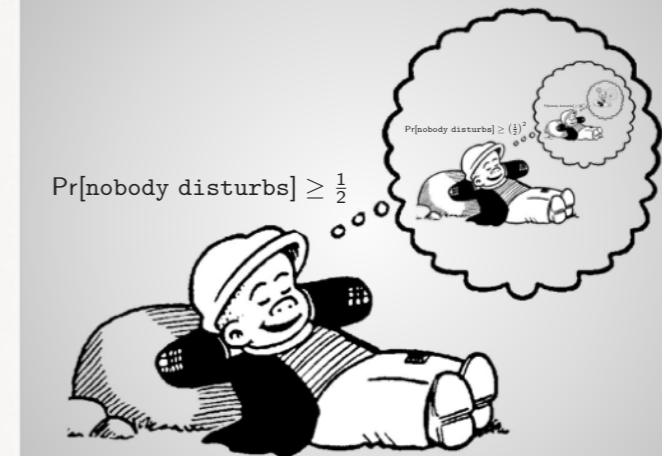


Reasoning about Recursive Probabilistic Programs



Federico Olmedo
Joost-Pieter Katoen

Benjamin Kaminski
Christoph Matheja

RWTH Aachen University, Germany

LICS 2016

July 8th — New York City

Randomization Leads to Intricate Behaviours

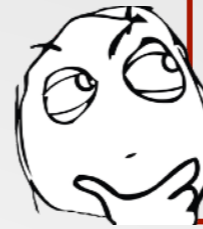
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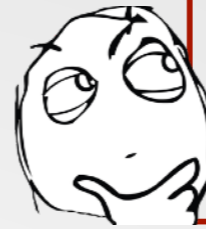
www.walldevil.com/

It terminates with probability 1,
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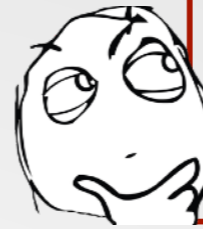
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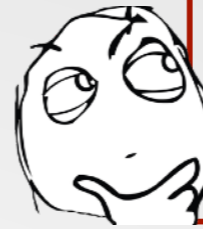
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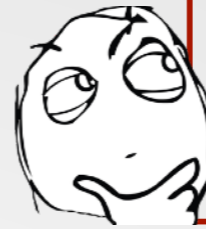
Runtime:



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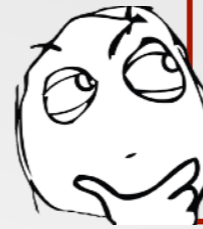
Runtime: 1 sec.



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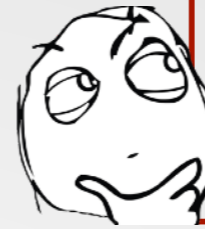
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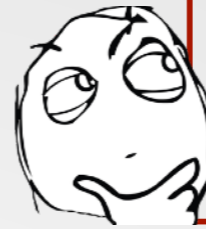
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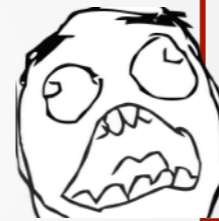
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Runtime: ∞



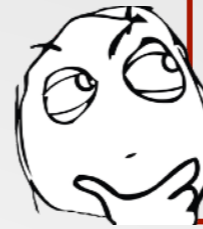
www.ragefaces.memesoftware.com/

It terminates with probability 1,
but reaching termination takes
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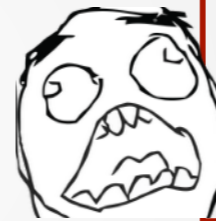
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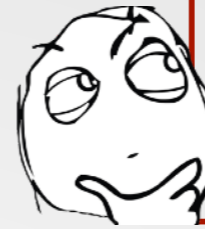
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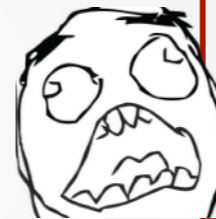
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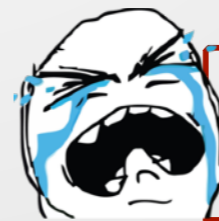


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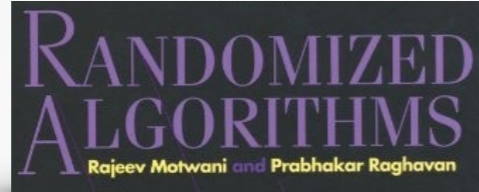
Probability of Termination: $\frac{\sqrt{5}-1}{2}$



www.gagfire.com/

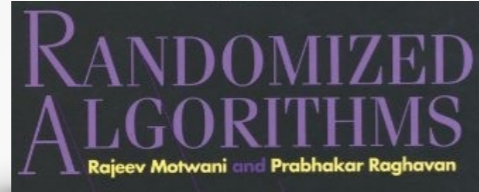
It terminates with an irrational probability!

Randomized (Recursive) Algorithms are Natural and Widespread



“For many applications, a randomized algorithm is **the simplest** algorithm available, or **the fastest**, or **both**.” [Motwani & Raghavan]

Randomized (Recursive) Algorithms are Natural and Widespread



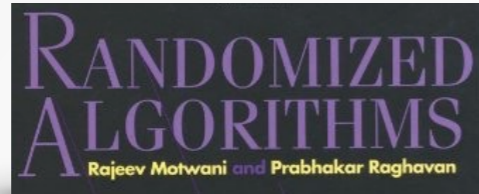
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Quicksort:

```
QS(A)  $\triangleq$   
  if ( $|A| \leq 1$ ) then return (A);  
   $i := \lfloor |A|/2 \rfloor$ ;  
   $A_{<} := \{a' \in A \mid a' < A[i]\}$ ;  
   $A_{>} := \{a' \in A \mid a' > A[i]\}$ ;  
  return (QS( $A_{<}$ ) ++ A[i] ++ QS( $A_{>}$ ))
```

Deterministic version: $O(n^2)$ comparisons

Randomized (Recursive) Algorithms are Natural and Widespread



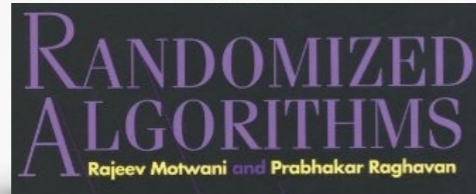
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Randomized Quicksort:

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Randomized version: $O(n \log(n))$ comparisons

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```

Randomized version: $O(n \log(n))$ comparisons

Sample Randomized Recursive Algorithms:

- Quicksort
- Median finding
- Binary search
- Simple path of length k
- Euclidean matching
-

Current Analysis Approaches are Not Satisfactory

Current Analysis Approaches:

- Mathematical ad-hoc reasoning (on involved random variables)
- Probabilistic recurrence relations
- Dedicated techniques for D&C algorithms

Current Analysis Approaches are Not Satisfactory

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- Mathematical ad-hoc reasoning
- Probabilistic reasoning (with many variables)
- Decision procedures (e.g., B&C algorithms)

- **Cover only a fragment of the proof argument**
- **Non-trivial claims are taken for granted**

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Our Approach:

Formal verification

- using only first principles
- directly from the program code

DEDUCTIVE VERIFICATION OF RANDOMIZED RECURSIVE ALGORITHMS

- Two calculi à la weakest pre-condition:
 - For reasoning about **program outcomes**, e.g. $\Pr [x = x^{opt}] \geq 0.9$
 - For reasoning about **program expected runtimes**, e.g. $ert \leq x + y$
- Soundness of the calculi w.r.t. an operational semantics
- Application: probabilistic binary search

For Program Outcomes

[Kozen '81]

probabilistic program

$wp[c]: (\mathcal{S} \rightarrow [0, 1]) \rightarrow (\mathcal{S} \rightarrow [0, 1])$

quantitative
post-condition

quantitative
pre-condition

$wp[c](\mathbb{1}_Q)$: **probability** that c
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For Program Expected Runtimes

[ESOP '16]

$$\text{ert}[c] : (\mathcal{S} \rightarrow \mathbb{R}_{\geq 0}^{\infty}) \rightarrow (\mathcal{S} \rightarrow \mathbb{R}_{\geq 0}^{\infty})$$

runtime of the com-
putation following c

runtime of c , **plus** the
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$\text{ert}[c](0)$: **expected runtime** of c .

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$$\begin{aligned} \text{ert}[\{c_1\} [p] \{c_2\}](t) &= \\ 1 + p \cdot \text{ert}[c_1](t) + (1-p) \cdot \text{ert}[c_2](t) \end{aligned}$$

Calculi — Proof Rules for Recursive Procedures

For procedure calls, we intuitively have

$$\text{“wp}[\mathbf{call} P](\mathbb{1}_Q) = \text{wp}[\mathbf{body}(P)](\mathbb{1}_Q)\text{”}$$

$$\text{“ert}[\mathbf{call} P](t) = \mathbf{1} + \text{ert}[\mathbf{body}(P)](t)\text{”}$$

but formal definitions require (higher order) fixed points.

