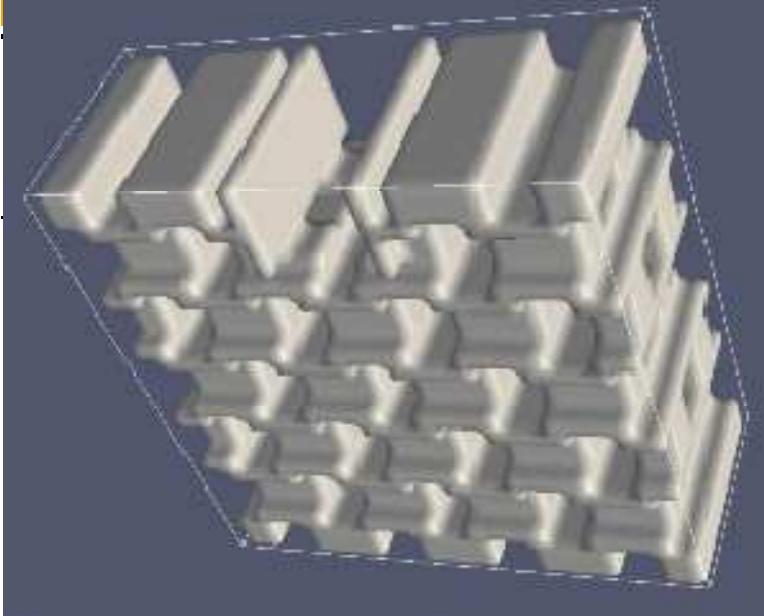


# *Real Complexity Theory: from Computability to Implementations, from Heuristics to Rigorous & Optimal Algorithms*

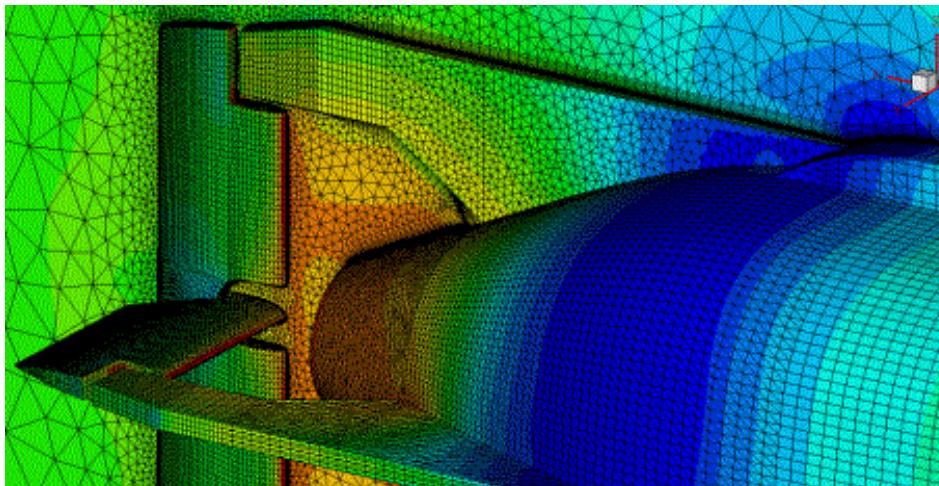


# Martin Ziegler





- instance-based / ad-hoc

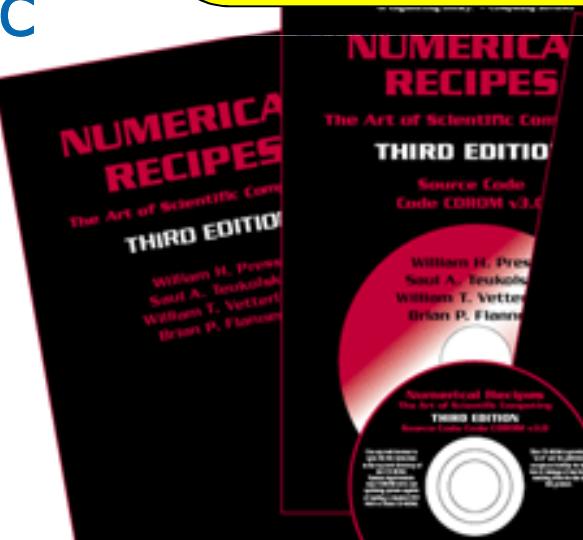


# engineering

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sizes / hi  
point (do  
ficiency, pra

*The purpose of  
computing is insight,  
not numbers.*

**Richard Wesley  
Hamming (1962)**



Is there  
anything  
a  
numerical  
engineer  
cannot

`nag_opt_one_var_deriv (e04bbc)` normally computes  
a sequence of  $x$  values which tend in the limit  
to a minimum of  $F(x)$  subject to the given bounds



# Rigour in Numerics?

*«How do engineers deal with the problem of assigning some measure of reliability to the numbers that the computer produces? Over the years, I have sat on many Ph.D. qualifying examinations or dissertation defenses for engineering students whose work involved a significant amount of numerical computing. In one form or another, I invariably ask two questions "Why did you choose that particular algorithm?" and "How do you know that your answers are as accurate as you claim?". The first question is usually answered confidently, using such terms as "second-order convergence" or "von Neumann stability criterion". The next question, alas, tends to be embarrassing. After an initial blank or hostile stare, I usually get an answer like "I tested the method with some simple examples and it worked", "I repeated the computation with several values of n and the results agreed to three decimal places", or more lamely, "the answers looked like what I expected". So far, I have not faulted any student for the unsatisfactory nature of such a response. One reason for my reluctance to criticize is that I have really nothing better to offer. Rigorous analysis is out of the question.» Peter Linz , p . 4 1 2 , Bull . A M S v o l . 1 9 : 2 ( 1 9 8 8 ) .*

