Logic for exact real arithmetic

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Technische Universität Wien, AB Theoretische Informatik und Logik, 9. November 2016 Kolmogorov 1932: "Zur Deutung der intuitionistischen Logik"

- ▶ View a formula A as a computational problem, of type $\tau(A)$, the type of a potential solution or "realizer" of A.
- ▶ Example: $\forall_n \exists_{m>n} \text{Prime}(m)$ has type $\mathbb{N} \to \mathbb{N}$.

Express this view via axioms

$$\operatorname{Inv}_A : A \leftrightarrow \exists_z (z \mathbf{r} A)$$
 "invariance under relizability".

Consequences are choice and independence of premise (Troelstra):

$$\forall_X \exists_y A(y) \to \exists_f \forall_X A(f(x))$$
 for A n.c. $(A \to \exists_X B) \to \exists_X (A \to B)$ for A, B n.c.

All these are realized by identities.

Algorithms in constructive proofs

Theorem. Every totally bounded set $A \subseteq \mathbb{R}$ has an infimum y.

Proof.

Given
$$\varepsilon = \frac{1}{2^p}$$
, let $a_0 < a_1 < \dots < a_{n-1}$ be an ε -net: $\forall_{x \in A} \exists_{i < n} (|x - a_i| < \varepsilon)$. Let $b_p = \min\{a_i \mid i < n\}$. $y := \lim_p b_p$. \square

Corollary. $\inf_{x \in [a,b]} f(x)$ exists, for $f : [a,b] \to \mathbb{R}$ continuous.

Proof.

Given
$$\varepsilon$$
, pick $a = a_0 < a_1 < \cdots < a_{n-1} = b$ s.t. $a_{i+1} - a_i < \omega(\varepsilon)$. Then $f(a_0), f(a_1), \ldots, f(a_{n-1})$ is an ε -net for f 's range.

Many $f(a_i)$ need to be computed.

Aim: Get x with $f(x) = \inf_{y \in [a,b]} f(y)$ and a better algorithm, assuming convexity.

Intermediate value theorem

Let a < b be rationals. If $f: [a, b] \to \mathbb{R}$ is continuous with $f(a) \le 0 \le f(b)$, and with a uniform modulus of increase

$$\frac{1}{2^p} < d - c \to \frac{1}{2^{p+q}} < f(d) - f(c),$$

then we can find $x \in [a, b]$ such that f(x) = 0.

Proof (trisection method).

- 1. Approximate Splitting Principle. Let x, y, z be given with x < y. Then $z \le y$ or $x \le z$.
- 2. IVTAux. Assume $a \le c < d \le b$, say $\frac{1}{2^p} < d c$, and $f(c) \le 0 \le f(d)$. Construct c_1, d_1 with $d_1 c_1 = \frac{2}{3}(d c)$, such that $a \le c \le c_1 < d_1 \le d \le b$ and $f(c_1) \le 0 \le f(d_1)$.
- 3. IVTcds. Iterate the step $c, d \mapsto c_1, d_1$ in IVTAux.

Let $x = (c_n)_n$ and $y = (d_n)_n$ with the obvious modulus. As f is continuous, f(x) = 0 = f(y) for the real number x = y.

Derivatives

Let $f, g: I \to \mathbb{R}$ be continuous. g is called derivative of f with modulus $\delta_f: \mathbb{Z}^+ \to \mathbb{N}$ of differentiability if for $x, y \in I$ with x < y,

$$y \leq x + \frac{1}{2^{\delta_f(p)}} \rightarrow \left| f(y) - f(x) - g(x)(y-x) \right| \leq \frac{1}{2^p}(y-x).$$

A bound on the derivative of f serves as a Lipschitz constant of f:

Lemma (BoundSlope)

Let $f: I \to \mathbb{R}$ be continuous with derivative f'. Assume that f' is bounded by M on I. Then for $x, y \in I$ with x < y,

$$|f(y)-f(x)|\leq M(y-x).$$

Infimum of a convex function

Let $f, f' \colon [a,b] \to \mathbb{R}$ (a < b) be continuous and f' derivative of f. Assume that f is strictly convex with witness q, in the sense that f'(a) < 0 < f'(b) and

$$\frac{1}{2^p} < d - c \to \frac{1}{2^{p+q}} < f'(d) - f'(c).$$

Then we can find $x \in (a, b)$ such that $f(x) = \inf_{y \in [a, b]} f(y)$.

