Randomness

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Abstract

This is a draft of the chapter *"Randomness" in 20th Century Mathematics* prepared for the 'Matematica, Logica, Informatica' Volume 12 of the **Storia del XX Secolo**, to be published by the *Instituto della Enciclopedia Italiana*. Excerpts of this draft appeared earlier in P.M.B. Vitányi, "Randomness". In A. Schrijver, N. Temme, and K.R. Apt, Eds., *From Universal morphisms to megabytes: a Baayen space Odyssey*, pages 627–642 CWI, Amsterdam, 1994. We present in a single essay a combination and completion of the several aspects of the problem of randomness of individual objects which of necessity occur scattered in our text [11].

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1 Introduction

P.S. Laplace (1749 – 1827) has pointed out the following reason why intuitively a regular outcome of a random event is unlikely.

> "We arrange in our thought all possible events in various classes; and we regard as *extraordinary* those classes which include a very small number. In the game of heads and tails, if head comes up a hundred times in a row then this appears to us extraordinary, because the almost infinite number of combinations that can arise in a hundred throws are divided in regular sequences, or those in which we observe a rule that is easy to grasp, and in irregular sequences, that are incomparably more numerous".

If by 'regularity' we mean that the complexity is significantly less than maximal, then the number of all regular events is small (because by simple counting the number of different objects of low complexity is small). Therefore, the event that anyone of them occurs has small probability (in the uniform distribution). Yet, the classical calculus of probabilities tells us that 100 heads are just as probable as any other sequence of heads and tails, even though our intuition tells us that it is less 'random' than some others. Listen to the redoubtable Dr. Samuel Johnson:

> "Dr. Beattie observed, as something remarkable which had happened to him, that he chanced to see both the No. 1 and the No. 1000, of the hackney-coaches, the first and the last; 'Why, Sir', said Johnson, 'there is an equal chance for one's seeing those two numbers as any other two.' He was clearly right; yet the seeing of two extremes, each of which is in some degree more conspicuous than the rest, could not but strike one in a stronger manner than the sight of any other two numbers." [Boswell's *Life of Johnson*]

Laplace distinguishes between the object itself and a cause of the object.

> "The regular combinations occur more rarely only because they are less numerous. If we seek a cause wherever we perceive symmetry, it is not that we regard the symmetrical event as less possible than the others, but, since this event ought to be the effect of a regular cause or that of chance, the first of these suppositions is more probable than the second. On a table we see letters arranged in this order `C o n s t a n t i n o p l e`, and we judge that this arrangement is not the result of chance, not because it is less possible than others, for if this word were not employed in any language we would not suspect it came from any particular cause, but this word being in use among us, it is incomparably more probable

> that some person has thus arranged the aforesaid letters than that this arrangement is due to chance." [Slightly paraphrasing Laplace]

Let us try to turn Laplace's argument into a formal one. First we introduce some notation. If x is a finite binary sequence, then $l(x)$ denotes the *length* (number of occurrences of binary digits) in x. For example, $l(010) = 3$.

1.1 Occam's Razor Revisited

Suppose we observe a binary string x of length $l(x) = n$ and want to know whether we must attribute the occurrence of x to pure chance or to a cause. To put things in a mathematical framework, we define *chance* to mean that the literal x is produced by independent tosses of a fair coin. More subtle is the interpretation of *cause* as meaning that the computer on our desk computes x from a program provided by independent tosses of a fair coin. The chance of generating x literally is about 2^{-n}. But the chance of generating x in the form of a short program x^*, the cause from which our computer computes x, is at least $2^{-l(x^*)}$. In other words, if x is regular, then $l(x^*) \ll n$, and it is about $2^{n-l(x^*)}$ times more likely that x arose as the result of computation from some simple cause (like a short program x^*) than literally by a random process.

This approach will lead to an objective and absolute version of the classic maxim of William of Ockham (1290? – 1349?), known as Occam's razor: "if there are alternative explanations for a phenomenon, then, all other things being equal, we should select the simplest one". One identifies 'simplicity of an object' with 'an object having a short effective description'. In other words, *a priori* we consider objects with short descriptions more likely than objects with only long descriptions. That is, objects with low complexity have high probability while objects with high complexity have low probability.

This principle is intimately related with problems in both probability theory and information theory. These problems as outlined below can be interpreted as saying that the related disciplines are not 'tight' enough; they leave things unspecified which our intuition tells us should be dealt with.

1.2 Lacuna of Classical Probability Theory

An adversary claims to have a true random coin and invites us to bet on the outcome. The coin produces a hundred heads in a row. We say that the coin cannot be fair. The adversary, however, appeals to probabity theory which says that each sequence of outcomes of a hundred coin flips is equally likely, $1/2^{100}$, and one sequence had to come up.

Probability theory gives us no basis to challenge an outcome *after* it has happened. We could only exclude unfairness in advance by putting a penalty side-bet on an outcome of 100 heads. But what about $1010\ldots$? What about an initial segment of the binary expansion of π?

Regular sequence

$$\Pr(00000000000000000000000000) = \frac{1}{2^{26}}$$

Regular sequence

$$\Pr(01000110110000010100111001) = \frac{1}{2^{26}}$$

Random sequence

$$\Pr(10010011011000111011010000) = \frac{1}{2^{26}}$$

The first sequence is regular, but what is the distinction of the second sequence and the third? The third sequence was generated by flipping a quarter. The second sequence is very regular: $0, 1, 00, 01, \ldots$. The third sequence will pass (pseudo-)randomness tests.

In fact, classical probability theory cannot express the notion of *randomness of an individual sequence*. It can only express expectations of properties of outcomes of random processes, that is, the expectations of properties of the total set of sequences under some distribution.

Only relatively recently, this problem has found a satisfactory resolution by combining notions of computability and statistics to express the complexity of a finite object. This complexity is the length of the shortest binary program from which the object can be effectively reconstructed. It may be called the *algorithmic information content* of the object. This quantity turns out to be an attribute of the object alone, and absolute (in the technical sense of being recursively invariant). It is the *Kolmogorov complexity* of the object.

1.3 Lacuna of Information Theory

Claude Shannon's classical information theory assigns a quantity of information to an ensemble of possible messages. All messages in the ensemble being equally probable, this quantity is the number of bits needed to count all possibilities.

This expresses the fact that each message in the ensemble can be communicated using this number of bits. However, it does not say anything about the number of bits needed to convey any individual message in the ensemble. To illustrate this, consider the ensemble consisting of all binary strings of length 9999999999999999.

By Shannon's measure, we require 9999999999999999 bits on the average to encode a string in such an ensemble. However, the string consisting of 9999999999999999 1's can be encoded in about 55 bits by expressing 9999999999 999999 in binary and adding the repeated pattern '1'. A requirement for this to work is that we have agreed on an algorithm that decodes the encoded string.

We can compress the string still further when we note that 9999999999999999 equals $3^2 \times 1111111111111111$, and that 1111111111111111 consists of 2^4 1's.

Thus, we have discovered an interesting phenomenon: the description of some strings can be compressed considerably, provided they exhibit enough regularity. This observation, of course, is the basis of all systems to express very large numbers and was exploited early on by Archimedes in his treatise *The Sand Reckoner*, in which he proposes a system to name very large numbers:

> "There are some, King Golon, who think that the number of sand is infinite in multitude [...or] that no number has been named which is great enough to exceed its multitude. [...] But I will try to show you, by geometrical proofs, which you will be able to follow, that, of the numbers named by me [...] some exceed not only the mass of sand equal in magnitude to the earth filled up in the way described, but also that of a mass equal in magnitude to the universe."

However, if regularity is lacking, it becomes more cumbersome to express large numbers. For instance, it seems easier to compress the number 'one billion,' than the number 'one billion seven hundred thirty-five million two hundred sixty-eight thousand and three hundred ninety-four,' even though they are of the same order of magnitude.

The above example shows that we need too many bits to transmit regular objects. The converse problem, too little bits, arises as well since Shannon's theory of information and communication deals with the specific technology problem of data transmission. That is, with the information that needs to be transmitted in order to select an object from a previously agreed upon set of alternatives; agreed upon by both the sender and the receiver of the message. If we have an ensemble consisting of the *Odyssey* and the sentence "let's go drink a beer" then we can transmit the *Odyssey* using only one bit. Yet Greeks feel that Homer's book has more information contents. Our task is to widen the limited set of alternatives until it is universal. We aim at a notion of 'absolute' information of individual objects, which is the information which by itself describes the object completely.

Formulation of these considerations in an objective manner leads again to the notion of shortest programs and Kolmogorov complexity.

2 Randomness as Unpredictability

What is the proper definition of a random sequence, the 'lacuna in probability theory' we have identified above? Let us consider how mathematicians test randomness of individual sequences. To measure randomness, criteria have been developed which certify this quality. Yet, in recognition that they do not measure 'true' randomness, we call these criteria 'pseudo' randomness tests. For instance, statistical survey of initial segments of the sequence of decimal digits of π have failed to disclose any significant deviations of randomness. But

clearly, this sequence is so regular that it can be described by a simple program to compute it, and this program can be expressed in a few bits.

> "Any one who considers arithmetical methods of producing random digits is, of course, in a state of sin. For, as has been pointed out several times, there is no such thing as a random number—there are only methods to produce random numbers, and a strict arithmetical procedure is of course not such a method. (It is true that a problem we suspect of being solvable by random methods may be solvable by some rigorously defined sequence, but this is a deeper mathematical question than we can go into now.)" [von Neumann]

This fact prompts more sophisticated definitions of randomness. In his famous address to the International Mathematical Congress in 1900, D. Hilbert proposed twenty-three mathematical problems as a program to direct the mathematical efforts in the twentieth century. The 6th problem asks for "To treat (in the same manner as geometry) by means of axioms, those physical sciences in which mathematics plays an important part; in the first rank are the theory of probability ..". Thus, Hilbert views probability theory as a physical applied theory. This raises the question about the properties one can expect from typical outcomes of physical random sources, which *a priori* has no relation whatsoever with an axiomatic mathematical theory of probabilities. That is, a mathematical system has no direct relation with physical reality. To obtain a mathematical system that is an appropriate model of physical phenomena one needs to identify and codify essential properties of the phenomena under consideration by empirical observations.

Notably Richard von Mises (1883-1953) proposed notions that approach the very essence of true randomness of physical phenomena. This is related with the construction of a formal mathematical theory of probability, to form a basis for real applications, in the early part of this century. While von Mises' objective was to justify the applications to the real phenomena, A.N. Kolmogorov's (1903-1987) classic 1933 treatment constructs a purely axiomatic theory of probability on the basis of set theoretic axioms.

> "This theory was so successful, that the problem of finding the basis of real applications of the results of the mathematical theory of probability became rather secondary to many investigators. ... [however] the basis for the applicability of the results of the mathematical theory of probability to real 'random phenomena' must depend in some form on the *frequency concept of probability*, the unavoidable nature of which has been established by von Mises in a spirited manner." [Kolmogorov]

The point made is that the axioms of probability theory are designed so that abstract probabilities can be computed, but nothing is said about what probability really means, or how the concept can be applied meaningfully to the actual world. Von Mises analyzed this issue in detail, and suggested that a proper definition of probability depends on obtaining a proper definition of a random sequence. This makes him a 'frequentist'—a supporter of the frequency theory.

The frequency theory to interpret probability says, roughly, that if we perform an experiment many times, then the ratio of favorable outcomes to the total number n of experiments will, *with certainty*, tend to a limit, p say, as $n \to \infty$. This tells us something about the *meaning* of probability, namely, the measure of the positive outcomes is p. But suppose we throw a coin 1000 times and wish to know what to expect. Is 1000 enough for convergence to happen? The statement above does not say. So we have to add something about the rate of convergence. But we cannot assert a *certainty* about a particular number of n throws, such as 'the proportion of heads will be $p \pm \epsilon$ for large enough n (with ϵ depending on n)'. We can at best say 'the proportion will lie between $p \pm \epsilon$ with at least such and such probability (depending on ϵ and n_0) whenever $n > n_0$'. But now we defined probability in an obviously circular fashion.

2.1 Von Mises' Collectives

In 1919 von Mises proposed to eliminate the problem by simply dividing all infinite sequences into special random sequences (called *collectives*), having relative frequency limits, which are the proper subject of the calculus of probabilities and other sequences. He postulates the existence of random sequences (thereby circumventing circularity) as certified by abundant empirical evidence, in the manner of physical laws and derives mathematical laws of probability as a consequence. In his view a naturally occurring sequence can be nonrandom or unlawful in the sense that it is not a proper collective.

