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Assessment of the critical events sequences of systems by means of probabilistic languages

D. Ionescu¹,², N. Brînzei¹,² & J-F. Pétin¹,²

¹Université de Lorraine, CRAN, UMR 7039
2, avenue de la forêt de Haye, Vandoeuvre-lès-Nancy, Cedex, 54518, France
²CNRS, CRAN, UMR 7039
2, avenue de la forêt de Haye, Vandoeuvre-lès-Nancy, Cedex, 54518, France

ABSTRACT: In dependability studies of dynamic systems it is important to assess the probability of occurrence for the events sequences which describe the system evolution or which are critical for the mission of the system or for the humans and environment safety. In this paper we use the probabilistic languages framework in order to realize the quantitative assessment and we start by modeling the system as a finite state automaton. This is ulterior transformed in a probabilistic automaton using the embedded discrete time Markov chain. The determination of the languages afferents at each state of the automaton enable to calculate the probability of occurrence for every events sequence that can be subtract from these languages.

1 INTRODUCTION

Assessing the dependability of a critical system generally relies on Boolean models (Fault Trees models, Reliability block diagrams, etc.) for:
• qualitative analysis, such as the determination of the sets of component’s failures that cause a critical or undesired system situation (it is defined as the cut set),
• quantitative analysis to evaluate the probabilities of undesired events or RAMS indicators, that can be based on the Sylvester-Poincaré Theorem or Binary Decision Diagrams technique (Dutuit & Rauzy 2005, Ibanez-Llano et al. 2010).

This paper explores the use of probabilistic languages introduced by (Garg et al. 1999) as a formal framework for qualitative/quantitative analyze of the event sequences. Before to describe the probabilistic languages concept, we will present some reasons that motivate the choice of events sequences in dependability studies.

Evaluation using cut analysis requires a full independence of the events involved in the cut set. However, this assumption cannot be stated in the case of dynamic reparable systems due to the order relationship between events occurrence:
• occurrence of event may depend on previous occurrence of other events; e.g. in the dynamic controlled systems event occurrence may be prohibited by its control according to a previous occurrence, or not, of some other events,
• impact of event sequence on the system failure may be different according to the scheduling of the event occurrence within the sequence; e.g. event e₁ followed by event e₂ leads to an undesired event while e₂ followed by e₁ has no impact.

In these cases, the value of the obtained probability, based on cut-set calculus, represents an over-statement of the real probability that is searched, corresponding no longer with the actual needs of dependability studies.

Moreover, the cut-based analysis approaches fit well to the non-reparable systems. However, in dynamic reliability context, it is necessary to take in consideration the changes between the different modes of functioning/failure or when the systems turns back into a functioning state after having passed in a failure state. In this case the systems must be considered like reparable and only dynamic models are able to capture system reconfigurations.

For all these reasons, the cut-set based analysis needs to be enriched by the determination and assessment of event sequences within the cut-set. This evolution justifies the use of state space models to capture the system dynamic and the impact of component’s failures and reparation on the system state. Some approaches have been recently developed to determine the critical sequences of events and some basic properties such as minimality and consistency has been proposed for dynamic reparable system (Bouissou & Bon 2003, Chaux et al. 2013). However, these approaches are based on deterministic language theory and focus on the identification of a set of events sequences but present some limitations and divergences for qualitative and quantitative assessment due to modeling and sequence calculus assumptions.

The paper is organized as follows. Section 2 presents the state of the art and highlights the current
limitations of existing approaches for sequences assessment. Section 3 introduces the theoretical framework of the probabilistic languages (Garg et al. 1999) and the used notations. In section 4 is introduced the case study which is used like a support for the rest of the paper. Section 5 develops a theoretical framework based on probabilistic languages for quantitative assessment of events sequences. This proposed approach is illustrated using the case study in the section 6. Finally, section 7 presents the conclusions of this work and identifies some future research directions.

2 STATE OF THE ART

The existing approaches in quantitative assessment area can be classified in two categories:

• Boolean models where the failure of the system is expressed using the Boolean structure function;
• state space models where the system behavior is represented by states and transitions and his evolution is described by the associated language.

