

Real functions are continuous, continuously, computationally

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Real functions are continuous, continuously, computationally

- **Part I:** Introduce exact real-number computation: What does it mean to compute real numbers and functions?
- **Part II:** (1) Introduce a (constructive) dependent type theory as a language of expressing and reasoning about “are”

(2) And present an axiomatic formalization of real numbers and functions (whose interpretation corresponds to the *exact real-number computation*, “computing real functions”)
- **Part III:** Prove that all real functions are continuously continuous (in the type theory) and discuss possible applications

Part I

Motivation: Correct Numerical Computations


- Computers model and make decisions for real-world problems interacting with the physical world.

▼ WP article

INNOVATIONS

The military wants AI to replace human decision-making in battle

The development of a medical triage program raises a question: When lives are at stake, should artificial intelligence be involved?

 By [Pranshu Verma](#)

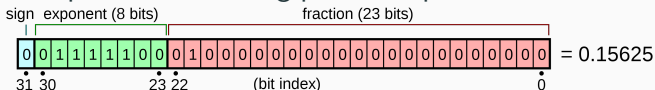
March 29, 2022 at 7:00 a.m. EDT



- Correctness in safety-critical applications; e.g., Ariane 5 ▲
- Infinite data such as real numbers, functions, spaces ubiquitously used to represent physical quantities such as distances, temperature, trajectory, areas, etc
- ▷ *Correctness in real number (and higher) computations becomes more and more important!*

Floating-Point Arithmetic

Common practice: Floating-point computation.



Inevitable round-off errors:

```
>>> x = (0.1 + 0.2) + 0.3
>>> y = 0.1 + (0.2 + 0.3)
>>> x == y
False
```

```
>>> x
0.6000000000000001
>>> y
0.6
```

due to fundamental limitation in expressivity of finite precision

- *Discrepancy* between intuitive semantics and actual machine semantics makes it challenging to obtain correct programs
- When round-off errors accumulate (e.g. *in an iterative function system*) computation can be totally meaningless

Example - Logistic Map

$$x_{n+1} = 3.75 \cdot x_n \cdot (1 - x_n) \quad \text{when } x_0 = 0.5$$

Instead: Exact Real Computation

- Infinite representations for real numbers [Wei00]

E.g., rationals q_1, q_2, \dots expresses $x \Leftrightarrow \forall i. |x - q_i| \leq 2^{-i}$

exact computations by **type-2 machines**

E.g., $x + y$ is realized by $(p_i)_i, (q_i)_i \mapsto (p_{i+1} + q_{i+1})_i$

- Hide representation-specific details

\rightsquigarrow **Abstract data type** for exact real numbers:

```
>>> print(pi, 10) # print  $2^{-10}$  approximation of  $\pi$ 
3.14159  $\pm 2^{-10}$ 
>>> print(pi, 100)
3.14159265358979323846...  $\pm 2^{-100}$  # for high-precision result
>>> pi + sqrt(2) # evaluates exactly to  $\pi + \sqrt{2}$ 
>>> print(pi + sqrt(2), p) # prints  $2^{-p}$  approx. to  $\pi + \sqrt{2}$ 
```

- **Expectation:** intuitive reasoning with reals as in textbooks

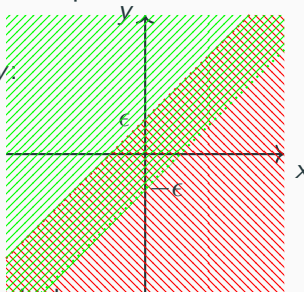
Computable and Uncomputable Primitives

- Infinite representations for real numbers [Wei00]

$$(q_1, q_2, \dots) \in \mathbb{Q}^{\mathbb{N}} \text{ expresses } x \Leftrightarrow \forall i. |x - q_i| \leq 2^{-i}$$

- The arithmetical operations $(+, -, \times, \div)$ are computable (exactly without rounding errors.)
- However, computing $x < y$ fails when $x = y$:

```
(p_i)_{i \in \mathbb{N}} < (q_i)_{i \in \mathbb{N}} =  
  for i = 0 → ∞:  
    if p_i <_Q q_i - 2^{-n}: return True  
    else if q_i <_Q p_i - 2^{-n}: return False  
    else: continue
```



More precisely, $x < y$ *diverges* when $x = y$ whichever representation and whichever algorithm is used.

