

Probabilistic model checking in practice: Case studies with PRISM

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Overview

- Probabilistic model checking
 - Why needed?
 - What does it involve?
- The PRISM model checker
 - About the tool
 - Main functionality
- Case studies
 - Self-stabilisation algorithms
 - Molecular reactions
 - Contract signing protocols
 - Bluetooth device discovery
- Challenges for future

With thanks to...

- Main collaborators on probabilistic model checking
 - **Gethin Norman**, Dave Parker, Jeremy Sproston, Christel Baier, Roberto Segala, Michael Huth, Luca de Alfaro, Joost-Pieter Katoen, Antonio Pacheco
- PRISM model checker implementation
 - **Dave Parker**, Andrew Hinton, Rashid Mehmood, Yi Zhang, Hakan Younes, Stephen Gilmore, Michael Goldsmith, Conrado Daws, Fuzhi Wang
- Case studies
 - Vitaly Shmatikov, Gethin Norman, Marie Duflot, Jeremy Sproston, Sandeep Shukla, Rajesh Gupta, Carroll Morgan, Annabelle McIver
- And many more...

Ubiquitous computing: the trends...

- **Devices, ever smaller**
 - Laptops, phones, PDAs, ...
 - Sensors, motes, ...
- **Networking, wireless, wired & global**
 - Mobile ad hoc
 - Wireless everywhere
 - Internet everywhere
 - Global connectivity
- **Systems/software**
 - Self-configuring
 - Self-organising
 - Bio-inspired
 - Autonomous
 - Adaptive
 - Context-aware



Ubiquitous computing: users expect...

- ...assurance of
 - safety
 - correctness
 - performance
 - reliability
- For example:
 - Is my e-savings account **secure**?
 - Can someone **bluesnarf** from my phone?
 - How **fast** is the communication from my PDA to printer?
 - Is my mobile phone **energy efficient**?
 - Is the operating system **reliable**?
 - Is the protocol **fault tolerant**?



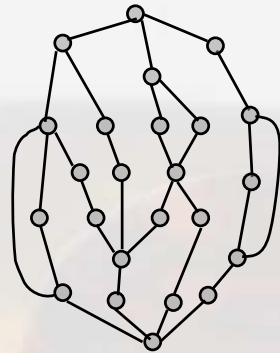


Probability helps

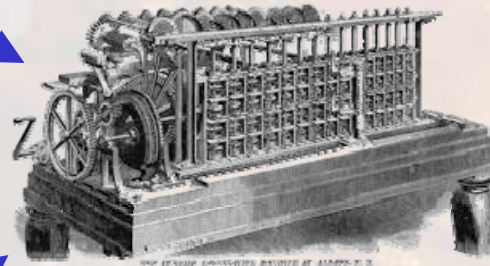
- In distributed co-ordination algorithms
 - As a **symmetry breaker**
 - "leader election is eventually resolved **with probability 1**"
 - In **fault-tolerant** schemes
 - "the message will be delivered to all nodes **with high probability**"
- When modelling uncertainty in the environment
 - To **quantify failures**, express **soft deadlines**, **QoS**
 - "the **chance** of shutdown is **at most 0.1%**"
 - "the **probability** of a frame delivered **within 5ms** is **at least 0.91**"
 - To **quantify environmental factors** in decision support
 - "the **expected cost** of reaching the goal is **100**"
- When analysing system performance
 - To **quantify arrivals**, **service**, etc, characteristics
 - "in the long run, **mean waiting time** in a lift queue is **30 sec**"

Verification via model checking...

or falsification?



The model



Model Checker

`send → ◇ deliver`

Temporal logic specification



or

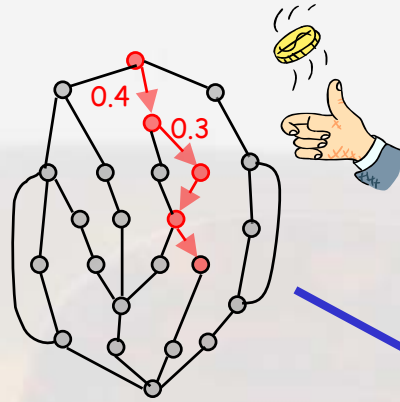


Error trace

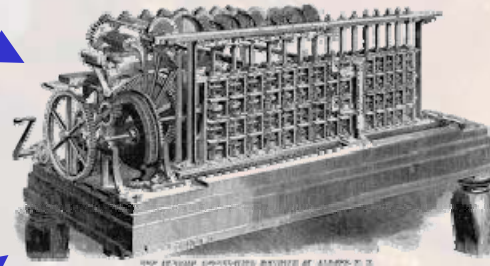
Line 5: ...
Line 21: ...
Line 15: ...
...
Line 27: ...
Line 45: ...

Probabilistic model checking...

in a nutshell



Probabilistic model



Probabilistic Model Checker



or



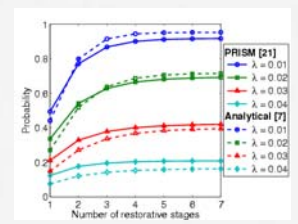
or

The probability

send $\rightarrow P_{0.9}(\heartsuit \text{deliver})$

Probabilistic temporal logic specification

State 5: 0.6789
State 6: 0.9789
State 7: 1.0
...
State 12: 0
State 13: 0.1245



Probabilistic model checking inputs...

- **Models**
 - discrete time Markov chains (DTMCs)
 - continuous time Markov chains (CTMCs)
 - Markov decision processes (MDPs)
 - (**currently indirectly**) probabilistic timed automata (PTAs)
- **(Yes/No) temporal logic specification languages**
 - Probabilistic temporal logic **PCTL** (for DTMCs/MDPs)
 - Continuous Stochastic Logic **CSL** (for CTMCs)
 - Probabilistic timed computation tree logic **PTCTL** (for PTAs)
- **Quantitative specification language variants**
 - Probability **values** for logics **PCTL/CSL/PTCTL** (for all models)
 - Extension with **expectation** operator (for all)
 - Extension with **costs/rewards** (for all)

Probabilistic model checking involves...

- Construction of **models**:
 - discrete and continuous Markov chains (DTMCs/CTMCs)
 - Markov decision processes (MDPs), and
 - probabilistic timed automata (PTAs)
- Implementation of **probabilistic model checking** algorithms
 - **graph-theoretical algorithms, combined with**
 - (probabilistic) reachability
 - qualitative model checking (for 0/1 probability)
 - **numerical computation - iterative methods**
 - quantitative model checking (plot **probability values, expectations, rewards**, steady-state, etc, for a **range** of parameters)
 - exhaustive, unlike simulation

The PRISM probabilistic model checker

- Approach

- Based on **symbolic, BDD-based** techniques
- Multi-Terminal BDDs, first algorithm [ICALP'97]
- **Hybrid** combination of symbolic and explicit vector representation, efficient for CTMCs

- History

- First public release September 2001, ~7 years development
- Substantial improvements to functionality, efficiency and model size capability ($> 10^{10}$ for CTMCs, higher for other models)

- Funding

- EPSRC, several projects including ongoing projects on compositionality, mobility extension and parallelisation
- DTI/QinetiQ, project FORWARD
- British Council, collaboration with Germany, France and Portugal

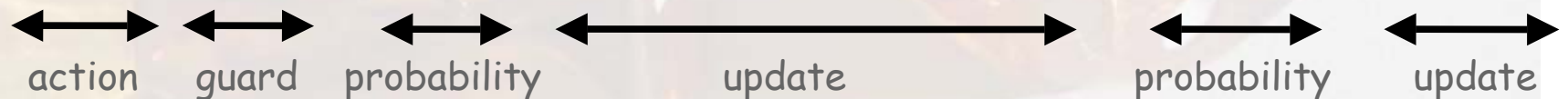
The PRISM tool: overview

- **Functionality**
 - Implements temporal logic **probabilistic model checking**
 - Construction of **models**: discrete and continuous Markov chains (DTMCs/CTMCs), and Markov decision processes (MDPs)
 - Modelling language: probabilistic guarded commands
 - Probabilistic temporal logics: **PCTL** and **CSL**
 - Extension with **costs/rewards**, **expectation** operator
- **Underlying computation combines graph-theoretical algorithms**
 - Reachability, qualitative model checking, BDD-based **with numerical computation - iterative methods**
 - Linear equation system solution - Jacobi, Gauss-Seidel, ...
 - Uniformisation (CTMCs)
 - Dynamic programming (MDPs)
 - Explicit and symbolic (MTBDDs, etc.)

PRISM modelling language

- Simple, state-based language for DTMCs/CTMCs/MDPs
 - based on Reactive Modules [Alur/Henzinger]
- Basic components:
 - **modules** (system components, parallel composition)
 - **variables** (finite-state, typed)
 - **guarded commands** (probabilistic, action-labelled)

$[send] (s=2) \rightarrow p_{loss} : (s'=3) \& (lost'=lost+1) + (1-p_{loss}) : (s'=4);$



More on PRISM modelling language...

- Other features:
 - synchronisation on action labellings
 - process algebra style specifications
 - **parallel composition**: $P1 \parallel P2, P1 \parallel [a,b] P2, P1 \parallel P2$
 - **action hiding/renaming**: $P/\{a\}, P\{a \leftarrow b\}$
 - import of PEPA models
 - state-dependent probabilities/rates
 - global variables
 - macros
 - import of CSP+probability models

PRISM property specifications

- PCTL/CSL (true/false) formula examples:
 - $P \geq 1$ [true U terminate]
"the algorithm eventually terminates successfully with probability 1"
 - $P < 0.001$ [true U ≤ 100 error]
"the probability of the system reaching an error state within 100 time units is less than 0.001"
 - $\text{down} \Rightarrow P > 0.75$ [!fail U[1,2.5] up]
"when shutdown occurs, the probability of system recovery between 1 and 2.5 hours, without further failures occurring, is greater than 0.75"
- Can also write query formulae:
 - $P = ?$ [true U ≤ 10 terminate]
"what is the probability that the algorithm terminates successfully within 10 time units?"

PRISM technicalities

- Augment states and transitions with real-valued rewards
 - Instantaneous rewards, e.g. "concentration of reactant"
 - Cumulative rewards, state- and transition-based, e.g. "power consumed", "messages lost"
- Support for "experiments"
 - e.g. $P=? [true \ U \leq T \ error]$ for $N=1..5, T=1..100$
- GUI implementation
 - integrated editor for PRISM language
 - automatic graph plotting
- (Ongoing) Simulator and sampling-based model checking
 - allows to "excute" the model **step-by-step** or **randomly**
 - avoids state-space explosion, trading off accuracy

Adding costs/rewards

- Instantaneous rewards

- state-based, e.g. "queue size", "concentration of reactant"
- $R=? [I=T]$, expected reward at time instant T ?
- $R=? [S]$, expected long-run reward?

