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Formal Methods for Probabilistic Systems

Annabelle McIver
Carroll Morgan

- Probabilistic temporal logic: qTL
- Probabilistic sequential-programming logic: $pGCL$
- Probabilistic modal mu-calculus: $qM\mu$

British EPSRC (Oxford), then Australian ARC (Macquarie/UNSW), 1994-continuing .	Annabelle McIver Carroll Morgan Jeff Sanders Karen Seidel	web.comlab.ox.ac.uk/ oucl/ research/ areas/ probs/
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Formal Methods for Probabilistic Systems

Annabelle McIver
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- Probabilistic temporal logic: qTL
 - Standard temporal logic
 - A quantitative logic of expected values
 - Syntax and semantics of qTL
 - “Axioms” and “Rules of Inference”
 - Example proofs (1,2,3)
 - Case study: *The Jumping Bean*

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Standard (computation-tree) temporal logic

transitions ↓

○ states

```

graph TD
    A(( )) --> B(( ))
    B --> C1(( ))
    B --> C2(( ))
    B --> C3(( ))
    C1 --> D(( ))
  
```

4

Predicate operators

next-time ○

transitions ↓

○ states

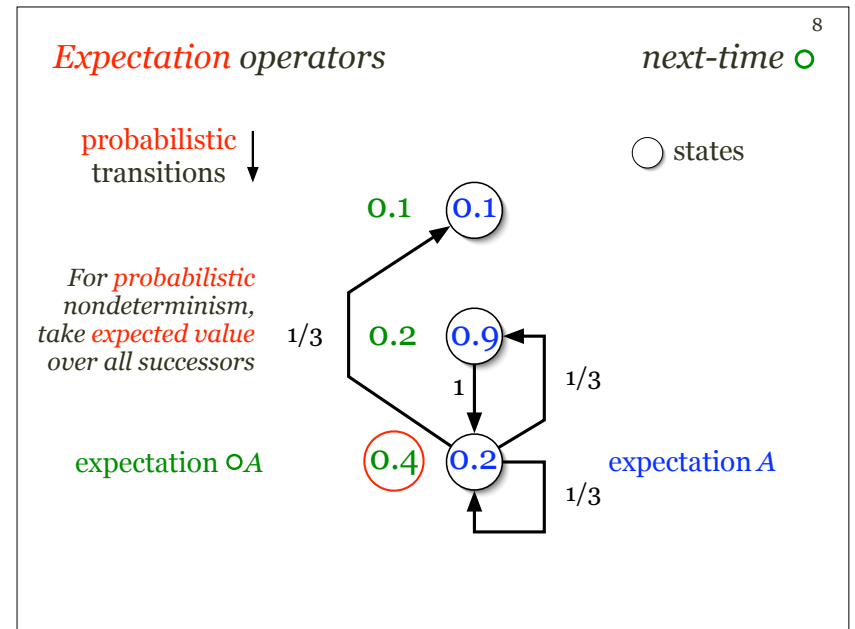
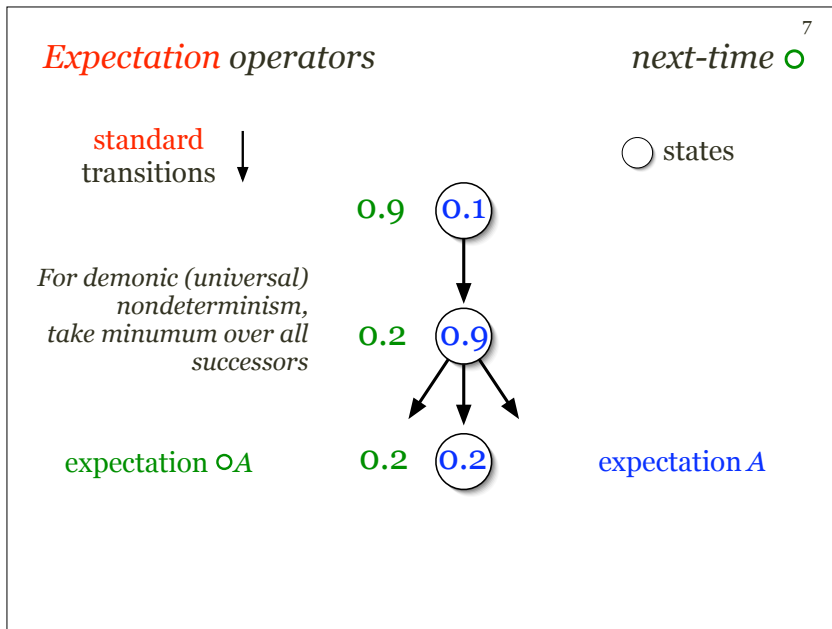
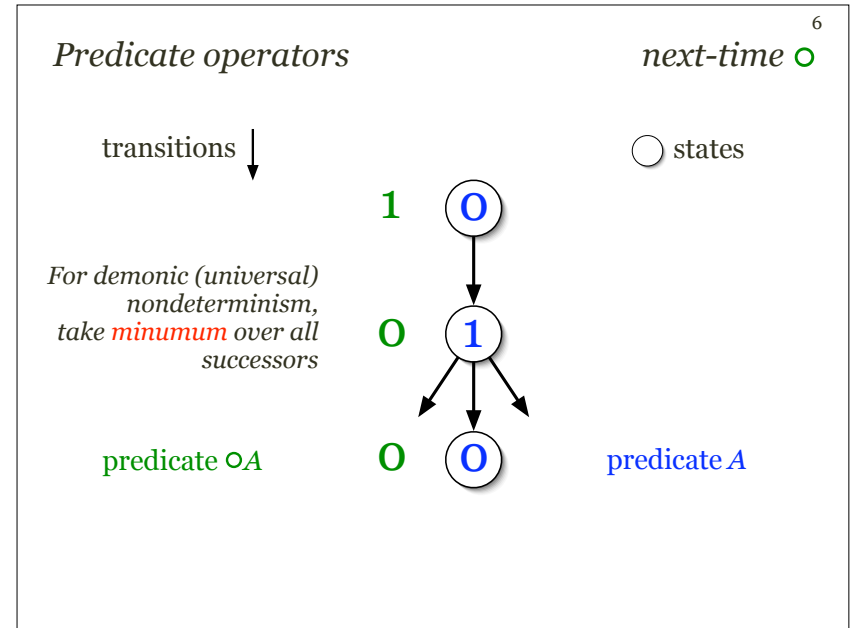
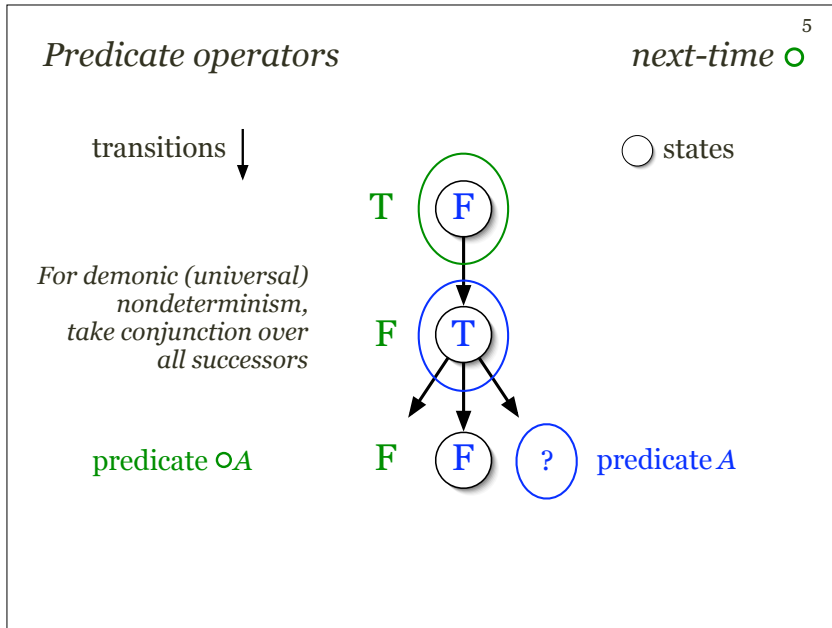
For demonic (universal) nondeterminism, take **conjunction** over all successors

