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A Quantitative Characterization of Weighted Kripke Structures in Temporal Logic.

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Dept. Computer Science



QUANTLOG 2009

A Quantitative Characterization of Weighted Kripke Structures in Temporal Logi

Related work

- Brown, Clarke, Grömberg: Characterising Kripke Structures in Temporal Logic.
- Chatterjee, Doyern and Henzinger: Quantitative Languages.
- Henzinger, Majumdar, and Prabhu: Quantifying Similarities Between Timed Systems.
- Alfaro, Faella, and Stoelinga: Linear and Branching Metrics for Quantitative Transition Systems.

Strong ties to probabilistic systems and weighted automata.

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Quantitative model checking

- Model-checking: μ -calculus, CTL, LTL ...
- Quantitative Model Checking: TCTL, WCTL, PCTL ...
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• Checking of models,

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 - e.g. checking time-constraints

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 - e.g. measuring the distance between real weighted transitions.

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Conclusion

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What is quantitative model-checking?

The quantitative model-checking problem

Given a state s of a structire M, and a logical formulae φ

• Does φ hold at s? i.e. $M, s \models \varphi$?

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Conclusion

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What is quantitative model-checking?

The quantitative model-checking problem

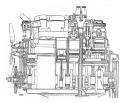
Given a state s of a structire M, and a logical formulae φ

What is the degree ε with which φ holds at s?
 i.e. compute ε s.t. [[φ]]_M(s) = ε ?

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Why deal with quantitative model-checking?

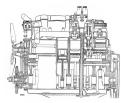


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Conclusion

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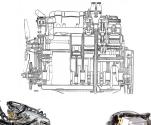


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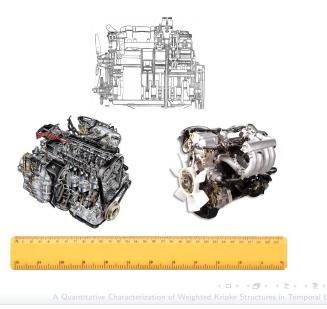






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Why deal with quantitative model-checking?



Decidability & Expressiveness

Model-checking

Given φ and $s \in S$: $s \models \varphi$?

Satisfyability

Given φ : $\exists s \in S.s \models \varphi$?

Adequacy

Given $s, t \in S$: $s \sim t$ iff $\forall \varphi.s \models \varphi \iff t \models \varphi$?

Characteristic properties

Given $s, t \in S : t \models \varphi_s \iff s \sim t$?

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Decidability & Expressiveness

Model-checking

```
Given \varphi and s \in S : \llbracket \varphi \rrbracket (s) = \varepsilon ?
```

Satisfyability

Given φ : $\exists s \in S.\llbracket \varphi \rrbracket(s) = 0$?

Adequacy

Given $s, t \in S$: $s \sim_{\varepsilon} t$ iff $\forall \varphi . |\llbracket \varphi \rrbracket(s) - \llbracket \varphi \rrbracket(t) | \le \varepsilon$?

Characteristic properties

Given $s, t \in S$: $\llbracket \varphi_s \rrbracket(t) = \varepsilon \iff t \sim_{\varepsilon} s$?

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Decidability & Expressiveness

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2 Weighted Kripke Structures



3 Metrics and Distances





Weighted Kripke structure

For a finite set \mathcal{AP} of atomic propositions, a **weighted Kripke** structure is a quadruple $M = (S, T, \mathcal{L}, w)$ where

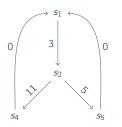
- S is a finite set of states,
- $T \subseteq S \times S$ is a transition relation
- $\bullet \ {\mathcal L} \ : S \to 2^{{\mathcal A}{\mathcal P}}$ is the proposition labelling, and
- $w : T \to \mathbb{R}_{\geq 0}$ assigns weights to transitions.

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Bisimulation for WKS

Let (S, T, \mathcal{L}, w) be a WKS on a set \mathcal{AP} of atomic propositions. A relation $B \subseteq S \times S$ is a weighted bisimulation relation, provided that for all $(s, t) \in B$:

•
$$\mathcal{L}(s) = \mathcal{L}(t)$$
 and

• if
$$s \xrightarrow{c} s'$$
, then also $t \xrightarrow{c} t'$ where $(s', t') \in B$ for some $t' \in S'$,

• if $t \xrightarrow{c} t'$, also also $s \xrightarrow{c} s'$ where $(s', t') \in B$ for some $s' \in S$;

We say say that s and t are weighted bisimular, written $s \sim t$ if $(s, t) \in B$ for some unweighted bisimulation B.

