Computing Absolutely Normal Numbers in Nearly Linear Time

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Abstract

A real number x is *absolutely normal* if, for every base $b \geq 2$, every two equally long strings of digits appear with equal asymptotic frequency in the base-b expansion of x. This paper presents an explicit algorithm that generates the binary expansion of an absolutely normal number x, with the nth bit of x appearing after $n\text{polylog}(n)$ computation steps. This speed is achieved by simultaneously computing and diagonalizing against a martingale that incorporates Lempel-Ziv parsing algorithms in all bases.

Keywords: algorithms, computational complexity, Lempel-Ziv parsing, martingales, normal numbers

1 Introduction

In 1909 Borel [4] defined a real number α to be *normal* in base b ($b \geq 2$) if, for every $m \geq 1$ and every length-m sequence w of base-b digits, the asymptotic, empirical frequency of w in the base-b expansion of α is b^{-m}. Borel defined α to be *absolutely normal* if it is normal in every base $b \geq 2$. (This clearly anticipated the fact, proven a half-century later, that a real number may be normal in one base but not in another [8, 23].) Borel's proof that *almost every* real number (i.e., every real number outside a set of Lebesgue measure 0) is absolutely normal was an important milestone in the prehistory of Kolmogorov's development of the rigorous, measure-theoretic foundations of probability theory [17]. For example, it is section 1 of Billingsley's influential textbook [3]. The recent book [7] provides a good exposition of the many aspects of current research on normal numbers.

Borel's proof shows that absolutely normal numbers are commonplace, i.e., that a "randomly chosen" real number is absolutely normal with probability 1. Rational numbers cannot be normal in even a single base b, since their base-b

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expansions are eventually periodic, but computer analyses of the expansions of π, e, $\sqrt{2}$, $\ln 2$, and other irrational numbers that arise in common mathematical practice suggest that these numbers are absolutely normal [5]. Nevertheless, no such "natural" example of a real number has been proven to be normal in *any* base, let alone absolutely normal. The conjectures that every algebraic irrational is absolutely normal and that π is absolutely normal are especially well known open problems [5, 7, 29].

This paper concerns an old problem, namely, the complexity of explicitly computing a real number that is provably absolutely normal, even if it is not natural in the above informal sense. Sierpinski and Lebesgue gave explicit constructions of absolutely normal numbers in 1917 [25, 18], but these were intricate limiting processes that offered no complexity analyses (coming two decades before the theory of computing) and little insight into the nature of the numbers constructed. In a 1936 note that was not published in his lifetime, Turing [27] gave a constructive proof that almost all real numbers are absolutely normal and then *derived* constructions of absolutely normal numbers from this proof. Moreover, although Turing does not mention Turing machines or computability, the note is typed, with equations handwritten by him, on the back of a draft of his paper on computable real numbers [26], so it is reasonable to interpret "constructively" in a computability-theoretic sense. And in fact his proof, with 2007 corrections by Becher, Figueira, and Picchi [1], explicitly computes an absolutely normal number. In 2013, Becher, Heiber, and Slaman [2] published an algorithm that computes an absolutely normal number in polynomial time. Specifically, this algorithm computes the binary expansion of an absolutely normal number x, with the nth bit of x appearing after $O(n^2 f(n))$ steps for any computable unbounded nondecreasing function f. (Unpublished polynomial-time algorithms for computing absolutely normal numbers were also announced independently by Mayordomo [22] and Figueira and Nies [12, 13] at about the same time.)

In this paper we present a new algorithm that provably computes an absolutely normal in nearly linear time. Our algorithm computes the binary expansion of an absolutely normal number x, with the nth bit of x appearing after $O(n\text{polylog}(n))$ steps. The term "nearly linear time" was introduced by Gurevich and Shelah [14]. In that paper they showed that, while linear time computability is very model-dependent, nearly linear time is very robust. For example, they showed that random access machines, Kolmogorov-Uspensky machines, Schoenhage machines, and random-access Turing machines share exactly the same notion of nearly linear time.

Our algorithm uses the Lempel-Ziv parsing algorithm to achieve its nearly linear time bound. For each base $b \geq 2$, we use a martingale (betting strategy) that employs the Lempel-Ziv parsing algorithm and is implicit in the work of Feder [11]. This base-b Lempel-Ziv martingale succeeds exponentially when betting on the successive digits of the base-b expansion of any real number that is not normal in base b. Our algorithm simultaneously computes and diagonalizes against (limits the winnings of) a martingale that incorporates efficient proxies of all these martingales, thereby efficiently computing a real number that is

normal in every base.

