Modeling and Verification of Probabilistic Systems

Joost-Pieter Katoen

Lehrstuhl für Informatik 2
Software Modeling and Verification Group

http://moves.rwth-aachen.de/teaching/ss-14/movep14/

April 29, 2014

Overview

Paths and traces

Paths

A *path* in DTMC $\mathcal{D}$ is an infinite sequence of states $s_0 s_1 s_2 \ldots\ldots$ with $\mathbf{P}(s_i, s_{i+1}) > 0$ for all i.

Let $Paths(\mathcal{D})$ denote the set of paths in $\mathcal{D}$, and $Paths^*(\mathcal{D})$ the set of finite prefixes thereof.

Trace

The *trace* of path $\pi = s_0\, s_1\, s_2 \ldots$ is $trace(\pi) = L(s_0)\, L(s_1)\, L(s_2) \ldots$. The trace of finite path $\widehat{\pi} = s_0\, s_1 \ldots s_n$ is $trace(\widehat{\pi}) = L(s_0)\, L(s_1) \ldots L(s_n)$.

The *set of traces* of a set Π of paths: $trace(\Pi) = \{\, trace(\pi) \mid \pi \in \Pi \,\}$.

LT properties

Linear-time property

A *linear-time property* (LT property) over AP is a subset of $(2^{AP})^\omega$. An LT-property is thus a set of infinite traces over 2^{AP}.

Intuition

An LT-property gives the admissible behaviours of the DTMC at hand.

Probability of LT properties

The *probability* for DTMC $\mathcal{D}$ to exhibit a trace in P (over AP) is:

$$Pr^{\mathcal{D}}(P) \;=\; Pr^{\mathcal{D}}\{\, \pi \in Paths(\mathcal{D}) \mid trace(\pi) \in P \,\}.$$

For state s in $\mathcal{D}$, let $Pr(s \models P) \;=\; Pr_s\{\, \pi \in Paths(s) \mid trace(\pi) \in P \,\}$.

We will later identify a rich set P of LT-properties—those that include all LTL formulas—for which $\{\, \pi \in Paths(\mathcal{D}) \mid trace(\pi) \in P \,\}$ is measurable.

Safety properties

Safety property

LT property P_{safe} over AP is a *safety property* if for all $\sigma \in (2^{AP})^{\omega} \setminus P_{safe}$ there exists a finite prefix $\widehat{\sigma}$ of σ such that:

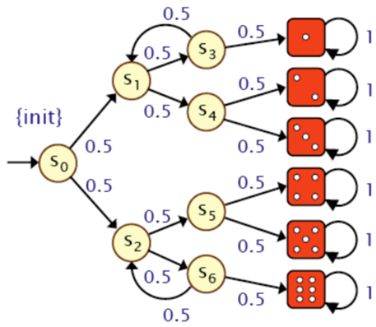
$$P_{safe} \cap \underbrace{\left\{ \sigma' \in (2^{AP})^{\omega} \mid \widehat{\sigma} \text{ is a prefix of } \sigma' \right\}}_{\text{all possible extensions of } \widehat{\sigma}} = \varnothing.$$

Any such finite word $\widehat{\sigma}$ is called a *bad prefix* for P_{safe}.

Regular safety property

A safety property is *regular* if its set of bad prefixes constitutes a regular language (over the alphabet 2^{AP}). Thus, the set of all bad prefixes of a regular safety property can be represented by a finite-state automaton.

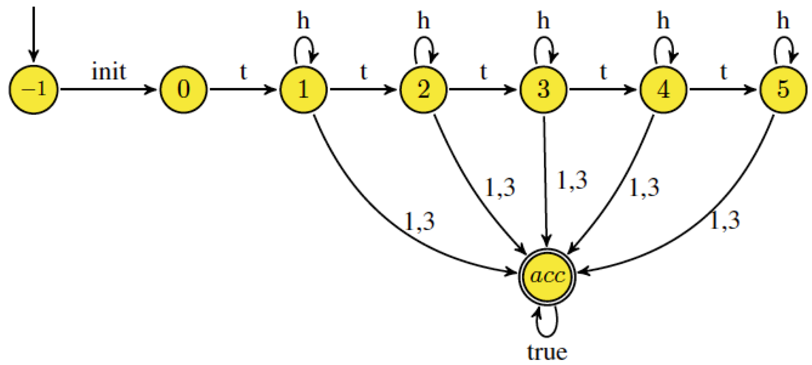
Property of Knuth's die



Property of Knuth's die

After initial tails, yield 1 or 3 but with maximally five time tails.

