

# Towards the Possibility of Objective Interval Uncertainty in Physics. II

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## 1. Is Interval Uncertainty Subjective?

- Applications of interval computations usually assume that:
  - while we only know an interval  $[\underline{x}, \bar{x}]$  containing the actual (unknown) value of a physical quantity  $x$ ,
  - there *is* the exact value  $x$  of this quantity, and that
  - in principle, we can get more and more accurate estimates of this value.
- This assumption is in line with the usual formulations of physical theories – as
  - partial differential equations
  - relating exact values of different physical quantities, fields, etc., at different space-time locations.
- Due to uncertainty principle, there are limitations on how accurately we can measure physical quantities.

## 2. It Is Desirable to Take Objective Uncertainty into Account

- One of the important principles of modern physics is *operationalism*.
- According to this principle, a physical theory should only use observable quantities.
- This principle is behind most successes of the 20th century physics, such as:
  - relativity theory (vs. un-observable aether),
  - quantum mechanics.
- Thus, it is desirable:
  - to avoid using un-measurable exact values and
  - to modify physical theories so that they explicitly take objective uncertainty into account.

### 3. Objective Uncertainty Is About Probabilities

- According to quantum physics, we can only predict probabilities of different events.
- Thus, uncertainty means that instead of exact values of these probabilities, we can only determine intervals.
- What is the observation meaning of probability?
- If a sequence  $\omega_1\omega_2\dots$  is random, it satisfies all the probability laws such as the law of large numbers.
- If a sequence satisfies all probability laws, then for all practical purposes we can consider it random.
- Thus, we can define a sequence to be random if it satisfies all probability laws.
- A probability law is a statement  $S$  which is true with probability 1:  $P(S) = 1$ .

#### 4. Observational Meaning of Probabilities: Kolmogorov-Martin-Löf (KML) Randomness

- A sequence is called *random* if it satisfies all probability laws.
- A probability law is a statement  $S$  which is true with probability 1:  $P(S) = 1$ .
- So, a sequence is random if it belongs to all definable sets of measure 1.
- A sequence belongs to a set of measure 1 iff it does not belong to its complement  $C = \neg S$  with  $P(C) = 0$ .
- So, *a sequence is random if it does not belong to any definable set of measure 0.*
- There are countably many definable sets, so the union of all such sets has measure 0.
- Thus, almost all sequences are KML-random.

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## 5. Probability Interval: Observational Meaning

- Probabilities have direct observational meaning only for repeating events.
- In mathematical terms, independent repeating events correspond to a *product measure*:

$$P(A \& B) = P(A) \cdot P(B).$$

- Traditional case: we know the exact probability  $p$ .
- Then, observable sequences  $\omega_1\omega_2\dots$  are KLM-random relative to a product of  $p$ -measures.
- It is natural to say that a sequence is  $[\underline{p}, \bar{p}]$ -random if it is random for some product measure with  $p_i \in [\underline{p}, \bar{p}]$ .
- If  $p \in [\underline{p}, \bar{p}]$ , then, of course, each  $p$ -random sequence is also  $[\underline{p}, \bar{p}]$ -random.
- In this case, the interval uncertainty is *subjective*.

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## 6. Can There Be Objective Interval Uncertainty?

- We say that a sequence  $\omega_1\omega_2\dots$  is *objectively*  $[\underline{p}, \bar{p}]$ -*random* if:
  - this sequence is  $[\underline{p}, \bar{p}]$ -random, and
  - this sequence is *not*  $[\underline{q}, \bar{q}]$ -random for any narrower interval  $[\underline{q}, \bar{q}] \subset [\underline{p}, \bar{p}]$ .
- *Proposition.* For every interval  $[\underline{p}, \bar{p}]$ , there exist objectively  $[\underline{p}, \bar{p}]$ -random sequences.
- *Example:* any sequence  $\omega_1\omega_2\dots$  corresponding to  $p_i$  for which  $\liminf p_i = \underline{p}$  and  $\limsup p_i = \bar{p}$ .
- *Proof:* let us prove that this sequence  $\omega_1\omega_2\dots$  is not  $[\underline{q}, \bar{q}]$ -random for any proper subinterval  $[\underline{q}, \bar{q}] \subset [\underline{p}, \bar{p}]$ .
- It is known that if two measures are mutually singular, then no sequence is random w.r.t. both measures.