The rest of this paper is organized as follows. Section 2 presents the base-b Lempel-Ziv martingales and their main properties. Section 3 shows how to transform a base-b Lempel-Ziv martingale into a base-b martingale with an efficiently computable nondecreasing savings account that is unbounded whenever the base-b Lempel-Ziv martingale succeeds exponentially. Section 4 develops an efficient method for converting a base-b martingale with an efficiently computable savings account to a base-2 martingale that succeeds whenever the base b savings account is unbounded. Section 5 presents an algorithm that exploits the uniformity of these constructions to efficiently and simultaneously compute (a) a single base-2 martingale d that succeeds on the binary expansion of every real number x for which some base-b martingale succeeds on the base-b expansion of x and (b) a particular real number x on which binary expansion d does not succeed. This x is, perforce, absolutely normal. Section 6 presents an open problem related to our work.

2 Lempel-Ziv Martingales

For each base $b \geq 1$ we let $\Sigma_b = \{0, 1, \ldots, b-1\}$ be the alphabet of *base-b digits*. We write Σ_b^* for the set of all (finite) *strings* over Σ_b and Σ_b^∞ for the set of all (infinite) *sequences* over Σ_b. We write $|x|$ for the length of a string or sequence x, and we write λ for the *empty string*, the string of length 0. For $x \in \Sigma_b^* \cup \Sigma_b^\infty$ and $0 \leq i \leq j < |x|$, we write $x[i..j]$ for the string consisting of the ith through jth digits in x. For $x \in \Sigma_b^* \cup \Sigma_b^\infty$ and $0 \leq n < |x|$, we write $x \upharpoonright n = x[0..n-1]$. For $w \in \Sigma_b^*$ and $x \in \Sigma_b^* \cup \Sigma_b^\infty$, we say that w is a *prefix* of x, and we write $w \sqsubseteq x$, if $x \upharpoonright |w| = w$.

A (*base-b*) *martingale* is a function $d : \Sigma_b^* \to [0, \infty)$ satisfying

$$d(w) = \frac{1}{b} \sum_{a \in \Sigma_b} d(wa) \tag{1}$$

for all $w \in \Sigma_b^*$. (This is the original martingale notion introduced by Ville [28] and implicit in earlier papers of Lévy [20, 21]. Its relationship to Doob's subsequent modifications [10], which are the "martingales" of probability theory, is explained in [16] along with the reason why Ville's original notion is still essential for algorithmic information theory.) Intuitively, a base-b martingale d is a *strategy for betting* on the subsequent digits in a sequence $S \in \Sigma_b^\infty$, with the strategy encoded in such a way that $d(S \upharpoonright n)$ is the amount of money that a gambler using the strategy d has after the first n bets. The condition (1) says that the payoffs for these bets are *fair* in the sense that the conditional expectation of $d(wa)$, given that w has occurred (and assuming that the digits $a \in \Sigma_b$ are equally likely), is $d(w)$.

A function $g : \Sigma_b^* \to [0, \infty)$ (which may or may not be a martingale) *succeeds* on a sequence $S \in \Sigma_b^\infty$ if

$$\limsup_{n \to \infty} g(S \upharpoonright n) = \infty, \tag{2}$$

i.e., if its winnings on S are unbounded. The *success set* of a function $g : \Sigma_b^* \to [0, \infty)$ is

$$S^\infty[g] = \{S \in \Sigma_b^\infty \mid g \text{ succeeds on } S\}.$$

A function $g : \Sigma_b^* \to [0, \infty)$ *succeeds exponentially* on a sequence $S \in \Sigma_b^\infty$ if

$$\limsup_{n\to\infty} \frac{\log g(S \upharpoonright n)}{n} > 0, \tag{3}$$

i.e., if its winnings on S grow at some exponential rate, perhaps with recurrent setbacks. The *exponential success set* of a function $g : \Sigma_b^* \to [0, \infty)$ is

$$S^{\exp}[g] = \{S \in \Sigma_b^\infty \mid g \text{ succeeds exponentially on } S\}.$$

The $f(n)$ *success set* of a function $g : \Sigma_b^* \to [0, \infty)$ is

$$S^{f(n)}[g] = \left\{ S \in \Sigma_b^\infty \;\middle|\; \limsup_{n\to\infty} \frac{\log g(S \upharpoonright n)}{\log f(n)} \geq 1 \right\}.$$

Note that $S^{\exp}[g] = \cup_{\epsilon>0} S^{2^{\epsilon n}}[g]$.

A function $g : \Sigma_b^* \to [0, \infty)$ *succeeds strongly* on a sequence $S \in \Sigma_b^\infty$ if (2) holds with the limit superior replaced by a limit inferior i.e., if the winnings converge to ∞. A function $g : \Sigma_b^* \to [0, \infty)$ *succeeds strongly exponentially* on a sequence $S \in \Sigma_b^\infty$ if (3) holds with the limit superior replaced by a limit inferior i.e., if the winnings grow at exponential rate. The *strong success sets* $S_{\text{str}}^\infty[g]$ and $S_{\text{str}}^{\exp}[g]$ of a function $g : \Sigma_b^* \to [0, \infty)$ are defined in the now-obvious manner. It is clear that the inclusions

$$S_{\text{str}}^{\exp}[g] \subseteq S^{\exp}[g] \subseteq S^\infty[g]$$

and

$$S_{\text{str}}^{\exp}[g] \subseteq S_{\text{str}}^\infty[g] \subseteq S^\infty[g]$$

hold for all $g : \Sigma_b^* \to [0, \infty)$.

