

Tutorial: Exact Numerical Computation in Algebra and Geometry

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PART 1

Exact Numeric Computation and the Zero Problem

“The history of the zero recognition problem is somewhat confused by the fact that many people do not recognize it as a problem at all.”

— DANIEL RICHARDSON (1996)

“Algebra is generous, she often gives more than is asked of her.”

— JEAN LE ROND D’ALEMBERT (1717-83)

Coming Up Next

1 Introduction: What is Geometric Computation?

2 Five Examples of Geometric Computation

3 Exact Numeric Computation – A Synthesis

4 Exact Geometric Computation

5 Constructive Zero Bounds

Introduction to Geometric Computation

- PUZZLE 1:
Is Geometry discrete or continuous?
- PUZZLE 2:
How come numbers do not arise in Computational Geometry?

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What is Computational Geometry?

Geometric Objects

- **Prototype:** Points, Lines, Circles (Euclidean Geometry)
- Arrangement of hyperplanes and hypersurfaces
- Zero sets and their Singularities
- Semi-algebraic sets
- Non-algebraic sets
- Geometric complexes

Geometric Problems

- Constructing geometric objects
- Searching in geometric complexes or structures

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Dual Descriptions of Geometry

Where do Geometric Objects Live?

- As Points in Parametric Space \mathcal{P}

- ▶ E.g., for lines given by $L(a, b, c) := aX + bY + c = 0$, the space is $\mathcal{P} := \{(a, b, c) : a^2 + b^2 > 0\} \subseteq \mathbb{R}^3$.

- As Loci in Ambient Space \mathcal{A}

- ▶ E.g., Locus of the *Line*(1, -2, 0) is the set $\{(x, y) \in \mathbb{R}^2 : x - 2y = 0\} \subseteq \mathcal{A} = \mathbb{R}^2$.

- More involved example:

Cell Complexes (in the sense of algebraic topology)

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Computation: Geometric vs. Algebraic

Where is the Computation?

- **Algebraic Computation:** in parameter space \mathcal{P}
 - ▶ E.g., Gröbner bases
 - ▶ Polynomial manipulation, Expensive (double exponential time)
- **Geometric Computation:** in ambient space \mathcal{A}
 - ▶ E.g., Finding Zeros of Polynomials in \mathbb{R}^n
 - ▶ Numerical, Combinatorial, Adaptive (single exponential time)

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Answer to PUZZLE 1: “BOTH”

- Geometry is discrete (in \mathcal{P}) (algebraic computation)
- Geometry is continuous (in \mathcal{A}) (analytic computation)

Actions in the Ambient Space

- Geometric Relationships on different Object types arise in \mathcal{A}
 - ▶ E.g., Point is ON/LEFT/RIGHT of a Line
- Analytic properties of Objects comes from their loci
 - ▶ E.g., Proximity, Approximations, Isotopy, etc

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- Up Next : What do Computational Geometers think?

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Five Examples of Geometric Computation

- (I) Convex Hulls
- (II) Euclidean Shortest Path
- (III) Disc Avoiding Shortest Path
- (IV) Mesh Generation
- (V) Discrete Morse Theory

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- $n = 2, 3$: find a convex polygon or polytope

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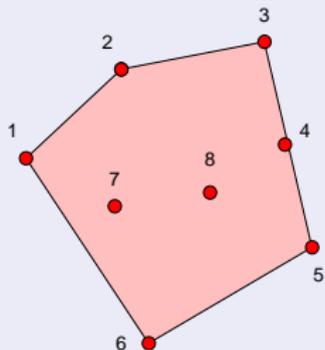
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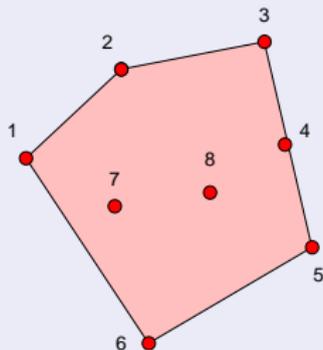
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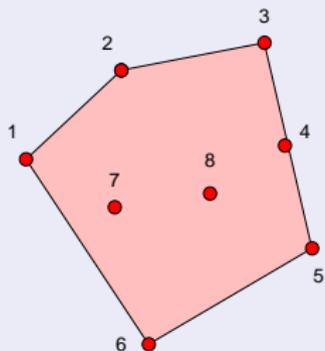


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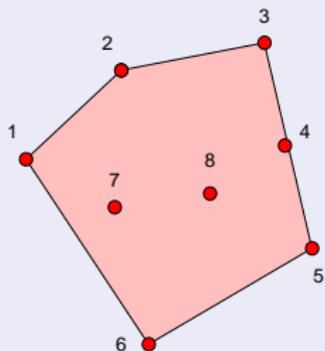
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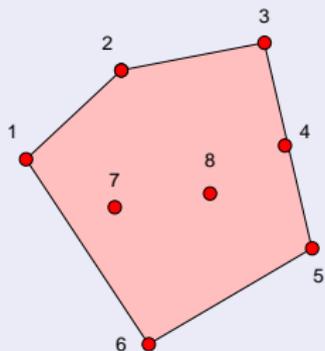
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(II) Euclidean Shortest Path (ESP)

