Proof Complexity and Computational Complexity

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Logical Foundations of Proof Complexity

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Almost-Complete draft (450 pages) now available on our web sites.

Comments and Corrections Appreciated

Two (related) aspects of Proof Complexity:

- Propositional Proof Complexity: Studies the lengths of proofs of tautologies in various proof systems.
- "Bounded Arithmetic": Studies the power of weak formal systems to prove theorems of interest in computer science.

Both are intimately related to mainstream complexity theory.

Here we start with the second aspect, and later turn to the first.

Goals for Mainstream Complexity Theory:

(1) Classify computational problems according to complexity classes

(2) Separate (or collapse) complexity classes

Example Complexity Classes:

 $\mathbf{AC}^0 \subset \mathbf{AC}^0(2) \ \subset \mathbf{TC}^0 \subseteq \mathbf{NC}^1 \subseteq \mathbf{L} \subseteq \mathbf{NL} \subseteq \mathbf{P} \subseteq \mathbf{NP}$

Sad state of affairs concerning separation: $AC^{0}(6) = TC^{0} = ... = P = NP = PH$??

Analogous goals for Proof Complexity (Bounded Arithmetic):

(1) Classify theorems (of interest in computer science) according to the computational complexity of the concepts needed to prove them.("Bounded Reverse Mathematics")

(2) Separate (or collapse) formal theories for various complexity classes.

(1) Classify theorems (of interest in computer science) according to the computational complexity of the concepts needed to prove them.

What does this mean? Start with complexity class P (= polytime)

The associated formal theory is called VP.

We are interested in theorems of form

 $\forall X \exists Y \varphi(X, Y)$ (Y may be omitted)

where φ represents a polytime relation.

The proof must be *feasibly contructive*; i.e. it provides a polytime function f(X) and a *correctness proof* of

$\varphi(X, F(X))$

The correctness proof must use only polytime concepts; e.g. induction on a polytime predicate.

Examples of theorems with proofs in $\boldsymbol{\mathsf{VP}}$

Kuratowski's Theorem Hall's Theorem Menger's Theorem Extended Euclidean Algorithm Linear Algebra (e.g. an $n \times n$ matrix either has an inverse or linear dependent rows)

(Some may be provable with reasoning with complexity classes below \mathbf{P})

Conjecture: Fermat's Little Theorem is **not** provable in **VP**.

 $\forall X \forall A \exists D [(1 < A < X \land A^{X-1} \not\equiv 1 \mod X) \rightarrow (1 < D < X \land D | X)]$

If D can be found in polytime an efficient integer factoring algorithm would result.

Circuit Complexity Classes

Problems are specified by a (uniform) poly-size family $\langle C_n \rangle$ of Boolean circuits. C_n solves problems with input length n.

AC⁰: bounded depth, unbounded fan-in \land, \lor . (Log time hierarchy for Alternating TMs) Contains binary + but not parity or ×

 $AC^{0}(2)$: allow unbounded fan-in parity gates. Cannot count mod 3 [Raz 87],[Smo 87]

 $AC^{0}(6)$: allow unbounded fan-in mod 6 gates. Might be all of **PH**. (Contains \times ??)

 $\mathbf{TC^0}$: allow threshold gates. Contains binary \times

 NC^1 : circuits must be trees (formulas).

Proof Complexity (Reverse Math) Questions:

(1) Given a theorem, what is the least complexity class containing enough concepts to prove the theorem?

Examples of universal principles: $\forall X \varphi(X)$

pigeonhole principle (TC^{0} , not AC^{0})

planar st-connectiviey principle (paths connecting diagonally opposite corners of a square must cross) AC^0 or $AC^0(2)$

discrete Jordan curve theorem (AC⁰ or AC⁰(2))

matrix identities $(AB = I \rightarrow BA = I)$ (P – what about NC²?)

Propositional Proof Systems

(Formulas built from $\land, \lor, \neg, x_1, x_2, ...,$, parentheses)

Definition: A prop proof system is a polytime function F from $\{0, 1\}^*$ onto tautologies. If F(X) = A then F is a proof of A. We say F is *poly-bounded* if every tautology of length n has a proof of length $n^{O(1)}$.

