# The Complexity of Generalized HyperLTL with Stuttering and Contexts

Gaëtan Regaud (ENS Rennes, Rennes, France)
Martin Zimmermann (Aalborg University, Aalborg, Denmark)

### Abstract

We settle the complexity of satisfiability and model-checking for generalized HyperLTL with stuttering and contexts, an expressive logic for the specification of asynchronous hyperproperties. Such properties cannot be specified in HyperLTL, as it is restricted to synchronous hyperproperties.

Nevertheless, we prove that satisfiability is $\Sigma_1^1$-complete and thus not harder than for HyperLTL. On the other hand, we prove that model-checking is equivalent to truth in second-order arithmetic, and thus much harder than the decidable HyperLTL model-checking problem. The lower bounds for the model-checking problem hold even when only allowing stuttering or only allowing contexts.

## 1  Introduction

The introduction of hyperlogics has been an important milestone in the specification, analysis, and verification of hyperproperties [7], properties that relate several execution traces of a system. These have important applications in, e.g., information-flow security. Before their introduction, temporal logics (e.g., LTL, CTL, CTL$^*$, QPTL and PDL) were only able to reason about a single trace at a time. However, this is not sufficient to reason about the complex flow of information. For example, noninterference [14] requires that all traces that coincide on their low-security inputs also coincide on their low-security outputs, independently of their high-security inputs (which may differ, but may not leak via low-security outputs).

The first generation of hyperlogics have been introduced by equipping LTL, CTL$^*$, and PDL with quantification over traces, obtaining HyperLTL [6], HyperCTL$^*$ [6], HyperQPTL [9, 19] and HyperPDL-$\Delta$ [15]. They are able to express noninterference (and many other hyperproperties), have intuitive syntax and semantics, and a decidable model-checking problem, making them attractive specification languages for hyperproperties. For example, noninterference is expressed by the HyperLTL formula

$$\forall \pi.\, \forall \pi'.\, \left( \bigwedge\nolimits_{i \in I_\ell} \mathbf{G}\, i_\pi \leftrightarrow i_{\pi'} \right) \rightarrow \left( \bigwedge\nolimits_{o \in O_\ell} \mathbf{G}\, o_\pi \leftrightarrow o_{\pi'} \right),$$

where $I_\ell$ is the set of low-security inputs and $O_\ell$ is the set of low-security outputs. All these logics are synchronous in the sense that time passes on all quantified traces at the same rate.

However, not every system is synchronous, e.g., multi-threaded systems in which processes are not scheduled in lockstep. The first generation of hyperlogics is not able to express asynchronous hyperproperties. Hence, in a second wave, several asynchronous hyperlogics have been introduced.

- Asynchronous HyperLTL (A-HLTL) [2] extends HyperLTL by so-called trajectories, which intuitively specify the rates at which different traces evolve.

- HyperLTL with stuttering (HyperLTL$_S$) [4] changes the semantics of the temporal operators of HyperLTL so that time does not evolve synchronously on all traces, but instead evolves based on LTL-definable stuttering.

- HyperLTL with contexts (HyperLTL$_C$) [4] adds a context-operator to HyperLTL, which allows to explicitly select a subset of traces on which time passes synchronously, while it is frozen on all other traces.
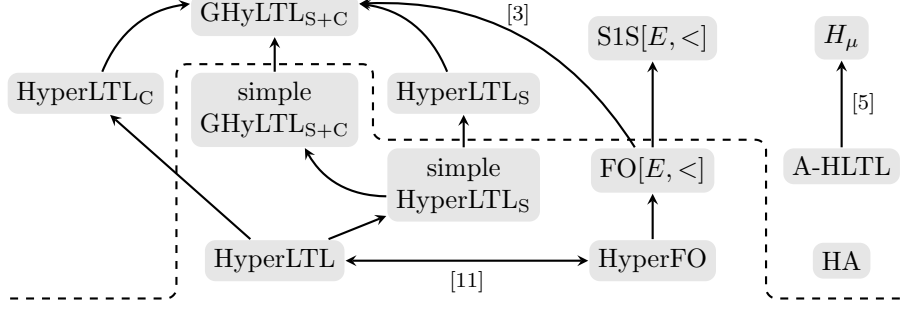
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Figure 1: The landscape of logics for asynchronous hyperproperties. Arrows denote known inclusions and the dashed line denotes the decidability border for model-checking. For non-inclusion, we refer the reader to work by Bozelli et al. [5, 3].

Table 1: List of complexity results for synchronous hyperlogics. "T2A-equivalent" ("T3A-equivalent") stands for "equivalent to truth in second-order (third-order) arithmetic". The result for HyperPDL-$\Delta$ satisfiability can be shown using techniques developed by Fortin et al. for HyperLTL satisfiability [12].

| Logic | Satisfiability | Model-checking |
|---|---|---|
| HyperLTL | $\Sigma_1^1$-complete [12] | TOWER-complete [19, 17] |
| HyperPDL-$\Delta$ | $\Sigma_1^1$-complete | TOWER-complete [15] |
| HyperQPTL | T2A-equivalent [20] | TOWER-complete [19] |
| HyperQPTL$^+$ | T3A-equivalent [20] | T3A-equivalent [20] |
| Hyper$^2$LTL | T3A-equivalent [13] | T3A-equivalent [13] |
| HyperCTL$^*$ | $\Sigma_1^2$-complete [12] | TOWER-complete [19, 17] |

- Generalized HyperLTL with stuttering and contexts (GHyLTL$_{S+C}$) [3] adds both stuttering and contexts to HyperLTL and additionally allows trace quantification under the scope of temporal operators, which HyperLTL does not allow.

- $H_\mu$ [16] adds trace quantification to the linear-time $\mu$-calculus with asynchronous semantics for the modal operators.

- Hypernode automata (HA) [1] combine automata and hyperlogic with stuttering.

- First- and second-order predicate logic with the equal-level predicate (FO$[E, <]$, HyperFO, and S1S$[E, <]$) [11, 8] (evaluated over sets of traces) can also be seen as asynchronous hyperlogics.

The known relations between these logics are depicted in Figure 1.

However, all these logics have an undecidable model-checking problem, thereby losing one of the key features of the first generation logics. Thus, much research focus has been put on fragments of these logics, e.g., simple GHyLTL$_{S+C}$ and simple HyperLTL$_S$, which both have a decidable model-checking problem. The same is true for fragments of A-HLTL [2], $H_\mu$ [16], and HA [1]. Furthermore, for almost all of the logics, the satisfiability problem has never been studied. Thus, the landscape of complexity results for the second generation is still incomplete, while the complexity of satisfiability and model-checking for the first generation has been settled (see Table 1).

In these preceding works, and here, one uses the complexity of arithmetic, predicate logic over the signature $(+, \cdot, <)$, as a yardstick. In first-order arithmetic, quantification ranges over natural numbers while second-order arithmetic adds quantification over sets of natural numbers and third-order arithmetic adds quantification over sets of sets of natural numbers. Figure 2 gives an overview of the arithmetic,

analytic, and "third" hierarchy, each spanned by the classes of languages definable by restricting the number of alternations of the highest-order quantifiers, i.e., $\Sigma_n^0$ contains languages definable by formulas of first-order arithmetic with $n-1$ quantifier alternations, starting with an existential one.

Our goal is to obtain a similarly clear picture for asynchronous logics, both for model-checking (for which, as mentioned above, only some lower bounds are known) and for satisfiability (for which almost nothing is known). In this work, we focus on $\mathrm{GHyLTL_{S+C}}$, as it is one of the most expressive logics and subsumes many of the other logics.

First, we study the satisfiability problem. It is known that HyperLTL satisfiability is $\Sigma_1^1$-complete. Here, we show that satisfiability for $\mathrm{GHyLTL_{S+C}}$ is not harder, i.e., also $\Sigma_1^1$-complete. The lower bound is trivial, as HyperLTL is a fragment of $\mathrm{GHyLTL_{S+C}}$. However, we show that adding stuttering, contexts, and quantification under the scope of temporal operators all do not increase the complexity of satisfiability. Intuitively, the underlying reason is that $\mathrm{GHyLTL_{S+C}}$ is a linear-time logic, i.e., it is evaluated over a set of traces. We exploit this property to show that every satisfiable formula has a countable model. The existence of such a "small" model can be captured in $\Sigma_1^1$. This should be contrasted with HyperCTL*, which only adds quantification under the scope of temporal operators to HyperLTL, but with a branching-time semantics. In HyperCTL*, one can write formulas that have only uncountable models, which in turn allows one to encode existential third-order quantification [12]. Consequently, HyperCTL* satisfiability is $\Sigma_1^2$-hard (and in fact $\Sigma_1^2$-complete) and thus much harder than that of $\mathrm{GHyLTL_{S+C}}$.

Let us also mention that these results settle the complexity of $\mathrm{FO}[E, <]$ satisfiability: it is $\Sigma_1^1$-complete as well. Here, the lower bound is inherited from HyperLTL and the upper bound follows from the fact that $\mathrm{FO}[E, <]$ can be translated into $\mathrm{GHyLTL_{S+C}}$.

Then, we turn our attention to the model-checking problem, which we show to be equivalent to truth in second-order arithmetic and therefore much harder than satisfiability. Here, we show that, surprisingly, the lower bounds already hold for the fragments $\mathrm{HyperLTL_C}$ and $\mathrm{HyperLTL_C}$, i.e., adding one feature is sufficient, and adding the second does not increase the complexity further. This result also has to be contrasted with HyperLTL model-checking: adding stuttering or contexts takes the model-checking problem from TOWER-complete [10] (and thus decidable) to truth in second-order arithmetic.

The intuitive reason for model-checking being much harder than satisfiability is that every satisfiable formula of $\mathrm{GHyLTL_{S+C}}$ has a countable model while in the model-checking problem, one has to deal with possibly uncountable models, as (finite) transition systems may have uncountably many traces. This allows us to encode second-order arithmetic in HyperLTL with stuttering and $\mathrm{HyperLTL_C}$.

## 2 Preliminaries

The set of nonnegative integers is denoted by $\mathbb{N}$. An alphabet is a nonempty finite set $\Sigma$. The infinite words over $\Sigma$ are denoted by $\Sigma^\omega$. Given $w \in \Sigma^\omega$ and $i \in \mathbb{N}$, $w(i)$ denotes the $i$-th letter of $w$ (starting with $i = 0$). Let AP be a fixed set of propositions. A trace $\sigma$ is an infinite word over $2^{\mathrm{AP}}$, and a pointed trace is a pair $(\sigma, i)$ consisting of a trace and a pointer $i \in \mathbb{N}$ pointing to a position of $\sigma$. We say that $(\sigma, i)$ is initial, if
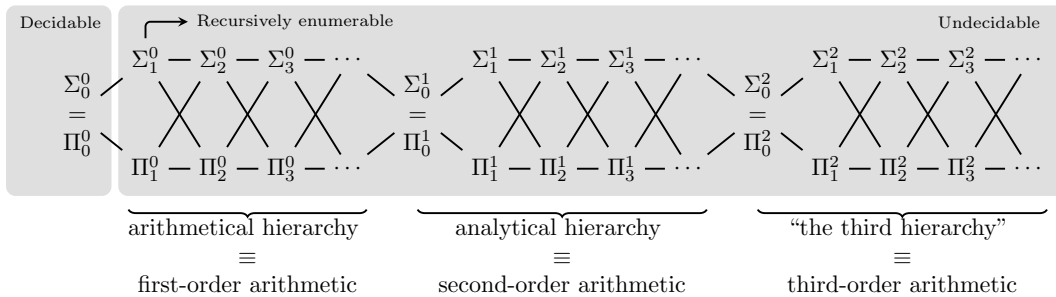


Figure 2: The arithmetical hierarchy, the analytical hierarchy, and beyond.

$i = 0$.

A transition system is a tuple $\mathcal{T} = (V, E, I, \ell)$ where $V$ is a nonempty finite set of vertices, $E \subseteq V \times V$ is a set of directed edges, $I \subseteq V$ is a set of initial vertices, and $\ell : V \to 2^{\mathrm{AP}}$ is a labeling function that maps each vertex to a set of propositions. We require that each vertex has at least one outgoing edge. A run of a transition system $\mathcal{T}$ is an infinite word $v_0 v_1 \cdots \in V^\omega$ such that $v_0 \in I$ and $(v_i, v_{i+1}) \in E$ for all $i \in \mathbb{N}$. The set $\mathrm{Tr}(\mathcal{T}) = \{\ell(v_0)\ell(v_1)\cdots \mid v_0 v_1 \cdots \text{ is a run of } \mathcal{T}\}$ is the set of traces induced by $\mathcal{T}$.

**LTL with Past.** The logic PLTL [18] extends classical LTL [18] by adding temporal operators to describe past events. The syntax of PLTL is defined as

$$\theta ::= p \mid \neg\theta \mid \theta \vee \theta \mid \mathbf{X}\,\theta \mid \theta\,\mathbf{U}\,\theta \mid \mathbf{Y}\,\theta \mid \theta\,\mathbf{S}\,\theta,$$

where $p \in \mathrm{AP}$. Here, $\mathbf{Y}$ (yesterday) and $\mathbf{S}$ (since) are the past-variants of $\mathbf{X}$ (next) and $\mathbf{U}$ (until). We use the usual syntactic sugar, e.g., $\wedge$, $\to$, $\leftrightarrow$, $\mathbf{F}$ (eventually), $\mathbf{G}$ (always), $\mathbf{O}$ (once, the past-variant of eventually), and $\mathbf{H}$ (historically, the past-variant of always).

