

# On the Computational Complexity of Solving Ordinary Differential Equations

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## Our question

- Computational hardness of solving an **Initial Value Problem** (also called **Cauchy's problem**) of the form:

$$\begin{aligned} \mathbf{y}' &= \mathbf{f}(t, \mathbf{y}) \\ \mathbf{y}(t_0) &= \mathbf{y}_0 \end{aligned}$$

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  - ▶ but what means computer?

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- Well, this require to discuss deeper questions than expected.
  - ▶ What means “**solving**”?
    - Answer: solving with a **computer**
  - ▶ but what means **computer**?
  - ▶ how **complexity** is measured?

# Menu

What is a computer?

Back to our question: some maths

Computable analysis point of view

Parameterized complexity

Analog models compared to digital models

Conclusions

# What is a computer ?



Laptop



Supercomputer



Servers

The highest-selling  
single computer model  
of all time

source: Guinness World Records



# What is a computer ?



Laptop



Supercomputer

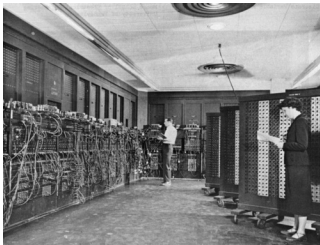


Servers

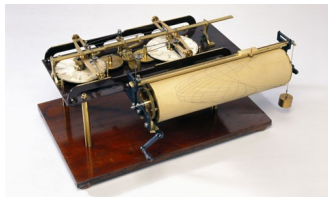


Commodore 64

# What is a computer ?



ENIAC



Kelvin's Tide Predictor

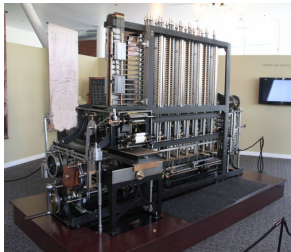


Admiralty Fire Control  
Table

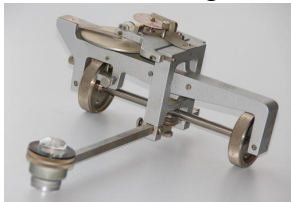


Differential Analyzer

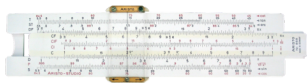
# What is a computer ?