# Parameterized Uniform Real Complexity



TECHNISCHE  
UNIVERSITÄT  
DARMSTADT,  
Martin Ziegler

Real Complexity Theory Tutorial

	Recursive Analysis	Non-Uniform Real Complexity	The SIAM 100-digit Yes, we can! (bridge the gap) CHALLENGE	High-Precision/ Validated Numerics	Numerical Engineering
Origin	Logic + Real Analysis	Computer Science + Numerical Analysis	Analysis + Computational Complexity + Logic + IBC	Algebraic & transcend. number theory, Dynamical Systems	Engineering + Numerics
Example results	<ul style="list-style-type: none"> <li>There exists a computable smooth <math>f:[0;1]^2 \rightarrow [0;1]^2</math> with no computable fixed point.</li> <li>The Mandelbrot Set is computable, subject to the hyperbolicity conjecture.</li> </ul>	<p>There is a <math>C^1 f:[-1;1]^2 \rightarrow [-1;1]</math> polynom.-time computable s.t. solution <math>z:[0;1] \rightarrow [-1;1]</math> to ODE <math>\dot{z}=f(z,t)</math>, <math>z(0)=0</math> is not polynom.-time computable unless <math>\mathcal{P}=\mathcal{PSPACE}</math>. For polytime analytic <math>f</math>, <math>z</math> is also polytime.</p>	<ul style="list-style-type: none"> <li>Computational Benefit of Smoothness: A Rigorous Parameterized Complexity Analysis of Operators on Gevrey's Hierarchy</li> <li>Uniform Complexity of Operators on Compact Sets</li> </ul>	<ul style="list-style-type: none"> <li>The Lorenz Attractor exists.</li> <li>The Kepler Conjecture is true</li> <li>Billions of digits of <math>\pi</math>...</li> <li>Numerical verification of the Riemann Hypothesis</li> </ul>	<ul style="list-style-type: none"> <li>Coil design of Wendelstein 7-X</li> <li>COSTAR for Hubble Space Telescope</li> <li>Sleipner A offshore platform design</li> </ul>
Type of Problems; Specification	Computability of certain real numbers, multi-/ functions etc. <u>formalized and precisely</u>	Complexity of real functions and subsets; formal and precise	Natural parameters + optimal explic.algorithms computing multi-/functions & operators	certain real constants; formal and precise	(individual) design-/parameters; <u>informal</u>
Methods	prove existence / impossibility of algorithm solving some problem	existence / impossibility of polynomial-time algorithm	devise new & rigorously analyze existing algorithms	case-by-case	<u>heuristical recipes and experience</u>
Intermediate precision	unbounded	polynomially bounded	polynomially bounded	linear growth	<u>fixed: hardware float/double</u>
Programming	Type-2 Machine / real PCF	Oracle Turing machine	Java / iRRAM + MPFR	GMP + individually taylored software	NAG, MATLAB
Consistent semantics?	yes, closed under composition	yes, closed under composition	yes, multivalued tests $\rightarrow$ closed under composition	custom / ad-hoc	
Notion of Efficiency	# (recursive enumerability)	time polynomial in the binary output precision	time polynomial in a (fine-grained choice of) parameters	quadratic or softly linear time	absolute time (constant factors)
Correctness/ Optimality Demonstration	formal proof, derived from specification	formal proof + quantitative analysis	formal proof, quantitative analysis, adversary argument	analytic proof, extensive checking, 2-way calculations	empirical evaluation / benchmark suites
Establishing optimality	embedding undecidable (e.g. halting) problems, Weihrauch-reduction	embedding discrete (e.g. $\mathcal{NP} \# \mathcal{P}/\mathcal{PSPACE}$ ) hard problems into continuous	adversary arguments from IBC, adapted to bit model; (2nd order) polytime reduction	irrelevant	competition with other methods on said benchmarks

# Benefits of Complexity Theory over Continuous Universes



- Full specification (input/output behavior) **iRRAM**
- of problems over real numbers, functions, sets
- Consistent semantics (e.g. tests) closed under composition for modular approach to software
- Canonical interface declarations (TTE+2<sup>nd</sup> ord.)
- Rigorous convergence & runtime analyses
- turning recipes and heuristics into algorithms
- Realistic performance guarantees in bit model
- and optimality proofs from IBC or relative to common conjectures in classical complexity
- and parametrized for fine-grained predictions



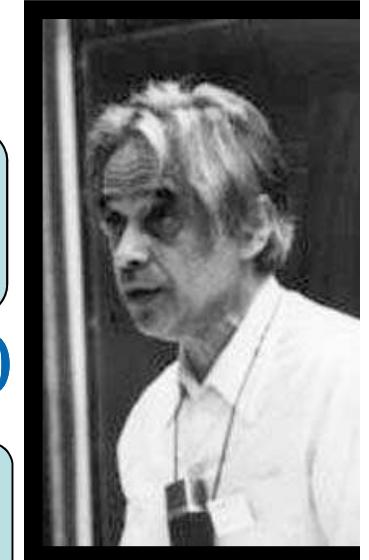
# Computable Real Numbers

**Theorem:** For  $r \in \mathbb{R}$ ,  
Call  $r \in \mathbb{R}$  **computable** if  
the following are equivalent:

$$0.011111\dots = 0.100000\dots$$
$$0.01010\textcolor{red}{0} + 0.10101\textcolor{red}{0} = ?$$

- a)  $r$  has some/all binary expansion decidable
- b) There is an algorithm printing, on input  $m \in \mathbb{N}$ , some  $a \in \mathbb{Z}$  with  $|r - a/2^m| \leq 2^{-m}$
- c) There is an algorithm printing two sequences  $(q_n) \subseteq \mathbb{Q}$  and  $(\varepsilon_n)$  with  $|r - q_n| \leq \varepsilon_n \rightarrow 0$

$$\Leftrightarrow r \in [q_n \pm \varepsilon_n]$$



numerators+  
denominators

b)  $\Leftrightarrow$  c) holds *uniformly*,  
 $\Leftrightarrow$  a) does not [Turing'37]

interval  
arithmetic

Ernst Specker (1949): (c)  $\Leftrightarrow$  Halting problem plus (d)  
d) There is an algorithm printing  $(q_n) \subseteq \mathbb{Q}$  with  $q_n \rightarrow r$ .

$$H := \{ \langle B, \underline{x} \rangle : \text{algorithm } B \text{ terminates on input } \underline{x} \} \subseteq \mathbb{N}$$

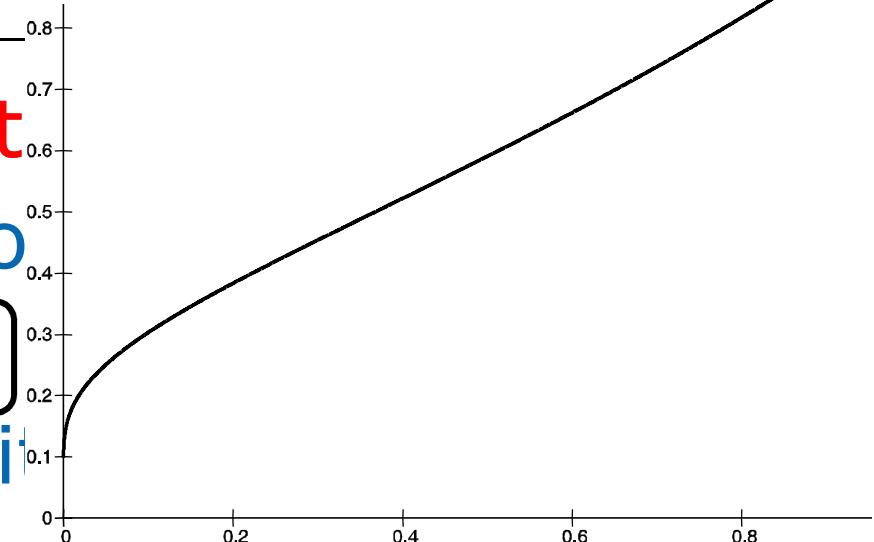
# Real Function Complexity

Function  $f:[0,1] \rightarrow \mathbb{R}$  computable

if some TM can, on input  $o$

$(a_m) \subseteq \mathbb{Z}$  with  $|x - a_m|/2^m < 2^{-m}$

in time  $t(n)$  output  $b \in \mathbb{Z}$  with



**Examples:** a)  $+, \times, \exp$  polytime on  $[0;1]!$

b)  $f(x) \equiv \sum_{n \in L} 4^{-n}$  iff  $L \subseteq \{0,1\}^*$  polytime-decidable

c) ~~sign, Heaviside~~ not polytime-computable

Lipschitz, Hölder

$|x-y| < 2^{-\mu(n)} \Rightarrow |f(x)-f(y)| < 2^{-n}$

**Observation** i)  $f$  computable  $\Rightarrow$  continuous.

ii) If  $f$  is computable in time  $t(n)$ , then  $t(n)$  is a modulus of uniform continuity of  $f$ .

