Recurring Dominoes:
Making the Highly Undecidable Highly Understandable

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Abstract.

In recent years many diverse logical systems for reasoning about programs have been shown to possess a highly undecidable, viz $\Pi^1_1$-complete, validity problem. All such known results are reproved in this paper in a uniform and transparent manner by reductions from recurring domino problems. These are simple variants of the classical unbounded domino (or tiling) problems introduced by Wang and the bounded versions defined by Lewis. While the former are (weakly) undecidable and the latter complete in various complexity classes, the problems in the new class are $\Sigma^1_1$-complete.

It is hoped that the paper, which contains also NP-, PSPACE-, $\Pi^0_1$- and $\Pi^0_2$-hardness results for various logical systems, will enhance interest in the appealing medium of domino problems as a useful set of reduction tools for exhibiting "bad behavior".

1. Introduction

About two decades ago Hao Wang introduced domino problems [W1]. A domino is a $1 \times 1$ square tile, fixed in orientation, each of whose edges is associated with some color. In general, a domino problem is a decision problem that asks whether or not it is possible to tile some portion $P$ of the integer grid $G = Z \times Z$ by dominoes of certain types, with perhaps some constraints on the placement of certain dominoes, colors or combinations thereof. The input to such a problem always includes some finite set $T = \{d_0, \ldots, d_m\}$ of domino types, consisting of the colors on the sides of each; one assumes the existence of an infinite supply of dominoes from each of the types in $T$. The general rules of tiling are that each grid point of $P$ be associated with a single domino type from $T$, and that adjacent edges be monochromatic.

The problems introduced by Wang are characterized by the fact that the portion of $G$ to be tiled is unbounded; it is either $G$ itself, or a quadrant, halfgrid, octant, etc. The constraints in these unbounded domino problems are of finitary nature; some tile is required to appear, say, at the origin, the boundary of the quadrant (if that be the case) is to be colored, say, white; the dominoes occurring, say, along the diagonal are to be in some specified $T' \subseteq T$, etc. All these unbounded problems are undecidable but are co-r.e.. In other words, they are $\Pi^0_1$-complete; i.e., they and their complements reside at the base of the arithmetical hierarchy [R].
With the notable exception of the constraint-free versions (e.g. "can $T$ tile $G$?"), which are more difficult [Be], undecidability is established by setting up a straightforward correspondence between tiled rows of the portion $P$ to be tiled and legal configurations of Turing machines (TM's). This is done such that adjacent rows correspond to legal transitions of the machine at hand, and the constraints are used to enforce an initial configuration containing the start state and, say, a blank tape. Given a TM $M$ one can thus construct a set $T_M$ of domino types that can tile $P$ in accordance with a particular unbounded problem iff $M$ halts on empty tape. Unbounded domino problems have been extensively investigated and have been used widely for proving undecidability of subcases of the decision problem for the predicate calculus (cf. [E, GK, G, KMW, L2, LP, W2]). The underlying idea in these proofs is pre-domino, and is rooted in work of Buchi [Bu].

Another class of domino problems, characterized by bounded portions $P$ of the grid $G$, appears in work of Lewis [L1]. These bounded domino problems are complete in various complexity classes such as NP and PSPACE, and the hardness directions of these facts are established by similar reductions from TM computations. Bounded dominoes have been used in [L1, LP, E] for exhibiting intractability of certain problems, including the NP-completeness of satisfiability in the propositional calculus.

In [E] van Emde Boas presents strong arguments to the effect that the combinatorial and geometrical simplicity of domino problems renders them an ideal medium for introducing and proving "bad behavior" such as NP-hardness or undecidability. He suggests that they be used as "master reductions" in such lower-bound proofs. Indeed, one can easily describe domino problems to a novice, and unless a proof from first principles (i.e., computing machines such as TM's) is required, the proofs by reduction from dominoes are usually easy to present and to comprehend. Thus, domino problems can be regarded as an appealing abstraction capturing the two-dimensional time/space character of computation, but one which is devoid of the details of particular computing machines.

The existence of a third class of useful domino problems has been recently noticed in Harel [H2]. Problems in this class are obtained from unbounded domino problems simply by requiring that a designated domino, color or finitary combination thereof occur infinitely often in the tiling. These recurring domino problems (not to be confused with periodic tilings as in [GK, Be, Ro]) are shown in [H2] to be $\Sigma_1^1$-complete, i.e., to reside at the base of the highly undecidable analytical hierarchy [R]. The proof of these facts is similarly based on reductions from TM's but here the correspondence is with infinite computations of nondeterministic TM's (NTM's) which reenter a "signalling situation" infinitely often. As an illustration of the usefulness of recurring dominoes, an easy, almost trivial proof of the known $\Sigma_1^1$-hardness of satisfiability in either infinitary logic [K] or first-order (quantificational) dynamic logic [P, HMP] is presented in [H2]. This is actually an extension of the unbounded domino proof of undecidability of the predicate calculus, which in turn can be seen to be an extension of a bounded domino proof of NP-completeness for the propositional calculus (cf. [LP]).
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The purpose of the present paper is to reinforce the arguments of [E, H2] by presenting weighty evidence of the usefulness of domino problems, in particular recurring domino problems, for bounding from below the complexity of decision problems in logical systems, especially program-oriented ones such as dynamic and temporal logics.

Many \( \Pi_1^1 \)-completeness results for deciding validity in certain programming logics (i.e., \( \Sigma_1^1 \)-completeness for satisfiability) have been established in the past few years using various techniques. These systems are quite diverse both in their motivation and applications and in their expressive power. Examples are quantificationally dynamic logic, two-dimensional temporal logic, and context-free propositional dynamic logic.

The bulk of the present paper is Section 4 which is devoted to presenting proofs of all these \( \Pi_1^1 \)-completeness results by reductions from recurring dominoes. The moral of this unifying exercise is that when dealing with logics of programs "when you have a grid you have it all"; that is, once one has forced candidate models of the formulas at hand to correspond to a manageable grid (usually the positive quadrant of \( G \)), the rest of a \( \Pi_1^1 \)-hardness proof follows effortlessly by reduction from recurring dominoes. The grid-forcing part varies from trivial to quite tricky among the results presented, but in each case (i) the resulting proof is considerably easier and more transparent than the original one, and (ii) the grid-forcing part usually appears buried in the original proof anyway. Section 4 also contains domino proofs of various PSPACE- and \( \Pi_2^0 \)-hardness results for logical systems, as well as some hitherto unpublished \( \Pi_1^1 \)-results.

