

# Propagation of Partial Randomness

Stephen G. Simpson

Pennsylvania State University

<http://www.math.psu.edu/simpson/>  
[simpson@math.psu.edu](mailto:simpson@math.psu.edu)

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## Randomness.

We work with  $\{0, 1\}^{\mathbb{N}}$  = the Cantor space.

Note that each point  $X \in \{0, 1\}^{\mathbb{N}}$  is an infinite sequence of 0's and 1's.

Let  $\mu$  be the fair coin probability measure on  $\{0, 1\}^{\mathbb{N}}$ . Thus each point  $X$  is viewed by  $\mu$  as the outcome of an infinite sequence of coin tosses. Consider sets  $S \subseteq \{0, 1\}^{\mathbb{N}}$  which are effectively null, i.e., effectively of measure 0. A point  $X \in \{0, 1\}^{\mathbb{N}}$  is defined to be random (in the sense of Martin-Löf 1966) if it belongs to no effectively null set.

Details: For each  $\tau \in \{0, 1\}^*$  we write

$[\tau] = \{X \mid \tau \text{ is an initial segment of } X\}$ .

So  $\mu([\tau]) = 2^{-|\tau|}$  where  $|\tau|$  = the length of  $\tau$ .

For  $A \subseteq \{0, 1\}^*$  we write  $[A] = \bigcup_{\tau \in A} [\tau]$ .

A set  $S \subseteq \{0, 1\}^{\mathbb{N}}$  is said to be effectively null if  $S \subseteq \bigcap_n [A_n]$  where  $\mu([A_n]) \leq 2^{-n}$  and the  $A_n$ 's are uniformly recursively enumerable or u.r.e.. Here u.r.e. means that

the set  $\{(\tau, n) \mid \tau \in A_n\} \subseteq \{0, 1\}^* \times \mathbb{N}$  is recursively enumerable.

## Prefix-free Kolmogorov complexity.

We consider partial recursive functions  $\Phi$  from  $\{0, 1\}^*$  to  $\{0, 1\}^*$ . We say that  $\Phi$  is prefix-free if the domain of  $\Phi$  is prefix-free, i.e., there is no pair  $\sigma_1, \sigma_2 \in \text{dom}(\Phi)$  such that  $\sigma_1$  is an initial segment of  $\sigma_2$ . For each  $\tau \in \{0, 1\}^*$  let  $KP_\Phi(\tau) = \min\{|\sigma| \mid \Phi(\sigma) = \tau\}$ .

We can construct a  $\Phi$  which is universal, i.e., for any prefix-free partial recursive function  $\Psi$  there exists a constant  $c$  such that for all  $\tau$ ,  $KP_\Phi(\tau) \leq KP_\Psi(\tau) + c$ . Then, the prefix-free complexity of  $\tau$  is defined as  $KP(\tau) = KP_\Phi(\tau)$  where  $\Phi$  is a universal prefix-free partial recursive function.

Note that  $KP$  is well-defined up to  $\pm O(1)$ . Here “well-defined” means that  $KP$  is independent of the choice of  $\Phi$ .

Roughly speaking,  $KP(\tau)$  is the number of bits of information which are needed to describe  $\tau$ . In particular, one can prove that  $\exists c \forall \tau (KP(\tau) \leq |\tau| + 2 \log_2 |\tau| + c)$ , etc.

## Randomness and complexity.

The next theorem shows a connection between Martin-Löf randomness and Kolmogorov complexity. Namely,  $X$  is random if and only if the finite initial segments of  $X$  are (nearly) as complex as possible.

Let  $X \upharpoonright n$  be the initial segment of length  $n$ .

**Schnorr's Theorem.** A point  $X \in \{0, 1\}^{\mathbb{N}}$  is random in the sense of Martin-Löf  $\iff \exists c \forall n (KP(X \upharpoonright n) \geq n - c)$ .

Two recent books on randomness and Kolmogorov complexity:

1. André Nies, *Computability and Randomness*, Oxford University Press, 2009, XV + 433 pages.
2. Rodney G. Downey and Denis Hirschfeldt, *Algorithmic Randomness and Complexity*. Springer-Verlag, 2010, XXVIII + 855 pages.

## Partial randomness.

Fix a recursive function  $f : \{0, 1\}^* \rightarrow [-\infty, \infty]$ .

