Generation of Mathematical Programming Representation for Discrete Event Simulation Models of Timed Petri Nets

Discrete Event Dynamic Systems
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Generation of mathematical programming representations for discrete event simulation models of timed petri nets

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Abstract
This work proposes a mathematical programming (MP) representation of discrete event simulation of timed Petri nets (TPN). Currently, mathematical programming techniques are not widely applied to optimize discrete event systems due to the difficulty of formulating models capable to correctly represent the system dynamics. This work connects the two fruitful research fields, i.e., mathematical programming and Timed Petri Nets. In the MP formalism, the decision variables of the model correspond to the transition firing times and the markings of the TPN, whereas the constraints represent the state transition logic and temporal sequences among events. The MP model and a simulation run of the TPN are then totally equivalent, and this equivalence has been validated through an application in the queuing network field. Using a TPN model as input, the MP model can be routinely generated and used as a white box for further tasks such as sensitivity analysis, cut generation in optimization procedures, and proof of formal properties.

Keywords Discrete event simulation · Mathematical programming · Timed Petri Nets · Discrete event systems

1 Introduction

Discrete event dynamic systems (DEVS) have wide applications in manufacturing and service fields. Even though many theoretical and analytical studies on discrete event dynamic systems have been developed, the performance of real systems with a high degree of complexity can be, sometimes, only evaluated through discrete event simulation (DES). Hence, simulation–optimization algorithms are widely used when numerical performance evaluation must be coupled with optimization, i.e., when the best system configuration, according to

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some criteria, has to be chosen meanwhile guaranteeing a given value of some performance measures (Fu 2015).

Most of the simulation–optimization studies consider DES as a *black–box* function. Under the black–box setting, simulation and optimization modules are decoupled. The simulation module provides the performance measure of a given solution generated by the optimization module, which can help a further optimization round. However, the information given by simulation in a black–box setting is quite limited. Hence, the optimization module is almost blind and cannot be very effective, which leads to possibly many trials before a good solution is reached. This is the main cause for large computational inefficiencies of the overall black–box procedure.

A promising direction to improve the the efficiency of the black–box procedure is to merge the system dynamics into optimization, i.e., considering DES as *white–box* and modeling system dynamics as part of the mathematical programming (MP) models. Several works studying such issues can be found in the literature. To cite a few examples, an MP model was proposed to minimize the makespan of single–server manufacturing systems in Di Marino et al. (2020), the buffer allocation problem in multi-stage production flow lines with blocking is addressed in Matta (2008), Weiss and Stolletz (2015) and Alfieri et al. (2020), the optimization of multi-stage systems with complex blocking mechanisms are studied in Pedrielli et al. (2015). Decomposition or linear approximation approaches are applied to solve the MP models, which improves the efficiency of black–box algorithms, thus enhancing also the probability to reach optimality (Weiss and Stolletz 2015; Alfieri et al. 2020).

However, white–box simulation–optimization approaches are not as widely–applied as black–box ones. The reason is that developing a white–box algorithm requires to master discrete event dynamic systems, simulation and mathematical programming, and these disciplines are not tightly connected. The above mentioned works are all tailored to specific cases, and there is a lack of generalization to extend the approach they propose to other problems. To fill this gap, this work proposes an approach to translate the simulation of a timed Petri net (TPN) into MP models.

In the literature, a few works address similar problems, i.e., translating the behavior of general discrete event dynamic systems into mathematical programming representation. Bemporad and Morari (1999) proposed a mixed integer programming modeling framework for hybrid systems, whose states are mixed integers, in discrete time. Differently, this work deals with continuous–time discrete–state systems. Chan and Schruben (2008) proposed a modeling framework to translate a DES model into an MP model starting from an Event Relationship Graph (ERG) representation of the system dynamics. However, despite its generality, the ERG representation is not as commonly–used as TPNs. Indeed, developing an ERG model is time-consuming and, as a consequence, their approach is not used often. On the other hand, TPNs are well–known representations taught in most engineering study courses, and software tools for easy creation of TPN models also exist.

The benefits of using MP models to represent discrete event systems are many. As already mentioned, when coupled with optimization, the MP-based algorithms can be faster and reach a better solution than black-box optimization algorithms. Furthermore, black–box approaches have limited capability in solving constrained optimization problems, while MP–based approaches can easily deal with them (Zhang and Matta 2020). The vast theoretical and methodological results developed in the MP field can be introduced into the study of DEVS through simulation. For instance, using sensitivity analysis of MP models, gradient estimates can be easily derived as suggested in Chan and Schruben (2008). In fact, this paper does not propose to totally replace simulation with MP but to enrich the toolbox for analyzing and optimizing DEVS. Finally, the application of MP models of DEVS is not limited to

optimization but also to show the formal properties of the system under study. For instance, Basile et al. (2012) proposed the sufficient and necessary condition of K-diagnosability of TPN based on MP analysis.

The major concern about the application of MP is the computational complexity, as the solution procedure can be time–consuming or even unbearable. However, many approaches from the optimization community are available to improve efficiency. Linear programming approximation (Alfieri and Matta 2012), Benders decomposition (Weiss and Stolletz 2015), row-column generation (Alfieri et al. 2020), have been studied to solve optimization problems in real contexts based on mathematical programming representation of DEVS.

The contribution of this work is to propose the first framework for translating TPNs into MP models. The translation procedure can be conveniently implemented in general–purpose programming languages and turned into an automated procedure. This work lays a foundation for developing MP–based approaches that can be used to analyze and optimize TPNs, based on the vast literature available in the mathematical programming field.

The rest of the paper is organized as follows. Section 2 briefly introduces the TPN and its simulation algorithm. Section 3 describes the generation of the MP model from an existing TPN model. Section 4 shows an example of application and validation of the equivalence between simulation and the MP. Discussion and conclusion are reported in Section 5.

2 Timed Petri Nets

2.1 Basic definitions and notations

A TPN is a directed bipartite graph. The set of nodes in that graph is partitioned into a set of *places* P and a set of *transitions* T. Places and transitions are connected with weighted and directed edges. In the example shown on the right side of Fig. 1, places (i.e., p_1, p_2, p_3), transitions (i.e., t_1, t_2), and tokens are represented by white circles, rectangles, and small black circles, respectively. Places hold *tokens*, and tokens are transferred through transition *firings*, i.e., one transition firing absorbs tokens from some places and releases them to some other places. Each transition $t \in T$ can absorb tokens from all of its precedents, and the number of tokens absorbed from place $p \in P$ is equal to the weight of the edge connecting p and t. The number of tokens in each place must be non–negative at any time; hence, a firing of transition t is enabled if and only if the number of tokens in all its precedents p is not smaller than the weight on edge (p, t). Each transition $t \in T$ can release tokens to all of its successors, and the number of tokens released to place $p \in P$ is equal to the weight of the edge connecting t and p. It is not necessary that the set of precedents and the set of successors are mutually exclusive.

