

Interval Analysis Without Intervals

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www.cs.man.ac.uk/~pt/ASD

A theorist amongst programmers

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- ▶ a logic that is complete for computably continuous functions $\mathbb{R}^n \rightarrow \mathbb{R}$
- ▶ 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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The language **only introduces** continuous computable functions.

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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 Σ .

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

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- ▶ **(continuous) functions** $X \rightarrow \Sigma$,
- ▶ **programs** $X \rightarrow \Sigma$,
- ▶ **open subspaces** $U \subset X$,
- ▶ **recursively enumerable subspaces** $U \subset X$,
- ▶ and **observable properties** of $x \in X$.

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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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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

A term $\sigma : \Sigma$ is called a **proposition**.

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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

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

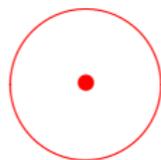
$$\forall x : K. \exists n. \phi(x, n) \Leftrightarrow \exists n. \forall x : K. \phi(x, n)$$

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.

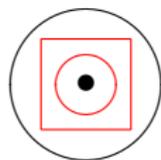
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Wherever a **point** a lies in the **open** subspace represented by ϕ ,
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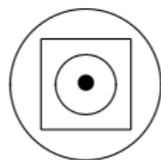


there are a **compact** subspace K and an **open** one representing β
such that a is in the open set, *i.e.* βa and the open set is
contained in the compact one, $\forall x \in K. \beta x$.

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

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

For example, for \mathbb{R} , β 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 π (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 λ -calculus for Dedekind cuts

The **elimination** rules recover the axioms.

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

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

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

The **η -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}	$\mathbb{N} \& \Sigma$	$\mathbb{R} \& \Sigma$	$\mathbb{N} \& ?$	Σ
\mathbb{N}	0	succ				rec	the
\mathbb{R}	0, 1	n	$+, -, \times, \div$			rec	cut
Σ	\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**,

- ▶ about which we **reason** using **pure mathematics**, using ideas of **real analysis**.

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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

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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

You **already know** how to program interval arithmetic.

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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**.

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

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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**

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

which also goes **up** arithmetic expression trees, from arguments to results.

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

which also goes up arithmetic expression trees,
from arguments to results.

$\mathbf{a} \in \mathbf{y}$ is like the constraint **y is 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 , $\exists n$, rec , the stay the same.

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

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other variables, constants, $n : \mathbb{N}$, \wedge , \vee , $\exists n$, **rec**, the stay the same.
(We can't translate $\forall x \in [a, b]$ — yet.)

This extends the meaning of arithmetic expressions fx and logical formulae ϕx 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 ϕx .

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 ϵ - δ 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** ϕ
(or a belongs to the **open subspace** that corresponds to ϕ),
- ▶ **then** a is in the **interior** of some **cell** \mathbf{x}
- ▶ **throughout** which ϕ holds
(or which is contained in the open subspace that corresponds to ϕ).

Here is the fundamental theorem

Using the **quantifier** \forall we have

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for the **Moore interpretation** \mathbb{M} .

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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 $0 = f(x)$?

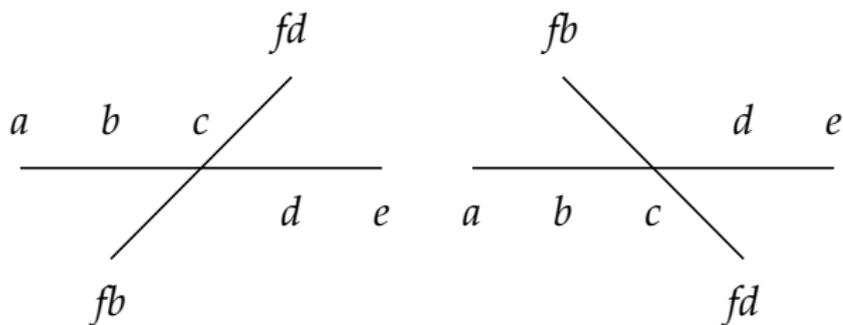
Solving equations

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

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 ϕx . 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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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 $0 \in f(x)$.
- ▶ (Maybe) classification of **semi-algebraic sets**.

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But adding $\exists n$ and **recursion** makes it **Turing complete**.

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.

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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 all the constraints are **satisfied** — **return** successfully.

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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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Then **repeat** the evaluation and test.

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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Suppose we want to trim the right endpoint of $\mathbf{a} \oplus \mathbf{b}$ to \bar{c} .

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Suppose we want to trim the right endpoint of $\mathbf{a} \oplus \mathbf{b}$ to \bar{c} .

Think of

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

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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

- ▶ the **function** f at a **point** x_0 in the middle of x
- ▶ 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 ϕx , 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.