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# A Probabilistic Semantics for Timed Automata

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# A Probabilistic Semantics for Timed Automata

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**Abstract.** In this paper, we define two relaxed semantics (one based on probabilities and the other one based on the topological notion of largeness) for LTL over infinite runs of timed automata which rule out unlikely sequences of events. We prove that these two semantics coincide in the framework of single-clock timed automata (and only in that framework), and prove that the corresponding relaxed model-checking problems are PSPACE-Complete. Moreover, we prove that the probabilistic non-Zenoness can be decided for single-clock timed automata in NLOGSPACE.

## 1 Introduction

Nowadays *timed automata* [AD94] are a well-established formalism for the modelling and analysis of timed systems. Roughly speaking timed automata are finite-state automata enriched with clocks and clock constraints. This model has been extensively studied, and several verification tools have been developed. However, like most models used in model checking, timed automata are an idealized mathematical model. In particular it has infinite precision, instantaneous events, *etc.* Recently, more and more research has been devoted to propose alternative semantics for timed automata that provide more realistic operational models for real-time systems. Let us first mention the *Almost ASAP semantics* introduced in [DDR04] and further studied in [DDMR04,ALM05,BMR06]. This AASAP semantics somewhat relaxes the constraints and precision of clocks. However, it induces a very strong notion of *robustness*, suitable for really critical systems, but maybe too strong for less critical systems. Another “*robust semantics*”, based on the notion of *tube acceptance*, has been proposed in [GHJ97,HR00]. In this framework, a metric is put on the set of traces of the timed automaton, and roughly, a trace is robustly accepted if and only if a tube around that trace is classically accepted. This language-focused notion of acceptance is not completely satisfactory for implementability issues, because it does not take into account the structure of the automaton, and hence is not related to the most-likely behaviours of the automaton.

Varacca and Völzer proposed in [VV06] a *probabilistic framework for finite-state (time-abstract) systems* to overcome side-effects of modelling. They use probabilities

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to define the notion of being fairly correct as having probability zero to fail, when every non-deterministic choice has been transformed into a “reasonable” probabilistic choice. Moreover, in their framework, a system is fairly correct with respect to some property if and only if the set of traces satisfying that property in the system is topologically large, which somehow attests the relevance of this notion of fair correctness.

In the recent paper [BBB<sup>+</sup>07], we used similar concepts as in [VV06] and proposed two alternative semantics for reasoning about the *finite runs* of timed automata: (i) a *probabilistic semantics* which assigns probabilities both on delays and on discrete choices, and (ii) a *topological semantics*, following ideas of [GHJ97,HR00] but rather based on the structure of the automaton than on its accepted language. For both semantics, we naturally addressed a model-checking problem for LTL interpreted over finite paths. We proved, by means of Banach-Mazur topological games, that both semantics coincide and that both model-checking problems for LTL specifications on finite words are PSPACE-Complete.

The purpose of this paper is to develop techniques for analyzing the *infinite behaviours* of timed automata by means of a probabilistic *almost-sure* interpretation of LTL over infinite runs (which requires that the given LTL formula  $\varphi$  holds with probability 1) and a topological interpretation (which requires topological largeness of the set of infinite runs satisfying  $\varphi$ ). The formal definitions of the almost-sure and topological semantics of LTL interpreted over the infinite runs in a timed automata are rather straightforward adaptations of the corresponding definitions in the case of finite runs [BBB<sup>+</sup>07]. However, to establish a link between the two semantics and to show that the topological semantics of LTL is reasonable in the sense that it matches the standard meaning of negation, the proof techniques used in [BBB<sup>+</sup>07] are no longer appropriate. Instead, methods are required that are specific to infinite runs. To confirm that the topological semantics yields a reasonable interpretation for LTL, we prove that the underlying topology constitutes a *Baire space*. For the case of one-clock timed automata, we will show that some kind of strong *fairness* is inherent in the almost-sure semantics. This observation will be used to prove that the almost-sure and topological semantics for infinite paths in one-clock timed automata agree. As the topological semantics only relies on the graph-structure of the given automaton (but not on any quantitative assumption on the resolution of the nondeterministic choices as it is the case for the probabilistic setting), this result yields the key to establish a polynomially space-bounded model checking algorithm for LTL over infinite runs with respect to our non-standard semantics. In addition, we introduce a notion of probabilistic non-Zenoness, which requires that the set of Zeno runs have measure 0, and show that it has a simple topological characterization which can serve as a basis for a non-deterministic logarithmic space-bounded algorithm for checking probabilistic non-Zenoness. We also show that analogous re-

sults cannot be established for timed automata with two or more clocks, as then the probabilistic and topological semantics for LTL over infinite words do not agree.

*Organisation of the paper.* Section 2 summarizes our notations for timed automata, LTL and the relevant topological concepts. The probabilistic space and the topological space associated with a timed automaton together with the almost-sure and topological LTL semantics are defined in Section 3. The relation between the two semantics and the induced model checking problems are studied in Section 4. Probabilistic non-Zenoness is considered in Section 5.

Some technical proofs are postponed to the appendix. Furthermore, an extended abstract of that paper will appear as [BBB<sup>+</sup>08].

## 2 Preliminaries

### 2.1 The timed automaton model

We denote by  $X = \{x_1, \dots, x_k\}$  a finite set of *clocks*. A *clock valuation* over  $X$  is a mapping  $\nu : X \rightarrow \mathbb{R}_+$ , where  $\mathbb{R}_+$  denotes the set of nonnegative reals. We write  $\mathbb{R}_+^X$  for the set of clock valuations over  $X$ . Given a clock valuation  $\nu$  and  $\tau \in \mathbb{R}_+$ ,  $\nu + \tau$  is the clock valuation defined by  $(\nu + \tau)(x) = \nu(x) + \tau$  for every  $x \in X$ . If  $Y \subseteq X$ , the valuation  $[Y \leftarrow 0]\nu$  is the valuation  $\nu'$  such that  $\nu'(x) = 0$  if  $x \in Y$ , and  $\nu'(x) = \nu(x)$  otherwise. A *guard* over  $X$  is a finite conjunction of expressions of the form  $x \sim c$  where  $x \in X$  is a clock,  $c \in \mathbb{N}$  is an integer, and  $\sim$  is one of the symbols  $\{<, \leq, =, \geq, >\}$ . We denote by  $\mathcal{G}(X)$  the set of guards over  $X$ . The satisfaction relation for guards over clock valuations is defined in a natural way, and we write  $\nu \models g$  if the clock valuation  $\nu$  satisfies the guard  $g$ . We furthermore denote by AP a finite set of atomic propositions.

**Definition 1.** A timed automaton is a tuple  $\mathcal{A} = (L, X, E, \mathcal{I}, \mathcal{L})$  such that: (i)  $L$  is a finite set of locations, (ii)  $X$  is a finite set of clocks, (iii)  $E \subseteq L \times \mathcal{G}(X) \times 2^X \times L$  is a finite set of edges, (iv)  $\mathcal{I} : L \rightarrow \mathcal{G}(X)$  assigns an invariant to each location, and (v)  $\mathcal{L} : L \rightarrow 2^{\text{AP}}$  is a labelling function.

The semantics of a timed automaton  $\mathcal{A}$  is a timed transition system  $T_{\mathcal{A}}$  whose states are pairs  $(\ell, \nu) \in L \times \mathbb{R}_+^{|X|}$  with  $\nu \models \mathcal{I}(\ell)$ , and whose transitions are of the form  $(\ell, \nu) \xrightarrow{\tau, e} (\ell', \nu')$  if there exists an edge  $e = (\ell, g, Y, \ell')$  such that for every  $0 \leq \tau' \leq \tau$ ,  $\nu + \tau' \models \mathcal{I}(\ell)$ ,  $\nu + \tau \models g$ ,  $\nu' = [Y \leftarrow 0]\nu$ , and  $\nu' \models \mathcal{I}(\ell')$ . A finite (resp. infinite) *run*  $\rho$  of  $\mathcal{A}$  is a finite (resp. infinite) sequence of transitions, *i.e.*,  $\rho = s_0 \xrightarrow{\tau_1, e_1} s_1 \xrightarrow{\tau_2, e_2} s_2 \dots$ . We write  $\text{Runs}_f(\mathcal{A}, s_0)$  (resp.  $\text{Runs}(\mathcal{A}, s_0)$ ) for the set of finite (resp. infinite) runs of  $\mathcal{A}$  from state  $s_0$ . If  $s$  is a state of  $\mathcal{A}$  and  $(e_i)_{1 \leq i \leq n}$  is a finite sequence of edges of  $\mathcal{A}$ , if  $\mathcal{C}$  is a constraint over  $n$  variables  $(t_i)_{1 \leq i \leq n}$ , the (*symbolic*) *path* starting from  $s$ , determined by  $(e_i)_{1 \leq i \leq n}$ , and constrained by  $\mathcal{C}$ , is the following set of runs:

$$\pi_{\mathcal{C}}(s, e_1 \dots e_n) = \{\rho = s \xrightarrow{\tau_1, e_1} s_1 \dots \xrightarrow{\tau_n, e_n} s_n \mid \rho \in \text{Runs}_f(\mathcal{A}, s) \text{ and } (\tau_i)_{1 \leq i \leq n} \models \mathcal{C}\}.$$

If  $\mathcal{C}$  is equivalent to ‘true’, we simply write  $\pi(s, e_1 \dots e_n)$ . Let  $\pi_{\mathcal{C}} = \pi_{\mathcal{C}}(s, e_1 \dots e_n)$  be a finite symbolic path, we define the *cylinder* generated by  $\pi_{\mathcal{C}}$  as:

$$\text{Cyl}(\pi_{\mathcal{C}}) = \{\varrho \in \text{Runs}(\mathcal{A}, s) \mid \exists \varrho' \in \text{Runs}_f(\mathcal{A}, s), \text{ finite prefix of } \varrho, \text{ s.t. } \varrho' \in \pi_{\mathcal{C}}\}.$$

In the following, we will also use infinite symbolic paths defined, given  $s$  a state of  $\mathcal{A}$  and  $(e_i)_{i \geq 1}$  an infinite sequence of edges, as:

$$\pi(s, e_1 \dots) = \{\varrho = s \xrightarrow{\tau_1, e_1} s_1 \dots \mid \varrho \in \text{Runs}(\mathcal{A}, s)\}.$$

If  $\varrho \in \text{Runs}(\mathcal{A}, s)$ , we write  $\pi_{\varrho}$  for the unique symbolic path containing  $\varrho$ . Given  $s$  a state of  $\mathcal{A}$  and  $e$  an edge, we define  $I(s, e) = \{\tau \in \mathbb{R}_+ \mid s \xrightarrow{\tau, e} s'\}$  and  $I(s) = \bigcup_e I(s, e)$ . The timed automaton  $\mathcal{A}$  is said *non-blocking* if, for every state  $s$ ,  $I(s) \neq \emptyset$ .

## 2.2 The region automaton abstraction

The well-known region automaton construction [AD94] is an abstraction of timed automata which can be used for verifying many properties, for instance regular untimed properties.

Let  $\mathcal{A}$  be a timed automaton. Define  $M$  as the largest constant to which clocks are compared in guards or invariants of  $\mathcal{A}$ . Two clock valuations  $\nu$  and  $\nu'$  are said *region-equivalent* for  $\mathcal{A}$  (written  $\nu \approx_{\mathcal{A}} \nu'$ ) whenever the following conditions hold:

- $\lfloor \nu(x) \rfloor = \lfloor \nu'(x) \rfloor$  or  $\nu(x), \nu'(x) > M$ , for all  $x \in X$ ;
- $\{\nu(x)\} = 0$  iff  $\{\nu'(x)\} = 0$ , for all  $x \in X$  with  $\nu(x) \leq M$ ;
- $\{\nu(x)\} \leq \{\nu(y)\}$  iff  $\{\nu'(x)\} \leq \{\nu'(y)\}$ , for all  $x, y \in X$  with  $\nu(x), \nu(y) \leq M$ .

where,  $\lfloor \cdot \rfloor$  denotes the integral part, and  $\{\cdot\}$  denotes the fractional part.

This equivalence relation on clock valuations has a finite (exponential) index, and extends to the states of  $\mathcal{A}$ , saying that  $(\ell, \nu) \approx_{\mathcal{A}} (\ell', \nu')$  iff  $\ell = \ell'$  and  $\nu \approx_{\mathcal{A}} \nu'$ . We use  $[\nu]$  (resp.  $[(\ell, \nu)]$ ) to denote the equivalence class to which  $\nu$  (resp.  $(\ell, \nu)$ ) belongs. A *region* is an equivalence class of valuations. The set of all the regions is denoted by  $R_{\mathcal{A}}$ . If  $r$  is a region, we denote by  $\text{cell}(r)$  the smallest guard defined with constants smaller than  $M$ , and which contains  $r$ . We denote by  $\text{cell}(R_{\mathcal{A}})$  the set of all the  $\text{cell}(r)$ .

The original region automaton [AD94] is a finite automaton which is the quotient of the timed transition system  $T_{\mathcal{A}}$  by the equivalence relation  $\approx_{\mathcal{A}}$ . Here, we use a slight modification of the original construction, which is still a timed automaton, but which satisfies very strong properties.

**Definition 2.** Let  $\mathcal{A} = (L, X, E, \mathcal{I}, \mathcal{L})$  be a timed automaton. The region automaton of  $\mathcal{A}$  is the timed automaton  $\mathbf{R}(\mathcal{A}) = (Q, X, T, \kappa, \lambda)$  such that:

- $Q = L \times R_{\mathcal{A}}$ ;
- $\kappa((\ell, r)) = \mathcal{I}(\ell)$  and  $\lambda((\ell, r)) = \mathcal{L}(\ell)$  for every  $(\ell, r) \in L \times R_{\mathcal{A}}$ ;

- $T \subseteq (Q \times \text{cell}(R_{\mathcal{A}}) \times 2^X \times Q)$ , and  $(\ell, r) \xrightarrow{\text{cell}(r''), e, Y} (\ell', r')$  is in  $T$  iff  $e = \ell \xrightarrow{g, Y} \ell'$  is in  $E$ , and there exists  $\nu \in r$ ,  $\tau \in \mathbb{R}_+$  with  $(\ell, \nu) \xrightarrow{\tau, e} (\ell', \nu')$ ,  $\nu + \tau \in r''$ , and  $\nu' \in r'$ .

We recover the usual region automaton of [AD94] by labelling the transitions “ $e$ ” instead of “ $\text{cell}(r''), e, Y$ ”, and by interpreting  $R(\mathcal{A})$  as a finite automaton. However, the above timed interpretation satisfies strong timed bisimulation properties that we do not detail here (we assume the reader is familiar with this construction). To every finite path  $\pi((\ell, \nu), e_1 \dots e_n)$  in  $\mathcal{A}$  corresponds a finite set of paths in  $\pi(((\ell, [\nu]), \nu), f_1 \dots f_n)$  in  $R(\mathcal{A})$ , each one corresponding to a choice in the regions that are crossed. If  $\varrho$  is a run in  $\mathcal{A}$ , then we write  $\iota(\varrho)$  its (unique) image in  $R(\mathcal{A})$ . Note that if  $\mathcal{A}$  is non-blocking, then so is  $R(\mathcal{A})$ .

In the rest of the paper we assume that timed automata are non-blocking, even though general timed automata could also be handled (but at a technical extra cost).

### 2.3 The logic LTL

We consider the linear-time temporal logic LTL [Pnu77] defined inductively as:

$$\text{LTL } \ni \varphi ::= p \mid \varphi \vee \varphi \mid \varphi \wedge \varphi \mid \neg \varphi \mid \varphi \mathbf{U} \varphi \mid \mathbf{X} \varphi$$

where  $p \in \text{AP}$  is an atomic proposition. We use classical shorthands like  $\mathbf{tt} \stackrel{\text{def}}{=} p \vee \neg p$ ,  $\mathbf{ff} \stackrel{\text{def}}{=} p \wedge \neg p$ ,  $\mathbf{F} \varphi \stackrel{\text{def}}{=} \mathbf{tt} \mathbf{U} \varphi$ , and  $\mathbf{G} \varphi \stackrel{\text{def}}{=} \neg \mathbf{F}(\neg \varphi)$ . We assume the reader is familiar with the semantics of LTL, that we interpret here on infinite runs of a timed automaton.

We interpret LTL over infinite runs of timed automata. The semantics of LTL is thus defined inductively, given a run  $\varrho = (\ell_0, \nu_0) \xrightarrow{\tau_1, e_1} (\ell_1, \nu_1) \xrightarrow{\tau_2, e_2} (\ell_2, \nu_2) \dots$  of a timed automaton  $\mathcal{A} = (L, X, E, \mathcal{I}, \mathcal{L})$ , as follows:

$$\begin{aligned} \varrho \models p & \Leftrightarrow p \in \mathcal{L}(\ell_0) \\ \varrho \models \varphi_1 \vee \varphi_2 & \Leftrightarrow \varrho \models \varphi_1 \text{ or } \varrho \models \varphi_2 \\ \varrho \models \varphi_1 \wedge \varphi_2 & \Leftrightarrow \varrho \models \varphi_1 \text{ and } \varrho \models \varphi_2 \\ \varrho \models \neg \varphi & \Leftrightarrow \varrho \not\models \varphi \\ \varrho \models \varphi_1 \mathbf{U} \varphi_2 & \Leftrightarrow \text{there exists } i \geq 0 \text{ s.t. } \varrho_{\geq i} \models \varphi_2 \\ & \text{and for every } 0 \leq j < i, \varrho_{\geq j} \models \varphi_1 \\ \varrho \models \mathbf{X} \varphi & \Leftrightarrow \varrho_{\geq 1} \models \varphi \end{aligned}$$

where  $\varrho_{\geq k}$  is the suffix of  $\varrho$  starting in state  $(\ell_k, \nu_k)$ .

There exist several semantics for temporal logics over timed systems, which surprisingly yield different decidability and expressiveness properties, see for instance [AH90, AH92, Ras99, OW05, BCM05]. The semantics chosen in this paper is the so-called pointwise semantics (where quantifications are made only after an action has occurred and not continuously), and uses a non-strict semantics for the

until modality (meaning that if  $\varphi_2$  holds, then  $\varphi_1 \mathbf{U} \varphi_2$  also holds). The last choice is not important, the first one is used to ensure that the classical transformation of LTL formulas into Büchi automata [VW86].

## 2.4 Largeness, meagerness and the Banach-Mazur topological game

We assume the reader is familiar with basic notions of topology (see *e.g.* [Mun00]). However, we recall the more elaborate notions of *meagerness* and *largeness*. If  $(A, \mathcal{T})$  is a topological space, a set  $B \subseteq A$  is *nowhere dense* if the interior of the closure of  $B$  is empty. A set is *meager* if it is a countable union of nowhere dense sets, and a set is *large* if its complement is meager. For example, when considering  $\mathbb{R}$  with the classical topology, any single point is a nowhere dense set, hence  $\mathbb{Q}$  is meager and  $\mathbb{R} \setminus \mathbb{Q}$  is large. These notions of meagerness and largeness have very nice characterizations in terms of Banach-Mazur games. A *Banach-Mazur game* is based on a topological space  $(A, \mathcal{T})$  equipped with a family  $\mathcal{B}$  of subsets of  $A$  such that: (1)  $\forall B \in \mathcal{B}, \overset{\circ}{B} \neq \emptyset$ <sup>5</sup> and (2)  $\forall O \in \mathcal{T}$  s.t.  $O \neq \emptyset, \exists B \in \mathcal{B}, B \subseteq O$ . Given  $C \subseteq A$ , players alternate their moves choosing decreasing elements in  $\mathcal{B}$ , and build an infinite sequence  $B_1 \supseteq B_2 \supseteq B_3 \cdots$ . Player 1 wins the play if  $\bigcap_{i=1}^{\infty} B_i \cap C \neq \emptyset$ , otherwise Player 2 wins. The relation between Banach-Mazur games and meagerness is given in the following theorem.

