



# Quantitative verification techniques for probabilistic software

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# Course overview

- 3 sessions (Mon/Tue/Thur):  $6 \times 50$  minute lectures
  - 1: Markov decision processes (MDPs)
  - 2: Probabilistic LTL model checking
  - 3: Compositional probabilistic verification
  - 4: Abstraction, refinement and probabilistic software
  - 5: Probabilistic timed automata (PTAs)
  - 6: Software with time and probabilities
- For additional background material
  - and an accompanying list of references
  - see: <http://www.prismmodelchecker.org/lectures/>



# Part 2

Probabilistic LTL model checking

# Overview (Part 2)

- Linear temporal logic (LTL) for DTMCs/MDPs
- Strongly connected components (DTMCs)
- $\omega$ -automata (Büchi, Rabin)
- LTL model checking for DTMCs
- LTL model checking for MDPs

# Limitations of PCTL

- PCTL, although useful in practice, has limited expressivity
  - essentially: probability of reaching states in  $X$ , passing only through states in  $Y$  (and within  $k$  time-steps)
- One useful approach: extend models with costs/rewards
  - see last lecture
- Another direction: Use more expressive logics. e.g.:
  - LTL [Pnu77] – (non-probabilistic) linear-time temporal logic
  - PCTL\* [ASB+95,BdA95] – which subsumes both PCTL and LTL
  - both allow temporal (path) operators to be combined
  - (in PCTL,  $P_{\sim p} [\dots]$  always contains a single temporal operator)

# LTL – Linear temporal logic

- LTL syntax (path formulae only)

- $\psi ::= \text{true} \mid a \mid \psi \wedge \psi \mid \neg\psi \mid X\psi \mid \psi \cup \psi$
- where  $a \in AP$  is an atomic proposition
- usual equivalences hold:  $F\phi \equiv \text{true} \cup \phi$ ,  $G\phi \equiv \neg(F\neg\phi)$

- LTL semantics (for a path  $\omega$ )

- $\omega \models \text{true}$                       always
- $\omega \models a$                              $\Leftrightarrow a \in L(\omega(0))$
- $\omega \models \psi_1 \wedge \psi_2$                  $\Leftrightarrow \omega \models \psi_1$  and  $\omega \models \psi_2$
- $\omega \models \neg\psi$                          $\Leftrightarrow \omega \not\models \psi$
- $\omega \models X\psi$                          $\Leftrightarrow \omega[1\dots] \models \psi$
- $\omega \models \psi_1 \cup \psi_2$                  $\Leftrightarrow \exists k \geq 0$  s.t.  $\omega[k\dots] \models \psi_2 \wedge \forall i < k \omega[i\dots] \models \psi_1$

where  $\omega(i)$  is  $i^{\text{th}}$  state of  $\omega$ , and  $\omega[i\dots]$  is suffix starting at  $\omega(i)$

# LTL examples

- $(F \text{ tmp\_fail}_1) \wedge (F \text{ tmp\_fail}_2)$ 
  - “both servers suffer temporary failures at some point”
- $GF \text{ ready}$ 
  - “the server always eventually returns to a ready-state”
- $FG \text{ error}$ 
  - “an irrecoverable error occurs”
- $G (\text{req} \rightarrow X \text{ ack})$ 
  - “requests are always immediately acknowledged”

# LTL for DTMCs and MDPs

- Same idea as PCTL: probabilities of sets of path formulae
  - for a state  $s$  of a DTMC and an LTL formula  $\psi$ :
  - $\Pr_s(\psi) = \Pr_s \{ \omega \in \text{Path}_s \mid \omega \models \psi \}$
  - all such path sets are measurable [Var85]
  - and for an MDP: we have  $\Pr_s^{\min}(\psi)$ ,  $\Pr_s^{\max}(\psi)$  over adversaries
- A (probabilistic) LTL specification often comprises an LTL (path) formula and a probability bound
  - e.g.  $P_{\geq 1} [ GF \text{ ready} ]$  – “with probability 1, the server always eventually returns to a ready-state”
  - e.g.  $P_{\leq 0.01} [ FG \text{ error} ]$  – “with probability at most 0.01, an irrecoverable error occurs”
- PCTL\* subsumes both LTL and PCTL
  - e.g.  $P_{>0.5} [ GF \text{ crit}_1 ] \wedge P_{>0.5} [ GF \text{ crit}_2 ]$



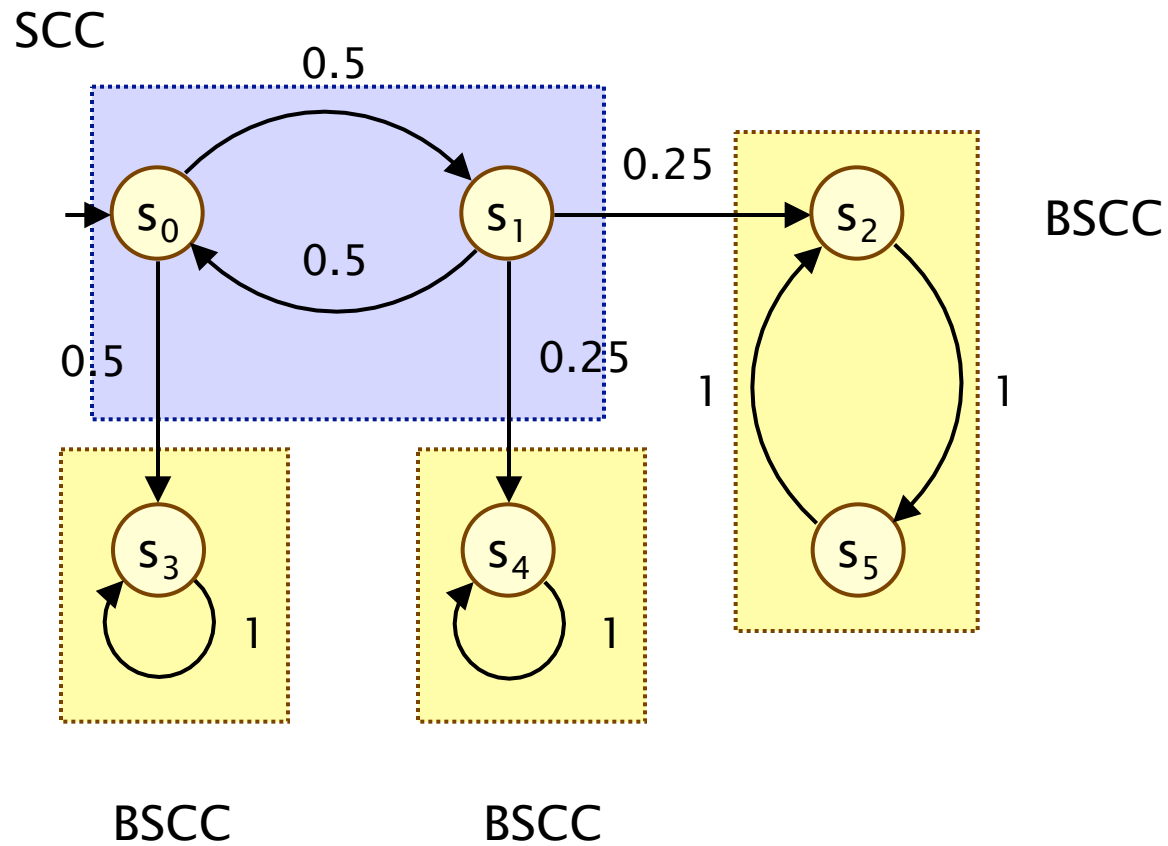
# Overview (Part 2)

- Linear temporal logic (LTL) for DTMCs/MDPs
- Strongly connected components (DTMCs)
- $\omega$ -automata (Büchi, Rabin)
- LTL model checking for DTMCs
- LTL model checking for MDPs

# Strongly connected components

- Long-run properties of DTMCs rely on an analysis of their underlying graph structure (i.e. ignoring probabilities)
- **Strongly connected** set of states  $T$ 
  - for any pair of states  $s$  and  $s'$  in  $T$ , there is a path from  $s$  to  $s'$ , passing only through states in  $T$
- **Strongly connected component (SCC)**
  - a maximally strongly connected set of states (i.e. no superset of it is also strongly connected)
- **Bottom strongly connected component (BSCC)**
  - an SCC  $T$  from which no state outside  $T$  is reachable from  $T$

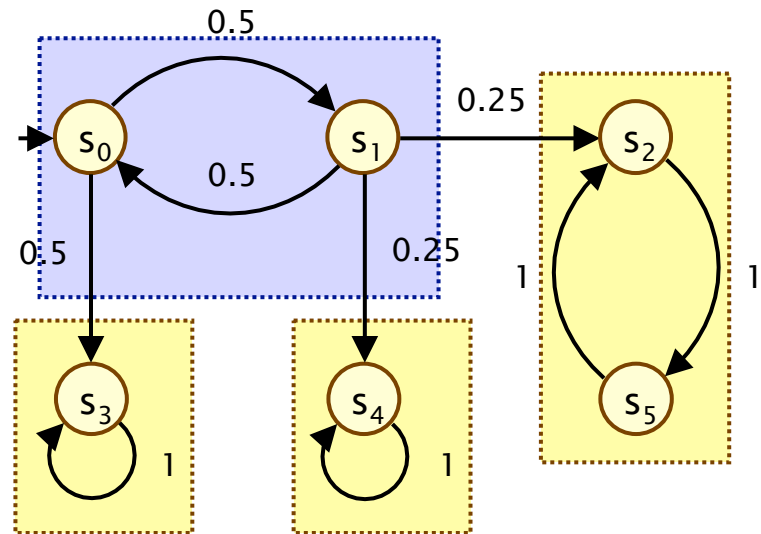
# Example – (B)SCCs



# Fundamental property of DTMCs

- Fundamental property of (finite) DTMCs...

