Lattices and the Knaster-Tarski Theorem

Deepak D'Souza

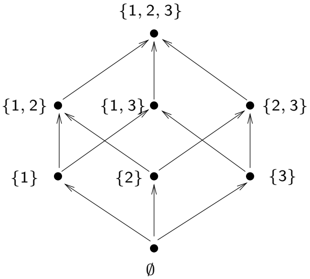
Department of Computer Science and Automation
Indian Institute of Science, Bangalore.

8 August 2017

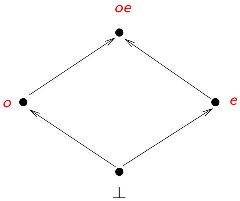
Outline

1. Why study lattices
2. Partial Orders
3. Lattices
4. Knaster-Tarski Theorem
5. Computing LFP

What a lattice looks like



Subsets of $\{1, 2, 3\}$, "subset"



Odd/even, "contained in"

Why study lattices in program analysis?

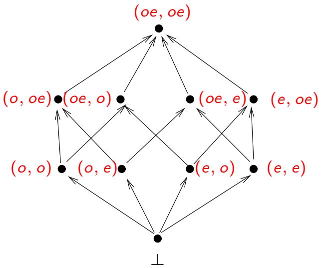
Why lattices?

- Natural way to obtain the "collecting state" at a point is to take union of states reached along each path leading to the point.
- With abstract states also we want a "union" or "join" over all paths (JOP).

Why fixpoints?

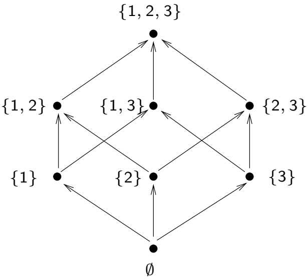
- Guaranteed to safely approximate JOP (* Conditions apply).
- Easier to compute than JOP.
- Knaster-Tarski theorem tells us when a fixpoint exists and what it looks like.

```
1:  p = 5;
2:  q = 2;
3:  while (p > q) {
4:      p := p+1;
5:      q := q+2;
    }
6:  print p;
```

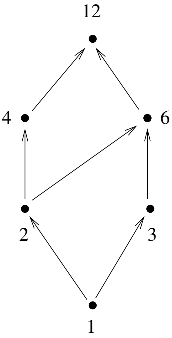


Partial Orders

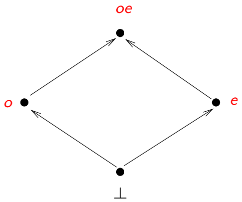
- Usual order (or total order) on numbers: $1 \leq 2 \leq 3$.
- Some domains are naturally "partially" ordered:



Subsets of $\{1, 2, 3\}$, "subset"



Divisors of 12, "divides"



Odd/even, "contained in"

Partial orders: definition

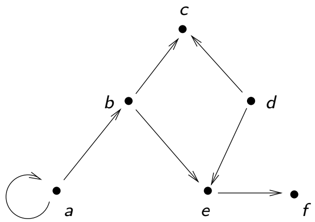
- A partially ordered set is a non-empty set D along with a partial order $\leq$ on D. Thus $\leq$ is a binary relation on D satisfying:
  - $\leq$ is reflexive ($d \leq d$ for each $d \in D$)
  - $\leq$ is transitive ($d \leq d'$ and $d' \leq d''$ implies $d \leq d''$)
  - $\leq$ is anti-symmetric ($d \leq d'$ and $d' \leq d$ implies $d = d'$).

Binary relations as Graphs

We can view a binary relation on a set as a directed graph.
For example, the binary relation

$$\{(a, a), (a, b), (b, c), (b, e), (d, e), (d, c), (e, f)\}$$

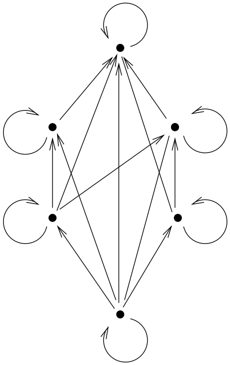
can be represented as the graph:



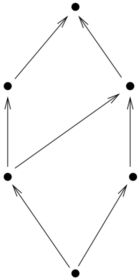
Partial Order as a graph

A partial order is then a special kind of directed graph:

- Reflexive = self-loop on each node
- Antisymmetric = no 2-length cycles
- Transitive = "transitivity" of edges.



