

A tensor-based approach to solving systems of multivariate polynomials

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Overview

Motivation: noisy overdetermined polynomial systems

Polynomial root solving: from an eigenvalue to a tensor decomposition problem

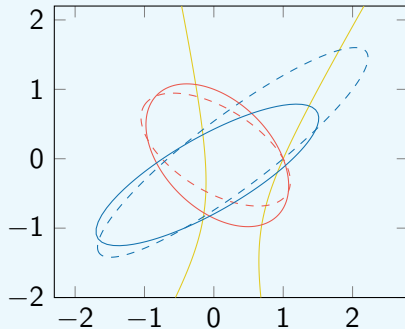
Faster Macaulay null space computations

Summary

Noisy overdetermined systems: looking for approximative roots

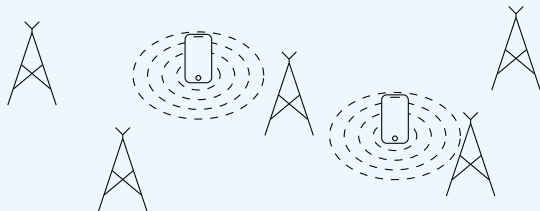
$$\begin{cases} -3 - x - 2y + 4x^2 + 6xy + 7y^2 = 0 \\ -2 - x + y + 3x^2 - 7xy + 5y^2 = 0 \\ 1 + 7x + y - 8x^2 + 3xy + y^2 = 0 \end{cases}$$

- $N = 2$ unknowns
- $S = 3$ equations \rightarrow *overdetermined*
- Degree $d = 2$



Adding noise to the **red** and **blue** equations
destroys the single exact root at $(0, 1)$

A practical application: “blind” multi-source localization



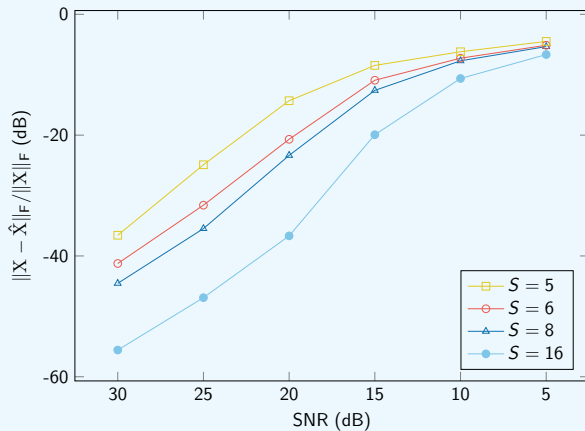
Friis transmission equation (before conversion into a polynomial expression):

$$P_i^r = \frac{A_i^r A_1^t}{\lambda^2} \frac{P_1^t}{(x_i^r - x_1^t)^2 + (y_i^r - y_1^t)^2} + \frac{A_i^r A_2^t}{\lambda^2} \frac{P_2^t}{(x_i^r - x_2^t)^2 + (y_i^r - y_2^t)^2}, \quad i = 1, \dots, S.$$

Noisy measured quantities! Unknown Given

→ for $S \geq 5$, positions of transmitters can be *retrieved* up to permutation ambiguity!

Similar to least-squares: adding more equations (i.e., antennas) yield better estimates



Median relative error of estimated transmitter positions over 200 experiments
(Widdershoven, Govindarajan, et al. 2023)

50 dB error \approx 5 digits of precision

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Algebraic methods: “classical” vs. recent numerical (multi)-linear algebra approaches

Find all (projective) roots of the system of the multivariate polynomials:

$$\Sigma : \begin{cases} p_1 = p_1(x_1, x_2, \dots, x_N) \\ \vdots \\ p_S = p_S(x_1, x_2, \dots, x_N) \end{cases}, \quad S \geq N, \quad \deg(p_s) = d_s.$$

Auzinger, Stetter, Lazard, ...

Batselier, Dreesen, ...

Vanderstukken, De Lathauwer, ...

Numerical Polynomial
Algebra (NPA)

Numerical Polynomial
Linear Algebra (NPLA)

Numerical Polynomial
Multi-Linear Algebra (NPMLA)

Features:

- Gröbner basis construction
- eigenvalue problem

Features:

- Macaulay null space construction
- Generalized eigenvalue problem

Features:

- Macaulay null space construction
- tensor decomposition problem

DISCLAIMER: The above is a very selected overview and only shows “ancestors” of our own work. It is by no means a summary of all the contributions done on this topic.