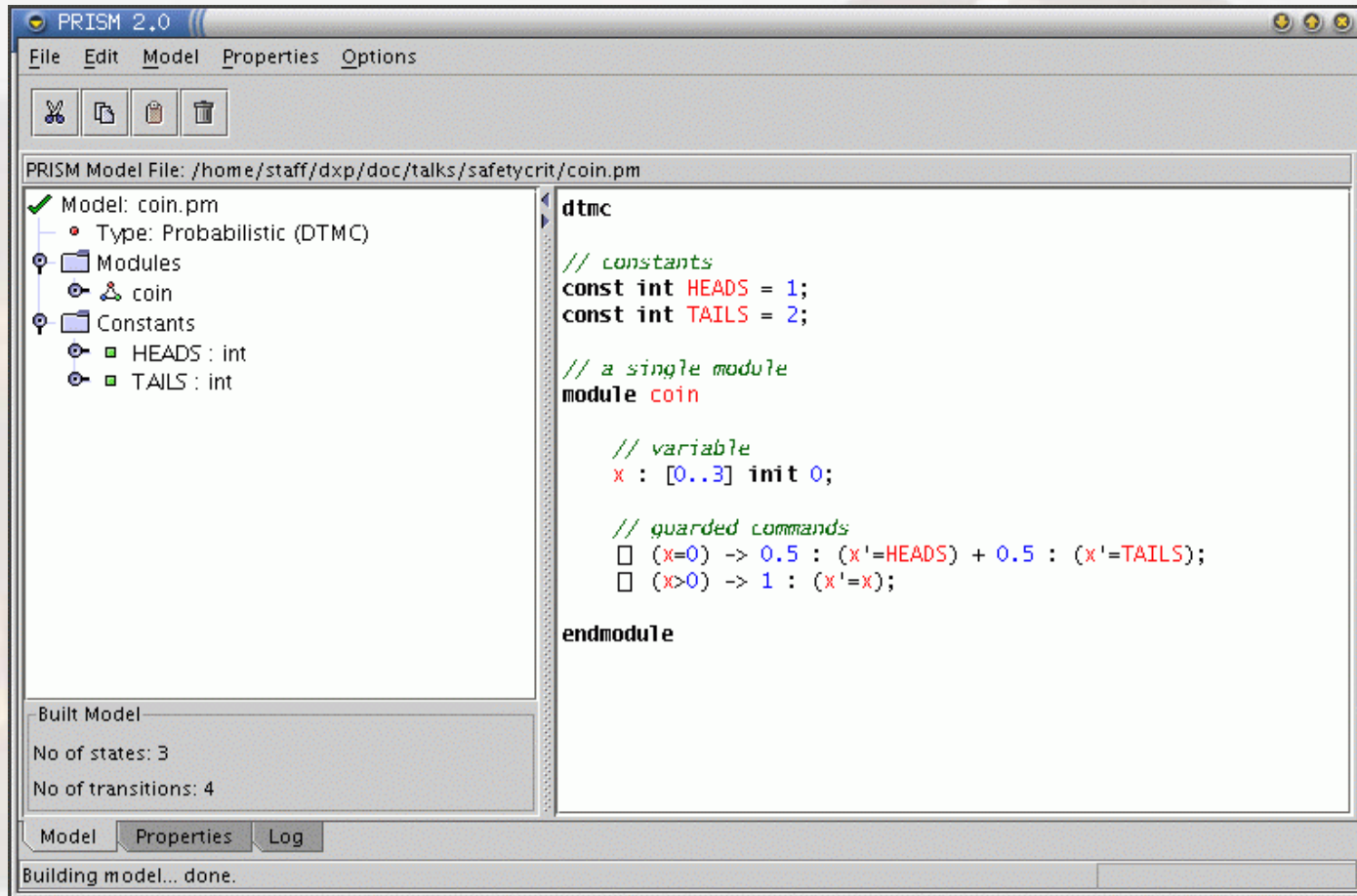
- Cumulative rewards

- state- and transition-based, e.g. "time taken", "power consumed", "messages lost"
- $R=? [F A]$, expected reward to reach A ?
- $R=? [C \leq T]$, expected reward by time T ?
- $R=? [S]$, expected long-run reward per unit time?

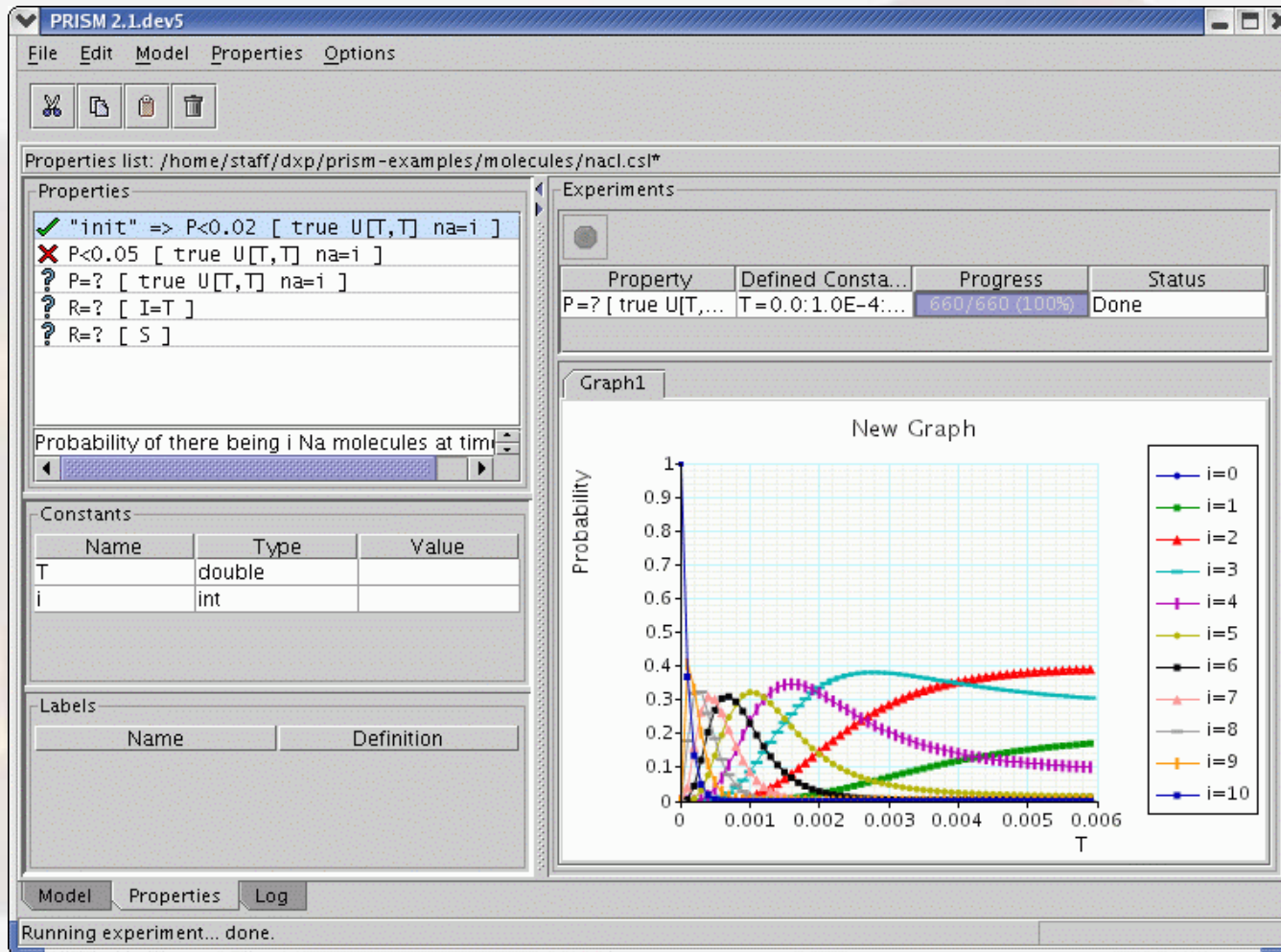
PRISM real-world case studies

- **MDPs/DTMCs**
 - **Self-stabilising algorithms** (based on Hermann and others)
 - **Bluetooth device discovery** [ISOLA'04]
 - Crowds anonymity protocol (by Shmatikov) [CSFW'02, JSC 2003]
 - Randomised consensus [CAV'01, FORTE'02]
 - **Contract signing protocols** (by Norman & Shmatikov) [FASEC'02]
 - NAND multiplexing for nano (with Shukla) [VLSI'04, TCAD 2005]
- **CTMCs**
 - **Molecular reactions** (based on Regev & Shapiro)
 - **Eukaryotic cell cycle control** (based on Lecca & Priami)
 - Dependability of embedded controller [INCOM'04]
 - Dynamic power management [HLDVT'02, FAC 2005]
- **PTAs**
 - IPv4 ZeroConf dynamic configuration [FORMATS'03]
 - Root contention in IEEE 1394 FireWire [FAC 2003, STTT 2004]
 - IEEE 802.11 (WiFi) Wireless LAN MAC protocol [PROBMIV'02]

Screenshot: Text editor

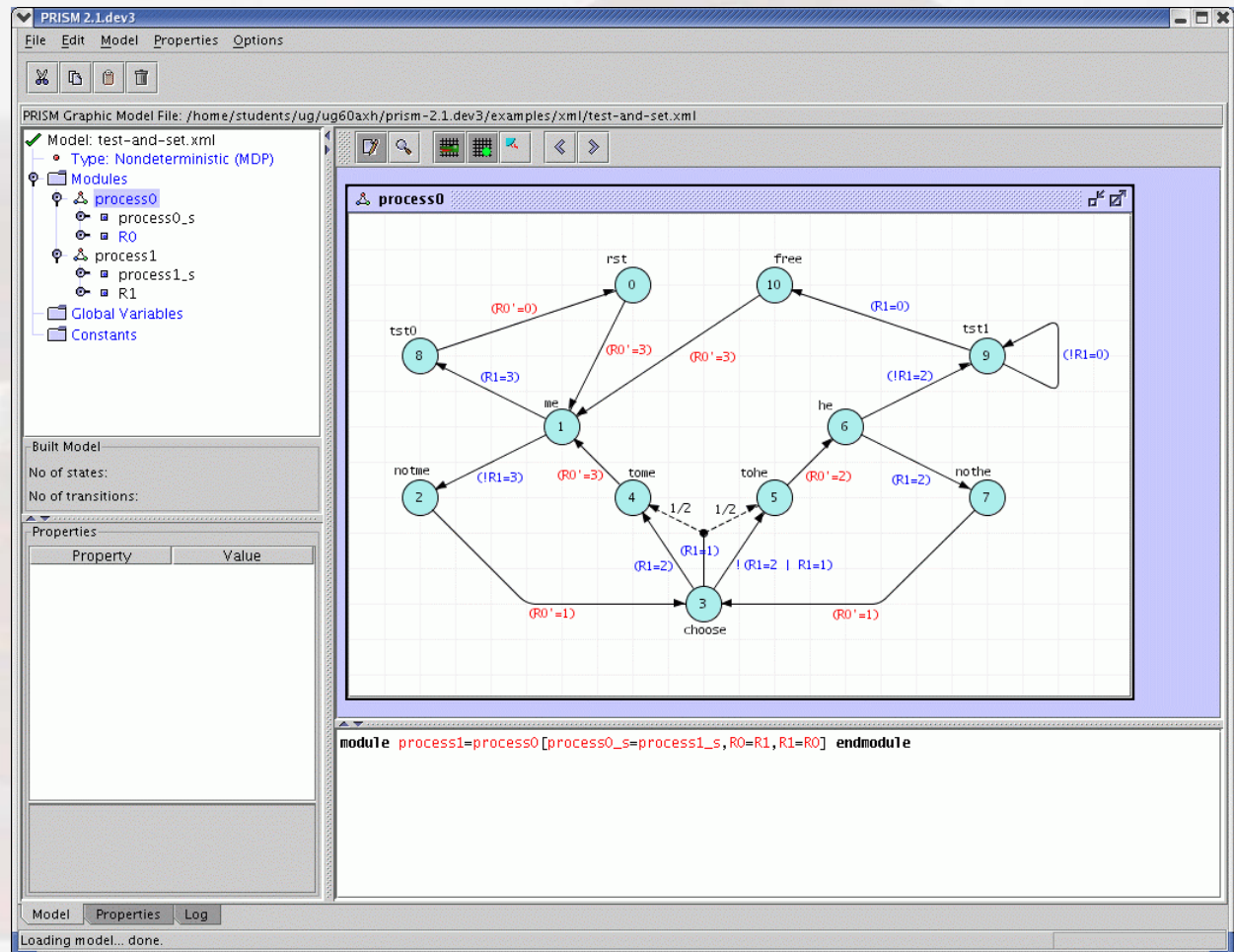


Screenshot: Graphs



Ongoing developments

- Graphical modelling language
- Simulator, sampling methods
- Parallel engine
- Grid engine



