Constraint Databases

and

Quantifier Elimination

Bart Kuijpers Hasselt University, Belgium bart.kuijpers@uhasselt.be

Conclusion

- Constraint databases have a well-developed theory
 - data model
 - many query languages (expressive power)
 - applications (spatial databases, geographic information systems)
- but have not been developed into real systems
 - efficient query evaluation is bottleneck for developing real systems
 - efficient query evaluation requires efficient quantifier-elimination algorithms

Outline

Part I: Basic ideas behind constraint databases

- data model
- query languages: FO, FO+TC, FO+While
- flavour of results in the constraint database model

Part II: The problem of efficient query evaluation

- algorithms for query evaluation
- the importance of data structures
- open problems

In the beginning there was ... the relational database model

- a relational database is a finite set of tables
- a table has a finite number of tuples

TaxReco	ord
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Name	PhoneNr	Income
Bart	2305950	5000
Joos	47715760	10000
Bill	666	2000000
•••		



Logic as a relational query language

The relational calculus (first-order logic) is used to query relational databases [Codd, 1970]:

 $\varphi_R(z) \equiv \exists x \exists y \operatorname{Tax} \operatorname{Record}(x, y, z)$ defines a unary relation R

TaxRecord			
Name	PhoneNr	Income	
Bart	2305950	5000	
Joos	47715760	10000	
Bill	666	2000000	

R
Income
5000
10000
2000000

More formally: relational database theory

- Relational database: finite collection of finite relations R, S, T, ... over a universe U of atomic values.
 E.g., U = N ∪ {A, B, ..., Z, a, b, ..., z}*.
- First-order logic over (R, S, T, ...) is used as a query language.
- But! in SQL we can write: select x + yfrom Rwhere x < y
- $\psi(z) \equiv \exists x \exists y (R(x,y) \land x < y \land z = x + y)$
- The universe U typically has a structure of its own. *E.g.*:
 - Numbers with <, +, \times , ...
 - Strings with *length*, *concat*, ...

Relational database viewed as structure

- U can be viewed as a structure in mathematical logic: a set with functions, predicates and constants on it.
 E.g.: U = (U; Number, <, +, ×, 0, 1, String, length, concat)
- We can look at a relational database as an extension of U with finite relations: db = (U; R, S, T, ...).
- We can use classical logic-based languages over the extended alphabet of the structure U to query (FO, Datalog). E.g., $\psi(z) \equiv \exists x \exists y (R(x, y) \land x < y \land z = x + y)$
- select x + y variables range over U!! from Rwhere x < y

Some problems with this approach: safety

• Safety problem: The FO-queries

 $-\varphi(z) \equiv \exists x \exists y (z = x + y \land (S(x) \lor T(y)))$ and

 $-\psi(x) \equiv \exists y (Number(y) \land x = y + y)$

return infinite outputs (on finite inputs).

• Idea!: We can represent these infinite sets by their defining formulas. The string

$$\exists y (Number(y) \land x = y + y)$$

finitely represents the unary relation

 $\{x \in \mathbf{U} \mid \exists y (Number(y) \land x = y + y)\}.$

Some problems with this approach: closure, compositionality

- Closure: output relations can be used later as input to other queries (compositionality, views).
- Idea! (continued): The output of a query

 $\varphi(z) \equiv \exists x \exists y (R(x,y) \land x < y \land z = x + y)$

applied to the finite input $R = \{(1,2), (3,4)\}$ can be obtained by plugging in the defining formula

$$(x = 1 \land y = 2) \lor (x = 3 \land y = 4)$$

of R in the query-formula $\varphi(z)$. This gives a formula defining a set S:

 $\psi_S(z) \equiv \exists x \exists y (((x = 1 \land y = 2) \lor (x = 3 \land y = 4)) \land x < y \land z = x + y)$

• $\psi_S(z)$ can in turn be plugged in in query-formulas that talk about S.