- With probability 1, a BSCC will be reached and all of its states visited infinitely often



- Formally:

$$\begin{aligned} & - \Pr_s \{ \omega \in \text{Path}_s \mid \exists i \geq 0, \exists \text{ BSCC } T \text{ such that} \\ & \quad \forall j \geq i \ \omega(j) \in T \text{ and} \\ & \quad \forall s' \in T \ \omega(k) = s' \text{ for infinitely many } k \} = 1 \end{aligned}$$

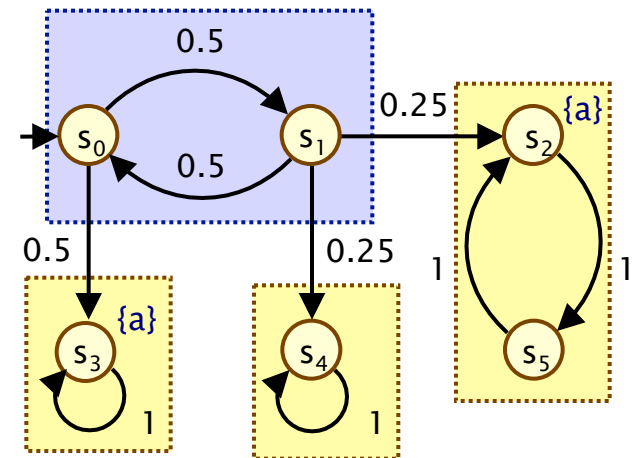
# LTL model checking for DTMCs

- LTL model checking for DTMCs relies on:
  - computing the probability  $\Pr_s(\psi)$  for LTL formula  $\psi$
  - reduces to probability of reaching a set of “accepting” BSCCs
  - 2 simple cases: **GF a** and **FG a**...

- $\Pr_s(\mathbf{GF\ a}) = \Pr_s(\mathbf{F\ T_{GFa}})$ 
  - where  $\mathbf{T_{GFa}}$  = union of all BSCCs containing some state satisfying a

- $\Pr_s(\mathbf{FG\ a}) = \Pr_s(\mathbf{F\ T_{FGa}})$ 
  - where  $\mathbf{T_{FGa}}$  = union of all BSCCs containing only a-states

- To extend this idea to arbitrary LTL formula, we use  $\omega$ -automata...



Example:

$$\begin{aligned}\Pr_{s_0}(\mathbf{GF\ a}) &= \Pr_{s_0}(\mathbf{F\ T_{GFa}}) \\ &= \Pr_{s_0}(\mathbf{F\ \{s_3, s_2, s_5\}}) \\ &= 2/3 + 1/6 = 5/6\end{aligned}$$

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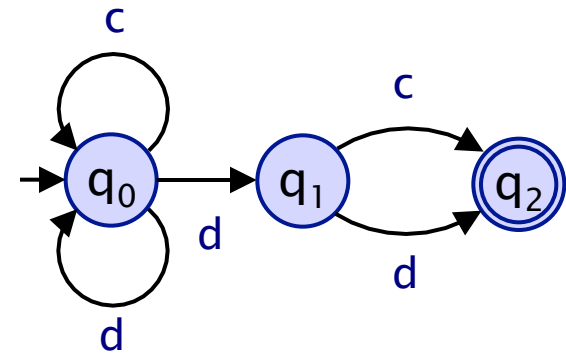
# Reminder – Finite automata

- A regular language over alphabet  $\alpha$ 
  - is a set of finite words  $L \subseteq \alpha^*$  such that either:
    - $L = L(E)$  for some regular expression  $E$
    - $L = L(A)$  for some nondeterministic finite automaton (NFA)  $A$
    - $L = L(A)$  for some deterministic finite automaton (DFA)  $A$

- Example:

Regexp:  $(c+d)^*d(c+d)$

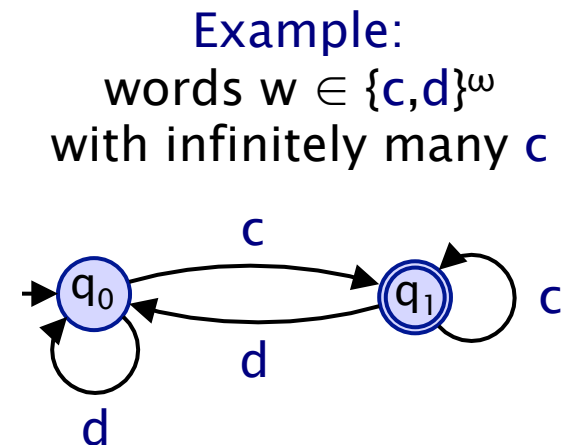
NFA  $A$ :



- NFAs and DFAs have the same expressive power
  - we can always determinise an NFA to an equivalent DFA
  - (with a possibly exponential blow-up in size)

# Büchi automata

- $\omega$ -automata represent sets of **infinite** words  $L \subseteq \alpha^\omega$ 
  - e.g. Büchi automata, Rabin automata, Streett, Muller, ...
- A nondeterministic Büchi automaton (NBA) is...
  - a tuple  $A = (Q, Q_{\text{init}}, \alpha, \delta, F)$  where:
    - $Q$  is a finite set of states
    - $Q_{\text{init}} \subseteq Q$  is a set of initial states
    - $\alpha$  is an alphabet
    - $\delta : Q \times \alpha \rightarrow 2^Q$  is a transition function
    - $F \subseteq Q$  is a set of “accept” states
- NBA acceptance condition
  - language  $L(A)$  for  $A$  contains  $w \in \alpha^\omega$  if there is a corresponding run in  $A$  that passes through states in  $F$  infinitely often



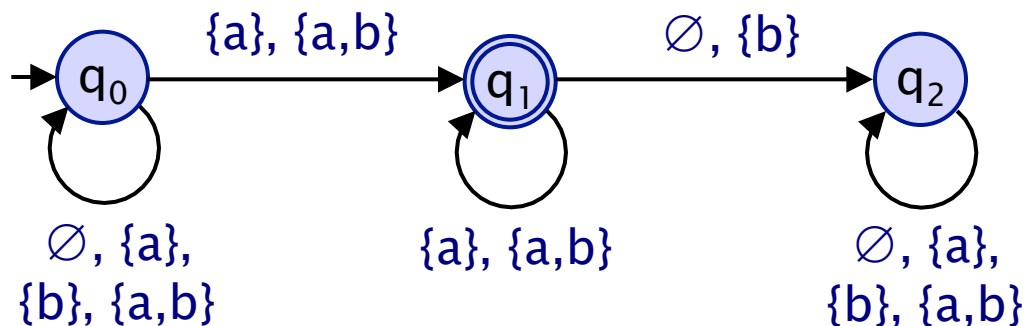


# $\omega$ -regular properties

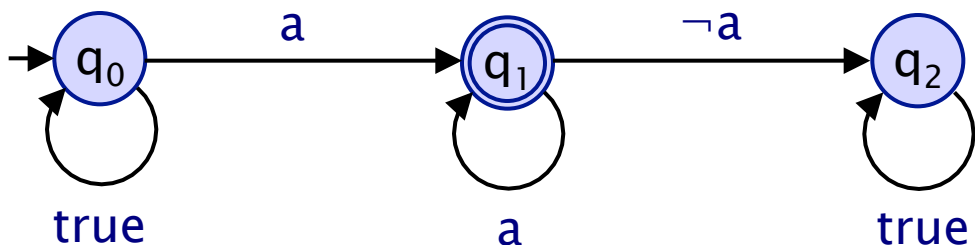
- Consider a model, i.e. an LTS/DTMC/MDP/...
  - for example: DTMC  $D = (S, s_{\text{init}}, P, \text{Lab})$
  - where labelling  $\text{Lab}$  uses atomic propositions from set  $AP$
- We can capture properties of these using  $\omega$ -automata
  - let  $\omega \in \text{Path}_{D,s}$  be some infinite path in  $D$
  - $\text{trace}(\omega) \in (2^{AP})^\omega$  denotes the projection of state labels of  $\omega$
  - i.e.  $\text{trace}(s_0s_1s_2s_3\dots) = \text{Lab}(s_0)\text{Lab}(s_1)\text{Lab}(s_2)\text{Lab}(s_3)\dots$
  - can specify a set of paths of  $D$  with an  $\omega$ -automata over  $2^{AP}$
- Let  $\text{Pr}_{D,s}(A)$  denote the probability...
  - from state  $s$  in a discrete-time Markov chain  $D$
  - of satisfying the property specified by automaton  $A$
  - i.e.  $\text{Pr}_{D,s}(A) = \text{Pr}_{D,s} \{ \omega \in \text{Path}_{D,s} \mid \text{trace}(\omega) \in L(A) \}$

