On Decidability of Time-Bounded Reachability in CTMDPs

Rupak Majumdar
MPI-SWS, Kaiserslautern, Germany
rupak@mpi-sws.org

Mahmoud Salamati
MPI-SWS, Kaiserslautern, Germany
msalamati@mpi-sws.org

Sadegh Soudjani
Newcastle University, Newcastle upon Tyne, United Kingdom
sadegh.soudjani@newcastle.ac.uk

Abstract
We consider the time-bounded reachability problem for continuous-time Markov decision processes. We show that the problem is decidable subject to Schanuel’s conjecture. Our decision procedure relies on the structure of optimal policies and the conditional decidability (under Schanuel’s conjecture) of the theory of reals extended with exponential and trigonometric functions over bounded domains. We further show that any unconditional decidability result would imply unconditional decidability of the bounded continuous Skolem problem, or equivalently, the problem of checking if an exponential polynomial has a non-tangential zero in a bounded interval. We note that the latter problems are also decidable subject to Schanuel’s conjecture but finding unconditional decision procedures remain longstanding open problems.

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Continuous-time Markov decision processes (CTMDPs) are a widely used model for continuous-time systems which exhibit both stochastic and non-deterministic choice. A CTMDP consists of a finite set of states, a finite set of actions, and for each action, a transition rate matrix that determines the rate (in an exponential distribution in continuous time) to go from one state to the next when the action is chosen. A policy for a CTMDP maps a timed execution path to state-dependent actions. Given a fixed policy, a CTMDP determines a stochastic process in continuous time, where the rate matrix determines the distribution of switches.

A fundamental decision problem for CTMDPs is the time-bounded reachability problem, which asks, given a CTMDP $M$ with a designated “good” state, a time bound $B$, and a rational vector $r$, whether there exists a policy that controls the Markov decision process such that the probability of reaching the good state from state $s$ within time bound $B$ is at least $r(s)$. The time-bounded reachability problem is at the core of model checking CTMDPs with respect to stochastic temporal logics [5] and has been extensively studied [10, 21, 28, 20, 9].

Existing papers either consider time-abstract policies [5, 25, 8, 28, 20] or focus on numerical approximation schemes [10, 21, 3, 13, 9, 26]. However, policies that depend on time are strictly more powerful and the decision problem has remained open. For the special case of continuous-time Markov chains (CTMCs), where each state has a unique action, the time-bounded reachability problem is decidable [4]. The proof uses tools from transcendental number theory, specifically, the Lindemann-Weierstrass theorem. One might expect that a similar argument might be used to show decidability for CTMDPs as well.

In this paper, we show conditional decidability. Our result uses, like several other conditional results on dynamical systems, Schanuel’s conjecture from transcendental number theory (see, e.g., [14]). Our proof has the following ingredients. First, we use the fact that the optimal policy for the time-bounded reachability problem is a timed, piecewise constant function with a finite number of switches [19, 22, 24]. We show that each switch point of an optimal policy corresponds to a non-tangential zero of an associated linear dynamical system. Second, we use the result of Macintyre and Wilkie [16, 17] that Schanuel’s conjecture implies the decidability of the real-closed field together with the exponential, sine, and cosine functions over a bounded domain. The existence of non-tangential zeros of linear dynamical systems can be encoded in this theory. Third, for each natural number $k \in \mathbb{N}$, we write a sentence in this theory whose validity implies there is an optimal strategy with exactly $k$ switch points. By enumerating over $k$, we find the exact number of switches in an optimal strategy. Finally, we write another sentence in the theory that checks if the reachability probability attained by (an encoding of) the optimal policy is greater than the given bound.

We also study the related decision problem whether there is a stationary (i.e., time independent) optimal policy. We show that there is a “direct” conditional decision procedure for this problem based on Schanuel’s conjecture and recent results on zeros of exponential polynomials [11], which avoids the result of Macintyre and Wilkie.

At the same time, we show that an unconditional decidability result is likely to be very difficult. We show that the bounded continuous-time Skolem problem [7] reduces to checking if there is an optimal stationary policy in the time-bounded CTMDP problem. The bounded continuous Skolem problem is a long-standing open problem about linear dynamical systems [11, 7]; it asks if a linear dynamical system in continuous time has a non-tangential zero in a bounded interval. Our reduction, in essence, demonstrates that CTMDPs can “simulate” any linear dynamical system: a non-tangential zero in the dynamics corresponds
to a policy switch point in the simulating CTMDP.

Our result is in the same spirit as several recent results providing conditional decision procedures, based on Schanuel’s conjecture, or hardness results, based on variants of the Skolem problem, for problems on probabilistic systems. For example, Daviaud et al. [12] showed conditional decidability of subcases of the containment problem for probabilistic automata subject to the conditional decidability of the theory of real closed fields with the exponential function [13, 27]. For lower bounds, Akshay et al. [2] showed a reduction from the (unbounded, discrete) Skolem problem to reachability on discrete time Markov chains and Pirbauer and Baier [23] show that the positivity problem in discrete time can be reduced into several decision problems corresponding to optimization tasks over discrete time MDPs.

In summary, we summarize our contribution as the following theorem.

Theorem 1. (1) The time-bounded reachability problem for CTMDPs is decidable assuming Schanuel’s conjecture. (2) Whether the time-bounded reachability problem has a stationary optimal policy is decidable assuming Schanuel’s conjecture. (3) The bounded continuous Skolem problem reduces to checking if the time-bounded reachability problem has a stationary optimal policy.

2 Continuous Time Markov Decision Processes

Definition 2. A continuous-time Markov decision process (CTMDP) is a tuple \( M = (S, D, Q) \) where

- \( S = \{1, 2, \ldots, n\} \) is a finite set of states for some \( n > 0 \);
- a set \( D = \prod_{s=1}^{n} D_s \) of decision vectors, where \( D_s \) is a finite set of actions that can be taken in state \( s \in S \);
- \( Q \) is a \( D \)-indexed family of \( n \times n \) generator matrices; we write \( Q_d \) for the generator matrix corresponding to the decision vector \( d \in D \). The entry \( Q_d(s, s') \geq 0 \) for \( s' \neq s \) gives the rate of transition from state \( s \) to state \( s' \) under action \( d(s) \), and \( Q_d(s, s') \) is independent of elements of \( d \) except \( d(s) \). The entry \( Q_d(s, s) = -\sum_{s' \neq s} Q_d(s, s') \).

A CTMDP \( M = (S, D, Q) \) with \( |D| = 1 \), i.e., when only a unique action can be taken in each state, is called a continuous-time Markov chain (CTMC) and is simply denoted by the tuple \( (S, Q) \), and with abuse of notation, we also write \( Q \) for the unique generator matrix. The CTMDP \( M \) reduces to a CTMC whenever a decision vector \( d \) is fixed for all time on the CTMDP.

Intuitively, \( Q_d(s, s') > 0 \) indicates that by fixing a decision vector \( d \), a transition from \( s \) to \( s' \) is possible and that the timing of the transition is exponentially distributed with rate \( Q_d(s, s') \). If there are several states \( s' \) such that \( Q_d(s, s') > 0 \), more than one transition will be possible. For each decision vector \( d \in D \) and any \( s \in S \), the total rate of taking an outgoing transition from state \( s \) when \( d \) is fixed is given by \( E_d(s) = \sum_{s' \neq s} Q_d(s, s') \). By fixing this decision vector \( d \), a transition from a state \( s \) into \( s' \) occurs within time \( t \) with probability

\[
P(s, s', t) = \frac{Q_d(s, s')}{E_d(s)} (1 - e^{-E_d(s)t}), \quad t \geq 0.
\]

Intuitively, \( 1 - e^{-E_d(s)t} \) is the probability of taking an outgoing transition at \( s \) within time \( t \) (exponentially distributed with rate \( E_d(s) \)) and \( Q_d(s, s')/E_d(s) \) is the probability of taking transition to \( s' \) among possible next states at \( s \). Thus, the total probability of moving from \( s \) to \( s' \) under the decision \( d \) in one transition, written \( P_d(s, s') \) is \( Q_d(s, s')/E_d(s) \). A
state $s \in S$ is called **absorbing** if and only if $Q^d(s, s') = 0$ for all $s' \in S$ and all decision vectors $d \in D$. For an absorbing state, we have $E_d(s) = 0$ for any decision vector $d$ and no transitions are enabled. The initial state of a CTMDP is either fixed deterministically or selected randomly according to a probability distribution $\alpha$ over the set of states $S$.