In a TPN, the duration between the moment of absorption and the moment of release is not always negligible, and the duration is called *firing time*. This work considers firing time that are non–negative and can follow arbitrary stochastic distributions.

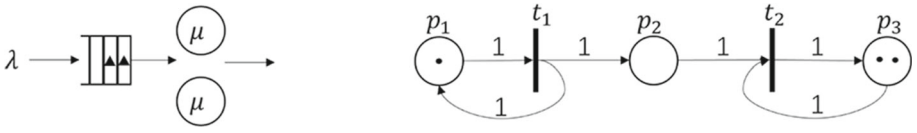

Fig. 1 G/G/2 queue and its TPN model

The distribution of tokens in the places is called *marking*. The initial state of the system, i.e., the state at time zero, is represented by *the initial marking*.

Formally, a TPN can be defined as a 6–tuple $N = (P, T, F, W, M_0, \tau)$, where P denotes the set of places, T denotes the set of transitions, $F \subseteq (P \times T) \cup (T \times P)$ denotes the set of edges, $W : F \to \mathbb{Z}^+$ denotes the weights on edges, $M_0 : P \to \mathbb{N}$ denotes the initial marking, $\tau : T \to random\ distribution$ denotes the firing time of transitions.

The illustrative example shown in Fig. 1 is a G/G/2 queue, in which customers arrive at the queue following an arbitrary arrival process. For more information on queuing systems, the reader is referred to the book of Cassandras and Lafortune (2009). One of the two identical servers (or the idle one if only one is idle) processes customers in the queue one by one, and the processing time is arbitrarily distributed. After processing, the customer will be immediately released from the system, and the server becomes idle. On the right side of Fig. 1, the TPN graph of the G/G/2 system is reported. A token in place p_1 shows that it is possible to schedule the arrival of the next customer, and the firing time of transition t_1 is equal to the inter-arrival time. At the finish of firing t_1, a customer arrives, and it is possible to schedule the next arrival, thus, it releases one token to p_1. Furthermore, an arrival will increase the length of the queue by one, which is represented by the number of tokens in place p_2. Two tokens in place p_3 show that two servers are idle. The firing of transition t_2 shows the processing of a customer, and it is enabled if and only if at least one server is idle and there is a customer in the queue. Once the process of the customer finishes, i.e., the finish of firing t_2, a server is released, and a token is sent to place p_3.

2.2 Simulation of Timed Petri Nets

The event-scheduling approach is the logic behind all the major DES software and used by practitioners when developing simulation codes with general-purpose languages (Law 2014). For the sake of completeness, the logic for simulating TPN is briefly described in this section. This description will also be useful in the next section to better point out the consistency of the generated MP models with the system dynamics.

Within the event scheduling worldview of discrete event simulation (Zeigler et al. 2018), an event is first scheduled and occurs afterward. An *event list* stores all the scheduled events that will occur in the future. The event with the earliest occurring time is polled to occur from the event list, and the clock is advanced to its occurring time. The system state is changed upon the event occurrence, and the new state enables the schedule of new events. A new cycle starts from polling the earliest event. In a TPN, events, whose occurrence changes the system state instantaneously, are either start or finish of transition firings since they are the only moments when the marking is changed. Thus, an event in a simulation realization of a TPN can be represented by a triple $(t, type, time)$, where t is a transition, $type$ is either *start* or *finish*, and $time$ is the occurring time.

Given a TPN $N = (P, T, F, W, M_0, \tau)$, its simulation can be implemented as in Algorithm 1. In Algorithm 1, the event list, clock time, and system state (i.e., the markings) are initialized as empty, zero, and initial markings, respectively. Each iteration k is composed of two steps, i.e., to start all the enabled transitions and to finish the firing in the event list with the earliest finishing time. In the first step, if the firing of a certain transition t_1 is enabled by the current markings, the firing can be started and tokens are immediately removed from precedent places of t. In the meantime, the finishing of the firing can be scheduled with a delay equal to the firing time, which is a sample τ_0 of random distribution $\tau(t_1)$, and the

Algorithm 1 Simulating a TPN.

Input:
Initial markings: M_0.
1: **Initialization:**
2: *EventList* = {}; simulation clock: $clock \leftarrow 0$; current markings: $M \leftarrow M_0$;
3: iteration counter: $k \leftarrow 0$.
4: **while** stopping condition is not true **do**
5: **for** each transition $t_1 \in T$ **do**
6: **while** current marking enables the firing of t_1, i.e., $M(p_1) \geq W(p_1, t_1),\ \forall (p_1, t_1) \in F$ **do**
7: Sample the firing time τ_0 of random variable $\tau(t_1)$
8: **for** each precedent place p_1 of t_1 **do**
9: Remove $W(p_1, t_1)$ tokens from p_1: $M(p_1) \leftarrow M(p_1) - W(p_1, t_1)$
10: **end for**
11: Add event $(t_1, finish, clock + \tau_0)$ to event list.
12: **end while**
13: **end for**
14: From *EventList*, take the event $(t_2, finish, time)$ with the earliest time.
15: Advance the clock: $clock \leftarrow time$.
16: **for** each successive place p_2 of t_2 **do**
17: Add $W(t_2, p_2)$ tokens to p_2: $M(p_2) \leftarrow M(p_2) + W(t_2, p_2)$.
18: **end for**
19: Update iteration counter: $k = k + 1$
20: **end while**

finishing of firing is added to the event list. It can be noticed that the event list contains only finish–of–firing events, since all the start–of–firing events are executed immediately without going into the list. In the second step, the firing with the earliest finishing time will be taken from the event list, and the tokens are released to successive places. The iterative procedure stops when a given condition is reached, which is usually a given number of iterations or a value of the clock time.

