SEA-PARAM:
Exploring Schedulers in Parametric MDPs

Sebastian Arming
University of Salzburg, Austria

Ezio Bartocci
TU Wien, Austria

Ana Sokolova
University of Salzburg, Austria

We study parametric Markov decision processes (PMDPs) and their reachability probabilities "independent" of the parameters. Different to existing work on parameter synthesis (implemented in the tools PARAM and PRISM), our main focus is on describing different types of optimal deterministic memoryless schedulers for the whole parameter range. We implement a simple prototype tool SEA-PARAM that computes these optimal schedulers and show experimental results.

1 Introduction

A Markov decision process (MDP) [2] is a state-based Markov model in which a state can perform one of the available action-labeled transitions after which it ends up in a next state according to a probability distribution on states. The choice of a transition to take is nondeterministic, but once a transition is chosen the behaviour is probabilistic. MDPs provide a valuable mathematical framework to solve control and dependability problems in a wide range of applications, including the control of epidemic processes [20], power management [24], queueing systems [28], and cyber-physical systems [21]. MDPs are also known as reactive probabilistic systems [19] and closely related to probabilistic automata [27].

In this paper, we study parametric Markov decision processes (PMDPs) [6][12]. These are models in which (some of) the transition probabilities depend on a set of parameters. An example of an action in a PMDP is tossing a (possibly unfair) coin which lands heads with probability \( p \) and tails with probability \( 1 - p \) where \( p \in [0, 1] \) is a parameter. Hence, a PMDP represents a whole family of MDPs—one for each valuation of the parameters.

We study reachability properties in PMDPs. To explain what we do exactly, let us take a step back. If an MDP can only perform a single action in each state, then it is a Markov chain (MC). If a PMDP can perform a single action in each state, then it is a parametric Markov chain (PMC). Given a start state and a target state in a PMC, the probability of reaching the target from the start state is a rational function in the set of parameters. This rational function can be elegantly computed by the method of Daws [8] providing arithmetic interpretation for regular expressions. The method has been further developed and efficiently implemented in the tool PARAM [13][11][12].

Clearly, there is no such thing as the probability of reaching a target state from a starting state in an MDP: such a reachability probability depends on which actions were taken along the way, i.e. of how the nondeterministic choices were resolved. What is usually of interest though are the min/max reachability probabilities, i.e. among all possible ways to resolve the nondeterministic choices, those that provide minimal/maximal probability of reaching a state. Nondeterministic choices are resolved using schedulers or policies, and luckily when it comes to min/max reachability probabilities simple schedulers suffice [2]. Simple schedulers are deterministic and memoryless, i.e. history independent. Given an MDP, a simple scheduler induces an MC, and the reachability probabilities under this scheduler are simply the reachability probabilities of the induced MC.
With PMDPs, the situation is even more delicate. The probability of reaching a target state from a starting state depends on the scheduler, i.e., on how the nondeterministic choices were resolved, as well as on the values of the parameters. The full reachability picture looks like a sea — each scheduler imposes a rational function — a wave — over the parameter range; the sea then consists of all the waves.

There are two possible scenarios of interest:

1. We have access to the parameters.
2. We have no access to the parameters, they represent uncertainty or noise or choices of the environment.

In case (1), parameter synthesis is the problem to solve. The parameter synthesis problem comes in two flavours: (a) Find the parameter values that maximise / minimise the reachability probability; (b) For each value of the parameters, find the max/min reachability probability. These are the problems that have attracted most attention in the analysis of PMCs [4, 14, 23, 9, 25] and PMDPs [6, 12], see Section 2 for more details.

In this paper, we consider case (2) and propose solutions for imposing bounds on the reachability probabilities throughout the whole parameter range.

In particular we:

- Start by enumerating all simple schedulers and computing their corresponding rational functions.
- Identify classes of optimal schedulers, for different problems of interest, see Section 5.
- Provide a tool that computes optimal schedulers in each of the classes for a given PMDP, see Section 7.

We admit that we take upon this task knowing that it is computationally hard. Already the number of simple schedulers is exponential in the number of states of the involved PMDP. Optimisation is in general also hard (computing maxima, minima, and integrals of the involved rational functions), see Section 7 for references and more details. Nevertheless, the analysis that we aim at is not an online analysis, but rather a preprocessing step, and even if it may only work on small examples, it provides insight in the behaviour of a system and its schedulers.

Our tool extensively uses the state-of-the-art tools PARAM1 [13, 11] and PARAM2 [12] for efficient computation of the rational functions, see Section 2 and Section 7 for details. Once we have all schedulers and their respective waves, we feed the waves to a numerical tool that allows us to calculate the optimal schedulers.

We experiment with a class of examples describing the behaviour of a robot walking in a labyrinth grid. Each position on the grid is a state of the MDP, and the available actions are N, S, E, and W, describing the directions (north, south, east, and west) of a possible move. Not all actions are available in every state. Some states represent holes (sinks) in which no action is available, others correspond to border-positions, and hence some actions are disabled. See Section 6 for further description of our class of examples. One small concrete example in this class is the PMDP describing a $2 \times 2$ grid with a sink at position $(1,2)$. In $(1,1)$ the actions $N$ and $E$ are available, in $(2,1)$ the actions $N$ and $W$, and in $(2,2)$, the actions $S$ and $W$.