The semantics of PLTL is defined over pointed traces $(\sigma, i)$ as

- $(\sigma, i) \models p$ if $p \in \sigma(i)$,

- $(\sigma, i) \models \neg\theta$ if $(\sigma, i) \not\models \theta$,

- $(\sigma, i) \models \theta_1 \vee \theta_2$ if $(\sigma, i) \models \theta_1$ or $(\sigma, i) \models \theta_2$,

- $(\sigma, i) \models \mathbf{X}\,\theta$ if $(\sigma, i+1) \models \theta$,

- $(\sigma, i) \models \theta_1\,\mathbf{U}\,\theta_2$ if there exists an $i' \geq i$ such that $(\sigma, i') \models \theta_2$ and $(\sigma, j) \models \theta_1$ for all $i \leq j < i'$,

- $(\sigma, i) \models \mathbf{Y}\,\theta$ if $i > 0$ and $(\sigma, i-1) \models \theta$, and

- $(\sigma, i) \models \theta_1\,\mathbf{S}\,\theta_2$ if there exits an $0 \leq i' \leq i$ such that $(\sigma, i') \models \theta_2$ and $(\sigma, j) \models \theta_1$ for all $i' < j \leq i$.

**Stuttering.** Let $\Gamma$ be a finite set of PLTL formulas and $\sigma$ a trace. We say that $i \in \mathbb{N}$ is a proper $\Gamma$-changepoint of $\sigma$ if

- $i = 0$, or

- $i > 0$ and there is a $\theta \in \Gamma$ such that $(\sigma, i) \models \theta$ if and only if $(\sigma, i-1) \not\models \theta$, i.e., the truth value of $\theta$ at positions $i$ and $i-1$ differs.

If $\sigma$ has only finitely many proper $\Gamma$-changepoints (say $i$ is the largest one), then $i+1, i+2, \ldots$ are $\Gamma$-changepoints of $\sigma$ by convention. Thus, every trace has infinitely $\Gamma$-changepoints. We define the $(\Gamma, \omega)$-stutter factorization of $\sigma$ as $\mathrm{st}_\Gamma(\sigma) = \sigma(i_0)\sigma(i_1)\cdots$, where $i_0 < i_1 < \cdots$ is the sequence of $\Gamma$-changepoints of $\sigma$.

The $\Gamma$-successor of a pointed trace $(\sigma, i)$ is the pointed trace $\mathrm{succ}_\Gamma(\sigma, i) = (\sigma, i')$ where $i'$ is the minimal $\Gamma$-changepoint of $\sigma$ that is strictly greater than $i$. Dually, the $\Gamma$-predecessor of $(\sigma, i)$ for $i > 0$ is the pointed trace $\mathrm{pred}_\Gamma(\sigma, i) = (\sigma, i')$ where $i'$ is the maximal $\Gamma$-changepoint of $\sigma$ that is strictly smaller than $i$; $\mathrm{pred}_\Gamma(\sigma, 0)$ is undefined.

**Remark 1.** *Let $\sigma$ be a trace over some set $\mathrm{AP}'$ of propositions and let $\Gamma$ only contain PLTL formulas using propositions in $\mathrm{AP}''$ such that $\mathrm{AP}' \cap \mathrm{AP}'' = \emptyset$ (note that this is in particular satisfied, if $\Gamma = \emptyset$). Then, $0$ is the only proper $\Gamma$-changepoint of $\sigma$. Hence, by our convention, every position of $\sigma$ is a $\Gamma$-changepoint which implies $\mathrm{succ}_\Gamma(\sigma, i) = (\sigma, i+1)$ for all $i$ and $\mathrm{pred}_\Gamma(\sigma, i) = (\sigma, i-1)$ for all $i > 0$.*

**Generalized HyperLTL with Stuttering and Contexts.** Recall that HyperLTL extends LTL with trace quantification in prenex normal form, i.e., first some traces are quantified and then an LTL formula is evaluated (synchronously) over these traces. GHyLTL$_{\text{S+C}}$ extends HyperLTL by two new constructs to express asynchronous hyperproperties.

- Contexts allow one to restrict the set of quantified traces over which time passes when evaluating a formula, e.g., $\langle C \rangle \psi$ for a nonempty finite set $C$ of trace variables expresses that $\psi$ holds when time passes synchronously on the traces bound to variables in $C$, but time does not pass on variables bound to variables that are not in $C$.

- Furthermore, temporal operators are labeled by sets $\Gamma$ of PLTL formulas and time stutters w.r.t. $\Gamma$, e.g., $\mathbf{X}_\Gamma$ stutters to the $\Gamma$-successor on each trace in the current context.

Finally, unlike HyperLTL, GHyLTL$_{\text{S+C}}$ allows quantification of traces under the scope of temporal operators.

Fix a set AP of atomic propositions and a finite set VAR of trace variables. The syntax of GHyLTL$_{\text{S+C}}$ is given by the grammar

$$\varphi ::= p_x \mid \neg \varphi \mid \varphi \vee \varphi \mid \langle C \rangle \varphi \mid \mathbf{X}_\Gamma \, \varphi \mid \varphi \, \mathbf{U}_\Gamma \, \varphi \mid \mathbf{Y}_\Gamma \, \varphi \mid \varphi \, \mathbf{S}_\Gamma \, \varphi \mid \exists x.\varphi \mid \forall x.\varphi,$$

where $p \in \text{AP}$, $x \in \text{VAR}$, $C \in 2^{\text{VAR}} \setminus \{\emptyset\}$, and $\Gamma$ ranges over finite sets of PLTL formulas. A sentence is a formula without free trace variables, which are defined as expected. To declutter our notation, we write $\langle x_1, \ldots, x_n \rangle$ for contexts instead of $\langle \{x_1, \ldots, x_n\} \rangle$.

To define the semantics of GHyLTL$_{\text{S+C}}$ we need to introduce some notation. A (pointed) trace assignment $\Pi \colon \text{VAR} \to (2^{\text{AP}})^\omega \times \mathbb{N}$ is a partial function that maps trace variables to pointed traces. The domain of a trace assignment $\Pi$, written as $\text{Dom}(\Pi)$, is the set of variables for which $\Pi$ is defined. For $x \in \text{VAR}$, $\sigma \in (2^{\text{AP}})^\omega$, and $i \in \mathbb{N}$, the assignment $\Pi[x \mapsto (\sigma, i)]$ maps $x$ to $(\sigma, i)$ and each other $x' \in \text{Dom}(\Pi) \setminus \{x\}$ to $\Pi(x')$.

Fix a set $\Gamma$ of PLTL formulas and a context $C \subseteq \text{VAR}$. The $(\Gamma, C)$-successor of a trace assignment $\Pi$ is the trace assignment $\text{succ}_{(\Gamma,C)}(\Pi)$ defined as

$$\text{succ}_{(\Gamma,C)}(\Pi)(x) = \begin{cases} \text{succ}_\Gamma(\Pi(x)) & \text{if } x \in C, \\ \Pi(x) & \text{otherwise.} \end{cases}$$

Dually, the $(\Gamma, C)$-predecessor of $\Pi$ is defined whenever $\text{pred}_\Gamma(\Pi(x))$ defined for all $x \in C$.[1] Then, it is trace assignment $\text{pred}_{(\Gamma,C)}(\Pi)$ defined as

$$\text{pred}_{(\Gamma,C)}(\Pi)(x) = \begin{cases} \text{pred}_\Gamma(\Pi(x)) & \text{if } x \in C, \\ \Pi(x) & \text{otherwise.} \end{cases}$$

Iterated $(\Gamma, C)$-successors and $(\Gamma, C)$-predecessors (the latter may again be undefined) are defined as expected:

- $\text{succ}^0_{(\Gamma,C)}(\Pi) = \Pi$ and $\text{succ}^{j+1}_{(\Gamma,C)}(\Pi) = \text{succ}_{(\Gamma,C)}(\text{succ}^j_{(\Gamma,C)}(\Pi))$ and

- $\text{pred}^0_{(\Gamma,C)}(\Pi) = \Pi$ and $\text{pred}^{j+1}_{(\Gamma,C)}(\Pi) = \text{pred}_{(\Gamma,C)}(\text{pred}^j_{(\Gamma,C)}(\Pi))$.

Now, the semantics of GHyLTL$_{\text{S+C}}$ is defined with respect to a set $\mathcal{L}$ of traces, an assignment $\Pi$, and a context $C \subseteq \text{VAR}$ as

- $(\mathcal{L}, \Pi, C) \models p_x$ if $\Pi(x) = (\sigma, i)$ and $p \in \sigma(i)$,

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[1] Note that this definition differs from the one in the original paper introducing GHyLTL$_{\text{S+C}}$ [3], which required that $\text{pred}_\Gamma(\Pi(x))$ is defined for every $x \in \text{Dom}(\Pi)$. However, this is too restrictive, as the predecessor operation is only applied to traces $\Pi(x)$ with $x \in C$. Furthermore, it leads to undesirable side effects, e.g., $\mathcal{L} \models \varphi$ may hold, but $\mathcal{L} \models \forall x.\varphi$ does not hold, where $x$ is a variable not occurring in $\varphi$.

- $(\mathcal{L}, \Pi, C) \models \neg\varphi$ if $(\mathcal{L}, \Pi, C) \not\models \varphi$,

- $(\mathcal{L}, \Pi, C) \models \varphi_1 \vee \varphi_2$ if $(\mathcal{L}, \Pi, C) \models \varphi_1$ or $(\mathcal{L}, \Pi, C) \models \varphi_2$,

- $(\mathcal{L}, \Pi, C) \models \langle C' \rangle \varphi$ if $(\mathcal{L}, \Pi, C') \models \varphi$,

- $(\mathcal{L}, \Pi, C) \models \mathbf{X}_\Gamma \varphi$ if $(\mathcal{L}, \mathrm{succ}_{(\Gamma, C)}(\Pi), C) \models \varphi$,

- $(\mathcal{L}, \Pi, C) \models \varphi_1 \mathbf{U}_\Gamma \varphi_2$ if there exists an $i \geq 0$ such that $(\mathcal{L}, \mathrm{succ}^i_{(\mathcal{L}, \Gamma, C)}(\Pi), C) \models \varphi_2$ and $(\mathcal{L}, \mathrm{succ}^j_{(\Gamma, C)}(\Pi), C) \models \varphi_1$ for all $0 \leq j < i$,

- $(\mathcal{L}, \Pi, C) \models \mathbf{Y}_\Gamma \varphi$ if $\mathrm{pred}_{(\Gamma, C)}(\Pi)$ is defined and $(\mathcal{L}, \mathrm{pred}_{(\Gamma, C)}(\Pi), C) \models \varphi$,

- $(\mathcal{L}, \Pi, C) \models \varphi_1 \mathbf{S}_\Gamma \varphi_2$ if there exists an $i \geq 0$ such that $\mathrm{pred}^i_{(\Gamma, C)}(\Pi)$ is defined and $(\mathcal{L}, \mathrm{pred}^i_{(\Gamma, C)}(\Pi), C) \models \varphi_2$ and $(\mathcal{L}, \mathrm{pred}^j_{(\Gamma, C)}(\Pi), C) \models \varphi_1$ for all $0 \leq j < i$,

- $(\mathcal{L}, \Pi, C) \models \exists x.\varphi$ if there exists a $\sigma \in \mathcal{L}$ such that $(\mathcal{L}, \Pi[x \mapsto (\sigma, 0)], C) \models \varphi$, and

- $(\mathcal{L}, \Pi, C) \models \forall x.\varphi$ if for all $\sigma \in \mathcal{L}$ we have $(\mathcal{L}, \Pi[x \mapsto (\sigma, 0)], C) \models \varphi$.

Note that trace quantification ranges over initial pointed traces, even when under the scope of a temporal operator.

We say that a set $\mathcal{L}$ of traces satisfies a sentence $\varphi$, written $\mathcal{L} \models \varphi$, if $(\mathcal{L}, \emptyset, \mathsf{VAR}) \models \varphi$, where $\emptyset$ represents the variable assignment with empty domain. Furthermore, a transition system $\mathcal{T}$ satisfies $\varphi$, written $\mathcal{T} \models \varphi$, if $\mathrm{Tr}(\mathcal{T}) \models \varphi$.

**Remark 2.** *Let $\Pi$ be an assignment, $C$ a context, and $\varphi$ a quantifier-free $\mathrm{GHyLTL}_{S+C}$ formula. Then, we have $(\mathcal{L}, \Pi, C) \models \varphi$ if and only if $(\mathcal{L}', \Pi, C) \models \varphi$ for all sets $\mathcal{L}, \mathcal{L}'$ of traces, i.e., satisfaction of quantifier-free formulas is independent of the set of traces, only the assignment $\Pi$ and the context $C$ matter. Hence, we will often write $(\Pi, C) \models \varphi$ for quantifier-free $\varphi$.*

HyperLTL [6], HyperLTL$_\mathrm{C}$ [4] (HyperLTL with contexts), and HyperLTL$_\mathrm{S}$ [4] (HyperLTL with stuttering) are syntactic fragments of $\mathrm{GHyLTL}_{S+C}$. Let us say that a formula is past-free, if it does not use the temporal operators $\mathbf{Y}$ and $\mathbf{S}$, Then,

- HyperLTL is the fragment obtained by considering only past-free $\mathrm{GHyLTL}_{S+C}$ formulas in prenex-normal form, by disregarding the context operator $\langle \cdot \rangle$, and by indexing all temporal operators by the empty set,

- HyperLTL$_\mathrm{C}$ is the fragment obtained by considering only past-free $\mathrm{GHyLTL}_{S+C}$ formulas in prenex-normal form and by indexing all temporal operators by the empty set, and

- HyperLTL$_\mathrm{S}$ is the fragment obtained by considering only past-free $\mathrm{GHyLTL}_{S+C}$ formulas in prenex-normal form, by disregarding the context operator $\langle \cdot \rangle$, and by indexing all temporal operators by sets of past-free PLTL formulas.

