

# Continuous models of computation: computability, complexity, universality

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Joint work with Olivier Bournez and Daniel Graça

29 january 2018

Characterization of P using differential equations

Universal differential equation

Chemical Reaction Networks

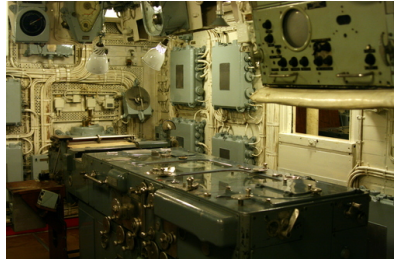
# Digital vs analog computers



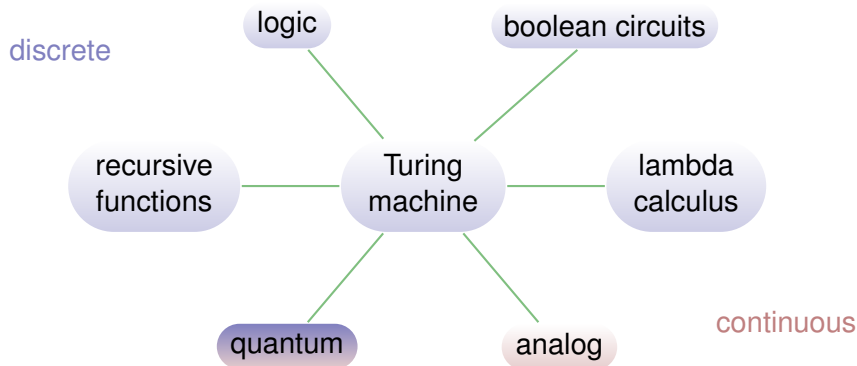
# Digital vs analog computers



VS



## Computability

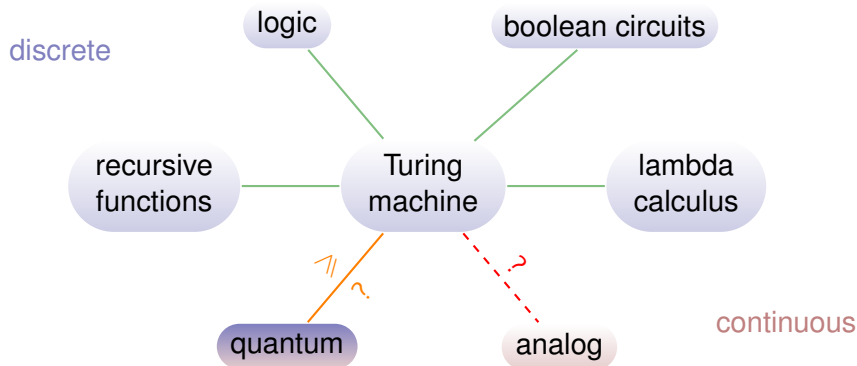


## Church Thesis

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

# Church Thesis

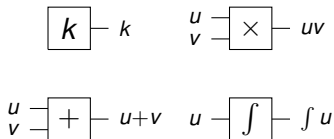
## Complexity



## 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 :

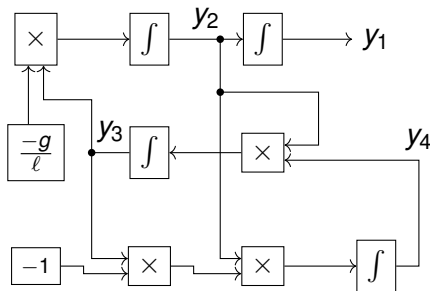
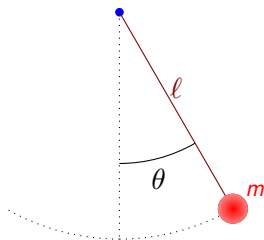
- chemical
- enzymatic

polynomial differential  
equations :

