



Probabilistic Model Checking

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Course overview

- 2 sessions (Tue/Wed am): 4×1.5 hour lectures
 - Introduction
 - 1 – Discrete time Markov chains (DTMCs)
 - 2 – Markov decision processes (MDPs)
 - 3 – LTL model checking for DTMCs/MDPs
 - 4 – Probabilistic timed automata (PTAs)
- For extended versions of this material
 - and an accompanying list of references
 - see: <http://www.prismmodelchecker.org/lectures/>

Probabilistic models

	Fully probabilistic	Nondeterministic
Discrete time	Discrete-time Markov chains (DTMCs)	Markov decision processes (MDPs) (probabilistic automata)
Continuous time	Continuous-time Markov chains (CTMCs)	Probabilistic timed automata (PTAs)
		CTMDPs/IMCs



Part 3

LTL Model Checking
for DTMCs and MDPs

Overview (Part 3)

- Linear temporal logic (LTL)
- Strongly connected components
- ω -automata (Büchi, Rabin)
- LTL model checking for DTMCs
- LTL model checking for MDPs

Limitations of PCTL

- PCTL, although useful in practice, has limited expressivity
 - essentially: probability of reaching states in X , passing only through states in Y (and within k time-steps)
- One useful approach: extend models with costs/rewards
 - see last two lectures
- Another direction: Use more expressive logics. e.g.:
 - LTL [Pnu77] – (non-probabilistic) linear-time temporal logic
 - PCTL* [ASB+95,BdA95] – which subsumes both PCTL and LTL
 - both allow path operators to be combined
 - (in PCTL, $P_{\sim p} [\dots]$ always contains a single temporal operator)

LTL – Linear temporal logic

- LTL syntax (path formulae only)

- $\psi ::= \text{true} \mid a \mid \psi \wedge \psi \mid \neg\psi \mid X\psi \mid \psi \cup \psi$
- where $a \in AP$ is an atomic proposition
- usual equivalences hold: $F\phi \equiv \text{true} \cup \phi$, $G\phi \equiv \neg(F\neg\phi)$

- LTL semantics (for a path ω)

- $\omega \models \text{true}$ always
- $\omega \models a$ $\Leftrightarrow a \in L(\omega(0))$
- $\omega \models \psi_1 \wedge \psi_2$ $\Leftrightarrow \omega \models \psi_1$ and $\omega \models \psi_2$
- $\omega \models \neg\psi$ $\Leftrightarrow \omega \not\models \psi$
- $\omega \models X\psi$ $\Leftrightarrow \omega[1\dots] \models \psi$
- $\omega \models \psi_1 \cup \psi_2$ $\Leftrightarrow \exists k \geq 0$ s.t. $\omega[k\dots] \models \psi_2 \wedge \forall i < k \omega[i\dots] \models \psi_1$

where $\omega(i)$ is i^{th} state of ω , and $\omega[i\dots]$ is suffix starting at $\omega(i)$

LTL examples

- $(F \text{ tmp_fail}_1) \wedge (F \text{ tmp_fail}_2)$
 - “both servers suffer temporary failures at some point”
- $GF \text{ ready}$
 - “the server always eventually returns to a ready-state”
- $FG \text{ error}$
 - “an irrecoverable error occurs”
- $G (\text{req} \rightarrow X \text{ ack})$
 - “requests are always immediately acknowledged”

LTL for DTMCs

- Same idea as PCTL: probabilities of sets of path formulae
 - for a state s of a DTMC and an LTL formula ψ :
 - $\text{Prob}(s, \psi) = \Pr_s \{ \omega \in \text{Path}(s) \mid \omega \models \psi \}$
 - all such path sets are measurable [Var85]
- A (probabilistic) LTL specification often comprises an LTL (path) formula and a probability bound
 - e.g. $P_{\geq 1} [\text{GF ready}]$ – “with probability 1, the server always eventually returns to a ready-state”
 - e.g. $P_{\leq 0.01} [\text{FG error}]$ – “with probability at most 0.01, an irrecoverable error occurs”
- PCTL* subsumes both LTL and PCTL
 - e.g. $P_{>0.5} [\text{GF crit}_1] \wedge P_{>0.5} [\text{GF crit}_2]$

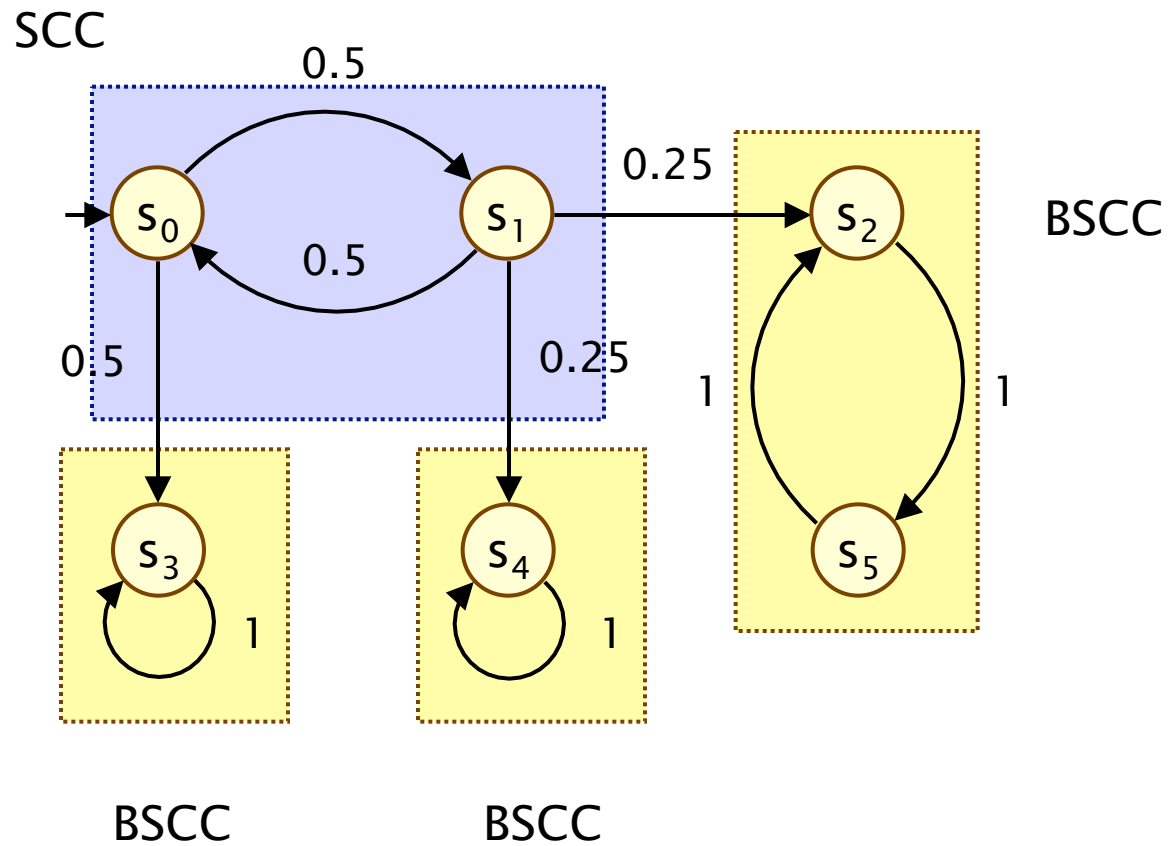
Overview (Part 3)

- Linear temporal logic (LTL)
- **Strongly connected components**
- ω -automata (Büchi, Rabin)
- LTL model checking for DTMCs
- LTL model checking for MDPs

Strongly connected components

- Long-run properties of DTMCs rely on an analysis of their underlying graph structure (i.e. ignoring probabilities)
- **Strongly connected** set of states T
 - for any pair of states s and s' in T , there is a path from s to s' , passing only through states in T
- **Strongly connected component (SCC)**
 - a maximally strongly connected set of states (i.e. no superset of it is also strongly connected)
- **Bottom strongly connected component (BSCC)**
 - an SCC T from which no state outside T is reachable from T

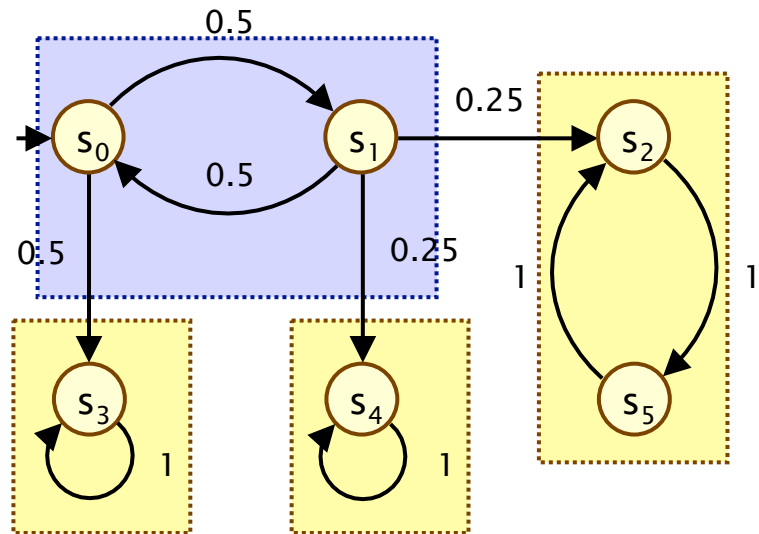
Example – (B)SCCs



Fundamental property of DTMCs

- Fundamental property of (finite) DTMCs...

