Probabilistic Model Checking

Lecture 14 ω-regular properties

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Long-run properties

- Last lecture: <u>regular safety</u> 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 <u>regular co-safety</u> 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

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

ω-regular expressions

Regular expressions E over alphabet ∑ are given by:

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- E := \emptyset \mid \epsilon \mid \alpha \mid E + E \mid E.E \mid E^* (where \alpha \in \Sigma)
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An ω-regular expression takes the form:

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-G = E_1.(F_1)^{\omega} + E_2.(F_2)^{\omega} + ... + E_n.(F_n)^{\omega}
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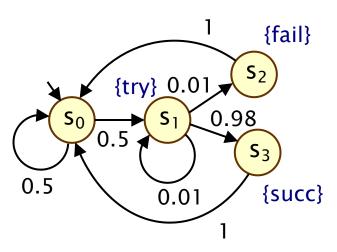
- where E_i and F_i are regular expressions with $\varepsilon \notin L(F_i)$
- The language $L(G) \subseteq \Sigma^{\omega}$ of an ω -regular expression G
 - is $L(E_1).L(F_1)^{\omega} \cup L(E_2).L(F_2)^{\omega} \cup ... \cup L(E_n).L(F_n)^{\omega}$
 - where L(E) is the language of regular expression E
 - and L(E)ω = { $w_1w_2w_3...$ | w_i ∈L(E), i≥1 }
- Example: $(\alpha + \beta + \gamma)^*(\beta + \gamma)^{\omega}$ for $\Sigma = \{ \alpha, \beta, \gamma \}$

w-regular languages/properties

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

Examples

- A message is successfully sent infinitely often
 - $-((\neg succ)^*.succ)^{\omega}$
- Every time the process tries to send a message, it eventually succeeds in sending it
 - $(\neg try + try.(\neg succ)^*.succ)^{\omega}$



Büchi automata

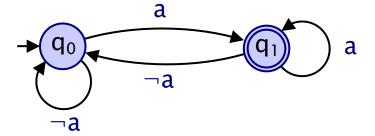
- A nondeterministic Büchi automaton (NBA) is...
 - a tuple $A = (Q, \Sigma, \delta, Q_0, F)$ where:
 - Q is a finite set of states
 - $-\Sigma$ is an alphabet
 - $-\delta: Q \times \Sigma \rightarrow 2^Q$ is a transition function
 - $Q_0 \subseteq Q$ is a set of initial states
 - $F \subseteq Q$ is 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 $A = (Q, \Sigma, \delta, Q_0, F)$
- A run of A on an infinite word $\alpha_1 \alpha_2 \dots$ is:
 - an infinite sequence of automaton states $q_0q_1...$ such that:
 - $-q_0 \in Q_0$ and $q_{i+1} \in \delta(q_i, \alpha_{i+1})$ for all $i \ge 0$
- An accepting run is a run with $q_i \in F$ 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

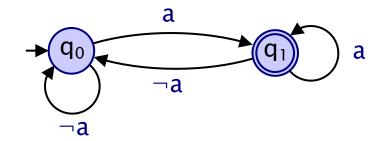
· Infinitely often a



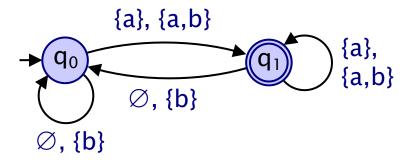
Example (cont'd)

• As in the last lecture, we use automata to represent languages of the form $L \subseteq (2^{AP})^{\omega}$

• So, if $AP = \{a,b\}$, then:



• ...is actually:



Properties of Büchi automata

ω-regular languages

- L(A) is an ω -regular language for any NBA A
- any ω-regular language can be represented by an NBA

ω-regular expressions

- like for finite automata, can construct an NBA from an arbitrary ω -regular expression $E_1.(F_1)^{\omega} + ... + E_n.(F_n)^{\omega}$
- i.e. there are operations on NBAs to:
 - \cdot construct NBA accepting L^{ω} for regular language L
 - · construct NBA from NFA for (regular) E and NBA for (ω -regular) F
 - · construct NBA accepting union $L(A_1) \cup L(A_2)$ for NBAs A_1 and A_2

