

Topics in Logic and Complexity

Handout 4

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Expressive Power of Logics

We have seen that the expressive power of *first-order logic*, in terms of computational complexity is *weak*.

Second-order logic allows us to express all properties in the *polynomial hierarchy*.

Are there interesting logics intermediate between these two?

We have seen one—*monadic second-order logic*.

We now examine another—*LFP*—the logic of *least fixed points*.

Inductive Definitions

LFP is a logic that formalises *inductive definitions*.

Unlike in second-order logic, we cannot quantify over arbitrary relations, but we can build new relations inductively.

Inductive definitions are pervasive in mathematics and computer science.

The *syntax* and *semantics* of various formal languages are typically defined inductively.

viz. the definitions of the syntax and semantics of first-order logic seen earlier.

Transitive Closure

The *transitive closure* of a binary relation E is the *smallest* relation T satisfying:

- $E \subseteq T$; and
- if $(x, y) \in T$ and $(y, z) \in E$ then $(x, z) \in T$.

This constitutes an *inductive definition* of T and, as we have already seen, there is no *first-order* formula that can define T in terms of E .

Monotone Operators

In order to introduce LFP, we briefly look at the theory of *monotone operators*, in our restricted context.

We write $\text{Pow}(A)$ for the powerset of A .
An operator on A is a function

$$F : \text{Pow}(A) \rightarrow \text{Pow}(A).$$

F is *monotone* if

$$\text{if } S \subseteq T, \text{ then } F(S) \subseteq F(T).$$

Least and Greatest Fixed Points

A *fixed point* of F is any set $S \subseteq A$ such that $F(S) = S$.

S is the *least fixed point* of F , if for all fixed points T of F , $S \subseteq T$.

S is the *greatest fixed point* of F , if for all fixed points T of F , $T \subseteq S$.

Least and Greatest Fixed Points

For any monotone operator F , define the collection of its *pre-fixed points* as:

$$Pre = \{S \subseteq A \mid F(S) \subseteq S\}.$$

Note: $A \in Pre$.

Taking

$$L = \bigcap Pre,$$

we can show that L is a fixed point of F .

Fixed Points

For any set $S \in Pre$,

$$L \subseteq S$$

$$F(L) \subseteq F(S)$$

$$F(L) \subseteq S$$

$$F(L) \subseteq L$$

$$F(F(L)) \subseteq F(L)$$

$$F(L) \in Pre$$

$$L \subseteq F(L)$$

by definition of L .

by monotonicity of F .

by definition of Pre .

by definition of L .

by monotonicity of F

by definition of Pre .

by definition of L .

Least and Greatest Fixed Points

L is a *fixed point* of F .

Every fixed point P of F is in Pre , and therefore $L \subseteq P$.

Thus, L is the least fixed point of F

Similarly, the greatest fixed point is given by:

$$G = \bigcup \{S \subseteq A \mid S \subseteq F(S)\}.$$

Iteration

Let A be a *finite* set and F be a *monotone* operator on A .
Define for $i \in \mathbb{N}$:

$$\begin{aligned} F^0 &= \emptyset \\ F^{i+1} &= F(F^i). \end{aligned}$$

For each i , $F^i \subseteq F^{i+1}$ (proved by induction).

Iteration

Proof by induction.

$$\emptyset = F^0 \subseteq F^1.$$

If $F^i \subseteq F^{i+1}$ then, by monotonicity

$$F(F^i) \subseteq F(F^{i+1})$$

and so $F^{i+1} \subseteq F^{i+2}$.

Fixed-Point by Iteration

If A has n elements, then

$$F^n = F^{n+1} = F^m \quad \text{for all } m > n$$

Thus, F^n is a fixed point of F .

Let P be any fixed point of F . We can show by induction on i , that $F^i \subseteq P$.

$$F^0 = \emptyset \subseteq P$$

If $F^i \subseteq P$ then

$$F^{i+1} = F(F^i) \subseteq F(P) = P.$$

Thus F^n is the *least fixed point* of F .

