# EPToolbox package

### Initialization

This package includes a smal suite of supporting functions for varied applications.

To get things going, load the package.

```
Needs["EPToolbox`"]
```

(Note that this is possible because the package has been installed, by adding the line \$Path=Join[\$Path,{"/home/episanty/Work/CQD/Project/Code/EPToolbox/EPToolbox"}] to the file /home/episanty/.*Mathematica*/Kernel/init.m.)

# **Testing**

```
RandomSobolComplexes [\{\{0, 1+i\}, \{2, 3+i\}, \{-4-i, 5+10i\}\}, 5] a[\{0, 1+i\}, \{2, 3+i\}, \{-4-i, 5+10i\}]
```

## **Functions**

## FindComplexRoots

This is a function to solve numerically (mainly trascendental) equations on the complex plane. It is documented in depth in http://mathematica.stackexchange.com/a/57821.

Its main usage is as follows:

```
Quit
```

```
?FindComplexRoots
Options[FindComplexRoots ]
?Seeds
?SeedGenerator
?Tolerance
```

 $\label{lem:problem} FindComplexRoots \ [e1==e2, \{z, zmin\ , zmax\ \}] \ attempts \ to find \ complex \\ roots \ of the \ equation \ e1==e2 \ in \ the \ rectangle \ with \ corners \ zmin \ \ and \ zmax \ .$ 

```
 \left\{ \begin{array}{ll} \texttt{AccuracyGoal} \rightarrow \texttt{Automatic} \text{ , Compiled } \rightarrow \texttt{Automatic} \text{ , DampingFactor } \rightarrow \texttt{1,} \\ \texttt{Evaluated} \rightarrow \texttt{True}, \texttt{EvaluationMonitor} \rightarrow \texttt{None}, \texttt{Jacobian} \rightarrow \texttt{Automatic} \text{ ,} \\ \texttt{MaxIterations} \rightarrow \texttt{100}, \texttt{Method} \rightarrow \texttt{Automatic} \text{ , PrecisionGoal} \rightarrow \texttt{Automatic} \text{ ,} \\ \texttt{StepMonitor} \rightarrow \texttt{None}, \texttt{WorkingPrecision} \rightarrow \texttt{MachinePrecision} \texttt{Seedds} \rightarrow \texttt{50} \text{ ,} \\ \texttt{SeedGenerator} \rightarrow \texttt{RandomComplex} \text{ , Tolerance} \rightarrow \texttt{Automatic} \text{ , Verbose} \rightarrow \texttt{False} \right\}
```

```
Seeds is an option for FindComplexRoots which determines how many initial seeds are used to attempt to find roots of the given equation .
```

```
SeedGenerator is an option for FindComplexRoots which determines the function used to generate the seeds for the internal FindRoot call. Its value can be RandomComplex , RandomNiederreiterComplexes , RandomSobolComplexes , DeterministicComplexGrid , or any function f such that f[{zmin , zmax }, n] returns n complex numbers in the rectancle with corners zmin and zmax .
```

```
Tolerance is an option for various numerical options which specifies the tolerance that should be allowed in computing results. >>
```

Some simple examples:

```
FindComplexRoots [1+(1-Sin[t])² = 0.1t, {t, -2i, 2π+2i}]

{{t → 2.46095 + 0.963404i}, {t → 0.709879 - 1.06182i}, {t → 2.46095 - 0.963404i}, {t → 0.709879 + 1.06182i}}

ListPlot[

{Re[t], Im [t]} /. FindComplexRoots [1+(1-Sin[t])² = 0.3t, {t, -2i, 2π+2i}], Frame → True, ImageSize → 500, PlotRange → {{0, 2π}, {-2, 2}}}

]

2

1

2

1

2

3

4

5

6
```

## Benchmarking suite for FindComplexRoots

FindComplexRoots works probabilistically, by randomly seeding points in the given rectangle and then using descent methods to find roots. This means that if not enough seeds are tried (i.e. the Seeds option

