

Verification and Strategy Synthesis for Stochastic Games

Dave Parker

University of Birmingham

Radboud University, March 2020



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Joint work with:

Gabriel Santos, Gethin Norman, Marta Kwiatkowska, ...

Probabilistic model checking

- Probabilistic model checking
 - formal construction/analysis of probabilistic models
 - "correctness" properties expressed in temporal logic
 - e.g. trigger \rightarrow P_{≥ 0.999} [F^{≤ 20} deploy]
 - mix of exhaustive & numerical/quantitative reasoning



- Trends and advances
 - improvement in scalability to larger models
 - increasingly expressive/powerful model classes
 - from verification problems to control problems
 - ever widening range of application domains



Stochastic games

- Verification of systems with
 - competitive or collaborative behaviour between multiple rational agents, possibly with differing/opposing goals
 - e.g. security protocols, algorithms for distributed consensus, energy management, autonomous robotics, auctions

• Goals

- synthesise (single or joint) strategies that are robust in adversarial settings and stochastic environments
- analyse the effectiveness of incentive/reward schemes designed for robustness against selfish behaviour
- Natural to take a game-theoretic approach
 - we use stochastic multi-player games
 - probabilistic model checking using PRISM-games

Overview

Strategy synthesis

- Markov decision processes (MDPs)
- example: robot navigation
- Stochastic multi-player games (SMGs)
 - rPATL model checking and strategy synthesis
 - example: energy management
- Concurrent stochastic games (CSGs)
 - example: investor models
- Equilibria-based properties
 - (social welfare) Nash equilibria
 - example: multi-robot coordination

Verification vs. Strategy synthesis

- Markov decision processes (MDPs)
 - models nondeterministic (actions, strategies) and probabilistic behaviour
 - strategies (policies): randomisation, memory, ...
- 1. Verification
 - quantify over all possible strategies (i.e. best/worst-case)
 - $P_{\leq 0.1}$ [F *err*]: "for all strategies, the probability of an error occurring is ≤ 0.1 "



{succ}

- 2. Strategy synthesis
 - generation of "correct-by-construction" controllers
 - $P_{\leq 0.1}$ [F *err*]: "does there exist a strategy for which the probability of an error occurring is ≤ 0.1 ?"

Strategy synthesis for MDPs

- Core property: probabilistic reachability
 - solvable with value iteration, policy iteration, linear programming, interval iteration, ...
- Wide range of useful extensions
 - expected costs/rewards
 - linear temporal logic (LTL)
 - multi-objective model checking
 - real-time (PTAs)
 - partial observability (POMDPs)

Applications

 dynamic power management, robot navigation, UUV mission planning, task scheduling









Application: Robot navigation

- Robot navigation planning: [IROS'14,IJCAI'15,ICAPS'17,IJRR'18]
 - learnt MDP models navigation through uncertain environment
 - co-safe LTL used to formally specify tasks to be executed by robot
 - finite-memory strategy synthesis to construct plans/controllers
 - ROS module based on PRISM
 - 100s of hrs of autonomous deployment







G4S Technology, Tewkesbury (STRANDS)

Application: Robot navigation

- Navigation planning MDPs
 - expected timed on edges + probabilities
 - learnt using data from previous explorations
- LTL-based task specification



- expected time to satisfy (one or more) co-safe LTL formulas
- e.g. $R_{min=?}$ [$\neg zone_3 U (room_1 \land (F room_4 \land F room_5)$]

Benefits of the approach

- LTL: flexible, unambiguous property specification
- efficient, fully-automated techniques
- generates meaningful guarantees on performance
 - · c.f. ad-hoc reward structures, e.g. with discounting
 - · QoS guarantees fed into task planning

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Stochastic multi-player games

- Stochastic multi-player game (SMGs)
 - nondeterminism + probability + multiple players
 - for now: turn-based (players control states)
 - applications: e.g. security (system vs. attacker), controller synthesis (controller vs. environment)
- A (turn-based) SMG is a tuple (N, S, (S_i)_{i∈N}, A, δ, L) where:
 - N is a set of n players
 - S is a (finite) set of states
 - $-\langle S_i \rangle_{i \in N}$ is a partition of S
 - A is a set of action labels
 - $\delta : S \times A \rightarrow Dist(S) \text{ is a (partial)}$ transition probability function
 - $-L: S \rightarrow 2^{AP}$ is a labelling function



