Continuous models of computation: computability, complexity, universality

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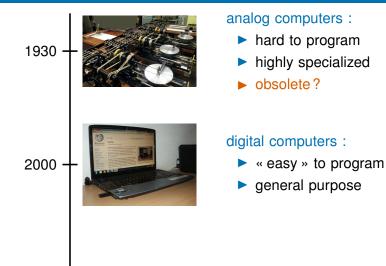


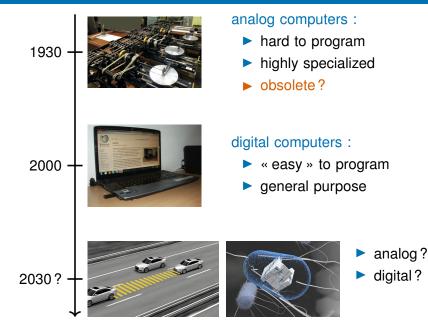


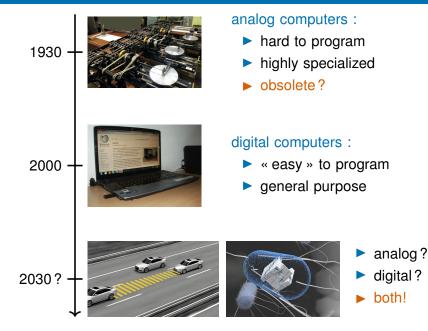
analog computers :

- hard to program
- highly specialized









Analog computers

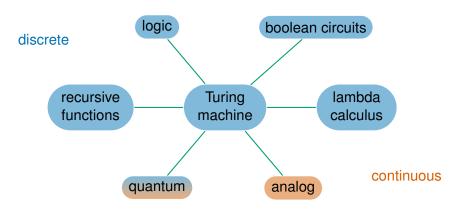


Differential Analyser "Mathematica of 1920"



Admiralty Fire Control Table British Navy (WW2)

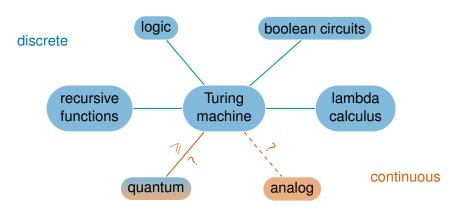
Computability



Church Thesis

All reasonable models of computation are equivalent.

Complexity



Effective Church Thesis

All reasonable models of computation are equivalent for complexity.



Differential analyzer

General Purpose Analog Computer, Shannon 1936



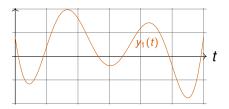
Differential analyzer

$$\begin{matrix} k \\ - k \end{matrix} \qquad \begin{matrix} u \\ v \end{matrix} = \begin{matrix} x \\ - uv \end{matrix}$$

General Purpose Analog Computer, Shannon 1936



Differential analyzer



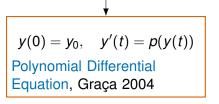
$$y(0) = y_0, \quad y'(t) = p(y(t))$$

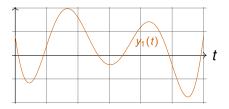
Polynomial Differential Equation, Graça 2004

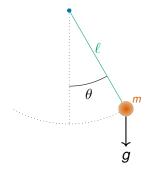
General Purpose Analog Computer, Shannon 1936



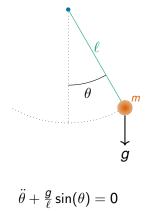
Differential analyzer



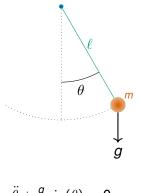


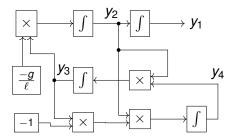


$$\ddot{\theta} + rac{g}{\ell}\sin(\theta) = 0$$



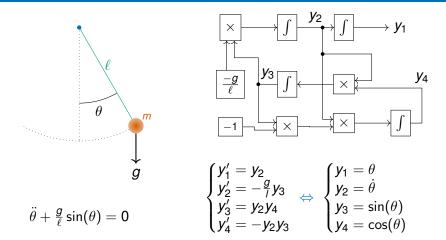
$$\begin{cases} y_1' = y_2 \\ y_2' = -\frac{g}{l} y_3 \\ y_3' = y_2 y_4 \\ y_4' = -y_2 y_3 \end{cases} \Leftrightarrow \begin{cases} y_1 = \theta \\ y_2 = \dot{\theta} \\ y_3 = \sin(\theta) \\ y_4 = \cos(\theta) \end{cases}$$