## 7. Proof (cont-d)

- For product measures, singularity is equivalent to

$$\sum_{i=1}^{\infty} \left[ (\sqrt{p_i} - \sqrt{q_i})^2 + \left( \sqrt{1-p_i} - \sqrt{1-q_i} \right)^2 \right] = +\infty.$$

- For a proper subinterval,  $\underline{p} < \underline{q}$  or  $\bar{q} < \bar{p}$ .
- W.l.o.g., let us consider the case when  $\underline{p} < \underline{q}$ .
- When  $\liminf p_i = \underline{p}$  then, for every  $\varepsilon > 0$ , there are infinitely many  $i$  s.t.  $\sqrt{p_i} \leq \sqrt{\underline{p}} + \varepsilon$ .
- For these  $i$ , we have  $q_i \geq \underline{q}$ , so  $\sqrt{q_i} \geq \sqrt{\underline{q}}$ .
- Thus,  $\sqrt{q_i} - \sqrt{p_i} \geq \sqrt{\underline{q}} - \left( \sqrt{\underline{p}} + \varepsilon \right) = \left( \sqrt{\underline{q}} - \sqrt{\underline{p}} \right) - \varepsilon$ .
- For  $\varepsilon = (\sqrt{\underline{q}} - \sqrt{\underline{p}})/2$ , we have  $\sqrt{q_i} - \sqrt{p_i} > \varepsilon > 0$  and therefore, the above sum is infinite.
- So, a  $\{p_i\}$ -random sequence  $\omega_1\omega_2\dots$  cannot be  $\{q_i\}$ -random. The proposition is proven.



## 8. From Kolmogorov-Martin-Löf Theoretical Randomness to a More Physical One

- The above definition means that (definable) events with probability 0 cannot happen.
- In practice, physicists also assume that events with a *very small* probability cannot happen.
- For example, a kettle on a cold stove will not boil by itself – but the probability is non-zero.
- If a coin falls head 100 times in a row, any reasonable person will conclude that this coin is not fair.
- It is not possible to formalize this idea by simply setting a threshold  $p_0 > 0$  below which events are not possible.
- Indeed, then, for  $N$  for which  $2^{-N} < p_0$ , no sequence of  $N$  heads or tails would be possible at all.

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## 9. From Kolmogorov-Martin-Löf Theoretical Randomness to a More Physical One (cont-d)

- We cannot have a universal threshold  $p_0$  such that events with probability  $\leq p_0$  cannot happen.
- However, we know that:
  - for each decreasing ( $A_n \supseteq A_{n+1}$ ) sequence of properties  $A_n$  with  $\lim p(A_n) = 0$ ,
  - there exists an  $N$  above which a truly random sequence cannot belong to  $A_N$ .
- *Resulting definition:* we say that  $\mathcal{R}$  is a set of random elements if
  - for every definable decreasing sequence  $\{A_n\}$  for which  $\lim P(A_n) = 0$ ,
  - there exists an  $N$  for which  $\mathcal{R} \cap A_N = \emptyset$ .

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## 10. Related Idea: Physical Induction

- How do we come up with physical laws?
- Someone formulates a hypothesis.
- This hypothesis is tested, and if it confirmed sufficiently many times.
- Then we conclude that this hypothesis is indeed a universal physical law.
- This conclusion is known as *physical induction*.
- Different physicists may disagree on how many experiments we need to become certain.
- However, most physicists would agree that:
  - after sufficiently many confirmations,
  - the hypothesis should be accepted as a physical law.
- Example: normal distribution :-)

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## 11. How to Describe Physical Induction in Precise Terms

- Let  $s$  denote the state of the world, and let  $P(s, i)$  indicate that the property  $P$  holds in the  $i$ -th experiment.
- In these terms, physical induction means that for every property  $P$ , there is an integer  $N$  such that:
  - if the statements  $P(s, 1), \dots, P(s, N)$  are all true,
  - then the property  $P$  holds for all possible experiments – i.e., we have  $\forall n P(s, n)$ .
- This cannot be true for all *mathematically possible* states: we can have  $P(s, 1), \dots, P(s, N)$  and  $\neg P(s, N + 1)$ .
- Our understanding of the physicists' claims is that:
  - if we restrict ourselves to *physically meaningful* states,
  - then physical induction is true.

