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# On equations over sets of integers

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## Abstract

Systems of equations with sets of integers as unknowns are considered. It is shown that the class of sets representable by unique solutions of equations using the operations of union and addition, defined as  $S + T = \{m + n \mid m \in S, n \in T\}$ , and with ultimately periodic constants is exactly the class of hyper-arithmetical sets. Equations using addition only can represent every hyper-arithmetical set under a simple encoding. All hyper-arithmetical sets can also be represented by equations over sets of natural numbers equipped with union, addition and subtraction  $S \dot{-} T = \{m - n \mid m \in S, n \in T, m \geq n\}$ . Testing whether a given system has a solution is  $\Sigma_1^1$ -complete for each model. These results, in particular, settle the expressive power of the most general types of language equations, as well as equations over subsets of free groups.

**Keywords:** Language equations, computability, arithmetical hierarchy, hyper-arithmetical hierarchy.

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# 1 Introduction

Language equations are equations with formal languages as unknowns. The simplest such equations are the context-free grammars [4], as well as their generalization, the conjunctive grammars [16]. Many other kinds of language equations have been studied in the recent years, see a survey by Kunc [11], and most of them were found to have strong connections to computability. In particular, for equations with concatenation and Boolean operations it was shown by Okhotin [20, 18] that the family of languages representable by their unique (least, greatest) solutions is exactly the class of recursive (r.e., co-r.e.) sets. A computationally universal equation of the simplest form was constructed by Kunc [10], who proved that the greatest solution of the equation  $XL = LX$ , where  $L \subseteq \{a, b\}^*$  is a finite constant language, may be co-r.e.-complete.

A seemingly trivial case of language equations over a *unary alphabet*  $\Omega = \{a\}$  has recently come in the focus of attention. Strings over such an alphabet may be regarded as natural numbers, languages accordingly become sets of numbers, and concatenation of such languages turns into elementwise addition of sets. As established by the authors [8], these equations are computationally as powerful as language equations over a general alphabet: a set of natural numbers is representable by a unique solution of a system with union and concatenation (elementwise addition) if and only if it is recursive. Furthermore, even without the union operation these equations remain almost as powerful [9]: for every recursive set  $S \subseteq \mathbb{N}$ , its encoding  $\sigma(S) \subseteq \mathbb{N}$  satisfying  $S = \{n \mid 16n + 13 \in \sigma(S)\}$  can be represented by a unique solution of a system using addition only, as well as ultimately periodic constants. As shown by Lehtinen and Okhotin [12], another, more complicated encoding  $\pi(S)$  of any recursive set of natural numbers  $S$  can be represented by a unique solution of a system of two equations  $X + X + C = X + X + D$ ,  $X + E = F$ , where  $C, D, E, F \subseteq \mathbb{N}$  are ultimately periodic constants. Besides representing the expressive power of language equations in a system of an ultimately simple form, these equations over sets of numbers provide yet another instance of computational universality in a basic arithmetical object.

However, it must be noted that the cases of language equations considered in the literature surveyed above, do not exhaust all possible language equations. The recursive upper bound on unique solutions [20] is applicable only to equations with *continuous* operations on languages. Most of the basic language-theoretic operations, such as concatenation, Kleene star, all Boolean operations, non-erasing homomorphisms, etc., are indeed continuous, and thus subject to the above methods. On the other hand, it has already been demonstrated that using the simplest non-continuous operations, such as erasing homomorphisms or quotient [19], in language equations leads out of the class of recursive solutions. In particular, quotient with regular constants was used to represent all sets in the arithmetical hierarchy [19].

How expressive can language equations be, if they are not restricted to continuous operations? As long as operations on languages are expressible in first-order arithmetic (which is true for every common operation), it is not hard to prove that unique solutions of equations with these operations always belong to the family of *hyper-arithmetical sets*, which are, roughly speaking, the sets representable in first-order Peano arithmetic augmented with quantifier prefixes of unbounded length [15, 21, 22]. This paper shows that this rather obvious upper bound is in fact reached already in the case of a unary alphabet.

To demonstrate this, two abstract models dealing with sets of numbers shall be introduced. The first model are equations over sets of natural numbers with addition  $S + T = \{m + n \mid m \in S, n \in T\}$  and subtraction  $S \dot{-} T = \{m - n \mid m \in S, n \in T, m \geq n\}$  (corresponding to concatenation and quotient of unary languages), as well as set-theoretic union. The other model has sets of integers, including negative numbers, as unknowns, and the allowed operations are addition and union. The main result of this paper is that unique solutions of systems of either kind can represent every hyper-arithmetical set of numbers.

The base of the construction is the authors' earlier result [8] on representing every recursive set by equations over sets of natural numbers with union and addition. In Section 2, this result is adapted to the new models introduced in this paper. The next task is representing every set in the arithmetical hierarchy, which is achieved in Section 3 by simulating existential and universal quantification applied to a recursive predicate. The elements of this construction are then used in Section 4 for the construction of equations representing hyper-arithmetical sets. The constructed equations are encoded in Section 5 using equations over sets of integers with addition only and periodic constant sets. The last question considered in the paper is the complexity of testing whether a given systems of equations has a solutions: in Section 6, this problem is proved to be  $\Sigma_1^1$ -complete in the analytical hierarchy (vs.  $\Pi_1^0$ -complete for language equations with continuous operations [20, 8]).

This result brings to mind a study by Robinson [21], who considered equations, in which the unknowns are functions from  $\mathbb{N}$  to  $\mathbb{N}$ , the only constant is the successor function and the only operation is superposition, and proved that a function is representable by a unique solution of such an equation if and only if it is hyper-arithmetical. Though these equations deal with objects different from sets of numbers, there is one essential thing in common: in both results, unique solutions of equations over second-order arithmetical objects represent hyper-arithmetical sets.

Some more related work can be mentioned. Halpern [5] studied the decision problem of whether a formula of Presburger arithmetic with set variables is true for all values of these set variables, and showed that it is  $\Pi_1^1$ -complete. The equations studied in this paper can be regarded as a small fragment of Presburger arithmetic with set variables.

Another relevant model are languages over free groups, which have been investigated, in particular, by Anisimov [3] and by d'Alessandro and Sakarovitch [2]. Equations over sets of integers are essentially equations for languages over a monogenic free group.

An important special case of equations over sets of numbers are *expressions* and *circuits* over sets of numbers, which are equations without iterated dependencies. Expressions and circuits over sets of natural numbers were studied by McKenzie and Wagner [14], and a variant of these models defined over sets of integers was investigated by Travers [23].

## 2 Equations and their basic expressive power

The subject of this paper are systems of equations of the form

$$\begin{cases} \varphi_1(X_1, \dots, X_n) = \psi_1(X_1, \dots, X_n) \\ \vdots \\ \varphi_m(X_1, \dots, X_n) = \psi_m(X_1, \dots, X_n) \end{cases}$$

where  $X_i \subseteq \mathbb{Z}$  are unknown sets of integers, and the expressions  $\varphi_i$  and  $\psi_i$  use such operations as union, intersection, complementation, as well as the main arithmetical operation of elementwise addition of sets, defined as  $S + T = \{m + n \mid m \in S, n \in T\}$ . Intersection has a higher precedence than union, while addition has the highest precedence, so that an expression  $X \cup Y + Z \cap U$  should be read as  $X \cup ((Y + Z) \cap U)$ . The constant sets contained in a system sometimes will be singletons only, sometimes any ultimately periodic constants<sup>1</sup> will be allowed, and in some cases the constants will be drawn from wider classes of sets, such as all recursive sets.

Systems over sets of natural numbers shall be considered as well. These systems have subsets of  $\mathbb{N} = \{0, 1, 2, \dots\}$  both as unknowns and as constant languages. Besides addition and Boolean operations, subtraction  $S \dot{-} T = \{m - n \mid m \in S, n \in T, m \geq n\}$  shall be occasionally used.

Consider systems with a unique solution. Every such system can be regarded as a specification of a set, and for every type of systems, a natural question is, what kind of sets can be represented by unique solutions of these systems. For equations over sets of natural numbers with addition and Boolean operations, these are the recursive sets:

**Proposition 1** (Jež, Okhotin [8, THM. 4]). *The family of sets of natural numbers representable by unique solutions of systems of equations of the form  $\varphi_i(X_1, \dots, X_n) = \psi_i(X_1, \dots, X_n)$  with union, addition and singleton constants, is exactly the family of recursive sets. Using other Boolean operations and any recursive constants does not increase their expressive power.*

<sup>1</sup>A set of integers  $S \subseteq \mathbb{Z}$  is *ultimately periodic* if there exist numbers  $d \geq 0$  and  $p \geq 1$ , such that  $n \in S$  if and only if  $n + p \in S$  for all  $n$  with  $|n| \geq d$ .

It is worth mentioning that addition and Boolean operations on sets of natural numbers have an important property of *continuity*: for every function  $\varphi: (2^{\mathbb{N}})^n \rightarrow 2^{\mathbb{N}}$  defined as a superposition of these operations, and for every convergent sequence  $\{(S_1^{(i)}, \dots, S_n^{(i)})\}_{i=1}^{\infty}$  of  $n$ -tuples of sets<sup>2</sup>,  $\lim \varphi(S_1^{(i)}, \dots, S_n^{(i)})$  exists and coincides with  $\varphi(\lim(S_1^{(i)}, \dots, S_n^{(i)}))$ . This property is crucial for the recursive upper bound in Proposition 1 to hold.

Turning to subtraction of sets of natural numbers, this operation is not continuous, as witnessed by a sequence  $S^{(i)} = \{i\}$  with  $\lim S^{(i)} = \emptyset$  and a function  $\varphi(X) = X \dot{-} X$ , for which  $\varphi(\lim S^{(i)}) = \varphi(\emptyset) = \emptyset$ , but  $\lim \varphi(S^{(i)}) = \lim\{0\} = \{0\}$ . Addition of sets of integers is also non-continuous. Thus systems of equations with these operations are not subject to the upper bound methods behind Proposition 1. An upper bound on their expressive power can be obtained by reformulating a given system in the notation of first-order arithmetic.

**Lemma 1.** *For every system of equations in variables  $X_1, \dots, X_n$  using operations expressible in first-order arithmetic there exists an arithmetical formula  $Eq(X_1, \dots, X_n)$ , with free second-order variables  $X_1, \dots, X_n$  (sets of numbers), and with any bound first-order variables (numbers), such that  $Eq(S_1, \dots, S_n)$  is true if and only if  $X_i = S_i$  is a solution of the system.*

Constructing this formula is only a matter of reformulation. As an example, an equation  $X_i = X_j + X_k$  is represented by

$$(\forall n)n \in X_i \leftrightarrow [(\exists n')(\exists n'')n = n' + n'' \wedge n' \in X_j \wedge n'' \in X_k].$$

Now consider the following formulae of second-order arithmetic:

$$\begin{aligned} \varphi(x) &= (\exists X_1) \dots (\exists X_n) [Eq(X_1, \dots, X_n) \wedge x \in X_1] \\ \varphi'(x) &= (\forall X_1) \dots (\forall X_n) [Eq(X_1, \dots, X_n) \rightarrow x \in X_1] \end{aligned}$$

The formula  $\varphi(x)$  represents the membership of  $x$  in *some* solution of the system, while  $\varphi'(x)$  states that *every* solution of the system contains  $x$ . Since, by assumption, the system has a unique solution, these two formulae are equivalent and each of them specifies the first component of this solution. Furthermore,  $\varphi$  is a  $\Sigma_1^1$ -formula and  $\varphi'$  is a  $\Pi_1^1$ -formula, and accordingly the solution belongs to the class  $\Delta_1^1 = \Sigma_1^1 \cap \Pi_1^1$ , known as the class of *hyperarithmetical sets* [15, 22].

**Lemma 2.** *For every system of equations in variables  $X_1, \dots, X_n$  using operations and constants expressible in first-order arithmetic that has a unique solution  $X_i = S_i$ , the sets  $S_i$  are hyperarithmetical.*

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<sup>2</sup>Such a sequence is called *convergent* if for every number  $m \in \mathbb{N}$  and for every  $j$ -th component,  $m$  belongs either to finitely many  $S_j^{(i)}$ 's or to all except finitely many of them.



Though this looks like a very rough upper bound, this paper actually establishes the converse, that is, that every hyper-arithmetical set is representable by a unique solution of such equations. The result shall apply to equations of two kinds: over sets of integers with union and addition, and over sets of natural numbers with union, addition and subtraction. In order to establish the properties of both families of equations within a single construction, the next lemma introduces a general form of systems that can be converted to either of the target types:

**Lemma 3.** *Consider any system of equations  $\varphi(X_1, \dots, X_m) = \psi(X_1, \dots, X_m)$  and inequalities  $\varphi(X_1, \dots, X_m) \subseteq \psi(X_1, \dots, X_m)$  over sets of natural numbers that uses the following operations: union; addition of a recursive constant; subtraction of a recursive constant; intersection with a recursive constant. Assume that the system has a unique solution  $X_i = S_i \subseteq \mathbb{N}$ . Then there exist:*

1. *a system of equations over sets of natural numbers in variables  $X_1, \dots, X_m, Y_1, \dots, Y_{m'}$  using the operations of addition, subtraction and union and singleton constants, which has a unique solution with  $X_i = S_i$ ;*
2. *a system of equations over sets of integers in variables  $X_1, \dots, X_m, Y_1, \dots, Y_{m'}$  using the operations of addition and union, singleton constants and the constants  $\mathbb{N}$  and  $-\mathbb{N}$ , which has a unique solution with  $X_i = S_i$ .*

Inequalities  $\varphi \subseteq \psi$  can be simulated by equations  $\varphi \cup \psi = \psi$ . For equations over sets of natural numbers, each recursive constant is represented according to Proposition 1, and this is sufficient to implement each addition or subtraction of a recursive constant by a large subsystem using only singleton constants. In order to obtain a system over sets of integers, a straightforward adaptation of Proposition 1 is needed:

**Lemma 3.1.** *For every recursive set  $S \subseteq \mathbb{N}$  there exists a system of equations over sets of integers in variables  $X_1, \dots, X_n$  using union, addition, singleton constants and constant  $\mathbb{N}$ , such that the system has a unique solution with  $X_1 = S$ .*

This is essentially the system given by Proposition 1, with additional equations  $X_i \subseteq \mathbb{N}$ .

A difference  $X \dot{-} R$  for a recursive constant  $R \subseteq \mathbb{N}$  is represented as  $(X + (-R)) \cap \mathbb{N}$ , where the set  $-R = \{-n \mid n \in R\}$  is expressed by taking a system for  $R$  and applying the following transformation:

**Lemma 3.2** (Representing sets of opposite numbers). *Consider a system of equations over sets of integers, in variables  $X_1, \dots, X_n$ , using Boolean operations, addition and any constant sets, which has a unique solution  $X_i =$*

$S_i$ . Then the same system, with each constant  $C \subseteq \mathbb{Z}$  replaced by the set of the opposite numbers  $-C$ , has the unique solution  $X_i = -S_i$ .