The Macaulay-based method for polynomial root solving

The rows of the Macaulay matrix $M(d)$ span the set

$$\mathcal{M}_d := \left\{ \sum_{s=1}^S h_s \cdot p_s : \deg(h_s) = d - d_s \right\} = \langle p_1^h, \dots, p_S^h \rangle_d.$$

For example, $M(3)$ for the system in slide 3:

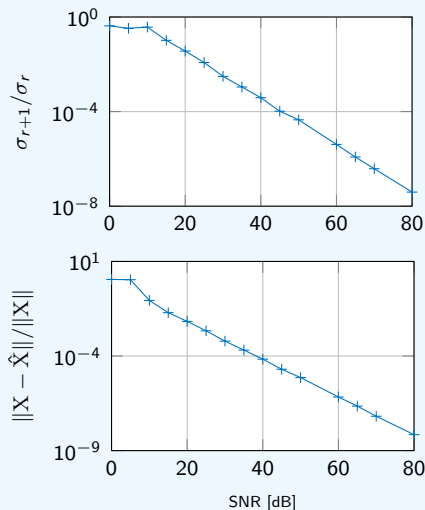
$$\begin{array}{l} p_1^h \\ p_2^h \\ p_3^h \\ xp_1^h \\ xp_2^h \\ xp_3^h \\ yp_1^h \\ yp_2^h \\ yp_3^h \end{array} \left[\begin{array}{ccc|ccc|cccc} -3 & -1 & -2 & 4 & 6 & 7 & 0 & 0 & 0 & 0 \\ -2 & -1 & 1 & 3 & -7 & 5 & 0 & 0 & 0 & 0 \\ 1 & 7 & 1 & -8 & 3 & 1 & 0 & 0 & 0 & 0 \\ \hline 0 & -3 & 0 & -1 & -2 & 0 & 4 & 6 & 7 & 0 \\ 0 & -2 & 0 & -1 & 1 & 0 & 3 & -7 & 5 & 0 \\ 0 & 1 & 0 & 7 & 1 & 0 & -8 & 3 & 1 & 0 \\ \hline 0 & 0 & -3 & 0 & -1 & -2 & 0 & 4 & 6 & 7 \\ 0 & 0 & -2 & 0 & -1 & 1 & 0 & 3 & -7 & 5 \\ 0 & 0 & 1 & 0 & 7 & 1 & 0 & -8 & 3 & 1 \end{array} \right] \begin{bmatrix} t^3 \\ t^2x \\ t^2y \\ tx^2 \\ txy \\ ty^2 \\ x^3 \\ x^2y \\ xy^2 \\ y^3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

If $d \geq d^*$ (degree of regularity), $\dim \text{null } M(d) = \text{no. of projective roots of the system.}$

Our system from slide 3: Macaulay method is suitable in the noisy setting

Add noise to the nonzero coefficients:

$$M(4) = \begin{bmatrix} -3 & -1 & 4 & & & & & & & \\ -2 & -1 & 3 & & & & & & & \\ 1 & 7 & -8 & & & & & & & \\ & -3 & -1 & 4 & & & & & & \\ & -2 & -1 & 3 & & & & & & \\ & 1 & 7 & -8 & & & & & & \\ & & -3 & -1 & 4 & & & & & \\ & & -2 & -1 & 3 & & & & & \\ & & 1 & 7 & -8 & & & & & \\ & & & -3 & -1 & 4 & & & & \\ & & & -2 & -1 & 3 & & & & \\ & & & 1 & 7 & -8 & & & & \\ & & & & -3 & -1 & 4 & & & \\ & & & & -2 & -1 & 3 & & & \\ & & & & 1 & 7 & -8 & & & \\ & & & & & -3 & -1 & 4 & & \\ & & & & & -2 & -1 & 3 & & \\ & & & & & 1 & 7 & -8 & & \\ & & & & & & -3 & -1 & 4 & \\ & & & & & & -2 & -1 & 3 & \\ & & & & & & 1 & 7 & -8 & \end{bmatrix}$$



Note: $M(4)$ is expressed in lex ordering this time!

