

# Interval Analysis Without Intervals

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[www.cs.man.ac.uk/~pt/ASD](http://www.cs.man.ac.uk/~pt/ASD)

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- ▶ and some vague ideas for programming with it.

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I want you to **tell me**

- ▶ how you could use my ideas to **extend** your exact real arithmetic systems,
- ▶ what other **theoretical issues** (such as **backtracking**) emerge from your programming,
- ▶ and can you **implement** my language?

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Category theory.

Category theory is a **distillation** of decades of mathematical experience into a form in which it can be used in other subjects (algebraic topology, logic, computer science, physics...).

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But it is a **strong drug** — it becomes more effective when it is **diluted**.

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In 2004 (with **Andrej Bauer**) I began to apply it to the **real line**.

It worked very nicely.

**Keeping** to the original idea, it says that  
the real line is **Dedekind complete** (**NB!**)  
and has the **Heine–Borel** property ( $[0, 1]$  is **compact**).

The **language** that I shall discuss today  
is the fragment of the main ASD calculus for the type  $\mathbb{R}$ .

# I have been **impressed** by

Intellectual **diversity** — many different skills applied to  $\mathbb{R}$ .

Theoretical issues that **emerge** from programming —  
*e.g.* when and how to **back-track** to improve precision.

The **logical** content of crude arithmetic —  
*e.g.* the Interval Newton algorithm.

# I am **not** impressed by

Timing benchmarks.

Excessive attention to **representations** of real numbers.

Heavy dependency on **dyadic rationals** or **Cauchy sequences**.

**Theory without insight.**

**Naïve** and dogmatic application of naïve set theory.

This applies especially to the “theoretical foundations” of Interval Analysis.

# What's in it for you?

A theoretical framework  
on which to **structure** your programming.

Not just exact real **arithmetic**, but also **analysis**.

How to **generalise** interval computations  
to  $\mathbb{R}^n$ ,  $\mathbb{C}$  and other (locally compact) spaces from geometry.

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Therefore, **step functions**, *etc.*  
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Step functions and lots of other things **are** definable as functions to **other** spaces besides  $\mathbb{R}$ , such as the **interval domain**.

## A very important non-Hausdorff space

Besides  $\mathbb{R}$  and  $\mathbb{N}$ , we also use the Sierpiński space  $\Sigma$ .

Topologically,  $\Sigma$  looks like  $\left(\begin{smallmatrix} \odot \\ \bullet \end{smallmatrix}\right)$ .

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- ▶ **(continuous) functions**  $X \rightarrow \Sigma$ ,
- ▶ **programs**  $X \rightarrow \Sigma$ ,
- ▶ **open subspaces**  $U \subset X$ ,
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Similar methods have been used in **compiler design**, where  $X \rightarrow \Sigma$  is the type of **continuations** from  $X$ .

# Observable arithmetic relations

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This agrees with programming experience (even in classical numerical analysis).

**Topologically**, it is because  $\mathbb{R}$  is **Hausdorff but not discrete**.

On the other hand  $\mathbb{N}$  and  $\mathbb{Q}$  are **discrete and Hausdorff**, so we have **all six** relations for them.

# The logic of observable properties

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Also  $\exists n : \mathbf{N}. \phi x$ ,  $\exists q : \mathbf{Q}. \phi x$ ,  $\exists x : \mathbf{R}. \phi x$  and  $\exists x : [0, 1]. \phi x$ .

(But **not**  $\exists x : X. \phi x$  for arbitrary  $X$  — it must be **overt**.)

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**Negation and implication are not allowed.**

Because:

- ▶ this is the **logic of open subspaces**;
- ▶ the function  $\odot \Leftrightarrow \bullet$  on  $\begin{pmatrix} \odot \\ \bullet \end{pmatrix}$  is **not continuous**;
- ▶ the **Halting Problem** is not solvable.