*Proof.* Consider that for every expression  $\varphi(X_1, \dots, X_n)$  using addition, Boolean operations and constants,  $\varphi(-S_1, \dots, -S_n) = -\varphi(S_1, \dots, S_n)$  for any sets  $S_i$ : this can be proved by induction on the structure of  $\varphi$ . Therefore, if  $(S_1, \dots, S_n)$  is a solution of the original system, then  $(-S_1, \dots, -S_n)$  is a solution of the constructed system. The converse claim is symmetric and holds by the same argument.  $\square$

The last step in the proof of Lemma 3 is eliminating intersection with recursive constants. This is done as follows:

**Lemma 3.3** (Intersection with constants). *Let  $R \subseteq \mathbb{N}$  be a recursive set. Then there exists a system of equations over sets of natural numbers using union, addition and singleton constants, which has variables  $X, Y, Y', Z_1, \dots, Z_m$ , such that the set of solutions of this system is*

$$\{ (X = S, Y = S \cap R, Y' = S \cap \bar{R}, Z_i = S_i) \mid S \subseteq \mathbb{N} \},$$

where  $S_1, \dots, S_m$  are some fixed sets.

In plain words, the constructed system works as if an equation  $Y = X \cap R$  (and also as another equation  $Y' = X \cap \bar{R}$ , which may be ignored), and does so without employing the intersection operation.

*Proof.* By Proposition 1, for each recursive set  $R$  (given by a Turing machine  $T$  recognizing it and halting on every input) one can efficiently construct a system with a unique solution, such that  $R$  is one of its components. As the complement of a recursive set is effectively recursive, the set  $\bar{R}$  is representable as well. So consider a system with a unique solution, such that  $R$  and  $\bar{R}$  are the sets assigned to variables  $R$  and  $\bar{R}$  in the solution. Add equations

$$Y \subseteq R, \quad Y' \subseteq \bar{R}, \quad Y \cup Y' = X.$$

As  $Y \subseteq R$  and  $Y' \cup Y = X$ ,  $Y \subseteq X \cap R$  and similarly  $Y' \subseteq X \cap \bar{R}$ . Consider the following chain of inequalities

$$X = Y \cup Y' \subseteq (X \cap R) \cup (X \cap \bar{R}) = X \cap (R \cup \bar{R}) = X.$$

Then all the inequalities are in fact equalities and therefore

$$Y = X \cap R \quad Y' = X \cap \bar{R}.$$

In particular, every solution of the system is of the form stated in the proposition.  $\square$

This completes the proof of Lemma 3.

So far systems over sets of integers have been employed only for representing sets of natural numbers. A set of integers, both positive and negative, can be specified by first representing its positive and negative subsets individually:

**Lemma 4** (Assembling positive and negative subsets). *Let  $S \subseteq \mathbb{Z}$  and assume that the sets  $S \cap \mathbb{N}$  and  $(-S) \cap \mathbb{N}$  are representable by unique solutions of equations over sets of integers using union, addition, and ultimately periodic constants. Then  $S$  is representable by equations of the same kind.*

*Proof.* Consider the systems representing  $S_+ = S \cap \mathbb{N}$  and  $S_- = (-S) \cap \mathbb{N}$ . Applying the transformation of Lemma 3.2 to the system for  $S_-$  and combining these two systems into one leads to a system of equations in variables  $X_+, X_-, X_1, \dots, X_m$ , which has a unique solution with  $X_+ = S \cap \mathbb{N}$  and  $X_- = S \cap (-\mathbb{N})$ . It remains to add one more equation

$$X = X_+ \cup X_-$$

to obtain a unique solution with  $X = S$ . □

In conjunction with Proposition 1 and Lemma 3, the above Lemma 4 asserts the representability of every recursive set of integers. In the following, these results shall be extended to hyper-arithmetical sets. To that goal, the rest of this paper describes the construction of systems of the form required by Lemma 3.

The following two technical properties of equations over sets of numbers will be useful in proving the correctness of constructions. The first property has earlier been established for sets of natural numbers with the operations of union, intersection and addition, and it is now augmented to accommodate for the subtraction operation:

**Proposition 2** ([7, LEM. 4]). *Let  $\varphi(X)$  be an expression defined as a composition of the following operations: (i) the variable  $X$ ; (ii) constant sets; (iii) union; (iv) intersection with a constant set; (v) addition of a constant set; (vi) subtraction of a constant set. Then the function  $\varphi : 2^{\mathbb{N}} \rightarrow 2^{\mathbb{N}}$  is distributive over infinite union, that is,  $\varphi(X) = \bigcup_{n \in X} \varphi(\{n\})$ .*

The existing proof in the cited paper can be straightforwardly extended for the extra operation.

### 3 Representing the arithmetical hierarchy

A set of integers is called *arithmetical*, if the membership of a number  $n$  in this set is given by a formula  $\varphi(n)$  of first-order Peano arithmetic. Each arithmetical set can be represented by a recursive relation with a quantifier

prefix, and arithmetical sets form the *arithmetical hierarchy* based on the number of quantifier alternations in such a formula. At the bottom of the hierarchy, there are the recursive sets, and every next level is comprised of two classes,  $\Sigma_k^0$  or  $\Pi_k^0$ , which correspond to the cases of the first quantifier's being existential or universal. For every  $k \geq 0$ , a set is in  $\Sigma_k^0$  if it can be represented as

$$\{w \mid \exists x_1 \forall x_2 \dots Q_k x_k R(w, x_1, \dots, x_k)\}$$

for some recursive relation  $R$ , where  $Q_k = \forall$  if  $k$  is even and  $Q_k = \exists$  if  $k$  is odd. A set is in  $\Pi_k^0$  if it admits a similar representation with the quantifier prefix  $\forall x_1 \exists x_2 \dots Q_k x_k$ . By the duality,  $\Pi_k^0 = \{S \mid \bar{S} \in \Sigma_k^0\}$ . The sets  $\Sigma_1^0$  and  $\Pi_1^0$  are the recursively enumerable sets and their complements, respectively. The arithmetical hierarchy is known to be strict:  $\Sigma_k^0 \subset \Sigma_{k+1}^0$  and  $\Pi_k^0 \subset \Pi_{k+1}^0$  for every  $k \geq 0$ . Furthermore, for every  $k \geq 0$  the inclusion  $\Sigma_k^0 \cup \Pi_k^0 \subset \Sigma_{k+1}^0 \cap \Pi_{k+1}^0$  is proper, that is, there is a gap between the  $k$ -th and  $(k+1)$ -th level.

For this paper, the definition of arithmetical sets shall be arithmetized in base-7 notation<sup>3</sup> as follows: a set  $S \subseteq \mathbb{N}$  is in  $\Sigma_k^0$  if it is representable as

$$S = \{ (w)_7 \mid \exists x_1 \in \{3, 6\}^* \forall x_2 \in \{3, 6\}^* \dots Q_k x_k \in \{3, 6\}^* : \\ (1x_1 1x_2 \dots 1x_k 1w)_7 \in R \},$$

for some recursive set  $R \subseteq \mathbb{N}$ , where  $(w)_7$  for  $w \in \{0, 1, \dots, 6\}^*$  denotes the natural number with base-7 notation  $w$ . It is usually assumed that  $w$  has no leading zeroes, that is,  $w \in \Omega_7^* \setminus 0\Omega_7^*$ . In particular, the number 0 is denoted by  $w = \varepsilon$ . The strings  $x_i \in \{3, 6\}^*$  represent *binary* notation of some numbers, where 3 stands for zero and 6 stands for one. The notation  $(x)_2$  for  $x \in \{3, 6\}^*$  shall be used to denote the number represented by this encoding. The digits 1 act as separators. Throughout this paper, the set of base-7 digits  $\{0, 1, \dots, 6\}$  shall be denoted by  $\Omega_7$ .

of a system of equations representing the set  $S$  In general, the construction begins with representing  $R$ , and proceeds with evaluating the quantifiers, eliminating the prefixes  $1x_1$ ,  $1x_2$ , and so on until  $1x_k$ . In the end, all numbers  $(1w)_7$  with  $(w)_7 \in S$  will be produced. These manipulations can be expressed in terms of the following three functions, each mapping a set of natural numbers to a set of natural numbers:

$$\begin{aligned} \text{Remove}_1(X) &= \{(w)_7 \mid w \in \Omega_7^* \setminus 0\Omega_7^*, (1w)_7 \in X\}, \\ E(X) &= \{(1w)_7 \mid \exists x \in \{3, 6\}^* : (x1w)_7 \in X\}, \\ A(X) &= \{(1w)_7 \mid \forall x \in \{3, 6\}^* : (x1w)_7 \in X\}. \end{aligned}$$

Then,

$$S = \text{Remove}_1(Q_k(\dots \text{Remove}_1(A(\text{Remove}_1(E(\text{Remove}_1(R)))) \dots)).$$

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<sup>3</sup>Base 7 is the smallest base, for which the details of the below constructions could be conveniently implemented.

The expression converting numbers of the form  $(1w)_7$  to  $(w)_7$  is constructed using a variant of the previously used method of adding a set and immediately intersecting with another set to filter out unintended sums [6, 7]. Though in this case addition is replaced by subtraction, the general method remains the same:

**Lemma 5** (Removing leading digit 1). *The value of the expression*

$$\bigcup_{t \in \{0,1\}} [(X \cap (1\Omega_7^t(\Omega_7^2)^* \setminus 10\Omega_7^*)_7) \dot{-} (10^*)_7] \cap (\Omega_7^t(\Omega_7^2)^* \setminus 0\Omega_7^*)_7$$

on any  $S \subseteq \mathbb{N}$  is  $\text{Remove}_1(S) = \{(w)_7 \mid (1w)_7 \in S\}$ .

*Proof.* Denote the given expression by  $\varphi(X)$ . According to Proposition 2, it is distributive over infinite union, so it is sufficient to evaluate it on a single number  $n$ , and then obtain  $\varphi(S)$  as  $\bigcup_{n \in S} \varphi(\{n\})$ .

The expression is designed to process a number  $n = (1w)_7$  with  $w \in \Omega_7^* \setminus 0\Omega_7^*$  by subtracting the particular number  $(10^{|w|})_7$ , which removes the leading digit as intended:

$$\begin{array}{rcccccc} & 1 & w_1 & w_2 & \dots & w_{|w|} \\ - & 1 & 0 & 0 & \dots & 0 \\ \hline & & w_1 & w_2 & \dots & w_{|w|} \end{array}$$

However, the subtraction of the entire set  $(10^*)_7$  yields as many as  $|w|$  other differences, in which 1 is subtracted from other digits, and all these differences need to be filtered out by the final intersection. Note that since the second leading digit of  $n$  is nonzero by assumption, all these erroneous differences have the same number of base-7 digits as  $n$ , while the correct difference has one less digit. For this reason, the cases of an even and an odd number of digits in  $n$  are treated separately, and the final intersection verifies that the number of digits modulo two has changed, which happens only in the correct differences.

The number  $(1)_7 = 1$  is processed correctly, because the only possible subtraction is  $(1)_7 - (1)_7 = (\varepsilon)_7$ , and hence  $\varphi(\{1\}) = \{0\} = \{(\varepsilon)_7\}$ , as in the definition of  $\text{Remove}_1$ .

Assume that  $n = (1iw)_7$  for some  $i \in \Omega_7 \setminus \{0\}$  and  $w \in \Omega_7^*$ . Then the only nonempty term in  $\varphi(\{n\})$  is the one corresponding to  $t = |iw| \pmod{2}$ , and accordingly

$$\varphi(\{n\}) = [(\{n\} \cap (1\Omega_7^t(\Omega_7^2)^* \setminus 10\Omega_7^*)_7) \dot{-} (10^*)_7] \cap (\Omega_7^t(\Omega_7^2)^* \setminus 0\Omega_7^*)_7.$$

Consider any number  $m = (10^\ell)_7$  subtracted from  $n$ . If  $\ell = |iw|$ , the difference  $n - m = (iw)_7$  is in  $(\Omega_7^t(\Omega_7^2)^* \setminus 0\Omega_7^*)_7$  and hence in  $\varphi(\{n\})$ . If  $\ell \leq |w|$ , then taking into account that  $i > 0$ , the difference is

$$(1iw)_7 - (10^\ell)_7 \geq (1iw)_7 - (10^{|w|})_7 = (1(i-1)w)_7,$$

and therefore has the same number of base-7 digits as  $n$ . Accordingly, it is filtered out by the intersection with  $(\Omega_7^\ell(\Omega_7^2)^* \setminus 0\Omega_7^*)_7$ . If  $\ell \geq |w|$ , then the resulting number is negative and it is filtered out as well. This shows that  $\varphi(\{n\})$  produces only the numbers in  $Remove_1(\{n\})$ .  $\square$

With Lemma 5 established and the expression given therein proved to implement the function  $Remove_1(X)$ , the notation  $Remove_1(X)$  shall be used in equations to refer to this expression.

Next, consider the function  $E(X)$  representing the existential quantifier ranging over strings in  $\{3, 6\}^*$ . This function is not continuous, and accordingly, it cannot be expressed using addition and Boolean operations only. It can be implemented by an expression involving subtraction as follows:

**Lemma E** (Representing the existential quantifier). *The value of the expression*

$$[X \cap (1\Omega_7^*)_7] \cup [((X \cap (\{3, 6\}\Omega_7^*)_7) \dot{-} (\{3, 6\}^+0^*)_7) \cap (1\Omega_7^*)_7]$$

on any  $S \subseteq (\{3, 6\}^*1\Omega_7^*)_7$  is  $E(S) = \{(1w)_7 \mid \exists x \in \{3, 6\}^* : (x1w)_7 \in S\}$ .

Note that  $E(X)$  can already produce any recursively enumerable set from a recursive argument. Thus a single application of the non-continuous subtraction operation can already surpass the upper bound of Proposition 1.

*Proof.* Denote the whole expression by  $[X \cap (1\Omega_7^*)_7] \cup \varphi(X)$ , where  $\varphi(X) = [(X \cap (\{3, 6\}\Omega_7^*)_7) \dot{-} (\{3, 6\}^+0^*)_7] \cap (1\Omega_7^*)_7$ . The first subexpression  $X \cap (1\Omega_7^*)_7$  takes care of the case of  $x = \varepsilon$ , while the second subexpression  $\varphi(X)$  represents the function  $\{(1w)_7 \mid \exists x \in \{3, 6\}^+ : (x1w)_7 \in S\}$ , where the quantification is over nonempty strings.

The expression  $\varphi(X)$  is constructed by generally the same method of subtraction followed by intersection as in Lemma 5. Since  $\varphi(X)$  is, by Proposition 2, distributive over infinite union, it is enough to consider the value of  $\varphi$  on a single number  $n = (x1w)_7 \in S$  with  $x \in \{3, 6\}^+$ , and show that  $\varphi(\{(x1w)_7\}) = \{(1w)_7\}$ .

