

Certified numerical tools for computing the topology of projected curves

Rémi Imbach, Guillaume Moroz and Marc Pouget



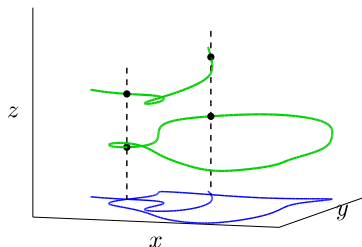
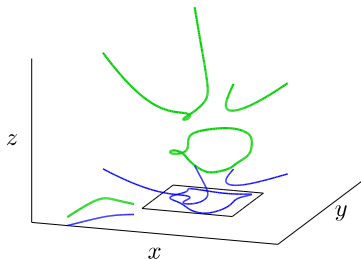
Projection and Apparent Contour

P, Q two (polynomial or analytic) maps $\mathbb{R}^3 \rightarrow \mathbb{R}$

Curve defined as the intersection of two surfaces:

$$\mathcal{C} : \begin{cases} P(x, y, z) = 0 \\ Q(x, y, z) = 0 \end{cases}, (x, y, z) \in \mathbb{R}^3$$

Projection in the plane: $\pi_{(x,y)}(\mathcal{C})$



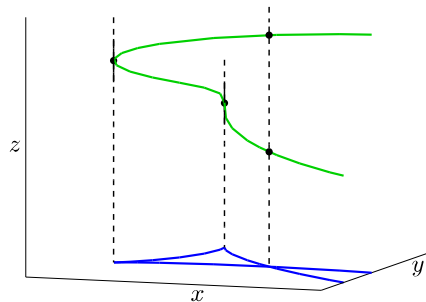
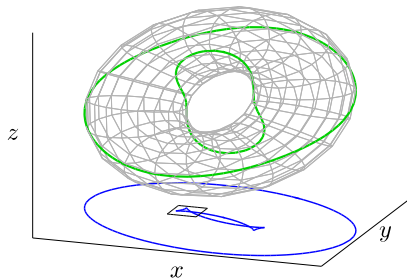
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Curve defined as the intersection of two surfaces:

$$\mathcal{C} : \begin{cases} P(x, y, z) = 0 \\ P_z(x, y, z) = 0 \end{cases}, (x, y, z) \in \mathbb{R}^3, \quad P_z = \frac{\partial P}{\partial z}$$

Apparent contour: $\pi_{(x,y)}(\mathcal{C})$

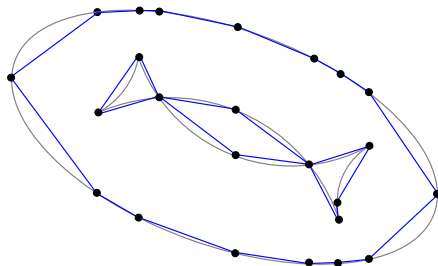
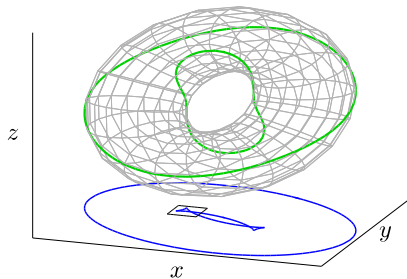


Computing the topology of a real plane curve \mathcal{B}

$$\mathcal{B} = \{(x, y) \in \mathbb{R}^2 \mid \exists z \in \mathbb{R} \text{ s.t. } (x, y, z) \in \mathcal{C}\}$$

Goal: with numerical approaches, compute

- exact topology
- approximated geometry

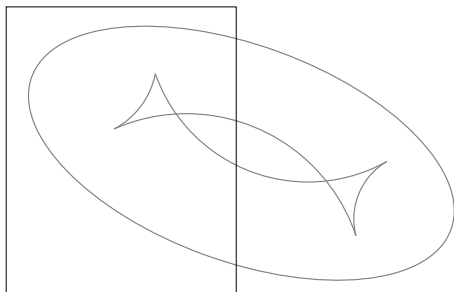


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A general framework

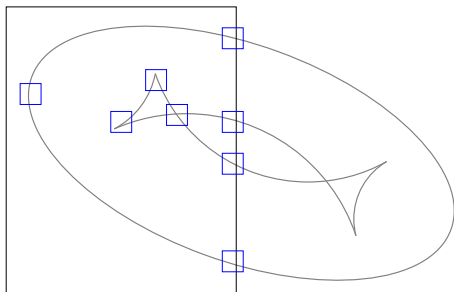
- ① Restrict to a compact \mathbf{B}_0
- ① Isolate in boxes:
 - boundary points
 - x -critical points
 - singularities
- ② Compute topology around singularities
- ③ Connect boxes

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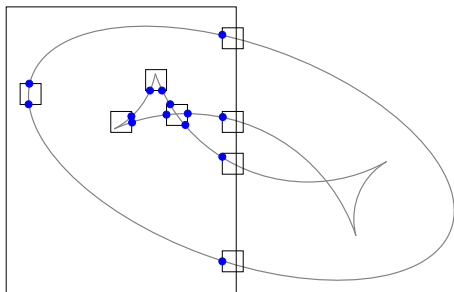
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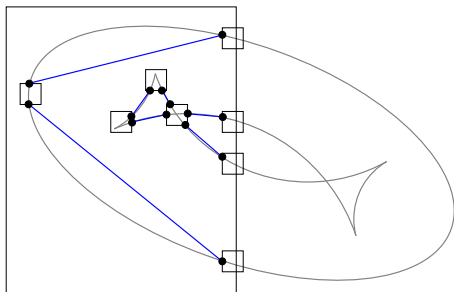
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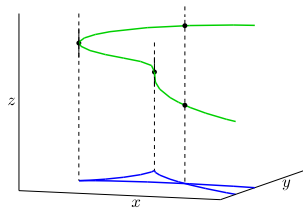
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Computing the topology of a real plane curve \mathcal{B}

Characterization and isolation of nodes and cusps:

- Resultant approaches
- Geometric approach



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Certified numerical tools:

- 0-dim solver: branch and bound solver

Computing the topology of a real plane curve \mathcal{B}

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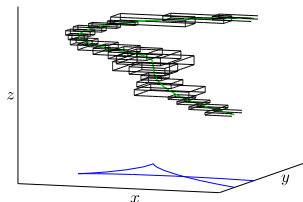
- Resultant approaches
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Enclosing \mathcal{C} in a sequence of boxes:

- Restrict the domain where singularities are sought
- Compute topology

Certified numerical tools:

- 0-dim solver: branch and bound solver
- 1-dim solver: certified path tracker



① Isolate in boxes:

- boundary points
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Isolating singularities

$$\mathcal{B} = \{(x, y) \in \mathbb{R}^2 \mid r(x, y) = 0\},$$

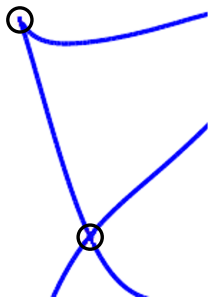
Singularities of \mathcal{B} are the solutions of:

$$(\mathcal{S}) \begin{cases} r(x, y) = 0 \\ r_x(x, y) = 0 \\ r_y(x, y) = 0 \end{cases}$$