Easy Theorem: A poly-bounded prop proof system exists iff NP = coNP.

Frege Systems (Hilbert style systems)Finitely many axiom schemes and rule schemes.Must be sound and implicationally complete.All Frege systems are essentially equivalent.Gentzen's propositional LK is an example.

Embarrasing Fact: No nontrivial lower bounds known on proof lengths for Frege systems.

(So maybe Frege systems are poly-bounded??)

Hard tautologies from combinatorial principles

Pigeonhole Principle: If n+1 pigeons are placed in n holes, some hole has at least 2 pigeons.

Atoms p_{ij} (pigeon *i* placed in hole *j*) $1 \le i \le n + 1, \ 1 \le j \le n$

 $\neg PHP_n^{n+1}$ is the conjunction of clauses:

 $(p_{i1} \lor ... \lor p_{in})$ (pigeon i placed in some hole) $1 \le i \le n+1$

 $(\neg p_{ik} \vee \neg p_{jk})$ (pigeons i,j not both in hole k) $1 \leq i < j \leq n+1, \ 1 \leq k \leq n$

 $\neg PHP_n^{n+1}$ is unsatisfiable: $O(n^3)$ clauses

Theorem (Buss) PHP_n^{n+1} has polysize Frege proofs. [NC¹ can count pigeons and holes.]

Theorem (Ajtai) PHP_n^{n+1} does not have polysize AC^0 -Frege proofs. [AC^0 cannot count.]

Formal Theories for Polytime Reasoning

Traditional Method: Modify **PA** (Peano Arithmetic)

Variables x, y, z, ... range over $\mathbb{N} = 0, 1, 2, ...$ Vocabulary $+, \times, 0, 1, =$

Axioms: Peano postulates, recursive definition of $+, \times$, Induction axiom for every formula A(x)

 $[A(0) \land \forall x (A(x) \to A(x+1))] \to \forall y A(y)$

To get a theory for ${\bf P}$ we

- add new polytime function symbols and their defining axioms
- restrict induction

Two theories for polytime reasoning based on **PA** (Peano Arithmetic):

Example 1: \mathbf{PV} [Cook 75] A universal theory with symbols for all polytime functions with axioms based on Cobham's Theorem. Induction becomes a derived result, via binary search.

Example 2: S_2^1 [Buss 86] Add 3 new polytime function symbols and appropriate axioms, and replace the **PA** Induction Scheme by PIND scheme for Σ_1^b formulas

The two theories are equivalent for $\forall \Sigma_1^b$ theorems. [Buss 86]

CLAIM: Theories based on **PA** are not appropriate for small complexity classes such as AC^0 and $AC^0(2)$ because $x \cdot y$ is not a function in these classes.

We base our theories on a **Two-Sorted** ("second-order") language \mathcal{L}^2_A [Zambella 96]

NOTE: The natural inputs for Turing machines and circuits are finite strings.

"'number" variables x, y, z... (range over \mathbb{N})

"string" variables X, Y, Z...range over **finite** subsets of \mathbb{N} (arbitrary subsets of \mathbb{N} for analysis)

Language $\mathcal{L}^2_A = [0, 1, +, \cdot, | \; |; \in, \leq, =_1, =_2]$

Standard model $\mathbb{N}_2 = \langle \mathbb{N}, finite(\mathbb{N}) \rangle$

 $0,1,+,\cdot,\leq,=$ usual meaning over $\mathbb N$

$$|X| = \begin{cases} 1 + \sup(X) & \text{if } X \neq \emptyset \\ 0 & \text{if } X = \emptyset \end{cases}$$

 $y \in X$ (set membership) (Write X(y))

number terms s, t, u... defined as usual only string terms are variables X, Y, Z, ... Notation: $X(t) \equiv t \in X$, t a term

Definitions: Σ_0^B formula: All number quantifiers bounded.

No string quantifiers. (Free string variables allowed.)

 Σ^B_1 formula has the form $\exists Y_1 \leq t_1... \exists Y_k \leq t_k \ \varphi$ $k \geq 0, \ \varphi \text{ is } \Sigma^B_0.$

 $\exists X \leq t \ \varphi$ stands for $\exists X (|X| \leq t \land \varphi)$, where t does not involve X.

