Fair Termination for Parameterized Probabilistic Concurrent Systems

Ondřej Lengál¹ Anthony W. Lin² Rupak Majumdar³ Philipp Rümmer⁴

¹Brno University of Technology, Czech Republic ²Department of Computer Science, University of Oxford, UK ³MPI-SWS Kaiserslautern, Germany ⁴Uppsala University, Sweden

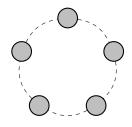
26 April 2017 (TACAS'17)

Parameterized probabilistic concurrent systems

- Parameterized probabilistic concurrent systems
- Liveness

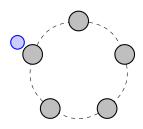
- Parameterized probabilistic concurrent systems
- Liveness
- Fairness

- Parameterized probabilistic concurrent systems
- Liveness
- Fairness
- Regular model checking

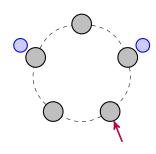


Herman's protocol (merging version)

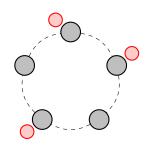
ring topology, leader election



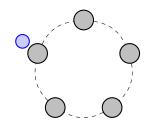
- ring topology, leader election
- scheduler selects processes



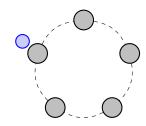
- ring topology, leader election
- scheduler selects processes
- unstable configuration:
 - > 1 tokens



- ring topology, leader election
- scheduler selects processes
- unstable configuration:
 - > 1 tokens
- stable configuration:
 - 1 token (leader)

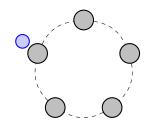


- ring topology, leader election
- scheduler selects processes
- **unstable** configuration:
 - > 1 tokens
- stable configuration:
 - ▶ 1 token (leader)
- **goal**: $\models \Diamond$ leader is elected



Herman's protocol (merging version)

- ring topology, leader election
- scheduler selects processes
- unstable configuration:
 - > 1 tokens
- stable configuration:
 - ▶ 1 token (leader)
- **goal**: $\models \Diamond$ **leader** is elected

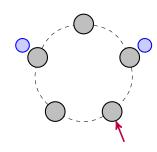


Herman's protocol (merging version)

- ring topology, leader election
- scheduler selects processes
- **unstable** configuration:
 - > 1 tokens
- stable configuration:
 - ▶ 1 token (leader)
- **goal**: $\models \Diamond$ leader is elected

Herman's algorithm:

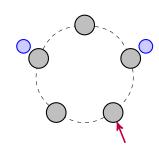
when selected:



Herman's protocol (merging version)

- ring topology, leader election
- scheduler selects processes
- unstable configuration:
 - > 1 tokens
- stable configuration:
 - ▶ 1 token (leader)
- **goal**: $\models \lozenge$ leader is elected

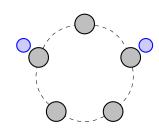
- when selected:
 - ▶ if no token:



Herman's protocol (merging version)

- ring topology, leader election
- scheduler selects processes
- unstable configuration:
 - > 1 tokens
- stable configuration:
 - ▶ 1 token (leader)
- **goal**: $\models \Diamond$ leader is elected

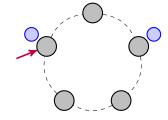
- when selected:
 - if no token: return



Herman's protocol (merging version)

- ring topology, leader election
- scheduler selects processes
- unstable configuration:
 - > 1 tokens
- stable configuration:
 - ▶ 1 token (leader)
- **goal**: $\models \Diamond$ **leader** is elected

- when selected:
 - if no token: return
 - if has token: flip a coin

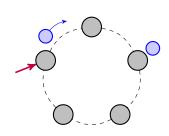


Herman's protocol (merging version)

- ring topology, leader election
- scheduler selects processes
- unstable configuration:
 - > 1 tokens
- stable configuration:
 - ▶ 1 token (leader)
- **qoal**: $\models \Diamond$ leader is elected

