On the Complexity of Numerical Analysis

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Abstract

We study two quite different approaches to understanding the complexity of fundamental problems in numerical analysis. We show that both hinge on the question of understanding the complexity of the following problem, which we call PosSLP: Given a division-free straight-line program producing an integer N, decide whether N > 0. We show that PosSLP lies in the counting hierarchy, and we show that if A is any language in the Boolean part of PR accepted by a machine whose machine constants are algebraic real numbers, then A2PRPosSLP. Combining our results with work of Tiwari, we show that the Euclidean Traveling Salesman Problem lies in the counting hierarchy – the previous best upper bound for this important problem (in terms of classical complexity classes) being PSPACE.

1 Introduction

The motivation for this paper comes from a desire to understand the complexity of computation over the reals in the Blum-Shub-Smale model, and more generally by a desire to understand the complexity of problems in numerical analysis.

The Blum-Shub-Smale model of computation over the reals provides a very well-studied complexity-theoretic setting in which to study the computational problems of numerical analysis. We refer the reader to Blum, Cucker, Shub and Smale [8] for detailed definitions and background material related to this model; here, we will recall only a few salient facts. In the Blum-Shub-Smale model, each machine computing over the reals has associated with it a finite set of real machine constants. The inputs to a machine are elements of Rn, and thus each polynomial-time machine over R accepts a “decision problem” L ⊆ R∞. The set of decision problems accepted by polynomial-time machines over R is denoted PR.

There has been considerable interest in relating computation over R to the classical Boolean complexity classes such as P, NP, PSPACE, etc. This is accomplished by considering the Boolean part of decision problems over the reals. That is, given a problem L ⊆ R∞, the Boolean part of L is defined as BP(L) := L ∩ {0,1}∞. (Here, we follow the notation of [8]; {0,1}∞ = ∪n{0,1}n, which is identical to {0,1}+. The Boolean part of PR, denoted BP(PR), is defined as {BP(L) | L ⊆ PR}.

By encoding the advice function in a single real constant as in Koiran [22], one can show that P/poly ⊆ BP(PR). The best upper bound on the complexity of problems in BP(PR) that is currently known was obtained by Cucker and Grigoriev [12]:

BP(PR) ⊆ PSPACE/poly. (1)

There has been no work pointing to lower bounds on the complexity of BP(PR); nobody has presented any compelling evidence that BP(PR) is not equal to P/poly.

There has also been some suggestion that perhaps BP(PR) is equal to PSPACE/poly. For instance, certain variants of the RAM model that provide for unit-cost arithmetic can simulate all of PSPACE in polynomial time [7, 18]. Since the Blum-Shub-Smale model also provides for unit-time multiplication on “large"
numbers, Cucker and Grigoriev [12] mention that researchers have raised the possibility that similar arguments might show that polynomial-time computation over \( \mathbb{R} \) might be able to simulate PSPACE. Cucker and Grigoriev also observe that certain naive approaches to provide such a simulation must fail.

One of our goals is to provide evidence that \( \text{BP}(\mathbb{P}_{\mathbb{R}}) \) lies properly between \( \text{P}/\text{poly} \) and \( \text{PSpace}/\text{poly} \). Towards this goal, it is crucial to understand a certain decision problem \( \text{PosSLP} \): The problem of deciding, for a given straight-line program, whether it represents a positive integer. (For precise definitions, see the next section.)

The immediate relationship between the Blum-Shub-Smale model and the problem \( \text{PosSLP} \) is given by the lemma below. Following Bürgisser and Cucker [10], define \( \mathbb{P}_{\mathbb{R}}^0 \) to be the class of decision problems over the reals decided by polynomial time Blum-Shub-Smale machines using only the constants 0, 1.

**Lemma 1.1** \( \text{p}^{\text{PosSLP}} = \text{BP}(\mathbb{P}_{\mathbb{R}}^0) \).

**Proof.** (Sketch) It is clear that \( \text{PosSLP} \) is in \( \text{BP}(\mathbb{P}_{\mathbb{R}}^0) \). To show the other direction, assume we have a polynomial time machine over \( \mathbb{R} \) using only the constants 0, 1. On input a bit string, we simulate the computation by storing the straight-line program representation of the intermediate results instead of their values. The outcome of tests \( N > 0 \) is obtained by oracle calls to \( \text{PosSLP} \).

Our first main result is a strengthening of this connection. Define \( \mathbb{P}_{\mathbb{R}}^{\text{algebraic}} \) to be the class of decision problems over the reals decided by polynomial time Blum-Shub-Smale machines using only algebraic constants. In §3, using real algebraic geometry, we prove:

**Theorem 1.2** \( \text{p}^{\text{PosSLP}} = \text{BP}(\mathbb{P}_{\mathbb{R}}^{\text{algebraic}}) \).

As already mentioned, by encoding the advice function in a single real constant, one can show that \( \text{P}/\text{poly} \subseteq \text{BP}(\mathbb{P}_{\mathbb{R}}) \). The proof in fact shows even \( \text{p}^{\text{PosSLP}}/\text{poly} \subseteq \text{BP}(\mathbb{P}_{\mathbb{R}}) \). The real constant encoding the advice function, will, of course, in general be transcendental. Thus, there is a strong relationship between non-uniformity in the classical model of computation and the use of transcendental constants in the Blum-Shub-Smale model. We conjecture that this relationship can be further strengthened:

**Conjecture 1.3** \( \text{p}^{\text{PosSLP}}/\text{poly} = \text{BP}(\mathbb{P}_{\mathbb{R}}) \)

The Blum-Shub-Smale model is a very elegant one, but it does not take into account the fact that actual numerical computations have to deal with finitely represented values. We next observe that even if we take this into account, the \( \text{PosSLP} \) problem still captures the complexity of numerical computation.

Let \( u \neq 0 \) be a dyadic rational number. The floating point representation of \( u \) is obtained by writing \( u = v2^m \) where \( m \) is an integer and \( \frac{1}{2} \leq |v| < 1 \). The floating point representation is then given by the sign of \( v \), and the usual binary representations of the numbers \( |v| \) and \( m \). The floating point representation of 0 is the string 0 itself. We shall abuse notation and identify the floating point representation of a number with the number itself, using the term “floating point number” for the number as well as its representation.

