

PhD Pizza Seminar

#1

09/01/2024

Learn

Eat

Make Friends ♥



PhD Pizza Seminar

#1

09/01/2024



presents

Baptiste
Plaquevent-Jourdain
SERENA



As easy as a piece of cake

Analytically cutting infinite cakes (yum!)

Baptiste Plaquevent-Jourdain, with
Jean-Pierre Dussault, Université de Sherbrooke
Jean Charles Gilbert, INRIA Paris

January, 09 2024

Outline

1 My Personal Recipe

2 First part(s of the cake)

3 Formalism

4 An algorithm

5 Some improvements

Plan

1 My Personal Recipe

2 First part(s of the cake)

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Who are you listening to? (1)

origin

French PhD student from Brittany (sea, crêpes, galettes, Mont Saint-Michel...), then from ENSTA Paris

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Who are you listening to? (2)

current status

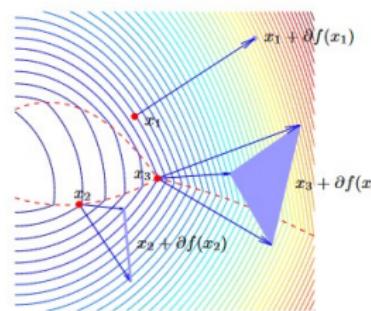
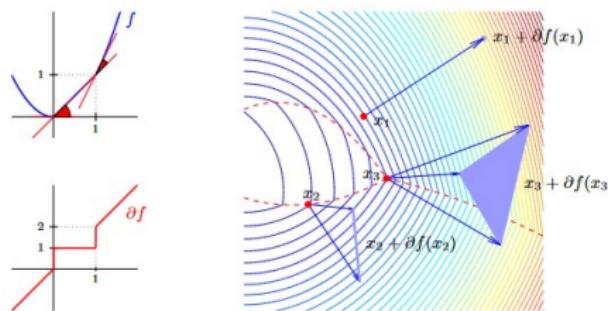
- starting 3rd year, finishing on December, 31st (unless...)
- "cotutelle" France-Québec, here during winter



Who are you listening to? (3)

My (first) subject

Initially doing nonsmooth optimization (theoretically)...



(Fragments d'Optimisation Différentiable - Théorie et Algorithmes)

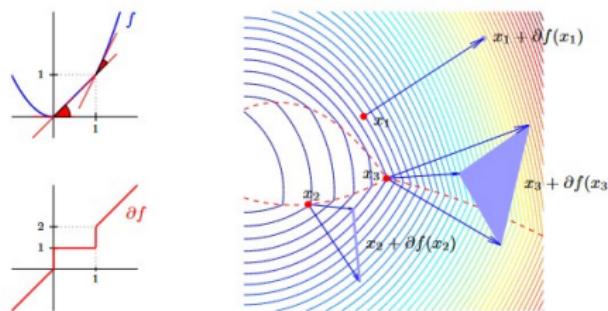
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Cutting cakes rules

main rule

cut:= line that completely cut the cake (no stopping in the middle)

second rule

We also assume the cakes are infinite (see later).

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A first taste - 1



One cut, 2 slices

A first taste - 1



One cut, 2 slices



Two cuts, 4 slices

A first taste - 2



Three cuts, 6 slices

p cuts, $2p$ slices

'Proof': every cut makes 2 previous slices becoming 4 smaller slices
 $2p \rightarrow (2p - 2) + 2 * 2 = (2p - 2) + 4 = 2(p + 1)$.

A first taste - 2



Three cuts, 6 slices



us around the pizzas

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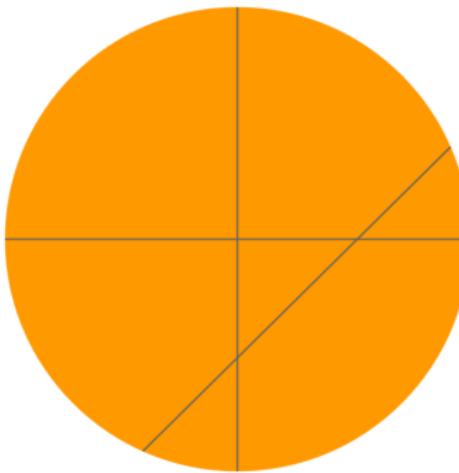
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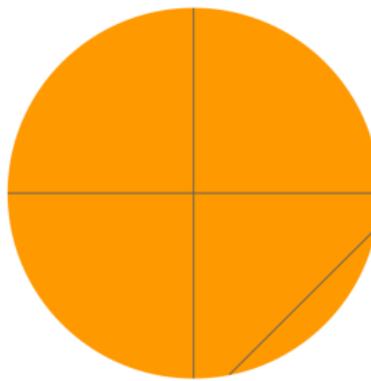
Other possibilities - 1

What about 7 parts ?



