Analysis, Verification and Transformation for Declarative Programming and Intelligent Systems (AVERTIS)

Friday 29th November 2019 IMDEA, Madrid, Spain

Abstract Interpretation of Graphs

Patrick Cousot

New York University, Courant Institute of Mathematics, Computer Science pcousot@cs.nyu.edu cs.nyu.edu/~pcousot

Introduction

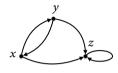
Objective

- Some abstract domains use path-based graph algorithms (zones, octagons, etc.)
- These algorithms are abstract interpretations of path finding algorithms (and so share a common algebraic structure)
- Was shown for the Bellman–Ford–Moore algorithm [Sergey, Midtgaard, and Clarke, 2012]
- We illustrate for the Floyd-Roy-Warshall shortest distance algorithm in a weighted graph
- more complicated since a naïve abstraction of a path by its length yields a n^4 instead of the n^3 Floyd-Roy-Warshall algorithm (n is the number of vertices of the finite graph)

Paths of a graph

[Weighted] graphs

• (directed) graph $G = \langle V, E \rangle$

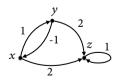


$$G = \begin{bmatrix} V = \{x, y, z\} \\ E = \{\langle x, y \rangle, \langle x, z \rangle, \langle y, x \rangle, \\ \langle y, z \rangle, \langle z, z \rangle \} \end{bmatrix}$$

$$G = \begin{bmatrix} \frac{x y z}{x & 0 & 1 & 1} \\ y & 1 & 0 & 1 \\ z & 0 & 0 & 1 \end{bmatrix}$$

$$\mathbf{G} = \begin{bmatrix} & x & y & z \\ \hline x & 0 & 1 & 1 \\ y & 1 & 0 & 1 \\ z & 0 & 0 & 1 \end{bmatrix}$$

• Weighted graph $G = \langle V, E, \omega \rangle$ with weights $\omega \in E \to \mathbb{G}$ in a group $\langle \mathbb{G}, 0, + \rangle$ (extended with ∞)



$$\begin{pmatrix} y \\ -1 \end{pmatrix}^{2} \qquad \begin{bmatrix} \mathbf{\omega}(\langle x, y \rangle) = 1 & \mathbf{\omega}(\langle x, z \rangle) = 2 \\ \mathbf{\omega}(\langle x, z \rangle) = 2 & \mathbf{\omega}(\langle y, x \rangle) = -1 \\ \mathbf{\omega}(\langle y, z \rangle) = 2 & \mathbf{\omega}(\langle z, z \rangle) = 1 \end{bmatrix}$$

$$\mathbf{G} = \begin{bmatrix} & x & y & z \\ \hline x & \infty & 1 & 2 \\ y & -1 & \infty & 2 \\ z & \infty & \infty & 1 \end{bmatrix}$$

(Finite non-empty) paths of a graph $G = \langle V, E \rangle$

$$\Pi(G) \triangleq \{x_1 \dots x_n \in V^n \mid n > 0 \land \forall i \in [1, n[. \langle x_i, x_{i+1} \rangle \in E\}$$

- Many possible recursive definitions:
 - path = arc | path \odot arc
 - path = arc | arc \odot path
 - path = arc | path | path ⊙ path
 - path = path | path ⊙ path & arc ⊆ path
 - ..

Fixpoint characterization of the paths of a graph

Theorem 1 The paths of a graph $G = \langle V, E \rangle$ are

$$\Pi(G) = \mathsf{lfp}^{\varsigma} \, \overline{\mathcal{F}}_{\Pi}, \qquad \overline{\mathcal{F}}_{\Pi}(X) \triangleq E \cup X \circledcirc E \qquad (1.a)$$

$$= \mathsf{lfp}^{\varsigma} \, \overline{\mathcal{F}}_{\Pi}, \qquad \overline{\mathcal{F}}_{\Pi}(X) \triangleq E \cup E \circledcirc X \qquad (1.b)$$

$$= \mathsf{lfp}^{\varsigma} \, \overline{\mathcal{F}}_{\Pi}, \qquad \overline{\mathcal{F}}_{\Pi}(X) \triangleq E \cup X \circledcirc X \qquad (1.c)$$

$$= \mathsf{lfp}^{\varsigma}_{E} \, \overline{\mathcal{F}}_{\Pi}, \qquad \overline{\mathcal{F}}_{\Pi}(X) \triangleq X \cup X \circledcirc X \qquad (1.d) \quad \square$$

