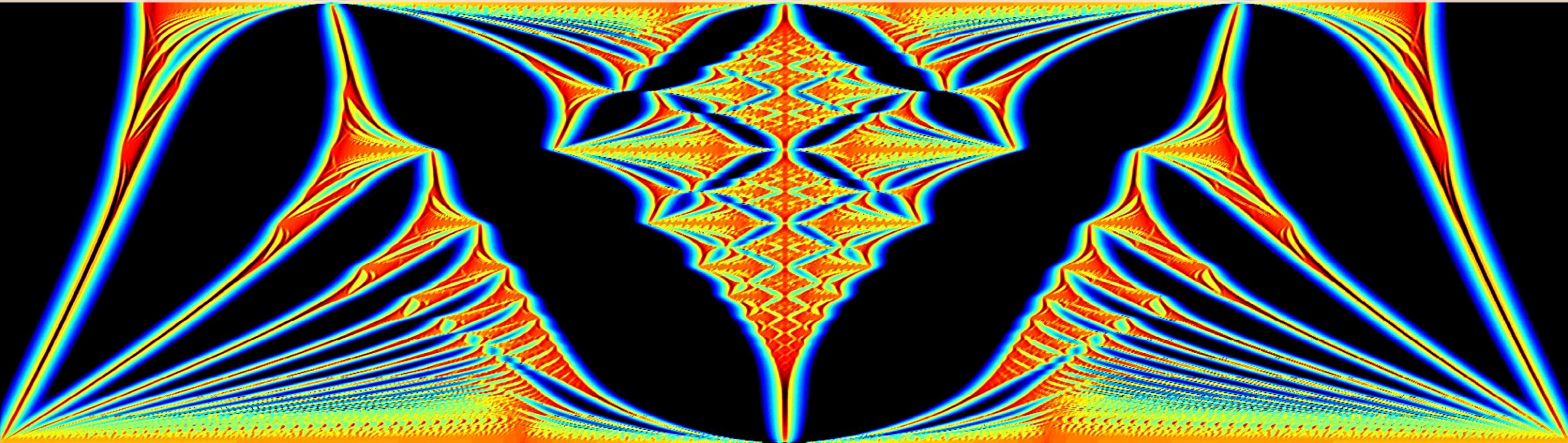


10th Popov Prize: The Solvability Complexity Index Hierarchy

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FOCM Paris

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Special thanks to my collaborators!



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Luca Gazdag
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Anders Hansen
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On job market soon!



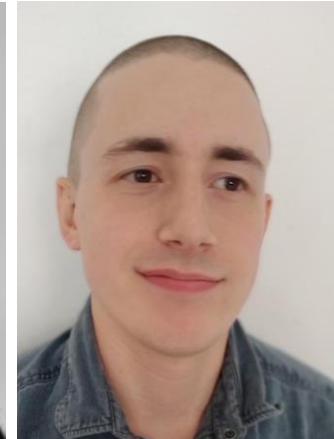
Olavi Nevanlinna
Aalto



Max Neyra-Nesterenko
Simon Fraser



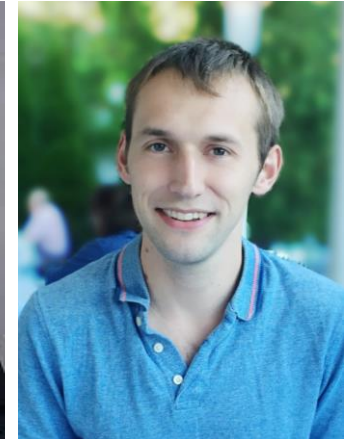
Markus Seidel
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Alexei Stepanenko
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Virginia Tech



Alex Townsend
Cornell

Outline

- Solvability Complexity Index Hierarchy and spectral problems.
- Example: Spectra with error control.
- Example: Smale's 18th problem on limits of AI.
- Concluding remarks

Broad goal: classify difficulty of problems, prove optimality of algorithms, figure out what can and cannot be done computationally.

Classical infinite-dimensional spectral problem

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots \\ a_{21} & a_{22} & \cdots \\ \vdots & \vdots & \ddots \end{pmatrix}, \quad A \left(\sum_{k=1}^{\infty} x_k e_k \right) = \sum_{j=1}^{\infty} \left(\sum_{k=1}^{\infty} a_{jk} x_k \right) e_j$$

Canonical basis vectors of $l^2(\mathbb{N})$

Also deal with PDEs, integral operators etc.

Finite-dimensional	\Rightarrow Infinite-dimensional
Eigenvalues of $B \in \mathbb{C}^{n \times n}$	\Rightarrow Spectrum, $\text{Sp}(A)$
$\{\lambda_j \in \mathbb{C}: \det(B - \lambda_j I) = 0\}$	$\Rightarrow \{\lambda \in \mathbb{C}: A - \lambda I \text{ is not invertible}\}$

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*“Most operators that arise in practice are not presented in a representation in which they are diagonalized, and it is often very hard to locate even a single point in the spectrum. Thus, one often has to settle for numerical approximations. Unfortunately, there is a dearth of literature on this basic problem and, so far as we have been able to tell, **there are no proven [general] techniques.**”*

W. Arveson, Berkeley (1994)

What can go wrong?

Typical approach:

- **Matrix case** ($l^2(\mathbb{N})$): truncate to $\mathcal{P}_n A \mathcal{P}_n^* \in \mathbb{C}^{n \times n}$.
- **PDE on unbounded domain**: truncate domain then discretise.



two sources of error

Some key issues:

- Spectral pollution (evals accumulate at points not in $\text{Sp}(A)$ as $n \rightarrow \infty$)
- Spectral invisibility.
- Dealing with essential spectra and continuous spectra.
- Stability, non-normality etc.
- Verification – can we compute spectral properties with error bounds?

Motivation

- **Applications:** Quantum mechanics, structural mechanics, optics, acoustics, statistical physics, number theory, matter physics, PDEs, data analysis, neural networks and AI, nuclear scattering, optics, computational chemistry, ...
- **Specific open problems**, e.g., computational quantum mechanics
(Schwinger 1960), (Digernes, Varadarajan, Varadhan, 1994):

Given a self-adjoint Schrödinger operator $-\Delta + V$ on \mathbb{R} ,
can we approximate its spectrum from sampling V ?

- **Verified computations:** Many **computer-assisted proofs** involve spectra. E.g.,
 $E(Z) = \text{ground state energy of } H = \sum_{k=1}^N (-\Delta_{x_k} - Z|x_k|^{-1}) + \sum_{j \leq k} |x_j - x_k|^{-1}.$
Dirac-Schwinger conjecture: asymptotics of $E(Z)$ (Fefferman, Seco 1996)
- **Foundations:** What is computationally possible? Beyond spectra etc.

Not all spectral problems
are equally hard ...


Warm-up: bounded diagonal operators

$$A = \begin{pmatrix} a_1 & & \\ & a_2 & \\ & & \ddots \end{pmatrix}$$

Assumption: Algorithm can query entries of A

Algorithm: $\Gamma_n(A) = \{a_1, a_2, \dots, a_n\} \rightarrow \text{Sp}(A) = \overline{\{a_1, a_2, \dots\}}$ in Haus. Metric.

One-sided error control: $\Gamma_n(A) \subset \text{Sp}(A)$

$$d_H(X, Y) = \max \left\{ \sup_{x \in X} d(x, Y), \sup_{y \in Y} d(y, X) \right\}$$


Optimal: Can't obtain $\hat{\Gamma}_n(A) \rightarrow \text{Sp}(A)$ with $\text{Sp}(A) \subset \hat{\Gamma}_n(A)$.

Warm-up: compact self-adjoint operators

classic method
“finite section”



$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots \\ a_{21} & a_{22} & \cdots \\ \vdots & \vdots & \ddots \end{pmatrix}$$

Algorithm: $\Gamma_n(A) = \text{Sp}(\mathcal{P}_n A \mathcal{P}_n^*)$ converges to $\text{Sp}(A)$ in Haus. Metric.

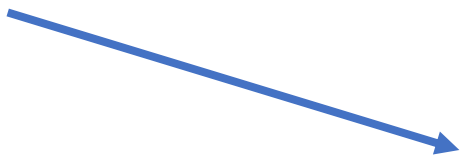
Question: Can we verify the output?

i.e., Does there exist some alg. $\hat{\Gamma}_n(A) \rightarrow \text{Sp}(A)$ with $\hat{\Gamma}_n(A) \subset \text{Sp}(A) + B_{2^{-n}}$?

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Answer: No algorithm can do this on whole class!

What about Jacobi operators?

$$A = \begin{pmatrix} a_1 & b_1 & & \\ b_1 & a_2 & b_2 & \\ & b_2 & a_3 & \ddots \\ & & \ddots & \ddots \end{pmatrix}, \quad b_k > 0, \quad a_k \in \mathbb{R}$$

Non-trivial, e.g., spurious eigenvalues.

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Sparse: finitely many
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Enlarge class to **sparse normal operators** - surely now much harder?!

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Non-trivial, e.g., spurious eigenvalues.

Sparse: finitely many
non-zeros in each column

Enlarge class to **sparse normal operators** - surely now much harder?!

Answer: $\exists \{\Gamma_n\}$ s.t. $\lim_{n \rightarrow \infty} \Gamma_n(A) = \text{Sp}(A)$ and $\Gamma_n(A) \subset \text{Sp}(A) + B_{2^{-n}}$,

for any sparse normal operator A

A curious case of limits

General bounded:

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots \\ a_{21} & a_{22} & \cdots \\ \vdots & \vdots & \ddots \end{pmatrix}$$

Algorithm: $\exists \{\Gamma_{n_3, n_2, n_1}\}$ s.t. $\lim_{n_3 \rightarrow \infty} \lim_{n_2 \rightarrow \infty} \lim_{n_1 \rightarrow \infty} \Gamma_{n_3, n_2, n_1}(A) = \text{Sp}(A)$

Question: Can we do better?

- Hansen, “On the solvability complexity index, the n -pseudospectrum and approximations of spectra of operators,” **J. Amer. Math. Soc.**, 2011.

A curious case of limits

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Question: Can we do better?

Answer: No! Canonically embed problems such as:

Explains Arveson's lament!

Given $B \in \{0,1\}^{\mathbb{N} \times \mathbb{N}}$, does B have a column with infinitely many 1's?

\Rightarrow lower bound on number of “successive limits” needed (indep. of comp. model).

- Hansen, “On the solvability complexity index, the n -pseudospectrum and approximations of spectra of operators,” **J. Amer. Math. Soc.**, 2011.
- C., “On the computation of geometric features of spectra of linear operators on Hilbert spaces,” **Found. Comput. Math.**, 2022.

General algorithm: beyond recursion theory

Computational problem:

- Class of objects Ω (e.g., operators).
- Metric space (\mathcal{M}, d) (e.g., Hausdorff metric).
- Thing we want to compute $\Xi: \Omega \rightarrow \mathcal{M}$.
- Info we can access, Λ a set of functions $\Omega \rightarrow \mathbb{C}$ (e.g., matrix entries).

General algorithm: map $\Gamma: \Omega \rightarrow \mathcal{M}$ such that for any $A \in \Omega$, \exists a finite non-empty subset $\Lambda_\Gamma(A) \subseteq \Lambda$ such that

$$B \in \Omega, f(B) = f(A) \quad \forall f \in \Lambda_\Gamma(A) \Rightarrow \Lambda_\Gamma(A) = \Lambda_\Gamma(B), \Gamma(A) = \Gamma(B)$$

A lower bound for general algorithms
holds in **ALL** models of computation.

Solvability Complexity Index Hierarchy

- Δ_0 : Solved in finite time (v. rare for cts problems).
- Δ_1 : Solved in “one limit” with full error control:

$$d(\Gamma_n(A), \Xi(A)) \leq 2^{-n}$$

- Δ_2 : Solved in “one limit”:

$$\lim_{n \rightarrow \infty} \Gamma_n(A) = \Xi(A)$$

- Δ_3 : Solved in “two successive limits”:

$$\begin{array}{c} \vdots \\ \lim_{n \rightarrow \infty} \lim_{m \rightarrow \infty} \Gamma_{n,m}(A) = \Xi(A) \end{array}$$

Can work in *any* model. E.g., BSS machine, Turing machine, interval arithmetic, inexact input etc.

- Ben-Artzi, C., Hansen, Nevanlinna, Seidel, “*On the solvability complexity index hierarchy and towers of algorithms*,” preprint.
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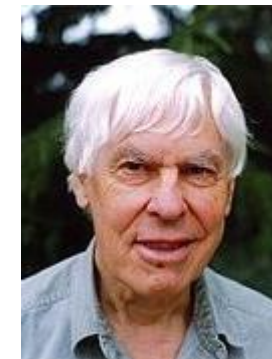
- Δ_2 : Solved in “one limit”:

$$\lim_{n \rightarrow \infty} \Gamma_n(A) = \Xi(A)$$

- Δ_3 : Solved in “two successive limits”:

$$\lim_{n \rightarrow \infty} \lim_{m \rightarrow \infty} \Gamma_{n,m}(A) = \Xi(A)$$

⋮



Steve Smale: “Is there any purely [rational] iterative generally convergent algorithm for polynomial zero finding?”



Curt McMullen: “Yes, if the degree is three; no, if the degree is higher.”



Peter Doyle & Curt McMullen: “The problem can be solved using successive limits for the quartic and quintic, but not the sextic.”

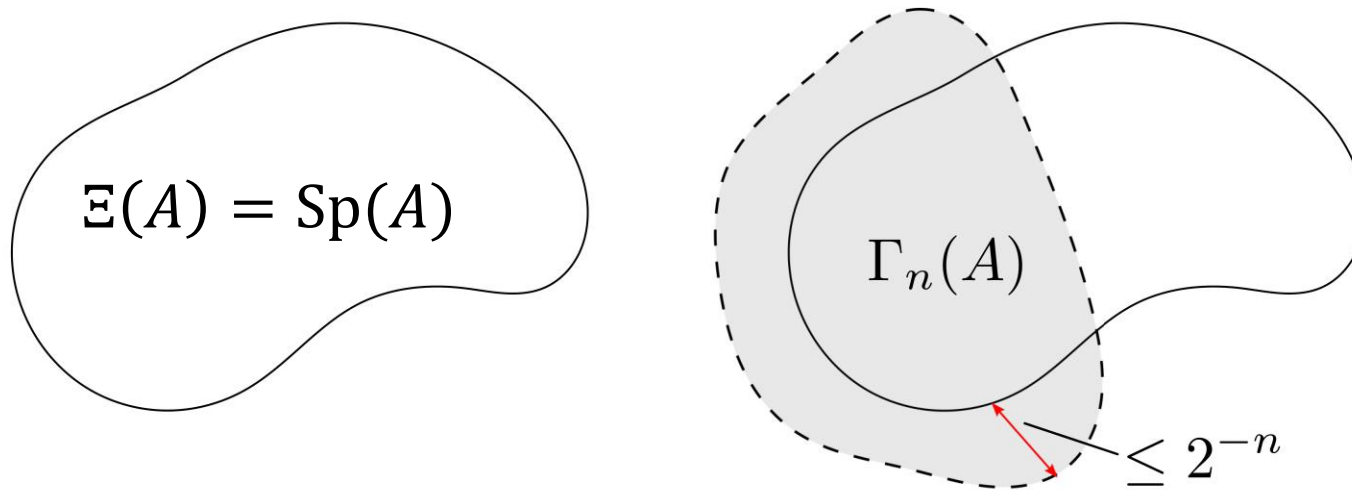
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- McMullen, “Families of rational maps and iterative root-finding algorithms,” **Ann. of Math.**, 1987.
- Doyle, McMullen, “Solving the quintic by iteration,” **Acta Math.**, 1989.
- Smale, “The fundamental theorem of algebra and complexity theory,” **Bull. Amer. Math. Soc.**, 1981.

