A Compositional Model to Reason about end-to-end QoS in Stochastic Reo Connectors

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Abstract

In this paper we present a compositional semantics for the channel-based coordination language Reo that enables the analysis of quality of service (QoS) properties of service compositions. For this purpose, we annotate Reo channels with stochastic delay rates and explicitly model data-arrival rates at the boundary of a connector, to capture its interaction with the services that comprise its environment. We propose Stochastic Reo Automata as an extension of Reo automata, in order to compositionally derive a QoS-aware semantics for Reo. We further present a translation of Stochastic Reo Automata to Continuous-Time Markov Chains (CTMCs). This translation enables us to use third-party CTMC verification tools to do an end-to-end performance analysis of service compositions. As a case study of industrial strength, we consider the ASK system. Particularly, we present an analysis of the CTMC derived from the Stochastic Reo model of the ASK system. In addition, we discuss to what extent Interactive Markov Chains (IMCs) can serve as an alternative semantic model for Stochastic Reo. We show that the compositionality of IMCs cannot specify the behavior of Stochastic Reo.

Keywords: Coordination language, Reo, Continuous-Time Markov Chains, Quality of Service, Compositional Semantic Model

1. Introduction

In service-oriented computing (SOC), complex distributed applications are built by composing existing – often third-party – services using additional coordination mechanisms, such as workflow engines, component connectors, or tailor-made glue code. Due to the high degree of heterogeneity and the fact that the owner of the application is not necessarily the owner of its building blocks, issues involving quality of service (QoS) properties become increasingly entangled. Even if the QoS properties of every individual service and connector

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are known, it is far from trivial to determine and reason about the end-to-end QoS of a composed system in its application context. Yet, the end-to-end QoS of a composed service is often as important as its functional properties in determining its viability in its market.

Reo [1], a channel-based coordination language, supports the composition of services, and typically, its semantics is given in terms of Constraint Automata (CA) [2]. However, CA do not account for the QoS properties and cannot capture the context-dependency [2] of Reo connectors. To capture context-dependency, Reo Automata were introduced in [3]. However, they also provide no means for modeling QoS properties. On the other hand, Quantitative Intentional Automata (QIA) were proposed in [4] to account for the end-to-end QoS properties of Reo connectors. Unfortunately, no formal results are readily available regarding their compositionality.

As our contribution, we present *Stochastic Reo Automata* to overcome the shortcomings of CA and QIA, mentioned above, as a compositional semantic model for reasoning about the end-to-end QoS properties, as well as handling the context-dependency of Reo connectors. We show that the compositionality results of Reo Automata extend to Stochastic Reo Automata. We present a translation of Stochastic Reo Automata to Continuous-Time Markov Chains (CTMCs). This enables the use of third-party tools for stochastic analysis. Therefore, this paper shows a compositional approach for constructing Markov Chain (MC) models of complex composite systems, using Stochastic Reo Automata as an intermediate model. Stochastic Reo Automata provide a compositional framework wherein the corresponding CTMC model of a connector can be derived. This approach, thus, enables us to model the QoS properties of system behavior, where our translation derives a CTMC model for complex systems for subsequent analysis by other tools.

2. Related work

The research in formal specification of system behavior with quantitative aspects encompasses a variety of developments such as Stochastic Process Algebras (SPAs) [5], Stochastic Automata Networks (SANs) [6, 7], and Stochastic Petri nets (SPNs) [8, 9]. SPA is a model for both qualitative and quantitative specification and analysis with a compositional and hierarchical framework. It has algebraic laws (the so-called static laws) and expansion laws which express parallel compositions in terms of SPA operators. In SPA the interpretation of the parallel composition is a vexed one because it allows various interpretations such as Performance Evaluation Process Algebra (PEPA) [10], and Extended Markovian Process Algebra (EMPA) [11, 12]. SPA describes '*how*' each process behaves, while (Stochastic) Reo directly describes '*what*' communication protocols connect and coordinate the processes in a system, in terms of primitive channels and their composition. Therefore, (Stochastic) Reo explicitly models the pure coordination and communication protocols including the impact of real communication networks on software systems and their interactions. Compared to SPA, our approach more naturally leads to a formulation using queueing models.

SPN is widely used for modeling concurrency, synchronization, and precedence, and is conducive to both top-down and bottom-up modeling. Stochastic Reo shares the same properties with SPN and natively supports composition of synchrony and exclusion together with asynchrony. The topology of connectors in (Stochastic) Reo is inherently dynamic, and it accommodates mobility [13]. Moreover, (Stochastic) Reo supports a liberal notion of channels and is more general than data-flow models and Petri nets, which can be viewed as specialized channel-based models that incorporate certain built-in primitive coordination constructs.

SAN consists of a number of stochastic automata each of which acts independently. Thus, the state of a SAN at time t is expressed by the states of each automaton at time t. The concept of a collection of individual automata helps modeling distributed and parallel systems more easily. The interactions in SANs are rather limited to patterns like synchronizing events or operating at different rates. Compared with the SAN approach, the expressiveness of (Stochastic) Reo makes it possible to model different interaction patterns involving both asynchronous and synchronous communications.

Interactive Markov Chains (IMCs) [14] are a stochastic model to specify reactive systems. In IMCs, timing information and actions are represented separately. Timing information is described by *Markovian transitions* and actions are described by *interactive transitions*. Roughly speaking, IMCs are a combination of Labeled Transition Systems (LTSs) and CTMCs. Compared to other stochastic models such as CTMCs, the main strength of IMCs is their compositionality. Thus, one can generate a complex IMC as the composition of relevant simple IMCs, which enables compositional specification of complex systems.

In our approach, compositionality is handled in a richer semantic model: Stochastic Reo Automata. This semantic model is then translated into a stochastic model where appropriate tools can be used for stochastic analysis. IMCs are a compositional stochastic model and can thus be seen as an alternative to the approach proposed in this paper. We discuss them further in Section 7, and show that IMCs are not appropriate as a compositional semantic model for Stochastic Reo.

Continuous-Time Constraint Automata (CCA) [15] are another stochastic extension of CA which support reasoning about QoS aspects such as expected response times. CCA are close to IMCs in that they distinguish between interactive transitions and Markovian transitions. In CCA, data-arrivals and data-flows in connectors are represented by interactive transitions, and processing data in components is represented by Markovian transitions. Processing data in each component is independent of processing in the others. Thus, interleaving composition of Markovian transitions is appropriate. The stochastic extension in CCA focuses on internal behavior of a connector, but it does not take into account the interaction with the environment, i.e., the arrivals of I/O requests at the ends of a connector as stochastic processes. Reasoning about the end-to-end QoS of system behavior requires incorporation of such stochastic processes.

In addition, CCA do not capture the context-dependency of a Reo connector, i.e., it is possible for CCA models to have unintended transitions. Compared to such CCA, Stochastic Reo Automata not only specify the end-to-end QoS of a Reo connector, but also capture context-dependent behavior.

3. Overview of Reo

Reo is a channel-based coordination model wherein so-called *connectors* are used to coordinate (i.e., control the communication among) components or services exogenously (from outside of those components and services). In Reo, complex connectors are compositionally built out of primitive channels. Channels are atomic connectors with exactly two ends, which can be either *source* or *sink* ends. Source ends accept data into, and sink ends dispense data out of their respective channels. Reo allows channels to be undirected, i.e., to have respectively two source or two sink ends.

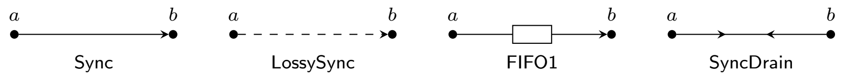


Figure 1: Some basic Reo channels

Figure 1 shows the graphical representations of some basic channel types. The Sync channel is a directed, unbuffered channel that synchronously reads data items from its source end and writes them to its sink end. The LossySync channel behaves similarly, except that it does not block if the party at the sink end is not ready to receive data. Instead, it just loses the data item. FIFO1 is an asynchronous channel with a buffer of size one. The SyncDrain channel differs from the other channels in that it has two source ends (and no sink end). If there is data available at both ends, this channel consumes (and loses) both data items synchronously.

Channels can be joined together using nodes. A node can have one of three types: source, sink or mixed node, depending on whether all ends that coincide on the node are source ends, sink ends or a combination of both. Source and sink nodes, called *boundary nodes*, form the boundary of a connector, allowing interaction with its environment. Source nodes act as synchronous replicators, and sink nodes as mergers. A mixed node combines both behaviors by atomically consuming a data item from one sink end and replicating it to all of its source ends.

An example connector is depicted in Figure 2. It reads a data item from a, buffers it in a FIFO1 and writes it to d. The connector loses data items from a if and only if the FIFO1 buffer is already full. This construct, therefore, behaves as a connector called (overflow) LossyFIFO1.

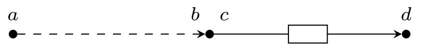


Figure 2: Example connector: LossyFIFO1

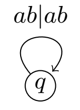
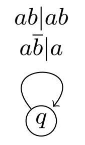
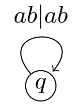
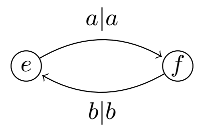
			
Sync	LossySync	SyncDrain	FIFO1

Figure 3: Automata for basic Reo channels

3.1. Semantics: Reo Automata

In this section, we recall Reo Automata [3], an automata model that provides a compositional operational semantics for Reo connectors. Intuitively, a Reo Automaton is a non-deterministic automaton whose transitions have labels of the form $g|f$, where g is a *guard* (boolean condition) and f a set of nodes that fire synchronously. A transition can be taken only when its guard g is true.

We recall some facts about Boolean algebras. Let $\Sigma = \{\sigma_1, \ldots, \sigma_k\}$ be a set of symbols that denote names of connector ports, $\overline{\sigma}$ be the negation of σ, and $\mathcal{B}_\Sigma$ be the free Boolean algebra generated by the following grammar:

$$g \ ::= \ \sigma \in \Sigma \mid \top \mid \bot \mid g \vee g \mid g \wedge g \mid \overline{g}$$

We refer to the elements of the above grammar as *guards* and in its representation we frequently omit $\wedge$ and write $g_1 g_2$ instead of $g_1 \wedge g_2$. Given two guards $g_1, g_2 \in \mathcal{B}_\Sigma$, we define a (natural) order $\leq$ as $g_1 \leq g_2 \iff g_1 \wedge g_2 = g_1$. The intended interpretation of $\leq$ is logical implication: g_1 implies g_2. An *atom* of $\mathcal{B}_\Sigma$ is a guard $a_1 \ldots a_k$ such that $a_i \in \Sigma \cup \overline{\Sigma}$ with $\overline{\Sigma} = \{\overline{\sigma}_i \mid \sigma_i \in \Sigma\}$, $1 \leq i \leq k$. We can think of an atom as a truth assignment. We denote atoms by Greek letters $\alpha, \beta, \ldots$ and the set of all atoms of $\mathcal{B}_\Sigma$ by $\mathbf{At}_\Sigma$. Given $S \subseteq \Sigma$, we define $\widehat{S} \in \mathcal{B}_\Sigma$ as the conjunction of all elements of S. For instance, for $S = \{a, b, c\}$ we have $\widehat{S} = abc$.

Definition 3.1. (Reo Automaton) [3] A *Reo Automaton* is a triple (Σ, Q, δ) where Σ is the set of nodes, Q is the set of states, $\delta \subseteq Q \times \mathcal{B}_\Sigma \times 2^\Sigma \times Q$ is the transition relation such that for each $q \xrightarrow{g|f} q' \in \delta$:
(i) $g \leq \widehat{f}$ (reactivity)
(ii) $\forall g \leq g' \leq \widehat{f} \cdot \forall \alpha \leq g' \cdot \exists q \xrightarrow{g''|f} q' \in \delta \cdot \ \alpha \leq g''$ (uniformity)

In Reo Automata, for simplicity we abstract data constraints [2] and assume they are *true*. We use arrows $q \xrightarrow{g|f} q'$ for $\langle q, g, f, q' \rangle \in \delta$. If there is more than one transition from a state q to the same state q' we often just draw one arrow and separate their labels by commas. In Figure 3 we depict the Reo Automata for the basic channel types listed in Figure 1.

Intuitively, a transition $q \xrightarrow{g|f} q'$ in an automaton corresponding to a Reo connector conveys the following notion: if the connector is in state q and the boundary requests present at the moment, encoded by an atom α, are such that $\alpha \leq g$, then the nodes f fires and the connector evolves to state q'. Each transition labeled by $g|f$ satisfies two criteria: (i) *reactivity* — data flow only through those nodes where a request is pending, capturing Reo's interaction model; and (ii) *uniformity* — which captures two properties: (a) the request set corresponding precisely to the firing set is sufficient to cause firing, and (b) removing additional unfired requests from a transition will not affect the (firing) behavior of the connector [3].