⊚ is the concatenation of sets of finite paths

$$P \circledcirc Q \triangleq \{x_1 \dots x_n y_2 \dots y_m \mid x_1 \dots x_n \in P \land y_1 y_2 \dots y_m \in Q \land x_n = y_1\}. \tag{2}$$

Path problems

Path problem

- Classical definition: path problems are solved by graph algorithms that have the same algebraic structure
- Abstract interpretation: A path problem in a graph $G = \langle V, E \rangle$ consists in specifying/computing an abstraction $\alpha(\Pi(G))$ of its paths $\Pi(G)$ defined by a Galois connection

$$\langle \wp(V^{>1}), \subseteq, \cup \rangle \xrightarrow{\gamma} \langle A, \sqsubseteq, \sqcup \rangle.$$

Fixpoint characterization of a path problem

• A path problem can be solved by a fixpoint definition/computation.

Theorem 2 Let
$$G = \langle V, E \rangle$$
 be a graph with paths $\Pi(G)$ and $\langle \wp(V^{>1}), \subseteq, \cup \rangle \xrightarrow{\gamma} \langle A, \sqsubseteq, \sqcup \rangle$.

$$\alpha(\Pi(G)) = \mathsf{lfp}^{\sqsubseteq} \, \widehat{\mathcal{F}}_{\Pi}^{\sharp}, \qquad \widehat{\mathcal{F}}_{\Pi}^{\sharp}(X) \triangleq \alpha(E) \sqcup X \, \overline{\otimes} \, \alpha(E) \qquad (\mathsf{Th.2.a})$$

$$= \ldots \qquad \qquad (\mathsf{Th.2.b})$$

$$= \ldots \qquad \qquad (\mathsf{Th.2.c})$$

$$= \mathsf{lfp}_{\alpha(E)}^{\sqsubseteq} \, \widehat{\mathcal{F}}_{\Pi}^{\sharp}, \qquad \widehat{\mathcal{F}}_{\Pi}^{\sharp}(X) \triangleq X \sqcup X \, \overline{\otimes} \, X \qquad (\mathsf{Th.2.d})$$
where $\alpha(X) \, \overline{\otimes} \, \alpha(Y) = \alpha(X \, \overline{\otimes} \, Y)$.

 The proof is by calculational design using the classical exact fixpoint abstraction with commutation

Path problem 1: paths between any two vertices

Projection abstraction

$$\alpha^{\circ\circ}(X) \triangleq \lambda(y,z) \cdot \{x_1 \dots x_n \in X \mid y = x_1 \land x_n = z\}$$

such that

$$\langle \wp(V^{>1}), \subseteq, \cup \rangle \xrightarrow{\varphi^{\circ \circ}} \langle V \times V \to \wp(V^{>1}), \subseteq, \dot{\cup} \rangle$$
 (3)

Paths between any two vertices

$$p \triangleq \alpha^{\circ \circ}(\Pi(G))$$

Fixpoint characterization of the paths of a graph between any two vertices

Theorem 3 Let $G = \langle V, E \rangle$ be a graph. The paths between any two vertices of G are $p = \alpha^{\circ \circ}(\Pi(G))$ such that

 The proof is by calculational design using the classical exact fixpoint abstraction with commutation

Path problem 2: Elementary paths and cycles

- A cycle is *elementary* if and only if it contains no internal subcycle (*i.e.* subpath which is a cycle).
- A path is *elementary* if and only if it contains no subpath which is an internal cycle (so an elementary cycle is an elementary path).
- The only vertices that can occur twice in an elementary path are its extremities in which case it is an elementary cycle.
- Notation: elem? $(x_1 ... x_n)$
- Abstraction

$$\alpha^{\vartheta}(P) \triangleq \{\pi \in P \mid \mathsf{elem}?(\pi)\}.$$

$$\langle \wp(V^{>1}), \subseteq \rangle \xrightarrow{\stackrel{\gamma^{\vartheta}}{ \alpha^{\vartheta}}} \langle \wp(V^{>1}), \subseteq \rangle \qquad \langle V \times V \to \wp(V^{>1}), \stackrel{}{\subseteq} \rangle \xrightarrow{\stackrel{\gamma^{\vartheta}}{ \alpha^{\vartheta}}} \langle V \times V \to \wp(V^{>1}), \stackrel{}{\subseteq} \rangle$$

