

Propagation of Partial Randomness

Stephen G. Simpson
Pennsylvania State University
<http://www.math.psu.edu/simpson/>
simpson@math.psu.edu

Proof Theory and Computability
Harumi Grand Hotel
Tokyo, Japan
February 20–23, 2012

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 μ be the *fair coin probability measure* on $\{0, 1\}^{\mathbb{N}}$. Thus each point X is viewed by μ 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 τ . 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 Φ from $\{0, 1\}^*$ to $\{0, 1\}^*$. We say that Φ is *prefix-free* if the domain of Φ is prefix-free, i.e., there is no pair $\sigma_1, \sigma_2 \in \text{dom}(\Phi)$ such that σ_1 is an initial segment of σ_2 . For each $\tau \in \{0, 1\}^*$ let $\text{KP}_\Phi(\tau) = \min\{|\sigma| \mid \Phi(\sigma) = \tau\}$.

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

Roughly speaking, $\text{KP}(\tau)$ is the number of bits of information which are needed to describe τ . In particular, one can prove that $\exists c \forall \tau (\text{KP}(\tau) \leq |\tau| + 2 \log_2 |\tau| + c)$, 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 $\iff \exists c \forall n (\text{KP}(X \upharpoonright n) \geq n - c)$.

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 $f : \{0, 1\}^* \rightarrow [0, \infty)$.

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 $X \notin \bigcap_n [A_n]$ 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 τ .

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 $f : \{0, 1\}^* \rightarrow [0, \infty)$, 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 $X \notin \bigcap_n [A_n]$ whenever $\mu([A_n]) \leq 2^{-n}$ 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 $f : \{0, 1\}^* \rightarrow [0, \infty)$. 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 $X \notin \bigcap_n [A_n]$ 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 will eventually appear in a paper by Higuchi/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 τ . Then, the *a priori complexity* of τ is defined as $\text{KA}(\tau) = -\log_2 m(\tau)$. 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 $f : \{0, 1\}^* \rightarrow [0, \infty)$, 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 that 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 computable function $f : \{0, 1\}^* \rightarrow [0, \infty)$, there is an associated mass problem K_f , namely, the problem of finding some X which is f -random. Let $\mathbf{k}_f = \text{deg}(K_f) =$ 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 τ . Assume also that $f(\tau) + 2 \log_2 f(\tau) \leq g(\tau)$ for all τ . 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 $\{0, 1\}^{\mathbb{N}}$.

