

# The Complexity of Finding Tarski Fixed Points

Master Thesis

May 19, 2024

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# Abstract

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# Contents

Contents	iv
<b>1 Introduction</b>	<b>1</b>
<b>2 Preliminaries</b>	<b>2</b>
2.1 Total search problems . . . . .	2
2.2 An excursion into Binary Circuits . . . . .	3
2.3 Subclasses of <b>TNFP</b> . . . . .	3
Polynomial Local Search ( <b>PLS</b> ) . . . . .	4
Polynomial Parity Argument on Directed Graphs ( <b>PPAD</b> ) . . . . .	4
End of Potential Line ( <b>EOPL</b> ) . . . . .	5
2.4 The <b>TARSKI</b> Problem . . . . .	6
2.5 Structure of <b>PLS</b> $\cap$ <b>PPAD</b> . . . . .	7
<b>3 Reducing <b>TARSKI</b> to <b>PPAD</b></b>	<b>8</b>
3.1 Presentation of the known reduction of <b>TARSKI</b> to <b>PPAD</b> . . . . .	8
3.2 Introducing <b>TARSKI*</b> . . . . .	9
3.3 Sperner's Lemma . . . . .	11
Sperner's Lemma for Simplices . . . . .	11
Sperner's Lemma for an integer lattice . . . . .	12
3.4 Reducing <b>TARSKI*</b> to <b>SPERNER</b> . . . . .	14
<b>4 Reducing <b>TARSKI</b> to <b>EOPL</b></b>	<b>16</b>
4.1 Choosing a simplicial decomposition of the lattice — Freudenthal's Simplicial Decomposition . . . . .	16
4.2 Properties of the coloring of <b>TARSKI</b> instances . . . . .	19
General properties of the coloring . . . . .	19
Properties of sequences of simplices . . . . .	20
<b>APPENDIX</b>	<b>23</b>
<b>Bibliography</b>	<b>24</b>
<b>Alphabetical Index</b>	<b>26</b>

# List of Figures

2.1	Example of an END-OF-LINE Problem . . . . .	5
2.2	Example of an EOPL Problem . . . . .	6
3.1	Setup for SPERNER'S LEMMA . . . . .	12
3.2	Example of SPERNER'S LEMMA . . . . .	13
3.3	Example of a simplicial decomposition of a lattice . . . . .	14

# List of Tables

# Introduction

# 1

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The aim of this chapter is to introduce the complexity class **TNFP**, and some of its subclasses, in particular **PPAD**, **PLS** and **EOPL**. We will also introduce the **TARSKI** problem.

## 2.1 Total search problems

The study of complexity classes originally works with so-called *decision-problems*, which are the question of deciding on the membership in a set — also called a *language*. Now while these problems are interesting, real world questions or problem often ask for an explicit answer. For instance while deciding if a function has a global minimum is a decision problem, we are interested in actually finding this minimum, which is not a decision problem.

This is where so called *search problems* come into play:

### Definition 2.1 — Search Problem.

A *search problem* is given by a relation  $R \subset \{0, 1\}^* \times \{0, 1\}^*$ . For a given *instance*  $I \in \{0, 1\}^*$  the computational problem, to find a *solution*  $s \in \{0, 1\}^*$ , that satisfies:  $(I, s) \in R$  or output “No” if no such  $s$  exists.

Now of course we can view these search problems as decision problems by looking at the corresponding decision problem given by the language:

$$\mathcal{L}_R = \{I \in \{0, 1\}^* \mid \exists s \in \{0, 1\}^* : (I, s) \in R\}$$

We can then ask the classical complexity questions about these search problems, i.e. whether these search problems are in **P**? **NP**? whether they are **NP**-Hard? One easily observes that search problems are always at least as hard as just deciding whether a solution exist. This is because solving a search problem also solves the underlying decision problem. This leads to the natural question: what if we remove the underlying decision problem? This can be done by guaranteeing that “No” is never a solution. We call these problems where every instance admits a solution *total search problems*.

2.1 Total search problems . . . . .	2
2.2 Binary Circuits . . . . .	3
2.3 Subclasses of TNFP . . . . .	3
PLS . . . . .	4
PPAD . . . . .	4
EOPL . . . . .	5
2.4 TARSKI Problem . . . . .	6
2.5 PLS $\cap$ PPAD . . . . .	7

Notable such problems include deciding on whether a boolean formula can be satisfied or if a  $k$ -Clique exist in a given graph.

Even though as we will see it can be transformed into one

The “No” case can be encoded as some special binary string.

**Definition 2.2 — Total search problems.**

A *total search problem* is a search problem given by a relation  $R \subset \{0, 1\}^* \times \{0, 1\}^*$ , such that for every given instance  $I \in \{0, 1\}^*$  there is a solution  $s \in \{0, 1\}^*$ , that satisfies:  $(I, s) \in R$ .

The complexity class **TNFP** as introduced in [1] is simply the class of all total search problems that lie in **NP**. Examples of **TNFP** problems are:

- ▶ **FACTORING**, the problem of finding the prime factors of a number,
- ▶ **NASH**, the problem of finding a nash equilibrium in a bimatrix game,
- ▶ **MINIMIZE**, the problem of finding the global minimum of a convex function.

Similarly to decision problem we can also define reduction inside **TNFP**.

**Definition 2.3 — Reduction.**

For two problem  $R, S \in \mathbf{TNFP}$ , we say that  $R$  *reduces* (many to one) to  $S$  if there exist polynomial time computable functions  $f : \{0, 1\}^* \rightarrow \{0, 1\}^*$  and  $g : \{0, 1\}^* \times \{0, 1\}^* \rightarrow \{0, 1\}^*$  such that for  $I, s \in \{0, 1\}^*$ : if  $(f(I), s) \in S$  then  $(I, g(I, s)) \in R$ . This means that if  $s$  is a solution to an instance  $f(I)$  in  $S$ , we can compute  $g(I, s)$  a solution to an instance  $I$  in  $R$ .

[1]: Papadimitriou (1994), *On the complexity of the parity argument and other inefficient proofs of existence*

This means that **TNFP** can be seen as an intermediate class between **P** and **NP**, containing all search problems where a solution is guaranteed to exist, and where one can efficiently check the feasibility of a candidate solution.

Saying one can reduce  $R$  onto  $S$  can be understood as saying if one can solve  $S$  efficiently then  $I$  can solve  $R$  efficiently.

## 2.2 An excursion into Binary Circuits

TODO

## 2.3 Subclasses of TNFP

Because the existence of complete **FNP**-Problems in **TNFP** would imply  $\mathbf{NP} = \mathbf{coNP}$ , as described in [2]. Because this is a very unexpected outcome we cannot expect to find complete problems in **TNFP**. This means that we should use other tools to study the structure of **TNFP**.

One of the challenges is that **TNFP** is a so-called *semantic* class. By semantic class we mean a class for which it is difficult to check if that Turing Machine defines a language in this class. A *syntactic* class is a class for which it is easy to check that the accepted language of a Turing Machine indeed belongs to the

[2]: Megiddo et al. (1991), *On total functions, existence theorems and computational complexity*

Examples of syntactic classes include **P** and **NP**.



class. These terms are defined in more detail in [3]. Hence we want to study syntactic subclasses of **TNFP**. One of the proposed methods [1] is to categorize total search problems with respect to the existence results which allow them to be *total*. This is what leads to the complexity classes we will discuss next.