- Parallel evaluation is used:


$$x <_{\epsilon} y := (x < y + \epsilon) \parallel (y < x + \epsilon)$$

to **nondeterministically**, but totally approximate $x < y$


Verification in Exact Real Computation

- Programming with real numbers (as they were the familiar abstract entities in the textbooks) carefully dealing with *partial comparisons* and *nondeterminism*.
 - **In imperative paradigm:** iRRAM (C++), Ariadne (C++ and Python), Clerical, ...
 - **In functional paradigm:** AERN (Haskell), ...
- **Imperative programs:** Verification reduces to the theory of real numbers (with help of domain theory)

 P et. al: **Semantics, Specification Logic, and Hoare Logic of Exact Real Computation (2024)**. *Logical Methods in Computer Science*

 Andrej Bauer, P, Alex Simpson: **An Imperative Language for Verified Exact Real-Number Computation (2024)**. (*submitted*)

- **Functional programs:** From a (constructive) proof from mathematical analysis, extract a correct program

 Michal Konečný, P, Holger Thies: **Extracting efficient exact real number computation from proofs in constructive type theory (2024)**, *Journal of Logic and Computation*

- Introduces types for computational real numbers, partiality, nondeterminism, ... and primitive operations in a constructive dependent type theory
- A constructive proofs get extracted to verified *Exact Real Computation* user programs
E.g., Intermediate Value Theorem \rightsquigarrow Root-finding program
- A realizability interpretation as a metatheorem to prove soundness of our axiomatization.
- Implementation as the Coq library **cAERN**
 - <https://github.com/holgerthies/coq-aern>
 - Approximately 12,000 lines of code.
- Program extraction to Haskell, using the AERN library for basic operations on real numbers.

Part II : Dependent Type Theory

Dependent Type Theory

- **Base types:** 0 (*empty*), 1 (*unit*), \mathbb{N} (*numbers*) are types.

When A, B are types, $A \times B$ (*product*), $A + B$ (*sum*), $A \rightarrow B$ (*mapping*) are types.

$$\frac{\Gamma \vdash a : A}{\Gamma \vdash \text{inL } a : A + B} \qquad \frac{\Gamma \vdash b : B}{\Gamma \vdash \text{inR } b : A + B}$$

- When $B(x)$ is a type indexed by $x : A$

$\Pi(x : A). B(x)$ (dependent function; the space of sections) and
 $\Sigma(x : A). B(x)$ (dependent pair; the total space) are types

$$\frac{\Gamma \vdash a : A \quad \Gamma \vdash b : B[a/x]}{\Gamma \vdash \langle a, b \rangle : \Sigma(x : A). B(x)}$$

- Interpret types as propositions, $A + B$ as $A \vee B$,
 $\Pi(x : A). B(x)$ as $\forall x : A. B(x)$, and $\Sigma(x : A). B(x)$ as
 $\exists x : A. B(x) \rightsquigarrow$ language for constructive mathematics.

Constructive Proofs are Programs

“Any natural number is either odd or even”

Define $(n : \mathbb{N})$ -indexed families of types:

- $\text{isEven}(n : \mathbb{N}) := \Sigma(k : \mathbb{N}). n = k + k$
- $\text{isOdd}(n : \mathbb{N}) := \Sigma(k : \mathbb{N}). n = k + k + 1$

Then, the type below corresponds to the above statement:

$$\prod(n : \mathbb{N}). \text{isOdd}(n) + \text{isEven}(n)$$

The type is the space of sections:

$$f : \mathbb{N} \ni n \mapsto \begin{cases} \text{inL } \langle k, \cdot \rangle & \text{if } n = 2k \\ \text{inR } \langle k, \cdot \rangle & \text{if } n = 2k + 1 \end{cases}$$

a program that tells us whether n is even **or** odd and **why**.

Classical Types

Though, not all types are constructive:

- 0 , 1 , $x = y$ do not carry any computational structure
- Define $\neg A := A \rightarrow 0$.
- A type A is a *classical proposition* if $A \cong \neg\neg A$.

Assume that there is a universe **Prop** of classical propositions that is closed under $\tilde{\exists}$ and $\tilde{\forall}$.

Assume $\prod(P:\mathbf{Prop}). P \tilde{\forall} \neg P$ **but not** $\prod(P:\mathbf{Prop}). P + \neg P$.

