Parameterized Modal Satisfiability

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Abstract. We investigate the parameterized computational complexity of the satisfiability problem for modal logic and attempt to pinpoint relevant structural parameters which cause the problem’s combinatorial explosion, beyond the number of propositional variables v. To this end we study the modality depth, a natural measure which has appeared in the literature, and show that, even though modal satisfiability parameterized by v and the modality depth is FPT, the running time’s dependence on the parameters is a tower of exponentials (unless P=NP).

To overcome this limitation we propose several possible alternative parameters, namely diamond dimension, box dimension and modal width. We show fixed-parameter tractability results using these measures where the exponential dependence on the parameters is much milder than in the case of modality depth thus leading to FPT algorithms for modal satisfiability with much more reasonable running times.

1 Introduction

In this paper we consider the computational complexity of deciding two fundamental logic problems, namely formula satisfiability and formula validity, for modal logics, focusing on the standard modal logic K. We attempt to present a new point of view on this important topic by making use of the parameterized complexity framework, which was pioneered by Downey and Fellows. Although the complexity of satisfiability for modal logic has been studied extensively in the past, to the best of our knowledge this is the first time this has been done from an explicitly parameterized perspective. Moreover, the parameterized complexity of logic problems has been a fruitful field of research and we hope to extend this success to modal logic (some examples are the celebrated theorem of Courcelle [3] or the results of [7]; for an excellent survey on the interplay between logic, graph problems and parameterized complexity see [8]).

Modal logic is a family of systems of formal logic where the truth value of a sentence φ can be qualified by modality operators, usually denoted by □ and ◊. Depending on the specific modal logic and the application one considers, □φ and ◊φ can be informally read to mean, for example, “it is necessary that φ”, or “it is known that φ” for □ and “it is possible that φ” for ◊. The fundamental normal modal logic system is known as K, while other common variations of this
logic system include T, D, S4, S5. Modal logic systems provide a diverse universe of logics able to fit many modern applications in computer science (for example in AI or in game theory), making modal logic a widespread topic of research. The interested reader in the recent state of modal logic and its applications is directed to [1].

As in propositional logic, the satisfiability problem for modal logic is one of the most important and fundamental problems considered and many results are known about its (traditional) computational complexity. Ladner in [11] showed that satisfiability for K, T and S4 is PSPACE-complete, while for S5 the problem is NP-complete. Furthermore, in [2] it is shown that satisfiability for K and K4 is PSPACE-complete even for formulae without any variables. It should be noted that the satisfiability of propositional logic is a subcase of satisfiability for any normal modal logic, thus for any normal modal logic the problem is NP-hard. Other results are known for multimodal logics; all of the above are PSPACE-complete in the multimodal case. In this paper we will focus on normal monomodal logics and mainly on K. For an introduction to modal logic and its complexity see [10, 5].

Traditional computational complexity theory attempts to characterize the complexity of a problem as a function of the input size \( n \). The notion of parameterized complexity introduces to every hard problem a structural parameter \( k \), which attempts to capture the aspect of the problem which causes its intractability. The central notion of tractability in this theory is called fixed-parameter tractability (FPT): an algorithm is called FPT if it runs in time \( O(f(k) \cdot n^c) \), where \( f \) is any recursive function and \( c \) a constant. For an introduction to the vast area of parameterized complexity see [4, 6].

Because the definition of FPT allows for any recursive function \( f(k) \), fixed-parameter tractable problems can have complexities which depend on \( k \) in very different ways, ranging from sub-exponential to non-elementary. Thus, it is one of the main goals of parameterized complexity research to find the best possible \( f(k) \) for every problem and this will be one of the main concerns of our work.

**Our contribution** In this paper we study the complexity of modal satisfiability and validity from a parameterized, or multi-variate, point of view. Just as parameterized complexity attempts to refine traditional complexity theory by more specifically identifying the aspects of an intractable problem which cause the problem’s unavoidable combinatorial explosion, we attempt to identify some structural aspects of modal formulae which can have an impact on the solvability of satisfiability.

One natural parameter for the satisfiability problem (in any logic) is the number of propositional letters in the formula, which we denote by \( v \). In propositional logic, when \( v \) is taken as a parameter, the propositional satisfiability problem trivially becomes fixed-parameter tractable. As was already mentioned, this does not generally hold in the case of satisfiability for modal logics where the problem is hard even for constant number of variables.

On the other hand since the satisfiability problem for modal logics is a generalization of the same problem for propositional logics, considering the modal
satisfiability problem without bounding the number of variables or imposing some other propositional restriction on the formulae will result in an intractable problem. Although it would be interesting to investigate modal satisfiability when certain structural propositional restrictions are placed (for example, we could say we are interested in formulae such that removing all modality symbols leaves a 2-CNF or a Horn formula, which are tractable cases of propositional satisfiability) this goes beyond the scope of this work\(^1\). In this paper we will focus on strictly modal structural formula restrictions and therefore we will assume that the best way to make propositional satisfiability tractable is to restrict the number of variables. For our purposes the conclusion is that for modal satisfiability to become tractable, bounding \(v\) is necessary but not sufficient.

Motivated by the above we take the approach of a double parameterization: we investigate the complexity of satisfiability and validity when \(v\) is considered a parameter and at the same time some other aspect contributing to the problem’s complexity is identified and bounded.

