Automated Verification and Strategy Synthesis for Probabilistic Systems

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Joint work with: Dave Parker

Why automated verification?

- Errors in computerised systems can be costly…

Pentium chip (1994)
Bug found in FPU.
Intel (eventually) offers to replace faulty chips.
Estimated loss: $475m

Infusion pumps (2010)
Patients die because of incorrect dosage.
Cause: software malfunction.
79 recalls.

Toyota Prius (2010)
Software "glitch" found in anti-lock braking system.
185,000 cars recalled.

- Why verify?
  - "Testing can only show the presence of errors, not their absence." [Edsger Dijstra]

Probabilistic verification

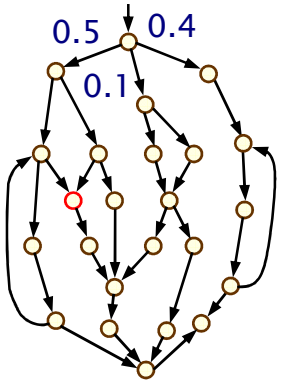
- Probabilistic verification
  - formal verification of systems exhibiting stochastic behaviour
- Why probability?
  - unreliability (e.g. component failures)
  - uncertainty (e.g. message losses/delays over wireless)
  - randomisation (e.g. in protocols such as Bluetooth, ZigBee)
- Quantitative properties
  - reliability, performance, quality of service, …
  - “the probability of an airbag failing to deploy within 0.02s”
  - “the expected time for a network protocol to send a packet”
  - “the expected power usage of a sensor network over 1 hour”

Quantitative (probabilistic) verification

Automatic verification (aka model checking) of quantitative properties of probabilistic system models

System

Probabilistic model
e.g. Markov chain



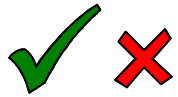
System require-ments

$P_{<0.01}$ [$F^{\leq t}$ fail]

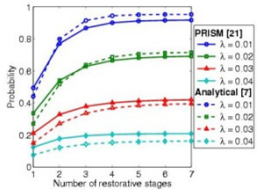
Probabilistic temporal logic specification
e.g. PCTL, CSL, LTL

Probabilistic model checker
e.g. PRISM

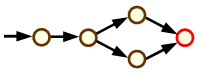
Result



Quantitative results



Counter-example



Historical perspective

- First algorithms proposed in 1980s
  - [Vardi, Courcoubetis, Yannakakis, …]
  - algorithms [Hansson, Jonsson, de Alfaro] & first implementations
- 2000: tools ETMCC (MRMC) & PRISM released
  - PRISM: efficient extensions of symbolic model checking [Kwiatkowska, Norman, Parker, …]
  - ETMCC (now MRMC): model checking for continuous-time Markov chains [Baier, Hermanns, Haverkort, Katoen, …]
- Now mature area, of industrial relevance
  - successfully used by non-experts for many application domains, but full automation and good tool support essential
    - distributed algorithms, communication protocols, security protocols, biological systems, quantum cryptography, planning…
  - genuine flaws found and corrected in real-world systems

Quantitative probabilistic verification

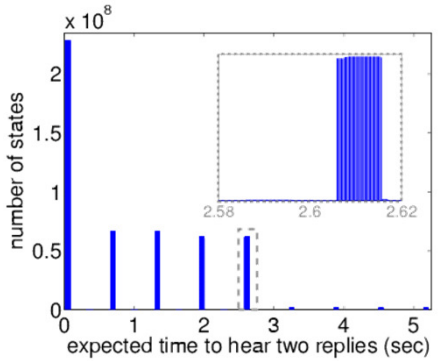
- What's involved
  - specifying, extracting and building of quantitative models
  - graph-based analysis: reachability + qualitative verification
  - numerical solution, e.g. linear equations/linear programming
  - typically computationally more expensive than the non-quantitative case
- The state of the art
  - fast/efficient techniques for a range of probabilistic models
  - feasible for models of up to 10^7 states (10^{10} with symbolic)
  - extension to probabilistic real-time systems
  - abstraction refinement (CEGAR) methods
  - probabilistic counterexample generation
  - assume-guarantee compositional verification
  - tool support exists and is widely used, e.g. PRISM, MRMC

Tool support: PRISM

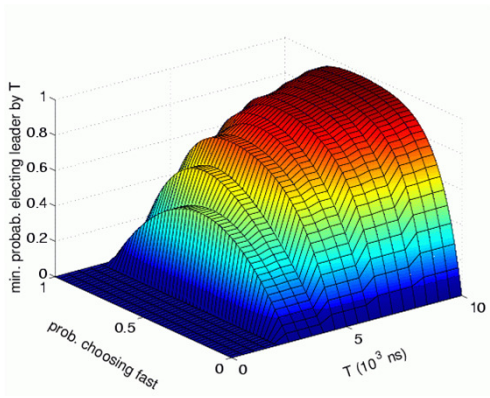
- PRISM: Probabilistic symbolic model checker [CAV11]
  - developed at Birmingham/Oxford University, since 1999
  - free, open source software (GPL), runs on all major OSs
- Support for:
  - models: DTMCs, CTMCs, MDPs, PTAs, SMGs, …
  - properties: PCTL, CSL, LTL, PCTL*, costs/rewards, rPATL, …
- Features:
  - simple but flexible high-level modelling language
  - user interface: editors, simulator, experiments, graph plotting
  - multiple efficient model checking engines (e.g. symbolic)
  - New! strategy synthesis, stochastic game models (SMGs) for collaborative protocols, parametric models
- See: http://www.prismmodelchecker.org/

Quantitative verification in action

- Bluetooth device discovery protocol
  - frequency hopping, randomised delays
  - low-level model in PRISM, based on detailed Bluetooth reference documentation
  - numerical solution of 32 Markov chains, each approximately 3 billion states
  - identified worst-case time to hear one message

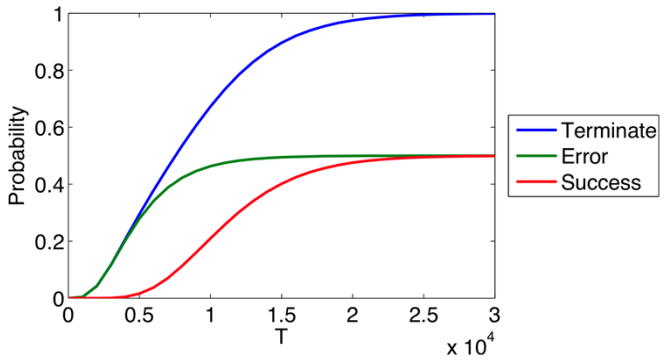


- FireWire root contention
  - wired protocol, uses randomisation
  - model checking using PRISM
  - optimum probability of leader election by time T for various coin biases
  - demonstrated that a biased coin can improve performance

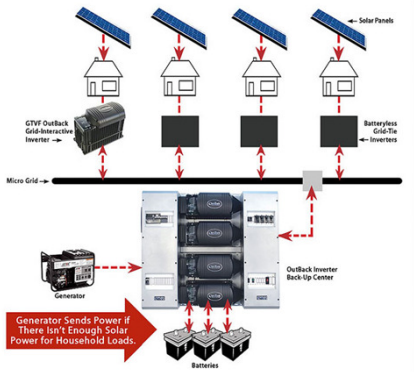


Quantitative verification in action

- DNA transducer gate [ProcRSoc12]
  - DNA computing with a restricted class of DNA strand displacement structures
  - transducer design due to Cardelli
  - automatically found and fixed design error, using Microsoft's DSD and PRISM



- Microgrid demand management protocol [TACAS12]
  - designed for households to actively manage demand while accessing a variety of energy sources
  - found and fixed a flaw in the protocol, due to lack of punishment for selfish behaviour
  - implemented in PRISM-games



This lecture…

- From quantitative verification to quantitative synthesis
  - correct-by-construction synthesis as a first class citizen
- Majority of research to date has focused on verification
  - scalability and performance of algorithms
  - extending expressiveness of models and logics
  - real-world case studies
- Some work to date on counterexamples
  - but difficult to represent them compactly

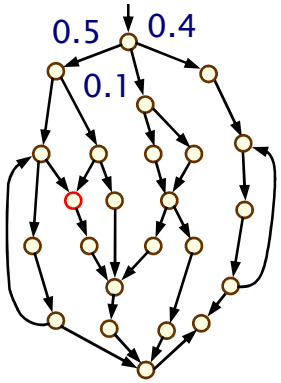
- In this lecture, we focus on strategy synthesis
  - can we find a strategy to guarantee that a quantitative property is satisfied?
  - advantage: correct-by-construction
  - incidentally, can reuse the verification algorithms…