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

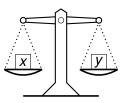
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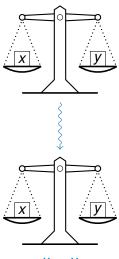
Historical remark : the word "analog"

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

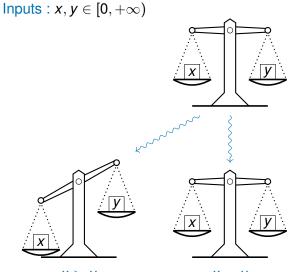
Inputs : $x, y \in [0, +\infty)$



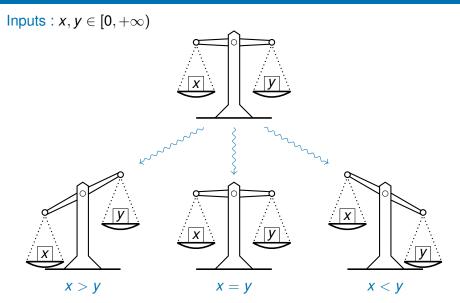
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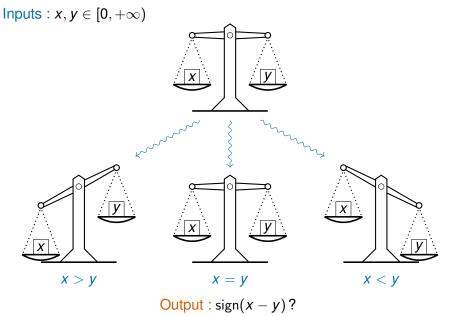


x = y

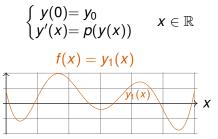


x = y





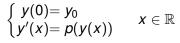
Generable functions

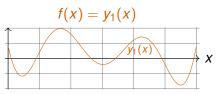


Shannon's notion

 $\mathsf{sin}, \mathsf{cos}, \mathsf{exp}, \mathsf{log}, \dots$

Generable functions



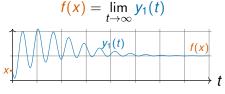


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Computable

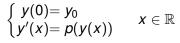
$$\left\{ egin{array}{ll} y(0) = q(x) & x \in \mathbb{R} \ y'(t) = p(y(t)) & t \in \mathbb{R}_+ \end{array}
ight.$$

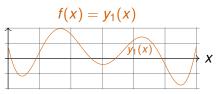


Modern notion

 $\sin,\cos,\exp,\log,\Gamma,\zeta,\dots$

Generable functions





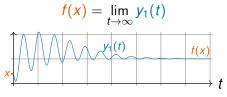
Shannon's notion

 $\mathsf{sin}, \mathsf{cos}, \mathsf{exp}, \mathsf{log}, \dots$

Considered "weak" : not Γ and ζ Only analytic functions

Computable

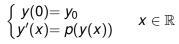
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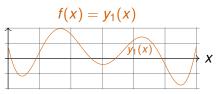


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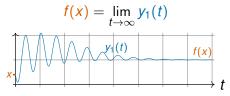
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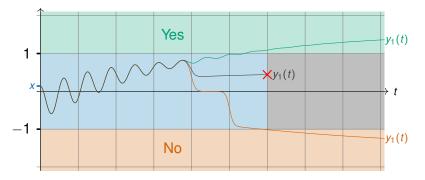


Modern notion

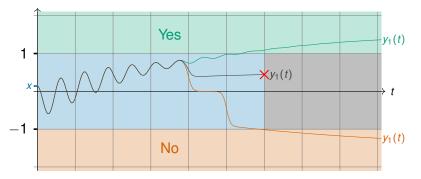
 $\sin,\cos,\exp,\log,\Gamma,\zeta,\ldots$

Turing powerful [Bournez et al., 2007]

More formally



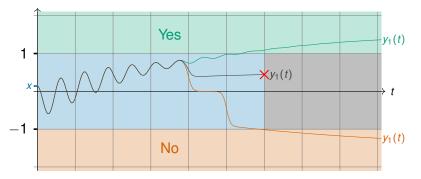
More formally



Theorem (Bournez et al, 2010)

This is equivalent to a Turing machine.

More formally



Theorem (Bournez et al, 2010)

This is equivalent to a Turing machine.