For each base $b \geq 2$ the *base-b Lempel-Ziv martingale* is a particular martingale $d_{\text{LZ}(b)}$ based on the Lempel-Ziv parsing algorithm [19], as we now explain.

Formally, $d_{\text{LZ}(b)}$ is computed by the algorithm in Figure 1, but some explanation is appropriate here. The algorithm is written with several instances of parallel assignment. For example, the second line initializes x, $L(x)$, and d to the values λ, 1, and 1, respectively. The items T, j, and $x(j)$ are not needed for the computation of $d_{\text{LZ}(b)}(w)$, but they are useful for understanding and analyzing the algorithm.

```
input w ∈ Σ_b^*;
x, L(x), d = λ, 1, 1;
T, j = {λ}, 0;
while true do
begin
    if w = λ then output d and halt;
    if L(x) = 1 then
    begin
        L(x) = b;
        for each 0 ≤ a < b do L(xa) = 1;
        T, x(j), j = T ∪ {x}Σ_b, x, j + 1;
        x = λ;
    end
    else
    begin
        a, w = head(w), tail(w);
        L(x), x, d = L(x) + b − 1, xa, (bL(xa)/L(x)) d
    end
end
```

Figure 1: Algorithm for computing $d_{\mathrm{LZ}(b)}(w)$.

The growing set T of strings in Σ_b^* always contains all the prefixes of all its elements, so it is a tree. We envision this tree as being oriented with its root at the top and the immediate children $v0, v1, \ldots, v(b-1)$ of each interior vertex v of T displayed left-to-right below T. The *dictionary* of the algorithm is the current set of leaves of T.

The string x in the algorithm is always an element of (i.e., location in) the tree T, and $L(x)$ is always the number of leaves of T that are descendants of x. We regard x as a descendant of itself, so x is a leaf if and only if $L(x) = 1$.

It is clear that $d_{\mathrm{LZ}(b)}(\lambda) = 1$. In fact, the algorithm's successive values of d are the values $d_{\mathrm{LZ}(b)}(u)$ for successive prefixes u of the input string w. More precisely, if w_t and d_t are the values of w and d after t executions of the else-block, then $w = (w \restriction t)w_t$ and $d_t = d_{\mathrm{LZ}(b)}(w \restriction t)$.

For $w \in \Sigma_b^*$ we define the tree $T(w)$ as follows. If $w = \lambda$, then $T(w) = \{\lambda\}$. If $w = w'a$, where $w' \in \Sigma_b^*$ and $a \in \Sigma_b$, then $T(wa)$ is the value of T when the algorithm terminates on input w'. (Note that this is one step before it terminates on input $w'a$.) For $w \in \Sigma_b^*$ we define $D(w)$ to be the number of leaves in $T(w)$.

The computation is divided into "epochs". At the beginning of each epoch, the string x is λ, i.e., it is located at the root of T. The string x then takes successive digits from whatever is left of w (because $a, w = \mathrm{head}(w), \mathrm{tail}(w)$ removes the first digit of w and stores it in a), following this path down the tree and updating d at each step, until w is empty (the end of the last epoch)

or x is a leaf if T. In the latter case, the jth epoch is over, the b children $x0, x1, \ldots, x(b-1)$ are added to T as new leaves, x is the jth *phrase* $x(j)$ of w, and x is reset to the root λ of T.

When the algorithm terminates, it is clear that exactly one of the following things must hold.

(a) $w = \lambda$.

(b) $w = x(1)\ldots x(j)$.

(c) $w = x(1)\ldots x(j)u$ for some nonempty interior vertex u of $T(w)$.

In case (a) or (b) we call w a *full parse*. In case (b) or (c) we call $x(1), \ldots, x(j)$ the *full phrases* of w. In case (c) we call u the *partial phrase* of w.

Define the set $A_b = \{1 + (b-1)r \mid r \in \mathbb{N}\}$ and the generalized factorial function $fact_b : A_b \to A_b$ by

$$fact_b(1 + (b-1)r) = \prod_{k=1}^{r} (1 + (b-1)k)$$

for all $r \in \mathbb{N}$.

