## Probabilistic Model Checking

# Lecture 14 $\omega$-regular properties 

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## Long-run properties

- Last lecture: regular safety properties
- e.g. "a message failure never occurs"
- e.g. "an alarm is only ever triggered by an error"
- bad prefixes represented by a regular language
- property always refuted by a finite trace/path
- Similar approach over regular co-safety properties
- Liveness properties
- e.g. "for every request, an acknowledgement eventually follows"
- no finite prefix can refute the property
- any finite prefix can be extended to a satisfying trace
- Fairness assumptions
- e.g. "every process that is enabled i.o. is scheduled i.o."
- Need properties over infinite paths


## Overview

- $\omega$-regular expressions and $\omega$-regular languages
- Nondeterministic Büchi automata (NBA)
- Deterministic Büchi automata (DBA)
- Deterministic Rabin automata (DRA)
- Deterministic $\omega$-automata and DTMCs


## $\omega$-regular expressions

- Regular expressions E over alphabet $\Sigma$ are given by:

$$
-E::=\varnothing|\varepsilon| \alpha|E+E| E . E \mid E^{*} \quad \text { (where } \alpha \in \Sigma \text { ) }
$$

- An $\omega$-regular expression takes the form:
$-G=E_{1} \cdot\left(F_{1}\right)^{\omega}+E_{2} \cdot\left(F_{2}\right)^{\omega}+\ldots+E_{n} .\left(F_{n}\right)^{\omega}$
- where $\mathrm{E}_{\mathrm{i}}$ and $\mathrm{F}_{\mathrm{i}}$ are regular expressions with $\varepsilon \notin \mathrm{L}\left(\mathrm{F}_{\mathrm{i}}\right)$
- The language $L(G) \subseteq \Sigma^{\omega}$ of an $\omega$-regular expression $G$
- is $L\left(E_{1}\right) \cdot L\left(F_{1}\right)^{\omega} \cup L\left(E_{2}\right) \cdot L\left(F_{2}\right)^{\omega} \cup \ldots \cup L\left(E_{n}\right) \cdot L\left(F_{n}\right)^{\omega}$
- where $L(E)$ is the language of regular expression $E$
- and $L(E)^{w}=\left\{w_{1} w_{2} w_{3} \ldots \mid w_{i} \in L(E), i \geq 1\right\}$
- Example: $(\alpha+\beta+\gamma)^{*}(\beta+\gamma)^{\omega}$ for $\Sigma=\{\alpha, \beta, \gamma\}$


## $\omega$-regular languages/properties

- A language $L \subseteq \Sigma^{\omega}$ over alphabet $\Sigma$ is an $\omega$-regular language if and only if:
$-L=L(G)$ for some $\omega$-regular expression G
- $\omega$-regular languages are:
- closed under intersection
- closed under complementation
- $\mathrm{P} \subseteq\left(2^{\mathrm{AP}}\right)^{\omega}$ is an $\omega$-regular property
- if $P$ is an $\omega$-regular language over $2^{A P}$
- (where AP is the set of atomic propositions for some model)
- path $\omega$ satisfies $P$ if trace $(\omega) \in P$
- NB: any regular safety property is an $\omega$-regular property


## Examples

- A message is successfully sent infinitely often

$$
-\left((\neg \text { succ })^{*} . \text { succ }\right)^{\omega}
$$

- Every time the process tries to send a message, it eventually succeeds in sending it

$$
-\left(\neg \text { try }+ \text { try. }(\neg \text { succ })^{*} . \text { succ }\right)^{\omega}
$$



## Büchi automata

- A nondeterministic Büchi automaton (NBA) is...
- a tuple $A=\left(Q, \Sigma, \delta, Q_{0}, F\right)$ where:
- $Q$ is a finite set of states
$-\Sigma$ is an alphabet
$-\delta: Q \times \Sigma \rightarrow 2^{\mathrm{Q}}$ is a transition function
$-\mathrm{Q}_{0} \subseteq \mathrm{Q}$ is a set of initial states
$-F \subseteq Q$ is a set of accepting/final states
- Syntax is that of nondeterministic finite automaton (NFA)
- The difference is the semantics of accepting conditions ...