Shortest Path amidst Polygonal Obstacles

- Shortest path from p to q avoiding A, B, C

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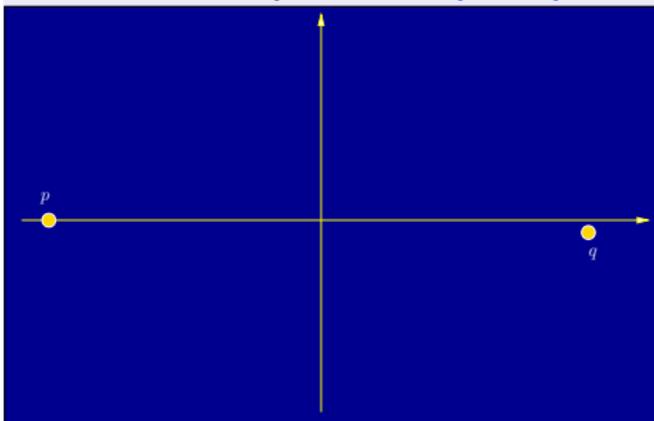
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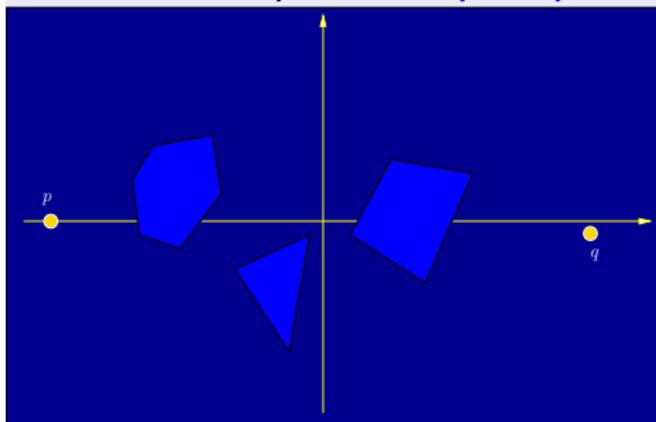
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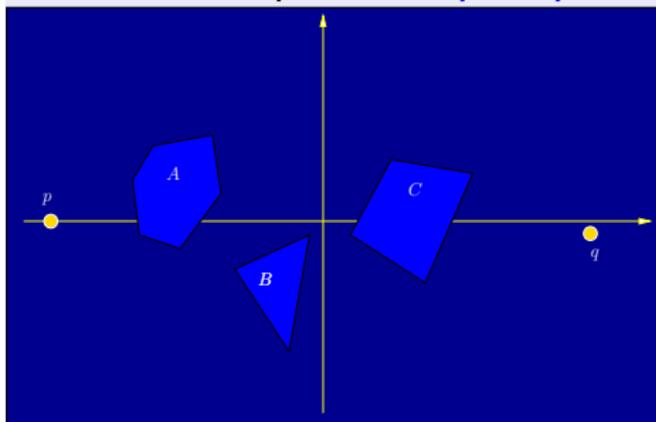
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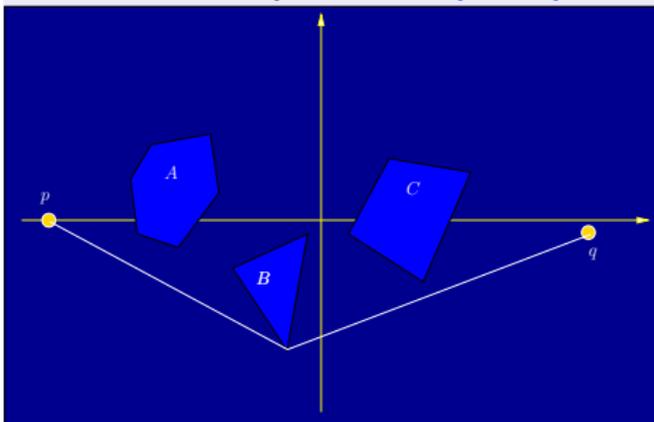
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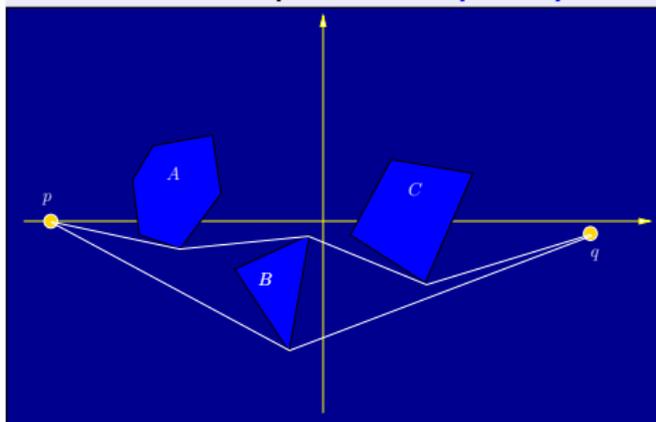
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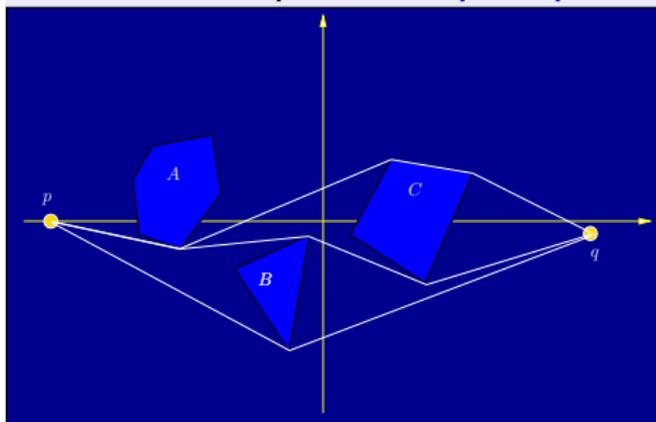
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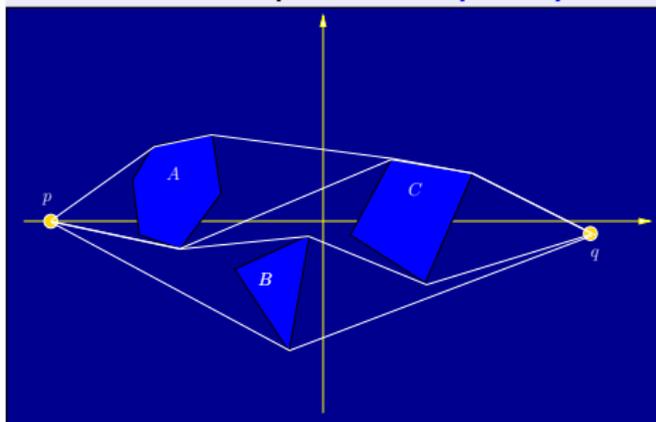
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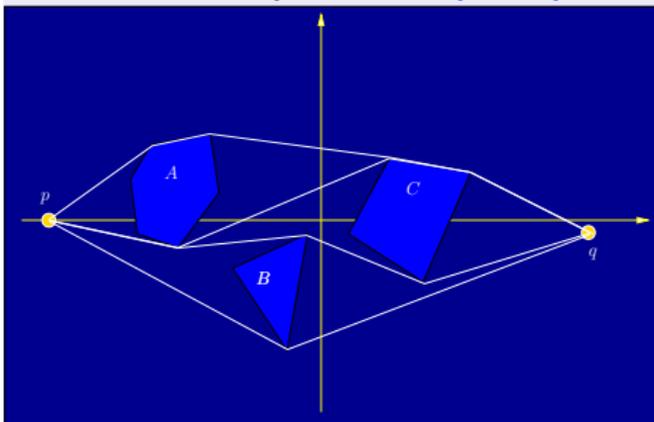


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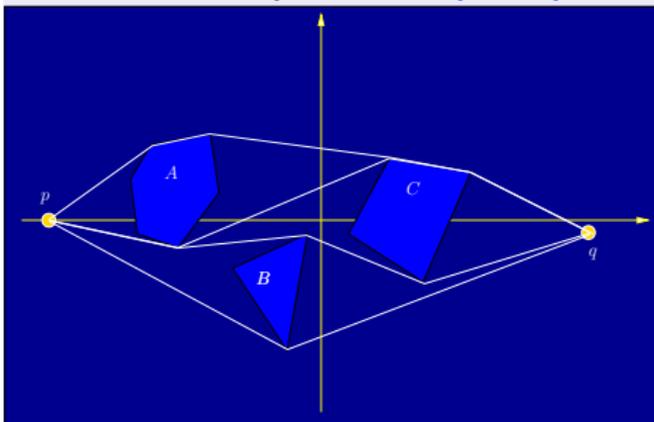


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Reduction to Dijkstra's Algorithm

- **Combinatorial complexity: $O(n^2 \log n)$ (negligible)**
- Sum of Square-roots Problem: **Is $\sum_{i=1}^m a_i \sqrt{b_i} = 0$?**
- Not known to be polynomial-time!
- Algebraic Approach: **Repeated Squaring Method** (Nontrivial for Inequalities!)
 - $\Omega(2^m)$ (slow, unless you are lucky! (Illustrate))
- Numerical Approach: **Zero Bound Method**
 - $O(\log(1/|e|))$ (fast, unless you are unlucky! (Illustrate))
- **Luck deals differently for the two approaches**

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- Sum of Square-roots Problem: $\text{Is } \sum_{i=1}^m a_i \sqrt{b_i} = 0?$
- **Not known to be polynomial-time!**
- Algebraic Approach: Repeated Squaring Method (Nontrivial for Inequalities!)
 $\Omega(2^m)$ (slow, unless you are lucky! (Illustrate))
- Numerical Approach: Zero Bound Method
 $O(\log(1/|e|))$ (fast, unless you are unlucky! (Illustrate))
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ESP, contd.