Property as an automaton



After initial tails, yield 1 or 3 but with at most five times tails in total

Overview

Probability of a regular safety property

Let $\mathcal{A} = (Q, 2^{AP}, \delta, q_0, F)$ be a deterministic finite-state automaton (DFA) for the bad prefixes of regular safety property P_{safe}:

$$P_{safe} \;=\; \{\, A_0\, A_1\, A_2 \ldots \in (2^{AP})^\omega \mid \forall n \geqslant 0.\, A_0\, A_1 \ldots A_n \notin \mathcal{L}(\mathcal{A}) \,\}.$$

Let δ be total, i.e., $\delta(q, A)$ is defined for each $A \subseteq AP$ and state $q \in Q$. Furthermore, let $\mathcal{D} = (S, \mathbf{P}, \iota_{\text{init}}, AP, L)$ be a finite DTMC. Our interest is to compute the probability

$$Pr^{\mathcal{D}}(P_{safe}) \;=\; 1 - \sum_{s \in S} \iota_{\text{init}}(s) \cdot Pr(s \models \mathcal{A}) \quad \text{where}$$

$$Pr(s \models \mathcal{A}) \;=\; Pr_s^{\mathcal{D}}\{\, \pi \in Paths(s) \mid trace(\pi) \notin P_{safe} \,\}.$$

These probabilities can be obtained by considering a product of DTMC $\mathcal{D}$ with DFA $\mathcal{A}$.

Probability of a regular safety property

$$Pr^{\mathcal{D}}(P_{safe}) \;=\; 1 - \sum_{s \in S} \iota_{\text{init}}(s) \cdot Pr(s \models \mathcal{A}) \quad \text{where}$$

$$Pr(s \models \mathcal{A}) \;=\; Pr_s^{\mathcal{D}}\{\, \pi \in Paths(s) \mid trace(\pi) \notin P_{safe} \,\}.$$

Remark

The value $Pr(s \models \mathcal{A})$ can be written as the (possibly infinite) sum:

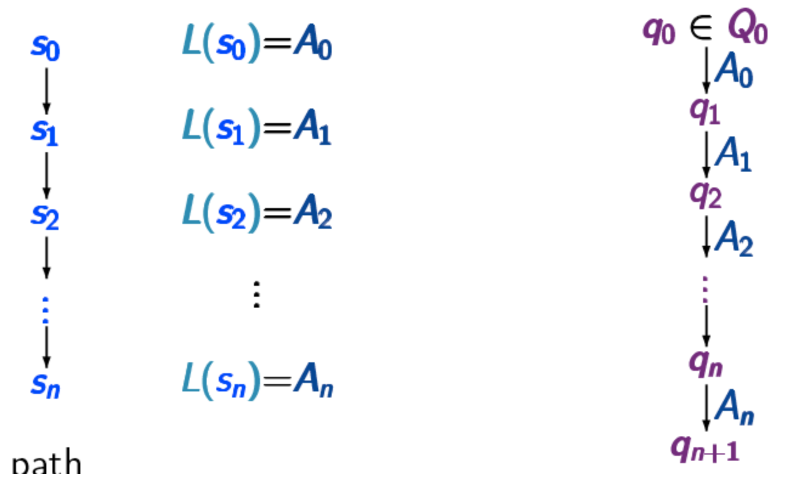
$$Pr(s \models \mathcal{A}) \;=\; \sum_{\widehat{\pi}} \mathbf{P}(\widehat{\pi})$$

where $\widehat{\pi}$ ranges over all finite path prefixes $s_0\, s_1 \ldots s_n$ with $s_0 = s$ and:

1. $trace(s_0\, s_1 \ldots s_n) \;=\; L(s_0)\, L(s_1) \ldots L(s_n) \;\in \mathcal{L}(\mathcal{A})$, and
2. the length of $\widehat{\pi}$ is minimal, i.e., $trace(s_0\, s_1 \ldots s_i) \notin \mathcal{L}(\mathcal{A})$ for all $0 \leqslant i < n$.

