Symbolic Model Checking

(Based on [Clarke et al. 1999] and [Kesten et al. 1995])

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Introduction

- We have studied
  - the operations on OBDDs and
  - the encoding of a transition system in OBDDs.
- How does one use OBDDs in model checking?
  - Symbolic CTL model checking
  - Symbolic LTL model checking
- The model checking algorithms are symbolic, because they are based on the manipulation of Boolean functions (rather than state transition graphs).
- Boolean functions (OBDDs) represent sets of states and transitions.
- We can operate on entire sets rather than on individual states and transitions.

Fixpoints

- Let S be the set of all states of a system.
- A set $Z \in \mathcal{P}(S)$ is called a fixpoint of a function $\tau : \mathcal{P}(S) \rightarrow \mathcal{P}(S)$ if $\tau(Z) = Z$.
- A temporal formula f can be viewed as a set Z of states such that
  - $Z \in \mathcal{P}(S)$ and
  - f is true exactly on the states in Z.
- Each temporal logic operator can be characterized by a fixpoint.

Complete Lattices

- Recall that a complete lattice is a partially ordered set in which every subset of elements has a *least upper bound* (supremum) and a *greatest lower bound* (infimum).
- For a given set S, $\langle \mathcal{P}(S), \subseteq \rangle$ forms a complete lattice.
- Let $\mathcal{S}' \subseteq \mathcal{P}(S)$, then
  - the supremum of $\mathcal{S}'$, usually denoted $sup(\mathcal{S}')$, equals $\bigcup \mathcal{S}'$ and
  - the infimum of $\mathcal{S}'$, denoted $inf(\mathcal{S}')$, equals $\bigcap \mathcal{S}'$.
- The least element in $\mathcal{P}(S)$ is the empty set $\emptyset$, which we refer to as *False*.
- The greatest element in $\mathcal{P}(S)$ is the set S, which we refer to as *True*.

Predicate Transformer

- A predicate transformer on $\mathcal{P}(S)$ is a function $\tau : \mathcal{P}(S) \to \mathcal{P}(S)$.
- $\tau^i(Z)$ is used to denote i applications of τ to Z:
  - $\tau^0(Z) = Z$
  - $\tau^{i+1}(Z) = \tau(\tau^i(Z))$

Predicate Transformer (cont.)

- Let τ be a predicate transformer.
- τ is monotonic (order-preserving) provided that

$$P \subseteq Q \text{ implies } \tau(P) \subseteq \tau(Q).$$

- τ is $\cup$-continuous provided that

$$P_1 \subseteq P_2 \subseteq \cdots \text{ implies } \tau(\cup_i P_i) = \cup_i \tau(P_i).$$

- τ is $\cap$-continuous provided that

$$P_1 \supseteq P_2 \supseteq \cdots \text{ implies } \tau(\cap_i P_i) = \cap_i \tau(P_i).$$

LFP and GFP

- We have seen the following results in a separate lecture.
- $\mathcal{P}(S)$ is a complete lattice and hence also a CPO.
- Consequently, a monotonic predicate transformer τ on $\mathcal{P}(S)$ always has
  - a least fixpoint, denoted $\mu Z \,.\, \tau(Z)$, and
  - a greatest fixpoint, denoted $\nu Z \,.\, \tau(Z)$.
- More precisely,

$$\mu Z \,.\, \tau(Z) = \begin{cases} \cap\{Z \mid \tau(Z) \subseteq Z\} & \text{whenever } \tau \text{ is monotonic} \\ \cup_i \tau^i(\mathit{False}) & \text{whenever } \tau \text{ is also } \cup\text{-continuous} \end{cases}$$

$$\nu Z \,.\, \tau(Z) = \begin{cases} \cup\{Z \mid \tau(Z) \supseteq Z\} & \text{whenever } \tau \text{ is monotonic} \\ \cap_i \tau^i(\mathit{True}) & \text{whenever } \tau \text{ is also } \cap\text{-continuous} \end{cases}$$

Continuity of Predicate Transformers

Lemma (Lemma 5)

If S is finite and τ is monotonic, then τ is also $\cup$-continuous and $\cap$-continuous.

Proof:

- Because S is finite, there is j_0 such that
  - for every $j \geq j_0$, $P_j = P_{j_0}$, and
  - for every $j < j_0$, $P_j \subseteq P_{j_0}$.
- Thus, $\cup_i P_i = P_{j_0}$ and $\tau(\cup_i P_i) = \tau(P_{j_0})$.
- Because τ is monotonic,
  - $\tau(P_1) \subseteq \tau(P_2) \subseteq \ldots$, and thus
  - for every $j \geq j_0$, $\tau(P_j) = \tau(P_{j_0})$ and
  - for every $j < j_0$, $\tau(P_j) \subseteq \tau(P_{j_0})$.
- As a result, $\cup_i \tau(P_i) = \tau(P_{j_0}) = \tau(\cup_i P_i)$.
- The proof that τ is $\cap$-continuous is similar.

Iterative Approximation

Lemma (Lemma 6)

If τ is monotonic, then for every i (≥ 0)

- $\tau^i(False) \subseteq \tau^{i+1}(False)$, *and*
- $\tau^i(True) \supseteq \tau^{i+1}(True)$.

Proof:

- By induction on i.
- Base case: $\tau^0(False) = False \subseteq \tau(False)$.
- Inductive step: since τ is monotonic, $\tau^k(False) \subseteq \tau^{k+1}(False)$ implies $\tau(\tau^k(False)) \subseteq \tau(\tau^{k+1}(False))$ and hence $\tau^{(k+1)}(False) \subseteq \tau^{(k+1)+1}(False)$, for $k \geq 0$.
- The other case is similar.

Convergence of Iterative Approximation

Lemma (Lemma 7)

If τ is monotonic and S is finite, then

- *there is an integer i_0 such that for every $j \geq i_0$, $\tau^j(False) = \tau^{i_0}(False)$, and*
- *similarly, there is some j_0 such that for every $j \geq j_0$, $\tau^j(True) = \tau^{j_0}(True)$.*

Convergence of Iterative Approximation (cont.)