3.1.1. Composing Reo connectors

We now model at the automata level the composition of Reo connectors. We define two operations: product, which puts two connectors in parallel, and synchronization, which models the plugging of two nodes. Thus, the product and synchronization operations can be used to obtain the automaton of a Reo connector by composing the automata of its primitive connectors. Later in this section we formally show the compositionality of these operations.

We first define the product operation for Reo Automata. This definition differs from the classical definition of (synchronous) product for automata: our automata have disjoint alphabets and they can either take steps together or independently. In the latter case the composite transition in the product automaton explicitly encodes that one of the two automata cannot perform a step in the current state, using the following notion:

Definition 3.2. [3] Given a Reo Automaton $\mathcal{A} = (\Sigma, Q, \delta)$ and $q \in Q$ we define

$$q^\sharp = \neg \bigvee \{\ g \mid q \xrightarrow{g|f} q' \in \delta\ \}.$$

This captures precisely the condition under which $\mathcal{A}$ cannot fire in state q.

Definition 3.3. (Product) [3] Given two Reo Automata $\mathcal{A}_1 = (\Sigma_1, Q_1, \delta_1)$ and $\mathcal{A}_2 = (\Sigma_2, Q_2, \delta_2)$ such that $\Sigma_1 \cap \Sigma_2 = \emptyset$, we define the *product* of $\mathcal{A}_1$ and $\mathcal{A}_2$ as $\mathcal{A}_1 \times \mathcal{A}_2 = (\Sigma_1 \cup \Sigma_2, Q_1 \times Q_2, \delta)$ where δ consists of:

$$\begin{aligned} &\{(q,p) \xrightarrow{gg'|ff'} (q',p') \mid q \xrightarrow{g|f} q' \in \delta_1 \wedge p \xrightarrow{g'|f'} p' \in \delta_2\} \\ \cup \quad &\{(q,p) \xrightarrow{gp^\sharp|f} (q',p) \mid q \xrightarrow{g|f} q' \in \delta_1 \wedge p \in Q_2\} \\ \cup \quad &\{(q,p) \xrightarrow{gq^\sharp|f} (q,p') \mid p \xrightarrow{g|f} p' \in \delta_2 \wedge q \in Q_1\} \end{aligned}$$

Here and throughout, we use ff' as a shorthand for $f \cup f'$. The first term in the union, above, applies when both automata fire in parallel. The other terms apply when one automaton fires and the other is unable to (indicated by $p^\sharp$ and $q^\sharp$, respectively). Note that the product operation is closed for Reo Automata,

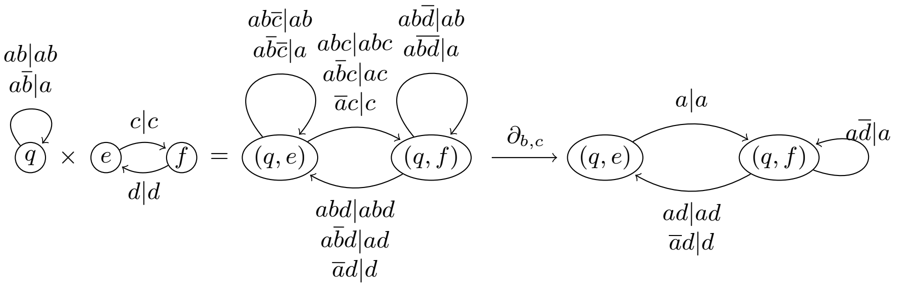


Figure 4: Product of LossySync and FIFO1 and the synchronization of nodes b and c

since it preserves reactivity and uniformity [3]. Figure 4 shows an example of the product of two automata.

We now define a synchronization operation that corresponds to joining two nodes in a Reo connector. In order for this operation to be well-defined we need that every guard in a transition label in the automata is a conjunction of literals. Note that in the automata presented in Figure 3 for basic Reo channels this is already the case, and moreover, it is always possible to transform any guard g into this form, by taking its disjunctive normal form (DNF) $g_1 \vee \ldots \vee g_k$ and splitting the transition $g|f$ into the several $g_i|f$, for $i = 1, \ldots, k$. Given a transition relation δ we call $norm(\delta)$ the normalized transition relation obtained from δ by putting all of its guards in DNF and splitting the transitions as explained above.

When synchronizing two nodes a and b (which are then made internal), in the resulting automaton, only the transitions where either both a and b or neither a nor b fire are kept — this is what it means for a and b to synchronize. In order to propagate context information (pending requests), we require that every guard contains either a or b, expressed by the condition $g \not\leq \bar{a}\bar{b}$ below. This condition roughly corresponds to the notion of an internal node acting like a *self-contained pumping station* [1], which implies that an internal node cannot store data nor actively block behavior.

Definition 3.4. (Synchronization) [3] Given a Reo Automaton $\mathcal{A} = (\Sigma, Q, \delta)$, we define the *synchronization* for $a, b \in \Sigma$ as $\partial_{a,b}\mathcal{A} = (\Sigma, Q, \delta')$ where

$$\delta' = \{q \xrightarrow{g\backslash_{ab}|f\backslash\{a,b\}} q' \mid q \xrightarrow{g|f} q' \in norm(\delta) \ s.t.\ \ g \not\leq \bar{a}\bar{b} \ and \ a \in f \Leftrightarrow b \in f\}$$

Here and throughout, $g\backslash_{ab}$ is the guard obtained from g by deleting all occurrences of a and b. It is worth noting that synchronization preserves reactivity and uniformity.

Figure 4[1] depicts the product of LossySync and FIFO1, together with the

[1]For simplicity, we abstract away data-constrains on firings by assuming them true. Thus,

result of synchronizing nodes b and c. This synchronized result provides the semantics for the LossyFIFO1 example in Figure 2.

3.1.2. Compositionality

Given two Reo Automata $\mathcal{A}_1$ and $\mathcal{A}_2$ over the disjoint alphabets Σ_1 and Σ_2, $\{a_1, \ldots, a_k\} \subseteq \Sigma_1$ and $\{b_1, \ldots, b_k\} \subseteq \Sigma_2$ we construct $\partial_{a_1,b_1}\partial_{a_2,b_2} \cdots \partial_{a_k,b_k}(\mathcal{A}_1 \times \mathcal{A}_2)$ as the automaton corresponding to a connector where node a_i of the first connector is connected to node b_i of the second connector, for all $i \in \{1, \ldots, k\}$. Note that the 'plugging' order does not matter because ∂ is commutative and it interacts well with product. These properties are captured in the following lemma.

Lemma 3.5. *[3] For the Reo Automata $\mathcal{A}_1 = (\Sigma_1, Q_1, \delta_1)$ and $\mathcal{A}_2 = (\Sigma_2, Q_2, \delta_2)$:*

1. $\partial_{a,b}\partial_{c,d}\mathcal{A}_1 = \partial_{c,d}\partial_{a,b}\mathcal{A}_1$*, if* $a, b, c, d \in \Sigma_1$.
2. $(\partial_{a,b}\mathcal{A}_1) \times \mathcal{A}_2 \sim \partial_{a,b}(\mathcal{A}_1 \times \mathcal{A}_2)$*, if* $a, b \notin \Sigma_2$

The notion of equivalence $\sim$ used above is bisimulation, defined as follows.

Definition 3.6. (Bisimulation) [3] Given the Reo Automata $\mathcal{A}_1 = (\Sigma, Q_1, \delta_1)$ and $\mathcal{A}_2 = (\Sigma, Q_2, \delta_2)$, we call $R \subseteq Q_1 \times Q_2$ a *bisimulation* iff for all $(q_1, q_2) \in R$:

If $q_1 \xrightarrow{g|f} q_1' \in \delta_1$ and $\alpha \in \mathbf{At}_\Sigma$, $\alpha \leq g$, then there exists a transition $q_2 \xrightarrow{g'|f} q_2' \in \delta_2$ such that $\alpha \leq g'$ and $(q_1', q_2') \in R$ and vice-versa.

We say that two states $q_1 \in Q_1$ and $q_2 \in Q_2$ are bisimilar if there exists a bisimulation relation containing the pair (q_1, q_2) and we write $q_1 \sim q_2$. Two automata $\mathcal{A}_1$ and $\mathcal{A}_2$ are bisimilar, written $\mathcal{A}_1 \sim \mathcal{A}_2$, if there exists a bisimulation relation such that every state of one automaton is related to some state of the other automaton.

4. Stochastic Reo

Stochastic Reo is an extension of Reo where channel ends and channels are annotated with stochastic values for *data arrival rates* at channel ends and *processing delay rates* at channels. Such rates are non-negative real values and describe how the probability that an event occurs varies with time. Figure 5 shows the stochastic versions of the primitive Reo channels in Figure 1. Here and throughout, for simplicity, we omit the node names, since they can be inferred from the names of their respective arrival rates: for instance, γa is the arrival rate of node a.

A processing delay rate represents how long it takes for a channel to perform a certain activity, such as data-flow. For instance, a LossySync has two

the composition result of a LossySync and a FIFO1 channels, i.e., an overflow LossyFIFO1 circuit, becomes indistinguishable from the automaton for a shift LossyFIFO1 [2] circuit. However, by reviving data-constraints we can distinguish the automata for these two circuits.

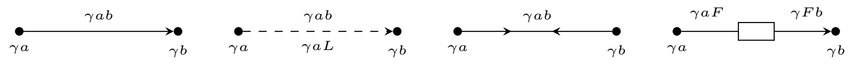


Figure 5: Basic Stochastic Reo channels

associated rates γab and γaL for, respectively, successful data-flow from node a to node b, and losing the data item from node a. In a FIFO1 γaF represents the delay for data-flow from its source a into the buffer, and γFb for sending the data from the buffer to the sink b.

Arrival rates describe the time between consecutive arrivals of I/O requests at the source and sink nodes of Reo connectors. For instance, γa and γb in Figure 5 are the associated arrival rates of write/take requests at the nodes a and b.

Since arrival rates on nodes model their interaction with the environment only, mixed nodes have no associated arrival rates. This is justified by the fact that a mixed node delivers data items instantaneously to the source end(s) of its connected channel(s). Hence, when joining a source with a sink node into a mixed node, their arrival rates are discarded[2].

A stochastic version of the LossyFIFO1 is depicted in Figure 6, including its arrival and processing delay rates.

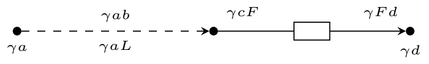


Figure 6: Stochastic LossyFIFO1

As a more complex Stochastic Reo connector, Figure 7 shows a *discriminator* which takes the first arriving input value and produces it as its output; it also ensures that an input value arrives on every other input port before the next round.

4.1. Semantics: Stochastic Reo Automata

In this section, we provide a compositional semantics for Stochastic Reo connectors, as an extension of Reo Automata with functions that assign stochastic values for data-flows and I/O request arrivals.

Definition 4.1. (Stochastic Reo Automaton) A Stochastic Reo Automaton is a triple $(\mathcal{A}, \mathbf{r}, \mathbf{t})$ where $\mathcal{A} = (\Sigma, Q, \delta_{\mathcal{A}})$ is a Reo Automaton and

[2]For simplicity, we assume ideal nodes whose activity incurs no delay. Any real implementation of a node, of course, induces some processing delay rate. A real node can be modeled as a composition of an ideal node with a Sync channel that manifests the processing delay rate. Thus, we can associate delay distributions with Stochastic Reo nodes and automatically translate them into such "Sync plus ideal node" constructs.

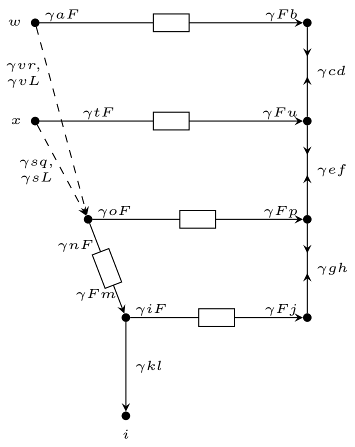


Figure 7: Stochastic Discriminator with two inputs

- $\mathbf{r} : \Sigma \to \mathbb{R}^+$ is a function that associates with each node its arrival rate.
- $\mathbf{t} : \delta_{\mathcal{A}} \to 2^{\Theta}$ is a function that associates with a transition a subset of $\Theta \subseteq 2^{\Sigma} \times 2^{\Sigma} \times \mathbb{R}^+$ such that each $(I, O, r) \in \Theta$ corresponds to a data-flow where I is a set of input and/or mixed nodes; O is a set of output and/or mixed nodes and r is a processing delay rate for the data-flow described by I and O.

The Stochastic Reo Automata corresponding to the primitive Stochastic Reo channels in Figure 5 are defined by the functions $\mathbf{r}$ and $\mathbf{t}$ shown in Table 1. Note that the function $\mathbf{t}$ is depicted in the transitions, and function $\mathbf{r}$ is shown inside the tables.

