Accelerating Parametric Probabilistic Verification *

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Abstract. We present a novel method for computing reachability probabilities of parametric discrete-time Markov chains whose transition probabilities are fractions of polynomials over a set of parameters. Our algorithm is based on two key ingredients: a graph decomposition into strongly connected subgraphs combined with a novel factorization strategy for polynomials. Experimental evaluations show that these approaches can lead to a speed-up of up to several orders of magnitude in comparison to existing approaches.

1 Introduction

Discrete-time Markov chains (DTMCs) are a widely used modeling formalism for systems exhibiting probabilistic behavior. Their applicability ranges from distributed computing to security and systems biology. Efficient algorithms exist to compute measures like: “What is the probability that our communication protocol terminates successfully if messages are lost with probability 0.05?”, and, however, often actual system parameters like costs, faultiness, reliability and so on are not given explicitly. For the design of systems incorporating random behavior, this might even not be possible at an early design stage. In model-based performance analysis, the research field of fitting [1], where—intuitively—probability distributions are generated from experimental measurements, mirrors the difficulties in obtaining such concrete values.

This calls for treating probabilities as parameters and motivates to consider parametric DTMCs, PDTMCs for short, where transition probabilities are (rational) functions in terms of the system’s parameters. Using these functions one can, e.g., find appropriate values of the parameters such that certain properties are satisfied or analyze the sensitivity of reachability probabilities to small changes

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in the parameters. Computing reachability probabilities for DTMCs is typically done by solving a linear equation system. This is not feasible for PDTMCs, since the resulting equation system is non-linear. Instead, approaches based on state elimination have been proposed [2,3]. The idea is to replace states and their incident transitions by direct transitions from each predecessor to each successor state. Eliminating states this way iteratively leads to a model having only initial and absorbing states, where transitions from the initial states to the absorbing states carry—as rational functions over the model parameters—the probability of reaching the absorbing states from the initial states. The efficiency of such elimination methods strongly depends on the order in which states are eliminated and on the representation of the rational functions.

Related work The idea of constructing a regular expression representing a DTMC’s behavior originates from Daws [2]. He uses state elimination to generate regular expressions describing the paths from the initial states to the absorbing states of a DTMC. Hahn et al. [3] apply this idea to PDTMCs to obtain rational functions for reachability and expected reward properties. They improve the efficiency of the construction by heuristics for the transformation of finite automata to regular expressions [4] to guide the elimination of states. Additionally, they reduce the polynomials to simplify the rational functions. These ideas have been extended to Markov decision processes [5]. The main problem there is that the reachability probabilities depend on the chosen scheduler to resolve the nondeterminism. When maximizing or minimizing these probabilities, the optimal scheduler generally depends on the values of the parameters. Their algorithms are implemented in PARAM [6], the—to the best of our knowledge—only available tool for computing reachability probabilities of PDTMCs.

Several authors have considered the related problem of parameter synthesis: for which parameter instances does a given (LTL or PCTL) formula hold? To mention a few, Han et al. [7] considered this problem for timed reachability in continuous-time Markov chains, Pugelli et al. [8] for Markov decision processes, and Benedikt et al. [9] for \(\omega\)-regular properties of interval Markov chains.

Contributions of this paper In this paper we improve the computation of reachability probabilities for PDTMCs [2,3] in two important ways. We introduce a state elimination strategy based on a recursive graph decomposition of the PDTMC into strongly connected subgraphs and give a novel method to efficiently factorize polynomials. Although presented in the context of parametric Markov chains, this constitutes a generic method for representing and manipulating rational functions and is well-suited for other applications as well. The experiments show that using our techniques yield a speed-up of up to three orders of magnitude compared to [3] on many benchmarks.

2 Preliminaries

Definition 1 (Discrete-time Markov chain). A discrete-time Markov chain (DTMC) is a tuple \(D = (S, I, P)\) with a non-empty finite set \(S\) of states, an initial
distribution $I : S \to [0,1] \subseteq \mathbb{R}$ with $\sum_{s \in S} I(s) = 1$, and a transition probability matrix $P : S \times S \to [0,1] \subseteq \mathbb{R}$ with $\sum_{s' \in S} P(s, s') = 1$ for all $s \in S$.

The states $S_I = \{ s_1 \in S \mid I(s_1) > 0 \}$ are called initial states. A transition leads from a state $s \in S$ to a state $s' \in S$ iff $P(s, s') > 0$. The set of successor states of $s \in S$ is $\text{succ}(s) = \{ s' \in S \mid P(s, s') > 0 \}$. A path of $D$ is a finite sequence $\pi = s_0 s_1 \ldots s_n$ of states $s_i \in S$ such that $P(s_i, s_{i+1}) > 0$ for all $0 \leq i < n$. The set $\text{Paths}^D(s)$ contains all paths of $D$, $\text{Paths}^D(s)$ those starting in $s \in S$, and $\text{Paths}^D(s, t)$ those starting in $s$ and ending in $t$. We generalize this to sets $S', S'' \subseteq S$ of states by $\text{Paths}^D(S', S'') = \bigcup_{s' \in S'} \bigcup_{s'' \in S''} \text{Paths}^D(s', s'')$.

A state $t$ is reachable from $s$ iff $\text{Paths}^D(s, t) \neq \emptyset$.

The probability measure $\Pr^D$ for paths satisfies $\Pr^D(s_0 \ldots s_n) = \prod_{i=0}^{n-1} P(s_i, s_{i+1})$ and $\Pr^D(\{\pi_1, \pi_2\}) = \Pr^D(\pi_1) + \Pr^D(\pi_2)$ for all $\pi_1, \pi_2 \in \text{Paths}^D$ not being the prefix of each other. In general, for $R \subseteq \text{Paths}^D$ we have $\Pr^D(R) = \sum_{\pi \in R'} \Pr^D(\pi)$ with $R' = \{ \pi \in R \mid \forall \pi' \in R. \pi' \text{ is not a proper prefix of } \pi \}$. We often omit the superscript $D$ if it is clear from the context. For more details see, e.g., \cite{10}.

For a DTMC $D = (S, I, P)$ and some $K \subseteq S$ we define the set of input states of $K$ by $\text{Inp}(K) = \{ s \in K \mid I(s) > 0 \lor \exists s' \in S \setminus K. P(s', s) > 0 \}$, i.e., the states inside $K$ that have an incoming transition from outside $K$. Analogously, we define the set of output states of $K$ by $\text{Out}(K) = \{ s \in S \setminus K \mid \exists s' \in K. P(s', s) > 0 \}$, i.e., the states outside $K$ that have an incoming transition from a state inside $K$. The set of inner states of $K$ is given by $K \setminus \text{Inp}(K)$.

We call a state set $S' \subseteq S$ absorbing iff there is a state $s' \in S'$ from which no state outside $S'$ is reachable in $D$, i.e., iff $\text{Paths}^D(\{s'\}, S \setminus S') = \emptyset$. A state $s \in S$ is absorbing if $\{s\}$ is absorbing.

A set $S' \subseteq S$ induces a strongly connected subgraph (SCS) of $D$ iff for all $s, t \in S'$ there is a path from $s$ to $t$ visiting only states from $S'$. A strongly connected component (SCC) of $D$ is a maximal (w.r.t. $\subseteq$) SCS of $S$. An SCC $S'$ is called bottom if $\text{Out}(S') = \emptyset$ holds. The probability of eventually reaching a bottom SCC in a finite DTMC is always 1 \cite{10} Chap. 10.1.

We consider probabilistic reachability properties, putting bounds on the probability $\Pr^D(\{s_1\} \cdot \text{Paths}^D(s_1, T))$ to eventually reach a set $T \subseteq S$ of states from the initial states. It is well-known that this suffices for checking arbitrary $\omega$-regular properties, see \cite{10} Chap. 10.3 for the details.

Note that the probability of reaching a state in a bottom SCC equals the probability of reaching one of the input states of the bottom SCC. Therefore, we can make all input states of bottom SCCs absorbing, without loss of information. Furthermore, if we are interested in the probability to reach a given state, also this state can be made absorbing without modifying the reachability probability of interest. Therefore, in the following we consider only models whose bottom SCCs are single absorbing states forming the set $T$ of target states, whose reachability probabilities are of interest.
2.1 Parametric Markov Chains

To add parameters to DTMCs, we follow [6] by allowing arbitrary rational functions in the definition of probability distributions.