Graph representation

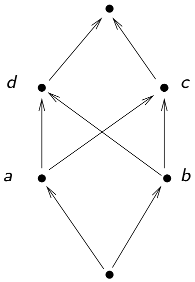


Hasse-diagram representation

Upper bounds etc.

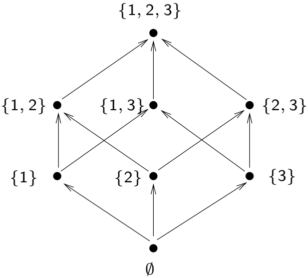
In a partially ordered set $(D, \leq)$:

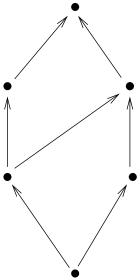
- An element $u \in D$ is an upper bound of a set of elements $X \subseteq D$, if $x \leq u$ for all $x \in X$.
- u is the least upper bound (or lub or join) of X if u is an upper bound for X, and for every upper bound y of X, we have $u \leq y$. We write $u = \bigsqcup X$.
- Similarly, $v = \bigsqcap X$ (v is the greatest lower bound or glb or meet of X).

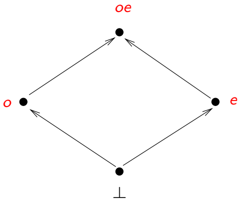


Lattices

- A lattice is a partially order set in which every pair of elements has an lub and a glb.
- A complete lattice is a lattice in which every subset of elements has a lub and glb.

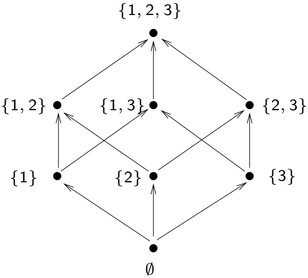


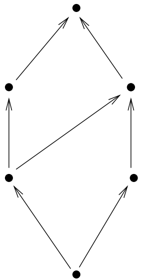


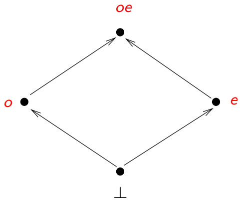


Lattices

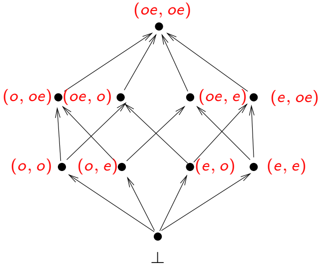
- A lattice is a partially order set in which every pair of elements has an lub and a glb.
- A complete lattice is a lattice in which every subset of elements has a lub and glb.
- Examples below are all complete lattices.







More lattices

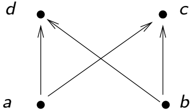


Exercise

1. Example of a partial order that is not a lattice?

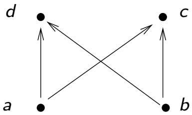
Exercise

1. Example of a partial order that is not a lattice?



Exercise

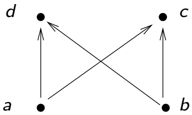
1. Example of a partial order that is not a lattice?



2. "Simplest" example of a partial order that is not a lattice?

Exercise

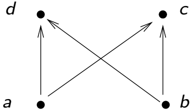
1. Example of a partial order that is not a lattice?



2. "Simplest" example of a partial order that is not a lattice?

Exercise

1. Example of a partial order that is not a lattice?

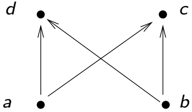


2. "Simplest" example of a partial order that is not a lattice?

3. Example of a lattice which is not complete?

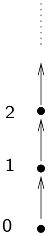
Exercise

1. Example of a partial order that is not a lattice?



2. "Simplest" example of a partial order that is not a lattice?

