

Inference of Linear Upper-Bounds on the Expected Cost by Solving Cost Relations

Alicia Merayo and Samir Genaim

Complutense University of Madrid

Oxford, 07/19/2018

Introduction

Probabilistic programs

Cost Analysis of Probabilistic Programs

Conclusions

Cost Analysis

Application of static techniques in order to determine the amount of resources that are needed to execute a program.

- ▶ Runtime (execution steps)
- ▶ Memory consumption
- ▶ Generic cost model: ticks

Cost Analysis

Application of static techniques in order to determine the amount of resources that are needed to execute a program.

- ▶ Runtime (execution steps)
- ▶ Memory consumption
- ▶ Generic cost model: ticks

▶ Runtime: Sort

```
for (i = 0; i < length(a); i++){
  val = a[i];
  j = i-1;
  while(j > 0 && a[j] > val){
    a[j+1] = a[j];
    j = j-1;
    tick(1);
  }
  a[j+1] = val;
  tick(1);
}
```

▶ Worst case cost:

$$\frac{\text{length}(a)^2 + \text{length}(a)}{2}$$

▶ Memory: Dynamic Array

```
while(! empty(list)){
  if list[i] > 0{
    if (j>=n){
      enlarge(a,l,n);
      tick(2*l*n);
    }
    a[j] = head(list);
    list = tail(list);
    j = j+1;
  }
  i = i+1;
}
```

▶ Worst case cost:

$$2 * l * n * (\text{length}(\text{list}))$$

▶ Runtime: Sort

```
for (i = 0; i < length(a); i++){
  val = a[i];
  j = i-1;
  while(j > 0 && a[j] > val){
    a[j+1] = a[j];
    j = j-1;
    tick(1);
  }
  a[j+1] = val;
  tick(1);
}
```

▶ Worst case cost:

$$\frac{\text{length}(a)^2 + \text{length}(a)}{2}$$

▶ Memory: Dynamic Array

```
while(! empty(list)){
  if list[i] > 0{
    if (j>=n){
      enlarge(a,l,n);
      tick(2*l*n);
    }
    a[j] = head(list);
    list = tail(list);
    j = j+1;
  }
  i = i+1;
}
```

▶ Worst case cost:

$$2 * l * n * (\text{length}(\text{list}))$$

▶ Runtime: Sort

```
for (i = 0; i < length(a); i++){
  val = a[i];
  j = i-1;
  while(j > 0 && a[j] > val){
    a[j+1] = a[j];
    j = j-1;
    tick(1);
  }
  a[j+1] = val;
  tick(1);
}
```

▶ Worst case cost:

$$\frac{\text{length}(a)^2 + \text{length}(a)}{2}$$

▶ Memory: Dynamic Array

```
while(! empty(list)){
  if list[i] > 0{
    if (j >= n){
      enlarge(a, l, n);
      tick(2 * l * n);
    }
    a[j] = head(list);
    list = tail(list);
    j = j+1;
  }
  i = i+1;
}
```

▶ Worst case cost:

$$2 * l * n * (\text{length}(\text{list}))$$

▶ Runtime: Sort

```
for (i = 0; i < length(a); i++){
  val = a[i];
  j = i-1;
  while(j > 0 && a[j] > val){
    a[j+1] = a[j];
    j = j-1;
    tick(1);
  }
  a[j+1] = val;
  tick(1);
}
```

▶ Worst case cost:

$$\frac{\text{length}(a)^2 + \text{length}(a)}{2}$$

▶ Memory: Dynamic Array

```
while(! empty(list)){
  if list[i] > 0{
    if (j>=n){
      enlarge(a,l,n);
      tick(2*l*n);
    }
    a[j] = head(list);
    list = tail(list);
    j = j+1;
  }
  i = i+1;
}
```

▶ Worst case cost:

$$2 * l * n * (\text{length}(\text{list}))$$

SACO

Static analyzer for automatically inferring upper/lower bounds on the worst/best-case resource consumption of ABS programs.

<http://costa.fdi.ucm.es/saco/web/>

ABS

- ▶ Functional + imperative.
- ▶ Based on concurrent objects.

SACO

Static analyzer for automatically inferring upper/lower bounds on the worst/best-case resource consumption of ABS programs.

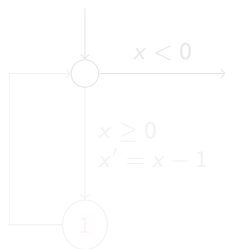
<http://costa.fdi.ucm.es/saco/web/>

ABS

- ▶ Functional + imperative.
- ▶ Based on concurrent objects.

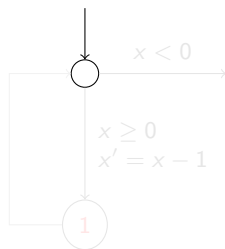
Cost Analysis using SACO

```
while (x >= 0) {  
  x = x - 1;  
  tick(1);  
}
```



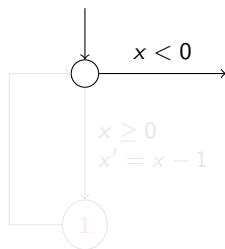
Cost Analysis using SACO

```
while (x >= 0) {  
  x = x - 1;  
  tick(1);  
}
```



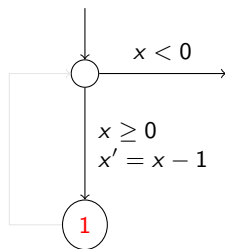
Cost Analysis using SACO

```
while (x >= 0) {  
  x = x - 1;  
  tick(1);  
}
```



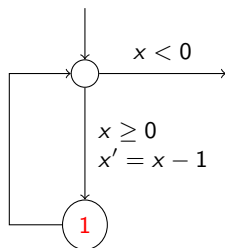
Cost Analysis using SACO

```
while (x >= 0) {  
  x = x - 1;  
  tick(1);  
}
```

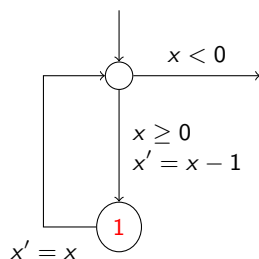


Cost Analysis using SACO

```
while (x >= 0) {  
  x = x - 1;  
  tick(1);  
}
```