Let \( u \neq 0 \) be a real number. We may write \( u \) as \( u = u'2^m \) where \( \frac{1}{2} \leq |u'| < 1 \) and \( m \) is an integer. Then, we define a floating point approximation of \( u \) with \( k \) significant bits to be a floating point number \( v2^m \) so that \( |v - u'| \leq 2^{-(k+1)} \).

A (somewhat simplistic) view of the work performed by numerical analysts is this: Given a function to compute, first devise a way to compute it (perhaps approximately) in an ideal model of computation that can be modeled by an arithmetic circuit with operations +, -, *, /, **. Second, perform the computation devised using floating point arithmetic. We shall formalize this second part. The generic task of numerical analysis: Given an integer \( k \) in unary and a straight-line program (with \( * \)) taking as inputs floating point numbers, with a promise that it neither evaluates to zero nor does division by zero, compute a floating point approximation of the value of the output with \( k \) significant bits.

Note that this definition lies entirely within the discrete realm, and thus differs quite fundamentally from the approach taken in the Blum-Shub-Smale model.

The numerical analyst will solve the generic task of numerical analysis for concrete instances by considering the numerical stability of the computation and, in case of instability, devising an equivalent but sta-
Proposition 1.4  The generic task of numerical analysis is polynomial time Turing equivalent to PosSLP.

Proof. We first reduce PosSLP to the generic task of numerical analysis. Given a straight-line program representing the number \( N \), we construct a straight-line program computing the value \( v = 2N - 1 \). The only inputs 0, 1 of this program can be considered to be floating point numbers and this circuit clearly satisfies the promise of the generic task of numerical analysis. Then \( N > 0 \) if \( v \geq 1 \) and \( N \leq 0 \) if \( v \leq -1 \). Determining an approximation of \( v \) to one significant bit is enough to distinguish between these cases.

Conversely, suppose we have an oracle solving PosSLP. Given a straight-line program with inputs being floating point numbers, we first convert it to a straight-line program with the only input 1; it is easy to see that this can be done in polynomial time. By standard techniques we move all \( \div \) gates to the top, so that the program computes a value \( v = v_1/v_2 \), where \( v_1, v_2 \) are given by division-free straight-line programs. We can use the oracle to determine the signs of \( v_1 \) and \( v_2 \). Without loss of generality assume that \( v \) is positive. Next we use the oracle to determine if \( v_1 \geq v_2 \). Suppose this is indeed the case (the opposite case is handled similarly).

We then find the least \( r \), so that \( 2^r - 1 \leq v < 2^r \), by first comparing \( v_1 \) with \( v_22^i \) for \( i = 0, 1, 2, 3, \ldots \), using the oracle, thus finding the minimum \( i \) so that \( v < 2^{i+1} \) and afterwards doing a binary search, again using the oracle to compare \( v_1 \) to \( v_22^i \) for various values of \( r \). This takes polynomial time.

The desired output is the floating point number \( u = u'2^r \), where \( |v - u| \leq 2^{-k+1} \). To obtain \( u' \) we first want to find the integer \( w \) between \( 2^k \) and \( 2^{k+1} - 1 \) so that \( w/2^{k+1} \leq v/2^r < (w + 1)/2^{k+1} \). Since \( w/2^{k+1} \leq v/2^r < (w + 1)/2^{k+1} \) iff \( w2^r v_2 \leq v2^{k+1} < (w + 1)2^r v_2 \), we can determine this by another binary search, using \( O(k) \) calls to the oracle. We then output the sign of \( v \), the binary representation of the rational \( w/2^{k+1} \), and the binary representation of \( r \), together forming the desired floating point approximation of \( v \). \( \square \)

We consider Proposition 1.4 to be evidence for the computational intractability of PosSLP. If PosSLP is in \( P/poly \) then there is a polynomial-sized “cookbook” that can be used in place of the creative task of devising numerically stable computations. This seems unlikely.

The generic task of numerical analysis is one way of formulating the notion of what is feasible to compute in a world where arbitrary precision arithmetic is available for free. In contrast, the Blum-Shub-Smale model can be interpreted as formulating the notion of feasibility in a world where infinite precision arithmetic is available for free. According to Proposition 1.4 and Theorem 1.2, both of these approaches are equivalent (and captured by \( \text{p}^{\text{PosSLP}} \)) when only algebraic constants are allowed in the Blum-Shub-Smale model. Conjecture 1.3 claims that this is also true when allowing arbitrary real constants.

As another demonstration of the computational power of PosSLP, we show in §2 that the problem of determining the total degree of a multivariate polynomial over the integers given as a straight-line program reduces to PosSLP.

The above discussion suggests that PosSLP is not an easy problem. Can more formal evidence of this be given? Although it would be preferable to show that PosSLP is hard for some well-studied complexity class, the best that we can do is observe that a somewhat stronger problem (BitSLP) is hard for \#P. This will be done in §2.

The above discussion also suggests that non-trivial upper bounds for PosSLP are of great interest. Prior to this paper, the best upper bound was PSPACE. Our second main result is an improved upper bound: We show, based on results on the uniform circuit complexity of integer division and the relationship between constant depth circuits and subclasses of PSPACE [3, 19], that PosSLP lies in the counting hierarchy \( \text{CH} \), a well-studied subclass of PSPACE that bears more or less the same relationship to \#P as the polynomial hierarchy bears to NP [34, 36].

Theorem 1.5  PosSLP is in \( \text{p}^{\text{PPP}} \).

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We suspect that PosSLP lies at an even lower level of CH. We leave as major open problems the question of providing better upper bounds for PosSLP and the question of providing any sort of hardness theorem, reducing a supposedly intractable problem to PosSLP. We also believe that it would be very interesting to verify Conjecture 1.3, as this would give a characterization of BP(P_k) in terms of classical complexity classes. But in fact, it would be equally interesting to refute it under some plausible complexity theoretic assumption, as this would give evidence that the power of using transcendental constants in the Blum-Shub-Smale model goes beyond the power of non-uniformity in classical computation.