Lemma (Lemma 8)

If τ is monotonic and S is finite, then

- *there is an integer i_0 such that $\mu Z\ .\ \tau(Z) = \tau^{i_0}(False)$, and*
- *similarly, there is an integer j_0 such that $\nu Z\ .\ \tau(Z) = \tau^{j_0}(True)$.*

LFP Procedure

- In a Kripke structure, if τ is monotonic, its least fixpoint can be computed by the following program.

function Lfp(τ : *PredicateTransformer*) : *Predicate*
    $Q := False$;
    $Q' := \tau(Q)$;
    while $(Q \neq Q')$ **do**
        $Q := Q'$;
        $Q' := \tau(Q)$;
    end while;
    return(Q);
end function

Correctness of LFP Procedure

- The invariant of the while loop is

$$(Q' = \tau(Q)) \wedge (Q \subseteq \mu Z \,.\, \tau(Z))$$

  (cf. $(Q' = \tau(Q)) \wedge (Q' \subseteq \mu Z \,.\, \tau(Z)))$
- The number of iterations before the while loop terminates is bounded by $|S|$.
- When the loop does terminate, we will have
  - $Q = \tau(Q)$ (Q is a fixpoint) and
  - $Q \subseteq \mu Z \,.\, \tau(Z)$.
- Since Q is also a fixpoint, $\mu Z \,.\, \tau(Z) \subseteq Q$.
- Hence $Q = \mu Z \,.\, \tau(Z)$.

GFP Procedure

- We can also see that, if τ is monotonic, its greatest fixpoint can be computed by the following program.

  function Gfp(τ : PredicateTransformer) : Predicate
      $Q := True$;
      $Q' := \tau(Q)$;
      while $(Q \neq Q')$ **do**
          $Q := Q'$;
          $Q' := \tau(Q)$;
      end while;
      return(Q);
  end function

- An analogous argument can be used to show that the procedure terminates and the value returns is $\nu Z \,.\, \tau(Z)$.

Characterization of CTL Operators

- Each CTL formula f is identified with the predicate $\{s \mid M, s \models f\}$ in $\mathcal{P}(S)$.
- It turns out that each of the basic CTL operators may be characterized as the least or greatest fixpoint of an appropriate predicate transformer.
- Least fixpoints correspond to eventualities.
- Greatest fixpoints correspond to properties that should hold forever.
- We will take a closer look at two cases:
  - $\mathbf{EG}\, f = \nu Z \,.\, f \wedge \mathbf{EX}\, Z$
  - $\mathbf{E}[f_1 \,\mathbf{U}\, f_2] = \mu Z \,.\, f_2 \vee (f_1 \wedge \mathbf{EX}\, Z)$

Characterization of EG

- To see why $\mathbf{EG}\, f = \nu Z \;.\; f \wedge \mathbf{EX}\, Z$ intuitively ...
- Let $\tau(Z) = f \wedge \mathbf{EX}\, Z$.
- $\tau(\mathit{True}) = f \wedge \mathbf{EX}\, \mathit{True} = f$.
- $\tau^2(\mathit{True}) = f \wedge \mathbf{EX}\, f$.
- $\tau^3(\mathit{True}) = f \wedge \mathbf{EX}\, (f \wedge \mathbf{EX}\, f)$.
- $\ldots$
- $\tau^i(\mathit{True}) = f \wedge \mathbf{EX}\, (f \wedge \mathbf{EX}\, (\cdots (f \wedge \mathbf{EX}\, f) \cdots))$
  ($\mathbf{EX}$ is applied $i - 1$ times to the inner most f).
- So, states in the limit of $\tau^i(\mathit{True})$ satisfy $\mathbf{EG}\, f$.

About $\tau(Z) = f \wedge \mathbf{EX}\, Z$

Lemma (Lemma 9)

$\tau(Z) = f \wedge \mathbf{EX}\, Z$ is monotonic.

Proof:

- Let $P_1 \subseteq P_2$. We need to show that $\tau(P_1) \subseteq \tau(P_2)$.
- Given an arbitrary state $s \in \tau(P_1)$, it suffices to show that $s \in \tau(P_2)$, namely
  - $s \models f$ and
  - $s \models \mathbf{EX}\, P_2$, i.e., there is a successor of state s in P_2.
- Because $s \in \tau(P_1)$,
  - $s \models f$ and
  - $s \models \mathbf{EX}\, P_1$, i.e., there exists a successor s' of state s in P_1, which implies that s' is in P_2 (since $P_1 \subseteq P_2$).
- Thus, $s \in \tau(P_2)$.

About $\tau(Z) = f \wedge \mathbf{EX}\, Z$ (cont.)

Lemma (Lemma 10)

Let $\tau(Z) = f \wedge \mathbf{EX}\, Z$ and let $\tau^{i_0}(True)$ be the limit of the sequence $True \supseteq \tau(True) \supseteq \cdots$. For every $s \in S$, if $s \in \tau^{i_0}(True)$ then $s \models f$, and there is a state s' such that $(s, s') \in R$ and $s' \in \tau^{i_0}(True)$.

Proof:

- Let $s \in \tau^{i_0}(True)$.
- Because $\tau^{i_0}(True)$ is a fixpoint of τ, $\tau^{i_0}(True) = \tau(\tau^{i_0}(True))$.
- Thus $s \in \tau(\tau^{i_0}(True))$.
- By definition of τ we get that $s \models f$ and there is a state s', such that $(s, s') \in R$ and $s' \in \tau^{i_0}(True)$.

About $\tau(Z) = f \wedge \mathbf{EX}\, Z$ (cont.)

Lemma (Lemma 11)

$\mathbf{EG}\, f$ *is a fixpoint of the function* $\tau(Z) = f \wedge \mathbf{EX}\, Z$.

Proof:

- We first show $\mathbf{EG}\, f \subseteq f \wedge \mathbf{EX}\,\mathbf{EG}\, f$ and then $f \wedge \mathbf{EX}\,\mathbf{EG}\, f \subseteq \mathbf{EG}\, f$.
- Suppose $s_0 \models \mathbf{EG}\, f$.
- By the definition of $\models$, there is a path $s_0, s_1, \cdots$ in M such that for all k, $s_k \models f$.
- This implies that $s_0 \models f$ and $s_1 \models \mathbf{EG}\, f$.
- In other words, $s_0 \models f$ and $s_0 \models \mathbf{EX}\,\mathbf{EG}\, f$.
- Thus, $\mathbf{EG}\, f \subseteq f \wedge \mathbf{EX}\,\mathbf{EG}\, f$.
- Similarly, if $s_0 \models f \wedge \mathbf{EX}\,\mathbf{EG}\, f$, then $s_0 \models \mathbf{EG}\, f$.
- Thus, $f \wedge \mathbf{EX}\,\mathbf{EG}\, f \subseteq \mathbf{EG}\, f$.

About $\tau(Z) = f \wedge \textbf{EX}\, Z$ (cont.)

Lemma (Lemma 12)

$\textbf{EG}\, f$ *is the greatest fixpoint of the function* $\tau(Z) = f \wedge \textbf{EX}\, Z$.