[3]: Papadimitriou (1994), *Computational complexity*

[1]: Papadimitriou (1994), *On the complexity of the parity argument and other inefficient proofs of existence*

## Polynomial Local Search (PLS)

The existence results which gives rise to **PLS** is “every directed acyclic graph has a sink”. We can then construct the class **PLS** by defining it as all problems which reduce to finding the sink of a directed acyclic graph (DAG).

Formally we first define the problem **LOCALOPT** as in [4]:

### **LOCALOPT**

**Input:** Two binary circuits  $P, S : [2^n] \rightarrow [2^n]$ .

**Output:** A vertex  $v \in [2^n]$  such that  $P(S(v)) \geq P(v)$ .

[4]: Johnson et al. (1988), *How easy is local search?*

$S$  can be seen as a proposed successor, and  $P$  as a potential. The goal is to find a local minima  $v$  of the potential.

One might ask why this is equivalent to finding the sink of a DAG? The circuit  $S$  defines a directed graph, which might contain cycles. Only keeping the edge on which the potential decreases (strictly) leads to a DAG, with as sinks exactly the  $v$  such that  $P(S(v)) \geq P(v)$ . Now we can define **PLS**:

### **Definition 2.4 — Polynomial Local Search (PLS).**

The class **PLS** is the set of all **TNFP** problems that reduce to **LOCALOPT**.

One of the reasons we think that studying very “easy” problems such as **PLS** is that we strongly believe that there is no clever way of solving these problems without actually walking through the graph. Hence if we have a graph of exponentially large size it seems very unlikely that one can find an efficient way of solving the problem. Hence all problems in **PLS** can be thought of as including the fundamental difficulty of not being able to do better than to walk along some graph.

By “easy” we mean that the problem can be solved by simply walking through the graph, and checking whether every vertex is a local minima.

## Polynomial Parity Argument on Directed Graphs (PPAD)

Now we want to discuss the complexity class **PPAD**, introduced by Papadimitriou as one of the first syntactic subclasses of **TNFP** in [1]. The existence result giving rise to this class is that “If a directed graph has an unbalanced vertex, then it has at least one other unbalanced vertex”. **PPAD** can be defined using the problem **END-OF-LINE** as introduced in [5].

[1]: Papadimitriou (1994), *On the complexity of the parity argument and other inefficient proofs of existence*

[5]: Daskalakis et al. (2009), *The Complexity of Computing a Nash Equilibrium*

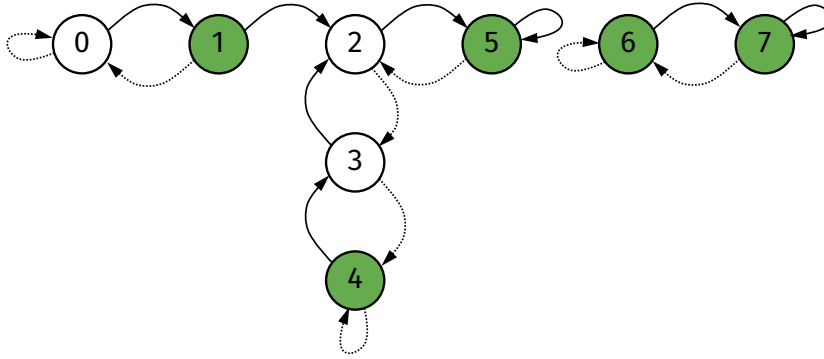
**END-OF-LINE**

**Input:** Boolean circuit  $S, P : \{0, 1\}^n \rightarrow \{0, 1\}^n$  such that  $P(0^n) = 0^n \neq S(0^n)$  ( $0^n$  is a source.)

**Output:** An  $x \in \{0, 1\}^n$  such that either:

- ▶  $P(S(x)) \neq x$  ( $x$  is a sink) or
- ▶  $S(P(x)) \neq x \neq 0^n$  ( $x$  is a non non-standard source)

Here  $S$  can be thought of giving the successor of a vertex, and  $P$  as giving the predecessor of a vertex.



**Figure 2.1:** Example of an END-OF-LINE Problem with  $n = 3$  (8 vertices). The circuit  $S$  is represented by solid lines and the circuit  $P$  by dashed lines. The solutions are the sinks  $x = 5$ ,  $x = 7$  and  $x = 1$ , as well as the sources  $x = 4$  and  $x = 6$ .

These boolean circuits represent a directed graph with maximal in and out degree 1, by having an edge from  $x$  to  $y$  if and only if  $S(x) = y$  and  $P(y) = x$ . The goal is to find a sink of the graph, or another source. It can be shown that the general case of finding a second imbalanced vertex in a directed graph (a problem called **IMBALANCE**) can be reduced to **END-OF-LINE** [6]. Now we can define the complexity class **PPAD** as follows:

**Definition 2.5 — PPAD.**

The class **PPAD** is the set of all **TNFP** problems that reduce to **END-OF-LINE**.

Notice that **END-OF-LINE** allows cycles, and that these do not induce solutions.

[6]: Goldberg et al. (2021), *The Hairy Ball problem is PPAD-complete*

**End of Potential Line (EOPL)**

Next we want to discuss the complexity class **EOPL** as introduced in [7]. The existence results which gives rise to **EOPL** is that “in a directed acyclic graph, there must be at least two unbalanced vertices”. Similarly to **PLS** acyclicity will be enforced using a potential.

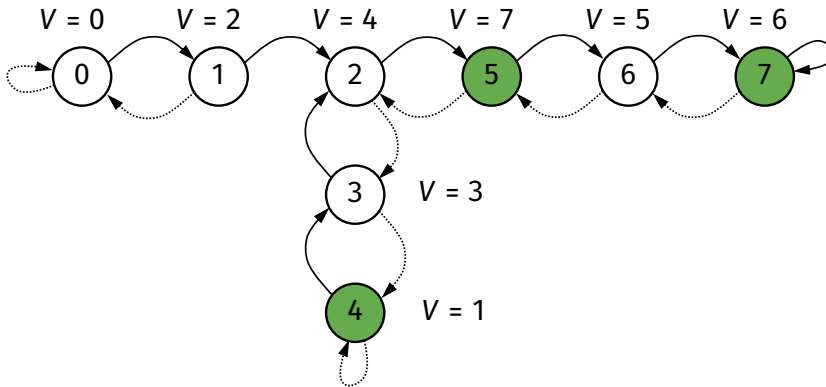
[7]: Fearnley et al. (2018), *End of Potential Line*

**END OF POTENTIAL LINE**

**Input:** Two boolean circuits  $S, P : \{0, 1\}^n \rightarrow \{0, 1\}^n$ , and a boolean circuit  $V : \{0, 1\}^n \rightarrow [2^n - 1]$ , such that  $0^n$  is a source, (i.e.  $P(0^n) = 0^n \neq S(0^n)$ ).

**Output:** An  $x \in \{0, 1\}^n$  such that either:

- ▶  $P(S(x)) \neq x$  ( $x$  is a sink)
- ▶  $S(P(x)) \neq x \neq 0^n$  ( $x$  is a *non-standard source*)
- ▶  $S(x) \neq x$ ,  $P(S(x)) = x$  and  $V(S(x)) \leq V(x)$  (violation of the monotonicity of the potential)



Here  $S$  can be thought of giving the successor of a vertex, and  $P$  as giving the predecessor of a vertex.  $V$  can be thought of as a potential which is supposed to be monotonously increasing along the line.