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

- Rich class
- Stable (+,  $\times$ ,  $\circ$ ,  $/$ , ED)
- No closed-form solution

# Example of dynamical system



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

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

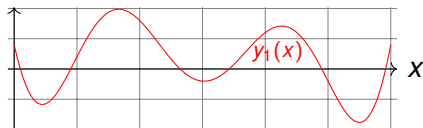


# Computing with differential equations

## Generable functions

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

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



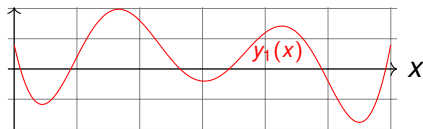
Shannon's notion

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Shannon's notion

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

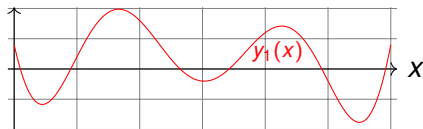
Strictly weaker than Turing machines [Shannon, 1941]

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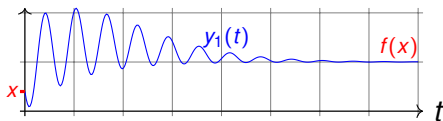
sin, cos, exp, log, ...

Strictly weaker than Turing machines [Shannon, 1941]

## Computable

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

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



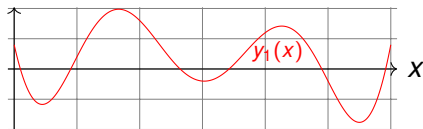
Modern notion

# Computing with differential equations

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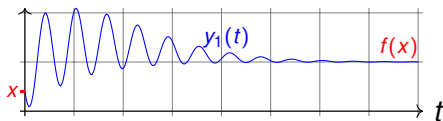
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Modern notion

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

Turing powerful  
[Bournez et al., 2007]

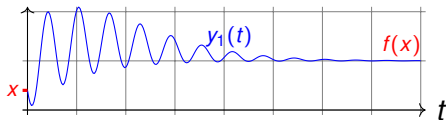
# Equivalence with computable analysis

Definition (Bournez et al, 2007)

$f$  **computable by GPAC** if  $\exists p$  polynomial such that  $\forall x$

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

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



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

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

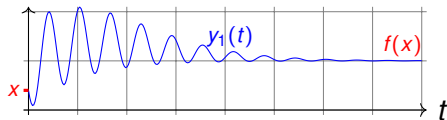
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Theorem (Bournez et al, 2007)

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

# Complexity of analog systems

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

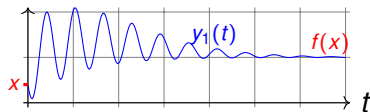
# Complexity of analog systems

- **Turing machines** :  $T(x)$  = number of steps to compute on  $x$
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## Tentative definition

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

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





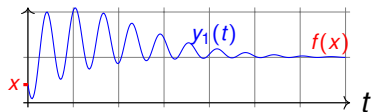
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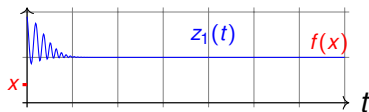
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$\leadsto$

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



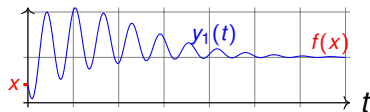
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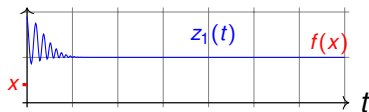
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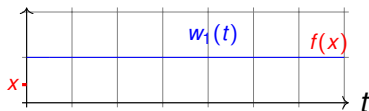


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$$z(t) = y(e^t)$$



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



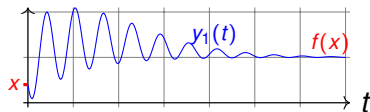
# Complexity of analog systems

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

## Tentative definition

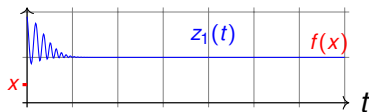
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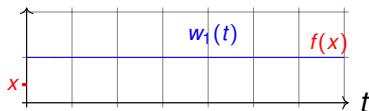


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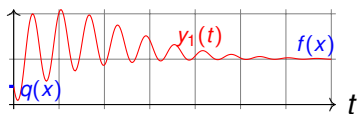


## Problem

All functions have constant time complexity.