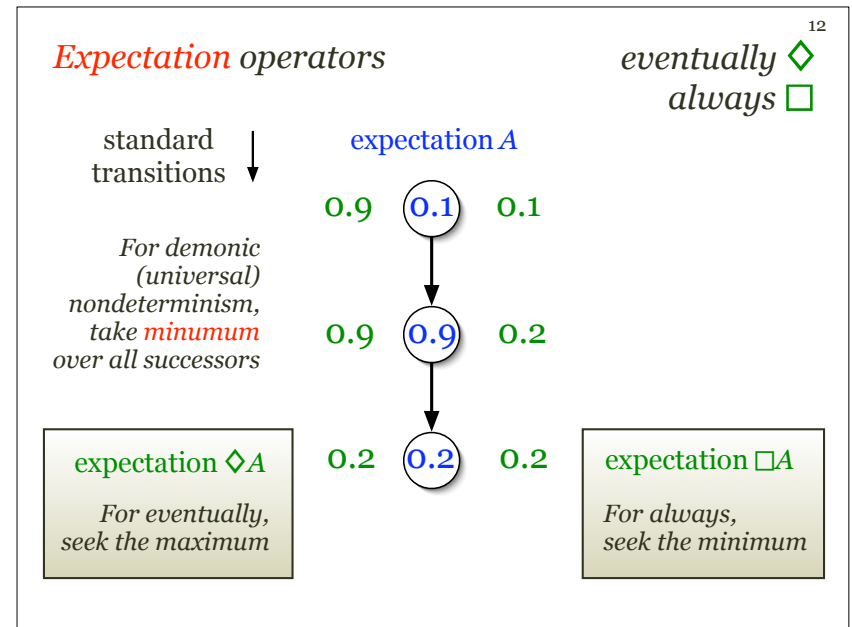
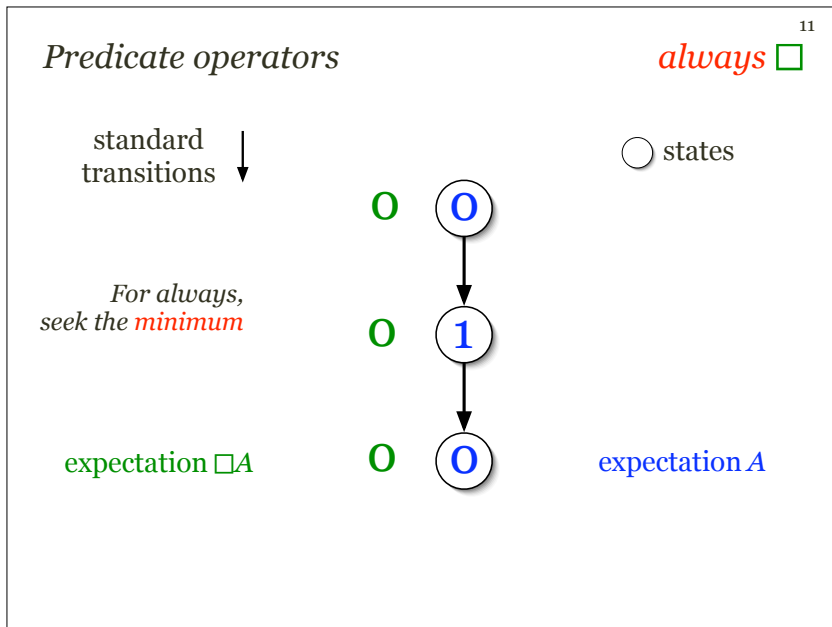
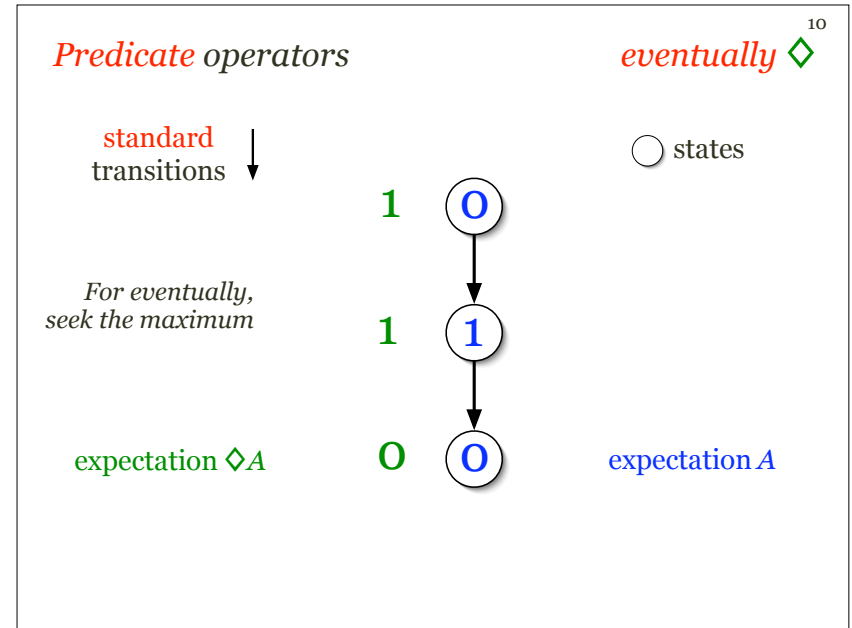
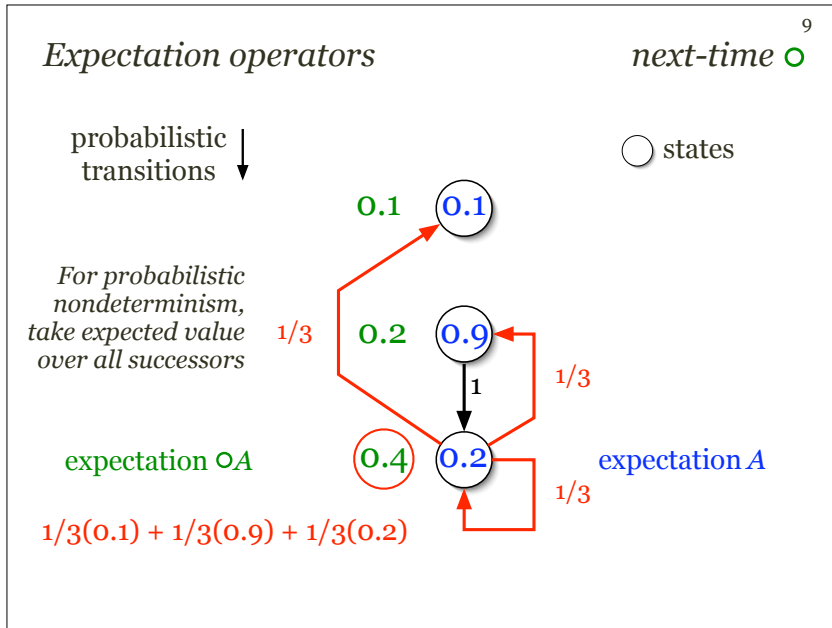
predicate ○A