Case Study: Self-stabilization

- Self-stabilizing protocol for a network of processes
 - starts from possibly **illegal** start state
 - returns to a **legal (stable)** state
 - without any outside intervention
 - within some finite number of steps
- Network: **synchronous or asynchronous ring** of N processes
 - Illegal states: more than one process is privileged (has a token)
 - Stable states: exactly one process is privileged (has a token)
 - Properties
 - From **any** state, a stable state is reached with probability 1
 - **Expected time** to reach a stable state
 - Interested in **worst-case** time to reach stable state (unproven conjecture about Hermann's ring of McIver & Morgan)

Herman's self-stabilising protocol

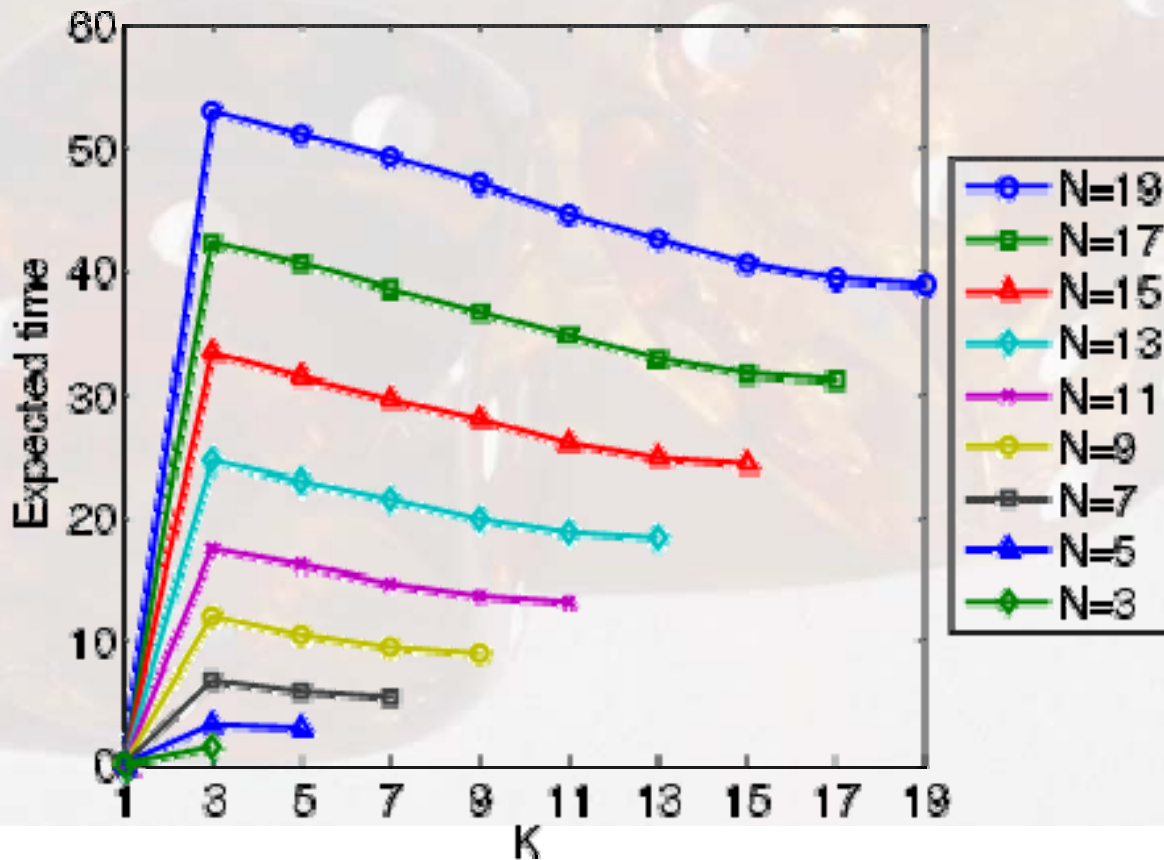
- Synchronous ring of N (N odd) processes (DTMC)
 - Each process has a local boolean variable x_i
 - Token in place i if $x_i = x_{i+1}$
 - Basic step of process i :
 - if $x_i = x_{i+1}$ make a uniform random choice as to the next value of x_i
 - otherwise set x_i to the current value of x_{i+1}
 - Allow to start in any state (MDP)
- In the PRISM language:

```
module process1
  x1 : bool;
  [step] x1=x2 -> 0.5 : x1'=0 + 0.5 : x1'=1;
  [step] !(x1=x2) -> x1'=x2;
endmodule

module process2 = process1 [x1=x2, x2=x3] endmodule
      ⋮
module processN = process1 [x1=xN, x2=x1] endmodule
```

Results: Herman's protocol

- $P_{s,1}(\diamond \text{stable})$: min **probability** of reaching a stable state is **1**
- $E_{s,?}(\text{stable})$: max **expected time** (number of steps) to reach a stable state, assuming initially **K** tokens and **N** processes:



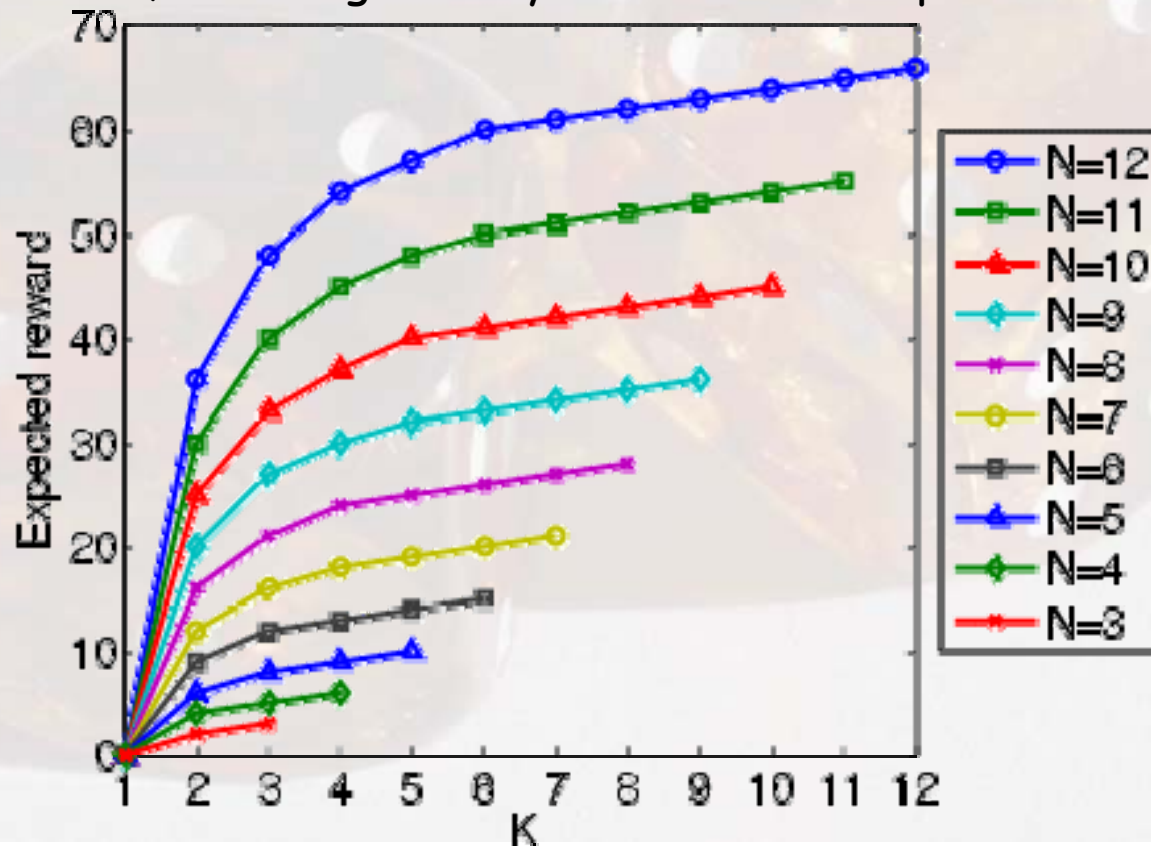
Israeli-Jalfon's self-stabilising protocol

- Asynchronous ring of N processes (MDP)
- Each process has a local boolean variable q_i
 - token in place i if $q_i = \text{true}$
 - process is **active** if and only if has a token
 - basic step of (active) process: **uniform random choice** as to whether to move the token to the left or right
- In the PRISM language:

```
global  $q_1 : [0..1]$ ; ... global  $q_N : [0..1]$ ;  
module process1  
     $s_1 : \text{bool}$ ; // dummy variable  
    [] ( $q_1 = 1$ ) -> 0.5 : ( $q_1' = 0$ ) & ( $q_N' = 1$ ) + 0.5 : ( $q_1' = 0$ ) & ( $q_2' = 1$ );  
endmodule  
  
module process2 = process1 [s1=s2, q1=q2, q2=q3, qN=q1] endmodule  
    ⋮  
module processN = process1 [s1=sN, q1=qN, q2=q1, qN=qN-1] endmodule
```

Results: Israeli-Jalfon's protocol

- $P_{s,1}(\diamond \text{stable})$: min **probability** of reaching a stable state is **1**
- $E_{\tau}(\text{stable})$: max **expected time** (number of steps) to reach a stable state, assuming initially **K** tokens and **N** processes:

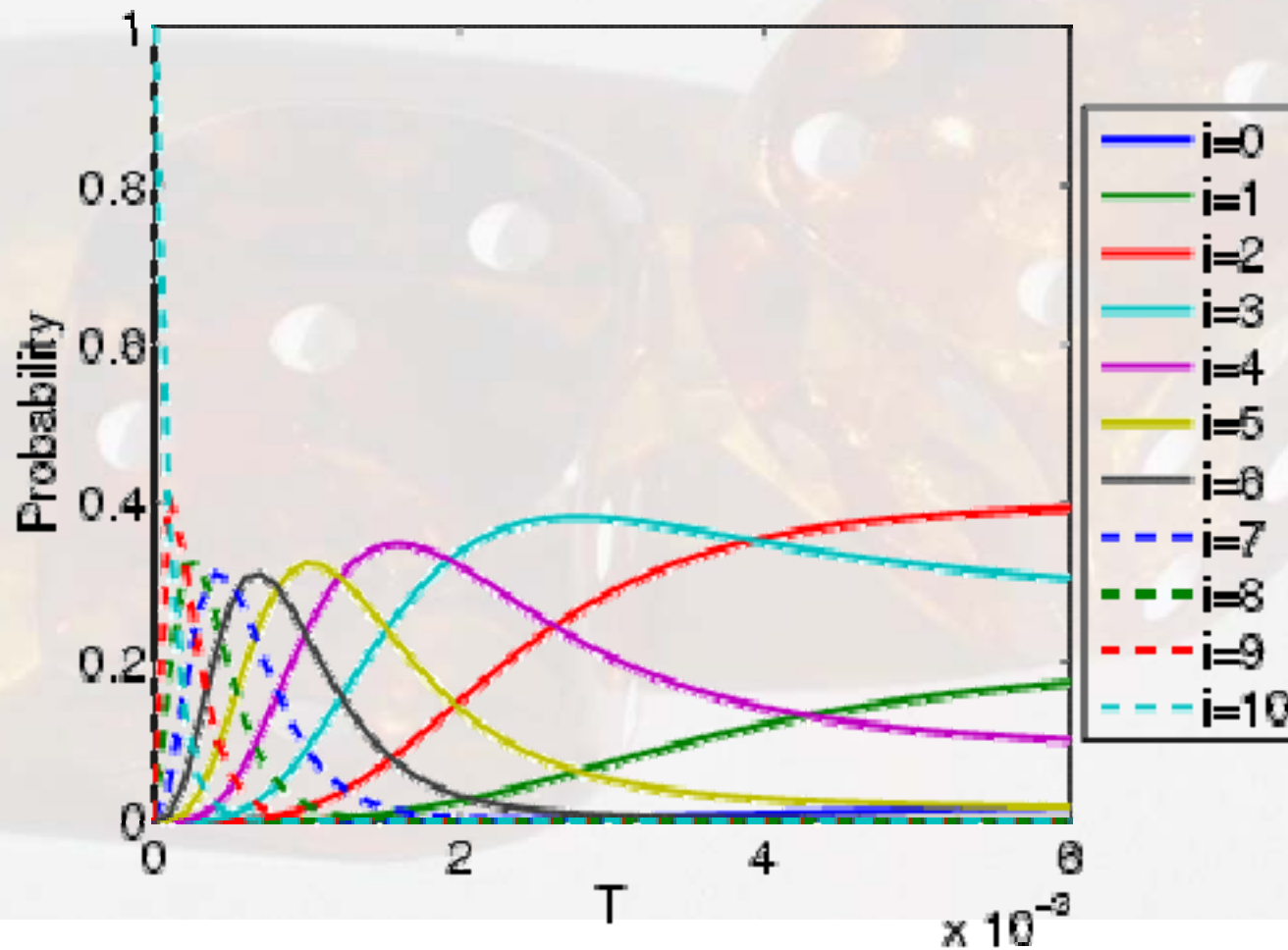


Case Study: Molecular Reactions

- Time until a reaction occurs is given by an **exponential distribution** [Gillespie 1977]
 - model reactions using **continuous time Markov chains**
- Rate of reaction determined by:
 - **base rate** (empirically determined constant)
 - **concentration of reactants** (number of each type of molecule that takes part in the reaction)
- This case study: **Na + Cl** \leftrightarrow **Na⁺ + Cl⁻**
 - forward base rate 100
 - backwards base rate 10
 - initially **N1** Na molecules and **N2** Cl molecules

