Discrete and Algorithmic Geometry 2011 (Part 2)

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This is the preliminary version of the lecture notes for the second part of *Discrete and Algorithmic Geometry* (Universitat Politècnica de Catalunya), held in the fall semester of 2011 by Vera Sacristan and Julian Pfeifle.

These notes are fruit of the collaborative effort of all participating students, who have taken turns in assembling this text. The name of each scribe figures in each corresponding section.

The main literature for this course consists of [**CS99**], [**CBGS08**] and [**Sen95**].

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Contents

LECTURE 1

Introduction to Packings

Scribe: Ferran Dachs Cadefau

The general content of the lectures.

1. Packings

Definition 1.1. *A family $\{K_i\}_{i\in I}$ of compact convex sets $K_i \subseteq \mathbb{R}^d$ with non-empty interior (this implies that K_i are full-dimensional) is a packing if:*

$$\operatorname{int}(K_i \cap K_j) = \emptyset \qquad \text{for } i \neq j$$

It is possible that the boundaries of two different K_i overlap, but not the interior. If we are working in a Hausdorff space, subsets are compact if and only if they are closed and bounded. More generally, we can work with non-convex packings, but they are harder to work with. For example the next example due to M.C. Escher:

FIGURE 1. M.C. Escher, Plane Filling II, Lithograph 1957

Definition 1.2. *If there exists $C \in \mathbb{R}^d$ such that $\bigcup_{i\in I} K_i \subseteq C$ then C is called a* container *of the packing. These always exist: take $C = \bigcup_{i\in I} K_i$. The* natural container *of the packing is*

$$C_{nat} = \operatorname{conv} \bigcup_{i\in I} K_i$$

We will pack repetitions of the same figure, that is, K_i for all $i \in I$ is the same set. Another thing that we can consider is a fixed container: For example, we can pack squares in squares as in [**Fri09**], or circles in squares, as in `http://hydra.nat.uni-magdeburg.de/packing/csq/csq.html`, or regular polyhedra [**ea10**]. As we can see in the second example, if we have a fixed container it is hard to find a optimum solution, and moreover, the optimum solution can have no regularity!

Definition 1.3. *We can speak about the quality of the packings using their* density

$$\delta_{bin} = \frac{\sum_{i=1} V(K_i)}{V(C)}$$

and natural density

$$\delta_{Nat} = \frac{\sum_{i=1} V(K_i)}{V(C_{Nat})}.$$

From now on, the K_i will be congruent spheres.

2. Density of disk packings in the plane

Lemma 2.1 (Thue in 1892)**.**

$$\delta_{Nat}(n \textit{ disks in } \mathbb{R}^2) \underset{n\to\infty}{\longrightarrow} \delta_{Nat}(\textit{hexagonal packing})$$

$$\delta_{Nat}(n \textit{ thin disks in } \mathbb{R}^3) = 1$$

where thin disks are: $D^2 \times \square^1$ and the ideal packing is a cylinder. For bigger dimensions (thin disks are: $D^2 \times \square^{d-1}$) the ideal packing is again a cylinder.

3. Packings of Spheres

Observation 3.1. *We defined: $S^d = \left\{x \in \mathbb{R}^{d+1} : \|x\| = 1\right\}$. Except for S^0 all spheres are connected, and all S^i for $i > 1$ are simply connected.*

Definition 3.1. *Let $Z = \operatorname{conv}\{\textit{centers of } K_i : i \in I\}$. We say that the associated packing is a*

(1) Sausage *if* $\dim Z = 1$*;*
(2) Pizza *if* $2 \leqslant \dim Z \leqslant d - 1$*;*
(3) Pile *if* $\dim Z = d$*.*

For example, in $\mathbb{R}^2$ a Sausage is composed of n circles with their centers on a line. In $\mathbb{R}^3$, we get a Pizza for example by thinking of n spheres with their centers on a plane.

$$\delta_{Nat}(\text{Sausage of } n \text{ spheres in } \mathbb{R}^d) = \frac{\sum_{i=1} V(K_i)}{V\left(\operatorname{conv}\bigcup_{i\in I} K_i\right)} = \frac{n\beta(d)}{\beta(d) + 2(n-1)\beta(d-1)},$$

where $\beta(d)$ are the volume of the unit ball in $\dim d$. To calculate the volume of $\operatorname{conv}\bigcup_{i\in I} K_i$ we have used that the convex hull is a cylinder of height $n - 1$ and two halves of a sphere.

$$\delta_{Nat}(\text{Sausage of } n \text{ spheres in } \mathbb{R}^d) \underset{n\to\infty}{\longrightarrow} \frac{\beta(d)}{2\beta(d-1)}.$$

For example the case $n = 4$ and $d = 3$ the best packing is a Sausage instead of for example the Tetrahedral packing as we can see in The paper of J.M.Wills.