Asymmetric cuts - they don't all pass by the center/middle

Other possibilities - 2



Actually can't (really) have 5 slices: this is cheating. This does not respect the infinite cakes assumption.

But the 7-slices one still works: the $2p$ formula isn't valid...

Other possibilities - 3

Is it possible to get 8 slices in three cuts?

Other possibilities - 3



Summary

- symmetric cuts in 2D (all by the center): p cuts $\Rightarrow 2p$ slices
- cutting in a "new dimension" doubles ; 2^n slices!
- asymmetric cuts: it's harder

But what about a cake-shaped cake?

So here, p cuts mean $p + 1$ slices... because they're all parallel!

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Parallel sets in each dimension

But parallel set of cuts in each dimension also work:

$$p_1, p_2 \rightarrow (p_1 + 1) \times (p_2 + 1)$$



(you can check the slices after the pizzas :3)

Conclusion

So maybe not completely a piece of cake...

Depends on: dimension n , number of cuts p , and which cuts.

Observations: new dimension means doubling the cuts,
parallel cuts behave weirdly, 5 slices is hard to get...

Question

For a given set of cuts, how many slices do we get?

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Hyperplanes - 1

The cake n -dimensional, a 'cut' is an hyperplane.

= linear (affine) subspace of dimension $n - 1$ (codimension 1).

One hyperplane: $H = v^\perp = \{d \in \mathbb{R}^n : v^T d = 0\}$.

p cuts: p hyperplanes: $H_i = v_i^\perp, \forall i \in [1 : p]$, (v_i)_i = problem data.

halfspaces of an hyperplane

$$\mathbb{R}^n = H_i^- \cup H_i \cup H_i^+, \quad \begin{aligned} H_i^- &= \{d \in \mathbb{R}^n : v_i^T d < 0\} \\ H_i^+ &= \{d \in \mathbb{R}^n : v_i^T d > 0\} \end{aligned}$$

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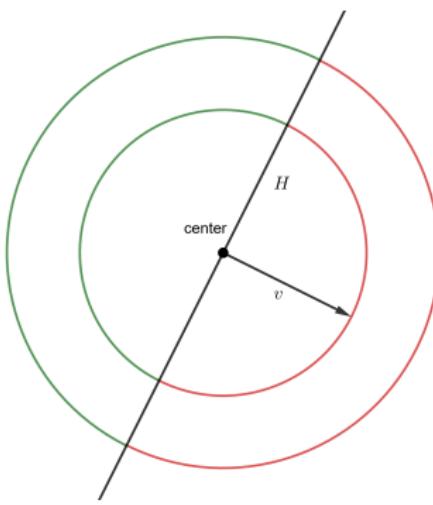
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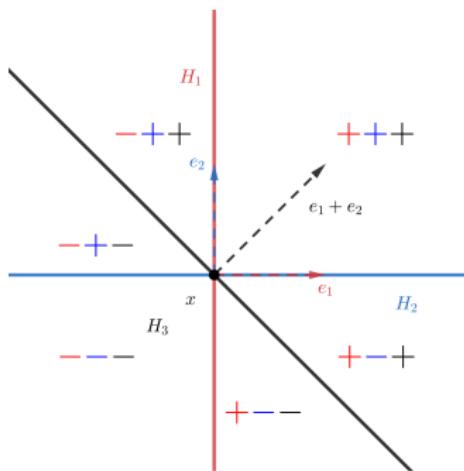
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Hyperplanes - 2



Each cut: a $-$ and a $+$ side: each of the p cuts, intersection of each halfspaces...