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## 12. Resulting Definition

- Let  $S$  be a set; its elements will be called *states of the world*.
- Let  $T \subseteq S$  be a subset of  $S$ . We say that  $T$  *consists of physically meaningful states* if:
  - for every property  $P$ , there exists an integer  $N_P$  such that
  - for each state  $s \in T$  for which  $P(s, i)$  holds for all  $i \leq N_P$ , we have  $\forall n P(s, n)$ .
- For this definition to be precise, we need to select a theory  $\mathcal{L}$  which is:
  - rich enough to contain all physicists' arguments and
  - weak enough so that we will be able to formally talk about definability in  $\mathcal{L}$ .

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### 13. Definition: Equivalent Form

- We can reformulate this definition in terms of *definable sets*, i.e.:
  - sets of the type  $\{x : P(x)\}$
  - corresponding to definable properties  $P(x)$ .
- Let  $S$  be a set; its elements will be called *states of the world*.
- Let  $T \subseteq S$  be a subset of  $S$ . We say that  $T$  consists of *physically meaningful states* if:
  - for every definable sequence of sets  $\{A_n\}$ , there exists an integer  $N_A$
  - such that  $T \cap \bigcap_{n=1}^{N_A} A_n = T \cap \bigcap_{n=1}^{\infty} A_n$ .

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## 14. Existence Proof

- There are no more than countably many words, so no more than countably many definable sequences.
- For real numbers, we can enumerate all definable sequence, as  $\{A_n^1\}, \{A_n^2\}, \dots$ . Let us pick  $\varepsilon \in (0, 1)$ .
- For each  $k$ , for the difference sets  $D_n^k \stackrel{\text{def}}{=} \bigcap_{i=1}^n A_n^k - \bigcap_{i=1}^{\infty} A_n^k$ , we have  $D_{n+1}^k \subseteq D_n^k$  and  $\bigcap_{n=1}^{\infty} D_n^k = \emptyset$ , thus,  $\mu(D_n^k) \rightarrow 0$ .
- Hence, there exists  $n_k$  for which  $\mu(D_{n_k}^k) \leq 2^{-k} \cdot \varepsilon$ .
- We then take  $T = S - \bigcup_{k=1}^{\infty} D_{n_k}^k$ .
- Here,  $\mu\left(\bigcup_{k=1}^{\infty} D_{n_k}^k\right) \leq \sum_{k=1}^{\infty} \mu(D_{n_k}^k) \leq \sum_{k=1}^{\infty} 2^{-k} \cdot \varepsilon = \varepsilon < 1$ , and thus, the difference  $T$  is non-empty.
- For this set  $T$ , we can take  $N_{A^k} = n_k$ .

## 15. Random Sequences and Physically Meaningful Sequences

- Let  $\mathcal{R}_K$  denote the set of all elements which are random in Kolmogorov-Martin-Löf sense. Then:
- *Every set of random elements consists of physically meaningful elements.*
- *For every set  $T$  of physically meaningful elements, the intersection  $T \cap \mathcal{R}_K$  is a set of random elements.*
- *Proof:* When  $A_n$  is definable, for  $D_n \stackrel{\text{def}}{=} \bigcap_{i=1}^n A_i - \bigcap_{i=1}^{\infty} A_i$ , we have  $D_n \supseteq D_{n+1}$  and  $\bigcap_{n=1}^{\infty} D_n = \emptyset$ , so  $P(D_n) \rightarrow 0$ .
- Therefore, there exists an  $N$  for which the set of random elements does not contain any elements from  $D_N$ .
- Thus, every set of random elements indeed consists of physically meaningful elements.



