

EUCLIDEAN GEOMETRY BY HIGH-PERFORMANCE SOLVERS?

SIDDHARTHA GADGIL AND ANAND TADIPATRI

Computers are able to solve an increasing range of problems, many of which were believed not long ago to require human intelligence and creativity. Yet there are fundamental limitations to what problems can be solved algorithmically. In particular, by results of Gödel, Turing, Church and others, there is no computer program that, given a mathematical statement as input, either gives a proof or (correctly) says that the statement is false.

Indeed, we cannot algorithmically solve even a seemingly simple class of problems: deciding whether (systems of) so called *Diophantine Equations* have solutions. A Diophantine equation is a polynomial equation with integer coefficients, such as $n^2 + m^2 = 3$ or $3n^2 + 7m^2 = r^3$. Solutions of such equations are assignments of **integers** to the variables so that the equations (or systems of equations) are satisfied. We say that a Diophantine equation (or a system of Diophantine equations) is *satisfiable* if it has (integral) solutions. For instance, we can see that the Diophantine equation $n^2 + m^2 = 3$ is not satisfiable, since there are no integers n and m with $n^2 + m^2 = 3$, even though there are many pairs of real numbers that satisfy this – these indeed form a circle (renaming the variables to x and y gives the familiar equation $x^2 + y^2 = 3$ of a circle with radius $\sqrt{3}$).

As a result of combined work of Martin Davis, Yuri Matiyasevich, Hilary Putnam and Julia Robinson during the 1950s and 1960s, we know that there is no algorithm (i.e., computer program) to which we can input the coefficients of a Diophantine equation and which will tell us (correctly) whether the equation has integral solutions.

Yet, the above results should not be over-interpreted to say that proofs cannot be found by programs. Indeed if we turn from numbers to the other classical source of mathematics – Euclidean geometry, the situation is different. Using coordinate geometry, geometric figures can be described by equations, and geometric problems can be translated (as we illustrate in this article) into *satisfiability* problems for systems of **real** equations and inequations. Thus, we associate to a geometric problem equations and inequations with real coefficients, with satisfiability meaning that we can assign real values to the variables so the equations and inequations are satisfied. A geometric statement is false if and only if the corresponding equations and inequations are *unsatisfiable*. Thus, to prove a theorem in geometry, one can translate the negation of the theorem statement into a system of equations and inequations and verify that it is unsatisfiable (i.e., there are no real solutions).

In the 1950s, Tarski proved that whether a (finite) collection of polynomial equations and inequations has solutions that are real numbers is decidable. Tarski's algorithm has been greatly improved, and algorithms of a more algebraic nature have also been developed, improved and implemented. Yet they remain slow.

This article is about our experiments to use state-of-the-art solvers to try in practice to prove such results. These experiments were prompted by a lecture to undergraduate students, during which Z3, a high-performance solver from Microsoft, was used to solve a Sudoku problem (a standard demo for this technology). The puzzle was duly solved instantly. You can see such a demo online, but the online version is slow.

Since we could not find examples of geometric theorems proved using Z3 or its friends, we decided to try proving some results in this way. Specifically we attempted the *Pappus hexagon theorem* (which has deep connections to modern mathematics) and *Menelaus's theorem*.

Our results were mixed – with Z3 able to answer the satisfiability problem, but not when it was asked to give a solution with proof. Especially as these systems are vastly improving, it seems worthwhile to write about how such systems can be used at least in principle, especially since this does not seem to be widely known.

1. P VERSUS NP AND SAT/SMT SOLVERS

Some problems, such as solving a system of linear equations, are not difficult, at least once one knows a method to solve them. The thumb rule used is that if we can solve a problem with the number of steps being at most a polynomial in the size of the problem (for instance, the total number of digits in the coefficients of equations), then we consider the problem to be easy enough. The class of these problems is called P (i.e., Polynomial time).

A more interesting class of problems is ones for which we can *check* that a solution is correct reasonably easily, though it may not be clear how to *find* a solution in an easy manner. This is typically the case with puzzles like jigsaws or Sudoku – indeed the appeal of puzzles perhaps lies in this feature. Such problems are called NP problems (or problems in the class NP). While it appears that many such problems do not have easy (i.e., polynomial time) solutions, there is no proof of this. Whether every problem whose solution is easy to check has a solution that is easy to find is the P versus NP problem.