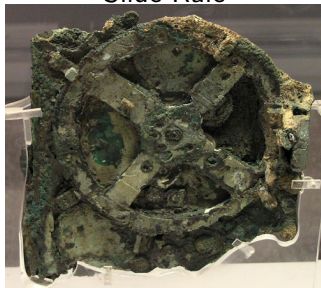
Difference Engine



Linear Planimeter

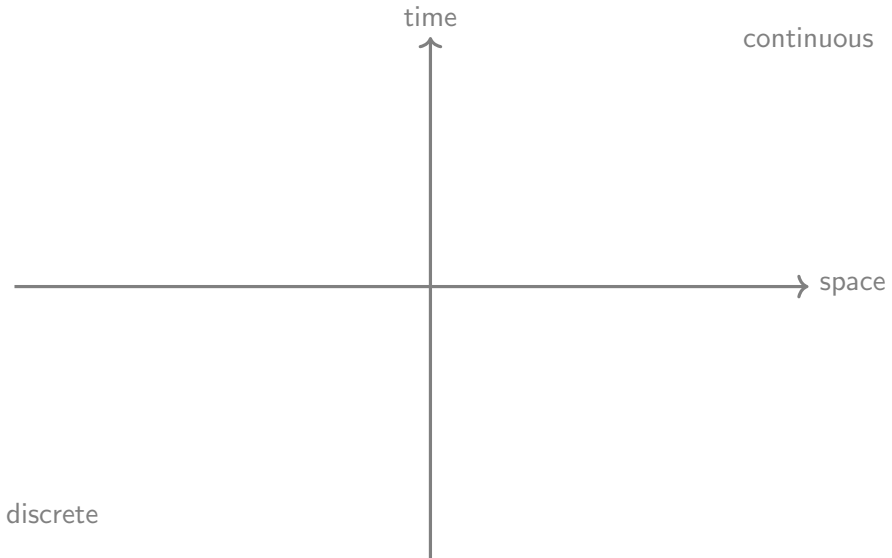


Slide Rule

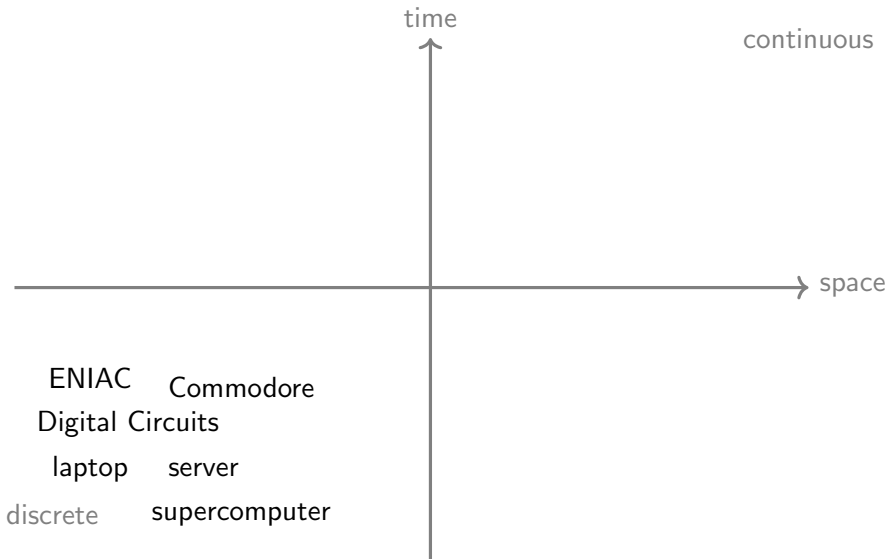


Antikythera mechanism

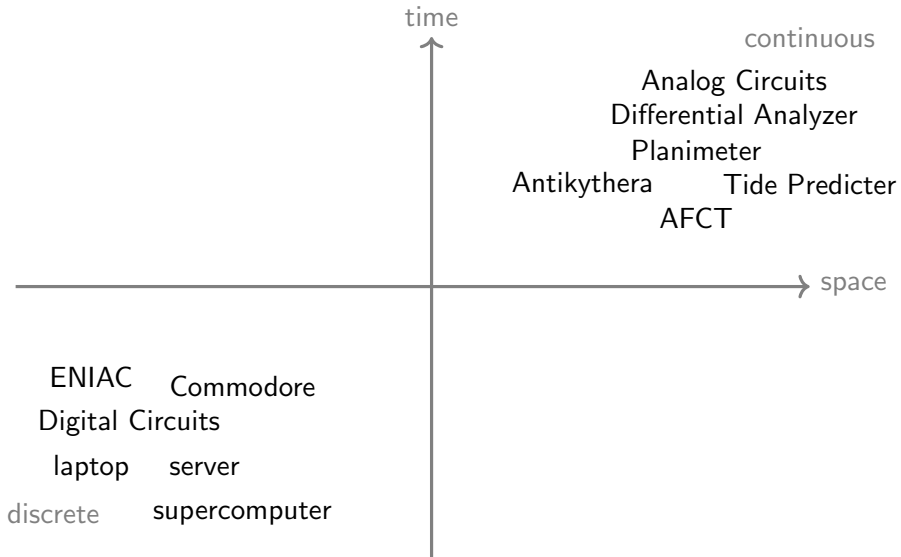
# A first classification



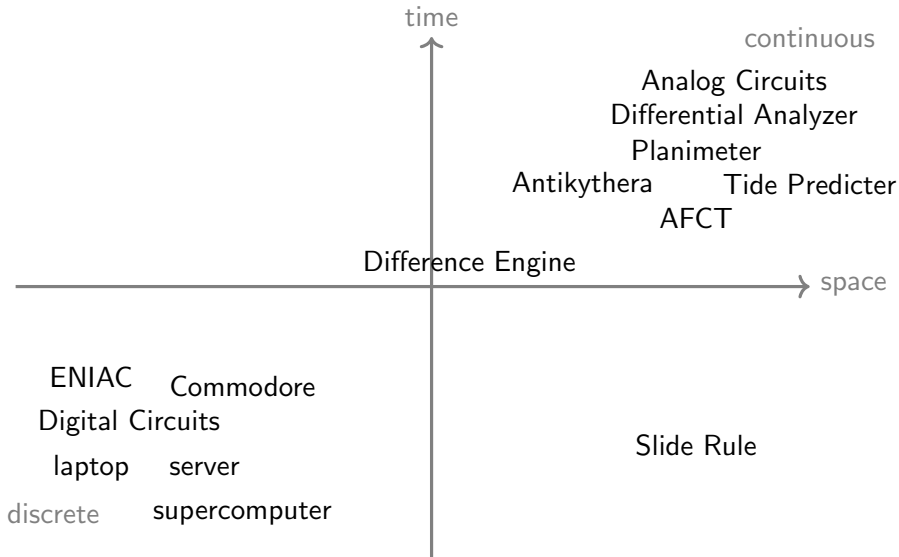
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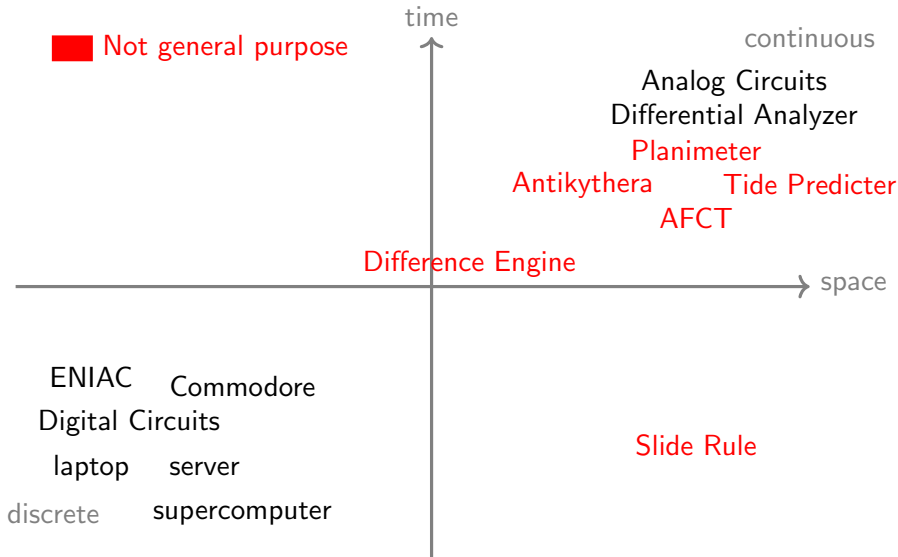
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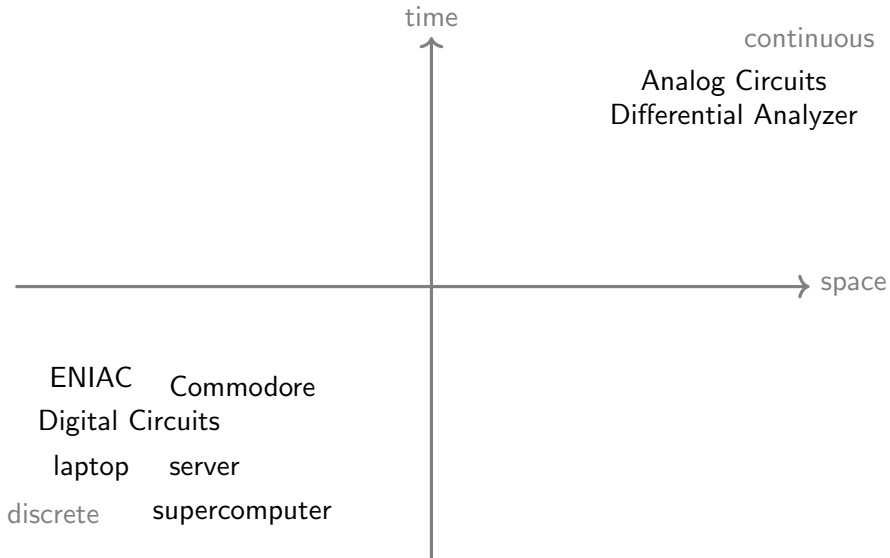