> Von Mises views the theory of probabilities insofar as they are numerically representable as a physical theory of definitely observable phenomena, repetitive or mass events, for instance, as found in games of chance, population statistics, Brownian motion. 'Probability' is a primitive notion of the theory comparable to those of 'energy' or 'mass' in other physical theories.
>
> Whereas energy or mass exist in fields or material objects, probabilities exist only in the similarly mathematical idealization of collectives (random sequences). All problems of the theory of probability consist of deriving, according to certain rules, new collectives from given ones and calculating the distributions of these new collectives. The exact formulation of the properties of the collectives is secondary and must be based on empirical evidence. These properties are the existence of a limiting relative frequency and randomness.
>
> The property of randomness is a generalization of the abundant experience in gambling houses, namely, the impossibility of a successful gambling system. Including this principle in the foundation of probability, von Mises argues, we proceed in the same way as the physicists did in the case of the energy principle. Here too, the experience of hunters of fortune is complemented by solid experience of insurance companies and so forth.
>
> A fundamentally different approach is to justify *a posteriori* the application of a purely mathematically constructed theory of probability, such

> as the theory resulting from the Kolmogorov axioms. Suppose, we can show that the appropriately defined random sequences form a set of measure one, and without exception satisfy all laws of a given axiomatic theory of probability. Then it appears practically justifiable to assume that as a result of an (infinite) experiment only random sequences appear.

Von Mises' notion of infinite random sequence of 0's and 1's (collective) essentially appeals to the idea that no gambler, making a fixed number of wagers of 'heads', at fixed odds [say p versus $1-p$] and in fixed amounts, on the flips of a coin [with bias p versus $1-p$], can have profit in the long run from betting according to a system instead of betting at random. Says Church: "this definition [below] ... while clear as to general intent, is too inexact in form to serve satisfactorily as the basis of a mathematical theory."

DEFINITION 1 An infinite sequence $a_1, a_2, \ldots$ of 0's and 1's is a random sequence in the special meaning of *collective* if the following two conditions are satisfied.

1. Let f_n is the number of 1's among the first n terms of the sequence. Then

$$\lim_{n\to\infty} \frac{f_n}{n} = p,$$

   for some p, $0 < p < 1$.

2. A *place-selection rule* is a partial function ϕ, from the finite binary sequences to 0 and 1. It takes the values 0 and 1, for the purpose of selecting one after the other those indices n for which $\phi(a_1 a_2 \ldots a_{n-1}) = 1$. We require (1), with the same limit p, also for every infinite subsequence

$$a_{n_1} a_{n_2} \ldots$$

   obtained from the sequence by some *admissible* place-selection rule. (We have not yet formally stated which place-selection rules are admissible.)

The existence of a relative frequency limit is a strong assumption. Empirical evidence from long runs of dice throws, in gambling houses, or with death statistics in insurance mathematics, suggests that the relative frequencies are *apparently convergent*. But clearly, no empirical evidence can be given for the existence of a definite limit for the relative frequency. However long the test run, in practice it will always be finite, and whatever the apparent behavior in the observed initial segment of the run, it is always possible that the relative frequencies keep oscillating forever if we continue.

The second condition ensures that no strategy using an admissible place-selection rule can select a subsequence which allows different odds for gambling than a subsequence which is selected by flipping a fair coin. For example, let a casino use a coin with probability $p = 1/4$ of coming up heads and pay-off heads equal 4 times pay-off tails. This 'Law of Excluded Gambling Strategy' says that a gambler betting in fixed amounts cannot make more profit in the long run betting according to a system than from betting at random.

> "In everyday language we call random those phenomena where we cannot find a regularity allowing us to predict precisely their results. Generally speaking, there is no ground to believe that random phenomena should possess any definite probability. Therefore, we should distinguish between randomness proper (as absence of any regularity) and stochastic randomness (which is the subject of probability theory). There emerges the problem of finding reasons for the applicability of the mathematical theory of probability to the real world." [Kolmogorov]

Intuitively, we can distinguish between sequences that are irregular and do not satisfy the regularity implicit in stochastic randomness, and sequences that are irregular but do satisfy the regularities associated with stochastic randomness. Formally, we will distinguish the second type from the first type by whether or not a certain complexity measure of the initial segments goes to a definite limit. The complexity measure referred to is the length of the shortest description of the prefix (in the precise sense of Kolmogorov complexity) divided by its length. It will turn out that almost all infinite strings are irregular of the second type and satisfy all regularities of stochastic randomness.

> "In applying probability theory we do not confine ourselves to negating regularity, but from the hypothesis of randomness of the observed phenomena we draw definite positive conclusions." [Kolmogorov]

Considering the sequence as fair coin tosses with $p = 1/2$, the second condition in Definition 1 says there is no *strategy* ϕ (*principle of excluded gambling system*) which assures a player betting at fixed odds and in fixed amounts, on the tosses of the coin, to make infinite gain. That is, no advantage is gained in the long run by following some system, such as betting 'head' after each run of seven consecutive tails, or (more plausibly) by placing the nth bet 'head' after the appearance of $n + 7$ tails in succession. According to von Mises, the above conditions are sufficiently familiar and a uncontroverted empirical generalization to serve as the basis of an applicable calculus of probabilities.

EXAMPLE 1 It turns out that the naive mathematical approach to a concrete formulation, admitting simply *all* partial functions, comes to grief as follows. Let $a = a_1 a_2 \ldots$ be any collective. Define ϕ_1 as $\phi_1(a_1 \ldots a_{i-1}) = 1$ if $a_i = 1$, and undefined otherwise. But then $p = 1$. Defining ϕ_0 by $\phi_0(a_1 \ldots a_{i-1}) = b_i$, with b_i the complement of a_i, for all i, we obtain by the second condition of Definition 1 that $p = 0$. Consequently, if we allow functions like ϕ_1 and ϕ_0 as strategy, then von Mises' definition cannot be satisfied at all. $\diamond$

2.2 Wald-Church Place Selection

In the thirties, Abraham Wald proposed to restrict the *a priori* admissible ϕ to any fixed countable set of functions. Then collectives do exist. But which countable set? In 1940, Alonzo Church proposed to choose a set of functions representing 'computable' strategies. According to Church's Thesis, this is precisely the set of *recursive functions*. With recursive ϕ, not only is the definition

completely rigorous, and random infinite sequences do exist, but moreover they are abundant since the infinite random sequences with $p = 1/2$ form a set of measure one. From the existence of random sequences with probability $1/2$, the existence of random sequences associated with other probabilities can be derived. Let us call sequences satisfying Definition 1 with recursive ϕ *Mises-Wald-Church random*. That is, the involved *Mises-Wald-Church place-selection rules* consist of the partial recursive functions.

Appeal to a theorem by Wald yields as a corollary that the set of Mises-Wald-Church random sequences associated with any fixed probability has the cardinality of the continuum. Moreover, each Mises-Wald-Church random sequence qualifies as a normal number. (A number is *normal* if each digit of the base, and each block of digits of any length, occurs with equal asymptotic frequency.) Note however, that not every normal number is Mises-Wald-Church random. This follows, for instance, from Champernowne's sequence (or number),

$$0.12345678910111213141516171819 20\ldots$$

due to D.G. Champernowne, which is normal in the scale of 10 and where the ith digit is easily calculated from i. The definition of a Mises-Wald-Church random sequence implies that its consecutive digits cannot be effectively computed. Thus, an existence proof for Mises-Wald-Church random sequences is necessarily nonconstructive.

Unfortunately, the von Mises-Wald-Church definition is not yet good enough, as was shown by J. Ville in 1939. There exist sequences that satisfy the Mises-Wald-Church definition of randomness, with limiting relative frequency of ones of $1/2$, but nonetheless have the property that

$$\frac{f_n}{n} \geq \frac{1}{2} \text{ for all } n.$$

The probability of such a sequence of outcomes in random flips of a fair coin is zero. Intuition: if you bet '1' all the time against such a sequence of outcomes, then your accumulated gain is always positive! Similarly, other properties of randomness in probability theory such as the Law of the Iterated Logarithm do not follow from the Mises-Wald-Church definition.

3 Randomness as Incompressibility

Above it turned out that describing 'randomness' in terms of 'unpredictability' is problematic and possibly unsatisfactory. Therefore, Kolmogorov tried another approach. The antithesis of 'randomness' is 'regularity', and a finite string which is regular can be described more shortly than giving it literally. Consequently, a string which is 'incompressible' is 'random' in this sense. With respect to infinite binary sequences it is seductive to call an infinite sequence 'random' if all of its initial segments are 'random' in the above sense of being 'incompressible'. Let

us see how this intuition can be made formal, and whether leads to a satisfactory solution.

Intuitively, the amount of effectively usable information in a finite string is the size (number of binary digits or *bits*) of the shortest program that, without additional data, computes the string and terminates. A similar definition can be given for infinite strings, but in this case the program produces element after element forever. Thus, a long sequence of 1's such as

$$\overbrace{11111\ldots1}^{10{,}000 \text{ times}}$$

contains little information because a program of size about $\log 10,000$ bits outputs it:

```
for i := 1 to 10,000
    print 1
```

Likewise, the transcendental number $\pi = 3.1415\ldots$, an infinite sequence of seemingly 'random' decimal digits, contains but a few bits of information. (There is a short program that produces the consecutive digits of π forever.) Such a definition would appear to make the amount of information in a string (or other object) depend on the particular programming language used.

Fortunately, it can be shown that all reasonable choices of programming languages lead to quantification of the amount of 'absolute' information in individual objects that is invariant up to an additive constant. We call this quantity the 'Kolmogorov complexity' of the object. If an object is regular, then it has a shorter description than itself. We call such an object 'compressible'.

More precisely, suppose we want to describe a given object by a finite binary string. We do not care whether the object has many descriptions; however, each description should describe but one object. From among all descriptions of an object we can take the length of the shortest description as a measure of the object's complexity. It is natural to call an object 'simple' if it has at least one short description, and to call it 'complex' if all of its descriptions are long.

But now we are in danger of falling in the trap so eloquently described in the Richard-Berry paradox, where we define a natural number as "the least natural number that cannot be described in less than twenty words". If this number does exist, we have just described it in thirteen words, contradicting its definitional statement. If such a number does not exist, then all natural numbers can be described in less than twenty words. We need to look very carefully at the notion of 'description'.

Assume that each description describes at most one object. That is, there is a specification method D which associates at most one object x with a description y. This means that D is a function from the set of descriptions, say Y, into the set of objects, say X. It seems also reasonable to require that, for each object x in X, there is a description y in Y such that $D(y) = x$. (Each object has a

description.) To make descriptions useful we like them to be finite. This means that there are only countably many descriptions. Since there is a description for each object, there are also only countably many describable objects. How do we measure the complexity of descriptions?

Taking our cue from the theory of computation, we express descriptions as finite sequences of 0's and 1's. In communication technology, if the specification method D is known to both a sender and a receiver, then a message x can be transmitted from sender to receiver by transmitting the sequence of 0's and 1's of a description y with $D(y) = x$. The cost of this transmission is measured by the number of occurrences of 0's and 1's in y, that is, by the length of y. The least cost of transmission of x is given by the length of a shortest y such that $D(y) = x$. We choose this least cost of transmission as the 'descriptional' complexity of x under specification method D.

Obviously, this descriptional complexity of x depends crucially on D. The general principle involved is that the syntactic framework of the description language determines the succinctness of description.

In order to objectively compare descriptional complexities of objects, to be able to say "x is more complex than z", the descriptional complexity of x should depend on x alone. This complexity can be viewed as related to a universal description method which is *a priori* assumed by all senders and receivers. This complexity is optimal if no other description method assigns a lower complexity to any object.

We are not really interested in optimality with respect to all description methods. For specifications to be useful at all it is necessary that the mapping from y to $D(y)$ can be executed in an effective manner. That is, it can at least in principle be performed by humans or machines. This notion has been formalized as 'partial recursive functions'. According to generally accepted mathematical viewpoints it coincides with the intuitive notion of effective computation.

The set of partial recursive functions contains an optimal function which minimizes description length of every other such function. We denote this function by D_0. Namely, for any other recursive function D, for all objects x, there is a description y of x under D_0 which is shorter than any description z of x under D. (That is, shorter up to an additive constant which is independent of x.) Complexity with respect to D_0 minorizes the complexities with respect to all partial recursive functions.

We identify the length of the description of x with respect to a fixed specification function D_0 with the 'algorithmic (descriptional or Kolmogorov) complexity' of x. The optimality of D_0 in the sense above means that the complexity of an object x is invariant (up to an additive constant independent of x) under transition from one optimal specification function to another. Its complexity is an objective attribute of the described object alone: it is an intrinsic property of that object, and it does not depend on the description formalism. This complexity can be viewed as 'absolute information content': the amount of information which needs to be transmitted between all senders and receivers when

they communicate the message in absence of any other *a priori* knowledge which restricts the domain of the message.

