Computational Complexity of Smooth Differential Equations

Akitoshi Kawamura[1], Hiroyuki Ota[1], Carsten Rösnick[2], and Martin Ziegler[2]

[1] University of Tokyo
[2] TU Darmstadt

Abstract. The computational complexity of the solution h to the ordinary differential equation $h(0) = 0$, $h'(t) = g(t, h(t))$ under various assumptions on the function g has been investigated in hope of understanding the intrinsic hardness of solving the equation numerically. Kawamura showed in 2010 that the solution h can be PSPACE-hard even if g is assumed to be Lipschitz continuous. We place further requirements on the smoothness of g and obtain the following results: the solution h is still PSPACE-hard if g is assumed to be continuously differentiable; for each $k \geq 2$, the solution h is hard for the counting hierarchy if g is assumed to be k-times continuously differentiable.

1 Introduction

Let $g \colon [0,1] \times \mathbf{R} \to \mathbf{R}$ be continuous and consider the following differential equation:

$$h(0) = 0, \qquad\qquad Dh(t) = g(t, h(t)) \quad t \in [0,1], \qquad\qquad (1.1)$$

where Dh denotes the derivative of h. How complex can the solution h be, assuming that g is polynomial-time computable? Here, the polynomial-time computability and other notions of complexity are from the field of *Computable Analysis* [13] and measure how hard it is to approximate real functions with specified precisions (Section 2).

If we put no assumption on g other than being polynomial-time computable, the solution h (which is not unique in general) can be non-computable. Table 1.1 summarizes known results about the complexity of h under various assumptions on g, with the assumptions getting stronger as we go down. In particular, if g is (globally) Lipschitz continuous, then the (unique) solution h is known to be polynomial-space computable but still can be PSPACE-hard [2]. In this paper, we study the complexity of h when we put stronger assumptions about the smoothness of g.

In numerical analysis, knowledge about smoothness of the input function (such as being differentiable enough times) is often beneficial in applying certain algorithms or simplifying their analysis. However, to our knowledge this casual understanding that smoothness is good has not been rigorously substantiated in terms of computational complexity theory. This motivates us to ask whether,

Table 1.1. The complexity of the solution h of (1.1) assuming g is polynomial-time computable.

Assumptions	Upper bounds	Lower bounds
—	—	can be all non-computable [10]
h is the unique solution	computable [1]	can take arbitrarily long time [5, **?**]
the Lipschitz condition	polynomial-space [5]	can be PSPACE-hard [2]
g is of class $\mathrm{C}^{(\infty,1)}$	polynomial-space	can be PSPACE-hard (Theorem 1)
g is of class $\mathrm{C}^{(\infty,k)}$ (for any constant k)	polynomial-space	can be CH-hard (Theorem 2)
g is analytic	polynomial-time [9, **?**]	—

for our differential equation (1.1), smoothness helps to reduce the complexity of the solution.

At the extreme is the case where g is analytic: as the last row of the table shows, h can then be shown to be polynomial-time computable by the Taylor series methods. Thus our interest is in the cases between Lipschitz and analytic (the fourth and fifth rows in the table). We say that g is of class $\mathrm{C}^{(i,j)}$ if the partial derivative $D^{(i,j)}g$ (often also denoted $\partial^{i+j}g(t,y)/\partial t^i \partial y^j$) exists and is continuous[3]; it is said to be of class $\mathrm{C}^{(\infty,j)}$ if it is of class $\mathrm{C}^{(i,j)}$ for all $i \in \mathbf{N}$.

Theorem 1. *There is a polynomial-time computable function $g\colon [0,1]\times[-1,1] \to \mathbf{R}$ of class $\mathrm{C}^{(\infty,1)}$ such that the equation (1.1) has a PSPACE-hard solution $h\colon [0,1] \to \mathbf{R}$.*

Theorem 2. *Let k be a positive integer. There is a polynomial-time computable function $g\colon [0,1]\times[-1,1] \to \mathbf{R}$ of class $\mathrm{C}^{(\infty,k)}$ such that the equation (1.1) has a CH-hard solution $h\colon [0,1] \to \mathbf{R}$, where CH $\subseteq$ PSPACE is the Counting Hierarchy (see Section 3.2).*

$$g\colon [0,1]\times\mathbf{R} \to \mathbf{R} \qquad g\colon [0,1]\times[-1,1] \to \mathbf{R} \qquad ,$$

$$. \qquad h \qquad [-1,1] \qquad\qquad (1.1)$$
$$1 \qquad h \qquad\qquad , \qquad t \in [0,1]$$
$$h(t) \in [-1,1] \qquad\qquad .$$
Lipschitz $\qquad\qquad , \qquad\qquad h \quad g \qquad ,$

$$. $$

$$, $$

$$, $$

---

[3] Another common terminology is to say that g is of class C^k if it is of class $\mathrm{C}^{(i,j)}$ for all i, j with $i+j \leq k$.

#P . [6, 5.33].
                                         NP   [6,
  ,
3.7]^4 (,   ,
).   ,   2 k
        , g (∞, ∞) h
                          .

Notation Let $\mathbf{N}$ denote the set of natural numbers, $\mathbf{Q}$ denote the set of rational numbers and $\mathbf{R}$ denote the set of real numbers.

Let A and B be bounded closed interval in $\mathbf{R}$. We denote $|f|$ as $\sup_{x \in A} f(x)$ where $f \colon A \to \mathbf{R}$.

A function $f \colon A \to \mathbf{R}$ is *i-times continuously differentiable* if there exist the derivatives $Df, D^2 f, \ldots, D^i f$ and all of them are continuous. Let C_A^k denote the set of k-times continuously differentiable functions from A to $\mathbf{R}$. A function $g \colon A \times B \to \mathbf{R}$ is *(i, j)-times continuously differentiable* if for each $n \in \{0, \ldots, i\}$ and $m \in \{0, \ldots j\}$, there exists the derivative $D_1^n D_2^m g$ and it is continuous, where $D_1 g$ is the derivative of a two variable function g in the direction of the first variable and $D_2 g$ is the derivative in the direction of the second variable. A function g is *(∞, j)-times continuously differentiable* if g is (i, j)-times continuously differentiable for all $i \in \mathbf{N}$. Let $\mathrm{C}^{(i,j)}[A \times B]$ denote the set of (i, j)-times continuously differentiable functions from $A \times B$ to $\mathbf{R}$. When a function g is in $\mathrm{C}^{(i,j)}[A \times B]$, we write $D^{(i,j)} g$ for the derivatives $D_1^i D_2^j g$.