**Arithmetic and Complexity Classes for Undecidable Problems.** To capture the complexity of undecidable problems, we consider formulas of arithmetic, i.e., predicate logic with signature $(+, \cdot, <, \in)$, evaluated over the structure $(\mathbb{N}, +, \cdot, <, \in)$. A type 0 object is a natural number in $\mathbb{N}$, and a type 1 object is a subset of $\mathbb{N}$. In the following, we use lower-case roman letters (possibly with decorations) for first-order variables, and upper-case roman letters (possibly with decorations) for second-order variables. Note that every fixed natural number is definable in first-order arithmetic, so we freely use them as syntactic sugar. Truth of second-order arithmetic is the following problem: given a sentence $\varphi$ of second-order arithmetic, does $(\mathbb{N}, +, \cdot, <, \in)$ satisfy $\varphi$?

Our benchmark is second-order arithmetic, i.e., predicate logic with quantification over type 0 and type 1 objects. Arithmetic formulas with a single free first-order variable define sets of natural numbers. In

particular, $\Sigma_1^1$ contains the sets of the form $\{x \in \mathbb{N} \mid \exists X_1 \subseteq \mathbb{N}. \cdots \exists X_k \subseteq \mathbb{N}. \psi(x, X_1, \ldots, X_k)\}$, where $\psi$ is a formula of arithmetic with arbitrary quantification over type 0 objects (but no second-order quantifiers). Furthermore, truth in second-order arithmetic is the following problem: Given a sentence $\varphi$ of second-order arithmetic, do we have $(\mathbb{N}, +, \cdot, <, \in) \models \varphi$?

# 3 "Small" Models for GHyLTL$_{\text{S+C}}$

In this section, we prove that every GHyLTL$_{\text{S+C}}$ sentence has a countable model, which is an important stepping stone for determining the complexity of the satisfiability problem in Section 4. To do so, we first prove that for every GHyLTL$_{\text{S+C}}$ sentence $\varphi$ there is a GHyLTL$_{\text{S+C}}$ sentence $\varphi_p$ in prenex normal form that is "almost" equivalent in the following sense: A set $\mathcal{L}$ of traces is a model of $\varphi$ if and only if $\mathcal{L} \cup \mathcal{L}_{\text{pos}}$ is a model of $\varphi_p$, where $\mathcal{L}_{\text{pos}}$ is a countable set of traces that is independent of $\varphi$.

Before we formally state our result, let us illustrate the obstacle we have to overcome, which traces are in $\mathcal{L}_{\text{pos}}$, and how they help to overcome the obstacle. For the sake of simplicity, we use an always formula as example, even though the always is syntactic sugar: The same obstacle occurs for the until, but there we would have to deal with the two subformulas of $\psi_1 \mathbf{U}_\Gamma \psi_2$ instead of the single subformula of $\mathbf{G}_\Gamma \psi$.

In a formula of the form $\exists x. \mathbf{G}_\Gamma \exists x'. \psi$, the always operator acts like a quantifier too, i.e., the formula expresses that there is a trace $\sigma$ such that for *every* position $i$ on $\sigma$, there is another trace $\sigma'$ (that may depend on $i$) so that $([x \mapsto (\sigma, i), x' \mapsto (\sigma', 0)], C)$ satisfies $\psi$, where $C$ is the current context. Obviously, moving the quantification of $x'$ before the always operator does not yield an equivalent formula, as $x'$ then no longer depends on the position $i$. Instead, we simulate the implicit quantification over positions $i$ by explicit quantification over natural numbers encoded by traces of the form $\emptyset^i \{\#\} \emptyset^\omega$, where $\# \notin \text{AP}$ is a fresh proposition.

Recall that $\Gamma$ is a set of PLTL formulas over AP, i.e., Remark 1 applies. Thus, the $i$-th $\Gamma$-successor of $(\emptyset^i \{\#\} \emptyset^\omega, 0)$ is the unique pointed trace $(\emptyset^i \{\#\} \emptyset^\omega, j)$ satisfying the formula $\#$, which is the case for $j = i$. Thus, we can simulate the evaluation of the formula $\psi$ at the $i$-th $(\Gamma, C)$-successor by the formula $\langle (C \cup \{x_i\}) \setminus \{x'\} \rangle \mathbf{F}_\Gamma(\#_{x_i} \wedge \langle C \rangle \psi)$, where $C$ is still the current context, i.e., we add $x_i$ to the current context to reach the $i$-th $\Gamma$-successor (over the extended context $C \cup \{x_i\}$) and then evaluate $\psi$ over the context $C$ that our original formula is evaluated over. But, to simulate the quantification of $x'$ correctly, we have to take it out of the scope for the eventually operator in order to ensure that the evaluation of $\psi$ takes place on the initial pointed trace, as we have moved the quantifier for $x'$ before the eventually.

To implement the same approach for the past operators, we also need to be able to let time proceed backwards from the position of $\emptyset^i \{\#\} \emptyset^\omega$ marked by $\#$ back to the initial position. To identify that position by a formula, we rely on the fact that the formula $\neg \mathbf{Y} \texttt{true}_x$ holds exactly at position 0 of the trace bound to $x$, where $\texttt{true}_x$ is a shorthand for $p_x \vee \neg p_x$ for some proposition $p$. Then, the $i$-th $\Gamma$-predecessor of the unique position marked by $\#$ is the unique position where $\neg \mathbf{Y} \texttt{true}_x$ holds. So, let us define $\mathcal{L}_{\text{pos}} = \{\emptyset^i \{\#\} \emptyset^\omega \mid i \in \mathbb{N}\}$.

**Lemma 1.** *Let* AP *be a finite set of propositions and* $\# \notin$ AP. *For every GHyLTL$_{S+C}$ sentence $\varphi$ over* AP, *there exists a GHyLTL$_{S+C}$ sentence $\varphi_p$ in prenex normal form over* AP $\cup \{\#\}$ *such that for all nonempty* $\mathcal{L} \subseteq (2^{\text{AP}})^\omega$: $\mathcal{L} \models \varphi$ *if and only if* $\mathcal{L} \cup \mathcal{L}_{pos} \models \varphi_p$.

*Proof.* First, let us show how to express the set $\mathcal{L}_{\text{pos}}$ of traces encoding positions on traces (i.e., natural numbers). Let $\alpha_{\text{pos}}$ be the conjunction of the following formulas (where $x$ and $x'$ are fresh variables not appearing in $\varphi$):

- $\forall x. (\mathbf{F}_\emptyset \#_x) \to [((\neg \#_x) \mathbf{U}_\emptyset (\#_x \wedge \mathbf{X}_\emptyset \mathbf{G}_\emptyset \neg \#_x)) \wedge \mathbf{G}_\emptyset \bigwedge_{p \in \text{AP}} \neg p_x]$: if a trace contains a $\#$, then it contains exactly one $\#$ and no other proposition holds anywhere in the trace.

- $\exists x. \#_x$: the trace $\{\#\} \emptyset^\omega$ is in the model (assuming the previous formula holds).

- $\forall x. \exists x'. (\mathbf{F}_\emptyset \#_x) \to (\mathbf{F}_\emptyset (\#_x \wedge \mathbf{X}_\emptyset \#_{x'}))$: if $\emptyset^i \{\#\} \emptyset^\omega$ is in the model, then also $\emptyset^{i+1} \{\#\} \emptyset^\omega$ (again assuming the first formula holds).

Hence, every model of the conjunction $\alpha_{\mathsf{pos}}$ must contain the traces in $\mathcal{L}_{\mathsf{pos}}$, but no other traces containing $\#$. As these traces play an important role in our construction, we introduce the shorthands $\exists^{\mathsf{pos}}x.\psi$ and $\forall^{\mathsf{pos}}x.\psi$ for $\exists x.(\mathbf{F}_\emptyset\,\#_x)\wedge\psi$ and $\forall x.(\mathbf{F}_\emptyset\,\#_x)\rightarrow\psi$, i.e., the quantifiers $\exists^{\mathsf{pos}}$ and $\forall^{\mathsf{pos}}$ only range over traces in $\mathcal{L}_{\mathsf{pos}}$ encoding positions. Conversely, to ensure that the quantifiers coming from $\varphi$ only range over traces not in $\mathcal{L}_{\mathsf{pos}}$, we use the shorthands $\exists^{\mathsf{ori}}x.\psi$ and $\forall^{\mathsf{ori}}x.\psi$ for $\exists x.(\mathbf{G}_\emptyset\,\neg\#_x)\wedge\psi$ and $\forall x.(\mathbf{G}_\emptyset\,\neg\#_x)\rightarrow\psi$.

In the following, we present equivalences for all constructs in the syntax of $\mathrm{GHyLTL}_{\mathrm{S+C}}$ that allow one to move quantifiers to the front of a formula. These equivalences hold for all nonempty $\mathcal{L}$, $\mathcal{L}_{\mathsf{pos}}$ as introduced above, all assignments $\Pi$, and all contexts $C$.

- $(\mathcal{L},\Pi,C)\models\neg Qx.\psi$ if and only if $(\mathcal{L}\cup\mathcal{L}_{\mathsf{pos}},\Pi,C)\models\overline{Q}^{\mathsf{ori}}x.\neg\psi$, where $\overline{\exists}^{\mathsf{ori}}=\forall^{\mathsf{ori}}$ and $\overline{\forall}^{\mathsf{ori}}=\exists^{\mathsf{ori}}$.

- $(\mathcal{L},\Pi,C)\models(Qx.\psi_1)\vee\psi_2$ if and only if $(\mathcal{L}\cup\mathcal{L}_{\mathsf{pos}},\Pi,C)\models Q^{\mathsf{ori}}x.(\psi_1\vee\psi_2)$ where we assume w.l.o.g. that $x$ is not a free variable in $\psi_2$ (which can always be achieved by renaming $x$ in $\psi_2$).

- $(\mathcal{L},\Pi,C)\models\langle D\rangle Qx.\psi$ if and only if $(\mathcal{L}\cup\mathcal{L}_{\mathsf{pos}},\Pi,C)\models Q^{\mathsf{ori}}x.\langle D\rangle\psi$.

- $(\mathcal{L},\Pi,C)\models\mathbf{X}_\Gamma\,Qx.\psi$ if and only if $(\mathcal{L}\cup\mathcal{L}_{\mathsf{pos}},\Pi,C)\models Q^{\mathsf{ori}}x.\langle C\setminus\{x\}\rangle\mathbf{X}_\Gamma\langle C\rangle\psi$. Here, we use contexts in order to capture the fact that quantification of $x$ ranges over initial pointed traces: When moving the quantification of $x$ in front of the next operator we use the context $C\setminus\{x\}$ to ensure that time does not pass on the trace bound to $x$ when evaluating the next operator. After the next operator, we restore the context $C$ again.

In the following, we will use similar constructions for the until operator to correctly move the quantification in front of the temporal operator without explaining it again.

In the following, we present similar constructions for the until operator.

- $(\mathcal{L},\Pi,C)\models\psi_1\,\mathbf{U}_\Gamma(Qx.\psi_2)$ if and only if

$$(\mathcal{L}\cup\mathcal{L}_{\mathsf{pos}},\Pi,C)\models\exists x_i.Q^{\mathsf{ori}}x.\forall x_j.$$
$$\big[\,\langle(C\cup\{x_i\})\setminus\{x\}\rangle\,\mathbf{F}_\Gamma(\#_{x_i}\wedge\langle C\rangle\psi_2)\big]\wedge$$
$$\big[\,(\langle x_i,x_j\rangle\,\mathbf{F}_\emptyset(\#_{x_j}\wedge\mathbf{X}_\emptyset\,\mathbf{F}_\emptyset\,\#_{x_i}))\rightarrow$$
$$\langle(C\cup\{x_j\})\setminus\{x\}\rangle\,\mathbf{F}_\Gamma(\#_{x_j}\wedge\langle C\rangle\psi_1)\big],$$

  where we assume w.l.o.g. that $x$ is not a free variable in $\psi_1$ and where $x_i$ and $x_j$ are fresh variables.

- $(\mathcal{L},\Pi,C)\models(Qx.\psi_1)\,\mathbf{U}_\Gamma\,\psi_2$ if and only if

$$(\mathcal{L}\cup\mathcal{L}_{\mathsf{pos}},\Pi,C)\models\exists x_i.\forall x_j.Q^{\mathsf{ori}}x.$$
$$\big[\,\langle(C\cup\{x_i\})\setminus\{x\}\rangle\,\mathbf{F}_\Gamma(\#_{x_i}\wedge\langle C\rangle\psi_2)\big]\wedge$$
$$\big[\,(\langle x_i,x_j\rangle\,\mathbf{F}_\emptyset(\#_{x_j}\wedge\mathbf{X}_\emptyset\,\mathbf{F}_\emptyset\,\#_{x_i}))\rightarrow$$
$$\langle(C\cup\{x_j\})\setminus\{x\}\rangle\,\mathbf{F}_\Gamma(\#_{x_j}\wedge\langle C\rangle\psi_1)\big],$$

  where we now assume w.l.o.g. that $x$ is not a free variable in $\psi_2$ and where $x_i$ and $x_j$ are fresh variables. In both cases where we move a quantifier out of the until, we make the quantification over the positions implicit in the semantics of the until explicit and use $\mathbf{F}_\Gamma$ to reach the position where $\#_{x_i}$ ($\#_{x_i}$, respectively) holds, which must then reach the $i$-th ($j$-th) $\Gamma$-successor on the traces in the context $C$. A usual, we must take $x$ out of these contexts but add $x_i$ ($x_j$). Finally, the formula $\langle x_i,x_j\rangle\,\mathbf{F}_\emptyset(\#_{x_j}\wedge\mathbf{X}_\emptyset\,\mathbf{F}_\emptyset\,\#_{x_i}))$ holds if and only if the position assigned to $x_i$ is strictly greater than that assigned to $x_j$. Note that, in the first case, we quantify $x_i$ before $x$ and in the second case, we quantify both $x_i$ and $x_j$ before $x$ to capture the correct dependencies of the variables.