## Language of an NBA

- Consider a Büchi automaton $\mathrm{A}=\left(\mathrm{Q}, \Sigma, \delta, \mathrm{Q}_{0}, \mathrm{~F}\right)$
- A run of $A$ on an infinite word $\alpha_{1} \alpha_{2} \ldots$ is:
- an infinite sequence of automaton states $\mathrm{q}_{0} \mathrm{q}_{1} \ldots$ such that:
$-q_{0} \in Q_{0}$ and $q_{i+1} \in \delta\left(q_{i}, \alpha_{i+1}\right)$ for all $i \geq 0$
- An accepting run is a run with $\mathrm{q}_{\mathrm{i}} \in \mathrm{F}$ for infinitely many i
- The language $L(A)$ of $A$ is the set of all infinite words on which there exists an accepting run of $A$


## Example

- Infinitely often a



## Example (cont'd)

- As in the last lecture, we use automata to represent languages of the form $L \subseteq\left(2^{\text {AP }}\right)^{\omega}$
- So, if $A P=\{a, b\}$, then:

- ...is actually:



## Properties of Büchi automata

- $\omega$-regular languages
- L(A) is an $\omega$-regular language for any NBA A
- any $\omega$-regular language can be represented by an NBA
- $\omega$-regular expressions
- like for finite automata, can construct an NBA from an arbitrary $\omega$-regular expression $\mathrm{E}_{1} \cdot\left(\mathrm{~F}_{1}\right)^{\omega}+\ldots+\mathrm{E}_{\mathrm{n}} \cdot\left(\mathrm{F}_{\mathrm{n}}\right)^{\omega}$
- i.e. there are operations on NBAs to:
. construct NBA accepting $L^{\omega}$ for regular language $L$ - construct NBA from NFA for (regular) E and NBA for ( $\omega$-regular) F - construct NBA accepting union $L\left(A_{1}\right) \cup L\left(A_{2}\right)$ for NBAs $A_{1}$ and $A_{2}$


## Büchi automata and LTL

- LTL formulae
$-\psi::=$ true $|\mathrm{a}| \Psi \wedge \psi|\neg \psi| \mathrm{X} \psi \mid \Psi U \psi$
- where $a \in A P$ is an atomic proposition
- Can convert any LTL formula $\psi$ into an NBA A over $2^{\text {AP }}$
- so for a path $\omega, \omega \vDash \psi \Leftrightarrow \operatorname{trace}(\omega) \in L(A)$ for any path $\omega$
- LTL-to-NBA translation (see e.g. [VW86])
- construct a generalized NBA (GNBA, multiple sets of accepting states), exponential in size of formula
- based on decomposition of LTL formula into subformulae
- can convert GNBA into an equivalent NBA
- various optimisations to the basic techniques developed
- not covered here; see e.g. section 5.2 of [BK08]


## Büchi automata and LTL

- GF a ("infinitely often a")

- G(a $\rightarrow$ F b) ("b always eventually follows a")



## Deterministic Büchi automata

- Like for finite automata...
- A NBA is deterministic if:
- $\left|\mathrm{Q}_{0}\right|=1$
$-|\delta(q, \alpha)| \leq 1$ for all $q \in Q$ and $\alpha \in \Sigma$
- i.e. one initial state and no nondeterministic successors
- A deterministic Büchi automaton (DBA) is total if:
$-|\delta(q, \alpha)|=1$ for all $q \in Q$ and $\alpha \in \Sigma$
- i.e. unique successor states
- But, NBA can not always be determinised...
- i.e. NBA are strictly more expressive than DBA

NBA and DBA

- NBA and DBA for the LTL formula G b $\wedge$ GF a

NBA:


DBA:


## No DBA possible

- Consider the $\omega$-regular expression $(\alpha+\beta)^{*} \alpha^{\omega}$ over $\Sigma=\{\alpha, \beta\}$
- i.e. words containing only finitely many instances of $\beta$
- there is no deterministic Büchi automaton accepting this
- In particular, take $\alpha=\{a\}$ and $\beta=\varnothing$, i.e. $\Sigma=2^{A P}, A P=\{a\}$
$-(\alpha+\beta)^{*} \alpha^{\omega}$ represents the LTL formula FG a
- FG a is represented by the following NBA:

