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Strategy Complexity of Parity Objectives in Countable MDPs

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Abstract
We study countably infinite MDPs with parity objectives. Unlike in finite MDPs, optimal strategies need not exist, and may require infinite memory if they do. We provide a complete picture of the exact strategy complexity of \( \varepsilon \)-optimal strategies (and optimal strategies, where they exist) for all subclasses of parity objectives in the Mostowski hierarchy. Either MD-strategies, Markov strategies, or 1-bit Markov strategies are necessary and sufficient, depending on the number of colors, the branching degree of the MDP, and whether one considers \( \varepsilon \)-optimal or optimal strategies. In particular, 1-bit Markov strategies are necessary and sufficient for \( \varepsilon \)-optimal (resp. optimal) strategies for general parity objectives.

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1 Introduction

Background. Markov decision processes (MDPs) are a standard model for dynamic systems that exhibit both stochastic and controlled behavior [17]. MDPs play a prominent role in numerous domains, including artificial intelligence and machine learning [20, 19], control theory [4, 1], operations research and finance [5, 18], and formal verification [7, 2].

An MDP is a directed graph where states are either random or controlled. Its observed behavior is described by runs, which are infinite paths that are, in part, determined by the choices of a controller. If the current state is random then the next state is chosen according to a fixed probability distribution. Otherwise, if the current state is controlled, the controller can choose a distribution over all possible successor states. By fixing a strategy for the controller (and initial state), one obtains a probability space of runs of the MDP. The goal of the controller is to optimize the expected value of some objective function on the runs.

The type of strategy necessary to achieve an optimal (resp. \( \varepsilon \)-optimal) value for a given objective is called its strategy complexity. There are different types of strategies, depending on whether one can take the whole history of the run into account (history-dependent; (H)), or whether one is limited to a finite amount of memory (finite memory; (F)) or whether decisions are based only on the current state (memoryless; (M)). Moreover, the strategy type depends on whether the controller can randomize (R) or is limited to deterministic
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Parity objectives. We study countably infinite MDPs with parity objectives. Parity conditions are widely used in temporal logic and formal verification, e.g., they can express \( \omega \)-regular languages and modal \( \mu \)-calculus [9]. Every state has a color, out of a finite set of colors encoded as natural numbers. A run is winning iff the highest color that is seen infinitely often is even. The controller wants to maximize the probability of winning runs. The Mostowski hierarchy [15] is a classification of parity conditions based on restricting the set of allowed colors. For instance, \{1, 2, 3\}-Parity objectives only use colors 1, 2, and 3. This includes Büchi (\{1, 2\}-Parity) and co-Büchi objectives (\{0, 1\}-Parity), both of which further subsume reachability and safety objectives.

Related work. In finite MDPs, there always exist optimal MD-strategies for parity objectives. In fact, this holds even for finite turn-based 2-player stochastic parity games [6, 23]. Similarly, there always exist optimal MD-strategies in countably infinite non-stochastic turn-based 2-player parity games [22].

The picture is more complex for countably infinite MDPs. Optimal strategies need not exist (not even for reachability objectives [17, 16]), and \( \varepsilon \)-optimal strategies for Büchi objectives [10] and optimal strategies for parity objectives [14] require infinite memory.

The paper [14] gave a complete classification whether MD-strategies suffice or whether infinite memory is required for \( \varepsilon \)-optimal (resp. optimal) strategies for all subclasses of parity objectives in the Mostowski-hierarchy.
However, the mere fact that infinite memory is required for (a subclass of) parity does not establish the precise strategy complexity. E.g., are Markov strategies (or Markov strategies with finite extra memory) sufficient?

In [12] we showed that deterministic 1-bit Markov strategies are both necessary and sufficient for $\varepsilon$-optimal strategies for Büchi objectives. I.e., deterministic 1-bit Markov strategies are sufficient, but neither randomized Markov strategies nor randomized finite-memory strategies are sufficient. This solved a 40-year old problem in gambling theory from [10, 11]. The same paper [12] showed that even for finitely branching MDPs with \(\{1, 2, 3\}\)-Parity objectives, optimal strategies (where they exist) need to be at least deterministic 1-bit Markov in general, i.e., neither randomized Markov nor randomized finite-memory strategies are sufficient.

While the lower bounds for $\varepsilon$-optimal strategies for Büchi objectives (resp. for optimal strategies for \(\{1, 2, 3\}\)-Parity objectives) carry over to general parity objectives, the upper bounds on the strategy complexity of $\varepsilon$-optimal (resp. optimal) parity remained open.

**A basic upper bound and related conjecture.** A basic upper bound on the complexity of $\varepsilon$-optimal strategies for parity can be obtained by using a combination of the results of [12] on Büchi objectives (1-bit Markov) and Lévy’s zero-one law as follows. (However, note that the following argument does not work directly for optimal strategies.) Informally speaking, Lévy’s zero-one law implies that, for a tail objective (like parity) and any strategy, the level of attainment from the current state almost surely converges to either zero or one. I.e., the runs that always stay in states where the strategy attains something in \((0, 1)\) is a null-set. A consequence for parity is that almost all winning runs must eventually, with ever higher probability, commit to winning by some particular color. Thus, with minimal losses (e.g., $\varepsilon/2$), after a sufficiently long finite prefix (depending on $\varepsilon$), one can switch to a strategy that aims to visit some particular color $x$ infinitely often. The latter objective is like a Büchi objective where the states of color $x$ are accepting and states of color $> x$ are considered losing sinks. By [12], an $\varepsilon/2$-optimal strategy for such a Büchi objective can be chosen 1-bit Markov. However, one would also need to remember which color $x$ one is supposed to win by and stick to that color. The latter is critical, since strategies that switch focus between winning colors infinitely often (e.g., if they follow some local criteria based on the value of the current state wrt. various colors) can end up losing. Overall, the memory needed for such an $\varepsilon$-optimal strategy for parity is: $\lceil \log_2(c) \rceil$ bits for $c$ even colors to remember which color $x$ one is supposed to win by and $\varepsilon$-optimal strategy (see above), where the Markov step-counter also determines whether one still plays in the prefix. Thus Markov plus $1 + \lceil \log_2(c) \rceil$ bits are sufficient. This argument would suggest that more memory is required for more colors. However, our result shows that this is not the case.

**Our contributions.** We show tight upper bounds on the strategy complexity of $\varepsilon$-optimal (resp. optimal) strategies for parity objectives: They can be chosen as deterministic 1-bit Markov, regardless of the number of colors. I.e., we provide matching upper bounds to the lower bounds from [12].

In Section 3 we prove Theorem 1. An iterative plastering construction (i.e., fixing player choices on larger and larger subspaces) builds an $\varepsilon$-optimal 1-bit Markov strategy where the probability of never switching between winning even colors is $\geq 1 - \varepsilon$. Its correctness relies heavily on Lévy’s zero-one law. The number of iterations is finite and proportional to the number of even colors. It eliminates the need to remember the winning color $x$ and the $\lceil \log_2(c) \rceil$ part of the memory.
Theorem 1. Consider an MDP $M$, a parity objective and a finite set $S_0$ of initial states. For every $\varepsilon > 0$ there exists a deterministic 1-bit Markov strategy that is $\varepsilon$-optimal from every state $s \in S_0$.

In Section 4 we prove Theorem 2. If an optimal strategy exists, then an optimal 1-bit Markov strategy can be constructed by the so-called sea urchin construction. It is a very complex plastering construction with infinitely many iterations that uses the results of Theorem 1 and Lévy’s zero-one law as building blocks. Its name comes from the shape of the subspace in which player choices get fixed: a growing finite body (around a start set $S_0$) with a finite, but increasing, number of spikes, where each spike is of infinite size; cf. Figure 4. E.g., if the initial states are almost surely winning then, at the stage with $i$ spikes, this strategy attains parity with some probability $\geq 1 - 2^{-i}$ already inside this subspace, and in the limit of $i \to \infty$ it attains parity almost surely. A further step even yields a single deterministic 1-bit Markov strategy that is optimal from every state that has an optimal strategy.