The past modalities are translated as their corresponding future variants, we just have to let time pass "backwards" on the traces in $\mathcal{L}_{\mathsf{pos}}$.

- $(\mathcal{L}, \Pi, C) \models \mathbf{Y}_\Gamma\, Qx.\psi$ if and only if $(\mathcal{L} \cup \mathcal{L}_{\mathsf{pos}}, \Pi, C) \models Q^{\mathsf{ori}} x. \langle C \setminus \{x\}\rangle\, \mathbf{Y}_\Gamma \langle C\rangle \psi$.

- $(\mathcal{L}, \Pi, C) \models \psi_1\, \mathbf{S}_\Gamma (Qx.\psi_2)$ if and only if

$$(\mathcal{L} \cup \mathcal{L}_{\mathsf{pos}}, \Pi, C) \models \exists x_i. Q^{\mathsf{ori}} x. \forall x_j.$$

$$\langle x_i\rangle\, \mathbf{F}_\emptyset \left[ \#_{x_i} \wedge \langle (C \cup \{x_i\}) \setminus \{x\}\rangle\, \mathbf{O}_\Gamma(\neg\, \mathbf{Y}\, \mathtt{true}_{x_i} \wedge \langle C\rangle \psi_2) \right] \wedge$$

$$\left[ (\langle x_i, x_j\rangle\, \mathbf{F}_\emptyset(\#_{x_j} \wedge \mathbf{X}_\emptyset\, \mathbf{F}_\emptyset\, \#_{x_i})) \to \right.$$

$$\left. \langle x_i\rangle\, \mathbf{F}_\emptyset \left[ \#_{x_i} \wedge \langle (C \cup \{x_j\}) \setminus \{x\}\rangle\, \mathbf{O}_\Gamma(\neg\, \mathbf{Y}\, \mathtt{true}_{x_j} \wedge \langle C\rangle \psi_1) \right] \right],$$

  where we assume w.l.o.g. that $x$ is not a free variable in $\psi_1$ and where $x_i$ and $x_j$ are fresh variables.

- $(\mathcal{L}, \Pi, C) \models (Qx.\psi_1)\, \mathbf{S}_\Gamma\, \psi_2$ if and only if

$$(\mathcal{L} \cup \mathcal{L}_{\mathsf{pos}}, \Pi, C) \models \exists x_i. \forall x_j. Q^{\mathsf{ori}} x.$$

$$\langle x_i\rangle\, \mathbf{F}_\emptyset \left[ \#_{x_i} \wedge \langle (C \cup \{x_i\}) \setminus \{x\}\rangle\, \mathbf{O}_\Gamma(\neg\, \mathbf{Y}\, \mathtt{true}_{x_i} \wedge \langle C\rangle \psi_2) \right] \wedge$$

$$\left[ (\langle x_i, x_j\rangle\, \mathbf{F}_\emptyset(\#_{x_j} \wedge \mathbf{X}_\emptyset\, \mathbf{F}_\emptyset\, \#_{x_i})) \to \right.$$

$$\left. \langle x_i\rangle\, \mathbf{F}_\emptyset \left[ \#_{x_i} \wedge \langle (C \cup \{x_j\}) \setminus \{x\}\rangle\, \mathbf{O}_\Gamma(\neg\, \mathbf{Y}\, \mathtt{true}_{x_j} \wedge \langle C\rangle \psi_1) \right] \right],$$

  where we now assume w.l.o.g. that $x$ is not a free variable in $\psi_2$ and where $x_i$ and $x_j$ are fresh variables.

Note that the current context $C$ that the formula is evaluated on is used to construct the equivalent formulas. However, this is purely syntactic information, i.e., given a sentence $\varphi$ and a subformula $\psi$ one can determine the context that $\psi$ is evaluated on: It is the last context that appears on the path from the root to the subformula $\psi$ in the syntax tree of $\varphi$ (and is VAR if there is no context operator on the path). Thus, we can use these equivalences as rewriting rules to turn every GHyLTL$_{\mathrm{S+C}}$ sentence into a equivalent one in prenex normal form. $\qquad\square$

The previous lemma shows that for every GHyLTL$_{\mathrm{S+C}}$ sentence $\varphi$, there exists a GHyLTL$_{\mathrm{S+C}}$ sentence $\varphi_p$ in prenex normal form that is almost equivalent, i.e., modulo adding the countable set $\mathcal{L}_{\mathsf{pos}}$ of traces to the model. Hence, when we show that every satisfiable sentence in prenex normal form has a countable model, then every satisfiable sentence has a countable mode. Thus, we focus on prenex normal form sentences to study the cardinality of models of GHyLTL$_{\mathrm{S+C}}$.

**Lemma 2.** *Every satisfiable GHyLTL$_{S+C}$ sentence $\varphi$ in prenex normal form has a countable model.*

*Proof.* Let $\varphi = Q_1 x_1. \cdots Q_k x_k. \psi$ be a GHyLTL$_{\mathrm{S+C}}$ formula in prenex normal form with quantifier-free $\psi$ and $\{Q_1, \ldots, Q_k\} \subseteq \{\exists, \forall\}$. Let $\mathcal{L}$ be a model of $\varphi$. If $\mathcal{L}$ is already countable, then there is nothing to show. So, let us assume that $\mathcal{L}$ is uncountable.

For each existentially quantified $x$ in $\varphi$, let $U_x$ be the set of variables quantified universally before $x$. For every such $x$, say with $U_x = \{y_1, \cdots y_{|U_x|}\}$, there exists a Skolem function $f_x \colon \mathcal{L}^{|U_x|} \to \mathcal{L}$ such that for each assignment $\Pi$ mapping each existentially quantified variable $x$ to $f_x(\Pi(y_1), \ldots \Pi(y_{|U_x|}))$, we have $(\mathcal{L}, \Pi, \mathsf{VAR}) \models \psi$.

We fix such Skolem functions $f_x$ for the rest of the proof. For $\mathcal{L}' \subseteq \mathcal{L}$ and an existentially quantified variable $x$, we define

$$f_x(\mathcal{L}') = \{ f_x(t_1, \cdots, t_{|U_x|}) \mid t_1, \cdots, t_{|U_x|} \in \mathcal{L}' \}.$$

Note that if $\mathcal{L}'$ is finite, then $f_x(\mathcal{L}')$ is also finite. Now, define $\mathcal{L}_0 = \{\sigma\}$ for some $\sigma \in \mathcal{L}$ and $R_{i+1} = R_i \cup \bigcup_x f_x(\mathcal{L}_i)$ for all $i \in \mathbb{N}$, where $x$ ranges over all existentially quantified variables. We show that $\mathcal{L}_\omega = \bigcup_{i \in \mathbb{N}} \mathcal{L}_i$ is a countable model of $\varphi$. In fact, $\mathcal{L}_\omega$ is trivially countable, as it is a countable union of finite sets.

By definition of Skolem functions, every assignment $\Pi$ that maps universally quantified variables to traces in $\mathcal{L}_\omega$ and uses the Skolem functions for existentially quantified variables satisfies $(\mathcal{L}, \Pi, \mathsf{VAR}) \models \psi$. Thus, we also have $(\mathcal{L}_\omega, \Pi, \mathsf{VAR}) \models \psi$, as there are no quantifiers in $\psi$. Now, an induction over the quantifier prefix of $\varphi$ (from the inside out), one can prove that $(\mathcal{L}_\omega, \Pi, \mathsf{VAR}) \models Q_j x_j \cdots Q_k x_k \psi$, i.e., $\mathcal{L}_\omega$ is a model of $\varphi$. Here, we use the fact that $\mathcal{L}_\omega$ is closed under applications of the Skolem functions, i.e., whenever $\sigma_1, \ldots, \sigma_{|Ux|}$ are in $\mathcal{L}_\omega$, then $f_x(\sigma_1, \ldots, \sigma_{|Ux|})$ is also in $\mathcal{L}_\omega$. $\qquad\square$

By combining Lemma 1 and Lemma 2 we obtain our main result of this section.

**Theorem 1.** *Every satisfiable GHyLTL$_{S+C}$ formula has a countable model.*

# 4 GHyLTL$_{S+C}$ Satisfiability

In this section, we study the satisfiability problem for GHyLTL$_{S+C}$ and its fragments: Given a sentence $\varphi$, is there a set $\mathcal{L}$ of traces such that $\mathcal{L} \models \varphi$? Due to Theorem 1, we can restrict ourselves to countable models.

**Theorem 2.** *The GHyLTL$_{S+C}$ satisfiability problem is $\Sigma_1^1$-complete.*

*Proof.* As explained above, the $\Sigma_1^1$ lower bound already holds for the fragment HyperLTL of GHyLTL$_{S+C}$. Hence, let us consider the upper bound, which we prove by extending the proof technique showing that HyperLTL satisfiability is in $\Sigma_1^1$. We express the existence of a countable model, of Skolem functions for the existential variables, and witnesses of their correctness using type 1 objects. To this end, we need to capture the semantics of GHyLTL$_{S+C}$ in arithmetic. To do so, we will make heavy use of the following fact: a function of the form $\mathbb{N}^k \to \mathbb{N}^\ell$ for $k, \ell \in \mathbb{N}$ can be encoded by a subset of $\mathbb{N}$ via its graph. Furthermore, this encoding is implementable in first-order arithmetic. Hence, we will in the following freely use such functions as type 1 objects.

Our goal is to write a $\Sigma_1^1$-sentence $ar(\varphi)(x)$ with a single free variable $x$ such that $(\mathbb{N}, +, \cdot, <, \in) \models ar(\varphi)(n)$ if and only if $n$ encodes a satisfiable GHyLTL$_{S+C}$ sentence $\varphi$. Here, and in the following, we fix some encoding of GHyLTL$_{S+C}$ formulas by natural numbers, which can be chosen such that it is implementable in first-order arithmetic. Due to Lemma 1, we can assume w.l.o.g. that $\varphi$ has the form $= Q_1 x_1. \cdots Q_n x_n. \psi$ with quantifier-free $\psi$, as every GHyLTL$_{S+C}$ sentence is equi-satisfiable to one in prenex normal form. Furthermore, due to Lemma 2, we know that $\varphi$ is satisfiable if and only if it has a countable model.

First, let us remark that we can encode a countable set $\mathcal{L}$ of traces as a function $L \colon \mathbb{N} \times \mathbb{N} \to \mathbb{N}$ mapping trace names and positions to subsets of AP encoded by natural numbers. We assume w.l.o.g. that the variables $x_1, \ldots, x_n$ are equal to $1, \ldots, n$, which can always be achieved by renaming variables. Then, an assignment $\Pi$ with domain $\{x_1, \ldots, x_n\}$ and codomain $\mathcal{L}$ can be encoded by the list $(\ell_1, i_1, \ldots, \ell_n, i_n) \in \mathbb{N}^{2n}$, where, for $\Pi(x_j) = (\sigma_j, i_j)$, $\ell_j$ is the name of the trace $\sigma_j$ w.r.t. the encoding $L$. As there is a bijection between $\mathbb{N}^*$ and $\mathbb{N}$ that is implementable in first-order arithmetic, such an assignment can also be encoded by a single natural number. Hence, a countable model can be encoded by a type 1 object and a variable assignment by a type 0 object. Similarly, a context over $\{x_1, \ldots, x_n\}$ can be encoded by a type 0 object, as it is a list of natural numbers.

We start by capturing the semantics of the PLTL formulas we use to define the stuttering. Let $\theta$ be such a PLTL formula, let $\Theta$ be the set of subformulas of $\theta$, and let $\sigma$ be a trace. Then, we define the $\theta$-expansion of $\sigma$ as the function $e_\sigma \colon \Theta \times \mathbb{N} \to \{0, 1\}$ defined as

$$
e_\sigma(\theta', i) = \begin{cases} 1 & \text{if } (\sigma, i) \models \theta', \\ 0 & \text{if } (\sigma, i) \not\models \theta'. \end{cases}
$$

The $\theta$-expansion of $\sigma$ is uniquely identified by the following consistency requirements, i.e., it is the only function from $\Theta \times \mathbb{N}$ to $\{0, 1\}$ satisfying these requirements:

- $e_\sigma(p, i) = 1$ if and only if $p \in \sigma(i)$,

- $e_\sigma(\neg\theta', i) = 1$ if and only if $e_\sigma(\theta, i) = 1$,

- $e_\sigma(\theta_1 \vee \theta_2, i) = 1$ if and only if $e_\sigma(\theta_1, i) = 1$ or $e_\sigma(\theta_2, i) = 1$,

- $e_\sigma(\mathbf{X}\,\theta', i) = 1$ if and only if $e_\sigma(\theta', i + 1) = 1$,

- $e_\sigma(\theta_1 \mathbf{U}\,\theta_2, i) = 1$ if and only if there exists an $i' \geq i$ such that $e_\sigma(\theta_2, i') = 1$ and $e_\sigma(\theta_1, j) = 1$ for all $i \leq j < i'$,

- $e_\sigma(\mathbf{Y}\,\theta', i) = 1$ if and only if $i > 0$ and $e_\sigma(\theta', i - 1) = 1$, and

- $e_\sigma(\theta_1 \S \theta_2, i) = 1$ if and only if there exists an $0 \leq i' \leq i$ such that $e_\sigma(\theta_2, i') = 1$ and $e_\sigma(\theta_1, j) = 1$ for all $i' < j \leq i$.