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- if $s \to s'$, then also $t \to t'$ where $(s', t') \in B$ for some $t' \in S'$,
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Bridging the Boolean gap

By definition membership og a relation, is **true** or **false**; We provide a family of relations st.

$$\sim \ \supseteq \cdots \supseteq \ \sim_i \ \supseteq \ \sim_j \ \supseteq \cdots \supseteq \ \H'$$

For $i,j \in \mathbb{R}_{\geq 0}$ and $i < j$

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Equivalence relations

Definition

Given a set X a binary relation $R \subseteq X \times X$ is an equivalence relation, if and only if, $\forall x, y, z \in X, R$ is

- x R x
- $x R y \iff y R x$
- x R y and y R z then x R z

...or

Given a set X a map $R: X \times X \rightarrow \{0,1\}$ is an equivalence relation, if and only if, $\forall x, y, z \in X$, R and:

• R(x,x) = 0

•
$$R(x,y) = R(y,x)$$

• $R(x,y) \leq R(y,z) + R(y,z)$

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Where $\mathbf{t} = 0$ and $\mathbf{f} = 1$

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Where $\mathbf{t} = 0$ and $\mathbf{f} = 1$

Boolean

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Metrics

Definition

Given a set X. Then a metric on X is a function $d : X \times X \to \mathbb{R}_{\geq 0}$ which $\forall x, y, z \in X$ satisfies:

$$(x, y) = 0 if and only if x = y$$

$$d(x,y) = d(y,x)$$

$$d(x,z) \leq d(x,y) + d(y,z)$$

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Distances on sequences of real numbers

For sequences $a = (a_i)$, $b = (b_i)$, we may consider the following distances:

$$d_{\cdot}(a, b) = \sup_{i} \{|a_{i} - b_{i}|\}$$

$$d_{+}(a, b) = \sum_{i} |a_{i} - b_{i}|$$

$$d_{\pm}(a, b) = \sup_{i} \{\left|\sum_{j=0}^{i} a_{j} - \sum_{j=0}^{i} b_{j}\right|\}$$
 ([HMP'05])

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Quantifying bisimulation

We extend bisimulation, with d_{\star} , d_{\pm} or d_{\pm} measurements, as well as a **discounting** factor $0 \leq \lambda \leq 1$.

- Point-wise (bi)simulation
- Accumulated (bi)simulation
- Max-lead (bi)simulation (Henzinger et. al, FORMATS'05 to be poly-time^a decidable for timed automata)

^ain the size of the region graph, which in turn is exponential in the size of clocks

A bisimulation distance is a function $d: S \times S \rightarrow \mathbb{R}_{\geq 0} \cup \{\infty\}$ which satisfies the following for all $s_1, s_2, s_3 \in S$:

- $d(s_1, s_1) = 0$,
- $d(s_1, s_2) + d(s_2, s_3) \ge d(s_1, s_3)$,
- $d(s_1, s_2) = d(s_2, s_1)$,
- $s_1 \sim s_2$ implies $d(s_1, s_2) = 0$
- $d(s_1, s_2) \neq \infty$ implies $s_1 \stackrel{"}{\sim} s_2$

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Conclusion

Accumulated bisimulation distance

A family of relations $\mathbf{R} = \{\mathcal{R}_{\varepsilon} \subseteq S \times S \mid \varepsilon > 0\}$

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Accumulated bisimulation distance

A family of relations $\mathbf{R} = \{\mathcal{R}_{\varepsilon} \subseteq S \times S \mid \varepsilon > 0\}$ on a WKS (S, T, \mathcal{L}, w) is an **accumulating bisimulation family** provided that for all $(s, t) \in \mathcal{R}_{\varepsilon} \in \mathbf{R}$:

- $\mathcal{L}(s) = \mathcal{L}(t)$ and
- for all $s \stackrel{c}{\longrightarrow} s'$, also $t \stackrel{d}{\longrightarrow} t'$ with $|c d| \le \varepsilon$ for some $d \in \mathbb{R}_{\ge 0}$ and $(s', t') \in \mathcal{R}_{\varepsilon'} \in \mathbf{R}$ with $\varepsilon' \le \frac{\varepsilon |c d|}{\lambda}$,
- for all $t \xrightarrow{c} t'$, also $s \xrightarrow{d} s'$ with $|c d| \le \varepsilon$ for some $d \in \mathbb{R}_{\ge 0}$ and $(s', t') \in \mathcal{R}_{\varepsilon'} \in \mathbf{R}$ with $\varepsilon' \le \frac{\varepsilon |c d|}{\lambda}$.

