

# Modeling and Verification of Probabilistic Systems

## Lecture 9: Verifying Linear-Time Properties

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## Overview

- 1 Linear-time properties
- 2 Verifying regular safety properties
- 3  $\omega$ -regular properties
- 4 Verifying DBA objectives
- 5 Verifying  $\omega$ -regular properties
- 6 Summary

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## Paths and traces

### Paths

A **path** in DTMC  $\mathcal{D}$  is an infinite sequence of states  $s_0 s_1 s_2 \dots$  with  $P(s_i, s_{i+1}) > 0$  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  $\pi = s_0 s_1 s_2 \dots$  is  $trace(\pi) = L(s_0) L(s_1) L(s_2) \dots$ . The trace of finite path  $\hat{\pi} = s_0 s_1 \dots s_n$  is  $trace(\hat{\pi}) = L(s_0) L(s_1) \dots L(s_n)$ .

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

Example on the blackboard.

## 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  $\hat{\sigma}$  of  $\sigma$  such that:

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

Any such finite word  $\hat{\sigma}$  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 bad prefixes of a regular safety property can be represented by a finite-state automaton.

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## 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  $P_{safe}$ :

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

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

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

$$\begin{aligned} Pr(s \models \mathcal{A}) &= Pr_s^{\mathcal{D}}\{\pi \in Paths(s) \mid pref(trace(\pi)) \cap \mathcal{L}(\mathcal{A}) \neq \emptyset\} \\ &= Pr_s^{\mathcal{D}}\{\pi \in Paths(s) \mid trace(\pi) \notin P_{safe}\} \end{aligned}$$

where  $pref(A_0 A_1 \dots)$  denotes the set of all finite prefixes of the infinite word  $A_0 A_1 \dots \in (2^{AP})^\omega$ .

## Probability of a regular safety property

### Probability of a regular safety property

$Pr(P_{safe}) = 1 - \sum_{s \in S} \iota_{init}(s) \cdot Pr(s \models \mathcal{A})$  with  
 $Pr(s \models \mathcal{A}) = Pr_s\{\pi \in Paths(s) \mid trace(\pi) \notin P_{safe}\}.$

### Remark

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

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

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

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

Computing  $Pr(s \models \mathcal{A})$  by these sums is difficult; we'll propose an alternative.

## Product Markov chain

### Remarks

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

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

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

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

## Product Markov chain

### Product Markov chain

Let  $\mathcal{D} = (S, \mathbf{P}, \iota_{init}, AP, L)$  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:

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

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

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

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

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

## 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.

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## $\omega$ -regular expressions

### $\omega$ -regular expression

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

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

### Example

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

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

## $\omega$ -regular languages

### Infinite repetition of languages

Let  $\Sigma$  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  $\Sigma$ , i.e.,

$$\mathcal{L}^\omega = \{w_1 w_2 w_3 \dots \mid w_i \in \mathcal{L}, i \geq 1\}.$$

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

### $\omega$ -regular expression

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

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

## $\omega$ -regular properties

### $\omega$ -regular property

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

### Example

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

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

## $\omega$ -regular properties

### $\omega$ -regular property

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

### Example

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

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

is an  $\omega$ -regular language, and  $\omega$ -regular language are closed under complement.

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## $\omega$ -regular properties

### $\omega$ -regular property

LT property  $P$  over  $AP$  is called  $\omega$ -regular if  $P = \mathcal{L}_\omega(G)$  for some  $\omega$ -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  $\omega$ -regular property as it can be described by

$$((\neg wait)^* . wait . true^* . crit)^\omega + ((\neg wait)^* . wait . true^* . crit)^* . (\neg wait)^\omega$$

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.

## 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  $q_0 \in Q_0$ ,
- ▶  $\Sigma$  is an alphabet,
- ▶  $\delta : Q \times \Sigma \rightarrow Q$  is a transition function,
- ▶  $F \subseteq Q$  is a set of *accept* (or: final) states.

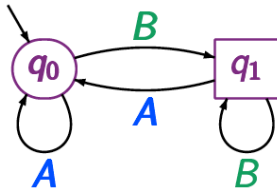
A *run* for  $\sigma = A_0 A_1 A_2 \dots \in \Sigma^\omega$  denotes an infinite sequence  $q_0 q_1 q_2 \dots$  of states in  $\mathcal{A}$  such that  $q_0 \in Q_0$  and  $q_i \xrightarrow{A_i} q_{i+1}$  for  $i \geq 0$ .

Run  $q_0 q_1 q_2 \dots$  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  $B$ ".

## 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  $\mathcal{D}$ :

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

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

### Algorithm

Recall that for finite DTMCs, the probability of  $\Box \Diamond \text{accept}$  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  $\mathcal{D}$ .

## Some facts about DBA

### Expressiveness of DBA

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

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

The class of DBA-recognizable languages is a **proper** subclass of the class of  $\omega$ -regular languages and is not closed under complementation.

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

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## Beyond DBA properties

### Remarks

- ▶ Since DBAs do not have the full power of  $\omega$ -regular languages, this approach is not capable of handling arbitrary  $\omega$ -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  $\omega$ -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

### DRA are at least as expressive as DBA

Assume a DBA is given with accept set  $F$ , i.e., an accepting run should visit some state in  $F$  infinitely often. The DRA with the same states and transitions and with the singleton acceptance condition  $\mathcal{F} = \{(\emptyset, F)\}$  is equivalent (i.e., accepts the same  $\omega$ -language) to this DBA.