Exercise 3.2. *Calculate the δ_{Nat} of the tetrahedral packing.*

In dimension 3 the best packings are shown in Table 1.

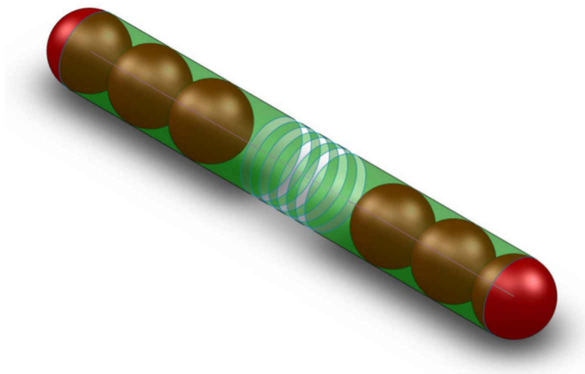

FIGURE 2. Sausage in $\mathbb{R}^3$ with its natural density C_{Nat}.

n (number of balls)	4	...	55	56	57	58	59	60	61	62	63	64	$\geqslant 65$
Type of best packing	S	...	S	P	S	S	P	P	P	P	S	S	P
Verified or Conjectured	V	C	C	V	C	C	V	V	V	V	C	C	V

TABLE 1. Best packings in dimension 3. Here S stands for Sausage, P for Pile, C is Conjectured and V is Verified.

Conjecture 3.3 (Sausage Conjecture (Lászlo Fejes Tóth))**.**

$$\delta(d, n) = \delta_{Nat}(W_n^d) \qquad \forall n \in \mathbb{N}, \quad d \geqslant 5$$

Where W_n^d is the sausage packing ("Wurst" in German).

Theorem 3.4 (Martin Henk, Jörg Wills, Ulrich Betke 1986; see [**BH98**])**.**

$$\delta(d, n) = \delta_{Nat}(W_n^d) \qquad \forall n \geqslant 42, \quad d \geqslant 5$$

4. The Unit cube

Now, we can consider $\square^d$, the unit cube in $\mathbb{R}^d$:

$$\square^d = \operatorname{conv}\{(a_1, ...a_d) | a_i = 0 \text{ or } 1, \text{ for } 0 \leqslant i \leqslant d\} \subseteq \mathbb{R}^d$$

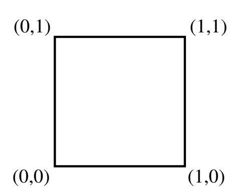

FIGURE 3. $\square^2$

Observation 4.1. *The number of vertices of $\square^d$ is 2^d.*

Definition 4.1.

$$\square^d = \{(a_1, ...a_d) | 0 \leqslant a_i \leqslant 1 \quad \forall 0 \leqslant i \leqslant d\} \subseteq \mathbb{R}^d$$

We can consider the faces of $\square^d$, and his dimension are the dimension of his affine span.

- *If dimension are* 0 *we talk about vertices.*
- *If dimension are* 1 *we talk about edges.*
- *If dimension are* $d-1$ *we talk about facet.*

Observation 4.2. *The number of facets of* $\square^d$ *is* $2d$*, one for each inequality.*

Exercise 4.3. *Calculate all the number of dimension* i *subspaces.*

Observation 4.4. *The distance between a vertex and the barycenter is the radius of the* circumscribed sphere*. If* V *is a vertex, and* B *the barycenter, we have:*

$$\|V_i - B\| = \|(0,...,0) - (1/2,...,1/2)\| = \|(1/2,...,1/2)\| = \sqrt{d}\frac{1}{2}$$

We can choose $V = (0,...,0)$ *because all vertices are at the same distance from the barycenter.*

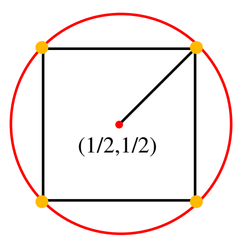

FIGURE 4. The distance between a vertex and the barycenter is the radius of the circumscribed sphere.

