

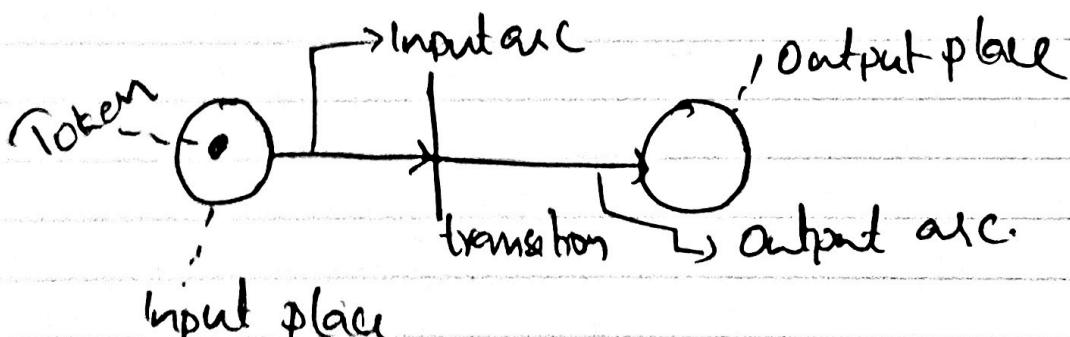
# Continuous time Markov Chain

Defn

## Stochastic Petri Nets

- Formal and graphical appealing for modelling systems concurrently.

- ① Petri Net  $\rightarrow$  Bipartite directed graph with two nodes  $\rightarrow$  places and transitions
- ② Arcs exist between places and trans.  
But no arcs is present between two places or two transitions.
- ③ Places represent conditions within the system and are graphically denoted by circles.
- ④ Transitions represents events occurring in the system that change in the conditions and are denoted graphically as bars.

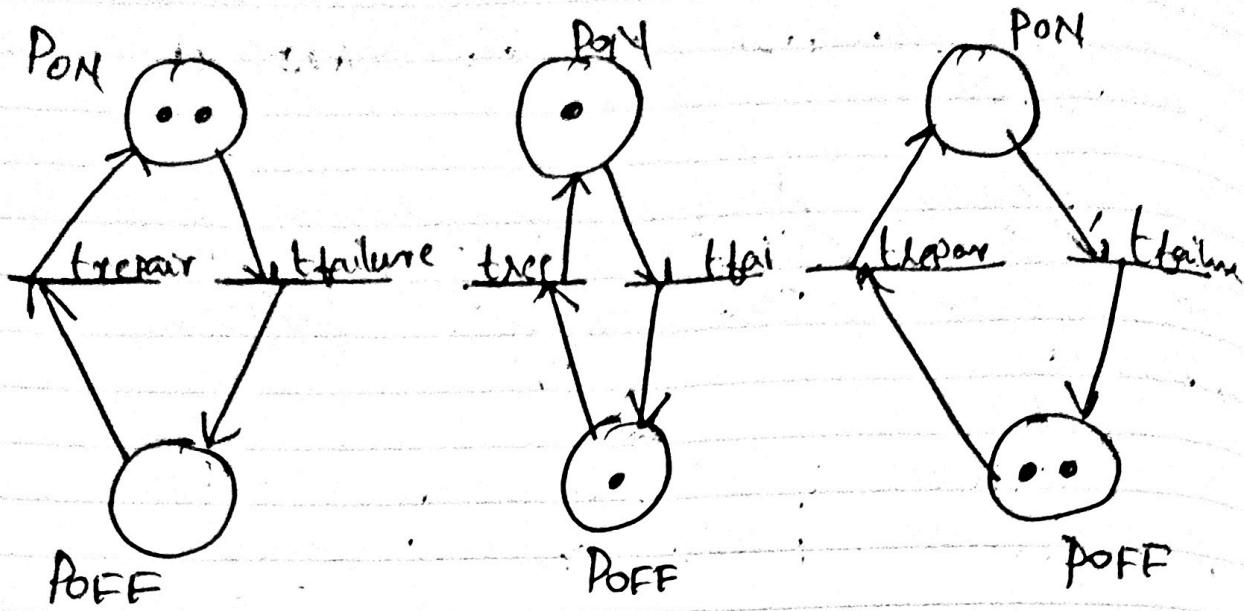


## Definitions of components of Petri nets.

- \* Input places : The set of places that are connected to the transition through input arcs.
- \* Input arcs : Arcs drawn from place to transitions. They represent the conditions that need to be satisfied for the events.
- \* Output place : Set of places to which output arcs exist from transition.
- \* Output arcs ~~are~~ : directed arcs drawn from transition to places.
- \* Tokens : The dots associated with places; A place containing tokens indicate that condition is active.

