REDLOG as a Tool in Symbolic Algebra and Trustworthy Computing

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An Invitation to Discover REDLOG for Your Work

- Real Quantifier Elimination and Variants
- Other Domains
- Online Resources
- Integer Quantifier Elimination
- Work in Progress and Visions for the Future
- Summary

REDLOG Joint Project with Andreas Dolzmann



- REDUCE logic system
- component of the computer algebra system REDUCE
- continuous development since 1992
- REDLOG 3.0 is part of REDUCE 3.8
- current version is freely distributed on the web (e.g. 3.060805)
- currently 30–40 kloc

Two Real Examples

Quantifier Elimination

Fix syntax: a set of function symbols and relation symbols.

Fix semantics: a domain and an interpretation for these symbols.

Given a first-order formula φ find quantifier-free φ' such that $\varphi' \longleftrightarrow \varphi$.

Easy Example (syntax $(0, 1, +, -, \cdot, =, \leq, \neq, <)$ / semantics \mathbb{R})

$$\varphi \equiv \exists x(ax^2 + bx + c = 0)$$

$$\varphi' \equiv (a \neq 0 \land b^2 - 4ac \ge 0) \lor (a = 0 \land b \neq 0) \lor (a = 0 \land b = 0 \land c = 0)$$

Example by Hoon Hong (syntax / semantics as above)

$$\varphi \equiv \forall x \exists y (x^2 + xy + b > 0 \land x + ay^2 + b \le 0)$$

$$\varphi' \equiv a < 0 \land b > 0$$

Real Elimination Methods in REDLOG

Partial CAD (Collins 1973, Collins and Hong 1991)

- Doubly exponential in the number of all variables
- Generally applicable
- Reasonably simple results

Virtual Substitution (Weispfenning 1988)

- Doubly exponential in the number of quantifier changes
- Restricted to formulas with low-degree polynomials
- Produces a large number of atomic formulas

Hermitian Quantifier Elimination (Weispfenning 1993)

- Not elementary recursive
- Aims at formulas with many equations
- Produces huge polynomials with huge coefficients

Automatic Combination of Methods

Currently Fallback Quantifier Elimination

- Virtual Substitution as long as possible
- Then partial CAD

Hong's Example

 $\varphi \equiv \forall x \exists y (x^2 + xy + b > 0 \land x + ay^2 + b \le 0) \rightsquigarrow \varphi' \equiv a < 0 \land b > 0$

► First eliminate ∃y by virtual substitution, then eliminate ∀x by partial CAD.

Takes 0.7 seconds altogether.

- Virtual substitution for $\forall x$ fails (degree 4).
- Partial CAD for the entire problem takes 86 seconds.
 Factor > 100.

Long-term goal: Meta Quantifier Elimination.

Virtual Substitution

- Given $\exists x \varphi$, where $\varphi \equiv ax + b = 0$.
- For fixed *a*, *b* every such φ describes a finite union of intervals.
- ► Collect all endpoints of intervals guarded by conditions for their existence:

$$E=\left\{\left(a\neq 0,-b/a\right)\right\}.$$

► Add to the elimination set one point with "true" as its guard:

$$E = \{(a \neq 0, -b/a), (true, 0)\}.$$

Use modified substitution for the pseudo-terms:

$$\exists x \varphi \longleftrightarrow \bigvee_{(\gamma,t) \in E} \gamma \land \varphi[x//t].$$

The formal result:

$$\left(a \neq 0 \land \left(a \cdot \frac{-b}{a} + b\right) \cdot a = 0 \cdot a\right) \lor (\text{true} \land a \cdot 0 + b = 0).$$

• Simplify the result: $\varphi' \equiv a \neq 0 \lor b = 0$.

Extended Quantifier Elimination

Generalize
$$\exists x \varphi \longleftrightarrow \bigvee_{(\gamma,t) \in E} \gamma \land \varphi[x//t]$$

to the extended quantifier elimination scheme

$$\exists x \varphi \rightsquigarrow \left[\begin{array}{ccc} \vdots & \vdots \\ \gamma \land \varphi[x//t] & \{x = t\} \\ \vdots & \vdots \end{array} \right]$$

Semantics

Fix all parameters.

