Jia Ding Sin Supervision: Tim Quatmann and Darion Haase

WS 2023

1 Introduction

2 Preliminaries

Definition 2.1 (Markov chains) A Markov Chain C is a tuple (Q, δ) where Q is a finite set of states and $\delta: Q \to \mathbb{D}(Q)$ is a probabilistic transition function, where $\mathbb{D}(Q)$ is the set of all probabilistic distribution on a finite set Q. A probabilistic distribution on Q, is a function $f: Q \to \mathbb{Q}_{\geq 0}$ such that $\sum_{q \in Q} f(q) = 1$.

A non-empty finite word $\varrho = p_1 p_2 ... p_n$ over Q is defined as a run of Markov Chain. The probability of the run is $\prod_{0 \le i < n} \delta(p_i, p_{i+1})$. ϱ reaches q, if $q = p_i$ for some $0 \le i \le n$.

The probability of eventually reaching a set of state $T \subseteq Q$ in C starting from q_0 can be denoted as $\mathbb{P}_{q_0}^C[\lozenge T]$. $\lozenge T$ is equivalent to $Q \cup T$, Q until T. Since not necessary every state in Q is reached before T, the probability $\mathbb{P}_{q_0}^C[S \cup T]$ with $S \subseteq Q$ is created. If $q_0 \in T$, the probability is 1. Otherwise, the probability is calculated as follows:

$$\sum \{ \prod_{0 \le i \le n} \delta(q_i, q_{i+1}) \mid q_0 ... q_{n-1} \in (S \setminus T) \& q_n \in T \text{ for } n \ge 1 \}$$

Lemma 1 Consider a Markov Chain $C = (Q, \delta)$ set of states $U, T \subseteq Q$, and a state $q_0 \in Q \setminus U$. If $\mathbb{P}_{q_0}^C[(Q \setminus U) \cup T] = 0$, then

$$\mathbb{P}_{q_0}^C[\lozenge T] = \sum_{u \in U} \mathbb{P}_{q_0}^C[(Q \backslash U) \bigcup u] \mathbb{P}_{q_0}^C[\lozenge T]$$

Definition 2.2

Theorem 2 () Let A

Proof 2.1 Here you write the proof of the theorem.

3 Temporal logics

4 Conclusion

References