


Solving Non-linear Constraints in the CDCL style ¹

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¹This project has received funding from the DFG grant WERA MU 1801/5-1, the DFG/RFBR grant CAVER BE 1267/14-1 and 14-01-91334 and  from the EU's Horizon 2020 programme under the Marie Skłodowska-Curie grant agreement No 731143.

Main Problem

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

Linear:

$$5x - 10y - 2z \leq 1/2$$

$$6x - 1/3y + 2z > 0$$

$$-10x + 5y - 31z \geq 0$$

Main Problem

Checking satisfiability of (non-)linear constraints.

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**.
- **Curiosity:** connected to many open problems in maths.

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

Overview of our approach

Main ingredients of our approach:

- ① separated linear form $\mathcal{L} \wedge \mathcal{N}$
- ② **ksmt** calculus – conflict-driven calculus for solving SPL
- 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; . . .]

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New class \mathcal{F}_{DA} – function with **decidable rational approximations**

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

Overview of our approach

Main ingredients of our approach:

- ① separated linear form $\mathcal{L} \wedge \mathcal{N}$
- ② ksmt calculus – conflict-driven calculus for solving SPL
- 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; . . .]

New class \mathcal{F}_{DA} – function with decidable rational approximations

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

clauses

linear inequalities

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

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

clause resolution

inequality resolution

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

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

Fourier-Motzkin

Example

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

Fourier-Motzkin: Generates over 280 million linear inequalities.

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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- If all constraints evaluate to true then – done
- Otherwise, we have a conflict
 - 1 resolve (R)
 - 2 backjump (B)
 - 3 refine assignment (A)

- Conflict Resolution [Korovin, Tsiskaridze, Voronkov, 2009]
- GDPLL [McMillan, Kuehlmann, Sagiv 2009]
- bound propagation [Korovin, Voronkov, 2011]
- MCSAT/NLSAT [Jovanović, de Moura, 2012/2013]
- CDSAT [Bonacina, Graham-Lengran, Shankar, 2017]
- ...

Example

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

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

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

$$-x_4 + 2x_3 + 2x_2 + x_1 + 6 \geq 0 \quad (4)$$

$$x_3 + 3x_1 - 1 \geq 0 \quad (5)$$

$$-x_3 + x_2 - 2x_1 + 5 \geq 0 \quad (6)$$

variable
bounds
assignment

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Example

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

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

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

$$-x_4 + 2x_3 + 2x_2 + x_1 + 6 \geq 0 \quad (4)$$

$$x_3 + 3x_1 - 1 \geq 0 \quad (5)$$

$$-x_3 + x_2 - 2x_1 + 5 \geq 0 \quad (6)$$

variable		x_1			
bounds					
assignment					

Example

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

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

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

$$-x_4 + 2x_3 + 2x_2 + x_1 + 6 \geq 0 \quad (4)$$

$$x_3 + 3x_1 - 1 \geq 0 \quad (5)$$

$$-x_3 + x_2 - 2x_1 + 5 \geq 0 \quad (6)$$

variable	x_1		
bounds	$(-\infty, \infty)$		
assignment			

Example

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

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

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

$$-x_4 + 2x_3 + 2x_2 + \cancel{x_1} 0 + 6 \geq 0 \quad (4)$$

$$x_3 + \cancel{3x_1} 0 - 1 \geq 0 \quad (5)$$

$$-x_3 + x_2 - \cancel{2x_1} 0 + 5 \geq 0 \quad (6)$$

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

Example

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

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

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

$$-x_4 + 2x_3 + 2x_2 + \cancel{x_1} 0 + 6 \geq 0 \quad (4)$$

$$x_3 + \cancel{3x_1} 0 - 1 \geq 0 \quad (5)$$

$$-x_3 + x_2 - \cancel{2x_1} 0 + 5 \geq 0 \quad (6)$$

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

Example

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

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

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

$$-x_4 + 2x_3 + 2x_2 + \cancel{x_1} 0 + 6 \geq 0 \quad (4)$$

$$x_3 + \cancel{3x_1} 0 - 1 \geq 0 \quad (5)$$

$$-x_3 + x_2 - \cancel{2x_1} 0 + 5 \geq 0 \quad (6)$$

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

Example

$$\begin{array}{rclclclclcl}
 x_4 & - & 2x_3 & & & + & \cancel{x_1} & 0 & + & 5 & \geq & 0 & (1) \\
 x_4 & + & 2x_3 & + & \cancel{x_2} & 0 & & & + & 3 & \geq & 0 & (2) \\
 -x_4 & - & x_3 & - & \cancel{3x_2} & 0 & - & \cancel{3x_1} & 0 & + & 1 & \geq & 0 & (3) \\
 -x_4 & + & 2x_3 & + & \cancel{2x_2} & 0 & + & \cancel{x_1} & 0 & + & 6 & \geq & 0 & (4) \\
 & & x_3 & & & & + & \cancel{3x_1} & 0 & - & 1 & \geq & 0 & (5) \\
 & & -x_3 & + & \cancel{x_2} & 0 & - & \cancel{2x_1} & 0 & + & 5 & \geq & 0 & (6)
 \end{array}$$

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

Example

$$\begin{array}{rcccccccc}
 x_4 & - & 2x_3 & & & + & \cancel{x_1} & 0 & + & 5 & \geq & 0 & (1) \\
 x_4 & + & 2x_3 & + & \cancel{x_2} & 0 & & & + & 3 & \geq & 0 & (2) \\
 -x_4 & - & x_3 & - & \cancel{3x_2} & 0 & - & \cancel{3x_1} & 0 & + & 1 & \geq & 0 & (3) \\
 -x_4 & + & 2x_3 & + & \cancel{2x_2} & 0 & + & \cancel{x_1} & 0 & + & 6 & \geq & 0 & (4) \\
 & & \color{red}{x_3} & & & & + & \cancel{3x_1} & 0 & - & 1 & \geq & 0 & (5) \\
 & & \color{red}{-x_3} & + & \cancel{x_2} & 0 & - & \cancel{2x_1} & 0 & + & 5 & \geq & 0 & (6)
 \end{array}$$

variable	x_1	x_2	x_3
bounds	$(-\infty, \infty)$	$(-\infty, \infty)$	
assignment	$x_1 \mapsto 0$	$x_2 \mapsto 0$	