... that is over-determined

... that has solutions of multiplicity 2

symbolic approaches: Gröbner Basis, RUR



Isolating singularities of apparent contours

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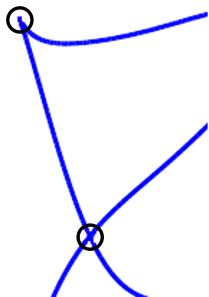
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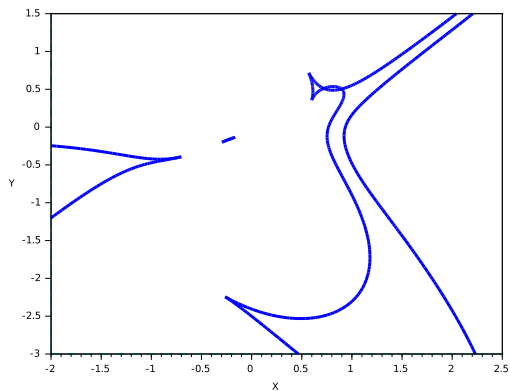
Example

P , degree 6, bit-size 8, 84 monomials

$$\begin{aligned} P = & 158x^6 - 186x^5y + 205x^5z - 160x^4y^2 + 105x^4yz + 116x^4z^2 - 69x^3y^3 - 161x^3y^2z - 8x^3yz^2 + 107x^3z^3 + \\ & 144x^2y^4 - 193x^2y^3z + 130x^2y^2z^2 + x^2yz^3 + 47x^2z^4 + 165xy^5 - 220xy^4z - 21xy^3z^2 + 50xy^2z^3 - 130xyz^4 - 77xz^5 + \\ & 66y^6 - 55y^5z + 219y^4z^2 - 30y^3z^3 - 162y^2z^4 - 182yz^5 - 145z^6 + 105x^5 + 241x^4y - 177x^4z - 127x^3y^2 - 97x^3yz + \\ & 223x^3z^2 - 46x^2y^3 - 213x^2y^2z + 39x^2yz^2 + 191x^2z^3 + 65xy^4 - 105xy^3z - 248xy^2z^2 + 158xyz^3 - 183xz^4 + 48y^5 - \\ & 240y^4z + 235y^3z^2 + 194y^2z^3 - 45yz^4 + 159z^5 - 81x^4 - 230x^3y - 247x^3z - 38x^2y^2 + 106x^2yz + 184x^2z^2 + 49xy^3 - \\ & 197xy^2z - 182xyz^2 - 223xz^3 - 205y^4 - 225y^3z - 14y^2z^2 - 17yz^3 + 73z^4 - 234x^3 - 82x^2y + 179x^2z + 46xy^2 - 222xyz - \\ & 95xz^2 + 139y^3 + 168y^2z + 8yz^2 + 156z^3 + 159x^2 - 147xy - 22xz - 104y^2 + 181yz + 26z^2 - 90x + 250y + 19z + 19 \end{aligned}$$

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Example

P , degree 6, bit-size 8, 84 monomials
 r , degree 30, bit-size 111, 496 monomials

$$\begin{aligned}
 \text{Res}(P, P_z, z) = & 25378517513821930985374726185 x^{30} - 195028956698484982176266264460 x^{29} y + \\
 & 669460660893860813921604554100 x^{28} y^2 - 631323116304152251056202148000 x^{27} y^3 - \\
 & 1028704563680432990245022354280 x^{26} y^4 + 45977970156051179086240080820 x^{25} y^5 + \\
 & 3554469553406371293751987742270 x^{24} y^6 + 3711031010928440039666656612920 x^{23} y^7 - \\
 & 5634442800184514383998916600260 x^{22} y^8 - 11658591855069381144706595841060 x^{21} y^9 - \\
 & 4387874939266072948066332459470 x^{20} y^{10} + 16408843461038228420223023180230 x^{19} y^{11} + \\
 & 23700165794251777062304009772915 x^{18} y^{12} + 4316324180997748865901800201620 x^{17} y^{13} - \\
 & 24929137305247653219088728498740 x^{16} y^{14} - 33372908351021778030492119654810 x^{15} y^{15} - \\
 & 9633448028150975870147511674570 x^{14} y^{16} + 20500155431790235158403374001190 x^{13} y^{17} + \\
 & 31668089060759309350684716458350 x^{12} y^{18} + 16544278550218652616250018398520 x^{11} y^{19} - \\
 & 5014730522275651771719575652535 x^{10} y^{20} - 16590111614945163714073974823320 x^9 y^{21} - \\
 & 13546083341149182083464535866425 x^8 y^{22} - 4754759946941791724566012110130 x^7 y^{23} + \\
 & 1097318041447780709607355689256 x^6 y^{24} + 3898998021968250822246999603270 x^5 y^{25} +
 \end{aligned}$$

Isolating singularities of apparent contours

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degree of P	6	7	8	9
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* F. Rouillier

Sub-resultant based deflation system

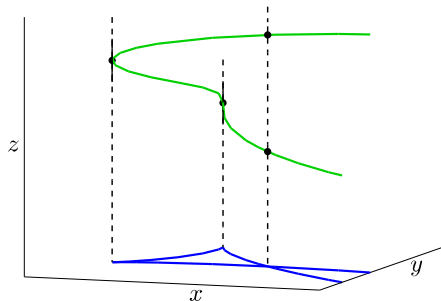
(α, β) node of \mathcal{B}

$\iff P(\alpha, \beta, z)$ and $P_z(\alpha, \beta, z)$ have two common roots z_0, z_1

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$\iff P(\alpha, \beta, z)$ and $P_z(\alpha, \beta, z)$ have a double root z_0

($\Rightarrow P_{zz}(\alpha, \beta, z_0) = 0$)



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$P(\alpha, \beta, z), P_z(\alpha, \beta, z)$ have a *gcd* of degree 2

Sub-resultant based deflation system

Sub-resultant chain of P, P_z, z :

$$\begin{aligned}
 S^0 &= & \text{Res}(P, P_z, z)(x, y) &= r(x, y) \\
 S^1 &= & s_{11}(x, y)z &+ & s_{10}(x, y) \\
 S^2 &= & s_{22}(x, y)z^2 &+ & s_{21}(x, y)z &+ & s_{20}(x, y) \\
 \dots &= & & & \dots
 \end{aligned}$$

where $s_{l,k} = \det(A)$, $A \in \mathcal{M}_{(m+n-l) \times (m+n-l)}(\mathbb{Q}[x, y])$

Proposition $P(\alpha, \beta, z), P_z(\alpha, \beta, z)$ have a gcd of degree 2 iff $r(\alpha, \beta) = s_{11}(\alpha, \beta) = s_{10}(\alpha, \beta) = 0$ and $s_{22}(\alpha, \beta) \neq 0$.