The model is parametric with two parameters $l$ and $r$ having the following meaning: In a state $s$ with an enabled action $M$, the robot moves forward with probability $1 - l - r$ to its intended state $s'$, or ends...
up in the state $s_l$ left of $s$ (in the direction of the move) with probability $l$, and in the state $s_r$ right of $s$ (in the directions of the move) with probability $r$, provided both states $s_l$ and $s_r$ exist. If one of $s_l$ or $s_r$ does not exist, then we consider two scenarios:

- Fixed failure: In this scenario, the probability to the existing state $s_l$ or $s_r$ remains $l$ or $r$, but the probability of reaching $s'$ increases to $1 - l$ or $1 - r$, respectively.
- Fixed success: Here, the probability to $s'$ remains the same, and the probability to $s_l$ or $s_r$ (whichever exists) becomes $l + r$.

Figure 2 shows the behaviour of state $(1, 1)$ in both scenarios and Figure 3 pictures all waves — rational functions corresponding to reachability of target state $(2, 2)$ from the starting state $(1, 1)$ — in each of the two scenarios.

As we can see even in this small example, the reachability probability varies through the parameter range and significantly depends on the chosen scheduler. For different purposes, different schedulers may be preferred. We identify ten classes of optimal schedulers that may be preferred in certain cases. For example, one may wish to use a scheduler that guarantees highest reachability probability for any value of the parameter, if such a scheduler exists. We call such a scheduler dominant. That would be the red scheduler in Figure 3a. In Figure 3b there is no dominant scheduler. However, one may prefer a scheduler that reaches the maximum value (reachability probability 1 in this case) for some value of the parameter. We call such schedulers optimistic. In Figure 3b the red and the green schedulers are optimistic. In addition, one may prefer the red over the green, as under the assumption of a uniform distribution of parameters, the red has a higher value over a larger parameter region — we call such schedulers expectation schedulers. For yet another purpose, one may prefer the yellow or the blue scheduler, as its difference in reachability probabilities is the smallest — the bound scheduler according to our definition.

See Section 5 for the exact definitions of all classes of optimal schedulers.
Finally, we mention that we started analysing simple schedulers as a first step in the scheduler analysis of PMDPs. As we discuss in Section 8, we are aware that optimal schedulers (in our classes) need not be simple. Nevertheless, we believe that conquering simple schedulers is an important first step.

2 Related Work

In the last decade there has been a growing interest in studying parametric probabilistic models [8, 18] where some of the probabilities (or rates) in the models are not known a-priori. These models are very useful when certain quantities (e.g. fault rates, packet loss ratios, etc.) are partially available (which is often the case) or unavailable at the design time of a system. In his seminal work [8], Dawes studies the problem of symbolic model checking of parametric probabilistic Markov chains. He provides a method based on regular expressions extraction and state elimination to symbolically express the probability to reach a target state from a starting state as a multivariate rational function whose domain is the parameter space. This technique was further investigated and implemented in the PARAM1 and PARAM2 tools [13, 11] and it is now also included in the popular PRISM model checker [17]. In this context, the problem of parameter synthesis for a parametric Markov chain consists of solving a constrained nonlinear optimisation problem where the objective function is a multivariate rational function representing the probability to satisfy a given reachability property depending on the parameters. As discussed in [16, 18] and later in this paper, when the order of these multivariate rational functions is high, such constrained optimisation problem can become computationally very expensive.

In [4] Bartocci et al. introduce a complementary technique to parameter synthesis, called model repair, that exploits the PARAM1 tool in combination with a nonlinear optimisation tool to find automatically the minimal change of the parameter values required for a model to satisfy a given reachability property that the model originally violates. In this case the problem boils down to solving a nonlinear optimisation program having for objective function an L2-norm (quadratic and indeed suitable for convex optimisation) measuring the distance between the original parameter values and the new ones and having as constraints the multivariate rational function associated with the reachability property.

Recently, more sophisticated symbolic parameter synthesis techniques [14, 23, 9, 25] based also on SMT solvers and greedy approaches [23] have further improved this field of research. At the same time statistical-based approaches leveraging powerful machine learning techniques [5, 3] have been shown to provide better scaling of the model checking problem for large parametric continuous Markov chains when the number of parameters is limited and the event of satisfying the property is not rare.

All the aforementioned methods do not natively support nondeterministic choice and are indeed not suitable for solving parametric Markov decision processes. The parametric model checking problem for this class of models has been addressed so far in the literature using two complementary methods [6, 12].

The first method, implemented in PARAM2 [12], is a region-based approach where the parameter space is divided into regions representing sets of parameter valuations. For each region, lower and upper bounds on optimal parameter values are computed by evaluating the edge points of the regions. Given a desired level of precision for the result as input, the algorithm decides whether to further split the region into smaller ones to be explored or to terminate with the intervals found. The correctness and the termination of this algorithm is guaranteed only under certain assumptions as discussed in [12]. The second method [6] is a sampling-based approach (i.e. based on sampling methods like the Metropolis-Hastings algorithm, particle swarm optimisation, and the cross-entropy method) that are used to search the parameter space. These heuristics usually do not guarantee that global optimal parameters will be found. Furthermore, when the regions of the parameters satisfying a requirement are very small, a large
amount of simulations is required.

We just became aware of a very recent work of Cubuktepe et al. [7] (to appear in TACAS’17) where the authors consider the problem of parameter synthesis in parametric Markov decision processes using signomial programs, a class of nonconvex optimisation problems for which it is possible to provide suboptimal solutions.