Example

$$\begin{array}{rcll}
 x_4 - 2x_3 & & + x_1 & \geq 0 & (1) \\
 x_4 + 2x_3 + x_2 & & & \geq 0 & (2) \\
 -x_4 - x_3 - 3x_2 & & - 3x_1 & \geq 0 & (3) \\
 -x_4 + 2x_3 + 2x_2 & & + x_1 & \geq 0 & (4) \\
 & x_3 & + 3x_1 & \geq 0 & (5) \\
 -x_3 + x_2 & & - 2x_1 & \geq 0 & (6)
 \end{array}$$

variable	x_1	x_2	x_3
bounds	$(-\infty, \infty)$	$(-\infty, \infty)$	$[1; 5]$
assignment	$x_1 \mapsto 0$	$x_2 \mapsto 0$	

Example

$$\begin{array}{rcccccccc}
 x_4 & - & \cancel{2x_3} & 4 & & + & \cancel{x_1} & 0 & + & 5 & \geq & 0 & (1) \\
 x_4 & + & \cancel{2x_3} & 4 & + & \cancel{x_2} & 0 & & + & 3 & \geq & 0 & (2) \\
 -x_4 & - & \cancel{x_3} & 4 & - & \cancel{3x_2} & 0 & - & \cancel{3x_1} & 0 & + & 1 & \geq & 0 & (3) \\
 -x_4 & + & \cancel{2x_3} & 4 & + & \cancel{2x_2} & 0 & + & \cancel{x_1} & 0 & + & 6 & \geq & 0 & (4) \\
 & & \cancel{x_3} & 4 & & & & + & \cancel{3x_1} & 0 & - & 1 & \geq & 0 & (5) \\
 & & \cancel{-x_3} & 4 & + & \cancel{x_2} & 0 & - & \cancel{2x_1} & 0 & + & 5 & \geq & 0 & (6)
 \end{array}$$

variable	x_1	x_2	x_3
bounds	$(-\infty, \infty)$	$(-\infty, \infty)$	$[1; 5]$
assignment	$x_1 \mapsto 0$	$x_2 \mapsto 0$	$x_3 \mapsto 4$

Example

$$\begin{array}{rcccccccc}
 x_4 & - & \cancel{2x_3} & 4 & & + & \cancel{x_1} & 0 & + & 5 & \geq & 0 & (1) \\
 x_4 & + & \cancel{2x_3} & 4 & + & \cancel{x_2} & 0 & & + & 3 & \geq & 0 & (2) \\
 -x_4 & - & \cancel{x_3} & 4 & - & \cancel{3x_2} & 0 & - & \cancel{3x_1} & 0 & + & 1 & \geq & 0 & (3) \\
 -x_4 & + & \cancel{2x_3} & 4 & + & \cancel{2x_2} & 0 & + & \cancel{x_1} & 0 & + & 6 & \geq & 0 & (4) \\
 & & \cancel{x_3} & 4 & & & & + & \cancel{3x_1} & 0 & - & 1 & \geq & 0 & (5) \\
 & & \cancel{-x_3} & 4 & + & \cancel{x_2} & 0 & - & \cancel{2x_1} & 0 & + & 5 & \geq & 0 & (6)
 \end{array}$$

variable	x_1	x_2	x_3	x_4
bounds	$(-\infty, \infty)$	$(-\infty, \infty)$	$[1; 5]$	
assignment	$x_1 \mapsto 0$	$x_2 \mapsto 0$	$x_3 \mapsto 4$	

Example

$$\begin{array}{rcccccccc}
 x_4 & - & 2x_3 & 4 & & + & x_1 & 0 & + & 5 & \geq & 0 & (1) \\
 x_4 & + & 2x_3 & 4 & + & x_2 & 0 & & + & 3 & \geq & 0 & (2) \\
 -x_4 & - & x_3 & 4 & - & 3x_2 & 0 & - & 3x_1 & 0 & + & 1 & \geq & 0 & (3) \\
 -x_4 & + & 2x_3 & 4 & + & 2x_2 & 0 & + & x_1 & 0 & + & 6 & \geq & 0 & (4) \\
 & & x_3 & 4 & & & & + & 3x_1 & 0 & - & 1 & \geq & 0 & (5) \\
 & & -x_3 & 4 & + & x_2 & 0 & - & 2x_1 & 0 & + & 5 & \geq & 0 & (6)
 \end{array}$$

variable	x_1	x_2	x_3	x_4
bounds	$(-\infty, \infty)$	$(-\infty, \infty)$	$[1; 5]$	$[3; -3]$
assignment	$x_1 \mapsto 0$	$x_2 \mapsto 0$	$x_3 \mapsto 4$	

Example

$$\begin{array}{rcccccccc}
 x_4 & - & 2x_3 & 4 & & + & x_1 & 0 & + & 5 & \geq & 0 & (1) \\
 x_4 & + & 2x_3 & 4 & + & x_2 & 0 & & + & 3 & \geq & 0 & (2) \\
 -x_4 & - & x_3 & 4 & - & 3x_2 & 0 & - & 3x_1 & 0 & + & 1 & \geq & 0 & (3) \\
 -x_4 & + & 2x_3 & 4 & + & 2x_2 & 0 & + & x_1 & 0 & + & 6 & \geq & 0 & (4) \\
 & & x_3 & 4 & & & & + & 3x_1 & 0 & - & 1 & \geq & 0 & (5) \\
 & & -x_3 & 4 & + & x_2 & 0 & - & 2x_1 & 0 & + & 5 & \geq & 0 & (6)
 \end{array}$$

variable	x_1	x_2	x_3	x_4
bounds	$(-\infty, \infty)$	$(-\infty, \infty)$	$[1; 5]$	$[3; -3]$
assignment	$x_1 \mapsto 0$	$x_2 \mapsto 0$	$x_3 \mapsto 4$	

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

Example

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

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

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

$$-x_4 + 2x_3 + \cancel{2x_2} 0 + \cancel{x_1} 0 + 6 \geq 0 \quad (4)$$

$$x_3 + \cancel{3x_1} 0 - 1 \geq 0 \quad (5)$$

$$-x_3 + \cancel{x_2} 0 - \cancel{2x_1} 0 + 5 \geq 0 \quad (6)$$

$$-x_3 - x_2 - \frac{2}{3}x_1 + 2 \geq 0 \quad (7)$$

variable	x_1	x_2	x_3	x_4
bounds	$(-\infty, \infty)$	$(-\infty, \infty)$	$[1; 5]$	$[3; -3]$
assignment	$x_1 \mapsto 0$	$x_2 \mapsto 0$	$x_3 \mapsto 4$	