- With probability 1, a BSCC will be reached and all of its states visited infinitely often



- Formally:

$$\begin{aligned} & - \Pr_s \{ \omega \in \text{Path}(s) \mid \exists i \geq 0, \exists \text{ BSCC } T \text{ such that} \\ & \quad \forall j \geq i \ \omega(j) \in T \text{ and} \\ & \quad \forall s' \in T \ \omega(k) = s' \text{ for infinitely many } k \} = 1 \end{aligned}$$

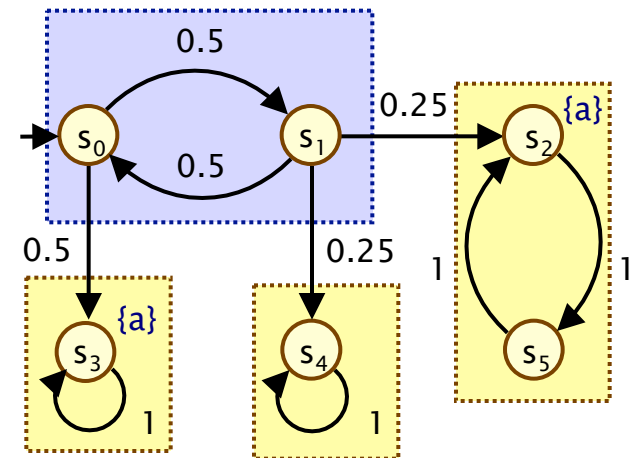
LTL model checking for DTMCs

- LTL model checking for DTMCs relies on:
 - computing the probability $\text{Prob}(s, \psi)$ for LTL formula ψ
 - reduces to probability of reaching a set of “accepting” BSCCs
 - 2 simple cases: $\text{GF } a$ and $\text{FG } a$...

- $\text{Prob}(s, \text{GF } a) = \text{Prob}(s, \text{F } T_{\text{GF}a})$
 - where $T_{\text{GF}a}$ = union of all BSCCs containing some state satisfying a

- $\text{Prob}(s, \text{FG } a) = \text{Prob}(s, \text{F } T_{\text{FG}a})$
 - where $T_{\text{FG}a}$ = union of all BSCCs containing only a -states

- To extend this idea to arbitrary LTL formula, we use ω -automata...



Example:

$$\begin{aligned} \text{Prob}(s_0, \text{GF } a) &= \text{Prob}(s_0, \text{F } T_{\text{GF}a}) \\ &= \text{Prob}(s_0, \text{F } \{s_3, s_2, s_5\}) \\ &= 2/3 + 1/6 = 5/6 \end{aligned}$$

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- LTL model checking for DTMCs
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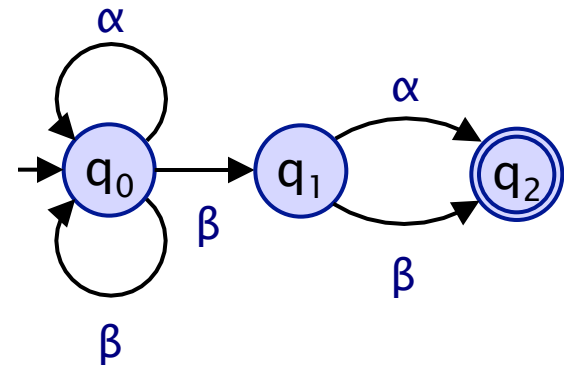
Reminder – Finite automata

- A regular language over alphabet Σ
 - is a set of finite words $L \subseteq \Sigma^*$ such that either:
 - $L = L(E)$ for some regular expression E
 - $L = L(A)$ for some nondeterministic finite automaton (NFA) A
 - $L = L(A)$ for some deterministic finite automaton (DFA) A

- Example:

Regexp: $(\alpha + \beta)^* \beta (\alpha + \beta)$

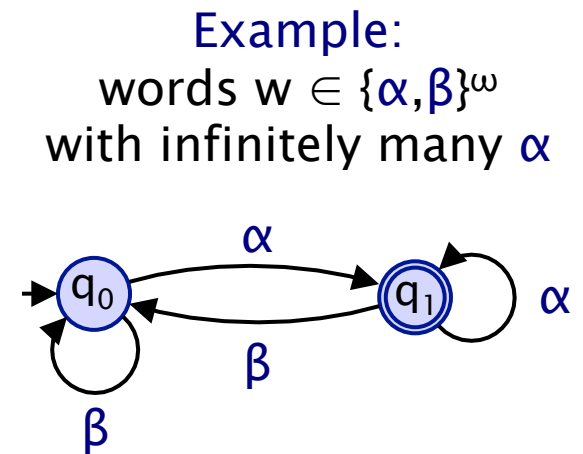
NFA A :



- NFAs and DFAs have the same expressive power
 - we can always determinise an NFA to an equivalent DFA
 - (with a possibly exponential blow-up in size)

Büchi automata

- ω -automata represent sets of **infinite** words $L \subseteq \Sigma^\omega$
 - e.g. Büchi automata, Rabin automata, Streett, Muller, ...
- A nondeterministic Büchi automaton (NBA) is...
 - a tuple $A = (Q, \Sigma, \delta, Q_0, F)$ where:
 - Q is a finite set of states
 - Σ is an alphabet
 - $\delta : Q \times \Sigma \rightarrow 2^Q$ is a transition function
 - $Q_0 \subseteq Q$ is a set of initial states
 - $F \subseteq Q$ is a set of “accept” states



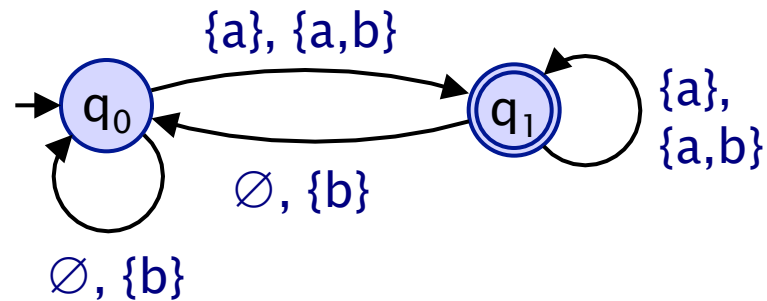
- NBA acceptance condition
 - language $L(A)$ for A contains $w \in \Sigma^\omega$ if there is a corresponding run in A that passes through states in F infinitely often

ω -regular properties

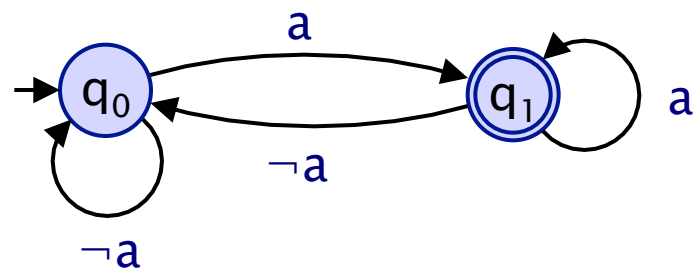
- Consider a model, i.e. an LTS/DTMC/MDP/...
 - for example: DTMC $D = (S, s_{\text{init}}, P, \text{Lab})$
 - where labelling Lab uses atomic propositions from set AP
- We can capture properties of these using ω -automata
 - let $\omega \in \text{Path}(s)$ be some infinite path in D
 - $\text{trace}(\omega) \in (2^{AP})^\omega$ denotes the projection of state labels of ω
 - i.e. $\text{trace}(s_0s_1s_2s_3\dots) = \text{Lab}(s_0)\text{Lab}(s_1)\text{Lab}(s_2)\text{Lab}(s_3)\dots$
 - can specify a set of paths of D with an ω -automata over 2^{AP}
- Let $\text{Prob}^D(s, A)$ denote the probability...
 - from state s in a discrete-time Markov chain D
 - of satisfying the property specified by automaton A
 - i.e. $\text{Prob}^D(s, A) = \Pr_s^D\{ \omega \in \text{Path}(s) \mid \text{trace}(\omega) \in L(A) \}$