2 Computational Complexity of Real Functions

2.1 Computation of Real Function

We start by fixing a way to encode real numbers by functions from strings to strings.

Definition 1. *A function $\phi \colon \{0\}^* \to \{0, 1\}^*$ is a* name *of a real number x if for all $n \in \mathbf{N}$, $\phi(0^n)$ is the binary representation of $\lfloor x \cdot 2^n \rfloor$ or $\lceil x \cdot 2^n \rceil$, where $\lfloor \cdot \rfloor$ and $\lceil \cdot \rceil$ mean rounding down and up to the nearest integer.*

In effect, a name of a real number x receives 0^n and returns an approximation of x with precision 2^{-n}.

We use *oracle Turing machines* (henceforth just machines) to work on names of real numbers (Figure 2.1).

Let M be a machine and ϕ be a function from strings to strings. We write $M^\phi(0^n)$ for the output string when M is given ϕ as oracle and string 0^n as input. Thus we also regard M^ϕ as a function from strings to strings.

---

^{4} [6, 3.7] f

$$f(x) = \begin{cases} u_s & \text{if not } R(s, t) \\ u_s + 2^{-(p(n)+2n+1)\cdot n} \cdot h_1(2^{p(n)+2n+1}(x - y_{s,t})) & \text{if } R(s, t) \end{cases}$$

.

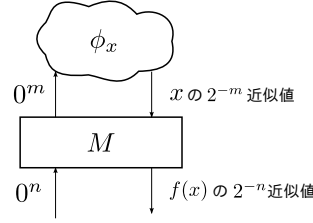**Fig. 2.1.** A machine M computing a real function f.

Definition 2. *Let A be a bounded closed interval of $\mathbf{R}$. A machine M computes a real function $f\colon A \to \mathbf{R}$ if for any $x \in A$ and any name ϕ_x of it, M^{ϕ_x} is a name of $f(x)$.*

When A is a bounded closed interval of $\mathbf{R}^2$, we define a machine computing $f\colon A \to \mathbf{R}$ in a similar way using machines with two oracles. A real function is (*polynomial-time*) *computable* if there exists some machine that computes it (in polynomial time).

When a machine M computes a real function f, for each demanded precision 2^{-n}, precision 2^{-m}. Computable real functions are continuous. Giving all approximations of functions at rational points an relation between n and m, we can characterize (polynomial-time) computability of real function without oracle Turing machines

Lemma 1. *A real function is (polynomial-time) computable if and only if there exist a (polynomial-time) computable function $\phi\colon (\mathbf{Q} \cap [0,1]) \times \{0\}^* \to \mathbf{Q}$ and polynomial $p\colon \mathbf{N} \to \mathbf{N}$ such that for all $d \in \mathbf{Q} \cap [0,1]$ and $n \in \mathbf{N}$,*

$$|\phi(d, 0^n) - f(d)| \le 2^{-n}, \tag{2.1}$$

and for all $x, y \in [0,1]$, $m \in \mathbf{N}$,

$$|x - y| \le 2^{-p(m)} \Rightarrow |f(x) - f(y)| \le 2^{-m}. \tag{2.2}$$

where each rational number in $\mathbf{Q}$ is represented by a pair of integers in binary representation.

2.2 Reduction and Hardness

A language $L \subseteq \{0,1\}^*$ is identified with the function $L\colon \{0,1\}^* \to \{0,1\}$ such that $L(u) = 1$ if and only if $u \in L$.

Definition 3 (Reduction). *A Language L reduces to a real function $f\colon [0,1] \to \mathbf{R}$ if there exists a polynomial-time function S and a polynomial-time oracle Turing machine M (Figure 2.2) such that for any string u:*

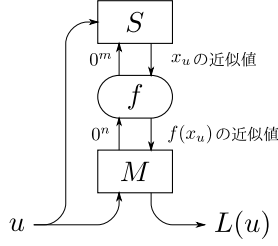*(i) $S(u, \cdot)$ is a name of x_u;*

Fig. 2.2. Reduction from a language L to a function $f\colon [0,1] \to \mathbf{R}$

(ii) $M^\phi(u)$ accepts if and only if $u \in L$ for any name ϕ of $f(x_u)$.

As a matter of form this definition is different from that by Kawamura but they have same power as reduction. Let C be a complexity class, a function f is *C-hard* if for all language in C is reducible to f.

3 Proof of The Theorems

The proofs of Theorems 1 and 2 proceed as follows. In Section 3.1, we define *difference equations*, a discrete version of the differential equations. In Section 3.2, we show the PSPACE- and CH-hardness of difference equations with certain restrictions. In Section 3.3, we show that these classes of difference equations are simulable by certain families of differential equations given by $\mathrm{C}^{(\infty,1)}$ and $\mathrm{C}^{(\infty,k)}$ functions. In Section 3.4, we put these families of functions together into one real function to obtain the smooth differential equations stated in the theorems.

The idea of simulating difference equations with differential equations is essentially from the proof of the Lipschitz version [2]. In this paper we focus on the structure of difference equations to analyze precisely the effect of smoothness assumptions. Consequently we show differential equations given by $\mathrm{C}^{(\infty,k)}$ functions can simulate difference equations of restricted *height*, and this leads to the proof of CH-hardness.

3.1 Difference Equations

In this section, we define difference equations, a discrete version of differential equations, and show the PSPACE- and CH-hardness of families of difference equations with height restrictions.

