Conditional Dimension in Metric Spaces:
A Natural Metric-Space Counterpart of
Kolmogorov-Complexity-Based Mutual
Dimension

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Abstract
It is known that dimension of a set in a metric space can be characterized in information-related terms – in particular, in terms of Kolmogorov complexity of different points from this set. The notion of Kolmogorov complexity $K(x)$ – the shortest length of a program that generates a sequence $x$ – can be naturally generalized to conditional Kolmogorov complexity $K(x : y)$ – the shortest length of a program that generates $x$ by using $y$ as an input. It is therefore reasonable to use conditional Kolmogorov complexity to formulate a conditional analogue of dimension. Such a generalization has indeed been proposed, under the name of mutual dimension. However, somewhat surprisingly, this notion was formulated in pure Kolmogorov-complexity terms, without any analysis of possible metric-space meaning. In this paper, we describe the corresponding metric-space notion of conditional dimension – a natural metric-space counterpart of the Kolmogorov-complexity-based mutual dimension.

1 Need for a Metric Analogue of Mutual Dimension: Formulation of a Problem

What is dimension: an informal idea. A straight line segment $S_1$ is a 1-dimensional set, meaning that to select a point on this segment, it is sufficient to describe the value of a single real-valued quantity.

Similarly, a planar area $S_2$ is a 2-dimensional set meaning that to select a point in this area, we need to describe the values of two real-valued quantities: namely, two coordinates of this point.

A spatial area $S_3$ is a 3-dimensional set meaning that to select a point in
this area, we need to describe the values of three real-valued quantities: namely, 
three coordinates of this point, etc.

**Metric dimension as a formalization of this informal idea.** In practice, 
we can only describe a real number with some accuracy, and thus, we can only 
describe a point with some accuracy $\varepsilon > 0$.

Let us start with a straight line segment $S_1$ of length $L$. On this segment, 
two points which are $\varepsilon$-close are, within this accuracy, indistinguishable. So, if 
we start with a point on this segment, the next $\varepsilon$-distinguishable point has to 
be at a distance $> \varepsilon$. Thus, the overall number of $\varepsilon$-distinguishable points (or, 
equivalently, $\varepsilon$-distinguishable real numbers) is

$$N_\varepsilon(S_1) \sim \frac{L}{\varepsilon}.$$ 

In a 2-D domain $S_2$ of area $A$, we can place

$$N_\varepsilon(S_2) \sim \frac{A}{\varepsilon^2}$$

$\varepsilon$-distinguishable points: e.g., we can place such points on a rectangular grid, 
with $\sim \frac{1}{\varepsilon}$ distinguishable values along each dimension. This number is asymptotically equal to the number $(N_\varepsilon(S_1))^2$ of pairs of $\varepsilon$-distinguishable real numbers – which is in perfect accordance with the fact that we need two real numbers 
to describe a point in the 2-D domain $S_2$.

Similarly, in a 3-D domain $S_3$ of volume $V$, we can place

$$N_\varepsilon(S_3) \sim \frac{V}{\varepsilon^3}$$

$\varepsilon$-distinguishable points: e.g., we can place such points on a rectangular grid. 
This number is asymptotically equal to the number $(N_\varepsilon(S_1))^3$ of triples of $\varepsilon$- 
distinguishable real numbers – which is also in perfect accordance with the fact 
that we need three real numbers to describe a point in the 3-D domain $S_2$.

For a general metric space, we arrive at the following natural definition.

**Definition 1.**

- Let $\varepsilon > 0$ be a real number. We say that a finite set $F$ is an $\varepsilon$-net for the 
metric space $S$ if every points from $S$ is $\varepsilon$-close to one of the points from 
the set $F$.

- For each set $S$ in a metric space $M$, let $N_\varepsilon(S)$ denote the smallest possible 
number of points in an $\varepsilon$-net of $S$. We say that the set $S$ has dimension 
$\alpha$ if $N_\varepsilon(S) \sim \varepsilon^{-\alpha}$ as $\varepsilon \to 0$.

**Comment.** This definition is the main case of the so-called Hausdorff (metric) 
dimension. This definition goes beyond the usual 1-D, 2-D, and 3-D spaces, since it is also applicable to irregular sets called fractals [3]: e.g., a trajectory 
of a Brownian motion has dimension $\alpha = 1.5$. 

2
**Dimension and information.** Dimension can also be described in information terms, namely, in terms of the number of bits (0s or 1s) which are needed to uniquely determine a point in a metric space \( S \) with a given accuracy \( \varepsilon \).

Specifically, to describe a point with a given accuracy, we need to pinpoint one of the \( N_\varepsilon(S) \varepsilon \)-close points. If we use \( b \)-bit binary strings, then we can identify no more than \( 2^b \) different points. Thus, the smallest number of bits \( b \) which is needed to identify \( N_\varepsilon(S) \) different points is the smallest integer for which \( 2^b \geq N_\varepsilon(S) \), i.e., the value \( b = \lceil \log_2(N_\varepsilon(S)) \rceil \). This logarithm is usually denoted by \( H_\varepsilon(S) \) and is called an \( \varepsilon \)-entropy of the metric space.