Constraint databases (1st definition)

- A constraint database over U = (U; Number, <, +, ...) is a finite collection of FO-formulas over U: $(\varphi_R, \varphi_S, \varphi_T, ...)$.
- Each formula defines a (possible infinite) relation over U: (R, S, T, ...).
- The constraint database represents the infinite structure (U; *Number*, <, +, ..., *R*, *S*, *T*, ...).
- Relational databases are a trivial case of constraint databases: **TaxRecord**= $\{(n, p, i) \mid (n = \text{Bart} \land p = 2305950 \land i = 5000) \lor$ $(n = \text{Joos} \land p = 47715760 \land i = 10000) \lor \cdots \}$

From the relational to the constraint data model

• Key idea: we allow relations that contain infinitely many tuples, but that are finitely representable

"Finite relations are generalized to finitely representable relations"

• Query evaluation: To evaluate a FO-query

 $\forall x \exists y (x = y + 1 \rightarrow S(x))$

on a database (U; Number, <, +, ..., S, ...), where S, ... are given by formulas φ_S , ..., we simply plug in these formulas in the query formula and get

$$\forall x \exists y (x = y + 1 \to \varphi_S(x)).$$

What do we have?

- We allow
 not only finite relations over U
 also definable relations over U
- We have the closure property.
- But what can we do with these defining formulas?
- What would we like to use these defining formulas for?
- Testing membership: Does (1,2) belong to the set R given by $\varphi_R(u,v) \equiv \exists x \exists y (u = x + y \land ((x = 1 \lor x = 2) \lor y = 3)) \lor u = v?$
- Testing emptyness: Is the set *S* given by $\varphi_S(z) \equiv \exists x \exists y (z = x + y \land ((x = 1 \lor x = 2) \lor y = 3)) \text{ empty?}$

Testing membership/emptiness of definable relations

- Can we decide the truth of sentences?
- \bullet If the first-order theory of ${\bf U}$ is decidable, then these properties can be decided!

• Some examples theories:



• Usually huge complexity!, ... in the number of quantifiers.

Quantifier elimination

- Originally developed by logicians to test membership.
- Idea: Try to express every formula over U equivalently as a Boolean combination of certain base formulas.
- U has quantifier elimination: base formulas are atomic formulas.

E.g.:
$$(\mathbf{R}, +, 0, 1, <)$$

 $(\mathbf{R}, +, \times, 0, 1, <)$ both have q.e.

• Sometimes: base formulas are atomic formulas + extra formulas

E.g.:
$$(\mathbf{Z}, +, 0, 1, <)$$

- $(\exists x)(y = x + x + x + 2)$
- add all mod n and you have q.e.

Constraint databases (2nd definition)

- Assume the structure U has quantifier elimination.
- So, we can assume that formulas describing a constraint database are quantifier-free (in DNF).
- Query evaluation:

query $\psi(R, S, T, ...)$ database $\varphi_R, \varphi_S, \varphi_T, ...$ plug in $\psi(\varphi_R, \varphi_S, \varphi_T, ...)$ apply q.e. ψ' represents output relation

Research in constraint databases in the 1990s

- New topics made possible by new possibilities of representing infinite relations (spatial, spatio-temporal databases).
- Classical database theory problems

 (about finite databases over U) can be *reconsidered*.
 E.g.: are parity, connectivity,... FO-expressible?.

• And the links between the two!

New topics: spatial databases

- For U = (R, +, ×, 0, 1, <), the definable *n*-ary relations are the semi-algebraic sets in Rⁿ.
- E.g.: $x^2/25 + y^2/16 \le 1 \land x^2 + 4x + y^2 2y \ge -4$ $\land x^2 - 4x + y^2 - 2y \ge -4 \land (x^2 + y^2 - 2y \ne 8 \lor y > -1).$



- Topological and geometrical properties of semi-algebraic sets are well-known [Real Algebraic Geometry]
- Can be extended with classical information.

FO-queries on spatial databases

• "Is the spatial relation ${\cal S}$ a straight line?"

 $\exists a \exists b \exists c \big(\neg (a = 0 \land b = 0) \land ((\forall x)(\forall y)(S(x, y) \leftrightarrow ax + by + c = 0)) \big)$

• "Return the topological interior of S." $\exists \varepsilon (\varepsilon \neq 0 \land \forall x' \forall y' ((x - x')^2 + (y - y')^2 < \varepsilon^2 \to S(x', y'))$

• "Are the spatial relations S and T overlapping?"

