Automatic Verification of Real-time Systems with Discrete Probability Distributions Talk by Robert Jørgensgaard Olesen

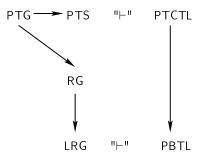
Marta Kwiatkowska Gethin Norman Roberto Segala Jeremy Sproston

Oktober 2, 2007

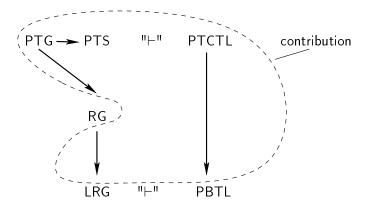
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### The overall idea



### PTCTL can be model-checked on PTGs



# Agenda

### Probabilistic Timed Graphs (PTG)

- Definition
- Example
- Semantics
- 2 Computation Tree Logic
  - Probabilistic Timed Computation Tree Logic (PTCTL)
  - Probabilistic Branching Time Logic (PBTL)
- Regions 3
  - Example
  - Region Graph
  - Labelled Region Graph
  - PBTL derived from PTCTL

#### 4 Contribution

• PTCTL can be model-checked on PTGs

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Definition Example Semantics

# Probabilistic Timed Graphs

#### Definition

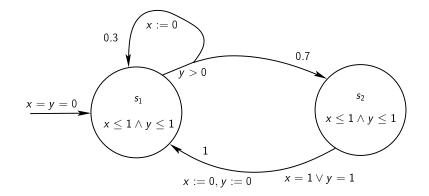
A probabilistic timed graph is a tuple

- $\mathcal{G} = (\mathcal{S}, L, s_{\mathsf{init}}, \mathcal{X}, \mathsf{inv}, \mathsf{prob}, \langle au_s 
  angle_{s \in S})$ , where
  - ${\mathcal S}$  is a finite set of nodes,
  - $L: \mathcal{S} \to 2^{AP}$  are the atomic propositions being true in each s,
  - s<sub>init</sub> is the start node,
  - $\mathcal{X}$  is a finite set of clocks,
  - inv :  $\mathcal{S} \to AF_{\mathcal{X}}$  are the invariant of each s
  - prob : S → P(µ(S × 2<sup>X</sup>)) are the probabilistic transitions for each s, and
  - $au_s: prob(s) 
    ightarrow AF_{\mathcal{X}}$  is a guard to each  $p \in prob(s)$ , for each s.

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Definition Example Semantics

### Probabilistic Timed Graph Example



Definition Example Semantics

## Semantics

- The semantics of probabilistic timed graphs are defined in terms of probabilistic timed structures.
- The logic PTCTL is a logic for such structures

Definition Example Semantics

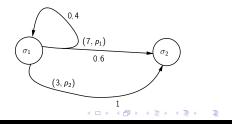
# Probabilistic Timed Structure

#### Definition

A probabilistic timed structure  $\mathcal{M}$  is a triple ( $\Sigma$ , Tr, End) where

- $\Sigma$  is a set of states.
- Tr is a function on  $\Sigma$  that returns a set of pairs (t, p) where t is a delay and p is a discrete probability distribution on  $\Sigma$ .
- *End* is a set of states where time is allowed to increase without bound.

$$Tr(\sigma_1) = \{(7, p_1), (3, p_2)\}$$



Definition Example Semantics

# Semantics of PTG in terms of PTS

#### Definition

Let  $G = (S, L, s_{init}, \mathcal{X}, inv, prob, \langle \tau_s \rangle_{s \in S})$  be a probabilistic timed graph.