2.1 Boolean models

The most important Boolean models are: Event Trees and Fault Trees (classics/dynamics). Event Trees (Papazoglou 1998) are graphical models that can be discretized according to their possible effects or distinction in a series of simple events. In the same time Event Trees are adapted for modeling and assessment of the events sequences for non-reparable systems such as safety or protection systems. Instead, the reparable systems or instrumentation and control systems can not be modeled by Event Trees. Fault Trees are built according to an undesired event that is decomposed into basic events till this decomposition becomes impossible or judged useless (Dutuit & Rauzy 2005). These models are efficient for cut-based analysis but have limitations for sequence-based analysis because of the static point of view they consider.

2.2 State space models

The most currently used state space models in the context dependability studies are (Cassandras & Lafortune 2008): Finite State Automata and Language theory, Petri Nets and Markov chains. Other models can also be mentioned in the context of this paper. Boolean logic Driven Markov Process (BDMP) developed by Bouissou & Bon (2003) replaces the basic events of a fault tree with Markov chains; this combination introduces dynamic features to cover the order and impact of events occurrence. Events sequences are determined by exploration of the model starting with the initial state of the system (Bouissou 2006). Stochastic Hybrid Automaton is a stochastic temporized finite state automaton with embedded differential equations for each mode (Perez Castaneda et al. 2011); this model enables to determine sequences of events and their probabilities thanks to Monte-Carlo simulation, but it is not possible to obtain analytical solution.

All these models can be used, according to their deterministic or stochastic features for event sequences analysis (Bouissou & Bon 2003, Chaux et al. 2013) with two kinds of problem solving: determination and probability assessment of the event sequences.

For the determination problem, approaches based on the language theory are efficient to compute some event sequences leading to a given state. Calculus is possible only for coherent systems and helps to determine the minimal set of sequences aiming to reconstruct the whole failure language (Chaux et al. 2013). This approach does not allow quantitative assessment for the determined events sequences.

For the assessment of sequence probability, some limitations are encountered by the existing approaches:

• state space models such as Markov chains are efficient for determining a state probability. Consequently, a sequence needs to be assimilated to its final state that must be considered as an absorbing state. In this case, probability of this state represents the probability of the language reaching this state.
• the sequence probability calculus is based on the events occurrence probability; in existing approaches, the value of this probability remains the same whatever is the state from which the event occurs. However, in dynamic system, a given event may have different occurrence probability in different system states even if its meaning – failure or reparation of the component $c_i$ – remains the same in all sequences.

Probabilistic Languages (Garg et al. 1999), that takes advantages from both languages theory and stochastic process theory, appears to be an interesting way towards a formal framework for the analysis of event critical sequences. The next section presents the theory foundation of the probabilistic languages concept.

3 PROBABILISTIC LANGUAGES FRAMEWORK

The theory of probabilistic languages was developed by Garg, Kumar & Marcus (1999) in order to model the stochastic discrete event systems (DES) behavior.

To simplify the formal definition of the probabilistic language, a special event called “termination event”, noted $e_A$, is used to represent the fact that the state of the system obtained after the occurrence of a
sequence is a terminal state. A system state is terminal if it represents a special interest for the study (e.g. system mission achievement, dangerous failure state). Thus the system behavior is given by the set \( \Omega \) of finite length sequences followed or not by the termination event:

\[
\Omega = \Sigma^* (e_\Delta + \epsilon) = \Sigma^* e_\Delta \cup \Sigma^*
\]

(1)

In this equation \( \Sigma \) is the set of all events called alphabet, \( \Sigma^* \) is the set of all finite events sequences of the alphabet \( \Sigma \) (\( * \) is the iteration operation called also Kleene-closure) and \( \epsilon \) represents an empty sequence of events.

