Approximate Probabilistic Model Checking

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Abstract. Symbolic model checking methods have been extended recently to the verification of probabilistic systems. However, the representation of the transition matrix may be expensive for very large systems and may induce a prohibitive cost for the model checking algorithm. In this paper, we propose an approximation method to verify quantitative properties on discrete Markov chains. We give a randomized algorithm to approximate the probability that a property expressed by some positive LTL formula is satisfied with high confidence by a probabilistic system. Our randomized algorithm requires only a succinct representation of the system and is based on an execution sampling method. We also present an implementation and a few classical examples to demonstrate the effectiveness of our approach.

1 Introduction

In this paper, we address the problem of verifying quantitative properties on discrete time Markov chains (DTMC). We present an efficient procedure to approximate model checking of positive LTL formulas on probabilistic transition systems. This procedure decides if the probability of a formula over the whole system is greater than a certain threshold by sampling finite execution paths. It allows us to verify monotone properties on the system with high confidence. For example, we can verify a property such as : "the probability that the message sent will be received without error is greater than 0.99". This method is an improvement on the method described in [16].

The main advantage of this approach is to allow verification of formulas even if the transition system is huge, even without any abstraction. Indeed, we do not have to deal with the state space explosion phenomenon because we verify the property on only one finite execution path at a time. This approach can be used in addition to classical probabilistic model checkers when the verification is intractable.

Our main results are:

- A method that allows the efficient approximation of the satisfaction probability of monotone properties on probabilistic systems.

– A tool named APMC that implements the method. We use it to verify extremely large systems such as the Pnueli and Zuck's 500 dining philosophers.

The paper is organized as follows. In Section 2, we review related work on probabilistic verification of qualitative and quantitative properties. In Section 3, we consider fully probabilistic systems and classical LTL logic. In Section 4, we explain how to adapt the main idea of the bounded model checking approach to the probabilistic framework. In Section 5, we present a randomized algorithm for the approximation of the satisfaction probability of monotone properties. In Section 6, we present our tool and give experimental results and compare them with the probabilistic model checker PRISM [7].

2 Related work

Several methods have been proposed to verify a probabilistic or a concurrent probabilistic system against LTL formulas. Vardi and Wolper [26, 27] developed an automata theoretical approach for verifying qualitative properties stating that a linear time formula holds with probability 0 or 1. Pnueli and Zuck [22] introduced a model checking method for this problem.

Courcoubetis and Yannakakis [5] studied probabilistic verification of quantitative properties expressed in the linear time framework. For the fully probabilistic case, the time complexity of their method is polynomial in the size of the state space, and exponential in the size of the formula. For the concurrent case, the time complexity is linear in the size of the system, and double exponential in the size of the formula.

Hansson and Jonsson [9] introduced the logic $PCTL$ (Probabilistic Computation Tree Logic) and proposed a model checking algorithm for fully probabilistic systems. They combined reachability-based computation, as in classical model checking, and resolution of systems of linear equations to compute the probability associated with the until operator. For concurrent probabilistic systems, Bianco and de Alfaro [3] showed that the minimal and maximal probabilities for the until operator can be computed by solving linear optimization problems. The time complexity of these algorithms are polynomial in the size of the system and linear in the size of the formula.

There are a few model checking tools that are designed for the verification of quantitative specifications. ProbVerus [8] uses $PCTL$ model checking and symbolic techniques to verify $PCTL$ formulas on fully probabilistic systems. PRISM [7, 15] is a probabilistic symbolic model checker that can check $PCTL$ formulas on fully or concurrent probabilistic systems. Reachability-based computation is implemented using BDDs, and numerical analysis may be performed by a choice between three methods: MTBDD-based representation of matrices, conventional sparse matrices, or a hybrid approach. The *Erlangen-Twente Markov Chain Checker* [10] ($E \vdash MC^2$) supports model checking of continuous-time Markov chains against specifications expressed in continuous-time stochastic logic (CSL). Rapture, presented in [6] and [12] uses abstraction and refinement to check a subset of $PCTL$ over concurrent probabilistic systems.