Example -

Enabling and Firing of transitions:



So, in the above example, we

have 2 places, PON and POFF. Then two transitions Tfailure and Repair.

So we will see each condition one by one. In the initial condition PON has two tokens. As a result Tfailure transition will be enabled. At the same time POFF has no tokens and therefore transition Repair will not be enabled.

When Tfailure is enable, the required no. of tokens will be removed.

from PON and required no tokens will be deposited on TOFF. So here PON already had one to two tokens and one will be removed and one token will be deposited in TOFF.

Now PON and TOFF has one tokens each. This condition will enable both TRepair and TFailure.

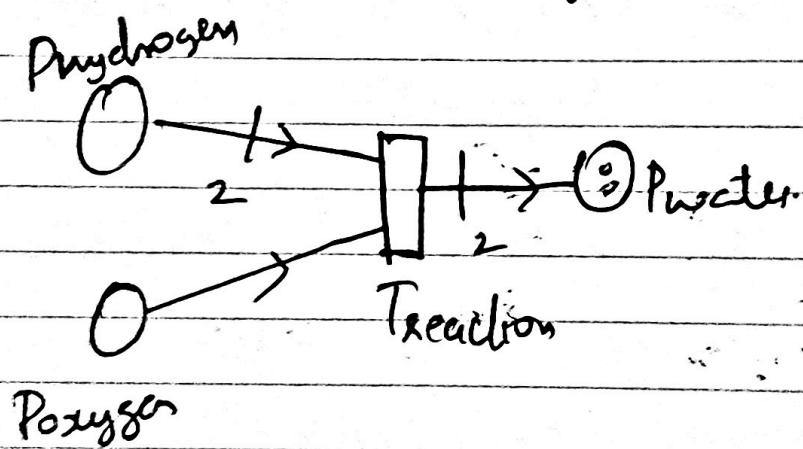
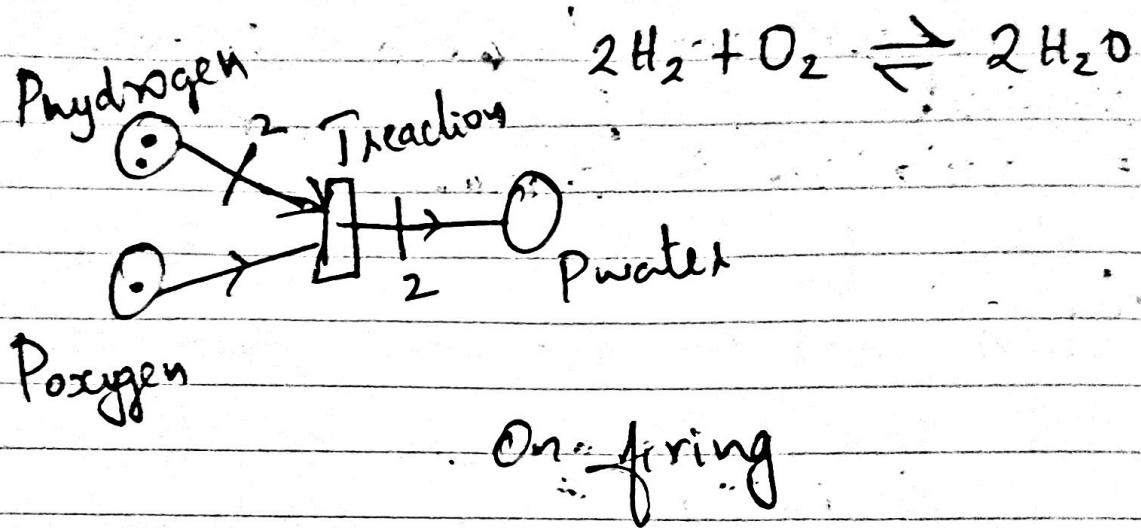
Now If TFailure fires, then one token will be removed from PON and one token will be deposited in POFF. Now PON has 0 tokens and PON has 2 tokens.

