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Quantitative Analysis of Collective Adaptive Systems

Jane Hillston LFCS, University of Edinburgh

23rd January 2018

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Outline

1 Introduction

- Collective Adaptive Systems
- Quantitative Analysis
- 2 Modelling CAS
 - Challenges for modelling CAS
- 3 CARMA
 - The CARMA Modelling Language
 - Smart Taxi System Example
- 4 Conclusions

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Collective Systems

We are surrounded by examples of collective systems:



Collective Systems

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



Collective Systems

We are surrounded by examples of collective systems: and in the man-made world





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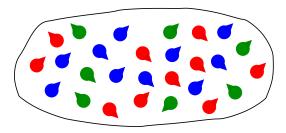


Most of these systems are also adaptive to their environment

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Collective Adaptive Systems

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.

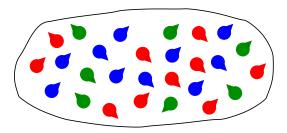
At the system level these combine to create the collective behaviour.

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Collective Adaptive Systems

The behaviour of the system is thus dependent on the behaviour of the individual entities.

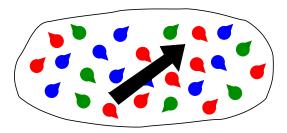


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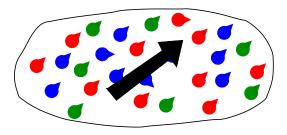


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Collective Adaptive Systems

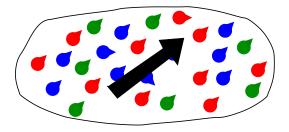
The behaviour of the system is thus dependent on the behaviour of the individual entities.



And the behaviour of the individuals will be influenced by the state of the overall system.

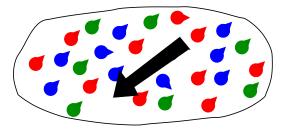
Collective Adaptive Systems

Such systems are often embedded in our environment and need to operate without centralised control or direction.



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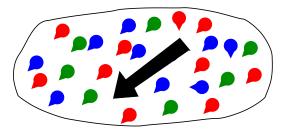
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Collective Adaptive Systems

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Moreover when conditions within the system change it may not be feasible to have human intervention to adjust behaviour appropriately.

Thus systems must be able to autonomously adapt.

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The Informatic Environment

Robin Milner coined the term of informatics environment, in which pervasive computing elements are embedded in the human environment, invisibly providing services and responding to requirements.

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For instance, may examples of such systems can be found in components of Smart Cities, such as smart urban transport and smart grid electricity generation and storage.

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Performance Modelling

Performance modelling aims to construct models of the dynamic behaviour of systems in order to support the fair and efficient sharing of resources.

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This often involves a trade-off between the interests of the users, who want more resource, and the interests of system operators, who want to minimise the resource.

Introduction

Quantitative Analysis

Performance Modelling for Smart Cities



Capacity planning

How many buses do I need to maintain service at peak time in a smart urban transport system?

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Introduction

Quantitative Analysis

Performance Modelling for Smart Cities



System Configuration

What capacity do I need at bike stations to minimise the movement of bikes by truck?

Introduction

Performance Modelling for Smart Cities



System Tuning

What strategy can I use to maintain supply-demand balance within a smart electricity grid?

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Quantitative Modelling

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Primary examples include:

- Stochastic Petri Nets and
- Stochastic Process Algebras.

Stochastic Process Algebra

Models are constructed from components which engage in activities.



Introduction

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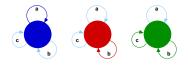
J.Hillston, A Compositional Approach to Performance Modelling, CUP, 1995

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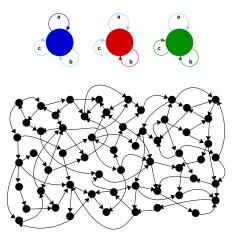
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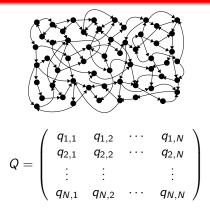


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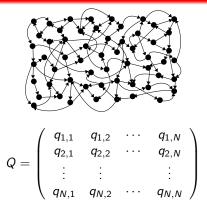
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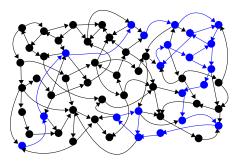
When the size of the state space is not too large they are amenable to numerical solution (linear algebra) to determine a steady state or transient probability distribution.



$$\pi(t) = (\pi_1(t), \pi_2(t), \dots, \pi_N(t))$$

 $\pi(\infty)Q = 0$

Alternatively they may be studied using stochastic simulation. Each run generates a single trajectory through the state space. Many runs are needed in order to obtain average behaviours.



