Optimal Stabilization of Discrete Event Systems with Guaranteed Worst Cost

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Abstract:
This work investigates optimal stabilization with guaranteed worst-case performance of stochastic discrete event systems by supervisory control. We formulate the problem on probabilistic weighted automata. The system is driven to a specified set of target states after a finite number of transitions, thus stabilized. The cost of stabilization is concerned with the accumulative weight of transitions reaching target states. Our goal is to optimize the expected cost of reaching target states, while ensuring that the worst-case individual cost is bounded by a given threshold. Then we transform the supervisory control problem to a two-player stochastic game between the supervisor and the environment, which properly encodes the worst-case requirement. Finally an algorithm is presented to synthesize the optimal supervisor by leveraging results from Markov Decision Processes, which turns out to provably solve the original problem.

Keywords: Discrete event systems, optimal supervisory control, stabilization, stochastic game

1. INTRODUCTION

Supervisory control in discrete event systems (DES) has been well investigated since it was proposed. In this framework, a supervisor controls the plant by enabling and disabling events dynamically, so that the plant fulfills a given specification; see, e.g., Cassandras and Lafortune [2008], Wonham and Cai [2018].

In practice, the supervisor may not have perfect observation of the system, which brings in uncertainty and gives rise to supervisory control under partial observation. There is a rich literature on this topic, see, e.g., Alves et al. [2019], Shu and Lin [2015], Yin and Lafortune [2016a,b, 2017], Komenda and Masopust [2017], Mohajerani et al. [2017], Ji et al. [2018], Ma et al. [2019, 2018], Rashidinejad et al. [2018], Lin et al. [2019] for some recent discussions.

The uncertainties in system modeling also lead to supervisory control of stochastic DES, where events are associated with probabilities of occurrence. Both deterministic and probabilistic supervisory control frameworks were discussed, depending on whether events are enabled for sure or with certain probabilities, see, e.g., Kumar and Garg [2001], Pantelic et al. [2009]. More recently, learning-based supervisor synthesis was considered in Wu et al. [2019] and Meira-Góes et al. [2019] discussed deception attacks for supervisors in probabilistic settings.

In many applications, some states of the system called target states are of particular interest as they indicate the fulfillment of some important tasks. Meanwhile, one may apply the supervisory control theory to drive the system to those target states within a bounded number of transitions and stay there afterwards. This problem is referred to as stabilization or state attraction, which was originally proposed in Brave and Heymann [1990] and generalized by Schmidt and Breindl [2014]. A matrix-based approach of optimal stabilization for nondeterministic DES was provided in Han et al. [2019] recently. Additionally, optimal stabilization problem considers minimizing the cost of driving the system to target states. This topic was initiated by Brave and Heymann [1993] for the full observation case and extended in Marchand et al. [2002], Pruekprasert and Ushio [2016b] for the partial observation case. As a variant, Pruekprasert and Ushio [2016a] considered optimal stabilization under the influence of disturbances.

All existing works on optimal stabilization focus on optimizing the system’s worst possible performance when being stabilized. On the other hand, optimal supervisory control of probabilistic discrete event systems aims to ensure a good expected overall performance. Both frameworks suffer from some drawbacks. The worst-case analysis may ignore overall performance, while good expectation may not rule out some extreme individual behaviors that are not very likely but indeed possible. The conventional settings of optimal supervisory control may be insufficient to provide formal guarantees under multiple scenarios.

Let us consider an everyday situation when a student commutes between home and campus. There are three possible options: subway, car and on foot. Usually subway is the fastest option with potential risk of severe delay. Self-driving has more expected arriving time, while guarantees to reach campus within a tolerable amount of time under all traffic circumstances. Then it is more reasonable to
drive instead of taking the risk of the subway, when the student could not afford to be late for some activity.

Motivated by the above situation, we investigate optimal stabilization under an acceptable upper bound for worst-case cost. We formulate this problem in the context of probabilistic weighted automata, where each event is assigned a cost and a probability of occurrence. Next we propose the probabilistic weighted bipartite transition system (PWBTS) and transform the problem to a two-player stochastic game between the supervisor and the environment. Then we construct the largest PWBTS which contains all enforcing the worst cost, reformulated as a safety condition over the new information space. Furthermore, it turns out that the game is an Markov Decision Process (MDP). Finally we synthesize the optimal supervisor from the game, which provably solves the proposed stabilization problem. Our solution procedure leverages results from beyond worst-case synthesis in Bruyere et al. [2017] and optimal control of MDPs in Filar and Vrieze [2012].