**Theorem 3 (Banach-Mazur [Oxt57]).** *Player 2 has a winning strategy in the Banach-Mazur game with target set  $C$  if and only if  $C$  is meager.*

## 3 Probabilistic and Topological Semantics for Timed Automata

In [BBB<sup>+</sup>07], we defined two relaxed semantics for LTL over finite runs of timed automata: the *almost-sure* semantics, based on probabilities, and the *large* semantics, based on the topological notion of largeness. In this section, we extend, in a natural way these semantics to infinite runs of timed automata.

### 3.1 A probabilistic semantics for LTL

Let  $\mathcal{A}$  be a timed automaton. As in [BBB<sup>+</sup>07], we assume probability distributions are given from every state  $s$  of  $\mathcal{A}$  both over delays and over enabled moves. For every state  $s$  of  $\mathcal{A}$ , the probability measure  $\mu_s$  over delays in  $\mathbb{R}_+$  (equipped with the standard Borel  $\sigma$ -algebra) must satisfy several requirements. A first series, is denoted  $(\star)$  in the sequel:

$$- \mu_s(I(s)) = \mu_s(\mathbb{R}_+) = 1,<sup>6</sup>$$

<sup>5</sup>  $\overset{\circ}{B}$  denotes the *interior* of  $B$ .

<sup>6</sup> Note that this is possible, as we assume  $\mathcal{A}$  is non-blocking, hence  $I(s) \neq \emptyset$  for every state  $s$  of  $\mathcal{A}$ .



- Denoting  $\lambda$  the Lebesgue measure, if  $\lambda(I(s)) > 0$ ,  $\mu_s$  is equivalent<sup>7</sup> to  $\lambda$  on  $I(s)$ ; Otherwise,  $\mu_s$  is equivalent on  $I(s)$  to the uniform distribution over points of  $I(s)$ .

This last condition denotes some kind of fairness w.r.t. enabled transitions, in that we cannot disallow one transition by putting a probability 0 to delays enabling that transition.

For technical reasons, we also ask for additional requirements (denoted (†) in the sequel):

- $(s, a, b) \mapsto \mu_s(\{d \mid s + d \in [a, b]\})$  is continuous on  $\{(s, a, b) \mid \exists e \text{ s.t. } [a, b] \subseteq I(s, e)\}$ ;
- If  $s' = s + t$  for some  $t \geq 0$ , and  $0 \notin I(s + t', e)$  for every  $0 \leq t' \leq t$ , then  $\mu_s(I(s, e)) \leq \mu_{s'}(I(s', e))$ ;
- There is  $0 < \lambda_0 < 1$  s.t. for every state  $s$  with  $I(s)$  unbounded,  $\mu_s([0, 1/2]) \leq \lambda_0$ .

*Remark 4.* The three last requirements are technical and needed to deal with infinite behaviours, but they are natural and easily satisfiable. For instance, a timed automaton equipped with uniform (resp. exponential) distributions on bounded (resp. unbounded) intervals satisfy these conditions. If we assume exponential distributions on unbounded intervals, the very last requirement corresponds to the bounded transition rate condition in [DP03], required to have reasonable and realistic behaviours.

For every state  $s$  of  $\mathcal{A}$ , we also assume a probability distribution  $p_s$  over edges, such that for every edge  $e$ ,  $p_s(e) > 0$  iff  $e$  is enabled in  $s$  (i.e.,  $s \xrightarrow{e} s'$  for some  $s'$ ). Moreover, to simplify, we assume that  $p_s$  is given by weights on transitions, as it is classically done for resolving non-determinism [Tof94]: we associate with each edge  $e$  a weight  $w(e) > 0$ , and for every state  $s$ , for every edge  $e$ ,  $p_s(e) = 0$  if  $e$  is not enabled in  $s$ , and  $p_s(e) = w(e) / (\sum_{e' \text{ enabled in } s} w(e'))$  otherwise. As a consequence, if  $s$  and  $s'$  are region equivalent, for every edge  $e$ ,  $p_s(e) = p_{s'}(e)$ . We then define a measure over finite symbolic paths from state  $s$  as

$$\mathbb{P}_{\mathcal{A}}(\pi(s, e_1 \dots e_n)) = \int_{t \in I(s, e_1)} p_{s+t}(e_1) \mathbb{P}_{\mathcal{A}}(\pi(s_t, e_2 \dots e_n)) d\mu_s(t)$$

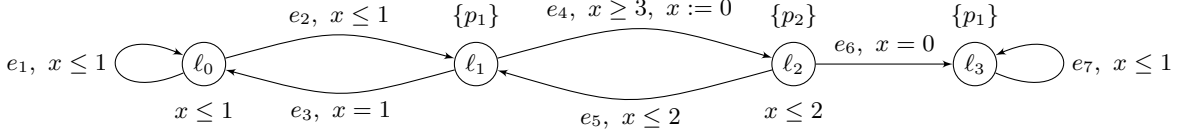
where  $s \xrightarrow{t} (s + t) \xrightarrow{e_1} s_t$ , and we initialize with  $\mathbb{P}_{\mathcal{A}}(\pi(s)) = 1$ .<sup>8</sup> The formula for  $\mathbb{P}_{\mathcal{A}}$  relies on the fact that the probability of taking transition  $e_1$  at time  $t$  coincides with the probability of waiting  $t$  time units and then choosing  $e_1$  among the enabled transitions, i.e.,  $p_{s+t}(e_1) d\mu_s(t)$ . Note that, time passage and actions are independent events.

<sup>7</sup> Two measures  $\nu$  and  $\nu'$  are *equivalent* whenever for each measurable set  $A$ ,  $\nu(A) = 0 \Leftrightarrow \nu'(A) = 0$ .

<sup>8</sup> In [BBB<sup>+</sup>07] the definition was slightly different since we wanted the measure of all finite paths to be 1. We therefore used a normalisation factor  $1/2$  so that the measure of all paths of length  $i$  were  $1/2^{i+1}$ .

The value  $\mathbb{P}_{\mathcal{A}}(\pi(s, e_1 \dots e_n))$  is the result of  $n$  successive one-dimensional integrals, but it can also be viewed as the result of an  $n$ -dimensional integral. Hence, we can easily extend the above definition to finite constrained paths  $\pi_{\mathcal{C}}(s, e_1 \dots e_n)$  when  $\mathcal{C}$  is Borel-measurable. This extension to constrained paths will allow to express (and thus later measure) various and rather complex sets of paths, for instance Zeno behaviours (see Section 5). The measure  $\mathbb{P}_{\mathcal{A}}$  can then be defined on cylinders, letting  $\mathbb{P}_{\mathcal{A}}(\text{Cyl}(\pi)) = \mathbb{P}_{\mathcal{A}}(\pi)$  if  $\pi$  is a finite (constrained) symbolic path. Finally we extend  $\mathbb{P}_{\mathcal{A}}$  in a standard and unique way to the  $\sigma$ -algebra generated by these cylinders, that we note  $\Omega_{\mathcal{A}}^s$  (see the Appendix for details).

**Proposition 5.** *Let  $\mathcal{A}$  be a timed automaton. For every state  $s$ ,  $\mathbb{P}_{\mathcal{A}}$  is a probability measure over  $(\text{Runs}(\mathcal{A}, s), \Omega_{\mathcal{A}}^s)$ .*



**Fig. 1.** A running example

*Example 6.* Consider the timed automaton  $\mathcal{A}$  depicted on Fig. 1, and assume for all states both uniform distributions over delays and discrete moves. If  $s_0 = (\ell_0, 0)$  is the initial state, then  $\mathbb{P}_{\mathcal{A}}(\text{Cyl}(\pi(s_0, e_1 e_1))) = \mathbb{P}_{\mathcal{A}}(\pi(s_0, e_1 e_1)) = \frac{1}{4}$  and  $\mathbb{P}_{\mathcal{A}}(\pi(s_0, e_1^\omega)) = 0$ . Indeed,

$$\begin{aligned}
\mathbb{P}(\pi(s_0, e_1 e_1)) &= \int_{t \in I(s_0, e_1)} p_{s_0+t}(e_1) \mathbb{P}(\pi((\ell_0, t), e_1)) d\mu_{s_0}(t) \\
&= \int_0^1 \frac{1}{2} \mathbb{P}(\pi((\ell_0, t), e_1)) d\lambda(t) \\
&= \frac{1}{2} \int_0^1 \left( \int_{t \in I(s_t, e_1)} p_{s_t+u}(e_1) \mathbb{P}(\pi((\ell_1, u))) d\mu_{s_t}(u) \right) d\lambda(t) \\
&= \frac{1}{2} \int_0^1 \left( \int_t^1 \frac{1}{2} \frac{1}{1-t} d\lambda(u) \right) d\lambda(t) = \frac{1}{4}
\end{aligned}$$

In a similar way we can show that  $\mathbb{P}_{\mathcal{A}}(\pi(s_0, e_1^n)) = \frac{1}{2^n}$ , for  $n \in \mathbb{N}$ ; and thus conclude that  $\mathbb{P}_{\mathcal{A}}(\pi(s_0, e_1^\omega)) = 0$ .

We have seen in [BBB<sup>+</sup>07] how to transfer probabilities from  $\mathcal{A}$  to  $\mathbf{R}(\mathcal{A})$ , and proved the correctness of the transformation. Under the same hypotheses (for every state  $s$  in  $\mathcal{A}$ ,  $\mu_s^{\mathcal{A}} = \mu_{i(s)}^{\mathbf{R}(\mathcal{A})}$ , and for every  $t \in \mathbb{R}_+$   $p_{s+t}^{\mathcal{A}} = p_{i(s)+t}^{\mathbf{R}(\mathcal{A})}$ ) this correctness still holds in our case by definition of the probability measure (first on finite paths, then on cylinders, and finally on any measurable set of infinite runs).

**Lemma 7.** *Assume measures in  $\mathcal{A}$  and in  $\mathbf{R}(\mathcal{A})$  are related as above. Then, for every set  $S$  of runs in  $\mathcal{A}$  we have:  $S \in \Omega_{\mathcal{A}}^s$  iff  $\iota(S) \in \Omega_{\mathbf{R}(\mathcal{A})}^{\iota(s)}$ , and in this case  $\mathbb{P}_{\mathcal{A}}(S) = \mathbb{P}_{\mathbf{R}(\mathcal{A})}(\iota(S))$ .*

We can therefore lift results proved on  $\mathbf{R}(\mathcal{A})$  to  $\mathcal{A}$ . In the sequel, we write  $\mathcal{A} = \mathbf{R}(\mathcal{A})$  when we consider a region automaton rather than a general timed automaton.

Given an infinite symbolic path  $\pi$  in  $\mathcal{A}$ , and an LTL formula  $\varphi$ , either all concretizations of  $\pi$  (i.e., concrete runs  $\varrho \in \pi$ ) satisfy  $\varphi$ , or they all do not satisfy  $\varphi$ . Hence, the set  $\{\varrho \in \mathbf{Runs}(\mathcal{A}, s_0) \mid \varrho \models \varphi\}$  is measurable (i.e., in  $\Omega_{\mathcal{A}}^{s_0}$ ), as it is an  $\omega$ -regular property [Var85]. In the sequel, we write  $\mathbb{P}_{\mathcal{A}}(s_0 \models \varphi)$  for  $\mathbb{P}_{\mathcal{A}}\{\varrho \in \mathbf{Runs}(\mathcal{A}, s_0) \mid \varrho \models \varphi\}$ .

**Definition 8.** *Let  $\varphi$  be an LTL formula and  $\mathcal{A}$  a timed automaton. We say that  $\mathcal{A}$  almost-surely satisfies  $\varphi$  from  $s_0$ , and we then write  $\mathcal{A}, s_0 \approx_{\mathbb{P}} \varphi$ , whenever  $\mathbb{P}_{\mathcal{A}}(s_0 \models \varphi) = 1$ . The almost-sure model-checking problem asks, given  $\mathcal{A}$ ,  $\varphi$  and  $s_0$ , whether  $\mathcal{A}, s_0 \approx_{\mathbb{P}} \varphi$ .*

*Example 9.* Consider the timed automaton  $\mathcal{A}$  of Fig.1 again with both uniform distributions over delays and discrete moves in all states and initial state  $s_0 = (\ell_0, 0)$ . Then,  $\mathcal{A}, s_0 \approx_{\mathbb{P}} \mathbf{F}(p_1 \wedge \mathbf{G}(p_1 \Rightarrow \mathbf{F}p_2))$ . Indeed, in state  $(\ell_0, \nu)$  with  $0 \leq \nu \leq 1$ , the probability of firing  $e_2$  (after some delay) is always 1/2 (guards of  $e_1$  and  $e_2$  are the same, there is thus a uniform distribution over both edges), thus the location  $\ell_1$  is reached with probability 1. In  $\ell_1$ , the transition  $e_3$  will unlikely happen, because its guard  $x = 1$  is much too “small” compared to the guard  $x \geq 3$  of the transition  $e_4$ . The same phenomenon arises in location  $\ell_2$  between the transitions  $e_5$  and  $e_6$ . In conclusion, the runs of the timed automaton  $\mathcal{A}$  (from  $s_0$ ) are almost surely following sequences of transitions of the form  $e_1^*e_2(e_4e_5)^\omega$ . Hence, with probability 1, the formula  $\mathbf{F}(p_1 \wedge \mathbf{G}(p_1 \Rightarrow \mathbf{F}p_2))$  is satisfied. Note that the previous formula is not satisfied with the classical LTL semantics. Indeed several counter-examples to the satisfaction of the formula can be found: ‘staying in  $\ell_0$  forever’, ‘reaching  $\ell_3$ ’, etc... All these counter-examples are unlikely and vanish thanks to our probabilistic semantics.

Although the values  $\mathbb{P}_{\mathcal{A}}(s_0 \models \varphi)$  depend on the chosen weights  $p_s(e)$  and measures  $\mu_s$ , we will see that for one-clock timed automata the almost-sure satisfaction relation is not affected by the choice of the weights and distributions. This will be crucial for the decidability of the almost-sure model checking problem. The way to establish this result is to prove the equivalence of the almost-sure semantics with a topological semantics, which is defined on the basis of the so-called dimension of symbolic paths.

### 3.2 A topological semantics for LTL

In [BBB<sup>+</sup>07], we introduced a notion of dimension for finite constrained symbolic paths. Intuitively, a path is of *defined dimension* if it corresponds to a polyhe-

dron of maximal dimension (in the space induced by the automaton). Formally, let  $\pi_{\mathcal{C}} = \pi_{\mathcal{C}}(s, e_1 \dots e_n)$  be a constrained path of a timed automaton  $\mathcal{A}$ . We define its associated polyhedron as follows:

$$\text{Pol}(\pi_{\mathcal{C}}) = \{(\tau_i)_{1 \leq i \leq n} \in (\mathbb{R}_+)^n \mid s \xrightarrow{\tau_1, e_1} s_1 \cdots \xrightarrow{\tau_n, e_n} s_n \in \pi_{\mathcal{C}}(s, e_1 \dots e_n)\}.$$

For each  $0 \leq i \leq n$ , we write  $\mathcal{C}_i$  for the constraint induced by the projection of  $\text{Pol}(\pi_{\mathcal{C}})$  over the  $i$  first coordinates, with the convention that  $\mathcal{C}_0$  is true. We say that the dimension of  $\pi_{\mathcal{C}}$  is *undefined*, denoted  $\dim_{\mathcal{A}}(\pi_{\mathcal{C}}) = \perp$ , whenever there exists some index  $1 \leq i \leq n$  with

$$\dim(\text{Pol}(\pi_{\mathcal{C}_i}(s, e_1 \dots e_i))) < \dim\left(\bigcup_e \text{Pol}(\pi_{\mathcal{C}_{i-1}}(s, e_1 \dots e_{i-1}e))\right).$$

Otherwise we say that the dimension of  $\pi_{\mathcal{C}}$  is *defined*, denoted  $\dim_{\mathcal{A}}(\pi_{\mathcal{C}}) = \top$ .

The notion of dimension naturally extends to infinite symbolic paths: If  $\pi = \pi(s, e_1 e_2 \dots)$  is an infinite symbolic path, its *dimension* is

$$\dim_{\mathcal{A}}(\pi) = \lim_{n \rightarrow \infty} \dim_{\mathcal{A}}(\pi(s, e_1 \dots e_n)).$$

*Remark 10.* Note that if for some index  $n$ ,  $\dim_{\mathcal{A}}(\pi(s, e_1 e_2 \dots e_n)) = \perp$ , then for every index  $m \geq n$ ,  $\dim_{\mathcal{A}}(\pi(s, e_1 e_2 \dots e_m)) = \perp$ . This is a consequence of [BBB<sup>+</sup>07, Lemma 22].

*Example 11.* On the automaton  $\mathcal{A}$  of Fig. 1 with  $s_0 = (\ell_0, 0)$ ,  $\dim_{\mathcal{A}}(\pi(s_0, e_1^\omega)) = \top$  and  $\dim_{\mathcal{A}}(\pi(s_0, e_1(e_2 e_3)^\omega)) = \perp$ .

- Let us first consider the infinite path  $\pi(s_0, e_1^\omega)$ , and show that all its finite prefixes  $\pi(s_0, e_1^n)$  have defined dimension.

$$\text{Pol}(\pi(s_0, e_1^n)) = \{(\tau_1, \dots, \tau_n) \in (\mathbb{R}_+)^n \mid (0 \leq \tau_1 \leq 1) \wedge \dots \wedge (0 \leq \tau_1 + \dots + \tau_n \leq 1)\},$$

thus clearly enough  $\dim(\text{Pol}(\pi(s_0, e_1^n))) = n$ . Moreover  $\text{Pol}(\pi(s_0, e_1^{n-1}))$  is the projection of  $\text{Pol}(\pi(s_0, e_1^n))$  on the  $n - 1$  first coordinates; we denote by  $\mathcal{C}_{n-1}$  the constraint induced by this projection. In particular  $\pi_{\mathcal{C}_{n-1}}(s_0, e_1^{n-1}, e) = \pi(s_0, e_1^{n-1}, e)$ . We can now conclude that, for  $1 \leq i \leq n$ :

$$\begin{aligned} \dim\left(\bigcup_e \text{Pol}(\pi_{\mathcal{C}_{i-1}}(s_0, e_1^{i-1}e))\right) &= \dim\left(\bigcup_e \text{Pol}(\pi(s_0, e_1^{i-1}e))\right) \\ &= \dim(\text{Pol}(\pi(s_0, e_1^i))) = i, \end{aligned}$$

proving that  $\dim(\pi(s_0, e_1^n)) = \top$ , for  $n \in \mathbb{N}$ , and thus  $\dim(\pi(s_0, e_1^\omega)) = \top$ .