Cost Analysis using SACO



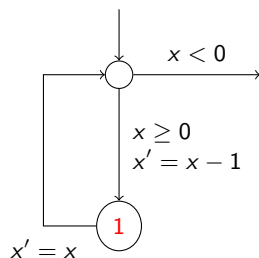
► From CFG to Cost Relations

$$\begin{array}{ll} C(x) = 0 & \{x < 0\} \\ C(x) = D(x') & \{x \geq 0, x' = x - 1\} \\ D(x) = 1 + C(x') & \{x' = x\} \end{array}$$

► Simplifying cost relations

$$\begin{array}{ll} C(x) = 0 & \{x < 0\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 1\} \end{array}$$

Cost Analysis using SACO



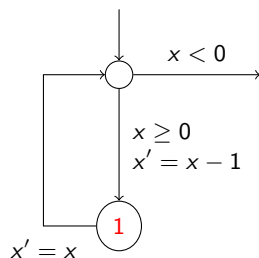
► From CFG to Cost Relations

$$\begin{array}{ll} C(x) = 0 & \{x < 0\} \\ C(x) = D(x') & \{x \geq 0, x' = x - 1\} \\ D(x) = 1 + C(x') & \{x' = x\} \end{array}$$

► Simplifying cost relations

$$\begin{array}{ll} C(x) = 0 & \{x < 0\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 1\} \end{array}$$

Cost Analysis using SACO



► From CFG to Cost Relations

$$\begin{array}{ll} C(x) = 0 & \{x < 0\} \\ C(x) = D(x') & \{x \geq 0, x' = x - 1\} \\ D(x) = 1 + C(x') & \{x' = x\} \end{array}$$

► Simplifying cost relations

$$\begin{array}{ll} C(x) = 0 & \{x < 0\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 1\} \end{array}$$

Cost Analysis using SACO

Cost relations are like recurrence relations, but they have some differences like nondeterminism.

```
while (x >= 0) {  
  x = x - 1;  
  tick(1);  
}
```

```
while (x >= 0) {  
  if (*)  
    x = x - 1;  
  else  
    x = x - 2;  
  tick(1);  
}
```

$$\begin{array}{ll} C(x) = 0 & \{x < 0\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 1\} \end{array}$$

$$\begin{array}{ll} C(x) = 0 & \{x < 0\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 1\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 2\} \end{array}$$

Cost Analysis using SACO

Cost relations are like recurrence relations, but they have some differences like nondeterminism.

```
while (x >= 0) {  
  x = x - 1;  
  tick(1);  
}
```

```
while (x >= 0) {  
  if (*)  
    x = x - 1;  
  else  
    x = x - 2;  
  tick(1);  
}
```

$$\begin{array}{ll} C(x) = 0 & \{x < 0\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 1\} \end{array}$$

$$\begin{array}{ll} C(x) = 0 & \{x < 0\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 1\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 2\} \end{array}$$

Cost Analysis using SACO

Upper Bound of a Cost Relation

Upper-bound on the set of values to which a query might evaluate. It is an upper bound of the worst case of the execution.

```
while (x >= 0) {  
  if (*)  
    x = x - 1;  
  else  
    x = x - 2;  
  tick(1);  
}
```

$$\begin{array}{ll} C(x) = 0 & \{x < 0\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 1\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 2\} \end{array}$$

$$C(10) = 10, 9, 8, \dots$$

Cost Analysis using SACO

Upper Bound of a Cost Relation

Upper-bound on the set of values to which a query might evaluate. It is an upper bound of the worst case of the execution.

```
while (x >= 0) {  
  if (*)  
    x = x - 1;  
  else  
    x = x - 2;  
  tick(1);  
}
```

$$\begin{array}{ll} C(x) = 0 & \{x < 0\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 1\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 2\} \end{array}$$

$$C(10) = 10, 9, 8, \dots$$

Cost Analysis using SACO

Upper Bound of a Cost Relation

Upper-bound on the set of values to which a query might evaluate. It is an upper bound of the worst case of the execution.

```
while (x >= 0) {  
  if (*)  
    x = x - 1;  
  else  
    x = x - 2;  
  tick(1);  
}
```

$$\begin{array}{ll} C(x) = 0 & \{x < 0\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 1\} \\ C(x) = 1 + C(x') & \{x \geq 0, x' = x - 2\} \end{array}$$

$$C(10) = 10, 9, 8, \dots$$

When worst-case is not enough...

```
while(msgs != null){  
  if(send(head(data))){  
    msgs = tail(msgs);  
  }  
  tick(1);  
}
```

$$\begin{array}{ll} C(n) = 0 & \{n \leq 0\} \\ C(n) = 1 + C(n') & \{n \geq 1, n' = n - 1\} \\ C(n) = 1 + C(n') & \{n \geq 1, n' = n\} \end{array}$$

- ▶ Infinite complexity
- ▶ What happens if we trust the quality of the network to some degree?

When worst-case is not enough...

```
while(msgs != null){  
  if(send(head(data))){  
    msgs = tail(msgs);  
  }  
  tick(1);  
}
```

$$\begin{array}{ll} C(n) = 0 & \{n \leq 0\} \\ C(n) = 1 + C(n') & \{n \geq 1, n' = n - 1\} \\ C(n) = 1 + C(n') & \{n \geq 1, n' = n\} \end{array}$$

- ▶ Infinite complexity
- ▶ What happens if we trust the quality of the network to some degree?

When worst-case is not enough...

```
while(msgs != null){  
  if(send(head(data))){  
    msgs = tail(msgs);  
  }  
  tick(1);  
}
```

$$\begin{array}{ll} C(n) = 0 & \{n \leq 0\} \\ C(n) = 1 + C(n') & \{n \geq 1, n' = n - 1\} \\ C(n) = 1 + C(n') & \{n \geq 1, n' = n\} \end{array}$$

- ▶ Infinite complexity
- ▶ What happens if we trust the quality of the network to some degree?