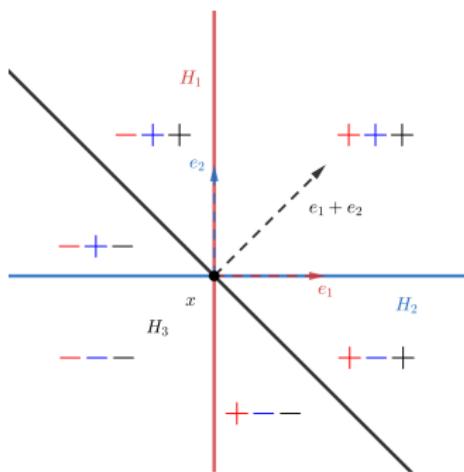
Illustration



$$H_1 = e_1^\perp, H_2 = e_2^\perp, H_3 = (e_1 + e_2)^\perp.$$

Actually, # of slices and on which side of each cut it is.

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Technical formalism

There are p cuts, 2^p potential slices ($\forall i \in [1 : p], \{-1, +1\}$)

Slice $s = (s_1, \dots, s_p) \in \{\pm 1\}^p$ exists $\Leftrightarrow H_1^{s_1} \cap H_2^{s_2} \cap \dots \cap H_p^{s_p} \neq \emptyset$

$$\begin{cases} H_i^+ : v_i^\top d > 0 \Leftrightarrow +v_i^\top d > 0 \\ H_i^- : v_i^\top d < 0 \Leftrightarrow -v_i^\top d > 0 \end{cases} \Leftrightarrow s_i v_i^\top d > 0$$

slice s non-empty $\Leftrightarrow d_s \in$ slice $s \Leftrightarrow \forall i \in [1 : p], s_i(v_i^\top d_s) > 0$

Verifying p linear equations = very simple...

But there are 2^p such systems.

Thus the interest of designing non-brute force algorithm.

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Main reasoning

Algorithm from [RČ18]:

- recursive binary tree that adds hyperplanes one at a time
- each node has descendant(s) $(s, +1)$ and/or $(s, -1)$
- checking one or two = main computational effort

Illustration of the regions and tree on the previous example

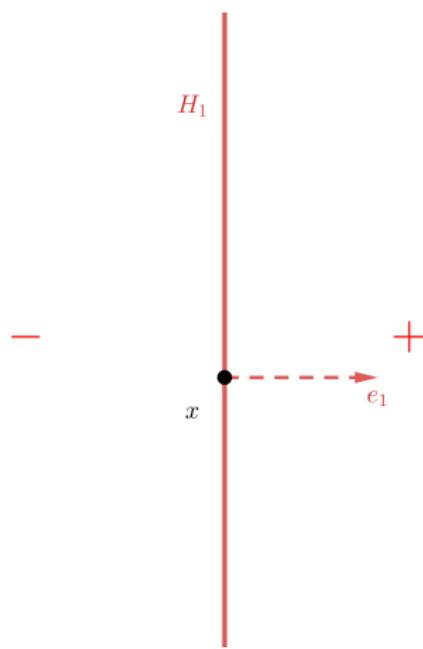


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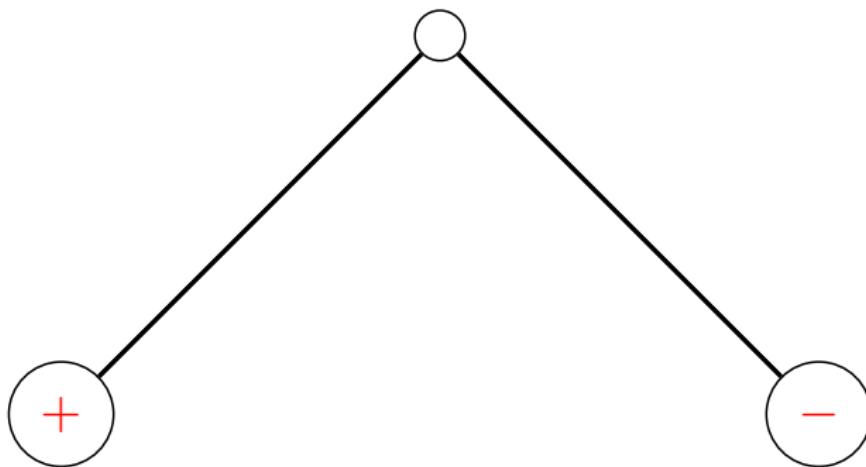