Observation 2.1 *For all $n \in A_b$,*

$$1 \leq \frac{fact_b(n)}{e^{\frac{1}{b-1}} \left(\frac{n}{e}\right)^{\frac{n}{b-1}}} \leq n. \tag{4}$$

Lemma 2.2 *(Feder [11]) Let $w \in \Sigma_b^*$.*

1. *If w is a full parse, then*

$$d_{\mathrm{LZ}(b)}(w) = \frac{b^{|w|}}{fact_b(D(w))}.$$

2. *If w is not a full parse and u is its partial phrase, then*

$$d_{\mathrm{LZ}(b)}(w) = \frac{b^{|w|}}{fact_b(D(w))} L(u),$$

where $L(u)$ is the number of leaves below u in $T(w)$.

Lemma 2.3 *For $S \in \Sigma_b^\infty$ and $\alpha \in (0,1)$ the following three conditions are equivalent.*

(a) $S \in S^{b^{(1-\alpha)n}}[d_{LZ(b)}]$.

(b) *There exist infinitely many full parses $w \sqsubseteq S$ for which*

$$D(w) \log_b |w| < \alpha(b-1)|w|.$$

(c) *There exist infinitely many full parses $w \sqsubseteq S$ for which*

$$D(w) \log_b D(w) < \alpha(b-1)|w|.$$

Corollary 2.4 *For $S \in \Sigma_b^\infty$ the following three conditions are equivalent.*

(a) $S \in S^{\exp}[d_{\mathrm{LZ}(b)}]$.

(b) *There exist $\alpha < 1$ and infinitely many full parses $w \sqsubseteq S$ for which*

$$D(w) \log_b |w| < \alpha(b-1)|w|.$$

(c) *There exist $\alpha < 1$ and infinitely many full parses $w \sqsubseteq S$ for which*

$$D(w) \log_b D(w) < \alpha(b-1)|w|.$$

We conclude this section by explaining the connection between the Lempel-Ziv martingales and normality. First, Schnorr and Stimm [24] defined (implicitly) a notion of *finite-state base-b martingale* and proved that every sequence $S \in \Sigma_b^\infty$ obeys the following dichotomy.

1. If S is normal, then no finite-state base-b martingale succeeds on S. (In fact, every finite-state base-b martingale decays exponentially on S.)
2. If S is not normal, then some finite-state base-b martingale succeeds exponentially on S.

Some twenty years later, Feder [11] defined (implicitly) the Lempel-Ziv martingale $d_{\mathrm{LZ}(b)}$ and proved (implicitly) that $d_{\mathrm{LZ}(b)}$ is at least as successful *on every sequence* as every finite-state base-b martingale. That is, for finite-state base-b martingale d, the inclusions

$$S^\infty[d] \subseteq S^\infty[d_{\mathrm{LZ}(b)}],\ S^\infty_{\mathrm{str}}[d] \subseteq S^\infty[d_{\mathrm{LZ}(b)}],$$

$$S^{\exp}[d] \subseteq S^{\exp}[d_{\mathrm{LZ}(b)}],\ S^{\exp}_{\mathrm{str}}[d] \subseteq S^{\exp}_{\mathrm{str}}[d_{\mathrm{LZ}(b)}]$$

all hold. This, together with Schnorr and Stimm's dichotomy result, implies that $d_{\mathrm{LZ}(b)}$ succeeds exponentially on every non-normal sequence in Σ_b^∞. Hence a real number x is absolutely normal if none of the martingales $d_{\mathrm{LZ}(b)}$ succeed exponentially on the base-b expansion of x.

3 Savings Accounts

In this section we construct a conservative version of the the Lempel-Ziv martingale $d_{\mathrm{LZ}(b)}$ consisting of a new martingale d' that can be smaller than $d_{\mathrm{LZ}(b)}$ but that has a savings account in the following sense.

Definition. A nondecreasing function $g : \Sigma_b^* \to [0, \infty)$ is a *savings account* of a martingale $d : \Sigma_b^* \to [0, \infty)$ if, for every $w \in \Sigma_b^*$, $d(w) \geq g(w)$.

Construction 3.1 *Let $d = d_{LZ(b)}$ be the base-b-Lempel-Ziv martingale. We define a new martingale $d' = e' + g'$ as follows.*

We first define e'. $e'(\lambda) = b$, $goal(\lambda) = -1$, $taken(\lambda) = -1$. For $w \in \Sigma_b^*$, let $w = x(1)\dots x(j)u$, for $z = x(1)\dots x(j)$ a full parse and u a partial or full phrase of w. Let

$$\begin{aligned} goal(w) &= |w| - \lceil D(z)(\log_b(D(z)))/(b-1)\rceil + \lfloor D(z)(\log_b(e))/(b-1)\rfloor \\ &\quad -\lceil \log_b(D(z))\rceil - \lceil \log_b e^{\frac{1}{b-1}}\rceil - 1, \end{aligned}$$

$$taken(w) = \begin{cases} taken(z) & \text{if } goal(w) \le taken(z) \\ goal(w) & \text{if } goal(w) > taken(z)\}, \end{cases}$$

$$e'(w) = e'(z)\cdot \frac{d(w)}{d(z)} b^{-taken(w)+taken(z)}.$$

Let g' be defined as follows. $g'(\lambda) = 1$ and for $y \in \Sigma_b^*, a \in \Sigma_b$, if $ya = w$, let $w = x(1)\dots x(j)u$, for $z = x(1)\dots x(j)$ a full parse and u a partial phrase of w.

