

# A CDCL-style Calculus for Solving Non-linear Constraints<sup>1</sup>

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# Main Problem

Checking satisfiability of (non-)linear constraints.

Linear:

$$\begin{aligned}5x - 10y - 2z &\leq 1/2 \\6x - 1/3y + 2z &> 0 \\-10x + 5y - 31z &\geq 0\end{aligned}$$

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Polynomial:

$$3x^2y - 10yzx - 2z \leq 5$$

$$-5yz^2 - 1/3y + 2z > 1$$

$$x + 5xy - 11xz \geq 7$$

# Main Problem

Checking **satisfiability** of (non-)linear constraints.

Non-linear with transcendental functions

$$\begin{aligned} 2 \sin^2 x - 5 \cos y^2 - 2z &\leq 1/2 \quad \vee \quad e^{x^{-2}} + zy < y \\ 4x - 1/3y + 2zx &> 0 \\ x^2 - y^2 - z &\geq 0 \end{aligned}$$

Motivation:

- **Verification:** of hybrid; embedded systems; programs etc.
- **Proof assistance** for mathematics which rely on computations with **non-linear constraints** such as Hales proof of **Kepler's conjecture**.

In most cases the problem of solving non-linear constraints is **undecidable** or relates to open problems in maths.

# Overview of our approach

- ① separated linear form  $\mathcal{L} \wedge \mathcal{N}$
- ② ksmt calculus – conflict-driven calculus for solving non-linear constraints
- ③ local linearisations for resolving non-linear conflicts
  - approximation of non-linear problem by incremental linearisations
  - related work [A. Cimatti, A. Griggio, A. Irfan, M. Roveri, and R. Sebastiani'18; . . .]
- ④  $\delta$ -complete decision procedure for bounded instances

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New class  $\mathcal{F}_{\text{DA}}$  – functions with decidable rational approximations

- Checking “non-linear conflicts” is decidable for functions in  $\mathcal{F}_{\text{DA}}$
- inspired by computable analysis

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New class  $\mathcal{F}_{\text{DA}}$  – functions with decidable rational approximations

- Checking “non-linear conflicts” is decidable for functions in  $\mathcal{F}_{\text{DA}}$
- inspired by computable analysis
- $\mathcal{F}_{\text{DA}}$  includes:
  - Multivariate polynomials  $x^2yz^5$
  - Transcendental functions:  $\exp, \ln, \log_b, \sin, \cos, \tan, \arctan, \dots$
  - Discontinuous functions: step-functions; piecewise linear/polynomial functions

From Logic to Arithmetic: The linear case

# From Logic to Linear Arithmetic: Resolution

## Motivation:

How to extend efficient SAT technology to other domains/theories?

- Black-box: CDCL( $T$ ) – separate Boolean structure and theory
- SAT-encodings: bit-vectors etc.
- **White-box:** extend SAT calculi to other domains

# From Logic to Linear Arithmetic: Resolution

propositional

linear arithmetic

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clauses

$$\neg x_1 \vee x_2 \vee \cdots \vee x_n$$

linear inequalities

$$-5x_1 + 3x_2 + \cdots + 0.5x_n + 17 \geq 0$$

clause resolution

$$\frac{\neg x \vee C \quad x \vee D}{C \vee D}$$

inequality resolution

$$\frac{-ax + p \geq 0 \quad bx + q \geq 0}{bp + aq \geq 0}$$

# Combine model search and proof search

Conflict resolution – combination of model search and proof search

- Iteratively assign values (A) to variables  $x_1 \mapsto 0 :: x_2 \mapsto 0.2 :: \dots :: x_n \mapsto 5$
- If all constraints evaluate to true then – done
- Otherwise, we have a conflict
  - ① resolve (R)
  - ② backjump (B)
  - ③ refine assignment (A)

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  - ③ refine assignment (A)
- Conflict Resolution [Korovin, Tsiskaridze, Voronkov, 2009]
- GDPPLL [McMillan, Kuehlmann, Sagiv 2009]
- bound propagation [Korovin, Voronkov, 2011]
- MCSAT/NLSAT [Jovanović, de Moura, 2012/2013]
- CDSAT [Bonacina, Graham-Lengran, Shankar, 2017]
- ...

# Example

$$x_4 - 2x_3 + x_1 + 5 \geq 0 \quad (1)$$

$$x_4 + 2x_3 + x_2 + 3 \geq 0 \quad (2)$$

$$-x_4 - x_3 - 3x_2 - 3x_1 + 1 \geq 0 \quad (3)$$

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variable  
bounds  
assignment

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variable	$x_1$		
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variable	$x_1$		
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variable	$x_1$	$x_2$		
bounds	$(-\infty, \infty)$	$(-\infty, \infty)$		
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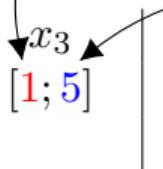
$$-x_3 + x_2 - 2x_1 + 5 \geq 0 \quad (6)$$

variable	$x_1$	$x_2$	$x_3$	
bounds	$(-\infty, \infty)$	$(-\infty, \infty)$		
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 \end{array}$$

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bounds	$(-\infty, \infty)$	$(-\infty, \infty)$	
assignment	$x_1 \mapsto 0$	$x_2 \mapsto 0$	


  
 $x_3$   
 $[1; 5]$

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**Conflict:**  $\text{res}_{x_4}((1), (3)) \rightsquigarrow (7)$

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 \end{array}$$

variable	$x_1$	$x_2$	$x_3$	$x_4$
bounds	$(-\infty, \infty)$	$(-\infty, \infty)$	$[1; 2]$	$[-3; 0]$
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SAT

# Example

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## SAT

CR is **correct** and **terminating**. [Korovin, Tsiskaridze, Voronkov; CP'09]

# Fourier-Motzkin vs Conflict Resolution

Example:

$$\begin{array}{ccccccccc} 2x_5 & - & 3x_4 & + & x_3 & - & 3x_2 & - & 2x_1 & + & 3 & \geq & 0 \\ 2x_5 & + & x_4 & - & 2x_3 & & & - & 2x_1 & + & 2 & \geq & 0 \\ -x_5 & & & & & + & 3x_2 & + & x_1 & + & 2 & \geq & 0 \\ -3x_5 & & & + & 2x_3 & & & - & 3x_1 & - & 2 & \geq & 0 \\ x_5 & - & 2x_4 & & & - & 2x_2 & + & 3x_1 & - & 2 & \geq & 0 \\ -2x_5 & + & 2x_4 & - & 3x_3 & - & x_2 & + & 2x_1 & + & 3 & > & 0 \\ 3x_5 & - & 2x_4 & + & 2x_3 & + & 3x_2 & + & 2x_1 & + & 1 & > & 0 \\ x_5 & & & & & & & + & 2x_1 & + & 2 & > & 0 \\ & 2x_4 & - & x_3 & - & 3x_2 & - & x_1 & + & 3 & = & 0 \end{array}$$

Fourier-Motzkin: Generates over 280 million linear inequalities.

Conflict Resolution: Generates 21 linear inequalities.

ksmt calculus – extending conflict resolution to non-linear constraints

Existentially quantified formula in CNF over predicates over  $(\mathbb{R}, \mathcal{F}_{\text{lin}} \cup \mathcal{F}_{\text{nl}}, <, \leq, >, \geq)$ .

Example:  $\exists x, y : \left( ((\sin x)^2 + (\cos x)^2 < 1) \vee (\exp x < y) \right) \wedge (4 \cdot x > y)$

An assignment  $\alpha : V \rightarrow \mathbb{Q}$  is a **solution** to such a CNF  $\mathcal{C}$  over variables  $V$  iff

- $\alpha$  assigns all quantified variables
- for each clause  $C \in \mathcal{C}$  there is  $\ell \in C$  with **evaluates** to true, in symbols:  $\llbracket \ell \rrbracket^\alpha = \text{true}$

**Problem:** finding solution to  $\mathcal{C}$  or showing that none exists.

# Overview of the ksmt approach

Main ingredients of our approach:

- ① separated linear form  $\mathcal{L} \wedge \mathcal{N}$
- ② ksmt calculus – conflict-driven calculus for solving non-linear constraints
- ③ local linearisations for resolving non-linear conflicts

# Separated Linear Form

Separated linear form:  $\mathcal{L} \wedge \mathcal{N}$

- $\mathcal{L}$  – linear inequalities:  $q_1x_1 + q_2x_2 + \cdots + q_nx_n + q_0 \diamond 0$

$$\begin{aligned} 2x - 4y - 2u - 2 &> 0 \\ -x + 2y + 3u + 1 &> 0 \\ 4y + 2u + 1 &\geq 0 \end{aligned}$$

- $\mathcal{N}$  – non-linear units:  $x \diamond f(\bar{t})$

$$\begin{aligned} y &> \sin(x^2) \\ u &\leq y^2x \\ x &\geq e^{-u} \end{aligned}$$

# Separated Linear Form

Transforming non-linear constraints into separated linear form.

- **Monotonic flattening:** introduce fresh variables for non-linear terms.

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Lemma. Any CNF over non-linear constraints can be efficiently transformed into separated linear form using monotonic flattening.