Proof.

- ▶ To obtain x, apply the intermediate value theorem to f'.
- ▶ To prove $\forall_{y \in [a,b]} (f(x) \leq f(y))$ (this is "non-computational", i.e., a Harrop formula) one can use the standard arguments in classical analysis (Rolle's theorem, mean value theorem).

Exact real numbers

can be given in different formats:

- Cauchy sequences (of rationals, with Cauchy modulus).
- ▶ Infinite sequences ("streams") of signed digits $\{-1,0,1\}$, or
- ▶ $\{-1,1,\bot\}$ with at most one \bot ("undefined"): Gray code.

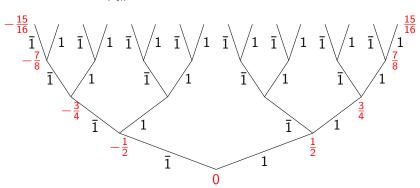
Want formally verified algorithms on reals given as streams.

- ► Consider formal existence proofs *M* and apply realizability to extract their computational content.
- Switch between different formate of reals by decoration: $\forall_x A \mapsto \forall_x^{\text{nc}} (x \in {}^{\text{co}}I \to A))$ (abbreviated $\forall_{x \in {}^{\text{co}}I}^{\text{nc}}A)$
- ▶ Computational content of $x \in {}^{co}I$ is a stream representing x.

Representation of real numbers $x \in [-1, 1]$

Dyadic rationals:

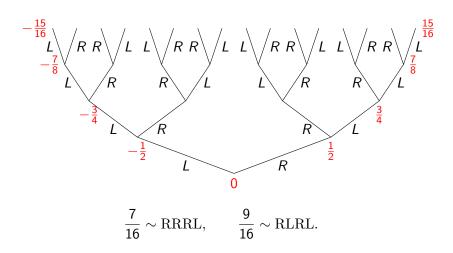
$$\sum_{i < k} \frac{a_i}{2^{i+1}} \quad \text{with } a_i \in \{-1, 1\}.$$



with $\overline{1} := -1$. Adjacent dyadics can differ in many digits:

$$rac{7}{16}\sim 1\overline{1}11, \qquad rac{9}{16}\sim 11\overline{1}\overline{1}.$$

Cure: flip after 1. Binary reflected (or Gray-) code.



Problem with productivity:

$$\overline{1}111 + 1\overline{1}\overline{1}\overline{1} \cdots = ?$$
 (or LRLL... + RRRL... = ?)

What is the first digit? Cure: delay.

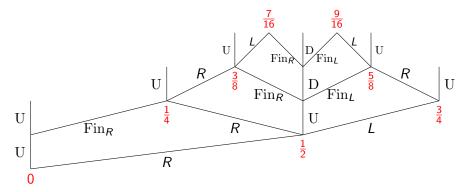
► For binary code: add 0. Signed digit code

$$\sum_{i < k} \frac{d_i}{2^{i+1}} \qquad \text{with } d_i \in \{-1, 0, 1\}.$$

Widely used for real number computation. There is a lot of redundancy: $\bar{1}1$ and $0\bar{1}$ both denote $-\frac{1}{4}$.

For Gray-code: add U (undefined), D (delay), Fin_{L/R} (finally left / right). Pre-Gray code.

Pre-Gray code



After computation in pre-Gray code, one can remove Fin_a by

$$U \circ \operatorname{Fin}_{a} \mapsto a \circ R, \qquad D \circ \operatorname{Fin}_{a} \mapsto \operatorname{Fin}_{a} \circ L.$$

Another source of non-uniqueness for infinite sequences:

- (i) RRRLLL...
- (ii) RLRLLL...
- (iii) RUDDDD...

all denote $\frac{1}{2}$. From these three infinite sequences remove (i), (ii) and only keep (iii) to denote $\frac{1}{2}$. Then, generally,

- ▶ U occurs in a context UDDDD... only, and
- ▶ U appears iff we have a dyadic rational.

Result: unique representation of real numbers by infinite sequences (or streams), called pure Gray code.

Average for signed digit streams

Goal: extract stream algorithms from proofs. Example: proof that the average of two real numbers in [-1,1] is in [-1,1] again.