An element of $\theta \in \Theta$ is accessed by projection functions $i : \Theta \to 2^{\Sigma}$, $o : \Theta \to 2^{\Sigma}$ and $v : \Theta \to \mathbb{R}^+$; $i(\theta)$ and $o(\theta)$ return the respective input and output nodes of a data-flow, and $v(\theta)$ returns the delay rate of the data-flow through the nodes in $i(\theta)$ and $o(\theta)$.

Definition 4.2. (Product) Given two Stochastic Reo Automata $(\mathcal{A}_1, \mathbf{r}_1, \mathbf{t}_1)$ and $(\mathcal{A}_2, \mathbf{r}_2, \mathbf{t}_2)$, their product is defined as $(\mathcal{A}_1, \mathbf{r}_1, \mathbf{t}_1) \times (\mathcal{A}_2, \mathbf{r}_2, \mathbf{t}_2) = (\mathcal{A}_1 \times \mathcal{A}_2, \mathbf{r}_1 \cup \mathbf{r}_2, \mathbf{t})$ where

$$\begin{aligned}
\mathbf{t}((q,p) \xrightarrow{gg'|ff'} (q',p')) &= \mathbf{t}_1(q \xrightarrow{g|f} q') \cup \mathbf{t}_2(p \xrightarrow{g'|f'} p') \\
\mathbf{t}((q,p) \xrightarrow{g|f} (q',p)) &= \mathbf{t}_1(q \xrightarrow{g|f} q') \\
\mathbf{t}((q,p) \xrightarrow{g'|f'} (q,p')) &= \mathbf{t}_2(p \xrightarrow{g'|f'} p')
\end{aligned}$$

Note that we use $\times$ to denote both the product of Reo Automata and the product of Stochastic Reo Automata.

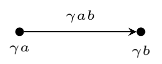
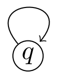
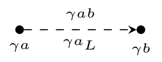
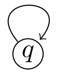
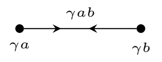
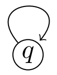
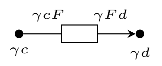
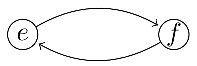
Synchronous Channels			
	$ab\|ab,\ \{(\{a\},\{b\},\gamma ab)\}$ 		**r**
		a	γa
		b	γb
	$ab\|ab,\ \{(\{a\},\{b\},\gamma ab)\}$ $a\bar{b}\|a,\ \{(\{a\},\emptyset,\gamma a_L)\}$ 		**r**
		a	γa
		b	γb
	$ab\|ab,\ \{(\{a\},\{b\},\gamma ab)\}$ 		**r**
		a	γa
		b	γb
Asynchronous Channel			
	$c\|c,\ \{(\{c\},\emptyset,\gamma cF)\}$  $d\|d,\ \{(\emptyset,\{d\},\gamma Fd)\}$		**r**
		c	γc
		d	γd

Table 1: Stochastic Reo Automaton for basic Stochastic Reo channels

The set of 3-tuples that $\mathbf{t}$ associates with a transition m represents the composition of the delay rates involved in all data-flows synchronized by the transition m. In order to keep Stochastic Reo Automata generally useful and compositional, and their product commutative, we avoid fixing the precise formal meaning of distribution rates of synchronized transitions composed in a product; instead, we represent the "delay rate" of their composite transition in the product automaton as the union of the delay rates of the synchronizing transitions of the two automata. How exactly these rates combine to yield the composite rate of the transition depends on the different properties of the distributions and their time ranges. For example, in the continuous-time case, no two events can occur at the same time; and the exponential distributions are not closed under taking maximum. In Section 5, we show how to translate a Stochastic Reo Automaton to a CTMC using the union of the rates of the exponential distributions in the continuous-time case.

Definition 4.3. (Synchronization) Given a Stochastic Reo Automaton $(\mathcal{A}, \mathbf{r}, \mathbf{t})$, the synchronization operation on nodes a and b is defined as $\partial_{a,b}(\mathcal{A}, \mathbf{r}, \mathbf{t}) = (\partial_{a,b}\mathcal{A}, \mathbf{r}', \mathbf{t}')$ where

- $\mathbf{r}'$ is $\mathbf{r}$ restricted to the domain $\Sigma \setminus \{a, b\}$.
- $\mathbf{t}'$ is defined as:

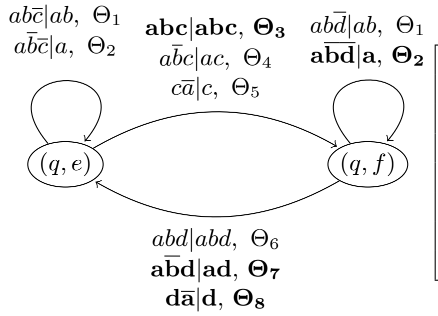
$$\mathbf{t}'(q \xrightarrow{g\backslash_{ab}|f\backslash\{a,b\}} q') = \{(A', B', r) \mid (A, B, r) \in \mathbf{t}(q \xrightarrow{g|f} q'),\\ A' = sync(A, \{a, b\}) \wedge\ B' = sync(B, \{a, b\})\ \}$$

- *sync* : $2^\Sigma \times 2^\Sigma \to 2^\Sigma$ gathers nodes joined by synchronization, and is defined as:

$$sync(A, B) = \begin{cases} A \cup B & \text{if } A \cap B \neq \emptyset \\ A & \text{otherwise} \end{cases}$$

Note that we use the symbol $\partial_{a,b}$ to denote both the synchronization of Reo Automata and the synchronization of Stochastic Reo Automata.

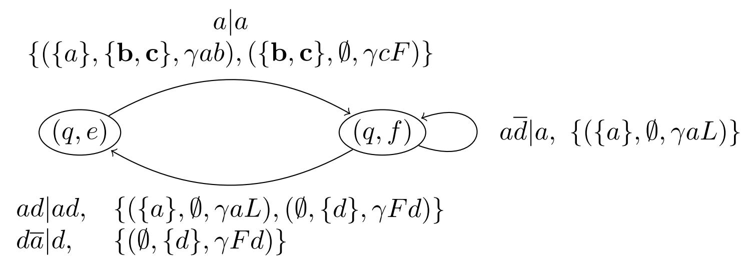
We now revisit the LossyFIFO1 example. Its semantics is given by the triple $(\mathcal{A}_{LossyFIFO1}, \mathbf{r}, \mathbf{t})$, where $\mathcal{A}_{LossyFIFO1}$ is the automaton depicted in Figure 4 and $\mathbf{r}$ is defined as $\mathbf{r} = \{a \mapsto \gamma a, d \mapsto \gamma d\}$. For $\mathbf{t}$, we first compute $\mathbf{t}_{LossySync \times FIFO1}$:



$ab\bar{c}|ab,\ \Theta_1$
$a\bar{b}\bar{c}|a,\ \Theta_2$
$\mathbf{abc}|\mathbf{abc},\ \boldsymbol{\Theta_3}$
$a\bar{b}c|ac,\ \Theta_4$
$c\bar{a}|c,\ \Theta_5$
$ab\bar{d}|ab,\ \Theta_1$
$\mathbf{a\bar{b}\bar{d}}|\mathbf{a},\ \boldsymbol{\Theta_2}$
(q, e)
(q, f)
$abd|abd,\ \Theta_6$
$\mathbf{a\bar{b}d}|\mathbf{ad},\ \boldsymbol{\Theta_7}$
$\mathbf{d\bar{a}}|\mathbf{d},\ \boldsymbol{\Theta_8}$

Θ_1 :	$\{(\{a\}, \{b\}, \gamma ab)\}$
Θ_2 :	$\{(\{a\}, \emptyset, \gamma aL)\}$
Θ_3 :	$\{(\{a\}, \{b\}, \gamma ab), (\{c\}, \emptyset, \gamma cF)\}$
Θ_4 :	$\{(\{a\}, \emptyset, \gamma aL), (\{c\}, \emptyset, \gamma cF)\}$
Θ_5 :	$\{(\{c\}, \emptyset, \gamma cF)\}$
Θ_6 :	$\{(\{a\}, \{b\}, \gamma ab), (\emptyset, \{d\}, \gamma Fd)\}$
Θ_7 :	$\{(\{a\}, \emptyset, \gamma aL), (\emptyset, \{d\}, \gamma Fd)\}$
Θ_8 :	$\{(\emptyset, \{d\}, \gamma Fd)\}$

Above, the labels that correspond to the transitions that will be kept after synchronization appear in **bold**. Thus, the result of joining nodes by synchronization, is shown in Figure 8 as:



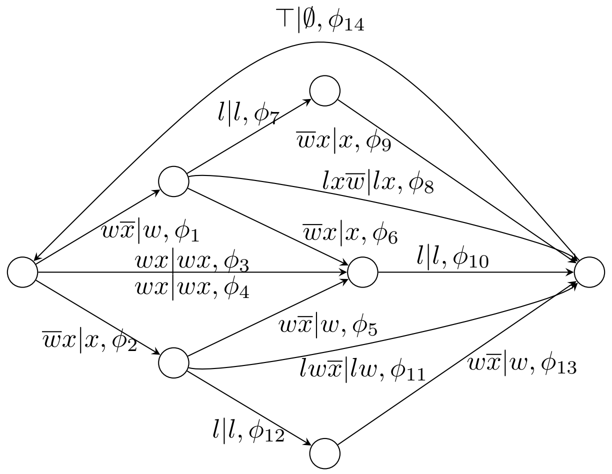
$a|a$
$\{(\{a\}, \{\mathbf{b}, \mathbf{c}\}, \gamma ab), (\{\mathbf{b}, \mathbf{c}\}, \emptyset, \gamma cF)\}$
(q, e)
(q, f)
$a\bar{d}|a,\ \{(\{a\}, \emptyset, \gamma aL)\}$
$ad|ad,\ \ \{(\{a\}, \emptyset, \gamma aL), (\emptyset, \{d\}, \gamma Fd)\}$
$d\bar{a}|d,\ \ \{(\emptyset, \{d\}, \gamma Fd)\}$

Figure 8: Stochastic Reo Automaton for LossyFIFO1

Note that the port names that appear in **bold** represent the synchronization of nodes b and c.

In this way, we can carry in the semantic model of Reo circuits, given as Reo automata, stochastic information, i.e., arrival rates and processing delay rates that pertain to its QoS.

As a more complex example of such composition, Figure 9 shows a Stochastic Reo Automaton for the discriminator in Figure 7.


$\top|\emptyset, \phi_{14}$
$l|l, \phi_7$
$\overline{w}x|x, \phi_9$
$lx\overline{w}|lx, \phi_8$
$w\overline{x}|w, \phi_1$
$\overline{w}x|x, \phi_6$
$wx|wx, \phi_3$
$l|l, \phi_{10}$
$wx|wx, \phi_4$
$w\overline{x}|w, \phi_5$
$\overline{w}x|x, \phi_2$
$lw\overline{x}|lw, \phi_{11}$
$w\overline{x}|w, \phi_{13}$
$l|l, \phi_{12}$

$$\boxed{\begin{array}{lll}
\phi_1 = \{ & (\{w\},\{a,v\},\gamma avw),\ (\{a,v\},\{r\},\gamma vr),\ (\{r\},\{n,o\},\gamma nor), \\
 & \quad (\{n,o\},\emptyset,\gamma oF),\ (\{n,o\},\emptyset,\gamma nF),\ (\{a,v\},\emptyset,\gamma aF)\ \ \} \\
\phi_2 = \{ & (\{x\},\{s,t\},\gamma stx),\ (\{s,t\},\emptyset,\gamma tF),\ (\{s,t\},\{q\},\gamma qs), \\
 & (\{q\},\{n,o\},\gamma noq),\ (\{n,o\},\emptyset,\gamma oF),\ (\{n,o\},\emptyset,\gamma nF)\ \ \} \\
\phi_3 = & \phi_2 \cup \phi_5 \\
\phi_4 = & \phi_1 \cup \phi_6 \\
\phi_5 = \{ & (\{w\},\{a,v\},\gamma avw),\ (\{a,v\},\emptyset,\gamma vL),\ (\{a,v\},\emptyset,\gamma aF)\ \} \\
\phi_6 = \{ & (\{x\},\{s,t\},\gamma stx)\ ,(\{s,t\},\emptyset,\gamma tF),\ (\{s,t\},\emptyset,\gamma sL)\ \} \\
\phi_7 = \{ & (\emptyset,\{m\},\gamma Fm),\ (\{m\},\{i,k\},\gamma ikm),\ (\{i,k\},\{l\},\gamma kl), \\
 & (\{i,k\},\emptyset,\gamma iF)\ \ \} \\
\phi_8 = & \phi_7 \cup \phi_6 \\
\phi_9 = & \phi_6 \\
\phi_{10} = & \phi_{12}\ =\ \phi_7 \\
\phi_{11} = & \phi_7 \cup \phi_5 \\
\phi_{13} = & \phi_5 \\
\phi_{14} = \{ & (\emptyset,\{b,c\},\gamma Fb),\ (\{b,c,d,e\},\emptyset,\gamma cd),\ (\emptyset,\{u\},\gamma Fu) \\
 & (\{u\},\{d,e\},\gamma deu),\ (\emptyset,\{p\},\gamma Fp),\ (\{d,e,f,g\},\emptyset,\gamma ef), \\
 & (\{p\},\{f,g\},\gamma fgp),\ (\{f,g,h,j\},\emptyset,\gamma gh),(\emptyset,\{h,j\},\gamma Fj)\ \ \}
\end{array}}$$