To determine the occurrence probability for an events sequence \( s \), should be considered not only the independent occurrence of this sequence but also the occurrence of all sequences that starts with \( s \) (all the sequences which have \( s \) like prefix). The set of all the sequences having a given prefix sequence \( s \) is given by:

\[
<s> = \{ st | st \in \Omega \}
\]

(2)

**Definition 1** (Garg et al. 1999): Consider the measurable space \( (\Omega, F) \), where \( \Omega = \Sigma^* (e_\Delta + \epsilon) \) and \( F \) is the \( \sigma \)-algebra generated by \( \{ < s > | s \in \Omega \} \). Then a probabilistic language (p-language) \( \mathbb{P} \) is a probability measure on the measurable space \( (\Omega, F) \).

Thereby the termination probability for a sequence \( s \) (the probability that the evolution of a system ends after the occurrence of \( s \)) is given by the following expression:

\[
\mathbb{P}(se_\Delta) = \mathbb{P}(s) - \sum_{e \in \Sigma} \mathbb{P}(se), \forall s \in \Sigma^*
\]

(3)

where \( \mathbb{P}(s) \) represents the occurrence probability of \( s \) and \( \sum_{e \in \Sigma} \mathbb{P}(se) \) represents the probability of continuous operation beyond \( s \).

The probabilities of termination corresponding to different sequences are mutually exclusive, so the cumulative probability that the system arrives in a terminal state can be obtained by adding the individual probabilities for all possible sequences:

\[
\mathbb{P}(\text{Syst } e_\Delta) = \sum_{e \in \Sigma^*} \mathbb{P}(se_\Delta)
\]

(4)

Sometimes it is easier to describe a p-language using an associated automaton that can recognize this language.

**Definition 2**: A probabilistic automaton (or p-automaton) over the alphabet (set of events) \( \Sigma \) is defined by the following quintuple:

\[
A_p = (X, \Sigma, f, \mathbb{P}, x_0)
\]

(5)

where:

- \( X \) is a finite set of states;
- \( \Sigma \) is a finite set of events called alphabet;
- \( f: X \times \Sigma \rightarrow X \) is the transition function that associates to each initial state and each event an arrival state;
- \( \mathbb{P}: X \times \Sigma \times X \rightarrow [0,1] \) is the probability transition function affecting to each transition a discrete occurrence probability which satisfies the following relation:

\[
\sum_{i \in X} \sum_{e \in \Sigma} \mathbb{P}(x_i, e, x_j) \leq 1, \forall x_i \in X
\]

(6)

- \( x_0 \) represents the initial state.

The evolution of a p-automaton is the following: if the system is in the state \( x_i \), the transition \( e \) to the state \( x_j \) is done with the probability \( \mathbb{P}(x_i, e, x_j) \). The probability transition function can be extended to the paths \( \pi \in \Sigma X \) in the p-automaton \( A_p \) (a path is obtaining by concatenating the transitions, where the end state and the initial state of two consecutive transitions coincide). The probability of the paths is defined by the next equation:

\[
x_j \in X : \mathbb{P}(\pi \mathbb{P} x_j) = \mathbb{P}(\pi) \mathbb{P}(x_{\pi} | e x_j)
\]

(7)

Each p-automaton defines a p-language and inversely each p-language can be represented by a p-automaton.

**Definition 3** (Garg et al. 1999): The p-automaton \( A_p = (X, \Sigma, f, \mathbb{P}, x_0) \) with:

\[
\forall s, t \in \Sigma^*, e \in \Sigma : \mathbb{P}(s, e, t) = \left\{ \begin{array}{ll}
\mathbb{P}(s, e, t) & \text{if } t = se \\
0 & \text{otherwise}
\end{array} \right.
\]

(8)

generates a \( L \) p-language.

4 PRESENTATION OF THE CASE STUDY

In order to present the application of probabilistic languages we start by considering an oven temperature control system (Figure 1). It operates in the following manner: the oven temperature can be controlled by a proportional integral controller (PI) or by an On/Off controller.

![Figure 1. Structural diagram of the temperature control system of an oven.](image-url)
The proportional integral controller (PI) has the role of keeping the temperature at a given target value and is characterized by a failure rate \( \lambda_{PI} \) and by a probability of failure on demand \( p_{\text{ref} \text{PI}} \). The role of On/Off controller is to maintain the temperature in a given range and is also characterized by a failure rate \( \lambda_{\text{On} \text{Off}} \) and by a probability of failure on demand \( p_{\text{ref} \text{On} \text{Off}} \). When the controller PI fails, the On/Off controller provides the temperature control if this one is not failing on demand. In the same manner if the On/Off controller fails the PI controller will provide the temperature control (if it not fails on demand).