3 Generation of mathematical programming representations

This section introduces the MP models translating the dynamics of the TPN described in Algorithm 1. Such MP models are mathematical programming representations (MPR) of the TPNs under study. Specifically, the time when transition firings start and finish as well as the markings can all be seen as decision variables in the MP model. The time when transition t starts to fire for the i-th time is denoted by $e_i^{t,s}$, and $e_i^{t,f}$ denotes the time when the fire finishes. Variables $\mathcal{E}_k$ denotes the simulation clock at the beginning of iteration k in Algorithm 1. Variables $e_i^{t,s}$, $e_i^{t,f}$ and $\mathcal{E}_k$ are all real–valued and non–negative. Variable m_k^p is used to denote the number of tokens in place p at the beginning of iteration k in Algorithm 1. Some binary variables are also used in the MPR, and they will be introduced in the following, during the explanation of the model.

3.1 Completion of transitions

The first group of mathematical relationships, denoted by group–A, are the constraints for firing finishing as in lines 14 and 15 of Algorithm 1.

First of all, sets $\mathbb{K}$, $\mathbb{T}$ and $\mathbb{I}^t$ are used to indicate the set of iterations, the set of transitions, and the set of firings of transition t, respectively. Binary variables $w^t_{i,k}$ are introduced to represent that i-th firing of transition t finishes in iteration k. If $w^t_{i,k}$ is equal to one, variable $e^{t,f}_i$ is bounded to $\mathcal{E}_k$, as shown in constraints (A1) and (A2). Constraints (A3) state that each firing-finish event executes at most once. Constraints (A4) state that, in each iteration, exactly one firing-finish event is executed. Constraints (A5) imply that the delay between the start and finishing of firing transition t is equal to a sample from the random variable T^t. Constraints (A6) imply that the clock cannot be reversed from iteration $k-1$ to iteration k. Constraint (A7) implies that the simulation clock is initialized to zero. The value of L_A in constraints (A1) and (A2) can be set to a value that is larger than the simulation time span, as it is needed to bind the finishing time of transitions.

$$e^{t,f}_i - \mathcal{E}_k \geq L_A(w^t_{i,k} - 1)\ \forall\, t \in \mathbb{T}, i \in \mathbb{I}^t, k \in \mathbb{K} \quad (A1)$$

$$\mathcal{E}_k - e^{t,f}_i \geq L_A(w^t_{i,k} - 1)\ \forall\, t \in \mathbb{T}, i \in \mathbb{I}^t, k \in \mathbb{K} \quad (A2)$$

$$\sum_{k \in \mathbb{K}} w^t_{i,k} \leq 1 \qquad \forall\, t \in \mathbb{T}, i \in \mathbb{I}^t \qquad (A3)$$

$$\sum_{t \in \mathbb{T}} \sum_{i \in \mathbb{I}^t} w^t_{i,k} = 1 \qquad \forall\, k \in \mathbb{K} \qquad (A4)$$

$$e^{t,f}_i - e^{t,s}_i = \tau^t_i \qquad \forall t \in \mathbb{T}, i \in \mathbb{I}^t \qquad (A5)$$

$$\mathcal{E}_k - \mathcal{E}_{k-1} \geq 0 \qquad \forall\, k \in \mathbb{K} \qquad (A6)$$

$$\mathcal{E}_0 = 0 \qquad (A7)$$

3.2 Start of transitions

The second group of constraints, denoted by group–B, depicts the start of transition firing, as in lines 5 to 13 in Algorithm 1. Binary variables $x^t_{i,k}$ represent that a fire of transition t starts in iteration k if it is equal to one. Constraints (B1) and (B2) show that the start firing time is equal to the simulation clock. Also in this case, the value of L_{B1} can be set to a value that is larger than the simulation time span as it is used to bound the transition firing time.

$$e^{t,s}_i - \mathcal{E}_k \geq L_{B1}(x^t_{i,k} - 1)\ \forall\, t \in \mathbb{T}, k \in \mathbb{K}, i \in \mathbb{I}^t \quad (B1)$$

$$\mathcal{E}_k - e^{t,s}_i \geq L_{B1}(x^t_{i,k} - 1)\ \forall\, t \in \mathbb{T}, k \in \mathbb{K}, i \in \mathbb{I}^t \quad (B2)$$

The condition to start firing transition t is that the tokens in all the precedent places p are above the required level $W^{p,t}$. Binary variable z^t_k equal to one represents that the condition for transition t is true, as in constraints (B3). Moreover, a set of binary variables $v^{t,p}_k$ is used to verify if the number of tokens in precedent place p is smaller than $W^{p,t}$, as in constraints (B4). The value of L_{B2} can be chosen as the upper bound of marking of place p minus $(W^{p,t} - 1)$. Variable $v^{t,p}_k$ is equal to 1 if marking in place p is smaller than $W^{p,t}$. Constraints (B5) assure that z^t_k is equal to zero only if at least one precedent place does not contain enough tokens. Constraints (B6) show that if z^t_k is equal to one, transition t must start to fire

in iteration k. Constraints (B7) state that at most one firing of any transition starts for each transition.

$$m_k^p - W^{p,t} \geq W^{p,t}(z_k^t - 1) \ \forall\, t \in \mathbb{T}, k \in \mathbb{K}, p \in \mathbb{P} \quad (B3)$$

$$(W^{p,t} - 1) - m_k^p \geq L_{B2}(v_k^{t,p} - 1) \ \forall\, t \in \mathbb{T}, k \in \mathbb{K}, p \in \mathbb{P} \quad (B4)$$

$$1 - z_k^t \leq \sum_{p \in \mathbb{P}} v_k^{p,t} \qquad \forall\, t \in \mathbb{T}, k \in \mathbb{K} \qquad (B5)$$

$$\sum_{i \in \mathbb{I}^t} x_{i,k}^t = z_k^t \qquad \forall\, t \in \mathbb{T}, k \in \mathbb{K} \qquad (B6)$$

$$\sum_{k \in \mathbb{K}} x_{i,k}^t \leq 1 \qquad \forall\, t \in \mathbb{T}, i \in \mathbb{I}^t \qquad (B7)$$

Constraints (B7) avoid that certain markings can enable firings of the same transition to start multiple times. However, in multiple transition firings are probable, since the markings in the precedent places might be more than twice of the required amount. If only one fire is allowed, other firings must start in the next iterations, i.e., after some firings finish and the clock may be advanced, and those firings may be delayed consequently. To deal with such issue, modifications are made to the TPN model before the proposed MPR model is applied. The modification is to expand the non–zero–firing-time transition t into two transitions, denoted by $\tilde{t}$ and $\bar{t}$, respectively. Transition $\tilde{t}$ has zero firing time and maintains all the precedent places, and their weights, of transition t, while transition $\bar{t}$ maintains the firing time, successive place, and their weights, of transition t. Transitions $\tilde{t}$ and $\bar{t}$ are both connected to an intermediate place p_t, with one arc directed from $\tilde{t}$ to place p_t and one arc directed from p_t to $\bar{t}$. An example is shown in Fig. 2. This expansion can freeze the simulation clock before all the possible firings of transition t start.