The  $f$ -weight of  $A \subseteq \{0, 1\}^*$  is defined as

$$\text{wt}_f(A) = \sum_{\tau \in A} 2^{-f(\tau)}.$$

A point  $X \in \{0, 1\}^{\mathbb{N}}$  is said to be  $f$ -random if  $X \notin \bigcap_n \llbracket A_n \rrbracket$  for all u.r.e. sequences of sets  $A_n$ ,  $n = 1, 2, \dots$ , such that  $\text{wt}_f(A_n) \leq 2^{-n}$ .

### Two special cases:

1.  $X$  is Martin-Löf random  $\iff$   
 $X$  is “length-random,” i.e.,  $f$ -random  
where  $f(\tau) = |\tau| =$  the length of  $\tau$ .

2. For each rational number  $s$ , say that  $X$  is  $s$ -random if  $X$  is  $f_s$ -random with  $f_s(\tau) = s|\tau|$ .

The effective Hausdorff dimension of  $X$  is  
 $\text{effdim}(X) = \sup\{s \mid X \text{ is } s\text{-random}\}.$

Fundamental results concerning  $s$ -randomness and effective Hausdorff dimension have been obtained by several researchers including Tadaki, Reimann, Terwijn, Miller, . . . .

## Partial randomness and complexity.

We now generalize Schnorr's Theorem, replacing Martin-Löf randomness by partial randomness.

**Theorem.** For any recursive function  $f : \{0, 1\}^* \rightarrow [-\infty, \infty]$ , a point  $X \in \{0, 1\}^{\mathbb{N}}$  is  $f$ -random  $\iff \exists c \forall n (\text{KP}(X \upharpoonright n) \geq f(X \upharpoonright n) - c)$ .

For example,  $X$  is 0.5-random if and only if the first  $n$  bits of  $X$  contain at least  $n/2$  bits of information, modulo an additive constant.

Similarly,  $X$  is  $\sqrt{|\cdot|}$ -random if and only if the first  $n$  bits of  $X$  contain at least  $\sqrt{n}$  bits of information, modulo an additive constant.

## Randomness relative to a Turing oracle.

The purpose of this talk is to present some new results concerning partial randomness relative to a Turing oracle. We first present the original results, concerning randomness relative to a Turing oracle.

Recall that a point  $Y \in \{0,1\}^{\mathbb{N}}$  may be used as a Turing oracle. This means that our Turing machines have the added capability of immediately accessing the value  $Y(n)$  when  $n$  is known. For example, the function  $\psi(m) =$  the least  $n$  such that  $n > m$  and  $Y(n) = 1$  is computable using  $Y$  as a Turing oracle.

We say that  $X$  is Turing reducible to  $Y$  if  $X$  is computable using  $Y$  as a Turing oracle.

We say that  $X$  is random relative to  $Y$  if  $X \notin \bigcap_n \llbracket A_n \rrbracket$  whenever  $\mu(\llbracket A_n \rrbracket) \leq 2^{-n}$  and  $A_n$  is u.r.e. using  $Y$  as a Turing oracle.

## Propagation of randomness.

**Theorem 1** (Miller/Yu 2008). Assume that  $X$  is random, and  $X$  is Turing reducible to  $Y$ , and  $Y$  is random relative to  $Z$ . Then  $X$  is random relative to  $Z$ .

We define a PA-oracle to be a Turing oracle  $Z$  such that some complete extension of Peano Arithmetic is Turing reducible to  $Z$ . Instead of PA we could use any recursively axiomatizable, essentially undecidable theory. E.g., ZFC or  $Z_2$  or PRA or Robinson's Q.

**Theorem 2.** Assume that  $X$  is random. Then  $X$  is random relative to some PA-oracle.

Theorem 2 is due independently to Downey/Hirschfeldt/Miller/Nies (2005) and Reimann/Slaman (not yet published) and Simpson/Yokoyama (published in 2011).



## Randomness relative to a PA-oracle.

Theorem 2, concerning randomness relative to a PA-oracle, has been very useful in the study of randomness.

Reimann/Slaman applied Theorem 2 to prove:

$X \in \{0, 1\}^{\mathbb{N}}$  is nonrecursive  $\iff$   
 $X$  is non-atomically random w.r.t.  
some probability measure on  $\{0, 1\}^{\mathbb{N}}$ .

Simpson/Yokoyama applied a generalization of Theorem 2 to study the reverse mathematics of Loeb measures.