Conflict: $\text{res}_{x_4}((1), (3)) \rightsquigarrow (7)$; **Backjump:** x_2

Example

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

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

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

$$-x_4 + 2x_3 + \cancel{2x_2} 0 + \cancel{x_1} 0 + 6 \geq 0 \quad (4)$$

$$x_3 + \cancel{3x_1} 0 - 1 \geq 0 \quad (5)$$

$$-x_3 + \cancel{x_2} 0 - \cancel{2x_1} 0 + 5 \geq 0 \quad (6)$$

$$-x_3 - \cancel{x_2} 0 - \frac{2}{3}\cancel{x_1} 0 + 2 \geq 0 \quad (7)$$

variable	x_1	x_2	x_3
bounds	$(-\infty, \infty)$	$(-\infty, \infty)$	
assignment	$x_1 \mapsto 0$	$x_2 \mapsto 0$	

Example

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

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

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

$$-x_4 + 2x_3 + \cancel{2x_2} 0 + \cancel{x_1} 0 + 6 \geq 0 \quad (4)$$

$$x_3 + \cancel{3x_1} 0 - 1 \geq 0 \quad (5)$$

$$-x_3 + \cancel{x_2} 0 - \cancel{2x_1} 0 + 5 \geq 0 \quad (6)$$

$$-x_3 - \cancel{x_2} 0 - \frac{2}{3}\cancel{x_1} 0 + 2 \geq 0 \quad (7)$$

variable	x_1	x_2	x_3
bounds	$(-\infty, \infty)$	$(-\infty, \infty)$	$[1; 2]$
assignment	$x_1 \mapsto 0$	$x_2 \mapsto 0$	

Example

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

$$x_4 + \cancel{2x_3} 1 + \cancel{x_2} 0 + 3 \geq 0 \quad (2)$$

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

$$-x_4 + \cancel{2x_3} 1 + \cancel{2x_2} 0 + \cancel{x_1} 0 + 6 \geq 0 \quad (4)$$

$$\cancel{x_3} 1 + \cancel{3x_1} 0 - 1 \geq 0 \quad (5)$$

$$-\cancel{x_3} 1 + \cancel{x_2} 0 - \cancel{2x_1} 0 + 5 \geq 0 \quad (6)$$

$$-\cancel{x_3} 1 - \cancel{x_2} 0 - \frac{2}{3}\cancel{x_1} 0 + 2 \geq 0 \quad (7)$$

variable	x_1	x_2	x_3
bounds	$(-\infty, \infty)$	$(-\infty, \infty)$	$[1; 2]$
assignment	$x_1 \mapsto 0$	$x_2 \mapsto 0$	$x_3 \mapsto 1$

Example

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

$$x_4 + \cancel{2x_3} 1 + \cancel{x_2} 0 + 3 \geq 0 \quad (2)$$

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

$$-x_4 + \cancel{2x_3} 1 + \cancel{2x_2} 0 + \cancel{x_1} 0 + 6 \geq 0 \quad (4)$$

$$\cancel{x_3} 1 + \cancel{3x_1} 0 - 1 \geq 0 \quad (5)$$

$$-\cancel{x_3} 1 + \cancel{x_2} 0 - \cancel{2x_1} 0 + 5 \geq 0 \quad (6)$$

$$-\cancel{x_3} 1 - \cancel{x_2} 0 - \frac{2}{3}\cancel{x_1} 0 + 2 \geq 0 \quad (7)$$

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

Example

$$\begin{array}{rcll}
 x_4 & - & \cancel{2x_3} & 1 & + & \cancel{x_1} & 0 & + & 5 & \geq & 0 & (1) \\
 x_4 & + & \cancel{2x_3} & 1 & + & \cancel{x_2} & 0 & & + & 3 & \geq & 0 & (2) \\
 -x_4 & - & \cancel{x_3} & 1 & - & \cancel{3x_2} & 0 & - & \cancel{3x_1} & 0 & + & 1 & \geq & 0 & (3) \\
 -x_4 & + & \cancel{2x_3} & 1 & + & \cancel{2x_2} & 0 & + & \cancel{x_1} & 0 & + & 6 & \geq & 0 & (4) \\
 & & \cancel{x_3} & 1 & & & & + & \cancel{3x_1} & 0 & - & 1 & \geq & 0 & (5) \\
 & & -\cancel{x_3} & 1 & + & \cancel{x_2} & 0 & - & \cancel{2x_1} & 0 & + & 5 & \geq & 0 & (6) \\
 & & -\cancel{x_3} & 1 & - & \cancel{x_2} & 0 & - & \frac{2}{3}\cancel{x_1} & 0 & + & 2 & \geq & 0 & (7)
 \end{array}$$

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

Example

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

$$\cancel{x_4} - 1 + 2\cancel{x_3} 1 + \cancel{x_2} 0 + 3 \geq 0 \quad (2)$$

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

$$-\cancel{x_4} - 1 + 2\cancel{x_3} 1 + 2\cancel{x_2} 0 + \cancel{x_1} 0 + 6 \geq 0 \quad (4)$$

$$\cancel{x_3} 1 + 3\cancel{x_1} 0 - 1 \geq 0 \quad (5)$$

$$-\cancel{x_3} 1 + \cancel{x_2} 0 - 2\cancel{x_1} 0 + 5 \geq 0 \quad (6)$$

$$-\cancel{x_3} 1 - \cancel{x_2} 0 - \frac{2}{3}\cancel{x_1} 0 + 2 \geq 0 \quad (7)$$

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

Conflict resolution

Conflict Resolution is **correct** and **terminating**.

Theorem. Let S be a set of linear constraints then:

- S is **unsatisfiable** iff conflict resolution derives $1 \leq 0$;
- S is **satisfiable** iff conflict terminates with a satisfying assignment.

[Korovin, Tsiskaridze, Voronkov; CP'09]

Fourier-Motzkin vs Conflict Resolution

Example:

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

Fourier-Motzkin: Generates over **280 million** linear inequalities.

Fourier-Motzkin vs Conflict Resolution

Example:

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Fourier-Motzkin: Generates over **280 million** linear inequalities.

Conflict Resolution: Generates **21** linear inequalities.

Properties of conflict resolution

Properties of **conflict resolution**.

- Every **conflict resolution** inference is **non-redundant**;
- In particular, the same constraint is **will never be added twice**;
- **Conflict resolution** is **exponentially** more efficient than F-M (independently of initial assignments) on a class of problems.

[Korovin, Tsiskaridze, Voronkov; CP'09]

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[Korovin, Tsiskaridze, Voronkov; CP'09]

Strategies:

- **variable selection:** tightest bound, VSIDS,...
- **value selection:** mid-pint, continued fraction approximations, ...
- **conflict selection:** maximal overlap, geometric relaxation, ...