**Definition 2 (Polynomial and rational function).** Let \( V = \{x_1, \ldots, x_n\} \) be a finite set of variables with domain \( \mathbb{R} \). A polynomial \( g \) over \( V \) is a sum of monomials, which are products of variables in \( V \) and a coefficient in \( \mathbb{Z} \):

\[
g = a_1 \cdot x_1^{e_1,1} \cdot \ldots \cdot x_n^{e_1,n} + \ldots + a_m \cdot x_1^{e_m,1} \cdot \ldots \cdot x_n^{e_m,n},
\]

where \( e_{i,j} \in \mathbb{N}_0 = \mathbb{N} \cup \{0\} \) and \( a_i \in \mathbb{Z} \) for all \( 1 \leq i \leq m \) and \( 1 \leq j \leq n \). \( \mathbb{Z}[x_1, \ldots, x_n] \) denotes the set of polynomials over \( V = \{x_1, \ldots, x_n\} \). A rational function over \( V \) is a quotient \( f = \frac{g_1}{g_2} \) of two polynomials \( g_1, g_2 \) over \( V \) with \( g_2 \neq 0 \). We use \( \mathcal{F}_V = \{ \frac{g_1}{g_2} \mid g_1, g_2 \in \mathbb{Z}[x_1, \ldots, x_n] \land g_2 \neq 0 \} \) to denote the set of rational functions over \( V \).

**Definition 3 (PDTMC).** A parametric discrete-time Markov chain (PDTMC) is a tuple \( \mathcal{M} = (S, V, I, P) \) with a finite set of states \( S \), a finite set of parameters \( V = \{x_1, \ldots, x_n\} \) with domain \( \mathbb{R} \), an initial distribution \( I : S \rightarrow \mathcal{F}_V \), and a parametric transition probability matrix \( P : S \times S \rightarrow \mathcal{F}_V \).

The underlying graph \( \mathcal{G}_M = (S, \mathcal{D}_P) \) of a (P)DTMC \( \mathcal{M} = (S, V, I, P) \) is given by \( \mathcal{D}_P = \{(s, s') \in S \times S \mid \mathcal{P}(s, s') \neq 0\} \). As for DTMCs, we assume that all bottom SCCs of considered PDTMCs are single absorbing states.

**Definition 4 (Evaluated PDTMC).** An evaluation \( u \) of \( V \) is a function \( u : V \rightarrow \mathbb{R} \). The evaluation \( g[u] \) of a polynomial \( g \in \mathbb{Z}[x_1, \ldots, x_n] \) under \( u : V \rightarrow \mathbb{R} \) substitutes each \( x \in V \) by \( u(x) \), using the standard semantics for + and \( \cdot \). For \( f = \frac{g_1}{g_2} \in \mathcal{F}_V \) we define \( f[u] = \frac{g_1[u]}{g_2[u]} \in \mathbb{R} \) if \( g_2[u] \neq 0 \).

For a PDTMC \( \mathcal{M} = (S, V, I, P) \) and an evaluation \( u \), the evaluated PDTMC is the DTMC \( \mathcal{D} = (S_u, I_u, P_u) \) given by \( S_u = S \) and for all \( s, s' \in S_u \), \( I_u(s) = I(s)[u] \) and \( P_u(s, s') = P(s, s')[u] \) if the evaluations are defined and 0 otherwise.

An evaluation \( u \) substitutes each parameter by a real number. This induces a well-defined probability measure on the evaluated PDTMC under the following conditions.

**Definition 5 (Well-defined evaluation).** An evaluation \( u \) is well-defined for a PDTMC \( \mathcal{M} = (S, V, I, P) \) if for the evaluated PDTMC \( \mathcal{D} = (S_u, I_u, P_u) \) it holds that

- \( I_u : S_u \rightarrow [0,1] \) with \( \sum_{s \in S_u} I_u(s) = 1 \), and
- \( P_u : S_u \times S_u \rightarrow [0,1] \) with \( \sum_{s' \in S_u} P_u(s, s') = 1 \) for all \( s \in S_u \).

An evaluation \( u \) is called graph preserving if is well-defined and it holds that

\[
\forall s, s' \in S : P(s, s') \neq 0 \implies P(s, s')[u] > 0.
\]

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\(^3 g_2 \neq 0 \) means that \( g_2 \) cannot be simplified to 0.
Note that $P(s, s')[u] > 0$ implies that no division by 0 will occur. This will be ensured during the model checking algorithm, requiring the evaluation $u$ to be graph preserving, i.e., $G_M = G_{M_u}$. This is necessary, otherwise altering the graph could make reachable states unreachable, thereby changing reachability probabilities.

**Definition 6.** Given a PDTMC $M = (S, V, I, P)$ with absorbing states $T \subseteq S$, the parametric probabilistic model checking problem is to find for each initial state $s_I \in S$ and each target state $t \in T$ a rational function $f_{s_I, t} \in \mathbb{F}_V$ such that for all graph-preserving evaluations $u : V \rightarrow \mathbb{R}$ and the evaluated PDTMC $D = (S_u, I_u, P_u)$ it holds that $f_{s_I, t}[u] = \text{Pr}^{M_u}(\text{Paths}^{M_u}(s_I, t))$.

Given the functions $f_{s_I, t}$ for $s_I \in S_I$ and $t \in T$, the probability of reaching a state in $T$ from an initial state is $\sum_{s_I \in S_I} f(s_I) : \left(\sum_{t \in T} f_{s_I, t}\right)$.

### 3 Parametric Model Checking by SCC Decomposition

In this section we present our algorithmic approach to apply model checking to PDTMCs. In the following let $M = (S, V, I, P)$ be a PDTMC with absorbing state set $T \subseteq S$. For each initial state $s_I \in S_I$ and each target state $t \in T$ we compute a rational function $f_{s_I, t}$ over the set of parameters $V$ which describes the probability of reaching $t$ from $s_I$ as in [3]. We do this using hierarchical graph decomposition, inspired by a former method for computing reachability probabilities in the non-parametric case [11].

#### 3.1 PDTMC Abstraction

The basic concept of our model checking approach is to replace a non-absorbing subset $K \subseteq S$ of states and all transitions between them by transitions directly
Fig. 2. Example PDTMC and its SCC decomposition

leading from the input states \( \text{Inp}(K) \) of \( K \) to the output states \( \text{Out}(K) \) of \( K \), carrying the accumulated probabilities of all paths between the given input and output states inside \( K \). This concept is illustrated in Figure 1. In Figure 1(a) \( K \) has one input state \( s_1 \) and two output states \( s_3^{\text{out}}, s_2^{\text{out}} \). The abstraction in Figure 1(c) hides every state of \( K \) except for \( s_1 \); all transitions are directly leading to the output states.

As we need a probability measure for arbitrary subsets of states, we first define sub-PDTMCs induced by such subsets.

**Definition 7 (Induced PDTMC).** Given a PDTMC \( M = (S, V, I, P) \) and a non-absorbing subset \( K \subseteq S \) of states, the PDTMC induced by \( M \) and \( K \) is given by \( M^K = (S^K, V^K, I^K, P^K) \) with \( S^K = K \cup \text{Out}(K) \), \( V^K = V \), and for all \( s, s' \in S^K \), \( I^K(s) \neq 0 \iff s \in \text{Inp}(K) \) and

\[
P^K(s, s') = \begin{cases} P(s, s'), & \text{if } s \in K, s' \in S^K, \\ 1, & \text{if } s = s' \in \text{Out}(K), \\ 0, & \text{otherwise.} \end{cases}
\]

Intuitively, all incoming and outgoing transitions are preserved for inner states of \( K \) while the output states are made absorbing. We allow an arbitrary input distribution \( I^K \) with the only constraint that \( I^K(s) \neq 0 \iff s \) is an input state of \( K \).

**Example 1.** Consider the PDTMC \( M \) in Figure 2 and the state set \( K = \{s_7, s_8\} \) with input states \( \text{Inp}(K) = \{s_7\} \) and output states \( \text{Out}(K) = \{s_5, s_6, s_9\} \). The PDTMC \( M^K = (S^K, V^K, I^K, P^K) \) induced by \( M \) and \( K \) is shown in Figure 3(a).