Consider a time interval $[0, B]$ with time bound $B > 0$. Let $\Omega$ denote the set of all right-continuous step functions $f : [0, B] \to S$, i.e., there are time points $t_0 = 0 < t_1 < t_2 < \ldots < t_m = B$ such that $f(t') = f(t'')$ for all $t', t'' \in [t_i, t_{i+1})$ for all $i \in \{0, 1, \ldots, m - 1\}$. Let $\mathcal{F}$ denote the sigma-algebra of the cylinder sets

$$\text{Cyl}(s_0, I_0, \ldots, I_{m-1}, s_m) := \{f \in \Omega \mid \forall 0 \leq i \leq m : f(t_i) = s_i \land i < m \Rightarrow (t_{i+1} - t_i) \in I_i\}. \tag{1}$$

for all $m$, $s_i \in S$ and non-empty time intervals $I_0, I_1, \ldots, I_{m-1} \subset [0, B]$.

**Definition 3.** A policy $\pi$ is a function from $[0, B]$ into $D$, which is assumed to be Lebesgue measurable. Any policy gives a decision vector $\pi_t \in D$ at time $t$ such that the action $\pi_t(s)$ is taken when the CTMDP is at state $s$ at time $t$. The set of all such polices is denoted by $\Pi_B$.

Any initial distribution $\alpha$ induces the probability space $(\Omega, \mathcal{F}, P_\alpha)$. If the initial distribution is chosen deterministically as $s \in S$, we denote the probability measure by $P^*_\alpha$ instead of $P_\alpha$.

A policy $\pi : [0, B] \to D$ is **piecewise constant** if there exist a number $m \in \mathbb{N}$ and time points $t_0 = 0 < t_1 < t_2 < \ldots < t_m = B$ such that $\pi_{t_i} = \pi_{t_j}$ for all $t_i, t_j \in (t_i, t_{i+1}]$ and all $i \in \{0, 1, \ldots, m - 1\}$. The policy is **stationary** if $m = 1$. We denote the class of stationary policies by $\Pi_{st}$; observe that a stationary policy is given by a fixed decision vector, so $\Pi_{st}$ is isomorphic with the set of decision vectors $D$. In particular, it is a finite set.

**Remark 4.** The policies in Def. 3 are called **timed positional** policies since the action is selected deterministically as a function of time and the state of the CTMDP at that time. A stationary policy is only positional since the selected action is independent of time.

**Problem 1.** Consider a CTMDP $M = (\{1, \ldots, n\} \cup \{\text{good}\}, D, Q)$ with a distinguished absorbing state named good and a time bound $B > 0$. Define the event

$$\text{reach} := \cup \{f \in \Omega \mid f(t) = \text{good} \text{ for some } t \in [0, B]\}. \tag{2}$$

The time-bounded reachability problem asks if for a rational vector $r \in [0, 1]^n$, we have

$$\sup_{\pi \in \Pi_B} P^*_\pi(\text{reach}) > r(s), \quad \text{for all } s \in \{1, \ldots, n\}.$$

The event $\text{reach}$ defined in (2) is written as a union of an uncountable number of functions but it is measurable in the probability space $(\Omega, \mathcal{F}, P_\alpha)$ for any $\alpha$. Since the state space is finite, reach can be written as a countable union of cylinder sets in the form of (1) by taking all the time intervals to be $[0, B]$ and enumerating over all possible sequence of states (which is countable) [6].

A policy $\pi^* \in \Pi_B$ is **optimal** if $P^*_\pi(\text{reach}) = \sup_{\pi \in \Pi_B} P^*_\pi(\text{reach})$. Note that there are more general classes of policies that may depend also on the history of the states in the previous time points and which map the history to a distribution over $D$. It is shown that piecewise constant timed positional policies are sufficient for the optimal reachability probability [19, 22, 24]. That is, if there is an optimal policy from the larger class of policies, there is already one from the class of piecewise constant, timed, positional policies.

A closely related problem is the existence of stationary optimal policies; here, it is possible that the optimal stationary policy performs strictly worse than an optimal policy.
\[ \exists \pi^* \in \Pi_B \text{ s.t. } \sup_{\pi \in \Pi_B} P^\pi_s(\text{reach}) = P^\pi^*_s(\text{reach}), \quad \text{for all } s \in \{1, \ldots, n\}. \]

In the following, we shall assume that the CTMDPs and all bounds in the above decision problems are given using rational numbers. That is, rates of transitions in each generator matrix is a rational number, and the time bound \( B \) is a rational number.

**Theorem 5** ([10][19]). A policy \( \pi \in \Pi_B \) is optimal if \( d_t \), the decision vector taken by \( \pi \) at time \( B - t \), maximizes for almost all \( t \in [0, B] \)

\[
\max_{d_t} Q^d_t W^\pi_t \quad \text{with } \frac{d}{dt} W^\pi_t = Q^d_t W^\pi_t,
\]

with the initial condition \( W^\pi_0(\text{good}) = 1 \) and \( W^\pi_0(s) = 0 \) for all \( s \in \{1, 2, \ldots, n\} \). There exists a piecewise constant policy \( \pi \) that maximizes the equations.

The maximization in Equation (3) above is performed element-wise. Equation (3) should be solved forward in time to construct the policy \( \pi \) backward in time due to the definition \( d_t = \pi_n-t \). One can alternatively write down (3) directly backward in time based on the definition of \( d_t \).

The proof of Theorem 5 is constructive [10][19] and is based on the following sets for any vector \( W \):

\[
F_1(W) = \{ d \in D | d \text{ maximizes } Q^d W \},
\]

\[
F_2(W) = \{ d \in F_1(W) | d \text{ maximizes } [Q^d]^2 W \},
\]

\[
\ldots
\]

\[
F_p(W) = \{ d \in F_{p-1}(W) | d \text{ maximizes } [Q^d]^p W \}.
\]

The sets \( F_p(W) \) form a sequence of decreasing sets such that \( F_1(W) \supseteq F_2(W) \supseteq \ldots \supseteq F_{n+2}(W) = F_{n+1}(W) \) for all \( k > 2 \). An optimal piecewise constant policy is the one that satisfies the condition \( d_t \in F_{n+2}(W^\pi_t) \) for all \( t \in [0, B] \). Note that if \( F_j(W^\pi_t) \) has only one element for some \( j \), \( F_j(W^\pi_t) = F_j(W^\pi_{t+1}) \) for all \( k \geq j \) and that element is the optimal decision vector. The next proposition shows that when \( F_{n+2}(W^\pi_t) \) has more than one element, we can pick any one (and in fact, switch between them arbitrarily).

**Proposition 6.** Let \( \pi \) be an optimal policy satisfying Equation (3). Take any \( t^* \) such that \( F_{n+2}(W^\pi_t) \neq \emptyset \). Then, \( \Delta_1 := \sup \{ \delta > 0 | d_t \in F_{n+2}(W^\pi_t) \text{ for all } t \in [t^*, t^*+\delta] \} \), \( \forall \delta \in \{1, 2, \ldots, p\} \)

\[
\Delta_1 := \sup \{ \delta > 0 | d_t \in F_{n+2}(W^\pi_t) \text{ for all } t \in [t^*, t^*+\delta] \}, \quad \forall \delta \in \{1, 2, \ldots, p\}
\]

Then, \( \Delta_1 = \Delta_2 = \ldots = \Delta_p \).

**Proof.** Since \( F_{n+2}(W^\pi_t) = F_{n+1} W^\pi_t \) for all \( k > 2 \), for any \( d_t^1 \) and \( d_t^2 \) belonging to the set \( F_{n+2}(W^\pi_t) \), we have \( [Q^{d_t^1}]^l W^\pi_t = [Q^{d_t^2}]^l W^\pi_t \) for all \( l \geq 0 \). Pick \( \delta > 0 \) sufficiently small such that \( \{d_t^1, d_t^2, \ldots, d_t^p\} \subseteq F_{n+2}(W^\pi_t) \) for all \( t \in [t^*, t^*+\delta] \). If the policy \( \pi \) selects \( d_t^* \) for all \( t \in [t^*, t^*+\delta] \), we can write

\[
W^\pi_t = e^{[Q^{d_t^*}]^l(t-t^*)} W^\pi_{t^*} \quad \text{for } t \in [t^*, t^*+\delta],
\]

