

AIMS Systems Verification Quantitative Verification Part 2

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Overview (Part 2)

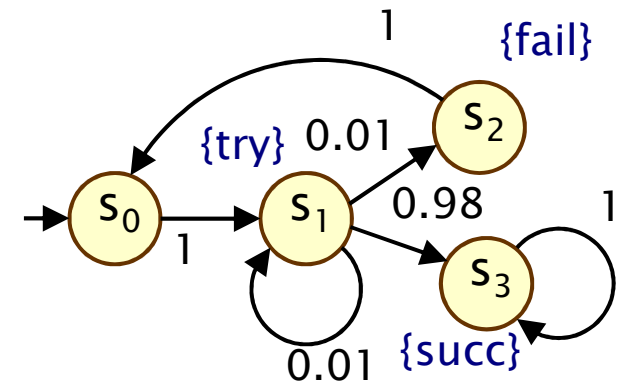
- Markov decision processes (MDPs)
 - MDPs: definition
 - Paths, strategies & probability spaces
- PCTL model checking
- Costs and rewards
- Case study: Firewire root contention
- Strategy synthesis for MDPs
 - Properties and objectives
 - Verification vs synthesis
- Case study: Dynamic power management
- Summary

Recap: Discrete-time Markov chains

- Discrete-time Markov chains (DTMCs)
 - state-transition systems augmented with probabilities
- Formally: DTMC $D = (S, s_{init}, P, L)$ where:
 - S is a set of states and $s_{init} \in S$ is the initial state
 - $P : S \times S \rightarrow [0,1]$ is the transition probability matrix
 - $L : S \rightarrow 2^{AP}$ labels states with atomic propositions
 - define a probability space Pr_s over paths $Path_s$

- Properties of DTMCs

- can be captured by the logic PCTL
- e.g. $send \rightarrow P_{\geq 0.95} [F deliver]$
- key question: what is the probability of reaching states $T \subseteq S$ from state s ?
- reduces to graph analysis + linear equation system

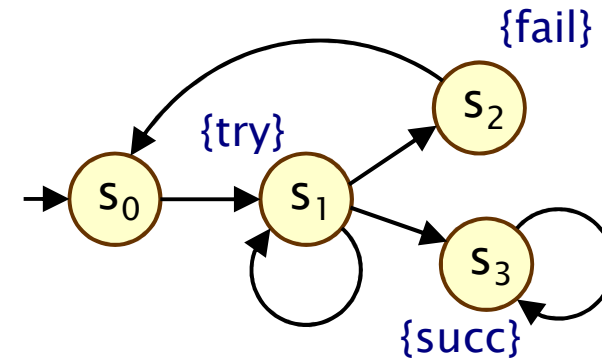


Nondeterminism

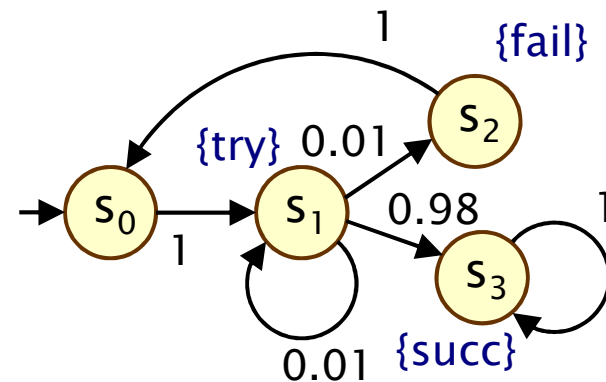
- Some aspects of a system may not be probabilistic and should not be modelled probabilistically; for example:
- **Concurrency** – scheduling of parallel components
 - e.g. randomised distributed algorithms – multiple probabilistic processes operating **asynchronously**
- **Underspecification** – unknown model parameters
 - e.g. a probabilistic communication protocol designed for message propagation delays of between d_{\min} and d_{\max}
- **Unknown environments**
 - e.g. probabilistic security protocols – unknown adversary

Probability vs. nondeterminism

- Labelled transition system
 - (S, s_0, R, L) where $R \subseteq S \times S$
 - choice is **nondeterministic**



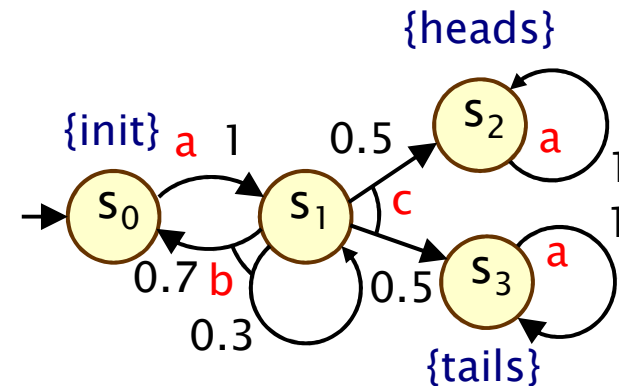
- Discrete-time Markov chain
 - (S, s_0, P, L) where $P : S \times S \rightarrow [0, 1]$
 - choice is **probabilistic**



- How to combine?

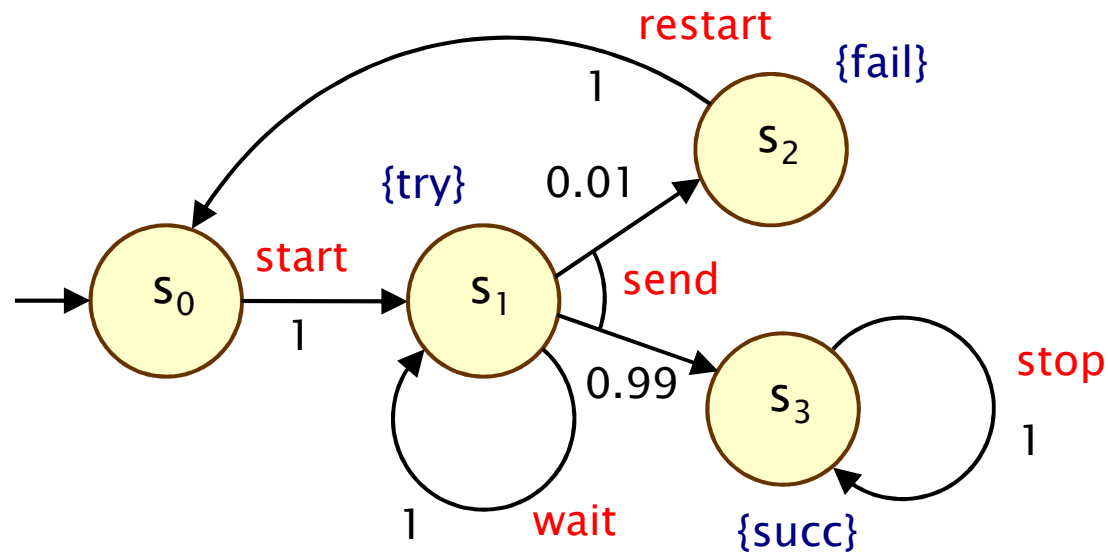
Markov decision processes

- Markov decision processes (MDPs)
 - extension of DTMCs which allow **nondeterministic choice**
- Like DTMCs:
 - discrete set of states representing possible configurations of the system being modelled
 - transitions between states occur in discrete time-steps
- Probabilities and nondeterminism
 - in each state, a nondeterministic choice between several discrete probability distributions over successor states



Simple MDP example

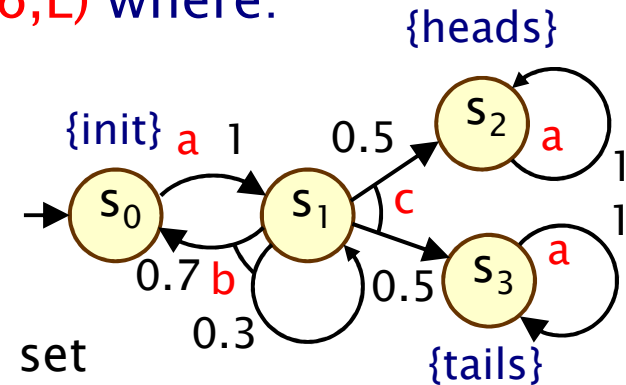
- A simple communication protocol
 - after one step, process **starts** trying to send a message
 - then, a nondeterministic choice between: (a) **waiting** a step because the channel is unready; (b) **sending** the message
 - if the latter, with probability 0.99 send **successfully** and **stop**
 - and with probability 0.01, message sending **fails**, **restart**



Markov decision processes

- Formally, an MDP M is a tuple $(S, s_{init}, \alpha, \delta, L)$ where:

- S is a set of states (“state space”)
- $s_{init} \in S$ is the initial state
- α is an alphabet of action labels
- $\delta \subseteq S \times \alpha \times \text{Dist}(S)$ is the **transition probability relation**, where $\text{Dist}(S)$ is the set of all discrete probability distributions over S
- $L : S \rightarrow 2^{AP}$ is a labelling with atomic propositions



- Notes:

- we also abuse notation and use δ as a function
- i.e. $\delta : S \rightarrow 2^{\alpha \times \text{Dist}(S)}$ where $\delta(s) = \{ (a, \mu) \mid (s, a, \mu) \in \delta \}$
- we assume $\delta(s)$ is always non-empty, i.e. no deadlocks
- MDPs, here, are identical to **probabilistic automata** [Segala]
 - usually, MDPs take the form: $\delta : S \times \alpha \rightarrow \text{Dist}(S)$

Simple MDP example 2

$$M = (S, s_{\text{init}}, \text{Steps}, L)$$

$$S = \{s_0, s_1, s_2, s_3\}$$

$$s_{\text{init}} = s_0$$

$$AP = \{\text{init}, \text{heads}, \text{tails}\}$$

$$L(s_0) = \{\text{init}\},$$

$$L(s_1) = \emptyset,$$

$$L(s_2) = \{\text{heads}\},$$

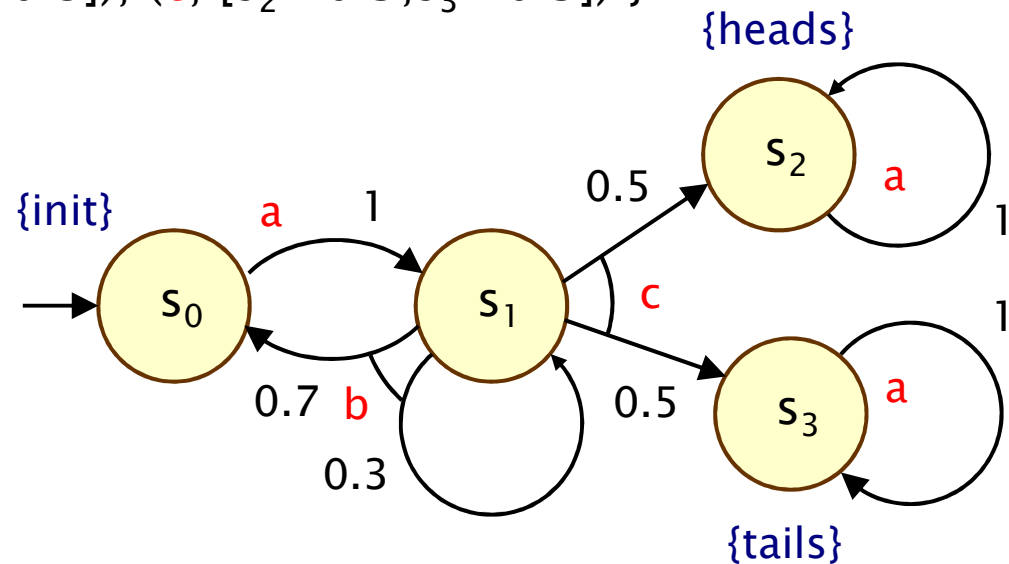
$$L(s_3) = \{\text{tails}\}$$

$$\text{Steps}(s_0) = \{ (a, [s_1 \mapsto 1]) \}$$

$$\text{Steps}(s_1) = \{ (b, [s_0 \mapsto 0.7, s_1 \mapsto 0.3]), (c, [s_2 \mapsto 0.5, s_3 \mapsto 0.5]) \}$$

$$\text{Steps}(s_2) = \{ (a, [s_2 \mapsto 1]) \}$$

$$\text{Steps}(s_3) = \{ (a, [s_3 \mapsto 1]) \}$$



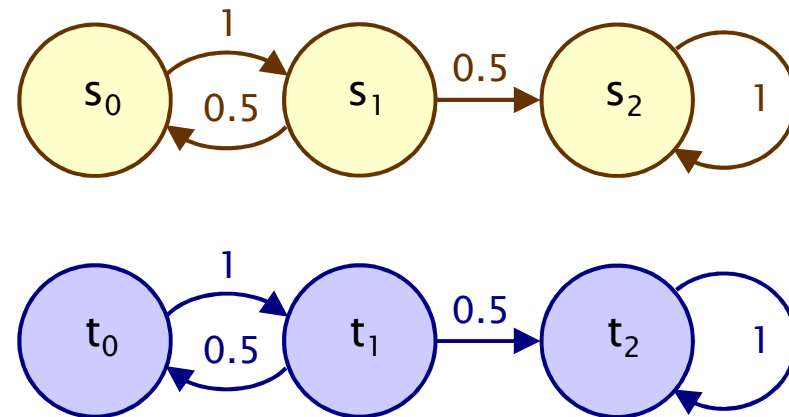
Example – Parallel composition

Asynchronous parallel composition of two 3-state DTMCs

PRISM code:

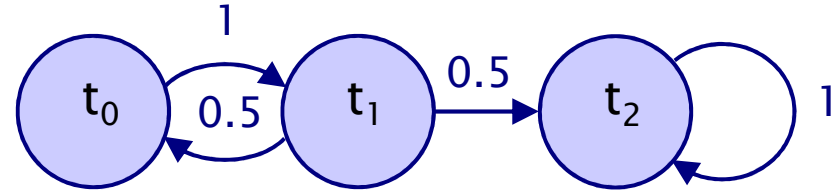
```
module M1
  s : [0..2] init 0;
  [] s=0 -> (s'=1);
  [] s=1 -> 0.5:(s'=0) + 0.5:(s'=2);
  [] s=2 -> (s'=2);
endmodule
```

```
module M2 = M1 [ s=t ] endmodule
```

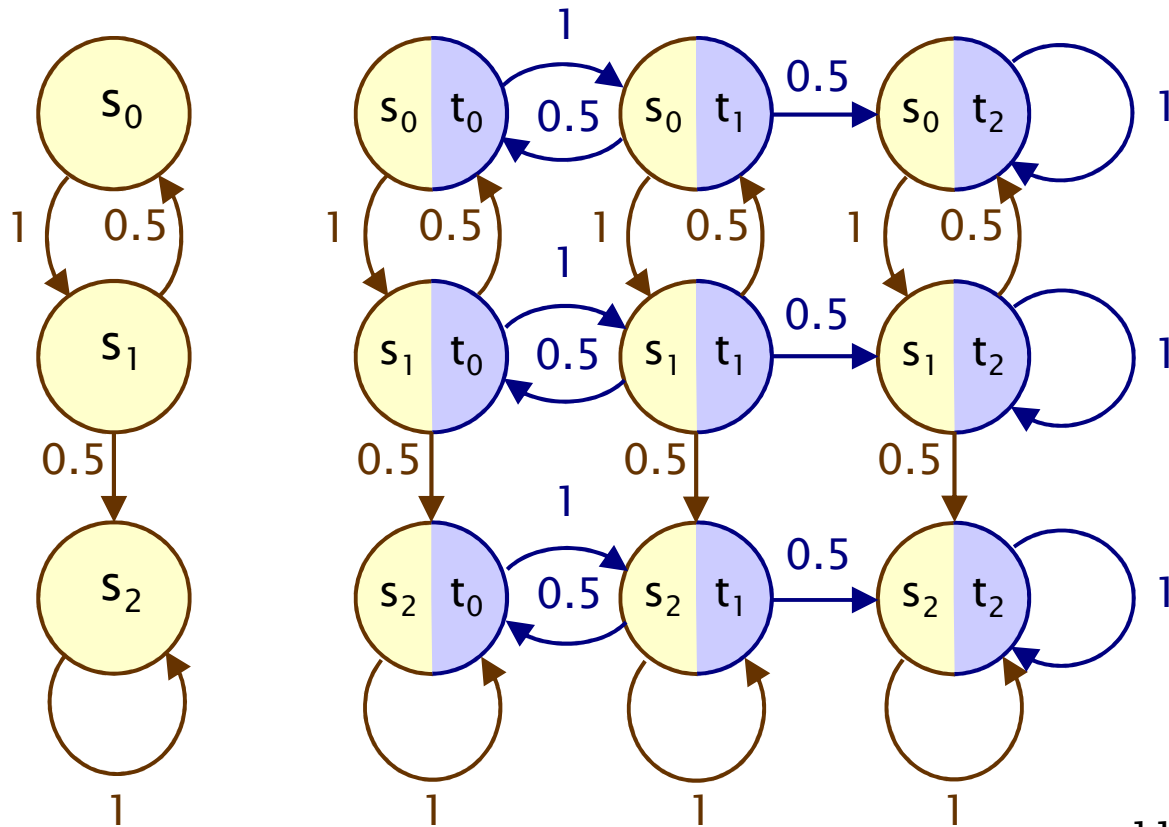


Example – Parallel composition

Asynchronous parallel composition of two 3-state DTMCs



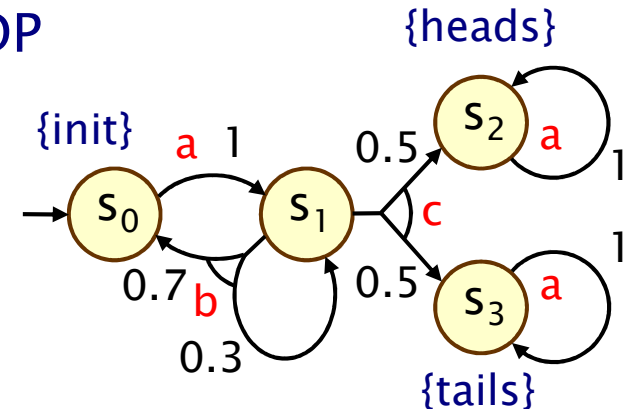
Action labels omitted here



Paths and strategies

- A (finite or infinite) **path** through an MDP

- is a sequence of (connected) states
- e.g. $s_0(a_0, \mu_0)s_1(a_1, \mu_1)s_2\dots$
- represents an execution of the system
- resolves both the probabilistic and nondeterministic choices



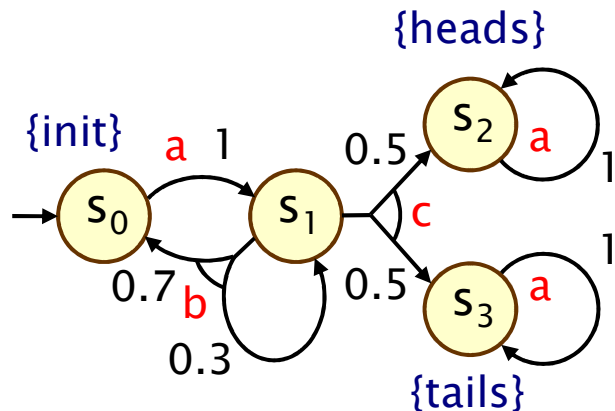
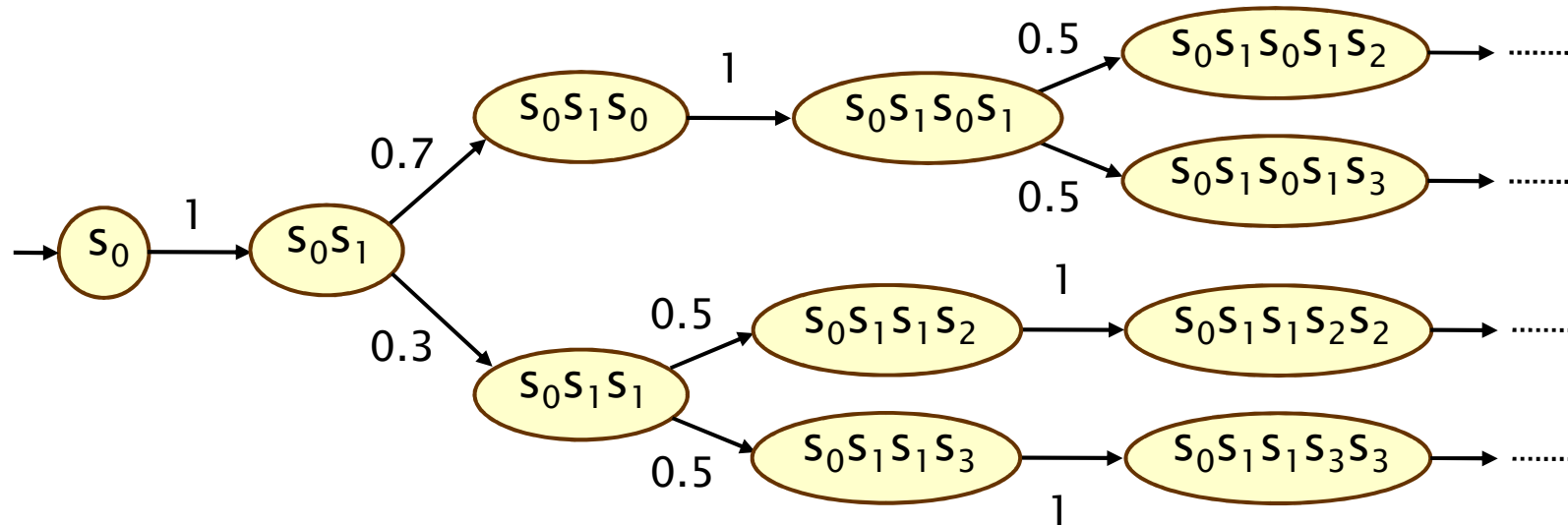
- A **strategy** σ (aka. “adversary” or “policy”) of an MDP
 - is a resolution of nondeterminism only
 - is (formally) a mapping from finite paths to **distributions** on action–distribution pairs
 - induces a fully probabilistic model
 - i.e. an (infinite–state) Markov chain over finite paths
 - on which we can define a probability space over infinite paths