## 16. Proof (cont-d)

- Let  $T$  consist of physically meaningful elements. Let us prove that  $\mathcal{T} \cap \mathcal{R}_K$  is a set of random elements.
- If  $A_n \supseteq A_{n+1}$  and  $P\left(\bigcap_{n=1}^{\infty} A_n\right) = 0$ , then for  $B_m \stackrel{\text{def}}{=} A_m - \bigcap_{n=1}^{\infty} A_n$ , we have  $B_m \supseteq B_{m+1}$  and  $\bigcap_{n=1}^{\infty} B_n = \emptyset$ .
- Thus, by definition of a set consisting of physically meaningful elements, we conclude that  $B_N \cap T = \emptyset$ .
- Since  $P\left(\bigcap_{n=1}^{\infty} A_n\right) = 0$ , we also know that  $\left(\bigcap_{n=1}^{\infty} A_n\right) \cap \mathcal{R}_K = \emptyset$ .
- Thus,  $A_N = B_N \cup \left(\bigcap_{n=1}^{\infty} A_n\right)$  has no common elements with the intersection  $T \cap \mathcal{R}_K$ . Q.E.D.

## 17. Interval Case

- *Reminder*: we want to describe the fact that events with very small probability are impossible.
- *Case of exactly known probability  $p$* :
  - in addition to requiring that the sequence of observations  $\omega_1\omega_2\dots$  is  $p$ -random,
  - we also require that this sequence is physically meaningful.
- *Interval case* can be handled similarly:
  - in addition to requiring that the sequence of observations  $\omega_1\omega_2\dots$  is  $[\underline{p}, \bar{p}]$ -random,
  - we also require that this sequence is physically meaningful.

## 18. Additional Consequence

- Main *objectives* of science:
  - *guaranteed* estimates for physical quantities;
  - *guaranteed* predictions for these quantities.
- *Problem*: estimation and prediction are ill-posed.
- *Example*:
  - measurement devices are inertial;
  - hence suppress high frequencies  $\omega$ ;
  - so  $\varphi(x)$  and  $\varphi(x) + \sin(\omega \cdot t)$  are indistinguishable.
- *Existing approaches*:
  - statistical regularization (filtering);
  - Tikhonov regularization (e.g.,  $|\dot{x}| \leq \Delta$ );
  - expert-based regularization.
- *Main problem*: no guarantee.

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## 19. On Physically Meaningful Solutions, Problems Become Well-Posed

- *State estimation – an ill-posed problem:*
  - *Measurement  $f$ :*  
state  $s \in S \rightarrow$  observation  $r = f(s) \in R$ .
  - *In principle*, we can reconstruct  $r \rightarrow s$ :  
as  $s = f^{-1}(r)$ .
  - *Problem:* small changes in  $r$  can lead to huge changes in  $s$  ( $f^{-1}$  *not continuous*).
- *Theorem:*
  - Let  $S$  be a definably separable metric space.
  - Let  $\mathcal{T}$  be a set of physically meaningful elements of  $S$ .
  - Let  $f : S \rightarrow R$  be a continuous 1-1 function.
  - Then, the inverse mapping  $f^{-1} : R \rightarrow S$  is *continuous* for every  $r \in f(\mathcal{T})$ .

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## 20. Everything is Related – Einstein-Podolsky-Rosen (EPR) Paradox

- Due to *Relativity Theory*, two spatially separated simultaneous events cannot influence each other.
- *Einstein, Podolsky, and Rosen* intended to show that in quantum physics, such influence is possible.
- *In formal terms*, let  $x$  and  $x'$  be measured values at these two events.
- *Independence* means that possible values of  $x$  do not depend on  $x'$ , i.e.,  $S = X \times X'$  for some  $X$  and  $X'$ .
- *Physical induction* implies that the pair  $(x, x')$  belongs to a set  $S$  of physically meaningful pairs.
- *Theorem: The set  $S$  cannot be represented as  $X \times X'$ .*
- Thus, everything *is* related – but we probably can't use this relation to pass information ( $S$  isn't computable).