Broadly speaking, this means that all description syntaxes which are powerful enough to express the partial recursive functions are approximately equally succinct. The remarkable usefulness and inherent rightness of the theory of Kolmogorov complexity stems from this independence of the description method. Thus, we have outlined the program for a general theory of algorithmic complexity. The four major innovations are as follows.

1. In restricting ourselves to formally effective descriptions our definition covers every form of description that is intuitively acceptable as being effective according to general viewpoints in mathematics and logics.

2. The restriction to effective descriptions entails that there is a universal description method that minorizes the description length or complexity with respect to any other effective description method. This would not be the case if we considered, say, all noneffective description methods. Significantly, this implies Item 3.

3. The description length or complexity of an object is an intrinsic attribute of the object independent of the particular description method or formalizations thereof.

4. The disturbing Richard-Berry paradox above does not disappear, but resurfaces in the form of an alternative approach to proving Kurt Gödel's famous result that not every true mathematical statement is provable in mathematics.

3.1 Kolmogorov Complexity

To make this treatment precise and self-contained we briefly review notions and properties needed in the sequel. We identify the natural numbers $\mathcal{N}$ and the finite binary sequences as

$$(0,\epsilon),(1,0),(2,1),(3,00),(4,01),\ldots,$$

where ϵ is the empty sequence. The *length* $l(x)$ of a natural number x is the number of bits in the corresponding binary sequence. For instance, $l(\epsilon)=0$. If A is a set, then $|A|$ denotes the *cardinality* of A. In some cases we want to encode x in *self-delimiting* form x', in order to be able to decompose $x'y$ into x and y. Short codes are obtained by iterating the simple rule that a self-delimiting (s.d.) description of the length of x followed by x itself is a s.d. description of x. For example, both $x'=1^{l(x)}0x$ and $x''=1^{l(l(x))}0l(x)x$ are s.d. descriptions for x, and $l(x')\leq 2l(x)+O(1)$ and $l(x'')\leq l(x)+2l(l(x))+O(1)$. The string x'' self-delimits itself in a concatenation $x''y$ by the fact that an algorothm to retrieve x works as follows. First count the number of '1's with which $x''y$ starts

out until we find the first '0'.. This count is the length of the length of x, that is, the length of $l(x)$ which is $l(l(x))$. The binary substring of length $l(l(x))$ following the first '0' is the binary representation of $l(x)$. The next substring of length $l(x)$ following it is x itself. So we can retrieve x without having to consider even one bit in the string after x. This is why the binary code x'' for x is called *self-delimiting*.

Let $\langle . \rangle : \mathcal{N} \times \mathcal{N} \to \mathcal{N}$ denote a standard computable bijective 'pairing' function. Throughout this paper, we will assume that

$$\langle x, y \rangle := x''y.$$

This way, the x'' is has the length of x but for an additional logarithmic term. Define $\langle x, y, z \rangle$ by $\langle x, \langle y, z \rangle \rangle$.

We need some notions from the theory of algorithms, see [18]. Let $\phi_1, \phi_2, \ldots$ be a standard enumeration of the partial recursive functions. The (Kolmogorov) *complexity* of $x \in \mathcal{N}$, given y, is defined as

$$C(x|y) = \min\{l(\langle n, z \rangle) : \phi_n(\langle y, z \rangle) = x\}.$$

This means that $C(x|y)$ is the *minimal* number of bits in a description from which x can be effectively reconstructed, given y. The unconditional complexity is defined as $C(x) = C(x|\epsilon)$.

An alternative definition is as follows. Let

$$C_\psi(x|y) = \min\{l(z) : \psi(\langle y, z \rangle) = x\} \tag{1}$$

be the conditional complexity of x given y with reference to decoding function ψ. Then $C(x|y) = C_\psi(x|y)$ for a universal partial recursive function ψ that satisfies $\psi(\langle y, n, z \rangle) = \phi_n(\langle y, z \rangle)$.

We will also make use of the *prefix complexity* $K(x)$, which denotes the shortest *self-delimiting* description. To this end, we consider so called *prefix* Turing machines, which have only 0's and 1's on their input tape, and thus cannot detect the end of the input. Instead we define an input as that part of the input tape which the machine has read when it halts. When $x \neq y$ are two such input, we clearly have that x cannot be a prefix of y, and hence the set of inputs forms what is called a *prefix code*. We define $K(x)$ similarly as above, with reference to a universal prefix machine that first reads 1^n0 from the input tape and then simulates prefix machine n on the rest of the input.

A survey is [11]. We need the following properties. Throughout 'log' denotes the binary logarithm. We often use $O(f(n)) = -O(f(n))$, so that $O(f(n))$ may denote a negative quantity. For each $x, y \in \mathcal{N}$ we have

$$C(x|y) \leq l(x) + O(1). \tag{2}$$

For each $y \in \mathcal{N}$ there is an $x \in \mathcal{N}$ of length n such that $C(x|y) \geq n$. In particular, we can set $y = \epsilon$. Such x's may be called *random*, since they are

without regularities that can be used to compress the description. Intuitively, the shortest effective description of x is x itself. In general, for each n and y, there are at least $2^n - 2^{n-c} + 1$ distinct x's of length n with

$$C(x|y) \geq n - c. \tag{3}$$

In some cases we want to encode x in *self-delimiting* form x', in order to be able to decompose $x'y$ into x and y. Good upper bounds on the prefix complexity of x are obtained by iterating the simple rule that a self-delimiting (s.d.) description of the length of x followed by x itself is a s.d. description of x. Since $x' = 1^{l(x)}0x$ and $x'' = 1^{l(l(x))}0l(x)x$ are both s.d. descriptions for x, and this shows that $K(x) \leq 2l(x) + O(1)$ and $K(x) \leq l(x) + 2l(l(x)) + O(1)$.

Similarly, we can encode x in a self-delimiting form of its shortest program $p(x)$ ($l(p(x)) = C(x)$) in $2C(x) + 1$ bits. Iterating this scheme, we can encode x as a selfdelimiting program of $C(x) + 2\log C(x) + 1$ bits, which shows that $K(x) \leq C(x) + 2\log C(x) + 1$, and so on.

If $\omega = \omega_1\omega_2\ldots$ is a finite or infinite string then $\omega_{k:l}$ denotes $\omega_k \ldots \omega_l$, a string of length $l - k + 1$.

3.2 Complexity Oscillations

Consider the question of how C behaves in terms of increasingly long initial segments of a fixed infinite binary sequence (or string) ω. For instance, is it monotone in the sense that $C(\omega_{1:m}) \leq C(\omega_{1:n})$, or $C(\omega_{1:m}|m) \leq C(\omega_{1:n}|n)$, for all infinite binary sequences ω and all $m \leq n$? We can readily show that the answer is negative in both cases. A similar effect arises when we try to use Kolmogorov complexity to solve the problem of finding a proper definition of random infinite sequences (*collectives*) according to the task already set by von Mises in 1919, Section 2.

Kolmogorov's intention was to call an infinite binary sequence ω 'random' if there is a constant c such that, for all n, the n-length prefix $\omega_{1:n}$ has $C(\omega_{1:n}) \geq n - c$. However, such sequences do not exist. A simple argument shows that that even for high-complexity sequences, with $C(\omega_{1:n}) \geq n - \log n - 2\log\log n$ for all n, this results in so-called *complexity oscillations*, where

$$\frac{n - C(\omega_{1:n})}{\log n}$$

oscillates between 0 and about 1.

We show that the C complexity of prefixes of each infinite binary sequence drops infinitely often unboundedly far below its own length. Let ω be any infinite binary sequence, and $\omega_{1:m}$ any m-length prefix of ω. If $\omega_{1:m}$ is the nth binary string in the lexicographical order $0, 1, 00, \ldots$, that is, $n = \omega_{1:m}$, $m = l(n)$, then $C(\omega_{1:n}) = C(\omega_{m+1:n}) + c$, with c a constant independent of n or m. Namely, with $O(1)$ additional bits of information, we can trivially reconstruct the nth

binary string $\omega_{1:m}$ from the length $n - l(n)$ of $\omega_{m+1:n}$. Then we find that $C(\omega_{m+1:n}) \leq n - l(n) + c$ for some constant c independent of n, whence the claimed result follows.

Our approach in this proof makes it easy to say something about the frequency of these complexity oscillations. Define a 'wave' function w by $w(1) = 2$ and $w(i) = 2^{w(i-1)}$, then the above argument guarantees that there are at least k values $n_1, n_2, \ldots, n_k$ less than $n = w(k)$ such that $C(\omega_{1:n_i}) \leq n_i - g(n_i) + c$ for all $i = 1, 2, \ldots, k$. Obviously, this can be improved.

The upper bound on the oscillations, $C(\omega_{1:n}) = n + O(1)$, is reached infinitely often for almost all high-complexity sequences. Furthermore, the oscillations of all high-complexity sequences stay above $n - \log n - 2 \log\log n$, but dip infinitely often below $n - \log n$.

Due to the complexity oscillations the idea of identifying random infinite sequences with those such that $C(\omega_{1:n}) \geq n - c$, for all n, is trivially infeasible. That is the bad news. In contrast, a similar approach in Section 4.3 for finite binary sequences turned out to work just fine. Its justification was found in Martin-Löf's important insight that to justify any proposed definition of randomness one has to show that the sequences, which are random in the stated sense, satisfy the several properties of stochasticity we know from the theory of probability. Instead of proving each such property separately, one may be able to show, once and for all, that the random sequences introduced possess, in an appropriate sense, all possible properties of stochasticity.

In Section 4 we show how to define randomness of infinite sequences in Martin-Löf's sense, which is a formal expression of the attribute of satisfying all effectively testable laws of randomness—and hence satisfactorily resolves the quest for a proper definition of random sequences. Without proof we state the relation between Martin-Löf randomness and high Kolmogorov complexity. Let ω be an infinite binary sequence.

(i) If there exists a constant c such that $C(\omega_{1:n}) \geq n - c$, for infinitely many n, then ω is random in the sense of Martin-Löf with respect to the uniform measure.

(ii) The set of ω, for which there exists a constant c and infinitely many n such that $C(\omega_{1:n}) \geq n - c$, has uniform measure one.

Hence, the set of random sequences not satisfying the condition (i) has uniform measure zero.

The idea that random infinite sequences are those sequences such that the complexity of the initial n-length segments is at most a fixed additive constant below n, for all n, is one of the first-rate ideas in the area of Kolmogorov complexity. In fact, this was one of the motivations for Kolmogorov to invent Kolmogorov complexity in the first place. We have seen in Section 4.4 that this does not work for the plain Kolmogorov complexity $C(\cdot)$, due to the complexity oscillations. The next result is important, and is a culmination of the theory. For prefix complexity $K(\cdot)$ it is indeed the case that random sequences are those sequences for which the complexity of each initial segment is at least its length.

A.N. Kolmogorov suggested the above relation between the complexity of initial segments and randomness of infinite sequences [A.N. Kolmogorov, *IEEE Trans. Inform. Theory*, IT-14:5(1968), 662-664]. This approach being incorrect using $C(\cdot)$ complexity, P. Martin-Löf [*Inform. Contr.*, 9(1966), 602-619] developed the theory as put forth in Section 4.4. Nevertheless, Kolmogorov did not abandon the general outlines of his original idea of connecting randomness of infinite sequences with complexity, see pp. 405-406 of [V.A. Uspensky, *J. Symb. Logic*, 57:2(1992), 385-412].

Simultaneously and independently, C. Schnorr [*J. Comput. Syst. Sci.*, 7(1973), 376-388] for the uniform distribution, and L.A. Levin [*Sov. Math. Dokl.*, 14(1973), 1413-1416] for arbitrary computable distributions, introduced unequal versions of complexity (respectively, process complexity and the monotone variant of complexity $Km(x)$, in order to characterize randomness. They gave the first executions of Kolmogorov's idea by showing that an infinite sequence ω is random iff $|Km(\omega_{1:n}) - n| = O(1)$ (Levin) and a similar statement for process complexity (Schnorr).

G.J. Chaitin [*J. Assoc. Comput. Mach.*, 22(1975), 329-340], proposed calling an infinite sequence ω random iff $K(\omega_{1:n}) \geq n - O(1)$ for all n. Happily, this proposal characterizes once again precisely those infinite binary sequences which are random in Martin-Löf's sense (without proof attributed to C.P. Schnorr, 1974, in Chaitin's paper). This important result was widely circulated, but the first *published proof* appears, perhaps, as Corollary 3.2 in [V.V. V'jugin, *Semiotika i Informatika*, 16(1981), 14-43, in Russian]. See for historical notes [A.N. Kolmogorov and V.A. Uspensky, *SIAM J. Theory Probab. Appl.*, 32(1987), 387-412].

