SCC graph (to calculate home states and fairness)
  - 4. Save/view state space report





### **Create report**





### Report (1)

CPN Tools state space report for: /cygdrive/D/courses/BIS-2011/CPN files/voting-bank-etc/bank.cpn Report generated: Sun Mar 27 14:01:43 2011

#### **Statistics**

#### **State Space**

Nodes: 24

Arcs: 44

Secs: 0

**Status: Full** 

#### Scc Graph

Nodes: 24

**Arcs: 44** 

Secs: 0

# Report (2)

#### **Boundedness Properties**

\_\_\_\_\_

#### **Best Integer Bounds**

	Upper	Lower
main'database 1	3	3
main'deposit 1	5	0
main'withdraw 1	2	0

#### **Best Upper Multi-set Bounds**

main'database 1 1`(1,0)++ 1`(2,(~5))++ 1`(2,(~1))++ 1`(2,0)++ 1`(2,3)++
1`(2,4)++1`(2,7)++1`(2,8)++1`(2,11)++1`(2,12)++1`(2,15)++1`(2,16)+1`(2,20)++1

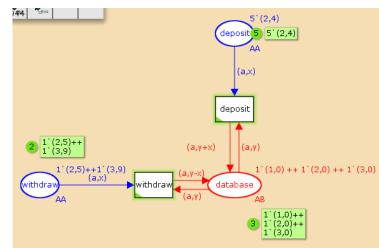
`(3,(~9))++1`(3,0)

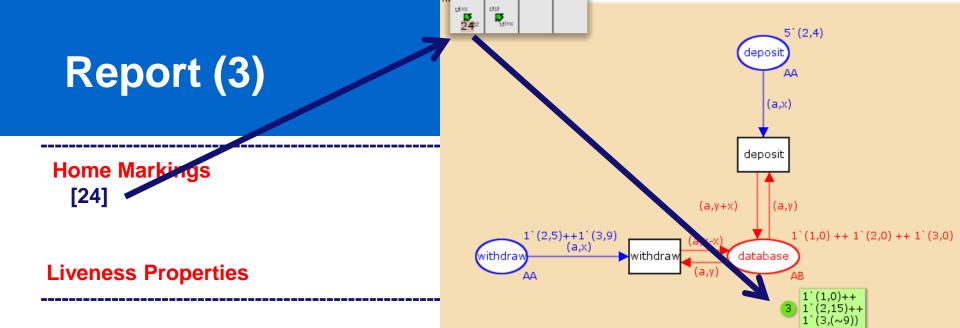
main'deposit 1 5`(2,4)

main'withdraw 1 1`(2,5)++1`(3,9)

#### **Best Lower Multi-set Bounds**

main'database 1 1`(1,0) main'deposit 1 empty main'withdraw 1 empty





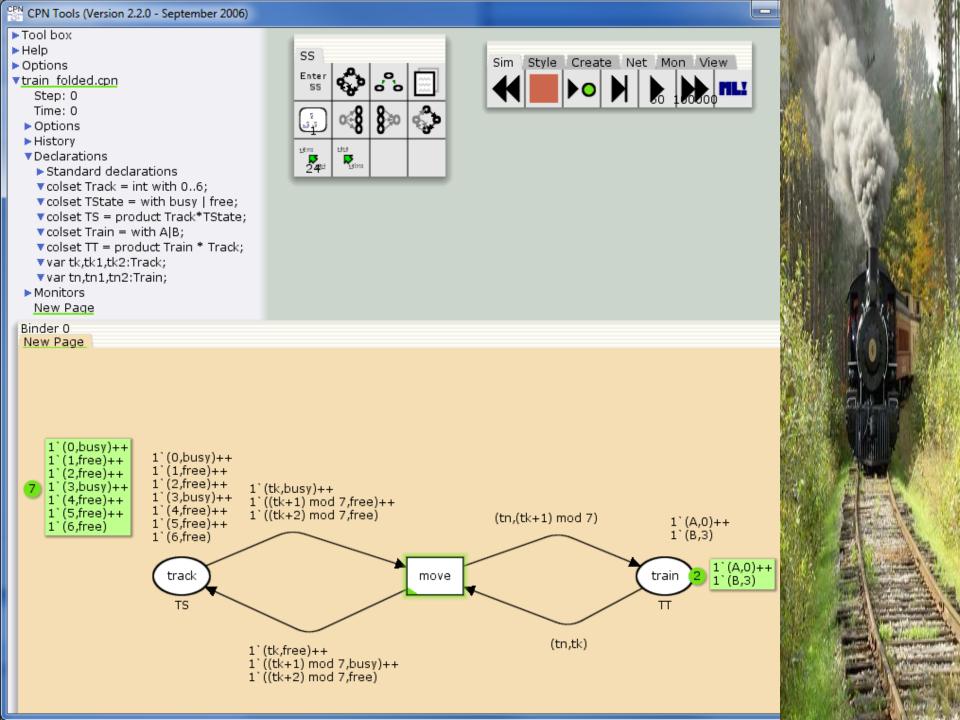
Dead Markings [24]

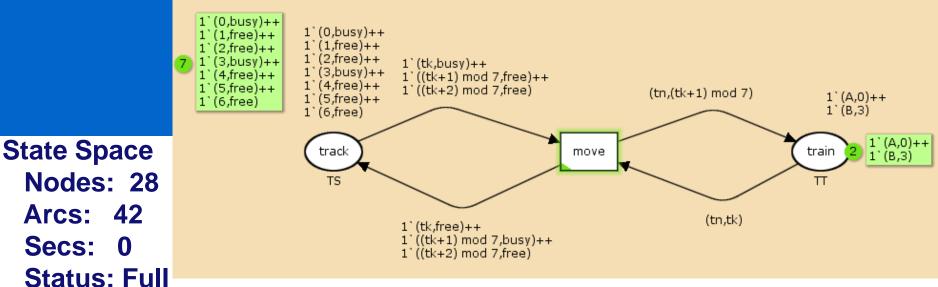
**Dead Transition Instances None** 

**Live Transition Instances None** 

#### **Fairness Properties**

No infinite occurrence sequences.





Scc Graph

Nodes: 1

Arcs: 0

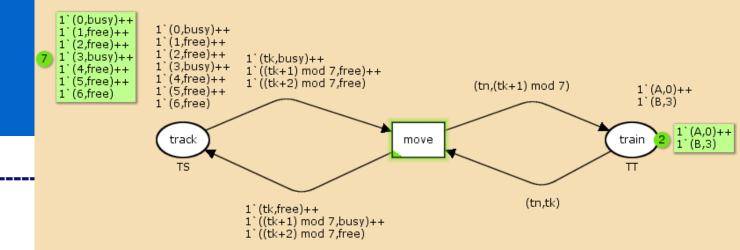
Secs: 0

#### **Boundedness Properties**

\_\_\_\_\_

### **Best Integer Bounds**

Upper Lower New\_Page'track 1 7 7 New\_Page'train 1 2 2



### **Home Properties**

Home Markings
All

#### **Liveness Properties**

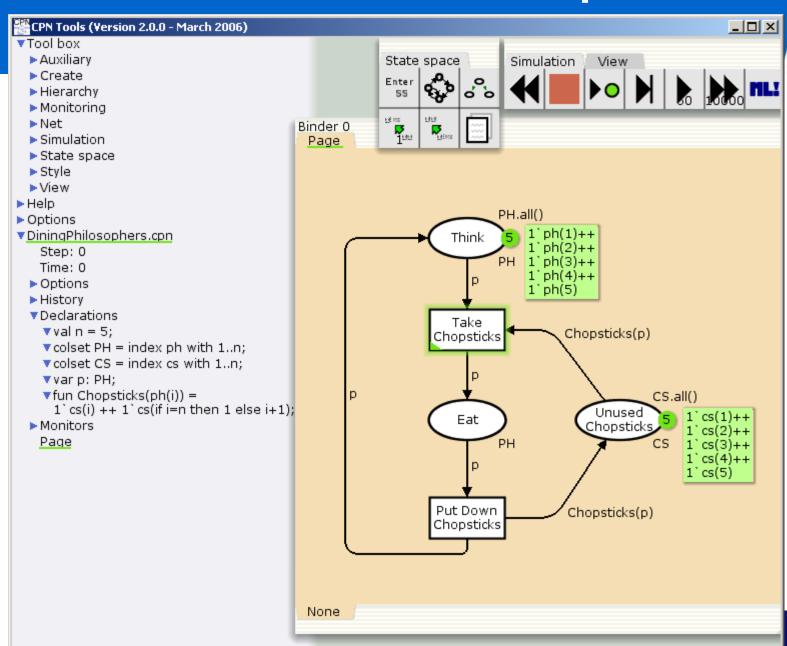
Dead Markings None

**Dead Transition Instances None** 

**Live Transition Instances All** 

#### **Fairness Properties**

### **Another example**



# Report (1)

**CPN Tools state space report for:** 

C:\Program Files\CPN Tools\Samples\DiningPhilosophers\DiningPhilosophers.cpn Report generated: Thu Nov 02 10:42:53 2006

#### **Statistics**

\_\_\_\_\_

**State Space** 

Nodes: 11

Arcs: 30

Secs: 0

**Status: Full** 

Scc Graph

Nodes: 1

Arcs: 0

Secs: 0

### Report (2)

#### **Boundedness Properties**

#### **Best Integer Bounds**

	Oppoi	
Page'Eat 1	2	0
Page'Think 1	5	3
Page'Unused_Chopsticks 1	5	1

#### **Best Upper Multi-set Bounds**

Page'Eat 1  $1 \cdot ph(1) + 1 \cdot ph(2) + 1 \cdot ph(3) + 1 \cdot ph(4) + 1$ 1`ph(5) Page'Think 1  $1 \cdot ph(1) + 1 \cdot ph(2) + 1 \cdot ph(3) + 1 \cdot ph(4) + 1$ 1`ph(5) Page'Unused\_Chopsticks 1

#### **Best Lower Multi-set Bounds**

Page'Eat 1 empty Page'Think 1 empty Page'Unused Chopsticks 1 empty ► Auxiliary ▶ Create

▶ Hierarchy ▶ Monitoring 

# Report (3)

#### **Home Properties**

Home Markings

#### **Liveness Properties**

Dead Markings
None

**Dead Transition Instances None** 

**Live Transition Instances All** 

#### **Fairness Properties**

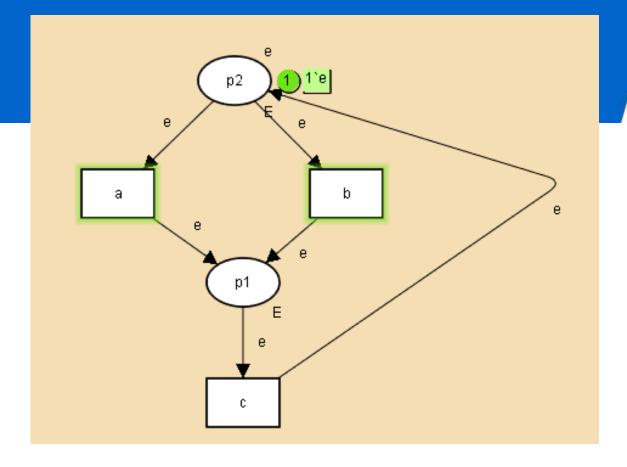
Page'Put\_Down\_Chopsticks 1
Page'Take\_Chopsticks 1

Impartial Impartial

strongest fairness property, i.e., there are infinite firing sequences and in each infinite firing sequence t occurs infinitely often

### Fairness properties

- Are only relevant if there are Infinite Firing Sequences (IFS), otherwise CPN Tools reports: "no infinite occurrence sequences".
- Given a transition t it is often desirable that t appears infinitely often in an IFS.
- Properties reported by CPN Tools
  - t is impartial: t occurs infinitely often in every IFS.
  - t is fair: t occurs infinitely often in every IFS where t is enabled infinitely often.
  - t is just: t occurs infinitely often in every IFS where t is continuously enabled from some point onward
  - No fairness: not just, i.e., there is an IFS where t is continuously enabled from some point onward and does not fire anymore



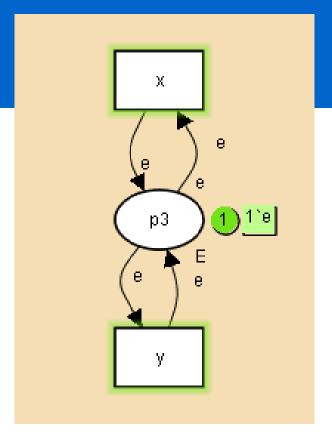
#### **Fairness Properties**

\_\_\_\_\_

main1'a 1 Just

main1'b 1 Just

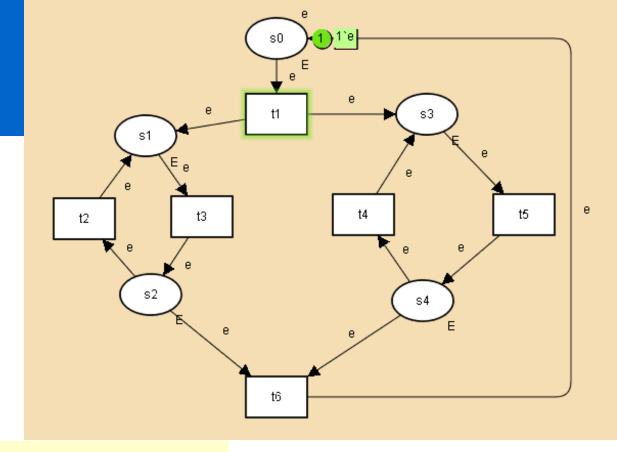
main1'c 1 Impartial



### **Fairness Properties**

.....