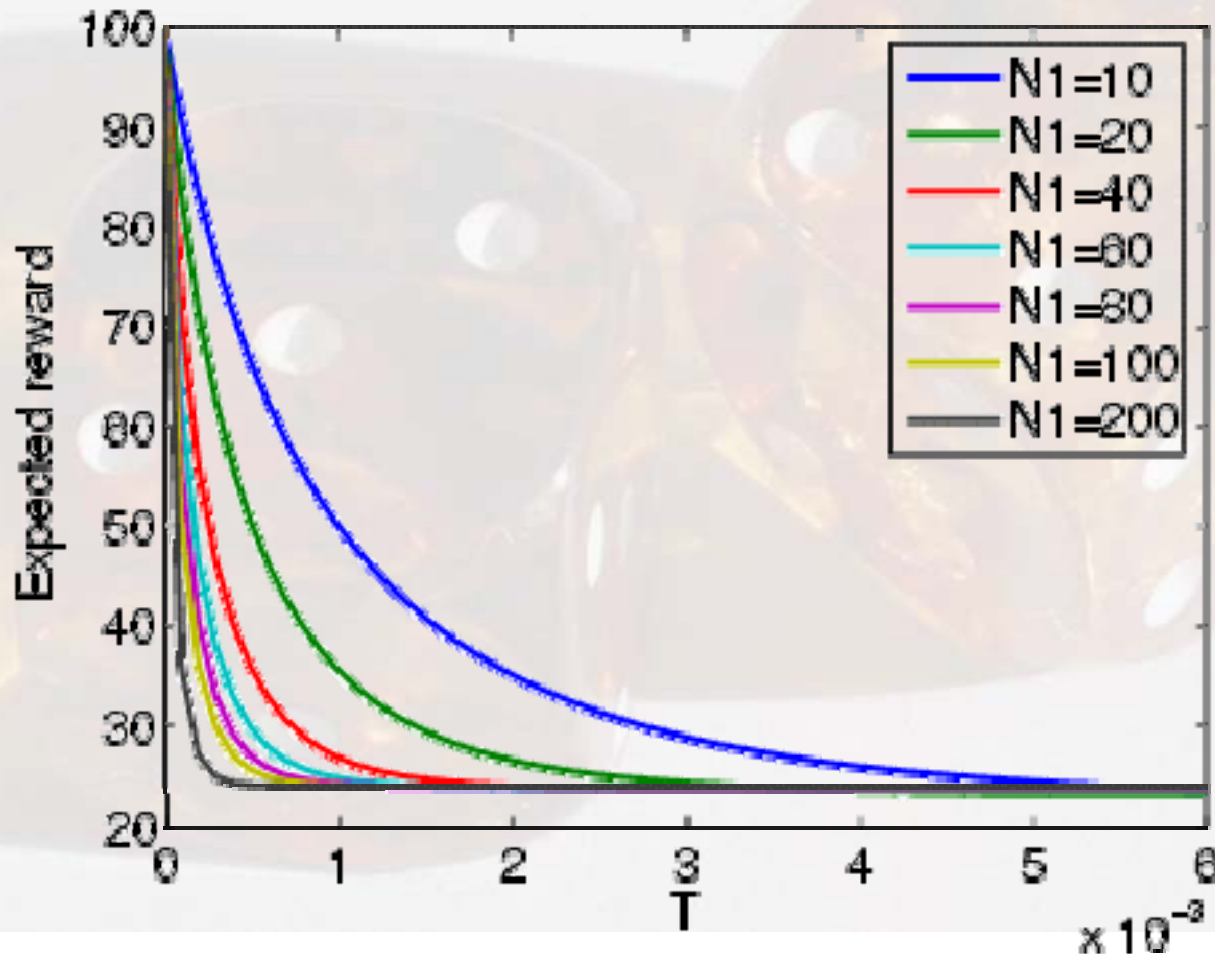
Results: Molecular Reactions

- $P_{=i}$ (true $U^{[T,T]}$ $N_a=i$): probability of i Na molecules at time T



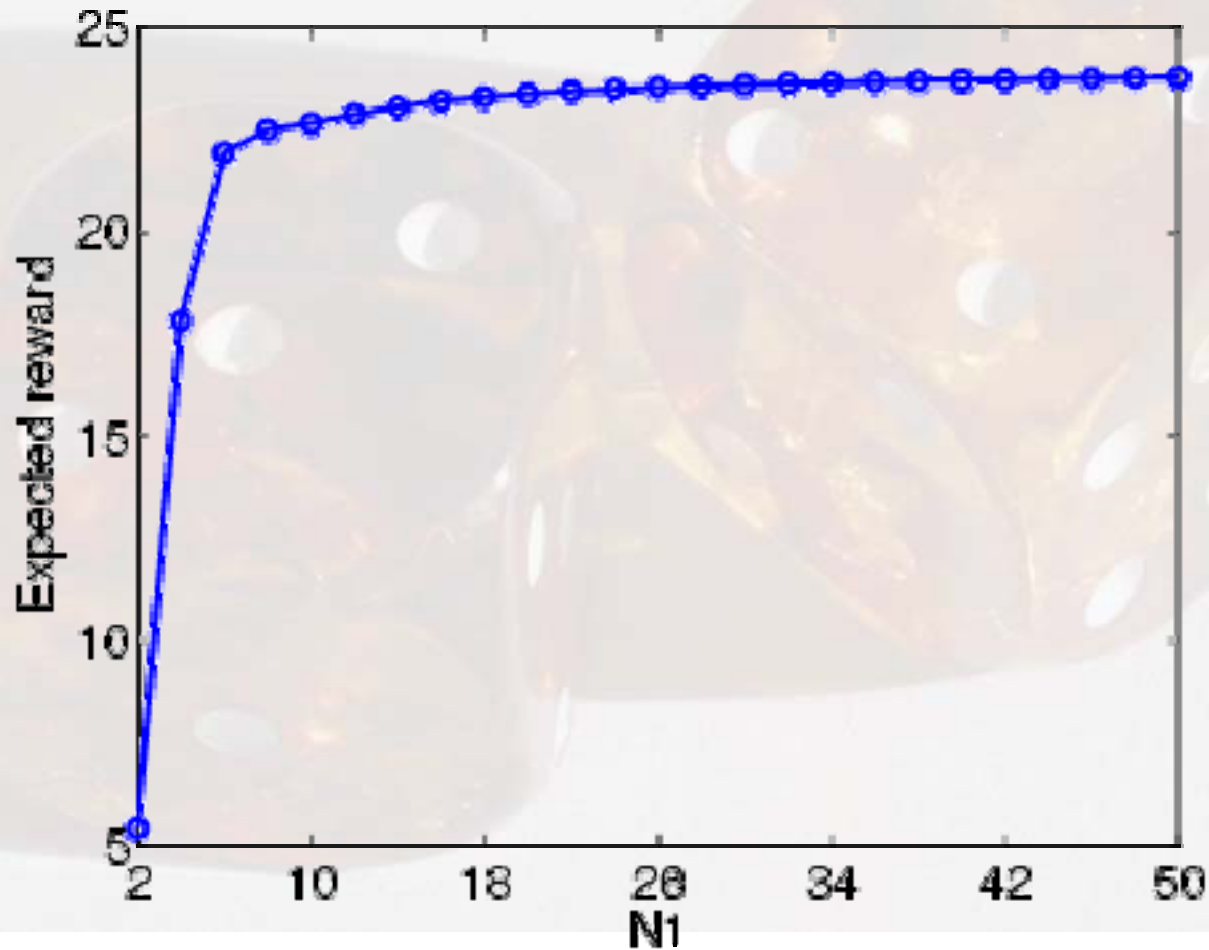
Results: Molecular Reactions

- $R_{\rightarrow} (I=T)$: expected percentage of Na molecules at time T



Results: Molecular Reactions

- $R_{\rightarrow}(S)$: expected percentage of Na molecules in the long run

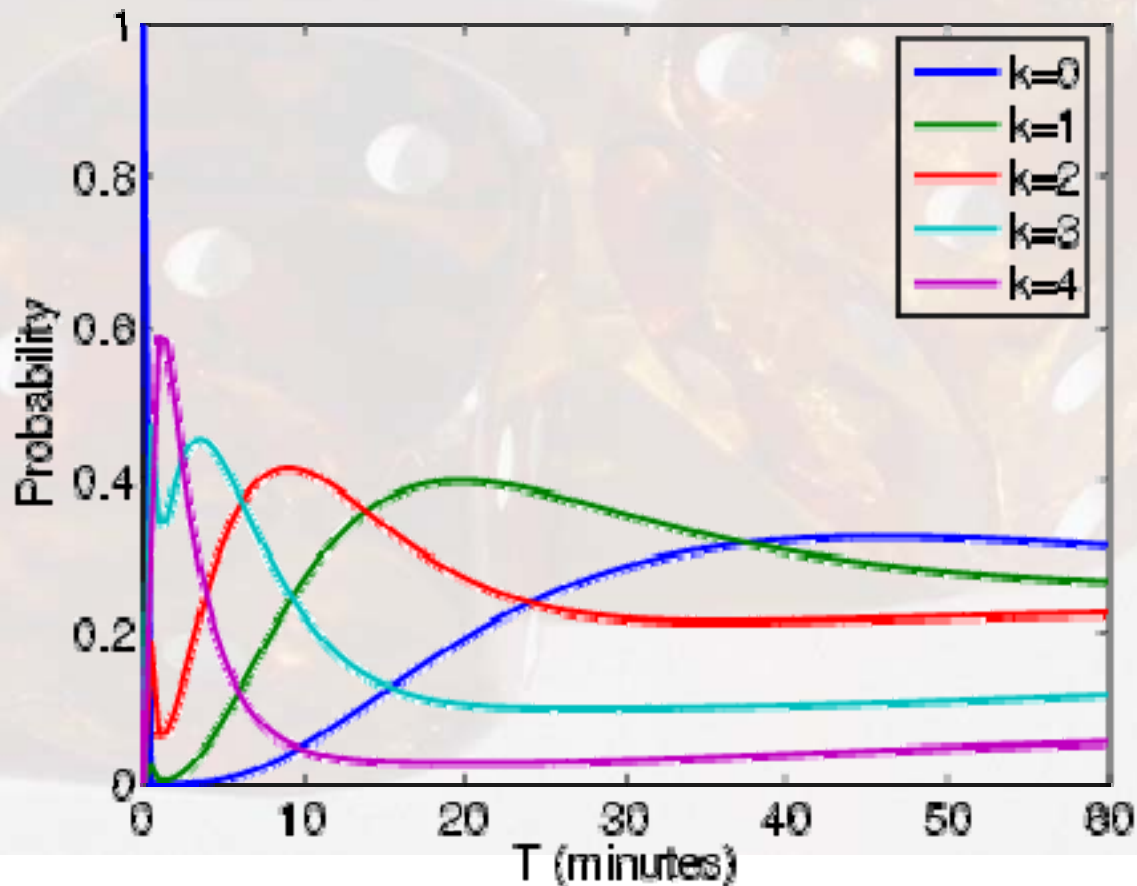


Case Study: Cell Cycle Control

- Eukaryotes
 - very common occurring class of single-celled or multi-celled organisms
- This case study: cell cycle control
- Based on earlier work work of Lecca and Priami
 - formal specification given in the π -calculus
 - simulation based approach (using BioSPI)
 - study the relative concentration of a number of types of proteins, partaking concurrently in several complex chemical reactions
- Construct PRISM model based on π -calculus specification
 - complements the simulation based approach