What makes this problem specially interesting and fruitful is the Cook-Levine theorem from the early 1970s. This says that if one specific problem (which is in NP), called the *Boolean satisfiability problem* (or SAT), has a polynomial time solution, then *every* problem that is in NP can be solved in polynomial time. It can be deduced that there are many other problems with the same property. Such problems are called NP-complete.

1.1. Boolean satisfiability (SAT). The Boolean satisfiability problem (SAT) is similar to the satisfiability problems for Diophantine or real equations, with *Boolean* variables. This means that the variables take values *true* and *false* – we can think of variables P, Q, \dots representing whether some statements are true or false. These can be combined using the logical operations *and* (denoted $P \wedge Q$), *or* (denoted $P \vee Q$) and *not* (denoted $\neg P$). Combinations of the variables built using these give a collection of clauses, for example we may have two variables P and Q and consider the clauses $P \wedge (\neg Q)$ and $(\neg Q) \vee P$. The (finite) collection of clauses is satisfiable if we can assign true/false values to the variables so that all the clauses are true. For example, the set of clauses $\{P \wedge (\neg Q), (\neg Q) \vee P\}$ is not satisfiable (which one can check by trying all 4 possibilities for P and Q). Deciding whether a finite collection of clauses is satisfiable is the SAT problem.

1.2. SAT solvers. While the theoretical P vs NP problem remains mysterious, the Cook-Levine theorem has had some remarkable practical uses. Since so many classes of problems can be reduced to solving one class of problems, namely SAT, a powerful approach has been to develop various clever ways, and powerful programs incorporating them, to solve SAT problems better, and then using these to solve other problems. Such programs are called *SAT solvers*.

While it appears that no program can solve all SAT problems reasonably fast (i.e., in polynomial time), high-performance SAT solvers try to solve as large a class of SAT problems as quickly as possible in practice. Indeed in many cases a SAT problem may not be too hard – for example the problem becomes reasonably easy if there are either so many solutions that one can readily find one or so many constraints that one can readily show that there are no solutions.

1.3. SMT Solvers. SMT solvers (for *Satisfiability Modulo Theories*) extend these ideas to handle problems that involve not just Booleans, but also integers and real numbers (and in general, any first-order theories). Thus, we can require that a collection of equations are satisfied, or a mixture of equations and inequations (examples of inequations are $x^2 < 3$, $x^3 \geq 3z$, and $y^2 + z^2 \neq 1$) or even a logical combination of these (for example, $(x^2 < 3) \vee (y^2 + z^2 \neq 1)$). Again, many instances of these problems are hard, and there are even ones with no algorithmic solution. Nevertheless the approach taken is to solve as large a class of problems as efficiently as possible.

2. GEOMETRY THEOREMS AS SATISFIABILITY PROBLEMS

We next describe how we translated statements of theorems from Euclidean geometry into satisfiability results, suitable for using SMT solvers.

2.1. The Pappus Hexagon theorem. A theorem we attempted to prove was the *Pappus hexagon theorem*, which we now describe. In addition to being a typical geometry result, this has a deeper mathematical meaning (corresponding to commutativity for affine geometries over division rings), as you can read in the beautiful book [1].

Suppose we are given two lines, with points a, b and c on the first line and A, B and C on the second line as in Figure 1. We consider the general case, where no pair of lines involving these points are parallel. Let P be the intersection of the lines Ab and aB , Q the intersection of Ac and aC , and R the intersection of Bc and bC . The Pappus hexagon theorem is the result that P, Q and R are *collinear*, i.e., there is a line containing all three of these points, for all choices of a, b, c, A, B , and C of the above form.

