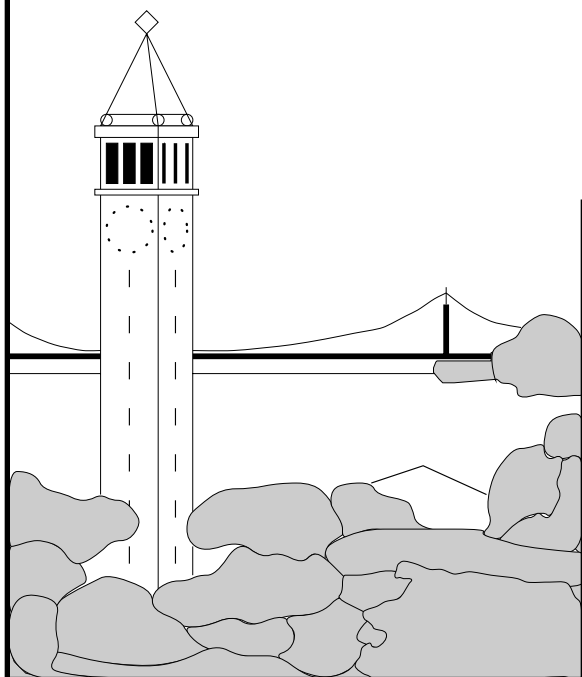


# A Classification of Symbolic Transition Systems

*Thomas A. Henzinger*      *Rupak Majumdar*



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Computer Science Division (EECS)  
University of California  
Berkeley, California 94720

# A Classification of Symbolic Transition Systems<sup>\*,\*\*</sup>

Thomas A. Henzinger      Rupak Majumdar

Department of Electrical Engineering and Computer Sciences  
University of California at Berkeley, CA 94720-1770, USA  
{tah, rupak}@eecs.berkeley.edu

**Abstract.** We define five increasingly comprehensive classes of infinite-state systems, called STS1–5, whose state spaces have finitary structure. For four of these classes, we provide examples from hybrid systems.

**STS1** These are the systems with finite *bisimilarity* quotients. They can be analyzed symbolically by (1) iterating the predecessor and boolean operations starting from a finite set of observable state sets, and (2) terminating when no new state sets are generated. This enables model checking of the  $\mu$ -calculus.

**STS2** These are the systems with finite *similarity* quotients. They can be analyzed symbolically by iterating the predecessor and positive boolean operations. This enables model checking of the existential and universal fragments of the  $\mu$ -calculus.

**STS3** These are the systems with finite *trace-equivalence* quotients. They can be analyzed symbolically by iterating the predecessor operation and a restricted form of positive boolean operations (intersection is restricted to intersection with observables). This enables model checking of linear temporal logic.

**STS4** These are the systems with finite *distance-equivalence* quotients (two states are equivalent if for every distance  $d$ , the same observables can be reached in  $d$  transitions). The systems in this class can be analyzed symbolically by iterating the predecessor operation and terminating when no new state sets are generated. This enables model checking of the existential conjunction-free and universal disjunction-free fragments of the  $\mu$ -calculus.

**STS5** These are the systems with finite *bounded-reachability* quotients (two states are equivalent if for every distance  $d$ , the same observables can be reached in  $d$  or fewer transitions). The systems in this class can be

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analyzed symbolically by iterating the predecessor operation and terminating when no new states are encountered. This enables model checking of reachability properties.

## 0 Introduction

To explore the state space of an infinite-state transition system, it is often convenient to compute on a data type called “region,” whose members represent (possibly infinite) sets of states. Regions might be implemented, for example, as constraints on the integers or reals. We say that a transition system is “symbolic” if it comes equipped with an algebra of regions which permits the effective computation of certain operations on regions. For model checking, we are particularly interested in boolean operations on regions as well as the predecessor operation, which, given a target region, computes the region of all states with successors in the target region. While a region algebra supports individual operations on regions, the iteration of these operations may generate an infinite number of distinct regions. In this paper, we study restricted classes of symbolic transition systems for which certain forms of iteration, if terminated after a finite number of operations, still yield sufficient information for checking interesting, unbounded temporal properties of the system.

### 0.1 Symbolic Transition Systems

**Definition: Symbolic transition system** A *symbolic transition system*  $S = (Q, \delta, R, \ulcorner \cdot \urcorner, P)$  consists of a (possibly infinite) set  $Q$  of *states*, a (possibly non-deterministic) *transition* function  $\delta : Q \rightarrow 2^Q$  which maps each state to a set of successor states, a (possibly infinite) set  $R$  of *regions*, an *extension* function  $\ulcorner \cdot \urcorner : R \rightarrow 2^Q$  which maps each region to a set of contained states, and a finite set  $P \subseteq R$  of *observables*, such that the following six conditions are satisfied:

1. The set  $P$  of observables covers the state space  $Q$ ; that is,  $\bigcup\{\ulcorner p \urcorner \mid p \in P\} = Q$ .
2. For each region  $\sigma \in R$ , there is a region  $Pre(\sigma) \in R$  such that

$$\ulcorner Pre(\sigma) \urcorner = \{s \in Q \mid (\exists t \in \delta(s) : t \in \sigma)\};$$

furthermore, the function  $Pre : R \rightarrow R$  is computable.

3. For each pair  $\sigma, \tau \in R$  of regions, there is a region  $And(\sigma, \tau) \in R$  such that  $\ulcorner And(\sigma, \tau) \urcorner = \ulcorner \sigma \urcorner \cap \ulcorner \tau \urcorner$ ; furthermore, the function  $And : R \times R \rightarrow R$  is computable.
4. For each pair  $\sigma, \tau \in R$  of regions, there is a region  $Diff(\sigma, \tau) \in R$  such that  $\ulcorner Diff(\sigma, \tau) \urcorner = \ulcorner \sigma \urcorner \setminus \ulcorner \tau \urcorner$ ; furthermore, the function  $Diff : R \times R \rightarrow R$  is computable.
5. All emptiness questions about regions can be decided; that is, there is a computable function  $Empty : R \rightarrow \mathbb{B}$  such that  $Empty(\sigma)$  iff  $\ulcorner \sigma \urcorner = \emptyset$ .

6. All membership questions about regions can be decided; that is, there is a computable function  $Member : Q \times R \rightarrow \mathbb{B}$  such that  $Member(s, \sigma)$  iff  $s \in \ulcorner \sigma \urcorner$ .

The tuple  $\mathcal{R}_S = (P, Pre, And, Diff, Empty)$  is called the *region algebra* of  $S$ .  $\square$

**Remark: Duality** We take an existential view of symbolic transition systems. The dual, universal view requires (1)  $\bigcap \{\ulcorner p \urcorner \mid p \in P\} = \emptyset$ , (2–4) closure of  $R$  under computable functions  $\overline{Pre}$ ,  $\overline{And}$ , and  $\overline{Diff}$  such that

$$\ulcorner \overline{Pre}(\sigma) \urcorner = \{s \in Q \mid (\forall t \in \delta(s): t \in \sigma)\},$$

$\ulcorner \overline{And}(\sigma, \tau) \urcorner = \ulcorner \sigma \urcorner \cup \ulcorner \tau \urcorner$ , and  $\ulcorner \overline{Diff}(\sigma, \tau) \urcorner = Q \setminus \ulcorner Diff(\tau, \sigma) \urcorner$ , and (5) a computable function  $\overline{Empty}$  for deciding all universality questions about regions (that is,  $\overline{Empty}(\sigma)$  iff  $\ulcorner \sigma \urcorner = Q$ ). All results of this paper have an alternative, dual formulation.  $\square$

## 0.2 Example: Polyhedral Hybrid Automata

A *polyhedral hybrid automaton*  $H$  of dimension  $m$ , for a positive integer  $m$ , consists of the following components [AHH96]:

**Continuous variables** A set  $X = \{x_1, \dots, x_m\}$  of real-valued variables. We write  $\dot{X}$  for the set  $\{\dot{x}_1, \dots, \dot{x}_m\}$  of dotted variables (which represent first derivatives during continuous change), and we write  $X'$  for the set  $\{x'_1, \dots, x'_m\}$  of primed variables (which represent values at the conclusion of discrete change). A *linear constraint* over  $X$  is an expression of the form  $k_0 \sim k_1 x_1 + \dots + k_m x_m$ , where  $\sim \in \{<, \leq, =, \geq, >\}$  and  $k_0, \dots, k_m$  are integer constants. A *linear predicate* over  $X$  is a boolean combination of linear constraints over  $X$ . Let  $L^m$  be the set of linear predicates over  $X$ .

**Discrete locations** A finite directed multigraph  $(V, E)$ . The vertices in  $V$  are called *locations*; the edges in  $E$  are called *jumps*.

**Invariant and flow conditions** Two vertex-labeling functions *inv* and *flow*. For each location  $v \in V$ , the invariant condition  $inv(v)$  is a conjunction of linear constraints over  $X$ , and the flow condition  $flow(v)$  is a conjunction of linear constraints over  $\dot{X}$ . While the automaton control resides in location  $v$ , the variables may evolve according to  $flow(v)$  as long as  $inv(v)$  remains true.

**Update conditions** An edge-labeling functions *update*. For each jump  $e \in E$ , the update condition  $update(e)$  is a conjunction of linear constraints over  $X \cup X'$ . The predicate  $update(e)$  relates the possible values of the variables at the beginning of the jump (represented by  $X$ ) and at the conclusion of the jump (represented by  $X'$ ).