When worst-case is not enough...

```
while(msgs != null){  
  if(send(head(data))){  
    msgs = tail(msgs);  
  }  
  tick(1);  
}
```

$$\begin{array}{ll} C(n) = 0 & \{n \leq 0\} \\ C(n) = 1 + C(n') & \{n \geq 1, n' = n - 1\} \\ C(n) = 1 + C(n') & \{n \geq 1, n' = n\} \end{array}$$

- ▶ Infinite complexity
- ▶ What happens if we trust the quality of the network to some degree?

Probabilistic programs

Addition of probabilistic choices to the set of instructions:

$$\text{inst}_1 \oplus_p \text{inst}_2$$

where

- ▶ $p \in [0, 1]$
- ▶ inst_1 and inst_2 will execute with probability p and $1 - p$, respectively.
- ▶ It can be generalized such that inst_i is executed with probability p_i , and $\sum_i p_i = 1$

```
while(x < y){  
  x = x - 1  $\oplus_{\frac{1}{3}}$  y = y - 2;  
  tick(1);  
}
```

Probabilistic programs

Addition of probabilistic choices to the set of instructions:

$$\text{inst}_1 \oplus_p \text{inst}_2$$

where

- ▶ $p \in [0, 1]$
- ▶ inst_1 and inst_2 will execute with probability p and $1 - p$, respectively.
- ▶ It can be generalized such that inst_i is executed with probability p_i , and $\sum_i p_i = 1$

```
while(x < y){  
  x = x - 1  $\oplus_{\frac{1}{3}}$  y = y - 2;  
  tick(1);  
}
```

Probabilistic programs

Addition of probabilistic choices to the set of instructions:

$$\text{inst}_1 \oplus_p \text{inst}_2$$

where

- ▶ $p \in [0, 1]$
- ▶ inst_1 and inst_2 will execute with probability p and $1 - p$, respectively.
- ▶ It can be generalized such that inst_i is executed with probability p_i , and $\sum_i p_i = 1$

```
while(x < y){  
  x = x - 1  $\oplus_{\frac{1}{3}}$  y = y - 2;  
  tick(1);  
}
```

Probabilistic programs

Addition of probabilistic choices to the set of instructions:

$$\text{inst}_1 \oplus_p \text{inst}_2$$

where

- ▶ $p \in [0, 1]$
- ▶ inst_1 and inst_2 will execute with probability p and $1 - p$, respectively.
- ▶ It can be generalized such that inst_i is executed with probability p_i , and $\sum_i p_i = 1$

```
while( $x < y$ ){  
   $x = x - 1 \oplus_{\frac{1}{3}} y = y - 2$ ;  
  tick(1);  
}
```

Packages transmission on a net

We have got a net for transmitting packages on which the probability of succeeding is $\frac{2}{3}$, and we want to transmit n packages.

```
while(msgs != null){  
  if(send(head(data)))  
    msgs = tail(msgs);  
  tick(1);  
}  
  
⇒  
  
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```


Packages transmission on a net

We have got a net for transmitting packages on which the probability of succeeding is $\frac{2}{3}$, and we want to transmit n packages.

```
while(msgs != null){  
  if(send(head(data)))  
    msgs = tail(msgs);  
  tick(1);  
}
```

\Rightarrow

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```

Packages transmission on a net

We have got a net for transmitting packages on which the probability of succeeding is $\frac{2}{3}$, and we want to transmit n packages.

```
while(msgs != null){  
  if(send(head(data)))  
    msgs = tail(msgs);  
  tick(1);  
}
```

\implies

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```

Expected cost

Let

- ▶ S be an infinite sequence of independent choices for the probabilistic operation.
- ▶ $\text{cost}(n, S)$ be the cost of the execution (with input n) when taking the choices indicated in S .
- ▶ $\text{Pr}(S)$ be the probability of taking such choices

then the *expected cost* is defined as

$$\sum_S \text{Pr}(S) \cdot \text{cost}(n, S)$$

Expected cost

Let

- ▶ S be an infinite sequence of independent choices for the probabilistic operation.
- ▶ $\text{cost}(n, S)$ be the cost of the execution (with input n) when taking the choices indicated in S .
- ▶ $\text{Pr}(S)$ be the probability of taking such choices

then the *expected cost* is defined as

$$\sum_S \text{Pr}(S) \cdot \text{cost}(n, S)$$

Expected cost

Let

- ▶ S be an infinite sequence of independent choices for the probabilistic operation.
- ▶ $\text{cost}(n, S)$ be the cost of the execution (with input n) when taking the choices indicated in S .
- ▶ $\text{Pr}(S)$ be the probability of taking such choices

then the *expected cost* is defined as

$$\sum_S \text{Pr}(S) \cdot \text{cost}(n, S)$$

Expected cost

Let

- ▶ S be an infinite sequence of independent choices for the probabilistic operation.
- ▶ $\text{cost}(n, S)$ be the cost of the execution (with input n) when taking the choices indicated in S .
- ▶ $\text{Pr}(S)$ be the probability of taking such choices

then the *expected cost* is defined as

$$\sum_S \text{Pr}(S) \cdot \text{cost}(n, S)$$

Expected cost

Let

- ▶ S be an infinite sequence of independent choices for the probabilistic operation.
- ▶ $\text{cost}(n, S)$ be the cost of the execution (with input n) when taking the choices indicated in S .
- ▶ $\text{Pr}(S)$ be the probability of taking such choices

then the *expected cost* is defined as

$$\sum_S \text{Pr}(S) \cdot \text{cost}(n, S)$$

Expected cost

$$\sum_S \Pr(S) \cdot \text{cost}(n, S)$$

The sum is over all possible sequences S .

▶ $\sum_S \Pr(S) = 1$

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{1}{3}}$  skip;  
  tick(1);  
}
```


$$\sum_S \Pr(S) \cdot \text{cost}(n, S)$$

▶ The sum is over all possible sequences S .