When either of the controllers is failed it will be repaired, the repair process being characterized by a repair rate \( \mu_{PI} \) respectively \( \mu_{\text{On} \text{Off}} \). This operating mode represents the simplified operating mode (obtained by removing the continuous part of the system describing the temperature evolution) of the case study defined in (Perez et al. 2011).

The values for the different rates that characterize the system transitions are:
- \( \lambda_{PI} = 3.5 \times 10^{-5} \) h\(^{-1} \),
- \( \lambda_{\text{On} \text{Off}} = 2 \times 10^{-5} \) h\(^{-1} \),
- \( \mu_{PI} = 8 \times 10^{-2} \) h\(^{-1} \),
- \( \mu_{\text{On} \text{Off}} = 10 \times 10^{-2} \) h\(^{-1} \),
- \( p_{\text{ref} \text{PI}} = 0.03 \), \( p_{\text{ref} \text{On} \text{Off}} = 0.05 \).

The automaton that describes this system is presented in Figure 2.

![Figure 2. Continuous Time Markov Chain of the case study.](image)

### 5 PROPOSED APPROACH

The proposed approach is decomposed into four steps.

#### 5.1 Step 0: system modelling

The approach based on probabilistic languages theory proposed by Garg et al. needs to give a priori the p-language (the set of sequences and for each sequence \( s \) the occurrence probability of sequences sub set that have \( s \) like prefix). In other words, the p-language is built from equation (3). This knowledge (the whole set of sequences and their probabilities) is not aware in the dependability studies. In dependability studies, the problem is rather reverse: giving a system, we need to determine the events sequences and, after that, to calculate their occurrence probabilities. Thus, we propose to work with, as initial data, the p-automaton.

#### 5.2 Step 1: events probability determination

The p-automaton needs to be provided with event occurrence discrete probability for each transition (as in definition 2). As in dependability studies the probability laws describing the stochastic phenomena are rather continuous, we propose to determine discrete probabilities required by p-automata theory using embedded Discrete Time Markov Chain (DTMC) (Figure 3) in a continuous time stochastic process. This embedded DTMC is obtained by considering only the instants of transition firing between states. Using embedded DTMC ensures that the system reaches a stationary probabilities distribution of states. Consequently, the probability \( p_{ij} \) of a transition \( e_{ij} \) that starts from a given state \( s_i \) to another state \( s_j \) is determined as the ratio between the rate of this transition and the sum of the rates for all transitions starting from state \( s_i \). This probability is given by the following relation:

\[
P(e_{ij}) = p_{ij} = \frac{\lambda_{ij}}{\sum_{j \neq i}(\lambda_{ij})} \tag{9}
\]

![Figure 3. Discrete Time Markov Chain representing the p-automaton for the case study.](image)

For example on the case study, the occurrence probabilities for the transitions \( e_{32} \), \( e_{33} \) and \( e_{34} \) are:

- \( \mathbb{P}(e_{32}) = p_{32} = \frac{\mu_{\text{On} \text{Off}} (1 - p_{\text{ref} \text{On} \text{Off}})}{\mu_{\text{On} \text{Off}} + \mu_{PI}} \)
- \( \mathbb{P}(e_{33}) = p_{33} = \frac{\left(\mu_{\text{On} \text{Off}} p_{\text{ref} \text{On} \text{Off}} + \mu_{PI} p_{\text{ref} \text{PI}}\right)}{\mu_{\text{On} \text{Off}} + \mu_{PI}} \)
- \( \mathbb{P}(e_{34}) = p_{34} = \frac{\mu_{PI} (1 - p_{\text{ref} \text{PI}})}{\mu_{\text{On} \text{Off}} + \mu_{PI}} \)
Note that the sum of all the transitions, which can start from a given state, is equal to one.