**Figure 2.2:** Example of an EOPL Problem with  $n = 3$  (8 vertices). The circuit  $S$  is represented by solid lines and the circuit  $P$  by dashed lines. The solutions are the sink  $x = 7$ , the violation of potential at  $x = 5$  and the non-standard source  $x = 4$ .

$S$  and  $P$  can be thought of as representing a directed line. Finding another source (a non-standard source), is a violation, as a directed line only has one source. The potential serves a guarantee of acyclicity. Now we can define the complexity class **EOPL**.

**Definition 2.6 — EOPL.**

The class **EOPL** is the set of all **TNFP** problems that reduce to **END OF POTENTIAL LINE**.

## 2.4 The TARSKI Problem

Next we want to introduce the **TARSKI** Problem. Before we do this we recall that there is a partial order on the  $d$  dimensional lattice  $[N]^d$ , given by  $x \leq y$  iff  $x_i \leq y_i$  for all  $i \in \{1, \dots, d\}$ . The name originates from **TARSKI**'s fixed point Theorem as introduced in [8] which we remind the reader of below:

**Theorem 2.1 — Tarski's fixed point Theorem.**

Let  $f : [N]^d \rightarrow [N]^d$  a function on the  $d$ -dimensional lattice. If  $f$  is monotonous (with respect to the previously discussed partial order), then  $f$  has a fixed point, i.e. there is an  $x \in [N]^d$  such that  $f(x) = x$ .

[8]: Tarski (1955), *A lattice-theoretical fixpoint theorem and its applications*.

This theorem is also known as the Knaster–Tarski Theorem in the literature.

A proof of this theorem can be found in the previously mentioned work [8]. Without surprise the TARSKI problem as defined in [9], is now to find such a fixed-point. Formally we define the problem as follows:

**TARSKI**

**Input:** A boolean circuit  $f : [N]^d \rightarrow [N]^d$ .

**Output:** Either:

- ▶ An  $x \in [N]^d$  such that  $f(x) = x$  (fixed point) or
- ▶  $x, y \in [N]^d$  such that  $x \leq y$  and  $f(x) \not\leq f(y)$  (violation of monotonicity).

[9]: Etessami et al. (2020), *Tarski's Theorem, Supermodular Games, and the Complexity of Equilibria*

This is of course a total search problem, as there will always either be a fixed point, or a point violating monotonicity. We now want to summarize where TARSKI lies inside of **TNFP**. It has been shown in [9] that TARSKI lies in both **PLS** and  $\mathbf{P}^{\mathbf{PPAD}}$ . Previous work [10], showed that many-to-one reductions and Turing-reduction onto **PPAD** are equivalent. In particular this means that  $\mathbf{P}^{\mathbf{PPAD}} = \mathbf{PPAD}$ , and that TARSKI also lies in **PPAD**.

[10]: Buss et al. (2012), *Propositional proofs and reductions between NP search problems*

## 2.5 Structure of $\mathbf{PLS} \cap \mathbf{PPAD}$

Now that we have established that TARSKI lies inside  $\mathbf{PLS} \cap \mathbf{PPAD}$ , we want to discuss the structure of  $\mathbf{PLS} \cap \mathbf{PPAD}$  and describe recent advances in the study of this class.

In this chapter, we explore the membership of TARSKI to the complexity class **PPAD**. We begin by presenting an established proof of the reduction of this problem to BROUWER [9], focusing on a high-level overview. Subsequently, we introduce a novel problem, TARSKI\*, which facilitates a divide and conquer approach to solving TARSKI by leveraging the structure of the function  $f$ . This new formulation allows us to provide an alternative proof of TARSKI's membership in PPAD using *Sperner's Lemma* instead of the traditional *Brouwer's Fixed Point Theorem*. This approach not only simplifies the proof but also sets the stage for further reduction of TARSKI\* to EOPL in the subsequent chapter.

## 3.1 Presentation of the known reduction of TARSKI to PPAD

We want to give a high level presentation of the proof of TARSKI membership in **PPAD** from [9], which will help us motivate the introduction of TARSKI\* and the subsequent use of *Sperner's Lemma*. The proof given by Etessami et al. relies on *Brouwer's fixed point theorem*, which we introduce below.

### Theorem 3.1 — Brouwer's fixed point theorem.

Let  $K \subset \mathbb{R}^d$  be a compact, convex set. Then every continuous function  $f : K \rightarrow K$  has a fixed point  $x^* \in K$ , i.e.  $f(x^*) = x^*$ .

The original proof can be found in [11], a simpler proof relying on SPERNER'S LEMMA can be found in [12]. This theorem gives rise to a total search problem which we call BROUWER:

### BROUWER

**Input:** A continuous function  $f : K \rightarrow K$ .

**Output:** A fixed point  $x^* \in K$  such that  $f(x^*) = x^*$ .

The problem BROUWER was first introduced and shown to be **PPAD**-complete in [13]. This means that it suffices to reduce TARSKI to BROUWER in order to show that TARSKI is in **PPAD**. We will actually reduce TARSKI to at most polynomially many instances of BROUWER, which will allow us to show that TARSKI is in  $\mathbf{P}^{\mathbf{PPAD}}$ . This means that we will show a Turing reduction of

3.1 Known reduction to PPAD 8

3.2 Introducing TARSKI\* . . . 9

3.3 Sperner's Lemma . . . . 11

on Simplices . . . . . 11

on Lattices . . . . . 12

3.4 Reducing TARSKI\* to

SPERNER . . . . . 14

[9]: Etessami et al. (2020), *Tarski's Theorem, Supermodular Games, and the Complexity of Equilibria*

[9]: Etessami et al. (2020), *Tarski's Theorem, Supermodular Games, and the Complexity of Equilibria*

[11]: Brouwer (1911), *Über Abbildung von Mannigfaltigkeiten*

[12]: Aigner et al. (2018), *Proofs from THE BOOK*

We leave out the technical detail of how this function is given using boolean circuits, and how precise the output needs to be, as it is not relevant for this high level presentation.

[13]: Papadimitriou (1994), *On the complexity of the parity argument and other inefficient proofs of existence*

TARSKI to BROUWER, which suffice as **PPAD** is closed under Turing reductions [10].

The idea of the the reduction is to extend the discrete function  $f$ , to a function  $\tilde{f} : [0, 2^n - 1]^d \rightarrow [0, 2^n - 1]^d$ , such that  $\tilde{f}$  interpolates the lattice function  $f$ , is continuous and piecewise linear between lattice points, and hence continuous. This can be achieved using a simplicial decomposition of each cell of the lattice. Now we have an instance of BROUWER, and hence we can find a fixed point  $x^*$  of  $\tilde{f}$ . Of course, this fixed point does not need to be *integral*. The key insight is that we can use this fixed point to reduce the search area for a integral fixed point by at least half, or find a violation of monotonicity. In particular, either there is a fixed point in both  $\{x \in [2^n - 1]^d : x \geq x^*\}$  and  $\{x \in [2^n - 1]^d : x \leq x^*\}$ , or there is a violation of monotonicity in the cell containing  $x^*$ . We can repeat this procedure always halving the search area, which allows us to solve a TARSKI instance using at most  $\mathcal{O}(d \cdot n)$  calls to BROUWER.