# A first classification





# A first classification



# A first classification

□ Mathematical model

time



continuous

Analog Circuits  
Differential Analyzer

Continuous  $y' = f(y)$   
Dynamical System

space

Discrete  $y(t+1) = f(y(t))$   
Dynamical System

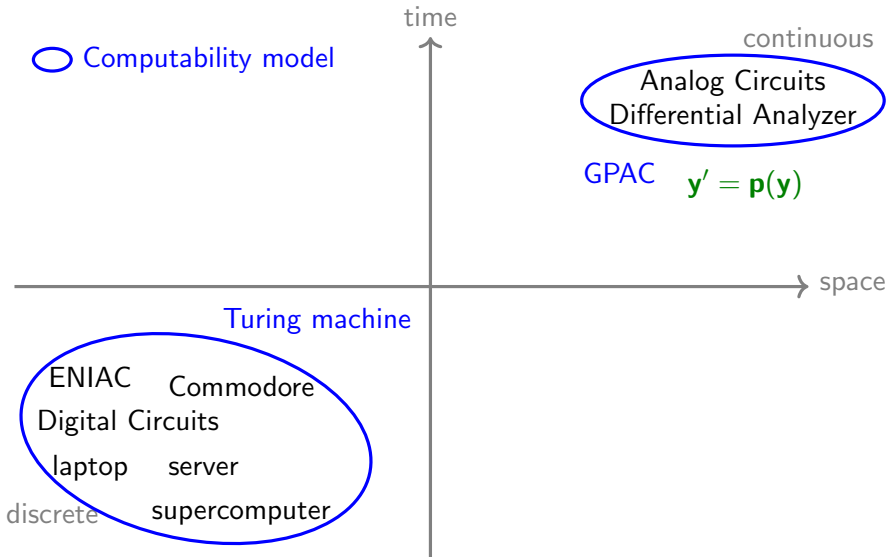
ENIAC Commodore

Digital Circuits

laptop server

discrete supercomputer

# A first classification



# Our actual motivation

- Understand how **analog models** compare to classical **digital models** of computation.
  - ▶ At **computability** level
  - ▶ At **complexity** level.
- Continuous time analog models correspond to **various classes** of ordinary differential equations.
- Discussing hardness of solving IVP according to various classes of dynamics is basically discussing the **computational power** of various classes of **analog models**.

# Sub-menu

What is a computer?

The GPAC

Programming with the GPAC

# Shannon's General Purpose Analog Computer

- The **GPAC** is a **mathematical abstraction** from Claude Shannon (1941) of the **Differential Analyzers**.



- [Graça Costa 03]: This corresponds to **polynomial Ordinary Differential Equations** (pODEs), i.e.

$$\begin{aligned} \mathbf{y}' &= \mathbf{p}(t, \mathbf{y}) \\ \mathbf{y}(t_0) &= \mathbf{y}_0 \end{aligned}$$

where

- ▶  $\mathbf{p}$  is a (vector of) polynomials.

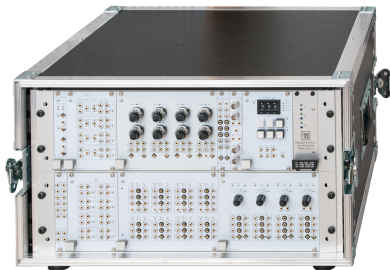
# A machine from 20th Century: Differential analyzers



Vannevar Bush's 1938 mechanical  
Differential Analyser

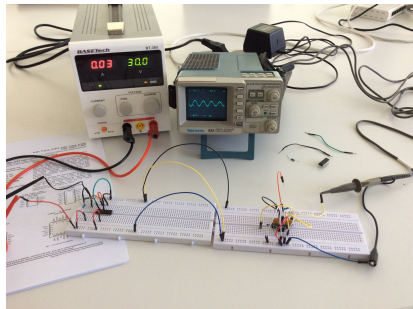
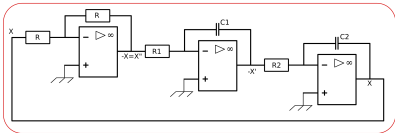
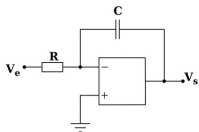
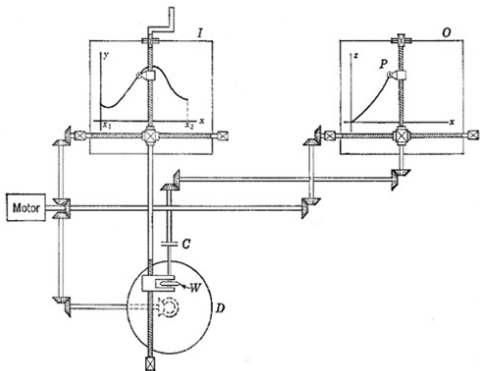
- Underlying principles: Lord Kelvin 1876.
- First ever built: V. Bush 1931 at MIT.
- Applications: from gunfire control up to aircraft design
- Intensively used during U.S. war effort.
- Electronic versions from late 40s, used until 70s

# A machine from 21th Century: Analog Paradigm Model-1



- <http://analogparadigm.com>
- Fully modular
- Basic version.
  - ▶ 4 integrators, 8 constants, 8 adders, 8 multipliers.
  - ▶ 14 kgs.