In [28], Younes and Simmons described a procedure for verifying properties of discrete event systems based on Monte-Carlo simulation and statistical hypothesis testing. This procedure uses a refinement technique to build statistical tests for the satisfaction probability of CSL formulas. Their logic framework is more general than ours, but they cannot predict the sampling size, in contrast with our approximation method in which this size is exactly known and tractable. Rabinovich [24] gives an algorithm to calculate the probability that a property of a probabilistic lossy channel system is satisfied. Monniaux [18] defined abstract interpretation of probabilistic programs to obtain over-approximations for probability measures. We use a similar Monte-Carlo method to approximate quantitative properties.

3 Probabilistic Transition Systems

In this section, we introduce the classical concepts for the verification of probabilistic systems.

Definition 1. *A Discrete Time Markov Chain (DTMC) is a pair* $\mathcal{M} = (S, P)$ *where* S *is a finite or enumerable set of states and* $P : S \times S \to [0,1]$ *is a transition probability function, i.e. for all* $s \in S$, $\sum_{t \in S} P(s,t) = 1$. *If* S *is finite, we can consider* P *to be a transition matrix.*

The notion of DTMC can be extended to the notion of probabilistic transition system by adding a labeling function.

Definition 2. *A fully probabilistic transition system (PTS) is a structure* $\mathcal{M} = (S, P, I, L)$ *where (S,P) is a DTMC,* I *is the set of initial states and* $L : S \to \mathcal{P}(AP)$ *a function which labels each state with a set of atomic propositions.*

Definition 3. *A path* σ *of a PTS is a finite or infinite sequence of states* $(s_0, s_1, \ldots, s_i, \ldots)$ *such that* $P(s_i, s_{i+1}) > 0$ *for all* $i \geq 0$.

We denote by $Path(s)$ the set of paths whose first state is s. We note also $\sigma(i)$ the $(i+1)$-th state of path σ and σ^i the path $(\sigma(i), \sigma(i+1), \ldots)$. The length of a path σ is the number of states in the path and is denoted by $|\sigma|$, this length can be infinite.

Definition 4. *For each PTS* $\mathcal{M}$ *and state* s, *we may define a probability measure* $Prob$ *on the set* $Path(s)$. $Prob$ *denotes here the unique probability measure on the Borel field of sets generated by the basic cylinders*
$\{\sigma / \sigma$ *is a path and*$(s_0, s_1, \ldots, s_n)$ *is a prefix of* $\sigma\}$ *where*
$Prob(\{\sigma / \sigma$ *is a path and*$(s_0, s_1, \ldots, s_n)$ *is a prefix of* $\sigma\}) = \prod_{i=1}^{n} P(s_{i-1}, s_i)$.

Definition 5. *Let* σ *be a path of length* k *in a PTS* $\mathcal{M}$. *The satisfaction of a LTL formula on* σ *is defined as follows:*

- $\mathcal{M}, \sigma \models a$ *iff* $a \in L(\sigma(0))$.
- $\mathcal{M}, \sigma \models \neg\phi$ *iff* $\mathcal{M}, \sigma \not\models \phi$.

- $\mathcal{M}, \sigma \models \phi \wedge \psi$ *iff* $\mathcal{M}, \sigma \models \phi$ *and* $\mathcal{M}, \sigma \models \psi$.
- $\mathcal{M}, \sigma \models \mathbf{X}\phi$ *iff* $\mathcal{M}, \sigma^1 \models \phi$ *and* $\mid \sigma \mid > 0$.
- $\mathcal{M}, \sigma \models \phi \mathbf{U} \psi$ *iff there exists* $0 \leq j \leq k$ *s.t.* $\mathcal{M}, \sigma^j \models \psi$ *and for all* $i < j$ $\mathcal{M}, \sigma^i \models \phi$.

We now introduce a fragment of LTL which expresses only monotone properties.

Definition 6. *The essentially positive fragment (EPF) of LTL is the set of formulas built from atomic formulas (p), their negations ($\neg p$), closed under $\vee$, $\wedge$ and the temporal operators X, U.*

Definition 7. *Let $Path_k(s)$ be the set of all paths of length k in a PTS starting at $s \in I$. The probability of a LTL formula ϕ on $Path_k(s)$ is the measure of paths satifying ϕ (as stated in Definition 5) in $Path_k(s)$.*

Definition 8. *An LTL formula ϕ is said to be* monotone *if and only if for all k, for all paths σ of length k, $\mathcal{M}, \sigma \models \phi \implies \mathcal{M}, \sigma^+ \models \phi$, where σ^+ is any path of which σ is a prefix.*

In [26], it is shown that for any LTL formula ϕ, probabilistic transition system $\mathcal{M}$ and state s, the set of paths $\{\sigma / \sigma(0) = s$ and $\mathcal{M}, \sigma \models \phi\}$ is measurable. We denote by $Prob[\phi]$ the measure of this set.