*Idea: put algorithms in the usual type-level,
and write verification-related specifications in **Prop**.*

Further assume classical propositional extensionality, functional extensionality, etc.

Naïve Reals in Constructive Type Theory

- Constructive dependent type theory:

$A + B$ is valid \cong deciding A or B is computable

$\Sigma(x : A). B(x)$ is valid \cong finding $x : A$ s.t. $B(x)$ is computable

- Certified program extraction:

$\Pi(x : A). \Sigma(y : B). R(x, y)$

yields a program $\mathcal{P} : A \rightarrow B$ s.t. $\forall(x : A). R(x, \mathcal{P}(x))$

- Classical axiomatization of reals is **invalid**:

Trichotomy : $\Pi(x : \mathbb{R}). (x < 0) + (x = 0) + (x > 0)$

The sign test of reals is not computable

- Axiomatization of exact reals s.t.

proofs \cong programs in ERC framework (viz. AERN in Haskell)



“Constructive” Axiomatic Reals and Partiality

Axiom 1: There is a type \mathbb{R} .

Axiom 2: There are terms for $(0, 1, \dots, +, -, \times, \div)$

Axiom 3: Given $x, y : \mathbb{R}$, we have

$$(x < y) : S$$

where S is another axiomatic type for partial computations

Axiom 4: $\downarrow : S$ is for termination and $\uparrow : S$ is for nontermination

- $(x < y) = \downarrow$ (or write $(x < y)\downarrow$) when $x < y$.
- $(x < y) = \uparrow$ (or write $(x < y)\uparrow$) when $x \geq y$.

We can **prove** $\prod(x : \mathbb{R}). (x < 0)\downarrow \vee (x = 0) \vee (x > 0)\downarrow : \mathbf{Prop}$

But cannot **prove** $\prod(x : \mathbb{R}). (x < 0)\downarrow + (x = 0) + (x > 0)\downarrow : \mathbf{Type}$

Axiomatic Nondeterminism

Axiom: there is a monad $M : \text{Type} \rightarrow \text{Type}$ for nondeterminism

$$\prod (s_1, s_2 : S). (s_1 \downarrow \tilde{\vee} s_2 \downarrow) \rightarrow M(s_1 \downarrow + s_2 \downarrow)$$

Given two partial computations s_1, s_2 , given classically that s_1 or s_2 terminates, we can nondeterministically decide which terminates.

Example: for any positive $\epsilon : \mathbb{R}$, we can prove

$$\prod (x, y : \mathbb{R}). M((x < y + \epsilon) \downarrow + (y < x + \epsilon) \downarrow)$$

but cannot prove

$$\prod (x, y : \mathbb{R}). (x < y + \epsilon) \downarrow + (y < x + \epsilon) \downarrow$$

Axiom: Subsingletons are deterministic

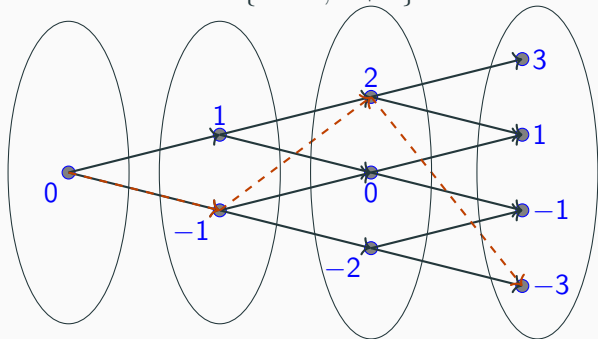
$$\prod (A : \text{Type}). (\prod (a, b : A). a = b) \rightarrow M A \cong A$$

Example: we can prove $\prod (x, y). (x \neq y) \rightarrow (x < y) \downarrow + (y < x) \downarrow$ ^{14/27}

Nondeterministic Dependent Choice

Axiom: For a nondeterministic procedure $f : A \rightarrow M A$, iterating it on $a : A$, *nondeterministically yields* a deterministic section $h : \mathbb{N} \rightarrow A$ of $f^\omega : (n \mapsto f^n) : \mathbb{N} \rightarrow M A$ that are precisely traces

Example: Consider $f : x \mapsto \{x - 1, x + 1\}$



Naive iteration yields $f^\omega(n) = \{-n, -n + 2, \dots, n\}$ whereas traces are $\{h \mid h(0) = 0, h(n + 1) = h(n) \pm 1\}$