# Three Effects in Real Computation



that numerical scientists might be interested in / should be aware of

a) natural emergence of multivaluedness

(aka non-extensionality) → semantics of " $<_n$ "

b) Uniform computation may require *discrete advice*

**Example:** Given  $x \in \mathbb{R}$ , compute  $n \in \mathbb{Z}$  with  $n \geq x$ .

**Example (E.Specker'69):** Given  $a_0, \dots, a_{d-1} \in \mathbb{C}$

compute a  $d$ -tuple  $z_1, \dots, z_d \in \mathbb{C}$  of roots of

$p(z) := a_0 + z \cdot d_1 + \dots + z^{d-1} \cdot a_{d-1} + z^d$  with multiplicities.

# Finding an eigenvector basis to a given real

**Example:**  $+$ ,  $\exp$  computable but noncomputable polynomial

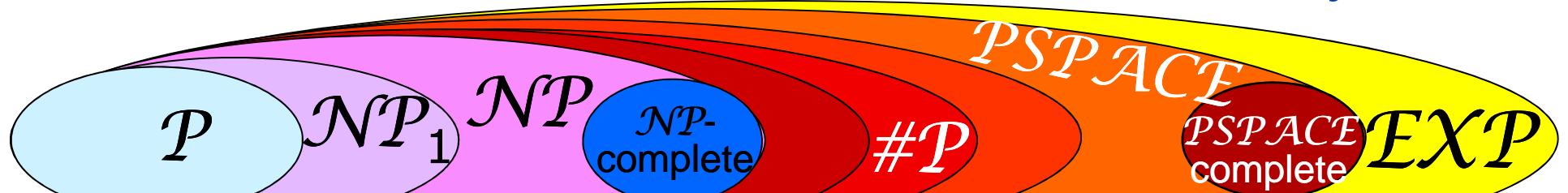
in  $n$  on  $[0;1]$ ; on  $[0;2^k]$ : + in time polynomial in

$n+k$ , exp in time polynomial in  $n+2^k$ .

independent of  $\lambda$   
on *compact* domain

# Recap on Structural Complexity

- $L \subseteq \{0,1\}^*$  **polynomial-time decidable** if a Turing Machine can, given  $\underline{v} \in \{0,1\}^n$ , tell whether  $\underline{v} \in L$  or  $\underline{v} \notin L$  within a number of steps polynomial in  $n = |\underline{v}|$ .
- $f: \{0,1\}^* \rightarrow \{0,1\}^*$  **polynomial-time computable** if...
- $L$  is **polynomial-space decidable** if can tell whether  $\underline{v} \in L$  or  $\underline{v} \notin L$  using at most polynomially many memory bits.
- $L = \{ \underline{v} \in \{1\}^* : \exists \underline{w} \in \{0,1\}^{p(|\underline{x}|)} : \langle \underline{v}, \underline{w} \rangle \in V \}$  with  $p \in \mathbb{N}[N]$  and  $V \in \mathcal{P}$  is called **polynomial-time verifiable**.
- $f \in \mathcal{FP}$  is a **polynomial-time reduction** from  $A$  to  $B$  (" $A \leq^P B$ ") if it holds:  $\forall \underline{v}: \underline{v} \in A \Leftrightarrow f(\underline{v}) \in B$ .  $B \in \mathcal{NP}$  is  **$\mathcal{NP}$ -complete** if  $A \leq^P B$  for every  $A \in \mathcal{NP}$ .





# Nonuniform Complexity of Operators

$f:[0;1] \rightarrow [0;1]$  polytime computable ( $\Rightarrow$  continuous)

- Max:  $f \rightarrow \text{Max}(f): x \rightarrow \max\{ f(t): t \leq x \}$

Max( $f$ ) computable in exp. time;

**polytime-computable iff  $\mathcal{P}=\mathcal{NP}$**

**even when  
restricting  
to  $f \in C^\infty$**

$\{ \langle \text{bin}(a), \text{bin}(b), 2^n \rangle : \exists w \leq a \leq 2^m, f(w/2^m) >_n b/2^n, m := \mu(n) \}$

- $\int: f \rightarrow \int f: (x \rightarrow \int_0^x f(t) dt)$

Finding starting points for  
Newton Iteration is hard

$\mu$  polyn. modulus of continuity

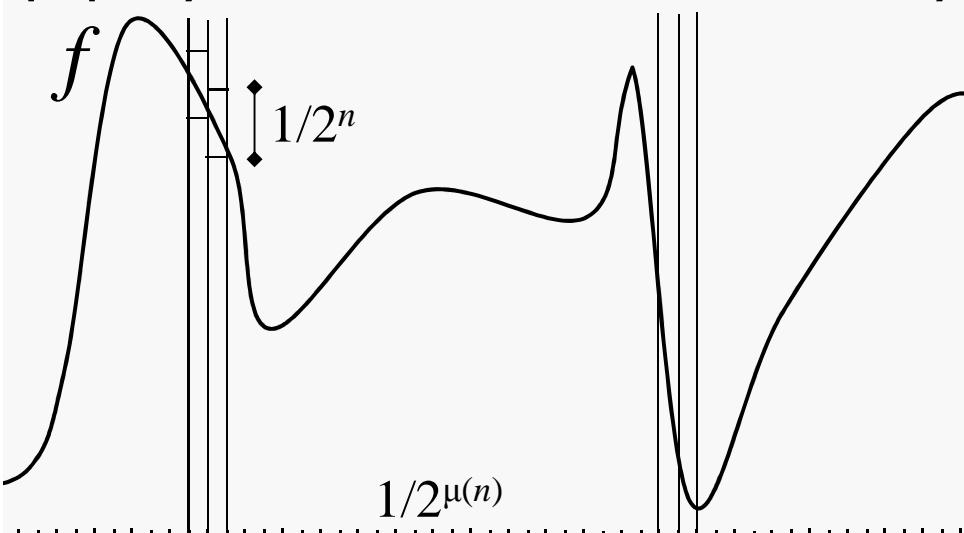
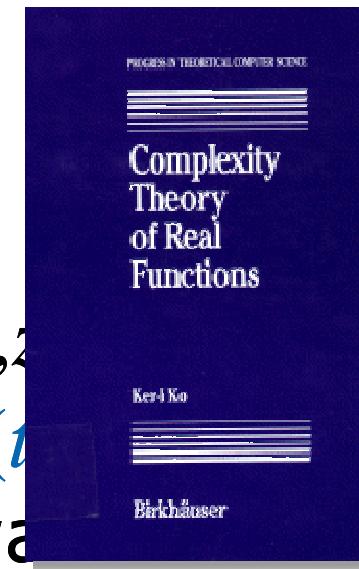
initial time;

$$\begin{aligned}\mathcal{FP} &= \#\mathcal{P} \\ &= \#\mathcal{P}_1\end{aligned}$$