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Proof Rules for Procedure Calls

“Prove the desired specification for the procedure’s body assuming it already holds for the recursive calls in it.”

■ For upper bounds

$$\frac{\text{wp}[\text{call } P](\mathbb{1}_Q) \leq u \quad \Vdash \quad \text{wp}[\text{body}(P)](\mathbb{1}_Q) \leq u}{\text{wp}[\text{call } P](\mathbb{1}_Q) \leq u}$$

■ For lower bounds

$$\frac{l_0 = 0 \quad l_n \leq \text{wp}[\text{call } P](\mathbb{1}_Q) \quad \Vdash \quad l_{n+1} \leq \text{wp}[\text{body}(P)](\mathbb{1}_Q)}{\sup_n l_n \leq \text{wp}[\text{call } P](\mathbb{1}_Q)}$$

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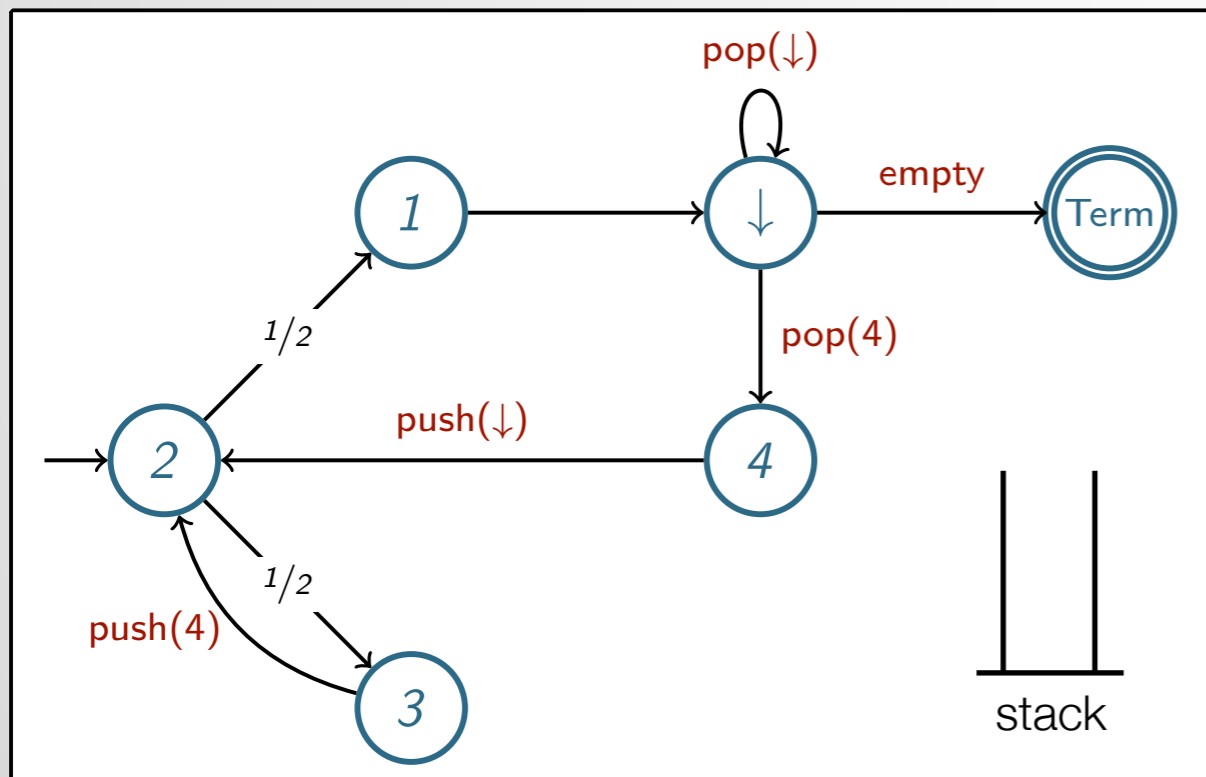
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► Dual rule for upper bounds is also sound

Sample Program

$$P \triangleright \{ \text{skip}^1 \} \ [1/2]^2 \ \{ \text{call } P^3; \text{call } P^4 \}$$