Example

- Nondeterministic Büchi automaton
 - for LTL formula **GF a**, i.e. “infinitely often a”
 - for a DTMC with atomic propositions **AP = {a,b}**



- We abbreviate this to just:



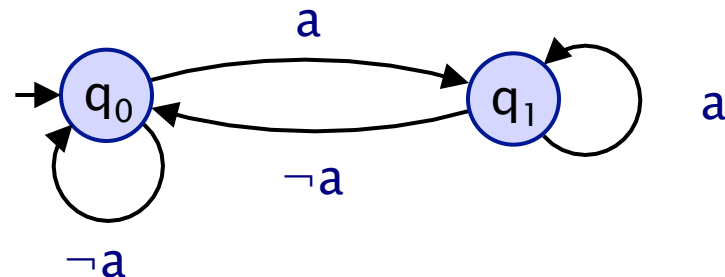
Büchi automata + LTL

- Nondeterministic Büchi automata (NBAs)
 - define the set of ω -regular languages
- ω -regular languages are more expressive than LTL
 - can convert any LTL formula ψ over atomic propositions AP
 - into an equivalent NBA A_ψ over 2^{AP}
 - i.e. $\omega \models \psi \Leftrightarrow \text{trace}(\omega) \in L(A_\psi)$ for any path ω
 - for LTL-to-NBA translation, see e.g. [VW94], [DGV99], [BK08]
 - worst-case: exponential blow-up from $|\psi|$ to $|A_\psi|$
- But **deterministic** Büchi automata (DBAs) are less expressive
 - e.g. there is no DBA for the LTL formula $FG a$
 - for probabilistic model checking, need **deterministic** automata
 - so we use deterministic Rabin automata (DRAs)

Deterministic Rabin automata

- A deterministic Rabin automaton is a tuple $(Q, \Sigma, \delta, q_0, \text{Acc})$:
 - Q is a finite set of states, $q_0 \in Q$ is an initial state
 - Σ is an alphabet, $\delta : Q \times \Sigma \rightarrow Q$ is a transition function
 - $\text{Acc} = \{ (L_i, K_i) \}_{i=1..k} \subseteq 2^Q \times 2^Q$ is an acceptance condition
- A run of a word on a DRA is accepting iff:
 - for some pair (L_i, K_i) , the states in L_i are visited finitely often and (some of) the states in K_i are visited infinitely often
 - or in LTL: $\bigvee_{1 \leq i \leq k} (\text{FG } \neg L_i \wedge \text{GF } K_i)$

- Example: DRA for **FG a**
 - acceptance condition is $\text{Acc} = \{ (\{q_0\}, \{q_1\}) \}$



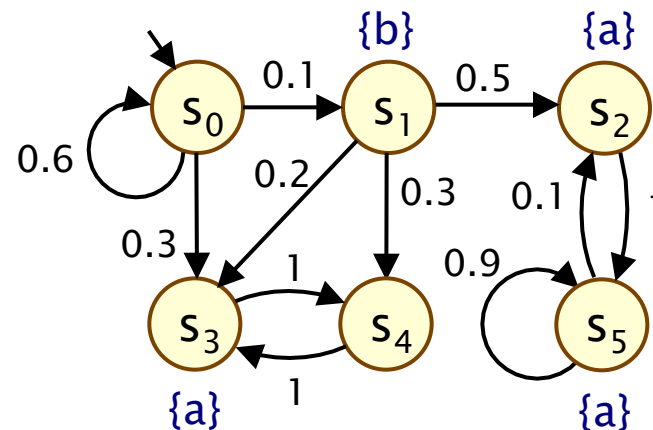
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LTL model checking for DTMCs

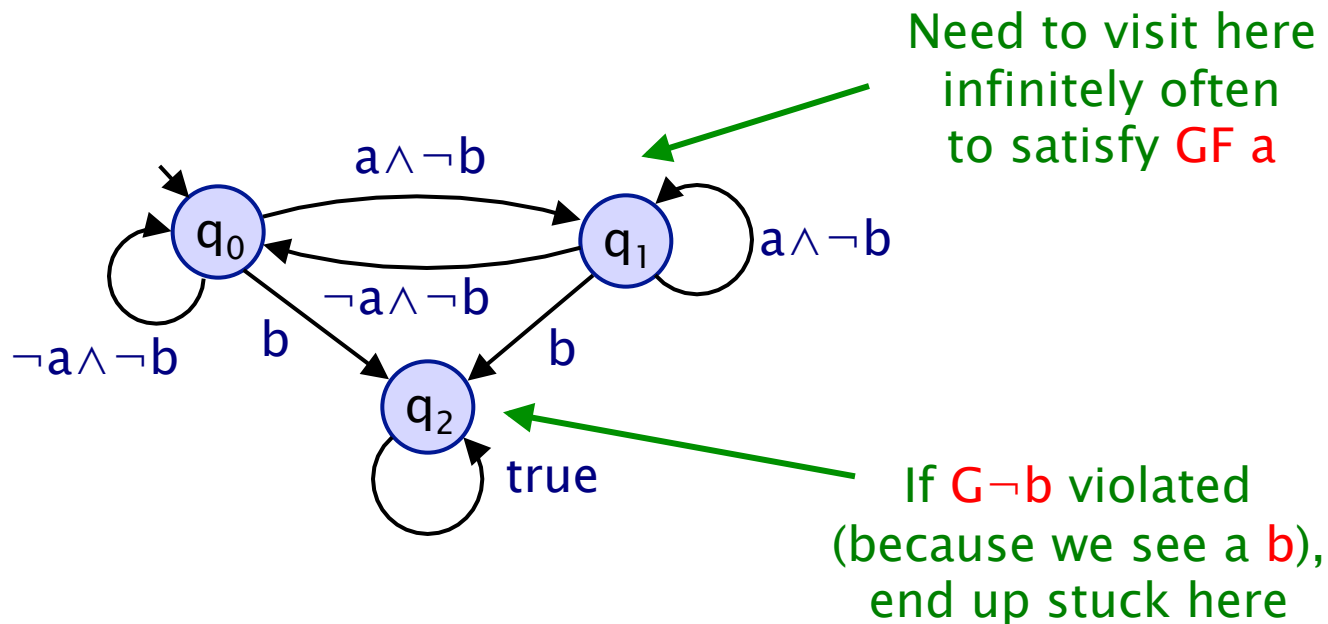
- LTL model checking for DTMC D and LTL formula ψ
- 1. Construct DRA A_ψ for ψ
- 2. Construct product $D \otimes A$ of DTMC D and DRA A_ψ
- 3. Compute $\text{Prob}^D(s, \psi)$ from DTMC $D \otimes A$

- Running example:
 - compute probability of satisfying LTL formula $\psi = G\neg b \wedge GF a$ on:



Example – DRA

- DRA A_ψ for $\psi = G\neg b \wedge GF a$
 - acceptance condition is $Acc = \{ (\{\}, \{q_1\}) \}$
 - (i.e. this is actually a deterministic Büchi automaton)