▶ $\sum_S \Pr(S) = 1$

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{1}{3}}$  skip;  
  tick(1);  
}
```

Expected cost

$$\sum_S \Pr(S) \cdot \text{cost}(n, S)$$

- ▶ The sum is over all possible sequences S .
- ▶ $\sum_S \Pr(S) = 1$

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{1}{3}}$  skip;  
  tick(1);  
}
```

$$\sum_S \Pr(S) \cdot \text{cost}(n, S)$$

- ▶ The sum is over all possible sequences S .
- ▶ $\sum_S \Pr(S) = 1$

```
while ( $n > 0$ ){  
   $n = n - 1$ ;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```

Expected cost by CRs

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```

By definition, the expected cost is

$$\sum_S \Pr(S) \cdot \text{cost}(n, S)$$

CRs:

$$C(n) = 0 \quad \{n \leq 0\}$$

$$C(n) = 1 + \frac{2}{3}C(n') + \frac{1}{3}C(n'') \quad \{n \geq 1, n' = n - 1, n'' = n\}$$

Expected cost: $\frac{3}{2}n$

Expected cost by CRs

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```

By definition, the expected cost is

$$\sum_S \Pr(S) \cdot \text{cost}(n, S)$$

CRs:

$$C(n) = 0$$

$$\{n \leq 0\}$$

$$C(n) = 1 + \frac{2}{3}C(n') + \frac{1}{3}C(n'')$$

$$\{n \geq 1, n' = n - 1, n'' = n\}$$

Expected cost: $\frac{3}{2}n$

Expected cost by CRs

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```

By definition, the expected cost is

$$\sum_S \Pr(S) \cdot \text{cost}(n, S)$$

CRs:

$$C(n) = 0$$

$$\{n \leq 0\}$$

$$C(n) = 1 + \frac{2}{3}C(n') + \frac{1}{3}C(n'')$$

$$\{n \geq 1, n' = n - 1, n'' = n\}$$

Expected cost: $\frac{3}{2}n$

Expected cost by CRs

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```

By definition, the expected cost is

$$\sum_S \Pr(S) \cdot \text{cost}(n, S)$$

CRs:

$$C(n) = 0 \quad \{n \leq 0\}$$

$$C(n) = 1 + \frac{2}{3}C(n') + \frac{1}{3}C(n'') \quad \{n \geq 1, n' = n - 1, n'' = n\}$$

Expected cost: $\frac{3}{2}n$

We want to introduce probabilities into SACO.

Steps

Introduction of probabilities into CFGs.

- ▶ Development of techniques for inferring expected cost of CFGs via CRs.
- ▶ Specify probabilities directly in ABS.

We want to introduce probabilities into SACO.

Steps

- ▶ Introduction of probabilities into CFGs.
- ▶ Development of techniques for inferring expected cost of CFGs via CRs.
- ▶ Specify probabilities directly in ABS.

We want to introduce probabilities into SACO.

Steps

- ▶ Introduction of probabilities into CFGs.
- ▶ Development of techniques for inferring expected cost of CFGs via CRs.
- ▶ Specify probabilities directly in ABS.

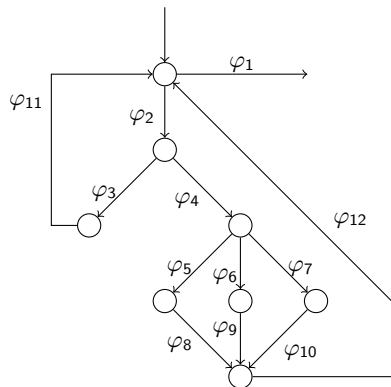
We want to introduce probabilities into SACO.

Steps

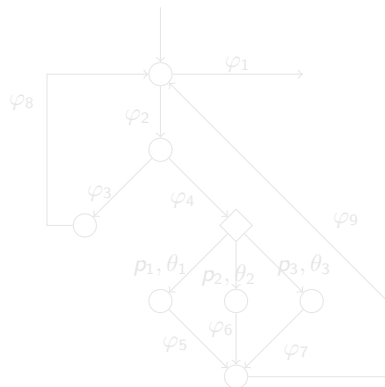
- ▶ Introduction of probabilities into CFGs.
- ▶ Development of techniques for inferring expected cost of CFGs via CRs.
- ▶ Specify probabilities directly in ABS.

CFGs with probabilities