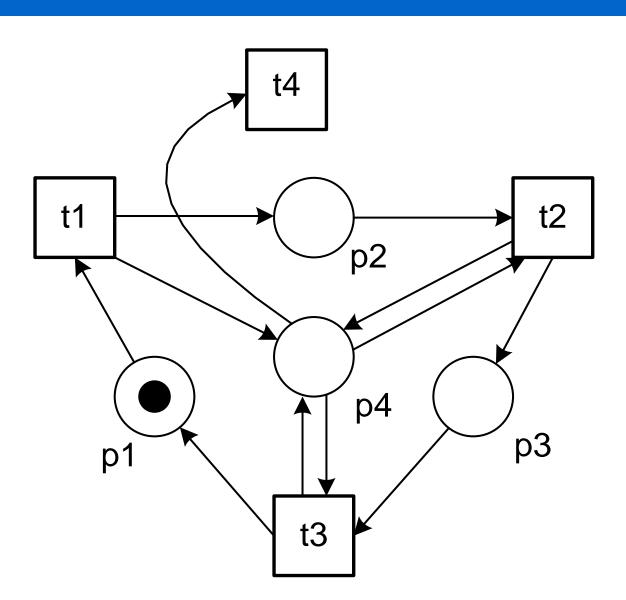
main2'x 1 No Fairness main2'y 1 No Fairness



#### **Fairness Properties**

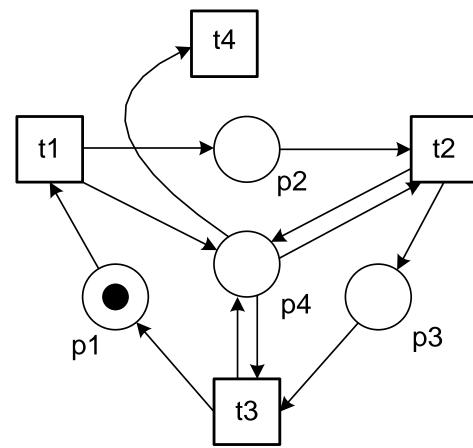
main3't1 1 Fair
main3't2 1 No Fairness
main3't3 1 No Fairness
main3't4 1 No Fairness
main3't5 1 No Fairness
main3't6 1 Just

### **Exercise**



Indicate for each transition whether it is impartial, fair, or just (or satisfies no fairness property)

- t1, t2, and t3 are all impartial because it is not possible to construct an infinite firing sequence where not all of these transitions appear infinitely often. If one stops executing one of these transitions, the system will block after a while.
- t4 has no fairness as it is possible to construct an infinite firing sequence where t4 remains enabled but never fires.



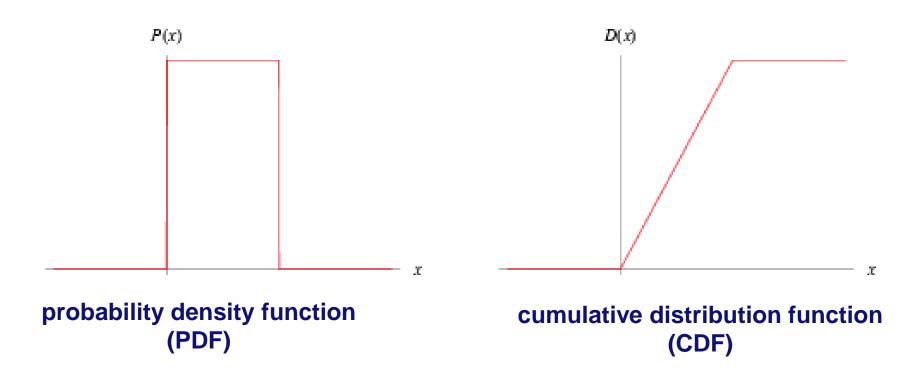
### **Simulation**

- Most widely used analysis technique.
- From a technical point of view just a "walk" in the reachability graph.
- By making many "walks" (in case of transient behavior) or a very "long walk" (in case of steadystate) behavior, it is possible to make reliable statements about properties/ performance indicators.
- Used for validation and performance analysis.
- Cannot be used to prove correctness!

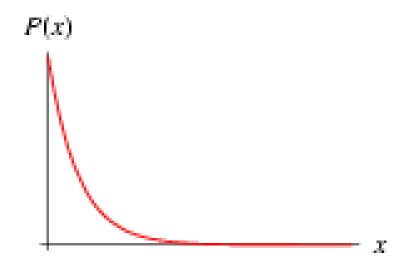
### Stochastic process

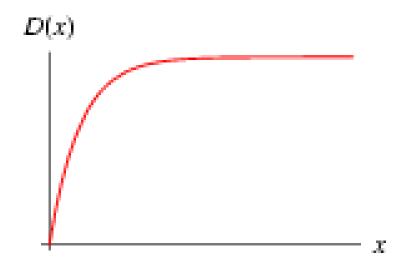
- Simulation of a deterministic system is not very interesting.
- Simulation of an untimed system is not interesting.
- In a timed and non-deterministic system, durations and probabilities are described by some probability distribution.
- In other words, we simulate a stochastic process!
- CPN allows for the use of distributions using some internal random generator.

### **Uniform distribution**

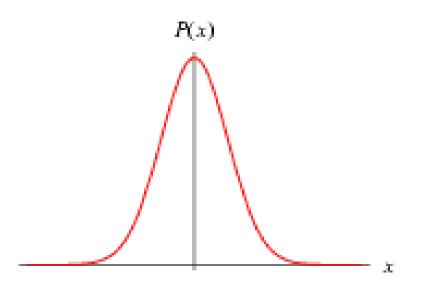


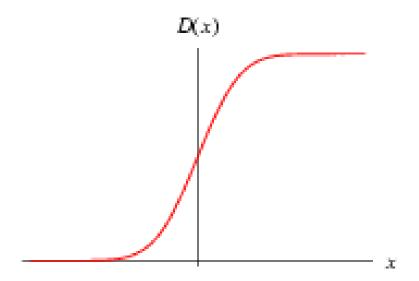
# Negative exponential distribution





### **Normal distribution**





#### **Distributions in CPN Tools**

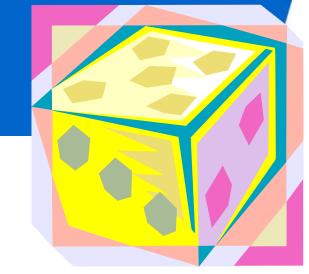
#### There is standard library with stochastic functions:

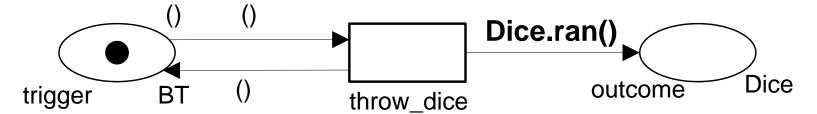
- uniform(a:real, b:real): real
- exponential(r:real): real
- normal(n:real, v:real) : real
- erlang (n:int, r:real) : real
- Etc.

```
A nice additional function is also C.ran() which returns a randomly selected element of finite color set C, e.g., color C = int with 1..5; fun select1to5() = C.ran() returns a number between 1 and 5
```

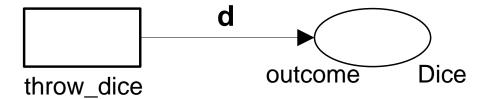
### **Example**

```
color BT = unit;
color Dice = int with 1..6;
var d : Dice;
```

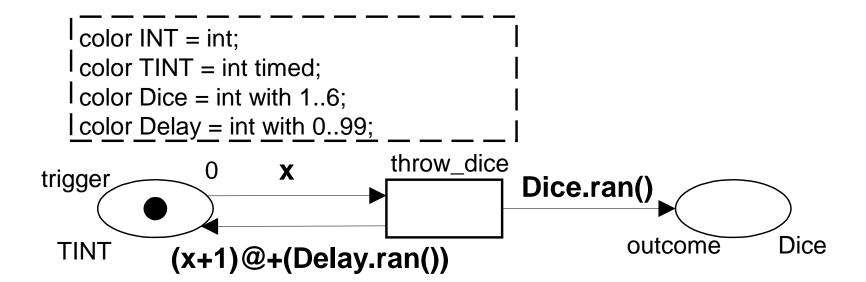




or even simpler ...