- ▶ Need to accomodate streams in our logical framework.
- Model infinite sequences of signed digits (streams) as "objects" in the (free) algebra I given by the constructor C: SD → I → I.
- ightharpoonup SD := {Lft, Mid, Rht}: formal representation of signed digits.

Intuitively, the stream $d_0, d_1, d_2 \dots$ represents the real number

$$\sum_{i=0}^{\infty} \frac{d_i}{2^{i+1}} \quad \text{with } d_i \in \{-1, 0, 1\}.$$

Conventions: x, y, z reals in [-1, 1], d, e, i, j, k integers, x = y defined equality on reals.

The predicates I and col

Inductively define a predicate I by the single clause

$$\forall_{d \in \mathrm{SD}}^{\mathrm{nc}} \forall_{x \in I}^{\mathrm{nc}} \forall_{y}^{\mathrm{nc}} (y = \frac{x + d}{2} \to y \in I)$$
 (1)

which abbreviates

$$\forall_{d,x,y}^{\mathrm{nc}}(d \in \mathrm{SD} \to x \in I \to y = \frac{x+d}{2} \to y \in I).$$

SD is a (formally inductive) predicate expressing that the integer d is a signed digit, i.e., $|d| \le 1$.

- $ightharpoonup \forall_{d,x,y}^{\mathrm{nc}}$: type of "problem" (1) is independent of d,x,y.
- ▶ Computational content only arises from inductive predicates, here SD and I. Hence the type of (1) is $SD \rightarrow I \rightarrow I$.

Dually to I we coinductively define a predicate ${}^{co}I$ by the (single) clause

$$\forall_{x \in {}^{\text{co}}}^{\text{nc}} \exists_{d \in \text{SD}}^{\text{r}} \exists_{x' \in {}^{\text{co}}}^{\text{r}} (x = \frac{x' + d}{2}). \tag{2}$$

Here

- ▶ $\exists_d^r A$ is an (inductively defined) version of $\exists_d A$, making the type of $\exists_d^r A$ independent of d.
- ► Hence the type of (2) is I → SD × I: the stream is destructed into its head and its tail.

I and ${}^{\mathrm{co}}I$ are defined as fixed points of an operator

$$\Phi(X) := \{ x \mid \exists_{d \in SD}^{r} \exists_{x' \in X}^{r} (x = \frac{x' + d}{2}) \}.$$

Then

$$I := \mu_X \Phi(X)$$
 least fixed point ${}^{\mathrm{co}}I := \nu_X \Phi(X)$ greatest fixed point

satisfy the (strengthened) axioms

$$\Phi(I \cap X) \subseteq X \to I \subseteq X \qquad \text{induction}$$

$$X \subseteq \Phi({}^{co}I \cup X) \to X \subseteq {}^{co}I \qquad \text{coinduction}$$

("strengthened" because their hypotheses are weaker than the fixed point property $\Phi(X) = X$).

Goal: compute the average of two stream-coded reals. Prove

$$\forall_{x,x'\in^{col}}^{nc}(\frac{x+x'}{2}\in^{col}). \tag{3}$$

Computational content of this proof will be the desired algorithm.

Informal proof (from Ulrich Berger & Monika Seisenberger 2006). Define sets P, Q of averages, Q with a "carry" $i \in \mathbb{Z}$:

$$P := \{ \frac{x+y}{2} \mid x, y \in {}^{co}I \}, \quad Q := \{ \frac{x+y+i}{4} \mid x, y \in {}^{co}I, i \in SD_2 \},$$

where SD_2 is a (formally inductive) predicate expressing that the integer i is an extended signed digit, i.e., $|i| \le 2$.

Recall that ${}^{co}I$ is a fixed point of Φ . Hence ${}^{co}I \subseteq \Phi({}^{co}I)$:

CoIClause:
$$\forall_{x \in coj}^{\text{nc}} \exists_{d \in SD}^{\text{r}} \exists_{x' \in coj}^{\text{r}} (x = \frac{x' + d}{2}).$$
 (4)

It suffices to show that Q satisfies (4).