Error control for spectral problems

$$d_H(X, Y) = \max \left\{ \sup_{x \in X} d(x, Y), \sup_{y \in Y} d(y, X) \right\}$$

Σ_1 convergence



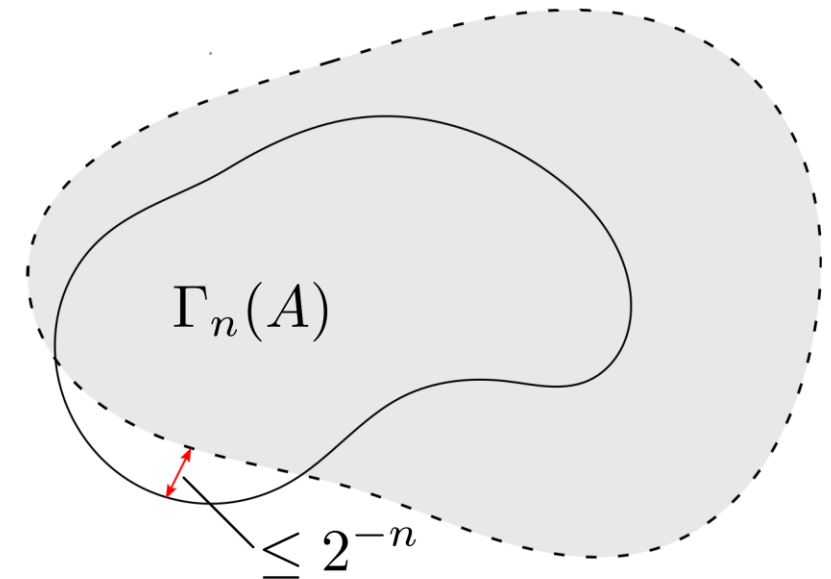
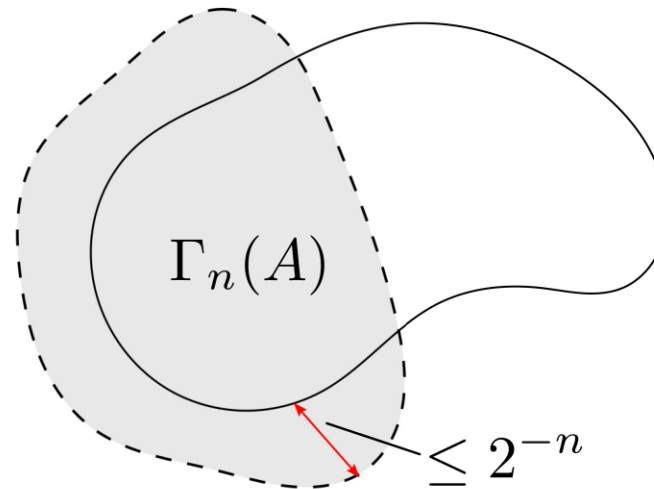
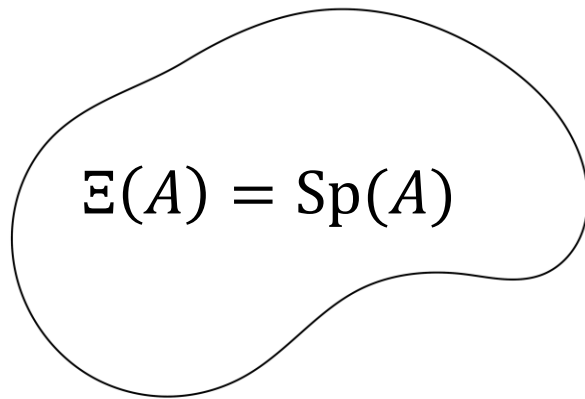
- $\Sigma_1: \exists \text{ alg. } \{\Gamma_n\} \text{ s.t. } \lim_{n \rightarrow \infty} \Gamma_n(A) = \Xi(A), \max_{z \in \Gamma_n(A)} \text{dist}(z, \Xi(A)) \leq 2^{-n}$

Error control for spectral problems

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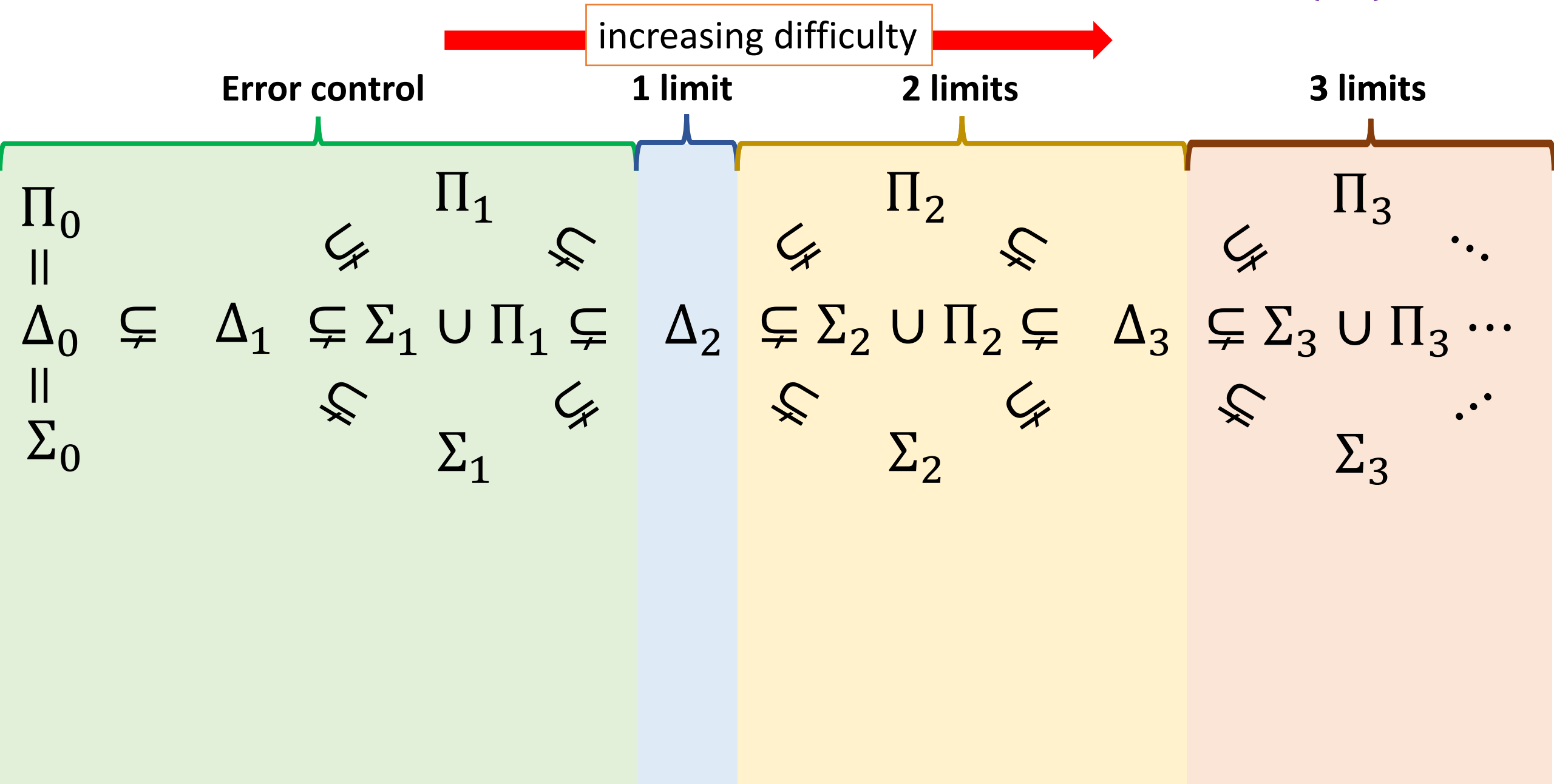


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- $\Pi_1: \exists \text{ alg. } \{\Gamma_n\} \text{ s.t. } \lim_{n \rightarrow \infty} \Gamma_n(A) = \Xi(A), \max_{z \in \Xi(A)} \text{dist}(z, \Gamma_n(A)) \leq 2^{-n}$

Such problems can be used in a proof!

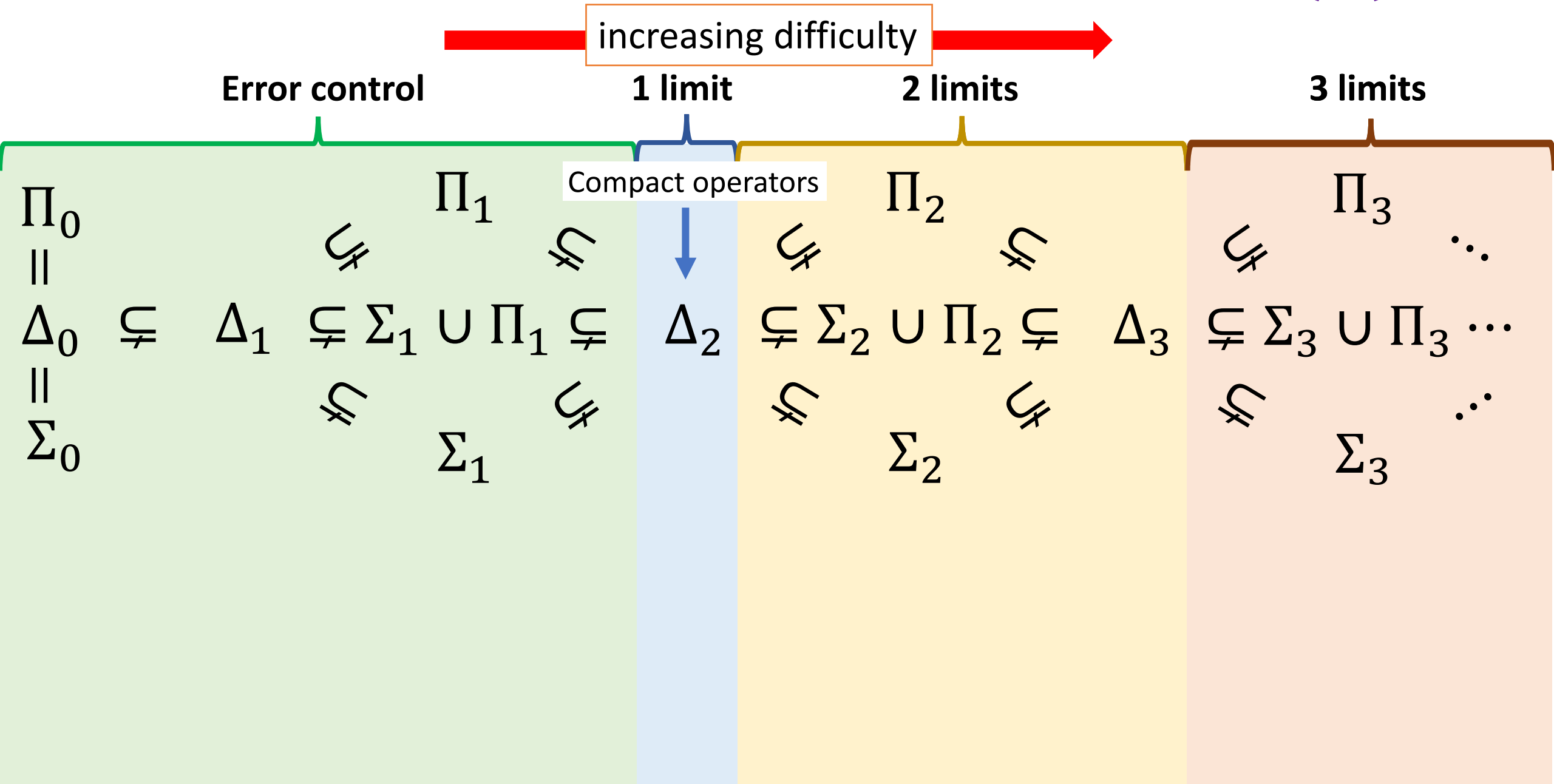
Sampler of results for bounded op. on $l^2(\mathbb{N})$

