

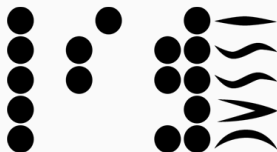
# Condition Numbers for the Cube.

## I: Univariate Polynomials and Hypersurfaces

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This presentation is about the accepted paper

*Condition Numbers for the Cube.*

*I: Univariate Polynomials and Hypersurfaces*

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## The long-term goal

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# Grid and subdivision methods: What are they for?

## Grid methods:

- Feasibility of real polynomial systems (Cucker & Smale; 1999)
- Approximating and counting real zeros (Cucker, Krick, Malajovich & Wschebor; 2008, 2009, 2012)
- Homology of real algebraic sets (Cucker, Krick & Shub; 2012)
- Homology of semialgebraic sets (Bürgisser, Cucker & Lairez; 2018) (Bürgisser, Cucker & T.-C.; ISSAC'19, 2020+)

## Subdivision methods:

- Root isolation of univariate polynomials (Pan, Davenport, Yap, Sagraloff, Mehlhorn, Rouillier, Mourrain, Yakoubsohn...) **Too many to write them all!**
- Root isolation of polynomial systems (Dedieu & Yakoubsohn; 1991) (Mourrain & Pavone; 2009) (Mantzaflaris, Mourrain & Tsigaridas; 2011)
- PL approximation of curves and surfaces (Plantinga & Vegter; 2004) (Galehouse; 2009) (Burr, Gao & Tsigaridas; ISSAC'17)

# Grid and subdivision methods: What is their complexity?

Techniques for controlling complexity:

- Root separation bounds (Davenport, Mahler & Mignotte) (Emiris, Mourrain & Tsigaridas; ISSAC'10) → Bit-complexity bounds
- Variety separation bounds (D'Andrea, Krick & Sombra; 2013) (Burr, Gao & Tsigaridas; ISSAC'17) → Bit-complexity bounds
- Continuous amortization (Burr, Krahmer & Yap; 2009) (Burr; 2016) + Condition-based complexity + Probabilistic analysis (Cucker, Ergür & T.-C.; ISSAC'19, 2020+) → Average and smoothed complexity bounds

Average and smoothed complexity bounds!

MAIN ISSUE:

Condition numbers are designed for the sphere,  
but the algorithms work in the cube!

Example:

Covering the cube efficiently is easy,  
but covering the sphere is not so easy.

Condition numbers for the cube?  
THAT IS OUR OBJECTIVE!



# The plan

$$\begin{array}{lll} \text{Geometry on the sphere} & = & \text{Euclidean norm} \quad \|x\| := \sqrt{\sum_i |x_i|^2} \\ \text{Geometry on the cube} & = & \infty\text{-norm} \quad \|x\|_\infty := \max_i |x_i| \end{array}$$

Goal:

$$\begin{array}{lll} \text{Geometry on the sphere} & \rightarrow & \text{Geometry on the cube} \\ \text{Euclidean norm} & \rightarrow & \infty\text{-norm} \end{array}$$

**Warning:** The  $\infty$ -norm does not come from an inner product!

Hopes:

- Better complexity estimates
- Faster algorithms
- Better understanding of subdivision methods

Antecedent exploring other norms: (Cucker, Ergür & T.-C.; SIAM AG'19)



- Condition theory for hypersurfaces in the cube
- Gaussian polynomials
- Polynomials with restricted support (up to assumptions)

We showcase our results with:

- Separation bounds for roots of univariate polynomials in  $(0, 1)$
- Plantinga-Vegter algorithm

# Polynomial inequalities and condition

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Norm for polynomials control evaluations, variations...



Condition-based complexity theory

Our choice:

$$\|f\|_1 := \sum_{\alpha} |f_{\alpha}|$$

the 1-norm for polynomials

Why?:  $\|f\|_1$  behaves like the dual of  $\|x\|_{\infty}$

$$f \in \mathcal{P}_{n,d} := \{g \in \mathbb{R}[X_1, \dots, X_n] \mid \deg g \leq d\}, x, y \in I^n := [-1, 1]^n, v \in \mathbb{R}^n$$

- Control of the evaluation

$$|f(x)| \leq \|f\|_1$$

- Control of the derivative I

$$\|\langle \nabla f, v \rangle\|_1 \leq d \|f\|_1 \|v\|_\infty$$

- Control of the derivative II

$$\|\nabla_x f\|_1 \leq d \|f\|_1$$

- Lipschitz properties for  $f$  and its derivatives

$$\begin{aligned} |f(x) - f(y)| &\leq d \|f\|_1 \|x - y\|_\infty \\ \|\nabla_x f - \nabla_y f\|_1 &\leq d(d-1) \|f\|_1 \|x - y\|_\infty \end{aligned}$$