[KTV 2011, Dragan, Korovin, Kovács, Voronkov 2013]

ksmt calculus – extending conflict resolution to non-linear constraints

[Brauß, Korovin, Korovina, Müller, FroCoS'19]

Existentially quantified formula in CNF (i.e., $\bigwedge_i \bigvee_j \ell_{ij}$) where ℓ_{ij} are predicates or negated predicates over $(\mathbb{R}, \mathcal{F}_{\text{lin}} \cup \mathcal{F}_{\text{nl}}, \mathcal{P})$.

- \mathcal{F}_{lin} : constants $\in \mathbb{Q}$, addition, multiplication by constants $\in \mathbb{Q}$
- \mathcal{F}_{nl} : non-linear functions, incl. multiplication and transcendental functions
- $\mathcal{P} = \{<, \leq, >, \geq\}$ are predicates

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

- α 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 SPL
- ③ local linearisations for resolving non-linear conflicts

Separated linear form

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

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

$$2x - 4y - 2u - 2 > 0$$

$$-x + 2y + 3u + 1 > 0$$

$$4y + 2u + 1 \geq 0$$

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

$$y > \sin(x^2)$$

$$u \leq y^2x$$

$$x \geq e^{-u}$$

Linearisation

(L) Linearisation:

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

$$\llbracket \mathcal{L} \rrbracket^{\alpha} \neq \text{false} \text{ and}$$

$$\llbracket \mathcal{L} \cup L_{\alpha, \mathcal{N}} \rrbracket^{\alpha} = \text{false}.$$

Definition

A linear clause L is a **linearisation** of non-linear predicate P at assignment α iff

- $\forall \beta : \llbracket P \rrbracket^{\beta} = \text{true} \rightarrow \llbracket L \rrbracket^{\beta} = \text{true}$, and
- $\llbracket L \rrbracket^{\alpha} = \text{false}$

$L_{\alpha, \mathcal{N}}$ contains (at least) one linearisation of a $P \in \mathcal{N}$ at α .

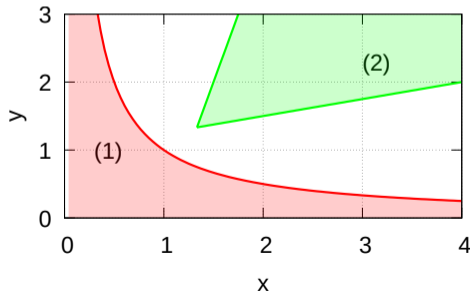
unsat example run using Interval linearisation

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

Linearisation of conflicts (x, y) at α here:

- choose $d := (1/\llbracket x \rrbracket^\alpha + \llbracket y \rrbracket^\alpha)/2$,
- $L = (x \leq 1/d \vee y \leq d)$

rule	α	note
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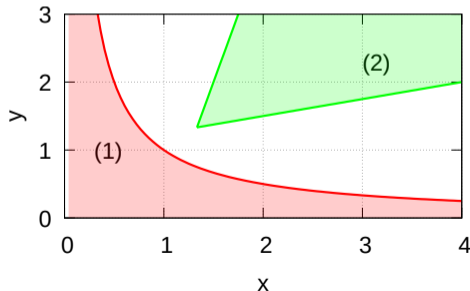
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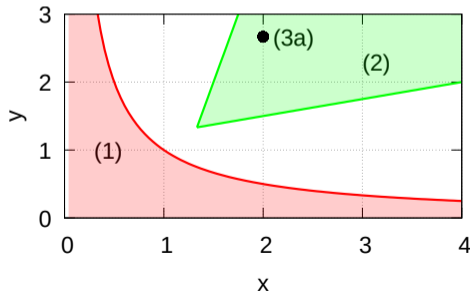
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rule	α	note
(A)	$x \mapsto 2$	
(A)	$x \mapsto 2, y \mapsto \frac{8}{3}$	(3a)



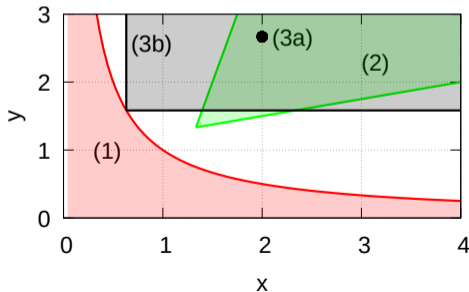
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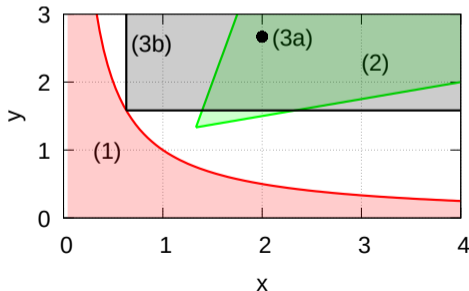


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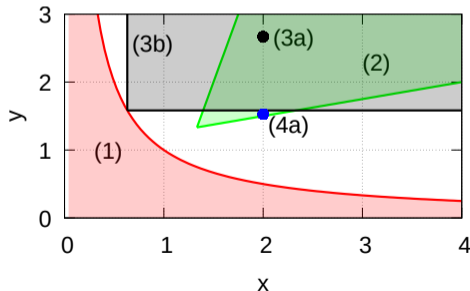
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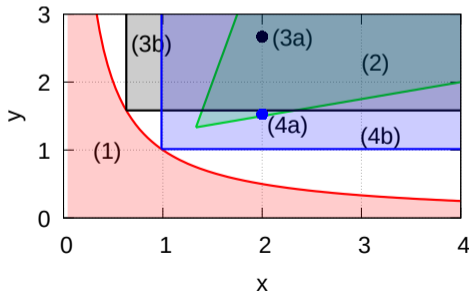
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(B)	$x \mapsto 2$	
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unsat example run using Interval linearisation

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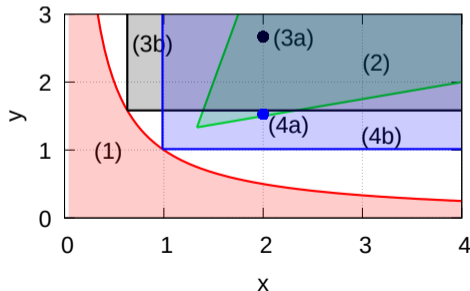
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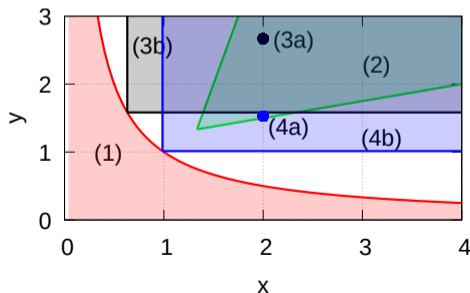
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(B)	$x \mapsto 2$	
(R)	$x \mapsto 2$	on y

