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Abstract. We define stochastic timed games, which extend two-player timed games with probabilities (following a recent approach by Baier *et al*), and which extend in a natural way continuous-time Markov decision processes. We focus on the reachability problem for these games, and ask whether one of the players has a strategy to ensure that the probability of reaching a fixed set of states is equal to (or below, resp. above) a certain number r , whatever the second player does. We show that the problem is undecidable in general, but that it becomes decidable if we restrict to single-clock $1\frac{1}{2}$ -player games and ask whether the player can ensure that the probability of reaching the set is $=1$ (or >0 , $=0$).

1 Introduction

Timed systems. Timed automata [1] are a well-established formalism for the modelling and analysis of timed systems. A timed automaton is roughly a finite-state automaton enriched with clocks and clock constraints. This model has been extensively studied, and several verification tools have been developed. To represent interactive or open systems, the model of timed games has been proposed [2], where the system interacts with its environment, and the aim is to build a controller that will guide the system, so that it never violates its specification, whatever are the actions of the environment.

Adding probabilities to timed automata. In [4, 3], a purely probabilistic semantics has been given to timed automata, in which both delays and discrete choices are randomized. The initial motivation of the previous works was not to define a model with real-time and probabilistic features, but rather to propose an alternative semantics to timed automata, following the long-running implementability and robustness paradigm [12, 17, 9]. The idea is that unlikely behaviours should not interfere with the validity of a formula in a timed automaton, and the probabilistic semantics has been proposed to provide a way of measuring the ‘size’ of sets of runs in a timed automaton. In this context, natural model-checking questions have been considered: (i) ‘Does the automaton *almost-surely* satisfy a given ω -regular property?’, and (ii) ‘Does the automaton satisfy a given ω -regular property with probability at least p ?’. The first problem is decidable for single-clock timed automata [3], but it is open for general timed automata. The second problem is decidable for a subclass of single-clock timed automata [6].

If we consider probabilities no more as a way of providing an alternative semantics to timed automata but rather as part of the model itself, the purely stochastic model defined in [3] can be viewed as an extension of continuous-time Markov chains (CTMCs in short), which have been extensively studied, both by mathematicians [11] and by computer scientists for their role in verification [5, 13].

Stochastic timed games. In real-life systems, pure stochastic models might not be sufficient, and non-determinism and even interaction with an environment might be crucial features (we might think of communication protocols, where messages can be lost, and response delays are probabilistic). In the same way continuous-time Markov decision processes extend CTMCs, we can extend the purely stochastic model of [3] with non-determinism, and even with interaction.

In this paper, we propose the model of *stochastic timed games*, which somehow extend classical timed games with probabilities. In this model, some locations are probabilistic (in some context we could say they represent the nature), and the other locations belong either to player \diamond or to player \square . We call these locations respectively \circ -locations, \diamond -locations, and \square -locations. Following classical terminology in stochastic finite games [8] where the nature is viewed as half a player, those games will be called $2\frac{1}{2}$ -player *timed games*, and stochastic timed games with no \square -locations will be called $1\frac{1}{2}$ -player *timed games*. Finally, the

purely stochastic model of [3] can then be called the $\frac{1}{2}$ -player game model (there are no \diamond -locations nor \square -locations).

We assume a stochastic timed game is given, and we play the game as follows. At \diamond -locations, player \diamond chooses the next move (delay and transitions to be taken), at \square -locations, player \square chooses the next move, and at \circ -locations, the environment is purely probabilistic (and the probability laws on delays and transitions are given in the description of the model). Moves for the two players are given by (deterministic) strategies, and given two strategies λ_\diamond (for player \diamond) and λ_\square (for player \square), the play of the game is a probability distribution over the set of runs of the timed automaton. Some natural questions can then be posed:

Qualitative questions: given $r \in \{0, 1\}$, is there a strategy for player \diamond such that for every strategy for player \square , the probability (under those strategies) of satisfying some reachability property is equal to (resp. less than, resp. more than...) r ?

Quantitative questions: given $r \in (0, 1)$, is there a strategy for player \diamond such that for every strategy for player \square , the probability (under those strategies) of satisfying some reachability property is equal to (resp. no less than, resp. no more than...) r ?

On that model, only restricted results have been proven so far, and they only concern the $\frac{1}{2}$ -player case: all qualitative questions can be decided (in NLOGSPACE) if we restrict to single-clock models [3], and under a further restriction on the way probabilities are assigned to delays, all quantitative questions can be decided [6].

Our contribution. In this paper, we show the two following results:

- For $1\frac{1}{2}$ -player games *with a single clock*, the qualitative questions ‘equal to 0’ or ‘equal to 1’ can be solved in PTIME, matching the known PTIME-hardness in classical Markov decision processes [16], and the qualitative question ‘larger than 0’ can be solved in NLOGSPACE, matching the NLOGSPACE-hardness of the reachability in finite graphs;
- For $2\frac{1}{2}$ -player games, the quantitative questions are undecidable. We will make precise in the core of the paper the classes of models for which this result holds.

2 Definitions

Timed automata. We assume the classical notions of clocks, clock valuations and guards are familiar to the reader [1]. We write $\mathcal{G}(X)$ for the set of diagonal-free guards over set of clocks X . A *timed automaton* is a tuple $\mathcal{A} = (L, X, E, \mathcal{I})$ such that: (i) L is a finite set of locations, (ii) X is a finite set of clocks, (iii) $E \subseteq L \times \mathcal{G}(X) \times 2^X \times L$ is a finite set of edges, and (iv) $\mathcal{I} : L \rightarrow \mathcal{G}(X)$ assigns an invariant to each location. A *state* s of such a timed automaton is a pair $(\ell, v) \in L \times (\mathbb{R}_+)^{|X|}$ (where v is a clock valuation). If $s = (\ell, v)$ is a state and $t \in \mathbb{R}_+$, we write $s + t$ for the state $(\ell, v + t)$. We say that there is a *transition* (t, e) from state $s = (\ell, v)$ to state $s' = (\ell', v')$, we then write $s \xrightarrow{t, e} s'$, if $e = (\ell, g, Y, \ell') \in E$ is such that (i) $v + t \models g$, (ii) for every $0 \leq t' \leq t, v + t' \models \mathcal{I}(\ell)$, (iii) $v' = [Y \leftarrow 0](v + t)$, and (iv) $v' \models \mathcal{I}(\ell')$. A *run* in \mathcal{A} is a finite or infinite sequence $\rho = s_0 \xrightarrow{t_1, e_1} s_1 \xrightarrow{t_2, e_2} s_2 \dots$ of states and transitions. An edge e is *enabled* in state s whenever there is a state s' such that $s \xrightarrow{0, e} s'$. Given s a state of \mathcal{A} and e an edge, we define $I(s, e) = \{t \in \mathbb{R}_+ \mid s \xrightarrow{t, e} s' \text{ for some } s'\}$ and $I(s) = \bigcup_{e \in E} I(s, e)$. The automaton \mathcal{A} is *non-blocking* if for all states s , $I(s) \neq \emptyset$. For the sake of simplicity, we assume that timed automata are non-blocking.

Stochastic timed games. A *stochastic timed game* is a tuple $\mathcal{G} = (\mathcal{A}, (L_\diamond, L_\square, L_\circ), w, \mu)$ where $\mathcal{A} = (L, X, E, \mathcal{I})$ is a timed automaton, $(L_\diamond, L_\square, L_\circ)$ is a partition of L into the locations controlled by player \diamond , \square and \circ , respectively, w is a function that assigns to each edge leaving a location in L_\circ a positive (integral) *weight*, and μ is a function that assigns to each state $s \in L_\circ \times (\mathbb{R}_+)^{|X|}$ a measure over $I(s)$, such that for all such s , $\mu(s)$ satisfies the following requirements:

1. $\mu(s)(I(s)) = 1$;
2. We write χ for the Lebesgue measure. If $\chi(I(s)) > 0$, $\mu(s)$ is equivalent³ to χ . Furthermore, the choice of the measures should not be too erratic and those measures should evolve smoothly when moving states.

³ Measures χ_1 and χ_2 are *equivalent* if for all measurable sets A , $\chi_1(A) = 0 \Leftrightarrow \chi_2(A) = 0$.

We thus require that for every $a < b$, for every s , there is some $\varepsilon > 0$ such that $\mu(s + \delta)((a - \delta, b - \delta))$ is lower-bounded by ε on the set $\{\delta \in \mathbb{R}_+ \mid (a - \delta, b - \delta) \subseteq I(s + \delta)\}$. If $\chi(I(s)) = 0$, the set $I(s)$ is finite, and $\mu(s)$ must be equivalent to the uniform distribution over points of $I(s)$.

Note that these conditions are required, see [3], but can be easily satisfied. For instance, a timed automaton with uniform distributions on bounded sets and with exponential distributions on unbounded intervals (with a smoothly varying rate, see [10]) satisfies these conditions. Also note that we impose no requirements on the representation of the measures. All our results hold regardless of the representation.

In the following, we will say that a timed automaton is *equipped with uniform distributions over delays* if for every state s , $I(s)$ is bounded, and $\mu(s)$ is the uniform distribution over $I(s)$. We will say that the automaton is *equipped with exponential distributions over delays* whenever, for every s , either $I(s)$ has zero Lebesgue measure, or $I(s) = \mathbb{R}_+$ and for every location ℓ , there is a positive rational number α_ℓ such that

$$\mu(s)(I) = \int_{t \in I} \alpha_\ell \cdot e^{-\alpha_\ell t} dt.$$

Intuitively, in a stochastic game, locations in L_\diamond (resp. L_\square) are controlled by player \diamond (resp. player \square), whereas locations in L_\circ belong to the environment and behaviours from those locations are governed by probabilistic laws. Indeed, in these locations, both delays and discrete moves will be chosen probabilistically: from s , a delay t is chosen following the *probability distribution over delays* $\mu(s)$; Then, from state $s+t$ an enabled edge is selected following a discrete probability distribution that is given in a usual way with the weight function w : in state $s+t$, the probability of edge e (if enabled) is $w(e) / (\sum_{e'} \{w(e') \mid e' \text{ enabled in } s+t\})$. This way of probabilizing behaviours in timed automata has been presented in [4, 3], where all locations were supposed to be probabilistic. We now formalize the *stochastic process* that is defined by a stochastic game, when fixing strategies for the two players.