? predicate A

```

graph TD
    A(( )) --> B(( ))
    B --> C1(( ))
    B --> C2(( ))
    B --> C3(( ))
    C1 --> D(( ))
  
```





Expectation operators eventually \diamond ¹³

probabilistic transitions ↓

For eventually, seek the maximum

expectation $\diamond A$

expectation $\diamond A$

Expectation operators eventually \diamond ¹⁴

probabilistic transitions ↓

For eventually, seek the maximum

expectation $\diamond A$

$[\frac{1}{3}(0.1) + \frac{1}{3}(0.9)] / [\frac{1}{3} + \frac{1}{3}]$

if maximising-strategy then take A now else make one step; repeat fi

Expectation operators eventually \diamond ¹⁵

Definition: For any assignment A of real values in the interval $[0,1]$ to the states of a probabilistic/demonic transition system, the expectation $\diamond A$ is the *supremum*, over all *strategies*, of the game

The strategies can be mixed, or non-stationary, or memoried.

if strategy then take A now else make one step; repeat fi

There can be demonic (minimising) choices made here, "built-in" to the transition system over which the eventually is taken.

Expectation operators always \square ¹⁶

Definition: For any assignment A of real values in the interval $[0,1]$ to the states of a probabilistic/demonic transition system, the expectation $\square A$ is the *infimum*, over all *strategies*, of the game

The strategies can be mixed, or non-stationary, or memoried.

if strategy then take A now else make one step; repeat fi

There can be demonic (minimising) choices made here, "built-in" to the transition system over which the eventually is taken.

Expectation operators 17

always \square

probabilistic transitions \downarrow

For *always*, seek the *minimum*

$1/3$

if *minimising*-strategy
 then take *A* now
 else make one step;
 repeat
 fi

expectation $\square A$

expectation *A*

Expectation operators 18

eventually \diamond
always \square

These modalities
 satisfy fixed-point
 equations.

expectation $\diamond A$

For *eventually*,
seek the *maximum*

expectation $\square A$

For *always*,
seek the *minimum*

Expectation operators 19

eventually \diamond
always \square

These modalities
 satisfy fixed-point
 equations.

expectation $\diamond A$

$\diamond A = A \sqcup \bigcirc \diamond A$

expectation $\square A$

$\square A = A \sqcap \bigcirc \square A$

Expectation operators 20

eventually \diamond
always \square

0.5
 $= 0.2 \sqcup (1/3)(0.1+0.9+0.5)$

expectation $\diamond A$

$\diamond A = A \sqcup \bigcirc \diamond A$

expectation $\square A$

$\square A = A \sqcap \bigcirc \square A$

21

Expectation operators

expectation $\diamond A$

$\diamond A = A \sqcup \circ \diamond A$

eventually \diamond

always \square

$= 0.1 \sqcap (1/3)(0.1+0.1+0.1)$

expectation $\square A$

$\square A = A \sqcap \circ \square A$

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The quantitative temporal logic qTL – syntax

$$A \hat{=} E \mid A_1 \sqcap A_2 \mid A_1 \sqcup A_2 \mid \neg A$$

$$\mid \circ A \mid \diamond A \mid \square A \mid A_1 \triangleright A_2$$

- Formulae E are the analogues of the non-modal formulae in standard modal logic; here they stand for fixed functions into $[0, 1]$ of the underlying state space.
- Minimum \sqcap and maximum \sqcup will be the quantitative analogues of conjunction and disjunction.
- Quantitative \neg will be subtraction from 1.
- \circ , \diamond , \square and \triangleright are the modal operators *next-time*, *eventually*, *always* and (weak) *unless* respectively.

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The quantitative temporal logic qTL – semantics

We take a state space S (usually countable, often finite), and form a derived space $\mathbb{H}.S$ of probabilistic/demonic transitions over S , defined as follows:

$$\bar{S} \hat{=} S \rightarrow [0, 1] \quad \text{summing to } \leq 1$$

$$\mathbb{H}.S \hat{=} S \rightarrow \mathbb{P}.\bar{S} \quad \text{with some closure conditions}$$

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The quantitative temporal logic qTL – interpretation

We write $\llbracket A \rrbracket_{\mathcal{X}.s}$ for the value of A at state s relative to a demonic/probabilistic transition system \mathcal{X} of type $S \rightarrow \mathbb{P}.\bar{S}$ over a state space S .