The polyhedral hybrid automaton  $H$  is a *rectangular automaton* [HKPV98] if

- all linear constraints that occur in invariant conditions of  $H$  have the form  $x \sim k$ , for  $x \in X$  and  $k \in \mathbb{Z}$ ;

- all linear constraints that occur in flow conditions of  $H$  have the form  $\dot{x} \sim k$ , for  $x \in X$  and  $k \in \mathbb{Z}$ ;
- all linear constraints that occur in jump conditions of  $H$  have the form  $x \sim k$  or  $x' = x$  or  $x' \sim k$ , for  $x \in X$  and  $k \in \mathbb{Z}$ ;
- if  $e$  is a jump from location  $v$  to location  $v'$ , and  $update(e)$  contains the conjunct  $x' = x$ , then both  $flow(v)$  and  $flow(v')$  contain the same constraints on  $\dot{x}$ .

The rectangular automaton  $H$  is a *singular automaton* if each flow condition of  $H$  has the form  $\dot{x}_1 = k_1 \wedge \dots \wedge \dot{x}_m = k_m$ . The singular automaton  $H$  is a *timed automaton* [AD94] if each flow condition of  $H$  has the form  $\dot{x}_1 = 1 \wedge \dots \wedge \dot{x}_m = 1$ .

The polyhedral hybrid automaton  $H$  defines the symbolic transition system  $\mathcal{S}_H = (Q_H, \delta_H, R_H, \ulcorner \cdot \urcorner_H, P_H)$  with the following components:

- $Q_H = V \times \mathbb{R}^m$ ; that is, every state  $(v, \mathbf{x})$  consists of a location  $v$  (the discrete component of the state) and values  $\mathbf{x}$  for the variables in  $X$  (the continuous component).
- $(v', \mathbf{x}') \in \delta_H(v, \mathbf{x})$  if either (1) there is a jump  $e \in E$  from  $v$  to  $v'$  such that the closed predicate  $update(e)[X, X' := \mathbf{x}, \mathbf{x}']$  is true, or (2)  $v' = v$  and there is a real  $\Delta \geq 0$  and a differentiable function  $f: [0, \Delta] \rightarrow \mathbb{R}^m$  with first derivative  $\dot{f}$  such that  $f(0) = \mathbf{x}$  and  $f(\Delta) = \mathbf{x}'$ , and for all reals  $\varepsilon \in (0, \Delta)$ , the closed predicates  $inv(v)[X := f(\varepsilon)]$  and  $flow(v)[\dot{X} := \dot{f}(\varepsilon)]$  are true. In case (2), the function  $f$  is called a *flow function*.
- $R_H = V \times L^m$ ; that is, every region  $(v, \phi)$  consists of a location  $v$  (the discrete component of the region) and a linear predicate  $\phi$  over  $X$  (the continuous component).
- $\ulcorner (v, \phi) \urcorner_H = \{(v, \mathbf{x}) \mid \mathbf{x} \in \mathbb{R}^m \text{ and } \phi[X := \mathbf{x}] \text{ is true}\}$ ; that is, the extension function maps the continuous component  $\phi$  of a region to the values for the variables in  $X$  which satisfy the predicate  $\phi$ . Consequently, the extension of every region consists of a location and a polyhedral subset of  $\mathbb{R}^m$ .
- $P_H = V \times \{true\}$ ; that is, only the discrete component of a state is observable.

It requires some work to see that  $\mathcal{S}_H$  is indeed a symbolic transition system. First, notice that the linear predicates over  $X$  are closed under all boolean operations, and that satisfiability is decidable for the linear predicates. Second, the *Pre* operator is computable on  $R_H$ , because all flow functions can be replaced by straight lines [AHH96].

### 0.3 Background Definitions

The symbolic transition systems are a special case of transition systems. A *transition system*  $\mathcal{S} = (Q, \delta, \cdot, \ulcorner \cdot \urcorner, P)$  has the same components as a symbolic transition system, except that no regions are specified and the extension function is defined only for the observables (that is,  $\ulcorner \cdot \urcorner: P \rightarrow \mathbf{2}^Q$ ).

**State equivalences** A *state equivalence*  $\cong$  is a family of relations which contains for each transition system  $\mathcal{S}$  an equivalence relation  $\cong^{\mathcal{S}}$  on the states of  $\mathcal{S}$ .

The  $\cong$  *equivalence problem* for a class  $\mathbf{C}$  of transition systems asks, given two states  $s$  and  $t$  of a transition system  $\mathcal{S}$  from the class  $\mathbf{C}$ , whether  $s \cong^{\mathcal{S}} t$ . The state equivalence  $\cong_a$  is *as coarse as* the state equivalence  $\cong_b$  if  $s \cong_a^{\mathcal{S}} t$  implies  $s \cong_b^{\mathcal{S}} t$  for all transition systems  $\mathcal{S}$ . The equivalence  $\cong_a$  is *coarser than*  $\cong_b$  if  $\cong_a$  is as coarse as  $\cong_b$ , but  $\cong_b$  is not as coarse as  $\cong_a$ . Given a transition system  $\mathcal{S} = (Q, \delta, \cdot, \ulcorner \cdot \urcorner, P)$  and a state equivalence  $\cong$ , the *quotient system* is the transition system  $\mathcal{S}/\cong = (Q/\cong, \delta/\cong, \cdot, \ulcorner \cdot \urcorner/\cong, P)$  with the following components:

- the states in  $\mathcal{S}/\cong$  are the equivalence classes of  $\cong_{\mathcal{S}}$ ;
- $\tau \in \delta/\cong(\sigma)$  if there is a state  $s \in \sigma$  and a state  $t \in \tau$  such that  $t \in \delta(s)$ ;
- $\sigma \in \ulcorner p \urcorner/\cong$  if there is a state  $s \in \sigma$  such that  $s \in \ulcorner p \urcorner$ .

The quotient construction is of particular interest to us when it transforms an infinite-state system  $\mathcal{S}$  into a finite-state system  $\mathcal{S}/\cong$ .

**State logics** A *state logic*  $L$  is a logic whose formulas are interpreted over the states of transition systems; that is, for every  $L$ -formula  $\varphi$  and every transition system  $\mathcal{S}$ , there is a set  $\llbracket \varphi \rrbracket_{\mathcal{S}}$  of states of  $\mathcal{S}$  which satisfy  $\varphi$ . The  *$L$  model-checking problem* for a class  $\mathbf{C}$  of transition systems asks, given an  $L$ -formula  $\varphi$  and a state  $s$  of a transition system  $\mathcal{S}$  from the class  $\mathbf{C}$ , whether  $s \in \llbracket \varphi \rrbracket_{\mathcal{S}}$ . Two formulas  $\varphi$  and  $\psi$  of state logics are *equivalent* if  $\llbracket \varphi \rrbracket_{\mathcal{S}} = \llbracket \psi \rrbracket_{\mathcal{S}}$  for all transition systems  $\mathcal{S}$ . The state logic  $L_a$  is *as expressive as* the state logic  $L_b$  if for every  $L_b$ -formula  $\varphi$ , there is an  $L_a$ -formula  $\psi$  which is equivalent to  $\varphi$ . The logic  $L_a$  is *more expressive than*  $L_b$  if  $L_a$  is as expressive as  $L_b$ , but  $L_b$  is not as expressive as  $L_a$ . Every state logic  $L$  *induces* a state equivalence, denoted  $\cong_L$ : for all states  $s$  and  $t$  of a transition system  $\mathcal{S}$ , define  $s \cong_L^{\mathcal{S}} t$  if for all  $L$ -formulas  $\varphi$ , we have  $s \in \llbracket \varphi \rrbracket_{\mathcal{S}}$  iff  $t \in \llbracket \varphi \rrbracket_{\mathcal{S}}$ . The state logic  $L$  *admits abstraction* if for every  $L$ -formula  $\varphi$  and every transition system  $\mathcal{S}$ , we have  $\llbracket \varphi \rrbracket_{\mathcal{S}} = \bigcup \{ \sigma \mid \sigma \in \llbracket \varphi \rrbracket_{\mathcal{S}/\cong_L} \}$ ; that is, a state  $s$  of  $\mathcal{S}$  satisfies an  $L$ -formula  $\varphi$  iff the  $\cong_L$  equivalence class of  $s$  satisfies  $\varphi$  in the quotient system. Consequently, if  $L$  admits abstraction, then every  $L$  model-checking question on a transition system  $\mathcal{S}$  can be reduced to an  $L$  model-checking question on the induced quotient system  $\mathcal{S}/\cong_L$ . Below, we shall repeatedly prove the  $L$  model-checking problem for a class  $\mathbf{C}$  to be decidable by observing that for every transition system  $\mathcal{S}$  from  $\mathbf{C}$ , the quotient system  $\mathcal{S}/\cong_L$  has finitely many states and can be constructed effectively.

**Symbolic semi-algorithms** A *symbolic semi-algorithm* takes as input the region algebra  $\mathcal{R}_{\mathcal{S}} = (P, Pre, And, Diff, Empty)$  of a symbolic transition system  $\mathcal{S} = (Q, \delta, R, \ulcorner \cdot \urcorner, P)$ , and generates regions in  $R$  using the operations  $P$ ,  $Pre$ ,  $And$ ,  $Diff$ , and  $Empty$ . Depending on the input  $\mathcal{S}$ , a symbolic semi-algorithm on  $\mathcal{S}$  may or may not terminate.

#### 0.4 Preview

In sections 1–5 of this paper, we shall define five increasingly comprehensive classes of symbolic transition systems. In each case  $i \in \{1, \dots, 5\}$ , we will proceed in four steps:

**1 Definition: Finite characterization** We give a state equivalence  $\cong_i$  and define the class  $\text{STS}(i)$  to contain precisely the symbolic transition systems  $\mathcal{S}$  for which the equivalence relation  $\cong_i^{\mathcal{S}}$  has finite index (i.e., there are finitely many  $\cong_i^{\mathcal{S}}$  equivalence classes). Each state equivalence  $\cong_i$  is coarser than its predecessor  $\cong_{i-1}$ , which implies that  $\text{STS}(i-1) \subsetneq \text{STS}(i)$  for  $i \in \{2, \dots, 5\}$ .