Another equivalent proposal in terms of constructive measure theory was given by R.M. Solovay. The fact that such different effective formalizations of infinite random sequences turn out to define the same mathematical object constitutes evidence that our intuitive notion of infinite sequences which are effectively random coincides with the precise notion of Martin-Löf random infinite sequences.

3.3 Relation with Unpredictability

We recall von Mises' classic approach to obtain infinite random sequences ω as treated in Section 2, which formed a primary inspiration to the work reported in this section. It is of great interest whether one can, in his type of formulation, capture the intuitively and mathematically satisfying notion of infinite random sequence in the sense of Martin-Löf. According to von Mises an infinite binary sequence ω was random (a collective) if:

1. ω has the property of frequency stability with limit p; that is, if $f_n = \omega_1 + \omega_2 + \cdots + \omega_n$, then the limit of f_n/n exists and equals p.

2. Any subsequence of ω chosen according to an admissible place-selection rule has frequency stability with the same limit p as in condition 1.

One major problem was how to define 'admissible', and one choice was to identify it with Church's notion of selecting a subsequence $\zeta_1\zeta_2\ldots$ of $\omega_1\omega_2\ldots$ by a partial recursive function ϕ by $\zeta_n = \omega_m$ if $\phi(\omega_{1:r}) = 0$ precisely $m-1$ times for $r < m-1$ and $\phi(\omega_{1:m-1}) = 0$. We called these ϕ 'place-selection rules according to Mises-Church,' and the resulting sequences ζ, Mises-Wald-Church random.

In Section 2 we stated that there are Mises-Wald-Church random sequences with limiting frequency $1/2$ which do not satisfy effectively testable properties of randomness like the Law of the Iterated Logarithm or the Recurrence Property. (Such properties are by definition satisfied by sequences which are Martin-Löf random.) In fact, the distinction between the two is quite large, since there are Mises-Wald-Church collectives ω with limiting frequency $1/2$ such that $C(\omega_{1:n}) = O(f(n)\log n)$ for every unbounded, nondecreasing, total recursive function f. Such collectives are very nonrandom sequences from the viewpoint of Martin-Löf randomness where $C(\omega_{1:n})$ is required to be asymptotic to n. See R.P. Daley, *Math. Syst. Theory*, 9(1975), 83-94. It is interesting to point out that although a Mises-Wald-Church random sequence may have very low Kolmogorov complexity, it in fact has very high time-bounded Kolmogorov complexity. If we consider also sequences with limiting frequencies different from $1/2$, then it becomes even easier to find sequences which are random according to Mises-Wald-Church, but not according to Martin-Löf. Namely, *any* sequence ω with limiting relative frequency p has complexity $C(\omega_{1:n}) \leq Hn + o(n)$ for $H = -(p\log p + (1-p)\log(1-p))$ (H is Shannon's entropy). This means that for each $\epsilon > 0$ there are Mises-Wald-Church random sequences ω with $C(\omega_{1:n}) < \epsilon n$ for all but finitely many n.

On the other hand, clearly all Martin-Löf random sequences are also Mises-Wald-Church random (each admissible selection rule is an effective sequential test).

3.4 Kolmogorov-Loveland Place Selection

This suggests that we have to liberate our notion of admissible selection rule somewhat in order to capture the proper notion of an infinite random sequence using von Mises' approach. A proposal in this direction was given by A.N. Kolmogorov [*Sankhyā*, Ser. A, 25(1963), 369-376] and D.W. Loveland [*Z. Math. Logik Grundl. Math.* 12(1966), 279-294].

A Kolmogorov-Loveland admissible selection function to select an infinite subsequence $\zeta_1\zeta_2\ldots$ from $\omega = \omega_1\omega_2\ldots$ is any one-one recursive function $\phi : \{0,1\}^* \to \mathcal{N} \times \{0,1\}$ from binary strings to (index, bit) pairs. The index gives the next position in ω to be scanned, and the bit indicates if the scanned bit of ω must be included in $\zeta_1\zeta_2\ldots$. More precisely,

$$\phi(z) = \begin{cases} (i_1, a_1) & \text{if } z = \epsilon, \\ (i_m, a_m) & \text{if } z = z_1 z_2 \ldots z_{m-1} \text{ with } z_j = \omega_{i_j}, 1 \leq j < m. \end{cases}$$

The sequence $\zeta_1\zeta_2\ldots$ is called a *Kolmogorov-Loveland random sequence*. Because ϕ is one-one, it must hold that $i_m \neq i_1, i_2, \ldots, i_{m-1}$. The described process yields a sequence of ϕ-values $(z_1, a_1), (z_2, a_2), \ldots$. The selected subsequence $\zeta_1\zeta_2\ldots$ consists of the ordered sequence of those z_i's of which the associated a_i's equal ones.

As compared to the Mises-Wald-Church approach, the liberation is contained in the fact that the order of succession of the terms in the subsequence chosen is not necessarily the same as that of the original sequence. In comparison, it is not obvious (and it seems to be unknown) whether a subsequence $\zeta_1\zeta_2\ldots$ selected from a Kolmogorov-Loveland random sequence $\omega_1\omega_2\ldots$ by a Kolmogorov-Loveland place-selection rule is itself a Kolmogorov-Loveland random sequence. Note that the analogous property necessarily holds for Mises-Wald-Church random sequences.

The set of Kolmogorov-Loveland random sequences is contained in the set of Mises-Wald-Church random sequences and contains the set of Martin-Löf random sequences. If $\omega_1\omega_2\ldots$ is Kolmogorov-Loveland random then clearly $\zeta_1\zeta_2\ldots$, defined by $\zeta_i = \omega_{\sigma(i)}$ with σ being a recursive permutation, is also Kolmogorov-Loveland random. The Mises-Wald-Church notion of randomness does not have this important property of randomness of staying invariant under recursive permutation. Loveland gave the required counterexample in the cited reference. Hence, the containment of the set of Kolmogorov-Loveland random sequences in the set of Mises-Wald-Church random sequences is proper.

This leaves the question of whether the containment of the set of Martin-Löf random sequences in the set of Kolmogorov-Loveland random sequences is proper. Kolmogorov has suggested in [*Problems Inform. Transmission*, 5(1969), 3-4] without proof that there is a Kolmogorov-Loveland random sequences ω such that $C(\omega_{1:n}) = O(\log n)$. But An.A. Muchnik (not to be confused with A.A. Muchnik) showed that this is false since no ω with $C(\omega_{1:n}) \leq cn+O(1)$ for a constant $c < 1$ can be Kolmogorov-Loveland random. Nonetheless, containment is proper since A.Kh. Shen' [*Soviet Math. Dokl.*, 38:2(1989), 316-319] has shown there exists a Kolmogorov-Loveland random sequence which is not random in Martin-Löf's sense. Therefore, the problem of giving a satisfactory definition of infinite Martin-Löf random sequences in the form proposed by von Mises has not yet been solved. See also [A.N. Kolmogorov and V.A. Uspensky, *Theory Probab. Appl.*, 32(1987), 389-412; V.A. Uspensky, A.L. Semenov and A.Kh. Shen', *Russ. Math. Surveys*, 45:1(1990), 121-189].

4 Randomness as Membership of All Large Majorities

For a better understanding of the problem revealed by Ville, as in Section 2, and its subsequent solution by P. Martin-Löf in 1966, we look at some aspects

of the methodology of probability theory.

4.1 Typicality

Consider the sample space of all one-way infinite binary sequences generated by fair coin tosses. Intuitively, we call a sequence 'random' iff it is 'typical'. It is not 'typical', say 'special', if it has a particular distinguishing property. An example of such a property is that an infinite sequence contains only finitely many ones. There are infinitely many such sequences. But the probability that such a sequence occurs as the outcome of fair coin tosses is zero. 'Typical' infinite sequences will have the converse property, namely, they contain infinitely many ones.

In fact, one would like to say that 'typical' infinite sequences will have *all converse properties* of the properties which can be enjoyed by 'special' infinite sequences. That is, such a sequence should belong to *all large majorities*. This can be formalized as follows.

Suppose that a single particular property, such as containing infinitely many occurrences of ones (or zeros), the Law of Large Numbers, or the Law of the Iterated Logarithm, has been shown to have probability one, then one calls this a *Law of Randomness*. Each sequence satisfying this property belongs to a large majority, namely the set of all sequences satisfying the property which has measure one by our assumption.

Now we call an infinite sequence is 'typical' or 'random' if it belongs to *all majorities of measure one*, that is, it satisfies all Laws of Randomness. In other words, each *single* individual 'random' infinite sequence posesses all properties which hold with probability one for the ensemble of *all* infinite sequences. This is the substance of so-called pseudo-randomness tests. For example, to test whether the sequence of digits corresponding to the decimal expansion of $\pi = 3.1415\ldots$ is random one tests whether the initial segment satisfies some properties which hold with probability one for the ensemble of all sequences.

EXAMPLE 2 One such property is 'normality' of a sequence as defined earlier. E. Borel (1909) has called an infinite sequence of decimal digits *normal* in the scale of ten if, for each k, the frequency of occurrences (possibly overlapping) of each block y of length $k \geq 1$ in the initial segment of length n goes to limit 10^{-k} for n grows unbounded, [7]. It is known that normality is not sufficient for randomness, since Champernowne's sequence

$$123456789101112\ldots$$

is normal in the scale of ten. On the other hand, it is universally agreed that a random infinite sequence must be normal. (If not, then some blocks occur more frequent than others, which can be used to obtain better than fair odds for prediction.)

For a particular binary sequence $\omega = \omega_1\omega_2\ldots$ let $f_n = \omega_1 + \omega_2 + \cdots + \omega_n$. Of course, we cannot effectively test an infinite sequence. Therefore, a so-called pseudo-randomness test examines increasingly long initial segments of the individual sequence under consideration.

We can define a pseudo randomness test for the normality property with $k = 1$ to test a candidate infinite sequence for increasing n whether the deviations from one half 0's and 1's become too large. For example, by checking for each successive n whether

$$|f_n - \frac{n}{2}| > (1+\epsilon)\sqrt{\frac{n\log\log n}{2}}$$

for a fixed constant $\epsilon > 0$. (The Law of the Iterated Logarithm states that this inequality should not hold for infinitely many n). If within n trials in this process we find that the inequality holds k times, then we assume the original infinite sequence to be random with confidence at most, say, $\sum_{i=1}^{n} 1/2^i - \sum_{i=1}^{k} 1/2^i$. (The sequence is random if the confidence is greater than zero for n goes to infinity, and not random otherwise.)

Clearly, the number of pseudo-randomness tests we can devise is infinite. Namely, just for the normality property alone there is a similar pseudo-randomness test for each $k \geq 1$. $\diamond$

But now we are in trouble. The naive execution of the above ideas in classical mathematics is infeasible. Each individual infinite sequence induces its very own pseudo-randomness test which tests whether a candidate infinite sequence is in fact that individual sequence. Each infinite sequence forms a singleton set in the sample space of all infinite sequences. *All* complements of singleton sets in the sample space have probability one. The intersection of all complements of singleton sets is clearly empty. Therefore, the intersection of all sets of probability one is empty. Thus, there are no random infinite sequences!

Let us give a concrete example. Consider as sample space S the set of all one-way infinite binary sequences. The cylinder $\Gamma_x = \{\omega : \omega = x\ldots\}$ consists of all infinite binary sequences starting with the finite binary sequence x. For instance, $\Gamma_\epsilon = S$, where ϵ denotes the *empty sequence*, that is, the sequence with zero elements. The uniform distribution λ on the sample space is defined by $\lambda(\Gamma_x) = 2^{-l(x)}$. That is, the probability of an infinite binary sequence ω starting with a finite initial segment x is $2^{-l(x)}$. In probability theory it is general practice that if a certain property, such as the Law of Large Numbers, or the Law of the Iterated Logarithm, has been shown to have probability one, then one calls this a *Law of Randomness*. For example, in our sample space the Law of Large Numbers says that $\lim_{n\to\infty}(\omega_1 + \cdots + \omega_n)/n = 1/2$. If A is the set of elements of S which satisfy the Law of Large Numbers, then it can be shown that $\lambda(A) = 1$.