The matrix view: recovering the roots from a generalized eigenvalue problem

- Let $S_t, S_{x_1}, S_{x_2}, \dots, S_{x_N}$ denote appropriate “row selection” matrices.
- Construct $G_t = S_t N$ and $G_{x_i} = S_{x_i} N$ for $i = 1, \dots, N$ with $N = \text{null } M(d)$
- Solve the generalized eigenvalue decomposition (GEVD) problem:

$$(\alpha_t G_t + \alpha_{x_1} G_{x_1} + \dots + \alpha_{x_N} G_{x_N}) \mathbf{a} = \lambda (\beta_t G_t + \beta_{x_1} G_{x_1} + \dots + \beta_{x_N} G_{x_N}) \mathbf{a}$$

- For $i = 1, \dots, R$ (number of roots), we have the eigenvalues:

$$\lambda_i = \frac{\alpha_t t^{(i)} + \alpha_{x_1} x_1^{(i)} + \dots + \alpha_{x_N} x_N^{(i)}}{\beta_t t^{(i)} + \beta_{x_1} x_1^{(i)} + \dots + \beta_{x_N} x_N^{(i)}}$$

- Eigenvectors *reveal* root location, since

$$\mathbf{v}_i = (\alpha_t G_t + \alpha_{x_1} G_{x_1} + \dots + \alpha_{x_N} G_{x_N}) \mathbf{a}_i$$

are multivariate *Vandermonde* vectors evaluated at the system roots!

Typically $\alpha_{x_1}, \dots, \alpha_{x_n}$ is set to zero.

Matrix pencils can be badly conditioned when eigenvalues coalesce...

Theorem (See e.g., Golub and Van Loan 2012))

Define $\text{sep}(T_{11}, T_{22}) := \min \|T_{11}X - XT_{22}\|_F / \|X\|_F$ and let $Q^*AQ = \begin{bmatrix} T_{11} & T_{12} \\ 0 & T_{22} \end{bmatrix}$ with $Q = [Q_1 \quad Q_2]$. Then for a “sufficiently small” E , there exists a \tilde{Q}_1 with

$$\text{dist}(\text{col } Q_1, \text{col } \tilde{Q}_1) \lesssim \frac{1}{\text{sep}(T_{11}, T_{22})}$$

such that \tilde{Q}_1 is an invariant subspace for $\tilde{A} = A + E$.

A bad choice of α 's and β 's can bring eigenvalues arbitrarily close!

The above is a compressed statement carrying the essence of Corollary 7.2.5 in (Golub and Van Loan 2012)

GESD principle: why limit to just one pencil, if you can exploit multiple?

GESD algorithm: using multiple pencils, recursively split eigenspaces corresponding to well-separated eigenvalue clusters (Evert, Vandecappelle, et al. 2022).

Simultaneous diagonalization:

There exists an invertible $A \in \mathbb{C}^{R \times R}$ that simultaneously diagonalizes

$$\begin{aligned} G_t A &= V \operatorname{diag}(t^{(1)}, \dots, t^{(R)}), \\ G_{x_1} A &= V \operatorname{diag}(x_1^{(1)}, \dots, x_1^{(R)}), \\ &\vdots \\ G_{x_N} A &= V \operatorname{diag}(x_N^{(1)}, \dots, x_N^{(R)}), \end{aligned}$$

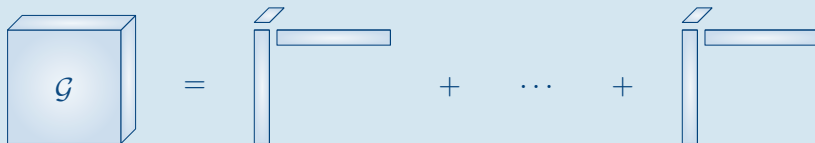
with V being multivariate Vandermonde matrix *evaluated* at the roots.

Reformulation of the root recovery as a tensor decomposition problem

Theorem (Vanderstukken and De Lathauwer 2021)

Let \mathcal{G} have frontal slices $G_t, G_{x_1}, \dots, G_{x_2}$, and assume Σ has only simple roots. If \mathcal{G} is constructed from $\text{null } M(d)$ with $d \geq d^* + 1$, then \mathcal{G} has the essentially unique CPD

$$\mathcal{G} = \llbracket V, A^{-1}, X \rrbracket, \quad X = \begin{bmatrix} t^{(1)} & t^{(2)} & \dots & t^{(R)} \\ x_1^{(1)} & x_1^{(2)} & \dots & x_1^{(R)} \\ \vdots & \vdots & & \vdots \\ x_N^{(1)} & x_N^{(2)} & \dots & x_N^{(R)} \end{bmatrix}.$$



