

Continuous models of computation: computability, complexity, universality

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Joint work with Olivier Bournez and Daniel Graça

21 january 2019

What is a computer ?

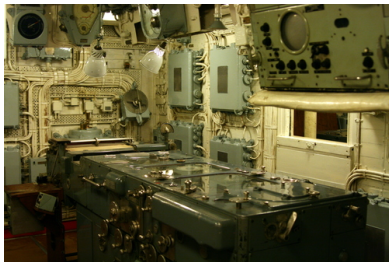
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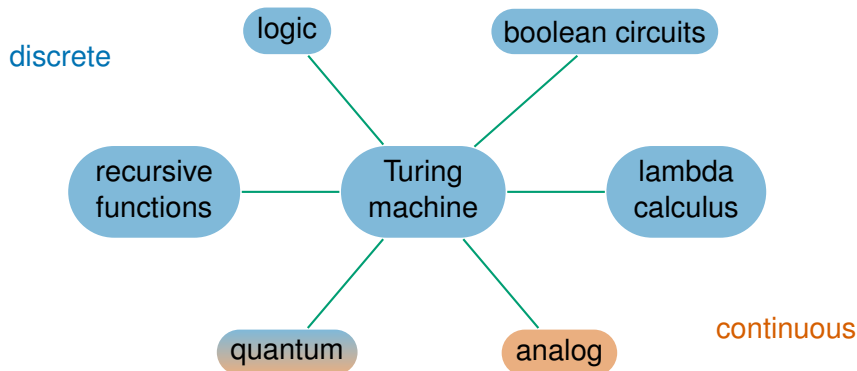
What is a computer ?



VS



Computability



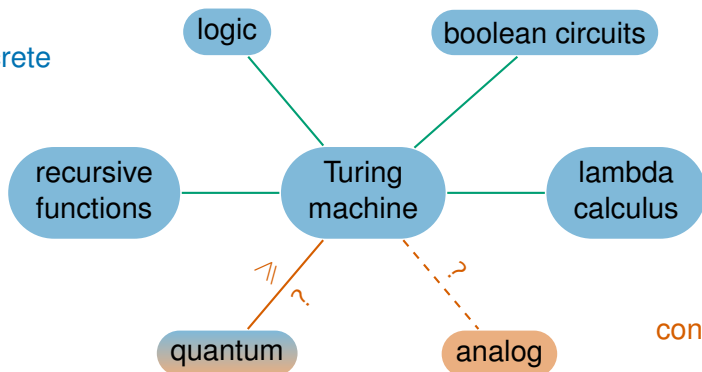
Church Thesis

All **reasonable** models of computation are equivalent.

Church Thesis

Complexity

discrete

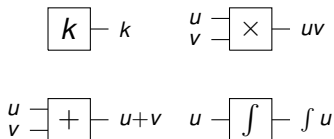


continuous

Effective Church Thesis

All **reasonable** models of computation are equivalent for complexity.

Polynomial Differential Equations



General Purpose
Analog Computer



Differential Analyzer

Newton mechanics

Reaction networks :

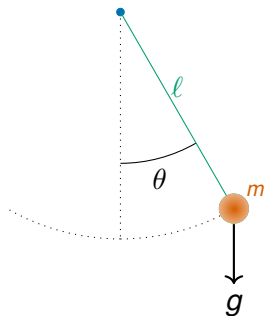
- ▶ chemical
- ▶ enzymatic

polynomial differential
equations :

$$\begin{cases} y(0) = y_0 \\ y'(t) = p(y(t)) \end{cases}$$

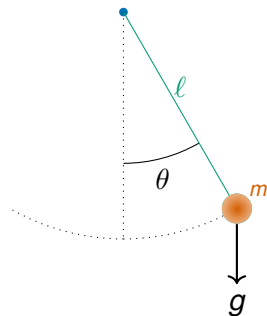
- ▶ Rich class
- ▶ Stable (+, ×, ÷, ED)
- ▶ No closed-form solution

Example of dynamical system



$$\ddot{\theta} + \frac{g}{\ell} \sin(\theta) = 0$$

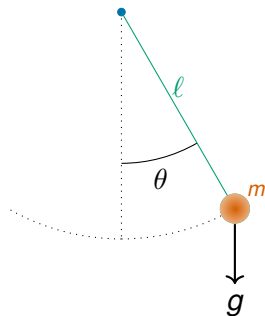
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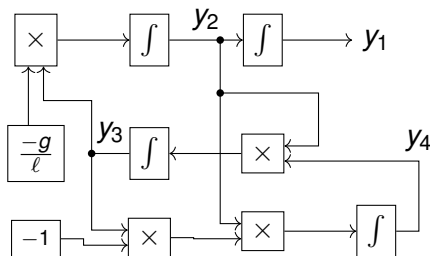
$$\ddot{\theta} + \frac{g}{\ell} \sin(\theta) = 0$$

$$\begin{cases} y_1' = y_2 \\ y_2' = -\frac{g}{\ell} y_3 \\ y_3' = y_2 y_4 \\ y_4' = -y_2 y_3 \end{cases} \Leftrightarrow \begin{cases} y_1 = \theta \\ y_2 = \dot{\theta} \\ y_3 = \sin(\theta) \\ y_4 = \cos(\theta) \end{cases}$$

