

Synthesis of Optimal Strategies Using HYTECH

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Games in Design and Verification

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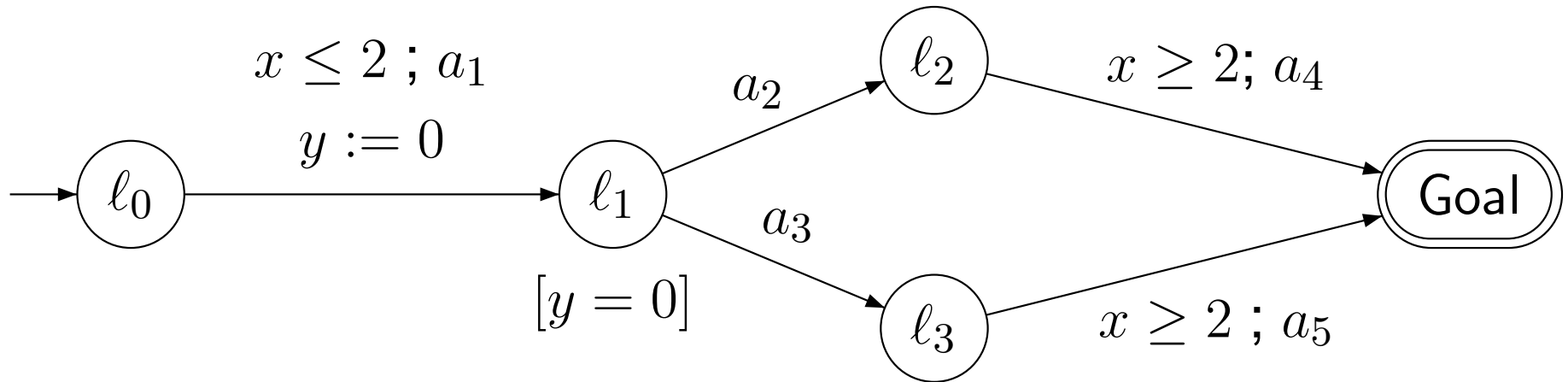
<http://www.lsv.ens-cachan.fr/aci-cortos/ptga>

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2. Priced Timed Game Automata
3. From Optimal Control to Control
 - Computing The Optimal Cost
 - Computing Optimal Strategies
4. Implementation using HYTECH

Context

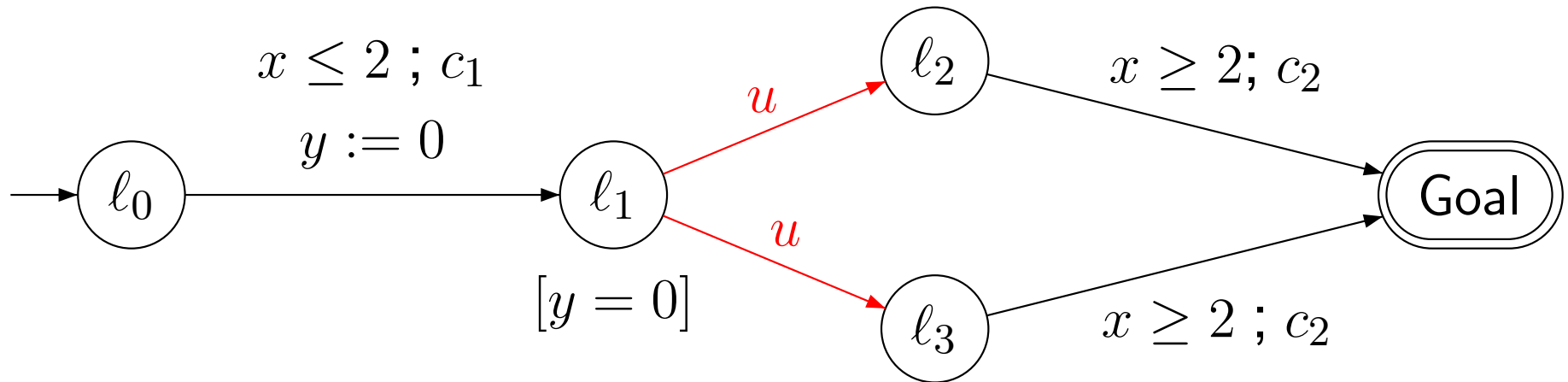
Timed Automata



- Timed Automata + Reachability [AD94]

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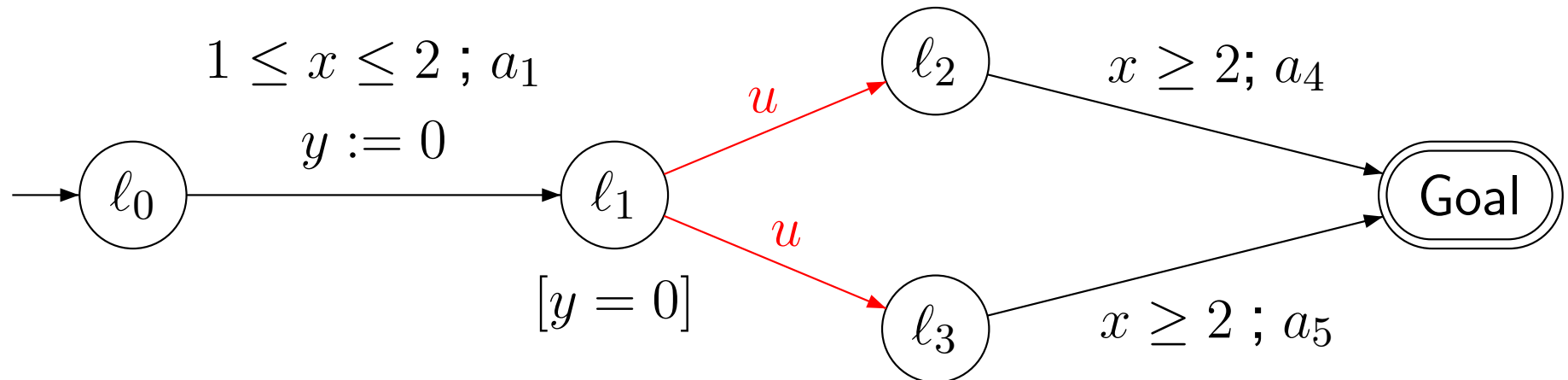
Timed **Game** Automata



- Timed Automata + Reachability [AD94]
- Timed **Game** Automata: Control [MPS95, AMPS98]

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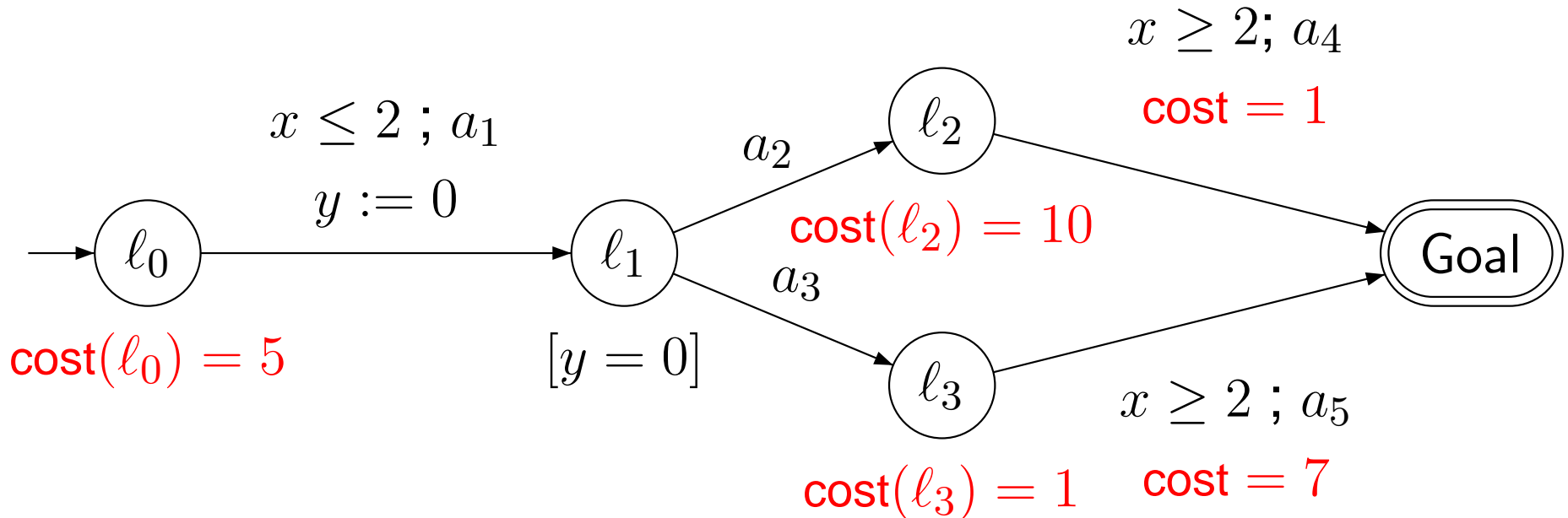
As soon As Possible in Timed Automata



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- **Time Optimal Control** (Reachability) [AM99]

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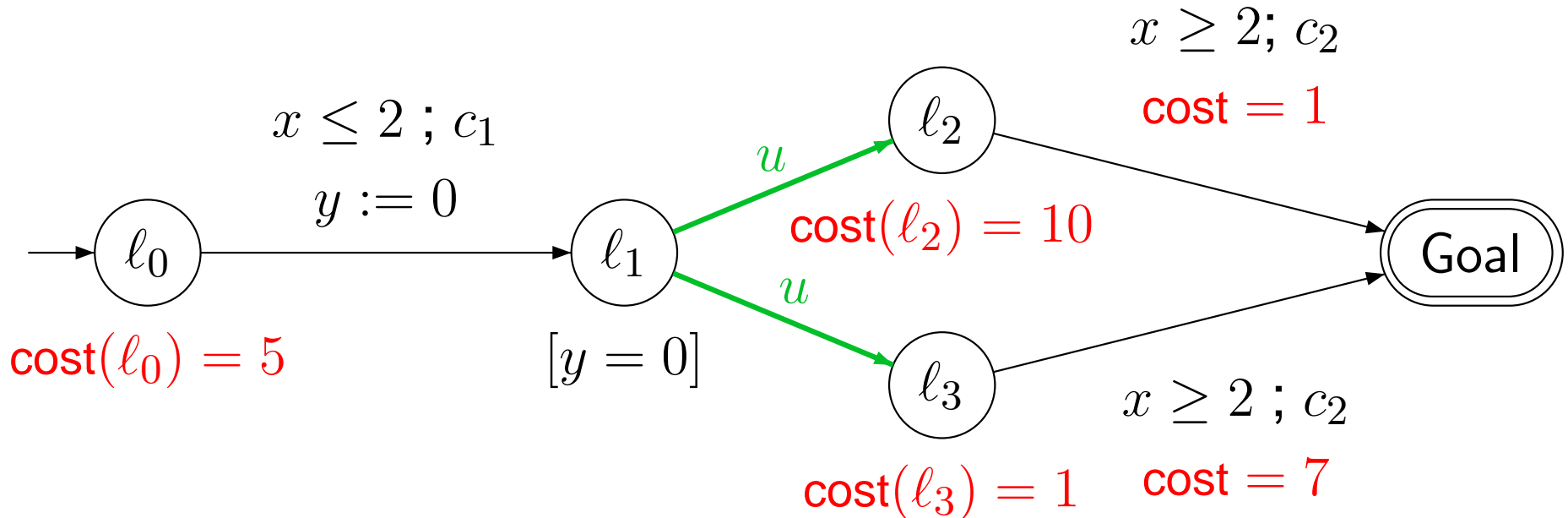
Reachability in Priced Timed Automata



- Timed Automata + Reachability [AD94]
- Timed **Game** Automata: Control [MPS95, AMPS98]
- **Time Optimal Control** (Reachability) [AM99]
- **Priced** (or **Weighted**) Timed Automata [LBB⁺01, ALTP01]

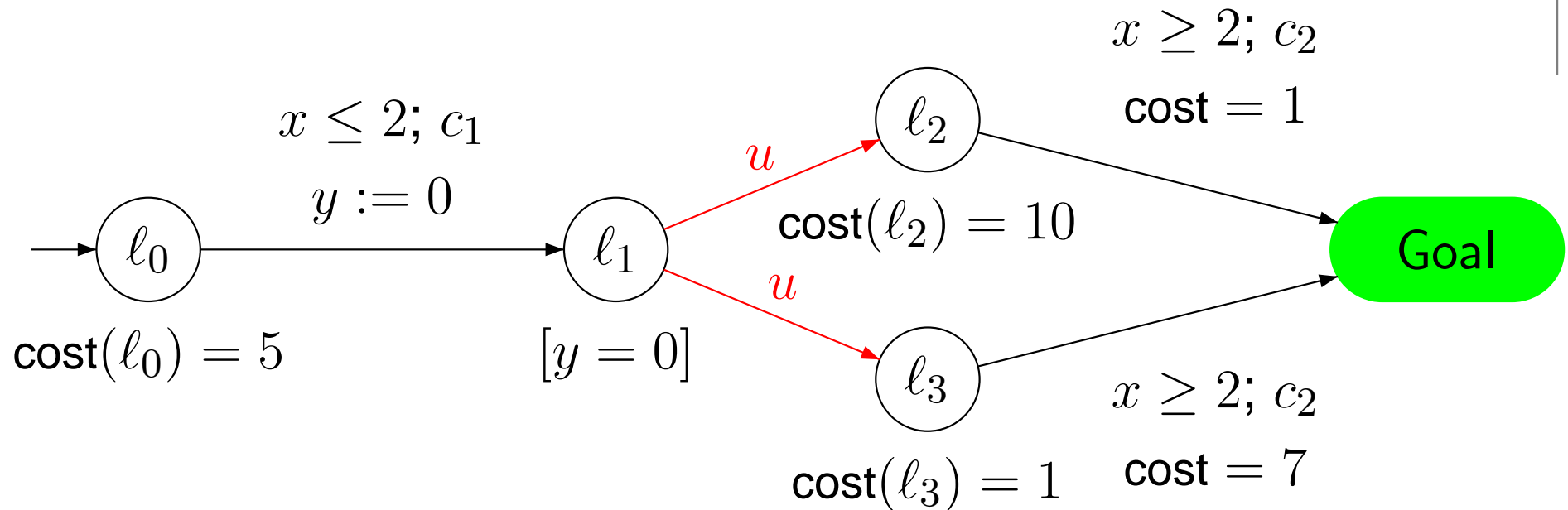
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Priced Timed Game Automata