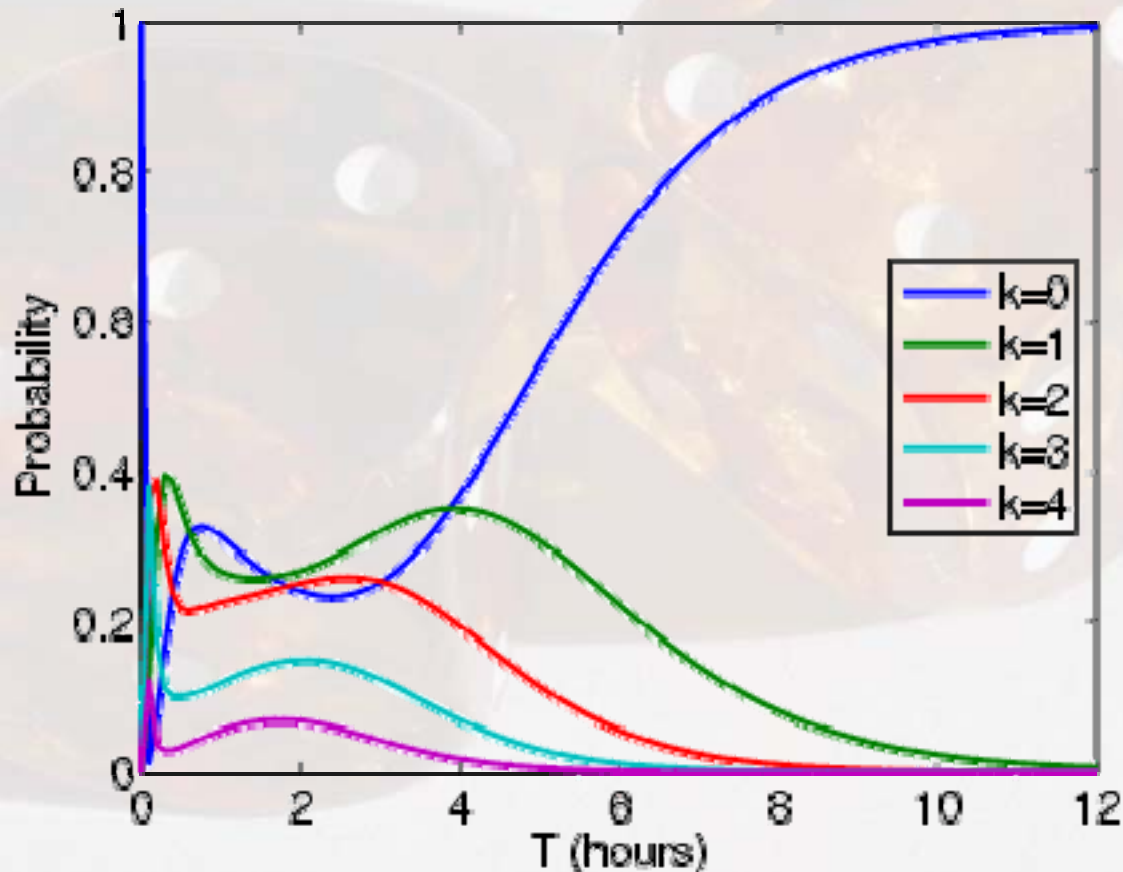
Results: Cell Cycle Control

- $P_{=k}$ (true $U^{[T,T]}$ cyclin=k): quantity of cyclin bound at time T equals k



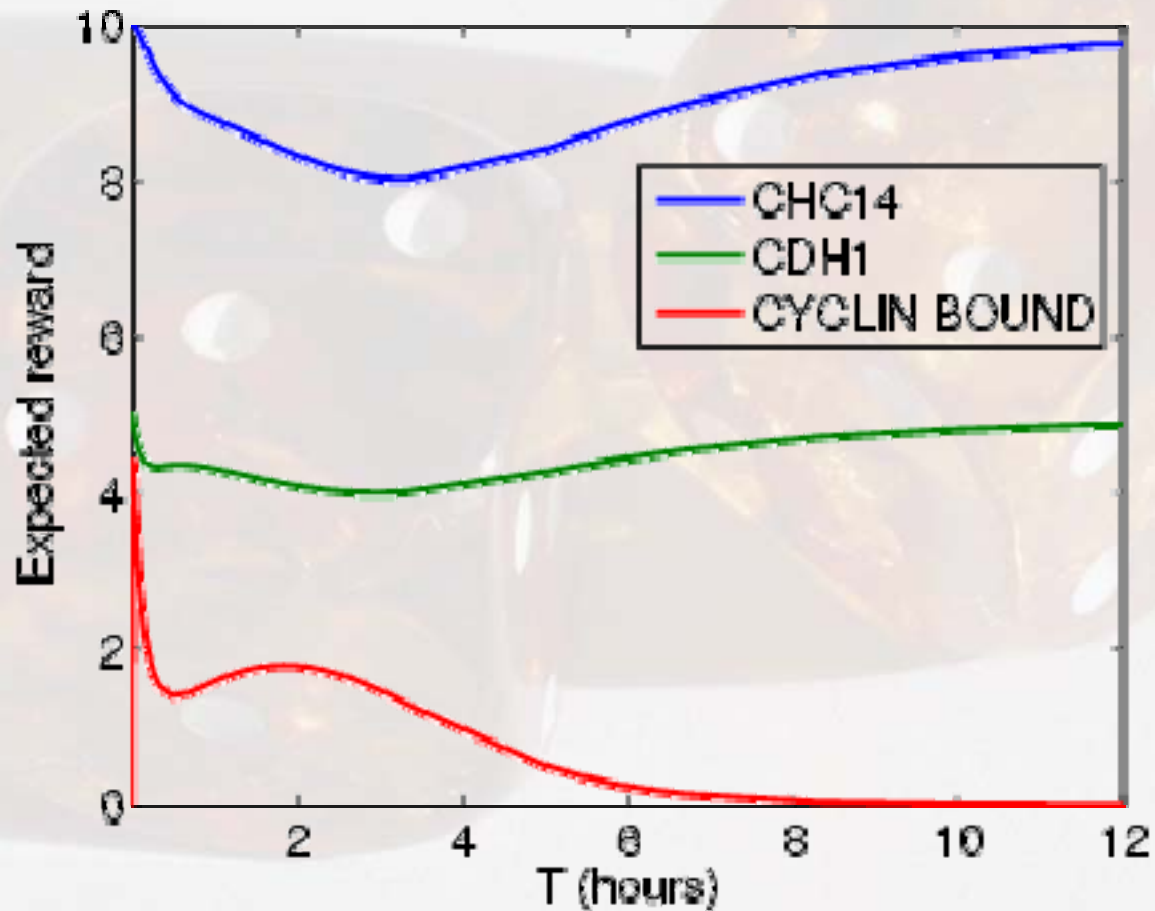
Results: Cell Cycle Control

- $P_{=k}$ (true $U^{[T,T]}$ cyclin=k): quantity of cyclin bound at time T equals k



Results: Cell Cycle Control

- $R_{\rightarrow}(\mathbf{I}=T)$: expected quantities at time T



Case Study: Contract Signing

- Case study by Norman & Shmatikov [FASEC'02]
- Two parties want to agree on a contract
- Each will sign if the other will sign
 - Cannot trust other party in the protocol
 - There may be a trusted third party (judge), but it should only be used if something goes wrong
- Contract signing with pen and paper
 - Sit down and write signatures simultaneously
- Contract signing on the Internet
 - Challenge: how to exchange commitments on an asynchronous network?

Contract Signing

Partial secret exchange protocol of Even, Goldreich and Lempel (1985) for two parties (A and B)

- A (B) holds secrets a_1, \dots, a_{2n} (b_1, \dots, b_{2n})
 - Secret is a binary string of length l
 - Secrets partitioned into pairs:
 $\{(a_i, a_{n+i}) \mid i=1, \dots, n\}$ and $\{(b_i, b_{n+i}) \mid i=1, \dots, n\}$
 - A (B) committed if B (A) knows one of A's (B's) pairs
- Uses **1-out-of-2 oblivious transfer protocol**: $OT(S, R, x, y)$
 - S sends x and y to R
 - R receives x with probability $\frac{1}{2}$ otherwise receives y
 - S does not know which one R receives
 - if S cheats then R can detect this with probability $\frac{1}{2}$

Contract Signing

(step 1)

for $i=1, \dots, n$

$OT(A, B, a_i, a_{n+i})$

$OT(B, A, b_i, b_{n+i})$

end

(step 2)

for $i=1, \dots, l$ (l is the bit length of the secrets)

 for $j=1, \dots, 2n$

 A transmits bit i of secret a_j to B

 end

 for $j=1, \dots, 2n$

 B transmits bit i of secret b_j to A

 end

end

Results: Contract Signing

- Discovered a **weakness** in the protocol when party **B** is allowed to act maliciously by quitting the protocol early
 - this behaviour not considered in the original analysis
- **PRISM** analysis shows:
 - if **B** stops participating in the protocol as soon as he/she has obtained at least one of **A** pairs, then, with **probability 1**, at this point:
 - **B** possesses a pair of **A's** secrets
 - **A** does not have complete knowledge of any pair of **B's** secrets
- Protocol is therefore not fair under this attack:
 - **B** has a distinct advantage over **A**

Results: Contract Signing

- The protocol is unfair because in **step 2**: **A** sends a bit for each of its secret before **B** does.
- Can we make this protocol fair by changing the message sequence scheme?
- Since the protocol is **asynchronous** the best we can hope for is with **probability $\frac{1}{2}$** **B** (or **A**) gains this advantage
- We consider 3 possible alternate message sequence schemes...

Contract Signing: EGL2

(step1)

...

(step2)

for $i=1, \dots, l$

for $j=1, \dots, n$ A transmits bit i of secret a_j to B

for $j=1, \dots, n$ B transmits bit i of secret b_j to A

end

for $i=1, \dots, l$

for $j=n+1, \dots, 2n$ A transmits bit i of secret a_j to B

for $j=n+1, \dots, 2n$ B transmits bit i of secret b_j to A

end

Contract Signing: EGL3

(step1)

...

(step2)

for $i=1, \dots, l$ for $j=1, \dots, n$

A transmits bit i of secret a_j to B

B transmits bit i of secret b_j to A

end

for $i=1, \dots, l$ for $j=n+1, \dots, 2n$

A transmits bit i of secret a_j to B

B transmits bit i of secret b_j to A

end

Contract Signing: EGL4

(step1)

...