- when selected:
 - if no token: return
 - if has token: flip a coin

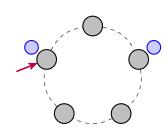
 - heads: pass the token clockwise



Herman's protocol (merging version)

- ring topology, leader election
- scheduler selects processes
- unstable configuration:
 - > 1 tokens
- stable configuration:
 - ▶ 1 token (leader)
- **goal**: $\models \Diamond$ leader is elected

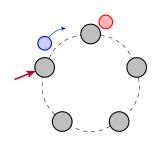
- when selected:
 - ▶ if no token: return
 - if has token: flip a coin
 - heads: pass the token clockwise
 - · tails: keep the token



Herman's protocol (merging version)

- ring topology, leader election
- scheduler selects processes
- unstable configuration:
 - > 1 tokens
- stable configuration:
 - ▶ 1 token (leader)
- **goal**: $\models \Diamond$ leader is elected

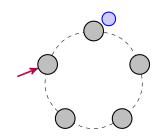
- when selected:
 - ▶ if no token: return
 - if has token: flip a coin
 - heads: pass the token clockwise
 - tails: keep the token
- if a process with a token gets another one:



Herman's protocol (merging version)

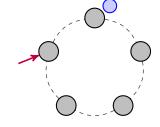
- ring topology, leader election
- scheduler selects processes
- unstable configuration:
 - > 1 tokens
- stable configuration:
 - ▶ 1 token (leader)
- **goal**: $\models \Diamond$ leader is elected

- when selected:
 - if no token: return
 - if has token: flip a coin
 - heads: pass the token clockwise
 - tails: keep the token
- if a process with a token gets another one: merge them



Herman's protocol (merging version)

- ring topology, leader election
- scheduler selects processes
- unstable configuration:
 - > 1 tokens
- stable configuration:
 - ▶ 1 token (leader)
- **goal**: $\models \Diamond$ **leader** is elected



- when selected:
 - ▶ if no token: return
 - if has token: flip a coin
 - · heads: pass the token clockwise
 - tails: keep the token
- if a process with a token gets another one: merge them

$$\Pr(\models \lozenge \text{leader} \text{ is elected}) = 1$$

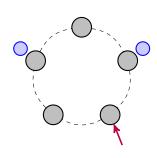
$$\Pr(\models \lozenge leader is elected) = 1$$

Herman's protocol (merging version)

$$\Pr(\models \lozenge leader is elected) = 1$$

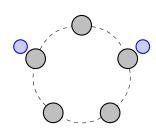
Herman's protocol (merging version)

$$\Pr(\models \lozenge leader is elected) = 1$$



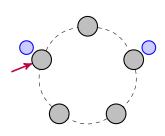
Herman's protocol (merging version)

$$\Pr(\models \lozenge leader is elected) = 1$$



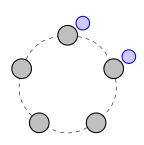
Herman's protocol (merging version)

$$\Pr(\models \lozenge leader is elected) = 1$$



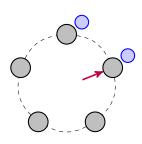
Herman's protocol (merging version)

$$\Pr(\models \lozenge leader is elected) = 1$$



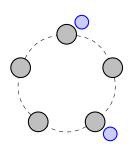
Herman's protocol (merging version)

$$\Pr(\models \lozenge leader is elected) = 1$$



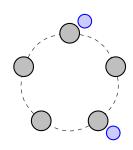
Herman's protocol (merging version)

$$\Pr(\models \lozenge leader is elected) = 1$$



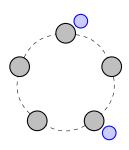
$$\Pr(\models \lozenge leader is elected) = 1$$

- really?
- **Fairness** needed!