Section 2 defines the specific domino problems used in the sequel and states their complexity; it then provides some background on the logical systems discussed. Section 3 presents the three-part warm-up proof given in [H2] that the satisfiability/validity problem for the classical languages behaves as in the following table (in which notation of the polynomial-time, arithmetical, and analytical hierarchies has been used to emphasize uniformity):

<table>
<thead>
<tr>
<th>formalism</th>
<th>satisfiability/validity</th>
<th>reduction from</th>
</tr>
</thead>
<tbody>
<tr>
<td>propositional logic</td>
<td>( \Sigma_1^0 / \Pi_1^0 )</td>
<td>bounded dominoes</td>
</tr>
<tr>
<td>predicate logic</td>
<td>( \Pi_0^0 / \Sigma_0^0 )</td>
<td>unbounded dominoes</td>
</tr>
<tr>
<td>infinitary logic</td>
<td>( \Sigma_1^1 / \Pi_1^1 )</td>
<td>recurring dominoes</td>
</tr>
<tr>
<td>(constructive)</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

It is hoped that the exposition presented herein will guide intuition as to the possible high undecidability of logical systems introduced in the future and will ease proofs of \( \Pi_1^1 \) results (and other lower bounds) by encouraging reductions from domino problems.
2. Preliminaries

2.1 Domino Problems and Their Complexity

The input to a domino problem always includes a finite set \( T = \{ d_0, \ldots, d_m \} \) of domino types, each of the form \( d_i = (\text{left}_i, \text{right}_i, \text{up}_i, \text{down}_i) \), giving the four colors associated with the sides of \( d_i \). Colors are taken from some denumerable set \( C \). Let \( G = Z \times Z, G^+ = N \times N, \) and \( G^{++} = \{ (i, j) \mid (i, j) \in G^+, \text{ and } i < j \} \).

Following are some particular domino problems utilized in the sequel.

**Bounded Problems:**

**B1:** Given \( T \) and \( n \) (in unary), can \( T \) tile an \( n \times n \) subgrid of \( G \)?

**B2:** Given \( T, n \) (in unary) and two colors \( c_0, c_1 \), can \( T \) tile some \( n \times m \) subgrid of \( G \) such that the leftmost colors on the bottom and top are \( c_0 \) and \( c_1 \), respectively?

**Unbounded Problems:**

**U1:** Given \( T \), can \( T \) tile \( G \)?

**U2:** Given \( T \), can \( T \) tile \( G^+ \)?

**U*:** Given \( T \) and two colors \( c_0, c_1 \), can \( T \) tile \( G^+ \) such that the sequence of colors on the bottom of the first row is of the form \( c_0^n c_1^n \) for some \( n \)?

**Recurring Problems:**

**R1:** Given \( T \); can \( T \) tile \( G \) such that \( d_0 \) occurs in the tiling infinitely often?

**R2:** Given \( T \); can \( T \) tile \( G^+ \) such that \( d_0 \) occurs in the tiling infinitely often in the first column?

**R3:** Given \( T \); can \( T \) tile \( G^{++} \) such that \( d_0 \) tiles at least one point in each row-column combination \( G_i = \{ (j, i) \mid 0 \leq j < i \} \cup \{ (i, j) \mid i < j \} \)?

We assume familiarity with the hierarchy notation of Rogers [R], and with standard notions of complexity theory. In particular, we shall be using NP and PSPACE to stand for the set of problems decidable by a nondeterministic Turing machine in polynomial time and space, respectively. (By [Sa] the adjective "nondeterministic" is redundant for the latter.) NP is denoted \( \Sigma^0_1 \) in the notation of the polynomial-time hierarchy [St], and PSPACE contains that entire hierarchy.

\( \Sigma^0_1 \) is the class of r.e. sets and its complement, \( \Pi^0_1 \), is the class of co-r.e. sets. \( \Pi^0_2 \) consists of all those sets (such as the codes of everywhere-halting TM's) which can be characterized by formulas over \( N \) of the form \( \forall x \exists y R \) for recursive \( R \); its complement is \( \Sigma^0_2 \). These classes reside low in the arithmetical hierarchy [R].

The class \( \Sigma^1_1 \) and its complement \( \Pi^1_1 \) reside low in the analytical hierarchy and represent sets characterizable, respectively, by formulas over \( N \) of the forms \( \exists f R \) and \( \forall f R \) for arithmetical \( R \).
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Fact:  
(i) B1 is NP-complete, cf. [L1, LP, E].  
(ii) B2 is PSPACE-complete, [L1, E].  
(iii) U1 and U2 are \$P_{1}^{0}\$-complete, [Be, Ro].  
(iv) \(U^*\) is \(\Sigma_{2}^{0}\)-complete, cf. [H2].  
(v) R1, R2 and R3 are \(\Sigma_{1}^{1}\)-complete, [H2].

For details and discussions of these and other domino problems the reader is referred to van Emde Boas [E] and Harel [H2]. Problems U1 and R1 are not used in the paper and are described in order to exhibit the "cleanest" known unbounded and recurring versions.

2.2 The Logical Systems Considered

The systems considered in the sequel are of propositional and quantificational (first-order) character. We briefly describe each and provide references for details.

1) Propositional calculus, cf. [Me, Sh]:

Closure under \(\lor\) and \(\neg\) of propositional variables \(P, Q, \ldots\) Abbreviations: \(\land\), \(\Rightarrow\), \(\equiv\). Formulas satisfied by truth assignment to propositional variables.

2) Propositional Temporal Logic of Linear Time (TL), cf. [Pn, MP]:

Closure under \(\lor\), \(\neg\), \(\Rightarrow\) and \(\circ\) of \(P, Q, \ldots\) Abbreviations: as above, and \(\boxdot = \neg \Rightarrow\). Formulas satisfied in linear models of order-type \(\omega\) in which each point supplies a truth assignment for \(P, Q, \ldots\) \(\Rightarrow\) means "eventually", \(\circ\) means "at the next instant". Example: \(P \land \boxdot \Leftrightarrow (Q \circ \circ P)\), "\(P\) true now and infinitely often \(Q\) implies \(P\) at the next instant".