Fixpoint characterization of the elementary paths of a graph

Theorem 4 Let $G = \langle V, E \rangle$ be a graph. The elementary paths between any two vertices of G are $p^{\vartheta} \triangleq \alpha^{\circ \circ} \circ \alpha^{\vartheta}(\Pi(G))$ such that

where
$$\dot{E} \triangleq \lambda x, y \cdot (E \cap \{\langle x, y \rangle\})$$
 and $p_1 \dot{\otimes}^9 p_2 \triangleq \lambda x, y \cdot \bigcup_{z \in V} \{\pi_1 \odot \pi_2 \mid \pi_1 \in p_1(x, z) \land \pi_2 \in p_2(z, y) \land \text{elem-conc}?(\pi_1, \pi_2)\}.$

- Proof by calculational design using the classical exact fixpoint abstraction
- (Th.4.d) is almost Floyd-Roy-Warshall but in n^4 ! (n number of vertices)

Iteration multiple abstraction

Exact abstraction of iterates (intuition)

$$\langle \mathcal{A}, \preccurlyeq, 0, \Upsilon \rangle \xrightarrow{\overline{f_0}} \overline{f_1} \xrightarrow{\overline{f_1}} \overline{f_i} \xrightarrow{\overline{f_i}} \overline{f_{i+1}} \xrightarrow{\overline{x^i}} \alpha_0 = 0 \xrightarrow{\overline{x^1}} \alpha_2 \xrightarrow{\alpha_1} \overline{x^2} \xrightarrow{\alpha_i} \overline{x^i} \xrightarrow{\alpha_{i+1}} \overline{x^{i+2}} \xrightarrow{\alpha_{i+2}} \alpha_{\omega} \xrightarrow{\overline{x^{\omega}}} = Y_{i \in \mathbb{N}} \overline{x^i} \xrightarrow{\overline{x^i}} \langle \mathcal{C}, \sqsubseteq, \bot, \bot \rangle \xrightarrow{x^0 = \bot} x^1 \sqsubseteq x^2 \sqsubseteq x^i \sqsubseteq x^{i+1} \sqsubseteq x^{i+2} \sqsubseteq \underline{\mathbb{L}} \xrightarrow{x^{\omega}} = \bot x^{\omega} = \bot x^{\omega} = \bot x^{\omega}$$

lf

$$\bullet \quad \alpha_{i+1} \circ f_i = \overline{f_i} \circ \alpha_i$$

$$\quad \bullet \quad \alpha_{\omega}(\bigsqcup_{i \in \mathbb{N}} x_i) = \bigvee_{i \in \mathbb{N}} \alpha_i(x_i) \text{ for all increasing chains } \langle x_i \in \mathcal{C}, \ i \in \mathbb{N} \rangle.$$

then $\alpha_{\omega}(x^{\omega}) = \overline{x}^{\omega}$.

Exact abstraction of iterates (formally)

Theorem 5 Let $\langle \mathcal{C}, \sqsubseteq, \bot, \bigsqcup \rangle$ be a cpo, $\forall i \in \mathbb{N}$. $f_i \in \mathcal{C} \to \mathcal{C}$ be such that $\forall x, y \in \mathcal{C}$. $x \sqsubseteq y \Rightarrow f_i(x) \sqsubseteq f_{i+1}(y)$ with iterates $\langle x^i, i \in \mathbb{N} \cup \{\omega\} \rangle$ defined by $x^0 = \bot, x^{i+1} = f_i(x^i), x^\omega = \bigsqcup_{i \in \mathbb{N}} x^i$. Then these concrete iterates and $f \triangleq \bigsqcup_{i \in \mathbb{N}} f_i$ are well-defined.

Let $\langle \mathcal{A}, \preccurlyeq, 0, \gamma \rangle$ be a cpo, $\forall i \in \mathbb{N}$. $\overline{f_i} \in \mathcal{A} \to \mathcal{A}$ be such that $\forall \overline{x}, \overline{y} \in \mathcal{A}$. $\overline{x} \preccurlyeq \overline{y} \Rightarrow \overline{f_i}(\overline{x}) \preccurlyeq \overline{f_{i+1}}(\overline{y})$ with iterates $\langle \overline{x}^i, i \in \mathbb{N} \cup \{\omega\} \rangle$ defined by $\overline{x}^0 = 0$, $\overline{x}^{i+1} = \overline{f_i}(\overline{x}^i)$, $\overline{x}^\omega = \bigvee_{i \in \mathbb{N}} \overline{x}^i$. Then these abstract iterates and $\overline{f} \triangleq \bigvee_{i \in \mathbb{N}} \overline{f_i}$ are well-defined.