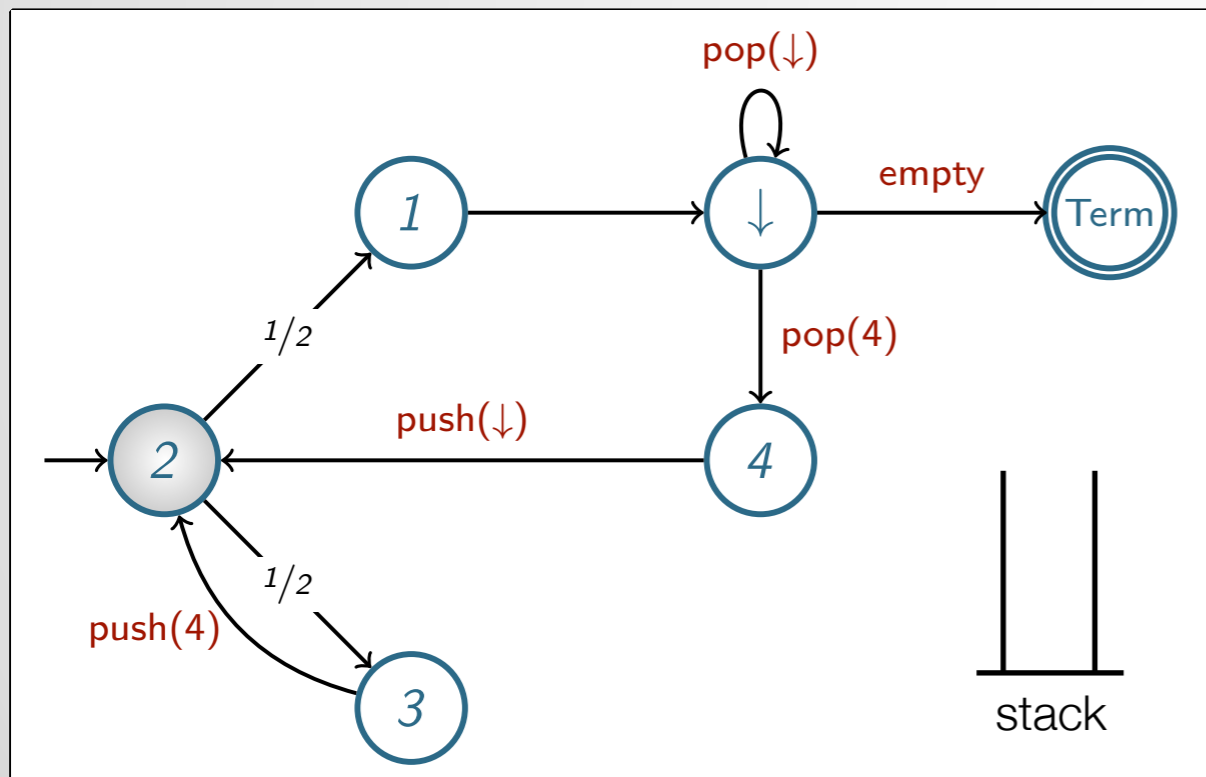
Associated Pushdown Markov Chain



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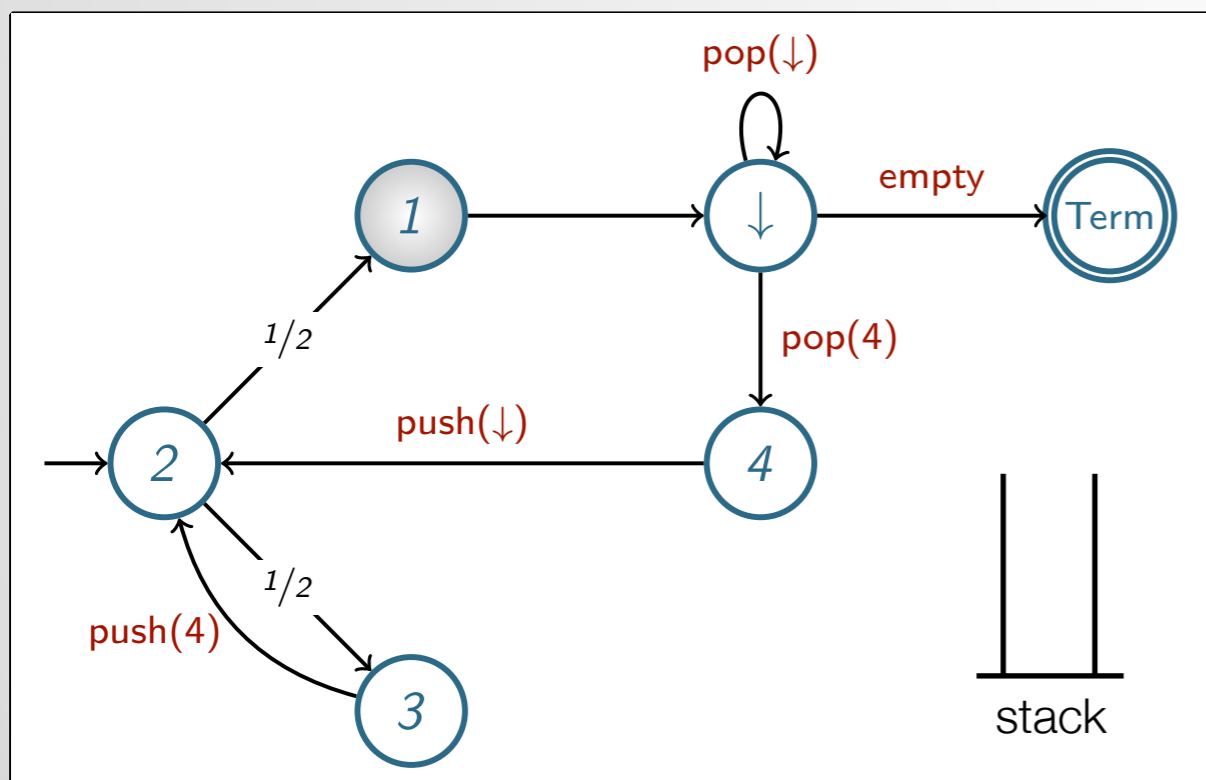
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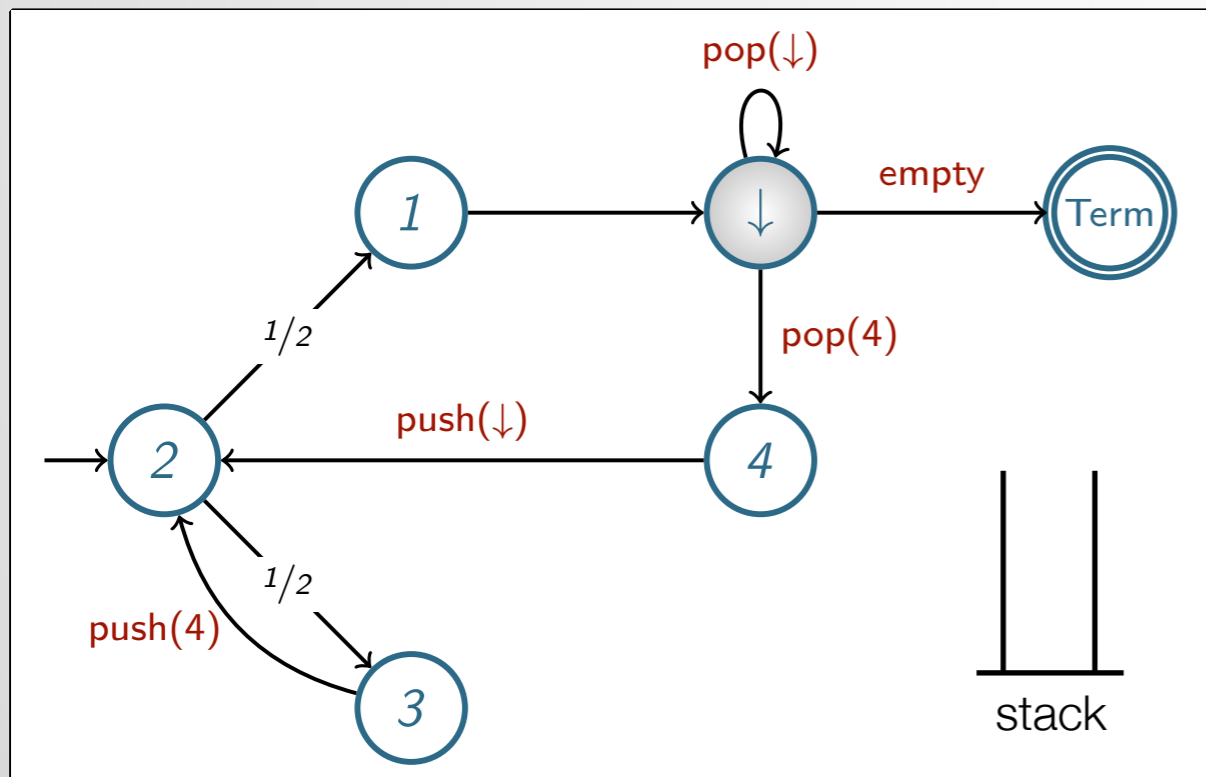


Operational Semantics

Sample Program

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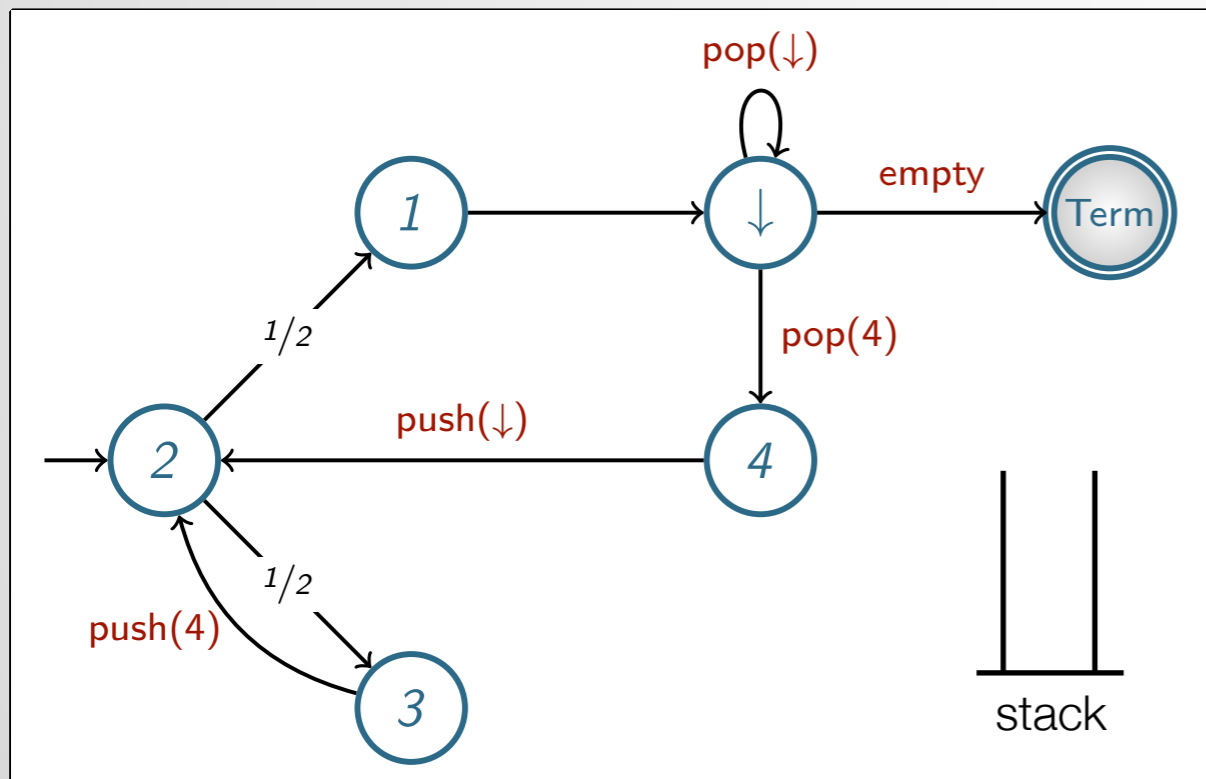