**2 Algorithmics: Symbolic state-space exploration** We give a symbolic semi-algorithm that terminates precisely on the symbolic transition systems in the class  $\text{STS}(i)$ . This provides an operational characterization of the class  $\text{STS}(i)$  which is equivalent to the denotational definition of  $\text{STS}(i)$ . Termination of the semi-algorithm is proved by observing that if given the region algebra of a symbolic transition system  $\mathcal{S}$  as input, then the extensions of all regions generated by the semi-algorithm are  $\cong_i^{\mathcal{S}}$  blocks (i.e., unions of  $\cong_i^{\mathcal{S}}$  equivalence classes). If  $\mathcal{S}$  is in the class  $\text{STS}(i)$ , then there are only finitely many  $\cong_i^{\mathcal{S}}$  blocks, and the semi-algorithm terminates upon having constructed a representation of the quotient system  $\mathcal{S}/\cong_i$ . The semi-algorithm can therefore be used to decide all  $\cong_i$  equivalence questions for the class  $\text{STS}(i)$ .

**3 Verification: Decidable properties** We give a state logic  $L_i$  which admits abstraction and induces the state equivalence  $\cong_i$ . Since  $\cong_i$  quotients can be constructed effectively, it follows that the  $L_i$  model-checking problem for the class  $\text{STS}(i)$  is decidable. However, model-checking algorithms which rely on the explicit construction of quotient systems are usually impractical. Hence, we also give a symbolic semi-algorithm that terminates on the symbolic transition systems in the class  $\text{STS}(i)$  and directly decides all  $L_i$  model-checking questions for this class.

**4 Example: Hybrid systems** The interesting members of the class  $\text{STS}(i)$  are those with infinitely many states. In four out of the five cases, following [Hen96], we provide certain kinds of polyhedral hybrid automata as examples.

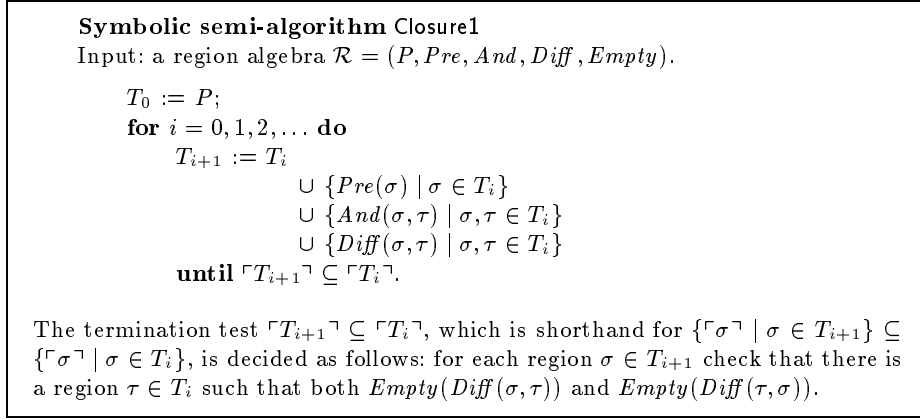
## 1 Class-1 Symbolic Transition Systems

Class-1 systems are characterized by finite bisimilarity quotients. The region algebra of a class-1 system has a finite subalgebra that contains the observables and is closed under *Pre*, *And*, and *Diff* operations. This enables the model checking of all  $\mu$ -calculus properties. Infinite-state examples of class-1 systems are provided by the singular hybrid automata.

### 1.1 Finite Characterization: Bisimilarity

**Definition: Bisimilarity** Let  $\mathcal{S} = (Q, \delta, \cdot, \lceil \cdot \rceil, P)$  be a transition system. A binary relation  $\preceq$  on the state space  $Q$  is a *simulation* on  $\mathcal{S}$  if  $s \preceq t$  implies the following two conditions:

1. For each observable  $p \in P$ , we have  $s \in \lceil p \rceil$  iff  $t \in \lceil p \rceil$ .
2. For each state  $s' \in \delta(s)$ , there is a state  $t' \in \delta(t)$  such that  $s' \preceq t'$ .



**Fig. 1.** Partition refinement

Two states  $s, t \in Q$  are *bisimilar*, denoted  $s \cong_1^S t$ , if there is a symmetric simulation  $\preceq$  on  $\mathcal{S}$  such that  $s \preceq t$ . The state equivalence  $\cong_1$  is called *bisimilarity*.  $\square$

**Definition: Class STS1** A symbolic transition system  $\mathcal{S}$  belongs to the class STS1 if the bisimilarity relation  $\cong_1^S$  has finite index.  $\square$

### 1.2 Symbolic State-space Exploration: Partition Refinement

The bisimilarity relation of a finite-state system can be computed by partition refinement [KS90]. The symbolic semi-algorithm Closure1 of Figure 1 applies this method to infinite-state systems [BFH90, Hen95]. Suppose that the input given to Closure1 is the region algebra of a symbolic transition system  $\mathcal{S} = (Q, \delta, R, \ulcorner \cdot \urcorner, P)$ . Then each  $T_i$ , for  $i \geq 0$ , is a finite set of regions; that is,  $T_i \subseteq R$ . By induction it is easy to check that for all  $i \geq 0$ , the extension of every region in  $T_i$  is a  $\cong_1^S$  block. Thus, if  $\cong_1^S$  has finite index, then Closure1 terminates. Conversely, suppose that Closure1 terminates with  $\ulcorner T_{i+1} \urcorner \subseteq \ulcorner T_i \urcorner$ . From the definition of bisimilarity it follows that if for each region  $\sigma \in T_i$ , we have  $s \in \ulcorner \sigma \urcorner$  iff  $t \in \ulcorner \sigma \urcorner$ , then  $s \cong_1^S t$ . This implies that  $\cong_1^S$  has finite index.

**Theorem 1A** For all symbolic transition systems  $\mathcal{S}$ , the symbolic semi-algorithm Closure1 terminates on the region algebra  $\mathcal{R}_{\mathcal{S}}$  iff  $\mathcal{S}$  belongs to the class STS1.

**Corollary 1A** The  $\cong_1$  (bisimilarity) equivalence problem is decidable for the class STS1 of symbolic transition systems.

### 1.3 Decidable Properties: Branching Time

**Definition:  $\mu$ -calculus** The formulas of the  $\mu$ -calculus are generated by the grammar

$$\varphi ::= p \mid \bar{p} \mid x \mid \varphi \vee \varphi \mid \varphi \wedge \varphi \mid \exists \bigcirc \varphi \mid \forall \bigcirc \varphi \mid (\mu x : \varphi) \mid (\nu x : \varphi),$$



for constants  $p$  from some set  $\Pi$ , and variables  $x$  from some set  $X$ . Let  $\mathcal{S} = (Q, \delta, \cdot, \ulcorner \cdot \urcorner, P)$  be a transition system whose observables include all constants; that is,  $\Pi \subseteq P$ . Let  $\mathcal{E} : X \rightarrow \mathbf{2}^Q$  be a mapping from the variables to sets of states. We write  $\mathcal{E}[x \mapsto \rho]$  for the mapping that agrees with  $\mathcal{E}$  on all variables, except that  $x \in X$  is mapped to  $\rho \subseteq Q$ . Given  $\mathcal{S}$  and  $\mathcal{E}$ , every formula  $\varphi$  of the  $\mu$ -calculus defines a set  $\llbracket \varphi \rrbracket_{\mathcal{S}, \mathcal{E}} \subseteq Q$  of states:

$$\begin{aligned} \llbracket p \rrbracket_{\mathcal{S}, \mathcal{E}} &= \ulcorner p \urcorner; \\ \llbracket \bar{p} \rrbracket_{\mathcal{S}, \mathcal{E}} &= Q \setminus \ulcorner p \urcorner; \\ \llbracket x \rrbracket_{\mathcal{S}, \mathcal{E}} &= \mathcal{E}(x); \\ \llbracket \varphi_1 \{ \vee \}_\wedge \varphi_2 \rrbracket_{\mathcal{S}, \mathcal{E}} &= \llbracket \varphi_1 \rrbracket_{\mathcal{S}, \mathcal{E}} \{ \cup \}_\cap \llbracket \varphi_2 \rrbracket_{\mathcal{S}, \mathcal{E}}; \\ \llbracket \{ \exists \}_\forall \bigcirc \varphi \rrbracket_{\mathcal{S}, \mathcal{E}} &= \{ s \in Q \mid (\{ \exists \}_\forall) t \in \delta(s) : t \in \llbracket \varphi \rrbracket_{\mathcal{S}, \mathcal{E}} \}; \\ \llbracket \{ \mu \}_\nu x : \varphi \rrbracket_{\mathcal{S}, \mathcal{E}} &= \{ \cup \}_\cap \{ \rho \subseteq Q \mid \rho = \llbracket \varphi \rrbracket_{\mathcal{S}, \mathcal{E}[x \mapsto \rho]} \}. \end{aligned}$$