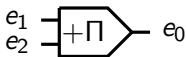
# The General Purpose Analog Computer

Shannon's 41 presentation:

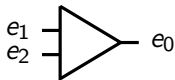
- Basic units:



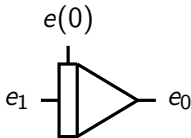
**constant:**  $e_0 = ke_1$



**product:**  $e_0 = e_1 e_2$



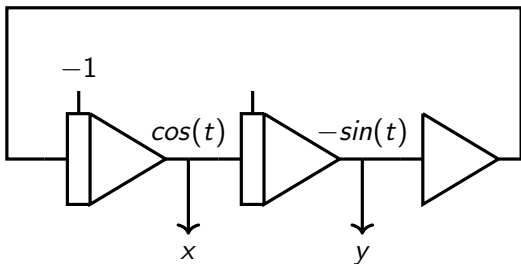
**summer:**  $e_0 = -(e_1 + e_2)$



**integrator:**  
 $e_0 = -\int_0^t (e_1(u) du + e(0))$

- (Feedback connections are allowed).
- A function is **GPAC-generated** if it corresponds to the output of some unit of a GPAC.

Cosinus and sinus:  $x = \cos(t)$ ,  $y = \sin(t)$



$$\begin{cases} x'(t) = -y(t) \\ y'(t) = x(t) \\ x(0) = 1 \\ y(0) = 0 \end{cases} \Rightarrow \begin{cases} x(t) = \cos(t) \\ y(t) = \sin(t) \end{cases}$$

# Sub-menu

What is a computer?

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Programming with the GPAC

## Programming Exercise

How to transform initial-value problem

$$\begin{cases} y_1' = \sin^2 y_2 \\ y_2' = y_1 \cos y_2 - e^{y_1+t} \end{cases} \quad \begin{cases} y_1(0) = 0 \\ y_2(0) = 0 \end{cases}$$

## Programming Exercise

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into a polynomial initial value problem

$$\left\{ \begin{array}{l} \\ \\ \\ \end{array} \right. \quad \left\{ \begin{array}{l} \\ \\ \\ \end{array} \right.$$

## Programming Exercise

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into a polynomial initial value problem

$$\begin{cases} y_1' = y_3^2 \\ \end{cases} \quad \begin{cases} y_1(0) = 0 \\ \end{cases}$$

considering  $y_3 = \sin y_2$

## Programming Exercise

How to transform initial-value problem

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into a polynomial initial value problem

$$\begin{cases} y_1' = y_3^2 \\ y_2' = y_1 y_4 - y_5 \end{cases} \quad \begin{cases} y_1(0) = 0 \\ y_2(0) = 0 \end{cases}$$

considering  $y_3 = \sin y_2, y_4 = \cos y_2, y_5 = e^{e^{y_1}+t}$



## Programming Exercise

How to transform initial-value problem

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into a polynomial initial value problem

$$\begin{cases} y_1' = y_3^2 \\ y_2' = y_1 y_4 - y_5 \\ y_3' = y_4 (y_1 y_4 - y_5) \end{cases} \quad \begin{cases} y_1(0) = 0 \\ y_2(0) = 0 \\ y_3(0) = 0 \end{cases}$$

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considering  $y_3 = \sin y_2, y_4 = \cos y_2, y_5 = e^{y_1+t}$

## Programming Exercise

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## Programming Exercise

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considering  $y_3 = \sin y_2, y_4 = \cos y_2, y_5 = e^{y_1+t}, y_6 = e^{y_1}$

# Closure Properties

- The class of generated functions include all (analytic) **common functions**.
- It is stable by many operations:
  - ▶ if  $f$  and  $g$  can be generated, then  $f + g$ ,  $f - g$ ,  $fg$ ,  $\frac{1}{f}$ ,  $f \circ g$  can be generated.
- It is stable by ODE solving:
  - ▶ if  $f$  can be generated, and  $y$  satisfies  $y' = f(y)$  then  $y$  can be generated.
- A generated function must be analytic.
  - ▶ **Famous** analytic **non-generable functions**: [Shannon 41]
    - Euler's Gamma function  $\Gamma(x) = \int_0^\infty t^{x-1} e^{-t} dt$  [Hölder 1887]
    - Riemann's Zeta function  $\zeta(x) = \sum_{k=0}^\infty \frac{1}{k^x}$  [Hilbert].
- The set of pODE computable constants (of the form  $f(1)$ ) is a field.

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Parameterized complexity

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$$\begin{aligned} \mathbf{y}' &= \mathbf{f}(t, \mathbf{y}) \\ \mathbf{y}(t_0) &= \mathbf{y}_0 \end{aligned}$$

- Various classes of functions  $f$ :

$$\begin{aligned} &\mathbf{f} \text{ is continuous} \\ \Leftarrow &\mathbf{f} \text{ is (locally) Lipschitz}^1 \\ \Leftarrow &\mathbf{f} \text{ is } \mathcal{C}^k, k \geq 1. \\ \Leftarrow &\mathbf{f} \text{ is analytic}^2 \\ \Leftarrow &\mathbf{f} \text{ is polynomial} \end{aligned}$$

---

<sup>1</sup>  $\|\mathbf{f}(\mathbf{y}) - \mathbf{f}(\mathbf{y}')\| \leq L\|\mathbf{y} - \mathbf{y}'\|$  for some  $L$ .

<sup>2</sup>  $\mathbf{f}$  is equal to its Taylor's expansion in every point.