The rest of the work is organized as follows. Section 2 introduces the system model. Section 3 formulates the problem of optimal stabilizing supervisory control with guaranteed worst cost. In Section 4, a two-player stochastic game is defined to encode the worst-case requirement. Then in Section 5, the optimal supervisor is synthesized to solve the problem. Finally, Section 6 concludes the paper.

2. SYSTEM MODEL

We consider the weighted finite-state automaton model:

\( G = (X, E, f, x_0, \omega) \)

where \( X \) is the finite state space, \( E \) is the finite set of events, \( f : X \times E \rightarrow X \) is the (partial) deterministic transition function and event \( e \) is active at a state \( x \) if \( f(x,e) \) where \( \omega \) is “defined”, \( x_0 \in X \) is the initial state and \( \omega : E \rightarrow \mathbb{N}^* \) is the weight function which represents the event costs. The domain of \( f \) can be extended to \( X \times E^* \) in the standard manner Cassandra and Lahorite [2008] and we still denote the extended function by \( f \). The language generated by \( G \) is defined as \( \mathcal{L}(G) = \{ s \in E^* : f(x_0, s) \} \). We denote by \( \leq u \) if string \( s \) is a prefix of \( u \) and \( s \neq u \) if \( s \leq u \) and \( s \neq u \). The function \( \omega \) is additive and its domain can be extended to \( E^* \) by letting \( \omega(e) = 0 \), \( \omega(se) = \omega(s) + \omega(e) \) for all \( s \in E^* \) and \( e \in E \). Given \( s = e_1 e_2 \cdots e_n \in \mathcal{L}(G) \), its (accumulative) cost is the sum of each event’s weight (cost), i.e., \( \omega(s) \).

Given an automaton \( G \), for \( x_1, x_2 \in X \) and \( e \in E \), we write \( x_1 \xrightarrow{e} x_2 \) if \( f(x_1,e) = x_2 \), for simplicity. A run in \( G \) is a sequence of states and events: \( r = x_1 \xrightarrow{e_1} x_2 \xrightarrow{e_2} \cdots x_{n-1} \xrightarrow{e_{n-1}} x_n \) and it may be infinitely long. We denote by \( \text{Run}(G) \) the set of runs in \( G \). A run is initial if its initial state is the initial state of the system. We say a run forms a cycle if \( x_1 = x_n \) and we call a system acyclic if it does not contains cycles, otherwise, it is called cyclic.

In system \( G \), \( x \in X \) is a terminating state if \( \exists e \in E \) s.t. \( f(x,e), \) i.e., no outgoing transition is defined. We let \( X_T \subseteq X \) be the set of target states where \( \forall x \in X_T \), \( x \) is terminating. We further denote by \( L(X_T, G) = \{ t \in \mathcal{L}(G) : f(x_0, t) \in X_T \} \) the set of strings reaching \( X_T \). The target states indicate the completion of some essential tasks and ideally, the system should be attracted to them.

A stochastic discrete event system is modeled by a probabilistic weighted finite-state automaton \( (G, p) \) where \( G \) is a weighted finite-state automaton and \( p : X \times E \rightarrow [0,1] \) is the probability of event occurrence. Specifically, for any \( x \in X, e \in E \), we denote by \( p(e|x) \) the probability that event \( e \) occurs from state \( x \). In this work, we assume that:

(i) for every non-terminating state \( x \), \( \sum_{e \in E} p(e|x) = 1 \);
(ii) \( \forall x \in X, e \in E \): \( p(e|x) > 0 \iff f(x,e) \).

For a string \( s \in \mathcal{L}(G) \), we introduce \( Pr(s) \) as the probability that \( s \) occurs, which is defined recursively as:

\[
Pr(s) = 1 \quad \text{and} \quad Pr(es) = Pr(s)p(f(x_0,s)) \quad \text{for all} \quad s \in E^*, e \in E.
\]

The occurrence probability of a set of strings \( L \) is \( Pr(L) = \sum_{s \in L} Pr(s) \) and \( L \) is the so called probabilistic language in Kumar and Garg [2001].

