Graph Transformations and Logic

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The general field of this research could be entitled :

Graph structuring and

Monadic Second-order logic

History : The confluence of 4 independent research directions, now intimately related :

- Polynomial algorithms for NP-complete and other hard problems on particular classes of graphs, and especially hierarchically structured ones : series-parallel graphs, cographs, partial k-trees, graphs or hypergraphs of tree-width < k, graphs of clique-width < k.
- 2. Excluded minors and related notions of forbidden configurations (matroid minors, « vertex-minors »).
- 3. <u>Decidability of Monadic Second-Order logic on classes</u> of finite graphs, and on infinite graphs.
- 4. Extension to graphs and hypergraphs of the main concepts of Formal Language Theory : grammars, recognizability, transductions, decidability questions.

Summary

1. Introduction

Extension of Formal Language Theory notions

- 2. Recognizability, an algebraic notion.
- 3. Equational (context-free) sets.
- 4. The graph algebras VR and HR ; the role of quantifierfree definable unary operations.

An essential tool:

5. Monadic Second-Order Transductions

Monadic second-order logic and combinatorics :

- 6. Seese's conjecture
- 7. Open questions

1. Introduction

Key concepts of FLT and their extensions

Languages	Graphs	
Algebraic structure :	Algebras based on graph	
monoid (X*,*,ε)	operations : \oplus , \otimes , //	
	quantifier-free definable	
	operations	
	Algebras : HR, VR, QF	
Context-free languages :	Equational sets of the	
Equational subsets of $(X^*,*,\epsilon)$	algebras HR,VR,QF	
Regular languages :	Recognizable sets	
Finite automata ≡	of the algebras	
Finite construction -	HR, VR, QF	
Finite congruences ≡	defined by congruences	
Regular expressions \equiv		
\equiv Monadic Second-order	U	
definable sets of words or	Monadic Second-order	
terms	definable sets of graphs	
Rational and other types of	Monadic Second-order	
transductions	transductions	

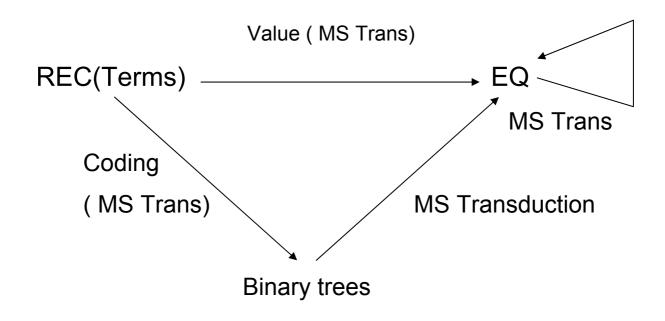
Relationships between algebraic and logical notions for sets of graphs (and hypergraphs)

Algebraic notions	Algebraic characterizations	Logical characterizations	Closure properties
			union, \cap Rec
EQ	equation systems	MS-trans(Trees)	homo
	Val(REC(Terms))		MS-trans
REC			Boolean opns
	congruences	$MS\text{-}def \subset REC$	homo ⁻¹
			MS-trans ⁻¹

Signatures for graphs and hypergraphs :

- HR: graphs and hypergraphs with "sources"
- *VR* : graphs with vertex labels ("ports")
- *VR*⁺: VR with quantifier-free operations (ex. edge complement)
- QF : hypergraphs (\equiv relational structures): disjoint union \oplus , and quantifier-free definable unary operations

Another picture :



Equational sets = MS-Trans(Binary Trees)

Compare : Context-free languages = images of the Dyck language (which encodes trees) under rational transductions

Since MS transductions are closed under composition, the class of equational sets is closed under MS transductions

2. Recognizable sets : algebraic definition

F: a finite set of operations with (fixed) arity.

 $\mathbf{M} = \langle M, (f_M)_{f \in F} \rangle$: an F-algebra.

Definition : $L \subseteq M$ is (F-)*recognizable* if it is a union of equivalence classes for a finite congruence \approx on **M** (*finite* means that M / \approx is finite).