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Challenges for modelling CAS

The compositional framework provided by stochastic process algebras are well suited to modelling collective behaviour but leave a number of challenges:

- Richer forms of interaction
- The influence of space on behaviour
- Capturing adaptivity

Richer forms of interaction

If we consider real collective adaptive systems, especially those with emergent behaviour, they embody rich forms of interaction, often based on asynchronous communication.

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Languages like SCEL offer these richer communication patterns, with components which include a knowledge store which can be manipulated by other components and attribute-based communication.

R.De Nicola, G.Ferrari, M.Loreti, R.Pugliese. A Language-Based Approach to Autonomic Computing. FMCO 2011.

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For quantitative modelling there is a tension between keeping state spaces tractable and capturing local knowledge in agents.

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Modelling space

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We can impose the effects of space by encoding it into the behaviour of the actions of components and distinguishing the same component in different location as distinct types, but this is modelling space implicitly.

It would be preferable to model space explicitly but this poses significant challenges both for model expression and model solution.

Capturing adaptivity

- Existing process algebras, tend to work with a fixed set of actions for each entity type.
- Some stochastic process algebras allow the rate of activity to be dependent on the state of the system.
- But for truly adaptive systems there should also be some way to identify the goal or objective of entity in addition to its behaviour.

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A new language for CAS

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 - taking into account open ended-ness and adaptation;
 - taking into account resources, locations and visibility/reachability issues.

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Interaction patterns in CAS

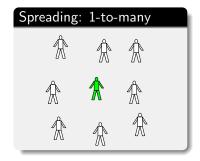
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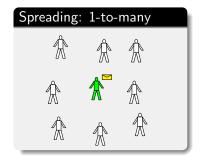
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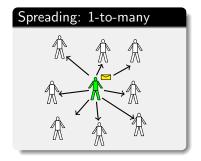
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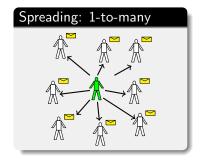
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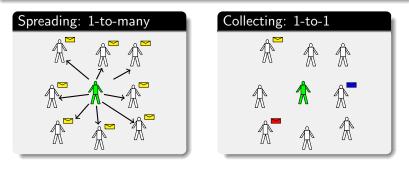
- **Spreading**: one agent spreads relevant information to a given group of other agents
- Collecting: one agent changes its behaviour according to data collected from one agent belonging to a given group of agents.

Spreading: 1-to-many	Collecting: 1-to-1
	* * *
	\$ \$ \$

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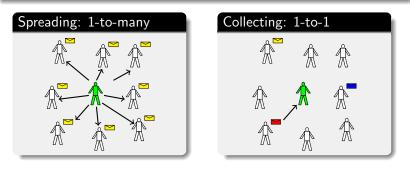
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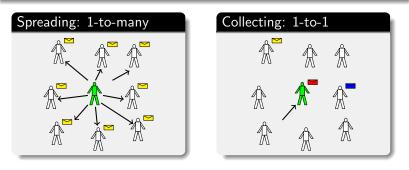
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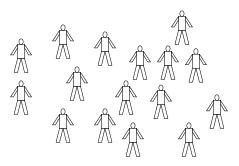


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CAS: CARMA perspective

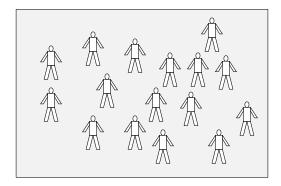
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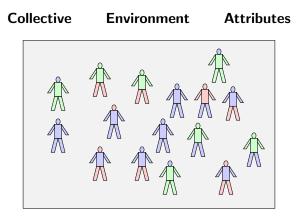
CAS: CARMA perspective

Collective Environment



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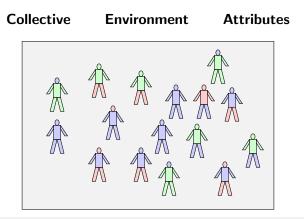
CAS: CARMA perspective



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CAS: CARMA perspective



Processes are referenced via their attributes!

Collective Adaptive Resource-sharing Markovian Agents

A Carma system consists of



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Collective Adaptive Resource-sharing Markovian Agents

A Carma system consists of

■ a collective (N)...

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Collective Adaptive Resource-sharing Markovian Agents

A Carma system consists of

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Collective Adaptive Resource-sharing Markovian Agents

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is composed by a set of components, i.e. the Markovian agents that concur and cooperate to achieve a set of given tasks

models the behavioural part of a system

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is composed by a set of components, i.e. the Markovian agents that concur and cooperate to achieve a set of given tasks

models the behavioural part of a system

Environment...