Note that all requirements have a first-order flavor. Slightly more formally: One can write a formula $\alpha_e(L, x, t, E)$ of first-order arithmetic with free variables $L$ (encoding a countable set of traces as explained above), $x$ (representing a trace name), $t$ (encoding a PLTL formula $\theta$ with set $\Theta$ of subformulas), and $E$ (encoding a function from $\Theta \times \mathbb{N}$ to $\{0, 1\}$) that is satisfied in $(\mathbb{N}, +, \cdot, <, \in)$ if and only if the function encoded by $E$ is the $\theta$-expansion of the trace named $x$ in the set of traces encoded by $L$.

Using the formula $\alpha_e$, we can write a formula $\alpha_{cp}(L, x, g, i, E)$ of first-order arithmetic with free variables $L$ (encoding again a countable set of traces), $x$ (representing again a trace name), $g$ (encoding a finite set $\Gamma$ of PLTL formulas), $i$ (representing a position), and $E$ (which encodes the $\theta$-expansion of the trace named $x$ in $\mathcal{L}$ for every $\theta \in \Gamma$) that is satisfied in $(\mathbb{N}, +, \cdot, <, \in)$ if and only if $i$ is a $\Gamma$-changepoint (proper or not) of the trace named $x$ in the set of traces encoded by $L$.

Using the formula $\alpha_{cp}$, we can write formulas $\alpha_s(L, g, c, a, a', i, E)$ and $\alpha_p(L, g, c, a, a', i, E)$ of first-order arithmetic with free variables $L$ (encoding a set $\mathcal{L}$ of traces as above), $g$ (encoding a set $\Gamma$ of PLTL formulas as above), $c$ (encoding a context $C$), $a$ and $a'$ (encoding assignments), and $E$ (encoding the $\theta$-expansion of the traces in the domain of the assignment encoded by $a$ in $\mathcal{L}$ for every $\theta \in \Gamma$) such that $\alpha_s(L, g, c, a, a', i)$ (respectively $\alpha_p(L, g, c, a, a', i)$) is satisfied in $(\mathbb{N}, +, \cdot, <, \in)$ if and only if $a'$ encodes the $i$-th $(\Gamma, C)$-successor (predecessor) of the assignment encoded by $a$. In particular, the $i$-th $(\Gamma, C)$-predecessor of the assignment encoded by $a$ is undefined if and only if the formula $\neg\exists a'.\alpha_p(L, g, c, a, a', i)$ holds in $(\mathbb{N}, +, \cdot, <, \in)$.

Now, we extend the definition of expansions to quantifier-free GHyLTL$_{\text{S+C}}$. As the semantics update the assignment on which we evaluate the formula (for temporal operators) and the context (for the context operator), assignments and contexts need to be inputs to the expansion. Recall that Remark 2 states that satisfaction of quantifier-free GHyLTL$_{\text{S+C}}$ formulas only depends on an assignment and a context, but not on a set of traces. Formally, the $\psi$-expansion $e$ of a quantifier-free GHyLTL$_{\text{S+C}}$ formula $\psi$ is the function mapping an assignment $\Pi$, a context $C$ (both over the set $\{x_1, \ldots, x_n\}$ of variables occurring in $\psi$), and a subformula $\psi'$ of $\psi$ to

$$e(\Pi, C, \psi') = \begin{cases} 1 & \text{if } (\Pi, C) \models \psi', \\ 0 & \text{if } (\Pi, C) \not\models \psi'. \end{cases}$$

The expansion is uniquely identified by the following consistency requirements, i.e., it is the only such function satisfying these requirements:

- $e(\Pi, C, p_x) = 1$ if and only if $\Pi(x) = (\sigma, i)$ and $p \in \sigma(i)$,

- $e(\Pi, C, \neg\psi) = 1$ if and only if $e(\Pi, C, \psi) = 0$,

- $e(\Pi, C, \psi_1 \vee \psi_2) = 1$ if and only if $e(\Pi, C, \psi_1) = 1$ or $e(\Pi, C, \psi_2) = 1$,

- $e(\Pi, C, \langle D \rangle \psi) = 1$ if and only if $e(\Pi, D, \psi) = 1$,

- $e(\Pi, C, \mathbf{X}_\Gamma \psi) = 1$ if and only if $e(\text{succ}_{(\Gamma, C)}(\Pi)), C, \psi) = 1$,

- $e(\Pi, C, \psi_1 \mathbf{U}_\Gamma \psi_2) = 1$ if and only if there exists an $i \geq 0$ such that $e(\text{succ}^i_{(\Gamma, C)}(\Pi), C, \psi_2) = 1$ and $e(\text{succ}^j_{(\Gamma, C)}(\Pi), C, \psi_1) = 1$ for all $0 \leq j < i$,

- $e(\Pi, C, \mathbf{Y}_\Gamma\, \psi) = 1$ if and only if $\mathrm{pred}_{(\Gamma,C)}(\Pi)$ is defined and $e(\mathrm{pred}_{(\Gamma,C)}(\Pi), C, \psi) = 1$, and

- $e(\Pi, C, \psi_1 \S_\Gamma \psi_2) = 1$ if and only if there exists an $i \geq 0$ such that $\mathrm{pred}^i_{(\Gamma,C)}(\Pi)$ is defined and $e(\mathrm{pred}^i_{(\Gamma,C)}(\Pi), C, \psi_2) = 1$ and $e(\mathrm{pred}^j_{(\Gamma,C)}(\Pi), C, \psi_1) = 1$ for all $0 \leq j < i$.

Using the previously defined $\alpha$-formulas, we can again write a formula $\alpha'_e(L, p, E)$ with free variables $L$ (encoding a set of traces), $p$ (encoding a quantifier-free formula $\psi$), and $E$ (encoding a function $e$ mapping assignments over the set encoded by $L$, contexts, and subformulas of $\psi$ to $\{0,1\}$) such that $\alpha'_e(L, p, E)$ is satisfied in $(\mathbb{N}, +, \cdot, <, \in)$ if and only of $e$ is the $\psi$-expansion.

Now, we are in a position to construct the $\Sigma^1_1$-sentence $ar(\varphi)$ with a free variable $x$ such that $(\mathbb{N}, +, \cdot, <, \in) \models ar(\varphi)(n)$ if and only if $n$ encodes a GHyLTL$_{\mathrm{S+C}}$ sentence $\varphi$ that is satisfiable. Intuitively, we express the existence of the following type 1 objects:

- A countable set of traces over the propositions in $\varphi$ encoded by a function $L\colon \mathbb{N} \times \mathbb{N} \to \mathbb{N}$ as described above.

- A function $S\colon \mathbb{N} \times \mathbb{N} \to \mathbb{N}$ interpreted as Skolem functions, i.e., $S$ maps a variable of $\varphi$ that is existentially quantified and the encoding of a trace assignment for the variables preceding it (encoded by a natural number as described above) to a trace name.

- A function $E\colon \mathbb{N} \times \mathbb{N} \times \mathbb{N} \to \mathbb{N}$ interpreted as the $\psi$-expansion, i.e., it maps encodings of assignments, contexts over the variables occurring in $\psi$, and quantifier-free subformulas of $\varphi$ (including the PLTL formulas labeling the temporal operators of $\varphi$) to $\{0, 1\}$.

Then, we use only first-order quantification to express the following properties of these objects:

- The function encoded by $E$ satisfies the consistency requirements for the $\psi$-expansion (using $\alpha'_e$).

- For every encoding $a$ of a variable assignment that is consistent with the Skolem function $S$, we have $E(a, c, p) = 1$, where $c$ encodes the context containing all variables occurring in $\psi$ and where $p$ encodes the maximal quantifier-free subformula of $\varphi$.

We leave the tedious, but standard details to the reader. $\qquad\square$

As HyperLTL is a fragment of HyperLTL$_C$ and of HyperLTL$_S$, which in turn are fragments of GHyLTL$_{\mathrm{S+C}}$, we also settle the complexity of their satisfiability problem as well.

**Corollary 1.** *The HyperLTL$_C$ and HyperLTL$_S$ satisfiability problems are both $\Sigma^1_1$-complete.*

Thus, maybe slightly surprisingly, all four satisfiability problems have the same complexity, even though GHyLTL$_{\mathrm{S+C}}$ adds stuttering, contexts, and quantification under the scope of temporal operators to Hyper-LTL. This result should also be compared the the HyperCTL$^*$ satisfiability problem, which is $\Sigma^2_1$-complete [12], i.e., much harder. HyperCTL$^*$ is obtained by extending HyperLTL with just the ability to quantify under the scope of temporal operators. However, it has a branching-time semantics and trace quantification ranges over trace suffixes starting at the current position of the most recently quantified trace. This allows one to write a formula that has only uncountable models, the crucial step towards obtaining the $\Sigma^2_1$-lower bound. In comparison, GHyLTL$_{\mathrm{S+C}}$ has a linear-time semantics and trace quantification ranges over initial traces, which is not sufficient to enforce uncountable models.

# 5 Model-Checking GHyLTL$_{\mathrm{S+C}}$

In this section, we settle the complexity of the model-checking problems for GHyLTL$_{\mathrm{S+C}}$ and some of its fragments: Given a sentence $\varphi$ and a transition system $\mathcal{T}$, do we have $\mathcal{T} \models \varphi$? Recall that for HyperLTL, model-checking is decidable. We show here that GHyLTL$_{\mathrm{S+C}}$ model-checking is equivalent to truth in second-order arithmetic, with the lower bounds already holding for the fragments HyperLTL$_C$ and HyperLTL$_S$, i.e., adding only contexts and adding only stuttering makes HyperLTL model-checking much harder.

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The proof is split into three lemmata. We begin with the upper bound for full GHyLTL$_{S+C}$. Here, in comparison to the upper bound for satisfiability, we have to work with possibly uncountable models, as the transition system may have uncountably many traces.

**Lemma 3.** *GHyLTL$_{S+C}$ model-checking is reducible to truth in second-order arithmetic.*

*Proof.* We present a polynomial-time translation from pairs $(\mathcal{T}, \varphi)$ of finite transition systems and GHyLTL$_{S+C}$ sentences to sentences $\varphi'$ of second-order arithmetic such that $\mathcal{T} \models \varphi$ if and only if $(\mathbb{N}, +, \cdot, <, \in) \models \varphi'$. Intuitively, we will capture the semantics of GHyLTL$_{S+C}$ in arithmetic as we have done in the proof of Theorem 2. However, dealing with possibly uncountable sets of traces requires a different encoding of traces.

Let us fix a GHyLTL$_{S+C}$ sentence $\varphi$ and a transition system $\mathcal{T}$ and let AP be the propositions occurring in $\varphi$ or $\mathcal{T}$. To encode traces over AP, we fix a bijection $h_{prop}\colon \text{AP} \to \{0, 1, \ldots, |\text{AP}|-1\}$ and use Cantor's pairing function $pair\colon \mathbb{N} \times \mathbb{N} \to \mathbb{N}$ defined as $pair(i, j) = \frac{1}{2}(i+j)(i+j+1)+j$, which is a bijection that is implementable in first-order arithmetic. Thus, we can encode a trace $\sigma \in (2^{\text{AP}})^\omega$ by the set $S_\sigma = \{pair(j, h_{prop}(p)) \mid j \in \mathbb{N} \text{ and } p \in t(j)\} \subseteq \mathbb{N}$. Note that $\sigma \neq \sigma'$ implies $S_\sigma \neq S_{\sigma'}$. Furthermore, there is a formula $\alpha_\mathcal{T}(X)$ of second-order arithmetic with a single free second-order variable $X$ such that $(\mathbb{N}, +, \cdot, <, \in) \models \alpha_\mathcal{T}(X)$ if and only if $X$ encodes a trace of $\mathcal{T}$ [13, Proof of Theorem 11].

Next, we encode trace assignments. To this end, let $\text{VAR}' \subseteq \text{VAR}$ be the set of variables appearing in $\varphi$. We fix some bijection $h_{var}\colon \text{VAR}' \to \{0, 1, \ldots, |\text{VAR}'| - 1\}$. In the following, we restrict ourselves to assignments whose domains are subsets of $\text{VAR}'$. Let $\Pi$ be such an assignment, i.e., $\Pi(x_j)$ is either undefined or of the form $(\sigma, i)$, i.e., a pair containing a trace and a position. We encode $\Pi$ by the set

$$S_\Pi = \bigcup\nolimits_{x \in \text{Dom}(\Pi)} \{pair(h_{var}(x), n) \mid \Pi(x) = (\sigma, i) \text{ and } n \in S_\sigma\} \cup$$
$$\{pair(|\text{VAR}'| + h_{var}(x), i) \mid \Pi(x) = (\sigma, i)\} \subseteq \mathbb{N}.$$

Note that $\Pi \neq \Pi'$ implies $S_\Pi \neq S_{\Pi'}$. Using this encoding, one can write the following formulas of first-order arithmetic:

- $\alpha_{lo}(A, p, i)$ with free variables $A$ (encoding an assignment ($\Pi$)), and $p$ and $i$ such that $(\mathbb{N}, +, \cdot, <, \in) \models \alpha_{lo}(A, p, i)$ if and only if $h_{prop}^{-1}(p) \in \sigma(j)$, where $\Pi(h_{var}^{-1}(i)) = (\sigma, j)$, i.e., $\alpha_{lo}$ looks up whether the proposition encoded by $p$ holds at the pointed trace assigned to the variable $i$ by $\Pi$.

- $\alpha_{up}(A, A', X, i)$ with free variables $A$ and $A'$ (encoding two assignments $\Pi$ and $\Pi'$), $X$ (encoding a trace $\sigma$), and $i$ such that $(\mathbb{N}, +, \cdot, <, \in) \models \alpha_{up}(A, A', X, i)$ if and only if $\Pi' = \Pi[x \mapsto (\sigma, 0)]$, where $x$ is the variable with $h_{var}(x) = i$, i.e., $\alpha_{up}$ updates assignments.