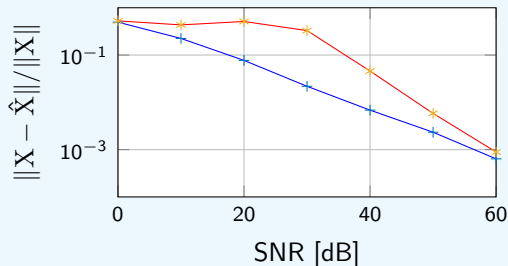
If the polynomial system has roots of multiplicity greater than one, the theorem can be generalized with the introduction of block-term decompositions (Vanderstukken, Kürschner, et al. 2021)

Observed numerical benefits of the tensor approach for noisy overdetermined systems

Take $N = 10$ *noisy* copies of the square system:

$$\Sigma : \begin{cases} f_1(x_1, x_2) = x_1^3 + x_2^3 - 9x_1^2x_2 + 20x_1x_2^2 - 3x_1 - 20 = 0 \\ f_2(x_1, x_2) = x_1^2 + 4x_2^2 - x_1x_2 - 80 = 0 \end{cases}$$

median forward error over 200 trials



The **tensor-based method** that relies on simultaneous diagonalization is better capable of recovering roots in noisy conditions than a pure **matrix-based method** which relies solely on GEVD (Vanderstukken and De Lathauwer 2021).

Overview

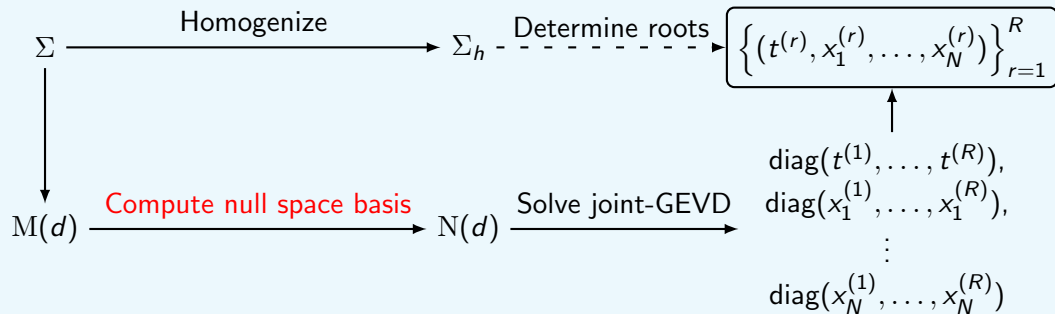
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Null space computation is the major computational bottleneck in *many* algorithms!



Exploit the *Toeplitz* structures in Macaulay matrices?

Bivariate systems: Macaulay matrix is almost Toeplitz block-(block-)Toeplitz

$$M(4) = \begin{array}{c} \begin{array}{l} p_1 \\ p_2 \\ xp_1 \\ xp_2 \\ x^2p_1 \\ x^2p_2 \\ yp_1 \\ yp_2 \\ xyp_1 \\ xyp_2 \\ y^2p_1 \\ y^2p_2 \end{array} \begin{bmatrix} \begin{array}{ccccc|cccc|cccc|cc|c} 1 & x & x^2 & x^3 & x^4 & y & xy & x^2y & x^3y & y^2 & xy^2 & x^2y^2 & y^3 & xy^3 & y^4 \\ \hline 1 & 6 & 4 & & & 2 & 5 & & & 3 & & & & & \\ 9 & 1 & 3 & & & 8 & 7 & & & 2 & & & & & \\ & 1 & 6 & 4 & & & 2 & 5 & & & 3 & & & & \\ & 9 & 1 & 3 & & & 8 & 7 & & & 2 & & & & \\ & & 1 & 6 & 4 & & & 2 & 5 & & & 3 & & & \\ & & 9 & 1 & 3 & & & 8 & 7 & & & 2 & & & \\ \hline & & & & & 1 & 6 & 4 & & 2 & 5 & & 3 & & \\ & & & & & 9 & 1 & 3 & & 8 & 7 & & 2 & & \\ & & & & & & 1 & 6 & 4 & & 2 & 5 & & 3 & \\ & & & & & & 9 & 1 & 3 & & 8 & 7 & & 2 & \\ \hline & & & & & & & & & 1 & 6 & 4 & 2 & 5 & 3 \\ & & & & & & & & & 9 & 1 & 3 & 8 & 7 & 2 \end{array} \end{bmatrix} \end{array}$$