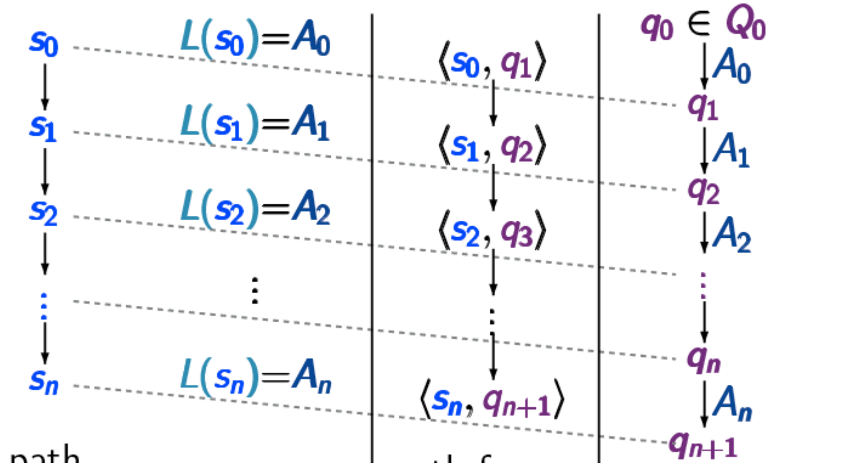
Product construction: intuition

DTMC $\mathcal{D}$ with state space S | DRA $\mathcal{A}$ with state space Q



Product construction: intuition

DTMC $\mathcal{D}$ with state space S | DRA $\mathcal{A}$ with state space Q



product $\mathcal{D} \otimes \mathcal{A}$

Product Markov chain

Product Markov chain

Let $\mathcal{D} = (S, \mathbf{P}, \iota_{\text{init}}, AP, L)$ be a DTMC and $\mathcal{A} = (Q, 2^{AP}, \delta, q_0, F)$ be a DFA. The *product* $\mathcal{D} \otimes \mathcal{A}$ is the DTMC:

$$\mathcal{D} \otimes \mathcal{A} \;=\; (S \times Q, \mathbf{P}', \iota'_{\text{init}}, \{\, accept \,\}, L')$$

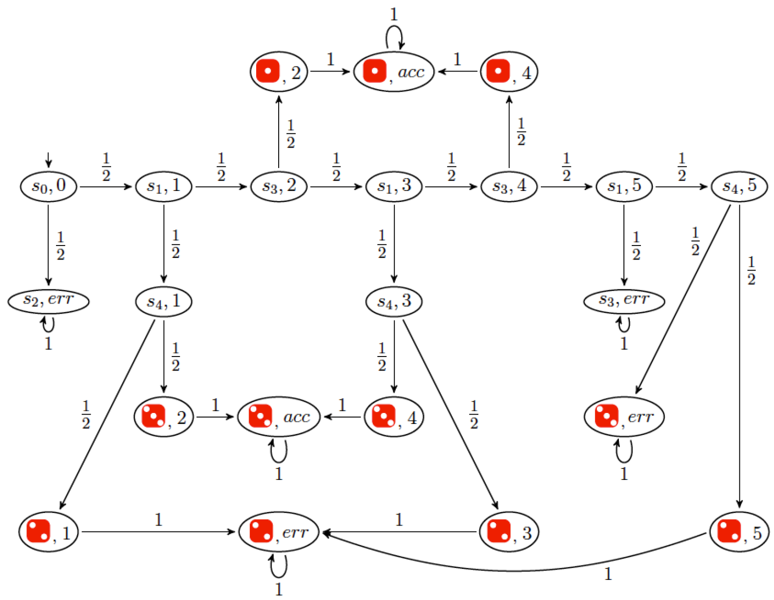
where $L'(\langle s, q \rangle) = \{\, accept \,\}$ if $q \in F$ and $L'(\langle s, q \rangle) = \varnothing$ otherwise, and

$$\iota'_{\text{init}}(\langle s, q \rangle) \;=\; \begin{cases} \iota_{\text{init}}(s) & \text{if } q = \delta(q_0, L(s)) \\ 0 & \text{otherwise.} \end{cases}$$

The transition probabilities in $\mathcal{D} \otimes \mathcal{A}$ are given by:

$$\mathbf{P}'(\langle s, q \rangle, \langle s', q' \rangle) \;=\; \begin{cases} \mathbf{P}(s, s') & \text{if } q' = \delta(q, L(s')) \\ 0 & \text{otherwise.} \end{cases}$$

Example product: Knuth-Yao's die



Product Markov chain

Some observations

- For each path $\pi = s_0\, s_1\, s_2 \ldots$ in DTMC $\mathcal{D}$ there exists a unique run $q_0\, q_1\, q_2 \ldots$ in DFA $\mathcal{A}$ for $trace(\pi) = L(s_0)\, L(s_1)\, L(s_2) \ldots$ and $\pi^+ = \langle s_0, q_1 \rangle \langle s_1, q_2 \rangle \langle s_2, q_3 \rangle \ldots$ is a path in $\mathcal{D} \otimes \mathcal{A}$.
- The DFA $\mathcal{A}$ does not affect the probabilities, i.e., for each measurable set Π of paths in $\mathcal{D}$ and state s:

$$Pr_s^{\mathcal{D}}(\Pi) \;=\; Pr^{\mathcal{D}\otimes\mathcal{A}}_{\langle s, \delta(q_0, L(s)) \rangle} \underbrace{\{\, \pi^+ \mid \pi \in \Pi \,\}}_{\Pi^+}$$