Quantitative (probabilistic) verification

Automatic verification and strategy synthesis from quantitative properties for probabilistic models

System

Probabilistic model
e.g. Markov chain



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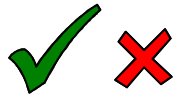
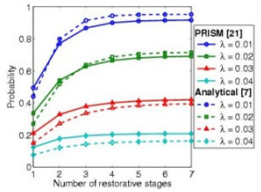
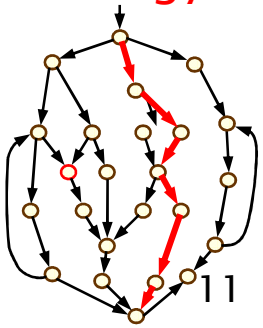


Quantitative results

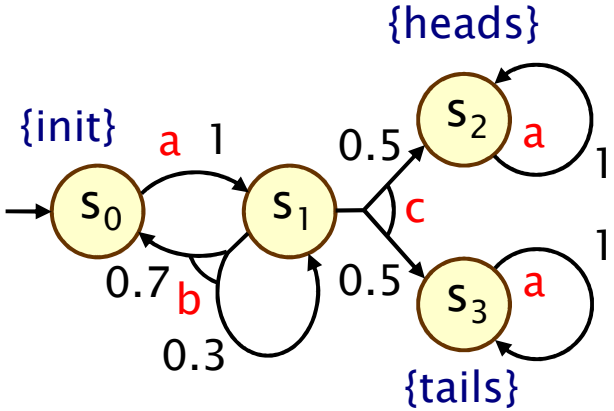


Strategy



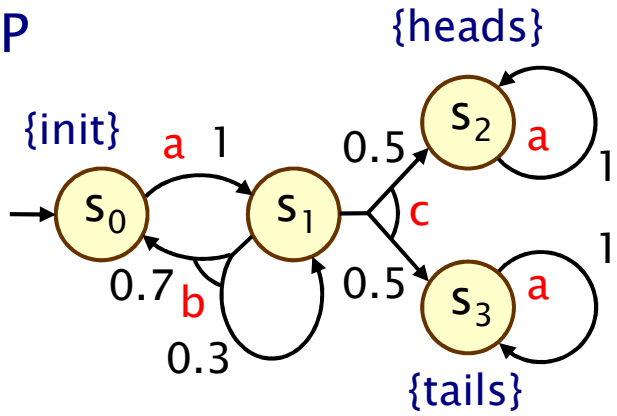
Markov decision processes (MDPs)

- Model nondeterministic as well as probabilistic behaviour
  - e.g. for concurrency, under-specification, abstraction…
  - extension of discrete-time Markov chains
  - nondeterministic choice between probability distributions
- Formally, an MDP is a tuple
  - $(S, s_{init}, Act, \delta, L)$
- where:
  - S is a set of states
  - $s_{init} \in S$ is the initial state
  - $\delta : S \times Act \rightarrow Dist(S)$ is a (partial) transition probability function
  - $L : S \rightarrow 2^{AP}$ is a labelling function
  - Act is a set of actions, AP is a set of atomic propositions
  - $Dist(S)$ is the set of discrete probability distributions over S



Paths and strategies

- A (finite or infinite) path through an MDP
  - is a sequence of (connected) states
  - represents an execution of the system
  - resolves both the probabilistic and nondeterministic choices



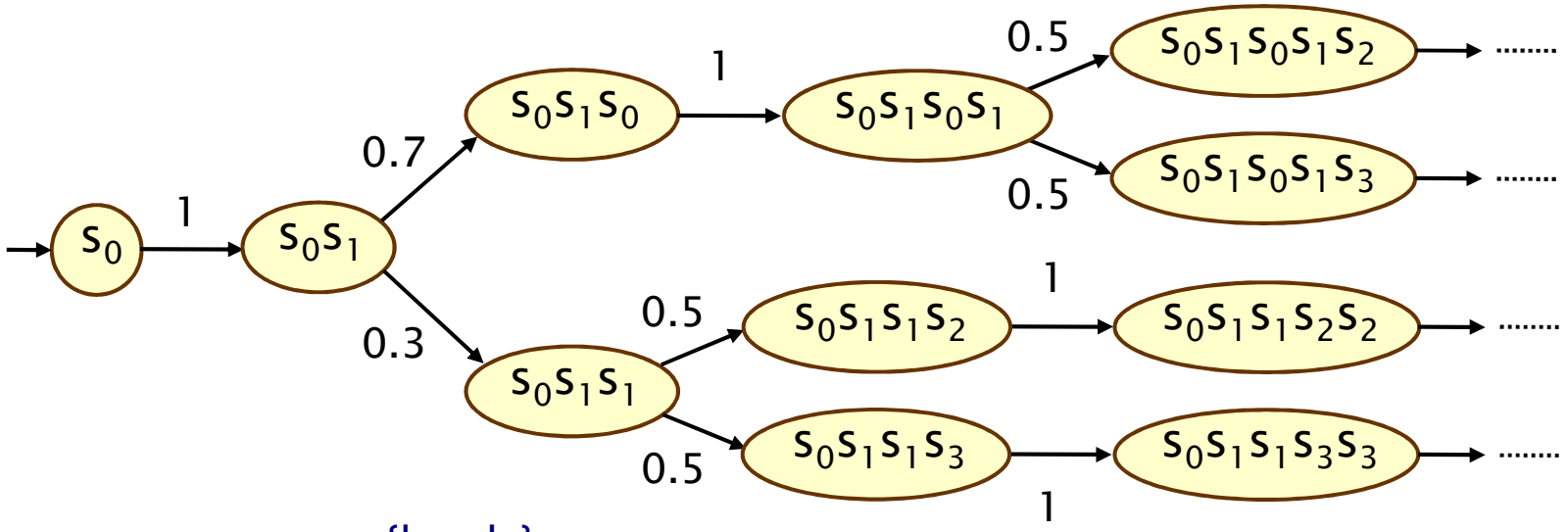
- A strategy σ (aka. "adversary" or "policy") of an MDP
  - is a resolution of nondeterminism only
  - is (formally) a mapping from finite paths to distributions
  - induces a fully probabilistic model
  - i.e. an (infinite-state) Markov chain over finite paths
  - on which we can define a probability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

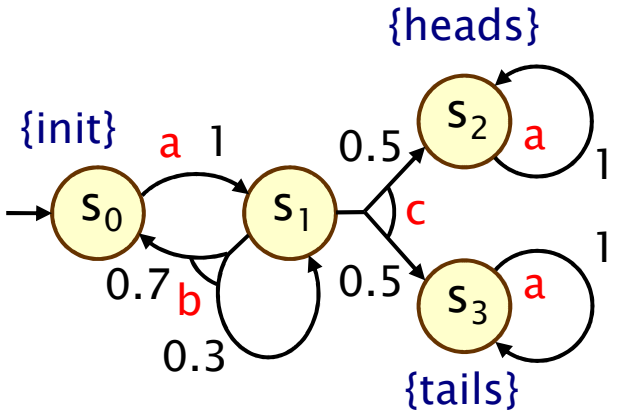
Classification of strategies

- Strategies are classified according to
- randomisation:
  - σ is deterministic (pure) if $\sigma(s_1 \ldots s_n)$ is a point distribution, and randomised otherwise
- memory:
  - σ is memoryless (simple) if $\sigma(s_1 \ldots s_n) = \sigma(s_n)$ for all $s_1 \ldots s_n$
  - σ is finite memory if there are finitely many modes such as $\sigma(s_1 \ldots s_n)$ 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 $\text{Path}^\sigma(s)$
  - a probability space $\Pr^\sigma_s$ over $\text{Path}^\sigma(s)$