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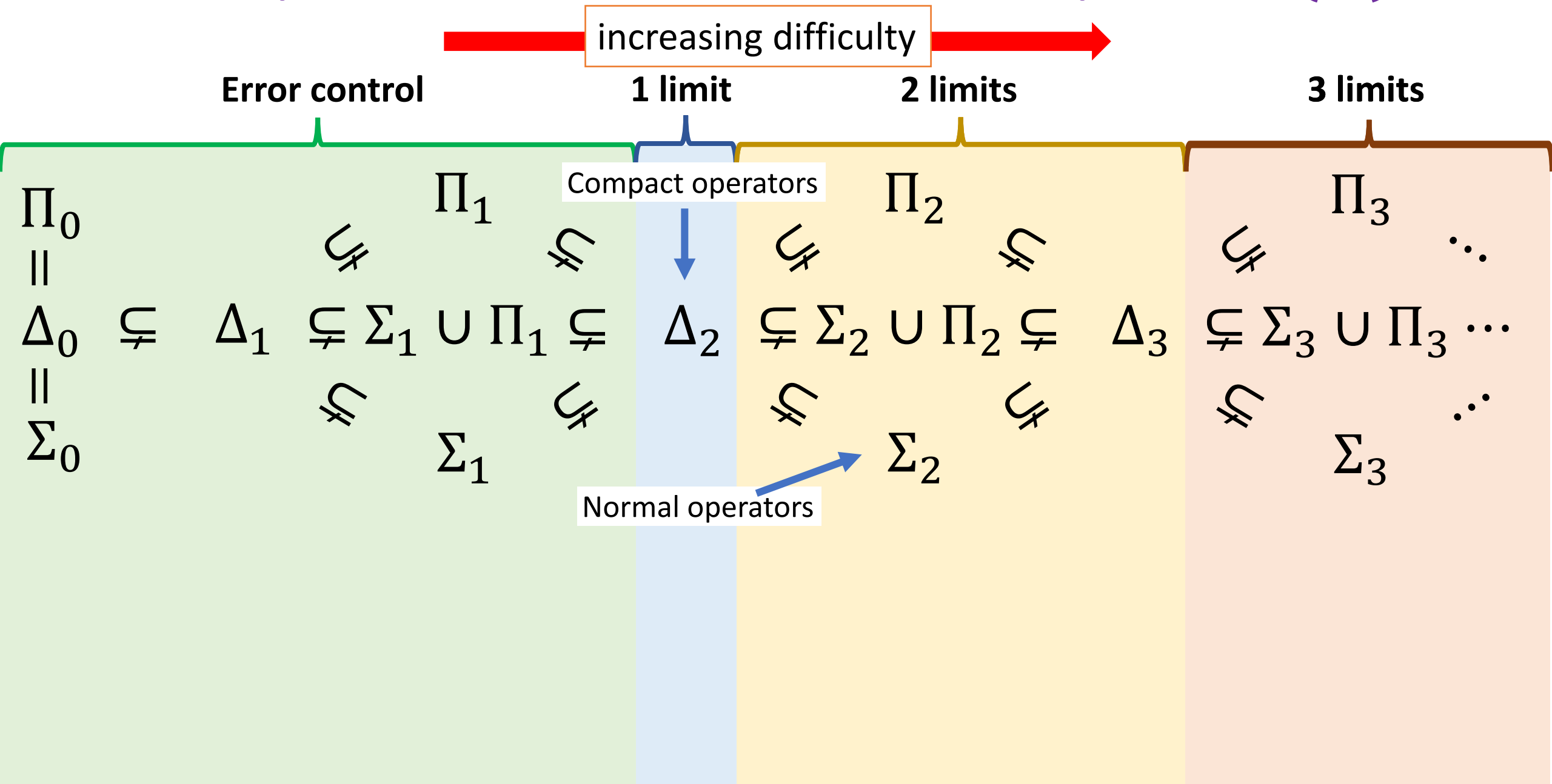
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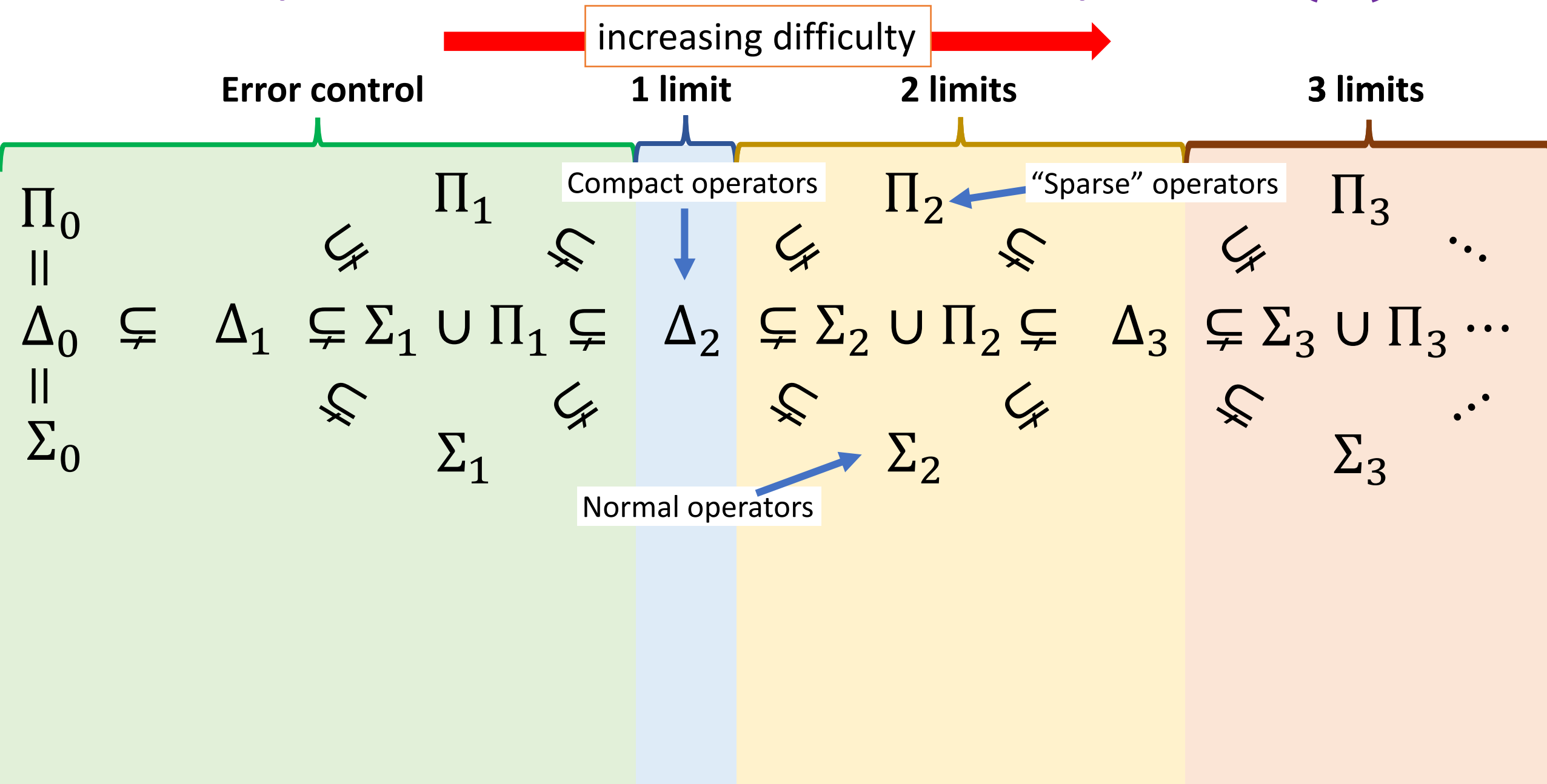


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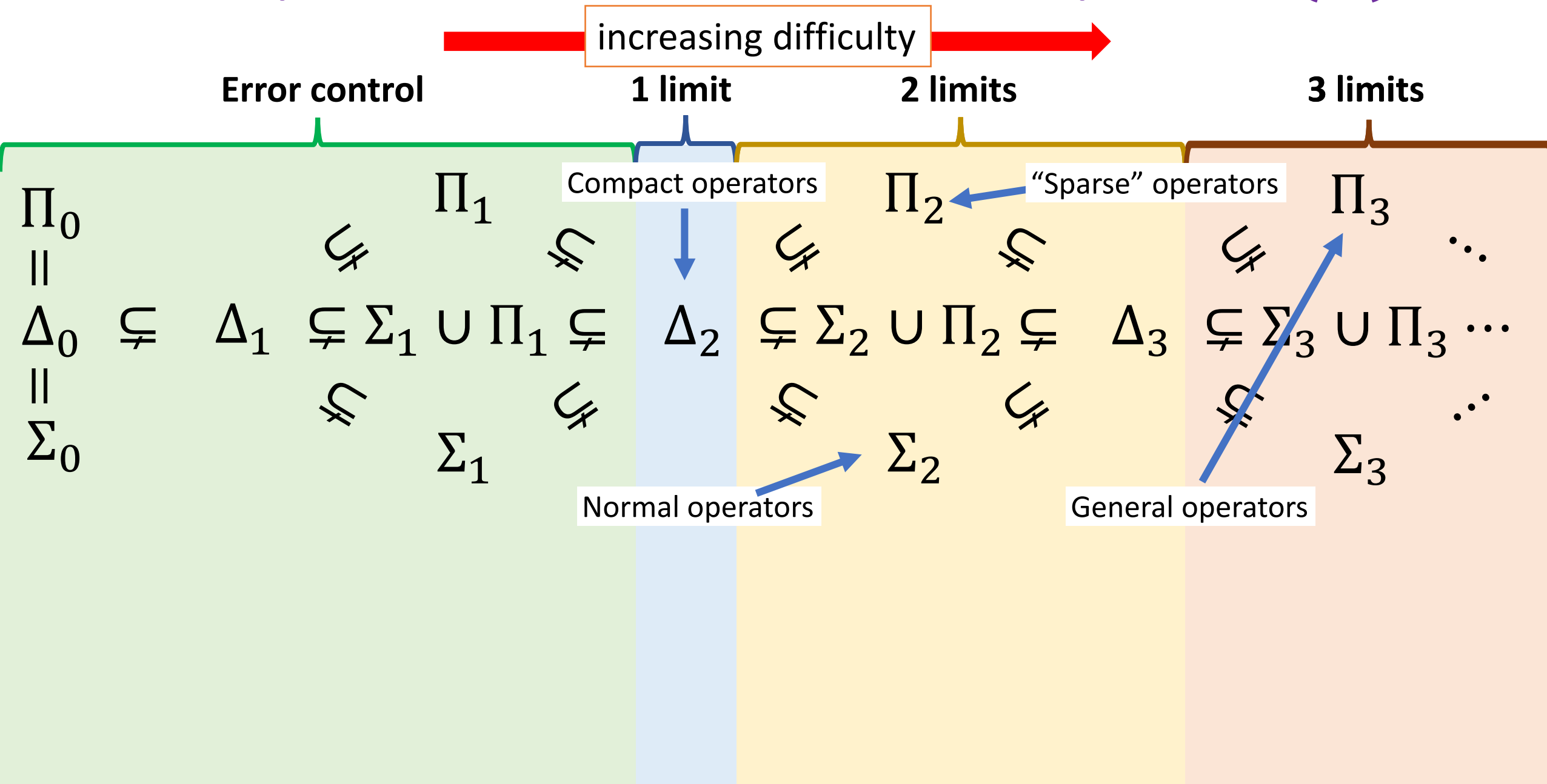
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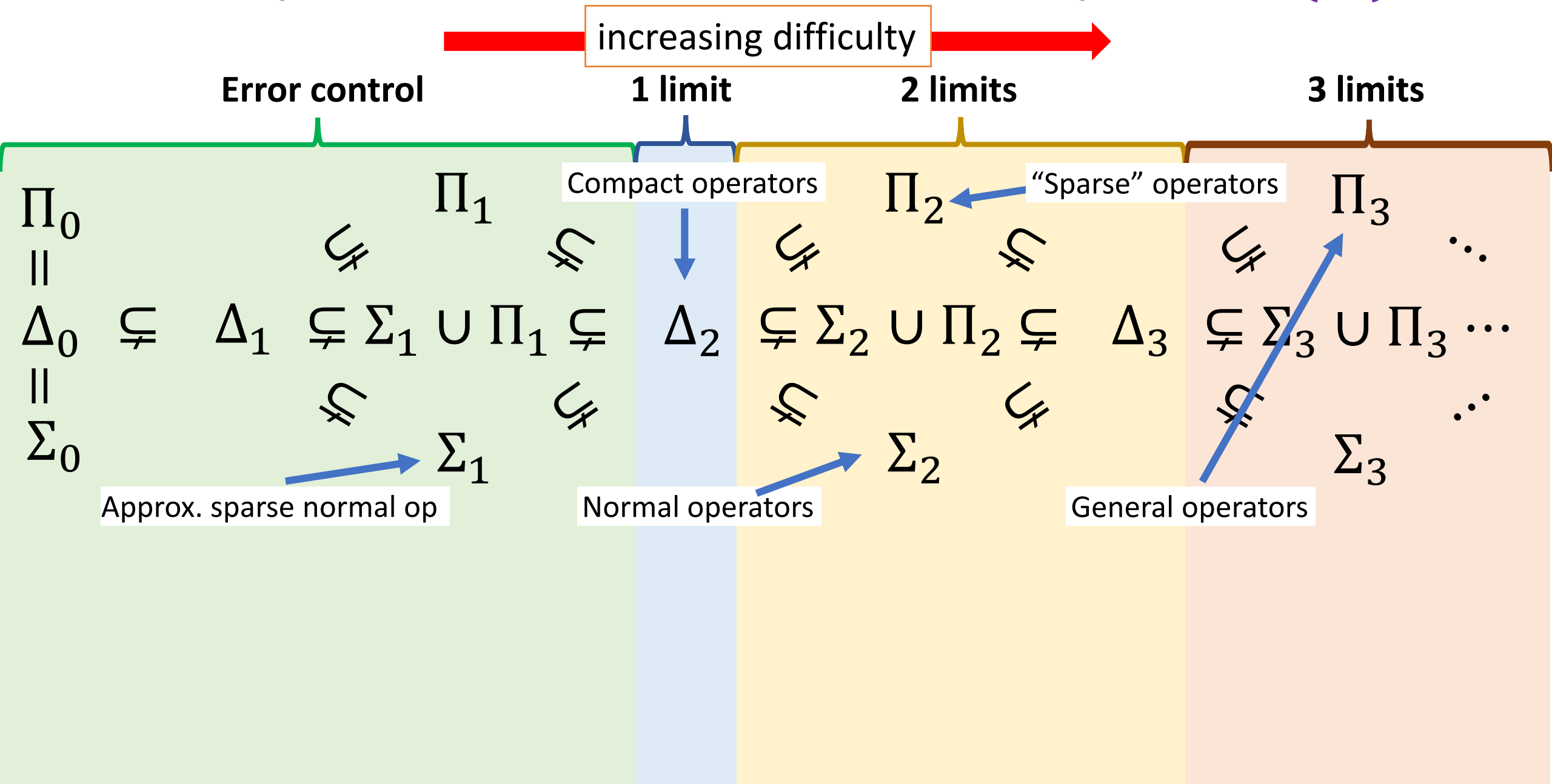


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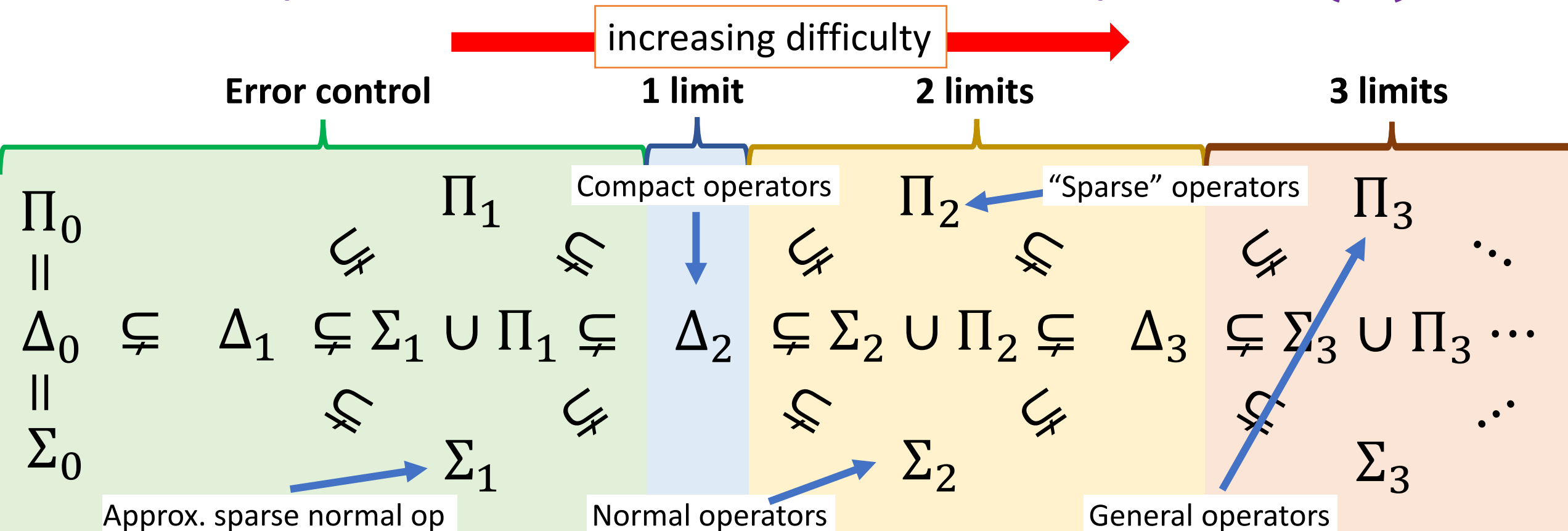