# ksmt calculus

- Transition rules define relation  $\Rightarrow$  on states  $(\alpha, \mathcal{L}, \mathcal{N})$ .
  - (partial) assignment  $\alpha$
  - linear inequalities  $\mathcal{L}$
  - non-linear units  $\mathcal{N}$
- initial state is  $(\text{nil}, \mathcal{L}_0, \mathcal{N}_0)$  for formula in separated linear form  $\mathcal{L}_0 \wedge \mathcal{N}_0$ .
- *sat* and *unsat* are final states.

$\mathcal{N}_0$  remains unchanged under  $\Rightarrow$  transformations.

# ksmt calculus

Rules

$(\alpha, \mathcal{L}, \mathcal{N}) \Rightarrow \circ$

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(B) backjump	$(\gamma, \mathcal{L}, \mathcal{N})$	to $\gamma$ maximal conflict-free prefix of $\alpha$
(L) linearise	$(\alpha, \mathcal{L} \cup L, \mathcal{N})$	$L$ linearisation, excluding the non-linear conflict
$(F^{sat})$	$sat$	all variables are assigned, no linear conflict and (A), (R), (B), (L) are not applicable
$(F^{unsat})$	$unsat$	$\llbracket \mathcal{L} \rrbracket^{nil} = \text{false}$

$\llbracket \cdot \rrbracket^\alpha$  is the partial evaluation under  $\alpha$ .

# Local linearisations

## Definition

Assignment  $\alpha$  with non-linear conflict  $\llbracket P \rrbracket^\alpha = \text{false}$  for a non-linear unit  $P$ . A linear clause  $L$  is a **linearisation** if

- for any assignment  $\beta$ ,  $\llbracket P \rrbracket^\beta = \text{true}$  implies  $\llbracket L \rrbracket^\beta = \text{true}$ , and
- $\llbracket L \rrbracket^\alpha = \text{false}$ .

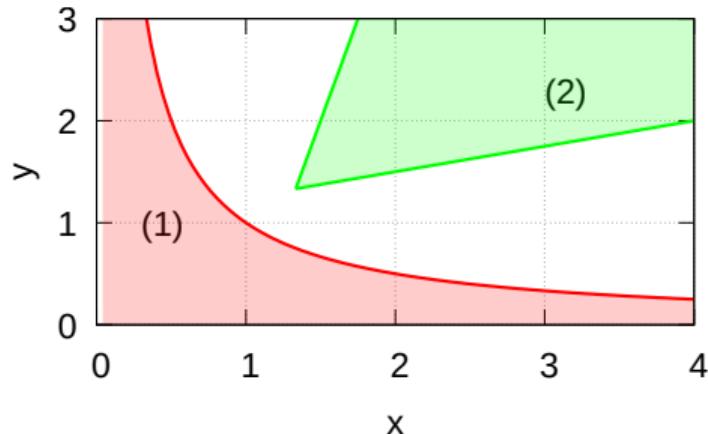
## unsat example run using Interval linearisation

$$\mathcal{C} = \underbrace{(y \leq 1/x)}_P \wedge (x/4 + 1 \leq y) \wedge (y \leq 4 \cdot (x - 1))$$

Linearisation of conflicts  $(x, y)$  at  $\alpha$  here:

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rule	$\alpha$	note
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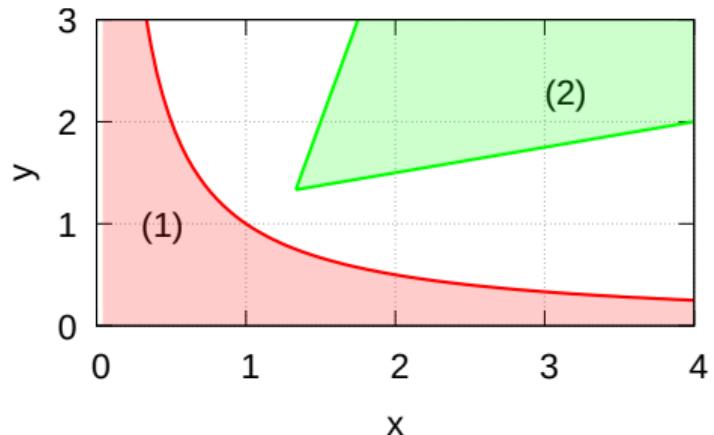
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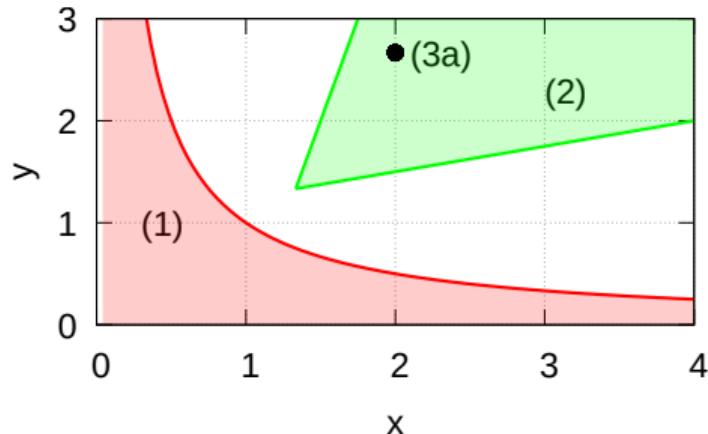
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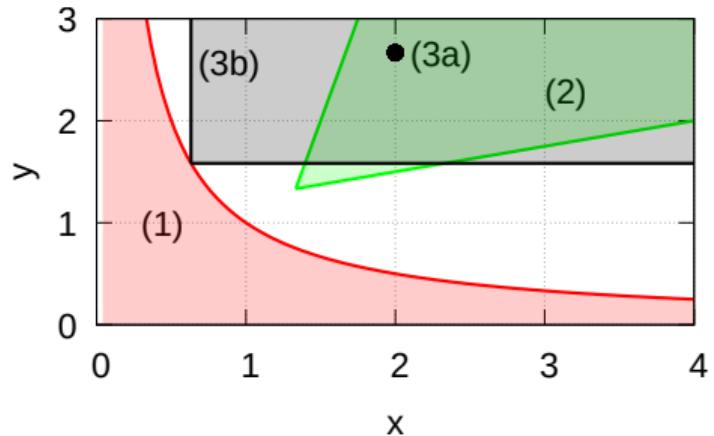
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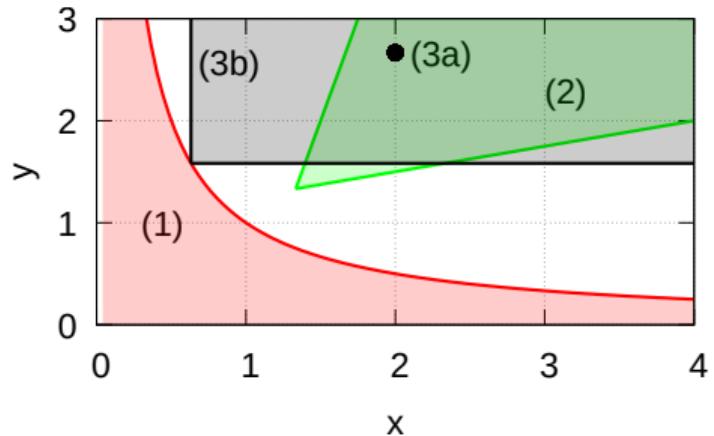
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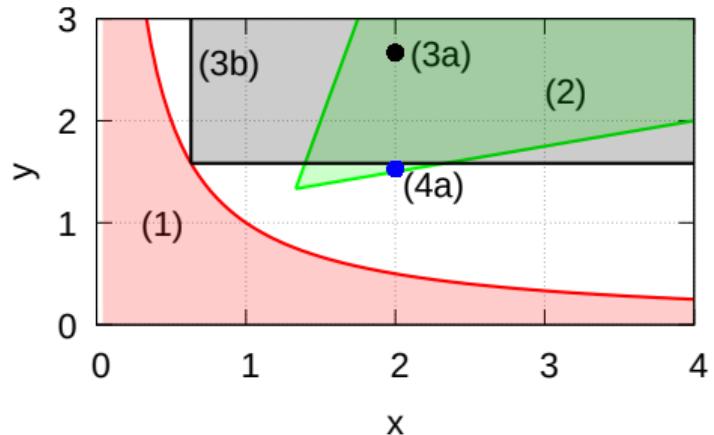
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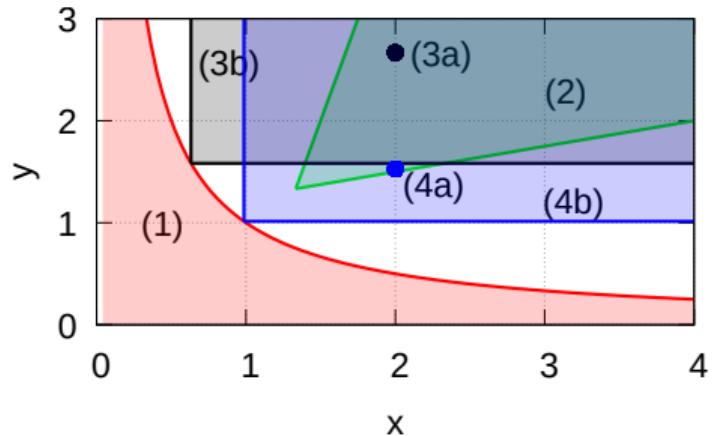
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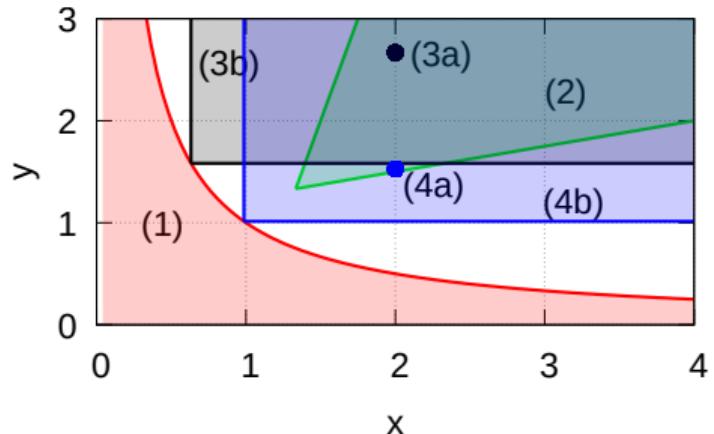
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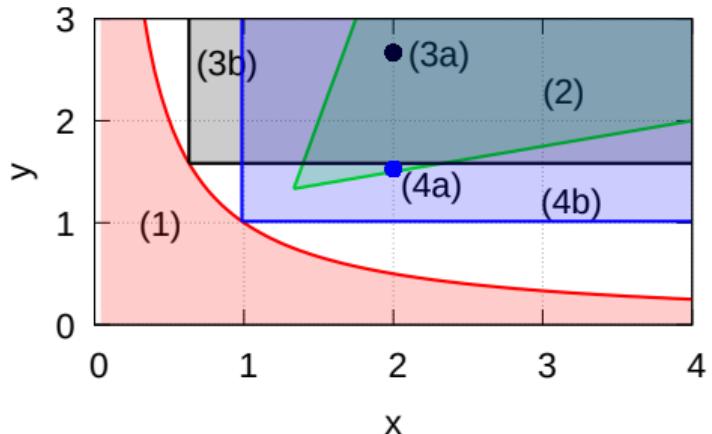
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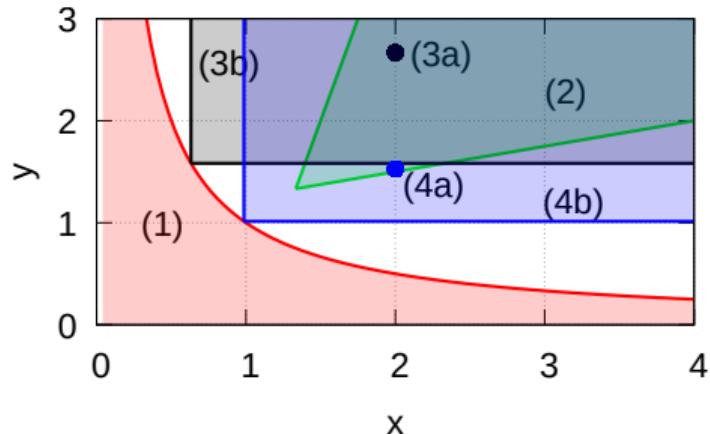
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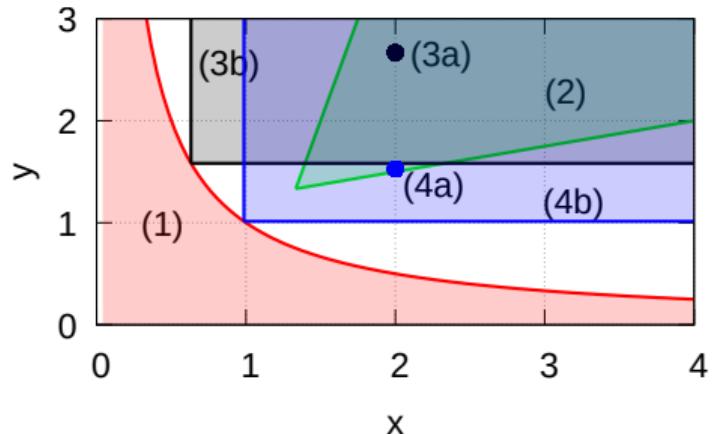
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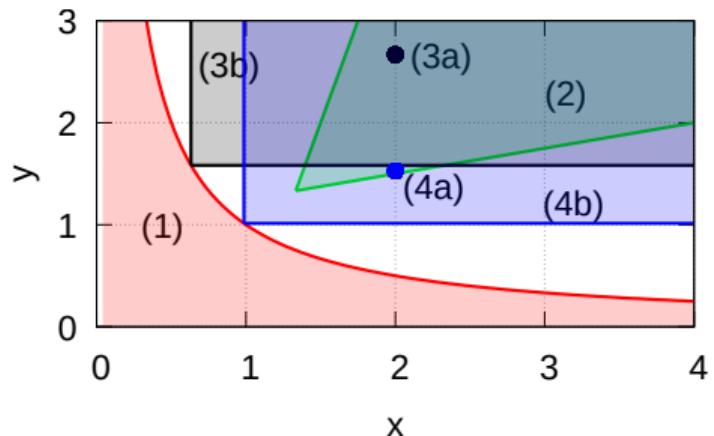
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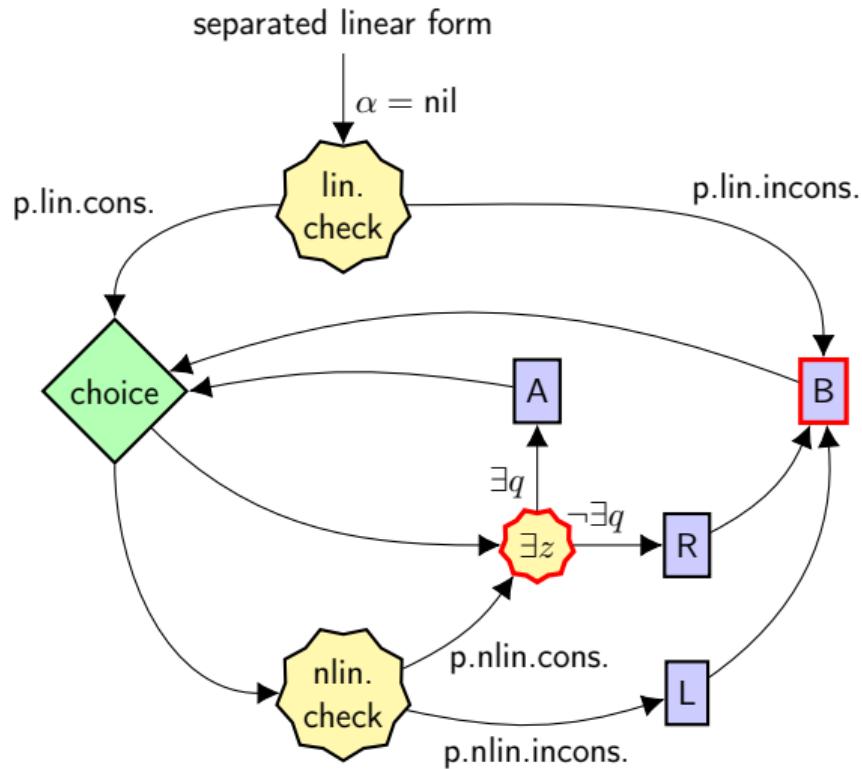


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n/a		on $x$
		unsat

# Core of ksmt calculus



# Some properties of the ksmt calculus

## Lemma

Let  $\mathcal{C}$  be a formula in separated linear form, let  $S_i = (\alpha_i, \mathcal{L}_i, \mathcal{N})$  be states with  $S_0 \Rightarrow S_1 \Rightarrow \dots \Rightarrow S_n$  and  $S_0$  the initial state. Then

- For any total assignment  $\beta : V \rightarrow \mathbb{Q}$ :  $\llbracket \mathcal{L}_i \cap \mathcal{N} \rrbracket^\beta = \llbracket \mathcal{L}_{i+1} \wedge \mathcal{N} \rrbracket^\beta$ .
- If no rule is applicable to  $S_n$ , then  $S_n$  is conflict-free iff  $\mathcal{C}$  has a solution.

## Corollary (Soundness)

Let  $S = (\alpha, \mathcal{L}, \mathcal{N})$  be derivable from  $(\text{nil}, \mathcal{L}_0, \mathcal{N})$  in ksmt.

- If  $(F^{sat})$  is applicable to  $S$ , then  $\alpha$  is a **solution** to  $\mathcal{L}_0 \wedge \mathcal{N}$ .
- If  $(F^{unsat})$  is applicable to  $S$ , then  $\mathcal{L}_0 \wedge \mathcal{N}$  is **unsatisfiable**.

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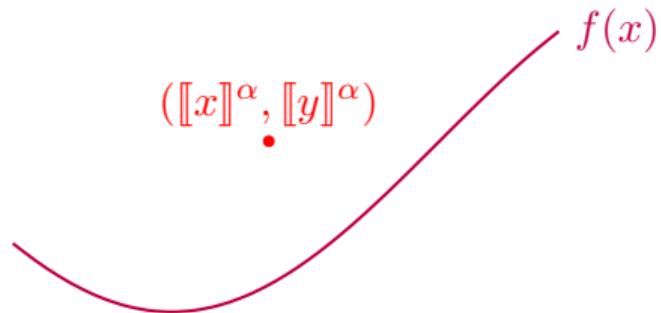
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### Lemma (Progress)

After at most  $(\#\text{variables} + 2)$  steps the search space is reduced.