Example strategy

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

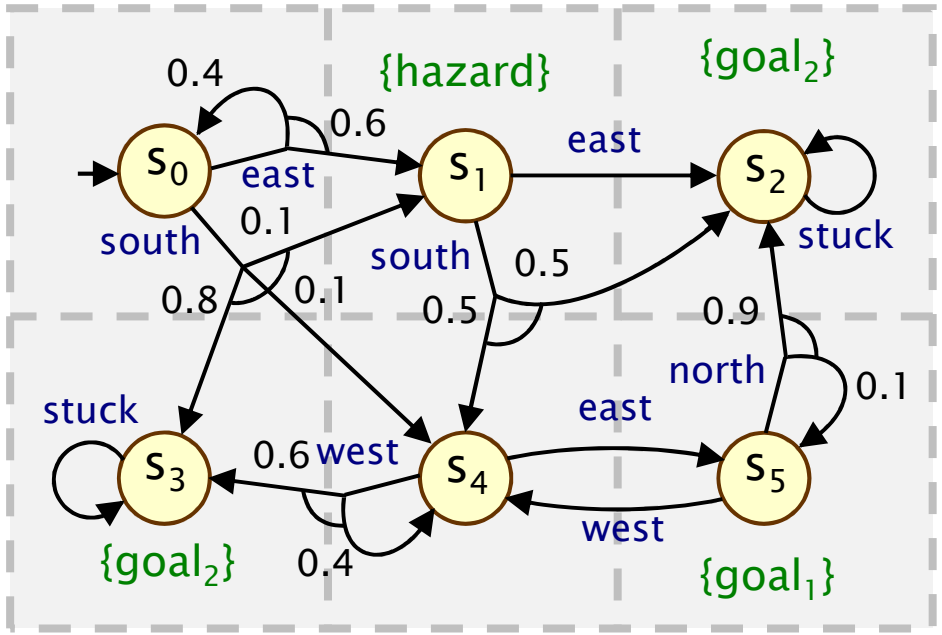




finite-memory, deterministic

Running example

- Example MDP
  - robot moving through terrain divided in to 3 x 2 grid



States:

s_0, s_1, s_2, s_3, s_4, s_5

Actions:

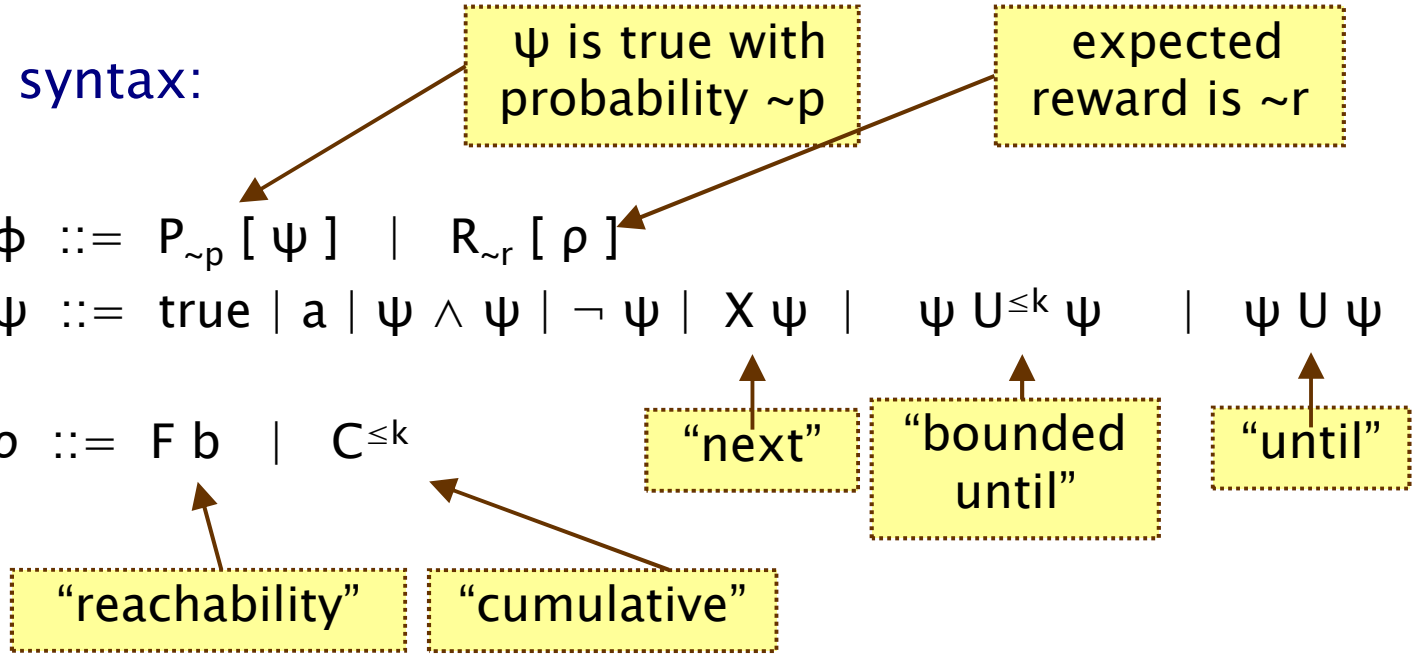
north, east, south, west, stuck

Labels (atomic propositions):

hazard, $goal_1$, $goal_2$

Properties and objectives

- The syntax:
  - ϕ ::= $P_{\sim p}[\psi]$ | $R_{\sim r}[\rho]$
  - ψ ::= true | a | $\psi \wedge \psi$ | $\neg \psi$ | $X\,\psi$ | $\psi\, U^{\leq k}\, \psi$ | $\psi\, U\, \psi$
  - ρ ::= $F\,b$ | $C^{\leq k}$



  - 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 $r \in \mathbb{R}_{\geq 0}$
  - $F\,b = \text{true}\ U\ b$
- 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 ~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 $Pr_s^{\sigma}\{\omega \in Path_s^{\sigma} \mid \omega \models \psi\}$
- $R_{\sim r}[\cdot]$ means "the expected value of · satisfies ~r"
- Some examples:
  - $P_{\geq 0.4}$ [F "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 "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

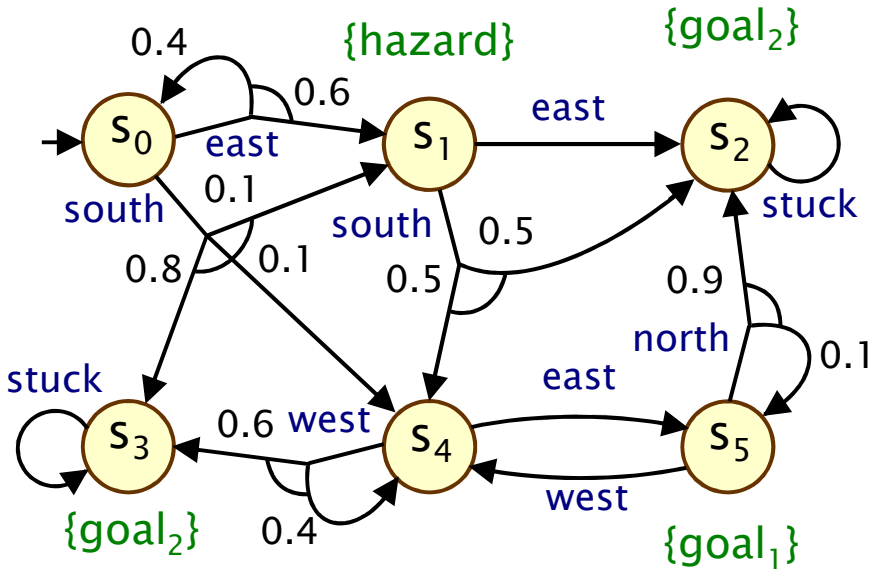
Computing reachability for MDPs

- 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^{yes}, S^{no}
- Step 2: compute probabilities for remaining states ($S^?$)
  - (i) solve linear programming problem
  - (i) 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



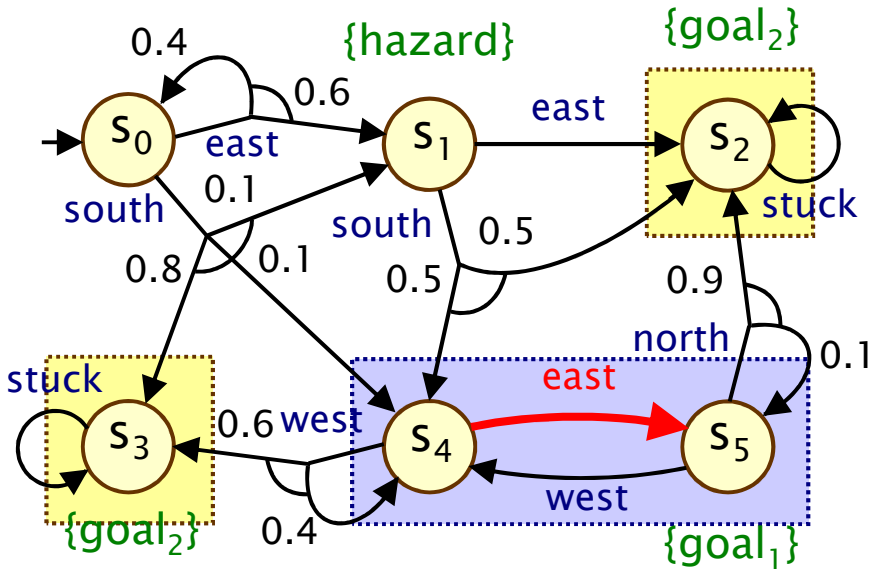
Example:

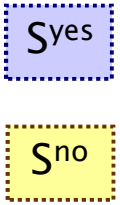
$P_{\geq 0.4}$ [F $goal_1$]

So compute:

Pr_s^{max}(F $goal_1$)

Example – Precomputation





Example:

$P_{\geq 0.4}$ [F $goal_1$]

So compute:

Pr_s^{max}(F $goal_1$)

Reachability for MDPs

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

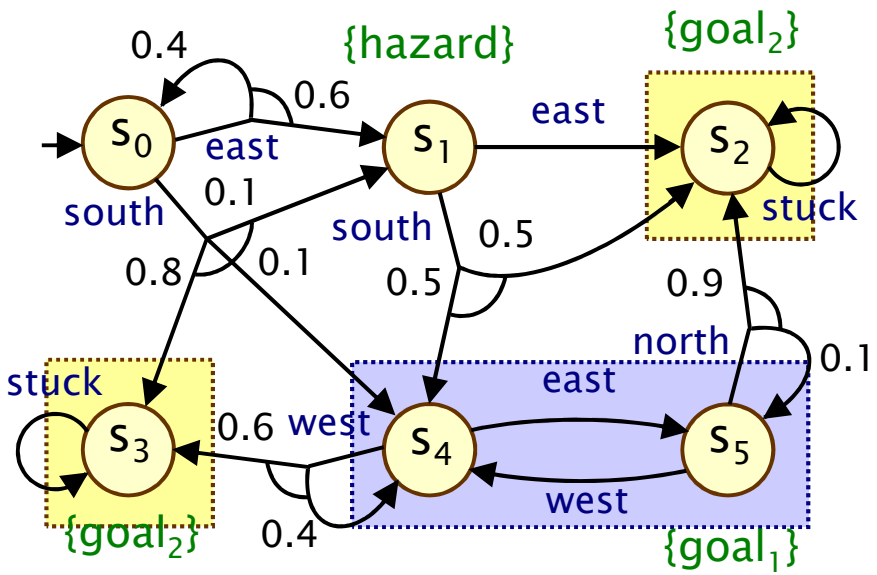
minimize $\sum_{s \in S^?} x_s$ subject to the constraints:

$$x_s \geq \sum_{s' \in S^?} \delta(s,a)(s') \cdot x_{s'} + \sum_{s' \in S^{yes}} \delta(s,a)(s')$$

for all $s \in S^?$ and for all $a \in A(s)$

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

Example – Reachability (LP)



Example:

$P_{\geq 0.4}$ [F $goal_1$]

So compute:

Pr_s^{max}(F $goal_1$)

Let $x_i = Pr_{s_i}^{max}$(F $goal_1$)

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

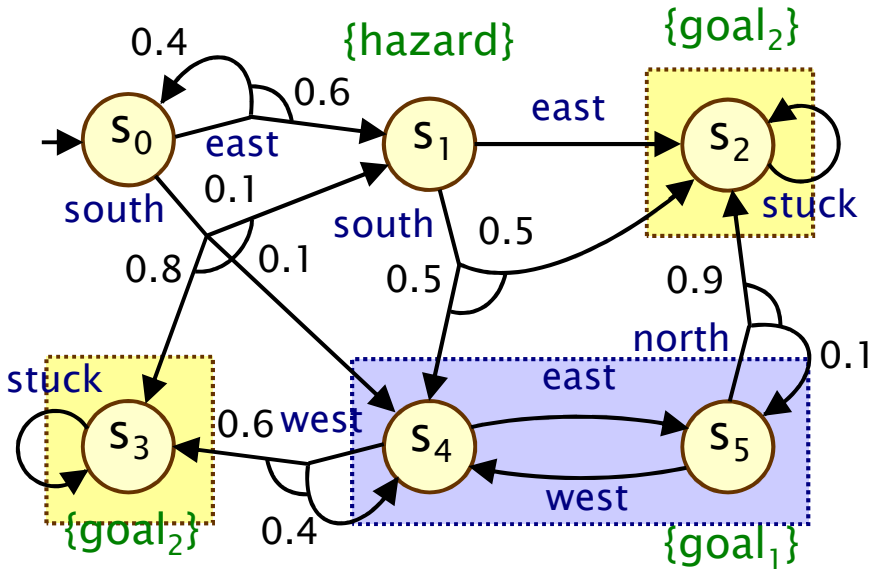
S^{no}: $x_2 = x_3 = 0$

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 – Reachability (LP)



Let $x_i = Pr_{s_i}^{max}(F\ goal_1)$

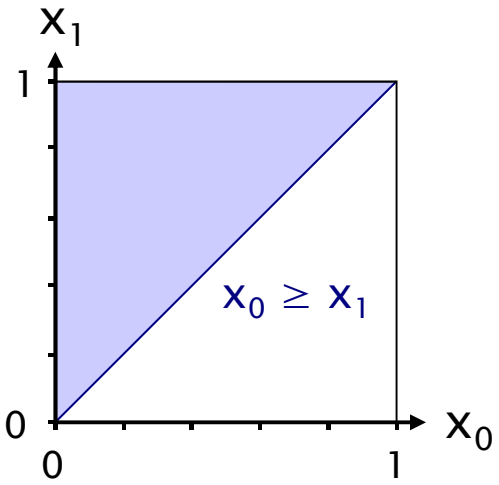
S^{yes}: $x_4 = x_5 = 1$

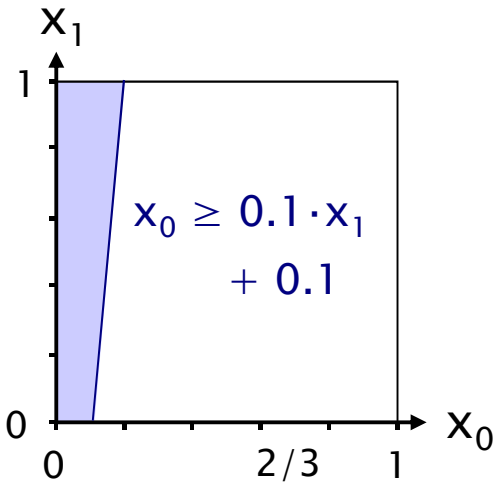
S^{no}: $x_2 = x_3 = 0$

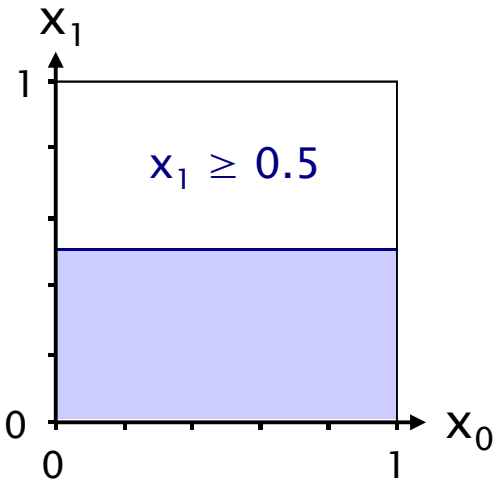
For $S^? = \{x_0, x_1\}$:

Minimise $x_0 + x_1$ subject to:

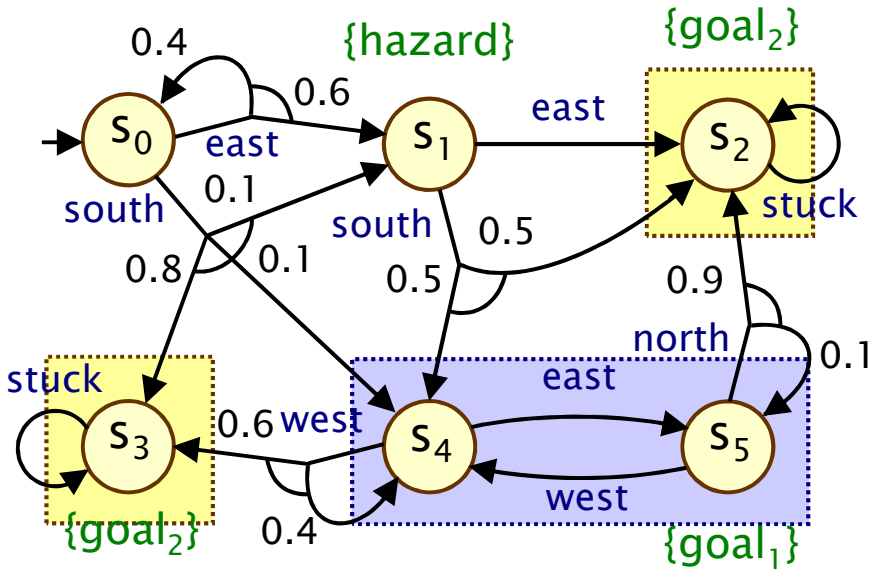
- $x_0 \geq x_1$ (east)
- $x_0 \geq 0.1 \cdot x_1 + 0.1$ (south)
- $x_1 \geq 0.5$ (south)