[10]: Buss et al. (2012), *Propositional proofs and reductions between NP search problems*

We call a point *integral* if it belongs to the original lattice.

## 3.2 Introducing TARSKI\*

In the previous section, we have seen that TARSKI can be reduced to a polynomial number of BROUWER instances. We would like to study a single such reduction, in order to give an alternative proof that TARSKI is in **PPAD**. In order to do this, we introduce a new problem, TARSKI\*. This problem can be thought of as a subproblem towards solving TARSKI. A standard strategy to solve TARSKI is to use a *divide and conquer* strategy, as for instance used in [9]. We want to construct a problem, which allows us to divide the TARSKI problem into two smaller problems, where solving the smaller of the two leads to a solution.

[9]: Etessami et al. (2020), *Tarski's Theorem, Supermodular Games, and the Complexity of Equilibria*

For the sake of generality and for the proofs in the following we introduce the problem on the integer lattice  $L = N_1 \times \dots \times N_d$ , such that  $N_i \leq 2^n$  for all  $i \in \{1, \dots, d\}$ . We propose the following problem:

### TARSKI\*

**Input:** A boolean circuit  $f : L \rightarrow L$ .

**Output:** Either:

- (T\*1) Two points  $x, y \in L$  such that  $\|x - y\|_\infty \leq 1$ ,  $x \leq f(x)$  and  $y \geq f(y)$ , or
- (T\*2) A violation of monotonicity: Two points  $x, y \in L$  such that  $x \leq y$  and  $f(x) \not\leq f(y)$ .

We now want to show that TARSKI\* can be seen as a subproblem of TARSKI.

**Claim 3.1**

An instance of TARSKI can be solved using  $\mathcal{O}(d \cdot n)$  calls to TARSKI\* and up to  $\mathcal{O}(d)$  additional function evaluations.

*Proof.* We will show that we can use a single call of TARSKI\* to either find a violation of monotonicity, a fixpoint, or an instance of TARSKI which has at most half as many points, and must contain a solution. Let  $x, y$  be the two points outputted by a Turing machine solving TARSKI\* on a function  $f$ . We proceed by case distinction:

**Case 1:** If either  $f(x) = x$  or  $f(y) = y$ , then we are done, because we have found a fixpoint.

**Case 2.1:** If  $x < y$  and  $f(x) \not\leq f(y)$ , we have a violation of monotonicity, which solves the given TARSKI instance.

**Case 2.2:** If  $x < y$  and  $f(x) \leq f(y)$ , we claim that we can solve the TARSKI instance in  $\mathcal{O}(\|x - y\|_1)$  additional function calls. Notice that we have  $\|x - y\|_\infty \leq 1$ . Now notice that because  $f(x) > x$  (if not see case 1), there is at least one dimension  $i \in \{1, \dots, d\}$  such that  $f(x)[i] > x[i]$ . Also notice that in this dimension  $i$  if  $f(y)[i] < y[i]$ , then because  $|x[i] - y[i]| \leq \|x[i] - y[i]\|_\infty \leq 1$ , we would have a violation of the monotonicity of  $f$  in this dimension. Therefore we must have  $f(y)[i] = y[i]$ . The same argument shows that if in any dimension  $j$  we have  $f(y)[j] < y[j]$ , then  $f(x)[j] = x[j]$ . Therefore we know that because there must be at least one such dimension  $i$  and  $j$  we have:

$$\|f(x) - f(y)\|_\infty \leq \|x - y\|_\infty \leq 1 \text{ and } \|f(x) - f(y)\|_1 \leq \|x - y\|_1 - 2$$

Hence we can now repeat the same argumentation with  $f(x)$  and  $f(y)$ , and we can do this at most  $\mathcal{O}(\|x - y\|_1)$  times, until we find a violation of monotonicity or a fixpoint. Because  $\|x - y\|_1 \leq d$ , this will take at most  $\mathcal{O}(d)$  additional steps.

**Case 3:** If  $x \not\leq y$ , then we can partition the set of lattice points into two sets  $S_x$  and  $S_y$ , as follows:

$$S_x = \{z \in L : z \geq x\} \quad \text{and} \quad S_y = \{z \in L : z \leq y\}.$$

These two sets are disjoint: if there was a  $z \in S_x \cap S_y$ , then  $x \leq z \leq y$ , which would imply  $x \leq y$ , which is a contradiction. We will show that  $S_x$  must contain a solution to the TARSKI instance. If for some  $z \in S_x$  we have  $f(z) \notin S_x$ , then we have  $f(z) \not\leq f(x)$ , which means that  $z$  and  $x$  form a violation of monotonicity. This means that  $S_x$  forms a new valid instance of TARSKI. By the same argumentation  $S_y$  also forms a valid instance of TARSKI and hence it suffices to recursively solve the smaller of the two instances. In particular because they are disjoint, one of the instances  $S_x$  or  $S_y$  contains less than half

of the lattice points of  $L$ , and hence we can solve the instance in  $\mathcal{O}(\log 2^{dn}) = \mathcal{O}(d \cdot n)$  calls of TARSKI\*.  $\square$

Now that we know that TARSKI\* is a good stepping stone towards solving TARSKI, we want to investigate why TARSKI\* lies in PPAD.

### 3.3 Sperner's Lemma

The preceding discussion hinges on the assumption that TARSKI\* is a total problem, implying that every instance of the problem is guaranteed a solution. In this section, we will substantiate this claim, establishing TARSKI\*'s classification within TNEP. Rather than employing *Brouwer's fixed point Theorem* — a cornerstone of continuous topology — we pivot to its discrete analogue, *Sperner's Lemma*, a foundational result in combinatorial topology. This approach is particularly apt for two main reasons:

- We are working on a discrete lattice, and hence it seems more natural to use a discrete tool.
- Papadimitriou proved that BROUWER is PPAD-complete by reducing BROUWER to SPERNER [13]. Hence by reducing to BROUWER, we introduce continuity into the problem, which is not necessary, as it gets removed again behind the scenes.

[13]: Papadimitriou (1994), *On the complexity of the parity argument and other inefficient proofs of existence*

Our goal is to apply *Sperner's Lemma* on the integer lattice. This is not directly possible, as *Sperner's Lemma* is defined on a simplicial decomposition of a simplex. Hence we will first introduce *Sperner's Lemma* for simplices, and then show how it can be adapted to work on an integer lattice.

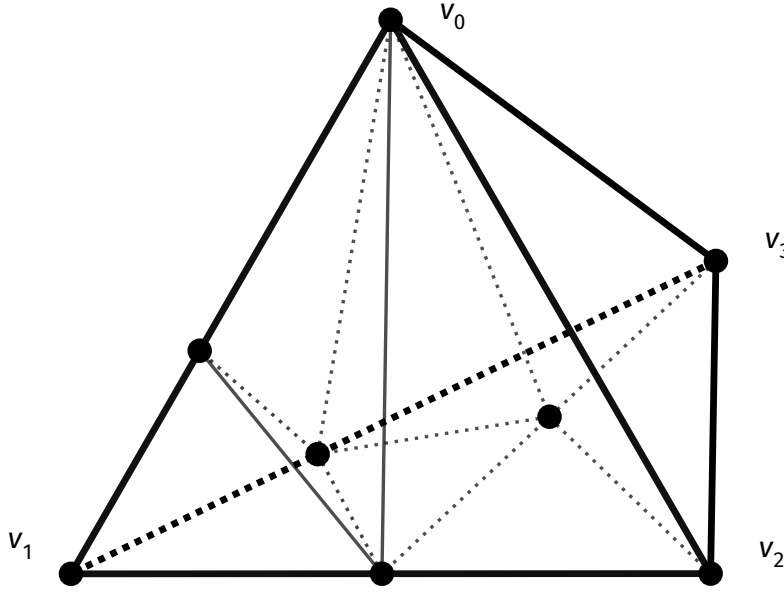
#### Sperner's Lemma for Simplices

Before we introduce the Lemma itself, we want to define the setting of the result. We consider a  $d$ -dimensional simplex<sup>1</sup> with vertices  $v_0, v_1, \dots, v_d$ . We now consider a *simplicial subdivision* of this simplex. This means that we partition the simplex into smaller simplices. We give an example of such a partition in Figure 3.1 in the 3-dimensional case.