Equivalently, $L = h^{-1}(D)$ for a homomorphism $h : \mathbf{M} \to \mathbf{A}$, where **A** is a finite F-algebra, $D \subseteq A$.

REC(**M**) is the set of recognizable subsets of M, with respect to the algebra **M**.

Closure properties : REC(**M**) contains M and \emptyset , and is closed under union, intersection and difference.

The many-sorted case with infinitely many sorts

S : the countable set of sorts.

 ${\sf F}$: an S-signature (means that each f in ${\sf F}$ has a type $s_1s_2\ldots s_k \to s, \text{ with } s, \, s_i \in S \;)$

$$\begin{split} \textbf{M} = < (M_s)_{s \in S}, \, (f_{\textbf{M}})_{f \in F} > F \text{-algebra}, \, M_s \cap M_t = \emptyset, \, \text{if } s \neq t \\ & \text{where } f_{\textbf{M}} : M_{s1} \textbf{x} \, M_{s2} \textbf{x} \dots \textbf{x} \, M_{sk} \rightarrow M_s \end{split}$$

Definition : $L \subseteq M_s$ is (F-) *recognizable* if it is a union of equivalence classes for a congruence \approx on **M** such that equivalent elements are of the same sort and there are finitely many classes of each sort.

3. Equational (context-free) sets Equation systems = Context-Free (Graph) Grammars in an algebraic setting In the case of words, the set of context-free rules $S \rightarrow a S T$; $S \rightarrow b$; $T \rightarrow c T T T$; $T \rightarrow a$ is equivalent to the system of two set equations: $S = a S T \qquad \cup \qquad \{b\}$ $T = c T T T \qquad \cup \qquad \{a\}$

where S is the language generated by S (idem for T and T).

For graphs we consider similarily systems of equations like:

 $S = f(k(S), T) \cup \{b\}$ $T = f(T, f(g(T), m(T))) \cup \{a\}$

where f is a binary operation, g, k, m are unary operations on graphs, a, b are basic graphs.

An *equational set* is a component of the least (unique) solution of such an equation system. This is well-defined in any algebra.

Closure properties and algebraic characterizations

General algebraic properties

Algebraic	Algebraic	Closure	
notions	characterizations	properties	
EQ	equation systems	union, $\cap Rec$	
	Val(REC(Terms))	homomorphisms	
REC	congruences	Boolean operations	
		homomorphisms ⁻¹	

Theorem (Mezei and Wright) :

1) In an algebra of terms **T**(F) : EQ(**T**(F)) = REC(**T**(F))

2) In an F-algebra **M** : EQ(**M**) = Val_M(REC(**T**(F))

where $Val_{\mathbf{M}}$: $\mathbf{T}(F) \longrightarrow \mathbf{M}$ is the evaluation mapping,

the unique homomorphism.

4. The graph algebras VR and HR *HR operations*

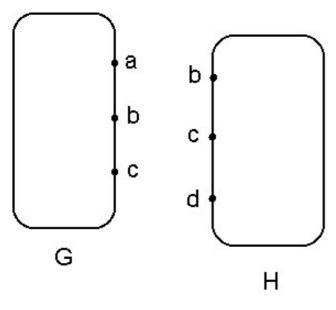
(Origin : Hyperedge Replacement hypergraph grammars ; associated complexity measure : tree-width)

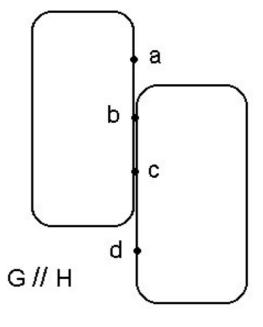
Graphs have distinguished vertices called *sources*, pointed to by labels from a set of size k : {*a*, *b*, *c*, ..., *h*}.

Binary operation(s) : Parallel composition

G // H is the disjoint union of G and H and sources with same label are fused.

(If G and H are not disjoint, one first makes a copy of H disjoint from G .)





Unary operations : Forget a source label

 Forget_a(G) is
 G
 without a-source :

 the source is no longer
 the source is no longer

 distinguished ; it is made "internal".