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Shortest Path amidst Discs

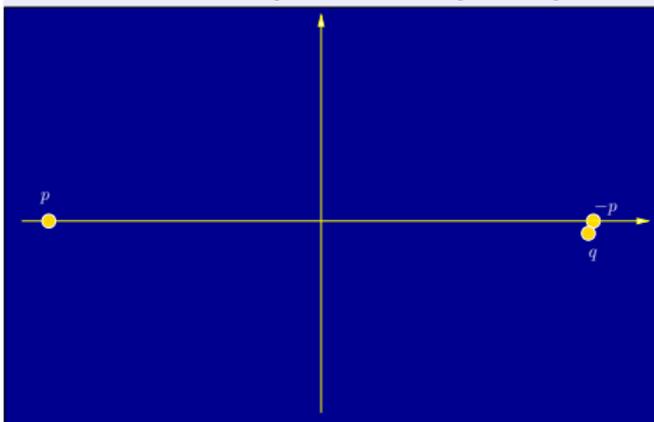
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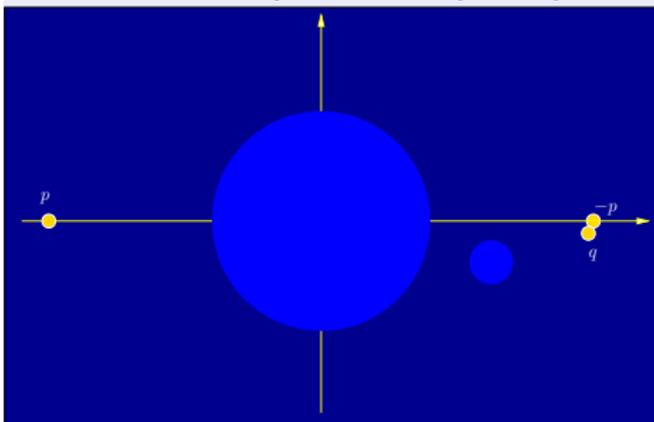
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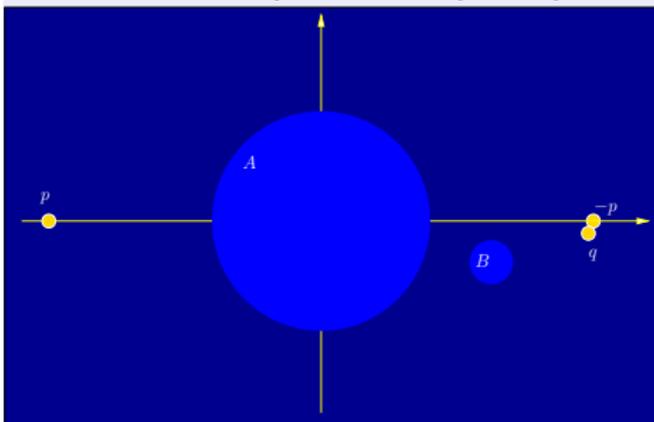
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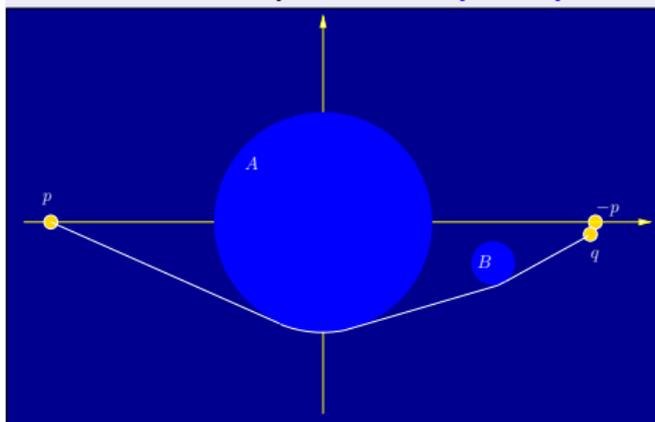
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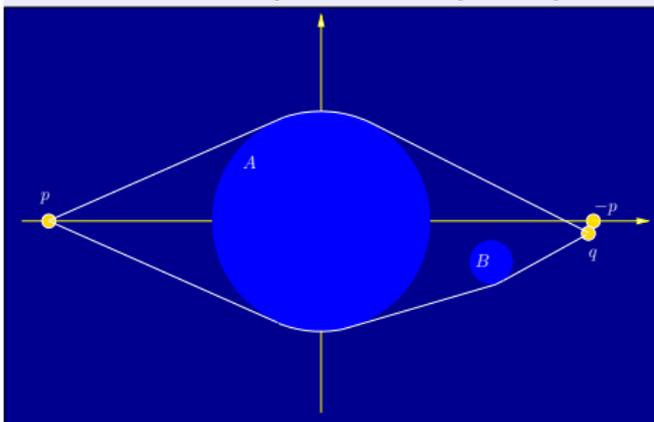
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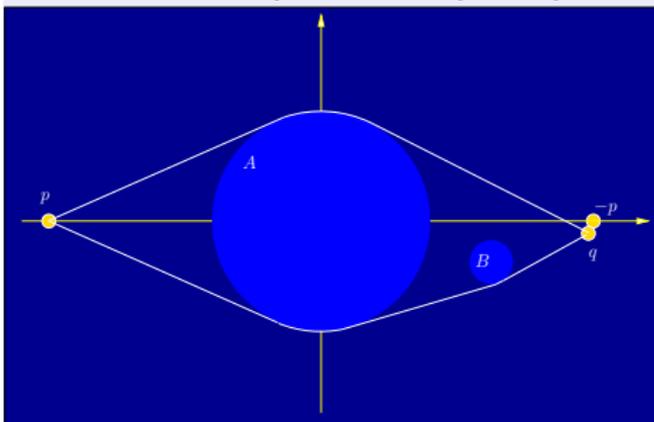


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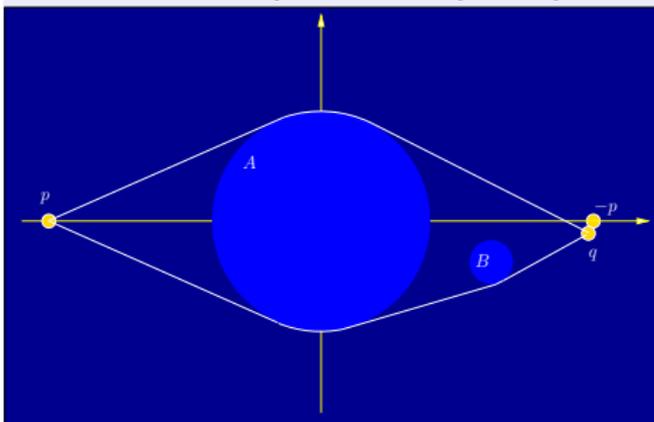


