

Applications of Transcendental Zero Bounds to Geometric Computation

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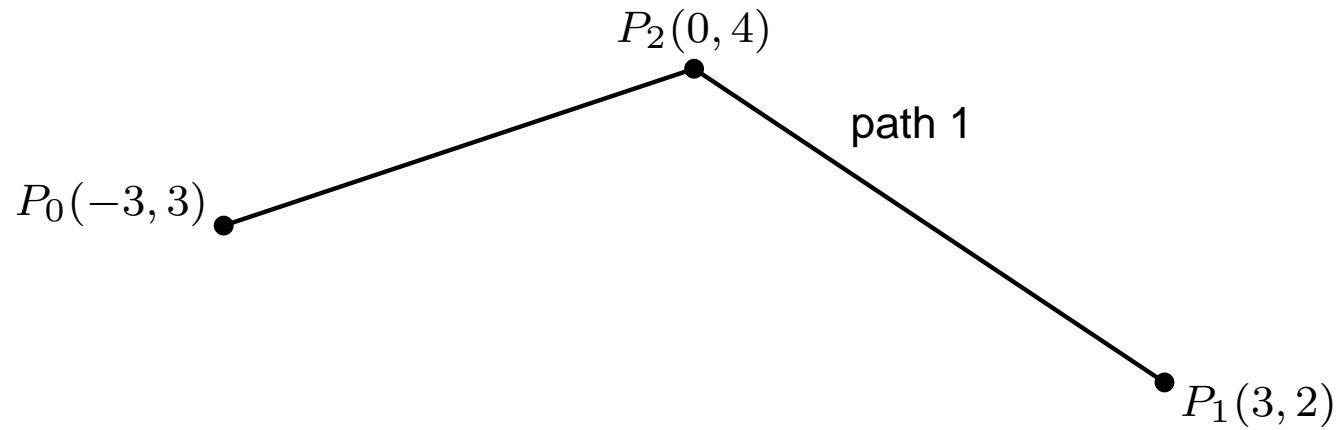
Zero2007, July 19-21, Korea Institute for Advanced Study