- Let us now consider the infinite path  $\pi(s_0, e_1(e_2 e_3)^\omega)$ . In order to show that its dimension is undefined, we exhibit a finite prefix of undefined dimension. First

notice that:

$$\left\{ \begin{array}{l} \text{Pol}(\pi(s_0, e_1 e_2 e_3)) = \{(\tau_1, \tau_2, \tau_3) \mid (0 \leq \tau_1 \leq 1) \\ \quad \wedge (0 \leq \tau_1 + \tau_2 \leq 1) \wedge (\tau_1 + \tau_2 + \tau_3 = 1)\} \\ \text{Pol}(\pi(s_0, e_1 e_2 e_4)) = \{(\tau_1, \tau_2, \tau_3) \mid (0 \leq \tau_1 \leq 1) \\ \quad \wedge (0 \leq \tau_1 + \tau_2 \leq 1) \wedge (\tau_1 + \tau_2 + \tau_3 \geq 3)\}. \end{array} \right.$$

Hence,

$$\dim(\text{Pol}(\pi(s_0, e_1 e_2 e_3))) = 2 < 3 = \dim(\text{Pol}(\pi(s_0, e_1 e_2 e_4))),$$

which implies that  $\dim(\pi(s_0, e_1 e_2 e_3)) = \perp$ . Using Remark 10 we conclude that  $\dim(\pi(s_0, e_1 (e_2 e_3)^\omega)) = \perp$ .

In the context of finite paths, a symbolic path has probability 0 iff it has an undefined dimension. In the context of infinite paths, this is no more true as infinite paths with defined dimension may have probability 0, like  $\pi(s_0, e_1^\omega)$  in the automaton of Fig. 1. However, writing  $\mathbb{P}_{\mathcal{A}}(s \models \text{dim\_undef})$  for  $\mathbb{P}_{\mathcal{A}}\{\varrho \in \text{Runs}(\mathcal{A}, s) \mid \dim_{\mathcal{A}}(\varrho) = \perp\}$ , the following holds:

**Lemma 12.** *If  $\mathcal{A} = \text{R}(\mathcal{A})$  is a timed automaton, for every state  $s$  in  $\mathcal{A}$ ,  $\mathbb{P}_{\mathcal{A}}(s \models \text{dim\_undef}) = 0$ .*

*Proof.* Let  $\pi$  be an infinite path in  $\mathcal{A}$  with undefined dimension. By definition of the dimension for infinite paths,  $\pi$  admits a finite prefix<sup>9</sup>  $\pi_1$  that has undefined dimension as well. Moreover, any continuation of  $\pi_1$  also has an undefined dimension. Therefore, the whole cylinder set generated by  $\pi_1$  is composed of infinite paths of undefined dimension. By definition,  $\mathbb{P}_{\mathcal{A}}(\text{Cyl}(\pi_1))$  is the probability of the finite symbolic path  $\pi_1$ , which is equal to 0 thanks to the equivalence for finite paths between zero-probability and undefined dimension (see [BBB<sup>+</sup>07]).

The set of infinite paths which have undefined dimension can be written as the denumerable union of cylinders generated by finite prefixes with undefined dimension:

$$\{\varrho \in \text{Runs}(\mathcal{A}, s) \mid \dim(\varrho) = \perp\} = \bigcup_{\substack{\pi = \pi(s, e_1 \dots e_n) \\ \text{s.t. } \dim(\pi) = \perp}} \text{Cyl}(\pi).$$

Hence

$$\mathbb{P}_{\mathcal{A}}(s \models \text{dim\_undef}) \leq \sum_{\substack{\pi = \pi(s, e_1 \dots e_n) \\ \text{s.t. } \dim(\pi) = \perp}} \mathbb{P}_{\mathcal{A}}(\text{Cyl}(\pi)) = 0.$$

□

<sup>9</sup> As  $\mathcal{A} = \text{R}(\mathcal{A})$ , projections and prefixes match.

Let  $\mathcal{A}$  be a timed automaton, and  $s$  be a state of  $\mathcal{A}$ . Let  $\mathcal{T}_{\mathcal{A}}^s$  be the topology over the set of runs of  $\mathcal{A}$  starting in  $s$  defined with the following basic opens sets: either the set  $\text{Runs}(\mathcal{A}, s)$ , or the cylinders  $\text{Cyl}(\pi_{\mathcal{C}})$  where  $\pi_{\mathcal{C}} = \pi_{\mathcal{C}}(s, e_1 e_2 \dots e_n)$  is a finite constrained symbolic path of  $\mathcal{A}$  such that: (i)  $\dim(\pi_{\mathcal{C}}) = \top$ , (ii)  $\mathcal{C}$  is convex (and Borel-measurable), and (iii)  $\text{Pol}(\pi_{\mathcal{C}})$  is open in  $\text{Pol}(\pi)$  for the classical topology on  $\mathbb{R}^n$ .

We first prove that our topological space is a *Baire space*:<sup>10</sup> indeed, in non Baire spaces, the notions of largeness and meagerness do not always make sense. For instance, in  $\mathbb{Q}$  with the classical topology, which is not a Baire space, every set is both meager and large. Hence negation would have little meaning in our topological satisfaction. In Baire spaces, however, if a set is large, its complement is not.

**Proposition 13.** *Let  $\mathcal{A}$  be a timed automaton. For every state  $s$  of  $\mathcal{A}$ , the topological space  $(\text{Runs}(\mathcal{A}, s), \mathcal{T}_{\mathcal{A}}^s)$  is a Baire space.*

The proof of Proposition 13 heavily relies on the Banach-Mazur game but is not a consequence of the same result for finite runs [BBB<sup>+</sup>07].

*Proof.* To prove that  $(\text{Runs}(\mathcal{A}, s), \mathcal{T}_{\mathcal{A}}^s)$  is a Baire space, we prove that every non-empty basic open set in  $\mathcal{T}_{\mathcal{A}}^s$  is not meager. Let  $\text{Cyl}(\pi_{\mathcal{C}}(s, e_1 \dots e_n))$  be a basic open set, where  $\pi_{\mathcal{C}}(s, e_1 \dots e_n)$  is a finite constrained symbolic path. Using Banach-Mazur games (see page 6 or [Oxt57]), we prove that  $\text{Cyl}(\pi_{\mathcal{C}}(s, e_1 \dots e_n))$  is not meager by proving that Player 2 does not have a winning strategy for the Banach-Mazur game playing with basic open sets and where the goal set is  $C = \text{Cyl}(\pi_{\mathcal{C}}(s, e_1 \dots e_n))$ .

Player 1 starts by choosing a set  $B_1 = \text{Cyl}(\pi_{\mathcal{C}}(s, e_1 \dots e_n))$ . Then Player 2 picks some basic open set  $B_2 = \text{Cyl}(\pi_{\mathcal{C}^2}(s, e_1 \dots e_n \dots e_{n_1}))$  such that  $B_1 \supseteq B_2$ .

Let us now explain how Player 1 can build her move in order to avoid to reach the empty set. Since  $B_2$  is an open set, we have that (i)  $\dim(\pi_{\mathcal{C}^2}) = \top$  and (ii)  $\text{Pol}(\pi_{\mathcal{C}^2}(s, e_1 \dots e_{n_1}))$  is open in  $\text{Pol}(\pi(s, e_1 \dots e_{n_1})) \subseteq \mathbb{R}_+^{n_1}$ . Since the topology on  $\text{Pol}(\pi(e_1 \dots e_{n_1}))$  is induced from a distance, we know that there exists a closed, bounded and convex set denoted  $K_1$  such that  $\overset{\circ}{K}_1 \neq \emptyset$  and  $K_1 \subseteq \text{Pol}(\pi_{\mathcal{C}^2}(s, e_1 \dots e_{n_1}))$ . Let  $\mathcal{D}^1$  be the set of constraints associated with  $K_1$ .  $\text{Cyl}(\pi_{\mathcal{D}^1}(s, e_1 \dots e_{n_1}))$  is clearly included in  $B_2$ . Let  $O$  be a convex open set included in  $K_1$  and  $\mathcal{C}^3$  be the set of constraints associated with  $O$ . Applying Corollary D of the research report corresponding to [BBB<sup>+</sup>07], we know that  $\dim_{\mathcal{A}}(\pi_{\mathcal{C}^3}(s, e_1 \dots e_{n_1})) = \top$ . Hence clearly enough, we have that  $\text{Cyl}(\pi_{\mathcal{C}^3}(s, e_1 \dots e_{n_1}))$  is an open set. Player 1's move will be to take  $B_3 = \text{Cyl}(\pi_{\mathcal{C}^3}(s, e_1 \dots e_{n_1}))$ . By iterating the same process for the strategy of Player 1, we obtain the following sequence:

$$B_1 \supseteq B_2 \supseteq \text{Cyl}(\pi_{\mathcal{D}^1}) \supseteq B_3 \supseteq B_4 \supseteq \text{Cyl}(\pi_{\mathcal{D}^2}) \supseteq \dots \supseteq B_{2i-1} \supseteq B_{2i} \supseteq \text{Cyl}(\pi_{\mathcal{D}^i}) \supseteq \dots$$

<sup>10</sup> Recall that a topological space  $(A, \mathcal{T})$  is a *Baire space* if every non-empty open set in  $\mathcal{T}$  is not meager (see [Mun00, p.295]).

where for each  $i$ ,  $K_i = \text{Pol}(\pi_{\mathcal{D}^i})$  is a closed and bounded subset of  $\text{Pol}(\pi(e_1, \dots, e_{n_i})) \subseteq \mathbb{R}_+^{n_i}$  (where the  $n_i$ 's form a non-decreasing sequence of  $\mathbb{N}$ ). We then have that:

$$\bigcap_{i=1}^{\infty} B_i = \bigcap_{i=1}^{\infty} \text{Cyl}(\pi_{\mathcal{D}^i}).$$

We would like to guarantee that the above intersection is non-empty. This is not completely straightforward since the polyhedra  $K_i = \text{Pol}(\pi_{\mathcal{D}^i})$  belong to different powers of  $\mathbb{R}_+$ . We distinguish between two cases:

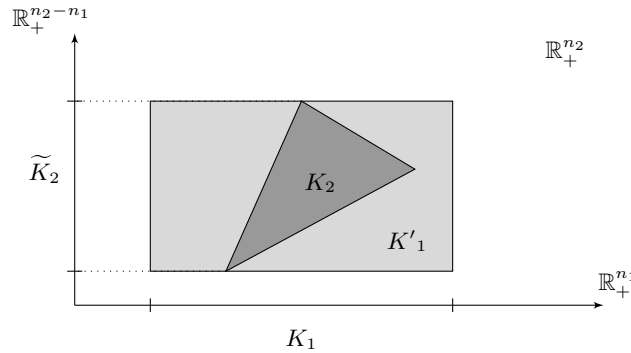
- either the sequence  $(n_i)_{i \geq 1}$  diverges to  $+\infty$ . In that case, we will embed  $\bigcap_{i=1}^{\infty} K_i$  into a compact set of  $\mathbb{R}_+^{\mathbb{N}}$ . We first define

$$\widetilde{K}_j = \text{Proj}_{\{n_{j-1}+1, \dots, n_j\}} K_j \quad \text{and} \quad \widetilde{K} = \prod_{j \geq 1} \widetilde{K}_j.$$

Note that  $\widetilde{K}_j$  is a compact set, since it is the projection of a compact set. Each  $K_i$  can naturally be embedded in  $\widetilde{K}$  by considering the sets  $K'_i$  defined by

$$K'_i = K_i \times \prod_{j > i} \widetilde{K}_j.$$

The decomposition is illustrated on Figure 2. The  $K'_i$ 's form a nested chain of closed sets of  $\widetilde{K}$ . By Tychonoff's theorem,  $\widetilde{K}$  is compact. Hence we can ensure that  $\bigcap_{i=1}^{\infty} K'_i$  is non-empty (Heine-Borel Theorem). Take a sequence  $(\tau_j)_{j \geq 1}$  in  $\bigcap_{i=1}^{\infty} K'_i$ . Each subsequence  $(\tau_j)_{1 \leq j \leq n_i}$  straightforwardly belongs to  $K_i$ . Hence, the run  $s \xrightarrow{\tau_1, e_1} s_1 \xrightarrow{\tau_2, e_2} s_2 \dots$  is in  $\bigcap_{i=1}^{\infty} B_i$ , which completes the proof in this case.



**Fig. 2.** The decomposition of the  $K_i$ 's

- either the sequence  $(n_i)_{i \geq 1}$  is upper bounded. In that case, we embed  $\bigcap_{i=1}^{\infty} K_i$  into a compact set of  $\mathbb{R}_+^N$  where  $N = \lim_{i \rightarrow +\infty} N_i$ . We let the details to the reader, as they are very similar to (and easier than) the previous case.

□

We now define a topological semantics for LTL based on the notion of largeness.

**Definition 14.** *Let  $\varphi$  be an LTL formula and  $\mathcal{A}$  a timed automaton. We say that  $\mathcal{A}$  largely satisfies  $\varphi$  from  $s_0$ , and we write  $\mathcal{A}, s_0 \approx_{\mathcal{T}} \varphi$ , if  $\{\varrho \in \text{Runs}(\mathcal{A}, s_0) \mid \varrho \models \varphi\}$  is topologically large. The large model-checking problem asks, given  $\mathcal{A}$ ,  $\varphi$  and  $s_0$ , whether  $\mathcal{A}, s_0 \approx_{\mathcal{T}} \varphi$ .*

*Example 15.* On the timed automaton  $\mathcal{A}$  of Fig. 1 with initial state  $s_0 = (\ell_0, 0)$ ,  $\mathcal{A}, s_0 \approx_{\mathcal{T}} \mathbf{F}(p_1 \wedge \mathbf{G}(p_1 \Rightarrow \mathbf{F}p_2))$ .

In order to prove that formula  $\varphi \equiv \mathbf{F}(p_1 \wedge \mathbf{G}(p_1 \Rightarrow \mathbf{F}p_2))$  is largely satisfied, we show that the set  $C \stackrel{\text{def}}{=} \{\pi(s_0, e_1^i e_2 (e_4 e_5)^\omega) \mid i \in \mathbb{N}\}$  is large. Indeed, each run of  $C$  satisfies  $\varphi$ , and thus, if  $C$  is large then  $\mathcal{A}, s_0 \approx_{\mathcal{T}} \varphi$ , since largeness is closed under subsumption. To prove that  $C$  is large (or equivalently that its complement is meager) we use a Banach-Mazur game [Oxt57], and show that Player 2 has a strategy to avoid the complement of  $C$ , hence to reach  $C$ . The game is played with the basic open sets of  $(\text{Runs}(\mathcal{A}, s_0))$ . The strategy of Player 2 is the following:

- We assume Player 1 has chosen a cylinder  $\text{Cyl}(\pi(s_0, e_1^{n_1}))$ , for some  $n_1 \in \mathbb{N}_0$  (if Player 1 leaves  $\ell_0$  at her first move, we skip the first move of Player 2)
- Player 2 chooses  $\text{Cyl}(\pi(s_0, e_1^{n_1} e_2))$ ,
- Notice that Player 1 is not allowed to extend the symbolic path  $\pi(s_0, e_1^{n_1} e_2)$  with sequences of transitions including  $e_3$  or  $e_6$ , since both symbolic paths  $\pi(s_0, e_1^{n_1} e_2 e_3)$  and  $\pi(s_0, e_1^{n_1} e_2 e_4 e_6)$  have undefined dimension. Thus she can only play moves of the form  $\text{Cyl}(\pi(s_0, e_1^{n_1} (e_2 e_3)^{n_2}))$  or  $\text{Cyl}(\pi(s_0, e_1^{n_1} e_2 (e_3 e_2)^{n_2}))$ .
- Player 2 takes  $\text{Cyl}(\pi(s_0, e_1^{n_1} (e_2 e_3)^{n_3}))$ , with  $n_3 > n_2$ .

One can easily be convinced that by repeating infinitely often the two last moves, we will obtain a run of  $C$ , proving that Player 2 won the game and thus that  $C$  is large.

Notice that both players could also play with constrained paths. This would not be interesting for Player 1, since it could only cause the intersection to be empty (in which case Player 2 wins as well).

Although the topological spaces given by  $\mathcal{A}$  and  $\mathbf{R}(\mathcal{A})$  are not homeomorphic, the topologies in  $\mathcal{A}$  and in  $\mathbf{R}(\mathcal{A})$  somehow match, as stated by the next proposition. This allows to lift result from  $\mathbf{R}(\mathcal{A})$  to  $\mathcal{A}$ .

**Proposition 16.** *Let  $\mathcal{A}$  be a timed automaton, and  $s$  a state of  $\mathcal{A}$ . Let  $S \subseteq \text{Runs}(\mathcal{A}, s)$ . Then,  $S$  is large in  $(\text{Runs}(\mathcal{A}, s), \mathcal{I}_{\mathcal{A}}^s)$  iff  $\iota(S)$  is large in  $(\text{Runs}(\mathbf{R}(\mathcal{A}), \iota(s)), \mathcal{I}_{\mathbf{R}(\mathcal{A})}^{\iota(s)})$ .*



*Proof.* The proof of this proposition relies on the following technical lemma.

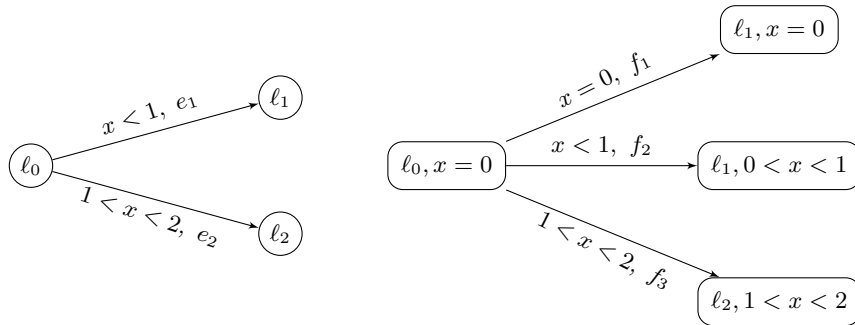
**Lemma 17.** *Let  $\iota : \text{Runs}_f(\mathcal{A}, s) \rightarrow \text{Runs}_f(\mathbf{R}(\mathcal{A}), \iota(s))$  be the projection of finite runs  $\varrho$  in  $\mathcal{A}$  onto the region automaton (see page 5). Then  $\iota$  is continuous, and for every non-empty open set  $O \in \mathcal{T}_{\mathcal{A}}^s$ ,  $\widehat{\iota(O)} \neq \emptyset$ .*

*Proof.* Let us first prove that  $\iota$  is continuous. Let  $\text{Cyl}(\pi_{\mathcal{C}})$  be a basic open set of  $\mathcal{T}_{\mathbf{R}(\mathcal{A})}^{\iota(s)}$ , we need to prove that  $\iota^{-1}(\text{Cyl}(\pi_{\mathcal{C}}))$  is an open set of  $\mathcal{T}_{\mathcal{A}}^s$ . One can easily be convinced that  $\iota^{-1}(\text{Cyl}(\pi_{\mathcal{C}})) = \text{Cyl}(\iota^{-1}(\pi_{\mathcal{C}}))$ . By [BBB<sup>+</sup>07, Lemma 16], we have that  $\iota^{-1}(\pi_{\mathcal{C}})$  is a finite symbolic path with defined dimension whose polyhedron is open in its ambient space. Hence  $\text{Cyl}(\iota^{-1}(\pi_{\mathcal{C}}))$  is open, and  $\iota$  is thus continuous.