Theorem 2. Consider an MDP $M$ with a parity objective and let $S_{opt}$ be the subset of states that have an optimal strategy.

There exists a deterministic 1-bit Markov strategy that is optimal from every $s \in S_{opt}$.

In Theorem 1 and Theorem 2 the initial content of the 1-bit memory is irrelevant (cf. Lemma 9, Lemma 18 and Remark 8).

Moreover, we show in Section 5 and Section 6 that in certain subcases deterministic Markov strategies are necessary and sufficient (i.e., these require a Markov step-counter, but not the extra bit): optimal strategies for co-$\text{Buchi}$ and $\{0,1,2\}$-$\text{Parity}$, and $\varepsilon$-optimal strategies for safety and co-$\text{Buchi}$. In the special case of finitely branching MDPs, these Markov strategies (but not the 1-bit Markov strategies) can be replaced by MD-strategies.

Together with the previously established lower bounds, this yields a complete picture of the exact strategy complexity of parity objectives at all levels of the Mostowski hierarchy, for countable MDPs. Figure 1 gives a complete overview.

2 Preliminaries

A probability distribution over a countable set $S$ is a function $f : S \to [0,1]$ with $\sum_{s \in S} f(s) = 1$. We write $D(S)$ for the set of all probability distributions over $S$.

We study Markov decision processes (MDPs) over countably infinite state spaces. Formally, an MDP $M = (S, S_\mathcal{C}, S_\mathcal{R}, \rightarrow, P)$ consists of a countable set $S$ of states, which is partitioned into a set $S_\mathcal{C}$ of controlled states and a set $S_\mathcal{R}$ of random states, a transition relation $\rightarrow \subseteq S \times S$, and a probability function $P : S_\mathcal{R} \to D(S)$. We write $s \rightarrow s'$ if $(s,s') \in \rightarrow$, and refer to $s'$ as a successor of $s$. We assume that every state has at least one successor. The probability function $P$ assigns to each random state $s \in S_\mathcal{R}$ a probability distribution $P(s)$ over its set of successors. A sink is a subset $T \subseteq S$ closed under the $\rightarrow$ relation. An MDP is acyclic if the underlying graph $(S, \rightarrow)$ is acyclic. It is finitely branching if every state has finitely many successors and infinitely branching otherwise. An MDP without controlled states ($S_\mathcal{C} = \emptyset$) is a Markov chain.

Strategies and Probability Measures. A run $\rho$ is an infinite sequence $s_0 s_1 \cdots$ of states such that $s_i \rightarrow s_{i+1}$ for all $i \in \mathbb{N}$; write $\rho(i) \defeq s_i$ for the $i$-th state along $\rho$. A partial run is a finite prefix of a run. We say that (partial) run $\rho$ visits $s$ if $s = \rho(i)$ for some $i$, and that $\rho$ starts in $s$ if $s = \rho(0)$.
A strategy is a function \( \sigma : S^* S_0 \to \mathcal{D}(S) \) that assigns to partial runs \( \rho \in S^* S_0 \) a distribution over the successors of \( s \). A (partial) run \( s_0 \sigma_1 \cdots \) is induced by strategy \( \sigma \) if for all \( i \) either \( s_i \in S_0 \) and \( \sigma(s_0 \sigma_1 \cdots \sigma_i(s_{i+1}) > 0 \), or \( s_i \in S_C \) and \( P(s_i) \sigma(s_{i+1}) > 0 \).

A strategy \( \sigma \) and an initial state \( s_0 \in S \) induce a standard probability measure on sets of infinite plays. We write \( \mathbb{P}_{M,s_0,\sigma}(R) \) for the probability of a measurable set \( R \subseteq s_0 S_0^\omega \) of runs starting from \( s_0 \). As usual, it is first defined on the cylinders \( s_0 \sigma_1 \cdots \sigma_n S_0^\omega \), where \( s_1, \ldots, s_n \in S \): if \( s_0 \sigma_1 \cdots \sigma_n \) is not a partial run induced by \( \sigma \) then \( \mathbb{P}_{M,s_0,\sigma}(s_0 \sigma_1 \cdots \sigma_n S_0^\omega) \) is understood. Otherwise, \( \mathbb{P}_{M,s_0,\sigma}(s_0 \sigma_1 \cdots \sigma_n S_0^\omega) \) is the measure of the set of runs that satisfies the LTL formula \( \psi \) for all \( \sigma \in \sigma \), \( \sigma \) is the map that assigns to partial runs \( \sigma(s_0 \sigma_1 \cdots \sigma_n) \) the largest color that occurs infinitely often along the run. To define this uniquely to a probability measure \( \mathbb{P}_{M,s_0,\sigma} \) on measurable subsets of \( s_0 S_0^\omega \). We will write \( \mathbb{E}_{M,s_0,\sigma} \) for the expectation w.r.t. \( \mathbb{P}_{M,s_0,\sigma} \). We may drop the subscripts from notations, if it is understood.

Objectives. The objective of the player is determined by a predicate on infinite plays. We use \( \mathbb{LTL} \) [8] to describe the syntax and semantics of the temporal logic \( \mathbb{LTL} \) [8]. Formulas are interpreted on the structure \( (S, \rightarrow) \). Where it does not cause confusion we will identify \( (S, \rightarrow) \) with \( S \in S \). An infinite run is understood.

The objective of the player is determined by a predicate on infinite plays. We write \( [\varphi] \subseteq S^\omega \) to denote the set of runs starting from \( s \) that satisfy the LTL formula \( \psi \), which is a measurable set [21]. We also write \( [\varphi] \) for \( \bigcup_{s \in S} [\varphi] \). Where it does not cause confusion we will identify \( \varphi \) and \( [\varphi] \) and just write \( \mathbb{P}_{M,s,\sigma}(\varphi) \) instead of \( \mathbb{P}_{M,s,\sigma}([\varphi]) \).

Given a set \( T \subseteq S \) of states, the reachability objective \( \text{Reach}(T) \) is the set of runs that visit \( T \) at least once; and the safety objective \( \text{Safety}(T) \) is the set of runs that never visit \( T \).

Let \( C \subseteq \mathbb{N} \) be a finite set of colors. A color function \( \text{Col} : S \to C \) assigns to each state \( s \) its color \( \text{Col}(s) \). The parity objective, written as \( \text{Parity}(\text{Col}) \), is the set of infinite runs in \( C \) such that the largest color that occurs infinitely often along the run is even. To define this formally, let \( \text{even}(C) = \{ i \in C \mid i \equiv 0 \mod 2 \} \). For \( \triangleright = \{ <,\leq,=,\geq,\rangle \}, n \in \mathbb{N}, \) and \( Q \subseteq S \), let \( [Q]_{\triangleright n} = \{ s \in Q \mid \text{Col}(s) \triangleright n \} \) be the set of states in \( Q \) with color \( \triangleright n \). Then

\[
\text{Parity}(\text{Col}) \overset{\text{def}}{=} \bigvee_{i \in \text{even}(C)} (GF[S]_{\text{Col}=i} \land GF[S]_{\text{Col} \leq i})
\]

The Mostowski hierarchy [15] classifies parity objectives by restricting the range of \( \text{Col} \) to a set of colors \( C \subseteq \mathbb{N} \). We write \( C-\text{Parity} \) for such restricted parity objectives. In particular, the classical Büchi and co-Büchi objectives correspond to \{1,2\}-Parity and \{0,1\}-Parity, respectively. These two classes are incomparable but both subsume the reachability and safety objectives. Assuming that \( T \) is a sink, \( \text{Reach}(T) = \text{Parity}(\text{Col}) \) for the coloring with \( \text{Col}(s) = 1 \) \( \iff \) \( s \notin T \) and \( \text{Safety}(T) = \text{Parity}(\text{Col}) \) for the coloring with \( \text{Col}(s) = 1 \) \( \iff \) \( s \in T \). Similarly, \{0,1,2\}-Parity and \{1,2,3\}-Parity are incomparable, but they both subsume (modulo renaming of colors) Büchi and co-Büchi objectives.