We first study a natural notion of formula complexity called modality depth or modal depth. This complexity measure was already known in [9] where in fact a fixed-parameter tractability result was shown when the problem is parameterized by the sum of \(v\) and the modality depth of the formula. However, since parameterized complexity was not well-known at the time, in [9] it is only pointed out that the problem is solvable in linear time for fixed values of the parameters, without mentioning how different values of \(v\) and the depth affect the running time. We address this by upper bounding the running time by an exponential tower of height equal to the modality depth of the formula. More importantly, we show a lower bound argument which proves that even though the problem is FPT, this exponential tower in the running time cannot be avoided unless P=NP (Theorem 2). Our hardness proof follows an approach of encoding a propositional formula into a modal formula with very small modality depth. This draws a nice connection with previously known lower bound results of this form which also use a similar idea to prove the hardness of some (non-modal) model checking problems for first and second-order logic ([7] and the relevant chapter in [6]).

This result indicates that modal depth is unlikely to be a very useful parameter because even for formulae where the depth is very moderate the satisfiability problem is still very hard. This begs the natural question of whether there is a way to work around the lower bound of Theorem 2 by using another formula complexity measure in the place of modal depth. It is worth noting that this is a major difference between Theorem 2 and the results of [7] on FO and MSO model checking on trees, because in that case the lower bound applies to the problem parameterized by the formula size, not its quantifier depth. Since a natural formula complexity measure would likely be bounded by some simple function of the formula size, a search for good formula parameters is very unlikely to bear fruit in that case. However, we show that the modal satisfiability case is quite different: we define and study several new notions of modal formula complexity

\(^1\) However, see [12] for related (non-parameterized) complexity results
and show that unlike modality depth, these notions can be used to obtain not only fixed-parameter tractability results but also much more reasonable running times.

Specifically, we define the notions of diamond dimension and box dimension of a modal formula and show that satisfiability is FPT when parameterized by $v$ and the diamond dimension and validity is FPT when parameterized by $v$ and box dimension and that in both cases the running times are doubly exponential in the parameters. Then we define a measure called modal width and show that both satisfiability and validity are FPT when parameterized by $v$ and the modal width and the dependence on the parameters is singly exponential. Thus, our work points out that trying to solve satisfiability for formulae where our proposed measures has a moderate value can be done much more efficiently than by using the already known modality depth. All our work focuses on $K$, but many of our results easily carry over to other modal logics without much modification.

Notation The modal language of logic $K$ contains exactly the formulae that can be constructed using the standard propositional operators ($\land$, $\lor$, $\neg$) and the unary modality operators ($\Box$, $\Diamond$). Standard Kripke semantics are considered here: a Kripke structure is a set of states $W$, an accessibility relation $R$ between states and a valuation of propositional letters in each state. A modal formula’s truth value in a state is defined in the usual way, as in propositional logic, with the addition of $\Box \phi$ being true in $s$ iff $\phi$ is true in every accessible state. $\Diamond \phi$ is usually considered short for $\neg \Box \neg \phi$. We implicitly assume that our language includes the constants $\bot$ and $\top$, for false and true, but these too can also be considered shorthand for $x \land \neg x$ and $x \lor \neg x$ respectively. When a formula $\phi$ is true (satisfied) in a state $s$ of a Kripke structure $M$ we write $(M, s) \models \phi$. A formula $\phi$ is said to be satisfiable if there exists a Kripke structure $M$ and a state $s$ of that structure that satisfy the formula. A formula $\phi$ is said to be valid if any Kripke structure $M$ and state $s$ of that structure satisfy the formula.

2 Modal Depth

In this Section we give the definition of modality depth. As we will see, a fixed-parameter tractability result can be obtained when satisfiability is parameterized by $v$ and the modality depth of the input formula. This was first observed in [9], but in this section we more precisely bound the running time (in [9] it was simply noted that the running time is linear for constant depth and constant $v$ with a hidden constant which “may be huge”). More importantly we show that the “huge constant” cannot be significantly improved by giving a hardness proof which shows that, if the running time of an algorithm for modal satisfiability is significantly less than an exponential tower of height equal to the modality depth, then P=NP.

Definition 1. The modality depth of a modal formula $\phi$ is defined inductively as follows:

- $md(p) = 0$, if $p$ is a propositional letter;
quires a running time which is a tower of exponentials with height depending on bilinear time.

modal satisfiability parameterized by modality depth, even for constant $v$, though modal satisfiability is fixed-parameter tractable, the exponential tower in the running time cannot be avoided. Specifically, we will show that solving modal satisfiability parameterized by modality depth, even for constant $v$, requires a running time which is a tower of exponentials with height depending on $v$.

Theorem 1. ([9]) Modal satisfiability and modal validity for the logic $K$ are FPT when parameterized by $v$ and $md(\phi)$.

Proof. We define the $d$-type of a state $s$ in a Kripke structure $M$ to be the set $\{\phi \mid (M, s) \models \phi \text{ and } md(\phi) \leq d\}$. We will prove by induction on $d$ that if we restrict ourselves to formulae with at most $v$ variables then for any $d \geq 0$ there are at most $f_v(d)$ $d$-types, where $f_v$ is the function recursively defined: $f_v(0) = 2^v$, $f_v(n + 1) = 2^{f_v(n)+v}$.

For $d = 0$ If $md(\phi) = 0$, then the formula is propositional, thus the 0-type of any state is directly defined by the set of propositional letters assigned true in the state. The number of all such possible sets of variables is $2^v = f_v(0)$.

