

# A (truly) universal differential equation

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Joint work with Olivier Bournez and Daniel Graça

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# What is a computer ?

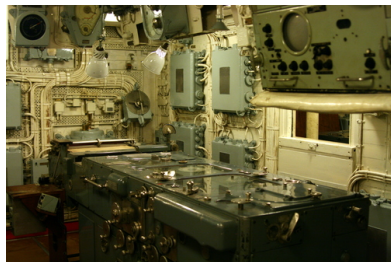
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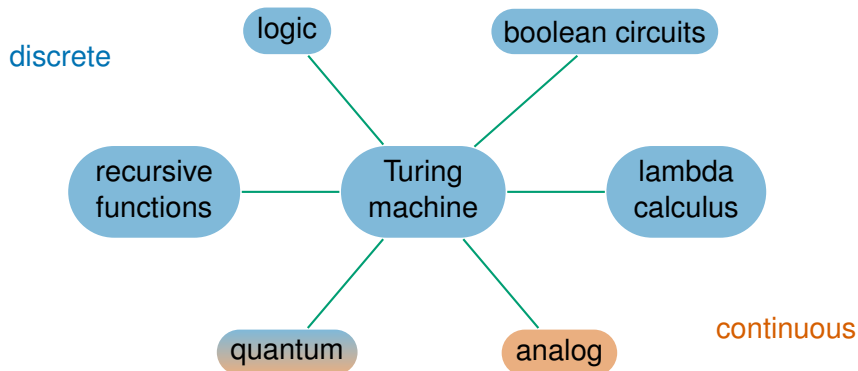
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VS



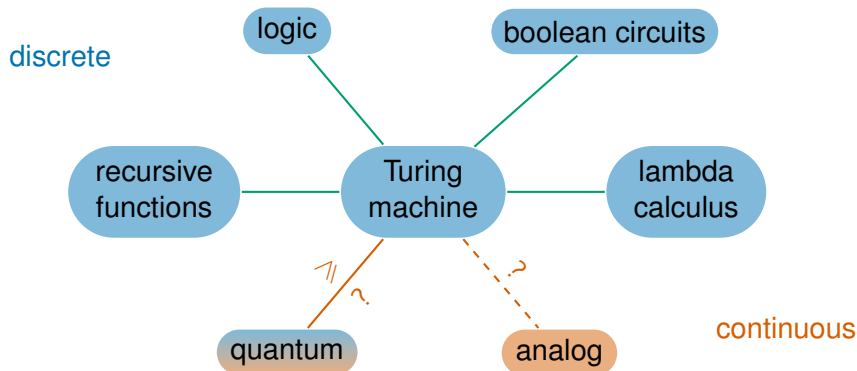
## Computability



## Church Thesis

All **reasonable** models of computation are equivalent.

## Complexity



## Effective Church Thesis

All **reasonable** models of computation are equivalent for complexity.

# Polynomial Differential Equations



Differential Analyzer

# Polynomial Differential Equations

$$\boxed{k} \rightarrow k \quad \begin{matrix} u \\ v \end{matrix} \rightarrow \boxed{\times} \rightarrow uv$$

$$\begin{matrix} u \\ v \end{matrix} \rightarrow \boxed{+} \rightarrow u+v \quad u \rightarrow \boxed{\int} \rightarrow \int u$$

General Purpose Analog  
Computer, Shannon 1936



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Polynomial differential  
equations :

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- ▶ Rich class
- ▶ Stable (+, ×, ÷, /, ED)
- ▶ No closed-form solution

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Differential Analyzer

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Newton mechanics

Reaction networks :

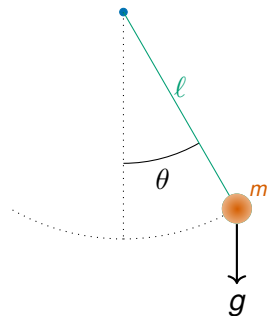
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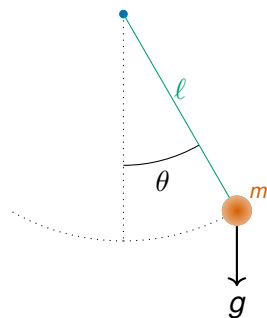
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# Example of dynamical system



$$\ddot{\theta} + \frac{g}{\ell} \sin(\theta) = 0$$

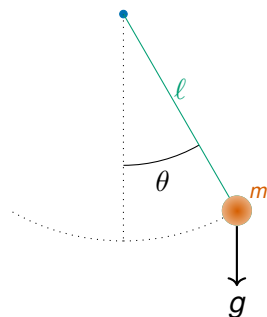
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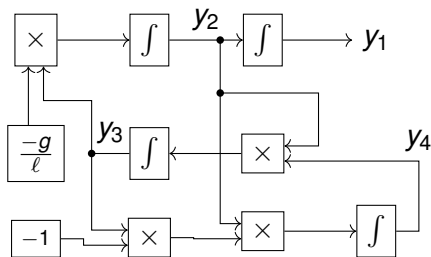
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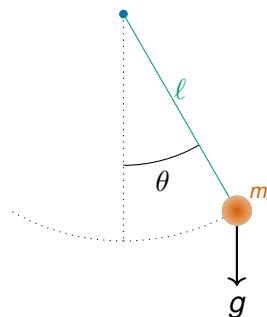


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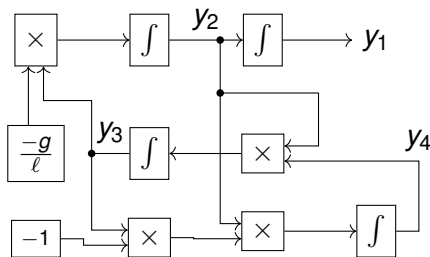


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Historical remark : the word “analog”

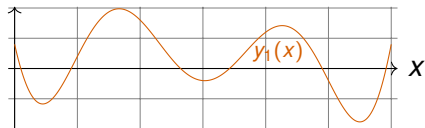
The pendulum and the circuit have the same equation. One can study one using the other by **analogy**.

# Computing with differential equations

## Generable functions

$$\begin{cases} y(0) = y_0 \\ y'(x) = p(y(x)) \end{cases} \quad x \in \mathbb{R}$$

$$f(x) = y_1(x)$$



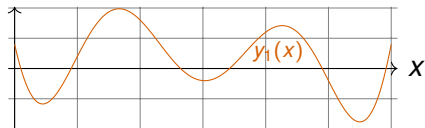
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sin, cos, exp, log, ...

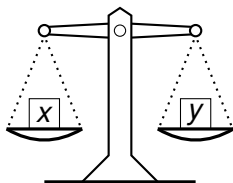
Considered "weak" : not  $\Gamma$  and  $\zeta$

Only analytic functions



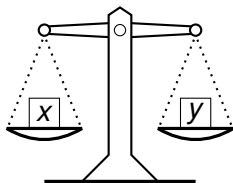
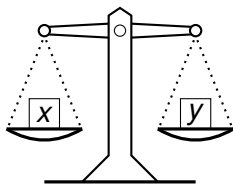
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Inputs :  $x, y \in [0, +\infty)$



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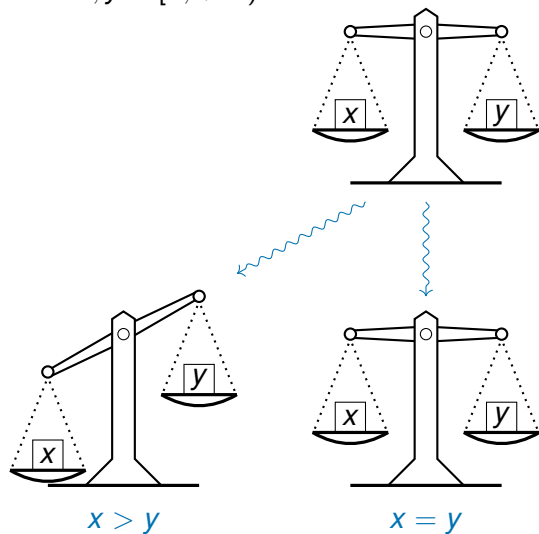
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$$x = y$$