- $\llbracket E \rrbracket.s$ is (informally) the value in $[0, 1]$ taken by E at s . Typically the state space will be a Cartesian product of program variables' types, and thus E will be some expression in those variables. Standard (Boolean) predicates are represented by expressions taking values zero (false) or one (true).
- $\llbracket A_1 \sqcap A_2 \rrbracket$ and $\llbracket A_1 \sqcup A_2 \rrbracket$ are the pointwise minimum and maximum respectively of $\llbracket A_1 \rrbracket$ and $\llbracket A_2 \rrbracket$.
- $\llbracket \neg A \rrbracket.s$ is $1 - \llbracket A \rrbracket.s$.

The quantitative temporal logic qTL – interpretation

We write $\llbracket A \rrbracket.s$ for the value of A at state s relative to $\mathcal{P}.\bar{S}$.

Confusingly, when the individual worlds of a modal (temporal) logic are the possible machine states of an executing program, the *variables* of the program are *constant symbols* from a purely logical point of view.

- This is because they represent values that are *fixed* within any particular state, and one does not quantify over them.
- On the other hand, the *variables* of the logic (over which we can quantify) are often called *logical constants* in the Computing-Science literature.

Maximum respectively of $\llbracket A_1 \rrbracket$ and $\llbracket A_2 \rrbracket$.

- $\llbracket \neg A \rrbracket.s$ is $1 - \llbracket A \rrbracket.s$.

The quantitative temporal logic qTL – interpretation

- Given “current state” s , we define $\llbracket \circ A \rrbracket.s$ to be the (universal, or “demonic”) minimum over all the “next-state” sub-distributions Δ in $\mathcal{X}.s$ of the expected value of $\llbracket A \rrbracket$ over Δ .

For fixed \mathcal{X} we regard $\llbracket \circ A \rrbracket.s$ as a function $\llbracket \circ \rrbracket$ of “post-expectation” $\llbracket A \rrbracket$ and current state s , so that we can write $\llbracket \circ A \rrbracket.s = \llbracket \circ \rrbracket.\llbracket A \rrbracket.s$ or, more simply,

$$\llbracket \circ A \rrbracket = \llbracket \circ \rrbracket.\llbracket A \rrbracket .$$

- $\llbracket \diamond A \rrbracket$ is the *least fixed-point* of the function \mathcal{F} defined

$$\mathcal{F}.X \hat{=} \llbracket A \rrbracket \sqcup \llbracket \circ \rrbracket.X ,$$

where X is of type $S \rightarrow [0, 1]$.

The quantitative temporal logic qTL – interpretation

- $\llbracket \square A \rrbracket$ is the *greatest fixed-point* of the function \mathcal{G} defined

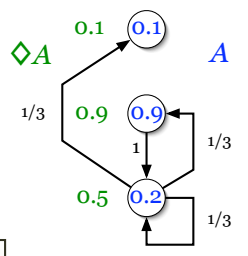
$$\mathcal{G}.X \hat{=} \llbracket A \rrbracket \sqcap \llbracket \circ \rrbracket.X .$$

- $\llbracket A_1 \triangleright A_2 \rrbracket$ is the *greatest fixed-point* of the function \mathcal{U} defined

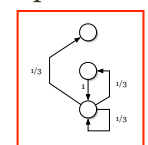
$$\mathcal{U}.X \hat{=} \llbracket A_2 \rrbracket \sqcup (\llbracket A_1 \rrbracket \sqcap \llbracket \circ \rrbracket.X) .$$

The quantitative temporal logic qTL –

the congruence of the operational and the denotational interpretations



Operational:



if *maximising-strategy*
then take A now
else make one step;
 repeat
fi

Denotational:

$$\llbracket \diamond A \rrbracket = (\mu X . \llbracket A \rrbracket \sqcup \llbracket \circ \rrbracket.X)$$

The quantitative temporal logic qTL –

29

the congruence
of the operational
and the denotational
interpretations

if *maximising-strategy*
then take *A* now
else make one step;
repeat
fi

Theorem: The game-and-strategy operational definitions for the temporal operators agree with the denotational interpretations given above in terms of least- and greatest fixed points.

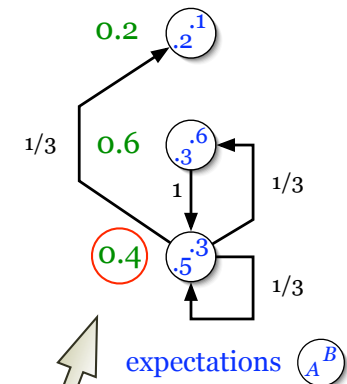
Annabelle McIver and Carroll Morgan.
Games, probability and the quantitative mu-calculus qMu.
Proc LPAR 2002, LNAI 2514, Springer-Verlag, 2002.

Expectation operators

30 unless \triangleright

if *maximising-strategy*
then take *B* now
elsif *minimising-strategy*
then take *A* now
else make one step;
repeat
fi

expectation $A \triangleright B$
 $A \triangleright B = B \sqcup (A \sqcap \circ(A \triangleright B))$



$$0.4 = 0.3 \sqcup (0.5 \sqcap (1/3)(0.2+0.6+0.4))$$

“Axioms” and “rules of inference”

31 next-time \circ

Properties of \circ

- **scaling** $\circ(pA) \equiv p(\circ A)$ for $0 \leq p \leq 1$.
- **choice** $\circ(A \oplus_p B) \Leftarrow (\circ A) \oplus_p (\circ B)$ for $0 \leq p \leq 1$.
- **conjunction** $\circ(A \& B) \Leftarrow (\circ A) \& (\circ B)$.

- **probabilistic choice** $A \oplus_p B \equiv pA + (1-p)B$.
- **probabilistic conjunction** $A \& B \equiv (A + B - 1) \sqcup 0$.
- **probabilistic implication etc.**
 $A \Leftarrow B$ iff $A \geq B$ everywhere.
 $A \Rightarrow B$ iff $A \leq B$ everywhere.
 $A \equiv B$ iff $A \Leftarrow B$ and $A \Rightarrow B$.

“Axioms” and “rules of inference”

32 eventually \diamond

Fixed-point properties

If x is the least fixed-point of some function F , then

- $x = F.x$, and
- for all y we have $y \sqsupseteq x$ if $y \sqsupseteq F.y$.

Properties of \diamond

- \diamond **fixed point** $\diamond A \equiv A \sqcup (\circ \diamond A)$.
- \diamond **least** $B \Leftarrow \diamond A$ if $B \Leftarrow A \sqcup (\circ B)$.