**Problem 2.** Consider a CTMDP \( \mathcal{M} = (\{1, \ldots, n\} \cup \{\text{good}\}, D, Q) \) and a time bound \( B > 0 \). Decide whether there is an optimal policy \( \pi^* \) that is stationary, namely

\[
\exists \pi^* \in \Pi \text{ s.t. } \sup_{\pi \in \Pi} P^\pi_s(\text{reach}) = P^\pi^*_s(\text{reach}), \quad \text{for all } s \in \{1, \ldots, n\}.
\]
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where $e^\Gamma := \sum_{k=0}^{\infty} \frac{1}{k!} \Gamma^k$ denotes the exponential of a matrix $\Gamma$. Therefore, using the fact that $[Q^d]^t W^\pi_t = [Q^d]^t W^\pi_t$ for all $t \geq 0$ we have

$$e^{[Q^d]([t-\tau])} W^\pi_t = e^{[Q^d]([t-\tau])} W^\pi_t, \forall t \geq t^*.$$  \hspace{1cm} (5)

Similarly, we have

$$[Q^d]^l e^{[Q^d] \Delta} W^\pi_t = [Q^d]^l e^{[Q^d] \Delta} W^\pi_t, \forall l \geq 0 \text{ and } \Delta \geq 0.$$  \hspace{1cm} (6)

Now take any $i = \arg \min_j \Delta_j$, thus $\Delta_i \leq \Delta_j$ for all $j$. Also take $d' \in F_{n+2}(W^\pi_{t+\Delta_i})$ and $d' \neq d^l$ (this is possible due to the definition of $\Delta_i$). Denote by $h$ the smallest integer for which $1 \leq h \leq n + 2$ and

$$[Q^d]^l h e^{[Q^d] \Delta} W^\pi_t > [Q^d]^l h e^{[Q^d] \Delta} W^\pi_t \Rightarrow [Q^d]^l h e^{[Q^d] \Delta} W^\pi_t > [Q^d]^l h e^{[Q^d] \Delta} W^\pi_t.$$

Combining the above expression with Equation (6), we get

$$[Q^d]^l h e^{[Q^d] \Delta} W^\pi_t > [Q^d]^l h e^{[Q^d] \Delta} W^\pi_t \Rightarrow [Q^d]^l h e^{[Q^d] \Delta} W^\pi_t > [Q^d]^l h e^{[Q^d] \Delta} W^\pi_t,$$

which implies that $\Delta_j \leq \Delta_i$ for any $j$. The particular selection of $i$ results in $\Delta_j = \Delta_i$ for all $i, j$. The second part of the proposition is obtained by setting $\Delta = (\delta_2 - \delta_1)$ in Equation (5) and using the definition of the exponential of a matrix.

The above proposition highlights the fact that whenever $F_{n+2}(W^\pi_t)$ contains more than one decision vector over a time interval, one can construct infinitely many optimal policies by arbitrarily switching between such decision vectors. In the rest of this paper, we restrict our attention to optimal policies that take only mandatory switches: the optimal policy will take an element of $F_{n+2}(W^\pi_t)$ as long as possible. This does not influence Problems 1 and 2.

The major challenge in the computation of the optimal policy, thus answering the reachability problem, is the computation of the largest time $t \in [0, B)$ such that $F_{n+2}(W^\pi_t) \neq F_{n+2}(W^\pi_t)$, where $W^\pi_t$ denotes the value of $W^\pi_{t-\delta}$ with $\delta$ converging to zero from the right. Suppose a decision vector $d_0 \in F_{n+2}(W^\pi_0)$ is selected. The optimal policy will change at the following time point:

$$t^" := \sup \{ t' \mid d_0 \in F_{n+2}(W^\pi_{t'}) \text{ for all } t' \in [0, t) \}.$$

3 Conditional Decidability of Problems 1 and 2

3.1 Schanuel’s Conjecture and its Implications

Our decidability results will assume Schanuel’s Conjecture for the complex numbers, a unifying conjecture in transcendental number theory (see, e.g., [14]). Recall that a transcendence basis of a field extension $L/K$ is a subset $S \subseteq L$ such that $S$ is algebraically independent over $K$ and $L$ is algebraic over $K(S)$. The transcendence degree of $L/K$ is the (unique) cardinality of some basis.

Conjecture 7 (Schanuel’s Conjecture (SC)). Let $a_1, \ldots, a_n$ be complex numbers that are linearly independent over rational numbers $\mathbb{Q}$. Then the field $\mathbb{Q}(a_1, \ldots, a_n, e^{a_1}, \ldots, e^{a_n})$ has transcendence degree at least $n$ over $\mathbb{Q}$.
An important consequence of Schanuel’s conjecture is that the theory of reals $(\mathbb{R}, 0, 1, +, \cdot, \leq)$ remains decidable when extended with the exponential and trigonometric functions over bounded domains.¶

\begin{itemize}
\item \textbf{Theorem 8} (Macintyre and Wilkie (see [16, 17])). Assume SC. For any $n \in \mathbb{N}$, the theory $\mathbb{R}_{MW} := (\mathbb{R}, \exp \upharpoonright \left[0, n\right], \sin \upharpoonright \left[0, n\right], \cos \upharpoonright \left[0, n\right])$ is decidable.
\end{itemize}

Our main result will show that Problems 1 and 2 can be decided based on Theorem 8. In fact, Problem 4 can be decided directly from Schanuel’s conjecture and recent results on exponential polynomials [11].

\begin{itemize}
\item \textbf{Theorem 9} (Main Result). Assume SC. Then Problems 7 and 2 are decidable.
\end{itemize}

In contrast, solving the time-bounded reachability problem for stationary policies is decidable unconditionally. This is because fixing a stationary policy reduces the time-bounded reachability problem to one on CTMCs, and one can use the decision procedure from [4].

### 3.2 Non-tangential Zeros

Recall that the solution to a first-order linear ODE of dimension $n$:

$$\frac{d}{dt} X_t = AX_t, \quad z_t = CX_t$$

with real matrices $A$ and $C$ and real initial condition $X_0 \in \mathbb{R}^n$, can be written as $z_t = Ce^{At}X_0$ where $e^\Gamma$ denotes the exponential of a square matrix $\Gamma$, and defined as the infinite sum $e^\Gamma := \sum_{k=0}^{\infty} \frac{1}{k!} \Gamma^k$ that is guaranteed to converge for any matrix $\Gamma$. The function can be expressed as an exponential polynomial $z_t = \sum_{j=1}^k P_j(j) e^{\lambda_j t}$, where $\lambda_1, \ldots, \lambda_k$ are the distinct (real or complex) eigenvalues of $A$. Each function $P_j(j)$ is a polynomial function of $t$ possibly with complex coefficients and has a degree one less than the multiplicity of the eigenvalue $\lambda_j$.

Since the eigenvalues come in conjugate pairs, we can write the real-valued function $z$ as

$$z_t = \sum_{j=1}^k e^{a_j t} \sum_{l=0}^{m_j-1} c_{j,l} t^l \cos(b_j t + \varphi_{j,l}), \quad (7)$$

where the eigenvalues are $a_j \pm ib_j$ with multiplicity $m_j$. If $A$, $X_0$, and $C$ are over the rational numbers, then $a_j$, $b_j$, $c_{j,l}$ are real algebraic and $\varphi_{j,l}$ is such that $e^{ib_j t}$ is algebraic for all $j$ and $l$. We can symbolically compute derivatives of $z$ which also become functions with a similar closed-form as in (7).

\begin{itemize}
\item \textbf{Definition 10}. The function $z_t$ has a zero at $t = t^*$ if $z_{t^*} = 0$. The zero is said to be non-tangential if there is an $\varepsilon > 0$ such that $z_{t_1} z_{t_2} < 0$ for all $t_1 \in (t^* - \varepsilon, t^*)$ and all $t_2 \in (t^*, t^* + \varepsilon)$. The zero is called tangential if there is an $\varepsilon > 0$ such that $z_{t_1} z_{t_2} > 0$ for all $t_1 \in (t^* - \varepsilon, t^*)$ and all $t_2 \in (t^*, t^* + \varepsilon)$.
\end{itemize}

Note that there are functions with zeros that are neither tangential nor non-tangential. Consider the function $z_t = t \sin\left(\frac{1}{t}\right)$ for $t \neq 0$ and $z_0 = 0$. The function does not satisfy the

\footnote{We note that while the result is claimed in several papers [15, 17], a complete proof of this result has never been published. Thus, it would be nice to have a “direct” proof of our main theorem (Theorem 1) starting with Schanuel’s conjecture. We do not know such a proof.}
conditions of being tangential or non-tangential. For any \( \varepsilon > 0 \), there are \( t_1 \in (-\varepsilon, 0) \) and \( t_2 \in (0, \varepsilon) \), such that \( z_{t_1}z_{t_2} = t_1t_2 \sin \left( \frac{t_1}{t_2} \right) \sin \left( \frac{1}{t_2} \right) \) is positive. There are also \( t_1 \) and \( t_2 \) in the respective intervals that make \( z_{t_1}z_{t_2} \) negative. In this paper, we only work with functions of the form \( z(t) \) that are analytic thus infinitely differentiable. Therefore, the first non-zero derivative of \( z(t) \) at \( t^* \) will decide if \( t^* \) is tangential or not.