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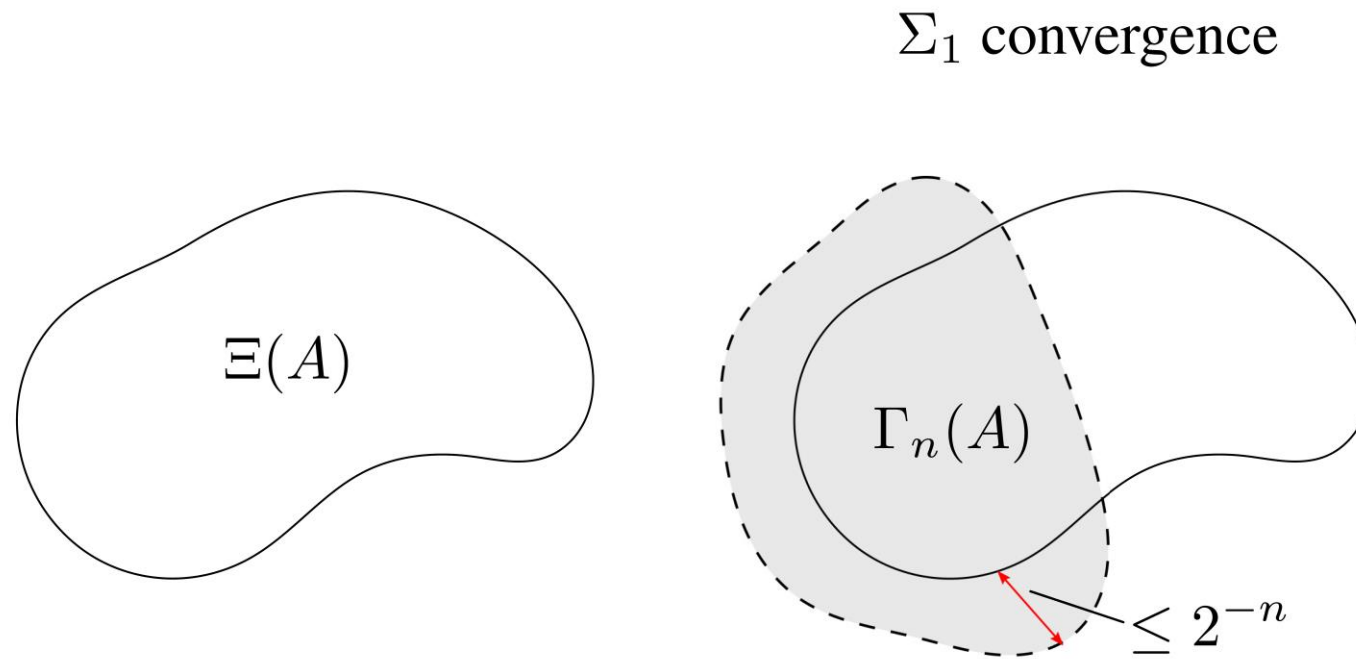
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Zoo of problems: spectral type (pure point, absolutely continuous, singularly continuous), Lebesgue measure and fractal dimensions of spectra, discrete spectra, essential spectra, eigenspaces + multiplicity, spectral radii, essential numerical ranges, geometric features of spectrum (e.g., capacity), spectral gap problem, resonances ...

- C., "The foundations of infinite-dimensional spectral computations," **PhD diss.**, University of Cambridge, 2020.
- C., "On the computation of geometric features of spectra of linear operators on Hilbert spaces," **Found. Comput. Math.**, 2022.
- C., Hansen, "The foundations of spectral computations via the solvability complexity index hierarchy," **J. Eur. Math. Soc.**, 2023.
- C., "Computing spectral measures and spectral types," **Commun. Math. Phys.**, 2021.
- C., Horning, Townsend, "Computing spectral measures of self-adjoint operators," **SIAM Rev.**, 2021.
- Ben-Artzi, C., Hansen, Nevanlinna, Seidel, "On the solvability complexity index hierarchy and towers of algorithms," preprint.

Example 1: Σ_1 algorithm for spectra



Two reasons its hard!

$$A = \bigoplus_{r=1}^{\infty} J_{l_r}, \quad J_{l_r} = \begin{pmatrix} 0 & 1 & & \\ & 0 & \ddots & \\ & & \ddots & 1 \\ & & & 0 \end{pmatrix} \in \mathbb{C}^{l_r \times l_r}$$

Instability

$$\text{Sp}(A) = \begin{cases} \{0\}, & \sup l_r < \infty \\ \{z: |z| \leq 1\}, & \text{otherwise} \end{cases}$$

No algorithm when given $\{l_r\}_{r=1}^{\infty}$ can determine if it is bounded.

\Rightarrow No algorithm computes spectra of gen. tridiagonal operators.

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Always have:

$$\|(A - z)^{-1}\|^{-1} \leq \text{dist}(z, \text{Sp}(A))$$

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Always have:

$$\|(A - z)^{-1}\|^{-1} \leq \text{dist}(z, \text{Sp}(A))$$

known function

Assume:

$$g(\text{dist}(z, \text{Sp}(A))) \leq \|(A - z)^{-1}\|^{-1}$$

Two reasons its hard!

$$A = \bigoplus_{r=1}^{\infty} A_{l_r}, \quad A_{l_r} = \begin{pmatrix} 1 & & & 1 \\ & 0 & & \\ & & \ddots & \\ & & & 0 \\ 1 & & & 1 \end{pmatrix} \in \mathbb{C}^{l_r \times l_r}$$

Info at ∞

$$\text{Sp}(A) = \{0, 2\}, \quad \text{Sp}(\text{diag}(1, 0, \dots)) = \{0, 1\}$$

More involved: choose $\{l_r\}_{r=1}^{\infty}$ to trick any supposed algorithm (try it!)

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More involved: choose $\{l_r\}_{r=1}^{\infty}$ to trick any supposed algorithm (try it!)

Assume:

We have access (Λ) to inner products
 $\langle Ae_j, e_i \rangle, \quad \langle Ae_j, Ae_i \rangle, \quad \langle A^* e_j, A^* e_i \rangle$

Sketch of method

Spectra through
injection moduli
(smallest singular value)



\mathcal{P}_n = orthog-projection onto $\text{span}\{e_1, \dots, e_n\}$
 $\mathcal{P}_n: l^2(\mathbb{N}) \rightarrow \mathbb{C}^n$, $\mathcal{P}_n^*: \mathbb{C}^n \rightarrow l^2(\mathbb{N})$

$$\sigma_{\inf}(T) = \inf\{\|Tv\|: v \in \mathfrak{D}(T), \|v\| = 1\}$$

$$\|(A - z)^{-1}\|^{-1} = \min\{\sigma_{\inf}(A - z), \sigma_{\inf}(A^* - \bar{z})\}$$

$$\sqrt{\sigma_{\inf}(\mathcal{P}_n(A - z)^*(A - z)\mathcal{P}_n^*)} = \sigma_{\inf}([A - z]\mathcal{P}_n^*) \downarrow \sigma_{\inf}(A - z)$$

$$g^{-1}\left(\sqrt{\sigma_{\inf}(\mathcal{P}_n[A - z]^*[A - z]\mathcal{P}_n^*)}\right) \downarrow g^{-1}(\|(A - z)^{-1}\|^{-1}) \geq \text{dist}(z, \text{Sp}(A))$$


$$\|(A - z)^{-1}\|^{-1} \geq g(\text{dist}(z, \text{Sp}(A)))$$

Error control!

Final ingredient: adaptive search for local minimisers.

What did we do?

See conditions to make possible!



- **Lower bound:** embed a problem of known difficulty.

Now have canonical ways to do this.

Holds regardless of computational model.

- **Upper bound:** build an algorithm.

Problem dependent.

Often, infinite-dimensional solve-then-discretise needed



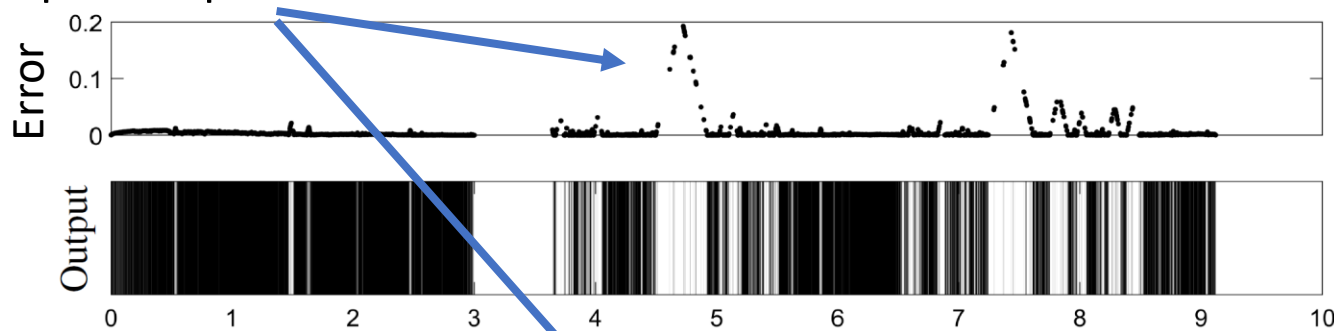
Typically involves resolvent $(A - z)^{-1}$ for spectral problems.

NB: One can show without g or $\langle Ae_j, Ae_i \rangle$, $\langle A^*e_j, A^*e_i \rangle$, $\text{SCI} \geq 2$.

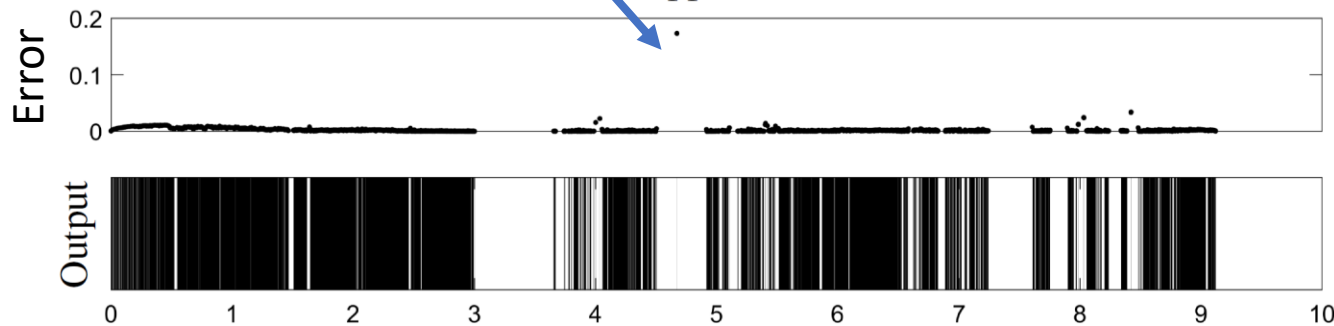
Example: Quasicrystal

spectral pollution

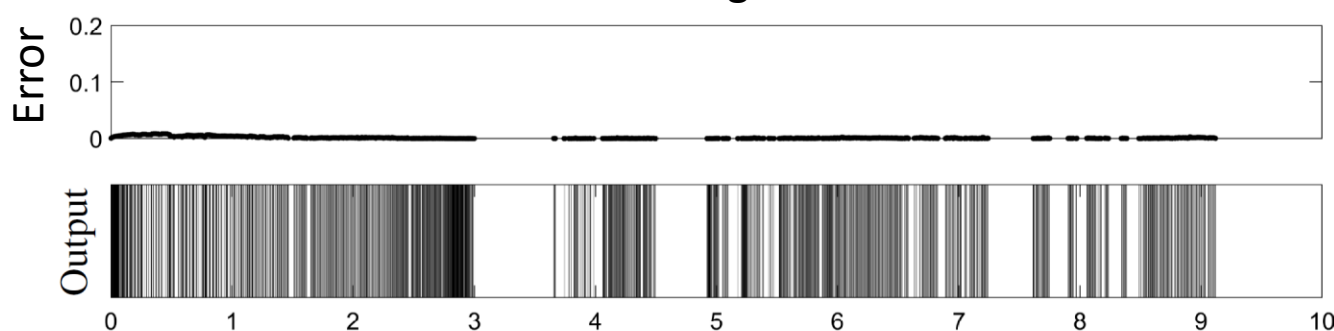
Finite Section



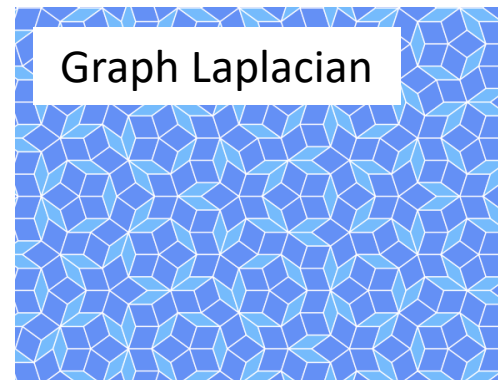
Periodic Approximation



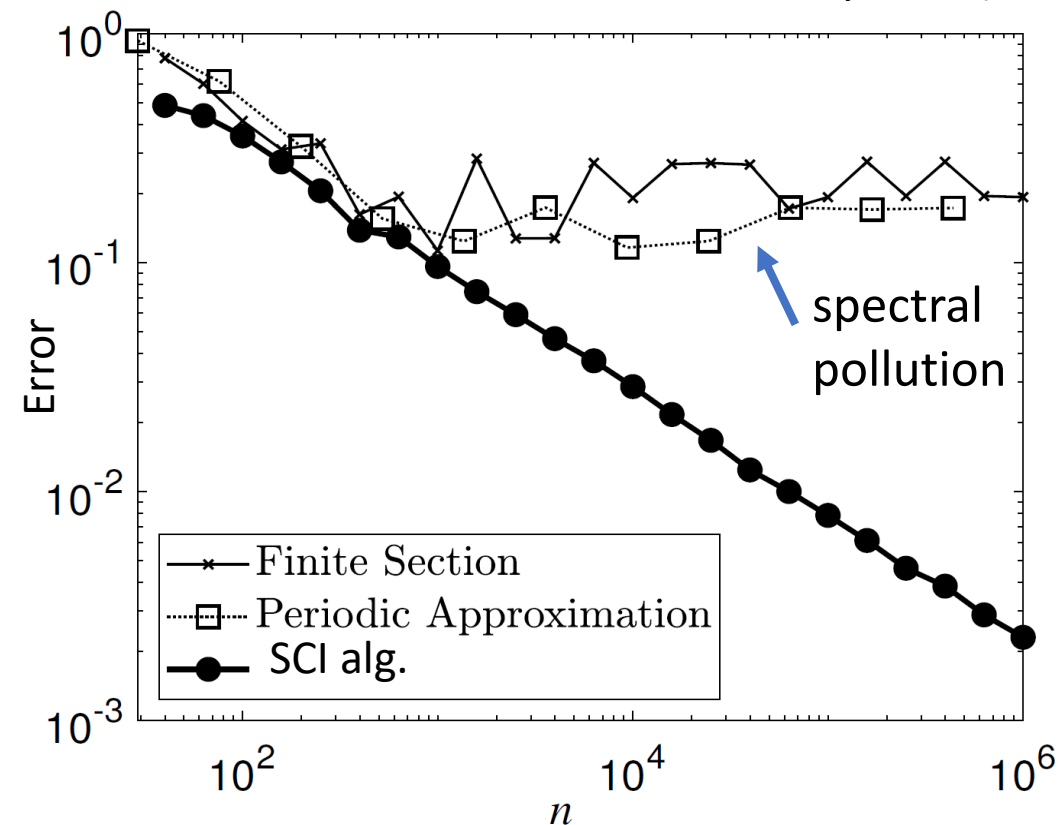
SCI alg.