Defined Operators

Suppose ϕ contains a relation symbol R (of arity k) not interpreted in the structure \mathbb{A} and let \mathbf{x} be a tuple of k free variables of ϕ .

For any relation $P \subseteq A^k$, ϕ defines a new relation:

$$F_P = \{\mathbf{a} \mid (\mathbb{A}, P) \models \phi[\mathbf{a}]\}.$$

The operator $F_\phi : \text{Pow}(A^k) \rightarrow \text{Pow}(A^k)$ defined by ϕ is given by the map

$$P \mapsto F_P.$$

Or, $F_{\phi, \mathbf{b}}$ if we fix parameters \mathbf{b} .

Positive Formulas

Definition

A formula ϕ is *positive* in the relation symbol R , if every occurrence of R in ϕ is within the scope of an even number of negation signs.

Lemma

For any structure \mathbb{A} not interpreting the symbol R , any formula ϕ which is positive in R , and any tuple \mathbf{b} of elements of A , the operator $F_{\phi, \mathbf{b}} : \text{Pow}(A^k) \rightarrow \text{Pow}(A^k)$ is monotone.

Syntax of LFP

- Any relation symbol of arity k is a predicate expression of arity k ;
- If R is a relation symbol of arity k , x is a tuple of variables of length k and ϕ is a formula of LFP in which the symbol R only occurs positively, then

$$\text{lfp}_{R,x}\phi$$

is a predicate expression of LFP of arity k .

All occurrences of R and variables in x in $\text{lfp}_{R,x}\phi$ are *bound*

Syntax of LFP

- If t_1 and t_2 are terms, then $t_1 = t_2$ is a formula of LFP.
- If P is a predicate expression of LFP of arity k and \mathbf{t} is a tuple of terms of length k , then $P(\mathbf{t})$ is a formula of LFP.
- If ϕ and ψ are formulas of LFP, then so are $\phi \wedge \psi$, and $\neg\phi$.
- If ϕ is a formula of LFP and x is a variable then, $\exists x\phi$ is a formula of LFP.

Semantics of LFP

Let $\mathbb{A} = (A, \mathcal{I})$ be a structure with universe A , and an interpretation \mathcal{I} of a fixed vocabulary σ .

Let ϕ be a formula of LFP, and ι an interpretation in A of all the free variables (*first or second* order) of ϕ .

To each individual variable x , ι associates an element of A , and to each k -ary relation symbol R in ϕ that is not in σ , ι associates a relation $\iota(R) \subseteq A^k$.

ι is extended to terms t in the usual way.

For constants c , $\iota(c) = \mathcal{I}(c)$.

$\iota(f(t_1, \dots, t_n)) = \mathcal{I}(f)(\iota(t_1), \dots, \iota(t_n))$

Semantics of LFP

- If R is a relation symbol in σ , then $\iota(R) = \mathcal{I}(R)$.
- If P is a predicate expression of the form $\mathbf{lfp}_{R,x}\phi$, then $\iota(P)$ is the relation that is the least fixed point of the monotone operator F on A^k defined by:

$$F(X) = \{a \in A^k \mid \mathbb{A} \models \phi[\iota\langle X/R, x/a \rangle],$$

where $\iota\langle X/R, x/a \rangle$ denotes the interpretation ι' which is just like ι *except* that $\iota'(R) = X$, and $\iota'(x) = a$.

Semantics of LFP

- If ϕ is of the form $t_1 = t_2$, then $\mathbb{A} \models \phi[z]$ if, $v(t_1) = v(t_2)$.
- If ϕ is of the form $R(t_1, \dots, t_k)$, then $\mathbb{A} \models \phi[z]$ if,

$$(v(t_1), \dots, v(t_k)) \in v(R).$$

- If ϕ is of the form $\psi_1 \wedge \psi_2$, then $\mathbb{A} \models \phi[z]$ if, $\mathbb{A} \models \psi_1[z]$ *and* $\mathbb{A} \models \psi_2[z]$.
- If ϕ is of the form $\neg\psi$ then, $\mathbb{A} \models \phi[z]$ if, $\mathbb{A} \not\models \psi[z]$.
- If ϕ is of the form $\exists x\psi$, then $\mathbb{A} \models \phi[z]$ if there is an $a \in A$ such that $\mathbb{A} \models \psi[z(x/a)]$.