Observation 4.5. *The distance between a facet and the barycenter is the radius of the* inscribed sphere*,* $\frac{1}{2}$.

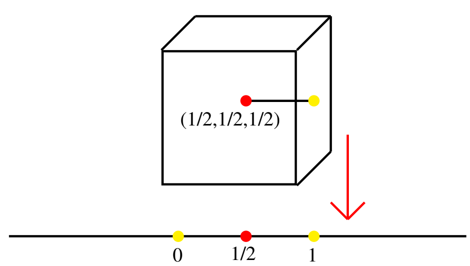

FIGURE 5. The distance between a facet and the barycenter is the radius of the inscribed sphere, $\frac{1}{2}$

Here we show the radii of the circumscribed and the inscribed spheres in some dimensions:

d	1	2	100	10^4
ρ_{circ}	$\frac{1}{2}$	$\frac{1}{2}\sqrt{2}$	5	50
ρ_{in}	$\frac{1}{2}$	$\frac{1}{2}$	$\frac{1}{2}$	$\frac{1}{2}$

It's difficult to think in high dimensions. For more, see [**Bal97**].

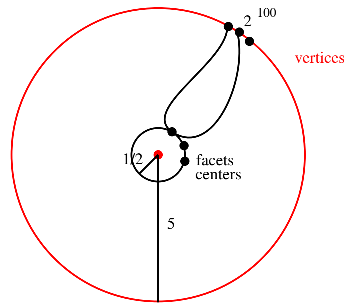

FIGURE 6. Representation of the vertices and the facets in dimension 100.

Observation 4.6. *If we draw 2^d spheres centered in the vertices with radius $\frac{1}{2}$. Which is the radius of the maximum sphere that we can draw centered in the barycenter tangent to the others (as we can see in Figure 7)?* $\frac{1}{2}\left(\sqrt{d}-1\right)$

d	2	3	4	5	100
$\frac{1}{2}\left(\sqrt{d}-1\right)$	0.2	$< \frac{1}{2}$	$\frac{1}{2}$	$> \frac{1}{2}$	$\frac{9}{2}$

In the table we can see that in dimensions over 5 the sphere goes out the facets!

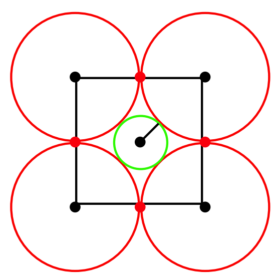

FIGURE 7. Representation of the vertices and the facets in dimension 100.

LECTURE 2

Volumes of balls and cubes; Lattice Polytopes

Scribe: Victor Bravo

1. Comparing the volumes of balls and cubes

Given an n-dimensional ball of radius r, we have that $\mathrm{vol}(B_r^n) = \dfrac{\pi^{\frac{n}{2}}}{\Gamma(\frac{n}{2}+1)} r^n$, where Γ is the Gamma Function, which is defined in the following way:

(1) $\Gamma(m+1) = m!$, for $m \in \mathbb{N}_0$.

(2) $\Gamma(m+\frac{1}{2}) = \dfrac{(2m)!}{m!4^m}\sqrt{\pi}$.

Example 1.1. $vol(B_r^1) = \dfrac{\sqrt{\pi}}{\Gamma(1+\frac{1}{2})} r = \dfrac{1!\sqrt{\pi}4^1}{2!\sqrt{\pi}} r = 2r$.

Example 1.2. $vol(B_r^2) = \dfrac{\pi}{1!} r^2 = \pi r^2$.

Now, we want to know the asymptotic behaviour, i.e., having a cube with a ball inside, we want to know how evolves the volume of the cube compared with the volume of the ball. Using the unit cube, in dimension 1, we have the same volume for the cube and the ball because they are the same thing. In dimension 2 (see figure 1), we have a square with every edge of length 1 and then, the ball has radius $1/2$. In dimension 3 (see figure 2), we have a cube with every edge of length 1 and then, the ball also has radius $1/2$, etc.