1.1 Applications

The Sum-of-square-roots problem is a well-known problem with many applications to computational geometry and elsewhere. The input to the problem is a list of integers \((d_1, \ldots, d_n)\) and an integer \(k\), and the problem is to decide if \(\sum_i \sqrt{d_i} \geq k\). The complexity of this problem is posed as an open question by Garey, Graham and Johnson [16] in connection with the Euclidean traveling salesman problem, which is not known to be in NP, but which is easily seen to be solvable in NP relative to the Sum-of-square-roots problem. See also O’Rourke [27, 28] and Etessami and Yannakakis [15] for additional information. Although it has been conjectured [26] that the problem lies in P, it seems that no classical complexity class smaller than PSPACE has been known to contain this problem. On the other hand, Tiwari [32] showed that the problem can be decided in polynomial time on an “algebraic random-access machine”. In fact, it is easy to see that the set of decision problems decided by such machines in polynomial time is exactly BP(P_k^0). Thus by Lemma 1.1 we see that the Sum-of-square-roots problem reduces to PosSLP. Theorem 1.5 thus yields the following corollary.

Corollary 1.6 The Sum-of-square-roots problem and the Euclidean Travelling Salesman Problem are in CH.

2 Preliminaries

Our definitions of arithmetic circuits and straight-line programs are standard. An arithmetic circuit is a directed acyclic graph with input nodes labeled with the constants \(0,1\) or with indeterminants \(X_1, \ldots, X_k\) for some \(k\). Internal nodes are labeled with one of the operations \(+, -, \cdot, \div\). A straight-line program is a sequence of instructions corresponding to a sequential evaluation of an arithmetic circuit. If it contains no \(\div\) operation it is said to be division free. Unless otherwise stated, all the straight-line programs considered will be division-free. Thus straight-line programs can be seen as a very compact representation of a polynomial over the integers. In many cases, we will be interested in division-free straight-line programs using no indeterminants, which thus represent an integer.

By the \(n\)-bit binary representation of an integer \(N\) such that \(|N| < 2^n\) we understand a bit string of length \(n + 1\) consisting of a sign bit followed by \(n\) bits encoding \(|N|\) (padded with leading zeroes, if needed).

We consider the following problems:

\begin{itemize}
  \item \textbf{EQU} SLP: Given a straight-line program representing a polynomial \(f \in \mathbb{Z}[X_1, \ldots, X_k]\), decide whether \(f = 0\).
  \item \textbf{ACIT}: Given a straight-line program representing a polynomial \(f \in \mathbb{Z}[X_1, \ldots, X_k]\), and given a natural number \(d\) in binary, decide whether \(\deg f \leq d\).
  \item \textbf{PosSLP}: Given a straight-line program representing \(N \in \mathbb{Z}\), decide whether \(N > 0\).
  \item \textbf{BitSLP}: Given a straight-line program representing \(N\), and given \(n, i \in \mathbb{N}\) in binary, decide whether the \(i\)th bit of the \(n\)-bit binary representation of \(N\) is 1.
\end{itemize}

It is not clear that any of these problems is in P, since straight-line program representations of integers can be exponentially smaller than ordinary binary representation.

Clearly, EQU SLP is a special case of ACIT. Schönhage [30] showed that EQU SLP is in coRP, using computation modulo a randomly chosen prime. Ibarra and Moran [20], building on Schwartz [31] and Zippel [37], extended this to show that ACIT lies in coRP. The problem ACIT has recently attracted
much attention due to the work of Kabanets and Impagliazzo [21] who showed that a deterministic algorithm for ACIT would yield circuit lower bounds. As far as we know, it has not been pointed out before that ACIT is actually polynomial time equivalent to EquiSLP. In other words, disallowing indeterminates in the straight-line program given as input does not make ACIT easier. Or more optimistically: It is enough to find a deterministic algorithm for this special case in order to have circuit lower bounds.

**Proposition 2.1** ACIT is polynomial-time equivalent to EquiSLP.

**Proof.** We are given a straight-line program of size $n$ with $m$ indeterminates $X_1, \ldots, X_m$, computing the polynomial $p(X_1, \ldots, X_m)$. Define $B_{n,i} = 2^{2m^2}$. Straight-line-programs computing these numbers using iterated squaring can easily be constructed in polynomial time, so given a straight-line program for $p$, we can easily construct a straight-line program for $p(B_{n,1}, \ldots, B_{n,m})$. We shall show that for $n \geq 3$, $p$ is identically zero iff $p(B_{n,1}, \ldots, B_{n,m})$ evaluates to zero.

To see this, first note that the “only if” part is trivial, so we only have to show the “if” part. Thus, assume that $p(X_1, \ldots, X_m)$ is not the zero-polynomial. Let $m(X_1, \ldots, X_m)$ be the largest monomial occurring in $p$ with respect to inverse lexicographic order and let $k$ be the number of monomials. We can write

$p = a m + \sum_{i=1}^{k-1} a_i m_i$, where $(m_i)_{i=1}^{k} = 1$ are the remaining monomials. An easy induction in the size of the straight line program shows that $|a_i| \leq 2^{2m^2}$, $k \leq 2^m$ and that the degree of any variable in any $m_i$ is at most $2^m$.

Now, our claim is that the absolute value $|am(B_{n,1}, \ldots, B_{n,m})|$ is strictly bigger than the absolute value $|\sum_{i=1}^{k-1} a_i m_i(B_{n,1}, \ldots, B_{n,m})|$, and thus we cannot have that $p(B_{n,1}, \ldots, B_{n,m}) = 0$.