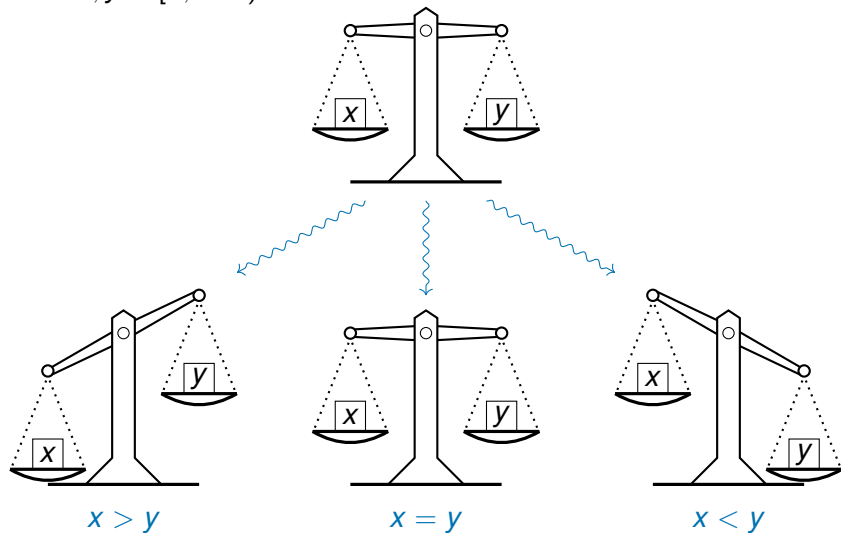
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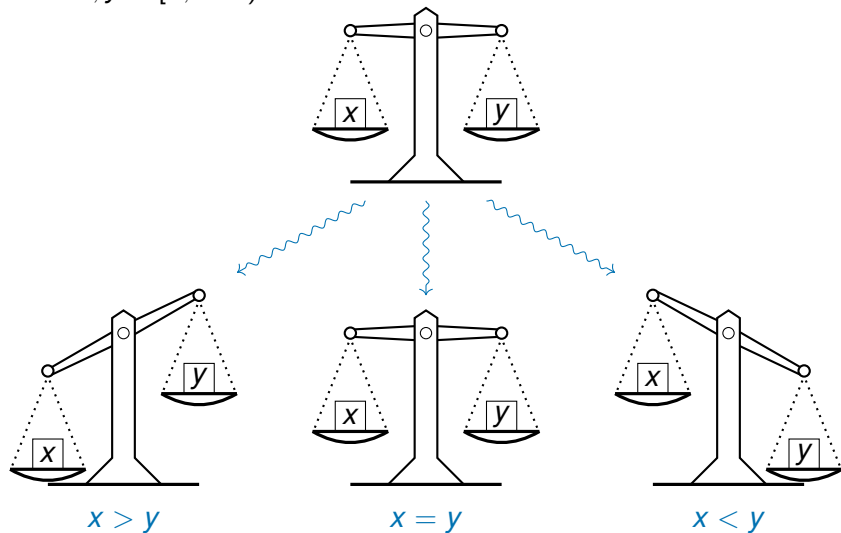
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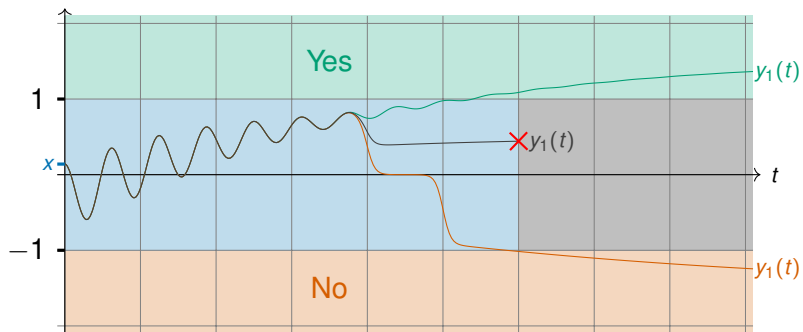
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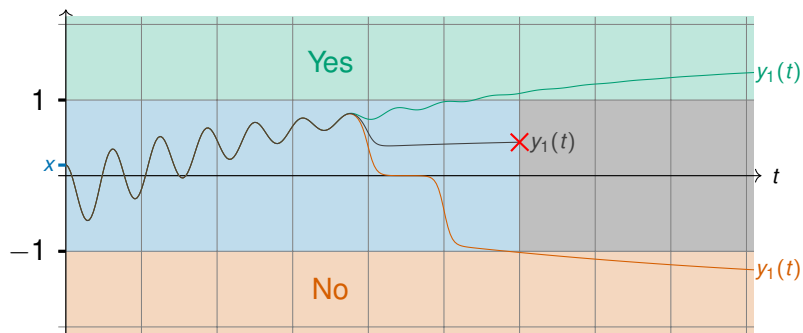


Output :  $\text{sign}(x - y)$

# More formally



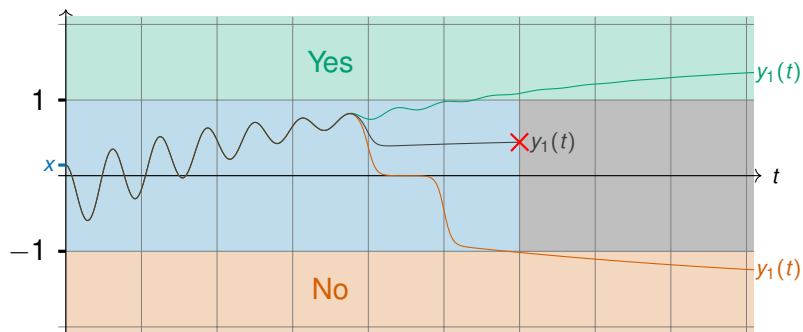
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Theorem (Bournez et al, 2010)

*This is equivalent to a Turing machine.*

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- ▶ analog computability theory
- ▶ purely continuous characterization of classical computability

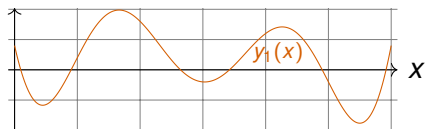


# Computing with differential equations (cont.)

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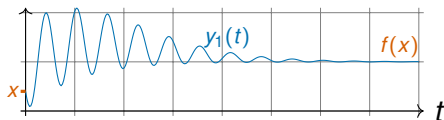
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Only analytic functions

## Computable

$$\begin{cases} y(0) = q(x) \\ y'(t) = p(y(t)) \end{cases} \quad \begin{array}{l} x \in \mathbb{R} \\ t \in \mathbb{R}_+ \end{array}$$

$$f(x) = \lim_{t \rightarrow \infty} y_1(t)$$



Modern notion

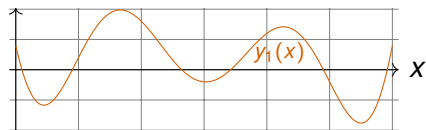
sin, cos, exp, log,  $\Gamma$ ,  $\zeta$ , ...

Turing powerful

[Bournez et al., 2007]

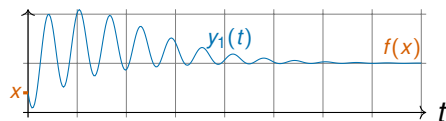
# Universal differential equations

## Generable functions



subclass of analytic functions

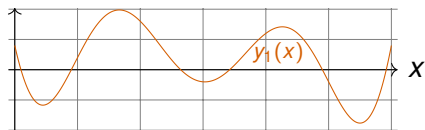
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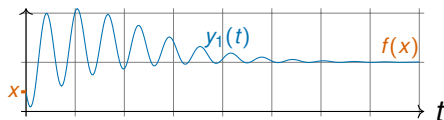
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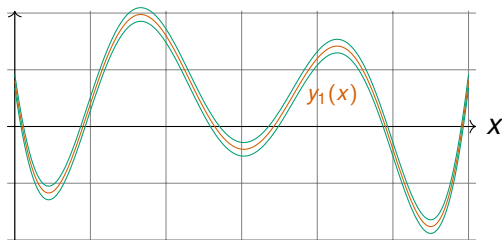


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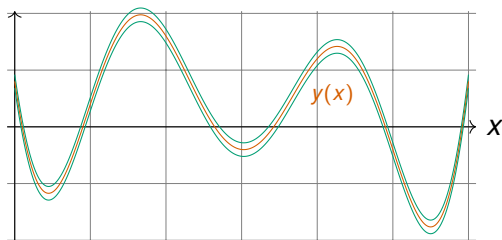


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# Universal differential algebraic equation (DAE)



## Theorem (Rubel, 1981)

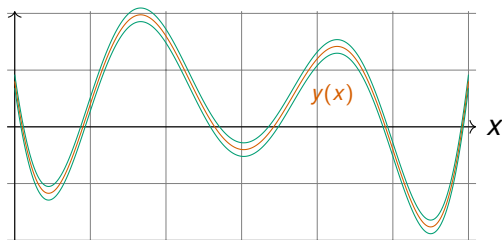
For any continuous functions  $f$  and  $\varepsilon$ , there exists  $y : \mathbb{R} \rightarrow \mathbb{R}$  solution to

$$\begin{aligned} &3y'^4 y'' y''''^2 - 4y'^4 y''^2 y'''' + 6y'^3 y''^2 y''' y'''' + 24y'^2 y''^4 y'''' \\ &- 12y'^3 y'' y''''^3 - 29y'^2 y''^3 y''''^2 + 12y''^7 = 0 \end{aligned}$$

such that  $\forall t \in \mathbb{R}$ ,

$$|y(t) - f(t)| \leq \varepsilon(t).$$

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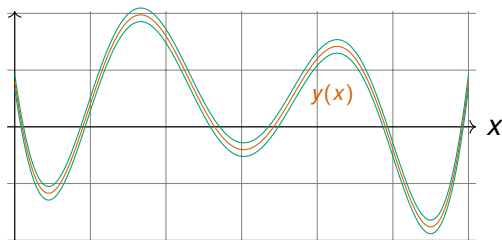
There exists a **fixed** polynomial  $p$  and  $k \in \mathbb{N}$  such that for any continuous functions  $f$  and  $\varepsilon$ , there exists a solution  $y : \mathbb{R} \rightarrow \mathbb{R}$  to

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**Problem** : this is «weak» result.