The Macaulay matrix for the general bivariate case

Let $\Delta d := d - d_{\Sigma}$. Then,

$$M(d) := \begin{bmatrix} M_{0,0} & M_{1,0} & \cdots & M_{d_{\Sigma},0} \\ & M_{0,1} & M_{1,1} & \cdots & M_{d_{\Sigma},1} \\ & & \ddots & \ddots & \ddots \\ & & & M_{0,\Delta d} & M_{1,\Delta d} & \cdots & M_{d_{\Sigma},\Delta d} \end{bmatrix} \in \mathbb{C}^{\frac{S}{2}(\Delta d+1)(\Delta d+2) \times \frac{1}{2}(d+1)(d+2)},$$

with

$$M_{i,j} := \begin{bmatrix} \mathbf{c}_{0i} & \mathbf{c}_{1i} & \cdots & \mathbf{c}_{(d_{\Sigma}-i)i} \\ & \mathbf{c}_{0i} & \mathbf{c}_{1i} & \cdots & \mathbf{c}_{(d_{\Sigma}-i)i} \\ & & \ddots & \ddots & \ddots \\ & & & \mathbf{c}_{0i} & \mathbf{c}_{1i} & \cdots & \mathbf{c}_{(d_{\Sigma}-i)i} \end{bmatrix} \in \mathbb{C}^{S(\Delta d+1-j) \times (d+1-i-j)}.$$

The key observation that shall allow for a faster algorithm

Consider the displacement operator

$$\mathcal{D}\{M(d)\} = \begin{bmatrix} Z_{d+1,1} \otimes I_S & & \\ & \ddots & \\ & & Z_{1,1} \otimes I_S \end{bmatrix} M(d) - M(d) \begin{bmatrix} Z_{d+1,\varphi_{d+1}} & & \\ & \ddots & \\ & & Z_{1,\varphi_1} \end{bmatrix}.$$

$M(d)$ has relative “low” displacement rank

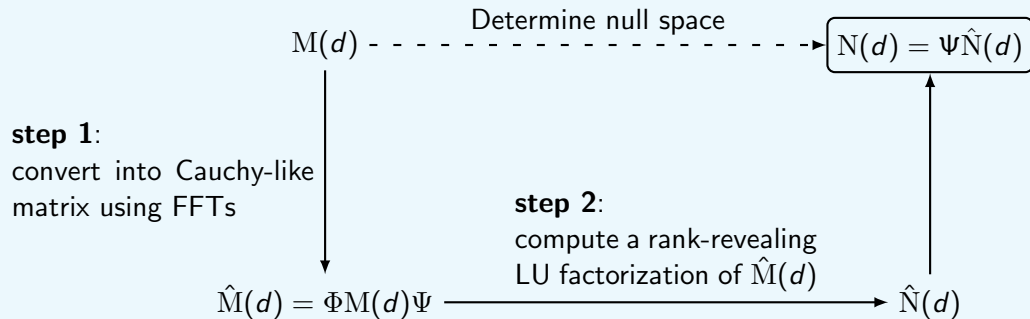
Dimensions of $M(d) \in \mathbb{C}^{\frac{S}{2}(\Delta d+1)(\Delta d+2) \times \frac{1}{2}(d+1)(d+2)}$ grow *quadratically* w.r.t. d , but

$$\text{rank } \mathcal{D}\{M(d)\} \leq S(\Delta d + 1) = S(d + 1 - d_\Sigma).$$

grows only *linearly* with d .