If some left hand side condition holds, then $\exists x \varphi$ holds

and the corresponding right hand side term is **one** sample solution.

In Our Example

$$\begin{array}{c} a \neq 0 \quad \left\{ x = -\frac{b}{a} \right\} \\ b = 0 \quad \left\{ x = 0 \right\} \end{array}$$

Successful Real Applications of REDLOG

- parametric and nonlinear optimization
- transportation problems
- ► circuit analysis, -design, -diagnosis
- generalized scheduling problems
- real implicitation
- automated theorem proving
- computational geometry
- solid modeling
- robot motion planning
- algebraic biology
- factorization of LPDOs

- automatic loop parallelization (Lengauer)
- bifurcation analysis (El Kahoui, Weber)
- theoretical mechanics (loakimidis)
- stability of differential equations (Hong, Liska, Steinberg)
- hybrid control theory (Yovine, Anai/FUJITSU)
- atmosphere chemistry (Lustfeld)
- hydraulic network diagnosis (ROSE)
- runtime properties of programs (Anderson et al.)
- reasoning in complex theories (Sofronie-Stokkermans)

Many More Domains and Applications

Reals (JSC 97, JAR 98, AAECC 99, CASC 00, ISSAC 97/00/03/04, ...)

discussed before

Complex

language of rings only

Differential (CASC 2004)

- language of rings with unary differential operator
- computation in differentially closed field (A. Robinson, Blum)

Padics (JSC 00, ISSAC 99, CASC 01)

- linear formulas over p-adic fields for p prime
- optionally uniform in p
- used e.g. for solving parametric systems of congruences over the integers

Yet More Domains and Applications

Terms (CASC 2002)

Malcev-type term algebras (with functions instead of relations)

Queues (C. Straßer at RWCA 2006)

- two-sided queues over the other domains (2-sorted)
- Implemented at present for queues of reals

Boolean (CASC 2003, C. Zengler 2008)

- generalization of SAT-checking
- quantified propositional calculus (parametric QSAT-checking)

First-Order Theorem Proving (S. Käser 2007)

Generalized Gröbner bases approach by Kapur and Narendran.

Integers (AAECC 2007, CASC 2007)

Some details soon ...

Online Resources: The REDLOG Website

- Regular REDLOG updates for download.
- Documentation as both HTML and for download.
- References (generated from the REMIS database)
 - REDLOG system papers
 - REDLOG applications
 - REDLOG 3rd-party applications
 - Theoretical foundations.
- REMIS = REDLOG Example Management and Information System



Recall Real QE by Virtual Substitution

$$\exists x\psi \longleftrightarrow \bigvee_{(\gamma,t)\in E} (\gamma \land \psi[t]/x])$$

Example

► Consider ℝ, arithmetic, ordering:

$$\varphi \equiv \exists x (3x - b = 0).$$

• One possible QE result using $E = \{(\text{true}, b/3)\}$:

$$\varphi \longleftrightarrow \bigvee_{t \in \{(\operatorname{true}, b/3)\}} (3x - b = 0)[t/\!/x] \longleftrightarrow 0 = 0 \longleftrightarrow \operatorname{true}_{t \in \{(\operatorname{true}, b/3)\}} (3x - b) = 0$$

- For linear formulas one can always find elimination sets [Weispfenning 1988].
- This can be extended to higher degrees to some extent [Weispfenning 1997].

The Same Problem Over the Integers

Example

► Consider Z, arithmetic, ordering, congruences:

$$\varphi \equiv \exists x (3x - b = 0).$$

One possible QE result:

$$\varphi \quad \longleftrightarrow \quad \bigvee_{k=-3}^{3} \left(b + k \equiv_{3} 0 \land (3x - b = 0) \left[\frac{b + k}{3} / / x \right] \right)$$
$$\longleftrightarrow \quad \bigvee_{k=-3}^{3} \left(b + k \equiv_{3} 0 \land k = 0 \right) \longleftrightarrow b \equiv_{3} 0.$$

- Systematic use of formal V-notation decreases complexity by one exponential step [Weispfenning 1990].
- QE can be interpreted within the virtual substitution framework:
 E = { (b + k ≡₃ 0, (b + k)/3) | |k| ≤ 3 } [Lasaruk 2005, Lasaruk + S. 2007].