 $\exists x \exists y (S(x,y) \land T(x,y))$

Linear spatial databases: geographic information systems (GIS)

For U = (R, +, 0, 1, <), we get definable *n*-ary relations are the *semi-linear sets* in \mathbb{R}^n .



Regions

Name	x	y	Geometry
Brussels	x	y	$(y \leq 13) \land (x \leq 11) \land (y \geq 12) \land (x \geq 10)$
Flanders	x	y	$(y \leq 17) \land (5x - y \leq 78) \land (x - 14y \leq -150) \land (x + y \geq 45) \land$
			$(3x-4y \ge -53) \land (\neg((y \le 13) \land (x \le 11) \land (y \ge 12) \land (x \ge 10)))$
Walloon Region	x	y	$((x - 14y \ge -150) \land (y \le 12) \land (19x + 7y \le 375) \land (x - 2y \le 15) \land $
			$(5x + 4y \ge 89) \land (x \ge 13)) \lor ((-x + 3y \ge 5) \land (x + y \ge 45) \land$
			$(x-14y\geq -150)\wedge (x\geq 13))$

FO-queries on linear spatial databases

- ?• "Is the spatial relation S a straight line?" This is not expressible in $FO(\mathbf{R}, +, 0, 1, <, S)$. [E-F-game]
 - "Return the topological interior of S." $\exists \varepsilon (\varepsilon > 0 \land \forall x' \forall y' ((|x - x'| < \varepsilon \land |y - y'| < \varepsilon) \to S(x', y'))$

More classical approaches to geographic information systems



- Polyhedral subdivisions of \mathbf{R}^n .
- Finite number of abstract spatial data types:
 - point, line segment, polyline, polyhedron
 - circle, arc segment, ...
- Elegant, flexible, closed, logical query languages are harder to get here.
- *But* more efficient implementations of specific operators.

Classical database theory problems: expressive power of FO on finite databases

- Generic collapse: any formula in $FO(\times, +, 0, 1, <, S, T, ...)$ that is invariant under monotone bijections from R to R is equivalently expressible on *finite* db in FO(<, S, T, ...).
- Connectivity of a finite graph (embedded in R) is not FOexpressible.

Links between finite and spatial: Expressiveness results



are indistinguishable by a topological FO-query

Theorem:

Topological connectivity of spatial databases is *not* FO-expressible.

 \Rightarrow More powerful query languages are needed to express topological connectivity (e.g., FO+While, Datalog, FO+TC).

Spatial Datalog

Spatial Datalog = Datalog + polynomial inequalities in the body of rules (with the underlying domain is \mathbf{R} ; the only EDB predicate is S; relations can be infinite).



$$\begin{array}{rcl} Obstr(x,y,x',y') & \longleftarrow & \neg S(\bar{x},\bar{y}), S(x,y), S(x',y'), \\ \bar{x} = a_1t + b_1, \\ \bar{y} = a_2t + b_2, 0 \leq t,t \leq 1, \\ b_1 = x, b_2 = y, \\ a_1 + b_1 = x', \\ a_2 + b_2 = y' \\ Path(x,y,x',y') & \longleftarrow & \neg Obstr(x,y,x',y') \\ Path(x,y,x',y') & \longleftarrow & Path(x,y,x'',y''), \\ Path(x'',y'',x',y') \\ Disconnected & \longleftarrow & S(x,y), \ S(x',y'), \\ \neg Path(x,y,x',y') \\ Connected & \longleftarrow & \neg Disconnected. \end{array}$$

Extensions of FO with transitive closure: FO+TC

• FO extended with

 $[\mathsf{TC}_{\vec{x};\vec{y}}\psi(\vec{x},\vec{y})](\vec{s},\vec{t})$

with \vec{x} , \vec{y} k-tuples of real variables.