An objective \( \varphi \) is called a tail objective (resp. suffix-closed) if for every run \( \rho \) with some finite prefix \( \rho' \) we have \( \rho'' \rho \in \varphi \Rightarrow \rho \in \varphi \) (resp. \( \rho'' \rho \in \varphi \Rightarrow \rho \in \varphi \)). In particular, \( \text{Parity}(\text{Col}) \) is tail for every coloring \( \text{Col} \). Moreover, if \( \varphi \) is suffix-closed then \( F \varphi \) is tail.

Strategy Classes. Strategies \( \sigma : S^* S_0 \to \mathcal{D}(S) \) are in general randomized (R) in the sense that they take values in \( \mathcal{D}(S) \). A strategy \( \sigma \) is deterministic (D) if \( \sigma(\rho) \) is a Dirac distribution for all partial runs \( \rho \in S^* S_0 \).

We formalize the amount of memory needed to implement strategies. Let \( M \) be a countable set of memory modes. An update function is a function \( u : M \times S \to \mathcal{D}(M \times S) \) that meets the following two conditions, for all modes \( m \in M \):

- for all controlled states \( s \in S_0 \), the distribution \( u(m, s) \) is over \( M \times \{ s' \mid s \rightarrow s' \} \).
- for all random states \( s \in S_C \), we have that \( \sum_{m' \in M} u(m, s)(m', s') = P(s)(s') \).
An update function \( u \) together with an initial memory \( m_0 \) induce a strategy \( u[m_0] : S^*S \rightarrow D(S) \) as follows. Consider the Markov chain with states set \( M \times S \), transition relation \((M \times S)^2\) and probability function \( u \). Any partial run \( \rho = s_0 \cdots s_i \) in \( M \) gives rise to a set \( H(\rho) = \{(m_0, s_0) \cdots (m_i, s_i) | m_0, \ldots, m_i \in M\} \) of partial runs in this Markov chain. Each \( \rho \in S^*S \) induces a probability distribution \( \mu_{\rho} \in D(M) \), the probability of being in state \((m, s)\) conditioned on having taken some partial run from \( H(\rho) \). We define \( u[m_0] \) such that \( u[m_0](\rho s)(s') \equiv \sum_{m, m' \in M} \mu_{\rho s}(m) u((m, s))(m', s') \) for all \( \rho, s \in S^*S \) and \( s' \in S \).

We say that a strategy \( \sigma \) can be implemented with memory \( M \) (and initial memory \( m_0 \)) if there exists an update function \( u \) such that \( \sigma = u[m_0] \). In this case we may also write \( \sigma[m_0] \) to explicitly specify the initial memory mode \( m_0 \). Based on this, we can define several classes of strategies:

- A strategy \( \sigma \) is memoryless (M) also called positional if it can be implemented with a memory of size 1. We may view M-strategies as functions \( \sigma : S \rightarrow D(S) \).
- A strategy \( \sigma \) is finite memory (F) if there exists a finite memory \( M \) implementing \( \sigma \). More specifically, a strategy is k-bit if it can be implemented with a memory of size \( 2^k \). Such a strategy is then determined by a function \( u : \{0, 1\}^k \times S \rightarrow D(\{0, 1\}^k \times S) \).
- A strategy \( \sigma \) is Markov if it can be implemented with the natural numbers \( M = \mathbb{N} \) as the memory, initial memory mode \( m_0 = 0 \) and a function \( u \) such that the distribution \( u((m, s)) \) is over \( \{m + 1\} \times S \) for all \( m \in M \) and \( s \in S \). Intuitively, a strategy depends only on the current state and the number of steps taken so far.
- A strategy \( \sigma \) is k-bit Markov if it can be implemented with memory \( M = \mathbb{N} \times \{0, 1\}^k \), \( m_0 \in \{0\} \times \{0, 1\}^k \) and a function \( u \) such that the distribution \( u((n, b, s)) \) is over \( \{n + 1\} \times \{0, 1\}^k \times S \) for all \( (n, b) \in M \) and \( s \in S \).

Deterministic 1-bit strategies are central in this paper; by this we mean strategies that are both deterministic and 1-bit.

Optimal and \( \varepsilon \)-optimal Strategies. Given an objective \( \varphi \), the value of state \( s \) in an MDP \( M \), denoted by \( v_{\varphi}(s) \), is the supremum probability of achieving \( \varphi \). Formally, we have \( v_{\varphi}(s) \equiv \sup_{\sigma \in \Sigma} P_{\varphi, M, \sigma}(s) \) where \( \Sigma \) is the set of all strategies. For \( \varepsilon \geq 0 \) and state \( s \in S \), we say that a strategy is \( \varepsilon \)-optimal from \( s \) if \( P_{\varphi, M, \sigma}(s) \geq v_{\varphi}(s) - \varepsilon \). A 0-optimal strategy is called optimal. An optimal strategy is almost-surely winning if \( v_{\varphi}(s) = 1 \).

Considering an MD strategy as a function \( \sigma : S \rightarrow S \) and \( \varepsilon \geq 0 \), \( \sigma \) is uniformly \( \varepsilon \)-optimal (resp. uniformly optimal) if it is \( \varepsilon \)-optimal (resp. optimal) from every \( s \in S \).

Fixing and Safe Sets. Let \( \sigma \) be an MD strategy. Given a set \( S' \subseteq S \) of states, write \( M[\sigma, S'] \) for the MDP obtained from \( M \) by fixing the strategy \( \sigma \) for all states in \( S' \), that is, \( M[\sigma, S'] \equiv (S, S_0 \setminus S', S_0 \cup S', \rightarrow, P') \) where \( P'(s) \equiv \sigma(s) \) for all \( s \in S' \).

For an objective \( \varphi \) and a threshold \( \beta \in [0, 1] \), denote by \( Safe_{M, \sigma, \varphi}(\beta) \) the set of all states \( s \) starting from which \( \sigma \) attains at least probability \( \beta \); and denote by \( Safe_{M, \varphi}(\beta) \) the set of states whose value for \( \varphi \) is at least \( \beta \). Formally,

\[
Safe_{M, \sigma, \varphi}(\beta) \equiv \{ s \in S \mid P_{\varphi, M, \sigma}(s) \geq \beta \}, \quad Safe_{M, \varphi}(\beta) \equiv \{ s \in S \mid v_{\varphi}(s) \geq \beta \}.
\] (1)

3 \( \varepsilon \)-Optimal Strategies for Parity

In this section we prove Theorem 1, stating that \( \varepsilon \)-optimal strategies for parity objectives can be chosen 1-bit Markov. Given an MDP we convert it by three successive reductions to a structurally simpler MDP where strategies require less sophistication to achieve parity.
First reduction (Finitely Branching). This reduction converts an infinitely branching MDP $\mathcal{M}$ to a finitely branching one $\mathcal{M}'$, with a clear bijection between the strategies in $\mathcal{M}$ and $\mathcal{M}'$. The construction, first presented in our previous work [12], replaces each controlled state $s$, that has infinitely many successors $(s_i)_{i \in \mathbb{N}}$, with a “ladder” of controlled states $(q_i)_{i \in \mathbb{N}}$, where each $q_i$ has only two successors: $q_{i+1}$ and $s_i$. Roughly speaking, the controller choice of successor $s_n$ at $s$ in $\mathcal{M}$, is simulated by a series of choices $q_{i+1}$ at $q_i$, $0 \leq i < n$, followed by a choice of successor $s_n$ in state $q_n$ in $\mathcal{M}'$, and vice versa.

To prevent scenarios when the controller in $\mathcal{M}'$ stays on a ladder and never commits to a decision, we assign color 1 to all states $(q_i)_{i \geq 1}$ on the ladder ($q_0$ inherits the color of $s$). Hence, a hesitant run on the ladder is losing for parity. So w.l.o.g. we can assume that the given $\mathcal{M}$ is finitely branching.