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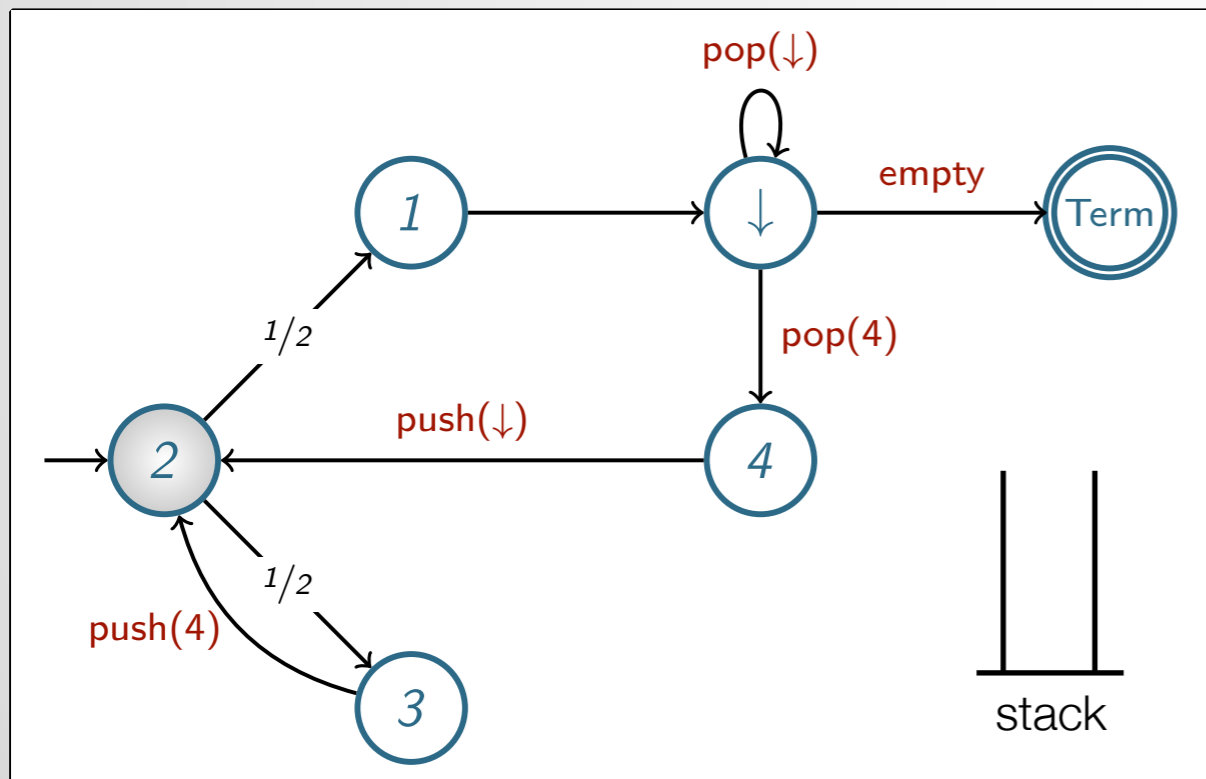
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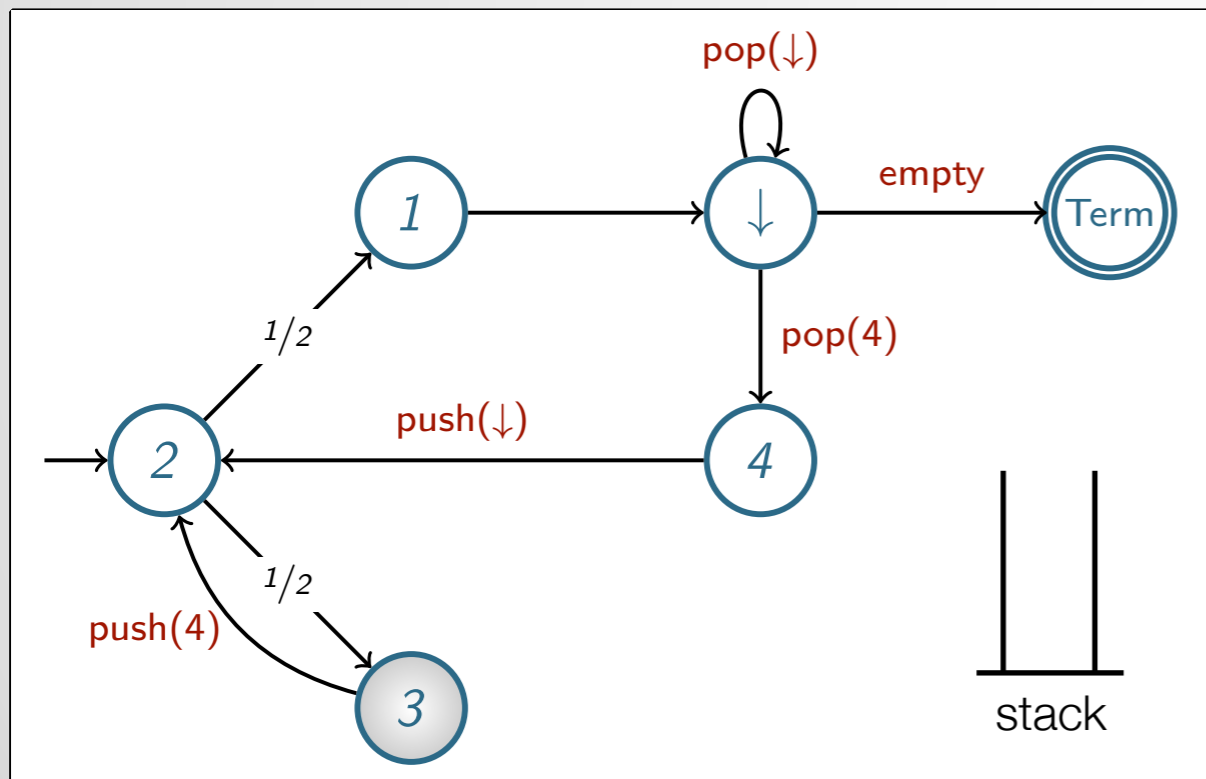
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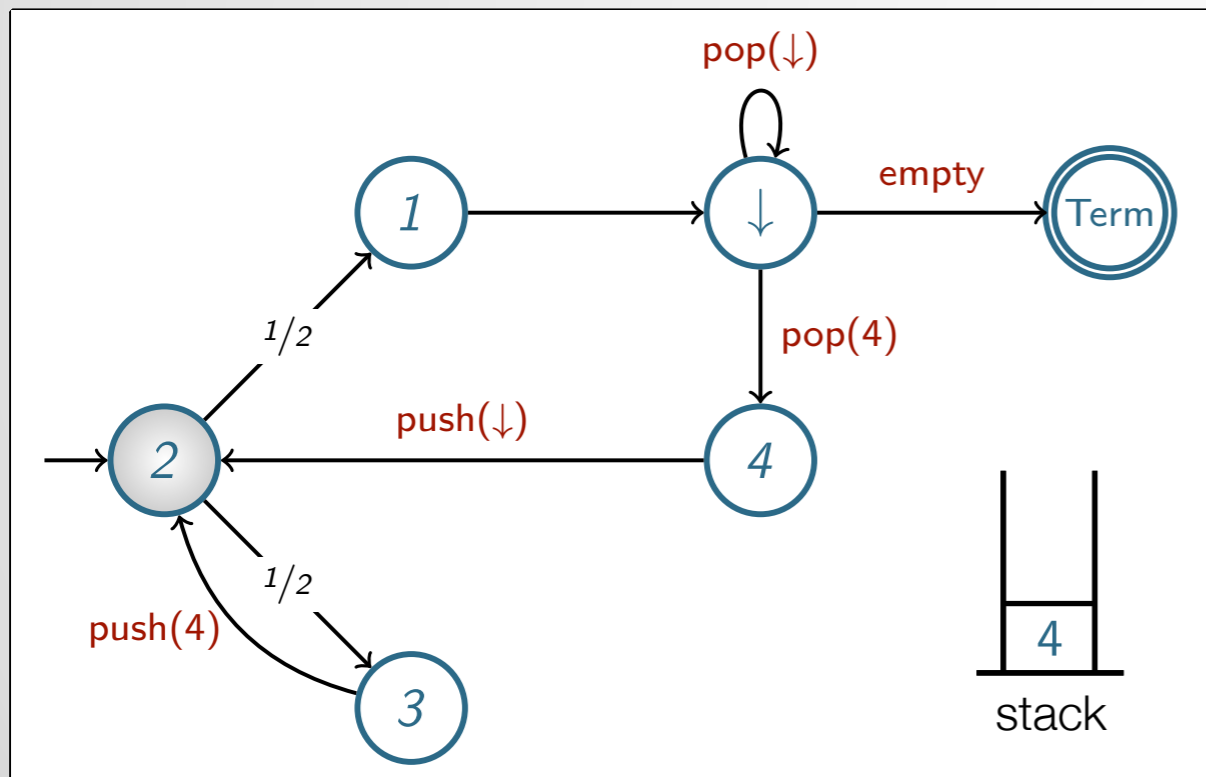
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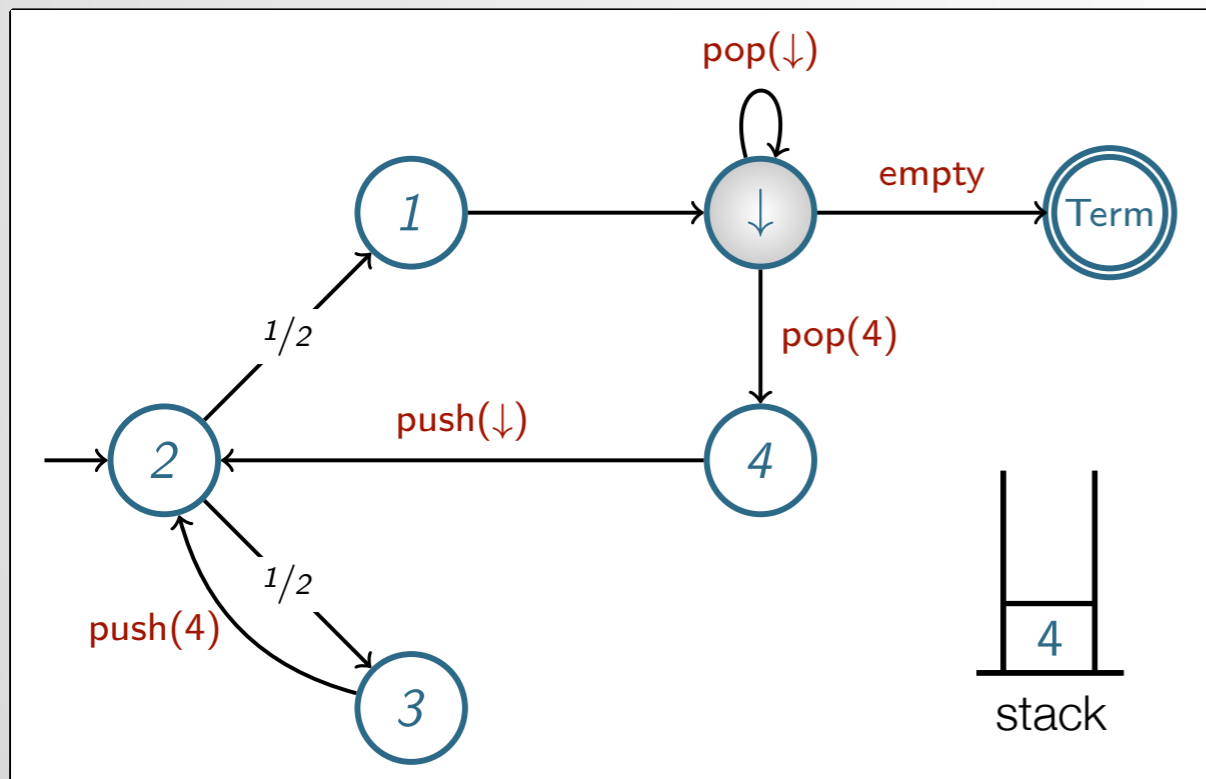