Example of dynamical system

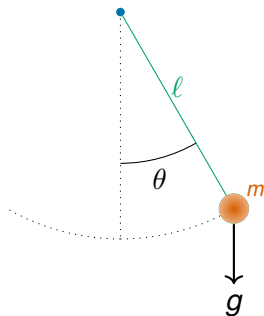


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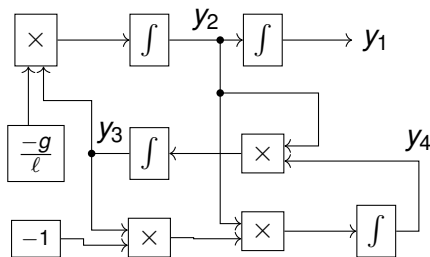


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Historical remark : the word “analog”

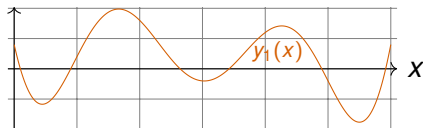
The pendulum and the circuit have the same equation. One can study one using the other by **analogy**.

Computing with differential equations

Generable functions

$$\begin{cases} y(0) = y_0 \\ y'(x) = p(y(x)) \end{cases} \quad x \in \mathbb{R}$$

$$f(x) = y_1(x)$$



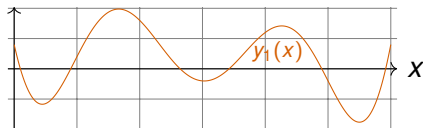
Shannon's notion

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Shannon's notion

sin, cos, exp, log, ...

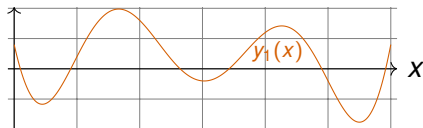
Strictly weaker than Turing
machines [Shannon, 1941]

Computing with differential equations

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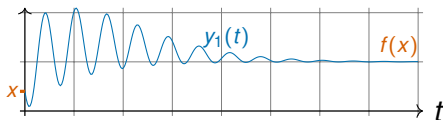
sin, cos, exp, log, ...

Strictly weaker than Turing machines [Shannon, 1941]

Computable

$$\begin{cases} y(0) = q(x) \\ y'(t) = p(y(t)) \end{cases} \quad \begin{matrix} x \in \mathbb{R} \\ t \in \mathbb{R}_+ \end{matrix}$$

$$f(x) = \lim_{t \rightarrow \infty} y_1(t)$$



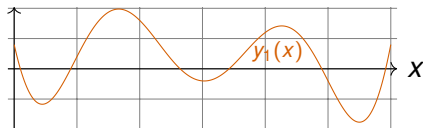
Modern notion

Computing with differential equations

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Shannon's notion

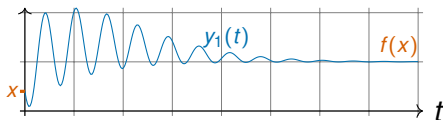
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Modern notion

sin, cos, exp, log, Γ , ζ , ...

Turing powerful
[Bournez et al., 2007]

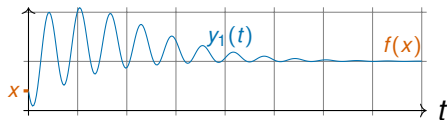
Equivalence with computable analysis

Definition (Bournez et al, 2007)

f **computable by GPAC** if $\exists p$ polynomial such that $\forall x \in [a, b]$

$$y(0) = (x, 0, \dots, 0) \quad y'(t) = p(y(t))$$

satisfies $|f(x) - y_1(t)| \leq y_2(t)$ et $y_2(t) \xrightarrow[t \rightarrow \infty]{} 0$.



$$y_1(t) \xrightarrow[t \rightarrow \infty]{} f(x)$$

$$y_2(t) = \text{error bound}$$

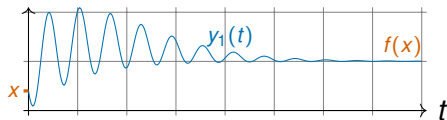
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$f : [a, b] \rightarrow \mathbb{R}$ *computable*¹ $\Leftrightarrow f$ *computable by GPAC*

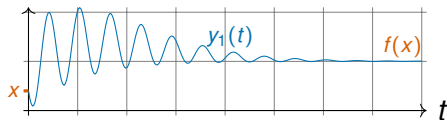
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1. In Computable Analysis, a standard model over reals built from Turing machines.