Figure 9: Stochastic Reo Automaton for discriminator in Figure 7

Definition 4.1 shows that our extension of Reo Automata deals with such stochastic information separately, apart from the underlying Reo Automaton. Thus, our extended model retains the properties of Reo Automata, i.e., the compositionality result presented in Section 3.1.2 can be extended to Stochastic Reo Automata:

Lemma 4.4. ***(Compositionality)*** *Given two disjoint Stochastic Reo Automata*

$(\mathcal{A}_1, \mathbf{r}_1, \mathbf{t}_1)$ *and* $(\mathcal{A}_2, \mathbf{r}_2, \mathbf{t}_2)$ *with* $\mathcal{A}_1 = (\Sigma, Q_1, \delta_1)$ *and* $\mathcal{A}_2 = (\Sigma, Q_2, \delta_2)$,

1. $\partial_{a,b}\partial_{c,d}(\mathcal{A}_1, \mathbf{r}_1, \mathbf{t}_1) = \partial_{c,d}\partial_{a,b}(\mathcal{A}_1, \mathbf{r}_1, \mathbf{t}_1)$, *if* $a, b, c, d \in \Sigma_1$
2. $(\partial_{a,b}(\mathcal{A}_1, \mathbf{r}_1, \mathbf{t}_1)) \times (\mathcal{A}_2, \mathbf{r}_2, \mathbf{t}_2) \sim \partial_{a,b}((\mathcal{A}_1, \mathbf{r}_1, \mathbf{t}_1) \times (\mathcal{A}_2, \mathbf{r}_2, \mathbf{t}_2))$, *if* $a, b \notin \Sigma_2$

Here $(\mathcal{A}_1, \mathbf{r}_1, \mathbf{t}_1) \sim (\mathcal{A}_2, \mathbf{r}_2, \mathbf{t}_2)$ if and only if $\mathcal{A}_1 \sim \mathcal{A}_2$, $\mathbf{r}_1 = \mathbf{r}_2$ and $\mathbf{t}_1 = \mathbf{t}_2$.

PROOF. Let

- $\partial_{a,b}\partial_{c,d}(\mathcal{A}_1, \mathbf{r}_1, \mathbf{t}_1) \;=\; (\partial_{a,b}\partial_{c,d}\mathcal{A}_1, \mathbf{r}'_1, \mathbf{t}'_1)$ and
- $\partial_{c,d}\partial_{a,b}(\mathcal{A}_1, \mathbf{r}_1, \mathbf{t}_1) \;=\; (\partial_{c,d}\partial_{a,b}\mathcal{A}, \mathbf{r}''_1, \mathbf{t}''_1)$

By Lemma 4.13 in [17] which is the analogue result for Reo Automata, we know that $\partial_{a,b}\partial_{c,d}\mathcal{A}_1 = \partial_{c,d}\partial_{a,b}\mathcal{A}_1$. Using basic set theory, we also have that

$$\begin{aligned} \mathbf{r}'_1 &= \mathbf{r} \mid (\Sigma \setminus \{a,b\}) \setminus \{c,d\} \\ &= \mathbf{r} \mid (\Sigma \setminus \{c,d\}) \setminus \{a,b\} \\ &= \mathbf{r}''_1 \end{aligned}$$

where for $v \subseteq \Sigma$, $\mathbf{r}|v$ is the restriction of $\mathbf{r}$ to v.

Before moving to the fact that $\mathbf{t}'_1 = \mathbf{t}''_1$, we show that the order of applying the synchronization is irrelevant to the synchronization result, i.e., given three node sets A, $\{a, b\}$, and $\{c, d\}$,

$$sync(sync(A, \{a, b\}), \{c, d\}) = sync(sync(A, \{c, d\}), \{a, b\})$$

because, given three node sets A, B, and C,

$$sync(sync(A, B), C) = \begin{cases} A \cup B \cup C & \text{if } A \cap B \neq \emptyset \ \wedge \ A \cap C \neq \emptyset \\ A \cup B & \text{if } A \cap B \neq \emptyset \ \wedge \ A \cap C = \emptyset \\ A \cup C & \text{if } A \cap B = \emptyset \ \wedge \ A \cap C \neq \emptyset \\ A & \text{otherwise} \end{cases}$$

and the set union operation $\cup$ is commutative.

$$\begin{aligned} & \mathbf{t}'_1(q \xrightarrow{g \backslash abcd \ | \ (f \backslash \{a,b\}) \backslash \{c,d\}} q') \\ = \quad & \{(A', B', r) \mid (A, B, r) \in \mathbf{t}_1(q \xrightarrow{g|f} q'), \\ & \qquad A^1 = sync(A, \{a, b\}) \ \wedge \ B^1 = sync(B, \{a, b\}) \ \wedge \\ & \qquad A' = sync(A^1, \{c, d\}) \ \wedge \ B' = sync(B^1, \{c, d\})\} \\ = \quad & \{(A', B', r) \mid (A, B, r) \in \mathbf{t}_1(q \xrightarrow{g|f} q'), \\ & \qquad A^1 = sync(A, \{c, d\}) \ \wedge \ B^1 = sync(B, \{c, d\}) \ \wedge \\ & \qquad A' = sync(A^1, \{a, b\}) \ \wedge \ B' = sync(B^1, \{a, b\})\} \\ = \quad & \mathbf{t}''(q \xrightarrow{g \backslash cdab \ | \ (f \backslash \{c,d\}) \backslash \{a,b\}} q') \end{aligned}$$

$\square$

5. Translation to CTMC

In this section, we show how to translate a Stochastic Reo Automaton into a homogeneous CTMC model. A homogeneous CTMC is a stochastic process with 1) homogeneity, 2) memoryless/Markov property, and 3) discrete state space in the continuous-time domain [14]. These properties yield efficient methodologies for numerical analysis.

In the continuous-time domain, the exponential distribution is the only one that satisfies the memoryless property. Therefore, for the translation, we assume that the rates of data-arrivals and data-flows are exponentially distributed.

A CTMC model derived from a Stochastic Reo Automaton $(\mathcal{A}, \mathbf{r}, \mathbf{t})$ with $\mathcal{A} = (\Sigma, Q, \delta_{\mathcal{A}})$ is a pair (S, δ) where $S = S_A \cup S_M$ is the set of states. S_A represents the configurations of the system derived from its Stochastic Reo Automaton and the pending status of I/O requests; S_M is the set of states that result from the micro-step division of synchronous actions (see below). $\delta = \delta_{Arr} \cup \delta_{Proc} \subseteq S \times \mathbb{R}^+ \times S$, explained below, is the set of transitions, each labeled with a stochastic value specifying the arrival or the processing delay rate of the transition. δ_{Arr} and δ_{Proc} are defined in Section 5.3.

A state in S models a configuration of the connector, including the presence of the I/O requests pending on its boundary nodes, if any. Data-arrivals change system configuration only by changing the pending status of their respective boundary nodes. Data-flows corresponding to a transition of a Reo Automaton change the system configuration, and release the pending I/O requests on their involved boundary nodes.

In a CTMC model, the probability that two events (e.g., the arrival of an I/O request, the transfer of a data item, a processing step, etc.) happen at the same time is *zero*: only a single event occurs at a time. In compliance with this requirement, for a Stochastic Reo Automaton $(\mathcal{A}, \mathbf{r}, \mathbf{t})$ with $\mathcal{A} = (\Sigma, Q, \delta_{\mathcal{A}})$ and a set of boundary nodes $\Sigma' \subseteq \Sigma$, the set S_A and the preliminary set of data-arrival transitions of the CTMC derived for $(\mathcal{A}, \mathbf{r}, \mathbf{t})$ are defined as:

$$\begin{array}{lcl} S_A & = & \{(q, R) \mid q \in Q,\ R \subseteq \Sigma'\} \\ \delta'_{Arr} & = & \{(q, R) \xrightarrow{\mathbf{r}(c)} (q, R \cup \{c\}) \mid (q, R),\ (q, R \cup \{c\}) \in S_A,\ c \notin R\} \end{array}$$

The set δ'_{Arr} is used in Section 5.3 to define δ_{Arr}.

5.1. Micro-step transitions

The CTMC transitions associated with data-flows are more complicated since groups of synchronized data-flows are modeled as a single transition in a Reo Automaton, abstracting away their precise occurrence order. Therefore, we need to divide such synchronized data-flows into so-called micro-step transitions[3], respecting the connection information, i.e., the topology of a Reo connector, through which the data-flow occurs.

[3]This division delineates multiple synchronized data-flows, not each data-flow itself.

The connection information can be recovered from the 3-tuples associated with each transition in a Reo Automaton, since the first and the second elements of a 3-tuple describe the input and the output nodes, respectively, involved in the data-flow of its transition, and the data-flow in the transition occurs from its input to its output nodes.

For example, the transition $(q, e) \xrightarrow{a|a} (q, f)$ in the Reo Automaton of the LossyFIFO1 example in Figure 8 has $\{(\{a\}, \{b, c\}, \gamma ab), (\{b, c\}, \emptyset, \gamma cF)\}$ as a set of the 3-tuples. The connection information inferred from this set states that data-flow occurs from a to the buffer through b and c. The transition is thus divided into two consecutive micro-step transitions $(\{a\}, \{b, c\}, \gamma ab)$ and $(\{b, c\}, \emptyset, \gamma cF)$.

Such data-flow information on each transition in a Stochastic Reo Automaton is formalized by a *delay-sequence* defined by the following grammar:

$$\Lambda \ni \lambda ::= \epsilon \mid \theta \mid \lambda|\lambda \mid \lambda; \lambda$$

where ϵ is the empty sequence and θ is a 3-tuple (I, O, r) for a primitive Reo channel. $\lambda|\lambda$ denotes parallel composition, and $\lambda; \lambda$ denotes sequential composition. The empty sequence ϵ is an identity element for ; and $|$, $|$ is commutative, associative, and idempotent, ; is associative and distributes over $|$.

5.2. Extracting delay-sequences

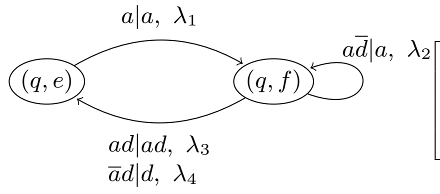
The delay-sequence corresponding to a set of 3-tuples associated with a transition in a Stochastic Reo Automaton is obtained by Algorithm 5.2.1. Note that if the parameter of the function **Ext** is a singleton, then $\mathbf{Ext}(\{\theta\}) = \theta$ since $i(\theta) \cap o(\theta) = \emptyset$.

Algorithm 5.2.1 Extraction of a delay-sequence out of a set Θ of 3-tuples

```
Ext(Θ) where $\Theta = \mathbf{t}(p \xrightarrow{g|f} q)$
  $S = \epsilon,\ toGo = \Theta,\ Init := \{\theta \in \Theta \mid i(\theta) \cap o(\theta') = \emptyset \text{ for all } \theta' \in \Theta\}$
  for $\theta \in Init$ do
    $\lambda_\theta := \theta$
    $Pre := \{\theta\}$
    $toGo := toGo \setminus Pre$
    $Post = \{\theta \in toGo \mid \exists \theta' \in Pre\ s.t.\ o(\theta') \cap i(\theta) \neq \emptyset\}$
    while $Post \neq \emptyset$ do
      $\lambda' := (\theta_1 | \cdots | \theta_k)$ where $Post = \{\theta_1, \cdots, \theta_k\}$
      $\lambda_\theta := \lambda_\theta; \lambda'$
      $Pre := Post$
      $toGo := toGo \setminus Pre$
      $Post := \{\theta \in toGo \mid \exists \theta' \in Pre\ s.t.\ o(\theta') \cap i(\theta) \neq \emptyset\}$
    end while
    $S := S | \lambda_\theta$
  end for
  return S
```

Intuitively, the **Ext** function delineates the set of activities that – at the level of a Stochastic Reo Automaton – must happen synchronously/atomically, into its corresponding delay-sequences. If a certain data-flow associated with a 3-tuple θ_1 explicitly precedes another one θ_2, then θ_1 is sequenced before θ_2, i.e., encoded as $\theta_1;\theta_2$. Otherwise, they can occur in any order, encoded as $\theta_1|\theta_2$.