A standard supervisor is a function \( S : \mathcal{L}(G) \rightarrow 2^E \) that controls the system to achieve certain specification by dynamically enabling/disabling events. The event set \( E \) is partitioned as \( E = E_s \cup E_{uc} \), where \( E_s \) is the set of controllable events and \( E_{uc} \) is the set of uncontrollable events. Furthermore, all events are observable in this context. We denote by \( \mathcal{S} \) the set of supervisors. Notice that a supervisor never disables uncontrollable events and a control decision \( \gamma \in 2^E \) is admissible if \( E_{uc} \subseteq \gamma \). We also say a control decision \( \gamma \) is non-redundant at state \( x \) if \( \forall e \in \gamma, f(x,e) \) in \( G \), i.e., all enabled events are defined at \( x \). Denote by \( \Gamma \) the set of all admissible and non-redundant control decisions, then we only consider \( \Gamma \) in this work. We also use \( S/G \) to represent the supervised system under \( S \), where \( \mathcal{L}(S/G) \) and \( \text{Run}(S/G) \) stand for the language and the set of runs in \( S/G \), respectively.

In this work, the supervisors are deterministic in the sense that control commands are issued for sure. Here we make the same assumption on the supervisor as in Kumar and Garg [2001] for the sake of following discussion.

Assumption 1. Given system \( (G, p) \) and supervisor \( S \), after \( S \) issues \( \gamma \neq \emptyset \) at \( x \in X \), the occurrence probability of event \( e \in \gamma \) becomes \( \sum_{s \in E} p(e|x) \) in the supervised system.

In other words, after some events are disabled at a state, the probability of each enabled event increases proportionally so that the probabilities of enabled events at non-terminating states still sum up to 1. Additionally, if the supervisor disables all events at a state, then that state will become a terminating state. From the results Kumar and Garg [2001], the language in the supervised system is still a probabilistic language under this assumption.

A finite discrete Markov decision process (MDP) is a tuple:

\[
M = (X_M, A, \Delta, \omega_m)
\]

Here \( X_M \) is the finite state space partitioned as \( X_{ns} \cup X_M \), where \( X_{ns} \) is the set of non-stochastic states and \( X_M \) is the set of stochastic states. \( A \) is the set of actions from \( X_M \) to \( X_T \). \( \Delta : X_M \times X_{ns} \rightarrow [0,1] \) is the probability of the transition between a stochastic state and a non stochastic state. \( \omega_m : X_M \times X_{ns} \rightarrow \mathbb{R} \) is the reward or cost function.

An MDP may be seen as a special two-player stochastic game: one player plays from \( X_{ns} \) against a probabilistic adversary which makes randomized decisions characterized by \( \Delta \) from \( X_M \). Hence, MDPs are sometimes termed “1/2-player games” in the literature, e.g., Bruyere et al. [2017].
3. PROBLEM FORMULATION

Stability is critical for control systems. Intuitively, a system is stable if all its trajectories are driven to certain region after a while and remain there afterwards. Additionally, certain cost may be entailed by those trajectories. For DES, the open-loop system $G$ may not end up in target states or the cost of reaching target states is excessively high, either for a single string or the expectation of multiple strings. In this section, we introduce the stabilizing supervisor and formulate the key problem of this work.

**Definition 1.** (Stabilizing Supervisor). Given a $G$ and target states $X_T$, a supervisor $S$ is stabilizing if $\forall s \in \mathcal{L}(S/G),\exists t \in E^* \text{ s.t. } |t| \geq N \Rightarrow f(x_0, st) \in X_T$.

A stabilizing supervisor drives every string in the supervised system to target states and it should never disable all events at a non-target state by definition. We call a system as stabilizable if there exists a stabilizing supervisor and denote by $L(X_T, S/G) = \{ s \in L(S/G) : f(x_0, s) \in X_T \}$ the set of strings reaching target states under $S$.