Classification of strategies

- Strategies are classified according to
- randomisation:
 - σ is **deterministic** (pure) if $\sigma(s_0 \dots s_n)$ is a point distribution, and **randomised** otherwise
- memory:
 - σ is **memoryless** (simple) if $\sigma(s_0 \dots s_n) = \sigma(s_n)$ for all $s_0 \dots s_n$
 - σ is **finite memory** if there are finitely many modes such that $\sigma(s_0 \dots s_n)$ depends only on s_n and the current mode, which is updated each time an action is performed
 - otherwise, σ is **infinite memory**
- A strategy σ induces, for each state s in the MDP:
 - a set of infinite paths **Path $^\sigma$ (s)**
 - a probability space **Pr $^\sigma_s$** over **Path $^\sigma$ (s)**

Example strategy

- Fragment of induced Markov chain for strategy which picks **b** then **c** in s_1



finite-memory,
deterministic

Induced DTMCs

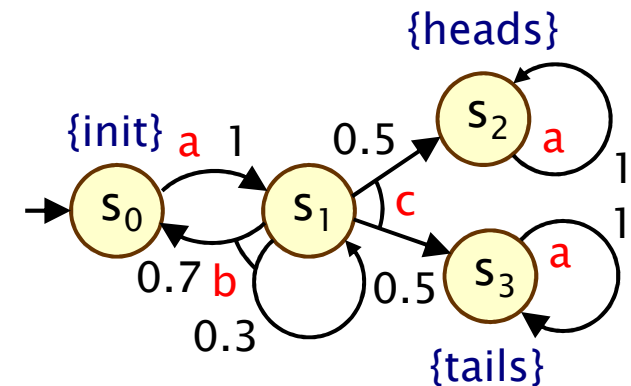
- Strategy σ for MDP induces an infinite-state DTMC D^σ
- $D^\sigma = (\text{Path}_{\text{fin}}^\sigma(s), s, P_s^\sigma)$ where:
 - **states** of the DTMC are the **finite paths of σ starting in state s**
 - initial state is s (the path starting in s of length 0)
 - $P_s^\sigma(\omega, \omega') = \mu(s')$ if $\omega' = \omega(a, \mu)s'$ and $\sigma(\omega) = (a, \mu)$
 - $P_s^\sigma(\omega, \omega') = 0$ otherwise
- 1-to-1 correspondence between $\text{Path}^\sigma(s)$ and paths of D^σ
- This gives us a probability measure Pr_s^σ over $\text{Path}^\sigma(s)$
 - from probability measure over paths of D^σ

MDPs and probabilities

- $\text{Prob}^\sigma(s, \psi) = \Pr^{\sigma_s} \{ \omega \in \text{Path}^\sigma(s) \mid \omega \models \psi \}$
 - for some path formula ψ
 - e.g. $\text{Prob}^\sigma(s, F \text{ tails})$
- MDP provides best-/worst-case analysis
 - based on lower/upper bounds on probabilities
 - over all possible adversaries

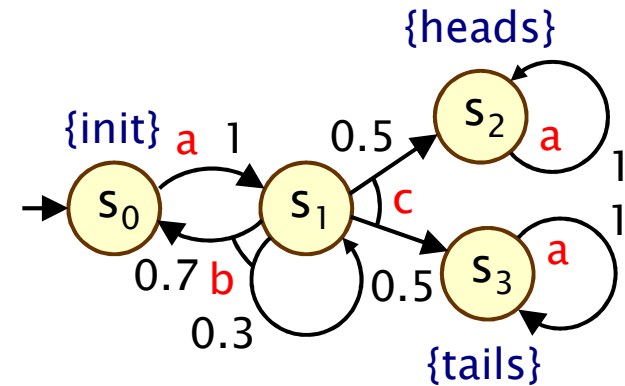
$$p_{\min}(s, \psi) = \inf_{\sigma \in \text{Adv}} \text{Prob}^\sigma(s, \psi)$$

$$p_{\max}(s, \psi) = \sup_{\sigma \in \text{Adv}} \text{Prob}^\sigma(s, \psi)$$

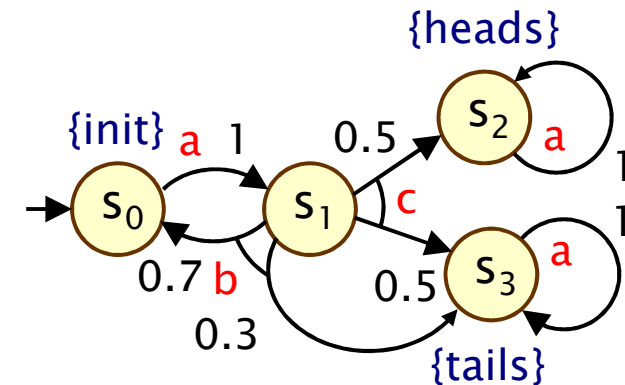


Examples

- $\text{Prob}^{\sigma^1}(s_0, \text{F tails}) = 0.5$
- $\text{Prob}^{\sigma^2}(s_0, \text{F tails}) = 0.5$
 - (where σ_i picks b $i-1$ times then c)
- ...
- $p_{\max}(s_0, \text{F tails}) = 0.5$
- $p_{\min}(s_0, \text{F tails}) = 0$

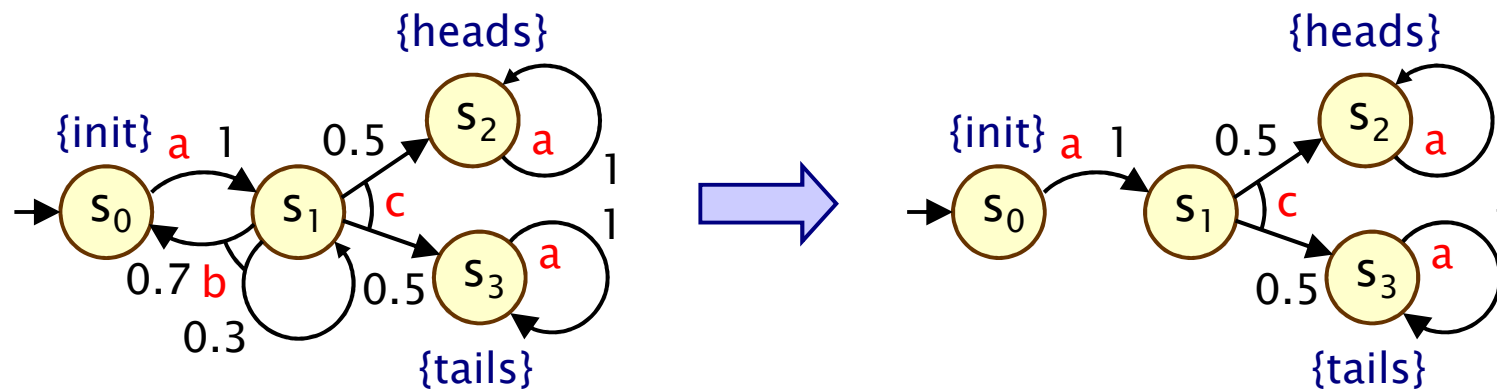


- $\text{Prob}^{\sigma^1}(s_0, \text{F tails}) = 0.5$
- $\text{Prob}^{\sigma^2}(s_0, \text{F tails}) = 0.3 + 0.7 \cdot 0.5 = 0.65$
- $\text{Prob}^{\sigma^3}(s_0, \text{F tails}) = 0.3 + 0.7 \cdot 0.3 + 0.7 \cdot 0.7 \cdot 0.5 = 0.755$
- ...
- $p_{\max}(s_0, \text{F tails}) = 1$
- $p_{\min}(s_0, \text{F tails}) = 0.5$



Memoryless strategies

- **Memoryless strategies** always pick same choice in a state
 - also known as: positional, Markov, simple
 - formally, $\sigma(s_0(a_0, \mu_0)s_1 \dots s_n)$ depends only on s_n
 - can write as a mapping from states, i.e. $\sigma(s)$ for each $s \in S$
 - induced DTMC can be mapped to a $|S|$ -state DTMC
- **From previous example:**
 - adversary σ_1 (picks c in s_1) is memoryless; σ_2 is not



PCTL

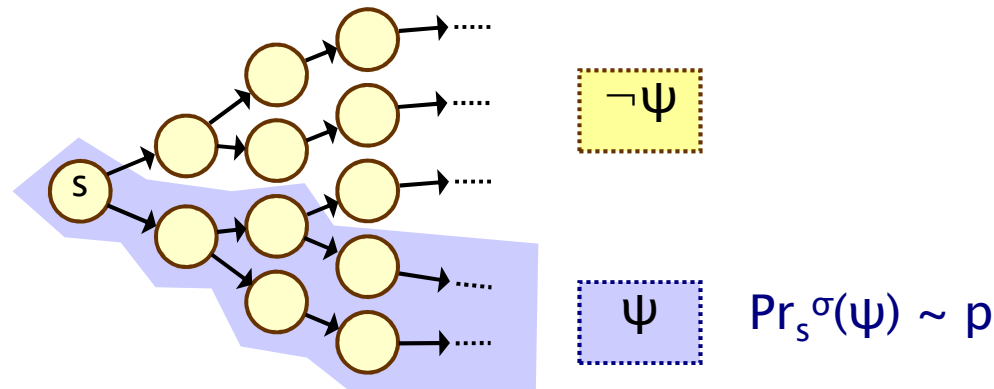
- Temporal logic for properties of MDPs (and DTMCs)
 - extension of (non-probabilistic) temporal logic CTL
 - key addition is **probabilistic operator P**
 - quantitative extension of CTL's A and E operators
- PCTL syntax:
 - $\phi ::= \text{true} \mid a \mid \phi \wedge \phi \mid \neg\phi \mid P_{\sim p} [\psi]$ (state formulas)
 - $\psi ::= X\phi \mid \phi U^{\leq k} \phi \mid \phi U \phi$ (path formulas)
 - where a is an atomic proposition, used to identify states of interest, $p \in [0,1]$ is a probability, $\sim \in \{<, >, \leq, \geq\}$, $k \in \mathbb{N}$
- **Example:** $\text{send} \rightarrow P_{\geq 0.95} [\text{true} U^{\leq 10} \text{deliver}]$

PCTL semantics for MDPs

- PCTL formulas interpreted over states of an MDP
 - $s \models \phi$ denotes ϕ is “true in state s ” or “satisfied in state s ”
- Semantics of (non-probabilistic) state formulas:
 - for a state s of the MDP $(S, s_{init}, \alpha, \delta, L)$:
 - $s \models a \iff a \in L(s)$
 - $s \models \phi_1 \wedge \phi_2 \iff s \models \phi_1 \text{ and } s \models \phi_2$
 - $s \models \neg\phi \iff s \models \phi \text{ is false}$
- Semantics of path formulas:
 - for a path $\omega = s_0(a_0, \mu_0)s_1(a_1, \mu_1)s_2\dots$ in the MDP:
 - $\omega \models X\phi \iff s_1 \models \phi$
 - $\omega \models \phi_1 U^{\leq k} \phi_2 \iff \exists i \leq k \text{ such that } s_i \models \phi_2 \text{ and } \forall j < i, s_j \models \phi_1$
 - $\omega \models \phi_1 U \phi_2 \iff \exists k \geq 0 \text{ such that } \omega \models \phi_1 U^{\leq k} \phi_2$

PCTL semantics for MDPs

- Semantics of the probabilistic operator P
 - can only define **probabilities** for a **specific strategy σ**
 - $s \models P_{\sim p} [\psi]$ means “the probability, from state s , that ψ is true for an outgoing path satisfies $\sim p$ **for all strategies σ** ”
 - formally $s \models P_{\sim p} [\psi] \Leftrightarrow \Pr_s^\sigma(\psi) \sim p$ for all strategies σ
 - where we use $\Pr_s^\sigma(\psi)$ to denote $\Pr_s^\sigma \{ \omega \in \text{Path}_s^\sigma \mid \omega \models \psi \}$



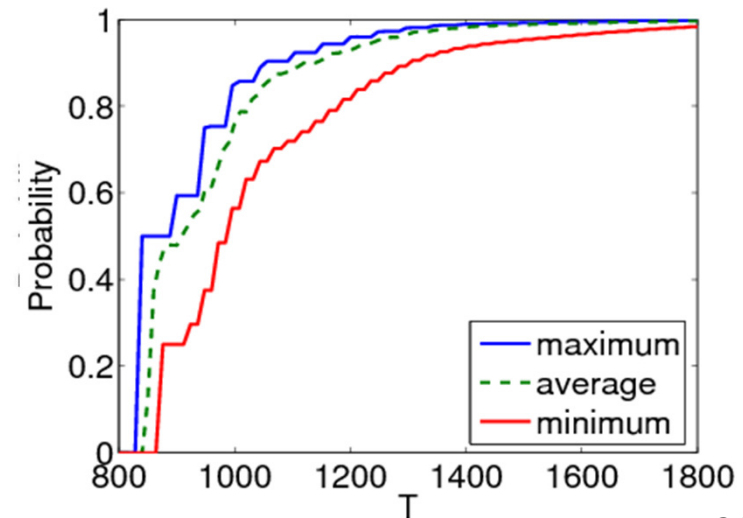
- Some equivalences:
 - $F \phi \equiv \diamond \phi \equiv \text{true} \cup \phi$ (eventually, “future”)
 - $G \phi \equiv \square \phi \equiv \neg(F \neg\phi)$ (always, “globally”)

Minimum and maximum probabilities

- Letting:
 - $\Pr_s^{\max}(\psi) = \sup_{\sigma} \Pr_s^{\sigma}(\psi)$
 - $\Pr_s^{\min}(\psi) = \inf_{\sigma} \Pr_s^{\sigma}(\psi)$
- We have:
 - if $\sim \in \{\geq, >\}$, then $s \models P_{\sim p}[\psi] \Leftrightarrow \Pr_s^{\min}(\psi) \sim p$
 - if $\sim \in \{<, \leq\}$, then $s \models P_{\sim p}[\psi] \Leftrightarrow \Pr_s^{\max}(\psi) \sim p$
- Model checking $P_{\sim p}[\psi]$ reduces to the computation over all strategies of either:
 - the **minimum probability** of ψ holding
 - the **maximum probability** of ψ holding
- Crucial result for model checking PCTL on MDPs
 - memoryless strategies suffice, i.e. there are always memoryless strategies σ_{\min} and σ_{\max} for which:
 - $\Pr_s^{\sigma_{\min}}(\psi) = \Pr_s^{\min}(\psi)$ and $\Pr_s^{\sigma_{\max}}(\psi) = \Pr_s^{\max}(\psi)$

Quantitative properties

- For PCTL properties with P as the outermost operator
 - quantitative form (two types): $P_{\min=?} [\psi]$ and $P_{\max=?} [\psi]$
 - i.e. “**what is the minimum/maximum probability (over all adversaries) that path formula ψ is true?**”
 - corresponds to an analysis of **best-case** or **worst-case** behaviour of the system
 - model checking is no harder since compute the values of $\Pr_s^{\min}(\psi)$ or $\Pr_s^{\max}(\psi)$ anyway
 - useful to spot patterns/trends
- **Example: CSMA/CD protocol**
 - “min/max probability that a message is sent within the deadline”



Some real PCTL examples

- Byzantine agreement protocol
 - $P_{\min=?} [F (\text{agreement} \wedge \text{rounds} \leq 2)]$
 - “what is the minimum probability that agreement is reached within two rounds?”
- CSMA/CD communication protocol
 - $P_{\max=?} [F \text{ collisions} = k]$
 - “what is the maximum probability of k collisions?”
- Self-stabilisation protocols
 - $P_{\min=?} [F^{\leq t} \text{ stable}]$
 - “what is the minimum probability of reaching a stable state within k steps?”

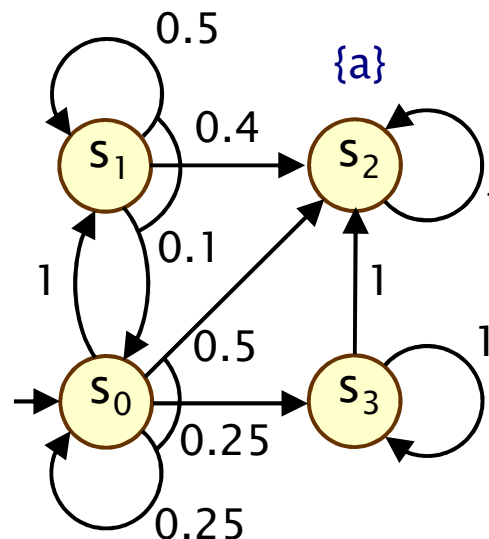
PCTL model checking for MDPs

- Algorithm for PCTL model checking [BdA95]
 - inputs: MDP $M=(S,s_{init},\alpha,\delta,L)$, PCTL formula ϕ
 - output: $\text{Sat}(\phi) = \{ s \in S \mid s \models \phi \}$ = set of states satisfying ϕ
- Basic algorithm same as PCTL model checking for DTMCs
 - proceeds by induction on parse tree of ϕ
 - non-probabilistic operators (true , a , \neg , \wedge) straightforward
- Only need to consider $P_{\sim p} [\psi]$ formulas
 - reduces to computation of $\text{Pr}_s^{\min}(\psi)$ or $\text{Pr}_s^{\max}(\psi)$ for all $s \in S$
 - dependent on whether $\sim \in \{\geq, >\}$ or $\sim \in \{<, \leq\}$
 - these slides cover the case $\text{Pr}_s^{\min}(\phi_1 \text{ U } \phi_2)$, i.e. $\sim \in \{\geq, >\}$
 - case for maximum probabilities is very similar
 - next ($X \phi$) and bounded until ($\phi_1 \text{ U}^{\leq k} \phi_2$) are straightforward extensions of the DTMC case

PCTL until for MDPs

- Computation of probabilities $\Pr_s^{\min}(\phi_1 \text{ U } \phi_2)$ for all $s \in S$
- First identify all states where the **probability** is **1** or **0**
 - “precomputation” algorithms, yielding sets $S^{\text{yes}}, S^{\text{no}}$
- Then compute (min) probabilities for remaining states ($S^?$)
 - either: solve linear programming problem
 - or: approximate with an iterative solution method
 - or: use policy iteration

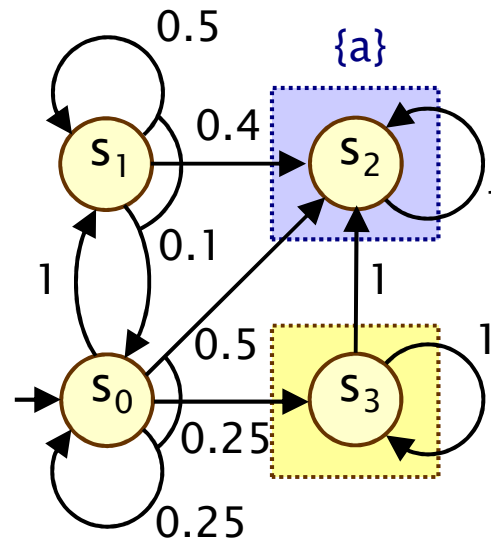
Example:
 $P_{\geq p} [F a]$
 \equiv
 $P_{\geq p} [\text{true U } a]$



PCTL until – Precomputation

- Identify all states where $\Pr_s^{\min}(\phi_1 \cup \phi_2)$ is 1 or 0
 - $S^{\text{yes}} = \text{Sat}(P_{\geq 1} [\phi_1 \cup \phi_2])$, $S^{\text{no}} = \text{Sat}(\neg P_{>0} [\phi_1 \cup \phi_2])$
- Two graph-based precomputation algorithms:
 - algorithm Prob1A computes S^{yes}
 - for all strategies the probability of satisfying $\phi_1 \cup \phi_2$ is 1
 - algorithm Prob0E computes S^{no}
 - there exists a strategy for which the probability is 0