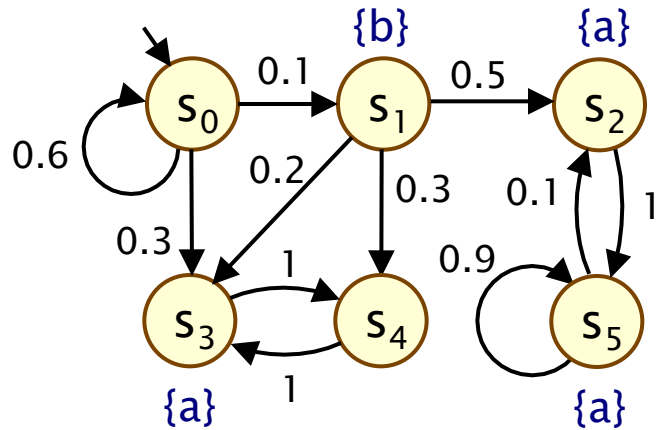


Product DTMC for a DRA

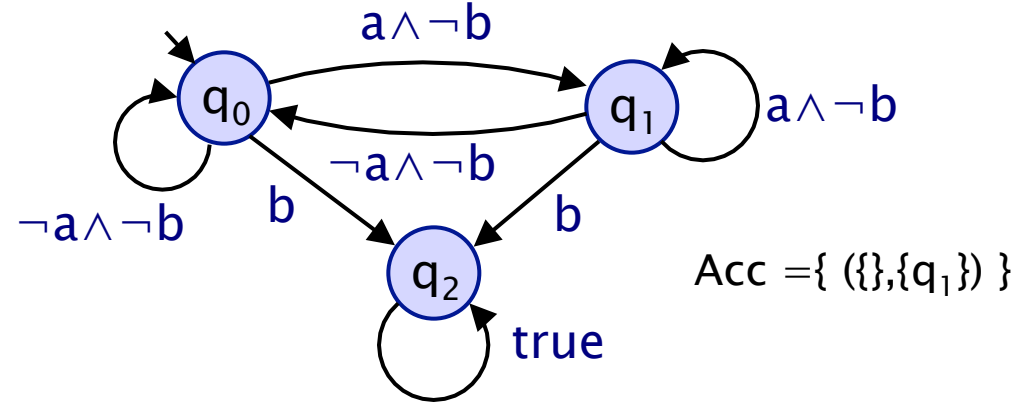
- We construct the **product DTMC**
 - for DTMC D and DRA A , denoted $D \otimes A$
 - $D \otimes A$ can be seen as an unfolding of D with states (s,q) , where q records state of automata A for path fragment so far
 - since A is deterministic, $D \otimes A$ is also a DTMC
 - each path in D has a corresponding (unique) path in $D \otimes A$
 - the probabilities of paths in D are preserved in $D \otimes A$
- Formally, for $D = (S, s_{\text{init}}, P, L)$ and $A = (Q, \Sigma, \delta, q_0, \{(L_i, K_i)\}_{i=1..k})$
 - $D \otimes A$ is the DTMC $(S \times Q, (s_{\text{init}}, q_{\text{init}}), P', L')$ where:
 - $q_{\text{init}} = \delta(q_0, L(s_{\text{init}}))$
 - $P'((s_1, q_1), (s_2, q_2)) = \begin{cases} P(s_1, s_2) & \text{if } q_2 = \delta(q_1, L(s_2)) \\ 0 & \text{otherwise} \end{cases}$
 - $l_i \in L'(s, q)$ if $q \in L_i$ and $k_i \in L'(s, q)$ if $q \in K_i$

Example – Product DTMC

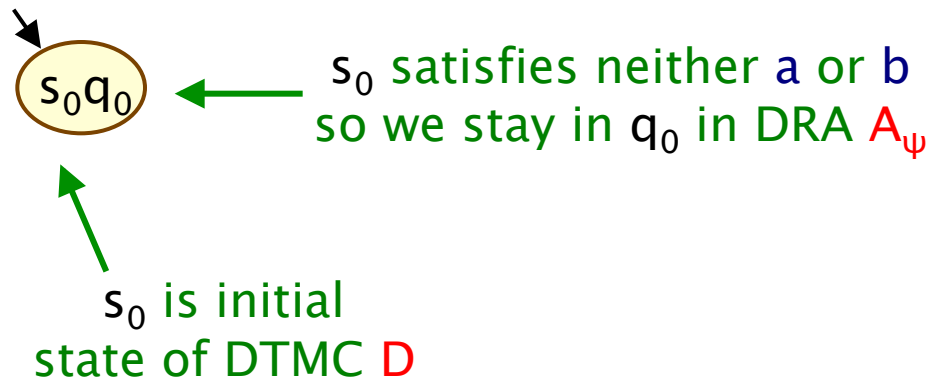
DTMC D



DRA A_ψ for $\psi = G\neg b \wedge GF a$

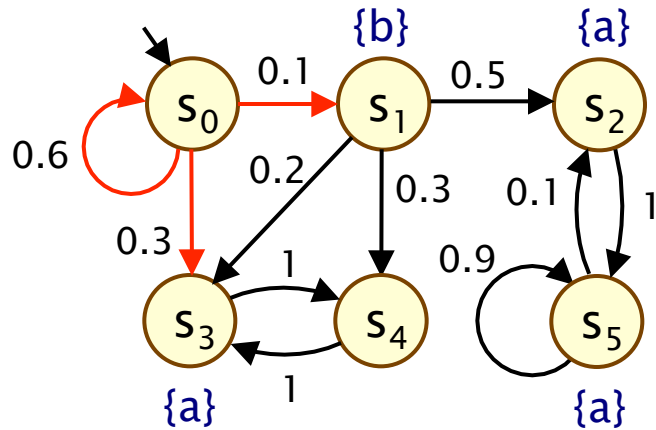


Product DTMC $D \otimes A_\psi$

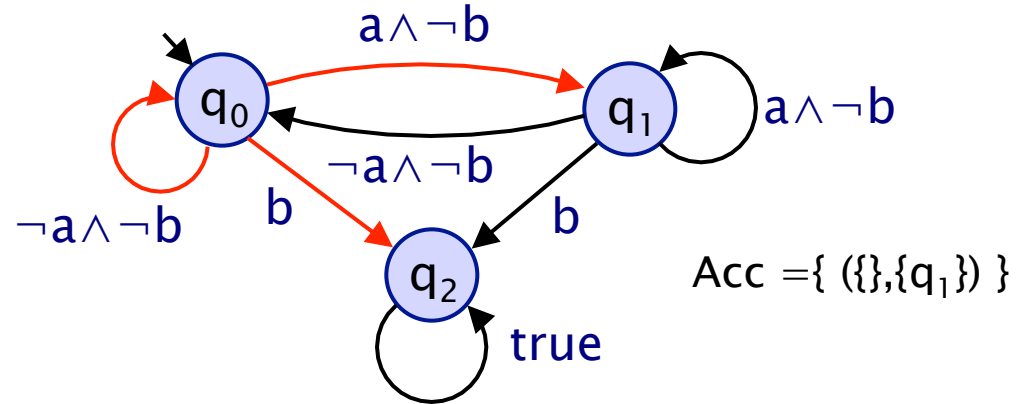


Example – Product DTMC

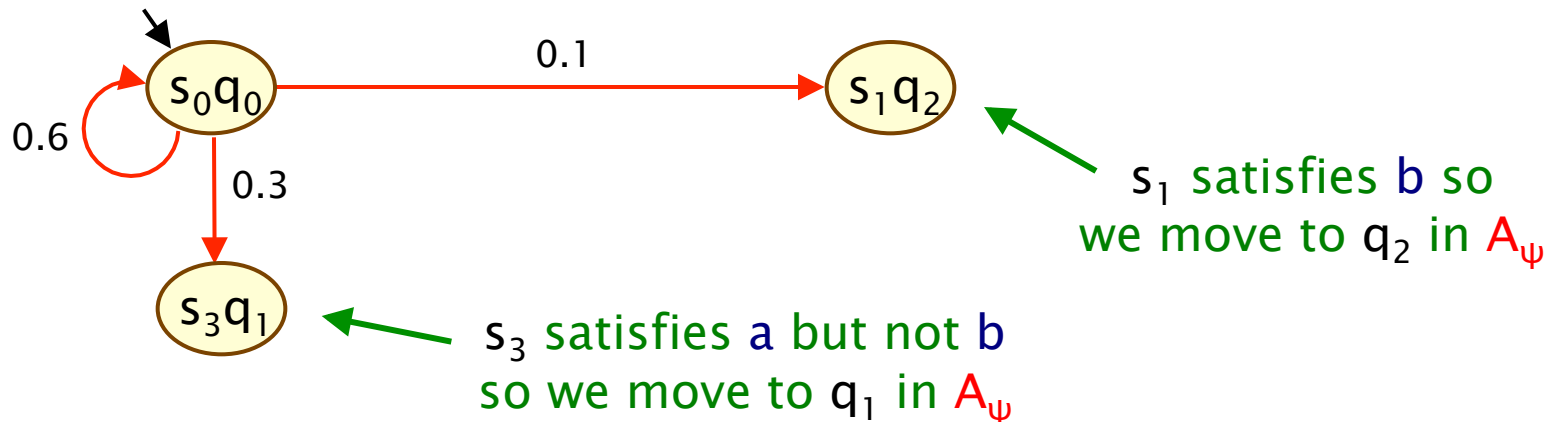
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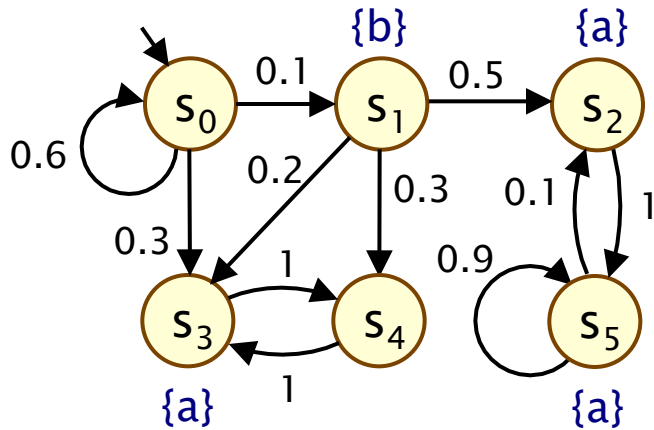