We write $s \stackrel{\star}{\sim}_{\varepsilon} t$ if $(s, t) \in \mathcal{R}_{\varepsilon} \in \mathbf{R}$ for an accumulating bisimulation family \mathbf{R} .

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Linear and Branching d_+ -distances

(simulation as equations)

For states $s, t \in S$, the **accumulated branching distances** is the minimal fixed points to the following recursive equation:

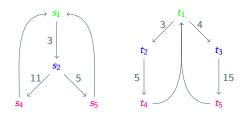
$$\langle s, t \rangle_{+} = \sup_{s \xrightarrow{c} s'} \inf_{t \xrightarrow{d} t'} |c - d| + \lambda \cdot \langle s', t' \rangle_{+}$$

and the accumulated linear distance is:

$$|s,t|_{+} = \sup_{\sigma \in \mathsf{P}(s)} \inf_{\sigma' \in \mathsf{P}(t)} \sum_{i} \lambda^{i} |\sigma(i)_{w} - \sigma'(i)_{w}|$$

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Example



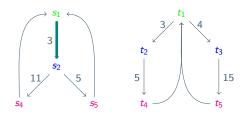
For $\lambda = 0.9$ $\mathcal{AP} = \{\bullet, \bullet, \bullet\}$ <u>Simulation</u> distances:

$$|s_1, t_1|_+ = \sum_i (1+4\lambda)\lambda^{3i}$$
 ≈ 17.0

 $\langle s_1, t_1 \rangle_+ = 1 + 10\lambda + \lambda^3 \langle s_1, t_1 \rangle_+ \approx 36.9$

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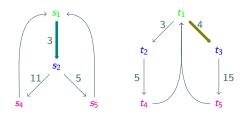
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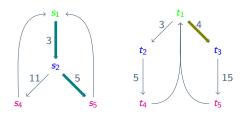
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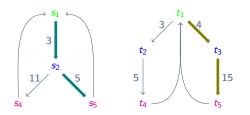
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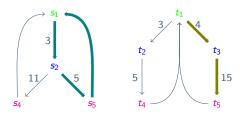
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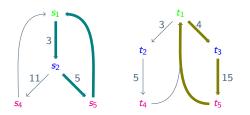
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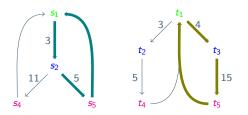
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 $\langle s_1, t_1 \rangle_+ = 1 + 10\lambda + \lambda^3 \langle s_1, t_1 \rangle_+ \approx 36.9$

And w.r.t their accumulating bisimulation distance; $s_1 \stackrel{+}{\sim}_{37} t_1$.

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Properties

• For all states $s, t \in S$, we have

$$|s,t|_{\star} \leq \langle s,t \rangle_{\star} \qquad |s,t|_{\pm} \leq \langle s,t \rangle_{\pm} \qquad |s,t|_{\pm} \leq \langle s,t \rangle_{\pm}$$

 The distances |·, ·|. and ¿·, ·¿ are topologically inequivalent. Similarly, |·, ·|+ and ¿·, ·¿+, and also |·, ·|± and ¿·, ·¿±, are topologically inequivalent.

Computability for Weighted Timed Automata

Theorem

For discounting factor $\lambda < 1$ and $|\cdot, \cdot|$ any of the three **trace distances**, it is undecidable whether |s, t| = 0 for weighted timed automata.

Theorem

For discounting factor $\lambda < 1$, accumulating branching distance from deterministic to non-deterministic weighted timed automata is computable.

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Setting the scene for the logic

- A simple general syntactic extension of CTL,
- The semantics of a formulae φ defines a map $\llbracket \cdot \rrbracket : S \to \mathbb{R}_{\geq 0} \cup \{\infty\}$. such that
 - The state semantics are shared for d_{\cdot} and d_{\pm} and d_{\pm} .
 - The path semantics are specific the respective distances.
- To obtain a correspondence, with the bisimulation distance.