- analog computability theory
- purely continuous characterization of classical computability

By computing/programming with differential equations ! Two levels :

Generable functions :

- « simple » basic blocks
- lots of way to combine them
- very low level

Computable functions :

- more comprehensible
- harder to combine
- higher level

The theory of generable functions

Definition	Турез
$f : \mathbb{R} \to \mathbb{R}$ is generable if there exists d, p and y_0 such that the solution y to $y(0) = y_0, \qquad y'(x) = p(y(x))$ satisfies $f(x) = y_1(x)$ for all $x \in \mathbb{R}$.	 <i>d</i> ∈ N : dimension <i>p</i> ∈ R^d[Rⁿ] : polynomial vector <i>y</i>₀ ∈ R^d, <i>y</i> : R → R^d

Note : existence and unicity of *y* by Cauchy-Lipschitz theorem.

Definition	Турез	
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Example : $f(x) = x$ $y(0) = 0$, $y' = 1 \rightarrow y(x) = x$		

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Example : $f(x) = x^2$ > squaring $y_1(0) = 0, y'_1 = 2y_2 \land y_2(0) = 0, y'_2 = 1 \land$	$y_1(x) = x^2$ $y_2(x) = x$

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Example : $f(x) = x^n$ $\blacktriangleright n^{th}$ power $y_1(0) = 0, y'_1 = ny_2$ $y_2(0) = 0, y'_2 = (n-1)y_3$ $y_n(0) = 0, y_n = 1$	

Definition	Types
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Example : $f(x) = \exp(x)$ $y(0) = 1$, $y' = y \rightarrow y(x) = \exp(x)$	

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Example : $f(x) = \sin(x)$ or $f(x) = \cos(x)$ $y_1(0) = 0, y'_1 = y_2 \rightsquigarrow$ $y_2(0) = 1, y'_2 = -y_1 \rightsquigarrow$	

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Example : $f(x) = tanh(x)$ $y(0)=0, y'=1-y^2 \sim$	-
tanh	x) x

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Example : $f(x) = \frac{1}{1+x^2}$ Frational function $f'(x) = \frac{-2x}{(1+x^2)^2} = -2xf(x)^2$ $y_1(0) = 1, y'_1 = -2y_2y_1^2 \rightsquigarrow y_1(x) = \frac{1}{1+x^2}$ $y_2(0) = 0, y'_2 = 1 \rightsquigarrow y_2(x) = x$	

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Example : $f = g \pm h$ Sum/difference $(f \pm g)' = f' \pm g'$	

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Example : $f = gh$	
$(gh)^\prime = g^\prime h + gh^\prime$	

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Example : $f = \frac{1}{g}$ inverse $f' = \frac{-g'}{g^2} = -g'f^2$	

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Example : $f = \int g$ integral	
f'=g	

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Example : $f = g'$ $f' = g'' = (p_1(z))' = \nabla p_1(z) \cdot z'$	

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Example : $f = g \circ h$ $(z \circ h)' = (z' \circ h)h' = p(z \circ h)h'$	

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Example : $f' = \tanh \circ f$ Non-polynomial differential equation $f'' = (\tanh' \circ f)f' = (1 - (\tanh \circ f)^2)f'$	

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Example : $f(0) = f_0, f' = g \circ f$ Initial Value Problem (IVP) $f' = g'' = (p(z))' = \nabla p(z) \cdot z'$	

Nice theory for the class of total and univariate generable functions :

- analytic
- contains polynomials, sin, cos, tanh, exp
- stable under $\pm, \times, /, \circ$ and Initial Value Problems (IVP)
- technicality on the field K of coefficients for stability under \circ

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Limitations :

- total functions
- univariate

Definition

 $f: X \subseteq \mathbb{R}^n \to \mathbb{R}$ is generable if X is open connected and $\exists d, p, x_0, y_0, y$ such that

$$y(x_0) = y_0,$$
 $J_y(x) = p(y(x))$
and $f(x) = y_1(x)$ for all $x \in X$.