Transitive Closure

The formula (with free variables u and v)

$$\theta \equiv \text{fip}_{T,xy}[(x = y \vee \exists z(E(x, z) \wedge T(z, y)))](u, v)$$

defines the *reflexive and transitive closure* of the relation E .

Thus $\forall u \forall v \theta$ defines *connectedness*.

The expressive power of LFP properly extends that of first-order logic.

Greatest Fixed Points

If ϕ is a formula in which the relation symbol R occurs *positively*, then the *greatest fixed point* of the monotone operator F_ϕ defined by ϕ can be defined by the formula:

$$\neg[\text{Ifp}_{R,x} \neg\phi(R/\neg R)](x)$$

where $\phi(R/\neg R)$ denotes the result of replacing all occurrences of R in ϕ by $\neg R$.

Exercise: Verify!.

Simultaneous Inductions

We are given two formulas $\phi_1(S, T, x)$ and $\phi_2(S, T, y)$,
 S is k -ary, T is l -ary.

The pair (ϕ_1, ϕ_2) can be seen as defining a map:

$$F : \text{Pow}(A^k) \times \text{Pow}(A^l) \rightarrow \text{Pow}(A^k) \times \text{Pow}(A^l)$$

If both formulas are positive in both S and T , then there is a least fixed point.

$$(P_1, P_2)$$

defined by *simultaneous induction* on \mathbb{A} .

Simultaneous Inductions

Theorem

For any pair of formulas $\phi_1(S, T)$ and $\phi_2(S, T)$ of LFP, in which the symbols S and T appear only positively, there are formulas ϕ_S and ϕ_T of LFP which, on any structure \mathbb{A} containing at least two elements, define the two relations that are defined on \mathbb{A} by ϕ_1 and ϕ_2 by simultaneous induction.

Proof

Assume $k \leq l$.

We define P , of arity $l+2$ such that:

$(c, d, a_1, \dots, a_l) \in P$ if, and only if, either $c = d$ and $(a_1, \dots, a_k) \in P_1$ or $c \neq d$ and $(a_1, \dots, a_l) \in P_2$

For new variables x_1 and x_2 and a new $l+2$ -ary symbol R , define ϕ'_1 and ϕ'_2 by replacing all occurrences of $S(t_1, \dots, t_k)$ by:

$$\exists x_1 \exists x_2 (x_1 = x_2 \wedge \exists y_{k+1}, \dots, \exists y_l R(x_1, x_2, t_1, \dots, t_k, y_{k+1}, \dots, y_l)),$$

and replacing all occurrences of $T(t_1, \dots, t_l)$ by:

$$\exists x_1 \exists x_2 x_1 \neq x_2 \wedge R(x_1, x_2, t_1, \dots, t_l).$$

Proof

Define ϕ as

$$(x_1 = x_2 \wedge \phi'_1) \vee (x_1 \neq x_2 \wedge \phi'_2).$$

Then,

$$(\mathbf{lfp}_{R, x_1 x_2 y} \phi)(x, x, y)$$

defines P , so

$$\phi_S \equiv \exists x \exists y_{k+1}, \dots, \exists y_l (\mathbf{lfp}_{R, x_1 x_2 y} \phi)(x, x, y);$$

and

$$\phi_T \equiv \exists x_1 \exists x_2 (x_1 \neq x_2 \wedge \mathbf{lfp}_{R, x_1 x_2 y} \phi)(x_1, x_2, y).$$

Complexity of LFP

Any *query* definable in LFP is decidable by a *deterministic* machine in *polynomial time*.

To be precise, we can show that for each formula ϕ there is a t such that

$$\mathbb{A} \models \phi[a]$$

is decidable in time $O(n^t)$ where n is the number of elements of \mathbb{A} .
We prove this by induction on the structure of the formula.