Then, the general case is, $\dfrac{\mathrm{vol}(B_{1/2}^n)}{\mathrm{vol}({}_0\square_1^n)} = \mathrm{vol}(B_{1/2}^n) =$ fraction of unit cube taken up by largest ball contained inside.

Now, using Stirling's approximation, $\Gamma(x+1) \approx \sqrt{2\pi x}\left(\dfrac{x}{e}\right)^x$, $x \in \mathbb{R}_{\geq 0}$, we have that asymptotically,

$$\mathrm{vol}(B_{1/2}^n) \overset{n\to\infty}{\longrightarrow} \frac{\pi^{\frac{n}{2}}(\frac{1}{2})^n}{\sqrt{2\pi\frac{n}{2}}(\frac{n/2}{e})^{\frac{n}{2}}} = \frac{\pi^{\frac{n}{2}}2^{\frac{n}{2}}e^{\frac{n}{2}}}{\sqrt{\pi n}n^{\frac{n}{2}}2^n} = \frac{1}{\sqrt{\pi n}}\left(\frac{\pi e}{2n}\right)^{\frac{n}{2}} \overset{n\to\infty}{\longrightarrow} 0.$$

Example 1.3. $\dfrac{vol(B_{1/2}^{100})}{vol(\square^{100})} \approx 10^{-67}$.

Then, we have bad news for numerical integration (for example in the case of Monte Carlo integration) when it is used in physics or in financial mathematics because, by the example above, we will be not able to count from 1 to 10^{-67}. This is too long. So, this works worst as the dimension increases. In conclusion, we will not use Monte Carlo Integration to calculate volumes in high dimensions because the volumes of the balls will be so tiny.

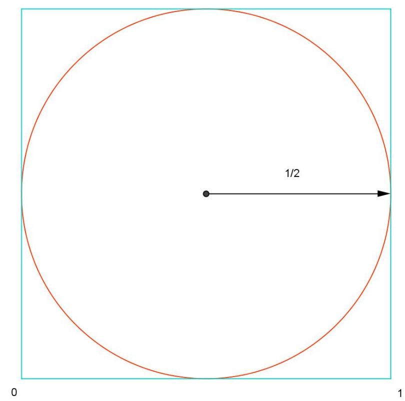

FIGURE 1. Example in dimension 2.

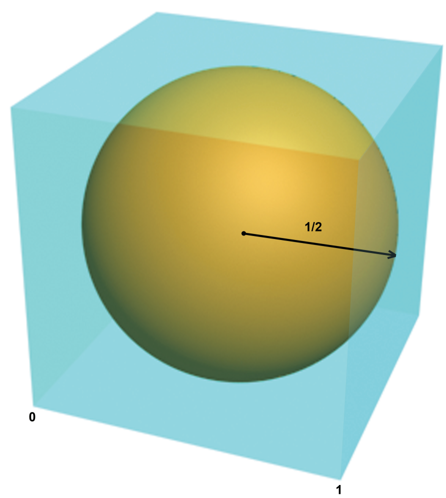

FIGURE 2. Example in dimension 3.

Remark 1.4. *An example of Monte Carlo Integration in physics consists in throw random points into our space and count how many points fall inside and how many points fall outside. Then, do the fraction which divides the number of points inside and the number of points thrown and this fraction approximates the volume (it is used at CERN). In the other hand, Monte Carlo Integration is used in financial mathematics, for example if we have a portfolio with many variables and we have to integrate, one way to integrate by all this variables is using Monte Carlo Integration.*

2. Lattices and lattice polytopes

Now, we will talk about lattice packings of spheres. A lattice has two different meanings in mathematics: a partially ordered set or a group. We are gonna talk about the group.

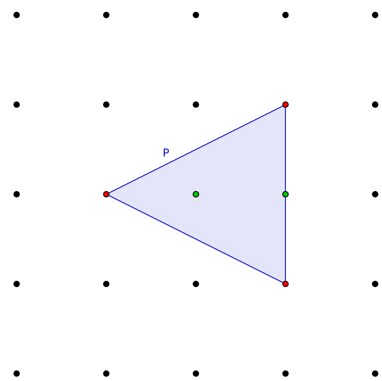

FIGURE 3. A lattice triangle.

