Background 2: Complete Lattices

A set $\mathbb{D}$ together with a relation $\sqsubseteq \subseteq \mathbb{D} \times \mathbb{D}$ is a partial order if for all $a, b, c \in \mathbb{D}$,

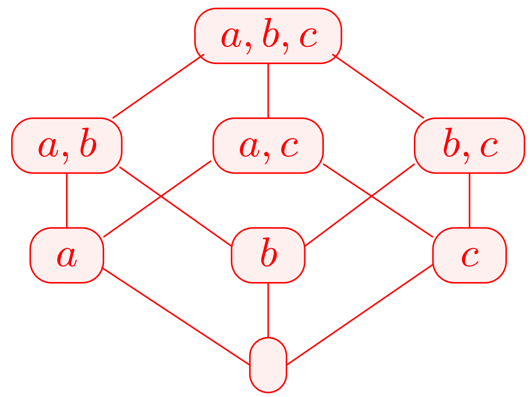
$$a \sqsubseteq a \qquad \textit{reflexivity}$$

$$a \sqsubseteq b \wedge b \sqsubseteq a \implies a = b \qquad \textit{anti-symmetry}$$

$$a \sqsubseteq b \wedge b \sqsubseteq c \implies a \sqsubseteq c \qquad \textit{transitivity}$$

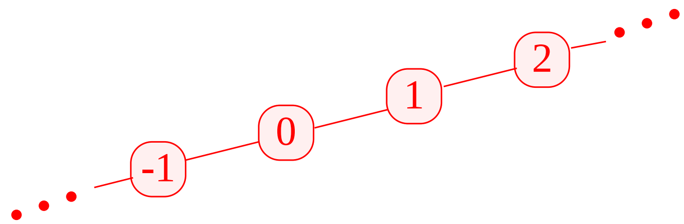
Examples:

1. $\mathbb{D} = 2^{\{a,b,c\}}$ with the relation "$\subseteq$" :

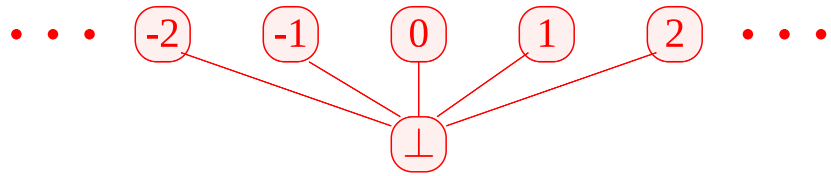


2. $\mathbb{Z}$ with the relation "$=$" :

3. $\mathbb{Z}$ with the relation "$\leq$" :



4. $\mathbb{Z}_\perp = \mathbb{Z} \cup \{\perp\}$ with the ordering:



$d \in \mathbb{D}$ is called upper bound for $X \subseteq \mathbb{D}$ if

$$x \sqsubseteq d \qquad \text{for all } x \in X$$

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Caveat:

- $\{0, 2, 4, \ldots\} \subseteq \mathbb{Z}$ has no upper bound!
- $\{0, 2, 4\} \subseteq \mathbb{Z}$ has the upper bounds $4, 5, 6, \ldots$

A complete lattice (cl) $\mathbb{D}$ is a partial ordering where every subset $X \subseteq \mathbb{D}$ has a least upper bound $\bigsqcup X \in \mathbb{D}$.

Note:

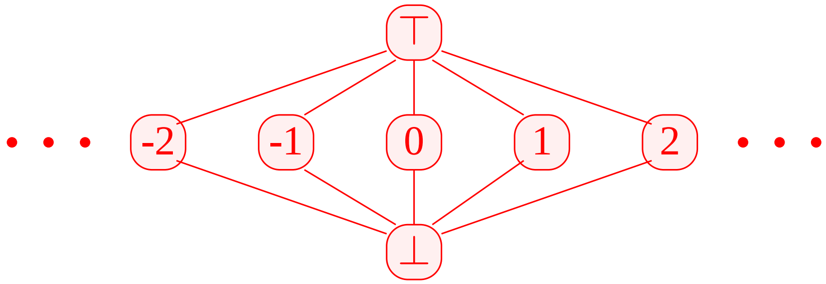
Every complete lattice has

→ a least element $\bot = \bigsqcup \emptyset \in \mathbb{D}$;

→ a greatest element $\top = \bigsqcup \mathbb{D} \in \mathbb{D}$.