5.3 Step 2: sublanguages determination

After event probability determination, next step is about probability sequence calculus.

Considering the case study, we focus on the analysis of the sequences that reach the state 3 (dangerous state). Indeed, in this state, the system is completely failed and the temperature oven is uncontrollable.

To use the equation (3), which gives the expression of the probability of these sequences, state 3 must be considered as a terminal state. Thus for a sequence, which terminates in state 3, considering first that the occurrence probability of a sequence is equal with the product between transitions probabilities (equation 7) and also considering the events \( e_{32}, e_{33} \) and \( e_{34} \), which allowed the system to continue his evolution beyond the state 3, the termination probability for the sequence \( s \) it is:

\[
P(s)\Delta = P(s) - \sum P(se) = P(s) - (P(se_{32}) + P(se_{33}) + P(se_{34})) = P(s) - (P(s)P(e_{32}) + P(s)P(e_{33}) + P(s)P(e_{34})) = P(s) - P(s)(P(e_{32}) + P(e_{33}) + P(e_{34})) = P(s) - P(s)(p_{32} + p_{33} + p_{34}) = P(s) - P(s) \cdot 1 = 0
\]

This approach is proposed in the p-languages theory and it was developed in the context of synthesis of control strategy by supervision (Wang & Ray 2004). The obtained result shows that, in dependability studies, the calculus of events sequences probability is not possible if this p-language is coupled with embedded DTMC without any cautions (if the terminal state of a sequence is not an absorbent state, its probability is always equal to zero).

To avoid this, we propose to determine firstly the whole set of events sequences of the system, that is represented by the language \( L_{Sys} \). This language can be represented as the union of sublanguages associated with the states of the system. A sublanguage associated to a state \( s_i \) is defined as the set of all events sequences, which lead the system from its initial state to the considered state.

\[
L_{Sys} = \bigcup_{s_i} L_{s_i}
\]

To determine the sublanguages \( L_i \) we propose to use the theory of rational languages and more precisely the Arden lemma (Carton 2008).

**Arden Lemma:** Being two languages \( A \) and \( B \) and being the equation:

\[
L_i = L_iA + B
\]

where \( L_i \) represents the unknown language:

1. if \( \varepsilon \notin A \), the only solution of the equation is \( L_i = BA^* \).
2. if \( \varepsilon \in A \), the solutions have the form \( L_i = (B + C)A^* \) where \( C \subseteq \Sigma^* \).

The lemma is mainly used in the case where \( \varepsilon \notin A \) and the language \( L_i = BA^* \) is the unique solution.

For each state \( s_i \) of the system the equation (11) can be written, considering the sequences starting from all the other states \( s_j \neq s_i \) and arriving in the state \( s_i \) by only one transition. The set of \( n \) equations (11) (where \( n \) is the number of system states) allow to obtain all the sublanguages \( L_i \).

Having a system represented by a p-automaton and using this approach we can determine all the events sequences without model exploring.

5.4 Step 3: sequences probability calculation

Each events sequence of the system \( s = e_{i_1}e_{i_2} \ldots e_{i_{(n-1)n}} \) that starts from the initial state \( s_1 \) and arrives in the state \( s_n \) can be extracted from the language \( L_{Sys} \) obtained in the previous step. Using the probability for each transition of the p-automaton obtained in step 1, we propose to use the following equation in order to obtain the termination probability for the sequence \( s = e_{i_1}e_{i_2} \ldots e_{i_{(n-1)n}} : \)

\[
P(s)\Delta = \prod_{i_j \in s} P(e_{ij}), \forall s \in \Sigma^*
\]

The meaning of this equation is that the probability of a events sequence is equal with the product of the probabilities of all of its events \( e_{ij} \).

Figure 4 summerizes the different steps of our proposed approach to formally determine the whole set of events sequences and to assess their probability using the probabilistic languages.