# Example

- Nondeterministic Büchi automaton
  - for LTL formula **FG a**, i.e. “eventually always a”
  - for a DTMC with atomic propositions **AP = {a,b}**



- We abbreviate this to just:



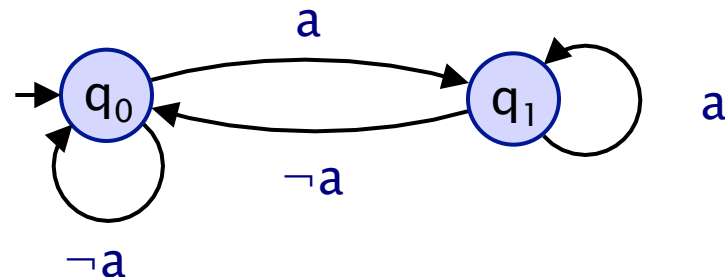
# Büchi automata + LTL

- Nondeterministic Büchi automata (NBAs)
  - define the set of  $\omega$ -regular languages
- $\omega$ -regular languages are more expressive than LTL
  - can convert any LTL formula  $\psi$  over atomic propositions  $AP$
  - into an equivalent NBA  $A_\psi$  over  $2^{AP}$
  - i.e.  $\omega \models \psi \Leftrightarrow \text{trace}(\omega) \in L(A_\psi)$  for any path  $\omega$
  - for LTL-to-NBA translation, see e.g. [VW94], [DGV99], [BK08]
  - worst-case: exponential blow-up from  $|\psi|$  to  $|A_\psi|$
- But **deterministic** Büchi automata (DBAs) are less expressive
  - e.g. there is no DBA for the LTL formula  $FG a$
  - for probabilistic model checking, need **deterministic** automata
  - so we use deterministic Rabin automata (DRAs)

# Deterministic Rabin automata

- A deterministic Rabin automaton is a tuple  $(Q, q_{init}, \alpha, \delta, Acc)$ :
  - $Q$  is a finite set of states,  $q_{init} \in Q$  is an initial state
  - $\alpha$  is an alphabet,  $\delta : Q \times \alpha \rightarrow Q$  is a transition function
  - $Acc = \{ (L_i, K_i) \}_{i=1..k} \subseteq 2^Q \times 2^Q$  is an acceptance condition
- A run of a word on a DRA is accepting iff:
  - for some pair  $(L_i, K_i)$ , the states in  $L_i$  are visited finitely often and (some of) the states in  $K_i$  are visited infinitely often
  - or in LTL:  $\bigvee_{1 \leq i \leq k} (FG \neg L_i \wedge GF K_i)$

- Example: DRA for  $FG a$ 
  - acceptance condition is  $Acc = \{ (\{q_0\}, \{q_1\}) \}$



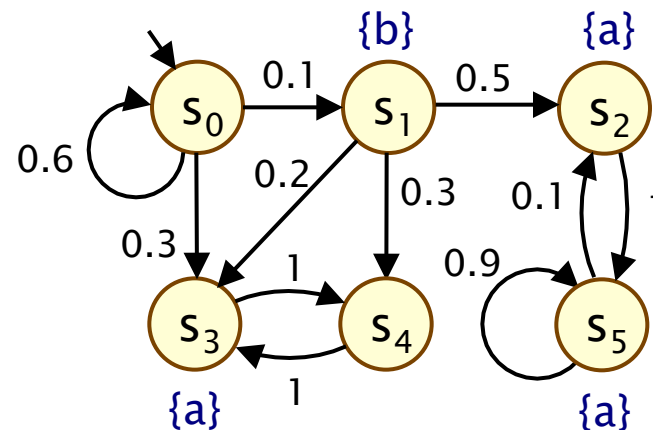
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# LTL model checking for DTMCs

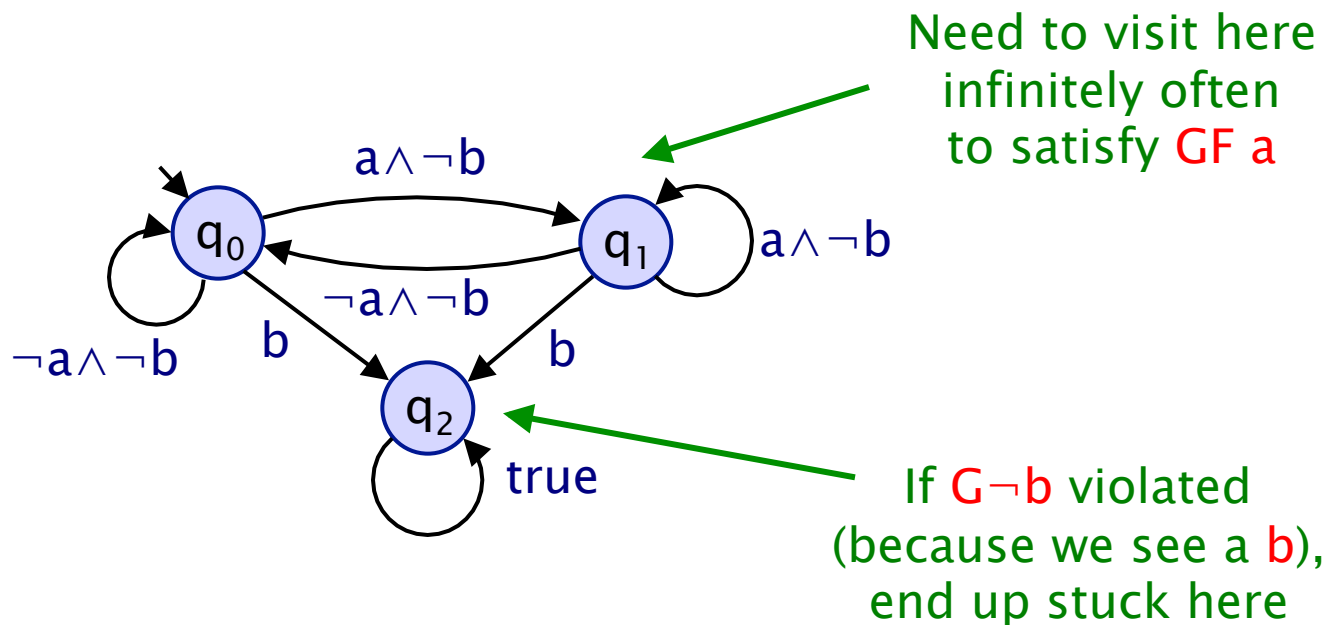
- LTL model checking for DTMC  $D$  and LTL formula  $\psi$
- 1. Construct DRA  $A_\psi$  for  $\psi$
- 2. Construct product  $D \otimes A$  of DTMC  $D$  and DRA  $A_\psi$
- 3. Compute  $\Pr_{D,s}(\psi)$  from DTMC  $D \otimes A$

- Running example:
  - compute probability of satisfying LTL formula  $\psi = G\neg b \wedge GF a$  on:



# Example – DRA

- DRA  $A_\psi$  for  $\psi = G\neg b \wedge GF a$  is shown below
  - acceptance condition is  $Acc = \{ (\{\}, \{q_1\}) \}$
  - (i.e. this is actually a deterministic Büchi automaton)



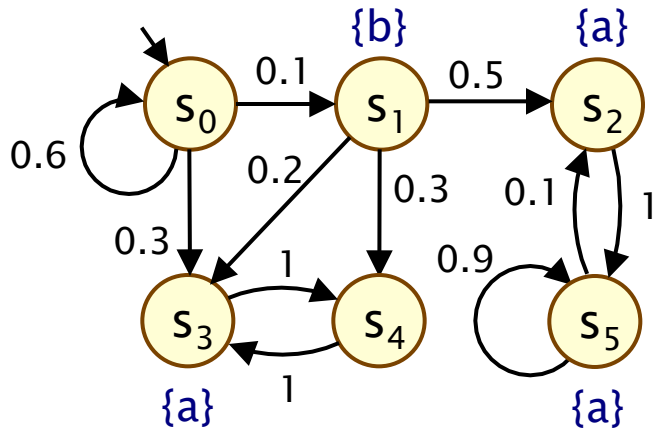
# Product DTMC for a DRA

- We construct the **product DTMC**
  - for DTMC **D** and DRA **A**, denoted **D**  $\otimes$  **A**
  - **D**  $\otimes$  **A** can be seen as an unfolding of **D** with states **(s,q)**, where **q** records state of automata **A** for path fragment so far
  - since **A** is deterministic, **D**  $\otimes$  **A** is also a DTMC
  - each path in **D** has a corresponding (unique) path in **D**  $\otimes$  **A**
  - the probabilities of paths in **D** are preserved in **D**  $\otimes$  **A**
- Formally, for **D** = **(S,s<sub>init</sub>,P,L)** and **A** = **(Q,α,δ,q<sub>init</sub>,{(L<sub>i</sub>,K<sub>i</sub>)}<sub>i=1..k</sub>)**
  - **D**  $\otimes$  **A** is the DTMC **(S×Q, (s<sub>init</sub>,q<sub>s<sub>init</sub></sub>), P', L')** where:
    - **q<sub>s<sub>init</sub></sub>** = **δ(q<sub>init</sub>,L(s<sub>init</sub>))**
    - **P'((s<sub>1</sub>,q<sub>1</sub>),(s<sub>2</sub>,q<sub>2</sub>))** = 
$$\begin{cases} P(s_1,s_2) & \text{if } q_2 = \delta(q_1,L(s_2)) \\ 0 & \text{otherwise} \end{cases}$$
    - **l<sub>i</sub> ∈ L'(s,q)** if **q ∈ L<sub>i</sub>** and **k<sub>i</sub> ∈ L'(s,q)** if **q ∈ K<sub>i</sub>**