## Universal quantification

When  $K \subset X$  is **compact** (e.g.  $[0, 1] \subset \mathbb{R}$ ), we can form  $\forall x : K. \phi x$ .

$$\frac{\dots, x : K \vdash \phi x}{\dots \vdash \forall x : K. \phi x}$$

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The useful cases of this in real analysis are

$$\forall x : K. \exists \delta > 0. \phi(x, \delta) \quad \Leftrightarrow \quad \exists \delta > 0. \forall x : K. \phi(x, \delta)$$

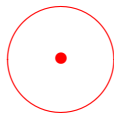
$$\forall x : K. \exists n. \phi(x, n) \quad \Leftrightarrow \quad \exists n. \forall x : K. \phi(x, n)$$

in the case where  $(\delta_1 < \delta_2) \wedge \phi(x, \delta_2) \Rightarrow \phi(x, \delta_1)$   
or  $(n_1 > n_2) \wedge \phi(x, n_2) \Rightarrow \phi(x, n_1)$ .

Recall that **uniform** convergence, continuity, etc.  
involve **commuting quantifiers** like this.

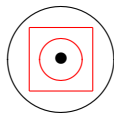
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Wherever a **point**  $a$  lies in the **open** subspace represented by  $\phi$ ,  
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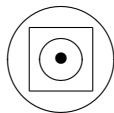


there are a **compact** subspace  $K$  and an **open** one representing  $\beta$   
such that  $a$  is in the open set, *i.e.*  $\beta a$  and the open set is  
contained in the compact one,  $\forall x \in K. \beta x$ .

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Altogether,  $\phi a \iff \beta a \wedge \forall x \in K. \beta x$ .

In fact  $\beta$  and  $K$  come from a **basis** that is **encoded** in some way.

For example, for  $\mathbb{R}$ ,  $\beta$  and  $K$  may be the **open** and **closed intervals** with **dyadic rational endpoints**  $p, q$ .

Then  $\phi a \iff \exists p, q: \mathbb{Q}. a \in (p, q) \wedge \forall x \in [p, q]. \phi x$ .

Alternatively,  $\phi a \iff \exists \delta > 0. \forall x \in [a \pm \delta]. \phi x$ .

## Examples: continuity and uniform continuity

**Theorem:** Every definable function  $f : \mathbb{R} \rightarrow \mathbb{R}$  is **continuous**:

$$\epsilon > 0 \Rightarrow \exists \delta > 0. \forall y : [x \pm \delta]. (|fy - fx| < \epsilon)$$

**Proof:** Put  $\phi_{x,\epsilon}y \equiv (|fy - fx| < \epsilon)$ , with **parameters**  $x, \epsilon : \mathbb{R}$ .

**Theorem:** Every function  $f$  is **uniformly continuous** on any **compact** subspace  $K \subset \mathbb{R}$ :

$$\epsilon > 0 \Rightarrow \exists \delta > 0. \forall x : K. \forall y : [x \pm \delta]. (|fy - fx| < \epsilon)$$

**Proof:**  $\exists \delta > 0$  and  $\forall x : K$  commute.

# Dedekind completeness

A **real number**  $a$  is specified by saying **whether** (real or rational) numbers  $d, u$  are **bounds** for it:  $d < a < u$ .

Historically first example: Archimedes calculated  $\pi$  (the area of a circle) using regular  $3 \cdot 2^n$ -gons inside and outside it.

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Pseudo-cuts that are not (necessarily) located are called **intervals**.

## A lambda-calculus for Dedekind cuts

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Given any pair  $[\delta, \nu]$  of predicates for which the axioms of a Dedekind cut are provable, we may introduce a real number:

$$\frac{\begin{array}{cc} [d : \mathbb{R}] & [u : \mathbb{R}] \\ \vdots & \vdots \\ \delta d : \Sigma & \nu u : \Sigma \end{array} \quad \text{axioms for Dedekind cut}}{(\text{cut } du. \delta d \wedge \nu u) : \mathbb{R}}$$

## A $\lambda$ -calculus for Dedekind cuts

The **elimination** rules recover the axioms.

The  **$\beta$ -rule** says that  $(\text{cut } du. \delta d \wedge vu)$  obeys the order relations that  $\delta$  and  $v$  specify:

$$e < (\text{cut } du. \delta d \wedge vu) < t \quad \iff \quad \delta e \wedge vt.$$

As in the  $\lambda$ -calculus, this simply **substitutes** part of the context for the bound variables.

