

Modeling and Verification of Probabilistic Systems

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Probabilistic Computation Tree Logic

- ▶ PCTL is a language for formally specifying properties over DTMCs.
- ▶ It can also be used to specify properties over MDPs.
- ▶ It is a branching-time temporal logic based on CTL.
- ▶ Formula interpretation is Boolean, i.e., a state satisfies a formula or not.
- ▶ The main operator is $\mathbb{P}_J(\varphi)$
 - ▶ where φ constrains the set of paths and J is a threshold on the probability.
 - ▶ it is the probabilistic counterpart of \exists and \forall path-quantifiers in CTL.
 - ▶ ranges over all possible resolutions of nondeterminism.

PCTL syntax

[Bianco & De Alfaro, 1995]

Probabilistic Computation Tree Logic: Syntax

PCTL consists of state- and path-formulas.

- ▶ PCTL *state formulas* over the set AP obey the grammar:

$$\Phi ::= \text{true} \mid a \mid \Phi_1 \wedge \Phi_2 \mid \neg\Phi \mid \mathbb{P}_J(\varphi)$$

where $a \in AP$, φ is a path formula and $J \subseteq [0, 1]$, $J \neq \emptyset$ is a non-empty interval.

- ▶ PCTL *path formulae* are formed according to the following grammar:

$$\varphi ::= \bigcirc\Phi \mid \Phi_1 \cup \Phi_2 \mid \Phi_1 \cup^{\leq n} \Phi_2$$

where Φ , Φ_1 , and Φ_2 are state formulae and $n \in \mathbb{N}$.

Abbreviate $\mathbb{P}_{[0,0.5]}(\varphi)$ by $\mathbb{P}_{\leq 0.5}(\varphi)$ and $\mathbb{P}_{[0,1]}(\varphi)$ by $\mathbb{P}_{>0}(\varphi)$.

Probabilistic Computation Tree Logic

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- ▶ PCTL *path formulae* are formed according to the following grammar:

$$\varphi ::= \bigcirc\Phi \mid \Phi_1 \cup \Phi_2 \mid \Phi_1 \cup^{\leq n} \Phi_2 \quad \text{where } n \in \mathbb{N}.$$

Intuitive semantics

- ▶ $s_0\alpha_0s_1\alpha_1s_2\alpha_2\dots \models \Phi \cup^{\leq n} \Psi$ if Φ holds until Ψ holds within n steps (where $s_i\alpha_i$ is a single step).
- ▶ $s \models \mathbb{P}_J(\varphi)$ if probability under all policies that paths starting in s fulfill φ lies in J .

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PCTL semantics (1)

Notation

$\mathcal{M}, s \models \Phi$ if and only if state-formula Φ holds in state s of (possibly infinite) MDP \mathcal{M} . As \mathcal{M} is known from the context we simply write $s \models \Phi$.

Satisfaction relation for state formulas

The satisfaction relation \models is defined for PCTL state formulas by:

- $$\begin{aligned} s \models a & \quad \text{iff } a \in L(s) \\ s \models \neg \Phi & \quad \text{iff not } (s \models \Phi) \\ s \models \Phi \wedge \Psi & \quad \text{iff } (s \models \Phi) \text{ and } (s \models \Psi) \\ s \models \mathbb{P}_J(\varphi) & \quad \text{iff for all policies } \mathcal{G} \text{ on } \mathcal{M}. Pr^{\mathcal{G}}(s \models \varphi) \in J \end{aligned}$$

where $Pr^{\mathcal{G}}(s \models \varphi) = Pr_s^{\mathcal{G}}\{\pi \in Paths(s) \mid \pi \models \varphi\}$.

Markov decision process (MDP)

Markov decision process

An MDP \mathcal{M} is a tuple $(S, Act, \mathbf{P}, \iota_{\text{init}}, AP, L)$ where

- ▶ S is a countable set of states with initial distribution $\iota_{\text{init}} : S \rightarrow [0, 1]$
- ▶ Act is a finite set of actions
- ▶ $\mathbf{P} : S \times Act \times S \rightarrow [0, 1]$, transition probability function such that:

$$\text{for all } s \in S \text{ and } \alpha \in Act : \sum_{s' \in S} \mathbf{P}(s, \alpha, s') \in \{0, 1\}$$

- ▶ AP is a set of atomic propositions and labeling $L : S \rightarrow 2^{AP}$.