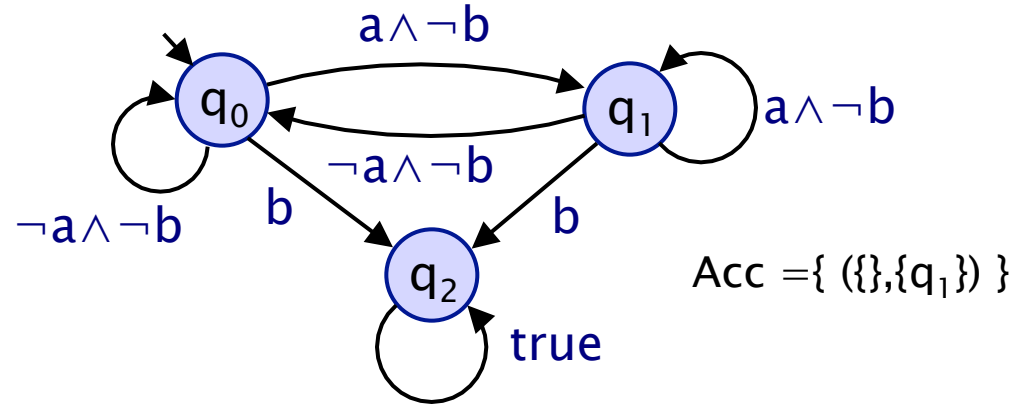


# Example – Product DTMC

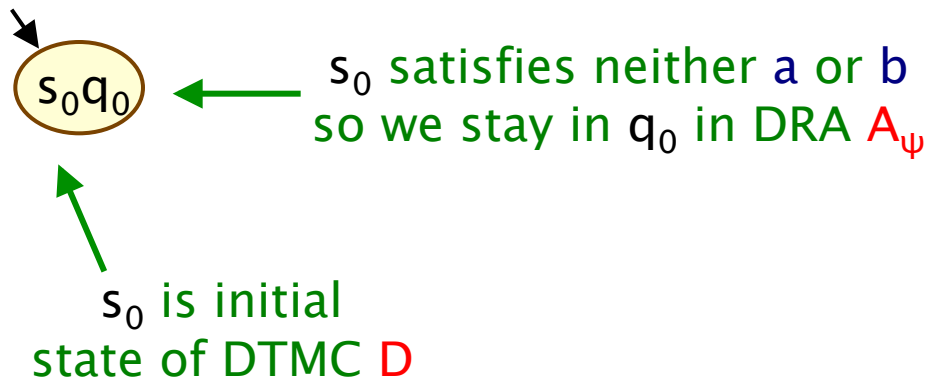
DTMC  $D$



DRA  $A_\psi$  for  $\psi = G\neg b \wedge GF a$

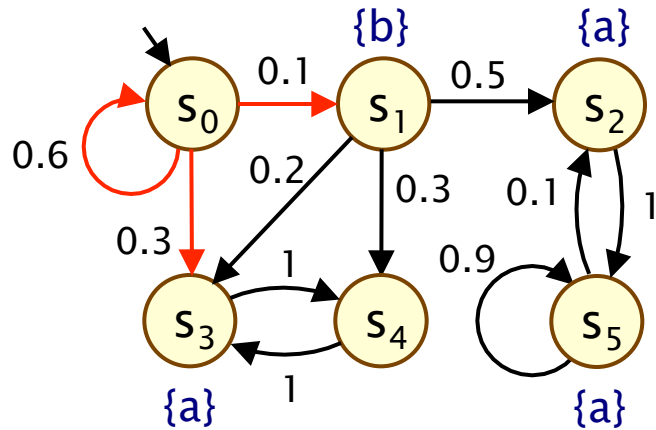


Product DTMC  $D \otimes A_\psi$

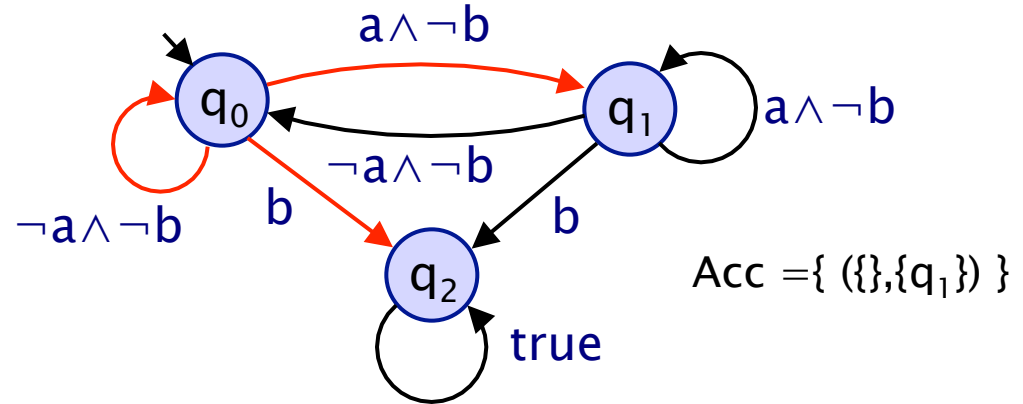


# Example – Product DTMC

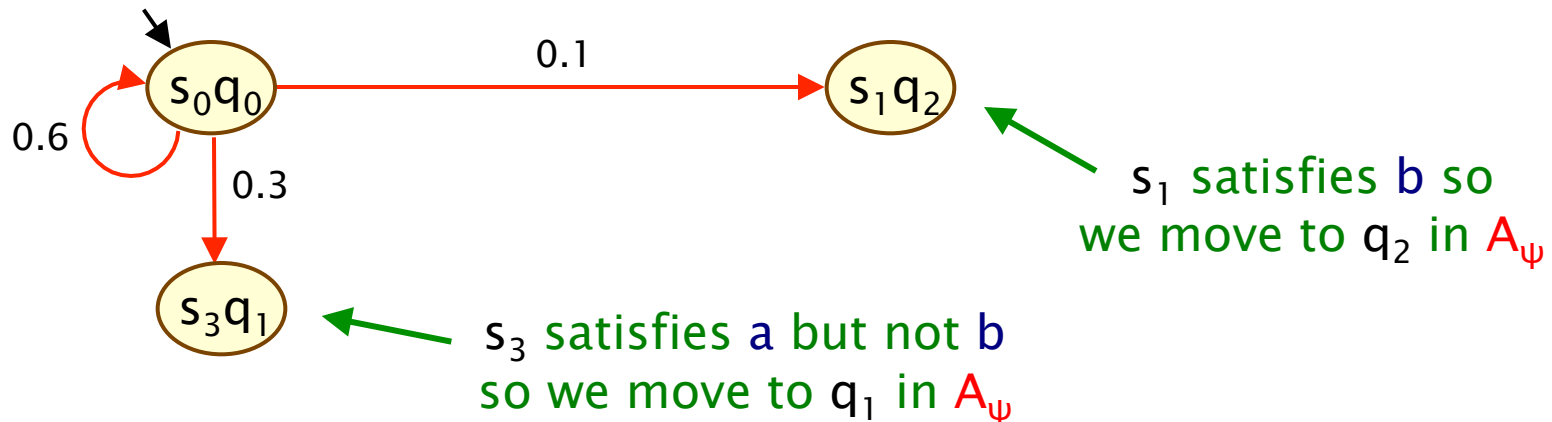
DTMC  $D$



DRA  $A_\psi$  for  $\psi = G\neg b \wedge GF a$

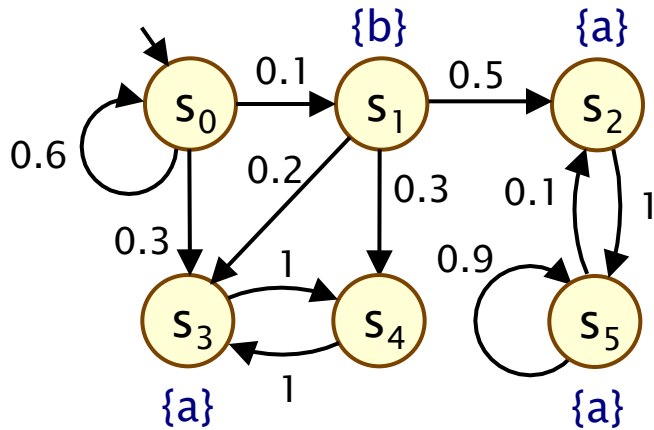


Product DTMC  $D \otimes A_\psi$

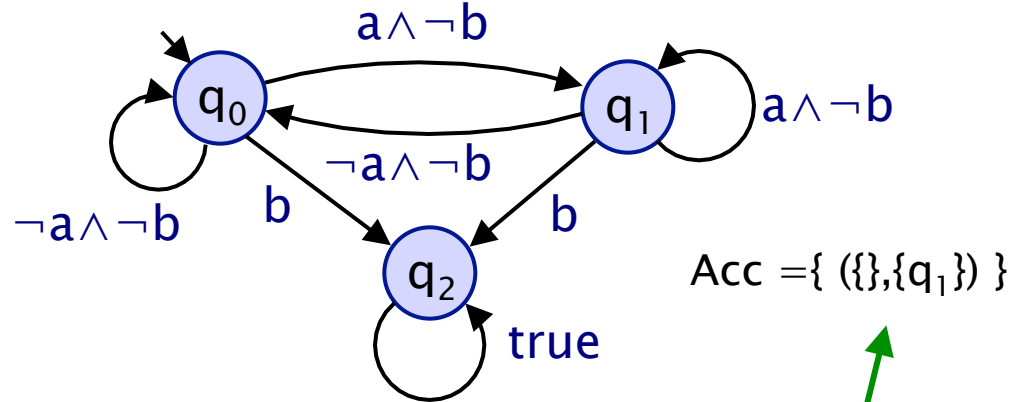


# Example – Product DTMC

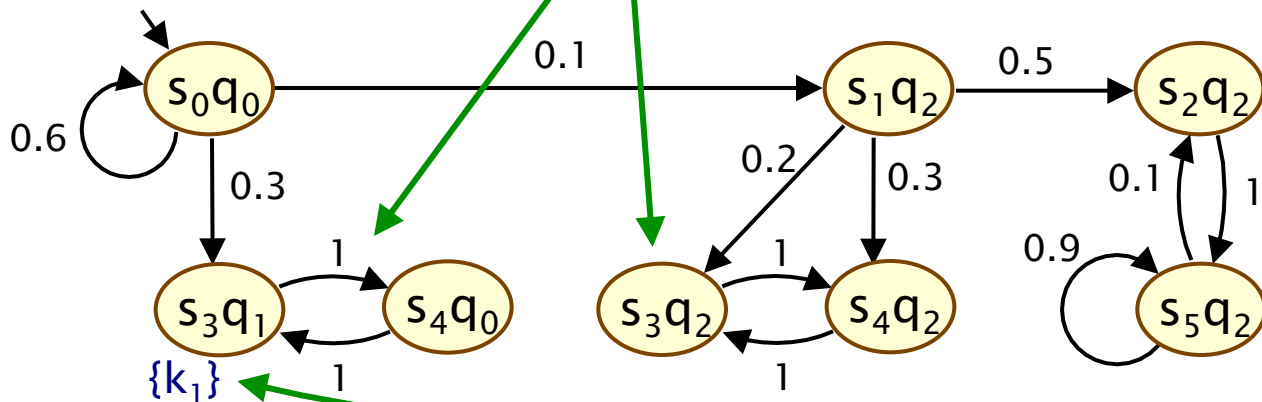
DTMC  $D$



DRA  $A_\psi$  for  $\psi = G\neg b \wedge GF a$



Product DTMC  $D \otimes A_\psi$  2 copies of  $s_3/s_4$ , one after seeing a  $b$  and one no  $b$ 's



label states satisfying acceptance pair  $(L_1, K_1)$