# The problem with Rubel's DAE

The solution  $y$  is not unique, **even with added initial conditions** :

$$p(y, y', \dots, y^{(k)}) = 0, \quad y(0) = \alpha_0, y'(0) = \alpha_1, \dots, y^{(k)}(0) = \alpha_k$$

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- ▶ Rubel's statement : this DAE is universal
- ▶ More realistic interpretation : this DAE allows almost anything

## Open Problem (Rubel, 1981)

Is there a universal ODE  $y' = p(y)$  ?

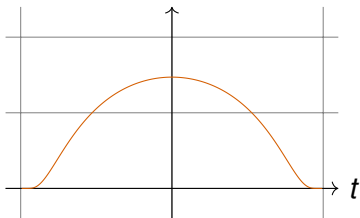
**Note** : explicit polynomial ODE  $\Rightarrow$  unique solution



# Rubel's proof in one slide

- ▶ Take  $f(t) = e^{\frac{-1}{1-t^2}}$  for  $-1 < t < 1$  and  $f(t) = 0$  otherwise.

It satisfies  $(1 - t^2)^2 f''(t) + 2tf'(t) = 0$ .



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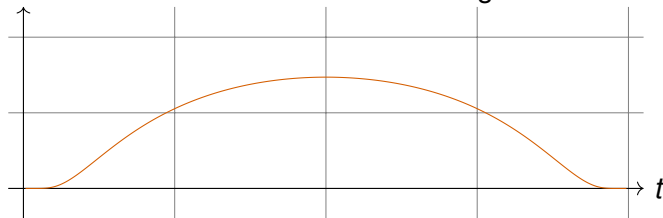
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Translation and rescaling :



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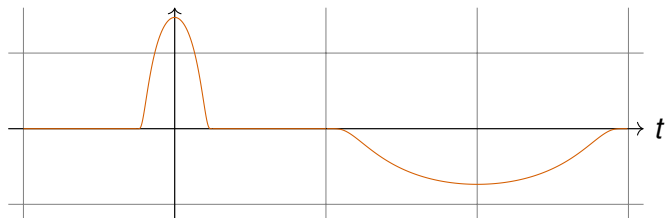
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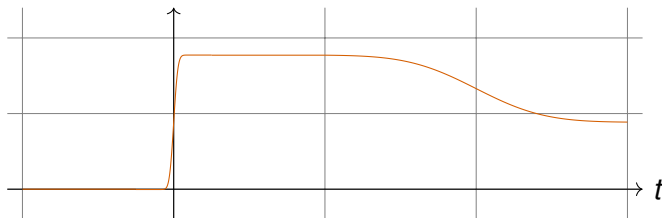
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- ▶ Can arrange so that  $\int f$  is solution : **piecewise pseudo-linear**



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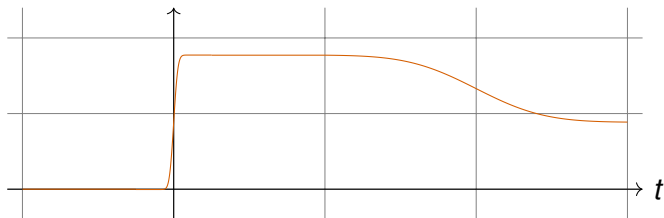
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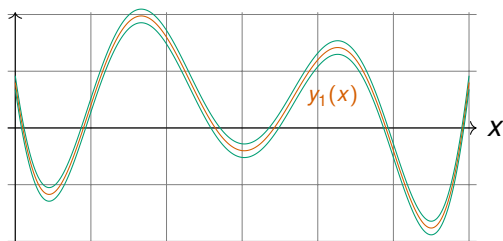
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**Conclusion** : Rubel's equation allows any piecewise pseudo-linear functions, and those are **dense in  $C^0$**

# Universal initial value problem (IVP)



## Theorem

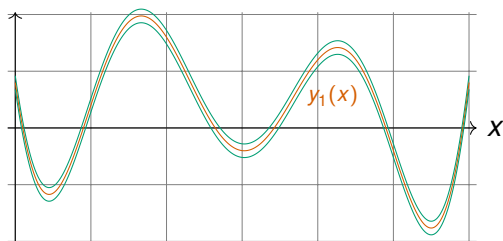
There exists a **fixed** (vector of) polynomial  $p$  such that for any continuous functions  $f$  and  $\varepsilon$ , there exists  $\alpha \in \mathbb{R}^d$  such that

$$y(0) = \alpha, \quad y'(t) = p(y(t))$$

has a **unique solution**  $y : \mathbb{R} \rightarrow \mathbb{R}^d$  and  $\forall t \in \mathbb{R}$ ,

$$|y_1(t) - f(t)| \leq \varepsilon(t).$$

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Notes :

- ▶ **system** of ODEs,
- ▶  $y$  is analytic,
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## Theorem

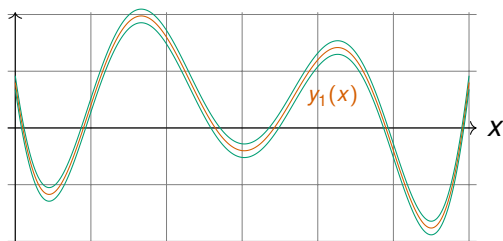
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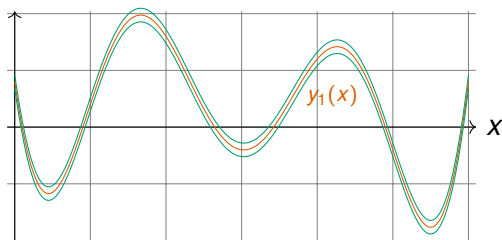
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**Remark :**  $\alpha$  is usually transcendental, but computable from  $f$  and  $\varepsilon$



# Universal DAE revisited



## Theorem

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has a **unique analytic solution** and this solution satisfies such that

$$|y(t) - f(t)| \leq \varepsilon(t).$$

# A brief stop

Before I can explain the proof, you need to know more of polynomial ODEs and what I mean by [programming with ODEs](#).

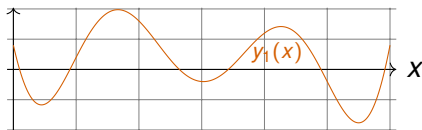
# Generable functions : a summary

## Definition

$f : \mathbb{R} \rightarrow \mathbb{R}$  is **generable** if  $\exists d, p$  and  $y_0$  such that the solution  $y$  to

$$y(0) = y_0, \quad y'(x) = p(y(x))$$

satisfies  $f(x) = y_1(x)$  for all  $x \in \mathbb{R}$ .



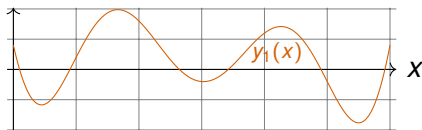
# Generable functions : a summary

## Definition

$f : \mathbb{R} \rightarrow \mathbb{R}$  is **generable** if  $\exists d, p$  and  $y_0$  such that the solution  $y$  to

$$y(0) = y_0, \quad y'(x) = p(y(x))$$

satisfies  $f(x) = y_1(x)$  for all  $x \in \mathbb{R}$ .



Nice theory for the class of total and univariate **generable** functions :

- ▶ analytic
- ▶ contains polynomials, sin, cos, tanh, exp
- ▶ stable under  $\pm, \times, /, \circ$  and Initial Value Problems (IVP)

$$y' = f(y)$$

- ▶ solutions to polynomial ODEs form a **very large class**

# Why is this useful ?

Writing polynomial ODEs by hand is **hard**.