3) Two-Dimensional Temporal Logic (2TL), cf. [HP]:

Closure under \(\lor\), \(\neg\), \(\Rightarrow\), \(\circ\) for \(i = 1, 2, \) of \(P, Q, \ldots\) Abbreviations: as above, and \(\boxdot_i = \neg \Rightarrow_i\). Formulas interpreted is cross-product of two TL models, i.e., in grids \(G^+\), with \(\Rightarrow_i\)\(Q\) indicating progress along the two coordinates. Example: \(\boxdot_1 \Leftrightarrow_2 P\), "\(P\) is true at least once on each column of the grid".

4) Temporal-Spatial Logic (TSL), cf. [RS]:

Closure under \(\lor\), \(\neg\), \(\Rightarrow\), \(\circ\) somewhere and \(L\) of \(P, Q, \ldots\) Abbreviations: as in TL, and everywhere \(\equiv \neg\) somewhere -. Formulas interpreted in "proper interpretations" of networks of processors, with \(\Rightarrow\) and \(\circ\) referring to time, \(L\) the (spatial) immediate connection between processors, and somewhere the reflexive transitive closure of \(L\). Proper interpretations have a grid-like structure just as in 2TL. Example: \(P \land \Rightarrow L (Q \lor \text{everywhere} P)\), "\(P\) true now and here, and eventually the neighboring process satisfies \(Q\) or all its connected processes satisfy \(P\)".
5) Propositional Dynamic Logic (PDL), cf. [FL, H1]:
Formulas are closure under $\lor$, $\neg$, and $<\alpha>$ of $P, Q, \ldots$, where the programs $\alpha$ are regular expressions (i.e., closure under $\cup$, $;$, *) of atomic programs $a, b, \ldots$ and tests $p$ for formulas $p$. Abbreviations: as in prop. calc., and $[\alpha] = \neg <\alpha>$. Formulas satisfied in structures $(W, \tau, \rho)$ with $\tau(P) \subseteq W$ and $\rho(a) \subseteq W \times W$, interpreting propositional variables as true or false in states (= elements of $W$), and atomic programs as binary relations on states. Regular operators interpreted in standard relational calculus manner. $<\alpha>$ means "it is possible to execute $\alpha$ such that". Example: $P \supseteq [\alpha^*](R \lor <b \cup c^*d>Q)$, "if $P$ is true then any terminating finite sequence of executions of $a$ leads to a state in which either $R$ is true or it is possible to execute either $b$ or some number of $c$'s followed by $d$ and reach a state satisfying $Q$".

6) PDL With Additional Programs, cf. [HPS, HPa]:
Certain single nonregular programs, such as $L_1 = \{ a^i b a^i \mid i \geq 0 \}$, denoted $a^\Delta b a^\Delta$; or $L_2 = \{ a^2^i \mid i \geq 0 \}$ are added to PDL. Example: $[L_2][a]P$, "$P$ is true at all points along $a$-paths at distance $2^i + 1$, for $i \in \omega$".

7) Deterministic PDL With Intersection (DPDL + "\cap"), cf. [HV]:
PDL interpreted in structures in which $\rho(a)$ is a function, and enriched with the intersection operator on programs; $\rho(\alpha \cap \beta) = \rho(\alpha) \cap \rho(\beta)$. Example: $<a \cap \text{true}>$ true, "there is an effectless execution of $a$".

8) Inference and Implication in PDL cf. [MSM]:
A formula of PDL containing a "free" propositional variable $Q$, and denoted $A(Q)$ is regarded as an axiom scheme, standing for the set $A(PDL)$ of all formulas obtained from it by consistently substituting arbitrary PDL formulas for $Q$. $A(Q)$ infers $P$ if $P$ is valid in all structures in which all formulas of $A(PDL)$ are. $A(Q)$ implies $P$ if $P$ is true in any state in which all formulas of $A(PDL)$ are. Example: $<\alpha>Q \supseteq [a]Q$ infers all formulas true for deterministic $a$.

9) Global Process Logic, cf. [HKP, S]:
Closure under $\lor$, $\neg$, $<\alpha>$, first and suf of $P, Q, \ldots$. Programs are as in PDL. Abbreviations: as in PDL. Formulas satisfied by paths in structures $(W, \tau, \rho)$, where $\tau(P) \subseteq W^*$ and $\rho(a) \subseteq W^*$, interpreting both formulas and programs as paths of states. $<\alpha>P$ satisfied in path $p$ if $P$ is satisfied in some path $pq$ with $q \in \rho(a)$. The connective first, for example, is unary and first $P$ is satisfied in $p$ if $P$ is satisfied in the first state of $p$. A derived operator next is defined so that $p$ satisfies next $P$ if the greatest proper suffix of $p$ satisfies $P$. For each $i$ a formula $L_i$ can be defined, true in all paths of length $i$. The operator last is also derived. Example: $L_0 \land <\alpha^*> (\text{last}[b]\text{next}Q)$, is true in "paths consisting of a single state, in which there is some $a^*$ path, at the end of which each $b$ path is such that the path obtained by truncating the first state satisfies $Q$".
10) **Predicate Calculus** (with equality), cf. [Me, Sh]:

Closure under \( \forall, \neg, \exists x \) of atomic formulas \( P(t_1, \ldots, t_n) \) for terms \( t_i \). Language includes binary predicate \("=\"\). Formulas interpreted in first-order structures, \("=\"\) interpreted as equality. **Abbreviations:** as in prop. calc., and \( \forall x = \neg \exists x \neg \).

11) **Augmented Arithmetic**, cf. [Sh]:

Predicate calculus with \( =, 0, 1, +, x, < \) interpreted over \( \mathbb{N} \) in the standard way, augmented with extra uninterpreted predicate symbols.

12) **Infinite Logic** (constructive version is denoted \( L_{\omega_1}^{\mathbb{N}} \)), cf. [K]:

Predicate calculus closed also under \( \omega \)-disjunctions and conjunctions. In the constructive version, disjunctions and conjunctions are r.e. Example: \( \forall i \in \omega \varphi_i \), where \( \varphi_0 = \neg \exists x (x = x) \), \( \varphi_1 = \exists x \forall y (x = y) \), \( \varphi_2 = \exists x \exists y (x = y \land \forall z (z = z \lor y = z)) \), etc., is true precisely in finite structures.