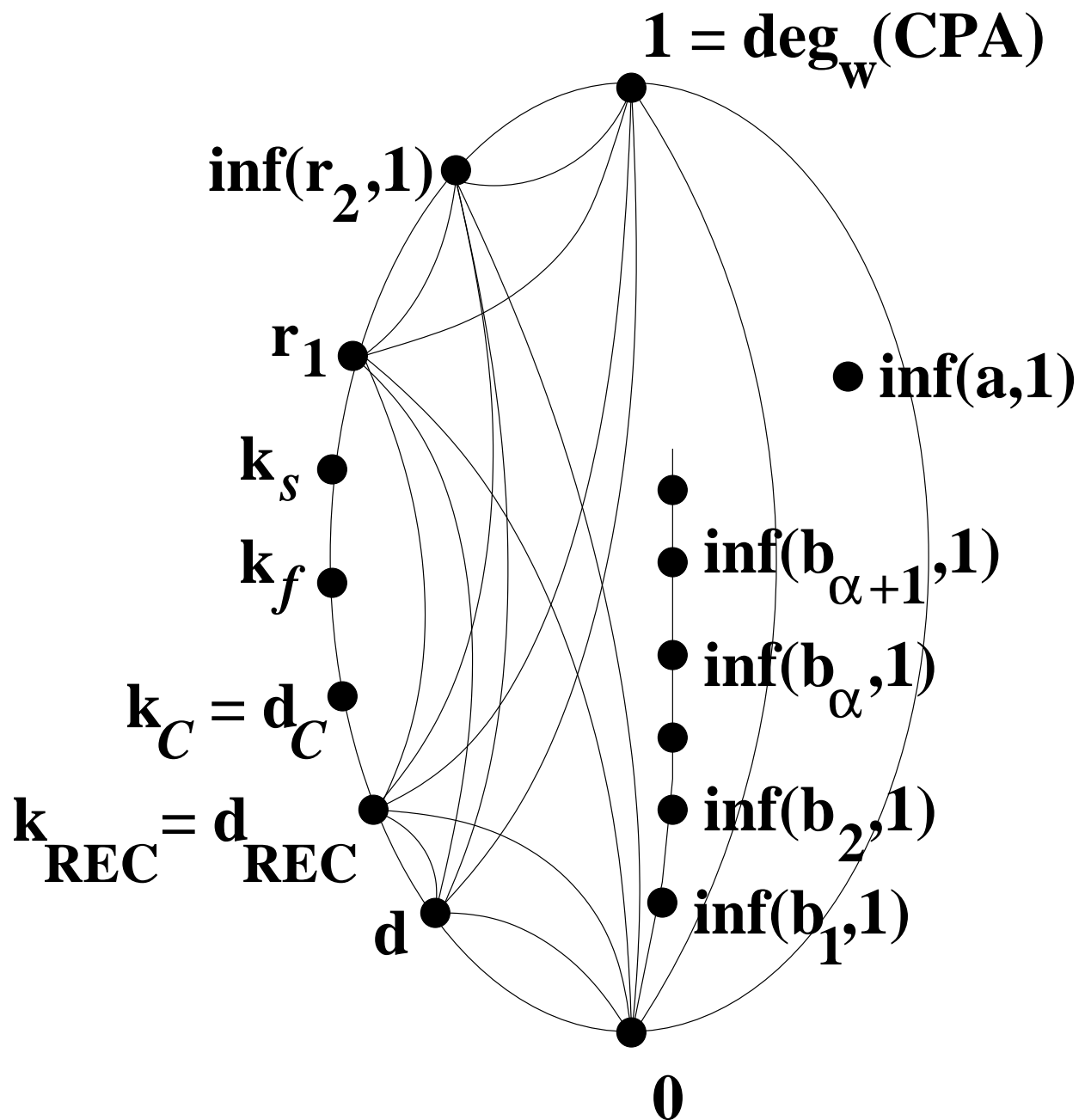
See for instance my survey paper in the recent centennial issue of the Tohoku Mathematical Journal.

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 computable function $f : \{0, 1\}^* \rightarrow [0, \infty)$ such that $f(\tau) \leq |\tau|$ for all τ , 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 $a =$ any r.e. degree, $r =$ randomness, $b =$ LR-reducibility, $k =$ complexity, $d =$ 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 τ 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 α , let $0^{(\alpha)}$ = the α 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.

