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DI TRENTO

# Probabilistic Real-Time Guarantees: There is life beyond the i.i.d. assumption

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# Outline

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- **Introduction.**
- **Limitations** in the current **Probabilistic Guarantees** analysis.
- The **Markov Computation Time Model (MCTM)**.
- **Stochastic Analysis** of the MCTM.
- **Estimating** the MCTM **parameters**.
- Experimental **Validation**.

# Soft Real-Time Systems

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- Hard real-time systems:
  - Mature and effective methods.
  - However, many recent real-time systems **are not** hard real-time.
- Soft real-time systems:
  - Resilient to **occasional** and **controlled** timing failures.

# Examples



**Web TV**



**Infotainment**

# Examples



**Web TV**



**Infotainment**

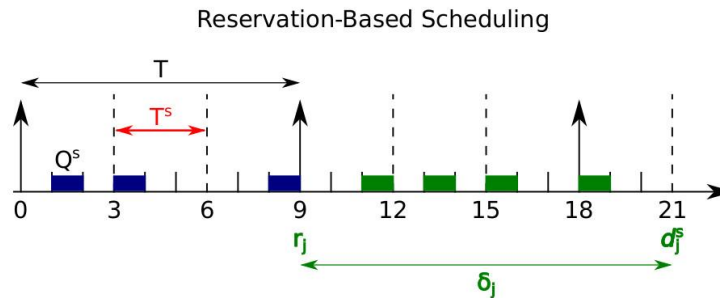


**Visual Control**

# Probabilistic Guarantees

- **Performance specifications** stated in **probabilistic terms**:
  - Associate each task with a probability of respecting the deadline.
  - Timing requirement to enforce: respect the deadline with a given probability.
- State of the art: **Numerical methods** and **analytic bounds**.
- Stochastic **analysis** based on the **i.i.d. assumption**.

# Reservation-based scheduling



- Resource Reservations:
  - Scheduling parameters:  $Q^s$  and  $T^s$ .
  - Executes  $Q^s$  time units in every reservation period  $T^s$ .
  - Guarantees temporal isolation.
- CBS scheduler: SCHED\_DEADLINE.
- The probability of **respecting the deadline** is:

$$\Pr \{ \delta_j \leq T \}$$

# CBS as a Markov chain

- Model for the evolution of  $\delta_j$  :

$$v_1 = c_1$$

$$v_j = \max\{0, v_{j-1} - \frac{T}{T^s} Q^s\} + c_j$$

$$\delta_j = \left\lceil \frac{v_j}{Q^s} \right\rceil T^s$$

with  $C(c) = \mathbf{Pr}\{c_j = c\}$



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- State of the system:

$$\mathcal{S}_h(j) = \{v_j = c^{\min} + h\}$$

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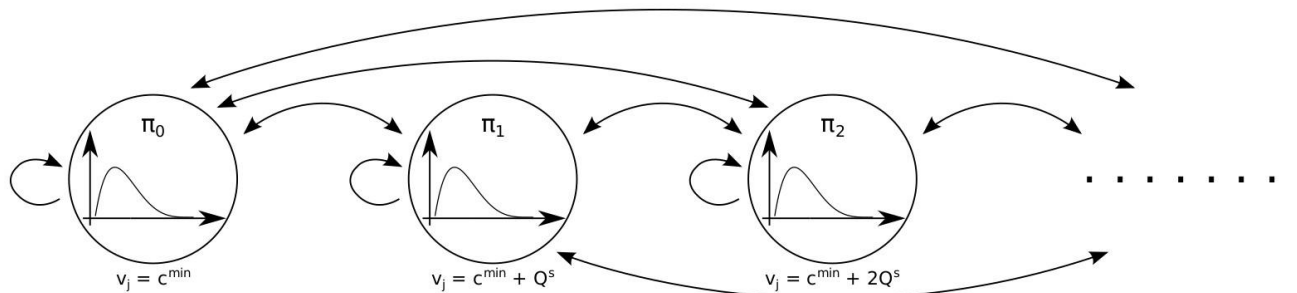
$$\mathcal{S}_h(j) = \{v_j = c^{\min} + h\}$$

- Define the probability:

$$\pi_h(j) = \mathbf{Pr}\{\mathcal{S}_h(j)\}$$

# CBS as a Markov chain

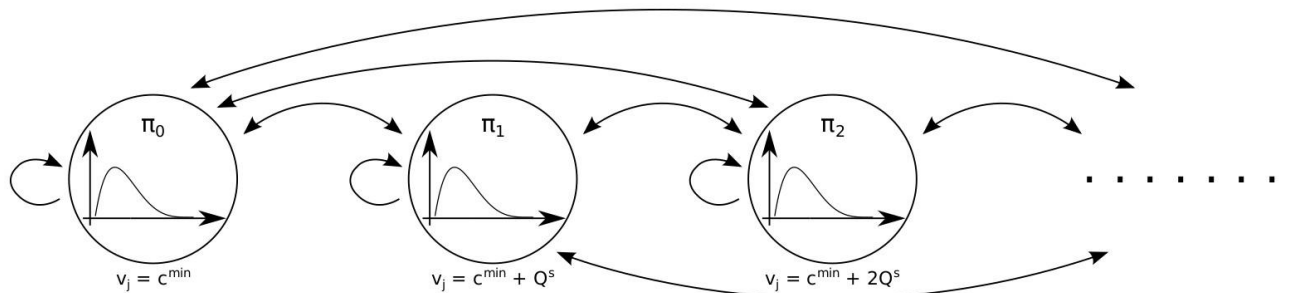
- Dynamic of the workload modeled as a queue<sup>1</sup>:



<sup>1</sup> Palopoli, L., Fontanelli, D., Abeni, L. and Villalba Frías, B., "An Analytical Solution for Probabilistic Guarantees of Reservation Based Soft Real-Time Systems", IEEE Transactions on Parallel and Distributed Systems, vol 27, no. 3, pp. 640 – 653, March 2016.