- ▶ Then $Q \subseteq {}^{co}I$ by the greatest-fixed-point axiom for ${}^{co}I$.
- ▶ Since also $P \subseteq Q$ we obtain $P \subseteq {}^{co}I$, which is our claim.
- (4) implies $P \subseteq Q$:

$$\forall_{x,y\in{}^{\mathrm{co}}}^{\mathrm{nc}}\exists_{i\in\mathrm{SD}_{2}}^{\mathrm{r}}\exists_{x',y'\in{}^{\mathrm{co}}}^{\mathrm{r}}(\frac{x+y}{2}=\frac{x'+y'+i}{4}).$$

Q satisfies the ^{co}I -clause (4):

$$\forall_{i\in\mathrm{SD}_2}^{\mathrm{nc}}\forall_{x,y\in\mathrm{col}}^{\mathrm{rc}}\exists_{j\in\mathrm{SD}_2}^{\mathrm{r}}\exists_{d\in\mathrm{SD}}^{\mathrm{r}}\exists_{x',y'\in\mathrm{col}}^{\mathrm{r}}(\frac{x+y+i}{4}=\frac{\frac{x'+y'+j}{4}+d}{2}).$$

Proof. Using functions $J, K : \mathbb{Z} \to \mathbb{Z}$ such that

$$\forall_k (k = J(k) + 4K(k)) \quad \forall_k (|J(k)| \le 2) \quad \forall_k (|k| \le 6 \to |K(k)| \le 1)$$

we can relate $\frac{x+d}{2}$ and $\frac{x+y+i}{4}$ by

$$\frac{\frac{x+d}{2} + \frac{y+e}{2} + i}{4} = \frac{\frac{x+y+J(d+e+2i)}{4} + K(d+e+2i)}{2}.$$
 (5)

Now (4) gives the claim.

By coinduction we obtain $Q \subseteq {}^{\mathrm{co}}I$:

$$\forall_{z}^{\mathrm{nc}}(\exists_{i\in\mathrm{SD}_{2}}^{\mathrm{r}}\exists_{x,y\in\mathrm{col}}^{\mathrm{r}}(z=\frac{x+y+i}{4})\rightarrow z\in\mathrm{col}).$$

This gives our claim

$$\forall_{x,y\in^{co}I}^{\mathrm{nc}}(\frac{x+y}{2}\in^{co}I).$$

Implicit algorithm. $P \subseteq Q$ computes the first "carry" $i \in \mathrm{SD}_2$ and the tails of the inputs. Then $f: \mathbf{SD}_2 \times \mathbf{I} \times \mathbf{I} \to \mathbf{I}$ defined corecursively by

$$f(i, \mathcal{C}_d(v), \mathcal{C}_e(w)) = \mathcal{C}_{K(d+e+2i)}(f(J(d+e+2i), v, w))$$

is called repeatedly and computes the average step by step.

Average for pre-Gray code

Method essentially the same as for signed digit streams.

- ▶ Only need to insert a different computational content to the predicates expressing how a real *x* is given.
- ▶ Instead of ^{co}I for signed digit streams we now need two such predicates ^{co}G and ^{co}H, corresponding to the two "modes" we have in pre-Gray code.

Algebras **G** and **H**

We model pre-Gray codes as objects in the (simultaneously defined free) algebras ${\bf G}$ and ${\bf H}$ given by the constructors

 $LR_a \colon \mathbf{G} \to \mathbf{G}$

 $U\colon \textbf{H}\to \textbf{G}$

 $\operatorname{Fin}_a \colon \mathbf{G} \to \mathbf{H}$

 $D\colon \textbf{H}\to \textbf{H}$

with $a \in \{-1, 1\}$.

Predicates coG and coH

Let

$$\Gamma(X,Y) := \{ x \mid \exists_{x' \in X}^{r} \exists_{a \in PSD}^{r} (x = -a \frac{x' - 1}{2}) \lor \exists_{x' \in Y}^{r} (x = \frac{x'}{2}) \},$$

$$\Delta(X,Y) := \{ x \mid \exists_{x' \in X}^{r} \exists_{a \in PSD}^{r} (x = a \frac{x' + 1}{2}) \lor \exists_{x' \in Y}^{r} (x = \frac{x'}{2}) \}$$

and define

$$(^{\mathrm{co}}\mathsf{G},{^{\mathrm{co}}\!H}) := \nu_{(X,Y)}(\Gamma(X,Y),\Delta(X,Y)) \qquad \text{(greatest fixed point)}$$