Sub-resultant based deflation system

$$(\mathcal{S}_2) \begin{cases} s_{10}(x, y) = 0 \\ s_{11}(x, y) = 0 \\ r(x, y) = 0 \end{cases} \quad \text{s.t.} \quad s_{22}(x, y) \neq 0$$

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Remark Under genericity assumptions on P , one has:
if (x, y) is s.t. $s_{11}(x, y) = s_{10}(x, y) = 0$ then
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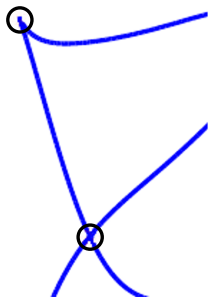
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Singularities of \mathcal{B} are the **regular** solutions of:

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Example

P , degree 6, bit-size 8, 84 monomials
 r , degree 30, bit-size 111, 496 monomials
 s_{11}, s_{10} , degree 20, bit-size 90, 231 monomials

$$\begin{aligned}
 s_{11} = & -140117848627008812531220 x^{20} - 610153133593349354171040 x^{19}y + 39516518923021733844070 x^{18}y^2 + \\
 & 3342883727033466620154170 x^{17}y^3 + 2891274355142589403901890 x^{16}y^4 + 112794729750527524649840 x^{15}y^5 - \\
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 & 20482823881470123106468370 x^{10}y^{10} + 11024860229216130931420010 x^9y^{11} - \\
 & 1126962434297495978162860 x^8y^{12} - 12884485324685747664432680 x^7y^{13} - \\
 & 9059725287074848327234580 x^6y^{14} - 4941320817429025658253850 x^5y^{15} + 2122391146412348698406760 x^4y^{16} + \\
 & 2384112136850068775369540 x^3y^{17} + 2363347796938811648578260 x^2y^{18} + 735933941537801203166720 xy^{19} + \\
 & 293011939904302120871210 y^{20} + 693411445688541987909840 x^{19} + 4819667434476299196422270 x^{18}y - \\
 & 854531603999857310010090 x^{17}y^2 - 4588903065796097271527060 x^{16}y^3 - 12454540077632985887041990 x^{15}y^4 - \\
 & 19038809918580772113933260 x^{14}y^5 - 5255594134400598288192960 x^{13}y^6 + 1174005266404773044076220 x^{12}y^7 + \\
 & 39658021585466235582243720 x^{11}y^8 + 49141822061980186469013340 x^{10}y^9 + \\
 & 5125145051120049195666000 x^9y^{10} - 11669318785950916496923050 x^8y^{11} -
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(\mathcal{S}) with RSCube*	32s	254s	1898s	9346s
(\mathcal{S}_2) with RSCube	15s	105s	620s	3 300s
(\mathcal{S}_2) with Bertini	1005s	$\geq 3000s$	$\geq 3000s$	$\geq 3000s$

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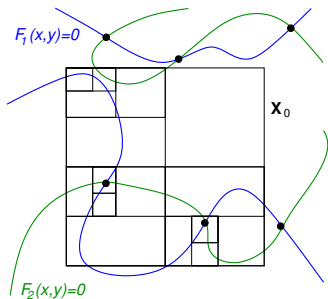
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[IMP16] Rémi Imbach, Guillaume Moroz, and Marc Pouget.

A certified numerical algorithm for the topology of resultant and discriminant curves.

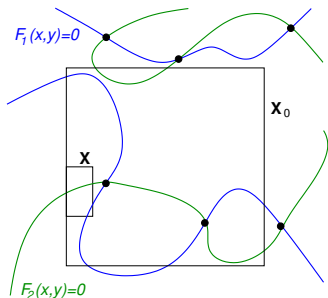
Journal of Symbolic Computation, 2016.

A branch and bound solver for systems of large polynomials



- [Neu90] A. Neumaier.
Interval methods for systems of equations.
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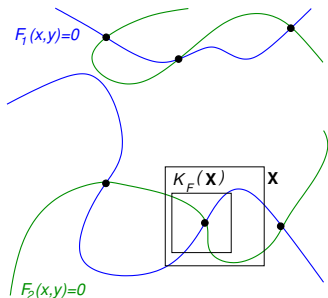
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Interval extension $\square F$ of F :
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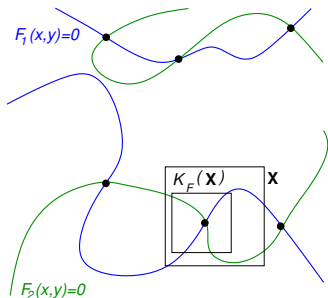
Interval newton operators $K_F(\mathbf{X})$:

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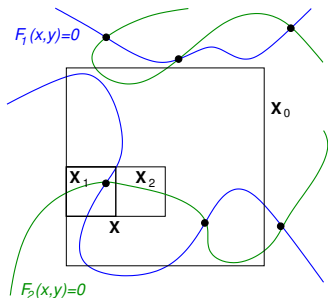
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Inclusion monotonicity:

$\mathbf{X} = \mathbf{X}_1 \cup \mathbf{X}_2 \Rightarrow \square F(\mathbf{X}_1) \cup \square F(\mathbf{X}_2) \subseteq \square F(\mathbf{X})$

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A branch and bound solver for systems of large polynomials

$$s_{11} = -140117848627008812531220 x^{20} - 610153133593349354171040 x^{19} y +$$

$$39516518923021733844070 x^{18} y^2 + 3342883727033466620154170 x^{17} y^3 +$$

$$2891274355142589403901890 x^{16} y^4 + 112794729750527524649840 x^{15} y^5 -$$

$$11340692490521298700125220 x^{14} y^6 - 11062911106388945165447000 x^{13} y^7 -$$

$$2946445042372334921153850 x^{12} y^8 + 12890641493062475757808370 x^{11} y^9 +$$

$$20482823881470123106468370 x^{10} y^{10} + 11024860229216130931420010 x^9 y^{11} -$$

$$1126962434297495978162860 x^8 y^{12} - 12884485324685747664432680 x^7 y^{13} -$$

$$9059725287074848327234580 x^6 y^{14} - 4941320817429025658253850 x^5 y^{15} +$$

$$2122391146412348698406760 x^4 y^{16} + 2384112136850068775369540 x^3 y^{17} +$$

$$2363347796938811648578260 x^2 y^{18} + 735933941537801203166720 xy^{19} +$$

$$293011939904302120871210 y^{20} + 693411445688541987909840 x^{19} +$$

$$4819667434476299196422270 x^{18} y - 854531603999857310010090 x^{17} y^2 -$$

$$4588903065796097271527060 x^{16} y^3 - 12454540077632985887041990 x^{15} y^4 -$$

$$19038809918580772113933260 x^{14} y^5 - 5255594134400598288192960 x^{13} y^6 +$$

$$1174005266404773044076220 x^{12} y^7 + 39658021585466235582243720 x^{11} y^8 +$$

$$49141822061980186469013340 x^{10} y^9 + 51251450511200391856666690 x^9 y^{10} +$$

$$11699187615091096923950 x^8 y^{11} - 2930145575506792226988080 x^7 y^{12} -$$

Interval extension $\square F$ of F :

$0 \notin \square F(\mathbf{X}) \Rightarrow$ no solution in \mathbf{X}

Interval newton operators $K_F(\mathbf{X})$:

$K_F(\mathbf{X}) \subset \text{int}(\mathbf{X}) \Rightarrow \exists!$ solution in \mathbf{X}

- Interval Gauss-Seidel
- Krawczyk $K_F(\mathbf{X})$
- ...