Generalizing this idea for S with measure μ, one may identify *any* set $B \subseteq S$, such that $\mu(B) = 1$, with the Law of Randomness, namely, 'to be an element of

B'. Elements of S which are do not satisfy the law 'to be an element of B' form a set of measure zero, a *null set*. It is natural to call an element of the sample space 'random' if it satisfies all laws of randomness. Now we are in trouble. For each element $\omega \in S$, the set $B_\omega = S - \{\omega\}$ forms a law of randomness. But the intersection of all these sets B_ω of probability one is empty. Thus, no sequence would be random, if we require that all laws of randomness that 'exist' are satisfied by a random sequence.

4.2 Randomness in Martin-Löf's Sense

The Swedish mathematician P. Martin-Löf, visiting Kolmogorov in Moscow during 1964-1965, investigated the complexity oscillations of infinite sequences and proposed a definition of infinite random sequences which is based on constructive measure theory using ideas related to Kolmogorov complexity, [*Inform. Contr.*, 9(1966), 602-619; *Z. Wahrsch. Verw. Geb.,* 19(1971), 225-230]. This way he succeeded in defining random infinite sequences in a manner which is free of above difficulties.

It turns out that a constructive viewpoint enables us to carry out this program mathematically without such pitfalls. In practice, all laws that are proved in probability theory to hold with probability one are effective in the formal sense of effective computability due to A.M. Turing. A straightforward formalization of this viewpoint is to require a law of probability to be partial recursive in the sense that we can effectively test whether it is violated. This suggests that the set of random infinite sequences should not be defined as the intersection of all sets of measure one, but as the intersection of all sets of measure one with a recursively enumerable complement. The latter intersection is again a set of measure one with a recursively enumerable complement. Hence, there is a single effective law of randomness which can be stated as the property 'to satisfy all effective laws of randomness', and the infinite sequences have this property with probability one.

(There is a related development in set theory and recursion theory, namely, the notion of 'generic object' in the context of 'forcing'. For example, an equivalent definition of genericity in arithmetic is being a member of the intersection of all arithmetical sets of measure 1. There is a notion, called '1-genericity', which calls for the intersection of all recursively enumerable sets of measure 1. This is obviously related to the approach of Martin-Löf, and prior to it. Forcing was introduced by P. Cohen in 1963 to show the independence of the continuum hypothesis, and using sets of positive measure as forcing conditions is due to R.M. Solovay soon afterwards.)

The natural formalization is to identify the effective test with a partial recursive function. This suggests that one ought to consider not the intersection of all sets of measure one, but only the intersection of all sets of measure one with recursively enumerable complements. (Such a complement set is expressed as the union of a recursively enumerable set of cylinders). It turns out that this

intersection has again measure one. Hence, almost all infinite sequences satisfy all effective Laws of Randomness with probability one. This notion of infinite random sequences turns out to be related to infinite sequences of which all finite initial segments have high Kolmogorov complexity.

> The notion of randomness satisfied by both the Mises-Wald-Church collectives and the Martin-Löf random infinite sequences is roughly that *effective tests* cannot detect regularity. This does not mean that a sequence may not exhibit regularities which cannot be effectively tested. Collectives generated by Nature, as postulated by von Mises, may very well always satisfy stricter criteria of randomness. Why should collectives generated by quantum mechanic phenomena care about mathematical notions of computability? Again, satisfaction of all effectively testable prerequisites for randomness is some form of regularity. Maybe nature is more lawless than adhering strictly to regularities imposed by the statistics of randomness.

Until now the discussion has centered on infinite random sequences where the randomness is defined in terms of limits of relative frequencies. However,

> "The frequency concept based on the notion of *limiting frequency* as the number of trials increases to infinity, does not contribute anything to substantiate the application of the results of probability theory to real practical problems where we always have to deal with a finite number of trials." [Kolmogorov]

The practical objection against both the relevance of considering infinite sequences of trials and the existence of a relative frequency limit is concisely put in J.M. Keynes' famous phrase "in the long run we shall all be dead." It seems more appealing to try to define randomness for finite strings first, and only then define random infinite strings in terms of randomness of initial segments.

The approach of von Mises to define randomness of infinite sequences in terms of *unpredictability* of continuations of finite initial sequences under certain laws (like recursive functions) did not lead to satisfying results. The Martin-Löf approach does lead to satisfying results, and is to a great extent equivalent with the Kolmogorov complexity approach. Although certainly inspired by the random sequence debate, the introduction of Kolmogorov complexity marks a definite shift of point of departure. Namely, to define randomness of sequences by the fact that no program from which an initial segment of the sequence can be computed is significantly shorter than the initial segment itself, rather than that no program can predict the next elements of the sequence. Thus, we change the focus from the 'unpredictability' criterion to the 'incompressibility' criterion, and since this will turn out to be equivalent with Martin-Löf's approach, the 'incompressibility' criterion is both necessary and sufficient.

4.3 Random Finite Sequences

Finite sequences which cannot be effectively described in a significant shorter description than their literal representation are called random. Our aim is to

characterize random infinite sequences as sequences of which all initial finite segments are random in this sense. Martin-Löf's related approach characterizes random infinite sequences as sequences of which all initial finite segments pass all effective randomness tests.

> Initially, before the idea of complexity, Kolmogorov proposed a close analogy to von Mises' notions in the finite domain. Consider a generalization of place-selection rules insofar as the selection of a_i can depend on a_j with $j > i$ [A.N. Kolmogorov, *Sankhyā*, Series A, 25(1963), 369-376]. Let Φ be a finite set of such generalized place-selection rules. Kolmogorov suggested that an arbitrary finite binary sequence a of length $n \geq m$ can be called (m, ϵ)-random with respect to Φ, if there exists some p such that the relative frequency of the 1's in the subsequences $a_{i_1} \ldots a_{i_r}$ with $r \geq m$, selected by applying some ϕ in Φ to a, all lie within ϵ of p. (We discard ϕ that yield subsequences shorter than m.) Stated differently, the relative frequency in this finite subsequence is approximately (to within ϵ) invariant under any of the methods of subsequence selection that yield subsequences of length at least m. Kolmogorov has shown that if the cardinality of Φ satisfies:
>
> $$d(\Phi) \leq \frac{1}{2} e^{2m\epsilon^2(1-\epsilon)},$$
>
> then, for any p and any $n \geq m$ there is some sequence a of length n which is (m, ϵ)-random with respect to Φ.

Let us borrow some ideas from statistics. We are given a certain sample space S with an associated distribution P. Given an element x of the sample space, we want to test the hypothesis 'x is a typical outcome'. Practically speaking, the property of being typical is the property of belonging to any reasonable majority. In choosing an object at random, we have confidence that this object will fall precisely in the intersection of all such majorities. The latter condition we identify with x being random.

To ascertain whether a given element of the sample space belongs to a particular reasonable majority we introduce the notion of a test. Generally, a test is given by a prescription which, for every level of significance ϵ, tells us for what elements x of S the hypothesis 'x belongs to majority M in S' should be rejected, where $\epsilon = 1 - P(M)$. Taking $\epsilon = 2^{-m}$, $m = 1, 2, \ldots$, this amounts to saying that we have a description of the set $V \subseteq \mathcal{N} \times S$ of nested *critical regions*

$$\begin{aligned} V_m &= \{x : (m, x) \in V\} \\ V_m &\supseteq V_{m+1}, \quad m = 1, 2, \ldots. \end{aligned}$$

The condition that V_m be a critical region on the *significance level* $\epsilon = 2^{-m}$ amounts to requiring, for all n

$$\sum_x \{P(x) : l(x) = n, x \in V_m\} \leq \epsilon.$$

The complement of a critical region V_m is called the $(1-\epsilon)$ *confidence interval*. If $x \in V_m$, then the hypothesis 'x belongs to majority M', and therefore the stronger hypothesis 'x is random', is rejected with significance level ϵ. We can say that x fails the test at the level of critical region V_m.

EXAMPLE 3 A string $x_1x_2\ldots x_n$ with many initial zeros is not very random. We can test this aspect as follows. The special test V has critical regions $V_1, V_2, \ldots$. Consider $x = 0.x_1x_2\ldots x_n$ as a rational number, and each critical region as a half-open interval $V_m = [0, 2^{-m})$ in $[0,1)$, $m = 1, 2, \ldots$. Then the subsequent critical regions test the hypothesis 'x is random' by considering the subsequent digits in the binary expansion of x. We reject the hypothesis on the significance level $\epsilon = 2^{-m}$ provided $x_1 = x_2 = \cdots = x_m = 0$, Another test for randomness of finite binary strings rejects when the relative frequency of ones differs too much from $1/2$. This particular test can be implemented by rejecting the hypothesis of randomness of $x = x_1x_2\ldots x_n$ at level $\epsilon = 2^{-m}$ provided $|2f_n - n| > g(n,m)$, where $f_n = \sum_{i=1}^{n} x_i$, and $g(n,m)$ is the least number determined by the requirement that the number of binary strings x of length n for which this inequality holds is at most 2^{n-m}. $\diamond$

In practice, statistical tests are *effective* prescriptions such that we can compute, at each level of significance, for what strings the associated hypothesis should be rejected. It would be hard to imagine what use it would be in statistics to have tests that are not effective in the sense of computability theory.

DEFINITION 2 Let P be a recursive probability distribution on the sample space $\mathcal{N}$. A total function $\delta : \mathcal{N} \to \mathcal{N}$ is a *P-test* (Martin-Löf test for randomness) if:

1. δ is enumerable (the set $V = \{(m,x) : \delta(x) \geq m\}$ is recursively enumerable); and
2. $\sum\{P(x) : \delta(x) \geq m,\, l(x) = n\} \leq 2^{-m}$, for all n.

The critical regions associated with the common statistical tests are present in the form of the sequence $V_1 \supseteq V_2 \supseteq \cdots$, where $V_m = \{x : \delta(x) \geq m\}$, for $m \geq 1$. Nesting is assured since $\delta(x) \geq m+1$ implies $\delta(x) \geq m$. Each set V_m is recursively enumerable because of Item 1.

A particularly important case is P is the uniform distribution, defined by $L(x) = 2^{-2l(x)}$. The restriction of L to strings of length n is defined by $L_n(x) = 2^{-n}$ for $l(x) = n$ and 0 otherwise. (By definition, $L_n(x) = L(x|l(x) = n)$.) Then, Item 2 can be rewritten as $\sum_{x \in V_m} L_n(x) \leq 2^{-m}$ which is the same as

$$d(\{x : l(x) = n,\, x \in V_m\}) \leq 2^{n-m}.$$

In this case we often speak simply of a *test*, with the uniform distribution L understood.

In statistical tests membership of (m, x) in V can usually be determined in time polynomial in $l(m) + l(x)$.

EXAMPLE 4 The previous test examples can be rephrased in terms of Martin-Löf tests. Let us try a more subtle example. A real number such that all bits in odd positions in its binary representation are 1's is not random with respect to the uniform distribution. To show this we need a test which detects sequences of the form $x = 1x_2 1x_4 1x_6 1x_8 \ldots$. Define a test δ by

$$\delta(x) = \max\{i : x_1 = x_3 = \cdots = x_{2i-1} = 1\},$$

and $\delta(x) = 0$ if $x_1 = 0$. For example: $\delta(01111) = 0$; $\delta(10011) = 1$; $\delta(11011) = 1$; $\delta(10100) = 2$; $\delta(11111) = 3$. To show that δ is a test we have to show that δ satisfies the definition of a test. Clearly, δ is enumerable (even recursive). If $\delta(x) \geq m$ where $l(x) = n \geq 2m$, then there are 2^{m-1} possibilities for the $(2m-1)$-length prefix of x, and $2^{n-(2m-1)}$ possibilities for the remainder of x. Therefore, $d\{x : \delta(x) \geq m,\ l(x) = n\} \leq 2^{n-m}$. $\diamond$

DEFINITION 3 A universal Martin-Löf test for randomness with respect to distribution P, a *universal P-test* for short, is a test $\delta_0(\cdot|P)$ such that for each P-test δ, there is a constant c, such that for all x, we have $\delta_0(x|P) \geq \delta(x) - c$.

We started out with the objective to establish in what sense incompressible strings may be called random. Kolmogorov considered a notion of *randomness deficiency* $\delta(x|A) = l(d(A)) - C(x|A)$ of a string x relative to a finite set A. With A the set of strings of length n and $x \in A$ we find $\delta(x|A) = \delta(x|n) = n - C(x|n)$.

THEOREM 1 *The function $f(x) = n - C(x|n) - 1$ is a universal L-test with L the uniform distribution over $\{0,1\}^*$ and $n = l(x)$.*

4.4 Random Infinite Sequences

Consider the question of how C behaves in terms of increasingly long initial segments of a fixed infinite binary sequence (or string) ω. For instance, is it monotone in the sense that $C(\omega_{1:m}) \leq C(\omega_{1:n})$, or $C(\omega_{1:m}|m) \leq C(\omega_{1:n}|n)$, for all infinite binary sequences ω and all $m \leq n$? We have already seen that the answer is negative in both cases. A similar effect arises when we try to use Kolmogorov complexity to solve the problem of finding a proper definition of random infinite sequences (*collectives*) according to the task already set by von Mises in 1919, Section 2.

