Probabilistic Analysis of Binary Sessions

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Abstract
We study a probabilistic variant of binary session types that relate to a class of Finite-State Markov Chains. The probability annotations in session types enable the reasoning on the probability that a session terminates successfully, for some user-definable notion of successful termination. We develop a type system for a simple session calculus featuring probabilistic choices and show that the success probability of well-typed processes agrees with that of the sessions they use. To this aim, the type system needs to track the propagation of probabilistic choices across different sessions.

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1 Introduction

Session types [29, 30] have consolidated as a formalism for the modular analysis of complex systems of communicating processes. A session is a private channel connecting two (sometimes more) processes, each owning one endpoint of the session and using the endpoint according to a specification – the session type – that constrains the sequence of messages that can be sent and received through that endpoint. As an example, the session type

$$
\text{!int}.(\circ ?\text{int}.(\circ \oplus T))
$$

(1.1)

could describe (part of) an auction protocol as seen from the viewpoint of a buyer process, which sends a bid (!int) and waits for a decision from the auctioneer. The protocol proceeds in two different ways, as specified by the two sides of the branching operator &. The auctioneer
may declare that the item is sold, in which case the session terminates immediately ($\circ$), or it may inform the buyer of a different (higher) bid ($\exists\text{int}$). At that point the buyer may choose ($\oplus$) to quit the auction or to restart the same protocol, here denoted by $T$, with another bid. Most session type theories are aimed at enforcing qualitative properties of a system, such as type safety, protocol compliance, deadlock and livelock freedom, and so on [30]. In these theories, branches ($\&$) and choices ($\oplus$) are given a non-deterministic interpretation since all that matters is understanding whether the system “behaves well” no matter how it evolves. In this work, we propose a session type system for a particular quantitative analysis of session-based networks of communicating processes. More specifically, we shift from a non-deterministic to a probabilistic interpretation of branches and choices in session types and study a type system aimed at determining the probability with which a particular session terminates successfully. Since there is no universal interpretation of “successful termination”, we differentiate successful from unsuccessful termination of a session by means of a dedicated type constructor. For example, in our type system we can refine (1.1) as

$$!\text{int.} (\bullet p\& ?\text{int.} (\circ q\oplus T))$$

(1.2)

where the session type $\bullet$ indicates successful termination and branches and choices are annotated with probabilities $p$ and $q$. In particular, the auctioneer declares the item sold with probability $p$ and answers with a counteroffer with probability $1 - p$, whereas the buyer decides to quit the auction with probability $q$ and to bid again with probability $1 - q$.

From an abstract description such as (1.2), we can easily compute the probability that the interaction ends up in a particular state (e.g., the probability with which the buyer wins the auction). However, (1.2) is “just” the type of one endpoint of a single session in a system, while the system itself could be much more complex: there could be many different processes involved, each making probabilistic choices affecting the behavior of faraway processes that directly or indirectly receive information about such choices through messages exchanged in sessions. Also, new processes and sessions could be created and the network topology could evolve dynamically as the system runs. How do we know that (1.2) is a faithful abstraction of our system? How do we know that the probability annotations we see in (1.2) correspond to the actual probabilities that the system evolves in a certain way? Here is where our type system comes into play: by certifying that a system of processes is well typed with respect to a given set of session types with probability annotations, we support the computation of the probability that the system evolves in certain way statically – i.e., before the system runs – and solely looking at the session types we are interested in as opposed to the system itself.

**Summary of contributions and structure of the paper.** We define a session calculus in which processes may perform probabilistic choices (Section 2). We study a variant of session types based on a probabilistic interpretation of branches and choices so that session types correspond to a particular class of Discrete-Time Markov Chains (Section 3). We provide syntax-directed typing rules for relating processes and session types (Section 4). Well-typed processes are shown to behave probabilistically as specified by the corresponding session types. We are able to trace this correspondence not just for finite processes (Theorem 4.8) but also for processes engaged in potentially infinite interactions (Corollary 4.9). We discuss related work in Section 5 and ideas for further developments in Section 6. Some example details are provided in the appendix.
We let $\rho, \varrho, r \in [0,1]$. This axiom is the main motivation for adopting a pre-congruence rather than a symmetric relation. Nonetheless, the use of a pre-congruence does not affect the ability of processes to reduce (Theorem 4.5) and most relations are symmetric anyway. We now describe the relations described by $s$-par-comm, $s$-new-comm and $s$-par-new are standard and need no commentary. Axiom $s$-no-choice turns a probabilistic choice into a deterministic one when the probability is trivial. This axiom is the main motivation for adopting a pre-congruence rather than a symmetric relation. Indeed, while the symmetric relation $P \equiv Q$ makes sense operationally, it violates typing in general for the process $Q$ can be arbitrary. On the contrary, knowing...
that \( P \parallel Q \) is well-typed allows us to easily derive that \( P \) alone is also well-typed. Axiom \textsc{s-choice-idem} states that the probabilistic choice is idempotent, namely that a probabilistic choice between equal behaviors is not really a choice. Rule \textsc{s-choice-assoc} expresses the standard associativity property for probabilistic choices, which requires a normalization of the involved probabilities. Note that this rule is applicable only when \( pq < 1 \), or else the rightmost probability in the conclusion would be undefined. When \( pq = 1 \), the process can be simplified using \textsc{s-no-choice}. Rule \textsc{s-par-assoc} expresses the associativity property for the parallel composition. The side condition, requiring the middle and rightmost processes to be connected by one shared name, is needed by the type system (cf. Section 4). The reader might be worried by the side conditions imposed on the associativity rule, since they are limiting the ability to rewrite processes to an extent which could prevent processes to be placed next to each other and reduce according to the reduction relation. It is possible to prove a proximity property [31] ensuring that this is not the case, namely that it is always possible to rearrange (well-typed) processes in such a way that processes connected by a session can communicate. The symmetric relation \( P \parallel (Q \parallel R) \leq (P \parallel Q) \parallel R \) when \( \text{fn}(P) \cap \text{fn}(R) \neq \emptyset \) is derivable using \textsc{s-par-assoc} and \textsc{s-par-comm}. Rule \textsc{s-par-choice} distributes parallel compositions over probabilistic choices. This rule is pivotal in our model, for two different reasons. First, being able to distribute a process over a probabilistic choice is essential to make sure that processes connected by a session can be placed next to each other so that they can reduce according to \( \rightarrow \). Second, the relation is quite challenging to handle at the typing level: when \( R \) is composed in parallel with \( P \) and \( Q \), it might be necessary to type \( R \) differently depending on whether or not the session that connects \( R \) with \( P \) and \( Q \) is affected by the probabilistic choice. This is doable provided that \( R \) uses the session safely, namely if it does not delegate the session before it becomes aware of the probabilistic choice (cf. Section 4).
The reduction relation is standard. The base cases consist of the usual rules for communication (r-com), branch selection (r-left and r-right, the latter omitted) along with the expansion of process variables (r-var). Reduction is closed under parallel compositions (r-par), restrictions (r-new), probabilistic choices (r-choice) and structural precongruence (r-struct).