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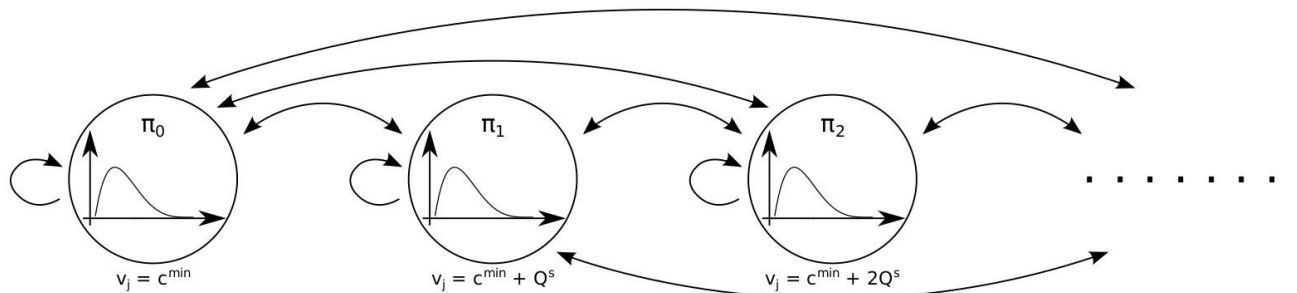
- Introduce the vector:

$$\Pi(j) = [\pi_0(j) \ \pi_1(j) \ \pi_2(j) \ \dots]$$

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- Probability evolution:

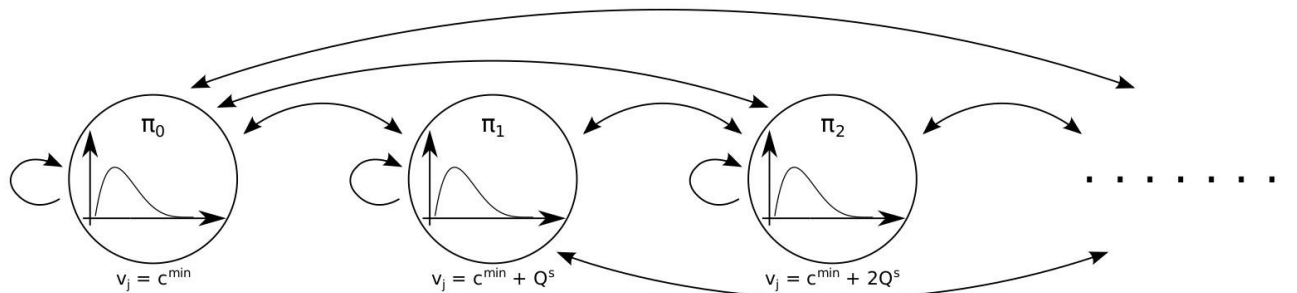
$$\Pi(j) = \Pi(j - 1)P$$

$$P = \begin{bmatrix} a_0 & a_1 & a_2 & \dots & a_n & 0 & 0 & 0 & \dots \\ a_0 & a_1 & a_2 & \dots & a_n & 0 & 0 & 0 & \dots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \dots \\ a_0 & a_1 & a_2 & \dots & a_n & 0 & 0 & 0 & \dots \\ 0 & a_0 & a_1 & a_2 & \dots & a_n & 0 & 0 & \dots \\ 0 & 0 & a_0 & a_1 & a_2 & \dots & a_n & 0 & \dots \\ \vdots & \vdots & \ddots & \ddots & \ddots & \ddots & \ddots & \ddots & \ddots \end{bmatrix}$$

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$$\Pi(j) = \Pi(j-1)P$$

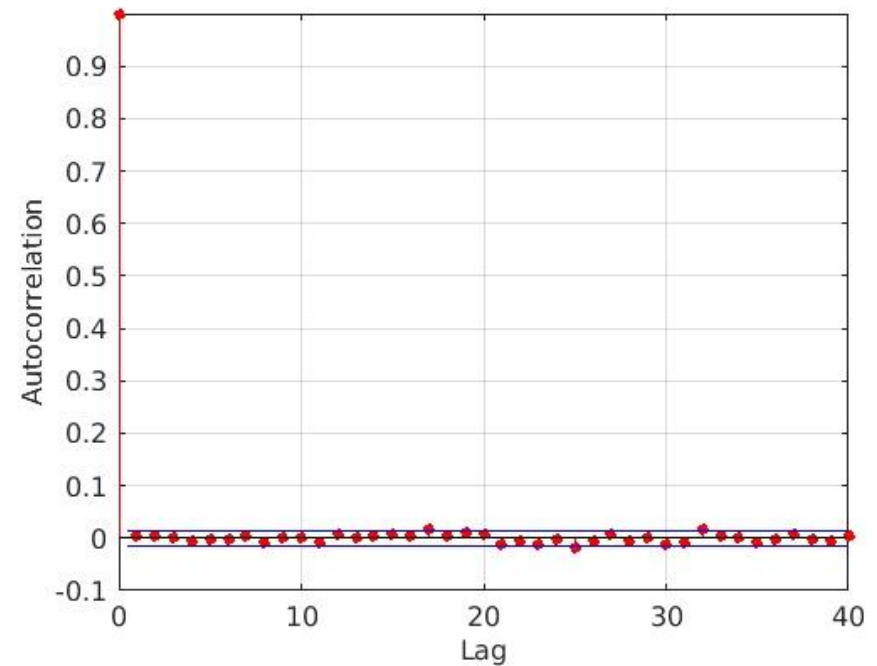
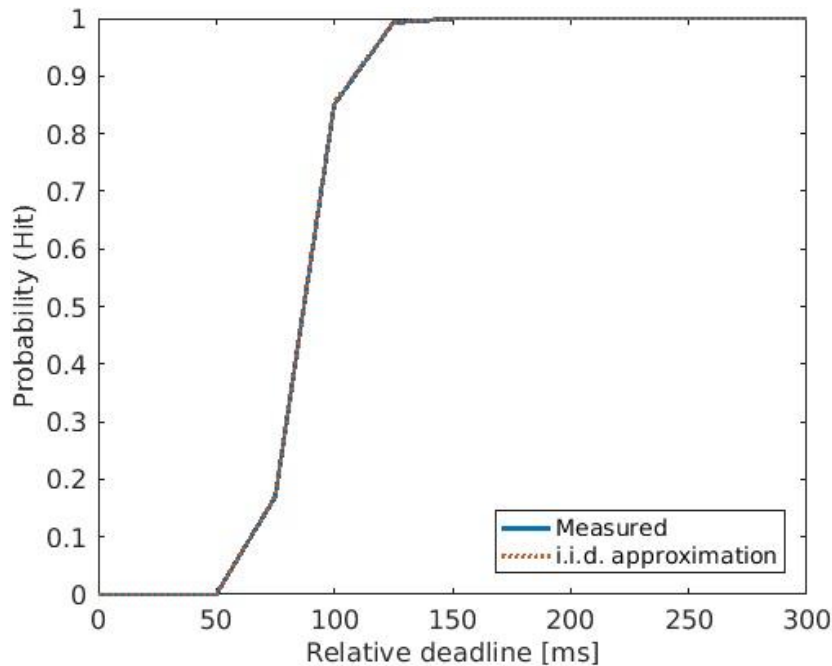
- Steady state:

$$\bar{\Pi} = \lim_{j \rightarrow \infty} \Pi(j)$$

$$P = \begin{bmatrix} a_0 & a_1 & a_2 & \dots & a_n & 0 & 0 & 0 & \dots \\ a_0 & a_1 & a_2 & \dots & a_n & 0 & 0 & 0 & \dots \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \dots \\ a_0 & a_1 & a_2 & \dots & a_n & 0 & 0 & 0 & \dots \\ 0 & a_0 & a_1 & a_2 & \dots & a_n & 0 & 0 & \dots \\ 0 & 0 & a_0 & a_1 & a_2 & \dots & a_n & 0 & \dots \\ \vdots & \vdots & \ddots & \ddots & \ddots & \ddots & \ddots & \ddots & \ddots \end{bmatrix}$$