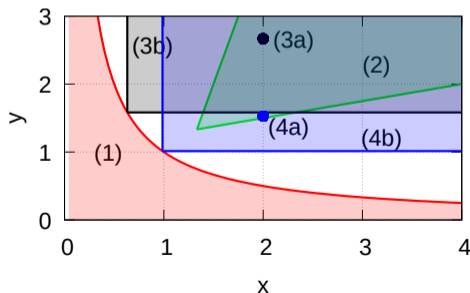
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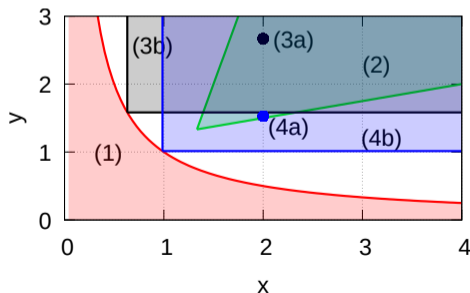
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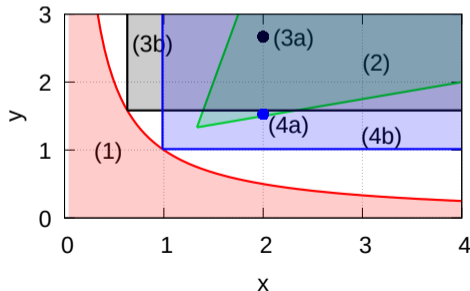
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(B)	$x \mapsto 2$	
(R)	$x \mapsto 2$	on y
(B)		
(R)		on x
n/a		unsat

Some properties of the `ksmt` calculus

Some properties of the ksmt calculus

Corollary (Soundness)

If no rule can be applied to $(\alpha, \mathcal{L}, \mathcal{N})$, then $\begin{cases} \llbracket \mathcal{L} \rrbracket^\alpha = \text{true}, \text{ and } \alpha \text{ is a solution to } \mathcal{C}, & \text{or} \\ \text{if } 1 < 0 \in \mathcal{L}, \text{ and } \mathcal{C} \text{ has no solution.} \end{cases}$

Some properties of the ksmt calculus

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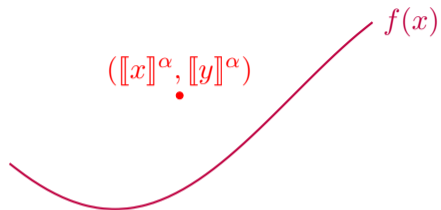
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Lemma (Progress)

After at most $n + 2$ steps the search space is reduced.

Deciding non-linear conflicts

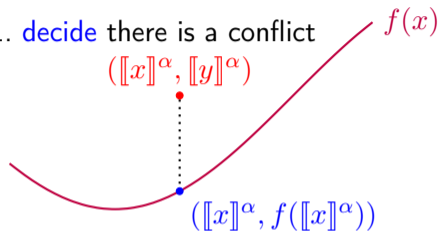
$$f(x) \geq y, \alpha : V \rightarrow \mathbb{Q}$$



Deciding non-linear conflicts

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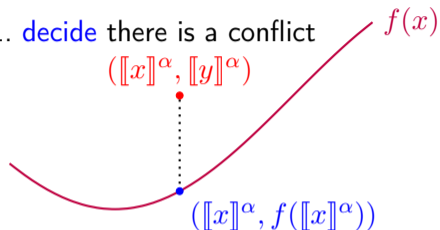
1. **decide** there is a conflict



Deciding non-linear conflicts

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

1. **decide** there is a conflict



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 .

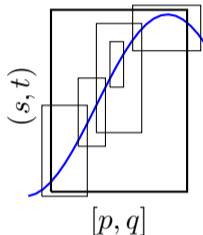
Approximability

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}_{DA}

Definition

\mathcal{F}_{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
- g approximable.

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- All **multivariate polynomials**
- Many **elementary transcendental** fn, e.g. $\exp, \ln, \log_q, \sin, \cos, \tan, \arctan$
- Many **discontinuous** fn, e.g. piecewise polynomials defined over a decidable set of rational intervals.

The class \mathcal{F}_{DA}

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- Many elementary transcendental fn, e.g. $\exp, \ln, \log_q, \sin, \cos, \tan, \arctan$
- Many discontinuous fn, e.g. piecewise polynomials defined over a decidable set of rational intervals.

Theorem

For functions in \mathcal{F}_{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

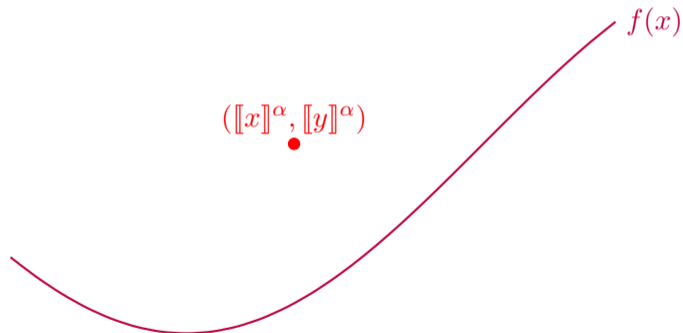
Piecewise g : Meta-class: $\text{dom } g$ partitioned by linear or non-linear predicates, each with a linearisation algorithm attached.

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](#).