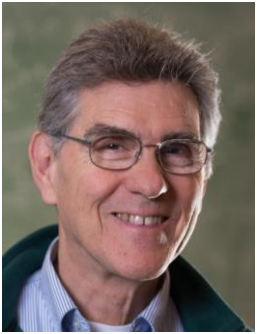


Graph Laplacian



Dan Shechtman
(Nobel Prize in
Chemistry 2011.)





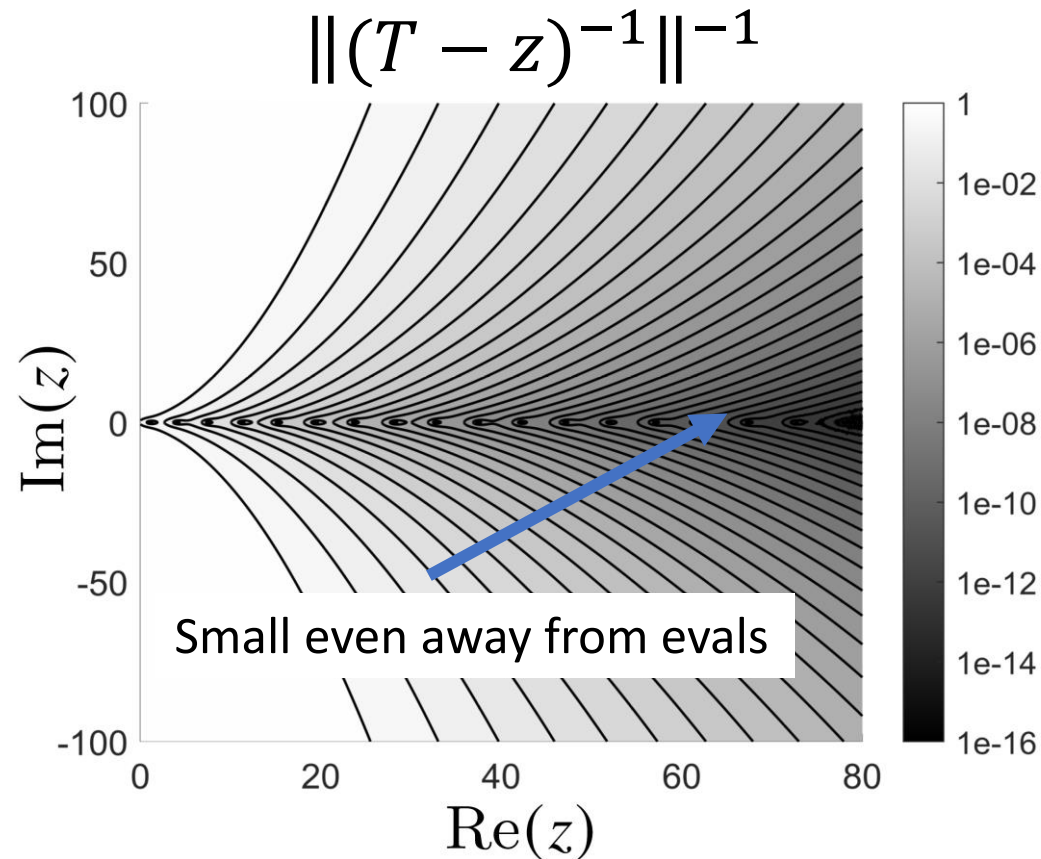
Carl Bender



Michael Berry

Example with non-trivial g

$$T = -\frac{d^2}{dx^2} + ix^3 \text{ on } \mathbb{R}$$



j E_j to 30 digits with int. arith.

1	1.156 267 071 988 113 293 799 219 177 999 9
2	4.109 228 752 809 651 535 843 668 478 561 3
3	7.562 273 854 978 828 041 351 809 110 631 4
4	11.314 421 820 195 804 402 233 783 948 426 9
5	15.291 553 750 392 532 388 181 630 791 751 9
6	19.451 529 130 691 728 314 686 111 714 104 4
7	23.766 740 435 485 819 131 558 025 968 789 9
8	28.217 524 972 981 193 297 595 053 878 268 9
9	32.789 082 781 862 957 492 447 371 485 046 3
10	37.469 825 360 516 046 866 428 873 594 530 5
100	627.694 712 248 436 511 352 673 702 901 153 6

Differential operators on $L^2(\mathbb{R}^d)$

Theorem: Ω : class of self-adjoint diff. operators on $L^2(\mathbb{R}^d)$

$$T = \sum_{k \in \mathbb{Z}_{\geq 0}^d, |k| \leq N} c_k(x) \partial^k$$

- $C_0^\infty(\mathbb{R}^d)$ a core of T .
- $\{c_k\}$ poly bounded, locally bounded total variation.

Can access (to arbitrary precision):

- $\{c_k(q)\}$ for $q \in \mathbb{Q}^d$.
- Polynomial that bounds $\{c_k\}$ on \mathbb{R}^d .

(a) Know $\|c_k\|_{\text{TV}([-n,n]^d)} \leq b_n \Rightarrow \{\text{Sp}, \Omega\} \in \Sigma_1$.

(b) Know $\|c_k\|_{\text{TV}([-n,n]^d)} = O(b_n) \Rightarrow \{\text{Sp}, \Omega\} \in \Delta_2 \setminus (\Sigma_1 \cup \Pi_1)$.

Differential operators on $L^2(\mathbb{R}^d)$

Theorem: Ω : class of self-adjoint diff. operators on $L^2(\mathbb{R}^d)$

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Sampling schemes
to construct matrix.

- $C_0^\infty(\mathbb{R}^d)$ a core of T .
- $\{c_k\}$ poly bounded, locally bounded total variation.

Can access (to arbitrary precision):

- $\{c_k(q)\}$ for $q \in \mathbb{Q}^d$.
- Polynomial that bounds $\{c_k\}$ on \mathbb{R}^d .

Extends to other domains,
singular coefficients etc.

(a) Know $\|c_k\|_{\text{TV}([-n,n]^d)} \leq b_n \Rightarrow \{\text{Sp}, \Omega\} \in \Sigma_1$.

Verifiable

(b) Know $\|c_k\|_{\text{TV}([-n,n]^d)} = O(b_n) \Rightarrow \{\text{Sp}, \Omega\} \in \Delta_2 \setminus (\Sigma_1 \cup \Pi_1)$.

Not verifiable

Example 2: Smale's 18th problem

“What are the limits of AI?”

*“Very often, the creation of a technological artifact precedes the science that goes with it. The steam engine was invented before thermodynamics. Thermodynamics was invented to explain the steam engine, essentially the **limitations** of it. **What we are after is the equivalent of thermodynamics for intelligence.**”*

Yann LeCun

Lower bounds: Use SCI embedding techniques

randomized sequential general algorithms → capture adaptive and probabilistic
choice of training data

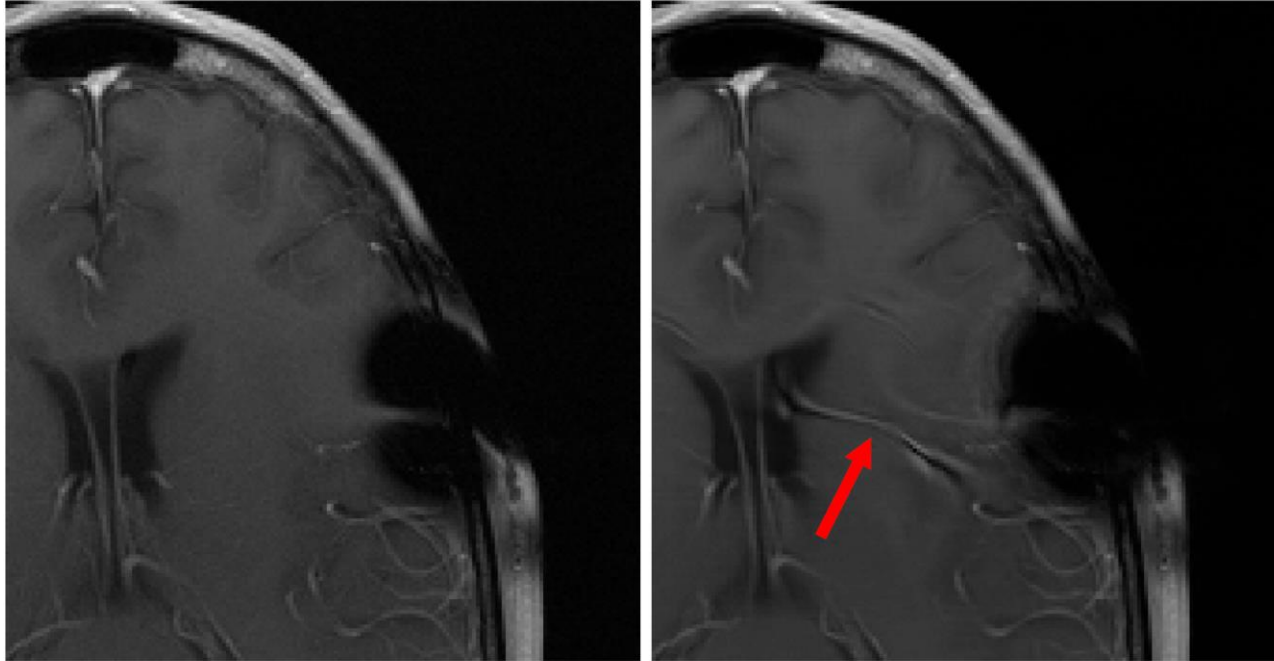
**S. Smale's list of problems for the 21st century (requested by V. Arnold), inspired by Hilbert's list*

Problem: hallucinations and instability

“AI hallucination”, from Facebook and NYU’s *FastMRI challenge* 2020.

Original image

AI reconstruction

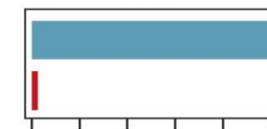
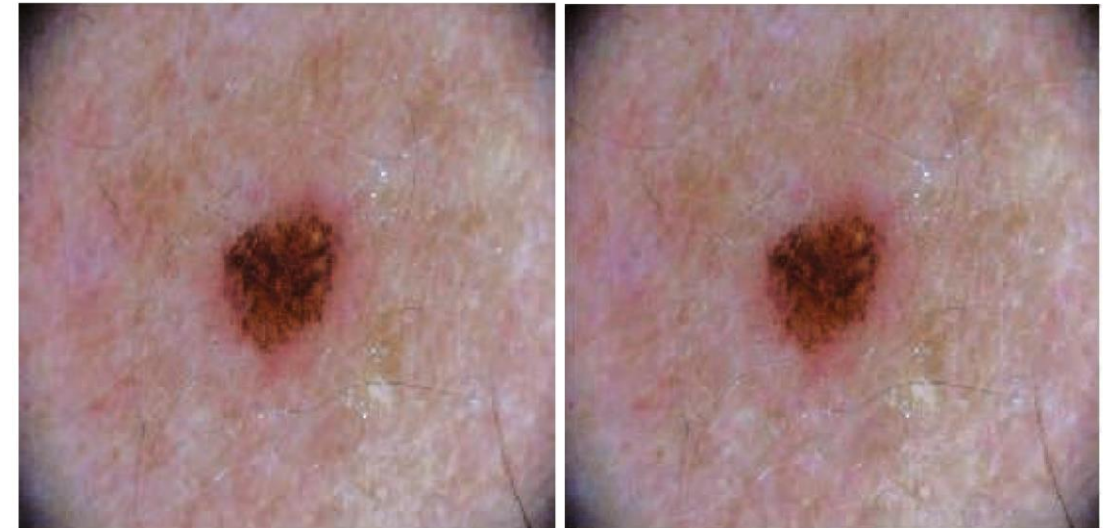


“Such hallucinatory features are not acceptable and especially problematic if they mimic normal structures that are either not present or actually abnormal.”

Instabilities in medical diagnosis

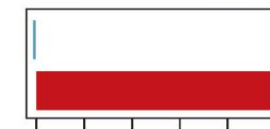
Original Mole

Perturbed Mole



Benign
Malignant

Model confidence



Benign
Malignant

Model confidence

Finlayson et al., “Adversarial attacks on medical machine learning,” *Science*, 2019.

When can we make AI robust and trustworthy?

Example of the limits of deep learning

Paradox: “Nice” linear inverse problems where a *stable* and *accurate* neural network for image reconstruction exists, but it can never be trained!

E.g., suppose we want to solve (holds for much more general problems)

$$\min_{x \in \mathbb{C}^N} \|x\|_{l^1} + \lambda \|Ax - y\|_{l^2}^2$$

$$A \in \mathbb{C}^{m \times N} \text{ (modality, } m < N), \quad S = \{y_K\}_{K=1}^R \text{ (samples)}$$

Arises when given $y \approx Ax + e$.

Enforce condition numbers bounded by 1.

Input data Λ

$$A \in \mathbb{C}^{m \times N} \text{ (modality, } m < N), \quad S = \{y_k\}_{k=1}^R \text{ (samples)}$$

In practice, A not known exactly or stored to finite precision.

Assume access to $\{y_{n,k}\}_{k=1}^R$ and A_n (rational approx, e.g., floats) such that

$$\|y_{n,k} - y_k\| \leq 2^{-n}, \quad \|A_n - A\| \leq 2^{-n}, \quad n \in \mathbb{N}.$$

Training set for $(A, S) \in \Omega$:

$$\iota_{A,S} = \{(y_{n,k}, A_n) : k = 1, \dots, R \text{ and } n \in \mathbb{N}\}.$$

In a nutshell: allow access to arbitrary precision training data.

Question: Given a collection Ω of (A, S) , does there exist a neural network approximating the solution map, and can it be trained by an algorithm?

What could go wrong?

$$\min_{x \in \mathbb{C}^N} \|x\|_{l^1} + \lambda \|Ax - y\|_{l^2}^2$$

Question: Given a collection Ω of (A, S) , does there exist a neural network approximating the solution map, and can it be trained by an algorithm?