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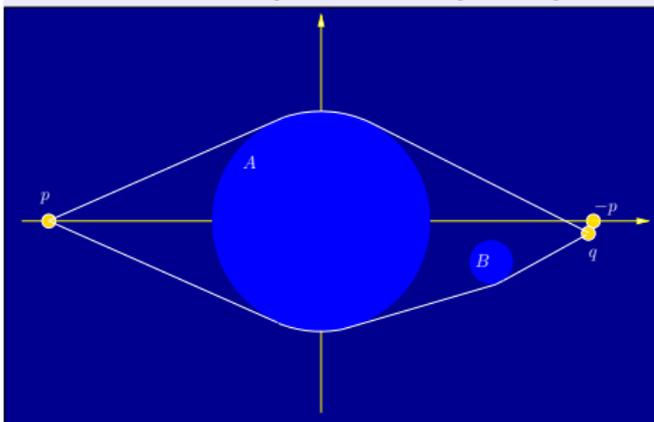


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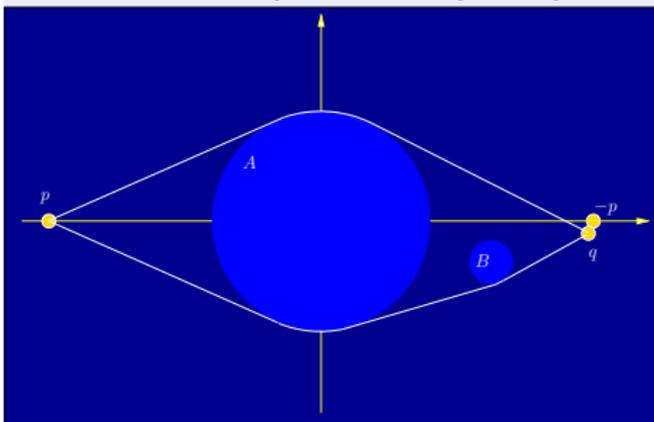


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- **Combinatorial complexity:** $O(n^2 \log n)$ (negligible, exercise)
- Path length = $\gamma + \alpha$
where γ is algebraic, but α is transcendental
- Not even clear that we can compute this!
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- Reference: my 2006 paper with E.Chang, S.W.Choi, D.Kwon, H.Park.

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Addition/Subtraction of Arc Lengths

Simple Case: Unit Discs

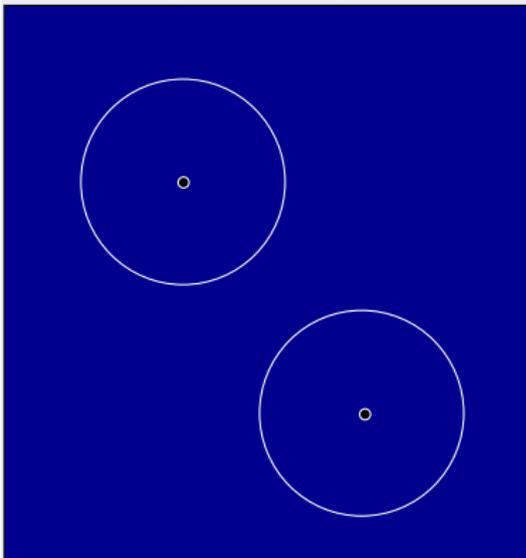
Let $A = [C, p, q, n]$ and $A' = [C', p', q', n']$ encode two arc lengths.