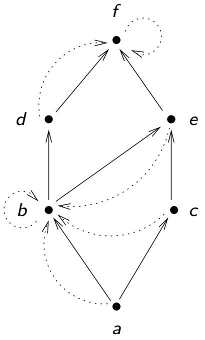
3. Example of a lattice which is not complete?



Monotonic functions

Let $(D, \leq)$ be a partially ordered set.

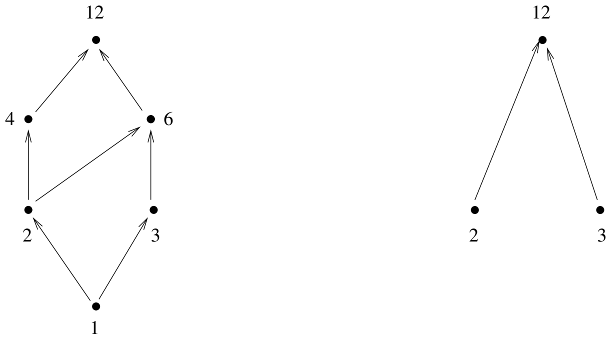
- A function $f : D \to D$ is monotonic or order-preserving if whenever $x \leq y$ we have $f(x) \leq f(y)$.



Partial order induced by a subset of elements

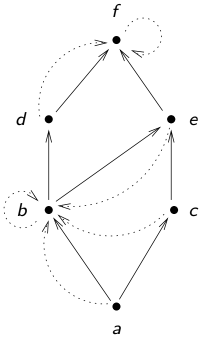
Let $(D, \leq)$ be a partially ordered set, and X be a non-empty subset of D. Then X induces a partial order, which we call the partial order *induced by* X in $(D, \leq)$, and defined to be $(X, \leq \cap (X \times X))$.

Example: the partial order induced by the set of elements $X = \{2, 3, 12\}$.



Fixpoints

- A fixpoint of a function $f : D \to D$ is an element $x \in D$ such that $f(x) = x$.
- A pre-fixpoint of f is an element x such that $x \leq f(x)$.
- A post-fixpoint of f is an element x such that $f(x) \leq x$.



Knaster-Tarski Fixpoint Theorem

Theorem (Knaster-Tarski)

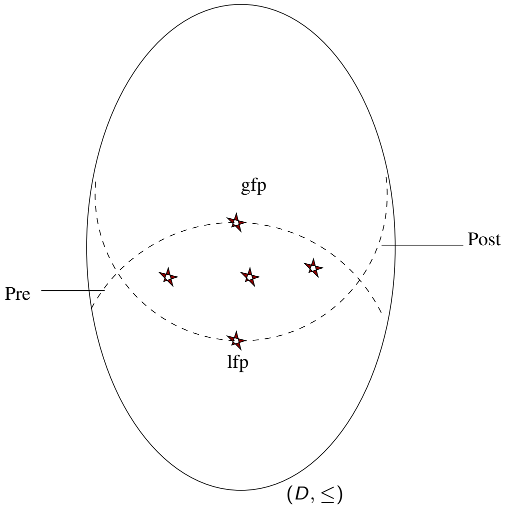
Let $(D, \leq)$ be a complete lattice, and $f : D \to D$ a monotonic function on $(D, \leq)$. Then:

(a) *f has at least one fixpoint.*

(b) *f has a least fixpoint which coincides with the glb of the set of postfixpoints of f, and a greatest fixpoint which coincides with the lub of the prefixpoints of f.*

(c) *The set of fixpoints P of f itself forms a complete lattice under $\leq$.*

Fixpoints of f



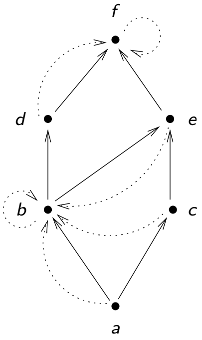
Stars denote fixpoints.

Exercise

Consider the complete lattice and monotone function f below.