Examples:

1. $\mathbb{D} = 2^{\{a,b,c\}}$ is a cl :-)
2. $\mathbb{D} = \mathbb{Z}$ with "$=$" is not.
3. $\mathbb{D} = \mathbb{Z}$ with "$\leq$" is neither.
4. $\mathbb{D} = \mathbb{Z}_\perp$ is also not :-(
5. With an extra element $\top$, we obtain the flat lattice
   $\mathbb{Z}_\perp^\top = \mathbb{Z} \cup \{\perp, \top\}$:



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Construct $U = \{u \in \mathbb{D} \mid \forall\, x \in X : \; u \sqsubseteq x\}$.

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Construct $U = \{u \in \mathbb{D} \mid \forall\, x \in X :\ u \sqsubseteq x\}$.

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Set: $g := \bigsqcup U$

Claim: $g = \bigsqcap X$

(1) g is a lower bound of X :

Assume $x \in X$. Then:

$u \sqsubseteq x$ for all $u \in U$

$\Longrightarrow$ x is an upper bound of U

$\Longrightarrow$ $g \sqsubseteq x$:-)

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(2) g is the greatest lower bound of X :

Assume u is a lower bound of X. Then:

$u \in U$

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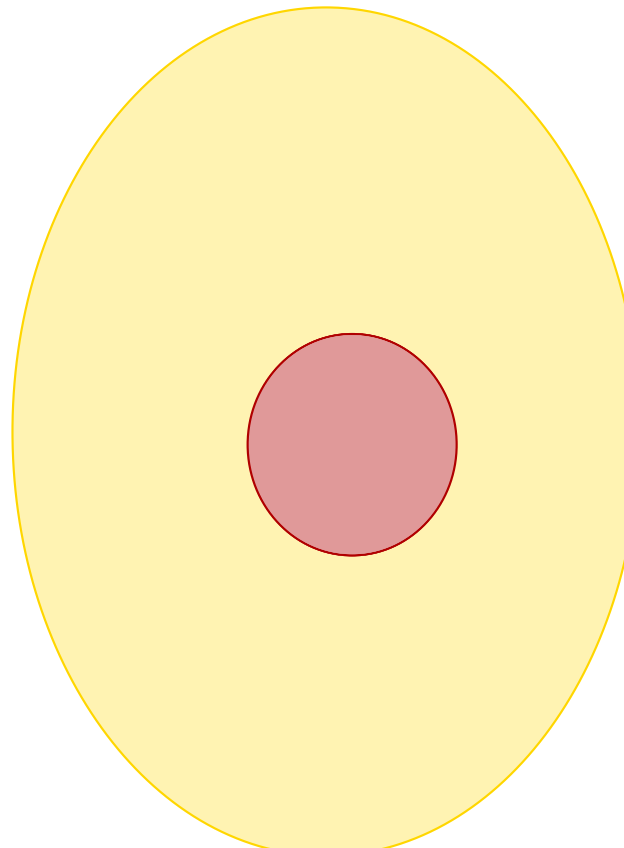