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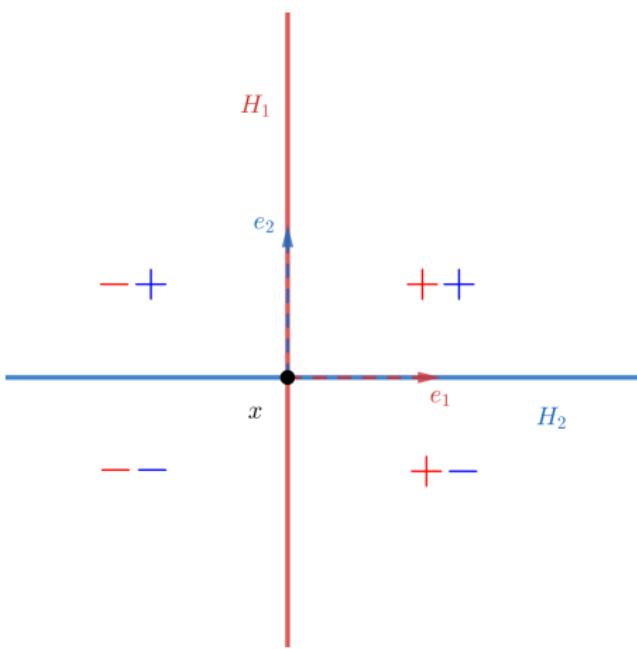


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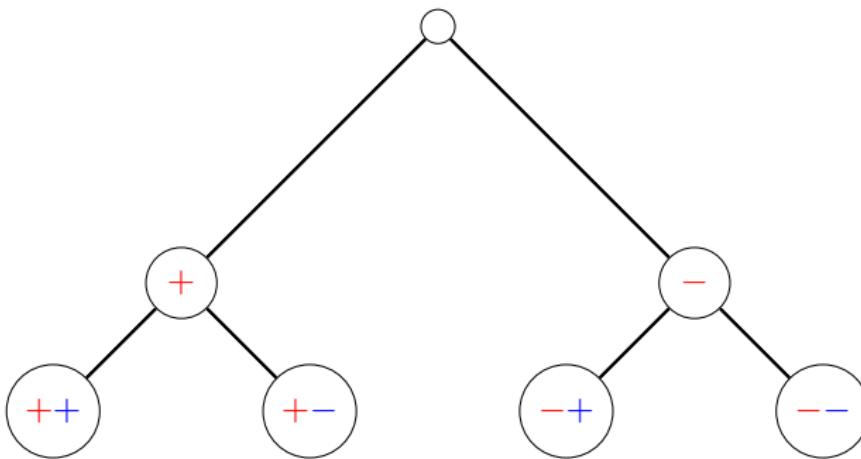


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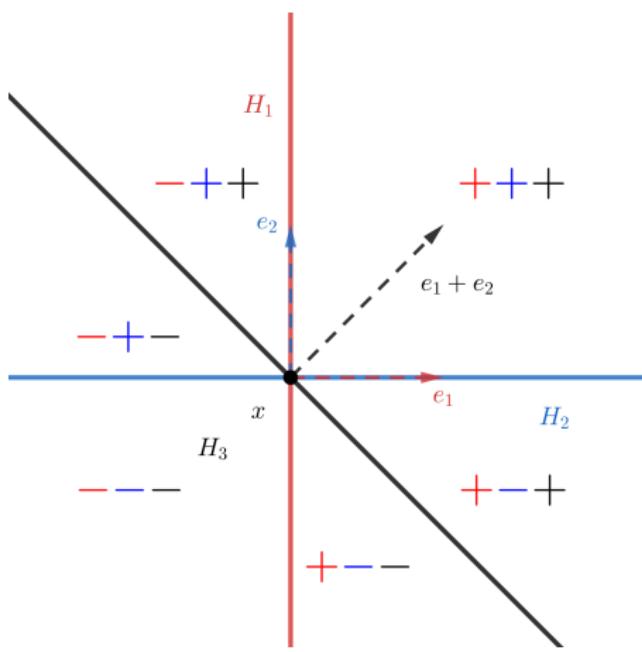
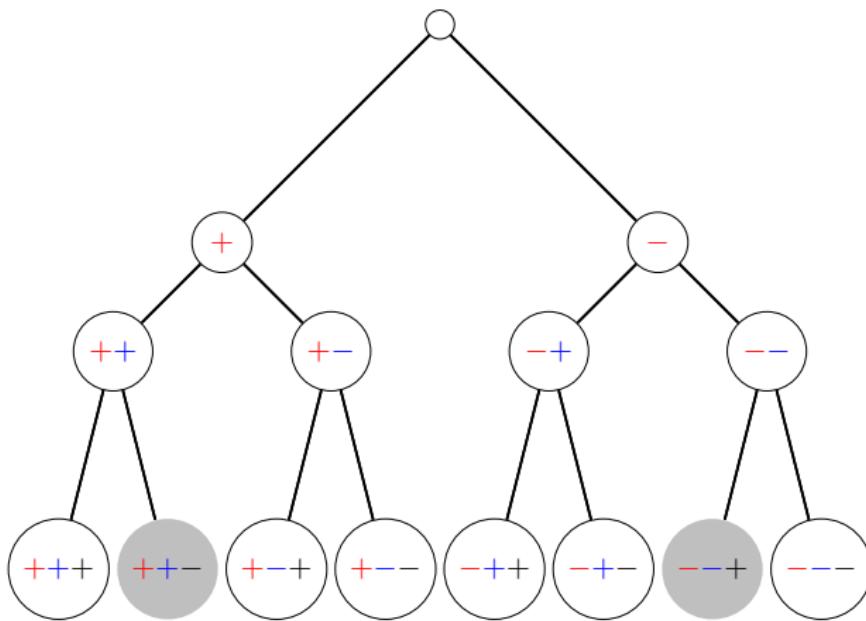