Example:
 $P_{\geq p} [F a]$



$$S^{\text{yes}} = \text{Sat}(P_{\geq 1} [F a])$$

$$S^{\text{no}} = \text{Sat}(\neg P_{>0} [F a])$$

Method 1 – Linear programming

- Probabilities $\Pr_s^{\min}(\phi_1 \cup \phi_2)$ for remaining states in the set $S^? = S \setminus (S^{\text{yes}} \cup S^{\text{no}})$ can be obtained as the unique solution of the following **linear programming (LP)** problem:

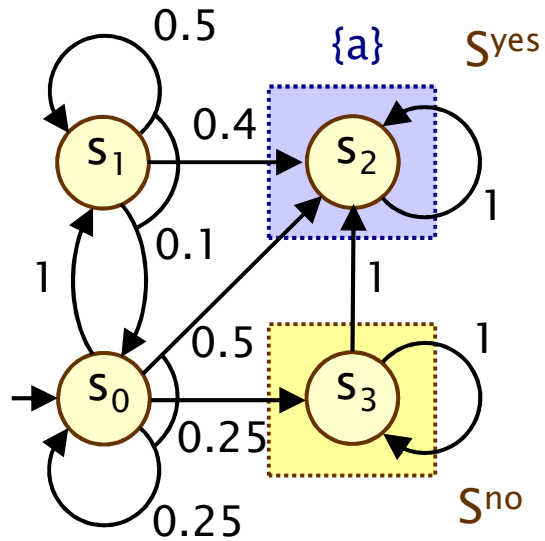
maximize $\sum_{s \in S^?} x_s$ subject to the constraints :

$$x_s \leq \sum_{s' \in S^?} \mu(s') \cdot x_{s'} + \sum_{s' \in S^{\text{yes}}} \mu(s')$$

for all $s \in S^?$ and for all $(a, \mu) \in \delta(s)$

- Simple case of a more general problem known as the **stochastic shortest path problem [BT91]**
- This can be solved with standard techniques
 - e.g. Simplex, ellipsoid method, branch-and-cut

Example – PCTL until (LP)



Let $x_i = \Pr_{s_i}^{\min}(F a)$

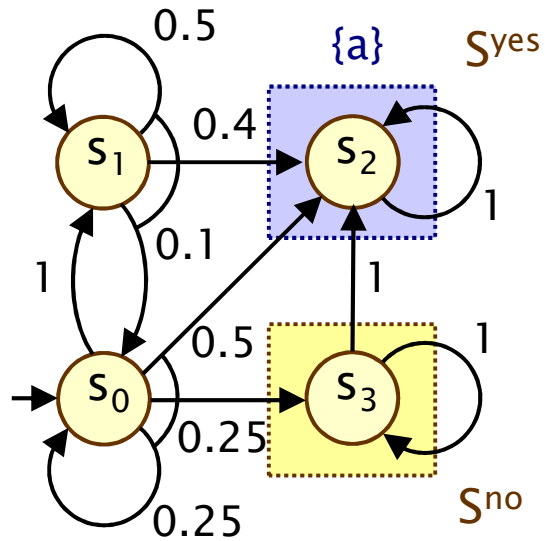
S^{yes} : $x_2=1$, S^{no} : $x_3=0$

For $S^? = \{x_0, x_1\}$:

Maximise x_0+x_1 subject to constraints:

- $x_0 \leq x_1$
- $x_0 \leq 0.25 \cdot x_0 + 0.5$
- $x_1 \leq 0.1 \cdot x_0 + 0.5 \cdot x_1 + 0.4$

Example – PCTL until (LP)



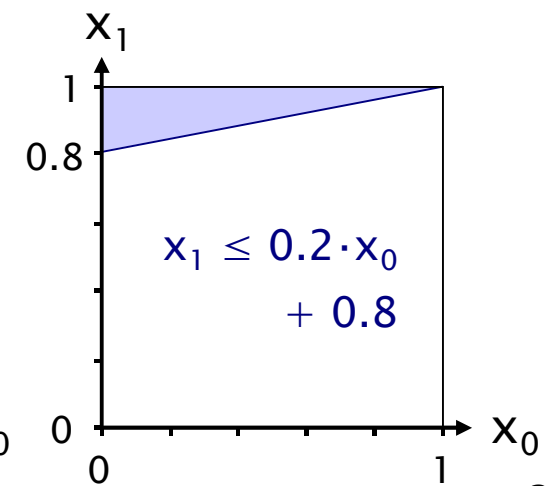
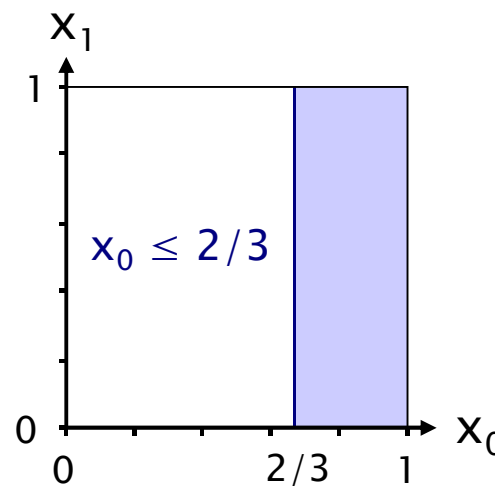
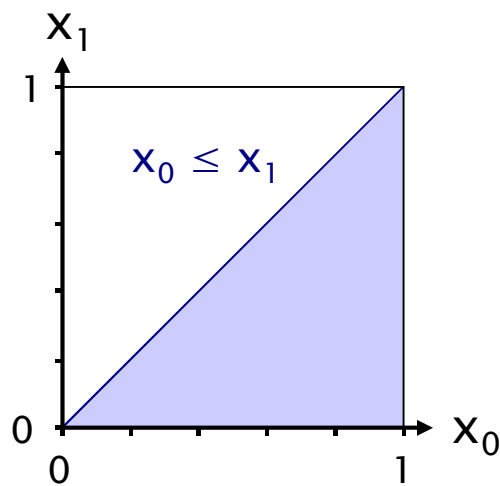
Let $x_i = \Pr_{s_i}^{\min}(F a)$

$S^{\text{yes}}: x_2=1, S^{\text{no}}: x_3=0$

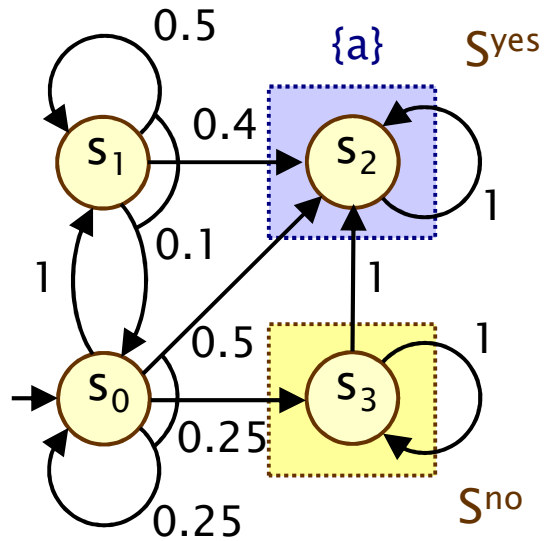
For $S^? = \{x_0, x_1\}$:

Maximise x_0+x_1 subject to constraints:

- $x_0 \leq x_1$
- $x_0 \leq 2/3$
- $x_1 \leq 0.2 \cdot x_0 + 0.8$



Example – PCTL until (LP)



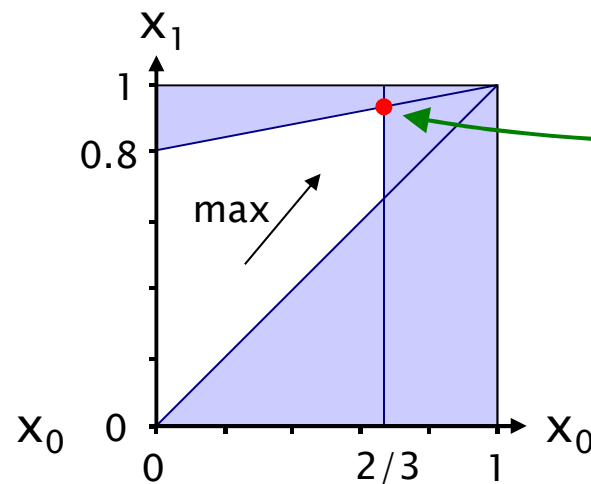
Let $x_i = \Pr_{s_i}^{\min}(F a)$

S^{yes} : $x_2=1$, S^{no} : $x_3=0$

For $S^? = \{x_0, x_1\}$:

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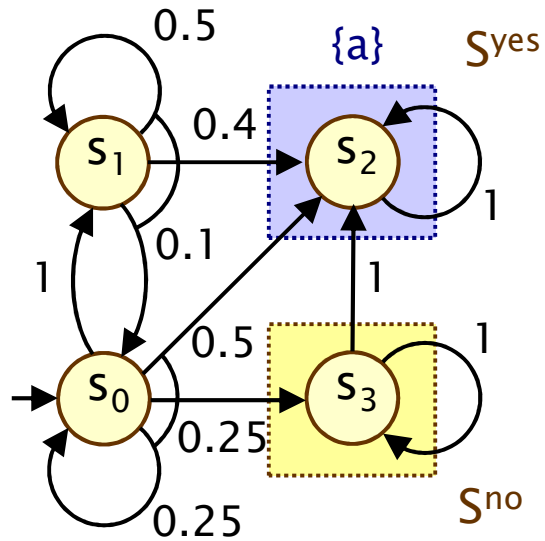
Solution:

(x_0, x_1)

=

$(2/3, 14/15)$

Example – PCTL until (LP)



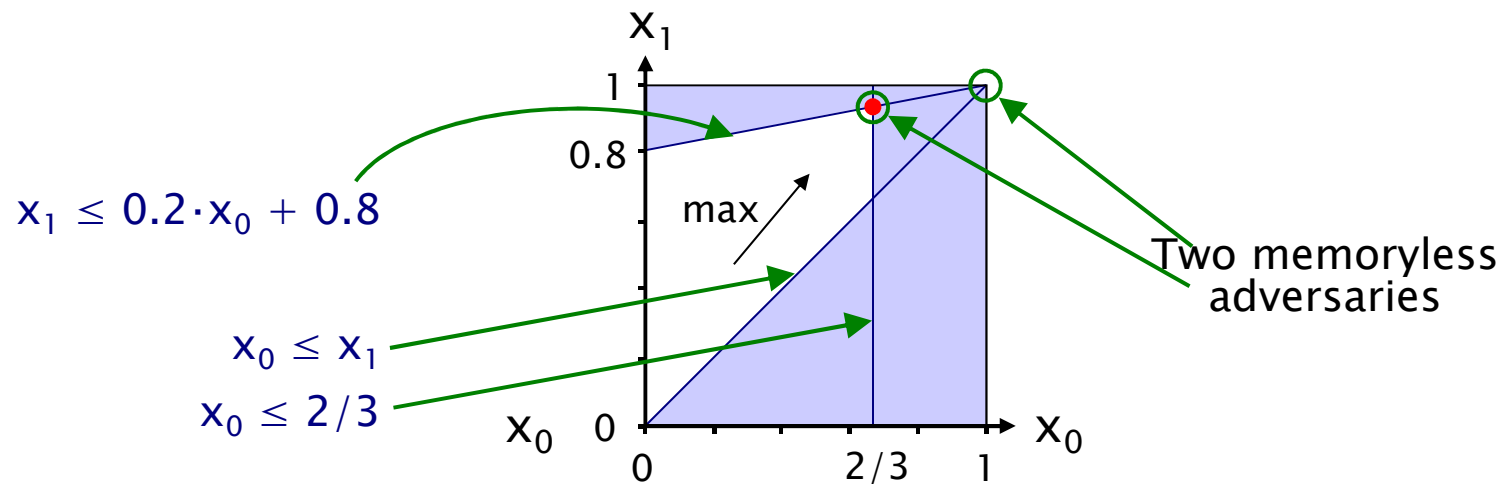
Let $x_i = \Pr_{s_i}^{\min}(F a)$

S^{yes} : $x_2=1$, S^{no} : $x_3=0$

For $S^? = \{x_0, x_1\}$:

Maximise x_0+x_1 subject to constraints:

- $x_0 \leq x_1$
- $x_0 \leq 2/3$
- $x_1 \leq 0.2 \cdot x_0 + 0.8$



Method 2 – Value iteration

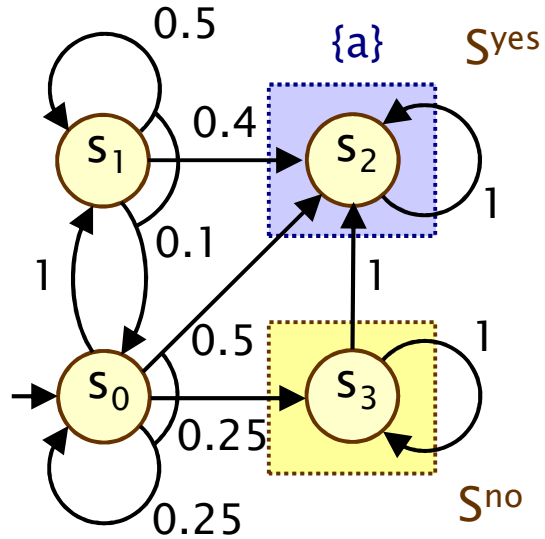
- For probabilities $\Pr_s^{\min}(\phi_1 \cup \phi_2)$ it can be shown that:

– $\Pr_s^{\min}(\phi_1 \cup \phi_2) = \lim_{n \rightarrow \infty} x_s^{(n)}$ where:

$$x_s^{(n)} = \begin{cases} 1 & \text{if } s \in S^{\text{yes}} \\ 0 & \text{if } s \in S^{\text{no}} \\ 0 & \text{if } s \in S^? \text{ and } n = 0 \\ \min_{(a, \mu) \in \text{Steps}(s)} \left(\sum_{s' \in S} \mu(s') \cdot x_{s'}^{(n-1)} \right) & \text{if } s \in S^? \text{ and } n > 0 \end{cases}$$

- This forms the basis for an (approximate) iterative solution
 - iterations terminated when solution converges sufficiently

Example – PCTL until (value iteration)



Compute: $\Pr_{s_i}^{\min}(F a)$

$$S^{\text{yes}} = \{x_2\}, S^{\text{no}} = \{x_3\}, S^? = \{x_0, x_1\}$$

$$[x_0^{(n)}, x_1^{(n)}, x_2^{(n)}, x_3^{(n)}]$$

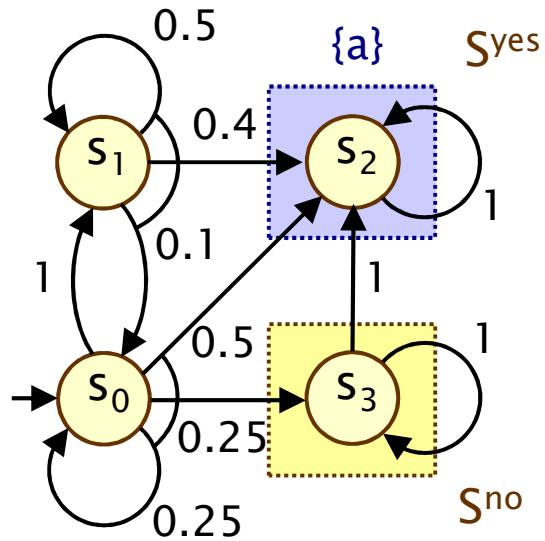
$$n=0: [0, 0, 1, 0]$$

$$n=1: [\min(0, 0.25 \cdot 0 + 0.5), \\ 0.1 \cdot 0 + 0.5 \cdot 0 + 0.4, 1, 0] \\ = [0, 0.4, 1, 0]$$

$$n=2: [\min(0.4, 0.25 \cdot 0 + 0.5), \\ 0.1 \cdot 0 + 0.5 \cdot 0.4 + 0.4, 1, 0] \\ = [0.4, 0.6, 1, 0]$$

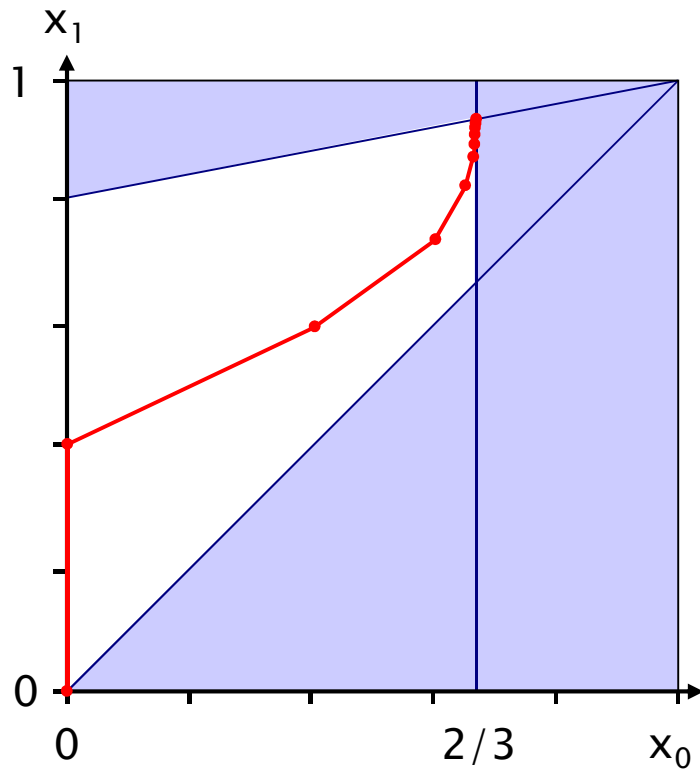
$$n=3: \dots$$

Example – PCTL until (value iteration)



	$[x_0^{(n)}, x_1^{(n)}, x_2^{(n)}, x_3^{(n)}]$
n=0:	[0.000000, 0.000000, 1, 0]
n=1:	[0.000000, 0.400000, 1, 0]
n=2:	[0.400000, 0.600000, 1, 0]
n=3:	[0.600000, 0.740000, 1, 0]
n=4:	[0.650000, 0.830000, 1, 0]
n=5:	[0.662500, 0.880000, 1, 0]
n=6:	[0.665625, 0.906250, 1, 0]
n=7:	[0.666406, 0.919688, 1, 0]
n=8:	[0.666602, 0.926484, 1, 0]
n=9:	[0.666650, 0.929902, 1, 0]
	...
n=20:	[0.666667, 0.933332, 1, 0]
n=21:	[0.666667, 0.933332, 1, 0]
	$\approx [2/3, 14/15, 1, 0]$

Example – Value iteration + LP



$[x_0^{(n)}, x_1^{(n)}, x_2^{(n)}, x_3^{(n)}]$

n=0:	[0.000000, 0.000000, 1, 0]
n=1:	[0.000000, 0.400000, 1, 0]
n=2:	[0.400000, 0.600000, 1, 0]
n=3:	[0.600000, 0.740000, 1, 0]
n=4:	[0.650000, 0.830000, 1, 0]
n=5:	[0.662500, 0.880000, 1, 0]
n=6:	[0.665625, 0.906250, 1, 0]
n=7:	[0.666406, 0.919688, 1, 0]
n=8:	[0.666602, 0.926484, 1, 0]
n=9:	[0.666650, 0.929902, 1, 0]
	...
n=20:	[0.666667, 0.933332, 1, 0]
n=21:	[0.666667, 0.933332, 1, 0]
	$\approx [2/3, 14/15, 1, 0]$

Method 3 – Policy iteration

- Value iteration:
 - iterates over (vectors of) probabilities
- Policy iteration:
 - iterates over strategies (“policies”)
- 1. Start with an arbitrary (memoryless) strategy σ
- 2. Compute the reachability probabilities $\Pr^\sigma(F \text{ a})$ for σ
- 3. Improve the strategy in each state
- 4. Repeat 2/3 until no change in strategy
- Termination:
 - finite number of memoryless strategies
 - improvement in (minimum) probabilities each time

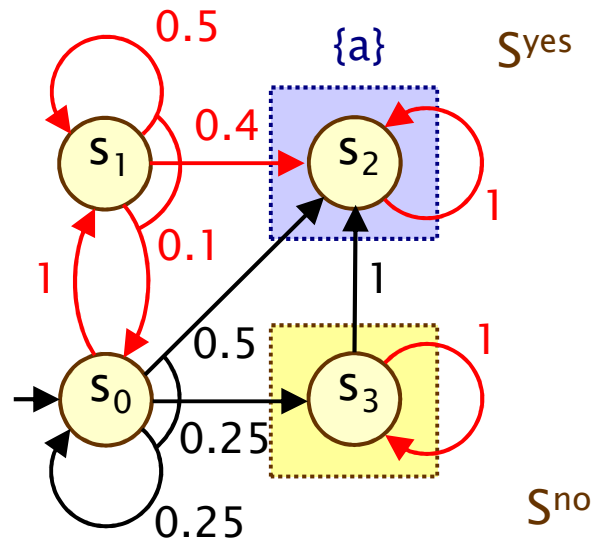
Method 3 – Policy iteration

- 1. Start with an arbitrary (memoryless) strategy σ
 - pick an element of $\delta(s)$ for each state $s \in S$
- 2. Compute the reachability probabilities $\Pr^\sigma(F a)$ for σ
 - probabilistic reachability on a DTMC
 - i.e. solve linear equation system
- 3. Improve the strategy in each state

$$\sigma'(s) = \operatorname{argmin} \left\{ \sum_{s' \in S} \mu(s') \cdot \Pr_{s'}^\sigma(F a) \mid (a, \mu) \in \delta(s) \right\}$$

