RootFinder subpackage file

This notebook contains the RBSFA subpackage RootFinder, which contains subroutines for the numerical solution of multiple simultaneous complex-valued transcendental equations. This code has been taken from the EPToolbox package, which is located and better documented at https://github.com/episanty/EPToolbox.

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Package Start

BeginPackage["RootFinder`"];

Complex root finder

```
FindComplexRoots::usage =
  "FindComplexRoots[e1==e2, {z, zmin, zmax}] attempts to find complex roots of the
    equation e1==e2 in the complex rectangle with corners zmin and zmax.
FindComplexRoots[{e1==e2, e3==e4, ...}, {z1, z1min,
    z1max}, {z2, z2min, z2max}, ...] attempts to find complex roots
    of the given system of equations in the multidimensional
    complex rectangle with corners z1min, z1max, z2min, z2max, ...";
Seeds::usage = "Seeds is an option for FindComplexRoots which determines how many
    initial seeds are used to attempt to find roots of the given equation.";
SeedGenerator::usage = "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.";
Options[FindComplexRoots] = Join[Options[FindRoot], {Seeds -> 50,
    SeedGenerator -> RandomComplex, Tolerance -> Automatic, Verbose -> False}];
SyntaxInformation[FindComplexRoots] = {"ArgumentsPattern" ->
    {_, {_, _, _}, OptionsPattern[]}, "LocalVariables" -> {"Table", {2, ∞}}};
FindComplexRoots::seeds =
  "Value of option Seeds -> `1` is not a positive integer.";
FindComplexRoots::tol =
  "Value of option Tolerance -> `1` is not Automatic or a number in [0,\infty).";
$MessageGroups = Join[$MessageGroups, {"FindComplexRoots" :> {FindRoot::lstol}}]
Protect[Seeds];
Protect[SeedGenerator];
Begin["`Private`"];
FindComplexRoots[equations_List, domainSpecifiers__, ops : OptionsPattern[]] :=
Block[{seeds, tolerances},
  If[! IntegerQ[Rationalize[OptionValue[Seeds]]] || OptionValue[Seeds] ≤ 0,
   Message[FindComplexRoots::seeds, OptionValue[Seeds]]];
  If[! (OptionValue[Tolerance] === Automatic || OptionValue[Tolerance] ≥ 0),
   Message[FindComplexRoots::tol, OptionValue[Seeds]]];
  seeds =
   OptionValue[SeedGenerator][{domainSpecifiers}[All, {2, 3}], OptionValue[Seeds]];
  tolerances = Which[
```

```
ListQ[OptionValue[Tolerance]], OptionValue[Tolerance],
  True, ConstantArray[
   Which[
    NumberQ[OptionValue[Tolerance]], OptionValue[Tolerance],
    True, 10^If[NumberQ[OptionValue[WorkingPrecision]],
       2 - OptionValue[WorkingPrecision], 2 - $MachinePrecision]
   , Length[{domainSpecifiers}]]
 ];
If[OptionValue[Verbose], Hold[], Hold[FindRoot::lstol]] /. {
  Hold[messageSequence___] :> Quiet[
    DeleteDuplicates[
      Select[
       Check
          FindRoot[
           equations
            , Evaluate Sequence @@ Table [{{domainSpecifiers} [j, 1],
                #[[j]]}, {j, Length[{domainSpecifiers}]]]]
            , Evaluate[Sequence @@ FilterRules[{ops}, Options[FindRoot]]]
          ## &[]
         ] & /@ seeds,
       Function[
        repList,
        ReplaceAll
         Evaluate And @ Table
             And [
              Re[\{domainSpecifiers\}[j, 2]] \le Re[
                \{domainSpecifiers\}[[j, 1]] \le Re[\{domainSpecifiers\}[[j, 3]]],
              Im[{domainSpecifiers} | [j, 2] ] ≤ Im[{domainSpecifiers} ] [
                 [j, 1] \leq Im[\{domainSpecifiers\}[[j, 3]]]
             , {j, Length[{domainSpecifiers}]}]]
         , repList]
      Function[{repList1, repList2},
       And @@ Table
         Abs[({domainSpecifiers}[j, 1] /. repList1) -
             (\{domainSpecifiers\}[j, 1] /. repList2)] < tolerances[j]
         , {j, Length[{domainSpecifiers}]}]
```