The  **$\eta$ -rule** says that any real number  $a$  defines a Dedekind cut in the obvious way:

$$\delta d \equiv (d < a), \quad \text{and} \quad vu \equiv (a < u).$$

# Summary of the syntax

		$\mathbb{N}$	$\mathbb{R}$	$\mathbb{N} \& \Sigma$	$\mathbb{R} \& \Sigma$	$\mathbb{N} \& ?$	$\Sigma$
$\mathbb{N}$	0	succ				rec	the
$\mathbb{R}$	0, 1	$n$	$+, -, \times, \div$			rec	cut
$\Sigma$	$\top, \perp$	$=, \leq, \geq$ $<, >, \neq$	$<, >, \neq$	$\exists n$	$\exists x : \mathbb{R}$ $\forall x : [a, b]$	rec	$\wedge, \vee$

**the**: definition by description.

**cut**: Dedekind completeness.

## A valuable exercise

Make a habit of trying to formulate statements in analysis according to (the restrictions of) the ASD language.

This may be easy — it may not be possible

**The exercise of doing so may be 95% of solving your problem!**

# Real numbers and representable intervals

The language that we have described

- ▶ has **continuous** variables and terms

$a, b, c, x, y, z$  (in *italic*)

that denote **real numbers**, or maybe **vectors**,

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We need another language

- ▶ with **discrete** variables and terms

**a, b, c, x, y, z** (in **sans serif**)

that denote **machine-representable intervals** or **cells**,

- ▶ with which we **compute** directly.



## Cells for locally compact spaces

For computation on the real **line**, the interval  $x$  has **machine representable endpoints**  $\underline{x} \equiv d$  and  $\bar{x} \equiv u$ .

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A **basis** for a locally compact space is a **family of cells**.

A **cell**  $x$  is a **pair**  $U \subset K$  of spaces with  $(x) \equiv U$  **open** and  $[x] \equiv K$  **compact**.

For example,  $U \equiv (p, q)$  and  $K \equiv [p, q]$  in  $\mathbb{R}^1$ .

The cell  $x$  is **encoded** in some machine-representable way. For example,  $p$  and  $q$  are dyadic rationals.

# Theory and practice

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The theory tells how to **structure** its generalisations.

Suppose that you want to generalise interval computations to  $\mathbb{R}^2$ ,  $\mathbb{R}^n$ ,  $\mathbb{C}$ , the sphere  $S^2$  or some other space.

Its **natural** cells may be respectively **hexagons, close-packed spheres** or **circular discs**.

The geometry **and computation** of sphere packing in many dimensions is well known amongst group theorists.

# Theory and practice

The **theory** of locally compact spaces tells us what we need to know about the system of cells:

- ▶ How are **arbitrary** open subspaces expressed as **unions** of **basic** ones?
- ▶ When is the **compact** subspace  $[x]$  of one cell **contained** in the **open** subspace  $(y)$  of another?  
We write  $x \in y$  for this **observable** relation.
- ▶ How are any finite **intersections** of basic compact subspaces covered by **finite unions** of basic open subspaces?

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From the theory we derive a **plan** for the **programming**:

- ▶ how are (finite unions of) cells to be **represented**?
- ▶ how are the **arithmetic** operations and relations to be **computed**?
- ▶ how are finite intersections covered by **finite unions**?

# Logic for the representation of cells

Cells are ultimately represented in the machine as **integers**.

These are **finite** but **arbitrarily large**.

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$\exists x$  in principle involves a **search** over **all possible representations** of intervals.

In applications to analysis (*e.g.* solving differential equations),  $\exists$  may range over **structures** such as grids of sample points.

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In practice, we find witnesses for  $\exists$  by logic programming techniques such as unification.

Programming  $\forall x \in [a, b]$  is based on the **Heine–Borel theorem**.

## Some deliberately ambiguous notation

$x \in \mathbf{a}$  means  $x \in (\mathbf{x})$  or  $\underline{x} < x < \bar{x}$ .

$\forall x \in \mathbf{x}$  means  $\forall x \in [\mathbf{x}]$  or  $\forall x \in [\underline{x}, \bar{x}]$ .

$\exists x \in \mathbf{x}$  means both  $\exists x \in (\mathbf{x})$  and  $\exists x \in [\mathbf{x}]$

because these are equivalent, so long as  $\mathbf{x}$  is not empty, so  $\underline{x} < \bar{x}$ .