The general plan is to subtract the number  $(x0^{|1w|})_7$  from  $n$ , which directly gives the required result:

$$\begin{array}{rcccccccc} & x_1 & x_2 & \dots & x_{|x|} & 1 & w_1 & w_2 & \dots & w_{|w|} \\ - & x_1 & x_2 & \dots & x_{|x|} & 0 & 0 & 0 & \dots & 0 \\ \hline & & & & & 1 & w_1 & w_2 & \dots & w_{|w|} \end{array}$$

The subtraction is followed by a check that the leading digit of the result is 1, represented by an intersection with  $(1\Omega_7^*)_7$ . The question is, whether any unintended numbers obtained by such a subtraction could pass through the subsequent intersection.

In general, the expression  $\{n\} \dot{-} (\{3, 6\}^+0^*)_7$  allows subtracting any number of the form  $(z0^\ell)_7$  with  $\ell \geq 0$  and  $z \in \{3, 6\}^+$ . It is claimed that as long

as the difference  $(x1w)_7 - (z0^\ell)_7$  is in  $(1\Omega_7^*)_7$ , the subtraction has been done according to the plan (in other words, any unintended subtraction is filtered out by the intersection).

**Claim 1.** *Let  $x, z \in \{3, 6\}^+$ ,  $w, w' \in \Omega_7^*$  and  $\ell \geq 0$  satisfy  $(x1w)_7 - (z0^\ell)_7 = (1w')_7$ . Then  $x = z$  and  $w = w'$ .*

*Proof.* It is first shown that these two numbers have the same number of digits, that is,  $|x1w| = |z0^\ell|$ . If  $|x1w| < |z0^\ell|$ , then the subtraction results in a negative number, and if  $|x1w| > |z0^\ell|$ , the difference is positive, but since the leading digit of  $(x1w)_7$  is at least 3, the leading digit  $(x1w)_7 - (z0^\ell)_7$  is at least 2.

The claim is proved by induction on the length of  $x$ . Let  $x = x_1x'$  and  $z = z_1z'$ , where  $x_1, z_1 \in \{3, 6\}$  are the first digits of  $x$  and  $z$ . To see that  $x_1 = z_1$ , consider that if  $z_1 > x_1$ , then the result is a negative number, and if  $x_1 > z_1$ , then the leading digit in the result is at least 2. Therefore,  $(x_1x'1w)_7 - (z_1z'0^\ell)_7 = (x'1w)_7 - (z'0^\ell)_7$ . If  $x' \neq \varepsilon$ , the latter difference is in  $(1\Omega_7^*)_7$  by the induction assumption. If  $x' = \varepsilon$  (which constitutes the induction basis), then  $z' = \varepsilon$  as well, as otherwise  $(1w)_7$  would begin with 1 and  $(z'0^\ell)_7$  would begin with 3 or 6, and their difference would be a negative number. Therefore, the difference is of the form  $(1w)_7 - 0 = (1w)_7$ .  $\square$

Getting back to the proof of Lemma E, hence, for  $x \in \{3, 6\}^+$ ,

$$\varphi(\{(x1w)_7\}) = \{(1w)_7\}.$$

The value of the entire expression for  $S \subseteq \{3, 6\}^*1\Omega_7^*$  is

$$[S \cap (1\Omega_7^*)_7] \cup \varphi(S) = \{(1w)_7 \mid \exists x \in \{3, 6\}^* : (x1w)_7 \in S\} = E(S),$$

as claimed in the lemma.  $\square$

With the existential quantifier implemented, the next task is to represent a universal quantifier. Though it would be convenient to devise an expression implementing  $A(X)$ , this provably cannot be done, as long as the operations are limited to addition, subtraction, union and intersection. Though a superposition of these operations need not be continuous, it always has a weaker property of  $\cup$ -continuity<sup>4</sup>. However,  $A(X)$  is not  $\cup$ -continuous, which is witnessed by an ascending sequence  $S^{(i)} = \{(x1)_7 \mid x \in \{3, 6\}^*, (x)_7 \leq i\}$  with  $A(\lim S^{(i)}) = A(\{(x1)_7 \mid x \in \{3, 6\}^*\}) = \{0\}$ , but  $A(S^{(i)}) = \emptyset$  and thus  $\lim A(S^{(i)}) = \emptyset$ . For this reason, the universal quantifier has to be implemented implicitly, as a solution of an equation.

The equation representing the function  $A(X)$  shall use the another function representing the set of pre-images of  $E(X)$ :

$$E^{-1}(X) = \{(x1w)_7 \mid x \in \{3, 6\}^* : (1w)_7 \in X\}.$$

<sup>4</sup>A function  $\varphi$  is  $\cup$ -continuous if  $\lim(\varphi(S^{(i)})) = \varphi(\lim(S^{(i)}))$  for every ascending sequence  $S^{(0)} \subseteq S^{(1)} \subseteq \dots \subseteq S^{(i)} \subseteq \dots$

It will be shown later that  $E^{-1}$  is a quasi-inverse of  $A(X)$ , in the sense that  $A(E^{-1}(S)) = S$  for all  $S \subseteq (1\Omega_7^*)_7$  and  $E^{-1}(A(T)) \subseteq S$  for  $T \subseteq (1\{3, 6\}^*1\Omega_7^*)_7$ . Unlike  $A(X)$ , the function  $E^{-1}(X)$  can be represented by an expression over sets of natural numbers.

**Lemma  $E^{-1}$**  (Inverse of the existential quantifier). *The value of the expression*

$$(X \cap (1\Omega_7^*)_7) \cup [((X \cap (1\Omega_7^*)_7) + (\{3, 6\}^+0^*)_7) \cap (\{3, 6\}^+1\Omega_7^*)_7]$$

on any  $S \subseteq \mathbb{N}$  is  $E^{-1}(S) = \{(x1w)_7 \mid x \in \{3, 6\}^*, (1w)_7 \in S\}$ .

*Proof.* As in Lemma E, the expression is represented as  $[X \cap (1\Omega_7^*)_7] \cup \varphi(X)$ , where  $\varphi(X) = ((X \cap (1\Omega_7^*)_7) + (\{3, 6\}^+0^*)_7) \cap (\{3, 6\}^+1\Omega_7^*)_7$ . An empty string  $x = \varepsilon$  is appended in the first subexpression, and  $\varphi(X)$  appends nonempty strings. It is claimed that  $\varphi(X) = \{(x1w)_7 \mid x \in \{3, 6\}^+, (1w)_7 \in S\}$ .

The structure of the expression  $\varphi(X)$  representing the function  $E^{-1}(X)$  mirrors the expression for the function  $E(X)$  constructed in Lemma E. As in Lemma E,  $\varphi$  is distributive over infinite union, and it is sufficient to evaluate it on a singleton  $\{(1w)_7\}$ . This expression operates by adding an arbitrary number of the form  $(x0^\ell)_7$ , with  $x \in \{3, 6\}^+$ , and its intended meaning is to add  $(x0^{|1w|})_7$  as follows:

$$+ \begin{array}{cccccc} & & & & 1 & w_1 & w_2 & \dots & w_{|w|} \\ & & & & 0 & 0 & 0 & \dots & 0 \\ x_1 & x_2 & \dots & x_{|x|} & \hline x_1 & x_2 & \dots & x_{|x|} & 1 & w_1 & w_2 & \dots & w_{|w|} \end{array}$$

In the general case, note that the equality  $(1w)_7 + (x0^\ell)_7 = (y1w')_7$  can be equivalently reformulated as  $(y1w')_7 - (x0^\ell)_7 = (1w)_7$ . Then the assumptions of Claim 1 in the proof of Lemma E are satisfied, and therefore  $x = y$  and  $w = w'$ .

This shows that for an arbitrary  $n = (1w)_7$ ,

$$\varphi(\{n\}) = (\{3, 6\}^+1w)_7,$$

and accordingly the entire expression has the value  $(\{3, 6\}^*1w)_7 = E^{-1}(\{(1w)_7\})$ , as claimed.  $\square$

Now, for an arbitrary set  $S \subseteq (\{3, 6\}^*1\Omega_7^*)_7$ , the set  $A(S)$  shall be expressed by a system of equations with an unknown  $Y$ , which has a unique solution  $Y = A(S)$ . The condition  $Y \subseteq A(S)$  is specified by the inequality  $E^{-1}(Y) \subseteq S$ . In order to represent the converse inclusion  $A(S) \subseteq Y$ , the construction requires the complement of  $S$  up to a certain set, such as  $\tilde{S} = (\{3, 6\}^*1\Omega_7^*)_7 \setminus S$  (there is a more general definition below). Then this inclusion is equivalent to  $S \subseteq E^{-1}(Y \cup E(\tilde{S}))$ . The equivalence between these conditions is verified in the following lemma.



**Lemma A** (Representing the universal quantifier). *Let  $S, \tilde{S} \subseteq (\{3, 6\}^* 1\Omega_7^*)_7$  be two disjoint sets, and let their union  $S \cup \tilde{S}$  be of the form  $\{(x1z)_7 \mid x \in \{3, 6\}^*, z \in L_0\}$ , for some language  $L_0 \subseteq \Omega_7^*$ . Then the following system of equations over sets of integers*

$$Y \subseteq (1\Omega_7^*)_7 \tag{1a}$$

$$E^{-1}(Y) \subseteq S \subseteq E^{-1}(Y \cup E(\tilde{S})), \tag{1b}$$

has the unique solution  $Y = A(S) = \{(1w)_7 \mid \forall x \in \{3, 6\}^* : (x1w)_7 \in S\}$ .

*Proof.* The first claim is that  $E^{-1}(Y) \subseteq S$  if and only if  $Y \subseteq A(S)$ .

⊕ Let  $E^{-1}(Y) \subseteq S$ . Applying  $A$  to both sides of the inequality gives  $A(E^{-1}(Y)) \subseteq A(S)$ . Note that  $A(E^{-1}(T)) = A(\{(x1w)_7 \mid x \in \{3, 6\}^*, (1w)_7 \in T\}) = T$  for all  $T \subseteq (1\Omega_7^*)_7$ . Therefore,  $Y = A(E^{-1}(Y)) \subseteq A(S)$ , which proves the first statement.

⊖ Assume  $Y \subseteq A(S)$  and consider any number  $(x1w)_7 \in E^{-1}(Y)$ . Then  $(1w)_7 \in Y$ , and hence  $(1w)_7 \in A(S)$  by the assumption. From this it follows that  $(x1w)_7 \in S$ .

The second claim needed to establish the lemma is that  $S \subseteq E^{-1}(Y \cup E(\tilde{S}))$  if and only if  $A(S) \subseteq Y$ .

⊕ If  $S \subseteq E^{-1}(Y \cup E(\tilde{S}))$ , then  $A(S) \subseteq A(E^{-1}(Y \cup E(\tilde{S}))) = Y \cup E(\tilde{S})$ . Consider that the sets  $A(S)$  and  $E(\tilde{S})$  are disjoint: indeed, if  $(1w)_7 \in E(\tilde{S})$ , then  $(x1w)_7 \in \tilde{S}$  for some  $x$ , and hence  $(x1w)_7 \notin S$ , which rules out the membership of  $(1w)_7$  in  $A(S)$ . Therefore,  $A(S) \subseteq Y \cup E(\tilde{S})$  implies  $A(S) \subseteq Y$ .

⊖ Assume that  $A(S) \subseteq Y$  and consider any number  $(x1w)_7 \in S$ . Then,  $(x1w)_7 \notin \tilde{S}$ . Consider the following two possibilities:

- If there exists  $y \in \{3, 6\}$  with  $(y1w)_7 \in \tilde{S}$ , then  $(1w)_7 \in E(\tilde{S})$ .
- Let  $(y1w)_7 \notin \tilde{S}$  for all  $y \in \{3, 6\}^*$ . Then  $(y1w)_7 \in S$  for all such  $y$ , and hence  $(1w)_7 \in A(S)$ . By the assumption, this implies  $(1w)_7 \in Y$ .

In both cases,  $(1w)_7 \in Y \cup E(\tilde{S})$ , and therefore  $(y1w)_7 \in E^{-1}(Y \cup E(\tilde{S}))$ .  $\square$

Once the above quantifiers process a number  $(1x_k 1x_{k-1} \dots 1x_1 1w)_7$ , reducing it to  $(1w)_7$ , the actual number  $(w)_7$  is obtained from this encoding by Lemma 5. Finally, this system is transformed according to Lemma 3 to both target forms:

**Theorem 1.** *Every arithmetical set  $S \subseteq \mathbb{Z}$  ( $S \subseteq \mathbb{N}$ ) is representable as a component of a unique solution of a system of equations over sets of integers (sets of natural numbers, respectively) with  $\varphi_j, \psi_j$  using the operations of addition and union, singleton constants and the constants  $\mathbb{N}$  and  $-\mathbb{N}$  (addition, subtraction, union and singleton constants, respectively).*

*Proof.* The statement will be first established in the case of  $S$  being a set of nonnegative integers, and the system using union, intersection with recursive constants, addition of a recursive constant and subtraction of a recursive constant (as required by Lemma 3). If  $S \subseteq \mathbb{N}$  is representable in first-order Peano arithmetic, then it is in the arithmetical hierarchy, that is,  $S \in \Sigma_k^0$  or  $S \in \Pi_k^0$  for some  $k \geq 0$ . A system of equations over sets of integers representing  $S$  is constructed inductively on  $k$ .

The base case is  $S$  being recursive. Then it is representable by Proposition 1.

Let  $S \in \Sigma_k^0$  for some  $k \geq 1$ . Then  $S$  can be represented in the form

$$S = \{(w)_7 \mid \exists x \in \{3, 6\}^* : (x1w)_7 \in T\} = \text{Remove}_1(E(T)),$$

for some  $T \in \Pi_{k-1}^0$ . By the induction hypothesis, there is a system of equations in variables  $X, X_1, \dots, X_m$ , which has a unique solution with  $Y = T$ . Adding an extra equation

$$Y = \text{Remove}_1(E(X)),$$

constructed according to Lemma 5 and Lemma E, yields a unique solution with  $Y = S$ .

Assume  $S \in \Pi_k^0$  with  $k \geq 1$ . Such a set is representable as

$$S = \{(w)_7 \mid \forall x \in \{3, 6\}^* : (x1w)_7 \in T\} = \text{Remove}_1(A(T)),$$

where  $T \in \Sigma_{k-1}^0$ . The set

$$T' = \{(x1w)_7 \mid x \in \{3, 6\}^*, (x1w)_7 \notin T\} = (\{3, 6\}^*1(\Omega_7^* \setminus 0\Omega_7^*))_7 \setminus T$$

is accordingly in  $\Pi_{k-1}^0$ . By the induction hypothesis, both  $T$  and  $T'$  are representable by a system of equations in variables  $X, X', X_1, \dots, X_m$ , whose unique solution has  $X = T$  and  $X' = T'$ . The condition  $Y = A(T)$ , where  $Y$  is a new variable, is represented by the following system of equations constructed as in Lemma A:

$$\begin{aligned} Y &\subseteq (1\Omega_7^*)_7 \\ E^{-1}(Y) &\subseteq X \subseteq E^{-1}(Y \cup E(X')). \end{aligned}$$

According to the lemma, the resulting system has a unique solution with  $Y = \{(1w)_7 \mid \forall x \in \{3, 6\}^* : (x1w)_7 \in T\}$ . Adding an extra equation

$$Y' = \text{Remove}_1(Y)$$

leads to a representation of  $S$ , which proves this last case of the induction step.