If TRepair was fired instead of TFailure then one token will be removed from POFF and one token will be deposited in PON. Now PON has 2 tokens and POFF has 0 tokens.

When POFF has two tokens and PON has 0 token, TRepair

will be enabled and fired.  
 Therefore, one token will be dep.  
 Ved from Toff and one token will  
 be deposited in Tons.

## Example - 2

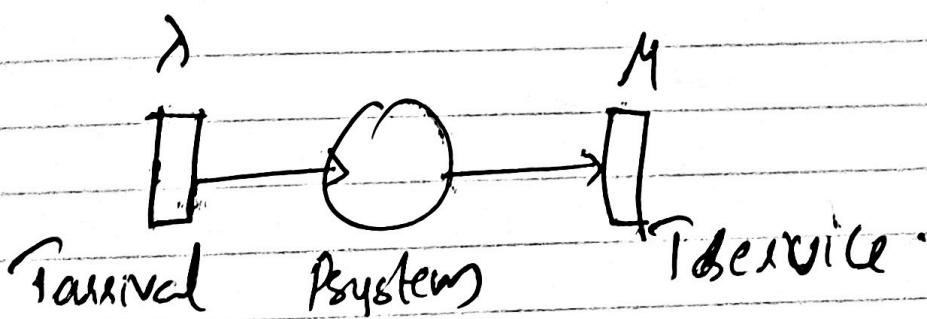
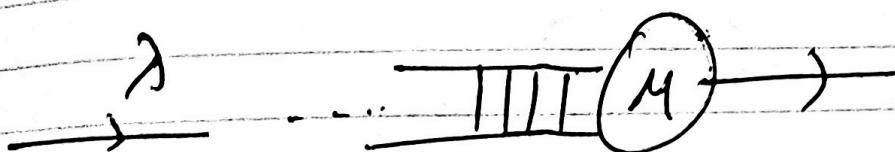


We have 3 plates, Hydrogen,  
 Oxygen and Water and transition  
 Reaction.

When the transition Reaction is enabled and fired, because of the multiplicity 2 in the input arc from phdhydrogen two tokens will be removed and because of multiplicity 1 on the input arc from Oxygen one token will be removed.

The output arc from transition Reaction to output place Pwater contain 2 multiplicity and so two tokens will be deposited in water.

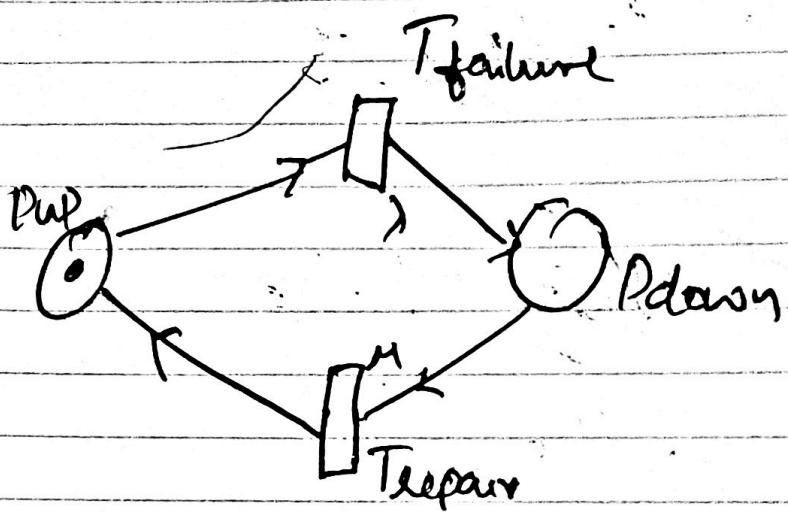
### Example - 3



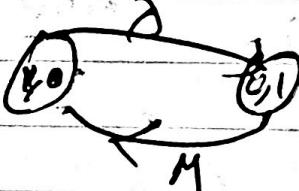
The M/M/1 model describe a single-server queue with Poisson arrival rate ( $\lambda$ ) and exponential service time rate ( $\mu$ ). It can be modeled as a Petri net with one place (Psystem)

and two time transition (arrival service) using tokens. The no. of tokens in  $P$  represents queue length. The reachability graph shows state transitions and describes the system's Markov chain.