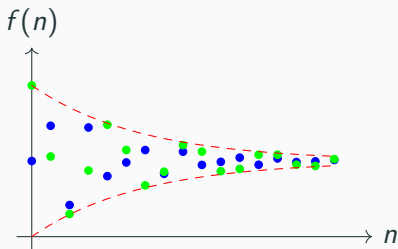
Nondeterministic Completeness

Example: Given the unique classical description of a real number $P : \mathbb{R} \rightarrow \text{Prop}$. Write $x \approx_n P$ for the classical proposition saying $x : \mathbb{R}$ approximates P up to 2^{-n} . Then we have:

$$(\prod (n : \mathbb{N}). \text{M}\Sigma (y : \mathbb{R}). y \approx_n P) \rightarrow \Sigma (x : \mathbb{R}). P \ x$$

Proof Idea:

$f : \mathbb{N} \rightarrow \text{MR}$ converges to $y : \mathbb{R}$



- Each nondeterministic section $h : \mathbb{N} \rightarrow \mathbb{R}$ of f is a Cauchy sequence
- M-lifting of lim on h yields $\text{M } \mathbb{R}$ limits
- As there is at most one limit, Subsingleton-elimination yields the limit y

Nice Example

Define $\text{isMax}(z, x, y) := (x \geq y \rightarrow z = x) \wedge (y \geq x \rightarrow z = y)$
as a classical predicate and prove:

$$\prod(x, y : \mathbb{R}). \Sigma(z : \mathbb{R}). \text{isMax}(z, x, y)$$

Proof.

- limit as $n \rightarrow \infty$:
- *assume* $M((x < y + 2^{-n}) + (y < x + 2^{-n})) \leftarrow$ axiom
- *assume* $((x < y + 2^{-n}) + (y < x + 2^{-n}))$
- *case 1*: $x < y + 2^{-n}$, y approximates the max by 2^{-n}
- *case 2*: $y < x + 2^{-n}$, x approximates the max by 2^{-n}
- $\Sigma(z : \mathbb{R}). z$ approximates the max by 2^{-n}
- $M\Sigma(z : \mathbb{R}). z$ approximates the max by $2^{-n} \leftarrow$ M-lift
- $\Sigma(z : \mathbb{R}). \text{isMax}(z, x, y) \leftarrow$ nondeterministic completeness □

extracts to the maximum function in AERN

Code Extraction Example

```
Lemma real_max_prop :
  forall x y, {z | (x >= y → z = x)
                 ∧ (x < y → z = y)}.

Proof.
  intros.
  apply real_mslimit_P_lt.
  + (* max is single-valued *)
  ...
  + (* construct limit *)
  intros.
  apply (mjoin (x>y - prec n)
            (y>x - prec n)).
  ++ intros [c1|c2].
  +++ (* when  $x > y - 2^{-n}$  *)
  exists x.
  ...
  +++ (* when  $x < y - 2^{-n}$  *)
  exists y.
  ...
  ++ apply M_split.
  apply prec_pos.
Defined.
```

```
real_max_prop ::
  AERN2.CReal ->
  AERN2.CReal ->
  AERN2.CReal
real_max_prop x y =
  AERN2.limit (\n ->
    Prelude.id (\h -> case h of {
      P.True -> x;
      P.False -> y}))
    (m_split x y (prec n)))
```

What really is M? How are the axioms justified?

Assemblies

- Assembly $X = (|X|, \Vdash_X)$ is a pair of a set $|X|$ and a binary relation $\Vdash_X \subseteq \mathbb{N}^{\mathbb{N}} \times |X|$ that is surjective [Lon95]:

$$\forall (x \in |X|). \exists (\varphi \in \mathbb{N}^{\mathbb{N}}). \varphi \Vdash_X x$$

- $f : |X| \rightarrow |Y|$ is computable if there is a *type-2 machine* $\tau : \subseteq \mathbb{N}^{\mathbb{N}} \rightarrow \mathbb{N}^{\mathbb{N}}$ that tracks f :

$$\begin{array}{ccc} X & \xrightarrow{f} & Y \\ \Vdash_X \downarrow & & \downarrow \Vdash_Y \\ \mathbb{N}^{\mathbb{N}} & \xrightarrow{\tau} & \mathbb{N}^{\mathbb{N}} \end{array}$$

$$\forall (x \in |X|). \forall (\varphi \in \mathbb{N}^{\mathbb{N}}). \varphi \Vdash_X x \Rightarrow \tau(\varphi) \Vdash_Y f(x)$$