# Maths: Back to school

$$\begin{cases} \mathbf{y}' &= \mathbf{f}(\mathbf{y}(t)) \\ \mathbf{y}(0) &= \mathbf{x} \end{cases} \quad (1)$$

## ■ Famous theorems:

<b>Peano-Ascoli</b>	if $\mathbf{f}$ is continuous	then	existence of solutions
<b>Cauchy - Lipschitz</b>	if $\mathbf{f}$ is Lipschitz <sup>3</sup>		+ unicity of solutions
<b>Picard - Lindelöf</b>			
	$\mathbf{f}$ is $C^k$ , $k \geq 1$ .		
<b>Cauchy-Kowalevski</b>	if $\mathbf{f}$ is analytic <sup>4</sup>		+ solutions are analytic
	$\mathbf{f}$ is polynomial		

## ■ Other facts:

- ▶ No restriction in considering ODEs in this form  $\mathbf{y}' = \mathbf{f}(\mathbf{y}(t))$ .

---

<sup>3</sup>  $\|\mathbf{f}(\mathbf{y}) - \mathbf{f}(\mathbf{y}')\| \leq L\|\mathbf{y} - \mathbf{y}'\|$  for some  $L$ .

<sup>4</sup>  $\mathbf{f}$  is equal to its Taylor's expansion in every point.



# Important preliminary

- Discussing the hardness of the problem
  - ▶ over  $t \in [0, 1]$  (or any compact domain)  
is really different from
  - ▶ over  $t \in \mathbb{R}$ .

# Classical numerical methods

## ■ Euler's method:

$$y_{i+1} = y_i + f(t_i, y_i)h \quad (2)$$

$$t_{i+1} = t_i + h \quad (3)$$

## ■ Runge Kutta's 4th order method:

$$y_{i+1} = y_i + 1/6(k_1 + 2k_2 + 2k_3 + k_4) \quad (4)$$

$$k_1 = hf(t_i, y_i) \quad (5)$$

$$k_2 = hf(t_i + h/2, y_i + k_1/2) \quad (6)$$

$$k_3 = hf(t_i + h/2, y_i + k_2/2) \quad (7)$$

$$k_4 = hf(t_i + h, y_i + k_3) \quad (8)$$

## ■ <your preferred method >

## ■ ...

Work well and are efficient **over a compact domain**  $t \in [0, 1]$ ,  
assuming  $f$  **Lipschitz**

- ▶ But are **NOT polynomial** in  $t$  when  $t \in \mathbb{R}$ .

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**Computable analysis point of view**

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# Sub-menu

Computable analysis point of view

Basic definitions from computable analysis

Computable analysis point of view

About proofs

About complexity

## The Starting Point of Recursive Analysis<sup>5</sup>

The “computable” numbers may be described briefly as the real numbers whose expressions as a decimal are calculable by a finite means.



Cited from A. M. Turing, “On computable numbers, with an application to the Entscheidungsproblem”. Proc. London Math. Soc. 42 (1936) 230-265.

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<sup>5</sup>This part is mostly borrowed from Vasko Brattka’s Tutorial, CIE 2005

# Computable Functions: informal presentation for $f : \mathbb{R}^2 \rightarrow \mathbb{R}$

A tape represents a real number

Each real number  $x$  is represented via an infinite sequence  $(x_n)_n \in \mathbb{Q}$ ,

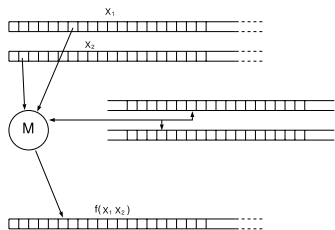
$$\|x_n - x\| \leq 2^{-n}.$$

$M$  behaves like a Turing Machine

Read-only one-way input tapes

Write-only one-way output tape.

$M$  outputs a representation of  $f(x_1, x_2)$  from representations of  $x_1, x_2$ .



# Sub-menu

## Computable analysis point of view

Basic definitions from computable analysis

## Computable analysis point of view

About proofs

About complexity

# Computable analysis point of view: impossible in the general case.

## Theorem (Pour-El Richards 79)

*There exists some **computable**  $f : [0, 1] \times [-1, 1] \rightarrow \mathbb{R}$  such that ordinary differential equation  $y' = f(t, y)$ , has **no computable** solution over any closed domain.*



# Computable analysis point of view: impossible in the general case.

## Theorem (Pour-El Richards 79)

There exists some **computable**  $f : [0, 1] \times [-1, 1] \rightarrow \mathbb{R}$  such that ordinary differential equation  $y' = f(t, y)$ , has *no computable solution over any closed domain*.

### ■ However:

- ▶ Imposing **unicity** and existence of solutions leads to computability [**Ruohonen 96**].
- ▶ If  $f$  is continuous and  $y$  is the **unique** solution of  $x' = f(t, x)$ ,  $x(t_0) = x_0$ , then the operator which maps  $(f, t_0, x_0)$  to  $y$  is computable [**Graça Collins 09**]

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## Computable analysis point of view

Basic definitions from computable analysis

Computable analysis point of view

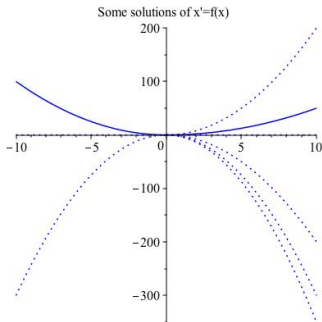
About proofs

About complexity

## Non unicity: a classical counter-example

**Solutions** over  $\mathbb{R}$  of  $f$  **continuous** such that:

$$\begin{cases} y' = f(t, y) \\ y(0) = 0 \end{cases} \quad \text{with} \quad \begin{cases} f(t, y) = \frac{2y}{t} \text{ for } t \neq 0 \\ f(0, y) = 0 \end{cases} :$$



all functions  $y_{C_1, C_2}$  with  $C_1, C_2 \in \mathbb{R}$ , where

$$y_{C_1, C_2}(t) = \begin{cases} C_1 t^2 & \text{if } t < 0 \\ C_2 t^2 & \text{if } t \geq 0 \end{cases}$$