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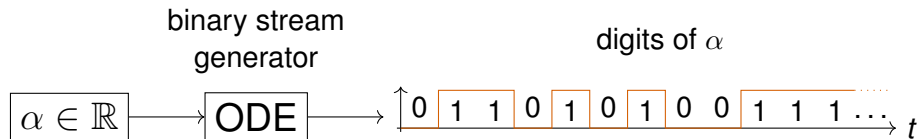
## Example : almost rounding function

There exists a generable function  $\text{round}$  such that for any  $n \in \mathbb{Z}$ ,  $x \in \mathbb{R}$ ,  $\lambda > 2$  and  $\mu \geq 0$  :

- ▶ if  $x \in [n - \frac{1}{2}, n + \frac{1}{2}]$  then  $|\text{round}(x, \mu, \lambda) - n| \leq \frac{1}{2}$ ,
- ▶ if  $x \in [n - \frac{1}{2} + \frac{1}{\lambda}, n + \frac{1}{2} - \frac{1}{\lambda}]$  then  $|\text{round}(x, \mu, \lambda) - n| \leq e^{-\mu}$ .

▶ See proof

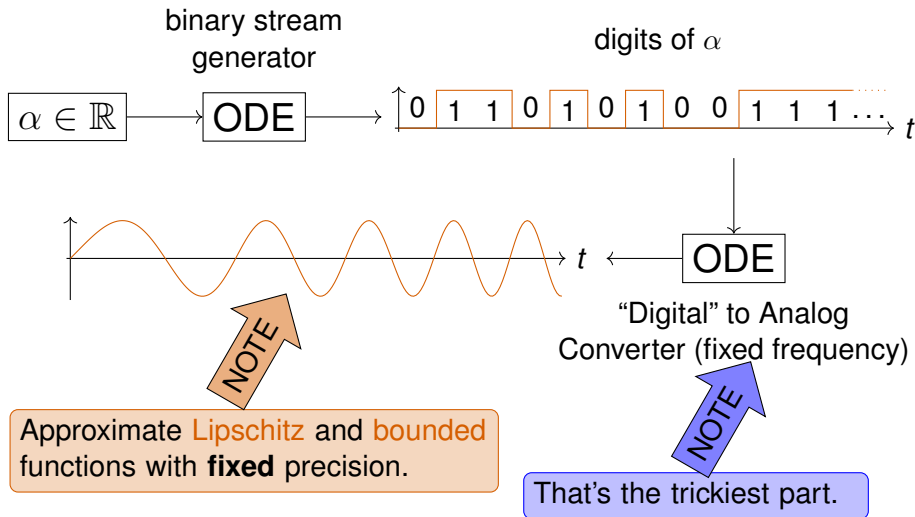
# A simplified proof



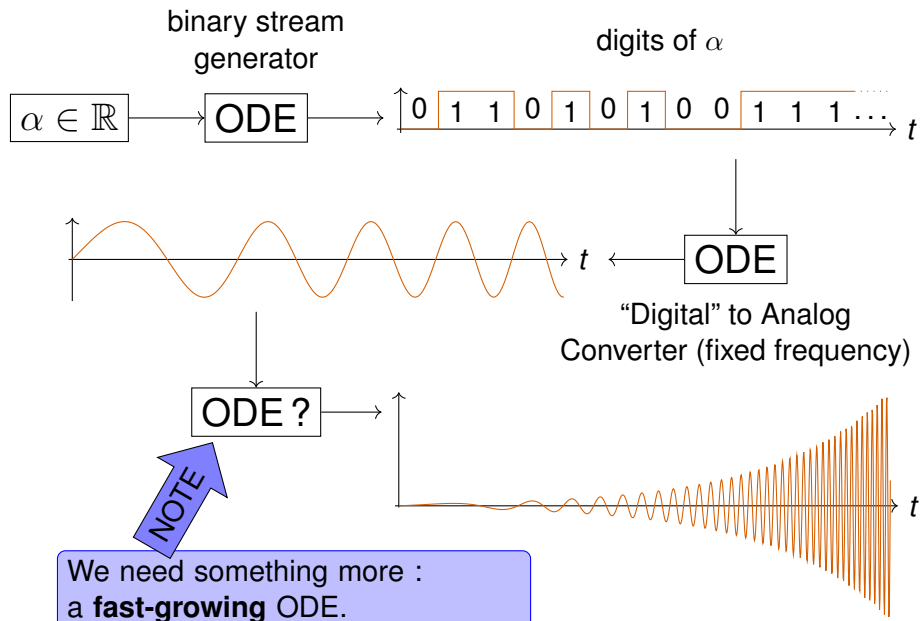
This is the **ideal** curve, the real one is an approximation of it.



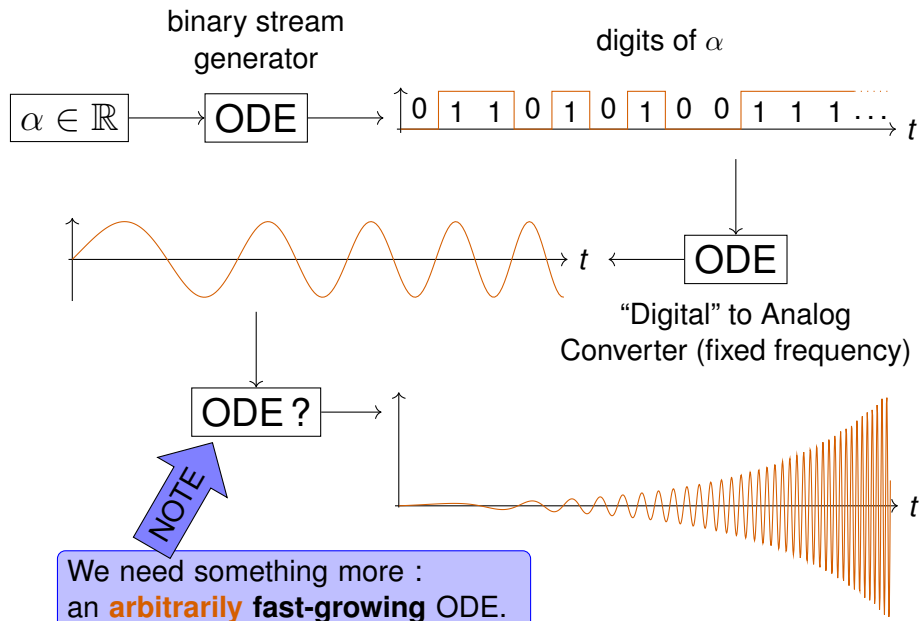
# A simplified proof



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# A simplified proof



# A less simplified proof

binary stream generator : digits of  $\alpha \in \mathbb{R}$



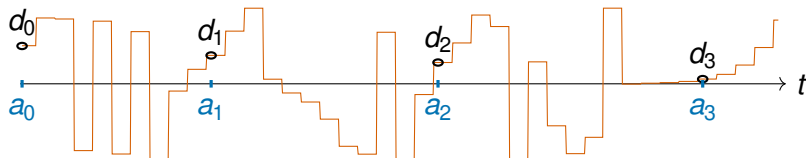
$$f(\alpha, \mu, \lambda, t) = \frac{1}{2} + \frac{1}{2} \tanh(\mu \sin(2\alpha\pi 4^{\text{round}(t-1/4, \lambda)} + 4\pi/3))$$