4 Probabilistic bounded model checking

In this section, we review the classical framework for bounded model checking of linear time temporal formulas over transition systems. Then, we show that we cannot directly extend this approach but we use the main idea of checking formulas on paths of bounded length to approximate the target satisfaction probability.

Biere, Cimatti, Clarke and Zhu [4] present a symbolic model checking technique based on SAT procedures instead of BDDs. They introduce bounded model checking (BMC), where the bound correspond to the maximal length of a possible counterexample. First, they give a correspondence between BMC and classical model checking. Then they show how to reduce BMC to propositional satisfiability in polynomial time.

To check the initial property ϕ, one should look for the existence of a counterexample to ϕ, that is a path satisfying $\psi = \neg\phi$ for a given length k. In [4], the following result is also stated: if one does not find such a counterexample for $k \leq |S| \times 2^{|\psi|}$, where S is the set of states, then the initial property is true. We cannot hope to find a polynomial bound on k with respect to the size of S and ψ unless NP=PSPACE, since the model checking problem for LTL is PSPACE-complete (see [25]) and such a bound would yield a polynomial reduction to propositional satisfiability.

We try to check $Prob[\psi] \geq b$ by considering $Prob_k[\psi] \geq b$, i.e., on the probabilistic space limited to the set of paths of length k. Following the BMC approach,

we could associate to a formula ψ and length k a propositional formula ψ_k in such a way that a path of length k satisfying ψ corresponds to an assignment satisfying ψ_k. Thus determining $Prob_k[\psi]$ could be reduced to the problem of counting the number of assignments satisfying a propositional formula, called # SAT [20]. Unfortunately, not only are no efficient algorithms known for such counting problems, but they are believed to be strongly intractable (see, for instance [20]). However, it is not necessary to do such a transformation since we can evaluate directly the formula on one finite path. In the following, we use this straightforward evaluation instead of SAT-solving methods.

For many natural formulas, truth at length k implies truth in the entire model. These formulas are the so-called monotone formulas (see definition 8). We consider the subset (EPF definition 6) of LTL formulas which have this property.

EPF formulas include nested compositions of U but do not allow for negations in front. Nevertheless, this fragment can express various classical properties of transition systems such as reachability, livelock-freeness properties and convergence properties of protocols.

Proposition 1. *Let ϕ be a LTL formula. If $\phi \in$ EPF, then ϕ is monotone.*

The proof of this proposition is immediate from the structure of the formula.

The monotonicity of the property defined by an EPF formula gives the following result.

Proposition 2. *For any formula ϕ of the essentially positive fragment of LTL, $0 < b \leq 1$ and $k \in \mathbb{N}$, if $Prob_k[\phi] \geq b$, then $Prob[\phi] \geq b$.*

Indeed, the probability of an EPF formula to be true in the bounded model of depth k is less or equal than the probability of the formula in any bounded model of depth greater than k.

This proposition can be extended to any monotone formula but we restrict our scope to EPF formulas to make our method fully automatic.

5 Approximate probabilistic model checking

In order to calculate the satisfaction probability of a monotone formula, we have to verify the formula on all paths of length k. Such a computation is intractable in general since there are exponentially many paths to check. Thus, it is natural to ask: can we approximate $Prob_k[\phi]$? In this section, we propose an efficient procedure to approximate this probability. The running time of this computation is polynomial in the length of paths and the size of the formula.

In order to estimate the probabilities of monotone properties with a simple randomized algorithm, we generate random paths in the probabilistic space underlying the DTMC structure of depth k and compute a random variable A/N which estimates $Prob_k[\psi]$. To verify a statement $Prob_k[\psi] \geq b$, we test whether $A/N > b - \varepsilon$. Our decision is correct with confidence $(1 - \delta)$ after a number of

samples polynomial in $\frac{1}{\varepsilon}$ and $\log \frac{1}{\delta}$. This result is obtained by using Chernoff-Hoeffding bounds [11] on the tail of the distribution of a sum of independent random variables. The main advantage of the method is that we can proceed with just a succinct representation of the transition graph, that is a succinct description in an input language, for example Reactive Modules [1].