Here $Z_{p,\varphi} := \begin{bmatrix} 1 & & \varphi \\ & \ddots & \\ & & 1 \end{bmatrix} \in \mathbb{C}^{p \times p}.$

Overview of the fast algorithm



Both steps can be done *fast*!
(Govindarajan, Widdershoven, et al. 2023)

Rank-revealing LU factorization of $\hat{M}(d)$ (Miranian and Gu 2003)

Let $r(d) := \text{rank } M(d)$. Compute a rank-revealing LU (RRLU) factorization

$$\begin{aligned}\Pi_1 \hat{M}(d) \Pi_2 &= \begin{bmatrix} I_{r(d)} & \\ \hat{M}_{21} \hat{M}_{11}^{-1} & I_{d_{\Sigma}^2} \end{bmatrix} \begin{bmatrix} \hat{M}_{11} & \\ & \hat{M}_{22} - \hat{M}_{21} \hat{M}_{11}^{-1} \hat{M}_{12} \end{bmatrix} \begin{bmatrix} I_{r(d)} & \hat{M}_{11}^{-1} \hat{M}_{12} \\ & I_{d_{\Sigma}^2} \end{bmatrix} \\ &\approx \begin{bmatrix} \hat{M}_{11} \\ \hat{M}_{21} \end{bmatrix} \begin{bmatrix} I_{r(d)} & \hat{M}_{11}^{-1} \hat{M}_{12} \end{bmatrix}\end{aligned}$$

Expression for the null space $N(d)$

$$N(d) = \Psi \Pi_2 \begin{bmatrix} \tilde{N} \\ I_{d_{\Sigma}^2} \end{bmatrix}, \quad \tilde{N} := -\hat{M}_{11}^{-1} \hat{M}_{12}.$$

The classical Schur algorithm: making things work for us

- Run Schur algorithm on Cauchy-like matrices, which satisfy the displacement relation $\text{diag}(\boldsymbol{\mu})C - C\text{diag}(\boldsymbol{\nu}) = RS^*$ (Heinig 1995)
- Replace total pivoting with approximate total pivoting
- Let j_{\max} denote the column with largest 2-norm in RS^* . Then,

$$\max_{1 \leq i \leq n} |c_{ij_{\max}}| \geq \frac{1}{K\sqrt{n}} \max_{1 \leq i, j \leq n} |c_{ij}|, \quad K := \max_{1 \leq i, j, l, j \leq n} |\mu_i - \nu_j| / |\mu_l - \nu_j|.$$

- Keeping R orthogonal during the Gaussian elimination process allows for fast pivot selection.
- Use clever updating strategies to keep cost low.

RESULT: from $\mathcal{O}(d^6)$ to $\mathcal{O}(d^5)$

Algorithm stability: error grows linearly with problem size

Median error $\epsilon := \|M(d)Q\|_2 / \|M(d)\|_2 \geq \sigma_{r(d)+1}/\sigma_1$, with $Q \in \mathbb{C}^{n(d) \times d_\Sigma^2}$ an orthonormal basis for $\text{col } N(d)$, over 100 runs for randomly generated *square* systems.

	d_Σ				
	2	4	8	16	32
SVD on $M(d)$	2.23e-16	3.75e-16	5.70e-16	7.94e-16	9.51e-16
GECP on $M(d)$	1.40e-16	3.11e-16	8.33e-16	1.02e-14	1.40e-13
GECP on \mathcal{C}	4.35e-16	1.51e-15	1.35e-14	1.72e-13	2.81e-12
GEAP on \mathcal{C}	4.21e-16	3.63e-15	3.88e-14	3.19e-13	4.48e-12

Sources of error:

- switching to LU instead of an SVD
- working with the compact Cauchy representation \mathcal{C}
- switching to approximate pivoting ← Surprisingly not so bad!

Extending the method

- Generalizations to Chebyshev systems possible; Toeplitz \rightarrow Toeplitz-plus-Hankel ☺
- Displacement rank theory does not generalize nicely to higher dimensions with diminishing returns $\mathcal{O}(d^{3N})$ to $\mathcal{O}(d^{3N-1})$ ☹
- Assume additional (block) sparsity of Macaulay matrix to make breakthrough with n -dimensional systems?

$$p_i(x, y) = \sum_{k=0}^{d_{\Sigma}-r} a_{ikr} x^k y^r + \sum_{r \in \mathcal{S}} \sum_{k=0}^{d_{\Sigma}-r} a_{ikr} x^k y^r, \quad \mathcal{S} \subset \{1, \dots, d_{\Sigma}\}, \quad |\mathcal{S}| = \rho \ll d_{\Sigma}$$

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What we have discussed in this talk

- Solving polynomial systems in the *noisy* overdetermined setting.
- Benefits of taking on a “*tensor*” view towards polynomial root solving.
- Progress and challenges towards (asymptotically) *faster* Macaulay null space algorithms.


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References III

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