- For $\Pi = \{\, \pi \in Paths^{\mathcal{D}}(s) \mid pref(trace(\pi)) \cap \mathcal{L}(\mathcal{A}) \neq \varnothing \,\}$, the set Π^+ is given by:

$$\Pi^+ \;=\; \{\, \pi^+ \in Paths^{\mathcal{D}\otimes\mathcal{A}}(\langle s, \delta(q_0, L(s)) \rangle) \mid \pi^+ \models \Diamond accept \,\}.$$

Quantitative analysis of regular safety properties

Theorem for analysing regular safety properties

Let P_{safe} be a regular safety property, $\mathcal{A}$ a DFA for the set of bad prefixes of P_{safe}, $\mathcal{D}$ a DTMC, and s a state in $\mathcal{D}$. Then:

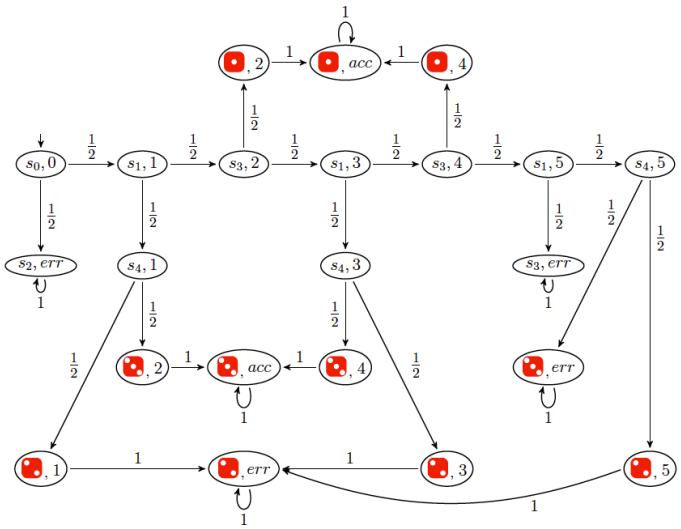
$$\begin{aligned} Pr^{\mathcal{D}}(s \models P_{safe}) \;&=\; Pr^{\mathcal{D}\otimes\mathcal{A}}(\langle s, q_s \rangle \not\models \Diamond accept) \\ &=\; 1 - Pr^{\mathcal{D}\otimes\mathcal{A}}(\langle s, q_s \rangle \models \Diamond accept) \end{aligned}$$

where $q_s = \delta(q_0, L(s))$.

Remarks

1. For finite DTMCs, $Pr^{\mathcal{D}}(s \models P_{safe})$ can thus be computed by determining reachability probabilities of *accept* states in $\mathcal{D} \otimes \mathcal{A}$. This amounts to solving a linear equation system.
2. For qualitative regular safety properties, i.e., $Pr^{\mathcal{D}}(s \models P_{safe}) > 0$ and $Pr^{\mathcal{D}}(s \models P_{safe}) = 1$, a graph analysis of $\mathcal{D} \otimes \mathcal{A}$ suffices.

Determining the property's probability



$$Pr^{\mathcal{D}\otimes\mathcal{A}}(\langle s, q_s\rangle \models \Diamond accept) \text{ equals } \tfrac{1}{8}+\tfrac{1}{8}+\tfrac{1}{32}+\tfrac{1}{32}=\tfrac{5}{16}.$$

Overview

ω-regular languages

Infinite repetition of languages

Let Σ be a finite alphabet. For language $\mathcal{L} \subseteq \Sigma^*$, let $\mathcal{L}^\omega$ be the set of words in $\Sigma^* \cup \Sigma^\omega$ that arise from the infinite concatenation of (arbitrary) words in Σ, i.e.,

$$\mathcal{L}^\omega \;=\; \{ w_1 w_2 w_3 \ldots \mid w_i \in \mathcal{L}, i \geqslant 1 \}.$$

The result is an ω-language, i.e., $\mathcal{L} \subseteq \Sigma^*$, provided that $\mathcal{L} \subseteq \Sigma^+$, i.e., $\varepsilon \notin \mathcal{L}$.

ω-regular expression

An *ω-regular expression* G over the Σ has the form: $G = E_1.F_1^\omega + \ldots + E_n.F_n^\omega$ where $n \geqslant 1$ and $E_1, \ldots, E_n, F_1, \ldots, F_n$ are regular expressions over Σ such that $\varepsilon \notin \mathcal{L}(F_i)$, for all $1 \leqslant i \leqslant n$.

The *semantics* of G is defined by $\mathcal{L}_\omega(G) \;=\; \mathcal{L}(E_1).\mathcal{L}(F_1)^\omega \cup \ldots \cup \mathcal{L}(E_n).\mathcal{L}(F_n)^\omega$ where $\mathcal{L}(E) \subseteq \Sigma^*$ denotes the language (of finite words) induced by the regular expression E.