Note that, since \( K \) is non-absorbing, the probability of eventually reaching one of the output states is 1. The probability of reaching an output state \( t \) from an
input state $s$ is determined by the accumulated probability of all paths $\text{Paths}(s, t)$ from $s$ to $t$. Those paths are composed by a (possibly empty) prefix looping on $s$ and a postfix leading from $s$ to $t$ without returning back to $s$. In our abstraction this is reflected by abstracting the prefixes by an abstract self-loop on $s$ with probability $f_{s,s}$ and the postfixes by abstract transitions from the input states $s$ to the output states $t$ with probability $f_{s,t}$ (see Figure 1(b)). If all loops in $K$ are loops on $s$ then $f_{s,t}$ can be easily computed as the sum of the probabilities of all loop-free paths from $s$ to $t$. In the final abstraction shown in Figure 1(c) we make use of the fact that all paths from $s$ to $t$ can be extended with the same loops on $s$ as a prefix. Therefore we do not need to compute the probability of looping on $s$, but can scale the probabilities $f_{s,t}$ such that they sum up to 1.

**Definition 8 (Abstract PDTMC).** Let $\mathcal{M} = (S, V, I, P)$ be a PDTMC with absorbing states $T \subseteq S$. The abstract PDTMC $\mathcal{M}_{\text{abs}} = (S_{\text{abs}}, V_{\text{abs}}, I_{\text{abs}}, P_{\text{abs}})$ is given by $S_{\text{abs}} = \{s \in S \mid I(s) \neq 0 \lor s \in T\}$, $V_{\text{abs}} = V$, and for all $s, s' \in S_{\text{abs}}$ we define $I_{\text{abs}}(s) = I(s)$ and

$$P_{\text{abs}}(s, s') = \begin{cases} \frac{p^M_{\text{abs}}(s, s')}{\sum_{s'' \in T} p^M_{\text{abs}}(s, s'')}, & \text{if } I(s) > 0 \land s' \in T, \\ 1, & \text{if } s = s' \in T, \\ 0, & \text{otherwise}. \end{cases}$$

with

$$p^M_{\text{abs}}(s, s') = \Pr^M(\{\pi = s_0 \ldots s_n \in \text{Paths}^M(s, s') \mid s_i \neq s \land s_i \neq s', 0 < i < n\}).$$

**Example 2.** Consider the PDTMC $\mathcal{M}' = (S', V', I', P')$ of Figure 3(a) with initial state $s_7$ and target states $T' = \{s_5, s_6, s_9\}$. The first abstraction step regarding the probabilities $p^M_{\text{abs}}(s, s')$ is depicted in Figure 3(b) and refers to the

![Fig. 3. PDTMC Abstraction](image-url)
As the probability of finally reaching the set of absorbing states in $M$ which first use the loop on $s$ is arbitrarily many times (including zero times) and then take a transition to an output state. For example, using the geometric series, the probability of the set of paths leading from $s$ to $s_5$ is given by

$$\sum_{i=0}^{\infty} \frac{f_{s_7,s_7}^i}{f_{s_7,s_7}} \cdot f_{s_7,s_5} = \frac{1}{1 - f_{s_7,s_7}} \cdot f_{s_7,s_5}.$$ 

As the probability of finally reaching the set of absorbing states in $M'$ is 1, we can directly scale the probabilities of the outgoing edges such that their sum is equal to 1. This is achieved by dividing each of these probabilities by the sum of all probabilities of outgoing edges, $f_\text{out} = 0.2 + 0.5 + 0.3 \cdot (1 - p) = 1 - 0.3p$.

Thus the abstract PDTMC $M'_\text{abs} = (S'_\text{abs}, V'_\text{abs}, I'_\text{abs}, P'_\text{abs})$ depicted in Figure 3(c) has states $S'_\text{abs} = \{s_5, s_6, s_7, s_9\}$ and edges from $s_7$ to all other states with the following probabilities:

$$\hat{f}_{s_7,s_5} = 0.2 / f_\text{out} \quad \hat{f}_{s_7,s_6} = 0.5 / f_\text{out} \quad \hat{f}_{s_7,s_9} = (0.3 \cdot (1 - p)) / f_\text{out}$$

**Theorem 1.** Assume a PDTMC $M = (S, V, I, P)$ with absorbing states $T \subseteq S$, and let $M_{\text{abs}}$ be the abstraction of $M$. Then for all $s_1 \in S_1$ and $t \in T$ it holds that

$$\Pr_{\text{Paths}^M}(s_1, t) = \Pr_{\text{Paths}^{M_{\text{abs}}}}(s_1, t).$$

The proof of this theorem can be found in the appendix. It remains to define the substitution of subsets of states by their abstractions. Intuitively, a subset of states is replaced by the abstraction as in Definition 9 while the incoming transitions of the initial states of the abstraction as well as the outgoing transitions of the absorbing states of the abstraction remain unmodified.

**Definition 9 (Substitution).** Assume a PDTMC $M = (S, V, I, P)$, a non-absorbing set $K \subseteq S$ of states, the induced PDTMC $M^K = (S^K, V^K, I^K, P^K)$ and the abstraction $M^K_{\text{abs}} = (S^K_{\text{abs}}, V^K_{\text{abs}}, I^K_{\text{abs}}, P^K_{\text{abs}})$. The substitution of $M^K$ by its abstraction $M^K_{\text{abs}}$ in $M$ is given by $M_{K\rightarrow \text{abs}} = (S_{K\rightarrow \text{abs}}, V_{K\rightarrow \text{abs}}, I_{K\rightarrow \text{abs}}, P_{K\rightarrow \text{abs}})$ with $S_{K\rightarrow \text{abs}} = (S \setminus K) \cup S^K_{\text{abs}}$, $V_{K\rightarrow \text{abs}} = V$ and for all $s, s' \in S_{K\rightarrow \text{abs}}$, $I_{K\rightarrow \text{abs}}(s) = I(s)$ and

$$P_{K\rightarrow \text{abs}}(s, s') = \begin{cases} P(s, s'), & \text{if } s \notin K, \\ P^K_{\text{abs}}(s, s'), & \text{if } s \in K \land s' \in \text{Out}(K), \\ 0, & \text{otherwise.} \end{cases}$$
Algorithm 1 Model Checking PDTMCs

abstract(PDTMC \( M \))
begin
\[ \text{for all non-bottom SCCs } K \text{ in } M^{S(\text{top}(M))} \text{ do} \]
\[ M_{abs} := \text{abstract}(M^K) \]
\[ M := M_{K\rightarrow\text{abs}} \]
end for \[ K := \{\text{non-absorbing states in } M\} \]
return \( M \)
end

model_check(PDTMC \( M = (S, V, I, P), T \subseteq \{t \in S | P(t, t) = 1\} \))
begin
\[ M_{abs} = (S_{abs}, V_{abs}, I_{abs}, P_{abs}) := \text{abstract}(M) \]
return \( \sum_{s_i \in S_i} I(s_i) \cdot \left( \sum_{t \in T} P_{abs}(s_i, t) \right) \)
end

Due to Theorem 1, it directly follows that this substitution does not change reachability properties from the initial states to the absorbing states of a PDTMC.

Corollary 1. Given a PDTMC \( M \) and a non-absorbing subset \( K \subseteq S \) of states, it holds for all initial states \( s_i \in S_1 \) and absorbing states \( t \in T \) that
\[ \Pr^M(\text{Paths}^M(s_i, t)) = \Pr^{M_{K\rightarrow\text{abs}}}(\text{Paths}^{M_{K\rightarrow\text{abs}}}(s_i, t)). \]

3.2 Model Checking Parametric Markov Chains

In the previous section we gave the theoretical background for our model checking algorithm. Now we describe how to compute the abstractions efficiently.

As a heuristic for forming the sets of states to be abstracted, we choose an SCC-based decomposition of the graph. Algorithmically, Tarjan’s algorithm \[12\] is used to determine the SCC structure of the graph while we do not consider bottom SCCs. We hierarchically determine also sub-SCCs inside the SCCs without their input states, until no non-trivial sub-SCCs exist any more.