$$g'(ya) = \begin{cases} g'(y) & \text{if } goal(w) \le taken(z) \\ g'(y) + e'(y)\frac{b-1}{b} & \text{if } goal(w) > taken(z) \end{cases}$$

Theorem 3.2 *Let d' and g' be as defined in Construction 3.1. Then d' is a martingale and g' is its savings account,*

$$S^{\exp}[d_{LZ(b)}] \subseteq S^{\infty}[g'],$$

d' is bounded by a polynomial, and d' is computable in a nearly linear time bound that does not depend on b.

Proof of Theorem 3.2.

Claim 3.3 *$d' = e' + g'$ is a martingale and g' is a savings account for d'.*

Proof. Let us prove that d' is a martingale. When $goal(w) \le taken(z)$ we have that

$$\begin{aligned} \frac{1}{b}\sum_{a\in\Sigma_b} e'(wa) = \quad & \tfrac{e'(z)}{d(z)}\tfrac{1}{b}\textstyle\sum_{a\in\Sigma_b} d(wa) = \\ & \tfrac{e'(z)}{d(z)}\cdot d(w) = e'(w) \end{aligned}$$

with that last equality holding both when $w = z$ and when z is a proper substring of w. Since $g'(wa)$ is constant the martingale equality holds in this case.

In the second case, when $goal(w) > taken(z)$, we have that $e'(ya) = e'(y)d(ya)/d(y)1/b$, so

$$\begin{aligned} \sum_{a\in\Sigma_b} d'(wa) &= \textstyle\sum_{a\in\Sigma_b} e'(ya) + \sum_{a\in\Sigma_b} g'(ya) \\ &= e'(y) + b(g'(y) + e'(y)\tfrac{b-1}{b}) = b(e'(y)+g'(y)) = bd'(w). \end{aligned}$$

Since e' is nonnegative, by definition g' is a nondecreasing function. Therefore g' is a savings account of d'. □

Claim 3.4 *There is a $C > 0$ such that for every $w \in \Sigma_b^*$,*

$$d(w)b^{-taken(w)} \leq C \cdot D(z) \cdot L(u).$$

$$d(w)b^{-goal(w)} \geq b$$

Proof. Use that $taken(w) \geq goal(w)$, Lemma 2.2, and Observation 2.1. □

Claim 3.5 *If $w \in \Sigma_b^*$ then $e'(w) = d(w)b^{-taken(w)}$.*

Proof. By induction on $|w|$, let $w = x(1)\dots x(j)u$, $z = x(1)\dots x(j)x(j+1)$

$$\begin{aligned} e'(w) &= e'(z) \cdot \frac{d(w)}{d(z)} b^{-taken(w)+taken(z)} \\ &= d(z)b^{-taken(z)} \cdot \frac{d(w)}{d(z)} b^{-taken(w)+taken(z)} = d(w)b^{-taken(w)}. \end{aligned}$$

□

Claim 3.6 *If $y \in \Sigma_b^\infty$ and $goal(y \upharpoonright n)$ is unbounded then $y \in S^\infty[g']$.*

Proof.

If $goal(y \upharpoonright n)$ is unbounded then infinitely often we use the second case in the definitions of *taken* and g' and have that $taken(y \upharpoonright n) = goal(y \upharpoonright n)$, $e'(y \upharpoonright n) = d(y \upharpoonright n)b^{-goal(y\upharpoonright n)}$, and $g'(y \upharpoonright na) = g'(y \upharpoonright n) + e'(y \upharpoonright n)\frac{b-1}{b}$.

For those n, by Claim 3.4, $e'(y \upharpoonright n) \geq b$, therefore $g'(y \upharpoonright na) \geq g'(y \upharpoonright n) + b - 1$.

Since g' is monotonic, $y \in S^\infty[g']$.

□

Claim 3.7 $S^{b^{(1-\alpha)n}}[d_{LZ(b)}] \subseteq S^\infty[g']$.

Proof. If $y \in S^{b^{(1-\alpha)n}}[d_{LZ(b)}]$ then by Lemma 2.3 for infinitely many n, $D(y \upharpoonright n)\log_b(D(y \upharpoonright n)) < \alpha(b-1)n$.

