Probabilistic weak simulation is decidable in polynomial time

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Abstract

This paper considers a weak simulation preorder for Markov chains that allows for stuttering. Despite the second-order quantification in its definition, we present a polynomial-time algorithm to compute the weak simulation preorder of a finite Markov chain.

Keywords: Algorithms; Computational complexity; Markov chains; Performance evaluation; Simulation preorder

1. Introduction

Markov chains [20,21] are one of the most important classes of stochastic processes. They are usually described by higher-level formalisms such as stochastic variants of Petri nets, process algebras, or automata networks. As the size of the Markov chain typically grows exponentially with the size of the high-level description, the infamous state-space explosion problem is frequently encountered in practice. To combat this problem, reduction techniques based on lumpability [20] are often employed. This allows for the computation of steady-state and transient-state probabilities on the quotient of the Markov chain under lumping equivalence.

This paper considers a Milner-style weak simulation preorder on Markov chains, first introduced in [5]. Whereas lumpability relates states that mutually mimic all individual steps, weak simulation requires that one state can mimic all stepwise behavior of the other, but not the converse, and—in contrast to strong simulation relations—only requires this for certain (“observable”) transitions and not for other (“silent”) transitions. This allows for a more radical reduction of the state space than using lumpability, while preserving (non-trivial) cumulative transient-state probabilities such as the probability to reach a set of goal states within a given time bound [5].

Efficient algorithms to construct the quotient space under (strong or weak) lumpability can be obtained with a variant of the partitioning-splitter technique for labeled transition systems [23,16,11]. The strong simulation preorder can be computed by solving a network flow problem [2]. The major contribution of this
paper is a polynomial-time decision algorithm for the weak simulation preorder on Markov chains. The crux of the algorithm is to consider the check whether a state simulates another one as a linear programming (LP) problem. By showing that also the decision problem for weak simulation belongs to the complexity class P, a complete picture on the complexity of deciding branching-time relations on Markov chains is obtained. This result is more surprising than the corresponding one in the non-probabilistic setting as the definition of weak simulation on Markov chains relies on a second-order quantification over partitionings of the direct successors of states (rather than the transitive closure of the transition relation).

The results are presented for weak simulation on continuous-time Markov chains (CTMCs) and carry over in a straightforward manner to weak simulation for discrete-time Markov chains (DTMCs).

2. Markov chains

Definition 1. A distribution on countable set S is a function \( \mu : S \to [0, 1] \) with \( \sum_{s \in S} \mu(s) \leq 1 \). Distribution \( \mu \) on S is called stochastic if \( \sum_{s \in S} \mu(s) = 1 \). Let \( \text{Dist}(S) \) denote the collection of all distributions on S.

States of Markov chains are labeled by atomic propositions, i.e., elementary statements about states referring to, e.g., the number of customers in a queue, the state color, or the like. Let \( AP \) be a fixed, finite set of atomic propositions.

Definition 2. A (labeled) CTMC \( M \) is a tuple \((S, R, L)\) where:

- \( S \) is a finite set of states,
- \( R : S \times S \to \mathbb{R}_{\geq 0} \) is the rate matrix,
- \( L : S \to 2^{AP} \) is a labeling function that assigns to each state \( s \in S \) the set \( L(s) \) of atomic propositions that are valid in \( s \).

For state \( s \in S \), the exit rate \( E(s) \) is defined by:

\[
E(s) = \sum_{s' \in S} R(s, s').
\]

A state \( s \) for which \( E(s) = 0 \) is called absorbing, otherwise it is called non-absorbing. It should be noted that Definition 2 does not require \( R(s, s) = -\sum_{s' \neq s} R(s, s') \), as is often found in textbooks on CTMCs. The usual infinitesimal generator matrix \( Q \) is obtained from the rate matrix by subtracting the row-sums from the diagonal:

\[
Q(s, s') = \begin{cases} R(s, s) - E(s) & \text{if } s = s', \\ R(s, s') & \text{otherwise}. \end{cases}
\]

In the traditional interpretation, at the end of a stay in state \( s \), the system will move to a different state. According to Definition 2, state \( s \) has a self-loop if \( Q(s, s) > 0 \). We thus allow the system to occupy the same state before and after taking a transition. The inclusion of self-loops neither alters the transient nor the steady-state behavior of the CTMC and is also treated in this way in, among others, the textbook [26].