Note that a probabilistic choice \( P \triangleright Q \) is persistent, in the sense that neither \( P \) nor \( Q \) is discarded by reduction even though they morally represent two mutually-exclusive evolutions of the same process. This is one of the standard approaches for describing the semantics of probabilistic processes \([28, 54, 38]\). As a consequence, a process like \( A := \text{idle}_{0.001} \triangleright A \) diverges but terminates with probability 1. We will be able to state interesting properties of such processes through a soundness result that is relativized to the probability of termination.

We write \( \Rightarrow \) for the reflexive, transitive closure of \( \rightarrow \), we write \( P \rightarrow \) if there exists \( Q \) such that \( P \rightarrow Q \) and \( P \rightarrow \) if not \( P \rightarrow \). In the above example, \( A \Rightarrow P \) implies \( P \rightarrow \).

▶ Example 2.1 (Auction). We end this section showing how to represent in our calculus the auction example informally described in Section 1. We define two processes, a Buyer and a Seller connected by a session \( x \):

\[
\begin{align*}
\text{Buyer}(x) & := x!\text{bid}.\text{case } x[\text{done } x, x?y.(\text{inl } x \triangleright \text{inr } x.\text{Buyer}(x))] \\
\text{Seller}(x) & := x?z.(\text{inl } x.\text{done } x \triangleright \text{inr } x.x?\text{counteroffer}.\text{case } x[\text{idle}, \text{Seller}(x)])
\end{align*}
\]

The buyer sends the current bid on \( x \) and waits for a reaction from the seller. The seller accepts the bid with probability \( p \) and rejects it with probability \( 1 - p \). If the seller accepts (by selecting the left branch of the session), the buyer terminates successfully. Otherwise, the seller proposes a counteroffer, which the buyer rejects with probability \( q \) and accepts with probability \( 1 - q \). In the first case, the session terminates without satisfaction of the buyer. In the second case, the buyer starts a new negotiation.

3 Probabilistic Session Types

Session types. Probabilistic session types describe communication protocols taking place through session endpoints and their (finite) syntax is given by the following grammar:

\[
\begin{align*}
\text{Session type } & \quad T, S ::= \circ \mid \bullet \mid ?t.T \mid !t.T \mid T \triangleright \& S \mid T \triangleright \oplus S \quad (3.1)
\end{align*}
\]

The session types \( \circ \) and \( \bullet \) describe a session endpoint on which no further input/output operations are possible. We use \( \bullet \) to mark those termination points of a protocol that represent success and that we target in our probabilistic analysis. The precise meaning of “successful termination” is domain specific but also irrelevant in the technical development that follows. The session types \( ?t.T \) and \( !t.T \) describe session endpoints used for receiving (respectively, sending) a message of type \( t \) and then according to \( T \). Types will be discussed shortly. The session types \( T \triangleright \& S \) and \( T \triangleright \oplus S \) describe a session endpoint used for receiving (respectively, sending) a binary choice which is “left” with probability \( p \) and “right” with probability \( 1 - p \). The endpoint is then used according to \( T \) or \( S \), respectively. Note that \( \triangleright \oplus \) is an internal choice – the process behaving according to this type internally chooses either “left” or “right” – whereas \( \triangleright \& \) is an external choice – the process behaving according to this type externally offers behaviors corresponding to both choices. Therefore, the probability annotation in \( \triangleright \& \) is completely determined by the one in the corresponding internal choice and it could be argued that it is somewhat superfluous. Nonetheless, as we will see when discussing the typing rule for branch processes, having direct access to this annotation makes it easy to propagate the probability of choices across different sessions.
We do not use any special syntax for specifying infinite session types. Rather, we interpret the productions for $T$ coinductively and we call session types the possibly infinite trees generated by the productions in (3.1) that satisfy the following conditions:

**Regularity.** We require every tree to consist of finitely many distinct subtrees. This condition ensures that session types are finitely representable either using the so-called “μ notation” [48] or as solutions of finite sets of equations [16].

**Reachability.** We require every subtree $T$ of a session type to contain a reachable leaf labelled by $\circ$ or $\bullet$. This condition ensures that it is always possible to terminate a session regardless of how long it has been running.

To formalize these conditions, we define a relation $T \sim_p S$ modeling the fact that (the behavior described by) $T$ may evolve into $S$ with probability $p$ in a single step:

$$\begin{align*}
\circ \sim_1 \circ & \quad \forall i. T \sim_i T & T \& p S \sim_p T & T \& p S \sim_{1-p} S \\
\bullet \sim_1 \bullet & \quad \forall i. T \sim_i T & T \oplus S \sim_p T & T \oplus S \sim_{1-p} S
\end{align*}$$

We also consider the relation $\sim_p^*$, which accounts for multiple steps in the expected way:

$$T \sim_1^* S \quad \frac{T \sim_p^* S \quad T \sim_p^* T' \quad T' \sim_q^* S}{T \sim_p^{pq} S}$$

Roughly speaking, $\sim_p^*$ is the reflexive, transitive closure of $\sim_p$ except that the probability annotation $p$ accounts for the cumulative transition probability between two session types.

**Definition 3.1 (well-formed session type).** Let $T(T) \equiv \{ S \mid \exists p, S : T \sim_p^* S \}$. A (possibly infinite) tree $T$ generated by the productions in (3.1) is a well-formed session type if $\bar{T}(T)$ is finite and, for every $S \in \bar{T}(T)$, there exists $p > 0$ such that either $S \sim_p^* \circ$ or $S \sim_p^* \bullet$.

**Example 3.2 (auction protocol, buyer side).** Even though we have not presented the typing rules for the calculus of Section 2, we can speculate on the session type of the endpoint used e.g., by the buyer process in Example 2.1, which satisfies the equation

$$T = \text{!int.(} \bullet, \& p \& \text{?int.(} \circ, q \oplus T\text{)})$$

In this case we have $\bar{T}(T) = (\circ, \bullet, \bullet, \& (\text{?int.(} \circ, q \oplus T\text{)}), \text{?int.(} \circ, q \oplus T\text{)}, \circ, q \oplus T, T)$ and it is easy to see that $T$ is well formed provided that at least one among $p$ and $q$ is positive.

From now on we assume that all the session types we work with are well formed.