Semantics of \mathbb{P} -operator

The probabilistic operator $\mathbb{P}_J(\cdot)$ imposes probability bounds for *all* policies. In particular, we have

$$s \models \mathbb{P}_{\leq p}(\varphi) \quad \text{iff } Pr^{\max}(s \models \varphi) \leq p \quad \text{iff } \sup_{\mathcal{G}} Pr^{\mathcal{G}}(s \models \varphi) \leq p$$

and, dually,

$$s \models \mathbb{P}_{\geq p}(\varphi) \quad \text{iff } Pr^{\min}(s \models \varphi) \geq p \quad \text{iff } \inf_{\mathcal{G}} Pr^{\mathcal{G}}(s \models \varphi) \geq p.$$

For finite MDPs we have:

$$Pr^{\max}(s \models \varphi) = \max_{\mathcal{G}} Pr^{\mathcal{G}}(s \models \varphi) \quad \text{and} \quad Pr^{\min}(s \models \varphi) = \min_{\mathcal{G}} Pr^{\mathcal{G}}(s \models \varphi).$$

since for any finite MDP there exists an fm-policy that maximises or minimises φ .

PCTL semantics (2)

Satisfaction relation for path formulas

Let $\pi = s_0 \alpha_0 s_1 \alpha_1 s_2 \alpha_2 \dots$ be an infinite path in (possibly infinite) MDP \mathcal{M} . Recall that $\pi[i] = s_i$ denotes the $(i+1)$ -st state along π .

The satisfaction relation \models is defined for state formulas by:

$$\begin{aligned} \pi \models \bigcirc \Phi & \quad \text{iff } s_1 \models \Phi \\ \pi \models \Phi \cup \Psi & \quad \text{iff } \exists k \geq 0. (\pi[k] \models \Psi \wedge \forall 0 \leq i < k. \pi[i] \models \Phi) \\ \pi \models \Phi \cup^{\leq n} \Psi & \quad \text{iff } \exists k \geq 0. (k \leq n \wedge \pi[k] \models \Psi \wedge \\ & \quad \forall 0 \leq i < k. \pi[i] \models \Phi) \end{aligned}$$

There is indeed no difference with the PCTL semantics for DTMC paths.

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Equivalence of PCTL formulas

PCTL equivalence

$\Phi \equiv_{\text{MDP}} \Psi$ if and only if for all MDPs \mathcal{M} , it holds: $\text{Sat}_{\mathcal{M}}(\Phi) = \text{Sat}_{\mathcal{M}}(\Psi)$.

$\Phi \equiv_{\text{MC}} \Psi$ if and only if for all DTMCs \mathcal{D} , it holds: $\text{Sat}_{\mathcal{D}}(\Phi) = \text{Sat}_{\mathcal{D}}(\Psi)$.

Since any DTMC is an MDP, it follows: $\Phi \equiv_{\text{MDP}} \Psi$ implies $\Phi \equiv_{\text{MC}} \Psi$.

The converse, however, does not hold. For instance, for $p < 1$, we have $\mathbb{P}_{\leq p}(\varphi) \equiv_{\text{MC}} \neg \mathbb{P}_{> p}(\varphi)$. But, $\mathbb{P}_{\leq p}(\varphi) \not\equiv_{\text{MDP}} \neg \mathbb{P}_{> p}(\varphi)$.

$$\begin{aligned} s \models \mathbb{P}_{\leq p}(\varphi) & \quad \text{iff } Pr^{\mathfrak{G}}(s \models \varphi) \leq p \text{ for all policies } \mathfrak{G}, \text{ but} \\ s \models \neg \mathbb{P}_{> p}(\varphi) & \quad \text{iff } \text{not } (Pr^{\mathfrak{G}}(s \models \varphi) > p \text{ for all policies } \mathfrak{G}) \\ & \quad \text{iff } Pr^{\mathfrak{G}}(s \models \varphi) \leq p \text{ for some policy } \mathfrak{G}. \end{aligned}$$

PCTL model checking

PCTL model checking problem

Input: a finite MDP $\mathcal{M} = (S, \text{Act}, \mathbf{P}, l_{\text{init}}, AP, L)$, state $s \in S$, and PCTL state formula Φ

Output: yes, if $s \models \Phi$; no, otherwise.