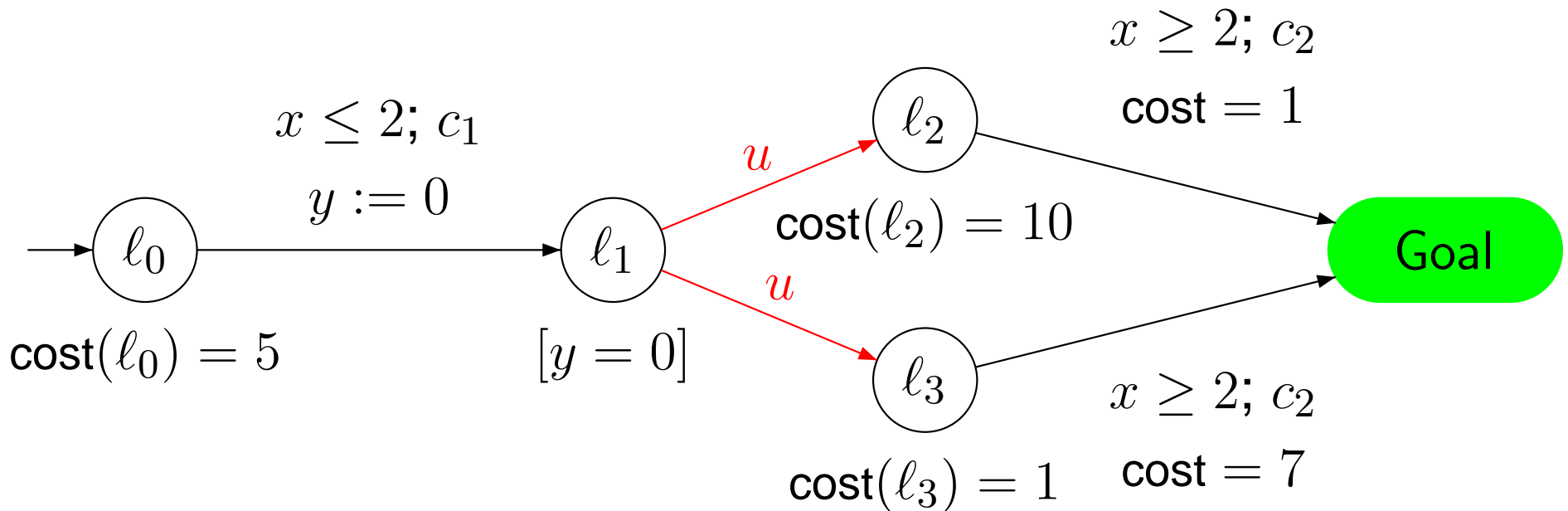
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A Simple Example



- Model = **Game** = Controller vs. Environment
- What is the **best** cost **whatever** the environment does ?

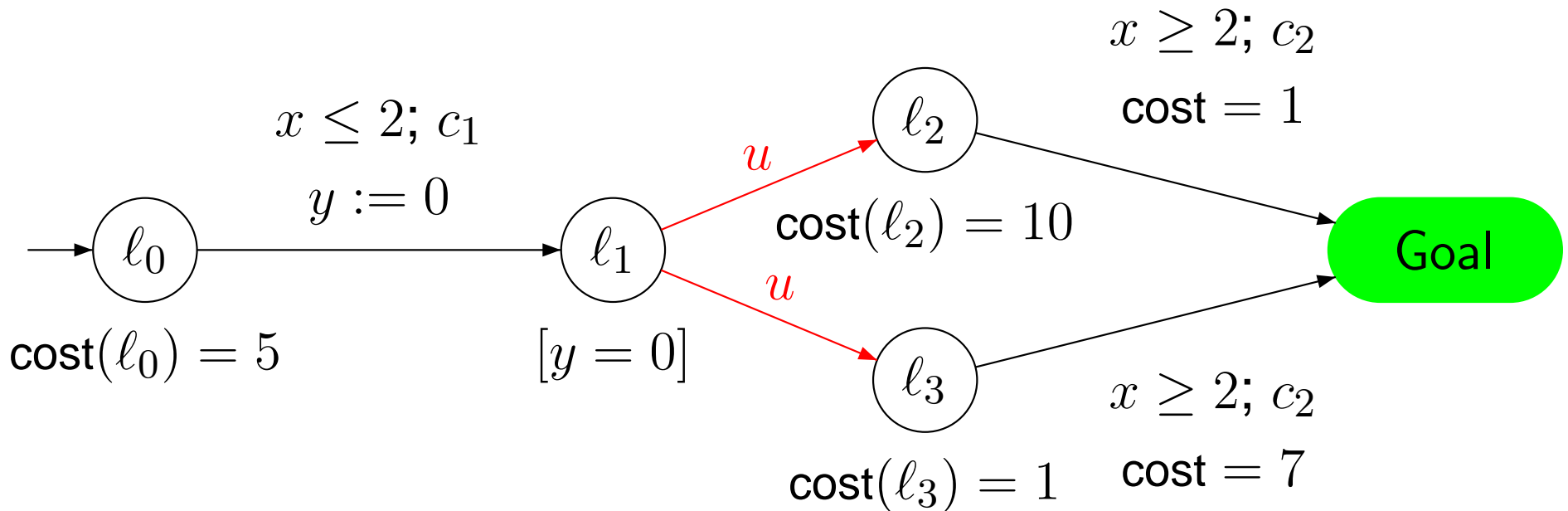
A Simple Example



■ What is the **best** cost **whatever** the environment does ?

$$\inf_{0 \leq t \leq 2} \max\{5t + 10(2 - t) + 1, 5t + (2 - t) + 7\}$$

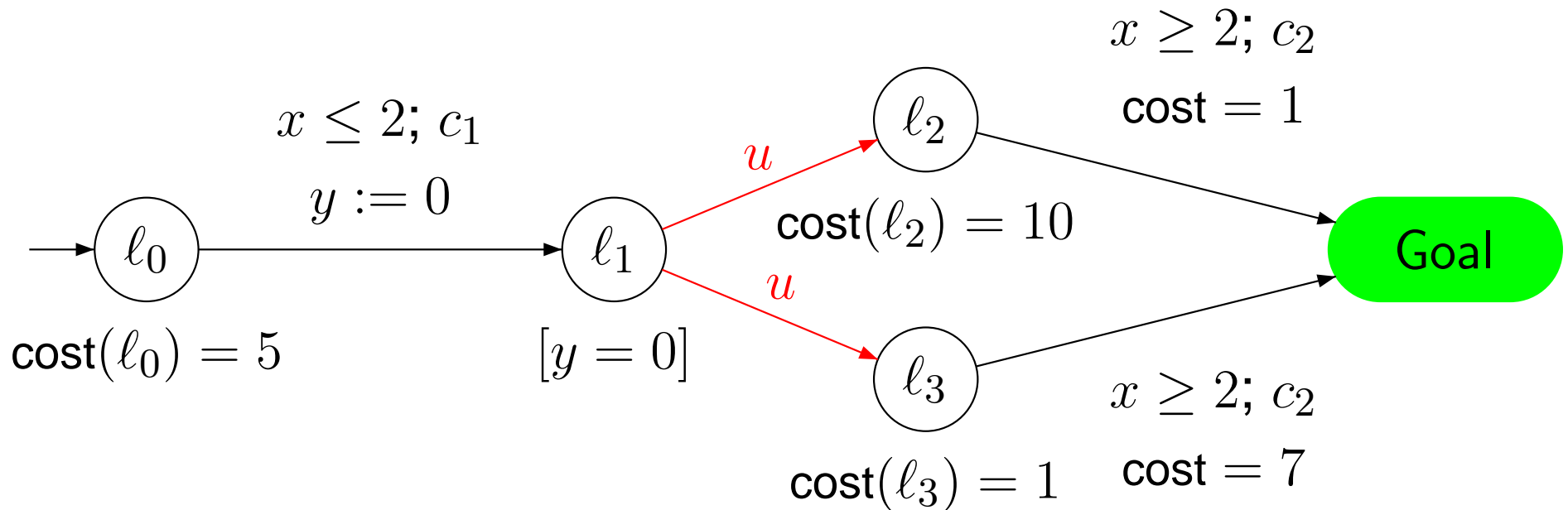
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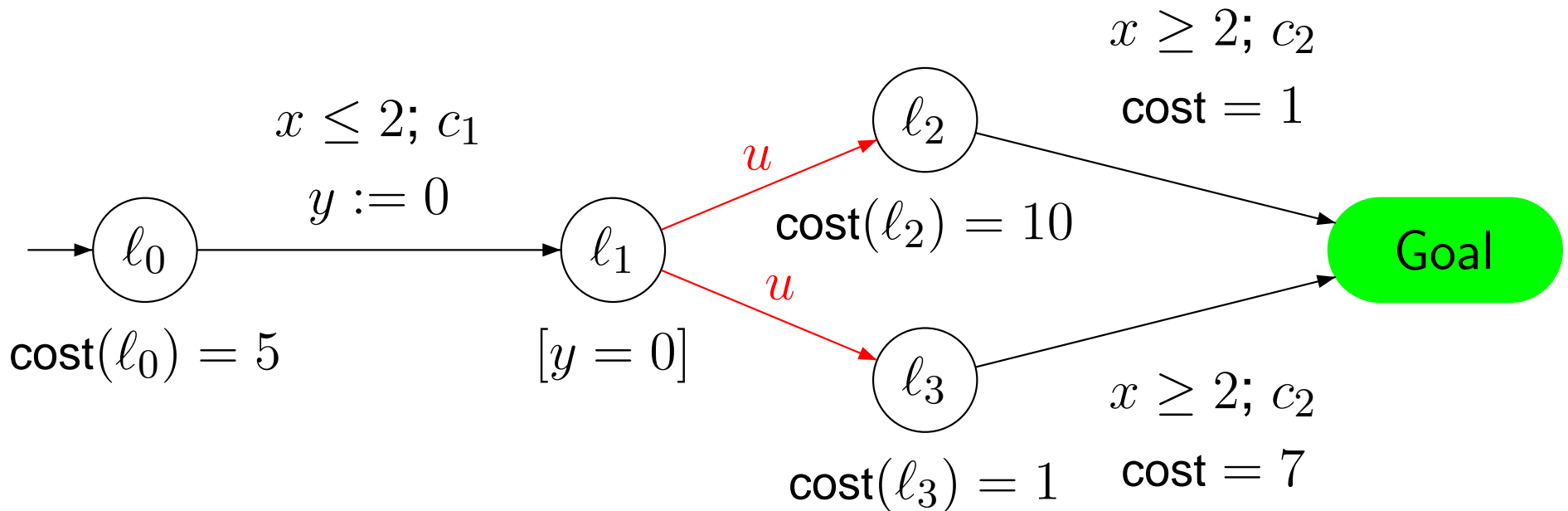
$$\inf_{0 \leq t \leq 2} \max\{5t + 10(2-t) + 1, 5t + (2-t) + 7\} \text{ at } t = \frac{4}{3} \text{ inf} = 14\frac{1}{3}$$

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 $\implies 14\frac{1}{3}$ at $t = \frac{4}{3}$

A Simple Example



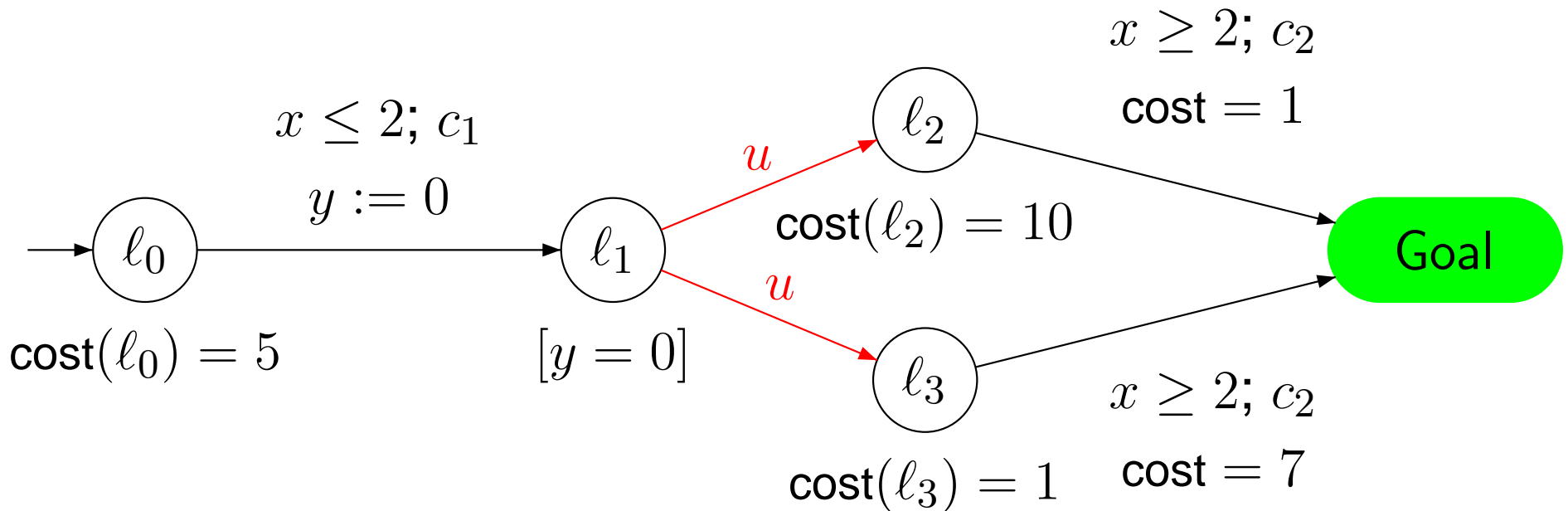
■ What is the **best cost whatever** the environment does ?

$$\implies 14\frac{1}{3} \text{ at } t = \frac{4}{3}$$

■ Is there a **strategy** to achieve this optimal cost ?