ω-regular expressions

ω-regular expression

An *ω-regular expression* G over the Σ has the form: $G = E_1.F_1^\omega + \ldots + E_n.F_n^\omega$ where $n \geqslant 1$ and $E_1, \ldots, E_n, F_1, \ldots, F_n$ are regular expressions over Σ such that $\varepsilon \notin \mathcal{L}(F_i)$, for all $1 \leqslant i \leqslant n$.

The semantics of G is defined by $\mathcal{L}_\omega(G) \;=\; \mathcal{L}(E_1).\mathcal{L}(F_1)^\omega \cup \ldots \cup \mathcal{L}(E_n).\mathcal{L}(F_n)^\omega$ where $\mathcal{L}(E) \subseteq \Sigma^*$ denotes the language (of finite words) induced by the regular expression E.

Example

Examples for ω-regular expressions over the alphabet $\Sigma = \{ A, B, C \}$ are

$$(A+B)^* A (AAB + C)^\omega \quad \text{or} \quad A(B+C)^* A^\omega + B(A+C)^\omega.$$

ω-regular properties

ω-regular property

LT property P over AP is called *ω-regular* if $P = \mathcal{L}_\omega(\mathrm{G})$ for some ω-regular expression G over the alphabet 2^{AP}.

Example

Let $AP = \{ a, b \}$. Then some ω-regular properties over AP are:

- always a, i.e., $(\{ a \} + \{ a, b \})^\omega$.
- eventuallty a, i.e., $(\varnothing + \{ b \})^*.(\{ a \} + \{ a, b \}).(2^{AP})^\omega$.
- infinitely often a, i.e., $((\varnothing + \{ b \})^*.(\{ a \} + \{ a, b \}))^\omega$.
- from some moment on, always a, i.e., $(2^{AP})^*.(\{ a \} + \{ a, b \})^\omega$.

ω-regular properties

ω-regular property

LT property P over AP is called *ω-regular* if $P = \mathcal{L}_\omega(\mathrm{G})$ for some ω-regular expression G over the alphabet 2^{AP}.

Example

Any regular safety property P_{safe} is an ω-regular property. This follows from the fact that the complement language

$$(2^{AP})^\omega \setminus P_{safe} \;=\; \underbrace{BadPref(P_{safe})}_{\text{regular}}.(2^{AP})^\omega$$

is an ω-regular language, and ω-regular language are closed under complement.

ω-regular properties

ω-regular property

LT property P over AP is called *ω-regular* if $P = \mathcal{L}_\omega(\mathrm{G})$ for some ω-regular expression G over the alphabet 2^{AP}.

Example

Starvation freedom in the sense of "whenever process $\mathcal{P}$ is waiting then it will enter its critical section eventually" is an ω-regular property as it can be described by

$$((\neg wait)^*.wait.\mathrm{true}^*.crit)^\omega \;+\; ((\neg wait)^*.wait.\mathrm{true}^*.crit)^*.(\neg wait)^\omega$$

Intuitively, the first summand stands for the case where $\mathcal{P}$ requests and enters its critical section infinitely often, while the second summand stands for the case where $\mathcal{P}$ is in its waiting phase only finitely many times.

Overview

Deterministic Büchi automata

Deterministic Büchi Automaton (DBA)

A *deterministic Büchi automaton* (DBA) $\mathcal{A} = (Q, \Sigma, \delta, q_0, F)$ with

- Q is a finite set of states with initial state $q_0 \in Q_0$,
- Σ is an alphabet,
- $\delta : Q \times \Sigma \to Q$ is a transition function,
- $F \subseteq Q$ is a set of *accept* (or: final) states.

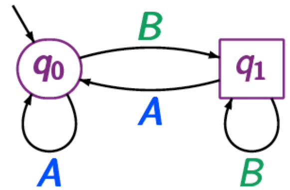
A *run* for $\sigma = A_0 A_1 A_2 \ldots \in \Sigma^\omega$ denotes an infinite sequence $q_0\, q_1\, q_2 \ldots$ of states in $\mathcal{A}$ such that $q_0 \in Q_0$ and $q_i \xrightarrow{A_i} q_{i+1}$ for $i \geqslant 0$.

Run $q_0\, q_1\, q_2 \ldots$ is *accepting* if $q_i \in F$ for infinitely many indices $i \in \mathbb{N}$.

The infinite *language* of $\mathcal{A}$ is

$$\mathcal{L}_\omega(\mathcal{A}) \;=\; \{\, \sigma \in \Sigma^\omega \mid \text{there exists an accepting run for } \sigma \text{ in } \mathcal{A} \,\}.$$

Deterministic Büchi automata for LT properties



DBA over $\{ A, B \}$ with $F = \{ q_1 \}$ and initial state q_0 accepting the LT property "infinitely often B".

Some facts about DBA

Expressiveness of DBA

For any DBA $\mathcal{A}$, the language $\mathcal{L}_\omega(\mathcal{A})$ is ω-regular.