A *strategy* for player \diamond (resp. player \square) is a function that assigns to every finite run $\varrho = (\ell_0, v_0) \xrightarrow{t_1, e_1} \dots \xrightarrow{t_n, e_n} (\ell_n, v_n)$ with $\ell_n \in L_\diamond$ (resp. $\ell_n \in L_\square$) a pair $(t, e) \in \mathbb{R}_+ \times E$ such that $(\ell_n, v_n) \xrightarrow{t, e} (\ell, v)$ for some (ℓ, v) . In order to later be able to measure probabilities of certain sets of runs, we impose the following additional measurability condition on the strategy λ : for every finite sequence of edges e_1, \dots, e_n and every state s , the function $\kappa : (t_1, \dots, t_n) \mapsto (t, e)$ such that $\kappa(t_1, \dots, t_n) = (t, e)$ iff $\lambda(s \xrightarrow{t_1, e_1} s_1 \dots \xrightarrow{t_n, e_n} s_n) = (t, e)$ is measurable.⁴

A *strategy profile* is a pair $\Lambda = (\lambda_\diamond, \lambda_\square)$ where λ_\diamond and λ_\square are strategies for players \diamond and \square respectively. Given a stochastic timed game \mathcal{G} , a finite run ϱ ending in a state s_0 and a strategy profile $\Lambda = (\lambda_\diamond, \lambda_\square)$, we define $Run(\mathcal{G}, \varrho, \Lambda)$ (resp. $Run^\omega(\mathcal{G}, \varrho, \Lambda)$) to be the set of all finite (resp. infinite) runs generated by λ_\diamond and λ_\square after prefix ϱ , i.e., the set of all runs $s_0 \xrightarrow{t_1, e_1} s_1 \xrightarrow{t_2, e_2} \dots$ in the underlying automaton satisfying the following condition: if $s_i = (\ell, v)$ and $\ell \in L_\diamond$ (resp. $\ell \in L_\square$), then λ_\diamond (resp. λ_\square) returns (t_{i+1}, e_{i+1}) when applied to $\varrho \xrightarrow{t_1, e_1} s_1 \xrightarrow{t_2, e_2} \dots \xrightarrow{t_i, e_i} s_i$. Moreover, given a finite sequence of edges e_1, \dots, e_n , we define the *symbolic path* $\pi_\Lambda(\varrho, e_1 \dots e_n)$ by

$$\pi_\Lambda(\varrho, e_1 \dots e_n) = \{\varrho' \in Run(\mathcal{G}, \varrho, \Lambda) \mid \varrho' = s_0 \xrightarrow{t_1, e_1} \dots \xrightarrow{t_n, e_n} s_n, t_i \in \mathbb{R}_+\}$$

When Λ is clear from the context, we simply write $\pi(\varrho, e_1 \dots e_n)$.

We extend the definitions of [3] to stochastic games, and define, given a strategy profile $\Lambda = (\lambda_\diamond, \lambda_\square)$ and a finite run ϱ ending in $s = (\ell, v)$, a measure \mathcal{P}_Λ over the set $Run(\mathcal{G}, \varrho, \Lambda)$. To that aim, we define \mathcal{P}_Λ on symbolic paths initiated in ϱ by $\mathcal{P}_\Lambda(\pi(\varrho)) = 1$ and then inductively as follows:

- If $\ell \in L_\diamond$ (resp. $\ell \in L_\square$) and $\lambda_\diamond(\varrho) = (t, e)$ (resp. $\lambda_\square(\varrho) = (t, e)$), we set

$$\mathcal{P}_\Lambda(\pi(\varrho, e_1 \dots e_n)) = \begin{cases} 0 & \text{if } e_1 \neq e \\ \mathcal{P}_\Lambda(\pi(\varrho \xrightarrow{t, e} s', e_2 \dots e_n)) & \text{otherwise (where } s \xrightarrow{t, e} s') \end{cases}$$

- If $\ell \in L_\circ$, we define

$$\mathcal{P}_\Lambda(\pi(\varrho, e_1 \dots e_n)) = \int_{t \in I(s, e_1)} p(s+t)(e_1) \cdot \mathcal{P}_\Lambda(\pi(\varrho \xrightarrow{t, e_1} s^{t, e_1}, e_2 \dots e_n)) d\mu(s)(t)$$

where $s \xrightarrow{t, e_1} s^{t, e_1}$ for every $t \in I(s, e_1)$.

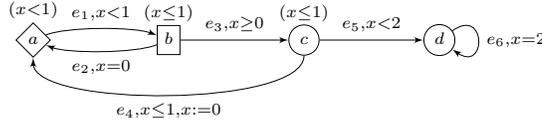
⁴ For the purpose of this definition, we define the measurable space on the domain (and codomain) as a product space of measurable spaces of its components (where for real numbers and edges we take the σ -algebra generated by intervals and by set of edges, respectively).

These integrals are properly defined thanks to the measurability condition we impose on strategies, and thanks to Fubini's Theorem [19].

Following [3], it is not difficult to see that, given a measurable constraint \mathcal{C} of \mathbb{R}_+^n , we can extend this definition to *constrained symbolic paths* $\pi_A^{\mathcal{C}}(\varrho, e_1 \dots e_n)$, where $\pi_A^{\mathcal{C}}(\varrho, e_1 \dots e_n) = \{\varrho' \in \text{Run}(\mathcal{G}, \varrho, A) \mid \varrho' = s_0 \xrightarrow{t_1, e_1} \dots \xrightarrow{t_n, e_n} s_n \text{ and } (t_1, \dots, t_n) \models \mathcal{C}\}$. We now consider the *cylinder* generated by a constrained symbolic path: an infinite run ϱ'' is in the cylinder generated by $\pi_A^{\mathcal{C}}(\varrho, e_1 \dots e_n)$, denoted $\text{Cyl}(\pi_A^{\mathcal{C}}(\varrho, e_1 \dots e_n))$, if $\varrho \in \text{Run}^\omega(\mathcal{G}, \varrho, A)$ and there exists $\varrho' \in \pi_A^{\mathcal{C}}(\varrho, e_1 \dots e_n)$ which is a prefix of ϱ'' . We extend \mathcal{P}_A to those cylinders in a natural way: $\mathcal{P}_A(\text{Cyl}(\pi_A^{\mathcal{C}}(\varrho, e_1 \dots e_n))) = \mathcal{P}_A(\pi_A^{\mathcal{C}}(\varrho, e_1 \dots e_n))$, and then in a unique way to the σ -algebra $\Omega_A^{\mathcal{C}}$ generated by those cylinders. Following [3], we can prove the following correctness lemma.

Lemma 1. *Let \mathcal{G} be a stochastic timed game. For every strategy profile Λ , for every finite run ϱ , \mathcal{P}_Λ is a probability measure over $(\text{Run}^\omega(\mathcal{G}, \varrho, A), \Omega_A^{\mathcal{C}})$.*

Example 2. Consider the following game \mathcal{G} :



Suppose the game is equipped with uniform distributions over delays and over edges, and consider a strategy profile $\Lambda = (\lambda_\diamond, \lambda_\square)$ such that strategy λ_\diamond assigns $(0.5, e_1)$ to each run ϱ ending in state (a, v) if $v \leq 0.5$ and $(0, e_1)$ otherwise, and such that strategy λ_\square assigns $(0, e_3)$ to each run ending in (b, v) . If $\varrho = (a, 0) \xrightarrow{0.5, e_1} (b, 0.5) \xrightarrow{0, e_3} (c, 0.5)$, $\mathcal{P}_\Lambda(\pi(\varrho, e_4 e_1 e_3 e_4)) = \frac{1}{36}$ (see Appendix A for the computation). \lrcorner

The reachability problem. In this paper we study *the reachability problem* for stochastic games, which is stated as follows. Given a game \mathcal{G} , an initial state s , a set of locations A , a comparison operator $\sim \in \{<, \leq, =, \geq, >\}$ and a rational number $r \in [0, 1]$, decide whether there is a strategy λ_\diamond for player \diamond , such that for every strategy λ_\square for player \square , if $\Lambda = (\lambda_\diamond, \lambda_\square)$, $\mathcal{P}_\Lambda\{\varrho \in \text{Run}(\mathcal{G}, s, A) \mid \varrho \text{ visits } A\} \sim r$. In that case, we say that λ_\diamond is a *winning strategy* from s for the *reachability objective* $\text{Reach}_{\sim r}(A)$.

A special case is when $r \in \{0, 1\}$, and the problem is called the *qualitative reachability problem*. In all other cases, we speak of the *quantitative reachability problem*.

Example 3. Consider again the stochastic timed game \mathcal{G} of Example 2 together with the qualitative reachability objective $\text{Reach}_{=1}(\{d\})$. Player \diamond has a winning strategy λ_\diamond for that objective from state $(a, 0)$, which is defined as follows: $\lambda_\diamond(\varrho) = (0.5, e_1)$ for all runs ϱ ending in state $(a, 0)$. On the other hand, player \diamond has no winning strategy from $(a, 0)$ for the quantitative objective $\text{Reach}_{<0.9}(\{c\})$. \lrcorner

The region automaton abstraction. The well-known region automaton construction is a finite abstraction of timed automata which can be used for verifying many properties like ω -regular untimed properties [1]. In this paper, we will only use this abstraction in the context of single-clock timed automata, where the original abstraction can be slightly improved [14]. Furthermore, we will still interpret this abstraction as a timed automaton, as it is done in [3].

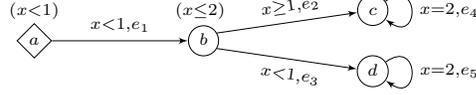
Let \mathcal{A} be a single-clock timed automaton, and $\Gamma = \{0 = \gamma_0 < \gamma_1 < \dots < \gamma_p\}$ be the set of constants that appear in \mathcal{A} (plus the constant 0). We define the set $R_{\mathcal{A}}$ of regions in \mathcal{A} as the set of intervals of the form $[\gamma_i; \gamma_i]$ (with $0 \leq i \leq p$), or $(\gamma_{i-1}; \gamma_i)$ (with $1 \leq i \leq p$) or $(\gamma_p; +\infty)$. Assuming $\mathcal{A} = (L, \{x\}, E, \mathcal{I})$, the *region automaton* of \mathcal{A} is the timed automaton $\mathcal{R}(\mathcal{A}) = (Q, \{x\}, T, \kappa)$ such that $Q = L \times R_{\mathcal{A}}$, $\kappa((\ell, r)) = \mathcal{I}(\ell)$, and $T \subseteq (Q \times R_{\mathcal{A}} \times E \times 2^X \times Q)$ is such that $(\ell, r) \xrightarrow{r'', e, Y} (\ell', r')$ is in T iff there exists $e \in E$, $v \in r$, $\tau \in \mathbb{R}_+$ such that $v + \tau \in r''$, $(\ell, v) \xrightarrow{\tau, e} (\ell', v')$, and $v' \in r'$.