An equivalent system of equations over sets of natural numbers, using union, addition, subtraction and singleton constants, can be constructed according to Lemma 3.

Consider an arithmetical set  $S \subseteq \mathbb{Z}$ . Then the sets  $S_+ = S \cap \mathbb{N}$  and  $S_- = (-S) \cap (\mathbb{N} \setminus \{0\})$  are both arithmetical, and since  $S_+, S_- \subseteq \mathbb{N}$ , each of them is representable by a unique solution of some system of equations by the above argument. By Lemma 3 and Lemma 4, this system is converted to the target form.  $\square$

Since every arithmetical set is representable by a unique solution, Lemma 3.3 can now be strengthened to the following result to be used later on:

**Corollary 1** (Intersection with arithmetical constants). *Let  $R \subseteq \mathbb{N}$  be an arithmetical set. Then there is a system of equations over sets of natural numbers using union, addition and singleton constants, in variables  $X, Y, Y', Z_1, \dots, Z_m$ , such that the set of solutions of this system is*

$$\{ (X = S, Y = S \cap R, Y' = S \cap \bar{R}, Z_i = S_i) \mid S \subseteq \mathbb{N} \},$$

for some fixed sets  $S_1, \dots, S_m$ .

With this statement established, Lemma 3 can be accordingly improved to handle systems with arithmetical constants. Such systems shall now be used to represent an even greater family of sets.

## 4 Representing hyper-arithmetical sets

Each arithmetical set is defined by applying a fixed quantifier prefix to a base recursive set. In particular, it is not possible to evaluate quantifier prefixes of varying (unbounded) length when testing the membership of different numbers. The more general definition of *hyper-arithmetical sets* allows expressing the limit over all finite quantifier prefixes, and thus continues the arithmetical hierarchy to transfinite levels. It turns out that the definition of hyper-arithmetical sets can be represented in equations over sets of numbers by further extending the methods established in the previous section.

### 4.1 Definition of hyper-arithmetical sets

Following Moschovakis [15, SEC. 8E] and Aczel [1, THM. 2.2.3], hyper-arithmetical sets shall be defined in set-theoretical terms, as an *effective  $\sigma$ -ring*. Let  $f_1, f_2, \dots$  be an effective enumeration of all partial recursive functions from  $\mathbb{N}$  to  $\mathbb{N}$ . A family of sets  $\mathcal{B} = \{B_i, C_i \mid i \in I\}$ , where  $I \subseteq \mathbb{N}$  is an index set, is called an effective  $\sigma$ -ring, if there exist two injective recursive functions  $\tau_1, \tau_2: \mathbb{N} \rightarrow \mathbb{N}$  with disjoint images, such that

1.  $\mathcal{B}$  contains the sets  $B_{\tau_1(e)} = \mathbb{N} \setminus \{e\}$  and  $C_{\tau_1(e)} = \{e\}$  for all  $e \in \mathbb{N}$ , and

2. for all numbers  $e \in \mathbb{N}$ , if  $f_e$  is a total function and the image of  $f_e$  is contained in  $I$ , then  $\mathcal{B}$  contains

$$B_{\tau_2(e)} = \bigcup_{n \in \mathbb{N}} C_{f_e(n)}, \quad C_{\tau_2(e)} = \bigcap_{n \in \mathbb{N}} B_{f_e(n)}.$$

Informally, an effective  $\sigma$ -ring contains all singletons and co-singletons and is closed under *effective  $\sigma$ -union* and *effective  $\sigma$ -intersection*<sup>5</sup>. Note that the only distinction between  $B_i$  and  $C_i$  is that the former is defined as a union and the latter as an intersection. As the base sets are complements of each other, the definitions are dual, and thus  $B_i = \overline{C_i}$ .

Hyper-arithmetical sets are, by definition, *the smallest effective  $\sigma$ -ring*. The existence of such an effective  $\sigma$ -ring is demonstrated constructively, by defining the smallest set of indices  $I \subseteq \mathbb{N}$  as a union of a transfinite sequence of sets  $I_\lambda$ , indexed by countable ordinals  $\lambda$ . The below definition at the same time establishes that every effective  $\sigma$ -ring must contain the indices in each  $I_\lambda$ .

The base set of indices  $I_0 = \{\tau_1(e) \mid e \in \mathbb{N}\}$  represents singleton sets  $B_{\tau_1(e)}$  and their complements  $C_{\tau_1(e)}$ . The set of indices for every countable ordinal is defined inductively as follows. For a successor ordinal  $\lambda + 1$ , let

$$I_{\lambda+1} = \{\tau_2(e) \mid e \in \mathbb{N} : \forall n f_e(n) \in I_\lambda\} \cup I_\lambda,$$

and for limit ordinal  $\lambda$ , define

$$I_\lambda = \bigcup_{\alpha < \lambda} I_\alpha.$$

The idea behind this definition is that when an index  $i \in I_\lambda$  is defined, the sets  $B_i$  and  $C_i$  can be simultaneously defined by referring only to the previously defined sets  $B_j$  and  $C_j$ .

The convergence of the sequence  $I_\lambda$  after a transfinite yet countable number of steps is established as follows.

**Proposition 3** ([15, THM. 1A.1]). *There exists a countable ordinal  $\lambda$ , for which  $I_\lambda = I_{\lambda+1}$ .*

*Proof.* Suppose the contrary. Then, for all  $\lambda < \omega_1$ , where  $\omega_1$  is the least uncountable ordinal number, the set  $I_{\lambda+1} \setminus I_\lambda$  is non-empty. Define  $i_\lambda \in I_{\lambda+1} \setminus I_\lambda$ . Then  $|I| \geq |\{\lambda \mid \lambda \text{ countable ordinal}\}| > \aleph_0$  and this is a contradiction, as  $I \subseteq \mathbb{N}$  is a countable set.  $\square$

<sup>5</sup>And thus may be regarded as the recursion-theoretic counterpart of  $\sigma$ -rings considered in descriptive set theory. A  $\sigma$ -ring is any family of sets closed under countable union and countable intersection. The smallest  $\sigma$ -ring containing all open sets is known as the Borel sets, and hyper-arithmetical sets are their counterpart in the recursion theory.

**Proposition 4.** *If  $I_\alpha = I_{\alpha+1}$  for some ordinal  $\alpha$ , then  $\mathcal{B}_\lambda = \{B_i, C_i \mid i \in I_\lambda\}$  is the smallest effective  $\sigma$ -ring.*

*Proof.* Clearly,  $\mathcal{B}_\alpha$  contains all the sets  $\{B_{\tau_1(e)}, C_{\tau_1(e)} \mid e \in \mathbb{N}\}$ , as  $\{\tau_1(e) \mid e \in \mathbb{N}\} \subseteq I_0 \subseteq I_\alpha$ . Moreover, if for  $e$  it holds that  $\{f_e(n) \mid n \in \mathbb{N}\} \subseteq I_\alpha$  and therefore  $\tau_2(e) \in I_{\alpha+1} = I_\alpha$  and thus  $B_{\tau_2(e)} \in \mathcal{B}_\alpha$ . Similarly if it holds that  $\{B_{f_e(n)} \mid n \in \mathbb{N}\} \subseteq \mathcal{B}_\alpha$  then  $C_{\tau_2(e)} \in \mathcal{B}_\alpha$ . Hence  $\mathcal{B}_\alpha$  is closed under effective  $\sigma$ -union and effective  $\sigma$ -intersection and it is an effective  $\sigma$ -ring.  $\square$

Now  $I$  can be defined as  $I_\alpha$ , as in Proposition 4, which completes the definition of hyper-arithmetical sets. Notably, the class of sets thus defined does not depend upon the choice of the functions  $\tau_1$  and  $\tau_2$  [15, SEC. 8E], and it forms the bottom of the analytical hierarchy:

**The Suslin-Kleene Theorem** ([15, THM. 8E.1],[1, THM. 2.2.3]). *Hyper-arithmetical sets are exactly the sets in  $\Sigma_1^1 \cap \Pi_1^1$ .*

## 4.2 Trees, well-founded orders and induction

Each hyper-arithmetical set is defined as a formula over the previously defined sets. Its dependencies upon the other sets form a tree with internal nodes of a countable degree representing infinite union or intersection. With every index  $i \in I$  one can associate a *tree of  $i$*  labelled with indices from  $I$ : its root is labelled with  $i$ , and each vertex  $\tau_2(e')$  in the tree has children labelled with  $\{f_{e'}(n) \mid n \in \mathbb{N}\}$ . Vertices of the form  $\tau_1(e')$  have no children; these are the only *leaves* in the tree. While formally the vertices are labelled with indices, it is convenient to think that each node  $i$  denotes the corresponding set  $B_i$  (or  $C_i$ ), the the levels of  $B$ 's and  $C$ 's alternating as per the definition of these sets. This convention is depicted in Figure 1.

Proofs involving hyper-arithmetical sets naturally tend to require induction on the structure of such trees. The following property of these trees is essential for carrying out the induction:

**Lemma 6.** *For every index  $i \in I$ , the tree of  $i$  has no infinite downward path.*

*Proof.* Suppose, for the sake of contradiction, that there exist such indices. Consider the ordinals  $\lambda$ , such that  $I_\lambda$  contains at least one such  $i$ . As any set of ordinals contains a minimal element, there exists the smallest such  $\lambda$ . Fix any  $i \in I_\lambda$ , such that the tree of  $i$  has an infinite downward path.

The ordinal  $\lambda$  cannot be a limit ordinal, as then

$$I_\lambda = \bigcup_{\alpha < \lambda} I_\alpha$$

and therefore  $i \in I_\alpha$  for  $\alpha < \lambda$ , contradiction.

Similarly  $\lambda \neq 0$ , because no index in  $I_0$  depends on any other indices.

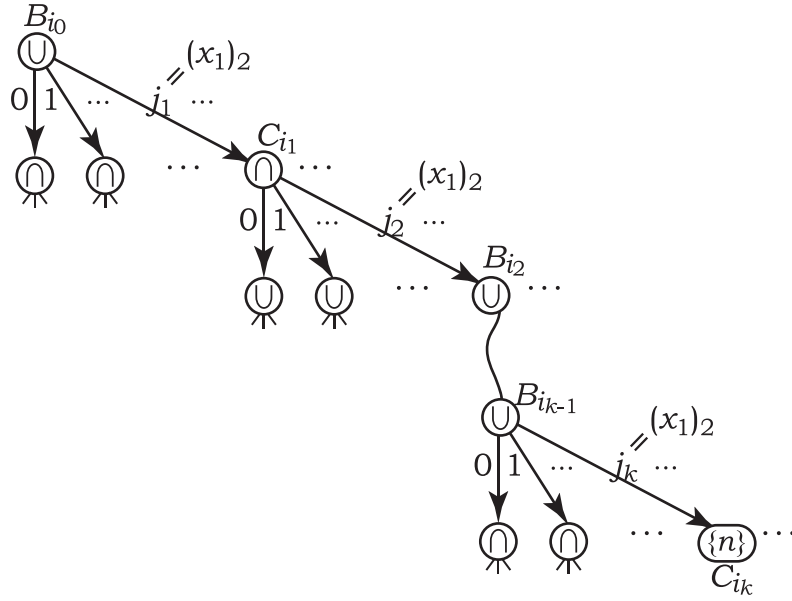


Figure 1: The tree of dependencies of  $B_{i_0}$ , with  $\text{Node}(x_1, x_2, \dots, x_k) = i_k$ .

So  $\lambda = \alpha + 1$ . Let the children of the root of the tree of  $i$  be  $i_1, \dots, i_n, \dots$ . Then one of them, say  $i_j$ , has an infinite downward path, and  $i_j \in I_\alpha$ , contradiction with the minimality of  $\lambda$ .

Hence all the trees in  $I$  have no infinite downward paths.  $\square$

This tree of dependencies naturally induces an order  $\prec$  on the set  $I$ : the indices  $i = \tau_1(n)$  are the minimal elements of this order and for each  $i = \tau_2(e) \in I$ , the indices  $f_e(n)$  are the direct predecessors of  $i$ . The absence of infinite downward paths in the tree implies that the order  $\prec$  is *well-founded*, that is, has no infinite descending chain.

Well-founded orders generalise the usual order on natural numbers; in particular, they allow a variant of induction, the *well-founded induction principle*: given a predicate  $P$  and a well founded order  $\prec$  on a set  $A$ , if  $P(x)$  is true for all  $\prec$ -minimal elements of  $A$ , and if

$$(\forall y \prec x P(y)) \implies P(x),$$

then  $P(x)$  holds for all  $x \in A$ . This principle shall be used in the proof of the main construction, which is described in the rest of this section.

### 4.3 Equations representing hyper-arithmetical sets

Consider an arbitrary hyper-arithmetical set and let  $i_0$  be its index. The definition of this set  $B_{i_0}$  is illustrated by the tree in Figure 1. The goal is to encode the set  $B_{i_0}$  together with all the sets  $B_j$  and  $C_j$  it depends upon, in a single set. The dependencies between these sets are then expressed uniformly, by a self-reference to this encoding.

Each of the sets in the tree in Figure 1 is identified by an *address* in this tree, which is a finite sequence of natural numbers identifying a path of length  $k$  leading to the set in question. Consider such a path,  $B_{i_0}, C_{i_1}, B_{i_2}, \dots, C_{i_k}$  (or  $B_{i_k}$ , depending on the parity of  $k$ ). Then, for each  $j$ -th set in this path,  $i_j = f_{\tau_2^{-1}(i_{j-1})}(n_j)$  for some number  $n_j$ , and the path is uniquely defined by the sequence of numbers  $n_1, \dots, n_k$ . Consider the binary encoding of each of these numbers written using digits 3 and 6 (representing zero and one, respectively), and let *Node* be a partial function that maps finite sequences of such “binary” strings representing numbers  $n_1, \dots, n_k$  to the index  $i_k$  in the end of this path. The value of this function is formally defined by induction as follows:

$$\begin{aligned} \text{Node}(\langle \rangle) &= i_0, \\ \text{Node}(x_1, \dots, x_k) &= f_{\tau_2^{-1}(\text{Node}(x_1, \dots, x_{k-1}))}((x_k)_2). \end{aligned}$$

Note that  $\text{Node}(x_1, \dots, x_k)$  may be undefined if any of these  $\tau_2$ -preimages is undefined.