## 3 Markov Chains and Markov Decision Processes

**Definition 1** (Markov chain). A (discrete-time) Markov chain (MC) is a pair $M = (S, P)$ where:

- $S$ is a countable set of states, and
- $P : S \times S \to [0, 1]$ is a transition probability function such that for all $s \in S$, $\sum_{s' \in S} P(s, s') = 1$. \hfill \top

Given an MC $M = (S, P)$ and two states $s, t \in S$, we denote the probability to reach $t$ from $s$ by $\Pr^M(s, t)$. If $M$ is clear from the context, we will omit the superscript in the reachability probability.

We next present the definition of an MDP without atomic propositions and rewards, as they do not play a role for what follows.

**Definition 2** (Markov decision process). A (discrete-time) Markov Decision Process (MDP) is a triple $M = (S, \text{Act}, P)$ where:

- $S$ is a countable set of states,
- Act is a set of actions,
- $P : S \times \text{Act} \times S \to [0, 1]$ is a transition probability function such that for all $s \in S$ and $a \in \text{Act}$ we have $\sum_{s' \in S} P(s, a, s') \in \{0, 1\}$. \hfill \top

In this paper we only consider finite MCs and MDPs, that is MCs and MDPs in which the set of states $S$ (and actions Act) is finite. If needed, we may also specify a distinguished initial state $s_0 \in S$ in an MC or an MDP.

An action $a$ is enabled in an MDP state $s$ if $\sum_{s' \in S} P(s, a, s') = 1$. We denote by $\text{Act}(s)$ the set of enabled actions in state $s$. It is often required that $\text{Act}(s) \neq \emptyset$ in an MDP, but we omit this requirement. A state $s$ for which $\text{Act}(s) = \emptyset$ is called a sink. A simple scheduler resolves the nondeterministic choice, selecting at each non-sink state $s$ one of the enabled actions $a \in \text{Act}(s)$. A synonym for a simple scheduler is deterministic memoryless/history-independent scheduler.

**Definition 3** (Simple scheduler). Given an MDP $M = (S, \text{Act}, P)$, a simple scheduler $\xi$ of $M$ is a function $\xi : S \to \text{Act} + 1$ where $1 = \{\bot\}$ and $+$ denotes disjoint union, satisfying $\xi(s) \in \text{Act}(s)$ for all $s \in S$ such that $\text{Act}(s) \neq \emptyset$, and $\xi(s) = \bot$ otherwise. \hfill \top

**Definition 4** (Scheduler-induced Markov chain). Let $\xi$ be a simple scheduler of an MDP $M$. Then the $\xi$-induced Markov chain is the Markov chain $M_\xi = (S, P_\xi)$ where $P_\xi(s, t) = P(s, \xi(s), t)$ if $\xi(s) \neq \bot$ and $P_\xi(s, s) = 1$ otherwise. \hfill \top

Note that in this work we only consider simple schedulers. This justifies our nonstandard (and much simpler) definition of an induced Markov chain. From now on we will sometimes simply say scheduler for a simple scheduler.

**Definition 5** (Maximum/Minimum reachability probabilities). Given an MDP $M = (S, \text{Act}, P)$ and two states $s, t \in S$, the maximum reachability probability from $s$ to $t$ is

$$\Pr^M_{\text{max}}(s, t) = \max_{\xi} \Pr^{M_\xi}(s, t),$$

where $\xi$ runs over all simple schedulers of $M$. Similarly, the minimum reachability probability from $s$ to $t$ is

$$\Pr^M_{\text{min}}(s, t) = \min_{\xi} \Pr^{M_\xi}(s, t).$$

The maximum reachability probability is the probability of reaching state $t$ from state $s$ taking into account the maximum probability of transitioning to $t$ given any action at any state.

Similarly, the minimum reachability probability is the probability of reaching state $t$ from state $s$ taking into account the minimum probability of transitioning to $t$ given any action at any state.

Note that in this work we only consider simple schedulers. This justifies our nonstandard (and much simpler) definition of an induced Markov chain. From now on we will sometimes simply say scheduler for a simple scheduler.
and similarly, the minimum reachability probability from \( s \) to \( t \) is given by
\[
\Pr_{\text{min}}(s, t) = \min_{\xi} \Pr_{M^{\xi}}(s, t),
\]
where \( \xi \) ranges over all simple schedulers. We call a scheduler \( \xi \) a maximal (minimal) scheduler from \( s \) to \( t \) iff \( \Pr_{M^{\xi}}(s, t) \) is the maximal (minimal) reachability probability from \( s \) to \( t \).

\[\diamond\]

## 4 Parametric MCs and MDPs

We first recall the notion of a rational function (following [13, 11], with a small restriction). Let \( V = \{x_1, \ldots, x_n\} \) be a fixed set of variables. An evaluation is a function \( v: V \to \mathbb{R} \). A polynomial over \( V \) is a function
\[
g(x_1, \ldots, x_n) = \sum_{i_1, \ldots, i_n} a_{i_1, \ldots, i_n} x_1^{i_1} \cdots x_n^{i_n},
\]
where \( i_j \in \mathbb{N} \) for \( 1 \leq j \leq n \) and each \( a_{i_1, \ldots, i_n} \in \mathbb{R} \). A rational function over \( V \) is a quotient
\[
f(x_1, \ldots, x_n) = \frac{g_1(x_1, \ldots, x_n)}{g_2(x_1, \ldots, x_n)}
\]
of two polynomials \( g_1 \) and \( g_2 \) over \( V \). By \( \mathcal{F}_V \) we denote the set of rational functions over \( V \). Hence, a rational function is a symbolic representation of a function from \( \mathbb{R}^n \) to \( \mathbb{R} \). Given \( f \in \mathcal{F}_V \) and an evaluation \( v \), we write \( f(v) \) for \( f(v(x_1), \ldots, v(x_n)) \).