In the case of single-clock timed automata, the above automaton $\mathcal{R}(\mathcal{A})$ has size polynomial in the size of \mathcal{A} (the number of regions is polynomial), and the reachability problem is indeed NLOGSPACE-complete in single-clock timed automata [14]. In the following, we will assume w.l.o.g. that timed automata are given in their region automaton form. Hence, to every location of this automaton will be associated a single region in which the valuation will be when arriving in that location.

3 Qualitative reachability in single-clock $1\frac{1}{2}$ -player games

In this section we restrict to single-clock $1\frac{1}{2}$ -player games, *i.e.*, stochastic games with a single clock, and with no locations for player \square . Furthermore, we focus on the qualitative reachability problems.

Optimal strategies may not exist. Indeed, it may be the case that for every $\varepsilon > 0$, there is a strategy achieving the (reachability) objective with probability at least $1 - \varepsilon$ (resp. at most ε), while there is no strategy achieving the objective with probability 1 (resp. 0). In this case, we speak about ε -optimal strategies. For instance, consider the following game, where we assume uniform distributions over delays.



Assuming that the objective is to reach location c (resp. d) from $(a, 0)$, one can check that by taking the edge e_1 close enough to time 1, the probability of reaching c (resp. d) can be arbitrary close to 1 (resp. 0), while there is no strategy that could ensure reaching c (resp. d) with probability 1 (resp. 0).

In this paper we will ask whether there are strategies that precisely achieve a qualitative objective (like equal to 1, or equal to 0), and we leave for future work the interesting but difficult question whether we can approximate arbitrarily these objectives or not.

Decidability of the existence of optimal strategies. We now turn to one of the two main theorems of this paper, whose proof will be developed (though most technicalities are postponed to the appendix).

Theorem 4. *Given a single-clock $1\frac{1}{2}$ -player timed game \mathcal{G} , $s = (\ell, 0)$ a state of \mathcal{G} , and A a set of locations of \mathcal{G} , we can decide in PTIME whether there is a strategy achieving the objective $\text{Reach}_{=1}(A)$ (or $\text{Reach}_{=0}(A)$). We can decide in NLOGSPACE whether there is a strategy achieving the objective $\text{Reach}_{>0}(A)$. These complexity upper bounds are furthermore optimal.*

For the rest of the section, we assume that \mathcal{G} is a single-clock $1\frac{1}{2}$ -player timed game with the underlying automaton being a region automaton. We also fix a set A of locations. Computing winning states for the objectives $\text{Reach}_{=0}(A)$ and $\text{Reach}_{>0}(A)$ can be performed using simple fixpoint algorithms presented in Appendix B.2. In fact, the algorithms are very similar to those used to solve similar problems for discrete-time Markov decision processes [18].⁵

Proposition 5. *We can compute in PTIME (resp. NLOGSPACE) the set of states from which player \diamond has a strategy to achieve the objective $\text{Reach}_{=0}(A)$ (resp. $\text{Reach}_{>0}(A)$). Furthermore, this set of states is closed by region (*i.e.*, if (ℓ, v) is winning, then for every v' in the same region as v , (ℓ, v') is winning).*

The case of the objective $\text{Reach}_{=1}(A)$ requires more involved developments, but a proposition identical to the previous one can however be stated.

Proposition 6. *We can compute in PTIME the set of states from which player \diamond has a strategy to achieve the objective $\text{Reach}_{=1}(A)$. Furthermore, this set of states is closed by region.*

The restriction to single-clock games yields the following important property: resetting the unique clock somehow resets the history of the game, the target state is then uniquely determined by the target location. Hence, we will first focus on games where the clock is never reset, and then decompose the global game w.r.t. the resetting transitions and solve the different non-resetting parts separately and glue everything together.

We first focus on games without any resets, and consider a more complex objective: given two sets of locations A and B such that $B \subseteq A$, we say that the strategy λ achieves the objective $\text{ExtReach}(A, B)$ if it achieves both $\text{Reach}_{=1}(A)$ and $\text{Reach}_{>0}(B)$. We can prove (using another fixpoint algorithm):

⁵ All propositions in this section make use of the fact that we can remove w.l.o.g. certain “negligible” edges from the game effectively (see Appendix B.1).

Lemma 7. We assume that the clock is never reset in \mathcal{G} . Let A and $B \subseteq A$ be two sets of locations of \mathcal{G} . We can compute in PTIME the set of states from which player \diamond has a strategy to achieve the objective $\text{ExtReach}(A, B)$. Furthermore, this set of states is closed by region.

Now we show how we can use Lemma 7 to solve the games for the objective $\text{Reach}_{=1}(A)$. This lemma heavily relies on the specific properties of single-clock timed automata that we have mentioned earlier. Somehow to solve the objective $\text{Reach}_{=1}(A)$, we will enforce moving from one resetting transition to another one, always progressing towards A . This is formalized as follows.

Lemma 8. If ℓ_{in} is a location of \mathcal{G} , the following two statements are equivalent:

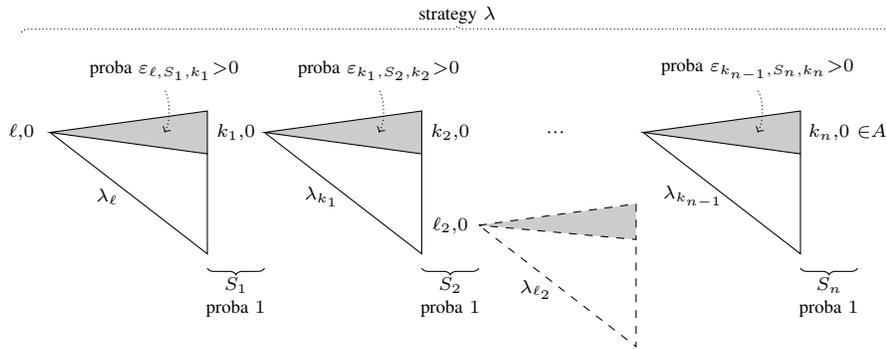
1. There is a strategy λ from $(\ell_{in}, 0)$ that achieves the objective $\text{Reach}_{=1}(A)$.
2. Writing L_0 for the set of locations which are targets of resetting transitions (w.l.o.g. we assume $\ell_{in} \in L_0$ and $A \subseteq L_0$), there is a set $R \subseteq L_0 \times 2^{L_0} \times L_0$ such that:
 - (a) There is $(\ell_{in}, S, k) \in R$ for some $S \subseteq L_0$ and $k \in S$;
 - (b) Whenever $\ell \in S \setminus A$ for some $(\ell', S, k) \in R$, then $(\ell, S', k') \in R$ for some $S' \subseteq L_0$ and $k' \in S'$;
 - (c) For each $(\ell, S, k) \in R$, there is a strategy that achieves $\text{ExtReach}(S, \{k\})$ from $(\ell, 0)$ without resetting the clock (except for the last move to S);
 - (d) For each $(\ell, S, k) \in R$, there is a sequence $k_1 k_2 \dots k_n$ such that $k_1 = \ell$, $k_n \in A$, and for every $1 \leq i < n$, there exist $S_{i+1} \subseteq L_0$ and $k_{i+1} \in S_{i+1}$ such that $(k_i, S_{i+1}, k_{i+1}) \in R$.

Moreover, the set R has polynomial size and can be computed in polynomial time.

We define some vocabulary before turning to the proof. If such an above relation R exists, we write $L_R = \{\ell \in L_0 \mid \exists S \subseteq L_0 \text{ and } k \in S \text{ s.t. } (\ell, S, k) \in R\}$. For every $\ell \in L_R$, we call the *distance to A* from ℓ the smallest integer n such that there is a chain leading to A , as in condition 2d. For every $\ell \in L_R$, the distance to A is a natural number. Furthermore, for every $\ell \in L_R$, there is $(\ell, S, k) \in R$ such that the distance to A from k is (strictly) smaller than the distance to A from ℓ .

Proof (sketch). We only justify the implication 2. \Rightarrow 1., which gives a good intuition for the construction (the justification for the other implication can be found in Appendix B.4). We start by fixing some $(\ell, S, k) \in R$ for every $\ell \in L_R$ such that the distance to A from k is (strictly) smaller than the distance to A from ℓ . Let λ_ℓ be a (fixed) strategy that achieves the objective $\text{ExtReach}(S, \{k\})$ from state $(\ell, 0)$. From these strategies we construct a strategy λ that achieves $\text{Reach}_{=1}(A)$ from $(\ell_{in}, 0)$ as follows.

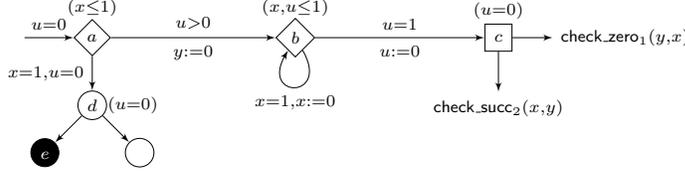
We let $\varrho = s_0 \xrightarrow{t_1, e_1} s_1 \xrightarrow{t_2, e_2} \dots \xrightarrow{t_{n-1}, e_{n-1}} s_n$ be a finite run in \mathcal{G} , and set ϱ' as the longest suffix of ϱ which does not reset the clock. ϱ' starts in some state $s_i = (\ell_i, 0)$. If $\ell_i \in L_R$, we define $\lambda(\varrho)$ as $\lambda_{\ell_i, S_i, k_i}(\varrho')$, and otherwise we define it in an arbitrary manner (but the set of runs for which we will need to define the strategy in an arbitrary manner has probability 0). The intuitive meaning of the definition is depicted in the following picture.