Yes: because see later

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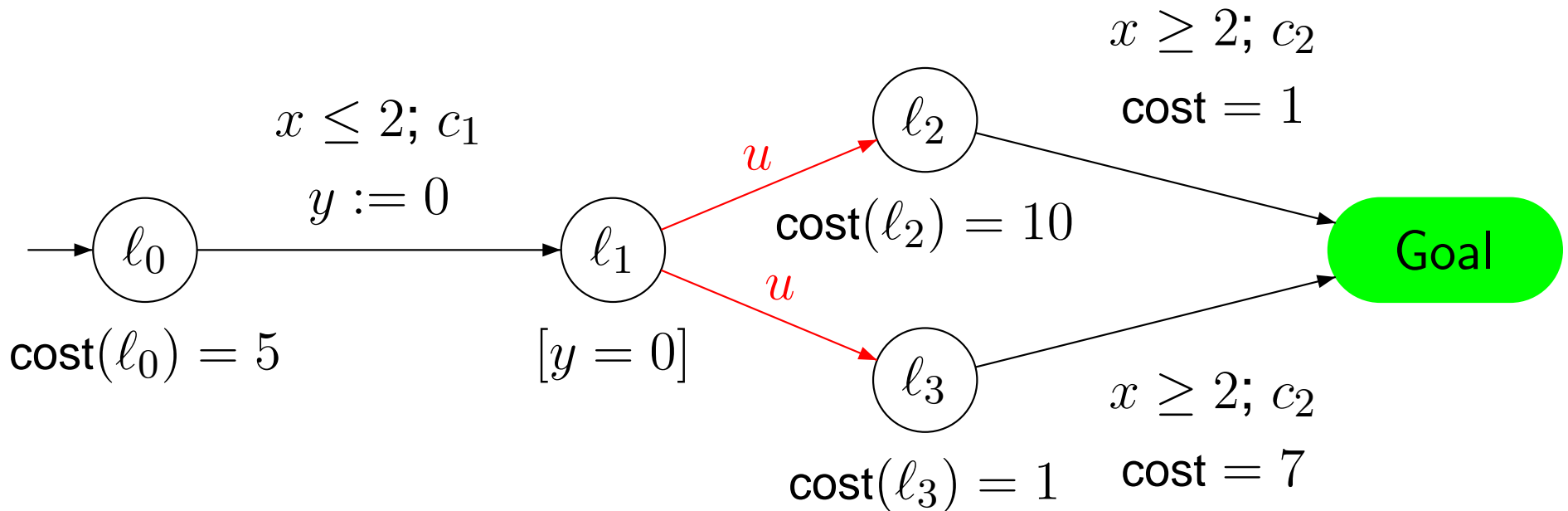
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Yes: because see later

- Can we **compute** such a strategy ?

Yes: in l_0 , $x < \frac{4}{3}$ wait then do c_1 ; in $l_{2,3}$ do c_2 when $x \geq 2$

Optimal Control Problems



- Can we find **algorithms** for these problems on PTGA:
 1. **Compute** the **optimal cost**
 2. **Decide** if there is an **optimal strategy**
 3. **Compute** an **optimal strategy** (if \exists)

Related Work

- La Torre et al. [LTMM02] (IFIP TCS'02)
 - **Acyclic** Priced Timed Game Automata
 - **Recursive** definition of optimal cost [\implies La Torre et al. Def.]
 - Computation of the **infimum** of the optimal cost
OptCost = 2 could be 2 or $2 + \varepsilon$
 - No strategy **synthesis**

Related Work

- La Torre et al. [LTMM02] (IFIP TCS'02)
Acyclic Games, infimum, no strategy synthesis
- Alur et al. [ABM04] (ICALP'04)
 - bounded optimality: optimal cost within k steps
 - complexity bound: exponential in k and #states of the PTGA
 - no bound for the more general optimal problem
 - Computation of the infimum of the optimal cost
 - no strategy synthesis

Related Work

- La Torre et al. [LTMM02] (IFIP TCS'02)
Acyclic Games, infimum, no strategy synthesis
- Alur et al. [ABM04] (ICALP'04)
bounded optimality, complexity bound, infimum, no strategy synthesis
- Our work [BCFL04]:
 - Run-based definition of optimal cost
 - We can decide whether \exists an optimal strategy
 - We can synthesize an optimal strategy (if \exists)
 - We can prove structural properties of optimal strategies
 - Applies to Linear Hybrid Game (Automata)

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Priced Timed Game Automata

A **Timed Game Automaton** (PTGA) G is a tuple $(L, \ell_0, \text{Act}, X, E, \text{inv}, \text{cost})$ where:

- L is a finite set of **locations**;
- $\ell_0 \in L$ is the **initial** location;
- $\text{Act} = \text{Act}_c \cup \text{Act}_u$ is the set of **actions** (partitioned into controllable and uncontrollable actions);
- X is a finite set of **real-valued clocks**;
- $E \subseteq L \times \mathcal{B}(X) \times \text{Act} \times 2^X \times L$ is a finite set of **transitions**;
- $\text{inv} : L \longrightarrow \mathcal{B}(X)$ associates to each location its **invariant**;

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- **Priced Version:** $\text{cost} : L \cup E \longrightarrow \mathbb{N}$ associates to each location a **cost rate** and to each discrete transition a **cost value**.

[\implies Example]

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-
- we assume that PTGA are **deterministic** w.r.t. **controllable actions** (+ **time-deterministic**)
 - A **reachability** PTGA (RPTGA) = PTGA with distinguished set of states $\text{Goal} \subseteq L$.

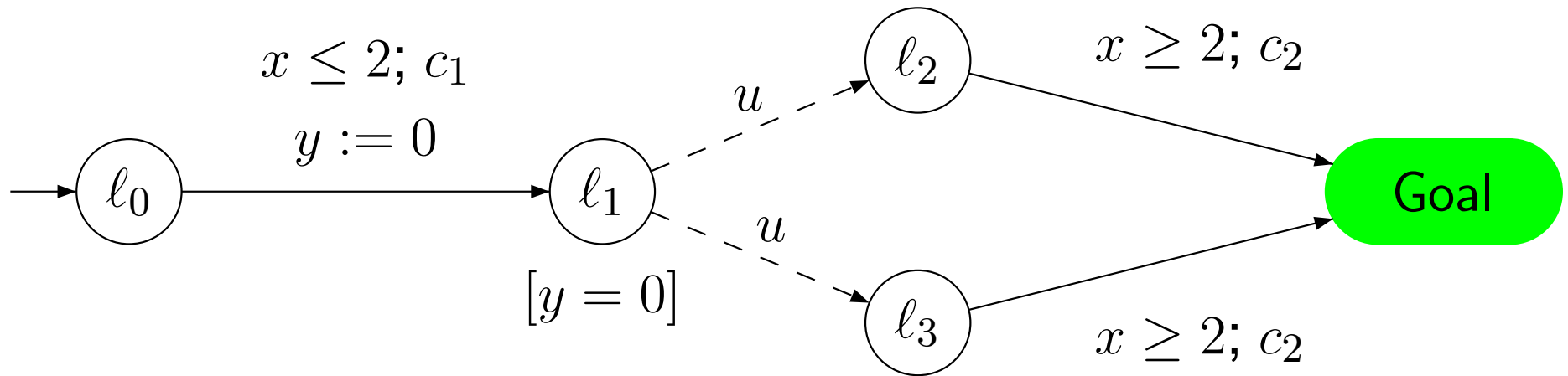
Configurations, Runs, Costs

- **configuration**: (ℓ, v) in $L \times \mathbb{R}_{\geq 0}^X$
- **step**: $t_i = (\ell_i, v_i) \xrightarrow{\alpha_i} (\ell_{i+1}, v_{i+1})$
$$\begin{cases} \alpha_i \in \mathbb{R}_{>0} \implies \ell_{i+1} = \ell_i \wedge v_{i+1} = v_i + \alpha_i \\ \alpha_i \in \text{Act} \implies \exists (\ell_i, g, \alpha_i, Y, \ell_{i+1}) \in E \wedge v_i \models g \wedge v_{i+1} = v_i[Y] \end{cases}$$
- **run** $\rho = t_0 t_1 t_2 \cdots t_{n-1} \cdots$ finite or infinite sequence of t_i
- **cost** of a transition:
$$\begin{cases} \text{Cost}(t_i) = \alpha_i \cdot \text{cost}(\ell_i) \text{ if } \alpha_i \in \mathbb{R}_{>0} \\ \text{Cost}(t_i) = \text{cost}((\ell_i, g, \alpha_i, Y, \ell_{i+1})) \text{ if } \alpha_i \in \text{Act} \end{cases}$$
- if ρ finite $\text{Cost}(\rho) = \sum_{0 \leq i \leq n-1} \text{Cost}(t_i)$
- **winning** run if $\text{States}(\rho) \cap \text{Goal} \neq \emptyset$

Strategies

- **strategy** f over G = partial function from $\text{Runs}(G)$ to $\text{Act}_c \cup \{\lambda\}$.
- **Outcome** $((\ell, v), f)$ (outcomes) of f from configuration (ℓ, v) = a subset of $\text{Runs}((\ell, v), G)$ [\implies Formal Definition of Outcome]

Strategies



Example:

$$\left\{ \begin{array}{l} f(l_0, x < \frac{4}{3}) = \lambda \quad f(l_0, \frac{4}{3} \leq x \leq 2) = c_1 \\ f(l_1, -) \text{ undefined} \\ f(l_2, x < 2) = \lambda \quad f(l_2, x \geq 2) = c_2 \\ f(l_3, x < 2) = \lambda \quad f(l_3, x \geq 2) = c_2 \end{array} \right.$$

Strategies

- **strategy** f over G = partial function from $\text{Runs}(G)$ to $\text{Act}_c \cup \{\lambda\}$.
- **Outcome** $((\ell, v), f)$ = outcomes of f from configuration (ℓ, v) ;
[\implies Formal Definition of Outcome]
- a strategy f is **winning** from (ℓ, v) if

$$\text{Outcome}((\ell, v), f) \subseteq \text{WinRuns}((\ell, v), G)$$

- The **cost** of f from (ℓ, v) is

$$\text{Cost}((\ell, v), f) = \sup\{\text{Cost}(\rho) \mid \rho \in \text{Outcome}((\ell, v), f)\}$$

(Formal) Optimal Control Problems

Optimal Cost Computation Problem: compute the optimal cost one can expect from $s_0 = (\ell_0, \vec{0})$

$$\text{OptCost}(s_0, G) = \inf \{ \text{Cost}(s_0, f) \mid f \in \text{WinStrat}(s_0, G) \}$$

Optimal Strategy Existence Problem: determine whether the optimal cost can actually be reached

$$\exists? f \in \text{WinStrat}(s_0, G) \text{ s.t. } \text{Cost}(s_0, f) = \text{OptCost}(s_0, G)$$

Optimal Strategy Synthesis Problem: in case an optimal strategy exists, compute a witness.

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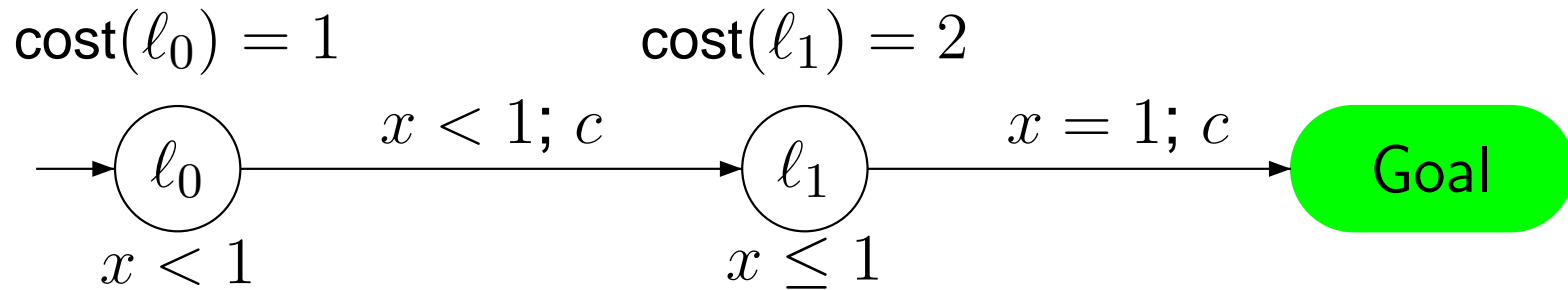
Optimal Strategy Synthesis Problem: in case an optimal strategy exists, compute a witness.

Relation to La Torre et al. work [[LTMM02](#)] (acyclic game):

Theorem 1: $\text{OptCost}(s_0, G) = O(s_0)$

\implies Definition of $O(q)$

Example: No Optimal Strategy



- define f_ε with $0 < \varepsilon < 1$ by:
 - in ℓ_0 : $f(\ell_0, x < 1 - \varepsilon) = \lambda$, $f(\ell_0, 1 - \varepsilon \leq x < 1) = c$
 - in ℓ_1 : $f(\ell_1, x \leq 1) = c$
 - Cost(f_ε) = $1 + \varepsilon$.
- there are RPTGA for which **no optimal strategy** exists
- In this case there is a **family of strategies** f_ε such that

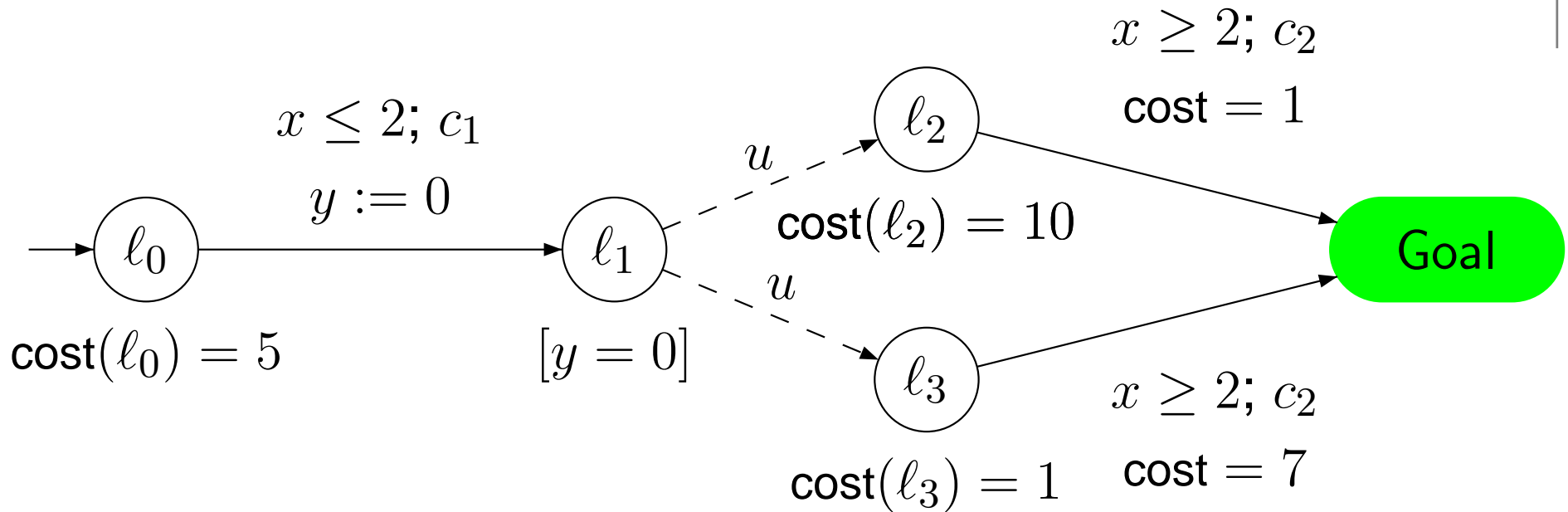
$$|\text{Cost}((\ell_0, \vec{0}), f_\varepsilon) - \text{OptCost}((\ell_0, \vec{0}), G)| < \varepsilon$$

- new problem: **given** ε , **compute** such an f_ε strategy.