\[ z_k = \sum_{k=k_0}^{\infty} \frac{(t-t^*)^k}{k!} \frac{d^k}{dt^k} z_k|_{t=t^*} = (t-t^*)^{k_0} \frac{d^{k_0}}{dt^{k_0}} z_k|_{t=t^*} \sum_{k=0}^{\infty} \alpha_k (t-t^*)^k, \] (8)

for some \( \{a_0, a_1, \ldots\} \) with \( a_0 = \frac{1}{k_0!} \). Define the function \( g \) by \( g_t := \frac{z_t}{(t-t^*)^{k_0}} \) for \( t \neq t^* \) and \( g_{t^*} := \frac{1}{k_0!} \frac{d^{k_0} z}{dt^{k_0}}|_{t=t^*} \). Using \( (g) \), we get that \( g \) is continuous at \( t^* \) with \( g_{t^*} \neq 0 \). Therefore, there is an interval \( (t^*-\varepsilon, t^*+\varepsilon) \) over which the function has the same sign as \( g_{t^*} \). For all \( t_1 \in (t^*-\varepsilon, t^*) \) and \( t_2 \in (t^*, t^*+\varepsilon) \)

\[ g_{t_1}g_{t^*} > 0 \Rightarrow \frac{z_{t_1}}{(t_1-t^*)^{k_0}} g_{t^*} > 0 \Rightarrow (-1)^{k_0} z_{t_1} g_{t^*} > 0 \]

\[ g_{t_2}g_{t^*} > 0 \Rightarrow \frac{z_{t_2}}{(t_2-t^*)^{k_0}} g_{t^*} > 0 \Rightarrow z_{t_2} g_{t^*} > 0 \]

\[ \Rightarrow (-1)^{k_0} z_{t_1} g_{t^*} z_{t_2} g_{t^*} > 0 \Rightarrow (-1)^{k_0} z_{t_1} z_{t_2} > 0. \]

This means \( z_{t_1}z_{t_2} > 0 \) for even \( k_0 \) and \( t^* \) becomes tangential, and \( z_{t_1}z_{t_2} < 0 \) for odd \( k_0 \) and \( t^* \) becomes non-tangential.

For any function \( z_t = Ce^{At}X_0 \), the predicate \( \text{NonTangentialZero}(z, l, u) \) stating the existence of a non-tangential zero in an interval \((l, u)\) is expressible in \( \mathcal{R}_{MW} \):

\[ \exists t^*. l < t^* < u \land z_{t^*} = 0 \land \forall \varepsilon > 0 \forall t_1 \in (t^* - \varepsilon, 0), t_2 \in (0, t^* + \varepsilon) . z_{t_1}z_{t_2} < 0 \]

### 3.3 Switch Points are Non-Tangential Zeros

Given a CTMDP \( \mathcal{M} \) and a piecewise constant optimal policy \( \pi : [0, B] \to \mathcal{D} \) for the time-bounded reachability problem, a switch point \( t^* \) is a point of discontinuity of \( \pi \). Consider a switch point \( t^* \) such that the optimal policy takes the decision vector \( d \) in the time interval \((t^* - \varepsilon, t^*)\) and then switches to another decision vector \( d' \) at time \( t^* \) for some \( \varepsilon > 0 \):

\[ \begin{align*}
  d & \in \mathcal{F}_{n+2}(W^\pi_t) \quad \text{and} \quad d' \notin \mathcal{F}_{n+2}(W^\pi_t) \quad \forall t \in (t^* - \varepsilon, t^*), \\
  d & \notin \mathcal{F}_{n+2}(W^\pi_t) \quad \text{and} \quad d' \in \mathcal{F}_{n+2}(W^\pi_t) \quad \forall t \in (t^*, t^* + \varepsilon).
\end{align*} \]

Consider a (not necessarily unique) state \( s \in S \) with actions \( a, b \in \mathcal{D}_s \) such that \( a \neq b \) and \( d(s) = a, d'(s) = b \). Define the following set of first-order ODEs

\[ \Sigma : \begin{cases} 
  \frac{d}{dt} W^\pi_t = Q^a W^\pi_t \\
  z_t = (g^a - g^b) W^\pi_t
\end{cases} \] (9)
for $t \in (t^* - \varepsilon, t^* + \varepsilon)$, where $q^a$ and $q^b$ denote the $s^{th}$ row of the matrices $Q^d$ and $Q^{d'}$, respectively. The optimal decision vector on an interval before $t^*$ is $d$, thus for all $t \in (t^* - \varepsilon, t^*)$,

$$d \in \mathcal{F}_1(W^*_t) \Rightarrow Q^dW^*_t \geq Q^{d'}W^*_t \Rightarrow (Q^d - Q^{d'})W^*_t \geq 0 \Rightarrow (q^a - q^b)W^*_t \geq 0 \Rightarrow z_t \geq 0.$$ 

The next lemma states that the switch point $t^*$ corresponds to a non-tangential zero for $z_t$.

**Lemma 12.** Let $\pi$ be an optimal piecewise constant policy for the time-bounded reachability problem with bound $B$. Suppose $\pi(B - t) = d_t$ for all $t \in [0, B]$. Suppose that for a time point $t^*$, $d \in \mathcal{D}$ is an optimal decision before $t^*$ and $d' \neq d$ is optimal right after $t^*$. There is an $\varepsilon$ such that for any $s \in \mathcal{S}$ with $d(s) \neq d'(s)$, $z_t < 0$ for all $t \in (t^*, t^* + \varepsilon)$ with $z_t$ defined in (9).

**Proof.** Take $k_0$ to be the smallest index $k \leq n$ with $d \notin \mathcal{F}_{k+1}(W^*_t)$ and $d' \in \mathcal{F}_{k+1}(W^*_t)$. Since $d'$ is optimal at $t^*$, we have $d, d' \in \mathcal{F}_{k+1}(W^*_t)$ for all $k < k_0$. We show inductively that

$$[Q^d]^{k+1}W^*_t = [Q^{d'}]^{k+1}W^*_t \quad \text{and} \quad \frac{d^k}{dt^k}z_{t^*} = 0 \quad \text{for all } 0 \leq k < k_0. \quad (10)$$

The claim is true for $k = 0$:

$$d, d' \in \mathcal{F}_1(W^*_t) \Rightarrow Q^dW^*_t = Q^{d'}W^*_t \Rightarrow (Q^d - Q^{d'})W^*_t = \left[ \begin{array}{c} \cdots \\ q^a - q^b \\ \cdots \end{array} \right] W^*_t = 0 \Rightarrow (q^a - q^b)W^*_t = 0 \Rightarrow z_{t^*} = 0.$$ 

Now suppose (10) holds for $(k - 1)$ with $k < k_0$. Then

$$d, d' \in \mathcal{F}_{k+1}(W^*_t) \Rightarrow [Q^d]^{k+1}W^*_t = [Q^{d'}]^{k+1}W^*_t \Rightarrow Q^d[Q^d]^kW^*_t = Q^{d'}[Q^{d'}]^kW^*_t \Rightarrow (Q^d - Q^{d'})[Q^d]^kW^*_t = Q^{d'}[Q^{d'}]^kW^*_t \Rightarrow [Q^d - Q^{d'}][Q^d]^kW^*_t = 0 \Rightarrow z_{t^*} = 0.$$ 

where $(\ast)$ holds due to the induction assumption and $(\ast\ast)$ is true due to the differential equation (9). Finally, we show that $\frac{d^{k_0}}{dt^{k_0}}z_{t^*} < 0$.

$$d \notin \mathcal{F}_{k_0+1}(W^*_t) \quad \text{and} \quad d' \in \mathcal{F}_{k_0+1}(W^*_t) \Rightarrow [Q^d]^{k_0+1}W^*_t < [Q^{d'}]^{k_0+1}W^*_t \Rightarrow Q^d[Q^d]^{k_0}W^*_t < Q^{d'}[Q^{d'}]^{k_0}W^*_t \Rightarrow (Q^d - Q^{d'})[Q^d]^{k_0}W^*_t < Q^{d'}[Q^{d'}]^{k_0}W^*_t \Rightarrow [Q^d - Q^{d'}] \frac{d^{k_0}}{dt^{k_0}}W^*_t < 0 \Rightarrow (q^a - q^b) \frac{d^{k_0}}{dt^{k_0}}W^*_t < 0 \Rightarrow \frac{d^{k_0}}{dt^{k_0}}z_{t^*} < 0,$$

where $(\ast)$ holds due to (10) for $k_0 - 1$.