Complexity of analog systems

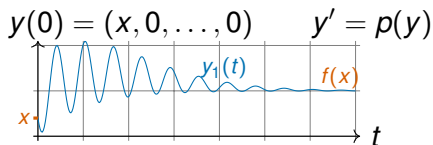
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Complexity of analog systems

- ▶ Turing machines : $T(x)$ = number of steps to compute on x
- ▶ GPAC :

Tentative definition

$$T(x) = ??$$

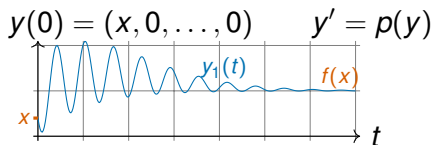


Complexity of analog systems

- ▶ Turing machines : $T(x)$ = number of steps to compute on x
- ▶ GPAC :

Tentative definition

$$T(x, \mu) =$$

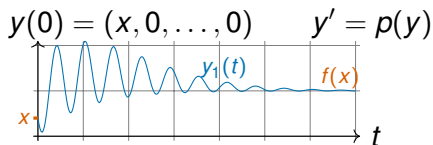


Complexity of analog systems

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Tentative definition

$T(x, \mu) =$ first time t so that $|y_1(t) - f(x)| \leq e^{-\mu}$

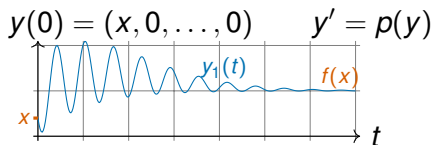


Complexity of analog systems

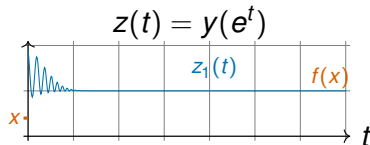
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\leadsto



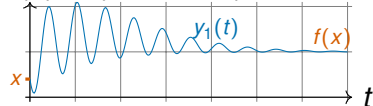
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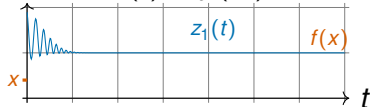
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$$y(0) = (x, 0, \dots, 0) \quad y' = p(y)$$

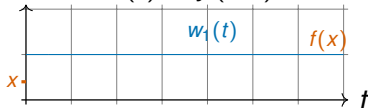


\leadsto

$$z(t) = y(e^t)$$



$$w(t) = y(e^{e^t})$$

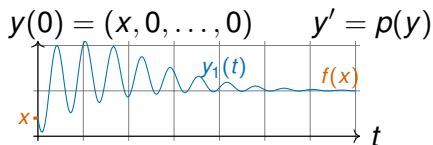


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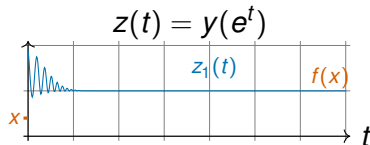
- ▶ Turing machines : $T(x)$ = number of steps to compute on x
- ▶ GPAC : time contraction problem → **open problem**

Tentative definition

$T(x, \mu)$ = first time t so that $|y_1(t) - f(x)| \leq e^{-\mu}$

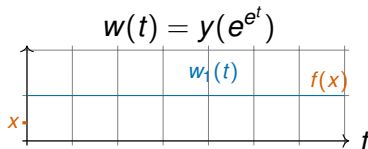


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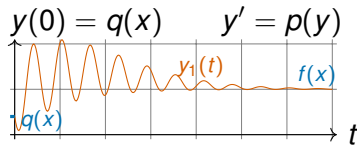


Something is wrong...

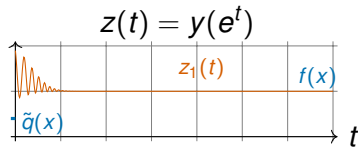
All functions have constant time complexity.