- 4. Repeat 2/3 until no change in strategy

Example – Policy iteration



Arbitrary strategy σ :

Compute: $\Pr^\sigma(F a)$

Let $x_i = \Pr_{s_i}^\sigma(F a)$

$x_2=1, x_3=0$ and:

$$\cdot x_0 = x_1$$

$$\cdot x_1 = 0.1 \cdot x_0 + 0.5 \cdot x_1 + 0.4$$

Solution:

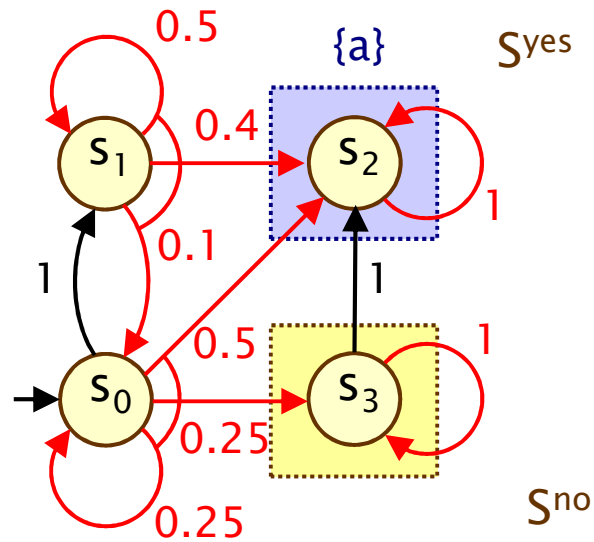
$$\Pr^\sigma(F a) = [1, 1, 1, 0]$$

Refine σ in state s_0 :

$$\min\{1(1), 0.5(1)+0.25(0)+0.25(1)\}$$

$$= \min\{1, 0.75\} = 0.75$$

Example – Policy iteration



Refined strategy σ' :

Compute: $\underline{\text{Pr}}^{\sigma'}(F a)$

Let $x_i = \text{Pr}_{s_i}^{\sigma'}(F a)$

$x_2=1, x_3=0$ and:

$$\cdot x_0 = 0.25 \cdot x_0 + 0.5$$

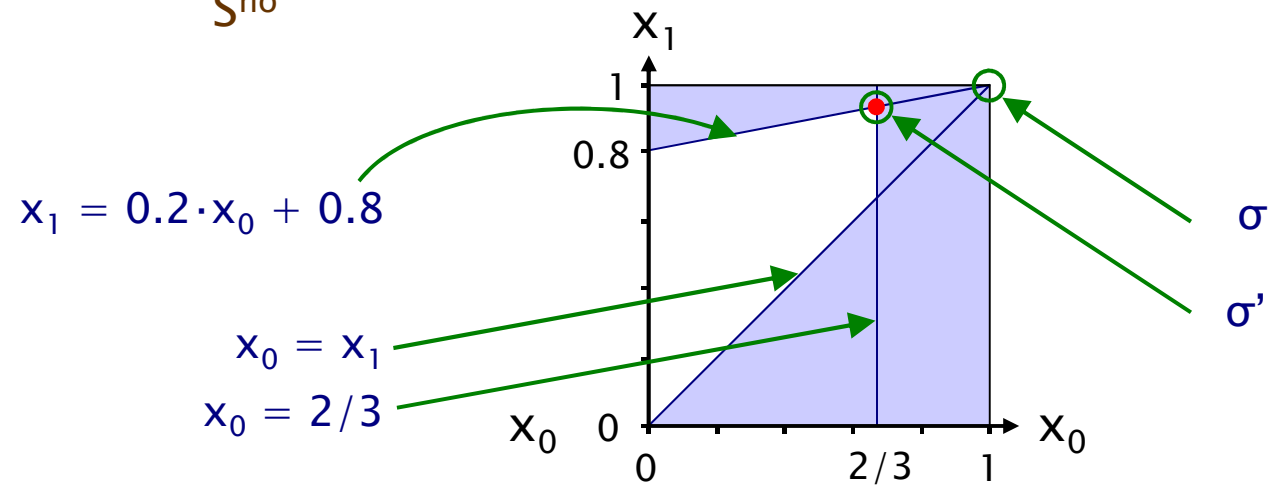
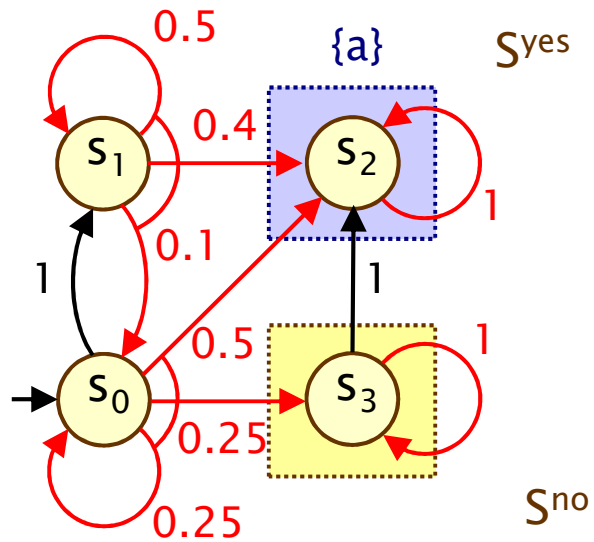
$$\cdot x_1 = 0.1 \cdot x_0 + 0.5 \cdot x_1 + 0.4$$

Solution:

$$\underline{\text{Pr}}^{\sigma'}(F a) = [2/3, 14/15, 1, 0]$$

This is optimal

Example – Policy iteration



Costs and rewards for MDPs

- We can augment MDPs with rewards (or, conversely, costs)
 - real-valued quantities assigned to states and/or transitions
 - these can have a wide range of possible interpretations
- Some examples:
 - elapsed time, power consumption, size of message queue, number of messages successfully delivered, net profit
- Extend logic PCTL with R operator, for “expected reward”
 - as for PCTL, either $R_{\sim r} [\dots]$, $R_{\min=?} [\dots]$ or $R_{\max=?} [\dots]$
- Some examples:
 - $R_{\min=?} [I^{=90}]$, $R_{\max=?} [C^{\leq 60}]$, $R_{\max=?} [F \text{ “end”}]$
 - “the minimum expected queue size after exactly 90 seconds”
 - “the maximum expected power consumption over one hour”
 - the maximum expected time for the algorithm to terminate

Case study: FireWire root contention

- FireWire (IEEE 1394)

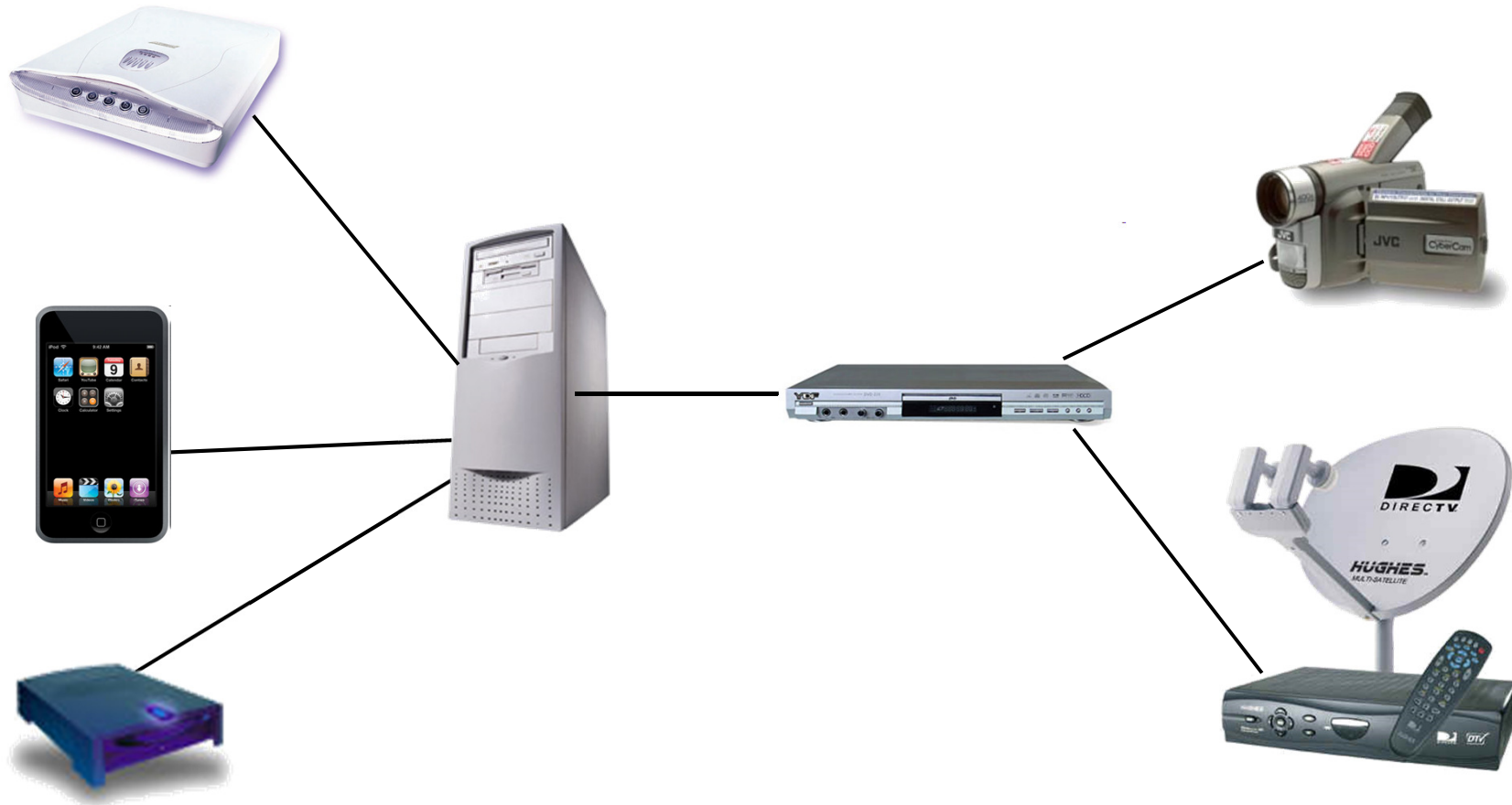
- high-performance serial bus for networking multimedia devices; originally by Apple
- "hot-pluggable" – add/remove devices at any time
- no requirement for a single PC (but need acyclic topology)



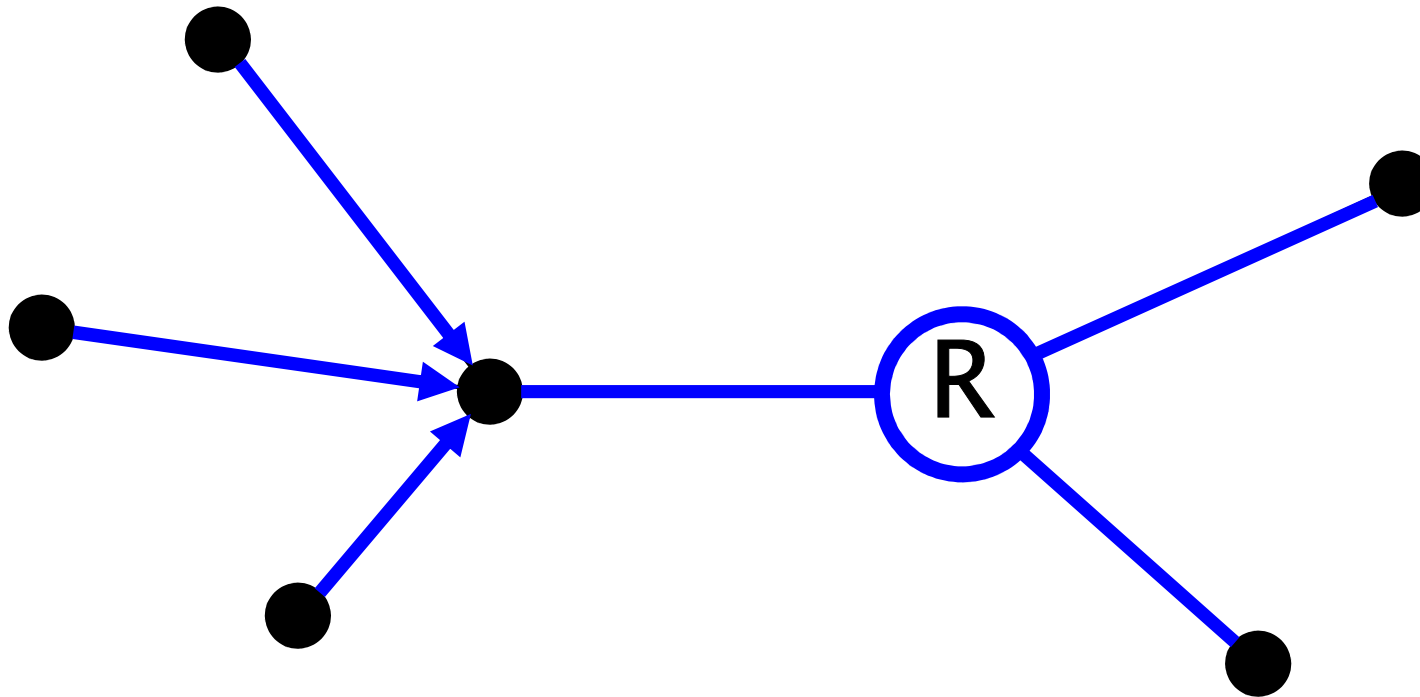
- Root contention protocol

- leader election algorithm, when nodes join/leave
- symmetric, distributed protocol
- uses **randomisation** (electronic coin tossing) and **timing** delays
- nodes send messages: "be my parent"
- root contention: when nodes contend leadership
- random choice: "fast"/"slow" delay before retry

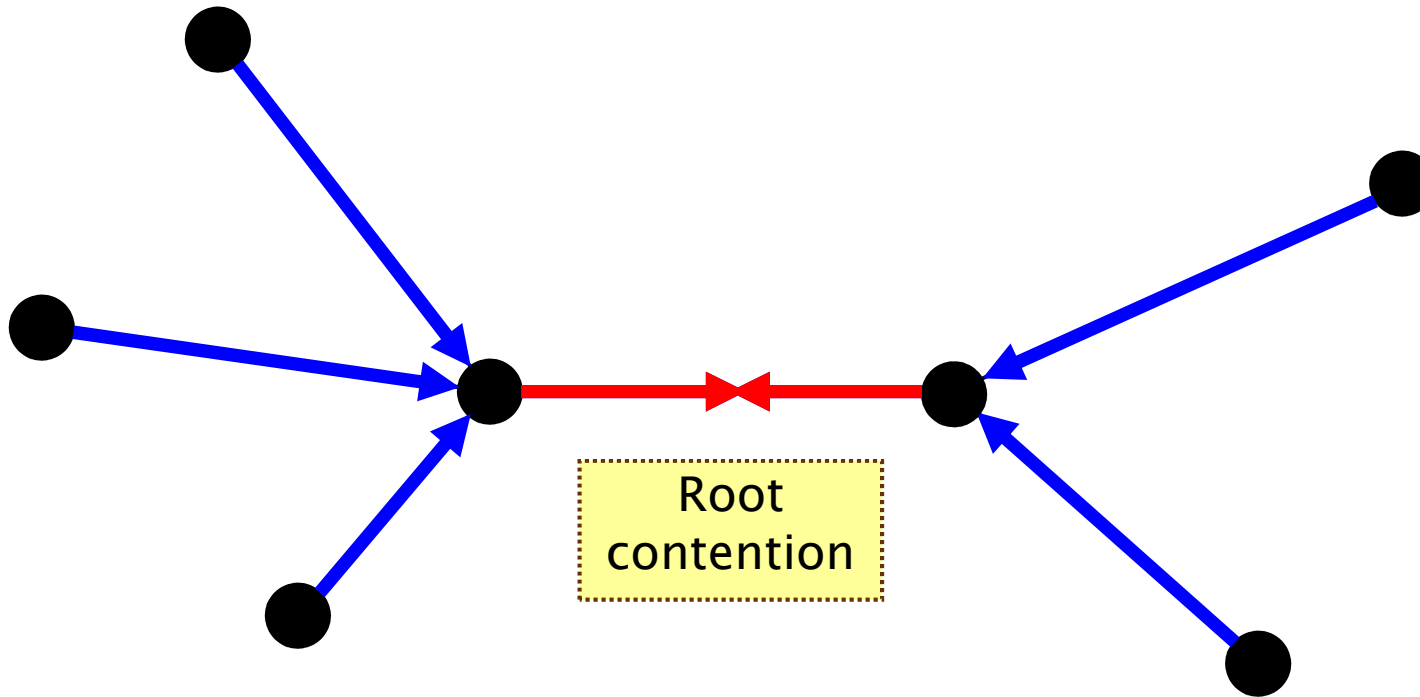
FireWire example



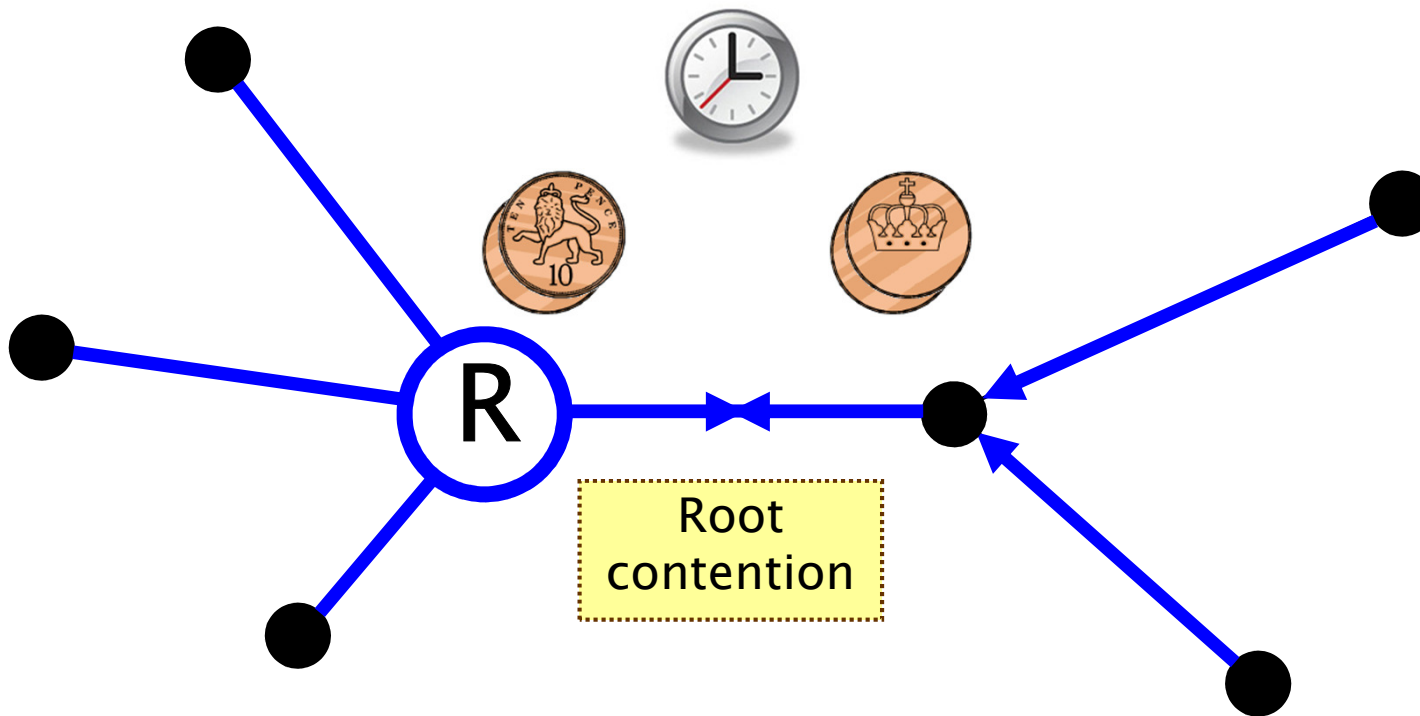
FireWire leader election



FireWire root contention

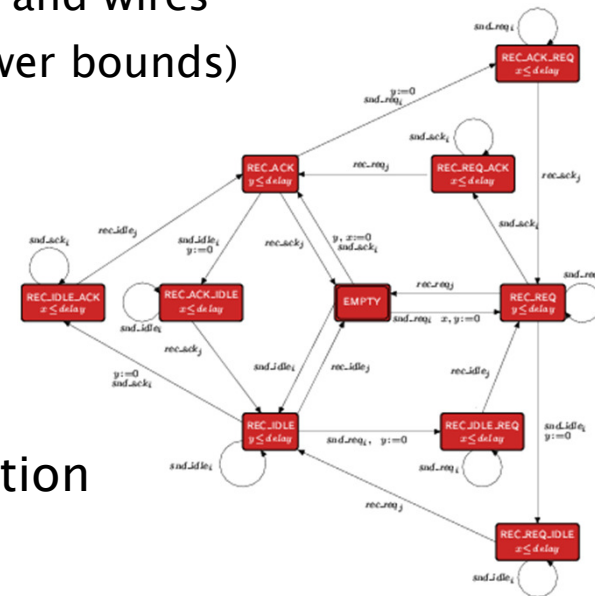
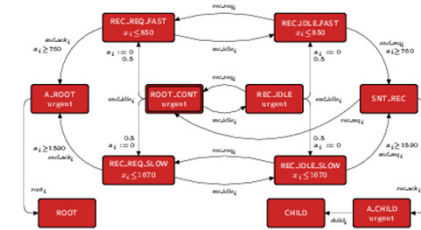