It is seductive to call an infinite binary sequence ω random if there is a constant c such that, for all n, the n-length prefix $\omega_{1:n}$ has $C(\omega_{1:n}) \geq n - c$. However, such sequences do not exist.

As in Section 4.3, we define a test for randomness. However, this time the test will not be defined on the entire sequence (which is impossible for an

effective test and an infinite sequence), but for each finite binary string. The value of the test for an infinite sequence is then defined as the maximum of the values of the test on all prefixes. Since this suggests an effective process of sequential approximations, we call it a sequential test. Below, we need to use notions of continuous sample spaces and measures.

DEFINITION 4 Let μ be a recursive probability measure on the sample space $\{0,1\}^\infty$. A total function $\delta : \{0,1\}^\infty \to \mathcal{N} \cup \{\infty\}$ is a *sequential μ-test* (sequential Martin-Löf μ-test for randomness) if:

1. $\delta(\omega) = \sup_{n\in\mathcal{N}}\{\gamma(\omega_{1:n})\}$, where $\gamma : \mathcal{N} \to \mathcal{N}$ is a total enumerable function ($V = \{(m, y) : \gamma(y) \geq m\}$ is a recursively enumerable set); and
2. $\mu\{\omega : \delta(\omega) \geq m\} \leq 2^{-m}$, for each $m \geq 0$.

If μ is the uniform measure λ, then we often use simply *sequential test.*

We can require γ to be a recursive function without changing the notion of a sequential μ-test. By definition, for each enumerable function γ there exists a recursive function ϕ such that $\phi(x, k)$ nondecreasing in k such that $\lim_{k\to\infty} \phi(x, k) = \gamma(x)$. Define a recursive function γ' by $\gamma'(\omega_{1:n}) = \phi(\omega_{1:m}, k)$ with $\langle m, k\rangle = n$. Then, $\sup_{n\in\mathcal{N}}\{\gamma'(\omega_{1:n})\} = \sup_{n\in\mathcal{N}}\{\gamma(\omega_{1:n})\}$.

EXAMPLE 5 Consider $\{0,1\}^\infty$ with the uniform measure $\lambda(x) = 2^{-l(x)}$. An example of a sequential λ-test is to test whether there are 1's in even positions of $\omega \in \{0,1\}^\infty$. Let

$$\gamma(\omega_{1:n}) = \begin{cases} n & \text{if } \sum_{i=1}^{n/2} \omega_{2i} = 0, \\ 0 & \text{otherwise.} \end{cases}$$

The number of x's of length n such that $\gamma(x) \geq m$ is at most $2^{n/2}$ for any $m \geq 1$. Therefore, $\lambda\{\omega : \delta(\omega) \geq m\} = 0 \leq 2^{-m}$ for $m > 0$. For $m = 0$, $\lambda\{\omega : \delta(\omega) \geq m\} \leq 2^{-m}$ holds trivially. A sequence ω is random with respect to this test if $\delta(\omega) < \infty$. Thus, a sequence ζ with 0's in all even locations will have $\delta(\zeta) = \infty$, and it will fail the test and hence ζ is not random with respect to this test. Notice that this is not a very strong test of randomness. For example, a sequence $\eta = 010^\infty$ will pass δ and be considered random with respect to this test. This test only filters out some nonrandom sequences with all 0's at the even locations and cannot detect other kinds of regularities. $\diamond$

We continue the general theory of sequential testing. If $\delta(\omega) = \infty$, then we say that ω *fails* δ, or that δ *rejects* ω. Otherwise, ω *passes* δ. By definition, the set of ω's that is rejected by δ has μ-measure zero, and, conversely, the set of ω's that pass δ has μ-measure one.

Suppose for a test δ holds $\delta(\omega) = m$. Then there is a prefix y of ω, with $l(y)$ minimal, such that $\gamma(y) = m$ for the γ used to define δ. Then, obviously,

each infinite sequence ζ that starts with y has $\delta(\zeta) \geq m$. The set of such ζ is $\Gamma_y = \{\zeta : \zeta = y\rho, \rho \in \{0,1\}^\infty\}$, the cylinder generated by y. Geometrically speaking, Γ_y can be viewed as the set of all real numbers $0.y\ldots$ corresponding to the half-open *interval* $I_y = [0.y, 0.y + 2^{-l(y)})$. (For the uniform measure, $\lambda(\Gamma_y) = 2^{-l(y)}$, the common length of I_y.)

In terms of common statistical tests, the critical regions are formed by the nested sequence $V_1 \supseteq V_2 \supseteq \cdots$, where V_m is defined as $V_m = \{\omega : \delta(\omega) \geq m\}$, for $m \geq 1$. We can formulate the definition of V_m as

$$V_m = \bigcup \{\Gamma_y : (m, y) \in V\}.$$

In geometric terms, V_m is the union of a set of subintervals of $[0,1)$. Since V is recursively enumerable, so is the set of intervals whose union is V_m. For each critical section we have $\mu(V_m) \leq 2^{-m}$ (in the measure we count overlapping intervals only once).

Now we can reformulate the notion of passing a sequential test δ with associated set V:

$$\delta(\omega) < \infty \text{ iff } \omega \notin \bigcap_{m=1}^{\infty} V_m.$$

DEFINITION 5 Let $\mathbf{V}$ be the set of all sequential μ-tests. An infinite binary sequence ω, or the binary represented real number $0.\omega$, is called *μ-random* if it passes *all* sequential μ-tests:

$$\omega \notin \bigcup_{V \in \mathbf{V}} \bigcap_{m=1}^{\infty} V_m.$$

For each sequential μ-test V, we have $\mu(\bigcap_{m=1}^{\infty} V_m) = 0$, by Definition 4. We call $\bigcap_{m=1}^{\infty} V_m$ a *constructive μ-null set* . Since there are only countably infinitely many sequential μ-tests V, it follows from standard measure theory that

$$\mu\left(\bigcup_{V \in \mathbf{V}} \bigcap_{m=1}^{\infty} V_m\right) = 0,$$

and we call the set $U = \bigcup_{V \in \mathbf{V}} \bigcap_{m=1}^{\infty} V_m$ the *maximal constructive μ-null set* .

Similar to Section 4.3, we construct an enumerable function $\delta_0(\omega|\mu)$, the universal sequential μ-test which incorporates (majorizes) all sequential μ-tests $\delta_1, \delta_2, \ldots$, and that corresponds to U.

DEFINITION 6 A *universal sequential μ-test* f is a sequential μ-test such that for each sequential μ-test δ_i there is a constant $c \geq 0$ and for all $\omega \in \{0,1\}^\infty$, we have $f(\omega) \geq \delta_i(\omega) - c$.

THEOREM 2 *There is a universal sequential μ-test (denoted as $\delta_0(\cdot|\mu)$).*

DEFINITION 7 Let the sample space $\{0,1\}^\infty$ be distributed according to μ, and let $\delta_0(\cdot|\mu)$ be a universal sequential μ-test. An infinite binary sequence ω is *μ-random in the sense of Martin-Löf*, if $\delta_0(\omega|\mu) < \infty$. We call such a sequence simply *random*, where both μ and Martin-Löf are understood. (This is particularly interesting for μ is the uniform measure.)

Note that *this definition does not depend on the choice of the particular universal sequential μ-test* with respect to which the level is defined. Hence, the line between random and nonrandom infinite sequences is drawn sharply without dependence on a reference μ-test. It is easy to see that the set of infinite sequences, which are not random in the sense of Martin-Löf, forms precisely the maximal constructive μ-null set of μ-measure zero we have constructed above. Therefore,

THEOREM 3 *Let μ be a recursive measure. The set of μ-random infinite binary sequences has μ-measure one.*

We say that the universal sequential μ-test $\delta_0(\cdot|\mu)$ rejects an infinite sequence with probability zero, and we conclude that a randomly selected infinite sequence passes all effectively testable laws of randomness with probability one.

> The main question remaining is the following. Let λ be the uniform measure. Can we formulate a universal sequential λ-test in terms of complexity? In Theorem 1 the universal (nonsequential) test is expressed that way. The most obvious candidate for the universal sequential test would be $f(\omega) = \sup_{n\in\mathcal{N}}\{n - C(\omega_{1:n})\}$, but it is improper. To see this, it is simplest to notice that $f(\omega)$ would declare *all* infinite ω to be nonrandom since $f(\omega) = \infty$, for all ω, because of the complexity oscillations we have discussed above. The same would be the case for $f(\omega) = \sup_{n\in\mathcal{N}}\{n - C(\omega_{1:n}|n)\}$, by about the same proof. It is difficult to express a universal sequential test precisely in terms of C-complexity. Yet it is easy to separate the random infinite sequences from the nonrandom ones in terms of 'prefix' complexity, see below.

The idea that random infinite sequences are those sequences such that the complexity of the initial n-length segments is at most a fixed additive constant below n, for all n, is one of the first-rate ideas in the area of Kolmogorov complexity. In fact, this was one of the motivations for Kolmogorov to invent Kolmogorov complexity in the first place. We have seen in Section 4.4 that this does not work for the plain Kolmogorov complexity $C(\cdot)$, due to the complexity oscillations. The next result is important, and is a culmination of the theory. For prefix complexity $K(\cdot)$ it is indeed the case that random sequences are those sequences for which the complexity of each initial segment is at least its length.

THEOREM 4 *An infinite binary sequence ω is random with respect to the uniform measure iff there is a constant c such that $K(\omega_{1:n}) \geq n - c$, for all n.*

Although the following discussion is a bit beyond the scope of this article, it is important to understand the raised issues. There are different 'families' of tests which characterize precisely the same class of random infinite sequences. The sequential tests are but one type. The test in Theorem 4 is an example of an integral test (a universal one) with respect to the uniform measure as defined. The introduction of different families of tests like martingale tests and integral tests requires special machinery. It is of the utmost importance to realize that an infinite sequence is random only in the sense of being random with respect to a given distribution. For example, if we have the sample space $\{0,1\}^\infty$ and a probability measure μ such that Γ_x has μ-measure one for all sequences $x = 00\ldots0$ and measure zero for all Γ_y with $y \neq 00\ldots0$, then the only μ-random infinite sequence is $\omega = 00\ldots$.

Thus, in many applications we are not really interested in randomness with respect to the uniform distribution, but in randomness with respect to a given recursive distribution μ. It is therefore important to have explicit expressions for μ-randomness. In particular, we have

COROLLARY 1 Let μ be a recursive measure. The function

$$\rho_0(\omega|\mu) = \sup_{\omega\in\Gamma_x} \{-K(x|\mu) - \log \mu(x)\}$$

is a universal integral μ-test.

EXAMPLE 6 With respect to the special case of the uniform distribution λ, Theorem 4 sets $\rho_0(\omega|\lambda) = \sup_{n\in\mathcal{N}}\{n - K(\omega_{1:n})\}$ up to a constant additional term. This is the expression we found already in Theorem 4. $\diamond$

Such theories of exact expressions for tests which separate the random infinite sequences from the nonrandom ones with respect to any recursive measure are presented in [11], together with applications in inductive reasoning (the minimum description length inference in statistics) and physics and computation. In the latter, one expresses a variation of coarse-grained Boltzmann entropy of an *individual* micro state of the system in terms of a generalization of Kolmogorov complexity called 'algorithmic entropy' rather than conventional coarse-grained Boltzmann entropy in statistical mechanics which expresses the uncertainty of the micro state when it is constrained only by the macro state comprising an ensemble of micro states.

EXAMPLE 7 It is impossible to *construct* an infinite random sequence by algorithmic means. But, using the reference prefix machine U, we can *define* a particular random infinite binary sequence in a more or less natural way. The *halting probability* is the real number Ω defined by

$$\Omega = \sum_{U(p)<\infty} 2^{-l(p)},$$

the sum taken over all inputs p for which the reference machine U halts. Since U halts for some p, we have $\Omega > 0$. Because U is a prefix machine, the set of its programs forms a prefix-code and by Kraft's Inequality, see [11], we find $\Omega \leq 1$. Actually, $\Omega < 1$ since U does not always halt.

We call Ω the halting probability because it is the probability that U halts if its program is provided by a sequence of fair coin flips. The number Ω has interesting properties. In the first place, the binary representation of the real number Ω encodes the halting problem very compactly. Denote the initial n-length segment of Ω after the decimal dot by $\Omega_{1:n}$. If Ω were a terminating binary rational number, then we use the representation with infinitely many zeros, so that $\Omega < \Omega_{1:n} + 2^{-n}$.

