

From Global to Local and Back: Different Perspectives to Reason about Emerging Behavior

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Collective Systems



We are surrounded by examples of collective systems:

We are surrounded by examples of collective systems: in the natural world



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We are surrounded by examples of collective systems:

.... and in the man-made world





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Collective Adaptive Systems

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From a computer science perspective these systems can be viewed as being made up of a large number of interacting entities.



Each entity may have its own properties, objectives and actions.

At the system level these combine to create the collective behaviour.

How these entities interact?





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An action/activity is executed with a probability that depends on the state of entities in the system.

An Example: Red Blue Scenario...



Let us considered a population of agents that can be either red or blue.

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Let us considered a population of agents that can be either red or blue.

Starting from a common initial area, each agent must reach the goal area of its own colour:



An Example: Red Blue Scenario...

Each agent should reach a cell of its own colour...





Each agent should reach a cell of its own colour... under the assumption that position of coloured cells is unknown to the agents.

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To reach the target cells each agent:

- follows a random movement;
- the probability to move from one location to one of its neighbours depend on the fraction of agents in the target location.

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An agent change it state to inform others agents about possible routes becoming either a *landmark* or a *barrier*.

The higher is the number of landmarks/barriers at a cell, the higher/lower is the probability that one agent can jump on it.

In this talk...









- 2. A temporal logic to specify
 - global properties, properties at the level of the system;
 - local properties, properties at the level of individuals.



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Multi-Agent Stochastic Processes...





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In this talk, for the sake of simplicity, we focus on Discrete Time Multi-Agent Stochastic Process.



We let Δ be a set of agent definitions consisting of:

- a set S of agent states;
- a probability matrix $\mathbf{P}: \mathcal{S}^* \to \mathcal{S} \times \mathcal{S} \to [0, 1];$
- a set of atomic propositions \mathcal{AP}
- a labelling function $\mathcal{L}: \mathcal{S} \to 2^{\mathcal{AP}}$.



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We assume that for any $ec{q} \in \mathcal{S}^*$ and for any $s \in \mathcal{S}$:

$$\sum_{s'\in\mathcal{S}}\mathsf{P}(ec{q})[s,s']=1$$

A Multi-Agent Discrete Time Markov Chain (MA-DTMC) with size N for a agent definition Δ , \mathcal{M}^{N}_{Δ} , is a DTMC ($\mathcal{S}^{N}, \mathbf{P}^{N}$):

 $\mathbf{P}^{N}[\vec{q}_{1},\vec{q}_{2}] = \prod_{i=1}^{n} \mathbf{P}(\vec{q}_{1}) \left[\vec{q}_{1}[i],\vec{q}_{2}[i]\right]$



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Given a $ec{q} \in \mathcal{S}^{N} \dots$

- $\vec{q}[i] \in S$ denotes the state of agent in position *i*;
- for any $s \in S$:

$$\#(\vec{q},s) = |\{i | \vec{q}[i] = s\}|$$
 % $(\vec{q},s) = \frac{\#(\vec{q},s)}{N}$

Global paths...



A global path π over \mathcal{M}^N is a non empty (infinite) sequence of states $\vec{q}_0 \vec{q}_1 \vec{q}_2 \cdots$ of states in \mathcal{S}^N such that, for any i, $\mathbf{P}^N[\vec{q}_i, \vec{q}_{i+1}] > 0$.

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Path Projections and Local Paths...



Given a *global path* π of \mathcal{M}^N , we can consider the projection of index *i*, denoted by $\pi \downarrow i$:

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Given a global path π of \mathcal{M}^N , we can consider the projection of index *i*, denoted by $\pi \downarrow i$:



We say that π_{ℓ} is a *local path* of agent *i* over \mathcal{M}^{N} if there exists $\pi \in Paths_{\mathcal{M}^{N}}$ such that $\pi_{\ell} = \pi \downarrow i$.



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Global Level: we are considering a global perspective

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Local Level: one is interested in the properties of the single agents

- ... the focus is on a single component in the system;
- ... the global configuration is not considered.



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Global Level: we are considering a global perspective ... the state of a system is considered as a whole; ... and identities of single agents are lost.

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Local Level: one is interested in the properties of the single agents
... the focus is on a single component in the system;
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If an agent becomes a *barrier*, in at most k_2 steps it restarts its journey and in at most k_3 steps it will reach its goal area.