2.2. Equations for collinearity. We shall formulate the Pappus theorem in terms of collinearity, and then translate this into equations and inequations. Recall that collinearity can be expressed as a polynomial equality. Namely, points with coordinates (x_1, y_1) , (x_2, y_2) and (x_3, y_3) , which we assume to be distinct, are collinear if and only if

$$\frac{y_2 - y_1}{x_2 - x_1} = \frac{y_3 - y_1}{x_3 - x_1}$$

which is equivalent to

$$(y_2 - y_1)(x_3 - x_1) = (y_3 - y_1)(x_2 - x_1).$$

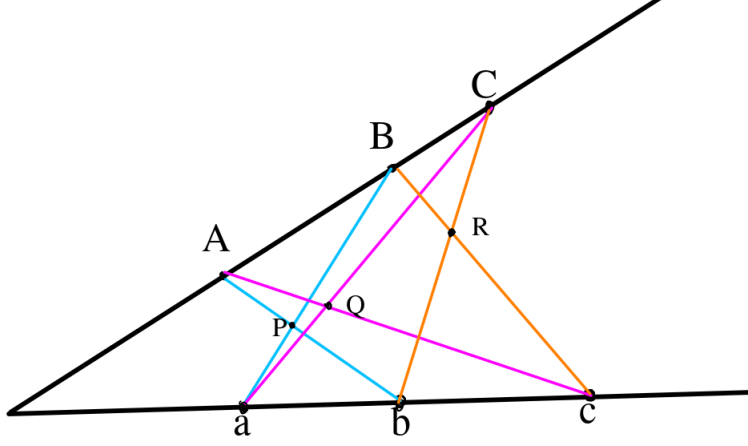


FIGURE 1. Pappus Theorem

2.3. Warmup: a simple problem. As a warmup and sanity check, we set up the problem of showing that for an arbitrary point $P = (x, y)$, the three points $P = (x, y)$, $O = (0, 0)$ and $-P = (-x, -y)$ are collinear.

We prove such results using SMT solvers by contradiction. In this case, for variables x and y , we impose the condition that the points P , O and $-P$ are *not* collinear. If the solver shows that this cannot be satisfied, then it follows that the points are always collinear. Observe that the condition of not being collinear just means that equation in the above equation is replaced by the inequation $(y_2 - y_1)(x_3 - x_1) \neq (y_3 - y_1)(x_2 - x_1)$.

Indeed the solvers Z3 and CVC4 (another SMT solver, and the champion in the latest competition for SMT solvers) proved this result instantly – more precisely, Z3 took 0.012 seconds and CVC4 took 0.094 seconds.

2.4. Formulating Pappus theorem using polynomial (in)equations. We next translate the Pappus theorem, first into coordinate geometry and then into real equations and inequations.

2.4.1. Choosing coordinates. While one can (and we initially did) take arbitrary coordinates for the 6 points a, b, c, A, B and C and add equations for their being collinear, we consider a simpler variant where we choose coordinates and parametrize the points. Namely, we can take a, b and c on the x-axis with $a = (1, 0)$. Then we have $b = (1 + u, 0)$ and $c = (1 + u + v, 0)$ with $u > 0$ and $v > 0$. Similarly, if we let $A = (x_A, y_A)$, then we can assume that $B = (x_A(1 + U), y_A(1 + U))$ for some $U > 0$ and $C = (x_A(1 + U + V), y_A(1 + U + V))$ for some $V > 0$. Further, we can assume that $y_A > 0$.

Let the points $P = (x_P, y_P)$, $Q = (x_Q, y_Q)$ and $R = (x_R, y_R)$ have arbitrary coordinates. We add equations corresponding to their being intersection points, as we see below. Thus, we have 12 variables in all, 6 of them the parameters u, v, x_A, y_A, U and V for the problem and 6 more coordinates of the intersection points.

Further, we have inequations $u > 0$, $v > 0$, $y_A > 0$, $U > 0$ and $V > 0$. We shall add to these equations and inequations from the statement of the theorem.

2.4.2. Equations and inequations. We reformulate the Pappus hexagon theorem in terms of collinearity. Observe that P being the intersection point of Ab and aC is equivalent to both the triples of points (A, P, b) and (a, P, B) being collinear. We have similar conditions for Q and R . Thus, the conditions on P , Q and R can be formulated in terms of collinearity of 6 triples of points.

Finally, the conclusion is that P , Q and R are collinear. We seek to prove this by contradiction, namely we add the condition that they are not collinear, and show that the resulting system cannot be satisfied. Again, the condition that the points are not collinear gives an inequation.