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Important property

At level $k < p$, for a slice $s \in \{\pm 1\}^k$,

$$\forall i \in [1 : k], \exists d_s, s_i v_i^T d_s > 0 \Rightarrow \begin{cases} \forall i \in [1 : k], s_i v_i^T d > 0 \\ \quad +v_{k+1}^T d > 0 \end{cases} ?$$
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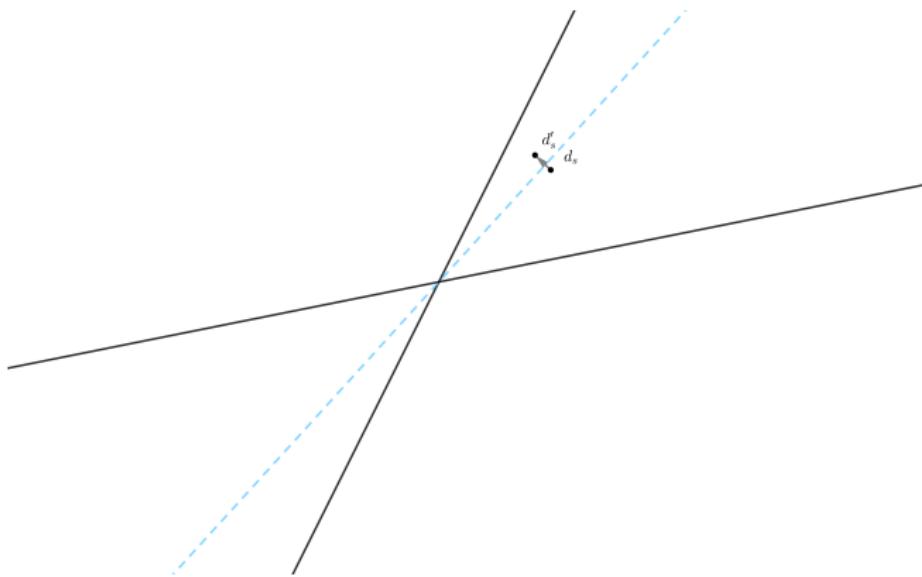
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Illustration



The point is "very close" to the new hyperplane, a small simple modification suffices.

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Reducing the node count

So $|v_{k+1}^T d_s|$ small \Rightarrow probably 2 descendants.

idea: contrapositive

$|v_{k+1}^T d_s|$ 'large' \rightarrow less chance of both $(s, +1)$ and $(s, -1)$.

Only a heuristic, but reasonably efficient.