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# Results on i.i.d. execution times

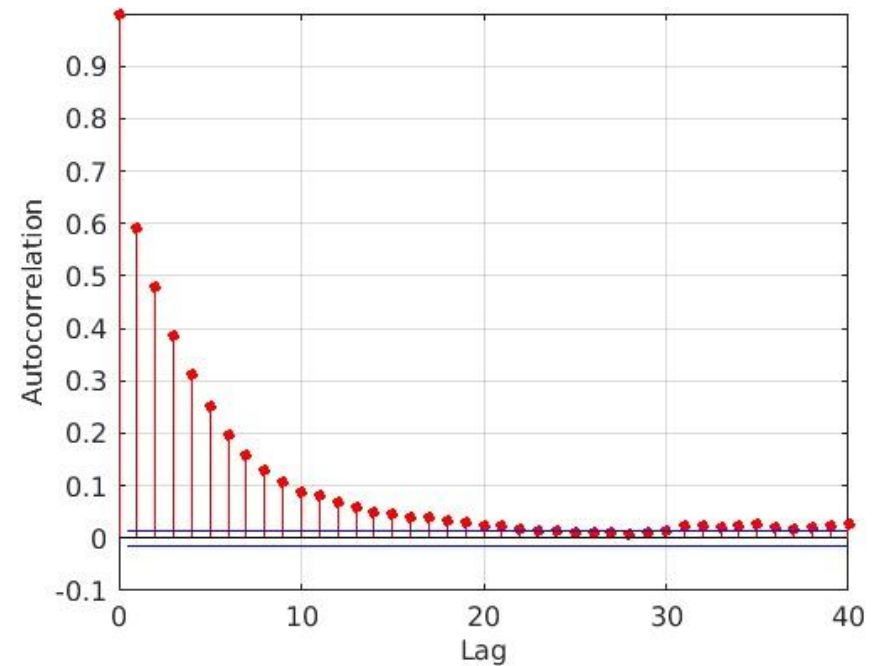
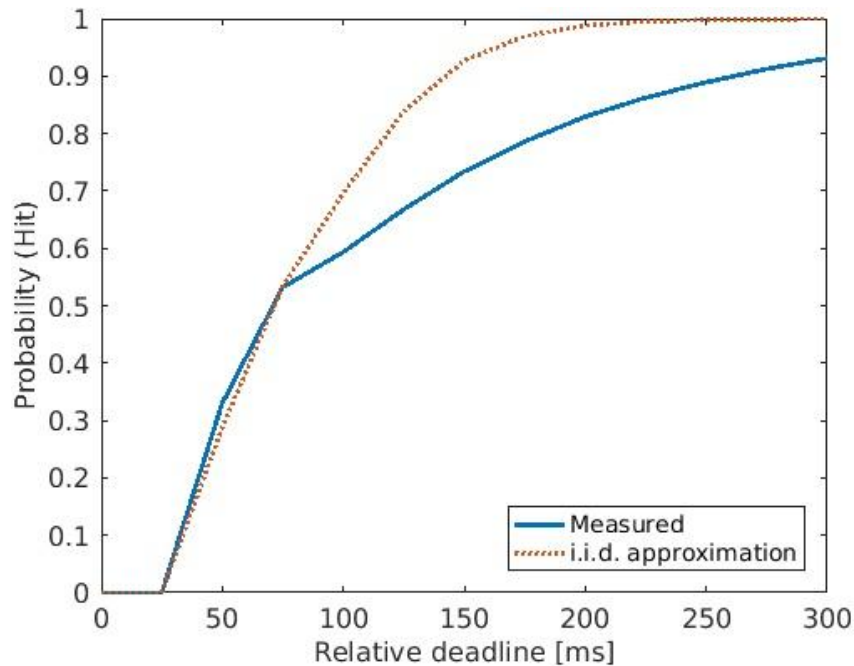


- Test for independence<sup>1</sup>: Runs of “above and below the mean” with 0.05 significance level:

z-statistic	p-value (>0.05)	hypothesis
-0.5295	0.2938	Accepted

<sup>1</sup> Liu, R., Mills, A. and Anderson, J., “Independence Thresholds: Balancing Tractability and Practicality in Soft Real-Time Stochastic Analysis”, Proceedings of the IEEE Real-Time Systems Symposium, Rome, Italy, December 2014.

# Results on non i.i.d. execution times

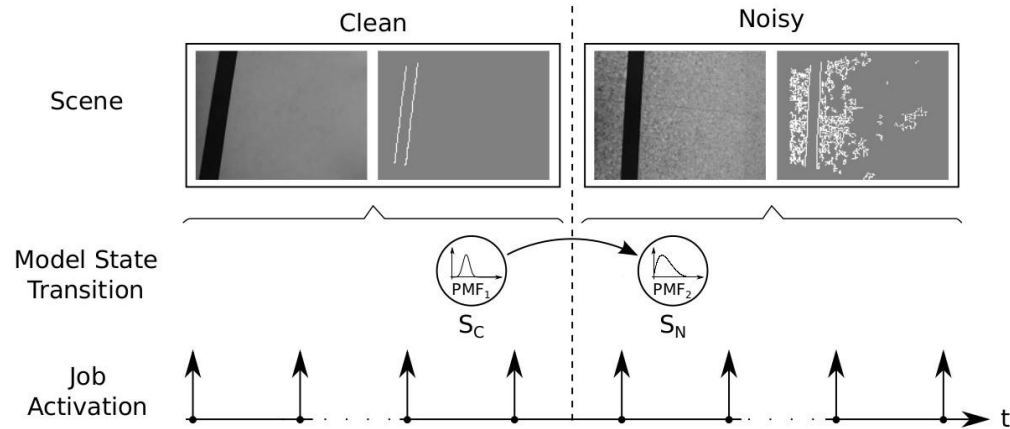


- Test for independence: Runs of “above and below the mean” with 0.05 significance level:

z-statistic	p-value (>0.05)	hypothesis
-100.5715	0.0000	Rejected



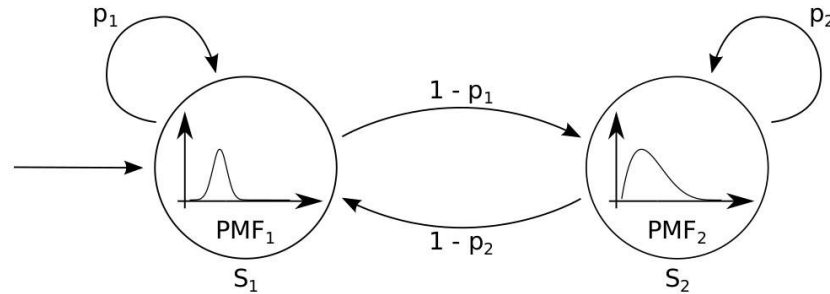
# A motivating example



- Extended use of **randomized algorithms** in robotics.
- Path-following robot with image processing.
- Possibly, different types of environment.
- The robot will remain in **one mode** for a while.
- Then, it will **switch mode**... continuously.