It's horrible, but generable

**round** is the mysterious rounding function...

# A less simplified proof

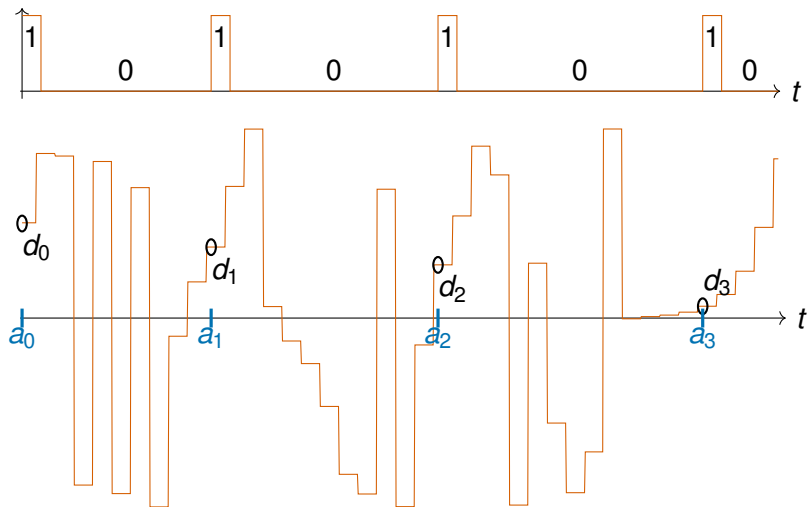
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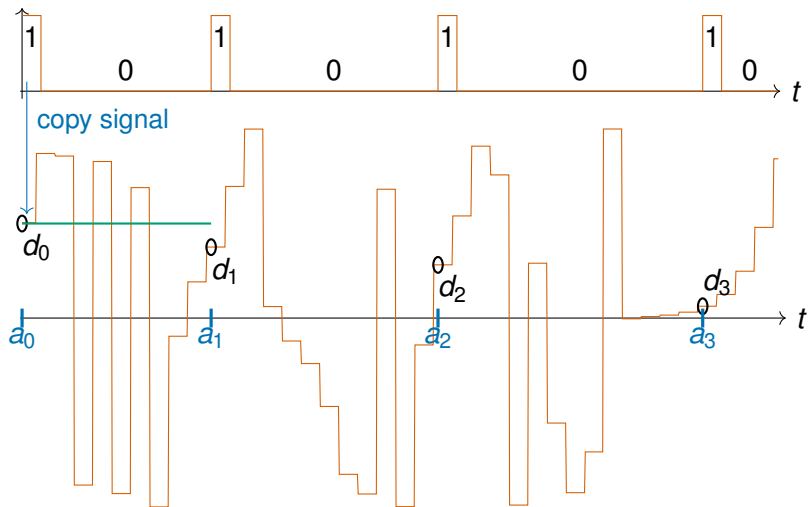
dyadic stream generator :  $d_i = m_i 2^{-d_i}$ ,  $a_i = 9i + \sum_{j < i} d_j$   
 $f(\alpha, \gamma, t) = \sin(2\alpha\pi 2^{\text{round}(t-1/4, \gamma)})$

**round** is the mysterious rounding function...

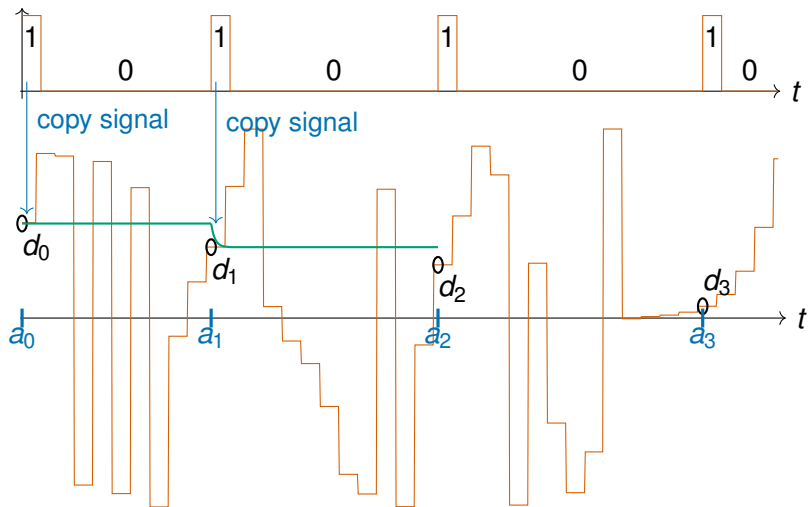
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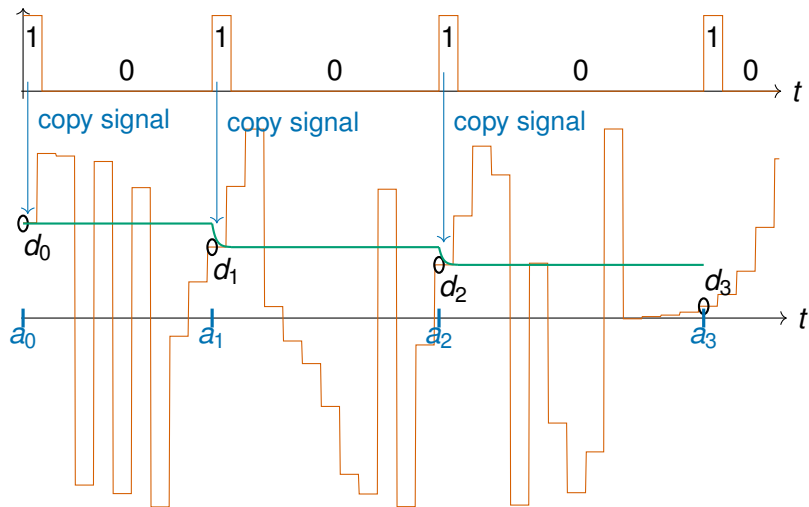


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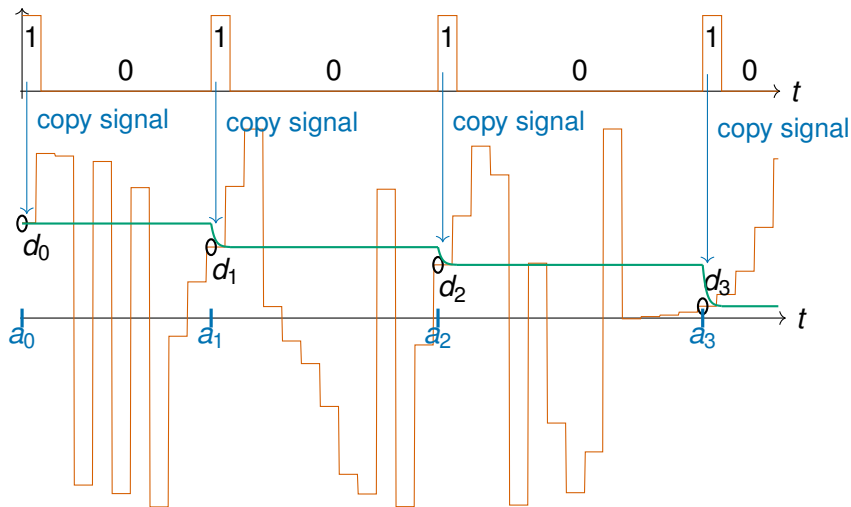




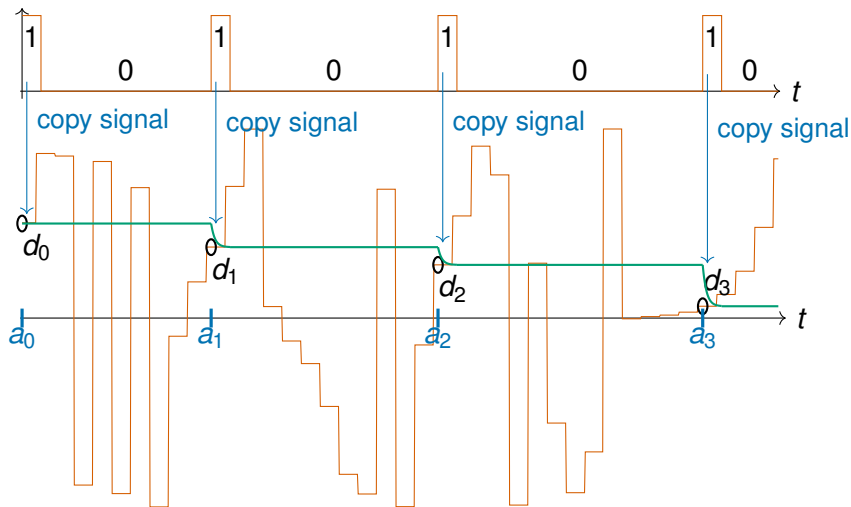
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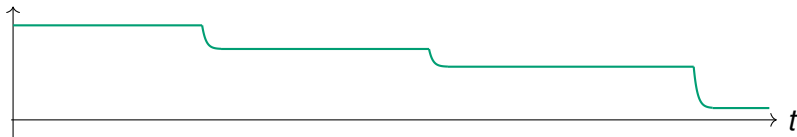


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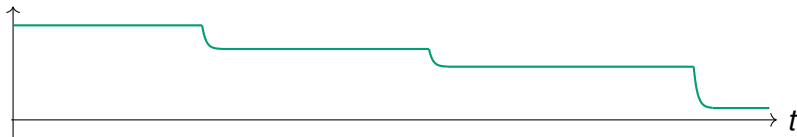
This copy operation is the “non-trivial” part.