There does not exist a DBA over the alphabet $\Sigma = \{ a, b \}$ for the ω-regular expression $(a + b)^*.a^\omega$.

The class of DBA-recognizable languages is a proper subclass of the class of ω-regular languages and is not closed under complementation.

An ω-language is recognizable by a DBA iff it is the limit language of a regular language. (Details: see lecture Applications of Automata Theory.)

Quantitative analysis of DBA properties

Quantitative Analysis for DBA-Definable Properties

Let $\mathcal{A}$ be a DBA and $\mathcal{D}$ a DTMC. Then, for all states s in $\mathcal{D}$:

$$Pr^{\mathcal{D}}(s \models \mathcal{A}) \;=\; Pr^{\mathcal{D}\otimes\mathcal{A}}(\langle s, q_s\rangle \models \Box\Diamond accept)$$

where $q_s = \delta(q_0, L(s))$.

Algorithm

Recall that for finite DTMCs, the probability of $\Box\Diamond accept$ can be obtained in polynomial time by first determining the BSCCs of $\mathcal{D} \otimes \mathcal{A}$. For each BSCC B that contains a state $\langle s, q\rangle$ with $q \in F$, determine the probability of eventually reaching B. Its sum is the required probability. Thus this amounts to solve a linear equation system for each accepting BSCC in $\mathcal{D}$.

Overview

Beyond DBA properties

Remarks

- Since DBAs do not have the full power of ω-regular languages, this approach is not capable of handling arbitrary ω-regular properties.
- To overcome this deficiency, Büchi automata will be replaced by an alternative automaton model for which their deterministic counterparts are as expressive as ω-regular languages.
- Such automata have the same components as DBA (finite set of states, and so on) except for the acceptance sets. We consider *deterministic Rabin automata*. There are alternatives, e.g., Muller automata.

Deterministic Rabin automata

Deterministic Rabin automaton

A *deterministic Rabin automaton* (DRA) $\mathcal{A} = (Q, \Sigma, \delta, q_0, \mathcal{F})$ with

- Q, $q_0 \in Q_0$, Σ is an alphabet, and $\delta : Q \times \Sigma \to Q$ as before
- $\mathcal{F} = \{ (L_i, K_i) \mid 0 < i \leqslant k \}$ with $L_i, K_i \subseteq Q$, is a set of *accept pairs*

A *run* for $\sigma = A_0 A_1 A_2 \ldots \in \Sigma^\omega$ denotes an infinite sequence $q_0\, q_1\, q_2 \ldots$ of states in $\mathcal{A}$ such that $q_0 \in Q_0$ and $q_i \xrightarrow{A_i} q_{i+1}$ for $i \geqslant 0$.

Run $q_0\, q_1\, q_2 \ldots$ is *accepting* if for some pair (L_i, K_i), the states in L_i are visited finitely often and the states in K_i infinitely often. That is, an accepting run should satisfy

$$\bigvee_{0<i\leqslant k} (\Diamond\Box\neg L_i \wedge \Box\Diamond K_i).$$

When does a DRA accept an infinite word?

Acceptance condition

A run of a word in Σ^ω on a DRA is accepting if and only if:

for some $(L_i, K_i) \in \mathcal{F}$, the states in L_i are visited finitely often

and (some of) the states in K_i are visited infinitely often

Stated in terms of an LTL formula:

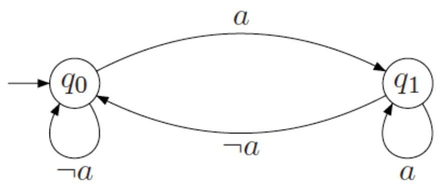
$$\bigvee_{0<i\leqslant k} (\Diamond\Box\neg L_i \wedge \Box\Diamond K_i)$$

A deterministic Büchi automaton is a DRA with acceptance condition $\{ (\varnothing, F) \}$.

Deterministic Rabin automaton: Example

Acceptance condition

A run of a word in Σ^ω on a DRA is accepting iff $\bigvee_{0<i\leqslant k} (\Diamond \Box \neg L_i \wedge \Box \Diamond K_i)$.



For $\mathcal{F} = \{ (L, K) \}$ with $L = \{ q_0 \}$ and $K = \{ q_1 \}$, this DRA accepts $\Diamond \Box a$

Recall that there does not exist a deterministic Büchi automaton for $\Diamond \Box a$.

Deterministic Rabin automata

DRA are ω-regular

A language on infinite words is ω-regular iff there exists a DRA that generates it.

- DRA are thus equally expressive as (generalized) Büchi automata.
- They are more expressive than deterministic Büchi automata.
- Any nondeterministic Büchi automata of n states can be converted to a DRA of size $2^{\mathcal{O}(n \cdot \log n)}$.