The rates intuitively specify the average delays of the transitions. More precisely, the exit rate \( E(s) \) denotes that the probability of taking a transition from \( s \) within \( t \) time units equals \( 1 - e^{-E(s)t} \). \( R(s, s') = \lambda > 0 \) means that with probability \( 1 - e^{-\lambda t} \) the transition from \( s \) to \( s' \) is enabled within the next \( t \) time units—provided the current state is \( s \). If \( R(s, s') = 0 \) then there is no transition possible from state \( s \) to \( s' \). Let \( \text{Post}(s) = \{ s' \in S \mid R(s, s') > 0 \} \) the set of successor states of state \( s \). If \( R(s, s') > 0 \) for more than one state \( s' \), a race between the outgoing transitions from \( s \) exists. The probability that the transition from the current state \( s \) to \( s' \) is taken within the next \( t \) time units is:

\[
\frac{R(s, s')}{E(s)} \cdot (1 - e^{-E(s)t}).
\]

\( P(s, s') = R(s, s')/E(s) \) denotes the probability that the delay of going from \( s \) to \( s' \) “finishes before” the delay of any other outgoing transition from \( s \). Hence, \( P(s, s') \) is the time-abstract probability of moving from \( s \) to \( s' \) in a single step.

Important equivalence notions on CTMCs are lumping equivalences, also known as bisimulations. Let \( M = (S, R, L) \) be a CTMC and \( R \) an equivalence relation on \( S \). \( R \) is a strong bisimulation [9,15] on \( M \) if for \( (s_1, s_2) \in R \):

\[
L(s_1) = L(s_2) \quad \text{and} \quad R(s_1, C) = R(s_2, C) \quad (1)
\]

for all \( C \) in \( S/R \), where \( R(s, C) = \sum_{s' \in C} R(s, s') \). \( s_1 \) and \( s_2 \) in \( S \) are strongly bisimilar if there exists a
strong bisimulation $R$ on $\mathcal{M}$ with $(s_1, s_2) \in R$. $R$ is a weak bisimulation [7,4] on $\mathcal{M}$ if for all $(s_1, s_2) \in R$:

$$L(s_1) = L(s_2)$$

and

$$R(s_1, C) = R(s_2, C)$$

for all $C \neq [s_1]_R$.

3. Weak probabilistic simulation

For labeled transition systems, state $s'$ simulates $s$ if for each successor $t$ of $s$ there is a successor $t'$ of $s'$ that simulates $t$. Simulation of two states is thus defined in terms of simulation of their successor states [22,17]. In the probabilistic setting, the target is defined in terms of simulation of their successor states [22,17]. In the probabilistic setting, the target is defined in terms of simulation of their successor states [22,17].

Definition 3. Let $\mu \in \text{Dist}(X)$ and $\mu' \in \text{Dist}(Y)$ and $\sqsubseteq \subseteq X \times Y$. Then $\mu \leq \mu'$ if and only if there exists a weight function $\Delta : X \times Y \to [0, 1]$ for $\sqsubseteq$ such that:

1. $\Delta(x, y) > 0$ implies $x \sqsubseteq y$,
2. $\mu(x) = K_1 \cdot \sum_{y \in Y} \Delta(x, y)$ for any $x \in X$,
3. $\mu'(y) = K_2 \cdot \sum_{x \in X} \Delta(x, y)$ for any $y \in Y$,

where $K_1 = \sum_{x \in X} \mu(x)$ and $K_2 = \sum_{y \in Y} \mu'(y)$.

Intuitively, $\Delta$ distributes a probability distribution over a set $X$ to a distribution over a set $Y$ such that the total probability assigned by $\Delta$ to $y \in Y$ equals the original probability $\mu'(y)$ on $Y$ (up to a factor $1/K_2$). In a similar way, the total probability mass of $x \in X$ that is assigned by $\Delta$ is $\mu(x)$ on $X$ (up to a factor $1/K_1$).

(Note that $K_1 = K_2 = 1$ for stochastic $\mu$ and $\mu'$.) $\Delta$ is a probability distribution on $X \times Y$ such that the probability to select $(x, y)$ with $x \sqsubseteq y$ is one.

In addition, the probability to select an element in $\sqsubseteq$ whose first component is $x$ equals $\mu(x)$, and the probability to select an element in $\sqsubseteq$ whose second component is $y$ equals $\mu'(y)$.