Lemma 3.
1. Suppose that for every finitely branching acyclic MDP with a finite set $S_0$ of initial states, and a parity objective, there exist $\varepsilon$-optimal deterministic 1-bit strategies from $S_0$. Then even for every infinitely branching acyclic MDP with a finite set $S_0$ of initial states and a parity objective, there exist $\varepsilon$-optimal deterministic 1-bit strategies from $S_0$.
2. Suppose that for every finitely branching acyclic MDP with a parity objective, there exists a deterministic 1-bit strategy that is optimal from all states that have an optimal strategy. Then even for every infinitely branching acyclic MDP with a parity objective, there exists a deterministic 1-bit strategy that is optimal from all states that have an optimal strategy.

Second reduction (Acyclicity). A deterministic 1-bit Markov strategy can be seen as a function $\sigma : \mathbb{N} \times \{0, 1\} \times S \rightarrow \{0, 1\} \times S$, where $\sigma$ has access to an internal bit $b \in \{0, 1\}$, which can be updated freely, and a step counter $k \in \mathbb{N}$, which increments by one in each step. Having $b$ and $k$, $\sigma$ produces a decision based on the current state of the MDP.

Following [12], we encode the step-counter from strategies into MDPs s.t. the current state of the system uniquely determines the length of the path taken so far. This translation allows us to focus on acyclic MDPs.

Lemma 4. Consider MDPs with a parity objective and $k \in \mathbb{N}$.
1. Suppose that for every acyclic MDP $\mathcal{M}'$ and every finite set of initial states $S_0'$ and $\varepsilon > 0$, there exists a deterministic $k$-bit strategy that is $\varepsilon$-optimal from all states $s \in S_0'$. Then for every MDP $\mathcal{M}$ and every finite set of initial states $S_0$ and $\varepsilon > 0$, there exists a deterministic $k$-bit Markov strategy that is $\varepsilon$-optimal from all states $s \in S_0$.
2. Suppose that for every acyclic MDP $\mathcal{M}'$ and $\varepsilon > 0$, there exists a deterministic $k$-bit strategy that is $\varepsilon$-optimal from all states. Then for every MDP $\mathcal{M}$ and $\varepsilon > 0$, there exists a deterministic $k$-bit Markov strategy that is $\varepsilon$-optimal from all states.
3. Suppose that for every acyclic MDP $\mathcal{M}'$, where $S_{opt}'$ is the subset of states that have an optimal strategy, there exists a deterministic $k$-bit strategy that is optimal from all states $s \in S_{opt}'$. Then for every MDP $\mathcal{M}$, where $S_{opt}$ is the subset of states that have an optimal strategy, there exists a deterministic $k$-bit Markov strategy that is optimal from all states $s \in S_{opt}$.

By Lemma 4, the sufficiency of deterministic 1-bit strategies in acyclic MDPs implies the sufficiency of deterministic 1-bit Markov strategies in general MDPs. Thus to prove Theorem 1, it suffices to prove the following:

Theorem 5. Consider an acyclic MDP $\mathcal{M}$, a parity objective and a finite set $S_0$ of states. For every $\varepsilon > 0$ there exists a deterministic 1-bit strategy that is $\varepsilon$-optimal from every $s \in S_0$. 

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Third reduction (Layered MDP). This reduction is in the same spirit of the previous one, in which the bit $b \in \{0, 1\}$ is transferred from strategies to MDPs. Given an MDP $\mathcal{M}$, the corresponding layered MDP $\mathcal{L}(\mathcal{M})$ has two copies of each state $s \in S$ and each transition $t \in \rightarrow_1$ of $\mathcal{M}$, one augmented with bit 0 and another with bit 1: $(s, i)$ and $(t, j)$ with $i, j \in \{0, 1\}$. The states $(s, i)$ are random if $s \in S_0$ and controlled if $s \in S_1$. All the $(t, j)$ are controlled. If there is a transition $t = (a, b)$ from state $a$ to $b$ in $\mathcal{M}$, there will be two transitions from $(a, i)$ to $(t, i)$, and four transitions from $(t, i)$ to $(b, j)$ in $\mathcal{L}(\mathcal{M})$; see Figure 2.

A 1-bit deterministic strategy in $\mathcal{M}$ at a state $a$ picks a single successor $b$ and may flip the bit from $i$ to $j$; this is simulated in $\mathcal{L}(\mathcal{M})$ with an MD strategy $\sigma$ within two consecutive steps: $\sigma$ first chooses the transition $t = (a, b)$ by $\sigma(a, i) = (t, i)$ and then updates the bit by $\sigma(t, i) = (b, j)$ thereby moving from layer $i$ to layer $j$. The controlled states $(t, i)$ are essential for a correct simulation, since otherwise the controller cannot freely flip the bit (switch between layers) after it observes the successor chosen randomly at a random state.

Definition 6 (Layered MDP). Given an MDP $\mathcal{M} = (S, S_0, S_1, \rightarrow_1, P)$ with coloring $Col_1 : S \rightarrow \mathcal{C}$, we define the corresponding layered MDP $\mathcal{L}(\mathcal{M}) = (L, L_0, L_1, \rightarrow_2, P_2)$ with coloring $Col_2 : L \rightarrow \mathcal{C}$ as follows.

1. $L \triangleq (S \cup \rightarrow_1) \times \{0, 1\}$ where the set of controlled states is $L_0 \triangleq (S_0 \cup \rightarrow_1) \times \{0, 1\}$.
2. For all $t \in \rightarrow_1$ such that $t = (s, s')$ and for all $i, j \in \{0, 1\}$, we have:
   1. $(s, i) \rightarrow_2 (t, i)$ and $(t, i) \rightarrow_2 (s', j)$,
   2. $P(s, i)((t, i)) \equiv P(s)(s')$ iff $s \in S_0$, and
   3. $Col_2((s, i)) \equiv Col_1(s)$ and $Col_2((t, i)) \equiv Col_1(s')$.

The layered MDP of an acyclic MDP is acyclic. For $q \in S \rightarrow_1$, we refer to the copies of $q$ in layer 0 and layer 1 as siblings: $(q, 0)$ and $(q, 1)$. A set $B \subseteq L$ is closed if for each state $(q, i) \in B$ its sibling is also in $B$. Denote by $C(B)$ the minimal closed superset of $B$.

Lemma 7. Consider an acyclic MDP $\mathcal{M} = (S, S_0, S_1, \rightarrow_1, P)$ with a parity objective $\varphi = \text{Parity}(\text{Col})$ and let $\mathcal{L}(\mathcal{M})$ be the corresponding layered MDP.

For every deterministic 1-bit strategy $\{u_0[m]\}$ in $\mathcal{M}$ there is a corresponding MD strategy $\tau$ in $\mathcal{L}(\mathcal{M})$, and vice-versa, such that for every $s_0 \in S$, $P_{\mathcal{L}(\mathcal{M}), (s_0, m_0), \tau}(\varphi) = P_{\mathcal{M}, s_0, u[m]}(\varphi)$.

Remark 8. We note that, in a layered system $\mathcal{L}(\mathcal{M})$, any two siblings have the same value w.r.t. a parity objective $\varphi$. Moreover, any state $s$ in $\mathcal{M}$ has an optimal strategy iff $(s, 0) \in \mathcal{L}(\mathcal{M})$ has an optimal strategy iff its sibling $(s, 1)$ has an optimal strategy.

Suppose $\tau$ is an MD strategy in $\mathcal{L}(\mathcal{M})$ that is optimal for all states that have an optimal strategy. Let $u$ be the update function of a corresponding 1-bit strategy in $\mathcal{M}$, derived as described in Lemma 7. Then for every state $s$ in $\mathcal{M}$ that has an optimal strategy we have $P_{\mathcal{M}, s, u[0]}(\varphi) = P_{\mathcal{L}(\mathcal{M}), (s, 0), \tau}(\varphi) = P_{\mathcal{L}(\mathcal{M}), (s, 1), \tau}(\varphi) = P_{\mathcal{M}, s, u[1]}(\varphi)$. That is, both $u[0]$ and $u[1]$ are optimal from $s$, and the initial memory mode is irrelevant.