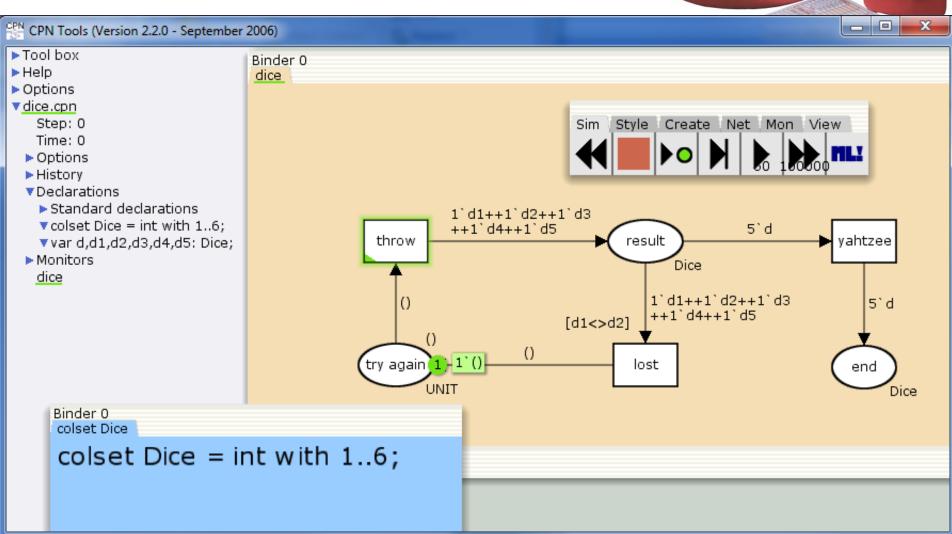


# Example(2)

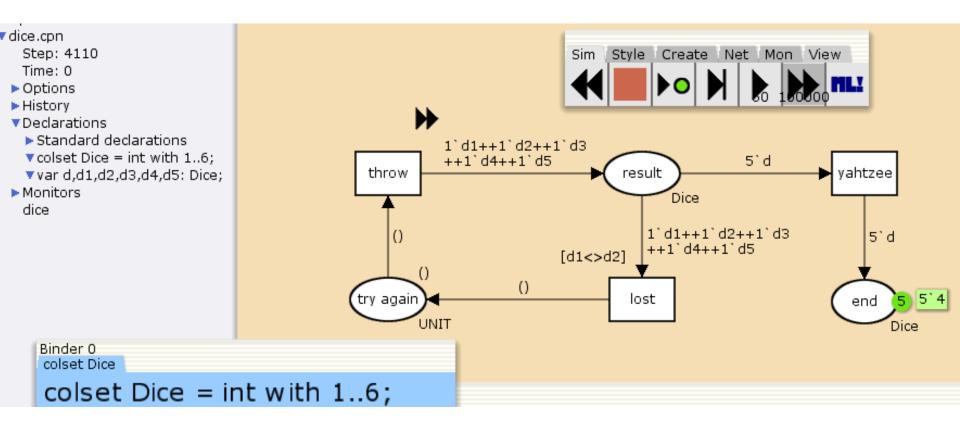


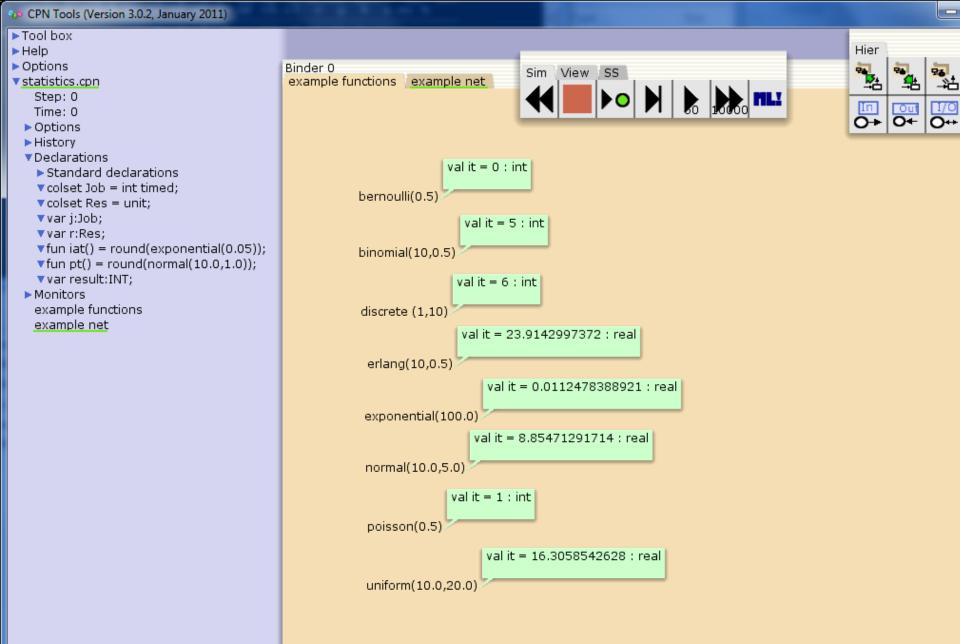
### Yahtzee





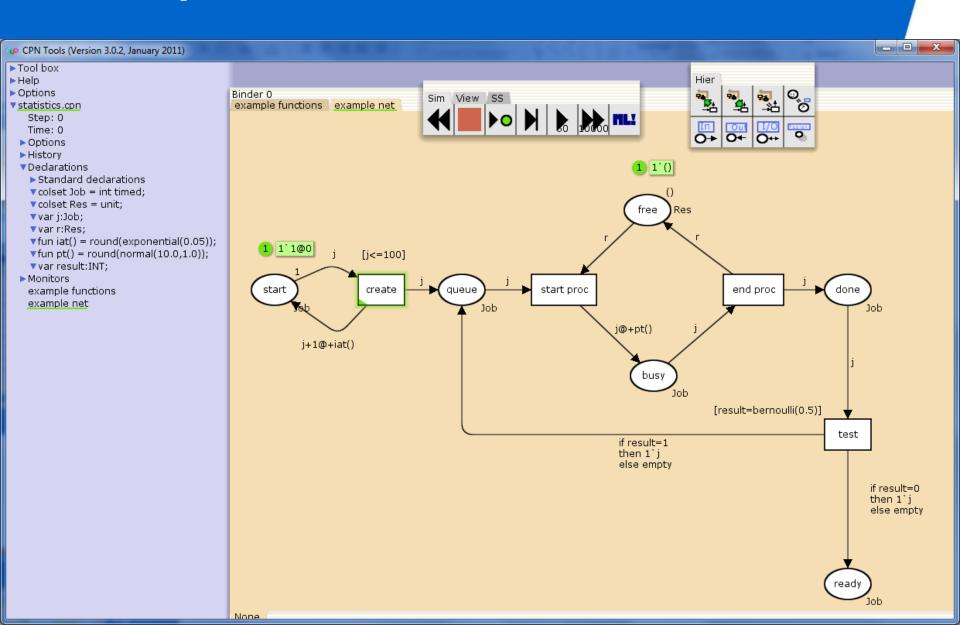
# After 2055 times throwing the dices ... five 4's

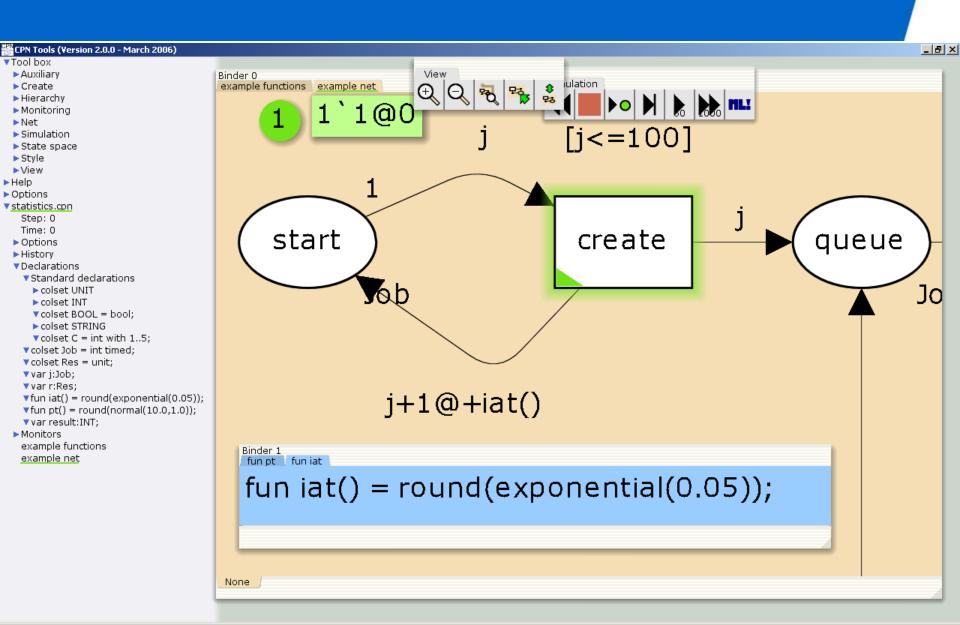


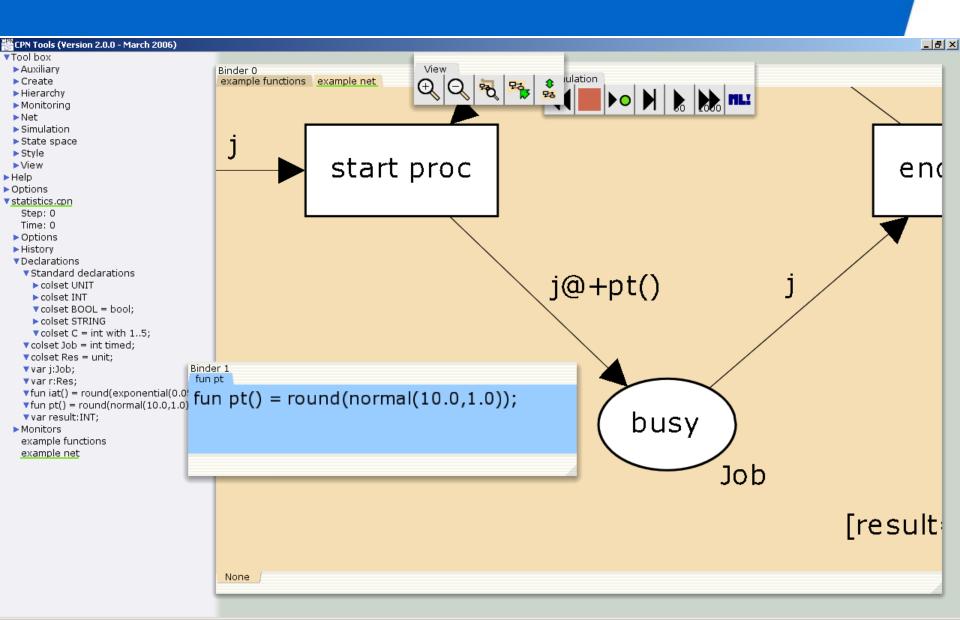


None

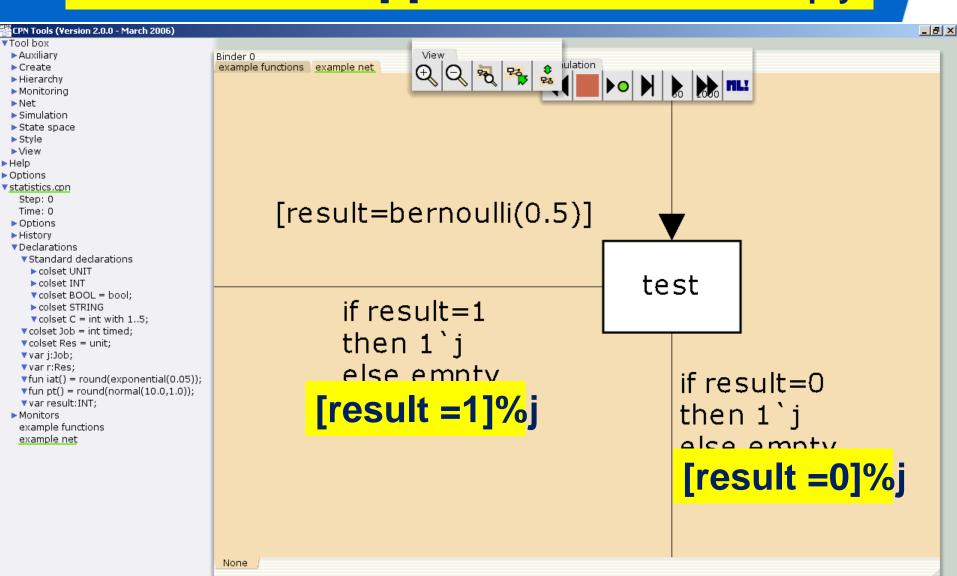
### **Example**



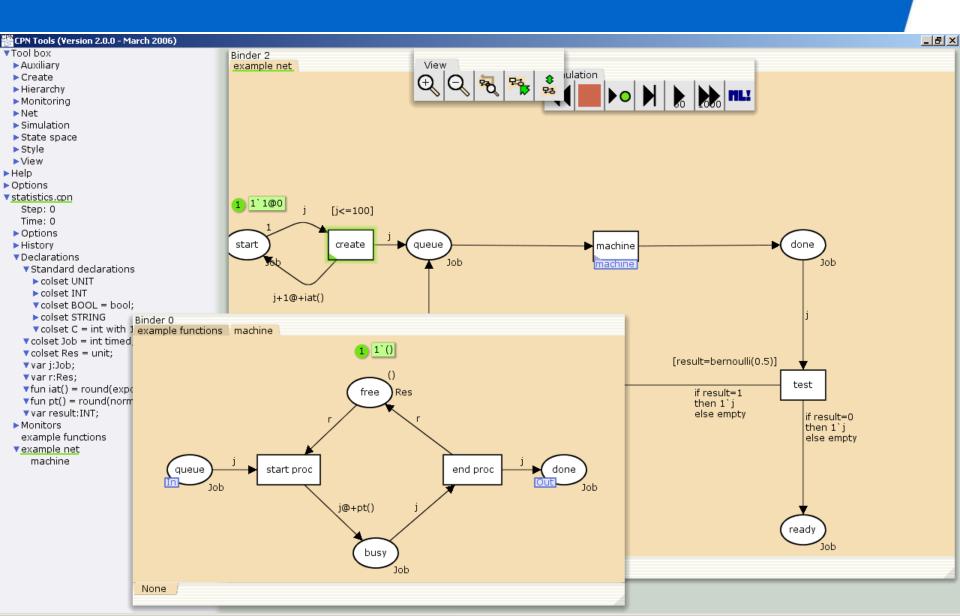




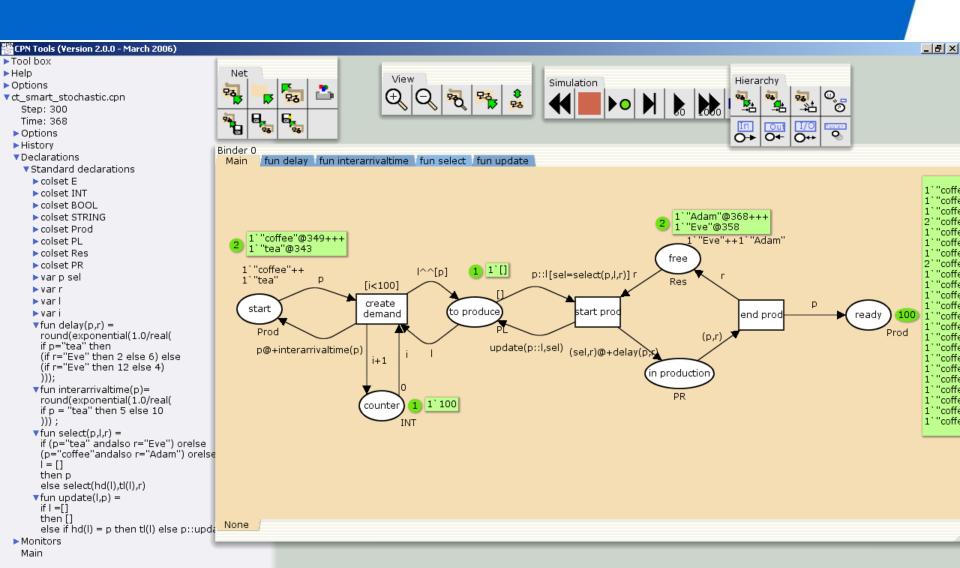
### alternative notation [b]%v = if b then 1`v else empty