Quasirandom number generators

RandomSobolComplexes

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

RandomSobolComplexes[{{zlmin,zlmax},{z2min,z2max},...},n] generates a
   low-discrepancy Sobol sequence of n quasirandom complex numbers in the
   multi-dimensional rectangle with corners {zlmin,zlmax},{z2min,z2max},....";
```

RandomNiederreiterComplexes

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

RandomNiederreiterComplexes[{{zlmin,zlmax},{z2min,z2max},...},n]
    generates a low-discrepancy Niederreiter sequence of
    n quasirandom complex numbers in the multi-dimensional
    rectangle with corners {zlmin,zlmax},{z2min,z2max},....";
```

DeterministicComplexGrid

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

DeterministicComplexGrid[{{zlmin,zlmax},{z2min,z2max},...},n] generates
    a regular grid of about n equally spaced complex numbers in the
    multi-dimensional rectangle with corners {zlmin,zlmax},{z2min,z2max},....";
```

```
Begin["`Private`"];
DeterministicComplexGrid[pairsList_, number_] :=
 Block | {sep, separationsList, gridPointBasis, k},
  sep = NestWhile 0.99 # &,
    Min[Flatten[ReIm[pairsList[All, 2]] - pairsList[All, 1]]]], Times @@ \frac{1}{0.99} Floor[
          Flatten[ReIm[pairsList[All, 2] - pairsList[All, 1]]], 0.99 #] ≤ number &];
  separationsList = Round \left[ \frac{1}{sep} Floor \left[ Flatten \right] \right]
       ReIm[pairsList[All, 2] - pairsList[All, 1]]], sep]];
  gridPointBasis = MapThread
    Function [\{l, n\}, Range [l[1]], l[2]], \frac{l[2] - l[1]}{n+1}][2;; -2]],
     {Flatten[Transpose[ReIm[pairsList], {1, 3, 2}], 1], separationsList}
  Flatten[Table[
    Table[k[2j-1]+ik[2j], \{j, 1, Length[pairsList]\}],
     Evaluate [
      Sequence @@ Table[\{k[j], gridPointBasis[\![j]\!]\}, \{j, 1, 2 Length[pairsList]\}]]\\
   ], Evaluate[Range[1, 2 Length[pairsList]]]]
DeterministicComplexGrid[{zmin_?NumericQ, zmax_?NumericQ}, number_] :=
 DeterministicComplexGrid[{{zmin, zmax}}, number][All, 1]
End[];
```

RandomComplex

Updating RandomComplex to handle input of the form RandomComplex[{{0, 1+i}}, {2, 3+i}}, n].

```
Begin["`Private`"];
Unprotect[RandomComplex];
RandomComplex[{range1_List, moreRanges___}, number_] :=
   Transpose[RandomComplex[#, number] & /@ {range1, moreRanges}]
Protect[RandomComplex];
End[];
```

The following code places this redefinition as an initialization code for any parallelized subkernels that may get launched later, as per http://mathematica.stackexchange.com/q/131856/1000.

```
Parallelize;
Parallel`Developer`$InitCode = Hold[
    Unprotect[RandomComplex];
    RandomComplex[
         {Private`range1_List, Private`moreRanges___}, Private`number_] := Transpose[
         RandomComplex[#, Private`number] & /@ {Private`range1, Private`moreRanges}];
    Protect[RandomComplex];
];
```

Package End

```
EndPackage[];
DistributeDefinitions["RootFinder`"];
```