Indeed, since the monomial $m$ was the biggest in the inverse lexicographic ordering, we have that for any other monomial $m_i$ there is an index $j$ so that

$$\frac{m(B_{n,1}, \ldots, B_{n,m})}{m_i(B_{n,1}, \ldots, B_{n,m})} \geq \frac{2^{2m^2}}{\prod_{i=1}^{k-1} 2^{2m^2-2n}} > 2^{2^{m^2-1}}$$

so we can bound

$$\left| \sum_{i=1}^{k-1} a_i m_i(B_{n,1}, \ldots, B_{n,m}) \right| \leq 2^{2m^2} \left| \max_{i=1}^{k-1} m_i(B_{n,1}, \ldots, B_{n,m}) \right|$$

$$\leq 2^{2m^2} 2^{2m^2-2} |m(B_{n,1}, \ldots, B_{n,m})|$$

$$< m(B_{n,1}, \ldots, B_{n,m}) \leq |am(B_{n,1}, \ldots, B_{n,m})|,$$

which proves the claim. \(\square\)

The problem DegSLP is not known to lie in BPP, even for the special case of univariate polynomials. Here, we show that it reduces to PosSLP.

**Proposition 2.2** DegSLP polynomial time many-one reduces to PosSLP.

**Proof.** We first show the reduction for the case of univariate polynomials (i.e., straight-line-programs with a single indeterminate) and afterwards we reduce the multivariate case to the univariate case.

Let $f \in \mathbb{Z}[X]$ be given by a straight-line program of length $n$. To avoid having to deal with the zero polynomial of degree $-\infty$ and to ensure that the image of the polynomial is a subset of the non-negative integers, we first change the straight-line program computing $f$ into a straight-line program computing $f_1(X) = (Xf(X) + 1)^2$ by adding a few extra lines. We can check if the degree of $f_1$ is at most $d$ by checking if the degree of $f_1$ is at most $D = 2(d+1)$ (except for $d = -\infty$ in which case we check if the degree of $f_1$ is at most $D = 0$).

Let $B_n$ be the integer $2^{2n^2}$. As in the proof of Proposition 2.1, we can easily construct a straight-line program computing $B_n$ and from this a straight-line program computing $f_1(B_n)$.

Now, suppose that $\deg f_1 \leq D$. Using the same bounds on sizes of the coefficients as in the proof of Proposition 2.1 and assuming without loss of generality that $n \geq 3$, we then have

$$f_1(B_n) \leq \sum_{i=0}^{D} 2^{2n^2} B_n^i < (2^n + 1)2^{2n^2} B_n^D$$

$$< (2^{2^n} + 1)2^{2n^2-2n^2} B_n^D < B_n^{D+1}/2.$$
On the other hand suppose that \( \deg f_1 \geq D + 1 \). Then we have
\[
 f_1(B_n) \geq (B_n)^{D+1} - \sum_{i=0}^{D} 2^{2^m} B_n^i \geq B_n^{D+1} - 2^{2n} 2^{2^m} 2^{-2^{n^2}} B_n^{D+1} > B_n^{D+1}/2.
\]
Thus, to check whether \( \deg f_1 \leq D \), we just need to construct a straight-line-program for \( 2f_1(B_n) - B_n^{D+1} \) and check whether it computes a positive integer. This completes the reduction for the univariate case.

We next reduce the multivariate case to the univariate case. Thus, let \( f \in \mathbb{Z}[X_1, \ldots, X_m] \) be given by a straight-line program of length \( n \). Let \( f^* \in \mathbb{Z}[X_1, \ldots, X_m, Y] \) be defined by \( f^*(X_1, \ldots, X_m, Y) = f(X_1 Y, \ldots, X_m Y) \). We claim that if we let \( B_{n,i} = 2^{2^{m^2}} \) as in the proof of Proposition 2.1, then, for \( n > 3 \), the degree of the univariate polynomial \( f^*(B_{n,1}, \ldots, B_{n,m}, Y) \) is equal to the total degree of \( f \). Indeed, we can write \( f^* \) as a polynomial in \( Y \) with coefficients in \( \mathbb{Z}[X_1, \ldots, X_m] \):
\[
 f^*(X_1, \ldots, X_m, Y) = \sum_{j=0}^{d^*} g_j(X_1, \ldots, X_m) Y^j
\]
where \( d^* \) is the degree of variable \( Y \) in the polynomial \( f^* \). Note that this is also the total degree of the polynomial \( f \). Now, the same argument as used in the proof of Proposition 2.1 shows that since \( g_{d^*} \) is not the zero-polynomial, \( g_{d^*}(B_{n,1}, B_{n,2}, \ldots, B_{n,m}) \) is different from 0.

As \( \text{PosSLP} \) easily reduces to \( \text{BitSLP} \), we obtain the chain of reductions
\[
 \text{ACIT} \leq^m \text{DegSLP} \leq^m \text{PosSLP} \leq^m \text{BitSLP}.
\]

In §4 we will show that all the above problems in fact lie in the counting hierarchy \( \text{CH} \).

The complexity of \( \text{BitSLP} \) contrasts sharply with that of \( \text{EquSLP} \).

**Proposition 2.3** BitSLP is hard for \( \#P \).

**Proof of Proposition 2.3.** The proof is quite similar to that of Bürgisser [9, Prop. 5.3], which in turn is based on ideas of Valiant [35]. We show that computing the permanent of matrices with entries from \( \{0,1\} \) is reducible to \( \text{BitSLP} \).

Given a matrix \( X \) with entries \( x_{i,j} \in \{0,1\} \), consider the univariate polynomial
\[
 f_n = \sum_i f_{n,i} Y^i = \prod_{i=1}^{n} \left( \sum_{j=1}^{n} x_{i,j} Y^{2j-1} \right)
\]
which can be represented by a straight-line program of size \( O(n^2) \). Then \( f_n 2^n - 1 \) equals the permanent of \( X \). Let \( N \) be the number that is represented by the straight-line program that results by replacing the indeterminate \( Y \) with \( 2^n \). It is easy to see that the binary representation of \( f_n 2^n - 1 \) appears as a sequence of consecutive bits in the binary representation of \( N \).

\( \square \)

### 3 Algebraic Constants

The goal of this section is to show that real algebraic constants do not add to the power of a polynomial time real Turing machine on discrete inputs.