- $\alpha^s_{(\Gamma, C)}(A, A', i)$, for each finite set $\Gamma$ of PLTL formulas and each context $C \subseteq \text{VAR}'$, with free variables $A$ and $A'$ (encoding two assignments $\Pi$ and $\Pi'$) and $i$ such that $(\mathbb{N}, +, \cdot, <, \in) \models \alpha_s(A, A', i)$ if and only if $\Pi'$ is the $i$-th $(\Gamma, C)$-successor of $\Pi$.

- $\alpha^p_{(\Gamma, C)}(A, A', i)$, for each finite set $\Gamma$ of PLTL formulas and each context $C \subseteq \text{VAR}'$, with free variables $A$ and $A'$ (encoding two assignments $\Pi$ and $\Pi'$) and $i$ such that $(\mathbb{N}, +, \cdot, <, \in) \models \alpha_s(A, A', i)$ if and only if $\Pi'$ is the $i$-th $(\Gamma, C)$-predecessor of $\Pi$ (which in particular implies that $\Pi'$ is defined).

The latter two formulas rely on the concept of expansions, as introduced in the proof of Theorem 2, to capture $\Gamma$-changepoints.

Now, we present the inductive translation of GHyLTL$_{S+C}$ into second-order arithmetic. To not clutter our notation even further, we do not add $\mathcal{T}$ as an input to our translation function, but use it in its definition. For every context $D \subseteq \text{VAR}'$, we define a translation function $ar_D$ mapping GHyLTL$_{S+C}$ formulas $\psi$ to formulas $ar_D(\psi)$ of second-order arithmetic such that each $ar_D(\psi)$ has a unique free second-order variable encoding an assignment:

- $ar_D(p_x) = \alpha_{lo}(A, h_{prop}(p), h_{var}(x))$, i.e., $A$ is the (only) free variable of $ar_D(p_x)$, as $h_{prop}(p)$ and $h_{var}(x)$ are constants, and thus definable in first-order arithmetic.

- $ar_D(\neg\psi) = \neg ar_D(\psi)$, i.e., the free variable of $ar_D(\neg\psi)$ is the free variable of $ar_D(\psi)$.

- $ar_D(\psi_1 \vee \psi_2) = ar_D(\psi_1) \vee ar_D(\psi_2)$ where we assume w.lo.g. that the free variables of $ar_D(\psi_1)$ and $ar_D(\psi_2)$ are the same, which is then also the free variable of $ar_D(\psi_1 \vee \psi_2)$.

- $ar_D(\langle C\rangle\psi) = ar_C(\psi)$, i.e., the free variable of $ar_D(\langle C\rangle\psi)$ is the free variable of $ar_C(\psi)$.

- $ar_D(\mathbf{X}_\Gamma \psi) = \exists A'(\alpha^s_{(\Gamma,D)}(A,A',1) \wedge ar_D(\psi))$ where $A'$ is the free variable of $ar_D(\psi)$ and $A$ is the free variable of $ar_D(\mathbf{X}_\Gamma \psi)$.

- $ar_D(\psi_1 \mathbf{U}_\Gamma \psi_2) = \exists i \exists A_2 (\alpha^s_{(\Gamma,D)}(A,A_2,i) \wedge ar_D(\psi_2) \wedge \forall j(0 \le j < i \to \exists A_1(\alpha^s_{(\Gamma,D)}(A,A_1,j) \wedge ar_D(\psi_1))))$ where $A_1$ is the free variable of $ar_D(\psi_1)$, $A_2$ is the free variable of $ar_D(\psi_2)$, and $A$ is the free variable of $ar_D(\psi_1 \mathbf{U}_\Gamma \psi_2)$.

- $ar_D(\mathbf{Y}_\Gamma \psi) = \exists A'(\alpha^p_{(\Gamma,D)}(A,A',1) \wedge ar_D(\psi))$ where $A'$ is the free variable of $ar_D(\psi)$ and $A$ is the free variable of $ar_D(\mathbf{X}_\Gamma \psi)$.

- $ar_D(\psi_1 \S_\Gamma \psi_2) = \exists i \exists A_2(\alpha^p_{(\Gamma,D)}(A,A_2,i) \wedge ar_D(\psi_2) \wedge \forall j(0 \le j < i \to \exists A_1(\alpha^p_{(\Gamma,D)}(A,A_1,j) \wedge ar_D(\psi_1))))$ where $A_1$ is the free variable of $ar_D(\psi_1)$, $A_2$ is the free variable of $ar_D(\psi_2)$, and $A$ is the free variable of $ar_D(\psi_1 \mathbf{U}_\Gamma \psi_2)$.

- $ar_D(\exists x.\psi) = \exists X(\alpha_\mathcal{T}(X) \wedge \exists A'(\alpha_{up}(A,A',X,h_{var}(x)) \wedge ar_D(\psi)))$ where $A'$ is the free variable of $ar_D(\psi)$ and $A$ is the free variable of $ar_D(\exists x.\psi)$.

- $ar_D(\forall x.\psi) = \forall X(\alpha_\mathcal{T}(X) \to \exists A'(\alpha_{up}(A,A',X,h_{var}(x)) \wedge ar_D(\psi)))$ where $A'$ is the free variable of $ar_D(\psi)$ and $A$ is the free variable of $ar_D(\exists x.\psi)$.

Given a GHyLTL$_{S+C}$ sentence $\varphi$ we define $ar(\varphi) = ar_{\mathsf{VAR}'}(\varphi)(\emptyset)$, i.e., we interpret the free variable of $ar_{\mathsf{VAR}'}(\varphi)$ with the empty set, which encodes the assignment with empty domain. Then, an induction shows that we have $\mathcal{T} \models \varphi$ if and only if $(\mathbb{N}, +, \cdot, <, \in) \models ar(\varphi)$, where $\mathcal{T}$ is the fixed transition system that is used in translation of the quantifiers. $\qquad\square$

Next, we prove matching lower bounds for the fragments HyperLTL$_S$ and HyperLTL$_C$ of GHyLTL$_{S+C}$. This shows that already stuttering alone and contexts alone reach the full complexity of GHyLTL$_{S+C}$ model-checking.

We proceed as follows: traces over a single proposition $\{\#\}$ encode sets of natural numbers, and thus also natural numbers (via singleton sets). Hence, trace quantification in a transition system that has all traces over $\{\#\}$ can mimic first- and second-order quantification in arithmetic. The main missing piece is thus the implementation of addition and multiplication using only stuttering and using only contexts. In the following, we present such implementations, thereby showing that one can embed second-order arithmetic in both HyperLTL$_S$ and HyperLTL$_C$. To implement multiplication, we need to work with traces of the form $\sigma = \{\$\}^{m_0}\emptyset^{m_1}\{\$\}^{m_2}\emptyset^{m_3} \cdots$ for some auxiliary proposition \$. We call a maximal infix of the form $\{\$\}^{m_j}$ or $\emptyset^{m_j}$ a block of $\sigma$. If we have $m_0 = m_1 = m_2 = \cdots$, them we say that $\sigma$ is periodic and call $m_0$ the period of $\sigma$.

**Lemma 4.** *Truth in second-order arithmetic is reducible to HyperLTL$_S$ model checking.*

*Proof.* We present a polynomial-time translation from sentences $\varphi$ of second-order arithmetic to pairs $(\mathcal{T}, hyp(\varphi))$ of transition systems $\mathcal{T}$ and HyperLTL$_S$ sentences $hyp(\varphi)$ such that $(\mathbb{N}, +, \cdot, <, \in) \models \varphi$ if and only if $\mathcal{T} \models hyp(\varphi)$.

We begin by formalizing our encoding of natural numbers and sets of natural numbers using traces. Intuitively, a trace $\sigma$ over a set AP of propositions containing the proposition $\#$ encodes the set $\{n \in \mathbb{N} \mid \# \in \sigma(n)\} \subseteq \mathbb{N}$. In particular, a trace $\sigma$ encodes a singleton set if it satisfies the formula $(\neg\#)\,\mathbf{U}(\#\wedge\mathbf{X}\,\mathbf{G}\,\neg\#)$. In the following, we use the encoding of singleton sets to encode natural numbers as well. Obviously, every set and every natural number is encoded by a trace in that manner. Thus, we can mimic first- and second-order quantification by quantification over traces.

However, to implement addition and multiplication using only stuttering, we need to adapt this simple encoding: We need a unique proposition for each first-order variable in $\varphi$. So, let us fix a sentence $\varphi$ of second-order arithmetic and let $V_1$ be the set of first-order variables appearing in $\varphi$. We use the set AP = $\{\#\} \cup \{\#(y) \mid y \in V_1\} \cup \{\$, \$'\}$ of propositions, where $\$$ and $\$'$ are auxiliary propositions used to implement multiplication.

We define the function $hyp$ mapping second-order formulas to HyperLTL$_S$ formulas:

- $hyp(\exists Y.\psi) = \exists x_Y. \left(\mathbf{G}_\emptyset \bigwedge_{p \neq \#} \neg p_{x_Y}\right) \wedge hyp(\psi).$

- $hyp(\forall Y.\psi) = \forall x_Y. \left(\mathbf{G}_\emptyset \bigwedge_{p \neq \#} \neg p_{x_Y}\right) \rightarrow hyp(\psi).$

- $hyp(\exists y.\psi) = \exists x_y. \left(\mathbf{G}_\emptyset \bigwedge_{p \neq \#(y)} \neg p_{x_y}\right) \wedge \left((\neg(\#(y))_{x_y}) \mathbf{U}_\emptyset ((\#(y))_{x_y} \wedge \mathbf{X}_\emptyset \mathbf{G}_\emptyset \neg (\#(y))_{x_y})\right) \wedge hyp(\psi).$

- $hyp(\forall y.\psi) = \forall x_y. \left[\left(\mathbf{G}_\emptyset \bigwedge_{p \neq \#(y)} \neg p_{x_y}\right) \wedge \left((\neg(\#(y))_{x_y}) \mathbf{U}_\emptyset ((\#(y))_{x_y} \wedge \mathbf{X}_\emptyset \mathbf{G}_\emptyset \neg (\#(y))_{x_y})\right)\right] \rightarrow hyp(\psi).$

- $hyp(\neg\psi) = \neg hyp(\psi).$

- $hyp(\psi_1 \vee \psi_2) = hyp(\psi_1) \vee hyp(\psi_2).$

- $hyp(y \in Y) = \mathbf{F}_\emptyset((\#(y))_{x_y} \wedge \#_{x_Y}).$

- $hyp(y_1 < y_2) = \mathbf{F}_\emptyset((\#(y_1))_{x_{y_1}} \wedge \mathbf{X}_\emptyset \mathbf{F}_\emptyset(\#(y_2))_{x_{y_2}}).$

At this point, it remains to implement addition and multiplication in HyperLTL$_S$. Let $\Pi$ be an assignment that maps each $x_{y_j}$ for $j \in \{1, 2, 3\}$ to a pointed trace $(\sigma_j, 0)$ for some $\sigma_j$ of the form $\emptyset^{n_j}\{\#(y_j)\}\emptyset^\omega$ (†), which is the form of traces that trace variables $x_{y_j}$ encoding first-order variables $y_j$ of $\varphi$ range over. Our goal is to write formulas $hyp(y_1 + y_2 = y_3)$ and $hyp(y_1 \cdot y_2 = y_3)$ with free variables $x_{y_1}, x_{y_2}, x_{y_3}$ that are satisfied by $\Pi$ if and only if $n_1 + n_2 = n_3$ and $n_1 \cdot n_2 = n_3$, respectively.

We begin with addition. We assume that $n_1$ and $n_2$ are both non-zero and handle the special cases $n_1 = 0$ and $n_2 = 0$ later separately. Consider the formula

$$\alpha_{\text{add}} = \exists x. \left[\psi \wedge \mathbf{X}_{\#(y_2)} \mathbf{F}_\emptyset((\#(y_1))_{x_{y_1}} \wedge \mathbf{X}_\emptyset(\#(y_3))_x)\right],$$

where

$$\psi = \mathbf{G}_\emptyset[(\#(y_2))_{x_{y_2}} \leftrightarrow (\#(y_2))_x] \wedge \mathbf{G}_\emptyset[(\#(y_3))_{x_{y_3}} \leftrightarrow (\#(y_3))_x]$$

holds if the truth values of $\#y_2$ coincide on $\Pi(y_2)$ and $\Pi(x)$ and those of $\#y_3$ coincide on $\Pi(y_3)$ and $\Pi(x)$, respectively (see Figure 3).
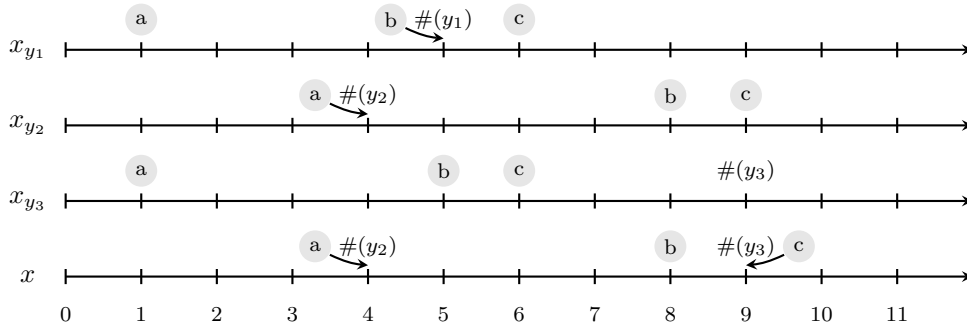


Figure 3: The formula $\alpha_{\text{add}}$ implements addition, illustrated here for $n_1 = 5$ and $n_2 = 4$.