 $J_y(x) =$ Jacobian matrix of y at x

Notes :

ar

- Partial differential equation !
- Unicity of solution y...
- ... but not existence (ie you have to show it exists)

Types

- ▶ $n \in \mathbb{N}$: input dimension
- ▶ $d \in \mathbb{N}$: dimension

•
$$p \in \mathbb{K}^{d \times d}[\mathbb{R}^d]$$
:
polynomial matrix

•
$$x_0 \in \mathbb{K}^n$$

►
$$y_0 \in \mathbb{K}^d, y : X \to \mathbb{R}^d$$

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Example :
$$f(x_1, x_2) = x_1 x_2^2$$
 $(n = 2, d = 3)$
 $y(0, 0) = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}, \quad J_y = \begin{pmatrix} y_3^2 & 3y_2 y_3 \\ 1 & 0 \\ 0 & 1 \end{pmatrix}$

Types

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►
$$x_0 \in \mathbb{K}^n$$

•
$$y_0 \in \mathbb{K}^d, y : X \to \mathbb{R}^d$$

monomial

$$\ \, \rightarrow \quad y(x) = \begin{pmatrix} x_1 x_2^2 \\ x_1 \\ x_2 \end{pmatrix}$$

Definition

 $f: X \subset \mathbb{R}^n \to \mathbb{R}$ is generable if X is open **connected** and $\exists d, p, x_0, y_0, y$ such that

$$y(x_0) = y_0,$$
 $J_y(x) = p(y(x))$
and $f(x) = y_1(x)$ for all $x \in X$.

 $J_{v}(x) =$ Jacobian matrix of y at x

Types

- ▶ $n \in \mathbb{N}$: input dimension
- \blacktriangleright $d \in \mathbb{N}$: dimension

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Example : $f(x_1, x_2) = x_1 x_2^2$

monomial

This is tedious!

Definition

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Types

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:
polynomial matrix

►
$$x_0 \in \mathbb{K}^n$$

►
$$y_0 \in \mathbb{K}^d, y : X \to \mathbb{R}^d$$

Last example :
$$f(x) = \frac{1}{x}$$
 for $x \in (0, \infty)$
 $y(1) = 1, \quad \partial_x y = -y^2 \quad \rightsquigarrow \quad y(x) = \frac{1}{x}$

Nice theory for the class of multivariate generable functions (over connected domains) :

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- contains polynomials, sin, cos, tanh, exp
- stable under $\pm, \times, /, \circ$ and Initial Value Problems (IVP)
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Natural questions :

- analytic \rightarrow isn't that very limited?
- can we generate all analytic functions?

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Natural questions :

- analytic \rightarrow isn't that very limited?
- can we generate all analytic functions? No

Riemann Γ and ζ are not generable.

Why is this useful?

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Example : almost rounding function

There exists a generable function round such that for any $n \in \mathbb{Z}$, $x \in \mathbb{R}$, $\lambda > 2$ and $\mu \ge 0$:

- if $x \in [n \frac{1}{2}, n + \frac{1}{2}]$ then $|\operatorname{round}(x, \mu, \lambda) n| \leq \frac{1}{2}$,
- if $x \in \left[n \frac{1}{2} + \frac{1}{\lambda}, n + \frac{1}{2} \frac{1}{\lambda}\right]$ then $|\operatorname{round}(x, \mu, \lambda) n| \leq e^{-\mu}$.

Computable function

Inputs : $x, y \in [0, +\infty)$ Output : sign(x - y)?

- contains generable functions
- continuous functions

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- continuous functions
- ▶ stable under $\pm, \times, /$

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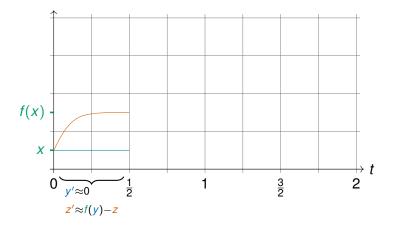
Enough to simulate a Turing machine !

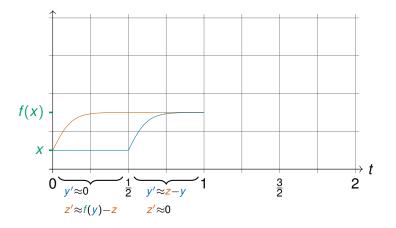
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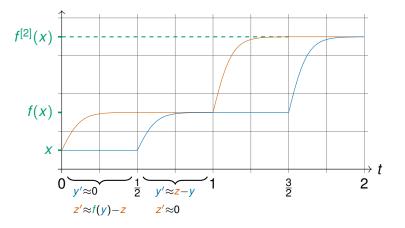
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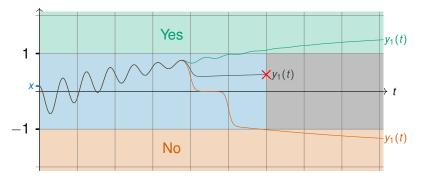
Proof are too complicated but essentially this is all error management.