(step2)

for $i=1, \dots, l$

A transmits bit i of secret a_1 to B

for $j=1, \dots, n$ B transmits bit i of secret b_j to A

for $j=2, \dots, n$ A transmits bit i of secret a_j to B

end

for $i=1, \dots, l$

A transmits bit i of secret a_{n+1} to B

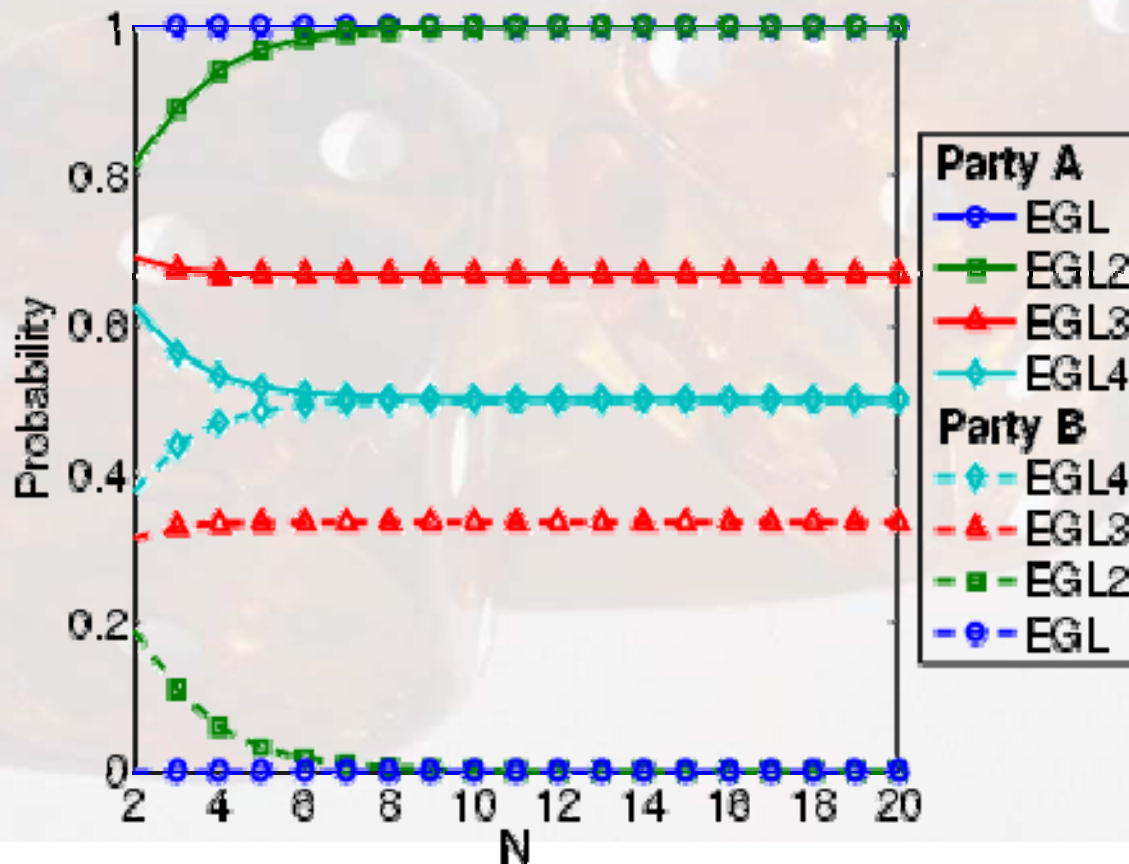
for $j=n+1, \dots, 2n$ B transmits bit i of secret b_j to A

for $j=n+2, \dots, 2n$ A transmits bit i of secret a_j to B

end

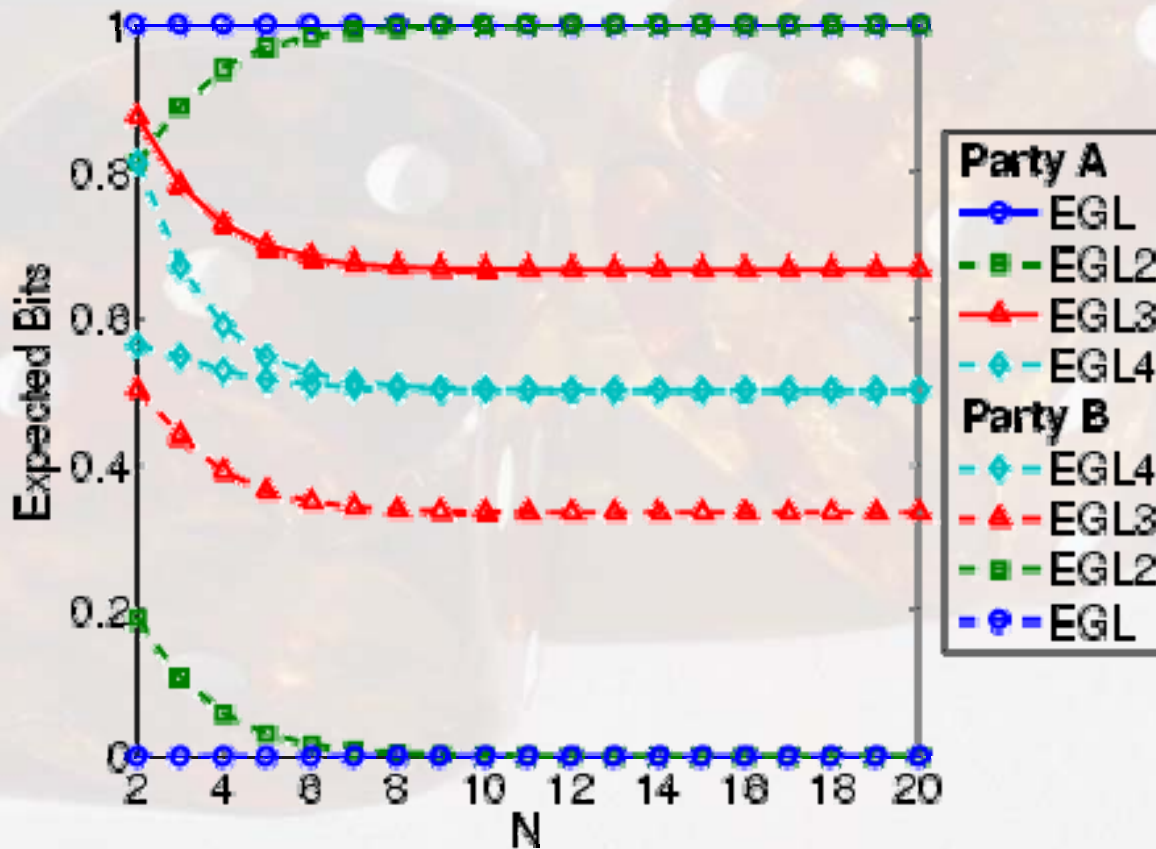
Results: Contract Signing

- Probability the other party gains knowledge first (the chance that the protocol is unfair)



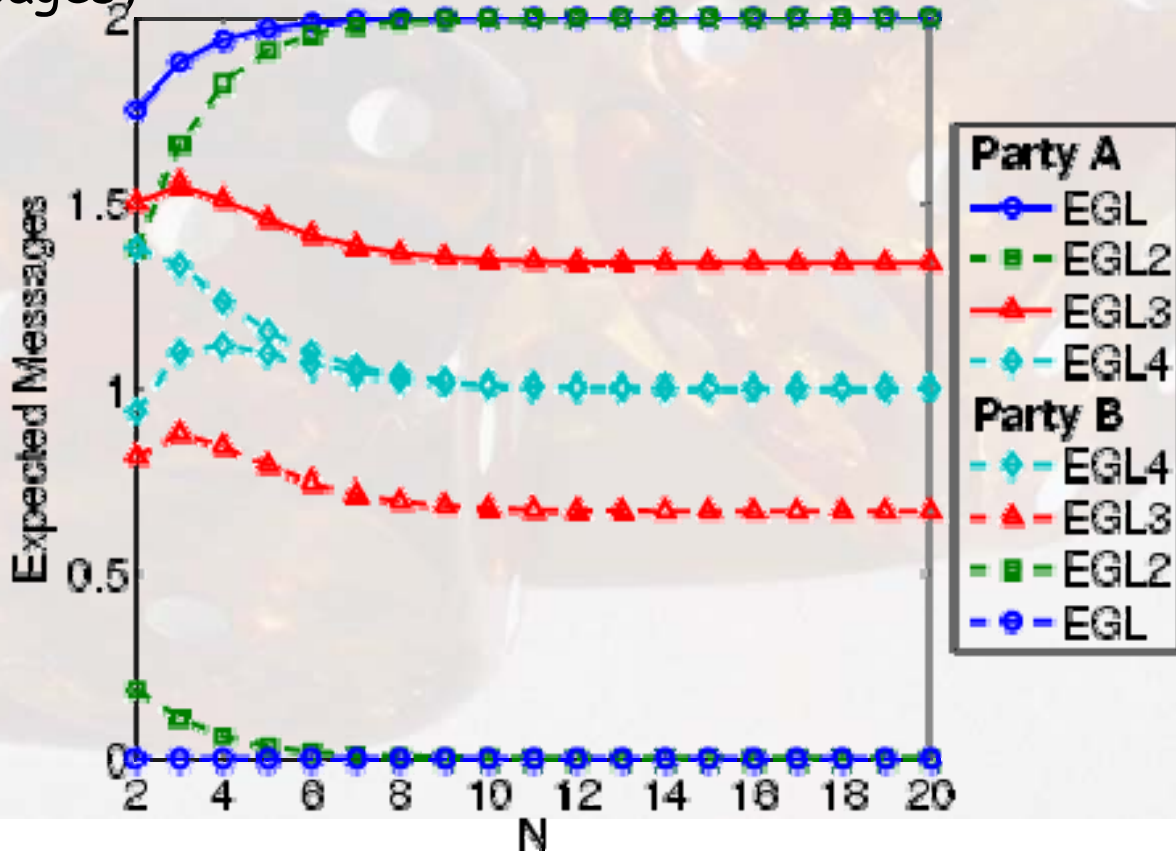
Results: Contract Signing

- Expected bits a party requires to know a pair once the other knows a pair (quantifies how unfair the protocol is)



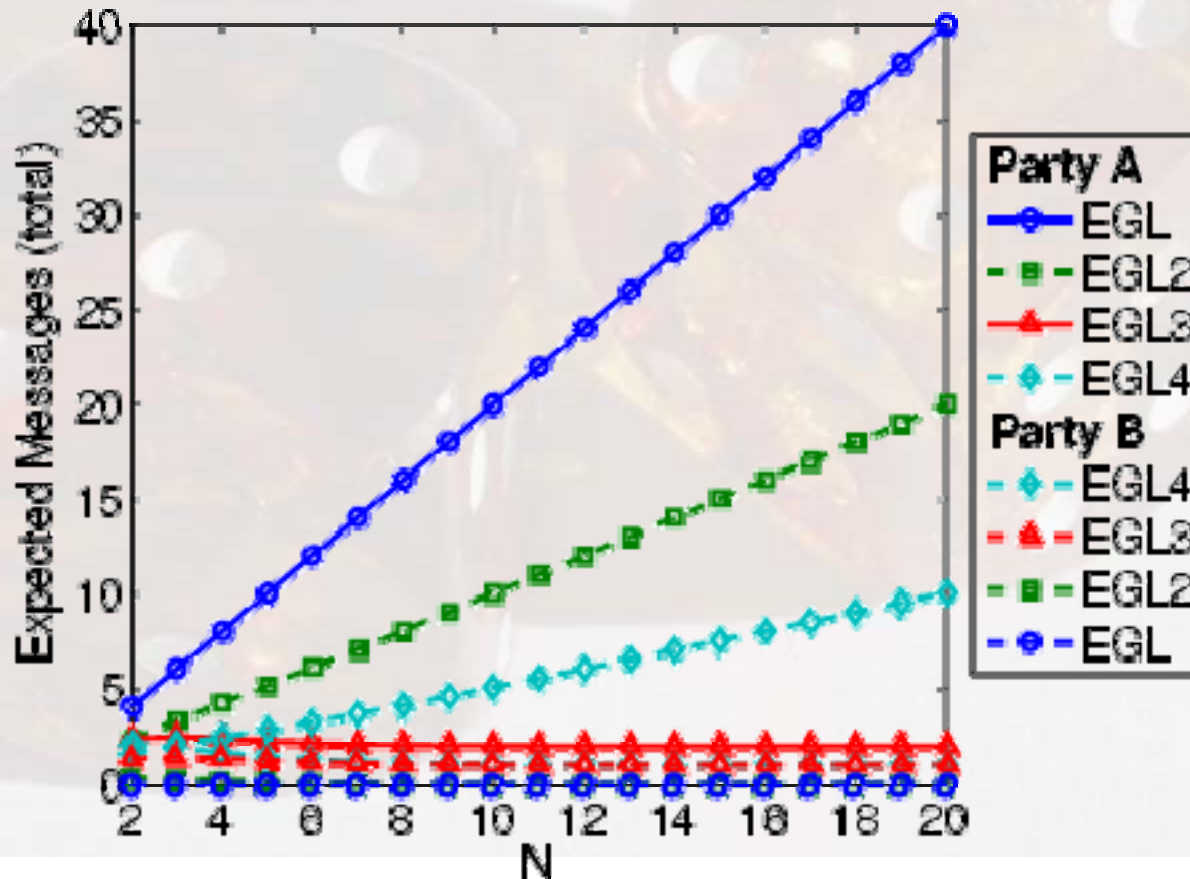
Results: Contract Signing

- Expected messages a party must receive to know a pair once the other knows a pair (measures the influence the other party has on the fairness, since it can try and delay these messages)