Verifying DRA properties

Product of a Markov chain and a DRA

The product of DTMC $\mathcal{D}$ and DRA $\mathcal{A}$ is defined as the product of a Markov chain and a DFA, except that the labeling is defined differently.

Let the acceptance condition of $\mathcal{A}$ is $\mathcal{F} = \{ (L_1, K_1), \ldots, (L_k, K_k) \}$. Then the sets L_i, K_i serve as atomic propositions in $\mathcal{D} \otimes \mathcal{A}$. The labeling function L' in $\mathcal{D} \otimes \mathcal{A}$ is the obvious one: if $H \in \{ L_1, \ldots, L_k, K_1, \ldots, K_k \}$, then $H \in L'(\langle s, q \rangle)$ iff $q \in H$.

Accepting BSCC

A BSCC T in $\mathcal{D} \otimes \mathcal{A}$ is *accepting* iff for some index $i \in \{ 1, \ldots, k \}$ we have:

$$T \cap (S \times L_i) = \varnothing \quad \text{and} \quad T \cap (S \times K_i) \neq \varnothing.$$

Thus, once such an accepting BSCC T is reached in $\mathcal{D} \otimes \mathcal{A}$, the acceptance criterion for the DRA $\mathcal{A}$ is fulfilled almost surely.

Verifying DRA properties

Accepting BSCC

A BSCC T in $\mathcal{D} \otimes \mathcal{A}$ is *accepting* iff for some index $i \in \{ 1, \ldots, k \}$ we have:

$$T \cap (S \times L_i) = \varnothing \quad \text{and} \quad T \cap (S \times K_i) \neq \varnothing.$$

Thus, once such an accepting BSCC T is reached in $\mathcal{D} \otimes \mathcal{A}$, the acceptance criterion for the DRA $\mathcal{A}$ is fulfilled almost surely.

DRA probabilities = reachability probabilities

Let $\mathcal{D}$ be a finite DTMC, s a state in $\mathcal{D}$, $\mathcal{A}$ a DRA, and let U be the union of all accepting BSCCs in $\mathcal{D} \otimes \mathcal{A}$. Then:

$$Pr^{\mathcal{D}}(s \models \mathcal{A}) \;=\; Pr^{\mathcal{D} \otimes \mathcal{A}}(\langle s, q_s \rangle \models \Diamond U) \quad \text{where} \quad q_s = \delta(q_0, L(s)).$$

Proof

On the blackboard (if time permits).

Verifying DRA objectives

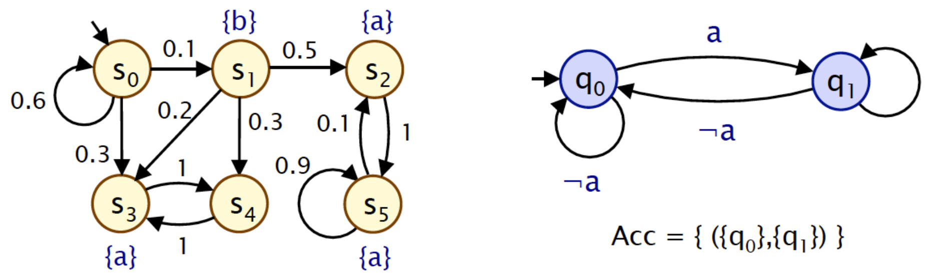
DRA probabilities = reachability probabilities

Let $\mathcal{D}$ be a finite DTMC, s a state in $\mathcal{D}$, $\mathcal{A}$ a DRA, and let U be the union of all accepting BSCCs in $\mathcal{D} \otimes \mathcal{A}$. Then:

$$Pr^{\mathcal{D}}(s \models \mathcal{A}) \;=\; Pr^{\mathcal{D}\otimes\mathcal{A}}(\langle s, q_s \rangle \models \lozenge U) \quad \text{where} \quad q_s = \delta(q_0, L(s)).$$

Probabilities for satisfying ω-regular properties are obtained by computing the reachability probabilities for accepting BSCCs in $\mathcal{D} \otimes \mathcal{A}$. Again, a graph analysis and solving systems of linear equations suffice. The time complexity is polynomial in the size of $\mathcal{D}$ and $\mathcal{A}$.

Example: verifying a DTMC versus a DRA



Single accepting BSCC: $\{ \langle s_2, q_1 \rangle, \langle s_5, q_1 \rangle \}$.

Reachability probability is $\frac{1}{2} \cdot \frac{1}{10} \cdot \sum_{k=0}^{\infty} \left(\frac{3}{5}\right)^k \;=\; \frac{1}{8}$.

Measurability

Measurability theorem for ω-regular properties [Vardi 1985]

For any DTMC $\mathcal{D}$ and DRA $\mathcal{A}$ the set

$$\{ \pi \in Paths(\mathcal{D}) \mid trace(\pi) \in \mathcal{L}_\omega(\mathcal{A}) \}$$

is measurable.