- models the rules intrinsic to the context where agents operate;
- mediates and regulates agent interactions.

Components

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- *P* is a process, representing agent behaviour;
- γ is a store, modelling agent knowledge.

The participants of an interaction are identified via predicates...

the counterpart of a communication is selected according its properties

Interaction primitives



Interaction primitives

Processes interact via attribute based communications...

 Broadcast output: a message is sent to all the components satisfying a predicate π;

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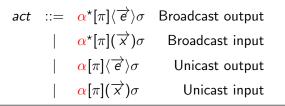
The execution of an action takes an exponentially distributed time; the rate of each action is determined by the environment.

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Interaction primitives Syntax

$\begin{array}{rcl} \operatorname{act} & ::= & \alpha^{\star}[\pi] \langle \overrightarrow{e} \rangle \sigma & \operatorname{Broadcast} \operatorname{output} \\ & | & \alpha^{\star}[\pi] (\overrightarrow{x}) \sigma & \operatorname{Broadcast} \operatorname{input} \\ & | & \alpha[\pi] \langle \overrightarrow{e} \rangle \sigma & \operatorname{Unicast} \operatorname{output} \\ & | & \alpha[\pi] (\overrightarrow{x}) \sigma & \operatorname{Unicast} \operatorname{input} \end{array}$

Interaction primitives Syntax

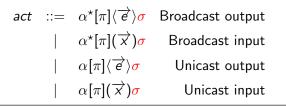


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- α is an action type;
- π is a predicate;

Interaction primitives Syntax



- α is an action type;
- π is a predicate;
- σ is the effect of the action on the store.

Updating the store

After the execution of an action, a process can update the component store:

• σ denotes a function mapping each γ to a probability distribution over possible stores.

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$$\mathsf{move}^{\star}[\pi]\langle v \rangle \{ x := x + U(-1,+1) \}$$

Remark:

- Processes running in the same component can implicitly interact via the local store;
- Updates are instantaneous.

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More on synchronisation

Predicates regulating broadcast/unicast inputs can refer also to the received values.

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Predicates regulating broadcast/unicast inputs can refer also to the received values.

Example:

A value greater than 0 is expected from a component with a *trust_level* less than 3:

 $\alpha^{\star}[(x > 0) \land (trust_level < 3)](x)\sigma.P$

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Examples of interactions...

$$\begin{array}{l} (\ {\rm stop}^{\star}[{\rm bl} < 5\%] \langle v \rangle \sigma_1.P \ , \{ {\it role} = "master" \}) \parallel \\ (\ {\rm stop}^{\star}[{\rm role} = "master"](x) \sigma_2 \ .Q_1 \ , \{ {\rm bl} = 4\% \}) \parallel \\ (\ {\rm stop}^{\star}[{\rm role} = "super"](x) \sigma_3.Q_2 \ , \{ {\rm bl} = 2\% \}) \parallel \\ (\ {\rm stop}^{\star}[\top](x) \sigma_4.Q_3 \ , \{ {\rm bl} = 2\% \}) \end{array}$$

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$$(stop^{*}[bl < 5\%] \langle v \rangle \sigma_{1}.P , \{ role = "master" \}) \| (stop^{*}[role = "master"](x)\sigma_{2} .Q_{1} , \{ bl = 4\% \}) \| (stop^{*}[role = "super"](x)\sigma_{3}.Q_{2} , \{ bl = 2\% \}) \| (stop^{*}[\top](x)\sigma_{4}.Q_{3} , \{ bl = 2\% \})$$

$$\begin{array}{l} (P, \sigma_1(\{ \textit{role} = \textit{``master''} \})) \parallel \\ (Q_1[v/x], \sigma_2(\{ \mathsf{bl} = 4\% \})) \parallel \\ (\mathsf{stop}^*[\mathsf{role} = \textit{``super''}](x)\sigma_3.Q_2, \{ \mathsf{bl} = 2\% \}) \parallel \\ (Q_3[v/x], \sigma_4(\{ \mathsf{bl} = 2\% \})) \end{array}$$

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Modelling the environment

Interactions between components can be affected by the environment:

- a wall can inhibit wireless interactions;
- two components are too distant to interact;
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The environment...

- is used to model the intrinsic rules that govern the physical context;
- consists of a pair (γ, ρ) :
 - **a** global store γ , that captures knowledge at the system level;
 - an evolution rule ρ that regulates component interactions (receiving probabilities, action rates,...).