Presburger Arithmetic

Presburger Arithmetic is the **additive** theory of \mathbb{Z} with ordering and congruences:

Mojzesz Presburger



Über die Vollständigkeit eines gewissen Systems der Arithmetik ganzer Zahlen, in welchem die Addition als einzige Operation hervortritt

Dissertation, Warsaw 1929

- 3x is possibly short for x + x + x.
- Our example $\exists x(3x b = 0)$ is a Presburger formula.
- ► In contrast, $\exists x(ax b = 0)$ is **not** a Presburger formula.

Introducing Parameters Into Presburger Arithmetic

- ► Again Z, arithmetic, ordering, congruences.
- Now make essential use of multiplication:

$$\varphi \equiv \exists x (a \cdot x - b = 0).$$

Copy the elimination approach from before:

$$\varphi \quad \longleftrightarrow \quad b = 0 \lor \bigvee_{k=-a}^{a} \left(a \neq 0 \land b + k \equiv_{a} 0 \land (ax - b = 0) \left[\frac{b + k}{a} / / x \right] \right)$$
$$\longleftrightarrow \quad b = 0 \lor \bigvee_{k=-a}^{a} (a \neq 0 \land b + k \equiv_{a} 0 \land k = 0) \longleftrightarrow b \equiv_{a} 0.$$

Problem

$$\bigvee_{k=-a}^{a} \left(a \neq 0 \land b + k \equiv_{a} 0 \land (ax - b = 0) \left[\frac{b + k}{a} / / x \right] \right) \text{ is not a first-order formula.}$$

Bounded Quantifiers and Weak QE

Formally extend logic by new quantifiers with the following semantics:

$$\bigsqcup_{k:\beta} \varphi \quad \text{iff} \quad \exists k(\beta \land \varphi), \qquad \bigsqcup_{k:\beta} \varphi \quad \text{iff} \quad \forall k(\beta \longrightarrow \varphi).$$

We say **bounded quantifier** if the range β is finite for all choices of parameters.

This solves our previous problem

$$\bigsqcup_{k:|k| < |a|} \left(a \neq 0 \land b + k \equiv_3 0 \land (ax - y = 0) \left[\frac{b + k}{3} / x \right] \right) \text{ is OK in extended logic.}$$

• If
$$\beta$$
 contains only k , then $\bigsqcup_{k:\beta} \varphi \longleftrightarrow \bigvee_{i \in \{z \in \mathbb{Z} \mid \beta(z)\}} \varphi[i/k].$

Weak quantifier elimination: Results may contain bounded quantifiers.

Major Result (Lasaruk + S., AAECC 2007)

Linear formulas (with arbitrary polynomial coefficients) admit weak QE.

Application to Information Flow Control

```
if (a < b) then
    if (a+b mod 2 = 0) then
        n := (a+b)/2
    else
        n := (a+b+1)/2
    fi
        A[n] := get_sensitive_data(x)
        send_sensitive_data(trusted_receiver,A[n])
fi
y := A[abs(b-a)]</pre>
```

Question

Can the sensitive information A[n] possibly become **nonlocal** via assignment to y?

Our Contribution to the Solution

Path condition automatically generated by software engineering tools:

$$\exists a \exists b \exists n ((a < b \land a + b \equiv_2 0 \land 2n = a + b \land ((a < b \land b - a = n) \lor (a \ge b \land a - b = n))) \lor (a < b \land a + b \neq_2 0 \land 2n = a + b + 1 \land ((a < b \land b - a = n) \lor (a \ge b \land a - b = n)))).$$

Extended quantifier elimination for attackers:

true
$$\{n = 1, b = 1, a = 0\}$$

true $\{n = 2, b = 3, a = 1\}$

Regular quantifier elimination for defenders:

$$3a - b + 1 = 0 \land a + b \equiv_2 0 \land a < b) \lor (3a - b = 0 \land a + b \neq_2 0 \land a < b).$$

Towards Higher Degrees

- Is our extension of logic suitable even for nonlinear formulas?
- Yes, for certain ones!