Proof:

- Because τ is monotonic (Lemma 9), by Lemma 5 it is also $\cap$-*continuous*.
- In order to show that $\textbf{EG}\, f$ is the greatest fixpoint of τ, it is sufficient to prove that $\textbf{EG}\, f = \cap_i \tau^i(True)$, i.e.,
  - $\textbf{EG}\, f \subseteq \cap_i \tau^i(True)$ and
  - $\cap_i \tau^i(True) \subseteq \textbf{EG}\, f$.

About $\tau(Z) = f \wedge \mathbf{EX}\, Z$ (cont.)

Proof of $\mathbf{EG}\, f \subseteq \cap_i \tau^i(\mathit{True})$:

- It suffices to show that $\mathbf{EG}\, f \subseteq \tau^i(\mathit{True})$, for all i.
- The proof is by induction on i.
- Base case: clearly, $\mathbf{EG}\, f \subseteq \mathit{True} = \tau^0(\mathit{True})$.
- Inductive step:
  - Assume that $\mathbf{EG}\, f \subseteq \tau^k(\mathit{True})$, for an arbitrary k.
  - Because τ is monotonic, $\tau(\mathbf{EG}\, f) \subseteq \tau(\tau^k(\mathit{True})) = \tau^{k+1}(\mathit{True})$.
  - By Lemma 11 ($\mathbf{EG}\, f$ is a fixpoint of τ), $\tau(\mathbf{EG}\, f) = \mathbf{EG}\, f$.
  - Hence, $\mathbf{EG}\, f \subseteq \tau^{k+1}(\mathit{True})$.

About $\tau(Z) = f \wedge \mathbf{EX}\, Z$ (cont.)

Proof of $\cap_i \tau^i(\mathit{True}) \subseteq \mathbf{EG}\, f$:

- Consider some state $s \in \cap_i \tau^i(\mathit{True})$.
- The state s is included in every $\tau^i(\mathit{True})$.
- Hence, it is also in the fixpoint $\tau^{i_0}(\mathit{True})$.
- By Lemma 10, s is the start of an infinite sequence of states in which each state is related to the previous one by the relation R.
- Furthermore, each state in the sequence satisfies f.
- Thus $s \models \mathbf{EG}\, f$.

Characterization of EU

- To see why $\mathbf{E}[f_1 \, \mathbf{U} \, f_2] = \mu Z \, . \, f_2 \vee (f_1 \wedge \mathbf{EX} \, Z)$ intuitively ...
- Let $\tau(Z) = f_2 \vee (f_1 \wedge \mathbf{EX} \, Z)$.
- $\tau(\mathit{False}) = f_2 \vee (f_1 \wedge \mathbf{EX} \, \mathit{False}) = f_2$.
- $\tau^2(\mathit{False}) = f_2 \vee (f_1 \wedge \mathbf{EX} \, f_2)$.
- $\tau^3(\mathit{False}) = f_2 \vee (f_1 \wedge \mathbf{EX} \, (f_2 \vee (f_1 \wedge \mathbf{EX} \, f_2)))$.
- $\ldots$
- $\tau^i(\mathit{False}) = f_2 \vee (f_1 \wedge \mathbf{EX} \, (f_2 \vee (f_1 \wedge \mathbf{EX} \, (\cdots (f_2 \vee (f_1 \wedge \mathbf{EX} \, f_2)) \cdots))))$ ($\mathbf{EX}$ is applied $i - 1$ times to the inner most f_2).
- f_2 will eventually become true on some path; Before then, f_1 remains true.
- So, states in the limit of $\tau^i(\mathit{False})$ satisfy $\mathbf{E}[f_1 \, \mathbf{U} \, f_2]$.

About $\tau(Z) = f_2 \vee (f_1 \wedge \mathbf{EX}\, Z)$

IM NTU

Lemma (Lemma 13)

$\mathbf{E}[f_1\, \mathbf{U}\, f_2]$ *is the least fixpoint function of the function* $\tau(Z) = f_2 \vee (f_1 \wedge \mathbf{EX}\, Z)$.

Proof:

- $\tau(Z) = f_2 \vee (f_1 \wedge \mathbf{EX}\, Z)$ is monotonic, hence τ is $\cup$-*continuous*.
- $\mathbf{E}[f_1\, \mathbf{U}\, f_2]$ is a fixpoint of $\tau(Z)$, proof similar to that for $\mathbf{EG}\, f$.
- We still need to prove that $\mathbf{E}[f_1\, \mathbf{U}\, f_2]$ is the least fixpoint of $\tau(Z)$.
- It is sufficient to show that $\mathbf{E}[f_1\, \mathbf{U}\, f_2] = \cup_i \tau^i(\mathit{False})$, i.e.,
    - $\cup_i \tau^i(\mathit{False}) \subseteq \mathbf{E}[f_1\, \mathbf{U}\, f_2]$ and
    - $\mathbf{E}[f_1\, \mathbf{U}\, f_2] \subseteq \cup_i \tau^i(\mathit{False})$.

About $\tau(Z) = f_2 \vee (f_1 \wedge \mathbf{EX}\, Z)$ (cont.)

Proof of $\cup_i \tau^i(\mathit{False}) \subseteq \mathbf{E}[f_1 \,\mathbf{U}\, f_2]$:

- It suffices to show that $\tau^i(\mathit{False}) \subseteq \mathbf{E}[f_1 \,\mathbf{U}\, f_2]$ for all i.
- We prove this by induction on i.
- Base case: $\tau^0(\mathit{False}) = \mathit{False} \subseteq \mathbf{E}[f_1 \,\mathbf{U}\, f_2]$.
- Inductive step:
  - We assume $\tau^k(\mathit{False}) \subseteq \mathbf{E}[f_1 \,\mathbf{U}\, f_2]$ for an arbitrary k.
  - By the monotonicity of τ, $\tau(\tau^k(\mathit{False})) \subseteq \tau(\mathbf{E}[f_1 \,\mathbf{U}\, f_2])$.
  - Since $\mathbf{E}[f_1 \,\mathbf{U}\, f_2]$ is a fixpoint of $\tau(Z)$, $\tau(\mathbf{E}[f_1 \,\mathbf{U}\, f_2]) = \mathbf{E}[f_1 \,\mathbf{U}\, f_2]$.
  - It follows that $\tau^{k+1}(\mathit{False}) \subseteq \mathbf{E}[f_1 \,\mathbf{U}\, f_2]$.

About $\tau(Z) = f_2 \vee (f_1 \wedge \mathbf{EX}\, Z)$ (cont.)