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These define a natural **direction**

$$\begin{array}{ccc} a \in \mathbf{b} & \text{and} & \mathbf{a} \in \mathbf{b} & \text{but} & \forall x \in \mathbf{a} \\ \longrightarrow & & \longrightarrow & & \longleftarrow \end{array}$$

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from arguments to results.

$\mathbf{a} \in \mathbf{y}$  is like the constraint  $\mathbf{y}$  is  $\mathbf{a}$  in some versions of PROLOG.  
This transfers the value of  $\mathbf{a}$  to  $\mathbf{y}$  and (unlike “=” considered as unification) not *vice versa*.

## Another constraint, on the output precision

A **lazy** logic programming interpretation of this would be **very** lazy.

To make it do anything, we also need a way to specify the **precision** that we require of the output.

We squeeze the **width**  $\|\mathbf{x}\| \equiv (\bar{\mathbf{x}} - \underline{\mathbf{x}})$  of an interval by the constraint

$$\|\mathbf{x}\| < \epsilon \quad \equiv \quad \forall x, y \in \mathbf{x}. |x - y| < \epsilon.$$

This is syntactic sugar — it is already definable as a predicate in our calculus.

**Failure** of this constraint (as of others) causes **back-tracking**. This is one of the cases of back-tracking that has already **emerged** from programming multiple-precision arithmetic.

# Moore arithmetic

Returning specifically to  $\mathbb{R}$ , we write  $\oplus, \ominus, \otimes$  for Moore's **arithmetical** operations on intervals:

$$\mathbf{a} \oplus \mathbf{b} \equiv [\underline{\mathbf{a}} + \underline{\mathbf{b}}, \bar{\mathbf{a}} + \bar{\mathbf{b}}]$$

$$\ominus \mathbf{a} \equiv [-\bar{\mathbf{a}}, -\underline{\mathbf{a}}]$$

$$\mathbf{a} \otimes \mathbf{b} \equiv [\min(\underline{\mathbf{a}} \times \underline{\mathbf{b}}, \underline{\mathbf{a}} \times \bar{\mathbf{b}}, \bar{\mathbf{a}} \times \underline{\mathbf{b}}, \bar{\mathbf{a}} \times \bar{\mathbf{b}}), \max(\underline{\mathbf{a}} \times \underline{\mathbf{b}}, \underline{\mathbf{a}} \times \bar{\mathbf{b}}, \bar{\mathbf{a}} \times \underline{\mathbf{b}}, \bar{\mathbf{a}} \times \bar{\mathbf{b}})],$$

and  $\ominus, \pitchfork, \Subset$  for the **computationally observable relations**

$$\mathbf{x} \ominus \mathbf{y} \equiv \bar{\mathbf{x}} < \underline{\mathbf{y}} \equiv \mathbf{y} \otimes \mathbf{x}$$

$$\mathbf{x} \pitchfork \mathbf{y} \equiv [\mathbf{x}] \cap [\mathbf{y}] = \emptyset \quad \text{or} \quad (\bar{\mathbf{x}} < \underline{\mathbf{y}}) \vee (\bar{\mathbf{y}} < \underline{\mathbf{x}}),$$

$$\mathbf{x} \Subset \mathbf{y} \equiv \underline{\mathbf{x}} < \underline{\mathbf{y}} < \bar{\mathbf{x}} < \bar{\mathbf{y}}.$$

**NB:** in  $\mathbf{a} \ominus \mathbf{b}$ ,  $\mathbf{a} \otimes \mathbf{b}$  and  $\mathbf{a} \pitchfork \mathbf{b}$ , the intervals  $\mathbf{a}$  and  $\mathbf{b}$  are **disjoint**.

## Extending the Moore operations to expressions

By **structural recursion on syntax**, we may extend the Moore operations from symbols to expressions.

Essentially, we just

replace	$x$	$+$	$-$	$\times$	$<$	$>$	$\neq$	$\in$	$\exists x$
by	$\mathbf{x}$	$\oplus$	$\ominus$	$\otimes$	$\ominus$	$\ominus$	$\not\equiv$	$\in$	$\exists \mathbf{x}$

other variables, constants,  $n : \mathbb{N}$ ,  $\wedge$ ,  $\vee$ ,  $\exists n$ ,  $\text{rec}$ , the stay the same.