Example

Weakly eliminate $\exists x \text{ from } \varphi \equiv \exists x(ax - y < 0 \land x^2 + x + a > 0).$

Our result:

$$\bigsqcup_{k: \, |k| \le |a|} \left(a \ne 0 \land y + k \equiv_a 0 \land k < 0 \land |ay + ak| > |a|^3 + 2a^2 \right) \lor$$
$$\bigsqcup_{k: \, |k| \le |a| + 2} \left(ak - y < 0 \land k^2 + k + a > 0 \right).$$

For a = 10 this can be turned into a regular first-order formula:

$$\bigvee_{k=-10}^{10} \left(y+k \equiv_{10} 0 \wedge k < 0 \wedge |y+k| > 120 \right) \vee \bigvee_{k=-12}^{12} \left(10k-y < 0 \wedge k^2 + k + 10 > 0 \right).$$

Which Formulas Can We Handle So Far?

The set of univariately nonlinear formulas is defined as follows:

- 1. No quantified variables within moduli of (in)congruences.
- 2. (In)congruences are linear in the quantified variables.
- Equations and inequalities are either linear in the quantified variables or superlinear univariate in one of the quantified variables: i.e., they contain exactly one quantified variable, but with arbitrary degrees.

Examples

- ► linear: $\forall a \forall b (a < b \longrightarrow \exists z (a < z \land z < b) \lor ax y \equiv_{m+7} 0).$
- univariately nonlinear: $\forall y \exists x (ax y < 0 \land 5a^7x^2 + 3x + a + b > 0).$
- ▶ not univariately nonlinear: $\forall y \exists x (ax y < 0 \land 5a^7x^2 + 3x + a + y > 0).$
- **not** univariately nonlinear: $\exists x \exists y \exists z (x^5 + y^5 = z^5)$.
- ► Linear formulas are special cases of univariately nonlinear formulas.

Recent Major Result

Theorem (Lasaruk + S. CASC 2007)

The ordered ring of the integers with congruences admits weak quantifier elimination for univariately nonlinear formulas.

 We can positively decide in advance, whether or not all quantifiers can be eliminated by our method.

Fact

Let *L* be a language, and let *A* be an *L*-Structure.

If A admits QE and variable-free atomic formulas are decidable in A, then $A|_{L'}$ is decidable for all $L' \subseteq L$.

The argument remains correct even for weak QE!

Corollary (Decidability of Sentences)

In the ordered ring of the integers with congruences, univariately nonlinear sentences are decidable.

Basic Technical Ideas

- Known test points for the linear case [Lasaruk + S. AAECC 2007]
- On the one hand, proceed on the assumption that everything is happening outside the Cauchy bounds for superlinear univariate atomic formulas.
- On the other hand, introduce further bounded quantifiers completely covering the (parametric) range within the Cauchy bounds.
- ► Need generalized concept of **constrained virtual substitution**.
- ► Technically, elements of parametric elimination sets contain in addition
 - bounded quantifiers to be introduced
 - substitution to be used.

$$E = \left\{ \left(\gamma_i, t_i, \sigma_i, B_i\right) \mid 1 \le i \le n \right\}, \text{ where } B_i = \left(\left(k_{ij}, \beta_{ij}\right) \mid 1 \le j \le m_i\right).$$

Elimination scheme:

$$\exists x \psi \longleftrightarrow \bigvee_{(\gamma_i, t_i, \sigma_i, B_i) \in E} \bigsqcup_{k_{i1}: \beta_{i1}} \ldots \bigsqcup_{k_{im_i}: \beta_{im_i}} (\gamma_i \land \sigma_i(\psi, t_i, x)).$$

Information Flow Control Revisited

Example code

```
if (a < b) then
   // BEGIN SECURE CODE
   if (a+b mod 2 = 0) then
        n := (a+b)/2
   else
        n := (a+b+1)/2
   fi
        A[n*n] := get_sensitive_data(x)
      send_sensitive_data(trusted_receiver,A[n*n])
        // END SECURE CODE
fi
y := A[abs(b-a)]</pre>
```

- ► Are there choices for a and b such that y is assigned the value of A[n*n]?
- That would be a security risk.