Then we evaluate the expected cost of strings reaching $X_T$ as $E_S(X_T) = \sum_{s \in L(X_T, S/G)} \omega(s) Pr(s)$, which is also called the expectation of stabilization under $S$. Since all strings in $L(X_T, G)$ are finite and their costs are bounded, the expectation is well defined. Lower $E_S(X_T)$ is preferred in practice. We also claim that $Pr(L(X_T, S/G)) = 1$ holds for a stabilizing supervisor under Assumption 1, while we omit the argument here due to space limitation.

However, one severe shortage of the expected cost is the failure to rule out certain extreme cases. A stabilizing supervisor with good expectation of stabilization may still permit strings with exceptionally high cost to occur, which is troublesome. Thus we have to ensure an acceptable worst-case performance, i.e., upper bound of individual string cost when optimizing the expectation. That is, our supervisors is risk aware of high individual cost. This gives rise to the following problem of Optimal Stabilization by Supervisory Control with Guaranteed Worst Cost.

**Problem 1.** Given probabilistic system $(G, p)$ with target states $X_T$ and cost threshold $\mu \in \mathbb{N}^+$, design a supervisor $S^*$ such that $E_S(X_T) = \min_{S \in \mathcal{S}} E_S(X_T)$ where $\mathcal{S} = \{ S \in \mathcal{S} : S \text{ is stabilizing and } \forall s \in L(X_T, S/G), \omega(s) \leq \mu \}$.

Here the condition $\forall s \in L(X_T, S/G), \omega(s) \leq \mu$ is equivalent with the maximum (worst) cost of reaching $X_T$ being bounded. Thus, we synthesize the optimal supervisor under the constraint of worst-case cost. The stabilizing supervisor should settle for trade-offs between optimal expectation and acceptable worst-case cost. Since event costs are always positive and target states are terminating, the resulting stabilizing supervisor leads to an acyclic system.

**Example 1.** The system is shown in Figure 1. Here $X_T = \{x_6\}$ so $x_6$ is the only target state. The set of controllable events is $E_c = \{ a, b, c, d, e, f \}$ and the set of uncontrollable events is $E_{uc} = \{ u_1, u_2, u_3, u_4, u_5 \}$. The event weights and probabilities are labeled with the events. For example, $(a, 1, 0.5)$ at $x_0$ means $\omega(a) = 1$ and $p(a|x_0) = 0.5$.

We set the worst-case cost threshold as $\mu = 100$. Apparently, some strings do not reach the target state while some others violate the threshold. Our goal is to design an optimal supervisor to solve Problem 1 on the system.

![Fig. 1. The probabilistic system in Example 1](image)

4. PROBABILISTIC WEIGHTED BIPARTITE TRANSITION SYSTEM

In this section, we transform Problem 1 to a two-player stochastic game between the supervisor and the environment. For this purpose, a novel information structure called probabilistic weighted bipartite transition system (PWBTS) was proposed to characterize the game.

**Definition 2.** (PWBTS). A PWBTS w.r.t. $(G, p)$ is a triple $T = (Q_Y, Q_Z, E, \Gamma, \omega, f_z, f_y, p_w, y_0)$ where $Q_Y \subseteq X \times N$ is the set of states where the supervisor plays, for $y \in Q_Y$, we write $y = (Sta(y), Lev(y))$; $Q_Z \subseteq X \times N \Gamma$ is the set of states where the environment plays, for $z \in Q_Z$, we write $z = (Sta(z), Lev(z), \Gamma(z))$; $E$ is the set of events; $\Gamma$ is the set of control decisions; $\omega : E \rightarrow \mathbb{N}^+$ is the weight function of $G$ and labels transitions between $Q_Z$ and $Q_Y$ states; $f_z : Q_Y \times \Gamma \rightarrow Q_Z$ is the transition function from $Q_Y$ states to $Q_Z$ state where for $y \in Q_Y$, $\gamma \in \Gamma$ and $z \in Q_Z$, we have: $f_z(y, \gamma) = z$ implies $\exists \gamma = (y, \gamma)'; f_y : Q_Z \times E \rightarrow \mathbb{N}^+$ is the transition function from $Q_Z$ states to $Q_Y$ states where for $z = (y, \gamma), \gamma \in \Gamma$ and $z \in Q_Y$, we have: $f_y(z, e) = y'$ $\Rightarrow [(e \in \gamma) \wedge [y' \neq f_y(y, e) \wedge Lev(y) = Lev(z) + \omega(e)]; p_w : Q_Z \times E \rightarrow [0, 1]$ is the probability function for transitions where $z = (y, \gamma), \gamma \in \Gamma$ and $z \in Q_Y$, we have: $f_y(z, e) \Rightarrow p_w(e|z) = p(e|Sta(z))$.