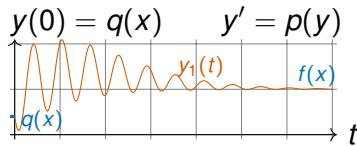
Time-space correlation of the GPAC



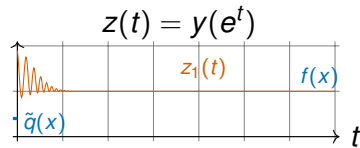
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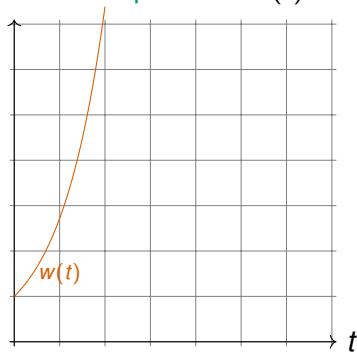
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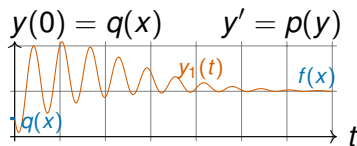
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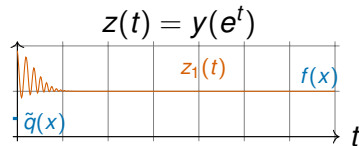
extra component : $w(t) = e^t$



Time-space correlation of the GPAC



\leadsto



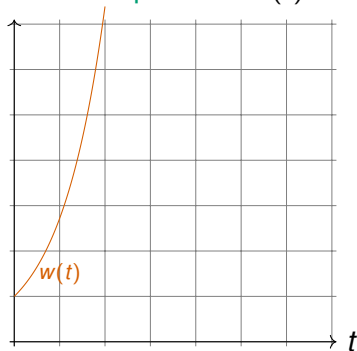
Observation

Time scaling costs “space”.

\leadsto

Time complexity for the GPAC must involve time and **space**!

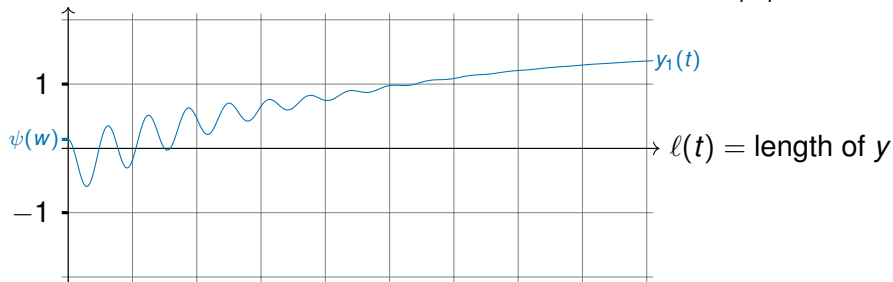
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Characterization of polynomial time

Definition : $\mathcal{L} \in \text{ANALOG-PTIME} \Leftrightarrow \exists p \text{ polynomial, } \forall \text{ word } w$

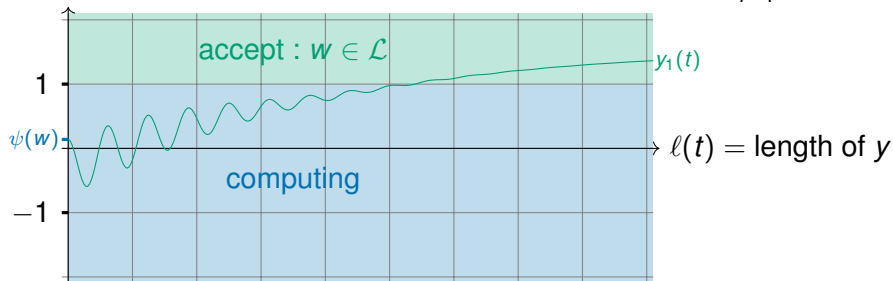
$$y(0) = (\psi(w), |w|, 0, \dots, 0) \quad y' = p(y) \quad \psi(w) = \sum_{i=1}^{|w|} w_i 2^{-i}$$



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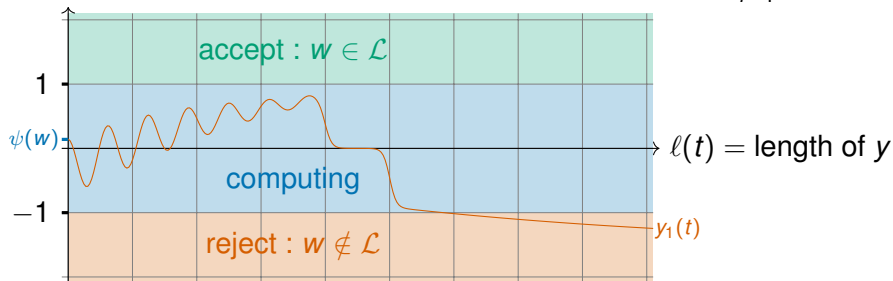
satisfies