 Σ_1^1 is the class of formulas

$$\exists \vec{Y}\varphi \qquad \varphi \in \mathbf{\Sigma}_{\mathbf{0}}^{B}$$

 Σ_i^B formulas begin with at most *i* blocks of bounded string quantifiers $\exists \forall \exists ...$ followed by a Σ_0^B formula.

Note: Σ_i^B corresponds to **strict** $\Sigma_i^{1,b}$.

Two-Sorted Complexity Classes

In general, number inputs x, y, z... are presented in unary.

String inputs X, Y, Z, ... are presented as bit strings.

Definition A relation $R(\vec{x}, \vec{X})$ is in AC^0 iff some ATM (alternating Turing machine) accepts R in time $O(\log n)$ with a constant number of alternations. [Similarly for two-sorted **P**]

Representation Theorem [BIS,I,Wrathall] (a) The Σ_0^B formulas $\varphi(\vec{x}, \vec{X})$ represent precisely the relations $R(\vec{x}, \vec{X})$ in AC⁰.

(b) The Σ_1^B formulas represent precisely the **NP** relations.

(c) The Σ_i^B formulas, $i \ge 1$, represent precisely the Σ_i^p relations.

Function Classes and Bit Graphs

Definition If **C** is a class of relations, then the function class **FC** contains

(a) All p-bounded number-valued functions $f(\vec{x}, \vec{X})$ s.t. its graph

$$G_f(y, \vec{x}, \vec{X}) \equiv (y = f(\vec{x}, \vec{X}))$$

is in C.

(b) All p-bounded string-valued functions $F(\vec{x}, \vec{X})$ such that its bit graph

$$B_F(i, \vec{x}, \vec{X}) \equiv F(\vec{x}, \vec{X})(i)$$

is in C.

p-bounded means for some polynomial $q(\vec{x}, \vec{X})$: $f(\vec{x}, \vec{X}) \leq q(\vec{x}, |\vec{X}|)$ $|F(\vec{x}, \vec{X})| \leq q(\vec{x}, |\vec{X}|)$ All functions in FAC⁰ must have graphs (or bit graphs) representable by Σ_0^B formulas

Example: Plus(X, Y) = X + Y (binary +) $Plus \in FAC^0$

 $Plus(X,Y)(i) \equiv X(i) \oplus Y(i) \oplus Carry(X,Y,i)$ $Carry(i,X,Y) \equiv \exists j < i[X(j) \land Y(j) \land$ $\forall k < i(j < k \supset (X(k) \lor Y(k))]$

NON-Examples:

 $X \cdot Y$ (binary multiplication) NOT in FAC⁰. $Parity(X) \equiv X$ has an odd number of ones. $Parity \notin AC^0$ (Ajtai, FSS) Parity(X) NOT representable by a Σ_0^B formula.

Hierarchy of Theories $V^0 \subset V^1 \subseteq V^2 \subseteq ...$ All have underlying vocabulary \mathcal{L}^2_A For $i \geq 1$, V^i is "RSUV" isomorphic to S_2^i .

2-BASIC Axioms for $V^i, i \ge 0$ [Zam96]

B1.
$$x + 1 \neq 0$$

B2. $x + 1 = y + 1 \supset x = y$
B3. $x + 0 = x$
B4. $x + (y + 1) = (x + y) + 1$
B5. $x \cdot 0 = 0$
B6. $x \cdot (y + 1) = (x \cdot y) + x$
B7. $(x \leq y \land y \leq x) \supset x = y$
B8. $x \leq x + y$
B9. $0 \leq x$
B10. $x \leq y \lor y \leq x$
B11. $x \leq y \leftrightarrow x < y + 1$
B12. $x \neq 0 \supset \exists y \leq x(y + 1 = x)$
L1. $X(y) \supset y < |X|$
L2. $y + 1 = |X| \supset X(y)$
SE. $[|X| = |Y| \land \forall i < |X|(X(i) \leftrightarrow Y(i))] \supset X = Y$

Also V^i needs Σ_i^B -COMP (Comprehension) $\exists Z \leq y \forall j < y[Z(j) \leftrightarrow \varphi(j, \vec{x}, \vec{X})]$ where $\varphi(j, \vec{x}, \vec{X})$ is a Σ_i^B formula without Z. **Theorem** V^0 proves (because |X| = 1 + largest element of X...)