Example 4. Let $X = \{s, t\}$ and $Y = \{u, v, w\}$ with

$$\mu(s) = \frac{3}{7}$$

$$\mu(t) = \frac{2}{7}$$

and

$$\mu'(u) = \frac{1}{3}, \mu'(v) = \frac{2}{3}$$

and

$$\mu'(w) = \frac{1}{2}, K_1 = K_2 = \frac{3}{4}.$$ Note that $\mu$ and $\mu'$ are both sub-stochastic. Let $\sqsubseteq = (X \times Y) \setminus \{(s, w)\}$. We have $\mu \leq \mu'$, as e.g., weight function $\Delta$ (cf. Fig. 1) defined by $\Delta(s, u) = \frac{1}{3}$, $\Delta(t, w) = \frac{1}{3}$, $\Delta(t, v) = \frac{4}{3}$ and $\Delta(t, u) = \frac{1}{3}$ satisfies the constraints of Definition 3.

The intention of a simulation preorder on CTMCs is to ensure that state $s_2$ simulates $s_1$ if and only if (i) $s_2$ is “faster than” $s_1$ and (ii) the time-abstract behavior of $s_2$ simulates that of $s_1$. This is achieved by the following definition that additionally incorporates a notion of stuttering [8,13].

Definition 5 [5,4]. Let $M = (S, R, L)$ be a CTMC. Relation $\sqsubseteq \subseteq S \times S$ is a weak simulation if and only if for all states $s_1, s_2 \in S$ with $s_1 \sqsubseteq s_2$ we have that $L(s_1) = L(s_2)$ and there exist functions $\Delta : S \times S \to [0, 1]$, $\delta_i : S \to [0, 1]$ and sets $U_i, V_i \subseteq S$ (for $i = 1, 2$) with:

$$U_i = \{u_i \in \text{Post}(s_i) \mid \delta_i(u_i) > 0\}$$

and

$$V_i = \{v_i \in \text{Post}(s_i) \mid \delta_i(v_i) < 1\}$$

such that:

1. $v_1 \sqsubseteq s_2$ for any $v_1 \in V_1$ and $s_1 \sqsubseteq v_2$ for any $v_2 \in V_2$.
2. $\Delta(u_1, u_2) > 0$ implies $u_i \in U_i$ and $u_1 \sqsubseteq u_2$.
3. if $K_1 > 0$ and $K_2 > 0$ then for any $w \in S$:

$$K_1 \cdot \sum_{u_2 \in U_2} \Delta(w, u_2) = \delta_1(w) \cdot P(s_1, w)$$

and

$$K_2 \cdot \sum_{u_1 \in U_1} \Delta(u_1, w) = \delta_2(w) \cdot P(s_2, w),$$

4. $K_i \cdot E(s_1) \leq K_2 \cdot E(s_2)$,

where $K_i = \sum_{u_i \in U_i} \delta_i(u_i) \cdot P(s_i, u_i)$ for $i = 1, 2$. 

![Fig. 1. Weight function for \( \sqsubseteq \).](image-url)
of states is absorbing. If \( s_2 \) is absorbing \( (i.e., \ E(s_2) = 0) \) then \( K_1 \cdot E(s_1) = 0 \). Hence, either \( s_1 \) is absorbing or \( K_1 = 0 \). In the latter case, \( U_1 = \emptyset \), \( i.e., \) all successor states of \( s_1 \) belong to \( V_1 \) and are simulated by \( s_2 \) (by condition (1) in Definition 5). If \( s_1 \) is absorbing, then \( s_2 \) may be an arbitrary state with \( L(s_1) = L(s_2) \). The observation that absorbing state \( s_1 \) is simulated by any state \( s_2 \) with the same labeling is natural for any type of
simulation that abstracts from silent moves. Note that in absorbing states of a CTMC just time advances.

4. Algorithm for weak simulation

Theorem 1. Given a CTMC with finite state space \( S \), the quotient space with respect to the weak simulation preorder \( \sqsubseteq \) can be computed in time and space \( O(\text{poly}(|S|)) \).

This result is proven by presenting a polynomial-time algorithm that computes the weak simulation preorder of a given CTMC. Let \((S, R, L)\) be a CTMC. The main procedure of our algorithm (cf. Algorithm 1) computes the weak simulation preorder in an iterative manner as for the non-probabilistic case. Starting from the trivial preorder

\[
R = \{(s_1, s_2) \in S \times S \mid L(s_1) = L(s_2)\}
\]

pairs \((s_1, s_2)\) are successively removed from \( R \) if \( s_1 \) has a transition that cannot be “simulated” by a transition of \( s_2 \) where simulation is understood with respect to the current relation \( R \). This process is continued until no such pair of states is left in \( R \). The loop invariant of this procedure is that \( R \) is coarser than \( \sqsubseteq \).