It can be proven using standard tools of probability theory that λ achieves the objective. Indeed, if $\ell \in L_R$ and (ℓ, S, k) has been selected, from state $(\ell, 0)$, runs generated by λ almost-surely resets the clock, reaching states $(\ell', 0)$ with $\ell' \in S$, and with positive probability, say $\varepsilon_{\ell, S, k} > 0$, reach state $(k, 0)$. Furthermore, the distance to A from k is smaller than that from ℓ . Now, due to condition 2d, the probability to reach A from $(\ell, 0)$ is at least the positive product $\varepsilon_{\ell, S_1, k_1} \cdot \varepsilon_{k_1, S_2, k_2} \cdot \dots \cdot \varepsilon_{k_{n-1}, S_n, k_n}$. Hence, there exists $\varepsilon > 0$ such that the probability to reach A from any $(\ell, 0)$ (such that there is some $(\ell, S, k) \in R$) is at least ε . We can now conclude, by saying that from any $(\ell, 0)$ with $\ell \in L_R$, the probability to reach $\{(\ell', 0) \mid \ell' \in L_R\}$ is 1. Hence, with probability 1 we reach A under strategy λ . \square

formal proof of this claim, see Lemma 17 in Appendix C.1. The gadget $\text{check_succ}_2(x, y)$ can be created from $\text{check_succ}_1(x, y)$ by changing the weights of the edges.

Next, we define gadgets $\text{check_zero}_1(x, y)$ and $\text{check_zero}_2(x, y)$ that are used for testing that the value stored in clock x is $\frac{1}{3^p}$ for some $p \geq 0$ in the case of $\text{check_zero}_1(x, y)$, or $\frac{1}{2^p}$ for some $p \geq 0$ in the case of $\text{check_zero}_2(x, y)$. These gadgets will later be used to check that the value of the first or second counter is zero. The gadget $\text{check_zero}_1(x, y)$ has the following structure:



We claim that in the gadget $\text{check_zero}_1(x, y)$, player \diamond has a strategy from (a, v_0) for reaching the black locations with probability $\frac{1}{2}$ iff there is some integer $p \geq 0$ such that $x_0 = \frac{1}{3^p}$. The idea is that the value x_0 is of the required form iff it is possible to iteratively multiply its value by 2 until we eventually reach the value 1 (in which case we can take the edge down to d from a). The fact that we multiply by 2 is ensured by the gadget $\text{check_succ}_2(x, y)$. For more formal proof of the claim, see Lemma 18 in Appendix C.1. The gadget $\text{check_zero}_2(x, y)$ can be defined similarly and the precise definition is omitted here.

Remark 10. The above reduction is for a reachability objective of the form $\text{Reach}_{=\frac{1}{2}}(A)$. However, we can twist the construction and have the reachability objective $\text{Reach}_{\sim\frac{1}{2}}(A)$ (for any $\sim \in \{<, \leq, \geq, >\}$). Also, the construction can be twisted to get the following further undecidability results:

1. The value $\frac{1}{2}$ in the previous construction was arbitrary, and the construction could be modified so that it would work for any rational number $r \in (0, 1)$.
2. Instead of assuming uniform distributions over delays, one can assume unbounded intervals and exponential distributions over delays: it only requires one extra clock in the reduction.

We give the different twist in the Appendix C.2.

5 Conclusion

In this paper, we have defined stochastic timed games, an extension of two-player timed games with stochastic aspects. This $2\frac{1}{2}$ -player model can also be viewed as an extension of continuous-time Markov decision processes, and also of the purely stochastic model proposed in [3]. On that model, we have considered the qualitative and quantitative reachability problems, and have proven that the qualitative reachability problem can be decided in single-clock $1\frac{1}{2}$ -player model, whereas the quantitative reachability problem is undecidable in the (multi-clock) $2\frac{1}{2}$ -player model. This leaves a wide range of open problems. Another challenge is the computation of approximate almost-surely winning strategies (that is for every $\varepsilon > 0$, a strategy for player \diamond which ensures the reachability objective with probability larger than $1 - \varepsilon$). Finally, more involved objectives (like ω -regular or parity objectives) should be explored in the context of $1\frac{1}{2}$ -player timed games.

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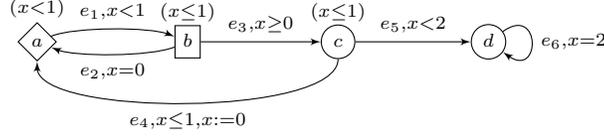
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A Complements for the Example 2

Here we provide the reader with the precise computation from Example 2. For clarity, we state the whole example here.

Example 2. Consider the following game \mathcal{G} :



Suppose the game is equipped with uniform distributions over delays and over edges. We consider a strategy profile $\Lambda = (\lambda_{\diamond}, \lambda_{\square})$ such that the strategy λ_{\diamond} assigns $(0.5, e_1)$ to each run ϱ ending in state (a, v) if $v \leq 0.5$ and $(0, e_1)$ otherwise, and such that the strategy λ_{\square} assigns $(0, e_3)$ to each run ending in (b, v) . If $\varrho = (a, 0) \xrightarrow{0.5, e_1} (b, 0.5) \xrightarrow{0, e_3} (c, 0.5)$, $\mathcal{P}_{\Lambda}(\pi(\varrho, e_4 e_1 e_3 e_4)) = \frac{1}{36}$, because

$$\begin{aligned}
 \mathcal{P}_{\Lambda}(\pi(\varrho, e_4 e_1 e_3 e_4)) &= \frac{1}{1.5} \int_{t=0}^{0.5} 0.5 \cdot \mathcal{P}_{\Lambda}(\pi(\varrho \xrightarrow{t, e_4} (a, 0), e_1 e_3 e_4)) dt \\
 &= \frac{1}{1.5} \int_{t=0}^{0.5} 0.5 \cdot \mathcal{P}_{\Lambda}(\pi(\varrho \xrightarrow{t, e_4} (a, 0) \xrightarrow{0.5, e_1} (b, 0.5), e_3 e_4)) dt \\
 &= \frac{1}{1.5} \int_{t=0}^{0.5} 0.5 \cdot \mathcal{P}_{\Lambda}(\pi(\varrho \xrightarrow{t, e_4} (a, 0) \xrightarrow{0.5, e_1} (b, 0.5) \xrightarrow{0, e_3} (c, 0.5), e_4)) dt \\
 &= \frac{1}{1.5} \int_{t=0}^{0.5} 0.5 \cdot \left(\frac{1}{1.5} \int_{t'=0}^{0.5} 0.5 dt' \right) dt = \frac{1}{36}
 \end{aligned}$$

B Complements for the Section 3

B.1 Negligible edges

An edge e of \mathcal{G} is said *negligible* if it starts from some \circ -location ℓ and if it is constrained by some punctual constraint, whereas there is another edge leaving ℓ labelled with a non-punctual constraint⁶. It is easy to prove the following:

Lemma 11. *Assume λ is a strategy (for the single player), ϱ is a finite run, and $e_1 \dots e_n$ is a finite sequence of edges. If one of the e_i 's is negligible, then $\mathcal{P}_{\lambda}(\pi_{\lambda}(\varrho, e_1 \dots e_n)) = 0$.*

From that lemma, we can remove w.l.o.g. all negligible edges in \mathcal{G} , and from now on, we make the hypothesis that there are no negligible edges in the game \mathcal{G} .

Now we want to prove the dual of the above lemma, that is if an edge is not negligible, then under some strategies, it will play a role and have an importance from a probabilistic point-of-view. The following lemma uses a simple property of Lebesgue integrals, which says that the integral of a positive function on a set of positive measure is positive.

Lemma 12. *Let λ be a strategy, ϱ be a finite run ending in $s = (\ell, v)$, and e_1, \dots, e_n be a finite sequence of edges.*

1. *Assume that ℓ is a probabilistic location, that e_1 is non-negligible and starts from ℓ , and that there is a set $T \subseteq \mathbb{R}_+$ which is of positive Lebesgue measure, and such that for every $t \in T$, $\mathcal{P}_{\lambda}(\pi_{\lambda}(\varrho \xrightarrow{t, e_1} s'_{t, e_1}, e_2 \dots e_n)) > 0$. Then, $\mathcal{P}_{\lambda}(\pi_{\lambda}(\varrho, e_1 \dots e_n)) > 0$.*
2. *Assume that ℓ belongs to player \diamond and that $\lambda(\varrho) = (t, e_1)$. Then, $\mathcal{P}_{\lambda}(\pi_{\lambda}(\varrho, e_1 \dots e_n)) = \mathcal{P}_{\lambda}(\varrho \xrightarrow{t, e_1} s'_{t, e_1}, e_2 \dots e_n)$.*

⁶ Formally, an edge e is negligible iff there is t such that e is enabled only when (ℓ, t) , and there is a set $T \subseteq \mathbb{R}_+$ of nonzero Lebesgue measure and an edge e' that is enabled from (ℓ, t') for every $t' \in T$.

B.2 Objectives $\text{Reach}_{=0}(A)$ and $\text{Reach}_{>0}(A)$

Lemma 13. *We can compute in PTIME the set of states from which the player \diamond has a strategy to achieve the objective $\text{Reach}_{=0}(A)$. Furthermore, this set of states is closed by region (i.e., if (ℓ, v) is winning, then for every v' in the same region as v , (ℓ, v') is winning).*

Proof (Sketch). We iteratively construct a set B of locations from which we surely reach A with non-zero probability as follows. We initially set $B = A$ and then we repeatedly add all locations of player \circ (resp. \diamond) that have some (resp. all) outgoing edges going to B . We claim that once we reach a fixpoint, the following holds: a location ℓ does not belong to B iff for all (ℓ, v) such that v belongs to the region canonically associated to ℓ ,⁷ there is a strategy λ that reaches A with probability 0.