For the case of $d + 1$ The $(d + 1)$-type of a state $s$ depends on the assignment of the propositional letters in $s$ and on the truth values of formulae of the forms $\Box \phi'$ and $\Diamond \phi'$, where $md(\phi') \leq d$. Notice that these truth values depend only on the set of $d$-types of the accessible states from $s$. Thus the number of different $(d + 1)$-types on a state $s$ is $f_v(d + 1) = 2^{f_v(d)+v}$.

Now, suppose that $\phi$ is a satisfiable formula of modality depth $d \geq 1$. We will show how to construct a Kripke structure of about $f_v(d - 1)$ states to satisfy $\phi$. To achieve this, for all $i \in \{0, 1, \ldots, d - 1\}$ and for all $i$-types we will construct a state of that $i$-type, thus in total we will construct $\sum_{i=0}^{d-1} f_v(i) = O(f_v(d - 1))$ states. To construct the $f_v(0) = 2^v$ states that give all the different 0-types we just construct $2^v$ states, each with a different valuation of the propositional variables. For the subsequent levels, to construct all the states for all the different $(i + 1)$-types we pick for each state a set of successor states out of the states that give us the different $i$-types and a valuation of the propositional variables. If $\phi$ is satisfiable, it must be satisfiable in this model by adding a new state $s$, selecting a subset of the states that give us the different $(d - 1)$-types to be its successors and a valuation of the propositional variables in $s$. The number of combinations of all possible subsets of successors and all variable valuations is $f_v(d)$, so the problem is solvable in $O(f_v(d) \cdot f_v^2(d - 1) \cdot |\phi|)$, because the model has $O(f_v(d - 1))$ states and thus size $O(f_v^2(d - 1))$ and model checking can be performed in bilinear time.

Since modal validity is the dual problem of modal satisfiability and negating the formula doesn’t change its modality depth, the same results hold for this problem too.

Let us now proceed to the main result of this Section, which is that even though modal satisfiability is fixed-parameter tractable, the exponential tower in the running time cannot be avoided. Specifically, we will show that solving modal satisfiability parameterized by modality depth, even for constant $v$, requires a running time which is a tower of exponentials with height depending on $v$.
on the modality depth. We will prove this under the assumption that \( P \neq \text{NP} \), by reducing the problem of propositional satisfiability to our problem.

Suppose that we are given a propositional CNF formula \( \phi_p \) with variables \( x_1, \ldots, x_n \), and we need to check whether there exists a satisfying assignment for it. We will encode \( \phi_p \) into a modal formula with small depth and a constant number of variables. In order to do so we inductively define a sequence of modal formulae.

- In order to encode the variables of \( \phi_p \) we need some formulae to encode numbers (the indices of the variables). The modal formula \( v_i \) is defined inductively as follows: \( v_0 \equiv \Box \bot \) and \( v_n \equiv \bigwedge_{i=1}^{n} \Box v_i \) where by \( n_i \) we denote the \( i \)-th bit of \( n \) when \( n \) is written in binary and the least significant bit is numbered 0. So, for example \( v_1 = \Box v_0 \), \( v_2 = \Box v_1 \), \( v_5 = \Box v_2 \land \Box v_0 = (\Box v_1) \land \Box v_0 \), and so on. Observe that \( v_0 \) can only be true in a state with no successor states.

- Next, we need to encode the literals of \( \phi_p \). The modal formula \( \mathcal{L}(x_i) \) is defined as \( \mathcal{L}(x_i) \equiv \Box v_i \land \Box v_i \). The formula \( \mathcal{L}(\neg x_i) \) is defined as \( \mathcal{L}(\neg x_i) \equiv \Box v_i \land \Box v_0 \land \Box (v_i \lor v_0) \).

- Now, to encode clauses we set \( C(l_1 \lor l_2 \lor \ldots \lor l_k) \equiv \left( \bigwedge_{i=1}^{k} \Box \mathcal{L}(l_i) \right) \land \Box \left( \bigvee_{i=1}^{k} \mathcal{L}(l_i) \right) \).

- Finally, to encode the whole formula we use \( F(c_1 \land c_2 \land \ldots \land c_m) \equiv \bigwedge_{i=1}^{m} \Box C(c_i) \).

So far we have described how to construct a modal formula \( F(\phi_p) \) from \( \phi_p \). \( F(\phi_p) \) encodes the structure of \( \phi_p \). Now we need to add two more ingredients: we must describe with a modal formula that \( \phi_p \) is satisfied by an assignment and that the assignment is consistent among clauses. We give two more formulae:

- \( S \equiv \Box \Box ((\Box v_0 \rightarrow (\Box \neg y)) \land ((\neg \Box v_0) \rightarrow (\Box y))) \), where we have introduced a single variable \( y \).

- \( \mathcal{A}(n) \equiv \bigwedge_{i=1}^{n} \Box \Box \Box (y \land v_i) \equiv (\neg \Box \Box \Box (\neg y \land v_i) \land \Box v_i) \)

Our full construction is, given a propositional CNF formula \( \phi_p \) with \( n \) variables named \( x_1, \ldots, x_n \), we create the modal formula \( \phi_m \equiv F(\phi_p) \land S \land \mathcal{A}(n) \).