Recap



Theorem (Bournez et al, 2010)

This is equivalent to a Turing machine.

- analog computability theory
- purely continuous characterization of classical computability

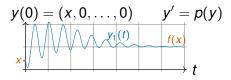
The complexity theory of computable functions

Turing machines : T(x) = number of steps to compute on x

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 GPAC :

Tentative definition

T(x) = ??



Turing machines : T(x) = number of steps to compute on x
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 $T(x, \mu) =$



Turing machines : T(x) = number of steps to compute on x
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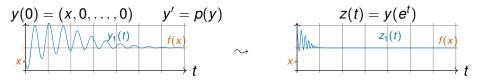
 $T(x,\mu) =$ first time *t* so that $|y_1(t) - f(x)| \leq e^{-\mu}$

$$y(0) = (x, 0, ..., 0)$$
 $y' = p(y)$

Turing machines : T(x) = number of steps to compute on x
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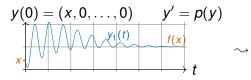
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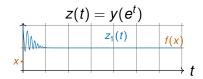


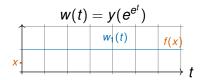
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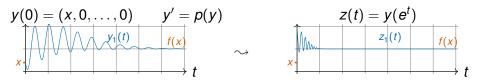




- Turing machines : T(x) = number of steps to compute on x
- ► GPAC : time contraction problem → open problem

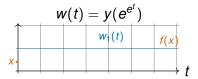
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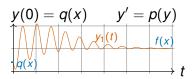
Something is wrong...

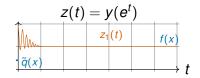
All functions have constant time complexity.



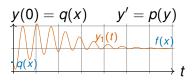
Time-space correlation of the GPAC

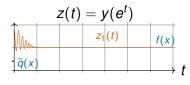
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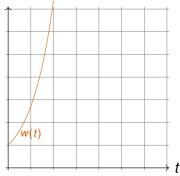


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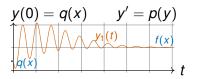




extra component : $w(t) = e^t$



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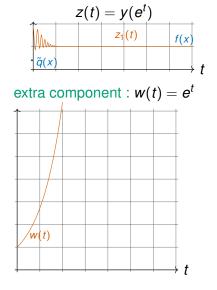


Observation

Time scaling costs "space".

 \sim

Time complexity for the GPAC must involve time and space !



Complexity in the analog world

Complexity measure : length of the curve



Time acceleration : same curve = same complexity !

Complexity in the analog world

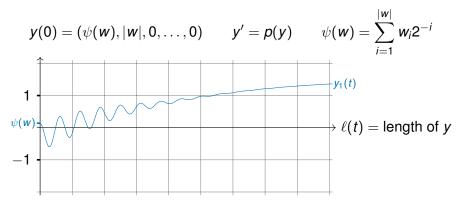
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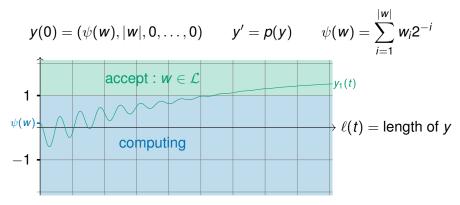


Time acceleration : same curve = same complexity !



Same time, different curves : different complexity !





satisfies

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

satisfies

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

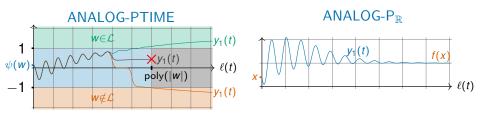
satisfies

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

Theorem

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





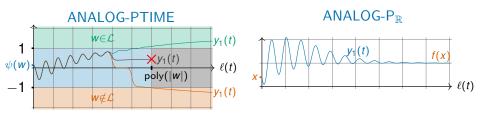
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- Only rational coefficients needed

Definition : a reaction system is a finite set of

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

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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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Theorem (Folklore)

Every polynomial ODE can be rewritten as a quadratic ODE.