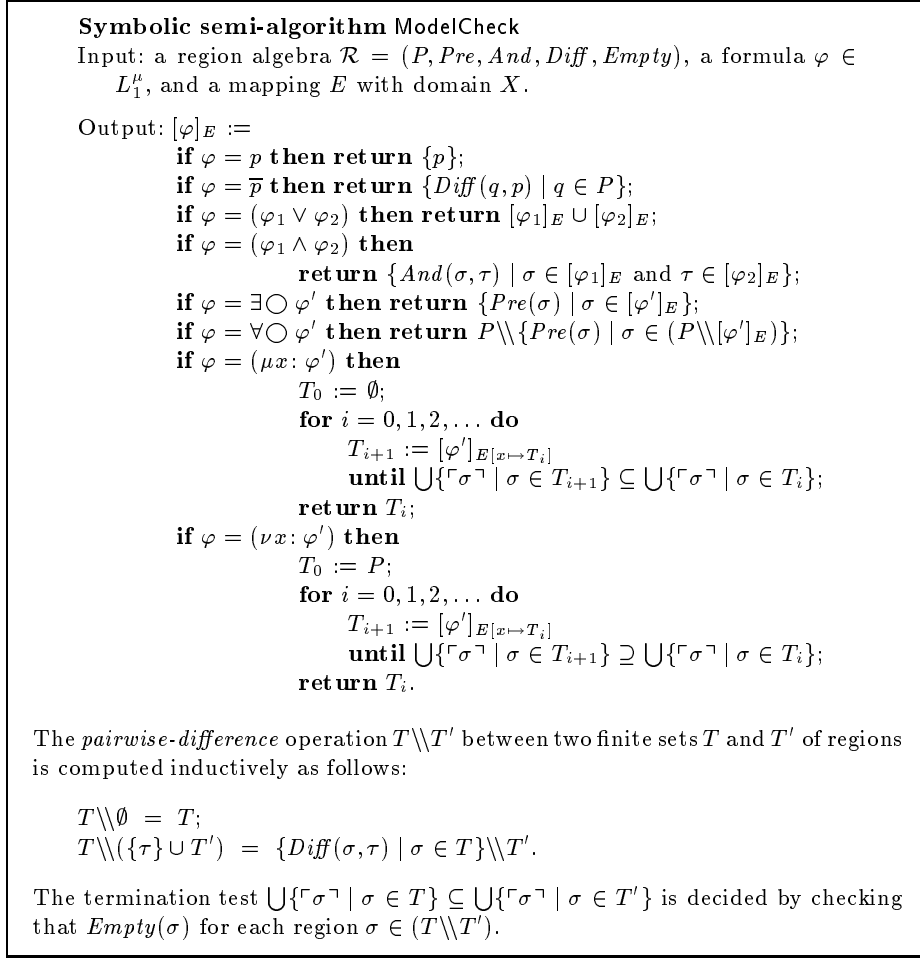
If we restrict ourselves to the closed formulas of the  $\mu$ -calculus, then we obtain a state logic, denoted  $L_1^\mu$ : the state  $s \in Q$  satisfies the  $L_1^\mu$ -formula  $\varphi$  if  $s \in \llbracket \varphi \rrbracket_{\mathcal{S}, \mathcal{E}}$  for any variable mapping  $\mathcal{E}$ ; that is,  $\llbracket \varphi \rrbracket_{\mathcal{S}} = \llbracket \varphi \rrbracket_{\mathcal{S}, \mathcal{E}}$  for any  $\mathcal{E}$ .  $\square$

**Remark: Duality** For every  $L_1^\mu$ -formula  $\varphi$ , the dual  $L_1^\mu$ -formula  $\bar{\varphi}$  is obtained by replacing the constructors  $p, \bar{p}, \vee, \wedge, \exists \bigcirc, \forall \bigcirc, \mu$ , and  $\nu$  by  $\bar{p}, p, \wedge, \vee, \forall \bigcirc, \exists \bigcirc, \nu$ , and  $\mu$ , respectively. Then,  $\llbracket \bar{\varphi} \rrbracket_{\mathcal{S}} = Q \setminus \llbracket \varphi \rrbracket_{\mathcal{S}}$ . It follows that the answer of the model-checking question for a state  $s \in Q$  and an  $L_1^\mu$ -formula  $\varphi$  is complementary to the answer of the model-checking question for  $s$  and the dual formula  $\bar{\varphi}$ .  $\square$

The following facts about the  $\mu$ -calculus are relevant in our context [AH98]. First,  $L_1^\mu$  admits abstraction, and the state equivalence induced by  $L_1^\mu$  is  $\cong_1$  (bisimilarity). Second,  $L_1^\mu$  is very expressive; in particular,  $L_1^\mu$  is more expressive than the temporal logics  $\text{CTL}^*$  and  $\text{CTL}$ , which also induce bisimilarity. Third, the definition of  $L_1^\mu$  naturally suggests a model-checking method for finite-state systems, where each fixpoint can be computed by successive approximation. The symbolic semi-algorithm `ModelCheck` of Figure 2 applies this method to infinite-state systems.

Suppose that the input given to `ModelCheck` is the region algebra of a symbolic transition system  $\mathcal{S} = (Q, \delta, R, \ulcorner \cdot \urcorner, P)$ , a  $\mu$ -calculus formula  $\varphi$ , and any mapping  $E : X \rightarrow \mathbf{2}^R$  from the variables to sets of regions. Then for each recursive call of `ModelCheck`, each  $T_i$ , for  $i \geq 0$ , is a finite set of regions from  $R$ , and each recursive call returns a finite set of regions from  $R$ . It is easy to check that all of these regions are also generated by the semi-algorithm `Closure1` on input  $\mathcal{R}_{\mathcal{S}}$ . Thus, if `Closure1` terminates, then so does `ModelCheck`. Furthermore, if it terminates, then `ModelCheck` returns a set  $[\varphi]_E \subseteq R$  of regions such that  $\bigcup \{ \ulcorner \sigma \urcorner \mid \sigma \in [\varphi]_E \} = \llbracket \varphi \rrbracket_{\mathcal{S}, \mathcal{E}}$ , where  $\mathcal{E}(x) = \bigcup \{ \ulcorner \sigma \urcorner \mid \sigma \in E(x) \}$  for all  $x \in X$ . In particular, if  $\varphi$  is closed, then a state  $s \in Q$  satisfies  $\varphi$  iff  $\text{Member}(s, \sigma)$  for some region  $\sigma \in [\varphi]_E$ .

**Theorem 1B.** *For all symbolic transition systems  $\mathcal{S}$  in STS1 and every  $L_1^\mu$ -formula  $\varphi$ , the symbolic semi-algorithm `ModelCheck` terminates on the region algebra  $\mathcal{R}_{\mathcal{S}}$  and the input formula  $\varphi$ .*



**Fig. 2.** Model checking

**Corollary 1B** *The  $L_1^\mu$  model-checking problem is decidable for the class STS1 of symbolic transition systems.*

#### 1.4 Example: Singular Hybrid Automata

The fundamental theorem of timed automata [AD94] shows that for every timed automaton, the (time-abstract) bisimilarity relation has finite index. The proof can be extended to the singular automata [ACH<sup>+</sup>95]. It follows that the symbolic semi-algorithm **ModelCheck**, which has been implemented for polyhedral hybrid automata in the tool **HYTECH** [HHWT95], decides all  $L_1^\mu$  model-checking questions for singular automata. The singular automata form a maximal class

of hybrid automata in STS1. This is because there is a 2D (two-dimensional) rectangular automaton whose bisimilarity relation is state equality [Hen95].

**Theorem 1C** *The singular automata belong to the class STS1. There is a 2D rectangular automaton that does not belong to STS1.*

## 2 Class-2 Symbolic Transition Systems

Class-2 systems are characterized by finite similarity quotients. The region algebra of a class-2 system has a finite subalgebra that contains the observables and is closed under *Pre* and *And* operations. This enables the model checking of all existential and universal  $\mu$ -calculus properties. Infinite-state examples of class-2 systems are provided by the 2D rectangular hybrid automata.

### 2.1 Finite Characterization: Similarity

**Definition: Similarity** Let  $\mathcal{S}$  be a transition system. Two states  $s$  and  $t$  of  $\mathcal{S}$  are *similar*, denoted  $s \cong_2^S t$ , if there is a simulation  $\preceq$  on  $\mathcal{S}$  such that both  $s \preceq t$  and  $t \preceq s$ . The state equivalence  $\cong_2$  is called *similarity*.  $\square$

**Definition: Class STS2** A symbolic transition system  $\mathcal{S}$  belongs to the class STS2 if the similarity relation  $\cong_2^S$  has finite index.  $\square$

Since similarity is coarser than bisimilarity [vG90], the class STS2 of symbolic transition systems is a proper extension of STS1.

### 2.2 Symbolic State-space Exploration: Intersection Refinement

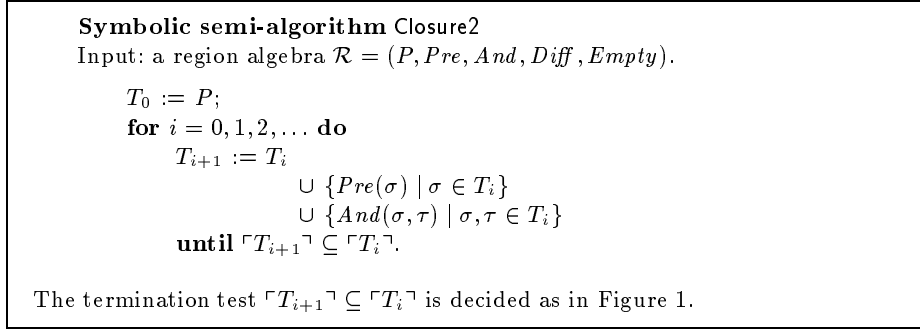
The symbolic semi-algorithm `Closure2` of Figure 3 is an abstract version of the method presented in [HHK95] for computing the similarity relation of an infinite-state system. Suppose that the input given to `Closure2` is the region algebra of a symbolic transition system  $\mathcal{S} = (Q, \delta, R, \ulcorner \cdot \urcorner, P)$ . Given two states  $s, t \in Q$ , we say that  $t$  *simulates*  $s$  if  $s \preceq t$  for some simulation  $\preceq$  on  $\mathcal{S}$ . For  $i \geq 0$  and  $s \in Q$ , define

$$Sim_i(s) = \bigcap \{ \ulcorner \sigma \urcorner \mid \sigma \in T_i \text{ and } s \in \ulcorner \sigma \urcorner \},$$

where the set  $T_i$  of regions is computed by `Closure2`. By induction it is easy to check that for all  $i \geq 0$ , if  $t$  simulates  $s$ , then  $t \in Sim_i(s)$ . Thus, the extension of every region in  $T_i$  is a  $\cong_2^S$  block, and if  $\cong_2^S$  has finite index, then `Closure2` terminates. Conversely, suppose that `Closure2` terminates with  $\ulcorner T_{i+1} \urcorner \subseteq \ulcorner T_i \urcorner$ . From the definition of simulations it follows that if  $t \in Sim_i(s)$ , then  $t$  simulates  $s$ . This implies that  $\cong_2^S$  has finite index.