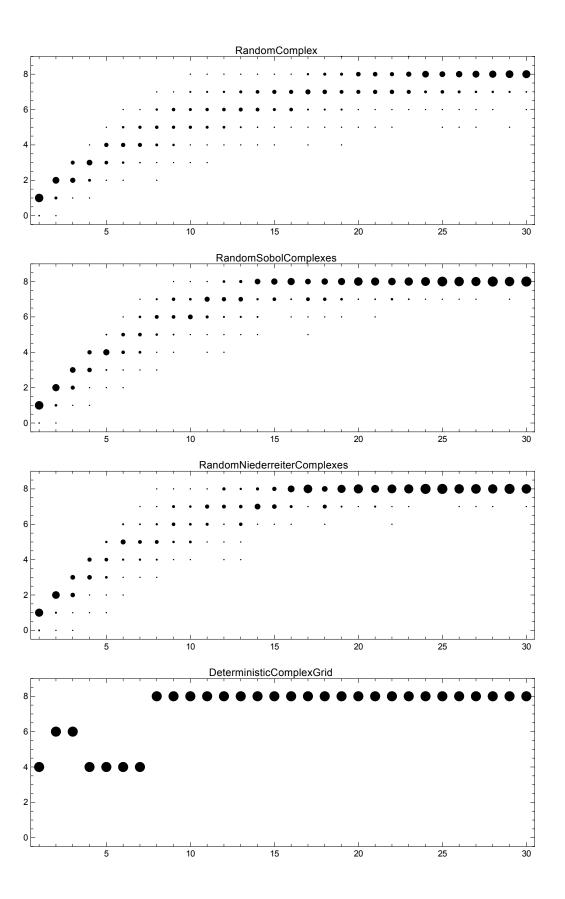
is too low) then the function may behave erratically and return an incomplete (and varying) set of roots. To deal with this behaviour, the following is a benchmarking suite to help determine the seeding characteristics required by each equation for consistent behaviour.

#### Timings and generation of the benchmarks

```
Monitor
                  Table
                            seedGenerator, AbsoluteTiming
                                                      benchmark [seedGenerator] = Flatten Table
                                                                                            \label{lem:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma:lemma
                                                                                                             FindComplexRoots
                                                                                                                        (1+(1-\sin[t])^2)^{-1}(1+(1+\sin[t])^2) = 0.01t, \{t, -2i, 2\pi+2i\}
                                                                                                                        , Tolerance → Automatic ,
                                                                                                                       Seeds \rightarrow seedNumber, SeedGenerator \rightarrow seedGenerator
                                                                                            , {seedNumber , 1, 30}, {repetition, 100}
                                                                                  ], 1];
                                              [[1]]
                            , {seedGenerator, {RandomComplex , RandomSobolComplexes ,
                                             RandomNiederreiterComplexes , DeterministicComplexGrid }} |
                    , {seedGenerator, seedNumber , repetition} | // TableForm
                                                                                                                                          35.126341
RandomComplex
RandomSobolComplexes
                                                                                                                                          35.993279
RandomNiederreiterComplexes
                                                                                                                                       36.162666
DeterministicComplexGrid
                                                                                                                                          64.186886
```

#### Number of roots found vs number of seeds

Dot diameter proportional to the number of repetitions that gave that number of roots.



#### More detailed statistics on the distribution of roots found

```
Show
  Table[
    BoxWhiskerChart[
       SplitBy
           benchmark [seedGenerator] [All, {1, 3}]
           , First] [All, All, 2]
       , ImageSize → 600
       , PlotRangePadding→None
       , ChartStyle → seedGenerator /. {
           RandomComplex
                           → Blue, RandomSobolComplexes
           RandomNiederreiterComplexes → Green, DeterministicComplexGrid → Black
     , \{seedGenerator, \{RandomComplex , RandomSobolComplexes
         RandomNiederreiterComplexes , DeterministicComplexGrid }}]
0.05
0.04
0.03
0.02
0.01
```

## Quasirandom complex number generators.

The performance of FindComplexRoots can be increased, as shown above, by using quasirandom numbers instead of pure random selections. (Pseudo)random numbers tend to bunch up, in the plane, which increases the chances of roots being missed or repeated. To remedy this, it is often beneficial to use low-discrepancy quasirandom number generators, which are more evenly distributed on the complex plane.