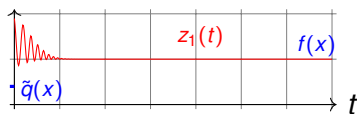
# Time-space correlation of the GPAC

$$y(0) = q(x) \quad y' = p(y)$$



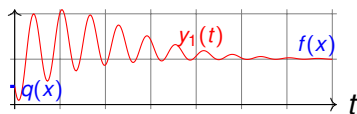
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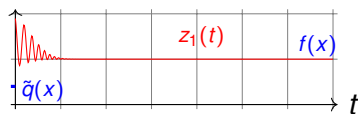
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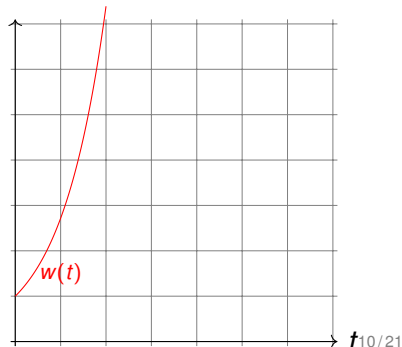


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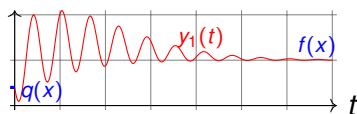


extra component :  $w(t) = e^t$



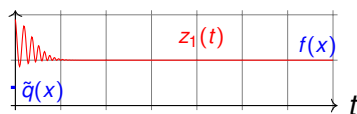
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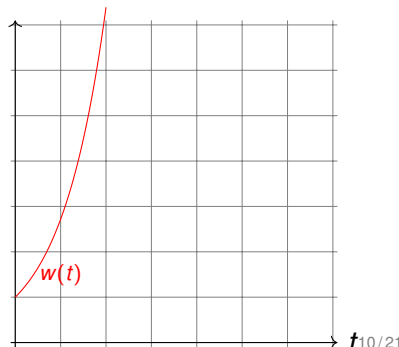
## Observation

Time scaling costs “space”.

$\leadsto$

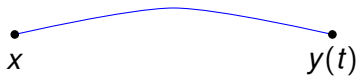
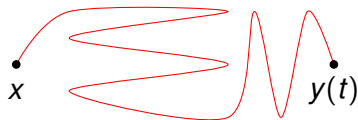
Time complexity for the GPAC must involve time and **space**!

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



# Complexity of solving polynomial ODEs

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



# Complexity of solving polynomial ODEs

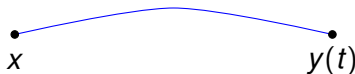
$$y(0) = x \quad y'(t) = p(y(t))$$

## Theorem (TCS 2016)

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  $\ell(t) = \int_0^t \max(1, \|y(u)\|)^{\deg(p)} du \approx \text{length of the curve}$



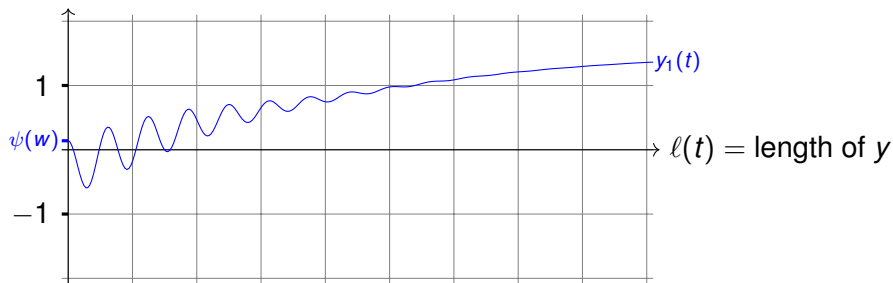
length of the curve = complexity = resource