Definition (T.-C., Tsigaridas; ISSAC'20)

Let  $f \in \mathcal{P}_{n,d}$  and  $x \in I^n$ , the *local condition number of  $f$  at  $x$*  is the quantity

$$C(f, x) := \frac{\|f\|_1}{\max \left\{ |f(x)|, \frac{1}{d} \|\nabla_x f\|_1 \right\}}.$$

**Important observation:**  $C(f, x) = \infty$  iff  $x$  is a singular zero of  $f$

# Properties of the local condition number

- Regularity inequality

either  $|f(x)|/\|f\|_1 \geq 1/C(f, x)$  or  $\|\nabla_x f\|_1/(d\|f\|_1) \geq 1/C(f, x)$ .

- 1st Lipschitz property

$f \mapsto \|f\|_1/C(f, x)$  is 1-Lipschitz

- 2nd Lipschitz property

$I^n \ni x \mapsto 1/C(f, x)$  is  $d$ -Lipschitz

- Condition Number Theorem

$$\|f\|_1/\text{dist}_1(f, \Sigma_x) \leq C(f, x) \leq 2d \|f\|_1/\text{dist}_1(f, \Sigma_x)$$

where  $\Sigma_x := \{g \in \mathcal{P}_{n,d} \mid x \text{ is a singular zero of } f\}$

- Higher Derivative Estimate. If  $C(f, x)|f(x)|/\|f\|_1 < 1$ , then

$$\gamma(f, x) \leq \frac{1}{2}(d-1)\sqrt{n} C(f, x).$$

where  $\gamma(f, x)$  is Smale's  $\gamma$

All we need for condition-based complexity analyses!

## Application 1: Separation of roots

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# Separation of roots

Recall...

$$\Delta_{\alpha}(f) := \text{dist}(\alpha, f^{-1}(0) \setminus \{\alpha\})$$

**Theorem (T.-C. & Tsigaridas; ISSAC'20)**

*Let  $f \in \mathcal{P}_{1,d}$ . Then, for every complex  $\alpha \in f^{-1}(0)$  such that  $\text{dist}(\alpha, l) \leq 1/(3(d-1) C(f))$ ,*

$$\Delta_{\alpha}(f) \geq \frac{1}{16(d-1) C(f)}$$

*where*

$$C(f) := \sup_{x \in l} C(f, x).$$

I.e., the condition number controls the separation of the roots



## Probabilistic results

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## Randomness model I: Two properties

(SG) We call a random variable  $\mathfrak{x}$  *subgaussian*, if there exist a  $K > 0$  such that for all  $t \geq K$ ,

$$\mathbb{P}(|\mathfrak{x}| > t) \leq 2 \exp(-t^2/K^2).$$

The smallest such  $K$  is the *subgaussian constant* of  $\mathfrak{x}$ .

(AC) A random variable  $\mathfrak{x}$  has the *anti-concentration property*, if there exists a  $\rho > 0$ , such that for all  $\varepsilon > 0$ ,

$$\max\{\mathbb{P}(|\mathfrak{x} - u| \leq \varepsilon) \mid u \in \mathbb{R}\} \leq 2\rho\varepsilon.$$

The smallest such  $\rho$  is the *anti-concentration constant* of  $\mathfrak{x}$ .

# Randomness model II: Zintzo random polynomials I

## Definition (T.-C. & Tsingaridas; ISSAC'20)

Let  $M \subseteq \mathbb{N}^n$  be a finite set such that  $0, e_1, \dots, e_n \in M$ . A *zintzo random polynomial* supported on  $M$  is a random polynomial

$$f = \sum_{\alpha \in M} f_{\alpha} X^{\alpha} \in \mathcal{P}_{n,d}$$

such that the coefficients  $f_{\alpha}$  are independent subgaussian random variables with the anti-concentration property.

**Note:** 'zintzo', from Basque, means honest, upright, righteous.

**Observation:** No scaling in the coefficients, as it happens with dobro random polynomials (Cucker, Ergür & T.-C.; ISSAC'19)

# Randomness model II: Zintzo random polynomials II

For  $\mathfrak{f}$  a zintzo random polynomial, we define:

1. the *subgaussian constant* of  $\mathfrak{f}$  which is given by

$$K_{\mathfrak{f}} := \sum_{\alpha \in M} K_{\alpha}, \quad (4.1)$$

where  $K_{\alpha}$  is the subgaussian constant of  $\mathfrak{f}_{\alpha}$ , and

2. the *anti-concentration constants* of  $\mathfrak{f}$  which is given by

$$\rho_{\mathfrak{f}} := \sqrt[n+1]{\rho_0 \rho_{e_1} \cdots \rho_{e_n}}, \quad (4.2)$$

where  $\rho_0$  is the anti-concentration constant of  $\mathfrak{f}_0$  and for each  $i$ ,  $\rho_{e_i}$  is the anti-concentration constant of  $\mathfrak{f}_{e_i}$ .