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## 21. From States of the World to Specific Quantities

- Usually, we only have a partial information about a state: we have a definable f-n  $f : S \rightarrow X$  which maps
  - every state of the world
  - into the corresponding partial information.
- Then the range  $f(T)$  corresponding to all physically meaningful states has the same property as  $T$ :
- Let a set  $T \subseteq S$  consist of physically meaningful states, and let  $f : S \rightarrow X$  be a definable function.
- Then, for every definable sequence of subsets  $B_n \subseteq X$ , there exists an integer  $N_B$  such that

$$f(T) \cap \bigcap_{n=1}^{N_B} B_n = f(T) \cap \bigcap_{n=1}^{\infty} B_n.$$

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## 22. Proof

- We want to prove that for some  $N_B$ ,
  - if an element  $x \in f(T)$  belongs to the sets  $B_1, \dots, B_{N_B}$ ,
  - then  $x \in B_n$  for all  $n$ .
- An arbitrary element  $x \in f(T)$  has the form  $x = f(s)$  for some  $s \in T$ .
- Let us take  $A_n \stackrel{\text{def}}{=} f^{-1}(B_n)$ .
- Since  $T$  consists of physically meaningful states, there exists an appropriate integer  $N_A$ .
- Let us take  $N_B \stackrel{\text{def}}{=} N_A$ .
- By definition of  $A_n$ , the condition  $x = f(s) \in B_i$  implies that  $s \in A_i$ ; so we have  $s \in A_i$  for all  $i \leq N_A$ .
- Thus, we have  $s \in A_n$  for all  $n$ , which implies that  $x = f(s) \in B_n$ . Q.E.D.

## 23. Computations with Real Numbers: Reminder

- From the physical viewpoint, real numbers  $x$  describe values of different quantities.
- We get values of real numbers by measurements.
- Measurements are never 100% accurate, so after a measurement, we get an approximate value  $r_k$  of  $x$ .
- In principle, we can measure  $x$  with higher and higher accuracy.
- So, from the computational viewpoint, a real number is a sequence of rational numbers  $r_k$  for which, e.g.,

$$|x - r_k| \leq 2^{-k}.$$

- By an algorithm processing real numbers, we mean an algorithm using  $r_k$  as an “oracle” (subroutine).
- This is how computations with real numbers are defined in *computable analysis*.



## 24. Checking Equality of Real Numbers

- *Known:* equality of real numbers is undecidable.
- For physically meaningful real numbers, however, a deciding algorithm *is* possible:
  - for every set  $T \subseteq \mathbb{R}^2$  which consists of physically meaningful pairs  $(x, y)$  of real numbers,
  - there exists an algorithm deciding whether  $x = y$ .
- *Proof:* We can take  $A_n = \{(x, y) : 0 < |x - y| < 2^{-n}\}$ . The intersection of all these sets is empty.
- Hence,  $T$  has no elements from  $\bigcap_{n=1}^{N_A} A_n = A_{N_A}$ .
- Thus, for each  $(x, y) \in T$ ,  $x = y$  or  $|x - y| \geq 2^{-N_A}$ .
- We can detect this by taking  $2^{-(N_A+3)}$ -approximations  $x'$  and  $y'$  to  $x$  and  $y$ . Q.E.D.

## 25. Finding Roots

- In general, it is not possible, given a f-n  $f(x)$  attaining negative and positive values, to compute its root.
- This becomes possible if we restrict ourselves to physically meaningful functions:
- *Let  $K$  be a computable compact.*
- *Let  $X$  be the set of all functions  $f : K \rightarrow \mathbb{R}$  that attain 0 value somewhere on  $K$ . Then:*
  - *for every set  $T \subseteq X$  consisting of physically meaningful functions and for every  $\varepsilon > 0$ ,*
  - *there is an algorithm that, given a f-n  $f \in T$ , computes an  $\varepsilon$ -approximation to the set of roots*
$$R \stackrel{\text{def}}{=} \{x : f(x) = 0\}.$$
- In particular, we can compute an  $\varepsilon$ -approximation to one of the roots.