First, we show that whenever $\ell \in B$, for every value v of the clock that belongs to the region of ℓ , for every strategy λ , there is a finite sequence $e_1 \dots e_n$ of consecutive edges that ends up in A and such that $\mathcal{P}_\lambda(\pi((\ell, v), e_1 \dots e_n)) > 0$, hence (ℓ, v) is not winning for the objective $\text{Reach}_{=0}(A)$. We write $B_0 = A$, and B_i for the result of the i -th iteration of the computation. We have that $B_0 \subset B_1 \subset B_m = B_{m+1}$. If $\ell \in B_i \setminus B_{i-1}$, we say that the rank of ℓ is i . By induction on the rank of a location, we prove the following property: if $\ell \in B$, then under every strategy λ for player \diamond , the probability of reaching A is positive. Assume that the rank of ℓ is 0, it means that $\ell \in A$, and the result is obvious. Assume that we have proven the result for all locations of rank $\leq i$, and assume that the rank of ℓ is $i + 1$. We distinguish between two cases: either ℓ is probabilistic, or it belongs to player \diamond . Assume ℓ is probabilistic and v is a clock value belonging to the region associated to ℓ , and fix a strategy λ for player \diamond . There is a (non-negligible) edge e that leads to B_i , and the probability to reach A from the target location of e is positive under λ (by induction hypothesis), the probability of reaching A under λ from (ℓ, v) is positive (see Lemma 12). Assume now that ℓ belongs to player \diamond , and fix a strategy λ . The first move prescribed by λ is some (t, e) , and the probability of reaching A from (ℓ, v) under λ is equal to the probability of reaching A after having taken the transition (t, e) . By induction hypothesis, it is positive because the target location of e belongs to B_i . This concludes the induction case.

On the other hand, for each state (ℓ, v) where $\ell \notin B$ and v is a number from region of ℓ , there surely is a strategy λ that never uses an edge entering A on any run initiated in (ℓ, v) . It suffices to define λ to use only the transitions that do not lead to B . Then, B is never reached and neither is A , because $A \subseteq B$. \lrcorner

Lemma 14. *We can compute in NLOGSPACE the set of states from which player \diamond has a strategy to achieve the objective $\text{Reach}_{>0}(A)$. Furthermore, this set of states is closed by region.*

Proof. We compute a set of locations B such that for all states (ℓ, v) (with v canonically associated with ℓ) where $\ell \in B$ we have that A is reachable with non-zero probability. We add all elements of A to B and then we repeatedly add to B all locations ℓ that have an outgoing edge going to B . It is easy to see that, after reaching a fixpoint, B really satisfies the desired property. \lrcorner

B.3 Proof of Lemma 7

The proof of Lemma 7 requires some preliminary lemmas.

Lemma 15. *Let \mathcal{G} be a one-clock $1\frac{1}{2}$ -player game in which the clock is never reset, and such that there are only two regions in \mathcal{G} . Let A be a set of locations of \mathcal{G} such that all locations corresponding to the highest region are in A . We can compute in PTIME the set of states from which player \diamond has a strategy to achieve the objective $\text{Reach}_{=1}(A)$. Furthermore, this set of states is closed by region.*

Proof. We first construct a set C of locations from which we can reach A with non-zero probability (see Proposition 14). We then start another computation and initialize D with C , we decrementally remove all locations of player \circ that have an edge leading outside D and all locations of player \diamond that have no edge leading to D . We note D the fixpoint of this computation, and we claim that a location ℓ is in D iff for all (ℓ, v) where v belongs to the region associated to ℓ there is a strategy that achieves $\text{Reach}_{=1}(A)$.

We construct a strategy λ that achieves the objective $\text{Reach}_{=1}(A)$ from each state in D as follows. For each state s in D , we define a *distance* to A to be the length of a shortest run initiated in s that enters A

⁷ Remember that \mathcal{G} overlies a region automaton.

going only through states in D (here, the length of a run is the number of transitions it takes; note that this number is properly defined because of the definition of D). Now given a run ϱ visiting only states in D and ending in a location belonging to player \diamond , we define $\lambda(\varrho)$ to choose an edge that leads to the highest region, or to choose an arbitrary edge that leads to a location whose distance to A is lower than the distance from the current location (the precise delay before taking the edge is not really important, we choose it arbitrarily).

We now show that there exists $\varepsilon > 0$ such that for all states $s \in D$, the probability of reaching A under λ is larger than ε . This surely holds for states of A . Now suppose that the probability of reaching A is larger than some $\varepsilon_{i-1} > 0$ for all states whose distance to A is strictly smaller than i , and let s be a state whose distance to A is i . The case when that state belongs to player \diamond is obvious, hence we assume that $s = (\ell, v)$ where ℓ is a probabilistic location. Either there is a transition to higher region, and this transition has probability bounded from below by some $\varepsilon' > 0$ for all states s' from the same region as s (recall the restriction imposed on distributions on delays), or there is no such transition, and then there is an edge to a location with lower distance to A (in that case all enabled edges have the same guard and the probability of the next move will only depend on the discrete distribution over edges). But then the probability of reaching A from s (and all s' equivalent with s) is bounded from below by the probability of taking this edge times ε_{i-1} . Hence, setting $\varepsilon_i = \min(\alpha\varepsilon_{i-1}, \varepsilon')$ where α is the smallest discrete probability of an edge in \mathcal{G} , we get the expected result.

On the other hand, suppose that $\ell \notin D$ and let $s = (\ell, v)$ be a state. There are two possibilities. If $\ell \notin C$, then A cannot be reached from s with a positive probability (see the proof of proposition 14). If $s \in C \setminus D$, then under any strategy λ there is a finite sequence of edges $e_1 \dots e_n$ such that when performing $e_1 \dots e_n$ from s , we end in a location $\ell' \notin C$, and $\mathcal{P}_\lambda(\pi(s, e_1 \dots e_n)) > 0$ (this can be shown by induction on the number of locations that were removed from D before ℓ , and the proof is similar to the induction inside the proof of Lemma 11). Because $\ell' \notin C$, we have that from ℓ we cannot reach A from ℓ' with probability higher than 0. Thus, we cannot reach A from ℓ with probability equal to 1. \lrcorner

Lemma 16. *Let \mathcal{G} be a one-clock $1\frac{1}{2}$ -player game in which the clock is never reset, and such that there are only two regions in \mathcal{G} . Let A and $B \subseteq A$ be two sets of locations of \mathcal{G} such that all locations corresponding to the highest region are in A . We can compute in PTIME the set of states from which player \diamond has a strategy to achieve the objective $\text{ExtReach}(A, B)$. Furthermore, this set of states is closed by region.*

Proof. We can incrementally compute a set C of locations from which we can achieve A with probability 1, and B with probability greater than 0 in i steps. Let us start with $C = B$ that contains all elements of B (remember that $B \subseteq A$). We add a location ℓ to C if it satisfies the following:

1. there is an edge e going from ℓ to some location $\ell' \in C$, and
2. there is a strategy that achieves $\text{Reach}_{=1}(A)$.

Let C denote the fixpoint of this computation. We claim that for any state $s = (\ell, v)$ (where v is in the region of ℓ), there is a strategy that achieves $\text{ExtReach}(A, B)$ iff $\ell \in C$.

Indeed, suppose that $s = (\ell, v)$ where $\ell \in C$ and also suppose that for all ℓ' that were added to C before ℓ , and for all states $s' = (\ell', v')$ there is a strategy $\lambda_{s'}$ that achieves $\text{ExtReach}(A, B)$. Let e be the edge of condition 1. above. If $\ell \in L_\diamond$, we define $\lambda_s(s) = (t, e)$ where t is an arbitrary time delay after which e is enabled. For all runs of the form $\varrho = s \xrightarrow{t, e} \varrho'$ we define $\lambda_s(\varrho) = \lambda_{s_{t, e}}(\varrho')$ (where $s \xrightarrow{t, e} s_{t, e}$). If $\ell \in L_\circ$, then for any run ϱ we define λ_s as follows:

- If $\varrho = s \xrightarrow{t, e} \varrho'$ for some t and ϱ' , then $\lambda_s(\varrho) = \lambda_{s_{t, e}}(\varrho')$
- If $\varrho = s \xrightarrow{t, e'} \varrho'$ for some t , ϱ' and $e \neq e'$, then $\lambda_s(\varrho) = \lambda(\varrho)$ where λ is the strategy from condition 2 above.

One can check that λ_s achieves the objective $\text{ExtReach}(A, B)$.

On the other hand, suppose that $s = (\ell, v)$ where $\ell \notin C$. Then there is either no strategy that would achieve $\text{Reach}_{=1}(A)$, or no location from B is reachable. \lrcorner

Now we sketch how we can use Lemma 15 and 16 to complete the proof of Lemma 7. We will simultaneously build two sets of locations, C and D , containing all locations from which we can achieve $\text{Reach}_{=1}(A)$ and $\text{ExtReach}(A, B)$, respectively. We initialize $C = A$ and $D = B$. Suppose the game \mathcal{G} has n regions. First, we use Lemma 15 and 16 to analyze from which locations in the highest of the regions we can achieve

$\text{Reach}_{=1}(C)$ or $\text{ExtReach}(C, D)$ (formally, we have to define a new game \mathcal{G}_1 that copies the highest region of \mathcal{G}). We put all locations that can achieve $\text{Reach}_{=1}(C)$ (resp. $\text{ExtReach}(C, D)$) to C (resp. D).

Then we modify the game \mathcal{G} by removing all “unusable” locations that cannot be used to achieve $\text{Reach}_{=1}(A)$. A location ℓ is unusable if it is in highest region and not in C , or if it is stochastic and has an outgoing edge going to another unusable location, or if it is \diamond -location with all outgoing edges going to unusable locations. Observe that then all locations in the highest region are in C .

Now suppose that all locations in $i+1$ -th highest region are in C . We create a game $\mathcal{G}_{i,i+1}$ that simulates i -th highest and $i+1$ -th highest region of \mathcal{G} and use Lemma 15 and 16 to analyze from which of the locations of the i -th highest region of \mathcal{G} we can achieve $\text{Reach}_{=1}(C)$ or $\text{ExtReach}(C, D)$, and put these locations to C or D , respectively. Then we remove “unusable” locations again (now we start removing in $i+1$ -th highest region instead of the highest one) and repeat the proceed to analyzing the game restricted to $i-1$ -th and i -th region etc.

After analyzing all regions of \mathcal{G} we obtain the desired set of locations D that can achieve $\text{ExtReach}(A, B)$. \square

B.4 Proof of Lemma 8

We have detailed some parts of the proof of this lemma. However the proof of one of the implications is omitted in the main text, we thus detail it here.

Implication 1. \Rightarrow 2. We inductively define two sets, $R \subseteq L_0 \times 2^{L_0} \times L_0$ and $W \subseteq \mathbb{N} \times L_0 \times L_0$ as follows.