$K_{\mathfrak{f}} \rho_{\mathfrak{f}}$  will control the complexity estimates

## Randomness model II: Zintzo random polynomials III

Let  $M \subseteq \mathbb{N}^n$  be such that it contains  $0, e_1, \dots, e_n$ . These are two important cases of zintzo random polynomials:

G A *Gaussian polynomial supported on  $M$*  is a zintzo random polynomial  $f$  supported on  $M$ , the coefficients of which are i.i.d. Gaussian random variables.

In this case,  $\rho_f = 1/\sqrt{2\pi}$  and  $K_f \leq |M|$ .

U A *uniform random polynomial supported on  $M$*  is a zintzo random polynomial  $f$  supported on  $M$ , the coefficients of which are i.i.d. uniform random variables on  $[-1, 1]$ .

In this case,  $\rho_f = 1/2$  and  $K_f \leq |M|$ .

# Randomness model III: Smoothed case

Proposition (T.-C. & Tsigaridas; ISSAC'20)

Let  $\mathfrak{f}$  be a zintzo random polynomial supported on  $M$ ,  $f \in \mathcal{P}_{n,d}$  a polynomial supported on  $M$ , and  $\sigma > 0$ . Then,

$$\mathfrak{f}_\sigma := f + \sigma \|f\|_1 \mathfrak{f}$$

is a zintzo random polynomial supported on  $M$  such that

$$K_{\mathfrak{f}_\sigma} \leq \|f\|_1 (1 + \sigma K_{\mathfrak{f}}) \text{ and } \rho_{\mathfrak{f}_\sigma} \leq \rho_{\mathfrak{f}} / (\sigma \|f\|_1).$$

In particular,

$$K_{\mathfrak{f}_\sigma} \rho_{\mathfrak{f}_\sigma} = (K_{\mathfrak{f}} + 1/\sigma) \rho_{\mathfrak{f}}.$$

I.e., the smoothed case is included in our average case!

## Theorem (T.-C. & Tsigaridas; ISSAC'20)

Let  $f \in \mathcal{P}_{n,d}$  a zintzo random polynomial supported on  $M$ . Then for all  $t \geq e$ ,

$$\mathbb{P}(C(f, x) \geq t) \leq \sqrt{nd^n} |M| (8K_f \rho_f)^{n+1} \frac{\ln^{\frac{n+1}{2}} t}{t^{n+1}}.$$

## Corollary (T.-C. & Tsigaridas; ISSAC'20)

Let  $f \in \mathcal{P}_{n,d}$  be a zintzo random polynomial supported on  $M$ . Then, for all  $t > 2e$ ,

$$\mathbb{P}(C(f) \geq t) \leq \frac{1}{4} \sqrt{nd^{2n}} |M| (64K_f \rho_f)^{n+1} \frac{\ln^{\frac{n+1}{2}} t}{t}.$$

## Application 2: Plantinga-Vegter algorithm

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# The complexity estimate

We had...

**Theorem (Cucker, Ergür & T.-C.; ISSAC'19, 2020+)**

*Let  $f \in \mathcal{P}_{n,d}$  be a dobro random polynomial with parameters  $K$  and  $\rho$ .*

*The average number of boxes of the final subdivision of Plantinga-Vegter algorithm on input  $f$  is at most*

$$d^n N^{\frac{n+1}{2}} 2^{15n \log n + 12} (K\rho)^{n+1}$$

*where  $N := \dim \mathcal{P}_{n,d}$ .*

We get...

**Theorem (T.-C. & Tsigaridas; ISSAC'20, 2020+)**

*Let  $f \in \mathcal{P}_{n,d}$  be a zintzo random polynomial supported on  $M$ . The average number of boxes of the final subdivision of the Plantinga-Vegter algorithm on input  $f$  is at most*

$$n^2 d^{2n} |M| \left( 4\sqrt{n+1} K_f \rho_f \right)^{n+1}.$$

## An specific bound

**Corollary (T.-C. & Tsigaridas; ISSAC'20, 2020+)**

*Let  $f \in \mathcal{P}_{n,d}$  be a random polynomial supported on  $M$ . The average number of boxes of the final subdivision of Plantinga-Vegter algorithm on input  $f$  is at most*

$$n^2 \left(2\sqrt{n+1}\right)^{n+1} d^{2n} |M|^{n+2}$$

*if  $f$  is Gaussian or uniform.*

Bere arretagatik eskerrik asko!  
Ευχαριστω για την προσοχη σας!

Galderak?  
Καμιά ερώτηση?