Complexity of LFP

- Atomic formulas by direct lookup ($O(n^a)$ time, where a is the maximum arity of any predicate symbol in σ).
- Boolean connectives are easy.
If $\mathbb{A} \models \phi_1$ can be decided in time $O(n^{t_1})$ and $\mathbb{A} \models \phi_2$ in time $O(n^{t_2})$, then $\mathbb{A} \models \phi_1 \wedge \phi_2$ can be decided in time $O(n^{\max(t_1, t_2)})$
- If $\phi \equiv \exists x \psi$ then for each $a \in \mathbb{A}$ check whether

$$(\mathbb{A}, c \mapsto a) \models \psi[c/x],$$

where c is a new constant symbol. If $\mathbb{A} \models \psi$ can be decided in time $O(n^t)$, then $\mathbb{A} \models \phi$ can be decided in time $O(n^{t+1})$.

Complexity of LFP

Suppose $\phi \equiv [\text{lfp}_{R,x}\psi](t)$ (R is l -ary)

To decide $\mathbb{A} \models \phi[a]$:

$R := \emptyset$

for $i := 1$ **to** n^l **do**

$R := F_\psi(R)$

end

if $a \in R$ **then** accept **else** reject

Complexity of LFP

To compute $F_\psi(R)$

For every tuple $\mathbf{a} \in A^l$, determine whether $(\mathbb{A}, R) \models \psi[\mathbf{a}]$.

If deciding $(\mathbb{A}, R) \models \psi$ takes time $O(n^t)$, then each assignment to R inside the loop requires time $O(n^{l+t})$. The total time taken to execute the loop is then $O(n^{2l+t})$. Finally, the last line can be done by a search through R in time $O(n^l)$. The total running time is, therefore, $O(n^{2l+t})$.

The *space* required is $O(n^l)$.

Capturing P

For any ϕ of LFP, the language $\{[\mathbb{A}]_< \mid \mathbb{A} \models \phi\}$ is in P.

Suppose ρ is a signature that contains a *binary relation symbol* $<$, possibly along with other symbols.

Let \mathcal{O}_ρ denote those structures \mathbb{A} in which $<$ is a *linear order* of the universe.

For any language $L \in P$, there is a sentence ϕ of LFP that defines the class of structures

$$\{\mathbb{A} \in \mathcal{O}_\rho \mid [\mathbb{A}]_{<} \in L\}$$

(Immerman; Vardi 1982)

Capturing P

Recall the proof of *Fagin's Theorem*, that **ESO** captures **NP**.

Given a machine M and an integer k , there is a *first-order* formula $\phi_{M,k}$ such that

$$\mathbb{A} \models \exists < \exists T_{\sigma_1} \cdots T_{\sigma_s} \exists S_{q_1} \cdots S_{q_m} \exists H \phi_{M,k}$$

if, and only if, M accepts $[\mathbb{A}]_<$ in time n^k , for some order $<$.

If we *fix* the order $<$ as part of the structure \mathbb{A} , we do not need the outermost quantifier.

Moreover, for a *deterministic* machine M , the relations $T_{\sigma_1} \cdots T_{\sigma_s}, S_{q_1} \cdots S_{q_m}, H$ can be defined *inductively*.

Capturing P

$$\begin{aligned} \text{Tape}_a(x, y) \Leftrightarrow & \\ (x = 1 \wedge \text{Init}_a(y)) \vee & \\ \exists t \exists h \forall q & (x = t + 1 \wedge \text{State}_q(t, h) \wedge \\ & [(h = y \wedge \bigvee_{\{b, d, q' \mid \Delta(q, b, q', a, d)\}} \text{Tape}_b(t, y) \vee \\ & h \neq y \wedge \text{Tape}_a(t, y)]); \end{aligned}$$

where $\text{Init}_a(y)$ is the formula that defines the positions in which the symbol a appears in the input.