FireWire root contention

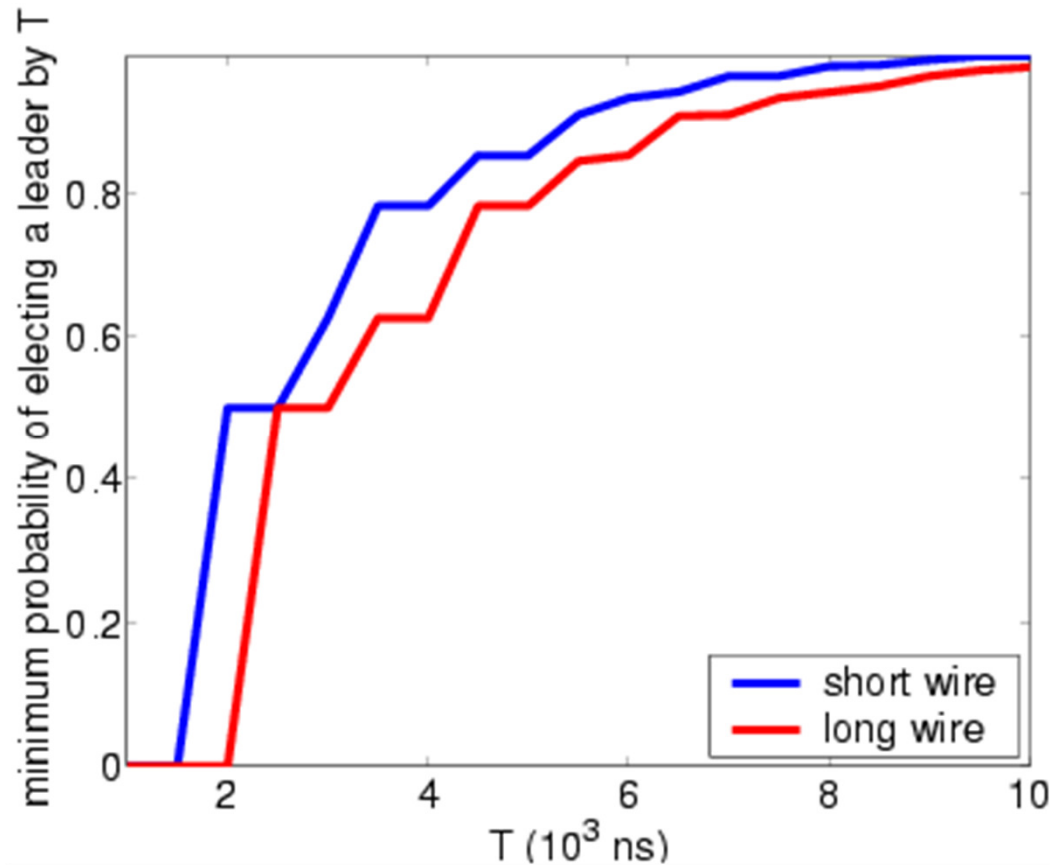


FireWire analysis

- Probabilistic model checking
 - model constructed and analysed using PRISM
 - timing delays taken from IEEE standard
 - model includes:
 - concurrency: messages between nodes and wires
 - underspecification of delays (upper/lower bounds)
 - max. model size: 170 million states
- Analysis:
 - verified that root contention always resolved with probability 1
 - investigated time taken for leader election
 - and the effect of using biased coin
 - based on a conjecture by Stoelinga

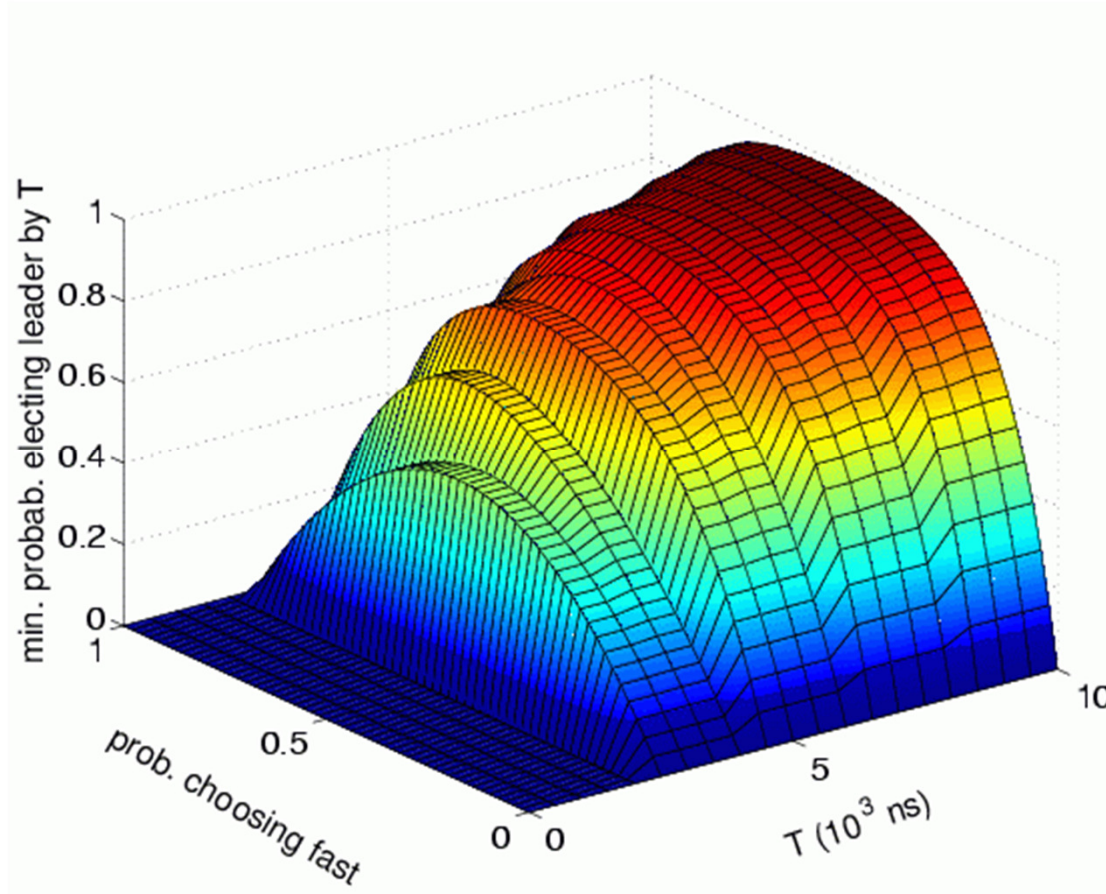


FireWire: Analysis results



“minimum probability
of electing leader
by time T”

FireWire: Analysis results

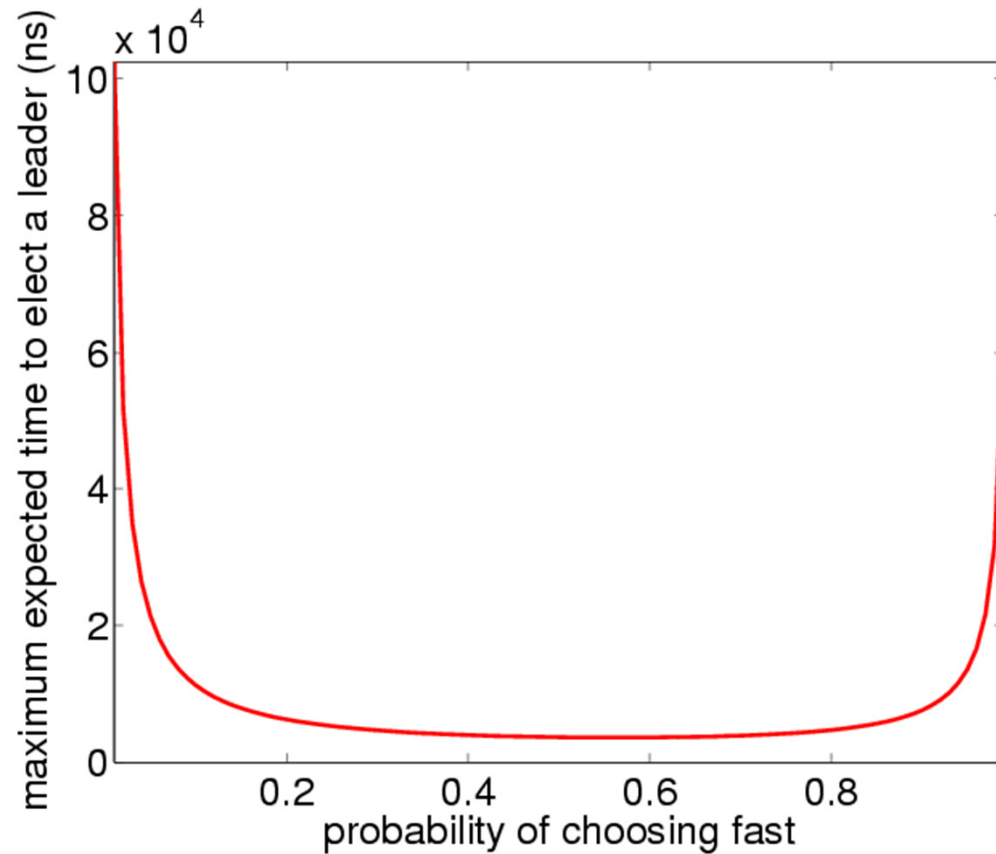


“minimum probability
of electing leader
by time T ”

(short wire length)

Using a biased coin

FireWire: Analysis results

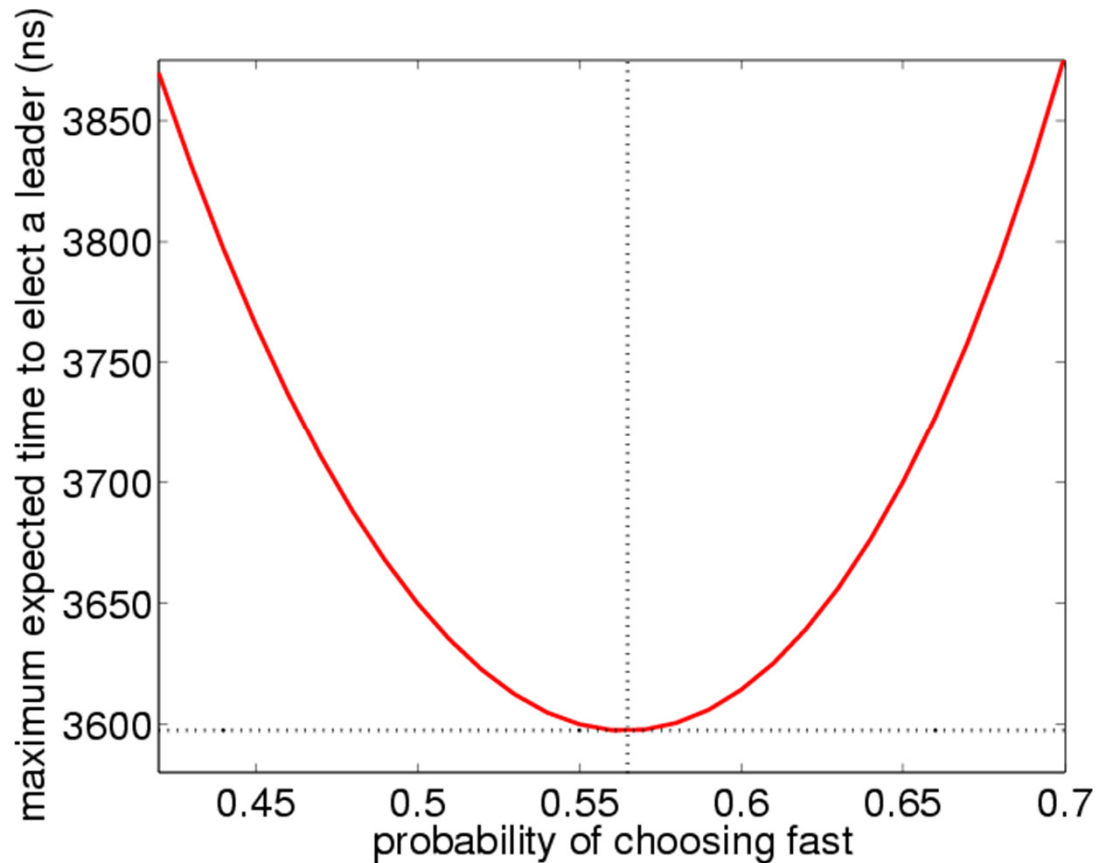


“maximum expected
time to elect a leader”

(short wire length)

Using a biased coin

FireWire: Analysis results



“maximum expected
time to elect a leader”

(short wire length)

Using a biased coin
is beneficial!

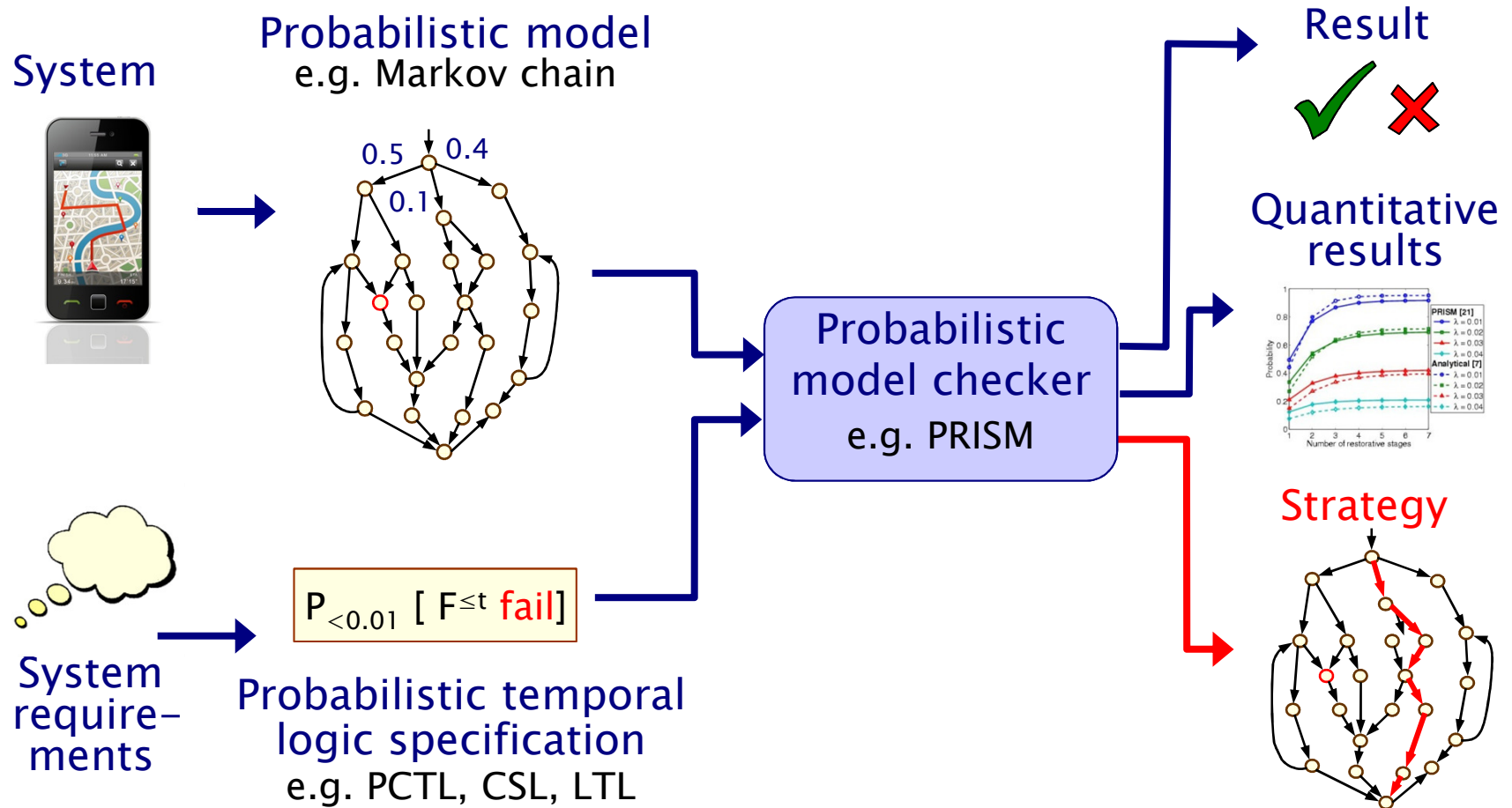
Overview (Part 2)

- Markov decision processes (MDPs)
 - MDPs: definition
 - Paths, strategies & probability spaces
- PCTL model checking
- Costs and rewards
- Case study: Firewire root contention
- Strategy synthesis for MDPs
 - Properties and objectives
 - Verification vs synthesis
- Case study: Dynamic power management
- Summary

From verification to synthesis

- Shift towards quantitative **model synthesis from specification**
 - begin with simpler problems: strategy synthesis, template-based synthesis, etc
 - advantage: **correct-by-construction**
- Here consider the problem of **strategy (controller) synthesis**
 - i.e. “can we **construct** a strategy to guarantee that a given quantitative property is satisfied?”
 - instead of “does the model satisfy a given quantitative property?”
 - also **parameter** synthesis: “find optimal value for parameter to satisfy quantitative objective”
- Many application domains
 - robotics (controller synthesis from LTL/PCTL)
 - dynamic power management (optimal policy synthesis)

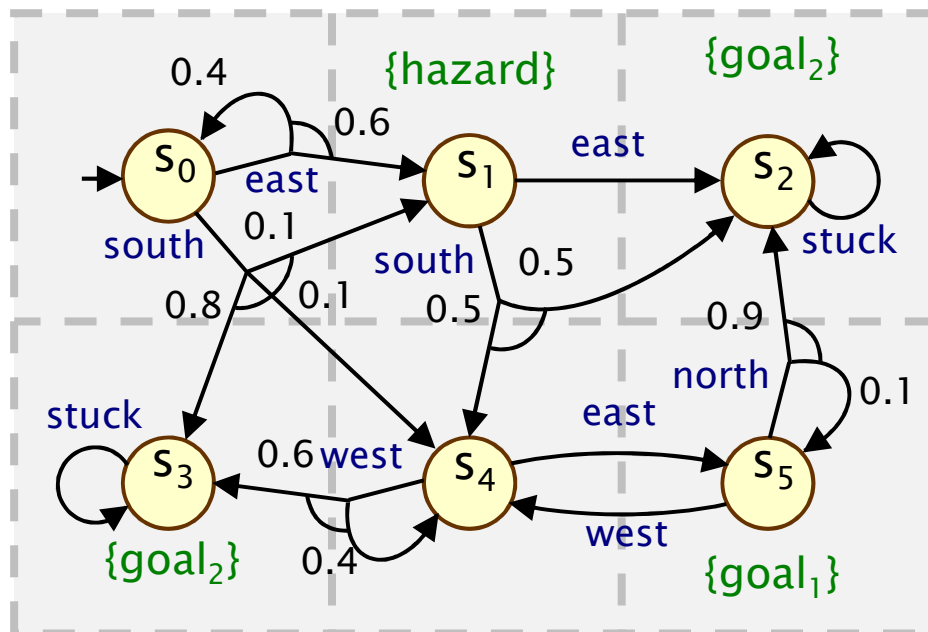
Quantitative verification & synthesis



Running example

- Example MDP

- robot moving through terrain divided into 3 x 2 grid



States:

$S_0, S_1, S_2, S_3, S_4, S_5$

Actions:

north, east, south,
west, stuck

Labels

(atomic propositions):

hazard, goal₁, goal₂

Properties and objectives

- The syntax:

$\phi ::= P_{\sim p} [\psi] \mid R_{\sim r} [\rho]$
 $\psi ::= \text{true} \mid a \mid \psi \wedge \psi \mid \neg \psi \mid X \psi \mid \psi U^{\leq k} \psi \mid \psi U \psi$

