### Rich Behavioral Models: Illustration on Journey Planning

Mickael Randour

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#### The talk in one slide

### Strategy synthesis for Markov Decision Processes (MDPs)

Finding **good** controllers for systems interacting with a *stochastic* environment.

- Good? Performance evaluated through *payoff functions*.
- Usual problem is to optimize the expected performance or the probability of achieving a given performance level.
- Not sufficient for many practical applications.
  - ▷ Several extensions, more expressive but also more complex...

#### Aim of this survey talk

Give a flavor of classical questions and extensions (*rich behavioral models*), illustrated on the stochastic shortest path (SSP).

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- 2 Classical stochastic shortest path problems
- 3 Good expectation under acceptable worst-case
- 4 Percentile queries in multi-dimensional MDPs
- 5 Conclusion

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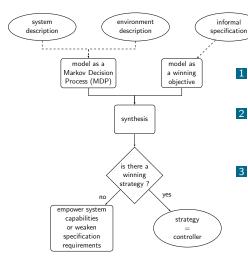
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- Verification and synthesis:
  - > a reactive **system** to *control*,
  - > an interacting environment,
  - > a **specification** to *enforce*.
- Model of the (discrete) interaction?

  - > Stochastic environment: MDP.
- Quantitative specifications. Examples:
  - $\triangleright$  Reach a state s before x time units  $\rightsquigarrow$  shortest path.
  - Minimize the average response-time 
     → mean-payoff.
- Focus on multi-criteria quantitative models
  - b to reason about trade-offs and interplays.

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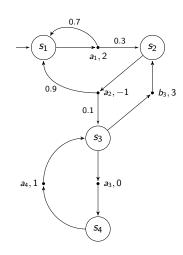
- How complex is it to decide if a winning strategy exists?
- 2 How complex such a strategy needs to be? Simpler is better.
- Can we synthesize one efficiently?

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# Markov decision processes

Context

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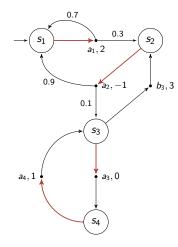


- MDP  $D = (S, s_{init}, A, \delta, w)$ .
  - $\triangleright$  Finite sets of states S and actions A,
  - $\triangleright$  probabilistic transition  $\delta \colon S \times A \to \mathcal{D}(S)$ ,
  - $\triangleright$  weight function  $w: A \to \mathbb{Z}$ .
- Run (or play):  $\rho = s_1 a_1 \dots a_{n-1} s_n \dots$ such that  $\delta(s_i, a_i, s_{i+1}) > 0$  for all  $i \ge 1$ .
  - $\triangleright$  Set of runs  $\mathcal{R}(D)$ .
  - $\triangleright$  Set of histories (finite runs)  $\mathcal{H}(D)$ .
- Strategy  $\sigma : \mathcal{H}(D) \to \mathcal{D}(A)$ .
  - $ightharpoonup \forall h \text{ ending in } s, \operatorname{Supp}(\sigma(h)) \in A(s).$

## Markov decision processes

Context

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#### Sample pure memoryless strategy $\sigma$ .

Sample run  $\rho = s_1 a_1 s_2 a_2 s_1 a_1 s_2 a_2 (s_3 a_3 s_4 a_4)^{\omega}$ .

Other possible run  $\rho' = s_1 a_1 s_2 a_2 (s_3 a_3 s_4 a_4)^{\omega}$ .

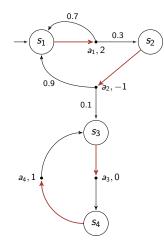
- Strategies may use
  - finite or infinite memory,
  - randomness.
- Payoff functions map runs to numerical values:
  - ightharpoonup truncated sum up to  $T = \{s_3\}$ :  $\mathsf{TS}^T(\rho) = 2$ ,  $\mathsf{TS}^T(\rho') = 1$ ,
    - > mean-payoff:  $\underline{\mathsf{MP}}(
      ho) = \underline{\mathsf{MP}}(
      ho') = 1/2$ ,
  - > many more.

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#### Markov chains

Context

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Once strategy  $\sigma$  fixed, fully stochastic process:

→ Markov chain (MC) M.

State space = product of the MDP and the memory of  $\sigma$ .