CFG without probabilities:

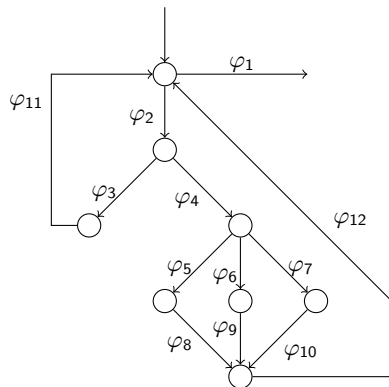


CFG with probabilities:

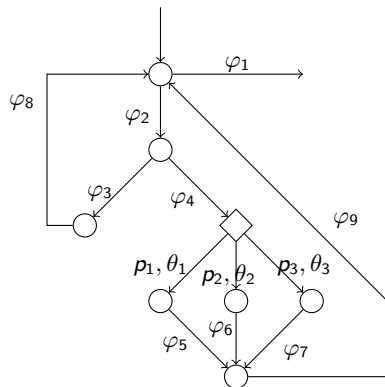


CFGs with probabilities

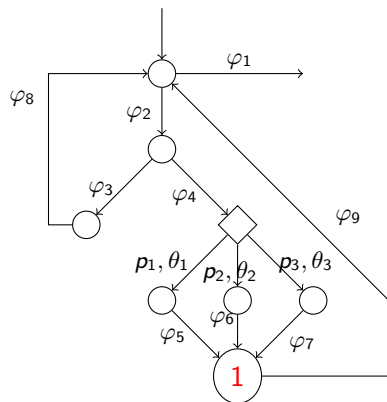
CFG without probabilities:



CFG with probabilities:

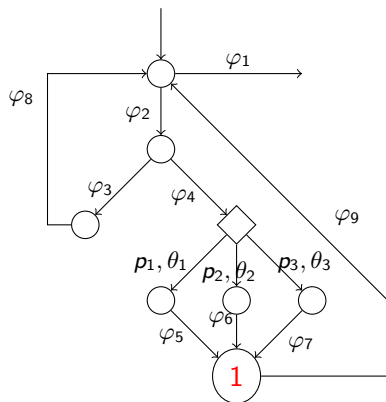


CFG with probabilities:



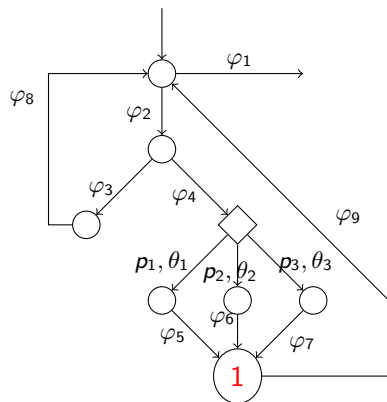
- ▶ Regular instructions represented by circles.
- ▶ Probability instructions represented by squares.
- ▶ Edges with updates and
 - ▶ Probabilities
 - ▶ Constraints
- ▶ Nodes with cost.
- ▶ $\sum_i p_i = 1$
- ▶ Choices in normal nodes cover the whole state space.

CFG with probabilities:



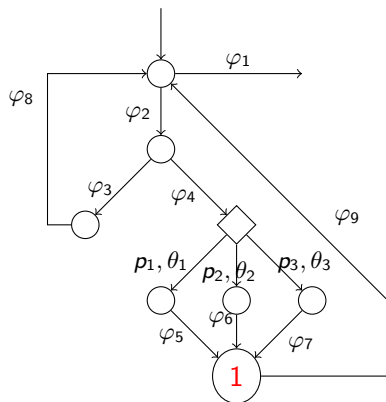
- ▶ Regular instructions represented by circles.
- ▶ Probability instructions represented by squares.
- ▶ Edges with updates and
 - ▶ Probabilities
 - ▶ Constraints
- ▶ Nodes with cost.
- ▶ $\sum_i p_i = 1$
- ▶ Choices in normal nodes cover the whole state space.

CFG with probabilities:



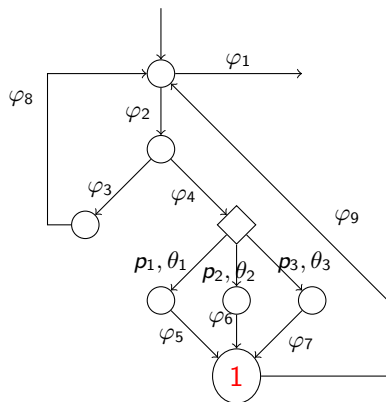
- ▶ Regular instructions represented by circles.
- ▶ Probability instructions represented by squares.
- ▶ Edges with updates and
 - ▶ Probabilities
 - ▶ Constraints
- ▶ Nodes with cost.
 - ▶ $\sum_i p_i = 1$
 - ▶ Choices in normal nodes cover the whole state space.

CFG with probabilities:



- ▶ Regular instructions represented by circles.
- ▶ Probability instructions represented by squares.
- ▶ Edges with updates and
 - ▶ Probabilities
 - ▶ Constraints
- ▶ Nodes with cost.
- ▶ $\sum_i p_i = 1$
- ▶ Choices in normal nodes cover the whole state space.

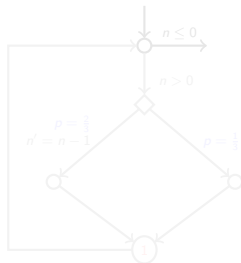
CFG with probabilities:



- ▶ Regular instructions represented by circles.
- ▶ Probability instructions represented by squares.
- ▶ Edges with updates and
 - ▶ Probabilities
 - ▶ Constraints
- ▶ Nodes with cost.
- ▶ $\sum_i p_i = 1$
- ▶ Choices in normal nodes cover the whole state space.

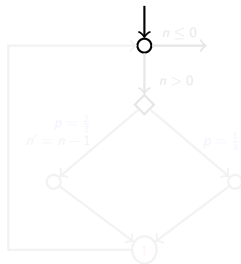
CFGs with probabilities

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```



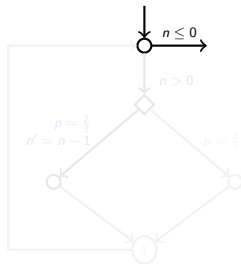
CFGs with probabilities

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```



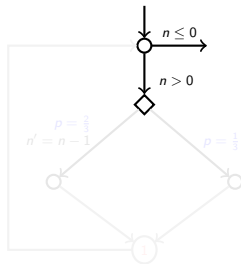
CFGs with probabilities

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```



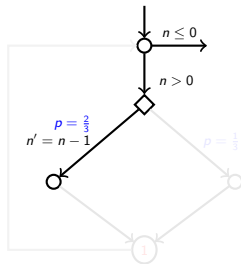
CFGs with probabilities

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```



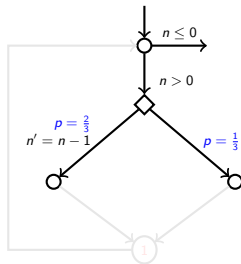
CFGs with probabilities

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```



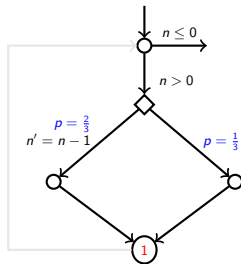
CFGs with probabilities

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```



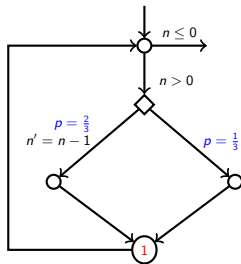
CFGs with probabilities

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```



CFGs with probabilities