$\rho ::= F b \mid C \mid C^{\leq k}$

“reachability”

“cumulative”

“next”

“bounded until”

“until”

ψ is true with probability $\sim p$

expected reward is $\sim r$

- where b is an atomic proposition, used to identify states of interest, $p \in [0,1]$ is a probability, $\sim \in \{<, >, \leq, \geq\}$, $k \in \mathbb{N}$, and $r \in \mathbb{R}_{\geq 0}$

– $F b \equiv \text{true} U b$

- We refer to ϕ as **property**, ψ and ρ as **objectives**
 - (branching time more challenging for synthesis)

Properties and objectives

- Semantics of the probabilistic operator P
 - can only define **probabilities** for a **specific strategy σ**
 - $s \models P_{\sim p} [\psi]$ means “the probability, from state s , that ψ is true for an outgoing path satisfies $\sim p$ **for all strategies σ** ”
 - formally $s \models P_{\sim p} [\psi] \Leftrightarrow \Pr_s^\sigma(\psi) \sim p$ for all strategies σ
 - where we use $\Pr_s^\sigma(\psi)$ to denote $\Pr_s^\sigma \{ \omega \in \text{Path}_s^\sigma \mid \omega \models \psi \}$
- $R_{\sim r} [\cdot]$ means “the **expected value** of \cdot satisfies $\sim r$ ”
- Some examples:
 - $P_{\geq 0.4} [F \text{ “goal”}]$ “probability of reaching goal is at least 0.4”
 - $R_{<5} [C^{\leq 60}]$ “expected power consumption over one hour is **below 5**”
 - $R_{\leq 10} [F \text{ “end”}]$ “expected time to termination is at most 10”

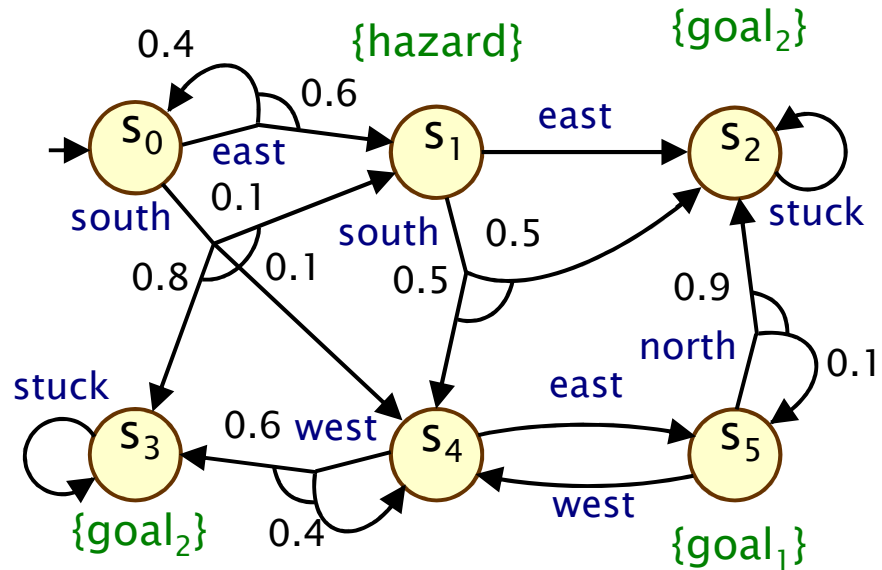
Verification and strategy synthesis

- The **verification problem** is:
 - Given an MDP M and a property ϕ , does M satisfy ϕ under any possible strategy σ ?
- The **synthesis problem** is dual:
 - Given an MDP M and a property ϕ , find, if it exists, a strategy σ such that M satisfies ϕ under σ
- Verification and strategy synthesis is achieved using the same techniques, namely computing **optimal values** for probability objectives:
 - $\Pr_s^{\min}(\psi) = \inf_{\sigma} \Pr_s^{\sigma}(\psi)$
 - $\Pr_s^{\max}(\psi) = \sup_{\sigma} \Pr_s^{\sigma}(\psi)$
 - and similarly for expectations

Computing reachability for MDPs

- Computation of probabilities $\Pr_s^{\max}(F b)$ for all $s \in S$
- Step 1: **pre-compute** all states where probability is 1 or 0
 - graph-based algorithms, yielding sets $S^{\text{yes}}, S^{\text{no}}$
- Step 2: **compute** probabilities for remaining states ($S^?$)
 - (i) solve linear programming problem
 - (ii) approximate with value iteration
 - (iii) solve with policy (strategy) iteration
- 1. Precomputation:
 - algorithm Prob1E computes S^{yes}
 - **there exists a strategy** for which the probability of "F b" is **1**
 - algorithm Prob0A computes S^{no}
 - **for all strategies**, the probability of satisfying "F b" is **0**

Example – Reachability



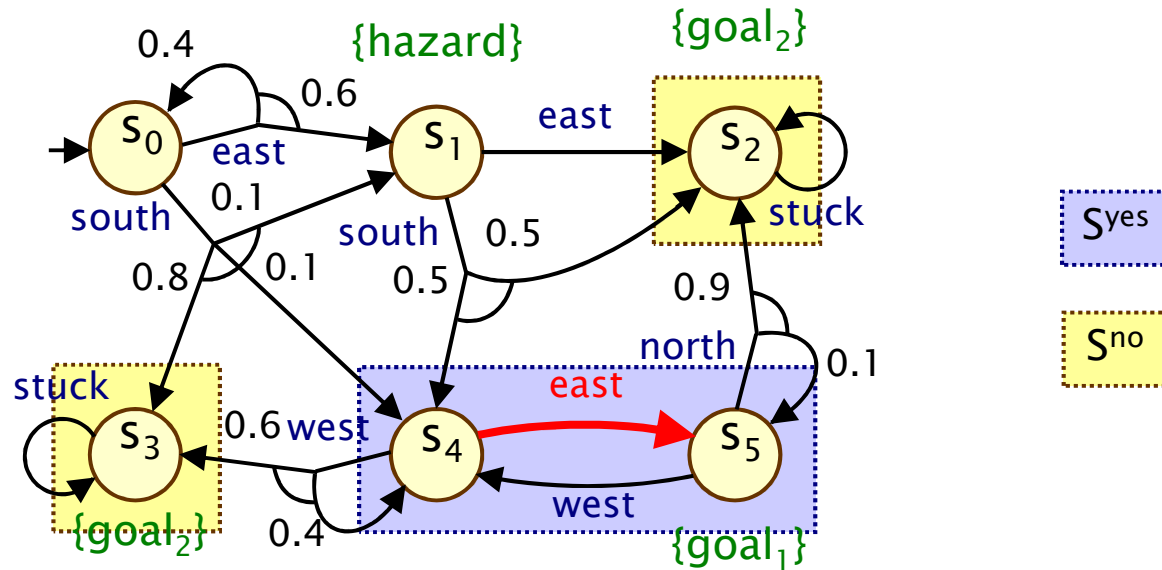
Example:

$$P_{\geq 0.4} [F \text{ goal}_1]$$

So compute:

$$\Pr_s^{\max}(F \text{ goal}_1)$$

Example – Precomputation



Example:

$$P_{\geq 0.4} [F \text{ goal}_1]$$

So compute:

$$\Pr_s^{\max}(F \text{ goal}_1)$$

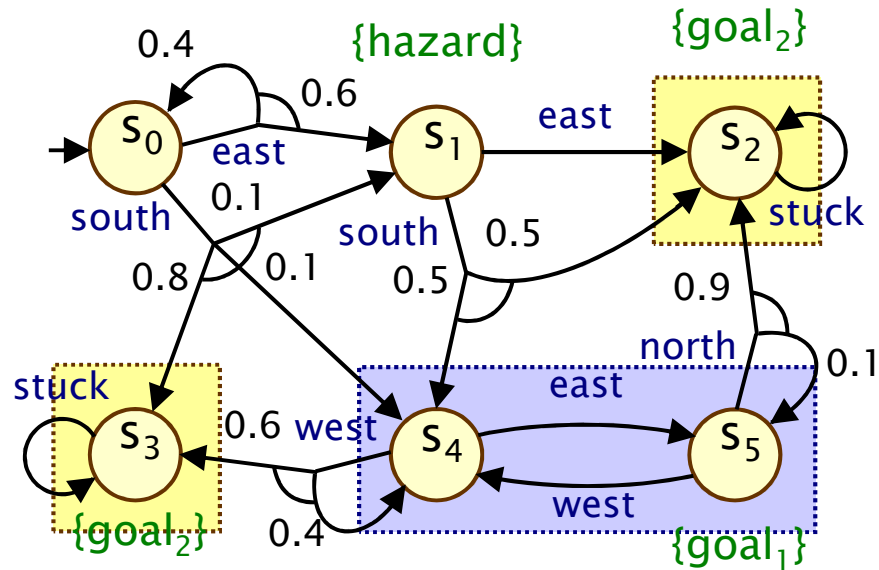
Reachability for MDPs

- 2. Numerical computation
 - compute probabilities $\Pr_s^{\max}(F \text{ b})$
 - for remaining states in $S^? = S \setminus (S^{\text{yes}} \cup S^{\text{no}})$
 - obtained as the unique solution of the linear programming (LP) problem:

$$\begin{aligned} &\text{minimize } \sum_{s \in S^?} x_s \text{ subject to the constraints:} \\ &x_s \geq \sum_{s' \in S^?} \mu(s') \cdot x_{s'} + \sum_{s' \in S^{\text{yes}}} \mu(s') \\ &\text{for all } s \in S^? \text{ and for all } (a, \mu) \in \delta(s) \end{aligned}$$

- This can be solved with standard techniques
 - e.g. Simplex, ellipsoid method, branch-and-cut

Example – Reachability (LP)



Let $x_i = \Pr_{s_i}^{\max}(F \text{ goal}_1)$

S^{yes} : $x_4 = x_5 = 1$

S^{no} : $x_2 = x_3 = 0$

For $S^? = \{x_0, x_1\}$:

Minimise $x_0 + x_1$ subject to:

- $x_0 \geq 0.4 \cdot x_0 + 0.6 \cdot x_1$ (east)
- $x_0 \geq 0.1 \cdot x_1 + 0.1$ (south)
- $x_1 \geq 0.5$ (south)
- $x_1 \geq 0$ (east)

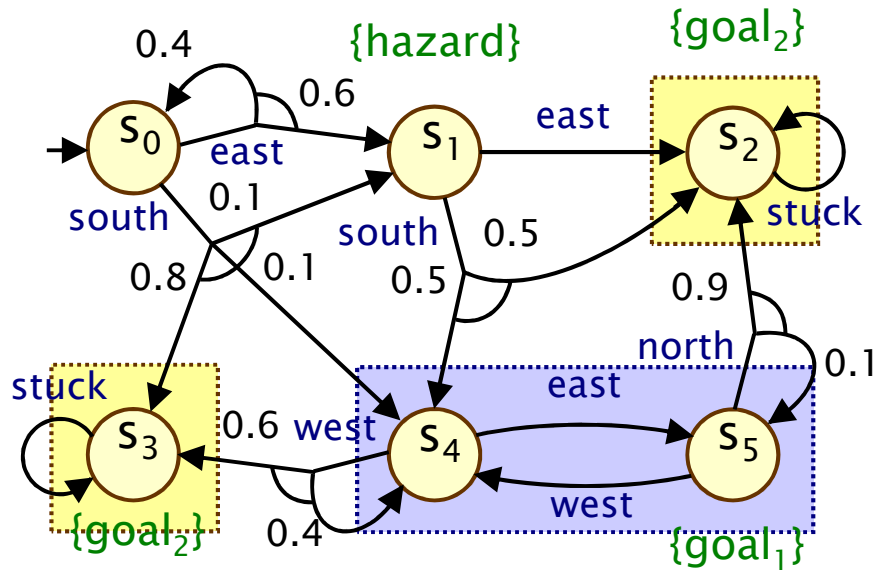
Example:

$P_{\geq 0.4} [F \text{ goal}_1]$

So compute:

$\Pr_s^{\max}(F \text{ goal}_1)$

Example – Reachability (LP)



Let $x_i = \Pr_{s_i}^{\max}(F \text{ goal}_1)$

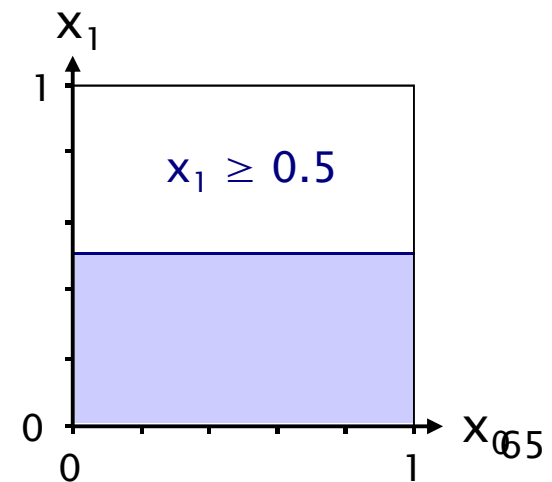
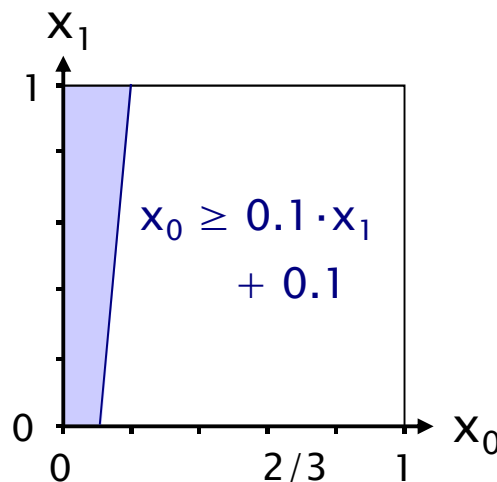
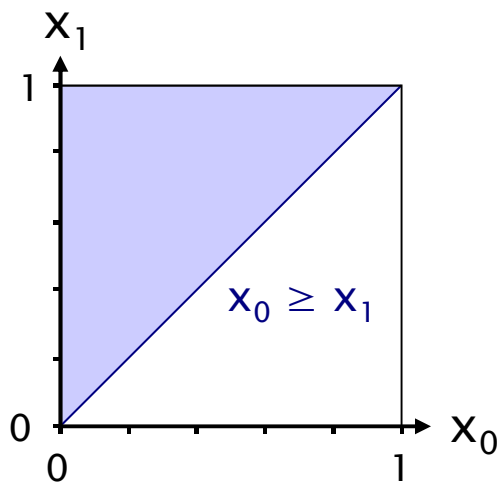
S^{yes} : $x_4 = x_5 = 1$

S^{no} : $x_2 = x_3 = 0$

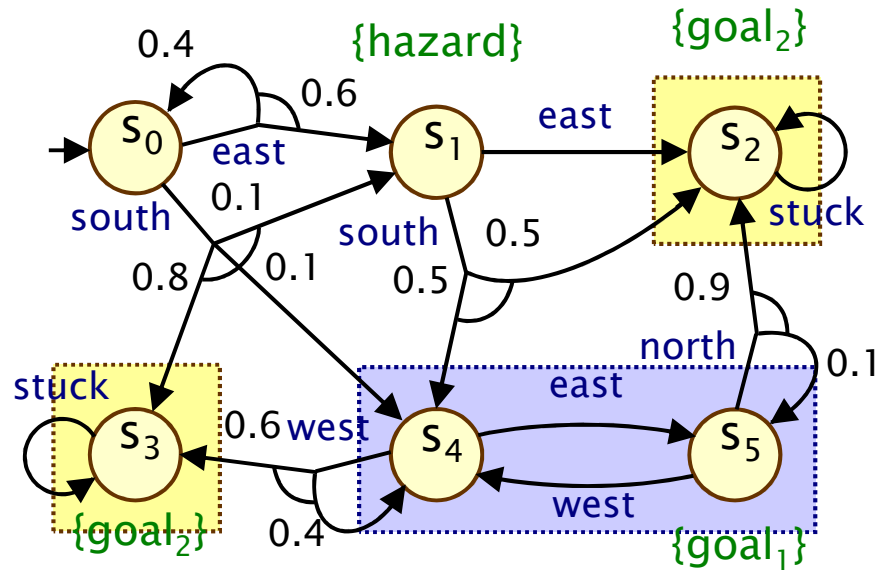
For $S^? = \{x_0, x_1\}$:

Minimise $x_0 + x_1$ subject to:

- $x_0 \geq x_1$ (east)
- $x_0 \geq 0.1 \cdot x_1 + 0.1$ (south)
- $x_1 \geq 0.5$ (south)



Example – Reachability (LP)



Let $x_i = \Pr_{s_i}^{\max}(F \text{ goal}_1)$

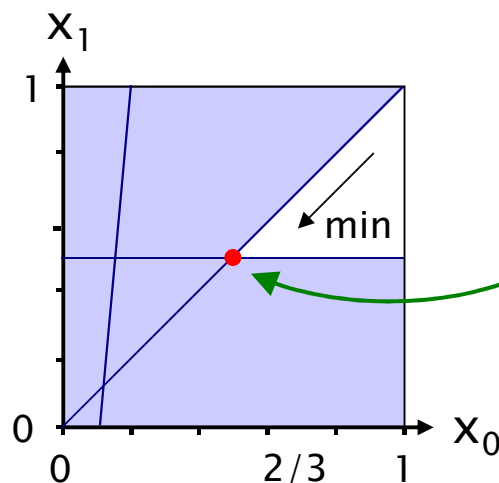
S^{yes} : $x_4 = x_5 = 1$

S^{no} : $x_2 = x_3 = 0$

For $S^? = \{x_0, x_1\}$:

Minimise $x_0 + x_1$ subject to:

- $x_0 \geq x_1$
- $x_0 \geq 0.1 \cdot x_1 + 0.1$
- $x_1 \geq 0.5$



Solution:

$(x_0, x_1) = (0.5, 0.5)$

i.e.

$\Pr_{s_0}^{\max}(F \text{ goal}_1) = 0.5$

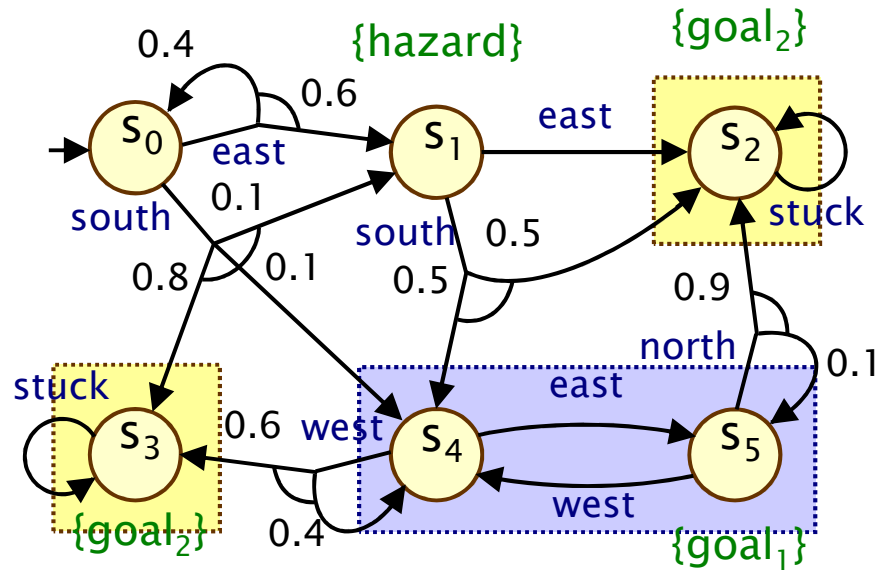
Reachability for MDPs

- 2. Numerical computation (alternative method)
 - value iteration
 - it can be shown that: $\Pr_s^{\max}(F b) = \lim_{n \rightarrow \infty} x_s^{(n)}$ where:

$$x_s^{(n)} = \begin{cases} 1 & \text{if } s \in S^{\text{yes}} \\ 0 & \text{if } s \in S^{\text{no}} \\ 0 & \text{if } s \in S^? \text{ and } n = 0 \\ \max \left\{ \sum_{s' \in S} \mu(s') \cdot x_{s'}^{(n-1)} \mid (a, \mu) \in \mathcal{D}(s) \right\} & \text{if } s \in S^? \text{ and } n > 0 \end{cases}$$

- Approximate iterative solution technique
 - iterations terminated when solution converges sufficiently

Example – Reachability (val. iter.)