**Success probability.** We now define the probability that a protocol described by a session type $T$ terminates successfully. Intuitively, this probability is computed by accounting for all paths in the structure of $T$ that lead to a leaf labelled by $\bullet$. Formally:

**Definition 3.3 (success probability).** The success probability of a session type $T$, denoted by $[T]$, is determined by the following equations:

$$\begin{align*}
\end{align*}$$

For a finite session type $T$, Definition 3.3 gives a straightforward recursive algorithm for computing $[T]$. When $T$ is infinite, however, it is less obvious that Definition 3.3 provides a way for determining $[T]$. To address the problem in the general case we observe that, by interpreting $[T]$ as a probability variable, Definition 3.3 allows us to derive a finite system.
of equations relating such variables. Indeed, the right hand side of each equation for \([T]\) in Definition 3.3 is expressed in terms of probability variables corresponding to the children nodes in the tree of \(T\). Since \(T\) has finitely many subtrees, we end up with finitely many equations. Then, we observe that every session type \(T\) corresponds to a Discrete-Time Markov Chain (DTMC) \([34, 49]\) whose state space is \(T(T) = \{S_1, \ldots, S_n\}\) and such that the probability \(p_{ij}\) of performing a transition from state \(S_i\) to state \(S_j\) is given by

\[
p_{ij} \triangleq \begin{cases} p & \text{if } S_i \leadsto_p S_j \\ 0 & \text{otherwise} \end{cases}
\]

Regularity and reachability imply that the DTMC we obtain from any session type \(T\) is finite state and absorbing. That is, it is always possible to reach an absorbing state (either \(\circ\) or \(\bullet\)) from any transient state (any other session type). In any finite-state, absorbing DTMC, the probability of reaching a specific absorbing state from any transient state can be computed by solving a particular system of equations which is guaranteed to have a unique solution \([34]\). Moreover, the system that we obtain for \([T]\) using Definition 3.3 is precisely the one whose solution is the probability of reaching \(\bullet\) from \(T\) (see Appendix A).

▶ Example 3.4. We compute the success probability of \(T\) from Example 3.2 where, for the sake of illustration, we take \(p = \frac{1}{4}\) and \(q = \frac{2}{3}\). Let \(T_1 = \bullet \frac{1}{4} \& T_2\) and \(T_2 = \text{?int}.T_3\) and \(T_3 = \circ \frac{2}{3} \oplus T\) be convenient names for some of its subtrees. Using Definition 3.3 we obtain the system of equations

\[
\begin{align*}
[T] &= [T_1] \\
[T_1] &= \frac{1}{4}[\bullet] + \frac{3}{4}[T_2] \\
[T_2] &= [T_3] \\
[T_3] &= \frac{2}{3}[\circ] + \frac{1}{3}[T] \\
[\circ] &= 0
\end{align*}
\]

from which we compute \([T] = \frac{1}{4}\) (Appendix A details the corresponding DTMC).

Duality. We write \(\overline{T}\) for the dual of \(T\), that is the session type obtained from \(T\) by swapping input actions with output actions and leaving the remaining forms unchanged. Formally, \(\overline{T}\) is the session type obtained from \(T\) that satisfies the following equations:

\[
\begin{align*}
\overline{\circ} &= \bullet \\
\overline{\bullet} &= \circ \\
?T &= t.\overline{T} \\
T &\circ S = T \circ S \\
\overline{T} &\circ S = \overline{T} \circ S
\end{align*}
\]

It is easy to see that duality is an involution (that is, \(\overline{\overline{T}} = T\)) and that the success probability is unaffected by duality, that is \([T] = [\overline{T}]\). This means that we can compute the success probability of a session from either of its two endpoints.

Types. Types describe resources used by processes and exchanged as messages. We distinguish between session endpoints, whose type is a session type \(T\), from sessions with success probability \(p\), whose type has the form \(\langle p \rangle\):

\[
\text{Type} \quad t, s ::= T \mid \langle p \rangle
\]

We will see in Section 4 that a type \(\langle p \rangle\) results from “joining” the two peer endpoints of a session having dual sessions types \(T\) and \(\overline{T}\) such that \(p = [T] = [\overline{T}]\). For brevity we omit message types such as unit and int from the formal development as their handling is folklore and does not affect the presented results. We occasionally use them in the examples though.
A key aspect of the type system is that processes may use session endpoints differently, depending on the outcome of probabilistic choices. Nonetheless, we need to capture the overall effect of such different uses in a single type. For this reason, we introduce a probabilistic type combinator that allows us to combine types by weighing the different ways in which a resource is used according to a given probability.

**Definition 3.5 (probabilistic type combination).** We write \( t_p \oplus s \) for the combination of \( t \) and \( s \) weighed by \( p \), which is defined by cases on the form of \( t \) and \( s \) as follows:

\[
t_p \oplus s = \begin{cases} 
  t & \text{if } t = s \\
  T_{pq+(1-p)r} \oplus S & \text{if } t = T_q \oplus S \text{ and } s = T_r \oplus S \\
  \langle pq + (1-p)r \rangle & \text{if } t = \langle q \rangle \text{ and } s = \langle r \rangle \\
  \text{undefined} & \text{otherwise}
\end{cases}
\]

Intuitively, \( t_p \oplus s \) describes a resource that is used according to \( t \) with probability \( p \) and according to \( s \) with probability \( 1 - p \). The combination of \( t \) and \( s \) is only defined when \( t \) and \( s \) have “compatible shapes”, the trivial case being when they are the same type. The interesting cases are when \( t \) and \( s \) describe a choice (a point of the protocol where one process performs a selection) and when \( t \) and \( s \) describe a session as a whole. In both cases, the success probability of the choice (respectively, of the session) is weighed by \( p \). As an example, consider a session endpoint that is used according to \( T_1 \oplus S \) with probability \( p \) and according to \( T_0 \oplus S \) with probability \( 1 - p \). In the first case, we are certain that the session endpoint is used for selecting “left” and then according to \( T \). In the second case, we are certain that the session endpoint is used for selecting “right” and then according to \( S \). Overall, the session endpoint is used according to the type \( T_p \oplus S \).

The combination \( \langle q \rangle_p \oplus \langle r \rangle = \langle pq + (1-p)r \rangle \) captures the fact that the success probability of a whole session that is carried out in two different ways having success probabilities respectively \( q \) and \( r \) is the convex sum of \( q \) and \( r \) weighed by \( p \). The success probability with which we annotate this type allows us to state the soundness properties of the type system, by relating the success probabilities in session types with those of a process that behaves according to those session types. Speaking of success probability, a fundamental property that is used extensively in the soundness proofs is the following one. Any conceivable generalization of Definition 3.5 must guarantee this property for the type system to be sound.