GLoTL: Global and Local Temporal Logic...



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GLOBAL FORMULAS $\Phi ::= \operatorname{true} | \neg \Phi | \Phi_1 \land \Phi_2 | \%[\phi] \bowtie p | \mathcal{X} \Phi | \Phi_1 \mathcal{U}^{\leq k} \Phi_2$ LOCAL FORMULAS $\phi ::= \operatorname{true} | \alpha | \neg \phi | \phi_1 \land \phi_2 | \mathcal{X} \phi | \phi_1 \mathcal{U}^{\leq k} \phi_2$

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- A global formula Φ, which permits specifying properties of global computations;
- A local formula ϕ , is used to specify properties of the single agents.

Global and Local Temporal Logic...



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LOCAL FORMULAS

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Operators of both global and local formulas are standard. Both the fragments are a variant of *bounded LTL*.

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Operators of both global and local formulas are standard. Both the fragments are a variant of *bounded LTL*.

The only novel operator $%[\phi] \bowtie p$ is used to specify that, at a given point in the computation, the *fraction of agents* satisfying *local formula* ϕ is $\bowtie p$

Derivable Operators...





Global Formulas: Semantics...



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Global Formulas: Semantics...

$$\begin{aligned} \pi &\models^{\mathcal{M}^{N},\mathcal{L}} \quad \text{true} \\ \pi &\models^{\mathcal{M}^{N},\mathcal{L}} \quad \neg \Phi & \iff \pi \not\models^{\mathcal{M}^{N},\mathcal{L}} \Phi \\ \pi &\models^{\mathcal{M}^{N},\mathcal{L}} \quad \Phi_{1} \land \Phi_{2} & \iff \pi \models^{\mathcal{M}^{N},\mathcal{L}} \Phi_{1} \land \pi \models^{\mathcal{M}^{N},\mathcal{L}} \Phi_{2} \end{aligned}$$

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Global Formulas: Semantics...

$$\pi \models^{\mathcal{M}^{N},\mathcal{L}} \text{ true} \pi \models^{\mathcal{M}^{N},\mathcal{L}} \neg \Phi \qquad \Longleftrightarrow \qquad \pi \not\models^{\mathcal{M}^{N},\mathcal{L}} \Phi \pi \models^{\mathcal{M}^{N},\mathcal{L}} \Phi_{1} \land \Phi_{2} \qquad \Longleftrightarrow \qquad \pi \models^{\mathcal{M}^{N},\mathcal{L}} \Phi_{1} \land \pi \models^{\mathcal{M}^{N},\mathcal{L}} \Phi_{2} \pi \models^{\mathcal{M}^{N},\mathcal{L}} \%[\phi] \bowtie p \qquad \Longleftrightarrow \qquad \frac{|\{i|\pi\downarrow i \models_{\ell}^{\mathcal{M}^{N},\mathcal{L}} \phi\}|}{N} \bowtie p$$

Global Formulas: Semantics...

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$$\begin{split} \pi &\models^{\mathcal{M}^{N},\mathcal{L}} \quad \text{true} \\ \pi &\models^{\mathcal{M}^{N},\mathcal{L}} \quad \neg \Phi \qquad \Longleftrightarrow \qquad \pi \not\models^{\mathcal{M}^{N},\mathcal{L}} \Phi \\ \pi &\models^{\mathcal{M}^{N},\mathcal{L}} \quad \Phi_{1} \land \Phi_{2} \qquad \Longleftrightarrow \qquad \pi \models^{\mathcal{M}^{N},\mathcal{L}} \Phi_{1} \land \pi \models^{\mathcal{M}^{N},\mathcal{L}} \Phi_{2} \\ \pi &\models^{\mathcal{M}^{N},\mathcal{L}} \quad \forall_{0}[\phi] \bowtie p \qquad \Longleftrightarrow \qquad \frac{|\{i|\pi\downarrow i \models_{\ell}^{\mathcal{M}^{N},\mathcal{L}} \phi\}|}{N} \bowtie p \\ \pi &\models^{\mathcal{M}^{N},\mathcal{L}} \quad \mathcal{X} \Phi \qquad \Longleftrightarrow \qquad \pi[1..] \models^{\mathcal{M}^{N},\mathcal{L}} \Phi \\ \pi &\models^{\mathcal{M}^{N},\mathcal{L}} \quad \Phi_{1} \mathcal{U}^{\leq k} \Phi_{2} \iff \\ \exists 0 \leq h \leq k. \ \pi[h..] \models^{\mathcal{M}^{N},\mathcal{L}} \Phi_{2} \land \forall 0 \leq i < h. \ \pi[i..] \models \Phi_{1} \end{split}$$