Example – Reachability (LP)



Let $x_i = Pr_{s_i}^{max}(F\ goal_1)$

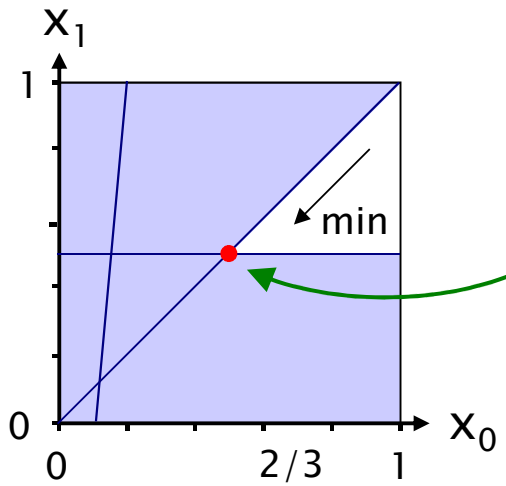
S^{yes}: $x_4 = x_5 = 1$

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:

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

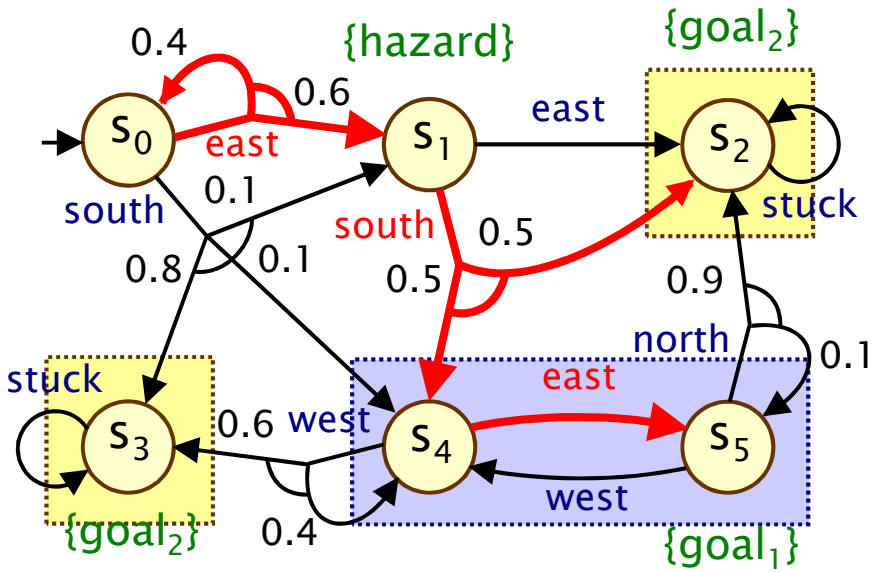
i.e.

$Pr_{s_0}^{max}(F\ goal_1) = 0.5$

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
  - 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

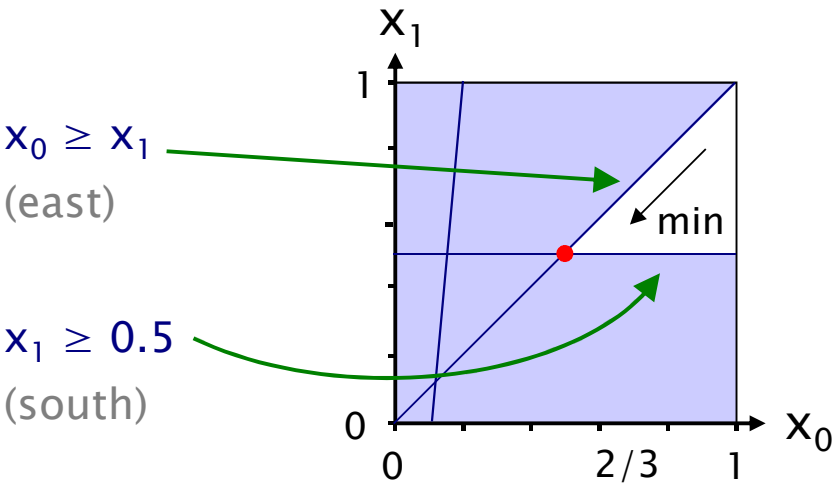
s_1 : south

s_2 : –

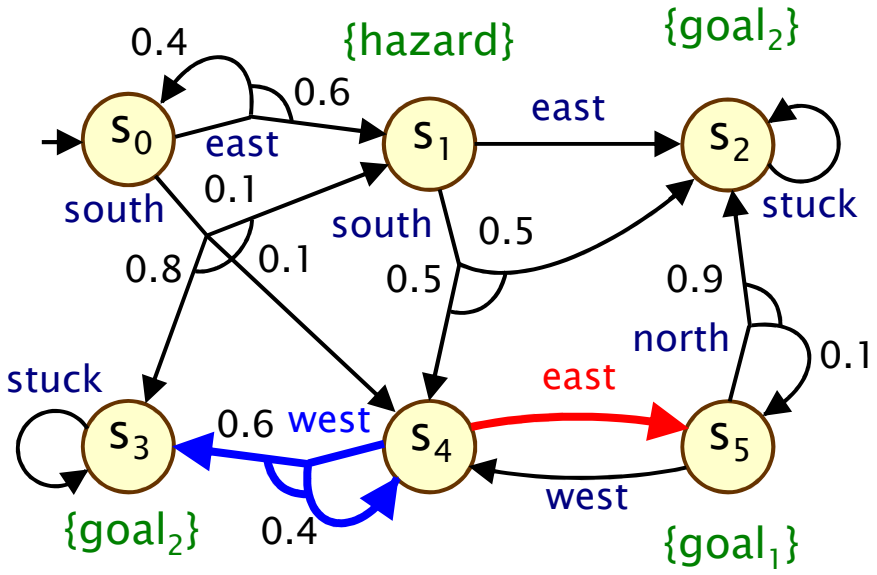
s_3 : –

s_4 : east

s_5 : –



Example – Bounded reachability



Example:

$P_{max=?}$ [$F^{\leq 3}$ $goal_2$]

So compute:

$Pr_s^{max}(F^{\leq 3}\ goal_2) = 0.99$

Optimal strategy is finite-memory:

s_4 (after 1 step): east

s_4 (after2 steps): west

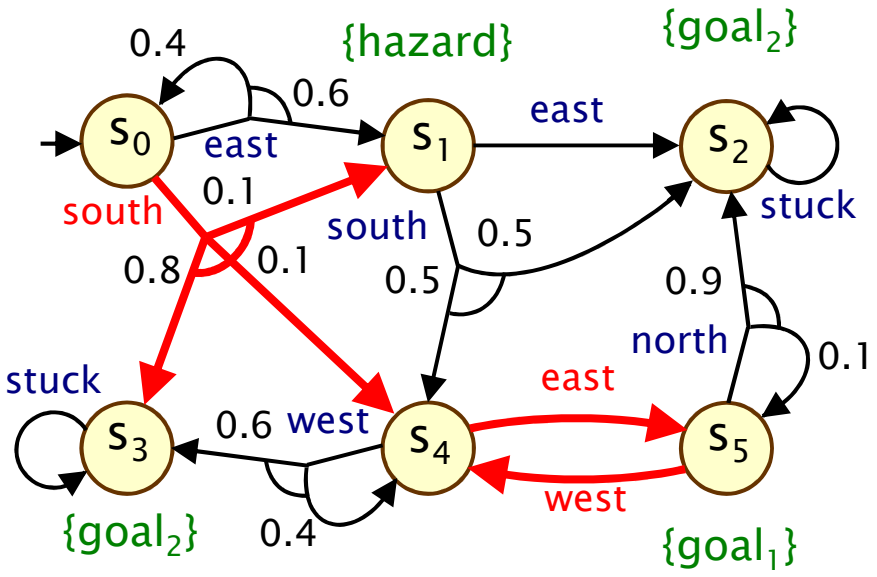
Strategy synthesis for LTL objectives

- 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 ¬hazard) ∧ (GF $goal_1$)]
  - avoid hazard and visit $goal_1$ infinitely often

