Manual of MCKR
version 1.0

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Contents

1 Getting started: What is `MCKR` and how to use it?

`MCKR` is the abbreviation of "Monte Carlo Kac-Rice". This `Julia` app is an implementation of the algorithms in [2], and stems from the code in the GitHub repository [3]. With the app one can compute a Kac-Rice integral on an arbitrary parameter box using Monte Carlo integration for the examples included in the example bank. The user can also create their own input files.

Using the tasks provided in the app, the user can address the questions on the number of solutions of parametrized polynomial equations indicated in [2].

The app is a `Julia` program written using `Julia` version 1.4.2. `Julia` must be installed on the system, and it is assumed that it is added to the system's `path` (see `Julia`'s webpage for instructions [1]).

In order to obtain the app, follow the link https://github.com/Hovakhshatra/MCKR_App/releases, from where you download the zipped folder. After unzipping it, the folder `MCKR_app` is created. The app is now ready to use.

In the terminal, navigate to the `MCKR_app` folder and type

```
julia MCKR.jl input-file
```

2 Input files

The input file is read line by line. A typical input file has the following structure. A 'header', a 'body' and an 'optional system-info request ending':

Header	`Task:`
	`Save_location:`
	`Save_name:`
	`MCKR_file_name:`

Body	`<arguments>:`
	`<options>`

System-info request	`Include cpu information`
	`Include memory information`

Each line has one of the two following shapes:

1. `<keyword>: <value>`
2. `Include <something>`

Note that there must be one space after colon and before the value in the first case.

Every additional line not starting with a keyword (see below) will be ignored. This can be used to write comments, or to have an input template and commenting out with '#' optional parts at the beginning of the corresponding lines.

If a keyword is repeated, only the value of the first occurrence is considered.

In what follows we detail the possible tasks, keywords, and give information on the examples in the Example bank. The app is under constant development and new tasks and options will be included.

3 Tasks

3.1 `MCKR integrate`

This task computes a single Monte Carlo integration.

- Body arguments: `Box`, `MC_method`, `Sample_size`.
- Body options: `Include standard error`, `Include integration time`.

3.2 `MCKR integrate parallelized`

This task computes a single Monte Carlo integration using parallelization.

- Body arguments: `Box`, `MC_method`, `Sample_size`, `Workers_number`.
- Body options: `Include standard error`, `Include integration time`.

3.3 `MCKR parallel compare`

This task compares speed of parallelization by computing a single Monte Carlo integral once with and once without parallelization.

- Body arguments: `Box`, `MC_method`, `Sample_size`, `Workers_number`.

3.4 `MCKR method comparison table parallelized`

This task computes an integral using both Simple and Antithetic Monte Carlo integration and for different sample sizes. The information in the output file is similar to that of Table 1 in [2].

- Body arguments: `Box`, `Sample_size`, `Workers_number`.

3.5 `MCKR method comparison table parallelized - include tracking`

This task computes an integral using both Simple and Antithetic Monte Carlo integration and for different sample sizes. The information in the output file is similar to the table 1 in [2]. This task also creates a text file called "tracker.txt" in the same directory, which gets updated after each integration is completed.

- Body arguments: `Box`, `Sample_size`, `Workers_number`.

3.6 `MCKR bisect search`

This task runs a bisect search to find a sub-box of the initial parameter box inside the multistationarity region or states that it is not possible.

- Body arguments: `Box`, `Stop_criterion_subbox_size`, `Stop_criterion_bisect_step`, `MC_method`, `Sample_size`.
- Body options: `First_axis`, `Include last box integration info`, `Include searching time`.

3.7 `MCKR bisect search parallelized`

Same as `MCKR bisect search`, but with parallelization.

- Body arguments: `Box`, `Stop_criterion_subbox_size`, `Stop_criterion_bisect_step`, `MC_method`, `Sample_size`, `Workers_number`.
- Body options: `First_axis`, `Include last box integration info`, `Include searching time`.

3.8 `MCKR bisect search parallelized - include tracking`

Same as `MCKR bisect search parallelized`, but also creates a text file "tracker.txt" in the same directory, which gets updated live after each integration is completed.

- Body arguments: `Box`, `Stop_criterion_subbox_size`, `Stop_criterion_bisect_step`, `MC_method`, `Sample_size`, `Workers_number`.
- Body options: `First_axis`, `Include last box integration info`, `Include searching time`.