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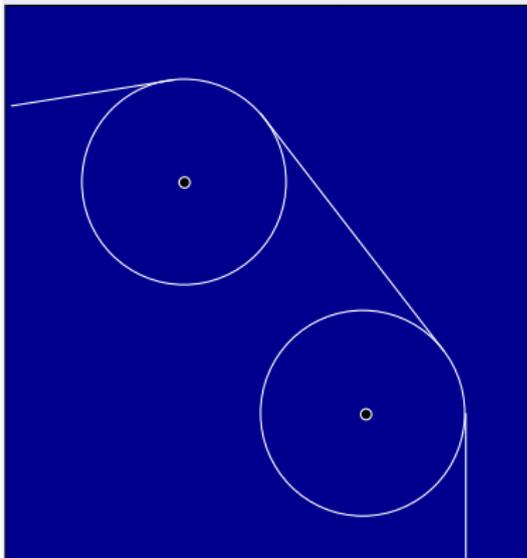
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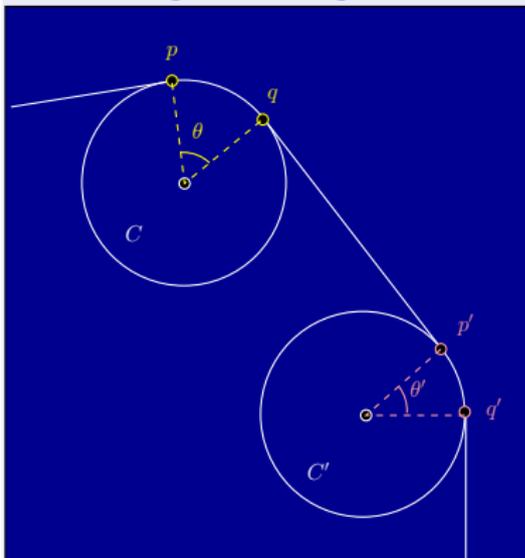
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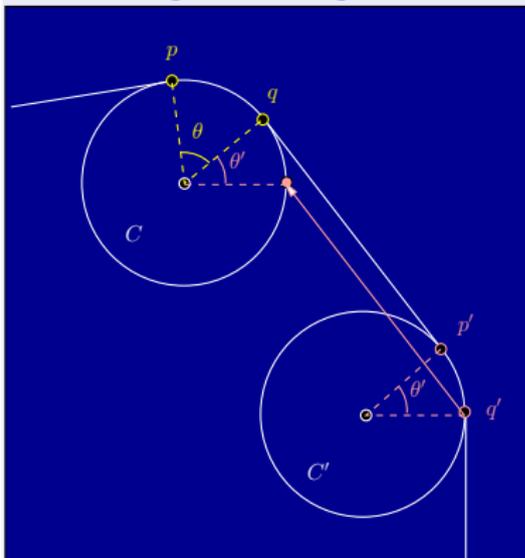
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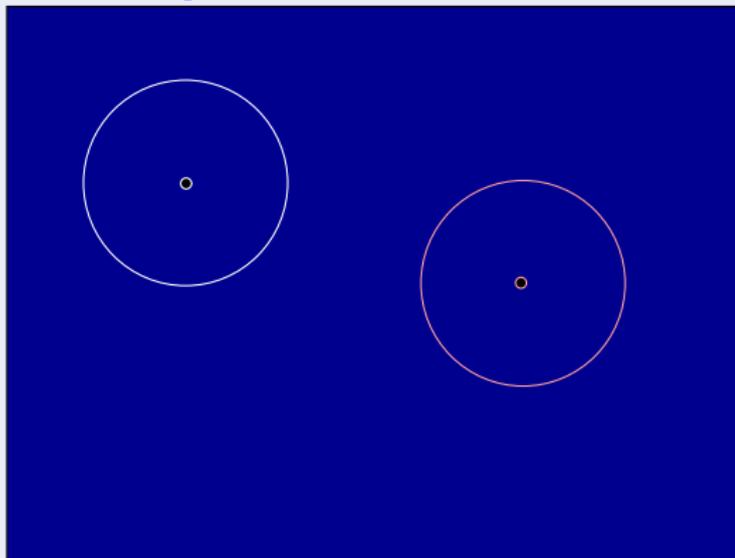
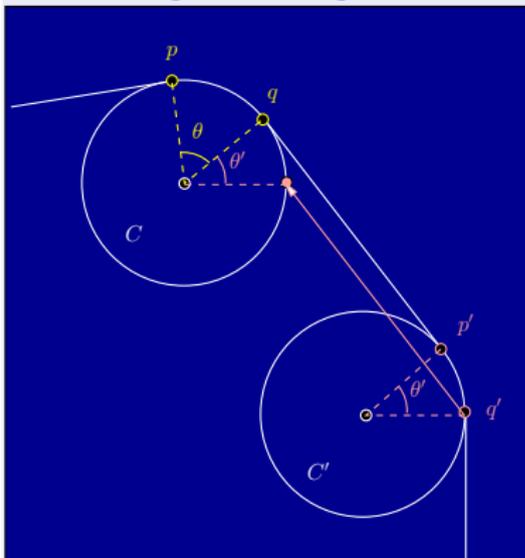
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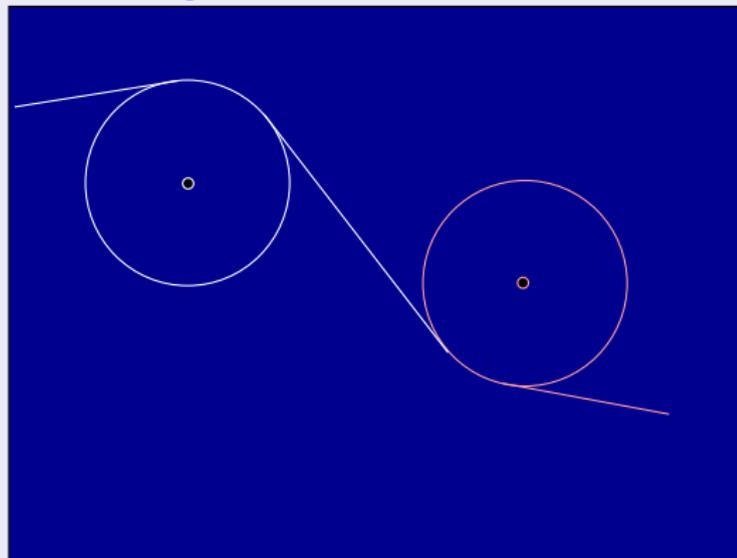
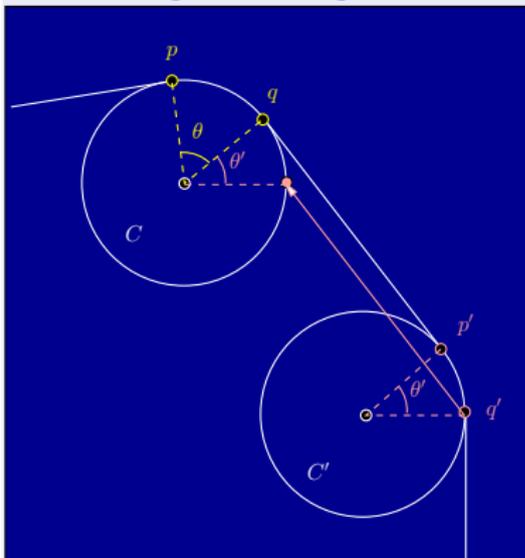
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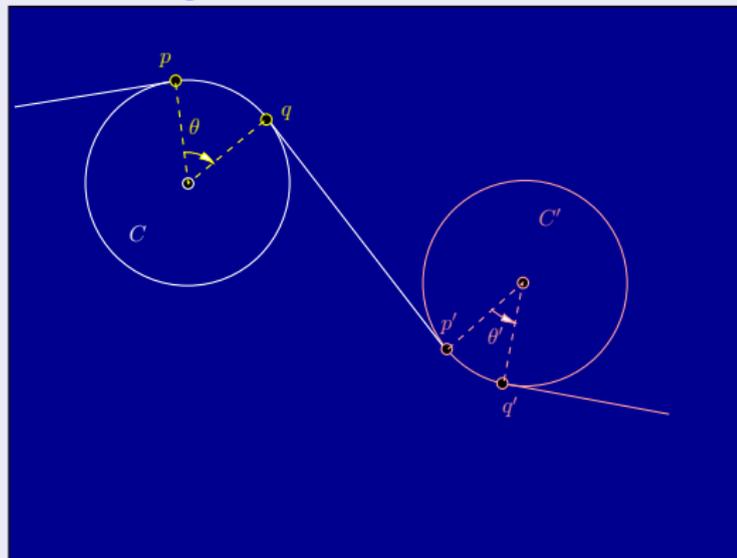
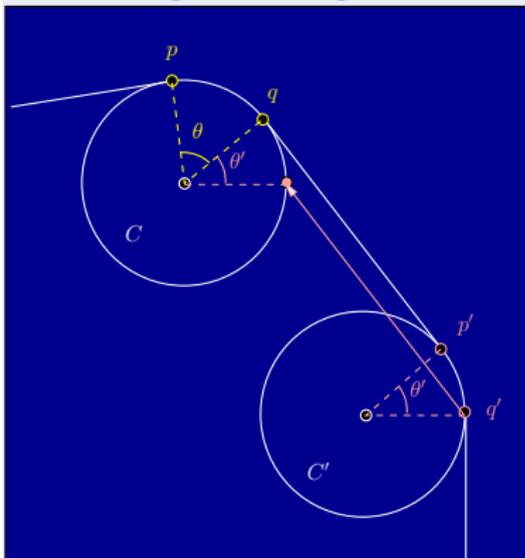
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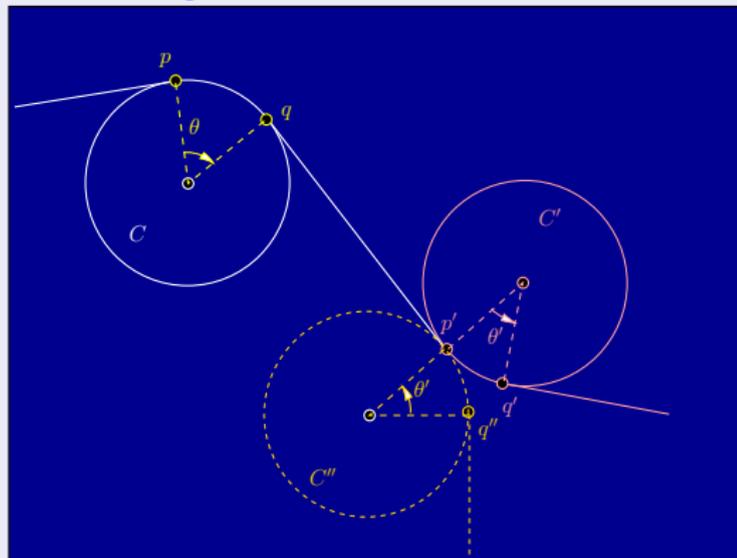
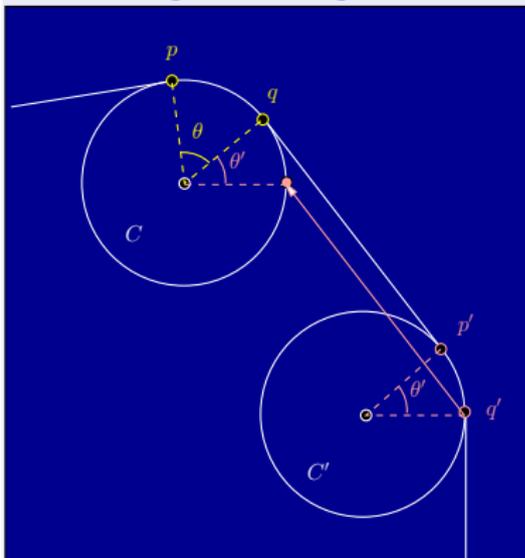
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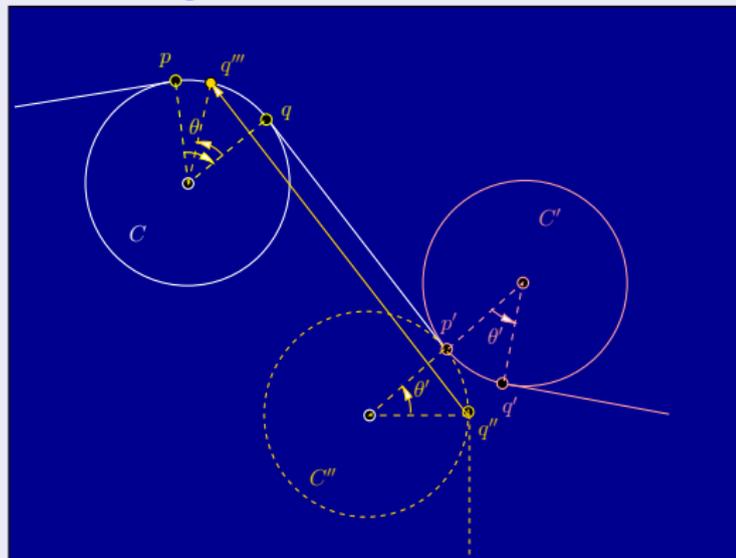
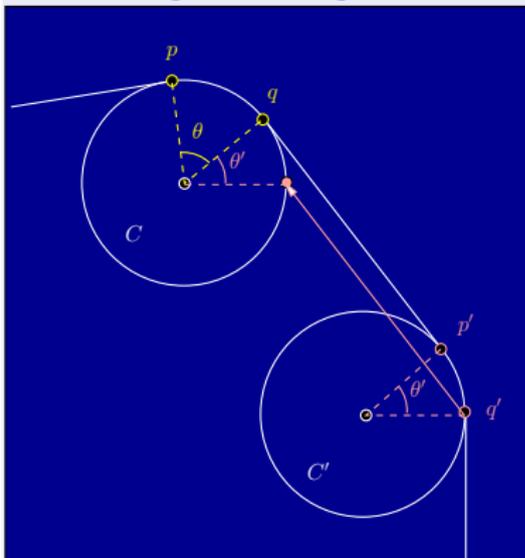
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Theorem (Unit Disc)