13) **Quantified Temporal Logic of Linear Time** (QTL), cf. [Pn]:

Closure under \( \forall, \neg, \langle, \rangle, \bigcirc \) and \( \exists x \) of atomic formulas as in pred. calc. **Abbreviations:** as in TL and pred. calc. Formulas satisfied in linear models of order-type \( \omega \) underlying first-order structures. Each point in time provides values for all variables. Example: \( x = y \bigcirc \langle, \rangle (P(x) \land x = y) \), "if \( x = y \) then from some future point on \( x = y \) and \( P \) is true of \( x \)."

14) **Quantified Dynamic Logic** (QDL), cf. [P, H1]:

Closure under \( \forall, \neg, \langle \alpha \rangle, \exists x \) of atomic formulas, where the programs \( \alpha \) are regular expressions over assignments \( x \leftarrow t \) for term \( t \) and tests \( \varphi ? \) for formula \( \varphi \). **Abbreviations:** as in PDL and pred. calc. Formulas satisfied in first-order structures in which states provide values for variables; assignments interpreted in the standard way, and program operations as in PDL. Example: \( x = y \bigcirc \langle \alpha \rangle (x \leftarrow f(f(x))) \langle (y \leftarrow f(y)) \rangle \) \( x = y \), is valid states "every execution of \((ff)^*\) corresponds to some execution of \( f^* \)."

15) Repeating in QDL, cf. [H1]:

The predicate \( \text{repeat}(\alpha) \) for \( \alpha \) a QDL program states that \( \alpha \) can be repeated indefinitely. Formulas satisfied in QDL structures. Example: \( \text{repeat}((x \leftarrow f(x); P(x)!) \), states "for all \( i \), \( P(f^i(x)) \) is true".

We remark that the rest of the paper presents only the hardness directions of the results. All results are actually completeness results and the upper bounds are usually easy to establish. In particular, \( \Sigma_1^1 \)-hard satisfiability problems can be shown to be in \( \Sigma_1^1 \) by appealing to an appropriate version of the Löwenheim-Skolem Theorem, and writing "\( \varphi \) is satisfiable" as "\( \exists \) countable structure . . . ", which is \( \Sigma_1^1 \).
3. Classical Systems

In all reductions we assume an input set \( T = \{d_0, \ldots, d_m\} \) involving colors \( C_T = \{c_0, \ldots, c_{k-1}\} \), where w.l.o.g. \( k \) is a power of 2. We use propositional or predicate symbols denoted by \( \text{LEFT}, \text{RIGHT}, \text{UP}, \text{DOWN} \), indexed by superscripts \( 1 \leq u \leq \log k \). In propositional logics we might have additional subscripts yielding, for example, \( \text{LEFT}_{i,j}^u \), or \( \text{LEFT}_i^u \), for \( 1 \leq i, j \leq n \), and in quantificational (= first-order) logics the predicates are binary or unary, as in \( \text{LEFT}_u^u(x, y) \) or \( \text{LEFT}_u^u(x) \). In general, unsuperscripted symbols stand for the appropriately ordered sets of the log \( k \) superscripted ones; e.g., \( \text{LEFT}_i \) is \( (\text{LEFT}_{i,1}, \ldots, \text{LEFT}_{i,\log k}) \). In this way, indentifying color \( c_i \) with the binary representation of \( i \), the colors in \( C_T \) are in a fixed one-to-one correspondence with possible truth assignments to such sets. Accordingly, we shall write, say, \( \text{RIGHT}_{i,j} = c_\ell \) as an abbreviation of the appropriate conjunction of the \( \pm \text{RIGHT}_{i,j}^\ell \), to indicate that the color on the right hand edge of the domino associated with \( (i, j) \) is \( c_\ell \) or \( \text{UP}(x, y) = \text{down}_n \) to mean that the color on the top edge of the domino at \( (x, y) \) is that on the bottom of domino \( d_n \) in \( T \). To associate dominoes from \( T \) with such indices we write, e.g., \( \text{LRUD}_{i,j} = d_n \) as an abbreviation of \( \text{LEFT}_{i,j} = \text{left}_n \land \text{RIGHT}_{i,j} = \text{right}_n \land \text{UP}_{i,j} = \text{up}_n \land \text{DOWN}_{i,j} = \text{down}_n \). Similarly for \( \text{LRUD}(x, y) \).

**Theorem 3.1** [C]: Satisfiability in the propositional calculus is NP-hard.

**Proof** [LP]: Given \( T \) and \( n \), construct \( P_{T,n} \) as the conjunction of

\[
\bigwedge_{i=1}^n \bigwedge_{j=1}^n \left( \bigvee_{\ell=0}^n \text{LRUD}_{i,j} = d_\ell \right),
\]

and

\[
\bigwedge_{i=1}^{n-1} \bigwedge_{j=1}^n (\text{RIGHT}_{i,j} = \text{LEFT}_{i+1,j} \land \text{UP}_{j,i} = \text{DOWN}_{j,i+1}).
\]

Clearly \( P_{T,n} \) is of size a polynomial in \( n + m \), and is satisfiable iff \( T, n \) satisfies B1. The latter is seen by observing that (1) associates a domino from \( T \) with each point of \([1 \ldots n] \times [1 \ldots n] \), and (2) asserts correct matching of colors.