Capturing P

$$\begin{aligned} \text{State}_q(x, y) &\Leftrightarrow \\ &(x = 1 \wedge y = 1 \wedge q = q_0) \vee \\ &\exists t \exists h \quad \bigvee_{\{a, b, q' \mid \Delta(q', a, q, b, R)\}} (x = t + 1 \wedge \text{State}_{q'}(t, h) \wedge \\ &\quad \text{Tape}_a(t, h) \wedge y = h + 1)) \\ &\quad \bigvee_{\{a, b, q' \mid \Delta(q', a, q, b, L)\}} (x = t + 1 \wedge \text{State}_{q'}(t, h) \wedge \\ &\quad \text{Tape}_a(t, h) \wedge h = y + 1)). \end{aligned}$$

Unordered Structures

In the absence of an *order relation*, there are properties in \mathcal{P} that are not definable in LFP .

There is no sentence of LFP which defines the structures with an *even* number of elements.

Evenness

Let \mathcal{E} be the collection of all structures in the empty signature.

In order to prove that *evenness* is not defined by any LFP sentence, we show the following.

Lemma

For every LFP formula ϕ there is a first order formula ψ , such that for all structures \mathbb{A} in \mathcal{E} , $\mathbb{A} \models (\phi \leftrightarrow \psi)$.

Unordered Structures

Let $\psi(x, y)$ be a first order formula.

$\text{lfp}_{R,x}\psi$ defines the relation

$$F_{\psi,b}^{\infty} = \bigcup_{i \in \mathbb{N}} F_{\psi,b}^i$$

for a fixed interpretation of the variables y by the tuple of parameters b .
For each i , there is a first order formula ψ^i such that on any structure \mathbb{A} ,

$$F_{\psi,b}^i = \{a \mid \mathbb{A} \models \psi^i[a, b]\}.$$

Defining the Stages

These formulas are obtained by *induction*.

ψ^1 is obtained from ψ by replacing all occurrences of subformulas of the form $R(t)$ by $t \neq t$.

ψ^{i+1} is obtained by replacing in ψ , all subformulas of the form $R(t)$ by $\psi^i(t, y)$

Let b be an l -tuple, and a and c two k -tuples in a structure \mathbb{A} such that *there is an automorphism ι of \mathbb{A}* (i.e. an *isomorphism* from \mathbb{A} to itself) such that

- $\iota(b) = b$
- $\iota(a) = c$

Then,

$$a \in F_{\psi,b}^i \quad \text{if, and only if,} \quad c \in F_{\psi,b}^i.$$

Bounding the Induction

This defines an *equivalence relation* $a \sim_b c$.

If there are p distinct equivalence classes, then

$$F_{\psi,b}^{\infty} = F_{\psi,b}^p$$

In \mathcal{E} there is a uniform bound p , that does not depend on the size of the structure.

Capturing P

The *expressive power* of LFP is strictly weaker than P.

On the other hand, LFP can express all queries in P on *ordered structures*.

Thus, every query in P can be defined by a sentence of the form

$$\exists < (\text{lo}(<) \wedge \phi)$$

where $\text{lo}(<)$ is the first-order formula that says that $<$ is a linear order and ϕ is a sentence of LFP.

Capturing P

With a sentence of the form $\exists < (lo(<) \wedge \phi)$, we can also define NP-complete problems.

$\exists < (lo(<) \wedge \forall xy [(y = x+1 \rightarrow E(x, y)) \wedge (x = \max \wedge y = \min \rightarrow E(x, y))])$.

defines the graphs that contain a *Hamiltonian cycle*.

Finite Variable Logic

We write L^k for the first order formulas using only the variables x_1, \dots, x_k .

$$\mathbb{A} \equiv^k \mathbb{B}$$

denotes that \mathbb{A} and \mathbb{B} agree on all sentences of L^k .

$$(\mathbb{A}, a) \equiv^k (\mathbb{B}, b)$$

denotes that there is no formula ϕ of L^k such that $\mathbb{A} \models \phi[a]$ and $\mathbb{B} \not\models \phi[b]$

Finite Variable Logic

For any k ,

$$\mathbb{A} \equiv^k \mathbb{B} \Rightarrow \mathbb{A} \equiv_k \mathbb{B}$$

However, for any q , there are \mathbb{A} and \mathbb{B} such that

$$\mathbb{A} \equiv_q \mathbb{B} \quad \text{and} \quad \mathbb{A} \not\equiv^2 \mathbb{B}.$$

Take \mathbb{A} and \mathbb{B} to be linear orders longer than 2^q .