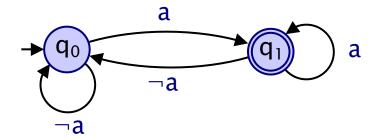
Büchi automata and LTL

LTL formulae

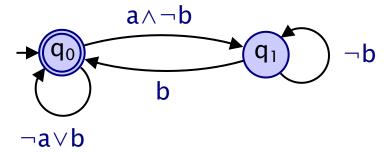
- $\psi ::= true \mid a \mid \psi \wedge \psi \mid \neg \psi \mid X \psi \mid \psi \cup \psi$
- where $a \in AP$ is an atomic proposition
- Can convert any LTL formula ψ into an NBA A over 2^{AP}
 - − so for a path ω , $\omega \models \psi \Leftrightarrow trace(\omega) \in L(A)$ for any path ω
- LTL-to-NBA 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")

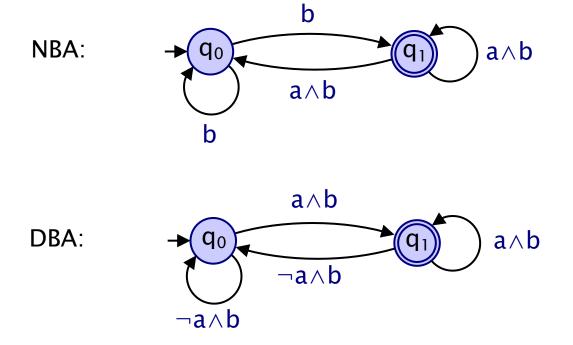


Deterministic Büchi automata

- Like for finite automata...
- A NBA is deterministic if:
 - $|Q_0| = 1$
 - $-|\delta(q, \alpha)| \leq 1$ 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

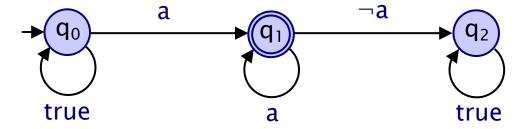
NBA and **DBA**

NBA and DBA for the LTL formula G b ∧ GF a



No DBA possible

- Consider the ω -regular expression $(\alpha + \beta)^*\alpha^{\omega}$ over $\Sigma = {\alpha, \beta}$
 - i.e. words containing only finitely many instances of β
 - there is no deterministic Büchi automaton accepting this
- In particular, take $\alpha = \{a\}$ and $\beta = \emptyset$, i.e. $\Sigma = 2^{AP}$, $AP = \{a\}$
 - $-(\alpha+\beta)^*\alpha^{\omega}$ 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)

Deterministic Rabin automata

- A deterministic Rabin automaton (DRA) is...
 - a tuple $A = (Q, \Sigma, \delta, q_0, Acc)$ where:
 - Q is a finite set of states
 - $-\Sigma$ is an alphabet
 - $-\delta: \mathbb{Q} \times \Sigma \to \mathbb{Q}$ is a transition function
 - $-q_0 \in Q$ 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
 - $Acc = \{ (L_i, K_i) \mid 1 \le i \le k \}$

Deterministic Rabin automata

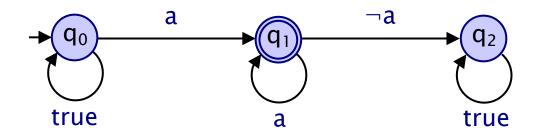
- A run of a word on a DRA is accepting iff:
 - for some pair (L_i, K_i) , all states in L_i are visited finitely often and at least one state in K_i is visited infinitely often

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- or in LTL: \bigvee_{1 \le i \le k} (FG \neg L_i \land GF K_i)
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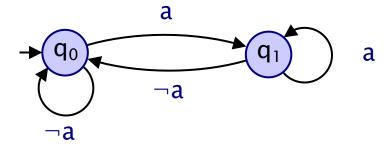
- Hence:
 - a deterministic Büchi automaton is a special case of a deterministic Rabin automaton where $Acc = \{ (\emptyset, F) \}$