Now, consider an assignment $\Pi$ satisfying $\psi$ and (†). The outer next operator in $\alpha_{\text{add}}$ (labeled by $\#(y_2)$) updates the pointers in $\Pi$ to the ones marked by "a". For the traces assigned to $x_{y_1}$ and $x_{y_3}$ this is due to

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the fact that both traces do not contain $\#(y_2)$, which implies that every position is a $\#(y_2)$-changepoint in these traces. On the other hand, both the traces assigned to $x_{y_2}$ and $x$ contain a $\#(y_2)$. Hence, the pointers are updated to the first position where $\#(y_2)$ holds (here, we use $n_2 > 0$).

Next, the eventually operator (labeled by $\emptyset$) updates the pointers in $\Pi$ to the ones marked by "b", as $\#(y_1)$ has to hold on $\Pi(x_{y_1})$. Note that the distance between the positions marked "a" and "b" here is exactly $n_1 - 1$ (here, we use $n_1 > 0$) and is applied to all pointers, as each position on each trace is a $\emptyset$-changepoint.

Due to the same argument, the inner next operator (labeled by $\emptyset$) updates the pointers in $\Pi$ to the ones marked by "c". In particular, on the trace $\Pi(x)$, this is position $n_1 + n_2$. As we require $\#(y_3)$ to hold there (and thus also at the same position on $\Pi(x_{y_3})$, due to $\psi$), we have indeed expressed $n_1 + n_2 = n_3$.

Accounting for the special cases $n_1 = 0$ (first line) and $n_2 = 0$ (second line), we define

$$
\begin{aligned}
hyp(y_1 + y_2 = y_3) = \ & \left[(\#(y_1))_{x_{y_1}} \wedge \mathbf{F}_\emptyset((\#(y_2))_{x_{y_2}} \wedge (\#(y_3))_{x_{y_3}})\right] \vee \\
& \left[(\#(y_2))_{x_{y_2}} \wedge \mathbf{F}_\emptyset((\#(y_1))_{x_{y_1}} \wedge (\#(y_3))_{x_{y_3}})\right] \vee \\
& \left[\neg(\#(y_1))_{x_{y_1}} \wedge \neg(\#(y_2))_{x_{y_2}} \wedge \alpha_{\mathrm{add}}\right].
\end{aligned}
$$

So, it remains to implement multiplication. Consider an assignment $\Pi$ satisfying (†). We again assume $n_1$ and $n_2$ to be non-zero and handle the special cases $n_1 = 0$ and $n_2 = 0$ later separately. The formula

$$
\begin{aligned}
\alpha_1 = \ & \$_x \wedge \mathbf{G}_\emptyset \mathbf{F}_\emptyset \$_x \wedge \mathbf{G}_\emptyset \mathbf{F}_\emptyset \neg\$_x \wedge \mathbf{G}_\emptyset \bigwedge_{p \neq \$, \#(y_3)} \neg p_x \wedge \\
& \$'_{x'} \wedge \mathbf{G}_\emptyset \mathbf{F}_\emptyset \$'_{x'} \wedge \mathbf{G}_\emptyset \mathbf{F}_\emptyset \neg\$'_{x'} \wedge \mathbf{G}_\emptyset \bigwedge_{p \neq \$'} \neg p_{x'}
\end{aligned}
$$

with two (fresh) free variables $x$ and $x'$ expresses that

- if $\Pi(x) = (\sigma, i)$ satisfies $i = 0$, then $\sigma$ is of the form $\sigma_{y_3} \cup \{\$\}^{m_0} \emptyset^{m_1} \{\$\}^{m_2} \emptyset^{m_3} \cdots$ for $\sigma_{y_3} \in (2^{\{\#(y_3)\}})^\omega$ and non-zero $m_j$, and

- if $\Pi(x') = (\sigma', i')$ satisfies $i' = 0$, then $\sigma'$ is of the form $\{\$'\}^{m'_0} \emptyset^{m'_1} \{\$'\}^{m'_2} \emptyset^{m'_3} \cdots$ for non-zero $m'_j$.

Here, $\cup$ denotes the pointwise union of two traces. The part $x_{y_3}$ will only become relevant later, so we ignore it for the time being.

Then, the formula $\alpha_2 = \mathbf{G}_\emptyset(\$_x \leftrightarrow \$'_{x'})$ is satisfied by $\Pi$ if and only if $m_j = m'_j$ for all $j$. If $\alpha_1 \wedge \alpha_2$ is satisfied, then the $\{\$, \$'\}$-changepoints on $\sigma$ and $\sigma'$ are $0, m_1, m_1 + m_2, m_1 + m_2 + m_3, \ldots$. Now, consider the formula

$$
\begin{aligned}
\alpha_3 = \mathbf{G}_{\{\$,\$'\}} \Big[ & \left[\$_x \to \mathbf{X}_{\$'}\left((\$_x \wedge \neg\$'_{x'}) \mathbf{U}_\emptyset(\neg\$_x \wedge \neg\$'_{x'} \wedge \mathbf{X}_\emptyset \$'_{x'})\right)\right] \wedge \\
& \left[\neg\$_x \to \mathbf{X}_{\$'}\left((\neg\$_x \wedge \$'_{x'}) \mathbf{U}_\emptyset(\$_x \wedge \$'_{x'} \wedge \mathbf{X}_\emptyset \neg\$'_{x'})\right)\right] \Big]
\end{aligned}
$$

and a trace assignment $\Pi$ satisfying $\alpha_1 \wedge \alpha_2 \wedge \alpha_3$ and such that the pointers of $\Pi(x)$ and $\Pi(x')$ are both 0. Then, the always operator of $\alpha_3$ updates both pointers of $\Pi(x)$ and $\Pi(x')$ to some $\{\$, \$'\}$-changepoint as argued above (see the positions marked "a" in Figure 4). This is the beginning of an infix of the form $\{\$\}^{m_j}$ in $x$ and of the form $\{\$'\}^{m_j}$ in $x'$ or the beginning of an infix of the form $\emptyset^{m_j}$ in $x$ and in $x'$.

Let us assume we are in the former case, the latter is dual. Then, the premise of the upper implication of $\alpha_3$ holds, i.e.,

$$\mathbf{X}_{\$'}((\$_x \wedge \neg\$'_{x'}) \mathbf{U}_\emptyset(\neg\$_x \wedge \neg\$'_{x'} \wedge \mathbf{X}_\emptyset \$'_{x'}))$$

must be satisfied as well. The next operator (labeled by $\{\$'\}$ only) increments the pointer of $\Pi(x)$ (as $\sigma$ does not contain any $\$'$) and updates the one of $\Pi(x')$ to the position after the infix $\{\$'\}^{m_j}$ in $\sigma'$ (see the pointers marked with "b"). Now, the until formula only holds if we have $m_j = m_{j+1}$, as it compares the positions marked by the diagonal lines until it "reaches" the positions marked with "c". As the reasoning holds for every $j$ we conclude that we have $m_0 = m_1 = m_2 = \cdots$, i.e., we have constructed a periodic trace
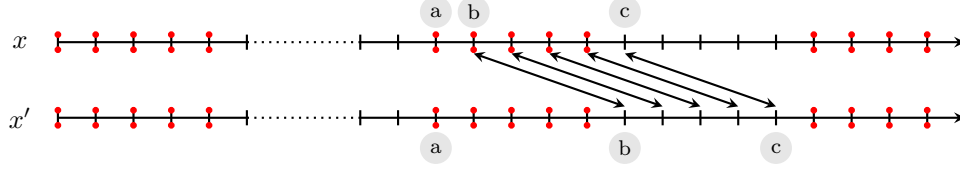
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Figure 4: The formula $\alpha_3$ ensures that the traces assigned to $x$ and $x'$ are periodic. Here, "❗" denotes a position where \$ (\$') holds and "ᛁ" a position where \$ (\$') does not hold.

with period $m_0$ that will allow us to implement multiplication by $m_0$. In the following, we ignore $\Pi(x')$, as it is only needed to construct $\Pi(x)$.

So, it remains to relate the trace $\Pi(x)$ to the traces $x_{y_j}$ encoding the numbers we want to multiply using the formula

$$\alpha_{\text{mult}} = \exists x.\exists x'.\alpha_1 \wedge \alpha_2 \wedge \alpha_3 \wedge (\$_x \, \mathbf{U}_\emptyset(\neg\$_x \wedge (\#(y_1))_{x_{y_1}}))\wedge$$
$$\mathbf{G}_\emptyset((\#(y_3))_{x_{y_3}} \leftrightarrow (\#(y_3))_x) \wedge \mathbf{F}_\$[(\#(y_2))_{x_{y_2}} \wedge (\#(y_3))_x],$$

which additionally expresses that $m_0$ is equal to $n_1$, that $\#(y_3)$ holds on $\Pi(x)$ at position $n_3$ as well (and nowhere else), and finally that $n_3$ is equal to $n_1 \cdot n_2$: This follows from the fact that we stutter $n_2$ times on $x_{y_2}$ to reach the position where $\#(y_2)$ holds (as every position is a \$-changepoint on $\sigma_2$). Thus, we reach position $m_0 \cdot n_2 = n_1 \cdot n_2$ on $\Pi(x)$, at which $\#(y_3)$ must hold. As $\#(y_3)$ holds at the same position on $x_3$, we have indeed captured $n_1 \cdot n_2 = n_3$.

So, taking the special cases $n_1 = 0$ and $n_2 = 0$ (in the first line) into account, we define

$$hyp(y_1 \cdot y_2 = y_3) = [(\#(y_1))_{x_{y_1}} \wedge (\#(y_3))_{x_{y_3}}] \vee [(\#(y_2))_{x_{y_2}} \wedge (\#(y_3))_{x_{y_3}}]\vee$$
$$[\neg(\#(y_1))_{x_{y_1}} \wedge \neg(\#(y_2))_{x_{y_2}} \wedge \alpha_{\text{mult}}].$$

Now, let $\mathcal{T}$ be a transition system with $\text{Tr}(\mathcal{T}) = (2^{\{\#\}})^\omega \cup \bigcup_{y\in V_1}(2^{\{\#(y),\$\}})^\omega \cup (2^{\{\$'\}})^\omega$, where $V_1$ still denotes the set of first-order variables in the sentence $\varphi$ of second-order arithmetic. Here, $(2^{\{\#\}})^\omega$ contains the traces to mimic set quantification, $\bigcup_{y\in V_1}(2^{\{\#(y),\$\}})^\omega$ contains the traces to mimic first-order quantification and for the variable $x$ used in the definition of multiplication, and $(2^{\{\$'\}})^\omega$ contains the traces for $x'$, also used in the definition of multiplication. Such a $\mathcal{T}$ can, given $\varphi$, be constructed in polynomial time.

An induction shows that we have $(\mathbb{N}, +, \cdot, <, \in) \models \varphi$ if and only if $\mathcal{T} \models hyp(\varphi)$. Note that while $hyp(\varphi)$ is not necessarily in prenex normal form, it can be brought into that as no quantifier is under the scope of a temporal operator. $\qquad\square$

Next, we consider the lower-bound for the second fragment, i.e., HyperLTL with contexts.

**Lemma 5.** *Truth in second-order arithmetic is reducible to $HyperLTL_C$ model checking.*

*Proof.* We present a polynomial-time translation from sentences $\varphi$ of second-order arithmetic to pairs $(\mathcal{T}, hyp(\varphi))$ of transition systems $\mathcal{T}$ and $HyperLTL_S$ sentences $hyp(\varphi)$ such that $(\mathbb{N}, +, \cdot, <, \in) \models \varphi$ if and only if $\mathcal{T} \models hyp(\varphi)$. As the temporal operators in $HyperLTL_C$ are all labeled by the empty set, we simplify our notation by dropping them in this proof, i.e., we just write $\mathbf{X}$, $\mathbf{F}$, $\mathbf{G}$, and $\mathbf{U}$.

As in the proof of Lemma 4, we encode natural numbers and sets of natural numbers by traces. Here, it suffices to consider a single proposition $\#$ to encode these and an additional proposition \$ that we use to implement multiplication, i.e., our $HyperLTL_C$ formulas are built over $AP = \{\#, \$\}$.

We again define a function $hyp$ mapping second-order formulas to $HyperLTL_C$ formulas:

- $hyp(\exists Y.\psi) = \exists x_Y. (\mathbf{G} \neg\$_{x_Y}) \wedge hyp(\psi)$.

- $hyp(\forall Y.\psi) = \forall x_Y. (\mathbf{G} \neg\$_{x_Y}) \rightarrow hyp(\psi)$.

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- $hyp(\exists y.\psi) = \exists x_y. \left(\mathbf{G}\,\neg\$_{x_y}\right) \wedge \left((\neg\#_{x_y})\,\mathbf{U}(\#_{x_y} \wedge \mathbf{X}\,\mathbf{G}\,\neg\#_{x_y})\right) \wedge hyp(\psi).$

- $hyp(\forall y.\psi) = \forall x_y. \left[\left(\mathbf{G}\,\neg\$_{x_y}\right) \wedge \left((\neg\#_{x_y})\,\mathbf{U}(\#_{x_y} \wedge \mathbf{X}\,\mathbf{G}\,\neg\#_{x_y})\right)\right] \rightarrow hyp(\psi).$

- $hyp(\neg\psi) = \neg hyp(\psi).$

- $hyp(\psi_1 \vee \psi_2) = hyp(\psi_1) \vee hyp(\psi_2).$

- $hyp(y \in Y) = \mathbf{F}(\#_{x_y} \wedge \#_{x_Y}).$

- $hyp(y_1 < y_2) = \mathbf{F}(\#_{x_{y_1}} \wedge \mathbf{X}\,\mathbf{F}\,\#_{x_{y_2}}).$

At this point, it remains to consider addition and multiplication. Let $\Pi$ be an assignment that maps each $x_{y_j}$ for $j \in \{1,2,3\}$ to a pointed trace $(\sigma_j, 0)$ for some $\sigma_j$ of the form $\emptyset^{n_j}\{\#\}\emptyset^\omega$, which is the form of traces that the $x_{y_j}$ encoding first-order variables $y_j$ of $\varphi$ range over. Our goal is to write formulas $hyp(y_1 + y_2 = y_3)$ and $hyp(y_1 \cdot y_2 = y_3)$ with free variables $x_{y_1}, x_{y_2}, x_{y_3}$ that are satisfied by $(\Pi, \mathsf{VAR})$ if and only if $n_1 + n_2 = n_3$ and $n_1 \cdot n_2 = n_3$, respectively.