Algorithm 1. Schema for computing \( \sqsubseteq \).

(\* Input: CTMC with finite state space \( S \) \* )

(\* Output: the weak simulation preorder \( \sqsubseteq \) \* )

\[
R := \{(s_1, s_2) \in S \times S \mid L(s_1) = L(s_2)\};
\]

while \( \exists (s_1, s_2) \in R \) such that \( s_1 \not\sqsubseteq s_2 \)

\[
R := R \setminus \{(s_1, s_2)\}
\]

return \( R \) (\* \( R = \sqsubseteq \) \* )

Several improvements of this naïve schema are possible, e.g., in the style of [14]. However, in this paper we concentrate on the differences to the non-probabilistic setting. The computational procedure explicitly relies on a test whether \( s_2 \) simulates (under a fixed \( R \)) \( s_1 \). In order to do so, according to Definition 5 we need a method to check whether components \( \delta_i \), \( U_i \), \( V_i \), \( K_i \), \( \Delta \) can be constructed for \((s_1, s_2)\). We show that this problem can be reduced to a linear programming (LP) problem. Thus, checking whether one state weakly simulates another amounts to check whether a certain set of linear inequations and equations has a solution. This is done as follows. Let \((s_1, s_2) \in R\). Note that by construction of \( R \), \( s_1 \) and \( s_2 \) are equally labeled. Let:

\[
s \downarrow R = \{ s' \in S \mid (s', s) \in R \}
\]

be the downward closure of \( s \) with respect to \( R \), and similarly

\[
s \uparrow R = \{ s' \in S \mid (s, s') \in R \}
\]

be the upward closure of \( s \) with respect to \( R \).

First, distinguish the following cases:

1. \( \text{Post}(s_1) \subseteq s_2 \downarrow R \). Then, the conditions in Definition 5 are fulfilled for \((s_1, s_2)\) by setting:

\[
V_1 = \text{Post}(s_1), \quad U_1 = \emptyset, \quad \text{and } U_2 = \text{Post}(s_2).
\]

2. \( E(s_2) = 0 \), i.e., \( s_2 \) is absorbing. Then the observations in Remark 7 can be applied to check whether the conditions of Definition 5 are fulfilled for \((s_1, s_2)\).

Note that these checks can be done in polynomial time. We now consider the remaining case. Assume \( s_2 \) is non-absorbing and \( s_1 \) has at least one successor state \( u_1 \in \text{Post}(s_1) \) such that \( u_1 \not\in s_2 \downarrow R \). As \( u_1 \not\in s_2 \), and all states in \( V_1 \) have to be simulated by \( s_2 \) (cf. condition (1) of Definition 5), state \( u_1 \in U_1 \). Thus, \( K_1 > 0 \), and, by condition (4) of Definition 5, \( K_2 > 0 \).

Consider the following variables:

- \( x \) and \( y \) which stand for the values \( x = 1/K_1 \) and \( y = 1/K_2 \), respectively.
- \( x_u \) for \( u \in S \) with \((u, s_2) \in R \) which stands for the value \( x_u = \delta_1(u)/K_1 \),
- \( y_u \) for \( u \in S \) with \((s_1, u) \in R \) which stands for the value \( y_u = \delta_2(u)/K_2 \),
- \( z_{u_1,u_2} \) for each pair of states \((u_1, u_2) \in R \).

We write \( \Delta(u_1, u_2) \) instead of \( z_{u_1,u_2} \), and put:

\[
x_u = \begin{cases} x & \text{if } u \not\in s_2 \downarrow R, \\ y & \text{if } u \not\in s_1 \uparrow R. 
\end{cases}
\]

This is justified as follows. Each state \( u \) in \( \text{Post}(s_1) \setminus s_2 \downarrow R \) has to be put completely in \( U_1 \). Thus, \( \delta_1(u) = 1 \), and hence:

\[
x_u = x = \frac{1}{K_1} = \frac{\delta_1(u)}{K_1}.
\]