- $\blacksquare \ \mathsf{Event} \ \mathcal{E} \subseteq \mathcal{R}(M)$ 
  - ightharpoonup probability  $\mathbb{P}_M(\mathcal{E})$
- Measurable  $f: \mathcal{R}(M) \to \mathbb{R} \cup \{\infty\}$ ,
  - $\triangleright$  expected value  $\mathbb{E}_M(f)$

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### Compare different types of quantitative specifications for MDPs

- > w.r.t. the complexity of winning strategies.

Recent extensions share a common philosophy: framework for the synthesis of strategies with *richer performance guarantees*.

Dur work deals with many different payoff functions.

Focus on the shortest path problem in this talk.

- ▶ Not the most involved technically, natural applications.
- → Useful to understand the practical interest of each variant.

Joint work with R. Berthon, V. Bruyère, E. Filiot, J.-F. Raskin, O. Sankur [BFRR17, RRS17, RRS15, BCH+16, Ran16, BRR17].

- 1 Context, MDPs, strategies
- 2 Classical stochastic shortest path problems
- 3 Good expectation under acceptable worst-case
- 4 Percentile queries in multi-dimensional MDPs
- 5 Conclusion

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# Stochastic shortest path

### Shortest path problem for weighted graphs

Given state  $s \in S$  and target set  $T \subseteq S$ , find a path from s to a state  $t \in T$  that minimizes the sum of weights along edges.

> PTIME algorithms (Dijkstra, Bellman-Ford, etc) [CGR96].

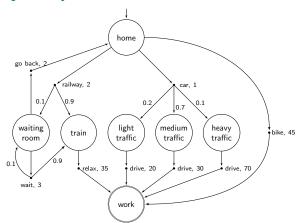
We focus on MDPs with strictly positive weights for the SSP.

▶ **Truncated sum** payoff function for  $\rho = s_1 a_1 s_2 a_2 ...$  and target set T:

$$\mathsf{TS}^{T}(\rho) = \begin{cases} \sum_{j=1}^{n-1} w(a_j) \text{ if } s_n \text{ first visit of } T, \\ \infty \text{ if } T \text{ is never reached.} \end{cases}$$

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# Planning a journey in an uncertain environment



Each action takes time, target = work.

▶ What kind of strategies are we looking for when the environment is stochastic?

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### SSP-E problem

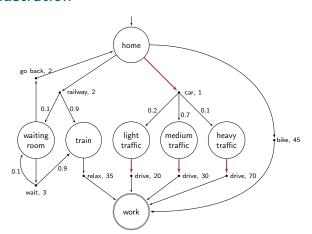
Context

Given MDP  $D = (S, s_{\text{init}}, A, \delta, w)$ , target set T and threshold  $\ell \in \mathbb{Q}$ , decide if there exists  $\sigma$  such that  $\mathbb{E}_D^{\sigma}(\mathsf{TS}^T) \leq \ell$ .

## Theorem [BT91]

The SSP-E problem can be decided in polynomial time. Optimal pure memoryless strategies always exist and can be constructed in polynomial time.

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- ▶ Pure memoryless strategies suffice.
- ightharpoonup Taking the **car** is optimal:  $\mathbb{E}_{\mathcal{D}}^{\sigma}(\mathsf{TS}^T) = 33$ .

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# SSP-E: PTIME algorithm

- Graph analysis (linear time):
  - $\triangleright$  s not connected to  $T \Rightarrow \infty$  and remove,
  - $\triangleright$   $s \in T \Rightarrow 0$ .
- **2** Linear programming (LP, polynomial time).

For each  $s \in S \setminus T$ , one variable  $x_s$ ,

$$\max \sum_{s \in S \setminus T} x_s$$

under the constraints

$$x_s \leq w(a) + \sum_{s' \in S \setminus T} \delta(s, a, s') \cdot x_{s'}$$
 for all  $s \in S \setminus T$ , for all  $a \in A(s)$ .

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# SSP-E: PTIME algorithm

- Graph analysis (linear time):
  - $\triangleright$  s not connected to  $T \Rightarrow \infty$  and remove,
  - $\triangleright s \in T \Rightarrow 0.$
- **2** Linear programming (LP, polynomial time).