# Characterization of polynomial time

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

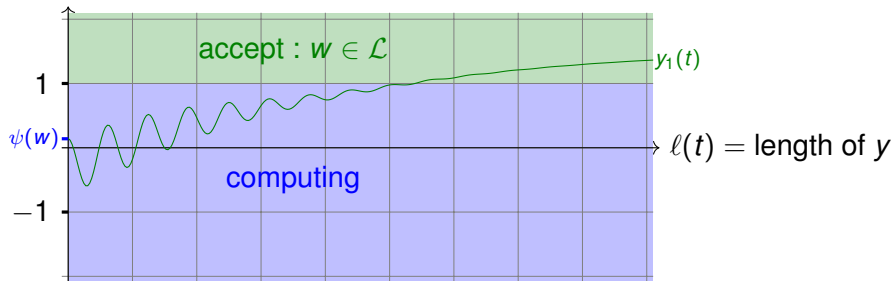
$$y(0) = (\psi(w), |w|, 0, \dots, 0) \quad y' = p(y) \quad \psi(w) = \sum_{i=1}^{|w|} w_i 2^{-i}$$



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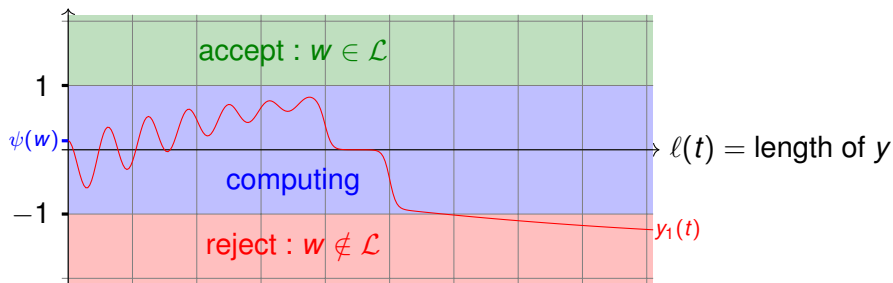
satisfies

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

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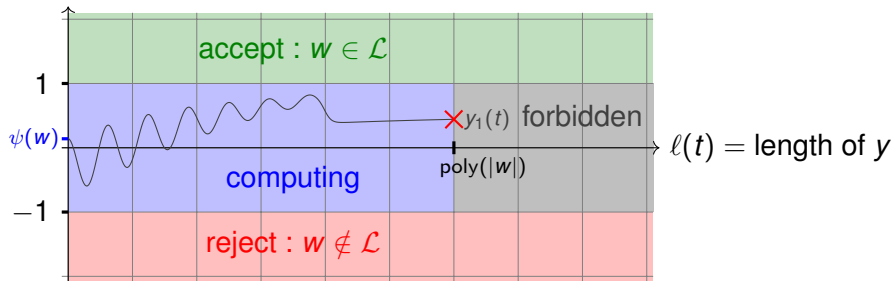
satisfies

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

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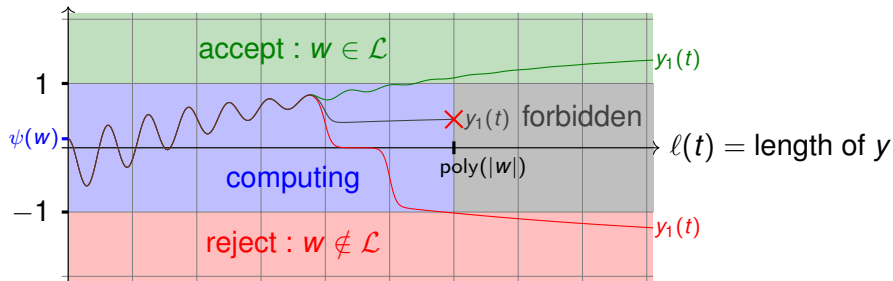
satisfies