1. Mark the pre-fixpoints with up-triangles ($\triangle$).
2. What is the lub of the pre-fixpoints?
3. Mark post-fixpoints with down-triangles ($\bigtriangledown$).
4. Fixpoints are the stars ($\bowtie$).

Check that claims of K-T theorem hold here.
If you drop completeness of lattice or monotonicity of f, does K-T still hold?



Proof of Knaster-Tarski theorem

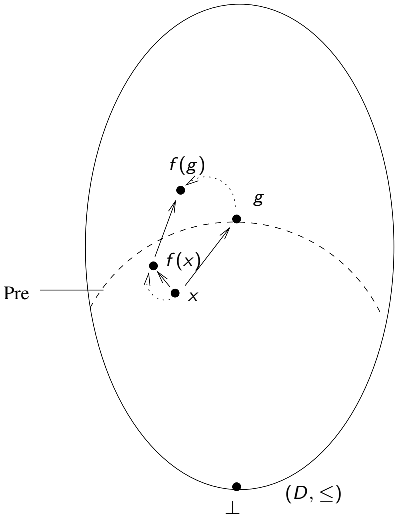
(a) $g = \bigsqcup Pre$ is a fixpoint of f.

(b) g is the greatest fixpoint of f.

(c) Similarly $l = \bigsqcap Post$ is the least fixpoint of f.

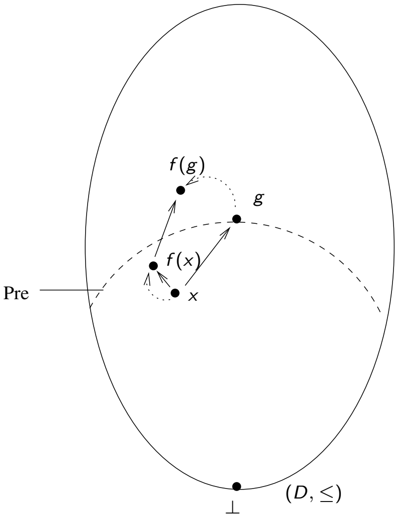
(d) Let P be the set of fixpoints of f. Then $(P, \leq)$ is a *complete* lattice.

Proof of K-T theorem: (a)



Proof of K-T theorem: (a)

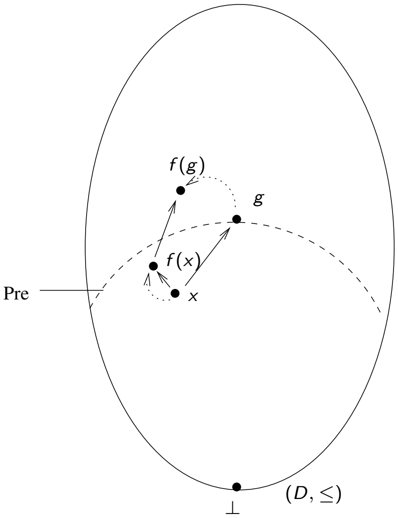
To show $g = f(g)$:



Proof of K-T theorem: (a)

To show $g = f(g)$:

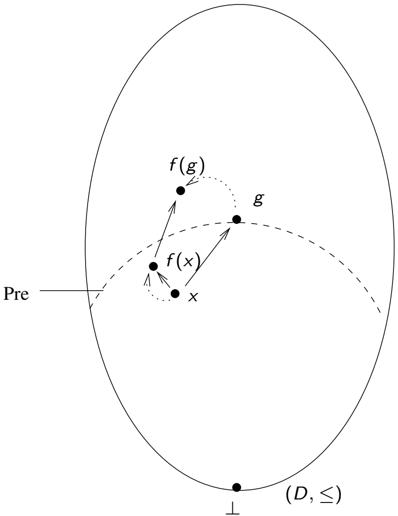
- $g \leq f(g)$



Proof of K-T theorem: (a)

To show $g = f(g)$:

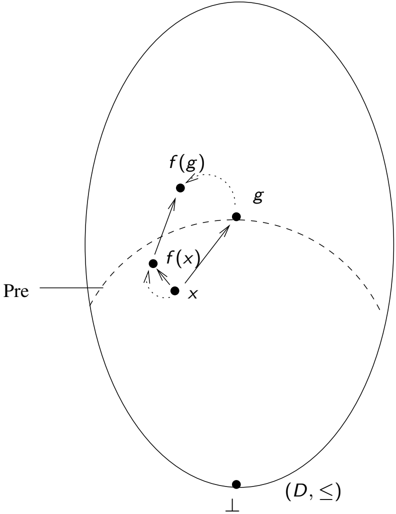
- $g \leq f(g)$
  - Since $f(g)$ can be seen to be u.b. of *Pre*.