Let $[n]$ denote $\{0, \ldots, n-1\}$. Let $G\colon [P] \times [Q] \times [R] \to \{-1, 0, 1\}$ and $H\colon [P+1] \times [Q+1] \to [R]$. We say that H is the solution of the *difference equation* given by G if for all $i \in [P]$ and $T \in [Q]$(Figure 3.1),

$$H(i, 0) = H(0, T) = 0, \tag{3.1}$$

$$H(i+1, T+1) - H(i+1, T) = G(i, T, H(i, T)). \tag{3.2}$$

Fig. 3.1. The solution H of the difference equation given by G

We call P, Q and R the *height*, *width*, *cell size* of the difference equation. The equations (3.1) and (3.2) are similar to the initial condition $h(0) = 0$ and the equation $Dh(t) = g(t, h(t))$ in (1.1). In Section 3.3, we will simulate difference equations by differential equations using this similarity.

We use a family of difference equations as a computing system by interpreting the value of the bottom right cell (the gray cell in Figure 3.1) as the output. A family $(G_u)_u$ of functions $G_u \colon [P_u] \times [Q_u] \times [R_u] \to \{-1, 0, 1\}$ *recognizes* a language L if for each u, the solution H_u of the difference equation given by G_u exists and $H_u(P_u, Q_u) = L(u)$. A family $(G_u)_u$ is *uniform* if the height and width and cell size of G_u are polynomial-time computable from u and $G_u(i, T, Y)$ is polynomial-time computable from (u, i, T, Y). Note that height, width and cell size of a uniform G_u is bounded by $2^{p(|u|)}$ where p is some polynomial. A family $(G_u)_u$ has *polynomial height* if the height P_u is bounded by some polynomial $p(|u|)$. A family $(G_u)_u$ has *logarithmic height* if the height P_u is bounded by $c \log |u| + d$ with some constants c and d. In terms of these definition, [2, Lemma 4.7], proved by Kawamura to show the PSPACE-hardness of the Lipschitz version, can be written in the following form:

Lemma 2. *There exists a PSPACE-hard language L that is recognized by some uniform family of functions with polynomial height*[5].

Kawamura obtained the result in the third row in Table 1.1 by simulating the difference equations of Lemma 2 by Lipschitz-continuous differential equations. Likewise, Theorem 1 follows from Lemma 2, by a modified construction that keeps the function in class $C^{(\infty, 1)}$ (Sections 3.3 and 3.4).

We show further that $C^{(\infty, k)}$ functions, for any k, can simulate difference equations restricted to have logarithmic height (Sections 3.3 and 3.4). Theorem 2 follows from this simulation and the following lemma.

Lemma 3. *There exists a CH-hard language L such that it is recognized by some uniform family of functions with logarithmic height.*

The definition of the counting hierarchy CH, its connection to difference equations and the proof of Lemma 3 will be presented in Section 3.2.

---

[5] The language class recognized by difference equations is closed under Karp reduction and the language class recognized by uniform families with polynomial height coincides PSPACE.

3.2 The Counting Hierarchy and Difference Equations of Logarithmic Height

The polynomial hierarchy PH is defined using non-deterministic polynomial-time oracle Turing machines:

$$\Sigma_0^p = \mathsf{P}, \qquad \Sigma_{n+1}^p = \mathsf{NP}^{\Sigma_n^p}, \qquad \mathsf{PH} = \bigcup_n \Sigma_n^p. \qquad (3.3)$$

In the same way, the counting hierarchy CH [12] is defined using probabilistic polynomial-time oracle Turing machines[6]:

$$\mathsf{C}_0\mathsf{P} = \mathsf{P}, \qquad \mathsf{C}_{n+1}\mathsf{P} = \mathsf{PP}^{\mathsf{C}_n\mathsf{P}}, \qquad \mathsf{CH} = \bigcup_n \mathsf{C}_n\mathsf{P}. \qquad (3.4)$$

It is known that $\mathsf{PH} \subseteq \mathsf{CH} \subseteq \mathsf{PSPACE}$, but we do not know whether $\mathsf{PH} = \mathsf{PSPACE}$.

Each level of the counting hierarchy has a complete problem defined as follows. For every formula $\phi(X)$ with the list X of l free propositional variables, we write

$$\mathsf{C}^m X \phi(X) \longleftrightarrow \sum_{X \in \{0,1\}^l} \phi(X) \geq m, \qquad (3.5)$$

where $\phi(X)$ is identified with the function $\phi \colon \{0,1\}^l \to \{0,1\}$ such that $\phi(X) = 1$ if and only if $\phi(X)$ is true. This "counting quantifier" C^m generalizes the usual quantifiers $\exists$ and $\forall$, because $\mathsf{C}^1 = \exists$ and $\mathsf{C}^{2^l} = \forall$. For lists $X_1, \ldots, X_n$ of variables and a formula $\phi(X_1, \ldots, X_n)$ with all free variables listed, we define

$$\langle \phi(X_1, \ldots, X_n), m_1, \ldots, m_n \rangle \in \mathsf{C}_n B_{be} \longleftrightarrow \mathsf{C}^{m_1} X_1 \cdots \mathsf{C}^{m_n} X_n \phi(X_1, \ldots, X_n). \qquad (3.6)$$

Lemma 4 ([12, Theorem 7]). *For every $n \geq 1$, the problem $\mathsf{C}_n B_{be}$ is $\mathsf{C}_n\mathsf{P}$-complete.*

We define a problem $\mathsf{C}_{\log} B_{be}$ by

$$\langle 0^{2^n}, u \rangle \in \mathsf{C}_{\log} B_{be} \longleftrightarrow u \in \mathsf{C}_n B_{be}. \qquad (3.7)$$

We show that $\mathsf{C}_{\log} B_{be}$ is CH-hard and recognized by a logarithmic-height uniform function family, as required in Lemma 3.