The game on a PWBTS starts from the initial state $y_0$ and the two players (supervisor and environment) take turns to play. We refer to a $Q_Z$-state as a $Y$-state for simplicity, where the supervisor issues control decisions. A $Y$-state contains a state $Sta(y)$ from $G$ and a positive integer $Lev(y)$ indicating the cost of a string reaching $Sta(y)$. We also refer to a $Q_Z$-state as a $Z$-state where the environment executes the events enabled by the supervisor. A $Z$-state contains a state $Sta(z)$, a positive integer component $Lev(z)$ and a control decision $\Gamma(z)$. $f_y$ are defined from $Y$-states to $Z$-states to reflect the control decisions issued by the supervisor. For $y \in Q_Y$ in a PWBTS $T$, we let $C_T(y)$ be set of control decisions defined at $y$. While $f_y$ transitions are defined from $Y$-states to $Z$-states to indicate the occurrence of enabled events. We put “$\in$e” in defining $f_y$ due to the fact that the supervisor is unable to choose which enabled event to occur and we should have them all defined at a $Z$-state. Notice that along with $f_y$, we recalculate the occurrence probability of each enabled event $e \in \gamma$ following Assumption 1, which is reflected in probability function $p_w$. Counterparts of the PWBTS for nonstochastic DES are defined in Ji et al. [2019a,b].

Given a PWBTS $T$, we say it is complete if $\forall y \in Q_Y$, $C_T(y) \neq \emptyset$, i.e., every $Y$-state has a successor. While a $Z$-
state $z$ is deadlock-free if either $\exists e \in E$ such that $f_{zy}(z,e)$ or $\text{Sta}(z) \in XT$. In other words, a deadlock-free $Z$-state either has an outgoing transition or it has a terminating state from $G$. Otherwise, we call $z$ a deadlocking state.

In $T$, a run of the form $r = y_1 \xrightarrow{e_1} z_1 \xrightarrow{e_2} y_2 \xrightarrow{e_2} z_2 \xrightarrow{e_3} \ldots \xrightarrow{e_n} z_n \xrightarrow{e_n} y_n$. We let $\text{Last}_1(r)$ and $\text{Last}_2(r)$ be the last $Y$-state and $Z$-state of $r$. Then we denote by $\text{Run}_1(T)$ (respectively $\text{Run}_2(T)$) the set of initial runs whose last states are $Y$-states (respectively $Z$-states). Also, we let $I_y(r)$ be the string generated by run $r$, i.e., $I_y(r) = e_1 \ldots e_n$.

Then we define the supervisor’s strategy’s (control strategy) in $T$ as $\pi_y : \text{Run}_1(T) \rightarrow \Gamma$ and the environment’s strategy defined as $\pi_z : \text{Run}_2(T) \rightarrow E_z$. Each player selects transitions according to its strategy. We let $\Pi_y$ (respectively $\Pi_z$) be the set of supervisor’s (respectively environment’s) strategies. We also define $\text{Run}(\pi_y,y) = \{ y \xrightarrow{y} z_1 \xrightarrow{e_1} \ldots y \xrightarrow{y} z_n \xrightarrow{e_n} y_n : \forall i < n, \pi_i = \pi_y(y \xrightarrow{y} z_1 \xrightarrow{e_1} \ldots y \xrightarrow{y} z_n \xrightarrow{e_n} y_n) \}$ as the set of runs starting from $y$ and consistent with control strategy $\pi_y$, i.e., the control decisions in the run are specified by $\pi_y$. Specifically, for $s \in \mathcal{L}(G)$, we write $r(\pi_y,y_0,s)$ as the run in $\text{Run}(\pi_y,y_0)$ with $I_y(r) = s$, i.e., $r(\pi_y,y_0,s)$ generates $s$.