Proof of K-T theorem: (a)

To show $g = f(g)$:

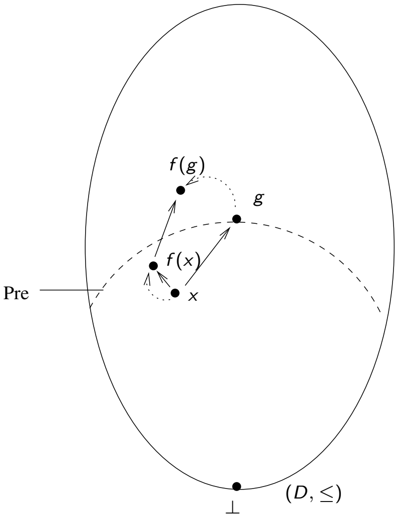
- $g \leq f(g)$
  - Since $f(g)$ can be seen to be u.b. of *Pre*.
- $f(g) \leq g$



Proof of K-T theorem: (a)

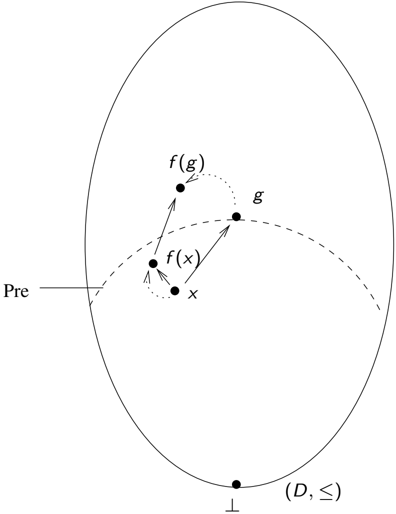
To show $g = f(g)$:

- $g \leq f(g)$
  - Since $f(g)$ can be seen to be u.b. of *Pre*.
- $f(g) \leq g$
  - Since $f(g)$ can be seen to be prefixpoint of f.



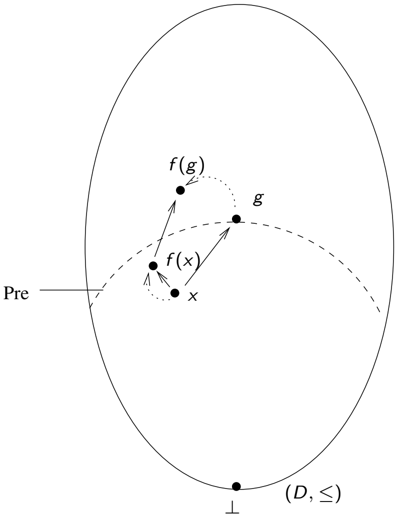
Proof of K-T theorem: (b)

g is the greatest fixpoint of f.



Proof of K-T theorem: (b)

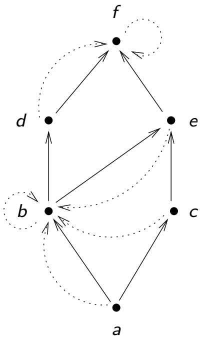
g is the greatest fixpoint of f. Any other fixpoint is also a pre-fixpoint of f, and hence g must dominate it.



Exercise: intervals and closure

Let $(D, \leq)$ be a partial order, and let $f : D \to D$.

- Let $a, b \in D$. The interval from a to b, written $[a, b]$, is the set $\{d \mid a \leq d \leq b\}$.
- A subset $X \subseteq D$ is said to be closed wrt to f, if $f(x) \in X$ for each $x \in X$.