# Proof IDEA of uncomputability result: Dispersers/Collectors

- **A Disperser:** consider  $K(x, y)$  given by

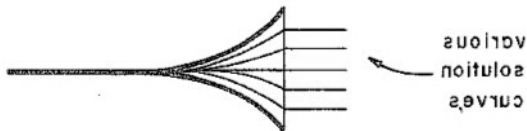
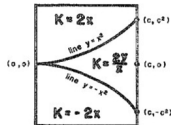
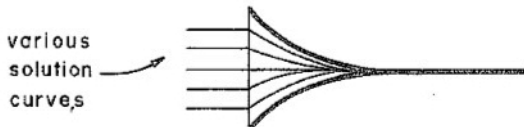
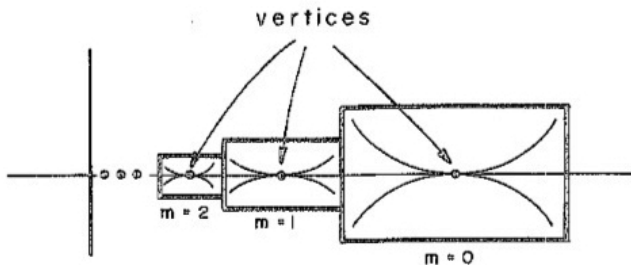


Fig. 1b. A typical collector.

- **A Collector:**



# Proof idea of uncomputability result: How the considered function looks like?

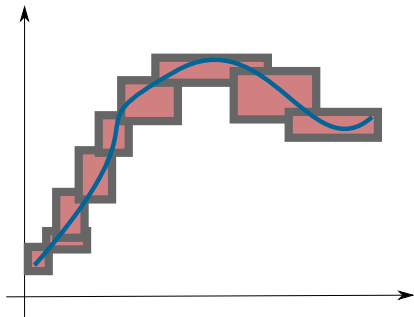


- A sequence of "boxes" that become progressively smaller as  $m$  increases, and the vertices converge to the origin.
  - ▶ Each box is made of a "collector" and of a "dispenser".
  - ▶ This provides computability of the function.
- A small "pulse" is placed at the vertex of some of the boxes:
  - ▶ For the  $m$ th box, this pulse is positive, negative, or zero, depending on whether  $m \in A$ ,  $m \in B$ , or  $m \notin A \cup B$
  - ▶ where  $(A, B)$  is a fixed recursively inseparable pair of sets.
- By reading  $x = x_m$  at the aperture of dispenser  $m$  within an error less than half the size of the aperture, one knows whether  $x \in A$  or  $x \in B$ .

# Proof idea of computability:

## Why unicity suffices to get computability

- Exhaustive algorithm:
  - ▶ Generate **all** possible (partial) coverings of the state space
  - ▶ Coverings of arbitrary small diameters exist.
  - ▶ By a reasoning (similar to Peano-Ascoli's theorem), they must contain at least a solution.
  - ▶ So just keep testing coverings until you find an appropriate one



- Named the **“ten thousand monkeys approach”** by its authors ...

# Sub-menu

## Computable analysis point of view

Basic definitions from computable analysis

Computable analysis point of view

About proofs

About complexity

# Computational complexity over a compact domain

- Summary:

Assumptions on $f$	Upper bound	Lower bound
ODE with unique solution	Computable	Arbitrary high complexity
Lipschitz ODE $f$	PSPACE	PSPACE
$f$ is of class $C^1$	PSPACE	PSPACE
$f$ is of class $C^k$ , $k > 1$	PSPACE	CH
$f$ is analytic	P	P

- Results due to [Miller 1970], [Ko 1983], [Müller, 1987] [Kawamura, 2010] and [Kawamura et al., 2014]



## Over non-compact domains?

- The previous results are only valid in compact sets.
- Actually, this is **provably impossible** to do it in polynomial time over non-compact sets: consider

$$\left\{ \begin{array}{l} y_1' = y_1 \\ y_2' = y_1 y_2 \\ y_3' = y_2 y_3 \\ \vdots \\ y_n' = y_{n-1} y_n \end{array} \right.$$

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▶  $e^{e^{\dots e^t}}$  is solution of

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▶  $e^{e^{\dots e^t}}$  is solution of

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- ▶ This **cannot** be computed in a time polynomial over  $\mathbb{R}$ ,
  - since just writing this value in binary cannot be done in polynomial time.

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**Parameterized complexity**

Analog models compared to digital models

Conclusions

# Parameterized complexity

- This is then natural to use **parameterized complexity**
  - ▶ i.e. complexity is measured against one or more extra parameters.

Example:

## Proposition

*If  $(\alpha, \beta)$  is the maximal interval of existence of the solution  $y$  of an ODE  $y' = f(t, y)$  and  $\beta < +\infty$  then  $y(t)$  is unbounded as  $t \rightarrow \beta$*

Some natural examples:

- ▶ **Growth of functions** or of their derivatives.
- ▶ **Length of the solution curve  $\mathbf{y}$**  between  $\mathbf{y}(0) := \mathbf{y}(0; 0, y(0))$  and  $\mathbf{y}(t) := \mathbf{y}(t; 0, y(0))$ .

## Parameterized complexity for analytic functions

- **Fact:** Assume  $\mathbf{f}$  is analytic on some compact  $K \subset \text{dom } f$ .  
Then

$$|D^\beta \mathbf{f}(x)| \leq C_K^{|\beta|+1} \beta! \quad (9)$$

for some  $C_K$  for all  $\beta \in \mathbb{N}^d$  and  $x \in K$ .

### Theorem (Kawamura Thies Ziegler 2018)

Assume:

1. The right-hand side  $\mathbf{f} : D \subset \mathbb{R}^d \rightarrow \mathbb{R}^d$  is analytic and computable
2. The solution  $\mathbf{y}(t) := \mathbf{y}(t; 0, \mathbf{y}_0)$  exists for all  $t \in [0, 1]$
3. Restricted to  $K := \mathbf{y}([0, 1]; 0, \mathbf{y}_0)$  the integer  $C$  is a derivative bound for  $\mathbf{f}$  (i.e. (9) holds).
4. The algorithm computing  $\mathbf{f}$  gives a  $2^{-n}$  approximation of  $\mathbf{f}(x)$  in time  $\text{poly}(n + C)$  on any  $\mathbf{x} \in K$ .