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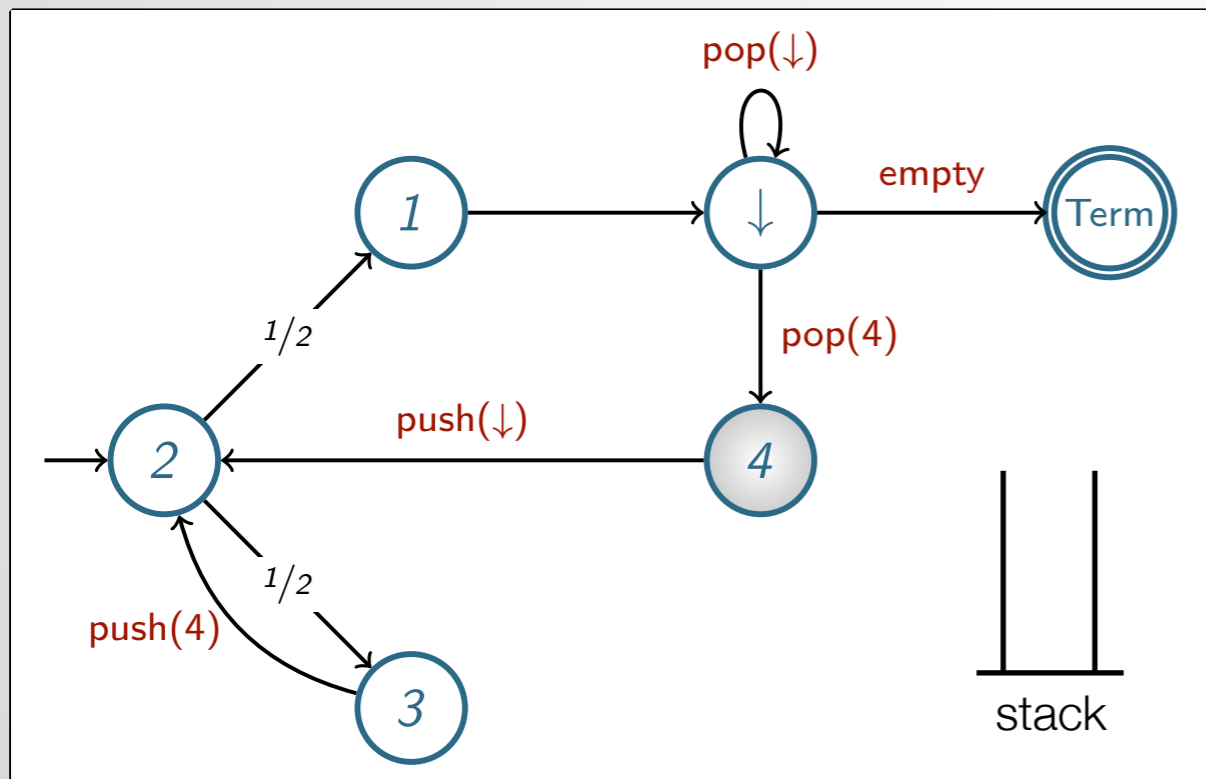
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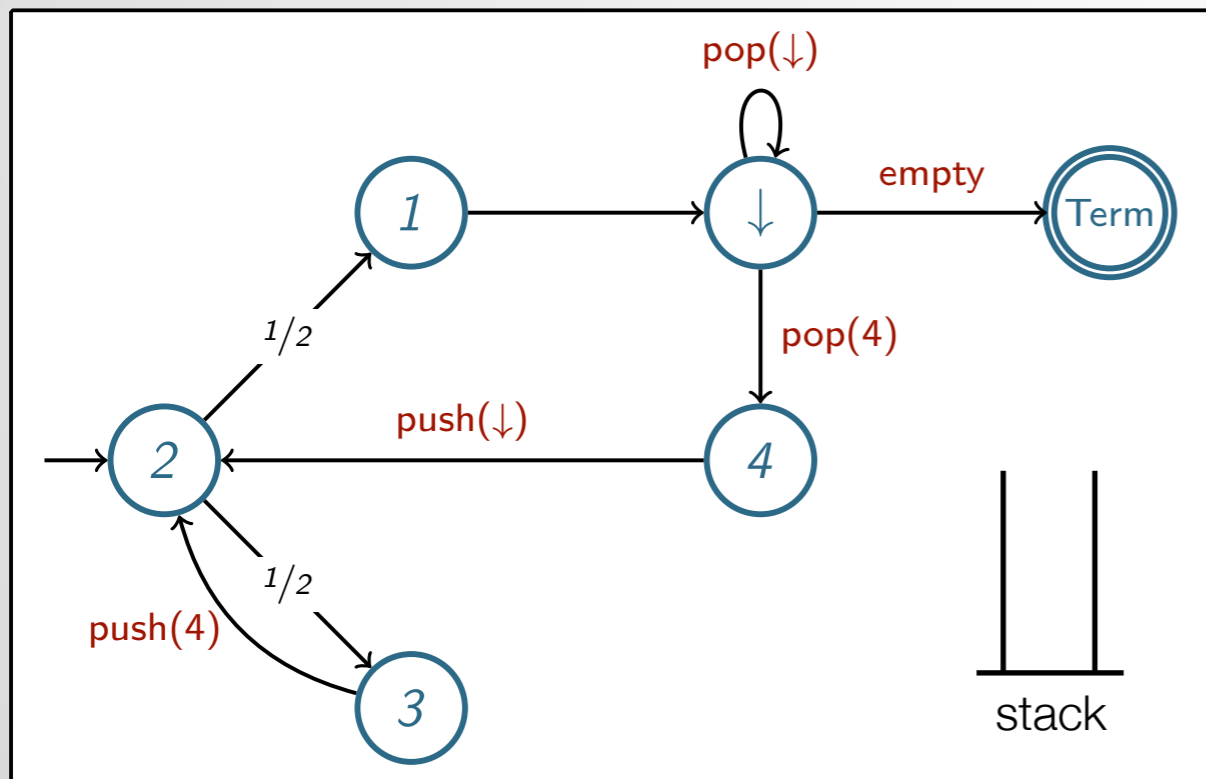
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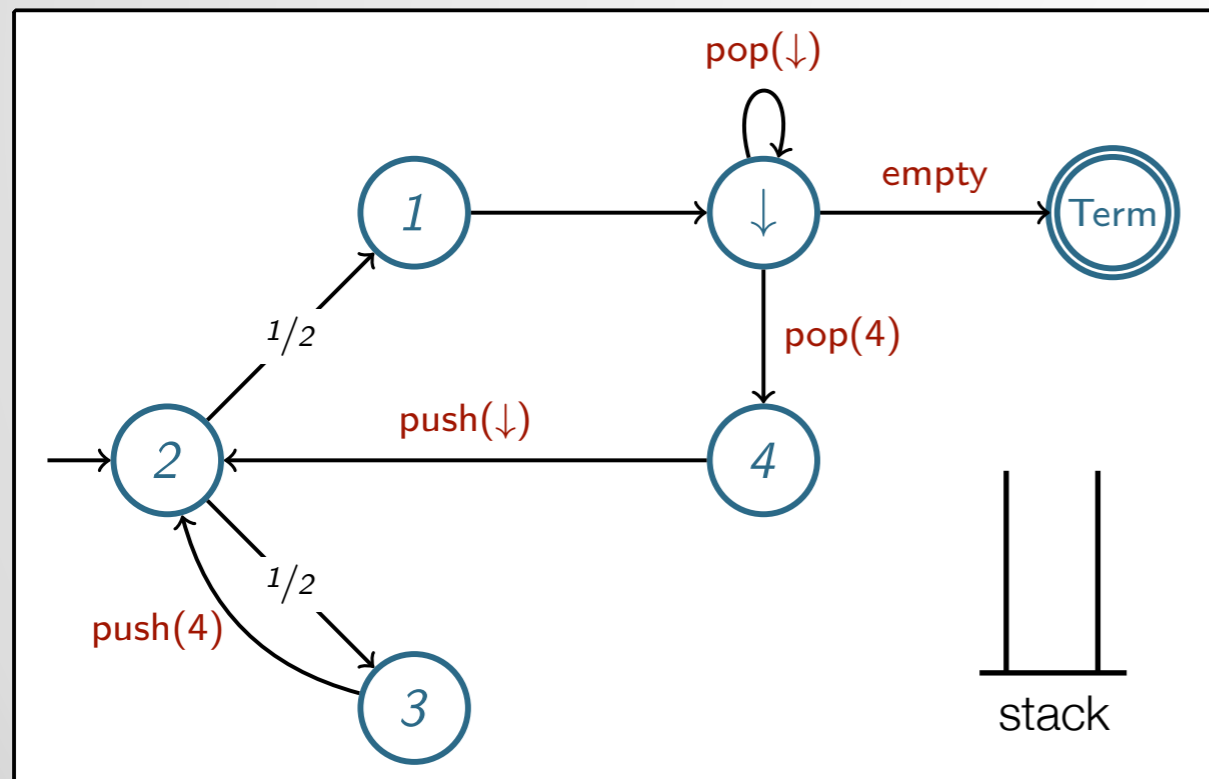
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Associated Pushdown Markov Chain