Strategies, probabilities & rewards

- Strategy for player i: resolves choices in S_i states
 - based on execution history, i.e. $\sigma_i : (SA)^*S_i \rightarrow Dist(A)$
 - can be: deterministic (pure), randomised, memoryless, finite-memory, ...
 - $\boldsymbol{\Sigma}_i$ denotes the set of all strategies for player i
- Strategy profile: strategies for all players: $\sigma = (\sigma_1, ..., \sigma_n)$
 - probability measure Pr_s^{σ} over (infinite) paths from state s
 - expectation $E_s^{\sigma}(X)$ of random variable X over Pr_s^{σ}
- Rewards (or costs)
 - non-negative integers on states/transitions
 - e.g. elapsed time, energy consumption, number of packets lost, net profit, ...

Property specification: rPATL

- rPATL (reward probabilistic alternating temporal logic)
 - branching-time temporal logic for SMGs
- CTL, extended with:
 - coalition operator $\langle\langle C \rangle\rangle$ of ATL
 - probabilistic operator P of PCTL
 - generalised (expected) reward operator R from PRISM
- In short:
 - zero-sum, probabilistic reachability + expected total reward
- Example:
 - $\langle \langle \{1,3\} \rangle \rangle P_{<0.01}$ [$F^{\le 10}$ error]
 - "players 1 and 3 have a strategy to ensure that the probability of an error occurring within 10 steps is less than 0.01, regardless of the strategies of other players"

rPATL syntax/semantics

• Syntax:

- $$\begin{split} \varphi &::= true \mid a \mid \neg \varphi \mid \varphi \land \varphi \mid \langle \langle C \rangle \rangle \mathsf{P}_{\bowtie q}[\psi] \mid \langle \langle C \rangle \rangle \mathsf{R}^{r}_{\bowtie x} \left[\rho \right] \\ \psi &::= X \varphi \mid \varphi \cup^{\leq k} \varphi \mid \varphi \cup \varphi \\ \rho &::= \mathsf{I}^{=k} \mid C^{\leq k} \mid \mathsf{F} \varphi \end{split}$$
- where:
 - a∈AP is an atomic proposition, C⊆N is a coalition of players, $\bowtie \in \{\leq, <, >, \geq\}, q \in [0,1] \cap \mathbb{Q}, x \in \mathbb{Q}_{\geq 0}, k \in \mathbb{N}$ r is a reward structure
- Semantics:
- e.g. P operator: $s \models \langle \langle C \rangle \rangle P_{\bowtie q}[\psi]$ iff:
 - "<u>there exist</u> strategies for players in coalition C such that, <u>for all</u> strategies of the other players, the probability of path formula ψ being true from state s satisfies $\bowtie q$ "

rPATL and beyond

- Quantitative (numerical) properties:
 - $\langle \langle \{1\} \rangle \rangle P_{max=?} [Ferror], i.e. sup_{\sigma_1 \in \Sigma_1} inf_{\sigma_2 \in \Sigma_2} Pr_s^{\sigma_1, \sigma_2} (Ferror)$
 - "what is the maximum probability of reaching an error state that player 1 can guarantee?" (against player 2)
- Nesting (and n>2 players)
 - players: sensor₁, sensor₂, repairer
 - ((sensor₁)) $P_{<0.01}$ [F (¬((repairer)) $P_{\ge0.95}$ [F "operational"])]
- Generalised reward operators [TACAS'12, FMSD'13]
 - ⟨⟨C⟩⟩R^r_{⋈x} [F*φ] where * ∈ {∞,c,0}
 - F⁰ is tricky: needs finite-memory strategies
- And more...
 - rPATL*, reward-bounded [FMSD], exact bounds [CONCUR'12]
 - multi-objective model checking [QEST'13,TACAS15,I&C'17] 15

Model checking rPATL

- Main task: checking individual P and R operators
 - reduction to solution of zero-sum stochastic 2-player game
 - (probabilistic reachability + expected total reward)
 - $\text{ e.g. } \langle \langle C \rangle \rangle P_{\geq q}[\psi] \ \Leftrightarrow \ \text{sup}_{\sigma_1 \in \Sigma_1} \text{ inf}_{\sigma_2 \in \Sigma_2} \text{ } Pr_s^{\sigma_1, \sigma_2}(\psi) \geq q$
 - complexity: NP \cap coNP (without any R[F⁰] operators)
 - complexity for full logic: NEXP \cap coNEXP (due to R[F⁰] op.)