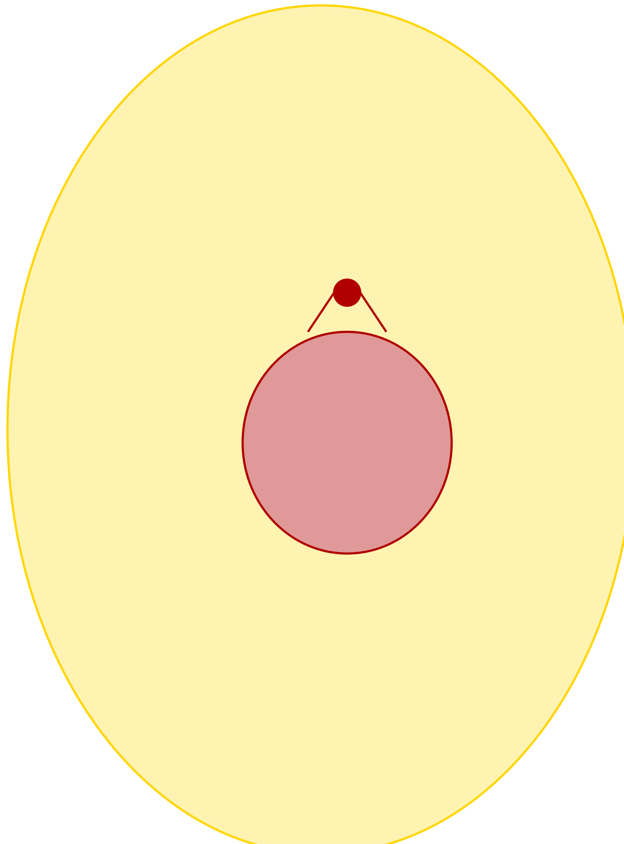

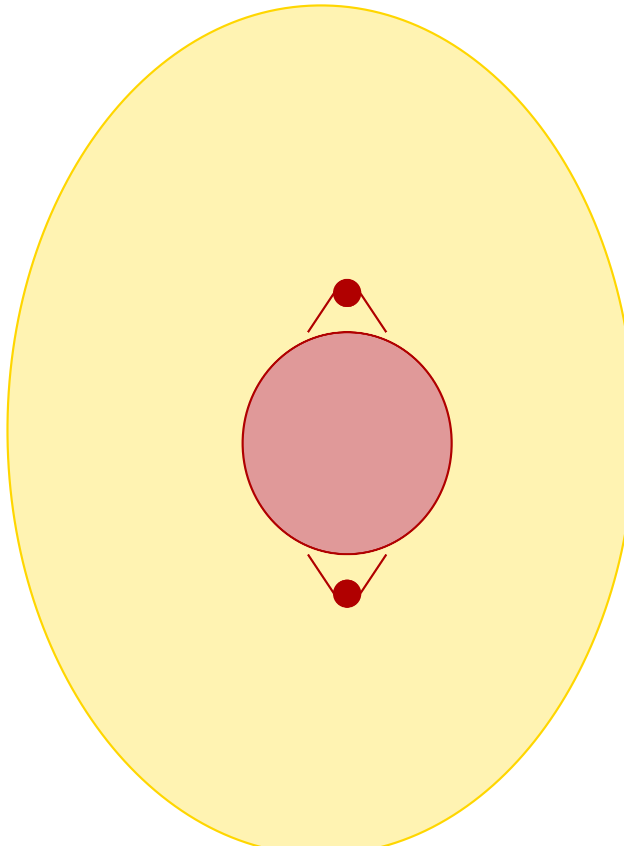

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where:

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$\mathbb{D}$	values	here:	2^{Expr}
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Constraint for $\mathcal{A}[v]$ $(v \neq start)$:

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Because:

$$x \sqsupseteq d_1 \wedge \ldots \wedge x \sqsupseteq d_k \quad \text{iff} \quad x \sqsupseteq \bigsqcup\{d_1, \ldots, d_k\} \qquad \text{:-)}$$

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- $\textsf{dec}\, x = x - 1$ is monotonic.
- $\textsf{inv}\, x = -x$ is not monotonic :-)

Theorem:

If $f_1 : \mathbb{D}_1 \to \mathbb{D}_2$ and $f_2 : \mathbb{D}_2 \to \mathbb{D}_3$ are monotonic, then also $f_2 \circ f_1 : \mathbb{D}_1 \to \mathbb{D}_3$:-)

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If $\mathbb{D}_2$ is a complete lattice, then the set $[\mathbb{D}_1 \to \mathbb{D}_2]$ of monotonic functions $f : \mathbb{D}_1 \to \mathbb{D}_2$ is also a complete lattice where