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

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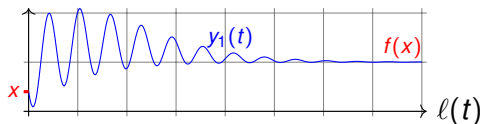
Theorem (JoC 2016 ; ICALP 2016)

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

# Characterization of real polynomial time

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

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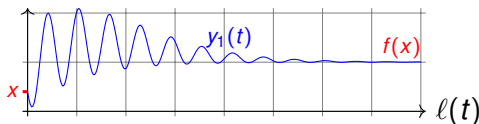
satisfies :

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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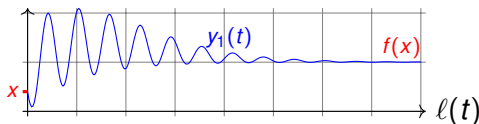
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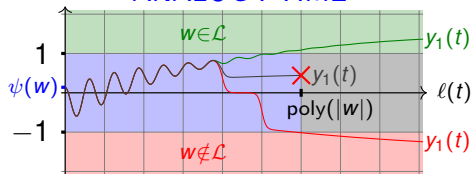
**Theorem (JoC 2016 ; ICALP 2016)**

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

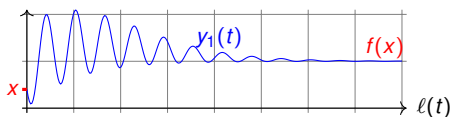


# Summary

ANALOG-PTIME



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



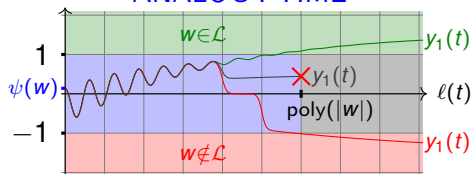
## Theorem (JoC 2016 ; ICALP 2016)

- $\mathcal{L} \in \text{PTIME}$  if and only if  $\mathcal{L} \in \text{ANALOG-PTIME}$
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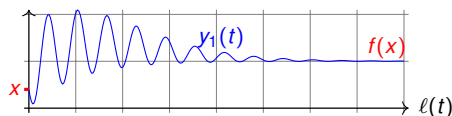
- Analog complexity theory based on **length**
- Time of Turing machine  $\Leftrightarrow$  length of the GPAC
- Purely continuous characterization of PTIME

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## ANALOG-PTIME



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



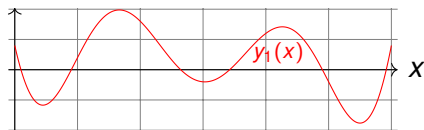
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- Analog complexity theory based on **length**
- Time of Turing machine  $\Leftrightarrow$  length of the GPAC
- Purely continuous characterization of PTIME
- Only **rational coefficients** needed (JACM 2017)