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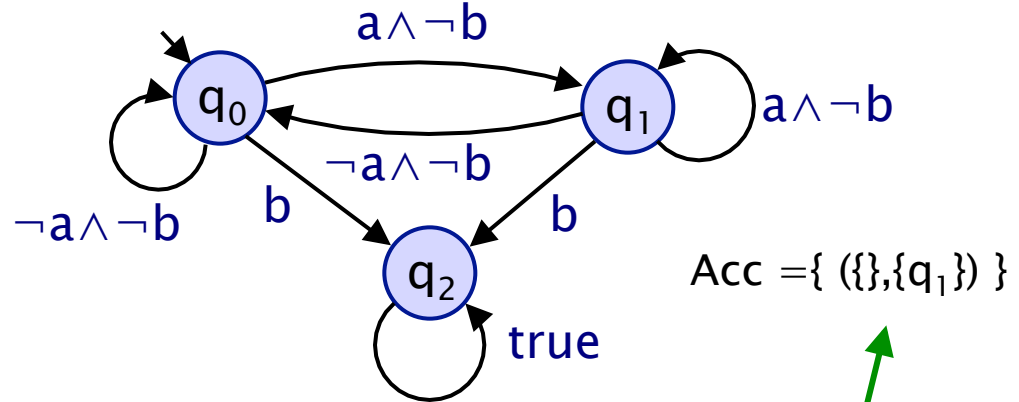


Example – Product DTMC

DTMC D

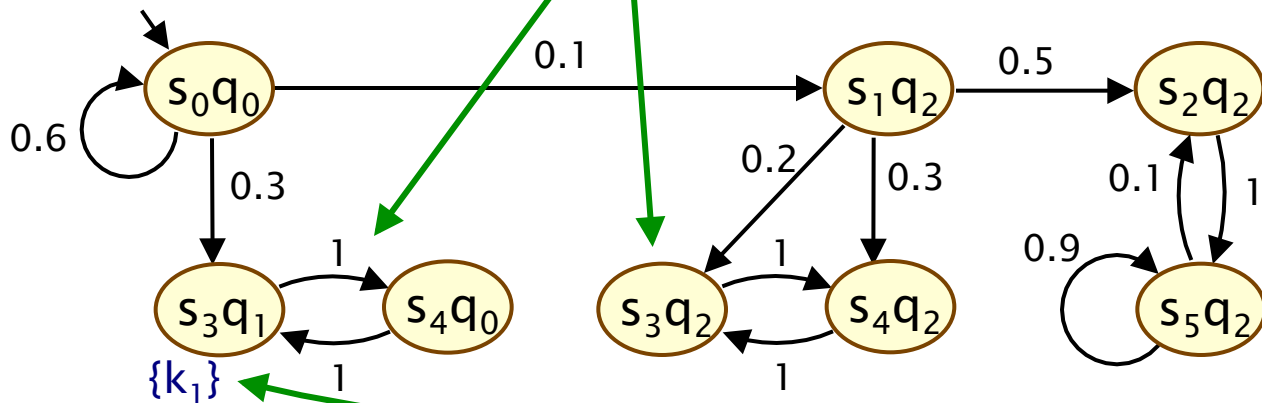


DRA A_ψ for $\psi = G\neg b \wedge GF a$



Product DTMC $D \otimes A_\psi$

2 copies of s_3/s_4 , one after seeing a b and one no b 's



label states satisfying acceptance pair (L_1, K_1)

Product DTMC for a DRA

- For DTMC **D** and DRA **A**

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

– where $q_s = \delta(q_0, L(s))$

- Hence:

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

– where T_{Acc} is the union of all **accepting BSCCs** in $D \otimes A$

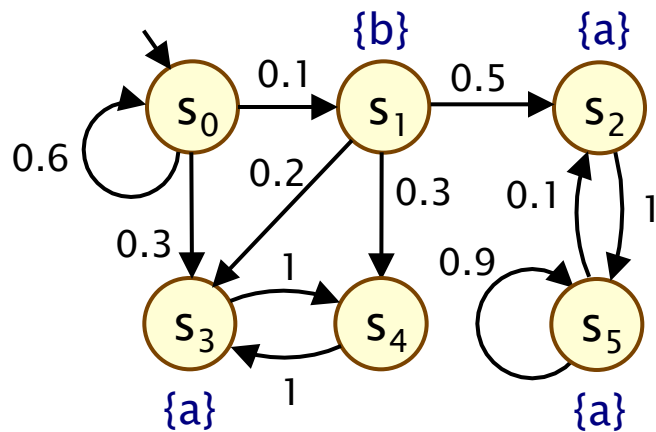
– an **accepting BSCC** T of $D \otimes A$ is such that, for some $1 \leq i \leq k$, no states in T satisfy l_i and some state in T satisfies k_i

- Reduces to computing BSCCs and reachability probabilities

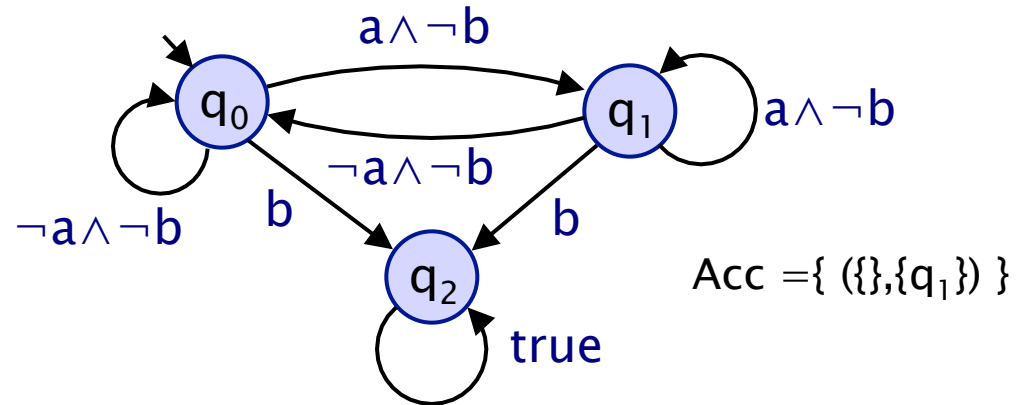
Example: LTL for DTMCs

- Compute $\text{Prob}(s_0, G\neg b \wedge GF a)$ for DTMC D :