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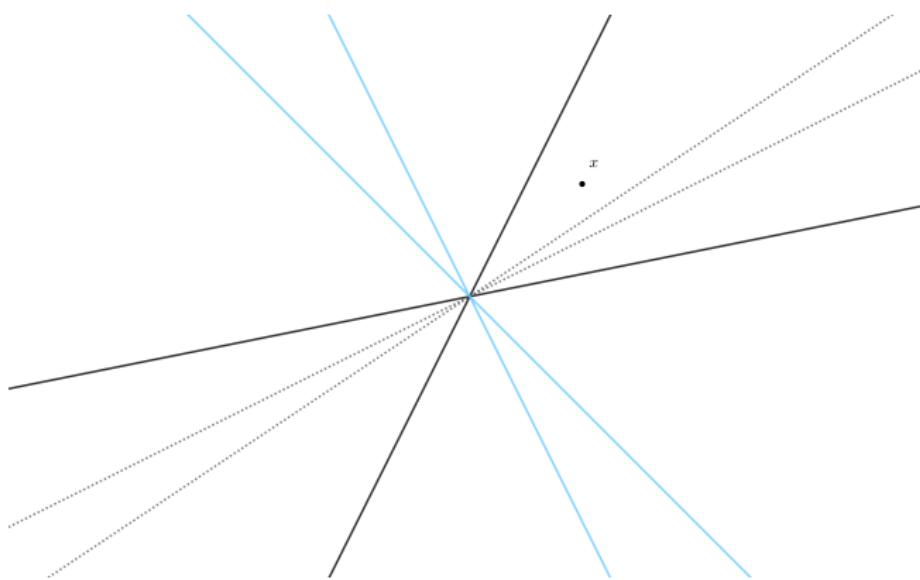
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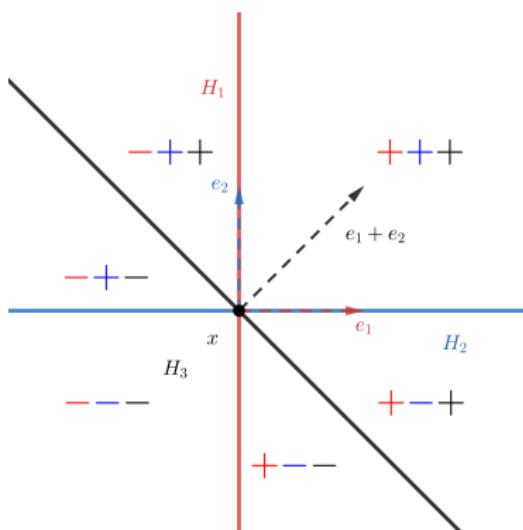
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Illustration



Black: hyperplanes already treated, x is the current point/region. Dotted and blue: remaining hyperplanes. Here, the blue hyperplanes are "far" from the point, so it's more likely there is only 1 descendant (thus less nodes and a faster algorithm).

Infeasibility, matroids and circuits - 1



$++-$ (and $--+$) corresponds to an empty region: $+$ means right to H_1 , $+$ over H_2 , $-$ down left H_3 : such a point does not exist. The system is $+ : d_1 > 0, + : d_2 > 0, - : -d_1 - d_2 > 0$

Infeasibility, matroids and circuits - 2

With $p > 3$, $++-? ? \dots ? ?$ always infeasible, whatever the remaining signs are.

Idea

can be formalized through a (technical) recipe theorem

- before the tree, compute every "infeasible" combination
- linear optimization (\simeq black-box) \rightarrow linear algebra (nice!)
- but requires a lot of linear algebra

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- The RC algorithm
 - some improvements on the tree structure
 - some improvements with duality (the linear algebra)
 - best : using a little bit (using it cleverly)

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Results; blue = times, black = time RC / time variant