1. if $y_1(t) \geq 1$ then $w \in \mathcal{L}$

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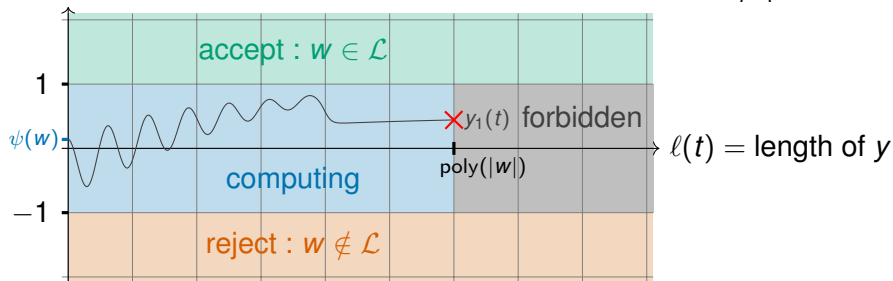
satisfies

2. if $y_1(t) \leq -1$ then $w \notin \mathcal{L}$

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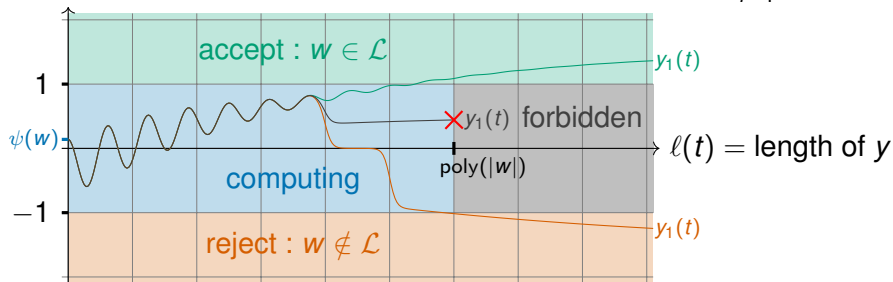
satisfies

3. if $\ell(t) \geq \text{poly}(|w|)$ then $|y_1(t)| \geq 1$

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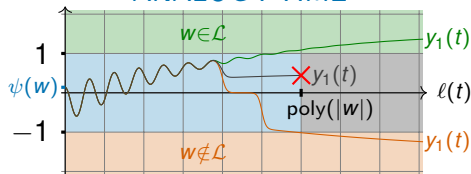


Theorem

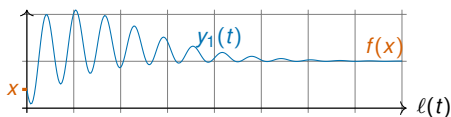
$$\text{PTIME} = \text{ANALOG-PTIME}$$

Summary

ANALOG-PTIME



ANALOG- $P_{\mathbb{R}}$

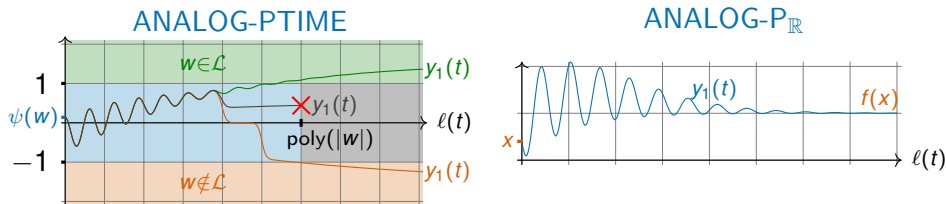


Theorem

- ▶ $\mathcal{L} \in \text{PTIME}$ if and only if $\mathcal{L} \in \text{ANALOG-PTIME}$
- ▶ $f : [a, b] \rightarrow \mathbb{R}$ computable in polynomial time $\Leftrightarrow f \in \text{ANALOG-}P_{\mathbb{R}}$

- ▶ Analog complexity theory based on **length**
- ▶ Time of Turing machine \Leftrightarrow length of the GPAC
- ▶ Purely continuous characterization of PTIME

Summary



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- ▶ Analog complexity theory based on **length**
- ▶ Time of Turing machine \Leftrightarrow length of the GPAC
- ▶ Purely continuous characterization of PTIME
- ▶ Only **rational coefficients** needed

In the remaining time...