Recently Brattka/Miller/Nies applied Theorem 2 to prove:

$x \in [0, 1]$  is random  $\iff$   
every computable continuous function  
of bounded variation is differentiable at  $x$ .

## Propagation of partial randomness.

In order to obtain sharp generalizations of Theorems 1 and 2, we must consider an alternative notion of  $f$ -randomness.

As before, fix a recursive function  $f : \{0, 1\}^* \rightarrow [-\infty, \infty]$ . For  $A \subseteq \{0, 1\}^*$  the prefix-free  $f$ -weight of  $A$  is defined as  $\text{pwt}_f(A) = \sup\{\text{wt}_f(P) \mid P \text{ prefix-free}, P \subseteq A\}$ . We say that  $X$  is strongly  $f$ -random if  $X \notin \bigcap_n \llbracket A_n \rrbracket$  for all u.r.e. sequences  $A_n$  with  $\text{pwt}_f(A_n) \leq 2^{-n}$ .

The notion of strong  $f$ -randomness relative to a Turing oracle is defined similarly.

**Theorem 3.** Assume that  $X$  is strongly  $f$ -random, and  $X$  is Turing reducible to  $Y$ , and  $Y$  is random relative to  $Z$ . Then  $X$  is strongly  $f$ -random relative to  $Z$ .

**Theorem 4.** Assume  $\forall i (X_i \text{ is strongly } f_i\text{-random})$ . Then  $\forall i (X_i \text{ is strongly } f_i\text{-random relative to } Z)$  for some PA-oracle  $Z$ .

## **$f$ -randomness vs. strong $f$ -randomness.**

**Theorem 5.** Theorems 3 and 4 fail if we replace strong  $f$ -randomness by  $f$ -randomness. Indeed, there exists a 0.5-random  $X$  which is not 0.5-random relative to any PA-oracle.

Thus strong  $f$ -randomness appears to be more “stable” than  $f$ -randomness. Nevertheless, there are close relationships between the two notions.

**Theorem 6.** Assume that  $X$  is  $f$ -random relative to some PA-oracle. Then  $X$  is strongly  $f$ -random.

**Theorem 7.** Assume that  $X$  is  $g$ -random where  $g(\tau) = f(\tau) + 2 \log_2 f(\tau)$ . Then  $X$  is strongly  $f$ -random.

Theorems 3, 4, 5, 6, 7 were first proved in 2011. They are in a June 2012 paper by Higuchi/Hudelson/Simpson/Yokoyama.

## A variant of prefix-free complexity.

Just as  $f$ -randomness can be characterized in terms of prefix-free complexity or KP, so strong  $f$ -randomness can be characterized in terms of a slightly different complexity notion, called a priori complexity or KA.

A semimeasure is a function  $m : \{0, 1\}^* \rightarrow [0, 1]$  such that  $m(\tau) \geq m(\tau 0) + m(\tau 1)$  for all  $\tau \in \{0, 1\}^*$ . We say that  $m$  is left r.e. if the real numbers  $m(\tau)$  are uniformly left recursively enumerable. One can construct a left r.e. semimeasure  $m$  which is universal, i.e., for any left r.e. semimeasure  $m_1$  we can find  $c_1$  such that  $m_1(\tau) \leq c_1 \cdot m(\tau)$  for all  $\tau$ . Then, the a priori complexity of  $\tau$  is defined as  $KA(\tau) = -\log_2 m(\tau)$ . As in the case of KP, the definition of KA is independent of the choice of a universal left r.e. semimeasure, modulo additive constants

These concepts are originally due to Levin.

## Characterizing strong $f$ -randomness.

Using KA (a priori complexity)  
instead of KP (prefix-free complexity),  
one obtains a Schnorr-like characterization  
of strong  $f$ -randomness.

**Theorem.** For any recursive function  
 $f : \{0, 1\}^* \rightarrow [-\infty, \infty]$ , a point  $X \in \{0, 1\}^{\mathbb{N}}$   
is strongly  $f$ -random if and only if  
 $\exists c \forall n (\text{KA}(X \upharpoonright n) \geq f(X \upharpoonright n) - c)$ .

This theorem is essentially due to  
Calude/Staiger/Terwijn (2006).  
See also Reimann (2008).

Levin often says:

KA is “better behaved” than KP.

For instance, it is easy to show that  
 $\exists c \forall \tau (\text{KA}(\tau) \leq |\tau| + c)$ .