$\rightarrow z: \dot{z}(t) = f(t, z)$

unique solution  $z(t)$

"complete" [Kawa]



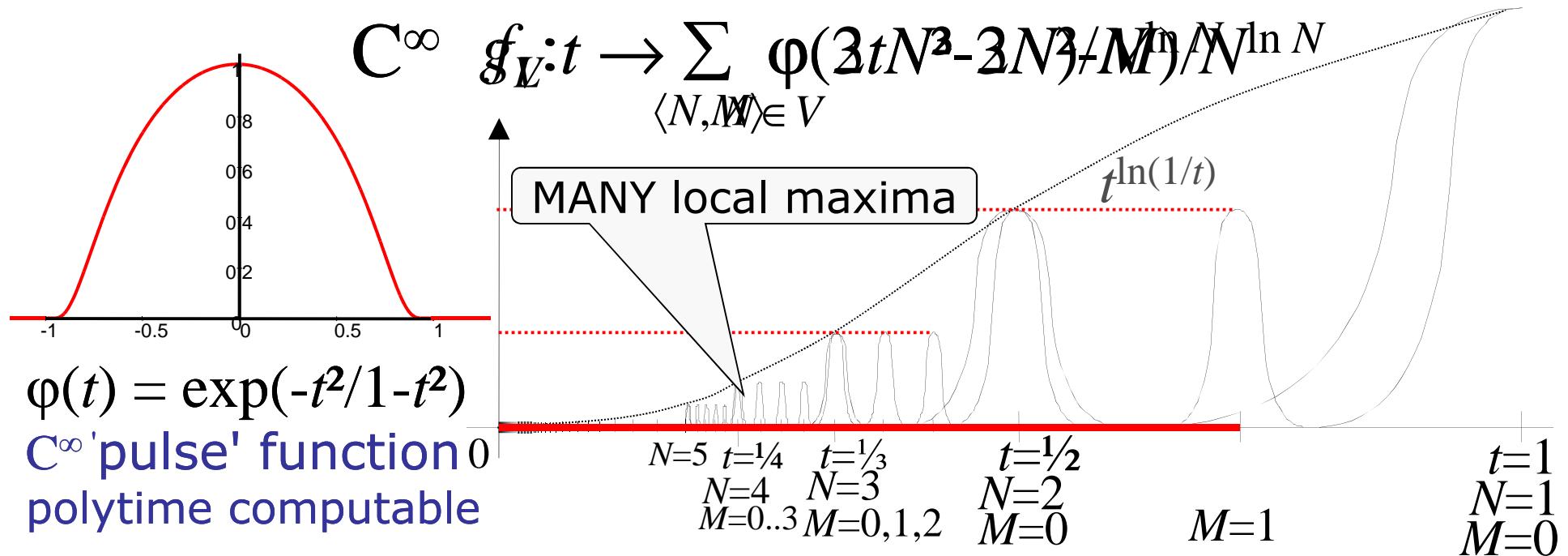
[Friedman&Ko'82ff]

al]



# 'Max is $\mathcal{NP}$ -hard'

$\mathcal{NP} \ni L = \{ N \in \mathbb{N} \mid \exists M < N : \langle N, M \rangle \in V \text{ polytime } \mathcal{P} \}$



To every  $L \in \mathcal{NP}$  there exists a polytime computable  $\mathbf{C}^\infty$  function  $g_L: [0,1] \rightarrow \mathbb{R}$  s.t.:  
 $[0,1] \ni t \rightarrow \max g_L|_{[0,t]}$  again polytime iff  $L \in \mathcal{P}$



# Complexity of PDEs

- [Pour-El&Richards'81, ..., Weihrauch&Zhong'02]  
In-/computability of the *Wave Equation* (hyperbolic)
- Computability of some non-/linear PDEs:  
[Weihrauch&Zhong'99ff, Brattka&Yoshikawa'06, ...]

Poisson's  
Equation:

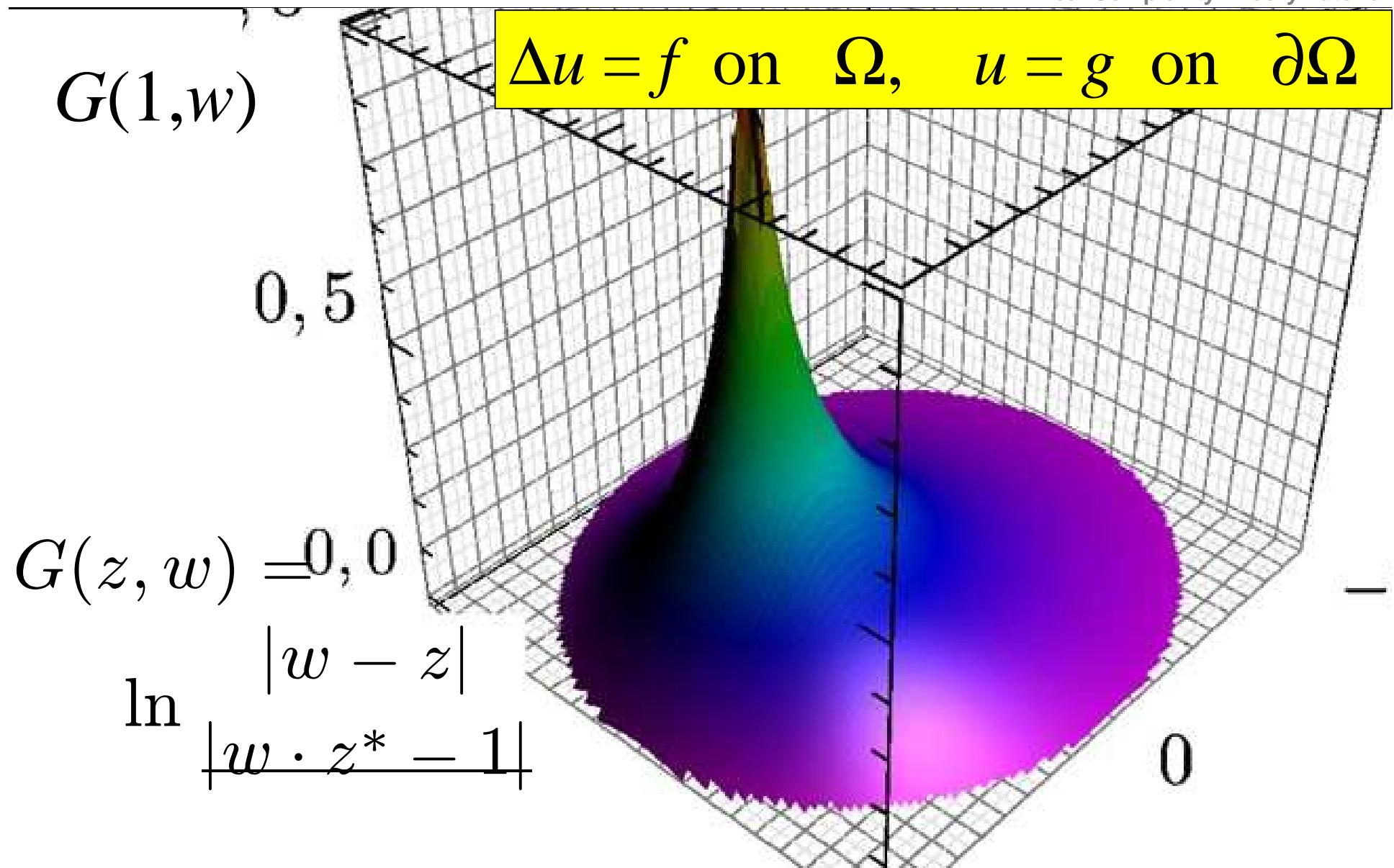
$$\Delta u = f \text{ on } \Omega, \quad u = g \text{ on } \partial\Omega$$