Two applications of the techniques we have developed :

~> Chemical Reaction Networks

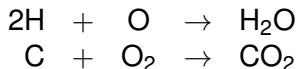
Universal differential equation

Chemical Reaction Networks

Definition : a **reaction system** is a finite set of

- ▶ molecular species y_1, \dots, y_n
- ▶ reactions of the form $\sum_i a_i y_i \xrightarrow{f} \sum_i b_i y_i$ ($a_i, b_i \in \mathbb{N}$, $f = \text{rate}$)

Example :

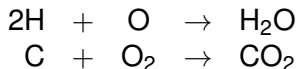


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Assumption : law of mass action

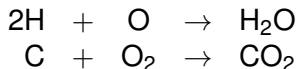
$$\sum_i a_i y_i \xrightarrow{k} \sum_i b_i y_i \rightsquigarrow f(y) = k \prod_i y_i^{a_i}$$

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Semantics :

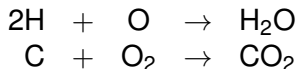
- ▶ discrete
- ▶ differential
- ▶ stochastic

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- ▶ reactions of the form $\sum_i a_i y_i \xrightarrow{f} \sum_i b_i y_i$ ($a_i, b_i \in \mathbb{N}$, $f = \text{rate}$)

Example :



Assumption : law of mass action

$$\sum_i a_i y_i \xrightarrow{k} \sum_i b_i y_i \rightsquigarrow f(y) = k \prod_i y_i^{a_i}$$

Semantics :

- ▶ discrete
- ▶ differential \rightarrow
- ▶ stochastic

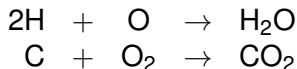
$$y_i' = \sum_{\text{reaction } R} (b_i^R - a_i^R) f^R(y)$$

Chemical Reaction Networks

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Theorem (Folklore)

Every polynomial ODE can be rewritten as a quadratic ODE.

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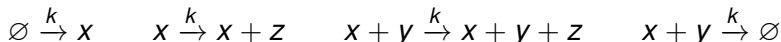
$$ay + bz \xrightarrow{k} \dots \quad \rightsquigarrow \quad f(y, z) = ky^a z^b$$

Theorem (Work with François Fages, Guillaume Le Guludec)

Elementary mass-action-law reaction system on finite universes of molecules are Turing-complete under the differential semantics.

Notes :

- ▶ proof preserves polynomial length
- ▶ in fact the following elementary reactions suffice :



In the remaining time...

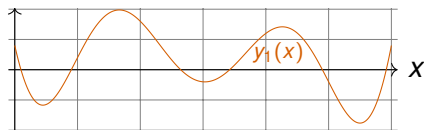
Two applications of the techniques we have developed :

Chemical Reaction Networks

~> Universal differential equation

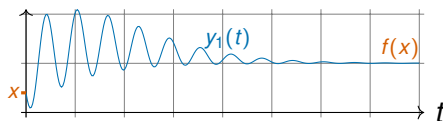
Universal differential equations

Generable functions



subclass of analytic functions

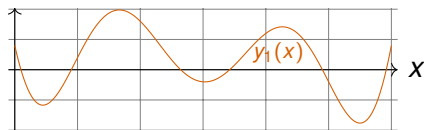
Computable functions



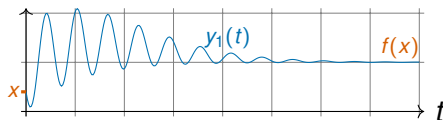
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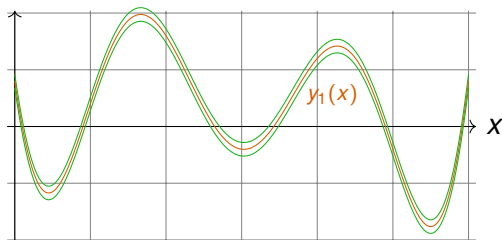


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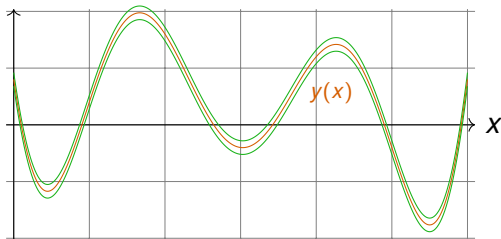


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Universal differential algebraic equation (DAE)



Theorem (Rubel, 1981)

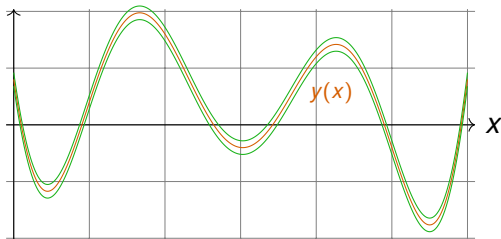
For any continuous functions f and ε , there exists $y : \mathbb{R} \rightarrow \mathbb{R}$ solution to

$$\begin{aligned} 3y'^4 y'' y''''^2 &- 4y'^4 y'''^2 y'''' + 6y'^3 y''^2 y''' y'''' + 24y'^2 y''^4 y'''' \\ &- 12y'^3 y'' y'''^3 - 29y'^2 y''^3 y'''^2 + 12y''^7 = 0 \end{aligned}$$

such that $\forall t \in \mathbb{R}$,

$$|y(t) - f(t)| \leq \varepsilon(t).$$

Universal differential algebraic equation (DAE)