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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 :

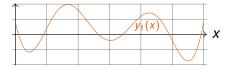
- proof preserves polynomial length
- in fact the following elementary reactions suffice :

Universal differential equation

Universal differential equations

Generable functions

Computable functions



$x \xrightarrow{y_1(t)} f(x)$

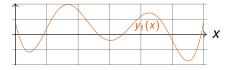
subclass of analytic functions

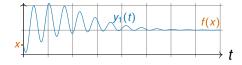
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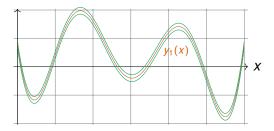
Computable functions



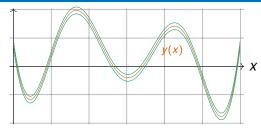


subclass of analytic functions

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Universal differential algebraic equation (DAE)



Theorem (Rubel, 1981)

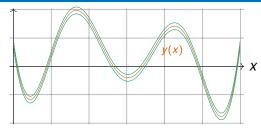
For any continuous functions f and ε , there exists $y : \mathbb{R} \to \mathbb{R}$ solution to

$$3y'^{4}y''y''''^{2} -4y'^{4}y'''^{2}y'''' + 6y'^{3}y''^{2}y'''y'''' + 24y'^{2}y''^{4}y'''' -12y'^{3}y''y'''^{3} - 29y'^{2}y''^{3}y'''^{2} + 12y''^{7} = 0$$

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

 $|\mathbf{y}(t)-f(t)|\leqslant \varepsilon(t).$

Universal differential algebraic equation (DAE)



Theorem (Rubel, 1981)

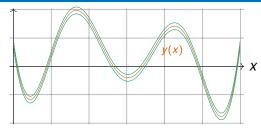
There exists a **fixed** polynomial p and $k \in \mathbb{N}$ such that for any continuous functions f and ε , there exists a solution $y : \mathbb{R} \to \mathbb{R}$ to

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

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Problem : this is «weak» result.

The solution y is not unique, even with added initial conditions : $p(y, y', ..., y^{(k)}) = 0$, $y(0) = \alpha_0$, $y'(0) = \alpha_1$, ..., $y^{(k)}(0) = \alpha_k$

In fact, this is fundamental for Rubel's proof to work!

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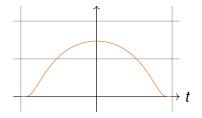
In fact, this is fundamental for Rubel's proof to work !

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

Open Problem (Rubel, 1981)

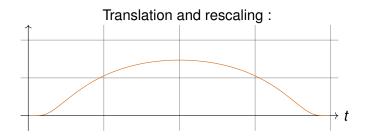
Is there a universal ODE y' = p(y)? Note : explicit polynomial ODE \Rightarrow unique solution

► Take
$$f(t) = e^{\frac{-1}{1-t^2}}$$
 for $-1 < t < 1$ and $f(t) = 0$ otherwise.
It satisfies $(1 - t^2)^2 f''(t) + 2tf'(t) = 0$.



Take f(t) = e^{-1/(1-t^2)}/(1-t^2) for -1 < t < 1 and f(t) = 0 otherwise. It satisfies (1 - t²)² f''(t) + 2tf'(t) = 0.
For any a, b, c ∈ ℝ, y(t) = cf(at + b) satisfies

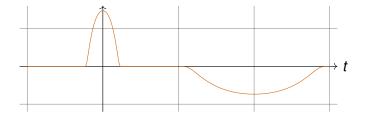
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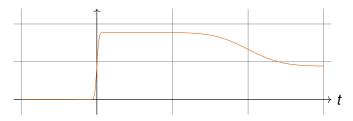
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- Can glue together arbitrary many such pieces
- Can arrange so that $\int f$ is solution : piecewise pseudo-linear



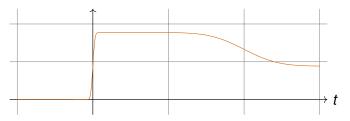
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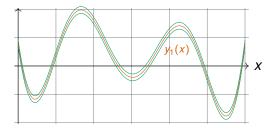
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Conclusion : Rubel's equation allows any piecewise pseudo-linear functions, and those are **dense in** C^0



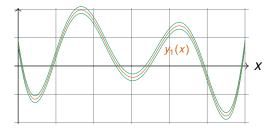
Theorem

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

$$\mathbf{y}(\mathbf{0}) = \alpha, \qquad \mathbf{y}'(t) = \mathbf{p}(\mathbf{y}(t))$$

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

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Notes :