Proof of $\mathbf{E}[f_1 \,\mathbf{U}\, f_2] \subseteq \cup_i \tau^i(False)$:

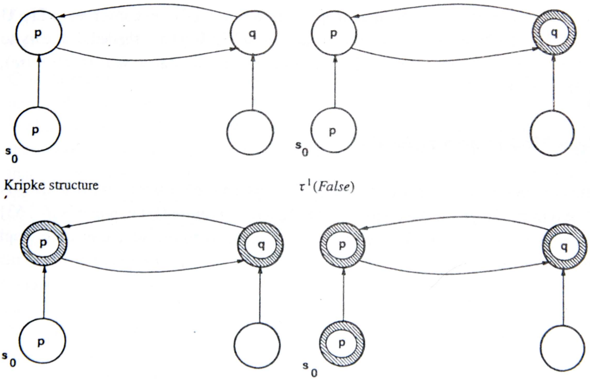
- We prove this direction by induction on the length of the prefix of the path along which $f_1 \,\mathbf{U}\, f_2$ is satisfied.
- If $s \in \mathbf{E}[f_1 \,\mathbf{U}\, f_2]$ (i.e., $s \models \mathbf{E}[f_1 \,\mathbf{U}\, f_2]$), then there exists a path $\pi = s_1, s_2, \ldots$ with $s = s_1$ such that, for some $j \geq 1$, $s_j \models f_2$ and, for all $l < j$, $s_l \models f_1$.
- We claim the following:
  For every $\pi = s_1, s_2, \ldots$, if $\pi \models f_1 \,\mathbf{U}\, f_2$, then for every j such that $s_j \models f_2$ and, for all $l < j$, $s_l \models f_1$, $s_1 \in \tau^j(False)$ holds.
- From the claim, it follows that $s \in \mathbf{E}[f_1 \,\mathbf{U}\, f_2]$ implies $s \in \tau^j(False)$ for some j.
- Therefore, $\mathbf{E}[f_1 \,\mathbf{U}\, f_2] \subseteq \cup_i \tau^i(False)$.

About $\tau(Z) = f_2 \vee (f_1 \wedge \mathbf{EX}\, Z)$ (cont.)

Proof of $\mathbf{E}[f_1 \,\mathbf{U}\, f_2] \subseteq \cup_i \tau^i(\mathit{False})$ (continued):

- We now prove the claim by induction on j.
- Base case ($j = 1$):
  - $s_1 \models f_2$ and therefore $s_1 \in f_2 \vee (f_1 \wedge \mathbf{EX}\, \mathit{False}) = \tau(\mathit{False})$.
- Inductive step:
  - Let π be a path $s_1, s_2, \ldots, s_k, \ldots$ with $k > 1$ such that $s_k \models f_2$ and for all $l < k$, $s_l \models f_1$ (so, $\pi \models f_1 \,\mathbf{U}\, f_2$).
  - Since $k > 1$, $s_2, s_3, \ldots$ also satisfies $f_1 \,\mathbf{U}\, f_2$. More precisely, s_2 is the start of a sequence $\pi' = s'_1, s'_2, \ldots$ ($=s_2, s_3, \ldots$) such that $s'_{k-1} (= s_k) \models f_2$ and for all $l < k-1$, $s'_l \models f_1$.
  - From the induction hypothesis, $s'_1 \in \tau^{k-1}(\mathit{False})$, i.e., $s_2 \in \tau^{k-1}(\mathit{False})$.
  - With $s_1 \models f_1$, $(s_1, s_2) \in R$, and $s_2 \in \tau^{k-1}(\mathit{False})$, we have $s_1 \in f_1 \wedge \mathbf{EX}\,(\tau^{k-1}(\mathit{False})) \subseteq f_2 \vee (f_1 \wedge \mathbf{EX}\,(\tau^{k-1}(\mathit{False}))) = \tau^k(\mathit{False})$.

An Example



Kripke structure

$\tau^1(False)$

$\tau^2(False)$

$\tau^3(False)$

Figure 6.3
Sequence of approximations for $\mathbf{E}[p\ \mathbf{U}\ q]$.

Source: [Clarke *et al.* 1999]. Names of states (clockwise): s_0, s_1, s_2, s_3.

An Example (cont.)

Sequence of approximations for $\mathbf{E}[p\,\mathbf{U}\,q] = \mu Z \;.\; q \vee (p \wedge \mathbf{EX}\,Z)$:

$$
\begin{array}{rcl}
\tau^1(False) & = & q \vee (p \wedge \mathbf{EX}\,False) \\
 & = & q \\
\tau^2(False) & = & q \vee (p \wedge \mathbf{EX}\,\tau(False)) \\
 & = & q \vee (p \wedge \mathbf{EX}\,q) \\
 & = & q \vee (p \wedge \{s_1, s_3\}) \\
 & = & q \vee \{s_1\} \\
\tau^3(Fasle) & = & q \vee (p \wedge \mathbf{EX}\,\tau^2(Fasle)) \\
 & = & q \vee (p \wedge \mathbf{EX}\,(q \vee \{s_1\})) \\
 & = & q \vee (p \wedge \{s_0, s_1, s_2, s_3\}) \\
 & = & q \vee p
\end{array}
$$

Characterization of CTL Operators (cont.)

- $\textbf{AF}\, f = \mu Z \;.\; f \vee \textbf{AX}\, Z$
- $\textbf{EF}\, f = \mu Z \;.\; f \vee \textbf{EX}\, Z$
- $\textbf{AG}\, f = \nu Z \;.\; f \wedge \textbf{AX}\, Z$
- $\textbf{EG}\, f = \nu Z \;.\; f \wedge \textbf{EX}\, Z$
- $\textbf{A}[f\, \textbf{U}\, g] = \mu Z \;.\; g \vee (f \wedge \textbf{AX}\, Z)$
- $\textbf{E}[f\, \textbf{U}\, g] = \mu Z \;.\; g \vee (f \wedge \textbf{EX}\, Z)$
- $\textbf{A}[f\, \textbf{R}\, g] = \nu Z \;.\; g \wedge (f \vee \textbf{AX}\, Z)$
- $\textbf{E}[f\, \textbf{R}\, g] = \nu Z \;.\; g \wedge (f \vee \textbf{EX}\, Z)$

Symbolic Model Checking for CTL

- There is a quite fast explicit state model checking algorithm for CTL, but a state explosion problem may occur.
- In the following, we will present a Symbolic Model Checking (SMC) algorithm for CTL which operates on Kripke structures represented symbolically using OBDDs.
- For this, the logic of Quantified Boolean Formulae (QBF) will be used.
    - QBF formulae are as expressive as the usual Boolean formulae.
    - However, they allow a more succinct notation for complex operations on Boolean formulae.