CLAIM 1 Let p be a binary string of length at most n. Given $\Omega_{1:n}$, it is decidable whether the reference prefix machine U halts on input p.

PROOF. Clearly,

$$\Omega_{1:n} \leq \Omega < \Omega_{1:n} + 2^{-n}. \tag{4}$$

Dovetail the computations of U on all inputs as follows. The first phase consists of U executing one step of the computation on the first input. In the second phase, U executes the second step of the computation on the first input and the first step of the computation of the second input. Phase i consists of U executing the jth step of the computation on the kth input, for all j and k such that $j + k = i$. We start with an approximation $\Omega' := 0$. Execute phases 1,2, ... Whenever any computation of U on some input p terminates, we improve our approximation of Ω by executing

$$\Omega' := \Omega' + 2^{-l(p)}.$$

This process eventually yields an approximation Ω' of Ω, such that $\Omega' \geq \Omega_{1:n}$. If p is not among the halted programs which contributed to Ω', then p will never halt. With a new p halting we add a contribution of $2^{-l(p)} \geq 2^{-n}$ to the approximation of Ω, contradicting Equation 4 by

$$\Omega \geq \Omega' + 2^{-l(p)} \geq \Omega_{1:n} + 2^{-n}.$$

□

The binary expansion of Ω is an *incompressible* sequence.

CLAIM 2 There is a constant c such that $K(\Omega_{1:n}) \geq n - c$ for all n.

> That is, Ω is a *particular random real* , and one that is naturally defined to boot. That Ω is random implies that it is not computable, and therefore *transcendental*. Namely, if it were computable, then $K(\Omega_{1:n}|n) = O(1)$, which contradicts Claim 2. By the way, irrationality of Ω implies that both inequalities in Equation 4 are strict.

PROOF. From Claim 1 it follows that, given $\Omega_{1:n}$, one can calculate all programs p of length not greater than n for which the reference prefix machine U halts. For each x which is not computed by any of these halting programs the shortest program x^* has size greater than n, that is, $K(x) > n$. Hence, we can construct a recursive function ϕ computing such high complexity x's from initial segments of Ω, such that for all n,

$$K(\phi(\Omega_{1:n})) > n.$$

Given a description of ϕ in c bits, for each n we can compute $\phi(\Omega_{1:n})$ from $\Omega_{1:n}$, which means

$$K(\Omega_{1:n}) + c \geq n,$$

which was what we had to prove. □

COROLLARY 2 By Theorem 4, we find that Ω is random with respect to the uniform measure.

> Knowing the first 10,000 bits of Ω enables us to solve the halting of all programs of less than 10,000 bits. This includes programs looking for counterexamples to Fermat's Last Theorem, Goldbach's Conjecture, Riemann's Hypothesis, and most other conjectures in mathematics which can be refuted by single finite counterexamples. Moreover, for all axiomatic mathematical theories which can be expressed compactly enough to be conceivably interesting to human beings, say in less than 10,000 bits, $\Omega_{10,000}$ can be used to decide for every statement in the theory whether it is true, false, or independent. Finally, knowledge of $\Omega_{1:n}$ suffices to determine whether $K(x) \leq n$ for each finite binary string x. Thus, Ω is truly the number of Wisdom, and 'can be known of, but not known, through human reason' [C.H. Bennett and M. Gardner, *Scientific American*, 241:11(1979), 20-34]. But even if you possess $\Omega_{1:10,000}$, you cannot use it except by spending time of a thoroughly unrealistic nature. (The time $t(n)$ it takes to find all halting programs of length less than n from $\Omega_{1:n}$ grows faster than any recursive function.)
>
> ◇

4.5 Randomness of Individual Sequences Resolved

The notion of randomness of an infinite sequence in the sense of Martin-Löf, as posessing all effectively testable properties of randomness (one of which is unpredictability), has turned out to be identical with the notion of an infinite sequence having the prefix Kolmogorov complexity of all finite initial segments of at least the length of the initial segment itself, Theorem 4. This equivalence of a single notion being defined by two completely different approaches is a truly remarkable fact. (To be precise, the so-called prefix Kolmogorov complexity of each initial segment of the infinite binary sequence must not decrease more

than a fixed constant, depending only on the infinite sequence, below the length of that initial segment, [11].) This property sharply distinguishes the random infinite binary sequences from the nonrandom ones. The set of random infinite binary sequences has uniform measure one. That means that as the outcome from independent flips of a fair coin they occur with probability one.

For finite binary sequences the distinction between randomness and nonrandomness cannot be abrupt, but must be a matter of degree. For example, it would not be reasonable if one string is random but becomes nonrandom if we flip the first nonzero bit. In this context too it has been shown that finite binary sequences which are random in Martin-Löf's sense correspond to those sequences which have Kolmogorov complexity at least their own length. Space limitations forbid a complete treatment of these matters here. Fortunately, it can be found elsewhere, [11].

5 Applications

5.1 Prediction

We are given an initial segment of an infinite sequence of zeros and ones. Our task is to predict the next element in the sequence: zero or one? The set of possible sequences we are dealing with constitutes the 'sample space'; in this case, the set of one-way infinite binary sequences. We assume some probability distribution μ over the sample space, where $\mu(x)$ is the probability of the initial segment of a sequence being x. Then the probability of the next bit being '0', after an initial segment x, is clearly $\mu(0|x) = \mu(x0)/\mu(x)$. This problem constitutes, perhaps, the central task of inductive inference and artificial intelligence. However, the problem of induction is that in general we do not know the distribution μ, preventing us from assessing the actual probability. Hence, we have to use an estimate.

Now assume that μ is computable. (This is not very restrictive, since any distribution used in statistics is computable, provided the parameters are computable.) We can use Kolmogorov complexity to give a very good estimate of μ. This involves the so-called 'universal distribution' $\mathbf{M}$. Roughly speaking, $\mathbf{M}(x)$ is close to 2^{-l}, where l is the length in bits of the shortest effective description of x. Among other things, $\mathbf{M}$ has the property that it assigns at least as high a probability to x as any computable μ (up to a multiplicative constant factor depending on μ but not on x). What is particularly important to prediction is the following.

Let S_n denote the μ-expectation of the square of the error we make in estimating the probability of the n-th symbol by $\mathbf{M}$. Then it can be shown that the sum $\sum_n S_n$ is bounded by a constant. In other words, S_n converges to zero faster than $1/n$. Consequently, any actual (computable) distribution can be estimated and predicted with great accuracy using only the single universal dis-

tribution. This approach is due to Ray Solomonoff, [19, 20, 21, 22] and predates Kolmogorov's complexity invention. This approach has led to several developments in inductive reasoning, including the widely applied celebrated 'minimum message length', [24], and 'minimum description length (MDL)', [16, 17], model selection methods in statistics, [11].

5.2 Gödel's incompleteness result

We say that a formal system (definitions, axioms, rules of inference) is *consistent* if no statement which can be expressed in the system can be proved to be both true and false in the system. A formal system is *sound* if only true statements can be proved to be true in the system. (Hence, a sound formal system is consistent.)

Let x be a finite binary string. We write 'x is random' if the shortest binary description of x with respect to the optimal specification method D_0 has length at least x. A simple counting argument shows that there are random x's of each length.

Fix any sound formal system F in which we can express statements like "x is random". Suppose F can be described in f bits—assume, for example, that this is the number of bits used in the exhaustive description of F in the first chapter of the textbook *Foundations of F*. We claim that, for all but finitely many random strings x, the sentence 'x is random' is not provable in F. Assume the contrary. Then given F, we can start to exhaustively search for a proof that some string of length $n \gg f$ is random, and print it when we find such a string x. This procedure to print x of length n uses only $\log n + f$ bits of data, which is much less than n. But x is random by the proof and the fact that F is sound. Hence, F is not consistent, which is a contradiction. This type of argument is due to Y. Barzdin' and G. Chaitin, see [11].

This shows that although most strings are random, it is impossible to effectively prove them random. In a way, this explains why the incompressibility method is so successful. We can argue about a 'typical' individual element, which is difficult or impossible by other methods.

5.3 Lower bounds

The secret of the successful use of descriptional complexity arguments as a proof technique is due to a simple fact: the overwhelming majority of strings have almost no computable regularities. We have called such a string 'random'. There is no shorter description of such a string than the literal description: it is incompressible. Incompressibility is a noneffective property in the sense of Example 5.2.

Traditional proofs often involve all instances of a problem in order to conclude that some property holds for at least one instance. The proof would have proceeded simpler, if only that one instance could have been used in the first

place. Unfortunately, that instance is hard or impossible to find, and the proof has to involve all the instances. In contrast, in a proof by the incompressibility method, we first choose a random (that is, incompressible) individual object that is known to exist (even though we cannot construct it). Then we show that if the assumed property would not hold, then this object could be compressed, and hence it would not be random. Let us give a simple example.

A *tournament* is defined to be a complete directed graph. That is, for each pair of nodes i and j, exactly one of edges (i,j) or (j,i) is in T. The nodes of a tournament can be viewed as players in a game tournament. If (i,j) is in T, we say player j dominates player i. We call T *transitive* if $(i,j),(j,k)$ in T implies (i,k) in T.

Let $\Gamma = \Gamma_n$ be the set of all tournaments on $N = \{1,\ldots,n\}$. Given a tournament $T \in \Gamma$, fix a standard encoding $E : T \to \{0,1\}^{n(n-1)/2}$, one bit for each edge. The bit for edge (i,j) is set to 1 if $i < j$ and 0 otherwise. There is a 1-1 correspondence between the members of Γ and the binary strings of length $n(n-1)/2$.

Let $v(n)$ be the largest integer such that every tournament on N contains a transitive subtournament on $v(n)$ nodes.

THEOREM 5 $v(n) \leq 1 + \lfloor 2 \log n \rfloor$.

PROOF. Fix $T \in \Gamma$ such that

$$C(E(T)|n,p) \geq n(n-1)/2, \tag{5}$$

where p is a fixed program that on input n and $E'(T)$ (below) outputs $E(T)$. Let S be the transitive subtournament of T on $v(n)$ nodes. We try to compress $E(T)$, to an encoding $E'(T)$, as follows.

1. Prefix the list of nodes in S in order of dominance to $E(T)$, each node using $\lceil \log n \rceil$ bits, adding $v(n)\lceil \log n \rceil$ bits.

2. Delete all redundant bits from the $E(T)$ part, representing the edges between nodes in S, saving $v(n)(v(n)-1)/2$ bits.

Then,

$$l(E'(T)) = l(E(T)) - \frac{v(n)}{2}(v(n) - 1 - 2\lceil \log n \rceil). \tag{6}$$

Given n, the program p reconstructs $E(T)$ from $E'(T)$. Therefore,

$$C(E(T)|n,p) \leq l(E'(T)). \tag{7}$$

Equations 5, 6, and 7 can only be satisfied with $v(n) \leq 1 + \lfloor 2 \log n \rfloor$. □ The general idea used in the incompressibility proof of Theorem 5 is the following. If each tournament contains a large transitive subtournament, or any other 'regular' property for that matter, then also a tournament T of maximal complexity

contains one. But the regularity induced by a too large transitive subtournament can be used to compress the description of T to below its complexity, leading to the required contradiction.

Results using the incompressibility method can (perhaps) always be rewritten using the probabilistic method or counting arguments. The incompressibility argument seems simpler and more intuitive. It is easy to generalize the above arguments from proving 'existence' to proving 'almost all'. Almost all strings have high complexity. Therefore, almost all tournaments and almost all undirected graphs have high complexity. Any combinatorial property proven about an arbitrary complex object in such a class will hold for almost all objects in the class. For example, the proof of Theorem 5 can trivially be strengthened as follows. By simply counting the number of binary programs of length at most the righthand side of Equation 8, there are at least $2^{n(n-1)/2}(1-1/n)$ tournaments T on n nodes with

$$C(E(T)|n,p) \geq n(n-1)/2 - \log n. \tag{8}$$

This is a $(1-1/n)$th fraction of all tournaments on n nodes. Using Equation 8 in the proof yields the statement below.

> For almost all tournaments on n nodes (at least a $(1-1/n)$th fraction), the largest transitive subtournament has at most $1+2\lceil 2\log n\rceil$ nodes, from some n onwards.

In [11], Chapter 6, the incompressibility method is explained in more detail. Its utility is demonstrated in a variety of examples of proving mathematical and computational results. These include questions concerning the average case analysis of algorithms (such as Heapsort), sequence analysis, average case complexity in general, formal languages, combinatorics, time and space complexity analysis of various sequential or parallel machine models, language recognition, and string matching. Other applications include the use of resource-bounded Kolmogorov complexity in the analysis of computational complexity classes, the universal optimal search algorithm, and 'logical depth'.