Definition 9. *A succinct representation, or diagram, of a PTS $\mathcal{M} = (S, P, I, L)$ is a representation of the PTS, that allows to generate algorithmically, for any state s, the set of states t such that $P(s,t) > 0$.*

The size of such a representation is in the same order of magnitude as the PTS. Typically, for Reactives Modules, the size of the diagram is in $\mathcal{O}(n.p)$, when the size of the PTS is in $\mathcal{O}(n^p)$.

In order to prove our result, we introduce the notion of fully polynomial randomized approximation scheme (FPRAS) for probability problems. This notion is analogous to randomized approximation schemes [13, 19] for counting problems. Our probability problem is defined by giving as input x a succinct representation of a probabilistic system, a formula and a positive integer k. The succinct representation is used to generate a set of execution paths of length k. The solution of the probability problem is the probability measure $\mu(x)$ of the formula over the set of execution paths. The difference with randomized approximation schemes for counting problems is that for approximating probabilities, which are rational numbers in the interval $[0, 1]$, we only require approximation with additive error.

Definition 10. *A fully polynomial randomized approximation scheme (FPRAS) for a probability problem is a randomized algorithm $\mathcal{A}$ that takes an input x, two real numbers $0 < \varepsilon, \delta < 1$ and produces a value $A(x, \varepsilon, \delta)$ such that:*

$$Prob\big[|A(x,\varepsilon,\delta) - \mu(x)| \leq \varepsilon\big] \;\geq\; 1 - \delta.$$

The running time of $\mathcal{A}$ is polynomial in $|x|$, $\frac{1}{\varepsilon}$ and $\log \frac{1}{\delta}$.

The probability is taken over the random choices of the algorithm. We call ε the *approximation parameter* and δ the *confidence parameter*. By verifying the formula on $O(\frac{1}{\varepsilon^2}.\log \frac{1}{\delta})$ paths, we obtain an answer with confidence $(1 - \delta)$.

Consider the following randomized algorithm designed to approximate $Prob_k[\psi]$, that is the probability of an LTL formula over bounded DTMC of depth k:

Generic approximation algorithm $\mathcal{GAA}$
Input: *diagram*, $\psi, k, \varepsilon, \delta$
$N := 4\log(\frac{2}{\delta})/\varepsilon^2$
$A := 0$
For $i = 1$ to N do
1. Generate a random path σ of length k with the diagram
2. If ψ is true on σ then $A := A + 1$

Return A/N

Theorem 1. *The generic approximation algorithm $\mathcal{GAA}$ is a fully randomized approximation scheme for the probability $p = Prob_k[\psi]$ for an LTL formula ψ and $p \in]0,1[$.*

Proof. The random variable A is the sum of independent random variables with a Bernouilli distribution. We use the Chernoff-Hoeffding bound [11] to obtain the result. Let $X_1, ..., X_N$ be N independent random variables which take value 1 with probability p and 0 with probability $(1-p)$, and $Y = \sum_{i=1}^{N} X_i/N$. Then the Chernoff-Hoeffding bound gives $Prob\big[|Y-p| > \varepsilon\big] < 2e^{-\frac{N\varepsilon^2}{4}}$. In our case, if $N \geq 4\log(\frac{2}{\delta})/\varepsilon^2$, then $Prob\big[|A/N - p| \leq \varepsilon\big] \geq 1-\delta$ where $p = Prob_k[\psi]$.

The time needed to verify if a given path verifies ψ is polynomial in the size of the formula. The number N of iterations is polynomial in $\frac{1}{\varepsilon}$ and $\log\frac{1}{\delta}$. So $\mathcal{GAA}$ is a fully polynomial randomized approximation scheme for our probability problem.

This algorithm provides a method to verify quantitative properties expressed by EPF formulas. To check the property $Prob_k[\psi] \geq b$, we can test if the result of the approximation algorithm is greater than $b-\varepsilon$. If $Prob_k[\psi] \geq b$ is true, then the monotonicity of the property guarantees that $Prob[\psi] \geq b$ is true. Otherwise, we increment the value of k within a certain bound to conclude that $Prob[\psi] \ngeq b$.