- $Pr_{s_0}^{max}$((G ¬hazard) ∧ (GF $goal_1$)) = 0.1



Optimal strategy:
(in this instance, memoryless)

s_0 : south

s_1 : –

s_2 : –

s_3 : –

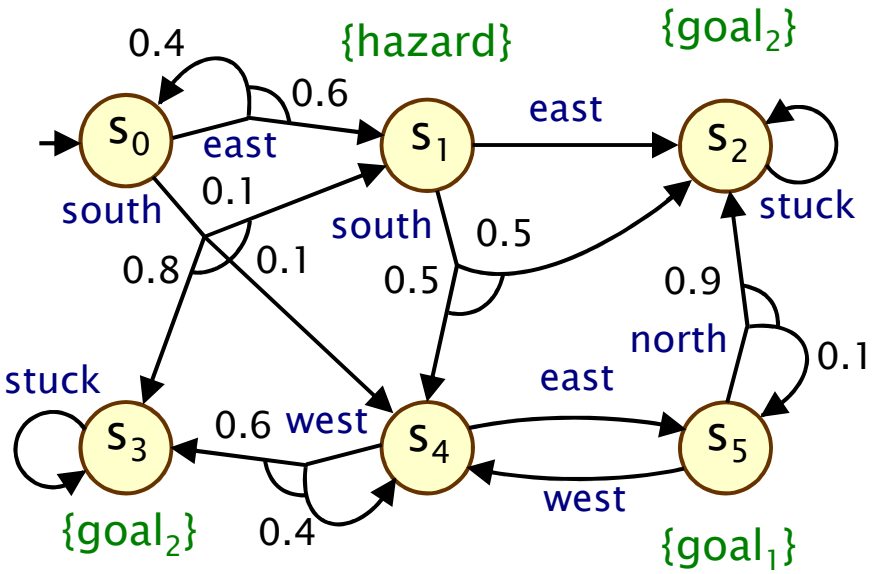
s_4 : east

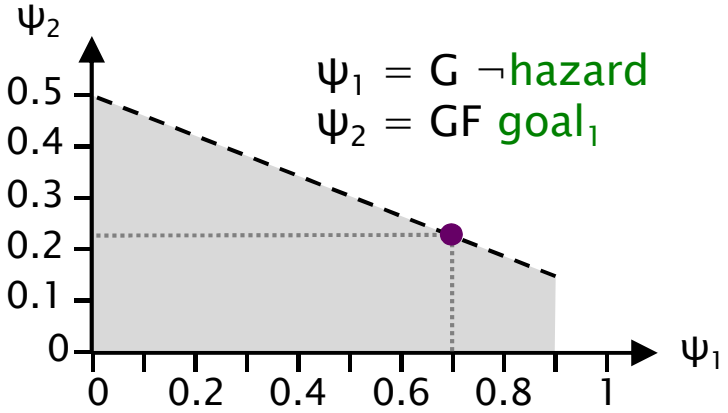
s_5 : west

Multi-objective strategy synthesis

- Consider conjunctions of probabilistic LTL formulas $P_{\sim p}$ [ψ]
  - 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 lower probability bounds (≤, <), 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

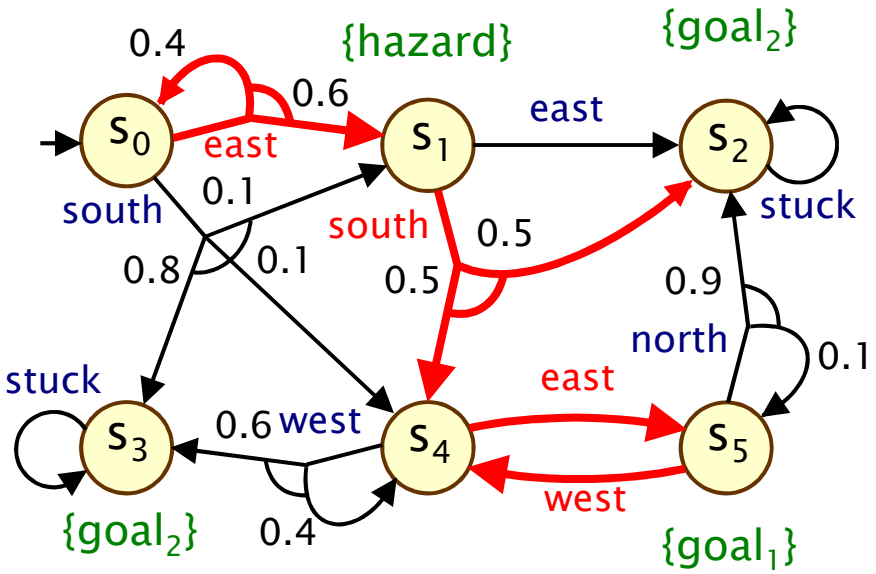
Example – Multi-objective

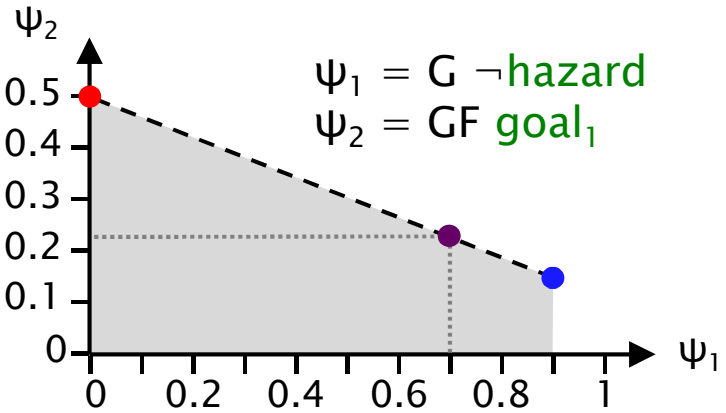




- Multi-objective formula
  - $P_{\geq 0.7}$ [G ¬hazard] ∧ $P_{\geq 0.2}$ [GF $goal_1$] ? True (achievable)
- Numerical query
  - $P_{max=?}$ [GF $goal_1$] such that $P_{\geq 0.7}$ [G ¬hazard] ? ~0.2278
- Pareto query
  - for $P_{max=?}$ [G ¬hazard] ∧ $P_{max=?}$ [GF $goal_1$] ?

Example – Multi-objective strategies





Strategy 1
(deterministic)

s_0 : east

s_1 : south

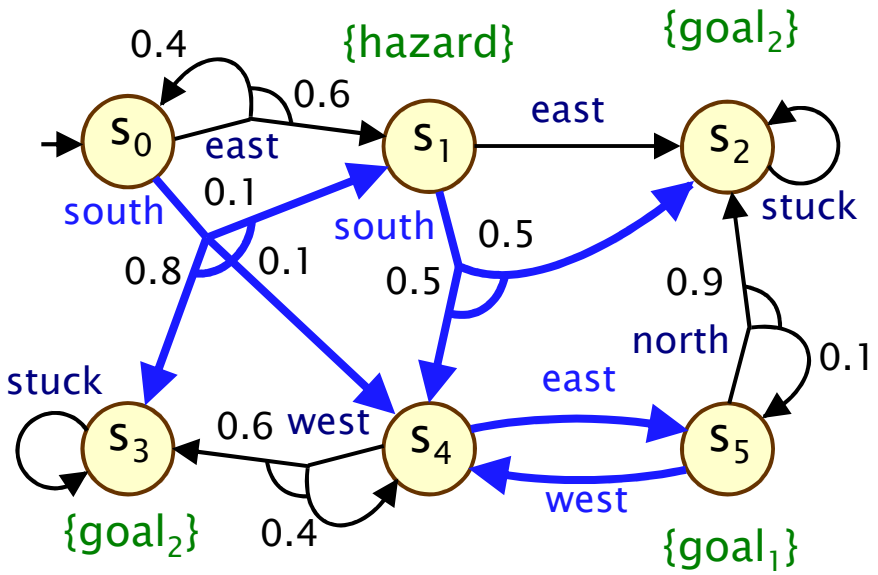
s_2 : –

s_3 : –

s_4 : east

s_5 : west

Example – Multi-objective strategies



Strategy 2
(deterministic)