Source renaming :

Rena,b(G) renames *a* into *b* (assuming *b* is not a source label in G).

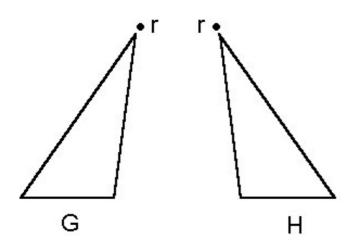
Nullary operations denote *basic graphs* : the connected graphs with at most one edge.

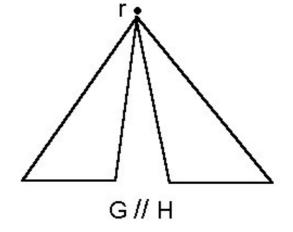
For dealing with hypergraphs one takes more nullary symbols for denoting hyperedges.

The proper algebraic framework : a many sorted algebra where each finite set of source labels is a sort. The above operations are overloaded. Proposition: A graph has tree-width \leq k if and only ifit can be constructed from basicgraphs with \leq k+1 labels by using theoperations //, Rena,b and Forgeta.

Example : Trees are of tree-width 1, constructed with two source labels, *r* (root) and *n* (new root):

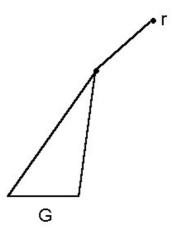
Fusion of two trees at their roots :





Extension of a tree by parallel composition with a new edge, forgetting the old root, making the "new root" as current root :

 $E = r \bullet m$ $Ren_{n,r} (Forget_r (G // E))$



VR operations

(origin : Vertex Replacement graph grammars ; associated complexity measure : clique-width)

Graphs are simple, directed or not.

k labels : *a*, *b*, *c*, ..., *h*.

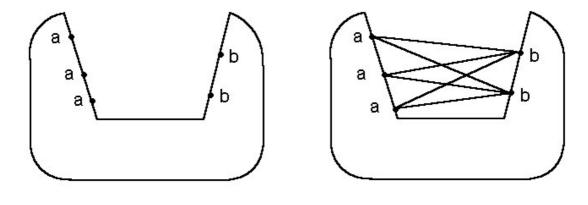
Each vertex has one and only one label ; a label p may label several vertices, called the *p-ports*.

Binary operation: disjoint union \oplus

G

Unary operations: Edge addition denoted by Add-edga, b

Add-edga, b(G) is G augmented with (un)directed edges from every *a*-port to every b-port.



Add-edga,b(G)

Relaba,b(G) is G with every vertex labelled by *a* relabelled

into b

Basic graphs are those with a single vertex.

Definition: A graph G has clique-width $\leq k$

⇔ it can be constructed from basic graphs by means of k labels and the operations ⊕, Add-edga,b and Relaba,b

Its (exact) clique-width, cwd(G), is the

smallest such k.

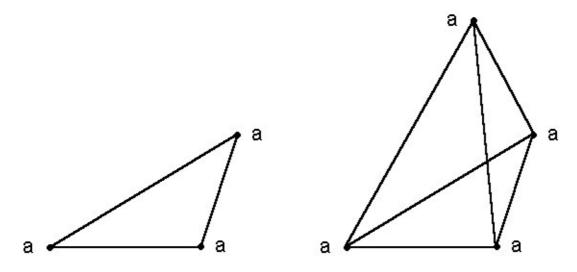
Proposition : (1) If a set of simple graphs has bounded treewidth, it has bounded clique-width, but not *vice versa*.

(2) Unlike tree-width, clique-width is sensible to edge directions : Cliques have clique-width 2, tournaments have unbounded clique-width.

(3) "Clique-width \leq 3" is polynomial. The complexity (polynomial or NP-complete) of "Clique-width = 4" is unknown.

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Example : Cliques have clique-width 2.



 K_n is defined by t_n $t_{n+1} = Relab_{b,a}(Add-edg_{a,b}(t_n \oplus b))$

Another example : Cographs

Cographs are generated by \oplus and \otimes defined by :

 $G \otimes H = Relab_{b,a} (Add-edg_{a,b} (G \oplus Relab_{a,b}(H)))$

= $G \oplus H$ with "all edges" between G and H.

