

# Automated Reasoning for Experimental Mathematics

## Part II: the Erdős Discrepancy Conjecture

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27 June 2019

- Part I: Automated Reasoning for Knots (computational topology)
- **Part II: Solution for the Erdős Discrepancy Problem,  $C=2$  (combinatorial number theory)**
- Part III: Exploration of the Andrews-Curtis Conjecture (computational combinatorial group theory)

- (KL2014) Boris Konev, Alexei Lisitsa: A SAT Attack on the Erdős Discrepancy Conjecture. SAT 2014: 219-226
- (KL2015) Boris Konev, Alexei Lisitsa: Computer-aided proof of Erdős discrepancy properties. Artif. Intell. 224: 103-118 (2015)

The Erdős discrepancy conjecture is interesting (even for  $C = 2$ ).  
EDP2 can be settled by reduction to SAT.

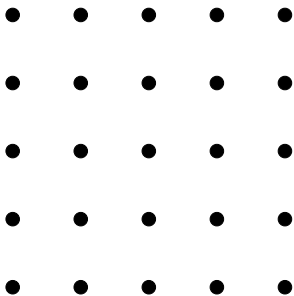
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- Discrepancy Theory
- Erdős Discrepancy Conjecture
- SAT attack on the EDP
- Results and Perspectives

Discrepancy theory is a branch of mathematics dealing with  
**inevitable irregularities of distributions**

# Combinatorial discrepancy

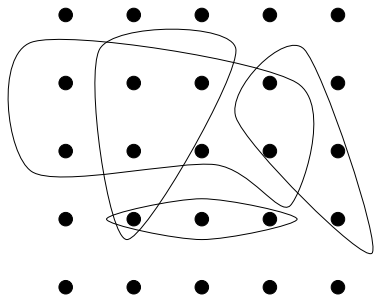


- A set  $U$
- Set of subsets  $S$

- A hypergraph  $\mathcal{H} = (U, S)$
- Consider a colouring  $c : U \rightarrow \{+1, -1\}$  of the elements of  $U$  in *blue* (+1) and *red* (-1) colours;
- **Question:** Is there a colouring such that in every element of  $S$  colours are distributed uniformly or a **discrepancy** of colours is always inevitable?



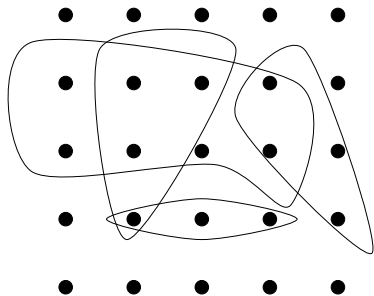
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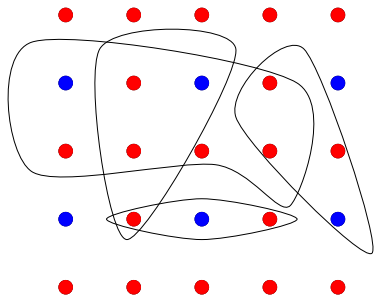
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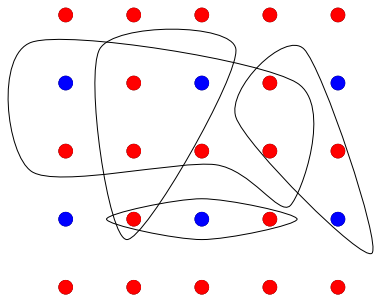
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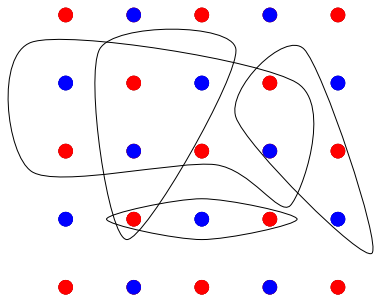
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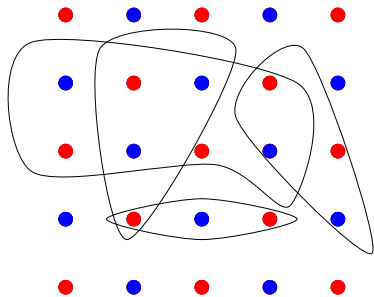
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$$d(\mathcal{H}) = 1$$

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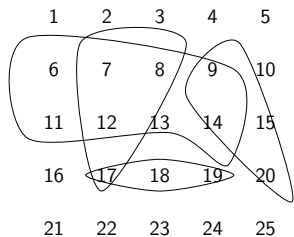
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11	12	13	14	15
16	17	18	19	20
21	22	23	24	25

- $U \subseteq \mathbb{N}$
- $S$  — 'arithmetically interesting' subsets of  $U$

Theorem (Roth, 1964)