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

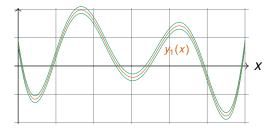
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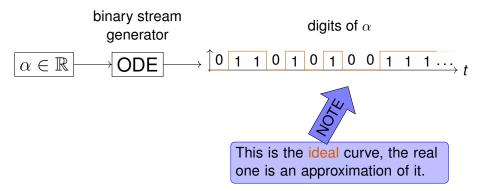
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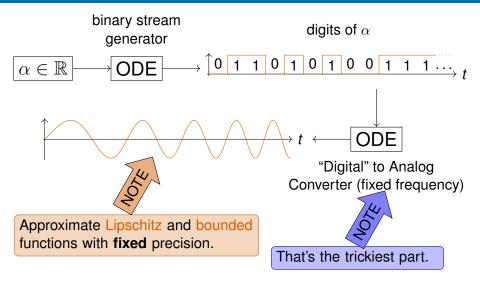
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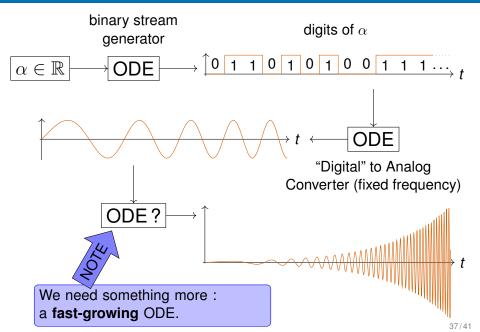
has a unique solution $y : \mathbb{R} \to \mathbb{R}^d$ and $\forall t \in \mathbb{R}$,

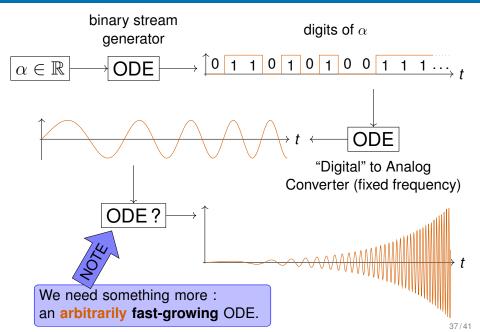
 $|y_1(t) - f(t)| \leq \varepsilon(t).$

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









binary stream generator : digits of $\alpha \in \mathbb{R}$ $1 \qquad 0 \qquad 1 \qquad 0 \qquad 1 \qquad 0 \qquad t$

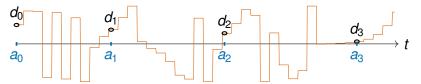
 $f(\alpha, \mu, \lambda, t) = \frac{1}{2} + \frac{1}{2} \tanh(\mu \sin(2\alpha \pi 4^{\operatorname{round}(t-1/4,\lambda)} + 4\pi/3))$

It's horrible, but generable

round is the mysterious rounding function...

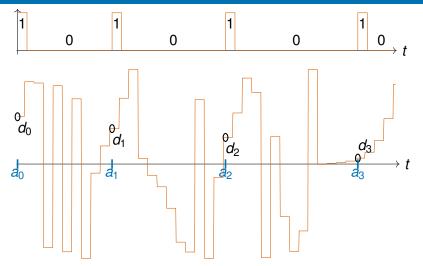
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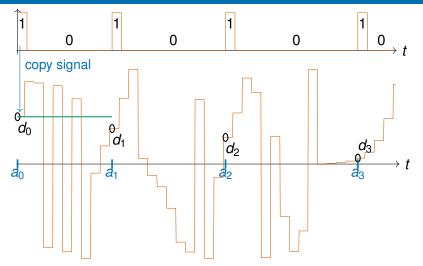


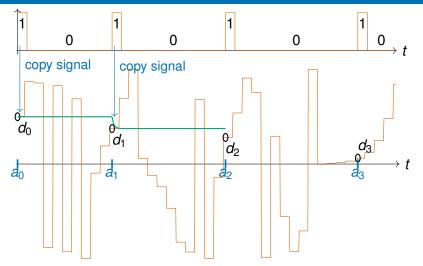


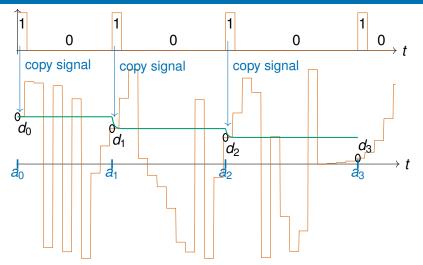
dyadic stream generator : $d_i = m_i 2^{-d_i}$, $a_i = 9i + \sum_{j < i} d_j$ $f(\alpha, \gamma, t) = \sin(2\alpha \pi 2^{\operatorname{round}(t-1/4,\gamma)}))$

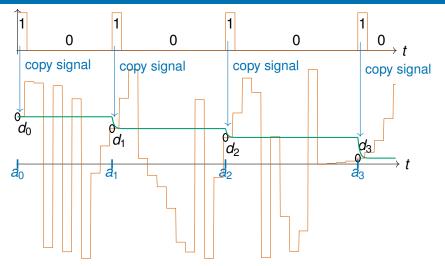
round is the mysterious rounding function...