## A less simplified proof



We can do **almost piecewise constant functions...**

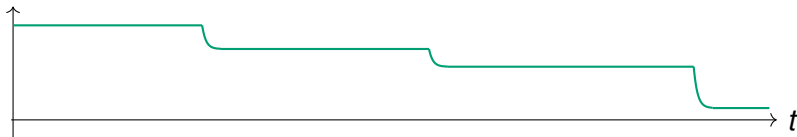
# A less simplified proof



We can do **almost piecewise constant functions...**

- ▶ ...that are **bounded by 1...**
- ▶ ...and have **super slow changing frequency.**

# A less simplified proof



We can do **almost piecewise constant functions...**

- ▶ ...that are **bounded by 1...**
- ▶ ...and have **super slow changing frequency.**

How do we go to arbitrarily large and growing functions? **Can a polynomial ODE even have arbitrary growth?**

# An old question on growth

Building a fast-growing ODE, that exists over  $\mathbb{R}$  :

$$y_1' = y_1 \quad \rightsquigarrow \quad y_1(t) = \exp(t)$$

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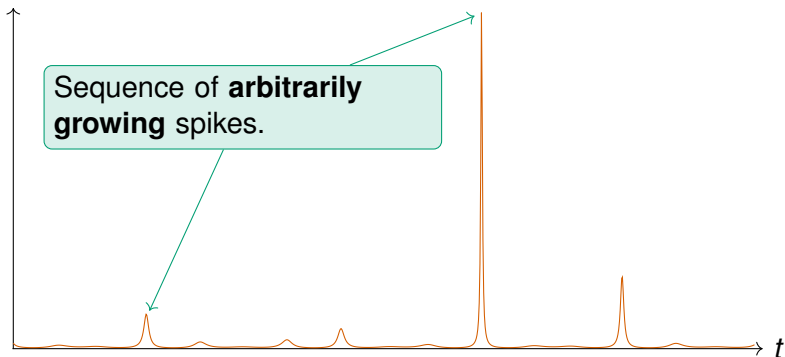
Conjecture (Emil Borel, 1899)

With  $n$  variables, cannot do better than  $\mathcal{O}_t(e_n(At^k))$ .

# An old question on growth

Counter-example (Vijayaraghavan, 1932)

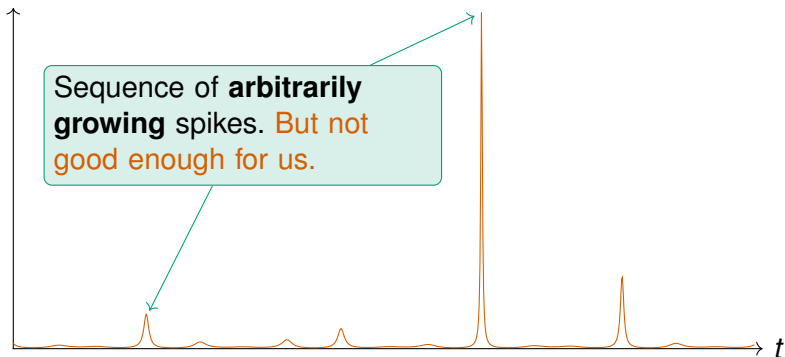
$$\frac{1}{2 - \cos(t) - \cos(\alpha t)}$$



# An old question on growth

Counter-example (Vijayaraghavan, 1932)

$$\frac{1}{2 - \cos(t) - \cos(\alpha t)}$$



## Theorem

*There exists a polynomial  $p : \mathbb{R}^d \rightarrow \mathbb{R}^d$  such that for any continuous function  $f : \mathbb{R}_+ \rightarrow \mathbb{R}$ , we can find  $\alpha \in \mathbb{R}^d$  such that*

*satisfies* 
$$y(0) = \alpha, \quad y'(t) = p(y(t))$$

$$y_1(t) \geq f(t), \quad \forall t \geq 0.$$

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## Theorem

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**Note :** both results require  $\alpha$  to be **transcendental**. Conjecture still open for **rational** (or algebraic) coefficients.

# Proof gem : iteration with differential equations

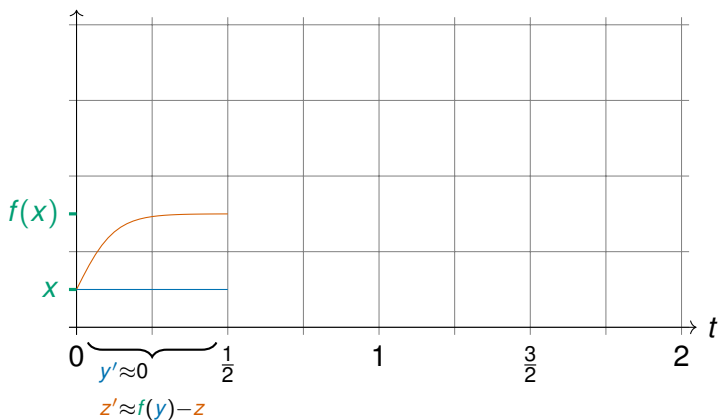
Assume  $f$  is generable, can we **iterate**  $f$  with an ODE ?

That is, build a generable  $y$  such that  $y(x, n) \approx f^{[n]}(x)$  for all  $n \in \mathbb{N}$

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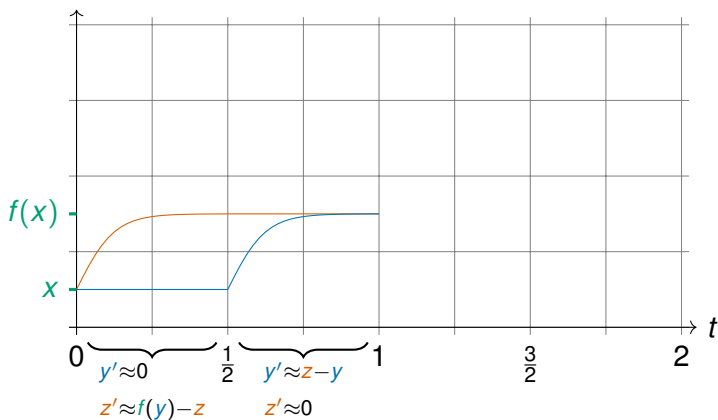




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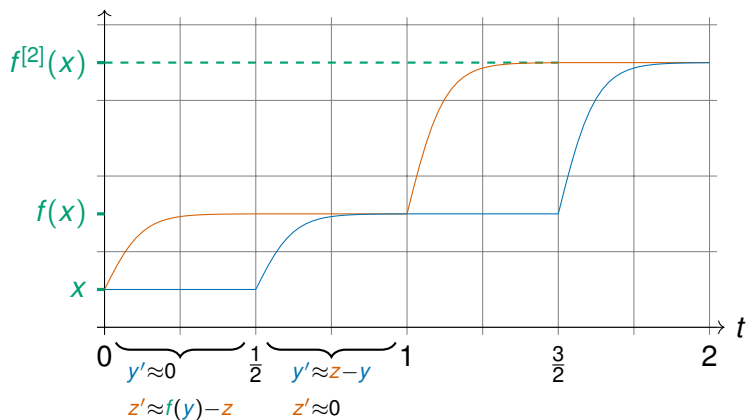
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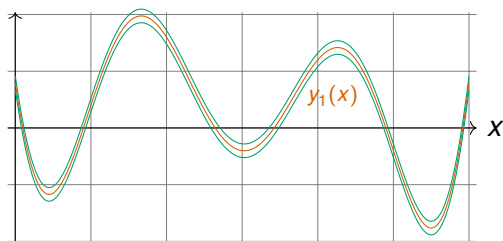
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# Universal initial value problem (IVP)



Notes :

- ▶ **system** of ODEs,
- ▶  $y$  is analytic,
- ▶ we need  $d \approx 300$ .