6 APPLICATION ON THE CASE STUDY

6.1 Application of the proposed approach

**Step 0:** Figure 3 shows the embedded Discrete Time Markov Chain representing the p-automaton of the case study.

**Step 1:** The transition probabilities \( p_{ij} \) are calculated using the equation (9).

**Step 2:** The sublanguages associated to each state represent the sub set of the sequences that lead the system from the initial state 1 to one of his states. Considering each state of the automaton as terminal state (not absorbing) we obtain the next equations:
Step 0. Modeling the system as a finite states automaton (FSA)

Step 1. Obtaining the p-automaton using embedded discrete time Markov chain (DTMC) technique

\[ p\text{-automaton} = DTMC \]

\[ \mathbb{P}(e_{ij}) = p_{ij} = \frac{\lambda_{ij}}{\sum_{j\neq i} \lambda_{ij}} \]

Step 2. Determine the sublanguages associated to a state \( L_i \)

(rules of Arden)

Step 3. Calculate the probability of one or more sequences \( s \in L_i \)

\[ \mathbb{P}(s \in \Delta) = \prod_{e_{ij} \in s} \mathbb{P}(e_{ij}) \]

Figure 4. Approach proposed for the probabilistic assessment of events sequences.

\[ L_1 = L_2 e_{21} + L_4 e_{41} \quad (13) \]
\[ L_2 = L_1 e_{12} + L_2 e_{22} + L_3 e_{32} \quad (14) \]
\[ L_3 = L_1 e_{13} + L_2 e_{23} + L_3 e_{33} + L_4 e_{43} \quad (15) \]
\[ L_4 = L_3 e_{34} \quad (16) \]

For example the first equation (13) denote the sublanguage associate to state \( s_1 \) as being the all events sequences arriving in this state by one transition: from state \( s_2 \) (all the events sequences previously terminated in \( s_2: L_2 \)) followed by the transition \( e_{21} \) or from state \( s_4 \) (all the events sequences previously terminated in \( s_4: L_4 \)) followed by the transition \( e_{41} \) (according to Figure 3).

Using the Arden lemma, the equations (13-16) give the next expressions for the sublanguages:

- to state 1:

\[ L_1 = (e_{12} + e_{13}(e_{33} + e_{34} e_{43}) e_{32}) (e_{22} + e_{23}(e_{33} + e_{34} e_{43}) e_{32}) e_{23} (e_{33} + e_{34} e_{43}) e_{41} (e_{12} + e_{13}(e_{33} + e_{34} e_{43}) e_{32}) (e_{22} + e_{23}(e_{33} + e_{34} e_{43}) e_{32}) e_{21} + e_{13}(e_{33} + e_{34} e_{43}) e_{41} )^{*} \quad (17) \]

- to state 2:

\[ L_2 = L_1 (e_{12} + e_{13}(e_{33} + e_{34} e_{43}) e_{32}) (e_{22} + e_{23}(e_{33} + e_{34} e_{43}) e_{32})^{*} \quad (18) \]

- to state 3:

\[ L_3 = (L_1 e_{13} + L_2 e_{23}) (e_{33} + e_{34} e_{43})^{*} \quad (19) \]

- to state 4:

\[ L_4 = L_3 e_{34} \quad (20) \]

Step 3: Having the sublanguage defined for each state of the considered system we can obtain firstly the probability for a sublanguage and secondly the probabilities for events sequences belonging to this sublanguage. To illustrate the sequence probabilities assessment, the results obtained for two sublanguages (\( L_1 \) and \( L_3 \)) are presented in this paper.

For the simplification we will use the following notations:

\[ p_{12} = p; \quad p_{13} = 1 - p; \quad p_{21} = p_1; \quad p_{23} = p_2; \quad p_{22} = 1 - p_1 - p_2; \quad p_{32} = p_3; \quad p_{34} = p_4; \quad p_{33} = 1 - p_3 - p_4; \quad p_{41} = p_5; \quad p_{43} = 1 - p_5. \]

Probabilities assessment for the sublanguage \( L_1 \)

Using the expression (17) we can calculate the probabilities of different iterations that compose the regular expression of the sublanguage \( L_1 \) and, after that, we obtain the final analytic expression:

\[ \mathbb{P}(L_1) = \sum_{s \in \Sigma} \mathbb{P}(s \in \Delta) = \frac{p_2 p_4 p_5}{p_2 (p_3 + p_4 p_5) - p_2 p_3} = 1 \quad (21) \]