3.3 Event sequencing

The index i of event $e_i^{t,s}$ represents the sequence of firing start, i.e., if a firing starts in an earlier iteration, then its index will be smaller. Moreover, a firing must finish after starting. Group–C constraints force such sequences, which are relevant to all the events. Constraints (C1) show that if the i–th firing of transition t does not start before simulation termination, then the $(i+1)$–th firing will not start. Constraints (C2) state that if the i–th firing of transition t does not start before simulation termination, then it will not finish. Constraints (C3) state that a firing cannot finish before starting unless it remains in the future event list at the end of the simulation run. Constraints (C4) depict that the $(i+1)$–th firing of transition t must be scheduled after the i–th execution unless the $(i+1)$–th execution is not scheduled before

Fig. 2 TPN expansion

simulation termination. The value of L_C in constraints (C3) and (C4) can be set to K, i.e., the total number of iterations.

$$\sum_{k\in\mathbb{K}} x^t_{i+1,k} - \sum_{k\in\mathbb{K}} x^t_{i,k} \leq 0 \;\forall\, t \in \mathbb{T}, i \in \mathbb{I}^t \quad (C1)$$

$$\sum_{k\in\mathbb{K}} w^t_{i,k} - \sum_{k\in\mathbb{K}} x^t_{i,k} \leq 0 \;\forall\, t \in \mathbb{T}, i \in \mathbb{I}^t \quad (C2)$$

$$\sum_{k\in\mathbb{K}} k w^t_{i,k} - \sum_{k\in\mathbb{K}} k x^t_{i,k} \geq L_C\Big(\sum_{k\in\mathbb{K}} w^t_{i,k} - 1\Big) \;\forall\, t \in \mathbb{T}, i \in \mathbb{I}^t \quad (C3)$$

$$\sum_{k\in\mathbb{K}} k x^t_{i+1,k} - \sum_{k\in\mathbb{K}} k x^t_{i,k} \geq 1 + L_C\Big(\sum_{k\in\mathbb{K}} x^t_{i+1,k} - 1\Big) \;\forall\, t \in \mathbb{T}, i \in \mathbb{I}^t \quad (C4)$$

3.4 State transitions

The tokens in place p are changed from m^p_k to m^p_{k+1} in iteration k, as in constraints (D1) and in lines 16 to 18 in Algorithm 1. The transitions t that start in firing in iteration k absorbs $A^{p,t}$ tokens from the precedent places p, and the firing that finishes in iteration k releases tokens to the successive places.

$$m^p_{k+1} = m^p_k - \sum_{t\in\mathbb{T}} W^{p,t} \sum_{i\in\mathbb{I}^t} x^t_{i,k} + \sum_{t\in\mathbb{T}} W^{t,p} \sum_{i\in\mathbb{I}^t} w^t_{i,k} \quad \forall p \in \mathbb{P}, k \in \mathbb{K} \quad (D1)$$

Equation (D1) can also be reformulated as (D2).

$$m^p_{k+1} = m^p_0 - \sum_{t\in\mathbb{T}} W^{p,t} \sum_{k'=0}^{k} \sum_{i\in\mathbb{I}^t} x^t_{i,k'} + \sum_{t\in\mathbb{T}} W^{t,p} \sum_{k'=0}^{k} \sum_{i\in\mathbb{I}^t} w^t_{i,k'} \quad \forall p \in \mathbb{P}, k \in \mathbb{K} \quad (D2)$$

3.5 Objective function

The objective function can be any function of transition firing times, such as average system time or average waiting time in queueing systems, i.e., $e^{t,s}_i$, $e^{t,f}_i$ and $\mathcal{E}_k$. Notice, however, that multiple feasible solutions may appear in terms of binary variables since the sequence of events with identical execution times is not uniquely defined.

The flexibility of the objective function definition is a relevant difference between the formulation proposed by Chan and Schruben (2008) and the approach proposed in this work. The objective function of MPR in (Chan and Schruben 2008) can be only the sum of all the execution times, thus allowing only to generate simulation models and not optimization models for decision-making. The uniqueness of the optimal solution and the flexibility of the objective function formulation is particularly beneficial if one wants to make use of the resulting MPR to solve an optimization problem related to the design or the operation of the discrete event system (e.g., the capacity of the queue or the control policy of a manufacturing system), since changing the objective function or adding new constraints to calculate the system performance will not influence the equivalence between the MPR and a simulation run.

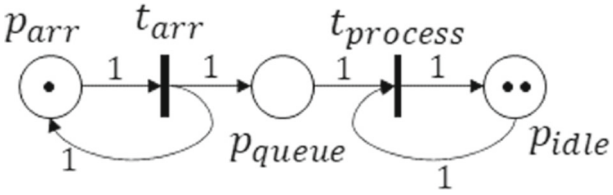

Fig. 3 TPN of G/G/2

4 Example of MPR generation from TPN

In this section, the $G/G/m$ model is used as an example to generate MPR from TPN. Both the proposed and the state-of-the-art formulations are presented. Finally, also an extended model to optimize the $G/G/m$ queue is stated.

4.1 MPR of the G/G/2 queue

A $G/G/m$ queue is composed of m parallel identical servers (Cassandras and Lafortune 2009). We deal with the case in which the number of servers m is equal to 2. Customers arrive at the queue following a general arrival process. Customers in the queue are served, one by one, by one of the identical idle servers, and the processing time of each customer is generally distributed. After being processed, the customer will be immediately released from the system, and the server becomes idle again. In Fig. 3, the TPN of the $G/G/2$ system is shown. A token in place p_{arr} shows that it is possible to schedule the arrival of the next customer, and the firing time of transition t_{arr} is equal to the inter-arrival time. At the end of the firing of t_{arr}, a customer arrives, and it is then possible to schedule the next arrival, i.e., it releases one token to p_{arr}. Furthermore, each arrival will increase the length of the queue by one unit, which is represented by the number of tokens in place p_{queue}. Two tokens in place p_{idle} show that two servers are idle. The firing of transition $t_{process}$ represents the processing of a customer, and it is enabled if and only if at least one server is idle and there is at least one customer in the queue. Once the process of the customer finishes, i.e., the end of the firing of $t_{process}$, the server is released, and a token is sent to place p_{idle}.