Let us now prove that for every non-empty open set  $\mathcal{O} \in \mathcal{T}_{\mathcal{A}}^s$ ,  $\widehat{\iota(\mathcal{O})} \neq \emptyset$ . Let  $\text{Cyl}(\pi_{\mathcal{C}})$  be a basic open set of  $\mathcal{T}_{\mathcal{A}}$ . Again using [BBB<sup>+</sup>07, Lemma 16], we obtain that  $\iota(\pi_{\mathcal{C}})$  contains a symbolic path  $\pi'$  with defined dimension whose polyhedron is open in its ambient space. Hence  $\text{Cyl}(\pi')$  is open and since  $\text{Cyl}(\pi') \subseteq \text{Cyl}(\iota(\pi_{\mathcal{C}}))$ , we obtain the desired result.  $\square$

Using Lemma 17, it is now sufficient to simulate a Banach-Mazur game from  $\mathcal{A}$  to  $\mathbf{R}(\mathcal{A})$  and *vice-versa* to get the expected result.  $\square$

*Remark 18.* Note that  $\iota$  is not an homeomorphism from  $\text{Runs}_f(\mathcal{A}, s)$  to  $\text{Runs}_f(\mathbf{R}(\mathcal{A}), \iota(s))$  since  $\iota^{-1} : \text{Runs}_f(\mathbf{R}(\mathcal{A}), s) \rightarrow \text{Runs}_f(\mathcal{A}, \iota^{-1}(s))$  is not continuous. Indeed, let us consider the automaton  $\mathcal{A}$  of Fig. 3, with  $s_0 = (\ell_0, 0)$ . The set of runs  $\mathcal{O} = \text{Cyl}(\pi(s_0, e_1))$  is open in  $\mathcal{T}_{\mathcal{A}}^{s_0}$  since  $\pi(s_0, e_1)$  is a symbolic unconstrained path of defined dimension. However,  $\iota(\pi(s_0, e_1)) = \text{Cyl}(\pi(s_0, f_1)) \cup \text{Cyl}(\pi(s_0, f_2))$  is not open in  $\mathcal{T}_{\mathbf{R}(\mathcal{A})}^{\iota(s_0)}$  as  $\dim_{\mathbf{R}(\mathcal{A})}(\pi(s_0, f_1)) = \perp$  and hence  $\text{Cyl}(\pi(s_0, f_1))$  is not a basic open. Thus  $\iota(\mathcal{O})$  is not open and  $\iota^{-1}$  is not continuous.



**Fig. 3.** An automaton and its region automaton

## 4 The Two Semantics Match

In the previous section, we defined two relaxed semantics for LTL over infinite runs in timed automata: the almost-sure satisfaction based on probabilistic interpretations of delays and discrete choices, and the large satisfaction based on a topology defined on runs of the automaton. In this section, we prove that these two relaxed semantics match in the case of one-clock timed automata, and provide a decidability algorithm for the almost-sure (or equivalently large) LTL model-checking problem. It is however not a straightforward consequence of the same result for finite runs [BBB<sup>+</sup>07]. It is indeed rather involved and requires the development of techniques mixing classical probabilistic techniques and strong properties of one-clock timed automata. Note that these techniques only apply in the one-clock framework!

We first recall a construction made in [BBB<sup>+</sup>07] to decide the almost-sure model checking of LTL interpreted over finite paths. Any edge  $e$  in  $R(\mathcal{A})$  is colored in red if  $\mu_s(I(s, e)) = 0$ , and in blue otherwise. Then, a finite path in  $R(\mathcal{A})$  has an undefined dimension iff it crosses a red edge. Hence, having a defined (or undefined) dimension for a path can be specified locally in  $R(\mathcal{A})$ . We say that a blue (resp. red) edge has a defined (resp. undefined) dimension. We call  $\mathcal{G}_b(\mathcal{A})$  the restriction of  $R(\mathcal{A})$  to edges with defined dimension.

### 4.1 A notion of fairness

In the case of finite runs, if  $\mathbb{P}_{\mathcal{A}}(s \models \varphi) = 1$ , then only paths of undefined dimension may not satisfy  $\varphi$ . Unfortunately, this is in general wrong for infinite paths. Indeed, on the timed automaton  $\mathcal{A}$  of Fig. 1, when starting from  $s = (\ell_0, 0)$ , location  $\ell_1$  is clearly reached with probability 1. However the infinite path  $\pi(s, e_0^\omega)$  has defined dimension although it never reaches  $\ell_1$ . This kind of behaviours forces us to restrict our study to *fair* infinite paths, which is rather natural since probabilities and strong fairness are closely related in finite-state systems [Pnu83,PZ93,BK98].

Let  $\mathcal{A} = R(\mathcal{A})$  be a timed automaton. An infinite region path  $q_0 \xrightarrow{e_1} q_1 \xrightarrow{e_2} q_2 \dots$  in  $\mathcal{A}$  is *fair* iff for every edge  $e$  with defined dimension,<sup>11</sup> if  $e$  is enabled in infinitely many  $q_i$  with  $i \in \mathbb{N}$ , then  $e_i = e$  for infinitely many  $i \in \mathbb{N}$ . Note that region paths and symbolic paths are closely related, as we assume  $\mathcal{A} = R(\mathcal{A})$ : to any non-empty symbolic path  $\pi(s, e_1 e_2 \dots)$ , we associate a unique region path  $q_0 \xrightarrow{e_1} q_1 \xrightarrow{e_2} q_2 \dots$  with  $s \in q_0$ . Hence, we say that a symbolic path  $\pi(s, e_1 e_2 \dots)$  is fair whenever its corresponding region path is fair. Finally, we say that an infinite run  $\varrho$  is fair whenever  $\pi_\varrho$  is fair. Obviously, the set of fair infinite runs from  $s$  is  $\Omega_{\mathcal{A}}^s$ -measurable, as fairness is an  $\omega$ -regular property over infinite paths. Writing  $\mathbb{P}_{\mathcal{A}}(s \models \text{fair})$  for  $\mathbb{P}_{\mathcal{A}}\{\varrho \in \text{Runs}(\mathcal{A}, s) \mid \varrho \text{ is fair}\}$ , we get the following property:

<sup>11</sup> Which means that  $\mu_{I(s)}(I(s, e)) > 0$  for some  $s \in q$  (note that it is once more independent of the choice of  $s$ ). This can also be interpreted as ‘ $e$  is a blue edge in  $R(\mathcal{A})$ ’, see page 16.

**Lemma 19.** *If  $\mathcal{A}$  is a one-clock timed automaton, for every state  $s$  in  $\mathcal{A}$ ,  $\mathbb{P}_{\mathcal{A}}(s \models \text{fair}) = 1$ .*

Since the proof of this lemma is involved, let us first briefly sketch its main steps.

- (i) We first prove that any edge with defined dimension is almost-surely taken infinitely often within a compact (for the value of the unique clock), provided it is enabled infinitely often within that compact.
- (ii) Then, restricting to runs with infinitely many resets, those paths will pass infinitely often in a given configuration (because we only have one clock, hence resetting the clock and going to location  $q$  means entering the configuration  $(q, 0)$ ). We can then apply the previous result, and get that any sequence of edges with defined dimension will be taken infinitely often with probability 1.
- (iii) Concerning the runs ending up in the unbounded region (with no more resets of the clock), we prove that the distributions over edges correspond ultimately to a finite Markov chain, and hence that these runs are fair with probability 1.
- (iv) Finally, restricting to runs ending up in a bounded region (with no more resets of the clock), only edges labelled with that precise region as a constraint can be enabled, and it will ultimately behave like a finite Markov chain, hence leading to the fairness property with probability 1.

*Proof.* The proof of this lemma itself relies on Lemma 20 below. A *subregion* of a region  $q$  is a pair  $(q, J)$  such that  $J \subseteq q$  is an interval. If  $s \in J$ , we may write  $s \in (q, J)$  as well. If  $(q, J)$  and  $(q', I)$  are subregions, we write  $(q, J) \xrightarrow{e} (q', I)$  to express that  $(q, v) \xrightarrow{e, t} (q', v')$  for some  $v \in J$ ,  $v' \in I$  and  $t \in \mathbb{R}_+$ . In the sequel to ease the reading, we will use LTL-like notations, like  $\mathbb{P}_{\mathcal{A}}(s, \square \diamond(q, J) \xrightarrow{e} (q', I) \mid \square \diamond(q, J))$ , which denotes the conditional probability of the set of real runs  $s_0 \xrightarrow{t_1, e_1} s_1 \xrightarrow{t_2, e_2} s_2 \dots$  such that  $s_0 = s$  and  $\{s_i \xrightarrow{e_{i+1}} s_{i+1} \mid s_i \in J, e_{i+1} = e, \text{ and } s_{i+1} \in I\}$  is infinite, assuming that the set  $\{s_i \mid s_i \in J\}$  is infinite. We will use other such notations, that we expect are sufficiently explicit to be understandable.

- Lemma 20.**
1. *For every subregion  $(q, J)$  of  $q$  such that (i)  $J$  is non-empty and open in  $q$  (for the induced topology), and (ii)  $\bar{J} \subseteq q$  is compact,*
  2. *for every edge  $e$  enabled in  $q$  such that  $\dim_{\mathcal{A}}(e) \neq \perp$ ,*
  3. *for every subregion  $(q', I)$  of  $q'$  such that for every  $s \in (q, J)$ ,  $e(s) \cap I$  is non-empty and open in  $q'$  (for the induced topology), where  $e(s) = \{s' \mid \exists t \in \mathbb{R}_+ \text{ s.t. } s \xrightarrow{t, e} s'\}$ ,*
  4. *for every state  $s$  of  $\mathcal{A}$  such that  $\mathbb{P}_{\mathcal{A}}(s, \square \diamond(q, J)) > 0$ ,<sup>12</sup>*

$$\mathbb{P}_{\mathcal{A}}(s, \square \diamond(q, J) \xrightarrow{e} (q', I) \mid \square \diamond(q, J)) = 1.$$

<sup>12</sup> This is for the next conditional probability to be defined.

*Proof.* We write  $\mathbb{P}_{\mathcal{A}}(s \xrightarrow{e} (q', I))$  for the probability of the set of runs starting from  $s$  with a move  $s \xrightarrow{t,e} s'$  with  $s' \in (q', I)$  and for some  $t \in \mathbb{R}_+$ .<sup>13</sup>

Let  $\lambda \stackrel{\text{def}}{=} \inf_{s \in (q, J)} \mathbb{P}_{\mathcal{A}}(s \xrightarrow{e} (q', I))$ . Since  $\bar{J} \subseteq q$  is compact and  $\forall s \in q$ ,  $\mathbb{P}_{\mathcal{A}}(s \xrightarrow{e} (q', I)) > 0$  (because  $\dim_{\mathcal{A}}(e) \neq \perp$  and  $e(s) \cap I$  is non-empty and open),  $\lambda > 0$ . Indeed we have supposed that  $\mu_s(\{d \mid s + d \in [a, b]\})$  is continuous on  $\{(s, a, b) \mid [a, b] \subseteq I(s)\}$ , see the first hypothesis in  $(\dagger)$ , hence  $s \mapsto \mathbb{P}_{\mathcal{A}}(s \xrightarrow{e} (q', I))$  is continuous.

Denote  $E_k$  the set of paths in  $\mathcal{A}$  that visit  $(q, J)$  infinitely often, but from the  $k$ -th passage in  $(q, J)$  on never fire  $(q, J) \xrightarrow{e} (q', I)$  anymore. Note that the set  $E_k$  is  $\mathbb{P}_{\mathcal{A}}$ -measurable, and that  $\mathbb{P}_{\mathcal{A}}(E_k) \leq \prod_k^\infty (1 - \lambda) = 0$ . Then note that the set  $\bigcup_{k \geq 1} E_k$  can be equivalently defined by  $B \wedge \neg A$  where  $B$  is ' $\square \diamond (q, J)$ ' and  $A$  is ' $\square \diamond (q, J) \xrightarrow{e} (q', I)$ '. Hence, we get that  $\mathbb{P}_{\mathcal{A}}(s, B \wedge \neg A) \leq \lim_{k \rightarrow +\infty} \mathbb{P}_{\mathcal{A}}(E_k) = 0$ , and thus

$$\begin{aligned} \mathbb{P}_{\mathcal{A}}(s, A \mid B) &= \frac{\mathbb{P}_{\mathcal{A}}(s, A \wedge B)}{\mathbb{P}_{\mathcal{A}}(s, B)} \quad (\text{by definition}) \\ &= \frac{\mathbb{P}_{\mathcal{A}}(s, A \wedge B)}{\mathbb{P}_{\mathcal{A}}(s, A \wedge B) + \mathbb{P}_{\mathcal{A}}(s, \neg A \wedge B)} \quad (\text{by Bayes formulas}) \\ &= 1 \quad (\text{because } \mathbb{P}_{\mathcal{A}}(s, B \wedge \neg A) = 0) \end{aligned}$$

which is exactly  $\mathbb{P}_{\mathcal{A}}(s, \square \diamond (q, J) \xrightarrow{e} (q', I) \mid \square \diamond (q, J)) = 1$ .  $\square$

*Remark 21.* This lemma holds for all timed automata, not only one-clock timed automata.

We have done the proof for a single transition, but this lemma can be extended straightforwardly to finite sequences of edges as follows:

- Lemma 22.** 1. For all regions  $(q_i)_{0 \leq i \leq p}$ ,  
2. for all edges  $(e_i)_{1 \leq i \leq p}$  such that  $e_i$  is enabled in  $q_{i-1}$  and  $\dim_{\mathcal{A}}(e_i) \neq \perp$   
3. for all subregions  $((q_i, J_i))_{0 \leq i \leq p}$  such that (i)  $J_i$  is non-empty and open in  $q_i$  (for the induced topology), (ii)  $\bar{J}_i \subseteq q_i$  is compact, and (iii) for every  $s \in J_i$ ,  $e_i(s) \cap J_{i+1}$  is non-empty and open, where  $e_i(s) = \{s' \mid \exists t \in \mathbb{R}_+ \text{ s.t. } s \xrightarrow{t, e_i} s'\}$ ,  
4. for every edge  $e$  enabled in  $q$  such that  $\dim_{\mathcal{A}}(e) \neq \perp$ ,  
5. for every subregion  $(q', I)$  of  $q'$  such that for every  $s \in (q_p, J_p)$ ,  $e(s) \cap I$  is non-empty and open, where  $e(s) = \{s' \mid \exists t \in \mathbb{R}_+ \text{ s.t. } s \xrightarrow{t, e} s'\}$ ,  
6. for every state  $s$  of  $\mathcal{A}$  such that  $\mathbb{P}_{\mathcal{A}}(s, \square \diamond (q_0, J_0)) > 0$

$$\mathbb{P}_{\mathcal{A}}(s, \square \diamond \sigma \xrightarrow{e} (q', I) \mid \square \diamond \sigma) = 1$$

where  $\sigma = (q_0, J_0) \xrightarrow{e_1} (q_1, J_1) \dots \xrightarrow{e_p} (q_p, J_p)$ .

Now, we can turn back to the proof of Lemma 19.

Let  $s$  be a state. We decompose the set of infinite runs into:

$(F_1)$  the set of runs with infinitely many resets,

<sup>13</sup> Note that this set is  $\mathbb{P}_{\mathcal{A}}$ -measurable because it can be seen as  $\text{Cyl}(\pi_{\mathcal{C}_I}(s, e))$  for some constraint  $\mathcal{C}_I$  enforcing the first move to lead to  $I$ .

- ( $F_2$ ) the set of runs with finitely many resets, and which are ultimately in the unbounded region  $(M, +\infty)$ ,
- ( $F_3$ ) the set of runs with finitely many resets, and which ultimately stay forever in a bounded region, either  $\{c\}$  with  $0 \leq c \leq M$ , or  $(c, c+1)$  with  $0 \leq c < M$ . We write  $(F_3^{(c, c+1)})$  (resp.  $(F_3^c)$ ) for condition  $F_3$  restricted to  $(c, c+1)$  (resp.  $\{c\}$ ).

We write  $\mathbb{P}_{\mathcal{A}}(s, F_i)$  for the probability of the runs starting in  $s$  and satisfying condition  $F_i$ . The three sets of runs above are disjoint, cover the set of all runs, and are measurable. Hence  $\sum_{i=1,2,3} \mathbb{P}_{\mathcal{A}}(s, F_i) = 1$ , and  $\mathbb{P}_{\mathcal{A}}(s \models \text{fair}) = \sum_{i=1,2,3} \mathbb{P}_{\mathcal{A}}(s \models \text{fair} \mid F_i) \cdot \mathbb{P}_{\mathcal{A}}(s, F_i)$  (application of the Bayes formula).<sup>14</sup> We now distinguish between the three cases.

**Case  $F_1$**  We consider the set of runs with infinitely many resets. Let  $\pi = s_0 \xrightarrow{e_1} s_1 \xrightarrow{e_2} \dots$  be such a run. There exists  $q$  such that for infinitely many  $i$  with  $i \in \mathbb{N}$ ,  $s_i = (q, 0)$ . Now, fix a state  $(q, 0)$  and assume that  $\mathbb{P}_{\mathcal{A}}(s, \square \diamond (q, 0)) > 0$  (otherwise the set of runs visiting infinitely often  $(q, 0)$  will be negligible). For every sequence  $\sigma$  of edges and compact sets (as in the statement of Lemma 22), we get that

$$\mathbb{P}_{\mathcal{A}}(s, \square \diamond \sigma \mid \square \diamond (q, 0)) = 1.$$

Hence, for sequences of edges  $(e_i)_{1 \leq i \leq p}$  such that such a  $\sigma$  exists, we get that

$$\mathbb{P}_{\mathcal{A}}(s, \square \diamond (q, 0) \xrightarrow{e_1} q_1 \dots \xrightarrow{e_p} q_p \mid \square \diamond (q, 0)) = 1. \quad (1)$$

Now notice that such a  $\sigma$  always exists whenever these edges have defined dimension.

Fix an edge  $e$  with defined dimension, and assume that the set of paths passing through  $(q, 0)$  infinitely often and enabling  $e$  infinitely often, has a positive probability. We will then prove that

$$\mathbb{P}_{\mathcal{A}}(s, (\square \diamond e \text{ enabled}) \Rightarrow (\square \diamond \xrightarrow{e}) \mid \square \diamond (q, 0)) = 1,$$

which will imply that  $\mathbb{P}_{\mathcal{A}}(s \models \text{fair} \mid F_1) = 1$ .