**Proposition 3.6.** \([T_1 \oplus T_2] = p[T_1] + (1 - p)[T_2]\).

Definition 3.5 is quite conservative in that, except for top-level choices, any other session type can only be combined with itself. It is conceivable to generalize \( p \oplus \) to permit the combination of “deep choices” found after a common prefix. For example, we could have \( \text{!int}(T_1 \oplus S) \oplus \text{!int}(T_0 \oplus S) = \text{!int}(T_p \oplus S) \). This generalization is not for free, though. As we will see in Section 4, session endpoints that are affected by a probabilistic choice must be “handled with care” and Definition 3.5 as it stands helps ensuring that this is actually the case. We leave the combination of “deep choices” to future work.

### 4 Typing Rules

We use contexts for tracking the type of free variables occurring in processes. A context is a finite map from variables to types written \( x_1 : t_1, \ldots, x_n : t_n \). We let \( \Gamma \) and \( \Delta \) range over contexts, we write \( \emptyset \) for the empty context, \( \text{dom}(\Gamma) \) for the domain of \( \Gamma \) and \( \Gamma, \Delta \) for the union of \( \Gamma \) and \( \Delta \) when \( \text{dom}(\Gamma) \cap \text{dom}(\Delta) = \emptyset \). We also extend \( p \oplus \) pointwise to contexts in the obvious way.
Before we discuss the typing rules, we have to introduce two predicates to single out types that have particular properties. The class of unrestricted types, defined next, is aimed at describing resources that can be discarded and duplicated at will.

**Definition 4.1** (unrestricted type and context). We say that \( t \) is unrestricted and we write \( \text{un}(t) \) if \( t = \circ \). We write \( \text{un}(\Gamma) \) if \( \text{un}(\Gamma(x)) \) for all \( x \in \text{dom}(\Gamma) \).

In our case, the only unrestricted type is \( \circ \), but if the type system is extended with basic types such as \( \text{unit} \) and \( \text{int} \), these would be unrestricted as well. Next we introduce the class of safe types, those describing resources that can be safely sent in messages and used in process invocations because they cannot be passively affected by a probabilistic choice.

**Definition 4.2** (safe type). We write \( \text{safe}(t) \) if \( t \) is not of the form \( T \cdot S \).

The ultimate motivation for the safety predicate has its roots in the soundness proof of the type system. In a nutshell, an unsafe session type is one whose dual admits a non-trivial probabilistic combination (Definition 3.5) and therefore that may change unpredictably, from the standpoint of a process using a resource with that (unsafe) type. In this case, the process must wait to be notified of the (probabilistic) choice that has occurred before using the resource in a message. Should the need arise to send an unsafe endpoint in a message, it is possible to patch the endpoint’s session type so as to make it safe, for example by prefixing the session type with a dummy input/output action. We will see an instance where this patch is necessary in Example 4.12.

Judgments have the form \( \Gamma \vdash P \), meaning that \( P \) is well typed in \( \Gamma \), and are derived by the rules in Table 3. We assume a global map from process variables to sequences of types written \( \{A_i : T_i\}_{i \in I} \) whose domain includes all the process variables for which there is a definition \( A_i(\pi) := P_i \) and that \( \bar{x} \vdash t \vdash P_i \) is derivable for every \( i \in I \). This ensures that all process definitions are typed consistently. The typing rules are syntax directed, so that each process form corresponds to a typing rule. We now discuss each rule in detail. Rules \( \text{T-IDLE} \) and \( \text{T-DONE} \) deal with terminated processes. In \( \text{T-IDLE} \) the whole context must be unrestricted, since the \( \text{idle} \) process does not use any resource. Rule \( \text{T-DONE} \) is similar, except that the session \( x \) flagged by the process must have type \( \bullet \). This way, we enforce the correspondence between successful termination in processes and successful termination in

\[
\begin{array}{llll}
\text{T-IDLE} & \text{T-DONE} & \text{T-VAR} & \\
\text{un}(\Gamma) & \text{un}(\Gamma) & \text{un}(\Gamma) & A : T \text{ safe}(T) \\
\Gamma \vdash \text{idle} & \Gamma, x : \bullet \vdash \text{done} & \Gamma, x : \overline{T} \vdash A(\overline{T}) & \\
\text{T-IN} & \text{T-BRANCH} & \text{T-NEW} & \\
\Gamma, x : T, y : t \vdash P & \Gamma, x : T \vdash P & \Delta, x : S \vdash Q & \\
\Gamma, x : ?.T \vdash x?(y).P & \Gamma, x : T \vdash P & \Delta \vdash \text{case} x \ [P, Q] & \\
\text{T-OUT} & \text{T-LEFT} & \text{T-RIGHT} & \\
\Gamma, x : \text{safe}(t) \vdash P & \Gamma, x : T \vdash P & \Gamma, x : S \vdash P & \\
\Gamma, x : ?!T, y : t \vdash x!y.P & \Gamma, x : T_1 \vdash \text{inl} x.P & \Gamma, x : T_0 \vdash \text{inr} x.P & \\
\text{T-PAR} & \text{T-CHOICE} & \\
\Gamma, x : T \vdash P & \Gamma \vdash \Delta \vdash Q & \\
\Gamma, \Delta, x : [\overline{T}] \vdash P | Q & \Gamma, x : \langle p \rangle \vdash P & \\
\end{array}
\]
session types. Rule t-var establishes that a process invocation is well typed provided that the type of the parameters passed to the process match the expected ones and that any unused resource has an unrestricted type. The premise $A : \tilde{I}$ indicates that $A$ is associated with the sequence of types $\tilde{I}$ in the global map, ensuring that $A$ is invoked with parameters of the right type. Observe that the type of such parameters must be safe. This way, we prevent to use as parameters resources whose type can be (passively) affected by a probabilistic choice. Rules t-in and t-out deal with the exchange of a message $y$ on session $x$. The rules update the type of $x$ from the conclusion to the premise of the rule to account for the communication. As usual, a linear resource $y$ being sent in a message is no longer available in the continuation of the process. As anticipated earlier, t-out requires the type of $y$ to be safe, again to ensure that the type of $y$ does not suddenly change under the effect of a probabilistic choice.

The typing rules described so far are fairly standard for any session calculus. We now move on to the part of the type system that handles probabilities. Rules t-left and t-right deal with selections. In these cases, the type of $x$ must be of the form $T \oplus S$ and the process continuation uses $x$ according to either $T$ or $S$ respectively. The key aspect is the probability $p$ with which the process selects “left”, which is 1 in the case of $\text{inl} \_x$ and 0 in the case of $\text{inr} \_x$. These processes behave deterministically, hence the probability annotation in the session type is trivial. Rule t-branch illustrates the typing of a branch, whereby a process receives a choice from a session $x$ and continues accordingly. The type of $x$ must be of the form $T \_p \& S$, where $p$ is the probability with which the process will receive a “left” choice. The key part of the rule concerns all the other resources used by the process, which will be used according to $\Gamma$ if the process receives a “left” choice and according to $\Delta$ otherwise. That is, the process is becoming aware of a probabilistic choice that has been performed elsewhere and whose outcome is communicated on $x$. Depending on this information, the process uses its resources (not just $x$) accordingly. The behavior of the process as a whole is described by the combination $\Gamma, p \Box \Delta$ of the contexts in the two branches. Recall that the $p \Box$ operator, when used on session types, is idempotent in all cases but for selections (Definition 3.5). Hence, $\Gamma, p \Box \Delta$ is nearly the same as $\Gamma$ and $\Delta$, except that the probabilities with which some future selections will be performed on endpoints in $\Gamma$ and $\Delta$ may have been adjusted as a side effect of the information received from $x$. This mechanism enables the propagation of probabilistic choices through the system as messages are exchanged on sessions.