**Lemma 1.** \( \phi_p \) is satisfiable if and only if \( \phi_m \) is satisfiable in \( K \).

**Proof.** Suppose that \( \phi_m \) is true in a state \( s \) of some Kripke structure. Then \( \mathcal{A}(n) \) is true in \( s \) therefore for each \( i \) we have either \( \Box \Box \Box (y \land v_i) \) is true in \( s \) or \( \neg \Box \Box \Box (\neg y \land v_i) \) is true in \( s \). From this we create a satisfying assignment: for those \( i \) for which the first holds we set \( x_i = \top \) and for the rest \( x_i = \bot \). We will show that this assignment satisfies \( \phi_p \).

Suppose that it does not, therefore there is some clause \( c_i \) which is not satisfied. However, since \( F(\phi_p) \) is true in \( s \) there exists a state \( p \) with \( sRp \) such that \( \mathcal{C}(c_i) \) is true in \( p \). In every successor state of \( p \) we have that \( \mathcal{L}(l_j) \) is true for some
literal $l_j$ of $c_i$ and there exists such a state for every literal of $c_i$. Also, in $s$ we have that $S$ is true, therefore in $p$ we have $\Diamond[\Diamond v_0 \rightarrow (\Box \neg y) \land ((\neg \Diamond v_0) \rightarrow (\Box y))]$. Therefore, in some $q$ such that $pRq$ we have $((\Diamond v_0) \rightarrow (\Box y)) \land ((\neg v_0) \rightarrow (\Box y))$ and we also have that $\mathcal{L}(l_j)$ is true for some literal $l_j$ of $c_i$. Suppose that $l_j$ is a negated literal, that is $l_j \equiv \neg x_k$. Then $\mathcal{L}(l_j) \equiv \Diamond v_k \land \Diamond v_0 \land \Box (v_k \lor v_0)$. Therefore, since $\Diamond v_0$ is true in $q$ this means that $\Box \neg y$ is true. Because $\Diamond v_k$ and $\Box \neg y$ are both true in $q$ there exists an $r$ such that $qRr$ and $v_k \land \neg y$ is true in $r$. But then $\Diamond \Diamond \Diamond (v_k \land \neg y)$ is true in $s$ which implies that our assignment gives the value false to $x_k$. Since $c_i$ contains $\neg x_k$ it must be satisfied by our assignment, a contradiction. Similarly, if $l_j \equiv x_k$ then $\mathcal{L}(l_j) \equiv \Diamond v_k \land \Box v_k$. Clearly, $v_0$ and $v_k$ cannot be true in the same state for $k > 0$ therefore in $q$ we have $\neg \Diamond v_0$ which implies $\Box y$. Therefore in some $r$ with $qRr$ we have $y \land v_k$ which implies that our assignment sets $x_k$ to true and since $c_i$ has the literal $x_k$ it must be satisfied.

The other direction is easier. First, we must construct for every $v_i$ a Kripke structure to satisfy it. For $v_0$ this is a structure with just one state with no successors. For $v_n$ we take the union of the structures for every $v_i$ such that $n_i = 1$. In this union for all $i$ such that $n_i = 1$ there is a state for which $v_i$ is true, call it $s_i$. We add a state $s_n$ and set $s_nR s_i$ for all $i$ such that $n_i = 1$. Clearly, $v_n$ is true in $s_n$.

Now the construction of a Kripke structure for $\phi_m$ is straightforward. We take the union of the structures for $v_i$, with $0 \leq i \leq n$, thus we have a state where $v_i$ is true for every $i$. For every $i$ with $1 \leq i \leq n$ we create two more states: the first has as its only successor the state where $v_i$ is true. The other has two successors: the state where $v_i$ is true and the state where $v_0$ is true. Thus, for each $i$ we have a state where $\mathcal{L}(x_i)$ is true and a state where $\mathcal{L}(\neg x_i)$ is true. For every clause we create a state and for each literal $l_j$ in the clause we add a transition to the state where $\mathcal{L}(l_j)$ is true. Therefore, for each clause $c_i$ we have a state where $\mathcal{C}(c_i)$ is true. Finally, we add a state and transitions to all the states where some $\mathcal{C}(c_i)$ is true. Clearly, $\mathcal{F}(\phi_p)$ is true in that state, which we call the root state. It is not hard to see that $\mathcal{C}A(n)$ will also be satisfied independent of where $y$ is true, because for every $i$ we have made a unique state $p_i$ where $v_i$ is true and $p_i$ is at distance exactly 3 from the root.

Take a satisfying assignment: for every $x_i$ which is true set the variable $y$ to true in the states of the Kripke structure where $v_i$ is true. Set $y$ to false in every other state. Now, we must show that $S$ is true in the root state. This is not hard to verify because for every clause in the original formula there is a true literal, call it $l$. If that literal is not negated then in the state where $\mathcal{L}(l)$ is true we have $\neg \Diamond v_0$ (because the literal is not negated) and $\Box y$ (because the literal is true, so its variable is true thus we must have set $y$ to true in the variable’s corresponding state). Therefore $(-\Diamond v_0 \rightarrow \Box y) \land (\Diamond v_0 \rightarrow \Box y)$ is true in the literal’s corresponding state and $\Diamond (\neg v_0 \rightarrow \Box y) \land (\Diamond v_0 \rightarrow \Box \neg y)$ is true in the clause’s corresponding state. Similar arguments can be made for a negated literal. Since we start with a satisfying assignment the same can be said for every clause, thus $S$ is also true in the root state.
Lemma 2. Suppose that $\phi_p$ is a propositional CNF formula with $n$ variables. Then, if $\text{tow}(h) \geq n$ the formula $\phi_m \equiv F(\phi_p) \land S \land CA(n)$ has modality depth at most $4 + h$, where $\text{tow}(h)$ is the inductively defined function $\text{tow}(0) = 0$ and $\text{tow}(h + 1) = 2^{\text{tow}(h)}$.