It is now straightforward to extend MCs and MDPs with parameters [8, 18, 13, 11]. Again, we only consider finite models.

**Definition 6** (Parametric Markov chain). A parametric (discrete-time) Markov chain (PMC) is a triple \( M = (S, V, P) \) where:
- \( S \) is a finite set of states,
- \( V \) is a finite set of parameters, and
- \( P : S \times S \to \mathcal{F}_V \) is the parametric probability transition function.

Given a PMC \( M = (S, V, P) \), a valuation \( v \) of the parameters induces an MC \( M_v = (S, P_v) \) where \( P_v(s, s') = P(s, s')\langle v \rangle \) for all \( s, s' \in S \), if for all \( s \) in \( S \) we have \( \sum_{s' \in S} P(s, s')\langle v \rangle = 1 \). If a valuation \( v \) induces a Markov chain on \( M \), then we call \( v \) admissible. The set of all admissible valuations for \( M \) is the parameter space of \( M \).

Similarly, we define parametric MDPs.

**Definition 7** (Parametric Markov Decision Process). A parametric (discrete-time) Markov Decision Process (PMDP) is a tuple \( M = (S, \text{Act}, V, P) \) where:
- \( S \) is a finite set of states,
- \( \text{Act} \) is a finite set of actions,
- \( V \) is a finite set of parameters, and
- \( P : S \times \text{Act} \times S \to \mathcal{F}_V \) is the parametric transition probability function.
Also here a valuation may induce an MDP from a PMDP, in which case we call it admissible. Given a PMDP $M = (S, A, V, P)$, a valuation $v$ of the parameters induces an MDP $M_v = (S, A, P_v)$ where $P_v(s, a, s') = P(s, a, s')(v)$, if for all $s$ in $S$ and $a$ in $A$ we have $\sum_{s' \in S} P(s, a, s')(v) \in \{0, 1\}$. Also here, the set of admissible valuations is the parameter space of $M$.

Notice that a PMDP $M$ and its $v$-induced MDP $M_v$ have the same set of states and actions, as well as the same sets of enabled actions in each state, and therefore they have the same simple schedulers. Now, starting from a PMDP $M$, and given its scheduler $\xi$, one may: (1) first consider the $\xi$-induced PMC $M_{\xi}$ and then the $v$-induced MC $(M_{\xi})_v$, for a valuation $v$, or (2) one first takes the valuation-induced MDP $M_v$ and then its scheduler-induced MC $(M_v)_{\xi}$. The result is the same and hence we write $M_{\xi,v}$ for the $\xi$-and-$v$-induced MC.

We now fix a source state $s$ in a PMDP, and a target state $t$ and discuss the reachability probabilities that are now dependent on both the choice of a scheduler $\xi$ and the choice of a parameter valuation $v$. Given a valuation $v$ and a scheduler $\xi$, the reachability probability is $Pr^{M_{\xi,v}}(s, t)$. The (reachability probability) wave corresponding to $\xi$ is a rational function $f_{\xi}$ in the set of parameters, such that $f_{\xi}(v) = Pr^{M_{\xi,v}}(s, t)$. The (reachability probability) sea consists of all $f_{\xi}$ for all schedulers $\xi$.

We also write (for a PMDP $M$):

$$\begin{align*}
Pr^{M}_{\text{max}}(s, t) &= \max_{\xi} Pr^{M_{\xi,v}}(s, t), \\
Pr^{M}_{\text{min}}(s, t) &= \min_{\xi} Pr^{M_{\xi,v}}(s, t), \\
Pr^{M}_{\text{max}}(s, t) &= \max_{\xi} Pr^{M_{\xi,v}}(s, t),
\end{align*}$$

and similarly for the minimum reachability probabilities.

## 5 Classes of Optimal Schedulers

In this section we define and discuss a selection of types of optimal schedulers. This is meant to serve as an invitation for the reader to further develop useful notions of optimality.

Our initial idea is the following: Once we have generated all rational functions (corresponding to all schedulers), a type of optimality assigns a score to each rational function (and hence to the scheduler inducing it). The optimal schedulers of this type then maximise or minimise the assigned score.

We introduce the notion of a dominant scheduler and nine additional types of optimal schedulers. These types are: the optimistic, the pessimistic, the bound, the expectation, the stable, the $\epsilon$-bounded, the $\epsilon$-stable, and the $\epsilon$-bounded- and $\epsilon$-stable-robust. We next present the definition for each of them. For simplicity, we may use scheduler and function interchangeably — thus identifying a scheduler and its induced rational function when no confusion may arise.

**Definition 8** (Dominant scheduler). A scheduler $\omega$ is dominant if at any parameter valuation $v$, its function has the maximal value of all functions of all schedulers, i.e. $\forall v. \forall \xi. f_{\omega}(v) \geq f_{\xi}(v)$.