- electrostatic / gravitational potential of the charge/mass distribution  $f$  with boundary condition  $g$
- 2nd order, linear, elliptic: homog.  $(f,0)$  and inh.  $(0,g)$
- 'fundamental' solutions  $\ln |\underline{x}|$  (2D) and  $1/|\underline{x}|$  (3D)
- 'explicit' Green's functions for various domains,
- solution formula on the complex unit disc: e.g.  $g=0$

$$u(z) = -\frac{1}{2\pi} \cdot \int_{|w|=1} \frac{\ln \frac{|w-z|}{|w \cdot z^* - 1|}}{} \cdot f(w) dA(w)$$



# Green's Function in 2D



# Complexity of $\Delta u = f$ on $\Omega$ , $u = g$ on $\partial\Omega$

Real Complexity Theory Tutorial

**Theorem:**  $B_d :=$  closed  $d$ -dim. Euklidean unit ball

- a) For every polytime  $f:B_d \rightarrow \mathbb{R}$  and  $g:\partial B_d \rightarrow \mathbb{R}$ ,  
there exists a unique  $C^2$  solution  $u$   
and  $u$  is computable in exponential time.
- b) If  $\mathcal{FP} = \#\mathcal{P}$ , then  $u$  is even polytime computable.
- c) There exists a polytime  $f \in C^\infty$  such that  
 $u$  to  $g \equiv 0$  is polytime iff  $\mathcal{FP} = \#\mathcal{P}$ .
- d) For  $d > 1$  there is a polytime  $g \in C^\infty$  s.t.

$$u(z) = -\frac{1}{2\pi} \cdot \int_{|w|=1} \ln \frac{|w-z|}{|w \cdot z^* - 1|} \cdot f(w) dA(w)$$

[Kawamura,  
Steinberg,  
Z.'14]



# Complexity of Operators (cont.d)

$f:[0;1] \rightarrow [0;1]$  polytime computable +  $C^\omega$  (analytic)

- Max:  $f \rightarrow \text{Max}(f): x \rightarrow \max\{ f(t): t \leq x \}$   
**polytime-computable !** [N.Müller'87+'95,  
Müller&Moiske'93,  
Bournez et al.'11ff]
- $\int: f \rightarrow \int f: (x \rightarrow \int_0^x f(t) dt)$   
**polytime-computable !**
- dsolve:  $C[0;1] \times [-1;1] \ni f \rightarrow z: \dot{z}(t) = f(t, z), z(0) = 0.$   
**polytime-computable !**

**Claims are *non-uniform*:**

**parameterized**

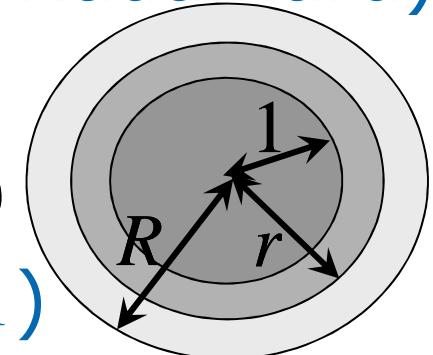
- Runtime (polyn. degree) of computing  $\text{Max}(f)$  in dependence on runtime (polyn.degree) of  $f$  ?
- Discrete **advice** about (in addition to apprx. to)  $f$  employed by computation of  $\text{Max}(f)$  ?

# Representing Power Series on the closed unit disc

$$\sum_j c_j \cdot z^j$$

incomputable [ZhWe'01]

- radius of convergence  $R = 1/\limsup_j |c_j|^{1/j}$
- to  $0 < r < R$  exist  $k \in \mathbb{N}$ :  $|c_j| \leq 2^k/r^j$  (Cauchy-Hadamard)
- $\mathbb{N} \ni k \geq 1/\log(r) = \Theta(1/(r-1))$  discrete advice
- tail bound  $|\sum_{j \geq N} c_j z^j| \leq C \cdot (|z|/r)^N / (1 - |z|/r)$



**Complexity uniform in  $|z| \leq 1$ :** (i.e.  $R > 1$ )

Convergence degrades as  $r \rightarrow 1$ ; quantitatively?  
output precision parametrized running time

**Theorem:** Represent series  $\sum_j c_j \cdot z^j$  with  $R > 1$  as  $(a_{jm}) \subseteq \mathbb{Z}$  s.t.  $|c_j - a_{jm}/2^m| < 2^{-m}$  ( $\equiv^P \rho^\omega$ ) and  $k \in \mathbb{N}$  as above

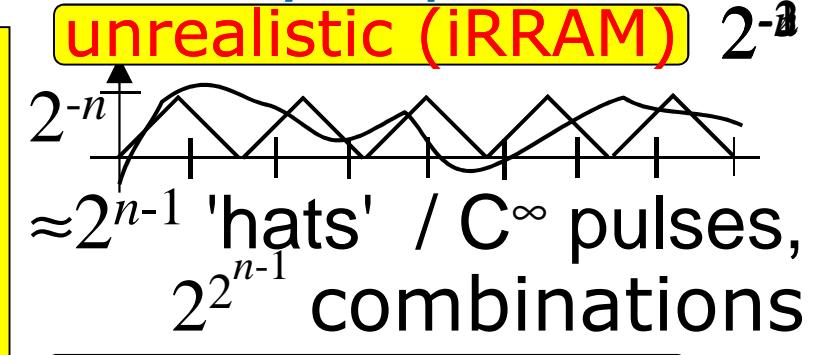
The following are uniformly computable in time  
polyn. in  $n+k$ : i) eval, ii) sum, iii) product,  
iv) derivative, v) anti-derivative  $\int$ , vi) Max

[Kawamura,  
Müller,  
Rösnick,  
z.'14]

# Representing Continuous Functions Cantor

TTE: Represent space  $Z$  via surj.  $\delta: \subseteq \{0,1\}^\omega \rightarrow Z$   
On compact  $\mathcal{Lip}_1 := \{ f: [0;1] \rightarrow [0;1] \text{ 1-Lipschitz} \}$ ,  
representing  $f$  via a  $\rho^\omega$ -name of  $(f(k/2^n))_{\langle k,n \rangle}$  renders  
operator Apply:  $\mathcal{Lip}_1 \times [0;1] \ni (f,x) \mapsto f(x)$  computable in  
time  $O(1)^n$ , not in subexp. time for any representat.