Rule t-par deals with parallel compositions $P \mid Q$, where $P$ and $Q$ must use $x$ according to dual session types. Writing $\Gamma, \Delta$ in the conclusion of the rule ensures that $P$ and $Q$ do not share any name other than $x$, thus preventing the creation of network topologies that may lead to deadlocks [12]. In the conclusion of the rule the type of $x$ becomes of the form $(p)$ to record the fact that both endpoints of $x$ have been used. The success probability $p$ coincides with that of one of the endpoints and is well defined since $[T] = [\tilde{T}]$. Rule t-choice deals with probabilistic choices performed by a process and partially overlaps with t-branch in that the contexts of the two alternative evolutions of the process after the choice are combined by $p \Box$. Finally, rule t-new removes a session $x$ from the context when $x$ is restricted.

Let us now discuss the main properties enjoyed by well-typed processes. First and foremost, typing is preserved by reductions.

**Theorem 4.3 (subject reduction).** If $\Gamma \vdash P$ and $P \rightarrow Q$, then $\Gamma \vdash Q$.

Although this result is considered standard, one detail makes it special in our setting. Specifically, we observe that the reduct $Q$ is well typed in the very same environment used for typing $P$, despite the fact that a communication may have taken place on a session $x$ in $P$, determining a change in the session types associated with the endpoints of $x$. A communication can occur only if $P$ contains both endpoints for $x$, and more precisely if there
are two subprocesses of $P$ that use $x$ according to dual session types and that are
composed in parallel using $t$-par. Then, $x$ in $\Gamma$ must be associated with a type of the form $(p)$, where $p$
is the success probability of $P$. Then, Theorem 4.3 guarantees that not only the typing, but
also the success probability of sessions is preserved by reductions. This is counterintuitive
at first, given that a session may evolve through different branches each having different
success probabilities. However, recall that probabilistic choices are persistent in our calculus,
meaning that the reduct $Q$ accounts for all possible evolutions of $P$. This is what entails
such strong formulation of Theorem 4.3.

Next we turn our attention to termination. To this aim, we provide two characterizations
of process termination respectively concerning the present and the future states of a process.

\textbf{Definition 4.4 (immediate and eventual termination).} We say that $P$ is terminated if $P \downarrow$
\textit{ is derivable using the following axioms and rules:}

\[
\begin{align*}
\text{idle} \downarrow & \quad \text{done} \downarrow P \downarrow Q \downarrow & \quad P \downarrow Q \downarrow & \quad P \downarrow (x)P \downarrow
\end{align*}
\]

We say that $P$ terminates with probability $p$, notation $P \triangleleft_p$, if there exist $(P_n)$, $(Q_n)$
\textit{ and } $(p_n)$ for $n \in \mathbb{N}$ such that $P \Rightarrow P_n \triangleleft p_n Q_n$ and $P_n \downarrow$ for every $n \in \mathbb{N}$ and $\lim_{n \to \infty} p_n = p$.

In words, $P \downarrow$ means that $P$ does not contain any pending communications, whereas
$P \triangleleft_p$ means that $P$ evolves with probability $p$ to states in which there are no pending
communications. Our type system is not strong enough to guarantee (probable) termination.
For example, the process $\Omega$ defined by $\Omega := \Omega$ is well-typed and diverges. In general, however,
well-typed processes are guaranteed to be deadlock free, as stated formally below.

\textbf{Theorem 4.5 (deadlock freedom).} If $\emptyset \vdash P$ and $P \Rightarrow Q$, then either $Q \Rightarrow$ or $Q \downarrow$.

Note that deadlock freedom is not simply a bonus feature of our type system. It
is actually a requirement for proving the properties of the type system that specifically
pertain probabilities, which we will discuss shortly. Before doing so, we need an operational
characterization of successful termination relative to a particular session.

\textbf{Definition 4.6 (successful termination of a session).} We say that $P$ successfully terminates
session $x$ with probability $p$ if $P \uparrow^x_p$ is derivable using the following axioms and rules:

\[
\begin{align*}
p\text{-DONE} & \quad p\text{-PAR} \quad P \uparrow^x_{p} & \quad P \uparrow^x_{p} & \quad P \uparrow^x_{p} & \quad P \uparrow^x_{p} & \quad P \uparrow^x_{p} & \quad P \uparrow^x_{p} \\
\text{done} \uparrow^x_{x} & \quad P \uparrow^x_{p} & \quad P \uparrow^x_{p} & \quad P \uparrow^x_{p} & \quad P \uparrow^x_{p} & \quad P \uparrow^x_{p} & \quad P \uparrow^x_{p} \\
\end{align*}
\]

Axiom $p\text{-DONE}$ states that a process of the form $\text{done} \uparrow x$ has successfully terminated session
$x$ with probability 1. The rules $p\text{-PAR}$\text{-i} state that the successful termination of a parallel
composition $P \uparrow Q$ with respect to a session $x$ can be reduced to the successful termination
of either $P$ or $Q$. In particular, we do not require that both $P$ and $Q$ have successfully
terminated $x$, for two reasons: first, it could be the case that $P$ and $Q$ are connected by a
session different from $x$, hence only one among $P$ and $Q$ could own $x$; second, if a process
has successfully terminated a session through one of its endpoints, then duality ensures that
the peer owning the other endpoint cannot have pending operations on it, so the session as a
whole can be considered successfully terminated even if only one peer has become $\text{done} \uparrow x$.

Rule $p\text{-RES}$ accounts for session restrictions in the expected way and $p\text{-CHOICE}$ states
that the successful termination of $x$ in a process distribution is obtained by weighing the
probabilities of successful termination of the processes in the distribution. Note that $p\text{-CHOICE}$
can be applied only if it is possible to derive the successful termination of \( x \) for all of the processes in the distribution, whereas in general only some of such processes will have successfully terminated \( x \). To account for this possibility, we can use \( \tau \)-\textsc{any} to approximate the probability of successful termination of \( x \) for any process to 0.