**Definition 9** (Optimistic scheduler). A scheduler $\omega$ is optimistic, if its function has the maximal maximum value of all functions of all schedulers, i.e.

$$Pr^{M}_{\text{max}}(s, t) = \max_{\xi} Pr^{M_{\xi,v}}(s, t) = Pr^{M}_{\text{max}}(s, t).$$

**Definition 10** (Pessimistic scheduler). A scheduler is pessimistic, if its function has the maximal minimum value of all functions of all schedulers, i.e.

$$Pr^{M}_{\text{min}}(s, t) = \max_{\xi} Pr^{M_{\xi,v}}(s, t).$$
Definition 11 (Bound scheduler). A scheduler is bound, if its function has the minimal range, i.e. minimal difference between its maximal and minimal value of all functions of all schedulers, i.e.
\[
Pr_{\max}^{M}(s, t) - Pr_{\min}^{M}(s, t) = \min_{\xi} \left( Pr_{\max}^{M}(s, t) - Pr_{\min}^{M}(s, t) \right).
\]

Definition 12 (\(\varepsilon\)-Bounded scheduler). A scheduler \(\xi\) is \(\varepsilon\)-bounded if the length of the (closed-interval) range of its function is bounded by \(\varepsilon\), i.e.
\[
Pr_{\max}^{M}(s, t) - Pr_{\min}^{M}(s, t) \leq \varepsilon
\]
for a non-negative real number \(\varepsilon\).

Definition 13 (\(\varepsilon\)-Bounded robust scheduler). A scheduler \(\omega\) is \(\varepsilon\)-bounded robust if it is the maximal among all \(\varepsilon\)-bounded schedulers, i.e. \(\forall v. \forall \varepsilon\)-bound \(\xi \cdot f_{\omega}(v) \geq f_{\xi}(v)\).

The intuition behind these types of optimal schedulers is the following. If a user does not know the value of the parameters, then taking the
• dominant scheduler guarantees that one can do as good as it gets independent of the parameters;
• optimistic scheduler guarantees that one can do as good as it gets in case the parameters are the best possible;
• pessimistic scheduler guarantees that no matter what the parameters are, even in the worst case we will perform better than the worst case of any other scheduler;
• bound scheduler guarantees that one will see minimal difference in reachability probability by varying the parameters;
• \(\varepsilon\)-boundness is an absolute notion guaranteeing that such a scheduler never has a larger difference in reachability probability than \(\varepsilon\);
• finally, \(\varepsilon\)-bounded robustness gives the maximal scheduler among all \(\varepsilon\)-bounded ones.

Dominant, \(\varepsilon\)-bounded, and \(\varepsilon\)-bounded robust schedulers need not exist.

Note that computing optimistic, pessimistic, bound, \(\varepsilon\)-bounded, and \(\varepsilon\)-bounded robust schedulers requires computing the maximum and the minimum of the involved functions, which is in general hard [16], see Section 7 for more details.

The following classes do not require computing extremal values and may provide a better global picture of the reachability probabilities. Their optimality is based on maximising/minimising or bounding the probability mass over the whole parameter space, also allowing for specifying a probability distribution on the parameter space. If the distribution of parameters is unknown, we assume uniform distribution. However, it is likely that a distribution of parameters is known or can be estimated, in which case these schedulers take it into account. From now on, Let \(p\) denote a probability density function over the parameter space.

Before we proceed, let us define the expectation and variance of a scheduler. The expectation of a scheduler \(\xi\) is \(E(\xi) = E(f_{\xi}) = \int f_{\xi} dp\) and the variance is \(\text{Var}(\xi) = E(\xi - E(\xi))^2\). Note that here \(\xi - E(\xi)\) denotes the rational function \(f_{\xi} - E(\xi)\).

Definition 14 (Expectation Scheduler). A scheduler is an expectation scheduler, if its function has the maximal expected value of all functions of all schedulers, i.e. \(\omega\) is an expectation scheduler if \(E(\omega) = \max_{\xi} E(\xi)\).

Definition 15 (Stable scheduler). A scheduler \(\omega\) is stable, if its function has the minimal variance, i.e. \(\text{Var}(\omega) = \min_{\xi} \text{Var}(\xi)\).
Definition 16 (ε-Stable scheduler). A scheduler \( \xi \) is ε-stable if its variance is bounded by ε, i.e.
\[
\text{Var}(\xi) \leq \varepsilon
\]
for a non-negative real number \( \varepsilon \).

Definition 17 (ε-Stable robust scheduler). A scheduler \( \omega \) is ε-stable robust if its expectation is maximal among all \( \varepsilon \)-stable schedulers, i.e.
\[
E(\omega) = \max_{\varepsilon\text{-stable}} E(\xi).
\]

If a dominant scheduler exists, then it is also optimistic, pessimistic, and expectation optimal.

Example 1. Consider the 2 \( \times \) 2 labyrinth with sink at \((1,2)\) from Figure 1 in the introduction.

In the fixed failure case, Figure 3a, the red scheduler is dominant (and hence optimistic, pessimistic, and expectation optimal). All schedulers are optimistic, pessimistic, and bound. The yellow scheduler is stable, and the blue is (median variance)-stable.

In the fixed success case, Figure 3b, there is no dominant scheduler. The red and green schedulers are optimistic, all are pessimistic, the yellow and the blue are bound. The red is expectation optimal, the yellow is stable, and the blue is (median variance)-stable robust.

6 Parametric Labyrinths

The class of examples of a robot in a labyrinth provides a wide playground for studying parametric models. We consider \( n \times n \) labyrinths. States are the positions in the labyrinth, and the set of actions is \{N,E,S,W\}.

Taking an action probabilistically determines the next state, as the robot may indeed reach the intended new position or fail to do so and end up in another unintended position. There are many ways to specify what happens if the robot fails, we chose the way as in the example in the introduction: our robot can fail to reach the intended position and instead end up left or right of its current position with a certain probability.

A most general way to turn this into a parametric model is to consider all probabilities depending on a parameter, e.g. in every state, for every action, there is a parameter that provides the probability to fail left and another that provides the probability to fail right, and the probability of success is determined by the values of these two parameters. This results in a model with 8\(|S| = 8n^2\) parameters.