Proof. First observe that the modality depth of $\phi_m$ is at most $3 + \max_{0 \leq i \leq n} \text{md}(v_i)$. Therefore, we just have to bound the modality depth of $v_i$.

We will use induction on $h$ to show that $\text{tow}(h) \geq n \Rightarrow \text{md}(v_n) \leq h + 1$. For $h = 0$ we have $\text{tow}(0) = 0 \Rightarrow n = 0$, therefore $\text{md}(v_0) = 1$ and the proposition holds.

Suppose that the proposition holds for $h$. Observe that $\text{md}(v_n) \leq 1 + \max_{0 \leq i \leq \log n} \{\text{md}(v_i)\}$ because writing $n$ in binary takes at most $\log n + 1$ bits. If we have $n \leq \text{tow}(h + 1)$ then $\log n \leq \text{tow}(h)$. From the inductive hypothesis $\text{md}(v_i) \leq h + 1$ for $i \leq \log n$. Therefore, $\text{md}(v_n) \leq h + 2$ and the proposition holds.

Theorem 2. There is no algorithm which can solve modal satisfiability in $K$ for formulae with a single variable and modality depth $d$ in time $f(d) \cdot \text{poly}(|\phi|)$ with $f(d) = O(\text{tow}(d - 5))$, unless $P = NP$.

Proof. Suppose that there exists an algorithm $A$ which in time $f(d) \cdot \text{poly}(|\phi|)$ can decide if a modal formula $\phi$ with modality depth $d$ and just one variable is satisfiable. We will use this algorithm to solve propositional satisfiability in polynomial time.

Given a propositional CNF formula $\phi_p$ we construct $\phi_m$ as described, and if $\phi_p$ has $n$ variables let $H = \min \{h \mid n \leq \text{tow}(h)\}$. Then $\text{md}(\phi_m) \leq H + 4$ and of course $\phi_m$ can be constructed in time polynomial in $|\phi_p|$. Now we can use the hypothetical algorithm to see if $\phi_m$ is satisfiable.

We have that $f(d) = O(\text{tow}(d - 5))$. Therefore, running this algorithm will take time $f(H + 4) \cdot \text{poly}(|\phi_m|) = O(\text{tow}(H - 1) \cdot \text{poly}(|\phi_m|))$. But by the definition of $H$ we have $\text{tow}(H - 1) \leq n$, therefore this bound is polynomial in $|\phi_m|$ and therefore, also in $|\phi_p|$, which means that we can solve an NP-complete problem in polynomial time.

3 Diamond Dimension

In this Section we attempt to find some structural characteristics of modal formulae which will allow us to beat the prohibitive running time of modality depth. We define two measures, diamond dimension and box dimension and show how they can be used to solve satisfiability and validity respectively with a much lower running time than modality depth.

Definition 2. Let $\phi$ be a modal formula in negation normal form, that is, with the $\neg$ symbol appearing only directly before propositional variables. Then its diamond dimension, denoted by $d_\Diamond(\phi)$ is defined inductively as follows:

- $d_\Diamond(p) = d_\Diamond(\neg p) = 0$, if $p$ is a propositional letter
\[ \begin{align*}
- d_\Diamond (\phi_1 \land \phi_2) &= d_\Diamond (\phi_1) + d_\Diamond (\phi_2) \\
- d_\Diamond (\phi_1 \lor \phi_2) &= \max\{d_\Diamond (\phi_1), d_\Diamond (\phi_2)\} \\
- (\Box \phi) &= d_\Diamond (\phi) \\
- d_\Diamond (\Diamond \phi) &= 1 + d_\Diamond (\phi)
\end{align*} \]

For some intuition, observe that satisfiability becomes easy if we can somehow place a small upper bound on the number of states needed in a satisfying model. Our goal with this measure is to prove that if \( d_\Diamond (\phi) \) is small then \( \phi \)'s satisfiability can be checked in models with few states. This is why the two properties of \( \phi \) which can increase \( d_\Diamond (\phi) \) are \( \Diamond \) (which requires the creation of a new state) and \( \land \) (which requires the creation of states for both parts of the conjunction).

**Theorem 3.** If a modal formula \( \phi \) is satisfiable and \( d_\Diamond (\phi) \leq k \) then there exists a Kripke structure with \( O(k!) \) states which satisfies \( \phi \).

**Proof.** Suppose that there exists a Kripke structure which satisfies \( \phi \), that is there exists some state \( s \) in that structure where \( \phi \) holds. We will construct a working set of modal formulae \( S \) which will satisfy the following properties:

- All formulae in \( S \) hold in \( s \).
- \( (\land_{\phi_i \in S} \phi_i) \rightarrow \phi \) is a valid formula.
- \( d_\Diamond (\phi) \geq \sum_{\phi_i \in S} d_\Diamond (\phi_i) \).

We begin with \( S = \{ \phi \} \) which obviously satisfies the above properties. We will apply a series of transformations to \( S \) while retaining these properties until eventually we reach a point where every formula in \( S \) is simple (in a sense we will make precise later) and then we will construct a model with the promised number of states for \( \phi \).