#### Optimal solution v:

 $\sim$   $\mathbf{v}_s = \text{expectation from } s \text{ to } T \text{ under an optimal strategy.}$ 

Optimal pure memoryless strategy  $\sigma^{\mathbf{v}}$ :

$$\sigma^{\mathbf{v}}(s) = \arg\min_{a \in A(s)} \left[ w(a) + \sum_{s' \in S \setminus T} \delta(s, a, s') \cdot \mathbf{v}_{s'} \right].$$

 $\rightarrow$  Playing optimally = locally optimizing present + future.

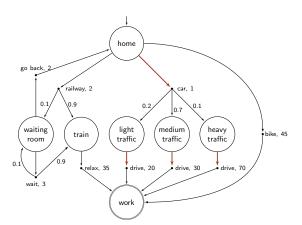
- Graph analysis (linear time):
  - $\triangleright$  s not connected to  $T \Rightarrow \infty$  and remove,
  - $\triangleright$   $s \in T \Rightarrow 0$ .
- **Linear programming** (LP, polynomial time).

In practice, value and strategy iteration algorithms often used:

- best performance in most cases but exponential in the worst-case.

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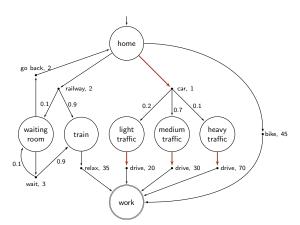
# Traveling without taking too many risks



Minimizing the *expected time* to destination makes sense **if** we travel often and it is not a problem to be late.

With car, in 10% of the cases, the journey takes 71 minutes.

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Most bosses will not be happy if we are late too often...

→ what if we are risk-averse and want to avoid that?

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### SSP-P problem

Context

Given MDP  $D=(S,s_{\text{init}},A,\delta,w)$ , target set T, threshold  $\ell\in\mathbb{N}$ , and probability threshold  $\alpha\in[0,1]\cap\mathbb{Q}$ , decide if there exists a strategy  $\sigma$  such that  $\mathbb{P}_D^{\sigma}\big[\{\rho\in\mathcal{R}_{s_{\text{init}}}(D)\mid \mathsf{TS}^{\mathcal{T}}(\rho)\leq\ell\}\big]\geq\alpha$ .

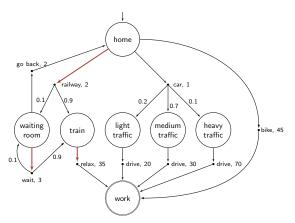
#### Theorem

The SSP-P problem can be decided in pseudo-polynomial time, and it is PSPACE-hard. Optimal pure strategies with pseudo-polynomial memory always exist and can be constructed in pseudo-polynomial time.

See [HK15] for hardness and for example [RRS17] for algorithm.

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### SSP-P: illustration



**Specification:** reach work within 40 minutes with 0.95 probability **Sample strategy**: take the **train**  $\rightsquigarrow \mathbb{P}_D^{\sigma} \big[ \mathsf{TS}^{\mathsf{work}} \leq 40 \big] = 0.99$  **Bad choices**: car (0.9) and bike (0.0)

Key idea: pseudo-PTIME reduction to the **stochastic reachability problem** (**SR**)

#### SR problem

Context

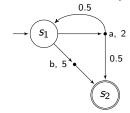
Given unweighted MDP  $D=(S,s_{\text{init}},A,\delta)$ , target set T and probability threshold  $\alpha \in [0,1] \cap \mathbb{Q}$ , decide if there exists a strategy  $\sigma$  such that  $\mathbb{P}_D^{\sigma}[\lozenge T] \geq \alpha$ .

#### Theorem

The SR problem can be decided in polynomial time. Optimal pure memoryless strategies always exist and can be constructed in polynomial time.

□ Linear programming (similar to SSP-E).

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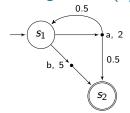


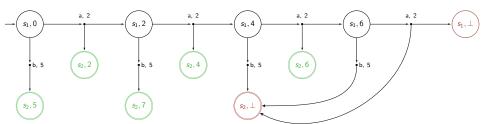
Sketch of the reduction:

- 1 Start from D,  $T = \{s_2\}$ , and  $\ell = 7$ .
- 2 Build  $D_{\ell}$  by unfolding D, tracking the current sum up to the threshold  $\ell$ , and integrating it in the states of the expanded MDP.