Weighted CTL

For any of the metrics d_{\bullet} and d_{\pm} and d_{\pm} , we define the syntax:

Definition

For $p \in \mathcal{AP}$, Φ generates the set of state formulae, and Ψ , the set of path formulae, annotated by weights $c \in \mathbb{R}_{\geq 0}$, according to the following abstract syntax:

$$\Phi ::= p \mid \neg p \mid \Phi_1 \land \Phi_2 \mid \Phi_1 \lor \Phi_2 \mid E\Psi \mid A\Psi$$
$$\Psi ::= X_c \Phi \mid G_c \Phi \mid F_c \Phi \mid [\Phi_1 U_c \Phi_2]$$

The logic WCTL is the set of state formulae, which we denote $\mathcal{L}_w(\mathcal{AP})$ or simply \mathcal{L}_w .

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Semantics for state formulae

Let $\varphi, \varphi_1, \varphi_2$ be state formulae and ψ a path formula. The valuation $\llbracket \cdot \rrbracket : S \to \mathbb{R}_{\geq 0} \cup \{\infty\}$ is defined inductively.

$$\llbracket p \rrbracket(s) = \begin{cases} 0 & \text{if } p \in \mathcal{L}(s) \\ \infty & \text{otherwise} \end{cases}$$
$$\llbracket \neg p \rrbracket(s) = \begin{cases} 0 & \text{if } p \in \mathcal{AP} \setminus \mathcal{L}(s) \\ \infty & \text{otherwise} \end{cases}$$
$$\llbracket \varphi_1 \lor \varphi_2 \rrbracket(s) = \inf \{ \llbracket \varphi_1 \rrbracket(s), \llbracket \varphi_2 \rrbracket(s) \}$$
$$\llbracket \varphi_1 \land \varphi_2 \rrbracket(s) = \sup \{ \llbracket \varphi_1 \rrbracket(s), \llbracket \varphi_2 \rrbracket(s) \}$$
$$\llbracket E \psi \rrbracket(s) = \inf \{ \llbracket \psi \rrbracket(\sigma) \mid \sigma \in P(s) \}$$
$$\llbracket A \psi \rrbracket(s) = \sup \{ \llbracket \psi \rrbracket(\sigma) \mid \sigma \in P(s) \}$$

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d₊ Path semantics

 $\llbracket \varphi \rrbracket (\sigma) = \llbracket \varphi \rrbracket (\sigma(0)_{\varsigma})$ $[\![\mathsf{X}_{c}\varphi]\!](\sigma) = |c - \sigma(0)_{w}| + \lambda[\![\varphi]\!](\sigma^{1})$ $\llbracket \mathsf{F}_{c}\varphi \rrbracket(\sigma) = \inf_{k} \left(\left| \sum_{i=1}^{k-1} \lambda^{j} \sigma(j)_{w} - c \right| + \lambda^{k} \llbracket \varphi \rrbracket(\sigma^{k}) \right)$ $\llbracket \mathsf{G}_{c}\varphi \rrbracket(\sigma) = \sup_{k} \left(\left| \sum_{i=1}^{k-1} \lambda^{j} \sigma(j)_{w} - c \right| + \lambda^{k} \llbracket \varphi \rrbracket(\sigma^{k}) \right)$ $\llbracket \varphi_1 \mathsf{U}_c \varphi_2 \rrbracket (\sigma) = \inf_k \left(\left| \sum_{i=1}^{k-1} \lambda^i \llbracket \varphi_1 \rrbracket (\sigma^i) - c \right| + \lambda^k \llbracket \varphi_2 \rrbracket (\sigma^k) \right)$

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Properties of the logic

Theorem: Adequacy

For states $s, t \in S$, $s \sim_{\varepsilon} t$ if and only if $|\llbracket \varphi \rrbracket(s) - \llbracket \varphi \rrbracket(t) | \le \varepsilon$ for all $\varphi \in \mathcal{L}_w$.

Theorem: Expressivity & Characteristic formulae

For each $s \in S$ and every $\gamma \in \mathbb{R}_+$, there exists a state formula $\varphi_{\gamma}^s \in \mathcal{L}_w$ which characterizes s up to accumulating bisimulation and up to γ , **i.e.** such that for all $s' \in S$, $s \stackrel{+}{\sim}_{\varepsilon} s'$ if and only if $[\![\varphi_{\gamma}^s]\!](s') \in [\varepsilon - \gamma, \varepsilon + \gamma]$ for all γ .

