#### Introduction to total search problems

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### Total search problems (in NP)



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Radon's theorem, Tverberg's theorem, colourful Carathéodory theorem, Lagrange's four-squares theorem, existence of solutions to parity games, mean payoff games, discounted payoff games, simple stochastic games, P-matrix linear complementarity problems, Banach's fixpoint theorem

Existence of a stable configuration in a Hopfield network, pure NE of congestion games Existence of mixed Nash equilibria, Arrow-Debreu market equilibra, envy-free partition of a line into connected pieces, Hairy Ball theorem, Sperner's Lemma, Brouwer's fixpoint theorem, Kakutani's fixpoint theorem, fundamental theorem of arithmetic, Ramsey's theorem

Tucker's Lemma, Borsuk-Ulam theorem, Ham sandwich theorem, spicy chicken theorem<sup>1</sup>, Smith's theorem, Kneser-Lovász theorem, existence of a second "room partitioning" in a triangulated surface, Chévalley-Warning theorem Goldbach's conjecture, Legendre's conjecture

 $^{1}$  this is a real theorem

## TFNP syntactic subclasses



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### TFNP syntactic subclasses



#### not NP-hard unless NP=co-NP

(Megiddo & Papadimitriou '91) (Proof: consider what happens when you try to reduce SAT to (say) NASH, or indeed any other "total" search problem)

- 2 reasons to study its computational complexity:
  - inherent interest of the problem, applicability of algorithms
  - potential to shed light on P versus NP.

**TFNP**: problems like NASH for which all instances have easy-to-check solutions; not NP-complete. Are there any other hard<sup>1</sup> **TFNP** problems?

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<sup>&</sup>lt;sup>1</sup>seemingly hard

We like computationally inefficient proofs of existence Syntactic TFNP subclasses correspond to non-(efficiently)-constructive existence proof principles.

General note: sometimes, some work needed to convert a theorem into a computational total search problem

"Nash equilibrium computation belongs to PPAD" highlights the existence principle used to proof existence. *Completeness* for PPAD indicates you *need* to invoke that principle.

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# Pretty Pictures and Diagrams (PPAD)

"Polynomial Parity Argument on a Directed graph", turns out to capture Brouwer's fixpoint theorem (or at any rate, approximate fixpoints)



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**PPAD**-complete problem: apply this principle as generally as possible...

Papadimitriou (1994): On the complexity of the parity argument and other inefficient proofs of existence

# The END-OF-LINE problem

Boolean circuits *Succ*, *Pred*, *n* inputs and *n* outputs.

Directed graph G on  $\{0, 1, 2, \dots, 2^n - 1\}$  — edge (u, v) is present iff Succ(u) = v and Pred(v) = u.

Stipulate that 0 has an outgoing edge but no incoming edge.

Problem is to find any other degree-1 vertex.



#### "Incentive direction" of players in some game



We are reducing the search for NE to search for a Brouwer fixpoint...

#### Brouwer's fixpoint theorem

continuous functions from a compact domain to itself, have fixpoints.

**proof.** construct <u>approximate</u> fixpoints (in a computationally <u>inefficient</u> manner) ...in a way that reduces computation of approx fixpoints to search on large graphs...



L.E.J. Brouwer (1881-1966)

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"Incentive direction", colour-coded

	Bob					
$\langle \langle \uparrow \rangle_{z}$	don't spend	spend				
spend	<pre></pre>					
Alice						
don't spend	∊ <sup>ĸ</sup> ∊ <sup>ĸ</sup> <sup>ĸ</sup> <sup>k</sup> <sup>k</sup> <sup>k</sup> <sup>k</sup> <sup>k</sup> <sup>k</sup> <sup>k</sup> <sup>k</sup> <sup>k</sup> <sup>k</sup> <sup>k</sup> <sup>k</sup> <sup>k</sup>	~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~ ~				

# Now, pretend this triangle is high-dimension domain



## Search for "trichromatic triangles" at higher resolution...



## ... converges to Brouwer fixpoint



## The corresponding graph



### The corresponding graph



END OF LINE: most general problem that uses the end of line principle in a directed graph.

PPA: undirected graph. Circuit *C*, *n* inputs, 2n outputs, edge  $(v_1, v_2)$  is present iff  $v_2$  is one of the outputs of *C* on input  $v_1$  and vice versa.

PPA contains PPAD, easy to reduce END OF LINE to above.

Really a modulo-2 counting argument. A much nicer complexity class definition than PPAD. But PPAD happens to be the relevant one for NASH etc.

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## From PPAD to PPA



*Understanding PPA-Completeness*, Deng et al, 2016. Search for fixpoint on a Mobius band, Klein bottle, projective plane

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# 2D TUCKER (Tucker's Lemma in 2 dimensions)

1	1	1	1	1	1	1	1	1	1
2									
-1									
-2				:					-x
-2				*					
				:					2
x									2
									1
									-2
-1	-1	-1	-1	-1	-1	-1	-1	-1	-1

entries in  $\{\pm 1, \pm 2\}$  generated by circuit find contact-point of z and -z; **PPA**-complete

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# CONSENSUS-HALVING (Hobby-Rice theorem, 1965))



F. Simmons and F. Su: Consensus-halving via theorems of Borsuk-Ulam and Tucker Mathematical Social Sciences (2003)

## basic structure of instances of CONSENSUS-HALVING



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#### representing a point in a 2-simplex



## The 2-simplex embeds a Möbius strip!



## Embed 2D TUCKER



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Is that it? (Papadimitriou, a few years ago)

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Is that it? (Papadimitriou, a few years ago)

(apart from the classes shown in my more detailed diagram, and classes formed from unions/intersections of all these)

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class	principle
РРР	$\forall f \exists x, y \Big( f(x) = 0 \lor (x \neq y \land f(x) = f(y)) \Big)$
PPA	$\forall f \exists x \left( f(0) \neq 0 \lor f(f(x)) \neq x \lor f(x) = x \right)$
PLS	$\forall f, g \exists x (g(f(x)) \leq g(x))$
PPAD	$\forall f, g \exists x \Big( (f(g(0)) \neq 0 \land g(f(0)) = 0) \Rightarrow$
	$(x \neq 0 \land (f(g(x)) \neq x \lor g(f(x)) \neq x)))$
PPADS	$orall f, g \exists x \Big( (f(g(0))  eq 0 \land g(f(0)) = 0) \Rightarrow$
	$(x \neq 0 \land g(f(x)) \neq x))$

Any other fundamentally different theorems in the above logic?

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