While possible we apply the following rules to \( S \):

1. If there exists a formula \( \phi_i \in S \) such that \( \phi_i \equiv \phi_1 \land \phi_2 \) then remove \( \phi_i \) from \( S \) and add \( \phi_1 \) and \( \phi_2 \) to \( S \).
2. If there exists a formula \( \phi_i \in S \) such that \( \phi_i \equiv \phi_1 \lor \phi_2 \) then remove \( \phi_i \) from \( S \). If \( \phi_1 \) is true in state \( s \) add \( \phi_1 \) to \( S \), otherwise add \( \phi_2 \) to \( S \).
3. If there are two formulae \( \phi_i = \Box \psi_1 \) and \( \phi_j = \Box \psi_2 \) in \( S \) then remove them and insert the formula \( \Box (\psi_1 \land \psi_2) \).

It should be clear that rule one does maintain the properties of \( S \). Rule two also maintains the properties: property one is maintained because we assumed that \( \phi_i \) is true in state \( S \) therefore if \( \phi_1 \) is not true we add \( \phi_2 \) which must be true. The other properties are also straightforward. Finally, rule three follows from the fact that \( \Box \phi_1 \land \Box \phi_2 \leftrightarrow \Box (\phi_1 \land \phi_2) \) is a valid formula.

It should be clear that applying all the rules until none applies will take polynomial time. When we can no longer apply the rules we have that \( S = \{ \Box \psi, \Diamond \phi_1, \ldots, \Diamond \phi_k, l_1, \ldots, l_m \} \), where the \( l_i \) are propositional literals; in other words, we have (at most) one formula that starts with a \( \Box \).

Now we will use induction on the diamond dimension to prove our theorem. Let \( s(d) \) be a function which upper bounds the number of states in the smallest
model which are needed to satisfy formulae of depth \(d\) (we are going to calculate \(s(d)\) recursively and prove that it is finite). First, we can say that \(s(0) = 1\), because a formula with diamond dimension 0 has no diamonds. Therefore, \(S\) contains one formula that starts with a \(\Box\) and some literals, for which there exists an assignment to make them all true (because of the first property of \(S\)). Clearly, a model with just one state where we pick this assignment will also make the formula that starts with \(\Box\) trivially true, and by the second property of \(S\) will satisfy \(\phi\).

For the inductive step, suppose that all the satisfiable formulae of dimension at most \(d_0(\phi)\) need at most \(s(d)\) states to be satisfied, where \(d\) is the formula’s dimension. Let’s consider the diamond dimension of all the formulae in \(S\). There are three cases: either \(S\) does not have a formula that starts with a \(\Box\), or it doesn’t have any formulae that start with \(\Diamond\), or it has both.

Suppose that all the formulae in \(S\) are literals or start with \(\Diamond\). In this case, we have for all \(\phi_i\) that \(d_0(\phi_i) < d_0(\phi)\). Using the inductive hypothesis we get that the number of states to satisfy each formula \(\phi_i\) is at most \(s(d_0(\phi_i))\). Clearly, we can create a model which is the union of the models for all the \(\phi_i\) plus one state where we give an appropriate assignment to the literals and appropriate transitions so that \(\Diamond\phi_i\) is true for all \(i\). This model has at most \(1 + \sum_{i=1}^k s(d_0(\phi_i))\) states.

If we have no formulae starting with diamonds we can easily see that the same model as in the base case suffices, since \(\Box\psi\) is trivially true in a state without successors. So in this case we have just one state.

Finally, if we have both types of formulae in \(S\) we construct the following model: consider all the formulae \(\psi \land \phi_i\), for all \(i\). Clearly, they are satisfiable, because \(\Box\psi \land \Diamond\phi_i\) is true in \(s\). We know from the third property of \(S\) that 
\[
d_0(\phi) \geq d_0(\psi) + k + \sum_{i=1}^k d_0(\phi_i).
\]
Therefore, \(d_0(\psi \land \phi_i) = d_0(\psi) + d_0(\phi_i) \leq d_0(\phi) - k - \sum_{j \neq i} d_0(\phi_j) \leq d_0(\phi) - 1\). Now, we take the union of the models for each \(\psi \land \phi_i\), and each model has at most \(s(d - 1)\) states. We add one state and transitions to the appropriate states where \(\psi \land \phi_i\) are true, which together with an appropriate assignment makes all formulae of \(S\) true in that state. The number of states is at most \(1 + k \cdot s(d_0(\phi) - 1)\).

Using the simple fact that \(k \leq d_0(\phi)\) we get from the above that \(s(d)\) is upper bounded by \(s(d) \leq 1 + d \cdot s(d - 1)\) which gives that \(s(d) = O(d!)\).

**Corollary 1.** Given a modal formula \(\phi\) with \(v\) variables and diamond dimension \(d_0(\phi) = k\) we can solve the satisfiability problem for \(\phi\) in time \(O(2^{O(k!) \cdot v} \cdot |\phi|)\).