```
while (n > 0){  
  n = n - 1;  $\oplus_{\frac{2}{3}}$  skip;  
  tick(1);  
}
```



Generating CRs

- ▶ Each regular node $n \in N_r$ with outgoing transitions $n \xrightarrow{\varphi_i} n_i$, $1 \leq i \leq k$, contributes k cost relations of the form

$$C_n(\bar{x}) = \text{cost}(n) + C_{n_i}(\bar{x}') \quad \varphi_i$$

- ▶ Each probabilistic node $n \in N_p$ with outgoing edges $n \xrightarrow{p_i, \theta_i} n_i$, for $1 \leq i \leq k$, contributes one cost relation

$$C_n(\bar{x}) = \text{cost}(n) + \sum_{i=1}^k p_i \cdot C_{n_i}(\bar{x}'_i) \quad \bigoplus_{i=1}^k \theta_i$$

Generating CRs

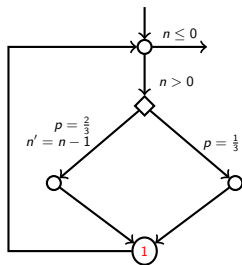
- ▶ Each regular node $n \in N_r$ with outgoing transitions $n \xrightarrow{\varphi_i} n_i$, $1 \leq i \leq k$, contributes k cost relations of the form

$$C_n(\bar{x}) = \text{cost}(n) + C_{n_i}(\bar{x}') \quad \varphi_i$$

- ▶ Each probabilistic node $n \in N_p$ with outgoing edges $n \xrightarrow{p_i, \theta_i} n_i$, for $1 \leq i \leq k$, contributes one cost relation

$$C_n(\bar{x}) = \text{cost}(n) + \sum_{i=1}^k p_i \cdot C_{n_i}(\bar{x}'_i) \quad \bigoplus_{i=1}^k \theta_i$$

Generating CRs



$$C(n) = 0$$

$$\{n \leq 0\}$$

$$C(n) = 1 + \frac{2}{3}D(n') + \frac{1}{3}D(n'') \quad \{n > 0, n' = n - 1, n'' = n\}$$

$$D(n) = C(n') \quad \{n' = n\}$$

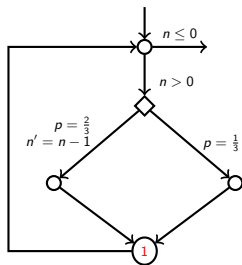


$$C(n) = 0$$

$$\{n \leq 0\}$$

$$C(n) = 1 + \frac{2}{3}C(n') + \frac{1}{3}C(n'') \quad \{n > 0, n' = n - 1, n'' = n\}$$

Generating CRs



$$C(n) = 0$$

$$\{n \leq 0\}$$

$$C(n) = 1 + \frac{2}{3}D(n') + \frac{1}{3}D(n'') \quad \{n > 0, n' = n - 1, n'' = n\}$$

$$D(n) = C(n') \quad \{n' = n\}$$

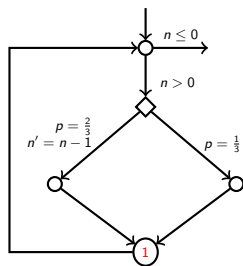


$$C(n) = 0$$

$$\{n \leq 0\}$$

$$C(n) = 1 + \frac{2}{3}C(n') + \frac{1}{3}C(n'') \quad \{n > 0, n' = n - 1, n'' = n\}$$

Generating CRs



$$C(n) = 0$$

$$\{n \leq 0\}$$

$$C(n) = 1 + \frac{2}{3}D(n') + \frac{1}{3}D(n'') \quad \{n > 0, n' = n - 1, n'' = n\}$$

$$D(n) = C(n')$$

$$\{n' = n\}$$



$$C(n) = 0$$

$$\{n \leq 0\}$$

$$C(n) = 1 + \frac{2}{3}C(n') + \frac{1}{3}C(n'') \quad \{n > 0, n' = n - 1, n'' = n\}$$

Solving (probabilistic) CRs

$$C(n) = 0$$

$$\underbrace{\{n \leq 0\}}_{\varphi_1}$$

$$C(n) = 1 + \frac{2}{3}C(n') + \frac{1}{3}C(n'')$$

$$\underbrace{\{n > 0, n' = n - 1, n'' = n\}}_{\varphi_2}$$

$$\forall n, \varphi_1 \implies f(n) \geq 0$$

$$\forall n, n', n'', \varphi_2 \implies f(n) \geq 1 + \frac{2}{3}f(n') + \frac{1}{3}f(n'')$$

Solving (probabilistic) CRs

$$C(n) = 0$$

$$\underbrace{\{n \leq 0\}}_{\varphi_1}$$

$$C(n) = 1 + \frac{2}{3}C(n') + \frac{1}{3}C(n'')$$

$$\underbrace{\{n > 0, n' = n - 1, n'' = n\}}_{\varphi_2}$$

$$\forall n, \varphi_1 \implies f(n) \geq 0$$

$$\forall n, n', n'', \varphi_2 \implies f(n) \geq 1 + \frac{2}{3}f(n') + \frac{1}{3}f(n'')$$

Solving (probabilistic) CRs

$$\forall n, \varphi_1 \implies f(n) \geq 0$$

$$\forall n, n', n'', \varphi_2 \implies f(n) \geq 1 + \frac{2}{3}f(n') + \frac{1}{3}f(n'')$$

$$f(n) = a_1 n + a_0$$



$$\forall n, \varphi_1 \implies a_1 n + a_0 \geq 0$$

$$\forall n, n', n'', \varphi_2 \implies a_1 n + a_0 \geq 1 + \frac{2}{3}(a_1 n' + a_0) + \frac{1}{3}(a_1 n + a_0)$$

- ▶ We use Farkas Lemma to get constraints in terms of a_i from these equations.
- ▶ Solving these equations will give us the values for a_i .

Solving (probabilistic) CRs

$$\forall n, \varphi_1 \implies f(n) \geq 0$$

$$\forall n, n', n'', \varphi_2 \implies f(n) \geq 1 + \frac{2}{3}f(n') + \frac{1}{3}f(n'')$$

$$f(n) = a_1 n + a_0$$

↓

$$\forall n, \varphi_1 \implies a_1 n + a_0 \geq 0$$

$$\forall n, n', n'', \varphi_2 \implies a_1 n + a_0 \geq 1 + \frac{2}{3}(a_1 n' + a_0) + \frac{1}{3}(a_1 n + a_0)$$

- ▶ We use Farkas Lemma to get constraints in terms of a_i from these equations.
- ▶ Solving these equations will give us the values for a_i .

Solving (probabilistic) CRs

$$\forall n, \varphi_1 \implies f(n) \geq 0$$

$$\forall n, n', n'', \varphi_2 \implies f(n) \geq 1 + \frac{2}{3}f(n') + \frac{1}{3}f(n'')$$

$$f(n) = a_1 n + a_0$$

↓

$$\forall n, \varphi_1 \implies a_1 n + a_0 \geq 0$$

$$\forall n, n', n'', \varphi_2 \implies a_1 n + a_0 \geq 1 + \frac{2}{3}(a_1 n' + a_0) + \frac{1}{3}(a_1 n + a_0)$$

- ▶ We use Farkas Lemma to get constraints in terms of a_i from these equations.