Compute: $\Pr_s^{\max}(F \text{goal}_1)$

$S^{\text{yes}}: x_4 = x_5 = 1$

$S^{\text{no}}: x_2 = x_3 = 0$

$S^? = \{x_0, x_1\}$

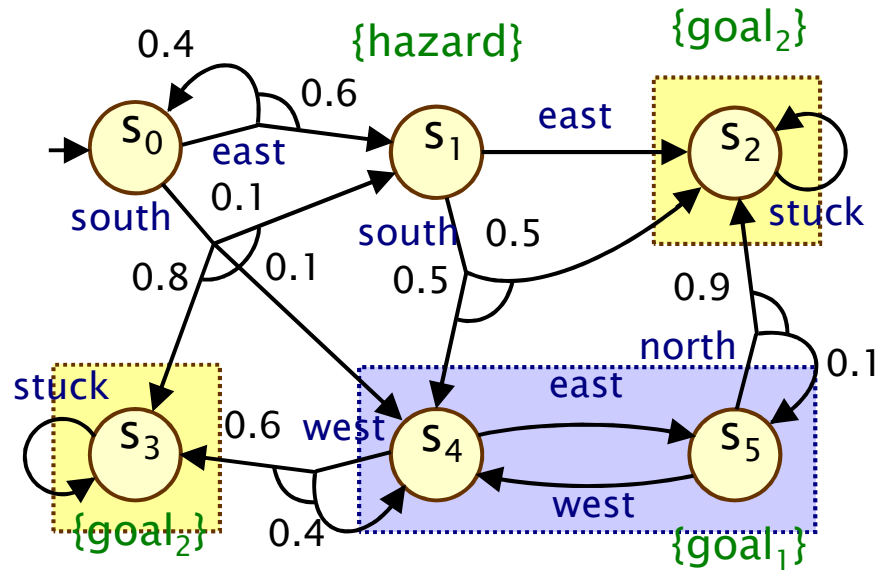
$[x_0^{(n)}, x_1^{(n)}, x_2^{(n)}, x_3^{(n)}, x_4^{(n)}, x_5^{(n)}]$

$n=0: [0, 0, 0, 0, 1, 1]$

$n=1: [\max(0.6 \cdot 0 + 0.4 \cdot 0, 0.1 \cdot 0 + 0.1 \cdot 1 + 0.8 \cdot 0), \max(0, 0.5), 0, 0, 1, 1]$
 $= [0.1, 0.5, 0, 0, 1, 1]$

$n=2: [\max(0.6 \cdot 0.5 + 0.4 \cdot 0.1, 0.1 \cdot 0.5 + 0.1 \cdot 1 + 0.8 \cdot 0), \max(0, 0.5), 0, 0, 1, 1]$
 $= [0.34, 0.5, 0, 0, 1, 1]$

Example – Reachability (val. iter.)



$[x_0^{(n)}, x_1^{(n)}, x_2^{(n)}, x_3^{(n)}, x_4^{(n)}, x_5^{(n)}]$

n=0: [0, 0, 0, 0, 1, 1]

n=1: [0.1, 0.5, 0, 0, 1, 1]

n=2: [0.34, 0.5, 0, 0, 1, 1]

n=3: [0.436, 0.5, 0, 0, 1, 1]

n=4: [0.4744, 0.5, 0, 0, 1, 1]

n=5: [0.48976, 0.5, 0, 0, 1, 1]

n=6: [0.495904, 0.5, 0, 0, 1, 1]

n=7: [0.4983616, 0.5, 0, 0, 1, 1]

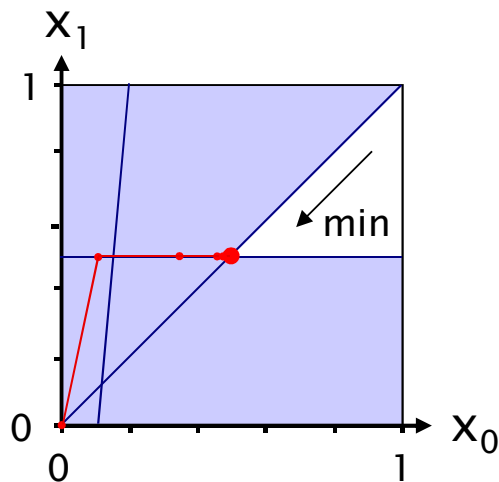
n=8: [0.49934464, 0.5, 0, 0, 1, 1]

...

n=16: [0.49999957, 0.5, 0, 0, 1, 1]

n=17: [0.49999982, 0.5, 0, 0, 1, 1]

... $\approx [0.5 \ 0.5, 0, 0, 1, 1]$



Memoryless strategies

- Memoryless strategies suffice for probabilistic reachability
 - i.e. there exist **memoryless** strategies σ_{\min} & σ_{\max} such that:
 - $\text{Prob}^{\sigma_{\min}}(s, F a) = p_{\min}(s, F a)$ for all states $s \in S$
 - $\text{Prob}^{\sigma_{\max}}(s, F a) = p_{\max}(s, F a)$ for all states $s \in S$
- Construct strategies from optimal solution:

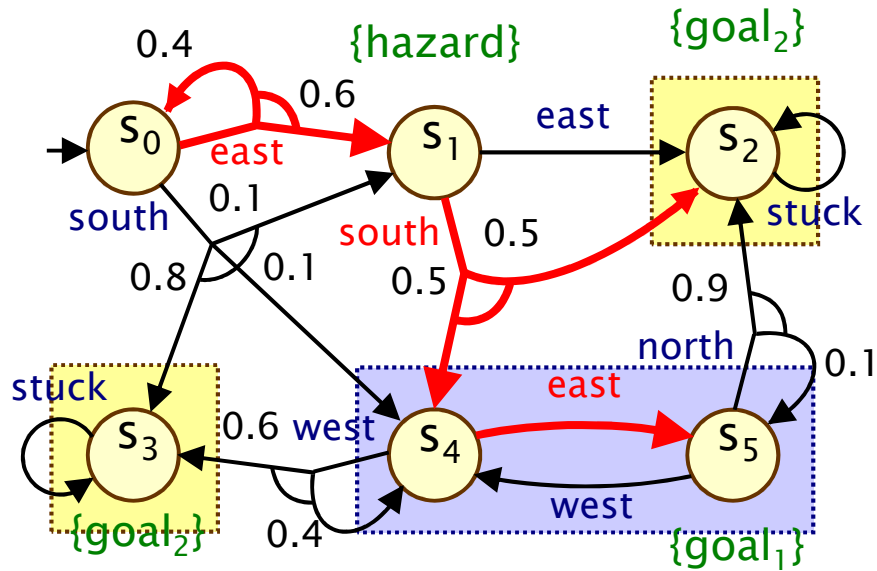
$$\sigma_{\min}(s) = \operatorname{argmin} \left\{ \sum_{s' \in S} \mu(s') \cdot p_{\min}(s', Fa) \mid (a, \mu) \in \delta(s) \right\}$$

$$\sigma_{\max}(s) = \operatorname{argmax} \left\{ \sum_{s' \in S} \mu(s') \cdot p_{\max}(s', Fa) \mid (a, \mu) \in \delta(s) \right\}$$

Strategy synthesis

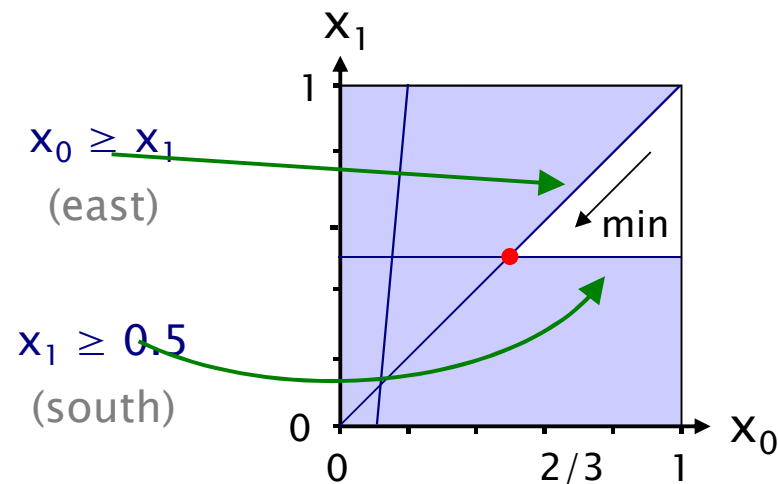
- Compute optimal probabilities $\Pr_s^{\max}(F \ b)$ for all $s \in S$
- To compute the optimal strategy σ^* , choose the **locally optimal** action in each state
 - must guarantee progress towards target states
 - in general depends on the method used to compute the optimal probabilities
- For reachability
 - **memoryless** strategies suffice
- For step-bounded reachability
 - need **finite-memory** strategies
 - typically requires backward computation for a fixed number of steps

Example – Strategy

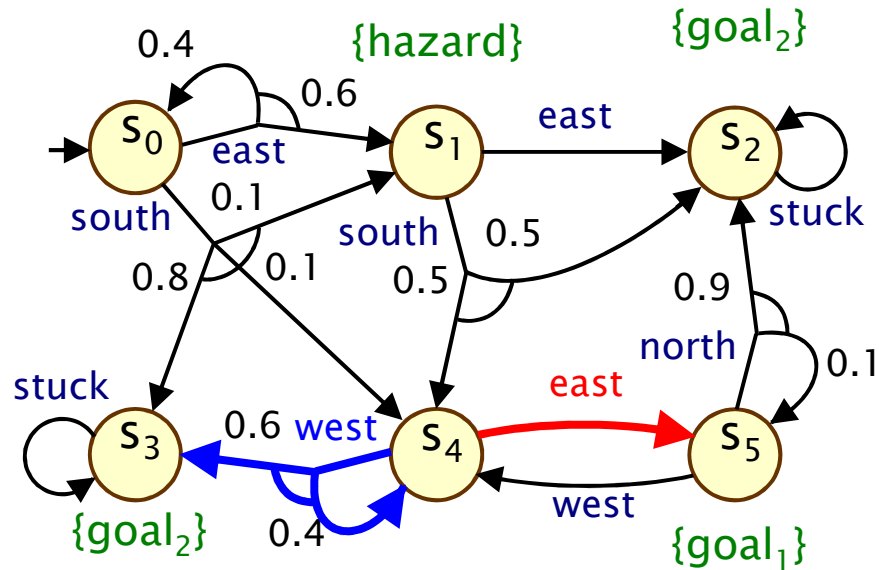


Optimal strategy:

- S_0 : east
- S_1 : south
- S_2 : -
- S_3 : -
- S_4 : east
- S_5 : -



Example – Bounded reachability



Example:

$$P_{\max=?} [F^{\leq 3} \text{goal}_2]$$

So compute:

$$Pr_s^{\max}(F^{\leq 3} \text{goal}_2) = 0.99$$

Optimal strategy
is finite-memory:

s_4 (after 1 step): east

s_4 (after 2 steps): west

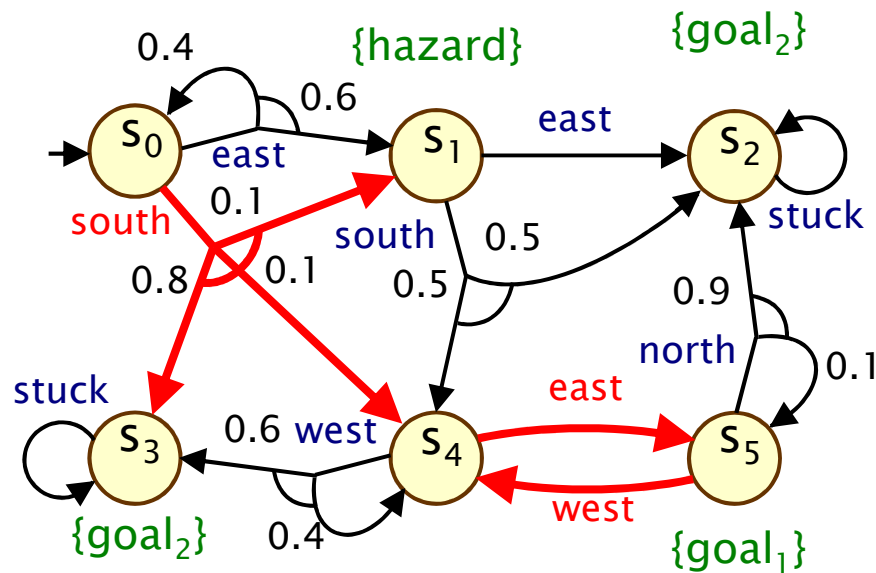
Strategy synthesis for LTL objectives

- Reduce to the problem of reachability on the product of MDP M and an omega-automaton representing ψ
 - for example, deterministic Rabin automaton (DRA)
- Need only consider computation of maximum probabilities $\Pr_s^{\max}(\psi)$
 - since $\Pr_s^{\min}(\psi) = 1 - \Pr_s^{\max}(\neg\psi)$
- To compute the optimal strategy σ^*
 - find memoryless deterministic strategy on the product
 - convert to **finite-memory** strategy with one mode for each state of the DRA for ψ

Example – LTL

- $P_{\geq 0.05} [(G \neg \text{hazard}) \wedge (GF \text{goal}_1)]$
 - avoid **hazard** and visit **goal₁** infinitely often
- $\Pr_{s_0}^{\max}((G \neg \text{hazard}) \wedge (GF \text{goal}_1)) = 0.1$

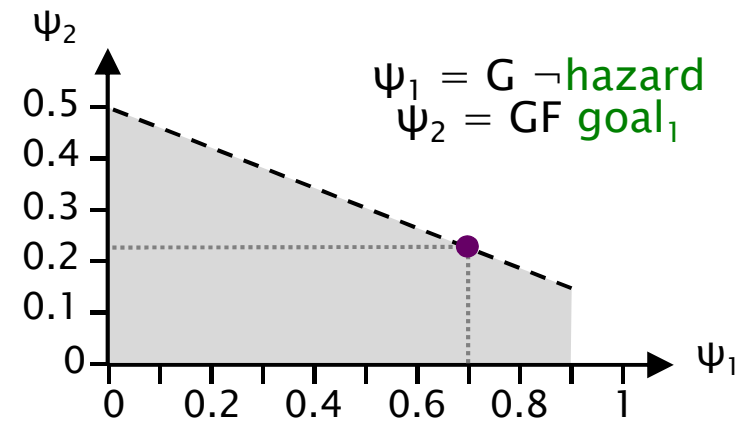
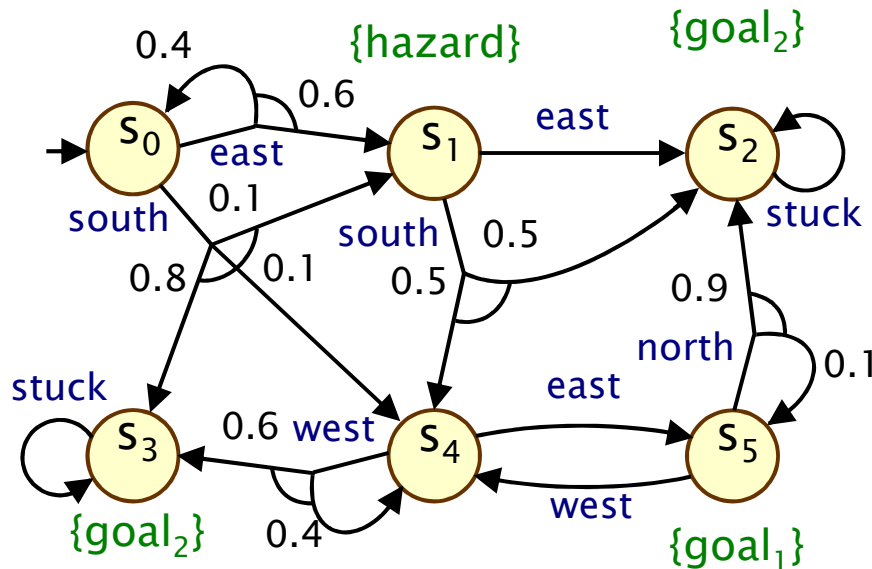
Optimal strategy:
(in this instance,
memoryless)



Multi-objective strategy synthesis

- Consider **conjunctions** of probabilistic LTL formulas $P_{\sim p} [\psi]$
 - require all conjuncts to be satisfied
- Reduce to a **multi-objective reachability** problem on the product of MDP M and the omega-automata representing the conjuncts
 - convert (by negation) to formulas with upper probability bounds ($\geq, >$), then to DRA
 - need to consider all combinations of objectives
- The problem can be solved using LP methods [TACAS07] or via approximations to Pareto curve [ATVA12]
 - strategies may be **finite memory** and **randomised**
- Continue as for single-objectives to compute the strategy σ^*
 - find memoryless deterministic strategy on the product
 - convert to finite-memory strategy

Example – Multi-objective



- Multi-objective formula

- $P_{\geq 0.7} [G \neg \text{hazard}] \wedge P_{\geq 0.2} [GF \text{goal}_1]$? **True (achievable)**

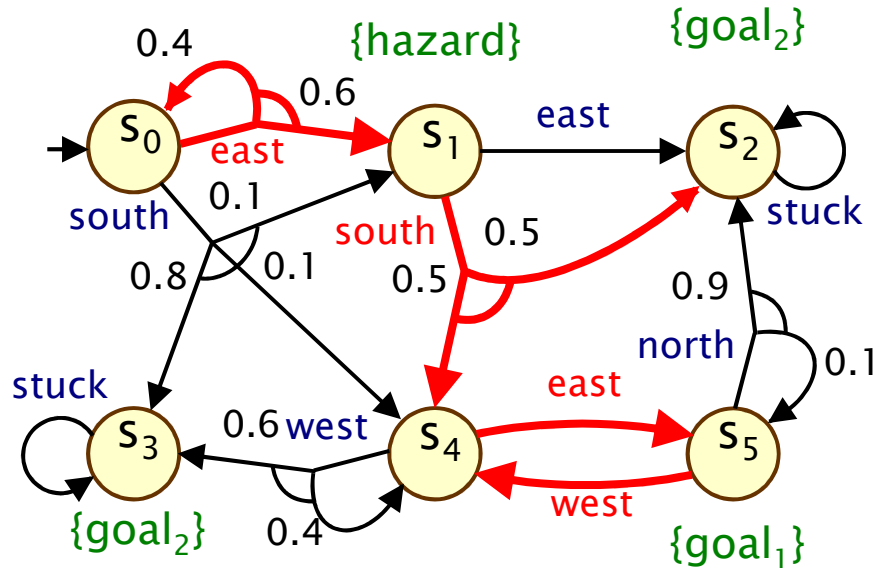
- Numerical query

- $P_{\max=?} [GF \text{goal}_1]$ such that $P_{\geq 0.7} [G \neg \text{hazard}]$? **~0.2278**

- Pareto query

- for $P_{\max=?} [G \neg \text{hazard}] \wedge P_{\max=?} [GF \text{goal}_1]$?