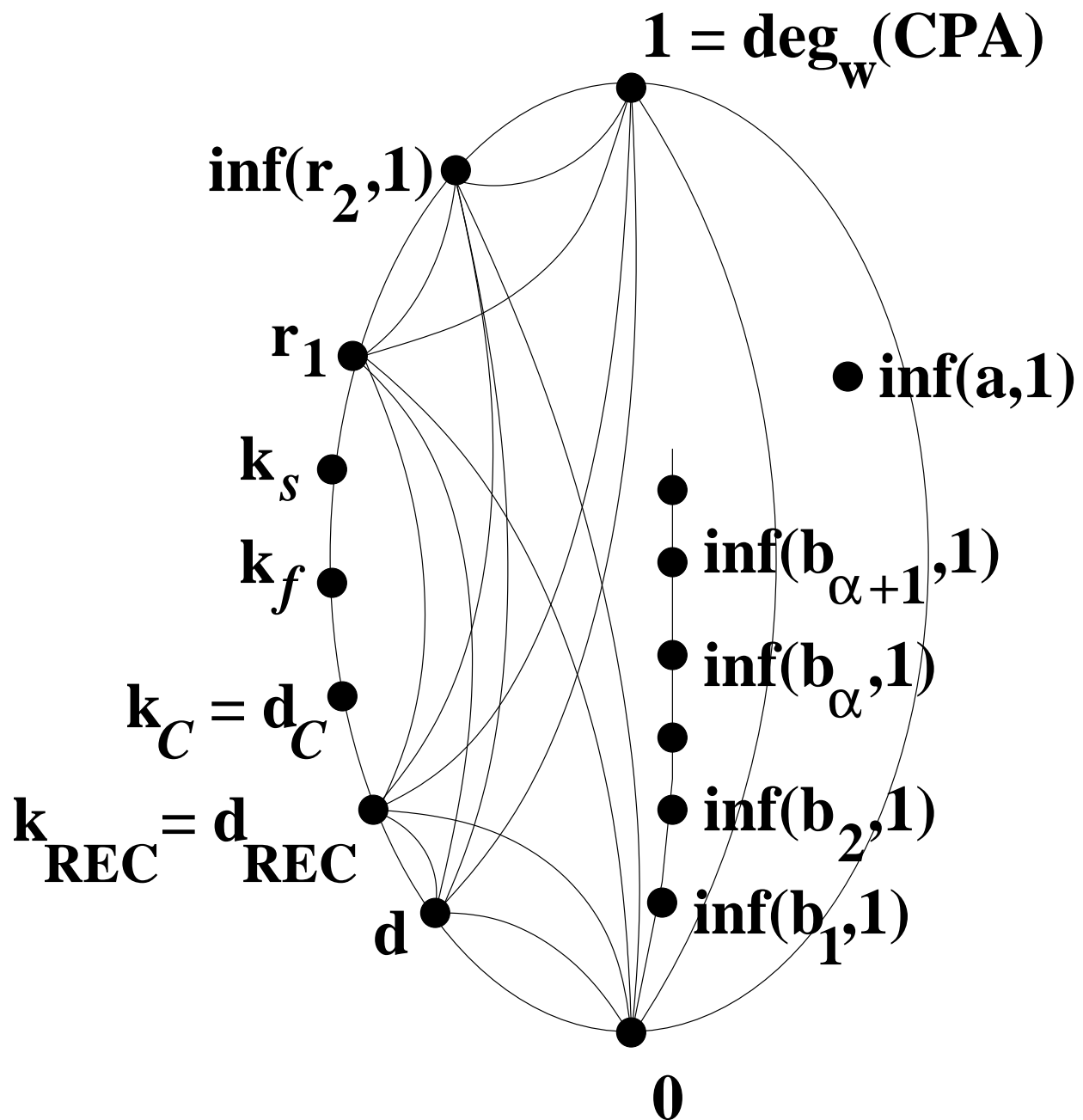
Theorem (Simpson, 2009). $0^{(\alpha)} \leq_{\text{LR}} Z$

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

of the same measure. Moreover,

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

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



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

Some references:

Stephen G. Simpson, Mass problems and randomness, *Bulletin of Symbolic Logic*, 11, 2005, 1–27.

Stephen G. Simpson, An extension of the recursively enumerable Turing degrees, *Journal of the London Mathematical Society*, 75, 2007, 287–297.

Stephen G. Simpson, Mass problems and intuitionism, *Notre Dame Journal of Formal Logic*, 49, 2008, 127–136.

Stephen G. Simpson, Mass problems and measure-theoretic regularity, *Bulletin of Symbolic Logic*, 15, 2009, 385–409.

Stephen G. Simpson, Medvedev degrees of 2-dimensional subshifts of finite type, to appear in *Ergodic Theory and Dynamical Systems*.

Stephen G. Simpson, Entropy equals dimension equals complexity, 2011, 19 pages, submitted for publication.

THE END. THANK YOU!