Consequences:

$$\forall_{x \in {}^{\text{co}}G}^{\text{nc}} (\exists_{x' \in {}^{\text{co}}G}^{\text{r}} \exists_{a \in \text{PSD}}^{\text{r}} (x = -a \frac{x' - 1}{2}) \lor \exists_{x' \in {}^{\text{co}}H}^{\text{r}} (x = \frac{x'}{2}))$$

$$\forall_{x \in {}^{\text{co}}H}^{\text{nc}} (\exists_{x' \in {}^{\text{co}}G}^{\text{r}} \exists_{a \in \text{PSD}}^{\text{r}} (x = a \frac{x' + 1}{2}) \lor \exists_{x' \in {}^{\text{co}}H}^{\text{r}} (x = \frac{x'}{2}))$$

Lemma (CoGMinus)

$$\forall_x^{\text{nc}}({}^{\text{co}}G(-x) \to {}^{\text{co}}Gx), \ \forall_x^{\text{nc}}({}^{\text{co}}H(-x) \to {}^{\text{co}}Hx).$$

Implicit algorithm. $f: \mathbf{G} \to \mathbf{G}$ and $f': \mathbf{H} \to \mathbf{H}$ defined by

$$egin{aligned} f(\operatorname{LR}_a(p)) &= \operatorname{LR}_{-a}(p), \qquad f'(\operatorname{Fin}_a(p)) &= \operatorname{Fin}_{-a}(p), \ f(\operatorname{U}(q)) &= \operatorname{U}(f'(q)), \qquad f'(\operatorname{D}(q)) &= \operatorname{D}(f'(q)). \end{aligned}$$

Using CoGMinus we prove that ${}^{co}G$ and ${}^{co}H$ are equivalent.

Lemma (CoHToCoG)

$$\forall_x^{\rm nc}({}^{\rm co}Hx \to {}^{\rm co}Gx), \\ \forall_x^{\rm nc}({}^{\rm co}Gx \to {}^{\rm co}Hx).$$

Implicit algorithm. $g: \mathbf{H} \to \mathbf{G}$ and $h: \mathbf{G} \to \mathbf{H}$:

$$\begin{split} g(\operatorname{Fin}_a(p)) &= \operatorname{LR}_a(f^-(p)), \qquad h(\operatorname{LR}_a(p)) = \operatorname{Fin}_a(f^-(p)), \\ g(\operatorname{D}(q)) &= \operatorname{U}(q), \qquad \qquad h(\operatorname{U}(q)) = \operatorname{D}(q) \end{split}$$

where $f^- := cCoGMinus$ (cL denotes the function extracted from the proof of a lemma L). No corecursive call is involved.

The proof of the existence of the average w.r.t. Gray-coded reals is similar to the proof for signed digit stream coded reals. To prove

$$\forall_{x,y\in{}^{\mathrm{co}}G}^{\mathrm{nc}}(\frac{x+y}{2}\in{}^{\mathrm{co}}G)$$

consider again two sets of averages, the second one with a "carry":

$$P := \{ \frac{x+y}{2} \mid x, y \in {}^{co}G \}, \quad Q := \{ \frac{x+y+i}{4} \mid x, y \in {}^{co}G, \ i \in \mathrm{SD}_2 \}.$$

Suffices: Q satisfies the clause coinductively defining ${}^{co}G$. Then by the greatest-fixed-point axiom for ${}^{co}G$ we have $Q\subseteq {}^{co}G$. Since also $P\subseteq Q$ we obtain $P\subseteq {}^{co}G$, which is our claim.

Lemma (CoGAvToAvc)

$$\forall_{x,y\in{}^{\mathrm{co}}G}^{\mathrm{nc}}\exists_{i\in\mathrm{SD}_{2}}^{\mathrm{r}}\exists_{x',y'\in{}^{\mathrm{co}}G}^{\mathrm{r}}(\frac{x+y}{2}=\frac{x'+y'+i}{4}).$$

(Immediate from CoGClause.)

Implicit algorithm.