1: By  $d$  dimensional simplex we mean the convex Hull of these  $d + 1$  points in  $\mathbb{R}^d$

Now we introduce a coloring  $c$  of the vertices of this subdivision with colors  $\{0, 1, \dots, d\}$ . We want to enforce that the vertices  $v_i$  of the large simplex are colored with color  $i$ , and that the vertices on a subsimplex  $\{v_{i_0}, \dots, v_{i_k}\}$  are colored with colors  $i_0, \dots, i_k$ . We give an example of such a coloring in 2 dimensions in Figure 3.2.





**Figure 3.1:** Setup for SPERNER'S LEMMA in the 3-dimensional case. The large simplex spanned by  $v_0, v_1, v_2, v_3$  is subdivided into smaller simplices.

We now introduce Sperner's Lemma, which was first proven in [14], and for which a more modern proof can be found in [12].

**Theorem 3.2 — Sperner's Lemma.**

Suppose that a  $d$ -dimensional simplex with vertices  $v_0, \dots, v_d$  is subdivided into smaller simplices. Now color every vertex with a color  $\{0, \dots, d\}$  such that  $v_i$  is colored  $i$ , and the vertices on a subsimplex  $\{v_{i_0}, \dots, v_{i_k}\}$  are colored with colors  $i_0, \dots, i_k$ . Then there is a subsimplex, with vertices of every color.

[14]: Sperner (1928), *Neuer beweis für die invarianz der dimension-szahl und des gebietes*

[12]: Aigner et al. (2018), *Proofs from THE BOOK*

We give an example of a 2-dimensional simplex, which is subdivided into smaller simplices, and colored according to *Sperner's Lemma* in Figure 3.2.

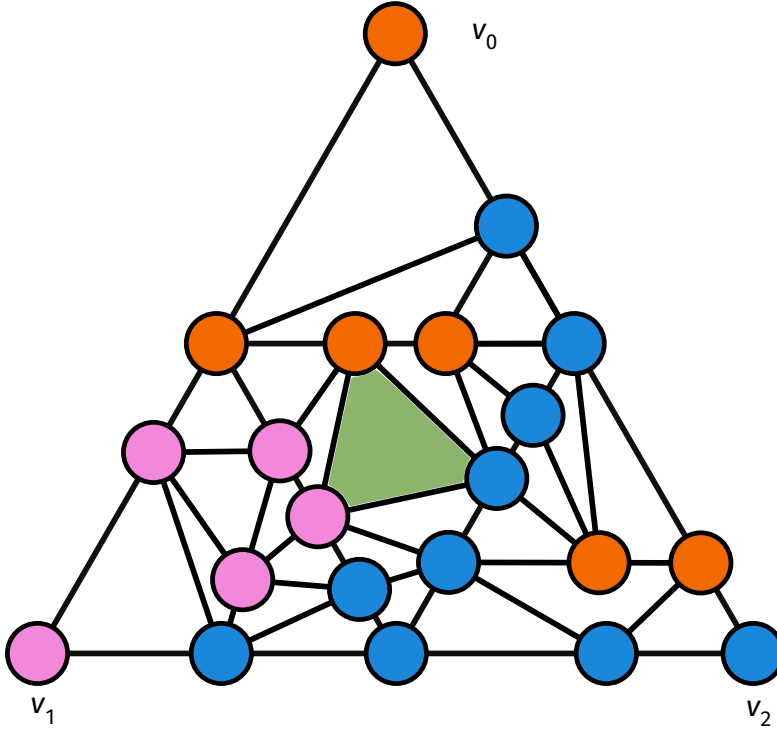
### Sperner's Lemma for an integer lattice

Now that we have introduced *Sperner's Lemma* for a integer lattice. The motivation is to be able to find a region of a colored lattice which contains all colors under certain conditions. Instead of looking for a subsimplex, we will look for a *cell*<sup>2</sup> of the lattice, which contains all colors.

2: By cell we mean a unit hypercube of the integer lattice

In order to do this we proceed as follows. We take the  $d$ -dimensional lattice  $L = [N_1] \times \dots \times [N_d]$ , we subdivide each cell into simplices<sup>3</sup>. We set  $v_0 = (0, \dots, 0)$ ,  $v_1 = (N_1 - 1, 0, \dots, 0)$ ,  $\dots$ ,  $v_d = (0, \dots, 0, N_d - 1)$ . We give an example of such a subdivision in the 3-dimensional case in Figure 3.3. Notice that we can deform the lattice and we obtain an equivalent simplex, and a simplicial decomposition of this simplex.

3: How this is done is not relevant in this chapter but will be discussed in the next chapter.



**Figure 3.2:** Example of SPERNER'S LEMMA in the two dimensional case, with 3 colors: orange (0), purple (1) and blue (2). The subsimplex spanned by  $v_0$  and  $v_1$  only contains blue and purple vertices, the subsimplex spanned by  $v_1$  and  $v_2$  contains only purple and blue vertices and the subsimplex spanned by  $v_0$  and  $v_2$  contains only orange and blue vertices. *Sperner's Lemma* implies that there must be a subsimplex (colored in green), which contains all colors.

This means that under the appropriate conditions — which we will detail next — we can apply *Sperner's Lemma* to the lattice. Assume that we color all vertices of the lattice with colors  $\{0, \dots, d\}$ , such that  $v_i$  is colored  $i$ , and every vertex  $x$  with  $x[i] = 0$ , is *not* colored  $i$  for  $i \in \{1, \dots, d\}$ . Then we can apply *Sperner's Lemma* to this simplicial decomposition of the lattice, and we will find a simplex which contains all colors. Of course because every subsimplex is included in exactly one cell by construction, there must be a cell which contains all colors. This motivates the definition of the total problem SPERNER which was introduced and shown to be PPAD-complete in [13]. We introduce the problem for a general lattice  $L = N_1 \times \dots \times N_d$ , such that  $N_i \leq 2^n$ .

#### SPERNER

**Input:** A coloring  $c : L \rightarrow \{0, \dots, d\}$  of the vertices of  $L$ , such that for every  $i \in \{0, \dots, d\}$  the vertices  $\{x \in L : x[i] = 0\}$  are not colored  $i$ .

**Output:** A cell  $C$  such that for all  $i \in \{0, \dots, d\}$  there is a vertex  $x \in C$  such that  $c(x) = i$ .

Next we will use this problem to show that TARSKI\* is a total search problem, and hence lies in PPAD.