Notice that there is no difference between a control strategy and a standard supervisor in their mechanisms. For this reason, we will not distinguish between them from now on. Given a control strategy $\pi_y$ and string $s$, we use notations $\pi_y/G$ and $\pi_y(s)$ to stand for the supervisory system under $\pi_y$ and the control decision of $\pi_y$ on occurrence of $s$, respectively. Then $\pi_y(s)$ is included in $T$ if $s \in \mathcal{L}(\pi_y/G)$; $\pi_y(s) \in \mathcal{T}_2(\text{Last}_1(r(\pi_y,y_0,s)))$, in other words, the control decisions of $\pi_y(s)$ on any string are defined in $T$. Besides, $\pi_y$ is memoryless if $\forall r, r' \in \text{Run}_1(T)$ with $\text{Last}_1(r) = \text{Last}_1(r')$, $\pi_y(r) = \pi_y(r')$ holds. That is, a memoryless strategy only depends on the last state of runs.

5. SYNTHESIZE THE OPTIMAL SUPERVISOR

We proceed to solve Problem 1 sequentially based on the PWBTSs in this section. First we resolve the worst-case cost requirement, then synthesize the optimal supervisor.

We may compare the “size” of PWBTSs in graph sense. Consider $T_1 = (Q_1, Q_2, E, \Gamma, \omega_1, f_{y_1}, f_{z_1} p_{y_1} f_{y_1} p_{y_1}, y_0)$ and $T_2 = (Q_2, Q_2, E, \Gamma, \omega_2, f_{z_2}, f_{y_2} p_{y_2} p_{y_2}, y_0)$. $T_1$ is a subgame of $T_2$, denoted by $T_1 \subseteq T_2$, if $Q_1 \subseteq Q_2$, $Q_2 \subseteq Q_2$ and for all $y \in Q_1$, $y' \in Q_2$, $\gamma \in \Gamma$, $e \in E$, we have that $f_{z_1}(y,\gamma) = z \Rightarrow f_{z_2}(y',\gamma) = z$ and $f_{z_2}(y,\gamma) = y \Rightarrow f_{z_2}(y',\gamma) = y$.

We call a set of states $Q$ in $T$ as a closed set to the supervisor if we have: (i) for all $y \in Q \cap Q_1$ and for all $\gamma \in \Gamma$, $f_{y_1}(y,\gamma) \Rightarrow f_{y_2}(y,\gamma) \in Q$; (ii) for all $\gamma \in Q \cap Q_2$, there exists $e \in E$ such that $f_{z_2}(y,\gamma) \in Q$, i.e., every environment’s state in $Q$ has a successor in $Q$. Intuitively, if the supervisor reaches a closed set, then the environment is able to “trap” its opponent there forever. A closed set to the environment is defined analogously.

Afterwards, we construct the maximum complete PWBTS where (i) all $Z$-states are deadlock-free and (ii) all the control strategies lead to the target states without exceeding the worst-case cost threshold $\mu$. We denote this structure by $T_m = (Q_1, Q_2, E, \Gamma, \omega, f_{y_m}, f_{z_m} p_m, y_0)$ and finally define it by construction in Algorithm 1. Here being maximum means that for all PWBTS $T$ satisfying the above two conditions, $T \subseteq T_m$ always holds.

Algorithm 1 Construct $T_m$ with respect to $G$

Input: $G, \pi, \mu$

Output: $T_m = (Q_1, Q_2, E, \Gamma, \omega, f_{y_m}, f_{z_m} p_m, y_0)$

1: $Q_1 = \{ y_0 \}$, $Q_2 = \emptyset$
2: $T_{pre} = DoDFS(y_0, G, \pi, \mu)$
3: while there exist $Y$-states that have no successor do
4: Remove all such $Y$-states and their predecessor $Z$-states, take the accessible part;
5: return $T_m$
6: procedure DoDFS($y, G, \pi, \mu$)
7: for $\gamma \in \Gamma$ do
8: $z = f_{zy}(y,\gamma)$;
9: if $z$ is deadlock-free then
10: add transition $y \xrightarrow{f_{zy}} z$ to $f_{zy}$;
11: if $y \not\in Q_{y_m}$ then
12: $Q_{y_m} = Q_{y_m} \cup \{ y \}$;
13: for $e \in \gamma$ do
14: $y' = f_{y_e}(e,\gamma)$;
15: add $z \xrightarrow{f_{zy}} y'$ to $f_{zy}$, calculate $p_{y_m}(e|z)$;
16: if $y' \not\in Q_{y_m}$ then
17: $Q_{y_m} = Q_{y_m} \cup \{ y' \}$;
18: if $\text{Lev}(y) \leq \mu$ then
19: DoDFS($y', G, \pi, \mu$);
20: else
21: stop searching;