DTMC D

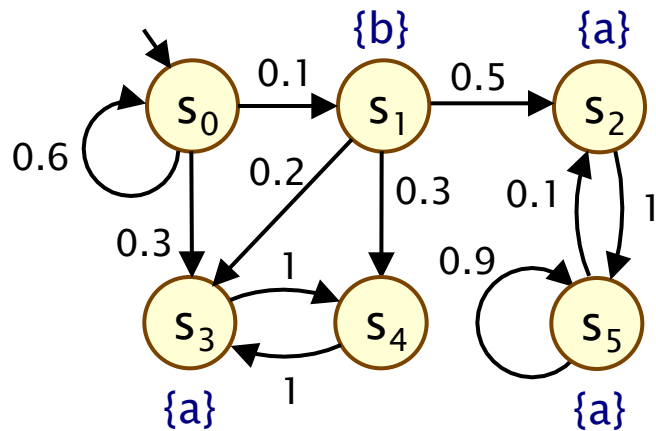


DRA A_ψ for $\psi = G\neg b \wedge GF a$

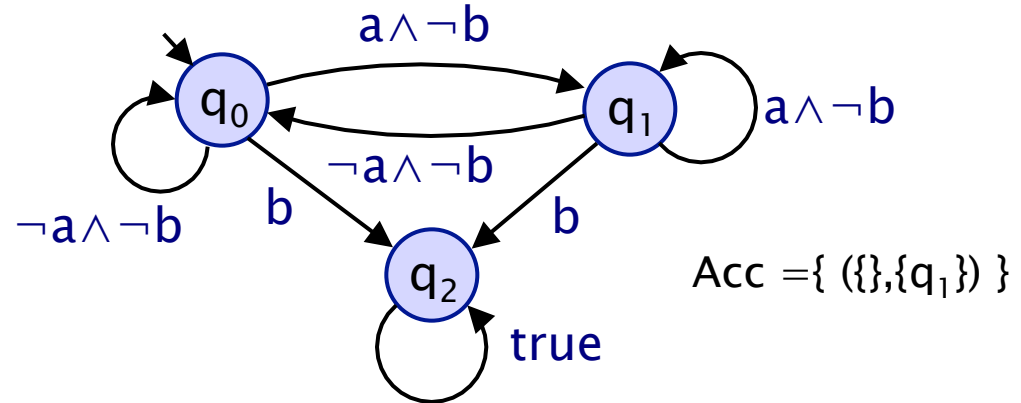


Example: LTL for DTMCs

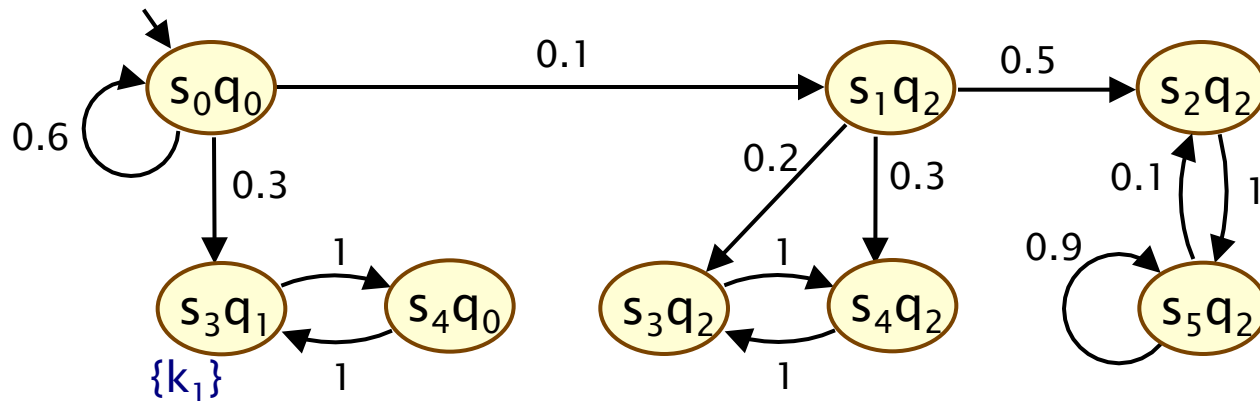
DTMC **D**



DRA A_ψ for $\psi = G\neg b \wedge GF a$

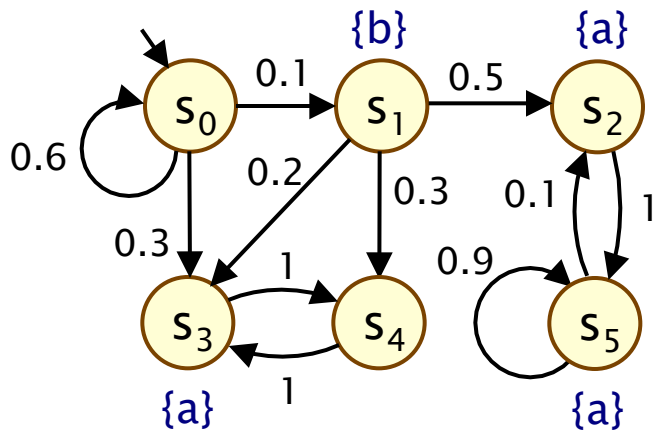


Product DTMC $D \otimes A_\psi$

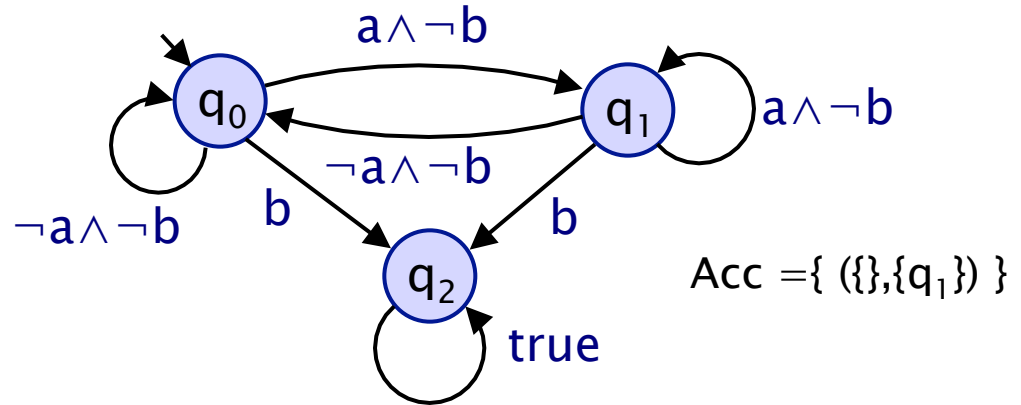


Example: LTL for DTMCs

DTMC **D**

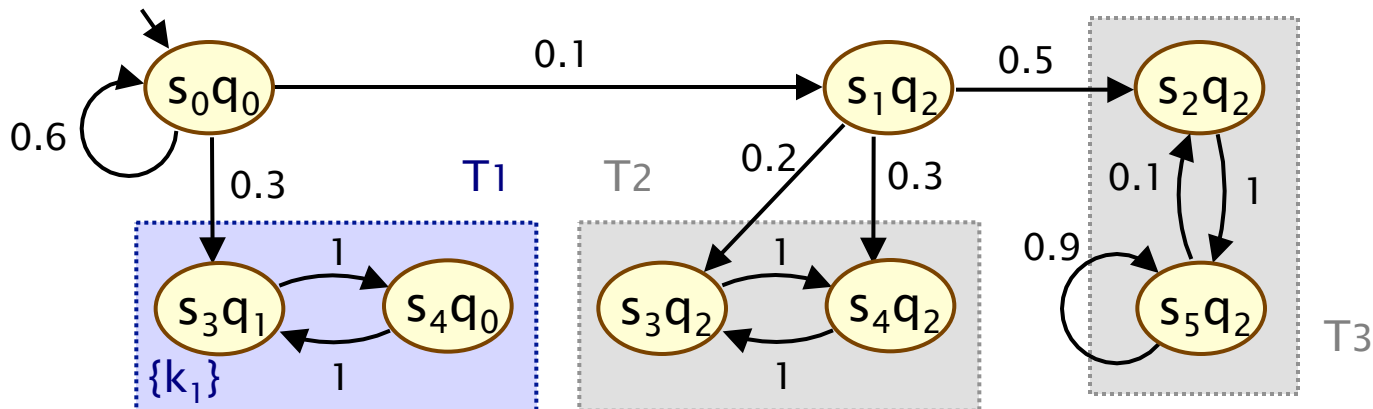


DRA A_ψ for $\psi = G\neg b \wedge GF a$



Product DTMC $D \otimes A_\psi$

$$\text{Prob}^D(s_0, \psi) = \text{Prob}^{D \otimes A_\psi}(s_0 q_0, F T_1) = 3/4$$



Complexity of LTL model checking

- Complexity of model checking LTL formula ψ on DTMC D
 - is doubly exponential in $|\psi|$ and polynomial in $|D|$
 - (for the algorithm presented in these lectures)
- Double exponential blow-up comes from use of DRAs
 - size of NBA can be exponential in $|\psi|$
 - and DRA can be exponentially bigger than NBA
 - in practice, this does not occur and ψ is small anyway
- Polynomial-time operations required on product model
 - BSCC computation – linear in (product) model size
 - probabilistic reachability – cubic in (product) model size
- In total: $O(\text{poly}(|D|, |A_\psi|))$
- Complexity can be reduced to single exponential in $|\psi|$
 - see e.g. [CY88,CY95]

PCTL* model checking

- PCTL* syntax:

- $\phi ::= \text{true} \mid a \mid \phi \wedge \phi \mid \neg\phi \mid P_{\sim p} [\psi]$

- $\psi ::= \phi \mid \psi \wedge \psi \mid \neg\psi \mid X\psi \mid \psi \cup \psi$

- Example:

- $P_{>p} [GF (\text{send} \rightarrow P_{>0} [F \text{ack}])]$

- PCTL* model checking algorithm

- bottom-up traversal of parse tree for formula (like PCTL)

- to model check $P_{\sim p} [\psi]$:

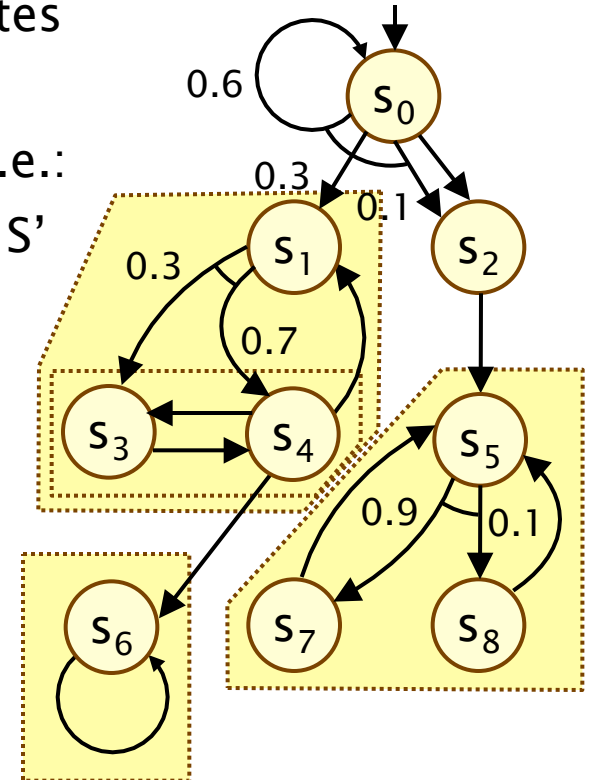
- replace maximal state subformulae with atomic propositions
- (state subformulae already model checked recursively)
- modified formula ψ is now an LTL formula
- which can be model checked as for LTL