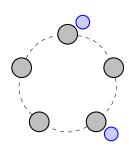
$$\Pr(\models \lozenge leader is elected) = 1$$

- really?
- Fairness needed!
- But which fairness?



$$\Pr(\models \lozenge leader is elected) = 1$$

- really?
- Fairness needed!
- But which fairness?
- We use finitary fairness



Setting

■ Liveness of Fair Parameterized Probabilistic Concurrent Systems

Setting

- Liveness of Fair Parameterized Probabilistic Concurrent Systems
 - ► Parameterized Concurrent Systems: *N* finite-state processes

Setting

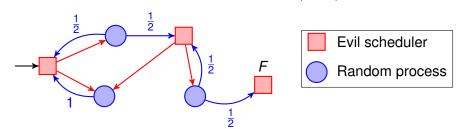
- Liveness of Fair Parameterized Probabilistic Concurrent Systems
 - ▶ Parameterized Concurrent Systems: N finite-state processes
 - Probabilistic: each process can flip a coin

- Liveness of Fair Parameterized Probabilistic Concurrent Systems
 - ▶ Parameterized Concurrent Systems: N finite-state processes
 - Probabilistic: each process can flip a coin
 - Fair: each process will have the opportunity to move

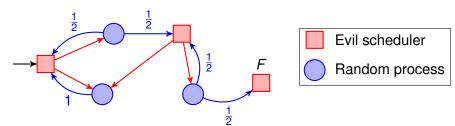
- Liveness of Fair Parameterized Probabilistic Concurrent Systems
 - ▶ Parameterized Concurrent Systems: *N* finite-state processes
 - Probabilistic: each process can flip a coin
 - Fair: each process will have the opportunity to move
 - ► Liveness: a **good** configuration is always reachable with Pr = 1

- Liveness of Fair Parameterized Probabilistic Concurrent Systems
 - Parameterized Concurrent Systems: N finite-state processes
 - Probabilistic: each process can flip a coin
 - Fair: each process will have the opportunity to move
 - ► Liveness: a **good** configuration is always reachable with Pr = 1
- Examples: Herman's protocol, Israeli-Jalfon protocol, population protocols, . . .

- Liveness of Fair Parameterized Probabilistic Concurrent Systems
 - ► Parameterized Concurrent Systems: *N* finite-state processes
 - Probabilistic: each process can flip a coin
 - ▶ Fair: each process will have the opportunity to move
 - ▶ Liveness: a **good** configuration is always reachable with Pr = 1
- Examples: Herman's protocol, Israeli-Jalfon protocol, population protocols, . . .
- An infinite-state Markov Decision Process (MDP)



- Liveness of Fair Parameterized Probabilistic Concurrent Systems
 - Parameterized Concurrent Systems: N finite-state processes
 - Probabilistic: each process can flip a coin
 - Fair: each process will have the opportunity to move
 - ▶ Liveness: a **good** configuration is always reachable with Pr = 1
- Examples: Herman's protocol, Israeli-Jalfon protocol, population protocols, . . .
- An infinite-state Markov Decision Process (MDP)



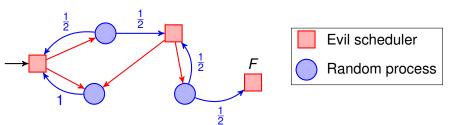
 $Pr(s_0 \models \Diamond F) \stackrel{?}{=} 1$

Weakly-finite MDPs:

for a fixed initial configuration, the set of reachable states is finite

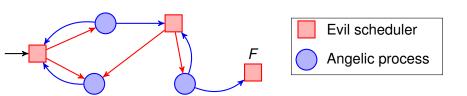
Weakly-finite MDPs:

- for a fixed initial configuration, the set of reachable states is finite
- Almost-sure liveness in weakly-finite MDPs: only distinguish = 0 and > 0 transitions



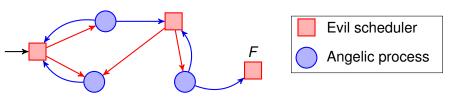
Weakly-finite MDPs:

- for a fixed initial configuration, the set of reachable states is finite Almost-sure liveness in weakly-finite MDPs:
 - only distinguish = 0 and > 0 transitions



Weakly-finite MDPs:

- for a fixed initial configuration, the set of reachable states is finite Almost-sure liveness in weakly-finite MDPs:
 - only distinguish = 0 and > 0 transitions



Lemma

 $\Pr(s_0 \models \lozenge F) = 1$ iff Proc. has winning strategy from all $s \in Reach(s_0)$.