Algorithmic applications

On graphs of clique-width ≤ k, each monadic second-order property, (ex. 3-colorability) each monadic second-order optimization function, (ex. distance) each monadic second-order counting function, (ex. # of paths) is evaluable :

in linear time on graphs given by a term in T(VR), in time $O(n^9.log(n))$ otherwise (S. Oum, P. Seymour).

This is possible in linear time on graphs of tree-width $\leq k$ (Bodlaender)

Equivalent signatures

If F \subset G are two signatures on M : EQ(F) \subseteq EQ(G) REC(G) \subseteq REC(F)

F and G are equivalent (\equiv) if we have equalities.

Extending HR :

HR^{Fuse} = HR augmented with the (quantifier-free definable) unary operations :

Fuse_{a,b} fuses the *a*-source and the *b*-source,

and forgets b.

Proposition : $HR^{Fuse} \equiv HR$

Proof : For REC(HR^{Fuse}) = REC(HR), we use :

 $Fuse_{a,b} (G // H) = Fuse_{a,b} (G) // Fuse_{a,b} (H)$ $Fuse_{a,b} (Forget_{c} (G)) = Forget_{c} (Fuse_{a,b} (G))$ $Fuse_{a,b} (Ren_{c,a} (G)) = Ren_{c,a} (Fuse_{c,b} (G))$

Proposition : $HR = \{//, Forget, Ren\} = \{\oplus, Fuse, Forget, Ren\}$

Extending VR :

We enrich VR by new unary operations of several types (1) Quantifier-free definable operations, giving VR⁺ Example : the edge complement for loop-free undirected graphs If G = $\langle V_G, edg_G(.,.) \rangle$ then $Compl(G) = G' = \langle V_G, edg_{G'}(.,.) \rangle$ where : $edg_{G'}(x,y) : \Leftrightarrow x \neq y \land \neg edg_{G}(x,y)$. Proposition : $VR = VR^+$

 (2) Fusion : a non-quantifier-free definable operation:
 Fuse_a(G) is obtained from G by fusing all *a*-ports into a single vertex.

Proposition : VR^+ + Fusion = VR

(A. Blumensath, B.C., J.Makowsky, P.Weil)

Significance of these results Robustness of the formal framework

Why quantifier-free unary operations ?

To have the inclusion :

Monadic Second Order \subseteq Recognizable

(for appropriate precise definitions).

Monadic Second-Order (MS) Logic

- = First-order logic on power-set structures
- = First-order logic extended with (quantified) variables denoting subsets of the domains.

MS properties :

transitive closure, properties of paths, connectivity,

planarity (via Kuratowski, uses connectivity),

k-colorability.

Examples of formulas for $G = \langle V_G, edg_G(.,.) \rangle$, undirected

Non connectivity : $\exists X (\exists x \in X \& \exists y \notin X \& \forall u, v (u \in X \& edg(u, v) \Longrightarrow v \in X))$

2-colorability (i.e. G is bipartite) : $\exists X (\forall u, v (u \in X \& edg(u, v) \Rightarrow v \notin X) \& \\ \forall u, v (u \notin X \& edg(u, v) \Rightarrow v \in X))$ *Definition* : A set L of words, of trees, of graphs is Monadic Second-Order (MS) definable iff

L = {S / S $\mid = \phi$ } for an MS formula ϕ

Theorem : (1) A language or a set of finite terms is recognizable \Leftrightarrow it is MS definable

(2) A set of finite graphs is VR- or VR⁺-recognizable

← it is MS definable

Basic facts for (2):

Let F consist of \oplus and unary quantifier-free definable operations f. For every MS formula φ of quantifier-height k, we have (a) for every f, one can construct a formula $f^{\#}(\varphi)$ such that : $f(S) \models \varphi \Leftrightarrow S \models f^{\#}(\varphi)$ (b)(Fefermann-Vaught-Shelah) one can construct formulas $\psi_{1},...,\psi_{n},\theta_{1},...,\theta_{n}$ such that :

 $S \oplus T \models \phi \Leftrightarrow$ for some i, $S \models \psi_i \& T \models \theta_i$ where $f^{\#}(\phi), \psi_1, ..., \psi_n, \theta_1, ..., \theta_n$ have quantifier-height $\leq k$. (c) Up to equivalence, there are finitely many formulas of quantifierheight $\leq k$ forming a set Φ_k . One builds an automaton with states the subsets of Φ_k (the MS-theories of quantifier-height $\leq k$ of the graphs defined by the subterms of the term to be processed).