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(We can't translate  $\forall x \in [a, b]$  — yet.)

This extends the meaning of arithmetic expressions  $fx$  and logical formulae  $\phi x$  in such a way that

- ▶ substituting  $\mathbf{x} \equiv [x, x]$  **recovers** the original value,
- ▶ the dependence on the interval argument  $\mathbf{x}$  is **monotone**,
- ▶ and **substitution is preserved**.

Of course, the **laws** of arithmetic are **not** preserved.

## Extending the Moore operations to expressions

We shall write  $\mathbb{M}x \in \mathbf{x}.fx$  or  $\mathbb{M}x \in \mathbf{x}.\phi x$  for the translation of the arithmetical expression  $fx$  or logical formula  $\phi x$ .

The symbol  $\mathbb{M}$  is a cross between  $\forall$  and  $\mathbf{M}$  (for Moore).

Remember that it is a **syntactic** translation (like **substitution**).  
So the continuous variable  $x$  **does not occur** in  $\mathbb{M}x \in \mathbf{x}.fx$  or  $\mathbb{M}x \in \mathbf{x}.\phi x$ .

$\mathbb{M}$  is **not a quantifier**.

But there is a **reason** why it **looks** like one...

# The fundamental theorem of interval analysis

Interval computation is **reliable** in the sense that it provides **upper and lower bounds** for all computations in  $\mathbb{R}$ .  
More generally, **bounding cells** for computations in  $\mathbb{R}^n$ .

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This is an  $\epsilon$ - $\delta$  statement:

$\forall \epsilon > 0$  (the required output precision),

$\exists \delta > 0$  (the necessary size of the working intervals).

# Locally compact spaces again

Recall the fundamental property of **locally compact** spaces:

$$\phi a \iff \exists \mathbf{x}. a \in \mathbf{x} \wedge \forall x \in \mathbf{x}. \phi x,$$

which means:

- ▶ **if**  $a$  satisfies the **observable predicate**  $\phi$   
(or  $a$  belongs to the **open subspace** that corresponds to  $\phi$ ),
- ▶ **then**  $a$  is in the **interior** of some **cell**  $\mathbf{x}$
- ▶ **throughout** which  $\phi$  holds  
(or which is contained in the open subspace that corresponds to  $\phi$ ).

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Using the **quantifier**  $\forall$  we have

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- ▶ which **satisfies** the **translation** of  $\phi$ .

For example,  $fa \in \mathbf{b} \iff \exists \mathbf{x}. a \in \mathbf{x} \wedge (\mathbb{M}x \in \mathbf{x}. fx) \in \mathbf{b}$ .

So we obtain **arbitrary** precision  $\|\mathbf{b}\|$

by choosing the working interval  $\mathbf{x}$  to be **sufficiently** small.

# Solving equations

How do we find a **zero** of a function,  $x$  such that  $0 = f(x)$ ?



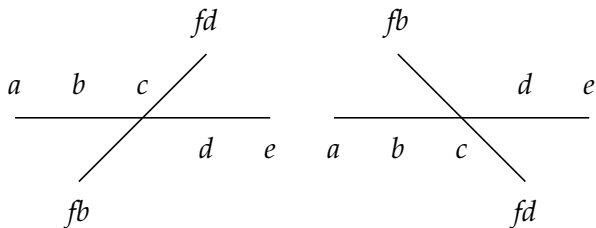
# Solving equations

How do we find a **zero** of a function,  $x$  such that  $0 = f(x)$ ?

Any zero  $c$  **that we can find numerically**

is **stable** in the sense that,

arbitrarily closely to  $c$ , there are  $b, d$  with  $b < c < d$   
and either  $f(b) < 0 < f(d)$  or vice versa.



## Solving equations

The definition of a stable zero may be written in the calculus for continuous variables, and translated into intervals.

Write  $x$  for the outer interval  $[a, e]$ .

There are  $b \in \mathbf{b}$ ,  $c \in \mathbf{c}$  and  $d \in \mathbf{d}$  with  
 $\mathbf{b} \otimes \mathbf{c} \otimes \mathbf{d}$  and  $f(\mathbf{b}) \otimes 0 \otimes f(\mathbf{d})$ .