Algorithm 1 builds $T_{m}$ in a depth-first search manner. We start construction from $y_0$. Then we run $DoDFS$ recursively to add new states and transitions following Definition 2. The costs of strings are integrated into the states and their values are updated. We track the cost until it exceeds $\mu$, then stop construction in line 21. Otherwise, we repeat $DoDFS$ in line 19 until no states are added.

After $DoDFS$, there may be two types of $Y$-states that have no successors: $Y$-states whose integer components are above $\mu$ or whose only feasible control decision leads to deadlocking $Z$-states. We prune away such states together with their predecessor states since the supervisor may not choose which enabled event to occur. In other words, this results in a subgame of $T_{pre}$, whose states have cost levels no greater than $\mu$ and are closed to the environment.

Remark 1. Let $| \cdot |$ be the cardinality of a set. By construction, the complexity of $T_m$ is polynomial in the size of system $G$: the states in $T_m$ have components from $X$ and $2^E$. Furthermore, it is also polynomial in the threshold $\mu$ as we stop construction when the cost exceeds $\mu$. So it takes pseudo-polynomial time $O(|X| \cdot \mu^{-2} E)$ to build $T_m$.

Example 2. We build $T_m$ with respect to the system in Example 1. After $DoDFS$ in Algorithm 1, part of $T_{pre}$ is in Figure 2. The square states are $Y$-states and the oval states are $Z$-states. For simplicity, we only show the transition probabilities in the figure and omit the transition weights.

The game is initiated at $Y$-state $(x_0,0)$. Since both events $a$ and $b$ are controllable, the supervisor has four choices: to enable $a$ or $b$ alone, to enable them both or to disable them. Thus, there are four $f_{yz}$ transitions defined at $(x_0,0)$. Here we show the enabled events under each control
decision and use {} for enabling no event. Only enabled
events that are also active at that state are included in
a control decision. Notice that if the supervisor chooses
γ₀ from (x₀, 0), then the successor Z-state (x₀, 0, {}) is a
deadlocking state since no event may occur from it and x₀
is not a target state. For this reason, (x₀, 0, {}) is not added
to the structure in DoDFS and we make this state shaded.
Similarly, another deadlocking Z-state (x₅, 6, {}) is also
shaded and not included. If the supervisor chooses γ₂, then
two ℱₐ transitions are defined at the Z-state (x₀, 0, γ₂).
Meanwhile, the transition probabilities for events a and
b at (x₀, 0, γ₂) are \( p_ω((x₀, 0, γ₂), a) = p_ω((x₀, 0, γ₂), b) = 0.5 \). We also update the cost levels when we reach new Y-
states \( (x₁, 1) \) and \( (x₂, 5) \) since \( ω(a) = 1 \) and \( ω(b) = 5 \). The
remaining game graph is interpreted in a similar way.

Notice that DoDFS stops at the two red Y-states \( (x₆, 101) \)
and \( (x₆, 115) \) since \( Lev((x₆, 101)) \) and \( Lev((x₆, 115)) \) are
above \( μ = 100 \). Also we calculate transition probabilities
following Definition 2. For example, at Z-state \( (x₁, 1, γ₄) \),
since only \( u₁ \) and \( u₄ \) are enabled in \( γ₄ \), the probability
of \( u₂ \) becomes
\[
\frac{p(u₂|x₁|p(u₁|x₁))}{p(u₁|x₁)|p(u₄|x₁)} = 0.1
\]
and the probability
of \( u₃ \) becomes
\[
\frac{p(u₃|x₁|p(u₁|x₁))}{p(u₁|x₁)|p(u₄|x₁)} = 0.9
\]
While at Z-state
\( (x₁, 1, γ₅) \), since \( u₁, u₄ \) and \( c \) are all enabled, the transition
probabilities in Figure 2 are the same as the occurrence
probabilities of those events at state \( x₁ \) in Figure 1.