Example 3. In Figure 2 the dashed rectangles indicate the decomposition into the SCC \( S_1 = \{1, 2, 3, 4, 6, 7, 8\} \) and the sub-SCCs \( S_{1.1} = \{2, 3, 4\}, S_{1.2} = \{6, 7, 8\}, \) and \( S_{1.2.1} = \{7, 8\} \) with \( S_{1.1} \subset S_1 \) and \( S_{1.2.1} \subset S_{1.2} \subset S_1 \).

The general model checking algorithm is depicted in Algorithm 1. The recursive method abstract(PDTMC \( M \)) computes the abstraction \( M_{abs} \) by iterating over all SCCs of the graph without the input states of \( M \) (line 1). For each SCC \( K \), the abstraction \( M^K_{abs} \) of the induced PDTMC \( M^K \) is computed by a recursive call of the method (line 2 Definitions 7,8). Afterwards, \( M^K \) is substituted
by its abstraction inside \( \mathcal{M} \) (line \[3\] Definition \[4\]). Finally, the abstraction \( \mathcal{M}_{\text{abs}} \) is computed and returned (line \[7\] Definition \[8\]). This method is called by the model checking method (line \[8\]) which yields the abstract system \( \mathcal{M}_{\text{abs}} \), in which transitions lead only from the initial states to the absorbing states. All transitions are labeled with a rational function for the reachability probability, as in Definition \[6\]. Then the whole reachability probability is computed by building the sum of these transitions (line \[9\]).

What remains to be explained is the computation of the abstract probabilities \( p_{\text{abs}}^{\mathcal{M}} \). We distinguish the cases where the set \( K \) has one or multiple input states.

**One input state** Consider a PDTMC \( \mathcal{M}^{K} \) induced by \( K \) with one initial state \( s_{1} \) and the set of absorbing states \( T = \{ t_{1}, \ldots, t_{n} \} \), such that \( K \setminus \{ s_{1} \} \) has no non-trivial SCCs. If there is only one absorbing state, i.e., \( n = 1 \), we have \( p_{\text{abs}}^{\mathcal{M}^{K}}(s_{1}, t^{1}) = 1 \). This is directly exploited without further computations.

Otherwise we determine the probabilities \( p_{\text{abs}}^{\mathcal{M}^{K}}(s_{1}, t^{i}) \) for all \( 1 \leq i \leq n \). As \( K \setminus \{ s_{1} \} \) has no non-trivial SCCs, the set of those paths from \( s_{1} \) to \( t^{i} \) that do not return to \( s_{1} \) consists of finitely many loop-free paths. The probability is computed recursively for all \( s \in S^{K} \) by:

\[
p_{\text{abs}}^{\mathcal{M}^{K}}(s, t^{i}) = \begin{cases} 1, & \text{if } s = t^{i}, \\ \sum_{s' \in \text{succ}(s) \cap K \setminus \text{Inp}(K)} p^{K}(s, s') \cdot p_{\text{abs}}^{\mathcal{M}^{K}}(s', t^{i}), & \text{otherwise}. \end{cases}
\]

These probabilities can also be computed by direct or indirect methods for solving linear equation systems, see, e.g., \[13\] Chapters 3,4]. Note that state elimination as in \[3\] can be applied here, too.

The probabilities of the abstract PDTMC \( \mathcal{M}_{\text{abs}}^{K} = (S_{\text{abs}}, V_{\text{abs}}, I_{\text{abs}}, P_{\text{abs}}) \) as in Definition \[8\] can now directly be computed, while an additional constraint is added in order to avoid divisions by zero:

\[
P_{\text{abs}}^{\mathcal{M}^{K}}(s_{1}, t^{i}) = \begin{cases} p_{\text{abs}}^{\mathcal{M}^{K}}(s_{1}, t^{i}) / \sum_{j=1}^{n} p_{\text{abs}}^{\mathcal{M}^{K}}(s_{1}, t^{j}), & \text{if } \sum_{j=1}^{n} p_{\text{abs}}^{\mathcal{M}^{K}}(s_{1}, t^{j}) \neq 0, \\ 0, & \text{otherwise}. \end{cases}
\]

**Multiple input states** Given a PDTMC \( \mathcal{M}^{K} \) with initial states \( S_{I} = \{ s_{I}^{1}, \ldots, s_{I}^{m} \} \), \( m > 1 \), such that \( t^{K}(s_{I}^{i}) > 0 \) for all \( 1 \leq i \leq m \), and absorbing states \( T = \{ t^{1}, \ldots, t^{n} \} \). The intuitive idea would be to maintain a copy of \( \mathcal{M}^{K} \) for each initial state and handle the other initial states as inner states in this copy. Then, the method as described in the previous paragraph can be used. However, this would be expensive in terms of both time and memory. Therefore, we first formulate the linear equation system as in Equation (1). All variables \( p_{\text{abs}}^{\mathcal{M}^{K}}(s, t^{i}) \) with \( s \in K \setminus \text{Inp}(K) \) are eliminated from the equation system. Then for each initial state \( s_{I}^{i} \) the equation system is solved separately by eliminating all variables \( p_{\text{abs}}^{\mathcal{M}^{K}}(s_{I}^{j}, t^{k}) \), \( j \neq i \).

Algorithm 1 returns the rational functions \( P_{\text{abs}}^{\mathcal{M}^{K}}(s_{I}, t) \) for all \( s_{I} \in S_{I} \) and \( t \in T \) as in Equation (2). To allow only graph-preserving evaluations of the
parameters, we perform preprocessing where conditions are collected according to Definition 5 as well as the ones from Equation (2). These constraints can be evaluated by a SAT-modulo-theories (SMT) solver for non-linear real arithmetic [14]. In case the solver returns an evaluation which satisfies the resulting constraint set, the reachability property is satisfied. Otherwise, the property is violated.

4 Factorization of Polynomials

Both the SCC-based procedure as introduced in the last section as well as mere state-elimination [3] build rational functions representing reachability probabilities. These rational functions might grow rapidly in both algorithms and thereby form one of the major bottlenecks of this methodology. As already argued in [3], the best way to stem this blow-up is the cancellation of the rational functions in every computation step, which involves—apart from addition, multiplication, and division of rational functions—the rather expensive calculation of the greatest common divisor (gcd) of two polynomials.

In this section we present a new way of handling this problem: An additional maintenance and storage of (partial) polynomial factorizations can lead to remarkable speed-ups in the gcd computation, especially when dealing with symmetrically structured benchmarks where many similar polynomials occur. We present an optimized algorithm called gcd which operates on the (partial) factorizations of the polynomials to compute their gcd. During the calculations, the factorizations are also refined. On this account we reformulate the arithmetic operations on rational functions such that they preserve their numerator’s and denominator’s factorizations, if it is possible with reasonable effort.

Factorizations. In the following we assume that polynomials are normalized, that is they are of the form $g = a_1 \cdot x_1^{e_1,1} \cdot \cdots \cdot x_n^{e_1,n} + \cdots + a_m \cdot x_1^{e_m,1} \cdot \cdots \cdot x_n^{e_m,n}$ with $(e_j,1, \ldots, e_j,n) \neq (e_k,1, \ldots, e_k,n)$ for all $j, k \in \{1, \ldots, m\}$ with $j \neq k$ and the monomials are ordered, e.g., according to the reverse lexicographical ordering.

Definition 10 (Factorization). A factorization $F_g = \{g_1^{e_1}, \ldots, g_n^{e_n}\}$ of a polynomial $g \neq 0$ is a non-empty set of factors $g_i^{e_i}$, where the bases $g_i$ are pairwise different polynomials and the exponents are $e_i \in \mathbb{N}$ such that $g = \prod_{i=1}^{n} g_i^{e_i}$. We additionally set $F_0 = \emptyset$.

For polynomials $g, h$ and a factorization $F_g = \{g_1^{e_1}, \ldots, g_n^{e_n}\}$ of $g$ let $\text{bases}(F_g) = \{g_1, \ldots, g_n\}$ and $\exp(h, F_g)$ be $e_i$ if $g_i = h$ and 0 if $h \notin \text{bases}(F_g)$. As the bases are not required to be irreducible, factorizations are not unique.

We assume that bases and exponents are non-zero, $F_1 = \{1^{1}\}$, and $1^k \notin F_g$ for $g \neq 1$. For $F_g = \{g_1^{e_1}, \ldots, g_n^{e_n}\}$, this is expressed by the reduction $F_g^{\text{red}} = \{1^{1}\}$ if $n > 0$ and $g_i = 1$ or $e_i = 0$ for all $1 \leq i \leq n$, and $F_g^{\text{red}} = F_g \setminus \{g_i^{e_i} \mid g_i = 1 \lor e_i = 0\}$ otherwise.