- A state of G is a tuple ⟨s, v⟩, where s ∈ S and v ∈ Γ(X) s.t.
   v satisfies inv(s).
- The probabilistic timed structure of G is defined as  $\mathcal{M}^{G} = (\Sigma^{G}, Tr^{G}, End^{G})$  where
  - $\Sigma^G$  is the set of states of G.
  - $(t,p) \in Tr(\langle s,v \rangle)$  exactly when  $\exists p_s \in \text{prob}(s)$  s.t.:
    - v + t satisfies inv(s).
    - v+t' satisfies  $au_s(p_s)$  for all  $0 \leq t' \leq t$ .
    - $p(\langle s', v' \rangle) = \sum_{C \subseteq \mathcal{X} \land (v+t)[C \mapsto 0] = v'} p_s(s', C) \text{ for all } \langle s', v' \rangle.$

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•  $End^G = \{ \langle s, v \rangle \mid \forall t \ge 0 \text{ we have } v + t \text{ satisfies } inv(s) \}.$ 

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Probabilistic Timed Computation Tree Logic (PTCTL) Probabilistic Branching Time Logic (PBTL)

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• PTCTL can be model-checked on PTGs

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Probabilistic Timed Computation Tree Logic (PTCTL) Probabilistic Branching Time Logic (PBTL)

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# Recall (slide is skipped at first)

#### Definition

A probabilistic timed graph is a tuple

- $\mathcal{G} = (\mathcal{S}, L, s_{\mathsf{init}}, \mathcal{X}, \mathsf{inv}, \mathsf{prob}, \langle \tau_s \rangle_{s \in S})$ , where
  - ${\mathcal S}$  is a finite set of nodes,
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Probabilistic Timed Computation Tree Logic (PTCTL) Probabilistic Branching Time Logic (PBTL)

# Probabilistic Timed Computation Tree Logic

#### Definition

Let C be a set of clocks. A set of atomic formulae  $AF_C$  is defined inductively by the syntax:

$$\varphi ::= \mathsf{c} \leq \mathsf{k} \mid \mathsf{k} \leq \mathsf{c} \mid \neg \varphi \mid \varphi \lor \varphi$$

#### Definition

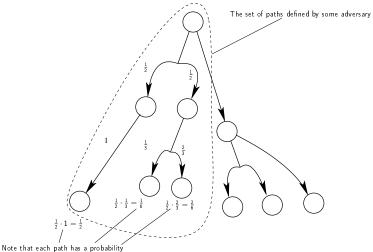
The syntax of PTCTL is defined as follows:

$$\phi ::= \texttt{true} \mid a \mid \varphi \mid \phi \land \phi \mid \neg \phi \mid z.\phi \mid [\phi \exists \mathcal{U} \phi]_{\Box \lambda} \mid [\phi \forall \mathcal{U} \phi]_{\Box \lambda},$$

where  $a \in AP$ ,  $\varphi \in AF_{\mathcal{X} \cup \mathcal{Z}}$ ,  $z \in \mathcal{Z}$ ,  $\lambda \in [0, 1]$ , and  $\supseteq \in \{\geq, >\}$ .

Probabilistic Timed Computation Tree Logic (PTCTL)

### Example Adversary



Probabilistic Timed Computation Tree Logic (PTCTL) Probabilistic Branching Time Logic (PBTL)

# Probabilistic Branching Time Logic

#### Definition

The syntax of PBTL is defined as follows:

$$\Phi ::= \texttt{true} \mid a \mid \Phi \land \Phi \mid \neg \Phi \mid z.\Phi \mid [\Phi \exists \mathcal{U} \Phi]_{\neg \lambda} \mid [\Phi \forall \mathcal{U} \Phi]_{\neg \lambda},$$

where  $a \in AP^*$ ,  $z \in \mathcal{Z}$ ,  $\lambda \in [0, 1]$ , and  $\exists \in \{\geq, >\}$ .

 $AP^* = AF_{\phi} \cup AP$  where  $AF_{\phi}$  is the set of atomic formulae in  $\phi$ .