Proof (Proof of Lemma 3). First we prove that $\mathsf{C}_{\log} B_{be}$ is CH-hard. For each problem A in CH, there is a constant n such that $A \in \mathsf{C}_n\mathsf{P}$. From Lemma 4, for each $u \in \{0,1\}^*$ there is a polynomial-time function f_n such that $u \in A \leftrightarrow f_n(u) \in \mathsf{C}_n B_{be}$. So

$$u \in A \longleftrightarrow \langle 0^{2^n}, f_n(u) \rangle \in \mathsf{C}_{\log} B_{be}. \qquad (3.8)$$

---

[6] This characterization, introduced by Torán in [11], is different from Wagner's original one.

Since $\langle 0^{2^n}, f_n(\cdot)\rangle$ is polynomial time computable, A is reducible to $\mathsf{C}_{\log}B_{be}$.

Next we construct a logarithmic-height uniform function family $(G_u)_u$ recognizing $\mathsf{C}_{\log}B_{be}$. Let $u = \langle 0^{2^n}, \langle \phi(X_1, \ldots, X_n), m_1, \ldots, m_n\rangle\rangle$, where $n, m_1, \ldots, m_n$ are nonnegative integers and ϕ is a formula. (If u is not of this form, then $u \notin \mathsf{C}_{\log}B_{be}$.)

We write $l_i = |X_i|$ and $s_i = i + \sum_{j=1}^{i} l_j$. For each $i \in \{0, \ldots, n\}$ and $Y_{i+1} \in \{0,1\}^{l_{i+1}}, \ldots, Y_n \in \{0,1\}^{l_n}$, we write $\phi_i(Y_{i+1}, \ldots, Y_n)$ for the truth value of the subformula $\mathsf{C}^{m_i}X_i \cdots \mathsf{C}^{m_1}X_1\phi(X_1, \ldots, X_i, Y_{i+1}, \ldots, Y_n)$, so that $\phi_0 = \phi$ and $\phi_n() = \mathsf{C}_{\log}B_{be}(u)$. We regard the quantifier C^m as a function from $\mathbf{N}$ to $\{0,1\}$:

$$C^m(x) = \begin{cases} 1 & \text{if } x \geq m, \\ 0 & \text{if } x < m. \end{cases} \tag{3.9}$$

Thus,

$$\phi_{i+1}(Y_{i+2}, \ldots, Y_n) = C^{m_{i+1}}\left(\sum_{X_{i+1}\in\{0,1\}^{l_i}} \phi_i(X_{i+1}, Y_{i+2}, \ldots, Y_n)\right). \tag{3.10}$$

For $T \in \mathbf{N}$, we write T_i for the ith digit of T written in binary, and $T_{[i,j]}$ for the string $T_{j-1}T_{j-2}\cdots T_{i+1}T_i$.

For each $(i, T, Y) \in [n+1] \times [2^{s_n}+1] \times [2^{|u|}]$, we define $G_u(i, T, Y)$ as follows. The first row is given by

$$G_u(0, T, Y) = (-1)^{T_{s_1}}\phi(T_{[1,s_1]}, T_{[s_1+1,s_2]}, \ldots, T_{[s_{n-1}+1,s_n]}), \tag{3.11}$$

and for $i \neq 0$, we define

$$G_u(i, T, Y) = \begin{cases} (-1)^{T_{s_i+1}}C^{m_i}(Y) & \text{if } T_{[1,s_i+1]} = 10\cdots 0, \\ 0 & \text{otherwise.} \end{cases} \tag{3.12}$$

Define H_u from G_u by (3.1) and (3.2).

We prove by induction on i that $H_u(i, T) \in [2^{l_i}]$ for all T, and that

$$G_u(i, T, H_u(i, V)) = (-1)^{V_{s_i+1}}\phi_i(V_{[s_i+1,s_{i+1}]}, \ldots, V_{[s_{n-1}+1,s_n]}) \tag{3.13}$$

if $V_{[1,s_i+1]} = 10\cdots 0$ (otherwise it is immediate from the definition that $G_u(i, V, H_u(n, V)) = 0$).

For $i = 0$, the claims follows from (3.11). For the induction step, assume (3.13). We have

$$H_u(i+1, T) = \sum_{V=0}^{T-1} G_u(i, V, H_u(i, V)). \tag{3.14}$$

Since the assumption (3.13) implies that flipping the bit $V_{s_{i+1}}$ of any V reverses the sign of $G_u(i, V, H_u(i, V))$, most of the summands in (3.14) cancel out. The terms that is can survive satisfy that $V_{[1,s_i+1]} = 10\cdots 0$ and that V is

between $\overline{T_{s_n}\ldots T_{s_{i+1}+1}00\ldots 0}$ and $\overline{T_{s_n}\ldots T_{s_{i+1}+1}01\ldots 1}$, where we write $\overline{U}$ for the number represented by string U in binary. Since these terms are 0 or 1, $H_u(i+1,T) \in [2^{l_i}]$. Then if $T_{[1,s_{i+1}+1]} = 10\cdots 0$,

$$H_u(i+1,T) = \sum_{X \in \{0,1\}^{l_i}} \phi_i(X, T_{[s_{i+1}+1,s_{i+2}]}, \ldots, T_{[s_{n-1}+1,s_n]}). \qquad (3.15)$$

By this equation and (3.10),

$$\begin{aligned}
G_u(i+1,T,H_u(i+1,T)) &= (-1)^{T_{s_{i+2}}} C^{m_{i+1}}(H_u(i+1,T)) \\
&= (-1)^{T_{s_{i+2}}} \phi_{i+1}(T_{[s_{i+1}+1,s_{i+2}]}, \ldots, T_{[s_{n-1}+1,s_n]}),
\end{aligned}$$
$$(3.16)$$

completing the induction steps.

By substituting n for i and 2^{s_n} for T in (3.13), we get $G_u(n, 2^{s_n}, H_u(n, 2^{s_n})) = \phi_n() = \mathsf{C}_{\log} B_{be}(u)$. Hence $H_u(n+1, 2^{s_n}+1) = \mathsf{C}_{\log} B_{be}(u)$.