Quantified Boolean Formulae (QBF)

- Let V be a set $\{v_0, \ldots, v_{n-1}\}$ of propositional variables.
- $QBF(V)$ is the smallest set of formulae such that
  - every variable in V is a formula,
  - if f and g are formulae, then $\neg f$, $f \vee g$, and $f \wedge g$ are formulae, and
  - if f is a formula and $v \in V$, then $\exists v f$ and $\forall v f$ are formulae.

Truth Assignment

- A *truth assignment* for $QBF(V)$ is a function $\sigma : V \rightarrow \{0, 1\}$.
- If $a \in \{0, 1\}$, then the notation $\sigma\langle v \leftarrow a\rangle$ is used for the truth assignment defined by

$$\sigma\langle v \leftarrow a\rangle(w) = \begin{cases} a & \text{if } v = w \\ \sigma(w) & \text{otherwise} \end{cases}$$

Models of QBF

- $\sigma \models f$ denotes that the QBF formula f is true under the assignment σ.
- The $\models$ (satisfaction) relation is defined inductively as follows:

$$
\begin{array}{lll}
\sigma \models v & \text{iff} & \sigma(v) = 1 \\
\sigma \models \neg f & \text{iff} & \sigma \not\models f \\
\sigma \models f \vee g & \text{iff} & \sigma \models f \text{ or } \sigma \models g \\
\sigma \models f \wedge g & \text{iff} & \sigma \models f \text{ and } \sigma \models g \\
\sigma \models \exists v f & \text{iff} & \sigma\langle v \leftarrow 0\rangle \models f \text{ or } \sigma\langle v \leftarrow 1\rangle \models f \\
\sigma \models \forall v f & \text{iff} & \sigma\langle v \leftarrow 0\rangle \models f \text{ and } \sigma\langle v \leftarrow 1\rangle \models f
\end{array}
$$

Quantification

- The quantifiers in QBF can be implemented as combinations of the restrict and apply operators.

$$
\begin{aligned}
\exists x f &= f|_{x \leftarrow 0} \vee f|_{x \leftarrow 1} \\
\forall x f &= f|_{x \leftarrow 0} \wedge f|_{x \leftarrow 1}
\end{aligned}
$$

- So, like Boolean formulae, QBF formulae can be represented by OBDDs.

SMC Algorithm

- The SMC algorithm is implemented by a procedure *Check*.
  - Argument: a CTL formula
  - Return: an OBDD that represents exactly those states of the system that satisfy the formula

SMC Algorithm (cont.)

$$
\begin{array}{lcl}
Check(a) & = & \text{the OBDD representing the set of states} \\
 & & \text{satisfying the atomic proposition } a \\
Check(f \wedge g) & = & Check(f) \wedge Check(g) \\
Check(\neg f) & = & \neg Check(f) \\
Check(\mathbf{EX}\, f) & = & CheckEX(Check(f)) \\
Check(\mathbf{E}[f\, \mathbf{U}\, g]) & = & CheckEU(Check(f), Check(g)) \\
Check(\mathbf{EG}\, f) & = & CheckEG(Check(f))
\end{array}
$$

CheckEX

- The formula **EX** f is true in a state if the state has a successor in which f is true.

$$CheckEX(f(\bar{v})) = \exists \bar{v}'[f(\bar{v}') \wedge R(\bar{v}, \bar{v}')],$$

where $R(\bar{v}, \bar{v}')$ is the OBDD representation of the transition relation.

CheckEU

- *CheckEU* is based on the least fixpoint characterization for the CTL operator **EU**.

$$\mathbf{E}[f\ \mathbf{U}\ g] = \mu Z\ .\ g \vee (f \wedge \mathbf{EX}\ Z)$$

- The function Lfp is used to compute a sequence of approximations

$$Q_0, Q_1, \ldots, Q_i, \ldots$$

that converges to $\mathbf{E}[f\ \mathbf{U}\ g]$ in a finite number of steps.

CheckEU (cont.)

- If we have OBDDs for f, g, and the current approximation Q_i, then we can compute an OBDD for the next approximation Q_{i+1}.
- When $Q_i = Q_{i+1}$ (it is easy to test because OBDDs provide a canonical form of Boolean functions), the function Lfp terminates.

CheckEG

- *CheckEG* is based on the greatest fixpoint characterization for the CTL operator **EG**.

$$\mathbf{EG}\, f = \nu Z \,.\, f \wedge \mathbf{EX}\, Z$$

Fairness in SMC

- Assume the fairness constraints are given by a set of CTL formulae $F = \{P_1, \ldots, P_n\}$.
- A fair path is a path on which each formula in F holds infinitely often.
- We define a new procedure *CheckFair* for checking CTL formulae relative to the fairness constructions in F.
- We do this by defining new intermediate procedures *CheckFairEX*, *CheckFairEU*, and *CheckFairEG*, which correspond to the intermediate procedures used to define *Check*.

EG f with Fairness

- Consider the formula **EG** f given fairness constraints F.
- The formula means that there exists a fair path beginning with the current state on which f holds globally.
- The set of such states Z is the largest set with the following two properties:
  - all of the states in Z satisfy f, and
  - for all $P_k \in F$ and all $s \in Z$, there is a sequence of states of length one or greater from s to a state in Z satisfying P_k such that all states on the path satisfy f.
    (cf. There exists a path in S', where f holds, that leads from s to some node t in a nontrivial fair strongly connected component of the graph (S', R').)

EG f with Fairness (cont.)

- The characterization can be expressed by means of a fixpoint as follows:

$$\mathbf{EG}\, f = \nu Z \,.\, f \wedge \bigwedge_{k=1}^{n} \mathbf{EX}\, \mathbf{E}[f\, \mathbf{U}\, (Z \wedge P_k)]$$

- Note that the formula, using both CTL and fixpoint operators, is not directly expressible in CTL.
- We are going to prove the correctness of this equation.
- We split it into two lemmas.

Fair Version of EG f

Lemma (Lemma 14)

The fair version of **EG** f *is a fixpoint of the equation*

$$Z = f \wedge \bigwedge_{k=1}^{n} \mathbf{EX}\,\mathbf{E}[f\,\mathbf{U}\,(Z \wedge P_k)].$$

Proof: It suffices to show that

$$\mathbf{EG}\,f \subseteq f \wedge \bigwedge_{k=1}^{n} \mathbf{EX}\,\mathbf{E}[f\,\mathbf{U}\,(\mathbf{EG}\,f \wedge P_k)]$$

and

$$f \wedge \bigwedge_{k=1}^{n} \mathbf{EX}\,\mathbf{E}[f\,\mathbf{U}\,(\mathbf{EG}\,f \wedge P_k)] \subseteq \mathbf{EG}\,f.$$

Fair Version of EG f (cont.)