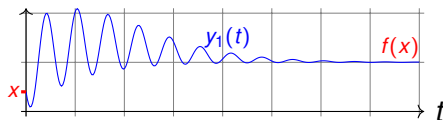
# Universal differential equations

## Generable functions



subclass of analytic functions

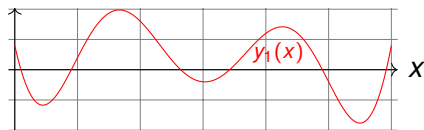
## Computable functions



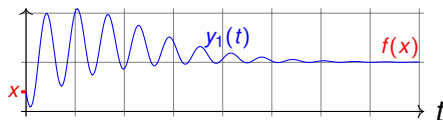
any computable function

# Universal differential equations

## Generable functions

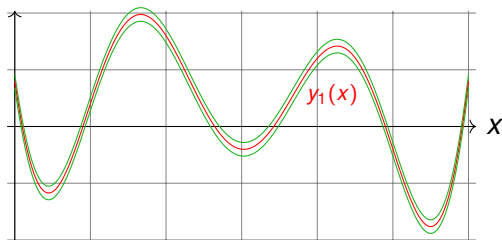


## Computable functions

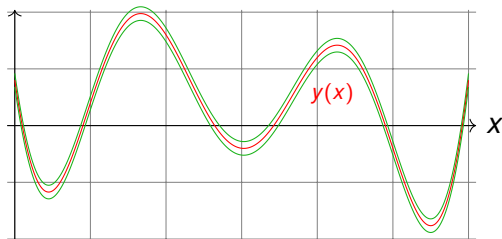


subclass of analytic functions

any computable function



# Universal differential algebraic equation (DAE)



## Theorem (Rubel, 1981)

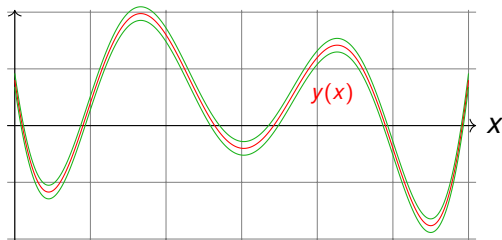
For any continuous functions  $f$  and  $\varepsilon$ , there exists  $y : \mathbb{R} \rightarrow \mathbb{R}$  solution to

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

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

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

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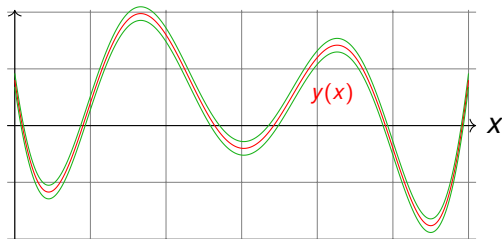
There exists a **fixed** polynomial  $p$  and  $k \in \mathbb{N}$  such that for any continuous functions  $f$  and  $\varepsilon$ , there exists a solution  $y : \mathbb{R} \rightarrow \mathbb{R}$  to

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

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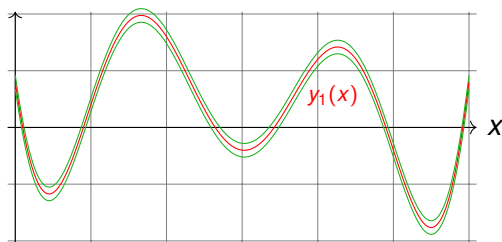
- Rubel's statement : this DAE is universal
- More realistic interpretation : this DAE allows almost anything

## Open Problem (Rubel, 1981)

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

**Note** : explicit polynomial ODE  $\Rightarrow$  unique solution

# Universal initial value problem (IVP)



Notes :

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

## Theorem (ICALP 2017)

There exists a **fixed** (vector of) polynomial  $p$  such that for any continuous functions  $f$  and  $\varepsilon$ , 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  $\forall t \in \mathbb{R}$ ,

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

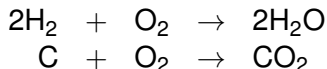
**Note :**  $\alpha$  is usually transcendental, but computable from  $f$  and  $\varepsilon$

# 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 :

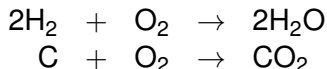


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**Assumption :** law of mass action

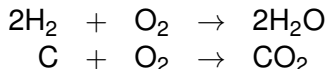
$$\sum_i a_i y_i \xrightarrow{k} \sum_i b_i y_i \rightsquigarrow f(y) = k \prod_i y_i^{a_i}$$

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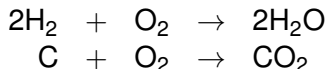
- discrete
- differential
- stochastic

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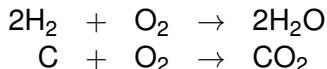
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## Theorem (Folklore)

Every polynomial ODE can be rewritten as a quadratic ODE.