We represent a factorization of a polynomial as a set; however, in the implementation we use a more efficient binary search tree instead.
Operations on factorizations. Instead of applying arithmetic operations on two polynomials \( g_1 \) and \( g_2 \) directly, we operate on their factorizations \( F_{g_1} \) and \( F_{g_2} \). We use the following operations on factorizations: \( F_{g_1} \cup_F F_{g_2} \) factorizes a (not necessarily least) common multiple of \( g_1 \) and \( g_2 \), \( F_{g_1} \cap_F F_{g_2} \) a (not necessarily greatest) common divisor, whereas the binary operations \( \gamma_F \), \( \cdot_F \) and \( +_F \) correspond to multiplication, division, and addition, respectively. Due to space limitations, we omit in the remaining of this paper the trivial cases involving \( F_0 \). Therefore we define

\[
\begin{align*}
F_{g_1} \cup_F F_{g_2} &= \{ h^{\text{max}(\exp(h,F_{g_1}),\exp(h,F_{g_2}))} \mid h \in \text{bases}(F_{g_1}) \cup \text{bases}(F_{g_2}) \}^{\text{red}} \\
F_{g_1} \cap_F F_{g_2} &= \{ h^{\text{min}(\exp(h,F_{g_1}),\exp(h,F_{g_2}))} \mid h=1 \lor h \in \text{bases}(F_{g_1}) \cap \text{bases}(F_{g_2}) \}^{\text{red}} \\
F_{g_1} \cdot_F F_{g_2} &= \{ h^{\exp(h,F_{g_1})+\exp(h,F_{g_2})} \mid h \in \text{bases}(F_{g_1}) \cup \text{bases}(F_{g_2}) \}^{\text{red}} \\
F_{g_1} \gamma_F F_{g_2} &= \{ h^{\text{min}(0,e-\exp(h,F_{g_2}))} \mid h \in F_{g_1} \}^{\text{red}} \\
F_{g_1} +_F F_{g_2} &= D \gamma_F \{ (\prod_{g'_1 \in (F_{g_1} \gamma_F D)} g'_1) + (\prod_{g'_2 \in (F_{g_2} \gamma_F D)} g'_2) \}^{\text{red}}
\end{align*}
\]

where \( D = F_{g_1} \cap_F F_{g_2} \) and \( \max(a,b) \) (\( \min(a,b) \)) equals \( a \) if \( a \geq b \) (\( a \leq b \)) and \( b \) otherwise. Example 4 illustrates the application of the above operations.

Operations on rational functions. We represent a rational function \( \frac{a}{g_2} \) by separate factorizations \( F_{g_1} \) and \( F_{g_2} \) for the numerator \( g_1 \) and the denominator \( g_2 \), respectively. For multiplication \( \frac{a}{g_2} \cdot_F \frac{b}{g_2} = \frac{a}{g_2} \cdot \frac{b}{g_2} \), we compute \( F_{g_1} = F_{h_1} \cdot_F F_{q_1} \) and \( F_{g_2} = F_{h_2} \cdot_F F_{q_2} \). Division is reduced to multiplication according to \( \frac{a}{g_2} = \frac{h_2}{h_2} \cdot \frac{a}{q_2} \).

For the addition \( \frac{a}{g_2} = \frac{h_1}{h_2} + \frac{a}{g_2} \), we compute \( g_2 \) with \( F_{g_2} = F_{h_2} \cup_F F_{q_2} \) as a common multiple of \( h_2 \) and \( q_2 \), such that \( g_2 = h_2 \cdot h'_2 \) with \( F_{h'_2} = F_{g_2} \cdot_F F_{h_2} \), and \( g_2 = g_2 \cdot q'_2 \) with \( F_{q'_2} = F_{g_2} \cdot_F F_{q_2} \). For the numerator \( g_1 \) we first determine a common divisor \( d \) of \( h_1 \) and \( q_1 \) by \( F_d = F_{h_1} \cap_F F_{q_1} \), such that \( h_1 = d \cdot h'_1 \) with \( F_{h'_1} = F_{h_1} \cdot_F F_d \), and \( q_1 = d \cdot q'_1 \) with \( F_{q'_1} = F_{q_1} \cdot_F F_d \). The numerator \( g_1 \) is \( d \cdot (h'_1 \cdot h'_2 + q'_1 \cdot q'_2) \) with factorization \( F_d \gamma_F \{ h'_1 \cdot h'_2 + q'_1 \cdot q'_2 \} \).

The rational function \( \frac{a}{g_2} \) resulting from the addition is further simplified by cancellation, i.e., dividing \( g_1 \) and \( g_2 \) by their greatest common divisor \( (\text{gcd}) g \). Given the factorizations \( F_{g_1} \) and \( F_{g_2} \), Algorithm 2 calculates the factorizations \( F_g, \frac{a}{g_2}, \) and \( \frac{a}{g_2} \).

Intuitively, the algorithm maintains the fact that \( G \cdot_F F_1 \cdot_F F_1' \) is a factorization of \( g_1 \), where \( G \) contains common factors of \( g_1 \) and \( g_2 \), \( F_1 \) is going to be checked whether it contains further common factors, and \( F_1' \) does not contain any common factors. In the outer while-loop, an element \( r_1' \) to be checked is taken from \( F_1 \). In the inner while-loop, a factorization \( G \cdot_F F_2 \cdot_F F_2' \) of \( g_2 \) is maintained such that \( F_2' \) does not contain any common factors with \( r_1 \), and \( F_2 \) is still to be checked.

Now we explain the algorithm in more detail. Initially, a factorization \( G \) of a common divisor of \( g_1 \) and \( g_2 \) is set to \( F_{g_1} \cap_F F_{g_2} \) (line 2). The remaining

\[ F_{g_1} \cdot_F F_{g_2} \] is a factorization of \( g_1/g_2 \) only if \( F_{g_1} \) and \( F_{g_2} \) are sufficiently refined and \( g_2 \) divides \( g_1 \).
Algorithm 2 gcd computation with factorization refinement

\textbf{GCD}(factorization }F_{y_1}, \text{ factorization }F_{y_2}\text{ ) begin}
\begin{align*}
G &:= (F_{y_1} \cap_{\neq} F_{y_2}) \quad (1) \\
F'_i &:= F_{y_i} \setminus G \text{ and } F'_i := \{1\} \text{ for } i = 1, 2 \quad (2) \\
\text{while exists } r_{1i}^1 \in F_1 \text{ with } r_1 \neq 1 \text{ do} \quad (3) \\
F_1 &:= F_1 \setminus \{r_{1i}^1\} \quad (4) \\
\text{while } r_1 \neq 1 \text{ and exists } r_{2i}^2 \in F_2 \text{ with } r_2 \neq 1 \text{ do} \quad (5) \\
F_2 &:= F_2 \setminus \{r_{2i}^2\} \quad (6) \\
\text{if } \neg\text{irreducible}(r_1) \lor \neg\text{irreducible}(r_2) \text{ then } g &:= \gcd(r_1, r_2) \quad (7) \\
\text{else } g &:= 1 \quad (8) \\
\text{if } g = 1 \text{ then} & \quad (9) \\
F'_2 &:= F'_2 \setminus \{r_{2i}^2\} \quad (10) \\
\text{else } & \quad (11) \\
r_1 &:= \frac{r_1}{d} \quad (12) \\
F_i &:= F_i \setminus \{g^{e_i-\min(e_1,e_2)}\} \text{ for } i = 1, 2 \quad (13) \\
F'_2 &:= F'_2 \setminus \{(\frac{r_2}{g})^{e_2}\} \quad (14) \\
G &:= G \setminus \{g^{\min(e_1,e_2)}\} \quad (15) \\
\text{end if} & \quad (16) \\
\text{end while} & \quad (17) \\
F'_1 &:= F'_1 \setminus \{r_{1i}^1\} \quad (18) \\
F_2 &:= F_2 \setminus F_2' \quad (19) \\
F'_2 &:= \{1\} \quad (20) \\
\text{end while} & \quad (21) \\
\text{return } (F'_1, F_2, G) & \quad (22) \\
\end{align*}
\text{end}