FG a

NBA for FG a , and no DBA exists



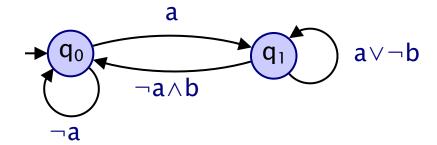
DRA for FG a



- where acceptance condition is $Acc = \{ (\{q_0\},\{q_1\}) \}$

Example - DRA

Another example of a DRA (over alphabet 2^{a,b})



- where acceptance condition is $Acc = \{ (\{q_1\},\{q_0\}) \}$

• In LTL: $G(a \rightarrow F(\neg a \land b)) \land FG \neg a$

Properties of DRA

- Any ω -regular language can represented by a DRA
 - (and L(A) is an ω -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^{O(nlogn)}

Deterministic ω -automata and DTMCs

- Let A be a DBA or DRA over the alphabet 2^{AP}
 - i.e. L(A) ⊆ $(2^{AP})^{\omega}$ identifies a set of paths in a DTMC
- Let Prob^D(s, A) denote the corresponding probability
 - from state s in a discrete-time Markov chain D
 - − i.e. $Prob^{D}(s, A) = Pr^{D}_{s} \{ \omega \in Path(s) \mid trace(\omega) \in L(A) \}$
- Like for finite automata (i.e. DFA), we can evaluate Prob^D(s, 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 $D = (S, s_{init}, P, L)$
- and a (total) DBA $A = (Q, \Sigma, \delta, q_0, F)$
- The product DTMC D ⊗ A is:
 - the DTMC ($S \times Q$, (s_{init} , q_{init}), P', L') where:

$$\begin{split} &q_{init} = \delta(q_0, L(s_{init})) \\ &P'((s_1, q_1), (s_2, q_2)) = \left\{ \begin{array}{ll} P(s_1, s_2) & \text{if } q_2 = \delta(q_1, L(s_2)) \\ 0 & \text{otherwise} \end{array} \right. \\ &L'((s, q)) = \{ \text{ accept } \} \text{ if } q \in F \text{ and } L'((s, q)) = \varnothing \text{ otherwise} \end{split}$$

- Since A is <u>deterministic</u>
 - unique mappings between paths of D, A and D \otimes A
 - probabilities of paths are preserved

Product DTMC for a DBA

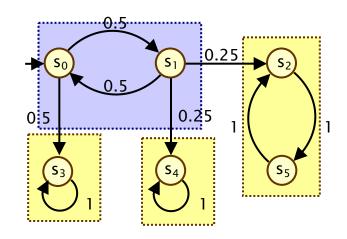
For DTMC D and DBA A

$$Prob^{D}(s, A) = Prob^{D \otimes A}((s,q_s), GF accept)$$

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

Recall: fundamental property of DTMCs

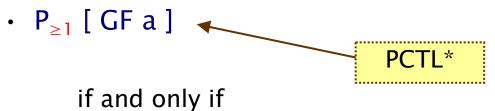
- Strongly connected component (SCC)
 - maximally strongly connected set of states
- Bottom strongly connected component (BSCC)
 - SCC T from which no state outside T is reachable from T
- With probability 1, a BSCC will be reached and all of its states visited infinitely often



- Formally:
 - Pr_s { ω ∈ Path(s) | ∃ i≥0, ∃ BSCC T such that $<math>\forall j≥i ω(j) ∈ T and$ $\forall s'∈T ω(k) = s' for infinitely many k } = 1$

Qualitative repeated reachability

• $Pr_s \{ \omega \in Path(s) \mid \forall i \geq 0 . \exists j \geq i . \omega(j) \in Sat(a) \} = 1$