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Building Characteristic formulae

- **HML for infinite state systems** [Graf, Sifakis '86] Use recursive properties
- **CTL for finite state systems** [Brown, Clarke, Grömberg '87] Use the characteristic number *c*
- WCTL for accumulating quantitative checking

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d_+ Characteristic formulae

For each $s \in S$ and $n \in \mathbb{N}$, denote $\mathcal{L}(s) = \{p_1, \ldots, p_k\}$ and $\mathcal{AP} \setminus \mathcal{L}(s) = \{q_1, \ldots, q_\ell\}$ the formula $\varphi(s, n)$ is defined inductively as:

$$\varphi(s,0) = (p_1 \wedge \dots \wedge p_k) \wedge (\neg q_1 \wedge \dots \wedge \neg q_\ell)$$
$$\varphi(s,n+1) = \bigwedge_{s \xrightarrow{w} s'} \mathsf{EX}_w \varphi(s',n) \wedge \bigwedge_{w:s \xrightarrow{w} s'} \mathsf{AX}_w \Big(\bigvee_{s \xrightarrow{w} s'} \varphi(s',n)\Big) \wedge \varphi(s,0)$$

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• It is easy to see that $\llbracket \varphi(s, n) \rrbracket(s) = 0$ for all n.

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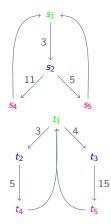
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- It is easy to see that $\llbracket \varphi(s, n) \rrbracket(s) = 0$ for all n.
- Observe that for each $\gamma > 0$, there is $n(\gamma) \in \mathbb{N}$ such that $\varphi(s, n(\gamma))$ can play the role of φ_{γ}^{s} in the theorem.

Example



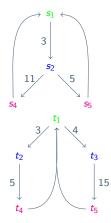
$$\varphi(t_1, n) = (\bullet \land \neg \bullet \land \neg \bullet)$$

$$\land \mathsf{EX}_3 \varphi(t_2, n-1) \land \mathsf{EX}_4 \varphi(t_3, n-1)$$

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A Quantitative Characterization of Weighted Kripke Structures in Temporal Log

Example



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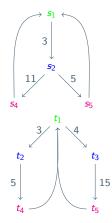
$$\land \mathsf{AX}_3 \varphi(t_2, n-1) \land \mathsf{AX}_4 \varphi(t_3, n-1)$$

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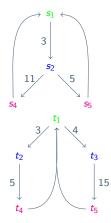
$$\land \mathsf{AX}_3 \varphi(t_2, n-1) \land \mathsf{AX}_4 \varphi(t_3, n-1)$$

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$$\land \mathsf{EX}_5 \varphi(t_4, n-2) \land \mathsf{AX}_5 \varphi(t_4, n-2)$$

$$\varphi(t_3, n-1) = \dots$$

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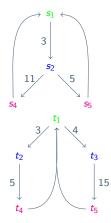
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A Quantitative Characterization of Weighted Kripke Structures in Temporal Log

Example (cont.)

For $\llbracket \varphi_{0.1}^{t_1} \rrbracket (s_1)$ we compute:

$$\llbracket \varphi(t_{1}, 56) \rrbracket(s_{1}) = \max \begin{cases} \inf\{|3 - \sigma(0)_{w}| + \lambda \llbracket \varphi(t_{2}, 55) \rrbracket(\sigma^{1}) \mid \sigma \in \mathsf{P}(s_{1})\} \\ \inf\{|4 - \sigma(0)_{w}| + \lambda \llbracket \varphi(t_{3}, 55) \rrbracket(\sigma^{1}) \mid \sigma \in \mathsf{P}(s_{1})\} \\ \sup\{|3 - \sigma(0)_{w}| + \lambda \llbracket \varphi(t_{2}, 55) \rrbracket(\sigma^{1}) \mid \sigma \in \mathsf{P}(s_{1})\} \\ \sup\{|4 - \sigma(0)_{w}| + \lambda \llbracket \varphi(t_{3}, 55) \rrbracket(\sigma^{1}) \mid \sigma \in \mathsf{P}(s_{1})\} \\ \max\{\llbracket \bullet \rrbracket(s_{1}), \llbracket \neg \bullet \rrbracket(s_{1}), \llbracket \neg \bullet \rrbracket(s_{1})\} \end{cases}$$

Example (cont.)