- Case 1: $\mathbf{EG}\, f \subseteq f \wedge \bigwedge_{k=1}^{n} \mathbf{EX}\, \mathbf{E}[f\, \mathbf{U}\, (\mathbf{EG}\, f \wedge P_k)]$.
  - Let $s \models \mathbf{EG}\, f$, then s is the start of a fair path π, all of whose states satisfy f.
  - Let s_i be the first state on π such that $s_i \in P_i$ and $s_i \neq s$.
  - The state s_i is also a start of a fair path along which all states satisfy f.
  - Thus, $s_i \in \mathbf{EG}\, f$.
  - It follows that for every i, $s \models f \wedge \mathbf{EX}\, \mathbf{E}[f\, \mathbf{U}\, (\mathbf{EG}\, f \wedge P_i)]$.
  - Therefore, $s \models f \wedge \bigwedge_{k=1}^{n} \mathbf{EX}\, \mathbf{E}[f\, \mathbf{U}\, (\mathbf{EG}\, f \wedge P_k)]$.

Fair Version of EG f (cont.)

- Case 2: $f \wedge \bigwedge_{k=1}^{n} \mathbf{EX}\,\mathbf{E}[f\,\mathbf{U}\,(\mathbf{EG}\,f \wedge P_k)] \subseteq \mathbf{EG}\,f$.
    - If $s \models f \wedge \bigwedge_{k=1}^{n} \mathbf{EX}\,\mathbf{E}[f\,\mathbf{U}\,(\mathbf{EG}\,f \wedge P_k)]$, then there is a finite path starting from s to a state s' such that $s' \models (\mathbf{EG}\,f \wedge P_k)$.
    - Every state on the path from s to s' satisfies f.
    - s' is the beginning of a fair path such that each state on the path satisfies f.
    - Thus, $s \models \mathbf{EG}\,f$.

Fair Version of EG f (cont.)

Lemma (Lemma 15)

The greatest fixpoint of the following equation is included in **EG** f.

$$Z = f \wedge \bigwedge_{k=1}^{n} \mathbf{EX}\,\mathbf{E}[f\,\mathbf{U}\,(Z \wedge P_k)]$$

Fair Version of EG f (cont.)

Proof of Lemma 15:

- Let Z be an arbitrary fixpoint of the formula.
- Assume that $s \in Z$. Then $s \models f$.
- s has a successor s' that is a start of a path to a state s_1 such that
  - all states on this path satisfy f and
  - s_1 satisfies $Z \wedge P_1$.
- Because $s_1 \in Z$ we can conclude by the same argument that there is a path from s_1 to a state s_2 in P_2.

Fair Version of EG f (cont.)

Proof of Lemma 15 (continued):

- Using this argument n times we conclude that s is the start of a path along which all states satisfy f and which passes through $P_1, \ldots, P_k$.
- The last state on the path is in Z, and thus there is a path from this state back to some state in P_1.
- Induction can be used to show that there exists a fair path starting at s such that f is satisfied along the path, i.e., $s \models \mathbf{EG}\, f$.

CheckFairEG

- $CheckFairEG(f(\bar{v}))$ is based on the following fixpoint characterization:

$$\nu Z(\bar{v}) \;.\; f(\bar{v}) \wedge \bigwedge_{k=1}^{n} \mathbf{EX}\,\mathbf{E}[f(\bar{v})\,\mathbf{U}\,(Z(\bar{v}) \wedge P_k)].$$

CheckFair

- The set of all states which are the start of some fair computation is

$$fair(\bar{v}) = \mathit{CheckFair}(\mathbf{EG}\ \mathit{True}).$$

CheckFairEX

- The formula **EX** f under fairness constraints is equivalent to the formula **EX** $f \wedge \mathit{fair}$ without fairness constraints.

$$\mathit{CheckFairEX}(f(\bar{v})) = \mathit{CheckEX}(f(\bar{v}) \wedge \mathit{fair}(\bar{v}))$$

CheckFairEU

- The formula $\mathbf{E}[f \, \mathbf{U} \, g]$ under fairness constraints is equivalent to the formula $\mathbf{E}[f \, \mathbf{U} \, g \wedge \mathit{fair}]$ without fairness constraints.

$$\mathit{CheckFairEU}(f(\bar{v}), g(\bar{v})) = \mathit{CheckEU}(f(\bar{v}), g(\bar{v}) \wedge \mathit{fair}(\bar{v}))$$

LTL Model Checking

- Let $\mathbf{A}\, f$ be a linear temporal logic formula where f is a restricted path formula.
- A formula f is a restricted path formula if all state subformulae in f are atomic propositions.
- The problem is to determine all of those states $s \in S$ such that $M, s \models \mathbf{A}\, f$.
- Since $M, s \models \mathbf{A}\, f$ iff $M, s \models \neg \mathbf{E}\, \neg f$, it is sufficient to check the truth of formulae of the form $\mathbf{E}\, f$.

LTL Model Checking (cont.)

- Given a formula $\mathbf{E}\, f$ and a Kripke structure M, the procedure of LTL model checking is:
  - Construct a tableau T for the path formula f.
  - Compose T with M.
  - Find a path in the composition.
- The tableau can be represented by OBDDs.

States of the Tableau

- Each state in the tableau is a set of elementary formulae obtained from f.
- The set of elementary subformulae of f is denoted by $el(f)$ and is defined recursively as follows.

$$
\begin{array}{lcl}
el(p) & = & \{p\} \text{ if } p \in AP_f \\
el(\neg g) & = & el(g) \\
el(g \vee h) & = & el(g) \cup el(h) \\
el(\mathbf{X} g) & = & \{\mathbf{X} g\} \cup el(g) \\
el(g \,\mathbf{U}\, h) & = & \{\mathbf{X}(g \,\mathbf{U}\, h)\} \cup el(g) \cup el(h)
\end{array}
$$

- The set of states S_T of T is $\mathcal{P}(el(f))$.