Basic algorithm

In order to check whether $s \models \Phi$ do:

1. Compute the **satisfaction set** $\text{Sat}(\Phi) = \{s \in S \mid s \models \Phi\}$.
2. This is done **recursively** by a bottom-up traversal of Φ 's parse tree.
 - ▶ The nodes of the parse tree represent the subformulae of Φ .
 - ▶ For each node, i.e., for each subformula Ψ of Φ , determine $\text{Sat}(\Psi)$.
 - ▶ Determine $\text{Sat}(\Psi)$ as function of the satisfaction sets of its children:
 - e.g., $\text{Sat}(\Psi_1 \wedge \Psi_2) = \text{Sat}(\Psi_1) \cap \text{Sat}(\Psi_2)$ and $\text{Sat}(\neg \Psi) = S \setminus \text{Sat}(\Psi)$.
3. Check whether state s belongs to $\text{Sat}(\Phi)$.

Core model checking algorithm

Propositional formulas

$Sat(\cdot)$ is defined by structural induction as for PCTL on DTMCs.

Probabilistic operator \mathbb{P}

In order to determine whether $s \in Sat(\mathbb{P}_{\leq p}(\varphi))$, the probability $Pr^{\max}(s \models \varphi)$ needs to be established. Then

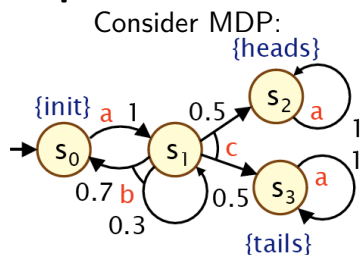
$$Sat(\mathbb{P}_{\leq p}(\varphi)) = \{s \in S \mid Pr^{\max}(s \models \varphi) \leq p\}.$$

The same holds for strict upper bounds $< p$.

Similarly, lower bounds amount to determining $Pr^{\min}(s \models \varphi)$, e.g.,

$$Sat(\mathbb{P}_{> p}(\varphi)) = \{s \in S \mid Pr^{\min}(s \models \varphi) > p\}.$$

Example



and PCTL-formula:

$$\mathbb{P}_{\geq \frac{1}{2}}(\bigcirc heads)$$

1. $Sat(heads) = \{s_2\}$
2. $x_{s_1} = Pr^{\min}(s_1 \models \bigcirc heads) = \min(0, 0.5) = 0$
3. Applying that to all states yields:

$$(Pr^{\min}(s \models \bigcirc \Phi))_{s \in S} = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0.7 & 0.3 & 0 & 0 \\ 0 & 0 & 0.5 & 0.5 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0.5 \\ 1 \\ 0 \end{pmatrix}$$

4. Thus: $Sat(\mathbb{P}_{\geq 0.5}(\bigcirc heads)) = \{s_2\}$.

The next-step operator

Recall that: $s \models \mathbb{P}_{\leq p}(\bigcirc \Phi)$ if and only if $Pr^{\max}(s \models \bigcirc \Phi) \leq p$.

Lemma

$$Pr^{\max}(s \models \bigcirc \Phi) = \max\left\{ \sum_{t \in Sat(\Phi)} \mathbf{P}(s, \alpha, t) \mid \alpha \in Act(s) \right\}.$$

Algorithm

Determine $x_s = Pr^{\max}(s \models \bigcirc \Phi)$ and return $Sat(\Psi) = \{s \in S \mid x_s \leq p\}$.

The case for minimal probabilities is similar and omitted here.

Bounded until (1)

Recall that: $s \models \mathbb{P}_{\geq p}(\Phi U^{\leq n} \Psi)$ if and only if $Pr^{\min}(s \models \Phi U^{\leq n} \Psi) \geq p$.

Lemma

Let $S_{=1} = Sat(\Psi)$, $S_{=0} = S \setminus (Sat(\Phi) \cup Sat(\Psi))$, and $S_{\neq} = S \setminus (S_{=0} \cup S_{=1})$.

Then: $Pr^{\min}(s \models \Phi U^{\leq n} \Psi)$ equals

$$\begin{cases} 1 & \text{if } s \in S_{=1} \\ 0 & \text{if } s \in S_{=0} \\ 0 & \text{if } s \in S_{\neq} \wedge n=0 \\ \min\left\{ \sum_{s' \in S} \mathbf{P}(s, \alpha, s') \cdot Pr^{\min}(s' \models \Phi U^{\leq n-1} \Psi) \mid \alpha \in Act(s) \right\} & \text{otherwise} \end{cases}$$

The case for maximal probabilities is analogous.