# Deciding non-linear conflicts

$$f(x) \geq y, \alpha : V \rightarrow \mathbb{Q}$$

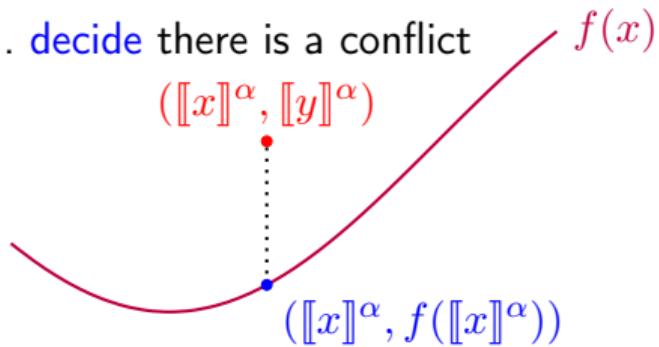


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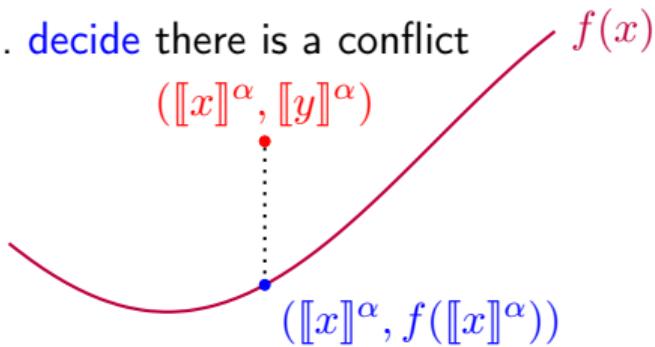
$$([\![x]\!]^\alpha, [\![y]\!]^\alpha)$$



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Computable Analysis: theory of computations on continuous structures:  $\mathbb{R}$ ,  $C([0, 1], \mathbb{R})$ , ...

- efficient implementation: iRRAM [Müller '00]

### Definition (Cauchy representation of $\mathbb{R}$ )

$x \in \mathbb{R}$  is computable iff  $\tilde{x} : \mathbb{N} \rightarrow \mathbb{Q}$  is computable with  $\forall n : |\tilde{x}(n) - x| \leq 2^{-n}$ .

In general,  $f([x]^\alpha) \geq [y]^\alpha$  is not decidable, so we need more information about  $f$ .

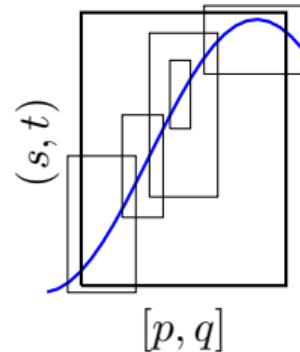
# Approximability

## Definition

A partial function  $f : \mathbb{R} \rightarrow \mathbb{R}$  is called **approximable** iff

$$\{(p, q, s, t) : f([p, q]) \subset (s, t)\} \subset \mathbb{Q}^4$$

is computably enumerable.



## Lemma

For total continuous real functions, **approximability** coincides with the notion of **computability** known from Computable Analysis.

# The class $\mathcal{F}_{\text{DA}}$

## Definition

$\mathcal{F}_{\text{DA}}$  – functions with decidable rational approximations;  $g \in \mathcal{F}_{\text{DA}}$  if

- $\text{dom } g \cap \mathbb{Q}^n$  decidable,
- $\text{graph } g \cap \mathbb{Q}^n \times \mathbb{Q}$  decidable and
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- All multivariate polynomials
- Many elementary transcendental fn, e.g.  $\exp, \ln, \log_q, \sin, \cos, \tan, \arctan$
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## Theorem

For functions in  $\mathcal{F}_{\text{DA}}$ , checking non-linear conflicts is **decidable** and linearisations are computable.

# Using functions' known properties

Specialised linearisation algorithms for specific combinations of subclasses of functions  $g \in \mathcal{F}_{\text{DA}}$  and point of conflict:

Differentiable  $g$ : Use Tangent Space Linearisation.

Convex/Concave  $g$ : Derive polytope  $R$  from computability of unique intersections

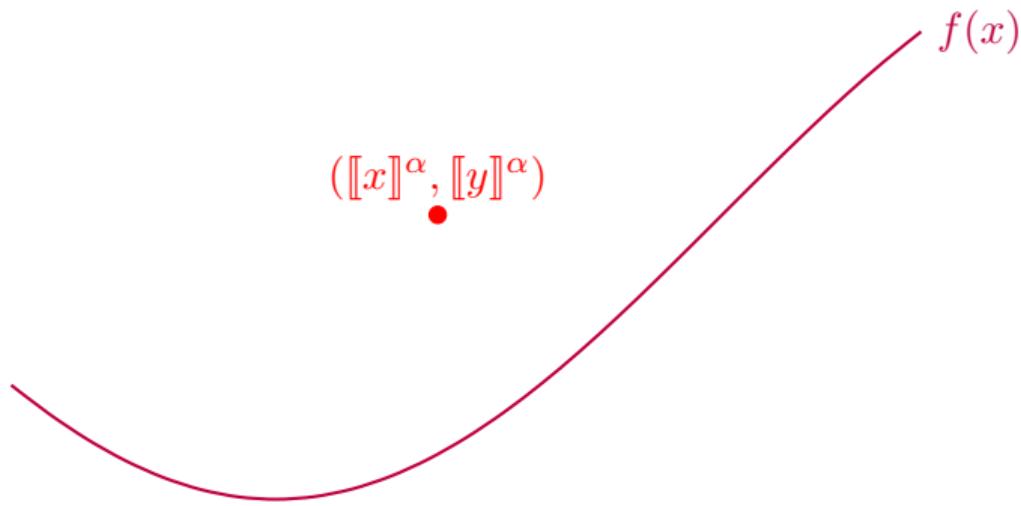
Piecewise  $g$ : Meta-class:  $\text{dom } g$  partitioned by linear or non-linear predicates, each with a linearisation algorithm attached.

Rational  $g(\mathbf{x})$ : Evaluate exactly in order to determine which linearisation to use.

Irrational  $g(\mathbf{x})$ : Bound difference from below by a rational via successive approximations by the Computable Analysis implementation `iRRAM`.