## Partial randomness and mass problems.

Given a recursive function

$f : \{0, 1\}^* \rightarrow [-\infty, \infty]$ , there is an associated mass problem  $K_f$ , namely, the problem of finding some  $X$  which is  $f$ -random. Let  $\mathbf{k}_f = \deg(K_f) =$  the degree of unsolvability (Muchnik degree) of  $K_f$ .

The next theorem shows that  $\mathbf{k}_f < \mathbf{k}_g$  provided  $f$  is sufficiently “nice” and  $g$  grows significantly faster than  $f$ .

**Theorem** (Hudelson 2009). Assume that  $f(\tau) = F(|\tau|)$  and  $F(n) \leq F(n+1) \leq F(n) + 1$  for all  $n$  and all  $\tau$ . Assume also that  $f(\tau) + 2 \log_2 f(\tau) \leq g(\tau)$  for all  $\tau$ . Then, there exists a strongly  $f$ -random  $X$  such that no  $g$ -random  $Y$  is Turing reducible to  $X$ .

Phil Hudelson, Mass problems and initial segment complexity, 20 pages, 2010, submitted for publication.

Joseph S. Miller, Extracting information is hard, Advances in Mathematics, 226, 2011, 373–384.

## The lattice $\mathcal{E}_w$ .

Let  $\mathcal{E}_w$  be the lattice of Muchnik degrees of nonempty effectively closed sets in  $\{0, 1\}^{\mathbb{N}}$ .

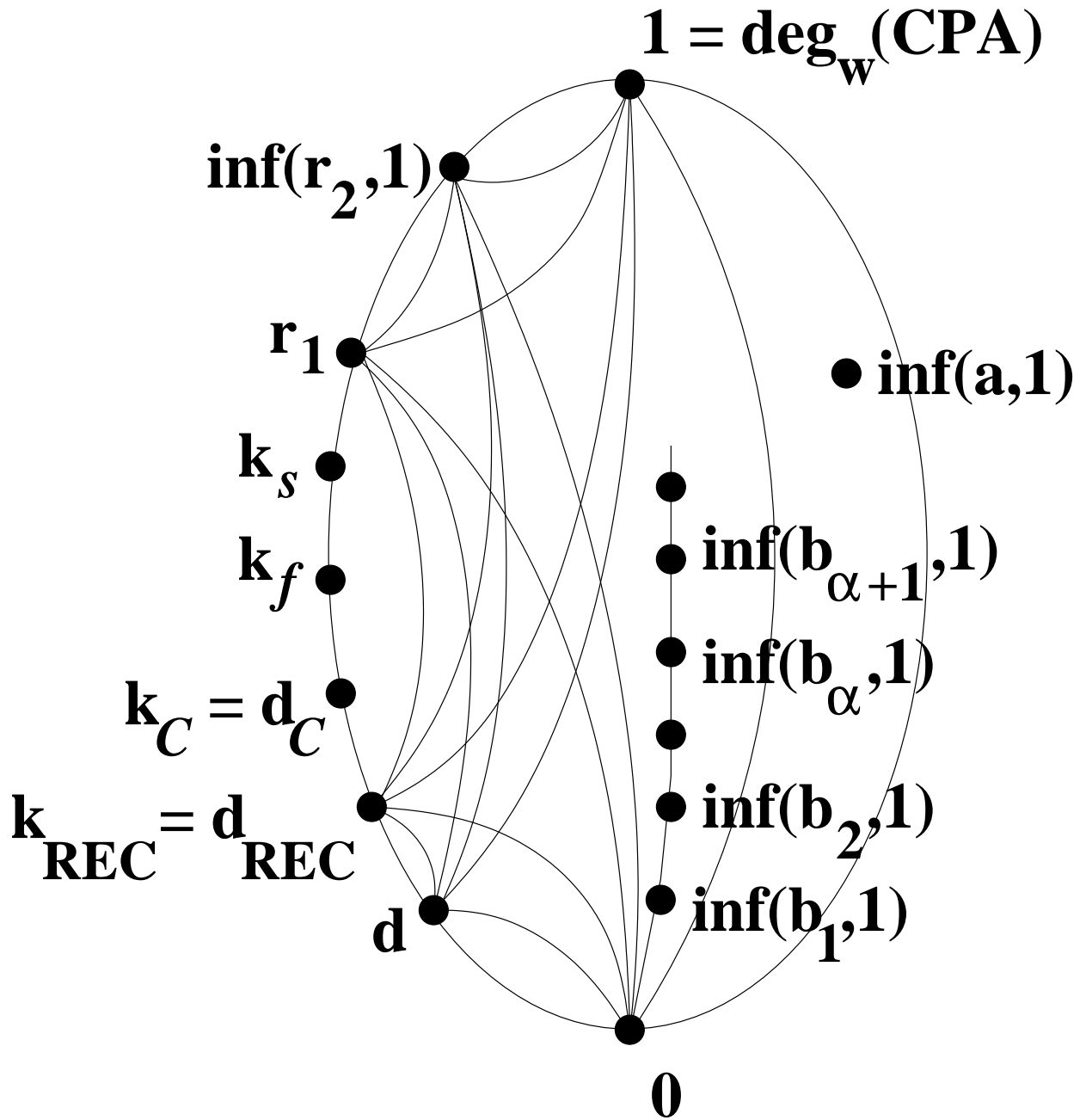
See for instance my survey paper in the recent centennial issue of the Tohoku Mathematical Journal.