To prove Theorem 5, given an acyclic MDP, a set of initial states $S_0$ and $\varepsilon > 0$, we consider the layered MDP $\mathcal{L}(\mathcal{M})$ and set $L_0 = S_0 \times \{0\}$ of initial states. In the following lemma, we prove that there exists a single MD strategy that is $\varepsilon$-optimal starting from every state $t_0 \in L_0$ in $\mathcal{L}(\mathcal{M})$. This and Lemma 7 will directly lead to Theorem 5.

Lemma 9. Consider an acyclic MDP $\mathcal{M}$ and parity objective $\varphi = \text{Parity}(\text{Col})$. Let $\mathcal{L}(\mathcal{M})$ be the layered MDP of $\mathcal{M}$ and $\text{Col}$. For all finite sets $L_0$ of states in $\mathcal{L}(\mathcal{M})$ and all $\varepsilon > 0$ there exists a single MD strategy that is $\varepsilon$-optimal for $\varphi$ from every state $t_0 \in L_0$.

In the rest of this section, we prove Lemma 9. We fix a layered MDP $\mathcal{L}(\mathcal{M})$ (or simply $\mathcal{L}$) obtained from a given acyclic and finitely branching MDP $\mathcal{M}$ and a coloring $\text{Col} : S \rightarrow \mathcal{C}$, where the set of states is $L$ and the finite set of initial states is $L_0 \subseteq L$. Let $\varphi$ be the resulting parity objective in $\mathcal{L}$.
Recall that \( \text{even}(\mathcal{C}) = 2\mathbb{N} \cap \mathcal{C} \) denotes the set of even colors. We denote by \( e_{\max} \) the largest even color in \( \text{even}(\mathcal{C}) \) and assume w.l.o.g., that \( \text{even}(\mathcal{C}) \) contains all even numbers from 2 to \( e_{\max} \) inclusive. We have:

\[
\varphi \overset{\text{def}}{=} \bigvee_{e \in \text{even}(\mathcal{C})} (\text{GF}[L]^{\text{Col}=e} \land \text{FG}[L]^{\text{Col} \leq e})
\]

\[
= \bigvee_{e \in \text{even}(\mathcal{C})} (\text{FG}[L]^{\text{Col}=e} \land \text{FG}[L]^{\text{Col} \leq e}) \quad \text{since } \text{GF}[L]^{\text{Col}=e} \text{ is a tail objective}
\]

\[
= \bigvee_{e \in \text{even}(\mathcal{C})} \text{F} (\text{GF}[L]^{\text{Col}=e} \land \text{G}[L]^{\text{Col} \leq e}) \quad \text{since } \text{FGA} \land \text{FGB} = \text{F}(\text{GA} \land \text{GB})
\]

\[
= \bigvee_{e \in \text{even}(\mathcal{C})} \text{F} \varphi_e,
\]

where \( \varphi_e \overset{\text{def}}{=} (\text{GF}[L]^{\text{Col}=e} \land \text{G}[L]^{\text{Col} \leq e}) \). Indeed, \( \varphi_e \) is the set of runs that win through color \( e \) (i.e., by visiting color \( e \) infinitely often and never visiting larger colors). Since the \( \text{F}\varphi_e \) are disjoint, for all states \( \ell \) and strategies \( \sigma \), we have:

\[
\mathbb{P}_{L,\ell,\sigma}(\varphi) = \sum_{e \in \text{even}(\mathcal{C})} \mathbb{P}_{L,\ell,\sigma}(\text{F}\varphi_e).
\]  

(2)

Fix \( \varepsilon > 0 \) and define \( \gamma \overset{\text{def}}{=} \frac{\varepsilon}{e_{\max} + 2} \). To construct an MD strategy \( \hat{\sigma} \) that is \( \varepsilon \)-optimal starting from every state in \( L_0 \) we have an iterative procedure. In each iteration, we define \( \hat{\sigma} \) at states in some carefully chosen region; and continuing in this fashion, we gradually fix all choices of \( \hat{\sigma} \). In an iteration, in order to fix “good” choices in the “right” region we need to carefully observe the behavior of finitely many \( \frac{1}{2} \)-optimal strategies \( \sigma_{\ell_0} \), one for each \( \ell_0 \in L_0 \), which must respect the choices already fixed in previous iterations. We thus view these strategies \( \sigma_{\ell_0} \) to be \( \frac{1}{2} \)-optimal not in \( \mathcal{L} \) but in another layered MDP that is derived from \( \mathcal{L} \) after fixing the choices of partially defined \( \hat{\sigma} \).

In more detail, the proof consists of exactly \( \frac{e_{\max}}{2} + 1 \) iterations: one iteration for each even color \( e \) and a final “reach” iteration. Starting from color 2 and \( L_0 \overset{\text{def}}{=} \mathcal{L} \), in the iteration \( e \in \{2, \ldots, e_{\max}\} \), we obtain a layered MDP \( \mathcal{L}_e \) from \( \mathcal{L}_{e-2} \) by fixing a single choice for each controlled state in a set \( \text{fix}_e \). Roughly speaking, a run that falls in the set \( \text{fix}_e \) is likely going to win through \( \varphi_e \) (win through color \( e \)). We identify a certain subspace of \( \text{fix}_e \), referred to as \( \text{core}_e \), such that the following crucial fact holds: Once \( \text{core}_e \) is visited the run
remains in $\text{fix}_e$ with probability at least $1 - \gamma$. At the final iteration, we fix the choices of all remaining states to maximize the probability of falling into the union of $\text{core}_e$ sets. As mentioned, the majority of such runs that visit $\text{core}_e$, for some color $e$, will stay in $\text{fix}_e$ forever and thus win parity through color $e$. After all the iterations, all choices of all controlled states are fixed, and this prescribes the MD strategy $\hat{\sigma}$ from $L_0$ in $L$.

In order to define the sets $\text{fix}_e$ we heavily use Lévy's zero-one law and follow an inductive transformation on objectives. Lévy's zero-one states that, for a given set of (infinite) runs of a Markov chain, if we gradually observe a random run of the chain, we will become more and more certain whether the random run belongs to that set. This law has a strong implications for tail objectives. It asserts that on almost all runs $s_0s_1s_2\cdots$ the limit of the value of $s_i$ w.r.t. a tail objective tends to either 0 or 1.

In each iteration $e \in \{2, \cdots, e_{\text{max}}\}$, we transform an objective $\psi_{e-2}$ to a next objective $\psi_e$ where $\psi_0 \overset{\text{def}}{=} \varphi$ is the parity objective and the result of the last transformation is $\psi_{e_{\text{max}}} = \bigvee_{e \in \text{even}(L)} F \text{core}_e$. We will also move from the MDP $L_{e-2}$ to $L_e$ after the fixings so as to maintain the following invariant: For all $\ell_0 \in L_0$, the value of $\ell_0$ for $\psi_e$ in $L_e$ is almost as high as its value for $\varphi$ in $L$, that is

$$\text{val}_{L_e, \varphi}(\ell_0) \geq \text{val}_{L_e, \psi}(\ell_0) - e \cdot \gamma. \quad (3)$$

Recall that $\varphi = \bigvee_{e \in \text{even}(L)} F \varphi_e$. Let $\text{Fix}_0 \overset{\text{def}}{=} \emptyset$ and write $\text{Fix}_e \overset{\text{def}}{=} \bigcup_{e' \leq e} C_l(\text{fix}_{e'})$ for $e \in \{2, 4, \cdots, e_{\text{max}}\}$. We define:

$$\psi_0 \overset{\text{def}}{=} \bigvee_{e' > 0} F \varphi_{e'} \land G \lnot \text{Fix}_0 = \varphi \quad \psi_e \overset{\text{def}}{=} \bigvee_{e' \leq e} F \text{core}_{e'} \lor \bigvee_{e' > e} (F \varphi_{e'} \land G \lnot \text{Fix}_e). \quad (4)$$