s_0 : south

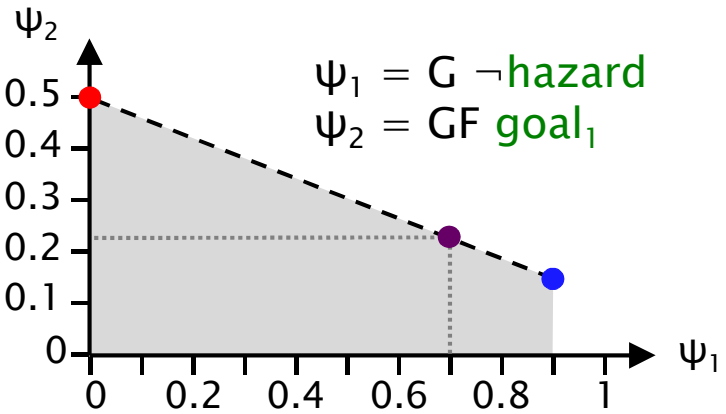
s_1 : south

s_2 : –

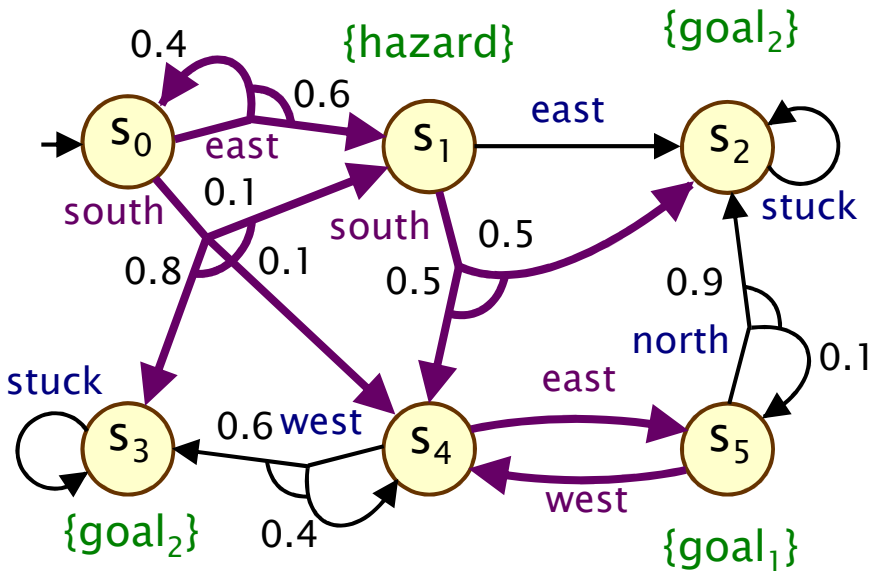
s_3 : –

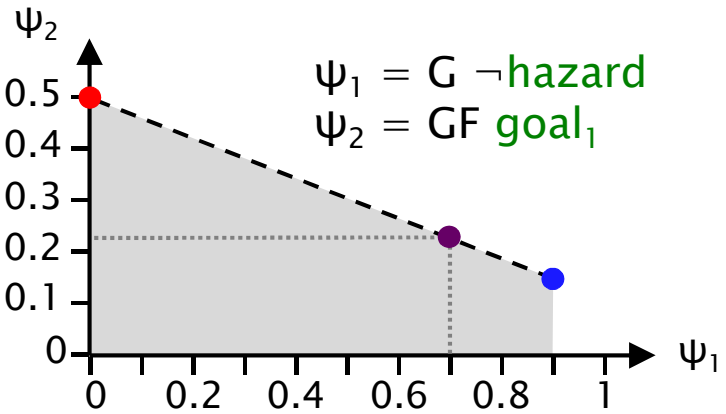
s_4 : east

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 : –

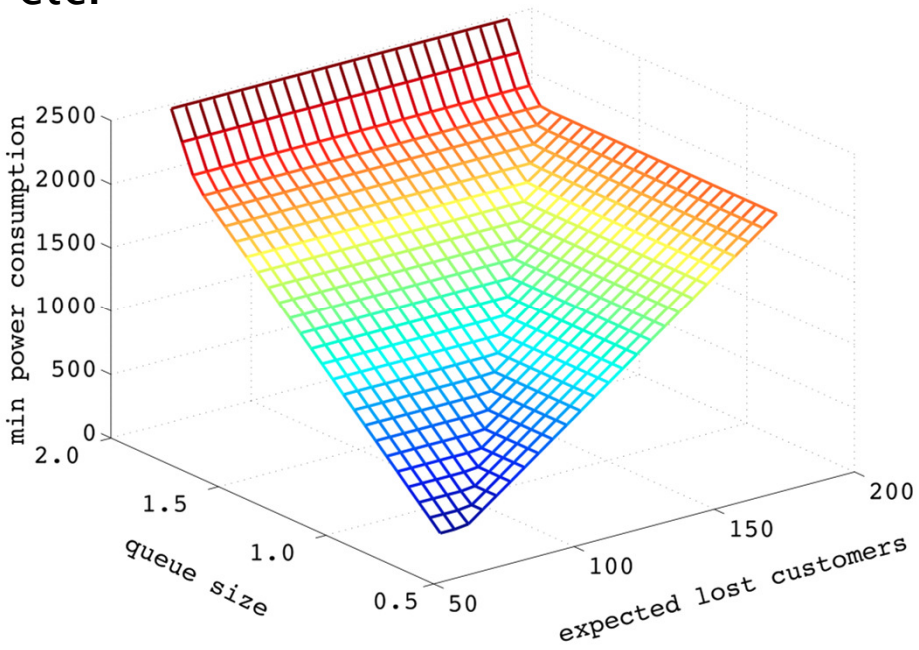
s_4 : 1.0 : east

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, idlelp, stby, sleep
  - power manager controller bases decisions on current power mode, disk request queue, etc.

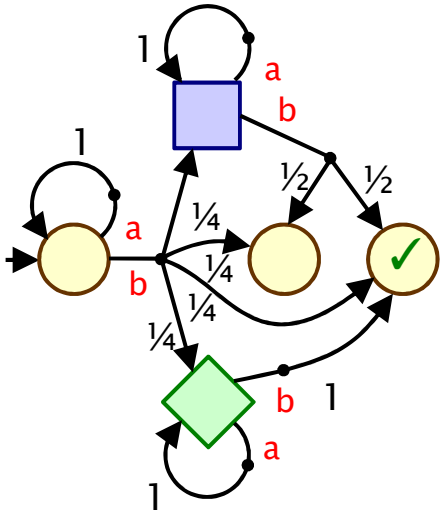
- Build controllers that
  - minimise energy consumption, subject to constraints on e.g.
  - probability that a request waits more than K steps
  - expected number of lost disk requests



- See: http://www.prismmodelchecker.org/files/tacas11/

Stochastic multi-player games (SMGs)

- Stochastic multi-player games
  - players control states; choose actions
  - models competitive/collaborative behaviour
- Property specifications
  - rPATL: extends Alternating Temporal Logic (and PCTL)
  - $\langle\langle\{1,3\}\rangle\rangle\ P_{<0.01}\ [\ F^{\leq 10}\ \text{error}\ ]$
  - "do players 1 and 3 have a strategy to ensure that the probability of an error occurring within 10 steps is less than 0.01, regardless of the strategies of other players?"
- Applications
  - controller synthesis (controller vs. environment), security (system vs. attacker), distributed algorithms, …
- PRISM-games: www.prismmodelchecker.org/games



Model checking rPATL

- Basic algorithm: as for any branching-time temporal logic
  - recursive descent of formula parse tree
  - compute $Sat(\phi) = \{ s \in S \mid s \models \phi \}$ for each subformula ϕ
- Main task: checking P and R operators
  - reduction to solution of stochastic 2-player game G_C
  - e.g. $\langle\langle C \rangle\rangle P_{\geq q}[\psi] \Leftrightarrow \sup_{\sigma_1 \in \Sigma_1} \inf_{\sigma_2 \in \Sigma_2} Pr_s^{\sigma_1,\sigma_2}(\psi) \geq q$
  - complexity: NP $\cap$ coNP (without any R[F^0] operators)
  - compared to, e.g. P for Markov decision processes
  - complexity for full logic: NEXP $\cap$ coNEXP (due to R[F^0] op.)
- In practice though:
  - evaluation of numerical fixed points ("value iteration")
  - up to a desired level of convergence
  - usual approach taken in probabilistic model checking tools