 $X\text{-}\mathsf{MIN}$

 $0 < |X| \supset \exists x < |X|(X(x) \land \forall y < x \ \neg X(y))$ and X-IND

 $[X(0) \land \forall y < z(X(y) \supset X(y+1))] \supset X(z)$ Therefore for i = 0, 1, 2, ... V^i proves (using Σ_i^B -COMP) Σ_i^B -IND: $[\varphi(0) \land \forall x(\varphi(x) \supset \varphi(x+1))] \supset \forall z\varphi(z)$ and

 Σ_i^B -MIN: $\exists x \varphi(x) \supset \exists x [\varphi(x) \land \neg \exists y (y < x \land \varphi(y))]$ where $\varphi(x)$ is any Σ_i^B -formula (with parameters).

Fact: V^0 is a conservative extension of $I\Delta_0$. Thus V^0 proves all the usual properties of $x + y, x \cdot y, |x|, Bit(i, x)$.

Fact: \mathbf{V}^i is finitely axiomatizable $(i \ge 0)$.

Theories "Capture" complexity classes

Definition: Let $F(\vec{x}, \vec{X})$ be a string-valued function. We say that F is Σ_1^B -definable in a theory \mathcal{T} if there is a Σ_1^B -formula $\varphi(\vec{x}, \vec{X}, Y)$ such that

(1) $Y = F(\vec{x}, \vec{X}) \leftrightarrow \varphi(\vec{x}, \vec{X}, Y)$ (semantically) (2) $\mathcal{T} \vdash \forall \vec{x}, \vec{X} \exists ! Y \varphi(\vec{x}, \vec{X}, Y)$

(Similarly for number valued functions)

Definition: A theory VC *captures* a complexity class C if the Σ_1^B -definable functions of VC are precisely the functions in FC.

FACTS: • V^0 captures AC^0 • V^1 cpatures **FP** (polynomial time) **Propositional Translations of** Σ_0^B -formulas See [C 75, PW 87]

For each $n \in \mathbb{N}$, $\varphi(X)[n]$ is propositional formula expressing $\varphi(X)$ when |X| = n.

The propositional variables of $\varphi(X)[n]$ are p_0^X, \ldots, p_{n-1}^X

Example: Pal(X) says "X is a palindrome".

$$\forall y < |X|(X(y) \leftrightarrow X(|X| - y - 1))$$

Then Pal(X)[4] is

 $(p_0^X \leftrightarrow p_3^X) \land (p_1^X \leftrightarrow p_2^X) \land (p_2^X \leftrightarrow p_1^X) \land (p_3^X \leftrightarrow p_0^X)$

Theorem: (i) If $\varphi(X)$ is true then $\langle \varphi(X)[n] \rangle$ is a poly-size family of tautologies. (ii) If $\mathbf{V}^{\mathbf{0}} \vdash \varphi(X)$ then $\langle \varphi(X)[n] \rangle$ has polysize $\mathbf{AC}^{\mathbf{0}}$ -Frege proofs. **Pairing Function:** $\langle x, y \rangle$ is a **term** of \mathcal{L}^2_A .

$$\langle x, y \rangle =_{def} (x+y)(x+y+1) + 2y$$

 $\mathbf{V}^{\mathbf{0}}$ proves $(x, y) \mapsto \langle x, y \rangle$ is one-one $\mathbb{N} \times \mathbb{N} \to \mathbb{N}$.

A **two-dimensional array** is represented by a string X. Define

$$X(i,j) = X(\langle i,j \rangle)$$

Then $X^{[i]}$ is row *i* of the array *X*. We bit-define the string function $X^{[i]}$ by

$$X^{[i]}(j) \leftrightarrow j < |X| \wedge X(i,j)$$

Example: PHP(y, X) (Pigeonhole Principle) This is a Σ_0^B formula.

Think X(i,j) means pigeon $i \longrightarrow$ hole j.