### Example DRA

On the blackboard.

## Deterministic Rabin automata

### Deterministic Rabin automaton

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

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

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

Run  $q_0 q_1 q_2 \dots$  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

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

## Deterministic Rabin automata

### DRA and $\omega$ -regular languages

The class of languages accepted by DRAs agrees with the class of  $\omega$ -regular languages.

Thus, the language of any DRA  $\mathcal{A}$  is  $\omega$ -regular. Vice versa, for any  $\omega$ -regular language  $\mathcal{L}$ , a DRA  $\mathcal{A}$  exists such that  $\mathcal{L}_\omega(\mathcal{A}) = \mathcal{L}$ .

The proof of this theorem is outside the scope of this lecture.

## 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  $\mathcal{F} = \{(L_1, K_1), \dots, (L_k, K_k)\}$ . 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  $H \in \{L_1, \dots, L_k, K_1, \dots, K_k\}$ , then  $H \in L'(\langle s, q \rangle)$  if and only if  $q \in H$ .

### Accepting BSCC

A BSCC  $T$  in  $\mathcal{D} \otimes \mathcal{A}$  is **accepting** if and only if there exists some index  $i \in \{1, \dots, k\}$  such that:

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

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.

## Measurability

### Measurability theorem for $\omega$ -regular properties

[Vardi 1985]

For any DTMC  $\mathcal{D}$  and  $\omega$ -regular LT property  $P$ , the set

$$\{\pi \in \text{Paths}(\mathcal{D}) \mid \text{trace}(\pi) \in P\}$$

is measurable.

### Proof (sketch)

Represent  $P$  by a DRA  $\mathcal{A}$  with accept sets  $\{(L_1, K_1), \dots, (L_k, K_k)\}$ . Let  $\varphi_i = \Diamond \Box \neg L_i \wedge \Box \Diamond K_i$  and  $\Pi_i$  the set of paths satisfying  $\varphi_i$ . Then  $\Pi = \Pi_1 \cup \dots \cup \Pi_k$ . In addition,  $\Pi_i = \Pi_i^{\Diamond \Box} \cap \Pi_i^{\Box \Diamond}$  where  $\Pi_i^{\Diamond \Box}$  is the set of paths  $\pi$  in  $\mathcal{D}$  such that  $\pi^+ \models \Diamond \Box \neg L_i$ , and  $\Pi_i^{\Box \Diamond}$  is the set of paths  $\pi$  in  $\mathcal{D}$  such that  $\pi^+ \models \Box \Diamond K_i$ . It remains to show that  $\Pi_i^{\Diamond \Box}$  and  $\Pi_i^{\Box \Diamond}$  are measurable. This goes along the same lines as proving that  $\Diamond \Box G$  and  $\Box \Diamond G$  are measurable.

## Verifying DRA objectives

### Verifying DRA objectives theorem

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:

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

### Proof

On the blackboard (if time permits).

Thus:  $Pr^{\mathcal{D}}(\mathcal{A}) = \sum_{s \in S} \iota_{\text{init}}(s) \cdot Pr^{\mathcal{D} \otimes \mathcal{A}}(\langle s, \delta(q_0, L(s)) \rangle \models \Diamond U)$ . The computation of probabilities for satisfying  $\omega$ -regular properties boils down to computing the reachability probabilities for certain 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  $\mathcal{A}$ .

## Linear temporal logic

### Linear Temporal Logic: Syntax

[Pnueli 1977]

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

$$\varphi ::= a \mid \neg \varphi \mid \varphi_1 \wedge \varphi_2 \mid \bigcirc \varphi \mid \varphi_1 \mathbf{U} \varphi_2$$

where  $a \in AP$  and  $\varphi, \varphi_1$ , and  $\varphi_2$  are LTL formulas.

### Example

On the blackboard.



## LTL semantics

### LTL semantics

The LT-property induced by LTL formula  $\varphi$  over  $AP$  is:

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

$\sigma \models \text{true}$

$\sigma \models a$  iff  $a \in A_0$  (i.e.,  $A_0 \models a$ )

$\sigma \models \varphi_1 \wedge \varphi_2$  iff  $\sigma \models \varphi_1$  and  $\sigma \models \varphi_2$

$\sigma \models \neg \varphi$  iff  $\sigma \not\models \varphi$

$\sigma \models \bigcirc \varphi$  iff  $\sigma^1 = A_1 A_2 A_3 \dots \models \varphi$

$\sigma \models \varphi_1 \mathbf{U} \varphi_2$  iff  $\exists j \geq 0. \sigma^j \models \varphi_2$  and  $\sigma^i \models \varphi_1, 0 \leq i < j$

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

## Verifying a DTMC against LTL formulas

### Complexity of LTL model checking

[Vardi 1985]

The qualitative model-checking problem for finite DTMCs against LTL formula  $\varphi$  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 also PSPACE-complete.

## Some facts about LTL

### LTL is $\omega$ -regular

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

### LTL are DRA-definable

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

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- 5 Verifying  $\omega$ -regular properties
- 6 Summary

# 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  $\omega$ -regular languages.
- ▶ Deterministic Rabin automata are as expressive as  $\omega$ -regular languages.
- ▶ Verifying DTMC  $\mathcal{D}$  against 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.