The type system gives us an upper bound to the success probability of any session:

\[
\text{Proposition 4.7.}\quad \text{If } x : \langle p \rangle \vdash P \text{ and } P \uparrow_q^n, \text{ then } q \leq p.
\]

In particular, a session with type \((0)\) cannot be successfully completed, which could indicate a flaw in the system. The upper bound is matched exactly by terminated processes:

\[
\text{Theorem 4.8.}\quad \text{If } x : \langle p \rangle \vdash P \text{ and } P \Rightarrow, \text{ then } P \uparrow_p.
\]

Note that Theorem 4.8 does not hold unless processes are deadlock free, whence the key role of Theorem 4.5. As stated, Theorem 4.8 appears of limited use since it only concerns processes that cannot reduce any further, whereas in general we are interested in computing the probability of successful termination also for processes engaged in arbitrarily long interactions, for which the predicate \( P \Rightarrow \) might never hold. It turns out that Theorem 4.8 can be relativized to the probability that a process terminates, thus:

\[
\text{Corollary 4.9 (relative success).}\quad \text{Let } P \uparrow_p^x \text{ if there exist } (P_n) \text{ and } (p_n) \text{ such that } P \Rightarrow P_n \text{ and } P_n \uparrow_{p_n}^x \text{ for all } n \in \mathbb{N} \text{ and } \lim_{n \to \infty} p_n = p. \text{ Then } (1) \ x : \langle 1 \rangle \vdash P \text{ and } P \downarrow_p \text{ imply } P \uparrow_p^x \text{ and } (2) \ x : \langle p \rangle \vdash P \text{ and } P \downarrow_1 \text{ imply } P \uparrow_p^x.
\]

Property (1) states that a well-typed process using a session with type \( x : \langle 1 \rangle \) successfully completes the session with the same probability with which it terminates. Property (2) extends Theorem 4.8 to processes that are known to terminate with probability 1.

\[
\text{Example 4.10.}\quad \text{Below is the type derivation for the process } \text{Buyer} \text{ from Example 2.1 using } T \text{ from Example 3.2 and assuming the type assignment } \text{Buyer} : T.
\]

\[
\begin{array}{c}
\xrightarrow{T-\text{idle}} \quad \xrightarrow{T-\text{left}} \quad \xrightarrow{T-\text{right}} \quad \xrightarrow{T-\text{right}} \quad \xrightarrow{T-\text{choose}}
\end{array}
\]

\[
\begin{array}{c}
x : o \vdash \text{idle} \\
x : \circ T \vdash \text{inl} x \\
x : o \uplus T \vdash \text{inr} x \text{.Buyer}(x) \\
x : o q \uplus T ; y : \text{int} \vdash \text{inr} x \text{.Buyer}(x) \\
x : o q \uplus T \vdash x : \text{int} \text{.inl} x \text{.Buyer}(x) \\
x : o \uplus T ; y : \text{int} \vdash \text{inr} x \text{.Buyer}(x) \\
x : o q \uplus T ; y : \text{int} \vdash \text{inl} x \text{.inr} x \text{.Buyer}(x) \\
x : o q \uplus T \vdash x : \text{inl} x \text{.inr} x \text{.Buyer}(x)
\end{array}
\]

Observe the application of \( \tau\)-\textsc{choice}, which turns the probabilistic choice \( o q \uplus T \) in the conclusion of the rule into a deterministic one in the two premises. There exists an analogous derivation for \( x : T \vdash Q \) where \( Q \) is the body of \( \text{Seller}(x) \) in Example 2.1. By taking \( p \) and \( q \) as in Example 3.4, we derive \( x : \langle \frac{1}{2} \rangle \vdash \text{Buyer}(x) \mid \text{Seller}(x) \) with one application of \( \tau\)-\textsc{var}. It is easy to establish that this process terminates with probability 1, hence by Corollary 4.9(2) the buyer wins the auction with probability \( \frac{1}{2} \).

\[
\text{Example 4.11.}\quad \text{The separation of probabilistic choices from the communication of information ("left" and "right" selections) that depends on such choices implies that there is no 1-to-1 correspondence between choices as seen in session types and choices performed by processes. Below are a few instances in which the type system performs a non-trivial reconciliation between the probability annotations in types and those in processes. The type derivations are detailed in [31].}
\]
1. The process \texttt{case }\texttt{x[\texttt{inr y.done x, inl y.done y}}] inverts a choice from session \texttt{x} to \texttt{y}, so that it successfully completes \texttt{x} if and only if it does not successfully complete \texttt{y}. It is well typed in the context \texttt{x : }\texttt{ ● p & o, y : }\texttt{ 1−p ⊕ o}, which reflects the effect of the inversion.

2. The process \texttt{case x[\texttt{case y[\texttt{inl y.done z, inr z}}], case y[\texttt{inr z, inr y}}] coalesces two choices received from \texttt{x} and \texttt{y} into a choice sent on \texttt{z}. The process is well typed in the context \texttt{x : }\texttt{ o & o, y : }\texttt{ q & o, z : }\texttt{ p q o o}, indicating that the success probability for \texttt{z} is the product of the probabilities of receiving “left” from both \texttt{x} and \texttt{y}.

3. The process \texttt{inl x.inl x.done x} is decorated by ranges of probabilities representing the degree of likelihood for interactions or to hand it over to the other slave (with probability \texttt{p}).

\begin{itemize}
    \item \texttt{Example 4.12 (Work sharing).} Consider a system \texttt{C(x) \mid x?y(z).B(x, y, z) \mid A(y)} modeling (from left to right) a master process \texttt{C} connected with two slave processes which can be “busy” handling jobs or “idle” waiting for jobs. The processes are defined as follows:

\begin{align*}
    C(x) & := x!\texttt{job.case x[\texttt{done x, idle}}] \\
    B(x, y, \texttt{job}) & := y!(). \{\texttt{inl x.inl y.done x} \oplus \{\texttt{inr x.inl y} \oplus \texttt{inr y!x.y!job.A(y)}\}\} \\
    A(y) & := y?(). \texttt{case y[\texttt{idle, y?x,y?z.B(x, y, z)}]}
\end{align*}

The master sends a job to the first slave and waits for a notification indicating whether the job has been handled or not. Obviously, the master succeeds only in the first case. A busy slave decides whether to handle the job (with probability \texttt{p}) or not (with probability \texttt{1−p}). In the first case, it notifies the master and the idle slave that the job has been handled and terminates. In the second case, it decides whether to discard the job (with probability \texttt{q}) or to hand it over to the other slave (with probability \texttt{1−q}). Note that the busy slave sends on \texttt{y} a dummy value to the idle one before taking any decision so that the type of \texttt{y} is safe when \texttt{y} is used in \texttt{A(y)}. This way, by the time the busy slave makes a probabilistic choice that affects (and will be communicated to) the idle slave, the idle slave is blocked on a \texttt{case} waiting for such choice, and therefore its typing can be suitably adjusted when it is moved (by \texttt{s-par-choice}) into the scope of the choice.