At each transformation, we examine the disjunct $\chi_e \overset{\text{def}}{=} F \varphi_e \land G \lnot \text{Fix}_{e-2}$ in $\psi_{e-2}$. The set of runs satisfying this objective $\chi_e$ not only win through color $e$ but also avoid the previously fixed regions. Roughly speaking, the aim is to transform $\chi_e$ to $F \text{core}_e$, to move from $\psi_{e-2}$ to $\psi_e$. We apply Lévy’s zero-one law to deduce that the runs satisfying the $\chi_e$ are likely to enter a region that has a high value for a slightly simpler objective, namely

$$\theta_e \overset{\text{def}}{=} \varphi_e \land G \lnot \text{Fix}_{e-2}. \quad (5)$$

To do so, we observe in $L_{e-2}$ the behavior of several arbitrary $\frac{1}{2}$-optimal strategies $\sigma_{\ell_0}$ for $\psi_{e-2}$, one for each $\ell_0 \in L_0$. Then, for each $\sigma_{\ell_0}$, we apply Lévy’s zero-one law separately; this provides that there exists a finite set $R_e$ of states that have a high value for $\theta_e$, and is reached by one of the $\sigma_{\ell_0}$ with probability as high as the probability of satisfying the disjunct $\chi_e$. Now we use our previous results [12] on the strategy complexity of Büchi objectives and prove the existence of an MD strategy $\tau_e$ that is almost optimal for $\theta_e$ (error less than $\gamma$), starting from every state in $R_e$. We define sets $\text{fix}_e$ and $\text{core}_e$ to be the set of states from which $\tau_e$ attains a high probability for $\theta_e$ in $L_{e-2}$; see Figure 3. Define $\beta \overset{\text{def}}{=} 1 - \gamma$ and $\alpha \overset{\text{def}}{=} 1 - \gamma^2$, and

$$\text{fix}_e \overset{\text{def}}{=} \text{Safe}_{L_{e-2}, \tau_e, \theta_e}(\beta) \quad \text{core}_e \overset{\text{def}}{=} \text{Safe}_{L_{e-2}, \tau_e, \theta_e}(\alpha). \quad (6)$$

We fix the strategy $\tau_e$ in the $\text{fix}_e$-region to derive the MDP $L_e$ from $L_{e-2}$. Formally,

$$L_e \overset{\text{def}}{=} L_{e-2}[\tau_e, \text{fix}_e]. \quad (7)$$
Lemma 10. Let $s_0 \in S$ and $\mathcal{E}$ be a suffix-closed objective. For all $\varepsilon, \varepsilon' > 0$, there exist $n$ and a finite set $F \subseteq \text{Safe}_\varepsilon(1 - \varepsilon)$ such that $\mathbb{P}_{s_0}(\mathcal{E}\land F^{\leq n} F) \geq \mathbb{P}_{s_0}(\mathcal{E}) - \varepsilon'$.

By Lemma 10, there exist $n_{\ell_0}$ and a finite set $R_{\ell_0} \subseteq \text{Safe}_{\ell_0, n_{\ell_0}}(\alpha)$ such that

$$\mathbb{P}_{\ell_0, n_{\ell_0}}(\mathcal{E}) \geq \mathbb{P}_{\ell_0, n_{\ell_0}}(\mathcal{E}) - \gamma.$$  \hfill (8)

Define $n_e \overset{\text{def}}{=} \max_{\ell_0 \in \ell_0(n_{\ell_0})} R_{\ell_0}$ and $R_e \overset{\text{def}}{=} \bigcup_{\ell_0 \in \ell_0} R_{\ell_0}$. Write $R_e \overset{\text{def}}{=} \{(s, 0) \mid \exists b \cdot (s, b) \in R\}$ for the projection of $R_e$ on the layer 0.

Remark 11. Suppose $\mathcal{E}' \subseteq \mathcal{E}$ and $e > 0$ are such that $\mathbb{P}(\mathcal{E}') \geq \mathbb{P}(\mathcal{E}) - e$. Then, for any $\mathcal{R}$, we have $\mathbb{P}(\mathcal{E}' \cap \mathcal{R}) \geq \mathbb{P}(\mathcal{E} \cap \mathcal{R}) - e$.

Proof: We have:

$$\mathbb{P}(\mathcal{E} \cap \mathcal{R}) = \mathbb{P}(\mathcal{E}' - \mathbb{P}(\mathcal{E}' \cap \mathcal{R}) \geq \mathbb{P}(\mathcal{E} - \mathbb{P}(\mathcal{E}' \cap \mathcal{R}) \geq \mathbb{P}(\mathcal{E}) - \mathbb{P}(\mathcal{E} \cap \mathcal{R}) = \mathbb{P}(\mathcal{E} \cap \mathcal{R}) - e.$$  \hfill □

We apply Remark 11 to Equation (8) to get

$$\mathbb{P}_{\ell_0, n_{\ell_0}}(\mathcal{E} \land G \neg \text{Fix}_{\ell_0} e_0 \land F C I(R_e)) \geq \mathbb{P}_{\ell_0, n_{\ell_0}}(\mathcal{E} \land G \neg \text{Fix}_{\ell_0} e_0) - \gamma.$$  \hfill (9)

Since $FG \neg \text{Fix}_{\ell_0} e_0 \land G \neg \text{Fix}_{\ell_0} e_0 = G \neg \text{Fix}_{\ell_0} e_0$, and $\text{Fix}_{\ell_0} e_0 = F \varphi_e \land G \neg \text{Fix}_{\ell_0} e_0$,

$$\mathbb{P}_{\ell_0, n_{\ell_0}}(\varphi_e \land F C I(R_e)) \geq \mathbb{P}_{\ell_0, n_{\ell_0}}(\varphi_e) - \gamma.$$  \hfill (9)

We think of $GF[S]^{\text{col=e}}$ as a Büchi condition on a slightly modified MDP. This allows us to apply the following theorem from [12] about the strategy complexity of Büchi objectives.
Strategy Complexity of Parity Objectives in Countable MDPs

**Theorem 12** (Theorem 5 in [12]). For every acyclic countable MDP $\mathcal{M}$, a Büchi objective $\varphi$, finite set $I$ of initial states and $\varepsilon > 0$, there exists a deterministic 1-bit strategy that is $\varepsilon$-optimal from every $s \in I$.

Using Theorem 12, we prove the following.

**Claim 13.** In MDP $\mathcal{L}_{e-2}$, there is an MD strategy $\tau_e$, that is $(\alpha - \beta)$-optimal for $\theta_e$ from $R_e$.

Notice that $\tau_e$ is used to define regions $\text{core}_e \subseteq \text{fix}_e$; see Equation (6) and Figure 3. Since $\val_{\mathcal{L}_{e-2}, \theta_e}(\ell) = \val_{\mathcal{L}_{e-2}, \theta_e}^L(\ell')$ holds for all siblings $\ell$ and $\ell'$, all states in $R_e$ have value $\geq \alpha$ w.r.t. $\theta_e$. We have chosen $\tau_e$ to be $(\alpha - \beta)$-optimal, which implies $\mathbb{P}_{\mathcal{L}_{e-2}, \ell, \tau_e}(\theta_e) \geq \beta$ for all $\ell \in R_e$. This shows that $R_e \subseteq \text{fix}_e$. Strategy $\tau_e$ is also used to obtain $\mathcal{L}_e$ from $\mathcal{L}_{e-2}$: for all controlled states $\ell \in \text{fix}_e$, the successor is fixed to be $\tau_e(\ell)$ in $\mathcal{L}_e$, see Equation (7).

