Total expected reward equals the weakest pre-expectation

Oliver Emil Bøving

The slides are located online here:

https://oembo-2024-june-sse-seminar.netlify.app/

- The language and theory is based on a combination of Kaminski (2019) and the unpublished PhD thesis of Kevin Batz.
- The stucture of the proof takes great inspiration from an unreleased paper by Kevin Batz, Benjamin Lucien Kaminski, Christoph Matheja, Tobias Winkler.
- The paper Gretz, Katoen, and McIver (2014) formalizes the same result as we are showing, but using a different approach, which some details missing that we attempt to formalize foundationally.
- The book Baier and Katoen (2008) is the go-to book for model checking and contains chapters on MDP's. One downside is that it mostly, if not only, concerns it self with finite models. This book formalizes notions of expected rewards in terms of paths and cylinder sets.
- The book Puterman (1994) contains much formalism of MDP's in-general.
 One interesting aspect, is that this book mostly concerns it self with states
 while paths are mostly implicit. Additionally, its formalizations are mostly
 backwards, which is to say that it expresses expected reward using Bellmanoperators.
- My fomalization is writting in Lean, see Moura and Ullrich (2021), and heavily uses the Mathlib4 library which has formalized many aspects of mathematics, see Community (2020).

References

Baier, Christel, and Joost-Pieter Katoen. 2008. Principles of Model Checking (Representation and Mind Series). The MIT Press.

Community, The mathlib. 2020. "The Lean Mathematical Library." In Proceedings of the 9th ACM SIGPLAN International Conference on Certified Programs and Proofs, 367–81. CPP 2020. New York, NY, USA: Association for Computing Machinery. https://doi.org/10.1145/3372885.3373824.

- Gretz, Friedrich, Joost-Pieter Katoen, and Annabelle McIver. 2014. "Operational Versus Weakest Pre-Expectation Semantics for the Probabilistic Guarded Command Language." *Performance Evaluation* 73: 110–32. https://doi.org/https://doi.org/10.1016/j.peva.2013.11.004.
- Kaminski, Benjamin Lucien. 2019. "Advanced Weakest Precondition Calculi for Probabilistic Programs." PhD thesis, RWTH Aachen University, Germany. http://publications.rwth-aachen.de/record/755408.
- Moura, Leonardo de, and Sebastian Ullrich. 2021. "The Lean 4 Theorem Prover and Programming Language." In Automated Deduction CADE 28 28th International Conference on Automated Deduction, Virtual Event, July 12-15, 2021, Proceedings, edited by André Platzer and Geoff Sutcliffe, 12699:625—35. Lecture Notes in Computer Science. Springer. https://doi.org/10.1007/978-3-030-79876-5/_37.
- Puterman, Martin L. 1994. Markov Decision Processes: Discrete Stochastic Dynamic Programming. Wiley Series in Probability and Statistics. Wiley. https://doi.org/10.1002/9780470316887.