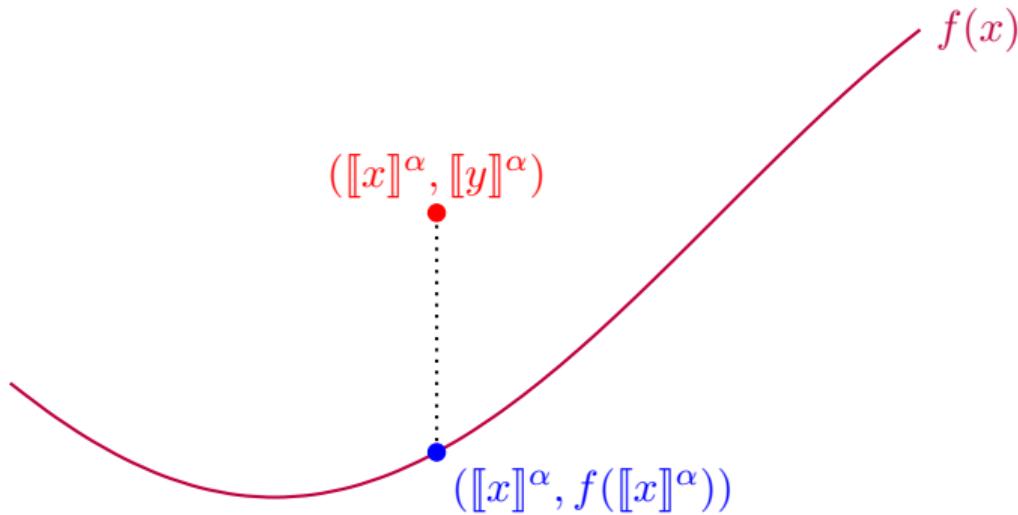
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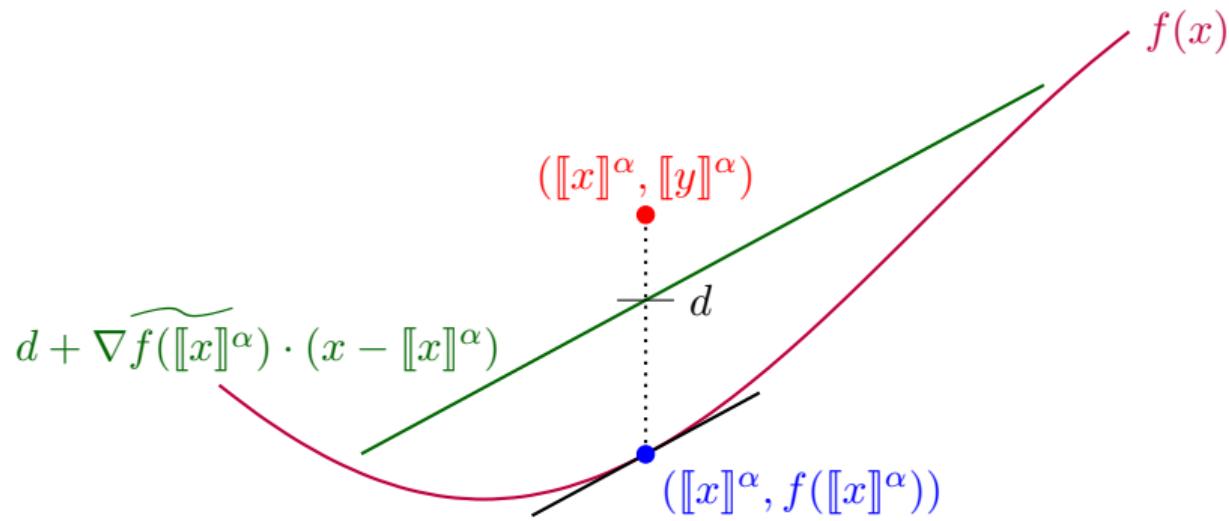
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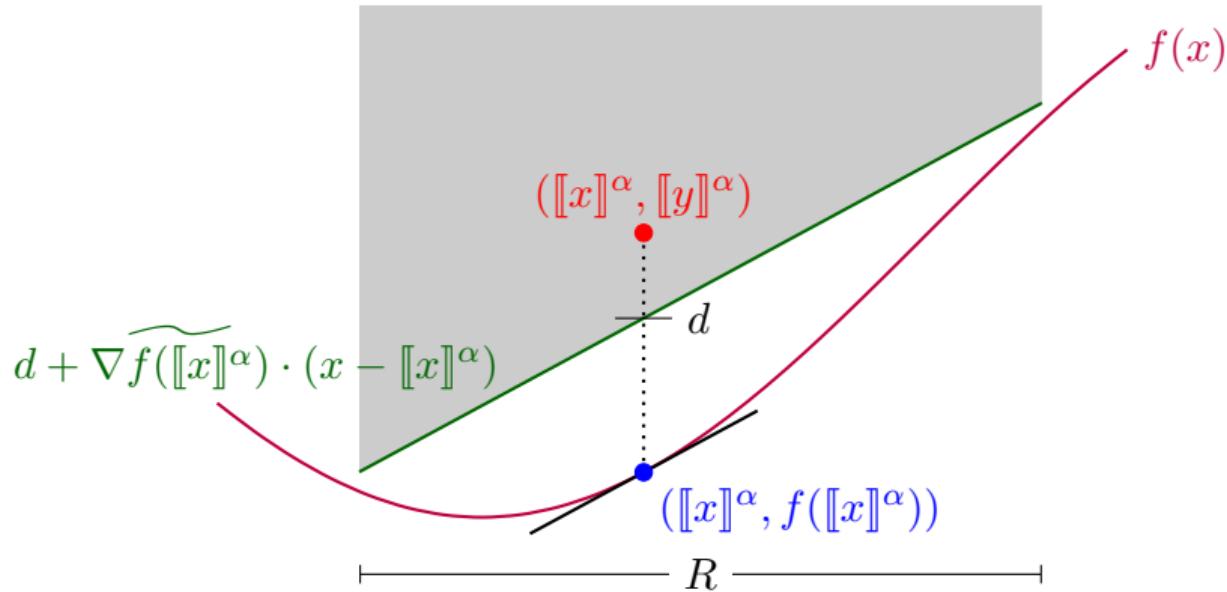
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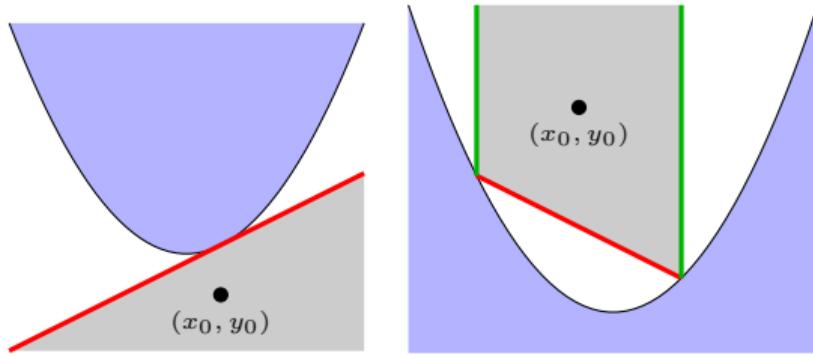
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## Special classes: convex/concave

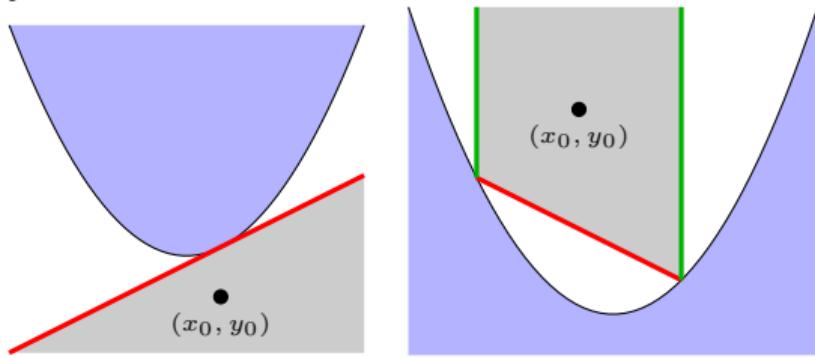
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abs or  $x \mapsto x^{2n}$  for  $n \in \mathbb{N}$

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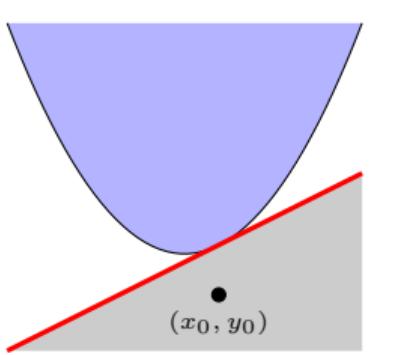


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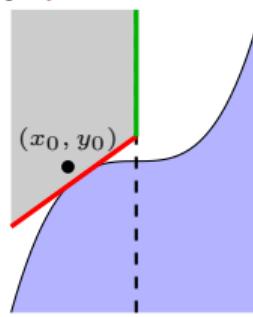
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- $f$  piecewise convex/-cave:



e.g.  $x \mapsto x^{2n+1}$  for  $n \in \mathbb{N}$

$\delta$ -ksmt termination

## Sufficient termination conditions

Let  $\epsilon > 0$ .

- A linearisation  $C$  at an assignment  $\alpha$  is  $\epsilon$ -full if it excludes all assignments in an open  $\epsilon$ -ball around  $\alpha$ .

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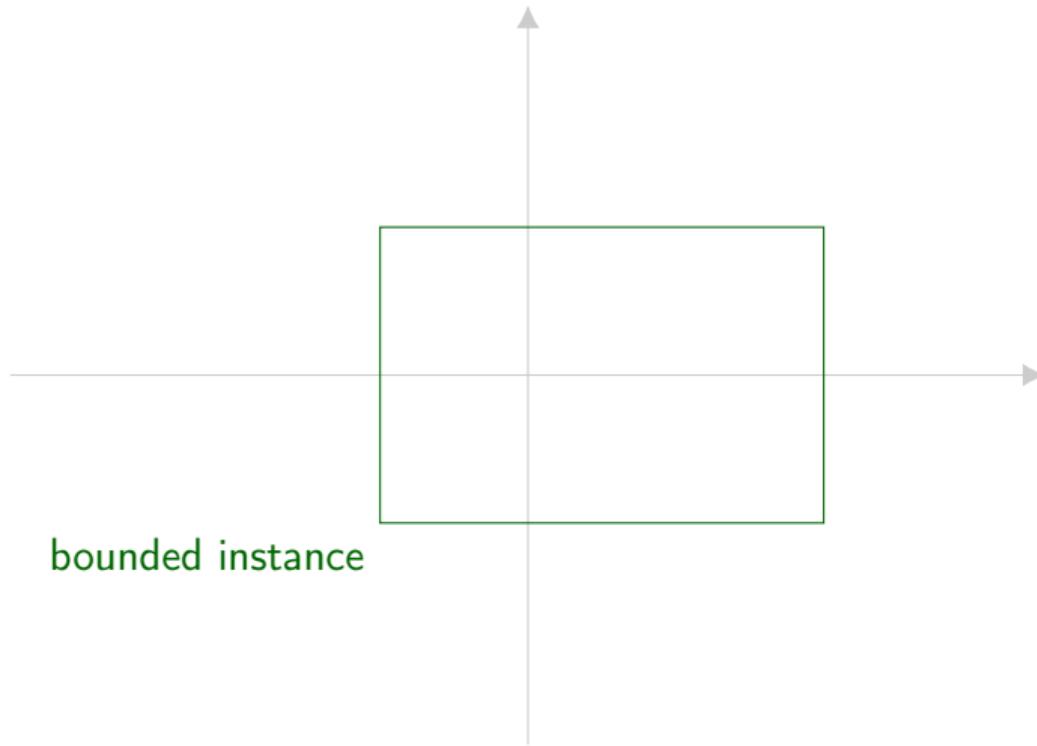
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### Theorem