Now, take \texttt{T} = !\texttt{Unit.(p−pq+q \oplus !S.int.T)} and \texttt{S = ● r o} where \texttt{max[p, q] > 0} and \texttt{r = p−pq+q}. It is possible to show that the above composition is well typed under the global type assignments \texttt{C : !int.S, B : S.T.int} and \texttt{A : T}, where we assume that \texttt{job} has type \texttt{int}. From the fact that the system terminates with probability \texttt{1}, we conclude that the master succeeds with probability \texttt{r}. Details can be found in [31].
\end{itemize}

5 Related Work

\textbf{Type systems for probabilistic, concurrent programs.} Despite their close relationship with process algebras, many of which have been extensively studied in a probabilistic setting, there are few results concerning probabilistic variants of session types. A notable exception is [2], which considers a probabilistic variant of multiparty session types (MST) where global types are decorated by ranges of probabilities representing the degree of likelihood for interactions to happen. Besides using MST while we use binary session types, a key difference is that [2] does not consider interleaved sessions. The effect of probabilistic choices across different sessions and the type system presented therein ensures that the aggregate probability of all execution paths is 1, which in our case is guaranteed by the semantics of the probabilistic choice operator in processes. The type system in [2] essentially checks that each choice
in a process is made according to the probability range written in its type, i.e., a process chooses a branch with a probability value that lies within the range specified by its session type. Differently, a probability value in our types does not necessarily translate into the same probability value in a process; moreover, the same probabilistic choice in a process may be reflected as different probabilities in different sessions, as illustrated in Example 4.11.

Some type systems for probabilistic programs have been developed to characterize precisely the space of the possible execution traces [39] or to ensure that well-typed programs do not leak secret information [17]. The work [54] considers a sub-structural type system for a probabilistic variant of the linear $\pi$-calculus. Although the type system is not concerned with probabilities directly, there are interesting analogies with our typing discipline: it is only by relying on the properties of well-typed processes – most notably, race and deadlock freedom – that we are able to relate the probabilities in processes with those in types.

Probabilistic models of concurrent processes. The design of computational models that combine concurrency and probabilities has a long tradition [55, 50] and gave birth to a variety of operational approaches [51] and concrete probabilistic extensions of well-known concurrency models, such as CCS [27], CSP [41, 25], Petri nets [9], Klaim [19], and name-passing process calculi [28, 54, 43, 26]. Our language for processes can be seen as the session-based counterpart of (a synchronous version of) the simple probabilistic $\pi$-calculus [43], which features both probabilistic and non-deterministic choices. While non-deterministic choices in [43] correspond to the standard choice operator (+) of the $\pi$-calculus, we adopted a session discipline, and hence a choice is realised by communicating a label over a session.

The development of a denotational semantics for languages that combine non-determinism, concurrency and probabilities has revealed challenging. On the one hand, probabilistic choices do not distribute over non-deterministic ones, i.e., it matters whether the environment chooses before or after a probabilistic choice is made, as highlighted in [53]. This observation appears to be reflected in our type system by the typing rules that require a term to be of a safe type, e.g., when a session is delegated. Establishing a precise connection between these two notions may pave the way for generalisations of our probabilistic type combinator. On the other hand, probabilistic choices in a system need to be (probabilistically) independent. This problem is connected with the well-known confusion phenomenon, in which concurrent (and hence, independent) choices may influence each other (e.g., one choice may enable/disable some branch in another choice). As shown in [1, 33, 11], confusion can be avoided by establishing an order in which choices are executed; essentially, by reducing concurrency. We remark that the session discipline imposed by our language – and rule $\tau$-par in particular – makes all probabilistic choices independent (in a probabilistic sense).

Probabilistic languages and analyses. Probabilistic models are frequently used to prove properties that can be expressed as reachability probabilities; they are then verified by model-checking [32]. Our types are also reachability properties related to the probability of successful completion of a session. Besides, our type system guarantees deadlock-freedom. Many approaches have been recently proposed for reasoning on probabilistic programs, e.g., deductive-style approaches based on separation logic [6, 52, 5], probabilistic strategy logic [3], proof of termination [23, 37], static analysis [56], and probabilistic symbolic execution [10]. Typing has been used in the sequential setting to ensure almost-sure termination in a probabilistic lambda calculus [35]. Our type system does not ensure termination, but it could form the basis for a probabilistic termination analysis.
Deadlock-free sessions. The technique we use for preventing deadlocks, which only addresses tree-like network topologies, is directly inspired to logic-based session type systems [12]. However, our probabilistic analysis is independent of the exact mechanism that enforces deadlock freedom and applies to other type systems relying on richer type structures [46, 18].

6 Concluding Remarks

In this work we start the study of a type-based static analysis technique for reasoning on probabilistic reachability problems in session-based systems. We relate a probabilistic variant of a session-based calculus (Section 2) with a probabilistic variant of binary session types (Section 3) and establish a correspondence between probability annotations in processes and those in types (Section 4). By breaking down a complex system of communicating processes into sessions, we are able to modularly infer properties concerning the (probable) evolution of the system from the much simpler specifications described by session types.

There are many developments that stem from this work addressing both technical and practical problems. Here we discuss those looking more promising or intriguing.

To make our approach practical, the type system must be supported by suitable type checking and inference algorithms. Indeed, even though the typing rules are syntax directed, the probabilistic type combinator (Definition 3.5) is difficult to deal with because it is not injective (the same type can result from combining types with different probability annotations). We are also considering extensions of the very same operator so that it is applicable to “deep choices” that do not necessarily occur at the top level of a session type. This extension requires a careful balancing with the notion of type safety (Definition 4.2).

Subtyping relations for session types [24] are important for addressing realistic programming scenarios. Given the already established connections between session subtyping and (fair) testing relations [36, 13, 45, 8, 47] and the extensive literature on probabilistic testing relations [14, 44, 21, 20] and behavioral equivalences [40], the investigation of probabilistic variants of session subtyping has solid grounds to build upon. A related problem is that process models that feature both non-deterministic and probabilistic choices are known to be difficult to model and analyze [21]. It could be the case that session-based systems with both non-deterministic and probabilistic choices are easier to address thanks to their simpler structure, as already observed in [54].