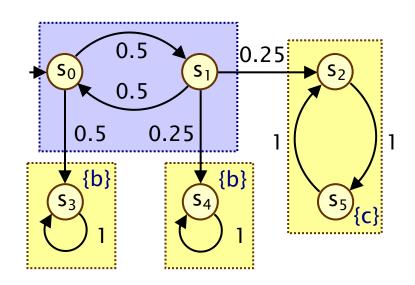


• T \cap Sat(a) $\neq \emptyset$ for all BSCCs T reachable from s

Examples:

$$s_0 \models P_{\geq 1} [GF (b \lor c)]$$

 $s_0 \not\models P_{\geq 1} [GF b]$
 $s_2 \models P_{\geq 1} [GF c]$



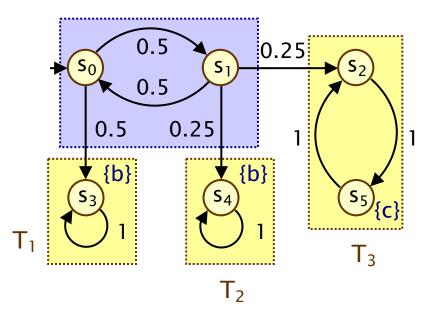
Quantitative repeated reachability

- Prob(s, GF a) = Prob(s, F T_{GFa})
 - where T_{GFa} = union of all BSCCs T with $T \cap Sat(a) \neq \emptyset$

Example:

Prob(s₀, GF b)

- $= Prob(s_0, F T_{GFb})$
- = Prob(s₀, F ($T_1 \cup T_2$))
- = $Prob(s_0, F\{s_3, s_4\})$
- = 2/3 + 1/6 = 5/6



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

Repeated reachability + persistence

Repeated reachability and persistence are dual properties

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- GF a \equiv \neg(FG \neg a)- FG a \equiv \neg(GF \neg a)
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- Hence, for example:
 - Prob(s, GF a) = 1 Prob(s, FG \neg a)
- Can show this through LTL equivalences, or...
- Prob(s, GF a) + Prob(s, FG \neg a)
- = Prob(s, F T_{GFa}) + Prob(s, F $T_{FG\neg a}$)
 - $-T_{GFa}$ = union of BSCCs T with $T \cap Sat(a) \neq \emptyset$ (T intersects Sat(a))
 - $-T_{FG\neg a}$ = union of BSCCs T with $T\subseteq (S\setminus Sat(a))$ (no intersection)
- = Prob(s, F ($T_{GFa} \cup T_{FG \neg a}$)) = 1 (fundamental DTMC property)

Product DTMC for a DBA

For DTMC D and DBA A

$$Prob^{D}(s, A) = Prob^{D \otimes A}((s,q_s), GF accept)$$

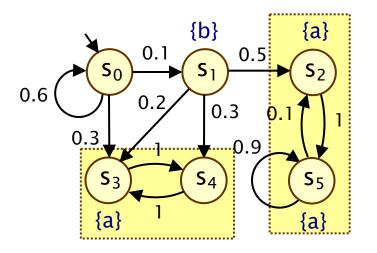
- where $q_s = \delta(q_0, L(s))$
- Hence:

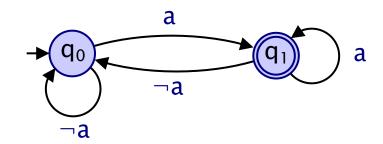
$$Prob^{D}(s, A) = Prob^{D \otimes A}((s,q_s), F T_{GFaccept})$$

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

Example

- Compute Prob(s₀, GF a)
 - property can be represented as a DBA

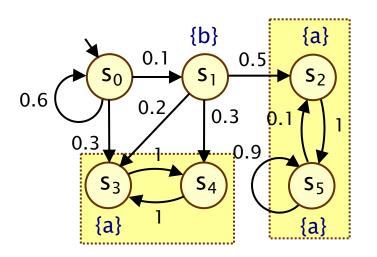


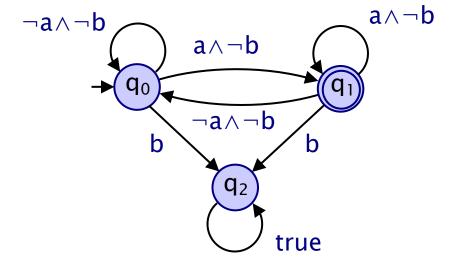


• Result: 1

Example 2

- Compute Prob(s_0 , $G \neg b \wedge GF a$)
 - property can be represented as a DBA





