

Satisfiability Checking

The basic ideas of the virtual substitution and the cylindrical algebraic decomposition for solving real arithmetic problems

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Domain	+	+ , ·
Reals \mathbb{R}	<p>linear real arithmetic decidable</p> <p>Fourier-Motzkin Simplex</p>	<p>non-linear real arithmetic decidable</p> <p>Interval constraint propagation Subtropical satisfiability Virtual substitution Cylindrical algebraic decomposition</p>
Integers \mathbb{Z}	<p>linear integer arithmetic decidable</p> <p>Branch-and-bound</p>	<p>non-linear integer arithmetic undecidable</p> <p>Bit-blasting Branch-and-bound</p>

Reminder: Non-linear real arithmetic (NRA)

Real arithmetic: first-order theory $(\mathbb{R}, +, \cdot, 0, 1, <)$ over the reals with addition and multiplication.

Syntax of real arithmetic

Polynomials:	$t ::= 0$		1		x		$t + t$		$t \cdot t$
Constraints:	$c ::= t < t$								
Formulas:	$\varphi ::= c$		$\neg\varphi$		$\varphi \wedge \varphi$		$\exists x. \varphi$		

where x is a variable.

- **Syntactic sugar** for constraints: $t_1 \leq t_2$, $t_1 = t_2$, $t_1 \neq t_2$.
- **Notation:** $D[x_1, \dots, x_n]$ ($n \geq 1$) is the set of all polynomials in variables x_1, \dots, x_n with coefficients from some domain D .
- E.g., $\mathbb{Z}[x_1, \dots, x_n]$ is the set of all polynomials over variables x_1, \dots, x_n with coefficients from \mathbb{Z} .
- The **semantics** is standard.
- Naming in math: **real algebra** (instead of real arithmetic).

Quantifier-free NRA (QFNRA)

- We consider the **satisfiability problem for the quantifier-free fragment QFNRA** of real arithmetic (equivalently, we consider the existential fragment, i.e., no universal quantifiers and no negation of expressions containing quantifiers).

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Given a QFNRA formula φ containing polynomials from $\mathbb{Z}[x_1, \dots, x_n]$, the QFNRA satisfiability problem is to decide whether there are **real** values $v = (v_1, \dots, v_n) \in \mathbb{R}^n$ such that substituting v_i for x_i for each $i = 1, \dots, n$ in φ (notation: $\varphi[\vec{v}/\vec{x}]$) evaluates the formula to true.

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- QFNRA (quantifier-free **non-linear** real arithmetic) example:

$$\exists x. \exists y. (x^2 - 4x^3y^2 > 0 \wedge x - y = 1)$$

Notations

- **Assume:** variables x_1, \dots, x_n , coefficient domain $D = \mathbb{Z}$
- **Monomial:** product of variables (the empty product represents the constant 1).
Examples: xy^2 , u^3vz^2
- **Term:** product of an integer coefficient and a monomial.
Examples: $2xy^2$, $3u^3vz^2$
- **Polynomial** $p \in \mathbb{Z}[x_1, \dots, x_n]$: sum of terms
Example: $2xy^2 + 3u^3vz^2$
- **Polynomial constraint in canonical form:** $p \sim 0$, $\sim \in \{<, \leq, =, \geq, >\}$.
Example: $2xy^2 + 3u^3vz^2 - 5 < 0$
- A polynomial in one variable is called **univariate**.
A polynomial in more than one variables is called **multivariate**.
Multivariate polynomials can be seen as univariate polynomials with polynomial coefficients (notation: $p \in \mathbb{Z}[x_1, \dots, x_{n-1}][x_n]$).

Theorem (Alfred Tarski 1948)

The FO theory of $(\mathbb{R}, +, \cdot, 0, 1, <)$ is decidable.

- Tarski's proof was constructive, i.e., it defined a decision procedure.
- However, its time-complexity in the number of variables was non-elementary ("greater than all finite towers of powers of 2").

Real arithmetic: Some historical facts

- 1637 Descartes' rule of signs
- 1835 Jaques Charles François Sturm's theorem
- 1948 Alfred Tarski's "A decision method for elementary algebra and geometry"
- 1975 Cylindrical algebraic decomposition (CAD) method by George E. Collins
- 1979–80 First implementation of the CAD method by Dennis S. Arnon
- 1988 Virtual substitution by Volker Weispfenning
- 1990 First implementation of virtual substitution (Klaus-Dieter Burhenne)
- 1993 Gröbner bases approach by P. Pedersen, M.-F. Roy, A. Szpirglas, later extended by V. Weispfenning
- 1994 Implementation of the Gröbner bases approach (Andreas Dolzmann)

Interval arithmetic

- Ariadne, iSAT, SMT-RAT, ...