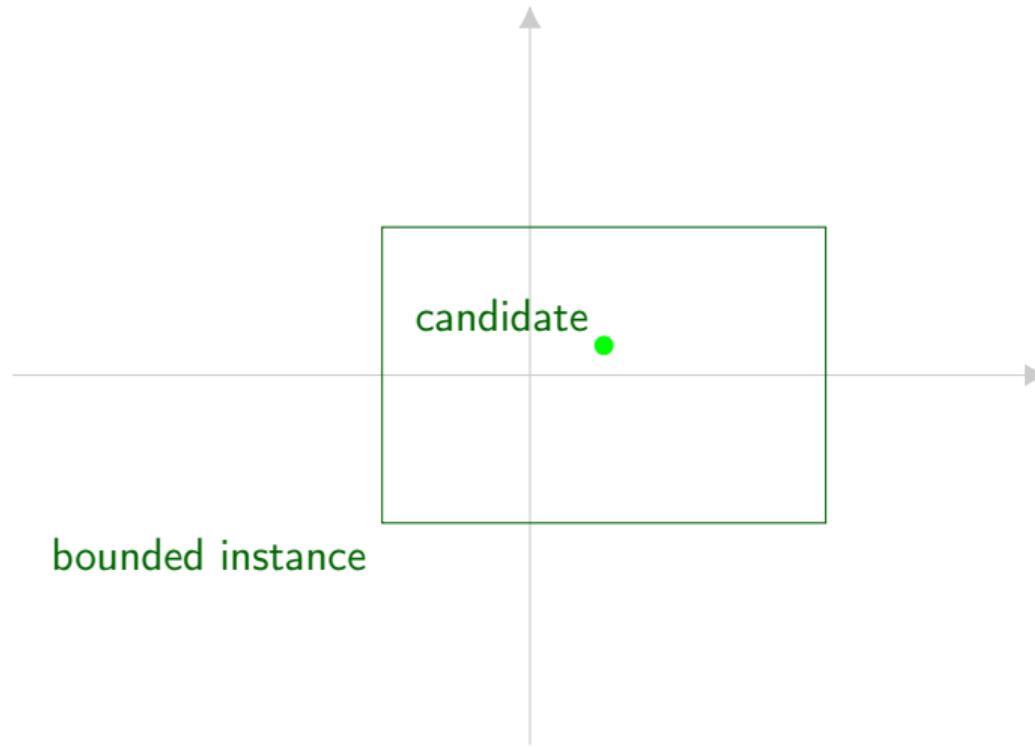
On bounded instances,  $\epsilon$ -full ksmt runs are terminating.