The case of addition is readily implementable in HyperLTL$_\mathrm{C}$ by defining

$$hyp(y_1 + y_2 = y_3) = \langle x_{y_1}, x_{y_3}\rangle\,\mathbf{F}\left[\#_{x_{y_1}} \wedge \langle x_{y_2}, x_{y_3}\rangle\,\mathbf{F}(\#_{x_{y_2}} \wedge \#_{x_{y_3}})\right].$$

The first eventually updates the pointers of $\Pi(x_{y_1})$ and $\Pi(x_{y_3})$ by adding $n_1$ and the second eventually updates the pointers of $\Pi(x_{y_2})$ and $\Pi(x_{y_3})$ by adding $n_2$. At that position, $\#$ must hold on $x_{y_3}$, which implies that we have $n_1 + n_2 = n_3$.

At this point, it remains to implement multiplication, which is more involved than addition. In fact, we need to consider three different cases. If $n_1 = 0$ or $n_2 = 0$, then we must have $n_3 = 0$ as well. This is captured by the formula

$$\psi_1 = (\#_{x_{y_1}} \vee \#_{x_{y_2}}) \rightarrow \#_{x_{y_3}}.$$

Further, if $n_1 = n_2 = 1$, then we must have $n_3 = 1$ as well. This is captured by the formula

$$\psi_2 = \mathbf{X}(\#_{x_{y_1}} \wedge \#_{x_{y_2}} \wedge \#_{x_{y_3}}).$$

Next, let us consider the case $0 < n_1 \leq n_2$ with $n_2 \geq 2$. Let $z \in \mathbb{N} \setminus \{0\}$ be minimal with

$$z \cdot (n_2 - 1) = z' \cdot n_2 - n_1 \tag{1}$$

for some $z' \in \mathbb{N} \setminus \{0\}$. It is easy to check that $z = n_1$ is a solution of Equation (1) for $z' = n_1$. Now, consider some $0 < z < n_1$ to prove that $n_1$ is the minimal solution: Rearranging Equation 1 yields $-z + n_1 = (z'-z) \cdot n_2$, i.e., $-z + n_1$ must be a multiple of $n_2$ (possibly 0). But $0 < z < n_1$ implies $0 < n_1 - z < n_1 \leq n_2$, i.e., $-z + n$ is not a multiple of $n_2$. Hence, $z = n_1$ is indeed the smallest solution of Equation (1). Thus, for the minimal such $z$ we have $z \cdot (n_2 - 1) + n_2 = n_1 \cdot n_2$, i.e., we have expressed multiplication of $n_1$ and $n_2$.

Let us show how to implement this argument in HyperLTL$_\mathrm{C}$. We begin by constructing two periodic traces with periods $n_2$ and $n_2 - 1$ using contexts. Consider the formula

$$\alpha_1 = (\$_x \wedge \mathbf{G}\,\mathbf{F}\,\$_x \wedge \mathbf{G}\,\mathbf{F}\,\neg\$_x \wedge \mathbf{G}\,\neg\#_x) \wedge (\$_{x'} \wedge \mathbf{G}\,\mathbf{F}\,\$_{x'} \wedge \mathbf{G}\,\mathbf{F}\,\neg\$_{x'} \wedge \mathbf{G}\,\neg\#'_x)$$

with two free variables $x$ and $x'$. If $\Pi$ is an assignment such that the pointers of $\Pi(x)$ and $\Pi(x')$ are both 0, then both $\Pi(x)$ and $x'$ have the form $\{p\}^{m_0}\emptyset^{m_1}\{p\}^{m_2}\emptyset^{m_3}\cdots$ and $\{p\}^{m'_0}\emptyset^{m'_1}\{p\}^{m'_2}\emptyset^{m'_3}\cdots$, respectively. Furthermore, the formula $\alpha_2 = \mathbf{G}(\$_x \leftrightarrow \$_{x'})$ then expresses that $m_j = m'_j$ for all $j$ and the formula

$$\alpha_3 = \langle x\rangle\,(\$_x\,\mathbf{U}\,(\neg\$_x \wedge \langle x, x'\rangle\,\mathbf{G}(\$_x \leftrightarrow \neg\$_{x'})))$$

expresses that $m'_j = m_{j+1}$ for all $j$: The until operator updates the pointers of $\Pi(x)$ and $x'$ to the positions marked "a" in Figure 5 and the always operator then compares all following positions as depicted by the diagonal arrows. Thus, we have $m_j = m_0$ for all $j$ if $x$ and $x'$ satisfy $\alpha_{\mathrm{per}} = \alpha_1 \wedge \alpha_2 \wedge \alpha_3$.
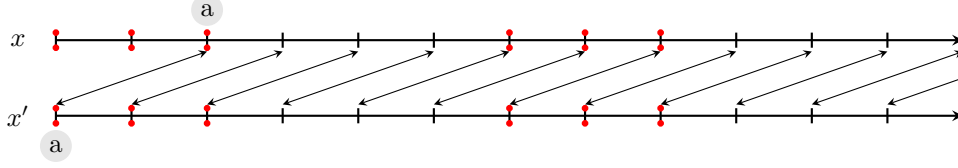
Figure 5: The formula $\alpha_3$ ensures that the traces assigned to $x$ (and $x'$) are periodic. Here, "❗" ("❘") denotes a position where $ holds (does not hold).

To conclude, consider the formula

$$\psi_3 = \Big[ \mathbf{X}\,\mathbf{F}(\#_{x_{y_1}} \wedge \mathbf{F}\,\#_{x_{y_2}}) \wedge \mathbf{X}\,\mathbf{X}\,\mathbf{F}\,\#_{x_{y_2}} \Big] \rightarrow$$
$$\Big[ \exists x_0.\exists x_0'.\exists x_1.\exists x_1'.\alpha_{\mathrm{per}}[x/x_0, x'/x_0'] \wedge \alpha_{\mathrm{per}}[x/x_1, x'/x_1'] \wedge$$
$$\big(\$_{x_0}\,\mathbf{U}(\neg\$_{x_0} \wedge \#_{x_{y_2}})\big) \wedge \big(\$_{x_1}\,\mathbf{U}(\neg\$_{x_1} \wedge \mathbf{X}\,\#_{x_{y_2}})\big) \wedge$$
$$\langle x_{y_1}, x_{y_3}, x_0 \rangle \big(\mathbf{F}\big(\#_{x_{y_1}} \wedge \langle x_{y_3}, x_0, x_1 \rangle (\neg\alpha_{\mathrm{algn}})\,\mathbf{U}(\alpha_{\mathrm{algn}} \wedge \mathbf{X}\,\#_{x_{y_3}})\big)\big) \Big]$$

where $\alpha_{\mathrm{algn}} = (\$_{x_0} \leftrightarrow \neg\mathbf{X}\,\$_{x_0}) \wedge (\$_{x_1} \leftrightarrow \neg\mathbf{X}\,\$_{x_1})$ holds at $\Pi(x_0)$ and $\Pi(x_1)$ if the pointers both point to the end of a block on the respective trace. Furthermore, $\alpha_{\mathrm{per}}[x/x_j, x'/x_j']$ denotes the formula obtained from replacing each occurrence of $x$ by $x_j$ and every occurrence of $x'$ by $x_j'$. Thus, we quantify two traces $\Pi(x_0) = (\sigma_0, 0)$ and $\Pi(x_1) = (\sigma_1, 0)$ (we disregard $\Pi(x_0')$ and $\Pi(x_1')$, as we just need them to construct the former two traces) that are periodic.
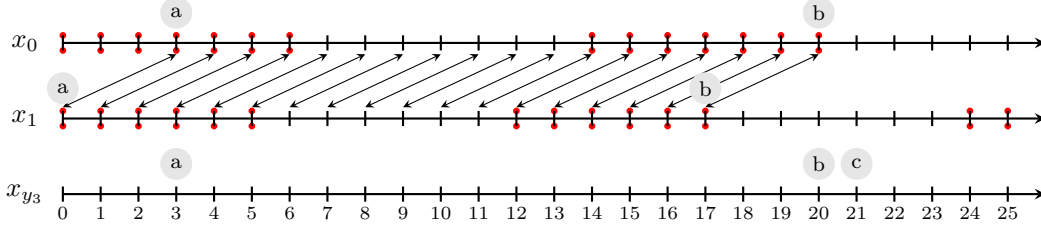


Figure 6: The formula $\psi_3$ implementing multiplication, for $n_1 = 3$ and $n_2 = 7$, i.e., $x_0$ has period 7 and $x_1$ has period 6. Here, "❗" ("❘") denotes a position where $ holds (does not hold).

The second line of $\psi_3$ is satisfied if $\sigma_0$ has period $n_2$ and $\sigma_1$ has period $n_2 - 1$. Now, consider the last line of $\varphi_2$ and see Figure 6: The first eventually-operator updates the pointers of $\Pi(x_{y_1})$, $\Pi(x_{y_3})$, and $\Pi(x_0)$ to $n_1$, as this is the unique position on $\Pi(x_{y_1})$ that satisfies $\#$. Crucially, the pointer of $\Pi(x_1)$ is not updated, as it is not in the current context. These positions are marked by "a".

Then, the until-operator compares positions $i$ on $x_1$ and $i + n_1$ on $x_1$ (depicted by the diagonal lines) and thus subsequently updates the pointer of $\Pi(x_1)$ to $x \cdot (n_2 - 1) - 1$ for the smallest $z \in \mathbb{N} \setminus 0$ such that $x \cdot (n_2 - 1) = z' \cdot n_2 - n_1$ (recall that the pointer of $\Pi(x_0)$ with period $n_2$ is already $n_1$ positions ahead) for some $z' \in \mathbb{N} \setminus \{0\}$, as $\alpha_{\mathrm{algn}}$ only holds at the ends of the blocks of $x_0$ and $x_1$. Accordingly, the until-operator updates the pointer of $\Pi(x_0)$ to $z \cdot (n_2 - 1) - 1 + n_1$ and the pointer of $\Pi(x_{y_3})$ to $z \cdot (n_2 - 1) - 1 + n_1$. These positions are marked by "b". Then, the next-operator subsequently updates the pointer of $\Pi(x_{y_3})$ to $z \cdot (n_2 - 1) + n_1$, which is marked by "c" in Figure 6.

As argued above, $z$ must be equal $n_1$, i.e., the pointer of $\Pi(x_{y_3})$ is then equal to $n_1 \cdot (n_2 - 1) + n_1 = n_1 \cdot n_2$. At that position, $\psi_3$ requires that $\#$ holds on $\Pi(x_{y_3})$. Hence, we have indeed implemented multiplication of $n_1$ and $n_2$, provided we have $0 < n_1 \le n_2$ and $n_2 \ge 2$.

For the final case, i.e., $0 < n_2 < n_1$, we use a similar construction where we swap the roles of $y_1$ and $y_2$

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in $\psi_3$ to obtain a formula $\psi_4$. Then, we define

$$hyp(y_1 \cdot y_2 = y_3) = \psi_1 \vee \psi_2 \vee \psi_3 \vee \psi_4.$$

Now, let $\mathcal{T}$ be a fixed transition system with $\text{Tr}(\mathcal{T}) = (2^{\{\#\}})^\omega \cup (2^{\{\$\}})^\omega$, Here, $(2^{\{\#\}})^\omega$ contains the traces to mimic set quantification and $(2^{\{\$\}})^\omega$ contains the traces for $x_j$ and $x'_j$ used in the definition of multiplication. An induction shows that we have $(\mathbb{N}, +, \cdot, <, \in) \models \varphi$ if and only if $\mathcal{T} \models hyp(\varphi)$. $\qquad\square$

Combining the results of this section, we obtain our main result settling the complexity of model-checking for GHyLTL$_{S+C}$ and its fragments HyperLTL$_S$ and HyperLTL$_C$.

**Theorem 3.** *The model-checking problems for the logics GHyLTL$_{S+C}$, HyperLTL$_S$, and HyperLTL$_C$ are all equivalent to truth in second-order arithmetic.*

## 6   Conclusion

In this work, we have settled the complexity of GHyLTL$_{S+C}$, an expressive logic for the specification of asynchronous hyperproperties. Although it is obtained by adding stuttering, contexts, and trace quantification under the scope of temporal operators to HyperLTL, we have proven that its satisfiability problem is as hard as that of its (much weaker) fragment HyperLTL. On the other hand, model-checking GHyLTL$_{S+C}$ is much harder than for HyperLTL, i.e., equivalent to truth in second-order vs. decidable. Here, the lower bounds again hold for simpler fragments, i.e., HyperLTL$_S$ and HyperLTL$_C$.

Our work extends a line of work that has settled the complexity of synchronous hyperlogics like Hyper-LTL [12], HyperQPTL [20], and second-order HyperLTL [13]. In future work, we aim to resolve the exact complexity of other logics for asynchronous hyperproperties proposed in the literature.

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