The membership of a number  $(w)_7$  in the sets located under a valid address  $(x_1, \dots, x_k)$  in the tree (that is, with well-defined  $\text{Node}(x_1, \dots, x_k)$ ) shall be encoded as the number  $(1x_k1x_{k-1} \dots 1x_110w)_7$ , where the digits 10 unambiguously separate the address from the encoded number. Denote the set of all valid encodings of this kind by

$$\begin{aligned} \text{Paths} = \{ & (1x_k1x_{k-1} \dots 1x_110w)_7 \mid k \geq 0, x_i \in \{3, 6\}^*, \\ & \text{Node}(x_1, \dots, x_k) \text{ is defined} \}. \end{aligned}$$

Since  $(w)_7$  belongs either to  $B_{\text{Node}(x_1, \dots, x_k)}$  or to  $C_{\text{Node}(x_1, \dots, x_k)}$ , its membership status is reflected by arranging the above encodings between the following two sets:

$$\begin{aligned} T_0 &= \{ (1x_k1x_{k-1} \dots 1x_110w)_7 \mid k \geq 0, x_i \in \{3, 6\}^*, (w)_7 \in B_{\text{Node}(x_1, \dots, x_k)} \}, \\ T_1 &= \{ (1x_k1x_{k-1} \dots 1x_110w)_7 \mid k \geq 0, x_i \in \{3, 6\}^*, (w)_7 \in C_{\text{Node}(x_1, \dots, x_k)} \}. \end{aligned}$$

In particular, a number  $(10w)_7$  with an empty  $x_i$ -prefix is in  $T_0$  if and only if  $(w)_7 \in B_{\text{Node}(\langle \rangle)} = B_{i_0}$ .

Note the following basic property of these sets:

**Lemma 7.** *The sets  $T_0$  and  $T_1$  are disjoint, and their union is  $\text{Paths}$ .*

*Proof.* Immediate, from the fact that  $B_i \cap C_i = \emptyset$  and  $B_i \cup C_i = \mathbb{N}$  for all well-defined  $i \in I$ .  $\square$

The goal is to construct such a system of equations, that the sets  $T_0$  and  $T_1$  will be among the components of its unique solution. These two sets encode all the sets in  $\mathcal{B}$  needed to compute  $B_{i_0}$ . A system of

equations involving these two variables will represent the (potentially) infinitely many dependencies between the required sets in  $\mathcal{B}$  using finitely many equations. The general idea is to implement an equation of the form  $X_0 = A(\text{Remove}_1(E(\text{Remove}_1(X_0)))) \cup \text{const}$ , in which the functions  $E(X)$  and  $A(X)$  defined in Section 3 represent effective  $\sigma$ -union and  $\sigma$ -intersection, respectively. However, since the function  $A(X)$  cannot be implemented as an expression, this intuitive idea of an equation shall be executed using the approach of Lemma A, by simulating universal quantification implicitly using a pair of inequalities.

The equations will use the following constant sets representing the membership of numbers in the leaves of the tree of  $B_{i_0}$ :

$$\begin{aligned} R_0 &= \{(1x_k 1x_{k-1} \dots 1x_1 10w)_7 \mid \\ &\quad k \geq 0, x_i \in \{3, 6\}^*, \exists e \in \mathbb{N} : \text{Node}(x_1, \dots, x_k) = \tau_1(e), (w)_7 \in B_{\tau_1(e)}\}, \\ R_1 &= \{(1x_k 1x_{k-1} \dots 1x_1 10w)_7 \mid \\ &\quad k \geq 0, x_i \in \{3, 6\}^*, \exists e \in \mathbb{N} : \text{Node}(x_1, \dots, x_k) = \tau_1(e), (w)_7 \in C_{\tau_1(e)}\}. \end{aligned}$$

These sets  $R_i \subseteq T_i$  form the basis of the inductive definition encoded in the equations.

**Lemma 8.** *The function  $\text{Node}$  is partial recursive. The sets  $\text{Paths}$ ,  $R_0$  and  $R_i$  are recursively enumerable.*

*Proof.* To see that  $\text{Node}$  is a partial recursive function, consider the following semi-algorithm for computing its value. If the argument is an empty sequence, the algorithm returns  $i_0$ . If it is  $(x_1, \dots, x_{k+1})$  for  $k \geq 0$ , the algorithm recursively invokes itself to calculate  $\text{Node}(x_1, \dots, x_k) = i_k$ , and then considers all numbers  $e \in \mathbb{N}$  until it finds one with  $\tau_2(e) = i_k$ . If this ever happens, the number  $f_e((x_{k+1})_2)$  is computed and returned. In case any of the numbers do not exist, the algorithm does not terminate.

The set  $\text{Paths}$  is the just set of arguments, on which  $\text{Node}$  stops.

For  $R_0$ , the semi-decision procedure is as follows: given a number with a base-7 notation  $1x_k 1x_{k-1} \dots 1x_1 10w$ , first calculate  $i_k = \text{Node}(x_1, x_2, \dots, x_k)$ , then search for  $e \in \mathbb{N}$  with  $\tau_1(e) = i_k$ , and finally reject if  $(w)_7 = e$ , otherwise accept. A semi-algorithm for  $R_1$  is similar, with acceptance and rejection switched. If  $\text{Node}$  is not defined, or if  $i_k$  is not  $\tau_1(e)$  for any  $e$ , these semi-algorithms do not terminate.  $\square$

Thus all these sets are arithmetical, and hence can be represented by systems of equations with unique solutions. This allows using them in a new system of equations simply as constants.

Consider the following system of equations, which uses subexpressions



defined in Lemmata 5, E and E<sup>-1</sup>:

$$X_0 = E(\text{Remove}_1(X_1)) \cup R_0 \quad (2a)$$

$$X_1 = Y \cup R_1 \quad (2b)$$

$$Y \subseteq (1\Omega_7^*)_7 \quad (2c)$$

$$E^{-1}(Y) \subseteq \text{Remove}_1(X_0) \subseteq E^{-1}(Y \cup E(\text{Remove}_1(X_1))) \quad (2d)$$

$$X_0 \cup X_1 = \text{Paths} \quad (2e)$$

$$X_0 \cap R_1 = X_1 \cap R_0 = \emptyset \quad (2f)$$

Its intended unique solution is  $X_0 = T_0$ ,  $X_1 = T_1$  and  $Y = A(\text{Remove}_1(T_0))$ . The system implements the functions  $E(X)$  and  $A(X)$  to represent effective  $\sigma$ -union and  $\sigma$ -intersection, respectively. For that purpose, the expression for  $E(X)$  introduced in Lemma E, as well as the system of equations implementing  $A(X)$  defined in Lemma A, are applied iteratively to the same variables  $X_0$  and  $X_1$ .

#### 4.4 Proof of correctness

The goal is now to show that the constructed system indeed has a unique solution of the stated form. The proof is by first verifying that it is a solution, and then by showing that every solution must be of this form. Both parts of the argument are based upon the following characterization of the self-dependencies of  $T_0$  and  $T_1$  corresponding to a single node of the tree.

**Lemma 9.** *Let  $x_1, \dots, x_k \in \{3, 6\}^*$  and assume that  $X_1 \cap (1\{3, 6\}^*1x_k \dots 1x_110\Omega_7^*)_7 = T_1 \cap (1\{3, 6\}^*1x_k \dots 1x_110\Omega_7^*)_7$ . Then  $(1x_k1 \dots 1x_110w)_7 \in E(\text{Remove}_1(X_1))$  if and only if  $\text{Node}(x_1, \dots, x_k) = \tau_2(e)$  for some  $e \in \mathbb{N}$  and  $(w)_7 \in B_{\text{Node}(x_1, \dots, x_k)}$ .*

*Proof.* By the definition of  $E$ ,

$$(1x_k \dots 1x_110w)_7 \in E(\text{Remove}_1(X_1)). \quad (3a)$$

holds if and only if

$$\exists x_{k+1} \in \{3, 6\}^* : (x_{k+1}1x_k \dots 1x_110w)_7 \in \text{Remove}_1(X_1), \quad (3b)$$

which is in turn equivalent to

$$\exists x_{k+1} \in \{3, 6\}^* : (1x_{k+1}1x_k \dots 1x_110w)_7 \in X_1. \quad (3c)$$

By the assumption,  $(1x_{k+1}1x_k \dots 1x_110w)_7 \in X_1$  holds if and only if  $(1x_{k+1}1x_k \dots 1x_110w)_7 \in T_1$ , and by the definition of  $T_1$ , the latter is equivalent to  $(w)_7 \in C_{\text{Node}(x_1, \dots, x_k, x_{k+1})}$ , which additionally implies that  $\text{Node}(x_1, \dots, x_k) = \tau_2(e)$  for some  $e \in \mathbb{N}$ . Thus (3c) holds if and only if

$$\exists x_{k+1} \in \{3, 6\}^* : (w)_7 \in C_{f_e((x_{k+1})_2)}, \quad (3d)$$

or, equivalently,

$$(w)_7 \in \bigcup_{x_{k+1} \in \{3,6\}^*} C_{f_e((x_{k+1})_2)}, \quad (3e)$$

because  $(x_{k+1})_2$  for all  $x_{k+1} \in \{3,6\}^*$  enumerates all natural numbers. The latter set is  $B_i$  by definition.  $\square$

The next lemma symmetrically asserts the representation of  $C_i$  by  $A(\text{Remove}_1(X_0))$ .

**Lemma 10.** *Let  $x_1, \dots, x_k \in \{3,6\}^*$  and let  $X_0 \cap (1\{3,6\}^*1x_k \dots 1x_1 10\Omega_7^*)_7 = T_0 \cap (1\{3,6\}^*1x_k \dots 1x_1 10\Omega_7^*)_7$ . Then  $(1x_k 1 \dots 1x_1 10w)_7 \in A(\text{Remove}_1(X_0))$  if and only if  $\text{Node}(x_1, \dots, x_k) = \tau_2(e)$  with  $e \in \mathbb{N}$  and  $(w)_7 \in C_{\text{Node}(x_1, \dots, x_k)}$ .*

The proof is the same as for Lemma 9, with  $A(\text{Remove}_1(X_0))$  instead of  $E(\text{Remove}_1(X_1))$ , with “ $\forall x_{k+1}$ ” instead of “ $\exists x_{k+1}$ ”, with  $(1x_{k+1} 1x_k \dots 1x_1 10w)_7$  in  $X_0$  instead of  $X_1$ , and with  $(w)_7$  in  $\bigcap_{x_{k+1}} B_{f_e((x_{k+1})_2)} = C_i$  instead of  $\bigcup_{x_{k+1}} C_{f_e((x_{k+1})_2)} = B_i$ .

First, the above lemmata are used to obtain a short proof that the intended solution is indeed a solution.

**Lemma 11.** *The following assignment of sets to variables forms a solution of the system of equations (2a)–(2f):*

$$\begin{aligned} X_0 = T_0 &= \{(1x_k \dots 1x_1 10w)_7 \mid k \geq 0, x_i \in \{3,6\}^*, (w)_7 \in B_{\text{Node}(x_1, \dots, x_k)}\} \\ X_1 = T_1 &= \{(1x_k \dots 1x_1 10w)_7 \mid k \geq 0, x_i \in \{3,6\}^*, (w)_7 \in C_{\text{Node}(x_1, \dots, x_k)}\} \\ Y &= A(\text{Remove}_1(T_0)) \end{aligned}$$

*Proof.* To see that the first equation (2a) holds true under this substitution, that is,  $T_0 = E(\text{Remove}_1(T_1)) \cup R_0$ , consider that  $T_0 \subseteq \text{Paths}$  and  $E(\text{Remove}_1(T_1)), R_0 \subseteq \text{Paths}$ , and hence it is sufficient to check that a number  $(1x_k \dots 1x_1 10w)_7 \in \text{Paths}$  is in  $E(\text{Remove}_1(T_1)) \cup R_1$  if and only if it belongs to  $T_0$ .

By Lemma 9,  $(1x_k \dots 1x_1 10w)_7 \in E(\text{Remove}_1(T_1))$  holds if and only if  $\text{Node}(x_1, \dots, x_k) = \tau_2(e)$  for some  $e \in \mathbb{N}$  and  $(w)_7 \in B_{\text{Node}(x_1, \dots, x_k)}$ . At the same time, by the definition of  $R_1$ ,  $(1x_k \dots 1x_1 10w)_7 \in R_0$  if and only if  $\text{Node}(x_1, \dots, x_k) = \tau_1(e)$  for  $e \in \mathbb{N}$  and  $(w)_7 \in B_{\text{Node}(x_1, \dots, x_k)}$ . Combining these two cases together,  $(1x_k \dots 1x_1 10w)_7 \in E(\text{Remove}_1(T_1)) \cup R_1$  if and only if  $\text{Node}(x_1, \dots, x_k)$  is defined and  $(w)_7 \in B_{\text{Node}(x_1, \dots, x_k)}$ , which is exactly the condition of the membership of  $n$  in  $T_0$ .

The second equation (2b) is verified similarly. Both sides of the equality  $T_1 = A(\text{Remove}_1(T_1)) \cup R_1$  are subsets of  $\text{Paths}$ , and hence it is sufficient to check that every number of the form  $(1x_k \dots 1x_1 10w)_7$  with  $k \geq 0$  and  $x_i \in \{3,6\}^*$  is in  $A(\text{Remove}_1(T_1)) \cup R_1$  if and only if it is in  $T_1$ . The proof is the same as for (2a), this time using Lemma 10.

The next pair of equations (2c)–(2d) is checked according to Lemma A, with  $S = \text{Remove}_1(T_0)$  and  $\tilde{S} = \text{Remove}_1(T_1)$ . Firstly, one should validate its assumptions. The sets  $\text{Remove}_1(T_0)$  and  $\text{Remove}_1(T_1)$  are disjoint, because so are  $T_0$  and  $T_1$ , due to Lemma 7. The union of these sets is

$$\begin{aligned} \text{Remove}_1(T_0) \cup \text{Remove}_1(T_1) &= \text{Remove}_1(T_0 \cup T_1) = \text{Remove}_1(\text{Paths}) = \\ &= \{(x_k 1x_{k-1} \dots 1x_1 10w)_7 \mid k \geq 1, x_i \in \{3, 6\}^*, \text{Node}(x_1, \dots, x_k) \text{ is defined}\} = \\ &= \{(x1w)_7 \mid w \in L_0\}, \end{aligned}$$

for a suitable language  $L_0 \subseteq \Omega_7^*$  representing the set of well-defined addresses in the tree. Thus both assumptions of Lemma A hold, and it asserts that the equations (2c)–(2d) hold true, that is, that  $A(\text{Remove}_1(T_0)) \subseteq (1\Omega_7^*)_7$  and

$$\begin{aligned} E^{-1}(A(\text{Remove}_1(T_0))) &\subseteq \text{Remove}_1(T_0) \subseteq \\ &\subseteq E^{-1}(A(\text{Remove}_1(T_0)) \cup E(\text{Remove}_1(T_1))). \end{aligned}$$

The equation (2e) turns into an equality  $T_0 \cup T_1 = \text{Paths}$ , which is true by Lemma 7.

To see that the last equation (2f) is satisfied, consider that  $T_0 \cap R_1 \subseteq T_0 \cap T_1 = \emptyset$  by Lemma 7, and similarly  $T_1 \cap R_0 \subseteq T_1 \cap T_0 = \emptyset$ .  $\square$

The second and the more difficult task is to demonstrate that every solution of the system must coincide with the given solution. The argument uses the well-founded induction on the structure of the tree. The membership of numbers of the form  $(1x_k 1x_{k-1} \dots 1x_1 10w)_7$ , with  $k \geq 0$ ,  $x_i \in \{3, 6\}^*$  and  $w \in \Omega_7^* \setminus 0\Omega_7^*$ , in the variables  $X_0$  and  $X_1$  is first determined for larger  $k$ 's and then inductively extended down to  $k = 0$ . Lemmata 9 and 10 are specifically designed to handle the induction step in this argument.