The main problem of the method is to determine a bound on the value of k. Unfortunately, this bound might be exponential in the numbers of states, even for a simple reachability property. The bound is strongly related to the cover time of the underlying Markov chain. The problem of the computation of the cover time is known to be difficult when the input is given as a succinct representation [17].

An other way to deal with the value of k is to shrink our attention to formulas with bounded *Until* rather than classical *Until*. With this hypothesis, we can set k to the maximum time bound in some subformulas of the specification. But this is not completely satisfactory since we cannot handle general properties with only bounded until.

Now, let us discuss the parameters ε and δ. The complexity of the algorithm depends on $\log(1/\delta)$, this allows us to set δ to very small values. In our experiments, we set $\delta = 10^{-10}$, which seems to be a reasonable confidence ratio.
The dependance in ε is much more crucial, since the complexity is quadratic in $1/\varepsilon$. We set $\varepsilon = 10^{-2}$ in our experiments because this is the value that allows the best tradeoff between verification quality and time.

6 APMC : an implementation

In this section, we present some experimental results of our approximate model checking method. These results were obtained with a tool we developed. This tool, APMC, works in a distributed framework and allows the verification of extremely large systems such as the 300 dining philosophers problem. We compare the performance of our method to the performance of PRISM. These results are

promising, showing that large systems can be approximately verified in seconds, using very little memory.

APMC (Approximate Probabilistic Model Checker) is a GPL (Gnu Public License) tool written in C with lex and yacc. It uses a client/server computation model (described in Subsection 6.2) to distribute path generation and verification on a cluster of machines.

APMC is simple to use: the user enters an LTL formula and a description of a system written in the same variant of Reactive Modules as used by PRISM. The user enters the target satisfaction probability for the property, the length of the paths to consider and the approximation and confidence parameters ε and δ. These parameters can be changed through a Graphical User Interface (GUI), represented in Figure 1. These are the basic parameters, there are advanced parameters such as the choice of a specific strategy for the speed/space compromise to use, but one can use a "by default" mode which is sufficiently efficient in general. After this, the user clicks on "go" and waits for the result. APMC is a fully automatic verification tool.

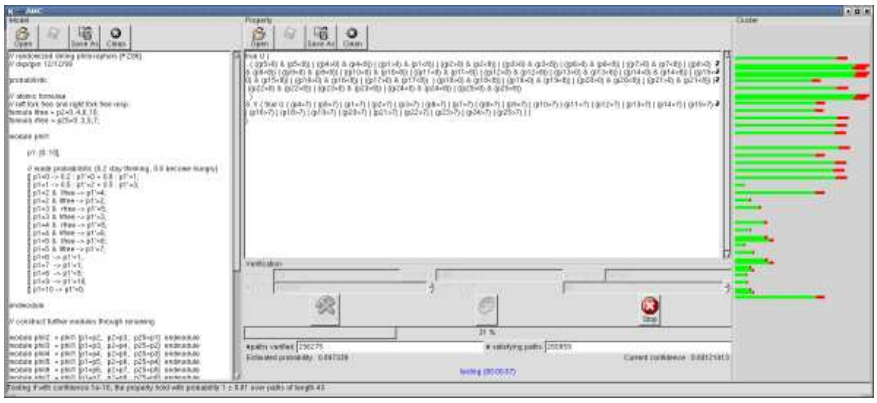

Figure 1. The Graphical User Interface.

6.1 Standalone use and comparison with PRISM

We first consider a classical problem from the PRISM examples library [23]: the dining philosophers problem. Let us quickly recall the problem: n philosophers are sitting around a table, each philosopher spends most of its time thinking, but sometimes gets hungry and wants to eat. To eat, a philosopher needs both its right and left forks, but there are only n forks shared by all philosophers.
The problem is to find a protocol for the philosophers without livelock. Pnueli and Zuck [21] give a protocol that is randomized. We ran experiments on a fully

probabilistic version of this protocol (that is, a DTMC version): there are no non-deterministic transitions and the scheduling between philosophers is randomized. For this protocol, we checked the following liveness property: "If a philosopher is hungry, then with probability one, some philosopher will eventually eat". This property guarantees that the protocol is livelock free. The following table shows our results using APMC and those of PRISM (model construction and model checking time) on one 1.8 GHz Pentium 4 workstation with 512 MB of memory under the Linux operating system. For this experiment, we let $\varepsilon = 10^{-2}$ and $\delta = 10^{-10}$.

number of phil.	length	APMC (time in sec.)	PRISM (time in sec.)	PRISM (states)
3	20	35	0.394	770
5	23	56	0.87	64858
10	30	125	11.774	4.21×10^{9}
15	42	242	64.158	2.73×10^{14}
20	50	387	137.185	1.77×10^{19}
25	55	531	2469.56	1.14×10^{24}
30	65	823	out of mem.	out of mem.
50	130	3579	out of mem.	out of mem.
100	148	8364	out of mem	out of mem.