Then we prune states from Figure 2 by Algorithm 1. Ac-
tually, there should be more states after the dashed state
\( (x₅, 45) \) by DoDFS. However, all such states together with
\( (x₅, 45) \) become inaccessible after \( (x₆, 115) \), \( (x₄, 45, γ₈) \)
and \( (x₄, 45, γ₉) \) are removed. We do not draw them in Figure 2.
Finally, \( Tₘ^μ \) is shown in Figure 3. As is seen, every leaf state
in \( Tₘ^μ \) is with the target state \( x₀ \) and has cost level less
that 100. Hence, each control strategy in \( Tₘ^μ \) is stabilizing
and meets the worst-case cost threshold \( μ \).

Notice that it is possible that Algorithm 1 returns nothing,
which indicates that no supervisor satisfies the worst-case
cost requirement. If that is the case, there is no need to
search for the optimal strategy and Problem 1 has no
solution. When \( Tₘ^μ \) is not empty, we justify Algorithm 1.

Lemma 1. A control strategy \( πₙ \) is stabilizing and \( ∀s ∈ L(Xₜ, πₙ|G), ω(s) ≤ μ \)
if and only if \( πₙ \) is included in \( Tₘ^μ \).

Lemma 1 implies that any control strategy in \( Tₘ^μ \) stabilizes
the system without violating the worst-case cost threshold
\( μ \). The proof is omitted here. Also by construction,
the leaf stats of \( Tₘ^μ \) are such that \( \{z ∈ Q₉^μ : Sta(z) ∈ Xₜ, Lev(z) ≤ μ \} \). We are particularly interested in those
states and the supervisor should only reach them on \( Tₘ^μ \).
Since the supervisor plays by making control decisions and
the antagonistic environment plays by assigning proba-
bility distributions to the enabled events, the game on
\( Tₘ^μ \) is actually a Markov Decision Process (MDP). Then
our goal is to search for an optimal control strategy on
\( Tₘ^μ \) and the dynamic/linear programming method for
the stochastic shortest path problem suffices. By established
results in Filar and Vrieze [2012], the optimal supervisor
is memoryless. To proceed, we present Algorithm 2.

The following theorem captures the main result of this
work. Since it takes polynomial time in the size of an MDP
to search for an optimal strategy Filar and Vrieze [2012],
Algorithm 2 requires polynomial time in the size of \( Tₘ^μ \).

Algorithm 2 Find an optimal control strategy

Input: \( Tₘ^μ \)

Output: An optimal control strategy \( πₙ^* \)

1: Find \( Q_T = \{z ∈ Q₉^μ : Sta(z) ∈ Xₜ, Lev(z) ≤ μ \} \);
2: View \( Q_T \) as the set of states to reach in the MDP \( Tₘ^μ \);
3: Apply the method of solving stochastic shortest path
problem to search for an optimal control strategy \( πₙ^* \);

Theorem 2. \( πₙ^* \) returned by Algorithm 2 solves Problem 1.
It is interesting to notice that if the supervisor disables b but enables a at $x_0$, then we get an even lower expectation of stabilization, given that the probability of $u_1$ is fairly low. However, the worst-case cost is greater than 100 since $u_1$ is uncontrollable. This reveals the trade-off between the expected cost and the worst cost of stabilization.

$$\begin{align*}
\text{Fig. 4. The optimal supervisor solving Problem 1}
\end{align*}$$

6. CONCLUSION

This work was the first to study optimal stabilization on stochastic DES by supervisory control with a guarantee of worst-case performance. To transform the control problem to a two-player stochastic game between the supervisor and the environment, we proposed probabilistic weighted bipartite transition system (PWBTS). Then we constructed the largest PWBTS to encode the worst-case cost. We further illustrated that the game is an Markov Decision Process (MDP). Finally we synthesized the optimal control strategy by solving the MDP. For future work, we would consider more complicated performance measures and the potential application of our developed method.

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