So if the interval  $x$  contains a stable zero,

$$0 \in \mathring{f}(x) \equiv \exists x \in x. f(x).$$

Remember that  $\in$  means “in the interior”.

This is how  $\in f(x)$  and  $\Subset f(x)$  arise  
with an **expression** on the right of  $\Subset$ .

## Logic programming with intervals

Remember that the continuous variable  $x$  **does not occur** in the translation  $\exists x \in \mathbf{x}. \phi x$  of  $\phi x$ . Of course, we eliminate the other continuous variables  $y, z, \dots$  in the same way.

This leaves a predicate involving **cellular** variables like  $\mathbf{x}$ .

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This leaves a predicate involving **cellular** variables like  $\mathbf{x}$ .

We build up arithmetical and logical expressions in this order:

- ▶ the **interval arithmetical operations**  $\oplus, \ominus, \otimes$ ;
- ▶ more arithmetical operations;
- ▶ the **relations**  $\ominus, \otimes, \uparrow, \Subset$ ;
- ▶ **conjunction**  $\wedge$ ;
- ▶ **cellular quantification**  $\exists \mathbf{x}$ ;
- ▶ **disjunction**  $\vee$ , **integer quantification**  $\exists n$  and **recursion**;
- ▶ **universal quantification**  $\forall x \in [a, b]$ ;
- ▶ more conjunction, *etc.*

# Some logic programming techniques

We can manipulate  $\exists x$  applied to  $\wedge$  using various techniques of logic programming.

- ▶ **Constraint** logic programming, essentially due to **John Cleary**.  
This is the closest analogue of **unification** for intervals.
- ▶ **Symbolic differentiation**, to pass the required precision of outputs back to the inputs.
- ▶ The **Interval Newton** algorithm for **solving equations**, which are expressed as  $0 \in f(x)$ .
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The **universal quantifier**  $\forall x \in [a, b]$  applied to  $\vee$  and  $\exists n$ , may be turned into a **recursive program** using the **Heine–Borel** property, with  $\mathbb{M}$  as its base base.

## The $\exists x, \wedge$ fragment

We consider the fragment of the language consisting of formulae like

$$\begin{aligned} & \exists y_1 y_2 y_3. x_2 \oplus y_1 \ominus x_3 \otimes x_1 \wedge x_3 \neq y_3 \\ & \wedge y_1 \otimes x_3 \in z_2 \wedge 0 \in z_1 \otimes z_1 \wedge \|z_1\| < 2^{-40} \end{aligned}$$

in which the variables

- ▶  $x_1, x_2, \dots$  are **free** and occur only as **plugs** (on the **left** of  $\in$ );
- ▶  $y_1, y_2, \dots$  are **bound**, and may occur as both **plugs** and **sockets**;
- ▶  $z_1, z_2, \dots$  are **free**, occurring only as **sockets** (**right** of  $\in$ ).



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Using convex union, each socket contains at most one plug.

Since the relevant directed graph is **acyclic**, **bound variables** that occur as both plugs and sockets may be eliminated.

So wlog bound variables occur only as plugs.

## Cleary's algorithm

In the context of the rest of the problem, the **free plugs**  $x_1, x_2, \dots$  have **given interval values** (the arguments, to their currently known precision). The other free and bound variables are initially assigned the completely **undefined** value  $[-\infty, +\infty]$ .

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In any conjunct  $\mathbf{a} \in \mathbf{z}$ , where  $\mathbf{z}$  is a (socket) variable (so it doesn't occur elsewhere, and has been assigned the value  $[-\infty, +\infty]$ ), **assign** the value of  $\mathbf{a}$  to  $\mathbf{z}$ .

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If they're not, we **update** the values assigned to the variables, replacing one interval by a **narrower** one, using one of the **four techniques**.

Then **repeat** the evaluation and test.



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For **this fragment**, the algorithm **terminates**.