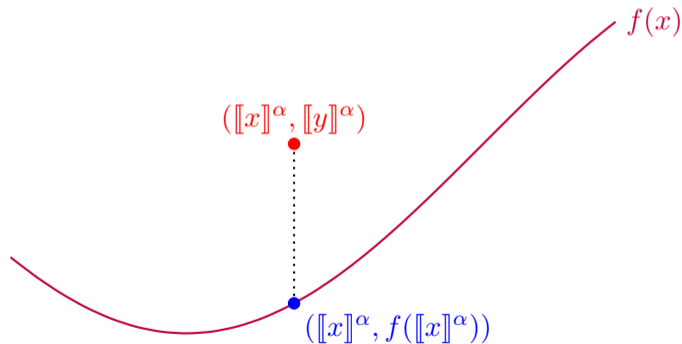
Tangent space linearisation (schematic)

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



Tangent space linearisation (schematic)

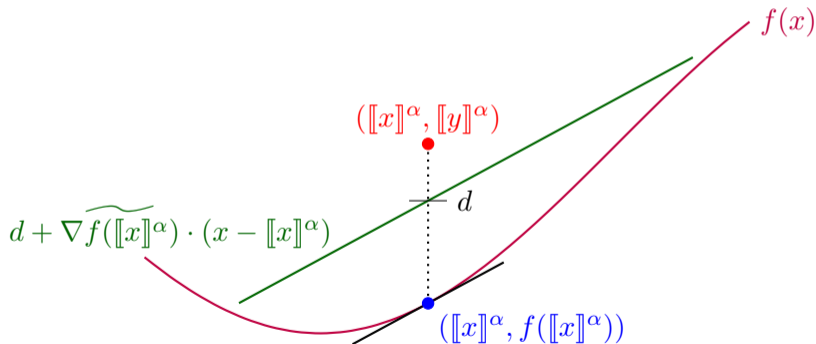
$\underbrace{f(x) \geq y}_P, \alpha : V \rightarrow \mathbb{Q}$ 1. **decide** there is a conflict



Tangent space linearisation (schematic)

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

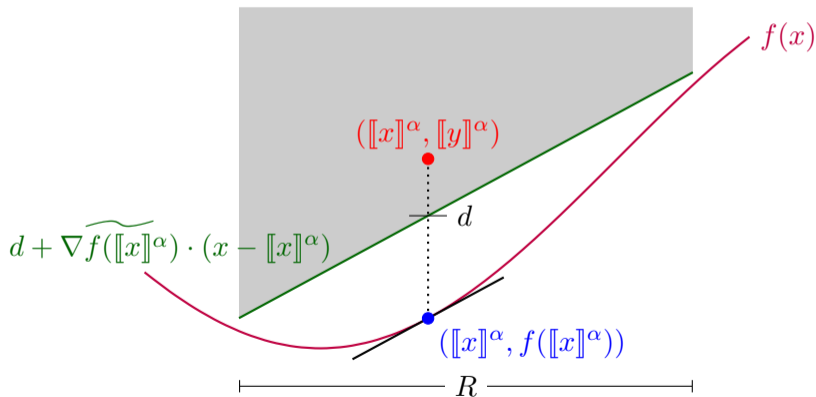
1. **decide** there is a conflict
2. **compute** linearization



Tangent space linearisation (schematic)

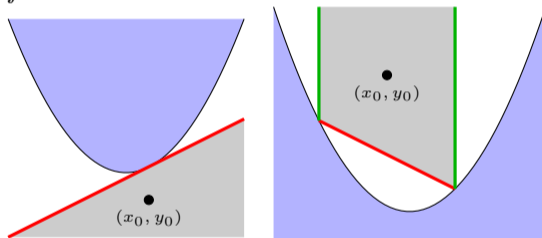
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Special classes: convex/concave

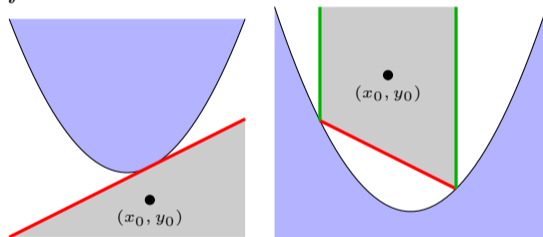
- f convex:



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

Special classes: convex/concave

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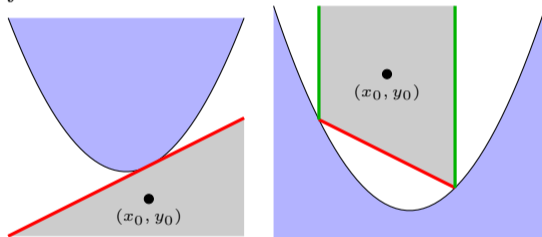


abs or $x \mapsto x^{2n}$ for $n \in \mathbb{N}$

- f concave $\iff -f$ convex

Special classes: convex/concave

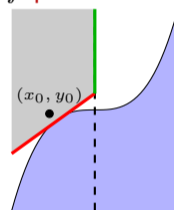
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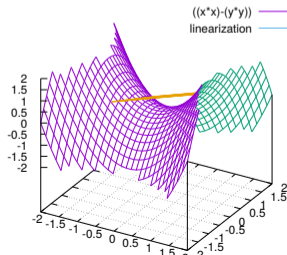
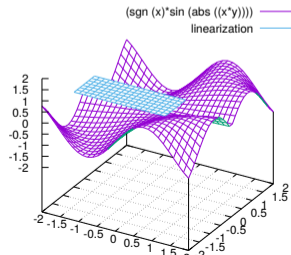
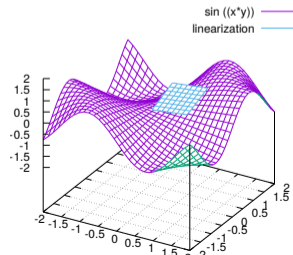
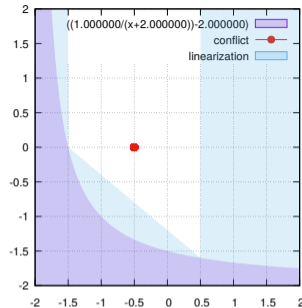
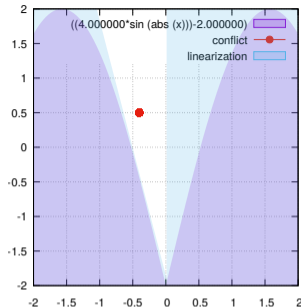
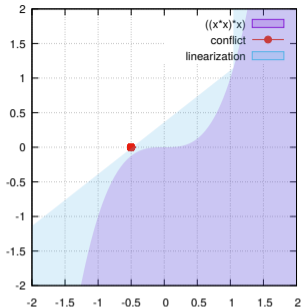
abs or $x \mapsto x^{2n}$ for $n \in \mathbb{N}$

- f concave $\iff -f$ convex

- f piecewise convex/-cave:



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



`ksmt` is a δ -complete decision procedure for non-linear constraints

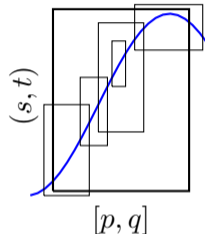
[Brauße, Korovin, Korovina, Müller, CADE'21]

Computable Functions

Definition

A **name** for $\mathbf{x} \in \mathbb{R}^n$ is a rational sequence $\varphi = (\varphi_k)_k$ such that $\forall k : \|\varphi_k - \mathbf{x}\| \leq 2^{-k}$.