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## 26. Finding Roots: Proof

- To compute the set  $R = \{x : f(x) = 0\}$  with accuracy  $\varepsilon > 0$ , let us take an  $(\varepsilon/2)$ -net  $\{x_1, \dots, x_n\} \subseteq K$ .
- For each  $i$ , we can compute  $\varepsilon' \in (\varepsilon/2, \varepsilon)$  for which  $B_i \stackrel{\text{def}}{=} \{x : d(x, x_i) \leq \varepsilon'\}$  is a computable compact set.
- It is possible to algorithmically compute the minimum of a function on a computable compact set.
- Thus, we can compute  $m_i \stackrel{\text{def}}{=} \min\{|f(x)| : x \in B_i\}$ .
- Since  $f \in T$ , similarly to the previous proof, we can prove that  $\exists N \forall f \in T \forall i (m_i = 0 \vee m_i \geq 2^{-N})$ .
- Comp.  $m_i$  w/acc.  $2^{-(N+2)}$ , we check  $m_i = 0$  or  $m_i > 0$ .
- Let's prove that  $d_H(R, \{x_i : m_i = 0\}) \leq \varepsilon$ , i.e., that  $\forall i (m_i = 0 \Rightarrow \exists x (f(x) = 0 \ \& \ d(x, x_i) \leq \varepsilon))$  and  $\forall x (f(x) = 0 \Rightarrow \exists i (m_i = 0 \ \& \ d(x, x_i) \leq \varepsilon))$ .

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## 27. Finding Roots: Proof (cont-d)

- $m_i = 0$  means  $\min\{|f(x)| : x \in B_i \stackrel{\text{def}}{=} B_{\varepsilon'}(x_i)\} = 0$ .
- Since the set  $K$  is compact, this value 0 is attained, i.e., there exists a value  $x \in B_i$  for which  $f(x) = 0$ .
- From  $x \in B_i$ , we conclude that  $d(x, x_i) \leq \varepsilon'$  and, since  $\varepsilon' < \varepsilon$ , that  $d(x, x_i) < \varepsilon$ .
- Thus,  $x_i$  is  $\varepsilon$ -close to the root  $x$ .
- Vice versa, let  $x$  be a root, i.e., let  $f(x) = 0$ .
- Since the points  $x_i$  form an  $(\varepsilon/2)$ -net, there exists an index  $i$  for which  $d(x, x_i) \leq \varepsilon/2$ .
- Since  $\varepsilon/2 < \varepsilon'$ , this means that  $d(x, x_i) \leq \varepsilon'$  and thus,  $x \in B_i$ .
- Therefore,  $m_i = \min\{|f(x)| : x \in B_i\} = 0$ . So, the root  $x$  is  $\varepsilon$ -close to a point  $x_i$  for which  $m_i = 0$ .

## 28. Optimization

- In general, it is not algorithmically possible to find  $x$  where  $f(x)$  attains maximum.
- Let  $K$  be a computable compact. Let  $X$  be the set of all functions  $f : K \rightarrow \mathbb{R}$ . Then:
  - for every set  $T \subseteq X$  consisting of physically meaningful functions and for every  $\varepsilon > 0$ ,
  - there is an algorithm that, given a f-n  $f \in T$ , computes an  $\varepsilon$ -approx. to  $S = \left\{ x : f(x) = \max_y f(y) \right\}$ .
- In particular, we can compute an approximation to an individual  $x \in S$ .
- *Reduction to roots:*  $f(x) = \max_y f(y)$  iff  $g(x) = 0$ , where  $g(x) \stackrel{\text{def}}{=} f(x) - \max_y f(y)$ .

## 29. Computing Fixed Points

- In general, it is not possible to compute all the fixed points of a given computable function  $f(x)$ .
- Let  $K$  be a computable compact. Let  $X$  be the set of all functions  $f : K \rightarrow K$ . Then:
  - for every set  $T \subseteq X$  consisting of physically meaningful functions and for every  $\varepsilon > 0$ ,
  - there is an algorithm that, given a finite  $f \in T$ , computes an  $\varepsilon$ -approximation to the set  $\{x : f(x) = x\}$ .
- In particular, we can compute an approximation to an individual fixed point.
- *Reduction to roots:*  $f(x) = x$  iff  $g(x) = 0$ , where  $g(x) \stackrel{\text{def}}{=} d(f(x), x)$ .