# Adding hierarchy



# **Example revisited**

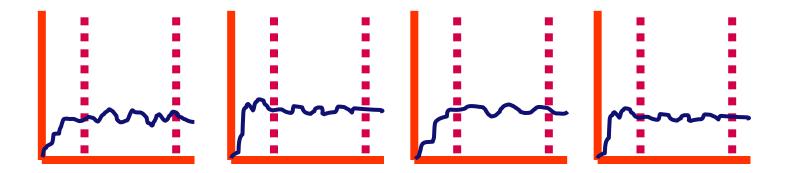


### Subruns and confidence intervals

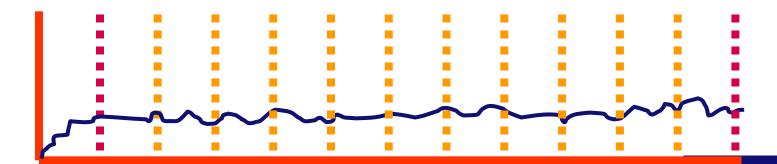
- A single run does not provide information about reliability of results.
- Therefore, multiple runs or one run cut into parts: subruns.
- If the subruns are assumed to be mutually independent, one can calculate a confidence interval, e.g., the flow time is with 95% confidence within the interval 5.5+/-0.5 (i.e. [5,6]).

# Two possible settings

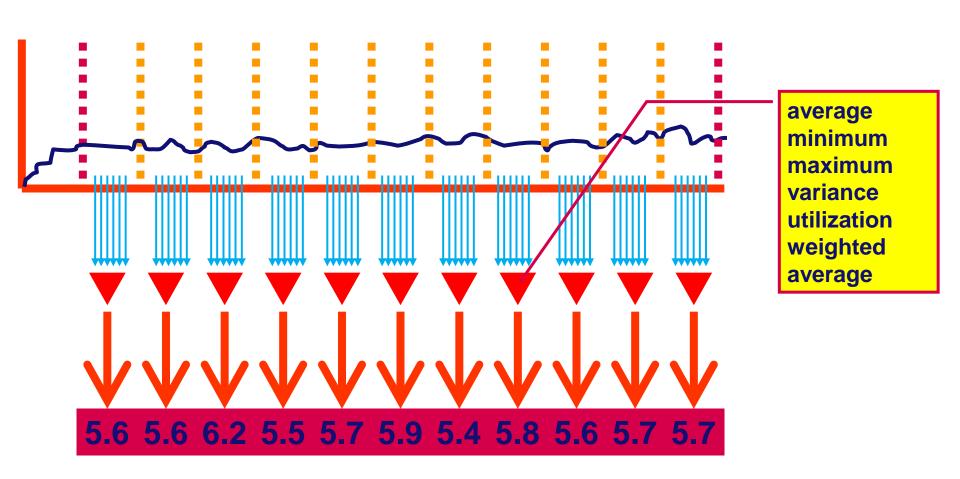
Steady-state analysis (I)



Steady-state analysis (II)



# More on calculating confidence intervals

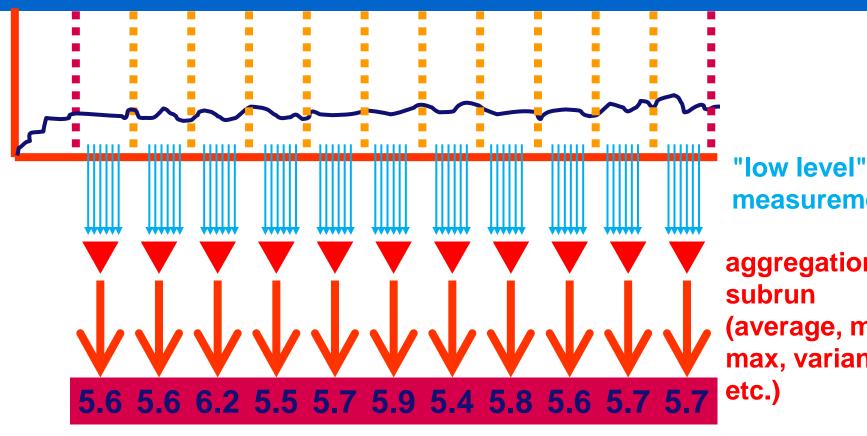




### is not the same as

4.6 6.6 3.2 8.5 1.7 9.9 4.4 6.8 4.6 6.7 5.7

although the average over the subrun results is the same (5.7)

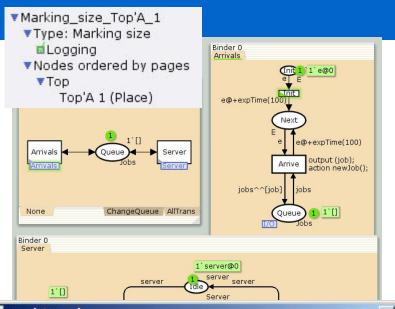


measurements

aggregation per (average, min, max, variance,

subruns = 11average = 5.7standard deviation = 0.21 confidence = 0.9confidence interval = [5.7-0.117,5.7+0.117] = [5.58,5.82]

### **Using monitors in CPN Tools**



CPN Tools Simulation Performance Report Net: C:\nets\QueueSystem\QueueSystem.cpn

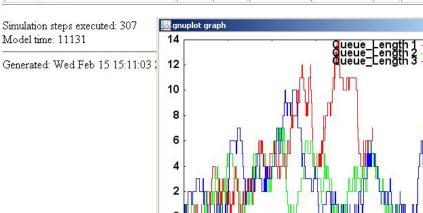
Note that these statistics have been calculated for data that is not necessarily independent or identically distributed.

Timed statistics							
Name	Count	Avrg	Min	Max	Time Interval		
Marking_size_Server'Busy_1	201	0.828407	0	1	11131		
Queue_Length	209	1.992993	0	9	11131		
Server_Utilization	118	0.828407	0	1	11131		

Untimed statistics							
Name	Count	Sum	Avrg	StD	Min	Max	
Count_trans_occur_Arrivals'Arrive_1	107	107	1.000000	0.000000	1	1	
Processed_A_Jobs	46	46	1.000000	0.000000	1	1	
Queue_Delay	100	19933	199.330000	252.527148	0	1255	

\_ O X

10000



6294.87. -0.686893

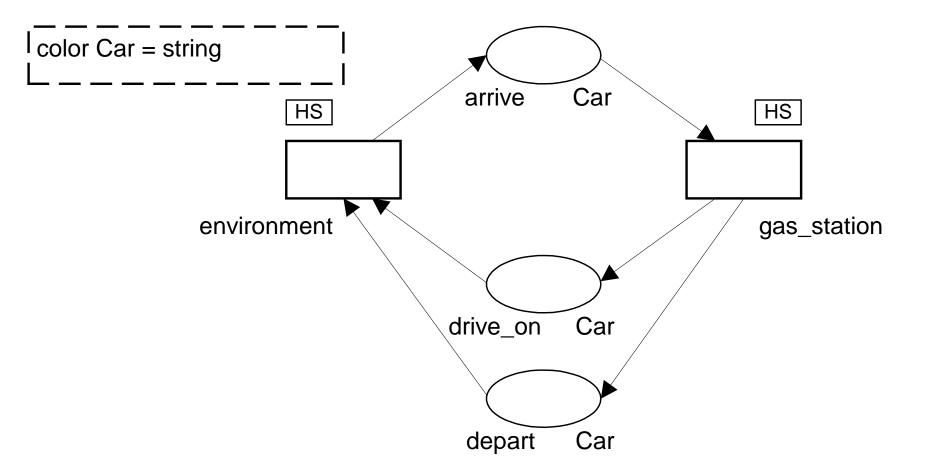
6000

### Example of a simulation model



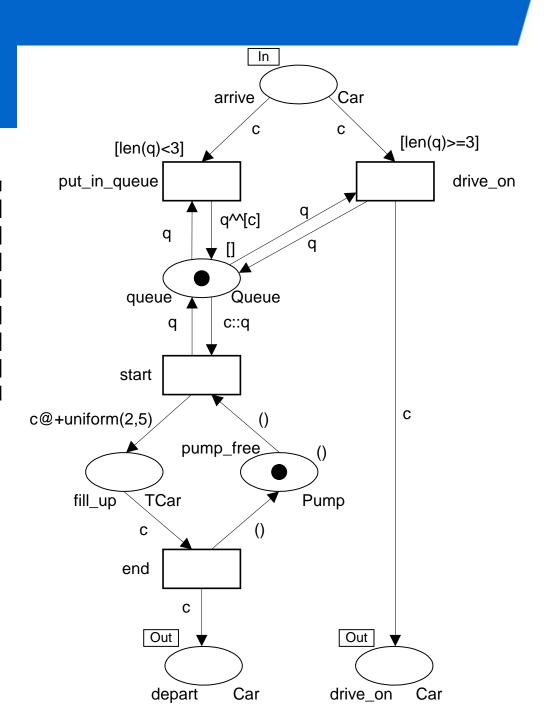
- Gas station with one pump and space for 4 cars (3 waiting and 1 being served).
- Service time: uniform distribution between 2 and 5 minutes.
- Poisson arrival process with mean time between arrivals of 4 minutes.
- If there are more than 3 cars waiting, the "sale" is lost.
- Questions: flow time, waiting time, utilization, lost sales, etc.

# Top-level page: main



# Subpage gas\_station

```
color Car = string;
color Pump = unit;
color TCar = Car timed;
color Queue = list Car;
var c:Car;
var q:Queue;
fun len(q:Queue) = if q=[] then 0
else 1+len(tl(q));
```



### Interesting performance indicators:

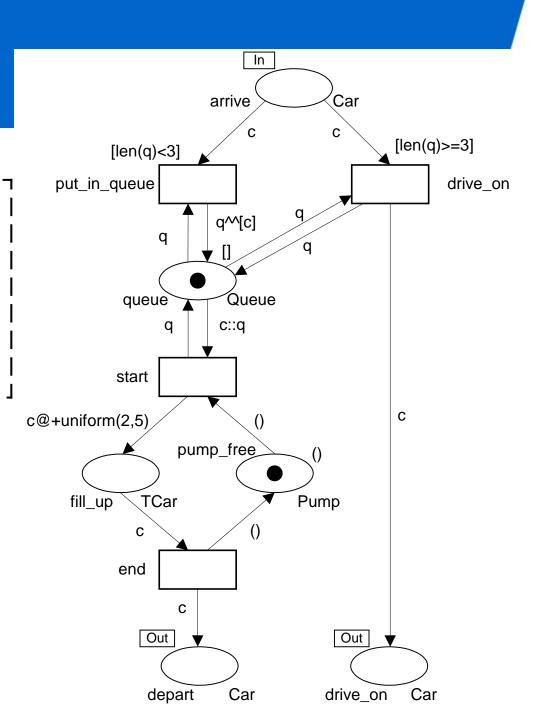
- Calculation of flow time (average, variance, maximum, minimum, service level, etc.).
- Calculation of waiting times (average, variance, maximum, minimum, service level, etc.).
- Calculation of lost sales (average).
- Probability of no space left.
- Probability of no cars waiting.