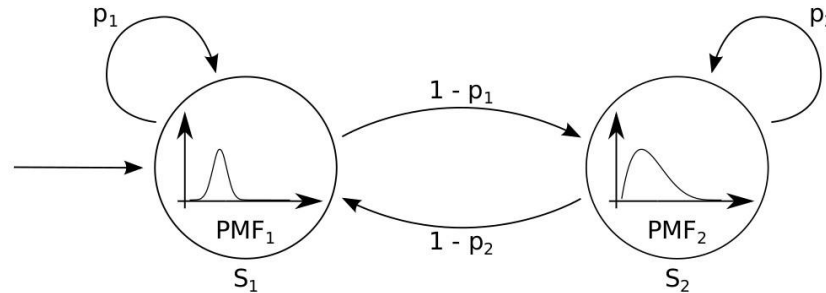
# The modeling idea

- A **Markov chain** to model the “mode change”:



# The modeling idea

- A **Markov chain** to model the “mode change”:



- The switching behavior introduces dependencies.
- Finite number of modes.
- If transitions are defined as a Markov Process.
- Model corresponds to a Markov Modulated Process.
- More precisely: a hidden Markov model.

# The Markov Computation Time Model

- A Markov Computation Time Model (MCTM) is defined as the triple  $\{\mathcal{M}, \mathcal{P}, \mathcal{C}\}$

$$\mathcal{M} = \{m_1, \dots, m_N\}$$

$$\mathcal{P} = (p_{a,b}), \quad \forall a, b \in \mathcal{M}$$

$$p_{a,b} = \mathbf{Pr} \{m_j = b \mid m_{j-1} = a\}$$

$$\mathcal{C} = \{C_{m_j} : m_j \in \mathcal{M}\}$$

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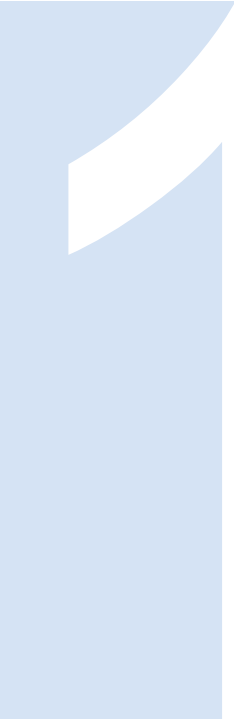
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- Assumptions:
  - Job's execution time **only depends** on the current mode.
  - The “mode change” event is **independent** both from:
    - The current computation workload.
    - The execution time required by the previous job.

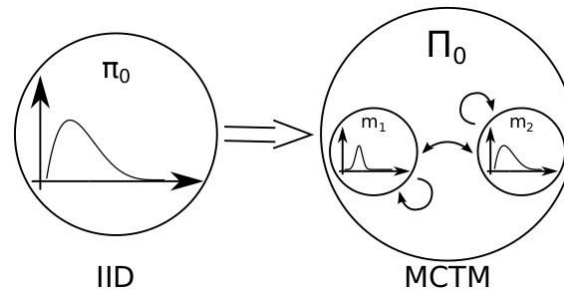
# The Markov Computation Time Model



By modeling the **dependencies** as a Markov system with a **switching behavior**, it is possible to **describe**, more precisely, the **non i.i.d. execution times**.

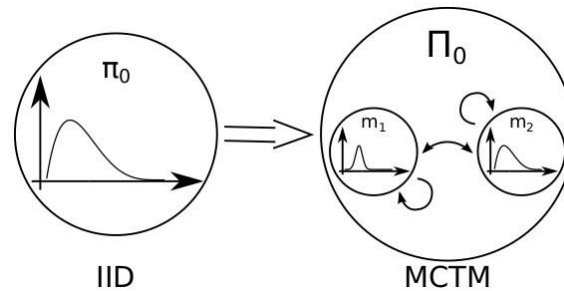
# Stochastic Analysis

- The new model of the system:



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$$\mathcal{S}_h(j) = \{v_j = c^{\min} + h\}$$

$$\pi_h(j) = \mathbf{Pr}\{\mathcal{S}_h(j)\}$$

$$\Pi(j) = [\pi_0(j) \ \pi_1(j) \ \pi_2(j) \ \dots]$$

$$\mathcal{S}_{g,h}(j) = \{m_j = g\} \wedge \{v_j = c^{\min} + h\}$$

$$\Rightarrow \pi_{g,h}(j) = \mathbf{Pr}\{\mathcal{S}_{g,h}(j)\}$$

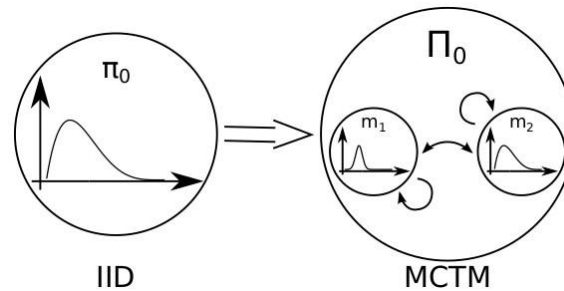
$$\Pi_h(j) = [\pi_{1,h}(j) \ \pi_{2,h}(j) \ \dots \ \pi_{N,h}(j)]$$