Results: Contract Signing

- Expected messages that need to be sent for a party to know a pair once the other party knows a pair (measures the duration of unfairness)

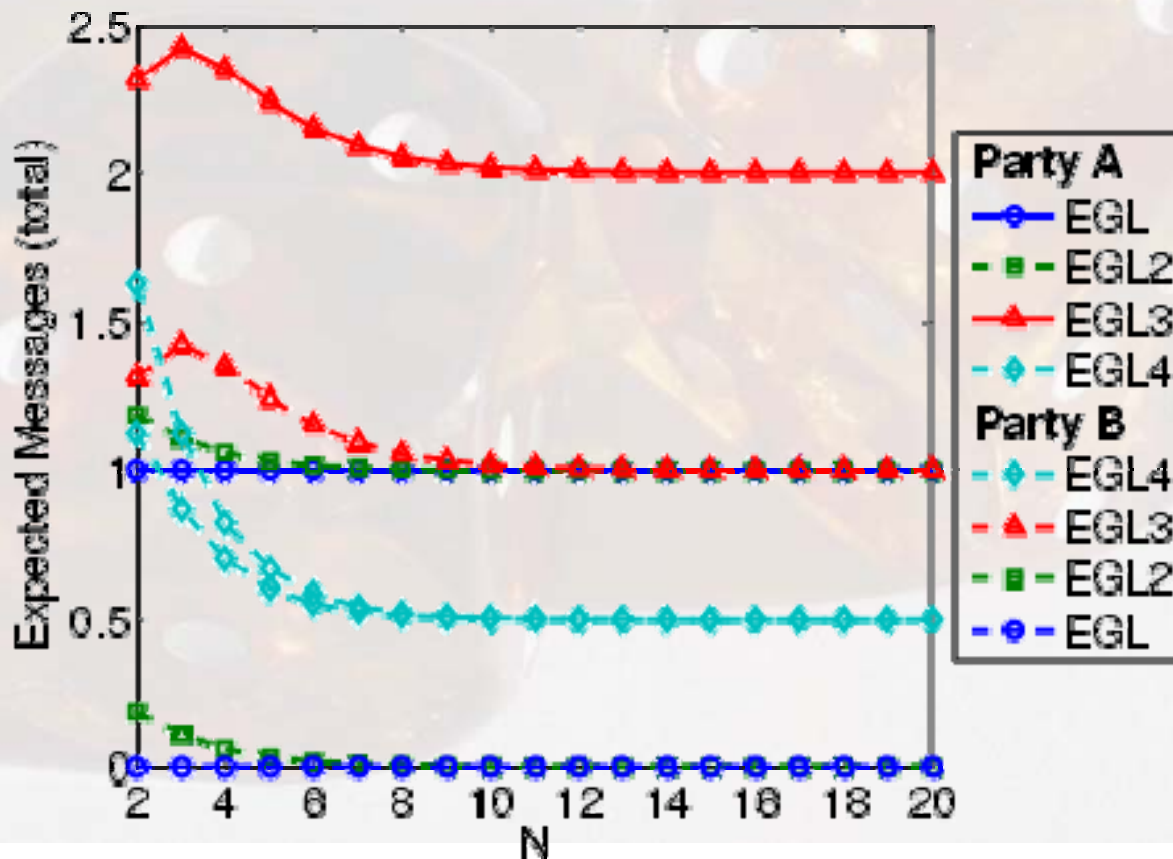


Results: Contract Signing

- Results show EGL4 is the 'fairest' protocol
- Except for duration of fairness measure:
Expected messages that need to be sent for a party to know a pair once the other party knows a pair
 - this value is larger for **B** than for **A**
 - and, in fact, as n increases, this measure:
 - **increases** for **B**
 - **decreases** for **A**
- Solution: if a party sends a **sequence of bits in a row** (without the other party sending messages in between), require that the party send these bits as as a **single message**

Results: Contract Signing

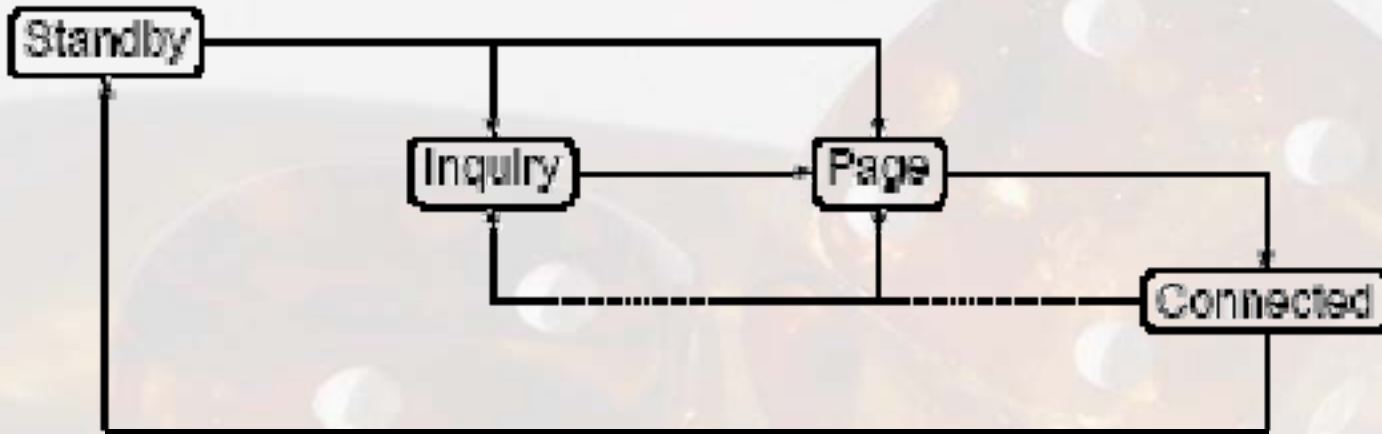
- Expected messages that need to be sent for a party to know a pair once the other party knows a pair (measures the duration of unfairness)



Case Study: Bluetooth Device Discovery

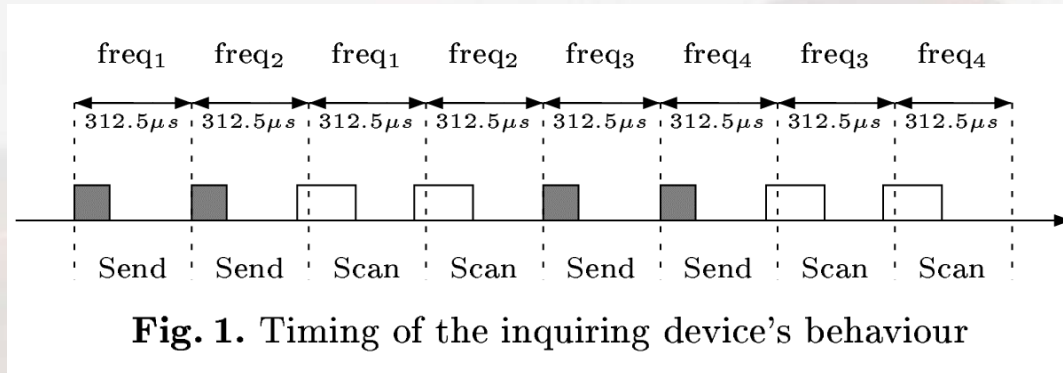
- Short-range low-power wireless protocol
 - Personal Area Networks (PANs)
 - Open standard, versions 1.1 and 1.2
 - Widely available in phones, PDAs, laptops, ...
- Uses frequency hopping scheme
 - To avoid interference (uses unregulated 2.4GHz band)
 - Pseudo-random frequency selection over 32 of 79 frequencies
 - Inquirer hops faster
 - Must synchronise hopping frequencies
- Network formation
 - Piconets (1 master, up to 7 slaves)
 - Self-configuring: devices discover themselves
 - Master-slave roles

States of a Bluetooth device



- Master looks for device, slave listens for master
- Standby: default operational state
- Inquiry: **device discovery**
- Page: establishes connection
- Connected: device ready to communicate in a piconet

Frequency hopping



- **Clock CLK**, 28 bit free-running, ticks every 312.5µs
- **Inquiring device (master)** broadcasts inquiry packets on two consecutive frequencies, then listens on the same two (plus margin)
- Potential **slaves** want to be discovered, scan for messages
- **Frequency sequence** determined by formula, dependent on bits of clock CLK (k defined on next slide):

$$\text{freq} = [\text{CLK}_{16-12} + k + (\text{CLK}_{4-2,0} - \text{CLK}_{16-12}) \bmod 16] \bmod 32$$

Frequency hopping sequence

$$\text{freq} = [\text{CLK}_{16-12} + k + (\text{CLK}_{4-2,0} - \text{CLK}_{16-12}) \bmod 16] \bmod 32$$

- Two trains (=lines)
- k is offset that determines which train
- Swaps between trains every 2.56 sec
- Each line repeated 128 times

```

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16
17 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16
1 2 19 20 21 22 23 24 25 26 27 28 29 30 31 32
1 2 3 20 21 22 23 24 25 26 27 28 29 30 31 32
17 18 19 20 5 6 7 8 9 10 11 12 13 14 15 16
17 18 19 20 21 6 7 8 9 10 11 12 13 14 15 16
1 2 3 4 5 6 23 24 25 26 27 28 29 30 31 32
1 2 3 4 5 6 7 24 25 26 27 28 29 30 31 32
17 18 19 20 21 22 23 24 9 10 11 12 13 14 15 16
17 18 19 20 21 22 23 24 25 10 11 12 13 14 15 16
1 2 3 4 5 6 7 8 9 10 27 28 29 30 31 32
1 2 3 4 5 6 7 8 9 10 11 28 29 30 31 32
17 18 19 20 21 22 23 24 25 26 27 28 13 14 15 16
17 18 19 20 21 22 23 24 25 26 27 28 29 14 15 16
1 2 3 4 5 6 7 8 9 10 11 12 13 14 31 32
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 32
17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32
1 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32
17 18 3 4 5 6 7 8 9 10 11 12 13 14 15 16
17 18 19 4 5 6 7 8 9 10 11 12 13 14 15 16
1 2 3 4 21 22 23 24 25 26 27 28 29 30 31 32
1 2 3 4 5 22 23 24 25 26 27 28 29 30 31 32
17 18 19 20 21 22 7 8 9 10 11 12 13 14 15 16
17 18 19 20 21 22 23 8 9 10 11 12 13 14 15 16
1 2 3 4 5 6 7 8 25 26 27 28 29 30 31 32
1 2 3 4 5 6 7 8 9 26 27 28 29 30 31 32
17 18 19 20 21 22 23 24 25 26 11 12 13 14 15 16
17 18 19 20 21 22 23 24 25 26 27 12 13 14 15 16
1 2 3 4 5 6 7 8 9 10 11 12 29 30 31 32
1 2 3 4 5 6 7 8 9 10 11 12 13 30 31 32
17 18 19 20 21 22 23 24 25 26 27 28 29 30 15 16
17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 16
    
```