## Theorem

There exists a **fixed** (vector of) polynomial  $p$  such that for any continuous functions  $f$  and  $\varepsilon$ , there exists  $\alpha \in \mathbb{R}^d$  such that

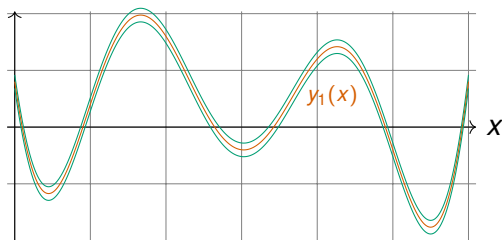
$$y(0) = \alpha, \quad y'(t) = p(y(t))$$

has a **unique solution**  $y : \mathbb{R} \rightarrow \mathbb{R}^d$  and  $\forall t \in \mathbb{R}$ ,

$$|y_1(t) - f(t)| \leq \varepsilon(t).$$

**Remark :**  $\alpha$  is usually transcendental, but computable from  $f$  and  $\varepsilon$

# Universal DAE revisited



## Theorem

There exists a **fixed** polynomial  $p$  and  $k \in \mathbb{N}$  such that for any continuous functions  $f$  and  $\varepsilon$ , there exists  $\alpha_0, \dots, \alpha_k \in \mathbb{R}$  such that

$$p(y, y', \dots, y^{(k)}) = 0, \quad y(0) = \alpha_0, y'(0) = \alpha_1, \dots, y^{(k)}(0) = \alpha_k$$

has a **unique analytic solution** and this solution satisfies such that

$$|y(t) - f(t)| \leq \varepsilon(t).$$

# Backup slides

# Generable functions (total, univariate)

## Definition

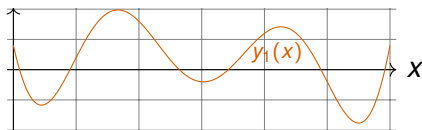
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satisfies  $f(x) = y_1(x)$  for all  $x \in \mathbb{R}$ .

## Types

- ▶  $d \in \mathbb{N}$  : dimension
- ▶  $p \in \mathbb{R}^d[\mathbb{R}^n]$  : polynomial vector
- ▶  $y_0 \in \mathbb{R}^d, y : \mathbb{R} \rightarrow \mathbb{R}^d$



**Note** : existence and unicity of  $y$  by Cauchy-Lipschitz theorem.

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**Example** :  $f(x) = x$  ▶ **identity**

$$y(0) = 0, \quad y' = 1 \quad \rightsquigarrow \quad y(x) = x$$

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**Example** :  $f(x) = x^2$       ▶ squaring

$$\begin{aligned} y_1(0) &= 0, & y_1' &= 2y_2 & \rightsquigarrow & y_1(x) &= x^2 \\ y_2(0) &= 0, & y_2' &= 1 & \rightsquigarrow & y_2(x) &= x \end{aligned}$$



# Generable functions (total, univariate)

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**Example :**  $f(x) = x^n$       ▶  $n^{\text{th}}$  power

$$\begin{array}{lll} y_1(0) = 0, & y_1' = ny_2 & \rightsquigarrow y_1(x) = x^n \\ y_2(0) = 0, & y_2' = (n-1)y_3 & \rightsquigarrow y_2(x) = x^{n-1} \\ \dots & \dots & \dots \\ y_n(0) = 0, & y_n' = 1 & \rightsquigarrow y_n(x) = x \end{array}$$

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**Example :**  $f(x) = \exp(x)$       ▶ **exponential**

$$y(0) = 1, \quad y' = y \quad \rightsquigarrow \quad y(x) = \exp(x)$$

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**Example :**  $f(x) = \sin(x)$  or  $f(x) = \cos(x)$

$$y_1(0) = 0, \quad y_1' = y_2 \quad \rightsquigarrow \quad y_1(x) = \sin(x)$$

$$y_2(0) = 1, \quad y_2' = -y_1 \quad \rightsquigarrow \quad y_2(x) = \cos(x)$$

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▶ **sine/cosine**

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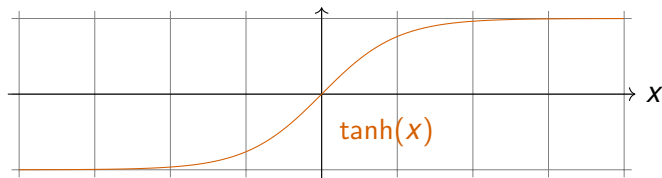
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**Example :**  $f(x) = \tanh(x)$  ▶ **hyperbolic tangent**

$$y(0) = 0, \quad y' = 1 - y^2 \quad \rightsquigarrow \quad y(x) = \tanh(x)$$



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**Example :**  $f(x) = \frac{1}{1+x^2}$  ▶ rational function

$$f'(x) = \frac{-2x}{(1+x^2)^2} = -2xf(x)^2$$

$$\begin{aligned} y_1(0) &= 1, & y_1' &= -2y_2y_1^2 & \rightsquigarrow & y_1(x) = \frac{1}{1+x^2} \\ y_2(0) &= 0, & y_2' &= 1 & \rightsquigarrow & y_2(x) = x \end{aligned}$$

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**Example** :  $f = g \pm h$       ▶ **sum/difference**

$$(f \pm g)' = f' \pm g'$$

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**Example** :  $f = gh$     ▶ **product**

$$(gh)' = g'h + gh'$$

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**Example** :  $f = \frac{1}{g}$  ▶ inverse

$$f' = \frac{-g'}{g^2} = -g'f^2$$



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**Example** :  $f = \int g$     ▶ **integral**

$$f' = g$$

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**Example** :  $f = g'$       ▶ derivative

$$f' = g'' = (p_1(z))' = \nabla p_1(z) \cdot z'$$

# Generable functions (total, univariate)

## Definition

$f : \mathbb{R} \rightarrow \mathbb{R}$  is **generable** if there exists  $d, p$  and  $y_0$  such that the solution  $y$  to

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**Example** :  $f = g \circ h$     ▶ **composition**

$$(z \circ h)' = (z' \circ h)h' = p(z \circ h)h'$$

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**Example :**  $f' = \tanh \circ f$  ▶ Non-polynomial differential equation

$$f'' = (\tanh' \circ f)f' = (1 - (\tanh \circ f)^2)f'$$

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**Example :**  $f(0) = f_0, f' = g \circ f$  ▶ Initial Value Problem (IVP)

$$f' = g' = (p(z))' = \nabla p(z) \cdot z'$$

# Generable functions : a first summary

Nice theory for the class of total and univariate **generable** functions :

- ▶ analytic
- ▶ contains polynomials,  $\sin$ ,  $\cos$ ,  $\tanh$ ,  $\exp$
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**Limitations :**

- ▶ total functions
- ▶ univariate

# Generable functions (generalization)

## Definition

$f : X \subseteq \mathbb{R}^n \rightarrow \mathbb{R}$  is **generable** if  $X$  is open **connected** and  $\exists d, p, x_0, y_0, y$  such that

$$y(x_0) = y_0, \quad J_y(x) = p(y(x))$$

and  $f(x) = y_1(x)$  for all  $x \in X$ .

$J_y(x)$  = Jacobian matrix of  $y$  at  $x$

## Notes :

- ▶ Partial differential equation !
- ▶ Unicity of solution  $y$ ...
- ▶ ... **but not existence** (ie you have to show it exists)

## Types

- ▶  $n \in \mathbb{N}$  : input dimension
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**Example :**  $f(x_1, x_2) = x_1 x_2^2$  ( $n = 2, d = 3$ )

$$y(0, 0) = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}, \quad J_y = \begin{pmatrix} y_3^2 & 3y_2 y_3 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} \rightsquigarrow y(x) = \begin{pmatrix} x_1 x_2^2 \\ x_1 \\ x_2 \end{pmatrix}$$

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**Example :**  $f(x_1, x_2) = x_1 x_2^2$  ▶ **monomial**

$$\begin{array}{llll} y_1(0, 0) = 0, & \partial_{x_1} y_1 = y_3^2, & \partial_{x_2} y_1 = 3y_2 y_3 & \rightsquigarrow y_1(x) = x_1 x_2^2 \\ y_2(0, 0) = 0, & \partial_{x_1} y_2 = 1, & \partial_{x_2} y_2 = 0 & \rightsquigarrow y_2(x) = x_1 \\ y_3(0, 0) = 0, & \partial_{x_1} y_3 = 0, & \partial_{x_2} y_3 = 1 & \rightsquigarrow y_3(x) = x_2 \end{array}$$

**This is tedious !**

# Generable functions (generalization)

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**Last example** :  $f(x) = \frac{1}{x}$  for  $x \in (0, \infty)$

$$y(1) = 1, \quad \partial_x y = -y^2 \quad \leadsto \quad y(x) = \frac{1}{x}$$

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▶ **inverse function**

# Generable functions : summary

Nice theory for the class of multivariate **generable** functions (over connected domains) :

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## Natural questions :

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- ▶ can we generate all analytic functions? **No**

Riemann  $\Gamma$  and  $\zeta$  are not generable.