By a symmetric argument, we put \( y_u = y \) if \( u \not\in s_1 \uparrow R \).
The linear program now consists of the following equations and inequalities:

\[
\begin{align*}
\sum_{u_1 \in U_1} \Delta(u_1, u_2) &= P(s_2, u_2) \cdot y_{u_2} \quad \text{for } u_2 \in S, \\
\sum_{u_2 \in U_2} \Delta(u_1, u_2) &= P(s_1, u_1) \cdot x_{u_1} \quad \text{for } u_1 \in S, \\
\sum_{u_1 \in S} x_{u_1} \cdot R(s_1, u_1) &= E(s_1), \\
\sum_{u_2 \in S} y_{u_2} \cdot R(s_2, u_2) &= E(s_2), \\
x &\geq 1, \\
y &\geq 1, \\
x &\geq x_{s_2_0} \quad \text{if } u \in s_2 \downarrow R, \\
y &\geq y_{s_1_0} \quad \text{if } u \in s_1 \uparrow R, \\
y \cdot E(s_1) &\leq x \cdot E(s_2).
\end{align*}
\]

This LP problem has \(O(|S|^2)\) variables and \(4 \cdot |S| + 5\), i.e., \(O(|S|)\) equations. It is justified as follows. The first two equations correspond to condition (3) in Definition 5, rewritten as:

\[
\sum_{u_1 \in U_1} \Delta(u_1, u_2) = \frac{\delta_2(u_2) \cdot P(s_2, u_2)}{K_2} = P(s_2, u_2) \cdot \frac{\delta_2(u_2)}{K_2} = y_{u_2}
\]

and similar for the symmetric condition for \(u_2\). The range of \(u_1\) can be restricted to \(u_2 \downarrow R\) as—due to condition (2) of Definition 5—for the other cases \(\Delta(u_1, u_2) = 0\). The third and fourth equations formalize the requirements for \(K_i\):

\[
\sum_{u_i \in S} \delta_i(u_i) \cdot R(s_i, u_i) = K_i \cdot E(s_i), \quad i = 1, 2.
\]

The requirements \(x \geq 1\) and \(y \geq 1\) guarantee that

\[
0 < K_1 \leq 1 \quad \text{and} \quad 0 < K_2 \leq 1
\]

while the conditions \(x \geq x_{s_0} \geq 0\) and \(y \geq y_{s_1} \geq 0\) ensure that \(0 \leq \delta_i(u) \leq 1\), for \(i = 1, 2\). Finally, the inequality obtained by rewriting the rate condition:

\[
K_1 \cdot E(s_1) \leq K_2 \cdot E(s_2) \\
\frac{1}{K_2} \cdot E(s_1) \leq \frac{1}{K_1} \cdot E(s_2).
\]

It is not difficult to see that any solution to the above LP problem induces components \(\delta_i, U_i, V_i, K_i\) and \(\Delta\) such that the conditions in Definition 5 are fulfilled. Vice versa, components \(\delta_i, U_i, V_i, K_i\) and \(\Delta\) as in Definition 5 induce a solution of the above linear program.

Example 8. The linear equations obtained for checking whether \(s_1\) is simulated by \(s'_i\) for the CTMCs in Fig. 3 given that \(R\) equals \(\subseteq\) as follows. For illustration purposes we use a particular solution (witnessing that \(s_1 \subseteq s'_1\)) in our explanations. The state space is comprised of the disjoint union of the two CTMCs. The variables solving the system are: \(x = \frac{5}{7}, y = 1, x_{s_1} = 0, x_{s_2} = x = \frac{5}{7}, x_{s_3} = \frac{2}{7}\), and \(y_{s'_1} = y_{s'_2} = y_{s'_3} = y_{s'_4} = y_{s'_5} = y_{s'_6} = y = 1\). For any other state \(t\), \(x_t\) and \(y_t\) equal 0. The side conditions on \(x, y\) and \(x_{s_2}\) and \(y_{s_2}\) and the rate condition (last equation, i.e., \(1 \cdot 2 \leq 1 \cdot 6\)) are straightforwardly fulfilled. The condition on the exit rate of state \(s'_4\) (fourth equation) amounts to:

\[
y_{s'_2} \cdot R(s'_1, s'_2) + y_{s'_4} \cdot R(s'_3, s'_4) = E(s'_1)
\]

which is satisfied as \(y_{s'_2} = y_{s'_4}\). In a similar way we obtain for the exit rate condition of \(s_1\) (third equation):

\[
x_{s_2} \cdot R(s_1, s_2) + x_{s_3} \cdot R(s_1, s_3) = E(s_1)
\]

To illustrate the weight function condition, consider the second equation. The interesting cases occur for \(s_1\) through \(s_4\). For \(u_1 = s_1\) we obtain:

\[
\sum_{u_2 \in \{s'_1\}} \Delta(s_1, u_2) = P(s_1, s_1) \cdot x_{s_1}.
\]