Name	RC	ABC	ABCD2		ABCD3		AD4	
R-4-8-2	$1.70 \cdot 10^{-2}$	$7.20 \cdot 10^{-3}$	2.36	$6.53 \cdot 10^{-3}$	2.60	$3.13 \cdot 10^{-3}$	5.43	$8.03 \cdot 10^{-3}$
R-7-8-4	$5.70 \cdot 10^{-2}$	$3.38 \cdot 10^{-2}$	1.69	$3.15 \cdot 10^{-2}$	1.81	$2.24 \cdot 10^{-2}$	2.54	$2.79 \cdot 10^{-2}$
R-7-9-4	$9.97 \cdot 10^{-2}$	$4.98 \cdot 10^{-2}$	2.00	$4.96 \cdot 10^{-2}$	2.01	$3.43 \cdot 10^{-2}$	2.91	$5.16 \cdot 10^{-2}$
R-7-10-5	$2.33 \cdot 10^{-1}$	$1.16 \cdot 10^{-1}$	2.01	$1.29 \cdot 10^{-1}$	1.81	$1.05 \cdot 10^{-1}$	2.22	$1.22 \cdot 10^{-1}$
R-7-11-4	$2.36 \cdot 10^{-1}$	$1.22 \cdot 10^{-1}$	1.93	$1.20 \cdot 10^{-1}$	1.97	$8.49 \cdot 10^{-2}$	2.78	$1.32 \cdot 10^{-1}$
R-7-12-6	$9.35 \cdot 10^{-1}$	$5.05 \cdot 10^{-1}$	1.85	$5.74 \cdot 10^{-1}$	1.63	$5.13 \cdot 10^{-1}$	1.82	$5.65 \cdot 10^{-1}$
R-7-13-5	$9.11 \cdot 10^{-1}$	$4.70 \cdot 10^{-1}$	1.94	$5.41 \cdot 10^{-1}$	1.68	$4.71 \cdot 10^{-1}$	1.93	$5.33 \cdot 10^{-1}$
R-7-14-7	3.69	2.15	1.72	2.39	1.54	2.42	1.52	2.42
R-8-15-7	6.43	3.56	1.81	3.92	1.64	4.30	1.50	4.57
R-9-16-8	$1.51 \cdot 10^{+1}$	8.88	1.70	$1.03 \cdot 10^{+1}$	1.47	$1.34 \cdot 10^{+1}$	1.13	$1.41 \cdot 10^{+1}$
R-10-17-9	$3.45 \cdot 10^{+1}$	$2.08 \cdot 10^{+1}$	1.66	$2.50 \cdot 10^{+1}$	1.38	$4.04 \cdot 10^{+1}$	0.85	$3.53 \cdot 10^{+1}$
2d-20-4	$3.48 \cdot 10^{-1}$	$1.76 \cdot 10^{-1}$	1.98	$8.03 \cdot 10^{-2}$	4.33	$6.96 \cdot 10^{-2}$	5.00	$1.73 \cdot 10^{-1}$
2d-20-5	$6.74 \cdot 10^{-1}$	$3.54 \cdot 10^{-1}$	1.90	$1.29 \cdot 10^{-1}$	5.22	$1.32 \cdot 10^{-1}$	5.11	$3.59 \cdot 10^{-1}$
2d-20-6	1.19	$6.04 \cdot 10^{-1}$	1.97	$2.23 \cdot 10^{-1}$	5.34	$2.70 \cdot 10^{-1}$	4.41	$6.52 \cdot 10^{-1}$
2d-20-7	2.08	1.45	1.43	$5.40 \cdot 10^{-1}$	3.85	$6.21 \cdot 10^{-1}$	3.35	1.11
2d-20-8	3.69	1.85	1.99	$6.36 \cdot 10^{-1}$	5.80	$7.95 \cdot 10^{-1}$	4.64	1.92
sR-2	$1.71 \cdot 10^{+1}$	4.26	4.01	3.11	5.50	4.14	4.13	$1.05 \cdot 10^{+1}$
sR-4	$8.03 \cdot 10^{+1}$	$3.68 \cdot 10^{+1}$	2.18	$4.40 \cdot 10^{+1}$	1.83	$1.41 \cdot 10^{+2}$	0.57	$2.02 \cdot 10^{+2}$
sR-6	$1.08 \cdot 10^{+2}$	$1.54 \cdot 10^{+2}$	0.70	$7.01 \cdot 10^{+1}$	1.54	$2.58 \cdot 10^{+2}$	0.42	$4.04 \cdot 10^{+2}$
perm-5	$6.64 \cdot 10^{-1}$	$1.89 \cdot 10^{-1}$	3.51	$6.87 \cdot 10^{-2}$	9.67	$8.53 \cdot 10^{-2}$	7.78	$3.75 \cdot 10^{-1}$
perm-6	5.80	1.32	4.39	$5.19 \cdot 10^{-1}$	11.18	1.03	5.63	3.81
perm-7	$5.70 \cdot 10^{+1}$	$1.10 \cdot 10^{+1}$	5.18	4.16	13.70	$2.12 \cdot 10^{+1}$	2.69	$6.37 \cdot 10^{+1}$
perm-8	$5.98 \cdot 10^{+2}$	$1.08 \cdot 10^{+2}$	5.54	$4.41 \cdot 10^{+1}$	13.56	$6.46 \cdot 10^{+2}$	0.93	$1.59 \cdot 10^{+3}$
r-3-7	$5.83 \cdot 10^{-1}$	$3.16 \cdot 10^{-1}$	1.84	$2.79 \cdot 10^{-1}$	2.09	$2.27 \cdot 10^{-1}$	2.57	$3.64 \cdot 10^{-1}$
r-3-9	$3.31 \cdot 10^{-1}$	$2.92 \cdot 10^{-1}$	1.13	$1.96 \cdot 10^{-1}$	1.69	$1.41 \cdot 10^{-1}$	2.35	$1.77 \cdot 10^{-1}$
r-4-7	3.13	1.62	1.93	1.37	2.28	2.21	1.42	3.01
r-4-9	2.76	1.36	2.03	1.13	2.44	1.85	1.49	2.87
r-5-7	8.92	4.72	1.89	3.94	2.26	8.64	1.03	$1.26 \cdot 10^{+1}$
r-5-9	9.02	4.47	2.02	3.72	2.42	7.92	1.14	$1.06 \cdot 10^{+1}$
r-6-7	$2.18 \cdot 10^{+1}$	$1.20 \cdot 10^{+1}$	1.82	$1.14 \cdot 10^{+1}$	1.91	$2.89 \cdot 10^{+1}$	0.75	$4.03 \cdot 10^{+1}$
r-6-9	$2.63 \cdot 10^{+1}$	$1.45 \cdot 10^{+1}$	1.81	$1.17 \cdot 10^{+1}$	2.25	$3.39 \cdot 10^{+1}$	0.78	$4.89 \cdot 10^{+1}$
r-7-7	$5.72 \cdot 10^{+1}$	$3.30 \cdot 10^{+1}$	1.73	$3.49 \cdot 10^{+1}$	1.64	$1.17 \cdot 10^{+2}$	0.49	$1.60 \cdot 10^{+2}$
r-7-9	$4.68 \cdot 10^{+1}$	$2.58 \cdot 10^{+1}$	1.81	$2.45 \cdot 10^{+1}$	1.91	$7.30 \cdot 10^{+1}$	0.64	$8.74 \cdot 10^{+1}$
median/mean			1.93/2.23		2.05/3.70		1.93/2.48	
								1.52/1.32