Main Issues:

Evaluating F :

- quickly
- sharply

Adapting arithmetic precision

Evaluating large multivariate polynomials

Quickly: multivariate Horner scheme

Sharply: $\square F$ can be implemented by:

- 0F : Horner form, linearly convergent toward F
- 1F : centered eval. at order 1, quadratically convergent toward F
- 2F : centered eval. at order 2, at least quadratically convergent toward F

[Neu90] [A. Neumaier](#).
Interval methods for systems of equations.
Cambridge University Press, 1990.

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Pols	random		
d, σ	32, 32	64, 64	128, 128
0F	1 188	1 503	1 730
1F	1 054	1 293	1 432
2F	747	966	952

Nb of explored boxes and times in s., systems of 2 pols in 2 unknowns

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Pols	random					
d, σ	32, 32		64, 64		128, 128	
0F	1 188	0.17s	1 503	0.77s	1 730	3.8s
1F	1 054	0.11s	1 293	0.67s	1 432	3.2s
2F	747	0.09s	966	0.44s	952	1.9s

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Pols	random						disc deg 8	
d, σ	32, 32		64, 64		128, 128		42, 128	
0F	1 188	0.17s	1 503	0.77s	1 730	3.8s	182 649	64.6s
1F	1 054	0.11s	1 293	0.67s	1 432	3.2s	134 337	44.2s
2F	747	0.09s	966	0.44s	952	1.9s	18 138	4.75s

Nb of explored boxes and times in s., systems of 2 pols in 2 unknowns

[Neu90] [A. Neumaier](#).

Interval methods for systems of equations.

Cambridge University Press, 1990.

Adapting arithmetic precision

Arithmetic precision is doubled if

Criteria of [Rev03]: $\{\mathbf{X}_1, \mathbf{X}_2\} = \text{bisect}(\mathbf{X})$, $w(\mathbf{X})$: width of \mathbf{X}

(c1) the width of \mathbf{X} is near the actual machine ϵ :

$$w(\mathbf{X}_1) \geq w(\mathbf{X}) \text{ or } w(\mathbf{X}_2) \geq w(\mathbf{X})$$

(c2) $\square F(\mathbf{X})$ is no more inclusion monotonic

$$\square F(\mathbf{X}_1) \cup \square F(\mathbf{X}_2) \not\subseteq \square F(\mathbf{X})$$

[Rev03] N. Revol.

Interval newton iteration in multiple precision for the univariate case.

Numerical Algorithms, 34(2-4):417–426, 2003.

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Heuristic criterion for krawczyk operator:

$w(\mathbf{X})$: width of \mathbf{X}

$$K_F(\mathbf{X}) = \mathbf{P} - J_F(\mathbf{P})^{-1}F(\mathbf{P}) + \square J_F(\dots), \text{ where } \mathbf{P} \text{ is a point in } \mathbf{X}$$

Certificate of existence and uniqueness only if $K_F(\mathbf{X}) \subset \text{int}(\mathbf{X})$

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$$\Rightarrow w(K_F(\mathbf{X})) = \underbrace{w(\mathbf{P} - J_F(\mathbf{P})^{-1}F(\mathbf{P}))}_{\leq \epsilon} + w(\square J_F(\dots))$$

Certificate of existence and uniqueness only if $w(K_F(\mathbf{X})) < w(\mathbf{X})$

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Heuristic criterion for krawczyk operator:

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$$(c3) \quad w(\mathbf{P} - J_F(\mathbf{P})^{-1}F(\mathbf{P})) \geq w(\mathbf{X})$$

$$K_F(\mathbf{X}) = \mathbf{P} - J_F(\mathbf{P})^{-1}F(\mathbf{P}) + \square J_F(\dots), \text{ where } \mathbf{P} \text{ is a point in } \mathbf{X}$$

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Adapting arithmetic precision

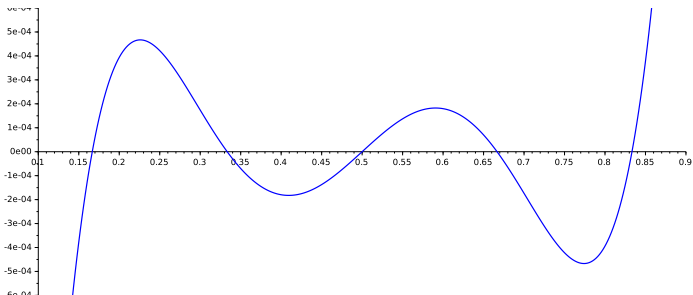
Arithmetic precision is doubled if

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$$K_F(\mathbf{X}) = \mathbf{P} - J_F(\mathbf{P})^{-1}F(\mathbf{P}) + \square J_F(\dots), \text{ where } \mathbf{P} \text{ is a point in } \mathbf{X}$$



$$F(X) = \left(X - \frac{1}{6}\right) \dots \left(X - \frac{5}{6}\right)$$

mantissa: 15 bits
machine ϵ : $\simeq 10^{-4}$

Adapting arithmetic precision

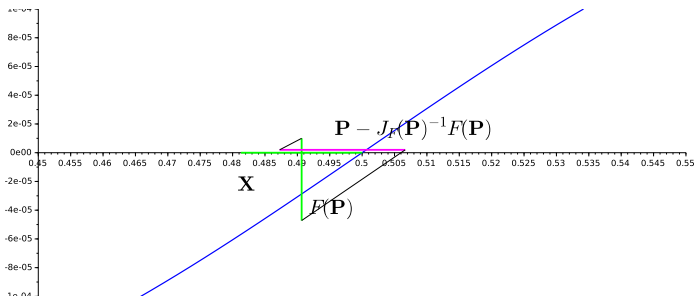
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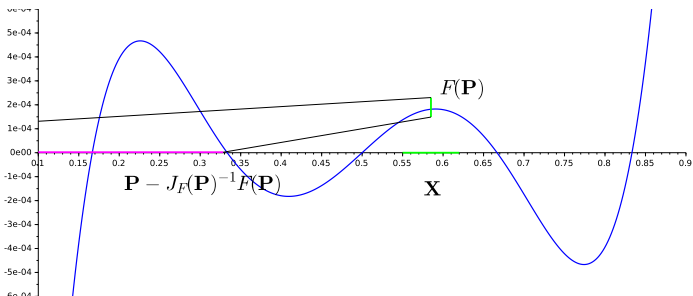
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$$\square F(\mathbf{X}_1) \cup \square F(\mathbf{X}_2) \not\subseteq \square F(\mathbf{X})$$

$$W_N(X) = (X - \frac{1}{N+1}) \dots (X - \frac{N}{N+1})$$

	$W_{20}(X)$ on $[0, 1]$			disc. deg 8 on $[-1, 1] \times [-1, 1]$		
	prec		t. in s.	prec		t. in s.
	53	106		53	106	
(c2)	519 983	129 297	$\simeq 8$	874 620	30 697	$\simeq 400$
(c3)	308 941	202 123	$\simeq 10$	723 146	3 013	$\simeq 207$

Adapting arithmetic precision

Arithmetic precision is doubled if

Heuristic criterion for krawczyk operator: $w(\mathbf{X})$: width of \mathbf{X}

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Results:

Datas: Random dense polynomials of degree d , bit-size 8

0-dim solver: multi-precision subdivision solver, c++/cython/sage

IA libraries: BOOST for double precision, MPFI otherwise

[Imb16] [Rémi Imbach](#).