Factors of }g_1\text{ and }g_2\text{ are stored in }F_1\text{ resp. }F_2. \text{ The sets }F'_1\text{ and }F'_2\text{ contain factors of }g_1\text{ resp. }g_2\text{ whose greatest common divisor is 1 (line 3). The algorithm now iteratively adds further common divisors of }g_1\text{ and }g_2\text{ to }G\text{ until it is a factorization of their gcd. For this purpose, we consider for each factor in }F_1\text{ all factors in }F_2\text{ and calculate the gcd of their bases using standard gcd computation for polynomials (line 4). Note that the main concern of Algorithm 2 is to avoid the application of this expensive operation as far as possible and to apply it to preferably simple polynomials otherwise. Where the latter is entailed by the idea of using factorizations, the former can be achieved by excluding pairs of factors for which we can cheaply decide that both are irreducible, i.e., they have no non-trivial divisors. If factors }r_{1i}^1\text{ in }F_1\text{ and }r_{2i}^2\text{ in }F_2\text{ with }g := \gcd(r_1, r_2) = 1\text{ are found, we just shift }r_{2i}^2\text{ from }F_2\text{ to }F'_2\text{ (line 17). Otherwise, we can add }g^{\min(e_1,e_2)}\text{, which is the gcd of }r_{1i}^1\text{ and }r_{2i}^2\text{, to }G\text{ and extend the factors }F_1\text{ resp. }F_2\text{, which could still contain common divisors, by }g^{e_1-\min(e_1,e_2)}\text{ resp. }g^{e_2-\min(e_1,e_2)}\text{ (line 14). Furthermore, }F'_2\text{ obtains the new factor }\frac{r_2}{g}^{e_2}\text{, which has certainly no common divisor with any factor in }F'_1. \text{ Finally, we set the basis }r_1\text{ to }\frac{r_1}{d}\text{, excluding the just found common divisor. If all factors in }F_2\text{ have been considered for common divisors with }r_1\text{, we can add it to }F'_1\text{ and continue with the next factor in}
We developed a via an unreliable network, manifested in two lossy channels for sending and
processed, returning the factorizations $F_{g_1}$, $F_{g_2}$ and $F_{g_2}$, which we can use to refine the factorizations of $g_1$ and $g_2$ via $F_{g_1} := F_{g_1} \cdot G$ and $F_{g_2} := F_{g_2} \cdot G$.

Example 4. Assume we want to apply Algorithm 2 to the factorizations $F_{xyz} = \{(xyz)^{1}\}$ and $F_{xy} = \{(x)^{1}, (y)^{1}\}$. We initialize $G = F_1 = F_2 = \{(1)^{1}\}$, $F_1 = F_{xy}$ and $F_2 = F_{x}$. First, we choose the factors $(r_1)^{e_1} = (xyz)^{1}$ and $(x)^{1}$ and remove them from $F_1$ resp. $F_2$. The gcd of their bases is $x$, hence we only update $r_1$ to $(yz)^{1}$ and $G$ to $\{(x)^{1}\}$. Then we remove the next and last element $(y)^{1}$ from $F_2$. Its basis and $r_1$ have the gcd $y$ and we therefore update $r_1$ to $(z)^{1}$ and $G$ to $\{(x)^{1}, (y)^{1}\}$. Finally, we add $(z)^{1}$ to $F_1$ and return the expected result $\{(z)^{1}\}, \{(1)^{1}\}, \{(x)^{1}, (y)^{1}\})$. Using these results, we can also refine $F_{xyz} = F_1 \cdot G = \{(x)^{1}, (y)^{1}\}$ and $F_{xy} = F_2 \cdot G = \{(x)^{1}, (y)^{1}\}$.

Theorem 2. Let $p_1$ and $p_2$ be two polynomials with factorizations $F_{p_1}$ resp. $F_{p_2}$. Applying Algorithm 3 to these factorizations results in $gcd(F_{p_1}, F_{p_2}) = (F_{r_1}, F_{r_2}, G)$ with $G$ being a factorization of the greatest common divisor $g$ of $p_1$ and $p_2$, and $F_{r_1}$ and $F_{r_2}$ being factorizations of $\frac{p_1}{g}$ resp. $\frac{p_2}{g}$.

The proof of this theorem can be found in the appendix.

5 Experiments

We developed a C++ prototype implementation of our approach using the arithmetic library GiNaC [15]. The prototype is available on the project homepage[6]. Moreover, we implemented the state-elimination approach used by PARAM [6] using our optimized factorization approach to provide a more distinct comparison. All experiments were run on an Intel Core 2 Quad CPU 2.66 GHz with 4 GB of memory. We defined a timeout (TO) of 14 hours (50400 seconds) and a memory bound (MO) of 4 GB. We report on three case studies; a more distinct description and the specific instances we used are available at our homepage.

The bounded retransmission protocol (BRP) [16] models the sending of files via an unreliable network, manifested in two lossy channels for sending and acknowledging the reception. This model is parametrized in the probability of reliability of those channels. The crowds protocol (CROWDS) [17] is designed for anonymous network communication using random routing, parametrized in how many members are “good” or “bad” and the probability if a good member delivers a message or randomly routes it to another member. NAND multiplexing (NAND) [18] models how reliable computations are obtained using unreliable hardware by having a certain number of copies of a NAND unit all doing the same job. Parameters are the probabilities of faultiness of the units and of erroneous inputs. The experimental setting includes our SCC-based approach as described in Section 4 using the optimized factorization of polynomials as in Section 3 (SCC

[6] http://goo.gl/nS378q
MC), the state elimination as in PARAM but also using the approach of Section 4 (STATE ELIM) and the PARAM tool itself\footnote{Note that no bisimulation reduction was applied to any of the input models, which would improve the feasibility of all approaches likewise.}. For all instances we list the number of states and transitions; for each tool we give the running time in seconds and the memory consumption in MB; the best time is boldfaced. Moreover, for our approaches we list the number of polynomials which are intermediatey stored.

\begin{table}[h]
\centering
\begin{tabular}{|c|c|c|c|c|c|c|c|c|c|}
\hline
Model & Graph & States & Trans. & Time & Poly & Mem & Time & Poly & Mem & Time & Poly & Mem & Time & Poly & Mem \\
\hline
BRP & 3528 & 4611 & 29.05 & 3283 & 48.10 & \textbf{4.33} & 8179 & 61.17 & 98.99 & 32.90 & \\
BRP & 4361 & 5763 & 511.50 & 4247 & 501.71 & \textbf{6.87} & 9520 & 78.49 & 191.52 & 58.43 & \\
BRP & 7048 & 9219 & 281.86 & 6547 & 281.86 & \textbf{25.05} & 16435 & 216.05 & 988.28 & 142.66 & \\
BRP & 10759 & 13827 & 176.89 & 9231 & 176.89 & \textbf{85.54} & 26807 & 682.24 & 3511.96 & 304.07 & \\
BRP & 21511 & 27651 & 776.48 & 18443 & 776.48 & \textbf{718.66} & 53687 & 3134.59 & 34222.60 & 1757.12 & \\
CROWDS & 198201 & 348349 & 60.90 & 13483 & 140.15 & 243.07 & 27340 & 133.91 & 46380.00 & 227.66 & \\
CROWDS & 482979 & 728677 & 35.06 & 35916 & 478.85 & 247.75 & 65966 & 297.40 & TO & — & \\
CROWDS & 726379 & 1283297 & 223.24 & 36649 & 515.61 & 1632.63 & 73704 & 477.10 & TO & — & \\
CROWDS & 961499 & 1452537 & 81.88 & 61299 & 1027.78 & 646.76 & 112452 & 589.21 & TO & — & \\
CROWDS & 1729494 & 2615272 & 172.59 & 97655 & 2372.35 & 1515.63 & 178885 & 1063.15 & TO & — & \\
CROWDS & 2888763 & 5127151 & 852.76 & 110078 & 2345.06 & 12326.80 & 224747 & 2123.96 & TO & — & \\
NAND & 7393 & 11207 & 3.35 & 15688 & 114.60 & 17.02 & 140057 & 255.13 & \textbf{5.00} & 10.67 & \\
NAND & 14323 & 21567 & 39.71 & 25504 & 366.79 & 59.60 & 405069 & 926.33 & \textbf{15.26} & 16.89 & \\
NAND & 21253 & 31927 & 100.32 & 35151 & 795.31 & 121.40 & 665584 & 2050.67 & \textbf{29.51} & 24.45 & \\
NAND & 28183 & 42287 & 208.41 & 44799 & 1405.16 & 218.85 & 925324 & 3708.27 & \textbf{50.45} & 30.47 & \\
NAND & 78334 & 121512 & \textbf{639.29} & 184799 & 3785.11 & — & — & — & \textbf{113.82} & 111.58 & \\
\hline
\end{tabular}
\end{table}

For BRP, STATE ELIM always outperforms PARAM and SCC MC by up to two orders of magnitude. On larger instances, SCC MC is faster than PARAM while on smaller ones PARAM is faster and has a smaller memory consumption.