Probabilistic Timed Graphs (PTG) Computation Tree Logic Regions Graph Contribution PBTL derived from PTC

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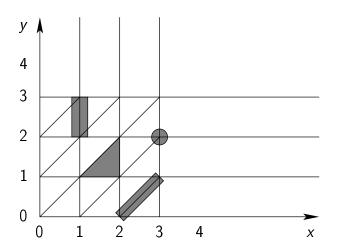
• PTCTL can be model-checked on PTGs

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Example Region Graph Labelled Region Graph PBTL derived from PTCTI

### Example of Regions



Example **Region Graph** Labelled Region Graph PBTL derived from PTCTL

# Region Graph

#### Definition (simplified)

Let G be a probabilistic timed graph and  $\phi$  a PTCTL formula. The region graph  $R(G, \phi)$  is a triple ( $V^*$ , Steps<sup>\*</sup>, End<sup>\*</sup>) where

- $V^*$  is the set of augmented regions on the form  $\langle s, [v, \mathcal{E}] \rangle$ .
- Steps<sup>\*</sup>: V<sup>\*</sup> → P(µ(V<sup>\*</sup>)) is a set of probabilistic transitions where time may pass with probability 1, and the state may change with probability

$$p_{\mathsf{succ}}^{s,\alpha}(\langle s',\beta\rangle) = \sum_{\substack{C\subseteq \mathcal{X}\wedge\\[C\mapsto 0]lpha=eta}} p_s(s',C)$$

•  $End^* \subseteq V^*$  is the set of end regions.

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Example Region Graph Labelled Region Graph PBTL derived from PTCTL

# Labelled Region Graph

Recall that  $G = (S, L, s_{\text{init}}, \mathcal{X}, \text{inv}, \text{prob}, \langle \tau_s \rangle_{s \in S})$  where especially  $L : S \to 2^{AP}$  are the atomic propositions being true in each s,

#### Definition

For a region graph  $R(G, \phi)$  we define its associated labelled region graph by  $(R(G, \phi), L^*)$ , where  $L^* : V^* \to 2^{AP^*}$  is defined as

 $L^*(\langle s, [v, \mathcal{E}] \rangle) = \{ a \in L(s) \} \cap \{ a_{\varphi} \mid [v, \mathcal{E}] \text{ satisfies } \varphi, \varphi \in AF_{\phi} \}$ 

Example Region Graph Labelled Region Graph PBTL derived from PTCTL

### PBTL derived from PTCTL

| PTCTL                                                      | PBTL                                                                    |
|------------------------------------------------------------|-------------------------------------------------------------------------|
| Subformula of $\phi$                                       | Subformula of Φ                                                         |
| true                                                       | true                                                                    |
| а                                                          | а                                                                       |
| arphi                                                      | $a_{arphi}$                                                             |
| $\phi_1 \lor \phi_2$                                       | $\begin{smallmatrix} a_\varphi \\ \Phi_1 \lor \Phi_2 \end{smallmatrix}$ |
| $\neg \phi$                                                | $\neg \Phi$                                                             |
| $[\phi_1 \exists \mathcal{U} \phi_2]_{\Box \lambda}$       | $[\Phi_1 \exists \mathcal{U} \Phi_2]_{\Box \lambda}$                    |
| $[\phi_1 orall \mathcal{U} \phi_2]_{\sqsubseteq \lambda}$ | $[\Phi_1 orall \mathcal{U} \Phi_2]_{\sqsubseteq \lambda}$              |

Recall

 $L^*(\langle s, [v, \mathcal{E}] \rangle) = \{ a \in L(s) \} \cup \{ a_{\varphi} \mid [v, \mathcal{E}] \text{ satisfies } \varphi, \varphi \in AF_{\phi} \}$ 

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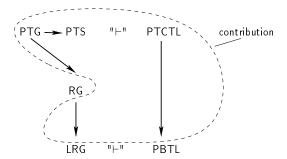
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### PTCTL can be model-checked on PTGs



PTCTL can be model-checked on PTGs

# ... THE END