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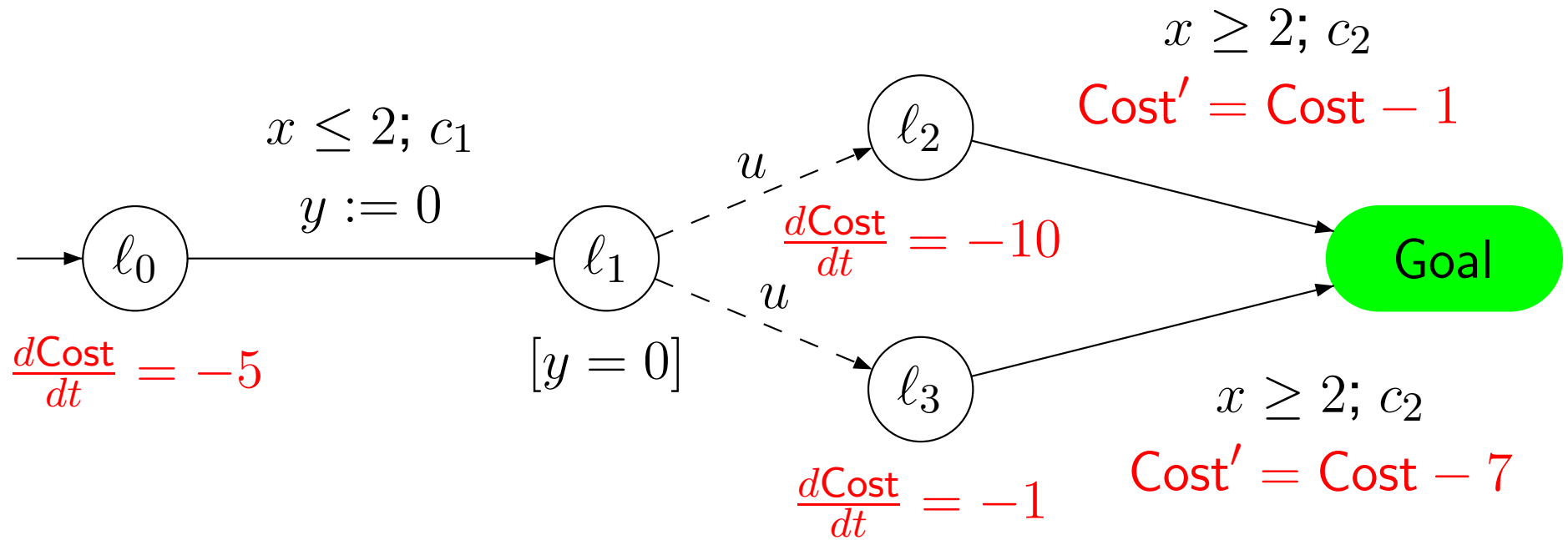
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From Optimal Control to Control



A RPTGA \mathcal{A}

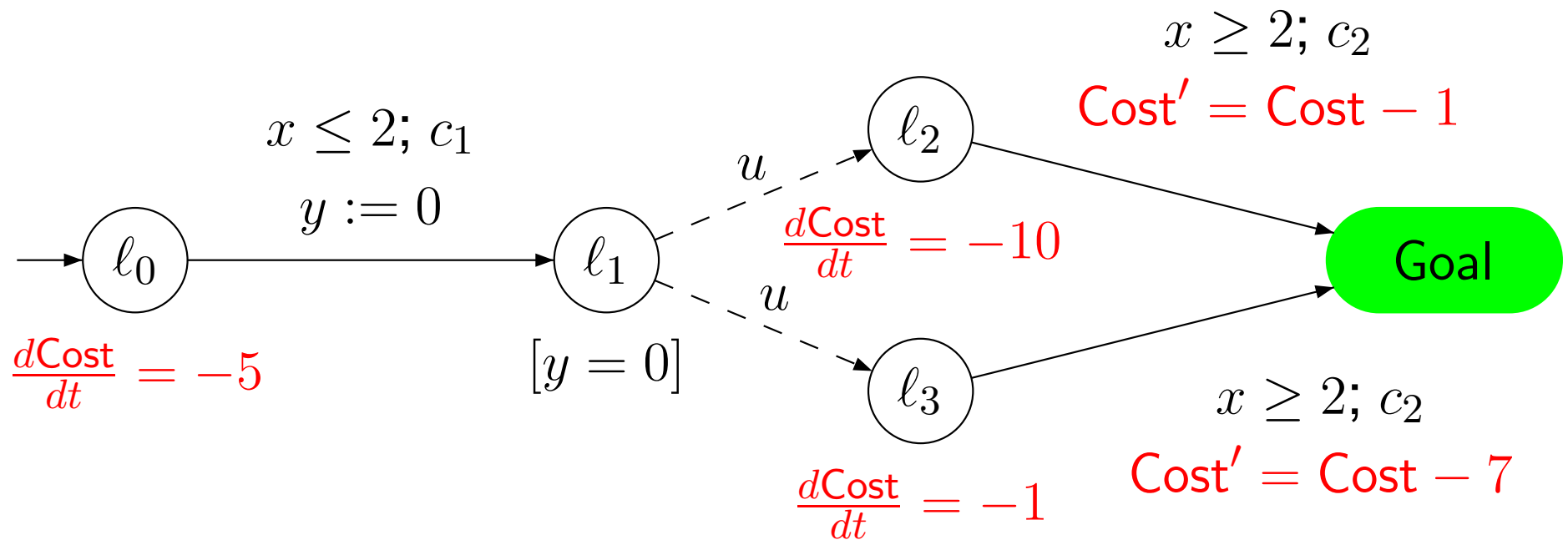
From Optimal Control to Control



- A Linear Hybrid Game Automaton \mathcal{H}
- Reachability Game for \mathcal{H} with $\text{goal} = \text{Goal} \wedge \text{Cost} \geq 0$

Optimal Cost for RPTGA \iff Reachability Control on LHA

From Optimal Control to Control



Assume \exists semi-algorithm **CompWin** s.t. $W_H = \text{CompWin}(H)$ and $W_H =$ *largest* set of winning states

Theorem 2: If **CompWin** terminates for H then:

- it terminates for A and $W_A \stackrel{\text{def}}{=} \text{CompWin}(A) = \exists \text{Cost}. W_H$
- $(q, c) \in W_H \iff \exists f \in \text{WinStrat}(q, W_A)$ with $\text{Cost}(q, f) \leq c$

Known Results for Reachability Games

- Controllable Predecessors [MPS95, DAHM01]

$$\pi(X) = \text{Pred}_t (X \cup \text{cPred}(X), \text{uPred}(\bar{X}))$$

[\implies Formal Def. of π]

- W (largest) set of winning states, goal = X_0

$$W = \mu X. X_0 \cup \pi(X)$$

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-
- π preserves Cost upward-closed sets

$$\pi(R \wedge \text{Cost} \succ h) = R' \wedge \text{Cost} \succ' h'$$

- semi-algorithm CompWin (preserves upwards closure)

- result of CompWin of the form $\bigcup_{n \in \mathbb{N}} ((\ell_n, R_n \wedge \text{Cost} \succ_n h_n))$
where h_n is a piece-wise affine function

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Computing the Optimal Cost for PTGA

1. \exists semi-algorithm CompWin for LHG
2. $W = \text{CompWin}(H, \text{Goal} \wedge \text{Cost} \geq 0)$
3. $W_0 = W \cap (\ell_0, \vec{0})$
4. projection on Cost: $\exists(\text{All} \setminus \{\text{Cost}\}).W_0$
 - if $\text{Cost} \geq k$, $\text{OptCost} = k$ and \exists an optimal strategy
 - if $\text{Cost} > k$, $\text{OptCost} = k$ and \exists a family of sub-optimal strategies

Semi-algorithm for Priced Timed Hybrid Automata

Termination ???

Termination for RPTGA

- A a RPTGA s.t. **non-zero cost**: $\exists \kappa$ s.t. every cycle in the region automaton has cost at least κ
- A is **bounded** *i.e.* all clocks in A are bounded

Theorem 4 CompWin terminates for H , where H is the LHG associated with A [\implies Sketch of the Proof]

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-
- Non zero cost really needed ?
 - Complexity ???

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Optimal Strategy Synthesis

- \mathcal{S} algorithm for synthesizing strategies for **reachability** timed games ? see [BCFL04] ...
- use \mathcal{S} on the LHG H : strategies are **cost-dependent**

Theorem 5 If \mathcal{S} terminates and \exists an optimal strategy we can compute a witness (cost-dependent)

Optimal Strategy Synthesis

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Theorem 5 If \mathcal{S} terminates and \exists an optimal strategy we can compute a witness (cost-dependent)

-
- assume a RPTGA A is bounded, non zero cost
 - W is the set of winning states in the LHG H
 - $W = \cup_{n \in \mathbb{N}} ((\ell_n, R_n \wedge \text{Cost} \geq h_n))$ (h_n piece-wise lin. aff.)

Theorem 6 [State-based Strategies] Let $W_A = \text{CompWin}(A)$.

$\exists f$ **state-based** s.t. $\forall (\ell, v) \in W_A \text{Cost}((\ell, v), f) = \text{OptCost}(\ell, v)$

Synthesis of Cost-Dependent Strategies

- for LHG **winning states** = **fixed point** of π operator
- $W_0 = \text{Goal}$ and $W_{i+1} = \text{Pred}_t (W_i \cup \text{cPred}(W_i), \text{uPred}(\overline{W_i}))$

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- synthesis of **cost-dependent** (state-based on LHG) strategy:
 - assume f_i is a **winning, state-based** strategy on W_i
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Synthesis of Cost-Dependent Strategies

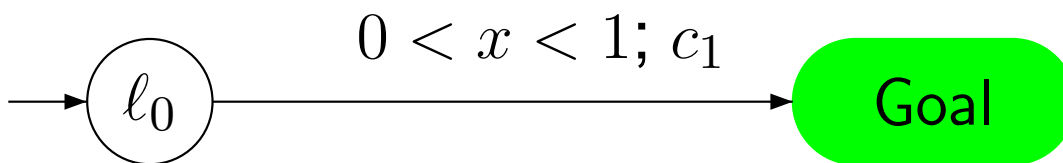
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 - on $Y_t = Y \setminus Y_c$ define $f_{i+1} = \{\lambda\}$

Synthesis of Cost-Dependent Strategies

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- **Problem ?**

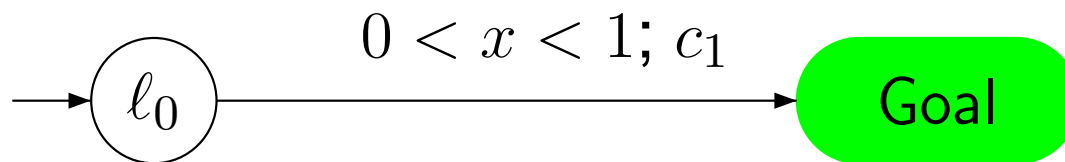


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- **Problem ?**



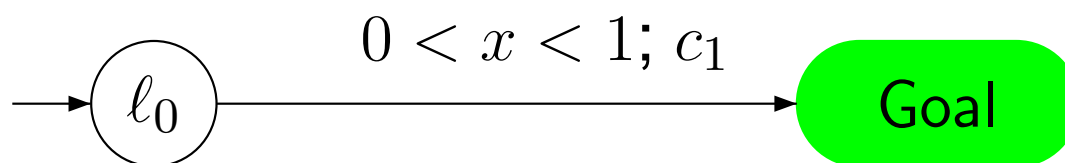
- $W_1 = \{\text{Goal}\} \cup \{(\ell_0, 0 \leq x < 1)\}$ and $Y = (\ell_0, 0 \leq x < 1)$
- $f_1(\ell_0, 0 < x < 1) = \{c_1\}$ and $f_1(\ell_0, x = 0) = \{\lambda\}$
- **blocking** strategy

Synthesis of Cost-Dependent Strategies

- synthesis of **cost-dependent** (state-based on LHG) strategy:

- assume f_i is a **winning, state-based** strategy on W_i
- compute $W_{i+1} = \pi(W_i)$ and let $Y = W_{i+1} \setminus W_i$
- on W_i define $f_{i+1} = f_i$
- on $Y_c = \text{cPred}(W_i) \cap Y$ define $f_{i+1} = \{\text{some } c \text{ action}\}$
- on $Y_t = Y \setminus Y_c$ define $f_{i+1} = \{\lambda\}$

- **Problem ?**



- Choose $\varepsilon > 0$
- $f_1(l_0, \varepsilon \leq x < 1) = \{c_1\}$ and $f_1(l_0, 0 \leq x < \varepsilon) = \{\lambda\}$
- new **winning, state-based** strategy

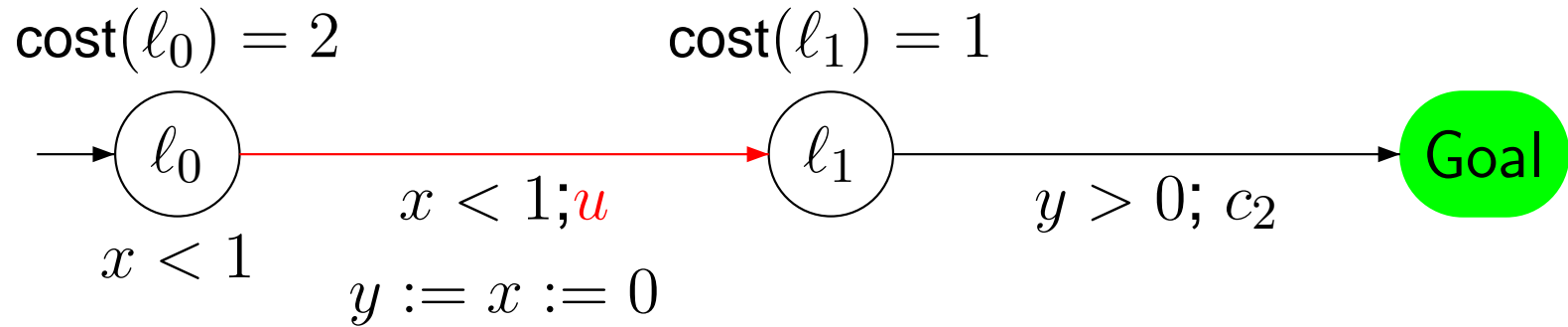
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 - on $Y_t = Y \setminus Y_c$ define $f_{i+1} = \{\lambda\}$
- Computation of a winning state-based strategy:
 - if **guards of u actions are strict** and **guards on c actions are large** then f_{i+1} is winning (Y_t is **future-open**)
 - otherwise f_{i+1} can be altered to be made winning
 - **consequence**: if $\pi^*(W_0) = W_k$ for some $k \in \mathbb{N}$ there is a **winning state-based (cost-dependent) strategy**