Then  $\mathbf{y}(t)$  can be computed **in polynomial time** from  $\mathbf{y}_0$ ,  $t \in [0, 1]$  and  $C(\mathbf{y}_0)$ .

# Idea of the proof

1. Idea 1: **Computing a local solution**: A simple truncation of power series based approach suffices to compute a local solution on some small time interval  $[t_0, t_0 + \delta]$  in time polynomial in  $n + C(y_0)$ .
  - ▶ See complexity analysis from **[Moiske Müller 93]** of computing an analytic function from the coefficients of its power series.
  - ▶ Key remark for the slide to come:  $\delta = \frac{1}{2(d+1)C^2}$  is ok.
2. Idea 2: **Extending to a global solution**: To get a solution on a bigger interval this algorithm is iterated several times.
  - ▶ it suffices to show that polynomially in  $C(y_0)$  many iterations suffice and that it suffices to compute the intermediate values in each iteration with polynomial precision.

## Idea 2: Extending to a global solution

### Algorithm

*SOLVE* – *IVP*( $\mathbf{f}$ ,  $\mathbf{y}_0$ ,  $t$ ,  $n$ ,  $C$ )

- $t_{curr} \leftarrow 0$
- $\mathbf{y} \leftarrow \text{APPROX}(\mathbf{y}_0, m)$
- $h \leftarrow \frac{1}{2(d+1)C^2}$
- while  $t_{curr} + h \leq t$  do
  - ▶  $\mathbf{y} \leftarrow \text{LOCALSOLUTION}(\mathbf{y}, h, m, C)$
  - ▶  $t_{curr} \leftarrow t_{curr} + h$
- return  $\text{LOCALSOLUTION}(\mathbf{f}, \mathbf{y}, t - t_{curr}, m, C)$



## Idea 2: Extending to a global solution

### Analysis:

### Algorithm

SOLVE – IVP( $\mathbf{f}, y_0, t, n, C$ )

- $t_{curr} \leftarrow 0$
- $\mathbf{y} \leftarrow APPROX(\mathbf{y}_0, m)$
- $h \leftarrow \frac{1}{2(d+1)C^2}$
- while  $t_{curr} + h \leq t$  do
  - ▶  $\mathbf{y} \leftarrow LOCALSOLUTION(\mathbf{y}, h, m, C)$
  - ▶  $t_{curr} \leftarrow t_{curr} + h$
- return  $LOCALSOLUTION(\mathbf{f}, \mathbf{y}, t - t_{curr}, m, C)$

- $N = 2(d+1)C^2$  steps.
- Error of **type 1**: precision  $2^{-m}$
- Error of **type 2**: instead of solving with initial value  $y_i$  we start from an approximation  $z_i$ :
  - ▶ From Gronwall's Lemma, if  $\|\mathbf{y}_0 - \mathbf{z}_0\| \leq \epsilon$  then  $\|\mathbf{y}(t; y_0) - \mathbf{y}(t, z_0)\| \leq 2\epsilon$  for  $t < \frac{1}{2(d+1)C^2}$ .
- The total error  $E$  satisfies  $E \leq 2^{N+1-m}$ .
  - ▶ by induction  $E_N \leq 2^{N+1-m} - 2^{-m}$  since  $E_0 \leq 2^{-m}$ , and  $E_{k+1} \leq 2E_k + 2^{-m}$
- It suffices to choose  $m \geq n + 2(d+1)C^2 + 1$  to prove the theorem.

# Parameterized complexity for $\mathbf{f}$ polynomial

Consider

$$\begin{aligned}\mathbf{y}' &= \mathbf{p}(t, \mathbf{y}) \\ \mathbf{y}(0) &= \mathbf{y}_0\end{aligned}$$

where  $\mathbf{p}$  is (some vector of) polynomials.

Theorem (Bournez Graça Pouly 2012)

Then  $\mathbf{y}(t)$  can be computed **in**  $\text{poly}(t + \log \|\mathbf{y}_0\| + \ell)$  **time** from  $t \in \mathbb{R}$ ,  $\mathbf{y}_0$ ,  $\mathbf{p}$ ,  $\|\mathbf{y}_0\|$  and  $\ell$ .

where

$$\ell = \int_{t_0}^t \max(1, \|\mathbf{y}(u)\|_\infty)^{\deg(p)} du \approx \text{length of } \mathbf{y} \text{ over } [t_0, t]$$

.

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## And conversely ...

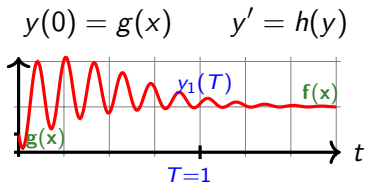
- **Turing machines** can be simulated by **Ordinary Differential Equations** of type:

$$\begin{aligned} \mathbf{y}' &= \mathbf{p}(t, \mathbf{y}) \\ \mathbf{y}(t_0) &= \mathbf{y}_0 \end{aligned}$$

- What about **complexity**?

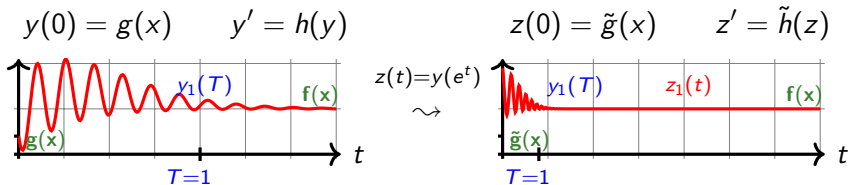
# Time complexity for continuous systems

- Variable  $t$  is rather arbitrary.