For fixed \( a_1, \ldots, a_k \in \mathbb{R} \) consider the problem \( \text{SignSLP}(a_1, \ldots, a_k) \) of deciding whether \( f(a_1, \ldots, a_k) > 0 \) for a polynomial \( f \in \mathbb{Z}[X_1, \ldots, X_k] \) given by a straight-line program. Clearly, this is a generalization of \( \text{PosSLP} \). The problem can be solved in polynomial time by a machine over \( \mathbb{R} \) using the real constants \( a_1, \ldots, a_k \); the machine just evaluates the straight-line program to obtain \( f(a_1, \ldots, a_k) \) and then checks the sign. Thus \( \text{SignSLP}(a_1, \ldots, a_k) \) is in the Boolean part of the real complexity class \( \text{P}_R \). Conversely, the following is easily shown as in the proof of Lemma 1.1.

**Lemma 3.1** Assume that \( L \subseteq \mathbb{R}^\infty \) is decided by a polynomial time machine over \( \mathbb{R} \) using the real constants \( a_1, \ldots, a_k \). Then \( \text{BP}(L) \in \text{P}^{\text{SignSLP}(a_1, \ldots, a_k)} \).

The proof of the following result will be given in the next subsections after some preparation.

**Theorem 3.2** If \( a_1, \ldots, a_k \) are real algebraic numbers over \( \mathbb{Q} \), then the problem \( \text{SignSLP}(a_1, \ldots, a_k) \) is contained in \( \text{P}^{\text{PosSLP}} \).

Theorem 1.2 follows immediately from Lemma 3.1 and Theorem 3.2. We note that Conjecture 1.3 is
equivalent to \( \text{SignSLP}(a_1, \ldots, a_k) \in \mathbb{P}_{\text{PosSLP}} / \text{poly} \) for any list of real numbers \( a_1, \ldots, a_k \). Since for \( \mathbb{P}_{\text{PosSLP}} / \text{poly} \subseteq \bigcup_{n \in \mathbb{R}} \text{PosSLP}(a) / \text{poly} \), Lemma 3.1 tells us that if Conjecture 1.3 holds, then \( \text{BP}(\mathbb{P}_{\mathbb{R}}) \) is unchanged if we disallow machines with two or more machine constants.

3.1 Consistency of Semialgebraic Constraints

Recall that the dense representation of a \( k \)-variate polynomial of degree \( d \) is a vector of all of the \( \sum_{i \leq d} (k+1-1)^i \) coefficients, in some standard order. For fixed \( k \in \mathbb{N} \) consider the multivariate sign consistency problem \( \text{SignCons}_k(k) \) defined as follows: Given \( g_1, \ldots, g_s \in \mathbb{R}[X_1, \ldots, X_k] \) of degree at most \( d \) in dense representation and a sign vector \( (\sigma_1, \ldots, \sigma_s) \in \{-1,0,1\}^s \), decide whether there exists \( x \in \mathbb{R}^k \) such that \( \text{sign}(g_1(x)) = \sigma_1, \ldots, \text{sign}(g_s(x)) = \sigma_s \).

It is well-known [5, 6, 29] that the problem \( \text{SignCons}_k(k) \) can be solved with a total of \( (sd)^{O(k)} \) arithmetic operations (and parallel time \( k\log(sd)^{O(1)} \)). In particular, the problem \( \text{SignCons}_k(k) \) is in \( \mathbb{P}_{\mathbb{R}}^0 \).

\( \text{SignConsSLP}_{\mathbb{R}}(k) \) will denote the variation of this problem, where the input polynomials \( g_1, \ldots, g_s \) have integer coefficients that are given by straight-line programs. (So the degree of \( g_i \) is part of the input size, however the bit size of the coefficients of \( g_i \) might be exponentially large.) Since the straight-line programs giving the coefficients of the \( g_i \) can be evaluated in \( \mathbb{P}_{\mathbb{R}}^0 \), we conclude that \( \text{SignConsSLP}_{\mathbb{R}}(k) \) is in \( \text{BP}(\mathbb{P}_{\mathbb{R}}^0) \).

Hence we conclude as a consequence of Lemma 1.1 the following:

**Lemma 3.3** \( \text{SignConsSLP}_{\mathbb{R}}(k) \) is in \( \mathbb{P}_{\text{PosSLP}} \) for any fixed \( k \).

3.2 Division with remainder

Let \( A \) be an integral domain and \( f, p \in A[X] \) be univariate polynomials. (The cases \( A = \mathbb{Z} \) and \( A = \mathbb{Z}[X_1, \ldots, X_k] \) are of interest to us.) We assume that \( d := \deg p > 1 \) and denote the leading coefficient of \( p \) by \( \lambda \). There is a unique representation of the following form (pseudo-division)

\[
\lambda^{1+\deg f-d} f = pq + r,
\]  

where \( q, r \in A[X] \) and \( \deg r < d \). Moreover, the coefficients of the quotient \( q \) and of the remainder \( r \) can be computed from the coefficients of \( f \) and \( p \) by a straight-line program of size \( \mathcal{O}(d \deg f) \), cf. von zur Gathen and Gerhard [17].

As before, we will assume that \( p \) is given by its vector of coefficients. However, for \( f \) we allow now that it is given by a straight-line program.

**Lemma 3.4** There is a polynomial time algorithm computing in time \( \mathcal{O}(\ell \ell^2) \) from a straight-line program representation of \( f \) of size \( \ell \) and from the vector of coefficients of \( p \) straight-line program representations for all the coefficients of the scaled remainder \( \lambda \ell^2 r \).

**Proof.** We proceed as in Bürgisser [9, Proposition 5.2]. Let \( g_1 = 1, g_2 = X, \ldots, g_t = f \) be the sequence of intermediate results in \( A[X] \) of the given straight-line program computing \( f \). Let \( \ell_\rho \) denote the number of multiplication instructions in its first \( \rho \) steps.

By induction on \( \rho \) we are going to show that there are representations

\[
\lambda^{(d-1)(2^i+2^{j-2})} g_\rho = r_\rho + p q_\rho,
\]

where \( q_\rho, r_\rho \in A[X], \deg r_\rho < d \), and that straight-line program representations for the coefficients of \( r_\rho \) can be computed in time \( \mathcal{O}(\ell \ell^2) \).