**Lemma 12.** *If  $\text{Node}(x_1, \dots, x_k) = i$  is defined, then, for every solution of the system, and for every number  $(1x_k \dots 1x_1 10w)_7$  with  $w \in \Omega_7^* \setminus 0\Omega_7^*$ ,*

1.  $(1x_k \dots 1x_1 10w)_7$  is in  $X_0$  if and only if  $(w)_7$  is in  $B_i$ ;
2.  $(1x_k \dots 1x_1 10w)_7$  is in  $X_1$  if and only if  $(w)_7$  is in  $C_i$ .

*Proof.* The proof proceeds by a well-founded induction on the index  $i \in I$ , with respect to the ordering  $\prec$  on  $I$ . Each descending sequence of indices corresponds to a path in the tree of  $B_{i_0}$ , and all such paths are finite by Lemma 6, which justifies the use of the well-founded induction principle.

### Induction basis

Consider an index minimal according to  $\prec$ , which is of the form  $i = \text{Node}(x_1, \dots, x_k) = \tau_1(e)$  with  $e \in \mathbb{N}$ . The first claimed equivalence for  $X_0$  and  $B_i$  is established as follows.

⊖ If  $(w)_7 \in B_i$ , then  $(1x_k \dots 1x_1 10w)_7 \in R_0$ , and, by the equation (2a),  $(1x_k \dots 1x_1 10w)_7 \in X_0$ .

⊖ Conversely, if  $(1x_k \dots 1x_1 10w)_7 \in X_0$ , then, by (2f),  $(1x_k \dots 1x_1 10w)_7 \notin R_1$ , and accordingly  $(w)_7 \notin C_i$ , or, equivalently,  $(w)_7 \in B_i$ .

This proves the equivalence for  $X_0$  in the base case of the induction. The other equivalence for  $X_1$  is established by exactly the same argument.

### Induction step

For the induction step, fix  $x_1, \dots, x_k$ , with  $i = \text{Node}(x_1, \dots, x_k) = \tau_2(e)$  for some  $e \in \mathbb{N}$ . Assume that the claim of the lemma holds for all  $i' = \text{Node}(x_1, \dots, x_k, x_{k+1})$ . The task is to show that the same statement holds for  $i$ . Note that, under the induction assumption, Lemmata 9 and 10 are applicable.

#### Induction step: $X_0$ and infinite union

By the equation (2a),  $(1x_k \dots 1x_1 10w)_7 \in X_0$  holds if and only if this number belongs to  $E(\text{Remove}_1(X_1))$  or to  $R_0$ . The former is equivalent to  $(w)_7 \in B_i$  by Lemma 9, while the latter is impossible because  $\text{Node}(x_1, \dots, x_k) = \tau_2(e)$  for some  $e$ .

#### Induction step: $X_1$ and infinite intersection

Consider the following consequence of the equation (2d), obtained by intersecting it with the set  $(\{3, 6\}^* 1x_k \dots 1x_1 10\Omega_7^*)_7$ :

$$\begin{aligned} E^{-1}(Y) \cap (\{3, 6\}^* 1x_k \dots 1x_1 10\Omega_7^*)_7 &\subseteq \\ &\subseteq \text{Remove}_1(X_0) \cap (\{3, 6\}^* 1x_k \dots 1x_1 10\Omega_7^*)_7 \subseteq \\ &\subseteq E^{-1}(Y \cup E(\text{Remove}_1(X_1))) \cap (\{3, 6\}^* 1x_k \dots 1x_1 10\Omega_7^*)_7. \end{aligned}$$

This equation shall now be equivalently transformed to match the form required by Lemma A. Consider that, for every set  $S \subseteq \mathbb{N}$ ,

$$\begin{aligned} E^{-1}(S) \cap (\{3, 6\}^* 1x_k \dots 1x_1 10\Omega_7^*)_7 &= E^{-1}(S \cap (1x_k \dots 1x_1 10\Omega_7^*)_7), \\ E(S) \cap (1x_k \dots 1x_1 10\Omega_7^*)_7 &= E(S \cap (\{3, 6\}^* 1x_k \dots 1x_1 10\Omega_7^*)_7) \end{aligned}$$

and

$$\begin{aligned} \text{Remove}_1(S) \cap (\{3, 6\}^* 1x_k \dots 1x_1 10\Omega_7^*)_7 &= \\ &= \text{Remove}_1(S \cap (\{3, 6\}^* 1x_k \dots 1x_1 10\Omega_7^*)_7). \end{aligned}$$

Using these identities, the above consequence of the equation (2d) can be restated as

$$\begin{aligned} E^{-1}(Y \cap (1x_k \dots 1x_1 10\Omega_7^*)_7) &\subseteq \\ &\subseteq \text{Remove}_1(X_0 \cap (1\{3, 6\}^* 1x_k \dots 1x_1 10\Omega_7^*)_7) \subseteq \\ &\subseteq E^{-1}[(Y \cap (1x_k \dots 1x_1 10\Omega_7^*)_7) \cup E(\text{Remove}_1(X_1 \cap (1\{3, 6\}^* 1x_k \dots 1x_1 10\Omega_7^*)_7))], \end{aligned}$$

which, introducing new variables

$$\begin{aligned} X'_0 &= \text{Remove}_1(X_0 \cap (1\{3, 6\}^* 1x_k \dots 1x_1 10\Omega_7^*)_7), \\ X'_1 &= \text{Remove}_1(X_1 \cap (1\{3, 6\}^* 1x_k \dots 1x_1 10\Omega_7^*)_7) \quad \text{and} \\ Y' &= Y \cap (1x_k \dots 1x_1 10\Omega_7^*)_7, \end{aligned}$$

is written as follows:

$$E^{-1}(Y') \subseteq X'_0 \subseteq E^{-1}(Y' \cup E(X'_1)). \quad (4a)$$

The equation (2c) has a similar consequence:

$$Y' \subseteq (1\Omega_7^*)_7. \quad (4b)$$

The values of  $X'_0$  and  $X'_1$  are in fact uniquely determined. Consider that  $(x1x_k \dots 1x_1 10w)_7 \in X'_0$  if and only if  $(x1x_k \dots 1x_1 10w)_7 \in \text{Remove}_1(X_0)$ , which is in turn equivalent to  $(1x1x_k \dots 1x_1 10w)_7 \in X_0$ . The latter, by the induction hypothesis, holds if and only if  $(w)_7 \in B_{\text{Node}(x_1, \dots, x_k, x)}$ . Hence,

$$\begin{aligned} X'_0 &= \{(x1x_k \dots 1x_1 10w)_7 \mid x \in \{3, 6\}^*, (w)_7 \in B_{\text{Node}(x_1, \dots, x_k, x)}\}, \quad \text{and} \\ X'_1 &= \{(x1x_k \dots 1x_1 10w)_7 \mid x \in \{3, 6\}^*, (w)_7 \in C_{\text{Node}(x_1, \dots, x_k, x)}\} \end{aligned}$$

by a similar argument. These two sets are thereby disjoint, as so are  $B_{\text{Node}(x_1, \dots, x_k, x)}$  and  $C_{\text{Node}(x_1, \dots, x_k, x)}$  for any  $x$ . Furthermore, each number  $(x1x_k \dots 1x_1 10w)_7$  is either in  $X'_0$  or in  $X'_1$ , depending on whether  $(w)_7$  is in  $B_{\text{Node}(x_1, \dots, x_k, x)}$  or in  $C_{\text{Node}(x_1, \dots, x_k, x)}$ , and thus the union of these two variables is exactly

$$X'_0 \cup X'_1 = (\{3, 6\}^* 1x_k \dots 1x_1 10\Sigma_7^*)_7.$$

This allows applying Lemma A to the equations (4), and according to this lemma, the value of  $Y'$  is completely determined as  $Y' = A(X'_0)$ . In the original variables,

$$Y \cap (1x_k \dots 1x_1 10\Omega_7^*)_7 = A(\text{Remove}_1(X_0 \cap (1\{3, 6\}^* 1x_k \dots 1x_1 10\Omega_7^*)_7)).$$

Using the latter equality, the induction step for  $X_1$  is proved as follows. By the equation (2b), a number  $(1x_k \dots 1x_1 10w)_7$  with  $w \in \Omega_7^* \setminus 0\Omega_7^*$  is in  $X_1$  if and only if it is in  $Y$  or in  $R_1$ . Since  $\text{Node}(x_1, \dots, x_k) = \tau_2(e)$  for some  $e$ , the latter is impossible, and hence the statement is equivalent to  $(1x_k \dots 1x_1 10w)_7 \in Y$ . By the above arguments, this holds if and only if the number  $(1x_k \dots 1x_1 10w)_7$  belongs to  $A(\text{Remove}_1(X_0))$ . The latter, by Lemma 9, is equivalent to  $(w)_7 \in C_{\text{Node}(x_1, \dots, x_k)}$ , as claimed.  $\square$

Now, Lemmata 11 and 12 together assert that there is exactly one solution of the intended form:

**Lemma 13.** *The system (2a)–(2f) has a unique solution  $X_0 = T_0$ ,  $X_1 = T_1$ ,  $Y = A(\text{Remove}_1(T_0))$ .*

*Proof.* This assignment is a solution by Lemma 11.

Let  $X_0, X_1, Y$  be an arbitrary solution of the system. The equation (2e) ensures that every number in  $X_0$  or in  $X_1$  is of the form  $(1x_k \dots 1x_1 10w)_7$ , with  $\text{Node}(x_1, \dots, x_k)$  defined and with  $w \in \Omega_7^* \setminus 0\Omega_7^*$ . Then, by Lemma 12,  $(1x_k \dots 1x_1 10w)_7 \in X_0$  if and only if  $(w)_7 \in B_{\text{Node}(x_1, \dots, x_k)}$ , which in turn is equivalent to  $(1x_k \dots 1x_1 10w)_7 \in T_0$ . The case of  $X_1$  is proved by the same argument.

Thus it is proved that  $X_0 = T_0$  and  $X_1 = T_1$ . Finally, applying Lemma A with  $S = X_0$  and  $\widehat{S} = X_1$  to the equations (2c)–(2d) proves that  $Y$  is fixed at  $A(\text{Remove}_1(T_0))$ .  $\square$

## 4.5 Representing the actual set $B_{i_0}$

Besides the desired sets  $B_{i_0}$  and  $C_{i_0}$ , the sets  $T_0$  and  $T_1$  represented by the above system of equations encode all sets on which  $B_{i_0}$  and  $C_{i_0}$  depend. Intersecting  $T_0$  with the constant set  $(10\Omega_7^*)_7$  produces the set  $\{10w \mid (w)_7 \in B_{i_0}\}$ , and in order to obtain  $B_{i_0}$  as it is, one has to remove the leading digits 10 by the following function:

$$\text{Remove}_{10}(X) = \{(w)_7 \mid w \in \Omega_7^* \setminus 0\Omega_7^*, (10w)_7 \in X\}.$$

This function is implemented by a construction analogous to the one in Lemma 5.

**Lemma 14.** *The value of the expression*

$$\bigcup_{t \in \{0,1,2\}} [(X \cap (10\Omega_7^t(\Omega_7^3)^* \setminus 100\Omega_7^*)_7) \dot{-} (10^*)_7] \cap (\Omega_7^t(\Omega_7^3)^* \setminus 100\Omega_7^*)_7$$

on any  $S \subseteq (10(\Omega_7^* \setminus 0\Omega_7^*))_7$  is  $\text{Remove}_{10}(S) = \{(w)_7 \mid (10w)_7 \in S\}$ .

The expression  $\text{Remove}_{10}$  works generally similarly to  $\text{Remove}_1$ , and it is intended to operate as follows:

$$\begin{array}{r} 1 \ 0 \ w_1 \ w_2 \ \dots \ w_0 \\ - \ 1 \ 0 \ 0 \ 0 \ \dots \ 0 \\ \hline w_1 \ w_2 \ \dots \ w_0 \end{array}$$

In this way the correct subtraction reduces the number of digits by two, while an incorrect subtraction of  $(10^i)_7$  with  $i < |0w|$  may reduce the number of digits by one or leave it unchanged. Accordingly, the expression considers the cases of different number of digits modulo 3, rather than modulo 2, as in Lemma 5. In all other respects, the proof of Lemma 14 is the same as the proof of Lemma 5.

**Theorem 2.** *For every hyper-arithmetical set  $B \subseteq \mathbb{Z}$  ( $B \subseteq \mathbb{N}$ ) there is a system of equations over sets of integers (over sets of natural numbers, respectively) using union, addition, singleton constants and the constants  $\mathbb{N}$  and  $-\mathbb{N}$  (union, addition, subtraction and singleton constants, respectively), which has a unique solution  $(B, \dots)$ .*

*Proof.* Assume first that  $B \subseteq \mathbb{N}$ . Let  $B = B_{i_0}$  according to the enumeration of hyper-arithmetical sets, and construct the corresponding system of equations (2a)–(2f).

By Lemmata 13, this system has a unique solution with the  $X_0$ -component

$$T_0 = \{(1x_k 1x_{k-1} \dots 1x_1 10w)_7 \mid k \geq 0, x_i \in \{3, 6\}^*, (w)_7 \in B_{Node(x_1, \dots, x_k)}\}$$

Construct an additional equation

$$X = Remove_{10}(X_0 \cap (10\Omega_7^*)_7).$$

Then its unique solution is

$$X = Remove_{10}(\{(10w)_7 \mid (w)_7 \in B_{i_0}\}) = B_{i_0}.$$

Thus the set  $B_{i_0}$  has been represented by a system of equations in the intermediate form required by Lemma 3, enhanced by Corollary 1 to allow recursively enumerable constants. According to the lemma, the set  $B_{i_0}$  can be represented by a system of equations over sets of natural numbers, using union, addition and subtraction, with singleton constants.

For an arbitrary hyper-arithmetical set of integers, its positive and negative parts are first represented as shown above, and then Lemma 4 yields the system representing the actual set.  $\square$

This main result of the paper deserves being re-stated for language equations with the quotient operation,  $K \cdot L^{-1} = \{u \mid \exists v \in L : uv \in K\}$ .

**Corollary 2.** *For every hyper-arithmetical unary language  $L \subseteq a^*$  there is a system of language equations using union, concatenation, quotient and constant  $\{a\}$ , such that  $(L, \dots)$  is its unique solution.*

## 5 Equations with addition only

Equations over sets of natural numbers with addition as the only operation can represent an *encoding* of every recursive set, with each number  $n \in \mathbb{N}$  represented by the number  $16n + 13$  in the encoding [9]. In order to define this encoding, for each  $i \in \{0, 1, \dots, 15\}$  and for every set  $S \subseteq \mathbb{Z}$ , denote:

$$\tau_i(S) = \{16n + i \mid n \in S\}.$$

The encoding of a set of natural numbers  $\widehat{S} \subseteq \mathbb{N}$  is defined as

$$S = \sigma_0(\widehat{S}) = \{0\} \cup \tau_6(\mathbb{N}) \cup \tau_8(\mathbb{N}) \cup \tau_9(\mathbb{N}) \cup \tau_{12}(\mathbb{N}) \cup \tau_{13}(\widehat{S}),$$

**Proposition 5** ([9, THM. 5.3]). *For every recursive set  $S$  there exists a system of equations over sets of natural numbers in variables  $X, Y_1, \dots, Y_m$  using the operation of addition and ultimately periodic constants, which has a unique solution with  $X = \sigma_0(S)$ .*

This result is proved by first representing the set  $S$  by a system with addition and union, and then by representing addition and union of sets using addition of their  $\sigma_0$ -encodings.