## 30. Computing Limits

- *In general:* it is not algorithmically possible to find a limit  $\lim a_n$  of a convergent computable sequence.
- Let  $K$  be a computable compact. Let  $X$  be the set of all convergent sequences  $a = \{a_n\}$ ,  $a_n \in K$ . Then:
  - for every set  $T \subseteq X$  consisting of physically meaningful functions and for every  $\varepsilon > 0$ ,
  - there exists an algorithm that, given a sequence  $a \in T$ , computes its limit with accuracy  $\varepsilon$ .
- *Use:* this enables us to compute limits of iterations and sums of Taylor series (frequent in physics).
- *Main idea:* for every  $\varepsilon > 0$  there exists  $\delta > 0$  such that when  $|a_n - a_{n-1}| \leq \delta$ , then  $|a_n - \lim a_n| \leq \varepsilon$ .
- *Intuitively:* we stop when two consequent iterations are close to each other.

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## 34. A Formal Definition of Definable Sets

- Let  $\mathcal{L}$  be a theory.
- Let  $P(x)$  be a formula from  $\mathcal{L}$  for which the set  $\{x \mid P(x)\}$  exists.
- We will then call the set  $\{x \mid P(x)\}$   $\mathcal{L}$ -definable.
- Crudely speaking, a set is  $\mathcal{L}$ -definable if we can explicitly *define* it in  $\mathcal{L}$ .
- All usual sets are definable:  $\mathbb{N}$ ,  $\mathbb{R}$ , etc.
- Not every set is  $\mathcal{L}$ -definable:
  - every  $\mathcal{L}$ -definable set is uniquely determined by a text  $P(x)$  in the language of set theory;
  - there are only countably many texts and therefore, there are only countably many  $\mathcal{L}$ -definable sets;
  - so, some sets of natural numbers are not definable.

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## 35. How to Prove Results About Definable Sets

- Our objective is to be able to make mathematical statements about  $\mathcal{L}$ -definable sets. Therefore:
  - in addition to the theory  $\mathcal{L}$ ,
  - we must have a stronger theory  $\mathcal{M}$  in which the class of all  $\mathcal{L}$ -definable sets is a countable set.
- For every formula  $F$  from the theory  $\mathcal{L}$ , we denote its Gödel number by  $\lfloor F \rfloor$ .
- We say that a theory  $\mathcal{M}$  is *stronger* than  $\mathcal{L}$  if:
  - $\mathcal{M}$  contains all formulas, all axioms, and all deduction rules from  $\mathcal{L}$ , and
  - $\mathcal{M}$  contains a predicate  $\text{def}(n, x)$  such that for every formula  $P(x)$  from  $\mathcal{L}$  with one free variable,

$$\mathcal{M} \vdash \forall y (\text{def}(\lfloor P(x) \rfloor, y) \leftrightarrow P(y)).$$

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## 36. Existence of a Stronger Theory

- As  $\mathcal{M}$ , we take  $\mathcal{L}$  plus all above equivalence formulas.
- Is  $\mathcal{M}$  consistent?
- Due to compactness, we prove that for any  $P_1(x), \dots, P_m(x)$ ,  $\mathcal{L}$  is consistent with the equivalences corr. to  $P_i(x)$ .
- Indeed, we can take

$\text{def}(n, y) \leftrightarrow (n = \lfloor P_1(x) \rfloor \ \& \ P_1(y)) \vee \dots \vee (n = \lfloor P_m(x) \rfloor \ \& \ P_m(y))$ .

- This formula is definable in  $\mathcal{L}$  and satisfies all  $m$  equivalence properties.
- Thus, the existence of a stronger theory is proven.
- The notion of an  $\mathcal{L}$ -definable set can be expressed in  $\mathcal{M}$ :  $S$  is  $\mathcal{L}$ -definable iff  $\exists n \in \mathbb{N} \forall y (\text{def}(n, y) \leftrightarrow y \in S)$ .
- So, all statements involving definability become statements from the  $\mathcal{M}$  itself, *not* from metalanguage.

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