In contrast, the crowds protocol always induces a nested SCC structure, which is very hard for PARAM since many divisions of polynomials have to be carried out. On larger benchmarks, it is therefore outperformed by more than three orders of magnitude while SCC MC performs best. Please note that this is measured by the timeout. In fact, we were not able to retrieve results for PARAM on the larger crowds instances.

To give an example where PARAM performs mostly better than our approaches, we consider NAND. Its graph consists of single paths, inducing a high number of polynomials we store. Our implementation offers the possibility to limit the number of stored polynomials, which decreases the memory consumption at the price of losing information about the factorizations. However, an efficient strategy to manage this bounded pool of polynomials is not yet implemented. Therefore, we refrain from presenting experimental results for this scenario.
6 Conclusion and Future Work

We presented a new approach to verify parametric Markov chains together with an improved factorization of polynomials. We were able to highly improve the scalability in comparison to existing approaches. Future work will be dedicated to the actual parameter synthesis. First, we want to incorporate interval constraint propagation [19] in order to provide reasonable intervals for the parameters where properties are satisfied or violated. Moreover, we are going to investigate the possibility of extending our approaches to models with costs.

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Theorem 1 Assume a PDTMC $\mathcal{M} = (S, V, I, P)$ with absorbing states $T \subseteq S$, and let $\mathcal{M}_{\text{abs}}$ be the abstraction of $\mathcal{M}$. Then for all $s_1 \in S_1$ and $t \in T$ it holds that

$$\Pr^\mathcal{M}(\text{Paths}^\mathcal{M}(s_1, t)) = \Pr^\mathcal{M}_{\text{abs}}(\text{Paths}^\mathcal{M}_{\text{abs}}(s_1, t)).$$

Proof. First note that all initial states and absorbing states in $\mathcal{M}$ are also states of the abstraction. As the bottom SCCs are the absorbing states in $T$, the probability of reaching a state in $T$ is 1. The probability $p^\mathcal{M}_{\text{abs}}(s_1, s_1)$ can therefore be expressed w.r.t. the probabilities of reaching an absorbing state without revisiting $s_1$:

$$p^\mathcal{M}_{\text{abs}}(s_1, s_1) = 1 - \sum_{t \in T} p^\mathcal{M}_{\text{abs}}(s_1, t). \quad (3)$$

To reduce notation, we define the set of paths $R_{\text{loop}}$ looping on $s_1$ and the set of paths $R_{\text{out}}$ going to some $t \in T$ without revisiting $s_1$:

$$R_{\text{loop}} = \{ s_1 s_1 \ldots s_n s_1 \in \text{Paths}^\mathcal{M} \mid s_i \notin \{s_1\} \cup T, 1 \leq i \leq n \} \quad (4)$$
$$R_{\text{out}} = \{ s_1 s_1 \ldots s_n t \in \text{Paths}^\mathcal{M} \mid s_i \notin \{s_1\} \cup T, 1 \leq i \leq n, t \in T \} \quad (5)$$

As the self-loop on $s_1$ represents the paths of $R_{\text{loop}}$, it holds that

$$p^\mathcal{M}_{\text{abs}}(s_1, s_1) = \Pr(R_{\text{loop}}). \quad (6)$$

We now have:

$$\Pr^\mathcal{M}(\text{Paths}^\mathcal{M}(s_1, t))$$
$$= \Pr^\mathcal{M}\left( \bigcup_{i=0}^{\infty} \{ \pi_1 \cdots \pi_i \cdot \pi_{\text{out}} \mid \pi_j \in R_{\text{loop}}, 1 \leq j \leq i; \pi_{\text{out}} \in R_{\text{out}} \} \right)$$
$$= \sum_{i=0}^{\infty} \Pr^\mathcal{M}(\{ \pi_1 \cdots \pi_i \cdot \pi_{\text{out}} \mid \pi_j \in R_{\text{loop}}, 1 \leq j \leq i; \pi_{\text{out}} \in R_{\text{out}} \})$$
$$= \sum_{i=0}^{\infty} \left( \Pr^\mathcal{M}(R_{\text{loop}}) \right)^i \cdot \Pr^\mathcal{M}(R_{\text{out}})$$
$$= \sum_{i=0}^{\infty} \left( p^\mathcal{M}_{\text{abs}}(s_1, s_1)^i \cdot \Pr^\mathcal{M}(R_{\text{out}}) \right) \quad (\text{Equation (3)})$$
$$= \frac{1}{1 - p^\mathcal{M}_{\text{abs}}(s_1, s_1)} \cdot \Pr^\mathcal{M}(R_{\text{out}}) \quad (\text{Geometric Series})$$
$$= \frac{1}{\sum_{s_{\text{out}} \in T} p^\mathcal{M}_{\text{abs}}(s_1, s_{\text{out}})} \cdot \Pr^\mathcal{M}(R_{\text{out}}) \quad (\text{Equation (3)})$$
= \frac{1}{\sum_{s_{\text{out}} \in \mathcal{T}}} \cdot p_{\text{abs}}^M(s_1, t) \quad \text{(Definition $\S$)}
= P_{\text{abs}}(s_1, t) \quad \text{(Definition $\S$)}
= \Pr^M_{\text{abs}}(\text{Paths}^M_{\text{abs}}(s_1, t)) .

As the probabilities of reaching the absorbing states from initial states coincide in $\mathcal{M}$ and $\mathcal{M}_{\text{abs}}$, our abstraction is valid.

**Theorem 2.** Let $p_1$ and $p_2$ be two polynomials with factorizations $\mathcal{F}_{p_1}$ resp. $\mathcal{F}_{p_2}$. Applying Algorithm 3 to these factorizations results in $\gcd(\mathcal{F}_{p_1}, \mathcal{F}_{p_2}) = (\mathcal{F}_{r_1}, \mathcal{F}_{r_2}, G)$ with $G$ being a factorization of the greatest common divisor $g$ of $p_1$ and $p_2$, and $\mathcal{F}_{r_1}$ and $\mathcal{F}_{r_2}$ being factorizations of $\frac{p_1}{g}$ resp. $\frac{p_2}{g}$.

**Proof.** We denote the product of a factorization $\mathcal{F}_p$ by $\mathcal{P}(\mathcal{F}_p) = \prod_{q \in \mathcal{F}_p} q^e$ and the standard greatest common divisor computation for polynomials by $\gcd$.