**Theorem 3.2** [Ch,T]: Satisfiability in the predicate calculus is \( \Pi_1^0 \)-hard.

**Proof**: Given \( T \), construct \( \varphi_T \) as the conjunction of

\[
\forall x(f(x) \neq z \land \forall y(f(x) = f(y) \lor z = y)),
\]

\[
\forall x \forall y(\bigvee_{\ell=0}^n \text{LRUD}(x, y) = d_\ell),
\]

where \( f(x) \) is a function assigning a color to each domino in \( T \), and \( z \) is a variable representing a fixed color not occurring in \( T \).
and
\[ \forall x \forall y (\text{RIGHT}(x, y) = \text{LEFT}(f(x), y) \land \text{UP}(x, y) = \text{DOWN}(x, f(y))). \]  \hspace{1cm} (2) \]

The claim is that \( \varphi_T \) is satisfiable iff \( T \) satisfies \( \text{U2} \). The if direction is trivial since if a tiling exists \( \varphi_T \) is satisfied in \( \mathbb{N} \) with \( x \) interpreted as 0 and \( f \) as successor. Conversely, the domain of any structure satisfying \( \varphi_T \) must contain, by clause (0), an infinite set \( S \) constituting the values of \( z, f(z), f(f(z)), \ldots \). The grid \( G^+ \) matches \( S \times S \), with \( (i, j) \) corresponding to \( (f^i(z), f^j(z)) \). Clause (1) and (2) behave as in Thm. 3.1, yielding a tiling of \( G^+ \). \hfill \Box

**Theorem 3.3** (cf. [K,R]): Satisfiability in constructive infinitary logic is \( \Sigma_1 \)-hard.

**Proof** [H2]: Given \( T \) construct \( \varphi'_T \) as the conjunction of \( \varphi_T \) of Thm. 3.2, and

\[ \forall x \bigvee_{i \in \omega} (\text{LRUD}(z, f^i(x)) = d_0). \]  \hspace{1cm} (3) \]

The claim is that \( \varphi'_T \) is satisfiable iff \( T \) satisfies \( \text{R2} \). The if direction is as before but now (3) holds by virtue of the recurrence of domino \( d_0 \). Conversely, if (3) holds, \( d_0 \) occurs arbitrarily high up in the first column \( (z, \{ f^i(z) \}_{i \in \omega}) \) of \( G^+ \). \hfill \Box

**Theorem 3.4** (cf. [R]): Satisfiability in augmented first-order arithmetic is \( \Sigma_1 \)-hard.

**Proof:** There is no need for clause (0) of Thm. 3.2. Given \( T \), construct \( \psi_T \) as the conjunction of

\[ \forall x \forall y \left( \bigvee_{\ell=0}^{m} \text{LRUD}(x, y) = d_\ell \right), \]  \hspace{1cm} (1) \]

\[ \forall x \forall y (\text{RIGHT}(x, y) = \text{LEFT}(x + 1, y) \land \text{UP}(x, y) = \text{DOWN}(x, y + 1)), \]  \hspace{1cm} (2) \]

and

\[ \forall x \exists y (x < y \land \text{LRUD}(x, y) = d_0). \]  \hspace{1cm} (3) \]

\( \psi_T \) is satisfiable iff \( T \) satisfies \( \text{R2} \). \hfill \Box
4. Dominoe Proofs of Hardness Results in Logics of Programs

The role played by the four conjuncts (0)–(3) in the proofs in the previous section is the connecting thread of all proofs in this one.

While clause (0), which states that "models look like grids", will take on quite diverse forms in the sequel, the general form of (1), (2) and (3) will be

1. \( \forall \text{point} (\text{point} \in T) \)
2. \( \forall \text{point} (\text{colors match right and above neighbors}) \)
3. \( \forall \text{distance} \exists \text{point-further-away} (\text{point is } d_0) \).

Since in most cases the parenthesized parts are written easily using the abbreviations introduced in Section 3, one really has to specify only how to universally reach all points on the appropriate grid, how to existentially reach points "further away" than the "current" one, and how to reach the neighbors of any "current" point.

We first discuss the quantificational logics QDL and QTL.

**Theorem 4.1** ([M], cf. [HMP]): Satisfiability in QDL is \( \Pi_1^1 \)-hard, even for formulas of the form \( \forall x <(x \leftarrow f(x))^*>(\varphi) \) for program-free \( \varphi \).

**Proof**: Replace (3) in the proof of Thm. 3.3 by

\[
\forall x <(x \leftarrow f(x))^*>(LRUD(z, x) = d_0).
\]

Since the program within the \(< >\) does not involve \( x \) (= the only free variable in (0) \& (1) \& (2)), the final formula \( \psi_T \) can be taken to be \( \forall x <(x \leftarrow f(x))^*>(LRUD(z, x) = d_0 \& \varphi_T) \), where \( \varphi_T \) is as in the proof of Thm. 3.2. It is satisfiable iff \( T \) satisfies R2. \( \blacksquare \)

**Theorem 4.2** [H1]: Satisfiability of formulas of the form \( \text{repeat}(\alpha) \), for QDL programs \( \alpha \) with program-free tests, is \( \Sigma_1^1 \)-hard.

**Proof**: Given \( T \), let \( \alpha_T \) be

\( \varphi_T?; \ (x \leftarrow f(x))^*; \ x \leftarrow f(x); \ (LRUD(z, x) = d_0)? \)

where \( \varphi_T \) is as in the proof of Thm. 3.2. An indefinite repetition of \( \alpha_T \) is possible only if \( \varphi_T \) is satisfied in a state that admits an infinite computation of \( x \leftarrow f(x) \), with \( d_0 \) recurring along the first column of the grid \( G^+ \). Hence \( \text{repeat}(\alpha_T) \) is satisfiable iff \( T \) satisfies R2. \( \blacksquare \)

In contrast to Thm. 4.2, satisfiability of formulas of the form \( \text{loop}(\alpha) \) for QDL programs \( \alpha \) with program-free tests can be shown to \( \Pi_1^0 \)-complete. See [H1].
Theorem 4.3: Satisfiability in QTL is $\Pi_1^1$-hard, even for formulas of the form $\Box \varphi$ for $\varphi$ involving only a single $\bigcirc$ (and no $\Box$ or $\Diamond$).

Proof: Given $T$, construct $\psi_T$ as the conjunction $\Box \varphi$, where $\varphi$ is (0) of the proof of Thm. 3.2, and

$$\Box \forall \ z \left( \bigvee_{\ell=0}^{m} \text{LRUD}(x) = d_\ell \right), \quad (1)$$

$$\Box \forall \ z (\text{RIGHT}(x) = \text{LEFT}(f(x)) \land \bigwedge_{i=0}^{k-1} (\text{UP}(x) = c_i \supset \text{DOWN}(x) = c_i)), \quad (2)$$

$$\Box \varphi (\text{LRUD}(x) = d_0). \quad (3)$$

Here the infinite set $z$, $f(x)$, $f(f(x))$, ... of clause (0) is used only in the horizontal direction; the vertical one is modeled by the temporal axis. The special form is obtained as in Thm. 4.1 and is satisfiable iff $T$ satisfies R2. \[ \]

It is possible to prove the $\Pi_2^0$-hardness of validity of Hoare [H]partial correctness assertions using the $U^*$ domino problem. To see this note that $\varphi \{ \alpha \} \varphi$ is $\psi \supset [\alpha] \varphi$ in QDL notation, or $[\psi, \alpha] \varphi$. The following Theorem thus gives the result.