A similar equation is obtained for state \(s_4\). For \(u_1 = s_2\) we yield, using \(s_2 \uparrow R = \{s'_2, s'_4\}\):

\[
\Delta(s_2, s'_2) + \Delta(s_2, s'_4) = P(s_1, s_2) \cdot x_{s_2}.
\]

Finally, it can be checked that for \(s_3\) with \(s_3 \uparrow R = \{s'_3\}\) the obtained equation is also satisfied. To summarize, the LP problem has a solution, and therefore \(s'_1\) simulates \(s_1\) under \(R\).

Using efficient well-known methods for solving LP problems, the test whether a state weakly simulates another one can be performed in polynomial time. Note that it suffices to check whether the LP problem
has a solution; the solution itself is not needed. In the main algorithm where pairs \((s_1, s_2)\) are successively removed from \(R\), the number of iterations is bounded \(|S|^2\). Thus, one has to solve \(|S|^2\) LP problems, each of size quadratic in \(S\) and solvable in polynomial time. To summarize, the weak simulation preorder on CTMCs can be computed in polynomial time. The weak simulation preorder of a DTMC (see [4]) can be computed with a slightly adapted version of this algorithm.

Note that any solution of the above linear inequality system is sufficient for our purposes (i.e., yields the components \(\delta_1, \delta_2\) and derived sets \(U_i, V_i\) and values \(K_j\)). That is, we do not have to solve an optimization problem. However, it is well known that the problem of solving linear programming problems and the problem of solving linear inequalities are polynomial equivalent, i.e., can be solved with the same algorithms plus a polynomial-time transformation [24,27].

For computing the strong simulation preorder one can use the same schema (Algorithm 1) where a network flow algorithm can be applied to check whether the current relation \(R\) is a strong simulation [2]. The question arises whether for the weak simulation preorder, the presented linear inequalities can be rewritten as a network flow problem (and thus, can be solved with simpler algorithms than those for solving general linear programming problems). Of course, under certain circumstances, this is possible, e.g., for CTMCs without stutter steps as then the strong and weak simulation preorder coincide. However, in general, the above linear inequalities do not have the form of a network flow problem. The question whether there is a general technique that transforms the above linear inequality system into a network flow problem (or another problem-type for which simpler solutions exists) is open.

5. Related work

Decision algorithms for equivalences and preorders have been reported in the literature for various variants of Markov chains. Checking lumpability (or: strong bisimulation) on Markov chains can be done in time \(O(m \cdot \log n)\), where \(n\) is the number of states and \(m\) is the number of transitions [11]. This algorithm can also be employed for weak bisimulation. In the discrete-time case, checking strong bisimulation takes \(O(m \cdot \log n)\) time [16], whereas weak bisimulation takes \(O(n^3)\) time [1,3]. The incorporation of nondeterminism may yield an exponential time complexity [10], however, for special models with probability and nondeterminism or variants of weak bisimulation, polynomial-time algorithms can be established [6,10,25]. The computation of the strong simulation preorder, i.e., a stuttering-free simulation, for DTMCs (and Markov decision processes) can be reduced to a maximum flow problem [2] and has a worst case time complexity of \(O((m \cdot n^6 + m^2 \cdot n^3)/\log n)\).

6. Conclusions

This paper presented a polynomial-time algorithm for computing the weak simulation preorder \(\preceq\) of a finite-state Markov chain. The crux of our algorithm is to consider the check whether a state simulates another one as a linear programming problem. Improvements to our basic algorithm are not considered here, but we expect that techniques from, e.g., [12,14,28], can be employed to speed up the algorithm.

Weak simulation has some interesting properties. The kernel of \(\preceq\), i.e., \(\preceq \cap \preceq^{-1}\), is coarser than weak bisimulation. Moreover, \(\preceq\) preserves bounds on probabilistic reachability properties in the following sense [5]. Let \(T \subseteq S\) be a nonempty set of states, \(s_1, s_2 \in S\) be states of the CTMC and \(d\) a positive real number. Then:

\[ s_1 \preceq s_2 \implies \text{Prob}(s_1 \preceq d T) \leq \text{Prob}(s_2 \preceq d T), \]

where \(\text{Prob}(s \preceq d T)\) denotes the probability to reach some state in \(T\) within \(d\) time units when starting in state \(s\).

References


