

# Probabilistic Model Checking (PMC)

PMC  $\in$  Formal Verification (FV)

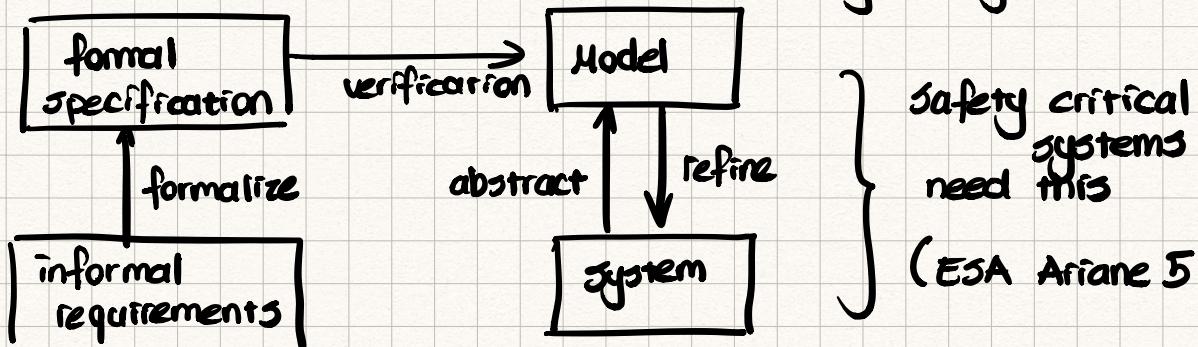
modelling and analyzing systems  
that exhibit probabilistic behavior

# modelling and analyzing engineering systems

- validation & testing is needed for bug-free software

# Rigorous Software Engineering:

- formalise specification
  - derive model of system
  - formally verify correctness



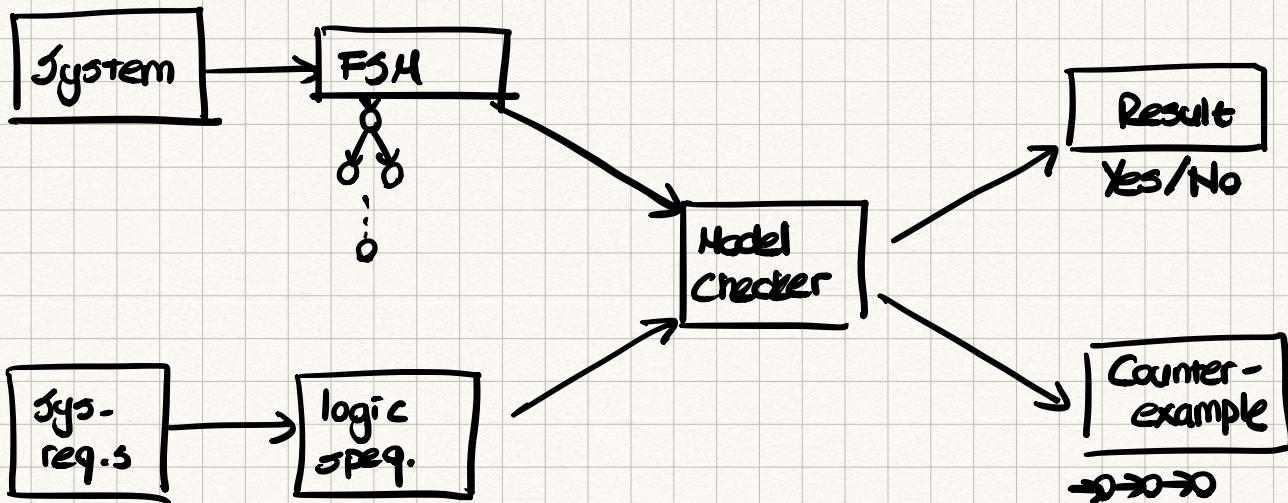
(ESA Ariane 5 exploded, etc.)

"Formal verification proves the absence of errors."

"Testing can only show the presence of errors."