- Regular Model Checking: Uppsala & Paris
 - Bouajjani, Jonsson, Nilsson, and Touili [CAV'00]

- Regular Model Checking: Uppsala & Paris
 - Bouajjani, Jonsson, Nilsson, and Touili [CAV'00]
 - usually safety of deterministic systems

- Regular Model Checking: Uppsala & Paris
 - Bouajjani, Jonsson, Nilsson, and Touili [CAV'00]
 - usually safety of deterministic systems
- liveness in parameterized probabilistic concurrent systems:
 - extension of Lin & Rümmer [CAV'16]

- Regular Model Checking: Uppsala & Paris
 - Bouajjani, Jonsson, Nilsson, and Touili [CAV'00]
 - usually safety of deterministic systems
- liveness in parameterized probabilistic concurrent systems:
 - extension of Lin & Rümmer [CAV'16]
- this talk: embedding of fairness into the system

Regular Model Checking

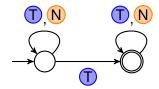
Regular Model Checking

A configuration: a word over Σ: TNTNN



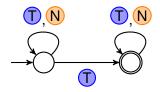
Regular Model Checking

- A configuration: a word over Σ: TNTNN
- A set of configurations: a **finite automaton** A over Σ

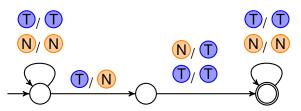


Regular Model Checking

- A configuration: a word over Σ: TNTNN
- \blacksquare A set of configurations: a **finite automaton** A over Σ



 \blacksquare Transition relation: a (length-preserving) transducer τ



- Liveness:
 - ▶ Start, Good, τ_1 , and τ_2 given

- Liveness:
 - Start, Good, τ_1 , and τ_2 given
 - ► Task: find

- Liveness:
 - Start, Good, τ_1 , and τ_2 given
 - ► Task: find
 - FA Inv over-approximating reachable states

- Liveness:
 - Start, Good, τ_1 , and τ_2 given
 - ► Task: find
 - FA Inv over-approximating reachable states, and
 - transducer P_< encoding progress for Process

Regular Model Checking for 2-player reachability games:

- Liveness:
 - Start, Good, τ_1 , and τ_2 given
 - ► Task: find
 - FA Inv over-approximating reachable states, and
 - transducer $P_{<}$ encoding **progress** for Process

Advice bits

- Liveness:
- Start, Good, τ_1 , and τ_2 given
- **Advice bits**: local conditions on FA Inv and transducer $P_{<}$ over Σ

- Liveness:
- Start, Good, τ_1 , and τ_2 given
- **Advice bits**: local conditions on FA Inv and transducer $P_{<}$ over Σ
 - Start ⊆ Inv
 - $1 au_{\cup}(Inv) \subseteq Inv$

- Liveness:
- Start, Good, τ_1 , and τ_2 given
- **Advice bits**: local conditions on FA Inv and transducer $P_{<}$ over Σ
 - Start ⊆ Inv
 - 2 $\tau_{\cup}(Inv) \subseteq Inv$
 - $P_{<}$ is a strict preorder (i.e., irreflexive, transitive)

- Liveness:
- **Start**, Good, τ_1 , and τ_2 given
- **Advice bits**: local conditions on FA Inv and transducer $P_{<}$ over Σ
 - Start ⊆ Inv
 - $\tau_{\cup}(Inv) \subseteq Inv$
 - $P_{<}$ is a strict preorder (i.e., irreflexive, transitive)
 - 4 For any evil transition from $Inv \setminus Good$ to s_e , there is an angelic transition from s_e that
 - goes to Inv and
 - progresses w.r.t. P_<

$$\forall x \in Inv \setminus Good, \quad \forall y \in \Sigma^* \setminus Good: (x \rightarrow_{\tau_1} y) \Rightarrow (\exists z \in Inv: (y \rightarrow_{\tau_2} z \land z <_P x))$$

k-Fairness

k-Fairness

■ *intuition*: binds the scope of \square and \lozenge operators to k steps.