SOUNDNESS RESULT

$$\text{wp}[\text{call } P](\mathbb{1}_{\text{true}}) = \Pr(\diamond \text{Term})$$

Case Study: Probabilistic Binary Search

Input: sorted array $a[left...right]$,
value val to search in the array

Output: index of the array containing val (if any)

PBS \triangleq

```

pivot := rand[left...right];
if (left < right)
  if (a[pivot] < val)
    left := min{pivot + 1, right};
    call PBS
  if (a[pivot] > val)
    right := max{pivot - 1, left};
    call PBS
    
```

Formal Verification of Correctness & Expected Runtime

CORRECTNESS FOR CASE
 $val \in a[left...right]$

$$1 \cdot \mathbb{1}_{G^{\uparrow}} \leq \text{wp}[\text{call PBS}](\mathbb{1}_{a[pivot]=val})$$

$left \leq right \wedge \text{sorted}(a[left...right]) \wedge val \in a[left...right]$

RUNTIME FOR CASE
 $val \notin a[left...right]$

$$\text{ert}[\text{call PBS}](0) \leq 4 + \mathbb{1}_{\neg G^{\uparrow}} \cdot \infty + \mathbb{1}_{G^{\uparrow}} \cdot \overbrace{(6 H_n - 2.5)}^{\in \Theta(\log n)}$$

$left \leq right \wedge \text{sorted}(a[left...right]) \wedge val \notin a[left...right]$

$\sum_{i=1}^n 1/i$ with
 $n = right - left + 1$

What Else is on the Paper?

- Algebraic properties of both transformers $\text{wp}[\cdot]$ and $\text{ert}[\cdot]$, e.g.

$$\text{wp}[c](a \cdot f + b \cdot g) = a \cdot \text{wp}[c](f) + b \cdot \text{wp}[c](g)$$

$$\text{ert}[c](\mathbf{k} + t) = \mathbf{k} + \text{ert}[c](t)$$

$$\text{ert}[c](t) = \text{ert}[c](\mathbf{0}) + \text{wp}[c](t)$$

- Relation between finite expected runtime and program termination

$$\text{ert}[c](\mathbf{0})(s) < \infty \implies \text{wp}[c](\mathbf{1})(s) = 1$$

- Extension to mutual recursion

What we have done:

Deductive approach for the formal verification of randomized recursive algorithms

- ▶ Two calculi for reasoning about the outcome and runtime of programs
- ▶ Set of proof rules for reasoning about recursive programs
- ▶ Soundness w.r.t. an operational semantics
- ▶ Application: probabilistic binary search

What we would like to do:

- Automate the verification process
- More challenging case studies (e.g. randomized Quicksort)

What we have done:

Deductive approach for the formal verification of randomized recursive algorithms

- ▶ Two calculi for reasoning about the outcome and runtime of programs
- ▶ Set of proof rules for reasoning about recursive programs
- ▶ Soundness w.r.t. an operational semantics
- ▶ Application: probabilistic binary search

What we would like to do:

- Automate the verification process
- More challenging case studies (e.g. randomized Quicksort)

Thanks!

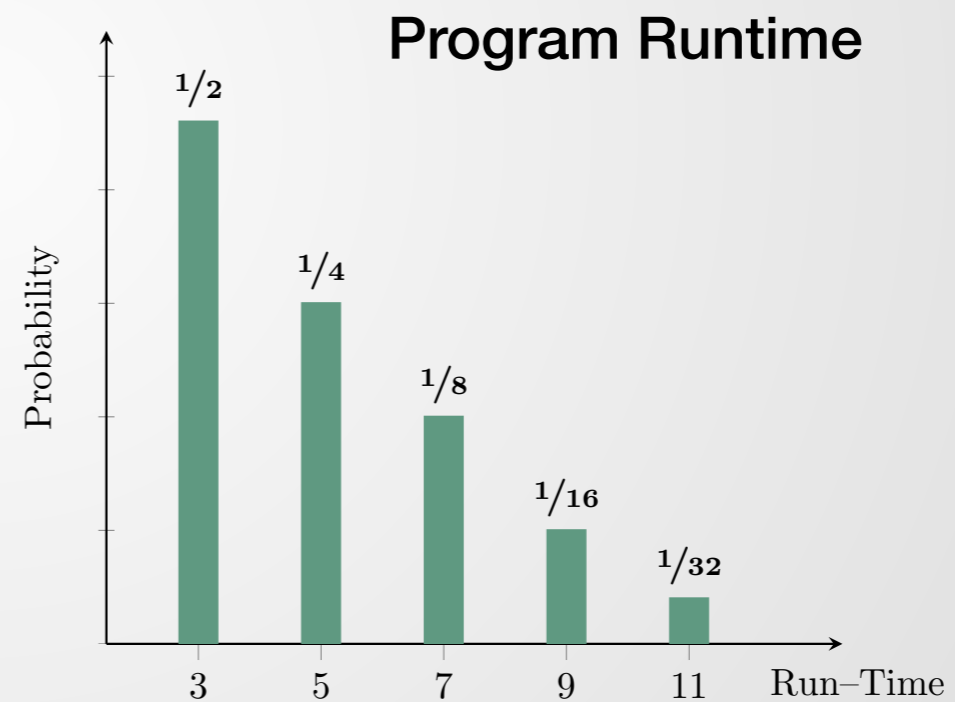
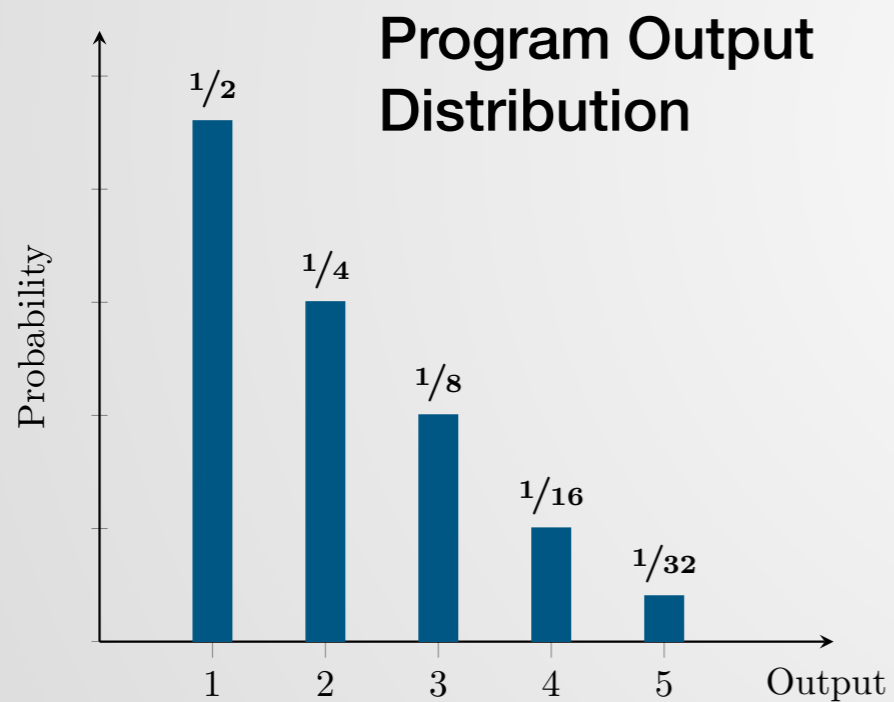
BACKUP SLIDES

What is a Probabilistic Program?