- Assume that  $e$  is reachable from  $(q, 0)$  following edges of defined dimension, say  $(e_i)_{1 \leq i \leq p}$  with  $e_p = e$ . Then, applying  $(\star)$ , we get that  $\mathbb{P}_{\mathcal{A}}(s, \square \diamond (q, 0) \xrightarrow{e_1} q_1 \dots \xrightarrow{e_p} q_p \mid \square \diamond (q, 0)) = 1$ , hence that  $\mathbb{P}_{\mathcal{A}}(s, \square \diamond \xrightarrow{e} \mid \square \diamond (q, 0)) = 1$ .
- Assume on the contrary that  $e$  is not reachable from  $(q, 0)$  following edges of defined dimension. If  $e$  is not reachable from  $(q, 0)$ , then  $\mathbb{P}_{\mathcal{A}}(s, \square \diamond e \text{ enabled} \mid \square \diamond (q, 0)) = 0$ . Let  $W$  be the set of finite sequences of edges  $(e_i)_{1 \leq i \leq p}$  leading

<sup>14</sup> If  $\mathbb{P}_{\mathcal{A}}(s, F_i) = 0$ , we remove the  $i$ -th term from the sum, as the conditional probability  $\mathbb{P}_{\mathcal{A}}(s \models \text{fair} \mid F_i)$  is then not defined, but the restricted sum is then still equal to  $\mathbb{P}_{\mathcal{A}}(s \models \text{fair})$ .

from  $(q, 0)$  to a state where  $e$  is enabled. Then:

$$\begin{aligned}
& \mathbb{P}_{\mathcal{A}}(\Box\Diamond e \text{ enabled} \mid \Box\Diamond(q, 0)) \\
&= \mathbb{P}_{\mathcal{A}}(\Box\Diamond \bigcup_{w \in W} w \mid \Box\Diamond(q, 0)) \\
&\leq \mathbb{P}_{\mathcal{A}}(\Diamond \bigcup_{w \in W} w \mid \Box\Diamond(q, 0)) \\
&= 0 \quad \text{because one of the edges in } w \\
&\quad \text{has undefined dimension}
\end{aligned}$$

In both cases, we get the expected property.

**Case  $F_2$**  We consider the set of runs with finitely many resets and which end up in the unbounded region  $(M, +\infty)$ . Let  $\pi = s \xrightarrow{e_1} s_1 \xrightarrow{e_2} \dots$  be such a run, and assume that from  $s_n$  on, all states are in the unbounded region. From that state on, all edges which are enabled have defined dimension and have guard  $x > M$  where  $M$  is the maximal constant of the automaton. From region  $q$ , the probability of  $\text{Cyl}(\pi(s, e))$  for every  $s \in q$  is independent of the choice of  $s$ . Hence, ultimately, after having reached the unbounded region (and never leave it anymore), it will behave like a finite Markov chain!

Assume now that a resetting edge  $e$  is enabled infinitely often along  $\pi$ . Then, by a similar argument to the one in the proof of Lemma 20 with the  $E_k$ , as the probability distribution of taking an edge is lower-bounded (because we are now in a finite Markov chain), then any edge will be almost surely taken infinitely often. Hence,

$$\mathbb{P}_{\mathcal{A}}(s, \Box\Diamond \text{ resetting edge enabled} \mid F_2) = 0,$$

and thus

$$\mathbb{P}_{\mathcal{A}}(s, \neg(\Box\Diamond \text{ resetting edge enabled}) \mid F_2) = 1.$$

Once more, due to the distribution over edges (which is a finite Markov chain), when there is no more resetting edges, we get

$$\mathbb{P}_{\mathcal{A}}(s \models \text{fair} \mid F_2) = 1.$$

**Case  $F_3$**  We consider the set of runs with finitely many resets and which end up in a bounded region (either  $x = c$  with  $c \leq M$  or  $c < x < c + 1$  with  $c < M$ ). We assume the region  $c < x < c + 1$ . Let  $\pi = s \xrightarrow{e_1} s_1 \xrightarrow{e_2} \dots$  be a witness run, and we assume that from  $s_n$  on, we are in region  $c < x < c + 1$ . If  $s_i$  and  $s_j$  with  $n \leq i < j$  correspond to the same location, then the clock value of  $s_i$  is less than (or equal to) that of  $s_j$ . Hence, if an edge  $e$  with defined dimension and whose guard is included in  $[c + 1, +\infty)$  is enabled in  $s_i$  (and thus also in  $s_j$ ), the probability of taking  $e$  from  $s_j$  is greater than (or equal to) the probability of taking  $e$  from  $s_i$  (due to the second hypothesis in  $(\dagger)$  on  $\mu$ 's and to the fact that the discrete probability over edges is constant by regions). Hence, there is a positive lower bound for the probability of taking  $e$ , and if  $e$  is enabled infinitely often, it will be

taken infinitely often. Such an enabled edge is thus only possible with probability 0 under the assumption made in this case. Hence, with probability 1, only edges with guard  $c < x < c + 1$  are enabled. For these edges, as previously, the system behaves like a finite Markov chain. We thus get that

$$\mathbb{P}_{\mathcal{A}}(s \models \text{fair} \mid F_3^{(c,c+1)}) = 1.$$

If we now assume the region  $x = c$ , the reasoning is very similar to the previous one. Given a location  $\ell$  along the suffix of the path where  $x = c$  always holds, the edges enabled in  $(\ell, x = c)$  are equipped with a distribution defining a finite Markov chain. Hence any edge enabled infinitely often will be taken infinitely often almost surely, which implies that

$$\mathbb{P}_{\mathcal{A}}(s \models \text{fair} \mid F_3^c) = 1.$$

Gathering all cases, we get the desired property, *i.e.*,  $\mathbb{P}_{\mathcal{A}}(s \models \text{fair}) = 1$ .  $\square$

*Remark 23.* This proof heavily relies on the one-clock hypothesis (cases  $F_1$  and  $F_3$ ). In Subsection 4.2, we will provide a two-clock timed automaton for which Lemma 19 does not hold.

The role of Lemma 19 is to attest that, in the probabilistic semantics, we can restrict to fair runs. Indeed, given  $\mathcal{A}$  a timed automaton and  $s$  a state of  $\mathcal{A}$ , Lemma 19 tells us that  $\mathcal{A}, s \approx_{\mathbb{P}} \text{fair}$ . In order to prove that the probabilistic and the topological semantics match, it would be easier to restrict to fair runs in both cases. In order to do so we would need to show that  $\mathcal{A}, s \approx_{\mathcal{T}} \text{fair}$ , for any  $\mathcal{A}$  and  $s$ , *i.e.*, that the set of fair runs is large. This is the object of the next lemma.

**Lemma 24.** *Let  $\mathcal{A} = R(\mathcal{A})$  be a timed automaton, and let  $s$  be a state of  $\mathcal{A}$ . The set of fair runs of  $\text{Runs}(\mathcal{A}, s)$  is large.*

*Proof.* Let us denote by  $\text{Fair}_s$  the set of fair runs starting from  $s$ , formally:

$$\text{Fair}_s = \{\varrho \in \text{Runs}(\mathcal{A}, s) \mid \varrho \text{ is fair}\}.$$

In order to prove that  $\text{Fair}_s$  is large, we will prove that its complement (denoted  $\text{Fair}_s^c$ ) is meager using Banach-Mazur games.

Recall that a run  $\varrho$  is in  $\text{Fair}_s^c$  if and only if a transition  $e$  (of defined dimension) which is enabled infinitely often along  $\varrho$  is only taken finitely often.

Let  $\mathcal{B}$  be the set of basic open sets, the family of sets we will play with. By Theorem 3, in order to prove that  $\text{Fair}_s^c$  is meager, it is sufficient to prove that Player 2 has a (winning) strategy to avoid  $\text{Fair}_s^c$ . Let us now describe the strategy of Player 2.

Assume that it is the  $j$ -th step of the game and that Player 1 has chosen a cylinder  $\text{Cyl}(\alpha_j)$  such that  $\dim(\alpha_j) = \top$ . Let  $E_j$  be the set of transitions  $e$ , of

defined dimension, reachable from the endpoint of  $\alpha_j$  via someq symbolic path  $\alpha_e$  such that  $\dim(\alpha_j \cdot \alpha_e) = \top$ . Let us notice that if  $e \notin E_j$  then  $e$  will not be enabled anymore along that play. We denote by  $n_j$  the number of elements in  $E_j$ , note that  $n_j \neq 0$  since  $\mathcal{A}$  is non-blocking. If there is  $e \in E_j$  enabled along  $\alpha_j$  such that  $e$  has not been taken in the  $n_j$  last steps, then Player 2 plays  $\text{Cyl}(\alpha_j \cdot \alpha_e)$ , otherwise Player 2 can play  $\text{Cyl}(\alpha_j \cdot \alpha_e)$  for any  $e \in E_j$ . One can easily be convinced that this strategy is winning for Player 2.

Notice that in the above play, we only used unconstrained symbolic paths. However the only difference that could arise by using constrained symbolic paths is to converge towards the empty set. This situation is also winning for Player 2.  $\square$

## 4.2 Fairness in two-clock timed automata

As pointed out in [CHR02], timed automata admit various *time converging* behaviours, and some of these behaviours, not occurring in one-clock timed automata, can lead to “big” sets of *unfair* executions. Inspired by an example of [CHR02], we design a two-clock timed automaton  $\mathcal{A}$  (see Fig. 4) which satisfies Lemma 24 but does not satisfy Lemma 19. Let us describe the evolution of the clock  $y$  along an infinite path  $\varrho$  of  $\mathcal{A}$ . We denote by  $\nu_n$  the valuation of the clock  $y$  when  $\varrho$  enters location  $\ell_0$  for the  $n$ -th time. One can easily check that (i)  $\nu_n < 1$  and (ii)  $\nu_n < \nu_{n+1}$ , for  $n \in \mathbb{N}$ . Due to (i) all fair infinite paths have to visit both the top loop and the bottom loop infinitely often; while (ii) implies that the probability of taking the top loop decreases. More precisely, when  $\mathcal{A}$  is equipped with uniform distributions, one can show that the probability to run forever through the cycle  $\ell_0 \ell_3 \ell_4 \ell_0$  is positive and therefore  $\mathbb{P}_{\mathcal{A}}((\ell_0, 0, 0) \models \text{fair}) < 1$ .

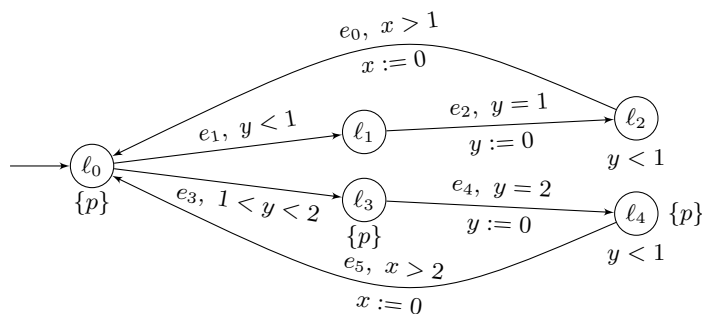


Fig. 4. A two-clock example with non negligible set of unfair runs

We will prove that this automaton does not satisfy Lemma 19: Indeed, in  $\ell_0$ , both edges leading to the top and the bottom loops have defined dimension, but we will prove that with a positive probability, the top loop will never be taken.



**Proposition 25.** *Let  $0 < t_0 < 1$ . We let  $S_{t_0}$  be the set of runs starting in  $(\ell_0, (0, t_0))$ , which only take the bottom loop of the automaton. Then,*

$$\mathbb{P}_{\mathcal{A}}(S_{t_0}) > 0.$$

*Proof.* For every  $N \geq 1$ , we write  $S_{t_0}^N$  for the set of runs starting in  $s_0 = (\ell_0, (0, t_0))$ , which only take the bottom loop of the automaton for the  $N$  first times. Then, obviously,  $\mathbb{P}_{\mathcal{A}}(S_{t_0}) = \lim_{N \rightarrow +\infty} \mathbb{P}_{\mathcal{A}}(S_{t_0}^N)$ .

We now would like to express  $\mathbb{P}_{\mathcal{A}}(S_{t_0}^N)$  as a multiple integral. First notice that:

$$\mathbb{P}_{\mathcal{A}}(S_{t_0}^N) = \mathbb{P}_{\mathcal{A}}\left(\pi(s_0, (e_3e_4e_5)^N)\right)$$

In order to take the bottom loop, we need to choose a first delay ensuring that the valuation of the clock  $y$  satisfies the guard  $1 < y < 2$ . The location  $\ell_4$  is then reached with the clock valuation  $(2 - t_0, 0)$ . From there a second positive time delay has to be chosen in order to reach location  $\ell_0$ . We thus have that:

$$\begin{aligned} \mathbb{P}_{\mathcal{A}}(\pi(s_0, (e_3e_4e_5)^N)) &= \frac{1}{2 - t_0} \int_{\tau=1}^2 \frac{1}{1 - t_0} \int_{t_1=t_0}^1 \mathbb{P}_{\mathcal{A}}(\pi(s_1, (e_3e_4e_5)^{N-1})) dt_1 d\tau \\ &= \frac{1}{2 - t_0} \cdot \frac{1}{1 - t_0} \int_{t_1=t_0}^1 \mathbb{P}_{\mathcal{A}}(\pi(s_1, (e_3e_4e_5)^{N-1})) dt_1 \end{aligned}$$

where  $s_1 = (\ell_0, (0, t_1))$ . By iterating this process, we obtain that:

$$\mathbb{P}_{\mathcal{A}}(S_{t_0}^N) = \frac{1}{2 - t_0} \cdot \frac{1}{1 - t_0} \int_{t_1=t_0}^1 \frac{1}{2 - t_1} \cdot \frac{1}{1 - t_1} \int_{t_2=t_1}^1 \cdots \frac{1}{2 - t_{N-1}} \cdot \frac{1}{1 - t_{N-1}} \int_{t_N=t_{N-1}}^1 dt_N \dots dt_1$$

We write

$$\gamma_i^N = \frac{1}{1 - t_{i-1}} \int_{t_i=t_{i-1}}^1 \frac{1}{2 - t_i} \cdot \frac{1}{1 - t_i} \int_{t_{i+1}=t_i}^1 \cdots \frac{1}{2 - t_{N-1}} \cdot \frac{1}{1 - t_{N-1}} \int_{t_N=t_{N-1}}^1 dt_N \dots dt_i$$

and we prove by descending induction on  $i$  that

$$\gamma_i^N \geq \frac{2^{N+1-i} - 1}{2^{N-i}} - \frac{2^{N-i} - 1}{2^{N-i}} \cdot (2 - t_{i-1})$$

The base case is when  $i = N$ . In that case,

$$\gamma_N^N = \frac{1}{1 - t_{N-1}} \int_{t_N=t_{N-1}}^1 dt_N = 1$$

which proves the property.

We assume we have proved the property for  $i + 1$ , and want to prove it for  $i$ .

$$\begin{aligned}
\gamma_i^N &= \frac{1}{1 - t_{i-1}} \int_{t_i=t_{i-1}}^1 \frac{1}{2 - t_i} \cdot \gamma_{i+1}^N dt_i \\
&\geq \frac{1}{1 - t_{i-1}} \int_{t_i=t_{i-1}}^1 \frac{1}{2 - t_i} \cdot \left( \frac{2^{N-i} - 1}{2^{N-i-1}} - \frac{2^{N-i-1} - 1}{2^{N-i-1}} \cdot (2 - t_i) \right) dt_i \quad (\text{by i.h.}) \\
&\geq \frac{1}{1 - t_{i-1}} \left[ -\frac{2^{N-i} - 1}{2^{N-i-1}} \cdot \log(2 - t_i) - \frac{2^{N-i-1} - 1}{2^{N-i-1}} \cdot t_i \right]_{t_i=t_{i-1}}^1 \\
&\geq \frac{1}{1 - t_{i-1}} \left( \frac{2^{N-i} - 1}{2^{N-i-1}} \cdot \log(2 - t_{i-1}) - \frac{2^{N-i-1} - 1}{2^{N-i-1}} \cdot (1 - t_{i-1}) \right)
\end{aligned}$$

Now, when  $0 \leq x \leq 1$  we know that  $\log(1 + x) \geq x - \frac{x^2}{2}$  (see Lemma 27). Applying this inequality to  $x = 1 - t_{i-1}$ , we get the following inequality:

$$\begin{aligned}
\gamma_i^N &\geq \frac{1}{1 - t_{i-1}} \left( \frac{2^{N-i} - 1}{2^{N-i-1}} \cdot \left( (1 - t_{i-1}) - \frac{(1 - t_{i-1})^2}{2} \right) - \frac{2^{N-i-1} - 1}{2^{N-i-1}} \cdot (1 - t_{i-1}) \right) \\
&\geq \left( \frac{2^{N-i} - 1}{2^{N-i-1}} - \frac{2^{N-i-1} - 1}{2^{N-i-1}} \right) - \frac{2^{N-i} - 1}{2^{N-i}} \cdot (1 - t_{i-1}) \\
&\geq \frac{2^{N-i+1} - 1}{2^{N-i}} - \frac{2^{N-i} - 1}{2^{N-i}} \cdot (2 - t_{i-1})
\end{aligned}$$

This concludes the inductive step. Thus, we deduce that

$$\begin{aligned}
\mathbb{P}_{\mathcal{A}}(S_{t_0}^N) &= \frac{1}{2 - t_0} \cdot \gamma_1^N \\
&\geq \frac{1}{2 - t_0} \cdot \left( \frac{2^N - 1}{2^{N-1}} - \frac{2^{N-1} - 1}{2^{N-1}} \cdot (2 - t_0) \right)
\end{aligned}$$

Hence, computing the limit, we get that

$$\mathbb{P}_{\mathcal{A}}(S_{t_0}) \geq \frac{t_0}{2 - t_0} > 0$$

This concludes the proof of the proposition.  $\square$

*Remark 26.* In the previous proof, we don't get that  $\mathbb{P}_{\mathcal{A}}(S_0)$  (i.e.  $\mathbb{P}_{\mathcal{A}}(S_{t_0})$  for  $t_0 = 0$ ) is positive. However, roughly, after one loop, we will have  $t_1 > 0$ , hence we can apply

the above result from the second loop on. Hence, we can write:

$$\begin{aligned}
\mathbb{P}_{\mathcal{A}}(S_0) &= \frac{1}{2-0} \cdot \frac{1}{1-0} \cdot \int_0^1 \mathbb{P}_{\mathcal{A}}(S_{t_1}) dt_1 \\
&\geq \frac{1}{2} \cdot \int_0^1 \frac{t_1}{2-t_1} dt_1 \\
&\geq \frac{1}{2} \cdot \int_0^1 \left(-1 + \frac{2}{2-t_1}\right) dt_1 \\
&\geq \frac{1}{2} \cdot [-t_1 - 2 \log(2-t_1)]_{t_1=0}^1 \\
&\geq \log(2) - \frac{1}{2} \\
&> 0
\end{aligned}$$

This allows to extend Proposition 25 to the case  $t_0 = 0$ .