Conclusion

- Better improvement ratios on "structured" instances
- "real-world" instances are "structured" (so good ratios!)
- next steps: articles, code details, convincing advisors of why/how it works (, writing the thesis.....)

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Bibliographic elements I

- [RČ18] Miroslav Rada and Michal Černý. “A New Algorithm for Enumeration of Cells of Hyperplane Arrangements and a Comparison with Avis and Fukuda’s Reverse Search”. In: SIAM Journal on Discrete Mathematics 32 (Jan. 2018), pp. 455–473. DOI: [10.1137/15M1027930](https://doi.org/10.1137/15M1027930).

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Very well-known in algebra / combinatorics...
... but very theoretically: Möbius function, lattices, matroids.

Very impressive results / algorithms for the cardinal (number of feasible systems, number of $J \in \partial_B$)
Upper bound, formula (also combinatorial)...

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Circuits of matroids

We look at subsets $I \subset [1 : p]$, $\dim(\mathcal{N}(V_{:,I})) = 1$
and $\forall I' \subsetneq I$, $\dim(\mathcal{N}(V_{:,I'})) = 0$

$$\dim(\mathcal{N}(V_{:,I})) = 1 \Rightarrow \mathcal{N}(V_{:,I}) = \text{Vect}(\eta)$$

$$\Rightarrow V_{:,I}\eta = 0 \Leftrightarrow \underbrace{V_{:,I}\text{sign}(\eta)}_{V_{(:,I)}S_{(I)}} \underbrace{\text{sign}(\eta)\eta}_{=\gamma(I)} = 0 \geq 0$$

$\mathcal{N}(V_{:,I})$ gives 'unsigned' η 's which define the sign $s_J = 1$ because
if ≥ 2 , smaller subsets are of $\dim(\mathcal{N}) = 1$

2^p LO feasibility $\Leftrightarrow 2^p$ \mathcal{N} searches; subsets of size $\leq 1 + \text{rank}(V)$

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