## Cleary's "unification" rules for $\mathbf{a} \oplus \mathbf{b}$

There are **six** possibilities for the **existing** values of  $\mathbf{a}$  and  $\mathbf{b}$ . Remember that  $\mathbf{a}$  and  $\mathbf{b}$  are our current state of knowledge about certain **real** numbers  $a \in \mathbf{a}$  and  $b \in \mathbf{b}$  with  $a < b$ .

$$\frac{\mathbf{a}}{\quad} < \frac{\mathbf{b}}{\quad}$$

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$$\frac{\mathbf{a}}{\quad} < \frac{\mathbf{b}}{\quad} \quad \text{success}$$

$$\frac{\mathbf{a}}{\quad} < \frac{\quad}{\mathbf{b}} \quad \text{split}$$

$$\frac{\mathbf{a}}{\mathbf{b}} < \text{trim } \bar{\mathbf{a}} \quad \text{trim } \underline{\mathbf{b}} < \frac{\mathbf{a}}{\mathbf{b}}$$

$$< \frac{\mathbf{a}}{\mathbf{b}} < \quad \text{trim both}$$

$$\frac{\mathbf{b}}{\quad} < \frac{\mathbf{a}}{\quad} \quad \text{failure}$$

## Cleary's rules for $a \oplus b$

Working **down** the expression tree, the requirement to **trim** intervals passes **from the values to the arguments** of arithmetic operators.

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Think of

- ▶  $\mathbf{a}$  as (the range of) the cost of **meat** and
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- ▶ and  $\bar{c}$  as the **budget** for the whole meal.

Then we have to trim

- ▶  $\bar{a}$  to  $\bar{c} - \underline{\mathbf{b}}$ , and
- ▶  $\bar{\mathbf{b}}$  to  $\bar{c} - \underline{\mathbf{a}}$ .

There are similar (but more complicated) rules for  $\otimes$ .

# Moore's Interval Newton algorithm (my version)

Given a function  $f$  and an interval  $x$ ,

Evaluate

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- ▶ and the **derivative**  $f'$  on the **whole interval**:  $\forall x \in x. f'(x)$ .



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This **bounds** the values of the function **throughout** the interval:

$$f(x) \in f(x_0) \oplus (x - x_0) \otimes \forall x \in \mathbf{x}. f'(x)$$

This is a **two-term Taylor series**.

It's how we should define derivatives of interval-valued functions.

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Slogan: **Crude arithmetic gives subtle logical information.**



# Translating the universal quantifier

Applying the translation to  $\phi x$ , we need to simplify

$$\forall x \in \mathbf{a}. \phi x \equiv \forall x \in \mathbf{a}. \exists \mathbf{x}. x \in \mathbf{x} \wedge \mathbb{M}x' \in \mathbf{x}. \phi x'.$$

This says that the **compact** (closed bounded) interval  $\mathbf{a}$  is **covered** by the **open** interiors of cells  $\mathbf{x}$  each of which **satisfies** the translation  $\mathbb{M}x' \in \mathbf{x}. \phi x'$ .

The **Heine–Borel** property (classical theorem, axiom of ASD) says that there is a **finite sub-cover**, so wlog  $\|\mathbf{x}\| = 2^{-k}$  for some  $k$ .

## Translating $\forall$ with $\vee$ and $\exists n$

It's natural to include ( $\vee$  and)  $\exists n$  in the Heine–Borel property:

$$\forall x \in [0, 1]. \exists n. \phi_n x \iff$$

$$\exists k. \bigwedge_{j=0}^{2^k-1} \exists n. \forall x \in [j \cdot 2^{-k}, (j+1) \cdot 2^{-k}]. \phi_n x.$$

We can read this as a **recursive program** for

$$\theta[a, b] \equiv \forall x \in [a, b]. \exists n. \phi_n x$$

that splits  $[a, b]$  into subintervals. When these get smaller than  $2^{-k}(b-a)$ , use  $\forall$  instead of deeper recursion.

$$\theta[a, b] \iff \exists k. \left( \exists n. \forall x \in [a, a + 2^{-k}(b-a)]. \phi_n x \right) \\ \wedge \theta[a + 2^{-k}(b-a), b]$$

## Conclusion: some programming projects

(Logic) programming environment together with multiple precision arithmetic.

Use this to implement:

- ▶ Cleary's algorithm, Interval Newton, ...
- ▶ Cellular computation for  $\mathbb{R}^2$ ,  $\mathbb{R}^3$ ,  $\mathbb{C}$ , ...
- ▶ Heine–Borel translation of  $\forall$ .

Syntactic stuff:

- ▶ Simple front end to translate the continuous language into the interval methods.
- ▶ Proof assistant for the deduction rules of ASD.