Applying Algorithm 5.2.1 to the LossyFIFO1 example of Figure 8 yields the following result:



λ_1 :	$(\{a\},\{b,c\},\gamma ab)\ ;\ (\{b,c\},\emptyset,\gamma cF)$
λ_2 :	$(\{a\},\emptyset,\gamma aL)$
λ_3 :	$(\{a\},\emptyset,\gamma aL)\ \vert\ (\emptyset,\{d\},\gamma Fd)$
λ_4 :	$(\emptyset,\{d\},\gamma Fd)$

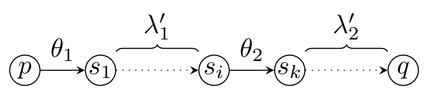
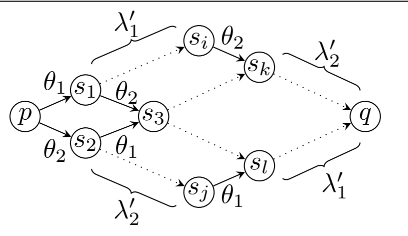
The parameter Θ of Algorithm 5.2.1 is a finite set of 3-tuples, and *Init*, *Post* and *toGo*, subsets of Θ, are also finite. Moreover, *Post* becomes eventually $\emptyset$ since *toGo* decreases during the procedure. Thus, we can conclude that Algorithm 5.2.1 always terminates.

5.3. Deriving the CTMC

We now show how to derive the transitions in the CTMC model from the transitions in a Stochastic Reo Automaton. We do this in two steps:

1. For each transition $p \xrightarrow{g|f} q \in \delta_{\mathcal{A}}$, we derive transitions $(p,R) \xrightarrow{\lambda} (q, R \setminus f)$ for every set of pending requests R that suffices to activate the guard g ($\widehat{R} \leq g \setminus \widehat{\widehat{\Sigma}}$), where λ is the delay-sequence associated with the set of 3-tuples $\mathbf{t}(p \xrightarrow{g|f} q)$. This set of derived transitions is defined below as δ_{Macro}.
2. We divide a transition in δ_{Macro} labeled by λ into a combination of micro-step transitions, each of which corresponds to a single event.

The following figure briefly illustrates the procedure mentioned above, for two transitions $p \xrightarrow{\lambda_1;\lambda_2} q$ and $p \xrightarrow{\lambda_1|\lambda_2} q$ where $\lambda_1 = \theta_1;\lambda'_1$ and $\lambda_2 = \theta_2;\lambda'_2$:

$p \xrightarrow{\lambda_1;\lambda_2} q$	$p \xrightarrow{\lambda_1\vert\lambda_2} q$
 p θ_1 s_1 λ'_1 s_i θ_2 s_k λ'_2 q	 λ'_1 s_i θ_2 s_k λ'_2 θ_1 s_1 θ_2 p s_3 q θ_2 s_2 θ_1 s_l s_j θ_1 λ'_1 λ'_2

A sequential delay-sequence $\lambda_1;\lambda_2$ allows for the events corresponding to λ_1 to occur before the ones corresponding to λ_2. For a parallel delay-sequence $\lambda_1|\lambda_2$, events corresponding to λ_1 and λ_2 occur interleaving each other, while they preserve their respective order of occurrence in λ_1 and λ_2. All indexed states s_n are included in S_M which consists of the states derived from the division of the synchronized data-flows into micro-step transitions.

Given a Stochastic Reo Automaton $(\mathcal{A}, \mathbf{r}, \mathbf{t})$ with $\mathcal{A} = (\Sigma, Q, \delta_{\mathcal{A}})$ and a set of boundary nodes Σ', a macro-step transition relation for the synchronized data-flows is defined as:

$$\begin{aligned}\delta_{Macro} = \quad & \{(p, R) \xrightarrow{\lambda} (q, R \setminus f) \ \mid \ p \xrightarrow{g|f} q \in \delta_{\mathcal{A}},\ R \subseteq \Sigma',\ \widehat{R} \leq g \setminus \widehat{\overline{\Sigma}}, \\ & \qquad\qquad\qquad\qquad\qquad\qquad \lambda = \mathbf{Ext}(\mathbf{t}(p \xrightarrow{g|f} q))\}\end{aligned}$$

We explicate a macro-step transition with a number of micro-step transitions, each of which corresponds to a single data-flow. This refinement yields auxiliary states between the source and the target states of the macro-step transition. Let (p, R) be a source state for a data-flow corresponding to a 3-tuple θ. Then the generated auxiliary states are defined as $(p_\theta, R \setminus nodes(\theta))$ where p_θ is just a label denoting that data-flows corresponding to θ have occurred, and the function $nodes : \Lambda \to 2^\Sigma$ is defined as:

$$nodes(\lambda) = \begin{cases} i(\theta) \cup o(\theta) & \text{if } \lambda = \theta \\ nodes(\lambda_1) \cup nodes(\lambda_2) & \text{if } \lambda = \lambda_1;\lambda_2 \ \vee \lambda = \lambda_1|\lambda_2 \end{cases}$$

The set of such auxiliary states is obtained as $S_M = states((p, R) \xrightarrow{\lambda} (q, R'))$ where

$$\begin{aligned} & states((p, R) \xrightarrow{\lambda} (q, R')) = \\ & \qquad \begin{cases} \{(p, R), (q, R')\} & \text{if } \lambda = \theta \\ \bigcup states(m)\ \forall m \in div((p, R) \xrightarrow{\lambda} (q, R')) & \text{otherwise} \end{cases}\end{aligned}$$

The function $div : \delta_{Macro} \to 2^{\delta_{Macro}}$ is defined as:

$$\begin{aligned} & div((p, R) \xrightarrow{\lambda} (q, R')) = \\ & \begin{cases} \{(p, R) \xrightarrow{\theta} (q, R')\} & \text{if } \lambda = \theta \ \wedge \ \nexists (p, R) \xrightarrow{\theta} (p', R') \in \delta_{Macro} \\ div((p, R) \xrightarrow{\lambda_1} (p_{\lambda_1}, R'')) \cup div((p_{\lambda_1}, R'') \xrightarrow{\lambda_2} (q, R')) & \\ & \text{if } \lambda = \lambda_1;\lambda_2 \text{ where } R'' = R \setminus nodes(\lambda_1) \\ \{m_1 \bowtie m_2 \mid m_i \in div((p, R) \xrightarrow{\lambda_i} (p_{\lambda_i}, R'')),\ i \in \{1, 2\}\} & \\ & \text{if } \lambda = \lambda_1|\lambda_2 \text{ where } R'' = R \setminus nodes(\lambda_i) \\ \emptyset & \text{otherwise} \end{cases}\end{aligned}$$

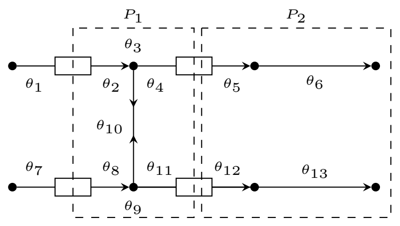
where the function $\bowtie$ computes all interleaving compositions of the two transitions as follows. For every $(p, R_1) \in states(s_2 \xrightarrow{\theta_2} s_2')$ and $(p, R_2) \in states(s_1 \xrightarrow{\theta_1} s_1')$

$$\frac{s_1 \xrightarrow{\theta_1} s_1' \quad \bowtie \quad s_2 \xrightarrow{\theta_2} s_2'}{(p, R_1) \xrightarrow{\theta_1} (p_{\theta_1}, R_1 \setminus nodes(\theta_1))} \qquad \frac{s_1 \xrightarrow{\theta_1} s_1' \quad \bowtie \quad s_2 \xrightarrow{\theta_2} s_2'}{(p, R_2) \xrightarrow{\theta_2} (p_{\theta_2}, R_2 \setminus nodes(\theta_2))}$$

The following example shows the application of the function *div* to a non-trivial delay-sequence, which contains a combination of sequential and parallel compositions.

Example 5.1. Consider the Stochastic Reo connector shown below. Every indexed θ is a rate for its respective processing activity, e.g., θ_2 is the rate at which the top-left FIFO1 dispenses data through its sink end; θ_3 is the rate at which the node replicates its incoming data, etc. Data-flows contained in boxed regions marked as P_1 and P_2 appear in δ_{Macro}, derived from the Stochastic Reo Automaton of this circuit, as two transitions with the delay-sequences of λ_1 and λ_2 where:

- from P_1: $\lambda_1 = ((\theta_2;\theta_3)|(\theta_8;\theta_9))\ ;\ (\theta_4|\theta_{10}|\theta_{11})$
- from P_2: $\lambda_2 = (\theta_5;\theta_6)\ |\ (\theta_{12};\theta_{13})$



To derive a CTMC, λ_1 and λ_2 must be divided into micro-step transitions. We exemplify a few of these divisions. For λ_1, the division of $(\theta_4|\theta_{10}|\theta_{11})$ is trivial since it contains only simple parallel composition. This division result is then appended to the division result of $(\theta_2;\theta_3)|(\theta_8;\theta_9)$, which has the same structure as that of λ_2. Thus, we show below the division result of λ_2 only.

In the following CTMC fragment, to depict which events have occurred up to a current state, the name of each state consists of the delays of all the events that have occurred up to that state. The delay for a newly occurring event is appended at the end of its respective segment in the current state name.

$$\begin{tikzcd}
 & & \epsilon \mid (\theta_{12};\theta_{13}) \arrow[dr] & & \\
 & \epsilon \mid \theta_{12} \arrow[ur] \arrow[dr] & & \theta_5 \mid (\theta_{12};\theta_{13}) \arrow[dr] & \\
\epsilon \mid \epsilon \arrow[ur] \arrow[dr] & & \theta_5 \mid \theta_{12} \arrow[ur] \arrow[dr] & & (\theta_5;\theta_6) \mid (\theta_{12};\theta_{13}) \\
 & \theta_5 \mid \epsilon \arrow[ur] \arrow[dr] & & (\theta_5;\theta_6) \mid \theta_{12} \arrow[ur] & \\
 & & (\theta_5;\theta_6) \mid \epsilon \arrow[ur] & &
\end{tikzcd}$$

This example shows that when a delay-sequence λ is generated by parallel composition, the events in one of the sub-delay-sequences of λ occur independently of the events in other sub-delay-sequences. Still events preserve their occurrence order within the sub-delay-sequence that they belong to. ■

The division into micro-step transitions ensures that each transition has a single 3-tuple in its label. Thus, the micro-step transitions can be extracted as:

$$\delta_{Proc} = \{(p, R) \xrightarrow{v(\theta)} (p', R') \mid (p, R) \xrightarrow{\theta} (p', R') \in div(t) \text{ for all } t \in \delta_{Macro}\}$$

Synchronized data-flows in Stochastic Reo Automata are considered atomic, hence other events cannot interfere with them. However, splitting these data-flows allows non-interfering events to interleave with their micro-steps, disregarding the strict sense of their atomicity. For example, a certain boundary node unrelated to a group of synchronized data-flows can accept a data item between any two micro-steps. Since we want to allow such interleaving, we must explicitly add such data-arrivals. For a Stochastic Reo Automaton $(\mathcal{A}, \mathbf{r}, \mathbf{t})$ with $\mathcal{A} = (\Sigma, Q, \delta_{\mathcal{A}})$ and a set of micro-step states S_M, its full set of data-arrival transitions, including its preliminary data-arrival set δ'_{Arr}, is defined as:

$$\delta_{Arr} = \delta'_{Arr} \cup \{(p, R) \xrightarrow{\mathbf{r}(d)} (p, R \cup \{d\}) \mid (p, R), (p, R \cup \{d\}) \in S_M,\ d \in \Sigma,\ d \notin R\}$$

The derived CTMC model can be used for stochastic analysis. For instance, Figure 11 is obtained from PRISM [18] using the CTMC model (see Figure 10) derived from the Stochastic Reo circuit of the LossyFIFO1 example in Figure 6. Figure 11 shows how the probability of data loss varies as the arrival rate at node a increases.

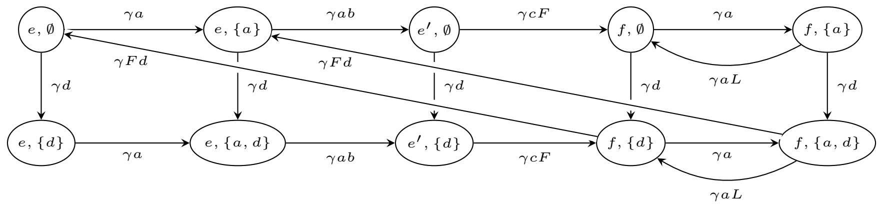


Figure 10: Derived CTMC of LossyFIFO1

6. Case study

In this section, we describe the application of our approach to a case study involving an industrial software, called the ASK system [19]. The ASK system has been developed by Almende [20], and it is marketed by ASK Community Systems [21]. The ASK system provides a service that matches the requirements of users *in an efficient manner*.