#### **Alternatives**

```
color Car = string;
color Pump = unit;
color TCar = Car timed;
color Queue = list Car;
var c:Car;
var q:Queue;
fun len(q:Queue) = if q=[] then 0
else 1+len(tl(q));
```

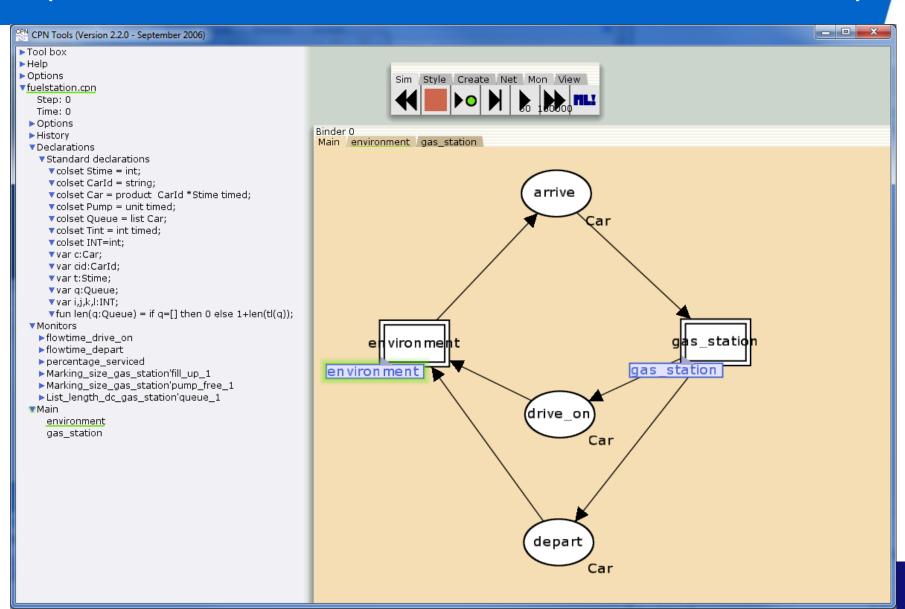
# Model the following alternatives:

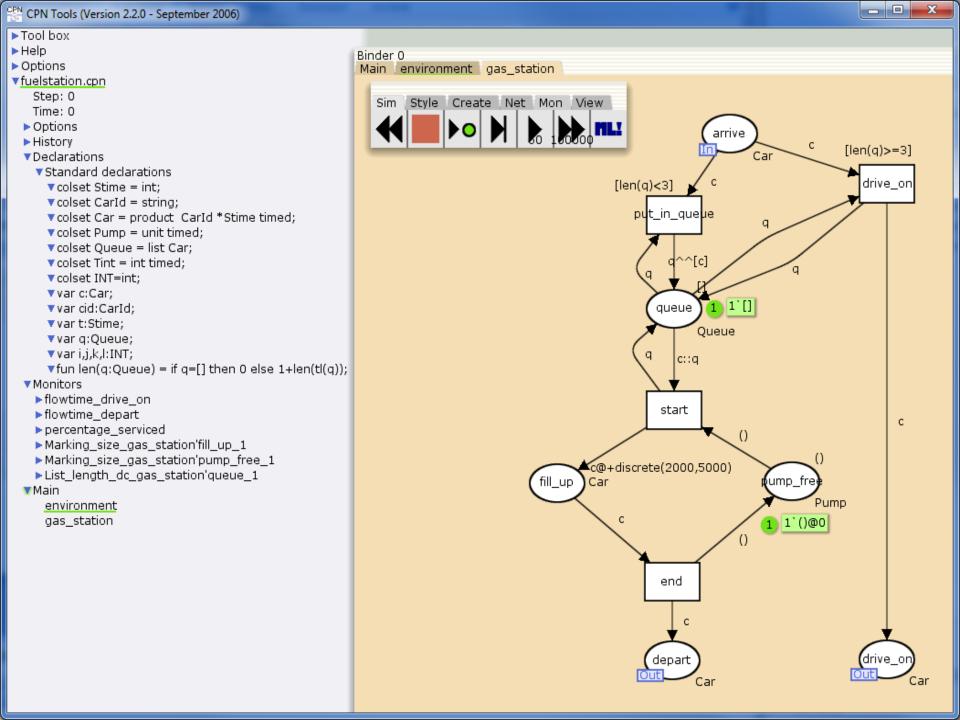
- 6 waiting spaces
- 2 pumps
- 1 faster pump

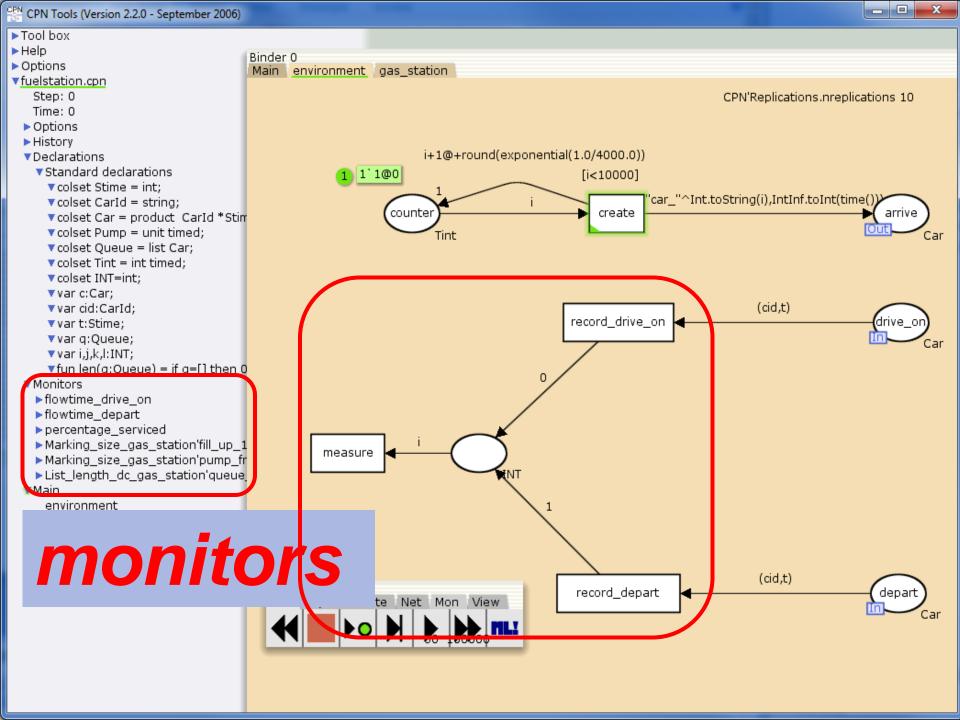


### **Experiments**

(note time dimension \* 1000; not needed in CPN Tools Version 3)