We simplify this general scenario and limit the parameters to smaller numbers. In particular, we consider models with \( k \) parameters where

1. \( k = 8 \) and we take per action two parameters (e.g. for action N, the probability to fail left with action N and the probability to fail right), which are then the same in every state whenever this action is taken.

2. \( k = 2 \) and we take two parameters \( l \) and \( r \) that serve the purpose like in (1) and in the example in the introduction for every state and every action.

3. \( k = 1 \) and we have a single parameter \( p \) in the model that serves the purpose like in (2) for every state and every action.

In all of these cases for states on the boundary we consider one of the two scenarios – fixed failure or fixed success – as specified for the example in the introduction.

In addition, we experiment with making some states sink states, just like we did with state \((1,2)\) in the introduction example.
7 Implementation and Experiments

We have implemented a first prototype of SEA-PARAM leveraging the open-source parametric model checking framework of the PRISM model checker \[17\] and Wolfram Mathematica\[1\].

SEA-PARAM receives as input a PMDP and a reachability property. Firstly, it explores all the possible memoryless schedulers generating for each of them a multivariate rational function that maps the parameter space into the probability to satisfy the desired property. For the generation and the manipulation of the multivariate rational functions, PRISM leverages the Java Algebra Systems (JAS)\[2\]. This task is embarrassingly parallel, since each memoryless scheduler can be treated independently from the others. We exploit this with a concurrent implementation, which leads to constant (given by the number of cores) speed-up. However, in the worst-case the number of schedulers (which we straightforwardly enumerate in this first attempt) can be exponential in the number of states, resulting in exponential running time.

After the memoryless schedulers enumeration and function computation, the corresponding multivariate rational functions are evaluated according to a chosen optimality criterion using a script developed within the Wolfram Mathematica framework. We chose Mathematica for the ability to quickly implement our different formal notions of optimality criteria for the schedulers provided in the paper. The Mathematica program takes as input the list of schedulers with their corresponding functions generated in the previous step and computes a score for each multivariate rational function. This task can again be computed in parallel for each multivariate rational function. Nevertheless, again, in general the computation of the score of a multivariate rational function is NP-hard \[15, 26, 22\]. For example, already the minimisation of a multi-variate quadratic function over the unit cube is NP-hard, see e.g. \[22\] for a reduction from SUBSET-SUM. For several classes of well-behaved functions (e.g. convex functions or unimodal ones) our scores can be efficiently computed. We know for sure that not all our functions are convex or unimodal, but there is still a chance that the functions form another well-behaved class. We intend to explore this possibility in future work.

Note that, since we generate a list of schedulers together with their rational functions, it is straightforward to find the scheduler corresponding to a rational function.

7.1 Experiments

The experiments reported here ran on a unified memory architecture (UMA) machine with four 10-core 2GHz Intel Xeon E7-4850 processors supporting two hardware threads (hyper-threads) per core, 128GB of main memory, and Linux kernel version 4.4.0. The first part (based on PRISM SVN revision 11807) was compiled and run with OpenJDK 1.8.0. The second part was executed in Mathematica 11.0 using 16 parallel kernels. During our experiments we identified a bug in a greatest-common-divisor (gcd) procedure of the JAS library, that resulted in computing wrong functions. We work around this bug by substituting a simpler gcd procedure. All of our code and detailed results of the experiments can be found at \[1\].

Table\[1\] gives an overview of our experimental results. We present 23 experiments in total, for the various scenarios described in Section\[6\]. For each scenario the table shows the number of schedulers, the number of unique functions (as two schedulers might have the same rational function), as well as the running times of key parts of our system. In particular, we show the running time for the computation of the rational functions (column PRISM) and the computation of the expectation and optimistic optimal

---

1https://www.wolfram.com/mathematica/
2http://krum.rz.uni-mannheim.de/jas/
| k | size | type | target sinks | Number of schedulers | Execution time in seconds |
|---|------|------|---------------|----------------------|---------------------------|
|   |      |      |               | PRISM                | optimistic | expectation |
| 8 | 2x2  | ff   | (2,2)         | 4                    | 0.11        | 1.39        | 1.40         |
| 8 | 2x2  | fs   | (2,2)         | 4                    | 0.10        | 2.19        | 19.09        |
| 2 | 2x2  | ff   | (2,2)         | 4                    | 0.07        | 0.58        | 0.71         |
| 2 | 2x2  | fs   | (2,2)         | 216                  | 1.76        | 1.90        | 0.26         |
| 2 | 3x3  | ff   | (1,3)         | 432                  | 5.68        | 3.94        | 0.69         |
| 2 | 3x3  | ff   | (2,2)         | 864                  | 13.53       | 15.36       | 2.11         |
| 2 | 3x3  | ff   | (3,3)         | 648                  | 6.95        | 7.83        | 0.98         |
| 2 | 3x3  | ff   | (3,3)         | 4                    | 0.06        | 0.31        | 0.05         |
| 2 | 3x3  | fs   | (1,3)         | 216                  | 1.85        | 1.85        | 0.42         |
| 2 | 3x3  | fs   | (2,2)         | 432                  | 6.53        | 4.29        | 0.78         |
| 2 | 3x3  | fs   | (3,3)         | 864                  | 12.14       | 18.64       | 2.63         |
| 2 | 3x3  | fs   | (3,3)         | 648                  | 9.18        | 8.13        | 1.32         |
| 1 | 2x2  | ff   | (2,2)         | 4                    | 0.06        | 1.40        | 0.04         |
| 1 | 2x2  | fs   | (2,2)         | 216                  | 0.78        | 5.67        | 0.16         |
| 1 | 3x3  | ff   | (1,3)         | 432                  | 9.72        | 9.72        | 0.18         |
| 1 | 3x3  | ff   | (2,2)         | 864                  | 34.48       | 34.48       | 0.52         |
| 1 | 3x3  | ff   | (3,3)         | 648                  | 12.57       | 12.57       | 0.19         |
| 1 | 3x3  | ff   | (3,3)         | 4                    | 0.05        | 1.41        | 0.04         |
| 1 | 3x3  | fs   | (1,3)         | 216                  | 4.87        | 4.87        | 0.12         |
| 1 | 3x3  | fs   | (2,2)         | 432                  | 11.21       | 11.21       | 0.19         |
| 1 | 3x3  | fs   | (3,3)         | 864                  | 34.01       | 34.01       | 0.54         |
| 1 | 3x3  | fs   | (3,3)         | 648                  | 10.21       | 10.21       | 0.17         |
| 1 | 4x4  | fs   | (4,4)         | 4478976              | 89677.00    | 42824.00    | 32986.00     |