5. Monadic Second-Order Transductions

STR(Σ): the set of finite Σ -relational structures (or finite directed ranked Σ -hypergraphs).

MS transductions are multivalued mappings $\tau : STR(\Sigma) \rightarrow STR(\Gamma)$

 $S \longrightarrow T = \tau(S)$

where T is :

a) defined by MS formulas

b) inside the structure: $S \oplus S \oplus ... \oplus S$ (fixed number of disjoint "marked" copies of S)

c) in terms of "parameters" i.e. subsets X_1, \ldots, X_p of the domain of S

Proposition : The composition of two

MS transductions is an MS transduction.

Remark : For each tuple of parameters $X_1, ..., X_p$

satisfying an MS property, T is uniquely defined.

 τ is multivalued by the different choices of parameters.

Examples : (G,{x}) \mid the connected component containing x.

 $(G,X,Y) \mapsto$ the minor of G resulting from contraction of edges in X and deletion of edges and vertices in Y.

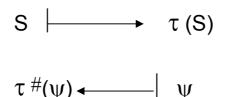
Example of an MS transduction (without parameters)

The square mapping δ on words: u $\mid \rightarrow$ uu

```
We let u = aac
               S
                                                       \cdot \rightarrow \cdot \rightarrow \cdot
                                                               a c
                                                       а
               S \oplus S
                                  \cdot \rightarrow \cdot \rightarrow \cdot \quad \cdot \rightarrow \cdot \rightarrow \cdot
                                                                a a c
                                        a a c
                                       p<sub>1</sub> p<sub>1</sub> p<sub>1</sub> p<sub>2</sub> p<sub>2</sub> p<sub>2</sub> p<sub>2</sub>
               δ(S)
                                       \cdot \rightarrow \cdot \rightarrow \cdot \rightarrow \cdot \rightarrow \cdot \rightarrow \cdot
                                       a a c a a c
       In \delta(S) we redefine Suc (i.e., \rightarrow) as follows :
Suc(x,y): \Leftrightarrow p_1(x) \& p_1(y) \& Suc(x,y)
                                       v p<sub>2</sub> (x) & p<sub>2</sub> (y) & Suc(x,y)
                                       v p1 (x) & p2 (y) & "x has no successor"
                                                               & "y has no predecessor"
```

We also remove the "marker" predicates p₁, p₂.

The fundamental property of MS transductions :



Every MS formula ψ has an effectively computable *backwards translation* τ [#](ψ), an MS formula, such that :

S
$$\mid$$
 = $\tau \#(\psi)$ iff τ (S) \mid = ψ

The verification of ψ in the object structure $\tau(S)$ reduces to the verification of $\tau \#(\psi)$ in the given structure S.

Intuition : S contain all necessary information to describe $\tau(S)$; the MS properties of $\tau(S)$ are expressible by MS formulas in S

Consequence : If $L \subseteq STR(\Sigma)$ has a decidable MS satisfiability problem, so has its image under an MS transduction.

Other results

1) A set of graphs is VR -equational iff it is the image of (all) binary trees under an MS transduction.

VR-equational sets are stable under MS-transductions.

A set of graphs has bounded clique-width iff it is the image of a set of binary trees under an MS transduction.

2) A set of graphs is HR-equational iff it is the image of (all) binary trees under an MS_2 transduction. (MS_2 = MS with edge set quantifications).

HR-equational sets are stable under MS₂-transductions.

A set of graphs has bounded tree-width iff it is the image of a set of binary trees under an MS_2 transduction.

3) A set of hypergraphs is QF-equational iff it is the image of (all) binary trees under an MS-transduction.