Notice that therefore $goal(y \upharpoonright n)$ is unbounded and by Claim 3.6 $y \in S^\infty[g']$.

□

Claim 3.8 *There is a $C > 0$ such that for every w, $e'(w) \leq C \cdot D(z) \cdot L(u)$ (for u a partial or the last full phrase of w). $g'(w) \leq \sum_{v \sqsubseteq w} e'(v)(b-1)/b$. Therefore there is a $c > 0$ such that for every w, $d'(w) \leq |w|^c$.*

Claim 3.9 *d' can be computed in nearly linear time (in time $n \log^c n$ for c not depending on b.*

Proof.

Again, for $w \in \Sigma_b^*$, let $w = x(1)\dots x(j)u$, for $z = x(1)\dots x(j)$ a full parse and u a partial or full phrase of w. If $goal(w) > taken(z)$, let t be such that $t \sqsubseteq u$ and $goal(zt) = taken(z)$.

Notice that

$$g'(w) = \begin{cases} g'(z) & \text{if } goal(w) \le taken(z) \\ g'(z) + \sum_{v \sqsubseteq u, |zv| > |zt|} e'(zt)\frac{b-1}{b}L(v) & \text{if } goal(w) > taken(z), \end{cases}$$

where $L(v)$ is the number of leaves below v in $T(w)$. Given precomputed values for $f(u) = \sum_{v \sqsubseteq u} L(v)$, the value of $g'(w)$ can be easily computed in nearly linear time. The precomputed value of $f(u)$ will be stored in the u node of the LZ tree for z.

□

This completes the proof of Theorem 3.2. □

4 Base change

We use infinite sequences over Σ_b to represent real numbers in [0,1). For this, we associate each string $w \in \Sigma_b^*$ with the half-open interval $[w]_b$ defined by $[w]_b = [x, x + b^{-|w|})$, for $x = \sum_{i=1}^{|w|} w[i-1]b^{-i}$. Each real number $\alpha \in [0,1)$ is then represented by the unique sequence $\mathrm{seq}_b(\alpha) \in \Sigma_b^\infty$ satisfying

$$w \sqsubseteq \mathrm{seq}_b(\alpha) \iff \alpha \in [w]_b$$

for all $w \in \Sigma_b^*$. We have

$$\alpha = \sum_{i=1}^{\infty} \mathrm{seq}_b(\alpha)[i-1]b^{-i}$$

and the mapping $\mathrm{seq}_b : [0,1) \to \Sigma_b^\infty$ is a bijection. (Notice that $[w]_b$ being half-open prevents double representations.) We define $\mathrm{real}_b : \Sigma_b^\infty \to [0,\infty)$ to be the inverse of seq_b. A set of real numbers $A \subseteq [0,1)$ is represented by the set

$$\mathrm{seq}_b(A) = \{\mathrm{seq}_b(\alpha) \mid \alpha \in A\}$$

of sequences. If $X \subseteq \Sigma_b^\infty$ then

$$\mathrm{real}_b(X) = \{\mathrm{real}_b(x) \mid x \in X\}.$$

For a positive number x we use the notation $\log_b(x) = \lceil \log_b(x) \rceil$.

Construction 4.1 *Let $d : \Sigma_b^* \to [0,\infty)$ be a polynomially-bounded martingale with a savings account g.*

We define $\gamma : \Sigma_b^* \to [0,1]$ a probability measure $\gamma(w) := b^{-|w|}d(w)$.

Using the Carathéodory extension to Borel sets, γ can be extended to any interval $[a,c]$; we denote with $\hat{\gamma}$ this extension. (In fact if we consider all $U \subseteq \Sigma_b^*$ such that all $u, v \in U, u \neq v$ are incomparable and $[u]_b \subseteq [a,c]$ for all $u \in U$, then $\hat{\gamma}([a,c]) = \sup_U \sum_{u \in U} \gamma(u)$).

We define $\mu : \{0,1\}^* \to [0,1]$ by $\mu(y) = \hat{\gamma}([y]_2)$.

Finally we define $d^{(2)} : \{0,1\}^* \to [0,\infty)$ by $d^{(2)}(y) = 2^{|y|}\mu(y)$.

Theorem 4.2 *Assume that d is a base-b martingale that is polynomially bounded and g is a savings account of d, and let $d^{(2)}$ be defined from d and g as in Construction 4.1. Then*

$$real_b(S^\infty[g]) \subseteq real_2(S^\infty[d^{(2)}]).$$

Moreover, if d is computable in a nearly linear time bound not depending on b, then so is $d^{(2)}$.

Proof of Theorem 4.2.

Property 4.3 *Let $\alpha \in [0,1)$. If $\mathrm{seq}_b(\alpha) \in S^\infty[g]$, then $\mathrm{seq}_2(\alpha) \in S^\infty[d^{(2)}]$.*

Proof. Let $x = \mathrm{seq}_b(\alpha) \in S^\infty[g]$. Let $y = \mathrm{seq}_2(\alpha)$.