We define the following Hoare-style assertion network:

\begin{align*}
\text{GCD}(\text{factorization } \mathcal{F}_{g_1}, \text{factorization } \mathcal{F}_{g_2}) \\
\text{begin} \\
\{ \text{true} \} \\
G := (\mathcal{F}_{g_1} \cap x \mathcal{F}_{g_2}) \\
\{ G = \mathcal{F}_{g_1} \cap x \mathcal{F}_{g_2} \} \\
F_i := \mathcal{F}_{g_i} \cap x G \text{ and } F'_i := \{1\} \text{ for } i = 1, 2 \\
\{ F_{g_1} = G \cap F_1 \cap F'_2 \wedge F_{g_2} = G \cap F_2 \cap F'_1 \wedge \mathcal{P}(F'_1) = 1 \wedge \mathcal{P}(F'_2) = 1 \} \\
\text{while exists } r_{1i} \in F_1 \text{ with } r_1 \neq 1 \text{ do} \\
\{ F_{g_1} = G \cap F_1 \cap F'_2 \wedge F_{g_2} = G \cap F_2 \cap F'_1 \wedge \gcd(\mathcal{P}(F'_1), \mathcal{P}(F_2 \cap F'_2)) = 1 \wedge \gcd(r_{1i}^1, \mathcal{P}(F'_2)) = 1 \wedge r_{1i}^1 \in F_1 \} \\
F_1 := F_1 \setminus \{r_{1i}^1\} \\
\{ F_{g_1} = G \cap F_1 \cap F'_2 \cap \{r_{1i}^1\} \wedge F_{g_2} = G \cap F_2 \cap F'_1 \wedge \gcd(\mathcal{P}(F'_1), \mathcal{P}(F_2 \cap F'_2)) = 1 \wedge \gcd(r_{1i}^1, \mathcal{P}(F'_2)) = 1 \} \\
\text{while } r_1 \neq 1 \text{ and exists } r_{2i} \in F_2 \text{ with } r_2 \neq 1 \text{ do} \\
\{ F_{g_1} = G \cap F_1 \cap F'_2 \cap \{r_{1i}^1\} \wedge F_{g_2} = G \cap F_2 \cap F'_1 \wedge \gcd(\mathcal{P}(F'_1), \mathcal{P}(F_2 \cap F'_2)) = 1 \wedge \gcd(r_{1i}^1, \mathcal{P}(F'_2)) = 1 \wedge r_{2i}^1 \in F_2 \} \\
F_2 := F_2 \setminus \{r_{2i}^1\} \\
\{ F_{g_1} = G \cap F_1 \cap F'_2 \cap \{r_{1i}^1\} \wedge F_{g_2} = G \cap F_2 \cap F'_1 \wedge \gcd(\mathcal{P}(F'_1), \mathcal{P}(F_2 \cap F'_2)) = 1 \wedge \gcd(r_{1i}^1, \mathcal{P}(F'_2)) = 1 \} \\
\text{if } \text{irreducible}(r_{1i}) \lor \text{irreducible}(r_{2i}) \text{ then } g := \gcd(r_{1i}, r_{2i}) \\
\text{else } g := 1 \\
\{ F_{g_1} = G \cap F_1 \cap F'_2 \cap \{r_{1i}^1\} \wedge F_{g_2} = G \cap F_2 \cap F'_1 \wedge \gcd(\mathcal{P}(F'_1), \mathcal{P}(F_2 \cap F'_2)) = 1 \wedge \gcd(r_{1i}^1, \mathcal{P}(F'_2)) = 1 \} \\
\text{if } g = 1 \text{ then} \\
\{ F_{g_1} = G \cap F_1 \cap F'_2 \cap \{r_{1i}^1\} \wedge F_{g_2} = G \cap F_2 \cap F'_1 \wedge \gcd(\mathcal{P}(F'_1), \mathcal{P}(F_2 \cap F'_2)) = 1 \wedge \gcd(r_{1i}^1, \mathcal{P}(F'_2)) = 1 \} \\
F'_2 := F'_2 \setminus \{r_{2i}^1\} \\
\{ F_{g_1} = G \cap F_1 \cap F'_2 \cap \{r_{1i}^1\} \wedge F_{g_2} = G \cap F_2 \cap F'_1 \wedge \text{irreducible}(r_{1i}) \lor \text{irreducible}(r_{2i}) \}
\} \text{end} \}
gcd(\(P(F'_1), P(F_2 \neq F'_2)\)) = 1 \land gcd(r'^1, P(F'_2)) = 1 \}
\text{else}
\{F_{s1} = G \not\Rightarrow F_1 \not\Rightarrow F'_1 \not\Rightarrow \{r'^1\} \land F_{s2} = G \not\Rightarrow F_2 \not\Rightarrow F'_2 \not\Rightarrow \{r'^2\} \land gcd(P(F'_1), P(F_2 \neq F'_2) \not\Rightarrow \{r'^2\})) = 1 \land gcd(r'^1, P(F'_2)) = 1 \land g = gcd(r_1, r_2) \}
\{F_1 := \{F_1 \not\Rightarrow g\} \}
\{F_{s1} = G \not\Rightarrow F_1 \not\Rightarrow F'_1 \not\Rightarrow \{r'^1, g^{min(e_1,e_2)}\} \land F_{s2} = G \not\Rightarrow F_2 \not\Rightarrow F'_2 \not\Rightarrow \{g^{min(r_1,r_2)}\} \land gcd(P(F'_1), P(F_2 \neq F'_2) \not\Rightarrow \{g^{min(r_1,r_2)}\})) = 1 \land gcd((r_1 \cdot g)^{r_1}, P(F'_2)) = 1 \land g = gcd((r_1 \cdot g), (r_2)) \}
\{F'_2 := \{F'_2 \not\Rightarrow \{(r_2\cdot g)^{r_2}\}\} \}
\{F_{s1} = G \not\Rightarrow F_1 \not\Rightarrow F'_1 \not\Rightarrow \{r'^1\} \land F_{s2} = G \not\Rightarrow F_2 \not\Rightarrow F'_2 \not\Rightarrow \{g^{min(r_1,r_2)}\} \land gcd(P(F'_1), P(F_2 \neq F'_2)) = 1 \land gcd((r_1 \cdot g)^{r_1}, P(F'_2)) = 1 \land end if
\{F_{s1} = G \not\Rightarrow F_1 \not\Rightarrow F'_1 \not\Rightarrow \{r'^1\} \land F_{s2} = G \not\Rightarrow F_2 \not\Rightarrow F'_2 \not\Rightarrow \{g^{min(r_1,r_2)}\} \land gcd(P(F'_1), P(F_2 \neq F'_2)) = 1 \land gcd(r'^1, P(F'_2)) = 1 \land g = gcd((r_1 \cdot g), (r_2)) \}
\{F_1 := \{F_1 \not\Rightarrow F'_1 \not\Rightarrow \{r'^1\} \}
\{F_2 := \{F_2 \not\Rightarrow F'_2 \not\Rightarrow \{\} \}
\{F_{s1} = G \not\Rightarrow F_1 \not\Rightarrow F'_1 \not\Rightarrow \{r'^1\} \land F_{s2} = G \not\Rightarrow F_2 \not\Rightarrow F'_2 \not\Rightarrow \{\} \land gcd(P(F'_1), P(F_2)) = 1 \land end while
\{F_{s1} = G \not\Rightarrow F_1 \not\Rightarrow F'_1 \not\Rightarrow \{\} \land F_{s2} = G \not\Rightarrow F_2 \not\Rightarrow F'_2 \not\Rightarrow \{\} \land gcd(P(F'_1), P(F_2)) = 1 \land end while
\{F_{s1} = G \not\Rightarrow F_1 \not\Rightarrow F'_1 \not\Rightarrow \{\} \land F_{s2} = G \not\Rightarrow F_2 \not\Rightarrow F'_2 \not\Rightarrow \{\} \land gcd(P(F'_1), P(F_2)) = 1 \land end while
\{F_{s1} = G \not\Rightarrow F_1 \not\Rightarrow F'_1 \not\Rightarrow \{\} \land F_{s2} = G \not\Rightarrow F_2 \not\Rightarrow F'_2 \not\Rightarrow \{\} \land gcd(P(F'_1), P(F_2)) = 1 \}
\text{return } (F'_1, F_2, G)
\text{end}

The above assertion network is inductive.

– For the assignments, their preconditions imply their postconditions after substituting the assigned expression for the assigned variables. (For simplicity, we handle the first if-then-else statement in lines (14)–(15) also as atomic assignment.)

– For the if-then-else statement in lines (17)–(31), its precondition (16) implies the precondition (15) of the if-branch if the branching condition holds, and the precondition (22) of the else-branch if the condition does not hold. The postconditions (20) and (30) of both branches imply the postcondition (32) of the if-then-else statement.

– For the outer while-loop (6)–(41), its precondition (6) as well as the postcondition (10) of its body imply the precondition (7) of the body if the loop
condition holds, and they both imply the postcondition \( P_2 \) of the while loop if the loop condition does not hold.

– The inner while loop’s inductivity can be shown similarly.

That means, the assertion \( P_2 \) always holds before returning, implying the correctness of the algorithm.

The algorithm is also complete, since it always terminates: We can use as ranking function the sum of the degrees of all polynomials in \( F_1 \) for the outer loop and in \( F_2 \) for the inner loop to show their termination.