k-Fairness

- *intuition*: binds the scope of \square and \lozenge operators to k steps.
- weak (justice): $\Diamond \Box A \Rightarrow \Box \Diamond B$

k-Fairness

- *intuition*: binds the scope of \square and \lozenge operators to k steps.
- weak (justice): $\Diamond \Box A \Rightarrow \Box \Diamond B$

No (sub-)path of length k satisfies $\square(A \land \neg B)$.

k-Fairness

- *intuition*: binds the scope of \square and \lozenge operators to k steps.
- weak (justice): $\Diamond \Box A \Rightarrow \Box \Diamond B$

No (sub-)path of length k satisfies $\Box (A \land \neg B)$.

► A cannot hold for *k* consecutive steps without *B* holding.

k-Fairness

- *intuition*: binds the scope of \square and \lozenge operators to k steps.
- weak (justice): $\Diamond \Box A \Rightarrow \Box \Diamond B$

No (sub-)path of length k satisfies $\Box (A \land \neg B)$.

- ▶ A cannot hold for k consecutive steps without B holding.
- **strong** (compassion): $\Box \Diamond A \Rightarrow \Box \Diamond B$

k-Fairness

- *intuition*: binds the scope of \square and \lozenge operators to k steps.
- weak (justice): $\Diamond \Box A \Rightarrow \Box \Diamond B$

No (sub-)path of length k satisfies $\square(A \land \neg B)$.

- ► A cannot hold for k consecutive steps without B holding.
- **strong** (compassion): $\Box \Diamond A \Rightarrow \Box \Diamond B$

No path satisfies $\psi_k \wedge \Box \neg B$.

$$\psi_0 = \mathit{true}$$

$$\psi_i = \Diamond (A \wedge \psi_{i-1})$$

k-Fairness

- *intuition*: binds the scope of \square and \lozenge operators to k steps.
- weak (justice): $\Diamond \Box A \Rightarrow \Box \Diamond B$

No (sub-)path of length k satisfies $\square(A \land \neg B)$.

- ▶ A cannot hold for k consecutive steps without B holding.
- **strong** (compassion): $\Box \Diamond A \Rightarrow \Box \Diamond B$

No path satisfies $\psi_k \wedge \Box \neg B$.

$$\psi_0 = true$$

$$\psi_i = \Diamond (A \wedge \psi_{i-1})$$

▶ A cannot hold k times without B holding at some point.

Finitary Fairness — [Alur & Henzinger'98]

k-Fairness

- *intuition*: binds the scope of \square and \lozenge operators to k steps.
- weak (justice): $\Diamond \Box A \Rightarrow \Box \Diamond B$

No (sub-)path of length k satisfies $\square(A \land \neg B)$.

- ▶ A cannot hold for k consecutive steps without B holding.
- strong (compassion): $\Box \Diamond A \Rightarrow \Box \Diamond B$

No path satisfies $\psi_k \wedge \Box \neg B$.

$$\psi_0 = true$$

$$\psi_i = \Diamond (A \wedge \psi_{i-1})$$

A cannot hold k times without B holding at some point.

Finitary fairness: if k-fair for some k

Encoding Finitary Fairness into RMC:

Fix some *k*

- Fix some k
- Example for process selection (weak fairness)
 - every process is selected at least once in k steps

- Fix some *k*
- Example for process selection (weak fairness)
 - every process is selected at least once in k steps
- Append a counter to encoding of every process, initialized to maximum
 - the maximum value is bounded

- Fix some *k*
- Example for process selection (weak fairness)
 - every process is selected at least once in k steps
- Append a counter to encoding of every process, initialized to maximum
 - the maximum value is bounded.
- When a process is selected, reset its counter to max. value

- Fix some *k*
- Example for process selection (weak fairness)
 - every process is selected at least once in k steps
- Append a counter to encoding of every process, initialized to maximum
 - the maximum value is bounded.
- When a process is selected, reset its counter to max. value
- When a process is not selected, decrement its counter