The lattice  $\mathcal{E}_w$  is a rich structure and contains many interesting degrees of unsolvability.

On the next slide, each of the black dots except one represents a specific, natural degree of unsolvability.

In particular, for each recursive function  $f : \{0, 1\}^* \rightarrow [-\infty, \infty]$  such that  $f(\tau) \leq |\tau|$  for all  $\tau$ , we can show that the Muchnik degree  $\mathbf{k}_f$  belongs to  $\mathcal{E}_w$ . Thus Hudelson's theorem implies the existence of more such black dots.

For example, let  $\mathbf{q}_n = \mathbf{k}_f$  where  $f(\tau) = \sqrt[n]{|\tau|} =$  the  $n$ th root of  $|\tau|$ . Then for  $n = 1, 2, 3, \dots$  the Muchnik degrees  $\mathbf{q}_n$  belong to  $\mathcal{E}_w$ , and by Hudelson's theorem we have  $\mathbf{r}_1 = \mathbf{q}_1 > \mathbf{q}_2 > \dots > \mathbf{q}_n > \mathbf{q}_{n+1} > \dots$ .



A picture of  $\mathcal{E}_w$ . Here  $a = \text{any r.e. degree}$ ,  $r = \text{randomness}$ ,  $b = \text{LR-reducibility}$ ,  $k = \text{complexity}$ ,  $d = \text{diagonal nonrecursiveness}$ .



## Embedding hyperarithmeticity into $\mathcal{E}_W$ .

Given a Turing oracle  $Z$ , let

$\text{MLR}^Z = \{X \mid X \text{ is random relative to } Z\}$  and

$\text{KP}^Z(\tau) =$  the prefix-free complexity of  $\tau$  relative to  $Z$ .

Define  $Y \leq_{\text{LR}} Z \iff \text{MLR}^Z \subseteq \text{MLR}^Y$  and

$Y \leq_{\text{LK}} Z \iff \exists c \forall \tau (\text{KP}^Z(\tau) \leq \text{KP}^Y(\tau) + c)$ .

**Theorem** (Miller/Kjos-Hanssen/Solomon).

We have  $Y \leq_{\text{LR}} Z \iff Y \leq_{\text{LK}} Z$ .

For each recursive ordinal number  $\alpha$ , let

$0^{(\alpha)}$  = the  $\alpha$ th iterated Turing jump of 0.

Thus  $0^{(1)}$  = the halting problem, and

$0^{(\alpha+1)}$  = the halting problem relative to  $0^{(\alpha)}$ ,

etc. This is the hyperarithmetical hierarchy.

We embed it naturally into  $\mathcal{E}_W$  as follows.