Theorem (Rubel, 1981)

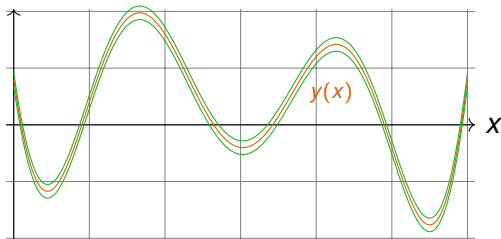
There exists a **fixed** polynomial p and $k \in \mathbb{N}$ such that for any continuous functions f and ε , there exists a solution $y : \mathbb{R} \rightarrow \mathbb{R}$ to

$$p(y, y', \dots, y^{(k)}) = 0$$

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Problem : this is «weak» result.

The problem with Rubel's DAE

The solution y is not unique, **even with added initial conditions** :

$$p(y, y', \dots, y^{(k)}) = 0, \quad y(0) = \alpha_0, y'(0) = \alpha_1, \dots, y^{(k)}(0) = \alpha_k$$

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- ▶ Rubel's statement : this DAE is universal
- ▶ More realistic interpretation : this DAE allows almost anything

Open Problem (Rubel, 1981)

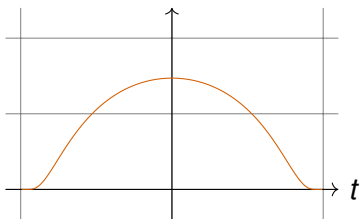
Is there a universal ODE $y' = p(y)$?

Note : explicit polynomial ODE \Rightarrow unique solution

Rubel's proof in one slide

- Take $f(t) = e^{\frac{-1}{1-t^2}}$ for $-1 < t < 1$ and $f(t) = 0$ otherwise.

It satisfies $(1 - t^2)^2 f''(t) + 2tf'(t) = 0$.



Rubel's proof in one slide

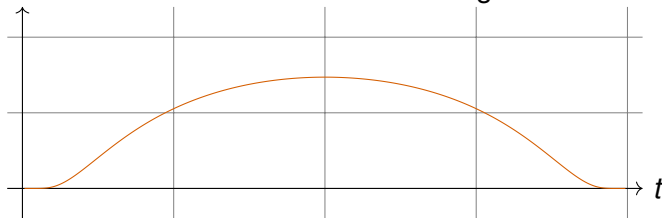
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Translation and rescaling :



Rubel's proof in one slide

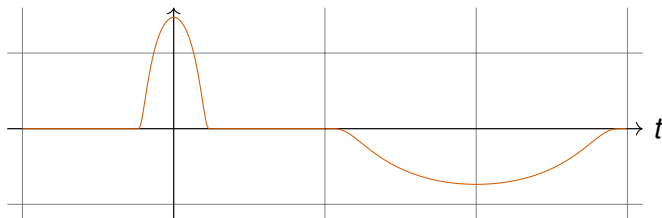
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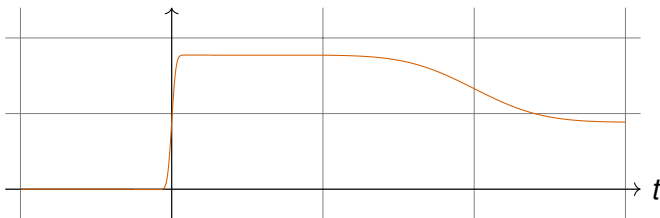
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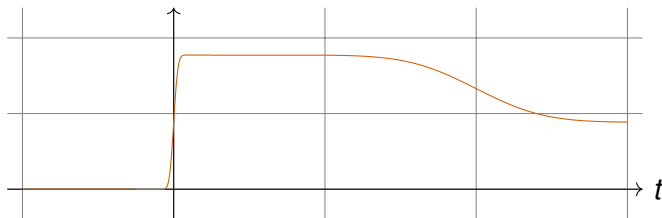
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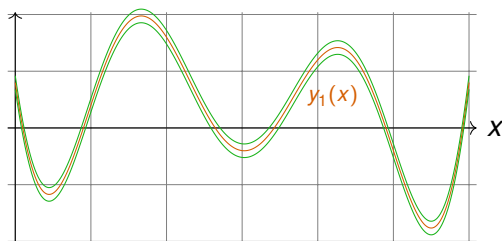
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Conclusion : Rubel's equation allows any piecewise pseudo-linear functions, and those are **dense in C^0**

Universal initial value problem (IVP)