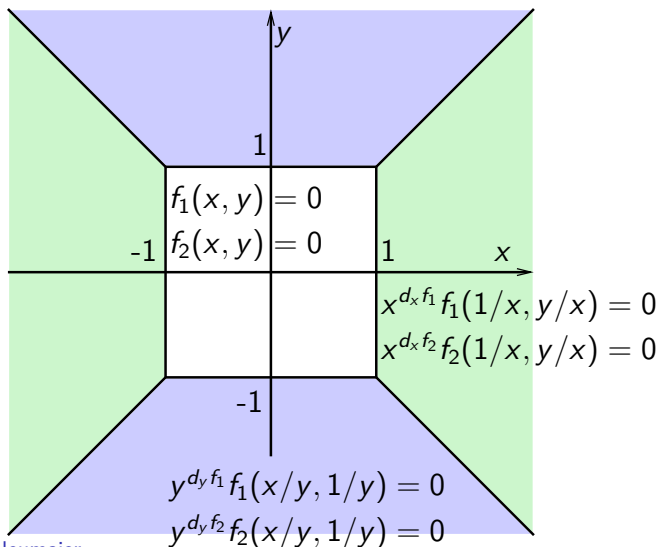
A Subdivision Solver for Systems of Large Dense Polynomials.

[Technical Report 476, INRIA Nancy, March 2016.](#)

Numerical results: Isolating singularities of an apparent contour

system domain d	\mathcal{S}_2 , RSCube \mathbb{R}^2	\mathcal{S}_2 , subd. $[-1, 1] \times [-1, 1]$	
6	15	0.5	
7	105	4.44	
8	620	37.9	
9	3300	23.2	

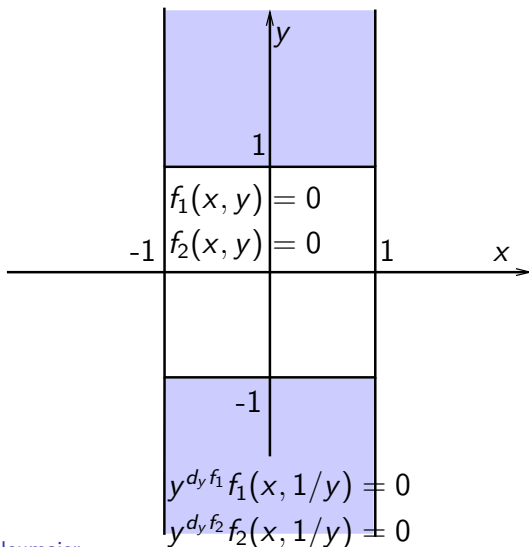
means on 5 examples of sequential times.



[Neu90] A. Neumaier.

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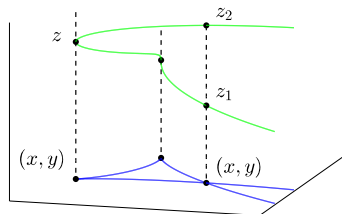
Numerical results: Isolating singularities of an apparent contour

system domain d	\mathcal{S}_2 , RSCube	\mathcal{S}_2 , subd.	
	\mathbb{R}^2	$[-1, 1] \times [-1, 1]$	\mathbb{R}^2
6	15	0.5	1.35
7	105	4.44	21.9
8	620	37.9	57.7
9	3300	23.2	54.7

means on 5 examples of sequential times.

Characterizing singularities:

$$\mathcal{B} = \{(x, y) \in \mathbb{R}^2 \mid \exists z \in \mathbb{R} \text{ s.t. } (x, y, z) \in \mathcal{C}\}$$



Lemma 1: (x, y) is a node of $\mathcal{B} \Leftrightarrow (x, y, z_1, z_2)$ satisfies:

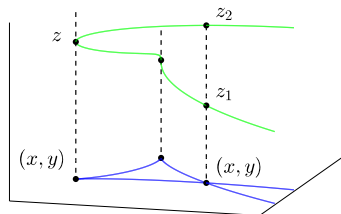
$$P(x, y, z_1) = Q(x, y, z_1) = P(x, y, z_2) = Q(x, y, z_2) = 0$$

Lemma 2: (x, y) is a cusp of $\mathcal{B} \Leftrightarrow (x, y, z)$ satisfies:

$$P(x, y, z) = Q(x, y, z) = P_z(x, y, z) = Q_z(x, y, z) = 0$$

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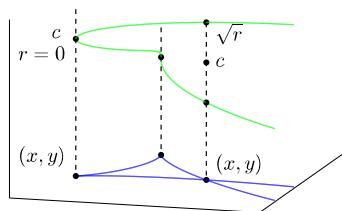
Lemma 2: (x, y) is a cusp of $\mathcal{B} \Leftrightarrow (x, y, z)$ satisfies:

$$P(x, y, z) = Q(x, y, z) = P_z(x, y, z) = Q_z(x, y, z) = 0$$

$$P(x, y, z) = P_z(x, y, z) = P_{zz}(x, y, z) = 0$$

Characterizing singularities: the Ball system

$$\mathcal{B} = \{(x, y) \in \mathbb{R}^2 \mid \exists z \in \mathbb{R} \text{ s.t. } (x, y, z) \in \mathcal{C}\}$$



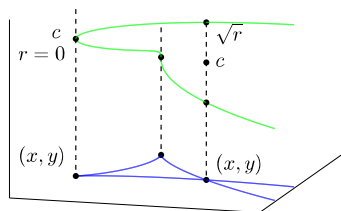
c : center of z_1, z_2
 $r = \|cz_1\|_2^2$

Singularities of \mathcal{B} are exactly the real solutions of:

$$(\mathcal{S}_4) \begin{cases} \frac{1}{2}(P(x, y, c + \sqrt{r}) + P(x, y, c - \sqrt{r})) = 0 \\ \frac{1}{2\sqrt{r}}(P(x, y, c + \sqrt{r}) - P(x, y, c - \sqrt{r})) = 0 \\ \frac{1}{2}(Q(x, y, c + \sqrt{r}) + Q(x, y, c - \sqrt{r})) = 0 \\ \frac{1}{2\sqrt{r}}(Q(x, y, c + \sqrt{r}) - Q(x, y, c - \sqrt{r})) = 0 \end{cases}$$

Characterizing singularities: the Ball system

$$\mathcal{B} = \{(x, y) \in \mathbb{R}^2 \mid \exists z \in \mathbb{R} \text{ s.t. } (x, y, z) \in \mathcal{C}\}$$



c : center of z_1, z_2
 $r = \|cz_1\|_2^2$

Singularities of \mathcal{B} are exactly the real solutions of:
 when $r \rightarrow 0$

$$(\mathcal{S}_4) \left\{ \begin{array}{l} P(x, y, c) = 0 \\ P_z(x, y, c) = 0 \\ Q(x, y, c) = 0 \\ Q_z(x, y, c) = 0 \end{array} \right.$$

Characterizing singularities: the Ball system

[IMP15] Rémi Imbach, Guillaume Moroz, and Marc Pouget.