Our analysis based on probabilistic session types can be extended in several ways. For example, it would be interesting to quantify the probability of (partial) execution traces rather than (or in addition to) the reachability of “successful states”. As remarked in Section 3, reachability ensures uniqueness of solutions of the systems of equations induced by Definition 3.3, but it could be interesting to analyse the spectra of solutions obtained when reachability is dropped. One could also study variants where probabilities are allowed to vary during the execution. For instance, one would like to analyse recursive protocols where probabilities may decrease (or increase) at each iteration. In our setting this may spoil regularity (subtrees may be decorated with infinitely many probabilities), allowing one to give non finitary specifications. A possible way of tackling this problem is to allow imprecise probabilities in the types; this may retain regularity at the cost of a coarser static analysis. Probability ranges could also be useful in those cases where probability annotations in processes are uncertain, possibly because they have been estimated from execution traces [22]. Besides probabilities, there might be other methods suitable to model the uncertainty behind the behavior of processes. Further approaches include the “possibilistic” one, where uncertainty is described using linguistic categories with fuzzy boundaries [57],...
information gap decision theory, where the impact of uncertain parameters is estimated by the deviation of errors [7], and interval analysis, where uncertain parameters are modelled as intervals and worst-case analysis is usually performed [42]. We think that probability annotations in session types may also support forms of static analysis aimed at quantifying the termination probability of session-based programs. Known type systems that ensure progress, deadlock and livelock freedom are often quite constraining on the structure of well-typed programs [46, 15, 4]. It could be the case that switching to a probabilistic setting broadens substantially the range of addressable programs.

References


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Example A.1. Consider the type $T$ in Example 3.4. The transition matrix $P = [p_{ij}]$ of its associated DTMC is shown below:

$$
P = \begin{bmatrix}
1 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 0 & 0 \\
\frac{1}{4} & 0 & 0 & \frac{1}{4} & 0 & 0 \\
0 & 0 & 0 & 0 & 1 \\
0 & \frac{2}{3} & \frac{1}{3} & 0 & 0 & 0
\end{bmatrix}
$$

where

$$
\begin{align*}
S_0 &= \bullet \\
S_1 &= \triangledown \\
S_2 &= T \\
S_3 &= \bullet \land \text{int}(\oplus T) \\
S_4 &= \text{int}(\oplus T) \\
S_5 &= \triangledown \oplus T
\end{align*}
$$

Note that we have given $P$ in its canonical form [34], in which we have partitioned $P$ in four submatrices with the names and meaning described below in clockwise order, starting from the top-left corner of $P$:

- $S$ is the 2-by-2 identity matrix giving the probability transitions among the absorbing states. By definition of absorbing state, this is an identity matrix.
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- \( O \) is the 2-by-4 matrix giving the probability transitions from the absorbing states to the transient states. By definition, these probabilities are all zeros.
- \( Q \) is the 4-by-4 matrix giving the probability transitions among the transient states.
- \( R \) is the 4-by-2 matrix giving the probability transitions from the transient states to the absorbing states.

Now, the probability of \( S_2 \) being absorbed by \( S_1 \), i.e., \([T]\), can be obtained from the matrix \( B = [b_{ij}] \) which is computed as follows:

\[
B = (I - Q)^{-1}R = \begin{bmatrix}
1 & -1 & 0 & 0 \\
0 & 1 & -\frac{2}{3} & 0 \\
-\frac{1}{3} & 0 & 0 & 1 \\
\end{bmatrix}^{-1} \begin{bmatrix}
0 & 0 \\
\frac{4}{3} & 0 \\
\frac{1}{3} & \frac{1}{3} \\
\end{bmatrix} = \begin{bmatrix}
\frac{1}{3} & \frac{2}{3} \\
\frac{2}{3} & \frac{1}{3} \\
\frac{1}{3} & \frac{2}{3} \\
\end{bmatrix}
\]

Then, the probability of absorption for \( S_2 = T \) is \( b_{00} \). Hence, \([T] = \frac{1}{3}\).

**Theorem A.2** ([34]). Let \( P \) be the transition matrix of an absorbing DTMC and \( B^* \) be the matrix of the absorption probabilities. Then, \( PB^* = B^* \).

Note that the column \( l \) of \( B^* \), i.e., \([b_{il}]\) contains the probabilities of \( s_i \) being absorbed by \( s_l \). Consequently, \( b_{il} = 1 \) and \( b_{il} = 0 \) for all absorbing states \( s_i \neq s_l \). Also, the probability \( b_{il} \) for non-absorbing states \( s_l \) can be obtained by solving the system of linear equations corresponding to \( l \)-column of \( B^* \) in the equality \( B^* = PB^* \), i.e.,

- \( b_{ll} = 1 \)
- \( b_{li} = 0 \) for all absorbing states \( s_i \neq s_l \)
- \( b_{il} = \sum_{k} p_{lk} \times b_{kl} \) for all non-absorbing states \( s_l \)

When considering the DTMCs associated with session types there are exactly two absorbing states, namely \( \bullet \) and \( \circ \). Moreover, we are interested in computing the column in \( B^* \) associated with \( \bullet \). If we write \([S_i]\) in place of \( b_{il} \) when \( S_l = \bullet \), then the set of linear equations is

\[
\begin{align*}
[S_\bullet] &= 1 \\
[S_\circ] &= 0 \\
[S_i] &= \sum_{k} p_{lk} \times [S_k] \quad \text{for all } S_i \notin \{\circ, \bullet\}
\end{align*}
\]

**Example A.3.** The system of equations for the DTMC in Example A.1 is

\[
\begin{align*}
[S_\bullet] &= 1 \\
[S_\circ] &= 0 \\
[T] &= [S_\bullet] \\
[S_3] &= \frac{3}{4}[S_\bullet] + \frac{1}{4}[S_5] \\
[S_4] &= [S_\circ] \\
[S_5] &= \frac{5}{4}[S_\circ] + \frac{1}{4}[T]
\end{align*}
\]

Note in particular that the system of equations corresponds exactly to the one derived from Definition 3.3 and its solution is \([T] = \frac{1}{3}, [S_3] = \frac{1}{3}, [S_5] = \frac{1}{5}, [S_4] = \frac{1}{5}\).

We conclude this section with the proof of Proposition 3.6.

**Proposition 3.6.** \([T_1 \oplus T_2] = p[T_1] + (1 - p)[T_2]\).
Proof. The only interesting case is when $T_1 = T_q \oplus S$ and $T_2 = T_r \oplus S$. We have

\[
\begin{align*}
[T_1 p\oplus T_2] &= [(T_q \oplus S) p\oplus (T_r \oplus S)] & \text{by definition of } T_1 \text{ and } T_2 \\
&= [T_{pq + (1-p)r}\oplus S] & \text{by definition of } p\oplus \\
&= (pq + (1-p)r)[T] + (1-pq - (1-p)r)[S] & \text{by definition of } [\cdot] \\
\end{align*}
\]

\[
\begin{align*}
[pT_1] + (1-p)[T_2] &= p[q[T] + (1 - q)[S]] + (1-p)(r[T] + (1 - r)[S]) & \text{by definition of } [\cdot] \\
\end{align*}
\]

which confirms the statement. ▶