$\geq 2^{2^{n-1}}$  functions pairwise differing  
when evaluating up to error  $2^{-n}$   
but only  $2^{t(n)}$  different initial  
segments of  $\delta$ -names that can  
be read within  $t(n)$  steps. q.e.d.



$\mathcal{Lip}_1$  has exponential metric entropy [Weihrauch'03]

IBC: exact (or of fixed precision) *unit cost* queries

Friedman&Ko: oracle access to  $f$  via approx. eval.:

Given  $q \in \mathbb{D}_n := \{a/2^n : a \in \mathbb{Z}\}$  return  $p \in \mathbb{D}_n$ :  $|f(q) - p| < 2^{-n}$ .

# Representing Continuous Functions

Cantor

TTE: Represent space  $Z$  via surj.  $\delta: \subseteq \{0,1\}^\omega \rightarrow Z$

**Definition** [Kawamura&Cook'10]:

A **2<sup>nd</sup>-order representation** is a surj.  $\delta: \subseteq \{0,1\}^{**} \rightarrow Z$  where  $\{0,1\}^{**} := (\{0,1\}^*)^{(\{0,1\})^*}$  denotes **Baire** Space [Kawamura&Pauly'14]

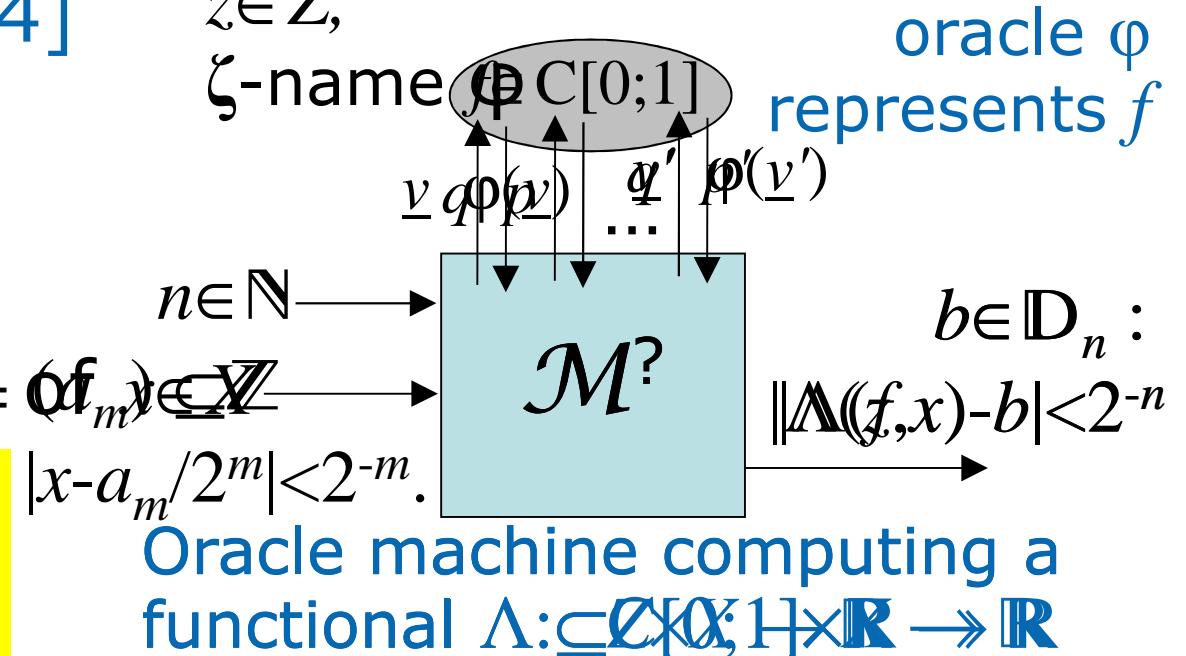
**Example:** Define

a **p<sup>D</sup>-name** of

$f \in C[0;1]$  as

any  $\varphi$  s.t.  $\xi$ -name of  $f_m \in \mathbb{Z}$

$$|f(\text{bin}(\underline{v})/2^{|\underline{v}|}) - \text{bin}(\varphi(\underline{v}))/2^{|\underline{v}|}| < 2^{-|\underline{v}|}$$



Friedman&Ko: oracle access to  $f$  via approx. eval.:

Given  $q \in \mathbb{D}_n := \{a/2^n : a \in \mathbb{Z}\}$  return  $p \in \mathbb{D}_n : |f(q) - p| < 2^{-n}$ .

# Representing Real Analytic Functions

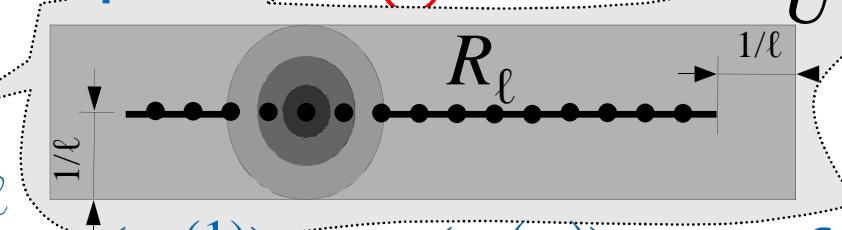
**Definition:**  $C^\omega[-1,1] := \{ f: [-1;1] \rightarrow \mathbb{R} \text{ restriction of complex differentiable } g: U \rightarrow \mathbb{C}, [-1;1] \subseteq U \subseteq \mathbb{C} \text{ open} \}$

**Fact:**  $f \in C^\omega[-1;1] \Leftrightarrow f \in C^\infty \wedge \exists k \in \mathbb{N} \quad \forall j: \|f^{(j)}\| \leq 2^k \cdot k^j \cdot j!$

$\Leftrightarrow f = \text{finitely many local power series on } [-1;1]$

**Theorem:** The following (2<sup>nd</sup>-ord) representations of  $C^\omega[-1,1]$  are parameterized poly-time equivalent:

- a) a  $p^D$ -name of  $f$  with advice=param.  $(k)$  as above
- b) a  $p^D$ -name of  $f$  with  $(\ell)$   
s.t.  $R_\ell \subseteq U$  and  $|g| \leq 2^\ell$  on  $R_\ell$
- c)  $p^\omega$ -names of  $(m)$  power series  $(c_j^{(1)}), \dots, (c_j^{(m)}) \subseteq \mathbb{R}$  of  $f$  around equidistant centers  $\in [-1;1]$  s.t.  $|c_j| \leq 2^m \cdot (2m)^j$



**Theorem:** On  $C^\omega[0,1]$ , i) eval ii) sum ... vi) max  
are computable with  $D_n$  parameterized poly-time



# Gevrey's Function Hierarchy

**Definition** (Maurice Gevrey 1918, studying PDEs)

$$g \in G_k^\ell[-1;1] : \Leftrightarrow \forall j: \|g^{(j)}\| \leq 2^k \cdot k^j \cdot j^j \cdot \ell$$
$$G^\ell := \bigcup_k G_k^\ell$$

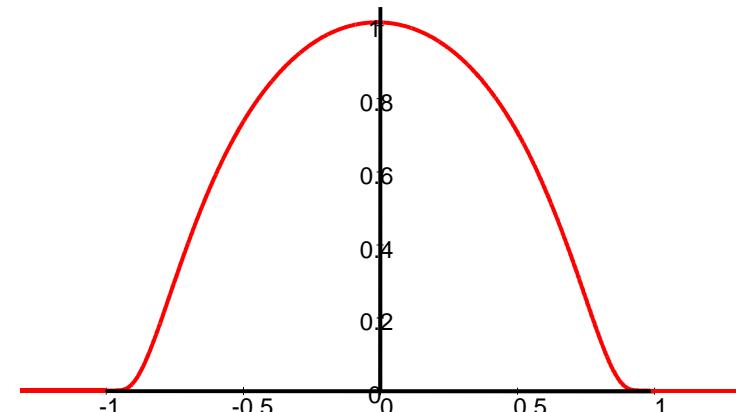
**Fact:**  $f \in C^\omega[-1;1] \Leftrightarrow f \in C^\infty \wedge \exists k \in \mathbb{N} \quad \forall j: \|f^{(j)}\| \leq 2^k \cdot k^j \cdot j!$

$$G^1 = C^\omega$$

**Example:** The following  $g$  is not analytic but in  $G^3[-1;1]$

$$g(x) := \exp\left(\frac{x^2}{x^2 - 1}\right) \text{ for } |x| \leq 1,$$

$$g(x) := 0 \quad \text{for } |x| \geq 1$$





# Komplexity on Gevrey's Hierarchy

**Definition** (Maurice Gevrey 1918, studying PDEs)  
 $g \in G_k^\ell[-1;1] : \Leftrightarrow \forall j: \|g^{(j)}\| \leq 2^k \cdot k^j \cdot j^{\cdot \ell}$        $G^\ell := \bigcup_k G_k^\ell$

**Labhalla&Lombardi&Moutai 2001:**

$$\Rightarrow \exists B \quad \forall n \quad \exists p \in \mathbb{D}[X]: \deg(p) < B \cdot n^\ell \quad \|g - p\| \leq 2^{-n} \Rightarrow g \in G^{2\ell-1}[-1;1]$$

**Theorem [Kawamura, Müller, Rösnick, Z.'14]:**

The following (2<sup>nd</sup>-ord) representations of  $G[-1;1] := \bigcup_\ell G^\ell[-1;1]$  are computationally equivalent up to time polynomial in  $(k+n)^\ell$ :

- a)  $\rho^\mathbb{D}$ -name of  $f$  with advice  $k, \ell$  as above
- b) sequence  $p_n \in \mathbb{D}[X]$  with  $\deg(p_n) < B \cdot n^\ell \quad \|g - p_n\|_\infty \leq 2^{-n}$ .

Moreover they render the following operations computable in time polynomial in  $(k+n)^\ell$ :

- i) eval, ii) sum, iii) product, iv)  $d/dx$ , v)  $\int$ , vi) max
- W.r.t.  $\rho^\mathbb{D}$ , max (vi) on  $G^\ell$ , requires time  $\Omega(n^\ell)$ .

# Representing Compact Euclidean Subsets

Fix closed  $S \subseteq [0;1]^d$  and  $1 \leq p \leq \infty$ .

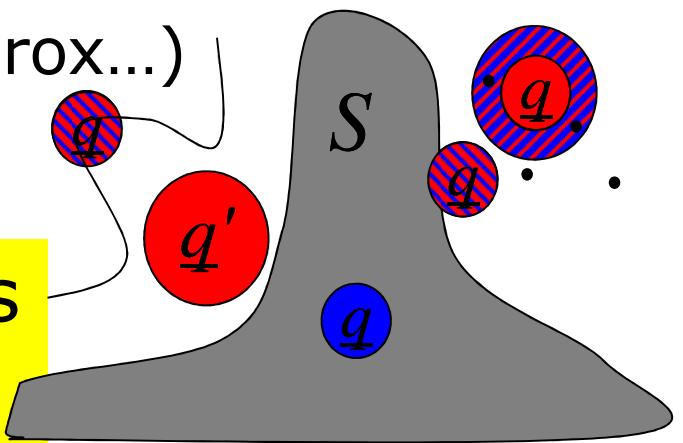
$\Psi_p$ -name  $\varphi$ :  $\varphi(\underline{q}) = 1$  for  $\underline{q} \in \mathbb{D}_n^d$  with  $\text{Ball}_p(\underline{q}, 2^{-n}) \cap S \neq \emptyset$   
 $\varphi(\underline{q}) = 0$  for  $\underline{q} \in \mathbb{D}_n^d$  with  $\text{Ball}_p(\underline{q}, 2^{-n+1}) \cap S = \emptyset$

$\delta_p$ -name:  $p^\mathbb{D}$ -name of  $\text{dist}_{S,p} : [0;1]^d \ni \underline{x} \mapsto \min \{ |\underline{x} - \underline{s}|_p : \underline{s} \in S \}$

$\omega_p$ -name  $\varphi$ :  $\varphi(\underline{q}) = 1$  for  $\underline{q} \in \mathbb{D}_n^d$  with  $\text{Ball}_p(\underline{q}, 2^{-n}) \subseteq S$   
 $\varphi(\underline{q}) = 0$  for  $\underline{q} \in \mathbb{D}_n^d$  with  $\text{Ball}_p(\underline{q}, 2^{-n}) \cap S = \emptyset$

⋮

(symm./rel. distance, multiv. best approx...)