**Lemma 27.** *Let  $0 \leq x \leq 1$ . Then  $\log(1+x) \geq x - \frac{x^2}{2}$ .*

*Proof.* First observe that functions  $t \rightarrow \frac{1}{1+t}$  and  $t \rightarrow 1-t + \frac{t^2}{1+t}$  coincide on  $\mathbb{R} \setminus \{-1\}$ . This can easily be checked by developping the second function. Let now  $0 \leq x \leq 1$ ; the integrales of both functions on the interval  $[0, x]$  are equal:

$$\int_{t=0}^x \frac{1}{1+t} dt = \int_{t=0}^x \left(1-t + \frac{t^2}{1+t}\right) dt.$$

Computing the first integral, and simplifying the second, we deduce:

$$\log(1+x) = x - \frac{x^2}{2} + \int_{t=0}^x \frac{t^2}{1+t} dt.$$

For all  $0 \leq t \leq x$ , we have  $\frac{1}{1+t} \geq \frac{1}{1+x}$ . Hence  $\int_{t=0}^x \frac{t^2}{1+t} dt \geq \frac{1}{1+x} \int_{t=0}^x t^2 dt = \frac{x^3}{3(1+x)}$ . Since  $\frac{x^3}{3(1+x)} \geq 0$  for all  $x \in [0, 1]$ , we obtain the desired inequality:  $\log(1+x) \geq x - \frac{x^2}{2}$ .  $\square$

**Corollary 28.** *Let  $0 \leq t_0 < 1$ , and  $s_0 = (\ell_0, (0, t_0))$ . Then  $\mathbb{P}_{\mathcal{A}}(s_0 \models \text{fair}) < 1$ .*

*Proof (Idea).* Assume  $0 \leq t_0 < 1$ , and consider the set of runs in  $\mathcal{A}$  starting in state  $(\ell_0, (0, t_0))$ . For all these runs, edge  $e_1$  (from  $\ell_0$  to  $\ell_1$ ) is infinitely often enabled. However, the subset of runs that always ignore edge  $e_1$  is not negligible. Recall that  $e_1$  has a defined dimension. As a consequence, the set of fair runs has probability strictly less than 1.  $\square$

### 4.3 Relating probabilities and fair symbolic paths

We now come to one of the main results of this paper:

**Theorem 29. (Relating probabilities and fair symbolic paths)** *Let  $\mathcal{A}$  be a one-clock (non-blocking) timed automaton such that  $\mathcal{A} = R(\mathcal{A})$ , and  $\varphi$  be an LTL formula. If  $s$  is a state of  $\mathcal{A}$ , then  $\mathbb{P}_{\mathcal{A}}(s \models \varphi) > 0$  iff there exists a fair infinite symbolic path  $\pi = \pi(s, e_1 e_2 \dots)$  such that  $\dim_{\mathcal{A}}(\pi) = \top$ , and  $\pi \models \varphi$ .*

*Proof.* We prove the two implications separately.

( $\implies$ ) Let us assume that  $\mathbb{P}_{\mathcal{A}}(s \models \varphi) > 0$ . Thanks to Lemmas 12 and 19,  $\mathbb{P}_{\mathcal{A}}(s \models \varphi) = \mathbb{P}_{\mathcal{A}}(s \models \varphi \wedge \text{fair} \wedge \neg \text{dim\_undef})$ . Hence,

$$\mathbb{P}_{\mathcal{A}}(s \models \varphi \wedge \text{fair} \wedge \neg \text{dim\_undef}) > 0$$

In particular, there must exist an infinite path  $\pi = \pi(s, e_1 e_2 \dots)$  satisfying the three following conditions:  $\pi \models \varphi$ ,  $\pi$  is fair, and  $\dim_{\mathcal{A}}(\pi) = \top$ .

( $\impliedby$ ) Let  $\pi = \pi(s, e_1 e_2 \dots)$  be a symbolic path in  $\mathcal{A}$  such that  $\pi$  is fair,  $\dim_{\mathcal{A}}(\pi) = \top$ , and  $\pi \models \varphi$ .

We first assume  $\varphi$  is a prefix-independent location-based  $\omega$ -regular accepting condition<sup>15</sup>. We color the graph  $\mathcal{A}$  as it is done on page 16 (remind that  $\mathcal{A} = R(\mathcal{A})$ ). Since  $\dim_{\mathcal{A}}(\pi) = \top$ , all edges in  $\pi$  are “blue” edges. Hence  $\pi$  is also a path in the graph  $\mathcal{G}_b(\mathcal{A})$ , restriction of  $\mathcal{A}$  to blue edges. Let us consider  $\mathcal{G}_b(\mathcal{A})$  in more details, and particularly its strongly connected components. As  $\pi$  is a fair path, it eventually reaches a BSCC in  $\mathcal{G}_b(\mathcal{A})$  and from then on takes each edge of the BSCC infinitely often. Otherwise, this would mean that  $\pi$  ignores a blue edge (hence an edge with dimension) forever, and contradict the fairness assumption. Let  $B_\pi$  be the BSCC that  $\pi$  eventually reaches and  $\pi_{\text{pref}}$  the shortest prefix of  $\pi$  leading from  $s$  to  $B_\pi$  (note that it has a defined dimension). Consider the following set of paths in  $\mathcal{A}$ :

$$E \stackrel{\text{def}}{=} \{\pi' \in \text{Cyl}(\pi_{\text{pref}}) \mid \dim_{\mathcal{A}}(\pi') = \top \text{ and } \pi' \models \text{fair}\}.$$

Thanks to Lemmas 12 and 19,  $\mathbb{P}_{\mathcal{A}}(E) = \mathbb{P}_{\mathcal{A}}(\text{Cyl}(\pi_{\text{pref}})) > 0$ . It now suffices to show that all paths in  $E$  satisfy  $\varphi$ . This is rather clear if we assume that  $\varphi$  is a prefix-independent location-based regular property. Indeed, in such cases, the satisfiability of  $\varphi$  only depends on the set of states that are visited infinitely often, and it is the case that such states for paths in  $E$  are exactly the states in  $B_\pi$ .

We now assume that  $\varphi$  is an LTL formula. We first need to build the product of a deterministic Muller automaton<sup>16</sup> for  $\varphi$  and our timed automaton  $\mathcal{A}$ . We detail

<sup>15</sup> *I.e.*, a Büchi, Muller, parity, Rabin or Streett condition.

<sup>16</sup> Or Streett, Rabin, parity etc...

below this product construction and show that the probability distribution over paths in  $\mathcal{A}$  is closely related to the one in the product. Given  $\mathcal{A} = (L, X, E, \mathcal{I}, \mathcal{L})$  a timed automaton, and  $\mathcal{B} = (\mathbf{S}, \mathbf{s}_0, 2^{\text{AP}}, \rightarrow_{\mathcal{B}}, \mathcal{F})$  a complete and deterministic Muller automaton with alphabet  $2^{\text{AP}}$ , initial state  $\mathbf{s}_0$ , and accepting condition  $\mathcal{F} \subseteq 2^{\mathbf{S}}$ , the product  $\mathcal{A} \times \mathcal{B}$  is the timed automaton  $\tilde{\mathcal{A}} = (\tilde{L}, X, \tilde{E}, \tilde{\mathcal{I}}, \tilde{\mathcal{L}})$  where:

- $\tilde{L} = L \times \mathbf{S}$ ,
- if  $e = (\ell, g, Y, \ell') \in E$  then for all  $\mathbf{s} \in \mathbf{S}$  s.t.  $\mathbf{s} \xrightarrow{\mathcal{L}(\ell)}_{\mathcal{B}} \mathbf{s}'$  (this edge is unique by determinism), there is an edge  $\tilde{e}_{\mathbf{s}} = ((\ell, \mathbf{s}), g, Y, (\ell', \mathbf{s}'))$  in  $\tilde{E}$ ,
- for all  $\mathbf{s} \in \mathbf{S}$ ,  $\tilde{\mathcal{I}}(\ell, \mathbf{s}) = \mathcal{I}(\ell)$ , and  $\tilde{\mathcal{L}}(\ell, \mathbf{s}) = \emptyset$ .

*Remark 30.* It should be clear enough that  $\tilde{\mathcal{A}} = \mathcal{A} \times \mathcal{B}$  is non-blocking as soon as  $\mathcal{A}$  is. Moreover, for all states  $s$  of  $\mathcal{A}$ , for all states  $\mathbf{s}$  of  $\mathcal{B}$ , and for all edges  $e \in E$ ,  $I(s, e) = I((s, \mathbf{s}), \tilde{e}_{\mathbf{s}})$ .

Since the intervals  $I(s, e)$  and  $I((s, \mathbf{s}), \tilde{e}_{\mathbf{s}})$  coincide (for all  $\mathbf{s} \in \mathbf{S}$ ), it is legitimate to assign the same measure over delays in  $(s, \mathbf{s})$  and in  $s$ .

**Lemma 31.** *Let  $\mathcal{A}$  be a timed automaton (such that  $\mathcal{A} = R(\mathcal{A})$ ) and  $\mathcal{B}_{\varphi}$  a complete deterministic Muller automaton for formula  $\varphi$  with accepting condition  $\mathcal{F}$ . Assume furthermore that  $\mu_{(s, \mathbf{s})}$  is set to  $\mu_s$  for every state  $\mathbf{s}$  of  $\mathcal{B}_{\varphi}$  and every state  $s$  of  $\mathcal{A}$ . Then:*

$$\mathbb{P}_{\mathcal{A}}(s \models \varphi) = \mathbb{P}_{\mathcal{A} \times \mathcal{B}_{\varphi}}((s, \mathbf{s}_0) \models \mathcal{F}).$$

*Proof.* To each run  $\varrho = s_0 \xrightarrow{\tau_1, e_1} s_1 \xrightarrow{\tau_2, e_2} s_2 \cdots$  in  $\mathcal{A}$  corresponds a unique run of the form  $(s_0, \mathbf{s}_0) \xrightarrow{\tau_1, e_1} (s_1, \mathbf{s}_1) \xrightarrow{\tau_2, e_2} (s_2, \mathbf{s}_2) \cdots$  in  $\mathcal{A} \times \mathcal{B}_{\varphi}$ . This run is denoted  $\varrho^{\mathcal{B}_{\varphi}}$  and its existence and unicity are consequences of  $\mathcal{B}_{\varphi}$  being complete and deterministic. Moreover,  $I_{\mathcal{A}}(s_i) = I_{\mathcal{A} \times \mathcal{B}_{\varphi}}(s_i, \mathbf{s}_i)$ . Conversely, each run in  $\mathcal{A} \times \mathcal{B}_{\varphi}$  has a unique preimage in  $\mathcal{A}$  (obtained by removing the  $\mathcal{B}_{\varphi}$  component in each state). Together with the assumption  $\mu_{(s, \mathbf{s})} = \mu_s$ , this yields that the measure of a set of runs in  $\mathcal{A}$  is the same as the measure of the set of their images in  $\mathcal{A} \times \mathcal{B}_{\varphi}$ :  $\mathbb{P}_{\mathcal{A}}(E) = \mathbb{P}_{\mathcal{A} \times \mathcal{B}_{\varphi}}(\{\varrho^{\mathcal{B}_{\varphi}} \mid \varrho \in E\})$ . The lemma is then a consequence of the following observation:  $\pi$  in  $\mathcal{A}$  is accepted by  $\mathcal{B}_{\varphi}$  if and only if  $\pi^{\mathcal{B}_{\varphi}} \models \mathcal{F}$ .  $\square$

This completes the proof of Theorem 29.  $\square$

#### 4.4 Relating probabilities and large sets of runs

We can now state the second main result of this paper, relating the almost-sure and the large semantics for LTL. In particular, this result shows that the almost-sure semantics does not depend on the concrete choice of the weights  $p_s(e)$  and the measures  $\mu_s$ .

**Theorem 32. (Equivalence of the almost-sure and large semantics)** *Let  $\mathcal{A}$  be a one-clock (non-blocking) timed automaton, and  $\varphi$  an LTL formula. Let  $s$  be a state of  $\mathcal{A}$ . Then,  $\mathcal{A}, s \models_{\mathbb{P}} \varphi \Leftrightarrow \mathcal{A}, s \models_{\mathcal{T}} \varphi$ .*

*Proof.* We prove the theorem for prefix-independent  $\omega$ -regular location-based acceptance conditions. The extension to LTL formulae can be done as in the proof of Theorem 29.

Applying Lemma 7, we get that

$$\mathbb{P}_{\mathcal{A}}(s \models \varphi) = 1 \quad \text{iff} \quad \mathbb{P}_{\mathbf{R}(\mathcal{A})}(\iota(s) \models \varphi) = 1.$$

Similarly, applying Corollary 16, we get that  $\{\varrho \in \text{Runs}(\mathcal{A}, s) \mid \varrho \text{ fair}\}$  is large iff  $\{\varrho \in \text{Runs}(\mathbf{R}(\mathcal{A}), \iota(s)) \mid \varrho \text{ fair}\}$  is large.

Thus, the theorem is equivalent to the same result for  $\mathbf{R}(\mathcal{A})$  instead of  $\mathcal{A}$ . We thus now assume w.l.o.g. that  $\mathcal{A} = \mathbf{R}(\mathcal{A})$ .

On one hand, thanks to Lemma 24, proving that the set of all infinite runs satisfying  $\varphi$  is large is equivalent to proving that the set of fair infinite runs satisfying  $\varphi$  is large. Indeed large sets are stable by intersection. On the other hand, thanks to Theorem 29, proving that  $\mathbb{P}_{\mathcal{A}}(s \models \varphi) = 1$  is equivalent to prove that for every fair infinite symbolic path  $\pi$  such that  $\dim_{\mathcal{A}}(\pi) = \top$ ,  $\pi \models \varphi$ . Notice that Theorem 29 can be applied since we assumed w.l.o.g. that  $\mathcal{A} = \mathbf{R}(\mathcal{A})$ . From the above discussion, in order to conclude the proof, it remains to prove that the two following properties are equivalent:

- (1) the set of fair infinite runs satisfying  $\varphi$  is large,
- (2) for every fair infinite symbolic path  $\pi$  such that  $\dim_{\mathcal{A}}(\pi) = \top$ ,  $\pi \models \varphi$ .

First note that the set of fair infinite runs satisfying  $\varphi$  is the union of the fair infinite symbolic paths satisfying  $\varphi$ . We write  $\llbracket \varphi \rrbracket_{\text{fair}}$  for the set of runs that are read over fair infinite symbolic paths starting from  $s$ , with defined dimension, and satisfying  $\varphi$ .

We first prove that (2) implies (1). We prove that  $\llbracket \varphi \rrbracket_{\text{fair}}^c$  (the complement of  $\llbracket \varphi \rrbracket_{\text{fair}}$ ) is meager using Banach-Mazur games (see definition on page 6, or [Oxt57]), which will imply that  $\llbracket \varphi \rrbracket_{\text{fair}}$  is large, hence point (1) holds. We define as earlier  $\mathcal{B}$ , the family we play with, as the set of all basic open sets. We will prove that Player 2 has a winning strategy to avoid  $\llbracket \varphi \rrbracket_{\text{fair}}^c$ . The strategy of Player 2 is as follows:

- Player 1 has chosen a cylinder  $\text{Cyl}(\alpha_0)$  which ends up in state  $q_0$  (with  $\dim(\alpha_0) = \top$ ),
- Player 2 then chooses  $\text{Cyl}(\alpha_1)$  such that  $\alpha_0$  is a strict prefix of  $\alpha_1$  with defined dimension, and  $\alpha_1$  ends up in a BSCC  $B$  of  $\mathcal{G}_{\mathbf{b}}(\mathcal{A})$ .
- Then, whatever Player 1 chooses, Player 2 can ensure that all possible edges with defined dimension of the BSCC  $B$  are visited infinitely often.

Under that strategy, the outcome is an infinite symbolic path,<sup>17</sup> which is fair, has defined dimension (because all chosen cylinders have defined dimension), and hence satisfies  $\varphi$  by hypothesis. Hence, its intersection with  $\llbracket \varphi \rrbracket_{fair}^c$  is empty, which yields the expected result.

We now prove that (1) implies (2) (or more precisely its contrapositive). We assume that there exists a fair infinite path  $\pi$  such that  $\dim(\pi) = \top$  and  $\pi \not\models \varphi$ , and show that the set  $\llbracket \varphi \rrbracket_{fair}$  is not large. This fair infinite path  $\pi$  ends up in a BSCC of  $\mathcal{G}_b(\mathcal{A})$ . Let  $\pi'$  be the shortest prefix of  $\pi$  which ends in this BSCC. Then, as  $\varphi$  is prefix-independent, every fair infinite path with prefix  $\pi'$  (*i.e.*, in  $\text{Cyl}(\pi')$ ) will not satisfy  $\varphi$ . Hence  $\llbracket \varphi \rrbracket_{fair}^c$  is non-meager (because  $(\text{Runs}(\mathcal{A}, s), \mathcal{T}_{\mathcal{A}}^s)$  is a Baire space) and  $\llbracket \varphi \rrbracket_{fair}$  is not large.  $\square$

*Remark 33.* Theorems 29 and 32 don't hold for general timed automata. Indeed for the two-clock example  $\mathcal{A}$  of Fig. 4, with  $s_0 = (\ell_0, 0, 0)$ : (1)  $\mathbb{P}(s_0 \models \mathbf{G} p) > 0$  but there is no fair path satisfying  $\mathbf{G} p$ , and (2)  $\mathcal{A}, s_0 \approx_{\mathcal{T}} \mathbf{F} \neg p$  but  $\mathcal{A}, s_0 \not\approx_{\mathbb{P}} \mathbf{F} \neg p$ .

Let us detail these two facts. (1) From Proposition 25 (and Remark 26), we know that the set of runs starting in  $s_0$  and which only take the down-most circuit has positive probability. Hence  $\mathbb{P}(s_0 \models \mathbf{G} p) > 0$ . However, any fair run issued from  $s_0$  cannot always avoid taking edge  $e_1$  since this edge has defined dimension. Hence, there is no fair run satisfying  $\mathbf{G} p$ .

(2) The set of runs starting in  $s_0$  and satisfying  $\mathbf{F} \neg p$  is large. Indeed we show that  $\llbracket \mathbf{G} p \rrbracket$  is meager, using (once more!) Banach-Mazur games. Player 2 clearly has a strategy to ensure  $\bigcap_i B_i \cap \llbracket \mathbf{G} p \rrbracket = \emptyset$ , by visiting locations from the top-most loop, whatever the first move of Player 1 is. Thus, in a single round of the game, Player 2 wins, and  $\llbracket \mathbf{G} p \rrbracket$  is meager. However,  $\mathbb{P}(s_0 \models \mathbf{F} \neg p) < 1$  as a consequence of Proposition 25 (and Remark 26).

## 4.5 Decidability of the model-checking problems

Gathering the results of this section, and using an “optimized version” of one-dimensional regions [LMS04] as well as the tricky automata-based approach of [CSS03] for the LTL probabilistic verification problem, we get the following results for the two model-checking problems:

**Corollary 34.** *The almost-sure and large model-checking problems for one-clock timed automata are:*

1. *NLOGSPACE-Complete for prefix-independent location-based  $\omega$ -regular properties, and*
2. *PSPACE-Complete for LTL properties.*

<sup>17</sup> Formally, it would be included in such an infinite symbolic path, as all its prefixes are supposed to be constrained. Note that if the obtained constrained symbolic path is empty, Player 2 automatically wins the game, as desired.