 $\forall i \leq y \exists j < yX(i,j) \supset$ $\exists i \leq y \exists j \leq y \exists k < y(i < j \land X(i,k) \land X(j,k))$

 $PHP(n,X)[\langle n+1,n\rangle]$ is very close to the Pigeonhole tautologies PHP_n^{n+1}

Since these tautologies do not have polysize AC^{0} -Frege proofs (Ajtai) it follows that V^{0} does not prove PHP(y, X).

 $\overline{V^0}$: A universal conservative extension of V^0 (In the spirit of **PV**.)

The vocabulary \mathcal{L}_{FAC^0} of $\overline{V^0}$ has function symbols for all (and only) functions in FAC⁰. The axioms of $\overline{V^0}$ consist entirely of universal formulas, and comprise a version of **2-BASIC** axioms of V^0 together with the defining axioms for all new function symbols.

Theorem: $\overline{V^0}$ is a conservative extension of V^0 .

Claim: $\overline{V^0}$ is a minimal theory for AC^0 , just as **PV** is a minmal theory for **P**.

Witnessing (Finding Skolem functions)

Definition: Functions \vec{F} witness $\exists \vec{Y} \phi(\vec{x}, \vec{X}, \vec{Y})$ in T if

$$T(\vec{F}) \vdash \phi(\vec{x}, \vec{X}, \vec{F}(\vec{x}, \vec{X}))$$

Theorem: (Witnessing) Suppose T is a universal theory which extends \mathbf{V}^{0} , and is defined over a language \mathcal{L} and suppose that for every open formula $\alpha(i, \vec{x}, \vec{X})$ and term $t(\vec{x}, \vec{X})$ over \mathcal{L} there is a function symbol F in \mathcal{L} such that

$$T \vdash F(\vec{x}, \vec{X})(i) \leftrightarrow i < t \land \alpha(i, \vec{x}, \vec{X})$$

Then every theorem of T of the form $\exists \vec{Y} \alpha(\vec{x}, \vec{X}, \vec{Y})$, where α is open, is witnessed in T by functions in \mathcal{L} .

Proof: Follows from the Herbrand Theorem.

Corollary: Every Σ_1^1 theorem of $\overline{V^0}$ (and V^0) is witnessed in $\overline{V^0}$ by functions in \mathcal{L}_{FAC^0} .

Program:(with Phuong Nguyen) Introduce a minimal cononical theory **VC** for each complexity class **C**.

• VC has vocabulary \mathcal{L}^2_A .

• $VC = V^0 + \{one axiom\}$ (finitely axiomatizable) [Nguyen: see Chapter 9]

• The Σ_1^B -definable functions in **VC** are those in **FC**.

• VC has a universal convervative extension \overline{VC} in the style of PV.

Theories VC for other classes C

Recall $VC = V^0 + Axiom_C$

where $Axiom_C = (Complete_C \text{ has a solution})$

class	theory	$\mathbf{Complete}_{\mathbf{C}}$
AC^0	V^{0}	none
$AC^0(2)$	$V^{0}(2)$	Parity(X)
TC^{0}	$\mathrm{VTC}^{\mathrm{0}}$	numones(X)
NC^{1}	VNC^1	tree- $MCVP$
${f L}$	\mathbf{VL}	UniConn(z, a, E)
\mathbf{NL}	\mathbf{VNL}	Conn(z, a, E)
\mathbf{P}	\mathbf{VP}	MCVP

Robustness Theorems

 $\begin{aligned} \mathbf{VTC}^0 \simeq \Delta_1^B &- \mathbf{CR} \text{ [JP] (proved in [Nguyen])} \\ \mathbf{VNC}^1 \simeq \mathbf{AID} \text{ [Arai] (proved in [CM])} \\ \mathbf{VNC}^1 \simeq ALV \simeq ALV' \text{ [Clote] (proved by [Nguyen])} \\ \mathbf{VL} &= \Sigma_0^B &- \text{Rec [Zam97]} \\ \mathbf{VNL} &= \mathbf{V} &- \mathbf{Krom} \text{ [Kolokolova]} \end{aligned}$

Discrete Jordan Curve Theorem [Nguyen/Cook LICS 07]

Original statement: A simple closed curve divides the plane into exactly two connected components.