Since $z_{t^*} = 0$, we can select $\varepsilon$ such that $z_t > 0$ for all $t \in (t^* - \varepsilon, t^*)$. Using Taylor expansion (9) and the facts that $\frac{d^{k_0}}{dt^{k_0}}z_{t^*} < 0$ and $z_t > 0$ for $t \in (t^* - \varepsilon, t^*)$, we have that $k_0$ must be an odd number, which means $t^*$ is non-tangential by Prop. (11). The function $z_t$ changes sign from positive to negative at $t^*$.
3.4 Conditional Decidability

The decision procedure for Problem 1 is as follows. Fix a CTMDP $M = \{\{1, \ldots, n\} \cup \{\text{good}\}, D, Q\}$ and a bound $B$. We inductively construct a piecewise constant optimal policy, going forward in time. To begin, we set the initial decision vector to $d^1$, where $d^1$ is selected such that $d^1 \in \mathcal{F}_{n+2}(W_0^\tau)$ (Equation (4)) with $W_0^\tau$ set to the indicator vector that is 1 at the good state and 0 in other states.

Note that in general $\mathcal{F}_{n+2}(W_t^\tau)$ in (4) may have finitely many elements and the choice of optimal decision at time $t$, $d_t \in \mathcal{F}_{n+2}(W_t^\tau)$ is not unique. Based on results of Proposition 6 any arbitrary element of $\mathcal{F}_{n+2}(W_t^\tau)$ can be chosen; but, we do not alter this choice until the picked decision vector does not belong to $\mathcal{F}_{n+2}(W_t^\tau)$ anymore. We know that there is a piecewise constant optimal policy $\pi$ with finitely many switches obtained from the characterize in Theorem 5. Denote the (unknown) number of switches by $k \in \mathbb{N}$.

We find $k$ as follows. We inductively check the existence of a sequence of decision vectors $d^1, \ldots, d^n$ and time points $t_1, \ldots, t_k-1$ such that the optimal policy (given a lexicographical order on $D$) switches from $d^i$ to $d^{i+1}$ at time $t_i$ but does not have any switch between the time points. Then, we check if the optimal policy makes at least one additional switch point in the interval $(t_k, B)$. The check reduces the question to a number of satisfiability questions in $\mathbb{R}_{MW}$. If we find an additional switch, we know that the optimal strategy has at least $k+1$ switches and continue to check if there are further switch points. If not, we know that the optimal policy has $k$ switch points.

We need some notation. A prefix $\sigma_k = (d^1, t_1, d^2, t_2, \ldots, t_{k-1}, d^k) \in (D \times (0, B))^* \times D$ is a finite sequence of decision vectors from $D$ and strictly increasing time points $0 < t_1 < t_2 < \ldots < t_{k-1} < B$ such that $d^i \neq d^{i+1}$ for $i \in \{1, \ldots, k-1\}$. Intuitively, it represents the prefix of a piecewise constant policy with the first $k-1$ switches. For two decision vectors $d, d'$, let $\Delta(d, d') := \{s | d(s) \neq d'(s)\}$ be the states at which the actions suggested by the decision vectors differ. For a decision vector $d$, let $d[s \mapsto b]$ denote the decision vector that maps state $s$ to action $b$ but agrees with $d$ otherwise. For a prefix $\sigma_k = (d^1, t_1, d^2, t_2, \ldots, t_{k-1}, d^k)$, a state $s \in S$, and an action $b \in D_s$, define

$$y^s_k(\sigma_k) = u^T(s)([Q^{d^k[s \mapsto b]}])e^{Q^{d^k}[t-t_{k-1}]}e^{Q^{d_{k-1}}[t_{k-1}-t_{k-2}]}\ldots e^{Q_t}[u(\text{good}),$$

where $u(s)$ is a vector of dimension $n+1$ that assigns ones to $s$ and zero to every other entry. Observe that $y^s_k(\sigma_k)$ is a solution of a set of linear ODEs similar to $z_k$ in Equation (6):

$$\begin{align*}
\frac{d}{dt}W_t &= [Q^{d^k}]W_t \\
y^s_k(\sigma_k) &= u^T(s)([Q^{d^k}] - [Q^{d_{k-1}[s \mapsto b]}])W_t,
\end{align*}$$

with the condition $W_{t_{k-1}} = e^{Q^{d_{k-1}}[t_{k-1}-t_{k-2}]}\ldots e^{Q_t}[u(\text{good})].$

We shall use (variants of) the predicate NonTangentialZero($y^s_k, t_1, t_2$), but write the predicates informally for readability. We need two additional predicates Switch($\sigma_k, t^*, d'$) and NoSwitch($\sigma_{k+1}$). The predicate Switch states that, given a prefix $\sigma_k$, the first switch from $d^k$ to a new decision vector $d'$ occurs at time point $t^* > t_{k-1}$. This new switch requires three conditions. First, there is a simultaneous non-tangential zero at $t^*$ for all dynamical systems of the form $\{1\}$ associated with $y^s_d(s)(\sigma_k), s \in \Delta(d^k, d')$. Second, $t^*$ is the first time after $t_{k-1}$ that any of the dynamical systems have a non-tangential zero. Finally, none of the states in $S \setminus \Delta(d^k, d')$ whose action remains the same before and after the switch,
have a non-tangential zero in \((t_{k-1}, t^*)\) (up to and including \(t^*)\):

\[
\text{Switch}(d^1,t_1,\ldots, t_{k-1},d^{k}, t^*,d') \equiv \\
0 < t_1 < \ldots < t_{k-1} < B \land (B > t^* > t_{k-1}) \land (\Delta(d^k, d') \neq 0) \land \\
\bigwedge_{s \in \Delta(d^k, d')} \left( y_{s,B}^d(s) \text{ has a non-tangential zero at } t^* \land \\
\bigwedge_{s \in S \setminus \Delta(d^k, d')} \left( y_{s,B}^d(s) \text{ has no non-tangential zero in } (t_{k-1}, t^*) \right) \right)
\]

The predicate \text{NoSwitch}(\sigma_{k+1}) states that, given a prefix \(\sigma_{k+1}\), the last decision vector \(d^{k+1}\) of \((\sigma_{k+1})\) stays optimal and does not switch to another decision vector within the interval \((t_k, B)\). This is equivalent to stating that none of the dynamical systems of the from (11) associated with \(y_{s,B}^{k,b}(\sigma_{k+1})\) for \(s \in S, b \in D_s \setminus d^{k+1}(s)\) has a non-tangential zero in \((t_k, B)\):

\[
\text{NoSwitch}(\sigma_{k+1}) \equiv \bigwedge_{s,b \neq d^{k+1}(s)} \left( y_{s,B}^{k,b}(\sigma_{k+1}) \text{ has no non-tangential zero in } (t_k, B) \right)
\]

We can now check if the optimal strategy has exactly \(k\) switches. The first part of the predicate written below sets up a proper \(\sigma\) and the last conjunct states that there is no further switch after the last one.

\[
\exists_1,\ldots,t_k.(0 < t_1 < t_2 \ldots < t_k < B) \land \bigwedge_{i=1}^{k} \text{Switch}(d^1,t_1,\ldots, t_{i-1},d^i,t_i,d^{i+1}) \land \text{NoSwitch}(\sigma_{k+1}).
\]

We can enumerate these formulas with increasing \(k\) over all choices of decision vectors and stop when the above formula is valid. At this point, we know that there is a piecewise constant optimal policy with \(k\) switches, which plays the decision vectors \(d^1,\ldots,d^k\). We can make one more query to check if the probability of reaching \text{good}\ when playing this strategy is at least a given rational vector \(r \in [0,1]^n\):

\[
\exists_1,\ldots,t_k.(0 < t_1 < \ldots < t_k < B) \land \bigwedge_{i=1}^{k} \text{Switch}(d^1,t_1,\ldots, t_{i-1},d^i,t_i,d^{i+1}) \land \text{NoSwitch}(\sigma_{k+1}) \\
\land \bigwedge_{s=1}^{n} u^T(s)e^{Q^{k+1}([B-t_s])}e^{Q^k([t_{k-1}-s])} \ldots e^{Q^1([t_1-s])}u(\text{good}) > r(s)
\]

(12)

This completes the proof of conditional decidability of Problem 1.

**Conditional Decidability for Problem 2** A stationary policy \(d\) is not optimal if there is a switch point. Using the \text{Switch} predicate and conditional decidability of \(R_{\text{MW}}\), this shows conditional decidability of Problem 2.