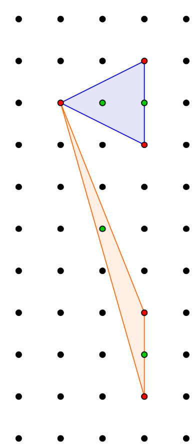

FIGURE 4. Two lattice triangles.

The most important lattice is $\mathbb{Z}^d$, and it's called the integer lattice. This is an abelian group with the sum: $x, y \in \mathbb{Z}^d \Rightarrow -x \in \mathbb{Z}^d, x + y \in \mathbb{Z}^d$, and the sum is commutative.

Now, if we have $v_1, \ldots, v_n \in \mathbb{Z}^d$, and we have a look to $P = \text{conv}\{v_1, \ldots, v_n\} \subseteq \mathbb{R}^d$, we define a lattice polytope as the convex hull of a finite set of points with integer coordinates.

Now, we can do the next question: When two lattice triangles "the same"? The first observation is that we have to answer is: When two polytopes are "the same"? In Figure 4, we can say that the two lattice triangles are "the same" because they share all properties respect to the lattice.

Now, forgetting lattices, the answer to the question for polytopes in general is: Klein's Erlangen Program. In this program, Klein identifies the geometry with the groups of automorphisms, i.e., what Klein makes is to say what the geometry is, by seeing which group of automorphisms leaves certain object invariant.

Some groups that we must have in mind are $O(n, \mathbb{R}) = \{A \in \mathbb{R}^{n \times n} : A^{-1} = A^T\}$ and $SO(n, \mathbb{R}) = O(n, \mathbb{R}) \cap \{A \in \mathbb{R}^{n \times n} : \det A = 1\}$. In the other hand, we can also have in mind the set of translations in $\mathbb{R}^{n\times n}$, $T(n, \mathbb{R}^{n\times n})$, which satisfies $SO(n, \mathbb{R}^{n\times n}) \rtimes T(n, \mathbb{R})$, where $\rtimes$ is the semi-direct product, which means: two subsets, $P, Q \subseteq \mathbb{R}^n$, are "the same" if $\exists A \in O(n)$ and $\exists t \in \mathbb{R}^n : Q = A \cdot P + t$, i.e., I can obtain Q from P through a rotation A and a translation t (i.e., P and Q are congruent), and this is what we know as Euclidean Geometry.

Now, remembering lattices, we have to change the euclidean geometry by lattice geometry, i.e., we want bijective homomorphisms that preserves the lattices. So, we want to determine $\mathrm{Aut}(\mathbb{Z}^d) = \{\text{affine transformations that leave } \mathbb{Z}^d \text{ invariant}\}$, and this is to find conditions on $A \in \mathbb{R}^{n\times n}$ and $t \in \mathbb{R}^n$ such that $Ax + t \in \mathbb{Z}^d$, $\forall x \in \mathbb{Z}^d$. These conditions are:

- $x = 0$, want $A \cdot 0 + t \in \mathbb{Z}^d \iff t \in \mathbb{Z}^d$.
- $x = e_i$, with e_i a generating vector of our lattice, want $A \cdot e_i \in \mathbb{Z}^d \iff$ every column of $A \in \mathbb{Z}^d \iff A \in \mathbb{Z}^{d\times d}$.

Now, for A to be an automorphism, it must be invertible, and A^{-1} must belong to $\mathbb{Z}^{d\times d}$.

Example 2.1. *Suppose that $d = 2$. We have $\left(\begin{smallmatrix} a & b \\ c & d \end{smallmatrix}\right) \in \mathbb{Z}^{2\times 2}$. Then, $A^{-1} = \frac{1}{ad-bc}\left(\begin{smallmatrix} d & -b \\ -c & a \end{smallmatrix}\right) = \frac{1}{\det A}\left[(c_{ij})\right]$, where (c_{ij}) represents the cofactors of A. And $A^{-1} \in \mathbb{Z}^{2\times 2}$ because $ad - bc$ never divides the entries of $\left(\begin{smallmatrix} d & -b \\ -c & a \end{smallmatrix}\right)$. (This has to be proved.)*

Then, $\mathrm{Aut}(\mathbb{Z}^d) = \left\{A \in \mathbb{Z}^{d\times d} : \det A = \pm 1\right\} \rtimes \mathbb{Z}$.