The top-level architecture of the ASK System is shown in Figure 12. Every component in this architecture has its own internal architecture, with several levels of hierarchical nesting. At its top-level, the ASK system consists of

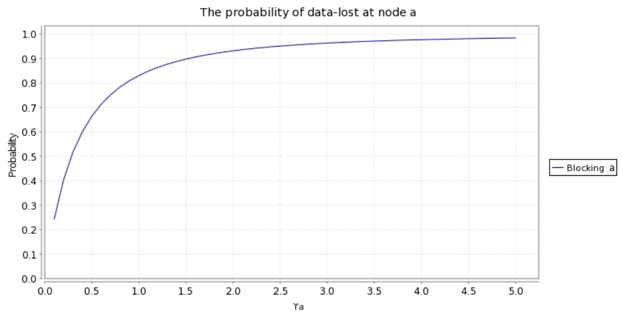
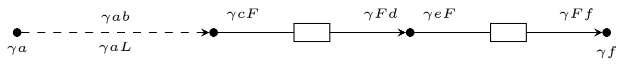


Figure 11: Probability of data lost at node a

three parts: a web front-end, a database, and a contact engine as shown below. The web front-end deals with typical domain data such as user names, phone numbers, mail address, and so on. The database stores this domain data. The contact engine handles communication between the system and the outside world (e.g., by responding to or initiating telephone calls, SMS, email, etc.) and provides appropriate matching and scheduling functionality.

A Reo model of the ASK System was developed as a case study [22] within the context of the EU project Credo [23] for verification of its functional properties. We refined and augmented this Reo model with stochastic delays to derive a Stochastic Reo model for the ASK System. Together with Almende, we use this model to analyze and study the QoS properties of the ASK system in various settings. For instance, using Stochastic Reo Automata as an intermediate model, we can derive Continuous Time Markov Chain (CTMC) models from the Stochastic Reo model of the interesting parts of the ASK System, and feed them into CTMC analysis tools. It is not the intention of this section to cover the entire model of the ASK System or its analysis. To illustrate our approach, we use here a very simple example of a generic task queue, which can be used in various settings.

One main feature of the ASK system is the Request loop which allows incoming requests to loop through the system repeatedly as (sub-)tasks, until they are completely fulfilled. This Request loop is represented by thick arrows in Figure 12. Each component in the contact engine has a task/request queue that takes part in the realization of the Request loop. A request that arrives at a full queue is dropped (similar to the LossyFIFO1 connector in Figure 6). The following figure shows the Stochastic Reo circuit for such a queue with a maximum capacity of 2:



The Stochastic Reo Automaton corresponding to this Stochastic Reo circuit is given below. In Stochastic Reo Automata, the nodes joined by synchronization disappear, but, to facilitate the understanding of the behavior of the queue,

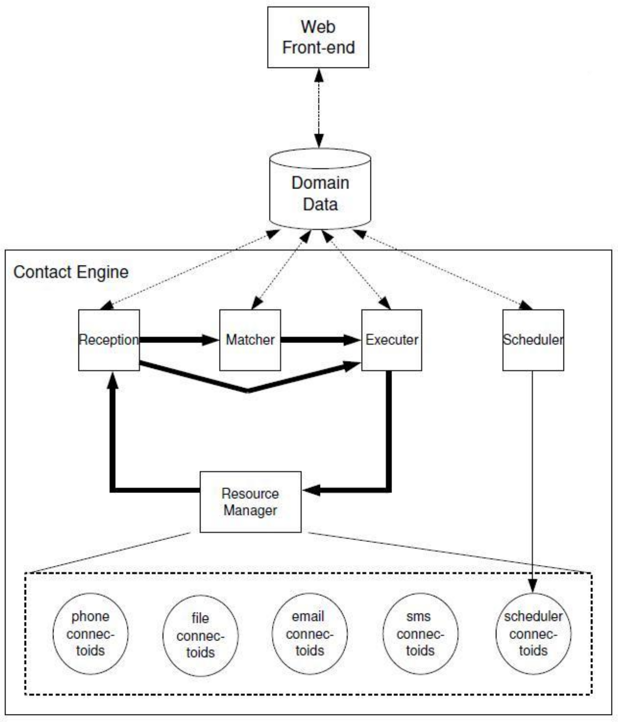
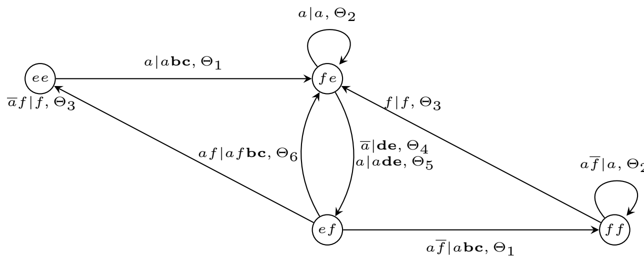


Figure 12: Overview of the ASK system

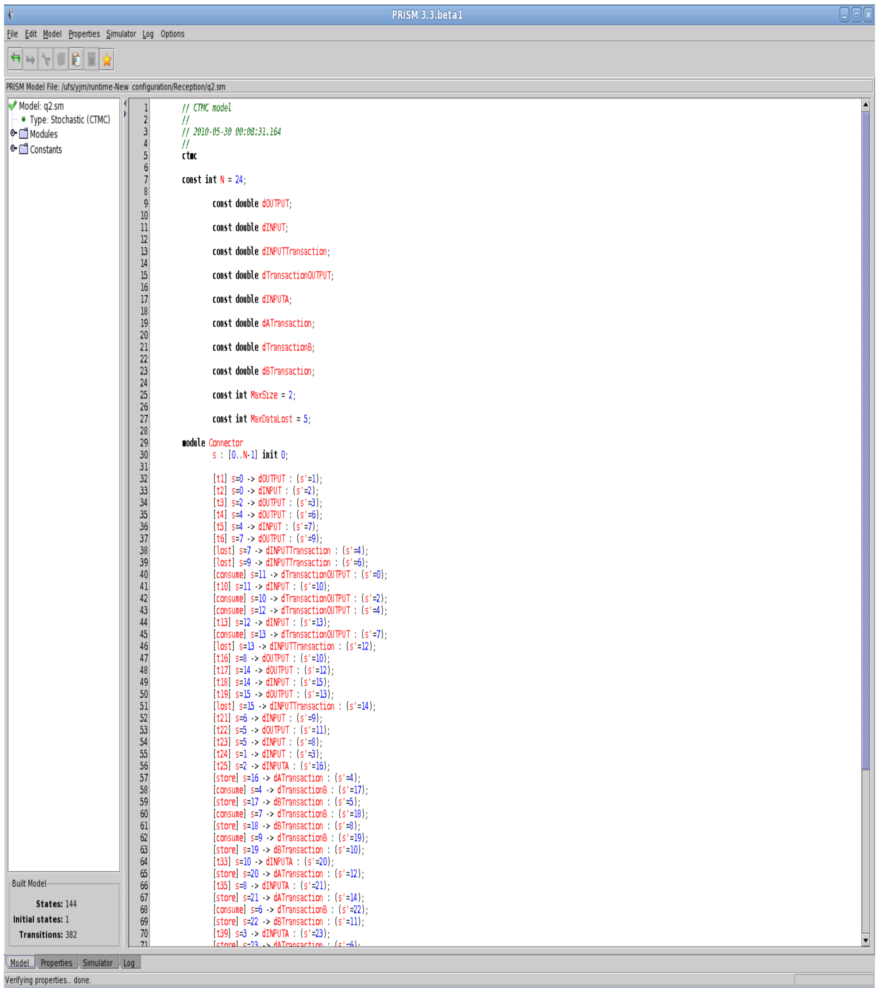
we keep the joined nodes in the labels of their respective firing transitions and highlight them in bold. An indexed Θ represents the composite delay information relevant for its respective firing transition.


$a|a, \Theta_2$
ee
$a|a\mathbf{bc}, \Theta_1$
fe
$\overline{a}f|f, \Theta_3$
$f|f, \Theta_3$
$af|af\mathbf{bc}, \Theta_6$
$\overline{a}|\mathbf{de}, \Theta_4$
$a|a\mathbf{de}, \Theta_5$
$a\overline{f}|a, \Theta_2$
ef
ff
$a\overline{f}|a\mathbf{bc}, \Theta_1$

$\Theta_1 : \{(\{a\}, \{b, c\}, \gamma ab), (\{b, c\}, \emptyset, \gamma cF)\}$
$\Theta_2 : \{(\{a\}, \emptyset, \gamma aL)\}$ $\Theta_3 : \{(\emptyset, \{f\}, \gamma Ff)\}$
$\Theta_4 : \{(\emptyset, \{d, e\}, \gamma Fd), (\{d, e\}, \emptyset, \gamma eF)\}$
$\Theta_5 : \Theta_2 \cup \Theta_4$ $\Theta_6 : \Theta_1 \cup \Theta_3$

6.1. Stochastic analysis

The CTMC model derived from the Stochastic Reo Automaton corresponding to the Stochastic Reo circuit of the task queue appears in Figure 13. This figure shows the derived CTMC model as input to the PRISM tool for stochastic analysis.


PRISM 3.3.beta1
File Edit Model Properties Simulator Log Options
PRISM Model File: /ufs/yjm/runtime-New configuration/Reception/q2.sm
Model: q2.sm
Type: Stochastic (CTMC)
Modules
Constants
Built Model
Model Properties Simulator Log

```
States: 144
Initial states: 1
Transitions: 382
```

```
// CTMC model
//
// 2010-05-30 00:08:31.164
//
ctmc

const int N = 24;

        const double dOUTPUT;

        const double dINPUT;

        const double dINPUTTransaction;

        const double dTransactionOUTPUT;

        const double dINPUTA;

        const double dATransaction;

        const double dTransactionB;

        const double dBTransaction;

        const int MaxSize = 2;

        const int MaxDataLost = 5;

module Connector
        s : [0..N-1] init 0;

        [t1] s=0 -> dOUTPUT : (s'=1);
        [t2] s=0 -> dINPUT : (s'=2);
        [t3] s=2 -> dOUTPUT : (s'=3);
        [t4] s=4 -> dOUTPUT : (s'=6);
        [t5] s=4 -> dINPUT : (s'=7);
        [t6] s=7 -> dOUTPUT : (s'=9);
        [lost] s=7 -> dINPUTTransaction : (s'=4);
        [lost] s=9 -> dINPUTTransaction : (s'=6);
        [consume] s=11 -> dTransactionOUTPUT : (s'=0);
        [t10] s=11 -> dINPUT : (s'=10);
        [consume] s=10 -> dTransactionOUTPUT : (s'=2);
        [consume] s=12 -> dTransactionOUTPUT : (s'=4);
        [t13] s=12 -> dINPUT : (s'=13);
        [consume] s=13 -> dTransactionOUTPUT : (s'=7);
        [lost] s=13 -> dINPUTTransaction : (s'=12);
        [t16] s=8 -> dOUTPUT : (s'=10);
        [t17] s=14 -> dOUTPUT : (s'=12);
        [t18] s=14 -> dINPUT : (s'=15);
        [t19] s=15 -> dOUTPUT : (s'=13);
        [lost] s=15 -> dINPUTTransaction : (s'=14);
        [t21] s=6 -> dINPUT : (s'=9);
        [t22] s=5 -> dOUTPUT : (s'=11);
        [t23] s=5 -> dINPUT : (s'=8);
        [t24] s=1 -> dINPUT : (s'=3);
        [t25] s=2 -> dINPUTA : (s'=16);
        [store] s=16 -> dATransaction : (s'=4);
        [consume] s=4 -> dTransactionB : (s'=17);
        [store] s=17 -> dBTransaction : (s'=5);
        [consume] s=7 -> dTransactionB : (s'=18);
        [store] s=18 -> dBTransaction : (s'=8);
        [consume] s=9 -> dTransactionB : (s'=19);
        [store] s=19 -> dBTransaction : (s'=10);
        [t33] s=10 -> dINPUTA : (s'=20);
        [store] s=20 -> dATransaction : (s'=12);
        [t35] s=8 -> dINPUTA : (s'=21);
        [store] s=21 -> dATransaction : (s'=14);
        [consume] s=6 -> dTransactionB : (s'=22);
        [store] s=22 -> dBTransaction : (s'=11);
        [t39] s=3 -> dINPUTA : (s'=23);
        [store] s=23 -> dATransaction : (s'=6);
```

```
Verifying properties... done.
```

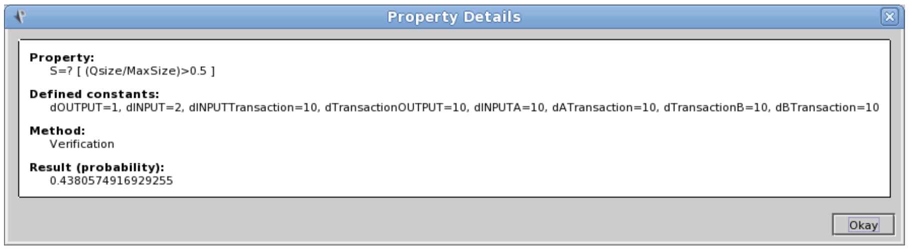
Figure 13: CTMC for a task queue in PRISM

In PRISM, properties of models are expressed using operations such as P and S operators: the P operator is used to reason about the probability of the occurrence of a certain event; the S operator is used to reason about the steady-state behavior of a model. In addition, labels are used to concisely express the formulas representing the properties of a model. The following labels are used to express some properties later.