- $(0, \ell_{in}, \ell)$ is in W if

$$\mathcal{P}_\lambda(\{\varrho \in \text{Run}^\omega(\mathcal{G}, (\ell_{in}, 0), \lambda) \mid \text{the first reset along } \varrho \text{ leads to } (\ell, 0)\}) > 0$$

and then we pick a finite run $\varrho_{0, \ell_{in}, \ell} \in \text{Run}(\mathcal{G}, (\ell_{in}, 0), \lambda)$ that leads to $(\ell, 0)$ (without resetting the clock before the last move) such that $\mathcal{P}_\lambda(\{\varrho \in \text{Run}^\omega(\mathcal{G}, \varrho_{0, \ell_{in}, \ell}, \lambda) \mid \varrho \text{ visits } A\}) = 1$ (there must exist such a witness). We add to R any triple (ℓ_{in}, S, ℓ) such that $\ell \in S$, S is minimal (for inclusion), and

$$\mathcal{P}_\lambda(\{\varrho \in \text{Run}^\omega(\mathcal{G}, (\ell_{in}, 0), \lambda) \mid \text{the first reset along } \varrho \text{ leads to } S\}) = 1$$

- We then define inductively $(i, \ell, \ell') \in W$ whenever there is some $(i-1, \widehat{\ell}, \ell) \in W$ such that

$$\mathcal{P}_\lambda(\{\varrho \in \text{Run}^\omega(\mathcal{G}, \varrho_{i-1, \widehat{\ell}, \ell}, \lambda) \mid \text{the first reset along } \varrho \text{ after } \varrho_{i-1, \widehat{\ell}, \ell} \text{ leads to } (\ell', 0)\}) > 0$$

and we then define a finite witness $\varrho_{i, \ell, \ell'} \in \text{Run}(\mathcal{G}, \varrho_{i-1, \widehat{\ell}, \ell}, \lambda)$ such that the next reset after $\varrho_{i-1, \widehat{\ell}, \ell}$ leads to $(\ell', 0)$, and $\mathcal{P}_\lambda(\{\varrho \in \text{Run}^\omega(\mathcal{G}, \varrho_{i, \ell, \ell'}, \lambda) \mid \varrho \text{ visits } A\}) = 1$. Furthermore, we add any triple (ℓ, S, ℓ') to R , such that $\ell' \in S$, S is minimal (for inclusion), and

$$\mathcal{P}_\lambda(\{\varrho \in \text{Run}^\omega(\mathcal{G}, \varrho_{i-1, \widehat{\ell}, \ell}, \lambda) \mid \text{the first reset along } \varrho \text{ after } \varrho_{i-1, \widehat{\ell}, \ell} \text{ leads to } S\}) = 1$$

Obviously, the set R stabilizes after awhile, and we just need to check that the various conditions are satisfied. Conditions 2a and 2c are obviously satisfied. Furthermore, in the construction of the triples (ℓ, S, ℓ') , there is an hypothesis that S should be minimal. This means in particular that for every $\ell' \in S$,

$$\mathcal{P}_\lambda(\{\varrho \in \text{Run}^\omega(\mathcal{G}, \varrho_{i-1, \widehat{\ell}, \ell}, \lambda) \mid \text{the first reset along } \varrho \text{ after } \varrho_{i-1, \widehat{\ell}, \ell} \text{ leads to } (\ell', 0)\}) > 0$$

Condition 2b is thus satisfied.

Note that by construction, if (ℓ, S, ℓ') is added to R , then for every $\ell'' \in S$, (ℓ, S, ℓ'') is added to R as well. We define L_ℓ inductively as follows: L_ℓ contains ℓ , and for every $\ell' \in L_\ell$, if $(\ell', S, \ell'') \in R$, then $\ell'' \in L_\ell$. If condition 2d is not satisfied from $(\ell, S, \ell') \in R$, then it means that $L_\ell \cap A = \emptyset$, which contradicts the fact that A is visited almost-surely. Hence, condition 2d is satisfied.

C Complements for Section 4

C.1 Some complements

In the undecidability reduction we have presented in the core of the paper, we have omitted some gadgets and proofs of some technical claims. We give them here.

Lemma 17. *In gadget $\text{check_succ}_1(x, y)$, the probability of reaching the black locations from (a, v_0) is $\frac{1}{2}$ iff $x_0 = 2y_0$.*

Proof. Suppose that this gadget is entered with values x_0 and y_0 stored in clocks x and y respectively. The probability of reaching one of the black locations is $\frac{1}{2}(1 - y_0) + \frac{1}{2}\frac{1}{2}x_0$ (the probabilities of taking transitions $a \rightarrow e$ or $a \rightarrow b$ is $\frac{1}{2}$ because the weight of each edge is 1, and so are the probabilities of the two edges leaving b). Thus, the probability of reaching the black locations is $\frac{1}{2}$ iff $x_0 = 2y_0$. \square

Lemma 18. *In gadget $\text{check_zero}_1(x, y)$, player \diamond has a strategy from (a, v_0) for reaching the black locations with probability $\frac{1}{2}$ iff there is some integer $p \geq 0$ such that $x_0 = \frac{1}{3^p}$.*

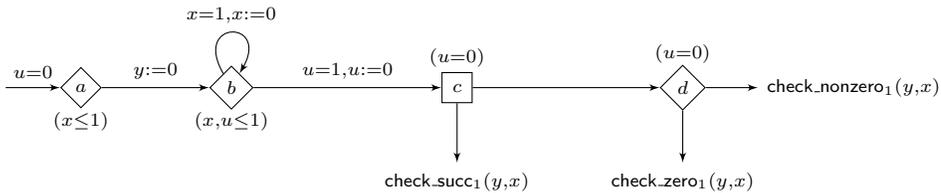
Proof. Assume that this gadget is entered with a value x_0 stored in clock x . We claim that player \diamond has a strategy to reach the black locations with probability $\frac{1}{2}$ iff $x_0 = \frac{1}{3^p}$ for some $p \in \mathbb{N}$. Observe that if $x_0 = 1$, then player \diamond can win by taking the transition $a \rightarrow d$ (the probability of taking transition $d \rightarrow e$ is $\frac{1}{2}$ as the weight of both transitions leaving d is 1, by assumption). Now assume that player \diamond has a winning strategy for $x_0 = \frac{1}{3^p}$ and suppose that the gadget is entered with value $x_1 = \frac{1}{3^{p+1}}$ stored in clock x . Then, player \diamond can win using the following strategy. He takes the transition $a \rightarrow b$ when $1 - \frac{1}{3^p}$ is stored in clock u , and then takes the loop on b once before going to location c when u reaches 1. Observe that when the play reaches location c , the values stored in x and y are $\frac{1}{3^{p+1}}$ and $\frac{1}{3^p}$ respectively. If player \square chooses a transition to the right, player \diamond can win using the winning strategy for $x_0 = \frac{1}{3^p}$. On the other hand, if player \square chooses the transition down, player \diamond automatically wins (remember the property of check_succ_2 discussed above).

Conversely, assume that player \diamond has a strategy to reach the black locations with probability $\frac{1}{2}$. Under that strategy, there is a unique play that never goes to gadget check_succ_2 . This play has to eventually take the transition $a \rightarrow d$ (otherwise the strategy would not be visiting the black locations with probability $\frac{1}{2}$). All other plays are obtained by truncating this play and taking the transition down from c . As player \square always has the possibility to take that transition, this ensures that at each loop the second counter has been incremented. It thus means that the only possible winning strategy is to increment the second counter and eventually reach a point where the two counters have value 0 (the clock encoding the two counters is then equal to 1). Hence, we get that $x_0 = \frac{1}{3^p}$ for some $p \geq 0$, encoding the fact that the initial value of the first counter was 0. \square

Now we present the remaining gadgets.

Testing for non-zero: gadgets $\text{check_nonzero}_1(x, y)$ and $\text{check_nonzero}_2(x, y)$. These gadgets are used for testing that clock x has a value $\frac{1}{2^{p_1} \cdot 3^{p_2}}$ for some $p_1 > 0$ and $p_2 \geq 0$ in the case of $\text{check_nonzero}_1(x, y)$, or a value $\frac{1}{2^{p_1} \cdot 3^{p_2}}$ for some $p_1 \geq 0$ and $p_2 > 0$ in the case of $\text{check_nonzero}_2(x, y)$. These gadgets will be later used for checking that the value of the first or the second counter is positive.

The gadget $\text{check_nonzero}_1(x, y)$ has the following structure:



Lemma 19. *In gadget $\text{check_nonzero}_1(x, y)$, player \diamond has a strategy from (a, v_0) for reaching the black locations with probability $\frac{1}{2}$ iff there are some integers $p_1 > 0$ and $p_2 \geq 0$ such that $x_0 = \frac{1}{2^{p_1} \cdot 3^{p_2}}$.*

We use an idea very similar to the previous gadget: we iteratively multiply the value of the clock by 2 (and at least once) until we reach a value of the form $\frac{1}{3^{p_2}}$ (and that can be checked thanks to gadget $\text{check_zero}_1(y, x)$).

We can easily change the above gadget to construct $\text{check_nonzero}_2(x, y)$.

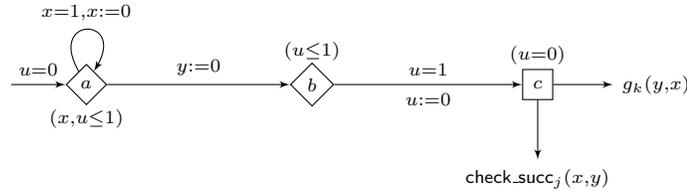
Proof (of Lemma 19). Let $p_1 > 0$ and $p_2 \geq 0$ and let us suppose that this gadget is entered with the value $\frac{1}{2^{p_1} \cdot 3^{p_2}}$ stored in clock x . We show that player \diamond has a strategy to reach the black locations with probability $\frac{1}{2}$ in this case. If $p_1 = 1$, the winning strategy is to take the transition $a \rightarrow b$ when the value of u is $1 - \frac{1}{3^{p_2}}$. Then, player \square can either choose a transition down from c (in this case, player \diamond wins, see the definition of check_succ_1 and current values of clocks), or a transition $c \rightarrow d$, in which case player \diamond chooses the transition down and again wins (observe that when entering the gadget $\text{check_zero}_1(y, x)$, the value stored in y is $\frac{1}{3^{p_2}}$).