This result, the probability of the sublanguage \( \mathbb{P}(L_1) \), is compliant with the expected one: indeed, for the p-automaton of the Figure 3, the probability of all sequences starting from state 1 and reaching back to state 1 must be obviously equal to one. Nevertheless, the approach is able to provide the probability of all individual sequences reaching to this state. To illustrate this fact, the occurrence probability for some particular sequences, extracted from \( L_1 \) and that lead the system in the state 1, are obtained doing the numerical calculus. Their values are presented in Table 1. Firstly we can observe that the sum of probabilities of considered events sequences is approximately equal with 1 and this corresponds to analytical solution of the sublanguage probability (eq. 21). Secondly we can identify the most relevant events sequences (by the greatest values of their probability).

Probabilities assessment for the sublanguage \( L_3 \)

The sublanguage \( L_3 \) describes infinity sequences which bring the system in the failure state 3 from the initial state 1:

\[ \mathbb{P}(L_3) = \frac{p_1 + p_2 - p p_1}{p_1 (p_3 + p_4 p_5) + p_2 p_4 p_5} \quad (22) \]

Calculating the numerical values for some sequences we obtain the values from Table 2. The state 3 represents the dangerous state because the oven temperature is uncontrolled and thus we can
identify the most critical events sequences (with the
greatest values of their probability) of the system.

Table 1. Occurrence probabilities for few sequences
that lead the system in the state 1.

<table>
<thead>
<tr>
<th>Sequence (s_i)</th>
<th>Sequence probability (\mathbb{P}(s_i))</th>
</tr>
</thead>
<tbody>
<tr>
<td>(s_1 = e_{12}e_{21})</td>
<td>0.9213</td>
</tr>
<tr>
<td>(s_2 = e_{13}e_{23})</td>
<td>0.0276</td>
</tr>
<tr>
<td>(s_3 = e_{12}e_{23}e_{33}e_{32}e_{21})</td>
<td>4.9961e-06</td>
</tr>
<tr>
<td>(s_4 = e_{12}e_{22}e_{23}e_{33}e_{32}e_{21})</td>
<td>4.8080e-10</td>
</tr>
<tr>
<td>(s_5 = e_{12}e_{23}e_{34}e_{32}e_{21})</td>
<td>1.8331e-08</td>
</tr>
<tr>
<td>(s_6 = e_{12}e_{22}e_{23}e_{33}e_{34}e_{32}e_{21})</td>
<td>2.2602e-11</td>
</tr>
<tr>
<td>(s_7 = e_{12}e_{23}e_{34}e_{41})</td>
<td>1.0233e-04</td>
</tr>
<tr>
<td>(s_8 = e_{13}e_{34}e_{41})</td>
<td>0.0215</td>
</tr>
<tr>
<td>(s_9 = e_{13}e_{33}e_{34}e_{41})</td>
<td>8.8586e-04</td>
</tr>
<tr>
<td>(s_{10} = e_{13}e_{34}e_{34}e_{34}e_{41})</td>
<td>3.2502e-06</td>
</tr>
<tr>
<td>(s_{11} = e_{13}e_{32}e_{21})</td>
<td>0.0256</td>
</tr>
<tr>
<td>(s_{12} = e_{13}e_{33}e_{32}e_{22}e_{23}e_{32}e_{21})</td>
<td>4.1624e-09</td>
</tr>
</tbody>
</table>

\[ \mathbb{P}(L_1) = \sum_{s_i} \mathbb{P}(s_i) = 1 \]

Table 2. Occurrence probabilities for few sequences
that lead the system in the state 3.