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1. **Non-existence:** No neural network approximates solution map Ξ .

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- ~~1. **Non-existence:** No neural network approximates solution map Ξ .~~
- 2. Non-trainable:** \exists neural network that approximates Ξ , but it can't be trained.

What could go wrong?

$$\min_{x \in \mathbb{C}^N} \|x\|_{l^1} + \lambda \|Ax - y\|_{l^2}^2$$

Question: Given a collection Ω of (A, S) , does there exist a neural network approximating the solution map, and can it be trained by an algorithm?

What could go wrong?

- ~~1. **Non-existence:** No neural network approximates solution map Ξ .~~
2. **Non-trainable:** \exists neural network that approximates Ξ , but it can't be trained.
3. **Not practical:** \exists neural network that approximates Ξ , and training algorithm. However, any training algorithm needs prohibitively many samples.

Fundamental barriers

Paradox: “Nice” linear inverse problems where a *stable* and *accurate* neural network for image reconstruction exists, but it can never be trained!

Theorem: Pick positive integers $n \geq 3$ and M . Class of problems such that:

- **(Not trainable)** No algorithm (even random) can train a neural network with n digits of accuracy over dataset with prob. $> 1/2$.
- **(Not practical)** $n - 1$ digits of accuracy possible over dataset, but any training algorithm requires **arbitrarily large training data**.
- **(Trainable and practical)** $n - 2$ digits of accuracy possible over dataset via training algorithm using M training data.

Any computational model

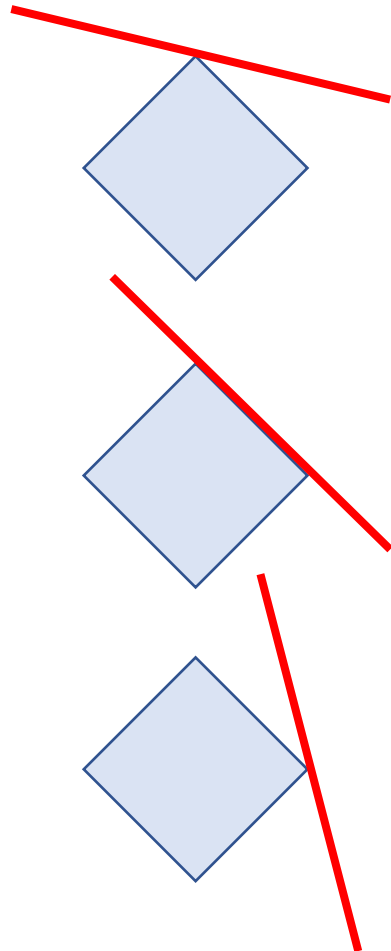
Holds for any architecture, any precision of training data.

⇒ Classification theory telling us what can and cannot be done

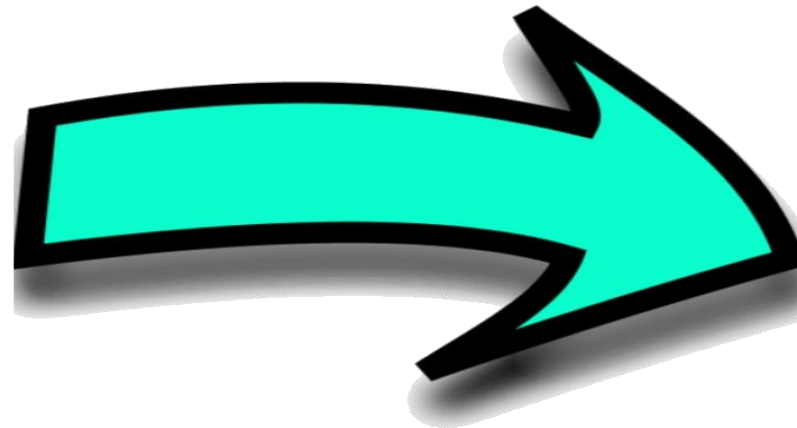
- C., Antun, Hansen, "The difficulty of computing stable and accurate neural networks: On the barriers of deep learning and Smale's 18th problem," **PNAS**, 2022.
- Antun, C., Hansen, "Proving Existence Is Not Enough: : Mathematical Paradoxes Unravel the Limits of Neural Networks in Artificial Intelligence," **SIAM News**, May 2022.
- Choi, "Some AI Systems May Be Impossible to Compute," **IEEE Spectrum**, March 2022.

Idea of mechanism

Low-dimensional
phase transitions



SCI embedding into
well-conditioned problems.

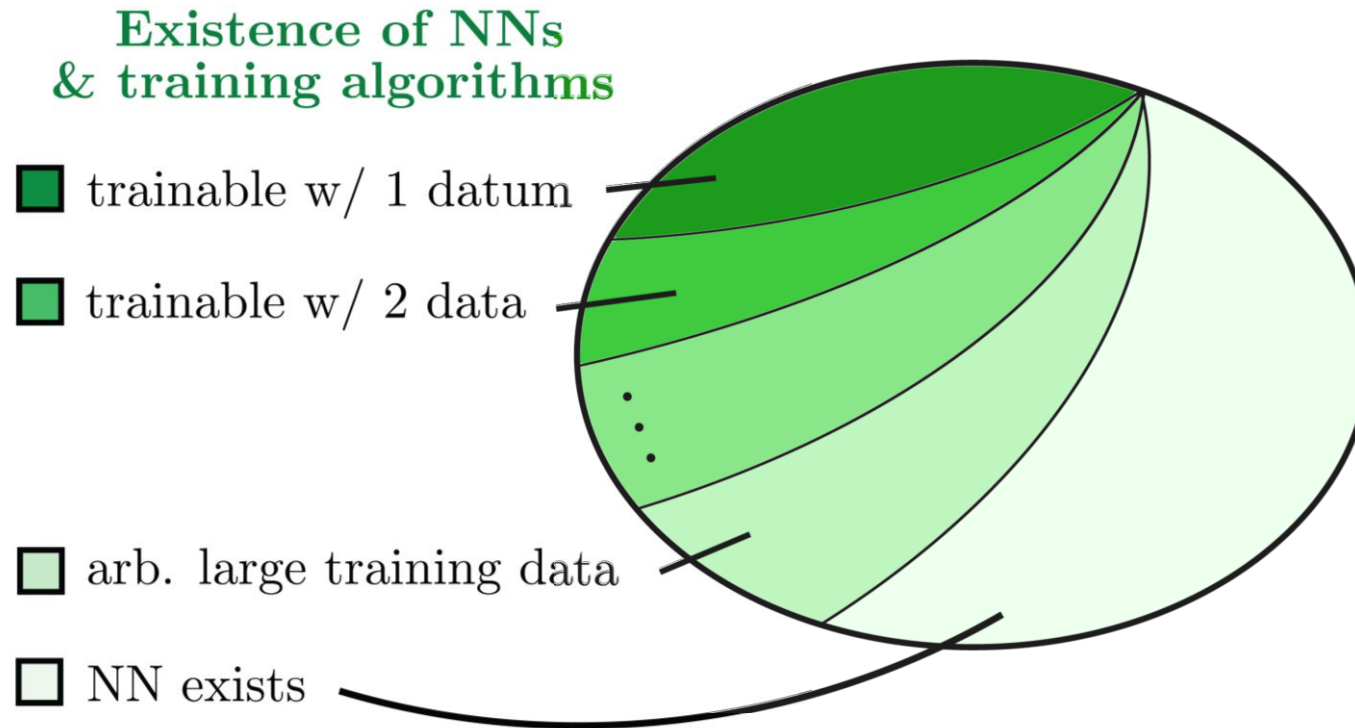


Randomised general algorithm
to capture training.

Workhorse lemma
(applies to other problems).

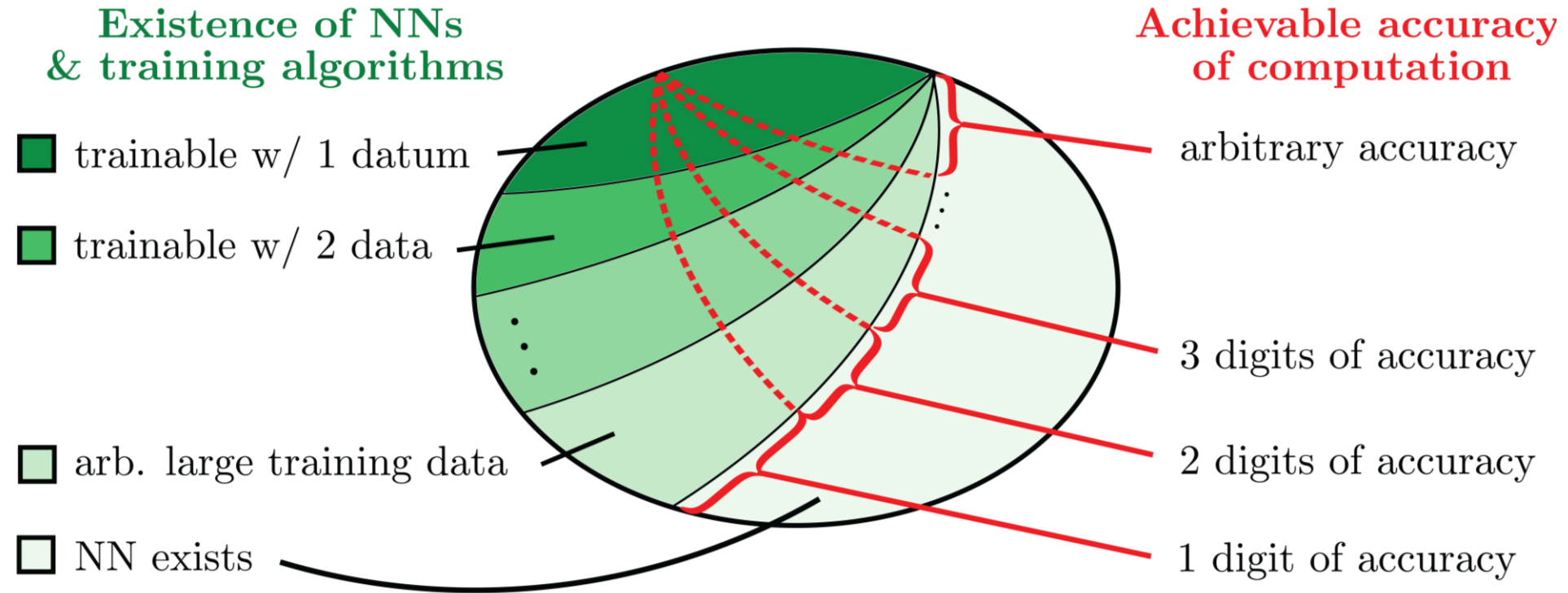


The world of neural networks



Given a problem and conditions, where does it sit in this diagram?

The world of neural networks



Given a problem and conditions, where does it sit in this diagram?

Example counterpart theorem

Certain conditions: stable neural networks trained with exponential accuracy.
E.g., *approximate sharpness inequality*:

$$\min_{x \in \mathbb{C}^N} f(x) \quad \text{s.t.} \quad \|Ax - y\| \leq \varepsilon$$

$$\text{dist}(x, \text{solution set}) \leq \left(\frac{([f(x) - f^*] + [\|Ax - y\| - \varepsilon] + \delta)}{\alpha} \right)^{1/\beta}$$

(α, β) unknown

Fast Iterative REstarted NETworks (FIRENETs)
(unrolled primal-dual with novel restart scheme)

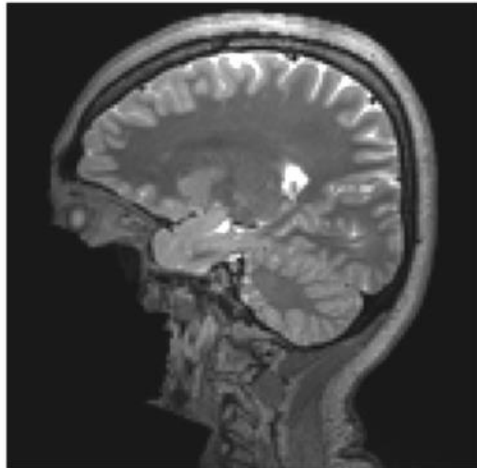
Theorem: Training algorithm under above assumption produces *stable* neural networks φ_n of width $O(N)$, depth $O(n)$, guaranteed worst bound optimal in (α, β) . E.g., $\beta = 1$,

$$\text{dist}(\varphi_n(y), \text{solution set}) \lesssim e^{-n} + \delta$$

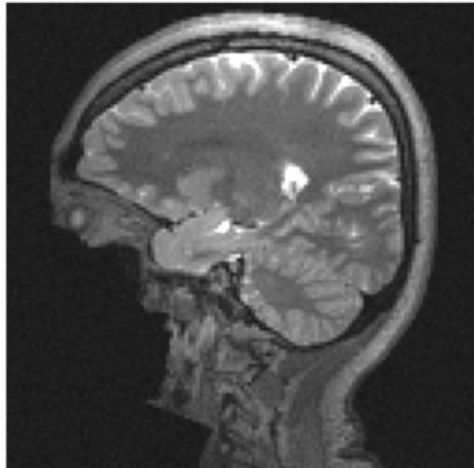
- C., Antun, Hansen, “The difficulty of computing stable and accurate neural networks: On the barriers of deep learning and Smale’s 18th problem,” **PNAS**, 2022.
- Adcock, C., Neyra-Nesterenko, “Restarts subject to approximate sharpness: A parameter-free and optimal scheme for first-order methods”, preprint.