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# SSP-P: pseudo-PTIME algorithm (2/2)





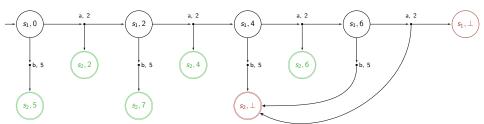
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# SSP-P: pseudo-PTIME algorithm (2/2)

**3** Relation between runs of D and  $D_{\ell}$ :

$$\mathsf{TS}^T(\rho) \leq \ell \quad \Leftrightarrow \quad \rho' \models \Diamond T', \ T' = T \times \{0, 1, \dots, \ell\}.$$

- 4 Solve the SR problem on  $D_{\ell}$ .
  - $\triangleright$  Memoryless strategy in  $D_{\ell} \sim$  pseudo-polynomial memory in D in general.



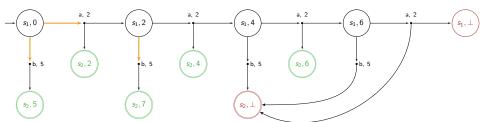
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If we just want to minimize the risk of exceeding  $\ell = 7$ ,

- $\triangleright$  an obvious possibility is to play b directly,
- □ playing a only once is also acceptable.

For the SSP-P problem, both strategies are equivalent.

→ We need richer models to discriminate them!



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# Related work (non-exhaustive)

- SSP-P problem with relaxed hypotheses [Oht04, SO13].
- SSP-E problem with relaxed hypotheses [BBD<sup>+</sup>18].
- Quantile queries [UB13]: minimizing the value  $\ell$  of an SSP-P problem for some fixed  $\alpha$ . Extended to cost problems [HK15, HKL17].
- SSP-E problem in multi-dimensional MDPs [FKN<sup>+</sup>11].

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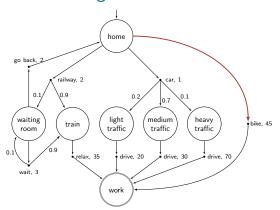
SSP-WE

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Context

## SP-G: strict worst-case guarantees



SSP-WE

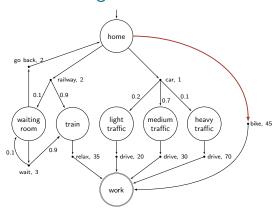
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**Specification:** *guarantee* that work is reached within 60 minutes (to avoid missing an important meeting).

**Sample strategy**: take the bike  $\rightsquigarrow \forall \rho \in \mathsf{Out}_D^{\sigma}$ :  $\mathsf{TS}^{\mathsf{work}}(\rho) \leq 60$ .

**Bad choices**: train ( $wc = \infty$ ) and car (wc = 71).

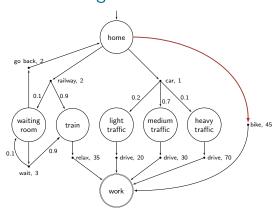
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Winning surely (worst-case)  $\neq$  almost-surely (proba. 1).

□ Train ensures reaching work with probability one, but does not prevent runs where work is never reached.

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Worst-case analysis  $\sim$  two-player game against an antagonistic adversary.

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### SP-G problem

Context

Given MDP  $D = (S, s_{\text{init}}, A, \delta, w)$ , target set T and threshold  $\ell \in \mathbb{N}$ , decide if there exists a strategy  $\sigma$  such that for all  $\rho \in \text{Out}_D^{\sigma}$ , we have that  $\text{TS}^T(\rho) \leq \ell$ .

### Theorem [KBB+08]

The SP-G problem can be decided in polynomial time. Optimal pure memoryless strategies always exist and can be constructed in polynomial time.

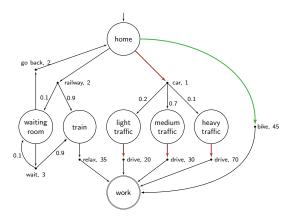
Dynamic programming.

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- Pseudo-PTIME for arbitrary weights [BGHM17, FGR15].
- Arbitrary weights + multiple dimensions ~ undecidable (by adapting the proof of [CDRR15] for total-payoff).