### Example - 4



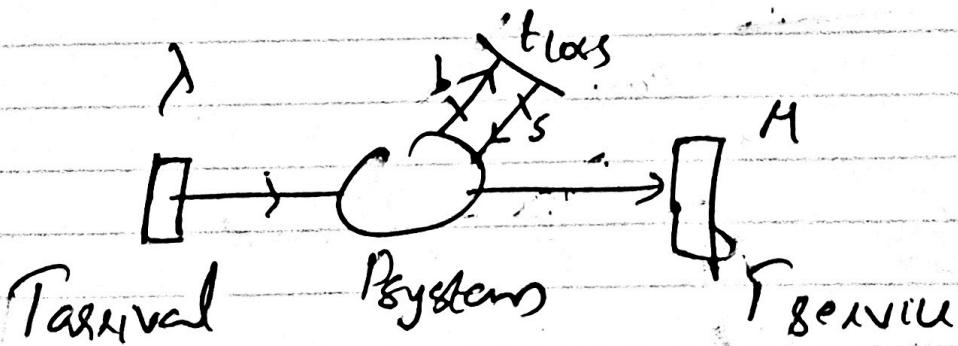
Reachability graph.



This example uses a two state stochastic Petri net to model a separable processor system with exponential failure ( $\delta$ ) and repair ( $\mu$ ).

Up and down places represent the processor state. Tokens track the system state: one token in "up" for a working system and one in "down" for a failed system. Transition model failure and repair, moving tokens between places. The reachability graph shows state transition and is equivalent to the system's markov chain.

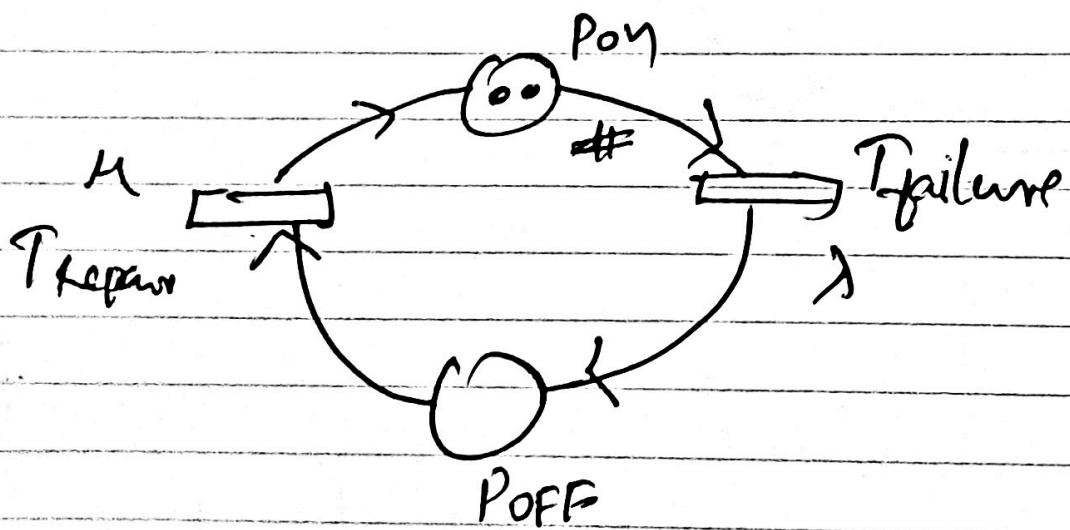
Example 5: M/m/1/5.



An m/m/1/5 queuing system limits the number of jobs in the system to 5. We can build a CrSPN based on the M/m/1 model but

but with one additional instantaneous transition ("t loss") to enforce the capacity limit. When 6 tokens are in the system (P system), "t<sub>loss</sub>" removes and immediately adds back 5 tokens, preventing more than 5 jobs. The reachability graph shows 0-5 possible tokens, and ~~#~~ transitions based on arrival ( $\lambda$ ) and service ( $\mu$ ) rates.

### Example - 6



Two places ( $P_{on}$ ,  $P_{off}$ ) and two transitions (failure, repair) model components failure and repairs (exponential distribution with rates  $\lambda$  and  $\mu$ ).

Tokens represent components state (on/off).

Reachability graph shows marking (tokens in each place and transition rate ( $\lambda$ ,  $\mu$ )).

Reward rate indicate system availability (1 for working system, 0 for failure).