- $Qsize$ represents how many tasks are in the task queue.
- $MaxSize$ is the capacity of the task queue, i.e., 2 in this example.
- $DataLost$ represents how many tasks are lost in the task queue.
- $MaxDataLost$ is a fixed maximum for losing data items in the task queue.

We have analyzed the derived CTMC model with the following properties of the queue:

1. $S =?\ [\ (Qsize/MaxSize)\ >\ 0.5\ ]$
   This formula is a PRISM query asking the steady-state probability that the queue is more than 50% full (i.e., contains at least one task). As seen in Figure 14, when the task-arrival rate at the queue is twice the rate at which tasks are handled, the answer is 0.438.



```
Property:
    S=? [ (Qsize/MaxSize)>0.5 ]
Defined constants:
    dOUTPUT=1, dINPUT=2, dINPUTTransaction=10, dTransactionOUTPUT=10, dINPUTA=10, dATransaction=10, dTransactionB=10, dBTransaction=10
Method:
    Verification
Result (probability):
    0.4380574916929255
```

Figure 14: Analysis result of Property 1

2. $S =?\ [\ DataLost = MaxDataLost\ ]$
   Figure 15 shows the variation of the steady-state probability that the queue loses new incoming tasks because it reached its capacity. Here, we fix the task-arrival rate and vary the task-handling rate.

This example shows the analysis of the task queue with variable rates. If we put the actual arrival and processing rates of a real deployed ASK system in this derived CTMC model, we can determine, e.g., whether or not the number of available server components is sufficient to process the incoming tasks efficiently.

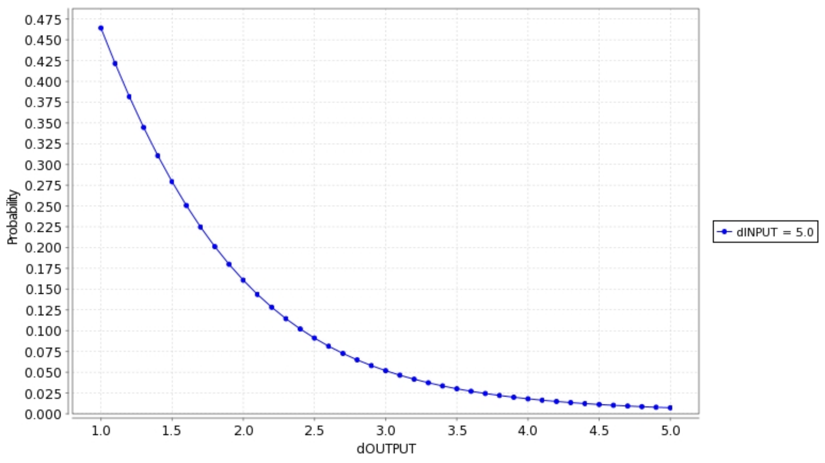


Figure 15: Analysis result of Property 2

7. Interactive Markov Chains

Interactive Markov Chains (IMCs) are a compositional stochastic model [14] which can be used to provide quantitative semantics to concurrent systems. Compared to CTMCs, in IMCs, non-exponential distribution can be represented [24], for example, phase-type distribution [25, 26] which can approximate general continuous distributions. This enables a more general usage of Stochastic Reo Automata, if IMCs are used instead of CTMCs as the translation target of Stochastic Reo Automata models.

In this section, we discuss to what extent IMCs are appropriate semantic model for Stochastic Reo, instead of Stochastic Reo Automata. In addition, we provide a translation from Stochastic Reo into IMCs, which enables the use of the latter as an alternative target stochastic model.

An IMC specifies a reactive system and is formally described as a tuple $(S, Act, \rightarrow, \Rightarrow, s_0)$ where S is a finite set of states; Act is a set of actions; s_0 is an initial state in S; $\rightarrow$ and $\Rightarrow$ are two types of transition relations:

- $\rightarrow \subseteq S \times Act \times S$ for *interactive* transitions and
- $\Rightarrow \subseteq S \times \mathbb{R}^+ \times S$ for *Markovian* transitions.

Thus, an IMC is a Labeled Transition System (LTS) if $\Rightarrow = \emptyset$ and $\rightarrow \neq \emptyset$, and is a CTMC if $\Rightarrow \neq \emptyset$ and $\rightarrow = \emptyset$.

The main strength of IMCs is their compositionality.

Definition 7.1. (Product) [14] Given two IMCs $\mathcal{I}_1 = (S_1, Act_1, \rightarrow_1, \Rightarrow_1, s_{(1,0)})$ and $\mathcal{I}_2 = (S_2, Act_2, \rightarrow_2, \Rightarrow_2, s_{(2,0)})$, the composition of $\mathcal{I}_1$ and $\mathcal{I}_2$ over a set of actions A is defined as $\mathcal{I}_1 \times \mathcal{I}_2 = (S_1 \cup S_2, Act_1 \cup Act_2, \rightarrow, \Rightarrow, s_{(1,0)} \times s_{(2,0)})$ where

$\rightarrow$ and $\Rightarrow$ are defined as:

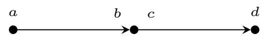
$$\begin{array}{rcl}
\rightarrow & = & \{(s_1,s_2) \xrightarrow{\alpha} (s_1',s_2') \mid \alpha \in A,\ s_1 \xrightarrow{\alpha}_1 s_1' \ \wedge\ s_2 \xrightarrow{\alpha}_2 s_2'\} \\
 & \cup & \{(s_1,s_2) \xrightarrow{\alpha} (s_1',s_2) \mid \alpha \notin A,\ s_2 \in S_2,\ s_1 \xrightarrow{\alpha}_1 s_1'\} \\
 & \cup & \{(s_1,s_2) \xrightarrow{\alpha} (s_1,s_2') \mid \alpha \notin A,\ s_1 \in S_1,\ s_2 \xrightarrow{\alpha}_2 s_2'\} \\
\Rightarrow & = & \{(s_1,s_2) \overset{\lambda}{\Rightarrow} (s_1',s_2) \mid s_2 \in S_2\ ,\ s_1 \overset{\lambda}{\Rightarrow}_1 s_1'\} \\
 & \cup & \{(s_1,s_2) \overset{\lambda}{\Rightarrow} (s_1,s_2') \mid s_1 \in S_1\ ,\ s_2 \overset{\lambda}{\Rightarrow}_2 s_2'\}
\end{array}$$

The product of interactive transitions is similar to ordinary automaton product, which includes interleaving and synchronized compositions of interactive transitions. The product of Markovian transitions consists only of interleaved transitions.

We now discuss IMCs from two different perspectives:

1. a semantic model for Stochastic Reo: translating primitive Stochastic Reo channels into IMCs and then composing the derived IMCs using the product operation defined above; or
2. an alternative translation target model: composing the Stochastic Reo Automata of primitive channels and then translating the composed Stochastic Reo Automaton into an IMC.

We show now that the first case is not adequate since it provides a wrong semantics for connectors that involve propagation of synchrony. For example, consider the following connector, denoted as 2sync, that consists of two Sync channels joined at nodes b and c.



The behavior of primitive channels consists of data-arrivals and data-flows which occur sequentially, i.e., data-flows follow data-arrivals. Both data-arrivals and data-flows are divided into two phases: an action and the random processing delay for each action. For instance, a data-arrival at node a consists of the arrival action at node a and waiting for the acceptance from node a. To reason about the end-to-end QoS, the IMCs for each Sync channel must have Markovian transitions for the random processing delays of both data-arrivals and data-flows. The two phases of channels must be considered sequentially, that is, the phase of random processing delays follows that of the action. Table 2 shows the possible IMCs for the Sync channels ab and cd.
Here, we use '$\hat{\ }$' and '$\tilde{\ }$' over node names in order to represent data-arrivals and data-flows, respectively. Rates for each data-arrival and each data-flow are represented with the prefix γ.

However, the composition of the IMCs for the two Sync channels does not capture the correct behavior of 2sync as specified by Reo. Figure 16 shows a fragment of the IMC product result. Note that, for simplicity, here and throughout, the rest of the product result is omitted and represented as a cloud shape.

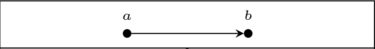
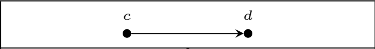
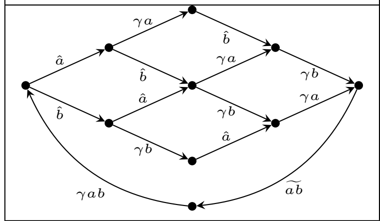
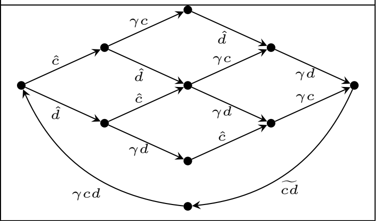
	
	

Table 2: IMCs for each Sync channel

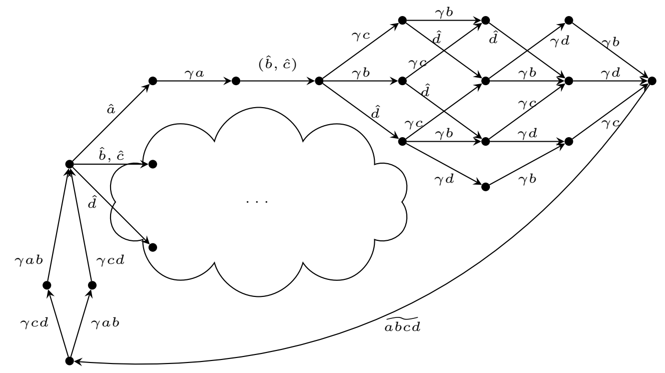


Figure 16: Composed IMC for 2sync

If we apply the assumption that the synchronization by joining nodes is an immediate action, then transitions with $(\hat{b}, \hat{c})$, γb, and γc labels are considered internal interactive transitions or discarded by certain refinements before or after the product. The result of the product and certain refinements is depicted in Figure 17.

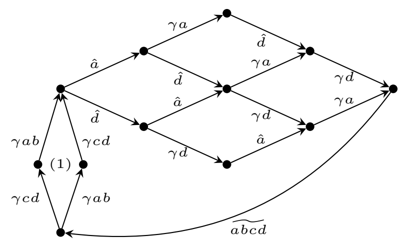


Figure 17: IMC after refinements on 2sync

Consider the diamond shape (1) in Figure 17, formed by the two data-flows from a to b (γab) and from c to d (γcd), which occur interleaved. In the 2sync circuit, these two data-flows occur sequentially, which means that data-flows do not occur concurrently. This example illustrates that using the concurrent composition of IMCs is not appropriate for specifying the behavior of connectors because propagation of synchrony is not properly modeled. It is natural and interesting to consider whether it is possible to adapt the composition operator of IMCs in order to delete unintended transitions and still remain a compositional model. However, we did not investigate this possibility since it is out of the scope of this paper.

We now show how IMCs can be used as a target stochastic model, instead of CTMCs. In this approach, the synchronization is considered in Stochastic Reo Automata, and we do not need to consider the IMC level refinements for synchronization such as the transitions with $(\hat{b}, \hat{c})$, γb, and γc labels in Figure 16.

Since a Stochastic Reo Automaton does not have an initial state, the derived result is precisely an IMC transition system (IMCTS) [14], i.e., an IMC without an initial state. However, an initial state can be decided by the interpretation of the behavior of a connector. Thus, in this paper, we consider the IMCTS derived from a Stochastic Reo Automaton as an IMC. An IMC derived from a Stochastic Reo Automaton $(\mathcal{A}, \mathbf{r}, \mathbf{t})$ with $\mathcal{A} = (\Sigma, Q, \delta_{\mathcal{A}})$ is a tuple $(S, Act, \rightarrow, \Rightarrow)$ where $S = S_A \cup S_M$ is the set of states. S_A represents the configurations of the system derived from its Stochastic Reo Automaton and the pending status of I/O requests; S_M is the set of states that represent the occurrences of synchronized data-flows and result from the micro-step divisions of the synchronized data-flows. In general, Act is a set of actions of the arrival of a data item at a boundary node and synchronized data-flows through a connector. Thus, $Act = \Sigma' \cup Frs$ where Σ' is a set of boundary nodes, and Frs is a set of firings, e.g., for f in a label on every transition $s \xrightarrow{g|f} s' \in \delta_{\mathcal{A}}$, $f \in Frs$. The relation $\rightarrow = \delta_{Arr} \cup \delta_{Proc} \subseteq S \times \mathbb{R}^+ \times S$ is a set of Markovian transitions, and $\Rightarrow = \zeta_{Arr} \cup \zeta_{Proc} \subseteq (S \times 2^{\Sigma'} \times S) \cup (S \times 2^{Frs} \times S)$ is a set of interactive transitions. The sets indexed with Arr and $Proc$ represent transitions for data-arrivals and data-flows, respectively.