Table 1: Overview of the experimental results

Schedulers. We selected these two classes of optimal schedulers as they illustrate the characteristics of our two score classes (integral/mass vs extremal values) the best. Our largest experiments involves a 4x4 labyrinth with a single parameter; it results in over 2 million distinct rational functions (and takes significant amount of time to compute).

In Figure 4 we plot the rational functions of two 3x3 labyrinths with one parameter, to give a flavour of the different schedulers encountered. In both cases no scheduler is dominant and several of them are optimistic. In Figure 4a we see a single expectation scheduler (actually two schedulers with a single rational function) and a single pessimistic scheduler (again actually two schedulers), while in Figure 4b there are two symmetric expectation schedulers, and all schedulers are pessimistic (as they all have minimal value 0). In both scenarios the stable and the bound schedulers coincide - in Figure 4a the corresponding function is constant 0. We also show an ε-stable robust scheduler with ε chosen to be the median variance of the rational functions. In Figure 4b this yields a function very close to the expectation scheduler function with slightly lower variance.

Note that we plot the rational functions for the optimal schedulers. From these functions we can look up the corresponding schedulers. For instance, the function labeled expectation in Figure 4a corresponds to the two expectation optimal schedulers that in (1, 1) take E or N respectively; take N in (1, 2), (3, 1), and (3, 2); and take E in (1, 3), (2, 3) (and of course in (2, 1) where there is no other choice).
8 Discussion

In our first-version prototype implementation of SEA-PARAM we focus on simple schedulers, which are already exponentially many. However, not always simple schedulers are optimal according to our optimality definitions. A history dependent (hence not simple) scheduler may estimate the parameters and thus provide better behaviour than any simple scheduler, as we show with the following example.

Consider the PMDP $M$ in Figure 5a where $p$ is a parameter. There are two simple schedulers for $M$: $\alpha$ with $\alpha(e) = a$ and $\beta$ with $\beta(e) = b$ (all other states are mapped to the single available action and $t$ and $x$ are sink states). Their corresponding rational functions are $f_\alpha(p) = p$ and $f_\beta(p) = 1 - p$. 
Consider now the history-dependent scheduler $\chi$ of $M$ that schedules $a$ in state $c$ if and only if the state $a$ has been visited before. The $\chi$-induced MC is shown in Figure 5. The rational function corresponding to $\chi$ is $f_\chi(p) = p^2 + (1 - p)^2$. All three rational functions are depicted in Figure 6, and $\chi$ wins in all optimality classes against $\alpha$ and $\beta$.

We aim at broadening our scheduler exploration to history-dependent schedulers in the near future.

**Acknowledgments.** This work was supported by the Austrian National Research Network RiSE/SHiNE (S11405-N23 and S11411-N23) project funded by the Austrian Science Fund (FWF) and partially by the Fclose (Federated Cloud Security) project funded by UnivPM.

**References**

[1] Sebastian Arming, Ezio Bartocci & Ana Sokolova (2017): SEA-PARAM. [https://github.com/sarming/sea-param](https://github.com/sarming/sea-param).

[2] Christel Baier & Joost-Pieter Katoen (2008): Principles of model checking. MIT Press.

[3] Ezio Bartocci, Luca Bortolussi, Laura Nenzi & Guido Sanguinetti (2015): System design of stochastic models using robustness of temporal properties. Theor. Comput. Sci. 587, pp. 3–25, doi:10.1016/j.tcs.2015.02.046.

[4] Ezio Bartocci, Radu Grosu, Panagiotis Katsaros, C. R. Ramakrishnan & Scott A. Smolka (2011): Model Repair for Probabilistic Systems. In: Proc. TACAS 2011, LNCS 6605, pp. 326–340, doi:10.1007/978-3-642-19835-9_20.

[5] Luca Bortolussi, Dimitrios Milios & Guido Sanguinetti (2016): Smoothed model checking for uncertain Continuous-Time Markov Chains. Inf. Comput. 247, pp. 235–253, doi:10.1016/j.ic.2016.01.004.

[6] Taolue Chen, Ernst Moritz Hahn, Tingting Han, Marta Z. Kwiatkowska, Hongyang Qu & Lijun Zhang (2013): Model Repair for Markov Decision Processes. In: Proc. TASE 2013, IEEE Computer Society, pp. 85–92, doi:10.1109/TASE.2013.20.