Stages

For every formula ϕ of LFP, there is a k such that the query defined by ϕ is closed under \equiv^k .

Consider a formula $\psi(R, x)$ defining an operator.

Let the variables occurring in ψ be x_1, \dots, x_k , with $x = (x_1, \dots, x_l)$, and y_1, \dots, y_l be new.

Stages

Define, by induction, the formulas ψ^m .

$$\psi^0 = \exists x x \neq x$$

ψ^{m+1} is obtained from $\psi(R, x)$ by replacing all sub-formulas $R(t_1, \dots, t_l)$ with

$$\exists y_1 \dots \exists y_l \left(\bigwedge_{1 \leq i \leq l} y_i = t_i \right) \wedge \phi^m(y)$$

Note that each ψ^m has at most $k + l$ variables.

LFP and L^k

If $(\mathbb{A}, a) \equiv^{k+l} (\mathbb{B}, b)$, then *for all* m :

$$\mathbb{A} \models \psi^m[a] \quad \text{if, and only if,} \quad \mathbb{B} \models \psi^m[b].$$

So, (\mathbb{A}, a) and (\mathbb{B}, b) are not distinguished by $\mathbf{lfp}_{R,x}\psi$.

Pebble Games

The k -pebble game is played on two structures \mathbb{A} and \mathbb{B} , by two players—*Spoiler* and *Duplicator*—using k pairs of pebbles $\{(a_1, b_1), \dots, (a_k, b_k)\}$.

Spoiler moves by picking a pebble and placing it on an element (a_i on an element of \mathbb{A} or b_i on an element of \mathbb{B}).

Duplicator responds by picking the matching pebble and placing it on an element of the other structure

Spoiler wins at any stage if the partial map from \mathbb{A} to \mathbb{B} defined by the pebble pairs is not a partial isomorphism

If *Duplicator* has a winning strategy for q moves, then \mathbb{A} and \mathbb{B} agree on all sentences of L^k of quantifier rank at most q .
(Barwise)

Using Pebble Games

To show that a class of structures S is not definable in first-order logic:

$$\forall k \forall q \exists \mathbb{A}, \mathbb{B} (\mathbb{A} \in S \wedge \mathbb{B} \notin S \wedge \mathbb{A} \equiv_q^k \mathbb{B})$$

Since $\mathbb{A} \equiv_q^q \mathbb{B} \Rightarrow \mathbb{A} \equiv_q \mathbb{B}$, we can ignore the parameter k

To show that S is not closed under any \equiv^k (and hence not definable in LFP):

$$\forall k \exists \mathbb{A}, \mathbb{B} \forall q (\mathbb{A} \in S \wedge \mathbb{B} \notin S \wedge \mathbb{A} \equiv_q^k \mathbb{B})$$

If $\mathbb{A} \equiv_q^k \mathbb{B}$ holds for all q , then *Duplicator* actually wins an *infinite* game. That is, it has a strategy to play forever.

Evenness

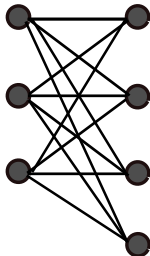
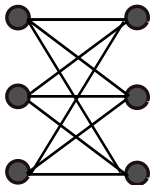
To show that *Evenness* is not definable in PFP, it suffices to show that:
for every k , there are structures \mathbb{A}_k and \mathbb{B}_k such that \mathbb{A}_k has an even number of elements, \mathbb{B}_k has an odd number of elements and

$$\mathbb{A} \equiv^k \mathbb{B}.$$

It is easily seen that *Duplicator* has a strategy to play forever when one structure is a set containing k elements (and no other relations) and the other structure has $k + 1$ elements.

Hamiltonicity

Take $K_{k,k}$ —the complete bipartite graph on two sets of k vertices.
and $K_{k,k+1}$ —the complete bipartite graph on two sets, one of k vertices,
the other of $k + 1$.



These two graphs are \equiv^k equivalent, yet one has a Hamiltonian cycle,
and the other does not.