[13]: Papadimitriou (1994), *On the complexity of the parity argument and other inefficient proofs of existence*

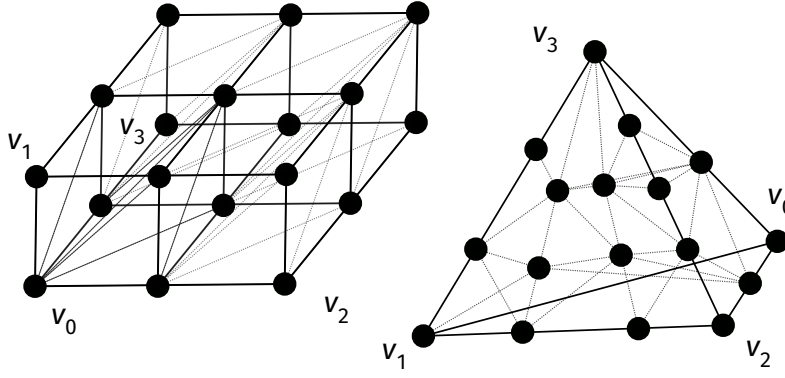


Figure 3.3: Example of the simplicial decomposition of a lattice in the 3 dimensional case on the left, and the equivalent simplicial decomposition on the right of a simplex  $v_0, v_1, v_2, v_3$ .

### 3.4 Reducing TARSKI\* to SPERNER

For us to be able to use SPERNER's Lemma on our TARSKI\* instances, we need to define a coloring of the vertices of  $L$ . We propose the following coloring  $c : L \rightarrow \{0, \dots, d\}$ :

$$c(x) = \begin{cases} 0 & \text{if } x \leq f(x) \\ 1 & \text{else if } x[1] > f(x)[1] \\ \vdots & \\ d & \text{else if } x[d] > f(x)[d] \end{cases}$$

A vertex colored 0 indicates that the function points *weakly forwards* in all dimensions, a vertex colored  $i$  for  $i \geq 1$  indicates that the function points *backwards* in at least the  $i$ -th dimension.

We now need two results. First we need to show that a cell with all colors always exists, which will allow us to show that TARSKI\* is a total search problem. Second we need to show that finding a cell with all colors, yields a solution to TARSKI\*, in polynomial time.

#### Claim 3.2

For any TARSKI\* instance, with vertices colored as above, there is always a cell with all colors.

*Proof.* This claim follows directly from SPERNER's Lemma, and the coloring we have defined. There can never be a vertex colored  $i$  with  $x[i] = 0$ , because this would imply that  $f(x)[i] < x[i]$ , which is a contradiction to the construction of the function. Hence by dividing each cell of the lattice into simplices, we can apply SPERNER's Lemma to show that a cell with all colors always exists. The vertices we use as the vertices of the large simplex are  $\{(0, \dots, 0), (2^n - 1, 0, \dots, 0), \dots, (0, \dots, 2^n - 1)\}$ .  $\square$

#### Claim 3.3

Finding a cell with all colors yields a solution to TARSKI\*, in  $\mathcal{O}(d)$  additional steps.

*Proof.* Assume we have found a simplex, with vertices colored  $0, \dots, d$ . Let us denote  $x_i$  the vertex colored  $i$ , for  $i \in \{0, \dots, d\}$ . Notice that all of these vertices are by construction contained in some cell (hypercube of length 1), let  $0$  be the smallest vertex of this hypercube and  $1$  the largest. In particular this means that for all  $i$  we have:

$$0 \leq x_i \leq 1 \quad \text{and} \quad f(x_i)[i] < x_i[i] \quad \text{for } i > 0$$

We now proceed by case distinction:

**Case 1:** If  $x_0$  is a fixed point, then  $x = y = x_0$  is a solution to TARSKI\*.

**Case 2:** If  $x_0 \neq f(x_0)$  and  $x_0 = 0$ . Then there is an  $i$  such that  $f(x_0)[i] > x_0[i]$ , which means that  $f(x_0)[i] - x_0[i] \geq 1$ . At the same time we must have  $f(x_i)[i] < x_i[i]$  and  $x_0[i] - x_i[i] \leq 0$  because  $x_0 = 0$ , and hence  $x_i[i] - f(x_i)[i] \geq 1$ . Now we get:

$$\begin{aligned} f(x_0)[i] - f(x_i)[i] &= \underbrace{f(x_0)[i] - x_0[i]}_{\geq 1} + \underbrace{x_0[i] - x_i[i]}_{\geq 0} + \underbrace{x_i[i] - f(x_i)[i]}_{\geq 1} \\ f(x_0)[i] - f(x_i)[i] &\geq 2 \end{aligned}$$

This implies that  $f(x_0) \not\leq f(x_i)$ , and hence  $x_0, x_i$  are two points witnessing a violation of monotonicity of  $f$ , which form a solution to TARSKI\*.

**Case 3:** If  $x_0 \neq f(x_0)$  and  $x_0 \neq 0$ . We claim that either  $f(0) \leq 0$ , or we have a violation of monotonicity. Assume for the sake of contradiction that there is an  $i$  such that  $f(0)[i] > 0[i]$ . Then we must have  $f(x_i)[i] < x_i[i]$  hence we get:  $f(0)[i] \not\leq f(x_i)[i]$ , which is a violation of monotonicity. This means that either we can return  $y = x_0$  and  $x = 0$  as a solution to TARSKI\*, or  $x_i$  and  $0$  as a violation of monotonicity.  $\square$

This shows that TARSKI\* is a total search problem, and can be reduced to SPERNER. Hence TARSKI\* lies in **PPAD**, and by using that  $\mathbf{P}^{\mathbf{PPAD}} = \mathbf{PPAD}$  we have shown that TARSKI lies in **PPAD**, without relying on BROUWER.

In the previous chapter we saw how one can show membership of TARSKI in PPAD using the a reduction to SPERNER. We now want to show that the same idea yields a reduction to ENDOFPO-TENTIALLINE which lies in EOPL. This will require a much more careful analysis of the structure of a TARSKI instance, and of the induced coloring of the lattice points. We will need to work directly with a special simplicial decomposition of the lattice, which we will build to have some desired properties. The final goal will be to show that for a monotone TARSKI instance, the induced ENDOFLINE instance does not contain any cycles. This will be enough to show that the reduction is correct.

## 4.1 Choosing a simplicial decomposition of the lattice — Freudenthal’s Simplicial Decomposition

In the previous chapter we left the choice of a particular simplicial decomposition of the lattice open, as it was not relevant to the reduction. We now want to be more careful and choose a simplicial decomposition, which will help us prove structural results. We first want to discuss what properties we want our simplicial decomposition to have. The first — and obvious — property we want our simplicial decomposition to have is that every simplex of the decomposition is contained in exactly one cell of the lattice. This means that we can reduce the question to finding a simplicial decomposition of the  $d$ -dimensional hypercube of length 1. Also take note, that we do not want to add any vertices, but find a decomposition of the hypercube, that can be described as a set of subsets of the hypercube’s vertices. Finally we want the vertices of a given simplex to be totally ordered, with respect to the partial order defined in Section 2.4. This will be crucial for proving important structural results.

Such a decomposition exists, and is known in the literature as *Freudenthal’s simplicial decomposition* [15]. We will introduce it in a combinatorial way here, and refer the reader to the original paper for a more geometric construction.