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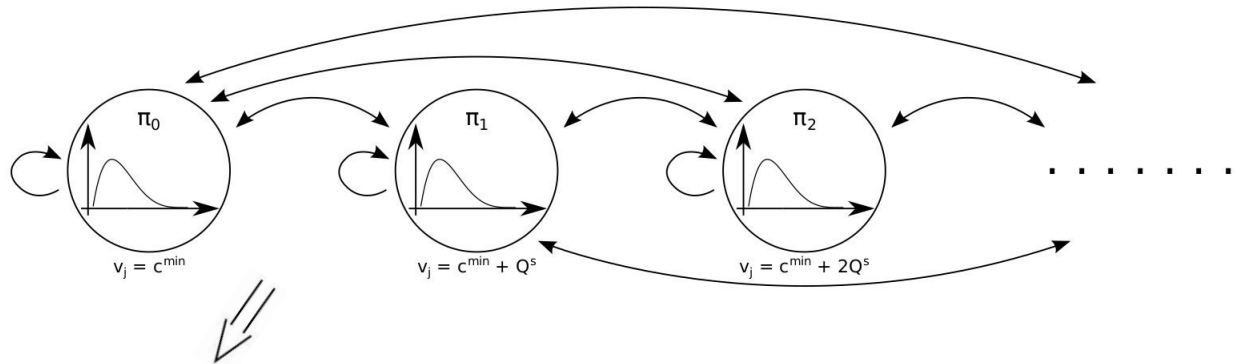
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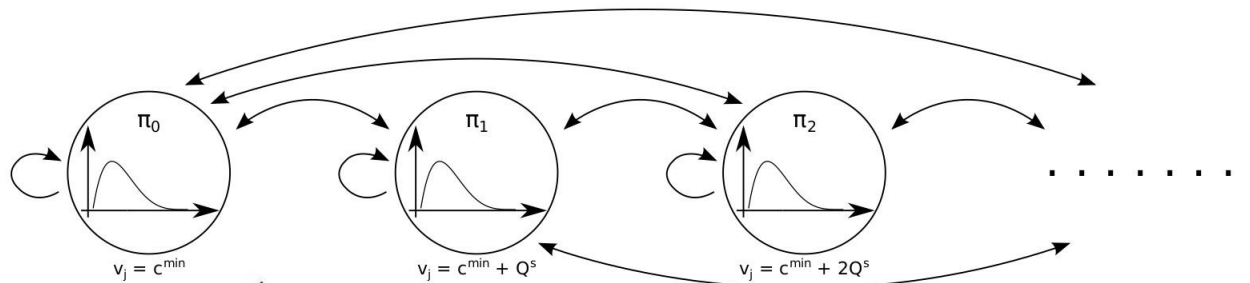
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# A Markov chain



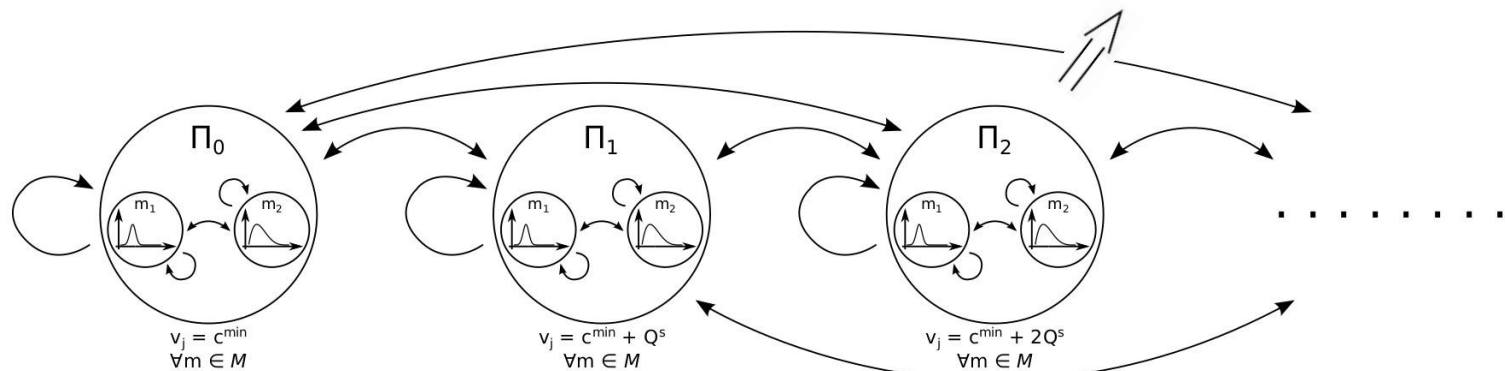
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# Stochastic Analysis

- Each individual block ( $P_e$ ) is given by:

$$P_e = \begin{bmatrix} p_{1,1} \cdot \alpha_{1,e} & p_{1,2} \cdot \alpha_{2,e} & \dots & p_{1,N} \cdot \alpha_{N,e} \\ p_{2,1} \cdot \alpha_{1,e} & p_{2,2} \cdot \alpha_{2,e} & \dots & p_{2,N} \cdot \alpha_{N,e} \\ \dots & \dots & \dots & \dots \\ p_{N,1} \cdot \alpha_{1,e} & p_{N,2} \cdot \alpha_{2,e} & \dots & p_{N,N} \cdot \alpha_{N,e} \end{bmatrix}$$

with:

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$$\alpha_{b,h} = C_b(c^{\min} + h)$$

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- Numerically solved:
  - Cyclic or Logarithmic Reduction.

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$$\alpha_{b,h} = C_b(c^{\min} + h)$$

- Numerically solved:
  - Cyclic or Logarithmic Reduction.
- Steady state distribution of the response time:

$$\lim_{j \rightarrow \infty} \mathbf{Pr} \{ \delta_j \leq D \}$$

# Stochastic Analysis

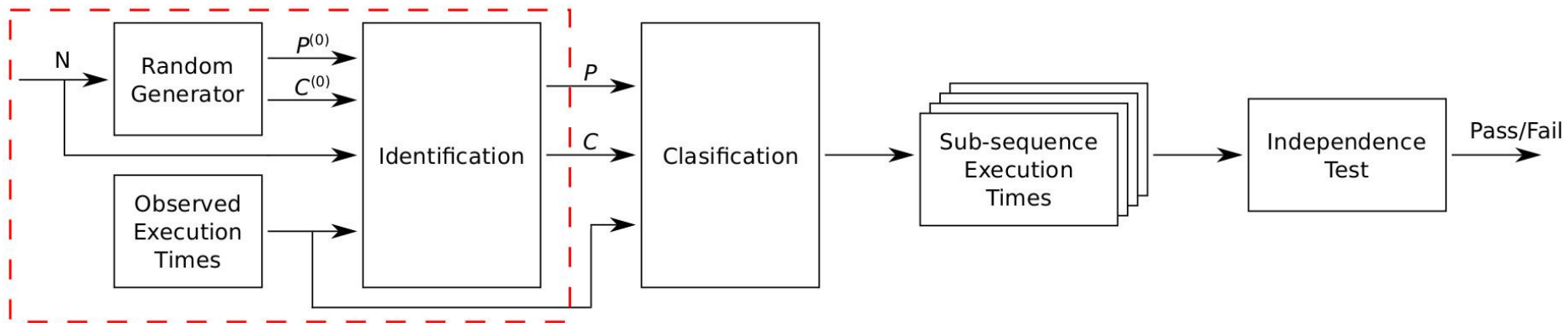
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By presenting **the MCTM** as a QBDP and using the **available numeric solutions**, it is possible to obtain the **probability of respecting the deadline** for the proposed model.