Theorem

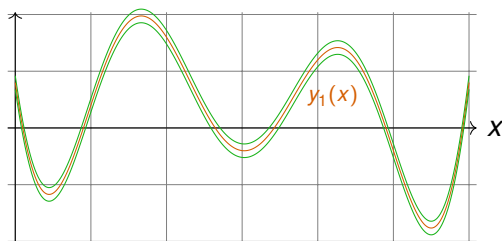
There exists a **fixed** (vector of) polynomial p such that for any continuous functions f and ε , there exists $\alpha \in \mathbb{R}^d$ such that

$$y(0) = \alpha, \quad y'(t) = p(y(t))$$

has a **unique solution** $y : \mathbb{R} \rightarrow \mathbb{R}^d$ and $\forall t \in \mathbb{R}$,

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Universal initial value problem (IVP)



Notes :

- ▶ **system** of ODEs,
- ▶ y is analytic,
- ▶ we need $d \approx 300$.

Theorem

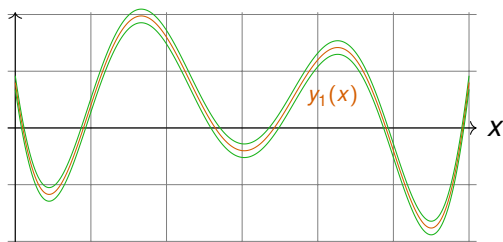
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Remark : α is usually transcendental, but computable from f and ε



Reaction networks :

- ▶ chemical
- ▶ enzymatic

$$y' = p(y)$$

?

$$y' = p(y) + e(t)$$

- ▶ Finer time complexity (linear)
- ▶ Nondeterminism
- ▶ Robustness
- ▶ « Space » complexity
- ▶ Other models
- ▶ Stochastic

Backup slides

Complexity of solving polynomial ODEs

$$y(0) = x \quad y'(t) = p(y(t))$$



Complexity of solving polynomial ODEs

$$y(0) = x \quad y'(t) = p(y(t))$$

Theorem

If $y(t)$ exists, one can compute p, q such that $\left| \frac{p}{q} - y(t) \right| \leq 2^{-n}$ in time

$\text{poly}(\text{size of } x \text{ and } p, n, \ell(t))$

where $\ell(t) \approx$ length of the curve (between x and $y(t)$)

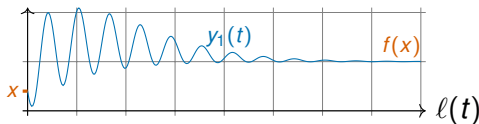


length of the curve = complexity = resource

Characterization of real polynomial time

Definition : $f : [a, b] \rightarrow \mathbb{R}$ in $\text{ANALOG-P}_{\mathbb{R}} \Leftrightarrow \exists p$ polynomial, $\forall x \in [a, b]$

$$y(0) = (x, 0, \dots, 0) \quad y' = p(y)$$



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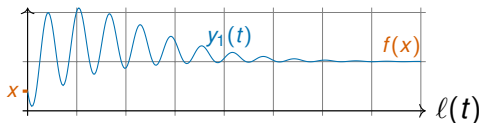
satisfies :

1. $|y_1(t) - f(x)| \leq 2^{-\ell(t)}$

«greater length \Rightarrow greater precision»

2. $\ell(t) \geq t$

«length increases with time»



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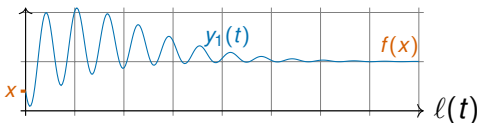
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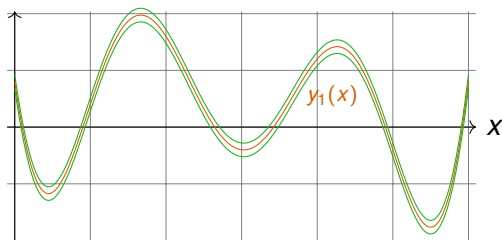
«length increases with time»



Theorem

$f : [a, b] \rightarrow \mathbb{R}$ computable in polynomial time $\Leftrightarrow f \in \text{ANALOG-P}_{\mathbb{R}}$.

Universal DAE revisited



Theorem

There exists a **fixed** polynomial p and $k \in \mathbb{N}$ such that for any continuous functions f and ε , there exists $\alpha_0, \dots, \alpha_k \in \mathbb{R}$ such that

$$p(y, y', \dots, y^{(k)}) = 0, \quad y(0) = \alpha_0, y'(0) = \alpha_1, \dots, y^{(k)}(0) = \alpha_k$$

has a **unique analytic solution** and this solution satisfies such that

$$|y(t) - f(t)| \leq \varepsilon(t).$$