For all $i \in \mathbb{N} \cup \{\omega\}$, let $\alpha_i \in C \to \mathcal{A}$ be such that $\alpha_0(\bot) = 0$, $\alpha_{i+1} \circ f_i = \overline{f_i} \circ \alpha_i$, and $\alpha_\omega(\bigsqcup_{i \in \mathbb{N}} x_i) = \bigvee_{i \in \mathbb{N}} \alpha_i(x_i)$ for all increasing chains $\langle x_i \in C, i \in \mathbb{N} \rangle$. It follows that $\alpha_\omega(x^\omega) = \overline{x}^\omega$.

If, moreover, $\forall i \in \mathbb{N}$. $f_i \in C \xrightarrow{uc} C$ is upper-continuous then $x^{\omega} = \mathsf{lfp}^{\mathsf{E}} f$. Similarly $\overline{x}^{\omega} = \mathsf{lfp}^{\mathsf{E}} \overline{f}$ when the $\overline{f_i}$ are upper-continuous.

If both the f_i and $\overline{f_i}$ are upper-continuous then $\alpha_\omega(\mathsf{lfp}^{\scriptscriptstyle \sqsubseteq}\,f)=\alpha_\omega(x^\omega)=\overline{x}^\omega=\mathsf{lfp}^{\scriptscriptstyle \preccurlyeq}\,\overline{f}$. \square

Back to the elementary path problems

Elementary paths of finite graphs
$$G = \langle V, E \rangle$$
 $(|V| = n > 0)$

- Elementary paths in are of length at most n + 1 so the fixpoint iterates in Theorem 4 converge in at most n + 2 iterates.
- If $V = \{z_1 \dots z_n\}$ is finite, then the elementary paths of the $k + 2^{\text{nd}}$ iterate can be restricted to $\{z_1, \dots, z_k\}$.
- Applying Theorem 5 with

$$\begin{array}{lll} \alpha_{0}^{9}(\mathsf{p}) & \triangleq & \mathsf{p} \\ \alpha_{k}^{9}(\mathsf{p}) & \triangleq & \pmb{\lambda} \, x, \, y \cdot \{\pi \in \mathsf{p}(x, \, y) \mid \mathsf{V}(\pi) \subseteq \{z_{1}, \dots, z_{k}\} \cup \{x, \, y\}\}, & k \in [1, n] \\ \alpha_{k}^{9}(\mathsf{p}) & \triangleq & \mathsf{p}, & k > n \end{array} \tag{9}$$

$$\langle V \times V \to \wp(V^{>1}), \, \dot{\subseteq} \rangle \xrightarrow{\gamma_k^{\vartheta}} \langle V \times V \to \bigcup_{k=2}^{n+1} V^k, \, \dot{\subseteq} \rangle.$$
 (10)

we get an iterative algorithm.

Iterative characterization of the elementary paths of a finite graph

Theorem 6 Let $G = \langle V, E \rangle$ be a finite graph with $V = \{z_1, \dots, z_n\}, n > 0$. Then

 $\mathsf{p}_1 \stackrel{\dot{\odot}}{\circ} \mathsf{p}_2 \triangleq \boldsymbol{\lambda} \, x, \, y \bullet \{ \pi_1 \odot \pi_2 \mid \pi_1 \in \mathsf{p}_1(x,z) \land \pi_2 \in \mathsf{p}_2(z,y) \land \mathsf{elem\text{-}conc?}(\pi_1,\pi_2) \}.$

Iterative characterization of an *over-approximation* of the elementary paths of a finite graph

$$\begin{array}{lll} \textbf{Corollary 7} & \text{Let } G = \langle V, \, E \rangle \text{ be a finite graph with } V = \{z_1, \dots, z_n\}, \, n > 0. \text{ Then} \\ \\ \mathsf{p}^{\ni} = \dots & (\mathsf{Cor.7.c}) \\ \\ & = \mathsf{lfp}_{\hat{E}}^{\, c} \, \widehat{\mathcal{F}}_{\Pi}^{\, \circ} \, \subseteq \, \widehat{\mathcal{F}}_{\pi}^{\, n+1} & (\mathsf{Cor.7.d}) \\ \\ & \text{where} & \widehat{\mathcal{F}}_{\pi}^{\, 0} \, \triangleq \, \dot{E}, & \widehat{\mathcal{F}}_{\pi}^{\, k+1} \, \triangleq \, \widehat{\mathcal{F}}_{\pi}^{\, k} \, \dot{\cup} \, \widehat{\mathcal{F}}_{\pi}^{\, k} \, \dot{\odot}_{z_k} \, \widehat{\mathcal{F}}_{\pi}^{\, k} & \Box \end{array}$$

replacing $\overset{\circ}{o}_z$ by $\overset{\circ}{o}_z$ (with no check that concatenated paths are elementary).