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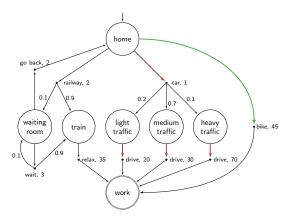
#### $SSP-WE = SP-G \cap SSP-E - illustration$



- SSP-E: car  $\sim$  E = 33 but wc = 71 > 60
- SP-G: bike  $\rightarrow wc = 45 < 60$  but  $\mathbb{E} = 45 >>> 33$

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### $SSP-WE = SP-G \cap SSP-E$ - illustration

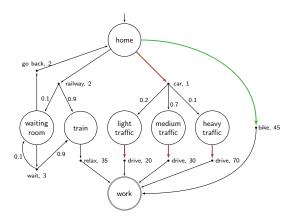


#### Can we do better?

▶ Beyond worst-case synthesis [BFRR17]: minimize the expected time under the worst-case constraint.

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## $SSP-WE = SP-G \cap SSP-E - illustration$



Sample strategy: try train up to 3 delays then switch to bike.

- $\rightarrow wc = 58 < 60 \text{ and } \mathbb{E} \approx 37.34 << 45$
- → pure finite-memory strategy

# SSP-WE problem

Context

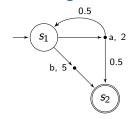
Given MDP  $D = (S, s_{\text{init}}, A, \delta, w)$ , target set T, and thresholds  $\ell_1 \in \mathbb{N}$ ,  $\ell_2 \in \mathbb{Q}$ , decide if there exists a strategy  $\sigma$  such that:

- $\mathbb{E}_D^{\sigma}(\mathsf{TS}^{\mathsf{T}}) \leq \ell_2.$

## Theorem [BFRR17]

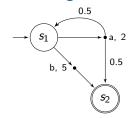
The SSP-WE problem can be decided in pseudo-polynomial time and is NP-hard. Pure pseudo-polynomial-memory strategies are always sufficient and in general necessary, and satisfying strategies can be constructed in pseudo-polynomial time.

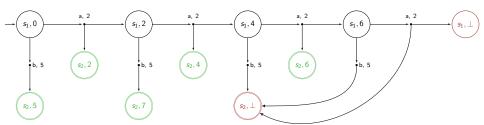
# SSP-WE: pseudo-PTIME algorithm



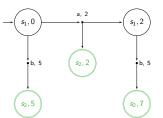
Consider SSP-WE problem for  $\ell_1 = 7$  (wc),  $\ell_2 = 4.8$  ( $\mathbb{E}$ ).

- I Build unfolding as for SSP-P problem w.r.t. worst-case threshold  $\ell_1$ .



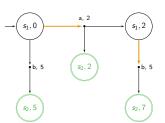


- **2** Compute R, the attractor of  $T' = T \times \{0, 1, \dots, \ell_1\}$ .
- **3** Restrict MDP to  $D' = D_{\ell_1} \mid R$ , the *safe* part w.r.t. SP-G.



# SSP-WE: pseudo-PTIME algorithm

- 4 Compute memoryless optimal strategy  $\sigma$  in D' for SSP-E.
- 5 Answer is YES iff  $\mathbb{E}_{D'}^{\sigma}(\mathsf{TS}^{T'}) \leq \ell_2$ .



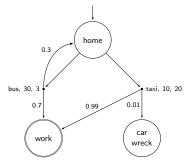
Here, 
$$\mathbb{E}^{\sigma}_{D'}(\mathsf{TS}^{T'}) = 9/2.$$

SSP	complexity	strategy	
SSP-E	PTIME	pure memoryless	
SSP-P	pseudo-PTIME / PSPACE-h.	pure pseudo-poly.	
SSP-G	PTIME	pure memoryless	
SSP-WE	pseudo-PTIME / NP-h.	pure pseudo-poly.	

 $\triangleright$  NP-hardness  $\Rightarrow$  inherently harder than SSP-E and SSP-G.