We show that $(G_u)_u$ is uniform and has logarithmic height. The height $n+1$, the width $2^{s_n}+1$, and the cell size $2^{|u|}$ of G_u are polynomial-time computable from u, and $n+1 \le \log(|0^{2^n}|)+1 \le \log|u|+1$.

The language class recognized by uniform function families with i rows contains $\mathsf{C}_i\mathsf{P}$ (the ith level of the counting hierarchy) and is contained in $\mathsf{C}_{i+1}\mathsf{P}$. While the class $\mathsf{C}_i\mathsf{P}$ is defined by (3.4) using oracle Turing machines, it is also characterized as those languages Karp-reducible to $\mathsf{C}_i B_{be}$, or as those accepted by a polynomial-time alternating Turing machine extended with "threshold states" and having at most i alternations. Likewise, the language class accepted by uniform function families of logarithmic height coincided with languages Karp-reducible to $\mathsf{C}_{\log} B_{be}$ and with those accepted by an extended alternating Turing machine with logarithmic alternations. Since this class contains CH, we only state CH-hard in Lemma 5 and Theorem 2, but it is not known such class how hard the class is between CH and PSPACE.

3.3 Families of Real Functions Simulating Difference Equations

We show that certain families of smooth differential equations can simulate PSPACE-hard or CH-hard difference equations stated in previous section.

Before stating Lemma 5 and Lemma 6, we extend the definition of polynomial-time computability of real function to families of real functions. A machine M *computes* a family $(f_u)_u$ of functions $f_u \colon A \to \mathbf{R}$ indexed by strings u if for any $x \in A$ and any name ϕ_x of x, the function taking v to $M^{\phi_x}(u,v)$ is a name of $f_u(x)$. We say a family of real functions $(f_u)_u$ is polynomial-time if there is a polynomial-time machine computing $(f_u)_u$.

Lemma 5. *There exist a* CH*-hard language* L *and a polynomial* μ, *such that for any* $k \ge 1$ *and polynomials* γ, *there are a polynomial* ρ *and families* $(g_u)_u$, $(h_u)_u$ *of real functions such that* $(g_u)_u$ *is polynomial-time computable and for any string* u:

(i) $g_u\colon [0,1] \times [-1,1] \to \mathbf{R}$, $h_u\colon [0,1] \to [-1,1]$;

(ii) $h_u(0) = 0$ and $Dh_u(t) = g_u(t, h_u(t))$ for all $t \in [0,1]$;

(iii) g_u is (∞, k)-times continuously differentiable;

(iv) $D^{(i,0)}g_u(0,y) = D^{(i,0)}g_u(1,y) = 0$ for all $i \in \mathbf{N}$ and $y \in [-1,1]$;

(v) $\left|D^{(i,j)}g_u(t,y)\right| \leq 2^{\mu(i,|u|)-\gamma(|u|)}$ for all $i \in \mathbf{N}$ and $j \in \{0,\ldots,k\}$;

(vi) $h_u(1) = 2^{-\rho(|u|)}L(u)$.

Lemma 6. *There exist a* PSPACE-*hard language L and a polynomial μ, such that for any polynomial γ, there are a polynomial ρ and families $(g_u)_u$, $(h_u)_u$ of real functions such that $(g_u)_u$ is polynomial-time computable and for any string u satisfying (i)–(vi) of Lemma 5 with $k = 1$.*

We will prove Lemma 5 using Lemma 3 as follows. Let a function family $(G_u)_u$ be as in Lemma 3, and let $(H_u)_u$ be the solution of the difference equation given by $(G_u)_u$. We construct h_u and g_u from H_u and G_u such that $h_u(T/2^{q(|u|)}) = \sum_{i=0}^{p(|u|)} H_u(i,T)/B^{d_u(i)}$ for each $T = 0, \ldots, 2^{q(|u|)}$ and $Dh_u(t) = g_u(t, h_u(t))$. The polynomial-time computability of $(g_u)_u$ follows from that of $(G_u)_u$. We can prove Lemma 6 from Lemma 2 in the same way.

In Lemma 5, we have the new conditions (iii)–(v) about the smoothness and the derivatives of g_u that were not present in [2, Lemma 4.1]. To satisfy these conditions, we construct g_u using the smooth function f in following lemma.

Lemma 7 ([6, Lemma 3.6]). *There exist a polynomial-time function $f \in \mathrm{C}^\infty[0,1]$ and a polynomial s such that*

(i) $f(0) = 0$ and $f(1) = 1$;

(ii) $D^n f(0) = D^n f(1) = 0$ for all $n \geq 1$;

(iii) f is strictly increasing;

(iv) $D^n f$ is polynomial-time computable for all $n \geq 1$;

(v) $|D^n f| \leq s(n)$ for all $n \geq 1$.

Although the existence of the polynomial s satisfying the condition (v) is not stated in [6, Lemma 3.6], it can be shown easily.

We only prove Lemma 5 here and omit the analogous and easier proof of Lemma 6.

Proof (Proof of Lemma 5). Let L and $(G_u)_u$ be as in Lemma 3, and let a function family $(H_u)_u$ be the solution of the difference equation given by $(G_u)_u$.