Example of severe instability

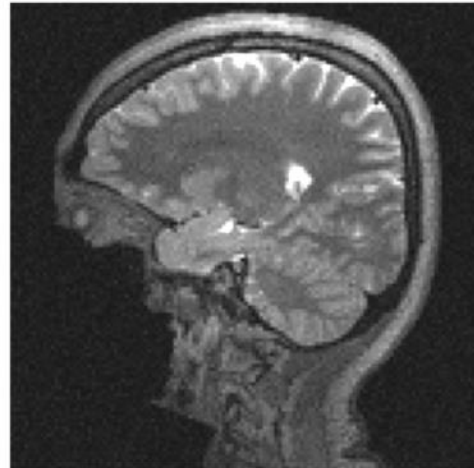
Original x



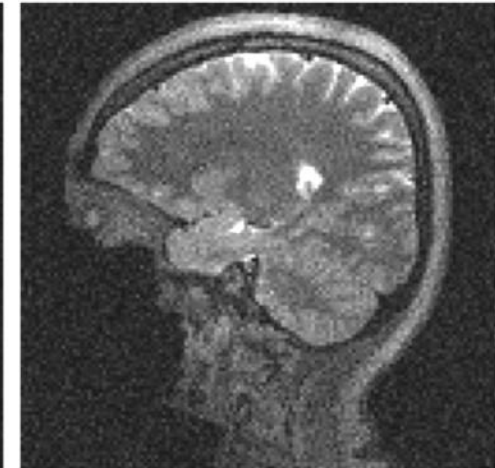
$x + e_1$



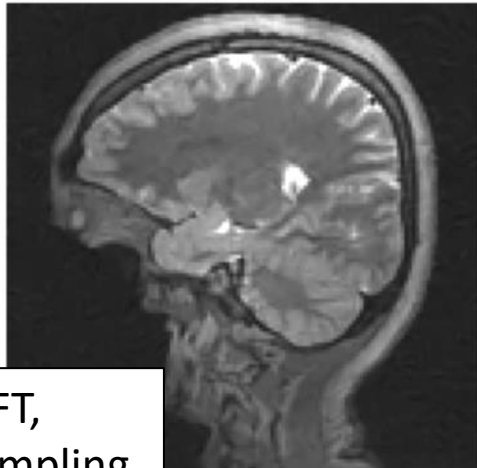
$x + e_2$



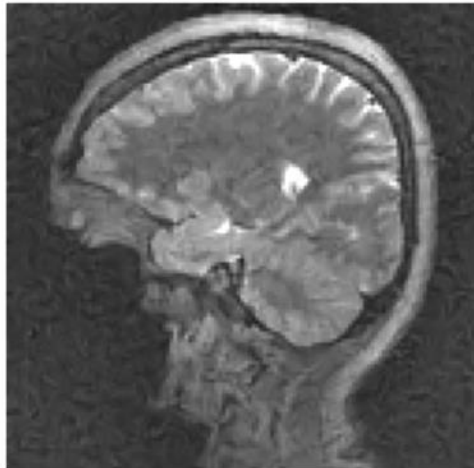
$x + e_3$



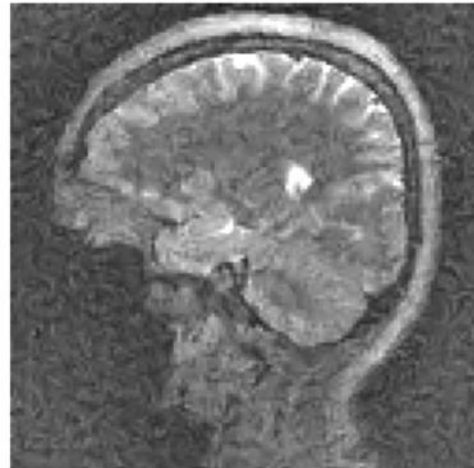
$\Psi(A(x))$



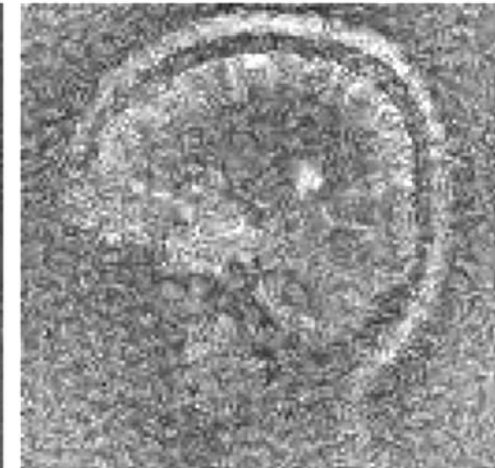
$\Psi(A(x + e_1))$



$\Psi(A(x + e_2))$



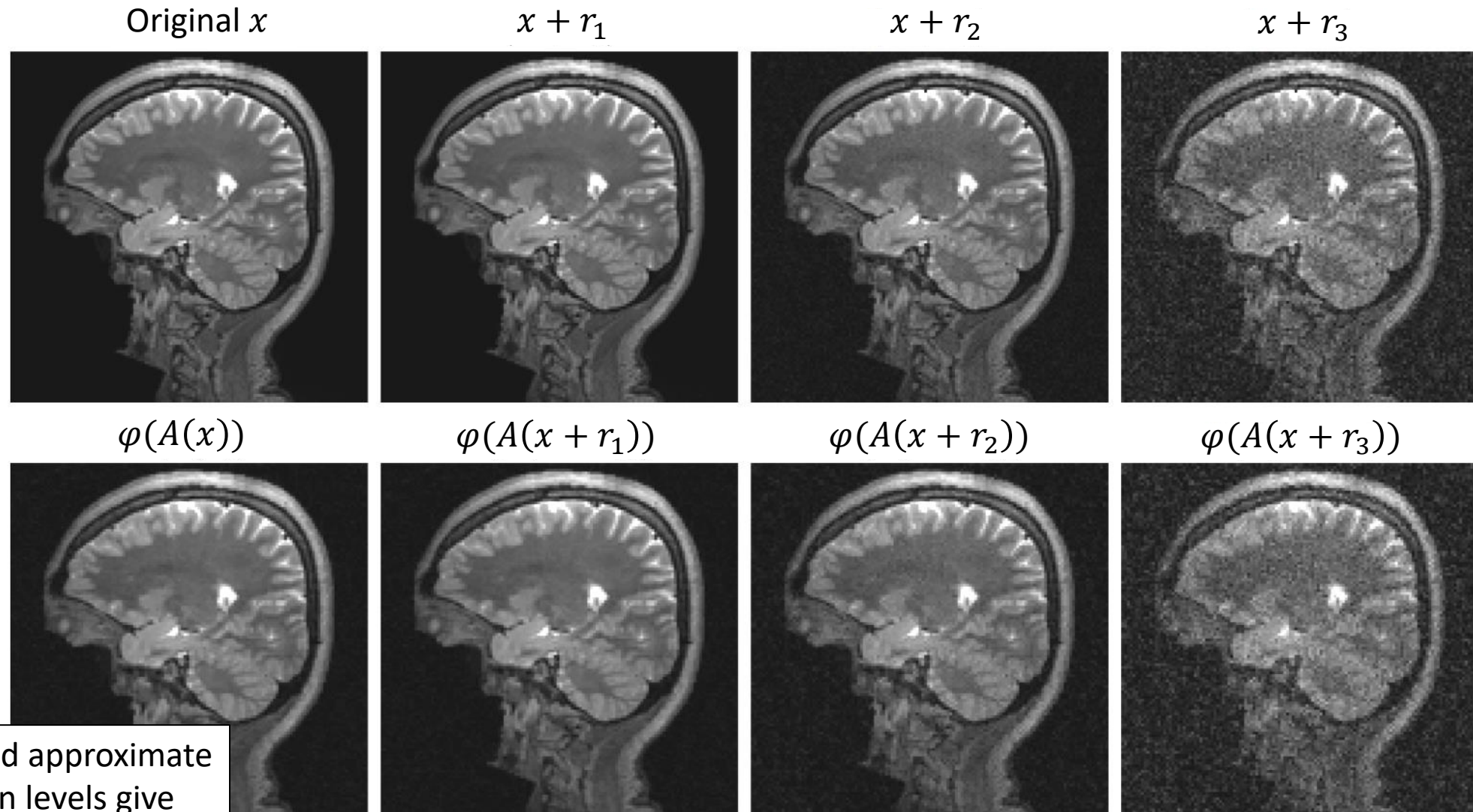
$\Psi(A(x + e_3))$



MRI: 2D DFT,
60% subsampling.

- Zhu et al., “Image reconstruction by domain-transform manifold learning,” **Nature**, 2018.
- Antun et al., “On instabilities of deep learning in image reconstruction and the potential costs of AI,” **PNAS**, 2020.

FIRENET: provably stable (even to adversarial examples) and accurate

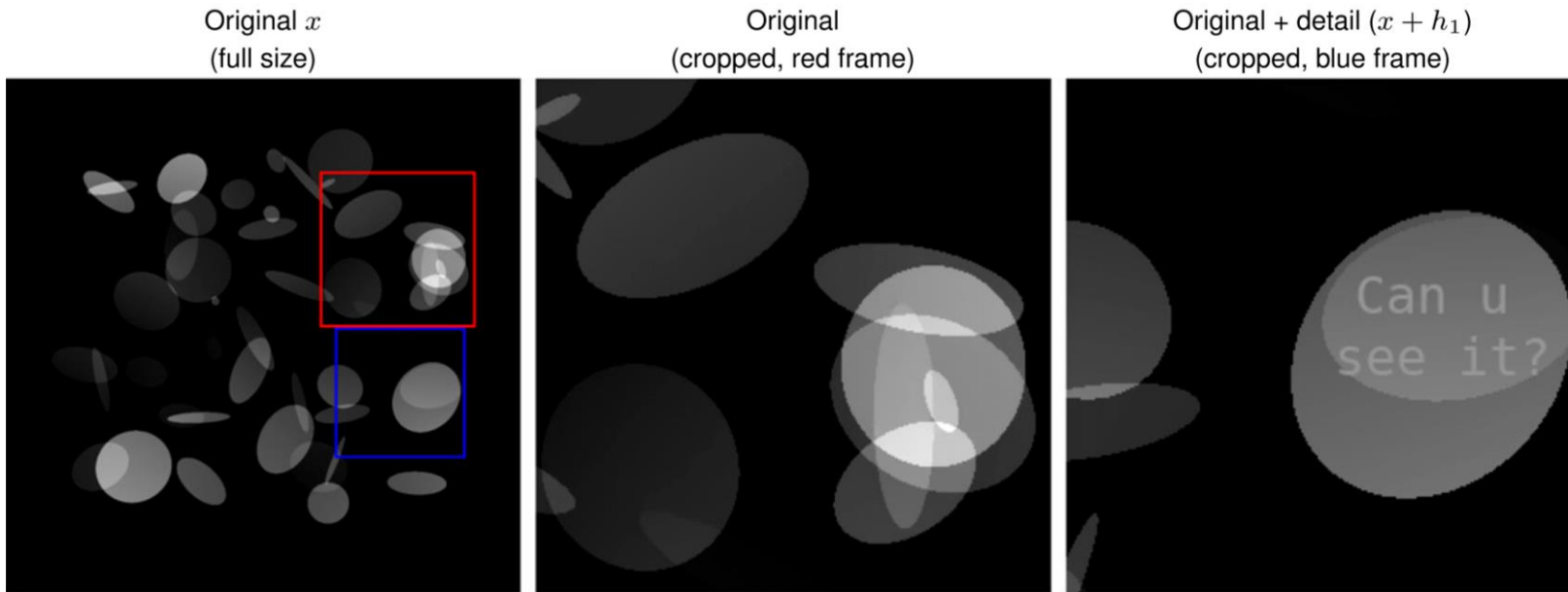


Sampling and approximate sparseness in levels give approximate sharpness

Stability vs accuracy

2D DFT,
15% subsampling.

All networks
trained on 5000
images of ellipses

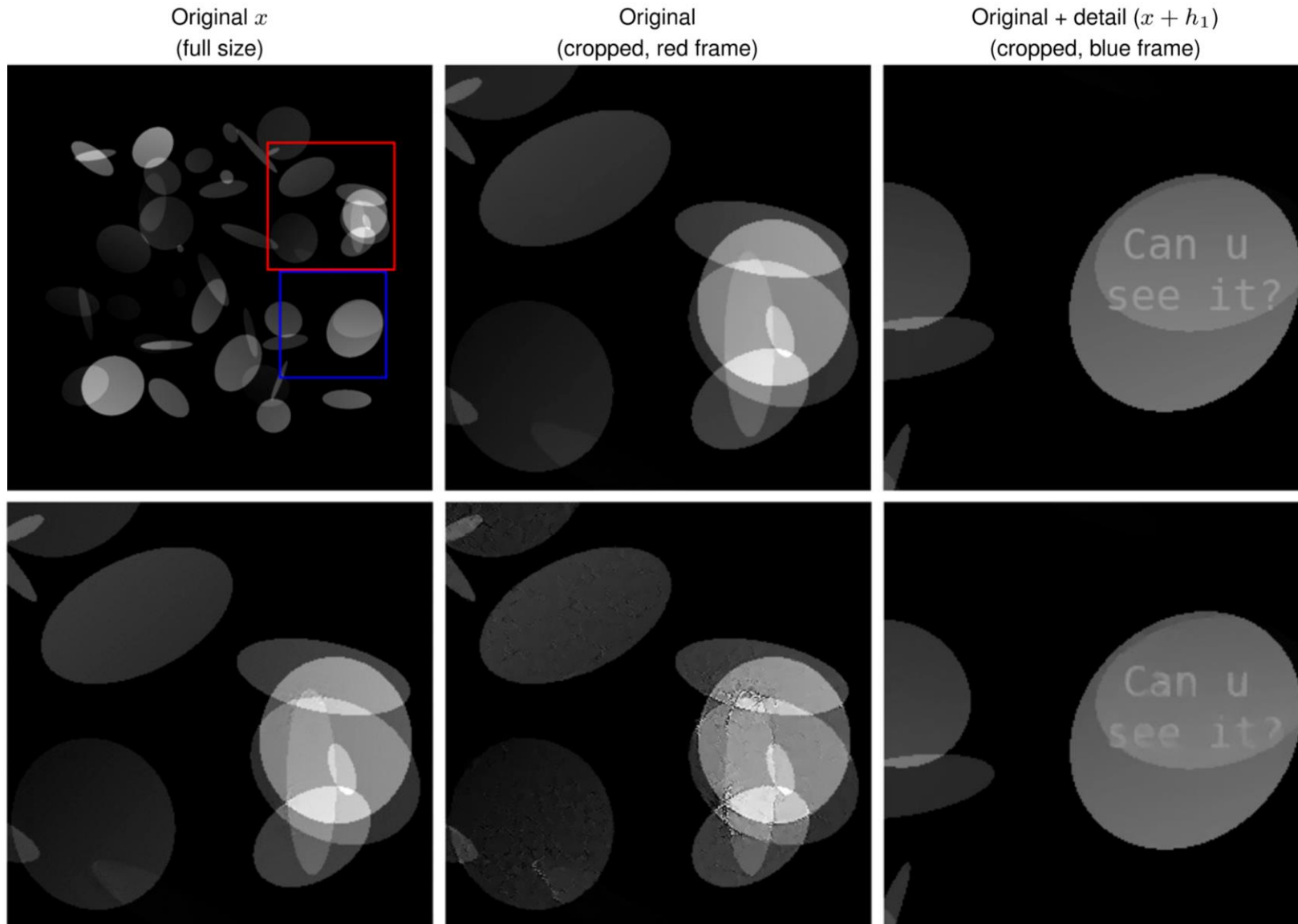


- C., Antun, Hansen, "The difficulty of computing stable and accurate neural networks: On the barriers of deep learning and Smale's 18th problem," **PNAS**, 2022.