- BWC synthesis problems for mean-payoff [BFRR17] and parity [BRR17] belong to NP ∩ coNP. Much more involved technically.
  - ⇒ Additional modeling power for free w.r.t. worst-case problems.
- Multi-dimensional extension for mean-payoff [CR15].
- Integration of BWC concepts in UPPAAL [DJL+14].
- Optimizing the expected mean-payoff under energy constraints [BKN16] or Boolean constraints [AKV16].
- Recent extensions to POMDPs [CNP+17, KPR18, CENR18].
- Conditional value-at-risk [KM18].

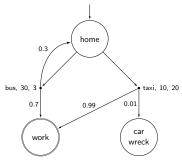
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Two-dimensional weights on actions: time and cost.

Often necessary to consider trade-offs: e.g., between the probability to reach work in due time and the risks of an expensive journey.

# Multiple objectives ⇒ trade-offs

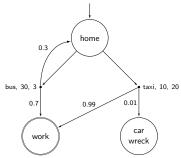


SSP-P problem considers a single percentile constraint.

- C1: 80% of runs reach work in at most 40 minutes.
  - ightharpoonup Taxi ightharpoonup ≤ 10 minutes with probability 0.99 > 0.8.
- **C2**: 50% of them cost at most 10\$ to reach work.
  - $\triangleright$  Bus  $\rightsquigarrow$  > 70% of the runs reach work for 3\$.

Taxi  $\not\models$  C2, bus  $\not\models$  C1. What if we want C1  $\land$  C2?

# Multiple objectives ⇒ trade-offs

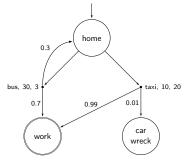


- C1: 80% of runs reach work in at most 40 minutes.
- C2: 50% of them cost at most 10\$ to reach work.

Study of multi-constraint percentile queries [RRS17].

- Sample strategy: bus once, then taxi. Requires memory.

# Multiple objectives ⇒ trade-offs



- C1: 80% of runs reach work in at most 40 minutes.
- C2: 50% of them cost at most 10\$ to reach work.

Study of multi-constraint percentile queries [RRS17].

In general, both memory and randomness are required.

 $\neq$  Previous problems.

# SSP-PQ: multi-constraint percentile queries (1/2)

## SSP-PQ problem

Context

Given d-dimensional MDP  $D = (S, s_{init}, A, \delta, w)$ , and  $q \in \mathbb{N}$ percentile constraints described by target sets  $T_i \subseteq S$ , dimensions  $k_i \in \{1, \dots, d\}$ , value thresholds  $\ell_i \in \mathbb{N}$  and probability thresholds  $\alpha_i \in [0,1] \cap \mathbb{Q}$ , where  $i \in \{1,\ldots,q\}$ , decide if there exists a strategy  $\sigma$  such that query Q holds, with

$$Q := \bigwedge_{i=1}^{q} \mathbb{P}_{D}^{\sigma} \big[ \mathsf{TS}_{k_{i}}^{T_{i}} \leq \ell_{i} \big] \geq \alpha_{i},$$

where  $TS_{k}^{I_i}$  denotes the truncated sum on dimension  $k_i$  and w.r.t. target set  $T_i$ .

Very general framework: multiple constraints related to  $\neq$ dimensions, and  $\neq$  target sets  $\implies$  great flexibility in modeling.

# SSP-PQ: multi-constraint percentile queries (2/2)

## Theorem [RRS17]

Context

The SSP-PQ problem can be decided in

- exponential time in general,
- pseudo-polynomial time for single-dimension single-target multi-contraint queries.

It is PSPACE-hard even for single-constraint queries. Randomized exponential-memory strategies are always sufficient and in general necessary, and satisfying strategies can be constructed in exponential time.

- ▷ Unfolding + multiple reachability problem [EKVY08, RRS17].
- ▶ PSPACE-hardness already true for SSP-P [HK15].
- → SSP-PQ = wide extension for basically no price in complexity.

SSP	complexity	strategy	
SSP-E	PTIME	pure memoryless	
SSP-P	pseudo-PTIME / PSPACE-h.	pure pseudo-poly.	
SSP-G	PTIME	pure memoryless	
SSP-WE	pseudo-PTIME / NP-h.	pure pseudo-poly.	
SSP-PQ	EXPTIME (pPTIME) / PSPACE-h.	randomized exponential	

- SSP-PQ is undecidable for arbitrary weights in multi-dimensional MDPs, even with a unique target set [RRS17].
- ▷ Clever unfolding technique in [HJKQ18].