**Theorem 2A** *For all symbolic transition systems  $\mathcal{S}$ , the symbolic semi-algorithm `Closure2` terminates on the region algebra  $\mathcal{R}_{\mathcal{S}}$  iff  $\mathcal{S}$  belongs to the class STS2.*

**Corollary 2A** *The  $\cong_2$  (similarity) equivalence problem is decidable for the class STS2 of symbolic transition systems.*



**Fig. 3.** Intersection refinement

### 2.3 Decidable Properties: Negation-free Branching Time

**Definition: Negation-free  $\mu$ -calculus** The *negation-free  $\mu$ -calculus* consists of the  $\mu$ -calculus formulas that are generated by the grammar

$$\varphi ::= p \mid x \mid \varphi \vee \varphi \mid \varphi \wedge \varphi \mid \exists \bigcirc \varphi \mid (\mu x : \varphi) \mid (\nu x : \varphi),$$

for constants  $p \in \Pi$  and variables  $x \in X$ . The state logic  $L_2^\mu$  consists of the closed formulas of the negation-free  $\mu$ -calculus. The state logic  $\overline{L}_2^\mu$  consists of the duals of all  $L_2^\mu$ -formulas.  $\square$

The following facts about the negation-free  $\mu$ -calculus and its dual are relevant in our context [AH98]. First, both  $L_2^\mu$  and  $\overline{L}_2^\mu$  admit abstraction, and the state equivalence induced by both  $L_2^\mu$  and  $\overline{L}_2^\mu$  is  $\cong_2$  (similarity). It follows that the logic  $L_1^\mu$  with negation is more expressive than either  $L_2^\mu$  or  $\overline{L}_2^\mu$ . Second, the negation-free logic  $L_2^\mu$  is more expressive than the existential fragments of CTL\* and CTL, which also induce similarity, and the dual logic  $\overline{L}_2^\mu$  is more expressive than the universal fragments of CTL\* and CTL, which again induce similarity.

If we apply the symbolic semi-algorithm **ModelCheck** of Figure 2 to the region algebra of a symbolic transition system  $\mathcal{S}$  and an input formula from  $L_2^\mu$ , then the cases  $\varphi = \overline{p}$  and  $\varphi = \forall \bigcirc \varphi'$  are never executed. It follows that all regions which are generated by **ModelCheck** are also generated by the semi-algorithm **Closure2** on input  $\mathcal{R}_\mathcal{S}$ . Thus, if **Closure2** terminates, then so does **ModelCheck**.

**Theorem 2B** *For all symbolic transition systems  $\mathcal{S}$  in STS2 and every  $L_2^\mu$ -formula  $\varphi$ , the symbolic semi-algorithm **ModelCheck** terminates on the region algebra  $\mathcal{R}_\mathcal{S}$  and the input formula  $\varphi$ .*

**Corollary 2B** *The  $L_2^\mu$  and  $\overline{L}_2^\mu$  model-checking problems are decidable for the class STS2 of symbolic transition systems.*

## 2.4 Example: 2D Rectangular Hybrid Automata

For every 2D rectangular automaton, the (time-abstract) similarity relation has finite index [HHK95]. It follows that the symbolic semi-algorithm `ModelCheck`, as implemented in `HYTECH`, decides all  $L_2^\mu$  and  $\overline{L_2^\mu}$  model-checking questions for 2D rectangular automata. The 2D rectangular automata form a maximal class of hybrid automata in STS2. This is because there is a 3D rectangular automaton whose similarity relation is state equality [HK96].

**Theorem 2C** *The 2D rectangular automata belong to the class STS2. There is a 3D rectangular automaton that does not belong to STS2.*

## 3 Class-3 Symbolic Transition Systems

Class-3 systems are characterized by finite trace-equivalence quotients. The region algebra of a class-3 system has a finite subalgebra that contains the observables and is closed under *Pre* operations and those *And* operations for which one of the two arguments is an observable. This enables the model checking of all linear temporal properties. Infinite-state examples of class-3 systems are provided by the rectangular hybrid automata.

### 3.1 Finite Characterization: Traces

**Definition: Trace equivalence** Let  $\mathcal{S} = (Q, \delta, \cdot, \lceil \cdot \rceil, P)$  be a transition system. Given a state  $s_0 \in Q$ , a *source- $s_0$  trace*  $\pi$  of  $\mathcal{S}$  is a finite sequence  $p_0 p_1 \dots p_n$  of observables  $p_i \in P$  such that

1.  $s_0 \in \lceil p_0 \rceil$ ;
2. for all  $0 \leq i < n$ , there is a state  $s_{i+1} \in (\delta(s_i) \cap \lceil p_{i+1} \rceil)$ .

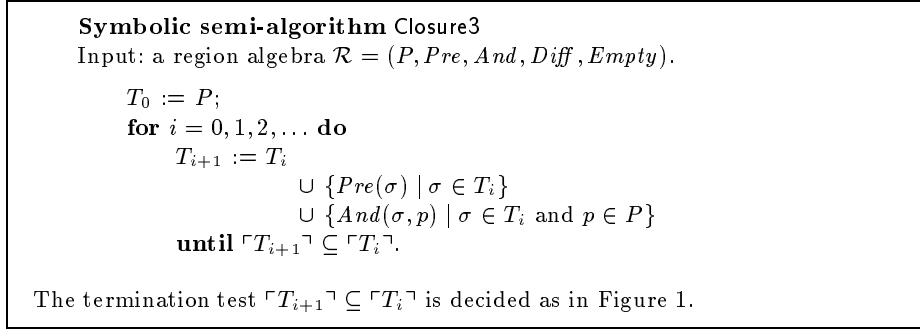
The number  $n$  of observables (minus 1) is called the *length* of the trace  $\pi$ , the final state  $s_n$  is the *sink* of  $\pi$ , and the final observable  $p_n$  is the *target* of  $\pi$ . Two states  $s, t \in Q$  are *trace equivalent*, denoted  $s \cong_3^{\mathcal{S}} t$ , if every source- $s$  trace of  $\mathcal{S}$  is a source- $t$  trace of  $\mathcal{S}$ , and vice versa. The state equivalence  $\cong_3$  is called *trace equivalence*.  $\square$

**Definition: Class STS3** A symbolic transition system  $\mathcal{S}$  belongs to the class STS3 if the trace-equivalence relation  $\cong_3^{\mathcal{S}}$  has finite index.  $\square$

Since trace equivalence is coarser than similarity [vG90], the class STS3 of symbolic transition systems is a proper extension of STS2.

### 3.2 Symbolic State-space Exploration: Observation Refinement

Trace equivalence can be characterized operationally by the symbolic semi-algorithm `Closure3` of Figure 4. We shall show that, when the input is the region



**Fig. 4.** Observation refinement

algebra of a symbolic transition system  $\mathcal{S} = (Q, \delta, R, \lceil \cdot \rceil, P)$ , then Closure3 terminates iff the trace-equivalence relation  $\cong_3^{\mathcal{S}}$  has finite index. Furthermore, upon termination,  $s \cong_3^{\mathcal{S}} t$  iff for each region  $\sigma \in T_i$ , we have  $s \in \lceil \sigma \rceil$  iff  $t \in \lceil \sigma \rceil$ .

**Theorem 3A** *For all symbolic transition systems  $\mathcal{S}$ , the symbolic semi-algorithm Closure3 terminates on the region algebra  $\mathcal{R}_{\mathcal{S}}$  iff  $\mathcal{S}$  belongs to the class STS3.*

**Proof** [HM99] We proceed in two steps. First, we show that Closure3 terminates on the region algebra  $\mathcal{R}_{\mathcal{S}}$  iff the equivalence relation  $\cong_{L_3^{\mu}}^{\mathcal{S}}$  induced by the linear-time  $\mu$ -calculus (defined below) has finite index. Second, we show that  $\cong_{L_3^{\mu}}$  coincides with trace equivalence. The proof of the first part proceeds as usual. It can be seen by induction that for all  $i \geq 0$ , the extension of every region in  $T_i$ , as computed by Closure3, is a  $\cong_{L_3^{\mu}}^{\mathcal{S}}$  block. Thus, if  $\cong_{L_3^{\mu}}^{\mathcal{S}}$  has finite index, then Closure3 terminates. Conversely, suppose that Closure3 terminates with  $\lceil T_{i+1} \rceil \subseteq \lceil T_i \rceil$ . It can be shown that if two states are not  $\cong_{L_3^{\mu}}^{\mathcal{S}}$ -equivalent, then there is a region in  $T_i$  which contains one state but not the other. It follows that if for each region  $\sigma \in T_i$ , we have  $s \in \lceil \sigma \rceil$  iff  $t \in \lceil \sigma \rceil$ , then  $s \cong_{L_3^{\mu}}^{\mathcal{S}} t$ . This implies that  $\cong_{L_3^{\mu}}^{\mathcal{S}}$  has finite index.