Bounded until (2)

Lemma

Let $S_{=1} = \text{Sat}(\Psi)$, $S_{=0} = S \setminus (\text{Sat}(\Phi) \cup \text{Sat}(\Psi))$, and $S_{\neq} = S \setminus (S_{=0} \cup S_{=1})$.

Then: $Pr^{\min}(s \models \Phi \cup^{\leq n} \Psi)$ equals

$$\begin{cases} 1 & \text{if } s \in S_{=1} \\ 0 & \text{if } s \in S_{=0} \\ 0 & \text{if } s \in S_{\neq} \wedge n=0 \\ \min \left\{ \sum_{s' \in S} \mathbf{P}(s, \alpha, s') \cdot Pr^{\min}(s' \models \Phi \cup^{\leq n-1} \Psi) \mid \alpha \in \text{Act}(s) \right\} & \text{otherwise} \end{cases}$$

Algorithm

1. Let $\mathbf{P}_{\Phi, \Psi}$ be the probability matrix of $\mathcal{M}[S_{=0} \cup S_{=1}]$.
2. Then $(Pr^{\min}(s \models \Phi \cup^{\leq 0} \Psi))_{s \in S} = \mathbf{b}_{\Psi}$
3. And $(Pr^{\min}(s \models \Phi \cup^{\leq i+1} \Psi))_{s \in S} = \mathbf{P}_{\Phi, \Psi} \cdot (Pr^{\min}(s \models \Phi \cup^{\leq i} \Psi))_{s \in S}$.
4. This requires n matrix-vector multiplications in total and n minimum operators.

Example

Until

Recall that: $s \models \mathbb{P}_{\geq p}(\Phi \cup \Psi)$ if and only if $Pr^{\min}(s \models \Phi \cup \Psi) \geq p$.

Algorithm

1. Determine $S_{=1} = \text{Sat}(\mathbb{P}_{=1}(\Phi \cup \Psi))$ by a graph analysis.
2. Determine $S_{=0} = \text{Sat}(\mathbb{P}_{=0}(\Phi \cup \Psi))$ by a graph analysis.
3. Then solve a linear program (or use value iteration) over all remaining states.

Importance of pre-computation

1. Determining $S_{=0}$ ensures **unique** solution of linear program.
2. Determining $S_{=1}$ **reduces** the number of variables in the linear program.
3. Gives **exact** results for the states in $S_{=1}$ and $S_{=0}$ (i.e., no round-off).
4. For **qualitative** properties, no further computation is needed.

Precomputations

Qualitative reachability

1. Determine all states for which probability is zero
 - 1.1 minimum: $\{s \in S \mid Pr^{\min}(s \models \Phi \cup \Psi) = 0\}$
 - 1.2 maximum: $\{s \in S \mid Pr^{\max}(s \models \Phi \cup \Psi) = 0\}$
2. Determine all states for which probability is one
 - 2.1 minimum: $\{s \in S \mid Pr^{\min}(s \models \Phi \cup \Psi) = 1\}$
 - 2.2 maximum: $\{s \in S \mid Pr^{\max}(s \models \Phi \cup \Psi) = 1\}$
3. Then solve a linear program (or use value iteration) over all remaining states.

The first case has been treated in the previous lecture (for $\diamond G$).

Qualitative reachability

- ▶ Goal is to compute $\{s \in S \mid Pr^{\max}(s \models \diamond G) = 1\}$
- ▶ First make all states in G absorbing, i.e., $\mathbf{P}(s, \alpha_s, s) = 1$
- ▶ Iteratively remove state t for which $Pr^{\max}(t \models \diamond G) < 1$

Sketch of algorithm

1. Let $U_0 = S \setminus Sat(\exists \diamond G)$; this can be done by a graph analysis
2. Remove all actions α from state u for which $Post(s, \alpha) \cap U_0 \neq \emptyset$
3. If after removal of actions $Act(u) = \emptyset$, then remove state u .
4. Repeat this procedure for all states, yielding the new MDP \mathcal{M}' .
5. As this may yield new states from which G repeat the above steps until all states can reach G

This procedure is quadratic in the size of the MDP.