QF-equational sets are stable under MS-transductions.

4) (A.B.,B.C.,2004) : QF-recognizable sets are preserved under *inverse* MS transductions.

Relationships between algebraic and logical notions

Algebraic notions	Algebraic characterizations	Logical characterizations	Closure properties
100013	Characterizations	characterizations	properties
			union, $\cap Rec$
EQ	equation systems	MS-trans(Trees)	homo
	Val(REC(Terms))		MS-trans
REC			Boolean opns
	congruences	$MS\text{-}def \subset REC$	homo ⁻¹
			MS-trans ⁻¹

Signatures for graphs and hypergraphs :

- HR: graphs and hypergraphs with "sources"
- *VR* : graphs with vertex labels ("ports")
- *VR*⁺: VR with quantifier-free operations (ex. edge complement)
- QF : hypergraphs, i.e., relational structures (disjoint union ⊕ and quantifier-free definable

unary operations)

Theorem (A. Blumensath, B.C., 2004): QF-recognizable

sets are preserved under *inverse* MS transductions.

This is already known (1) for MS definable sets and (2) for the recognizable sets of graphs of bounded tree-width.

Proof sketch : Every MS transduction is the composition of MS transductions of 3 types :

- Copy_k

- Guess of unary relations
- Parameterless noncopying MS transductions.

For each of them we establish the closure result by a specific proof.

1) $Copy_k$ (a kind of homomorphism):

 $S \rightarrow S \oplus S \oplus ... \oplus S$ (k times)

augmented with binary relations $Y_{i,j}$ for $1 \le i < j \le k$

defined as

 $\{(x,y) / x \text{ is the i-copy, } y \text{ is the j-copy of some u in } D_S\}$

This step handles the "domain extension" possibility.

The class of recognizable sets is closed under inverse homorphisms.

2) Guessing unary relations

« Guessing » the relations in Π can be done by means of parameters of an MS transduction.

Lemma : Its inverse, "forgetting" unary relations preserves recognizability.

We let $\operatorname{fgt}_{\Pi} : \operatorname{STR}(\Sigma \cup \Pi) \rightarrow \operatorname{STR}(\Sigma) \ \text{``efform}$ forget " Π , where Π is a finite set of unary relations.

This step handles the use of parameters in MS transductions.

3) Parameterless noncopying MS transductions.

Lemma : If $L \in \text{REC}(\text{QF})_{\Gamma}$, and τ is a parameterless noncopying MS transduction : $\text{STR}(\Sigma) \rightarrow \text{STR}(\Gamma)$, then $\tau^{-1}(L) \in \text{REC}(\text{QF})_{\Sigma}$

(See the slides of my DLT lecture for a proof sketch)

 Links between MS logic and combinatorics : Seese's Conjecture

Theorem (Seese 1991):

If a set of graphs has a decidable MS₂ satisfiability problem, it has bounded tree-width.

Conjecture (Seese 1991) :

If a set of graphs has a decidable MS satisfiability problem, it is the image of a set of trees under an MS transduction, equivalently, has bounded cliquewidth.

Theorem (B.C., S. Oum 2004) :

If a set of graphs has a decidable C_2MS satisfiability problem, it has bounded clique-width.

MS = (Basic) MS logic without edge quantifications $MS_2 = MS \text{ logic with edge quantifications}$ $C_2MS = MS \text{ logic with even cardinality set predicates}$ A set *C* has a decidable *L* satisfiability problem if one can decide for every formula in *L* whether it is satisfied by some graph in *C*

Proof of Seese's Theorem :

- A) If a set of graphs *C* has unbounded tree-width, the set of its minors includes all kxk-grids (Robertson, Seymour)
- B) If a set of graphs contains all kxk-grids, its MS₂ satisfiability problem is undecidable

C) If C has decidable MS_2 satisfiability problem, so has

Minors(C), because $C \longrightarrow Minors(C)$ is an

MS₂ transduction.

Hence, if *C* has unbounded tree-width and a decidable MS_2 satisfiability problem, we have a contradiction for the decidability of the MS_2 satisfiability problem of Minors(*C*).