Optimal Cost-Independent Strategy

- compute a cost-dependent winning strategy f ;
 $f(q, cost) \in Act_c \cup \{\lambda\}$
- Optimal **cost-independent** winning strategy f^* :
 - take the **best action** in each state: $f^*(q) = e$ if
 1. $e = f(q, cost)$
 2. $\forall e' \neq e, f(q, cost') = e' \implies cost' \geq cost$
- result: under **strictness** assumptions, we can build a **uniform** optimal strategy **i.e.** optimal in each state (non blocking) [\implies Algorithm & HYTECH]

No Optimal Cost-Independent Strategy

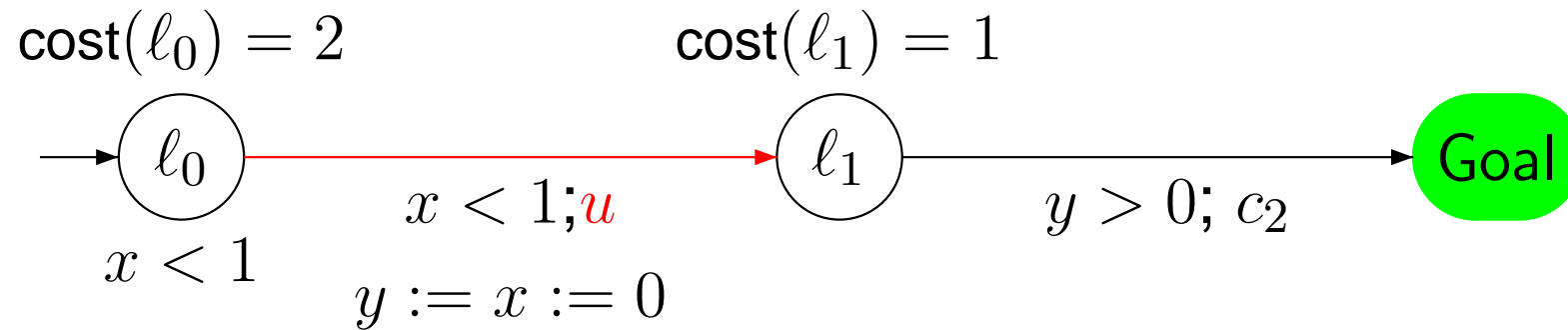


- **Optimal cost is 2**
- An **optimal winning cost-dependent strategy** f :
 $f(\ell_1, -, cost < 2) = \lambda$ and $f(\ell_1, -, cost = 2) = c_2$
assume u taken at time $(1 - \delta_0)$:

$$\text{Cost}(f, (\ell_0, 0)) = 2 \cdot (1 - \delta_0) + \delta_1$$

and according to f we have $\delta_1 = 2 \cdot \delta_2$

No Optimal Cost-Independent Strategy



- **Optimal** cost is 2
- assume $\exists f^*$ **cost-independent**: f^* must wait in l_1 at least ε
 assume u taken at time $(1 - \delta)$:

$$\text{Cost}(f^*, (l_0, 0)) = 2 \cdot (1 - \delta) + \varepsilon$$

Take $\delta = \frac{\varepsilon}{4}$: $\text{Cost}(f^*, (l_0, 0)) = 2 + \frac{\varepsilon}{2}$ and $\text{OptCost}(f^*) = 2 + \varepsilon$

Contents

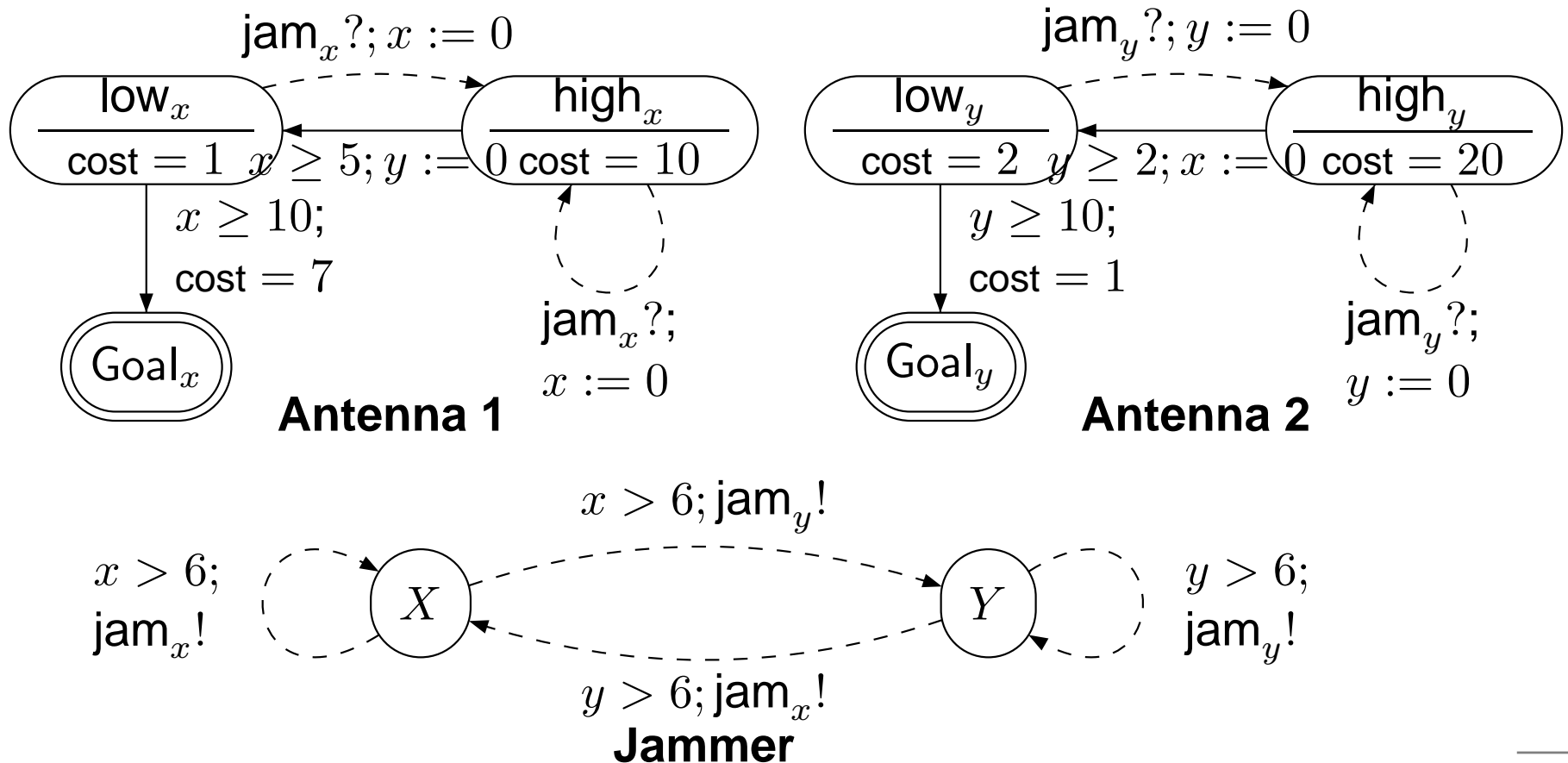
1. Context & Related Work
2. Priced Timed Game Automata
3. From Optimal Control to Control
 - Computing The Optimal Cost
 - Computing Optimal Strategies
4. **Implementation using HYTECH**

Experiment

- computation of optimal cost and optimal strategies (if \exists) implemented in HYTECH (Demo ?)

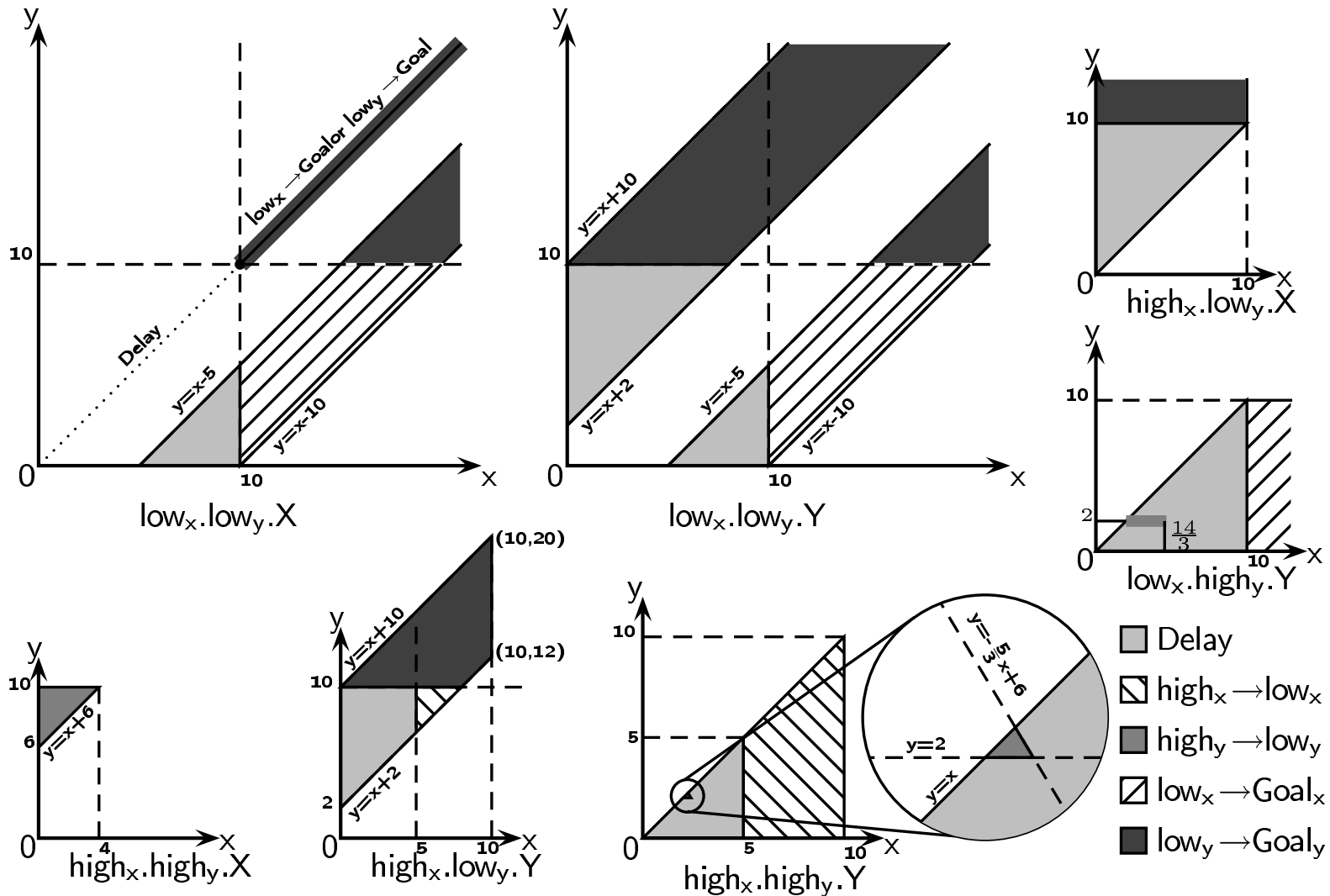
- a **cyclic** example:

[\implies See the strategy]



Optimal Strategy for the Mobile Phone

Optimal cost is 109



Conclusion & Future Work

Current State of Our Work

- **Semi-algorithm** for computing the optimal cost for LHG
- in case it terminates:
 - **decide** if \exists optimal strategy
 - **compute** an optimal strategy
- **Implementation** in HYTECH

Open Problems

- Optimal Control – **Decidability** issues (non zero cost)
- **maximal class** for which CompWin terminates

Future Work

- compute f_ϵ strategies
- **safety games** ...

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References (2)

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Recursive Definition of Optimal Cost

Let G be a RPTG. Let O be the function from Q to $\mathbb{R}_{\geq 0} \cup \{+\infty\}$ that is the least fixed point of the following functional:

$$O(q)? \quad q \xrightarrow{t,p} q' \quad \max \left\{ \right.$$

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■ **Controllable** actions in q'

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- **Controllable** actions in q'
- **Uncontrollable** actions before q'

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$$O(q) = \inf_{\substack{q \xrightarrow{t,p} q' \\ t \in \mathbb{R}_{\geq 0}}} \max \left\{ \begin{array}{l} \min \left(\min_{\substack{q' \xrightarrow{c,p'} q'' \\ c \in \text{Act}_c}} p + p' + O(q''), p + O(q') \right) \\ \sup_{\substack{q \xrightarrow{t',p'} q'' \\ t' \leq t}} \max_{\substack{q'' \xrightarrow{u,p''} q''' \\ u \in \text{Act}_u}} p' + p'' + O(q''') \end{array} \right.$$

- **Controllable** actions in q'
- **Uncontrollable** actions before q'
- **Minimize** over t

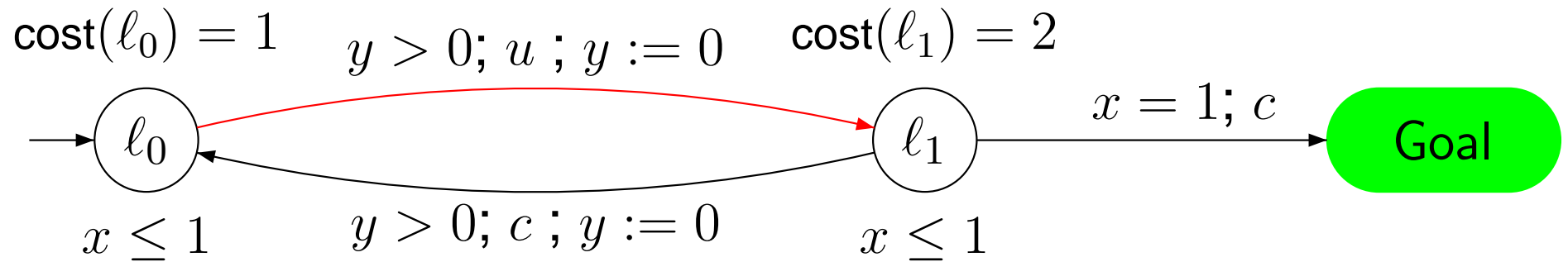
Outcome

Let $G = (L, \ell_0, \text{Act}, X, E, \text{inv}, \text{cost})$ be a (R)PTGA and f a strategy over G . The **outcome** $\text{Outcome}((\ell, v), f)$ of f from configuration (ℓ, v) in G is the subset of $\text{Runs}((\ell, v), G)$ defined inductively by:

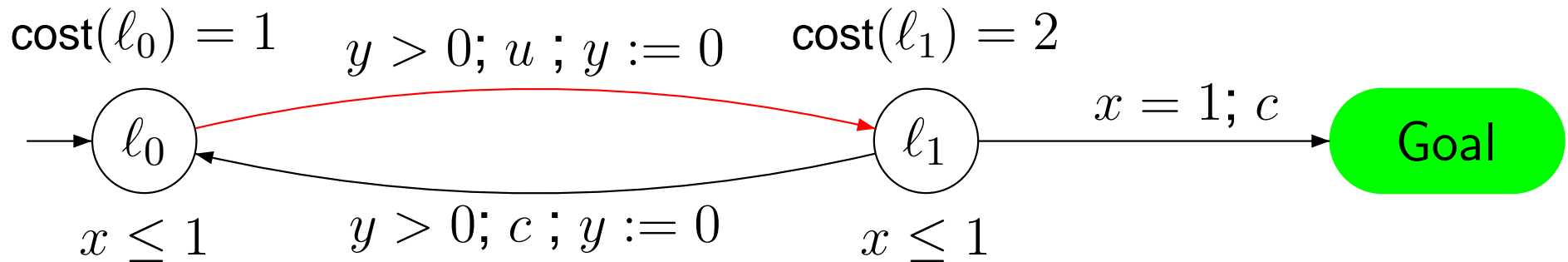
- $(\ell, v) \in \text{Outcome}((\ell, v), f)$,
- if $\rho \in \text{Outcome}((\ell, v), f)$ then $\rho' = \rho \xrightarrow{e} (\ell', v') \in \text{Outcome}((\ell, v), f)$ if $\rho' \in \text{Runs}((\ell, v), G)$ and one of the following three conditions hold:
 1. $e \in \text{Act}_u$,
 2. $e \in \text{Act}_c$ and $e = f(\rho)$,
 3. $e \in \mathbb{R}_{\geq 0}$ and $\forall 0 \leq e' < e, \exists (\ell'', v'') \in (L \times \mathbb{R}_{\geq 0}^X)$ s.t. $\text{last}(\rho) \xrightarrow{e'} (\ell'', v'') \wedge f(\rho \xrightarrow{e'} (\ell'', v'')) = \lambda$.
- an infinite run ρ is in $\in \text{Outcome}((\ell, v), f)$ if all the finite prefixes of ρ are in $\text{Outcome}((\ell, v), f)$.