- Category of assemblies & computable functions $\text{Asm}(\mathbb{N}^{\mathbb{N}})$ forms a locally Cartesian closed category modeling Dependent Type Theory [Bir95]

Validity of Some Axiomatization

- Standard Cauchy assembly $|R| = \mathbb{R}$:

$$\varphi \Vdash_R x \iff \varphi(n) \text{ encodes } q_n \in \mathbb{Q}. |q_n - x| < 2^{-n} \text{ for all } n$$

- Nondeterminism monad $M : \text{Asm}(\mathbb{N}^{\mathbb{N}}) \rightarrow \text{Asm}(\mathbb{N}^{\mathbb{N}})$

$$|M X| := \{A \subseteq |X| \mid A \neq \emptyset\} \quad \varphi \Vdash_M x A \iff \exists(x \in A). \varphi \Vdash_X x$$

- Sierpiński assembly $|S| = \{\uparrow, \downarrow\}$:

$$\varphi \Vdash_S \uparrow \iff \forall(i \in \mathbb{N}). \varphi(i) = 0$$

$$\varphi \Vdash_S \downarrow \iff \exists(i \in \mathbb{N}). \varphi(i) \neq 0$$

- classifies opens/semi-decidable subsets:

$$f : R \rightarrow S \iff f \text{ characterize a semi-decidable } S \subseteq \mathbb{R}$$

- The axiom saying $x < y$ is semi-decidable is indeed valid.
- The set of axioms are valid and universal [Her99]

Part III: Continuity of Continuity

Continuity Principles

- In $\text{Asm}(\mathbb{N}^{\mathbb{N}})$, a mapping $f : X \rightarrow Y$ is by def. computable and a function object Y^X consists of continuously realizable functions from X to Y
- (Hence) the statement

all real functions are continuous as stated by Brouwer
is a valid sentence in $\text{Asm}(\mathbb{N}^{\mathbb{N}})$

We can assume and use it for integration, derivation, etc

How about other abstract spaces X other than \mathbb{R} ?

- The common approach is to assume the statement:

all mappings $\mathbb{N}^{\mathbb{N}} \rightarrow \mathbb{N}$ are continuous

then study $\mathbb{N}^{\mathbb{N}} \hookrightarrow X$ to expand it to X .

- **Desired:** abstract and at the same time general enough continuity principle

Continuity Principle

Axiom(Continuity): For any partial computation over sequences,

$$f : X^{\mathbb{N}} \rightarrow S$$

and for any sequence $x : X^{\mathbb{N}}$, when $f x$ terminates ($(f x) \downarrow$) there nondeterministically exists an index $n : \mathbb{N}$ that f cannot distinguish:

$$\prod (n : \mathbb{N}). \bar{x}_n = \bar{y}_n \rightarrow (f y) \downarrow$$

The axiom can be realized by:

```
function continuity (f : Xℕ → S, x : Xℕ):  
  var n : ℕ := 0;  
  local function x_(m : ℕ) =  
    n := max(n, m);  
    return x_m  
  let _ := f(x_);  
  return n;
```

Continuous Continuity

Lemma: Any $f : \mathbb{N}^{\mathbb{N}} \rightarrow S$ is continuously continuous;
i.e., there *nondeterministically* is $\mu : \mathbb{N}^{\mathbb{N}} \rightarrow \mathbb{N}$ s.t.

1. μ is a modulus of continuity:

$$\prod(x : \mathbb{N}^{\mathbb{N}}). (f\ x) \downarrow \rightarrow \prod(y : \mathbb{N}^{\mathbb{N}}). \bar{y}_{\mu\ x} = \bar{x}_{\mu\ x} \rightarrow (f\ y) \downarrow$$

For any sequence x , when $f\ x$ terminates, it is okay to read only $\mu\ x$ entries around x .