Our solution with REDLOG

First-order formulation of both code and question

$$\exists n ((a < b \land a + b \equiv_2 0 \land 2n = a + b \land ((a < b \land b - a = n^2) \lor (a \ge b \land a - b = n^2))) \lor (a < b \land a + b \neq_2 0 \land 2n = a + b + 1 \land ((a < b \land b - a = n^2) \lor (a \ge b \land a - b = n^2)))).$$

This is univariately nonlinear.

Applying weak QE with REDLOG

Weakly quantifier-free description in less than 10 ms:

$$\bigsqcup_{k: |k| \le (a-b)^2 + 2} (a - b < 0 \land a - b + k^2 = 0 \land a + b \neq_2 0 \land a + b - 2k + 1 = 0) \lor$$
$$\bigsqcup_{k: |k| \le (a-b)^2 + 2} (a - b < 0 \land a - b + k^2 = 0 \land a + b \equiv_2 0 \land a + b - 2k = 0).$$

Serious Applications of Integer QE?

Everything discussed so far is implemented and publicly available in REDLOG.

Possible application domains include the following:

- nonlinear discrete optimization problems
- integer linear optimization with superlinear univariate constraints
- software security
- automatic loop parallelization
- scheduling problems

Unfortunately

No convincing killer application so far.

BUT

Excellent basis for mixed real-integer QE.

Mixed Real-Integer Quantifier Elimination (Weispfenning, 1999)

- ► Presburger Arithmetic + Real QE for Presburger-like atomic formulas.
- Prototype implementation in REDLOG exists.
- Ongoing research on possible generalizations.
- ► In particular in view of our generalized integer quantifier elimination.

Probabilistic Quantifier Elimination

- Real quantifier elimination is doubly exponential. Pretty bad!
- Presburger integer quantifier elimination is triply exponential. Even worse!
- ► Term algebras QE in the 3rd class of the Grzegorczyk hierarchy. Hmm ...

Idea

$$\exists x \varphi \longleftrightarrow \bigvee_{(y,t) \in F} \gamma \land \varphi[t/x]$$

- Substitute only a subset of terms.
- ► If we obtain (fixing parameters) "true" anyway, then this is certainly correct.
- ► Can we substitute sufficiently many terms to have positively bounded correctness probability in case of "false"? (~ RP-like class, Monte-Carlo)

First steps: Work in progress with Aless Lasaruk

- Focuses on bounded quantifiers introduced with integer QE.
- ► Implementation pqe (phi, p) exists.
- Theoretic concepts are mostly worked out for this special case.

Programmatic Quantifier Elimination

- Why do we want quantifier-free equivalents at all?
 - 1. Understanding the quantifier-free formulas gives insights.
 - 2. We want to plug in values for parameters, and evaluate to true/false.
- Let us focus on point 2.

Facts

- QE complexity is driven by the size of the results.
- If we leave the framework of logic, then the known lower bounds are not necessarily valid anymore.

My Vision ...

- Consider instead of quantifier-free formulas, primitive recursive programs.
- Accept such programs also as input.
- ► Reasonable first step: straight-line programs (suggested by Joos Heintz).

From an Interactive Tool to a Library

- There are many successful applications of REDLOG in the literature
 - (a) Interactive applications
 - (b) Applications, where REDLOG performs as pre/postprocessor

Goal

- Use REDLOG as a library from other applications
- Frequently asked in particular by users from computer science

But

► Linking C-like code (or Java) with Lisp is a well-known problem.

Recent Project

- ▶ libreduce.a, which can be linked to C.
- Prototype exists (works with SPASS prover of MPI Saarbrücken).
- ► Extension to C++ etc. is straightforward.
- Extension to Java is possible.

Summary

- ► Real quantifier elimination and variants are well-established.
- Numerous other less established but interesting domains.
- ► The REDLOG website and REMIS.
- ► Major progresses in integer quantifier elimination.
- Possible application in information flow control (software security)
- ► Work in progress (mixed real-integer QE).
- REDLOG can be used as a library from C (and the like).

Have a look at REDLOG anytime www.redlog.eu

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