For the second part, we show that  $L_3^{\mu}$  is as expressive as the logic  $\exists B\ddot{U}CHI$ , whose formulas are the existentially interpreted Büchi automata, and that  $\exists B\ddot{U}CHI$  is as expressive as  $L_3^{\mu}$ . This result is implicit in a proof by [EJS93]. By induction on the structure of an  $L_3^{\mu}$ -formula  $\varphi$ , we can construct a Büchi automaton  $B_{\varphi}$  such that for all transition systems  $\mathcal{S}$ , a state  $s$  of  $\mathcal{S}$  satisfies  $\varphi$  iff for some infinite source- $s$  trace of  $\mathcal{S}$  is accepted by  $B_{\varphi}$ . Conversely, given a Büchi automaton  $B$ , we can construct an  $L_3^{\mu}$ -formula which is equivalent to  $\exists B$  [Dam94]. Since the state equivalence induced by  $\exists B\ddot{U}CHI$  is trace equivalence, it follows that  $\cong_{L_3^{\mu}}$  is also trace equivalence.  $\square$

**Corollary 3A** *The  $\cong_3$  (trace) equivalence problem is decidable for the class STS3 of symbolic transition systems.*

### 3.3 Decidable Properties: Linear Time

**Definition: Linear-time  $\mu$ -calculus** The *linear-time  $\mu$ -calculus* (also called “ $L_1$ ” in [EJS93]) consists of the  $\mu$ -calculus formulas that are generated by the grammar

$$\varphi ::= p \mid x \mid \varphi \vee \varphi \mid p \wedge \varphi \mid \exists \bigcirc \varphi \mid (\mu x : \varphi) \mid (\nu x : \varphi),$$

for constants  $p \in \Pi$  and variables  $x \in X$ . The state logic  $L_3^\mu$  consists of the closed formulas of the linear-time  $\mu$ -calculus. The state logic  $\overline{L}_3^\mu$  consists of the duals of all  $L_3^\mu$ -formulas.  $\square$

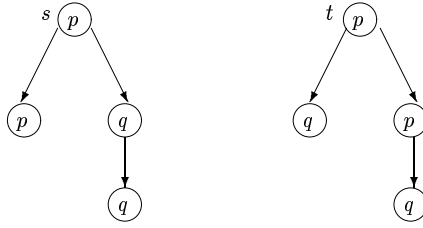
The following facts about the linear-time  $\mu$ -calculus and its dual are relevant in our context (cf. the second part of the proof of Theorem 3A). First, both  $L_3^\mu$  and  $\overline{L}_3^\mu$  admit abstraction, and the state equivalence induced by both  $L_3^\mu$  and  $\overline{L}_3^\mu$  is  $\cong_3$  (trace equivalence). It follows that the logic  $L_2^\mu$  with unrestricted conjunction is more expressive than  $L_3^\mu$ , and  $\overline{L}_2^\mu$  is more expressive than  $\overline{L}_3^\mu$ . Second, the logic  $L_3^\mu$  with restricted conjunction is more expressive than the existential interpretation of the linear temporal logic LTL, which also induces trace equivalence. For example, the existential LTL formula  $\exists(p\mathcal{U}q)$  (“on some trace,  $p$  until  $q$ ”) is equivalent to the  $L_3^\mu$ -formula  $(\mu x : q \vee (p \wedge \exists \bigcirc x))$  (notice that one argument of the conjunction is a constant). The dual logic  $\overline{L}_3^\mu$  is more expressive than the usual, universal interpretation of LTL, which again induces trace equivalence. For example, the (universal) LTL formula  $p\mathcal{W}q$  (“on all traces, either  $p$  forever, or  $p$  until  $q$ ”) is equivalent to the  $\overline{L}_3^\mu$ -formula  $(\nu x : p \wedge \forall \bigcirc (q \vee x))$  (notice that one argument of the disjunction is a constant).

If we apply the symbolic semi-algorithm `ModelCheck` of Figure 2 to the region algebra of a symbolic transition system  $\mathcal{S}$  and an input formula from  $L_3^\mu$ , then all regions which are generated by `ModelCheck` are also generated by the semi-algorithm `Closure3` on input  $\mathcal{R}_\mathcal{S}$ . Thus, if `Closure3` terminates, then so does `ModelCheck`.

**Theorem 3B** *For all symbolic transition systems  $\mathcal{S}$  in STS3 and every  $L_3^\mu$ -formula  $\varphi$ , the symbolic semi-algorithm `ModelCheck` terminates on the region algebra  $\mathcal{R}_\mathcal{S}$  and the input formula  $\varphi$ .*

**Corollary 3B** *The  $L_3^\mu$  and  $\overline{L}_3^\mu$  model-checking problems are decidable for the class STS3 of symbolic transition systems.*

**Remark: LTL model checking** These results suggest, in particular, a symbolic procedure for model checking LTL properties over STS3 systems [HM99]. Suppose that  $\mathcal{S}$  is a symbolic transition system in the class STS3, and  $\varphi$  is an LTL formula. First, convert  $\neg\varphi$  to a Büchi automaton  $B_{\neg\varphi}$  using a tableau construction, and then to an equivalent  $L_3^\mu$ -formula  $\psi$  (introduce one variable per state of  $B_{\neg\varphi}$ ). Second, run the symbolic semi-algorithm `ModelCheck` on inputs  $\mathcal{R}_\mathcal{S}$  and  $\psi$ . It will terminate with a representation of the complement of the set of states that satisfy  $\varphi$  in  $\mathcal{S}$ .  $\square$



**Fig. 5.** Distance equivalence is coarser than trace equivalence

### 3.4 Example: Rectangular Hybrid Automata

For every rectangular automaton, the (time-abstract) trace-equivalence relation has finite index [HKPV98]. It follows that the symbolic semi-algorithm `ModelCheck`, as implemented in `HYTECH`, decides all  $L_3^\mu$  and  $\overline{L}_3^\mu$  model-checking questions for rectangular automata. The rectangular automata form a maximal class of hybrid automata in STS3. This is because for simple generalizations of rectangular automata, the reachability problem is undecidable [HKPV98].

**Theorem 3C** *The rectangular automata belong to the class STS3.*

## 4 Class-4 Symbolic Transition Systems

We define two states of a transition system to be “distance equivalent” if for every distance  $d$ , the same observables can be reached in  $d$  transitions. Class-4 systems are characterized by finite distance-equivalence quotients. The region algebra of a class-4 system has a finite subalgebra that contains the observables and is closed under *Pre* operations. This enables the model checking of all existential conjunction-free and universal disjunction-free  $\mu$ -calculus properties, such as the property that an observable can be reached in an even number of transitions.

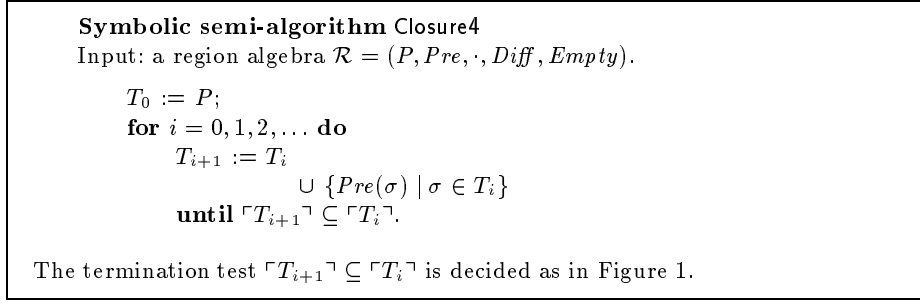
### 4.1 Finite Characterization: Equi-distant Targets

**Definition: Distance equivalence** Let  $\mathcal{S}$  be a transition system. Two states  $s$  and  $t$  of  $\mathcal{S}$  are *distance equivalent*, denoted  $s \cong_4^{\mathcal{S}} t$ , if for every source- $s$  trace of  $\mathcal{S}$  with length  $n$  and target  $p$ , there is a source- $t$  trace of  $\mathcal{S}$  with length  $n$  and target  $p$ , and vice versa. The state equivalence  $\cong_4$  is called *distance equivalence*.  $\square$

**Definition: Class STS4** A symbolic transition system  $\mathcal{S}$  belongs to the class STS4 if the distance-equivalence relation  $\cong_4^{\mathcal{S}}$  has finite index.  $\square$

Figure 5 shows that distance equivalence is coarser than trace equivalence ( $s$  and  $t$  are distance equivalent but not trace equivalent). It follows that the class STS4 of symbolic transition systems is a proper extension of STS3.





**Fig. 6.** Predecessor iteration

## 4.2 Symbolic State-space Exploration: Predecessor Iteration

The symbolic semi-algorithm Closure4 of Figure 6 computes the subalgebra of a region algebra  $\mathcal{R}_S$  that contains the observables and is closed under the  $Pre$  operation. Suppose that the input given to Closure4 is the region algebra of a symbolic transition system  $\mathcal{S} = (Q, \delta, R, \lceil \cdot \rceil, P)$ . For  $i \geq 0$  and  $s, t \in Q$ , define  $s \sim_i^S t$  if for every source- $s$  trace of  $\mathcal{S}$  with length  $n \leq i$  and target  $p$ , there is a source- $t$  trace of  $\mathcal{S}$  with length  $n$  and target  $p$ , and vice versa. By induction it is easy to check that for all  $i \geq 0$ , the extension of every region in  $T_i$ , as computed by Closure4, is a  $\sim_i^S$  block. Since  $\sim_i^S$  is as coarse as  $\sim_{i+1}^S$  for all  $i \geq 0$ , and  $\cong_2^S$  is equal to  $\bigcap \{\sim_i^S \mid i \geq 0\}$ , if  $\cong_2^S$  has finite index, then  $\cong_2^S$  is equal to  $\sim_i^S$  for some  $i \geq 0$ . Then, Closure2 will terminate in  $i$  iterations. Conversely, suppose that Closure4 terminates with  $\lceil T_{i+1} \rceil \subseteq \lceil T_i \rceil$ . In this case, if for all regions  $\sigma \in T_i$ , we have  $s \in \lceil \sigma \rceil$  iff  $t \in \lceil \sigma \rceil$ , then  $s \cong_4^S t$ . This is because if  $s$  can reach an observable  $p$  in  $n$  transitions, but  $t$  cannot, then there is a region in  $T_i$ , namely,  $Pre^n(p)$ , such that  $s \in \lceil Pre^n(p) \rceil$  and  $t \notin \lceil Pre^n(p) \rceil$ . It follows that  $\cong_4^S$  has finite index.