[[=> Back to Strategies](#)]

A Tricky Example

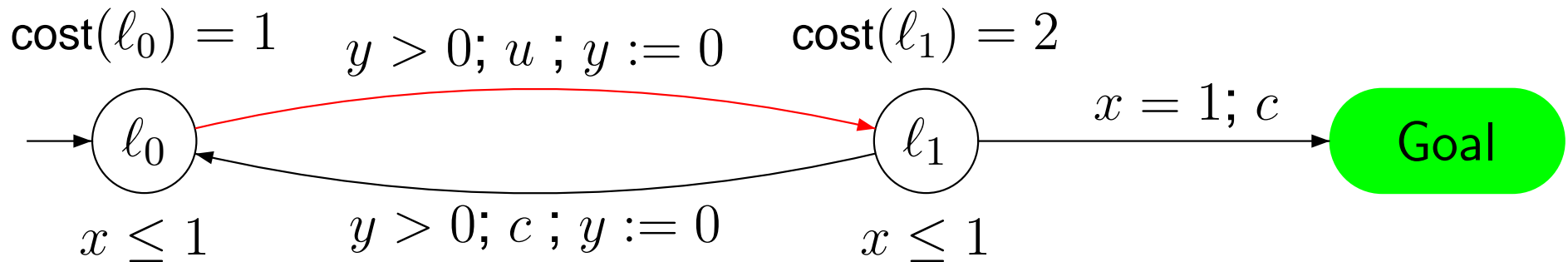


A Tricky Example



- what is the optimal cost?
- Is there an optimal strategy?

A Tricky Example



- what is the optimal cost?
- Is there an optimal strategy?
- ... assume you start with 2 ... start with less than 2 ($2 - \epsilon$)

π Operator

■ (Un)Controllable Predecessors

$$\text{Pred}^a(X) = \{q \in Q \mid q \xrightarrow{a} q', q' \in X\}$$

$$\text{cPred}(X) = \bigcup_{c \in \text{Act}_c} \text{Pred}^c(X) \quad \text{uPred}(X) = \bigcup_{u \in \text{Act}_u} \text{Pred}^u(X)$$

■ Safe Time Predecessors $\text{Pred}_t(X, Y)$

$$= \{q \in Q \mid \exists \delta \in \mathbb{R}_{\geq 0} \mid q \xrightarrow{\delta} q', q' \in X \wedge \text{Post}_{[0, \delta]}(q) \subseteq \overline{Y}\}$$

$$\text{Post}_{[0, \delta]}(q) = \{q' \in Q \mid \exists t \in [0, \delta] \mid q \xrightarrow{t} q'\}$$

■ π Operator (uncontrollable actions “cannot win”):

$$\pi(X) = \text{Pred}_t(X \cup \text{cPred}(X), \text{uPred}(\overline{X}))$$

π Operator

■ (Un)Controllable Predecessors

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■ π' : uncontrollable actions **sometimes can win**:

$$\pi'(X) = \pi(X) \cup \text{Pred}_t(\text{uPred}(X) \cap \text{STOP}, \text{uPred}(\overline{X}))$$

π Operator

■ (Un)Controllable Predecessors

$$\text{Pred}^a(X) = \{q \in Q \mid q \xrightarrow{a} q', q' \in X\}$$

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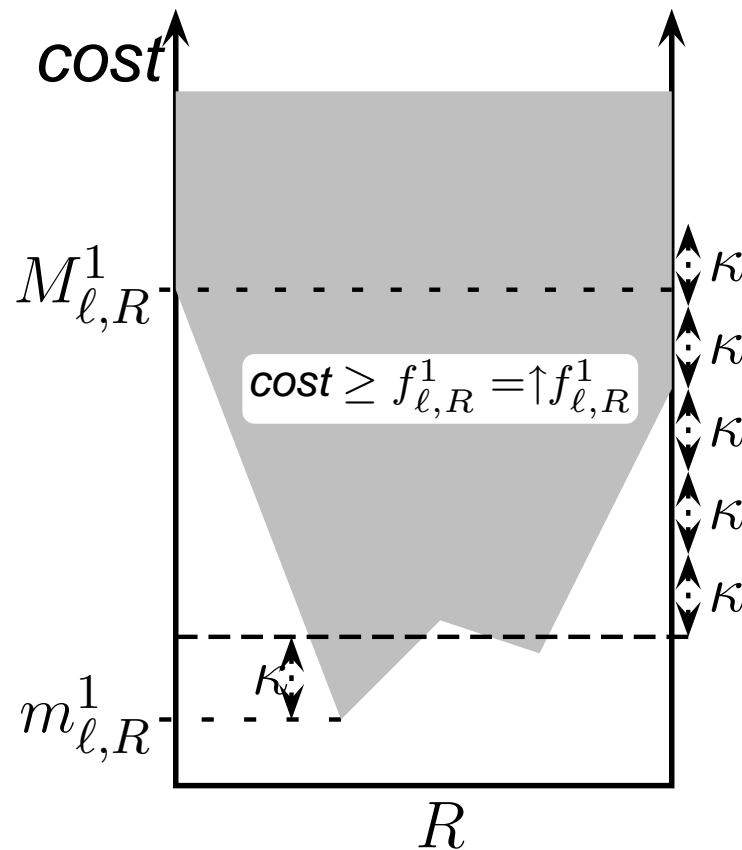
$$\text{Post}_{[0, \delta]}(q) = \{q' \in Q \mid \exists t \in [0, \delta] \mid q \xrightarrow{t} q'\}$$

■ π'' : uncontrollable actions bound to happen **win**:

$$\pi''(X) = \pi(X) \cup \text{Pred}_t \left(\text{Inv} \cap \overline{\text{Pred}_t(\text{uPred}(X) \cap \text{Inv})}, \text{uPred}(\overline{X}) \right)$$

Termination Criterion for RPTGA

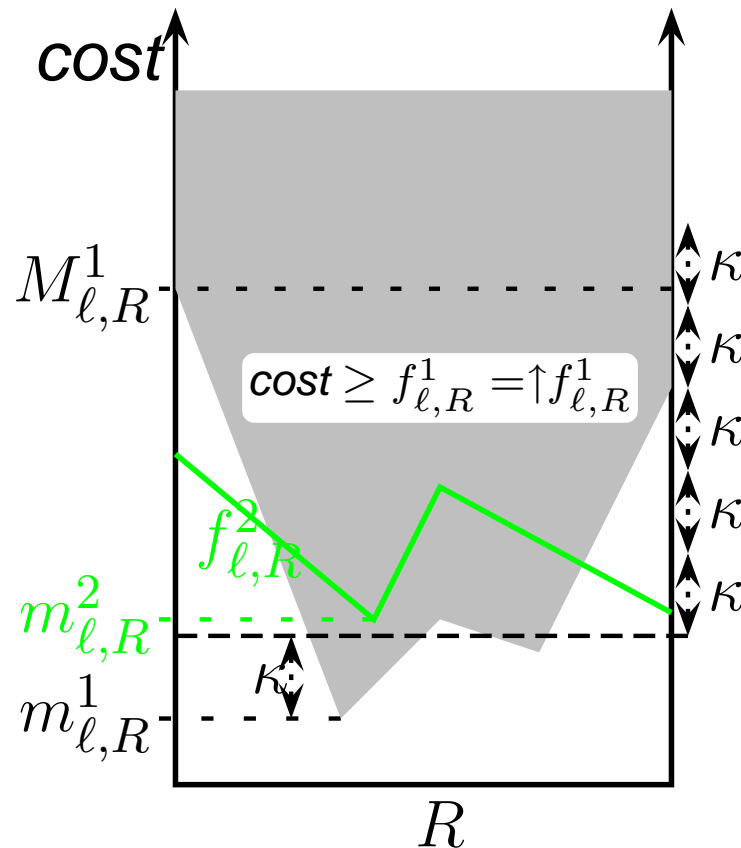
- R is a (bounded) region of the region automaton (RA)
- every cycle in the RA costs at least κ



[\Rightarrow Back to Termination]

Termination Criterion for RPTGA

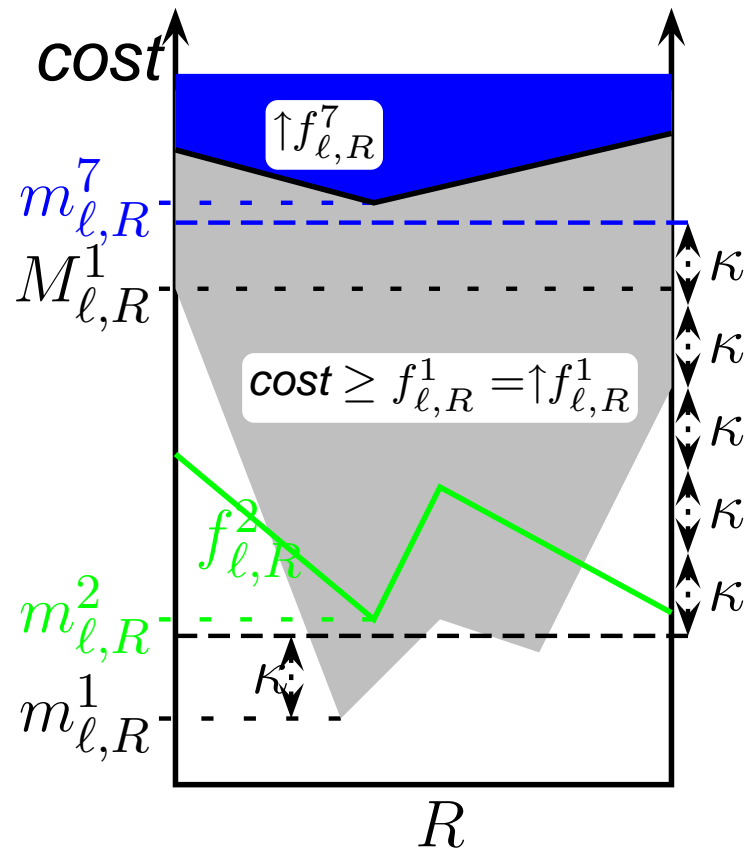
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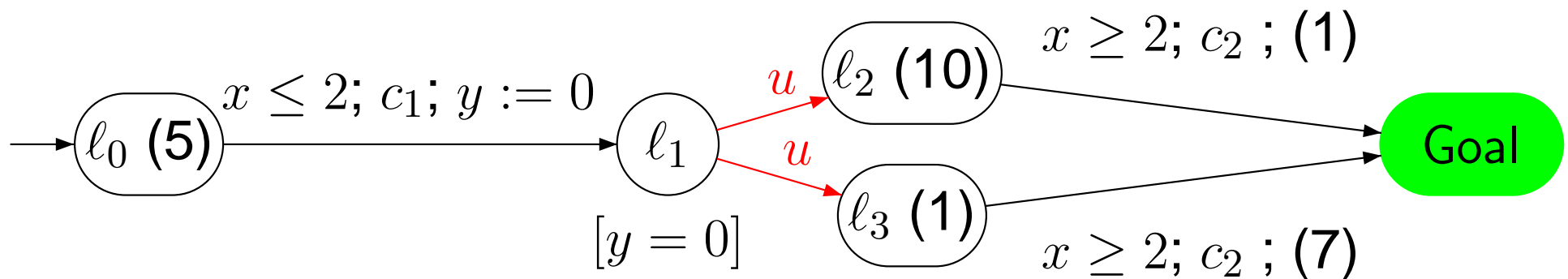
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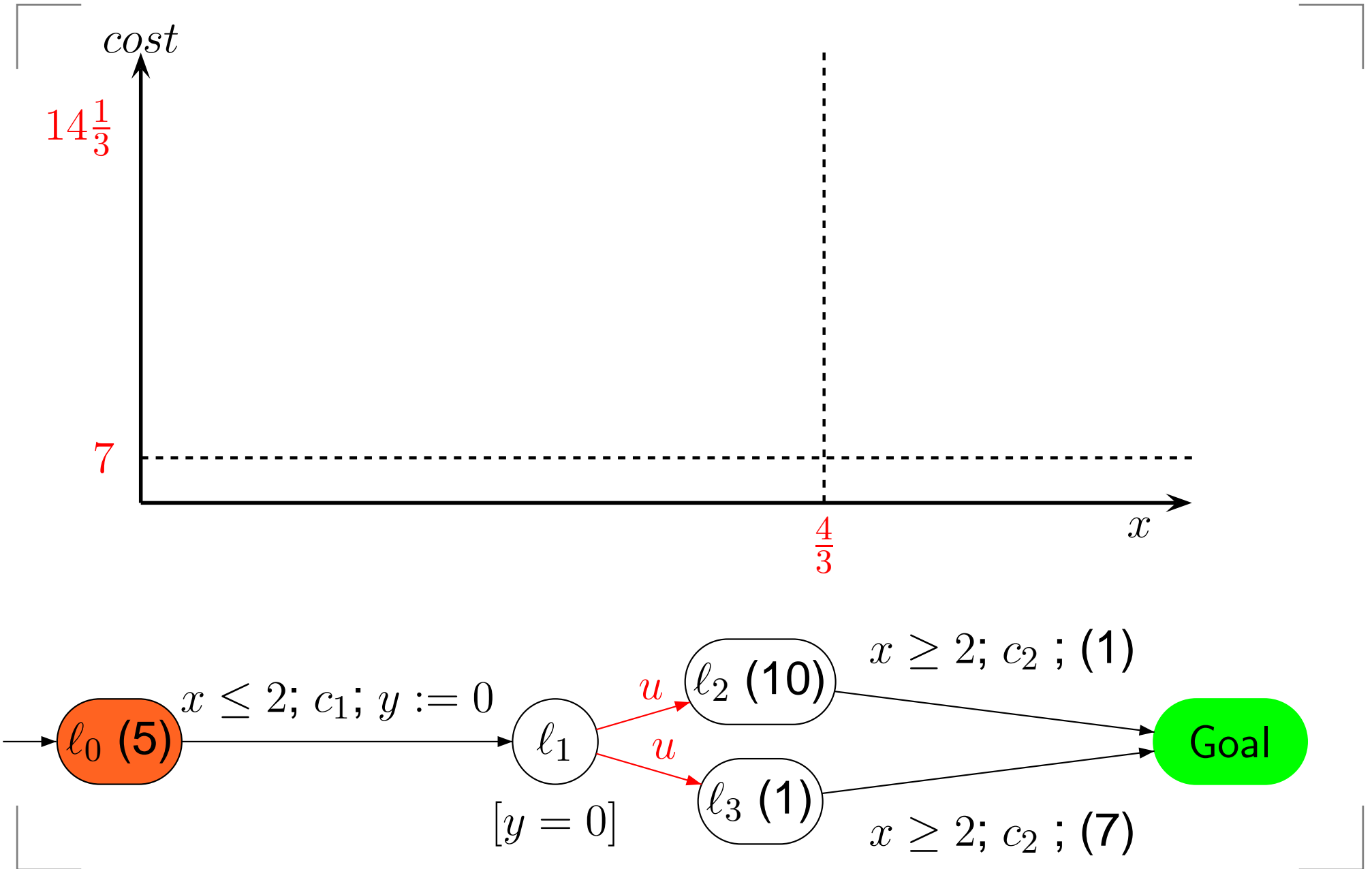