- But there is no DBA for FG a
- (subset/powerset construction algorithm does not work) 16


## Deterministic Rabin automata

- A deterministic Rabin automaton (DRA) is...
- a tuple $A=\left(Q, \Sigma, \delta, q_{0}, A c c\right)$ where:
- Q is a finite set of states
$-\Sigma$ is an alphabet
$-\delta: \mathrm{Q} \times \Sigma \rightarrow \mathrm{Q}$ is a transition function
$-\mathrm{q}_{0} \in \mathrm{Q}$ is an initial state
- Acc $\subseteq 2^{Q} \times 2^{Q}$ is an acceptance condition
- The acceptance condition is a set of pairs of state sets
$-\mathrm{Acc}=\left\{\left(\mathrm{L}_{\mathrm{i}}, \mathrm{K}_{\mathrm{i}}\right) \mid 1 \leq \mathrm{i} \leq \mathrm{k}\right\}$


## Deterministic Rabin automata

- A run of a word on a DRA is accepting iff:
- for some pair $\left(L_{i}, K_{i}\right)$, all states in $L_{i}$ are visited finitely often and at least one state in $K_{i}$ is visited infinitely often
- or in LTL: $\underset{1 \leq i \leq k}{V}\left(F G \neg L_{i} \wedge G F K_{i}\right)$
- Hence:
- a deterministic Büchi automaton is a special case of a deterministic Rabin automaton where $\mathrm{Acc}=\{(\varnothing, \mathrm{F})\}$


## FG a

- NBA for FG a , and no DBA exists

- DRA for FG a

- where acceptance condition is Acc $=\left\{\left(\left\{q_{0}\right\},\left\{q_{1}\right\}\right)\right\}$


## Example - DRA

- Another example of a DRA (over alphabet $\left.2^{\{a, b\}}\right\}$

- where acceptance condition is Acc $=\left\{\left(\left\{q_{1}\right\},\left\{q_{0}\right\}\right)\right\}$
- In LTL: $G(a \rightarrow F(\neg a \wedge b)) \wedge F G \neg a$


## Properties of DRA

- Any $\omega$-regular language can represented by a DRA
- (and $L(A)$ is an $\omega$-regular language for any DRA A)
- i.e. DRA and NBA are equally expressive
- however, NBA may be more compact
- hence, DRA are strictly more expressive than DBA
- Any NBA can be converted to an equivalent DRA [Saf88]
- size of the resulting DRA is $2^{0(n l o g n)}$


## Deterministic $\omega$-automata and DTMCs

- Let $A$ be a DBA or DRA over the alphabet 2AP
- i.e. $\mathrm{L}(\mathrm{A}) \subseteq\left(2^{\text {AP }}\right)^{\omega}$ identifies a set of paths in a DTMC
- Let $\operatorname{Prob}^{\mathrm{D}}(\mathrm{s}, \mathrm{A})$ denote the corresponding probability
- from state $s$ in a discrete-time Markov chain D
- i.e. $\operatorname{Prob}^{\mathrm{D}}(\mathrm{s}, \mathrm{A})=\operatorname{Pr}_{\mathrm{s}}\{\omega \in \operatorname{Path}(\mathrm{s}) \mid \operatorname{trace}(\omega) \in \mathrm{L}(\mathrm{A})\}$
- Like for finite automata (i.e. DFA), we can evaluate $\operatorname{Prob}^{\mathrm{D}}(\mathrm{s}, \mathrm{A})$ by constructing a product of D and A
- product models the state of both the DTMC and the automaton