Numeric and certified isolation of the singularities of the projection of a smooth space curve.

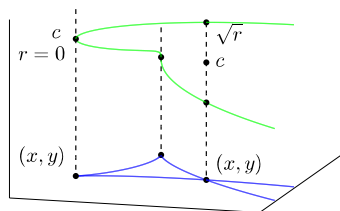
In Proceedings of the 6th International Conferences on Mathematical Aspects of Computer and Information Sciences, MACIS'15, 2015.

Lemma 4. Under some genericity assumptions, all the solutions of \mathcal{S}_4 in $\mathbb{R}^2 \times \mathbb{R} \times \mathbb{R}^+$ are regular.

Lemma 3. Singularities of \mathcal{B} are exactly the real solutions of:

$$(\mathcal{S}_4) \begin{cases} \frac{1}{2}(P(x, y, c + \sqrt{r}) + P(x, y, c - \sqrt{r})) = 0 \\ \frac{1}{2\sqrt{r}}(P(x, y, c + \sqrt{r}) - P(x, y, c - \sqrt{r})) = 0 \\ \frac{1}{2}(Q(x, y, c + \sqrt{r}) + Q(x, y, c - \sqrt{r})) = 0 \\ \frac{1}{2\sqrt{r}}(Q(x, y, c + \sqrt{r}) - Q(x, y, c - \sqrt{r})) = 0 \end{cases}$$

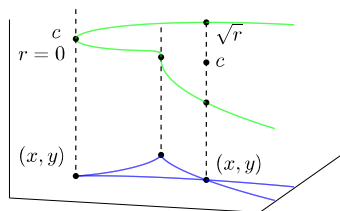
Isolating singularities: solving the Ball system



Finding the singularities of \mathcal{B} in $\mathbf{B}_0 = (\mathbf{x}_0, \mathbf{y}_0)$:

\Leftrightarrow solving the ball system on $\mathbf{B}_0 \times \mathbb{R} \times \mathbb{R}^+$

Isolating singularities: solving the Ball system

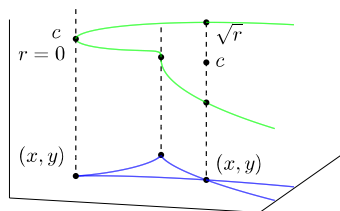


Finding the singularities of \mathcal{B} in $\mathbf{B}_0 = (\mathbf{x}_0, \mathbf{y}_0)$:

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\Leftrightarrow 3 systems solving on $\mathbf{B}_0 \times [-1, 1] \times [0, 1]$

Isolating singularities: solving the Ball system



Finding the singularities of \mathcal{B} in $\mathbf{B}_0 = (\mathbf{x}_0, \mathbf{y}_0)$:

\Leftrightarrow solving the ball system on $\mathbf{B}_0 \times \mathbb{R} \times \mathbb{R}^+$

\Leftrightarrow 3 systems solving on $\mathbf{B}_0 \times [-1, 1] \times [0, 1]$

Finding the singularities of \mathcal{B} in $\mathbf{B} = \mathbb{R}^2$:

\Leftrightarrow 5 systems solving on $[-1, 1]^2 \times [-1, 1] \times [0, 1]$

Results:

Datas: Random dense polynomials of degree d , bit-size 8

0-dim solver: multi-precision subdivision solver, c++/cython/sage

IA libraries: BOOST for double precision, MPFI otherwise

[Imb16] [Rémi Imbach](#).

A Subdivision Solver for Systems of Large Dense Polynomials.

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Numerical results: Isolating singularities of an apparent contour

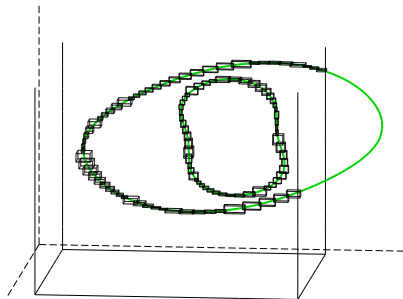
system domain d	\mathcal{S}_2 , RSCube	\mathcal{S}_2 , subd.		\mathcal{S}_4 , subd.	
	\mathbb{R}^2	$[-1, 1] \times [-1, 1]$	\mathbb{R}^2	$[-1, 1] \times [-1, 1]$	\mathbb{R}^2
6	15	0.5	1.35	8.4	11.3
7	105	4.44	21.9	43.8	54.2
8	620	37.9	57.7	70.2	99.2
9	3300	23.2	54.7	45.6	95.1

means on 5 examples of sequential times.

Computing the topology of \mathcal{B} : a geometric approach

Enclose \mathcal{C} : find a sequence $\{\mathbf{C}_k\}_{1 \leq k \leq l}$ such that

- $\mathcal{C} \subset \bigcup_k \mathbf{C}_k$,
- in each \mathbf{C}_k , $\mathcal{C} \cap \mathbf{C}_k$ is diffeomorphic to a close segment,
- each \mathbf{C}_k has width less than η .

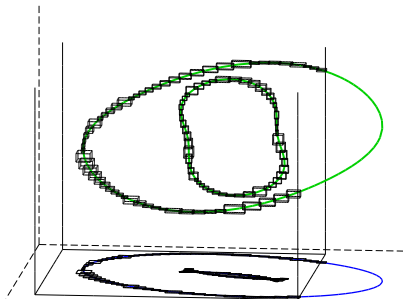


Computing the topology of \mathcal{B} : a geometric approach

Enclose \mathcal{C} :

$$\{\mathbf{C}_k\}_{1 \leq k \leq l} = \{(\mathbf{x}_k, \mathbf{y}_k, \mathbf{z}_k)\}_{1 \leq k \leq l}$$

→ Enclose \mathcal{B} : each $B \in \mathcal{B}$ is in a $\mathbf{B}_k = \pi_{(x,y)}(\mathbf{C}_k)$



Computing the topology of \mathcal{B} : a geometric approach

Enclose \mathcal{C} :

$$\{\mathbf{C}_k\}_{1 \leq k \leq l} = \{(\mathbf{x}_k, \mathbf{y}_k, \mathbf{z}_k)\}_{1 \leq k \leq l}$$

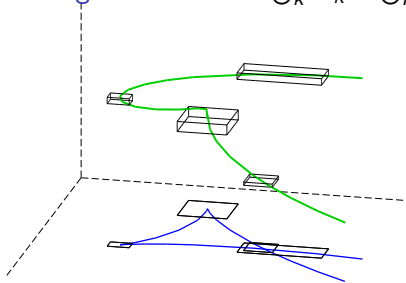
Enclose \mathcal{B} :

$$\{\mathbf{B}_k\}_{1 \leq k \leq l} = \{(\mathbf{x}_k, \mathbf{y}_k)\}_{1 \leq k \leq l}$$

→ Isolate singularities:

- each cusp is in a \mathbf{B}_k
- each node is in a $\mathbf{B}_{ij} = \mathbf{B}_i \cap \mathbf{B}_j$

→ Singularities are in $\bigcup_k \mathbf{B}_k \cup \bigcup_{i,j} \mathbf{B}_{ij}$