[\Rightarrow Back to Termination]

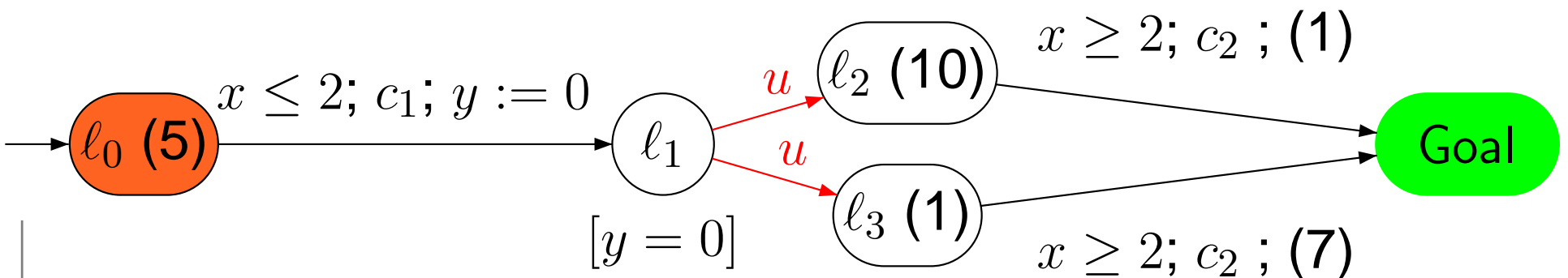
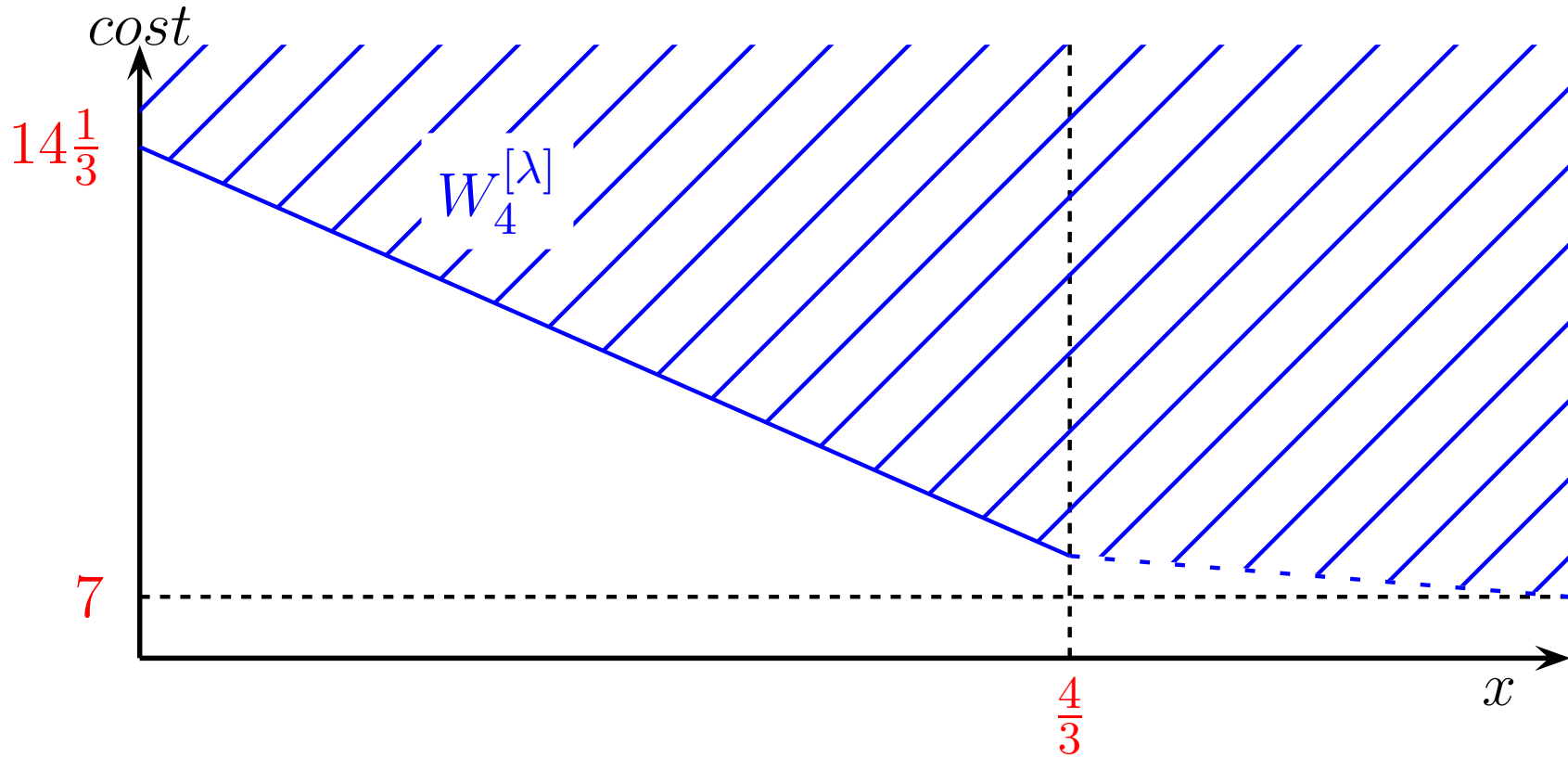
Optimal Cost-Independent Strategy



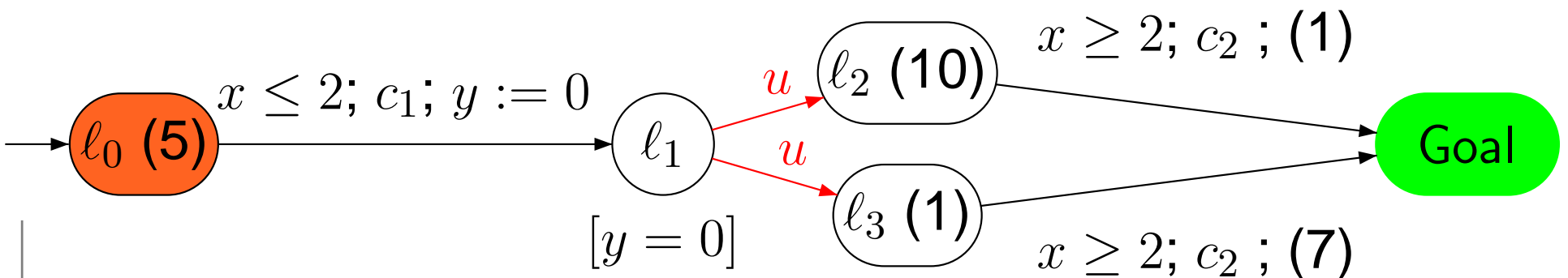
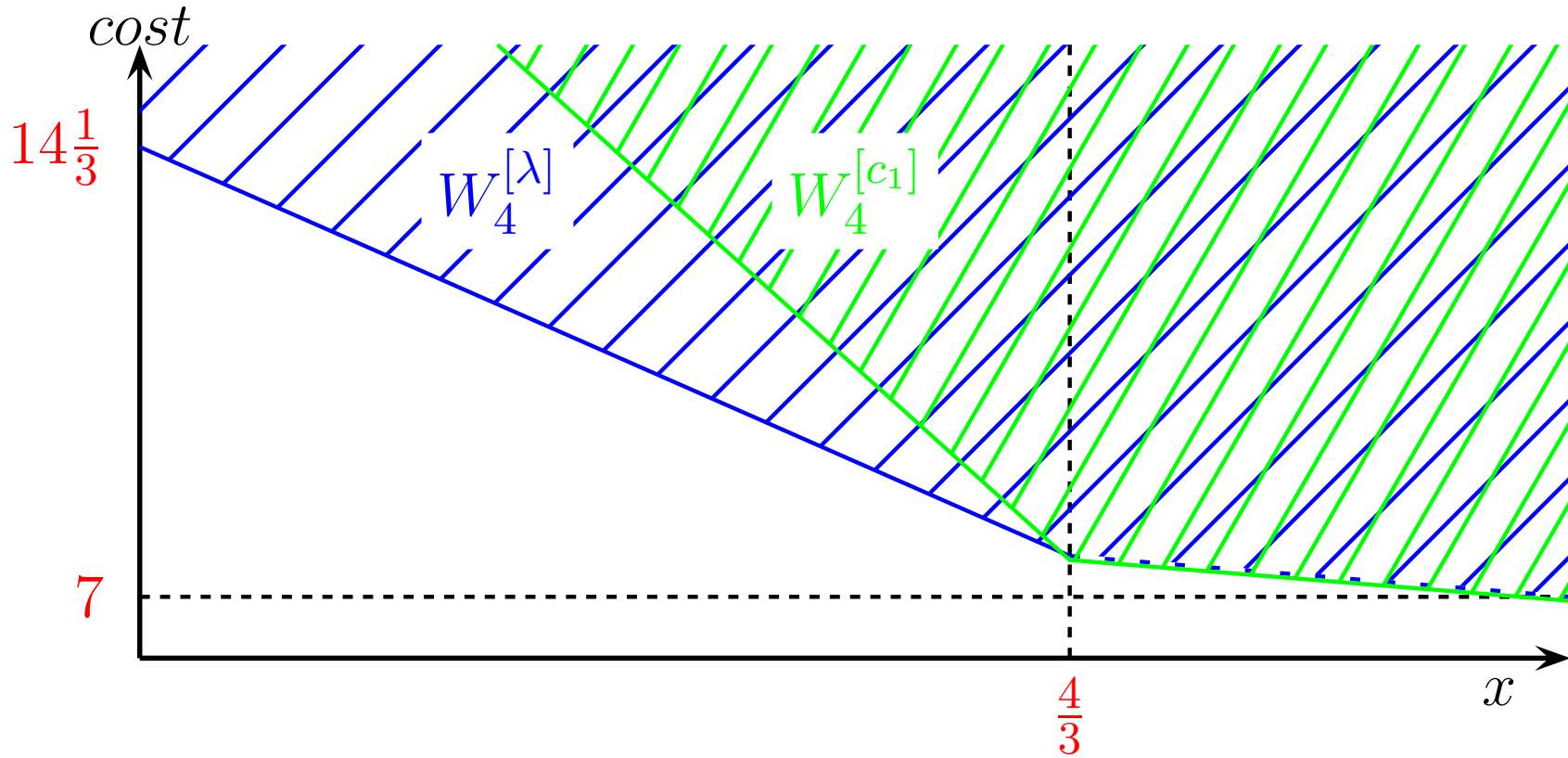
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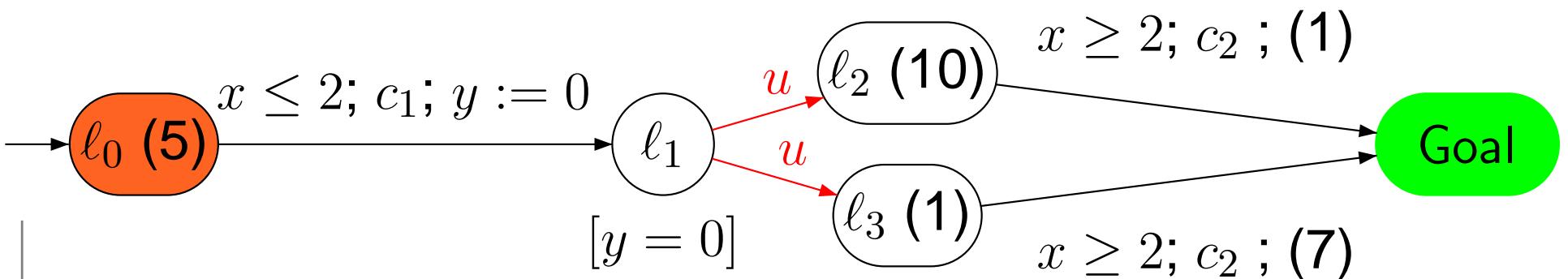
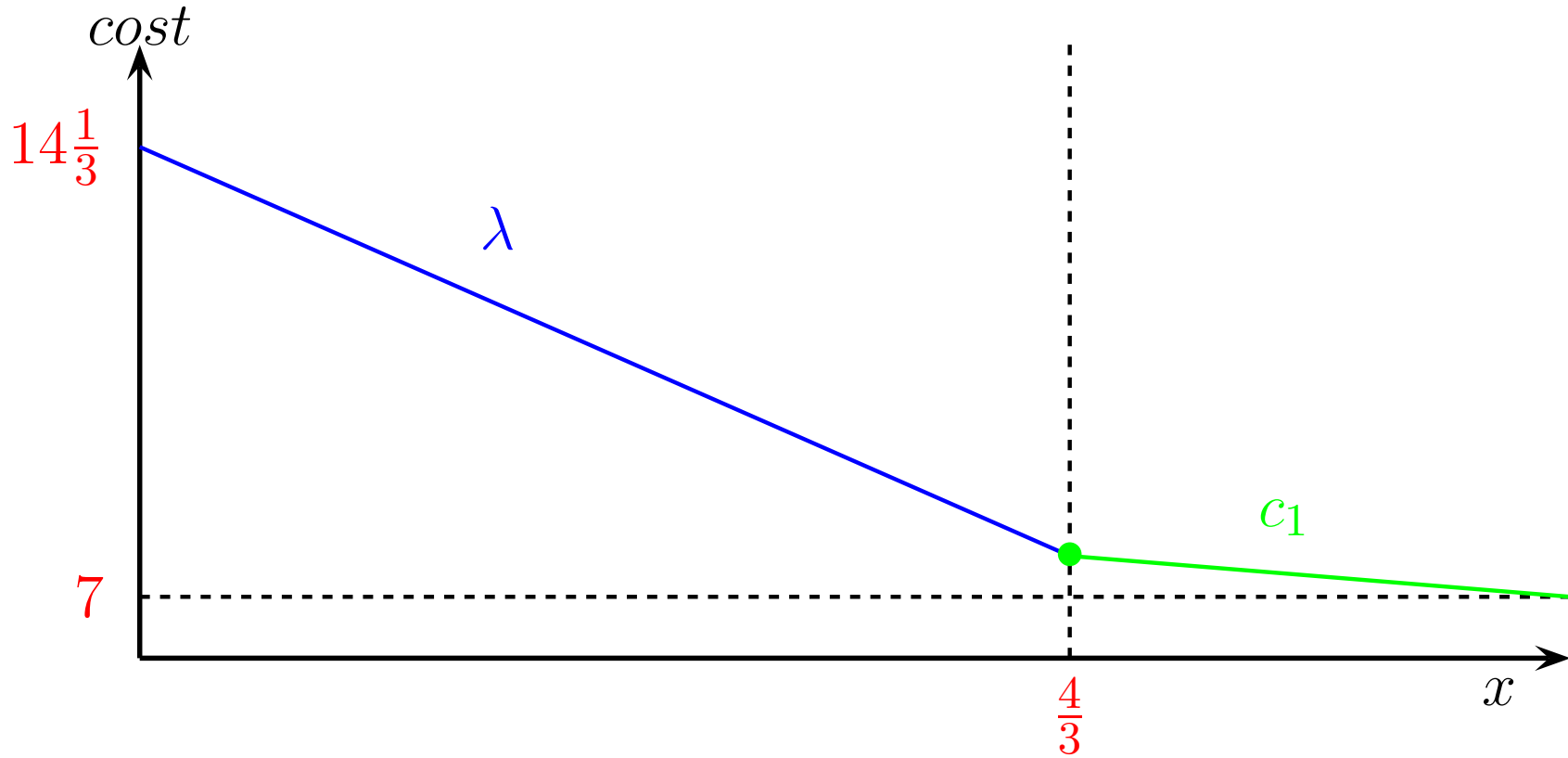
Optimal Cost-Independent Strategy