Path problem 3: shortest distances between any two vertices of a weighted graph $G = \langle V, E, \omega \rangle$ on a group $\langle \mathbb{G}, 0, + \rangle$

The weight of a path is $\boldsymbol{\omega}(x_1 \dots x_n) \triangleq \sum_{i=1}^{n-1} \boldsymbol{\omega}(\langle x_i, x_{i+1} \rangle)$ (6)

The minimal weight of a set of paths is

$$\boldsymbol{\omega}(P) \triangleq \min\{\boldsymbol{\omega}(\pi) \mid \pi \in P\}. \tag{7}$$

■ Galois connection $\langle \wp(\bigcup_{n \in \mathbb{N}^+} V^n), \subseteq \rangle \iff \langle \mathbb{G} \cup \{-\infty, \infty\}, \ge \rangle$ extended pointwise to

$$\langle V \times V \to \wp(\bigcup_{\bullet} V^n), \subseteq \rangle \xrightarrow{\bullet} \langle V \times V \to \mathbb{G} \cup \{-\infty, \infty\}, \ge \rangle.$$
 (8)

■ The distance d(x, y) between an origin $x \in V$ and an extremity $y \in V$ is the length $\omega(p(x, y))$ of the shortest path between these vertices $d \triangleq \dot{\omega}(p) = \dot{\omega}(P)$ provided $p \subseteq P$ and no cycle has a strictly negative weight

Iterative characterization of the shortest path length of a graph

Theorem 8 Let $G = \langle V, E, \omega \rangle$ be a finite graph with $V = \{z_1, \dots, z_n\}$, n > 0 weighted on the totally ordered group $\langle \mathbb{G}, \leq, 0, + \rangle$ with no strictly negative weight.

Then the distances between any two vertices are

Proof by calculational design based on Theorem 5.

Roy-Floyd-Warshall shortest distances of a graph

Algorithm 9 The Roy-Floyd-Warshall algorithm computes the shortest distances $\dot{\omega}(p) \in V \times V \to \mathbb{G} \cup \{-\infty, \infty\}$ in a finite graph with no cycle with strictly negative weight:

```
for x,y\in V do \operatorname{d}(x,y):=\operatorname{if}\ \langle x,\ y\rangle\in E\ \operatorname{then}\ \pmb{\omega}(x,y)\ \operatorname{else}\ \infty done; for z\in V do \operatorname{d}(x,y):=\min(\operatorname{d}(x,y),\operatorname{d}(x,z)+\operatorname{d}(z,y)) done done.
```

Conclusion

Conclusion

- The Roy-Floyd-Warshall algorithm is an abstract interpretation of a concrete path finding algorithm
- The abstraction is different at each fixpoint iteration (Theorem 5), which is unusual.
- Path problems have been observed to have a common algebraic structure
- This is because the primitive structure $\langle \wp(V^{>1}), E, \cup, \bigcirc \rangle$ is preserved by the abstractions

Bibliography

References I

- Floyd, Robert W. (1962). "Algorithm 97: Shortest path". *Commun. ACM* 5.6, p. 345. Roy, Bernard (1959). "Transitivité et connexité". *C. R. Acad. Sci. Paris* 249, pp. 216–218.
- (1965). Cheminement et connexité dans les graphes, application aux problèmes d'ordonnancement. 2nd ed. Metra, Paris, p. 137.
- Sergey, Ilya, Jan Midtgaard, and Dave Clarke (2012). "Calculating Graph Algorithms for Dominance and Shortest Path". In: *MPC*. Vol. 7342. Lecture Notes in Computer Science. Springer, pp. 132–156 (3).
- Warshall, Stephen (1962). "A Theorem on Boolean Matrices". J. ACM 9.1, pp. 11-12.

The End, Thank you

Happy birthday Manual