

We model stochastic systems through **Markov chains** and specify and evaluate their properties using probabilistic temporal logics and automata. In general, **logics** offer a clearer syntax and **automata** provide better performance in terms of computability. Therefore, it is important to define classes of logics and automata that have the **same expressive power** and can be used interchangeably. Here, we focus on two such formalisms known as **μ^p -calculus** and **p-automata**.

Background

μ^p -Calculus

The μ^p -calculus [1] is a probabilistic temporal logic. Formulas are built up from the combination of:

- **Atomic propositions** $p, \neg p$
- **Boolean connectives** \vee, \wedge
- **Next operator** $\bigcirc \varphi$
- **Probabilistic quantification** $[\varphi]_J$
- **Fixpoints** $\mu X. \varphi, \nu X. \varphi$

Using the fixpoint operators this logic can express *finite* and *infinite* iterations of properties:

- Least fixpoint** μ Finitely many iterations
- Greatest fixpoint** ν Infinitely many iterations

Formulas φ contained inside a probabilistic quantification are associated with a probability value in $[0,1]$. The operator $[\cdot]_J$ checks whether the value of the formula meets the **bound J** (of the form $\geq x$ or $> x$), and gets the value 1 or 0 accordingly. Therefore, top-level formulas are *qualitative*: either *true* or *false*.

When a μ^p -calculus formula is true on a Markov chain, we say that the *Markov chain satisfies the formula*.

- $[\bigcirc p]_{\geq 0.5}$ The probability of reaching p in one step is ≥ 0.5
- $[\bigcirc \bigcirc p]_{\geq 0.5}$ The probability of reaching p in two steps is ≥ 0.5
- $[p \vee \bigcirc p]_{\geq 0.5}$ The probability of p either now or in one step is ≥ 0.5

Fig. 2. μ^p -Calculus formulas true on the Markov chain of Fig. 1.

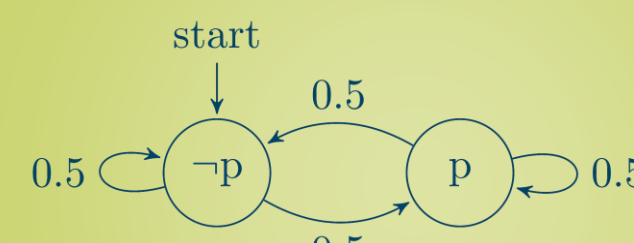


Fig. 1. Markov chain.

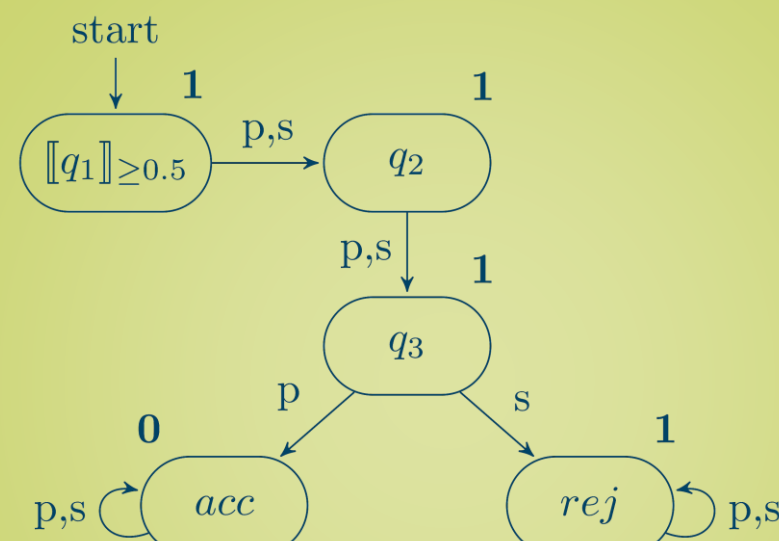


Fig. 3. A graph representing a p-automaton with: alphabet $\{p, s\}$, states $\{q1, q2, q3, acc, rej\}$, transitions=edges, initial condition $[[q1]]_{\geq 0.5}$.

Markov Chains

A Markov chain is a probabilistic transition system defined by the four components:

- 1) Set of **Locations**;
- 2) **Initial** location;
- 3) **Probability** function;
- 4) **Labelling** function.

