

APPENDIX  
PROOF OF **THEOREM 1**

We now formulate and prove a series of claims and propositions towards proving **Theorem 1**. To simplify the proofs, we assume that all initial states of all the b-threads are not labeled as *must-finish*:

**Assumption 1.**  $L(\text{init}) = 0$ .

As demonstrated with our examples in **Section II** and **Section VIII**, this assumption is reasonable in practice. It does not restrict generality since adding an extra initial state that is not labeled as *must-finish* is always possible.

The first claim says that the accumulated rewards over a finite prefix of a run are either 0 or  $-1$ :

**Claim 1.** For every infinite b-program run  $l = s^0 \xrightarrow{e^0} s^1 \xrightarrow{e^1} \dots$  and time  $t \geq 0$ :

$$\sum_{k=0}^t R(s^{k-1}, e^{k-1}, s^k) = \begin{cases} 0 & \text{if } L(s^t) = 0; \\ -1 & \text{otherwise.} \end{cases}$$

*Proof.* By induction on  $t$ . The base case is given by **Assumption 1**. Assuming that the claim is true for  $t-1$ , If  $L(s^{t-1}) = L(s^t)$  then  $R(s^{t-1}, e^{t-1}, s^t) = 0$  and the claim follows. If  $L(s^{t-1}) = 0$  and  $L(s^t) = 1$  then  $R(s^{t-1}, e^{t-1}, s^t) = -1$  and we get that

$$\sum_{k=0}^t R(s^{k-1}, e^{k-1}, s^k) = \sum_{k=0}^{t-1} R(s^{k-1}, e^{k-1}, s^k) - 1 = -1.$$

If  $L(s_i^{t-1}) = 1$  and  $L(s_i^t) = 0$  then  $R(s^{t-1}, e^{t-1}, s^t) = 1$  and we get that

$$\sum_{k=0}^t R(s^{k-1}, e^{k-1}, s^k) = \sum_{k=0}^{t-1} R(s^{k-1}, e^{k-1}, s^k) + 1 = 0.$$

Hence, all cases are consistent with the claimed equation.  $\square$

We next show that the sequence of rewards is a repetition of the form:  $0, \dots, 0, -1, 0, \dots, 0, 1$  where  $0, \dots, 0$  means, possibly empty, sequence of 0s. There may be an infinite tail of zeroes at the end, or the alternation can go forever.

**Claim 2.** For every infinite b-program run  $l = s^0 \xrightarrow{e^0} s^1 \xrightarrow{e^1} \dots$ , let  $(t_k)_{k=0}^n$  be the sequence of times where  $R(s^{t_k}, e^{t_k}, s^{t_k+1}) \neq 0$ . The length of the sequence can be finite, infinite, or empty, i.e.,  $n \in \mathbb{N} \cup \{\infty, -1\}$ . Then for every  $0 \leq k \leq n$ :  $R(s^{t_k}, e^{t_k}, s^{t_k+1}) = (-1)^{k+1}$ .

*Proof.* Based on **Definition 6** and **Assumption 1**, it is clear from that  $R(s^{t_0}, e^{t_0}, s^{t_0+1}) = -1$ . Assume towards contradiction that there is  $k \geq 0$  such that  $R(s^{t_k}, e^{t_k}, s^{t_k+1}) = R(s^{t_{k+1}}, e^{t_{k+1}}, s^{t_{k+1}+1})$ . Since  $R(s^t, e^t, s^{t+1}) = 0$  for every  $t_k < t < t_{k+1}$ , by the same definition,  $L(s^{t_k+1}) = L(s^{t_{k+1}})$ . This contradicts the definition of  $R$  where it is apparent that  $L(s^{t_k+1}) = L(s^{t_{k+1}})$  implies  $R(s^{t_k}, e^{t_k}, s^{t_k+1}) \neq R(s^{t_{k+1}}, e^{t_{k+1}}, s^{t_{k+1}+1})$ .  $\square$

Using the above observation regarding the alternation of the sequence, we obtain a lower bound for the residual discounted accumulated reward of live runs based on the current state's label:

**Claim 3.** For every infinite live b-program run  $l = s^0 \xrightarrow{e^0} s^1 \xrightarrow{e^1} \dots$ , time  $t \geq 0$ , and  $\gamma < 1$ :

$$\sum_{k=t}^{\infty} \gamma^k R(s^k, e^k, s^{k+1}) > \begin{cases} -1 & \text{if } L(s^t) = 0; \\ 0 & \text{if } L(s^t) = 1. \end{cases}$$

*Proof.* Similarly to the sequence used in **Claim 2**, let  $(q_k)_{k=0}^{n_q}$  be the sequence of times after  $t$  where  $R(s^{q_k}, e^{q_k}, s^{q_k+1}) = 1$ , and  $(r_k)_{k=0}^{n_r}$  be the sequence of times after  $t$  where  $R(s^{r_k}, e^{r_k}, s^{r_k+1}) = -1$ . Note that since run  $l$  is live, we have that  $n_q \geq n_r$ ; otherwise, the run ends with infinitely many b-program's must-finish states. If both sequences are empty, it is clear from **Definition 6** and **Assumption 1** that  $L(s_i^t) = 0$ . In this case, all rewards are zero, and the claim holds trivially. Furthermore, if  $L(s^t) = 1$  and  $n_r < 0$ , then  $(q_k)_{k=0}^{n_q}$  is not empty, i.e.,  $n_q \geq 0$  or else the run ends with infinitely many must-finish states. In this case, we get that

$$\sum_{k=t}^{\infty} \gamma^k R(s^k, e^k, s^{k+1}) = \sum_{k=0}^{n_q} \gamma^{q_k} > 0.$$

If the sequences are not empty and  $L(s_i^t) = 1$ , from **Claim 2** we get that  $q_k < r_k$  for each  $k \leq n_r$  and then

$$\sum_{k=t}^{\infty} \gamma^k R(s^k, e^k, s^{k+1}) \geq \sum_{k=0}^{n_r} (\gamma^{q_k} - \gamma^{r_k}) > 0.$$

If the sequences are not empty and  $L(s_i^t) = 0$ , from **Claim 2** we get that  $r_k < q_k < r_{k+1}$  for each  $k < n_r - 1$  and

$$\sum_{k=t}^{\infty} \gamma^k R(s^k, e^k, s^{k+1}) \geq -\gamma^{r_0} + \sum_{k=0}^{n_r-1} (\gamma^{q_k} - \gamma^{r_{k+1}}) > -1.$$

Thus, the claim holds for all cases.  $\square$

In the opposite direction to the previous claim, we also show that if the optimal policy can achieve a positive residual discounted accumulated reward, it is possible to get to a state that is not labeled as *must-finish* (we will later use that to construct a live run).

**Claim 4.** If  $Q^*(s^t, e^t) > 0$  then there is a path  $s^t \xrightarrow{e^t} s^{t+1} \xrightarrow{e^{t+1}} \dots \xrightarrow{e^{t+m_t-1}} s^{t+m_t}$  such that  $L(s^{t+m_t}) = 0$ .

*Proof.* Using the optimal policy  $\pi^*$ , we construct a path by defining  $e^{t'} = \pi^*(s^{t'})$  for every  $t' > t$ , and choosing  $s^{t'+1}$  to be the only state such that  $P(s^{t'}, e^{t'}, s^{t'+1}) = 1$ . There is only one such state since the b-program transitions (as defined in **Definition 3**) are deterministic. Assume, towards contradiction, that  $L(s^{t'}) = 1$  for every  $t' \geq t$ . Then  $Q^*(s^t, e^t) = \sum_{t'=t}^{\infty} \gamma^{t'} R(s^{t'}, e^{t'}, s^{t'+1}) = 0$ , which contradicts the assumption. This gives us that the path that we have constructed is as required.  $\square$

We are now ready to state and prove the two propositions that establish the correctness of our approach, starting with showing that an execution mechanism that generates all  $Q^*$  compatible runs is complete in the sense that it generates all possible live runs:

**Proposition 1.** A live b-program run is  $Q^*$ -compatible.

*Proof.* Let  $l = s^0 \xrightarrow{e^0} s^1 \xrightarrow{e^1} \dots$  be a live run. To prove that  $l$  is  $Q^*$ -compatible we now show that the term in [Definition 7](#) holds for every time  $t$ .