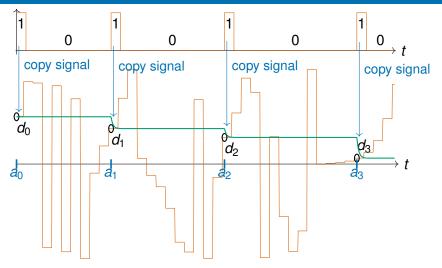












This copy operation is the "non-trivial" part.



We can do almost piecewise constant functions...



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- ...that are bounded by 1...
- …and have super slow changing frequency.



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How do we go to arbitrarily large and growing functions? Can a polynomial ODE even have arbitrary growth?

Building a fast-growing ODE, that exists over ${\mathbb R}$:

$$y'_1 = y_1 \qquad \qquad \rightsquigarrow \qquad y_1(t) = \exp(t)$$

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$$\cdots \qquad \cdots \qquad \cdots$$

$$y'_{n} = y_{1} \cdots y_{n} \qquad \rightsquigarrow \qquad y_{n}(t) = \exp(\cdots \exp(t) \cdots) := e_{n}(t)$$

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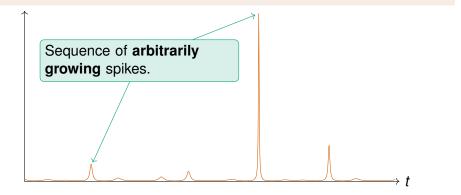
Conjecture (Emil Borel, 1899)

With *n* variables, cannot do better than $\mathcal{O}_t(e_n(At^k))$.

An old question on growth

Counter-example (Vijayaraghavan, 1932)

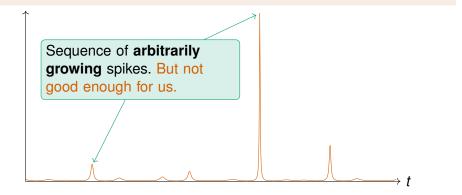
$$\frac{1}{2-\cos(t)-\cos(\alpha t)}$$



An old question on growth

Counter-example (Vijayaraghavan, 1932)

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Theorem

There exists a polynomial $p : \mathbb{R}^d \to \mathbb{R}^d$ such that for any continuous function $f : \mathbb{R}_+ \to \mathbb{R}$, we can find $\alpha \in \mathbb{R}^d$ such that

satisfies

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

$$y_1(t) \ge f(t), \qquad \forall t \ge 0.$$

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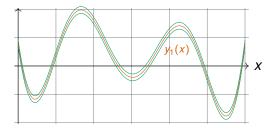
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Note : both results require α to be **transcendental**. Conjecture still open for **rational** (or algebraic) coefficients.



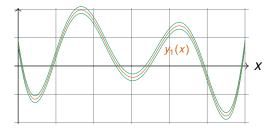
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There exists a **fixed** (vector of) polynomial p such that for any continuous functions f and ε , there exists $\alpha \in \mathbb{R}^d$ such that

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Notes :

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

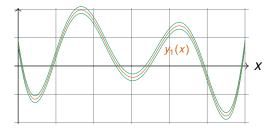
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$$y' = p(y)$$

$$\uparrow^{?}$$

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

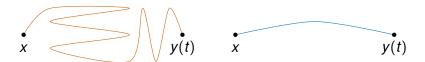
- Reaction networks :
 - chemical
 - enzymatic

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

Backup slides

Complexity of solving polynomial ODEs

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



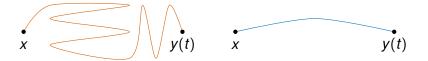
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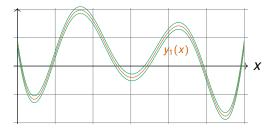
If y(t) exists, one can compute p, q such that $\left|\frac{p}{q} - y(t)\right| \leq 2^{-n}$ in time poly (size of x and $p, n, \ell(t)$)

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



length of the curve = complexity = ressource

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 $\alpha_0, \ldots, \alpha_k \in \mathbb{R}$ 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

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