Computing the topology of \mathcal{B} : a geometric approach

Enclose \mathcal{C} :

$$\{\mathbf{C}_k\}_{1 \leq k \leq l} = \{(\mathbf{x}_k, \mathbf{y}_k, \mathbf{z}_k)\}_{1 \leq k \leq l}$$

Enclose \mathcal{B} :

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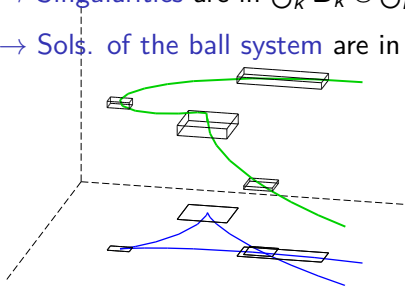
$$\mathbf{D}_k = (\mathbf{x}_k, \mathbf{y}_k, \mathbf{z}_k, [0, (\frac{w(\mathbf{z}_k)}{2})^2])$$

- each node is in a $\mathbf{B}_{ij} = \mathbf{B}_i \cap \mathbf{B}_j$

$$\mathbf{D}_{ij} = (\mathbf{x}_{ij}, \mathbf{y}_{ij}, \frac{(\mathbf{z}_i + \mathbf{z}_j)}{2}, [0, (\frac{(\mathbf{z}_i - \mathbf{z}_j)}{2})^2])$$

→ Singularities are in $\bigcup_k \mathbf{B}_k \cup \bigcup_{i,j} \mathbf{B}_{ij}$

→ Sols. of the ball system are in $\bigcup_k \mathbf{D}_k \cup \bigcup_{i,j} \mathbf{D}_{ij}$



Computing the topology of \mathcal{B} : a geometric approach

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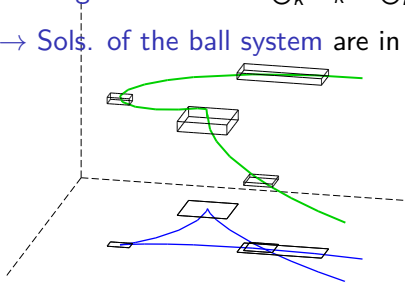
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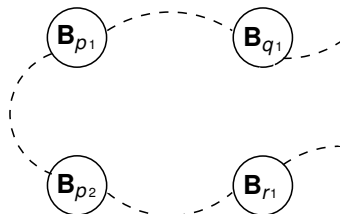
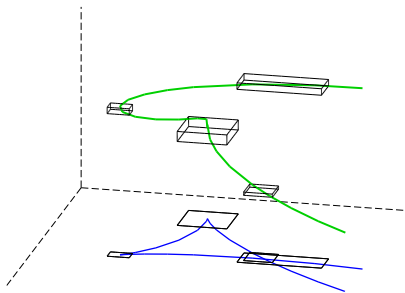
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Isolate singularities:

$$\mathcal{L}_C = \{\mathbf{B}_{p_1}, \dots, \mathbf{B}_{p_{l_c}}\}, \mathcal{L}_n = \{\mathbf{B}_{q_1 r_1}, \dots, \mathbf{B}_{q_{l_n} r_{l_n}}\}$$

→ Compute a graph:

- $\mathcal{G}_B = (\{\mathbf{B}_k\}_{1 \leq k \leq l}, \{(\mathbf{B}_k, \mathbf{B}_{k+1})\}_{1 \leq k < l})$



Computing the topology of \mathcal{B} : a geometric approach

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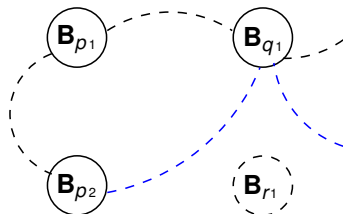
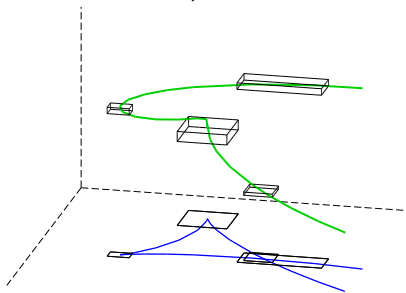
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→ Compute a graph:

- $\mathcal{G}_B = (\{\mathbf{B}_k\}_{1 \leq k \leq l}, \{(\mathbf{B}_k, \mathbf{B}_{k+1})\}_{1 \leq k < l})$
- for each $\mathbf{B}_{q_1 r_1} \in \mathcal{L}_n$: identify \mathbf{B}_{q_1} and \mathbf{B}_{r_1}



Computing the topology of \mathcal{B} : a geometric approach

Enclose \mathcal{C} :

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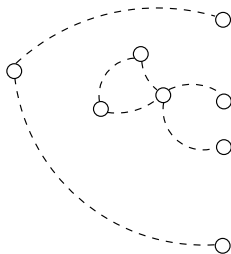
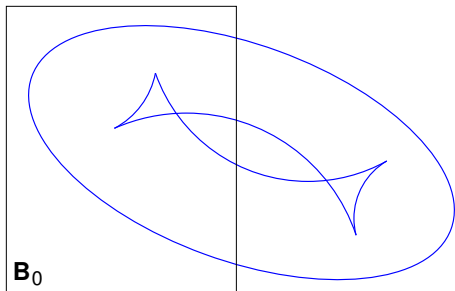
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→ Compute a graph: \mathcal{G}_B is homeomorphic to $\mathcal{B} \cap \mathbf{B}_0$



Computing the topology of \mathcal{B} : a geometric approach

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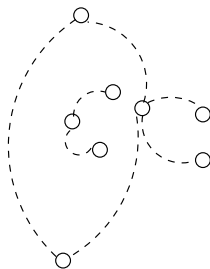
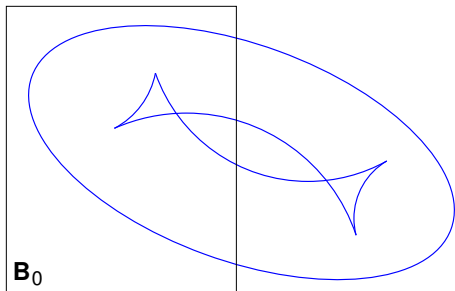
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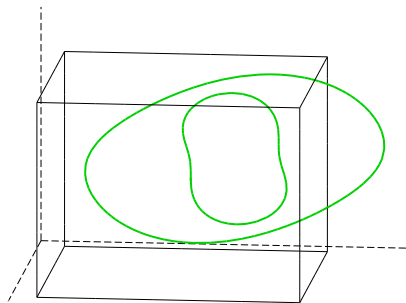


Certified numerical tools: 1-dim solver

$F : \mathbb{R}^3 \rightarrow \mathbb{R}^2$, \mathbf{C}_0 a box of \mathbb{R}^3

$\mathcal{C} = \{C \in \mathbf{C}_0 \mid F(C) = 0\}$ is a smooth curve of \mathbb{R}^3

$\mathcal{C}^1, \dots, \mathcal{C}^m$: connected components of \mathcal{C}



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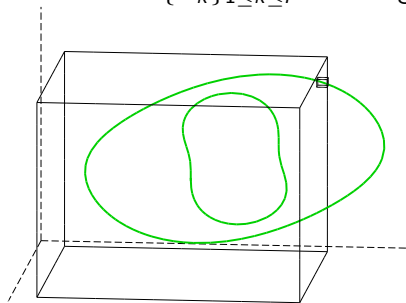
$\mathcal{C}^1, \dots, \mathcal{C}^m$: connected components of \mathcal{C}

Certified path-tracker:

Input: $F : \mathbb{R}^3 \rightarrow \mathbb{R}^2$, \mathbf{C}_0 box of \mathbb{R}^3 , $\epsilon \in \mathbb{R}_*^+$

An initial box $\mathbf{C} \in \mathcal{C}^i$

Output: a sequence of boxes $\{\mathbf{C}_k\}_{1 \leq k \leq l}$ enclosing \mathcal{C}^i .