- Fix some *k*
- Example for process selection (weak fairness)
 - every process is selected at least once in k steps
- Append a counter to encoding of every process, initialized to maximum
 - the maximum value is bounded.
- When a process is selected, reset its counter to max. value
- When a process is not selected, decrement its counter
- Good configurations are also those where some counter = 0

- Fix some *k*
- Example for process selection (weak fairness)
 - every process is selected at least once in k steps
- Append a counter to encoding of every process, initialized to maximum
 - the maximum value is bounded.
- When a process is selected, reset its counter to max. value
- When a process is not selected, decrement its counter
- Good configurations are also those where some counter = 0
- Generalized to arbitrary weak and strong fairness

Example: Herman's protocol:

■ w/o fairness: N|T|T|N



Example: Herman's protocol:

- w/o fairness: N|T|T|N
- w/ fairness: N100|T1111|T110|N100

Example: Herman's protocol:

- w/o fairness: $\mathbb{N}|\mathbb{T}|\mathbb{T}|\mathbb{N}$
- w/ fairness: N1100|T1111|T110|N100
- scheduler picks a process
 - $\begin{array}{c|c} N & 1 & 0 & 0 & 0 \\ \hline \end{array}$

Example: Herman's protocol:

- w/o fairness: N|T|T|N
- w/ fairness: N1100|T1111|T110|N100
- scheduler picks a process
 - $\begin{array}{c|c} \mathbf{N} & \mathbf{0} &$
- process player decrements/resets counters

Theorem

Let S be a regular representation of an MDP with finitary fairness constraints C. The presented transformation yields a regular representation of an MDP S_F (without fairness constraints) such that (if C are realizable)

$$\Pr(Start \models \lozenge Good) = 1$$
 iff $\Pr(Start_F \models \lozenge Good_F) = 1$

Moran process

a model of genetic drift

- a model of genetic drift
- linear array

- a model of genetic drift
- linear array
- alleles A or B

- a model of genetic drift
- linear array
- alleles A or B
- rules:

- a model of genetic drift
- linear array
- alleles A or B
- rules:
 - ... (A) (A) ...

- a model of genetic drift
- linear array
- alleles A or B
- rules:
 - ► ... (A) (A) ... (A) (B) (A) (A)

- a model of genetic drift
- linear array
- alleles A or B
- rules:
 - ... (A) (A) ...
 - ... (A) (B) (A) (A) ...
 - ▶ ... **B A** **A A** ...

- a model of genetic drift
- linear array
- alleles A or B
- rules:
 - ... (A) (A) ...
 - ▶ ... (A) (B) ... ↔ ... (A) (A) ...
 - (B (A) (A) (A) .
 - ▶ (similar for ^B)

- a model of genetic drift
- linear array
- alleles A or B
- rules:
 - ... (A) (A) ...
 - ... (A) (B) (A) (A) ...
 - ► ... B A ... → ... A A ...
 - ► (similar for B)
- goal: A or B

- a model of genetic drift
- linear array
- alleles A or B
- rules:
 - ... (A) (A) ...
 - ... B A A ...
 - ► ... B A ... → ... A A ...
 - ▶ (similar for ^B)
- goal: A or B
- Cell cycle switch similar, but has an intermediate state

Clustering

linear array

- linear array
- alleles A or B

- linear array
- alleles A or B
- rules:

- linear array
- alleles A or B
- rules:
 - ▶ ... <mark>A</mark> B ... → ... B A ...

- linear array
- alleles A or B
- rules:
 - A B ...
 B A ...

 B A ...
 A B ...

- linear array
- alleles A or B
- rules:
 - ► ... (A) (B) (B) (A) (A) (B) (A) (B) ...