“Axioms” and “rules of inference”

always \square
unless \triangleright

Properties of \square

- \square fixed point $\square A \equiv A \sqcap (\circ \square A)$.
- \square greatest $B \Rightarrow \square A$ if $B \Rightarrow A \sqcap (\circ B)$.

Properties of \triangleright

- \triangleright fixed point $A \triangleright B \equiv B \sqcup (A \sqcap \circ(A \triangleright B))$.
- \triangleright greatest $C \Rightarrow A \triangleright B$ if $C \Rightarrow B \sqcup (A \sqcap \circ C)$.

Example proofs (1)

double-eventually $\diamond \diamond$

Lemma: For all A we have $\diamond \diamond A \equiv \diamond A$.

Proof: For $\diamond \diamond A \Leftarrow \diamond A$ we reason

$$\begin{aligned} & \diamond \diamond A \\ \equiv & \diamond(A \sqcup (\circ \diamond A)) && \diamond \text{ fixed point} \\ \Leftarrow & \diamond A && \diamond \text{ monotonic} \end{aligned}$$

For the other direction we reason

$$\begin{aligned} & \diamond A \sqcup (\circ \diamond A) \\ \Rightarrow & \diamond A \sqcup A \sqcup (\circ \diamond A) && \diamond \text{ fixed point} \\ \equiv & \diamond A \sqcup \diamond A \\ \equiv & \diamond A, \end{aligned}$$

hence by \diamond least we have $\diamond \diamond A \Rightarrow \diamond A$
 $(B \Leftarrow \square A \text{ if } B \Leftarrow A \sqcup \circ B)$

Example proofs (2) eventually-and-always $\diamond \& \square$

Lemma: For all A, B we have $\diamond A \& \square B \Rightarrow \diamond(A \& B)$.

Proof: We reason

$$\begin{aligned} & \diamond A \& \square B \Rightarrow \diamond(A \& B) \\ \text{iff } & \diamond A \Rightarrow \square B \rightarrow \diamond(A \& B) && \&, \rightarrow \text{ are } \Rightarrow\text{-adjoints} \end{aligned}$$



$\&, \rightarrow$ are \Rightarrow -adjoints...?

For scalars $0 \leq a, b, c \leq 1$ we have

$$\begin{aligned} & \rightarrow && a \& b \leq c \\ & \text{iff } && (a + b - 1) \sqcup 0 \leq c \\ & \text{iff } && a + b - 1 \leq c && 0 \leq c \\ & \text{iff } && a \leq 1 - b + c \\ & \text{iff } && a \leq (1 - b + c) \sqcap 1 && a \leq 1 \\ & \text{iff } && a \leq b \rightarrow c, \end{aligned}$$

adjoint property

provided we make the definition $b \rightarrow c \hat{=} (1 - b + c) \sqcap 1$.

Example proofs (2) eventually-and-always $\diamond \wedge \square$

Lemma: For all A, B we have $\diamond A \wedge \square B \models \diamond(A \wedge B)$.

Proof: We reason

$$\begin{aligned} & \diamond A \wedge \square B \models \diamond(A \wedge B) \\ \text{iff } & \diamond A \models (\square B \Rightarrow \diamond(A \wedge B)) && \wedge, \Rightarrow \text{ are } \models\text{-adjoints} \end{aligned}$$



\wedge, \Rightarrow are \models -adjoints

$$\begin{aligned} & \rightarrow && a \wedge b \models c \\ & \text{iff } && a \models b \Rightarrow c. \end{aligned}$$

adjoint property

Example proofs (2) eventually-and-always \diamond & \square ³⁷

Lemma: For all A, B we have $\diamond A \ \& \ \square B \Rightarrow \diamond(A \ \& \ B)$.

Proof: We reason

$$\begin{array}{l} \diamond A \ \& \ \square B \Rightarrow \diamond(A \ \& \ B) \\ \text{iff } \diamond A \Rightarrow \square B \rightarrow \diamond(A \ \& \ B) \end{array} \quad \&, \rightarrow \text{ are } \Rightarrow\text{-adjoints}$$



Example proofs (2) eventually-and-always \diamond & \square ³⁸

Lemma: For all A, B we have $\diamond A \ \& \ \square B \Rightarrow \diamond(A \ \& \ B)$.

Proof: We reason

$$\begin{array}{l} \diamond A \ \& \ \square B \Rightarrow \diamond(A \ \& \ B) \\ \text{iff } \diamond A \Rightarrow \square B \rightarrow \diamond(A \ \& \ B) \quad \&, \rightarrow \text{ are } \Rightarrow\text{-adjoints} \\ \\ \text{if } \quad A \sqcup \circ(\square B \rightarrow \diamond(A \ \& \ B)) \\ \Rightarrow \quad \square B \rightarrow \diamond(A \ \& \ B) \quad \diamond \text{ least} \\ \\ \text{iff } \quad (A \sqcup \circ(\square B \rightarrow \diamond(A \ \& \ B))) \ \& \ \square B \\ \Rightarrow \quad \diamond(A \ \& \ B) \quad \&, \rightarrow \text{ are } \Rightarrow\text{-adjoints} \end{array}$$

$B \Leftarrow \diamond A$ if $B \Leftarrow A \sqcup \circ B$



Example proofs (2) eventually-and-always \diamond & \square ³⁹

Lemma: For all A, B we have $\diamond A \ \& \ \square B \Rightarrow \diamond(A \ \& \ B)$.

Proof: We reason



$$\begin{array}{l} \text{iff } \quad (A \sqcup \circ(\square B \rightarrow \diamond(A \ \& \ B))) \ \& \ \square B \\ \Rightarrow \quad \diamond(A \ \& \ B) \end{array} \quad \&, \rightarrow \text{ are } \Rightarrow\text{-adjoints}$$

$$\begin{array}{l} \text{iff } \quad A \ \& \ \square B \\ \quad \sqcup \quad \circ(\square B \rightarrow \diamond(A \ \& \ B)) \ \& \ \square B \\ \Rightarrow \quad A \ \& \ B \ \sqcup \quad \circ \diamond(A \ \& \ B) \end{array} \quad \begin{array}{l} \sqcup \text{ distribution} \\ \diamond \text{ fixed point} \end{array}$$

$$\begin{array}{l} \text{if } \quad \circ(\square B \rightarrow \diamond(A \ \& \ B)) \ \& \ \circ \square B \\ \Rightarrow \quad \circ \diamond(A \ \& \ B) \end{array} \quad \square B \Rightarrow B, \circ \square B$$



Example proofs (2) eventually-and-always \diamond & \square ⁴⁰

Lemma: For all A, B we have $\diamond A \ \& \ \square B \Rightarrow \diamond(A \ \& \ B)$.