Example: Smart Taxi System

System description:

- We consider a set of taxis operating in a city, providing service to users;
- Both taxis and users are modelled as components.
- The city is subdivided into a number of patches arranged in a grid over the geography of the city.
- The users arrive randomly in different patches, at a rate that depends on the specific time of day.
- After arrival, a user makes a call for a taxi and then waits in that patch until they successfully engage a taxi and move to another randomly chosen patch.
- Unengaged taxis move about the city, influenced by the calls made by users.

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Taxis and Users: stores

Both kinds of component use the local store to publish the relevant data that will be used to represent the state of the agent.

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Taxis

- *loc*: identifies current taxi location;
- occupancy: ranging in {0,1} describes if a taxi is free (occupancy = 0) or engaged (occupancy = 1);
- dest: if occupied, this attribute indicates the destination of the taxi journey.

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Users

- *loc*: identifies user location;
- dest: indicates user destination.

User processes

Users

process User =
Wait : call*[
$$\top$$
](my.loc.x, my.loc.y).Wait
+
take[loc.x == my.loc.x \land loc.y == my.loc.y]
(my.dest.x, my.dest.y).kill

endprocess

Taxi processes

Taxis

process
$$Taxi = F : call^{*}[(my.loc.x \neq posx) \land my.loc.y \neq posy](posx, posy)$$

 $\{dest := [x := posx, y := posy]\}.G$
 $+$
 $take[\top](posx, posy)$
 $\{dest := [x := posx, y := posy], occupancy := 1\}.G$
 $G : move^{*}[\bot]\langle \circ \rangle$
 $\{loc := dest, dest := [x := 3, y := 3], occupancy := 0\}.F$
endprocess

Modelling arrivals

The Arrivals process has a single attribute loc.

Arrivals process for users

process Arrivals = A: arrival^{*}[\perp] $\langle \circ \rangle$.A endprocess

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The precise role of this process will be clear when the environment is described.

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The environment

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The environment manages these aspects of system behaviour, and others in the evolution rule.

The evolution rule ρ

 ρ is a function, dependent on current time, the global store and the current state of the collective, returns a tuple of functions $\varepsilon = \langle \mu_p, \mu_w, \mu_r, \mu_u \rangle$ known as the evaluation context

- μ_p(γ_s, γ_r, α): the probability that a component with store γ_r can receive a broadcast message α from a component with store γ_s;
- μ_w(γ_s, γ_r, α): the weight to be used to compute the probability that a component with store γ_r can receive a unicast message α from a component with store γ_s;
- μ_r(γ_s, α) computes the execution rate of action α executed at a component with store γ_s;
- $\mu_u(\gamma_s, \alpha)$ determines the updates on the environment (global store and collective) induced by the execution of action α at a component with store γ_s .

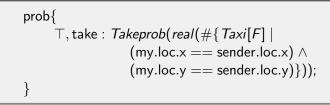
Evolution rule: μ_p

Defining the probabilities of broadcast actions

- call* can be missed with a probability p_{lost} defined in the global store.
- All the other interactions occur with probability 1.

Evolution rule: μ_w

Defining the weights of unicast actions



Each taxi receives a user request (take) with a weight that depends on the number of taxis in the patch.

Evolution rule: μ_r

Defining the rates of actions

```
rate \{ \\ \top, take : global.r_t \\ \top, call^* : global.r_c \\ \top, move^* : Mtime(now, sender.loc, sender.dest, 6) \\ \top, arrival^* : Atime(now, sender.loc, 1) \\ default 0 \\ \}
```

While take and call have constant rates, the rates of the actions move and arrival are functions that depend on time, reflecting shifting traffic patterns within the city over the course of a day.

Evolution rule: μ_u

In the taxi example, the arrival of a new user is achieved via the update rule:

Update rule

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Measures

To extract data from a system, a CARMA specification also contains a set of measures.

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Measur<u>es</u>

To extract data from a system, a ${\rm CARMA}$ specification also contains a set of measures.

The number of waiting users at a location

measure WaitingUser₀₀[
$$i := 0$$
] = #{User[Wait] |
my.loc.x == 0 \land my.loc.y == 0};

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measure WaitingUser₀₀[
$$i := 0$$
] = #{User[Wait] |
my.loc.x == 0 \land my.loc.y == 0};

The number of taxis relocating

measure Taxi_Relocating[i := 1] = #{Taxi[G] | my.occupancy == 0};

Two Scenarios

We consider a grid of 3×3 patches, i.e., a set of locations (i, j) where $0 \le i, j \le 2$, and two different scenarios:

Scenario 1: Users arrive in all the patches at the same rate;

Scenario 2: At the beginning users arrive with a higher probability to the patches at the border of the grid; subsequently, users arrive with higher probability in the centre of the grid.