- ▶ Solving these equations will give us the values for a_i .

Solving (probabilistic) CRs

$$\forall n, \varphi_1 \implies f(n) \geq 0$$

$$\forall n, n', n'', \varphi_2 \implies f(n) \geq 1 + \frac{2}{3}f(n') + \frac{1}{3}f(n'')$$

$$f(n) = a_1 n + a_0$$

↓

$$\forall n, \varphi_1 \implies a_1 n + a_0 \geq 0$$

$$\forall n, n', n'', \varphi_2 \implies a_1 n + a_0 \geq 1 + \frac{2}{3}(a_1 n' + a_0) + \frac{1}{3}(a_1 n + a_0)$$

- ▶ We use Farkas Lemma to get constraints in terms of a_i from these equations.
- ▶ Solving these equations will give us the values for a_i .

Solving (probabilistic) CRs

$$\forall n, \varphi_1 \implies f(n) \geq 0$$

$$\forall n, n', n'', \varphi_2 \implies f(n) \geq 1 + \frac{2}{3}f(n') + \frac{1}{3}f(n'')$$

$$f(n) = a_1 n + a_0$$

↓

$$\forall n, \varphi_1 \implies a_1 n + a_0 \geq 0$$

$$\forall n, n', n'', \varphi_2 \implies a_1 n + a_0 \geq 1 + \frac{2}{3}(a_1 n' + a_0) + \frac{1}{3}(a_1 n + a_0)$$

- ▶ We use Farkas Lemma to get constraints in terms of a_i from these equations.
- ▶ Solving these equations will give us the values for a_i .

Solving (probabilistic) CRs

Upper bound functions must be non-negative.

- ▶ We introduce *max* function.
- ▶ If we denote

$$F(n) = \max(0, a_1 n + a_0)$$

then we will have

$$\begin{aligned} \forall n, \varphi_1 &\implies F(n) \geq 0 \\ \forall n, n', n'', \varphi_2 &\implies F(n) \geq 1 + \frac{2}{3}F(n') + \frac{1}{3}F(n'') \end{aligned}$$

- ▶ Since we are covering the whole state space with the constraints, we have to introduce *max* on both sides of the constraints.

Solving (probabilistic) CRs

Upper bound functions must be non-negative.

- ▶ We introduce *max* function.
- ▶ If we denote

$$F(n) = \max(0, a_1 n + a_0)$$

then we will have

$$\begin{aligned} \forall n, \varphi_1 &\implies F(n) \geq 0 \\ \forall n, n', n'', \varphi_2 &\implies F(n) \geq 1 + \frac{2}{3}F(n') + \frac{1}{3}F(n'') \end{aligned}$$

- ▶ Since we are covering the whole state space with the constraints, we have to introduce *max* on both sides of the constraints.

Solving (probabilistic) CRs

$$\forall n, \varphi_1, a_1 n + a_0 < 0 \implies 0 \geq 0$$

$$\forall n, \varphi_1, a_1 n + a_0 \geq 0 \implies a_1 n + a_0 \geq 0$$

$$\forall n, n' \varphi_2, a_1 n + a_0 < 0, a_1 n' + a_0 \geq 0$$

$$\implies 0 \geq 1 + \frac{2}{3}(a_1 n' + a_0)$$

$$\forall n, n' \varphi_2, a_1 n + a_0 \geq 0, a_1 n' + a_0 < 0$$

$$\implies a_1 n + a_0 \geq 1 + \frac{1}{3}(a_1 n + a_0)$$

$$\forall n, n' \varphi_2, a_1 n + a_0 \geq 0, a_1 n' + a_0 \geq 0$$

$$\implies a_1 n + a_0 \geq 1 + \frac{2}{3}(a_1 n' + a_0) + \frac{1}{3}(a_1 n + a_0)$$

- ▶ Constraints on the left side of the implication lead us to non-linearity.
- ▶ We are in trouble with applying Farkas Lemma.

Solving (probabilistic) CRs

$$\forall n, \varphi_1, a_1 n + a_0 < 0 \implies 0 \geq 0$$

$$\forall n, \varphi_1, a_1 n + a_0 \geq 0 \implies a_1 n + a_0 \geq 0$$

$$\forall n, n' \varphi_2, a_1 n + a_0 < 0, a_1 n' + a_0 \geq 0$$

$$\implies 0 \geq 1 + \frac{2}{3}(a_1 n' + a_0)$$

$$\forall n, n' \varphi_2, a_1 n + a_0 \geq 0, a_1 n' + a_0 < 0$$

$$\implies a_1 n + a_0 \geq 1 + \frac{1}{3}(a_1 n + a_0)$$

$$\forall n, n' \varphi_2, a_1 n + a_0 \geq 0, a_1 n' + a_0 \geq 0$$

$$\implies a_1 n + a_0 \geq 1 + \frac{2}{3}(a_1 n' + a_0) + \frac{1}{3}(a_1 n + a_0)$$

- ▶ Constraints on the left side of the implication lead us to non-linearity.
- ▶ We are in trouble with applying Farkas Lemma.

Solving (probabilistic) CRs

$$\forall n, \varphi_1, a_1 n + a_0 < 0 \implies 0 \geq 0$$

$$\forall n, \varphi_1, a_1 n + a_0 \geq 0 \implies a_1 n + a_0 \geq 0$$

$$\forall n, n' \varphi_2, a_1 n + a_0 < 0, a_1 n' + a_0 \geq 0$$

$$\implies 0 \geq 1 + \frac{2}{3}(a_1 n' + a_0)$$

$$\forall n, n' \varphi_2, a_1 n + a_0 \geq 0, a_1 n' + a_0 < 0$$

$$\implies a_1 n + a_0 \geq 1 + \frac{1}{3}(a_1 n + a_0)$$

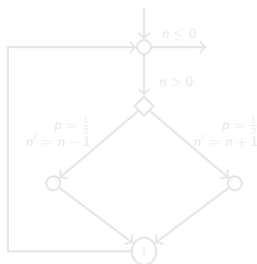
$$\forall n, n' \varphi_2, a_1 n + a_0 \geq 0, a_1 n' + a_0 \geq 0$$

$$\implies a_1 n + a_0 \geq 1 + \frac{2}{3}(a_1 n' + a_0) + \frac{1}{3}(a_1 n + a_0)$$

- ▶ Constraints on the left side of the implication lead us to non-linearity.
- ▶ We are in trouble with applying Farkas Lemma.

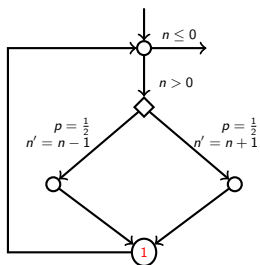
Example: infinite expected cost