 - ► (similar for B)

- linear array
- alleles A or B
- rules:
 - ... B A ...
 - ► ... B A A B ...
 - ▶ (similar for ^B)
- goal: A^*B^* or B^*A^*

Coin game

- a population of agents
- every agent has one currency: Dollars or Euros
- in each step, an agent either:

Coin game

- a population of agents
- every agent has one currency: Dollars or Euros
- in each step, an agent either:
 - keeps it currency or
 - randomly selects k neighbours and changes currency to the majority

Coin game

- a population of agents
- every agent has one currency: Dollars or Euros
- in each step, an agent either:
 - keeps it currency or
 - randomly selects k neighbours and changes currency to the majority
- goal: D* or E*

Encoding implemented in FAIRYTAIL

- Encoding implemented in FAIRYTAIL
- Input:
 - ► FAs for Start, Good
 - transducers for τ_1 , and τ_2

Encoding implemented in FAIRYTAIL

Input:

- ► FAs for Start, Good
- transducers for τ_1 , and τ_2

Output:

- ► FAs for Start^F, Good^F
- transducers for τ_1^F , and τ_2^F

- Encoding implemented in FAIRYTAIL
- Input:
 - ► FAs for Start, Good
 - transducers for τ_1 , and τ_2
- Output:
 - ► FAs for Start^F, Good^F
 - transducers for τ_1^F , and τ_2^F
- SLRP [Lin & Rümmer, CAV'16] used to find advice bits

- Encoding implemented in FAIRYTAIL
- Input:
 - ► FAs for Start, Good
 - transducers for τ_1 , and τ_2
- Output:
 - ► FAs for Start^F, Good^F
 - transducers for τ_1^F , and τ_2^F
- SLRP [Lin & Rümmer, CAV'16] used to find advice bits
 - SYNTHESISE: use a SAT solver (Sat4j) to obtain a candidate

Encoding implemented in FAIRYTAIL

Input:

- ► FAs for Start, Good
- transducers for τ_1 , and τ_2

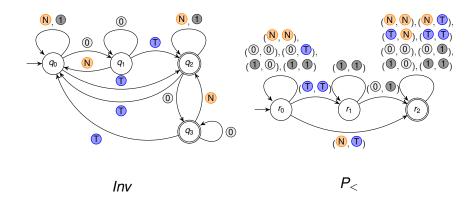
Output:

- ► FAs for Start^F, Good^F
- transducers for τ_1^F , and τ_2^F
- SLRP [Lin & Rümmer, CAV'16] used to find advice bits
 - ► SYNTHESISE: use a SAT solver (Sat4i) to obtain a candidate
 - VERIFY: check the candidate is OK/refine SAT formula

Table: Results of experiments (timeout = 10 hours).

Case study	Time
Herman's protocol (merge, line)	3.64 s
Herman's protocol (annih., line)	4.33 s
Herman's protocol (merge, ring)	4.31 s
Herman's protocol (annih., ring)	4.61 s
Moran process (2 types, line)	2 m 48 s
Moran process (3 types, line)	56 m 14 s
Cell cycle switch (1 types, line)	43.94 s
Cell cycle switch (2 types, line)	9 h 46 m
Clustering (2 types, line)	10 m 30 s
Clustering (3 types, line)	T/O
Coin game ($k = 3$, clique)	1 m 0 s

Solution to Herman's protocol (merge, ring)



■ A nice **symbolic framework** for reasoning about parameterized probabilistic concurrent systems.

- A nice symbolic framework for reasoning about parameterized probabilistic concurrent systems.
- In this talk extended with finitary fairness.
 - a natural notion of fairness in such systems

- A nice symbolic framework for reasoning about parameterized probabilistic concurrent systems.
- In this talk extended with finitary fairness.
 - a natural notion of fairness in such systems

Future work:

many optimizations possible

- A nice symbolic framework for reasoning about parameterized probabilistic concurrent systems.
- In this talk extended with finitary fairness.
 - a natural notion of fairness in such systems

Future work:

- many optimizations possible
- more general systems (e.g., grid topology)

- A nice symbolic framework for reasoning about parameterized probabilistic concurrent systems.
- In this talk extended with finitary fairness.
 - a natural notion of fairness in such systems

Future work:

- many optimizations possible
- more general systems (e.g., grid topology)
- more general fairness