4.1 Freudenthal’s Simplicial Decomposition . . . . .	16
4.2 Properties of the coloring	19
General properties of the coloring . . . . .	19
Properties of sequences of simplices . . . . .	20

[15]: Freudenthal (1942), *Simplizialzerlegungen von Beschränkter Flachheit*

**Definition 4.1 — Freudenthal's Simplicial Decomposition.**

Consider a unit hypercube  $[0, 1]^d$  in  $\mathbb{R}^d$  and consider  $S_d$  the group of all permutations of the dimensions of the hypercube  $\{1, \dots, d\}$ . For every permutation  $\pi \in S_d$ , define the simplex  $S_\pi$  as the convex hull of the vertices:

$$\begin{aligned} v_0 &= (0, 0, \dots, 0) \\ v_1 &= v_0 + e_{\pi(1)} \\ v_2 &= v_1 + e_{\pi(2)} \\ &\vdots \\ v_d &= v_{d-1} + e_{\pi(d)} = (1, 1, \dots, 1) \end{aligned}$$

Here we will use the notation  $e_i$  to denote the  $i$ -th unit vector in  $\mathbb{R}^d$ .

The set of such simplexes  $\mathcal{S} = \{S_\pi : \pi \in S_d\}$  is Freudenthal's simplicial decomposition of the hypercube  $[0, 1]^d$ .

We want to begin by arguing why this decomposition is well-defined. We begin by showing that every point of the hypercube is contained in at least one simplex of  $\mathcal{S}$ .

**Lemma 4.1**

Let  $x = (x[1], \dots, x[d]) \in [0, 1]^d$ , let  $\pi \in S^d$  be the permutation such that  $x[\pi(1)] \leq x[\pi(2)] \leq \dots \leq x[\pi(d)]$ . Then  $x \in S_\pi$ .

*Proof.* We want to show that  $x$  is a convex combination of the vertices of  $S_\pi$ . We define the following sequence of real numbers:

$$\begin{aligned} \lambda_0 &= x[\pi(1)] \\ \lambda_1 &= x[\pi(2)] - x[\pi(1)] \\ \lambda_2 &= x[\pi(3)] - x[\pi(2)] \\ &\vdots \\ \lambda_{d-1} &= x[\pi(d)] - x[\pi(d-1)] \\ \lambda_d &= 1 - x[\pi(d)] \end{aligned}$$

Notice that we have  $\lambda_i \geq 0$  for all  $i$  and  $\sum_{i=0}^d \lambda_i = 1$ , by telescoping the sum. We can now write  $x$  as a convex combination of the vertices of  $S_\pi$  as follows by noticing that  $v_i = \sum_{j=0}^i e_{\pi(j)}$ :

$$\begin{aligned} \sum_{i=0}^d \lambda_i v_i &= \sum_{i=0}^d \lambda_i \left( \sum_{j=0}^i e_{\pi(j)} \right) = \sum_{i=0}^d \sum_{j=1}^i \lambda_i e_{\pi(j)} \\ &= \sum_{j=1}^d \sum_{i=0}^j \lambda_i e_{\pi(j)} = \sum_{j=1}^d e_{\pi(j)} \sum_{i=0}^j \lambda_i = \sum_{j=1}^d e_{\pi(j)} x[\pi(j)] = x \end{aligned}$$

This shows that  $x$  is a convex combination of the vertices of  $S_\pi$ , and thus  $x \in S_\pi$ .  $\square$

Next we want to discuss why this really forms a partition of the hypercube. Of course a given point  $x$  can be contained in multiple simplexes, but we want to show that this does not happen appart from on the boundary of the simplices.

**Lemma 4.2**

Let  $S_\pi \in \mathcal{S}$  be a simplex. Then the *interior* of  $S_\pi$  is:

$$\text{int}(S_\pi) = \{x \in [0, 1]^d : 0 < x[\pi(1)] < x[\pi(2)] < \dots < x[\pi(d)] < 1\}$$

*Proof.* The same proof as for ?? 4.1, holds with the added constraint that all  $\lambda_i > 0$ , this then shows that these points are in the interior of the simplex.  $\square$

These two lemma's together show that we have a well-defined simplicial decomposition of the hypercube. We can now use this decomposition to prove some structural results about the lattice points of a TARSKI instance. We start by showing that this simplicial decomposition has the desired properties.

**Lemma 4.3**

Let  $S_\pi \in \mathcal{S}$  be a simplex. Then the vertices of  $S_\pi$  are totally ordered with respect to the partial order defined in Section 2.4. In particular we claim that:

$$v_0 < v_1 < v_2 < \dots < v_d$$

*Proof.* Because this relation is transitive it suffice to show that  $v_i < v_{i+1}$  for all  $i \in \{0, \dots, d-1\}$ . This follows immediately from the construction of the  $v_i$  as we have  $v_i[j] = v_{i+1}[j]$  for all  $j \neq \pi(i+1)$  and  $v_i[\pi(i+1)] = v_{i+1}[\pi(i+1)] - 1$ .  $\square$

This directly implies the following corollary.

**Corollary 4.1**

For two vertices  $x, y$  of any simplex  $S \in \mathcal{S}$ , if for any  $i \in \{1, \dots, d\}$  we have  $x[i] < y[i]$ , then  $x < y$ . In particular  $x \not\leq y$  is equivalent to  $x > y$ .

Notice that this is not the case for any two points in the hypercube, as the partial order is not a total order. This is why choosing a simplicial decomposition with this property will be crucial in the following sections.

## 4.2 Properties of the coloring of TARSKI instances

In this section we want to discuss different properties with the coloring of TARSKI instances have. This will be helpful in arguing that the resulting ENDOFLINE instance does not contain any cycles. We will start with general properties and then move on to properties of sequences of simplices.

### General properties of the coloring

In this section we will assume that we are working on a integer lattice  $L$ , and that for a function  $f : L \rightarrow L$ , the points have been colored  $c : L \rightarrow \{0, \dots, d\}$  as in Section 3.4. Now we are ready to present a first observation, which will be a helpful stepping stone for more advanced results.

#### Lemma 4.4

Assume that  $f$  is monotone and that we have  $x_i, x_j \in L$ ,  $c(x_i) = i$  and  $c(x_j) = j$  for  $i, j \in \{1, \dots, d\}$  and  $x_i[i] = x_j[i]$ , then either:

- (1)  $i \geq j$  or
- (2)  $i < j$  and  $x_i \not\leq x_j$

*Proof.* Assume that  $i < j$  and  $x_i \geq x_j$ . We must then have  $f(x_j)[i] \geq x_j[i] = x_i[i] > f(x_i)[i]$ . Now by monotonicity of  $f$  we must have  $f(x_i) \geq f(x_j)$ , which is not possible if  $f(x_j)[i] > f(x_i)[i]$ . Hence we must have  $x_i \not\geq x_j$ . This shows that the lemma holds.  $\square$

For vertices of a given simplex we get the following corollary.

#### Corollary 4.2

Assume that  $f$  is monotone and that we have  $x_i, x_j \in S$ , for some simplex  $S \in \mathcal{S}$ . Further assume that  $c(x_i) = i$  and  $c(x_j) = j$  for  $i, j \in \{1, \dots, d\}$  with  $i < j$  and that  $x_i[i] = x_j[i]$ , then  $x_i < x_j$ .