5.4 Statistical Properties of Finite Sequences

Each individual infinite sequence generated by a $(\frac{1}{2},\frac{1}{2})$ Bernoulli process (flipping a fair coin) has (with probability 1) the property that the relative frequency of zeros in an initial n-length segment goes to $\frac{1}{2}$ for n goes to infinity. Such randomness related statistical properties of individual (high) complexity finite binary sequences are often required in applications of incompressibility arguments. The situation for infinite random sequences is studied above.

We know from Section 4.4 that each infinite sequence which is random with respect to the uniform measure satisfies all effectively testable properties of randomness: it is normal, it satisfies the so-called Law of the Iterated Logarithm,

the number of 1's minus the number of 0's in an initial n-length segment is positive for infinitely many n and negative for another infinitely many n, and so on. While the statistical properties of infinite sequences are simple corollaries of the theory of Martin-Löf randomness, for finite sequences the situation is less simple.

In the finite case, randomness is a matter of degree, because it would be clearly unreasonable to say that a sequence x of length n is random and to say that a sequence y obtained by flipping the first '1' bit of x is nonrandom. What we can do is to express the degree of incompressibility of a finite sequence in the form of its Kolmogorov complexity, and then analyze the statistical properties of the sequence—for example, the number of 0's and 1's in it, as in [11, 13].

Since almost all finite sequences have about maximal Kolmogorov complexity, each individual maximal complexity sequence must possess approximately the expected (average) statistical properties of the overall set. For example, we can *a priori* state that each high-complexity finite binary sequence is 'normal' in the sense that each binary block of length k occurs about equally frequent for k relatively small. In particular, this holds for $k = 1$. However, in many applications we need to know exactly what 'about' and the 'relatively small' in this statement mean. In other words, we are interested in the extent to which 'Borel normality' holds in relation with the complexity of a finite sequence.

Let x have length n. It can be shown (and follows from the stronger result below) that if $C(x|n) = n + O(1)$, then the number of zeros it contains is

$$\frac{n}{2} + O(\sqrt{n}).$$

NOTATION 1 The quantity $K(x|y)$ in this section satisfies

$$C(x|y) \leq K(x|y) \leq C(x|y) + 2\log C(x|y) + 1.$$

This is the length of a self-delimiting version of a program p of length $l(p) = C(x|y)$, what we defined as 'prefix complexity'.

DEFINITION 8 The class of *deficiency* functions is the set of functions $\delta : \mathcal{N} \to \mathcal{N}$ satisfying $K(n, \delta(n)|n - \delta(n)) \leq c_1$ for all n. (Hence, $C(n, \delta(n)|n - \delta(n)) \leq c_1$ for all n.)

This way we can retrieve n and $\delta(n)$ from $n - \delta(n)$ by a self-delimiting program of at most c_1 bits. We choose c_1 so large that each monotone sublinear recursive function that we are interested in, such as $\log n$, $\sqrt{n}$, $\log\log n$, is such a deficiency function. The constant c_1 is a benchmark which stays fixed throughout this section.

LEMMA 1 *There is a constant c, such that for all deficiency functions δ, for each n and $x \in \{0,1\}^n$, if $C(x) > n - \delta(n)$, then*

$$\left|\#\text{ones}(x) - \frac{n}{2}\right| < \sqrt{(\delta(n) + c)n \ln 2}. \tag{9}$$

PROOF. A general estimate of the tail probability of the binomial distribution, with s_n the number of successful outcomes in n experiments with probability of success $0 < p < 1$ and $q = 1 - p$, is given by Chernoff's bounds, [11]

$$\Pr(|s_n - np| \geq m) \leq 2e^{-m^2/4npq}. \tag{10}$$

Let s_n be the number of 1's in the outcome of n fair coin flips, which means that $p = q = 1/2$. Defining $A = \{x \in \{0,1\}^n : |\#\text{ones}(x) - n/2| \geq m\}$ and applying Equation 10,

$$d(A) \leq 2^{n+1}e^{-m^2/n}.$$

Let $m = \sqrt{(\delta(n) + c)n \ln 2}$ where c is a constant to be determined later. We can compress any $x \in A$ in the following way.

1. Let s be a self-delimiting program to retrieve n and $\delta(n)$ from $n - \delta(n)$, of length at most c_1.

2. Given n and $\delta(n)$, we can effectively enumerate A. Let i be the index of x in such an effective enumeration of A. The length of the (not necessarily self-delimiting) description of i satisfies

$$\begin{aligned} l(i) \leq \log d(A) &= n + 1 + \log e^{-m^2/n} \\ &\leq n + 1 - \delta(n) - c. \end{aligned}$$

The string si is padded to length $n + 1 - \delta(n) - c + c_1$. From si we can reconstruct x by first using $l(si)$ to compute $n - \delta(n)$, then compute n and $\delta(n)$ from s and $n - \delta(n)$, and subsequently enumerate A to obtain the ith element. Let T be the Turing machine embodying the procedure for reconstructing x. Then, by definition of $C(\cdot)$,

$$C(x) \leq C_T(x) + c_T \leq n + 1 - \delta(n) - c + c_1 + c_T.$$

Choosing $c = 1 + c_1 + c_T$ we find $C(x) \leq n - \delta(n)$, which contradicts the condition of the theorem. Hence, $|\#\text{ones}(x) - n/2| < m$. □

It may be surprising at first glance, but there are no maximally complex sequences with about equal number of zeros and ones. Equal numbers of zeros and ones is a form of regularity, and therefore lack of complexity. That is, for $x \in \{0,1\}^n$, if $|\#\text{ones}(x) - n/2| = O(1)$, then the randomness deficiency $\delta(n) = n - C(x)$ is nonconstant (order $\log n$).

The analysis up till now has been about the statistics of 0's and 1's. But in a normal infinite binary sequence according to Definition 8 each block of length k occurs with limiting frequency of 2^{-k}. That is, blocks 00, 01, 10, and 11 should occur about equally often, and so on. Finite sequences will generally not be exactly normal, but normality will be a matter of degree. We investigate the block statistics for finite binary sequences.

DEFINITION 9 Let $x = x_1 \dots x_n$ be a binary string of length n, and y a much smaller string of length l. Let $p = 2^{-l}$ and $\#y(x)$ be the number of (possibly overlapping) distinct occurrences of y in x. For convenience, we assume that x 'wraps around' so that an occurrence of y starting at the end of x and continuing at the start also counts.

THEOREM 6 *Assume the notation of Definition 9 with $l \leq \log n$. There is a constant c, such that for all n and $x \in \{0,1\}^n$, if $C(x) > n - \delta(n)$, then*

$$|\#y(x) - np| < \sqrt{\alpha np},$$

with $\alpha = [K(y|n) + \log l + \delta(n) + c](1-p)l4\ln 2$.

It is known from probability theory that in a randomly generated finite sequence the *expectancy* of the length of the longest run of zeros or ones is pretty high. For each individual finite sequence with high Kolmogorov complexity we are *certain* that it contains each block (say, a run of zeros) up to a certain length.

THEOREM 7 *Let x of length n satisfy $C(x) \geq n - \delta(n)$. Then, for sufficiently large n, x contains all blocks y of length*

$$l = \log n - \log\log n - \log(\delta(n) + \log n) - O(1).$$

COROLLARY 3 If $\delta(n) = O(\log n)$, then each block of length $\log n - 2\log\log n - O(1)$ is contained in x.

Analyzing the proof of Theorem 7 we can improve this when $K(y|n)$ is low.

COROLLARY 4 If $\delta(n) = O(\log\log n)$, then for each $\epsilon > 0$ and n large enough, x contains an all-zero run y (for which $K(y|n) = O(\log l)$) of length $l = \log n - (1+\epsilon)\log\log n + O(1)$.

5.5 Chaos and Predictability

Given sufficient information about a physical system, like the positions, masses and velocities of all particles, and a sufficiently powerful computer with enough memory and computation time, it should be possible in principle to compute all of the past and all of the future of the system. This view, eloquently propagated by P.S. Laplace, can be espoused both in classical mechanics and quantum mechanics. In classical mechanics one would talk about a single 'history', while in quantum mechanics one would talk about probability distributions over an ensemble of 'possible histories.' Nonetheless, in practice it is impossible to obtain all parameters precisely. The finitary nature of measurement and computation requires truncation of real valued parameters; there are measuring errors; and according to basic quantum mechanics it is impossible to measure certain types of parameters simultaneously and precisely. Altogether, it is fundamental that

there are minute uncertainties in our knowledge of any physical system at any time.

This effect can been combined with the consistent tradition that small causes can have large effects exemplified by the metaphor "a butterfly moving its wing in tropical Africa can eventually cause a cyclone in the Caribbean." Minute perturbations in initial conditions can cause, mediated by strictly computable functions, arbitrary large deviations in outcome. In the mathematics of non-linear deterministic systems this phenomenon has been described by the catch term 'chaos'.

The unpredictability of this phenomenon is sometimes explained through Kolmogorov complexity. Let us look at an example where unpredictability is immediate (without using Kolmogorov complexity).

The following mathematical conditions are satisfied by classic thermodynamic systems. Each point in a state space X describes a possible micro state of the system. Starting from each position, the point representing the system describes a trajectory in X. We take time to be discrete and let t range over the integers.

If the evolution of the system in time can be described by a transformation group U^t of X such that $U^t\omega$ is the trajectory starting from some point ω at time 0, then we call the system *dynamical*. Assume that $U^t\omega$ is computable as a function of t and ω for both positive and negative t.

DEFINITION 10 Assume that the involved measure μ is recursive and satisfies $\mu(U^tV) = \mu(V)$ for all t and all measurable sets V (like the Γ_x's), as in Liouville's Theorem. The μ-measure of a volume V of points in state space is invariant over time. A *physical system* $\mathcal{X}$ consists of the space X, n-cells Γ_x, transformation group U^t, and the recursive and volume invariant measure μ.

Consider a system $\mathcal{X}$ with the *orbit* of the system the sequence of subsequent micro states $\omega, U\omega, U^2\omega, \ldots$.

We cannot measure states which are (or involve) real numbers precisely. Because of the finite precision of our measuring instruments, the number of possible *observed states* is finite. Hence, we can as well assume that the *observable state space* $\mathcal{S}$ of our system contains only a finite number of states, and constitutes a finite partition of $\mathcal{X}$. Then, each micro state in $\mathcal{X}$ is observed as being an element of some observable state in $\mathcal{S}$.

For convenience we assume that $\mathcal{S} = \{\Gamma_0, \Gamma_1\}$ is the set of observed states. Here Γ_0 is the set of micro states starting with a '0', and Γ_1 is the set of micro states starting with a '1'.

Let Γ^n be the observed state of X at time n. Given an initial observed segment $\Gamma^0, \ldots, \Gamma^{n-1}$ of an observed orbit we want to compute the next observable state Γ^n. Even if it would not be possible to compute it, we would like to compute a prediction of it which does better than a random coin flip.

A well-known example of a chaotic system is the the *doubling map* which results from the so-called baker's map by deleting all bits with non-positive

indexes from each state. That is, each micro state ω is a one-way infinite binary sequence. Considering this as the binary expansion of a real number after the binary point, the set of micro states is the real interval $[0, 1)$. The system evolves according to the transformation

$$\omega_{n+1} = 2\omega_n \pmod 1 \tag{11}$$

where 'mod 1' means drop the integer part. All iterates of Equation 11 lie in the unit interval $[0, 1)$. The observable states are $\Gamma_0 = [0, \frac{1}{2})$ and $\Gamma_1 = [\frac{1}{2}, 1)$.

The doubling map is related to the discrete logistic equation

$$Y_{n+1} = \alpha Y_n(1 - Y_n)$$

which maps the unit interval upon itself when $0 \leq \alpha \leq 4$. When $\alpha = 4$, setting $Y_n = \sin 2\pi X_n$, we get precisely

$$X_{n+1} = 2X_n \pmod 1.$$

Assuming that the initial state is randomly drawn from $[0, 1)$ according to the uniform measure λ, we can use complexity arguments to show that the doubling map's observable orbit cannot be predicted better than a coin toss. Namely, with λ-probability 1 the drawn initial state will be a Martin-Löf random infinite sequence since we have shown that they have uniform measure one in the set of infinite sequences. Such random sequences by definition cannot be effectively predicted better than a random coin toss, [11].

But in this case we do not need to go to such trouble. The observed orbit essentially consists of the consecutive bits of the initial state. Selecting that initial state randomly from the uniform measure is isomorphic to flipping a fair coin to generate it.

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