In summary, we have a problem asking whether a set of algebraic equations and inequations has a solution over reals. This system has 12 variables, with 6 equations corresponding to collinearity, 5 inequations stating that variables are positive and an inequation (to contradict) stating that three points are not collinear.

2.5. Menelaus's theorem. Another classical result in plane geometry is *Menelaus' theorem*, formulated by Menelaus of Alexandria.

Consider a triangle with vertices A , B and C and a line that crosses the (possibly extended) edges AB , BC and CA of the triangle at points D , E and F respectively. Menelaus' theorem states that

$$\frac{DA}{DB} \times \frac{EB}{EC} \times \frac{FC}{FA} = 1$$

This theorem also has a converse, provided certain additional conditions are satisfied - if D , E and F are points on the (possibly extended) edges of the triangle ABC , and either exactly one or three of these points lie on extended edges, and the points satisfy the above equation, then they are collinear.

Note that the additional condition of either exactly one or three of the points being contained on extended edges is automatically satisfied in the first statement.

The above theorem is also valid when signed distances are used in place of regular distances (with signed distances, the line segments AB and BA have the same length but differ in sign). In this case, the extra condition is not required for the converse to be true.

2.6. Formulating Menelaus's theorem using polynomial (in)equations. Like Pappus' theorem, Menelaus' theorem is solved by formulating it in coordinate geometry and a system of equations in real variables.

2.6.1. Defining the variables. Three distinct points representing the vertices of the triangle ABC are arbitrarily chosen (one could optimise this by scaling and shifting the triangle to make two of the three vertices coincide with points $(0, 0)$ and $(1, 1)$ on the plane).

A line passing through two points P and Q on the plane can be parameterised by a single real number l . Moreover, this parameterisation can be chosen such that the value $l = 0$ corresponds to the point P and $l = 1$ corresponds to the point Q .

The three edges of the triangle - AB , BC , CA - can be parameterised in this manner by real numbers r , s and t .

Since the theorem requires the transversal line to cross all three edges of the triangle, the points of intersection - D , E , F - correspond to some values of the parameters r , s and t .

After defining the nine variables (six for the vertices of the triangle and three for the parameters of the edges) required to describe the setup in coordinate geometry, the next step is to formulate a system of equations describing the theorem.

2.6.2. Equations and inequations. For the "forward" part of the theorem statement, the hypothesis is that the three points of intersection - D , E and F - are collinear. As mentioned above, collinearity can be formulated as a polynomial equation in terms of the coordinates of the three points.

The statement of Menelaus' theorem holds even when the regular Euclidean distances (given by $\sqrt{(x_1 - x_2)^2 + (y_1 - y_2)^2}$ for points (x_1, y_1) and (x_2, y_2)) are replaced by the squares of the Euclidean distances $((x_1 - x_2)^2 + (y_1 - y_2)^2)$. The equation in the theorem can also be rewritten as

$$DA \times EB \times FC = DB \times EC \times FA$$

With these simplifications, the forward part of the theorem can be expressed as a polynomial in all the variables involved.

The converse (or "reverse") statement has the additional requirement that the exactly either one or three of the intersection points lie on the extensions of edges of the triangle. Due to the way the parameterisation of the lines was chosen, a point lies on an extended edge if and only if the corresponding value of the parameter is not contained in the $[0, 1]$ interval.

The condition of a parameter l being contained in the $[0, 1]$ interval can be formulated in terms of inequations

$$(0 < l) \wedge (l < 1)$$

The converse of the theorem requires that out of the three parameters r , s , and t , an odd number of them (either one or three) must *not* satisfy the above condition.

This can be captured using the XOR (exclusive OR, which is *true* when exactly one of the inputs is *true*) function (\oplus) -

$$\neg (((0 < r) \wedge (r < 1)) \oplus ((0 < s) \wedge (s < 1)) \oplus ((0 < t) \wedge (t < 1)))$$

which is *True* only when an odd number of points lie on the extended edges.

With these modifications, the statement of the theorem can be given to the Z3 solver in the form of a system of constraints and polynomial (in)equations over the reals. The theorem can be considered "proved" if the negation of the theorem statement is unsatisfiable.