By a similar argument to the beginning of the proof of [2, Lemma 4.1], we may assume that there exist polynomial-time functions p, j_u and polynomials q, r satisfying the following properties:

$$G_u\colon [p(|u|)] \times [2^{q(|u|)}] \times [2^{r(|u|)}] \to \{-1,0,1\}, \tag{3.17}$$

$$H_u(i, 2^{q(|u|)}) = \begin{cases} L(u) & \text{if } i = p(|u|), \\ 0 & \text{if } i < p(|u|), \end{cases} \tag{3.18}$$

$$G_u(i, T, Y) \neq 0 \to i = j_u(T). \tag{3.19}$$

Since G_u has logarithmic height, there exists a polynomial σ such that $(k+1)^{p(x)} \leq \sigma(x)$

We construct the families of real functions $(g_u)_u$ and $(h_u)_u$ simulating G_u and H_u in the sense that $h_u(T/2^{q(|u|)}) = \sum_{i=0}^{p(|u|)} H_u(i,T)/B^{d_u(i)}$, where the constant B and the function $d_u \colon [p(|u|)+1] \to \mathbf{N}$ are defined by

$$B = 2^{\gamma(|u|)+r(|u|)+s(k)+k+3}, \qquad d_u(i) = \begin{cases} \sigma(|u|) & \text{if } i = p(|u|), \\ (k+1)^i & \text{if } i < p(|u|). \end{cases} \tag{3.20}$$

For each $(t,y) \in [0,1] \times [-1,1]$, there exist unique $N \in \mathbf{N}$, $\theta \in [0,1)$, $Y \in \mathbf{Z}$ and $\eta \in [-1/4, 3/4)$ such that $t = (T+\theta)2^{-q(|u|)}$ and $y = (Y+\eta)B^{-d_u(j_u(T))}$. Using f and a polynomial s of Lemma 7, we define $\delta_{u,Y} \colon [0,1] \to \mathbf{R}$, $g_u \colon [0,1] \times [-1,1] \to \mathbf{R}$ and $h_u \colon [0,1] \to [-1,1]$ by

$$\delta_{u,Y}(t) = \frac{2^{q(|u|)} Df(\theta)}{B^{d_u(j_u(T)+1)}} G_u\big(j_u(T), T, Y \bmod 2^{r(|u|)}\big), \tag{3.21}$$

$$g_u(t,y) = \begin{cases} \delta_{u,Y}(t) & \text{if } \eta \leq \frac{1}{4}, \\ (1 - f(\frac{4\eta-1}{2}))\delta_{u,Y}(t) + f(\frac{4\eta-1}{2})\delta_{u,Y+1}(t) & \text{if } \eta > \frac{1}{4}, \end{cases} \tag{3.22}$$

$$h_u(t) = \sum_{i=0}^{p(|u|)} \frac{H_u(i,T)}{B^{d_u(i)}} + \frac{f(\theta)}{B^{d_u(j_u(T)+1)}} G_u\big(j_u(T), T, H_u(j_u(T), T)\big). \tag{3.23}$$

We will verify that $(g_u)_u$ and $(h_u)_u$ defined above satisfy all the conditions stated in Lemma 5. Polynomial-time computability of $(g_u)_u$ can be verified using Lemma 1. The condition (i) is immediate from (3.22) and the condition (ii) is verified by the same argument as [2, Lemma 4.1].

We prove that the condition (iii) holds, i.e., $g_u \in \mathrm{C}^{(\infty,k)}[[0,1] \times [-1,1]]$. This condition follows from that $D_2^j D_1^i g_u$ exists and is continuous for each $i \in \mathbf{N}$ and $j \in \{0,\ldots,k\}$, and we will show it by induction on i and j. For $j = i = 0$, it follows immediately from the definition of g_u that g_u is continuous. Assuming $g_u \in \mathrm{C}^{(i-1,0)}$,

$$D^i \delta_{u,Y}(t) = \frac{2^{(i+1)q(|u|)} D^{i+1} f(\theta)}{B^{d_u(j_u(T)+1)}} G_u\big(j_u(T),\ T,\ Y \bmod 2^{r(|u|)}\big), \tag{3.24}$$

$$D_1^i g_u(t,y) = \begin{cases} D^i \delta_{u,Y}(t) & \text{if } -\frac{1}{4} < \eta < \frac{1}{4}, \\ \left(1 - f\left(\frac{4\eta-1}{2}\right)\right) D^i \delta_{u,Y}(t) + f\left(\frac{4\eta-1}{2}\right) D^i \delta_{u,Y+1}(t) & \text{if } \frac{1}{4} < \eta < \frac{3}{4}. \end{cases} \tag{3.25}$$

By definition of f (Lemma 7), $D_1^i g$ exists and continuous at inner points for each interval. Since it can be verified easily that it are also continuous on the boundaries ($\theta = 0$ and $\eta = -1/4, 3/4$), $g_u \in \mathrm{C}^{(i,j)}$. Hence by induction on i, we get that for all $i \in \mathbf{N}$ with $j = 0$, $g_u \in \mathrm{C}^{(i,0)}$.

Assuming $g_u \in \mathrm{C}^{(i,j-1)}$ where $j \in \{1,\ldots,k\}$,

$$D_2^j D_1^i g_u(t,y) = \begin{cases} 0 & \text{if } -\frac{1}{4} < \eta < \frac{1}{4}, \\ (2B^{d_u(j_u(T))})^j D^j f(\frac{4\eta-1}{2})(D^i \delta_{u,Y+1}(t) - D^i \delta_{u,Y}(t)) & \text{if } \frac{1}{4} < \eta < \frac{3}{4}. \end{cases} \tag{3.26}$$

By definition of f (Lemma 7), $D_2^j D_1^i g$ exists and continuous at inner points for each interval. Since it can be verified easily that it are also continuous on the boundaries ($\theta = 0$ and $\eta = -1/4, 3/4$), $g_u \in \mathrm{C}^{(i,j)}$. Hence by induction on j, we get that $g_u \in \mathrm{C}^{(i,j)}$ for all $i \in \mathbf{N}$ and $j \in \{0, \ldots, k\}$.

Substituting $t = 0, 1$ ($\theta = 0$) into (3.25) we get $D^{(i,0)} g_u(0, y) = D^{(i,0)} g_u(1, y) = 0$, so the condition (iv) holds.

We show that the condition (v) holds with $\mu(x, y) = (x+1)q(y) + s(x+1)$. Note that μ is a polynomial and independent of k and γ. Since $|D^i \delta_{u,Y}(t)| \leq 2^{(i+1)q(|u|)+s(i+1)} B^{-d_u(j_u(|u|)+1)}$ by (3.21), for all $i \in \mathbf{N}$ and $j \in \{0, \ldots, k\}$, we have

$$|D^{(i,j)} g_u| \leq 2^k B^{k \cdot j_u(T)} 2^{s(k)} \cdot 2 \cdot \frac{2^{(i+1)q(|u|)+s(i+1)}}{B^{d_u(j_u(|u|)+1)}} \leq \frac{2^{\mu(i,|u|)+s(k)+k+1}}{B} \leq 2^{\mu(i,|u|)-\gamma(|u|)} \tag{3.27}$$

by (3.25), (3.26) and our choice of B.