**Theorem 4A** *For all symbolic transition systems  $\mathcal{S}$ , the symbolic semi-algorithm Closure4 terminates on the region algebra  $\mathcal{R}_S$  iff  $\mathcal{S}$  belongs to the class STS4.*

**Corollary 4A** *The  $\cong_4$  (distance) equivalence problem is decidable for the class STS4 of symbolic transition systems.*

## 4.3 Decidable Properties: Conjunction-free Linear Time

**Definition: Conjunction-free  $\mu$ -calculus** The *conjunction-free  $\mu$ -calculus* consists of the  $\mu$ -calculus formulas that are generated by the grammar

$$\varphi ::= p \mid x \mid \varphi \vee \varphi \mid \exists \bigcirc \varphi \mid (\mu x : \varphi)$$

for constants  $p \in \Pi$  and variables  $x \in X$ . The state logic  $L_4^\mu$  consists of the closed formulas of the conjunction-free  $\mu$ -calculus. The state logic  $\overline{L}_4^\mu$  consists of the duals of all  $L_4^\mu$ -formulas.  $\square$

**Definition: Conjunction-free temporal logic** The formulas of the *conjunction-free temporal logic*  $L_4^\diamond$  are generated by the grammar

$$\varphi ::= p \mid \varphi \vee \varphi \mid \exists \bigcirc \varphi \mid \exists \diamond_{\leq d} \varphi \mid \exists \diamond \varphi,$$

for constants  $p \in \Pi$  and nonnegative integers  $d$ . Let  $\mathcal{S} = (Q, \delta, \cdot, \ulcorner \cdot \urcorner, P)$  be a transition system whose observables include all constants; that is,  $\Pi \subseteq P$ . The  $L_4^\diamond$ -formula  $\varphi$  defines the set  $\llbracket \varphi \rrbracket_{\mathcal{S}} \subseteq Q$  of satisfying states:

$$\begin{aligned} \llbracket p \rrbracket_{\mathcal{S}} &= \ulcorner p \urcorner; \\ \llbracket \varphi_1 \vee \varphi_2 \rrbracket_{\mathcal{S}} &= \llbracket \varphi_1 \rrbracket_{\mathcal{S}} \cup \llbracket \varphi_2 \rrbracket_{\mathcal{S}}; \\ \llbracket \exists \bigcirc \varphi \rrbracket_{\mathcal{S}} &= \{s \in Q \mid (\exists t \in \delta(s): t \in \llbracket \varphi \rrbracket_{\mathcal{S}})\}; \\ \llbracket \exists \diamond_{\leq d} \varphi \rrbracket_{\mathcal{S}} &= \{s \in Q \mid \text{there is a source-}s \text{ trace of } \mathcal{S} \text{ with} \\ &\quad \text{length at most } d \text{ and sink in } \llbracket \varphi \rrbracket_{\mathcal{S}}\}; \\ \llbracket \exists \diamond \varphi \rrbracket_{\mathcal{S}} &= \{s \in Q \mid \text{there is a source-}s \text{ trace of } \mathcal{S} \text{ with sink in } \llbracket \varphi \rrbracket_{\mathcal{S}}\}. \end{aligned}$$

(The constructor  $\exists \diamond_{\leq d}$  is definable from  $\exists \bigcirc$  and  $\vee$ ; however, it will be essential in the  $\exists \bigcirc$ -free fragment of  $L_4^\diamond$  we will consider below.)  $\square$

**Remark: Duality** For every  $L_4^\diamond$ -formula  $\varphi$ , the *dual* formula  $\overline{\varphi}$  is obtained by replacing the constructors  $p, \vee, \exists \bigcirc, \exists \diamond_{\leq d}$ , and  $\exists \diamond$  by  $\overline{p}, \wedge, \forall \bigcirc, \forall \square_{\leq d}$ , and  $\forall \square$ , respectively. The semantics of the dual constructors is defined as usual, such that  $\llbracket \overline{\varphi} \rrbracket_{\mathcal{S}} = Q \setminus \llbracket \varphi \rrbracket_{\mathcal{S}}$ . The state logic  $\overline{L_4^\diamond}$  consists of the duals of all  $L_4^\diamond$ -formulas. It follows that the answer of the model-checking question for a state  $s \in Q$  and an  $\overline{L_4^\diamond}$ -formula  $\overline{\varphi}$  is complementary to the answer of the model-checking question for  $s$  and the  $L_4^\diamond$ -formula  $\varphi$ .  $\square$

The following facts about the conjunction-free  $\mu$ -calculus, conjunction-free temporal logic, and their duals are relevant in our context. First, both  $L_4^\mu$  and  $\overline{L_4^\mu}$  admit abstraction, and the state equivalence induced by both  $L_4^\mu$  and  $\overline{L_4^\mu}$  is  $\cong_4$  (distance equivalence). It follows that the logic  $L_3^\mu$  with restricted conjunction is more expressive than  $L_4^\mu$ , and  $\overline{L_3^\mu}$  is more expressive than  $\overline{L_4^\mu}$ . Second, the conjunction-free  $\mu$ -calculus  $L_4^\mu$  is more expressive than the conjunction-free temporal logic  $L_4^\diamond$ , and  $\overline{L_4^\mu}$  is more expressive than  $\overline{L_4^\diamond}$ , both of which also induce distance equivalence. For example, the property that an observable can be reached in an even number of transitions can be expressed in  $L_4^\mu$  but not in  $L_4^\diamond$ .

If we apply the symbolic semi-algorithm `ModelCheck` of Figure 2 to the region algebra of a symbolic transition system  $\mathcal{S}$  and an input formula from  $L_4^\mu$ , then all regions which are generated by `ModelCheck` are also generated by the semi-algorithm `Closure4` on input  $\mathcal{R}_{\mathcal{S}}$ . Thus, if `Closure4` terminates, then so does `ModelCheck`.

**Theorem 4B** *For all symbolic transition systems  $\mathcal{S}$  in STS4 and every  $L_4^\mu$ -formula  $\varphi$ , the symbolic semi-algorithm `ModelCheck` terminates on the region algebra  $\mathcal{R}_{\mathcal{S}}$  and the input formula  $\varphi$ .*

**Corollary 4B** *The  $L_4^\mu$  and  $\overline{L_4^\mu}$  model-checking problems are decidable for the class STS4 of symbolic transition systems.*

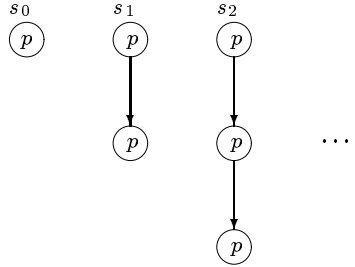


Fig. 7. Bounded-reach equivalence is coarser than distance equivalence

## 5 Class-5 Symbolic Transition Systems

We define two states of a transition system to be “bounded-reach equivalent” if for every distance  $d$ , the same observables can be reached in  $d$  or fewer transitions. Class-5 systems are characterized by finite bounded-reach-equivalence quotients. Equivalently, for every observable  $p$  there is a finite bound  $n_p$  such that all states that can reach  $p$  can do so in at most  $n_p$  transitions. This enables the model checking of all reachability and (by duality) invariance properties. The transition systems in class 5 have also been called “well-structured” [AČJT96]. Infinite-state examples of class-5 systems are provided by networks of rectangular hybrid automata.

### 5.1 Finite Characterization: Bounded-distance Targets

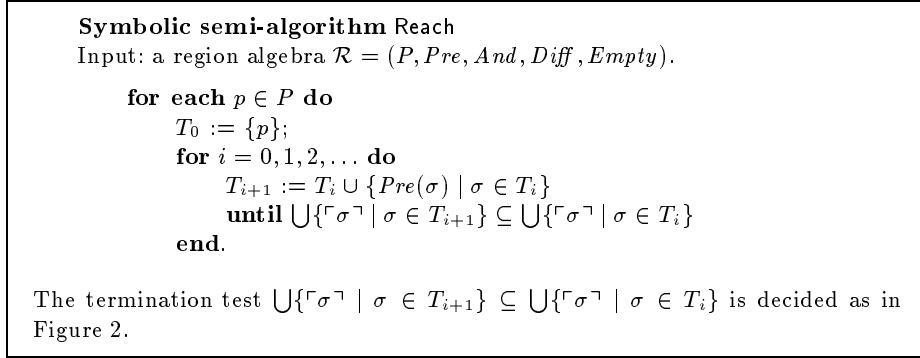
**Definition: Bounded-reach equivalence** Let  $\mathcal{S}$  be a transition system. Two states  $s$  and  $t$  of  $\mathcal{S}$  are *bounded-reach equivalent*, denoted  $s \cong_5^S t$ , if for every source- $s$  trace of  $\mathcal{S}$  with length  $n$  and target  $p$ , there is a source- $t$  trace of  $\mathcal{S}$  with length at most  $n$  and target  $p$ , and vice versa. The state equivalence  $\cong_5$  is called *bounded-reach equivalence*.  $\square$

**Definition: Class STS5** A symbolic transition system  $\mathcal{S}$  belongs to the class STS5 if the bounded-reach-equivalence relation  $\cong_5^S$  has finite index.  $\square$

Figure 7 shows that bounded-reach equivalence is coarser than distance equivalence (all states  $s_i$ , for  $i \geq 0$ , are bounded-reach equivalent, but no two of them are distance equivalent). It follows that the class STS5 of symbolic transition systems is a proper extension of STS4.