Transition Relation of the Tableau

- An additional function *sat* is defined recursively as follows.

$$
\begin{array}{lcl}
sat(g) & = & \{s \mid g \in s\} \text{ where } g \in el(f) \\
sat(\neg g) & = & \{s \mid s \notin sat(g)\} \\
sat(g \vee h) & = & sat(g) \cup sat(h) \\
sat(g\,\mathbf{U}\,h) & = & sat(h) \cup (sat(g) \cap sat(\mathbf{X}(g\,\mathbf{U}\,h)))
\end{array}
$$

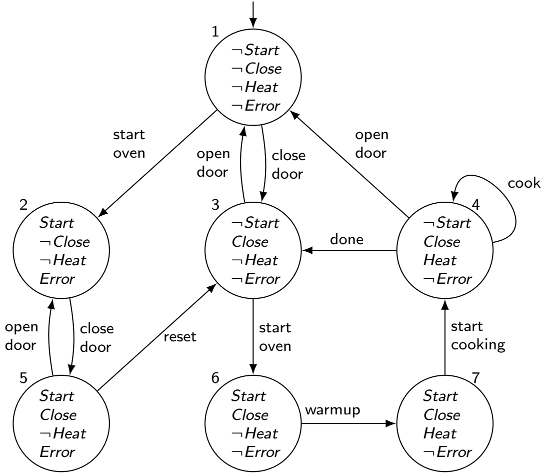
- The transition relation R_T of T is defined as

$$R_T(s, s') = \bigwedge_{\mathbf{X}g \in el(f)} s \in sat(\mathbf{X}g) \Leftrightarrow s' \in sat(g)$$

Transition Relation of the Tableau (cont.)

- An additional condition is necessary in order to identify those paths along which f holds.
- A path π that starts from a state $s \in sat(f)$ will satisfy f iff
  - for every subformula $g\,\mathbf{U}\,h$ and for every state s on π, if $s \in sat(g\,\mathbf{U}\,h)$ then either $s \in sat(h)$ or there is a later state t on π such that $t \in sat(h)$.

The Microwave Oven Example



Source: redrawn from [Clarke *et al.* 1999, Fig. 4.3].

The Microwave Oven Example (cont.)

Tableau for $\neg g = \neg(\neg heat\ \mathbf{U}\ close)$:

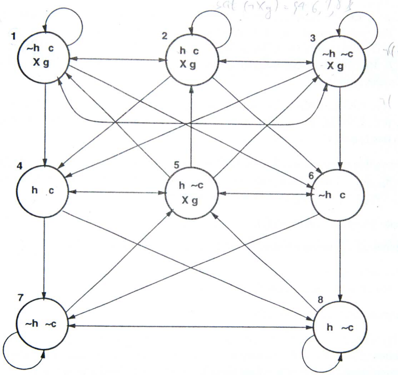


Figure 6.9
Tableau for (¬*heat*) **U** *close*.

Source: [Clarke *et al.* 1999].

Eventuality

- The definition of R_T does not guarantee that eventuality properties are fulfilled.
- A path π that starts from a state $s \in sat(f)$ will satisfy f if and only if
  - for every subformulae $g\,\mathbf{U}\,h$ and for every state s on π, if $s \in sat(g\,\mathbf{U}\,h)$ then either $s \in sat(h)$ or there is a later state t on π such that $t \in sat(h)$.

Additional Notations

- $\pi' = s'_0, s'_1, \ldots$ represents a path in M.
- For the suffix $\pi'_i = s'_i, s'_{i+1}, \ldots$ of π, we define

$$s_i = \{\psi \mid \psi \in el(f) \text{ and } M, \pi' \models \psi\}$$

Correctness

Lemma (Lemma 16)

Let $sub(f)$ be the set of all subformulae of f. For all $g \in sub(f) \cup el(f)$, $M, \pi'_i \models g$ if and only if $s_i \in sat(g)$.

Proof:

- Case 1: Let $g \in el(f)$.
  - $M, \pi'_i \models g$ iff $g \in s_i$.
  - $g \in s_i$ iff $s_i \in sat(g)$.
- Case 2: Let $g = \neg g_1$ or $g = g_1 \vee g_2$.
- Case 3: Let $g = g_1 \, \mathbf{U} \, g_2$.
  - $M, \pi'_i \models g_1 \, \mathbf{U} \, g_2$ iff $M, \pi'_i \models g_2$ or $(M, \pi'_i \models g_1$ and $M, \pi'_i \models \mathbf{X}(g_1 \, \mathbf{U} \, g_2))$.
  - $M, \pi'_i \models g_2$ or $(M, \pi'_i \models g_1$ and $M, \pi'_i \models \mathbf{X}(g_1 \, \mathbf{U} \, g_2))$ iff $s_i \in sat(g_2) \vee (s_i \in sat(g_1) \wedge s_i \in sat(\mathbf{X}(g_1 \, \mathbf{U} \, g_2)))$.
  - $s_i \in sat(g_2) \vee (s_i \in sat(g_1) \wedge s_i \in sat(\mathbf{X}(g_1 \, \mathbf{U} \, g_2)))$ iff $s_i \in sat(g_1 \, \mathbf{U} \, g_2)$.

Correctness (cont.)

IM NTU

Lemma (Lemma 17)

Let $\pi' = s'_0 s'_1 \ldots$ be a path in M. For all $i \geq 0$, let s_i be the tableau state. Then $\pi = s_0 s_1 \ldots$ is a path in T.

Correctness (cont.)

Theorem (Theorem 4)

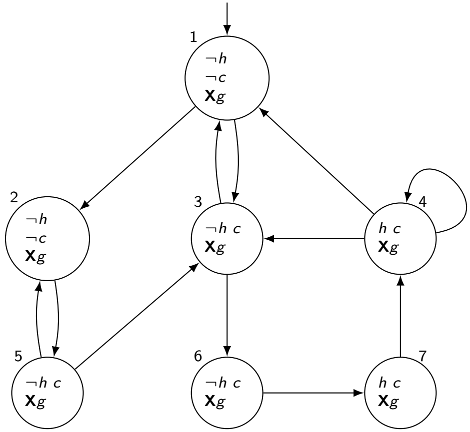
Let T be the tableau for the path formula f. Then, for every Kripke structure M and every path π' of M, if $M, \pi' \models f$ then there is a path π in T that starts in a state in $sat(f)$, such that $label(\pi') \mid_{AP_f} = label(\pi)$.

Composition of T and M

- $P = (S, R, L)$ is the product of the tableau $T = (S_T, R_T, L_T)$ and the Kripke structure $M = (S_M, R_M, L_M)$.
  - $S = \{(s, s') \mid s \in S_T, s' \in S_M \text{ and } L_M(s') \mid_{AP_f} = L_T(s)\}$.
  - $R((s, s'), (t, t'))$ iff $R_T(s, t)$ and $R_M(s', t')$.
  - $L((s, s')) = L_T(s)$.
- The function *sat* is extended to be defined over S by $(s, s') \in sat(g)$ if and only if $s \in sat(g)$.