In practice though:

- (usual approach taken in probabilistic model checking tools)
- value iteration (evaluation of numerical fixed points)
- and more: graph-algorithms, sequences of fixed points, ...

Example: Probabilistic reachability

- E.g. $\langle \langle C \rangle \rangle P_{\geq q}$ [F φ] : max/min reachability probabilities
 - compute $\sup_{\sigma_1 \in \Sigma_1} \inf_{\sigma_2 \in \Sigma_2} \Pr_s^{\sigma_1, \sigma_2}(F \varphi)$ for all states s
 - deterministic memoryless strategies suffice
- Value **p(s)** for state **s** is least fixed point of:

$$p(s) = \begin{cases} 1 & \text{if } s \in Sat(\varphi) \\ max_{a \in A(s)} \Sigma_{s' \in S} \delta(s, a)(s') \cdot p(s') & \text{if } s \in S_1 \setminus Sat(\varphi) \\ min_{a \in A(s)} \Sigma_{s' \in S} \delta(s, a)(s') \cdot p(s') & \text{if } s \in S_2 \setminus Sat(\varphi) \end{cases}$$

- Computation (value iteration):
 - start from zero, propagate probabilities backwards
 - guaranteed convergence; apply "usual" termination criteria

PRISM-games

- PRISM-games: <u>www.prismmodelchecker.org/games</u>
 - extension of PRISM modelling language (see later)
 - implementation in explicit engine
 - prototype symbolic (MTBDD) version also available



Example application domains

- security: attack-defence trees; DNS bandwidth amplification
- self-adaptive software architectures
- autonomous urban driving
- human-in-the-loop UAV mission planning
- collective decision making and team formation protocols
- energy management protocols

Application: Energy management

- Energy management protocol for Microgrid
 - randomised demand management protocol
 - random back-off when demand is high
- Original analysis [Hildmann/Saffre'11]
 - protocol increases "value" for clients
 - simulation-based, clients are honest

Our analysis

- stochastic multi-player game model
- clients can cheat (and cooperate)
- model checking: PRISM-games
- exposes protocol weakness (incentive for clients to act selfishly
- propose/verify simple fix using penalties





Results: Competitive behaviour

- Expected total value V per household
 - in rPATL: $\langle \langle C \rangle \rangle R^{r_{C_{max=?}}} [F^{0} time=max time] / |C|$
 - where r_{C} is combined rewards for coalition C



Results: Competitive behaviour

- Algorithm fix: simple punishment mechanism
 - distribution manager can cancel some loads exceeding c_{lim}



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Concurrent stochastic games

Concurrent stochastic games (CSGs)

- players choose actions concurrently
- jointly determines (probabilistic) successor state
- generalises turn-based stochastic games
- Key motivation:
 - more realistic model of components operating concurrently, making action choices without knowledge of others

• Formally

- set of **n** players **N**, state space **S**, actions A_i for player **i**
- transition probability function δ : S×A → Dist(S)
- where $A = (A_1 \cup \{\bot\}) \times \ldots \times (A_n \cup \{\bot\})$
- strategies σ_i : FPath \rightarrow Dist(A_i), strategy profiles $\sigma = (\sigma_1, ..., \sigma_n)$
- probability measure Pr_s^{σ} , expectations $E_s^{\sigma}(X)$

Example CSG: medium access control

- Example CSG: medium access control
 - 2 players (senders on a shared channel)
 - CSG states: (

 $\binom{1}{2}$ (energy₁/sent₁, energy₂/sent₂)

- actions = t (transmit), w (wait)
- transmission costs 1 unit of energy and is only possible if energy is positive
- q₂ = probability of transmission success if 2 messages sent simultaneously



(probabilistic extension of [Brenguier'13])

rPATL for CSGs

- We can use the same logic rPATL as for SMGs
- Examples for medium access control game:
 - $\langle (1) \rangle P_{\geq 1}$ [F sent₁] can player 1 ensure that it eventually transmits with probability 1?
 - ((1)) P_{max=?} [¬sent₂ U sent₁] what is the maximum probability user 1 can ensure of being the first to transmit, regardless of the behaviour of user 2?