As mentioned in Section 3.2, the transitions with non-zero firing times are expanded before implementing the MPR generation. In the case of G/G/2 queue, transition $t_{process}$ needs to be expanded to $\tilde{t}_{process}$, $\bar{t}_{process}$ and $p_{process}$. Transition t_{arr} does not need expansion since it is self-limiting. The resulting expanded TPN is shown in Fig. 4.

The sets $\mathbb{T}$, $\mathbb{K}$, $\mathbb{I}^t$ are specified as follows. Set $\mathbb{T}$ is composed of three transitions $\{t_{arr}, \tilde{t}_{process}, \bar{t}_{process}\}$ as shown in Fig. 4. If n job arrivals, processing, and departures are

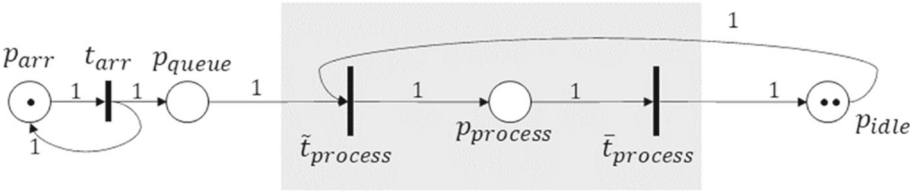

Fig. 4 TPN expansion of G/G/2

simulated, each of the three transitions has to be fired n times, and the set $\mathbb{I}^t$ is equal to $\{1, 2, ..., n\}$. There are $3n$ transition firings in the simulation execution and the set $\mathbb{K}$ is equal to $\{0, 1, ..., 3n-1\}$. The initial markings $m_0^{p_{arr}}$, $m_0^{p_{queue}}$, $m_0^{p_{process}}$, $m^{p_{idle}}$ are specified as 1, 0, 0, 2.

Once the TPN with the initial markings and the simulation length are provided, constraints from (A1) to (A7), from (B1) to (B7), from (C1) to (C4), and (D1) can be generated. This generation can also be implemented automatically as shown in the pseudo-code described in Algorithm 2.

$$\mathbb{T} = \{t_{arr}, \tilde{t}_{proc}, \bar{t}_{proc}\}$$
$$\mathbb{K} = \{0, 1, ..., 3n-1\}$$
$$\mathbb{I}^t = \{1, 2, ..., n\}$$

Algorithm 2 Implementation pseudo code.

Input:
Timed Petri Net: $N = (\mathbb{P}, \mathbb{T}, F, W, M_0, \tau)$.
Number of firing of each transition t: I^t and index set $\mathbb{I}^t$
Total number of firings: K and index set $\mathbb{K} = \{0, 1, ..., K-1\}$

Expand TPN:
for transition $t \in \mathbb{T}$: **do**
  if t has non-zero firing time **then**
    Expand t into $\tilde{t}$, p_t, $\bar{t}$ and update N.
  end if
end for
for $t \in \mathbb{T}$, $i \in \mathbb{I}^t$, $k \in \mathbb{K}$ **do**
  (A1), (A2), (B1), (B2)
end for
for $t \in \mathbb{T}$, $i \in \mathbb{I}^t$ **do**
  (A3),(A5),(B7),(C1),(C2),(C3),(C4)
end for
for $k \in \mathbb{K}$ **do**
  (A4),(A6)
end for
for $t \in \mathbb{T}$, $k \in \mathbb{K}$, $p \in \mathbb{P}$ **do**
  (B3),(B4)
end for
for $t \in \mathbb{T}$, $k \in \mathbb{K}$ **do**
  (B5),(B6)
end for
for $p \in \mathbb{P}$, $k \in \mathbb{K}$ **do**
  (D1),(D2)
end for

Table 1 shows the first ten iterations of a simulation run of the G/G/2 queue. The remainder of this section describes this experiment to show how the decision variables take values according to the imposed equations (i.e., to the constraints of the mathematical programming model).

In iteration 0, the system is in its initial state with markings (1,0,0,2), and transition t_{arr} can be fired; equivalently, binary variables z_0^{arr} and $x_{1,0}^{arr}$ are equal to 1 in the solution of the MPR. The time to start firing transition t_{arr} is equal to 0, and the variable $e_1^{arr,s}$ takes value 0 in the MPR solution. The firing will finish at time 2.3, and variable $e_1^{arr,f}$ takes value 2.3

Table 1 Simulation run and MPR solution of G/G/m queue

k	$clock$	Markings	Start firings	Unfinished firings	Finish Firing
0	0	$(1,0,0,2)$	t^{arr}	$t_{arr}:2.3$	$t_{arr}:2.3$
	$\mathcal{E}_0=0$	$\mathbf{m}_0=(1,0,0,2)$	$z_0^{arr}=1, x_{1,0}^{arr}=1, e_1^{arr,s}=0, e_1^{arr,f}=2.3$		$w_{1,0}^{arr}=1$
1	2.3	$(1,1,0,2)$	$t^{arr}, \tilde{t}^{proc}$	$\tilde{t}_{proc}:2.3, t^{arr}:11.1$	$\tilde{t}_{proc}:2.3$
	$\mathcal{E}_1=2.3$	$\mathbf{m}_1=(1,1,0,2)$	$z_1^{arr}=1, x_{2,1}^{arr}=1, e_2^{arr,s}=2.3, e_2^{arr,f}=11.1$		$w_{1,1}^{\tilde{proc}}=1$
			$z_1^{\tilde{proc}}=1, x_{1,1}^{\tilde{proc}}=1, e_1^{\tilde{proc},s}=2.3, e_1^{\tilde{proc},f}=2.3$		
2	2.3	$(0,0,1,1)$	$\bar{t}_{proc}$	$\bar{t}_{proc}:6, t^{arr}:11.1$	$\bar{t}_{proc}:6$
	$\mathcal{E}_2=2.3$	$\mathbf{m}_2=(0,0,1,1)$	$z_2^{\tilde{proc}}=1, x_{1,2}^{\tilde{proc}}=1, e_1^{\tilde{proc},s}=2.3, e_1^{\tilde{proc},f}=6$		$w_{1,2}^{\tilde{proc}}=1$
3	6	$(0,0,0,2)$		$t^{arr}:11.1$	$t^{arr}:11.1$
	$\mathcal{E}_3=6$	$\mathbf{m}_3=(0,0,0,2)$			$w_{2,3}^{arr}=1$
4	11.1	$(1,1,0,2)$	$t^{arr}, \tilde{t}^{proc}$	$\tilde{t}^{proc}:11.1, t^{arr}:12.1$	$\tilde{t}_{proc}:11.1$
	$\mathcal{E}_4=11.1$	$\mathbf{m}_4=(1,1,0,2)$	$z_4^{arr}=1, x_{3,4}^{arr}=1, e_3^{arr,s}=11.1, e_3^{arr,f}=12.1$		$w_{2,4}^{\tilde{proc}}=1,$
			$z_4^{\tilde{proc}}=1, x_{2,4}^{\tilde{proc}}=1, e_2^{\tilde{proc},s}=11.1, e_2^{\tilde{proc},f}=11.1$		
5	11.1	$(0,0,1,1)$	$\bar{t}_{proc}$	$t^{arr}:12.1, \bar{t}_{proc}:16.9$	$t^{arr}:12.1$