The purpose of this section is to obtain a similar result for equations over sets of integers: namely, that they can represent the same kind of encoding of every hyper-arithmetical set. For every set  $\widehat{S} \subseteq \mathbb{Z}$ , define its *encoding* as the set

$$S = \sigma(\widehat{S}) = \{0\} \cup \tau_6(\mathbb{Z}) \cup \tau_8(\mathbb{Z}) \cup \tau_9(\mathbb{Z}) \cup \tau_{12}(\mathbb{Z}) \cup \tau_{13}(\widehat{S}).$$

The subset  $S \cap \{16n + i \mid n \in \mathbb{Z}\}$  is called the  *$i$ -th track* of  $S$ .

The first result on this encoding is that the condition of a set  $X$  being an encoding of any set can be specified by an equation of the form  $X + C = D$ .

**Lemma 15** (cf. [9, LEMMA 3.3]). *A set  $X \subseteq \mathbb{Z}$  satisfies an equation*

$$X + \{0, 4, 11\} = \bigcup_{i \in \{0, 1, 3, 4, 6, 7, 8, 9, 10, 12, 13\}} \tau_i(\mathbb{Z}) \cup \{11\}$$

*if and only if  $X = \sigma(\widehat{X})$  for some  $\widehat{X} \subseteq \mathbb{Z}$ .*

*Proof.* Denote

$$\text{TRACK}_i(S) = \{n \mid 16n + i \in S\}.$$

A set  $S$  is said to have an *empty (full) track  $i$*  if  $\text{TRACK}_i(S) = \emptyset$  ( $\text{TRACK}_i(S) = \mathbb{Z}$ , respectively).

$\Leftrightarrow$  Let  $X$  be any set that satisfies the equation. Then the sum  $\text{TRACK}_2(X + \{0, 4, 11\})$  has empty tracks 2, 5, 14 and 15:

$$\begin{aligned} \text{TRACK}_2(X + \{0, 4, 11\}) &= \text{TRACK}_5(X + \{0, 4, 11\}) = \\ &= \text{TRACK}_{14}(X + \{0, 4, 11\}) = \text{TRACK}_{15}(X + \{0, 4, 11\}) = \emptyset \end{aligned}$$

For this condition to hold,  $X$  must have many empty tracks as well. To be precise, each track  $t$  with  $t, t + 4$  or  $t + 11 \pmod{16}$  being in  $\{2, 5, 14, 15\}$  must be an empty track in  $X$ . Calculating such set of tracks,  $\{2, 5, 14, 15\} - \{0, 4, 11\} \pmod{16} = \{1, 2, 3, 4, 5, 7, 10, 11, 14, 15\}$  are the numbers of tracks that must be empty in  $X$ .

Similar considerations apply to track 11, as  $\text{TRACK}_{11}(X + \{0, 4, 11\}) = \{0\}$ . For every track  $t$  with  $t = 11, t + 4 = 11 \pmod{16}$  or  $t + 11 = 11 \pmod{16}$ , it must hold that the  $t$ -th track of  $X$  is either an empty track or  $\text{TRACK}_t(X) = \{0\}$ . The latter must hold for at least one such  $t$ . Let us



calculate all such tracks  $t$ : these are tracks with numbers  $\{11\} - \{0, 4, 11\} \pmod{16} = \{0, 7, 11\}$ . Since it tracks number 7 and 11 are already known to be empty, it follows that  $\text{TRACK}_0(X) = \{0\}$ .

In order to prove that  $X$  is a valid encoding of some set, it remains to prove that tracks number 6, 8, 9, 12 in  $X$  are full. Consider first that  $\text{TRACK}_3(X + \{0, 4, 11\}) = \mathbb{Z}$ . Let us calculate the track numbers  $t$  such that there is  $t' \in \{0, 4, 11\}$  with  $(t + t') \pmod{16} = 3$ : these are  $\{3\} - \{0, 4, 11\} \pmod{16} = \{3, 8, 15\}$ . Since tracks 3, 15 are known to be empty, then

$$\begin{aligned} \mathbb{Z} &= \text{TRACK}_3(X + \{0, 4, 11\}) = \\ &= \text{TRACK}_3(X) \cup (\text{TRACK}_{15}(X) + 1) \cup (\text{TRACK}_8(X) + 1) = \\ &= \emptyset \cup \emptyset \cup (\text{TRACK}_8(X) + 1) = \text{TRACK}_8(X) + 1, \end{aligned}$$

and thus track 8 of  $X$  is full. The analogous argument is used to prove that tracks 12, 9, 6 are full. Consider  $\text{TRACK}_7(X + \{0, 4, 11\}) = \mathbb{Z}$ . Then  $\{7\} - \{0, 4, 11\} \pmod{16} = \{7, 3, 12\}$ . Since it is already known that tracks 3, 7 are empty, the track 12 is full:

$$\begin{aligned} \mathbb{Z} &= \text{TRACK}_7(X + \{0, 4, 11\}) = \\ &= \text{TRACK}_7(X) \cup \text{TRACK}_3(X) \cup (\text{TRACK}_{12}(X) + 1) = \\ &= \emptyset \cup \emptyset \cup (\text{TRACK}_{12}(X) + 1) = \text{TRACK}_{12}(X) + 1. \end{aligned}$$

In the same way consider  $\text{TRACK}_9(X + \{0, 4, 11\}) = \mathbb{Z}$ . Then  $\{9\} - \{0, 4, 11\} \pmod{16} = \{9, 5, 14\}$  and tracks 5, 14 are empty, thus track 9 is full:

$$\begin{aligned} \mathbb{Z} &= \text{TRACK}_9(X + \{0, 4, 11\}) = \\ &= \text{TRACK}_9(X) \cup \text{TRACK}_5(X) \cup (\text{TRACK}_{14}(X) + 1) = \\ &= \text{TRACK}_9(X) \cup \emptyset \cup \emptyset = \text{TRACK}_9(X). \end{aligned}$$

Now let us inspect  $\text{TRACK}_{10}(X + \{0, 4, 11\})$ . Then  $\{10\} - \{0, 4, 11\} \pmod{16} = \{10, 6, 15\}$ . Since the tracks 10, 15 are empty, then the 6th track is full:

$$\begin{aligned} \mathbb{Z} &= \text{TRACK}_{10}(X + \{0, 4, 11\}) = \\ &= \text{TRACK}_{10}(X) \cup \text{TRACK}_6(X) \cup 1 + \text{TRACK}_{15}(X) = \\ &= \emptyset \cup \text{TRACK}_6(X) \cup \emptyset = \text{TRACK}_6(X). \end{aligned}$$

Thus it has been proved that  $X = \sigma(\text{TRACK}_{13}(X))$ .

⊖ It remains to show the converse, that is, that if  $X = \sigma(\widehat{X})$ , then

$$X + \{0, 4, 11\} = \bigcup_{i \in \{0, 1, 3, 4, 6, 7, 8, 9, 10, 12, 13\}} \tau_i(\mathbb{Z}) \cup \{11\}.$$

	+0	+4	+11
0 : {0}	0 : {0}	4 : {0}	11 : {0}
6 : $\mathbb{Z}$	6 : $\mathbb{Z}$	10 : $\mathbb{Z}$	1 : $\mathbb{Z}$
8 : $\mathbb{Z}$	8 : $\mathbb{Z}$	12 : $\mathbb{Z}$	3 : $\mathbb{Z}$
9 : $\mathbb{Z}$	9 : $\mathbb{Z}$	13 : $\mathbb{Z}$	4 : $\mathbb{Z}$
12 : $\mathbb{Z}$	12 : $\mathbb{Z}$	0 : $\mathbb{Z}$	7 : $\mathbb{Z}$
13 : $\widehat{X}$	13 : $\widehat{X}$	1 : $\widehat{X} + 1$	8 : $\widehat{X} + 1$

Table 1: Tracks in the sum  $\sigma(\widehat{X}) + \{0, 4, 11\}$ , only non-empty tracks of  $\sigma(\widehat{X})$  are included.

Since  $X = \bigcup_{i=0}^{15} \tau_i(\text{TRACK}_i(X))$ , then

$$X + \{0, 4, 11\} = \left( \bigcup_i \tau_i(\text{TRACK}_i(X)) + 0 \right) \cup \left( \bigcup_i \tau_i(\text{TRACK}_i(X)) + 4 \right) \cup \left( \bigcup_i \tau_i(\text{TRACK}_i(X)) + 11 \right),$$

and Table 1 presents the form of each particular term in this union. Each  $i$ th row represents track number  $i$  in  $X$ , and each column labeled  $+j$  for  $j \in \{0, 4, 11\}$  corresponds to the addition of a number  $j$ . The cell  $(i, j)$  gives the set  $\text{TRACK}_i(X) + j$  and the number of the track in which this set appears in the result (this is track  $i+j \pmod{16}$ ). Then each  $\ell$ -th track  $X + \{0, 4, 11\}$  is obtained as a union of all the appropriate sets in the Table 1.

According to the table, the values of the set  $\widehat{X}$  are reflected in three tracks of the sum  $X + \{0, 4, 11\}$ : in tracks 13, 1 and 8 (in the last two cases, with offset 1). However, at the same time the sum contains full tracks 1, 8 and 13, and the contributions of  $\widehat{X}$  to the sum are subsumed by these numbers, as  $\tau_{13}(\widehat{X}) \subseteq \tau_{13}(\mathbb{Z})$ ,  $\tau_1(\widehat{X} + 1) \subseteq \tau_1(\mathbb{Z})$  and  $\tau_8(\widehat{X} + 1) \subseteq \tau_8(\mathbb{Z})$ . Therefore, the value of the expression does not depend on  $\widehat{X}$ . Taking the union of all entries of the Table 1 proves that  $X + \{0, 4, 11\}$  equals

$$\bigcup_{i \in \{0, 1, 3, 4, 6, 7, 8, 9, 10, 12, 13\}} \tau_i(\mathbb{Z}) \cup \{11\},$$

as stated in the lemma. □

Now, assuming that the given system of equations with union and addition is decomposed to have all equations of the form  $X = Y + Z$ ,  $X = Y \cup Z$  or  $X = \text{const}$ , these equations can be simulated in a new system as follows:

**Lemma 16** (cf. [9, LEMMA 4.1]). *For all sets  $X, Y, Z \subseteq \mathbb{Z}$ ,*

$$\begin{aligned} \sigma(Y) + \sigma(Z) + \{0, 1\} &= \sigma(X) + \sigma(\{0\}) + \{0, 1\} && \text{if and only if } Y + Z = X \\ \sigma(Y) + \sigma(Z) + \{0, 2\} &= \sigma(X) + \sigma(X) + \{0, 2\} && \text{if and only if } Y \cup Z = X. \end{aligned}$$

*Proof.* The goal is to show that that for all  $Y, Z \subseteq \mathbb{Z}$ , the sum

$$\sigma(Y) + \sigma(Z) + \{0, 1\}$$

encodes the set  $Y + Z + 1$  on one of its tracks, while the contents of all other tracks does not depend on  $Y$  or on  $Z$ . Similarly, the sum

$$\sigma(Y) + \sigma(Z) + \{0, 2\}$$

has a track that encodes  $Y \cup Z$ , while the rest of its tracks also do not depend on  $Y$  and  $Z$ .

The common part of both of the above sums is  $\sigma(Y) + \sigma(Z)$ , so let us calculate it first. Since

$$\begin{aligned} \sigma(Y) &= \{0\} \cup \tau_6(\mathbb{Z}) \cup \tau_8(\mathbb{Z}) \cup \tau_9(\mathbb{Z}) \cup \tau_{12}(\mathbb{Z}) \cup \tau_{13}(Y) \quad \text{and} \\ \sigma(Z) &= \{0\} \cup \tau_6(\mathbb{Z}) \cup \tau_8(\mathbb{Z}) \cup \tau_9(\mathbb{Z}) \cup \tau_{12}(\mathbb{Z}) \cup \tau_{13}(Z), \end{aligned}$$

by the distributivity of union, the sum  $\sigma(Y) + \sigma(Z)$  is a union of 36 terms, each being a sum of two individual tracks. Every such sum is contained in a single track as well, and Table 3 gives a case inspection of the form of all these terms. Each of its six rows corresponds to one of the nonempty tracks of  $\sigma(Y)$ , while its six columns refer to the nonempty tracks in  $\sigma(Z)$ . Then the cell gives the sum of these tracks, in the form of the track number and track contents: that is, for row representing  $\text{TRACK}_i(\sigma(Y))$  and for column representing  $\text{TRACK}_j(\sigma(Z))$ , the cell  $(i, j)$  represents the set  $\text{TRACK}_i(\sigma(Y)) + \text{TRACK}_j(\sigma(Z))$ , which is bound to be on track  $i + j \pmod{16}$ . For example, the sum of track 8 of  $\sigma(Y)$  and track 9 of  $\sigma(Z)$  falls onto track  $1 = 8 + 9 \pmod{16}$  and equals

$$\tau_8(\mathbb{Z}) + \tau_9(\mathbb{Z}) = \{8 + 9 + 16(m + n) \mid m, n \in \mathbb{Z}\} = \{1 + 16n \mid n \in \mathbb{Z}\} = \tau_1(\mathbb{Z}),$$

while adding track 13 of  $\sigma(Y)$  to track 13 of  $\sigma(Z)$  results in

$$\tau_{13}(Y) + \tau_{13}(Z) = \{26 + 16(m + n) \mid m \in Y, n \in Z\} = \tau_{10}(Y + Z + 1),$$

which is reflected in the table 3. Each question mark denotes a track with unspecified contents. Though this contents can be calculated, it is actually irrelevant, because it does not influence the value of the subsequent sums  $\sigma(Y) + \sigma(Z) + \{0, 1\}$  and  $\sigma(Y) + \sigma(Z) + \{0, 2\}$ .

Now the value of each  $i$ -th track of  $\sigma(Y) + \sigma(Z)$  is obtained as the union of all sums in Table 3 that belong to the  $i$ -th track. The final values of these tracks are presented in the corresponding column of Table 2.