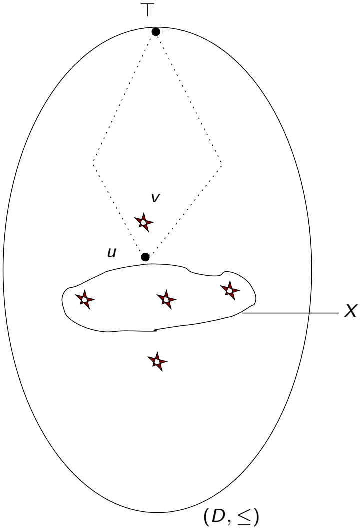


Exercise: Let $(D, \leq)$ be a partial order with a $\top$ element, and let $f : D \to D$ be a monotone function on D.

1. Show that an interval in D need *not* be closed wrt f.
2. Let $u \in D$ be the lub of a set X of fixpoints of f. Prove that the interval $[u, \top]$ is closed wrt f.

Proof of K-T theorem: (d)

- $(P, \leq)$ is also a partial order.
- $(P, \leq)$ is a complete lattice
  - Let $X \subseteq P$. We show there is an lub of X in $(P, \leq)$.
    - Let u be lub of X in $(D, \leq)$.
    - Consider "interval" $I = [u, \top] = \{x \in D \mid u \leq x\}$. $(I, \leq)$ is also a complete lattice.
    - $f : I \to I$ as well, and monotonic on $(I, \leq)$.
    - Hence by part (a) f has a least fixpoint in I, say v.
    - Argue that v is the lub of X in $(P, \leq)$.



Chains in partial orders

- A chain in a partial order $(D, \leq)$ is a totally ordered subset of D.
- An ascending chain is an infinite sequence of elements of D of the form:

$$d_0 \leq d_1 \leq d_2 \leq \cdots .$$

- An ascending chain $\langle d_i \rangle$ is eventually stable if there exists n_0 such that $d_i = d_{n_0}$ for each $i \geq n_0$.
- $(D, \leq)$ has finite height if each each chain in it is finite.
- $(D, \leq)$ has bounded height if there exists k such that each chain in D has height at most k (i.e. number of elements in each chain is at most $k + 1$.)

Monotonicity, distributivity, and continuity

- f is monotone:

  $$x \leq y \implies f(x) \leq f(y).$$

- f is distributive:

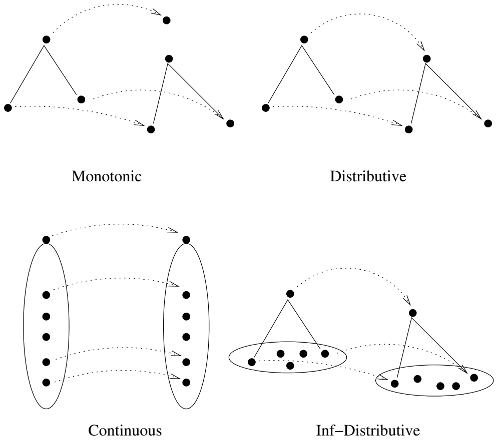
  $$f(x \sqcup y) = f(x) \sqcup f(y).$$

- f is continuous: For any asc chain X:

  $$f(\bigsqcup X) = \bigsqcup (f(X)).$$

- f is inf distributive: For any $X \subseteq D$:

  $$f(\bigsqcup X) = \bigsqcup (f(X)).$$



Characterising lfp's and gfp's of a function f in a complete lattice $(D, \leq)$

- f is continuous if for any ascending chain X in D,

$$f(\bigsqcup X) = \bigsqcup(f(X)).$$

- If f is continuous then

$$lfp(f) = \bigsqcup_{i \geq 0}(f^i(\bot)).$$

- If f is monotonic and $(D, \leq)$ has finite height then we can compute $lfp(f)$ by finding the stable value of the asc. chain

$$\bot \leq f(\bot) \leq f^2(\bot) \leq f^3(\bot) \leq \cdots .$$