For $\llbracket \varphi_{0.1}^{t_1} \rrbracket (s_1)$ we compute:

$$\begin{split} & [\![\varphi(t_1, 56)]\!](s_1) = \max \begin{cases} \inf\{|3 - \sigma(0)_w| + \lambda[\![\varphi(t_2, 55)]\!](\sigma^1) \mid \sigma \in \mathsf{P}(s_1)\} \\ & \inf\{|4 - \sigma(0)_w| + \lambda[\![\varphi(t_3, 55)]\!](\sigma^1) \mid \sigma \in \mathsf{P}(s_1)\} \\ & \max\{|3 - \sigma(0)_w| + \lambda[\![\varphi(t_2, 55)]\!](\sigma^1) \mid \sigma \in \mathsf{P}(s_1)\} \\ & \sup\{|4 - \sigma(0)_w| + \lambda[\![\varphi(t_3, 55)]\!](\sigma^1) \mid \sigma \in \mathsf{P}(s_1)\} \\ & \max\{[\![\bullet]\!](s_1), [\![\neg\bullet]\!](s_1), [\![\neg\bullet]\!](s_1), [\![\neg\bullet]\!](s_1)\} \end{cases} \\ & [\![\varphi(t_3, 55)]\!](\sigma = s_1 \xrightarrow{3} s_2 \xrightarrow{5} s_5 \xrightarrow{0} s_1 \cdots) = \end{cases}$$

Example (cont.)

For $\llbracket \varphi_{0.1}^{t_1} \rrbracket (s_1)$ we compute:

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Example (cont.)

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 $\llbracket \varphi(t_5, 54) \rrbracket(s_4) = \max \ldots$

A Quantitative Characterization of Weighted Kripke Structures in Temporal Logi

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Example (cont.)

For $\llbracket \varphi_{0.1}^{t_1} \rrbracket (s_1)$ we compute:

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$$\begin{split} & \left[\varphi(t_{1}, 56) \right] (s_{1}) = \max \begin{cases} \inf\{|3 - \sigma(0)_{w}| + \lambda [\![\varphi(t_{2}, 55)]\!] (\sigma^{1}) \mid \sigma \in \mathsf{P}(s_{1}) \} \\ \inf\{|4 - \sigma(0)_{w}| + \lambda [\![\varphi(t_{3}, 55)]\!] (\sigma^{1}) \mid \sigma \in \mathsf{P}(s_{1}) \} \\ \max \begin{cases} \sup\{|3 - \sigma(0)_{w}| + \lambda [\![\varphi(t_{2}, 55)]\!] (\sigma^{1}) \mid \sigma \in \mathsf{P}(s_{1}) \} \\ \sup\{|4 - \sigma(0)_{w}| + \lambda [\![\varphi(t_{3}, 55)]\!] (\sigma^{1}) \mid \sigma \in \mathsf{P}(s_{1}) \} \\ \max\{[\![\bullet]\!] (s_{1}), [\![\neg \bullet]\!] (s_{1}), [\![\neg \bullet]\!] (s_{1}) \} \end{cases} \\ & \left[[\varphi(t_{3}, 55)]\!] (\sigma = s_{1} \xrightarrow{3} s_{2} \xrightarrow{5} s_{5} \xrightarrow{0} s_{1} \cdots) = \\ & \left[\inf\{|15 - \sigma(0)_{w}| + \lambda [\![\varphi(t_{5}, 55)]\!] (\sigma^{1}) \mid \sigma \in \mathsf{P}(s_{2}) \} \\ \sup\{|15 - \sigma(0)_{w}| + \lambda [\![\varphi(t_{5}, 54)]\!] (\sigma^{1}) \mid \sigma \in \mathsf{P}(s_{2}) \} \\ & \max\{[\![\neg \bullet]\!] (s_{2}), [\![\neg \bullet]\!] (s_{2}), [\![\neg \bullet]\!] (s_{2}) \} \end{cases} \end{split}$$

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. . .

A Quantitative Characterization of Weighted Kripke Structures in Temporal Logi

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Summary / Status

- Outlined a general frame-work for quantitative analysis
- including:
 - trace inclusion / equality
 - (Bi)simulation
- Results on mutually, topologically inequivalence, and
- A generalized result on the relationship of (bi)simulation and language inclusion/equality.
- (Decidability of accumulating simulation distance for WTA).
- A characterising WCTL logic, with d_+ trace semantics. (adequate and expressive).

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Future work

- Duality of operators.
- A d. wCTL path semantics.
- A d_{\pm} wCTL path semantics.
- Maybe d? wCTL path semantics.
- Computability and Complexity (especially lower bounds).
- Continuity w.r.t composition.
- Game characterizations.
- ...and more.