LL

DC

Coun

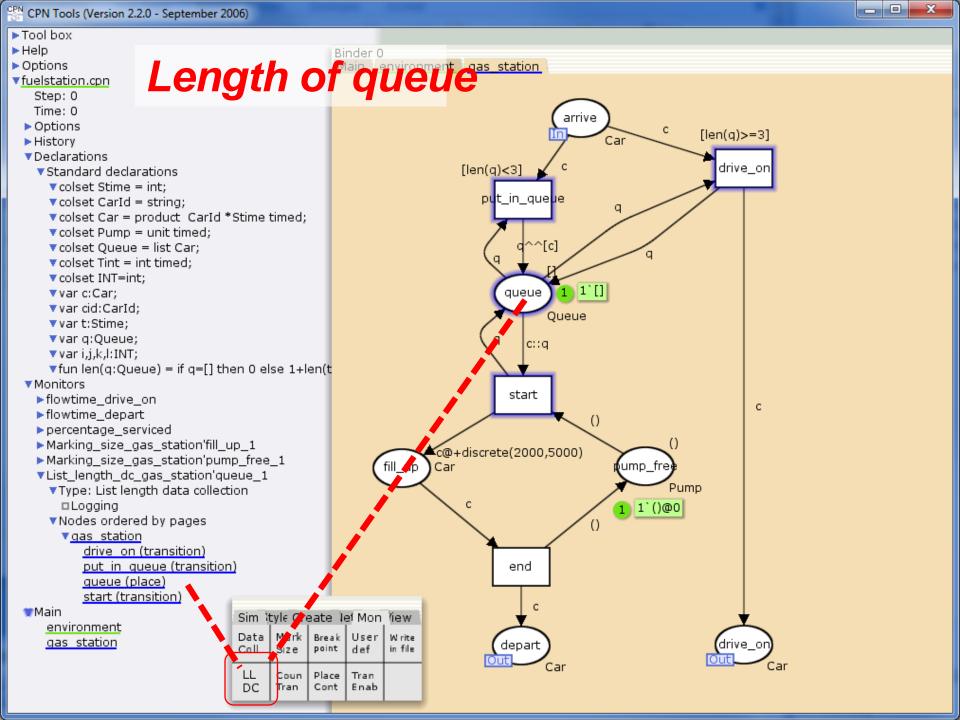
Tran

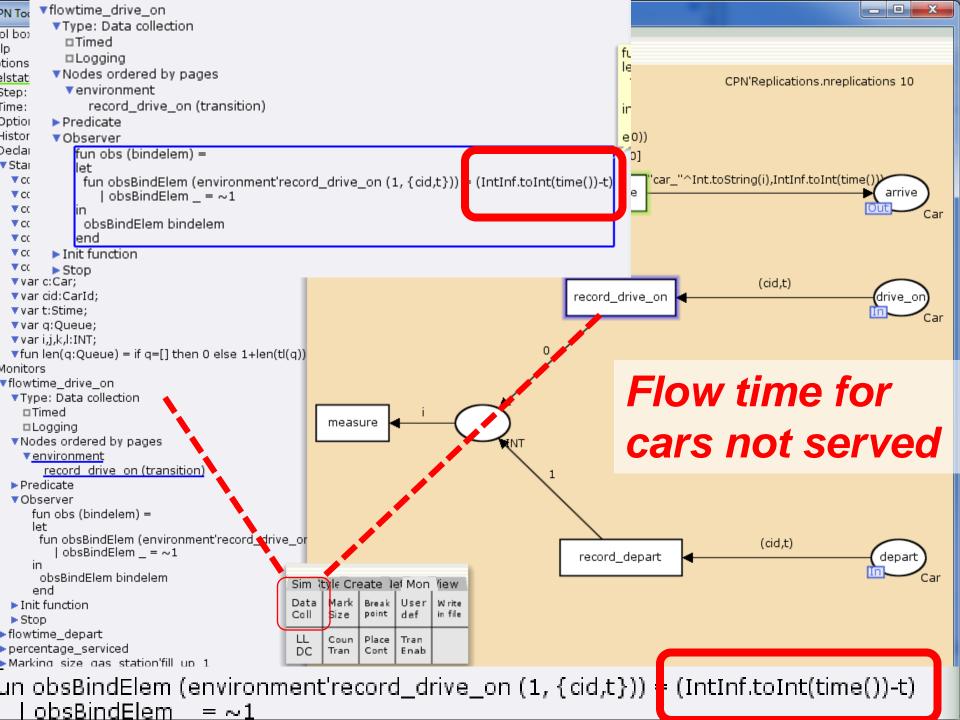
Place

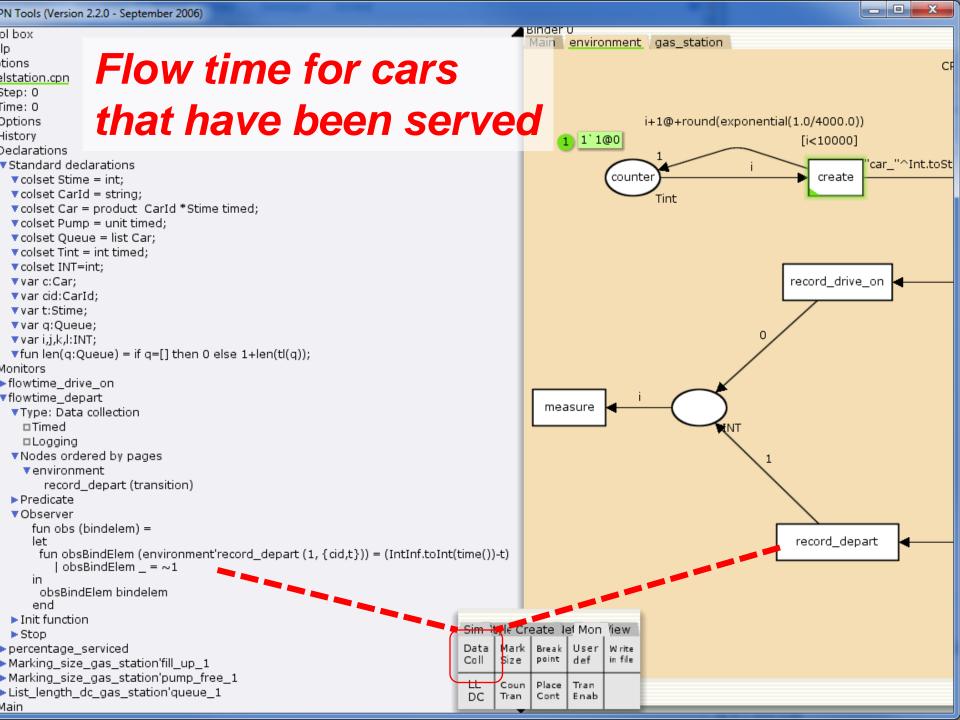
Cont

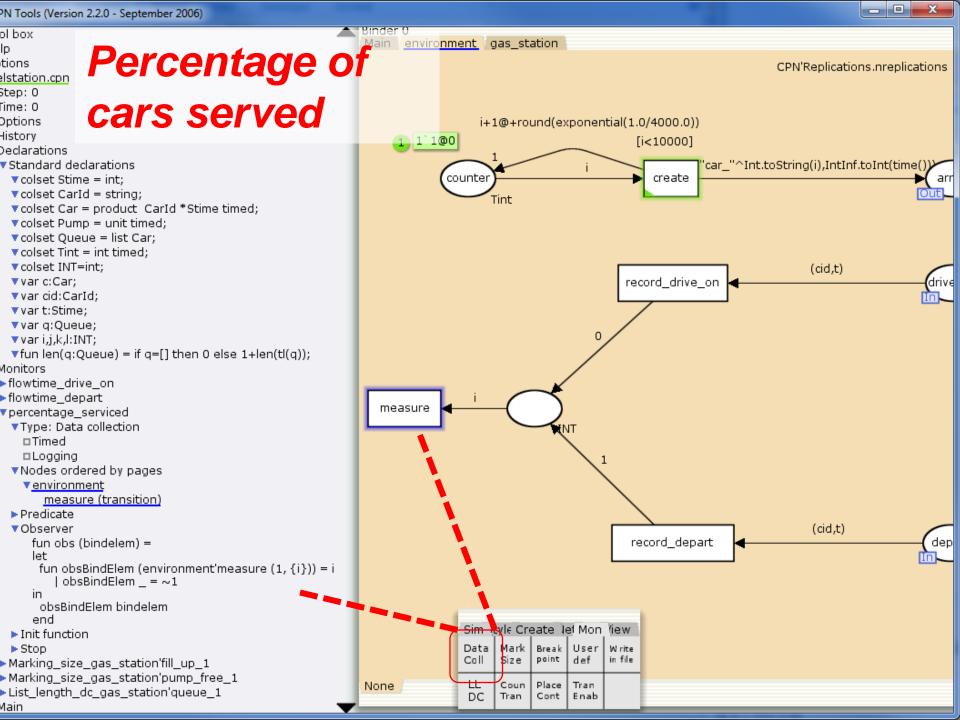
Tran

Enab



















CPN Tools Simulation Pe... ×









CPN Tools Simulation Performance Report

Net: D:\courses\BIS-2010\CPN\newsimulation\fuelstation.cpn

Note that these statistics have been calculated for data that is not necessarily independent or identically distributed.

Timed statistics						
Name		Avrg	Min	Max		
List_length_dc_gas_station'queue_1	19130	0.888529	0	3		
Marking_size_gas_station'fill_up_1	18258	0.799214	0	1		
Marking_size_gas_station'pump_free_1	18258	0.200786	0	1		

Untimed statistics								
Name	Count	Sum	Avrg		Max			
flowtime_depart	9128	67178542	7359.612401	2005	17997			
flowtime_drive_on	872	0	0.000000	0	0			
percentage_serviced	10000	9128	0.912800	0	1			

**Average** flow is time 7.359

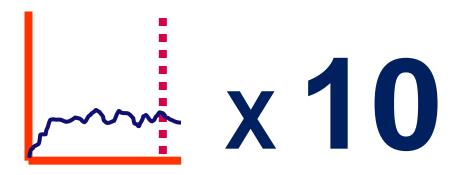
Simulation steps executed: 58256

Model time: 39803766

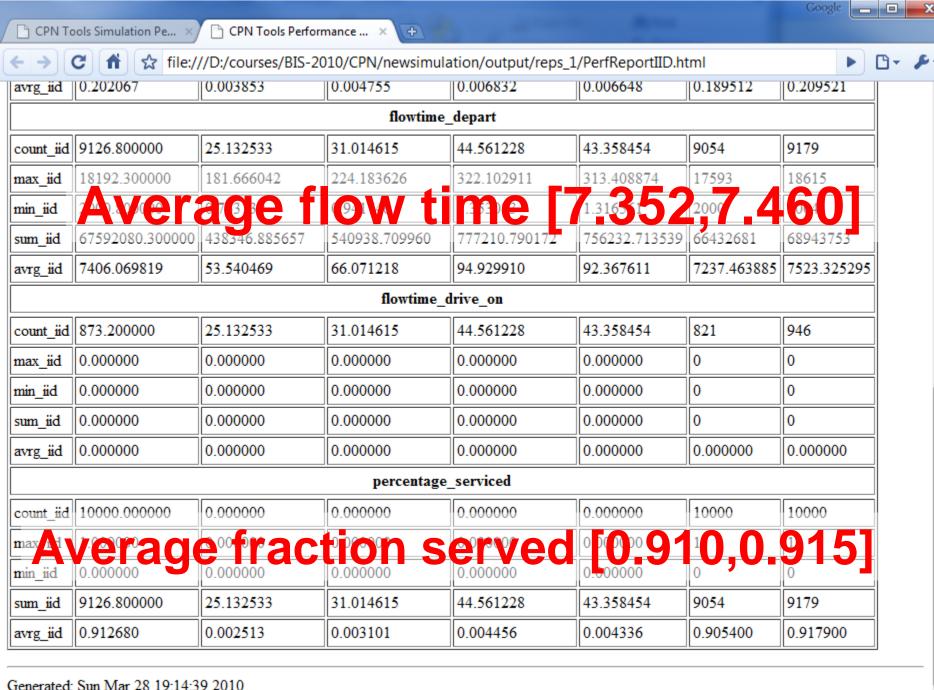
Just one run.

Generated: Sun Mar 28 19:04:26 2010

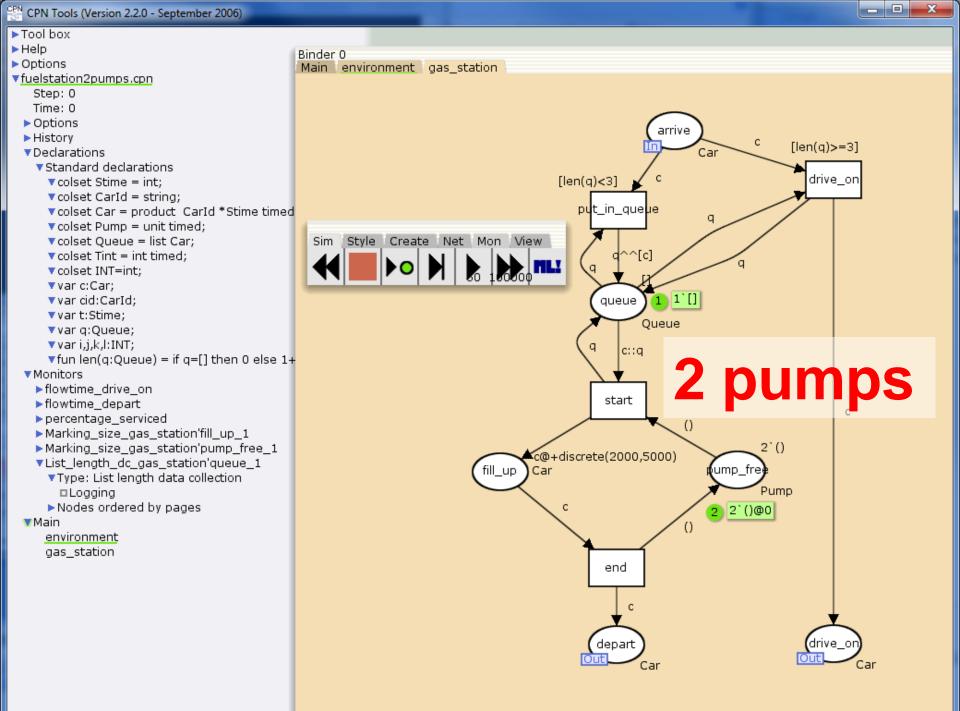
### **Subruns in CPN Tools**



# **CPN'Replications.nreplications 10**



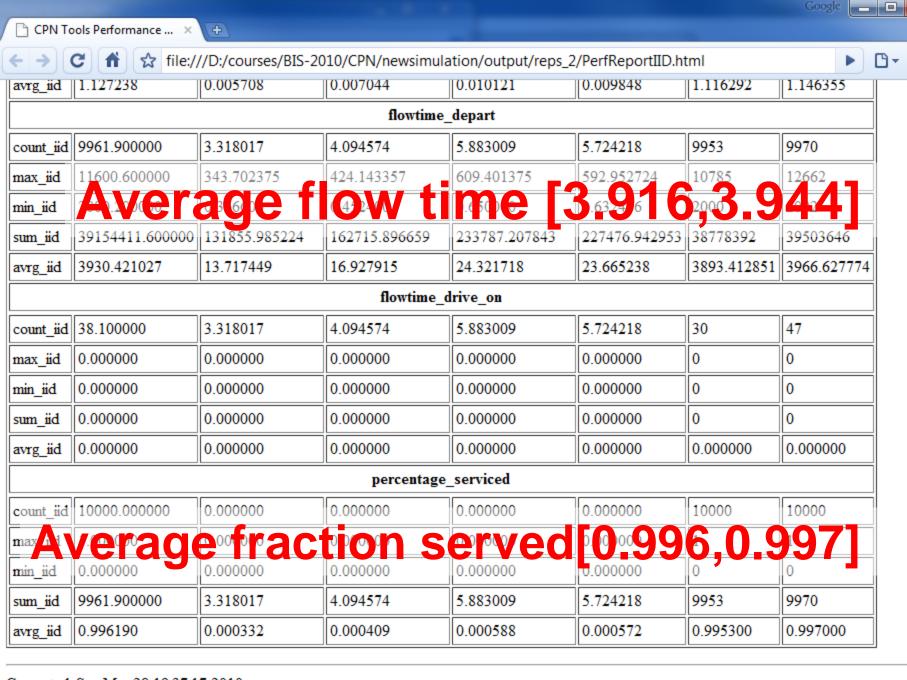
	Average flow time	Average fraction served
Base case	[7.352,7.460]	[0.910,0.915]



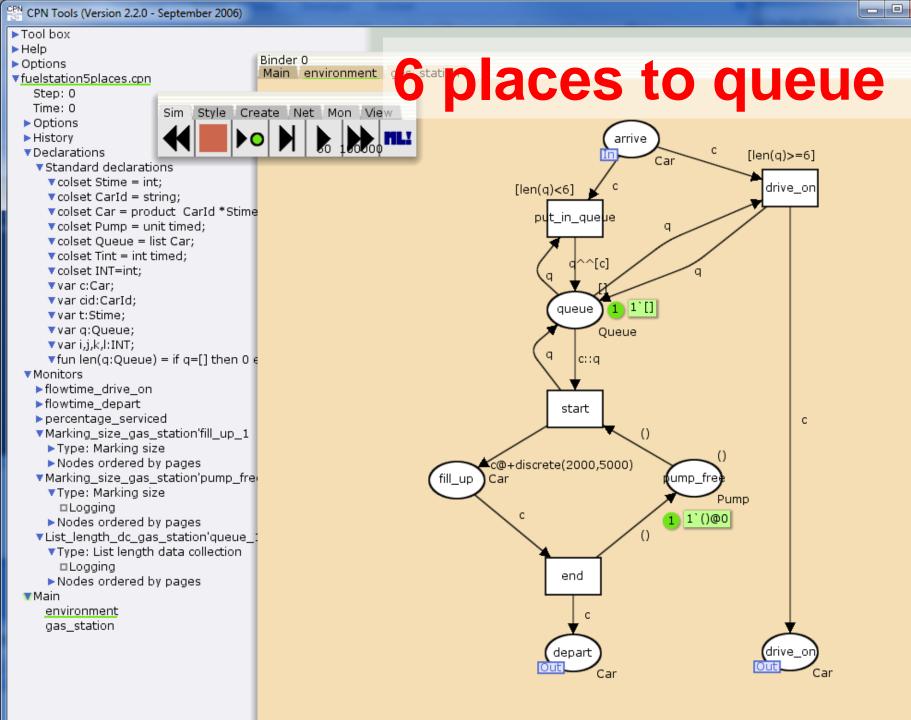
Net: D:\courses\BIS-2010\CPN\newsimulation\fuelstation2pumps.cpn