We use here that d has a savings account g, so if $g(x \upharpoonright n) > m$ then for all w with $x \upharpoonright n \sqsubseteq w$, $g(w) > m$.

Let $m \in \mathbb{N}$ and choose n such that $g(x \upharpoonright n) > m$. Let q be such that $[y \upharpoonright q]_2 \subseteq [x \upharpoonright n]_b$. Let us see that $d^{(2)}(y \upharpoonright q) > m$.

Let $r \in \mathbb{N}$. Let $A_r^q = \{w \in \Sigma_b^* \mid |w| = r \text{ and } [w]_b \subseteq [y \upharpoonright q]_2\}$. Then

$$\begin{aligned} d^{(2)}(y \upharpoonright q) &= 2^q \hat{\gamma}([y \upharpoonright q]_2) = 2^q \lim_r \sum_{w \in A_r^q} d(w) b^{-|w|} \\ &\geq 2^q m \lim_r \sum_{w \in A_r^q} b^{-|w|} = 2^q m 2^{-q} = m. \end{aligned}$$

The last chain of equations holds because $[y \upharpoonright q]_2 \subseteq [x \upharpoonright n]_b$ and for every $w \in A_r^q$, $[w]_b \subseteq [y \upharpoonright q]_2$, so $x \upharpoonright n \sqsubseteq w$ for any $w \in A_r^q$.

□

We next compute $d^{(2)}$. For each $m \in \mathbb{N}$ we define $\mu_m : \{0,1\}^* \to [0,1]$ by

$$\mu_m(y) = \sum_{|w|=m, [w]_b \cap [y]_2 \neq \emptyset} \gamma(w).$$

Claim 4.4 *For every $y \in \{0,1\}^*$ and $m \in \mathbb{N}$, $|\mu(y) - \mu_m(y)| \leq 2b^{-m}m^c$.*

Proof. Let c be such that $d(w) \leq |w|^c$ for every w (using that d is polynomially bounded). Then since at most two strings w with $|w| = m$ have the property that $[w]_b \cap [y]_2 \neq \emptyset$ and $[w]_b \not\subseteq [y]_2$, we have

$$|\mu(y) - \mu_m(y)| \leq 2b^{-m}m^c.$$

□

For each $m \in \mathbb{N}$ we define $d_m^{(2)} : \{0,1\}^* \to [0,\infty)$ by $d_m^{(2)}(y) = 2^{|y|}\mu_m(y)$.

Claim 4.5 *For some $c > 0$, for every $y \in \{0,1\}^*$, for every $m \in \mathbb{N}$,*

$$|d^{(2)}(y) - d^{(2)}_m(y)| \leq 2^{|y|} 2^{-m \log b + c \log m}.$$

Corollary 4.6 *For some $c' > 0$, for every $y \in \{0,1\}^*$,*

$$|d^{(2)}(y) - d^{(2)}_{|y|/\log b + c' \log |y|}(y)| \leq 1/|y|^3.$$

Proof. Take $c' = (4+c)/\log b$ and use the previous claim. □

Notice that the approximation of $d^{(2)}$ is slow, but it is enough for the diagonalization performed in the next section.

Property 4.7 *For $m \in \mathbb{N}$, $y \in \{0,1\}^*$, $d^{(2)}_m(y)$ can be computed by considering a maximum of $2b$ neighbor strings $w \in \Sigma^r_b$ for $r = |y|/\log b$ to m, computing $d(w)$ for each of them and doing an addition and a multiplication for each.*

Proof. Consider P, the smallest prefix free set of strings $w \in \Sigma^*_b$ such that $[w]_b \subseteq [y]_2$, and notice that $|w| \geq |y|/\log b$ for each such string. For each r there are at most $2b-2$ strings of length r in P (otherwise we can replace some of them by a single string of length $r-1$). For length m we may need two more strings $|w| = m, [w]_b \cap [y]_2 \neq \emptyset$.

□

Corollary 4.8 *For $y \in \{0,1\}^*$, $d^{(2)}_{|y|/\log b + c' \log |y|}(y)$ can be computed by considering a maximum of $2b$ neighbor strings $w \in \Sigma^r_b$ for $r = |y|/\log b$ to $|y|/\log b + c' \log |y|$, computing $d(w)$ for each of them and doing an addition and a multiplication for each.*

By Corollary 4.6 $f(y) = d^{(2)}_{|y|/\log b + c' \log |y|}(y)$ approximates $d^{(2)}(y)$ within a $1/|y|^3$ bound, and by the last corollary f can be computed in nearly linear time. In order to have a nearly linear time bound independent of b consider only y for which $log|y| \geq 2b$.