Observe that the set of orientation-preserving linear (not affine) automorphisms of $\mathbb{Z}^d$ is $\mathrm{Sl}_d(\mathbb{Z}) = \left\{A \in \mathbb{Z}^{d\times d} : \det A = 1\right\}$, the special linear group with integer coefficients. On the other hand, $\left\{A \in \mathbb{Z}^{d\times d} : \det A = -1\right\}$ is not a group.

Then, what lattice geometry means is that geometry with group automorphisms: $Sl_d(\mathbb{Z}) \rtimes \mathbb{Z}^d$, and this is mapping $x \longmapsto Ax + t$, with $t \in \mathbb{Z}^d$, $A \in \mathbb{Z}^{d\times d}$, and $\det A = \pm 1$. Then, any two lattice polytopes in correspondence by any of this automorphisms will be the same polytope.

Now, observe that in Figure 4, using that the image of the vectors are the same than the columns of the matrix A, we have that $A = \left[\begin{smallmatrix} 1 & 0 \\ -2 & 1 \end{smallmatrix}\right]$, with $A \cdot e_1 = \left(\begin{smallmatrix} 1 \\ -2 \end{smallmatrix}\right)$ and $A \cdot e_2 = \left(\begin{smallmatrix} 0 \\ 1 \end{smallmatrix}\right)$. Also, observe that the following transforms (called *shears*) are typical lattice transforms in $\mathbb{Z}^2$: $\left[\begin{smallmatrix} 1 & 0 \\ * & 1 \end{smallmatrix}\right]$ and $\left[\begin{smallmatrix} 1 & * \\ 0 & 1 \end{smallmatrix}\right]$. This can be used in exercise 3 of list 1.

After seen this, we are going to see some definitions:

Let $P \subseteq \mathbb{R}^d$ be a polytope ($\sim$ convex hull of finitely many points). A linear inequality of the form $ax \leq b$ with $a \in (\mathbb{R}^d)^*$, $x \in \mathbb{R}^d$, $b \in \mathbb{R}$ is valid for P if all points of P satisfy it. (observe that $(\mathbb{R}^d)^*$ represents the dual space of $\mathbb{R}^d$).

A face of P is $P \cap \{x \in \mathbb{R}^d : ax = b\}$, where $ax \leqslant b$ is a valid linear inequality for P. In particular, $\emptyset$ is always a face of P (example: $0x \leqslant 1$), and P is always a face of P (example: $0x \leqslant 0$). This, bring us to a second meaning of lattice:

The face lattice of P is the poset (partially ordered set) of faces of P with the inclusion.

Example 2.2. *If we have the polytope of figure 5, this polytope will have the face lattice of figure 6 (where O represents the $\emptyset$).*

If anybody wants to read about this, then read "Lectures on Polytopes" by Ziegler.

This can be applied to cubes, for example, as follows:

$$(100011)\begin{pmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \\ x_6 \end{pmatrix} \leqslant k,$$

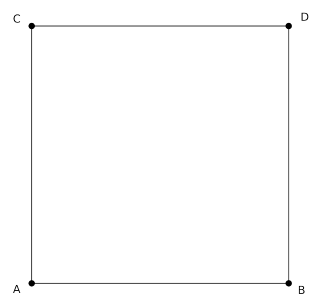

FIGURE 5. Square ABCD.

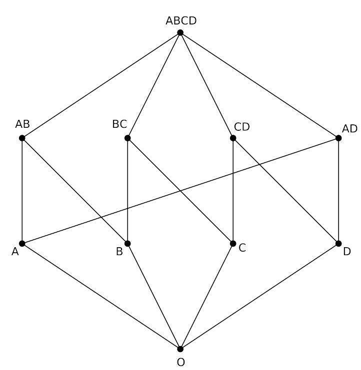

FIGURE 6. Its face lattice.

where k represents the non-zero entries (in this case $k = 3$), and using this, we can calculate the barycenters.

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