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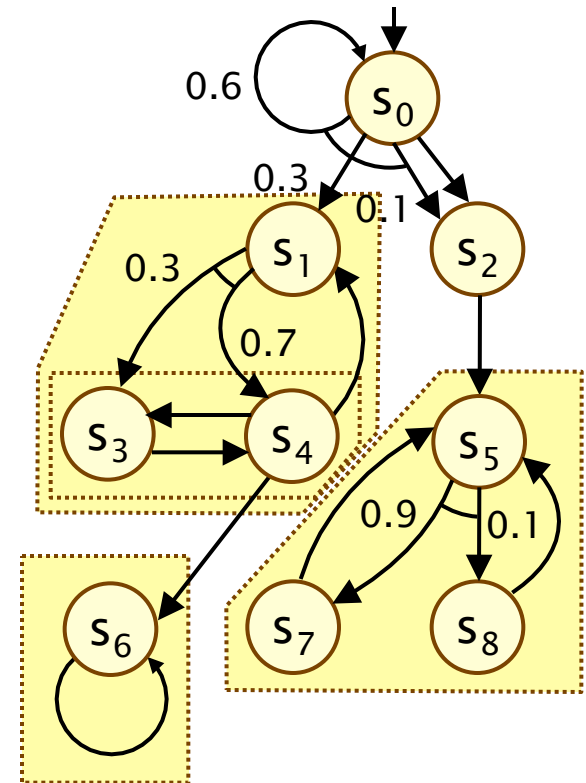
End components

- Consider an MDP $M = (S, s_{\text{init}}, \text{Steps}, L)$
- A **sub-MDP** of M is a pair (S', Steps') where:
 - $S' \subseteq S$ is a (non-empty) subset of M 's states
 - $\text{Steps}'(s) \subseteq \text{Steps}(s)$ for each $s \in S'$
 - is closed under probabilistic branching, i.e.:
 - $\{s' \mid \mu(s') > 0 \text{ for some } (a, \mu) \in \text{Steps}'(s)\} \subseteq S'$
- An **end component** of M is a strongly connected sub-MDP



End components

- For finite MDPs...
- For every end component, there is an adversary which, with probability 1, forces the MDP to remain in the end component and visit all its states infinitely often
- Under every adversary A, with probability 1 an end component will be reached and all of its states visited infinitely often



– (analogue of fundamental property of finite DTMCs)

Long-run properties of MDPs

- Maximum probabilities

- $p_{\max}(s, GF a) = p_{\max}(s, F T_{GFa})$

- where T_{GFa} is the union of sets T for all end components $(T, Steps')$ with $T \cap Sat(a) \neq \emptyset$

- $p_{\max}(s, FG a) = p_{\max}(s, F T_{FGa})$

- where T_{FGa} is the union of sets T for all end components $(T, Steps')$ with $T \subseteq Sat(a)$

- Minimum probabilities

- need to compute from maximum probabilities...

- $p_{\min}(s, GF a) = 1 - p_{\max}(s, FG \neg a)$

- $p_{\min}(s, FG a) = 1 - p_{\max}(s, GF \neg a)$

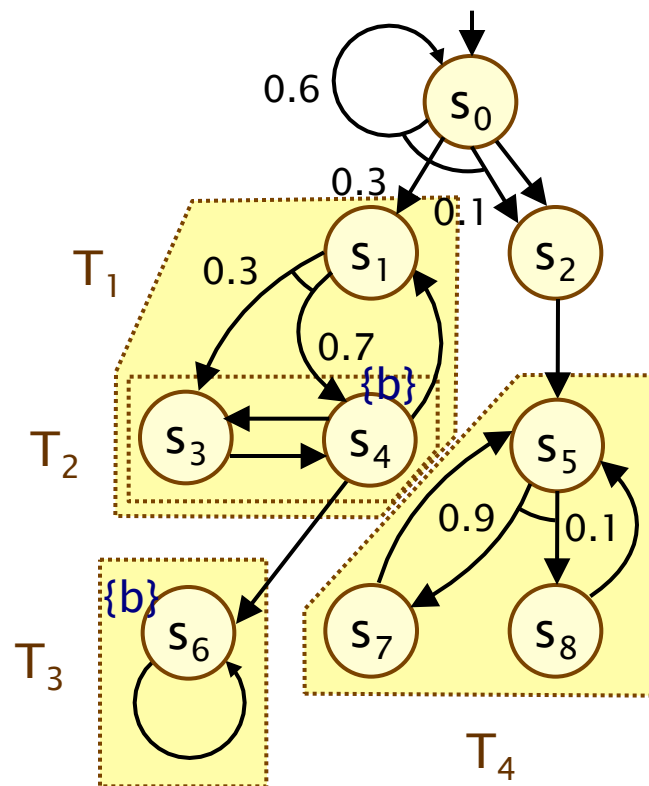
Example

- Model check: $P_{<0.8} [GF b]$ for s_0

- Compute $p_{\max}(GF b)$

- $p_{\max}(GF b) = p_{\max}(s, F T_{GFb})$
- T_{GFb} is the union of sets T for all end components with $T \cap \text{Sat}(b) \neq \emptyset$
- $\text{Sat}(b) = \{ s_4, s_6 \}$
- $T_{GFb} = T_1 \cup T_2 \cup T_3 = \{ s_1, s_3, s_4, s_6 \}$
- $p_{\max}(s, F T_{GFb}) = 0.75$
- $p_{\max}(GF b) = 0.75$

- Result: $s_0 \models P_{<0.8} [GF b]$



Automata-based properties for MDPs

- For an MDP M and automaton A over alphabet 2^{AP}
 - consider probability of “satisfying” language $L(A) \subseteq (2^{AP})^\omega$
 - $\text{Prob}^{M, \text{adv}}(s, P) = \Pr_s^{M, \text{adv}} \{ \omega \in \text{Path}^{M, \text{adv}}(s) \mid \text{trace}(\omega) \in L(A) \}$
 - $p_{\max}^M(s, A) = \sup_{\text{adv} \in \text{Adv}} \text{Prob}^{M, \text{adv}}(s, A)$
 - $p_{\min}^M(s, A) = \inf_{\text{adv} \in \text{Adv}} \text{Prob}^{M, \text{adv}}(s, A)$
- Might need minimum or maximum probabilities
 - e.g. $s \models P_{\geq 0.99} [\psi_{\text{good}}] \Leftrightarrow p_{\min}^M(s, \psi_{\text{good}}) \geq 0.99$
 - e.g. $s \models P_{\leq 0.05} [\psi_{\text{bad}}] \Leftrightarrow p_{\max}^M(s, \psi_{\text{bad}}) \leq 0.05$
- But, ψ -regular properties are closed under negation
 - as are the automata that represent them
 - so can always consider maximum probabilities...
 - $p_{\max}^M(s, \psi_{\text{bad}})$ or $1 - p_{\max}^M(s, \neg\psi_{\text{good}})$

LTL model checking for MDPs

- Model check LTL specification $P_{\sim p} [\psi]$ against MDP M
- 1. Convert problem to one needing maximum probabilities
 - e.g. convert $P_{>p} [\psi]$ to $P_{<1-p} [\neg\psi]$
- 2. Generate a DRA for ψ (or $\neg\psi$)
 - build nondeterministic Büchi automaton (NBA) for ψ [VW94]
 - convert the NBA to a DRA [Saf88]
- 3. Construct product MDP $M \otimes A$
- 4. Identify accepting end components (ECs) of $M \otimes A$
- 5. Compute **max.** probability of reaching accepting ECs
 - from all states of the $D \otimes A$
- 6. Compare probability for (s, q_s) against p for each s

Product MDP for a DRA

- For an MDP $M = (S, s_{init}, \text{Steps}, L)$
- and a (total) DRA $A = (Q, \Sigma, \delta, q_0, \text{Acc})$
 - where $\text{Acc} = \{ (L_i, K_i) \mid 1 \leq i \leq k \}$
- The product MDP $M \otimes A$ is:
 - the MDP $(S \times Q, (s_{init}, q_{init}), \text{Steps}', L')$ where:

$$q_{init} = \delta(q_0, L(s_{init}))$$

$$\text{Steps}'(s, q) = \{ \mu^q \mid \mu \in \text{Step}(s) \}$$

$$\mu^q(s', q') = \begin{cases} \mu(s') & \text{if } q' = \delta(q, L(s)) \\ 0 & \text{otherwise} \end{cases}$$