Table 1 continued

k	$clock$	Markings	Start firings	Unfinished firings	Finish Firing
	$\mathcal{E}_5 = 11.1$	$\mathbf{m}_5 = (0, 0, 1, 1)$	$z_5^{\tilde{proc}} = 1, x_{2,5}^{\tilde{proc}} = 1, e_2^{\tilde{proc},s} = 11.1, e_2^{\tilde{proc},f} = 16.9$		$w_{3,5}^{arr} = 1$
6	12.1	(1, 1, 0, 1)	$t^{arr}, \tilde{t}^{proc}$	$\tilde{t}^{proc} : 12.1, t^{arr} : 15.2, \tilde{t}_{proc} : 16.9$	$\tilde{t}^{proc} : 12.1$
	$\mathcal{E}_6 = 12.1$	$\mathbf{m}_6 = (1, 1, 0, 1)$	$z_6^{arr} = 1, x_{4,6}^{arr} = 1, e_4^{arr,s} = 12.1, e_4^{arr,f} = 15.2$		$w_{3,6}^{\tilde{proc}} = 1$
			$z_6^{\tilde{proc}} = 1, x_{3,6}^{\tilde{proc}} = 1, e_3^{\tilde{proc},s} = 12.1, e_3^{\tilde{proc},f} = 12.1$		
7	12.1	(0, 0, 1, 0)	$\bar{t}^{proc}$	$t^{arr} : 15.2, \bar{t}^{proc} : 16.9, \bar{t}^{proc} : 20.1$	$t^{arr} : 15.2$
	$\mathcal{E}_7 = 12.1$	$\mathbf{m}_7 = (0, 0, 1, 0)$	$z_7^{\tilde{proc}} = 1, x_{3,7}^{\tilde{proc}} = 1, e_3^{\tilde{proc},s} = 12.1, e_3^{\tilde{proc},f} = 20.1$		$w_{4,7}^{arr} = 1$
8	15.2	(1, 1, 0, 0)	t^{arr}	$\bar{t}^{proc} : 16.9, t^{arr} : 17.8, \bar{t}^{proc} : 20.1$	$\bar{t}^{proc} : 16.9$
	$\mathcal{E}_8 = 15.2$	$\mathbf{m}_8 = (1, 1, 0, 0)$	$z_8^{arr} = 1, x_{5,8}^{arr} = 1, e_5^{arr,s} = 15.2, e_5^{arr,f} = 17.8$		$w_{2,8}^{\bar{proc}} = 1$
9	16.9	(0, 1, 0, 1)	$\tilde{t}^{proc}$	$\tilde{t}^{proc} : 16.9, t^{arr} : 17.8, \bar{t}^{proc} : 20.1$	$\tilde{t}^{proc} : 16.9$
	$\mathcal{E}_9 = 16.9$	$\mathbf{m}_9 = (0, 1, 0, 1)$	$z_9^{\tilde{proc}} = 1, x_{4,9}^{\tilde{proc}} = 1, e_4^{\tilde{proc},s} = 16.9, e_4^{\tilde{proc},f} = 16.9$		$w_{4,9}^{\tilde{proc}} = 1$
10	16.9	(0, 0, 1, 0)	$\bar{t}^{proc}$	$t^{arr} : 17.8, \bar{t}^{proc} : 20.1, \bar{t}^{proc} : 25.5$	$t^{arr} : 17.8$
	$\mathcal{E}_{10} = 16.9$	$\mathbf{m}_{10} = (0, 0, 1, 0)$	$z_{10}^{\tilde{proc}} = 1, x_{4,10}^{\tilde{proc}} = 1, e_4^{\tilde{proc},s} = 16.9, e_4^{\tilde{proc},f} = 25.5$		$w_{5,10}^{arr} = 1$

Table 2 Computation time (s) to solve the MPR of the G/G/2 system using Cplex

Replication	$max\{k\} = 10$	$max\{k\} = 20$	$max\{k\} = 30$	$max\{k\} = 40$
1	0.033	0.706	64.155	> 3600
2	0.083	0.714	29.273	> 3600
3	0.044	2.951	37.804	> 3600
4	0.152	3.733	27.086	> 3600
5	0.03	0.692	39.425	> 3600

equivalently. As that firing finished in the current iteration, $w_{1,0}^{arr}$ is equal to 1. After that, the markings are changed to (1,1,0,2), and the current iteration ends.

At the beginning of iteration 1, the simulation clock is advanced to the time when the firing has finished in iteration 0, i.e., 2.3. In the MPR solution, the variable $\mathcal{E}_1$ is then equal to 2.3. With markings (1,1,0,2), it is possible to fire t^{arr} and $\tilde{t}^{proc}$, and variables z_1^{arr} and $z_1^{\tilde{proc}}$ are equal to 1. These firings are the second and first firing of t^{arr} and $\tilde{t}^{proc}$, respectively, and variables $x_{2,1}^{arr}$ and $x_{1,1}^{\tilde{proc}}$ take value 1 in the MPR solution. The starting time of the transitions t^{arr} and $\tilde{t}^{proc}$ are equal to the clock time, and variables $e_2^{arr,s}$ and $e_1^{\tilde{proc},s}$ are equal to 2.3. With a sample from the arrival process, the next customer will arrive at time 11.1, i.e., the finishing time of transition t^{arr} is equal to 11.1, which is the value of variable $e_2^{arr,f}$. Since transition $\tilde{t}^{proc}$ is zero-firing-time, the firing will finish at time 2.3, which is the value of variable $e_1^{\tilde{proc},f}$. There are two firings to be finished in the queue, and that of $\tilde{t}^{proc}$ has an earlier time, so it will be the firing that will be finished in this iteration and, hence, variable $w_{1,1}^{\tilde{proc}}$ is equal to 1. After that, the markings are changed to (0, 0, 1, 1) and the iteration ends.