2. and μ is again continuous:

$$\prod(x : \mathbb{N}^{\mathbb{N}}). (f\ x) \downarrow \rightarrow \sum(n : \mathbb{N}). \prod(y : \mathbb{N}^{\mathbb{N}}). \bar{y}_n = \bar{x}_n \rightarrow \mu\ y = \mu\ x$$

For any sequence x , when $f\ x$ terminates, there nondeterministically is a number of entries n where μ should give a consistent answer.

Proof Idea: prove continuity of $h : \mathbb{N}^{\mathbb{N}} \rightarrow \mathbb{N}$ by reducing it to a Sierpinski-valued function. Then the result follows.

Main Result

Lemma: Any real function $f : \mathbb{R} \rightarrow \mathbb{R}$ is point-wise continuous:

$$\Pi(x:\mathbb{R}, n:\mathbb{N}). \text{M}\Sigma(\mu_{x,n}:\mathbb{N}). \Pi(y:\mathbb{R}). |x - y| \leq 2^{-\mu_{x,n}} \rightarrow |f x - f y| \leq 2^{-n}$$

Moreover, it is continuously continuous on $\mathbb{Q} \hookrightarrow \mathbb{R}$;

i.e., there *nondeterministically* is $\mu : \mathbb{Q} \times \mathbb{N} \rightarrow \mathbb{N}$ s.t.

1. μ is a modulus of continuity:

$$\Pi(q:\mathbb{Q}, n:\mathbb{N}). \Pi(y:\mathbb{R}). |q - y| \leq 2^{-\mu(q,n)} \rightarrow |f q - f y| \leq 2^{-n}$$

2. and μ is again continuous:

$$\Pi(q:\mathbb{Q}, n:\mathbb{N}). \Sigma(m:\mathbb{N}). \Pi(r:\mathbb{R}). |q - r| \leq 2^{-m} \rightarrow \mu(q, n) = \mu(r, n)$$

However, \mathbb{Q} cannot be replaced with \mathbb{R} . In this sense, any real function $f : \mathbb{R} \rightarrow \mathbb{R}$ is continuously continuous.

Proof Idea

Prove it for $f : R \rightarrow S$:

$$\begin{array}{ccccc}
 & & & R & \xrightarrow{f} & S \\
 & & & \downarrow \alpha & & \\
 Q & \xrightarrow{q^i \rightarrow q^\omega} & Q^N & \xrightarrow{\eta} & M & Q^N \\
 & & \nearrow \delta & & &
 \end{array}$$

- Get continuous modulus of continuity μ for $f \circ \delta : Q^N \rightarrow S$.
- For any $x:R$ s.t. $(f \ x)\downarrow$:
- get nondeterministically $\phi:Q^N$ such that $\delta\phi = x$ (by α)
- obtain $n:N$ such that $\bar{\phi}_n = \bar{\psi}_n$ implies $(f(\hat{\psi}))\downarrow$ (by μ)
- claim this n works:
 - For any $y:R$ s.t. $|x - y| \leq 2^{-n}$:
 - there **classically exists** $\psi:Q^N$ s.t. $\bar{\phi}_n = \bar{\psi}_n$ and $\delta\psi = y$.
 - Hence, $\neg\neg(f(\delta\psi))\downarrow$ and indeed $(f \ y)\downarrow$.

and the modulus is continuous on Q

So What?


- Continuity is used to make $X \rightarrow S$ indeed the space of opens.
- From opens, define various classes of hyperspaces: closed, overt, compact, overt-compact, located,
- For overt-compactness, to cover an open $X \rightarrow S$, it is required the obtained continuity is continuous; when modulus is not continuous, it can fail to cover a compact interval
- E.g., in our system, we can define fractals as the (Hausdorff-) limit and extract certified drawings:

Conclusion

In this talk, the followings were presented:

- A constructive dependent type theory as a language of exact real number computations (cAERN project)
- Recent formalization of continuity principle and hyperspace computations

Future work includes:

- Other applications e.g., extending the ODE solving:
 SP and Holger Thies: **A Coq Formalization of Taylor Models and Power Series for Solving Ordinary Differential Equations**. *ITP 2024*
- Formalizing and verifying program extraction using meta-level programming and reasoning using e.g. MetaCoq
- Relating ours to classical formalizations e.g. mathcomp-analysis (transfer principle, type-theoretic generalization of the double-negation translation)

⇒ Classical reasoning (of computational content) in cAERN can be done relying on those rich libraries 27/27

% Thank you for your attention!