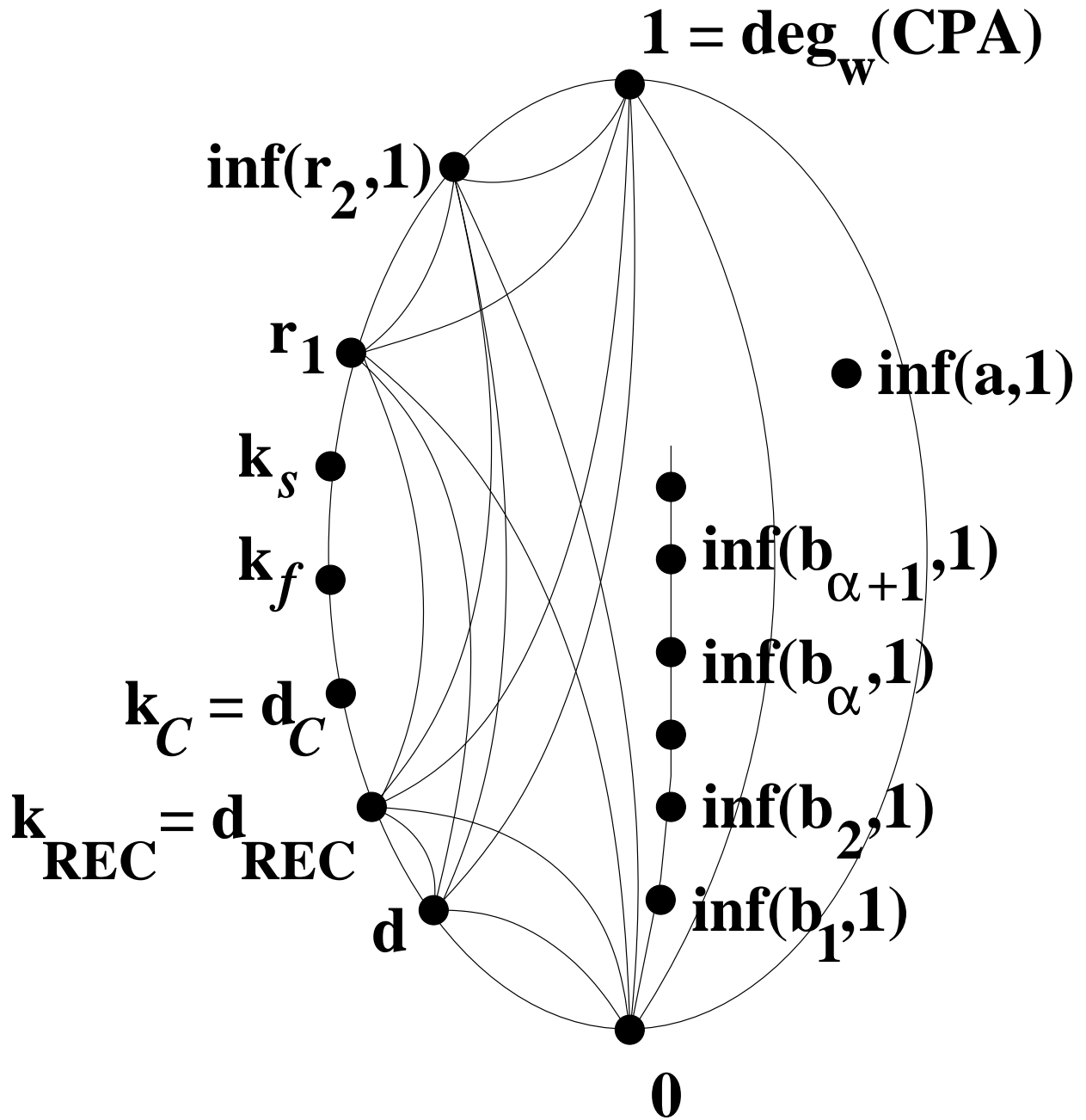
**Theorem** (Simpson, 2009).  $0^{(\alpha)} \leq_{\text{LR}} Z$

$\iff$  every  $\Sigma_{\alpha+2}^0$  set includes a  $\Sigma_2^{0,Z}$  set

of the same measure. Moreover,

letting  $\mathbf{b}_\alpha = \deg(\{Z \mid 0^{(\alpha)} \leq_{\text{LR}} Z\})$  we have

$\inf(\mathbf{b}_\alpha, 1) \in \mathcal{E}_W$  and  $\inf(\mathbf{b}_\alpha, 1) < \inf(\mathbf{b}_{\alpha+1}, 1)$ .



A picture of  $\mathcal{E}_w$ . Here  $a = \text{any r.e. degree}$ ,  $r = \text{randomness}$ ,  $b = \text{LR-reducibility}$ ,  $k = \text{complexity}$ ,  $d = \text{diagonal nonrecursiveness}$ .

**History:** Kolmogorov 1932 developed his “calculus of problems” as a nonrigorous yet compelling explanation of Brouwer’s intuitionism. Later Medvedev 1955 and Muchnik 1963 proposed Medvedev degrees and Muchnik degrees as rigorous versions of Kolmogorov’s idea.

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**THE END. THANK YOU!**