The probability of moving from one location to each of its successors is a number in $[0,1]$. The sum of probabilities over all successors must be equal to 1.

p-Automata

A p-automaton [2] is an automaton that reads a Markov chain as input and decides whether to **accept** it or not. It is characterised by five components:

1. **States** are the elementary blocks and, to handle probabilities, may be enclosed in a *probabilistic quantification* $[\cdot]_J$.
2. **Alphabet** contains symbols that are read by the automaton, triggering a specific transition.
3. **Transitions** allow the automaton to move from one state to a *Boolean (and/or) combination* of them, depending on the symbol read.
4. **Initial condition** is a state, or a *combination* thereof, from which the automaton begins its computation.
5. **Acceptance** assigns a *number* to each state. Only states that are marked by an even number can be visited *infinitely* often.

Equivalence

μ^p -Calculus \rightarrow p-Automata

For every μ^p -calculus formula we can construct a p-automaton that accepts exactly those Markov chains that satisfy the formula [3].

The components of the automaton resulting from the conversion are:

1. **States** originate from *sub-formulas* of the form: propositions, negated propositions, next, and quantified next; plus *accepting* and *rejecting* states.
2. **Alphabet** is the powerset of *propositions* appearing in the formula.
3. **Transitions** preserve the *Boolean connectives* (\vee, \wedge) and unfold the *next operators* into their nested sub-formulas.
4. **Initial condition** derives from the main formula without fixpoints.
5. **Acceptance** reflects the type of fixpoints that enclose the sub-formula/state ($\mu \leftrightarrow$ odd, $\nu \leftrightarrow$ even) and their potential *nesting*. Accepting and rejecting states are assigned numbers 0 and 1, respectively.

$$\mu X. (p \vee [\bigcirc X]_{\geq 0.5})$$

"Eventually reach a p within single steps whose probability is ≥ 0.5 "

Fig. 4. μ^p -Calculus formula that either reads a p or performs a step and starts again. Since μ allows finitely many repetitions, a p must be reached eventually.

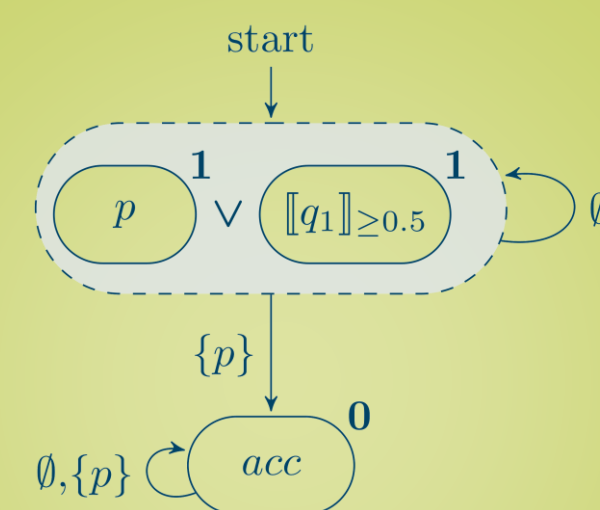


Fig. 5. p-automaton that either reads a p or checks again. Since the topmost states can be visited only finitely many times, a p must be read eventually.

p-Automata \rightarrow μ^p -Calculus

For every p-automaton we can construct a μ^p -calculus formula satisfied in exactly those Markov chains accepted by the automaton [3].

The translation exploits the parallel between components of the automaton and elements of μ^p -calculus formulas:

- **Propositions** are taken from the *alphabet*.
- **Boolean connectives** match the and/or combinations of states defined by the *transitions* and *initial condition*.
- **Next** reflects the automaton's *transitions*.
- **Probabilistic quantification** is placed corresponding to *bounded states* of the automaton.
- **Fixpoints** are decided by looking at those states that are visited *indefinitely* and their acceptance *number*.

We have summarised the analogies that allow the **translation** from μ^p -calculus to p-automata and backwards. The mutual correspondence of the two languages implies their **equivalence** in expressive power; thus, lifting the well-known connection between logics and automata theory to a **probabilistic** scenario.

References

- [1] Castro P., Kilmurray C., and Piterman N., *Tractable Probabilistic μ -calculus that Expresses Probabilistic Temporal Logics*, 2015
- [2] Chatterjee K. and Piterman N., *Obligation Blackwell Games and p-Automata*, 2017
- [3] Cauli C. and Piterman N., *Equivalence of μ^p -Calculus and p-Automata*, 2017