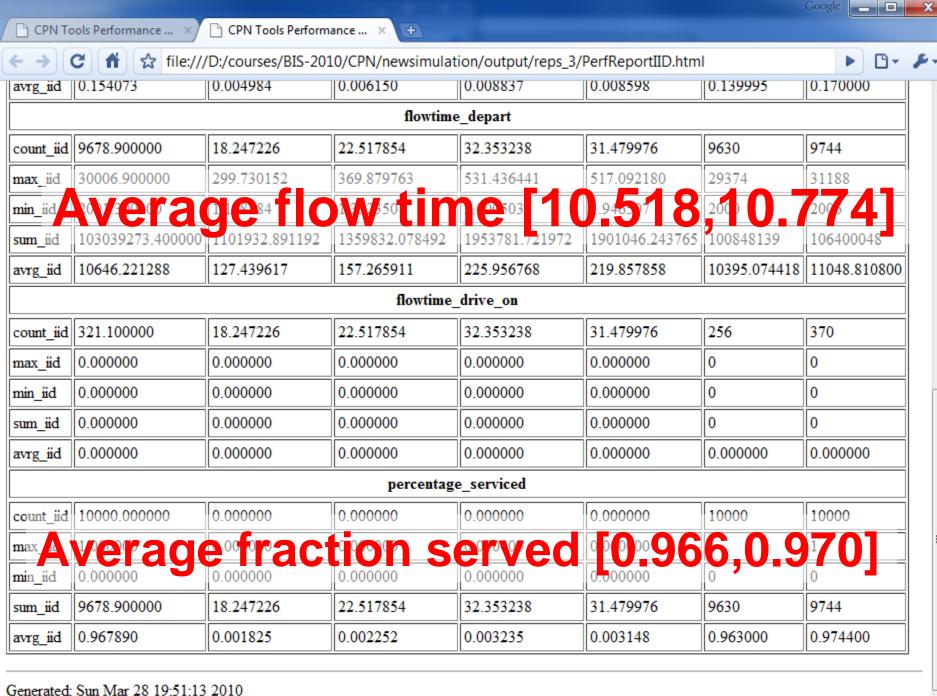
Number of replications: 10

			Statis	tics			
Name	Avrg	90% Half Length	95% Half Length	99% Half Length	StD	Min	Max
		]	List_length_dc_gas	_station'queue_1			
count_iid	19963.900000	3.318017	4.094574	5.883009	5.724218	19955	19972
max_A	3/00rac	0.000000	2000000	enath	0.00000	105	0.1
min_iid	0.00000	0.000000	0.000000	0.00000	0.000 1000	0	
avrg_iid	0.107718	0.002875	0.003548	0.005098	0.004960	0.100403	0.116024
Marking_size_gas_station'fill_up_1							
count_iid	19925.800000	6.636034	8.189148	11.766017	11.448435	19908	19942
n A_iid	aradi	eº# pl	ımps	0.02000	<del>^</del> .00 0 00.	367	A A
min_iid	0.000000	0.000000	0.000000	0.000000	0.00 000	0	<b>V-</b>
avrg_iid	0.872762	0.005708	0.007044	0.010121	0.009848	0.853645	0.883708
Marking_size_gas_station'pump_free_1							
count_iid	19925.800000	6.636034	8.189148	11.766017	11.448435	19908	19942
max 1	2,000000	0.000000	0.000000	0.000000	0.00000	22	2
min_iid	V. इ. वर्	0.000	0.90000	Soutree	0.0 0000	<b>44</b> ,	0
avrg_iid	1.127238	0.005708	0.007044	0.010121	0.009848	1.116292	1.146355

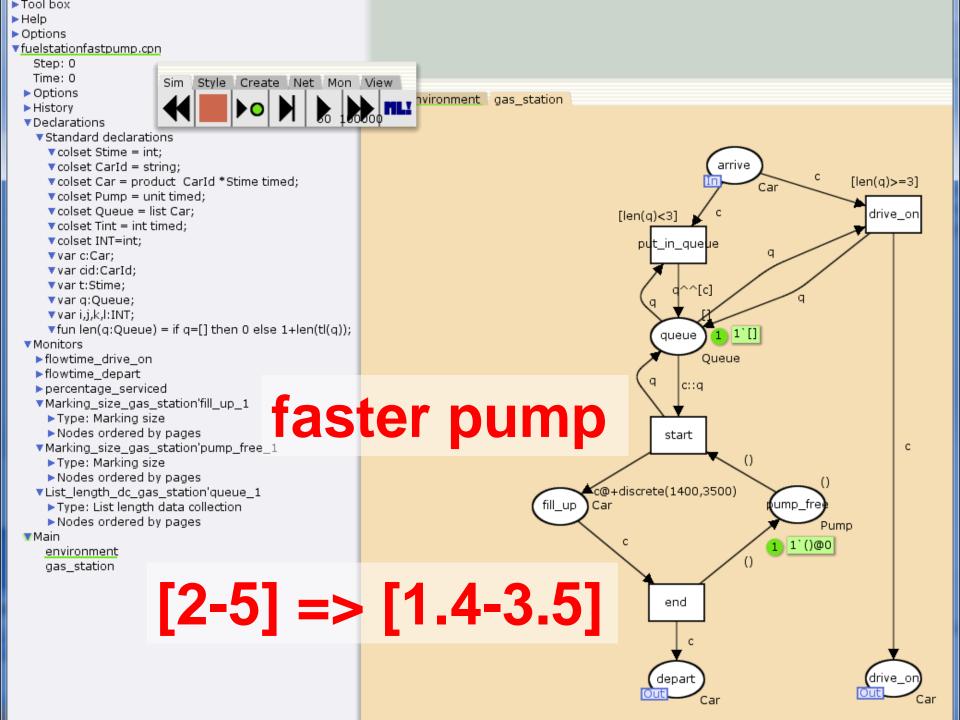


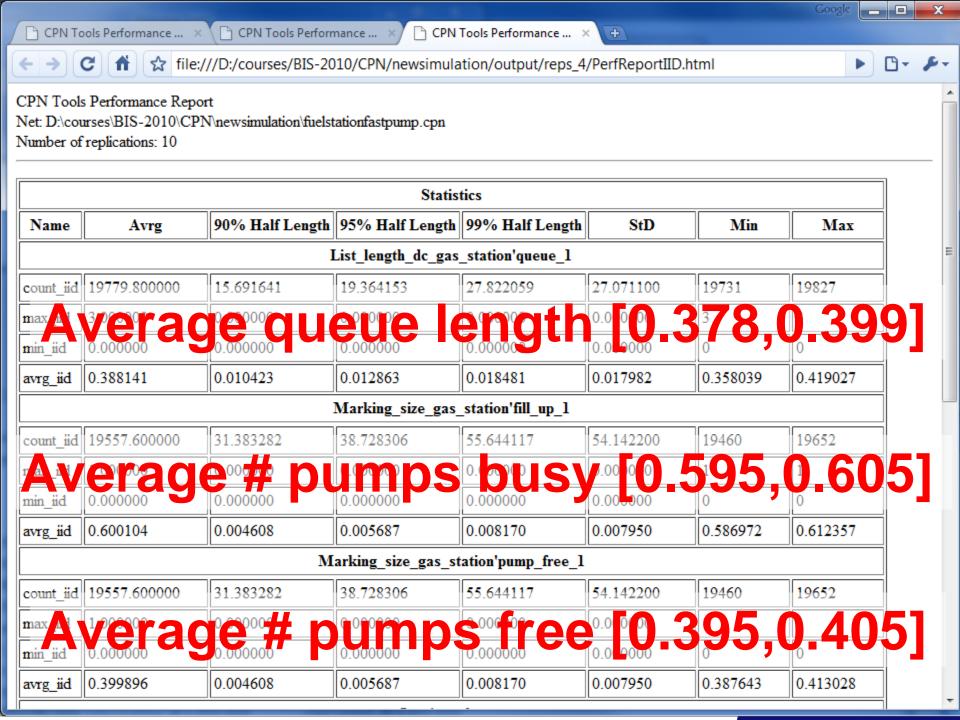
	Average flow time	Average fraction served
Base case	[7.352,7.460]	[0.910,0.915]
Two pumps	[3.916,3.944]	[0.996,0.997]

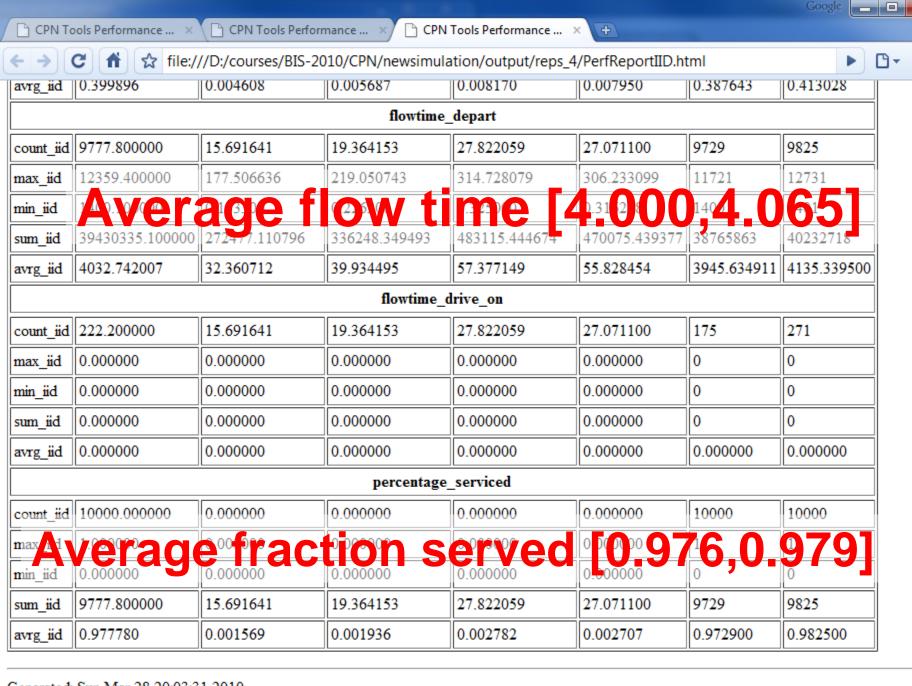




	Average flow time	Average fraction served
Base case	[7.352,7.460]	[0.910,0.915]
Two pumps	[3.916,3.944]	[0.996,0.997]
Six places	[10.518,10.774]	[0.966,0.970]







x

Generated: Sun Mar 28 20:03:31 2010

	Average flow time	Average fraction served
Base case	[7.352,7.460]	[0.910,0.915]
Two pumps	[3.916,3.944]	[0.996,0.997]
Six places	[10.518,10.774]	[0.966,0.970]
Faster pump	[4.000,4.065]	[0.976,0.979]

#### Insights obtained from simulation

- Adding a pump significantly reduces the flow time (from approx. 7.4 to approx. 3.9 minutes) and reduces the percentage not served (from approx. 9% to approx. 1%).
- Adding more waiting places significantly increases the flow time (from approx. 7.4 to approx. 10.6 minutes) but reduces the percentage not served (approx. 9% to approx. 3%).
- Installing a faster pump significantly reduces the flow time (from approx. 7.4 to approx. 4.0 minutes) and reduces the percentage not served (from approx. 9% to approx. 3%).