Probabilistic program
that simulates a
geometric distribution



```
 $C_{\text{geo}}$  :  $n := 0$ ;  
repeat  
   $n := n + 1$ ;  
   $c := \text{coin\_flip}(0.5)$   
until ( $c = \text{heads}$ );  
return  $n$ 
```



Average (or Expected) Runtime:

$$3 \cdot \frac{1}{2} + 5 \cdot \frac{1}{4} + \dots + (2n+1) \cdot \frac{1}{2^n} + \dots = 5$$

Language Syntax

\mathcal{C}	$:=$	skip	nop
		abort	abortion
		$x := E$	assignment
		if (G) then $\{\mathcal{C}\}$ else $\{\mathcal{C}\}$	conditional
		$\{\mathcal{C}\} [p] \{\mathcal{C}\}$	probabilistic choice
		call P	procedure call
		$\mathcal{C}; \mathcal{C}$	sequence

- We assume only one procedure P
- No argument passing or return expression in P (it manipulates the *global* program state).

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Example: Factorial

```
 $P \triangleright$  if ( $x \leq 0$ ) then  $\{y := 1\}$  else  
   $\{ x := x-1; \text{call } P;$   
     $x := x+1; y := y \cdot x \}$ 
```

Language Syntax

\mathcal{C}	$:=$	skip	nop
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Example: Faulty factorial

```
 $P \triangleright$  if ( $x \leq 0$ ) then  $\{y := 1\}$  else  
   $\{ x := x-1; \text{call } P;$   
     $x := x+1; \{y := y \cdot x\} [1/2] \{\text{skip}\} \}$ 
```


The Probabilistic Predicate Transformer — Inductive Definition

$$\begin{aligned} \text{wp}[\text{skip}](f) &= f \\ \text{wp}[\text{abort}](f) &= \mathbf{0} \\ \text{wp}[x := E](f) &= f[x/E] \\ \text{wp}[\text{if } (G) \text{ then } \{c_1\} \text{ else } \{c_2\}](f) &= [G] \cdot \text{wp}[c_1](f) + [\neg G] \cdot \text{wp}[c_2](f) \\ \text{wp}[\{c_1\} [p] \{c_2\}](f) &= p \cdot \text{wp}[c_1](f) + (1-p) \cdot \text{wp}[c_2](f) \\ \text{wp}[c_1; c_2](f) &= (\text{wp}[c_1] \circ \text{wp}[c_2])(f) \\ \text{wp}[\text{call } P] &= \sup_n \text{wp}[\text{call}_n P] \end{aligned}$$

n-inlining of *P*

$\text{call}_0 P = \text{abort}$

$\text{call}_{n+1} P = \text{body}(P)[\text{call } P / \text{call}_n P]$

The Expected Runtime Transformer — Inductive Definition

$$\begin{aligned}\text{ert}[\text{skip}](t) &= \mathbf{1} + t \\ \text{ert}[\text{abort}](t) &= \mathbf{0} \\ \text{ert}[x := E](t) &= \mathbf{1} + t[x/E] \\ \text{ert}[\text{if } (G) \text{ then } \{c_1\} \text{ else } \{c_2\}](t) &= \mathbf{1} + [G] \cdot \text{ert}[c_1](t) + [\neg G] \cdot \text{ert}[c_2](t) \\ \text{ert}[\{c_1\} [p] \{c_2\}](t) &= \mathbf{1} + p \cdot \text{ert}[c_1](t) + (1-p) \cdot \text{ert}[c_2](t) \\ \text{ert}[c_1; c_2](t) &= (\text{ert}[c_1] \circ \text{ert}[c_2])(t) \\ \text{ert}[\text{call } P](t) &= \text{lfp} \left(\lambda \eta \cdot \underline{\mathbf{1}} \oplus \text{ert}[\text{body}(P)]_{\eta}^{\#} \right) (t)\end{aligned}$$

“ $\text{ert}[\text{call } P](t) = \mathbf{1} + \text{ert}[\text{body}(P)](t)$ ”

Probabilistic Predicate Transformer — Calculation Example

Example 3. Reconsider the procedure P_{rec_3} with declaration

$$\mathcal{D}(P_{\text{rec}_3}) : \{\text{skip}\} [1/2] \{\text{call } P_{\text{rec}_3}; \text{call } P_{\text{rec}_3}; \text{call } P_{\text{rec}_3}\}$$

presented in the introduction. We prove that it terminates with probability *at most* $\varphi = \frac{\sqrt{5}-1}{2}$ from any initial state. Formally, this is captured by $\text{wp}[\text{call } P, \mathcal{D}](\mathbf{1}) \preceq \varphi$. To prove this, we apply rule [wp-rec]. We must then establish the derivability claim

$$\text{wp}[\text{call } P](\mathbf{1}) \preceq \varphi \Vdash \text{wp}[\mathcal{D}(P_{\text{rec}_3})](\mathbf{1}) \preceq \varphi.$$

The derivation goes as follows:

$$\begin{aligned} & \text{wp}[\mathcal{D}(P_{\text{rec}_3})](\mathbf{1}) \\ = & \quad \{\text{def. of wp}\} \\ & \frac{1}{2} \cdot \text{wp}[\text{skip}](\mathbf{1}) + \frac{1}{2} \cdot \text{wp}[\text{call } P_{\text{rec}_3}; \text{call } P_{\text{rec}_3}; \text{call } P_{\text{rec}_3}](\mathbf{1}) \\ = & \quad \{\text{def. of wp}\} \\ & \frac{1}{2} + \frac{1}{2} \cdot \text{wp}[\text{call } P_{\text{rec}_3}; \text{call } P_{\text{rec}_3}](\text{wp}[\text{call } P_{\text{rec}_3}](\mathbf{1})) \\ \preceq & \quad \{\text{assumption, monot. of wp}\} \\ & \frac{1}{2} + \frac{1}{2} \cdot \text{wp}[\text{call } P_{\text{rec}_3}; \text{call } P_{\text{rec}_3}](\varphi) \\ = & \quad \{\text{def. of wp, scalab. of wp twice}\} \\ & \frac{1}{2} + \frac{1}{2} \varphi \cdot \text{wp}[\text{call } P_{\text{rec}_3}](\text{wp}[\text{call } P_{\text{rec}_3}](\mathbf{1})) \\ \preceq & \quad \{\text{assumption, monot. of wp}\} \\ & \frac{1}{2} + \frac{1}{2} \varphi \cdot \text{wp}[\text{call } P_{\text{rec}_3}](\varphi) \\ = & \quad \{\text{scalab. of wp}\} \\ & \frac{1}{2} + \frac{1}{2} \varphi^2 \cdot \text{wp}[\text{call } P_{\text{rec}_3}](\mathbf{1}) \\ \preceq & \quad \{\text{assumption, monot. of wp}\} \\ & \frac{1}{2} + \frac{1}{2} \varphi^3 \\ = & \quad \{\text{algebra}\} \\ & \varphi \end{aligned}$$

△

The Probabilistic Predicate Transformers — Proof Rules for Recursion

■ Proof rule for upper bounds

“Prove the desired specification for the procedure’s body assuming it already holds for the recursive calls in it.”

$$\frac{\text{wp}[\text{call } P](f) \leq u \quad \Vdash \quad \text{wp}[\text{body}(P)](f) \leq u}{\text{wp}[\text{call } P](f) \leq u}$$

$$\text{body}(P) \left\{ \begin{array}{l} \langle u \rangle \\ \vdots \\ \text{call } P \\ \vdots \\ \langle f \rangle \end{array} \right.$$