In terms of the \( \varepsilon \)-entropy \( H_\varepsilon(S) = \log_2(N_\varepsilon(S)) \), the definition \( N_\varepsilon(S) \sim \varepsilon^{-\alpha} \) takes the form

\[
H_\varepsilon(S) \sim -\alpha \cdot \log_2(\varepsilon).
\]

**Comment.** This asymptotic relation is used as an alternative definition of metric dimension.

**Relation with Kolmogorov complexity.** For subsets of a real line or subsets of an Euclidean space, we can have yet another reformulation of metric dimension: in terms of so-called Kolmogorov complexity \( K(x) \). Kolmogorov complexity \( K(x) \) of a string \( x \) is defined as the shortest length of a program (in some fixed programming language) that is needed to generate the string \( x \); see, e.g., [2].

To generate all infinitely many bits of a well-defined sequence of bits such as 00... or 0101..., we can use a program of finite length. However, to generate \( n \) bits of a truly random sequence \( x \), bits which do not follow any law, we need to actually list all these \( n \) bits in the description of the generating program, so we have \( K(x) \leq n \) (to be more precise, \( K(x) \geq n - c \) for some constant \( c \)). This is exactly why Kolmogorov complexity was invented in the first place: to formally describe the meaning of a random sequence.

In the 1-D case, if we select a random infinite binary sequence

\[
x = x_1 x_2 \ldots x_n \ldots
\]

that describes a random point in a segment, then for its initial fragments \( x_1 \ldots x_n \) that describe this point with accuracy \( 2^{-n} \), we get \( K(x_1 \ldots x_n) \sim n \), i.e.,

\[
\lim_{n \to \infty} \frac{K(x_1 \ldots x_n)}{n} = 1.
\]

For non-random points, we need fewer bits, so dimension 1 can be defined as the largest possible value of the above limit over all points

\[
x = x_1 x_2 \ldots x_n \ldots
\]

from this segment.

In the 2-D case, if we select a random point, i.e., a random pair of sequences

\[
(x_1, x_2) = (x_1 x_2 \ldots x_{1n} \ldots, x_{21} x_{22} \ldots x_{2n} \ldots),
\]

3
then, to describe this point with accuracy $2^{-n}$, we need

$$K(x_{11}x_{12} \ldots x_n x_{21}x_{22} \ldots x_{2n}) \sim 2n,$$

i.e., we have

$$\lim_{n \to \infty} \frac{K(x_{11}x_{12} \ldots x_n x_{21}x_{22} \ldots x_{2n})}{n} = 2.$$  

For non-random points, we need fewer bits, so dimension 2 can be defined as the largest possible value of the above limit over all points

$$(x_1, x_2) = (x_{11}x_{12} \ldots x_{1n} \ldots , x_{21}x_{22} \ldots x_{2n} \ldots)$$

from the corresponding 2-D domain.

In general, for any $d$-dimensional point

$$x = (x_1, \ldots , x_d) = (x_{11}x_{12} \ldots x_{1n} \ldots , x_{d1}x_{d2} \ldots x_{dn} \ldots)$$

in an Euclidean space, we can define its dimension $\dim(x)$ as the limit

$$\dim(x) = \lim_{n \to \infty} \frac{K(x_{11}x_{12} \ldots x_{1n}x_{21}x_{22} \ldots x_{2n} \ldots x_{d1}x_{d2} \ldots x_{dn} \ldots)}{n}.$$  

Then, for many reasonable sets $S \subseteq \mathbb{R}^d$, the metric dimension is equal to the largest dimension of the corresponding points:

$$\dim(S) = \max_{x \in S} \dim(x).$$

**Conditional Kolmogorov complexity and mutual dimension.** The notion of Kolmogorov complexity $K(x)$ has been naturally extended to the notion of *conditional* Kolmogorov complexity $K(x : y)$ as the shortest length of a program that, given $y$ as an input, generates $x$.

In [1], this notion was used to produce the corresponding analog of dimension – which the authors called *mutual dimension*. Specifically, let us consider a Euclidean space $M = \mathbb{R}^d$ which is represented as a Cartesian product $M = X \times Y$, where $X = \mathbb{R}^{d_x}$ and $Y = \mathbb{R}^{d_y}$ with $d_x + d_y = d$. Then, for every point $(x, y) \in M$, we can define *mutual dimension* $\dim(x : y)$ as

$$\dim(x : y) \overset{\text{def}}{=} \lim_{n \to \infty} \frac{K(x_{11} \ldots x_{1n}x_{21} \ldots x_{d_x1} \ldots x_{d_xn} \ldots y_{11} \ldots y_{d_y1} \ldots y_{d_yn} \ldots)}{n}.$$  

**Challenge.** The problem with the above definition is that it is described in purely Kolmogorov-complexity terms, it is not clear what is its metric analogue of this definition. Such a metric analogue is described in this paper.
2 Conditional Dimension in Metric Spaces: A Natural Definition and its Relation to Kolmogorov-Complexity-Based Mutual Dimension

What is conditional dimension: an intuitive idea. As we have mentioned, the usual metric-space dimension describes how many bits of information we need to describe a point in the given set $S \subseteq M$ with a given accuracy $\varepsilon > 0$.