Proof: We reason



$$\begin{array}{l} \text{if } \quad \circ(\square B \rightarrow \diamond(A \ \& \ B)) \ \& \ \circ \square B \\ \Rightarrow \quad \circ \diamond(A \ \& \ B) \end{array} \quad \square B \Rightarrow B, \circ \square B$$

$$\begin{array}{l} \text{if } \quad \circ((\square B \rightarrow \diamond(A \ \& \ B)) \ \& \ \square B) \\ \Rightarrow \quad \circ \diamond(A \ \& \ B) \end{array} \quad \circ \text{ conjunction}$$

$$\begin{array}{l} \text{if } \quad \square B \ \& \ (\square B \rightarrow \diamond(A \ \& \ B)) \\ \Rightarrow \quad \diamond(A \ \& \ B), \end{array} \quad \circ \text{ monotonic}$$

which is a trivial consequence of $\&, \rightarrow$ adjointness.

Theorem: If the probability of eventually establishing a predicate is everywhere bounded away from zero, then in fact it is one.

Theorem: For standard expectation P and real $0 < c \leq 1$,

$$\text{if } \underline{c} \Rightarrow \diamond P, \quad \text{then in fact } \underline{1} \Rightarrow \diamond P,$$

where by \underline{c} and similar we mean the everywhere- c expectation, and we say that an expectation is *standard* if it is everywhere either zero or one (thus is the characteristic function of some predicate).

Proof: We assume a number of algebraic properties of our temporal formulae, and prove the law for the special case in which the transition system is *purely probabilistic*, that is contains no demonic nondeterminism or divergence.

We reason

$$\begin{aligned} & c(\diamond P) \\ \equiv & \diamond(cP) \\ \equiv & \diamond(P \& (\underline{c} + \underline{1} - \diamond P)) \\ \Leftarrow & \diamond P \& \square(\underline{c} + \underline{1} - \diamond P) \\ \Leftarrow & \diamond P \& (\square \underline{c} + \square(\underline{1} - \diamond P)) \\ \equiv & \diamond P \& (\underline{c} + \underline{1} - \diamond P) \\ \equiv & \underline{c}, \end{aligned}$$

But where did we use the assumption $\underline{c} \Rightarrow \diamond P$?

- \diamond scaling
- P standard
- \diamond - \square lemma
- \square sub-distributes + purely probabilistic system

whence the result $\underline{1} \Rightarrow \diamond P$ follows from division by c .

- \diamond **scaling** $\diamond(cA) \equiv c(\diamond A)$.
- \square **scaling** $\square(cA) \equiv c(\square A)$.
- \square **subdistributes** $\square(A \oplus_p B) \Leftarrow \square A \oplus_p \square B$.
- **purely probabilistic system** In a purely probabilistic system we have
 - **non-divergence** $\circ \underline{1} \equiv \underline{1}$.
 - **unreachability invariance** $\underline{1} - \diamond A \Rightarrow \square(\underline{1} - \diamond A)$.

A “purely probabilistic system” corresponds to a Markov process; allowing demonic nondeterminism makes it a *Markov Decision Process* (for which the theorem is still true).

A system is *purely probabilistic* when every transition is a one-summing probabilistic choice among possible successors: in *qTL* that is just the two conditions

- **non-divergence** $\circ \underline{1} \equiv \underline{1}$, and
- **linearity** $\circ(A \oplus_p B) \equiv \circ A \oplus_p \circ B$ for all A, B .

Unreachability invariance is, informally, that if the probability of eventually establishing A is zero now, then it remains zero; that it holds in purely probabilistic systems is proved as follows. We reason

$$\begin{aligned} & \underline{1} - \diamond A \Rightarrow \square(\underline{1} - \diamond A) \\ \text{if } & \underline{1} - \diamond A \Rightarrow \circ(\underline{1} - \diamond A) && \text{property of } \square \\ \text{iff } & \underline{1} - \diamond A \Rightarrow \circ \underline{1} - \circ \diamond A && \text{linearity} \\ \text{iff } & \circ A \Leftarrow \circ \circ A && \text{non-divergence} \\ \text{iff } & A \sqcup \circ \diamond A \Leftarrow \circ \circ A, && \diamond \text{ fixed point} \end{aligned}$$

which is trivial.

Example proofs (3)

Unreachability invariance

A system is a one-summing p... qTL that is just

- non-divergence
- linearity

$$\begin{aligned}
 & \circ B + \circ(\underline{1} - B) \\
 \equiv & 2(\circ B \oplus_{1/2} \circ(\underline{1} - B)) \\
 \equiv & 2(\circ(B \oplus_{1/2} (\underline{1} - B))) \quad \text{linearity} \\
 \equiv & 2(\circ(\underline{1}/2)) \\
 \equiv & 2(1/2)(\circ\underline{1}) \quad \text{scaling} \\
 \equiv & \circ\underline{1}
 \end{aligned}$$

Unreachability invariance is, informally, that if the probability of eventually establishing A is zero now, then it remains zero; that it holds in purely probabilistic systems is proved as follows. We reason

$$\begin{aligned}
 & \underline{1} - \diamond A \Rightarrow \Box(\underline{1} - \diamond A) \\
 \text{if } & \underline{1} - \diamond A \Rightarrow \circ(\underline{1} - \diamond A) \\
 \text{iff } & \underline{1} - \diamond A \Rightarrow \circ\underline{1} - \circ\diamond A \\
 \text{iff } & \diamond A \Leftarrow \circ\diamond A \\
 \text{iff } & A \Box \circ\diamond A \Leftarrow \circ\diamond A,
 \end{aligned}$$

property of \Box
linearity
 non-divergence
 \diamond fixed point

which is trivial.

Example application

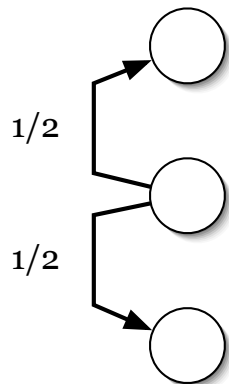
The Jumping Bean

The *Jumping Bean* sits on the number line and randomly hops an integer distance, either up or down, according to the following rules:

- With some nonzero probability, however small, it *must move* at least one unit up or down.
- There is a *uniform maximum distance*, arbitrarily large but fixed, that it can travel in one jump.
- Its *expected movement is never down*: on average, it either moves up or stays where it is.