*Proof.* In everything that precedes, we have assumed that regions of the timed automaton are intervals of length one, by splitting constraints with respect to all constants  $c$  below  $M$ , the maximal constant appearing in the timed automaton. This can be improved [LMS04] by considering regions of the form  $(c, d)$  or  $\{c\}$  where  $c$  and  $d$  are two consecutive constants appearing in the automaton. This leads to a region automaton whose size is no more exponential in the size of the original automaton, but whose size becomes only polynomial in the size of the automaton. All results we have obtained in the refined framework can be obtained as well in this optimized construction. It is hence sufficient to look for a reachable BSCC in the blue optimized graph, also denoted  $\mathcal{G}_b(\mathcal{A})$ , which satisfies the  $\omega$ -regular property we want to verify. We focus here on a Streett accepting condition of the form  $\bigwedge_{1 \leq i \leq p} (\Box \Diamond \alpha_i \rightarrow \Box \Diamond \beta_i)$  where  $\alpha_i$  and  $\beta_i$  are sets of states of  $\mathcal{G}_b(\mathcal{A})$ .<sup>18</sup> We assume that given a finite graph  $\mathcal{G}$ ,  $q$  a state of  $\mathcal{G}$ , and  $S$  a set of states of  $\mathcal{G}$ ,  $\text{Reachability}_{\mathcal{G}}(q, S)$  decides whether a state of  $S$  is reachable from  $q$  in  $\mathcal{G}$ . Such a procedure runs in NLOGSPACE (in the size of  $\mathcal{G}$ ). We propose the following non-deterministic procedure to decide the negation of the above Streett accepting condition on  $\mathcal{G}_b(\mathcal{A})$  (interpreted in a probabilistic manner):

```

# Guess an index  $1 \leq i \leq p$ 
# Guess a state  $q$  (of  $\mathcal{G}_b(\mathcal{A})$ ) in  $\alpha_i$  such that  $\text{Reachability}_{\mathcal{G}_b(\mathcal{A})}(q_0, \{q\})$ 
  (where  $q_0$  is the initial state of  $\mathcal{G}_b(\mathcal{A})$ )
# If not  $\text{Reachability}_{\mathcal{G}_b(\mathcal{A})}(q, \beta_i)$ ,
#   then if not  $\text{notBSCC}_{\mathcal{G}_b(\mathcal{A})}(q)$ 
#     then return false

```

where  $\text{notBSCC}_{\mathcal{G}}(q)$  decides whether  $q$  is not in a BSCC of a finite graph  $\mathcal{G}$  as follows:

```

# Guess a state  $q'$  of  $\mathcal{G}$ 
# If  $\text{Reachability}_{\mathcal{G}}(q, \{q'\})$ 
#   then if not  $\text{Reachability}_{\mathcal{G}}(q', \{q\})$ 
#     then return false

```

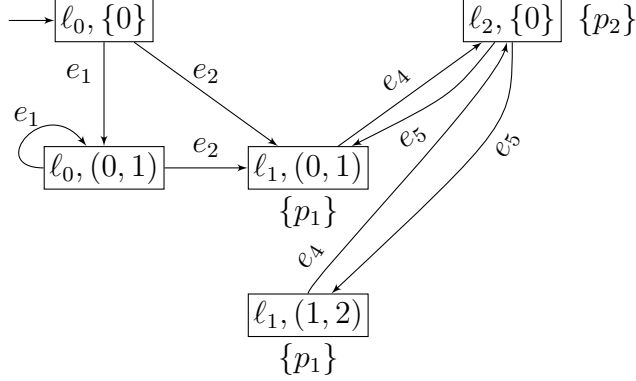
Globally, this algorithm can be turned (applying Immerman-Szelepcsényi Theorem, stating that co-NLOGSPACE coincides with NLOGSPACE) into an NLOGSPACE algorithm. Note that there was no need to first construct  $\mathcal{G}_b(\mathcal{A})$ , as edges with defined dimension can be guessed locally. The NLOGSPACE lower bound is trivial from that of the reachability problem in a finite graph.

The intuitive idea to go from Streett properties to LTL formulae, is to build a deterministic Streett automaton for the formula and check over the product of this automaton with the timed-automaton whether the Streett acceptance condition holds. This would however induce a double exponential blowup. Therefore, we rely on the clever algorithm presented in [CSS03] that leads to a single exponential blowup. The complexity of the almost-sure (resp. large) model-checking problem follows.  $\square$

<sup>18</sup> This means that for every  $1 \leq i \leq p$ , if  $\alpha_i$  is visited infinitely often, then so is  $\beta_i$ .



*Example 35.* If we come back to the running example (see Fig. 1), the algorithm to decide the almost-sure model-checking constructs a subgraph of  $R(\mathcal{A})$  (which is depicted below) in which all transitions with ‘small’ guards have been removed (it corresponds to  $\mathcal{G}_b(\mathcal{A})$ ). The correctness of our algorithm then says that the original timed automaton satisfies almost-surely a property iff this automaton, interpreted as a finite Markov chain (with any distribution over edges) satisfies the property. Hence, in this example, it is easy to see that the Markov chain below satisfies the property  $\mathbf{F}(p_1 \wedge \mathbf{G}(p_1 \Rightarrow \mathbf{F}p_2))$  with probability 1, hence the original timed automaton satisfies the above property almost-surely.



## 5 A Note on Zeno Behaviours

In timed automata, and more generally in continuous-time models, some runs are *Zeno*.<sup>19</sup> These behaviours are problematic since they most of the time have no physical interpretation. As argued in [DP03], some fairness constraints are often put on executions, enforcing non-Zeno behaviours, but in probabilistic systems, probabilities are supposed to replace fairness assumptions, and it is actually the case in continuous-time Markov chains in which Zeno runs have probability 0 [BHHK03].

In our framework, it is hopeless to get a similar result because some timed automata are *inherently Zeno*. For instance, all runs are Zeno in the automaton consisting of a single location with a non-resetting loop guarded by  $x \leq 1$ . However, we show that we can decide whether the probability of the set of Zeno runs in a (one-clock) timed automaton is 0. We also give a nice characterization of the one-clock timed automata for which Zeno behaviours are negligible. This class is natural, since it corresponds to those automata which have no ‘*inherently Zeno components*’ (reachable with a positive probability). Finally, we will see that the so-defined class encompasses classical definitions of *non-Zeno* timed automata.

We write  $\mathbb{P}_{\mathcal{A}}(s \models \mathbf{Zeno})$  for the probability of the set of Zeno runs in  $\mathcal{A}$  from  $s$ . This set can be written as  $\bigcup_{M \in \mathbb{N}} \bigcap_{n \in \mathbb{N}} \bigcup_{e_1, \dots, e_n} \text{Cyl}(\pi_{\mathcal{C}_{n,M}}(s, e_1 \dots e_n))$  where  $\mathcal{C}_{n,M}$  is the constraint  $\sum_{1 \leq i \leq n} \tau_i \leq M$ , and hence is measurable in  $\Omega_{\mathcal{A}}^s$ .

<sup>19</sup> A run  $\varrho = s_0 \xrightarrow{\tau_1 \cdot e_1} s_1 \xrightarrow{\tau_2 \cdot e_2} \dots$  of a timed automaton is *Zeno* if  $\sum_{i=1}^{\infty} \tau_i < \infty$ .

**Theorem 36. (Checking probabilistic non-Zenoness)** *Given a single-clock (non-blocking) timed automaton  $\mathcal{A}$  and a state  $s$  of  $\mathcal{A}$ , one can decide in NLOGSPACE whether  $\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno}) = 0$ .*

*Proof.* The idea of the proof is as follows: we first prove that the probability of the set of Zeno runs agrees with the probability of the set of runs with finitely many resets and ending in a bounded region. To decide whether such runs have positive measure, we show that it is sufficient to check whether there exists in  $\mathcal{G}_b(\mathcal{A})$  a reachable 'Zeno BSCC' (*i.e.* a bounded BSCC with no reset edges). Reachability in a graph being in NLOGSPACE, the complexity follows.

Let us now detail this reasoning. Thanks to Lemma 7, w.l.o.g. we can assume that  $\mathcal{A} = R(\mathcal{A})$ . Note that we can first remove syntactically all resets from edges labelled by  $x = 0$ . Fix a state  $s$  in  $\mathcal{A}$ . As in the previous section we decompose the set of infinite runs into:

- ( $F_1$ ) the set of runs with infinitely many resets,
- ( $F_2$ ) the set of runs with finitely many resets, and which are ultimately in the unbounded region  $(M, +\infty)$ ,
- ( $F_3$ ) the set of runs with finitely many resets, and which ultimately stay forever in a bounded region, either  $\{c\}$  with  $0 \leq c \leq M$ , or  $(c, c + 1)$  with  $0 \leq c < M$ .

We borrow notations from the previous section, and in that case, we also have that

$$\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno}) = \sum_{i=1,2,3} \mathbb{P}_{\mathcal{A}}(s \models \text{Zeno} \mid F_i) \cdot \mathbb{P}_{\mathcal{A}}(s, F_i) \quad (2)$$

when these conditional probabilities are well-defined (otherwise it is correct to remove the term from the sum).

The proof of the theorem is then decomposed into two parts, first we prove that the two first terms of the above sum always equal to 0, and then that we can decide whether the last term is equal to 0.

**Lemma 37.**  $\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno} \mid F_1) = 0$  and  $\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno} \mid F_2) = 0$ .

*Proof.* We distinguish between the two cases.

**Case  $F_1$**  We consider the set of runs with infinitely many resets. This set can be decomposed according to the states  $(q, 0)$  (where  $q \in Q$  is a region) that are visited infinitely often. We show that  $\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno} \mid \Box \Diamond(q, 0)) = 0$ . In order to prove this, we distinguish the four following subcases depending on the set  $I((q, 0))$ : either (i)  $I((q, 0)) \cap [0, 1) = \emptyset$ , or (ii)  $(0, 1) \subseteq I((q, 0))$ , or (iii)  $\{0\} \subsetneq I((q, 0))$ , or (iv)  $\{0\} = I((q, 0))$ .

Let us first treat the easy case (i). If  $I((q, 0)) \cap [0, 1) = \emptyset$ , since the timed automaton is non-blocking, this means that each time the automaton arrives in state  $(q, 0)$  at least 1 time unit elapses before the next transition. Hence a run visiting infinitely often such state  $(q, 0)$  is necessarily non-Zeno.

Let us now consider case (ii), *i.e.*, we assume that  $(0, 1) \subseteq I((q, 0))$ . Since the probability distribution over the delays is then equivalent to the Lebesgue measure (see hypothesis (★)), the probability of waiting a time delay  $\tau \leq \frac{1}{2}$  in  $(q, 0)$  is positive and strictly smaller than 1 (we write  $\lambda_{(q,0)}$  for this value:  $0 < \lambda_{(q,0)} < 1$ ). Let  $E_k$  be the set of runs starting from  $s$ , visiting  $(q, 0)$  infinitely often, and such that from the  $k$ -th passage on, the time elapsed from state  $(q, 0)$  (before taking an action) is less than  $\frac{1}{2}$ . We have  $\mathbb{P}_{\mathcal{A}}(E_k) \leq \prod_k^\infty \lambda_{(q,0)} = 0$ , and as a consequence

$$\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno} \mid \square\Diamond(q, 0) \wedge (ii)) \leq \sum_{k=0}^{\infty} \mathbb{P}(E_k) = 0.$$

In case (iii), we assume that  $\{0\} \subsetneq I((q, 0))$ . If  $(0, 1) \subseteq I((q, 0))$ , we are done by case (ii). We can thus suppose that if  $0 \neq \tau \in I((q, 0))$ , we have that  $\tau \geq 1$ . If  $I((q, 0))$  reduces to a finite union of points, the probability  $\lambda_0$  of waiting a delay greater than or equal to 1 is positive and strictly smaller than 1 (because the measure is then equivalent to the uniform measure over those points, see hypothesis (★)). When going infinitely often through  $(q, 0)$ , we will thus wait infinitely often a time greater than or equal to 1. If  $I((q, 0))$  contains an open interval, the probability of waiting a delay greater or equal than 1 from  $(q, 0)$  is 1 (by hypothesis (★)). From this we can easily derive that:

$$\mathbb{P}(s \models \text{Zeno} \mid \square\Diamond(q, 0) \wedge (iii)) = 0.$$

Let us conclude with case (iv) where  $I((q, 0)) = \{0\}$ . Since no positive delay can elapse from  $(q, 0)$ , the probability of taking any edge enabled in  $(q, 0)$  is positive (the distribution over edges indeed becomes uniform). Hence, any state  $(q_e, 0)$  reachable from  $(q, 0)$  taking edge  $e$ , is almost surely infinitely often visited (as soon as  $(q, 0)$  is). From  $(q_e, 0)$ , again two situations are possible: either  $I((q_e, 0)) = \{0\}$  or not. In the first case, note that it is necessarily the case that such a chain  $(q, 0) \xrightarrow{0, e_1} (q_1, 0) \xrightarrow{0, e_2} (q_2, 0) \cdots$  is finite, otherwise the run would contain only finitely many resets<sup>20</sup>. Thus we surely reach infinitely often a state  $(q', 0)$  such that  $I((q', 0)) \neq \{0\}$  allowing us to rely on the previous cases to obtain the desired results.

Gathering the four cases, we conclude that  $\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno} \mid \square\Diamond(q, 0)) = 0$ . Hence

$$\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno} \mid F_1) = 0.$$

**Case  $F_2$**  We consider the set of runs with finitely many resets and which end up in the unbounded region. From any state  $s$  in the unbounded region, the set of potential delays is necessarily of the form  $[0, +\infty)$ <sup>21</sup>. From hypothesis (†) on the distributions over delays, the probability of waiting a time delay  $\tau \leq \frac{1}{2}$  from  $s$ ,

<sup>20</sup> Recall that edges labelled with  $x = 0$  are not labelled with a reset.

<sup>21</sup> Otherwise the clock would be compared to a constant greater than the maximal one

denoted  $\lambda_s$ , can be bounded by a constant:  $0 < \lambda_s \leq \lambda_0 < 1$ . Let  $E_k$  denote the set of executions which, at the  $k$ -th step, are in the unbounded region without leaving it afterwards, and such that all delays afterwards are less than  $\frac{1}{2}$ . The probability of being Zeno when in  $E_k$  satisfies:  $\mathbb{P}(E_k) \leq \prod_{i>k} \lambda_0 = 0$ , from which we derive:

$$\mathbb{P}(s \models \text{Zeno} \mid F_2) \leq \sum_{k=0}^{\infty} \mathbb{P}(E_k) = 0.$$

This concludes the proof of the first lemma.  $\square$

The case of condition  $F_3$  is not similar to the two previous cases. Indeed, it is worth noticing that every execution satisfying the condition  $F_3$  is Zeno. Hence, if  $\mathbb{P}_{\mathcal{A}}(s \models F_3) \neq 0$  (otherwise the term  $\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno} \mid F_3) \cdot \mathbb{P}_{\mathcal{A}}(s \models F_3)$  does not appear in the sum 2), then  $\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno} \mid F_3) = 1$ . It remains to compute or characterize the value  $\mathbb{P}_{\mathcal{A}}(s \models F_3)$ .

A BSCC  $B$  in  $\mathcal{G}_b(\mathcal{A})$  is called a *Zeno BSCC* if it is bounded and contains no resetting edges. Note that in a Zeno BSCC the value of the clock lies in a unique interval  $(c, c + 1)$  (with  $0 \leq c < M$ ) or  $\{c\}$  (with  $0 \leq c \leq M$ ).

**Lemma 38.**  $\mathbb{P}_{\mathcal{A}}(s \models F_3) = \sum_{B \text{ Zeno BSCC}} \mathbb{P}_{\mathcal{G}_b(\mathcal{A})}(s \models \diamond B)$ .

*Proof.* Runs in  $\mathcal{A}$  are almost surely fair (thanks to Lemma 19), hence  $\mathbb{P}_{\mathcal{A}}(s \models F_3) = \mathbb{P}_{\mathcal{A}}(s \models F_3 \wedge \text{fair})$ . By definition of a fair run, if a blue edge is enabled infinitely often, then this edge appears infinitely often along that run. Now any fair path in  $\mathcal{A}$  which takes a red edge has probability 0, hence it is sufficient to consider fair paths in  $\mathcal{G}_b(\mathcal{A})$ . In that case, fair runs correspond to paths in  $\mathcal{G}_b(\mathcal{A})$  which end up in a BSCC. It is now sufficient to remark that for fair runs in  $F_3$ , the BSCC should be bounded and without resetting edges. Indeed, if one of these condition does not hold, the run would not be in  $F_3$  (either it would end up in an unbounded region, or have infinitely many resets). Conversely, any run ending up in a Zeno BSCC satisfy  $F_3$ . Hence, the mentioned equality holds.  $\square$

From all these results, we get that  $\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno}) = 0$  iff for all  $B$  a Zeno BSCC,  $\mathbb{P}_{\mathcal{G}_b(\mathcal{A})}(s \models \diamond B) = 0$ .

Applying results from [BBB<sup>+</sup>07], it is easy to decide the right-hand side of the equivalence. It reduces to checking whether there exists a Zeno BSCC in  $\mathcal{G}_b(\mathcal{A})$ , reachable in  $\mathcal{G}_b(\mathcal{A})$ , *i.e.*, reachable in  $\mathcal{A}$  via blue edges. This can be done in NLOGSPACE, if we take the optimized one-dimensional region automaton already mentioned in the proof of Theorem 29.  $\square$

In Section 4, we gave a topological characterization of the probability of sets of runs defined by an LTL formula. Although Zeno runs cannot be defined in LTL, we obtain a similar result.

**Theorem 39. (Topological characterization of probabilistic non-Zenoness)**

Let  $\mathcal{A}$  be a one-clock (non-blocking) timed automaton and  $s$  a state of  $\mathcal{A}$ . Then,  $\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno}) = 0$  iff the set of Zeno runs starting in  $s$  is meager.

*Proof.* Assume first that  $\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno}) = 0$ . Then no BSCC of  $\mathcal{G}_{\mathbf{b}}(\mathcal{A})$  is Zeno. We once more play a Banach-Mazur game using the basic open sets. Player 1 plays some move  $\alpha_0$  (possibly with some constraint), and player 2 then plays a move  $\alpha_1$  leading to a BSCC  $B$  of  $\mathcal{G}_{\mathbf{b}}(\mathcal{A})$ . By hypothesis,  $B$  is not a Zeno BSCC, hence either it is not bounded, or it contains resetting edges.

- We first consider the case where  $B$  contains no resetting edges. In that case, it means that the clock value when in  $B$  is always above the maximal constant. Hence, the game can keep going on, and each time Player 2 chooses a move, he first chooses a move which constrains the cylinder saying that the delay has to be larger than 1. This is always possible, due to the form of the constraints, which all include  $(M, +\infty)$ . In that case, it is not difficult to check that the resulting runs are all non-Zeno.
- We now consider the case where  $B$  has resetting edges. Note that the clock can become larger than 0. In that case, Player 2 can always choose a move so that it terminates with a resetting edge, but has visited a positive region, and has enforced that the value of the clock in that precise region was larger than 1/2. In that case also, all runs resulting from that play are non-Zeno.

Hence, we get that Player 2 has a strategy to avoid the set of Zeno runs, hence this set is meager.

Conversely assume that the set of Zeno runs is meager, but assume also that  $\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno}) > 0$ . Once more, let's play the Banach-Mazur game. Player 2 has a strategy to avoid Zeno behaviours. However, as  $\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno}) > 0$ , Player 1 can play a first move leading to a Zeno BSCC  $B$  of  $\mathcal{G}_{\mathbf{b}}(\mathcal{A})$ . Then  $B$  has no resetting edges and lies within an interval  $(c; c + 1)$  or  $\{c\}$ . Then whatever move chooses Player 2, the resulting runs will all be Zeno, hence contradicting the assumption that the set of Zeno runs is meager. The claim follows.  $\square$

**Relation with classical non-Zenoness assumptions.** The proof of Theorem 36 gives a characterization of automata for which the probability of Zeno runs is 0: they are those timed automata  $\mathcal{A}$  in which there are no Zeno BSCCs in  $\mathcal{G}_{\mathbf{b}}(\mathcal{A})$ . In the literature, several assumptions can be found, to handle Zeno runs. We pick two such assumptions, and show that our framework gives probability zero to Zeno runs under those restrictions.