The Microwave Oven Example (cont.)

Product of the microwave and the tableau for $\neg(\neg heat\ \mathbf{U}\ close)$:



Source: adapted from [Clarke *et al.* 1999, Fig. 6.10].

Correctness

Lemma (Lemma 18)

$\pi'' = (s_0, s'_0), (s_1, s'_1), \ldots$ *is a path in* P *with* $L_P((s_i, s'_i)) = L_T(s_i)$ *for all* $i \geq 0$ *if and only if there exists a path* $\pi = s_0, s_1, \ldots$ *in* T*, and a path* $\pi' = s'_0, s'_1, \ldots$ *in* M *with* $L_T(s_i) = L_M(s_i) \mid_{AP_f}$ *for all* $i \geq 0$.

Correctness (cont.)

Theorem (Theorem 5)

$M, s' \models \mathbf{E}\, f$ if and only if there is a state s in T such that $(s, s') \in sat(f)$ and $P, (s, s') \models \mathbf{EG}\ True$ under fairness constraints

$$\{sat(\neg(g\,\mathbf{U}\,h) \vee h) \mid g\,\mathbf{U}\,h \text{ occurs in } f\}.$$

Summary of LTL Model Checking

- Given a Kripke structure M, a state s' in M and a LTL formula f.
- Construct a symbolic representation of M.
- Construct a symbolic representation of $T_{\neg f}$.
- Construct the product P of M and $T_{\neg f}$.
- Use the symbolic CTL model checking algorithm to check if there is a state s in $T_{\neg f}$ such that
  - $(s, s') \in sat(\neg f)$ and
  - $P, (s, s') \models \mathbf{EG}\ \mathit{True}$ under fairness constraints

$$\{sat(\neg(g\ \mathbf{U}\ h) \vee h) \mid g\ \mathbf{U}\ h \text{ occurs in } f\}.$$

SMC for LTL [Kesten et al 1995]

- Here we slightly modify the definition of Kripke structures and the symbolic algorithm in [Kesten *et al.* 1995].
- A Kripke structure M is a tuple (V, S_0, R) where
  - V is a set of system variables and thus the set of states S is the set of all valuations for V,
  - S_0 is the initial condition defined upon V, and
  - $R \subseteq S \times S$ is the transition relation which is total.
- The problem is to check, given a Kripke structure M and a formula f, whether $M \models f$ (all paths of M satisfy f).

SMC for LTL [Kesten et al 1995] (cont.)

- Let V_f be the set of all propositions in f. Without loss of generality, we assume $V_f = V$ (of the Kripke structure).
- For each elementary formula $p \in el(f)$, a Boolean variable (elementary variable) x_p is associated.
- The set of elementary variables are represented by a vector $\bar{x} = x_1, x_2, \ldots, x_m$ where $m = |el(f)|$.
- Note that a valuation for $\bar{x}$ constitutes a state in M and a state in T_f.

Formulae in Elementary Formulae

- Let $CL(f)$ denote the closure of the LTL formula f.
- For each formula $p \in CL(f)$, we define a Boolean function $\chi_p(\bar{x})$ which expresses p in terms of the elementary variables:

$$
\begin{array}{l}
\text{For } p \in el(f),\ \chi_p(\bar{x}) = x_p \\
\text{For } p = \neg q,\ \chi_p = \neg \chi_q \\
\text{For } q \wedge r,\ \chi_p = \chi_q \wedge \chi_r \\
\text{For } p = q\,\mathbf{U}\,r,\ \chi_p = \chi_r \vee \left(\chi_q \wedge x_{\mathbf{X}(q\,\mathbf{U}\,r)}\right) \\
\text{For } p = q\,\mathbf{S}\,r,\ \chi_p = \chi_r \vee \left(\chi_q \wedge x_{\mathbf{Y}(q\,\mathbf{S}\,r)}\right)
\end{array}
$$

Note: $\mathbf{Y}$ is the "previous" operator.

LTL Model Checking

- There exists a computation in M satisfying f iff $sat_{M,f}$ as defined below is true.

$$sat_{M,f} : \exists \bar{x}, \bar{y} : init(\bar{x}) \wedge E^{*}(\bar{x}, \bar{y}) \wedge scf^{E}(\bar{y})$$

Initial Condition

- The following formula identifies an initial state in the product of M and T_f.
  - It is an initial state in M.
  - It is also an initial atom in T_f.

$$init(\bar{x}) : \chi_f(\bar{x}) \wedge \Big(\bigwedge_{\mathbf{Y}p \in CL(f)} \neg x_{\mathbf{Y}p} \Big) \wedge S_0(\bar{x})$$

Transition Relation

- The following formula identifies the set of transitions in the product:
$$E(\bar{x},\bar{y}) : e(\bar{x},\bar{y}) \wedge R(\bar{x},\bar{y})$$
where
$$e(\bar{x},\bar{y}) : \bigwedge_{\mathbf{X}p \in el(f)} (x_{\mathbf{X}p} \leftrightarrow \chi_p(\bar{y})) \wedge \bigwedge_{\mathbf{Y}p \in el(f)} (\chi_p(\bar{x}) \leftrightarrow y_{\mathbf{Y}p})$$
$$E^+(\bar{x},\bar{y}) = E(\bar{x},\bar{y}) \vee \exists \bar{z} : E^+(\bar{x},\bar{z}) \wedge E(\bar{z},\bar{y})$$
$$E^*(\bar{x},\bar{y}) : (\bar{x} = \bar{y}) \vee E^+(\bar{x},\bar{y})$$
- The definitions of $e^+(\bar{x},\bar{y})$ and $e^*(\bar{x},\bar{y})$ are similar to $E^+(\bar{x},\bar{y})$ and $E^*(\bar{x},\bar{y})$.

Fulfilling Atoms

- The following formula identifies fulfilling atoms.

$$
\begin{aligned}
scf^{E}(\bar{x}): \quad E^{+}(\bar{x},\bar{x}) \wedge \bigwedge_{p\,\mathbf{U}\,q \in CL(f)} & (\chi_{p\,\mathbf{U}\,q}(\bar{x}) \rightarrow \\
& \exists \bar{z} : E^{*}(\bar{x},\bar{z}) \wedge \chi_{q}(\bar{z}) \wedge E^{*}(\bar{z},\bar{x}))
\end{aligned}
$$