Similarly, for iterations 2 to 10, the values of the MPR variables in the solution and the simulation realizations, which are reported in Table 1, can be explained as done for iterations 0 and 1.

The MP model of the G/G/2 system has been solved by Cplex on an Intel(R) Core(TM) i5-10600KF CPU @ 4.10GHz and RAM equal to 32GB as hardware. Both inter-arrival time and service times follow the uniform distribution UNIF(0,2). By varying the seed of random number generation, the experiment is replicated 5 times, and the results are shown in Table 2. When the number of iterations, i.e., $max\{k\}$, is up to 40, the model cannot be solved within 1 hour.

These results are expected due to the density of the MP models. However, the mapping between DES and MP is important as a tool to create models that can be solved by ad-hoc algorithms. For example, the duality of the approximate LP and the system monotonicity of TPN satisfying specific conditions have been studied in (Zhang 2021) and used to design efficient solution algorithms.

4.2 Comparison with state-of-the-art model

In (Chan and Schruben 2008), an MPR of DEVS simulation based on ERG is presented. The ERG of the $G/G/2$ queue is shown in Fig. 5. In the ERG, nodes, and arcs represent the events and the triggering relationships, respectively. The simulation of the $G/G/2$ queue is composed of three events, which are $arrival$, $starting\ process$, and $finishing\ process$, respectively. The three events are presented by nodes Arr, $Start\ proc$, and $Fin\ proc$ in the

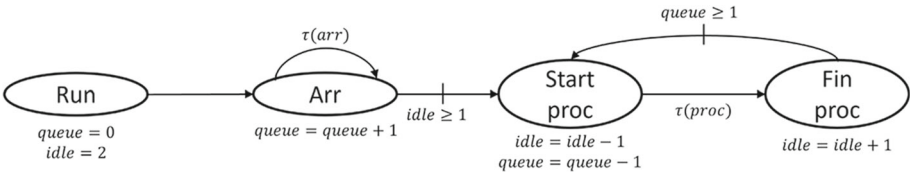

Fig. 5 ERG of G/G/2

ERG. The node *Run* indicates the launch of the simulation. There are two state variables for $G/G/2$ queue, $queue$ and $idle$, representing the number of jobs in the queue and the number of idle servers, respectively. The equations below each node state how the state variables are changed upon the execution of the events. For instance, when event Arr occurs, one job enters the system and $queue$ is incremented by one. When there is an arc connecting two nodes, it means that it is possible to execute the destination event only after the source event is executed. The execution of an event can also be subject to certain conditions, reported as labels on the connecting arc. The conditions can be a time delay or a logic expression. The arc pointing from Arr to Arr is accompanied by a time delay $\tau(arr)$, indicating that the next job will arrive with a time delay equal to the inter-arrival time from the previous one. The arc pointing from Arr to $Start\ proc$ is labeled with the logic expression $idle \geq 1$, indicating that after a job has arrived, it can start to be served only if there is at least one idle server.

The MPR derived from the ERG in Fig. 5 is as follows:

$$\min \sum_{i=1}^{n} (e_i^{Arr} + e_i^{Start\ proc} + e_i^{Finish\ proc}) \tag{1}$$

$$e_{i+1}^{Arr} - e_i^{Arr} \geq \tau_i^{Arr} \qquad \forall i = 1, ..., n-1 \tag{2}$$

$$e_i^{Start\ proc} - e_i^{Arr} \geq 0 \qquad \forall i = 1, ..., n \tag{3}$$

$$e_{i'}^{Fin\ proc} - e_i^{Start\ proc} \geq \tau_i^{proc} + M(\delta_{i,i'}^{Start\ proc, Fin\ proc} - 1) \qquad \forall i = 1, ..., n \tag{4}$$

$$\sum_{i=1}^{n} \delta_{i,i'}^{Start\ proc, Fin\ proc} = 1 \qquad \forall i' = 1, ..., n \tag{5}$$

$$\sum_{i'=1}^{n} \delta_{i,i'}^{Start\ proc, Fin\ proc} = 1 \qquad \forall i = 1, ..., n \tag{6}$$

$$e_{i+2}^{Start\ proc} - e_i^{Fin\ proc} \geq 0 \qquad \forall i = 1, ..., n-2 \tag{7}$$

$$e_{i+1}^{Start\ proc} - e_i^{Start\ proc} \geq 0 \qquad \forall i = 1, ..., n-1 \tag{8}$$

$$e_{i+1}^{Fin\ proc} - e_i^{Fin\ proc} \geq 0 \qquad \forall i = 1, ..., n-1 \tag{9}$$

$$e_i^{Arr} \geq 0, e_i^{Start\ proc} \geq 0, e_i^{Fin\ proc} \geq 0 \qquad \forall i = 1, ..., n \tag{10}$$

$$\delta_{i,i'}^{Startproc, Finproc} \in \{0, 1\} \tag{11}$$

The objective function Eq. 1 is the minimization of the execution time of all the events. Constraints Eqs. 2 to 7 are derived from the arcs in the ERG, and indicate the event triggering relationships. The arc pointing from Arr to Arr generates constraints Eq. 2, which represent the inter-arrival time between two adjacent arrivals. The arc pointing from Arr to $Start\ proc$ generates constraints Eq. 3, representing that a job can be processed only after it arrives. The arc pointing from $Start\ proc$ to $Fin\ proc$ generates the constraints Eqs. 4 to 6, representing that a job can be finished only after the process starts and a certain processing time is elapsed. Since the processing time is generated from probability distributions, it can take different values for different jobs. A job started later can be finished before an earlier started one,

i.e., the ranking of the i-th started job in the finishing sequence can be different from i. Therefore, binary variables $\delta_{i,i'}^{Start\ proc, Fin\ proc}$ are introduced, and the i-th started job is the i'-th to finish if and only if $\delta_{i,i'}^{Start\ proc, Fin\ proc}$ is equal to one. The arc pointing from $Fin\ proc$ to $Start\ proc$ generates the constraints Eq. 7 and represents that a job can be started only when there is an idle server. The subscripts i of variables $e_i^{Start\ proc}$ and $e_i^{Fin\ proc}$ indicate the occurrence sequence of the events, as in constraints Eqs. 8 and 9.