- Wide range of payoff functions
  - multiple reachability,
    - inf, sup, lim inf, lim sup,
  - shortest path (SP),
  - discounted sum (DS).
- Several variants:

- > single-constraint.
- For each one:
  - > algorithms,

lower bounds,

- memory requirements.
- **Complete picture** for this new framework.

	Single-constraint	Single-dim.	Multi-dim.
	Siligle-collstrailit	Multi-constraint	Multi-constraint
Reachability	P [Put94]	$P(D)\cdot E(Q)$ [EKVY08], PSPACE-h	_
$f\in\mathcal{F}$	P [CH09]	Р	$P(D) \cdot E(Q)$
			PSPACE-h.
MP	P [Put94]	Р	Р
<u>MP</u>	P [Put94]	$P(D) \cdot E(Q)$	$P(D) \cdot E(Q)$
SP	$P(D) \cdot P_{ps}(Q)$ [HK15]	$P(D) \cdot P_{ps}(Q)$ (one target)	$P(D) \cdot E(Q)$
	PSPACE-h. [HK15]	PSPACE-h. [HK15]	PSPACE-h. [HK15]
ε-gap DS	$P_{ps}(D, Q, \varepsilon)$	$P_{ps}(D,\varepsilon)\cdotE(\mathcal{Q})$	$P_{ps}(D,\varepsilon)\cdot E(Q)$
	NP-h.	NP-h.	PSPACE-h.

- $\triangleright \mathcal{F} = \{\inf, \sup, \liminf, \limsup\}$
- $\triangleright D = \text{model size}, \mathcal{Q} = \text{query size}$
- $\triangleright$  P(x), E(x) and P<sub>ps</sub>(x) resp. denote polynomial, exponential and pseudo-polynomial time in parameter x.

All results without reference are established in [RRS17].

	Single-constraint	Single-dim.	Multi-dim.
	Single-constraint	Multi-constraint	Multi-constraint
Reachability	P [Put94]	$P(D)\cdot E(Q)$ [EKVY08], PSPACE-h	_
$f\in\mathcal{F}$	P [CH09]	Р	$P(D) \cdot E(Q)$
			PSPACE-h.
MP	P [Put94]	Р	Р
<u>MP</u>	P [Put94]	$P(D) \cdot E(Q)$	$P(D)\cdot E(Q)$
SP	$P(D) \cdot P_{ps}(Q)$ [HK15]	$P(D) \cdot P_{ps}(Q)$ (one target)	$P(D) \cdot E(Q)$
	PSPACE-h. [HK15]	PSPACE-h. [HK15]	PSPACE-h. [HK15]
ε-gap DS	$P_{ps}(D, Q, \varepsilon)$	$P_{ps}(D,\varepsilon)\cdotE(\mathcal{Q})$	$P_{ps}(D,\varepsilon)\cdot E(Q)$
	NP-h.	NP-h.	PSPACE-h.

In most cases, only polynomial in the model size.

▷ In practice, the query size can often be bounded while the model can be very large.

- 1 Context, MDPs, strategies
- 2 Classical stochastic shortest path problems
- 3 Good expectation under acceptable worst-case
- 4 Percentile queries in multi-dimensional MDPs
- 5 Conclusion

- **SSP-E:** minimize the expected sum to target.
- **SSP-P:** maximize the probability of acceptable performance.
  - No control over the quality of bad runs, no average-case performance.
- SP-G: maximize the worst-case performance, extreme risk-aversion.
  - > Strict worst-case guarantees, no average-case performance.
- **SSP-WE:** SSP-E ∩ SP-G.
  - ▶ Based on beyond worst-case synthesis [BFRR17].
- **SSP-PQ:** extends SSP-P to multi-constraint percentile queries [RRS17].

  - Complexity usually acceptable w.r.t. model size.

# ■ Plethora of theoretical models.

### 2 Practical applicability.

- ▶ Efficiency must be increased (e.g., by using learning techniques).

... consider attending MoRe 2018, the 1st International Workshop on Multi-objective Reasoning in Verification and Synthesis, to be held in Oxford (FLoC 2018), on July 13.

# Thank you! Any question?

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