The induction start is clear. Suppose that \( q_\rho = g_i g_j \) with \( i, j < \rho \). Then we have by the induction hypothesis

\[
\lambda^{(d-1)(2^{i}+2^{j-2})} g_\rho = r_i r_j + p(r_i q_j + r_j q_i + p q_i q_j).
\]

By the usual polynomial multiplication algorithm, we obtain straight-line programs computing the coefficients of \( r_i r_j \) from the coefficients of \( r_i, r_j \) in time \( \mathcal{O}(d^2) \). Moreover, by (2), we have \( \lambda^{d-1}(2^i+2^j-2) g_\rho = r_i r_j + p(r_i q_j + r_j q_i + p q_i q_j) \).

Putting this together and noting that \( \max\{\ell_i, \ell_j\} < \ell_\rho \), the claim follows. In the case \( g_\rho = g_i \pm g_j \) the claim is obvious. \( \square \)
3.3 Proof of Theorem 3.2

In symbolic computation, it is common to represent a real algebraic number \( a \) by its uniquely determined primitive minimal polynomial \( p \in \mathbb{Z}[X] \) with positive leading coefficient, together with the sequence of the signs of the derivatives of \( p \) at \( a \). By Thom’s Lemma [5], \( a \) is uniquely determined by this data. Let the fixed real algebraic numbers \( a_1, \ldots, a_k \) be represented this way by their minimal polynomials \( p_1, \ldots, p_k \in \mathbb{Z}[X] \). We suppose without loss of generality that \( d_i := \deg p_i > 1 \), we denote the leading coefficient of \( p_i \) by \( \lambda_i > 0 \), and we write \( \epsilon_{i,j} = \text{sgn}(p_i^{(j)}(a_i)) \) for \( 0 \leq j < d_i \) (note that \( \epsilon_{i,0} = 0 \)). The data describing the \( a_1, \ldots, a_k \) is assumed to be fixed in the following.

**Lemma 3.5** For \( f \in \mathbb{Z}[X_1, \ldots, X_k] \) there are \( q_j, r, \epsilon_j, \epsilon_k \) such that

\[
\lambda_1^{e_1} \cdots \lambda_k^{e_k} f = r + \sum_{i=1}^{k} p_i(X_i)q_i,
\]

where \( \deg X_1 < d_1, \ldots, \deg X_k < d_k \). Moreover, there is a polynomial time algorithm computing in time \( \mathcal{O}(d_1 \cdots d_k) \) from a straight-line program representation of \( f \) straight-line program representations for all integer coefficients of the remainder polynomial \( r \).

**Proof.** We prove by induction on \( \rho \) the following statement: there are \( q_{p,1}, \ldots, q_{p,\rho} \in \mathbb{Z}[X_1, \ldots, X_k] \), \( e_1, \ldots, e_\rho \in \mathbb{N} \), and for \( j = (j_1, \ldots, j_\rho) \) there are \( r_{p,j} \in \mathbb{Z}[X_{p+1}, \ldots, X_k] \) such that

\[
\lambda_1^{e_1} \cdots \lambda_\rho^{e_\rho} f = \sum_{j_1 < d_1 \cdots j_\rho < d_\rho} r_{p,j}X_1^{j_1} \cdots X_\rho^{j_\rho} + \sum_{i=1}^{\rho} p_i(X_i)q_{p,i}.
\]

Moreover, straight-line program representations for each \( r_{p,j} \) can be computed in time \( \ell_\rho \leq c^\rho d_1 \cdots d_\rho \), where \( c > 0 \) is a constant.

The start \( \rho = 1 \) follows by applying Lemma 3.4 to \( f \) and \( p_1(X_1) \), where \( f \) is interpreted as a polynomial in \( X_1 \) over the ring \( \mathbb{Z}[X_2, \ldots, X_k] \).

Suppose the claim holds for \( \rho < k \). We interpret each \( r_{p,j} \) as a univariate polynomial in \( X_{p+1} \) over the ring \( A = \mathbb{Z}[X_{p+2}, \ldots, X_k] \). Lemma 3.4 applied to \( r_{p,j} \) yields the following representation with some \( \bar{q}_{p+1,j} \in A[X_{p+1}] \) and \( \epsilon_{p+1,j} := d_{p+1}^{2\rho} \)

\[
\lambda_1^{e_1} \cdots \lambda_{p+1}^{e_{p+1}} r_{p,j} = \sum_{j_{p+1} < d_{p+1}} r_{p+1,j_{p+1}} X_{p+1}^{j_{p+1}} + p_{p+1}(X_{p+1})\bar{q}_{p+1,j},
\]

where the \( r_{p+1,j_{p+1}} \) are given by straight-line programs that can be computed in time at most \( \ell_{p+1} := c\ell_\rho d_{p+1}^{2\rho} \) for some constant \( c > 0 \). By induction hypothesis this implies

\[
\lambda_1^{e_1} \cdots \lambda_{p+1}^{e_{p+1}} f = \sum_{j_1<d_1, \ldots, j_{p+1}<d_{p+1}} r_{p+1,j_{p+1}} X_1^{j_1} \cdots X_{p+1}^{j_{p+1}} + \sum_{i=1}^{\rho} p_iq_{p+1,i} + p_{p+1}q_{p+1,p+1},
\]

where \( q_{p+1,i} = \lambda_{p+1}^{e_{p+1,i}} q_{p,i} \) and \( q_{p+1,p+1} = \sum_{j_1<d_1, \ldots, j_p<d_p} \bar{q}_{p+1,j} X_1^{j_1} \cdots X_p^{j_p} \). Moreover, we obtain \( \ell_{p+1} \leq c^{\rho+1} d_1^2 \cdots d_{p+1}^2 \), which shows the induction claim.