3.9 `MCKR generate example - conserved and positive orthant`

This task is analogous to `MCKR generate example`, with the difference that the variables take values in the positive orthant and are assumed to be bounded above by the value of some parameters.

- Body arguments: `Example_name`, `Number_of_variables`, `Number_of_parameters`, `Determinant_expression`, `g_expression`, `Distribution`, `Variables_upper_bound`.

4 Index of keywords

Ordered alphabetically.

4.1 `Box`

This keyword determines the parameter box (a Cartesian product of intervals). Therefore if the parameter space is of dimension m, then a parameter box B can be written as

$$B = B_1 \times B_2 \times \cdots \times B_m$$

where each B_i is an interval $[a_i, b_i] \subset \mathbb{R}$. The value of this keyword depends on the choice of the random distribution: uniform or truncated normal. If the random distribution is uniform, then the value for Box is of the form:

- `[a_1,b_1],[a_2,b_2],...,[a_m,b_m]`

where `a_i` and `b_i` are real numbers.

If the random distribution is truncated normal, then the value of Box includes the mean (μ_i) and the variance (σ_i^2) of the normal distribution for each parameter, given as follows:

- `[a_1,b_1,mu_1,v_1],[a_2,b_2,mu_2,v_2],...,[a_m,b_m,mu_m,v_m]`

where `a_i`, `b_i` and `mu_i` are real numbers and `v_i` is a non-negative real number.

4.2 `Determinant_expression`

This keyword receives the mathematical expression of "det $\left(J_{g_{\bar{\kappa}}}(t)\right)$" in 1D math input format. The basic operations are denoted by "+" (addition), "-" (subtraction), "*" (multiplication), "/" (division), "^" (exponentiation).

We refer to Theorem 1.1 and equation (8) of [2]. The variables of the system are denoted by `x1`, ..., `xn` where n is an integer equal to the number of variables. Parameters are denoted by `k1`, ..., `km` where m is an integer equal to the number of parameters. The n linearly isolated parameters should be indexed first.

4.3 `Distribution`

This keyword determines the distribution on each parameter in the task `MCKR generate example`. The current possible values for this keyword are:

- `Uniform`
- `Truncated Normal`

The tasks applied to the example file will consider the chosen distribution for each parameter on the bounded interval given by the keyword `Box`. Note that either all parameters follow a uniform distribution, or all follow a truncated normal distribution.

4.4 `Example_name`

This keyword determines the name of the example file, which will be generated and saved in the example bank folder after using a task starting with `MCKR generate example`. The default value is `User_made_example`.

4.5 `First_axis`

This keyword gives the index of the first axis to bisect in the bisect search. The default value is 1.

4.6 `g_expression`

This keyword receives the mathematical expression of "$g_{\bar{\kappa},i}(t)$"'s where $i = 1, \cdots, n$ and n is the number of variables. Each expression should be written in a separate line with this keyword at their beginning. The index, i, is determined by the order of the lines. These expressions should be given in 1D math input format. The basic operations are denoted by "+" (addition), "-" (subtraction), "*" (multiplication), "/" (division), "^" (exponentiation). We refer to [2, Theorem 1.1]. The variables of the system are denoted by `x1`, ..., `xn` where n is an integer equal to the number of variables. Parameters are denoted by `k1`, ..., `km` where m is an integer equal to the number of parameters. The n linearly isolated parameters should be indexed first, and hence, $g_{\bar{\kappa},i}(t)$ depends on `k(m-n)`, ..., `km`

4.7 `Include cpu information`

Using this keyword adds a section at the end of the report file containing the number of cpus and their characteristics.

4.8 `Include integration time`

Using this keyword the report includes the computation time.

4.9 `Include last box integration info`

Using this keyword with a search task, the I-hat and e-hat of the last sub-box of the search algorithm are computed again.

4.10 `Include memory information`

Using this keyword adds a section at the end of the report file containing the total memory of the system and the free memory before the computations start.

4.11 `Include searching time`

Using this keyword in a search task adds the total computation time for the search algorithm in the report file.

4.12 `Include standard error`

Using this keyword includes the standard error of the Monte Carlo integration.

4.13 `MC_method`

This keyword determines the method of Monte Carlo integration. The current possible values for this keyword are:

- `Simple`
- `Antithetic`

4.14 `MCKR_file_name`

This keyword determines the parametric system of polynomial equations for the computations. From the Example bank we offer:

- `MCKR_example1_uniform_2p`
- `MCKR_example1_uniform_8p`
- `MCKR_example2_normal`
- `MCKR_example2_uniform`
- `MCKR_example3_uniform`
- `MCKR_example4_uniform`
- `MCKR_example5_uniform`

The choice of the random distribution on the parameters is as indicated in the file name. Additional files can be generated using the two tasks starting with `MCKR generate example`, see above.