Example – Multi-objective strategies



Strategy 1
(deterministic)

S_0 : east

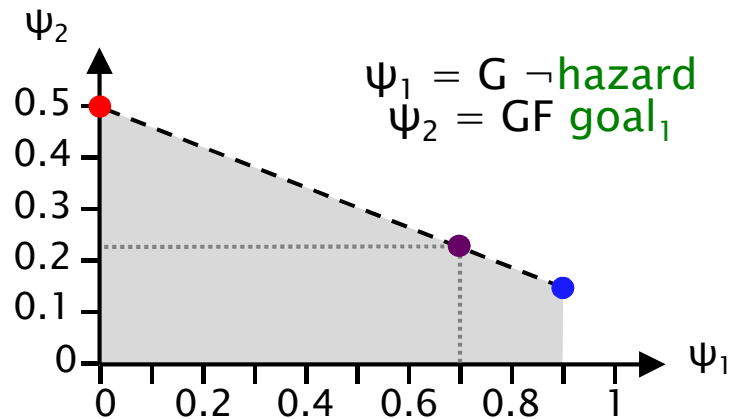
S_1 : south

S_2 : -

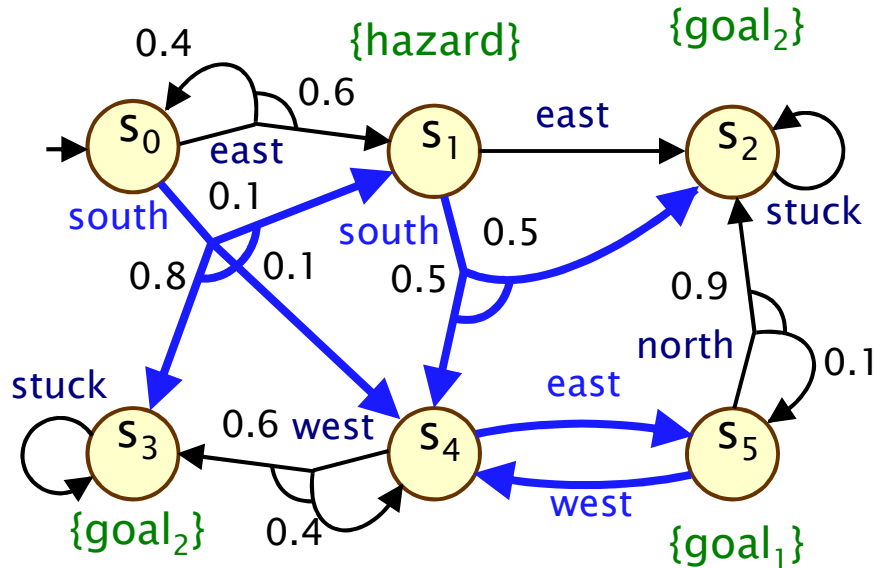
S_3 : -

S_4 : east

S_5 : west



Example – Multi-objective strategies



Strategy 2
(deterministic)

s_0 : south

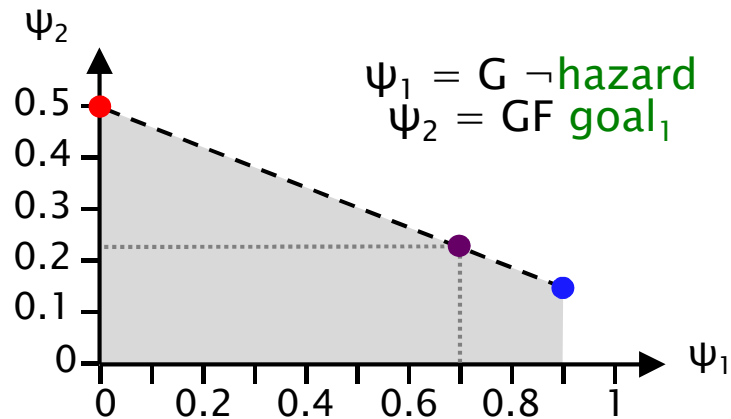
s_1 : south

s_2 : -

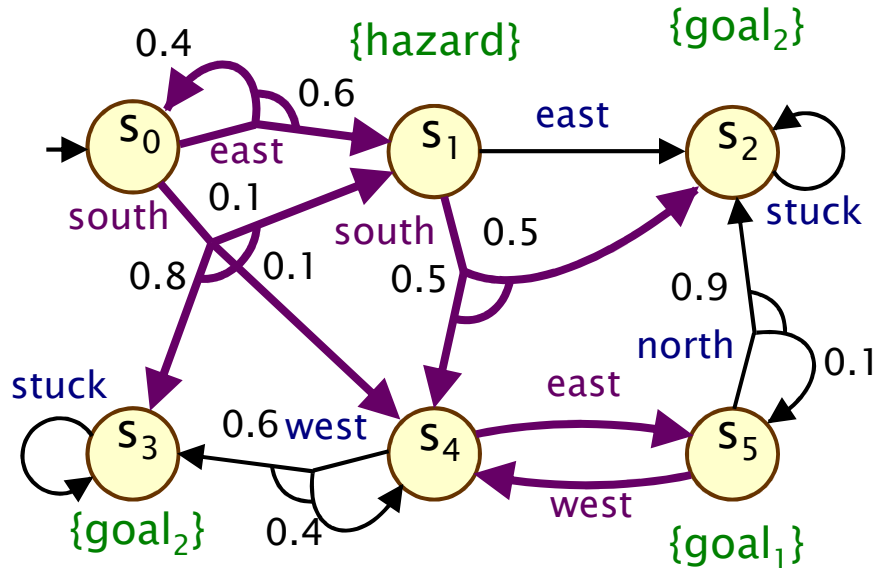
s_3 : -

s_4 : east

s_5 : west



Example – Multi-objective strategies



Optimal strategy:

(randomised)

s_0 : 0.3226 : east

0.6774 : south

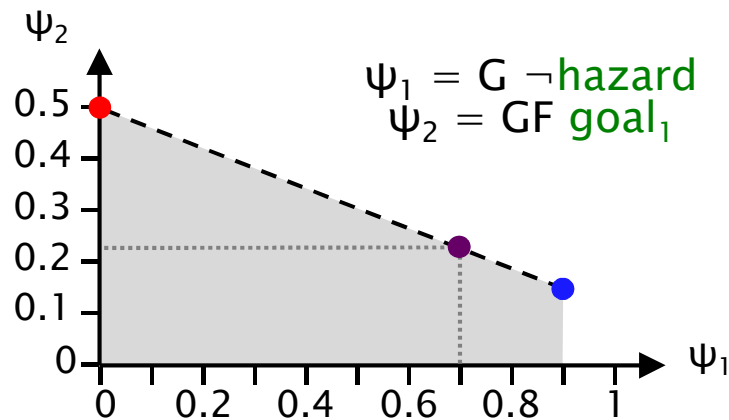
s_1 : 1.0 : south

s_2 : -

s_3 : -

s_4 : 1.0 : east

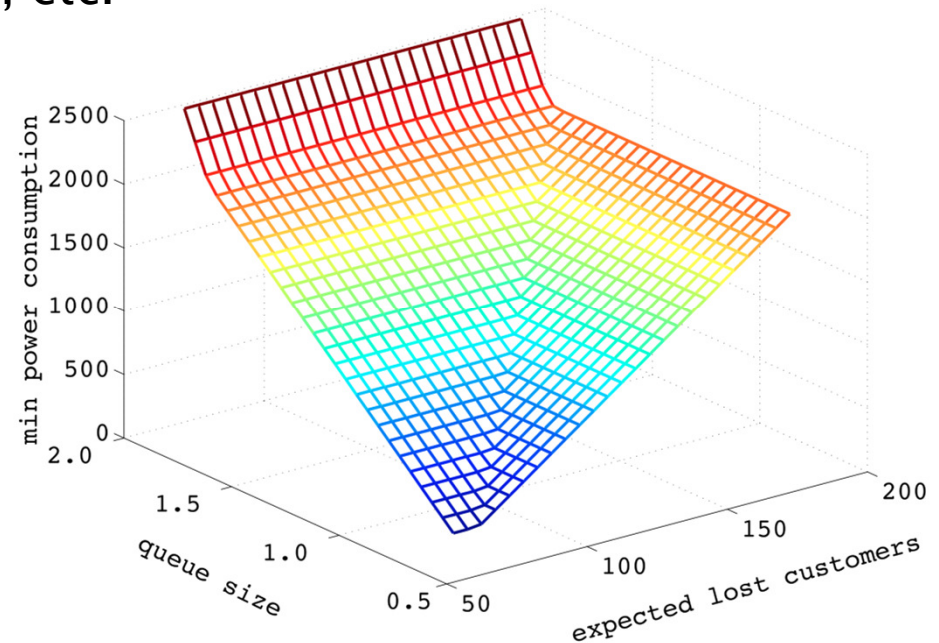
s_5 : 1.0 : west



Case study: Dynamic power management

- Synthesis of dynamic power management schemes
 - for an IBM TravelStar VP disk drive
 - 5 different power modes: active, idle, idlep, stby, sleep
 - power manager controller bases decisions on current power mode, disk request queue, etc.

- Build controllers that
 - minimise energy consumption, subject to constraints on e.g.
 - probability that a request waits more than K steps
 - expected number of lost disk requests



- See: lab and <http://www.prismmodelchecker.org/files/tacas11/> 81

Summary (Part 2)

- **Markov decision processes (MDPs)**
 - extend DTMCs with nondeterminism
 - to model concurrency, underspecification, ...
- **Property specifications**
 - PCTL: exactly same syntax as for DTMCs
 - but quantify over all strategies
- **Model checking algorithms**
 - covered three basic techniques for MDPs: linear programming, value iteration, or policy iteration
- **Strategy synthesis**
 - can reuse model checking algorithms

PRISM: Recent & new developments

- New features:
 1. **parametric** model checking
 2. **strategy** synthesis
 3. **real-time**: probabilistic timed automata (PTAs)
- Further new additions:
 - enhanced statistical model checking
(approximations + confidence intervals, acceptance sampling)
 - efficient CTMC model checking
(fast adaptive uniformisation)
 - benchmark suite & testing functionality
 - www.prismmodelchecker.org
- Beyond PRISM...

1. Parametric model checking

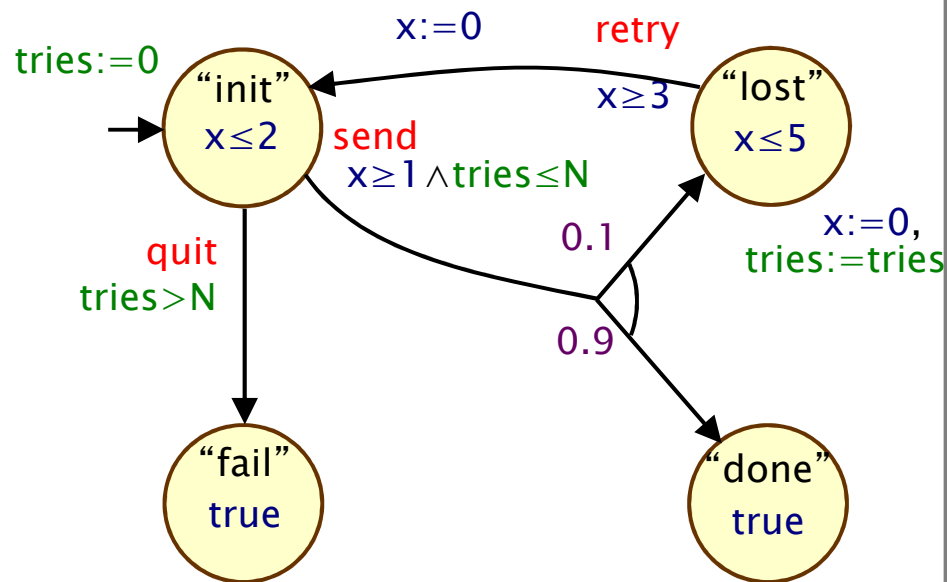
- Can specify models in **parametric** form [TASE13]
 - parameters expressed as **unevaluated constants**
 - e.g. **const double x;**
 - transition probabilities specified as expressions over parameters, e.g. **0.5 + x**
- Properties are given in PCTL, with parameter constants
 - new construct **constfilter** (**min**, **x1*x2**, **prop**)
 - filters over parameter values, rather than states
- Determine parameter valuations to **guarantee** satisfaction of given properties, useful for **model repair**
- Two methods implemented in PRISM ('explicit' engine)
 - constraints-based approach is a **reimplementation** of PARAM 2.0 [Hahn et al]
 - sampling-based approaches are **new** implementation

2. Controller (strategy) synthesis

- Can synthesise controllers using **machine learning** [ATVA14]
 - partial exploration of the state space, with guarantees of accuracy
 - combines real-time dynamic programming (RTDP) with value iteration
 - focus on updating “most important parts” = most often visited by good strategies
 - **speeds up** value iteration
- **Implemented in PRISM**
 - for both MDPs and stochastic games
 - not yet integrated into the main release, subject of ongoing research

3. Probabilistic timed automata (PTAs)

- Probability + nondeterminism + real-time
 - timed automata + discrete probabilistic choice, or...
 - probabilistic automata + real-valued clocks
- PTA example: message transmission over faulty channel



States

- locations + data variables

Transitions

- guards and action labels

Real-valued clocks

- state invariants, guards, resets

Probability

- discrete probabilistic choice

Model checking PTAs in PRISM

- Properties for PTAs:
 - min/max probability of reaching X (within time T)
 - min/max expected cost/reward to reach X
(for “linearly-priced” PTAs, i.e. reward gain linear with time)
- PRISM has two different PTA model checking techniques...
- **“Digital clocks”** – conversion to finite-state MDP
 - preserves min/max probability + expected cost/reward/price
 - (for PTAs with closed, diagonal-free constraints)
 - efficient, in combination with PRISM’s symbolic engines
- **Quantitative abstraction refinement**
 - zone-based abstractions of PTAs using stochastic games
 - provide lower/upper bounds on quantitative properties
 - automatic iterative abstraction refinement

Case study: Autonomous urban driving

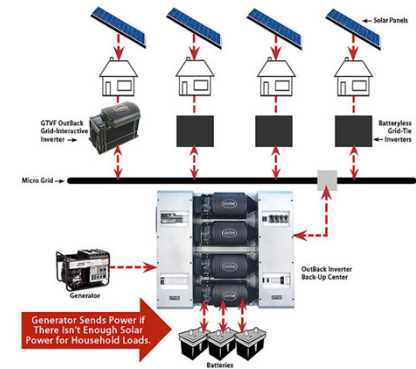
- Inspired by DARPA challenge
 - represent map data as a stochastic game, with environment able to select hazards
 - express goals as **conjunctions** of probabilistic and reward properties
 - e.g. “maximise probability of avoiding hazards **and** minimise time to reach destination”



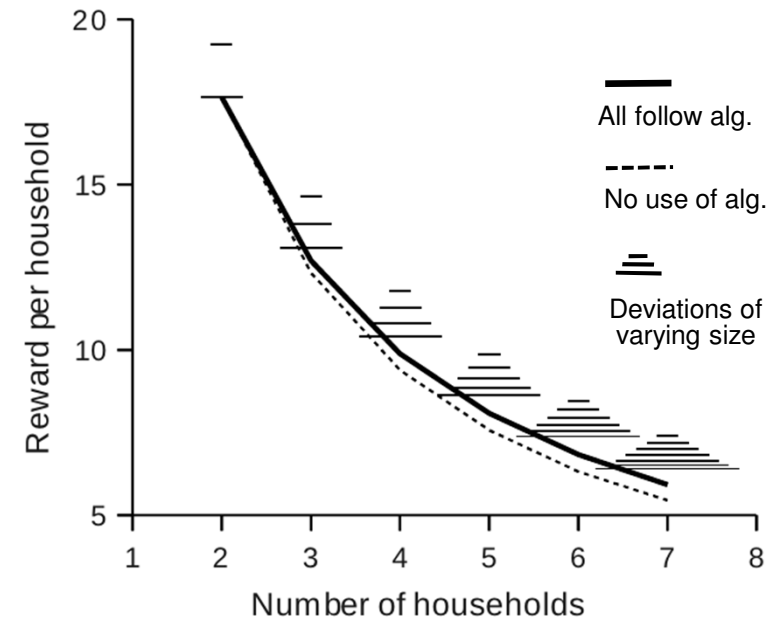
- Solution (PRISM-games)
 - synthesise a **probabilistic** strategy to achieve the multi-objective goal
 - enable the exploration of **trade-offs** between subgoals
- Applied to synthesise driving strategies for English villages
 - being developed in PRISM-games

Case study: Energy management

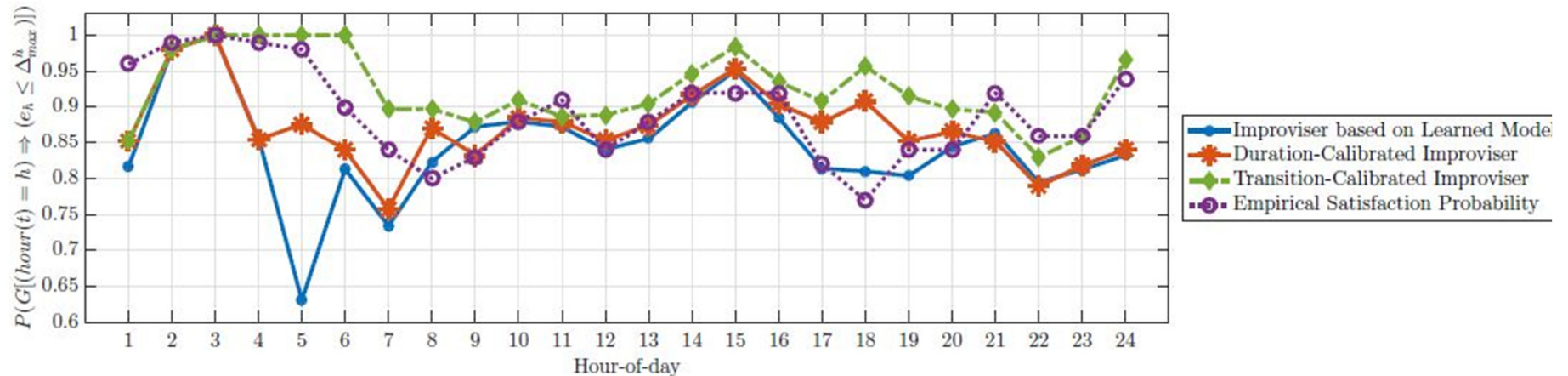
- Energy management protocol for Microgrid
 - Microgrid: local energy management
 - randomised demand management protocol [Hildmann/Saffre'11]
 - probability: randomisation, demand model, ...



- Existing analysis
 - simulation-based
 - assumes all clients are unselfish
- Our analysis
 - stochastic multi-player game
 - clients can cheat (and cooperate)
 - exposes protocol weakness
 - propose/verify simple fix



Case study: Control improvisation



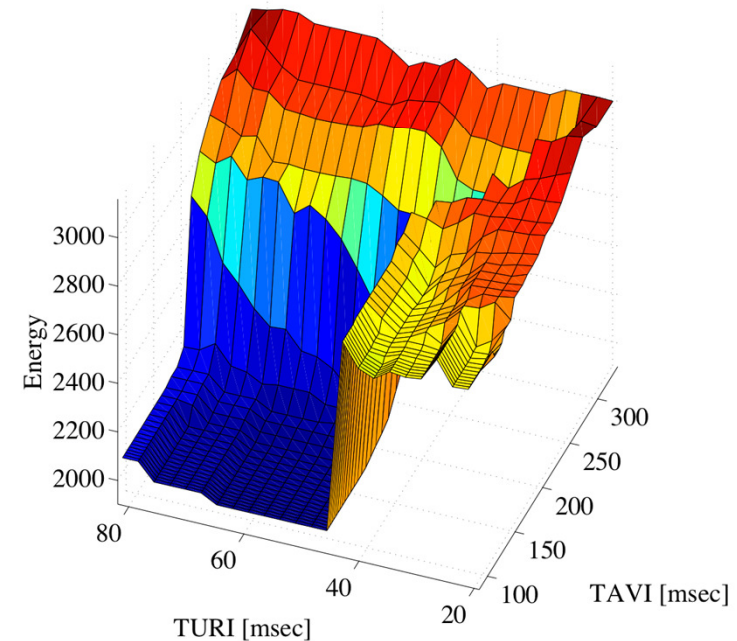
- Synthesise a control strategy blending data and models
 - hard constraints (that must always be satisfied)
 - soft constraints (that must be “mostly satisfied”)
 - and randomness requirements on system behavior
- Applied PRISM to synthesise strategies for home appliances
 - use PCTL for soft constraints
 - <http://arxiv.org/pdf/1511.02279.pdf>

Case study: Cardiac pacemaker

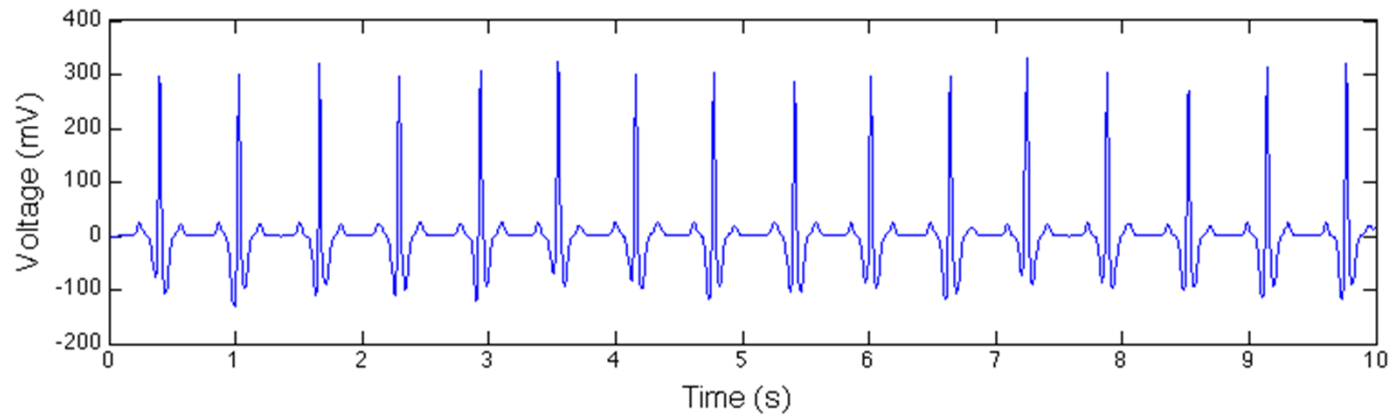
- Develop model-based framework
 - **timed automata** model for pacemaker software [Jiang et al]
 - hybrid heart models in **Simulink**, adopt synthetic ECG model (non-linear ODE) [Clifford et al]
- Properties
 - (basic safety) maintain 60–100 beats per minute
 - (advanced) detailed analysis **energy usage**, plotted against timing parameters of the pacemaker
 - **parameter synthesis**: find values for timing delays that optimise energy usage



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Case study: Personalisation



- Personalisation of wearable devices
 - estimate parameters for a heart model based on ECG data
 - generate **synthetic** ECG
 - useful for model-based development of personalised devices
- Developed HeartVerify based on Simulink/Stateflow
 - variety of tools and techniques
 - <http://www.veriware.org/pacemaker.php>

Projects

- Several possible topics, happy to discuss
- Modelling, analysis and synthesis
 - driver modelling using PRISM-games
 - autonomous driving using PRISM-games
 - energy -aware protocols using PRISM-games
 - DNA circuits using DSD and PRISM
- Software tool development
 - strategy synthesis using machine learning
- Theory
 - algorithms for model synthesis
- <http://www.cs.ox.ac.uk/people/marta.kwiatkowska/research.html>