3. RUNNING SMT SOLVERS

High-performance SMT solvers such as Z3 use a huge collection of algorithms, which they choose and mix using complex heuristics to decide whether a collection of constraints is satisfiable. When asked to check satisfiability, one of three possible results is returned - **sat**, **unsat** and **unknown**, corresponding to the problem being satisfiable, unsatisfiable and the chosen algorithm failing to answer the problem. A fourth possibility is manual interruption (i.e., the user giving up) if the solver

appears to be failing to answer – which is a variant of **unknown** (indeed if a timeout limit is reached this is what is returned).

In addition, an SMT solver can be asked for a *proof* in case a problem is not satisfiable (i.e., a proof that the problem has no solution) or a *model* – values for variables that satisfy the constraint – in case the problem is satisfiable.

3.1. First attempt: Proving Pappus theorem. When asked to solve the satisfiability problem **with proof**, neither of the SMT solvers **Z3** and **CVC4** was able to prove the Pappus hexagon theorem. This was in spite of our (non-expert) attempts at changing their parameters to raise various limits, and allowing them to run for hours.

To try to assess how far they were from proving the theorem, we attempted a simpler variant. Instead of having all six of u , v , x_A , y_A , U and V as variables (so proving the result for all values of these), we added additional equations fixing some of them. Since all but x_A were known to be positive, for convenience, conditions could only be added by choosing random positive numbers corresponding to some of the five variables u , v , y_A , U and V and adding corresponding equations – for example, we could pick $c > 0$ at random and add the equation $u = c$.

When all 5 of the variables were fixed (leaving only x_A to vary), **Z3** solved the problem instantly. When 4 of the 5 were fixed, the theorem was proved in about 6 seconds. However, when only 3 were fixed we could not get either solver to prove the result, in spite of changing parameters.

3.2. Next attempts: solving, but not proving Menelaus’s theorem. Our next attempt (using a different program to interface with **Z3**) was Menelaus’s theorem, formulated as a satisfiability problem contradicting the statement, as sketched above. When run **Z3** instantly solved the satisfiability problem with **unsat** as the answer (as needed to obtain a contradiction).

But there was a twist to the tale. When we used the same setup as that for the Pappus theorem, **Z3** failed to solve the problem (when running for about 10 minutes). Some experimentation revealed the crucial difference between the two programs.

Indeed, when the code for Menelaus’s theorem was modified to ask for a proof, **Z3** ran for a few seconds and returned **unknown** – presumably the system was forced to use an algorithm that returned a proof when the problem was not satisfiable, and this algorithm found the problem too hard.

3.3. Pappus revisited. Based on the above, it was natural to try to ask **Z3** whether the constraints corresponding to the Pappus theorem were satisfiable, without asking for a proof. Another change made, again based on the above experiments, was to not specify the *logic* to be used.

When run in this way, **Z3** solved the problem instantly (in 0.02 seconds).

4. CONCLUSION: SOLVED BUT NOT PROVED?

The above experiments showed that when asked for a proof, the choice of algorithms by **Z3** was different, either taking much longer (effectively not terminating), or explicitly giving up – in addition to **sat** (satisfiable) and **unsat** (not satisfiable), SMT solvers can give the outcome **unknown** (due to failure or timeout of the available algorithms).

As we have seen, when asked only for a solution, Z3 could quickly and correctly solve the satisfiability problems corresponding to the two theorems. Thus, to the extent that Z3 can be trusted, we can readily check if problems of this complexity from Euclidean geometry, and presumably many other areas, are correct. Even without getting a proof this is valuable – at the least avoiding time and effort being spent on what is not true, and identifying related statements that are true.

The failure to solve with proofs suggests that at least show that, at present, we cannot hope to prove non-trivial Euclidean geometry theorems (without trusting Z3) by simply translating them and using SMT solvers. However, with the underlying solvers rapidly improving, the solutions in principle may become solutions in practice. This is especially the case if the algorithms are successfully parallelized – to our surprise we observed that the algorithms were essentially serial even when configured to be parallel, with occasional use of 2 cores being the only concurrency.

It would also be interesting to see in greater detail what causes such algorithms to be so slow, say with the above model problems. In particular, while it is known that in the worst case any algorithm must be slow, perhaps there are special features in cases of interest that allow speeding up.