Now the contents of the tracks in  $\sigma(Y) + \sigma(Z) + \{0, 1\}$  can be completely described. The calculations are given in Table 2, and the result is that for all  $Y$  and  $Z$ ,

$$\begin{aligned} \text{TRACK}_{11}(\sigma(Y) + \sigma(Z) + \{0, 1\}) &= Y + Z + 1 \\ \text{TRACK}_i(\sigma(Y) + \sigma(Z) + \{0, 1\}) &= \mathbb{Z} \quad \text{for } i \neq 11 \end{aligned}$$

	$\sigma(Y)$	$\sigma(Z)$	$\sigma(Y)+\sigma(Z)$	$\sigma(Y)+\sigma(Z)+\{0,1\}$	$\sigma(Y)+\sigma(Z)+\{0,2\}$
0	$\{0\}$	$\{0\}$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$
1	$\emptyset$	$\emptyset$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$
2	$\emptyset$	$\emptyset$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$
3	$\emptyset$	$\emptyset$	?	$\mathbb{Z}$	$\mathbb{Z}$
4	$\emptyset$	$\emptyset$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$
5	$\emptyset$	$\emptyset$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$
6	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$
7	$\emptyset$	$\emptyset$	$\emptyset$	$\mathbb{Z}$	$\mathbb{Z}$
8	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$
9	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$
10	$\emptyset$	$\emptyset$	$Y + Z + 1$	$\mathbb{Z}$	$\mathbb{Z}$
11	$\emptyset$	$\emptyset$	$\emptyset$	$Y + Z + 1$	$\mathbb{Z}$
12	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$
13	$Y$	$Z$	$Y \cup Z$	$\mathbb{Z}$	$Y \cup Z$
14	$\emptyset$	$\emptyset$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$
15	$\emptyset$	$\emptyset$	$\mathbb{Z}$	$\mathbb{Z}$	$\mathbb{Z}$

Table 2: Tracks in the sums of  $\sigma(Y) + \sigma(Z)$  with constants.

It easily follows that

$$X = Y + Z$$

iff

$$\sigma(X) + \sigma(\{0\}) + \{0, 1\} = \sigma(Y) + \sigma(Z) + \{0, 1\},$$

as, clearly,  $X = X + \{0\}$ .

For the set  $\sigma(Y) + \sigma(Z) + \{0, 2\}$ , in the same way, for all  $Y$  and  $Z$ ,

$$\begin{aligned} \text{TRACK}_{13}(\sigma(Y) + \sigma(Z) + \{0, 2\}) &= Y \cup Z \\ \text{TRACK}_j(\sigma(Y) + \sigma(Z) + \{0, 2\}) &= \mathbb{Z} \quad \text{for } j \neq 13 \end{aligned}$$

and therefore for all  $X, Y, Z$ ,

$$X = Y \cup Z$$

iff

$$\sigma(X) + \sigma(X) + \{0, 2\} = \sigma(Y) + \sigma(Z) + \{0, 2\},$$

since  $X = X \cup X$ .

Both claims of the lemma follow.  $\square$

Using these two lemmata, one can simulate any system with addition and union by a system with addition only. Taking systems representing different hyper-arithmetical sets, the following result on the expressive power of systems with addition can be established:

	$0 : \{0\}$	$6 : \mathbb{Z}$	$8 : \mathbb{Z}$	$9 : \mathbb{Z}$	$12 : \mathbb{Z}$	$13 : \mathbb{Z}$
$0 : \{0\}$	$0 : \{0\}$	$6 : \mathbb{Z}$	$8 : \mathbb{Z}$	$9 : \mathbb{Z}$	$12 : \mathbb{Z}$	$13 : \mathbb{Z}$
$6 : \mathbb{Z}$	$6 : \mathbb{Z}$	$12 : \mathbb{Z}$	$14 : \mathbb{Z}$	$15 : \mathbb{Z}$	$2 : \mathbb{Z}$	$3 : ?$
$8 : \mathbb{Z}$	$8 : \mathbb{Z}$	$14 : \mathbb{Z}$	$0 : \mathbb{Z}$	$1 : \mathbb{Z}$	$4 : \mathbb{Z}$	$5 : ?$
$9 : \mathbb{Z}$	$9 : \mathbb{Z}$	$15 : \mathbb{Z}$	$1 : \mathbb{Z}$	$2 : \mathbb{Z}$	$5 : \mathbb{Z}$	$6 : ?$
$12 : \mathbb{Z}$	$12 : \mathbb{Z}$	$2 : \mathbb{Z}$	$4 : \mathbb{Z}$	$5 : \mathbb{Z}$	$8 : \mathbb{Z}$	$9 : ?$
$13 : Y$	$13 : Y$	$3 : ?$	$5 : ?$	$6 : ?$	$9 : ?$	$10 : (Y + Z) + 1$

Table 3: Tracks in the sum  $\sigma(Y) + \sigma(Z)$ . Question marks denote sets that depend on  $X$  or  $Y$  and whose actual values are unimportant.

**Theorem 3.** *For every hyper-arithmetical set  $S \subseteq \mathbb{Z}$  there exists a system of equations over sets of integers using the operation of addition and ultimately periodic constants, which has a unique solution with  $X_1 = T$ , where  $S = \{n \mid 16n \in T\}$ .*

*Sketch of a proof.* A system of equations with union and addition representing  $S$  exists by Theorem 2. This system is first decomposed to have all equations of the form  $X = Y + Z$ ,  $X = Y \cup Z$  or  $X = C$ . For every variable  $X$  of this system, the new system has a variable  $X'$  with an equation as in Lemma 15. Next, according to Lemma 16, the equations  $Y + Z = X$ ,  $Y \cup Z = X$  or  $X = C$  are transformed to equations  $Y' + Z' + \{0, 1\} = X' + \sigma(\{0\}) + \{0, 1\}$ ,  $Y' + Z' + \{0, 2\} = X' + X' + \{0, 2\}$  and  $X' = \sigma(C)$ , respectively, and the resulting system should have a unique solution with  $X' = \sigma(X)$ . Thus the constructed system represents the set  $\sigma(S)$ , and adding an extra equation  $X_1 = X + \{-13\}$  yields the set  $T = \sigma(S) - 13$  with the desired properties.  $\square$

## 6 Decision problems

Having a solution (solution existence) and having exactly one solution (solution uniqueness) are basic properties of a system of equations. For language equations with continuous operations, testing *solution existence* is a  $\Pi_1^0$ -complete decision problem [20], and it remains  $\Pi_1^0$ -complete already in the case of a unary alphabet, concatenation as the only operation and regular constants [9], that is, for equations over sets of natural numbers with addition only. For the same formalisms, *solution uniqueness* is  $\Pi_2^0$ -complete.

Consider equations over sets of integers. Since their expressive power extends beyond the arithmetical hierarchy, the decision problems should accordingly be harder. In fact, the solution existence is  $\Sigma_1^1$ -complete, which will now be proved using a reduction from the following problem:

**Proposition 6** (Rogers [22, THM. 16-XX]). *Consider trees with nodes labeled by finite sequences of natural numbers, such that a node*

$(x_1, \dots, x_{k-1}, x_k)$  is a son of  $(x_1, \dots, x_{k-1})$ , and the empty sequence  $\varepsilon$  is the root. Then the following problem is  $\Pi_1^1$ -complete: “Given a description of a Turing machine recognizing the set of nodes of a certain tree, determine whether this tree has no infinite paths”.

In other words, a given Turing machine recognizes sequences of natural numbers, and the task is to determine whether there is *no* infinite sequence of natural numbers, such that all of its prefixes would be accepted by the machine. The  $\Sigma_1^1$ -complete complement of the problem is testing whether such an infinite sequence exists, and it can be reformulated as follows:

**Corollary 3.** *The following problem is  $\Sigma_1^1$ -complete: “Given a Turing machine  $M$  working on natural numbers, determine whether there exists an infinite sequence of strings  $\{x_i\}_{i=1}^\infty$  with  $x_i \in \{3, 6\}^*$ , such that  $M$  accepts  $(1x_k 1x_{k-1} \dots 1x_1 1)_7$  for all  $k \geq 0$ ”.*

This problem can be reduced to testing existence of a solution of equations over sets of numbers.

**Theorem 4.** *The problem of whether a given system of equations over sets of integers with addition and ultimately periodic constants has a solution is  $\Sigma_1^1$ -complete.*

*Proof.* For any fixed system of equations, the statement that it has a solution naturally belongs to  $\Sigma_1^1$ : taking the arithmetical formula  $Eq(X_1, \dots, X_n)$ , from Lemma 1, it suffices to write a second-order statement

$$(\exists X_1) \dots (\exists X_n) Eq(X_1, \dots, X_n).$$

Furthermore, note that a given system can be effectively transformed to such a formula.

Consider that the condition of a given closed  $\Sigma_1^1$ -formula’s being true can be specified by a certain *universal  $\Sigma_1^1$ -formula*  $\varphi(x)$ , with  $\varphi(n)$  true if and only if  $n$  is a number representing a true closed  $\Sigma_1^1$ -formula [22, COR. 16-XX(A)], this leads to a  $\Sigma_1^1$  formula representing the existence of solution of a system.

In order to prove that testing solution existence is  $\Sigma_1^1$ -hard, it is sufficient to reduce the problem from Corollary 3 to it. Let  $M$  be the given Turing machine. Since  $L(M) \in \Sigma_1^0$ , there is a system of equations over sets of integers in variables  $Y, Y_1, \dots, Y_m$ , which has a unique solution with  $Y = L(M)$ , and this system can be effectively constructed from the description of  $M$ . Introducing extra variables  $X$  and  $Y$ , consider the following additional equations, where the expressions  $E$  and  $Remove_1$  are taken from Lemma E and Lemma 5:

$$\begin{aligned} X &\subseteq Y \\ \{1\} &\subseteq X \\ X &= E(Remove_1(X)) \end{aligned}$$

The variable  $X$  represents a subset of  $Y$  containing the set of finite prefixes of one or more infinite sequences. The claim is that this system has a solution if and only if there exists an infinite sequence  $x_1, x_2, \dots, x_k, \dots$ , such that each number  $(1x_k1x_{k-1}1 \dots 1x_11)_7$ , for  $k \geq 0$ , is accepted by  $M$ .

$\ominus$  Assume that the system has a solution. Then an infinite sequence  $x_1, \dots, x_k, \dots$ , with  $(x_k1x_{k-1}1 \dots 1x_11)_7 \in X$  for each  $k \geq 0$ , is constructed inductively as follows. The base case is that all elements up to  $k = 0$  are defined, and it is ensured by the equation  $\{1\} \subseteq X$ . Assume that the elements are defined up to  $k \geq 0$ . Then,  $(x_k1x_{k-1}1 \dots 1x_11)_7 \in X = E(\text{Remove}_1(X))$ . As  $E(\text{Remove}_1(X)) = \{1w \mid \exists x (1x1w)_7 \in X\}$ , there exists  $x$  with  $(1x1x_k1 \dots, 1x_1)_7 \in X$ . Let  $x_{k+1} = x$ . Since  $X \subseteq Y = L(M)$ , each of the numbers  $(1x1x_k1 \dots, 1x_1)_7$  is accepted by  $M$ .

$\ominus$  Conversely, assume that there is an infinite sequence  $x_1, x_2, \dots, x_k, \dots$ , such that each  $(1x_k1x_{k-1}1 \dots 1x_11)_7$ , for all  $k \geq 0$ , is accepted by  $M$ . Then let  $X = \{(1x_k1x_{k-1}1 \dots 1x_11)_7 \mid k \geq 0\}$  be the set of finite prefixes of this particular sequence. This  $X$ , together with  $Y = L(M)$ , forms a solution of the constructed system. Indeed,

$$\begin{aligned} E(\text{Remove}_1(X)) &= E(\text{Remove}_1(\{(1x_k1x_{k-1}1 \dots 1x_11)_7 \mid k \geq 0\})) \\ &= E(\{(x_k1x_{k-1}1 \dots 1x_11)_7 \mid k \geq 0\}) \\ &= \{(1x_{k-1}1 \dots 1x_11)_7 \mid k \geq 0\} \\ &= \{(1x_{k-1}1 \dots 1x_11)_7 \mid k \geq 1\} \\ &= \{(1x_k1 \dots 1x_11)_7 \mid k \geq 0\} \\ &= X, \end{aligned}$$

and the rest of the equations clearly hold, as  $X \subseteq Y$  and, by the construction,  $1 \in X$ . Thus the system has a solution.  $\square$

Now consider the solution uniqueness property. The following upper bound on its complexity naturally follows by definition:

**Proposition 7.** *The problem of whether a given system of equations over sets of integers using addition and ultimately periodic constants has a unique solution can be represented as a conjunction of a  $\Sigma_1^1$ -formula and a  $\Pi_1^1$ -formula, and is accordingly in  $\Delta_2^1$ .*

*Proof.* The property of having at most one solution can be expressed by the following  $\Pi_1^1$ -formula:

$$\begin{aligned} (\forall X_1) \dots (\forall X_n) (\forall X'_1) \dots (\forall X'_n) [Eq(X_1, \dots, X_n) \wedge Eq(X'_1, \dots, X'_n)] \rightarrow \\ \rightarrow (\forall n) (\forall i) (n \in X_i \leftrightarrow n \in X'_i) \end{aligned}$$

Then the condition of having a unique solution is a conjunction of the latter formula with the  $\Sigma_1^1$ -formula expressing solution existence. The resulting conjunction can be reformulated both as a  $\Sigma_2^1$ -formula and as a  $\Pi_2^1$ -formula.  $\square$

	Sets representable by unique solutions	Complexity of decision problems	
		solution existence	sol. uniqueness
over $2^{\mathbb{N}}$ , with $\{+, \cup\}$	$\Delta_1^0$ (recursive) [8]	$\Pi_1^0$ -complete [8]	$\Pi_2^0$ -complete [8]
over $2^{\mathbb{N}}$ , with $\{+\}$	encodings of $\Delta_1^0$ [9]	$\Pi_1^0$ -complete [9]	$\Pi_2^0$ -complete [9]
over $2^{\mathbb{N}}$ , with $\{+, \dot{-}, \cup\}$	$\Delta_1^1$ (hyper-arithm.)	$\Sigma_1^1$ -complete	in $\Delta_2^1$
over $2^{\mathbb{Z}}$ , with $\{+, \cup\}$	$\Delta_1^1$	$\Sigma_1^1$ -complete	in $\Delta_2^1$
over $2^{\mathbb{Z}}$ , with $\{+\}$	encodings of $\Delta_1^1$	$\Sigma_1^1$ -complete	in $\Delta_2^1$

Table 4: Summary of the results.

The exact hardness of testing solution uniqueness is still open. The properties of different families of equations over sets of numbers are summarized in Table 4.

## 7 Conclusion and open problems

The paper has determined the natural limit of the expressive power of language equations involving erasing operations. Just like the recursive sets are the natural upper bound for equations with continuous operations [20], and this upper bound is reached by ultimately simple specimens of such equations [8, 9, 13], the hyper-arithmetical sets, which might have looked as a very rough upper bound, have been found representable by equations with the simplest sets of erasing operations. In addition, these simple equations can be regarded as a basic arithmetical object representing an important variant of formal arithmetic.

There is an important question left unanswered in this paper: what is the exact complexity of the solution uniqueness problem for equations over sets of integers? In particular, is it  $\Sigma_1^1$ -hard or  $\Pi_1^1$ -hard?

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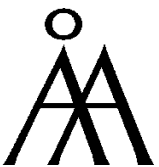
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