## Product DTMC for a DBA

- For a DTMC D $=\left(\mathrm{S}, \mathrm{s}_{\text {init }}, \mathrm{P}, \mathrm{L}\right)$
- and a (total) DBA A $=\left(\mathrm{Q}, \Sigma, \delta, \mathrm{q}_{0}, \mathrm{~F}\right)$
- The product DTMC $D \otimes A$ is:
- the DTMC ( $\left(\mathrm{S} \times \mathrm{Q},\left(\mathrm{s}_{\text {init }}, \mathrm{q}_{\text {init }}\right), \mathrm{P}^{\prime}, \mathrm{L}^{\prime}\right)$ where:

$$
\begin{aligned}
& q_{\text {init }}=\delta\left(q_{0}, L\left(s_{\text {init }}\right)\right) \\
& \mathbf{P}^{\prime}\left(\left(s_{1}, q_{1}\right),\left(s_{2}, q_{2}\right)\right)=\left\{\begin{array}{cc}
P\left(s_{1}, s_{2}\right) & \text { if } q_{2}=\delta\left(q_{1}, L\left(s_{2}\right)\right) \\
0 & \text { otherwise }
\end{array}\right. \\
& L^{\prime}((s, q))=\{\text { accept }\} \text { if } q \in F \text { and } L^{\prime}((s, q))=\varnothing \text { otherwise }
\end{aligned}
$$

- Since A is deterministic
- unique mappings between paths of $D, A$ and $D \otimes A$
- probabilities of paths are preserved


## Product DTMC for a DBA

- For DTMC D and DBA A

$$
\operatorname{Prob}^{\mathrm{D}}(\mathrm{~s}, \mathrm{~A})=\operatorname{Prob}^{\mathrm{D} \otimes \mathrm{~A}}\left(\left(\mathrm{~s}, \mathrm{q}_{\mathrm{s}}\right), G F \text { accept }\right)
$$

- where $q_{s}=\delta\left(q_{0}, L(s)\right)$


## Recall: fundamental property of DTMCs

- Strongly connected component (SCC)
- maximally strongly connected set of states
- Bottom strongly connected component (BSCC)
- SCC T from which no state outside T is reachable from T
- With probability 1 , a BSCC will be reached and all of its states visited infinitely often
- Formally:

$-\operatorname{Pr}_{s}\{\omega \in \operatorname{Path}(\mathrm{~s}) \mid \exists i \geq 0, \exists$ BSCC $T$ such that $\forall j \geq i \omega(j) \in T$ and $\forall s^{\prime} \in \mathrm{T} \omega(\mathrm{k})=\mathrm{s}^{\prime}$ for infinitely many k$\}=1$


## Qualitative repeated reachability

- $\operatorname{Pr}_{\mathrm{s}}\{\omega \in \operatorname{Path}(\mathrm{s}) \mid \forall \mathrm{i} \geq 0 . \exists \mathrm{j} \geq \mathrm{i} . \omega(\mathrm{j}) \in \operatorname{Sat}(\mathrm{a})\}=1$
- $\mathrm{P}_{\geq 1}$ [GF a ] PCTL*
if and only if
- $\mathrm{T} \cap \operatorname{Sat}(\mathrm{a}) \neq \varnothing$ for all BSCCs T reachable from s

Examples:

$$
\begin{gathered}
s_{0} \vDash P_{\geq 1}[G F(b \vee c)] \\
s_{0} \neq P_{\geq 1}[G F b] \\
s_{2} \vDash P_{\geq 1}[G F c]
\end{gathered}
$$



## Quantitative repeated reachability

- $\operatorname{Prob}\left(\mathrm{s}, \mathrm{GF}\right.$ a) $=\operatorname{Prob}\left(\mathrm{s}, \mathrm{F} \mathrm{T}_{\mathrm{GFa}}\right)$
- where $\mathrm{T}_{\mathrm{GFa}}=$ union of all BSCCs T with $\mathrm{T} \cap \operatorname{Sat}(\mathrm{a}) \neq \varnothing$

Example:
$\operatorname{Prob}\left(\mathrm{s}_{0}, \mathrm{GF}\right.$ b)
$=\operatorname{Prob}\left(\mathrm{s}_{0}, \mathrm{~F}_{\mathrm{GFb}}\right)$
$=\operatorname{Prob}\left(s_{0}, F\left(T_{1} \cup T_{2}\right)\right)$
$=\operatorname{Prob}\left(\mathrm{s}_{0}, \mathrm{~F}\left\{\mathrm{~s}_{3}, \mathrm{~s}_{4}\right\}\right)$
$=2 / 3+1 / 6=5 / 6$