**Proof.** It follows from the proof of the previous theorem that if \(\phi\) is satisfiable there exists a model of a specific type which can satisfy it; specifically it can be satisfied in a model where the states are connected in a tree where the root has \(k\) children, each of which has \(k - 1\) children, each of which has \(k - 2\) children and so on. This tree has \(O(k!)\) states and exhausting all possible truth assignments to the variables in all the states and using the fact that model checking can be performed in linear time we get the stated running time.
Let us now tackle the validity problem. The most straightforward way to check the validity of a formula is to check whether its negation is satisfiable. Diamond dimension is not likely to help us directly in this case because if a formula has low diamond dimension this does not imply that its negation also has low dimension. Therefore, we define a dual measure called box dimension.

**Definition 3.** Let $\phi$ be a modal formula in negation normal form. Then its box dimension, denoted by $d_\Box(\phi)$ is defined inductively as follows:

- $d_\Box(p) = d_\Box(\neg p) = 0$, if $p$ is a propositional letter
- $d_\Box(\phi_1 \lor \phi_2) = d_\Box(\phi_1) + d_\Box(\phi_2)$, $d_\Box(\phi_1 \land \phi_2) = \max\{d_\Box(\phi_1), d_\Box(\phi_2)\}$
- $d_\Box(\Box \psi) = 1 + d_\Box(\psi)$, $d_\Box(\Diamond \psi) = d_\Box(\psi)$

**Theorem 4.** For any formula $\phi$ we have $d_\Diamond(\phi) = d_\Box(\neg \phi)$.

*Proof.* We use induction on the length of the formula. For formulae which are just propositional letters or literals it is obviously true. Now take a formula $\phi$. If $\phi = \Box \psi$ then $d_\Diamond(\phi) = d_\Box(\psi)$. Also, $\neg \phi = \Diamond \neg \psi$ and $d_\Box(\neg \phi) = d_\Box(\neg \psi)$. Thus, $d_\Diamond(\phi) = d_\Box(\neg \phi)$ by the inductive hypothesis. The proof is similar in the other cases.

**Corollary 2.** Given a modal formula $\phi$ with $v$ variables and box dimension $d_\Box(\phi) = k$ we can solve the validity problem for $\phi$ in time $O(2^{O(k^v)} \cdot |\phi|)$.

### 4 Modal Width

In this section we give another structural parameter for modal formulae called modal width in an attempt to solve modal satisfiability even more efficiently. We will show that satisfiability and validity can be solved in time only singly exponential in the modal width and $v$.

First we define inductively the function $s(\phi)$ which given a modal formula returns a set of modal formulae. Intuitively, whether $\phi$ holds in a given state $s$ of a Kripke structure depends on two things: the values of the propositional variables in $s$ and the truth values of some formulae $\psi_i$ in the successor states of $s$. These formulae are informally the subformulae of $\phi$ which appear at modal depth 1. $s(\phi)$ gives us exactly this set of formulae.

- $s(p) = \emptyset$ if $p$ is a propositional letter
- $s(\neg \phi) = s(\phi)$, $s(\phi_1 \lor \phi_2) = s(\phi_1 \land \phi_2) = s(\phi_1) \cup s(\phi_2)$
- $s(\Box \psi) = s(\Diamond \psi) = \{\psi\}$

Now we inductively define the set $S_i(\phi)$, which intuitively corresponds to the set of subformulae of $\phi$ at depth $i$.

- $S_0(\phi) = s(\phi)$
- $S_{i+1}(\phi) = \bigcup_{\psi \in S_i(\phi)} s(\psi)$
Finally, we can now define the modal width of a formula $\phi$ at depth $i$ as $mw_i(\phi) = |S_i(\phi)|$ and the modal width of a formula as $mw(\phi) = \max_i mw_i(\phi)$.

Before we go on, let us prove a basic observation regarding $mw_i(\phi)$ and $mw(\phi)$.

**Lemma 3.** For all $i \geq md(\phi)$ we have $mw_i(\phi) = 0$.

**Proof.** Observe that for all formulae $\phi$ such that $md(\phi) \geq 1$ we have $md(\phi) > \max_{\psi \in M(\phi)} md(\psi)$. Using this fact the proof follows easily by induction on $md(\phi)$.

**Theorem 5.** There exists an algorithm which decides the satisfiability of a modal formula $\phi$ with $v$ variables, $md(\phi) = d$ and $mw(\phi) = w$ in time $O(2^{2v+3w} \cdot d \cdot w \cdot |\phi|)$.

**Proof.** We will need to use a function $Prop(\phi)$ which, given a modal formula $\phi$, returns a propositional formula which corresponds to $\phi$ with all modal subformulae replaced by new propositional variables. $Prop(\phi)$ can be inductively defined as follows:

- $Prop(p) = p$ if $p$ is a propositional letter.
- $Prop(\phi_1 \lor \phi_2) = Prop(\phi_1) \lor Prop(\phi_2)$, $Prop(\phi_1 \land \phi_2) = Prop(\phi_1) \land Prop(\phi_2)$,
  $Prop(\neg \phi_1) = \neg Prop(\phi_1)$
- $Prop(\Box \phi_1) = q_j$, where $q_j$ is a new propositional letter.

Notice that once again we consider $\diamond \phi$ as shorthand for $\neg \Box \neg \phi$.

Let $P = \{p_1, p_2, \ldots, p_v\}$ be the set of propositional variables appearing in $\phi$. For all $i \in \{0, \ldots, d - 1\}$, for all $P' \subseteq P$ and for all $S' \subseteq S_i(\phi)$ we define the formula $F(i, P', S') = \left( \bigwedge_{p_i \in P'} p_i \right) \land \left( \bigwedge_{p_i \in P \setminus P'} \neg p_i \right) \land \left( \bigwedge_{\psi_i \in S'} \neg \psi_i \right)$. Clearly there are at most $2^{v+w}d$ formulae $F(i, P', S')$ defined and for each one of these we will compute whether it is satisfiable or not using dynamic programming. We will use a boolean matrix $A(i, P', S')$ of size $2^{v+w}d$ to store the results.