**Invariant** (3). Given a state $\ell_0 \in L_0$, this invariant states that, for all colors $e$, $\val_{\mathcal{L}_e, \psi_e}(\ell_0) \geq \val_{\mathcal{L}_{e-2}, \psi_{e-2}}(\ell_0) - 2\gamma$ holds. Recall that $\psi_0 = \varphi$ and $L_0 = L$. To prove the invariant, by an induction on even colors $e$, it suffices to prove the following:

$$\val_{\mathcal{L}_e, \psi_e}(\ell_0) \geq \val_{\mathcal{L}_{e-2}, \psi_{e-2}}(\ell_0) - 2\gamma.$$ 

We construct a strategy $\pi$ for $\psi_e$ in $\mathcal{L}_e$ such that $\mathbb{P}_{\mathcal{L}_e, \ell_0, \pi}(\psi_e) \geq \val_{\mathcal{L}_{e-2}, \psi_{e-2}}(\ell_0) - 2\gamma$. Intuitively speaking, $\pi$ enforces that most runs that win through colors $e'$, with $e' \leq e$, eventually reach the $\text{core}_{e'}$-region and most remaining winning runs always avoid the $\text{fix}_{e'}$-region.

The strategy $\pi$ is defined by combining $\sigma_{\ell_0}$ and $\tau_e$; recall that the strategy $\sigma_{\ell_0}$ is $\frac{1}{2}$-optimal w.r.t. $\psi_{e-2}$ starting from $\ell_0$ in $\mathcal{L}_{e-2}$. We define $\pi$ such that it starts by following $\sigma_{\ell_0}$. If it ever enters $\text{Cl}(\text{fix}_e)$ then we ensure that it enters $\text{fix}_e$ as well (in at most one more step). Then $\pi$ continues by playing as $\tau_e$ does forever.

The following claim concludes the proof of Invariant (3).

**Claim 14.** $\mathbb{P}_{\mathcal{L}_e, \ell_0, \pi}(\psi_e) \geq \val_{\mathcal{L}_{e-2}, \psi_{e-2}}(\ell_0) - 2\gamma$.

We summarize the main steps in the proof of Claim 14 here. We first prove the claim that if $\pi$ ever enters $\text{Cl}(\text{fix}_e)$ then it is possible to define it in such a way that it actually enters $\text{fix}_e$.

Comparing $\psi_e$ with $\psi_{e-2}$, one notices that two significant terms in the symmetric difference of these two objectives are $\chi_e$ and $\text{Fcore}_e$. Roughly speaking, we use Equation (9) to move from $\chi_e$ to $\text{FCl}(\text{fix}_e)$. Then we move from $\text{FCl}(\text{fix}_e)$ to $\text{Fcore}_e$ by proving that $\mathbb{P}_{\mathcal{L}_e, \ell_0, \pi}(\text{Fcore}_e)$ is almost as high as $\mathbb{P}_{\mathcal{L}_{e-2}, \ell_0, \pi}(\text{FCl}(\text{fix}_e))$, modulo small errors. To derive the latter, we rely on two facts: another application of Lévy’s zero-one law that guarantees $\mathbb{P}_{\mathcal{L}_{e-2}, \ell_0, \pi}(\theta_e \land \text{Fcore}_e)$ is equal to $\mathbb{P}_{\mathcal{L}_{e-2}, \ell_0, \pi}(\theta_e)$; and the fact that, as soon as $\pi$ visits the first state $\ell \in \text{fix}_e$, it switches to $\tau_e$ forever, and thus attains $\theta_e$ with probability at least $\beta$.

**Reach iteration.** After all $\frac{\varepsilon_{\max}}{2}$-iterations for even colors and the fixing, by Invariant (3), for all $\ell_0 \in L_0$, we have:

$$\val_{\mathcal{L}_{e_{\max}}, \psi_{e_{\max}}}(\ell_0) \geq \val_{\mathcal{L}_{e_{\max}}, \psi_{e_{\max}}}(\ell_0) - \varepsilon_{\max} \gamma.$$  

Recall that $\psi_{e_{\max}} = \bigvee_{e \in \text{even}(\mathcal{L})} \text{Fcore}_e$. At this last iteration, we fix the choice of all remaining states in $\mathcal{L}_{e_{\max}}$ such that the probability of $\psi_{e_{\max}}$ is maximized. Recall that there are uniformly $\varepsilon$-optimal MD strategies for reachability objectives [16]. Hence, there is a single MD strategy $\tau_{\text{reach}}$ in $\mathcal{L}_{e_{\max}}$ that is uniformly $\gamma$-optimal w.r.t. $\psi_{e_{\max}}$; in particular, $\tau_{\text{reach}}$ is $\gamma$-optimal from every state $\ell_0 \in L_0$. 
Figure 4 Initial segment of the sea urchin construction. \( \mathcal{L}_i \) is the result of fixing \( \tau_i \) inside BETA and then \( \rho_i \) inside the \( k_i \)-bubble (the set of states reachable from the initial state(s) in \( \leq k_i \) steps). Drawn here for \( i = 1, 2, 3, 4 \).

Let \( \mathcal{L}' \equiv L_{\text{max}}[\tau_{\text{reach}}, L] \). Let \( \hat{\sigma} \) be the MD strategy in \( \mathcal{L} \) that plays from \( L_0 \) as prescribed by all the fixings in \( \mathcal{L}' \). Since all choices in all the fixe-region are resolved according to \( \tau e, e \in \{2, \cdots, e_{\text{max}}\} \), we can apply Lévy’s zero-one law another time.

**Lemma 15.** Let \( 0 < \beta_1 < \beta_2 \leq 1 \) and \( \mathcal{E} \) a tail objective. For \( s \in \text{Safe}(\beta_2) \), the following holds: \( P_s(G\text{Safe}(\beta_1)) \geq \frac{\beta_2 - \beta_1}{1 - \beta_1} \).

By Lemma 15, for all states \( \ell \in \text{core}_e \),

\[
P_{e_{\text{max}}/\tau_e}(G\text{fix}_e) \geq \frac{\alpha - \beta}{1 - \beta} \geq 1 - \gamma. \tag{11}
\]

States in \( \text{fix}_e \) have a high value for \( \theta_e \) and thus also for \( F\varphi_e \).

**Lemma 16.** Let \( 0 < \beta < 1 \) and \( \mathcal{E} \) a tail objective. For all states \( s \in \text{Safe}(\beta) \):
1. \( P_s(FGS\text{Safe}(\beta) \setminus \mathcal{E}) = 0; \) and
2. \( P_s(\mathcal{E} \setminus FG\text{Safe}(\beta)) = 0. \)

By Lemma 16.2, we satisfy \( F\varphi_e \) almost surely:

\[
P_{e_{\text{max}}/\tau_e}(F\varphi_e | G\text{fix}_e) = 1. \tag{12}
\]

Using Equations (10) and (11), we prove the following.

**Claim 17.** The MD strategy \( \hat{\sigma} \) is \( \varepsilon \)-optimal for parity objective \( \varphi \), from every state \( \ell_0 \in L_0 \).

This concludes the proof of Lemma 9.

## 4 Optimal Strategies for Parity

In this section we show Theorem 2, i.e., that optimal strategies for parity, where they exist, can be chosen deterministic 1-bit Markov.

First we show the main technical result of this section.
Lemma 18. Let $\mathcal{L}(M)$ be the layered MDP obtained from an acyclic and finitely branching MDP $M$ and a coloring $\text{Col}$ such that all states are almost surely winning for $\varphi = \text{Parity}(\text{Col})$ (i.e., every state $s$ has a strategy $\sigma_s$ such that $\mathbb{P}_{\mathcal{L}(M),s,\sigma_s}(\varphi) = 1$).

For every initial state $s_0$ there exists an MD strategy $\sigma$ that almost surely wins, i.e., $\mathbb{P}_{\mathcal{L}(M),s_0,\sigma}(\varphi) = 1$.

Proof sketch. For a complete proof we refer the reader to the technical report [13].