# Parameter Identification

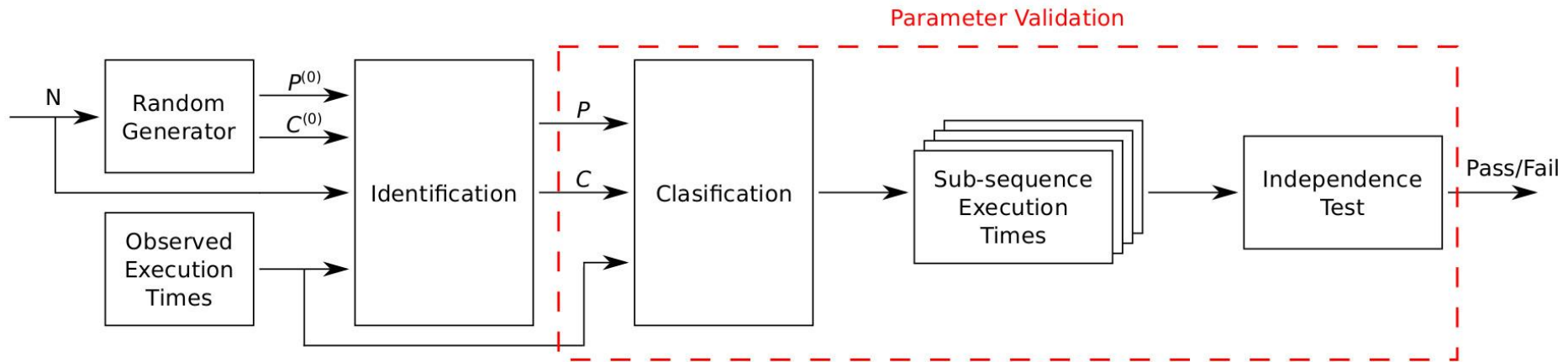
## Parameter Identification



- **Identify** the values of  $\{\mathcal{M}, \mathcal{P}, \mathcal{C}\}$
- Solved by the **Baum-Welch algorithm**:
  - Iterative estimation of the parameters.
  - Convergence to the maximum likelihood matrices.

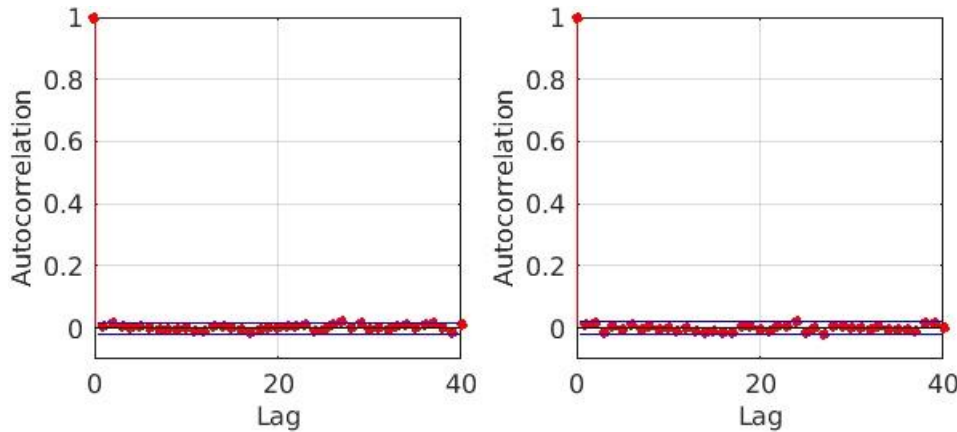


# Parameter Validation

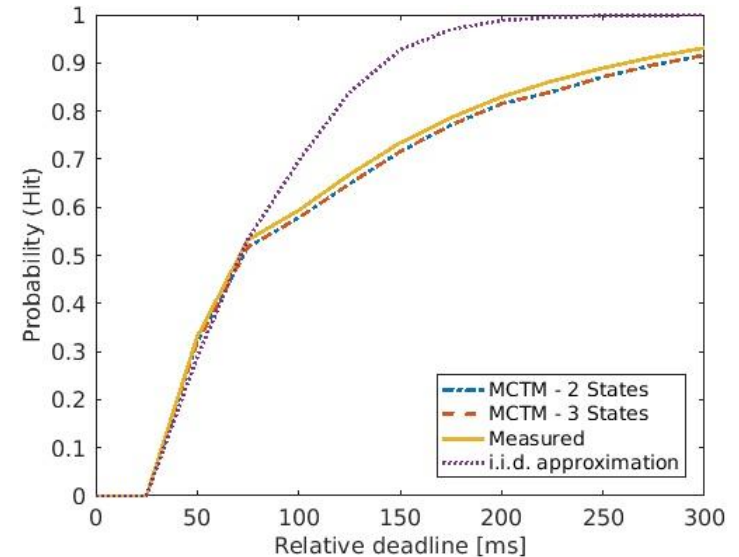
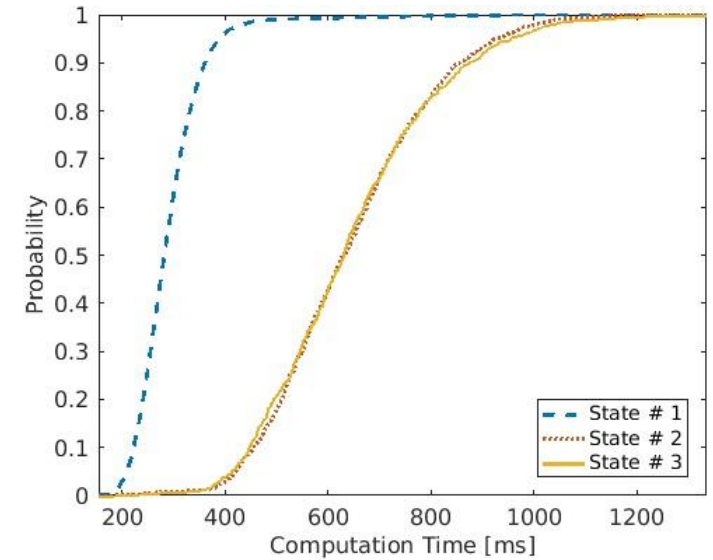


- **Validate** the estimated values of  $\{\mathcal{M}, \mathcal{P}, \mathcal{C}\}$
- Solved by the **Viterbi algorithm**:
  - Generates a sequence of hidden states.
  - Obtains  $N$  sub-sequences of execution times.
- **Perform** a numerical **test for independence**.

# Results on non i.i.d. execution times




Mode	z-statistic	p-value (>0.05)	hypothesis
1	0.6585	0.7449	Accepted
2	-0.3214	0.3739	Accepted



# Parameter Estimation

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By applying **standard identification techniques** on hidden Markov models, it is possible to **estimate the parameters** describing the **Markov Computation Time Model**.