This MPR model is different from the one proposed in this work in the following aspects. First, the system states, which are the decision variables in the model proposed in this work, are not explicitly modeled in Chan and Schruben's model. Second, in Chan and Schruben's model, the objective is to minimize all the event execution times. Instead, the formulation of the objective function can be more flexible in the model proposed in this work, since executing events as soon as possible is already assured by the constraints. This makes Chan and Schruben's model perfectly capable to simulate a system but it creates difficulties when optimization issues have to be included, as it will be discussed in the next section. Third, Chan and Schruben (2008) only proposed the descriptive procedure to generate an MPR, without well-formulated mapping from ERG to MPR, which makes the implementation difficult. In this work, instead, the proposed method is well-formulated, and the only required input is the Timed Petri Net.

Chan and Schruben's model has also been solved with Cplex using the same computer as in Section 4.1.1. The results are shown in Table 3. The model can be solved up to 150 simulation iterations within 1 hour, and the computational times are smaller than those reported in Table 2 for the MP model based on TPN.

By comparing Tables 2 and 3, it is clear that the ERG-based model is superior to the TPN-based model in the computation aspect when a state-of-the-art solver as Cplex is used. This is due to the sparsity of the constraint systems of the ERG-based model. However, the solvable size of the model is still not large enough to address realistic size problems in the simulation-optimization context. As previously discussed, the proposed TPN-based modeling method is meant to provide a new perspective of understanding and analyzing DES, rather than replacing simulation with mathematical programming. The same is valid for Chan and Schruben's ERG-based modeling. The advantages of the proposed TPN-based modeling with respect to Chan and Schruben's modeling is in its increased flexibility, as previously mentioned and as it will be discussed in Section 4.3 specifically for the simulation-optimization context.

Table 3 Computation time (s) to solve the ERG-based MPR of the G/G/2 system using Cplex

Replication	$max\{k\} = 50$	$max\{k\} = 100$	$max\{k\} = 150$	$max\{k\} = 200$
1	0.057	0.937	27.625	> 3600
2	0.057	0.607	18.649	> 3600
3	0.055	1.048	37.0	> 3600
4	0.167	1.136	17.97	> 3600
5	0.064	4.097	179.882	> 3600

4.3 MPR optimizing the server number of G/G/m queue

An MP model optimizing the server number in a G/G/m queue, based on the MPR proposed in Section 4.1, can be formulated as follows. As known, the larger the number of servers, the smaller the waiting time. However, servers have a cost, and this is why their number should be minimized. The objective function Eq. 12 is then the minimization of the number of servers, which is the initial marking in place p^{idle}, i.e., variable m_0^{idle}. However, constraints must be set on the maximum allowed average waiting time, otherwise, the obvious solution of a number of servers equal to 1 is the one reached by the MPR solution.

$$\min m_0^{idle} \tag{12}$$

$$\sum_{i=1}^{n} (e_i^{\tilde{proc},f} - e_i^{arr,f}) \leq wt \cdot n$$

$$(A1) - (A7),\ (B1) - (B7),\ (C1) - (C4),\ (D1) \tag{13}$$

Constraint Eq. 13 indicates that the average waiting time does not have to exceed a target value wt. Constraints (A1) - (A7), (B1) - (B7), (C1) - (C4), (D1) are the same as presented in Section 4.1.

The solution of the model gives the minimum number of servers that allows an average waiting time not larger than wt. Algorithms developed in the mathematical programming field can be used to efficiently solve the proposed model.

Notice that if the same optimization has to be done using Chan and Schruben's model presented in the previous section, modeling should not be that easy as the number of servers is not explicitly considered in their model. In fact, the model is formulated for two servers and the $+1$ and $+2$ in the subscripts of the model are meant to represent this. If the number of servers has to be minimized respecting a maximum value of the average waiting time: 1) the model has to be solved for each value from 1 till when the maximum desired value of waiting time is not reached, or 2) other variables and constraints, explicitly representing the number of servers and the maximum value of the waiting time, have to be added, thus modifying and making more complex the Chan and Schruben's model.

5 Conclusion

The generation of formal models for the analysis and optimization of discrete event systems is a fundamental problem especially when complex systems are under study. This work proposes a well-formulated framework to translate general TPNs into MP models. The MP models generated by the proposed procedure capture the system dynamics by linking, through equations, events with system design variables, and this allows a rigorous study of the system under investigation. MP models will be useful for a variety of applications such as obtaining formal proofs of structural properties (e.g., monotonicity or convexity of some performance measures), providing sensitivity analysis of system performance, speeding up the search for the optimum in the case of a proper objective function is also defined into the MP model.

The proposed approach is quite general and easy to adopt in practice as it is founded on the initial TPN description of the system that the user of the proposed procedure has to define. The type of TPN described in this work also represents the types of discrete event systems that the proposed approach can deal with; in simpler words, the considered TPN also defines the boundaries of this research.

This work lays a common foundation for developing MP–based approaches that can be used to analyze and optimize TPNs based on the vast literature available in the mathemat-

ical programming field. The possibility of using the mathematics describing discrete event systems allows the development of new optimization algorithms customized to specific system dynamics. Indeed, the generated MP models do not necessarily need to be solved as is. Instead, they can be part of more general simulation-optimization approaches in which discrete event simulation is used to study the system under a certain scenario whereas the MP model is used to guide the search for the optimum (or good solution) through the effectiveness of the captured system dynamics. To cite a few examples, optimization and feasibility cuts can be ad-hoc generated after a simulation experiment to reduce the searching space under decomposition frameworks such as Benders or LP shaped (Zhang 2021). Branch and bound algorithms can make use of bounds easily generated from linear approximations of MP models. Sensitivities analysis can be used as a technique for perturbation analysis.

In conclusion, the ability to easily generate MP models from TPNs will enrich the set of tools in the hands of system engineers by adding algorithms and approaches from discrete optimization theory.

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Declarations

Conflicts of interest The authors have no conflict of interest to declare that are relevant to this article.

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