A function $f : \mathbb{R}^n \rightarrow \mathbb{R}$ is **computable** iff there is a function-oracle Turing machine $M_f^?$ such that for all $\mathbf{x} \in \text{dom } f$ and names φ for \mathbf{x} , $|M_f^\varphi(p) - f(\mathbf{x})| \leq 2^{-p}$ holds for all $p \in \mathbb{N}$.



Proposition

A computable function $f : \mathbb{R}^n \rightarrow \mathbb{R}$ total on a compact $D \subset \mathbb{R}^n$ has a computable *uniform modulus of continuity* $\mu : \mathbb{N} \rightarrow \mathbb{N}$ on D :

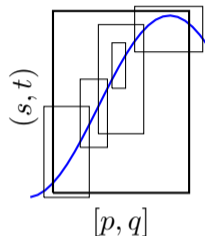
$$\forall k \in \mathbb{N} \forall \mathbf{y}, \mathbf{z} \in D : \|\mathbf{y} - \mathbf{z}\| \leq 2^{-\mu(k)} \rightarrow |f(\mathbf{y}) - f(\mathbf{z})| \leq 2^{-k}.$$

Computable Functions

Computability of a real function corresponds to interval-like computations with convergence insurance.

Formalisation can be done by oracle Turing machines or Type-2 Weihrauch machines.

All of them give the same class of computable functions.



Proposition

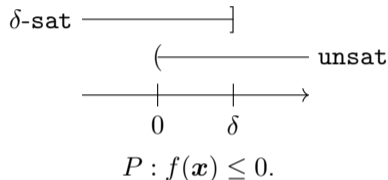
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δ -decidability

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

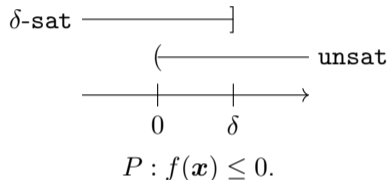
- $P_\delta : |f(\mathbf{x})| \leq \delta$ when $\diamond \in \{=\}$,
- $P_\delta : f(\mathbf{x}) \diamond \delta$ when $\diamond \in \{<, \leq\}$, and
- $P_\delta : f(\mathbf{x}) \diamond -\delta$ when $\diamond \in \{>, \geq\}$.



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

δ -deciding a formula F denotes computing

- δ -sat, if there is α 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 δ -sat suffices: $\mathcal{L}_0 \wedge \mathcal{N}_\delta$.

δ -ksmt calculus

- Transition rules define relation \Rightarrow on **states** $(\alpha, \mathcal{L}, \mathcal{N})$.
 - (partial) assignment α
 - 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 δ -*sat* are **final states**.

δ -ksmt calculus

Rules

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

δ -ksmt calculus

Rules	$(\alpha, \mathcal{L}, \mathcal{N}) \Rightarrow \circ$	
(A) assign	$(\alpha :: z \mapsto q, \mathcal{L}, \mathcal{N})$	z unassigned, $q \in \mathbb{Q}$ and no linear conflict

δ -ksmt calculus

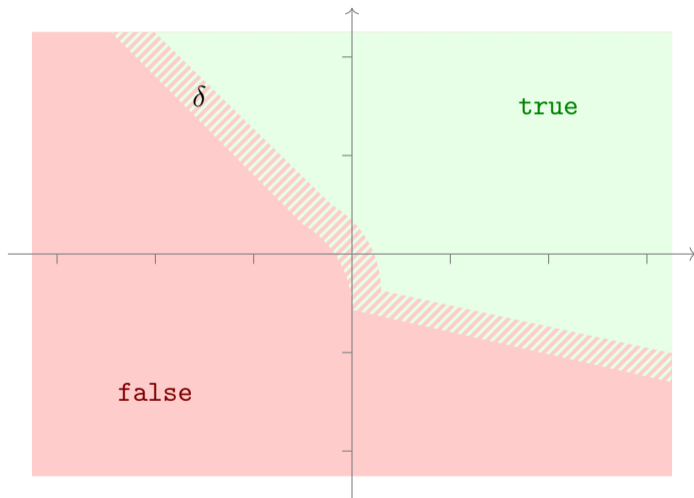
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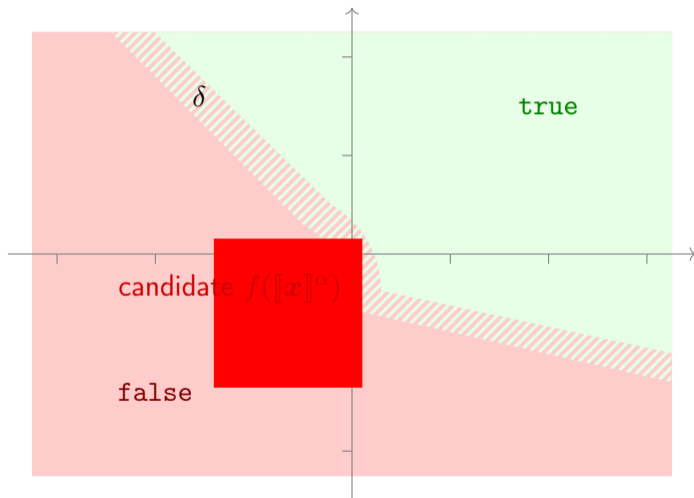
δ -ksmt calculus

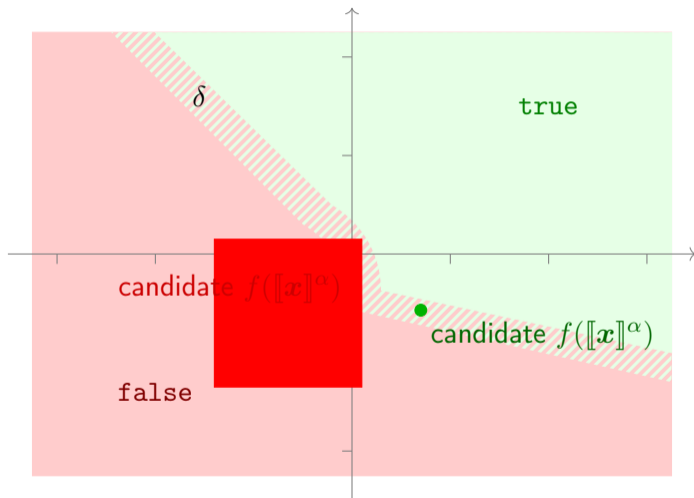
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(B) backjump	$(\gamma, \mathcal{L}, \mathcal{N})$	to γ maximal conflict-free prefix of α