Now let $p_1 > 0$ and suppose that player \diamond could win if the gadget is entered with the value $\frac{1}{2^{p_1} \cdot 3^{p_2}}$ stored in clock x . The winning strategy for the value $\frac{1}{2^{p_1+1} \cdot 3^{p_2}}$ is to take the transition $a \rightarrow b$ when the value of u is $1 - \frac{1}{2^{p_1} \cdot 3^{p_2}}$. If player \square chooses the transition down from c , player \diamond wins (see that $2 \cdot \frac{1}{2^{p_1+1} \cdot 3^{p_2}} = \frac{1}{2^{p_1} \cdot 3^{p_2}}$), and if he chooses the transition $c \rightarrow d$, player \diamond wins by going right from d and playing according to the strategy for the initial value $\frac{1}{2^{p_1} \cdot 3^{p_2}}$ of clock y .

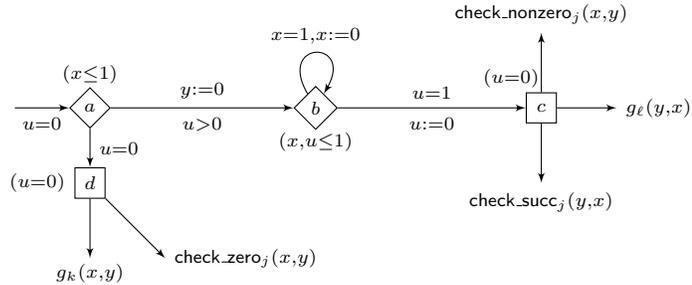
Conversely, assume that player \diamond has a strategy to reach the black locations with probability $\frac{1}{2}$. Then at each loop, the only safe strategy (due to module check_succ_1) is to multiply the value of the clock by 2, until we get a value of the form $\frac{1}{3^{p_2}}$ for some $p_2 \geq 0$ (because we need to eventually be able to take the transition from d down to gadget check_zero_1 , which precisely checks that property). Hence the property that the initial value of the clock has to encode values of counters such that the value of the first counter is positive. \square

Gadgets for the instructions. For each instruction inst_i we create a gadget $g_i(x, y)$, that will simulate the instruction, with the encoding of the counters given earlier.

- If inst_i is of the form ' $c_j := c_j + 1$; goto k ', then $g_i(x, y)$ is of the form:



- If inst_i is of the form 'if $c_j = 0$ then goto k ; else $c_j := c_j - 1$; goto ℓ ', then $g_i(x, y)$ is of the form:



- For the final instruction stop , we create a simple gadget which reaches a black location with probability $\frac{1}{2}$.

The timed game \mathcal{G} is now constructed as follows. It has 3 clocks, u , m and n . The game itself is created from all gadgets by either setting $x = m$ and $y = n$, or $x = n$ and $y = m$. The initial location is the initial location of the gadget $g_0(m, n)$. We assume w.l.o.g. that initially clocks n and u are set to 0, and clock m is set to 1.

Proposition 20. *The following two statements are equivalent:*

- In \mathcal{G} , player \diamond has a strategy to reach the black locations with probability $\frac{1}{2}$;
- There is a halting computation in the two-counter machine \mathcal{M} .

Proof. Let $[i_0, d_{1,0}, d_{2,0}], [i_1, d_{1,1}, d_{2,1}], \dots, [i_w, d_{1,w}, d_{2,w}]$ be a halting computation. We (informally) define a winning strategy for player \diamond . The clue to understand how the strategy works is to see that it satisfies

the following invariant. Whenever a gadget $g_\ell(x, y)$ for instruction i_ℓ is entered, the value stored in clock x is equal to $\frac{1}{2^{d_{1,\ell} \cdot 3^{d_{2,\ell}}}}$.

The strategy is defined as follows. If i_ℓ is of the form ‘ $c_j := c_j + 1$; goto k ’, then player \diamond takes a transition $a \rightarrow b$ when clock u has value $1 - \frac{1}{2^{1+d_{1,\ell} \cdot 3^{d_{2,\ell}}}}$ or $1 - \frac{1}{2^{d_{1,\ell} \cdot 3^{1+d_{2,\ell}}}}$, depending on whether $j = 1$ or $j = 2$, respectively. Then, player \diamond chooses a transition to the gadget for the next instruction.

If i_ℓ is of the form ‘if $c_j = 0$ then goto k ; else $c_j := c_j - 1$; goto ℓ' ’, the strategy for player \diamond is as follows.

- If $d_{j,\ell} = 0$, then player \diamond directly chooses a transition $a \rightarrow d$
- If $d_{j,\ell} > 0$, then player \diamond plays similarly to the previous paragraph.

It is easy to see that if no gadget `check_succ`, `check_zero` and `check_nonzero` is entered, the play once reaches a gadget for the instruction `stop` and player \diamond wins. If the play reaches one of these gadgets player \diamond can win using the strategies we described when defining these gadgets.

Conversely, assume that player \diamond has a strategy to ensure that the probability of reaching black locations is $\frac{1}{2}$. We will check that each gadget computes the intended operation. Consider the maximal play generated by the strategy which does not visit any of the gadgets `check_succ`, `check_zero` and `check_nonzero` (there must be one). It is either infinite, or finite (ending in the gadget for instruction `stop`). Let (i_ℓ) be the sequence of instructions visited along that play. Because of the probability along that play of reaching black locations is $\frac{1}{2}$, it must be the case that the sequence is bounded, ending up by the instruction `stop`. Let $(v_\ell)_\ell$ be the valuations of the clocks when entering the ℓ -th instruction. We claim that for every ℓ , there is $z \in \{x, y\}$ such that $v_\ell(z) = \frac{1}{2^{d_{1,\ell} \cdot 3^{d_{2,\ell}}}}$ for some integers $d_{1,\ell}$ and $d_{2,\ell}$. Furthermore $[i_0, d_{1,0}, d_{2,0}], [i_1, d_{1,1}, d_{2,1}], \dots, [i_w, d_{1,w}, d_{2,w}]$ is a halting computation of the two counter machine \mathcal{M} . \square

C.2 A probability $\leq \frac{1}{2}$ or $\geq \frac{1}{2}$ can be ensured

We only need to modify the probabilistic parts of the gadgets, hence the gadget `check_succ1`(x, y). All other gadgets need not to be changed. The new gadget `check_succ1`(x, y) is given in figure 1. Player \square can choose to go either in the top or in the bottom part of the gadget. The top part corresponds to the previous gadget and in this part, the probability of reaching one of the black locations is still $\frac{1}{2} \cdot (1 - y_0) + \frac{1}{4} \cdot x_0$. We can compute in a similar way that the probability of reaching one of the black locations in the bottom part of the gadget is $\frac{1}{2} \cdot (1 - x_0) + y_0$. Hence, both probabilities do not exceed $\frac{1}{2}$ iff $x_0 = 2y_0$. Similarly, both probabilities are no less than $\frac{1}{2}$ iff $x_0 = 2y_0$.

C.3 A probability $> \frac{1}{2}$ can be ensured

In that case also, we need to modify the gadget `check_succ1`(x, y). The new gadget is given in Figure 2. Assume player \square chooses the top part of the module. Hence assume we are in location d with the valuation $(x_0, y_0, 0)$ (in the order they are the values of x, y, u), and assume that the player \square chooses the transition from b when $u = \varepsilon$. Then, the black states are reached with probability $\frac{1}{2}(1 - y_0) + \frac{1}{4} \cdot \frac{x_0}{1 - \varepsilon}$. We have that $\frac{1}{2}(1 - y_0) + \frac{1}{4} \cdot \frac{x_0}{1 - \varepsilon} > \frac{1}{2}$ and thus $\frac{1}{2}x_0 > (1 - \varepsilon)y_0$ which holds for all $\varepsilon > 0$ whenever $x_0 = 2y_0$. On the other hand, if $x_0 < 2y_0$, it suffices to take the transition from b at time $\varepsilon = 1 - \frac{x_0}{2y_0} > 0$ and then $\frac{1}{2}(1 - y_0) + \frac{1}{4} \cdot \frac{x_0}{1 - \varepsilon} > \frac{1}{2}$.

Assume now player \square chooses the bottom part of the module. He chooses some small $0 < \alpha < 1$ (we have even $\alpha \leq \min(1 - x_0, 1 - y_0)$) to take the first transition to the right. We arrive in location e with the values of x and y being respectively $x_0 + \alpha$ (resp. $y_0 + \alpha$). If $x_0 \leq y_0$, the probability of reaching one of the black locations is $\frac{1}{2} \cdot (1 - x_0 + 2y_0 + \alpha)$. Hence, if $x_0 = 2y_0$, the probability is (strictly) larger than $\frac{1}{2}$ (because $\alpha > 0$). If $x_0 > 2y_0$, player \square can choose α (for instance in the interval $(0; x_0 - 2y_0)$) so that the probability is strictly below $\frac{1}{2}$.

Hence, if $x_0 = 2y_0$, whatever chooses player \square , the probability of reaching one of the black locations will be strictly above $\frac{1}{2}$. On the other hand, if $x_0 \neq 2y_0$, then player \square has a strategy that reaches the black locations with probability strictly below $\frac{1}{2}$ (if $x_0 < 2y_0$, player \square chooses the top branch, and take the transition between b and c at some appropriate date; if $x_0 > 2y_0$, player \square chooses the bottom branch and takes the transition to location e at some appropriate date, as mentioned above).

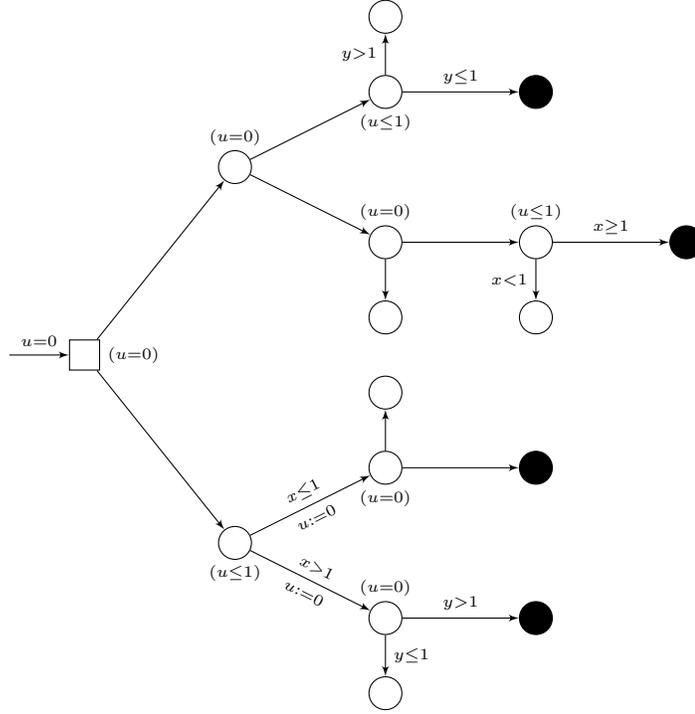


Fig. 1. The strategy is winning whenever the probability is $\leq \frac{1}{2}$ or $\geq \frac{1}{2}$

C.4 A probability $< \frac{1}{2}$ can be ensured

We take the same gadget as for $> \frac{1}{2}$, but we switch the gray and black locations.