rPATL model checking for CSGs

- Same overall model checking algorithm [QEST'18]
 - key ingredients are solution of (zero-sum) 2-player CSGs
- E.g. $\langle \langle C \rangle \rangle P_{\geq q}$ [F φ] : max/min reachability probabilities
 - compute $\sup_{\sigma_1 \in \Sigma_1} \inf_{\sigma_2 \in \Sigma_2} Pr_s^{\sigma_1, \sigma_2}$ (F φ) for all states s
 - note that optimal strategies are now randomised
 - solution of the 2-player CSG is in PSPACE
 - we again use a value iteration based approach
- Value p(s) for state s is least fixed point of:

 $p(s) = \begin{cases} 1 & \text{if } s \in Sat(\varphi) \\ val(Z) & \text{if } s \in S \setminus Sat(\varphi) \end{cases} \text{ where:}$

- Z is the matrix game with $z_{ij} = \Sigma_{s' \in S} \; \delta(s,(a_i,b_j))(s') \cdot p(s')$
- so each iteration requires solution of a matrix game for each state (LP problem of size |A|, where A = action set)

Matrix games

- Matrix games
 - finite, one-shot, 2-player, zero-sum games
 - utility function $u_i : A_1 \times A_2 \rightarrow \mathbb{R}$ for each player i
 - represented by matrix **Z** where $z_{ij} = u_1(a_i, b_j) = -u_2(a_i, b_j)$
- Example: rock-paper-scissors
 - rock > scissors, paper > rock, scissors > paper, otherwise draw

 $Z = \begin{pmatrix} r & p & s \\ 0 & -1 & 1 \\ 1 & 0 & -1 \\ s & -1 & 1 & 0 \end{pmatrix}$

- Optimal (player 1) strategy via LP solution (minimax):
 - compute value val(Z): maximise value v subject to:

$$\begin{array}{l} - \ v \, \leq \, x_p - x_s \\ v \, \leq \, x_s - x_r, \\ v \, \leq \, x_s - x_p \\ x_r + x_p + x_s = 1 \\ x_r \geq 0, \ x_p \geq 0, \ x_s \geq 0 \end{array}$$

Optimal strategy (randomised): $(x_r, x_p, x_s) = (\frac{1}{3}, \frac{1}{3}, \frac{1}{3})$

- CSG model checking implemented in PRISM-games 3.0
- Extension of PRISM modelling language
 - (see next slide)
- Explicit engine implementation
 - plus LPsolve library for matrix games LP solution
 - this is the main bottleneck
 - experiments with CSGs up to ~3 million states
- Case studies:
 - future markets investor, trust models for user-centric networks, intrusion detection policies, jamming radio systems









Application: Future markets investor

- Model of interactions between:
 - stock market, evolves stochastically
 - two investors i_1 , i_2 decide when to invest
 - market decides whether to bar investors
- Modelled as a 3-player CSG



- investing/barring decisions are simultaneous
- profit reduced for simultaneous investments
- market cannot observe investors' decisions
- Analysed with rPATL model checking & strategy synthesis
 - distinct profit models considered: 'normal market', 'later cash-ins' and 'later cash-ins with fluctuation'
 - comparison between TSG and CSG models



Application: Future markets investor

- Example rPATL query:
 - ((investor₁,investor₂)) R^{profit_{1,2}} [F finished_{1,2}]
 - i.e. maximising joint profit
- Results: with (left) and without (right) fluctuations
 - optimal (randomised) investment strategies synthesised
 - CSG yields more realistic results (market has less power due to limited observation of investor strategies)



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Nash equilibria

- Now consider distinct objectives X_i for each player i
 - no longer restricted to zero sum goals
- Nash equilibria (NE)
 - no incentive for any player to unilaterally change strategy
 - a strategy profile $\sigma = (\sigma_{1,...}, \sigma_n)$ for a CSG is an ϵ -Nash equilibrium for state s and objectives $X_1, ..., X_n$ iff:
 - $E_s^{\sigma}(X_i) \ge sup \{ E_s^{\sigma'}(X_i) \mid \sigma' = \sigma_{-i}[\sigma_i'] \text{ and } \sigma_i' \in \Sigma_i \} \varepsilon \text{ for all } i$
 - $-\epsilon$ -NE (but not 0-NE) guaranteed to exist for CSGs
- Social welfare Nash equilibria (SWNE)
 - NE which maximise sum $E_s^{\sigma}(X_1) + \dots E_s^{\sigma}(X_n)$
 - i.e., optimise combined goal