?RandomComplex

? RandomSobolComplexes

?RandomNiederreiterComplexes

?DeterministicComplexGrid

RandomComplex [] gives a pseudorandom

RandomComplex  $\mbox{ [\{}z_{min}\mbox{ , }z_{max}\mbox{ \}]}$  gives a pseudorandom complex number in the

rectangle with corners given by the complex numbers  $z_{min}$  and  $z_{max}$  .

RandomComplex  $\left[z_{max}\right]$  gives a pseudorandom complex number in the

rectangle whose corners are the origin  $\,$  and  $z_{max} \,$  .

RandomComplex [range, n] gives a list of n pseudorandom complex numbers.

RandomComplex [range, { $n_1$ ,  $n_2$ , ...}]

gives an  $n_1 \times n_2 \times ...$  array of pseudorandom complex numbers .  $\gg$ 

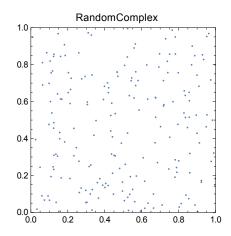
RandomSobolComplexes [{zmin , zmax }, n] generates a low-discrepancy Sobol sequence of n quasirandom complex numbers in the rectangle with corners zmin and zmax .

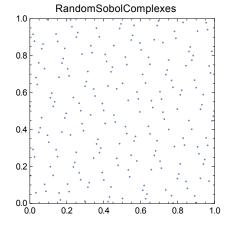
RandomNiederreiterComplexes [{zmin , zmax }, n] generates a low-discrepancy Niederreiter sequence of n quasirandom complex numbers in the rectangle with corners zmin and zmax .

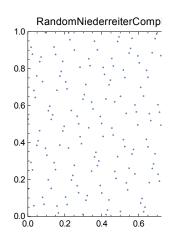
DeterministicComplexGrid [{zmin , zmax }, n] generates a grid of about n equally spaced complex numbers in the rectangle with corners zmin and zmax .

# Distribution of the different (pseudo/quasi)random number generators on the complex plane

```
GraphicsRow[
   Table[
      ListPlot[
          {Re[#], Im [#]} &/@seedGenerator[{0, 1+i}, 200]
          , Frame → True
          , PlotRange → {{0, 1}, {0, 1}}
          , AspectRatio → 1
          , PlotLabel → ToString[seedGenerator]
          , ImageSize → 220
      ]
          , {seedGenerator, {RandomComplex , RandomSobolComplexes , RandomNiederreiterComplexes , DeterministicComplexGrid }}]
]
```