Shortest Path for unit disc obstacles is computable.

Theorem (Commensurable Radii)

Shortest Path for commensurable radii discs is computable.

No complexity Bounds!

Appeal to Baker's Linear Form in Logarithms: $|\alpha_0 + \sum_{i=1}^n \alpha_i \log \beta_i| > B$

Theorem (Commensurable Radii Complexity)

Shortest Paths for rational discs is in single-exponential time.

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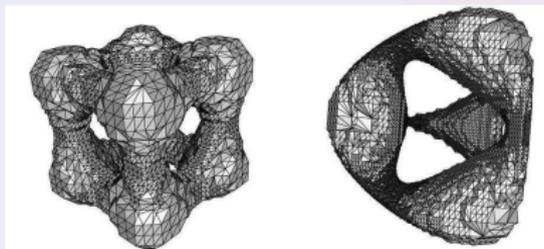
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(IV) Mesh Generation

Meshing of Surfaces

- **Surface** $S = f^{-1}(0)$ where $f : \mathbb{R}^n \rightarrow \mathbb{R}$ ($n = 1, 2, 3$)
- Wants a triangulated surface \tilde{S} that is isotopic to S



- Case $n = 1$ is root isolation !
- Return to meshing in Lecture 2

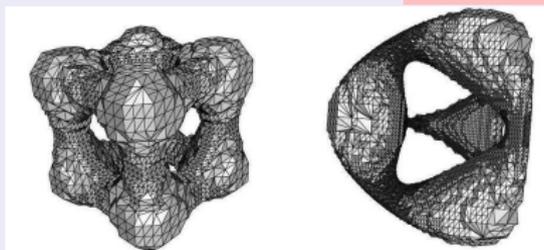
Applications

Visualization, Graphics, Simulation, Modeling: **topology**

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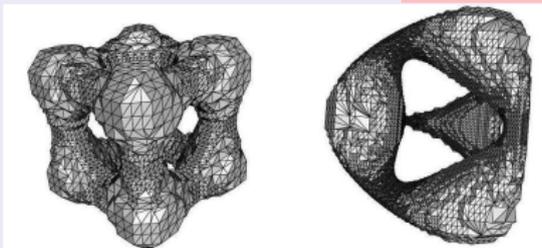
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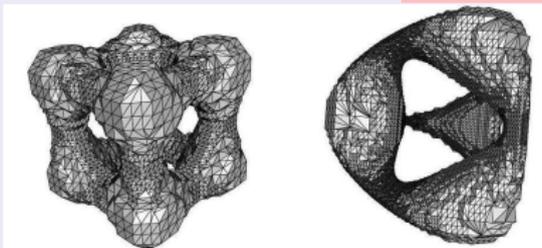
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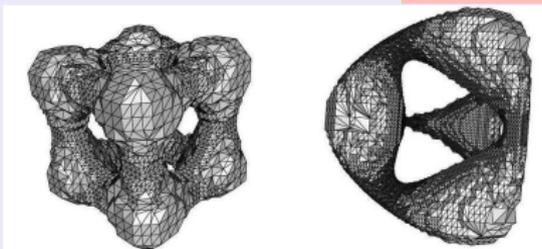
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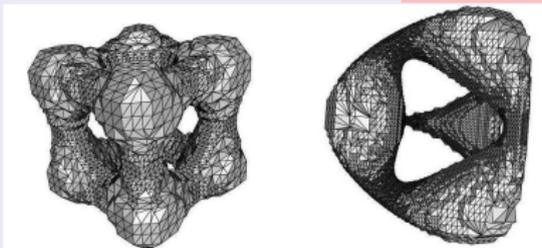
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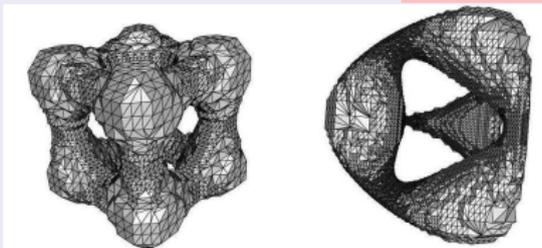
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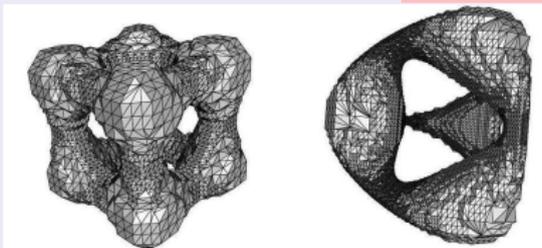
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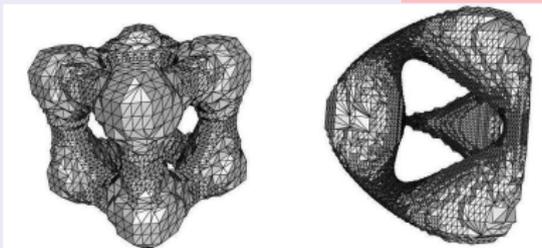
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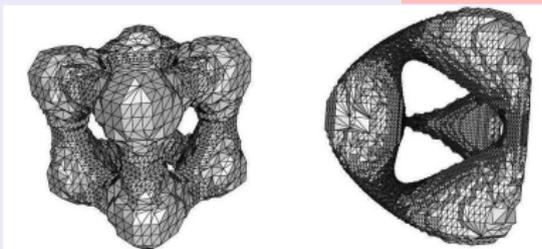
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- Wants a triangulated surface \tilde{S} that is isotopic to S