Example application

The Jumping Bean

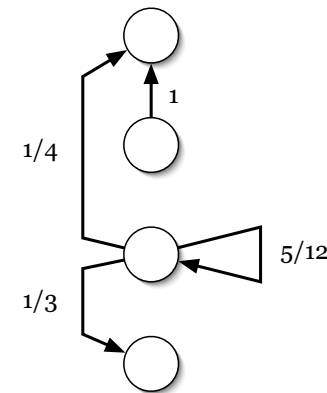


The symmetric random walk...

- With some nonzero probability, however small, it *must move* at least one unit up or down.
- There is a *uniform maximum distance*, arbitrarily large but fixed, that it can travel in one jump.
- Its *expected movement is never down*: on average, it either moves up or stays where it is.

Example application

The Jumping Bean

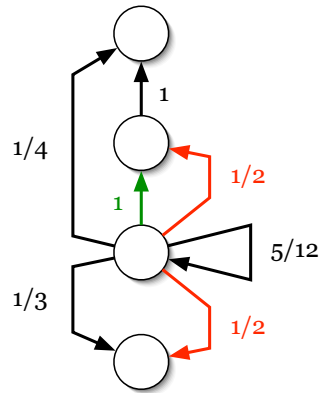


...or something more exotic,

- With some nonzero probability, however small, it *must move* at least one unit up or down.
- There is a *uniform maximum distance*, arbitrarily large but fixed, that it can travel in one jump.
- Its *expected movement is never down*: on average, it either moves up or stays where it is.

Example application

The Jumping Bean ⁴⁹



or even unpredictably demonic!

- With some nonzero probability, however small, it *must move* at least one unit up or down.
- There is a *uniform maximum distance*, arbitrarily large but fixed, that it can travel in one jump.
- Its *expected movement is never down*: on average, it either moves up or stays where it is.

Example application

The Jumping Bean ⁵⁰

The *Jumping Bean* is guaranteed with probability one to climb arbitrarily high — given any point on the line, eventually the bean will be above it.

- If the bean is *symmetric* —so that its average move is everywhere *exactly zero*— then it *visits the whole line* in the sense that eventually it will jump over any given point.
- The bean carries out a *non-homogeneous random walk*: the jumping behaviour can vary from point to point, and can even vary *at the same point* on different visits.

Example application

The Jumping Bean ⁵¹

For all N ,

$$[n = N] \Rightarrow [\circ[n \neq N]]$$

- With some nonzero probability, however small, it *must move* at least one unit up or down.

Integer variable n (lower-case) is interpreted within the current state; integer variable N (upper-case) is interpreted generally.

Square brackets $[\cdot]$ form the *characteristic function* of their (Boolean) argument.

Ceiling brackets $\lceil \cdot \rceil$ take the least integer no less than their (real-valued) argument.

Example application

The Jumping Bean ⁵²

For all N ,

$$[n = N] \Rightarrow [\circ[n \neq N]]$$

There exists K such that, for all N ,

$$\Rightarrow \begin{matrix} [n = N] \\ \circ[N - K \leq n \leq N + K] \end{matrix}$$

- With some nonzero probability, however small, it *must move* at least one unit up or down.
- There is a *uniform maximum distance*, arbitrarily large but fixed, that it can travel in one jump.

Example application

The Jumping Bean 53

For all N ,

$$[n = N] \Rightarrow \lceil \circ[n \neq N] \rceil$$

There exists K such that, for all N ,

$$\Rightarrow \circ[N - K \leq n \leq N + K]$$

$$n \Rightarrow \circ n$$

- With some nonzero probability, however small, it *must move* at least one unit up or down.
- There is a *uniform maximum distance*, arbitrarily large but fixed, that it can travel in one jump.
- Its *expected movement is never down*: on average, it either moves up or stays where it is.

Example application

The Jumping Bean 54

There exists $K \geq 0$ such that, for all L, H ,

$$\frac{\langle L : n : H \rangle}{H + K - L} \Rightarrow \circ \left(\frac{\langle L : n : H + K \rangle}{H + K - L} \right),$$

where in general $\langle a : x : b \rangle$ is defined

$$\begin{array}{ll} 0 & \text{if } x < a \\ x - a & \text{if } a \leq x \leq b \\ b - a & \text{if } b < x. \end{array}$$

$$n \Rightarrow \circ n$$

- Its *expected movement is never down*: on average, it either moves up or stays where it is.

Example application

The Jumping Bean 55

For all N ,

$$[n = N] \Rightarrow \lceil \circ[n \neq N] \rceil$$

Property JB1

Property JB2

There exists $K \geq 0$ such that, for all L, H ,

$$\frac{\langle L : n : H \rangle}{H + K - L} \Rightarrow \circ \left(\frac{\langle L : n : H + K \rangle}{H + K - L} \right)$$

- With some nonzero probability, however small, it must move at least one unit up or down.
- Its expected movement is *uniformly up-bounded* and never down.

Example application

The Jumping Bean 56 Proof of claim

We fix an arbitrary H for the bean to reach. Then

- Step 1 — We show for arbitrary L that if the bean ever leaves the interval $[L, H]$ the probability it does so at the H end is at least $(N-L)/(H+K-L)$, where N is its initial position.
- Step 2 — We argue that L can be chosen low enough to make that probability at least $1/2$.
- Step 3 — We argue that the bean *will* eventually leave the interval $[L, H]$, with probability one.
- Step 4 — We combine Steps 2,3 and then appeal to the Zero-One Law.

Lemma: For all L

$$\frac{\langle L : n : H+K \rangle}{H+K-L} \Rightarrow [L \leq n] \triangleright [H \leq n] .$$

Proof: We

$$\langle L : n : H+K \rangle / (H+K-L) \Rightarrow [L \leq n] \triangleright [H \leq n]$$

if $\langle L : n : H+K \rangle / (H+K-L) \Rightarrow [L \leq n] \triangleright [H \leq n]$

$\Rightarrow [H \leq n] \sqcup ([L \leq n] \cap \circ(\langle L : n : H+K \rangle / (H+K-L)))$

if $\langle L : n : H+K \rangle / (H+K-L) \Rightarrow [L \leq n] \triangleright [H \leq n]$

$\Rightarrow \circ(\langle L : n : H+K \rangle / (H+K-L))$

if Property JB2.

We show for arbitrary L that if the bean ever leaves the interval $[L,H]$ the probability it does so at the H end is at least $(N-L)/(H+K-L)$, where N is its initial position.

