

# Probabilistic Model Checking (PMC)

PMC  $\in$  Formal Verification (FV)



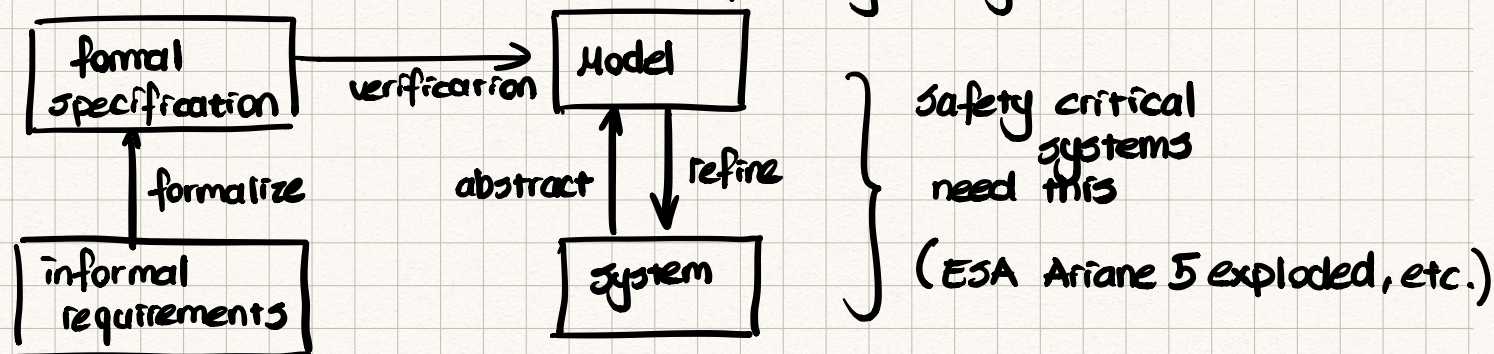
modelling and analyzing systems  
that exhibit probabilistic behavior

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



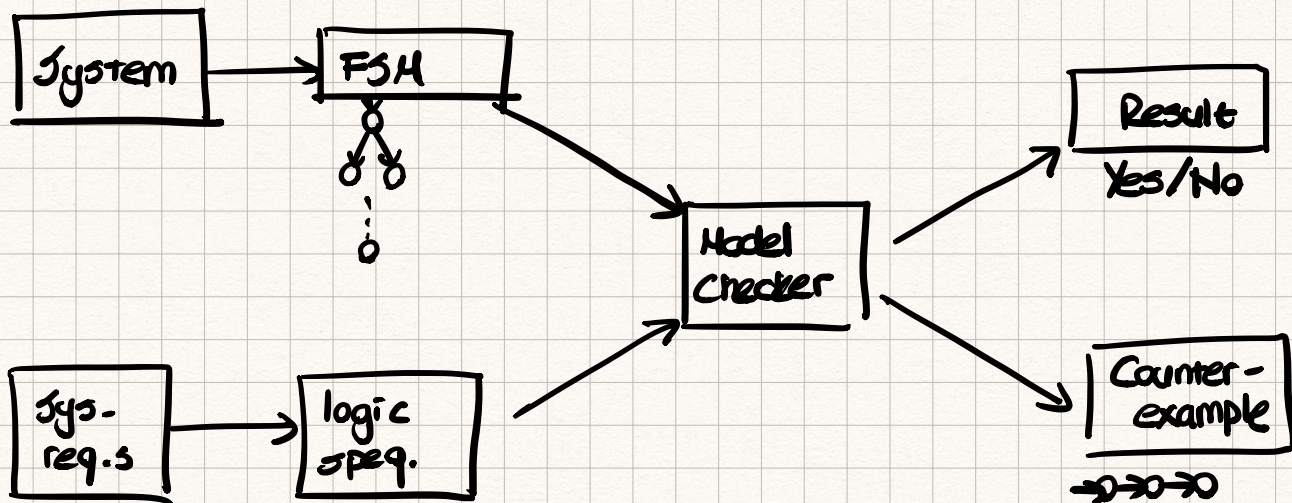
"Formal verification proves the absence of errors."

"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.

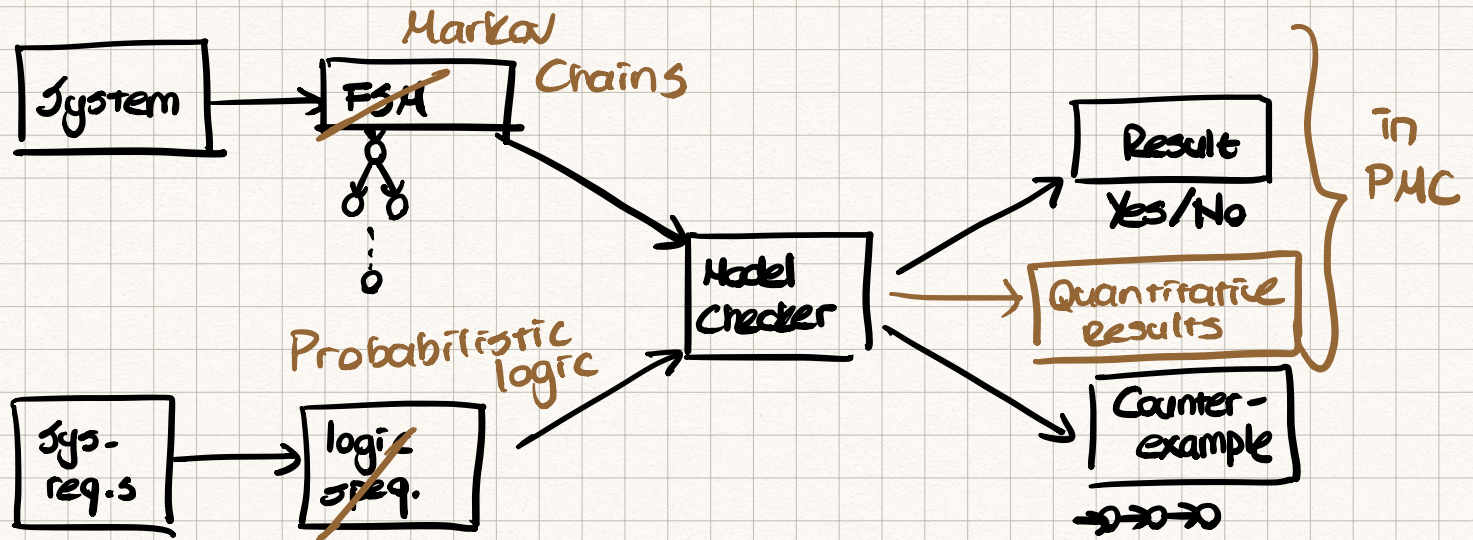
Probabilistic Verif.  $\in$  Quantitative Verif.



- **Randomisation** is used in many algo.s (security, etc)

↓  
Computer Systems become **Stochastic**

- Prob. can be used to model uncertainty



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

## PMC Models:

Models: Variants of Markov Chains (MCs)

discrete-time  
MCs  
(DTMCs)

continuous time  
MCs  
(CTMCs)

Markov decision  
processes  
(MDPs)

: DTMCs + non-determinism

Specifications: Probabilistic temporal  
logics (PCTLs)

Algo.s:

- 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/maths, no probability knowledge assumed
- Lectures
  - 20 lec: recorded
- Classes/practicals (please sign up)
  - 4 probl. sets + 1 hr 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)