# Terminating runs by Example

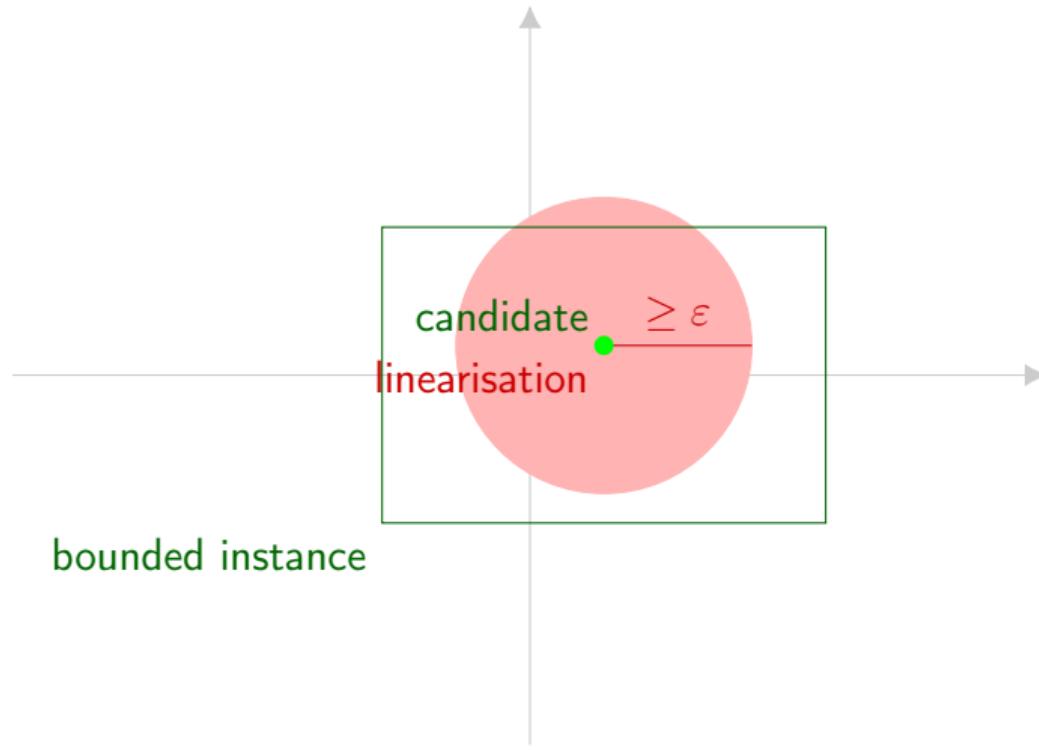


bounded instance

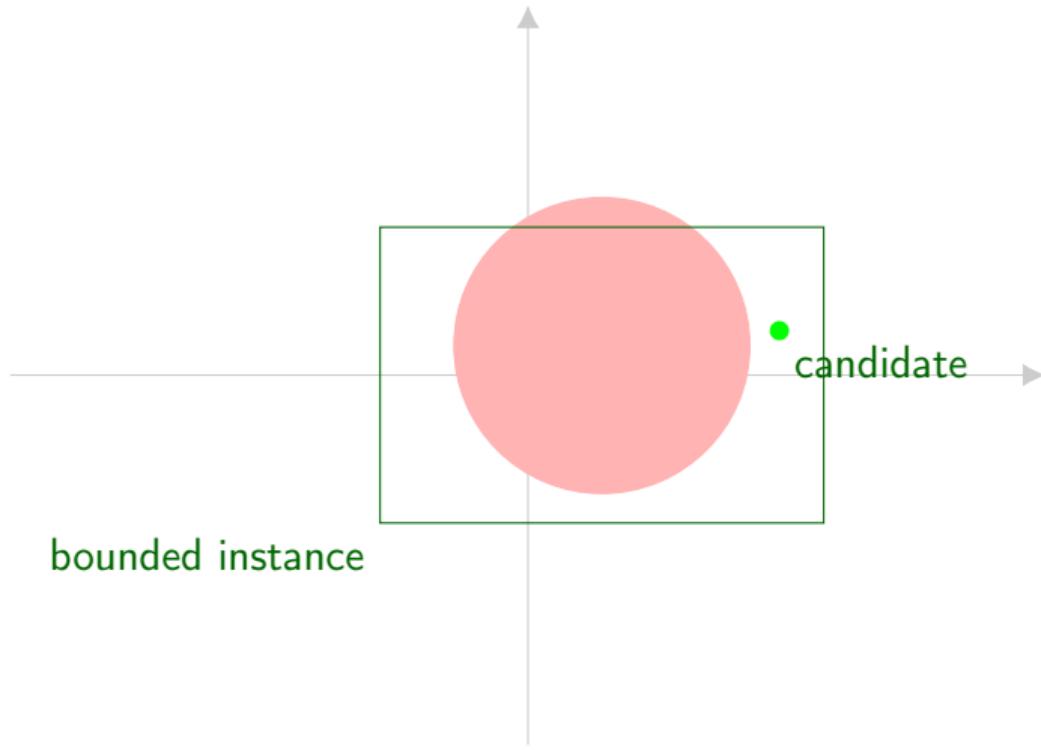
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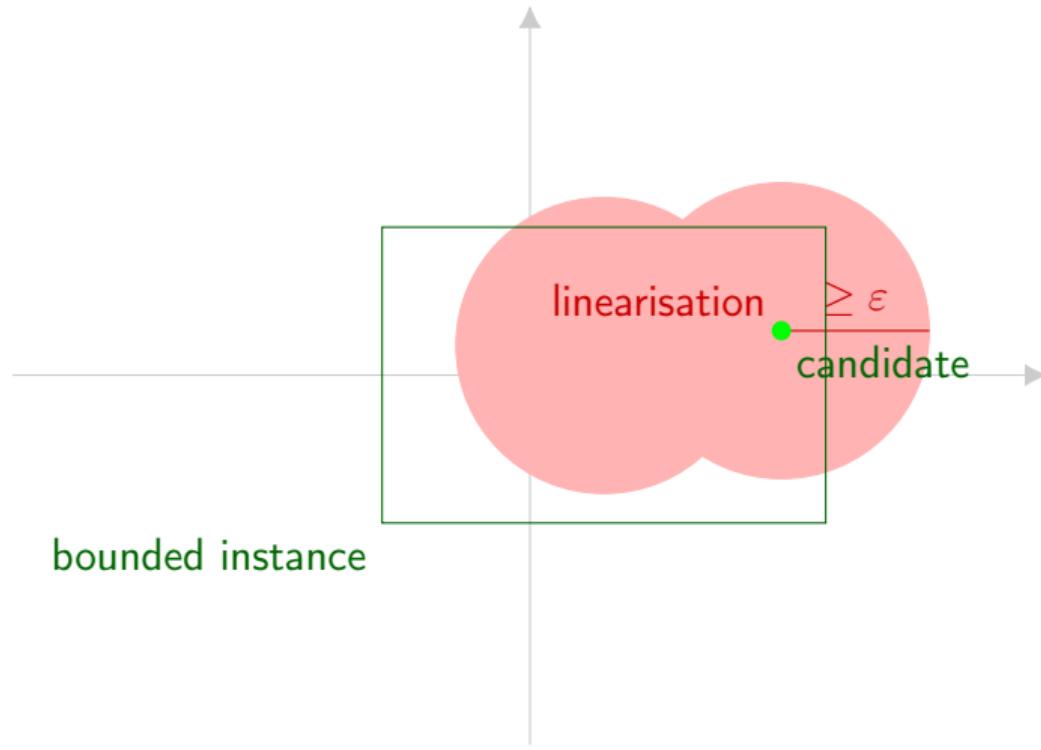
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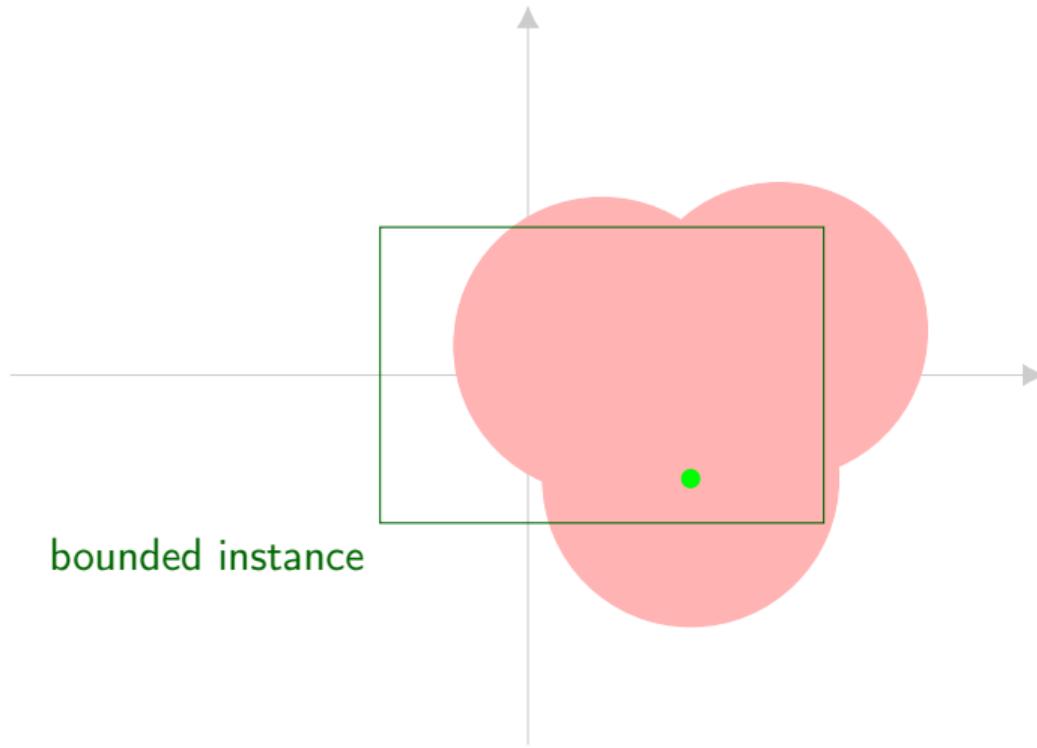
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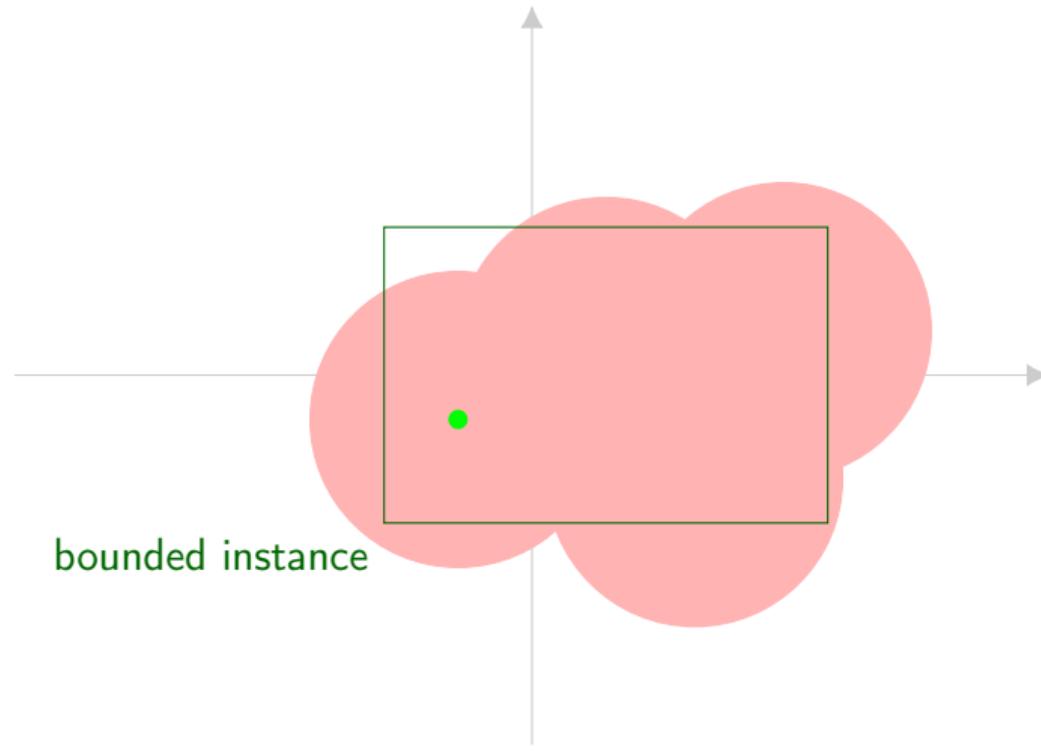
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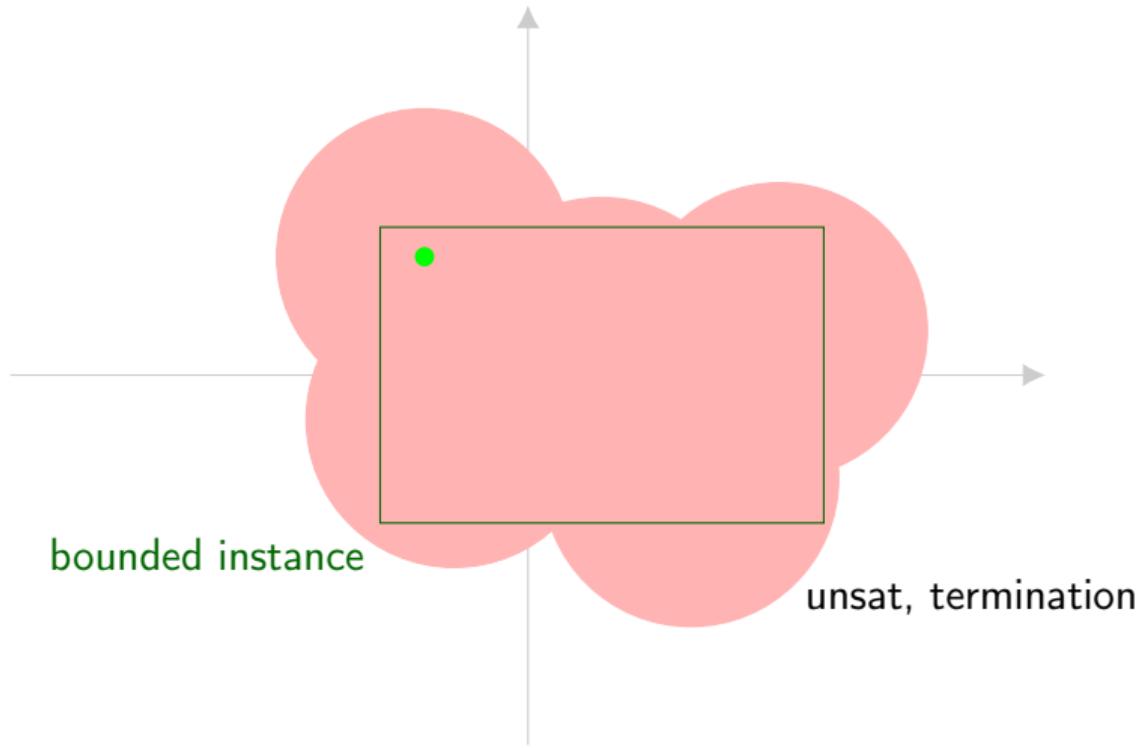
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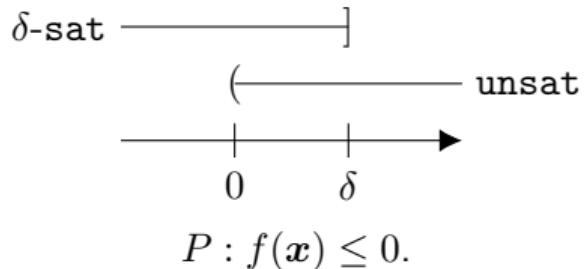


`ksmt` is a  $\delta$ -complete decision procedure for non-linear constraints

# δ-decidability

Let  $\delta > 0$  be rational. The  $\delta$ -relaxation  $P_\delta$  of a constraint  $P : f(\mathbf{x}) \diamond 0$  is

- $P_\delta : |f(\mathbf{x})| \leq \delta$  when  $\diamond \in \{=, \leq\}$ ,
- $P_\delta : f(\mathbf{x}) \diamond \delta$  when  $\diamond \in \{<, \leq\}$ , and
- $P_\delta : f(\mathbf{x}) \diamond -\delta$  when  $\diamond \in \{>, \geq\}$ .



