

Modeling and Verification of Probabilistic Systems

Lecture 9: Verifying Linear-Time Properties

Joost-Pieter Katoen

Lehrstuhl für Informatik 2
Software Modeling and Verification Group

<http://www-i2.informatik.rwth-aachen.de/i2/mvps11/>

May 17, 2011

Overview

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

Overview

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

Paths and traces

Paths

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

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

Trace

The *trace* of path $\pi = s_0 s_1 s_2 \dots$ is $\text{trace}(\pi) = L(s_0) L(s_1) L(s_2) \dots$ The trace of finite path $\hat{\pi} = s_0 s_1 \dots s_n$ is $\text{trace}(\hat{\pi}) = L(s_0) L(s_1) \dots L(s_n)$.

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

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:

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

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

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

Safety properties

Safety property

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

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

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.

Overview

1 Linear-time properties

2 Verifying regular safety properties

3 ω -regular properties

4 Verifying DBA objectives

5 Verifying ω -regular properties

6 Summary

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} :

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

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

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

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

where $\text{pref}(A_0 A_1 \dots)$ 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

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

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. $\text{trace}(s_0 s_1 \dots s_n) = L(s_0) L(s_1) \dots L(s_n) \in \mathcal{L}(\mathcal{A})$, and
2. the length of $\hat{\pi}$ is minimal, i.e., $\text{trace}(s_0 s_1 \dots s_i) \notin \mathcal{L}(\mathcal{A})$ 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 $\text{trace}(\pi) = L(s_0) L(s_1) L(s_2) \dots$ 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 Π of paths in \mathcal{D} and state s :

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

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

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

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:

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

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

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

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:

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

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

Remarks

1. For finite DTMCs, $Pr^{\mathcal{D}}(s \models P_{\text{safe}})$ 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., $Pr^{\mathcal{D}}(s \models P_{\text{safe}}) > 0$ and $Pr^{\mathcal{D}}(s \models P_{\text{safe}}) = 1$, a graph analysis of $\mathcal{D} \otimes \mathcal{A}$ suffices.

Overview

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

ω -regular expressions

ω -regular expression

An ω -regular expression G over the Σ 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 Σ 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 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 languages

Infinite repetition of languages

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

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

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: $G = E_1.F_1^\omega + \dots + E_n.F_n^\omega$ where $n \geq 1$ and $E_1, \dots, E_n, F_1, \dots, F_n$ are regular expressions over Σ 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 .

ω -regular properties

ω -regular property

LT property P over AP is called ω -regular if $P = \mathcal{L}_\omega(G)$ 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., $(\{a\} + \{a, b\})^\omega$.
- ▶ 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., $(2^{AP})^*.\{a\} + \{a, b\})^\omega$.

ω -regular properties

ω -regular property

LT property P over AP is called ω -regular if $P = \mathcal{L}_\omega(G)$ 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

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

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

Overview

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

ω -regular properties

ω -regular property

LT property P over AP is called ω -regular if $P = \mathcal{L}_\omega(G)$ 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

$$((\neg \text{wait})^* \cdot \text{wait} \cdot \text{true}^* \cdot \text{crit})^\omega + ((\neg \text{wait})^* \cdot \text{wait} \cdot \text{true}^* \cdot \text{crit})^* \cdot (\neg \text{wait})^\omega$$

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

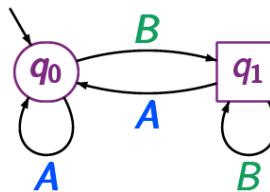
A *run* for $\sigma = A_0 A_1 A_2 \dots \in \Sigma^\omega$ denotes an infinite sequence $q_0 q_1 q_2 \dots$ of states in \mathcal{A} such that $q_0 \in Q_0$ and $q_i \xrightarrow{A_i} q_{i+1}$ for $i \geq 0$.

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} :

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

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

Algorithm

Recall that for finite DTMCs, the probability of $\square \diamond \text{accept}$ 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 ω -regular.

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

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.)

Overview

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

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

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 ω -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

- ▶ $Q, q_0 \in Q_0$, Σ 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 ω -regular languages

The class of languages accepted by DRAs agrees with the class of ω -regular languages.

Thus, the language of any DRA \mathcal{A} is ω -regular. Vice versa, for any ω -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 ω -regular properties

[Vardi 1985]

For any DTMC \mathcal{D} and ω -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 Π_i the set of paths satisfying φ_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 π in \mathcal{D} such that $\pi^+ \models \Diamond \Box \neg L_i$, and $\Pi_i^{\Box \Diamond}$ is the set of paths π 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 ω -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 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:

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

$$\sigma \models \text{true}$$

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

$$\sigma \models \varphi_1 \wedge \varphi_2 \text{ iff } \sigma \models \varphi_1 \text{ and } \sigma \models \varphi_2$$

$$\sigma \models \neg \varphi \text{ iff } \sigma \not\models \varphi$$

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

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

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 σ 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 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 also PSPACE-complete.

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 $2^{2^{|\varphi|}}$.

Overview

- 1 Linear-time properties
- 2 Verifying regular safety properties
- 3 ω -regular properties
- 4 Verifying DBA objectives
- 5 Verifying ω -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 ω -regular languages.
- ▶ Deterministic Rabin automata are as expressive as ω -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.