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■ Proof rule for lower bounds

$$\frac{\begin{array}{c} l_0 = 0 \\ l_n \leq \text{wp}[\text{call } P](f) \quad \Vdash \quad l_{n+1} \leq \text{wp}[\text{body}(P)](f) \end{array}}{\sup_n l_n \leq \text{wp}[\text{call } P](f)}$$

► Dual rule for upper bounds is also sound

The Expected Runtime Transformers — Proof Rules for Recursion

Rules from the wp—calculus can be easily adapted for the ert—calculus

■ Proof rule for upper bounds

$$\frac{\text{ert} [\text{call } P](t) \leq u + 1 \quad \Vdash \quad \text{ert} [\text{body}(P)](t) \leq u}{\text{ert} [\text{call } P](t) \leq u + 1}$$

■ Proof rule for upper bounds

$$\frac{\begin{array}{c} l_0 = 0 \\ l_n + 1 \leq \text{ert} [\text{call } P](t) \quad \Vdash \quad l_{n+1} \leq \text{ert} [\text{body}(P)](t) \end{array}}{\sup_n l_n + 1 \leq \text{ert} [\text{call } P](t)}$$

Proof Rule for Mutually Recursive Procedures

$$\frac{\begin{array}{l} \text{wp}[\text{call } P_1](f_1) \leq g_1, \dots, \text{wp}[\text{call } P_m](f_m) \leq g_m \Vdash \text{wp}[\text{body}(P_1)](f_1) \leq g_1 \\ \vdots \\ \text{wp}[\text{call } P_1](f_1) \leq g_1, \dots, \text{wp}[\text{call } P_m](f_m) \leq g_m \Vdash \text{wp}[\text{body}(P_m)](f_m) \leq g_m \end{array}}{\text{wp}[\text{call } P_i](f_i) \leq g_i \quad \text{for all } i = 1 \dots m}$$

Operational Semantics

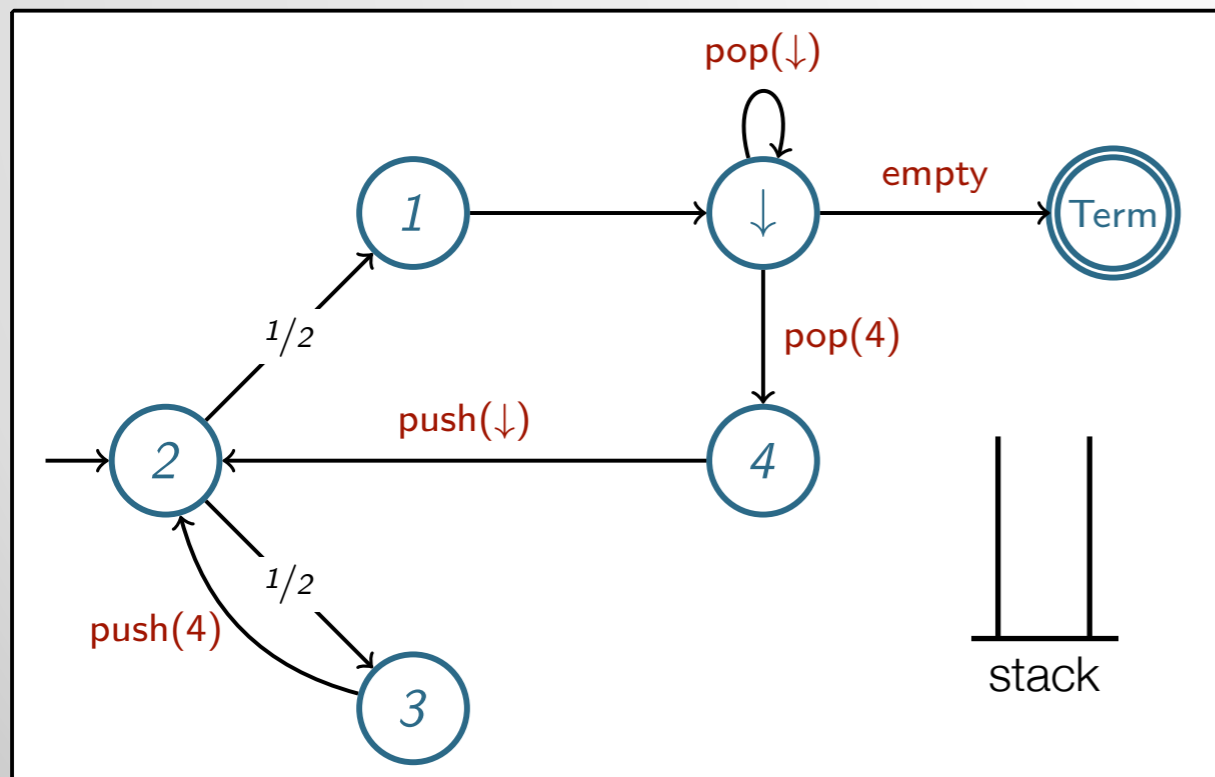
- To each program c , initial state s_0 and post-condition f we associate a **reward pushdown Markov chain** $\mathfrak{M}_{s_0}^f \llbracket c \rrbracket$
- We prove that the weakest pre-condition $\text{wp}[c](f)(s_0)$ coincides with the **expected reward** $\text{ER}(\diamond \text{Term})$ upon reaching a terminal state in the Markov chain

$$\text{wp}[c](f)(s_0) = \text{ER}(\diamond \text{Term})$$

← **SOUNDNESS RESULT**

Example:

$P \triangleright \{\text{skip}^1\} [1/2]^2 \{\text{call } P^3; \text{call } P^4\}$



$$\begin{aligned} \text{ER}(\diamond \text{Term}) &= \sum_{\pi : \langle \ell_0, s_0 \rangle \rightsquigarrow \langle \text{Term}, s' \rangle} \text{Pr}(\pi) \cdot f(s') \\ &= \frac{1}{2} + \frac{1}{2} \cdot \left(\frac{1}{2}\right)^2 + \dots \end{aligned}$$

$f = 1$

$$\begin{array}{c}
 \frac{\text{stmt}(\ell) = \text{skip} \quad \text{succ}_1(\ell) = \ell'}{\langle \ell, s \rangle \xrightarrow{\gamma, 1, \gamma} \langle \ell', s \rangle} \text{[skip]} \\
 \frac{\text{stmt}(\ell) = x := E \quad \text{succ}_1(\ell) = \ell'}{\langle \ell, s \rangle \xrightarrow{\gamma, 1, \gamma} \langle \ell', s[x \mapsto s(E)] \rangle} \text{[assign]} \\
 \frac{\text{stmt}(\ell) = \text{abort}}{\langle \ell, s \rangle \xrightarrow{\gamma, 1, \gamma} \langle \ell, s \rangle} \text{[abort]} \\
 \frac{\text{stmt}(\ell) = \text{if}(G) \{c_1\} \text{else} \{c_2\} \quad s \models G \quad \text{succ}_1(\ell) = \ell'}{\langle \ell, s \rangle \xrightarrow{\gamma, 1, \gamma} \langle \ell', s \rangle} \text{[if1]} \\
 \frac{\text{stmt}(\ell) = \text{if}(G) \{c_1\} \text{else} \{c_2\} \quad s \not\models G \quad \text{succ}_2(\ell) = \ell'}{\langle \ell, s \rangle \xrightarrow{\gamma, 1, \gamma} \langle \ell', s \rangle} \text{[if2]} \\
 \frac{\text{stmt}(\ell) = \{c_1\} [p] \{c_2\} \quad \text{succ}_1(\ell) = \ell'}{\langle \ell, s \rangle \xrightarrow{\gamma, p, \gamma} \langle \ell', s \rangle} \text{[prob1]} \\
 \frac{\text{stmt}(\ell) = \{c_1\} [p] \{c_2\} \quad \text{succ}_2(\ell) = \ell'}{\langle \ell, s \rangle \xrightarrow{\gamma, 1-p, \gamma} \langle \ell', s \rangle} \text{[prob2]} \\
 \frac{\text{stmt}(\ell) = \text{call } P \quad \text{succ}_1(\ell) = \ell'}{\langle \ell, s \rangle \xrightarrow{\gamma, 1, \gamma \cdot \ell'} \langle \text{init}(\mathcal{D}(P)), s \rangle} \text{[call]} \\
 \frac{}{\langle \downarrow, s \rangle \xrightarrow{\ell', 1, \varepsilon} \langle \ell', s \rangle} \text{[return]} \\
 \frac{}{\langle \downarrow, s \rangle \xrightarrow{\gamma_0, 1, \gamma_0} \langle \text{Term}, s \rangle} \text{[terminate]}
 \end{array}$$

Figure 3. Rules for defining an operational semantics for pRGCL programs. For sequential composition there is no dedicated rule as the control flow is encoded via the succ_1 and the succ_2 functions.