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In particular for $F \subseteq [\mathbb{D}_1 \to \mathbb{D}_2]$,

$$\bigsqcup F = f \quad \text{mit} \quad f\,x = \bigsqcup \{g\,x \mid g \in F\}$$

For functions $f_i\, x = a_i \cap x \cup b_i$, the operations "$\circ$", "$\sqcup$" and "$\sqcap$" can be explicitly defined by:

$$
\begin{aligned}
(f_2 \circ f_1)\, x &= \boxed{a_1 \cap a_2} \cap x \cup \boxed{a_2 \cap b_1 \cup b_2} \\
(f_1 \sqcup f_2)\, x &= \boxed{(a_1 \cup a_2)} \cap x \cup \boxed{b_1 \cup b_2} \\
(f_1 \sqcap f_2)\, x &= \boxed{(a_1 \cup b_1) \cap (a_2 \cup b_2)} \cap x \cup \boxed{b_1 \cap b_2}
\end{aligned}
$$

Wanted: minimally small solution for:

$$x_i \sqsupseteq f_i(x_1, \ldots, x_n), \quad i = 1, \ldots, n \qquad (*)$$

where all $f_i : \mathbb{D}^n \to \mathbb{D}$ are monotonic.

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Idea:

- Consider $F : \mathbb{D}^n \to \mathbb{D}^n$ where

  $F(x_1, \ldots, x_n) = (y_1, \ldots, y_n)$ with $y_i = f_i(x_1, \ldots, x_n)$.

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- If all f_i are monotonic, then also F :-)
- We successively approximate a solution. We construct:

  $$\underline{\perp}, \quad F\,\underline{\perp}, \quad F^2\,\underline{\perp}, \quad F^3\,\underline{\perp}, \quad \ldots$$

Hope: We eventually reach a solution ... ???

Example: $\mathbb{D} = 2^{\{a,b,c\}}, \quad \sqsubseteq \; = \; \subseteq$

$$\begin{array}{lll} x_1 & \supseteq & \{a\} \cup x_3 \\ x_2 & \supseteq & x_3 \cap \{a, b\} \\ x_3 & \supseteq & x_1 \cup \{c\} \end{array}$$

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The Iteration:

	0	1	2	3	4
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Theorem

- $\underline{\perp}, F\,\underline{\perp}, F^2\,\underline{\perp}, \ldots$ form an ascending chain :

$$\underline{\perp} \quad \sqsubseteq \quad F\,\underline{\perp} \quad \sqsubseteq \quad F^2\,\underline{\perp} \quad \sqsubseteq \quad \ldots$$

- If $F^k\,\underline{\perp} = F^{k+1}\,\underline{\perp}$, a solution is obtained which is the least one :-)
- If all ascending chains are finite, such a k always exists.

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Proof

The first claim follows by complete induction:

Foundation: $F^0\,\underline{\perp} = \underline{\perp} \sqsubseteq F^1\,\underline{\perp}$:-)

Step: Assume $F^{i-1}\,\underline{\bot} \;\sqsubseteq\; F^i\,\underline{\bot}$. Then

$$F^i\,\underline{\bot} = F\,(F^{i-1}\,\underline{\bot}) \sqsubseteq F\,(F^i\,\underline{\bot}) = F^{i+1}\,\underline{\bot}$$

since F monotonic :-)

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Conclusion:

If $\mathbb{D}$ is finite, a solution can be found which is definitely the least :-)

Question:

What, if $\mathbb{D}$ is not finite ???

Theorem   Knaster – Tarski

Assume $\mathbb{D}$ is a complete lattice. Then every monotonic function $f : \mathbb{D} \to \mathbb{D}$ has a least fixpoint $d_0 \in \mathbb{D}$.

Let $P = \{d \in \mathbb{D} \mid f\, d \sqsubseteq d\}$.

Then $d_0 = \bigsqcap P$.

Bronisław Knaster (1893-1980), topology