- From the above, we also have:
$-\mathrm{P}_{>0}[\mathrm{GF}$ a ] $\Leftrightarrow \mathrm{T} \cap \operatorname{Sat}(\mathrm{a}) \neq \varnothing$ for some reachable BSCC T


## Repeated reachability + persistence

- Repeated reachability and persistence are dual properties
$-\mathrm{GF} \mathrm{a} \equiv \neg$ (FG $\neg \mathrm{a})$
- FG $a \equiv \neg(G F \neg a)$
- Hence, for example:
$-\operatorname{Prob}(\mathrm{s}, \mathrm{GF} \mathrm{a})=1-\operatorname{Prob}(\mathrm{s}, \mathrm{FG} \neg \mathrm{a})$
- Can show this through LTL equivalences, or...
- Prob(s, GF a) + Prob(s, FG $\neg \mathrm{a})$
$=\operatorname{Prob}\left(\mathrm{s}, \mathrm{F}_{\mathrm{GFa}}\right)+\operatorname{Prob}\left(\mathrm{s}, \mathrm{FT}_{\mathrm{FG} \neg \mathrm{a}}\right)$
$-T_{\text {GFa }}=$ union of BSCCs $T$ with $T \cap S a t(a) \neq \varnothing$ (T intersects Sat(a))
- $\mathrm{T}_{\mathrm{FG}-\mathrm{a}}=$ union of BSCCs T with $\mathrm{T} \subseteq(\mathrm{S} \backslash \operatorname{Sat}(\mathrm{a}))$ (no intersection)
$=\operatorname{Prob}\left(s, F\left(T_{\mathrm{GFa}} \cup \mathrm{T}_{\mathrm{FG}-\mathrm{a}}\right)\right)=1$ (fundamental DTMC property)


## Product DTMC for a DBA

- For DTMC D and DBA A

$$
\operatorname{Prob}^{\mathrm{D}}(\mathrm{~s}, \mathrm{~A})=\operatorname{Prob}^{\mathrm{D} \otimes \mathrm{~A}}\left(\left(\mathrm{~s}, \mathrm{q}_{\mathrm{s}}\right), G F \text { accept }\right)
$$

- where $q_{s}=\delta\left(q_{0}, L(s)\right)$
- Hence:

$$
\operatorname{Prob}^{\mathrm{D}}(\mathrm{~s}, \mathrm{~A})=\operatorname{Prob}^{\mathrm{D} \otimes \mathrm{~A}}\left(\left(\mathrm{~s}, \mathrm{q}_{\mathrm{s}}\right), \mathrm{F}_{\mathrm{GFaccept}}\right)
$$

- where $T_{\text {GFaccept }}=$ union of $\mathrm{D} \otimes \mathrm{A}$ BSCCs T with $\mathrm{T} \cap$ Sat(accept) $\neq \varnothing$
- Reduces to computing BSCCs and reachability probabilities


## Example

- Compute $\operatorname{Prob}\left(\mathrm{s}_{0}, \mathrm{GF}\right.$ a)
- property can be represented as a DBA

- Result: 1


## Example 2

- Compute $\operatorname{Prob}\left(\mathrm{s}_{0}, G \neg b \wedge G F a\right)$
- property can be represented as a DBA