Theorem 4.4 [HMP]: Satisfiability of formulas of QDL of the form $<\alpha> \varphi$ for program-free $\varphi$ is $\Sigma_2^0$-hard, even for test-free $\alpha$.

Proof: Given $T$, construct $\psi_T'$ to be the conjunction of $\varphi_T$ from Thm. 3.2, and

$$\text{LRUD}(x, z) = d_0 \land \forall \ z ( (\text{DOWN}(x, z) = c_0 \supset$$

$$\text{DOWN}(f(x), z) = c_0 \lor \text{DOWN}(f(x), z) = c_1)) \land$$

$$\text{DOWN}(x, z) = c_1 \supset \text{DOWN}(f(x), z) = c_1). \quad (*)$$

Now let $\psi_T$ be

$$<x \leftarrow z; (x \leftarrow f(x))^*> (\text{DOWN}(x, z) = c_0 \land \text{DOWN}(f(x), z) = c_1 \land \psi'_T).$$

Given that $\text{down}_0 = c_0$, $\psi'_T$ forces the bottom colors on the bottom row of $G^+$ to be either $c_0^\omega$ or $c_0^\omega c_1^\omega$ for some $n$. $\psi_T$ then prevents the first possibility and hence is satisfiable iff $T$ satisfies $U^*$. \[ \]

Turning now to the propositional logics PDL, TL and PL, the results here are at times somewhat more involved due to the difficulty of forcing models to look like grids.
Theorem 4.5 [HP]: Satisfiability in 2TL is $\Sigma^1_1$-hard.

Proof: Given $T$, construct $P_T$ as the conjunction of

$$\square_1 \square_2 \left( \bigvee_{t=0}^{m} \text{LRUD} = d_t \right),$$  \hspace{1cm} (1)

$$\square_1 \square_2 \left( \bigwedge_{i=0}^{k-1} \left( (\text{RIGHT} = c_i \triangleright \bigcup \text{LEFT} = c_i) \right) \wedge (\text{UP} = c_i \triangleright \bigcup \text{DOWN} = c_i) \right),$$  \hspace{1cm} (2)

and

$$\square_2 \leftrightarrow (\text{LRUD} = d_0).$$  \hspace{1cm} (3)

$P_T$ is satisfiable iff $T$ satisfies R2. \qed

Theorem 4.6 [RS]: Satisfiability in TSL is $\Sigma^1_1$-hard.

Proof: Given $T$, construct $P_T$ as the conjunction of

$$\square_{\text{everywhere}} \left( \bigvee_{t=0}^{m} \text{LRUD} = d_t \right),$$  \hspace{1cm} (1)

$$\square_{\text{everywhere}} \left( \bigwedge_{i=0}^{k-1} \left( (\text{RIGHT} = c_i \triangleright \bigcup \text{LEFT} = c_i) \right) \wedge (\text{UP} = c_i \triangleright \bigcup \text{DOWN} = c_i) \right),$$  \hspace{1cm} (2)

$$\text{everywhere}(\text{somewhere}(\text{LRUD} = d_0)).$$  \hspace{1cm} (3)

$P_T$ is satisfiable iff $T$ satisfies R2. \qed

It is possible to prove that one-dimensional TL is PSPACE-hard using bounded dominoes (without $\bigcup$ it is NP-complete [SC]):

Theorem 4.7 [SC]: Satisfiability in TL is PSPACE-hard.

Proof: Given $T$, $n$ and colors $c_0, c_1$, construct $P_{T,n,c_0,c_1}$ as the conjunction of

$$\square(Q \triangleright \bigwedge_{i=1}^{n} \bigvee_{t=0}^{m} \text{LRUD}_i = d_t),$$  \hspace{1cm} (1)
\[ \square(Q \supset (\bigwedge_{i=1}^{n-1} (\text{RIGHT}_i = \text{LEFT}_{i+1}) \land \bigwedge_{i=1}^{n} \bigwedge_{j=0}^{k-1} (\text{UP}_i = c_j \supset Q \supset (\text{DOWN}_i = c_j))) \), \]

\[ Q \land \square(\neg Q \supset \bigcirc \neg Q) \land \text{DOWN}_1 = c_0 \land \bigcirc (Q \land \bigcirc (\neg Q) \land \text{UP}_1 = c_1) \] (*)

Process along the vertical \([1\ldots m]\) axis of B2 is achieved with the temporal operators, and the horizontal axis is bounded by \(n\) and referred to by \(1 \leq i \leq n\). \(P_T, n, c_0, c_1\) is thus satisfiable iff \((T, n, c_0, c_1)\) satisfies B2, since (*) states that the first color on the first row matches \(c_0\) and on some (further) one matches \(c_1\). Throughout, \(Q\) is forced to be true precisely at the first \(m\) vertical points. \(\square\)

It is possible to use the trick from [MS] combined with a reduction from B2, to obtain similar transparent domino proofs of PSPACE-hardness for quantified Boolean formulas [MS], the first-order theory of equality [MS], and certain systems of modal logic [La]. We omit the details here.