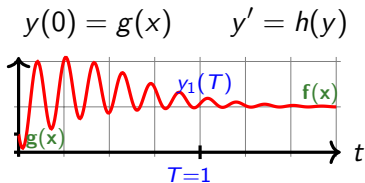
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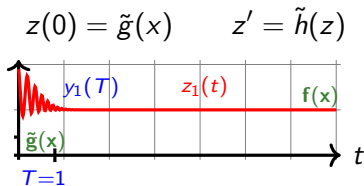


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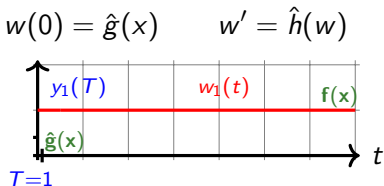
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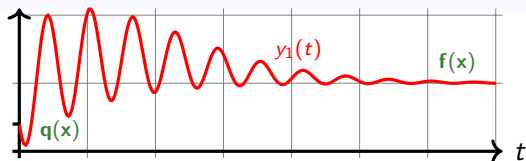
$z(t) = y(e^t)$   
 $\rightsquigarrow$



$w(t) = y(e^{e^t})$   
 $\rightsquigarrow$



## A Simple & Key Idea: curvilinear abscissa



$$\begin{cases} y(0) = q(x) \\ y'(t) = p(y(t)) \end{cases}$$

Length based:  $T$

$\ell(t)$  = length of  $y$  over  $[0, t]$

$$= \int_0^t \|p(y(u))\|_{\infty} du$$

Consider parameterization

$t$  = length of  $y$  over  $[0, t]$

I.e.:

Follow curve **at constant speed.**



## Main Statement: Complexity

- **Theorem**<sup>6</sup> Any polynomial time computable function can be computed in polynomial length, and conversely.

---

<sup>6</sup>OB, D. Graça, A. Pouly ICALP Track B Best Paper Award [?], Journal of the ACM [?]

## Main Statement: Complexity

- **Theorem**<sup>6</sup> Any polynomial time computable function can be computed in polynomial length, and conversely.
- **The notion of polynomial time computable function can be defined using pODE only !!**

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# Main Statement: Complexity

- **Theorem**<sup>6</sup> Any polynomial time computable function can be computed in polynomial length, and conversely.
- **The notion of polynomial time computable function can be defined using pODE only !!**
  - ▶ No need to talk of Turing machines, or equivalent concept to define polynomial time computable functions.

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# Formal Theorem

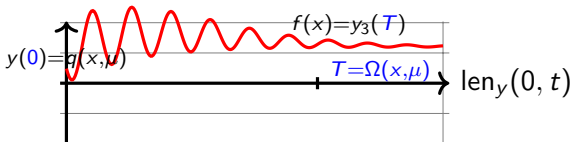
Let  $a, b \in \mathbb{Q}$ .

- $f \in C^0([a, b], \mathbb{R})$  is polynomial-time computable  
iff

►  $y$  satisfies a pODE

►  $y_{1..m}$  is  $e^{-\mu}$ -close to  $f(x)$  after a polynomial length

- Picture:



# Formal Theorem

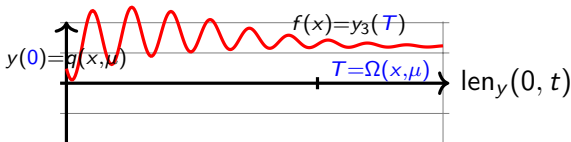
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$\exists$  polynomials  $p, q, \Omega$  s.t.  $\forall x \in \text{dom } f$ ,  
there exists a (unique)  $y$  satisfying for all  $t \in \mathbb{R}_+$ :

- ▶  $y(0) = q(x, \mu)$  and  $y'(t) = p(y(t))$  with  $\|y'(t)\|_\infty \geq 1$   
▶  $y$  satisfies a pODE
- ▶ if  $\text{len}_y(0, t) \geq \Omega(\|x\|_\infty, \mu)$  then  $\|y_{1..m}(t) - f(x)\|_\infty \leq e^{-\mu}$   
▶  $y_{1..m}$  is  $e^{-\mu}$ -close to  $f(x)$  after a polynomial length

- Picture:



## For Discrete People

Fix a “reasonable” way to encode words  $w$ , length of input, and decision:

- For example  $\psi(w) = \left( \sum_{i=1}^{|w|} w_i k^{-i}, |w| \right)$ , and  $\geq 1$ ,  $\leq -1$ .

Then:

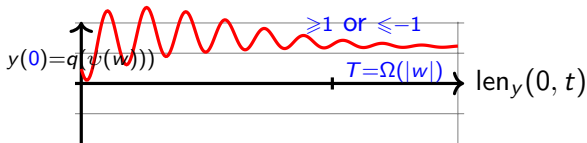
- $\mathcal{L} \subseteq \{0, 1\}^*$  is polynomial-time computable  
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► decision is made after a polynomial length

► and corresponds to  $\mathcal{L}$

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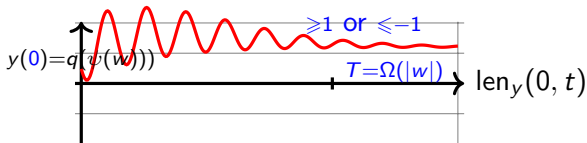
- if  $\text{len}_y(0, t) \geq \Omega(|w|)$  then  $|y_1(t)| \geq 1$

▶ decision is made after a polynomial length

- $w \in \mathcal{L}$  iff  $y_1(t) \geq 1$

▶ and corresponds to  $\mathcal{L}$

- Picture:



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## Conclusion/Take Home Message

- Programming with/Solving ODEs is **simple** and **fun**.
- Solving ODEs over  $t \in \mathbb{R}$  is not polynomial.
- Needs for some parameterized algorithms.
  - ▶ polynomial in  $C(y)$
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  - ▶ *NP, PSPACE, ...?*

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  - ▶ *NP, PSPACE, ...?*
  - ▶ Revisiting computation theory with pODEs ...