- Result: 0.75


## Product DTMC for a DRA

- For a DTMC D $=\left(S, s_{\text {init }}, P, L\right)$
- and a (total) DRA A $=\left(\mathrm{Q}, \Sigma, \delta, \mathrm{q}_{0}, \mathrm{Acc}\right)$
- where Acc $=\left\{\left(L_{i}, K_{i}\right) \mid 1 \leq i \leq k\right\}$
- The product DTMC $D \otimes A$ is:
- the DTMC ( $\left.\mathrm{S} \times \mathrm{Q},\left(\mathrm{s}_{\text {init }}, \mathrm{q}_{\text {init }}\right), \mathrm{P}^{\prime}, \mathrm{L}^{\prime}\right)$ where:

$$
\begin{aligned}
& q_{\text {init }}=\delta\left(q_{0}, L\left(s_{\text {init }}\right)\right) \\
& P^{\prime}\left(\left(s_{1}, q_{1}\right),\left(s_{2}, q_{2}\right)\right)=\left\{\begin{array}{cc}
P\left(s_{1}, s_{2}\right) & \text { if } q_{2}=\delta\left(q_{1}, L\left(s_{2}\right)\right) \\
0 & \text { otherwise }
\end{array}\right. \\
& l_{i} \in L^{\prime}((s, q)) \text { if } q \in L_{i} \text { and } k_{i} \in L^{\prime}((s, q)) \text { if } q \in K_{i} \\
& \text { (i.e. state sets of acceptance condition used as labels) }
\end{aligned}
$$

- (same product as for DBA, except for state labelling)


## Product DTMC for a DRA

- For DTMC D and DRA A

$$
\operatorname{Prob}^{D}(\mathrm{~s}, \mathrm{~A})=\operatorname{Prob}^{\mathrm{D} \otimes \mathrm{~A}}\left(\left(\mathrm{~s}, \mathrm{q}_{\mathrm{s}}\right), \vee_{1 \leq i \leq k}\left(\mathrm{FG} \neg \mathrm{l}_{\mathrm{i}} \wedge G F \mathrm{k}_{\mathrm{i}}\right)\right)
$$

- where $q_{s}=\delta\left(q_{0}, L(s)\right)$
- Hence:

$$
\operatorname{Prob}^{D}(\mathrm{~s}, \mathrm{~A})=\operatorname{Prob}^{\mathrm{D} \otimes \mathrm{~A}}\left(\left(\mathrm{~s}, \mathrm{q}_{\mathrm{s}}\right), \mathrm{F}_{\mathrm{Acc}}\right)
$$

- 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 $1 \leq i \leq k$ :
- $q \vDash \neg l_{i}$ for all $(s, q) \in T$ and $q \vDash k_{i}$ for some $(s, q) \in T$
- i.e. $T \cap\left(S \times L_{i}\right)=\varnothing$ and $T \cap\left(S \times K_{i}\right) \neq \varnothing$
- Reduces to computing BSCCs and reachability probabilities


## Example 3

- Compute $\operatorname{Prob}\left(\mathrm{s}_{0}\right.$, FG a)
- property can be represented as a DRA



Acc $=\left\{\left(\left\{q_{0}\right\},\left\{q_{1}\right\}\right)\right\}$

- Result: 0.125


## Example 4

- Compute $\operatorname{Prob}\left(s_{0}, G(b \rightarrow F(\neg b \wedge a)) \wedge F G \neg b\right)$
- property can be represented as a DRA

- Result: 1


## Summing up...

- $\omega$-regular expressions and $\omega$-regular languages
- languages of infinite words: $\mathrm{E}_{1} .\left(\mathrm{F}_{1}\right)^{\omega}+\mathrm{E}_{2} \cdot\left(\mathrm{~F}_{2}\right)^{\omega}+\ldots+\mathrm{E}_{\mathrm{n}} \cdot\left(\mathrm{F}_{\mathrm{n}}\right)^{\omega}$
- Nondeterministic Büchi automata (NBA)
- accepting runs visit a state in F infinitely often
- can represent any $\omega$-regular language by an NBA
- can translate any LTL formula into equivalent NBA
- Deterministic Büchi automata (DBA)
- strictly less expressive than NBA (e.g. no NBA for FG a)
- Deterministic Rabin automata (DRA)
- generalised acceptance condition: $\left\{\left(\mathrm{L}_{\mathrm{i}}, \mathrm{K}_{\mathrm{i}}\right) \mid 1 \leq \mathrm{i} \leq \mathrm{k}\right\}$
- as expressive as NBA; can convert any NBA to a DRA
- Deterministic $\omega$-automata and DTMCs
- product DTMC + BSCC computation + simple reachability

