

**Lemma 1.** *For a product MDP  $M^\otimes$  of an MDP  $M$  and an augmented tLDBA  $\bar{B}_\varphi$  corresponding to a given LTL formula and a reward function corresponding to the acceptance condition of  $M^\otimes$ , if there exists a finite-memory policy on the MDP  $M$ , then there exists a positional policy satisfying the LTL formula on  $M^\otimes$ .*

*Proof.* Suppose that there exists a finite-memory policy satisfying  $\varphi$  on  $M$ , but there is no positional policy satisfying  $\varphi$  on  $M^\otimes$ . By the definition of an augmented LDBA, a state  $(x, v)$  keeps track of previous visits to the accepting sets. Therefore, the property of the augmented states contradicts the assumptions.  $\square$