**Proof of Theorem 3.2.** Let \( f \in \mathbb{Z}[X_1, \ldots, X_k] \) be given by a straight-line program and \( r \) be the remainder polynomial as in Lemma 3.5. Note that \( f(a_1, \ldots, a_k) = r(a_1, \ldots, a_k) \). This number is positive iff the following system of sign conditions is consistent:

\[
\text{sgn}(r(x_1, \ldots, x_k)) = 1, \text{sgn}(p_i^{(j)}(x_i)) = \epsilon_{i,j}
\]

for \( 1 \leq i \leq k, 0 < j < d_i \). According to Lemma 3.5 we can compute straight-line program representations for all the coefficients of \( r \) in polynomial time. Combining this with Lemma 3.3, the assertion follows.

**4 PosSLP lies in CH**

The counting hierarchy CH was defined by Wagner [36] and was studied further by Toran [34]; see also [4, 3]. A problem lies in CH if it lies in one of the classes in the sequence \( \text{PP}, \text{PP}^{\text{PP}}, \text{etc.} \)

**Theorem 4.1** BitSLP is in CH.
Proof. It was shown by Hesse et al. [19] that there are Dlogtime-uniform threshold circuits of polynomial size and constant depth that compute the following function:

**Input** A number \(X\) in Chinese Remainder Representation. That is, a sequence of values indexed \((p, j)\) giving the \(j\)-th bit of \(X \mod p\), for each prime \(p < n^2\), where \(0 \leq X \leq 2^n\) (thus we view \(n\) as an appropriate “size” measure of the input).

**Output** The binary representation of the unique natural number \(X < \prod_{p \text{ prime} : p < n^2} p\) whose value modulo each small prime is encoded in the input.

Let this circuit family be denoted \(\{D_n\}\).

Now, as in the proof of [3, Lemma 5], we consider the following exponentially-big circuit family \(\{E_n\}\), that computes BitSLP.

Given as input an encoding of a straight-line program representing integer \(W\), we first build a new program computing the positive integer \(X = W + 2^n\). Note that the bits of the binary representation of \(W\) (including the sign bit) can easily be obtained from the bits of \(X\).

Level 1 of the circuit \(E_n\) consists of gates labeled \((p, j)\) for each prime \(p\) such that \(p < 2^n\) and for each \(j : 1 \leq j \leq \lceil \log p \rceil\). The output of this gate records the \(j\)th bit of \(X \mod p\). (Observe that there are exponentially many gates on level 1, and also note that the output of each gate \((p, j)\) can be computed in time polynomial in the size of the binary encoding of \(p\) and the size of the given straight-line program representing \(X\). Note also that the gates on Level 1 correspond to the gates on the input level of the circuit \(D_{2^n}\).

The higher levels of the circuit are simply the gates of \(D_{2^n}\).

Now, similar to the proof of [3, Lemma 5], we claim that for each constant \(d\), the following language is in the counting hierarchy: \(L_d = \{ (F, P, b) : F\) is the name of a gate on level \(d\) of \(E_n\) and \(F\) evaluates to \(b\) when given straight-line program \(P\) as input\}.

We have already observed that this is true when \(d = 1\). For the inductive step, assume that \(L_d \in \text{CH}\). Here is an algorithm to solve \(L_{d+1}\) using oracle access to \(L_d\). On input \((F, P, b)\), we need to determine if the gate \(F\) is a gate of \(E_n\), and if so, we need to determine if it evaluates to \(b\) on input \(P\). \(F\) is a gate of \(E_n\) iff if it is connected to some gate \(G\) such that, for some \(b', (G, P, b') \in L_d\). This can be determined in \(\text{NP}^{L_d} \subseteq \text{PP}^{L_d}\), since \(D_n\) is Dlogtime-uniform. That is, we can guess a gate \(G\), check that \(G\) is connected to \(F\) in takes linear time (because of the uniformity condition) and then use our oracle for \(L_d\). If \(F\) is a gate of \(E_n\), we need to determine if the majority of the gates that feed into it evaluate to 1. (Note that all of the gates in \(D_n\) are MAJORITY gates.) That is, we need to determine if it is the case that for most bit strings \(G\) such that \(G\) is the name of a gate that is connected to \(F\), \((G, P, 1)\) is in \(L_d\). This is clearly computable in \(\text{PP}^{L_d}\).

Thus in order to compute BitSLP, given program \(P\) and index \(i\), compute the name \(F\) of the output bit of \(E_n\) that produces the \(i\)th bit of \(N\) (which is easy because of the uniformity of the circuits \(D_{2^n}\)) and determine if \((F, P, 1) \in L_d\), where \(d\) is determined by the depth of the constant-depth family of circuits presented in [19].

Theorem 4.1 shows that \(\text{BP}(\text{P}^{\text{algehraic}}_\mathbb{R})\) lies in \(\text{CH}\). A similar argument can be applied to an analogous restriction of “digital” \(\text{NP}_\mathbb{R}\) (i.e., where nondeterministic machines over the reals can guess “bits” but cannot guess arbitrary real numbers). Bürgisser and Cucker [10] present some problems in \(\text{PSPACE}\) that are related to counting problems over \(\mathbb{R}\). It would be interesting to know if these problems lie in \(\text{CH}\).

Although Theorem 4.1 shows that BitSLP and PosSLP both lie in \(\text{CH}\), some additional effort is required in order to determine the level of \(\text{CH}\) where these problems reside. We present a more detailed analysis for PosSLP, since it is our main concern in this paper.

The following result implies Theorem 1.5, since Toda’s Theorem [33] shows that \(\text{PP}^{\text{PH}_A} \subseteq \text{pPP}^A\) for every oracle \(A\).

**Theorem 4.2** \(\text{PosSLP} \in \text{PH}^{\text{PP}^A}\).

Proof. We will use the Chinese remaindering algorithm of [19] to obtain our upper bound on PosSLP. (Related algorithms, which do not lead directly to the bound reported here, have been used on several occasions [1, 13, 14, 23, 24].) Let us introduce some notation relating to Chinese remaindering.
For \( n \in \mathbb{N} \) let \( M_n \) be the product of all odd primes \( p \) less than \( 2^{n^2} \). By the prime number theorem, \( 2^{2^n} < M_n < 2^{2^{n+1}} \) for \( n \) sufficiently large. For such primes \( p \) let \( h_{p,n} \) denote the inverse of \( M_n/p \mod p \).