We can easily prove CoGPsdTimes: $\forall_{a \in PSD}^{nc} \forall_{x \in coG}^{nc} (ax \in coG)$. Write f^* for cCoGPsdTimes and s for cCoHToCoG.

$$f(LR_{a}(p), LR_{a'}(p')) = (a + a', f^{*}(-a, p), f^{*}(-a', p')),$$

$$f(LR_{a}(p), U(q)) = (a, f^{*}(-a, p), s(q)),$$

$$f(U(q), LR_{a}(p)) = (a, s(q), f^{*}(-a, p)),$$

$$f(U(q), U(q')) = (0, s(q), s(q')).$$

Lemma (CoGAvcSatColCl)

$$\forall_{i \in \mathrm{SD}_2}^{\mathrm{nc}} \forall_{x,y \in {}^{\mathrm{co}}G}^{\mathrm{r}} \exists_{j \in \mathrm{SD}_2}^{\mathrm{r}} \exists_{d \in \mathrm{SD}}^{\mathrm{r}} \exists_{x',y' \in {}^{\mathrm{co}}G}^{\mathrm{r}} (\frac{x+y+i}{4} = \frac{\frac{x'+y'+j}{4} + d}{2}).$$

(As in ColAvcSatColCl we need functions J, K with JKProp (5):

$$\frac{\frac{x+d}{2} + \frac{y+e}{2} + i}{4} = \frac{\frac{x+y+J(d+e+2i)}{4} + K(d+e+2i)}{2}.$$

Then CoGClause gives the claim.)

Implicit algorithm.

$$\begin{split} f(i, \operatorname{LR}_{a}(p), \operatorname{LR}_{a'}(p')) &= (J(a+a'+2i), K(a+a'+2i), f^{*}(-a, p), f^{*}(-a', p')) \\ f(i, \operatorname{LR}_{a}(p), \operatorname{U}(q)) &= (J(a+2i), K(a+2i), f^{*}(-a, p), s(q)), \\ f(i, \operatorname{U}(q), \operatorname{LR}_{a}(p)) &= (J(a+2i), K(a+2i), s(q), f^{*}(-a, p)), \\ f(i, \operatorname{U}(q), \operatorname{U}(q')) &= (J(2i), K(2i), s(q), s(q')). \end{split}$$

Lemma (CoGAvcToCoG)

$$\forall_{z}^{\text{nc}}(\exists_{x,y\in{}^{\text{co}}G}^{\text{r}}\exists_{i\in\text{SD}_{2}}^{\text{r}}(z=\frac{x+y+i}{4})\rightarrow{}^{\text{co}}G(z)),$$

$$\forall_{z}^{\text{nc}}(\exists_{x,y\in{}^{\text{co}}G}^{\text{r}}\exists_{i\in\text{SD}_{2}}^{\text{r}}(z=\frac{x+y+i}{4})\rightarrow{}^{\text{co}}H(z)).$$

In the proof we need a lemma:

SdDisj:
$$\forall_{d \in SD}^{nc}(d = 0 \lor^{r} \exists_{a \in PSD}^{r}(d = a)).$$

Here \vee^r is an (inductively defined) variant of \vee where only the content of the right hand side is kept.

Implicit algorithm.

$$\begin{split} g(i,p,p') &= \text{let } (i_1,d,p_1,p_1') = \text{cCoGAvcSatCoICl}(i,p,p') \text{ in } \\ & \text{case cSdDisj}(d) \text{ of } \\ & 0 \to \text{U}(h(i_1,p_1,p_1')) \\ & a \to \text{LR}_a(g(-ai_1,f^*(-a,p_1),f^*(-a,p_1'))), \\ & h(i,p,p') = \text{let } (i_1,d,p_1,p_1') = \text{cCoGAvcSatCoICl}(i,p,p') \text{ in } \\ & \text{case cSdDisj}(d) \text{ of } \\ & 0 \to \text{D}(h(i_1,p_1,p_1')) \\ & a \to \text{Fin}_a(g(-ai_1,f^*(-a,p_1),f^*(-a,p_1'))). \end{split}$$

Theorem (CoGAverage)

$$\forall_{x,y\in{}^{\mathrm{co}}G}^{\mathrm{nc}}(\frac{x+y}{2}\in{}^{\mathrm{co}}G).$$

Implicit algorithm. Compose cCoGAvToAvc with cCoGAvcToCoG.

Conclusion

- 1. Constructive analysis, with constructions \sim good algorithms.
- 2. Exact real arithmetic.
 - Want formally verified algorithms on real numbers given as streams (signed digits or pre-Gray code).
 - ► Consider formal existence proofs *M* and apply realizability to extract their computational content.
 - Switch between different representations of reals by labelling \forall_x as $\forall_x^{\rm nc}$ and relativise x to a coinductive predicate whose computational content is a stream representing x.
 - ▶ The desired algorithm is obtained as the extracted term et(M) of the existence proof M.
 - Verification by (automatically generated) formal soundness proof of the realizability interpretation.