*Proof.*  $x_i \leq x_j$ , follows immediately. Because  $x_i$  and  $x_j$  are colored differently, they can not be equal which shows the strict inequality.  $\square$

Recall that the coloring was given by:

$$c(x) = \begin{cases} 0 & \text{if } x \leq f(x) \\ 1 & \text{else if } x[1] > f(x)[1] \\ \vdots & \\ d & \text{else if } x[d] > f(x)[d] \end{cases}$$

Notice that if we assume that  $x_i$  and  $x_j$  are in the same simplex of the simplicial decomposition, then the condition  $x_i \not\leq x_j$  is equivalent to  $x_i < x_j$ .



## Properties of sequences of simplices

Now we want to work with sequences of simplices, and show that the coloring of the vertices of these simplices have some nice properties. We start by defining what we mean by a sequence of simplices. Let  $C \subset \{0, \dots, d\}$  be a subset of colors.

### Definition 4.2 — Valid sequence of simplices.

A *valid sequence of simplices for colors  $C$*  is a sequence  $(S_i)_{i=1}^k$  of simplices  $S_i \in \mathcal{S}$  such that:

- (1)  $S_{i+1} \not\subset \{S_1, \dots, S_i\}$  for all  $i \in \{1, \dots, k-1\}$ .
- (2)  $S_i$  and  $S_{i+1}$  share a  $d-1$ -dimensional face  $F_i$  for all  $i \in \{1, \dots, k-1\}$ .
- (3) The vertices of  $F_i$  are colored only with colors in  $C$ .

These sequences are the objects that latter get reduced to paths in the ENDOFLINE instance, which is why we want to study them in detail. We define the some more terminology to help us with this.

### Definition 4.3 — Cycle.

A *cycle of simplices for colors  $C$*  is a valid sequence  $(S_i)_{i=1}^k$  of simplices  $S_i \in \mathcal{S}$  for colors  $C$  such that  $S_{k+1} = S_1$ .

Note that the empty sequence, and all sequences consisting of a single simplex are cycles.

### Definition 4.4 — Maximal sequence.

A *maximal sequence of simplices for colors  $C$*  is a valid sequence  $(S_i)_{i=1}^k$  of simplices  $S_i \in \mathcal{S}$  for colors  $C$  such that:

- (1) There is no simplex  $S_{k+1} \in \mathcal{S}$  such that  $(S_i)_{i=1}^{k+1}$  is a valid sequence.
- (2) There is no simplex  $S_0 \in \mathcal{S}$  such that  $(S_i)_{i=0}^k$  is a valid sequence.

Intuitively we say that a sequence is maximal if we cannot make it longer by adding simplices at the beginning or end.

Finally we want to define the sequence of all transitions between simplices in a sequence.

### Definition 4.5 — Transition sequence.

The *transition sequence* of a valid sequence  $(S_i)_{i=1}^k$  of simplices  $S_i \in \mathcal{S}$  is the sequence  $(F_i)_{i=1}^{k-1}$  of  $(d-1)$ -dimensional faces  $F_i = S_i \cap S_{i+1}$ .

We now are ready to study the properties of these sequence in more detail. We now restrict ourselves to the case where  $C \subset \{0, \dots, d\}$  contains exactly  $d$  colors (i.e. only one color is left out). Notice that for a valid sequence  $(S_i)_{i=1}^k$  we then have that the transition sequence  $(F_i)_{i=1}^{k-1}$  is a sequence of  $(d-1)$ -dimensional

simplices  $S_i$  which are colored with all  $d$  colors of  $C$ . This means that for every  $j \in C$  we get a sequence of vertices  $(x_i^j)_{i=1}^k$  such that  $x_i^j \in F_i$  and  $c(x_i^j) = j$ . We will now study this special case in more detail.

**Lemma 4.5**

Let  $S_i$ ,  $F_i$  and  $x_j$  be as above. For any  $i \in \{1, \dots, k-1\}$  there is exactly one  $j \in C$  such that we have  $x_i^j \neq x_{i+1}^j$ .

*Proof.*  $F_i$  and  $F_{i+1}$  are two faces of the same  $d$  dimensional simplex, and thus they share exactly  $d-1$  vertices. This means that there is exactly one vertex  $x$  which is in  $F_i$  but not in  $F_{i+1}$ , and exactly one vertex  $y$  which is in  $F_{i+1}$  but not in  $F_i$ . This means that there is exactly one  $j$  such that  $x_i^j = x$  and  $x_{i+1}^j = y$ .  $\square$

This means that a valid transition sequence can be seen as a sequence of change of the vertex  $x_i$  for a given color  $j$ . Now we are ready to prove the main result of this section, which is the key to showing that a monotone TARSKI instance does not contain any cycles. We restrict the setting to the case where  $0 \in C$ , as vertices colored 0 play a particular role.

**Proposition 4.1**

Let  $S_i$ ,  $F_i$  and  $x_i$  be as above and assume that the coloring is induced by a monotone function  $f$ . For a fixed  $j \in C \setminus \{0\}$  we have that either:

- (1) For all  $i \in \{1, \dots, k-1\}$  we have  $x_i^j < x_i^0$  or
- (2) For all  $i \in \{1, \dots, k-1\}$  we have  $x_i^j \geq x_i^0$

*Proof.* Fix  $j \in C \setminus \{0\}$ . Now we can proceed by case distinction.

**Case 1:** Assume that for some  $i_0 \in \{1, \dots, k-1\}$  we have  $x_{i_0}^j[j] < x_{i_0}^0[j]$ . Now by lemma ?? 4.1, we know that this means that we have:  $x_{i_0}^j < x_{i_0}^0$ . Now assume, for the sake of contradiction, that there is some  $i_1 > i_0$  such that  $x_{i_1}^j[j] = x_{i_0}^0[j]$ , take the smallest such  $i_1$ . This means that we have the following:

- (1)  $x_{i_1-1}^j[j] < x_{i_1-1}^0[j]$
- (2)  $x_{i_1}^j[j] < x_{i_1}^0[j]$
- (3)  $x_{i_1-1}^j$  and  $x_{i_1}^j$  are two adjacent vertices of  $S_i$ .

Note that assumption Item (2) implies that  $x_{i_1}^j < x_{i_1}^0$ , by ?? 4.1. This means that there is some dimension  $l \in \{1, \dots, d\}$  such that  $x_{i_1}^j[l] < x_{i_1}^0[l]$ .

□

# **APPENDIX**

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# Alphabetical Index

- EOPL, 6
- PPAD, 5
- SPERNER, 13
- TARSKI\*, 9
  
- Brouwer, 8
- Brouwer's fixed point theorem, 8
  
- cell, 12
- Cycle, 20
  
- decision-problems, 2
  
- End of Potential Line, 6
- End-of-Line, 5
  
- Freudenthal's Simplicial Decomposition, 17
  
- instance, 2
- integral, 9
- interior, 18
  
- language, 2
- Localopt, 4
  
- Maximal sequence, 20
  
- non-standard source, 6
  
- Polynomial Local Search (PLS), 4
  
- reduces, 3
- Reduction, 3
  
- Search Problem, 2
- search problem, 2
- search problems, 2
- semantic, 3
  
- simplicial subdivision, 11
- solution, 2
- Sperner's Lemma, 12
- syntactic, 3
  
- Tarski, 7
- Tarski's fixed point Theorem, 6
- total search problem, 3
- Total search problems, 3
- total search problems, 2
- Transition sequence, 20
  
- unit vector, 17
  
- Valid sequence of simplices, 20