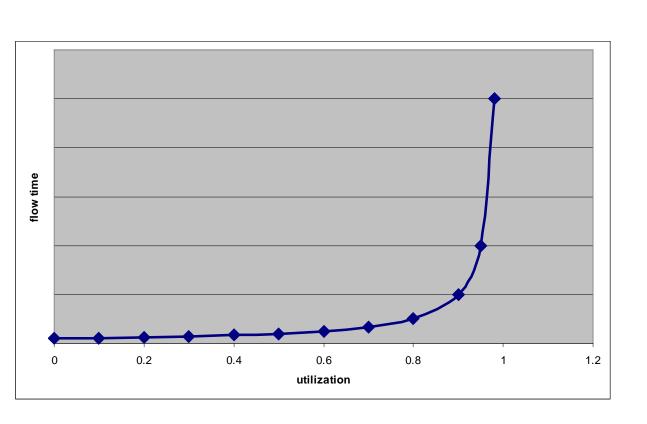
# **Analytical models versus Simulation** models



#### Example: M/M/1 queue

- arrival rate λ (average interarrival time = 1/λ)
- service rate μ (average interarrival time = 1/μ)
- utilization  $\rho = \lambda / \mu$
- average nof cases in system  $L = \rho/(1 \rho)$
- average flow time S = 1/(μ-λ)
- Example:
  - $\lambda = 1/100$  and  $\mu = 1/50$
  - $\rho = 0.5$
  - L = 1
  - S = 100

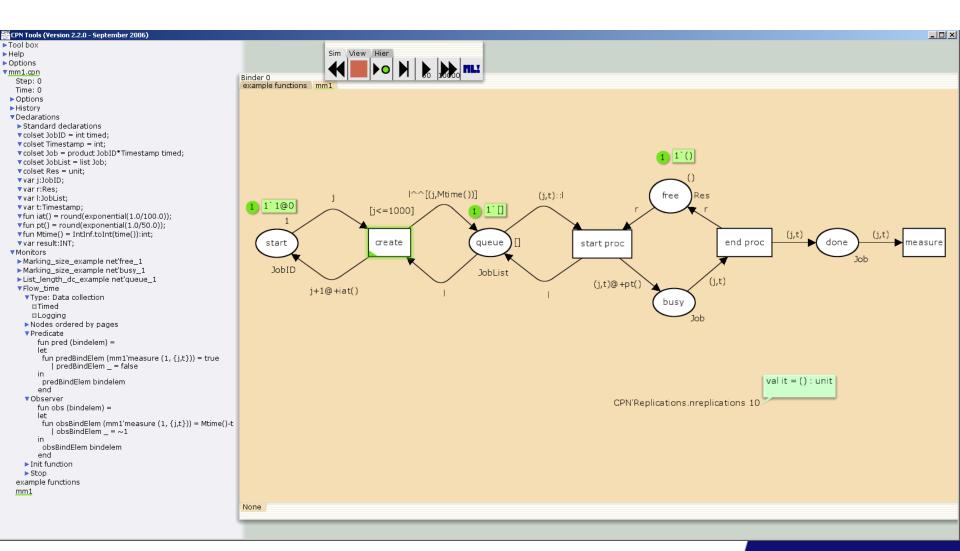
## M/M/1 queue



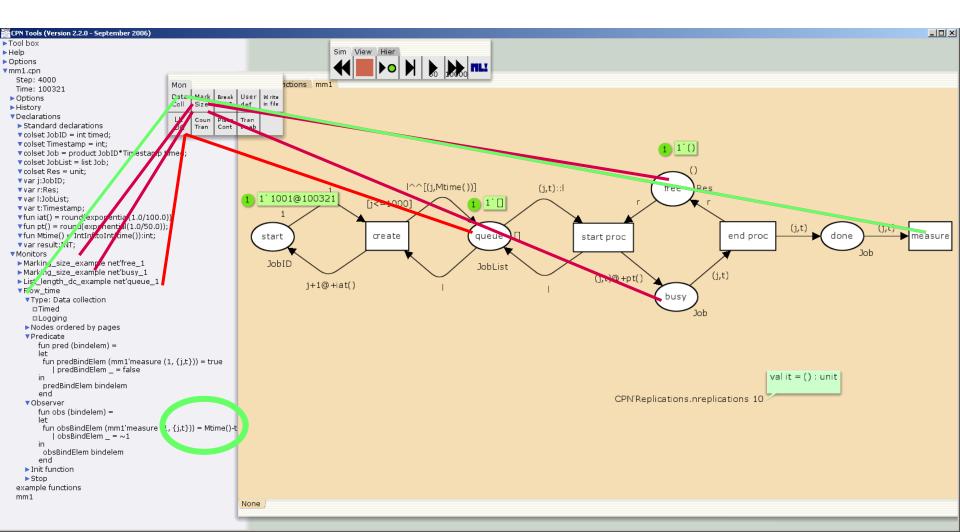
•
$$\lambda = 1/100$$
• $\mu = 1/80$ 
• $\rho = 0.8$ 
• $L = 4$ 
• $S = 400$ 

•
$$\lambda = 1/100$$
• $\mu = 1/99$ 
• $\rho = 0.99$ 
• $L = 99$ 
• $S = 9900$ 

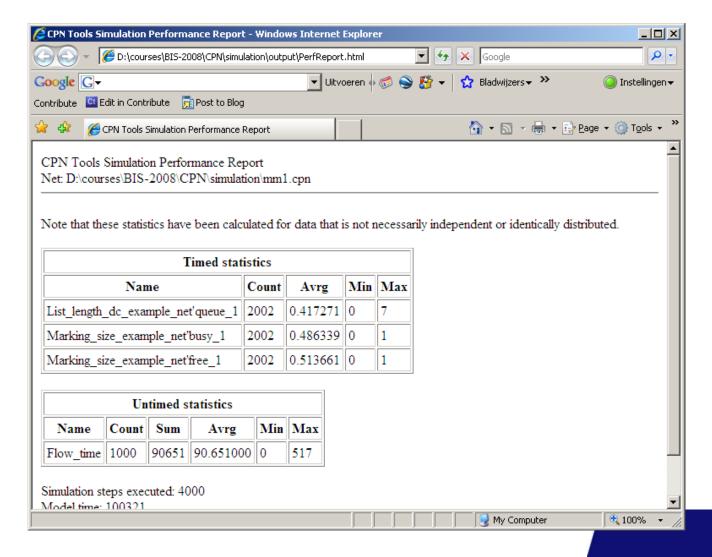
#### **CPN** model with monitors

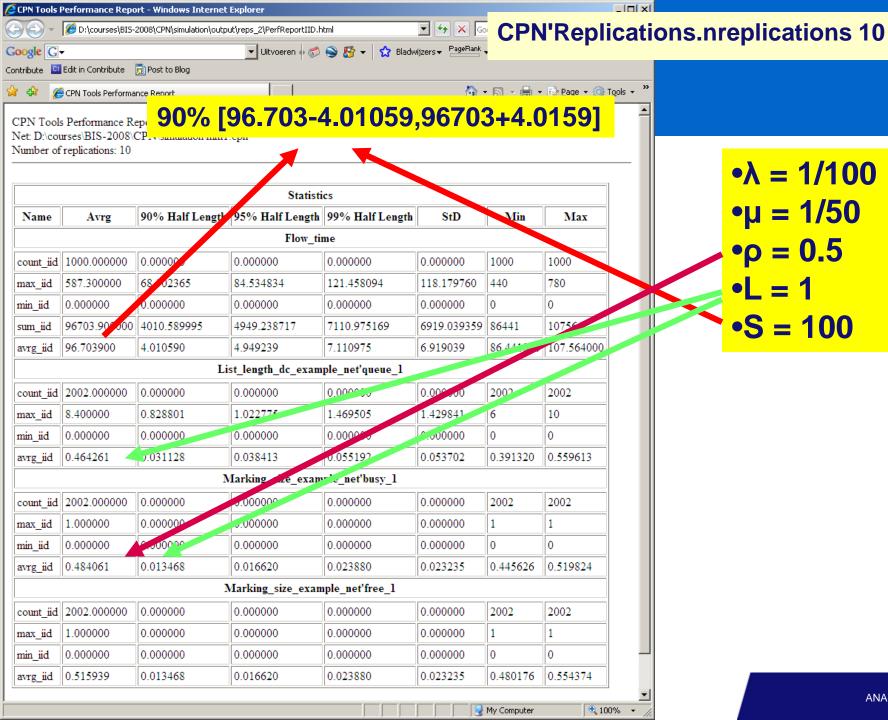


# **Creating monitors**

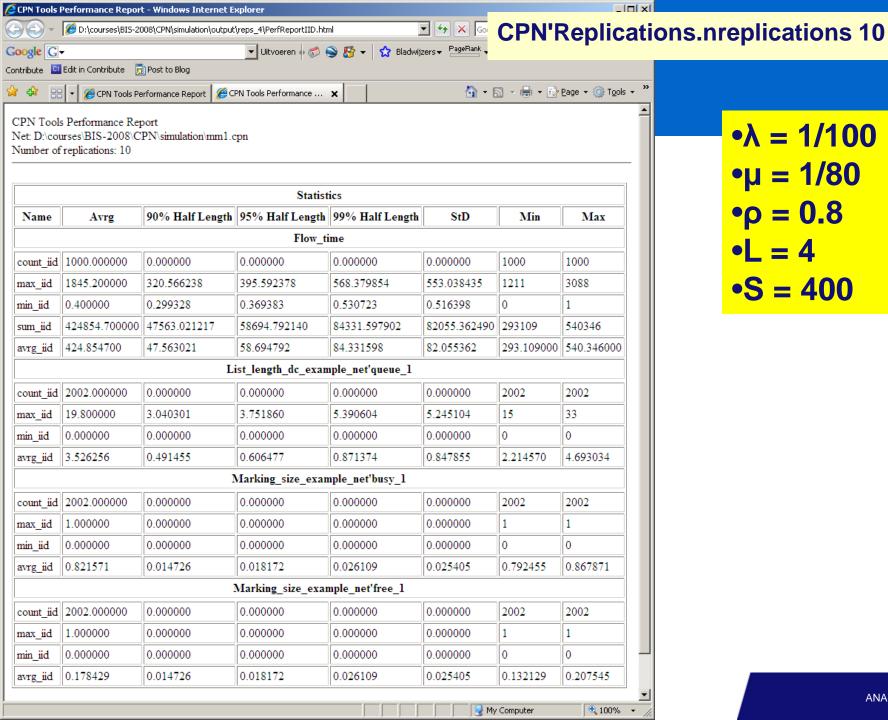


#### Single run





 $\bullet \mu = 1/50$ = 0.5•S = 100

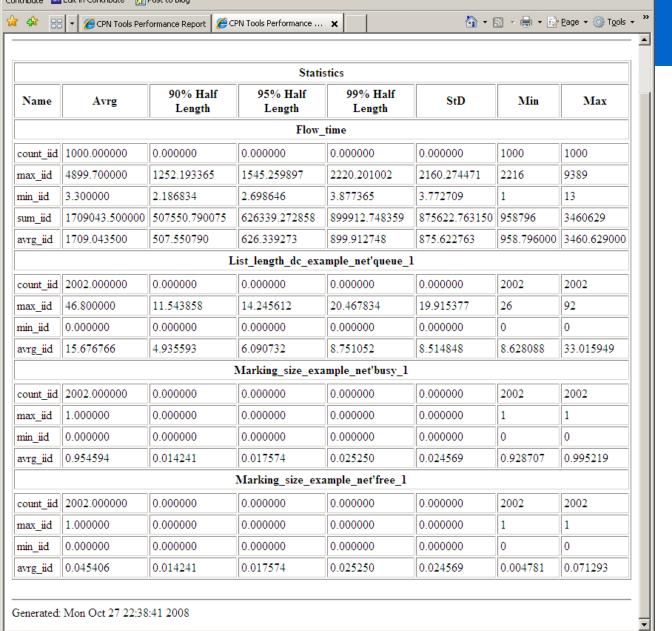


 $•\mu = 1/80$ 8.0 = 0.8•S = 400



My Computer

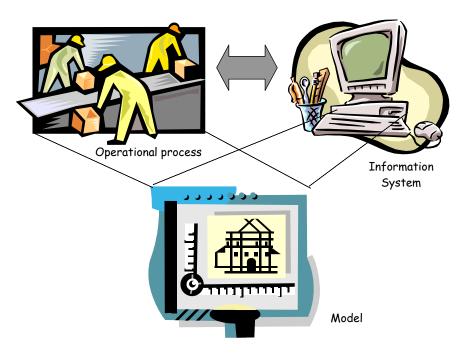
**100%** 



•λ = 1/100 •μ = 1/99 •ρ = 0.99 •L = 99 •S = 9900

Note deviations. Why?

#### **Conclusion analysis**



- Analysis is typically modeldriven to allow e.g. what-if questions.
- Models of both operational processes and/or the information systems can be analyzed.
- Types of analysis:
  - validation (interactive simulation/gaming)
  - verification (state-space analysis, place and transition invariants, siphons, traps, etc.)
  - performance analysis (simulation)