4.15 `Number_of_parameters`

This keyword determines number of parameters in a parametric system of equations in a user-created example file (see tasks starting with `MCKR generate example`).

4.16 `Number_of_variables`

This keyword determines the number of variables of a parametric system of equations in a user-created example file (see tasks starting with `MCKR generate example`).

4.17 `Sample_size`

This keyword determines the sample size or a set of sample sizes depending on the task. Sample size is the number of randomly chosen points from the parameter box. If the task requires one value for the sample size, then one positive integer should be given. If the task requires a set of sample sizes, then three positive integers are given in the following format:

- `Sample_size_start,Sample_size_step_size,Sample_size_end`

This triplet creates a set of sample sizes starting from `Sample_size_start` and increasing with '`Sample_size_step_size`' until reaching the largest value less than or equal to `Sample_size_end`.

4.18 `Save_location`

This keyword determines the directory (folder) in which the report file will be saved. The default directory is the folder `MCKR_app` (that is, `./`).

4.19 `Save_name`

This keyword determines the name of the report file. The default value is `Output.txt`.

4.20 `Stop_criterion_bisect_step`

This keyword determines the stop criterion for the bisect search with respect to the number of bisecting steps. The value is a finite positive integer.

4.21 `Stop_critetion_subbox_size`

This keyword determines the stop criterion for the bisect search with respect to the length of the edges of the sub-boxes. If the parameter space is of dimension m, then the value for this keyword has the following format:

- `d_1,d_2,...,d_m`

where `d_i` are finite positive real numbers. The bisection does not continue along an axis where the length of the edge of the sub-box is smaller than d_i, and the algorithm stops if there is no direction left to bisect along it. If `Stop_criterion_bisect_step` is also given, then the most restrictive condition is considered.

4.22 `Task`

This keyword determines the computational task for the app. The current possible values for this keyword are listed below (and explained in Section 3):

- `MCKR integrate`
- `MCKR integrate parallelized`
- `MCKR parallel compare`
- `MCKR method comparison parallelized`
- `MCKR method comparison parallellized - include tracking`
- `MCKR bisect search`
- `MCKR bisect search parallelized`
- `MCKR bisect search parallelized - include tracking`
- `MCKR generate example - conserved and positive orthant`

4.23 Variables_upper_bound

This keyword is used in the task `MCKR generate example - conserved and positive orthant`. If the system has n variables, then the value for this keyword has the following format:

- `d_1,d_2,...,d_n`

where `d_i` is the index of the parameter whose value is an upper bound for variable x_i.

4.24 `Workers_number`

This keyword determines how many workers are to be used in parallel. The possible values are listed below.

- A positive integer, e.g. 2.
- `cpu_number` (as many as the number of cpus of the system).
- `half_cpu_number` (as many as half of the number of cpus of the system).

5 List of examples in the example bank

5.1 `MCKR_example1_uniform_2p`

Equation (23), subsection 2.1 of [2], parameters equipped with uniform distribution.

5.2 `MCKR_example1_uniform_8p`

Equation after equation (20), subsection 2.1 of [2], parameters equipped with uniform distribution.

5.3 `MCKR_example2_normal`

Equation (27), subsection 2.2 of [2], parameters equipped with normal distribution.

5.4 `MCKR_example2_uniform`

Equation (27), subsection 2.2 of [2], parameters equipped with uniform distribution.

5.5 `MCKR_example3_uniform`

Equation (30), subsection 2.3 of [2], parameters equipped with uniform distribution.

5.6 `MCKR_example4_uniform`

Subsection 2.4 of [2], parameters equipped with uniform distribution.

5.7 `MCKR_example5_uniform`

Subsection 2.5 of [2], parameters equipped with uniform distribution.

References

[1] *The Julia programming language.* `https://julialang.org/`.

[2] E. Feliu and A. Sadeghimanesh. *Kac-Rice formulas and the number of solutions of parametrized systems of polynomial equations.* arXiv:2010.00804, 2020.

[3] A. Sadeghimanesh and E. Feliu. *MCKR project, Version 1.0.0.* Available online at `https://doi.org/10.5281/zenodo.4026954`, 2020.