<table>
<thead>
<tr>
<th>Sequence (s_i)</th>
<th>Sequence probability (\mathbb{P}(s_i))</th>
</tr>
</thead>
<tbody>
<tr>
<td>(s_1 = e_{12}e_{23})</td>
<td>2.3744e-04</td>
</tr>
<tr>
<td>(s_2 = e_{12}e_{22}e_{21}e_{13})</td>
<td>0.0014</td>
</tr>
<tr>
<td>(s_3 = e_{13}e_{33})</td>
<td>0.0021</td>
</tr>
<tr>
<td>(s_4 = e_{12}e_{22}e_{23}e_{32}e_{33}e_{32})</td>
<td>3.8620e-11</td>
</tr>
<tr>
<td>(s_5 = e_{12}e_{23}e_{33}e_{34}e_{43})</td>
<td>1.4724e-09</td>
</tr>
<tr>
<td>(s_6 = e_{13}e_{33}e_{34}e_{32}e_{23})</td>
<td>4.0899e-11</td>
</tr>
</tbody>
</table>

\[ \mathbb{P}(L_3) = \sum_{s_i} \mathbb{P}(s_i) = 0.0037 \]

6.2 Analytic validation of the results

In order to check the validity of the results (sequences
probabilities), we propose the next approach:

1. To determine the stationary distribution of states probabilities for embedded DTMC \([\pi_1 \pi_2 \pi_3 \pi_4]\) by
using the equations:

\[
\pi = \pi \cdot M \quad \text{and} \quad \pi \cdot \bar{I} = 1 \tag{23}
\]

where the vector \(\pi\) represents the state probability
distribution, \(M\) is the matrix of transitions probabilities
and \(\bar{I}\) is a vector with all elements 1.

Using the equations (23) we determined the analyt-
ica form for the state probabilities.

2. To prove that the probabilities for different sub-
languages, obtained by the equations (17-20), the
following relation is to be validated:

\[
\mathbb{P}(s_i) \cdot \sum_{x \in \mathcal{S}} \mathbb{P}(se_{\Delta}) = \mathbb{P}(s_i) \cdot \mathbb{P}(L_{i \rightarrow j}) = \mathbb{P}(s_j) \tag{24}
\]

It means that the probability to reach state \(s_j\) is
equal to the product of the probability of the initial
state \(s_i\) and the probability of the sublanguage from
\(s_i\) to \(s_j\).

- for \(L_1\): \(\pi_1 \cdot \mathbb{P}(L_1) = \pi_1\)
- for \(L_2\): \(\pi_1 \cdot \mathbb{P}(L_2) = \pi_2\)
- for \(L_3\): \(\pi_1 \cdot \mathbb{P}(L_3) = \pi_3\)
- for \(L_4\): \(\pi_1 \cdot \mathbb{P}(L_4) = \pi_4\)

7 CONCLUSIONS

In this paper, we presented the use of the theory of
probabilistic language for the assessment of the oc-
currence probability of events sequences that
describe the system evolutions. In order to be able to
apply this theory, for a system modelled by a finite
state automaton, we proposed a 3 steps approach.

The use of the embedded Discrete Time Markov Chain in a continuous stochastic process for deter-
mining the events probability makes assumption that
the system is in a stationary state characterizing by
stationary distribution probabilities over its states.
But the embedded DTMC is not limited to Continuous
Time Markov Chain; a DTMC can also be defined
from semi-Markov or under some hypothesis from
more generally stochastic processes. Another
advantage to use the DTMC to obtain the events
probability is that the probability of an event is not
the same during the system evolution, but can
depends on the state where it occurs (in other words
the same event can be characterized by different oc-
currence probabilities). The use of the Arden lemma
permits to formally determine the whole set of
events sequences, without model exploring. Finally,
the probability occurrence for relevant or critical
events sequences and for a sublanguage is deter-
mined.

The approach is applied on a control system tem-
perature. This case study shows the ability of the
proposed approach to take into account together stoch-
astic phenomena characterized by continuous laws
of probability (such as failures on demand).

This work opens several ways of research in our
future activity. First of all, it will be interesting to
propose an approach that allows calculating the
probabilities of events sequences in a transient sys-
tem state before reaching the stationary distribution.
Secondly, we are interested to apply this approach in
more complex systems including components ageing
with the more generally underlying stochastic continuous process. Also, an extension of the operations provided by the p-languages theory should be useful for taking in account different types of systems (non-deterministic systems, reconfigurable systems, systems composed of several sub-systems) in dependability studies.

8 REFERENCES