# Product DTMC for a DRA

- For DTMC **D** and DRA **A**

$$\Pr_{D,s}(A) = \Pr_{D \otimes A, (s, q_s)}(\bigvee_{1 \leq i \leq k} (\text{FG } \neg l_i \wedge \text{GF } k_i))$$

– where  $q_s = \delta(q_{\text{init}}, L(s))$

- Hence:

$$\Pr_{D,s}(A) = \Pr_{D \otimes A, (s, q_s)}(\text{F } T_{\text{Acc}})$$

– where  $T_{\text{Acc}}$  is the union of all **accepting BSCCs** in  $D \otimes A$

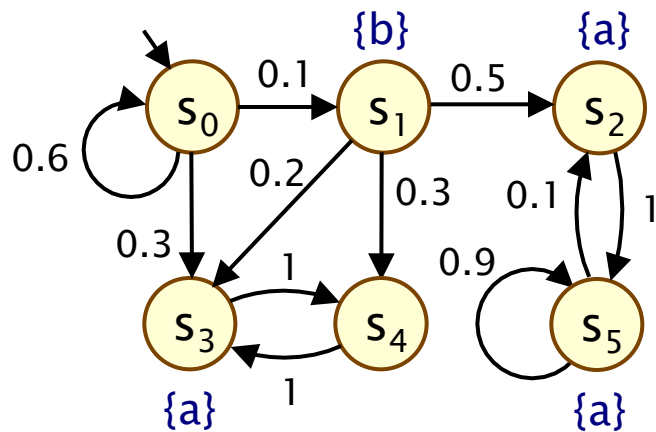
– an **accepting BSCC**  $T$  of  $D \otimes A$  is such that, for some  $1 \leq i \leq k$ , no states in  $T$  satisfy  $l_i$  and some state in  $T$  satisfies  $k_i$

- Reduces to computing BSCCs and reachability probabilities

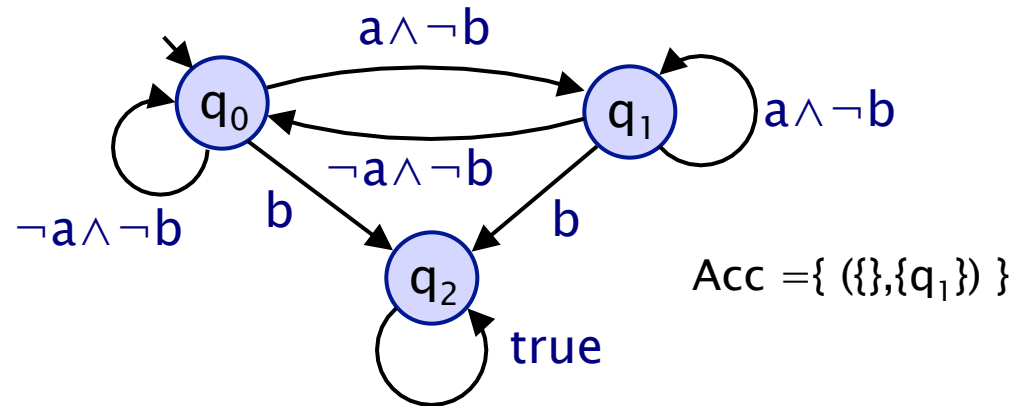
# Example: LTL for DTMCs

- Compute  $\Pr_{D,s_0}(G\neg b \wedge GF a)$  for DTMC D:

DTMC D

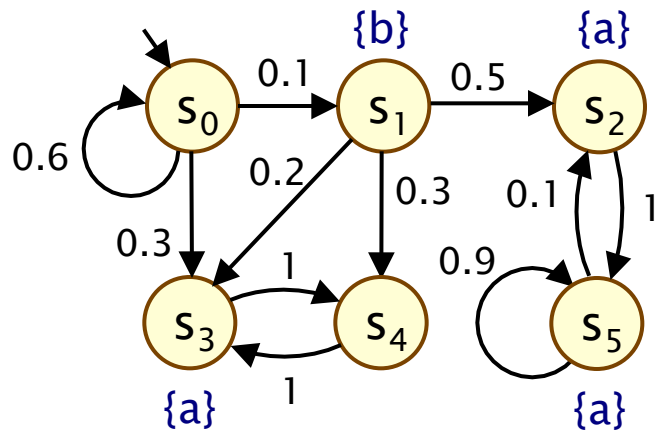


DRA  $A_\psi$  for  $\psi = G\neg b \wedge GF a$

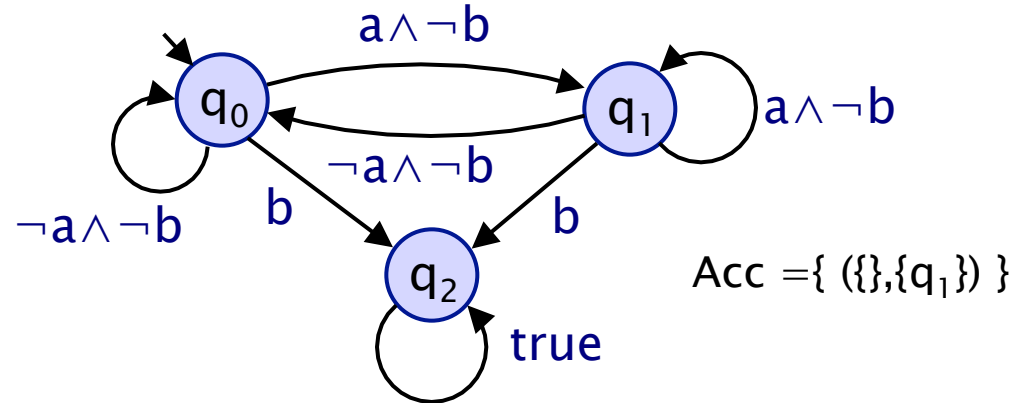


# Example: LTL for DTMCs

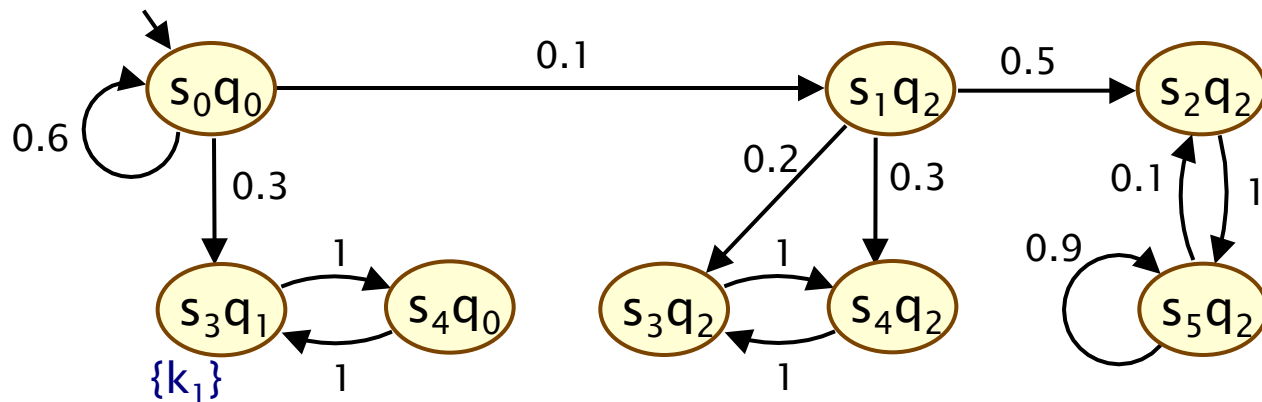
DTMC **D**



DRA  $A_\psi$  for  $\psi = G\neg b \wedge GF a$

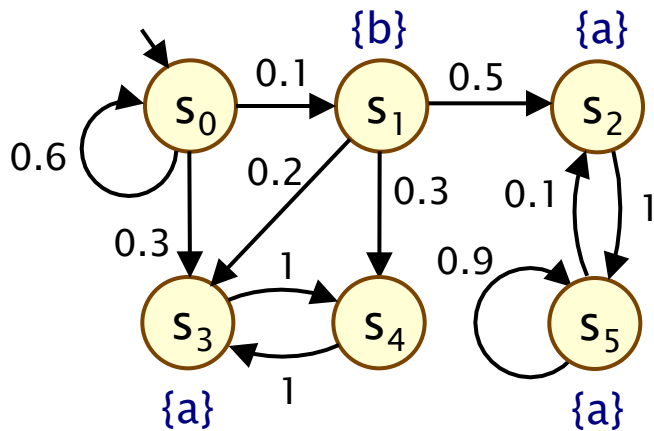


Product DTMC  $D \otimes A_\psi$

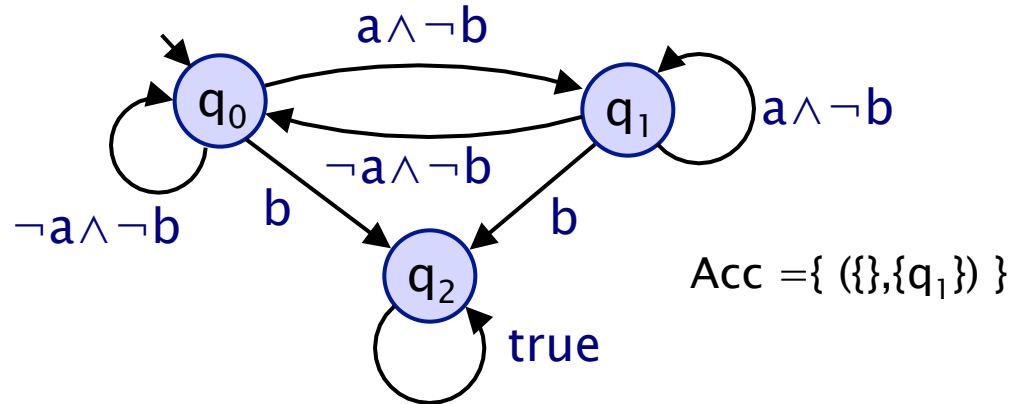


# Example: LTL for DTMCs

DTMC **D**

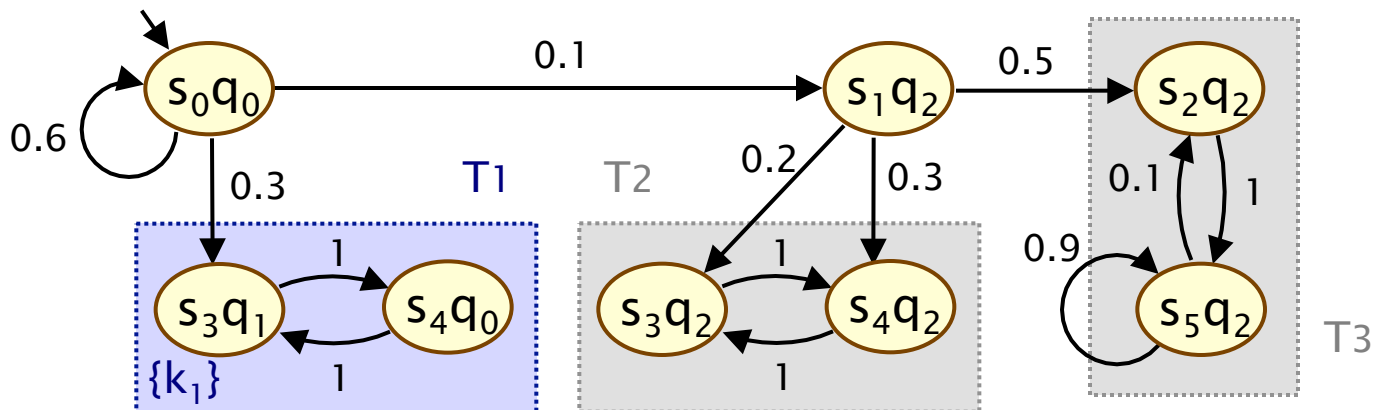


DRA  $A_\psi$  for  $\psi = G\neg b \wedge GF a$



Product DTMC  $D \otimes A_\psi$

$$\Pr_{D,s_0}(\psi) = \Pr_{D \otimes A_\psi, (s_0, q_0)}(F T_1) = 3/4$$



# Complexity of LTL model checking

- Complexity of model checking LTL formula  $\psi$  on DTMC  $D$ 
  - is doubly exponential in  $|\psi|$  and polynomial in  $|D|$
  - (for the algorithm presented in these lectures)
- Double exponential blow-up comes from use of DRAs
  - size of NBA can be exponential in  $|\psi|$
  - and DRA can be exponentially bigger than NBA
  - in practice, this does not occur and  $\psi$  is small anyway
- Polynomial-time operations required on product model
  - BSCC computation – linear in (product) model size
  - probabilistic reachability – cubic in (product) model size
- In total:  $O(\text{poly}(|D|, |A_\psi|))$
- Complexity can be reduced to single exponential in  $|\psi|$ 
  - see e.g. [CY88,CY95]



# PCTL\* model checking

- PCTL\* syntax:

- $\phi ::= \text{true} \mid a \mid \phi \wedge \phi \mid \neg\phi \mid P_{\sim p} [\psi]$

- $\psi ::= \phi \mid \psi \wedge \psi \mid \neg\psi \mid X\psi \mid \psi \cup \psi$

- Example:

- $P_{>p} [ GF ( \text{send} \rightarrow P_{>0} [ F \text{ack} ] ) ]$

- PCTL\* model checking algorithm

- bottom-up traversal of parse tree for formula (like PCTL)

- to model check  $P_{\sim p} [\psi]$ :

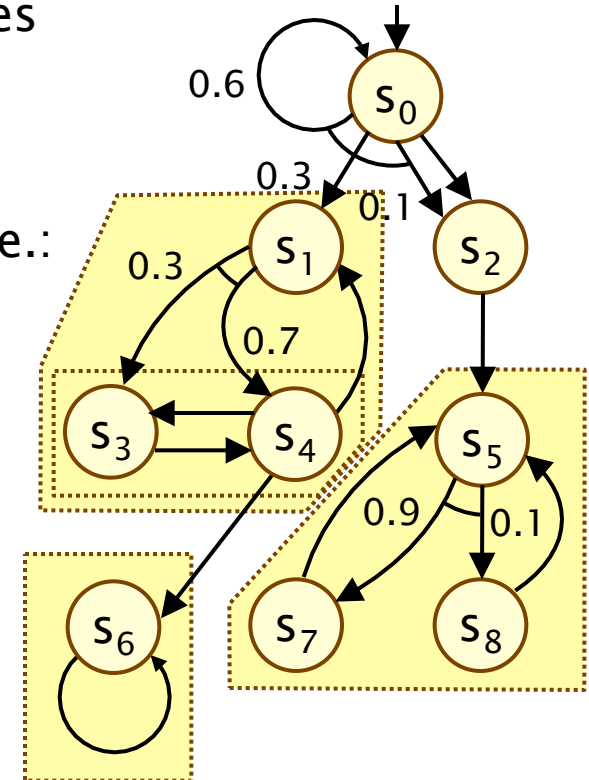
- replace maximal state subformulae with atomic propositions
- (state subformulae already model checked recursively)
- modified formula  $\psi$  is now an LTL formula
- which can be model checked as for LTL