On this example, we see that we can handle larger systems than PRISM, more than 30 philosophers for Pnueli and Zuck's philosophers, without having to construct the entire model which contains 10^{24} states for 25 philosophers. Note that during the computation, our tool uses very little memory. This is due to the fact that the verification process never stores more than one path at a time.

6.2 Cluster use

In the previous subsection, we used APMC on a single machine, but to increase the efficiency of the verification, APMC can distribute the computation on a cluster of machines using a client/server architecture.

Let us briefly describe the client/server architecture of APMC. The model, formula and other parameters are entered by the user via the Graphical User Interface which runs on the server (master). Both the model and formula are translated into C source code, compiled and sent to clients (the workers) when they request a job. Regularly, workers send current verification results, receiving an acknowledgment from the master, to know wether they have to continue or stop the computation. Since the workers only need memory to store the generated code and one path, the verification requires very little memory. Furthermore, since each path is verified independently, there is no problem of load balancing. Figure 4 shows the scalability of the implementation on Pnueli and Zuck's dining philosophers algorithm for 25 philosophers: computation time is divided by two when we double the size of the cluster. This is a consequence of very low communications overhead in the computation.

We used APMC to check properties of several fully probabilistic systems modeled as DTMCs. In Figure 2, we consider Pnueli and Zuck's Dining Philosophers algorithm [21] for which we verify the liveness property and in Figure 3, we consider a fully probabilistic version of the randomized mutual exclusion of Pnueli and Zuck [21]. All the experiments were done with a cluster of 20 workers (all are ATHLON XP1800+ under Linux) with $\varepsilon = 10^{-2}$ and $\delta = 10^{-10}$.

phil.	length	time (sec.)	max. memory (KBytes)
15	38	11	324
25	55	25	340
50	130	104	388
100	145	418	484
200	230	1399	676
300	295	4071	1012

Figure 2. Dining philosophers: run-time and memory for 20 workers.

proc.	length	time (sec.)	max. memory (KBytes)
3	120	13	316
5	250	35	328
10	520	146	408
15	1000	882	548
20	1400	1499	660

Figure 3. Mutual exclusion: run-time and memory for 20 workers.

We are able to verify very large systems using a reasonable cluster of workers and very little memory for each of them. In an additional experiment, with an heterogeneous cluster of 32 machines, we were able to verify the Pnueli and Zuck's 500 philosophers in about four hours.

7 Conclusion

To our knowledge, this work is the first to apply randomized approximation schemes to probabilistic model checking. We estimate the probability with a randomized algorithm and conclude that satisfaction probabilities of EPF formulas can be approximated. This fragment is sufficient to express reachability and livelock-freeness properties. Our implementation was used to investigate the effectiveness of this method. Our experiments point to an essential advantage of the method: the use of very little memory. In practice, this means that we are

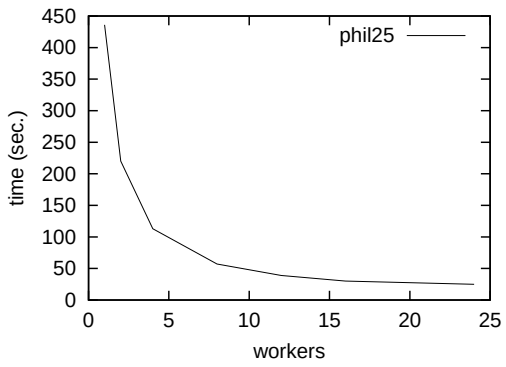

Figure 4. Scalability of the implementation: time vs. workers for 25 dining philosophers.

able to verify very large fully probabilistic models, such as the dining philosopher's problem with 500 philosophers. This method seems to be very useful when classical verification is intractable.

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