**Theorem 4.8** [MSM]: The non-inference and non-implication problems for PDL are \(\Sigma_1^1\)-hard.

**Proof:** Let \(A(Q)\) be

\[ (<a*b> Q \supset [ba]Q) \land (<b*a> Q \supset [ab]Q). \]

Given \(T\), construct \(P_T\) as the conjunction of

\[ [(a \cup b)^\ast](<a> \text{true} \land <b> \text{true}), \] (0)

\[ [(a \cup b)^\ast]\bigvee_{t=0}^{m} \text{LRUD} = d_t, \] (1)

\[ [(a \cup b)^\ast]\bigwedge_{i=0}^{k-1} ((\text{RIGHT} = c_i \supset [a](\text{LEFT} = c_i)) \land (\text{UP} = c_i \supset [b](\text{DOWN} = c_i))), \] (2)

and

\[ [b^\ast]<b^\ast>(\text{LRUD} = d_0). \] (3)

Clause (0) forces the existence of a binary \(a, b\) tree from any satisfying state. The axiom scheme \(A(Q)\), when regarded as the infinite set \(A(PDL)\), forces this tree to act, as far as can be detected by PDL formulas, like a grid. Specifically the claims are:

(i) \(A(PDL)\) infers \(\neg P_T\) if \(T\) does not satisfy R2;

(ii) \([(a \cup b)^\ast]A(PDL)\) implies \(\neg P_T\) if \(T\) does not satisfy R2.
To see (i), if T satisfies R2 the structure consisting of a quadrant as in Fig. 1, tiled accordingly, satisfies A(PDL) in all states, but satisfies P_T at state s. Conversely, if all states of some structure satisfy A(PDL), and some state s satisfies P_T then the "forward part" from s [MSM] looks essentially like Fig. 1, by (0) and A(PDL). Clauses (1)–(3) then assert the existence of the required tiling.

**Remark:** Our proof of Theorem 4.8 involves only test-free programs (cf. [MSM, Thm. 4.4]) and can be strengthened as in [MSM, Thms. 4.5, 4.6] to atomic-test-DPDL.

A very similar-looking proof can be given for deterministic PDL with intersection:

**Theorem 4.9 [HV]:** Satisfiability in DPDL + "∩" is $\Sigma^1_1$-hard.

**Proof:** [HV]: Construct P_T as the conjunction of (1)–(3) of the previous proof, and,

$$[(a \cup b)^*](<ab \cap ba>\text{true}).$$

(0)

Clause (0) forces the existence of a (possibly cyclic) grid. P_T is thus satisfiable iff T satisfies R2.

**Theorem 4.10 [HPS]:** Satisfiability in PDL + \{a^\Delta b a^\Delta\} is $\Sigma^1_1$-hard.

Figure 1.

Figure 2.
Proof: Given $T$, denoting $a^\Delta b a^\Delta$ by $L$ and $a^* b$ by $N$, construct $P_T$ as the conjunction of

$$<ab >_{\text{true}} \land [N^*] (<a^*ab >_{\text{true}} \land [a^*a] [L] [ab] \text{false} \land [L] [aa] \text{false}),$$

(0)

$$[(a \cup b)^* a] \left( \bigvee_{\ell=0}^{m} \text{LRUD} = d_{\ell} \right)^{1},$$

(1)

$$[(NN)^* a^*] \left( \bigwedge_{i=0}^{k-1} ((\text{RIGHT} = c_i \supset L [a] \text{LEFT} = c_i)) \land (\text{UP} = c_i \supset L [aa] \text{DOWN} = c_i)) \right)$$

(2)

$$\land [(NN)^* Na^*] \left( \bigwedge_{i=0}^{k-1} ((\text{RIGHT} = c_i \supset L [aa] \text{LEFT} = c_i)) \land (\text{UP} = c_i \supset L [a] \text{DOWN} = c_i)) \right),$$

(3)

Clause (0) forces the existence, in any potential model, of an infinite sequence of the form $\sigma = aba^2 b a^3 b \ldots$. Clause (1) associates dominoes from $T$ with those points of $\sigma$ that follow $a$'s, and (2) forces the matching of colors, so that $\sigma$ corresponds to $G^+$, as illustrated in Fig. 2. Note how neighbors from the right and from above are reached using $L$. Consequently, $P_T$ is satisfiable iff $T$ satisfies R2. \[\varepsilon\]

Remark: As in the proof in [HPS] it is possible to modify this proof slightly and obtain the result for PDL + \{ $a^\Delta b^\Delta, b^\Delta a^\Delta$ \}. The question of whether PDL + \{ $a^\Delta b^\Delta$ \} is decidable or not is still open, cf. [H1].

Theorem 4.11 [HPa]: Satisfiability in PDL + \{ $L$ \}, where $L = \{ a^{2^i} | i \geq 0 \}$, is $\Sigma_1$-hard.

Sketch of Proof [HPa]: Given $T$, construct $P_T$ as the conjunction of the following formulas, which involve the additional predicate symbols $Q_i, R_j$, for $0 \leq i \leq 6, 0 \leq j \leq 3$. 
\[ [a^*] \left( <a> \text{true} \land \bigwedge_{0 \leq i < j \leq 0} \neg(Q_i \land Q_j) \land \bigwedge_{0 \leq i < j \leq 3} \neg(R_i \land R_j) \right) \]
\[ \land Q_0 \land [a^*] \left( \bigwedge_{i=0}^{6} (Q_i \supset [a]Q_{(i+1)(\text{mod} 7)}) \right) \]
\[ \land [L]R_3 \land [L\alpha]((Q_3 \supset R_1) \land (Q_5 \supset R_2)) \]
\[ \land [LL]((R_1 \supset [L](R_0 \lor R_2 \lor R_3)) \land (R_2 \supset [L](R_0 \lor R_1)) \land (R_0 \supset [L](R_1 \lor R_2)))) \]

\[ [LL] \left( \neg R_3 \supset \bigvee_{\ell=0}^{m} \text{LRUD} = d_\ell \right), \]

\[ [LL] \left( \bigwedge_{i=0}^{2} \bigwedge_{j=0}^{k-1} (R_i \supset ((\text{RIGHT} = c_j \supset [L](R_{(i-1)(\text{mod} 3)} \supset \text{LEFT} = c_j))) \land (\text{UP} = c_j \supset [L](R_{(i+1)(\text{mod} 3)} \supset \text{DOWN} = c_j)))) \right), \]

and

\[ [L]<L> (\neg R_3 \land \text{LRUD} = d_0). \]

Here the claim is that \( P^T \) is satisfiable iff \( T \) satisfies R3. This is rather difficult to see immediately, and the details of the proof appear in [HPa]. However, to get a feeling for it, clause (0) forces points at distances in \( \{2^i + 2^j \mid i, j \geq 0\} \) to form an octant grid as in Fig. 3. There, a parenthesized number is the subscript of that \( R_i \) forced to be true at the point. One sees that the element to the right of a point \( s \) satisfies \( R_i \) for \( i \neq 3 \), satisfies \( R_{(i-1)(\text{mod} 3)} \) and the one above it \( R_{(i+1)(\text{mod} 3)} \). Moreover, these are the only two points in \( G^{++} \) at distances a power of 2 from \( s \). Thus, from any point on the superdiagonal portion \( G^{++} \) of this \( L^2 \) grid, any execution of \( L \) leads either to its neighbors or outside the grid. Clause (3) can be seen to state the recurrence property of R3, and for it to work it is essential that \( d_0 \) occurs in all \( G_i \) as in the statement of R3. \( \square \)

**Remark:** It is open whether, e.g., PDL + \( L \), for \( L = \{a^{i^2} \mid i \geq 0\} \) or \( L = \{a^{i^3} \mid i \geq 0\} \), is undecidable.