Geometric Computation: An Example

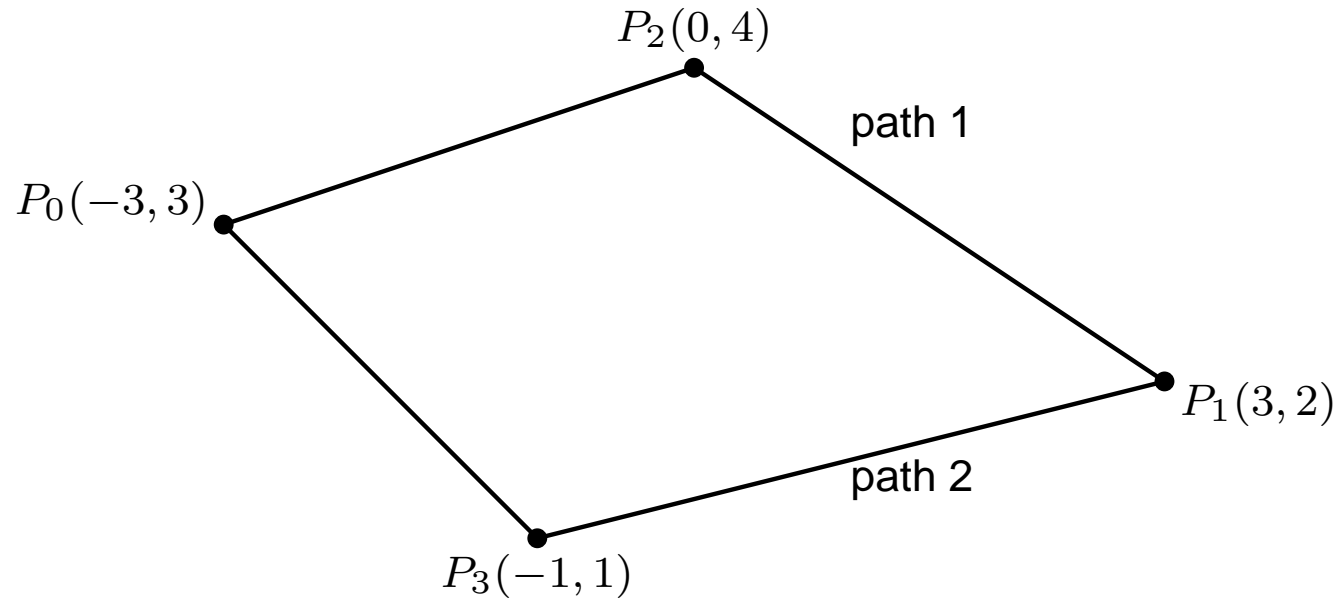
$P_0(-3, 3)$ •

• $P_1(3, 2)$

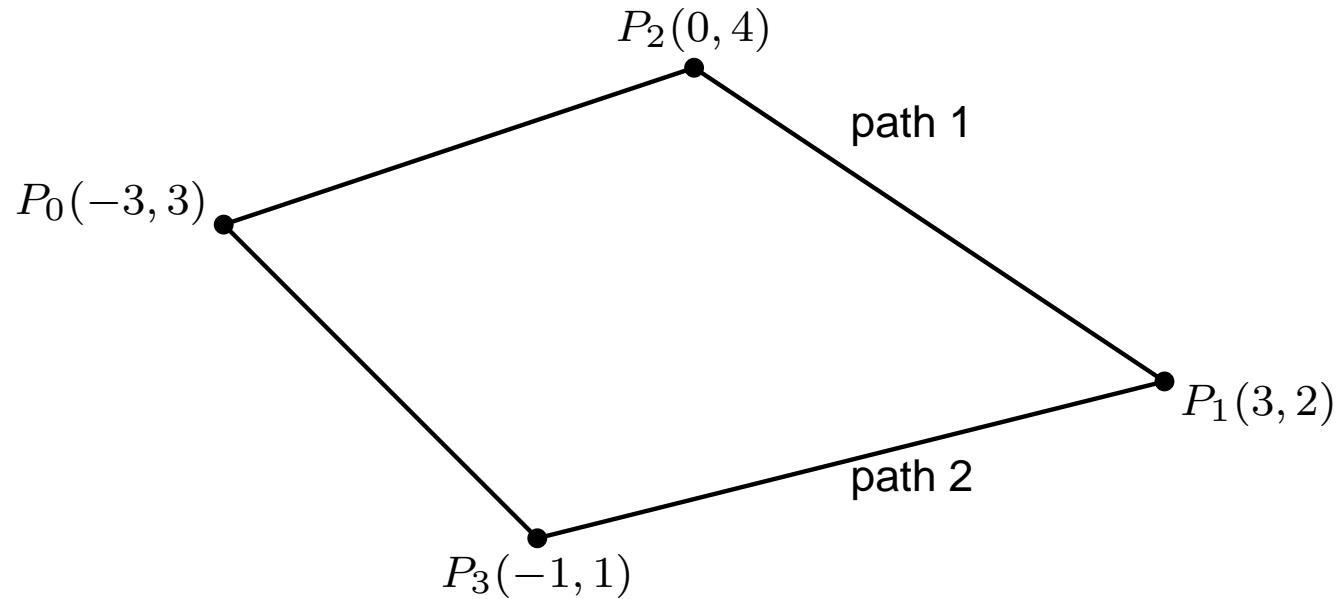
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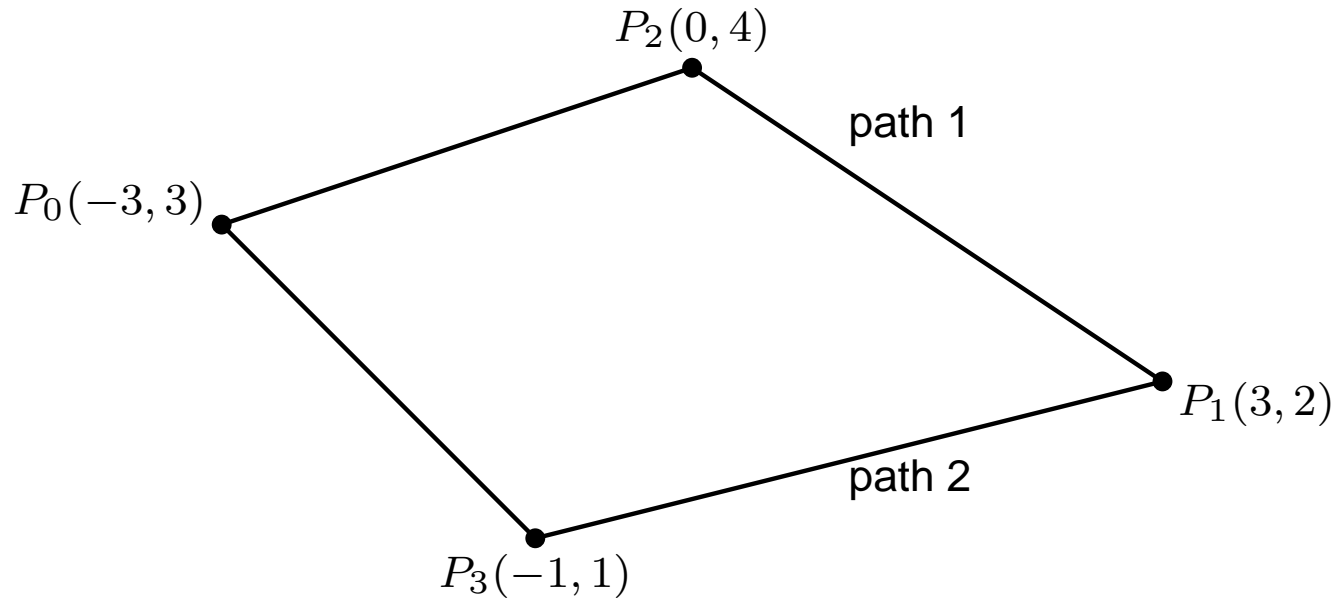