Virtual substitution (VS)

- Computer algebra system Redlog, SMT-RAT, ...

Cylindrical algebraic decomposition (CAD)

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The virtual substitution (VS) and the cylindrical algebraic decomposition (CAD) are **quantifier elimination methods**.

The idea of quantifier elimination

Given: FO sentence φ over $(\mathbb{R}, +, \cdot, 0, 1, <)$ containing n quantifiers

- 1 Transform φ into prenex normal form:

$$\varphi \equiv Q_1 x_1. \dots Q_n x_n. \varphi_n(x_1, \dots, x_n)$$

where φ_n is a quantifier-free NRA formula with variables x_1, \dots, x_n .

- 2 Eliminate iteratively the quantifiers $Q_n \dots Q_1$ and thus the quantified variables:

$$\begin{aligned} \varphi &\equiv Q_1 x_1. \dots Q_{n-1} x_{n-1}. Q_n x_n. \varphi_n(x_1, \dots, x_n) \\ &\equiv Q_1 x_1. \dots Q_{n-1} x_{n-1}. \varphi_{n-1}(x_1, \dots, x_{n-1}) \\ &\dots \\ &\equiv Q_1 x_1. \varphi_1(x_1) \\ &\equiv \varphi_0() \end{aligned}$$

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$$\begin{aligned} & \exists x_1. \exists x_2. \forall x_3. \exists x_4. \forall x_5. \forall x_6. \exists x_7. \exists x_8. \varphi' \\ \equiv & \exists x_1. \exists x_2. \neg(\exists x_3. \neg(\exists x_4. \neg(\exists x_5. \neg(\neg(\exists x_6. \neg(\exists x_7. \exists x_8. \varphi')))))))) \\ \equiv & \exists x_1. \exists x_2. \neg(\exists x_3. \neg(\exists x_4. \neg(\exists x_5. \exists x_6. \neg(\exists x_7. \exists x_8. \varphi'))))) \end{aligned}$$

Removing universal quantification

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But: increased complexity

Quantifier elimination with VS and CAD: Finite abstraction

- The **degree** of a polynomial is the highest degree of its monomials, when expressed in canonical form. The degree of a monomial is the sum of the exponents of the variables that appear in it. The word degree is now standard, but in some older books, the word **order** may be used instead.
- A real resp. complex **root** of a polynomial in n (ordered) variables is a value from \mathbb{R}^n resp. \mathbb{C}^n for which the polynomial evaluates to zero.
- Each **univariate** polynomial $p(x)$ of degree d has d **complex roots**.
- Each **univariate** polynomial $p(x)$ of degree d has at most d **real roots**.

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- The sign of p is invariant between each two successive real roots. This implies that, **if we know all roots**, we can partition \mathbb{R} into at most $2d + 1$ **sign invariant** regions for p .

- Similar facts hold also for **formulas**: for each QFNRA formula there is a finite partitioning of the state space such that the formula's truth value is invariant in each partition.

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- Idea: Find a finite set $T \subset \mathbb{R}$ with

$$\exists x_1. \dots \exists x_n. \varphi_n \quad \Leftrightarrow \quad \exists x_1. \dots \exists x_{n-1}. \bigvee_{t \in T} \varphi_n[t/x_n]$$

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- What remains: **Determine the real roots** of polynomials.

Real roots of univariate polynomials

What are the degrees and the real roots of these polynomials?

Polynomial	Degree	Values of real roots
x		
$2x - 5$		
x^2		
$x^2 - 1$		
$x^2 + 1$		
$x^2 - 2$		
$2x^6 - 5x^4 + 3x^2 - 6$		

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$ax^2 + bx + c$ ($a, b, c \in \mathbb{Z}$):

$$\frac{-b \pm \sqrt{b^2 - 4ac}}{2a} \quad \text{if } a \neq 0, b^2 - 4ac \geq 0$$

$$x = -\frac{c}{b} \quad \text{if } a = 0, b \neq 0$$

$$\mathbb{R} \quad \text{if } a = 0, b = 0, c = 0$$

none else.

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$p_ax^2 + p_b x + p_c$ ($p_a, p_b, p_c \in \mathbb{Z}[\vec{y}]$):

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none else.

Problem: expressions not in QFNRA. Solution: [virtual](#) substitution.

CAD: Real root isolation

- For polynomials of degree 5 or higher, no solution equations exist.
- Instead of **computing** the zeros, we will **isolate** them: for each real root of a univariate polynomial we define an interval in which this single real root is included.
- This is the so-called **interval representation** of zeros: (p, I) with univariate polynomial p and real interval I , such that p has exactly one real root in I .
- We need to be able to compute with this representation, e.g., substitute such a real root for a variable in a univariate polynomial constraint and check its validity.
- We will see later (for the cylindrical algebraic decomposition) how it works.