**Definition** [S. Gao, J. Avigad, E. Clarke, '12]

**δ-deciding** a formula  $F$  denotes computing

- **δ-sat**, if there is  $\alpha$  s.t.  $\llbracket F_\delta \rrbracket^\alpha = \text{true}$ .
- **unsat**, if  $F$  is unsatisfiable.

In case both answers are valid, either output is acceptable.

For ksmt, just relaxing the non-linear part for  $\delta$ -sat suffices:  $\mathcal{L}_0 \wedge \mathcal{N}_\delta$ .

## $\delta$ -ksmt calculus

- Transition rules define relation  $\Rightarrow$  on states  $(\alpha, \mathcal{L}, \mathcal{N})$ .
  - (partial) assignment  $\alpha$
  - linear inequalities  $\mathcal{L}$
  - non-linear units  $\mathcal{N}$
- initial state is  $(\text{nil}, \mathcal{L}_0, \mathcal{N}_0)$  for formula in separated linear form  $\mathcal{L}_0 \wedge \mathcal{N}_0$ .
- *sat*, *unsat* and  $\delta$ -*sat* are final states.

# $\delta$ -ksmt calculus

Rules

$(\alpha, \mathcal{L}, \mathcal{N}) \Rightarrow \circ$

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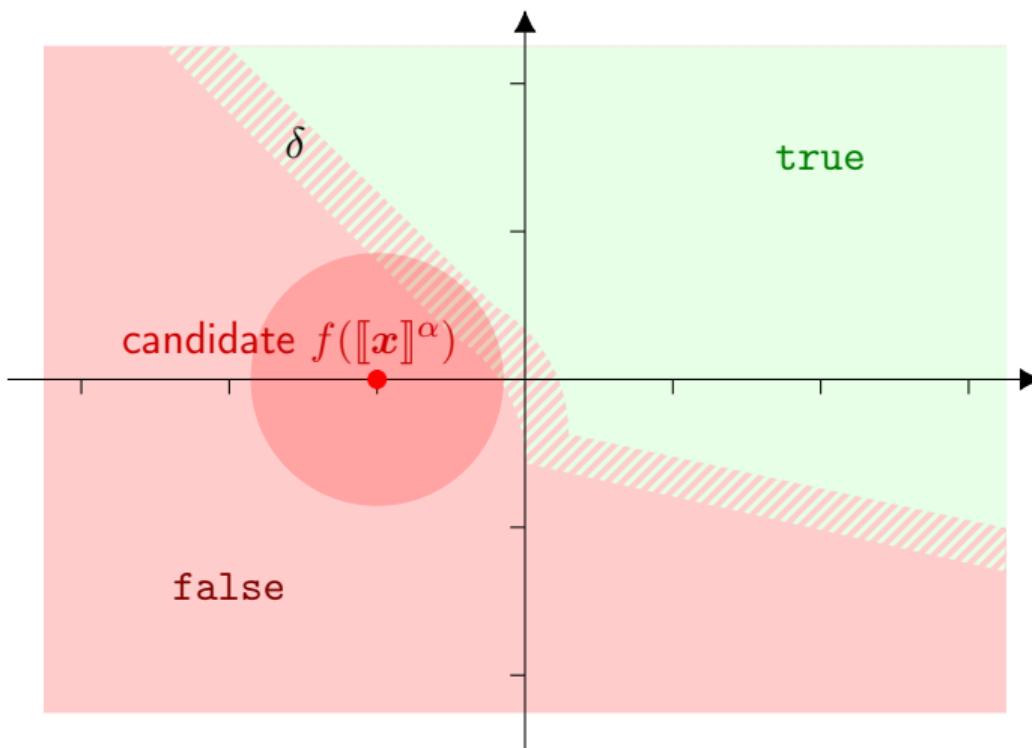
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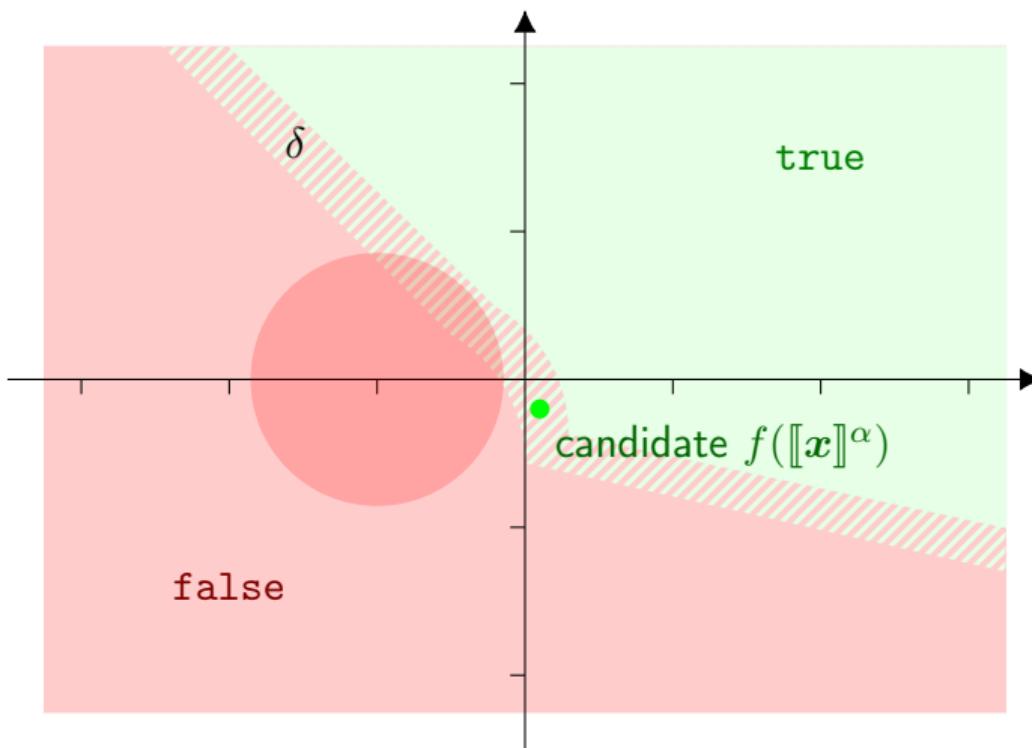
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(L) linearise	$(\alpha, \mathcal{L} \cup L, \mathcal{N})$	$L$ linearisation, excluding the non-linear conflict
$(F^{sat})$	$sat$	all variables are assigned, no linear conflict and (A), (R), (B), (L) are not applicable
$(F^{unsat})$	$unsat$	$\llbracket \mathcal{L} \rrbracket^{nil} = \text{false}$
$(F_\delta^{sat})$	$\delta\text{-sat}$	all variables are assigned and $\llbracket \mathcal{L} \wedge \mathcal{N}_\delta \rrbracket^\alpha = \text{true}$





## Theorem

Soundness of ksmt carries over to  $\delta$ -ksmt.

Computable functions on  $\mathbb{R}$  instead of  $\mathcal{F}_{\text{DA}}$  provide a computable modulus of continuity.

We provide algorithms computing  $\epsilon$ -full linearisations via:

$\text{Linearise}_\delta$  (uniform) modulus of continuity, and

$\text{LineariseLocal}_\delta$  local modulus of continuity extracted from computability of  $f$ .

## Theorem

On bounded instances, there is  $\epsilon > 0$  such that  $\delta$ -ksmt runs with linearisations computed by  $\text{Linearise}_\delta$  and  $\text{LineariseLocal}_\delta$  are  $\epsilon$ -full.

## Theorem

$\delta$ -ksmt is a  $\delta$ -complete decision procedure.

ksmt implementation/evaluation

# ksmt implementation

ksmt system:

- SMT solver for non-linear arithmetic
- Model guided architecture in the spirit of conflict resolution/MCSAT
- Including SAT/linear/non-linear in one incremental framework
- Integrates **iRRAM** – system for exact real arithmetic based on computable analysis developed by Norbert Th. Müller and colleagues.
- Open source: <http://informatik.uni-trier.de/~brausse/ksmt>

# Conclusions and future work

ksmt calculus:

- model-guided search & resolution of non-linear conflicts via local linearisation
- prototypical implementation with promising results
- identified broad class of functions  $\mathcal{F}_{\text{DA}}$  for which conflicts are decidable
- $\delta$ -complete decision procedure for bounded instances

Future:

- more precise linearisations for specific functions
- analyze complexity of deciding conflicts