• Evaluation on input database A:

$$-X_0 := \psi(A),$$

- $X_{i+1} := X_i \cup \{ (\vec{x}, \vec{y}) \in \mathbf{R}^{2k} \mid (\exists \vec{z}) (X_i(\vec{x}, \vec{z}) \land X_0(\vec{z}, \vec{y})) \},\$
- and stop as soon as $X_{i+1} = X_i$.
- **Example**: "Is the linear relation *S* connected?" $(\forall \vec{x})(\forall \vec{y})(S(\vec{x}) \land S(\vec{y}) \rightarrow [TC_{\vec{r},\vec{s}}(Seg(\vec{r},\vec{s})](\vec{x},\vec{y})) \text{ with}$ $Seg(\vec{r},\vec{s}) \equiv (\exists \lambda)(0 \leq \lambda \leq 1 \land (\forall \vec{t})((\vec{t} = \lambda \cdot \vec{r} + (1 - \lambda) \cdot \vec{s}) \rightarrow S(\vec{t})))$

Extension of FO with While-loop: FO+*While*

$$R_{1} := \{(x, y) \mid S(x, y)\}$$

$$R_{2} := \{(x, y) \mid (\exists z)(R_{1}(x, z) \land S(z, y))\}$$
while $R_{1} \neq R_{2}$
do
$$R_{1} := \{(x, y) \mid S(x, y)\}$$

$$R_{2} := \{(x, y) \mid (\exists z)(R_{1}(x, z) \land S(z, y))\}$$
od

- Programming language with assignment and while-loop
- FO+*While* is computationally complete

A short history of constraint databases theory

- 1990-2004: mainstream database research (JACM, SICOMP, JCSS, JSL, ...; PODS, LICS, ICDT, ...);
 practical and mathematical motivations.
- State of the art book (400+ pages): "Constraint databases" (eds. Kuper, Libkin, Paredaens), Springer-Verlag, 2000.



• Textbook: Revesz, "Introduction to Constraint Databases", Springer, 2002.

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Constraint databases in practice

• Fourier-Motzkin quantifier elimination for $(\mathbf{R}, +, 0, 1, <)$:

 $\varphi(x_1,...,x_{m-1}) \equiv (\exists x_m)\psi(x_1,...,x_m)$ with $\psi(x_1,...,x_m)$ a q.f.f. is equivalent to

$$\bigvee_{x_m=t_i \text{ or } x_m=\frac{1}{2}(t_i+t_j) \text{ or } x_m=\pm\infty} \psi(x_1,...,x_m)$$

- Used in **DEDALE** [Grumbach et al. at INRIA, Paris]
- Used in PRESTO/MLPQ (didactical) [Revesz in Nebraska],



A QEPCAD-based constraint database system

Three test queries:

- Topological interior: $\exists \varepsilon (\varepsilon \neq 0 \land \forall u \forall v ((x-u)^2 + (y-v)^2 < \varepsilon^2 \rightarrow S(u,v)))$
- Translation: $\exists u \exists v (S(u, v) \land x = u + 1 \land y = v + 1)$
- Buffer: $\exists u \exists v (S(u,v) \land (x-u)^2 + (y-v)^2 \le 1)$

Three inputs:

- Line segment: $x = 0 \land -1 < y \land y < 1$
- Square: $-1 < x \land x < 1 \land -1 < y \land y < 1$
- Disk: $x^2 + y^2 \le 4$

	Int $(\exists \forall \forall)$	Trans (∃∃)	Buffer (∃∃)
Segm	330 milliSec	110 milliSec	240 milliSec
Square	9,5 Sec	110 milliSec	800 milliSec
Disk	9 Min 26 Sec	190 milliSec	8 Sec

Thoughts about the data structures for constraint databases

- Q: Why are we representing constraint database relations by quantifier-free formulas?
 - A: Membership testing!
- Q: Why quantifier-free formulas in DNF? Remark that for a formula φ(x₁,...,x_n) in DNF, ¬φ can become of size O(2ⁿ).
 A: OK, let's not insist on DNF.
- Q: How do you represent a quantifier-free formula?
 - A: Using dense or sparse representation of polynomials.