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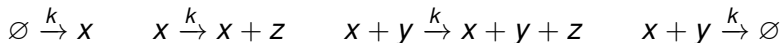
$$ay + bz \xrightarrow{k} \dots \quad \rightsquigarrow \quad f(y, z) = ky^a z^b$$

**Theorem (CMSB, joint work with François Fages, Guillaume Le Gulude)**

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 :





Reaction networks :

- chemical
- enzymatic

$$y' = p(y)$$

?

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

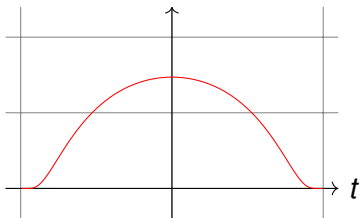
- ▶ Finer time complexity (linear)
- ▶ Nondeterminism
- ▶ Robustness
- ▶ « Space » complexity
- ▶ Other models
- ▶ Stochastic



# 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  $(1 - t^2)^2 f''(t) + 2t f'(t) = 0$ .



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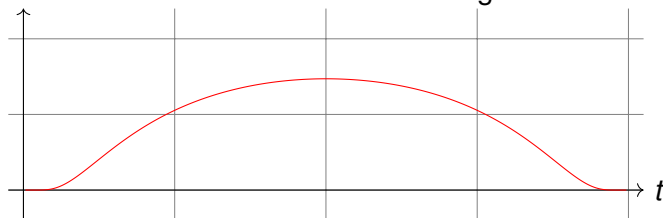
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Translation and rescaling :



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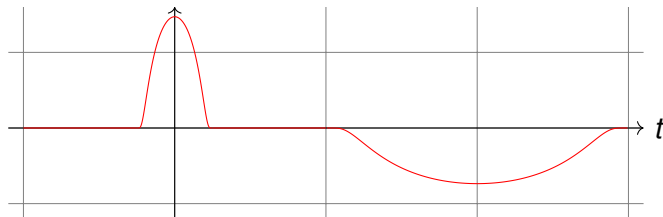
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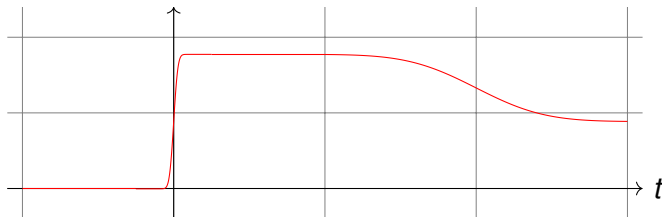
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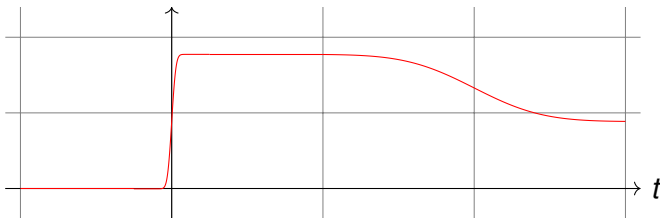
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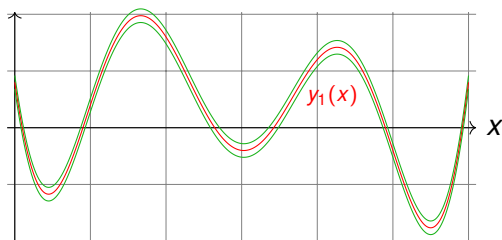
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**Conclusion** : Rubel's equation allows any piecewise pseudo-linear functions, and those are **dense** in  $C^0$

# Universal DAE revisited



## Theorem

There exists a **fixed** polynomial  $p$  and  $k \in \mathbb{N}$  such that for any continuous functions  $f$  and  $\varepsilon$ , 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

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