“Tangled Cube”



“Chair”

- Case $n = 1$ is root isolation !
- Return to meshing in Lecture 2

Applications

Visualization, Graphics, Simulation, Modeling: prerequisite

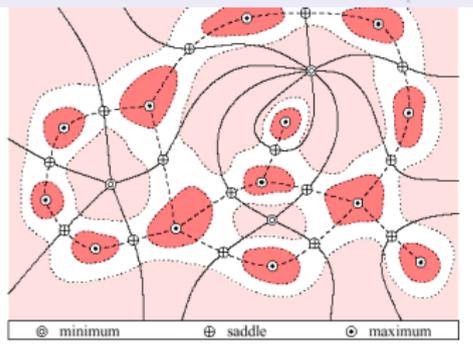
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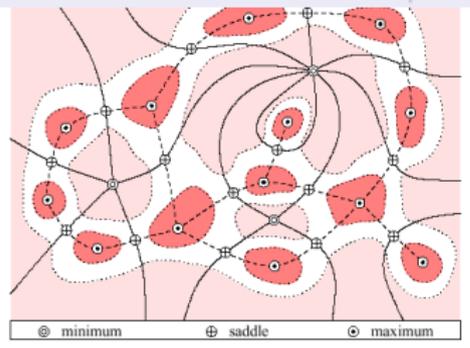


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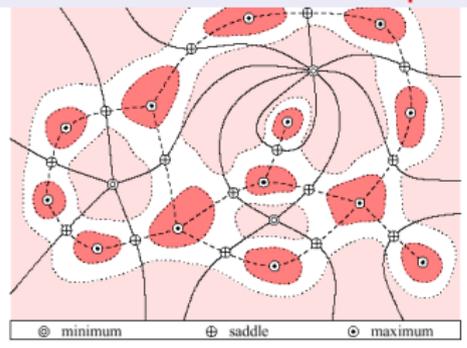


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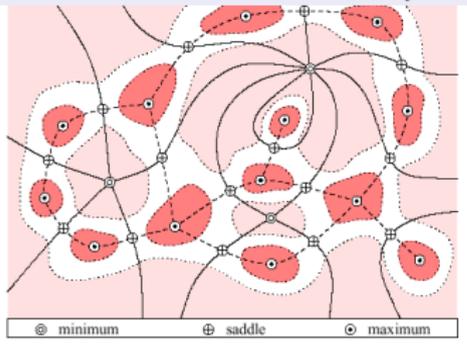


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Integral Lines

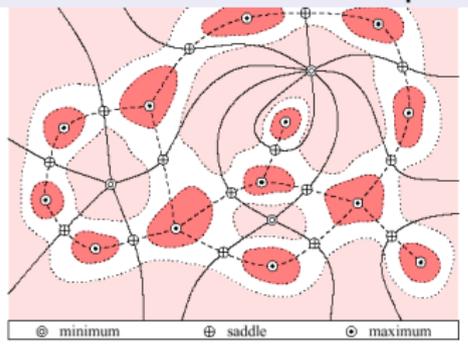
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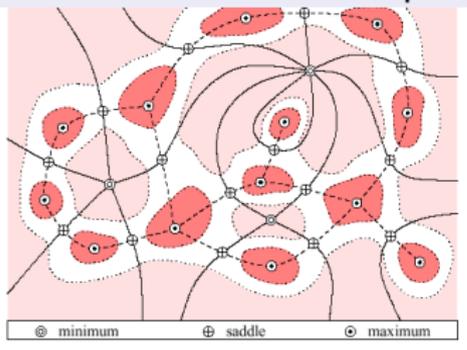
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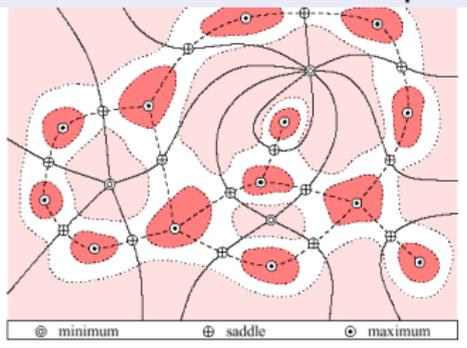
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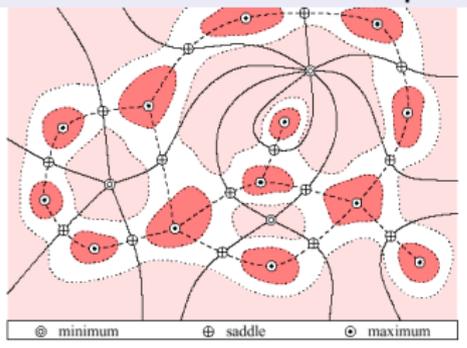
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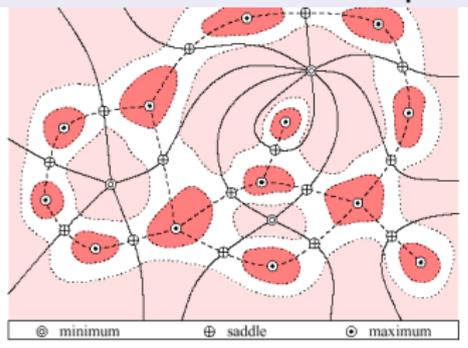
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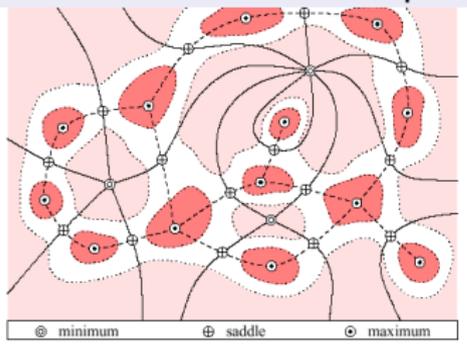
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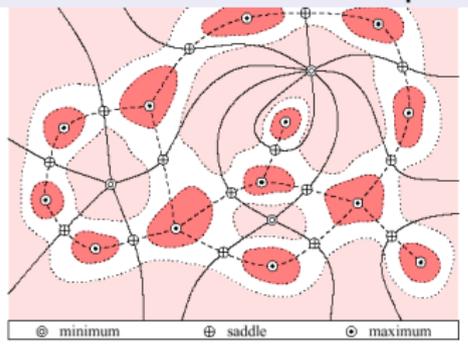
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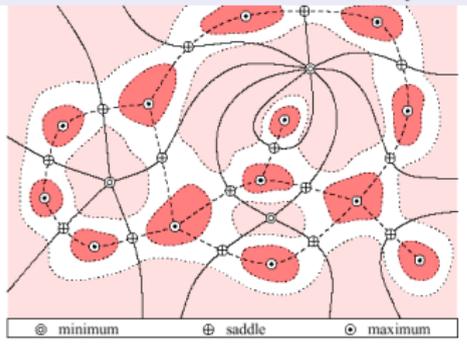
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I=classic, II=hard, III=very hard, IV=current, V=open
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Coming Up Next