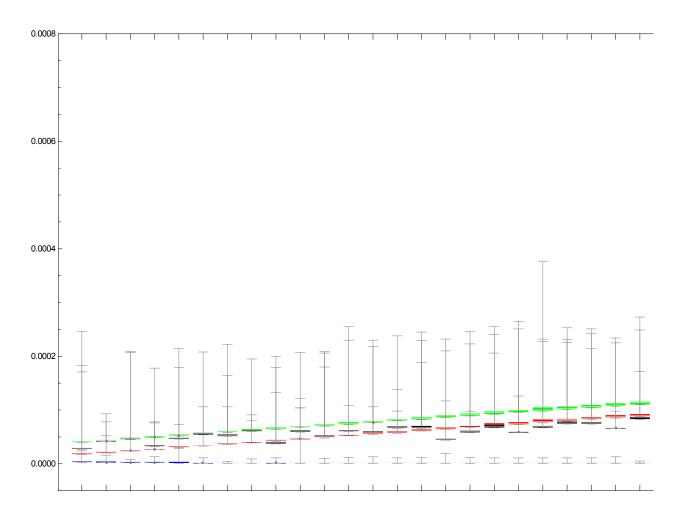






#### **Timings statistics**

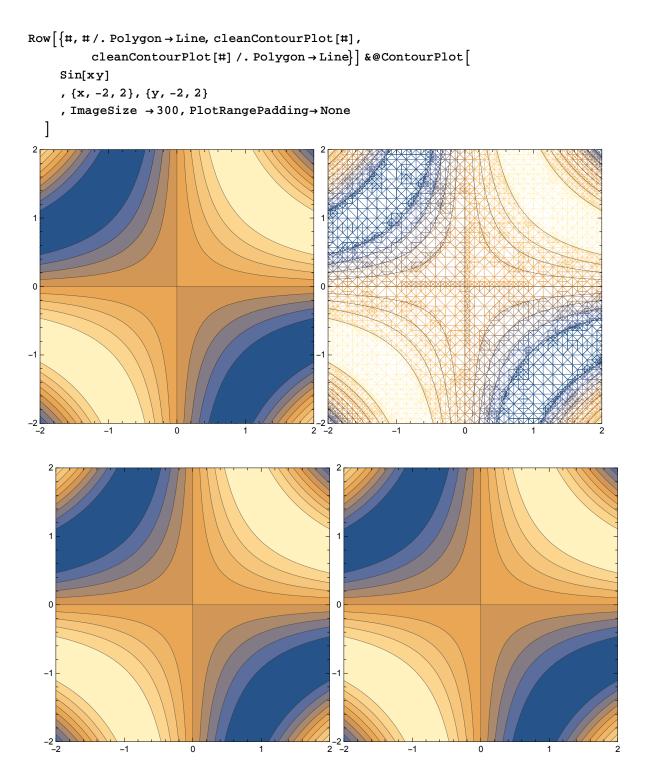
```
Show
  Monitor[Table[
       BoxWhiskerChart[
          SplitBy[
               Table[
                 {n, First[AbsoluteTiming [seedGenerator[{0, 1+i}, n]]]}
                  , {n, 1, 30}, {repetitions, 500}]
               , First] [All, All, All, 2]
          , ImageSize \rightarrow 800
          , PlotRange \rightarrow \{0, 0.004\}
          , PlotRangePadding \rightarrow None
          , ChartStyle → (seedGenerator /. {
                    RandomComplex \rightarrow Blue, RandomSobolComplexes \rightarrow Red,
                    RandomNiederreiterComplexes \rightarrow Green,
                    DeterministicComplexGrid \rightarrow Black
                 })
          , ChartLegends \rightarrow \{RandomComplex , RandomSobolComplexes \}
               RandomNiederreiterComplexes , DeterministicComplexGrid }
       , \{seedGenerator, \{RandomComplex , RandomSobolComplexes
            RandomNiederreiterComplexes , DeterministicComplexGrid }}]
     , {seedGenerator, n, repetitions}]
  , PlotRange \rightarrow \{-0.00005, 0.0008\}
```



#### cleanContourPlot

This function cleans up automatically generated contour plots. Generically, a contour plot is made of a Polygon with a vast number of vertices in its interior, which are not necessary and only slow the plot down - including a large use of CPU when the mouse hovers above it, which is definitely unwanted. (In addition, these polygons can give rise to white edges inside each contour when printed to pdf, which is also undesirable.) This function changes such Polygons to FilledCurve constructs which no longer contain the unwanted mid-contour points.

This function was written by Szabolcs Horvát (http://mathematica.stackexchange.com/users/12/szabolcs) and was originally posted at http://mathematica.stackexchange.com/a/3279 under a CC-BY-SA license.



## profileDynamics

This function produces a profiling suite for any dynamics constructs, which can be used to see which parts of a Dynamic application take up the most processing time and calls.

This function was written by Rui Rojo (http://mathematica.stackexchange.com/users/109/rojo)and was

originally posted at http://mathematica.stackexchange.com/a/8047 under a CC-BY-SA license.