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Algorithm

Algorithm 45 Computing the set of states s with $Pr^{\max}(s \models \diamond B) = 1$

Input: MDP \mathcal{M} with finite state space S , $B \subseteq S$ for $s \in B : Act(s) = \{\alpha_s\}$ and $\mathbf{P}(s, \alpha_s, s) = 1$
 (i.e., B is absorbing)
Output: $\{s \in S \mid Pr^{\max}(s \models \diamond B) = 1\}$

```

U := {s ∈ S | s ∉ ∃◇B};
repeat
  R := U;
  while R ≠ ∅ do
    let u ∈ R;
    R := R \ {u};
    for all (t, α) ∈ Pre(u) such that t ∉ U do
      remove α from Act(t);
      if Act(t) = ∅ then
        R := R ∪ {t};
        U := U ∪ {t};
      fi
    od
    (* all incoming edges of u have been removed *)
    remove u and its outgoing edges from M
  od
  (* determine the states s that cannot reach B in the modified MDP *)
  U := {s ∈ S \ U | s ∉ ∃◇B};
until U = ∅
(* all states can reach B in the generated sub-MDP of M *)
return all states in the remaining MDP

```

Time complexity

Let $|\Phi|$ be the **size** of Φ , i.e., the number of logical and temporal operators in Φ .

Time complexity of PCTL model checking of MDPs

For finite MDP \mathcal{M} and PCTL state-formula Φ , the PCTL model-checking problem can be solved in time

$$\mathcal{O}\left(\frac{-p}{\rightarrow} \text{oly}(\text{size}(\mathcal{M})) \cdot n_{\max} \cdot |\Phi|\right)$$

where $n_{\max} = \max\{n \mid \Psi_1 U^{\leq n} \Psi_2 \text{ occurs in } \Phi\}$ with $n_{\max} = 1$ if Φ does not contain a bounded until-operator.

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Dining cryptographers problem

Dining cryptographer's protocol

1. Each cryptographer **flips an unbiased coin** and only informs the cryptographer **on the right** of the outcome.
2. Each cryptographer states whether the two coins that it can see—the one it flipped and the one the left-hand neighbour flipped—are the same (**agree**) or different (**disagree**).

Caveat: if a cryptographer actually paid for the dinner, then it instead states the opposite (**disagree** if the coins are the same and **agree** if the coins are different).

Claim

An odd number of **agrees** indicates that the master paid, while an even number indicates that a cryptographer paid.

Dining cryptographers problem

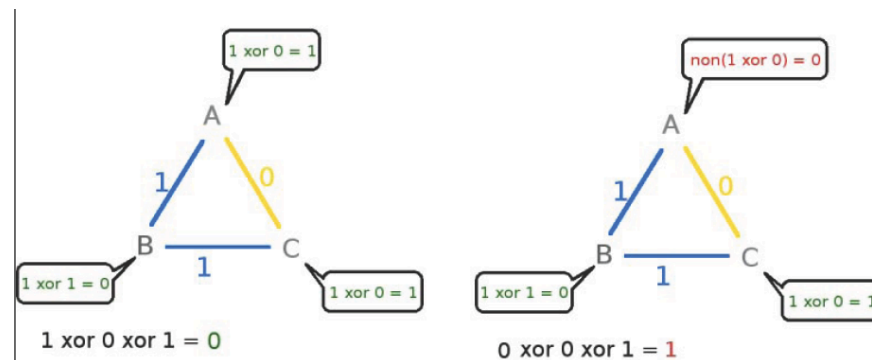
[Chaum, 1988]

Problem statement

- ▶ Three cryptographers gather around a table for dinner.
- ▶ The waiter informs them that the meal has been paid by someone, who could be **one of the cryptographers** or their **master**.
- ▶ The cryptographers respect each other's right to make an anonymous payment, but want to find out whether the master paid or not.

Is it possible to obtain this information without revealing the identity of the cryptographer that paid?

Dining cryptographers problem



Example scenario in which master paid (left) or cryptographer A paid (right) and provides a misleading vote.

Dining cryptographers problem

Dining cryptographer's protocol

1. Each cryptographer **flips an unbiased coin** and only informs the cryptographer **on the right** of the outcome.
2. Each cryptographer states whether the two coins that it can see—the one it flipped and the one the left-hand neighbour flipped—are the same (**agree**) or different (**disagree**).