In fact, to check the presence of a single non-tangential zero, one can avoid Theorem 8 and get a direct construction based on Schanuel’s conjecture. This construction is similar to [11] and is provided in Section 3. Unfortunately, when there are multiple switch points, we have to existentially quantify over previous switch points. Thus, the techniques of [11] cannot be straightforwardly extended to find a direct conditional decision procedure for Problem 1.
We do not know if there is a numerical procedure that only uses an oracle for non-tangential zeros. The problem is that, while numerical techniques can be used to bound each non-tangential zero with rational intervals with arbitrary precision as well as compute the reachability probability to arbitrary precision, we do not know how to numerically detect whether the reachability probability in (12) is exactly equal to a given $r$. By the Lindemann-Weierstrass Theorem [15], we already know that for CTMDPs with stationary optimal strategies, the value of reachability probability for any rational time bound $B > 0$ is transcendental and hence $\sup_{\tau \in \Pi_B} P_\tau^*(\text{reach}) \neq r(s)$ for all $s \in S$. However, we cannot prove that the reachability probability remains irrational in the general case.

4 Lower Bound: Continuous Skolem Problem

Problem 3 (Bounded Continuous-Time Skolem Problem). Given a linear ordinary differential equation (ODE)

$$\frac{d^n}{dt^n} z_t + a_{n-1}\frac{d^{n-1}}{dt^{n-1}} z_t + \cdots + a_1 \frac{d}{dt} z_t + a_0 z_t = 0$$

with rational initial conditions $z_0, \frac{dz}{dt}\big|_{t=0}, \ldots, \frac{d^{n-1}z}{dt^{n-1}}\big|_{t=0} \in \mathbb{Q}$ and rational coefficients $a_{n-1}, a_{n-2}, \ldots, a_0 \in \mathbb{Q}$ and a time bound $B \in \mathbb{Q}$, the bounded continuous Skolem problem asks whether there exists $0 < t^* < B$ such that it is a non-tangential zero for $z_t$. Further, we can assume w.l.o.g. that $z_0 = 0$ in the initial condition.\footnote{The assumption is w.l.o.g. because given a linear ODE whose solution is $z_t$, one can construct another linear ODE whose solution is $y_t = t z_t$. Clearly, $y_0 = 0$ and there is a non-tangential zero of $z$ in $(0, B)$ iff there is a non-tangential zero of $y$ in $(0, B)$.}

We can encode any given linear ODE of order $n$ in the form of (13) into a set of $n$ first-order linear ODE on $X : [0, B] \rightarrow \mathbb{R}^n$ with

$$\begin{cases} \frac{d}{dt} X_t = AX_t, & X_0 = \left[ z_0, \frac{dz}{dt}\big|_{t=0}, \ldots, \frac{d^{n-1}z}{dt^{n-1}}\big|_{t=0} \right]^T \\ z_t = CX_t, \end{cases}$$

(14)

with the state matrix $A$ and output matrix $C$ are

$$A = \begin{bmatrix} 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 \\ -a_0 & -a_1 & -a_2 & \cdots & -a_{n-1} \end{bmatrix}, \quad C = \begin{bmatrix} 1 & 0 & \cdots & 0 \end{bmatrix}. \quad (15)$$

Using the representation (14), the solution of the linear ODE (13) can be written as $z_t = Ce^{At}X_0$. Therefore, the bounded continuous-time Skolem problem can be restated as whether the expression $Ce^{At}X_0$ has a non-tangential zero in the interval $(0, B)$.\footnote{The assumption is w.l.o.g. because given a linear ODE whose solution is $z_t$, one can construct another linear ODE whose solution is $y_t = t z_t$. Clearly, $y_0 = 0$ and there is a non-tangential zero of $z$ in $(0, B)$ iff there is a non-tangential zero of $y$ in $(0, B)$.}
We now reduce the bounded continuous-time Skolem problem to Problem 2. Given an instance \[\text{Problem 2}\] of the Skolem problem of dimension \(n\), we shall construct a CTMDP over states \(\{1, \ldots, 2n\} \cup \{\text{good, bad}\}\) and bound \(B\), and just two decision vectors \(\mathbf{d}^a\) and \(\mathbf{d}^b\) that only differ in the available actions \((a\text{ or }b)\) at state 1. Our reduction will ensure that the answer of the Skolem problem has a non-tangential zero iff there is a switch in the optimal policy in the time-bounded reachability problem for bound \(B\), and thus, iff stationary policies are not optimal.

\[\text{Theorem 13.}\] For every instance of the bounded continuous-time Skolem problem with dynamics \(\frac{d}{dt}X_t = AX_t, z_t = CX_t\), initial condition \(X_0\), and time bound \(B\), there is a CTMDP \(\mathcal{M}\) such that the dynamical system has a non-tangential zero in \((0, B)\) iff the optimal strategy of the CTMDP in the time-bounded reachability problem is not stationary.

We sketch the main ideas of the proof here. Consider the linear differential equation described by the state space representation in \[\text{Problem 2}\] with the initial condition \(X_0\) that has its first element equal to zero \(X_0(1) = 0\). Given the time bound \(B > 0\), to solve the bounded continuous Skolem problem, we are looking for the existence of a time \(0 < t^* < B\) such that \(z_{t^*} = 0\) is non-tangential. Equivalently, we want to find a non-tangential zero for the function \(Ce^{At}X_0\), where \(C = [1 \ 0 \ \cdots \ 0]\).

There are three obstacles to go from \[\text{Problem 2}\] to generator matrices for a CTMDP. Each generator matrix must have non-diagonal entries that are non-negative. The sum of each row of the matrix must be zero. Moreover, the last state of the CTMDP must be absorbing. None of these properties may hold for a general \(A\). We show a series of transformations that take the matrix \(A\) to a matrix \(P\) that is sub-stochastic. Then we construct the generator matrices of the CTMDP using \(P\) that include the required absorbing state. We denote by \(0_m\) and \(1_m\) as row vectors of dimension \(m\) with all elements equal to zero and one, respectively.

\[\text{Theorem 14.}\] Suppose \(A \in \mathbb{Q}^{n \times n}, X_0 \in \mathbb{Q}^n\) and \(C = [1, 0_{n-1}]\) are given with \(X_0(1) = 0\). There are positive constants \(\gamma, \lambda\) and a generator matrix \(P \in \mathbb{Q}^{(2n+1) \times (2n+1)}\) such that
\[Ce^{At}X_0 = \gamma e^{\lambda t} [C' e^{Pt}Y_0], \quad C' = [1, -1, 0_{2n-1}], \quad Y_0 = [0_{2n}, 1]^T.\] (16)

\[\text{Remark 15.}\] The first equality in (16) ensures that nature of zeros of the two functions \(Ce^{At}X_0\) and \(C'e^{Pt}Y_0\) are the same. If one of them has a non-tangential zero at \(t^*\) the other one will also have a non-tangential zero at \(t^*\). To see this, suppose \(Ce^{At}X_0 = 0\) and \(Ce^{At}X_0\) changes sign at \(t^*\). The same things happen to \(C'e^{Pt}Y_0\) due to the fact that the two functions are different with only a positive factor of \(\gamma e^{\lambda t}\).

Without loss of generality, we assume the element \(A_{11}\) is negative. This assumption is needed when constructing the CTMDP in the sequel. If the assumption does not hold, we can always replace \(A\) with \(A - \lambda_0 I_n\) for a sufficiently large \(\lambda_0\) and merge \(\lambda_0\) with \(\lambda\) in \[\text{Problem 2}\]. Define the map \(\phi_1 : \cup_n \mathbb{Q}^{n \times n} \to \cup_n \mathbb{Q}^{2n \times 2n}\) such that \(\phi_1(A)\) is obtained by replacing each entry \(A_{ij}\) with the matrix \(\begin{bmatrix} \alpha_{ij} & \beta_{ij} \\ \beta_{ij} & \alpha_{ij} \end{bmatrix}\), where \(\alpha_{ij} = \max(A_{ij}, 0)\) and \(\beta_{ij} = \max(-A_{ij}, 0)\).