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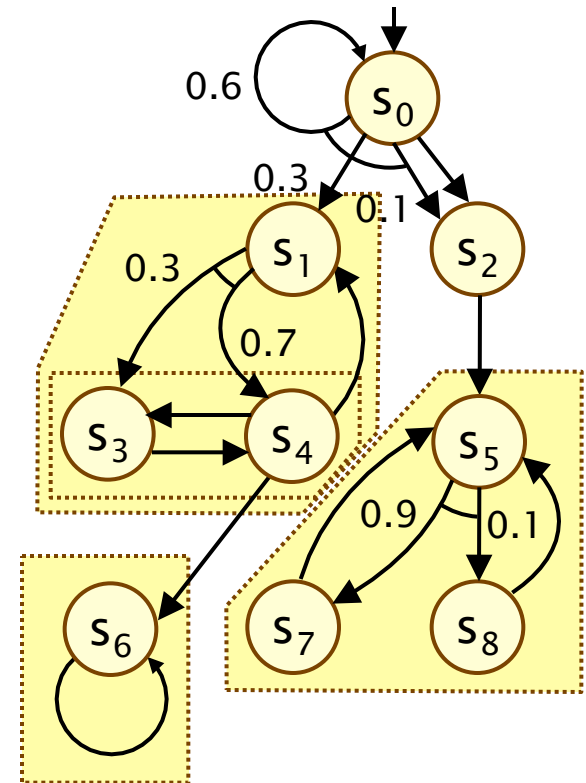
# End components

- Consider an MDP  $M = (S, s_{init}, \alpha_M, \delta_M, L)$
- A **sub-MDP** of  $M$  is a pair  $(T, \delta_T)$  where:
  - $T \subseteq S$  is a (non-empty) subset of  $M$ 's states
  - $\delta_T(s) \subseteq \delta(s)$  for each  $s \in T$
- **which:**
  - is closed under probabilistic branching, i.e.:
  - $\{s' \mid \mu(s') > 0 \text{ for some } (a, \mu) \in \delta_T(s)\} \subseteq T$
- An **end component** of  $M$  is a strongly connected sub-MDP



# End components

- For finite MDPs...
- For every end component, there is an adversary which, with probability 1, forces the MDP to remain in the end component and visit all its states infinitely often
- Under every adversary A, with probability 1 an end component will be reached and all of its states visited infinitely often



– (analogue of fundamental property of finite DTMCs)

# Long-run properties of MDPs

- Maximum probabilities

- $\Pr_s^{\max}(\mathbf{GF} \ a) = \Pr_s^{\max}(\mathbf{F} \ T_{\mathbf{GF}a})$

- where  $T_{\mathbf{GF}a}$  is the union of sets  $T$  for all end components  $(T, \delta_T)$  with  $T \cap \text{Sat}(a) \neq \emptyset$

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- where  $T_{\mathbf{FG}a}$  is the union of sets  $T$  for all end components  $(T, \delta_T)$  with  $T \subseteq \text{Sat}(a)$

- Minimum probabilities

- need to compute from maximum probabilities...

- $\Pr_s^{\min}(\mathbf{GF} \ a) = 1 - \Pr_s^{\max}(\mathbf{FG} \ \neg a)$

- $\Pr_s^{\min}(\mathbf{FG} \ a) = 1 - \Pr_s^{\max}(\mathbf{GF} \ \neg a)$

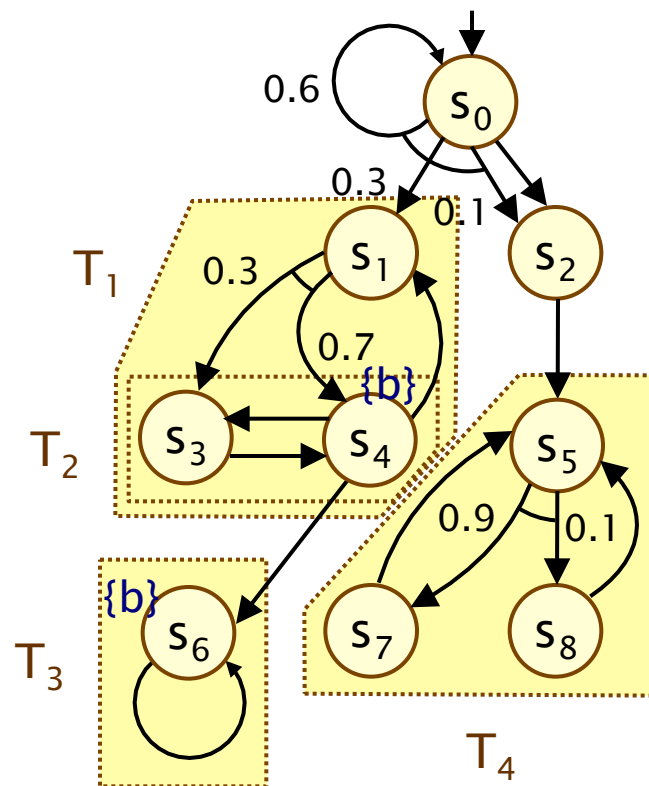
# Example

- Model check:  $P_{<0.8} [ GF b ]$  for  $s_0$

- Compute  $\Pr_{s_0}^{\max}(GF b)$

- $\Pr_{s_0}^{\max}(GF b) = \Pr_{s_0}^{\max}(F T_{GFb})$
- $T_{GFb}$  is the union of sets  $T$  for all end components with  $T \cap \text{Sat}(b) \neq \emptyset$
- $\text{Sat}(b) = \{ s_4, s_6 \}$
- $T_{GFb} = T_1 \cup T_2 \cup T_3 = \{ s_1, s_3, s_4, s_6 \}$
- $\Pr_{s_0}^{\max}(F T_{GFb}) = 0.75$
- $\Pr_{s_0}^{\max}(GF b) = 0.75$

- Result:  $s_0 \models P_{<0.8} [ GF b ]$



# Automata-based properties for MDPs

- For an MDP  $M$  and automaton  $A$  over alphabet  $2^{AP}$ 
  - consider probability of “satisfying” language  $L(A) \subseteq (2^{AP})^\omega$
  - $\Pr_{M,s}^\sigma(A) = \Pr_{M,s}^\sigma \{ \omega \in \text{Path}_{M,s}^\sigma \mid \text{trace}(\omega) \in L(A) \}$
  - $\Pr_{M,s}^{\max}(A) = \sup_{\sigma \in \text{Adv}} \Pr_{M,s}^\sigma(A)$
  - $\Pr_{M,s}^{\min}(A) = \inf_{\sigma \in \text{Adv}} \Pr_{M,s}^\sigma(A)$
- Might need minimum or maximum probabilities
  - e.g.  $s \models P_{\geq 0.99} [\psi_{\text{good}}] \Leftrightarrow \Pr_{M,s}^{\min}(\psi_{\text{good}}) \geq 0.99$
  - e.g.  $s \models P_{\leq 0.05} [\psi_{\text{bad}}] \Leftrightarrow \Pr_{M,s}^{\max}(\psi_{\text{bad}}) \leq 0.05$
- But,  $\psi$ -regular properties are closed under negation
  - as are the automata that represent them
  - so can always consider maximum probabilities...
  - $\Pr_{M,s}^{\max}(\psi_{\text{bad}})$  or  $1 - \Pr_{M,s}^{\max}(\neg\psi_{\text{good}})$

# LTL model checking for MDPs

- Model check LTL specification  $P_{\sim p} [\psi]$  against MDP  $M$
- 1. Convert problem to one needing maximum probabilities
  - e.g. convert  $P_{>p} [\psi]$  to  $P_{<1-p} [\neg\psi]$
- 2. Generate a DRA for  $\psi$  (or  $\neg\psi$ )
  - build nondeterministic Büchi automaton (NBA) for  $\psi$  [VW94]
  - convert the NBA to a DRA [Saf88]
- 3. Construct product MDP  $M \otimes A$
- 4. Identify accepting end components (ECs) of  $M \otimes A$
- 5. Compute **max.** probability of reaching accepting ECs
  - from all states of the  $D \otimes A$
- 6. Compare probability for  $(s, q_s)$  against  $p$  for each  $s$



# Product MDP for a DRA

- For an MDP  $M = (S, s_{init}, \alpha_M, \delta_M, L)$
- and a (total) DRA  $A = (Q, q_{init}, \alpha_A, \delta_A, Acc)$ 
  - where  $Acc = \{ (L_i, K_i) \mid 1 \leq i \leq k \}$
- The product MDP  $M \otimes A$  is:
  - the MDP  $(S \times Q, (s_{init}, q_{s_{init}}), \alpha_M, \delta_{\otimes}, L_{\otimes})$  where:
    - $q_{s_{init}} = \delta(q_{init}, L(s_{init}))$
    - $\delta_{\otimes}(s, q) = \{ (a, \mu^q) \mid (a, \mu) \in \delta_M(s) \}$
    - $$\mu^q(s', q') = \begin{cases} \mu(s') & \text{if } q' = \delta_A(q, L(s)) \\ 0 & \text{otherwise} \end{cases}$$
    - $l_i \in L_{\otimes}(s, q)$  if  $q \in L_i$  and  $k_i \in L_{\otimes}(s, q)$  if  $q \in K_i$   
(i.e. state sets of acceptance condition used as labels)