### 5.2 Symbolic State-space Exploration: Predecessor Aggregation

The symbolic semi-algorithm `Reach` of Figure 8 starts from the observables and repeatedly applies the `Pre` operation, but its termination criterion is more easily met than the termination criterion of the semi-algorithm `Closure4`; that is, `Reach` may terminate on more inputs than `Closure4`. Indeed, we shall show



**Fig. 8.** Predecessor aggregation

that, when the input is the region algebra of a symbolic transition system  $\mathcal{S} = (Q, \delta, R, \ulcorner \cdot \urcorner, P)$ , then **Reach** terminates iff  $\mathcal{S}$  belongs to the class STS5. Furthermore, upon termination,  $s \cong_5^S t$  iff for each observation  $p \in P$  and each region  $\sigma \in T_i^p$ , we have  $s \in \ulcorner \sigma \urcorner$  iff  $t \in \ulcorner \sigma \urcorner$ .

An alternative characterization of the class STS5 can be given using well-quasi-orders on states [AČJT96,FS98]. A *quasi-order* on a set  $A$  is a reflexive and transitive binary relation on  $A$ . A *well-quasi-order* on  $A$  is a quasi-order  $\preceq$  on  $A$  such that for every infinite sequence  $a_0, a_1, a_2, \dots$  of elements  $a_i \in A$  there exist indices  $i$  and  $j$  with  $i < j$  and  $a_i \preceq a_j$ . A set  $B \subseteq A$  is *upward-closed* if for all  $b \in B$  and  $a \in A$ , if  $b \preceq a$ , then  $a \in B$ . It can be shown that if  $\preceq$  is a well-quasi-order on  $A$ , then every infinite increasing sequence  $B_0 \subseteq B_1 \subseteq B_2 \subseteq \dots$  of upward-closed sets  $B_i \subseteq A$  eventually stabilizes; that is, there exists an index  $i \geq 0$  such that  $B_j = B_i$  for all  $j \geq i$ .

**Theorem 5A.** *For all symbolic transition systems  $\mathcal{S}$ , the following three conditions are equivalent:*

1.  $\mathcal{S}$  belongs to the class STS5.
2. The symbolic semi-algorithm **Reach** terminates on the region algebra  $\mathcal{R}_{\mathcal{S}}$ .
3. There is a well-quasi-order  $\preceq$  on the states of  $\mathcal{S}$  such that for all observations  $p$  and all nonnegative integers  $d$ , the set  $[\exists \diamond_{\leq d} p]_{\mathcal{S}}$  is upward-closed.

**Proof** (2  $\Rightarrow$  1) Define  $s \sim_{\leq n}^S t$  if for all observations  $p$ , for every source- $s$  trace with length  $n$  and target  $p$ , there is a source- $t$  trace with length at most  $n$  and target  $p$ , and vice versa. Note that  $\sim_{\leq n}^S$  has finite index for all  $n \geq 0$ . Suppose that the semi-algorithm **Reach** terminates in at most  $i$  iterations for each observation  $p$ . Then for all  $n \geq i$ , the equivalence relation  $\sim_{\leq n}^S$  is equal to  $\sim_{\leq i}^S$ . Since  $\cong_5^S$  is equal to  $\bigcap\{\sim_{\leq n}^S \mid n \geq 0\}$ , it has finite index.

(1  $\Rightarrow$  3) Define the quasi-order  $s \preceq_5^S t$  if for all observables  $p$  and all  $n \geq 0$ , for every source- $s$  trace with length  $n$  and target  $p$ , there is a source- $t$  trace with

length at most  $n$  and target  $p$ . Then each set  $[\exists\Diamond_{\leq d} p]_S$ , for an observable  $p$  and a nonnegative integer  $d$ , is upward-closed with respect to  $\preceq_5^S$ . Furthermore, if  $\cong_5^S$  has finite index, then  $\preceq_5^S$  is a well-quasi-order. This is because  $s \cong_5^S t$  implies  $s \preceq_5^S t$ : if there were an infinite sequence  $s_0, s_1, s_2, \dots$  of states such that for all  $i \geq 0$  and  $j < i$ , we have  $s_j \not\preceq_5^S s_i$ , then no two of these states would be  $\cong_5^S$  equivalent.

(3  $\Rightarrow$  2) This part of the proof follows immediately from the stabilization property of well-quasi-orders [AČJT96].  $\square$

### 5.3 Decidable Properties: Bounded Reachability

**Definition: Bounded-reachability logic** The *bounded-reachability logic*  $L_5^\diamond$  consists of the  $L_4^\diamond$ -formulas that are generated by the grammar

$$\varphi ::= p \mid \varphi \vee \varphi \mid \exists\Diamond_{\leq d} \varphi \mid \exists\Diamond\varphi,$$

for constants  $p \in \Pi$  and nonnegative integers  $d$ . The state logic  $\overline{L}_5^\diamond$  consists of the duals of all  $L_5^\diamond$ -formulas.  $\square$

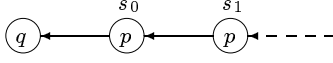
The following facts about bounded-reachability logic and its dual are relevant in our context. Both  $L_5^\diamond$  and  $\overline{L}_5^\diamond$  admit abstraction, and the state equivalence induced by both  $L_5^\diamond$  and  $\overline{L}_5^\diamond$  is  $\cong_5$  (bounded-reach equivalence). It follows that the conjunction-free temporal logic  $L_4^\diamond$  is more expressive than  $L_5^\diamond$ , and  $\overline{L}_4^\diamond$  is more expressive than  $\overline{L}_5^\diamond$ . For example, the property that an observable can be reached in exactly  $d$  transitions can be expressed in  $L_4^\diamond$  but not in  $L_5^\diamond$ . Since  $L_5^\diamond$  admits abstraction, and for STS5 systems the induced quotient can be constructed using the symbolic semi-algorithm `Reach`, we have the following theorem.

**Theorem 5B** *The  $L_5^\diamond$  and  $\overline{L}_5^\diamond$  model-checking problems are decidable for the class STS5 of symbolic transition systems.*

A direct symbolic model-checking semi-algorithm for  $L_5^\diamond$  and, indeed,  $L_4^\diamond$  is easily derived from the semi-algorithm `Reach`. Then, if `Reach` terminates, so does model checking for all  $L_4^\diamond$ -formulas, including unbounded  $\exists\Diamond$  properties. The extension to  $L_4^\diamond$  is possible, because  $\exists\bigcirc$  properties pose no threat to termination.

### 5.4 Example: Networks of Rectangular Hybrid Automata

A *network of timed automata* [AJ98] consists of a finite state controller and an arbitrarily large set of identical 1D timed automata. The continuous evolution of the system increases the values of all variables. The discrete transitions of the system are specified by a set of synchronization rules. We generalize the definition to rectangular automata. Formally, a *network of rectangular automata* is a triple  $(C, H, R)$ , where  $C$  is a finite set of controller locations,  $H$  is a 1D rectangular automaton, and  $R$  is a finite set of rules of the form  $r = (\langle c, c' \rangle, e_1, \dots, e_n)$ , where  $c, c' \in C$  and  $e_1, \dots, e_n$  are jumps of  $H$ . The rule  $r$  is enabled if the



**Fig. 9.** Reach equivalence is coarser than bounded-reach equivalence

controller state is  $c$  and there are  $n$  rectangular automata  $H_1, \dots, H_n$  whose states are such that the jumps  $e_1, \dots, e_n$ , respectively, can be performed. The rule  $r$  is executed by simultaneously changing the controller state to  $c'$  and the state of each  $H_i$ , for  $1 \leq i \leq n$ , according to the jump  $e_i$ . The following result is proved in [AJ98] for networks of timed automata. The proof can be extended to rectangular automata using the observation that every rectangular automaton is simulated by an appropriate timed automaton [HKPV98].

**Theorem 5C** *The networks of rectangular automata belong to the class STS5. There is a network of timed automata that does not belong to STS4.*

## 6 General Symbolic Transition Systems

For studying reachability questions on symbolic transition systems, it is natural to consider the following fragment of bounded-reachability logic.

**Definition: Reachability logic** The *reachability logic*  $L_6^\diamond$  consists of the  $L_5^\diamond$ -formulas that are generated by the grammar

$$\varphi ::= p \mid \varphi \vee \varphi \mid \exists \diamond \varphi,$$

for constants  $p \in \Pi$ . □

The reachability logic  $L_6^\diamond$  is less expressive than the bounded-reachability logic  $L_5^\diamond$ , because it induces the following state equivalence,  $\cong_6$ , which is coarser than bounded-reach equivalence (see Figure 9: all states  $s_i$ , for  $i \geq 0$ , are reach equivalent, but no two of them are bounded-reach-equivalent).

**Definition: Reach equivalence** Let  $\mathcal{S}$  be a transition system. Two states  $s$  and  $t$  of  $\mathcal{S}$  are *reach equivalent*, denoted  $s \cong_6^{\mathcal{S}} t$ , if for every source- $s$  trace of  $\mathcal{S}$  with target  $p$ , there is a source- $t$  trace of  $\mathcal{S}$  with target  $p$ , and vice versa. The state equivalence  $\cong_6$  is called *reach equivalence*. □

For every symbolic transition system  $\mathcal{R}$  with  $k$  observables, the reach-equivalence relation  $\cong_6^{\mathcal{R}}$  has at most  $2^k$  equivalence classes and, therefore, finite index. Since the reachability problem is undecidable for many kinds of symbolic transition systems (including Turing machines and polyhedral hybrid automata [ACH<sup>+</sup>95]), it follows that there cannot be a general algorithm for computing the reach-equivalence quotient of symbolic transition systems.

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