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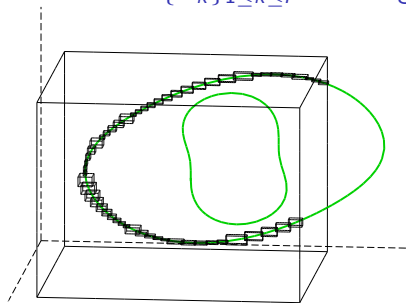
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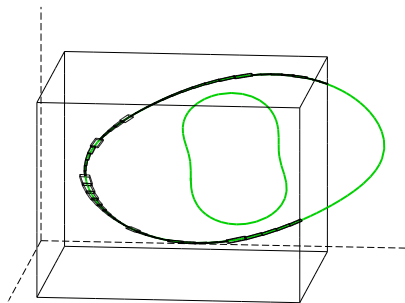
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Certified numerical tools: 1-dim solver

- [MGGJ13] B. Martin, A. Goldsztejn, L. Granvilliers, and C. Jermann.
Certified parallelotope continuation for one-manifolds.
SIAM Journal on Numerical Analysis, 51(6):3373–3401, 2013.



Certified numerical tools: 1-dim solver

$F : \mathbb{R}^3 \rightarrow \mathbb{R}^2$, \mathbf{B}_0 a box of \mathbb{R}^3

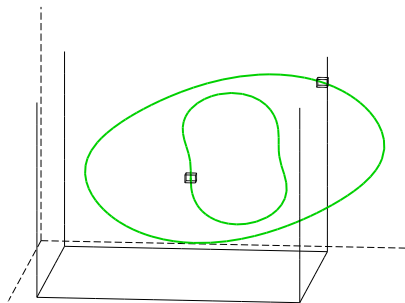
$\mathcal{C} = \{C \in \mathbf{B}_0 \times \mathbb{R} \mid F(X) = 0\}$ is a smooth curve of \mathbb{R}^3

$\mathcal{C}^1, \dots, \mathcal{C}^m$: connected components of \mathcal{C}

Assumption (A1): \mathcal{C} is compact over \mathbf{B}_0

(A1) holds for generic polynomials P, Q

Finding one point on each connected component

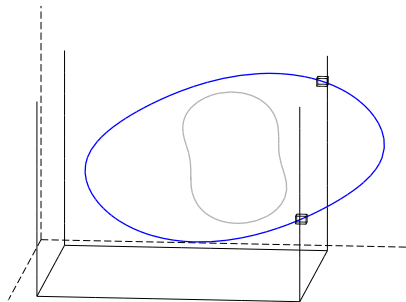


Finding one point on each connected component

Assumption (A1): \mathcal{C} is compact over \mathbf{B}_0

Lemma: If (A1) holds, \mathcal{C}^k is

- either diffeomorphic to $[0, 1]$
 \Rightarrow has 2 intersections with $\partial\mathbf{B}_0 \times \mathbb{R}$
- or diffeomorphic to a circle
 \Rightarrow has at least two x -critical points



Finding one point on each connected component

Assumption (A1): \mathcal{C} is compact over \mathbf{B}_0

$\mathcal{C} \cap (\partial\mathbf{B}_0 \times \mathbb{R})$ are the solutions of the 4 systems:

Lemma: If (A1) holds, \mathcal{C}^k is

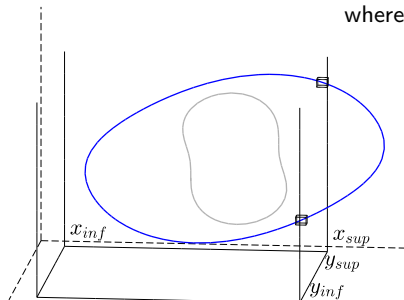
- either diffeomorphic to $[0, 1]$
 \Rightarrow has 2 intersections with $\partial\mathbf{B}_0 \times \mathbb{R}$
- or diffeomorphic to a circle
 \Rightarrow has at least two x -critical points

$$\begin{cases} P(x = a, y, z) = 0 \\ Q(x = a, y, z) = 0 \end{cases}$$

$$\begin{cases} P(x, y = b, z) = 0 \\ Q(x, y = b, z) = 0 \end{cases}$$

where $a \in \{x_{inf}, x_{sup}\}$,

$b \in \{y_{inf}, y_{sup}\}$

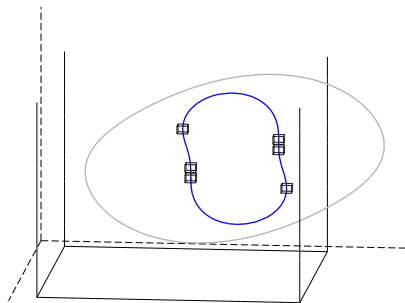


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Finding one point on each connected component

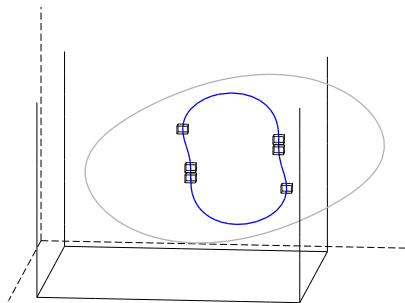
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x -critical points of \mathcal{C} are the solutions of the system:

$$\begin{cases} P(x, y, z) = 0 \\ Q(x, y, z) = 0 \\ \begin{vmatrix} P_y & P_z \\ Q_y & Q_z \end{vmatrix} (x, y, z) = 0 \end{cases}$$



Results:

Datas: Random dense polynomials of degree d , bit-size 8

0-dim solver: multi-precision subdivision solver, c++/cython/sage

Path tracker: prototype in python/cython

[MGGJ13] [B. Martin, A. Goldsztejn, L. Granvilliers, and C. Jermann.](#)

Certified parallelotope continuation for one-manifolds.

SIAM Journal on Numerical Analysis, 51(6):3373–3401, 2013.

Numerical results: Isolating singularities of an apparent contour

system domain d	\mathcal{S}_2 , RSCube \mathbb{R}^2	\mathcal{S}_2 , subd. $[-1, 1] \times [-1, 1]$	\mathcal{S}_4 , subd. $[-1, 1] \times [-1, 1]$	with \mathcal{C} $[-1, 1] \times [-1, 1]$
6	15	0.5	8.4	2.36
7	105	4.44	43.8	4.13
8	620	37.9	70.2	5.91
9	3300	23.2	45.6	5.30

means on 5 examples of sequential times.