Local Formulas: Semantics...



$$\begin{aligned} \pi_{\ell} &\models_{\ell}^{\mathcal{M}^{N},\mathcal{L}} \quad \text{true} \\ \pi_{\ell} &\models_{\ell}^{\mathcal{M}^{N},\mathcal{L}} \quad \alpha \qquad \Longleftrightarrow \qquad \pi_{\ell}[0] \in \mathcal{L}(\alpha) \\ \pi_{\ell} &\models_{\ell}^{\mathcal{M}^{N},\mathcal{L}} \quad \neg \phi \qquad \Longleftrightarrow \qquad \pi_{\ell} \not\models_{\ell}^{\mathcal{M}^{N},\mathcal{L}} \phi \\ \pi_{\ell} &\models_{\ell}^{\mathcal{M}^{N},\mathcal{L}} \quad \phi_{1} \wedge \phi_{2} \qquad \Longleftrightarrow \qquad \pi_{\ell} \models_{\ell}^{\mathcal{M}^{N},\mathcal{L}} \phi_{1} \wedge \pi_{\ell} \models_{\ell}^{\mathcal{M}^{N},\mathcal{L}} \phi_{2} \\ \pi_{\ell} &\models_{\ell}^{\mathcal{M}^{N},\mathcal{L}} \quad \mathcal{X} \phi \qquad \Longleftrightarrow \qquad \pi_{\ell}[1..] \models_{\ell}^{\mathcal{M}^{N},\mathcal{L}} \phi \\ \pi_{\ell} &\models_{\ell}^{\mathcal{M}^{N},\mathcal{L}} \quad \phi_{1} \mathcal{U}^{\leq k} \phi_{2} \iff \\ \exists 0 \leq h \leq k. \ \pi_{\ell}[h..] \models_{\ell}^{\mathcal{M}^{N},\mathcal{L}} \phi_{2} \wedge \forall 0 \leq i < h. \ \pi_{\ell}[i..] \models \phi_{1} \end{aligned}$$

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Let $\mathcal{M}^N = (\mathcal{S}^N, \mathbf{P}^N)$ be a MA-DTMC and $\mathcal{L} : \mathcal{S} \to 2^{\mathcal{AP}}$ be a labelling function.

For any $\vec{q} \in S^N$ and formula Φ we let μ be the function amounting the probability that \vec{q} satisfies Φ :

$$\mu(\mathcal{M}^{\mathsf{N}},\mathcal{L},\vec{q},\Phi)=\mathsf{Pr}_{\mathcal{M}^{\mathsf{N}}}\{\pi\in\mathsf{Paths}_{\mathcal{M}^{\mathsf{N}}}(\vec{q})|\pi\models^{\mathcal{M}^{\mathsf{N}},\mathcal{L}}\Phi\}$$

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An Example: Red-Blue scenario Global and Local Properties



almost all blue and read agents have reached their goal areas::

$$\Phi_{gb} = (\%[blue@goal] \in [0.5 - arepsilon, 0.5 + arepsilon])$$

$$\Phi_{gr} = (\%[read@goal] \in [0.5 - \varepsilon, 0.5 + \varepsilon])$$

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the system is able to reach a configuration where almost all agents have reached their goal area:

$$\Phi_1 = \Diamond^{\leq k_1} \left(\Phi_{gb} \wedge \Phi_{gr} \right)$$

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if an agent becomes a *barrier*, in at most k₂ it restarts its journey and in at most k₃ steps it will reach its goal area.

$$\phi_{bb} = bb \rightarrow \Diamond^{\leq k_2}(\neg bb \land \Diamond^{\leq k_3} blue@goal)$$

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• in the next k_4 steps, if the fraction of agents that are barriers is greater than 30% then 75% of them satisfy ϕ_{bb} or ϕ_{rb} :

$$\Phi_2 = \Box^{\leq k_4} \left(\% [bb \lor br] \geq .30 \rightarrow \% [\phi_{br} \land \phi_{rb}] \geq .75 \right)$$

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1. A model to describe (quantitative) behaviour of multi-agents systems;

- 2. A temporal logic to specify
 - global properties, properties at the level of the system;
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3. A behavioural equivalence that permits reducing the state space while preserving formulas satisfaction (at both global and local level).