Proof of Courcelle-Oum's Theorem :

 D) Equivalence between the cases of all (directed and undirected) graphs and bipartite undirected graphs.

A') If a set of bipartite graphs C has unbounded clique-

width, the set of its $\,\underline{vertex\text{-minors}}\,$ contains all "S_k" graphs

C') If C has decidable C_2MS satisfiability problem, so has

Vertex-Minors(C), because $C \longrightarrow$ Vertex-Minors(C) is

- a C_2MS transduction.
- E) An MS transduction transforms S_k into the kxk-grid.

Definitions and facts

Local complementation of G at vertex v

G * v = G with edge complementation of $G[n_G(v)]$,

the subgraph induced by the neighbours of v

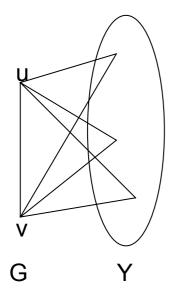
Local equivalence (\approx_{loc}) = transitive closure of local complementation (at all vertices)

<u>Vertex-minor</u> relation :

 $H \leq_{VM} G : \Leftrightarrow H$ is an induced subgraph of some G' $\approx_{loc} G$

Proposition : The mapping associating with G its locally equivalent graphs is a C_2MS transduction.

Why is the even cardinality set predicate necessary?



Consider G * X for $X \subseteq Y$:

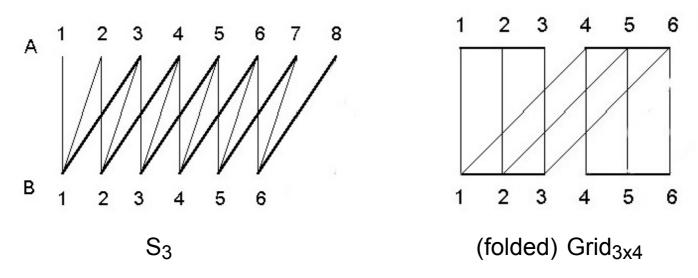
u is linked to v in G * X

 \Leftrightarrow Card(X) is even

Definition of S_k :

bipartite : A = {1,...,(k+1)(k-1)}, B = {1,...,k(k-1)} for $j \in A, i \in B$: edg(i,j) $\iff i \le j \le i+k-1$

From S_k to Grid_{kxk} by an MS transduction



1) One can define the orderings of A and B :

x, y are consecutive \Leftrightarrow Card $(n_G(x) \Delta n_G(y)) = 2$ 2) One can identify the edges from $i \in B$ to $i \in A$, and from $i \in B$ to $i+k-1 \in A$ (thick edges on the left drawing) 3) One can create edges (e.g. from $1 \in A$ to $2 \in A$, from $2 \in A$ to $3 \in A$ etc...and similarly for B, and from $1 \in B$ to $4 \in A$, etc...) and delete others (from $4 \in B$ to $6 \in A$ etc...), and vertices like 7,8 in A, to get a grid containing Grid_{kxk} *Corollary :* If a set of directed acyclic graphs having Hamiltonian directed paths has a decidable MS satisfiability problem, then :

it has bounded clique-width,

it is the image of a set of trees under an MS transduction.

Proof : Since on these graphs a linear order is MS definable, MS and C_2MS are equivalent.

The previously known techniques for similar results (in particular for line graphs or interval graphs, B.C. 2004) do not work in this case.

7. Some open questions

Question 1 : Which operations, quantifier-free definable or not, yield extensions of VR, HR, QF that are equivalent ?

Question 2 : Under which operations, quantifier-free definable or not, are REC(VR) and REC(HR) closed ?

(The case of REC(HR) is considered in B.C.: (*HR*-)*Recognizable* sets of graphs, equivalent definitions and closure properties, 1994. It is not hard to see that REC(VR) is closed under \oplus (disjoint union) but not under the operations Add-edg_{a.b}.)

Question 3 : Is it true that the decidability of the MS (and not the C_2MS) satisfiability problem for a set of graphs implies bounded clique-width, as conjectured by D. Seese ?