Sending and receiving in Bluetooth

- **Sender:** **broadcasts** inquiry packets, sending according to the frequency hopping sequence, then **listens**, and repeats
- **Receiver:** follows the frequency hopping sequence, **own** clock



- **Listens continuously** on one frequency
- If **hears** message sent by the sender, then **replies** on the same frequency
- **Random wait** to avoid collision if **two** receivers hear on same frequency

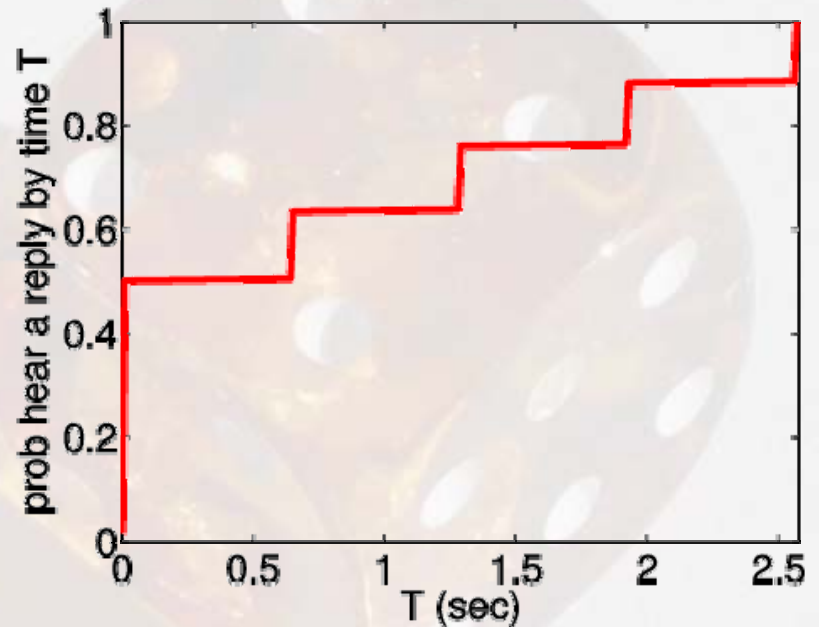
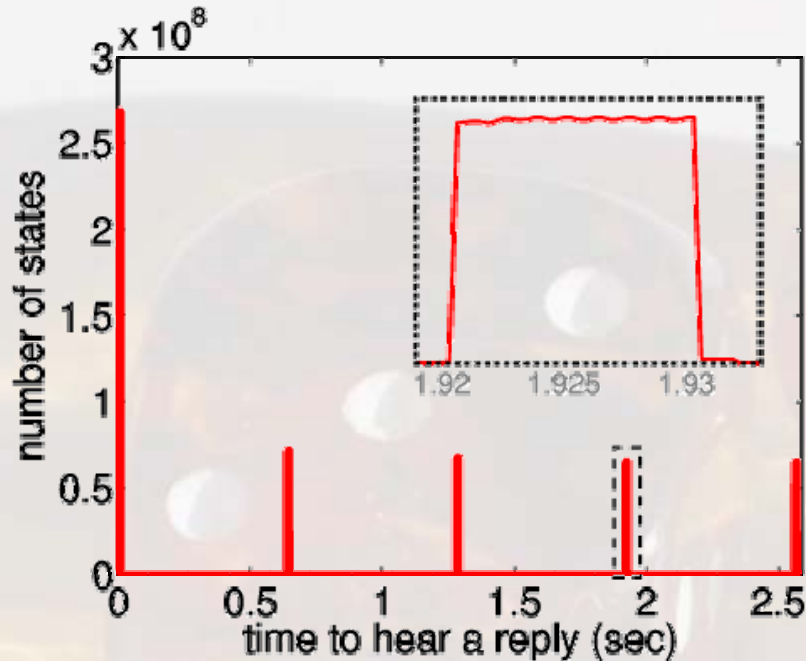
Bluetooth modelling

- Very complex interaction
 - Genuine randomness, **probabilistic** modelling essential
 - Devices make contact only if listen on the **right** frequency at the **right** time!
 - Sleep/scan periods unbreakable, much longer than listening
 - **Cannot** scale constants (approximate results)
 - **Cannot** omit subactivities, otherwise oversimplification
- Huge model, even for one sender and one receiver!
 - Initial configurations dependent on 28 bit clock
 - **Cannot** fix start state of receiver, clock value could be arbitrary
 - 17,179,869,184 **possible initial states**
- But is a realistic future **ubiquitous** computing scenario!

More about this Bluetooth model...

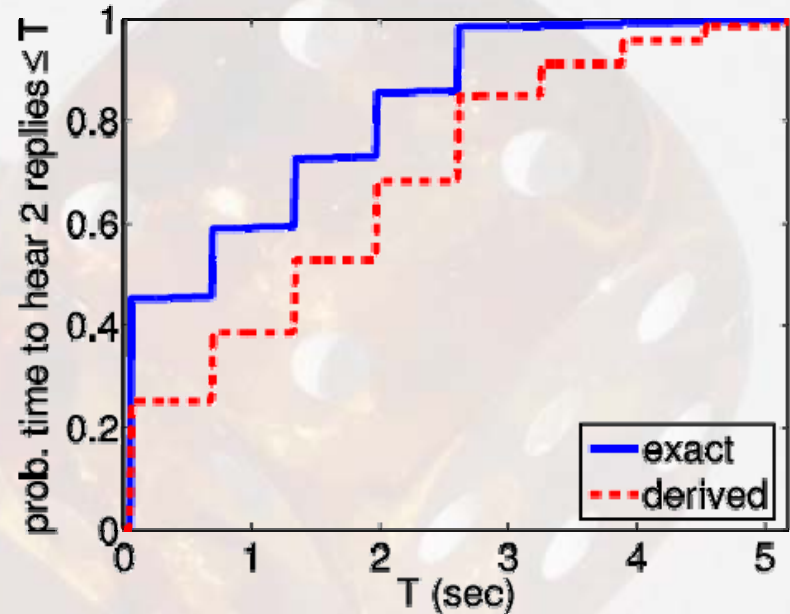
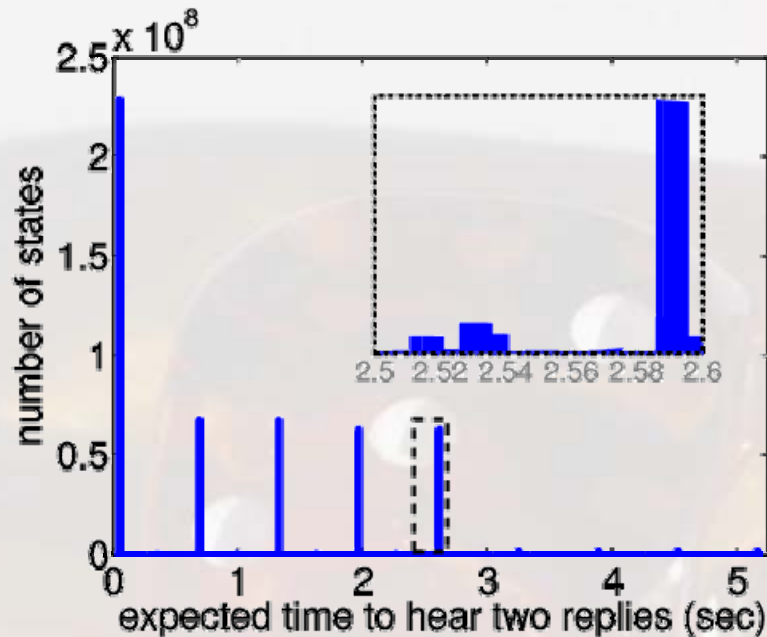
- Other approaches
 - network **simulation** tools (BlueHoc), obtain **averaged** results
 - **analytical** approaches, require simplifications to the model
 - easy to make **incorrect probabilistic assumptions...**
- Must optimise/reduce model
 - Assume negligible clock drift
 - Discrete time, obtain a DTMC
 - Divide into 32 separate cases
- Observations
 - Work with **realistic constants**, as in the standard
 - Analyse v1.2 and 1.1, confirm 1.1 slower
 - Show best/worst case values, can **pinpoint scenarios** which give rise to them
 - Also obtain **power consumption** analysis

Time to hear 1 reply



- **Max time** to hear is 2.5716sec, in 921,600 possible initial states, (**Min** 635 μ s)
- **Cumulative**: assume **uniform** distribution on states when receiver first starts to listen

Time to hear 2 replies



Huge probabilistic model, 17,179,869,184 possible **initial** states.
Max time is 5.177sec (16,565 slots), in 444 initial states.
Unlike simulation, model checking is **exhaustive**.
The **exact curve** is obtained by model checking.
Derived plot incorrectly assumes independence of events.

What we have learnt from practice

- Probabilistic model checking
 - Is capable of finding 'corner cases' and 'unusual trends'
 - Good for worst-case scenarios, for all initial states
 - Benefits from quantitative-style analysis for a range of parameters
 - Is limited by state space size
 - Useful for real-world protocol analysis, power management, performance, biological processes, ...
- Simulation and sampling-based techniques
 - Limited by accuracy of the results, not state-space explosion
 - May need to rerun experiments for each possible start state, not always feasible
 - Statistical methods in conjunction with sampling help
 - Nested formulas may be difficult

PRISM successes so far

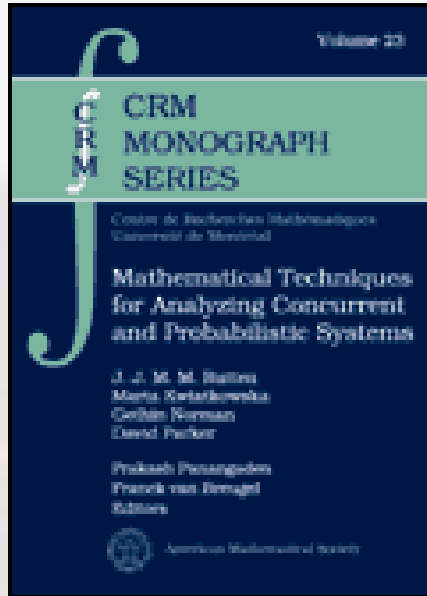
- Fully automatic, no expert knowledge needed for
 - Probabilistic reachability and temporal logic properties
 - Expected time/cost
- Tangible results!
 - 6 cases of “unusual behaviour” found, in over 30 case studies
 - Greater level of detail, has exposed obscure dependencies
- PRISM tool robust
 - Large, realistic models often possible
 - Choice of engines
- Essential to provide support for scalability
 - Abstraction, compositionality, ...
 - Sampling-based methods, parallelisation, ...

Challenges for future

- Exploiting structure
 - **Abstraction**, data/equivalence quotient, (de)**compositionality**...
 - **Parametric** probabilistic verification?
- **Proof assistant** for probabilistic verification?
- Efficient methods for **continuous models**
 - Continuous PTAs? Continuous time MDPs? LMPs?
- More **expressive** specifications
 - Probabilistic LTL/PCTL*/mu-calculus?
- **Real** software, not models!

- More **applications**
 - Quantum cryptographic protocols
 - Mobile ad hoc network protocols
 - Biological processes

For more information...



J. Rutten, M. Kwiatkowska, G. Norman and D. Parker

[Mathematical Techniques for Analyzing Concurrent and Probabilistic Systems](#)

P. Panangaden and F. van Breugel (editors),
CRM Monograph Series, vol. 23, AMS
March 2004



www.cs.bham.ac.uk/~dxp/prism/

- Case studies, statistics, group publications
- Download, version 2.1 (2000 downloads)
- Unix/Linux, Windows, Apple platforms
- Publications by others and courses that feature PRISM...

PRISM collaborators worldwide



Collaborators, contributors - thanks!

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