In this case, a natural interpretation is that points from the set $S$ (or, more generally, from the metric space $M$) represent physical objects: a point can be an actual point in space, or it can be a point that characterizes a physical object. From the practical viewpoint, this interpretation makes perfect sense:

- all we know about each object is the results of measuring different quantities related to this object,
- so it is natural to represent the object as a tuple consisting of the values of these measurement results.

For example, the state of a point-wise mechanical object can be characterized, at each moment of time, by a tuple consisting of 6 real numbers: 3 spatial coordinates and three components of the velocity vector.

To describe the state of a possibly rotating solid body (e.g., a planet or an asteroid), we need to supplement these 6 numbers with 2 angles describing this body’s current orientation and 3 numbers describing its angular velocity.

In many practical situations, we have a system consisting of two interacting subsystems. In such situations, to describe the state of a system, we need to describe the pair $(x; y)$ of states: the state $x$ of the first subsystem and the state $y$ of the second subsystem. In mathematical terms, the set $S$ of all possible states of the system as a whole is thus a subset of the space $M = X \times Y$ of all possible pairs of states, where:

- $X$ is the set of all possible states of the first subsystem and
- $Y$ is the set of all possible states of the second subsystem.

It is natural to ask a question: if we know the state $y$ of the second subsystem, how many bits do we need to describe the state $x$ of the first subsystem?

If the states $x$ and $y$ were unrelated, then of course, the knowledge of $y$ would be of no help. But when they are related, we expect that the knowledge of $y$ can help us find $x$.

Towards a formal definition. Once we know $y$, we thus know that the state of possible values of $x$ is limited to the set $\{x : (x, y) \in S\}$. Let us denote this set by $S_y$. For each $y$, it is thus reasonable to describe the corresponding number of bits as $\dim(S_y)$.

This number may depend on the choice of $y$. We want to make sure that the corresponding bound on the number of bits holds for all possible $y$, so we
should consider the largest of the corresponding values $\dim(S_y)$ as the proper description of the “conditional” dimension.

Thus, we arrive at the following definition.

**Definition 2.** Let $X$ and $Y$ be metric spaces, and let $S$ is a subset of the set $X \times Y$ of all pairs $(x, y)$. By the conditional dimension $\dim_{X,Y}(S)$, we mean

$$\dim_{X,Y}(S) \stackrel{\text{def}}{=} \max_{y \in Y} \dim(S_y),$$

where $S_y \stackrel{\text{def}}{=} \{x : (x, y) \in S\}$.

**Examples.** Let us consider examples in which $X$ and $Y$ are straight line segments and $S$ is a straight line in the rectangle $X \times Y$.

If this straight line is neither parallel to $X$ nor to $Y$, then the value $x$ is uniquely determined by the value $y$, i.e., $S$ is a graph of a linear function $x = f(y)$: $S = \{(f(y), y) : y \in Y\}$. In this case, as expected, the conditional dimension is equal to 0: $\dim_{X,Y}(S) = 0 < \dim(\pi_X(S)) = 1$, where $\pi_X(S) \stackrel{\text{def}}{=} \{x : (x, y) \in S\}$ is the set of all possible $x$-values, i.e., in mathematical terms, a projection of the set $S$ on $X$.

If $X$ and $Y$ are straight line segments and $S$ is a straight line in the rectangle $X \times Y$ which is parallel to $Y$, then knowing $y$ does not provide us any information about $x$, so in this case, $\dim_{X,Y}(S) = \dim(\pi_Y(S)) = 1$.

If $S$ is the graph of the Brownian motion, i.e., $y$ is time and $x$ is the value of the Brownian motion at time $y$, then:

- knowing time $y$, we can uniquely determine the value $x$, so $\dim_{X,Y}(S) = 0$;
- on the other hand, when we know $x$, we can only determine $y$ with uncertainty; the corresponding set has dimension 0.5, so $\dim_{Y,X}(S) = 0.5$.

In many of these cases, we have

$$\dim(\pi_X(S)) = \dim_{X,Y}(S) + \dim(\pi_Y(S)),$$

where $\pi_Y(S) \stackrel{\text{def}}{=} \{y : (x, y) \in S\}$ is the projection of the set $S$ on $Y$. However, sometimes,

$$\dim(\pi_X(S)) < \dim_{X,Y}(S) + \dim(\pi_Y(S)).$$

For example, if $S$ consists of two straight-line segments, one parallel to $X$ and one parallel to $Y$, then $\dim_{X,Y}(S) = 1$ and $\dim(\pi_Y(S)) = 1$, but

$$\dim(\pi_X(S)) = 1 < \dim_{X,Y}(S) + \dim(\pi_Y(S)) = 1 + 1 = 2.$$
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