# From discrete to real computability

Computable Analysis : lift Turing computability to real numbers

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## Definition

$x \in \mathbb{R}$  is computable iff  $\exists$  a computable  $f : \mathbb{N} \rightarrow \mathbb{Q}$  such that :

$$|x - f(n)| \leq 10^{-n} \quad n \in \mathbb{N}$$

**Examples** : rational numbers,  $\pi$ ,  $e$ , ...

<b>n</b>	<b>f(n)</b>	<b><math> \pi - f(n) </math></b>
0	3	$0.14 \leq 10^{-0}$
1	3.1	$0.04 \leq 10^{-1}$
2	3.14	$0.001 \leq 10^{-2}$
10	3.1415926535	$0.9 \cdot 10^{-10} \leq 10^{-10}$



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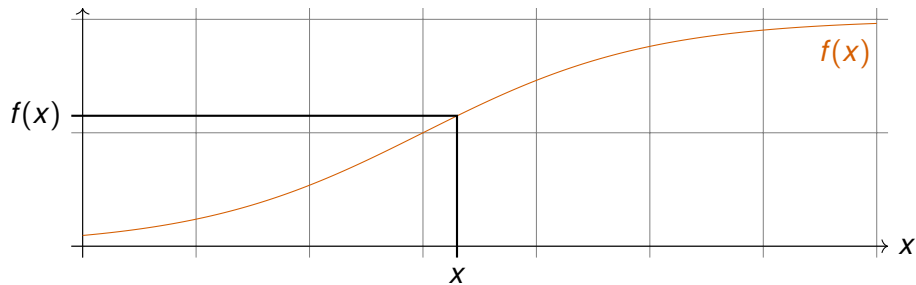
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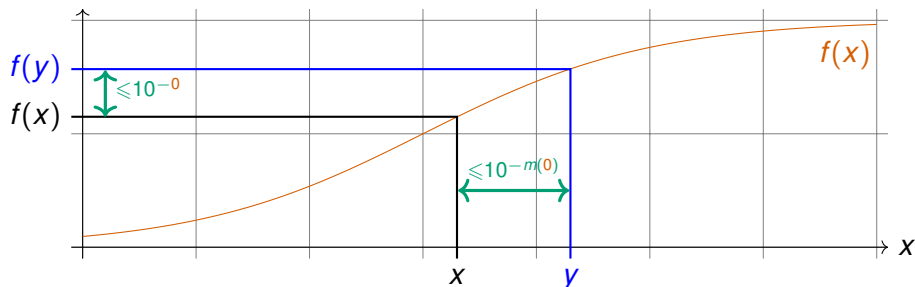
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**Beware** : there exists uncomputable real numbers !

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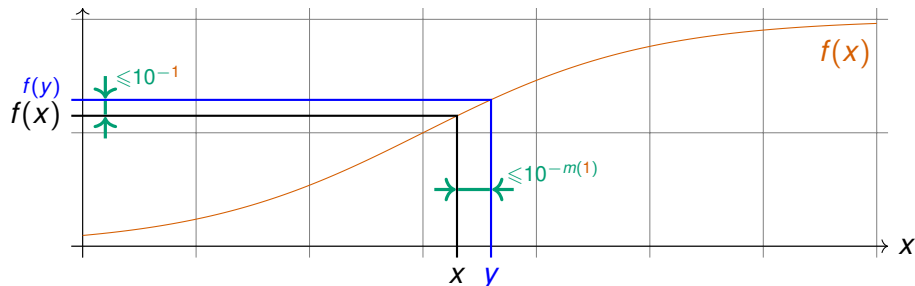
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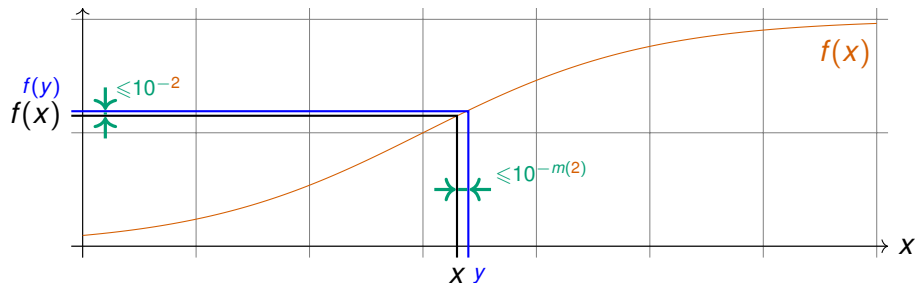
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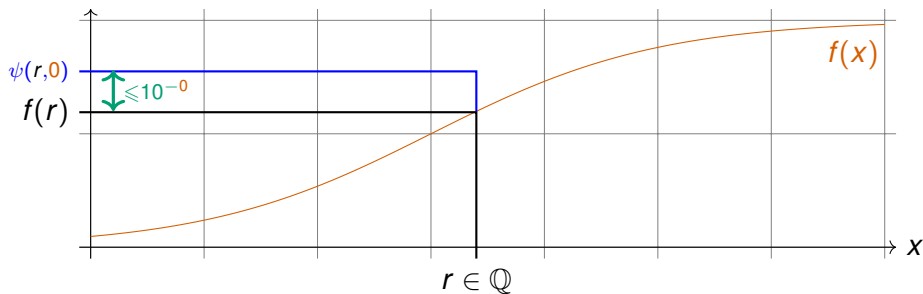
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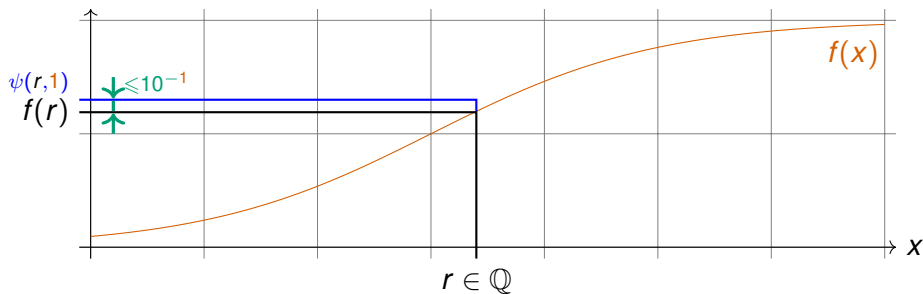
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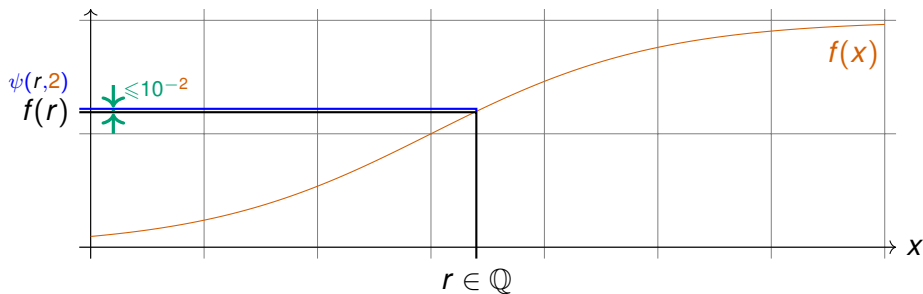
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## Polytime complexity

Add “polynomial time computable” everywhere.

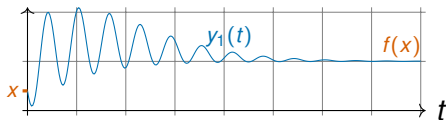
# Equivalence with computable analysis

Definition (Bournez et al, 2007)

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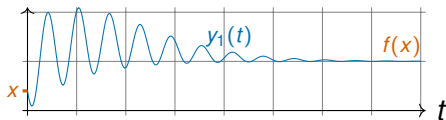
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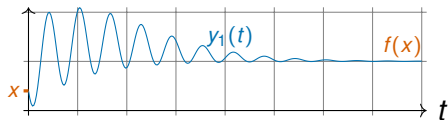
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1. In Computable Analysis, a standard model over reals built from Turing machines.

# Almost-rounding function

“Perfect round” :

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$$\text{nz}(x) = x + \text{some variation on } \tanh$$

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# Almost-rounding function : gory details

Formally :

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$$\text{rnd}(x, \mu, \lambda) = x - \frac{1}{\pi} \arctan(\text{cltan}(\pi x, \mu, \lambda))$$

$$\text{cltan}(\theta, \mu, \lambda) = \frac{\sin(\theta)}{\sqrt{\text{nz}(\cos^2 \theta, \mu + 16\lambda^3, 4\lambda^2)}} \text{sg}(\cos \theta, \mu + 3\lambda, 2\lambda)$$

$$\text{nz}(x, \mu, \lambda) = x + \frac{2}{\lambda} \text{ip}_1 \left( 1 - x + \frac{3}{4\lambda}, \mu + 1, 4\lambda \right)$$

$$\text{ip}_1(x, \mu, \lambda) = \frac{1 + \text{sg}(x - 1, \mu, \lambda)}{2}$$

$$\text{sg}(x, \mu, \lambda) = \tanh(x\mu\lambda)$$

All generable functions !