**Theorem 4.12** [S]: Satisfiability in Global Process Logic is \( \Sigma_1^1 \)-hard.
Proof (cf. [S]): Given $T$, construct $P_T$ as the conjunction of

$$L_0 \land [a^*]_{\text{last}}([a]L_1),$$  \hfill (0)

$$[a^*]_{\text{last}}([a^*] \bigvee_{t=0}^{\infty} \text{LRUD} = d_t),$$  \hfill (1)

$$[a^*]_{\text{last}}([a^*] \bigwedge_{i=0}^{k-1} ((\text{RIGHT} = c_i \supset [a](\text{LEFT} = c_i)) \land \text{UP} = c_i \supset [a]_{\text{next}}(\text{DOWN} = c_i))),$$ \hfill (2)

$$[a^*]_{\text{last}}(<a^*a>_{\text{last}}(\text{LRUD} = d_0)).$$ \hfill (3)

Here the claim is that $P_T$ is satisfiable iff $T$ satisfies R2. Clause (0) together with the $\leftrightarrow$ part of (3), forces the existence of an implicit quadrant grid $G^+$ in which point $(i, j)$ corresponds to the segment $P_{i,j} = (s_i, \ldots, s_{i+j})$ of an infinite path $p = (s_0, s_1, \ldots)$ with $(s_i, s_{i+1}) \in \rho(a)$ for each $i$. In this way, the right neighbor of $P_{i,j}$ is obtained by an execution of $a$, and the above neighbor by an execution of $a$ followed by next. Executions of $a^*$ followed by last correspond to arbitrary movement up a column; in this way (3) really asserts the recurrence property of R2. See Fig. 4. 

\begin{figure}[h]
\centering
\includegraphics[width=\textwidth]{figure3.png}
\caption{Figure 3.}
\end{figure}

\begin{figure}[h]
\centering
\includegraphics[width=\textwidth]{figure4.png}
\caption{Figure 4.}
\end{figure}
5. Conclusions and Discussions

It is hoped that the simplicity and similarity of the proofs in Section 3 and 4 speak for themselves. All lower bounds of NP, PSPACE, $\Pi_1^0$, $\Pi_2^0$ and $\Sigma_1^1$ for satisfiability in logical systems which are known to the author have been provided with such proofs. It seems that domino problems, with their "∃ tiling" format, are a perfect match for satisfiability problems, with their "∃ model" format. It is the third class of domino problems, the recurring ones of [H2], that enable completion of this picture for the various programming logics.

Three general additional points are worth making.

1. Since all domino problems owe their complexity to the correspondence with Turing machine computations, and since this correspondence applies to nondeterministic models just as well ("∃ tiling" corresponds to "∃ computation"), cf. [H2], domino problems can apparently not distinguish between deterministic and nondeterministic classes. Thus, e.g., EXPTIME-hard satisfiability problems, such as that for PDL [FL], do not admit domino proofs, whereas the above mentioned classes all do (PSPACE does by Savitch's Theorem [Sa]).

2. Domino problems are existential in nature and do not seem to extend in any natural way to capture alternation. One additional quantifier can usually be managed, cf. the (relatively cumbersome) formulation of the $\Sigma^2_2$ problem $U^*$ used in the proof of Theorem 4.4. Thus, while games are good for alternation, dominoes are good for single existentials. Indeed the EXPTIME-hardness of PDL is proved using EXPTIME = alternating-linear-space, with alternating TM's, and as noted above cannot be proved using the kinds of domino problems considered herein.

3. The present paper and its companion [H2] make the case for viewing $\Sigma^1_1$ sets as corresponding to computable finitely-branching trees with an infinite path containing a recurrence. Call these F-trees. It is a well known fact that $\Sigma^1_1$ sets correspond to computable possibly infinitely-branching trees containing some infinite path. Call these I-trees. For example, the set of (notations for) recursive ordinals, of well-founded recursive trees, and of terminating computations of programs with unbounded nondeterminism, etc. are all $\Pi^1_1$-complete (cf. [R, Cn, AP]).

The correspondence between these views can easily be visualized by traversing a computable infinitely-branching tree with an NTM which at each stage nondeterministically chooses to either move across to a brother or down to a son, signalling when the latter is chosen. Its computation tree is an F-tree with recurring signal iff the initial tree is an I-tree. Conversely, given a computable finitely branching tree with a "signal", an infinitely-branching tree can be constructed with nodes corresponding to signal nodes in the former, and a node's sons corresponding to all possible signalled descendents of the origin node. In particular, the recursive ordinal corresponding to a nonrecurring domino set $T = \{ d_0, \ldots, d_m \}$ is that associated with the following tree: The root is associated with the $1 \times 1$ tiling con-
sisting of $d_0$. The sons of each node are all possible minimal $n \times n$ extensions of the tiling associated with that node, for any possible $n$, which contain additional occurrences of $d_0$. This tree is well-founded iff $T$ does not satisfy $R1$. (Similar constructions clearly exist for other recurring domino problems.)

This observation concerning "fat" and "thin" infinite trees is formalized in [H2], and the $\Sigma^1_1$-hardness of the recurring NTM's (from which recurring dominoes are derived) is obtained as a corollary. A significantly stronger correspondence result for infinite trees, which has applications to fair computations as well as to richer cases of the domino problem, will be published separately.

6. References


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Recurring dominoes


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