```
while ( $n > 0$ ){  
   $n = n - 1$ ;  $\oplus_{\frac{1}{2}} n = n + 1$ ;  
}
```



Example: infinite expected cost

```
while ( $n > 0$ ){  
     $n = n - 1$ ;  $\oplus_{\frac{1}{2}} n = n + 1$ ;  
}
```



Multiphase example

```
while ( $x + 3 \leq n$ ){  
  if ( $y < m$ )  
    skip;  $\oplus_{\frac{1}{2}} y = y + 1$ ;  
  else  
    skip;  $\oplus_{\frac{1}{4}} x = x + 1$ ;  $\oplus_{\frac{1}{4}} x = x + 2$ ;  $\oplus_{\frac{1}{4}} x = x + 3$ ;  
  tick(1);  
}
```

$$f(x, y, n, m) = \max(0, a_1x + a_2y + a_3n + a_4m + a_0)$$

If we use this global template... we will fail.

Multiphase example

```
while ( $x + 3 \leq n$ ){  
  if ( $y < m$ )  
    skip;  $\oplus_{\frac{1}{2}} y = y + 1$ ;  
  else  
    skip;  $\oplus_{\frac{1}{4}} x = x + 1$ ;  $\oplus_{\frac{1}{4}} x = x + 2$ ;  $\oplus_{\frac{1}{4}} x = x + 3$ ;  
  tick(1);  
}
```

$$f(x, y, n, m) = \max(0, a_1x + a_2y + a_3n + a_4m + a_0)$$

If we use this global template... we will fail.

Multiphase example

```
while ( $x + 3 \leq n$ ){  
  if ( $y < m$ )  
    skip;  $\oplus_{\frac{1}{2}} y = y + 1$ ;  
  else  
    skip;  $\oplus_{\frac{1}{4}} x = x + 1$ ;  $\oplus_{\frac{1}{4}} x = x + 2$ ;  $\oplus_{\frac{1}{4}} x = x + 3$ ;  
  tick(1);  
}
```

$$f(x, y, n, m) = \max(0, a_1x + a_2y + a_3n + a_4m + a_0)$$

If we use this global template... we will fail.

Multiphase example

```
while ( $x + 3 \leq n$ ){  
  if ( $y < m$ )  
    skip;  $\oplus_{\frac{1}{2}} y = y + 1$ ;  
  else  
    skip;  $\oplus_{\frac{1}{4}} x = x + 1$ ;  $\oplus_{\frac{1}{4}} x = x + 2$ ;  $\oplus_{\frac{1}{4}} x = x + 3$ ;  
  tick(1);  
}
```

We can start from a template that includes two parts (one for each phase).

$$f(x, y, n, m) = \max(0, a_1x + a_2y + a_3n + a_4m + a_0) + \max(0, b_1x + b_2y + b_3n + b_4m + b_0)$$

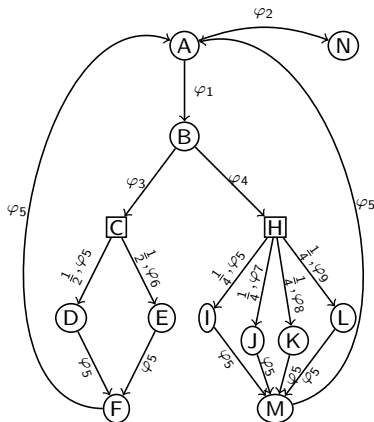
Multiphase example

```
while ( $x + 3 \leq n$ ){  
  if ( $y < m$ )  
    skip;  $\oplus_{\frac{1}{2}} y = y + 1$ ;  
  else  
    skip;  $\oplus_{\frac{1}{4}} x = x + 1$ ;  $\oplus_{\frac{1}{4}} x = x + 2$ ;  $\oplus_{\frac{1}{4}} x = x + 3$ ;  
  tick(1);  
}
```

We can start from a template that includes two parts (one for each phase).

$$f(x, y, n, m) = \max(0, a_1x + a_2y + a_3n + a_4m + a_0) + \max(0, b_1x + b_2y + b_3n + b_4m + b_0)$$

Multiphase example



- $\varphi_1 = \{x + 3 \wedge n\} \cup \varphi_5$
- $\varphi_2 = \{x + 3 \vee n\} \cup \varphi_5$
- $\varphi_3 = \{y < m\} \cup \varphi_5$
- $\varphi_4 = \{y' \geq m\} \cup \varphi_5$
- $\varphi_5 = \{x' = x, n' = n, y' = y, m' = m\}$
- $\varphi_6 = \{x' = x, n' = n, y' = y + 1, m' = m\}$
- $\varphi_7 = \{x' = x + 1, n' = n, y' = y, m' = m\}$
- $\varphi_8 = \{x' = x + 2, n' = n, y' = y, m' = m\}$
- $\varphi_9 = \{x' = x + 3, n' = n, y' = y, m' = m\}$

Conclusions

- ▶ Our interest is to extend SACO to handle probabilistic programs
- ▶ We have extended the CFGs to have probabilities
- ▶ We have modeled the expected cost of CFGs with (probability) CRs.
- ▶ We have developed a technique for solving such CRs.
- ▶ Correctness: based on Farkas Lemma and Markov Decision Processes.