(Hales gave a computer-verified proof involving 44,000 proof steps. His proof started with a discrete version. Warmup for Kepler Conjecture.)

Discrete Setting: The curve consists of edges connecting grid points in the plane.

Case I: The curve is given as a set of edges such that every grid point has degree 0 or 2.

(Then there may be more than 2 connected components.)

Theorem: $V^0(2)$ proves the following:

If B is a set of edges forming a curve and p_1, p_2 are two points on different sides of B, and Ris a set of edges that connects p_1 and p_2 , then B and R intersect.

Jordan Curve Cont'd

Theorem: [Buss] V^0 cannot prove the previous version of JCT.

Case II: The curve is given as a sequence of edges.

Theorem: V^0 proves that a curve given by a sequence of edges divides the plane into exactly two connected components.

Lemma: (Provable in V^0) For each column in the planar grid, the edges of a closed curve alternate in direction.

(The proof is difficult in V^0 , since no counting is allowed, even mod 2.)

The quantifier complexity of theorems

Simplist: $\forall \Sigma_0^B$: $\forall \vec{x} \forall \vec{X} \phi$ where ϕ is Σ_0^B .

Examples:

- pigeonhole principle
- first part of JCT (at least two components)
- matrix identities: $AB = I \Rightarrow BA = I$

 $\forall \Sigma_0^B$ facts translate into polysize tautolgy families. (Do they have polysize proofs???)

Next case: $\forall \Sigma_1^B$: $\forall \vec{x} \forall \vec{X} \exists \vec{Y} \leq \vec{t} \varphi$ where φ is Σ_0^B .

Examples:

- second part of JCT (at most two components)
- existence of function values Parity(X) etc.
- correctness of any prime recognition algorithm

$\forall X \exists Y, Z[(\neg Prime(X) \land X \neq 1) \rightarrow X = Y \cdot Z \land X, Y \neq 1]$

(So by Witnessing, correctness cannot be proved in **VP** unless factoring has a polytime algorithm.)

Theorems of higher quantifier complxity

 $\forall \boldsymbol{\Sigma}_2^B : \quad \forall \vec{x} \forall \vec{X} \exists \vec{Y} \leq \vec{t} \forall \vec{Z} \leq \vec{u} \phi \text{ where } \phi \text{ is } \boldsymbol{\Sigma}_0^B.$

Example:

- induction axiom (or length max principle) for Σ_1^B formulas
- \bullet Prime Factorization Theorem for ${\bf N}$

Prime Factorization can be proved in V^1 (i.e. S_2^1) by the Σ_1^B length max principle [Jerabek]

Prime Factorization cannot be proved in **VPV** (i.e. PV), unless products of two primes can be factored in random polytime (KPT witnessing)

Robustness of Theories

Many theories (first and second order) have been proposed for different complexity classes C. For a given C, they all have essentially the same $\forall \Sigma_0^B$ and $\forall \Sigma_1^B$ theorems. But they may not have the same $\forall \Sigma_2^B$ theorems.

Bounded Reverse Analysis

Ferreira [88,94,00,05,06] introduced a two-sorted system BTFA (Base Theory for Feasible Analysis) in which the functions definable on the first sort $(\{0,1\}^*)$ are polytime.

BTFA together with various versions of Weak Konig's Lemma can prove the Heine-Borel Theorem for [0,1], and the max principle for continuous functions on [0,1].

Work to do: Tie in these theories more closely with the complexity theory of real functions [Friedman, Ko, Weirauch, Braverman, Kawamura, ...]

Open Questions

It should be easier to separate theories than complexity classes. For example, if we can't show

$$AC^0(6) \neq P$$

maybe we can show

 $V^0(6) \neq VP$

Classify basic theorems graph theory, linear algebra, number theory, calculus according to the complexity of the concepts needed for their proof:

Hall's Theroem, Menger's Theorem, Kuratowski's Theorem, Cayley-Hamilton Theorem, Fermat's Little Theorem, Fundamental Theorem of Algebra, Fundamental Theorem of Calculus, ...