# Product MDP for a DRA

- For MDP **M** and DRA **A**

$$\Pr_{M,s}^{\max}(\mathbf{A}) = \Pr_{M \otimes A, (s, q_s)}^{\max}(\bigvee_{1 \leq i \leq k} (\text{FG } \neg l_i \wedge \text{GF } k_i))$$

- where  $q_s = \delta_A(q_{\text{init}}, L(s))$

- Hence:

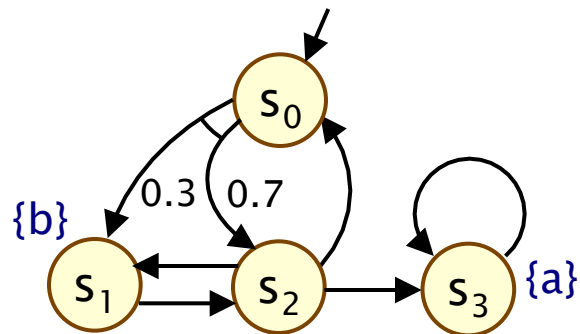
$$\Pr_{M,s}^{\max}(\mathbf{A}) = \Pr_{M \otimes A, (s, q_s)}^{\max}(\text{F } T_{\text{Acc}})$$

- where  $T_{\text{Acc}}$  is the union of all sets  $T$  for **accepting end components**  $(T, \delta_T)$  in  $D \otimes A$
- an **accepting end components** is such that, for some  $1 \leq i \leq k$ :
  - $(s, q) \models \neg l_i$  for all  $(s, q) \in T$  and  $(s, q) \models k_i$  for some  $(s, q) \in T$
  - i.e.  $T \cap (S \times L_i) = \emptyset$  and  $T \cap (S \times K_i) \neq \emptyset$

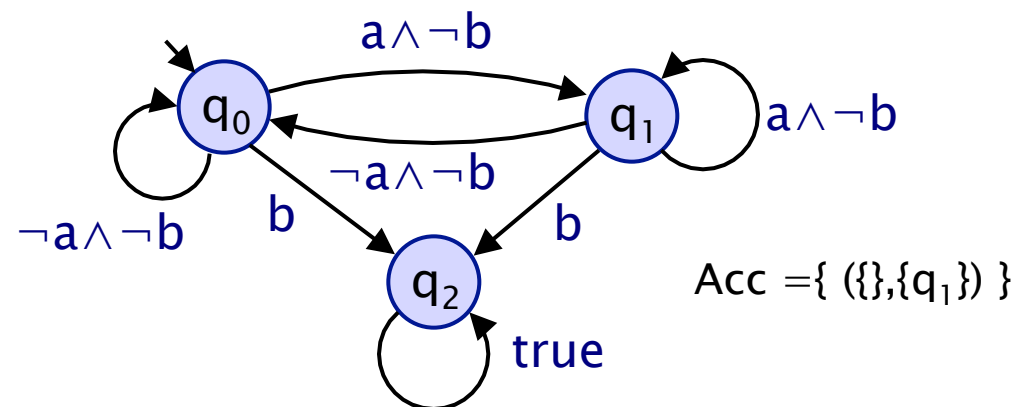
# Example: LTL for MDPs

- Model check  $P_{<0.8} [ G \neg b \wedge GF a ]$  for state  $s_0$  in MDP  $M$ :
  - need to compute  $\Pr_{M,s_0}^{\max}(G \neg b \wedge GF a)$

MDP  $M$

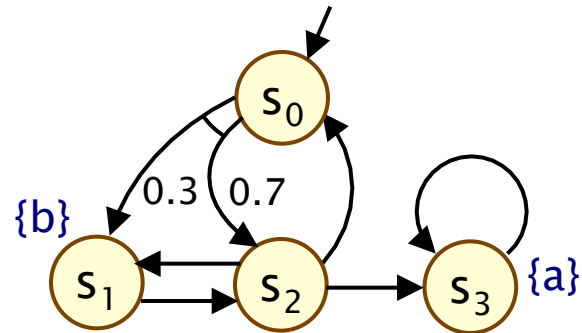


DRA  $A_\psi$  for  $\psi = G \neg b \wedge GF a$

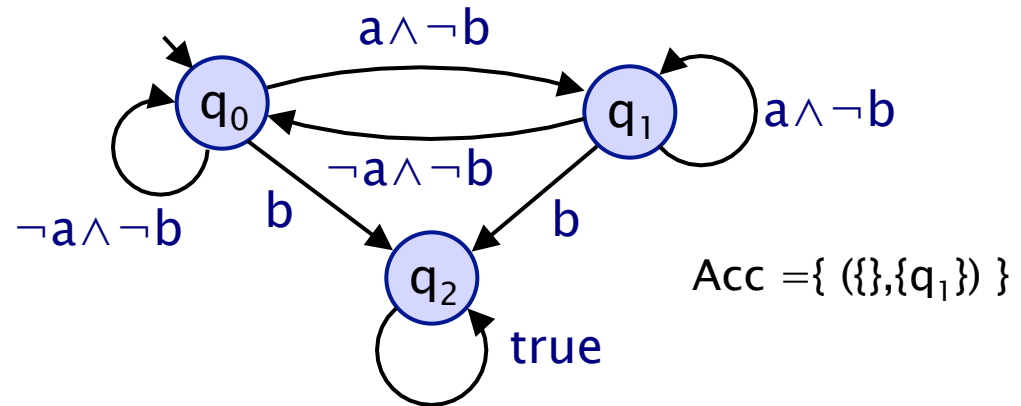


# Example: LTL for MDPs

MDP  $M$

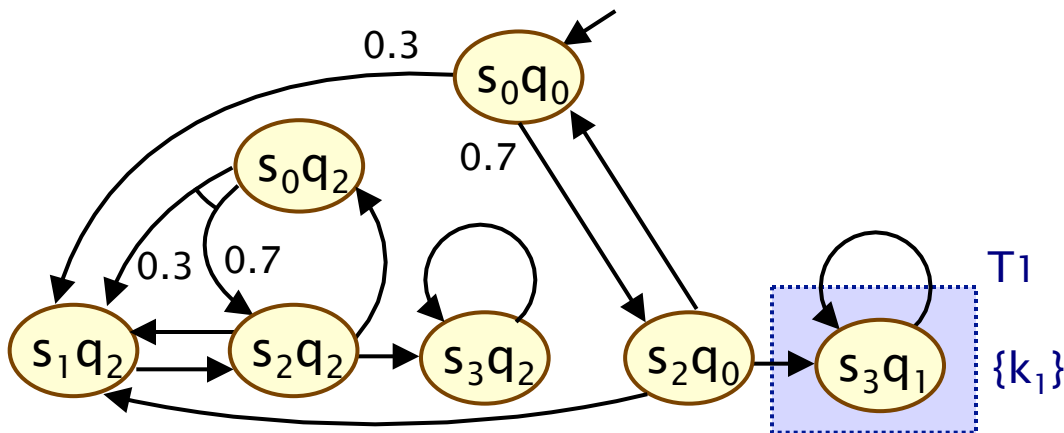


DRA  $A_\psi$  for  $\psi = G\neg b \wedge GF a$



Product MDP  $M \otimes A_\psi$

$$\Pr_{M,s_0}^{\max}(\psi) = \Pr_{M \otimes A_\psi, (s_0, q_0)}^{\max}(F T_1) = 0.7$$



# LTL model checking for MDPs

- **Complexity** of model checking LTL formula  $\psi$  on MDP  $M$ 
  - is doubly exponential in  $|\psi|$  and polynomial in  $|M|$
  - unlike DTMCs, this cannot be improved upon
- **PCTL\*** model checking
  - LTL model checking can be adapted to PCTL\*, as for DTMCs
- **Maximal end components**
  - can optimise LTL model checking using maximal end components (there may be exponentially many ECs)
- **Optimal adversaries** for LTL formulae
  - e.g. memoryless adversary always exists for  $\Pr_{M,s}^{\max}(\text{GF } a)$ , but not for  $\Pr_{M,s}^{\max}(\text{FG } a)$

# Summary (Part 2)

- Linear temporal logic (LTL)
  - combines path operators; PCTL\* subsumes LTL and PCTL
- $\omega$ -automata: represent  $\omega$ -regular languages/properties
  - can translate any LTL formula into a Büchi automaton
  - for deterministic  $\omega$ -automata, we use Rabin automata
- Long-run properties of DTMCs
  - need bottom strongly connected components (BSCCs)
- LTL model checking for DTMCs
  - construct product of DTMC and Rabin automaton
  - identify accepting BSCCs, compute reachability probability
- LTL model checking for MDPs
  - MDP-DRA product, reachability of accepting end components
- Next: Compositional probabilistic verification