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Scenario 1: Users arrive in all the patches at the same rate;

Scenario 2: At the beginning users arrive with a higher probability to the patches at the border of the grid; subsequently, users arrive with higher probability in the centre of the grid.

These are investigated by placing the same collective in different environments.

CARMA Smart Taxi System Example

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Smart Taxi System Collective

Quantitative Analysis

The semantics of CARMA gives rise to a Continuous Time Markov Chain (CTMC).

This can be analysed by

- by numerical analysis of the CTMC for small systems;
- by stochastic simulation of the CTMC;
- by fluid approximation of the CTMC under certain restrictions (particularly on the environment).

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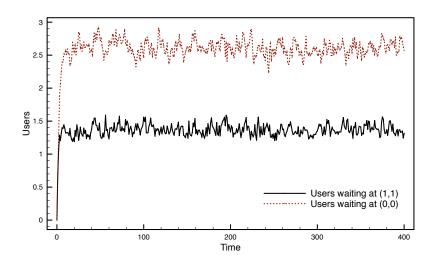
- by numerical analysis of the CTMC for small systems;
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Here we show the results of stochastic simulation.

CARMA

Smart Taxi System Example

Scenario 1 results Average number of users waiting at (1,1) and (0,0)

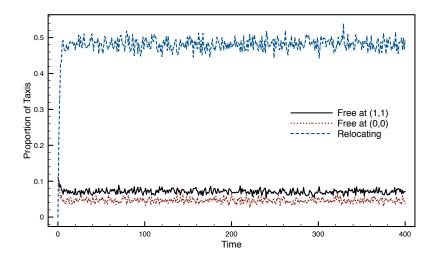


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CARMA

Smart Taxi System Example

Scenario 1 results Proportion of free taxis at (1, 1) and (0, 0) and in transit



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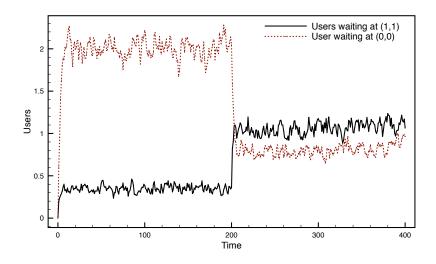
Comments: Scenario 1

- In Scenario 1 after an initial startup period, around 2.5 users are waiting for a taxi in the peripheral location while only 1.5 users are waiting for a taxi in location (1,1).
- In this scenario a larger fraction of users are delivered to location (1,1) so soon a larger fraction of taxis are available to collect users at the centre.
- A large fraction of taxis (around 50%) are continually moving between the different patches.

CARMA

Smart Taxi System Example

Scenario 2 results Average number of users waiting at (1,1) and (0,0)

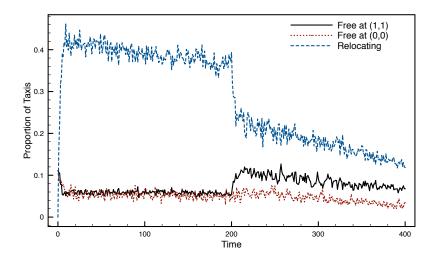


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CARMA

Smart Taxi System Example

Scenario 2 results Proportion of free taxis at (1, 1) and (0, 0) and in transit



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Comments: Scenario 2

- In Scenario 2 the location of new arrivals depends on the current time:
 - [0, 200): 3/4 of users arrive on the border and only 1/4 in the centre;
 - [200, 400): 1/4 of users arrive on the border and 3/4 in the centre.
- Results in the first phase are similar to Scenario 1.
- After time 200, the number of users waiting for a taxi in the border decreases below 1 whilst the average waiting for a taxi in the centre increases to just over 1 and the fraction of taxis continually moving is reduced to 20%.

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Outline

1 Introduction

- Collective Adaptive Systems
- Quantitative Analysis
- 2 Modelling CAS
 - Challenges for modelling CAS
- 3 CARMA
 - The CARMA Modelling Language
 - Smart Taxi System Example
- 4 Conclusions

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Concluding remarks

 Collective Systems are an interesting and challenging class of systems to design and construct.

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- Their role within infrastructure, such as within smart cities, make it essential that quantitive aspects of behaviour is taken into consideration, as well as functional correctness.

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- Fluid approximation based analysis offers hope for scalable quantitative analysis techniques, but this is yet to included in the tool.

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