Optimal Cost-Independent Strategy



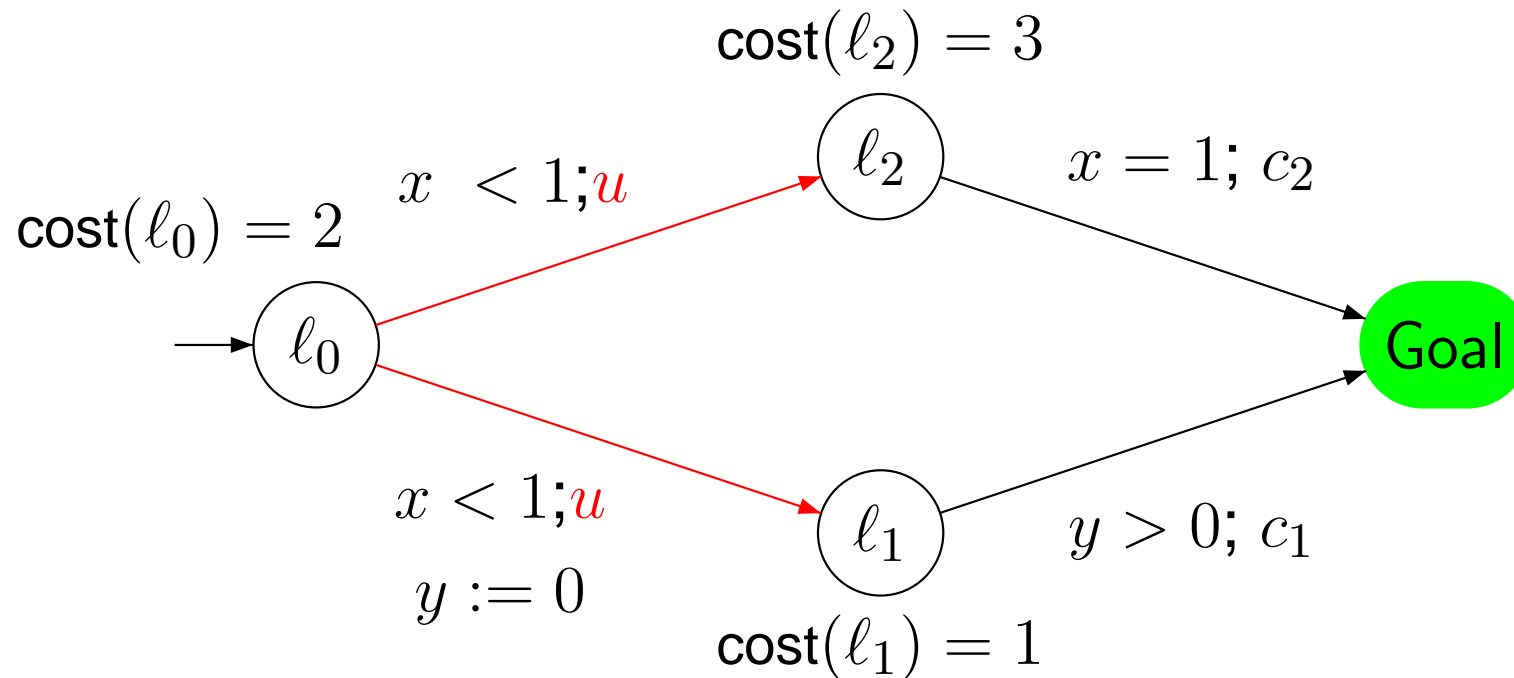
Optimal Cost-Independent Strategy



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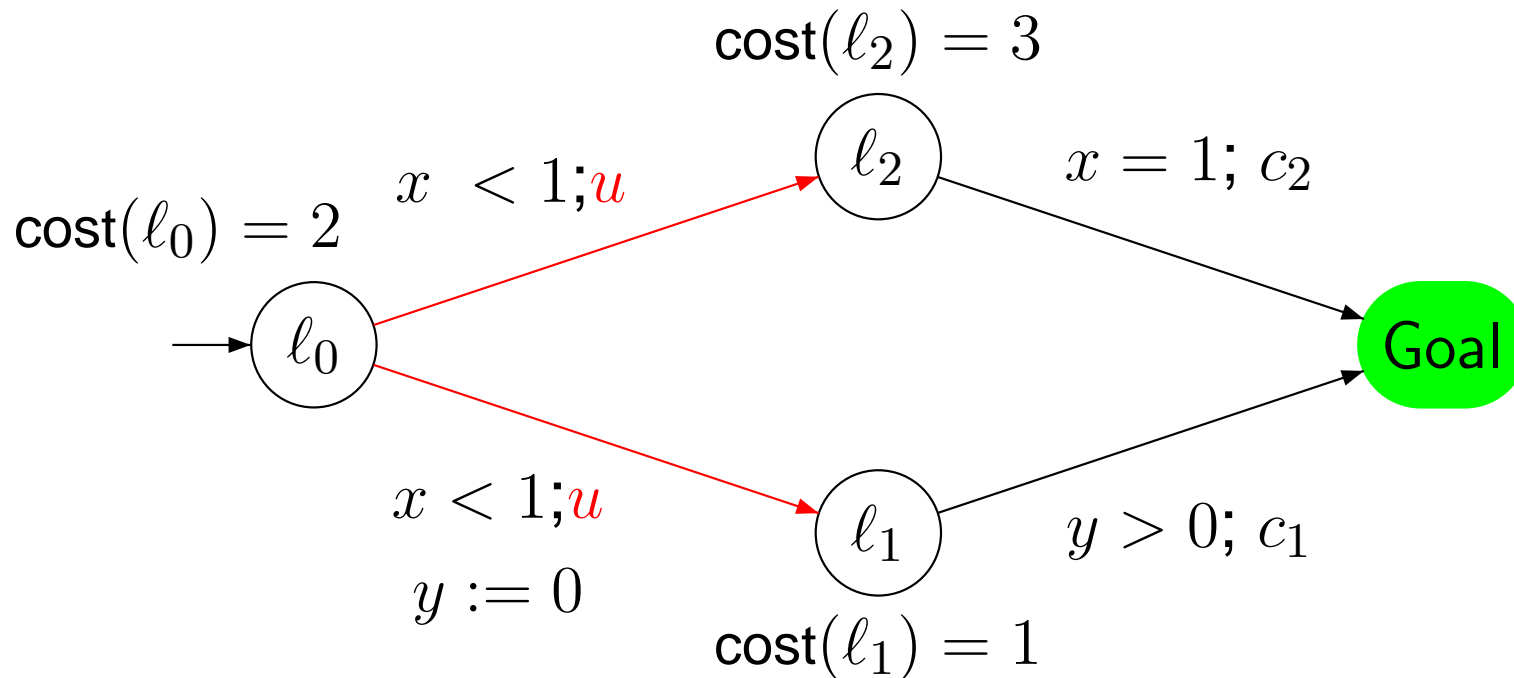
- tagged sets: keep **information how to win** on W_{i+1}
 - compute $W_{i+1} = \pi(W_i)$ and let $Y = W_{i+1} \setminus W_i$
 - $W_{i+1}^{[c]}$ can reach W_i doing a c
 - $W_{i+1}^{[\lambda]}$ can reach W_i or $c\text{Pred}(W_i)$ by time-elapsing
- **optimal state-based strategy**:
 - on $W_{i+1}^{[c]} \leq W_{i+1}^{[\lambda]}$ do c
 - on $W_{i+1}^{[\lambda]} < W_{i+1}^{[c]}$ do λ

How-To Cost-Independent Strategy



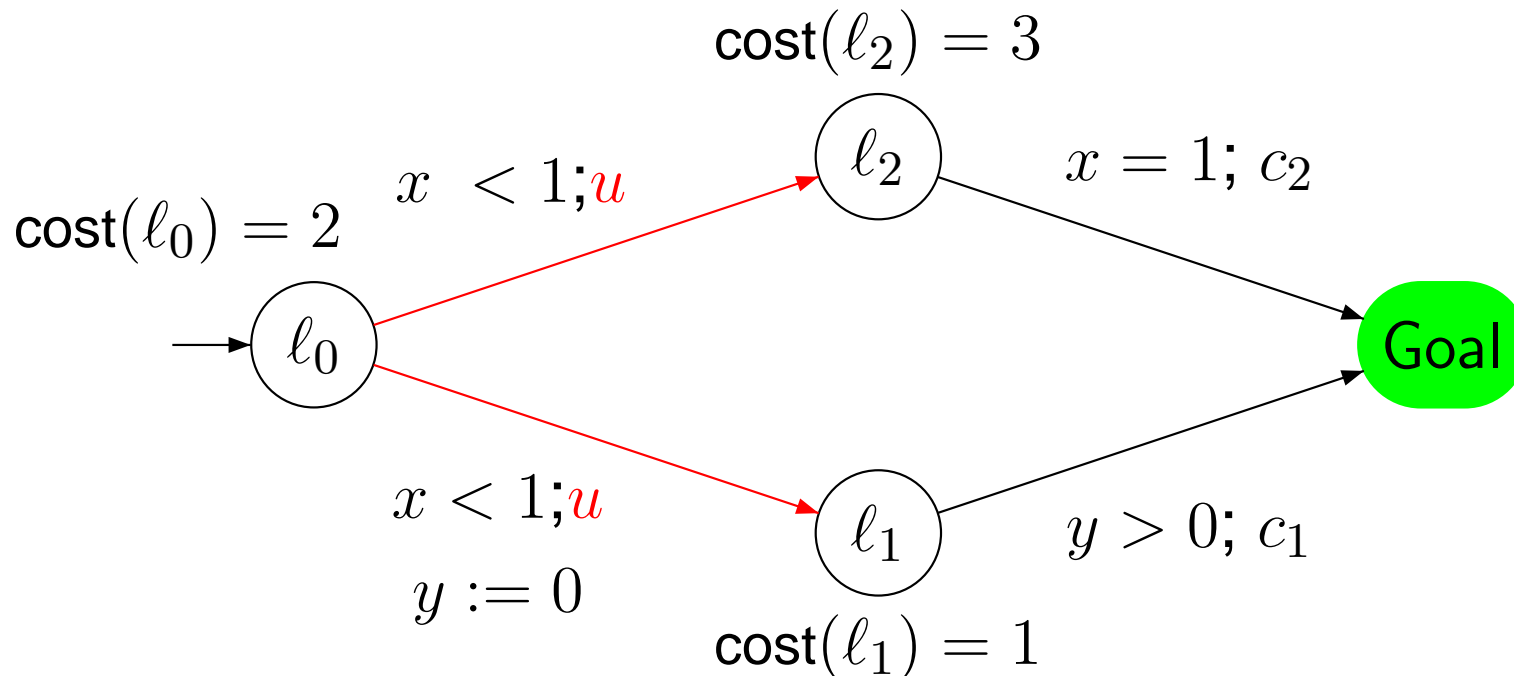
■ Optimal cost is 3

How-To Cost-Independent Strategy



- **Optimal** cost is 3
- Optimal move in $(l_1, y > 0) = c_1$, in $(l_1, 0) = \lambda$

How-To Cost-Independent Strategy



- **Optimal** cost is 3
- Optimal move in $(l_1, y > 0) = c_1$, in $(l_1, 0) = \lambda$
- Optimal strategy: $f^*(l_1, 0 < y < \frac{1}{2}) = \lambda$, in $(l_1, y \geq \frac{1}{2}) = c_1$
 $f^*(l_2, x < 1) = \lambda$ and $f^*(l_2, x \geq 1) = c_2$