Proof (sketch)

Let DRA $\mathcal{A}$ with accept sets $\{ (L_1, K_1), \ldots, (L_m, K_m) \}$. Let $\varphi_i = \lozenge\square\neg L_i \wedge \square\lozenge K_i$ and Π_i the set of paths satisfying φ_i. Then $\Pi = \Pi_1 \cup \ldots \cup \Pi_k$. In addition, $\Pi_i \;=\; \Pi_i^{\lozenge\square} \cap \Pi_i^{\square\lozenge}$ where $\Pi_i^{\lozenge\square}$ is the set of paths π in $\mathcal{D}$ such that $\pi^+ \models \lozenge\square\neg L_i$, and $\Pi_i^{\square\lozenge}$ is the set of paths π in $\mathcal{D}$ such that $\pi^+ \models \square\lozenge K_i$. It remains to show that $\Pi_i^{\lozenge\square}$ and $\Pi_i^{\square\lozenge}$ are measurable. This goes along the same lines as proving that $\lozenge\square\, G$ and $\square\lozenge\, G$ are measurable.

Linear temporal logic

Linear Temporal Logic: Syntax [Pnueli 1977]

LTL formulas over the set *AP* obey the grammar:

$$\varphi \;::=\; a \;\mid\; \neg\varphi \;\mid\; \varphi_1 \wedge \varphi_2 \;\mid\; \bigcirc\, \varphi \;\mid\; \varphi_1 \,\mathsf{U}\, \varphi_2$$

where $a \in AP$ and φ, φ_1, and φ_2 are LTL formulas.

Example

On the blackboard.

LTL semantics

LTL semantics

The LT-property induced by LTL formula φ over AP is:

$$Words(\varphi) = \left\{ \sigma \in \left(2^{AP}\right)^{\omega} \mid \sigma \models \varphi \right\}$$, where $\models$ is the smallest relation satisfying:

$$\begin{array}{llll} \sigma & \models & \text{true} & \\ \sigma & \models & a & \text{iff} \quad a \in A_0 \quad (\text{i.e., } A_0 \models a) \\ \sigma & \models & \varphi_1 \wedge \varphi_2 & \text{iff} \quad \sigma \models \varphi_1 \text{ and } \sigma \models \varphi_2 \\ \sigma & \models & \neg \varphi & \text{iff} \quad \sigma \not\models \varphi \\ \sigma & \models & \bigcirc \varphi & \text{iff} \quad \sigma^1 = A_1 A_2 A_3 \ldots \models \varphi \\ \sigma & \models & \varphi_1 \, \mathsf{U} \, \varphi_2 & \text{iff} \quad \exists j \geqslant 0. \, \sigma^j \models \varphi_2 \text{ and } \sigma^i \models \varphi_1, \; 0 \leqslant i < j \end{array}$$

for $\sigma = A_0 A_1 A_2 \ldots$ we have $\sigma^i = A_i A_{i+1} A_{i+2} \ldots$ is the suffix of σ from index i on.

Some facts about LTL

LTL is ω-regular

For any LTL formula φ, the set $Words(\varphi)$ is an ω-regular language.

LTL are DRA-definable

For any LTL formula φ, there exists a DRA $\mathcal{A}$ such that $\mathcal{L}_\omega = Words(\varphi)$ where the number of states in $\mathcal{A}$ lies in $2^{2^{|\varphi|}}$.

Verifying a DTMC against LTL formulas

Complexity of LTL model checking **[Vardi 1985]**

The qualitative model-checking problem for finite DTMCs against LTL formula φ is PSPACE-complete, i.e., verifying whether $Pr(s \models \varphi) > 0$ or $Pr(s \models \varphi) = 1$ is PSPACE-complete.

Recall that the LTL model-checking problem for finite transition systems is PSPACE-complete.

Overview

Summary

Summary

- Verifying a DTMC $\mathcal{D}$ against a DFA $\mathcal{A}$, i.e., determining $Pr(\mathcal{D} \models \mathcal{A})$, amounts to computing reachability probabilities of accept states in $\mathcal{D} \otimes \mathcal{A}$.
- For DBA objectives, the probability of infinitely often visiting an accept state in $\mathcal{D} \otimes \mathcal{A}$.
- DBA are strictly less powerful than ω-regular languages.
- Deterministic Rabin automata are as expressive as ω-regular languages.
- Verifying DTMC $\mathcal{D}$ agains DRA $\mathcal{A}$ amounts to computing reachability probabilities of accepting BSCCs in $\mathcal{D} \otimes \mathcal{A}$.

Take-home message

Model checking a DTMC against various automata models reduces to computing reachability probabilities in a product.