[7] Murat Cubuktepe, Nils Jansen, Sebastian Junges, Joost-Pieter Katoen, Ivan Papusha, Hasan A. Poonawala & Ufuk Topcu (2017): Sequential Convex Programming for the Efficient Verification of Parametric MDPs. In: Proc. TACAS 2017, LNCS 10206, pp. 133–150, doi:10.1007/978-3-662-54580-5_8.

[8] Conrado Daws (2005): Symbolic and Parametric Model Checking of Discrete-Time Markov Chains. In: Proc. ICTAC 2004, LNCS 3407, pp. 280–294, doi:10.1007/978-3-540-31862-0_21.

[9] Christian Dehnert, Sebastian Junges, Nils Jansen, Florian Corzilius, Matthias Volk, Harold Bruintjes, Joost-Pieter Katoen & Erika Abrahám (2015): PROphESY: A Probabilistic ParamEter S’ynthesis Tool. In: Proc. CAV 2015, LNCS 9206, pp. 214–231, doi:10.1007/978-3-319-21690-4_13.
[10] Rob J. van Glabbeek, Scott A. Smolka & Bernhard Steffen (1995): Reactive, Generative and Stratified Models of Probabilistic Processes. Inf. Comput. 121(1), pp. 59–80, doi:10.1006/inco.1995.1123

[11] Ernst Moritz Hahn, Tingting Han & Lijun Zhang (2011): Probabilistic reachability for parametric Markov models. STTT 13(1), pp. 3–19, doi:10.1007/s10009-010-0146-x

[12] Ernst Moritz Hahn, Tingting Han & Lijun Zhang (2011): Synthesis for PCTL in Parametric Markov Decision Processes. In: Proc. NFM 2011, LNCS 6617, pp. 146–161, doi:10.1007/978-3-642-20398-5_12

[13] Ernst Moritz Hahn, Holger Hermanns, Björn Wachter & Lijun Zhang (2010): PARAM: A Model Checker for Parametric Markov Models. In: Proc. CAV 2010, LNCS 6174, pp. 660–664, doi:10.1007/978-3-642-14295-6_56

[14] Nils Jansen, Florian Corzilius, Matthias Volk, Ralf Wimmer, Erika Ábrahám, Joost-Pieter Katoen & Bernd Becker (2014): Accelerating Parametric Probabilistic Verification. In: Proc. QEST 2014, LNCS 8657, pp. 404–420, doi:10.1007/978-3-319-10696-0_31

[15] Akitoshi Kawamura (2011): Computational Complexity in Analysis and Geometry. Ph.D. thesis, University of Toronto.

[16] Vladik Kreinovich, Anatoly Lakeyev, Jiří Rohn & Patrick Kahl (1998): Computational Complexity and Feasibility of Data Processing and Interval Computations. Applied Optimization 10, Springer, doi:10.1007/978-1-4757-2793-7

[17] Marta Z. Kwiatkowska, Gethin Norman & David Parker (2011): PRISM 4.0: Verification of Probabilistic Real-Time Systems. In: Proc. CAV 2011, LNCS 6806, pp. 585–591, doi:10.1007/978-3-642-22110-1_47

[18] Ruggero Lanotte, Andrea Maggiolo-Schettini & Angelo Troina (2007): Parametric probabilistic transition systems for system design and analysis. Form. Asp. Comput. 19(1), pp. 93–109, doi:10.1007/s00165-006-0015-2

[19] K. G. Larsen & A. Skou (1991): Bisimulation through probabilistic testing. Inf. Comput. 94, pp. 1–28, doi:10.1016/0890-5401(91)90030-6

[20] C. Lefevre (1981): Optimal control of a birth and death epidemic process. Oper. Res. 29(5), pp. 971–982, doi:10.1287/opre.29.5.971

[21] A. I. Medina Ayala, S. B. Andersson & C. Belta (2012): Probabilistic control from time-bounded temporal logic specifications in dynamic environments. In: Proc. ICRA 2012, IEEE, pp. 4705–4710, doi:10.1109/ICRA.2012.6224963

[22] Katta G Murty & Santosh N Kabadi (1987): Some NP-complete problems in quadratic and nonlinear programming. Mathematical Programming 39(2), pp. 117–129, doi:10.1007/BF02592948

[23] Shashank Pathak, Erika Ábrahám, Nils Jansen, Armando Tacchella & Joost-Pieter Katoen (2015): A Greedy Approach for the Efficient Repair of Stochastic Models. In: Proc. NFM 2015, LNCS 9058, pp. 295–309, doi:10.1007/978-3-319-17524-9_21

[24] Q. Qiu, Q. Wu & M. Pedram (2001): Stochastic modeling of a power-managed system-construction and optimization. IEEE T. Comput. Aid. D. 20(10), pp. 1200–1217, doi:10.1145/313817.313923

[25] Tim Quatmann, Christian Dehnert, Nils Jansen, Sebastian Junge & Joost-Pieter Katoen (2016): Parameter Synthesis for Markov Models: Faster Than Ever. In: Proc. ATVA 2016, LNCS 9938, pp. 50–67, doi:10.1007/978-3-319-46520-3_4

[26] Sartaj Sahni (1974): Computationally Related Problems. SIAM J. Comput. 3(4), pp. 262–279, doi:10.1137/0203021

[27] R. Segala & N.A. Lynch (1994): Probabilistic Simulations for Probabilistic Processes. In: Proc. CONCUR’94, LNCS 836, pp. 481–496, doi:10.1007/BFb0015027

[28] Linn I. Sennott (1998): Stochastic Dynamic Programming and the Control of Queueing Systems. Wiley, doi:10.1002/9780470317037