C.5 The value $\frac{1}{2}$ is arbitrary

The value $\frac{1}{2}$ is arbitrary, and could be replaced by any rational number (a possibility is to change the weights of the edges).

C.6 Exponential distribution over delays

All the reductions we have presented so far assume bounded delays from all probabilistic locations, and assume uniform distributions over possible delays. Here, we will see that even if we allow unbounded delays and put exponential distributions on them, the quantitative reachability problem remains undecidable.

In this section, we show that the controller synthesis problem is undecidable even if we consider exponential strategies on delays. Again, let \mathcal{M} be a two-counter machine. We construct a game \mathcal{G} and an objective R such that the player \square has a strategy to achieve R in \mathcal{G} with probability $\frac{1}{2}$ iff there is a halting computation in \mathcal{M} . This time, the values of the counters of \mathcal{M} are encoded in a different way than in previous section. We will store value of each counter in different clock, using $\frac{1}{2^p}$ to encode value p of a counter.

Before we define the game \mathcal{G} , we again define several gadgets (role of the gadgets is precisely the same as in the previous section). In all gadgets, x , y and z are clock variables.

Testing that a counter is incremented/decremented faithfully: gadget `check_succ(x, y)`. This gadget is used to verify that the initial value of the clock x is half of the initial value of the clock y . We assume that the distribution over delays is exponential (with parameter α) in locations b and d .

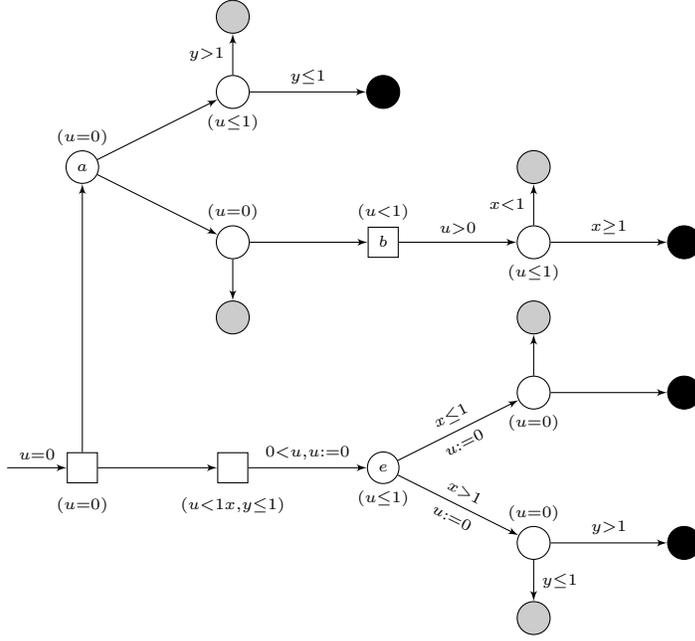
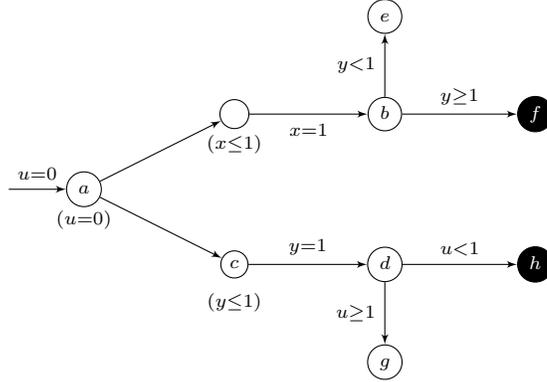


Fig. 2. The strategy is winning whenever the probability is $> \frac{1}{2}$



Suppose that this gadget is entered with values x_0 and y_0 respectively for clocks x and y . Also suppose that $y_0 < x_0$. The probability of reaching the location b is $\frac{1}{2}$, and from b , transition $b \rightarrow e$ is enabled from time $1 - x_0$ to time $1 - y_0$. The transition $b \rightarrow f$ is enabled from time $1 - y_0$. Thus, the probability of reaching f from b is

$$\begin{aligned} \int_{z=1-y_0}^{\infty} \alpha \exp(-\alpha(z - (1 - x_0))) dz &= \left[-\exp(-\alpha(z + x_0 - 1)) \right]_{z=1-y_0}^{\infty} \\ &= \exp(-\alpha(x_0 - y_0)) \end{aligned}$$

In the same manner, we compute the probability of reaching h in the lower part of the gadget. The value of clock u when arriving in d is $1 - y_0$. The probability of reaching d is $\frac{1}{2}$ and the probability of reaching h from d is

$$\int_{z=0}^{y_0} \alpha \exp(-\alpha z) dz = \left[-\exp(-\alpha z) \right]_{z=0}^{y_0} = 1 - \exp(-\alpha y_0)$$

Hence the probability of reaching one of the black locations from a is:

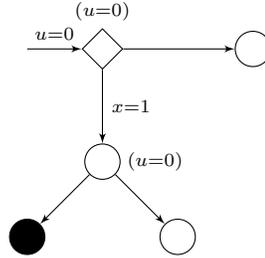
$$\frac{1}{2} \cdot (\exp(-\alpha(x_0 - y_0)) + 1 - \exp(-\alpha y_0))$$

It is equal to $\frac{1}{2}$ iff $\exp(-\alpha(x_0 - y_0)) = \exp(-\alpha y_0)$ iff $x_0 = 2y_0$.

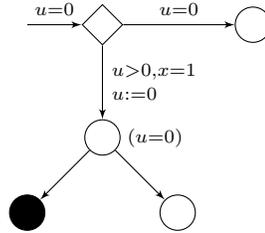
Assume now that $x_0 \geq y_0$. It is easy to see that in this case the probability of reaching the black locations is always greater than $\frac{1}{2}$, because even the probability of reaching the location f is $\frac{1}{2}$ and the probability of reaching the location h is positive.

To conclude, the probability of reaching the black locations is $\frac{1}{2}$ iff $x_0 = 2y_0$.

Testing for zero: gadget $\text{check_zero}(x)$. This gadget is used for testing that the value stored in x is equal to 1.

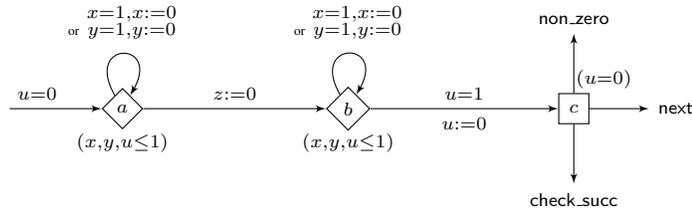


Testing for non-zero: gadget $\text{check_nonzero}(x)$. This gadget is used for testing that the value stored in the clock x is strictly below 1.



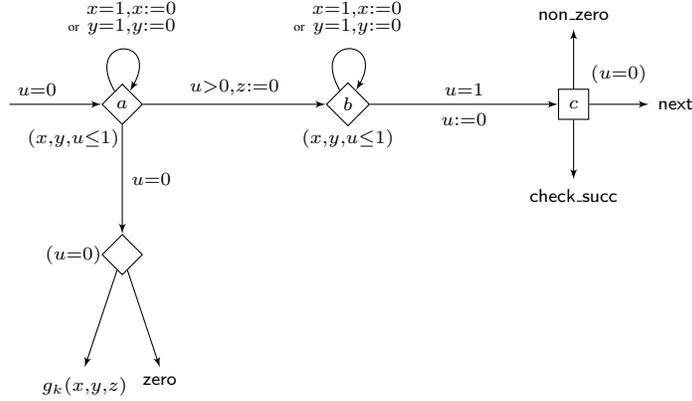
Gadgets for the instructions. For each instruction inst_i we create a gadget $g_i(x, y, z)$, that will simulate the instruction, with the encoding of the counters given earlier.

- If inst_i is of the form ' $c_j := c_j + 1$; goto k ', then $g_i(x, y, z)$ is of the form:



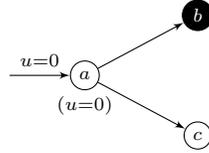
where the gadget next is either $g_k(z, y, x)$ or $g_k(x, z, y)$, and check_succ is either $\text{check_succ}(x, z)$ or $\text{check_succ}(y, z)$, depending on whether $j = 1$ or $j = 2$.

- If inst_i is of the form 'if $c_j = 0$ then goto k ; else $c_j := c_j - 1$; goto ℓ ', then $g_i(x, y, z)$ is of the form:



where the gadget zero is either $\text{check_zero}(x)$ or $\text{check_zero}(y)$, non_zero is either $\text{check_nonzero}(x)$ or $\text{check_nonzero}(y)$, and check_succ is either $\text{check_succ}(x, z)$ or $\text{check_succ}(y, z)$, depending on whether $j = 1$ or $j = 2$.

- For the final instruction stop, we create the following simple gadget.



The game \mathcal{G} is constructed as follows. It has 4 clocks, u , m , n and o . The game itself is created from all gadgets by mapping the clocks m , n and o to the clock variables x , y and z in all possible ways, and by gluing together all the gadgets.

Lemma 21. *The following two statements are equivalent:*

- In \mathcal{G} , player \square has a strategy to reach the black locations with probability $\frac{1}{2}$ from the gadget $g_0(m, n, o)$ where the initial value of m , n , o and u are $\frac{1}{2}$, $\frac{1}{2}$, 0 and 0 , respectively.
- There is a halting computation in \mathcal{M} .