Dense and sparse representations are unsuitable

- Consider the queries given by the formulas $\exists x_1 \cdots \exists x_n (R(a_{11}, \ldots, a_{nn}, x_1, \ldots, x_n) \land \bigvee_{i=1}^n x_i \neq 0).$
- When applied to

$$A_n = \{ (\alpha_{11}, \dots, \alpha_{nn}, v_1, \dots, v_n) \in \mathbf{R}^{n^2 + n} \mid \begin{pmatrix} \alpha_{11} & \cdots & \alpha_{1n} \\ \vdots & & \vdots \\ \alpha_{n1} & \cdots & \alpha_{nn} \end{pmatrix} \cdot \begin{pmatrix} v_1 \\ \vdots \\ v_n \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix} \},$$

- we obtain a formula expressing that $\det(\alpha_{ij}) = \sum_{\sigma \in S_n} (-1)^{sgn(\sigma)} \alpha_{1\sigma(1)} \cdots \alpha_{n\sigma(n)} = 0$
- The result is dense (even for moderate degrees)!
- \Rightarrow dense or sparse representation of polynomials is unsuitable for query evaluation.

Alternative data structures: arithmetic boolean circuits

- The problem of exploding representations, suggests changing data structure.
- Expressing that $det(\alpha_{ij})_{1 \le i,j \le n} = 0$ can be done more efficient.
- Using arithmetic boolean circuits (with divisions) of size $O(n^3)$ we can implement Gauss elimination algorithm.
- Idea: complexity theory for geometric elimination requires *simultaneous* optimization of data structures *and* algorithms.

Arithmetic boolean circuits

- $\exists x_1 \cdots \exists x_n (x_1 = t + 1 \land R(x_1, x_2) \land \cdots \land R(x_{n-1}, x_n) \land y = x_n^2),$ applied to $A = \{(v_1, v_2) \in \mathbb{R}^2 \mid v_1^2 = v_2\},$ gives formulas $\varphi(t, y) \equiv \exists x_1 \cdots \exists x_n (x_1 = t + 1 \land x_1^2 = x_2 \land \cdots \land x_{n-1}^2 = x_n \land y = x_n^2)$
- which is is logically equivalent to the q.f.f. $\psi(t,y) \equiv y = \sum_{i=0}^{2^n} {2^n \choose i} t^i = (t+1)^{2^n}.$

		Dense/Sparse	ABC
• Length:	$\varphi(x,t)$	O(n) $O(2^n)$	O(n) O(n)
	$\varphi(w,v)$	0(2)	O(n)

• But general-purpose elimination algorithms cannot always guarantee polynomial output descriptions (even using ABCs).

Upper bounds

- $\exists x_1 \cdots \exists x_n (R(x_1) \land \cdots \land R(x_n) \land y = u_1 x_1 + \cdots + u_n x_n)$, for $n = 1, 2, \ldots$ applied to $A = \{v \in \mathbb{R} \mid v^2 - v = 0\}$,
- gives the formulas $\phi_n(y, u_1, \dots, u_n) \equiv \exists x_1 \cdots \exists x_n (x_1^2 x_1 = 0 \land \dots \land x_n^2 x_n = 0 \land y = u_1 x_1 + \dots + u_n x_n)$. Remark: $\phi_n(\beta, \alpha_1, \dots, \alpha_n)$, $\beta, \alpha_1, \dots, \alpha_n \in \mathbb{N}$, knapsack problem.
- This elimination problem has the following canonical quantifierfree output formula $\prod_{(\varepsilon_1,...,\varepsilon_n)\in\{0,1\}^n}(y-(\varepsilon_1u_1+\cdots+\varepsilon_nu_n))=0.$
- In dense or sparse representation this takes $O(2^{n^2})$ space; checking membership requires $O(2^n)$ arithmetic operations.
- Traditional elimination algorithms requite $O(2^{n^2})$ time, whereas ABC based algorithms $O(2^n)$ time.

Why is elimination exponential?