• Result: 0.75

Product DTMC for a DRA

- For a DTMC D = (S, s_{init}, P, L) • and a (total) DRA $A = (Q, \Sigma, \delta, q_0, Acc)$ - where Acc = $\{(L_i, K_i) \mid 1 \le i \le k \}$ The product DTMC D ⊗ A is: - the DTMC ($S \times Q$, (s_{init}, q_{init}), P', L') where: $q_{init} = \delta(q_0, L(s_{init}))$ $P'((s_1,q_1),(s_2,q_2)) = \begin{cases} P(s_1,s_2) & \text{if } q_2 = \delta(q_1,L(s_2)) \\ 0 & \text{otherwise} \end{cases}$ $I_i \in L'((s,q))$ if $q \in L_i$ and $k_i \in L'((s,q))$ if $q \in K_i$ (i.e. state sets of acceptance condition used as labels)
- (same product as for DBA, except for state labelling)

Product DTMC for a DRA

For DTMC D and DRA A

$$Prob^{D}(s, A) = Prob^{D \otimes A}((s,q_s), \bigvee_{1 \leq i \leq k} (FG \neg I_i \land GF k_i))$$

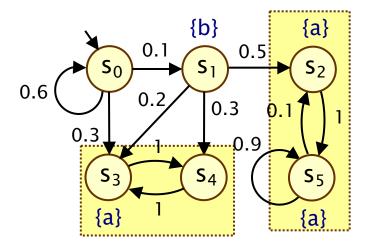
- where $q_s = \delta(q_0, L(s))$
- Hence:

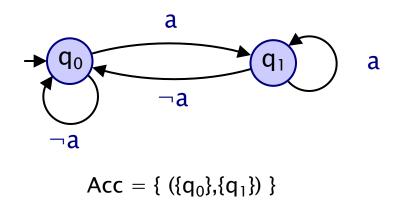
$$Prob^{D}(s, A) = Prob^{D\otimes A}((s,q_s), F T_{Acc})$$

- where T_{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 $1 \le i \le k$:
 - $\cdot q \models \neg I_i \text{ for all } (s,q) \in T \text{ and } q \models k_i \text{ for some } (s,q) \in T$
 - · i.e. $T \cap (S \times L_i) = \emptyset$ and $T \cap (S \times K_i) \neq \emptyset$
- Reduces to computing BSCCs and reachability probabilities

Example 3

- Compute Prob(s₀, FG a)
 - property can be represented as a DRA

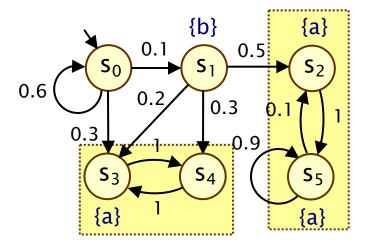


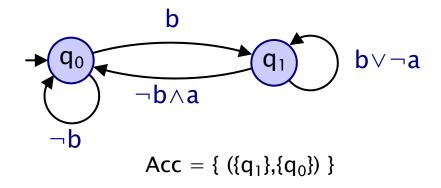


• Result: 0.125

Example 4

- Compute Prob(s₀, G(b \rightarrow F(\neg b \land a)) \land FG \neg b)
 - property can be represented as a DRA





• Result: 1

Summing up...

- ω -regular expressions and ω -regular languages
 - languages of infinite words: $E_1.(F_1)^{\omega} + E_2.(F_2)^{\omega} + ... + E_n.(F_n)^{\omega}$
- Nondeterministic Büchi automata (NBA)
 - accepting runs visit a state in F infinitely often
 - can represent any ω-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: $\{(L_i, K_i) \mid 1 \le i \le k\}$
 - as expressive as NBA; can convert any NBA to a DRA
- Deterministic ω-automata and DTMCs
 - product DTMC + BSCC computation + simple reachability