First, we have $S_d(\phi) = \emptyset$. It is not hard to see that all formulae $F(d, P', \emptyset)$ are indeed satisfiable, so we initialize the corresponding entries in $A$ to True. Suppose now that for some $i$ we have filled out completely all entries $A(i+1, P', S')$. We will show how to fill out any position in row $i$, say position $A(i, P', S')$. The crucial part now is that if we consider the formula $Prop(F(i, P', S'))$, it will have some new variables $q_j$ which correspond to modal subformulae which all appear in $S_{i+1}(\phi)$.

The formula $Prop(F(i, P', S'))$ has at most $v + w$ variables. It is not hard to see that if $F(i, P', S')$ is satisfiable, then $Prop(F(i, P', S'))$ is also satisfiable, so our first step is to check this. The truth assignments for the $v$ variables are easy to infer, therefore we only need to go through the $2^w$ possible assignments for the new variables. For each satisfying assignment we find we then need to check if a model that satisfies $F(i, P', S')$ can be built from it.

So, suppose that $Q$ is the set of new variables, and we have found an assignment which sets the variables of $Q' \subseteq Q$ to true and the rest to false and
satisfies $\text{Prop}(F(i, P', S'))$. Each variable $q_j$ of $Q$ corresponds to a formula $\Box \phi_j$ with $\phi_j \in S_{i+1}(\phi) \cup P$. If $q_j \in Q'$ we must make sure that $\phi_j$ is true in all successors of the state $s$ where $F(i, P', S')$ will hold, in the model we are building. Let $S'' \subseteq S_{i+1}(\phi) \cup P$ be the set of formulae $\phi_j$ which we conclude that must hold in all successors of $s$ in this way.

If $q_j \notin Q'$ we have that $\neg \Box \phi_j$ must hold in $s$, thus $s$ must have a successor where $\neg \phi_j$ is true, or equivalently $\phi_j$ is false. Let $S^* \subseteq S_{i+1}(\phi) \cup P$ be the set of formulae $\phi_j$ for which we conclude that they must be false in some successor of $s$ in this way.

To decide if it is possible to build appropriate successors to $s$ so that all these conditions are satisfied, we look at row $i + 1$ of $A$. Specifically we consider the set of entries $A(i, P', S')$, such that $S'' \subseteq S' \cup P'$ and $A(i + 1, P', S') = T$. Informally, these correspond to formulae which are satisfiable (because the corresponding entry is set to true) and which also can serve as successors to $s$ without violating the conditions of $S''$, that is, in any state where they hold all formulae which we need to be true in all successors of $s$ are indeed true. Now, we simply check if for each $q_j \in S^*$ there exists an entry in the set we have selected so far with $q_j \notin S' \cup P'$. If this is the case we can conclude that $F(i, P', Q')$ is satisfiable and set the corresponding entry of $A$ to True, otherwise we conclude that no satisfying model can be built from the assignment we get from $Q$, even though $\text{Prop}(F(i, P', S'))$ is satisfied. This whole process of computing $S''$ and $S^*$ and checking through row $i + 1$ of $A$ can be performed in time $O(w \cdot 2^{v+w}|\phi|)$.

To decide if the initial formula $\phi$ is satisfiable, we compute $\text{Prop}(\phi)$ and perform the same process: for every satisfying assignment of $\text{Prop}(\phi)$ we look at corresponding entries of row 0 of $A$ to see if a model for $\phi$ can be built. The total time for this algorithm is $O(2^{3w+2v}wd|\phi|)$, because for each of the at most $2^{v+w}d$ entries of $A$ we need to check through at most $2^w$ assignments and for each we spend at most $O(w \cdot 2^{v+w}|\phi|)$.

### 5 Conclusions and Open Problems

In this paper we defined and studied several modal formula complexity measures and investigated how each can be used to attack cases of modal satisfiability. Our results show that proving fixed-parameter tractability is only a first step in such problems, because the dependence on the parameters can vary significantly and some parameters offer much better algorithmic footholds than others.

It is worthy of remark that the measures of formula complexity we have discussed are not directly comparable; for example it is possible to construct a formula with small modality depth and very high modal width, or vice-versa. In this sense it is not possible to infer solely from our results which formula complexity measure is the “best”, since each corresponds to a different family of modal formulae. However, our results can be seen as a first attempt at drawing a complexity “map” for different modal formula parameters, looking for areas where satisfiability becomes more or less tractable. This perspective creates a nice connection between this work and for example the research area of graph
widths, where the complexity of model checking problems on graphs is explored in different graph families depending on a graph complexity measure. This is a well-developed area whose insights may be applicable and helpful in the study of the problems of this paper. (For a summary of the current complexity “map” for graph width parameters see Figure 8.1 in [8])

Possible future directions are the investigation of yet more natural formula complexity measures and attempting to improve the running times or to show good lower bounds for the already known measures. Finally, extending our results to other modal logics, such as modal logics where Kripke structures are required to be reflexive or transitive (e.g. S4) would be an interesting next step.

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