$l_i \in L'(s, q)$ if $q \in L_i$ and $k_i \in L'(s, q)$ if $q \in K_i$

(i.e. state sets of acceptance condition used as labels)

Product MDP for a DRA

- For MDP **M** and DRA **A**

$$p_{\max}^M(s, A) = p_{\max}^{M \otimes A}((s, q_s), \bigvee_{1 \leq i \leq k} (FG \neg l_i \wedge GF k_i))$$

– where $q_s = \delta(q_0, L(s))$

- Hence:

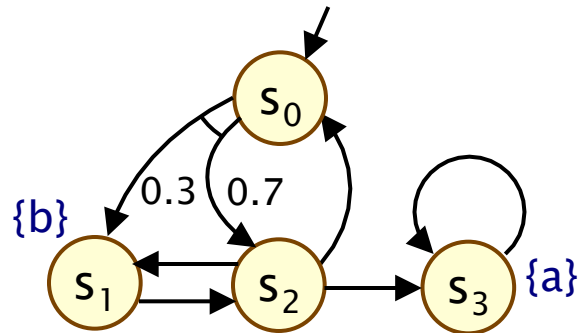
$$p_{\max}^M(s, A) = p_{\max}^{M \otimes A}((s, q_s), F T_{\text{Acc}})$$

- where T_{Acc} is the union of all sets T for **accepting end components** (T, Steps') in $D \otimes A$
- an **accepting end components** is such that, for some $1 \leq i \leq k$:
 - $q \models \neg l_i$ for all $(s, q) \in T$ and $q \models k_i$ for some $(s, q) \in T$
 - i.e. $T \cap (S \times L_i) = \emptyset$ and $T \cap (S \times K_i) \neq \emptyset$

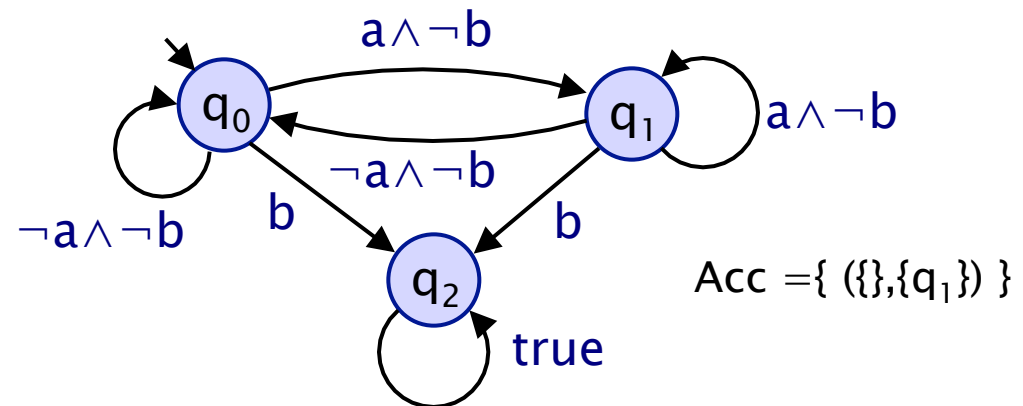
Example: LTL for MDPs

- Model check $P_{<0.8} [G \neg b \wedge GF a]$ for MDP M :
 - need to compute $\underline{p}_{\max}(s_0, G \neg b \wedge GF a)$

MDP M

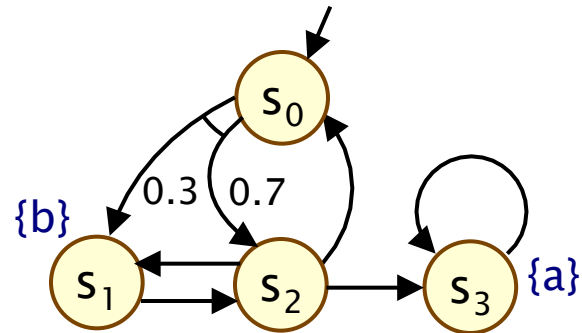


DRA A_ψ for $\psi = G \neg b \wedge GF a$

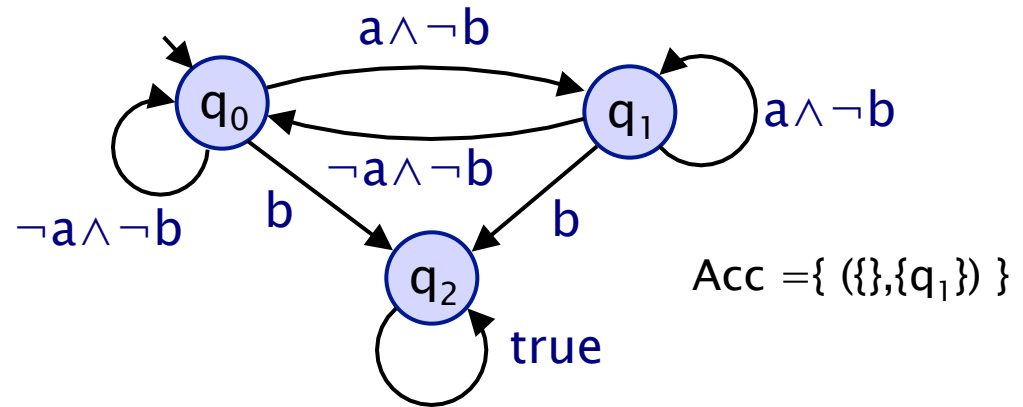


Example: LTL for MDPs

MDP M

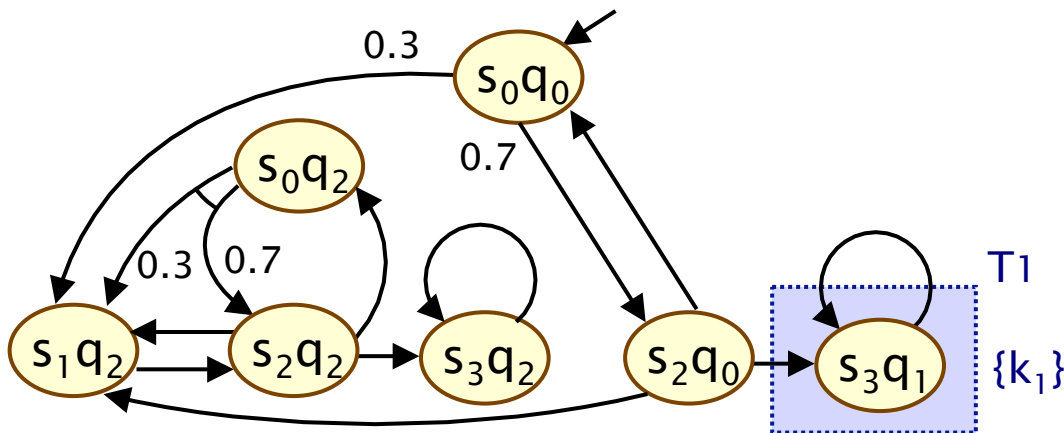


DRA A_ψ for $\psi = G\neg b \wedge GF a$



Product MDP $M \otimes A_\psi$

$$p_{\max}^M(s_0, \psi) = p_{\max}^{M \otimes A_\psi}(s_0 q_0, F T_1) = 0.7$$



LTL model checking for MDPs

- **Complexity** of model checking LTL formula ψ on MDP M
 - is doubly exponential in $|\psi|$ and polynomial in $|M|$
 - unlike DTMCs, this cannot be improved upon
- **PCTL*** model checking
 - LTL model checking can be adapted to PCTL*, as for DTMCs
- **Maximal end components**
 - can optimise LTL model checking using maximal end components (there may be exponentially many ECs)
- **Optimal adversaries** for LTL formulae
 - e.g. memoryless adversary always exists for $p_{\max}(s, GF a)$, but not for $p_{\max}(s, FG a)$

Summary

- Linear temporal logic (LTL)
 - combines path operators; PCTL* subsumes LTL and PCTL
- ω -automata: represent ω -regular languages/properties
 - can translate any LTL formula into a Büchi automaton
 - for deterministic ω -automata, we use Rabin automata
- Long-run properties of DTMCs
 - need bottom strongly connected components (BSCCs)
- LTL model checking for DTMCs
 - construct product of DTMC and Rabin automaton
 - identify accepting BSCCs, compute reachability probability
- LTL model checking for MDPs
 - MDP-DRA product, reachability of accepting end components
- Next: Probabilistic timed automata (PTAs)