Any integer \( 0 \leq X < M_n \) can be represented uniquely as a list \( (x_p) \), where \( p \) runs over the odd primes \( p < 2^{n^2} \) and \( x_p = X \mod p \). Moreover, \( X \) is congruent to \( \sum_p x_p h_{p,n} M_n/p \mod M_n \). Hence \( X/M_n \) is the fractional part of \( \sum_p x_p h_{p,n}/p \).

Define the family of approximation functions \( \text{app}_n(X) \) to be \( \sum_p B_{p,n} \), where \( B_{p,n} = x_p h_{p,n} \sigma_{p,n} \), and \( \sigma_{p,n} \) is the result of truncating the binary expansion of \( 1/p \) after \( 2^n \) bits. Note that for \( n \) sufficiently large and \( X < M_n \), \( \text{app}_n(X) \) is within \( 2^{-2^{n^2}} \) of \( X/M_n \).

Let the input to \( \text{PosSLP} \) be a program \( P \) of size \( n \) representing the integer \( W \) and put \( Y_n = 2^n \). Since \( |W| \leq Y_n \), the number \( X := W + Y_n \) is nonnegative and we can easily transform \( P \) into a program of size \( 2n^2 + 2 \) representing \( X \). Clearly, \( W > 0 \) iff \( X > Y_n \). Note that if \( X > Y_n \), then \( X/M_n \) and \( Y_n/M_n \) differ by at least \( 1/M_n > 2^{-2^{n^2}} \), which implies that it is enough to compare the binary expansions of \( \text{app}_n(X) \) and \( \text{app}_n(Y_n) \). (Interestingly, this seems to be somewhat easier than computing the bits of \( X \) directly.)

We can determine if \( X > Y_n \) in \( \text{PH} \) relative to the following oracle: \( A = \{(P,j,b,1^n): \text{ the } j \text{-th bit of the binary expansion of } \text{app}_n(X) \text{ is } b, \text{ where } X \text{ is the number represented by the straight-line program } P \text{ and } j \text{ is given in binary}\} \). Lemma 4.3 completes the proof by showing that \( A \in \text{PH}^{\text{PPP}} \).

**Lemma 4.3** \( A \in \text{PH}^{\text{PPP}} \).

**Proof.** Assume for the moment that we can show that \( B \in \text{PH}^{\text{PPP}} \), where \( B := \{(P,j,b,p,1^n): \text{ the } j \text{-th bit of the binary expansion of } B_{p,n} (= x_p h_{p,n} \sigma_{p,n}) \text{ is } b, \text{ where } p < 2^{n^2} \text{ is an odd prime, } x_p = X \mod p, X \text{ is the number represented by the straight-line program } P \text{, and } j \text{ is given in binary}\} \). In order to recognize the set \( A \), it clearly suffices to compute \( 2^{n^2} \) bits of the binary representation of the sum of the numbers \( B_{p,n} \). A uniform circuit family for iterated sum is presented by Maciel and Thérien in [25, Corollary 3.4.2] consisting of \text{MAJORITY} gates on the bottom (input) level, with three levels of \text{AND} and \text{OR} gates above. As in the proof of Theorem 4.1, the construction of Maciel and Thérien immediately yields a \( \text{PH}^{\text{PP}} \) algorithm for \( A \), by simulating the \text{MAJORITY} gates by \( \text{PP} \) computation, simulating the OR gates above the \text{MAJORITY} gates by \( \text{NP}^{\text{P}} \) computation, etc. The claim follows, since by Toda’s Theorem [33] \( \text{PH}^{\text{PP}} \subseteq \text{PH}^{\text{PPhPP}} = \text{PP}^{\text{PPhPP}} \). It remains only to show that \( B \in \text{PH}^{\text{PPhPP}} \). \( \square \)

**Lemma 4.4** \( B \in \text{PH}^{\text{PPhPP}} \).

**Proof.** Observe that given \( (P,j,b,p) \) we can determine in polynomial time if \( p \) is prime [2], and we can compute \( x_p \).

In \( \text{PH} \subseteq \text{PPhPP} \) we can find the least generator \( g_p \) of the multiplicative group of the integers mod \( p \). The set \( C = \{(q,g_p,i,p): p \neq q \text{ are primes and } i \text{ is the least number for which } g_p^i \equiv q \mod p \} \) is easily seen to lie in \( \text{PH} \). We can compute the discrete log base \( g_p \) of the number \( M_n/p \mod p \in \#C \subseteq \text{PPhPP} \) by the algorithm that nondeterministically guesses \( q \) and \( i \), verifies that \( (q,g_p,i,p) \in C \), and if so generates \( i \) accepting paths. Thus we can compute the number \( M_n/p \mod p \) itself in \( \text{PPhPP} \) by first computing its discrete log, and then computing \( g_p \) to that power, mod \( p \). The inverse \( h_{p,n} \) is now easy to compute in \( \text{PPhPP} \), by finding the inverse of \( M_n/p \mod p \).

Our goal is to compute the \( j \)-th bit of the binary expansion of \( x_p h_{p,n} \sigma_{p,n} \). We have already computed \( x_p \) and \( h_{p,n} \) in \( \text{PPhPP} \), so it is easy to compute \( x_p h_{p,n} \). The \( j \)-th bit of \( 1/p \) is simply the low-order bit of \( 2^j \mod p \), so bits of \( \sigma_{p,n} \) are easy to compute in polynomial time. (Note that \( j \) is exponentially large.)

Thus our task is to obtain the \( j \)-th bit of the product of \( x_p h_{p,n} \) and \( \sigma_{p,n} \), or (equivalently) adding \( \sigma_{p,n} \) to itself \( x_p h_{p,n} \) times. The problem of adding \( \log^{O(1)} n \) many \( n \)-bit numbers lies in uniform \( \text{AC}^0 \). Simulating these \( \text{AC}^0 \) circuits leads to the desired \( \text{PH}^{\text{PPhPP}} \) algorithm for \( B \). \( \square \)

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References