- Automatic verification  $\in$  FV

↓  
no human intervention



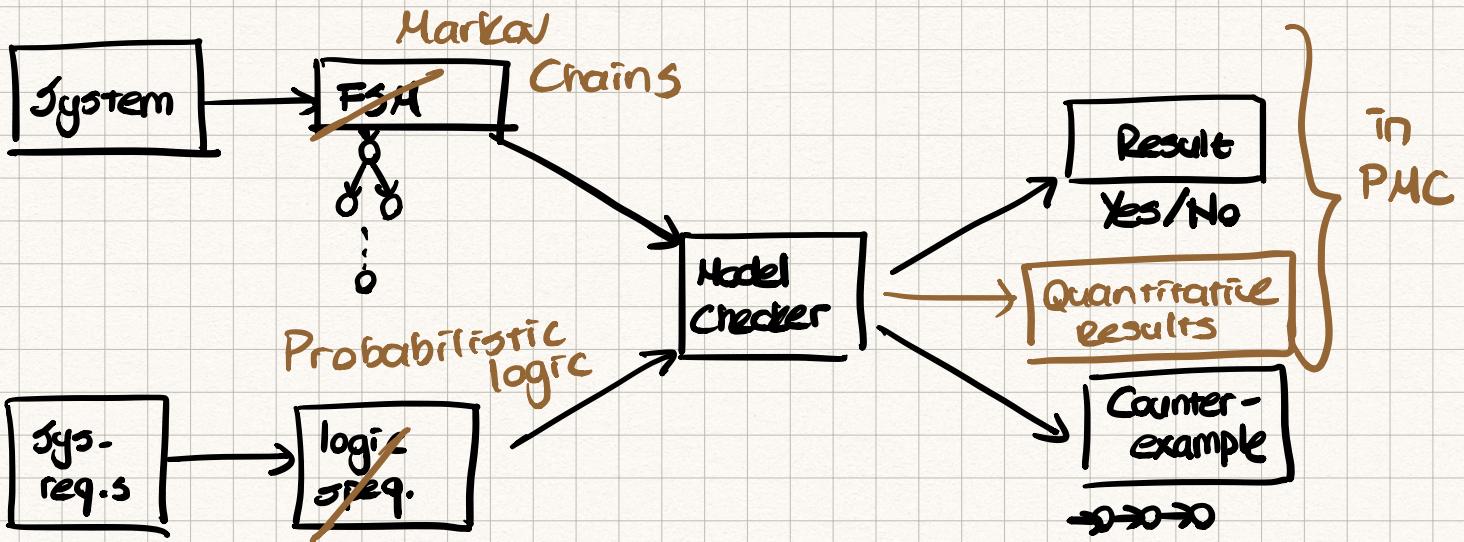
- many properties other than correctness are also important: safety, reliability, performance, security, fairness, etc.

Probabilistic Verif.  $\in$  Quantitative Verif.

- Randomisation is used in many algs (security, etc)

# Computer Systems become Stochastic

- Prob. can be used to model uncertainty



- PRISM: a PNC checker  
(max. model size: 170 mio states)

## PMC Models:

## Models: Variants of Markov Chains (MCs)

discrete-time MCs  
(DTMCs)

continuous time  
HGs  
(CTMCS)

 Markov decision  
processes  
(MDPs)

# Specifications: Probabilistic temporal logics (PCTLs)

## Algo.5:

- Graph Algo.s
  - Numerical Computations
  - Automata for Regular Languages
  - Statistical Analysis

- Practicals will involve PRISM programming
- Course is mix of theory + practice

## Outline:

- Discrete-time Markov chains (DTMCs) and their properties
- Probabilistic temporal logics: PCTL, LTL, etc.
- PCTL model checking for DTMCs
- The PRISM model checker
- Costs & rewards
- Continuous-time Markov chains (CTMCs)
  
- Markov decision processes (MDPs)
- Strategy synthesis
- Probabilistic LTL model checking
  
- Applications and vistas

## Course information

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- Prerequisites/background
  - basic computer science/math, no probability knowledge assumed
- Lectures
  - 20 lec: recorded
- Classes/practicals (please sign up)
  - 4 probl. sets + 1hr class + hand in Monday 5pm
    - Group 1 (rm LTA): Mon 3-4pm (wks 4,5,7,8)
    - Group 2 (online): Thu 12-1pm (wks 4,5,7,8)
  - class tutors: Edon Kelmendi (grp 1) and Mirco Giacobbe (grp 2)
  - 4 practical exercises, based on PRISM, online
    - 4 x 2 hr sessions (Fri 9-11am wks 3,4,6,8), + work outside lab
  - practical tutors: Gabriel Santos and Maciek Olejnik
- Assessment
  - sit down examination (sample papers available) in TT21
- Discussions on Teams group (you'll be added from Minerva)