Let $\mathcal{M}^{N}_{\Delta} = (\mathcal{S}^{N}, \mathbf{P}^{N})$ be a MA-DTMC model, an equivalence relation $\mathcal{R} \subseteq \mathcal{S}^{N} \times \mathcal{S}^{N}$ is a *Global Probabilistic Bisimulation Relation* if and only if for any $(\vec{q_1}, \vec{q_2}) \in \mathcal{R}$:

- 1. $\forall i \ \mathcal{L}(\vec{q_1}[i]) = \mathcal{L}(\vec{q_2}[i]);$
- 2. for any equivalence class $\mathcal{C} \in \mathcal{S}^N / \mathcal{R}$

$$\mathsf{P}^{\mathsf{N}}[ec{q_1},\mathcal{C}]=\mathsf{P}^{\mathsf{N}}[ec{q_2},\mathcal{C}]$$



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We let \sim_G denote the largest Global Probabilistic Bisimulation Relation



Let $\Delta = (S, \mathbf{P}, \mathcal{AP}, \mathcal{L})$, an equivalence relation $\mathcal{R} \subseteq S \times S$ is a *Local Probabilistic Bisimulation Relation* if and only if for any $(s_1, s_2) \in \mathcal{R}$:

- 1. $\mathcal{L}(s_1) = \mathcal{L}(s_2);$
- 2. for any $\vec{q} \in \mathcal{S}^N$ and for any equivalence class $\mathcal{C} \in \mathcal{S}/\mathcal{R}$

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We let \sim_L denote the largest Local Probabilistic Bisimulation Relation.

Computing Local Bisimulation...



We say that $\Delta = (\mathcal{S}, \mathbf{P}, \mathcal{AP}, \mathcal{L})$ is in polynomial form if for any $s_1, s_2 \in \mathcal{S}$:

$$\mathbf{P}(\tilde{x}_{S})[s_{1},s_{2}] = \frac{p(\tilde{x}_{S})}{q(\tilde{x}_{S})}$$

where $p(\tilde{x}_S)$ and $q(\tilde{x}_S)$ are multivariate polynomials in the variable \tilde{x}_S .

¹Maximal aggregation of polynomial dynamical systems, L. Cardelli, M. Tribastone, M. Tschaikowski, A. Vandin, PNAS 17.

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For each $s \in S$, x_s is associated with the number/fraction of agents in the state s.

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For each $s \in S$, x_s is associated with the number/fraction of agents in the state s.

Following the an approach similar to CTTV17¹ we can compute the equivalence classes of \sim_L in S.

¹Maximal aggregation of polynomial dynamical systems, L. Cardelli, M. Tribastone, M. Tschaikowski, A. Vandin, PNAS 17.

State space reduction...





State space reduction...





State space reduction...





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Some results...



Let $\Delta = (\mathcal{S}, \mathbf{P}, \mathcal{AP}, \mathcal{L})$ and $\mathcal{M}^N_\Delta = (\mathcal{S}^N, \mathbf{P}^N)$ be a MA-DTMC model.

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• For any
$$\vec{q}_1, \vec{q}_2 \in \mathcal{S}^N \dots$$

$$\forall i. \vec{q}_1[i] \sim_L \vec{q}_2[i] \Longrightarrow \vec{q}_1 \sim_G \vec{q}_2$$

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For any
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• For any $s_1, s_2 \in \mathcal{S}_{\cdots}$

$$s_1 \sim_L s_2 \Longrightarrow \forall \vec{q} \in \mathcal{S}^N \forall \phi. \Pr[s_1 | \vec{q} \models \phi] = \Pr[s_2 | \vec{q} \models \phi]$$



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A behavioural equivalence has been proposed to aggregate states at both global and local level.

The proposed equivalences are sound (but not complete) w.r.t. the proposed logic.