- 1 Introduction: What is Geometric Computation?
- 2 Five Examples of Geometric Computation
- 3 Exact Numeric Computation – A Synthesis**
- 4 Exact Geometric Computation
- 5 Constructive Zero Bounds

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Geometry is always about **zeros**

- **Problem (I): Is a Point on a Hyperplane?**
- Problems (II),(III): Are two path lengths are equal?
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How to compute in a Continuum (\mathbb{R}^n)?

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- (EX') We may abstract away too much
 - ▶ cf. Problems (II) and (III)
- (AP) Only continuous functions are computable
 - ▶ Geometry is a **discontinuous** phenomenon
- (AP') Approximate geometry maybe harder than exact geometry
 - ▶ Exercise: Program a geometric algorithm w/o equality test

Other Issues

You cannot avoid the Zero Problem

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Duality in Numbers

- **Physics Analogy:**

	Discrete	Continuous
Light	particle	wave
▶ \mathbb{R}	field	metric space
Numbers	algebraic	analytic
α	$= \sqrt{15 - \sqrt{224}}$	≈ 0.0223

- $\sqrt{15 - \sqrt{224}}$ is exact, but 0.0223 is more useful!

WHY? Want the *look* of α in the container

NOTE: a physicist and an engineer both in a lab—

- How to capture this Duality?

For exact calculations, need algebraic numbers

For analytical purposes, need an approximation process

What about floating zero? (Algebraic or Numeric?)

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WHY? What the heck is α in the context of physics?
 (CFT is physical and an algebraic field is a bit abstract)

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WHY? What the *idea* of α is the constant of the
 JCTF's physical and an engineer needs a *number* to use.

- How to capture this Duality?

For each *discrete* number, need an *analytic* expression
 For each *analytic* expression, need an *approximate* number
 What about *floating point*? (Approximate numbers)

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Why? What the *idea* of α is the common one.

• CFB: a physical and an algebraic world for α .

- How to capture this Duality?

Field of Algebraic Numbers

Field of Analytic Numbers, based on metric spaces

What does duality mean in this context?

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Why? What the value of α is the constant of the metric space. It's a physical and not a mathematical quantity.

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Why? What's the point of this? Is the continuous world more useful than the discrete world? Or vice versa?

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Why? What do you do if you have a number that is not rational?
 How do you capture this duality?

- How to capture this Duality?

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- ▶ JOKE: a physicist and an engineer were in a hot-air balloon...

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Mini Summary

- Geometry is decided by Zeros
- Zero is a special number
- Numbers have a dual nature: need dual representation
- Up Next : A General Solution

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The Universal Solution (EGC)

Key Principle of Exact Geometric Computation (EGC)

- **Algorithm = Sequence of Steps**

- Steps = Construction `x := y + 2;` or Tests `if x = 0 goto L`
- Geometric relations determined by Tests (Zero or Sign)
- THUS: if Tests are **error free**, the Geometry is **exact**
- Numerical robustness follows! **Take-home message**

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Implementing the Universal Solution (Core Library)

Any programmer can access this capability

```
#define Core_Level 3  
#include "CORE.h"  
.... Standard C++ Program ....
```

Numerical Accuracy API

- Level 1: Machine Accuracy (int, long, float, double)
- Level 2: Arbitrary Accuracy (BigInt, BigRat, BigFloat)
- Level 3: Guaranteed Accuracy (Expr)
- Program should compile at every Accuracy Level

Promotion/Demotion Rules: e.g., `double → BigFloat → Expr`

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What is Achieved?

Features

- **Removed numerical non-robustness from geometry (!)**
- Algorithm-independent solution to non-robustness
- Standard (Euclidean) geometry (why important?)
- Exactness in geometry (can use approximate numbers !)
- Implemented in **LEDA** , **CGAL** , **Core Library**

Other Implications

- A new approach to do algebraic number computation
- In Euclidean Shortest Path, we need the signs of expressions like $\sum_{i=1}^{100} a_i \sqrt{b_i}$.

Standard algebraic approach is doomed

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Adaptive Zero Determination

Core of Core Library

- **MUST not use algebraic method!**
- Numerical method based on Zero Bounds
- Let $\Omega = \{+, -, \times, \dots\} \cup \mathbb{Z}$ be a class of operators
 - $ZERO(\Omega)$ is the corresponding zero problem
- A **Zero Bound** for Ω is a function $B : Expr(\Omega) \rightarrow \mathbb{R}_{\geq 0}$ such that $e \in Expr(\Omega)$ is non-zero implies

$$|e| > B(e)$$

- How to use zero bounds? Combine with approximation.
- Zero Bound is the bottleneck only in case of zero.

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Some Constructive Bounds

- Degree-Measure Bounds [Mignotte (1982)], [Sekigawa (1997)]
- Degree-Height, Degree-Length [Yap-Dubé (1994)]
- BFMS Bound [Burnikel et al (1989)]
- Eigenvalue Bounds [Scheinerman (2000)]
- Conjugate Bounds [Li-Yap (2001)]
- BFMSS Bound [Burnikel et al (2001)]
 - ▶ One of the best bounds
- k -ary Method [Pion-Yap (2002)]
 - ▶ Idea: division is bad. k -ary numbers are good

An Example

- Consider the $e = \sqrt{x} + \sqrt{y} - \sqrt{x + y + 2\sqrt{xy}}$.
- Assume $x = a/b$ and $y = c/d$ where a, b, c, d are L -bit integers.
- Then Li-Yap Bound is $28L + 60$ bits, BFMSS is $96L + 30$ and Degree-Measure is $80L + 56$.

L	50	100	500	5000
BFMS	0.637	9.12	101.9	202.9
Measure	0.063	0.07	1.93	15.26
BFMSS	0.073	0.61	1.95	15.41
Li-Yap	0.013	0.07	1.88	1.89

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BFMS	0.637	9.12	101.9	202.9
Measure	0.063	0.07	1.93	15.26
BFMSS	0.073	0.61	1.95	15.41
Li-Yap	0.013	0.07	1.88	1.89

An Example

- Consider the $e = \sqrt{x} + \sqrt{y} - \sqrt{x + y + 2\sqrt{xy}}$.
- Assume $x = a/b$ and $y = c/d$ where a, b, c, d are L -bit integers.
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 - ▶ Discrete as well as Continuous
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