Example

• Example CSG: medium access control



- If objective X_i = probability for user i to send successfully:
 - 2 SWNEs when one user waits for the other to transmit and then transmits
- If objective X_i = probability of user i being *first* to transmit:
 - only 1 SWNE: both immediately try to transmit

rPATL + Nash operator

• Extension of rPATL for Nash equilibria [FM'19]

$$\begin{split} \varphi &::= true \mid a \mid \neg \varphi \mid \varphi \land \varphi \mid \\ &\langle \langle C \rangle \rangle P_{\bowtie q}[\psi] \mid \langle \langle C \rangle \rangle R^{r}_{\bowtie x}[\rho] \mid \langle \langle C:C' \rangle \rangle_{max\bowtie x}[\theta] \\ \theta &::= P[\psi] + P[\psi] \mid R^{r}[\rho] + R^{r}[\rho] \\ \psi &::= X \varphi \mid \varphi \cup \forall \varphi \mid \varphi \cup \varphi \\ \rho &::= I^{=k} \mid C^{\leq k} \mid F \varphi \end{split}$$

- where:
 - $a \in AP$ is an atomic proposition, $C \subseteq N$ is a coalition of players and $C'=N\setminus C, \bowtie \in \{\leq, <, >, \geq\}$, $q \in [0,1] \cap \mathbb{Q}$, $x \in \mathbb{Q}_{\geq 0}$, $k \in \mathbb{N}$ r is a reward structure
- Semantics:
 - $\langle\langle C:C' \rangle\rangle_{max \bowtie x}$ [θ] is satisfied if there exist strategies for all players that form a SWNE between coalitions C and C'(=N\C), and under which the *sum* of the two objectives in θ is $\bowtie x$

Model checking for extended rPATL

- Key ingredient is now:
 - solution of SWNEs for bimatrix games
 - (basic problem is EXPTIME)
 - we adapt known approach using labelled polytopes, and implement using an encoding to SMT
- Two types of model checking operator
 - bounded: backwards induction
 - unbounded: value iteration, e.g.:

$$\mathbb{V}_{\mathsf{G}^{C}}(s,\theta,n) = \begin{cases} (1,1) & \text{if } s \in Sat(\phi^{1}) \cap Sat(\phi^{2}) \\ (1,\mathbb{P}_{\mathsf{G},s}^{\max}(\mathbb{F} \ \phi^{2})) & \text{else if } s \in Sat(\phi^{1}) \\ (\mathbb{P}_{\mathsf{G},s}^{\max}(\mathbb{F} \ \phi^{1}),1) & \text{else if } s \in Sat(\phi^{2}) \\ (0,0) & \text{else if } n=0 \\ val(\mathsf{Z}_{1},\mathsf{Z}_{2}) & \text{otherwise} \end{cases}$$

- where Z_1 and Z_2 encode matrix games similar to before 39

PRISM-games support

- Implementation in PRISM-games
 - extends CSG rPATL model checking implementation
 - bimatrix games solved using Z3/Yices encoding
 - optimised filtering of dominated strategies
 - scales up to CSGs with ~2 million states

Applications

- robot navigation in a grid, medium access control, Aloha communication protocol, power control
- SWNE strategies outperform those found with rPATL
- ϵ -Nash equilibria found typically have ϵ =0

Example: multi-robot coordination

- 2 robots navigating an I x I grid
 - start at opposite corners, goals are to navigate to opposite corners
 - obstacles modelled stochastically: navigation in chosen direction fails with probability q



 We synthesise SWNEs to maximise the average probability of robots reaching their goals within time k

 $- \langle (robot1:robot2) \rangle_{max=?} (P [F^{\leq k} goal_1] + P [F^{\leq k} goal_2])$

- Results (10 x 10 grid)
 - better performance obtained than using zero-sum methods, i.e., optimising for robot 1, then robot 2



Conclusions

- Probabilistic model checking & PRISM
 - verification & strategy synthesis
- Stochastic multi-player games
 - competitive/collaborative behaviour + stochasticity
 - rPATL model checking & strategy synthesis
 - concurrent stochastic games: more realistic models of competing stochastic components
 - Nash equilibria: beyond zero sum properties
- Challenges & directions
 - partial information/observability & greater efficiency
 - scalability, e.g. symbolic methods, abstraction
 - managing model uncertainty + integration with learning