In their seminal paper about timed automata, Alur and Dill [AD94] want to decide the existence of non-Zeno accepted behaviours. They prove it is equivalent to having, in the region automaton, a reachable SCC (strongly connected component) satisfying the following *progress condition*: the SCC is either not bounded or with a

reset of a clock. This condition is looser than the strong non-Zenoness of [AMPS98] (a witness is the simple automaton  $\mathcal{A}_0$  depicted on Fig. 5) but is stronger than our condition on Zeno BSCC in  $\mathcal{G}_b(\mathcal{A})$ . Indeed our condition only constrains bottom SCCs of  $\mathcal{G}_b(\mathcal{A})$ , and only those reachable by finite paths of defined dimension. Hence, any automaton  $\mathcal{A}$  such that the region automaton contains no bounded SCC without resetting edges satisfies  $\mathbb{P}_{\mathcal{A}}(s \models \text{Zeno}) = 0$ . The automaton  $\mathcal{A}_1$  (resp.  $\mathcal{A}_2$ ) of Fig. 6 (resp. Fig. 7) is not *strongly non-Zeno* and does not satisfy the *progress condition*, however it satisfies  $\mathbb{P}_{\mathcal{A}_1}(s \models \text{Zeno}) = 0$  (resp.  $\mathbb{P}_{\mathcal{A}_2}(s \models \text{Zeno}) = 0$ ). Let us notice that  $\mathcal{A}_1$ , which has already been discussed in the main part of the paper, does not satisfy the *progress condition* since its region automaton contains a bounded SCC without resetting edges (which is not a bottom SCC). The  $\mathcal{A}_2$  does not satisfy the *progress condition* for the same reason, however in this case, the bounded SCC without resetting edges is a bottom SCC, but it is only reachable by finite paths of undefined dimension.

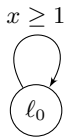


Fig. 5.  $\mathcal{A}_0$

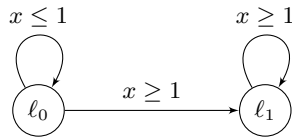


Fig. 6.  $\mathcal{A}_1$

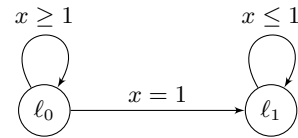


Fig. 7.  $\mathcal{A}_2$

Let us give a final example of timed automata which does not satisfy the *progress condition* although the probability of its set of Zeno runs is zero. As for  $\mathcal{A}_1$  the reason  $\mathcal{A}_3$  (see Fig. 8) does not satisfy the *progress condition* is that its region automaton (Fig. 9) contains a bounded SCC without resetting edges (which is not a bottom SCC).

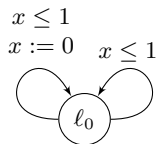


Fig. 8.  $\mathcal{A}_3$

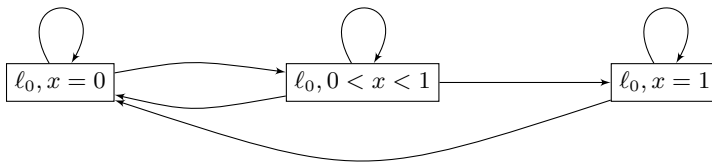


Fig. 9. The region automaton of  $\mathcal{A}_3$

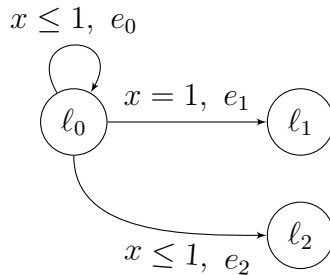
## 6 Conclusion

In this paper we have presented non-standard semantics for LTL interpreted over timed automaton that rule out “unlikely” events, but do not affect the decidability

and complexity of the model checking problem. For this purpose, we introduced a probabilistic almost-sure semantics that relies on some mild stochastic assumptions about the delays and the resolution of the nondeterministic choices, and a topological semantics based on the notion of largeness. For one-clock timed automata we proved the equivalence of the two semantics. The topological characterization of the almost-sure semantics has several important consequences: first, it shows that the precise choice of the measures used in the definition of the almost-sure semantics are irrelevant and second, as the topology is defined by the local conditions (using the notion of dimension), it yields a graph-based model-checking algorithm.

Although the formal definitions of the probabilistic and topological semantics reuse concepts of [BBB<sup>+</sup>07], where similar questions have been studied when interpreting LTL over finite words, the results for LTL over infinite words presented in this paper cannot be viewed as consequences of [BBB<sup>+</sup>07]. This becomes clear from the observation that the almost-sure and topological semantics for LTL over infinite words do not agree for timed automata with two or more clocks, while the approach of [BBB<sup>+</sup>07] does not impose any restrictions on the number of clocks. In fact, our proof for the topological dimension-based characterization of the almost-sure semantics LTL over infinite words in one-clock timed automata relies on a combination of techniques for the analysis of probabilistic systems with properties that are specific to timed automata with a single clock. Moreover, for one-clock timed automata, we obtain a nice characterization of timed automata having non-Zeno behaviours with probability one, and show that it can be decided in NLOGSPACE if an automaton has this property.

In some cases, the interpretation we give to transitions with singular guards might not correspond to what we want to model: for instance, in the automaton below, the transition  $e_1$  might correspond to a deadline, and it could be unrealistic to consider it as unlikely to happen (somehow, if transition  $e_2$  has not been taken within the first time unit, then transition  $e_1$  will be taken at the end of the invariant). We could easily adapt our semantics to put a non-zero probability to that transition, and technics developed in this paper could easily be extended to that case.



As future works, we obviously plan to study the general case of  $n$ -clock timed automata. We will also look at timed games and see how probabilities can help simplify the techniques (used for instance in [dFH<sup>+</sup>03,BHPR07]) for handling Zeno

behaviours. We will furthermore study the quantitative model-checking problem, that can be naturally defined from the probabilistic interpretation of LTL.

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## Technical appendix

### Construction of the probability measure - Proof of Proposition 5

**Proposition 5.** *Let  $\mathcal{A}$  be a timed automaton. For every state  $s$ ,  $\mathbb{P}_{\mathcal{A}}$  is a probability measure over  $(\text{Runs}(\mathcal{A}, s), \Omega_{\mathcal{A}}^s)$ .*

The proof of the proposition will also justify the construction for the probability measure  $\mathbb{P}_{\mathcal{A}}$ .

*Proof.* We first recall a basic property in measure theory [KSK76].

**Proposition A** *Let  $\nu$  be a non-negative additive set function defined on some set space  $\mathcal{F}$  such that for every  $A \in \mathcal{F}$ ,  $\nu(A) < \infty$ . The three following properties are equivalent:*

1.  $\nu$  is  $\sigma$ -additive,
2. for every sequence  $(A_n)_n$  of elements of  $\mathcal{F}$  such that  $A_0 \subseteq A_1 \subseteq A_2 \subseteq \dots$  and  $A = \bigcup_n A_n \in \mathcal{F}$ ,  $\lim_n \nu(A_n) = \nu(A)$ ,
3. for every sequence  $(B_n)_n$  of elements of  $\mathcal{F}$  such that  $B_0 \supseteq B_1 \supseteq B_2 \supseteq \dots$  and  $\bigcap_n B_n = \emptyset$ ,  $\lim_n \nu(B_n) = 0$ .

For every  $n \in \mathbb{N}$ , we write  $\mathcal{F}_n(s)$  for the ring<sup>22</sup> generated by the set of (basic) cylinders from  $s$  of length  $n$ , i.e., all  $\text{Cyl}(\pi_{\mathcal{C}}(s, e_1 \dots e_n))$ . The elements of  $\mathcal{F}_n(s)$  are thus finite unions of basic cylinders of length  $n$ . We then define

$$\mathcal{F}(s) = \bigcup_n \mathcal{F}_n(s)$$

**Lemma B** *For every  $n$ ,  $\mathbb{P}_{\mathcal{A}}$  is a probability measure on  $\mathcal{F}_n(s)$ .*

*Proof.* First, by induction on  $n$ , it is not difficult to prove that for every  $n \in \mathbb{N}$ ,

$$\sum_{(e_1, \dots, e_n)} \mathbb{P}_{\mathcal{A}}(\pi(s, e_1 \dots e_n)) = \mathbb{P}_{\mathcal{A}}(\pi(s)) = 1 \quad (3)$$

We fix  $n \in \mathbb{N}$ .  $\mathbb{P}_{\mathcal{A}}$  is obviously additive, non-negative and finite over  $\mathcal{F}_n(s)$ . Take a sequence  $(A_i)_i$  of elements of  $\mathcal{F}_n(s)$  such that  $A_0 \subseteq A_1 \subseteq A_2 \subseteq \dots$  and  $A = \bigcup_i A_i \in \mathcal{F}_n(s)$ . There are finitely many distinct sequences of edges of length  $n$ . Hence, by intersecting each of the  $A_i$ 's with each of the symbolic paths  $\pi(s, e_1 \dots e_n)$  of length  $n$ , we assume w.l.o.g. that each  $A_i$  is a single constrained finite symbolic path.

Let  $e_1 \dots e_n$  be the sequence of edges underlying all constrained symbolic paths  $A_i$ , and write  $\mathcal{C}_i$  for the tightest constraint defining  $A_i$  (i.e.,  $A_i = \pi_{\mathcal{C}_i}(s, e_1 \dots e_n)$ ). We have that  $\mathcal{C}_i \subseteq \mathcal{C}_{i+1}$ , and  $(\mathcal{C}_i)_i$  converges to  $\mathcal{C}$ , which corresponds to the constraint

<sup>22</sup> A ring  $R \subseteq 2^S$  is such that  $\emptyset \in R$ ,  $R$  is closed by finite union and by complement.

associated with  $A$ . If  $\mathbb{1}_\alpha$  denotes the characteristic function of set  $\alpha$ , the following calculation shows that  $\mathbb{P}_A$  is a measure on  $\mathcal{F}_n(s)$ , for all  $n \in \mathbb{N}$ .

$$\begin{aligned}
\lim_i \mathbb{P}_A(A_i) &= \lim_i \int_{\tau_1 \in I(s, e_1)} p_{s+\tau_1}(e_1) \int_{\tau_2 \in I(s_{\tau_1} \in I(s_{\tau_1}, e_2))} p_{s_{\tau_1}+\tau_2}(e_2) \cdots \\
&\quad \int_{\tau_n \in I(s_{\tau_1 \dots \tau_{n-1}}, e_n)} p_{s_{\tau_1 \dots \tau_{n-1}}+\tau_n}(e_n) \mathbb{1}_{\mathcal{C}_i}(\tau_1, \dots, \tau_n) d\mu_{s_{\tau_1 \dots \tau_{n-1}}}(\tau_n) \cdots d\mu_s(\tau_1) \\
&= \int_{\tau_1 \in I(s, e_1)} p_{s+\tau_1}(e_1) \int_{\tau_2 \in I(s_{\tau_1} \in I(s_{\tau_1}, e_2))} p_{s_{\tau_1}+\tau_2}(e_2) \cdots \\
&\quad \int_{\tau_n \in I(s_{\tau_1 \dots \tau_{n-1}}, e_n)} p_{s_{\tau_1 \dots \tau_{n-1}}+\tau_n}(e_n) \left( \lim_i \mathbb{1}_{\mathcal{C}_i}(\tau_1, \dots, \tau_n) \right) d\mu_{s_{\tau_1 \dots \tau_{n-1}}}(\tau_n) \cdots d\mu_s(\tau_1) \\
&\quad \text{(by dominated convergence and equation (3))} \\
&= \int_{\tau_1 \in I(s, e_1)} p_{s+\tau_1}(e_1) \int_{\tau_2 \in I(s_{\tau_1} \in I(s_{\tau_1}, e_2))} p_{s_{\tau_1}+\tau_2}(e_2) \cdots \\
&\quad \int_{\tau_n \in I(s_{\tau_1 \dots \tau_{n-1}}, e_n)} p_{s_{\tau_1 \dots \tau_{n-1}}+\tau_n}(e_n) \mathbb{1}_{\mathcal{C}}(\tau_1, \dots, \tau_n) d\mu_{s_{\tau_1 \dots \tau_{n-1}}}(\tau_n) \cdots d\mu_s(\tau_1) \\
&= \mathbb{P}_A(A)
\end{aligned}$$

It is moreover a probability measure since  $\mathbb{P}_A(\mathcal{F}_n(s)) = \mathbb{P}_A(\pi(s)) = 1$ .  $\square$

**Lemma C**  $\mathbb{P}_A$  is a probability measure on  $\mathcal{F}(s)$ .

*Proof.* Obviously  $\mathbb{P}_A$  is non-negative on  $\mathcal{F}(s)$ , additive (because  $\mathcal{F}_n(s) \subseteq \mathcal{F}_{n+1}(s)$  for every  $n \in \mathbb{N}$ ) and finite over  $\mathcal{F}(s)$ . It remains to prove that it is  $\sigma$ -additive. For this, we use Proposition A, and consider a sequence  $(B_n)_n$  of sets in  $\mathcal{F}(s)$  such that  $B_0 \supseteq B_1 \supseteq B_2 \supseteq \cdots$  and  $\bigcap_n B_n = \emptyset$ . W.l.o.g. we assume that for every  $i$ ,  $B_n \in \mathcal{F}_n(s)$ . We want to prove that  $\lim_n \mathbb{P}_A(B_n) = 0$ . Applying a reasoning similar to that of [KSK76, Lemmas 2.1, 2.2, 2.3], it is sufficient to do the proof when  $B_n$  is some  $\text{Cyl}(\pi_n)$  where  $\pi_n$  is a finite (constrained) symbolic path of length  $n$ . We write  $\mathcal{C}_n$  for the tightest constraint over variables  $(\tau_i)_{i \leq n}$  corresponding to  $\pi_n$ . We define  $p_i$  the constraint from  $\mathbb{R}_+^{i+1}$  onto the  $i$  first components (thus in  $\mathbb{R}_+^i$ ). Note that this projection is continuous (for the product topologies). In  $\pi_n$ , if  $i < n$ , the  $i$  first variables are constrained by  $\mathcal{C}_n^i = p_i(\mathcal{C}_n^{i+1})$ . Moreover, for every  $i \leq n$ , we have that

$$\mathcal{C}_{n+1}^i \subseteq \mathcal{C}_n^i \quad \text{and} \quad \mathcal{C}_n^i \subseteq \mathcal{C}_n^{i-1}$$

Fix some  $i$ , the sequence  $(\mathcal{C}_n^i)_n$  is nested, hence converges to  $\mathcal{C}^i$ , and  $\mathcal{C}^i \subseteq \mathcal{C}^{i-1}$ . By continuity of the projection over the  $i$  first components, we have that  $\mathcal{C}^i = p_i(\mathcal{C}^{i+1})$ . If none of the  $\mathcal{C}^i$  is empty, we can thus construct an element in  $\bigcap_i \mathcal{C}^i$  as follows: we take some  $\tau_1$  satisfying the constraint  $\mathcal{C}^1$ ; we have that  $\mathcal{C}^1 = p_1(\mathcal{C}^2)$  (and  $\mathcal{C}^2$  is a constraint over  $\tau_1$  and  $\tau_2$ ), hence there exists  $\tau_2$  such that  $(\tau_1, \tau_2)$  satisfies  $\mathcal{C}^2$  (while  $\tau_1$  still satisfies  $\mathcal{C}^1$ ); we do the same step-by-step for all  $\tau_i$  and construct a

sequence  $(\tau_i)_i$  which satisfies all constraints  $\mathcal{C}^i$ . This sequence corresponds to a run in  $\bigcap_i \text{Cyl}(\pi_i)$ . As we assumed at the beginning of the paragraph that  $\bigcap_i \text{Cyl}(\pi_i) = \emptyset$ , it thus means that there exists some  $i \in \mathbb{N}$  such that  $\mathcal{C}^i = \emptyset$ .

We will use the fact that  $\mathcal{C}^i = \bigcap_{n \geq i} \mathcal{C}_n^i$  is empty to prove that  $\lim_n \mathbb{P}_{\mathcal{A}}(\pi_n) = 0$ . Still writing  $\mathbb{1}_\alpha$  for the characteristic function of set  $\alpha$ , we can write the following inequalities:

$$\begin{aligned} \mathbb{P}_{\mathcal{A}}(\text{Cyl}(\pi_n)) &= \int_{\tau_1 \in I(s, e_1)} p_{s+\tau_1}(e_1) \int_{\tau_2 \in I(s_{\tau_1} \in I(s_{\tau_1}, e_2))} p_{s_{\tau_1}+\tau_2}(e_2) \cdots \\ &\quad \int_{\tau_n \in I(s_{\tau_1 \cdots \tau_{n-1}}, e_n)} p_{s_{\tau_1 \cdots \tau_{n-1}}+\tau_n}(e_n) \mathbb{1}_{\mathcal{C}_n}(\tau_1, \dots, \tau_n) d\mu_{s_{\tau_1 \cdots \tau_{n-1}}}(\tau_n) \cdots d\mu_s(\tau_1) \\ &\leq \int_{\tau_1 \in I(s, e_1)} \int_{\tau_2 \in I(s_{\tau_1} \in I(s_{\tau_1}, e_2))} \cdots \int_{\tau_i \in I(s_{\tau_1 \cdots \tau_{i-1}}, e_i)} \mathbb{1}_{\mathcal{C}_n^i}(\tau_1, \dots, \tau_i) d\mu_{s_{\tau_1 \cdots \tau_{i-1}}}(\tau_i) \cdots d\mu_s(\tau_1) \end{aligned}$$

Applying the dominated convergence theorem, we get that:

$$\lim_n \mathbb{P}_{\mathcal{A}}(\text{Cyl}(\pi_n)) = \int \cdots \int \left( \lim_n \mathbb{1}_{\mathcal{C}_n^i}(\tau_1, \dots, \tau_i) \right) d\mu_{s_{\tau_1 \cdots \tau_{i-1}}}(\tau_i) \cdots d\mu_s(\tau_1) = 0$$

Hence  $\mathbb{P}_{\mathcal{A}}$  is  $\sigma$ -additive on  $\mathcal{F}(s)$ , and thus that  $\mathbb{P}_{\mathcal{A}}$  is a probability measure on  $\mathcal{F}(s)$ .  $\square$

We conclude the proof using the following classical measure extension theorem:

**Theorem D (Carathéodory's extension theorem)** *Let  $S$  be a set, and  $\nu$  a  $\sigma$ -finite measure defined on a ring  $R \subseteq 2^S$ . Then,  $\nu$  can be extended in a unique manner to the  $\sigma$ -algebra generated by  $R$ .*

We apply Theorem D to the set  $S = \text{Runs}(\mathcal{A}, s)$ ,  $R = \mathcal{F}(s)$ , and  $\nu = \mathbb{P}_{\mathcal{A}}$  which is a  $\sigma$ -finite measure on  $\mathcal{F}(s)$ . Hence, there is a unique extension of  $\mathbb{P}_{\mathcal{A}}$  on  $\Omega_{\mathcal{A}}^s$ , the  $\sigma$ -algebra generated by the cylinders, which is a probability measure.  $\square$