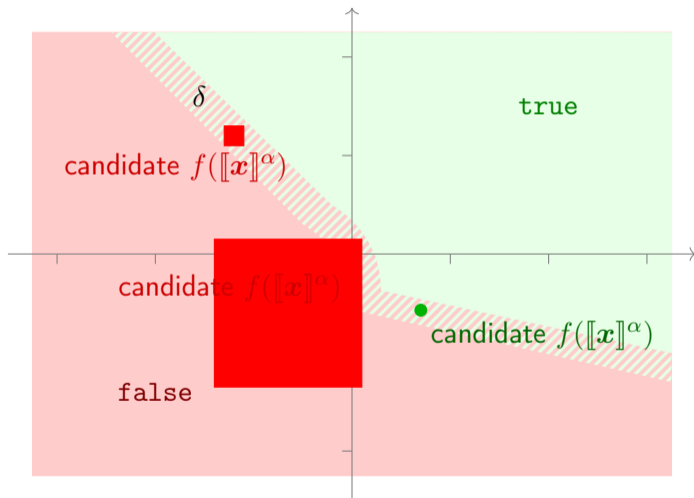
δ -ksmt calculus

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(R) resolve	$(\alpha, \mathcal{L} \cup R, \mathcal{N})$	R resolvent excluding the linear conflict
(B) backjump	$(\gamma, \mathcal{L}, \mathcal{N})$	to γ maximal conflict-free prefix of α
(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_{δ}^{sat})	$\delta\text{-sat}$	all variables are assigned and $\llbracket \mathcal{L} \wedge \mathcal{N}_{\delta} \rrbracket^{\alpha} = \text{true}$

δ -ksmt candidates and linearisations

δ -ksmt candidates and linearisations

δ -ksmt candidates and linearisations

δ -ksmt candidates and linearisations

Theorem

Soundness of ksmt carries over to δ -ksmt.

We provide algorithms computing ϵ -full linearisations via:

Linearise_δ (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 δ -ksmt runs with linearisations computed by Linearise_δ and $\text{LineariseLocal}_\delta$ are ϵ -full.

Theorem

δ -ksmt is a δ -complete decision procedure.

LineariseLocal $_{\delta}$

ksmt implementation/evaluation

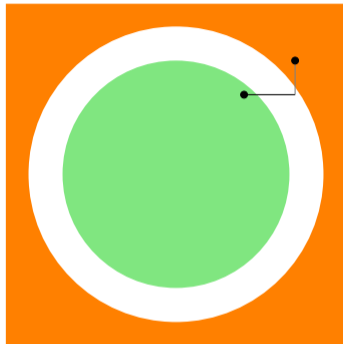
ksmt implementation

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>

$$\text{BB: } \exists \mathbf{x}, \mathbf{y} \in \mathbb{R}^3 : \|\mathbf{x}\|_2 \leq r \wedge \|\mathbf{y}\|_2 \geq \sqrt{64} \wedge \|\mathbf{x} - \mathbf{y}\|_\infty \leq \frac{1}{100}.$$

BB: $\exists \mathbf{x}, \mathbf{y} \in \mathbb{R}^3 : \|\mathbf{x}\|_2 \leq r \wedge \|\mathbf{y}\|_2 \geq \sqrt{64} \wedge \|\mathbf{x} - \mathbf{y}\|_\infty \leq \frac{1}{100}$.



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	r	ksmt	cvc4	z3	mathsat	yices	dReal	raSAT
s: 'sat'	$\sqrt{37}$	u 0.07s	u 0.76s	u 510.67s	u 40.55s	u 0.07s	u 0.01	> 8h
δ : ' δ -sat', $\delta = 10^{-3}$	$\sqrt{49}$	u 0.40s	u 2.46s	u 23211.20s	u 6307.18s	u 0.11s	u 0.03	> 8h
u: 'unsat'	$\sqrt{62}$	u 11.61s	u 5.07s	u 210.16s	> 14.5h	u 76.82s	u 2.00	> 8h
?: 'unknown'	$\sqrt{63}$	u 55.84s	? 0.48s	u 3925.65s	> 14.5h	u 0.10s	u 12.38	> 8h
>: timeout	$\sqrt{64}$	s 0.01s	? 0.01s	s 0.00s	> 21.6h	s 0.00s	δ 0.01	> 8h

Timings on Linux, Core-i7 3.6GHz, (all except mathsat: g++-7.3.0)

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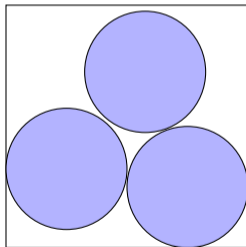
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KK: $\exists \mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^d : \bigwedge_{1 \leq i \leq n} \|\mathbf{x}_i\|_\infty \leq 1 \wedge \bigwedge_{1 \leq i < j \leq n} \|\mathbf{x}_i - \mathbf{x}_j\|_2 > 2$

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d	n	ksmt	cvc4	z3	mathsat	yices	dreal	rasat
2	2	s 0.01s	? 0.03s	s 0.01s	s 0.02s	s 0.01s	δ 0.01	s 0.02
	3	s 0.03s	? 0.08s	> 60m	s 0.24s	s 0.03s	δ 0.02	> 8h
2	4	> 8h	u 1474.16s	> 60m	u 8.11s	> 17h	δ 0.05	> 8h
	5	u 1.43s	u 0.45s	> 8h	u 0.28s	> 8h	u 3581.96	> 8h
	6	u 5.00s	u 0.75s	> 8h	u 0.40s	> 166m	> 8h	> 8h
3	5	s 0.93s	? 465.45s	> 8h	s 0.12s	s 0.06s	> 8h	> 8h
	6	s 6.02s	> 143m	> 7h	> 8h	> 6h	> 8h	> 8h
4	5	s 0.38s	? 1544.87s	s 2165.78s	s 0.10s	s 7.34s	> 8h	> 8h
	6	s 0.57s	> 91m	> 8h	s 0.23s	s 0.38s	> 8h	> 8h
	7	s 14.27s	> 160m	> 8h	s 0.18s	> 8h	> 8h	> 8h

Timings on Linux, Core-i7 3.6GHz, (all except mathsat: g++-7.3.0)

Conclusions and future work

Sound 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}_{DA} for which conflicts are decidable

Future:

- more precise linearisations for specific functions
- analyze complexity of deciding conflicts
- more extensive evaluation
- theoretical properties of calculus:
 - completeness in restricted settings
 - δ -completeness