- Elimination of a block of existential quantifiers is polynomial in the *system degree* (which may be exponential in the size of the input formula).
- (1) $\exists x_1 \cdots \exists x_n (x_1 = t + 1 \land R(x_1, x_2) \land \cdots \land R(x_{n-1}, x_n) \land y = x_n^2),$ applied to $A = \{(v_1, v_2) \in \mathbb{R}^2 \mid v_1^2 = v_2\},$ gives formulas $\exists x_1 \cdots \exists x_n (x_1 = t + 1 \land x_1^2 = x_2 \land \cdots \land x_{n-1}^2 = x_n \land y = x_n^2)$ Red part defines one point of \mathbb{R}^n : its system degree is 1.
- (2) $\exists x_1 \cdots \exists x_n (R(x_1) \land \cdots \land R(x_n) \land y = u_1 x_1 + \cdots + u_n x_n),$ applied to $A = \{v \in \mathbb{R} \mid v^2 - v = 0\},$ gives $\exists x_1 \cdots \exists x_n (x_1^2 - x_1 = 0 \land \cdots \land x_n^2 - x_n = 0 \land y = u_1 x_1 + \cdots + u_n x_n).$ Red part has 2^n roots: : its system degree is 2^n .
 - Problem: the system degree may come from the query formula and the database formula.

 \Rightarrow Find a complexity invariant in the spirit of the system degree.

A new data model for constraint databases

- quantifier-free formula (in DNF) in dense/sparse or ABC
 - supports membership test
 - doesn't support visualisation
- Geometric figures
 - implicit representation $y = x^2$ supports membership testing

- parametric reprentation x = t, $y = t^2$ supports visualisation

• Intermediate solution: extend the data model with sample points.

Sample point

A sample point of a set A is a q.f. formula that defines one point $(a_1, ..., a_n) \in A$ such that for any $p \in \mathbb{Z}[x_1, ..., x_n]$ the sign of $p(a_1, ..., a_n)$ can be determined by a finite number of arithmetic operations $(+, \times)$ and comparisons (=, <, ...) in Q.

- expressible in FO
- Encoding based on Thom's lemma: a real algebraic number can be given by sign conditions on p, p', p'', p''', \dots

Example of the use of sample points: optimization

• Given a system of linear inequalities $\sum_{j=1}^{n} a_{ij}x_j \ge b_i$ $(1 \le i \le n)$, determine whether it has a solution, i.e., decide whether the formula

$$\exists x_1 \cdots \exists x_n \bigwedge_{i=1}^m \sum_{j=1}^n a_{ij} x_j \ge b_i$$

is true.

- If a system of linear inequalities $\sum_{j=1}^{n} a_{ij}x_j \ge b_i$ $(1 \le i \le n)$ has a non-empty solution set V, decide whether a given affine target function f defined by $(x_1, \ldots, x_n) \mapsto \sum_{i=1}^{n} c_i x_i + d$ reaches a finite maximum on V.
- If f reaches such a maximum on V, give an example of a point in V that realizes this maximum.

Constraint databases over $(+, \times, 0, 1, <)$ (3rd definition)

- A set $A \subseteq \mathbf{R}^n$ is given by a cell decomposition $\mathcal{F}_1, ..., \mathcal{F}_n$,
- where each \mathcal{F}_k is given by polynomial conditions $f_1 = 0, ..., f_{s_k} = 0, g_1 > 0, ..., g_{t_k} > 0, \rho_k \neq 0$ (given by ABC) plus sample points.
- close to stratification, with as few branchings (i.e., divisions) as possible
- Gauss $O(n^3)$ algorithm vs. Berkowitz polynomial-time algorithm



Lower bound theorems

- It turns out that the constraint database formalism can be used as a meta-language for elimination theory
- exponential lower bounds

Open problems

- Find a complexity invariant in the spirit of the system degree (fragments of FO).
- How can we deal with approximation in the constraint database model?
- Do languages like FO(*Between*), FO(*Between*, *Eqdist*, *Unitdist*), ... have quantifier elimination?

• ...

• Is a constraint database system feasible in practice?

Conclusion

- Constraint databases have a well-developed theory
 - data model
 - many query languages (expressive power)
 - applications (spatial databases, geographic information systems)
- but have not been developed into real systems
 - efficient query evaluation is bottleneck for developing real systems
 - efficient query evaluation requires efficient quantifier-elimination algorithms