We have (vi) with $\rho(x) = \sigma(x) \cdot (\gamma(x) + r(x) + s(k) + k + 3)$, because

$$h_u(1) = \frac{H_u(p(|u|), 2^{q(|u|)})}{B^{d_u(p(|u|))}} = \frac{L(u)}{2^{\sigma(|u|) \cdot (\gamma(|u|)+r(|u|)+s(k)+k+3)}} = 2^{-\rho(|u|)} L(u). \tag{3.28}$$

To prove Lemma 6, let L and $(G_u)_u$ be as Lemma 2, and let $(H_u)_u$ be the solution of the difference equation given by $(G_u)_u$. Define $(g_u)_u$ and $(h_u)_u$ as (3.22) and (3.23) with $d_u(i) = i$. It is shown in the same way as above that they meet all the conditions stated in Lemma 6.

3.4 Proof of the Main Theorems

Using the function families $(g_u)_u$ and $(h_u)_u$ obtained from Lemmas 5 or 6, we construct the functions g and h in Theorems 1 and 2 as follows. Divide $[0, 1)$ into infinitely many subintervals $[l_u^-, l_u^+]$, with midpoints c_u. We construct h by putting a scaled copy of h_u onto $[l_u^-, c_u]$ and putting a horizontally reversed scaled copy of h_u onto $[c_u, l_u^+]$ so that $h(l_u^-) = 0$, $h(c_u) = 2^{-\rho'(|u|)} L(u)$ and $h(l_u^+) = 0$ where ρ' is a polynomial. In the same way, g is constructed from $(g_u)_u$ so that g and h satisfy (1.1). We give the details of the proof of Theorem 2 from Lemma 5, and omit the analogous proof of Theorem 1 from Lemma 6.

Proof (Proof of Theorem 2). Let L and μ be as Lemma 6. Define

$$\lambda(x) = 2x + 2, \qquad\qquad \gamma(x) = x\mu(x, x) + x\lambda(x). \tag{3.29}$$

and for each u

$$\Lambda_u = 2^{\lambda(|u|)}, \qquad c_u = 1 - \frac{1}{2^{|u|}} + \frac{2\bar{u}+1}{\Lambda_u}, \qquad l_u^{\mp} = c_u \mp \frac{1}{\Lambda_u} \tag{3.30}$$

where $\bar{u} \in \{0, \ldots, 2^{|u|} - 1\}$ is the number represented by u in binary notation. Let ρ, $(g_u)_u$, $(h_u)_u$ be as in Lemma 5 corresponding to the above γ.

We define

$$
g\left(l_u^\mp \pm \frac{t}{\Lambda_u}, \frac{y}{\Lambda_u}\right) = \begin{cases} \pm\sum_{l=0}^{k} \dfrac{D^{(0,l)}g_u(t,1)}{l!}(y-1)^l & \text{if } 1 < y, \\ \pm g_u(t,y) & \text{if } -1 \le y \le 1, \quad (3.31) \\ \pm\sum_{l=0}^{k} \dfrac{D^{(0,l)}g_u(t,-1)}{l!}(y+1)^l & \text{if } 1 < y, \end{cases}
$$

$$
h\left(l_u^\mp \pm \frac{t}{\Lambda_u}\right) = \frac{h_u(t)}{\Lambda_u} \tag{3.32}
$$

for each string u and $t \in [0,1)$, $y \in [-1,1]$. Let $D_1^i g(1,y) = 0$ and $h(1) = 0$ for any $y \in [-1,1]$ and $i \in \mathbf{N}$.

It can be shown similarly to the Lipschitz version [2, Theorem 3.2] that g and h satisfy (1.1) and g is polynomial-time computable. We only show that $g \in \mathrm{C}^{(\infty,k)}[[0,1] \times [-1,1]]$.

We prove that for each $i \in \mathbf{N}$, $j \in \{0,\ldots,k\}$, there exists the derivative $D_1^i D_2^j g$ and it is continuous by induction on i and j.

For $i = j = 0$, it is follows that g is continuous on $[0,1) \times [-1,1]$ from the definition of g (3.31) and Lemma 5 (iv). It follows from Lemma 5 (v) that

$$
\begin{aligned}
\left| g\left(l_u^\mp \pm \frac{t}{\Lambda_u}, \frac{y}{\Lambda_u}\right) \right| &\le \sum_{l=0}^{k} |D^{(0,l)}g_u|(\Lambda_u+1)^l \\
&\le k \cdot 2^{\mu(0,|u|)-\gamma(|u|)} \cdot (2\Lambda_u)^k \\
&\le 2^{k\lambda(|u|)+2k+\mu(0,|u|)-\gamma(|u|)}. \tag{3.33}
\end{aligned}
$$

By our choice of γ, (3.35) converges to 0 when $|u| \to \infty$. Hence $\lim_{t\to 1-0} g(t,y) = g(1,y) = 0$. Here we have proven g is continuous.