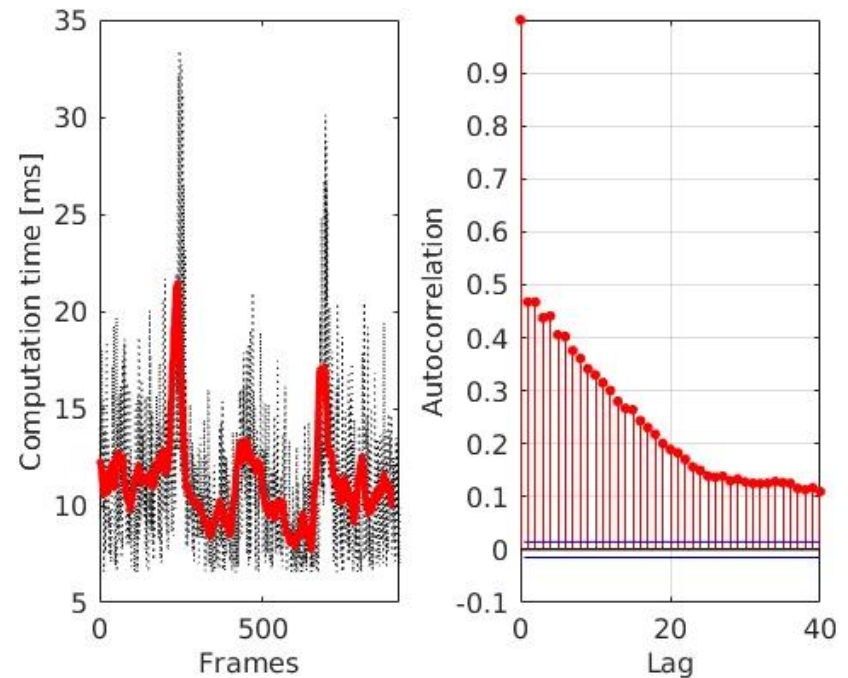
# Experimental Setup

- Robotic vision application.
- Two operating conditions.
- 100 sequences of observations.
- 18400 execution times per sequence.
- WandBoard running Ubuntu.
- Linux Kernel 4.8.1



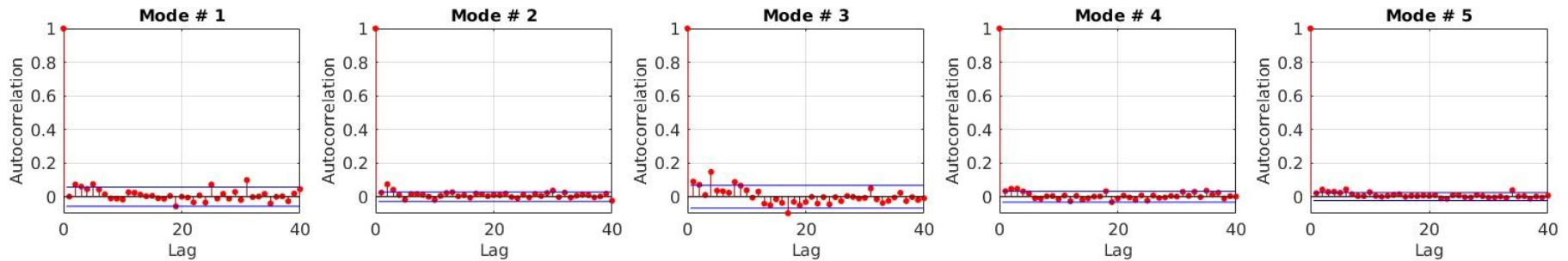
# Parameter Estimation

- Execution times obtained from image processing algorithm.
- Strong autocorrelation.
- Test for independence: Runs of “above and below the mean” with 0.05 significance level.



z-statistic	p-value (>0.05)	hypothesis
-37.3271	0.0000	Rejected

# Parameter Estimation

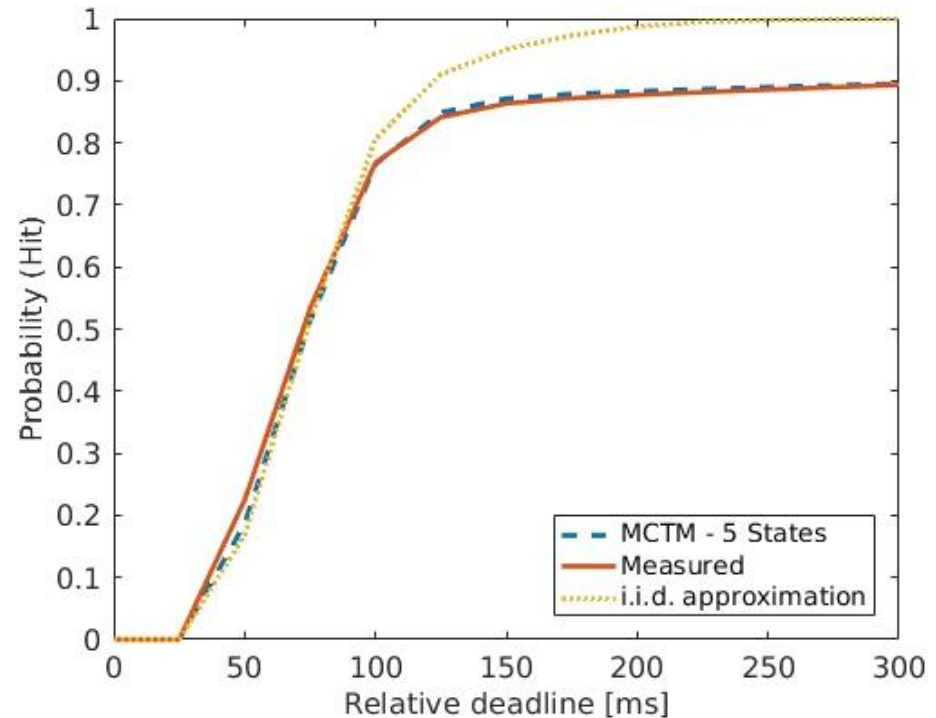


- Applying the estimation technique for different input data.
- Consistently identified a 5-modes MCTM.
- Test for independence: Runs of “above and below the mean” with 0.05 significance level.

Mode	z-statistic	p-value (>0.05)	hypothesis
1	-1.3929	0.0818	Accepted
2	-1.1932	0.1164	Accepted
3	-1.1088	0.1338	Accepted
4	-1.5830	0.0567	Accepted
5	-0.6522	0.2571	Accepted