A 2<sup>nd</sup>-order representation of  $Z$  is  
 a surjective  $\delta : \subseteq (\{0,1\}^*)^{(\{0,1\})^*} \rightarrow Z$

[Brattka&Weihrauch'99, Z.'02+'04,

Braverman'04, Zhao&Müller'08, Rösnick'14]



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$\omega_p$ -name

**Fact:**  $\psi \equiv \delta$ ,  $\equiv \omega$  on regular sets [Bra&Wei'99, Z.'02]

**Theorem** [Brav.'04, Zh&Mü'08, Rösn.'14]:

- a) It holds  $\delta \leq^P \psi \leq^P \omega$ . Projection is  $\mathcal{NP}$ -"complete"
- b) There is a  $S$  with  $\text{dist}_{S,1}$  polytime but not  $\text{dist}_{S,\infty}$
- c) For any (!) fixed  $1 \leq p, p' \leq \infty$  it holds  $\Psi_p \equiv^P \Psi_{p'}$
- d) For convex sets of inner diameter  $\geq 2^{-k}$ , all three representations parametriz. polyn.time equivalent.

unless  
 $\mathcal{P} = \mathcal{NP}$



# 2<sup>nd</sup>-Order Complexity Theory

Function arguments  $f \in C[0;1]$ : 2<sup>nd</sup>-order represent.  
Apply:  $\mathcal{L}ip_2^\ell[0;1] \times [0;1] \ni (f,x) \rightarrow f(x)$  computable in  
parameterized time polynomial in  $n+\ell$ .

**Observation:** If  $f$  is computable in time  $t(n)$ ,  
then  $t(n)$  is a modulus of uniform continuity of  $f$ .

Apply:  $C[0;1] \times [0;1] \ni (f,x) \rightarrow f(x)$  requires time  
depending on a modulus  $\mu$  of continuity:  
"Parameter"  $\mu$  is not  $\mathbb{N}$ -valued but  $\mathbb{N}^{\mathbb{N}}$ -valued!

**Example:**  $\lambda^3(\lambda(n^2) \cdot n + \lambda^2(n)) + n^{17}$

**Def** [Mehlhorn'76]: A 2<sup>nd</sup>-order polynomial  $P(n,\lambda)$  is a term  
over  $+$ ,  $\times$ , integer constants and (1<sup>st</sup>-order) variable  $n$   
(ranging over  $\mathbb{N}$ ) and 2<sup>nd</sup>-order variable  $\lambda$  (ranging over  $\mathbb{N}^{\mathbb{N}}$ )

# 2<sup>nd</sup>-Order Polynomials

**Observation:** a) 2<sup>nd</sup>-order polynomials are closed under *both* kinds of composition

$$(Q \circ P)(n, \lambda) := Q(P(n, \lambda), \lambda) \quad \text{and} \quad (Q \square P)(n, \lambda) := Q(n, P(\cdot, \lambda))$$

b) For  $\lambda \in \mathbb{N}[n]$ ,  $P(n, \lambda)$  is an ordinary polynomial.

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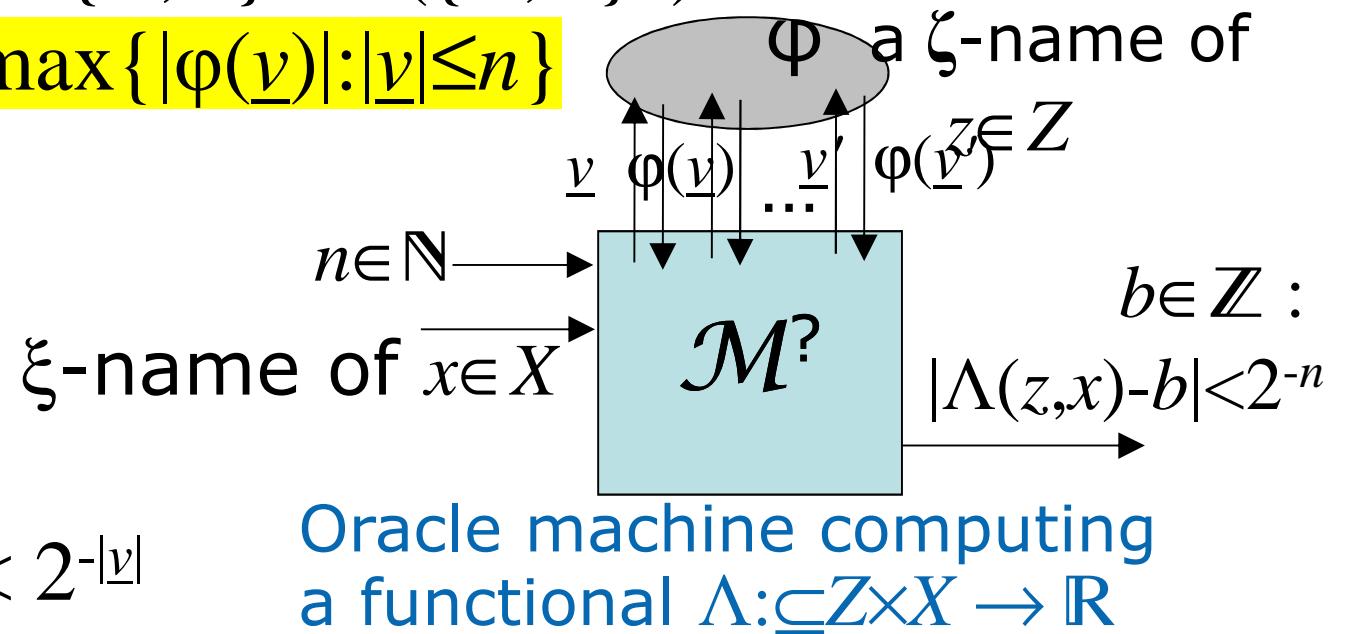
## 2<sup>nd</sup>-Order Polyn.time Computation

A 2<sup>nd</sup>-order representation is a surj.  $\delta: \subseteq \{0,1\}^{**} \rightarrow \mathbb{Z}$   
 with Baire Space  $\{0,1\}^{**} := (\{0,1\}^*)^{(\{0,1\})^*}$  and  
 grading  $|\varphi|(n) := \max \{ |\varphi(\underline{v})| : |\underline{v}| \leq n \}$

A  $p^\mathbb{D}$ -name of  
 $f \in C[0;1]$  is

any  $\varphi$  s.t.

$$|f(\text{bin}(\underline{v})/2^{|\underline{v}|}) - \text{bin}(\varphi(\underline{v}))/2^{|\underline{v}|}| < 2^{-|\underline{v}|}$$



**Def** [Kapron&Cook'96]:  $\mathcal{M}?$  runs in 2<sup>nd</sup>-order poly. time if #steps  $\leq P(n, |\varphi|)$  for every  $x$  and  $\zeta$ -name  $\varphi$

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# **Real Complexity Theory: Foundation for the Future of Mathematical Numerics**



TECHNISCHE  
UNIVERSITÄT  
DARMSTADT,  
Martin Ziegler

Real Complexity Theory Tutorial

- Full specification (input/output behavior) **iRRAM**
- of problems over real numbers, functions, sets
- Consistent semantics (e.g. tests) closed under composition for modular approach to software
- Canonical interface declarations (TTE+2<sup>nd</sup> ord.)
- Rigorous convergence & runtime analyses
- turning recipes and heuristics into algorithms
- Realistic performance guarantees in bit model
- and optimality proofs from IBC or relative to common conjectures in classical complexity
- and parametrized for fine-grained predictions