5. APPENDIX: RUNNING Z3 AND THE SMT FORMAT

SMT solvers such as Z3 can be run from many languages (in case of Z3 we can use Python, C++, Java and other JVM languages such as Scala). But one nice way to run these, and especially to examine the problems being solved, is to use a standard format called SMT2 which all SMT solvers support (this can be run interactively or as a file from the command line).

As an example, we give the SMT2 code for the Pappus problem in Figure 2. This is a language with syntax (following LISP/Scheme) that is easy for both machines and people to read. Each statement is a so called **S-expression** (symbolic expression), which is a list enclosed in parenthesis. Operators and functions come in the beginning, so we write, for example, $(+ \ 2 \ 3)$ for $2 + 3$ and $(= \ (+ \ 2 \ 3) \ (+ \ 3 \ 2))$ for $2 + 3 = 3 + 2$. In general, an S-expression is a list, enclosed in parenthesis with entries either other S-expression or **atoms**, with atoms being integers, reals, strings, functions, operators etc.

Specifically, most of our statements are of one of two forms – declaring a variable using **declare-fun** (which can more generally be used to declare functions), or asserting conditions using a statement (**assert** **<expression>**) for a Boolean expression.

Incidentally, we have run Z3 in a few ways – using Python, using Scala via the Java API and using Scala to generate code in the SMT2 language (like the above code) and using the Z3 command line either programmatically or in a terminal. The interfaces in high-level languages are also pleasant and human readable. For instance, an extract from the Python code for Menelaus theorem is in figure 3

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DEPARTMENT OF MATHEMATICS, INDIAN INSTITUTE OF SCIENCE, BANGALORE.
Email address: gadgil@iisc.ac.in

INDIAN INSTITUTE OF SCIENCE EDUCATION AND RESEARCH, PUNE.


```

(declare-fun u() Real)
(declare-fun v() Real)
(declare-fun Ax() Real)
(declare-fun Ay() Real)
(declare-fun U() Real)
(declare-fun V() Real)
(declare-fun Px() Real)
(declare-fun Py() Real)
(declare-fun Qx() Real)
(declare-fun Qy() Real)
(declare-fun Rx() Real)
(declare-fun Ry() Real)
(assert (= (* (- Py 0.0) (- (* Ax (+ U 1.0)) 1.0))
            (* (- (* Ay (+ U 1.0)) 0.0) (- Px 1.0))))
(assert (= (* (- Py Ay) (- (+ 1.0 u) Ax))
            (* (- 0.0 Ay) (- Px Ax))))
(assert (= (* (- Qy 0.0) (- (* Ax (+ (+ U V) 1.0)) 1.0))
            (* (- (* Ay (+ (+ U V) 1.0)) 0.0) (- Qx 1.0))))
(assert (= (* (- Qy Ay) (- (+ (+ 1.0 u) v) Ax))
            (* (- 0.0 Ay) (- Qx Ax))))
(assert (= (* (- Ry 0.0) (- (* Ax (+ (+ U V) 1.0))
                            (+ 1.0 u)))
            (* (- (* Ay (+ (+ U V) 1.0)) 0.0)
               (- Rx (+ 1.0 u)))))
(assert (= (* (- Ry (* Ay (+ U 1.0))) (- (+ (+ 1.0 u) v)
            (* Ax (+ U 1.0))))
            (* (- 0.0 (* Ay (+ U 1.0)))
               (- Rx (* Ax (+ U 1.0)))))
(assert (> u 0.0))
(assert (> v 0.0))
(assert (> Ay 0.0))
(assert (> U 0.0))
(assert (> V 0.0))
(assert (not (= (* (- Qy Py) (- Rx Px))
                (* (- Ry Py) (- Qx Px)))))
(check-sat)

```

FIGURE 2. SMT format for Pappus theorem

```

def are_collinear(p, q, r):
    return ((q[1]-p[1])*(r[0]-p[0])==(r[1]-p[1])*(q[0]-p[0]))

def d(p, q):
    return (p[0]-q[0])**2 + (p[1]-q[1])**2

menelaus_theorem = Implies(And(Not(are_collinear(A, B, C)),
    are_collinear(D, E, F)),
    d(A, D) * d(B, E) * d(C, F) == d(D, B) * d(E, C) * d(F, A))

```

FIGURE 3. Extract of Python code for Menelaus's theorem