This concludes the proof of Theorem 4.2. □

5 Absolutely Normal Numbers

In this section we give an algorithm that diagonalizes against the Lempel-Ziv martingales for all bases in nearly linear time.

We use the following theorem

Theorem 5.1 *Let $(d_k)_{k \in \mathbb{N}}$ be a sequence of base-2 martingales such that for each of them there exists a function $\widehat{d_k} : \{0,1\}^* \to [0,\infty)$ with the following two properties*

1. *For every $y \in \{0,1\}^*$*

$$|d_k(y) - \widehat{d_k}(y)| \leq \frac{1}{|y|^3}.$$

2. $\widehat{d_k}$ is computable in a nearly linear time bound that does not depend on k.

Then we can compute in nearly linear time a binary sequence x such that, for every k, $x \notin S^\infty[d_k]$.

Proof. Without loss of generality we assume that $d_k(\lambda) = 1$ for all k.

Let $d : \{0,1\}^* \to [0,\infty)$ be defined by

$$d(w) = \sum_{k=1}^{\log^2 |w|} 2^{-k-2^{\sqrt{k}}} \widehat{d_k}(w).$$

Our algorithm will diagonalize against d, constructing a binary sequence x as follows. If $x \upharpoonright n$ has been defined then choose the next bit of x as $c \in \{0,1\}$ that minimizes $d((x \upharpoonright n)c)$.

Claim 5.2 *If $x \notin S^\infty[d]$ then for every k, $x \notin S^\infty[d_k]$.*

Let $n \in \mathbb{N}, k \in \mathbb{N}$, $n \geq 2^{\sqrt{k}}$.

$$d_k(x \upharpoonright n) \leq \widehat{d_k}(x \upharpoonright n) + 1/n^3 \leq$$

$$\leq 2^{k+2^{\sqrt{k}}} d(x \upharpoonright n) + 1/n^3$$

Claim 5.3 $x \notin S^\infty[d]$.

Let $w \in \{0,1\}^*$. We prove that there exists $c \in \{0,1\}$ such that $d(wc) \leq d(w) + 1/|w|^2$.

$$\begin{aligned}
d(wc) &= \sum_{k=1}^{\log^2(|w|+1)} 2^{-k-2^{\sqrt{k}}} \widehat{d_k}(wc) \\
&\leq \sum_{k=1}^{\log^2(|w|+1)} 2^{-k-2^{\sqrt{k}}} (d_k(wc) + 1/(|w|+1)^3) \\
&\leq \sum_{k=1}^{\log^2(|w|+1)} 2^{-k-2^{\sqrt{k}}} (d_k(w) + 1/(|w|+1)^3) \\
&\leq \sum_{k=1}^{\log^2(|w|)} 2^{-k-2^{\sqrt{k}}} (\widehat{d_k}(w) + 1/|w|^3) + \sum_{k=1}^{\log^2(|w|+1)} 2^{-k-2^{\sqrt{k}}} 1/(|w|+1)^3) \\
&\quad + \sum_{k=\log^2(|w|)+1}^{\log^2(|w|+1)} 2^{-k-2^{\sqrt{k}}} (d_k(w)) \\
&\leq d(w) + \sum_{k=1}^{\infty} 2^{-k-2^{\sqrt{k}}} 2/(|w|)^3) + \sum_{k=\log^2(|w|)+1}^{\log^2(|w|+1)} 2^{-k-2^{\sqrt{k}}} 2^{|w|} \\
&\leq d(w) + 1/|w|^2.
\end{aligned}$$

Therefore

$$d(x \upharpoonright n) \leq d(x \upharpoonright (n-1)) + 1/n^2 \leq C$$

and $x \notin S^\infty[d]$.

□

6 Open Problem

Many questions arise naturally from this work, but the following problem appears to be especially likely to demand new and useful methods.

As we have seen, normal numbers are closely connected to the theory of finite automata. Schnorr and Stimm [24] proved that normality is exactly the finite-state case of randomness. That is, a real number α is normal in a base $b \geq 2$ if and only if no finite-state automaton can make unbounded money betting on the successive digits of the base-b expansion of α with fair payoffs. The theory of finite-state dimension [9], which constrains Hausdorff dimension [15] to finite-state automata, assigns each real number α a finite-state dimension $\dim_{\mathrm{FS}}^{(b)}(\alpha) \in [0,1]$ in each base b. A real number α then turns out to be normal in base b if and only if $\dim_{\mathrm{FS}}^{(b)}(\alpha) = 1$ [6]. Do there exist *absolutely dimensioned numbers*, i.e., real numbers α for which $\dim_{\mathrm{FS}}(\alpha) = \dim_{\mathrm{FS}}^{(b)}(\alpha)$ does not depend on b, and $0 < \dim_{\mathrm{FS}}(\alpha) < 1$?

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