The map \(\phi_1\) maps any square matrix to another matrix with non-negative entries (\[\text{Problem 2}\]). Also define the map \(\phi_2 : \cup_n \mathbb{Q}^n \to \cup_n \mathbb{Q}^{2n}\) such that \(\phi_2(X)\) replaces each entry \(X(i)\) with two entries \([X(i), 0]^T\).

\[\text{Proposition 16.}\] We have \(C'' e^{\phi_1(A)t} Y_2 = Ce^{At}X_0\) with \(Y_2 := \phi_2(X_0)\) and \(C'' := [1, -1, 0_{2n-2}].\)
Proof. We can show inductively that for any \( k \in \{0, 1, 2, \ldots \} \), \( \{\alpha_1, \alpha_2, \ldots, \alpha_n\} \), and 
\[ [\beta_1, \beta_2, \ldots, \beta_n] := [\alpha_1, \alpha_2, \ldots, \alpha_n] A^k, \] we have

\[ [\alpha_1, -\alpha_1, \alpha_2, -\alpha_2, \ldots, \alpha_n, -\alpha_n] \phi_1(A)^k = [\beta_1, -\beta_1, \beta_2, -\beta_2, \ldots, \beta_n, -\beta_n]. \]

Substitute \( [\alpha_1, \alpha_2, \ldots, \alpha_n] \) by \( C \) and \( [\beta_1, \beta_2, \ldots, \beta_n] = CA^k \) to get

\[ C'' \phi_1(A)^k Y_2 = C'' \phi_1(A)^k \phi_2(X_0) = [\beta_1, -\beta_1, \beta_2, -\beta_2, \ldots, \beta_n, -\beta_n] \phi_2(X_0) \]

\[ = [\beta_1, \beta_2, \ldots, \beta_n] X_0 = CA^k X_0 \]

\[ \Rightarrow C'' e^{\phi_1(A) t} Y_2 = \sum_{k=0}^{\infty} \frac{t^k}{k!} C'' \phi_1(A)^k Y_2 = \sum_{k=0}^{\infty} \frac{t^k}{k!} CA^k X_0 = Ce^{At} X_0. \]

Next, we define \( \lambda := \max_i \sum_{j=1}^n |A_{ij}| + 1, P_2 := \phi_1(A) - \lambda X_n \), and the vector \( \beta \in \mathbb{Q}^{2n} \) with

\[ \beta(2i - 1) = \beta(2i) = \max(0, -P_2 Y_2(2i - 1), -P_2 Y_2(2i)) \quad 1 \leq i \leq n. \]

Note that the row sum of \( P_2 \) is at most \(-1\) and \( \beta + P_2 Y_2 \) is element-wise non-negative with the maximum element

\[ \gamma := \max_i P_2 Y_2(i) + \beta(i). \]

Proposition 17. The above choices of \( \lambda, \gamma \) and the matrix

\[ P := \begin{bmatrix} P_2 & (P_2 Y_2 + \beta)/\gamma \\ \cdots & \cdots & \cdots \\ 0 & 0 \end{bmatrix} \]

satisfy \([16]\) in Theorem [14]. Moreover, \( P \) is row sub-stochastic.

Proof. We can easily show by induction that

\[ P^k Y_0 = \begin{bmatrix} P_2^{k-1}(P_2 Y_2 + \beta)/\gamma \\ \cdots \cdots \cdots \\ 0 \end{bmatrix}, \quad \forall k \in \{1, 2, \ldots\}. \]

\[ C'' e^{Pt} Y_0 = \sum_{k=0}^{\infty} \frac{t^k}{k!} C'' P^k Y_0 = C'' Y_0 + C'' \sum_{k=1}^{\infty} \frac{t^k}{k!} P_2^{k-1}(P_2 Y_2 + \beta)/\gamma, \]

where \( C'' := [1, -1, 0_{2n-2}] \) is the same vector as \( C'' \) but the last element is eliminated.

\[ C'' e^{Pt} Y_0 = C'' Y_0 + C'' e^{P_2 t} Y_2/\gamma - C'' Y_2/\gamma + \sum_{k=1}^{\infty} \frac{t^k}{k!} C'' P_2^{k-1} \beta/\gamma. \]

The term \( C'' Y_0 \) is zero by simple multiplication of the two vectors. \( C'' Y_2 = C'' \phi_2(X_0) = X_0(1), \) which is also assumed to be zero. Finally, we see by induction that for all \( k \in \{1, 2, \ldots\}, \) the elements \( (2i - 1) \) and \( 2i \) of the matrix \( P_2^{k-1} \beta \) are equal due to the particular structure of \( P_2 \) and \( \beta \). Therefore, the last sum in the above is also zero and we get

\[ C'' e^{Pt} Y_0 = C'' e^{P_2 t} Y_2/\gamma = C'' e^{\phi_1(A) t - \lambda t} \phi_2(X_0)/\gamma \]

\[ = C'' e^{\phi_1(A) t} \phi_2(X_0) e^{-\lambda t}/\gamma = Ce^{At} X_0 e^{-\lambda t}/\gamma. \]
To show that $P$ is a sub-stochastic matrix, we recall that $P_2Y_2 + \beta \geq 0$ with maximum element $\gamma$. Then

$$P_2 \times 1_{2n} + (P_2Y_2 + \beta)/\gamma \leq \phi_1(A)1_{2n} - \lambda 1_{2n} + 1_{2n} = \phi_1(A)1_{2n} - \max_i \sum_j |A_{ij}| \leq 0.$$ 

As the last step, we add an additional row and column to $P$ to make it stochastic:

$$Q^a := \begin{bmatrix} P_2 & \Theta & (P_2Y_2 + \beta)/\gamma \\ \vdots & \vdots & \vdots \\ 0_{2 \times 2n} & 0_{2 \times 1} & 0_{2 \times 1} \end{bmatrix}, C = [1 -1 0_{2n}], \bar{Y}_0 = [0_{2n+1} 1],$$

where $\Theta$ has non-negative entries and is such that $Q^a$ is stochastic (sum of elements of each row is zero). The added row and column correspond to an absorbing state for a CTMDP with no effect on reachability probability: $C e^{Q^a} \bar{Y}_0 = C e^{Q^b} Y_0$.

Next, we obtain a second generator matrix for the CTMDP. Define $Q^c := Q^a + K$ with

$$K := \begin{bmatrix} -r & r \\ 0_{(2n+1) \times 1} & 0_{(2n+1) \times 1} \\ 0_{(2n+1) \times 2n} & 0_{(2n+1) \times 2n} \end{bmatrix}.$$ 

Note that $Q^c$ has exactly the same transition rates as in $Q^a$ except the transition from state 1 to state 2, which is changed by $r$.

**Remark 18.** We assumed w.l.o.g. that $A_{11}$ is negative. The construction of $P_2, P, Q^a$ results in a positive value for $Q^a_{12}$. Therefore, it is possible to select both negative and positive values for $r$ such that $Q^c_{12} = Q^a_{12} + r \geq 0$.

**Construction of the CTMDP.** The CTMDP $M$ has $2n + 2$ states, corresponding to the rows of $Q^a$ and $Q^b$, with the absorbing state $2n + 2$ associated with the good state and the absorbing state $2n + 1$ with reachability probability equal to zero. We shall set the time bound to be $B$. $D$, the set of actions that can be taken in state $s \in \{2, 3, \ldots, 2n + 2\}$ is singleton and $D_1 = \{a, b\}$. The set of decision vectors has two elements $D = \{d^a, d^b\}$ corresponding to the actions $a, b$ taken at state 1. For simplicity, we denote the generator matrices of these decision vectors by $Q^a$ and $Q^b$, respectively. Moreover, the two actions $a, b$ have the same transition rates for jumping from state 1 to other states, except giving different rates $r_a, r_b$ for jumping from 1 to 2 such that $r_b - r_a = r$.

The optimal policy $\pi$ takes decision vector $d_t \in D$ at time $B - t$ such that $d_t \in F_{n+2}(W^*_t)$ for all $t \in [0, B]$ as defined in \[1\].

**Proposition 19.** Let $r$ have the same sign of the first non-zero element of the set $\{C\bar{Y}_0, CQ^a\bar{Y}_0, \bar{C}(Q^a)^2\bar{Y}_0, \ldots\}$ and such that $Q^a_{12} + r \geq 0$. This particular selection of $r$ results in the optimality of $d^a$ at $t = 0$.