We show the induction steps on j (resp. i). Assuming that the derivative $D_1^{i'} D_2^{j'} g$ exists and is continuous, we show the derivative $D_1^i D_2^j g$ exists and is continuous where $j, j' \in \{0,\ldots k\}$, $i = i' = 0$ and $j = j' + 1$ (resp. $i = i' + 1$ and $j = j'$). Each branch of (3.31) is in $\mathrm{C}^{(\infty,k)}$ and the derivative $D_1^i D_2^j g$ exists at interior points of each interval. Since $D_1^{i'} D_2^{j'} g$ is continuous by the introduction hypothesis, we can prove the existence and contiousness of $D_1^i D_2^j g$ by showing that it is continuous in boundaries ($t = 0, 1$, $y = -1, 1$) and in the area where the first variable is 1. For each $t \in (0,1)$, $y \ne -1, 1$,

$$
D_1^i D_2^j g\left(l_u^\mp \pm \frac{t}{\Lambda_u}, \frac{y}{\Lambda_u}\right) = \begin{cases} \pm\Lambda_u^{(i,j)} \sum_{l=j}^{k} \dfrac{D^{(i,l)}g_u(t,1)}{(l-j)!}(y-1)^l & \text{if } y < -1, \\ \pm\Lambda_u^{(i,j)} D^{(i,j)}g_u(t,y) & \text{if } -1 < y < 1, \\ \pm\Lambda_u^{(i,j)} \sum_{l=j}^{k} \dfrac{D^{(i,l)}g_u(t,-1)}{(l-j)!}(y+1)^l & \text{if } 1 < y. \end{cases}
$$
$$\tag{3.34}$$

We get that $D_1^i D_2^j g$ is continuous in boundaries ($y = 1, -1$). The continuousness in $t = 0, 1$ follows from 5 (iv). We verify that $D_1^i D_2^j g$ exists and is continuous

when $|u|$ goes to infinity, i.e., when the first variable moves arbitrarily close to 1. From 5 (v), we get

$$\left| D_1^i D_2^j g\left(l_u^\mp \pm \frac{t}{\Lambda_u}, \frac{y}{\Lambda_u} \right) \right| \le \Lambda_u^{i+j} \sum_{l=j}^{k} |D^{(i,l)} g_u|(\Lambda_u + 1)^l$$
$$\le \Lambda_u^{i+j} \cdot k \cdot 2^{\mu(i,|u|)-\gamma(|u|)} \cdot (2\Lambda_u)^k$$
$$\le 2^{(i+j+k)\lambda(|u|)+2k+\mu(i,|u|)-\gamma(|u|)}. \tag{3.35}$$

By our choice of γ, it converges to 0 when $|u| \to \infty$, i.e., $\lim_{t \to 1-0} D_1^i D_2^j g(t,y) = D_1^i D_2^j g(1,y) = 0$. Here we complete the induction steps.

4

1, 2 g h

           .   , g

h .

                        .

                    ,   .

      $\mathbf{R}$, $\mathbf{R}$

.   ,

             . $h\colon [0,1] \to \mathbf{R}$ C$[0,1]$, Lipschitz

        $g\colon [0,1] \times [-1,1] \to \mathbf{R}$ C$_\mathrm{L}[[0,1] \times [-1,1]]$,

                    .   ,

[4]   , C$[0,1]$ $\delta_\square$, C$_\mathrm{L}[[0,1] \times [-1,1]]$ $\delta_{\square\mathrm{L}}$

      . $\delta_\square$ C$[0,1]$

                   [3], $\delta_{\square\mathrm{L}}$ $\delta_\square$ Lipschitz

           .

                                              ,

                                      FPSPACE

                        ,   Weihrauch $\le_\mathrm{W}$,

            [4].   ,

                              .

      $g \in \mathrm{C}_\mathrm{L}[[0,1] \times [-1,1]]$, (1.1) $h \in \mathrm{C}[0,1]$

ODE . ODE $\mathrm{C}_\mathrm{L}[[0,1] \times [-1,1]]$ $\mathrm{C}[0,1]$. [4,

    4.9]   1.1   , ODE $(\delta_{\square\mathrm{L}}, \delta_\square)$-

FPSPACE-$\le_\mathrm{W}$.   1

                               . ODE (∞, k)

   ODE_k ,

Theorem 3. ODE_1 $(\delta_{\square\mathrm{L}}, \delta_\square)$-**FPSPACE**-$\le_\mathrm{W}$.

                     ,   1

                          ,

    .   [4,   3.7, 3.8],

    1   3   .

2   , $k \in \mathbf{N}$ ODE_k $(\delta_{\square\mathrm{L}}, \delta_\square)$-

CH-$\leq_{\mathrm{W}}$,   [4]   **CH**

.

References

1. E.A. Coddington and N. Levinson. *Theory of Ordinary Differential Equations*. McGraw-Hill, 1955.
2. A. Kawamura. Lipschitz continuous ordinary differential equations are polynomial-space complete. *Computational Complexity*, 19(2):305–332, 2010.
3. A. Kawamura. On function space representations and polynomial-time computability. Dagstuhl Seminar 11411: Computing with Infinite Data, 2011. http://www-imai.is.s.u-tokyo.ac.jp/~kawamura/dagstuhl.pdf.
4. A. Kawamura and S. Cook. Complexity theory for operators in analysis. In *Proceedings of the 42nd ACM Symposium on Theory of Computing*, pages 495–502. ACM, 2010.
5. K.I. Ko. On the computational complexity of ordinary differential equations. *Information and Control*, 58(1-3):157–194, 1983.
6. K.I. Ko. *Complexity Theory of Real Functions*. Birkhäuser Boston, 1991.
7. K.I. Ko and H. Friedman. Computing power series in polynomial time. *Advances in Applied Mathematics*, 9(1):40–50, 1988.
8. W. Miller. Recursive function theory and numerical analysis. *Journal of Computer and System Sciences*, 4(5):465–472, 1970.
9. N.T. Müller. Uniform computational complexity of Taylor series. *Automata, Languages and Programming*, pages 435–444, 1987.
10. M.B. Pour-el and I. Richards. A computable ordinary differential equation which possesses no computable solution. *Annals of Mathematical Logic*, 17(1-2):61–90, 1979.
11. J. Torán. Complexity classes defined by counting quantifiers. *Journal of the ACM (JACM)*, 38(3):752–773, 1991.
12. K.W. Wagner. The complexity of combinatorial problems with succinct input representation. *Acta Informatica*, 23(3):325–356, 1986.
13. Klaus Weihrauch. *Computable Analysis: An Introduction*. Texts in Theoretical Computer Science. Springer, 2000.