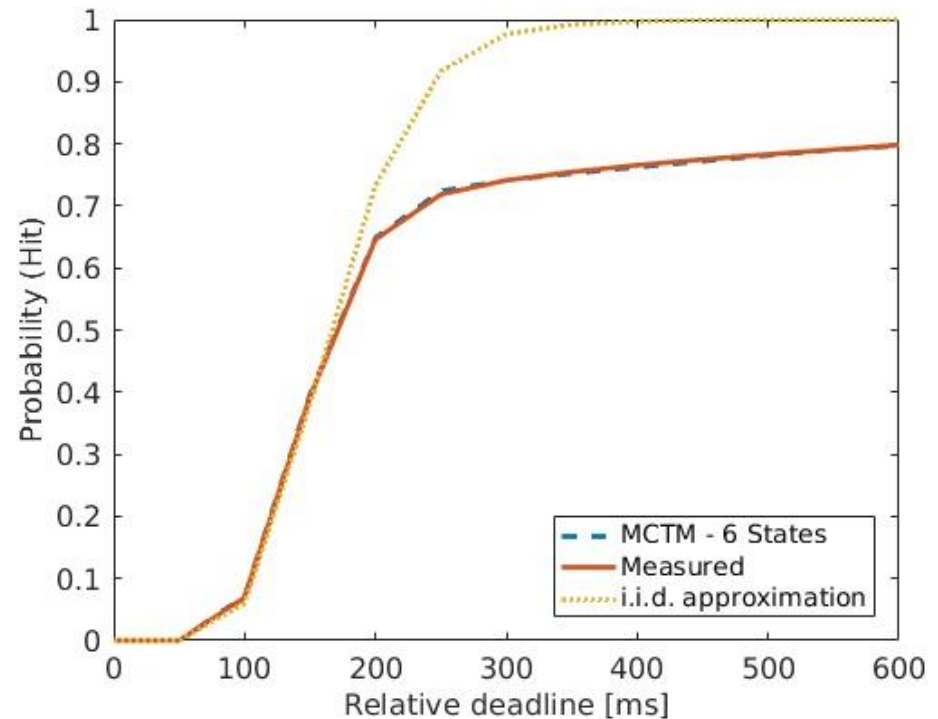
# Fixed bandwidth (16%)

- Scheduling parameters:
  - $T = 100$  ms.
  - $(T^s, Q^s) = (25$  ms, 4 ms).
- Probability of **respecting the deadline**:  
$$\frac{\text{\# of jobs respecting the deadline}}{\text{\# of jobs}}$$
- **Overestimation** when considering the i.i.d. model.
- **Good match**: MCTM vs. Real application.



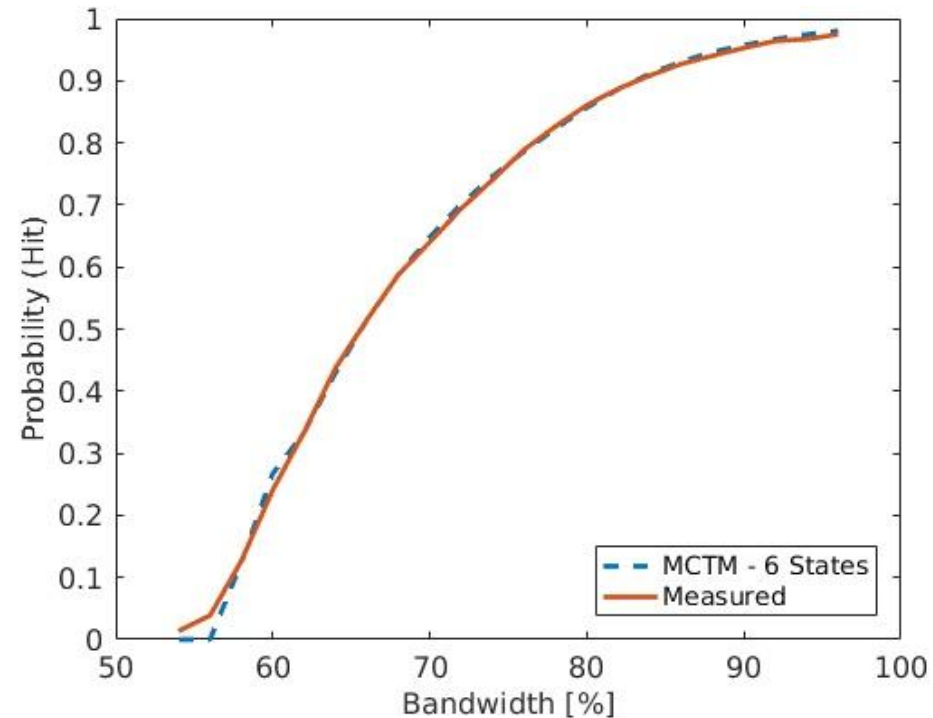
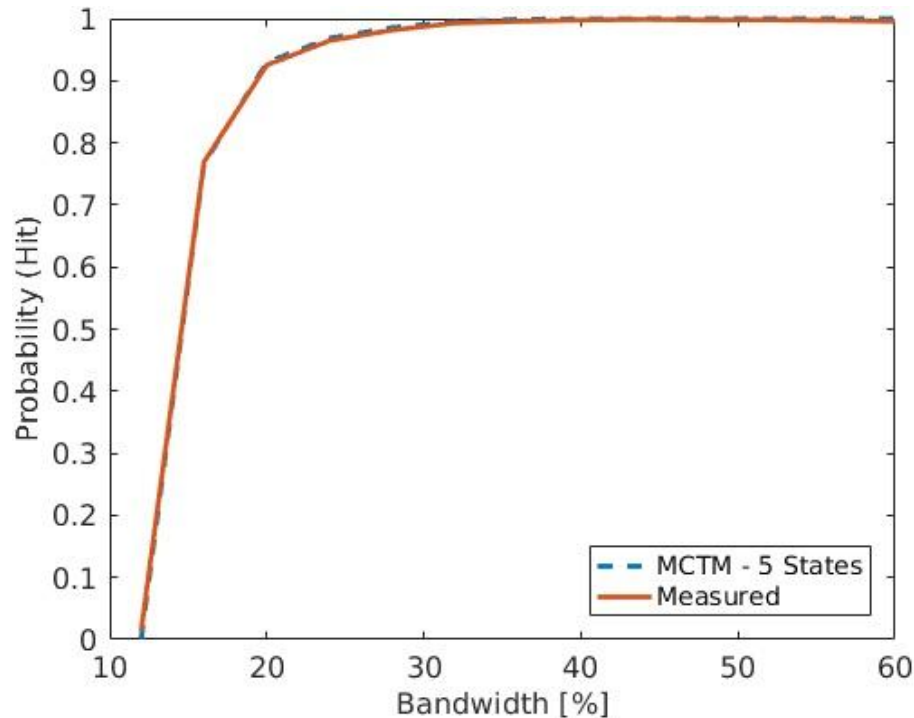
# Fixed bandwidth (70%)

- Scheduling parameters:
  - $T = 200$  ms.
  - $(T^s, Q^s) = (50$  ms, 35 ms).
- Probability of **respecting the deadline**:  
$$\frac{\text{\# of jobs respecting the deadline}}{\text{\# of jobs}}$$
- **Overestimation** when considering the i.i.d. model
- **Good match**: MCTM vs. Real application.





# Fixed deadline ( $D = T$ )



- Different values for the bandwidth are explored.
- **Good performance** of the approach compared with the real application.

# Conclusions

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- Provided **probabilistic guarantees** for soft real-time systems **characterized by dependencies** in the **execution times**.
- Introduced a **Markovian representation** of the system to **model** these **dependencies**.
- Adapted the techniques for **probabilistic guarantees** to the case of **MCTM**.
- Shown a technique for the **estimation** of the **MCTM parameters**.

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Probabilistic Real-Time Guarantees:  
There is life beyond the i.i.d. assumption

Thanks.

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