A state in $S \subseteq Q \times 2^{\Sigma'} \times 2^{\Sigma'}$ represents three kinds of configurations: configurations of a connector (Q), the occurrence of actions (first $2^{\Sigma'}$), and the presence of the I/O requests pending on its boundary nodes (second $2^{\Sigma'}$), if any. The set of S_A and the preliminary sets of data-arrival transitions are defined as:

$$
\begin{aligned}
S_A &= \{(q, A, P) \mid q \in Q,\ P \subseteq A \subseteq \Sigma'\} \\
\zeta'_{Arr} &= \{(q, A, P) \xrightarrow{\hat{c}} (q, A \cup \{c\}, P) \mid (q, A, P),\ (q, A \cup \{c\}, P) \in \Sigma',\ c \notin A\} \\
\delta'_{Arr} &= \{(q, A, P) \xrightarrow{\mathbf{r}(c)} (q, A, P \cup \{c\}) \mid (q, A, P),\ (q, A, P \cup \{c\}) \in \Sigma',\ c \notin P\}
\end{aligned}
$$

ζ'_{Arr} and δ'_{Arr} are used to define ζ_{Arr} and δ_{Arr}, respectively, below.

As mentioned in Section 5, synchronized data-flows are described by a single transition in a Stochastic Reo Automaton. From the interactive transition perspective, the synchronized data-flows are also described by a single interactive transition. However, from the Markovian transition perspective in a continuous time domain, a transition corresponding to multiple synchronized data-flows needs to be divided into micro-step transitions. For this purpose, we reuse a delay-sequence which is extracted by Algorithm 5.2.1. We now derive transitions for synchronized data-flows in two steps:

1. For each transition $p \xrightarrow{g|f} q \in \delta_{\mathcal{A}}$, we derive interactive and Markovian transitions $(p, A, P) \xrightarrow{\widetilde{f}} (p, A \setminus f, P)$ and $(p, A \setminus f, P) \xrightarrow{\lambda} (q, A \setminus f, P \setminus f)$, respectively, for every set of pending requests P that suffices to activate the guard g ($\widehat{P} \leq g \setminus \widehat{\widehat{\Sigma}}$), where λ is the delay-sequence extracted by Algorithm 5.2.1, $\mathbf{Ext}(\mathbf{t}(p \xrightarrow{g|f} q))$. The sets of derived transitions are defined below as ζ_{Macro} and δ_{Macro} for interactive and Markovian transitions, respectively.
2. We divide a transition $s \xrightarrow{\lambda} s' \in \delta_{Macro}$ into a combination of micro-step transitions, each of which corresponds to a single event.

Given a Stochastic Reo Automaton $(\mathcal{A}, \mathbf{r}, \mathbf{t})$ with $=(Q, \Sigma, \delta_{\mathcal{A}})$ and a set of boundary nodes Σ', a macro-step transition for synchronized data-flows is defined as:

$$\begin{aligned}
\zeta_{Macro} = &\quad \{(p, A, P) \xrightarrow{\widetilde{f}} (p, A \setminus f, P) \mid p \xrightarrow{g|f} q \in \delta_{\mathcal{A}},\ A \subseteq P \subseteq \Sigma',\ \widehat{P} \leq g \setminus \widehat{\widehat{\Sigma}}\} \\
\delta_{Macro} = &\quad \{(p, A, P) \xrightarrow{\lambda} (q, A, P \setminus f) \ \mid p \xrightarrow{g|f} q \in \delta_{\mathcal{A}},\ A \cap f = \emptyset,\ A \subset P \subseteq \Sigma', \\
&\qquad \widehat{P} \leq g \setminus \widehat{\widehat{\Sigma}},\ \lambda = \mathbf{Ext}(\mathbf{t}(p \xrightarrow{g|f} q))\}
\end{aligned}$$

To derive an IMC from a Stochastic Reo Automaton, we reuse the function *nodes* and modify the definitions of functions *states* and *div* in Section 5.3. Then, $S_M = state((p, A, P) \xrightarrow{\lambda} (q, A, P'))$ where

$$\begin{aligned}
&states((p, A, P) \xrightarrow{\lambda} (q, A, P')) = \\
&\qquad \begin{cases} \{(p, A, P), (q, A, P')\} & \text{if } \lambda = \theta \\ \bigcup states(m)\ \forall m \in div((p, A, P) \xrightarrow{\lambda} (q, A, P')) & \text{otherwise} \end{cases}
\end{aligned}$$

The function $div : \delta_{Macro} \to 2^{\delta_{Macro}}$ is defined as:

$$\begin{aligned}
&div((p, A, P) \xrightarrow{\lambda} (q, A, P')) = \\
&\begin{cases} \{(p, A, P) \xrightarrow{\theta} (q, A, P')\} & \text{if } \lambda = \theta \wedge \nexists (p, A, P) \xrightarrow{\theta} (p', A, P') \in \delta_{Macro} \\ div((p, A, P) \xrightarrow{\lambda_1} (p_{\lambda_1}, A, P'')) \cup div((p_{\lambda_1}, A, P'') \xrightarrow{\lambda_2} (q, A, P')) & \\ & \text{if } \lambda = \lambda_1 ; \lambda_2 \text{ where } P'' = P \setminus nodes(\lambda_1) \\ \{m_1 \boxtimes m_2 \mid m_i \in div((p, A, P) \xrightarrow{\lambda_i} (p_{\lambda_i}, A, P'')),\ i \in \{1, 2\}\} & \\ & \text{if } \lambda = \lambda_1 | \lambda_2 \text{ where } P'' = P \setminus nodes(\lambda_i) \\ \emptyset & \text{otherwise} \end{cases}
\end{aligned}$$

where the function $\boxtimes$ computes all interleaving compositions of the two transitions as:
for every $(p, A_1, R_1) \in states(s_2 \xrightarrow{\theta_2} s_2')$

$$\frac{s_1 \xrightarrow{\theta_1} s_1' \quad \boxtimes \quad s_2 \xrightarrow{\theta_2} s_2'}{(p, A_1, R_1) \xrightarrow{\theta_1} (p_{\theta_1}, A_1, R_1 \setminus nodes(\theta_1))}$$

and for every $(p, A_2, R_2) \in states(s_1 \xrightarrow{\theta_1} s'_1)$

$$\frac{s_1 \xrightarrow{\theta_1} s'_1 \quad \bowtie \quad s_2 \xrightarrow{\theta_2} s'_2}{(p, A_2, R_2) \xrightarrow{\theta_2} (p_{\theta_2}, A_2, R_2 \setminus nodes(\theta_2))}$$

The division into micro-step transitions ensures that each transition has a single 3-tuple in its label. Thus, the micro-step transitions can be extracted as:

$$\delta_{Proc} = \{(p, A, P) \xrightarrow{v(\theta)} (p', A, P') \mid \\ (p, A, P) \xrightarrow{\theta} (p', A, P') \in div(t) \text{ for all } t \in \delta_{Macro}\}$$

As mentioned above, interactive transitions in ζ_{Macro} do not need to be divided, thus, $\zeta_{Proc} = \zeta_{Macro}$

Splitting synchronized data-flows allows non-interfering events to interleave with their micro-steps, disregarding the strict sense of their atomicity. In order to allow such interleaving, we must explicitly add such data-arrivals. For a Stochastic Reo Automaton $(\mathcal{A}, \mathbf{r}, \mathbf{t})$ with $\mathcal{A} = (\Sigma, Q, \delta_{\mathcal{A}})$ and a set of micro-step states S_M, its full sets of data-arrival transitions, including its data-arrivals, are defined as:

$$\begin{aligned} \zeta_{Arr} &= \zeta'_{Arr} \cup \{(p, A, P) \xrightarrow{\hat{d}} (p, A \cup \{d\}, P) \mid \\ &\qquad (p, A, P), (p, A \cup \{d\}, P) \in S_M,\ d \in \Sigma,\ d \notin A\} \\ \delta_{Arr} &= \delta'_{Arr} \cup \{(p, A, P) \xrightarrow{\mathbf{r}(d)} (p, A, P \cup \{d\}) \mid \\ &\qquad (p, A, P), (p, A, P \cup \{d\}) \in S_M,\ d \in \Sigma,\ d \notin P\} \end{aligned}$$

Applying this method, Figure 18 shows the IMC corresponding to our 2sync example. The derived result is similar to the IMC for a Sync in Table 2 and captures the correct behavior of the 2sync connector.

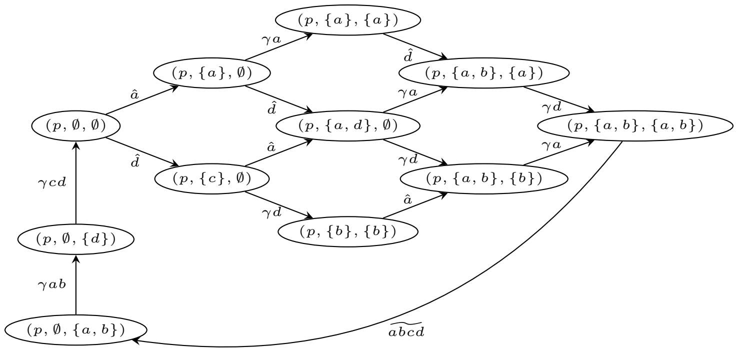


Figure 18: Derived IMC for 2sync

The foregoing illustrates that IMCs can serve as another alternative target model for the translation from Stochastic Reo Automata, instead of CTMCs. Although doing so does not use the compositionality of IMCs, translation into IMCs is still meaningful. The derived IMCs, for instance, can represent not only exponential distributions, but also non-exponential distributions, especially phase-type distributions. The analysis of IMCs is supported by tools such as the Caesar/Aldebaran Development Package (CADP) [27]. CADP verifies the functional correctness of the specification of system behavior and also minimizes IMCs effectively [28]. In addition, a bridging tool has been developed to use TIPPtool [29] for stochastic analysis on the (minimized) IMCs, generated by CADP. Moreover, IMCs can be used in various other applications, such as Dynamic Fault Trees (DFTs) [30, 31, 32], Architectural Analysis and Design Language (AADL) [33, 34, 35], and so on [36].

8. Conclusions and Future work

We introduced Stochastic Reo Automata by extending Reo Automata with functions that assign stochastic values of arrival rates and processing delay rates to boundary nodes and channels in Stochastic Reo. This model is very compact compared to the existing models, e.g., in [4]. Various formal properties of our model are obtained, reusing the formal justifications of the various properties of Reo Automata [3], such as compositionality.

The technical core in this paper shows the complexity of the original problem whence it stems from: derivation of stochastic models for formal analysis of end-to-end QoS properties of systems composed of services/components supplied by disparate providers, in their user environments. This complexity highlights the gross inadequacy of informal, or one-off techniques and emphasizes the importance of formal approaches and sound models that can serve as the basis for automated tools.

Stochastic Reo does not impose any restriction on the distribution of its annotated rates such as the rates for data-arrivals at channel ends or data-flows through channels. However, for translation of Stochastic Reo to a homogeneous CTMC model, we considered only the exponential distributions for the rates. For more general usage of Stochastic Reo Automata, we also want to consider non-exponential distributions by considering phase-type distributions or using Semi-Markov Processes [37] as target models of our translation. A simulation engine [38], already integrated into our toolset, Eclipse Coordination Tools (ECT) [39] environment, supports a wide variety of more general distributions for Stochastic Reo. We discussed why IMCs are not an appropriate semantic model for Stochastic Reo, and showed the translation from Stochastic Reo into IMCs via Stochastic Reo Automata. A natural and interesting future work is to consider whether it is possible to adapt the composition operator of IMCs in order to delete unintended transitions that it currently produces in synchrony propagation scenarios, and still remain within a compositional framework. In addition, we plan to consider rewards of a system along with its stochastic behavior as well. Our translation result will thus become a CTMC model with reward information on its transitions and states, which can be fed into an appropriate stochastic analysis tool, such as PRISM. The translation of the Stochastic Reo circuit of the ASK system case study into a CTMC model, using Stochastic Reo Automata, reported in this paper was carried out manually. We have already incorporated tools for this translation using QIA (instead of Stochastic Reo Automata) within our ECT environment. We are currently extending and improving these tools to use our Stochastic Reo Automata. The more compact sizes of the automata models will then allow us to analyze larger parts and components of the ASK system.

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