Lemma: For all L, H and $K \geq 0$ we have

$$\frac{\langle L : n : H+K \rangle}{H+K-L} \Rightarrow [L \leq n] \triangleright [H \leq n] .$$

Proof: We reason

$$\langle L : n : H+K \rangle / (H+K-L) \Rightarrow [L \leq n] \triangleright [H \leq n]$$

if $\langle L : n : H+K \rangle / (H+K-L) \Rightarrow [L \leq n] \triangleright [H \leq n]$

$\Rightarrow [H \leq n] \sqcup ([L \leq n] \cap \circ(\langle L : n : H+K \rangle / (H+K-L)))$

if $\langle L : n : H+K \rangle / (H+K-L) \Rightarrow [L \leq n] \triangleright [H \leq n]$

$\Rightarrow \circ(\langle L : n : H+K \rangle / (H+K-L))$

if Property JB2.

We have just proved

$$\frac{\langle L : n : H+K \rangle}{H+K-L} \Rightarrow [L \leq n] \triangleright [H \leq n] .$$

Thus, given initial position N , we must choose L satisfying

$$(N-L)/(H+K-L) = 1/2 ,$$

for which $L \hat{=} 2N - (H+K)$ suffices.

We argue that L can be chosen low enough to make that probability at least 1/2.

We have just proved

$$\frac{\langle L : n : H+K \rangle}{H+K-L} \Rightarrow [L \leq n] \triangleright [H \leq n] .$$

Thus, given initial position N , we must choose L satisfying

$$(N-L)/(H+K-L) = 1/2 ,$$

for which $L \hat{=} 2N - (H+K)$ suffices.

Example application

The Jumping Bean
Step 3, informally

If the bean must move with some nonzero probability, and its expected movement is never down,

then on every jump with some nonzero probability, it must move up...

and so by the Zero-One Law it must leave $[L, H]$ eventually.

With some nonzero probability, however small, it will move at least one unit up. We argue that the bean will eventually leave the interval $[L, H]$, with probability one. *uniform maximum* arbitrarily large but it can travel in one

expected movement is never down: on average, it either moves up or stays where it is.

Example application

The Jumping Bean
Step 3, informally

If the bean must move with some nonzero probability, and its expected movement is never down,

then on every jump, with some nonzero probability, it must move up...

and so by the Zero-One Law it must leave $[L, H]$ eventually.

- With some nonzero probability, however small, it *must move* at least one unit up or down.
- There is a *uniform maximum distance*, arbitrarily large but fixed, that it can travel in one jump.
- Its *expected movement is never down*: on average, it either moves up or stays where it is.

Example application

The Jumping Bean
Step 3, formally

The 1-boundedness restriction on formulae is relaxed for convenience of calculation, replacing it (in this case) with a bound of $K + 1$. Soundness is guaranteed by scaling.

Assuming we are in a state where $n = N$, we calculate

$$\begin{aligned}
 & K \circ [N < n] \\
 \geq & \circ \langle N : n : N+K \rangle \\
 = & \circ (\langle N-1 : n : N \rangle + \langle N : n : N+K \rangle - [n = N]) \\
 = & \circ (\langle N-1 : n : N+K \rangle + [n \neq N] - 1) \\
 = & \circ \langle N-1 : n : N+K \rangle + \circ [n \neq N] - 1 \\
 = & \langle N-1 : n : N \rangle + \circ [n \neq N] - 1 \\
 = & \circ [n \neq N] \\
 > & 0.
 \end{aligned}$$

◦ sub-linearity
Property JB2
state satisfies $n = N$,
and Property JB1

Example application

The Jumping Bean
Step 4

We reason

$$\begin{aligned}
 & \diamond [H \leq n] \\
 \Leftrightarrow & [L \leq n] \triangleright [H \leq n] \\
 \equiv & [L \leq n] \triangleright [H \leq n] \\
 \Leftrightarrow & \frac{1}{2} \ \& \ \frac{1}{2} \\
 \equiv & \frac{1}{2}.
 \end{aligned}$$

We combine Steps 2,3 and then appeal to the Zero-One Law.

The second step uses the *always-eventually* law whose proof is similar to the proof of the *always-eventually* law.

We note finally that if the probability of eventually exceeding H is everywhere at least $1/2$ then, by the Zero-One Law, it must be one — and we are done.

Example application

The Jumping Bean Step 4

We reason

$$\begin{aligned}
 & \diamond[H \leq n] \\
 \Leftarrow & [L \leq n] \triangleright [H \leq n] \ \& \ \diamond([L \leq n] \rightarrow [H \leq n]) \\
 \equiv & [L \leq n] \triangleright [H \leq n] \ \& \ \diamond([n < L \vee H \leq n]) \\
 \Leftarrow & \underline{1/2} \ \& \ \underline{1} \\
 \equiv & \underline{1/2}.
 \end{aligned}$$

The second step uses an *unless-eventually* law whose proof is similar to the proof given earlier for the *always-eventually* law.

We note finally that if the probability of eventually exceeding H is everywhere at least $1/2$ then, by the Zero-One Law, it must be one — and we are done.

Exercises

Ex. 1: A jumping bean that doesn't make it

Consider a jumping bean with the following code:

$$\begin{array}{l}
 n < 0 \quad \longrightarrow \quad n := n^2 \quad \frac{1}{n^2} \oplus \quad n := n - 1 \\
 n \geq 0 \quad \longrightarrow \quad n := n + 1
 \end{array}$$

Show that if started at (negative) position $-N$, its probability of reaching zero is only $1/N$, and hence that it does not have the “eventually exceeds” property we have just proved.

Exercises

Ex. 2: Necessity of bean properties

We showed that a bean having the three properties at right will eventually reach or exceed any position on the line.

Which property fails for the bean of Ex. 1?

Find examples that show each of the other two properties are necessary as well.

- With some nonzero probability, however small, it *must move* at least one unit up or down.
- There is a *uniform maximum distance*, arbitrarily large but fixed, that it can travel in one jump.
- Its *expected movement is never down*: on average, it either moves up or stays where it is.

Exercises

Ex. 3: Formal logic

We have been somewhat informal about the “rules” usually associated with a logic: Which are the axioms of *qTL*? What are the rules of inference? How do we “fold in” the use of (standard) predicate logic and arithmetic?

What exactly do we mean when we say this logic is “sound”?

Suggest how these details can be tightened up, by considering which of our claims could be axioms and which could be rules of inference, and deciding what the “quantitative” entailment should be for *qTL*. What corresponds to *Modus Ponens*? Is there a *Deduction Theorem*?

Check your approach by formalising the claim that it is sound to reason within any non-negative bounded interval $[0, B]$ if it is sound to reason within $[0, 1]$, provided certain changes are made to the “propositional” operators. What changes, exactly?