Caveat: if a cryptographer actually paid for the dinner, then it instead states the opposite (**disagree** if the coins are the same and **agree** if the coins are different).

Generalisation

The dining cryptographer's protocol can be generalised to any number N of cryptographer. Then:

- ▶ if N is odd, then an odd number of **agrees** indicates that the master paid while an even number indicates that a cryptographer paid.
- ▶ if N is even, then an even number of **agrees** indicates that the master paid while an odd number indicates that a cryptographer paid.

MDP generation times

N:	Model:		Construction time (s):
	States:	Transitions:	
3	286	585	0.001
4	1,733	4,580	0.01
5	9,876	32,315	0.03
6	54,055	211,566	0.07
7	287,666	1,312,045	0.11
8	1,499,657	7,813,768	0.22
9	7,695,856	45,103,311	0.34
10	39,005,611	253,985,650	0.52
15	115,553,171,626	1,128,594,416,085	3.27
20	304,287,522,253,461	3,962,586,180,540,340	13.48

The number of states and transitions in the MDP representing the model for the dining cryptographers problem with N cryptographers.

Checking correctness

N:	master pays:		cryptographers pay:	
	time:	iterations:	time:	iterations:
3	0.028	7	0.008	7
4	0.061	9	0.032	9
5	0.141	11	0.085	11
6	0.322	13	0.292	13
7	0.778	15	0.563	15
8	1.467	17	2.25	17
9	2.67	19	4.14	19
10	6.30	21	7.63	21
15	56.9	31	185	31
20	268	41	954	41

$pay \Rightarrow \mathbb{P}_{=1}(\diamond(done \wedge par = N\%2)) \wedge \neg pay \Rightarrow \mathbb{P}_{=1}(\diamond(done \wedge par \neq N\%2))$.
That is: if the master paid, the parity of the number of **agrees** matches the parity of N and, if a cryptographer paid, it does not.

Checking anonymity

N:	minimum:			maximum:		
	time:	iterations:	probability:	time:	iterations:	probability:
3	0.099	8	0.25	0.004	8	0.25
4	0.041	10	0.125	0.006	10	0.125
5	0.172	12	0.0625	0.032	12	0.0625
6	0.231	14	0.03125	0.044	14	0.03125
7	0.595	16	0.015625	0.301	16	0.015625
8	1.111	18	0.0078125	0.540	18	0.0078125
9	2.12	20	0.00390625	1.31	20	0.00390625
10	3.53	22	0.001953125	2.67	22	0.001953125
15	45.1	32	6.103515625E-5	36.8	32	6.103515625E-5

To verify anonymity – when a cryptographer pays then no cryptographer can tell who has paid – we check that any possible combination of **agree** and **disagree** has the same likelihood no matter which of the cryptographers pays. This needs to be checked for all 2^N possible outcomes. Above the results are listed for one possible outcome.

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Fairness

- ▶ A policy \mathcal{G} is **fair** if for every state s , the probability under \mathcal{G} of all fair paths from s is one
- ▶ A fairness assumption is **realizable** in MDP \mathcal{M} if there is some fair policy for \mathcal{M}
- ▶ Realizable fairness assumptions are **irrelevant** for maximal reachability probabilities (i.e., safety)
- ▶ They are however **relevant** for minimal reachability probabilities (i.e., liveness)
- ▶ Computing **minimal** reachability probabilities under **strongly fair** policies is **reducible** to computing **maximal** reachability probabilities

Summary

- ▶ PCTL is a variant of CTL with operator $\Phi = \mathbb{P}_J(\varphi)$.
- ▶ PCTL model checking is performed by a recursive descent over Φ .
- ▶ Checking whether $s \models \mathbb{P}_{>p}(\varphi)$ amounts to determine $Pr^{\min}(s \models \varphi)$.
- ▶ Checking whether $s \models \mathbb{P}_{<p}(\varphi)$ amounts to determine $Pr^{\max}(s \models \varphi)$.
- ▶ The next operator amounts to a single matrix-vector multiplication and a max/min.
- ▶ The bounded-until operator $U^{\leq n}$ amounts to n matrix-vector multiplications + n minimums (or maximums).
- ▶ The until-operator amounts to solving a linear inequation system.
- ▶ The worst-case time complexity is polynomial in the size of the MDP and linear in the size of the formula.

Next lecture: Monday, June 20.