If  $L(s^t) = 0$ , from [Claim 1](#) we get that  $\sum_{k=0}^t R(s^k, e^k, s^{k+1}) = 0$  and, as shown in [Claim 3](#)  $\sum_{k=t}^{\infty} \gamma^k R(s^k, e^k, s^{k+1}) > -1$ .

If  $L(s^t) = 1$ , from [Claim 1](#) we get that  $\sum_{k=0}^t R(s^k, e^k, s^{k+1}) = -1$  and, as shown in [Claim 3](#)  $\sum_{k=t}^{\infty} \gamma^k R(s^k, e^k, s^{k+1}) > 0$ .

In both cases, when adding the terms together, we get that for every time  $t$   $\sum_{k=0}^t R(s^k, e^k, s^{k+1}) + \sum_{k=t}^{\infty} \gamma^k R(s^k, e^k, s^{k+1}) > -1$ .

By the definition of  $Q^*$ , the optimal-value function,  $\sum_{k=0}^t R(s^k, e^k, s^{k+1}) + Q^*(s^t, e^t) > -1$ .

We get that run  $l$  is  $Q^*$ -compatible by [Definition 7](#).  $\square$

Second, we show that an execution that generates  $Q^*$  compatible runs according to the distribution defined in [Definition 8](#) is sound in the sense that it generates live runs with probability one.

**Proposition 2.** A  $Q^*$ -compatible b-program run is almost surely live.

*Proof.* Let  $\pi$  be the policy defined in [Definition 8](#) using the optimal value function  $Q^*$ . We will show that  $\pi$  generates a live run with probability one. Since, by definition,  $\pi$  always draws a  $Q^*$  compatible runs, we have  $\sum_{k=0}^{t-1} R(s^k, e^k, s^{k+1}) + Q^*(s^t, e^t) > -1$  for all  $t \geq 0$ . To generate a non-live run,  $\pi$  needs from some point of time,  $t_0$ , to always visit states that are labeled as *must-finish*, i.e.,  $L(s^t) = 1$  for all  $t > t_0$ . By [Claim 1](#), for all  $t > t_0$ ,  $\sum_{k=0}^{t-1} R(s^k, e^k, s^{k+1}) = -1$  and we get that  $Q^*(s^t, e^t) > 0$ .

Therefore, by [Claim 4](#) for every  $t > t_0$  there is a path  $s^t \xrightarrow{\hat{e}^t} \hat{s}^{t+1} \xrightarrow{\hat{e}^{t+1}} \dots \xrightarrow{\hat{e}^{t+m_t-1}} \hat{s}^{t+m_t}$  such that  $L(\hat{s}^{t+m_t}) = 0$ . Assume that this is the first such index, i.e.,  $L(\hat{s}^{t+m_t-1}) = 1$  and we get that  $\sum_{k=t}^{t'-1} R(\hat{s}^k, \hat{e}^k, \hat{s}^{k+1}) = 0$  for every  $t \leq t' < t + m_t - 1$ . This means that all the states along this path satisfy

$$\sum_{k=0}^{t-1} R(s^k, e^k, s^{k+1}) + \sum_{k=t}^{t'-1} R(\hat{s}^k, \hat{e}^k, \hat{s}^{k+1}) + Q^*(\hat{s}^{t'}, \hat{e}^{t'}) > -1$$

and that  $\pi$  could have chosen this path. The probability that it will not choose any of these paths is zero.  $\square$

Finally, we get that [Theorem 1](#) holds, a live b-program run is  $Q^*$ -compatible, and a  $Q^*$ -compatible b-program run is almost surely live:

*Proof of Theorem 1.* Follows by [Proposition 1](#) and [Proposition 2](#) above.  $\square$