For  $U_n = \{1, 2, \dots, n\}$  and  $S_n = \{(a \cdot i + b)\}$   
the discrepancy grows at least as  $\frac{1}{20} n^{1/4}$

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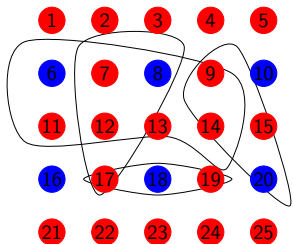
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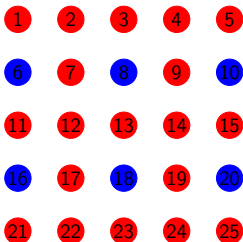


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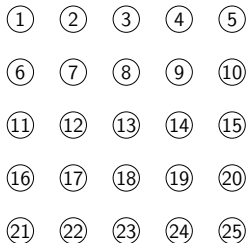


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# Erdős Discrepancy Conjecture (EDP)



What about **homogeneous** arithmetic progressions?

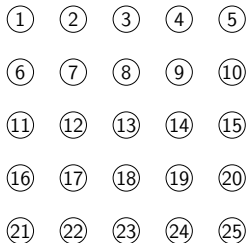
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*For any  $C > 0$  in any infinite  $\pm 1$  sequence  $(x_n)$  there exists a subsequence  $x_d, x_{2d}, x_{3d}, \dots, x_{kd}$  such that  $|\sum_{i=1}^k x_{i \cdot d}| > C$ .*

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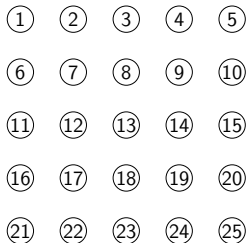
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# Known results on the discrepancy of $\pm 1$ sequences

- For random  $\pm 1$  sequences the discrepancy grows as  $n^{1/2+o(1)}$  (folklore?);
- An explicit constructions of a sequence with slowly growing discrepancy  $\log_3 n$  [Borwein, Choi, Coons, 2010];
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+	-	-	+	-	-	-	-	-	-	-	-
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+	-	-	+	-	+	-	-	-	-	-	-
1	2	3	4	5	6	7	8	9	10	11	12

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+	-	-	+	-	+	-	-	-	-	-	-
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$d = 4$

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+	-	-	+	-	+	+	-	-	+	-	-
1	2	3	4	5	6	7	8	9	10	11	12

$d = 5$

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+	-	-	+	-	+	+	-	-	+	-	-	$d = 6$
1	2	3	4	5	6	7	8	9	10	11	12	

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But then  $x_3 + x_6 + x_9 + x_{12} = -1 + 1 - 1 - 1 = -2$



- A 2009-2010 topic of Polymath — ‘massively collaborative maths’ project started and coordinated by T. Gowers
  - A computer attack
  - Discrepancy 2 sequences of length 1124 (backtracking search)

*“... given how long a finite sequence can be, it seems unlikely that we could answer this question just by a clever search of all possibilities on a computer...”*

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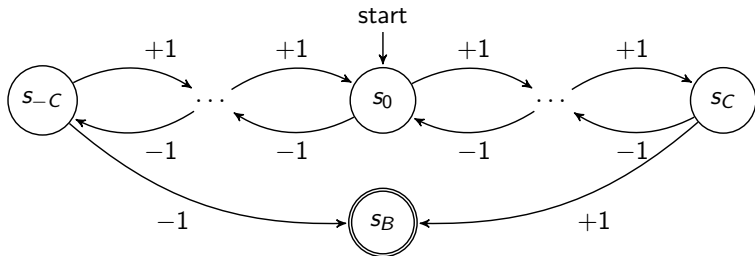
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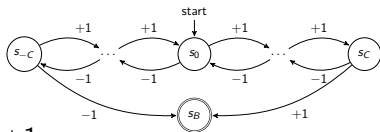
- There are  $\pm 1$  sequences of length 1160 and discrepancy 2,
- There are no  $\pm 1$  sequences of length 1161 (or more) and discrepancy 2.