For a tail objective $\varphi$ and an MDP $M = (S, S_0, S_\infty, \rightarrow, P)$, we define the conditioned version of $M$ w.r.t. $\varphi$ to be the MDP $M_* = (S_*, S_0, S_\infty, \rightarrow_*, P_*)$ with $S_* = \{s \in S | \exists \sigma. \mathbb{P}_{M,s,\sigma}(\varphi) = \text{val}_M(s) > 0\}$ and $S_0 = S_0 \cap S_\infty$ and $S_\infty = S_* \cap S_\infty$ and $S_\infty$ for all $s \in S_\infty$ and $t \in S_*$ with $s \rightarrow_*, t$.

A proof that $P_*(s)$ is a probability distribution for all $s \in S_\infty$ and therefore that $M_*$ is well-defined, can be found in the full paper [13], Appendix C. The name “conditional MDP” stems from a useful property that for all strategies that are optimal for $\varphi$ in $M$, the probability in $M_*$ of any event is the same as that of its probability in $M$ conditioned under $\varphi$.

The following theorem is a very slight generalization of [14, Theorem 5]. It gives a sufficient condition under which we can conclude the existence of MD optimal strategies from the existence of MD almost sure winning strategies.

Theorem 20. Let $\varphi$ be a tail objective. Let $M = (S, S_0, S_\infty, \rightarrow, P)$ be an MDP and $M_* = (S_*, S_0, S_\infty, \rightarrow_*, P_*)$ its conditioned version w.r.t. $\varphi$. Then:

1. For all $s \in S_*$, there exists a strategy $\sigma$ with $\mathbb{P}_{M,s,\sigma}(\varphi) = 1$.

2. Suppose that for every $s \in S_*$ there exists an MD strategy $\sigma''$ with $\mathbb{P}_{M,s,\sigma''}(\varphi) = 1$. Then there is an MD strategy $\sigma'$ such that for all $s \in S$: $$(\exists \sigma \in \Sigma. \mathbb{P}_{M,s,\sigma}(\varphi) = \text{val}_M(s)) \implies \mathbb{P}_{M,s,\sigma'}(\varphi) = \text{val}_M(s)$$

Theorem 21. Consider an acyclic MDP $M$ and a parity objective.

There exists a deterministic 1-bit strategy that is optimal from all states that have an optimal strategy.
Proof. Consider the corresponding layered system $\mathcal{L}(M)$ (cf. Definition 6), which is also acyclic. Let $S_{opt}$ be the subset of states that have an optimal strategy in $M$. Thus all states in $S_{opt} \times \{0, 1\}$ have an optimal strategy in $\mathcal{L}(M)$ by Lemma 7.

We now use Theorem 20 to obtain an MD strategy $\sigma'$ in $\mathcal{L}(M)$ that is optimal for all states in $\mathcal{L}(M)$ that have an optimal strategy. First, the parity objective is tail. Second, in $\mathcal{L}(M)$, any two siblings have the same value w.r.t. parity by Remark 8. Therefore the changes from $\mathcal{L}(M)$ to its conditioned version $\mathcal{L}(M)_\varphi$ (wrt. the parity objective) are symmetric in the two layers. Thus $\mathcal{L}(M)_\varphi$ is also a layered acyclic MDP (i.e., there exists some acyclic MDP $M'$ s.t. $\mathcal{L}(M)_\varphi = \mathcal{L}(M')$), and by Theorem 20.1 all states in $\mathcal{L}(M)_\varphi$ are almost surely winning. Now we can apply Lemma 18 (generalized to infinitely branching acyclic layered MDPs by Lemma 3) to $\mathcal{L}(M)_\varphi$ and obtain that for every state in $\mathcal{L}(M)_\varphi$ there is an MD strategy that almost surely wins. By Theorem 20.2 there is an MD strategy $\sigma'$ in $\mathcal{L}(M)$ that is optimal for all states that have an optimal strategy. In particular, $\sigma'$ is optimal for the states in $S_{opt} \times \{0, 1\}$ in $\mathcal{L}(M)$. By Lemma 7, this yields a deterministic 1-bit strategy in $M$ that is optimal for all states in $S_{opt}$.

In Theorem 21 the initial memory mode of the 1-bit strategy is irrelevant (recall Remark 8). Theorem 2 now follows directly from Theorem 21 and Lemma 4(3).

5 Optimal Strategies for $\{0, 1, 2\}$-Parity

Theorem 22. Let $M = (S, S_0, S_2, \to, P)$ be an MDP, $\varphi$ a $\{0, 1, 2\}$-Parity objective and $M_\varphi = (S, S_0, S_2, \to, P)$ its conditioned version wrt. $\varphi$. Assume that in $M_\varphi$ for every safety objective (given by some target $T \subseteq S_1$) and $\varepsilon > 0$ there exists a uniformly $\varepsilon$-optimal MD strategy. Let $S_{opt}$ be the subset of states that have an optimal strategy for $\varphi$ in $M$.

Then there exists an MD strategy in $M$ that is optimal for $\varphi$ from every state in $S_{opt}$.

The above result generalizes [14, Theorem 16], which considers only finitely-branching MDPs and uses the fact that for every safety objective, an MD strategy exists that is uniformly optimal. This is not generally true for infinitely-branching acyclic MDPs [14]. To prove Theorem 22, we adjust the construction so that it only requires uniformly $\varepsilon$-optimal MD strategies for safety objectives (in the conditioned MDP $M_\varphi$).

In order to apply Theorem 22 to infinitely-branching acyclic MDPs, we now show that acyclicity guarantees the existence of uniformly $\varepsilon$-optimal MD strategies for safety objectives.

Lemma 23. For every acyclic MDP with a safety objective and every $\varepsilon > 0$ there exists an MD strategy that is uniformly $\varepsilon$-optimal.

While we defined $\varepsilon$-optimality wrt. additive errors (cf. Section 2), our proof of Lemma 23 shows that the claim holds even wrt. multiplicative errors (in the style of [16]).

Theorem 24. Consider an MDP $M$ with a $\{0, 1, 2\}$-Parity objective and let $S_{opt}$ be the subset of states that have an optimal strategy.

1. If $M$ is acyclic then there exists an MD strategy that is optimal from every state in $S_{opt}$.
2. There exists a deterministic Markov strategy that is optimal from every state in $S_{opt}$.

Proof. Towards item 1, if $M$ is acyclic then also its conditioned version $M_\varphi$ (with respect to $\{0, 1, 2\}$-Parity) is acyclic. Thus, by Lemma 23, in $M_\varphi$ for every $\varepsilon > 0$ and every safety objective there is a uniformly $\varepsilon$-optimal MD strategy. The result now follows from Theorem 22.

Item 2 follows from Item 1 and Lemma 4 (item 3 with $k = 0$).
Theorem 25. Suppose that $\mathcal{M} = (S, S_0, S_\# , \rightarrow, P)$ is an MDP such that for every safety objective (given by some target $T \subseteq S$) and $\varepsilon > 0$ there exists a uniformly $\varepsilon$-optimal MD strategy.

Then for every co-Büchi objective (given by some coloring $\text{Col}: S \to \{0,1\}$) and $\varepsilon > 0$ there exists a uniformly $\varepsilon$-optimal MD strategy.

The precondition of Theorem 25 is satisfied by many classes of MDPs. Indeed, we obtain the following.

Corollary 26. Consider an MDP $\mathcal{M}$ and a co-Büchi objective.
1. If $\mathcal{M}$ is acyclic then, for every $\varepsilon > 0$, there exists a uniformly $\varepsilon$-optimal MD strategy.
2. If $\mathcal{M}$ is finitely branching then, for every $\varepsilon > 0$, there exists a uniformly $\varepsilon$-optimal MD strategy.
3. For every $\varepsilon > 0$ there exists a deterministic Markov strategy that, from every initial state $s$, attains at least $\text{val}_\mathcal{M}(s) - \varepsilon$.

Proof. Towards (1), for acyclic MDPs, uniformly $\varepsilon$-optimal strategies for safety can be chosen MD by Lemma 23. Towards (2), for finitely branching MDPs there always exists even a uniformly optimal MD strategy for every safety objective. In both cases the claim then follows from Theorem 25. Claim (3) follows directly from (1) and Lemma 4 (item 2 with $k = 0$).

References