**Proof.** We have $W^*_t = \bar{Y}_0$ and $F_k(W^*_t) = \arg \max_d [Q^d]^k \bar{Y}_0$. Then, we need to compare $[Q^a]^k \bar{Y}_0$ with $[Q^b]^k \bar{Y}_0$ for different values of $k$ and see which one gives the first highest value. These two are the same for $k = 1$ and $F_1(W^*_0) = \arg \max_d Q^d \bar{Y}_0 = \{d^a, d^b\}$. Suppose For $k_0 > 1$ is the smallest index such that $C[Q^a]^{k_0} \bar{Y}_0 \neq 0$. It can be shown inductively that $[Q^a]^{k_0} \bar{Y}_0 = [Q^a]^{k_0} \bar{Y}_0$ for all $1 \leq k \leq k_0$:

$$[Q^b]^{k_0} \bar{Y}_0 = [Q^b]^{k_0-k_0} \bar{Y}_0 = (Q^a + K)[Q^b]^{k_0-k_0} \bar{Y}_0 = (Q^a + K)[Q^a]^{k_0-1} \bar{Y}_0$$

$$= [Q^a]^{k_0} \bar{Y}_0 + K[Q^a]^{k_0-1} \bar{Y}_0 = [Q^a]^{k_0} \bar{Y}_0 - r \left[\bar{C}[Q^a]^{k_0-1} \bar{Y}_0 \right] = [Q^a]^{k_0} \bar{Y}_0.$$
This means \( \mathcal{F}_k(W_0^\pi) = \arg \max_d \{Q^d k \bar{Y}_0 = \{d^a, d^b\} \} \) for all \( 1 \leq k \leq k_0 \). We have for \( k = k_0 + 1 \)

\[
[Q^k]^{k_0+1} \bar{Y}_0 = [Q^k]^{k_0+1} \bar{Y}_0 - r \left[ \bar{C}(Q^k) \alpha \bar{Y}_0 \right]_r
\]

The first element of \([Q^k]^{k_0+1} \bar{Y}_0\) is strictly less than the first element of \([Q^k]^{k_0+1} \bar{Y}_0\) since \( r \) has the same sign as \( \bar{C}(Q^k) \alpha \bar{Y}_0 \). Thus \( \mathcal{F}_{k_0+1}(W_0^\pi) = \arg \max_d \{Q^d [k_0+1] \bar{Y}_0 = \{d^a\} \} \).

Note that the Skolem problem is trivial with the solution \( z_t = 0 \) for all \( t \in [0, B] \) if all the elements of the set \( \{\bar{C} \bar{Y}_0, \bar{C} Q^a \bar{Y}_0, \bar{C} (Q^a)^2 \bar{Y}_0, \ldots\} \) are zero.

Prop. 19 guarantees existence of a non-tangential zero for the functions \( \bar{Q} W_t^\pi \) if and only if the original dynamics \( Ce^{At} X_0 \) has a non-tangential zero in \( (0, B) \) if and only if the original dynamics \( Ce^{At} X_0 \) has a non-tangential zero in \( (0, B) \). This completes the proof of Theorem 13.

5 Appendix: A Direct Algorithm for Problem 2

We now show a “direct” method for decidability of Problem 2 based on Schanuel’s conjecture but without relying on the decidability of \( \mathbb{R}_{MW} \). As stated before, a switch point in a strategy corresponds to the existence of a non-tangential zero for the functions \( y_t^{s,b}(d^s) \) for \( s \in S \) and \( b \in D_s \setminus d^s(s) \). We know \( y_t^{s,b}(d^s) \) is an exponential polynomial of the form 7. Thus, deciding Problem 2 reduces to checking if an exponential polynomial of the form 7 in one free variable \( t \) has a non-tangential zero in a bounded interval. We use the following result from 11.

\[ \textbf{Theorem 20 (11)}. \text{ Assume SC}. \text{ It is decidable whether an exponential polynomial of the form (7) has a zero in the interval } (t_1, t_2) \text{ with } t_1, t_2 \in \mathbb{Q}. \]

Theorem 20 decides whether a zero, not necessarily a non-tangential one, exists. We shall use the characterization of Proposition 11 to check if a non-tangential zero of \( y_t := y_t^{s,b}(d^s) \) exists in \( (0, B) \). Define the functions

\[
z_t^k = y_t^{s,b} + \sum_{j=1}^{k} \left( \frac{d^{j}}{dt} y_t^{s,b} \right)^2, \quad k \in \{0, 1, 2, \ldots\}.
\]
Theorem 21. Fix rational numbers $t_1 < t_2$. Suppose $y_k$ has a zero in the interval $(t_1, t_2)$ and $y_k$ is not identically zero over this interval. There is $k_0$ as the smallest $k$ such that $z_k^t$ in (18) does not have any zero in $(t_1, t_2)$. Moreover, the zero of $y_k$ in $(t_1, t_2)$ is non-tangential if $k_0$ is odd and is tangential if $k_0$ is even.

Intuitively, the above theorem states that if $y_k$ has at least one zero in $(t_1, t_2)$, we can check for the existence of a tangential or non-tangential zero by a finite number of applications of Theorem 20 to functions $z_k^t$ in (15). Note that $y_k$ may have both tangential and non-tangential zeros; Theorem 21 gives a way of identifying the type of one of the zeros (the one with the largest order).

Proof of Theorem 21. Since $y_k$ is an exponential polynomial, so is $z_k^t$ for all $k$. Thus, we can use Theorem 20 to check if $z_k^t$ has a zero in $(t_1, t_2)$. Note that $z_k^t$ is the sum of squares of $\frac{d^i}{dt^i} y_k$, which means

$$z_k^t = 0 \Rightarrow y_{k^*} = \frac{dy_k}{dt}|_{t = t^*} = \cdots = \frac{d^k y_k}{dt^k}|_{t = t^*} = 0. \quad (19)$$

The first part of the theorem is proved by showing that if for each $k$, $z_k^t$ has a zero in $(t_1, t_2)$, then $y_k$ is identically zero. Suppose $z_k^t = 0$ for some $t = t_k^*$ in the interval $(t_1, t_2)$, for any $k \in \{0, 1, 2, \ldots \}$. Using (19), we get that $y_k = 0$ for all $t \in \{t_0^*, t_1^*, t_2^*, \ldots \}$. If the set $\{t_0, t_1^*, t_2^*, \ldots \}$ is not finite, we get that $y_k$ is identically zero according to the identity theorem \cite{1}. If the set of zeros is finite, there is some $t^*$ that appears infinitely often in the sequence $(t_0^*, t_1^*, t_2^*, \ldots)$. Therefore, $z_k^{t^*} = 0$ for infinitely many indices, which means $\frac{d^k y_k}{dt^k}|_{t = t^*} = 0$ for all $k$. Having $y_k$ as an analytic function, this again implies that $y_k$ is identically zero.

Since $y_k$ is not identically zero, take $k_0$ such that $z_k^{k_0}$ does not have a zero in $(t_1, t_2)$ but $z_k^{k_0-1}$ does. Then, there is $t^* \in (t_1, t_2)$ such that $y_k$ and all its derivatives up to order $k_0 - 1$ are zero at $t^*$ but $\frac{d^{k_0-1} y_k}{dt^{k_0-1}}|_{t = t^*} \neq 0$. This $t^*$ and $k_0$ satisfy the conditions of Proposition 11. Thus, $t^*$ is a non-tangential zero for $y_k$ if $k_0$ is odd and a tangential zero if $k_0$ is even.

To check if there is a non-tangential zero in an interval $(0, B)$, we apply Theorem 21 to each zero of $y_k$ individually. Suppose $y_k$ has at least one zero. We can localize all zeros of $y_k$ as follows:

1. Set $(t_1, t_2) := (0, B)$;
2. Set $k_0$ to be the smallest index such that $z_k^t$ in (18) does not have any zero in $(t_1, t_2)$;
3. If $k_0 > 0$, do the next steps:
   - Use bisection to find an interval $(t', t'') \subset (t_1, t_2)$ such that over this interval, $z_k^{k_0-1}$ has a zero and $z_k^{k_0}$ and $\frac{d^{k_0} y_k}{dt^{k_0}}$ do not have any zero;
   - Store $(t', t'')$;
   - Repeat Steps 2, 3 with $(t_1, t_2) := (t_1, t')$;
   - Repeat Steps 2, 3 with $(t_1, t_2) := (t'', t_2)$.

The bisection used in the above algorithm sequentially splits the interval into two sub-intervals and picks the one that contains the zero of $z_k^{k_0-1}$. It stops when $\frac{d^{k_0} y_k}{dt^{k_0}}$ does not have any zero over the selected sub-interval. The splitting terminates after a finite number of iterations due to the fact that $\frac{d^{k_0} y_k}{dt^{k_0}}$ is a continuous function and non-zero at the zero of $y_k$. The whole algorithm terminates after a finite number of iterations since $y_k$ has a finite number of zeros in $(0, B)$ (note that if $y_k$ has infinite number of zeros in $(0, B)$, it will be identically zero according to the identity theorem \cite{1}). The output of the algorithm is a set of intervals. Within each interval, $y_k$ has a single zero. Applying Theorem 21 to each such interval will decide whether the zero is tangential or non-tangential.
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