Probabilities for P operator

- E.g. $\langle\langle C \rangle\rangle P_{\geq q}[\ F\ \phi\ ]$: max/min reachability probabilities
  - compute $\sup_{\sigma_1 \in \Sigma_1} \inf_{\sigma_2 \in \Sigma_2} Pr_s^{\sigma_1,\sigma_2}(F\ \phi)$ for all states s
  - deterministic memoryless strategies suffice
- Value is:
  - 1 if $s \in Sat(\phi)$, and otherwise least fixed point of:

$$f(s) = \begin{cases} \max_{a \in A(s)} \left(\sum_{s' \in S} \Delta(s,a)(s') \cdot f(s') \right) & \text{if } s \in S_1 \\ \min_{a \in A(s)} \left(\sum_{s' \in S} \Delta(s,a)(s') \cdot f(s') \right) & \text{if } s \in S_2 \end{cases}$$

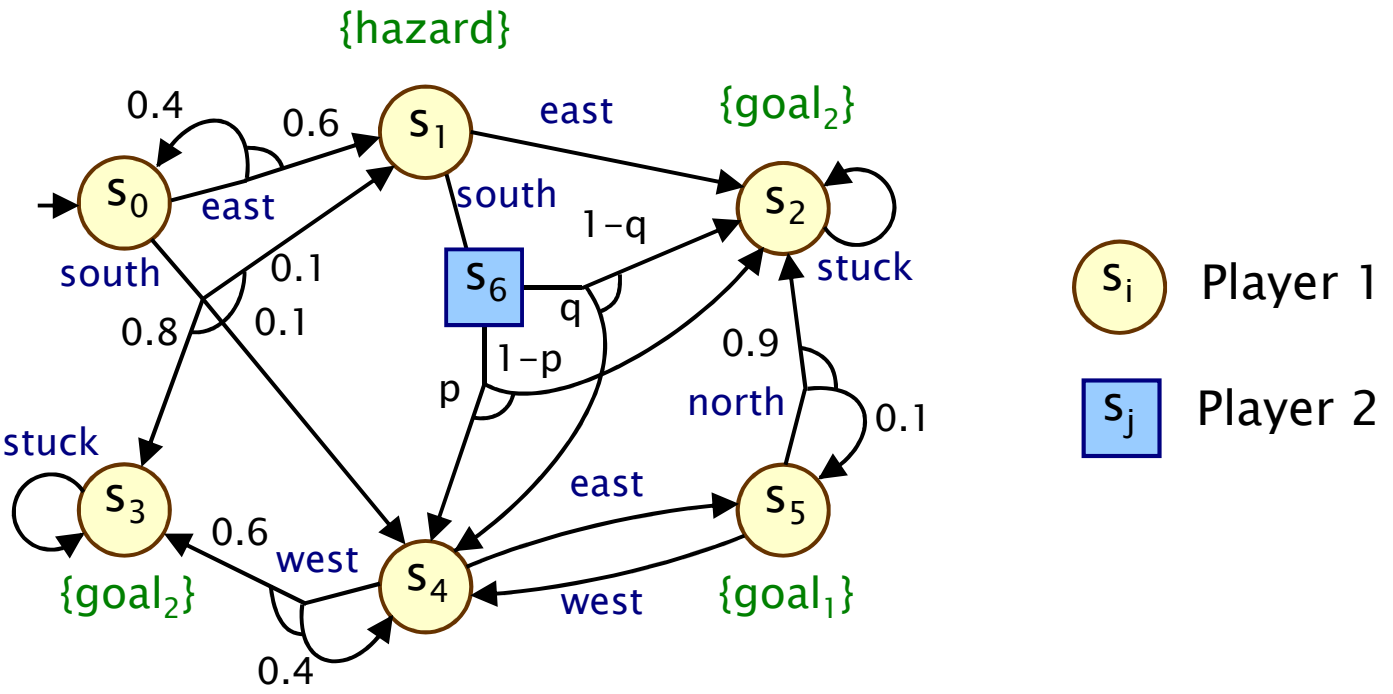
- Computation:
  - start from zero, propagate probabilities backwards
  - guaranteed to converge

Strategy synthesis for stochastic games

- Generate strategies for individual players, or for a coalition
- Problem statement:
  - Given a game G and an rPATL property $\langle\langle C \rangle\rangle P_{\sim q}[\ \psi\ ]$, does there exist a strategy σ_1 for players in C such that, for all strategies σ_2 outside C, the probability of satisfying ψ under σ_1 and σ_2 meets the bound $\sim q$
- Compute optimal probabilities
  - for reachability, value or policy iteration, similar to that for MDPs
  - for LTL ψ, again work via product with the Rabin automaton for the formula
- To compute the optimal strategy
  - compute parity objectives for parity automaton from DRA
  - for reachability, memoryless deterministic strategies suffice

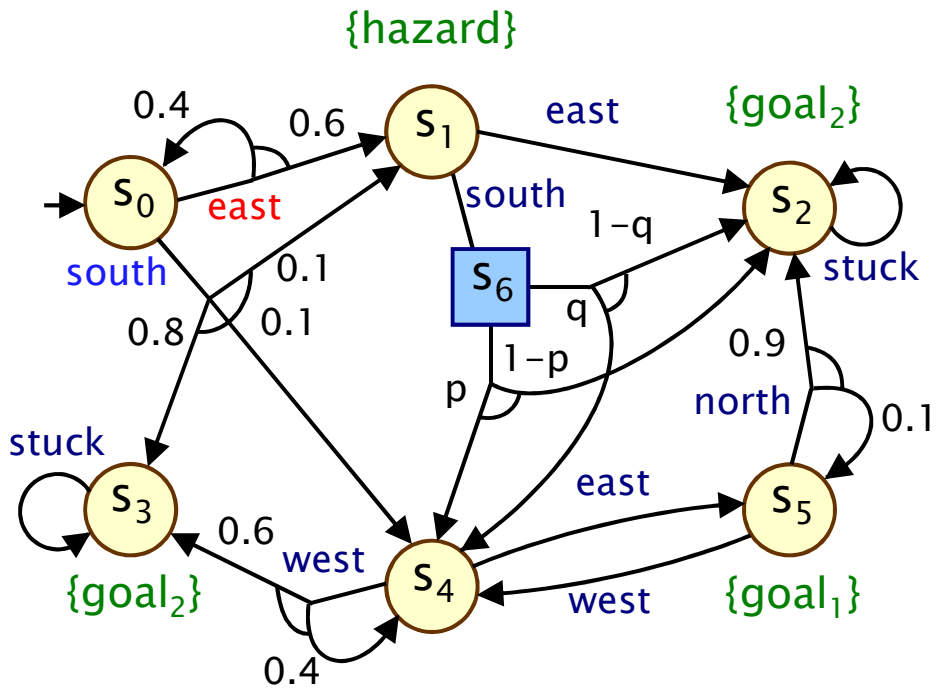
Example – Stochastic games

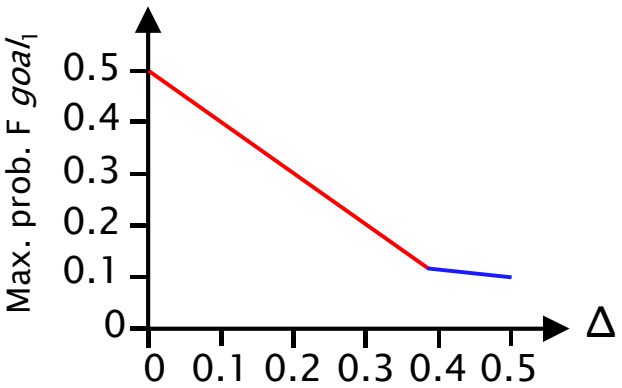
- Two players: 1 (robot controller), 2 (environment)
  - when taking action south in state s_6
  - probability of (correctly) going to s_4 is in interval [p,q]
  - rPATL: $\langle\langle\{1\}\rangle\rangle\, P_{max=?}[\, F\, goal_1\,]$



Example – Stochastic games

- rPATL: ⟨⟨{1}⟩⟩ Pmax=? [F $goal_1$]
  - let [p,q] = [0.5−Δ, 0.5+Δ]; vary Δ
  - optimal strategy: if Δ ≥ 7/18 (i.e. if p ≤ 1/9), then pick south in s_0, otherwise pick east





Conclusion

- Overview of strategy synthesis
  - for probabilistic LTL and reward objectives
  - multi-objective properties
  - Markov decision process and stochastic games models

- New features of PRISM
  - strategy (adversary) synthesis
  - multi-objective verification

- Further/related work
  - task graph scheduling [FMSD'13]
  - strategy generation for autonomous urban driving [QEST'13]

Acknowledgements

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  - Oxford Martin School, Institute for the Future of Computing

- See also
  - VERIWARE www.veriware.org
  - PRISM www.prismmodelchecker.org