# Automata encoding of discrepancy conditions



- If for every  $d : 1 \leq d \leq \lfloor \frac{n}{C+1} \rfloor$  the automaton  $\mathcal{A}_C$  does not accept the subsequence  $x_d, x_{2d}, \dots, x_{kd}$ , where  $k = \lfloor \frac{n}{d} \rfloor$  then the discrepancy of the sequence  $\bar{x}$  does not exceed  $C$

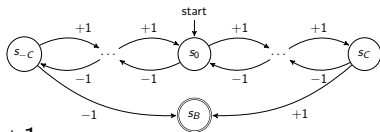
# SAT representation



- $p_i$  is true if  $\iff$   $i$ -th letter is  $+1$ .
- $s_j^{(i,d)}$  is true  $\iff$   $\mathcal{A}_C$  is in  $s_j$  having read first  $(i - 1)$  letters.

$$\phi_{(n,C,d)} = s_0^{(1,d)} \bigwedge_{i=1}^{\lfloor \frac{n}{d} \rfloor} \left[ \begin{aligned} & \bigwedge_{-C \leq j < C} \left( s_j^{(i,d)} \wedge p_{i,d} \rightarrow s_{j+1}^{(i+1,d)} \right) \wedge \\ & \bigwedge_{-C < j \leq C} \left( s_j^{(i,d)} \wedge \neg p_{i,d} \rightarrow s_{j-1}^{(i+1,d)} \right) \wedge \\ & \left( s_C^{(i,d)} \wedge p_{i,d} \rightarrow B \right) \wedge \\ & \left( s_{-C}^{(i,d)} \wedge \neg p_{i,d} \rightarrow B \right) \end{aligned} \right]$$

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Let

$$\phi_{(n,C)} = \neg B \wedge \bigwedge_{d=1}^{\lfloor \frac{n}{C+1} \rfloor} \phi_{(n,C,d)} \wedge \text{frame}_{(n,C)},$$

where  $\text{frame}_{(n,C)}$  is a Boolean formula encoding that the automaton state is correctly defined.

## Proposition

*The formula  $\phi_{(n,C)}$  is satisfiable if, and only if, there exists a  $\pm 1$  sequence  $\bar{x} = x_1, \dots, x_n$  of length  $n$  of discrepancy  $C$ . Moreover, if  $\phi_{(n,C)}$  is satisfiable, the sequence  $\bar{x} = x_1, \dots, x_n$  of discrepancy  $C$  is uniquely identified by the assignment of truth values to propositions  $p_1, \dots, p_n$ .*

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In fact we have used more “economical” encoding, where a state  $s_i$  of automaton is encoded not by a separate propositional variable  $p_i$ , but by the propositional variables encoding  $i$  in binary

In our experiments we used

- the Lingeling SAT solver, the winner of the *SAT-UNSAT* category of the SAT'13 competition, and
- the Glucose solver version, the winner of the *certified UNSAT* category of the SAT'13 competition.

All experiments were conducted on PCs equipped with an Intel Core i5-2500K CPU running at 3.30GHz and 16GB of RAM.

# Experiments and Results

- By iteratively increasing the length of the sequence, we establish precisely that the maximal length of a  $\pm 1$  sequence of discrepancy 2 is 1160.
- On our system it took Plingeling, the parallel version of the Lingeling solver, about 800 seconds to generate a sequence of discrepancy 2 and length 1160.
- On the other hand, when we increased the length of the sequence to 1161, Plingeling reported unsatisfiability.
- We also used Glucose: It took the solver about 21 500 seconds to compute a Delete Reverse Unit Propagation (DRUP) certificate of unsatisfiability ( $\sim 13\text{Gb}$ ).
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## Theorem

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## Corollary

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  - 13GB!
- **Challenge:** Give a human understandable proof of non-existence of 1161 sequences of discrepancy 2.

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We have applied the same methodology to the case  $C=3$ .

### Proposition

*There exists a sequence of length  $\approx 14,000$  of discrepancy 3.*

# Life after SAT:

- Better SAT encodings
- Tuned search strategy
- 850Mb RUP certificate for EDP2
- Multiplicative and completely multiplicative EDP2 sequences (127 043 elements)
- Longest completely multiplicative EDP2 sequence contains 127 043 elements
- Longest multiplicative EDP3 sequence also contains 127 043 elements
- New lower bound for EDP3 is 130 000

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- 850Mb RUP certificate for EDP2
- Multiplicative and completely multiplicative sequences for EDP3

$$x_{m \cdot n} = x_m \cdot x_n$$

- Longest completely multiplicative EDP3 sequences contains 127 645 elements
  - previously reported by La Tour, Lomer and Suman, [arxiv.org/abs/1405.3097](http://arxiv.org/abs/1405.3097)
- Longest multiplicative EDP3 sequences also contains 127 645 elements!
  - only for  $C=1$  and  $C=2$
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Proof of general case of EDP.

### Conjecture ( Erdős, circa 1930)

*For any  $C > 0$  in any infinite  $\pm 1$  sequence  $(x_n)$  there exists a subsequence  $x_d, x_{2d}, x_{3d}, \dots, x_{kd}$  such that  $|\sum_{i=1}^k x_{i \cdot d}| > C$ .*

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# A sequence of length 1160 and discrepancy 2

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