U-Net with no noise: accurate but unstable

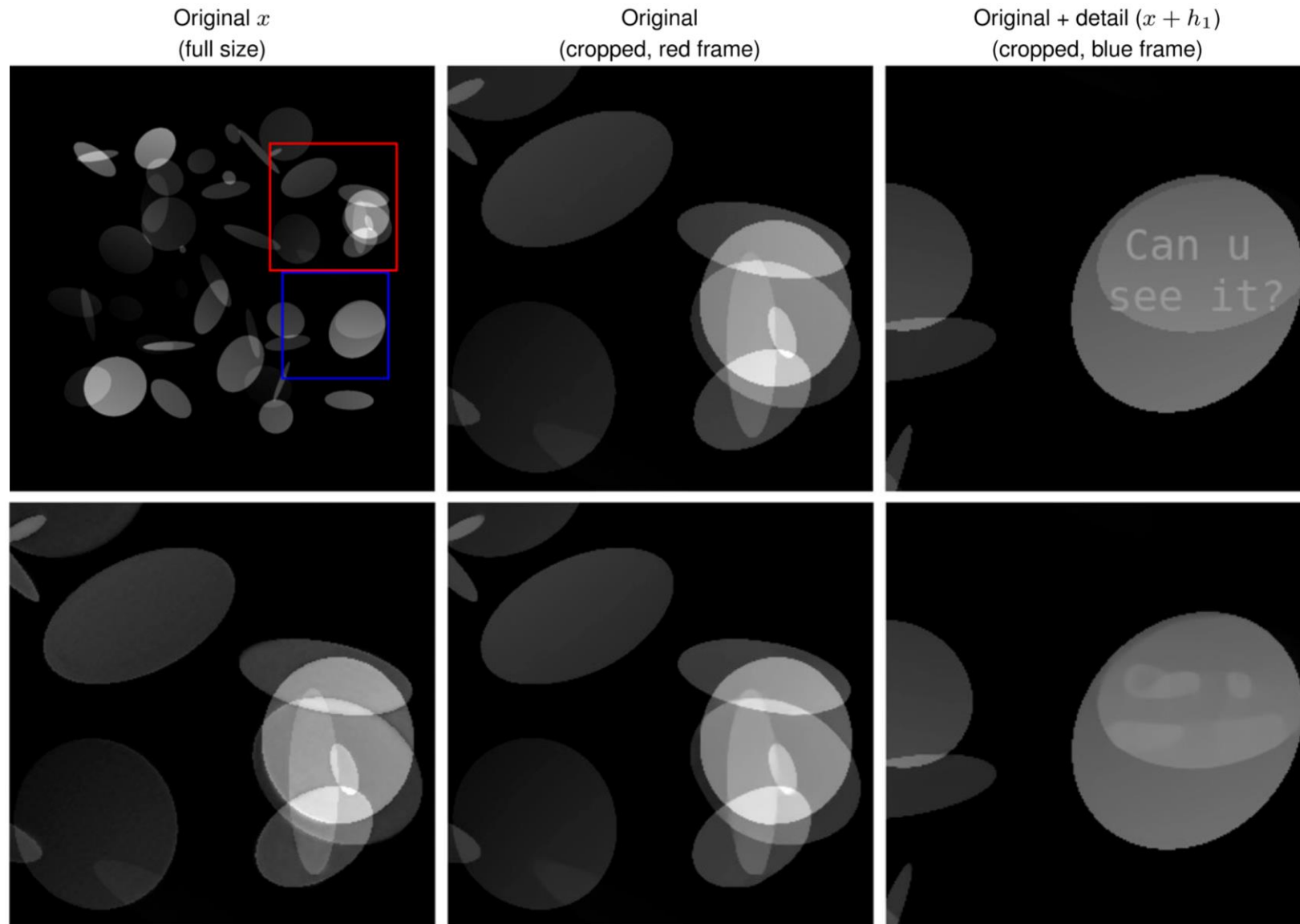
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U-Net: standard neural network architecture for imaging. Approx 4 million parameters.



- C., Antun, Hansen, "The difficulty of computing stable and accurate neural networks: On the barriers of deep learning and Smale's 18th problem," **PNAS**, 2022.

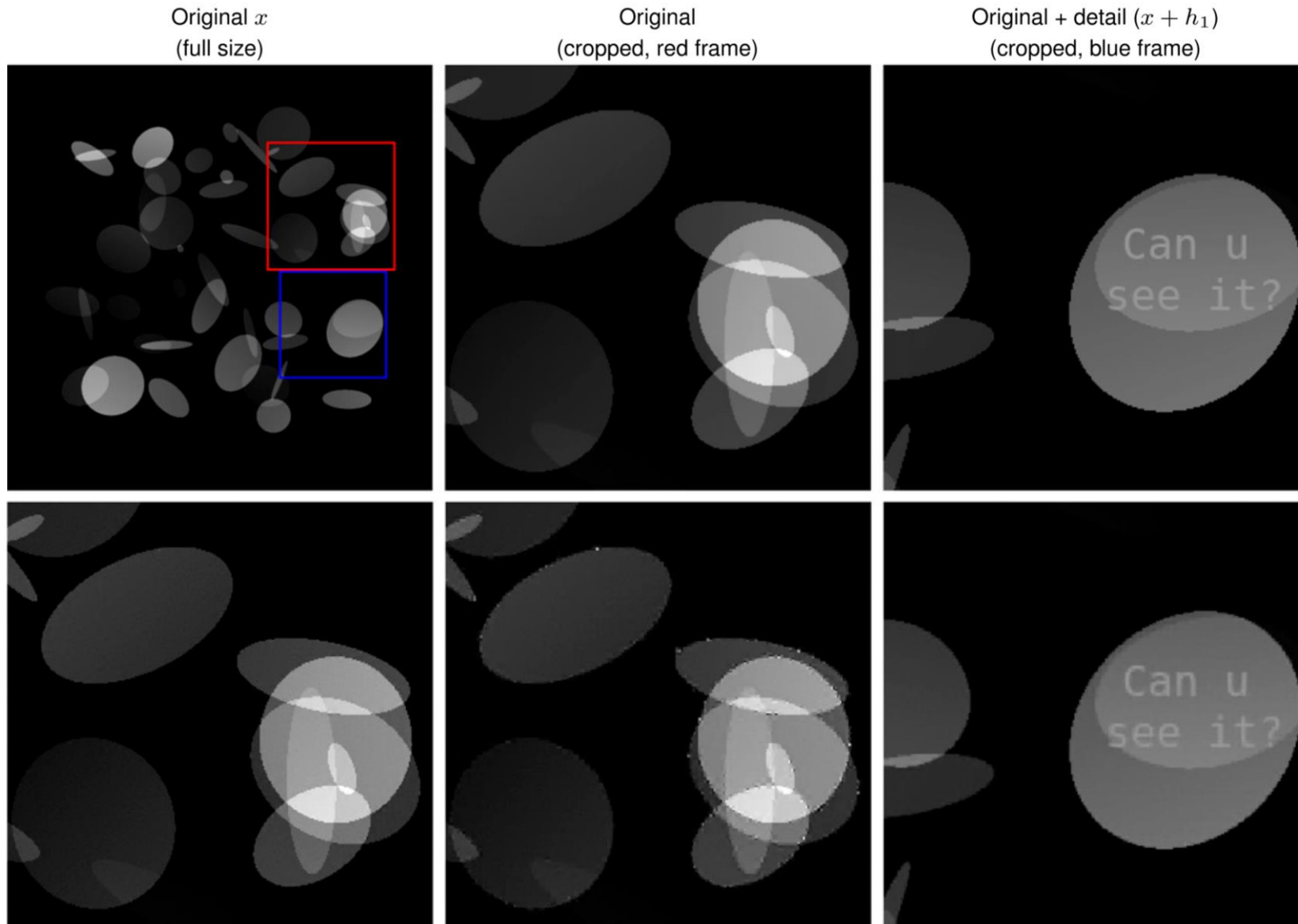
U-Net with noise: stable but inaccurate



- C., Antun, Hansen, "The difficulty of computing stable and accurate neural networks: On the barriers of deep learning and Smale's 18th problem," **PNAS**, 2022.

FIRENET: balances stability and accuracy?

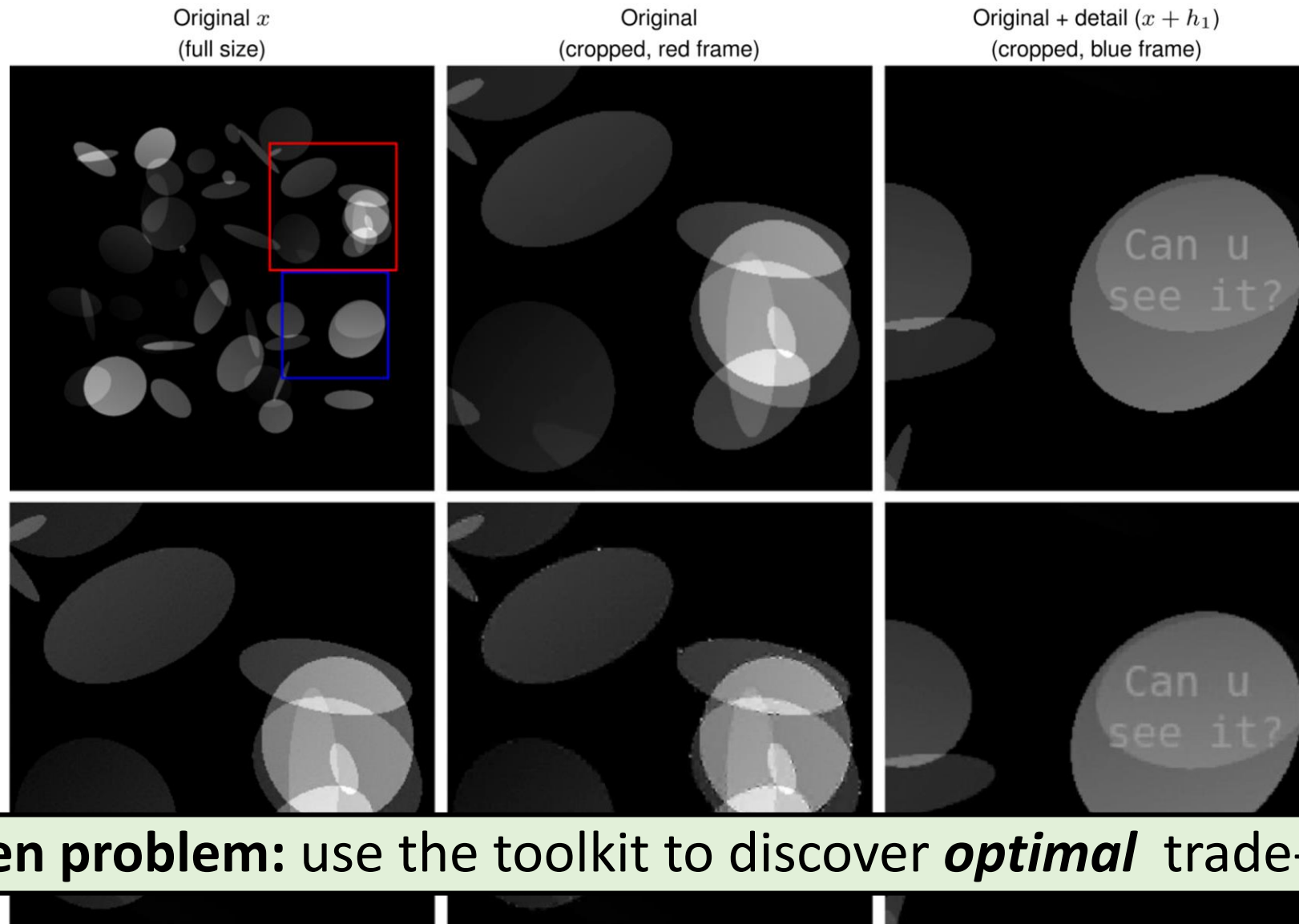
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- C., Antun, Hansen, "The difficulty of computing stable and accurate neural networks: On the barriers of deep learning and Smale's 18th problem," **PNAS**, 2022.

FIRENET: balances stability and accuracy?

34/37



Why study this hierarchy?

- Optimality: understand boundaries of what's possible.
- Lower bounds \Rightarrow spot assumptions needed to lower SCI.
- Upper bounds \Rightarrow new algorithms and methods.

FOUNDATIONS \leftrightarrow METHODS

- $\Sigma_1 \cup \Pi_1 \Rightarrow$ computer-assisted proofs.
- Much of computational literature not sharp!

Remarks:

- Can use any model of computation.
- Existing hierarchies (e.g., arithmetic, Baire etc.) included as particular cases.

- Resonances ($\Delta_2 \setminus \Sigma_1 \cup \Pi_1$)
 - Ben-Artzi, Marletta, Rösler, “Computing scattering resonances,” **J. Eur. Math. Soc.**, 2022.
 - Ben-Artzi, Marletta, Rösler, “Computing the sound of the sea in a seashell,” **Found. Comput. Math.**, 2022.
- Optimisation and regularisation
 - Bastounis, Hansen, Vlačić, “The extended Smale's 9th problem,” preprint.
 - C., Gazdag, Bastounis, Hansen, “On phase transitions and approximation thresholds in semidefinite programs,” preprint.
- Data-driven Koopmanism for dynamical systems (40,000 papers 2013-2023)
 - C., Townsend, “Rigorous data-driven computation of spectral properties of Koopman operators for dynamical systems,” **CPAM**, to appear.
 - C., Ayton, Szóke, “Residual Dynamic Mode Decomposition,” **J. Fluid Mech.**, 2023.
- Polynomial root finding ($\Delta_2, \Delta_3, \Delta_4$)
 - Smale, “The fundamental theorem of algebra and complexity theory,” **Bull. Amer. Math. Soc.**, 1981.
 - McMullen, “Families of rational maps and iterative root-finding algorithms,” **Ann. of Math.**, 1987.
 - Doyle, McMullen, “Solving the quintic by iteration,” **Acta Math.**, 1989.

- Computer-assisted proofs ($\Sigma_1 \cup \Pi_1 \setminus \Delta_1$)
 - Fefferman, Seco, “Aperiodicity of the Hamiltonian flow in the Thomas-Fermi potential,” **Rev. Mat. Iberoamericana**, 1993.
 - Fefferman, Seco, “Interval arithmetic in quantum mechanics,” **Applications of interval computations**, 1996.
 - Hales, “A proof of the Kepler conjecture,” **Ann. of Math.**, 2005.
 - Hales et al., “A formal proof of the Kepler conjecture,” **Forum Math. Pi**, 2017.
- Spectral measures and continuous spectra (Δ_1 or Δ_2 depending on (\mathcal{M}, d))
 - Webb, Olver, “Spectra of Jacobi operators via connection coefficient matrices,” **CIMP**, 2021.
 - C., Horning, Townsend, “Computing spectral measures of self-adjoint operators,” **SIAM Rev.**, 2021.

**Shameless plug: tune in tomorrow at 14:30 Room 105
for NONLINEAR SPECTRAL PROBLEMS!**



Andrew Horning delivering plenary on
computing spectral measures at SIAMCSE23

Summary

SCI hierarchy is a tool for discovering the foundations of computation.

Example 1: The zoo of spectral problems.

- Many spectral problems in infinite dimensions are impossible.
Some are more impossible than others!
- New suite of “infinite-dimensional” algorithms for spectral problems.
Rigorous, optimal, practical.

Example 2: Need for foundations in AI/deep learning (Smale’s 18th prob).

- **Paradox:** “Nice” problems where stable, accurate NNs exist but can’t be trained!
Trainability depends on desired accuracy, training data.
- Conditions \Rightarrow FIRENETs exp. convergence + stable (even w.r.t. adversarial attacks).

Could this framework be useful in your area?

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