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Determine *exactly* which path is shorter.

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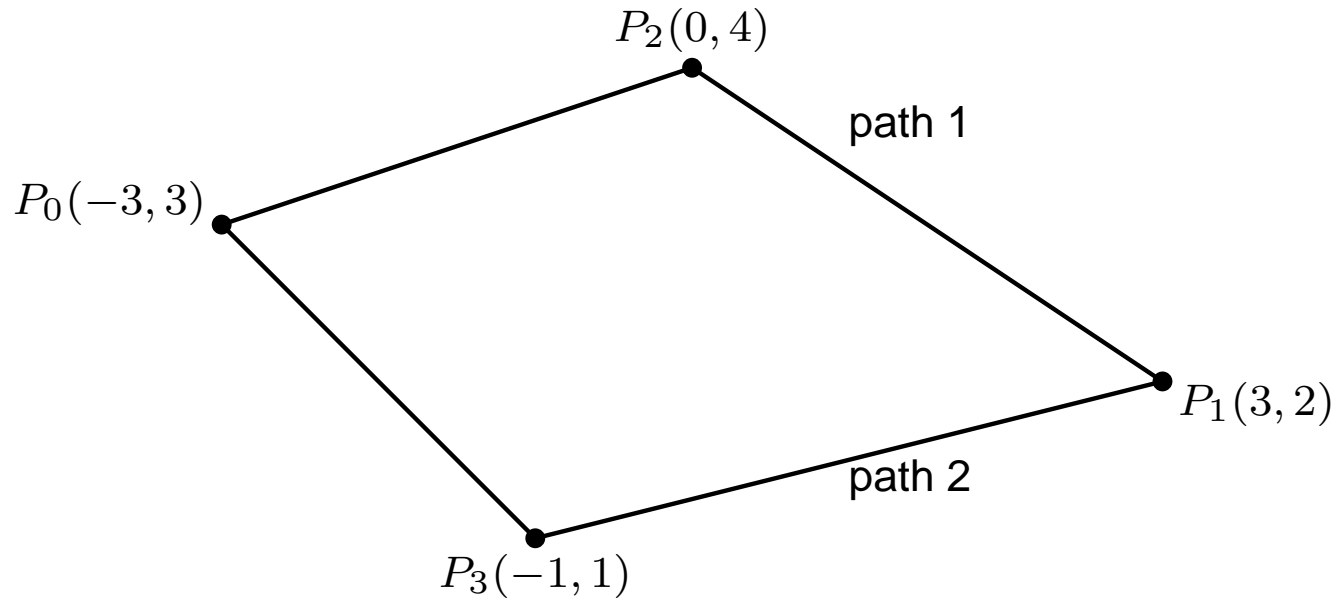
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$$\begin{aligned}\overline{\text{path 1}} &= \overline{P_0P_2} + \overline{P_2P_1} = \sqrt{(-3-0)^2 + (3-4)^2} + \sqrt{(0-3)^2 + (4-2)^2} \\ &= \sqrt{10} + \sqrt{13}\end{aligned}$$

$$\begin{aligned}\overline{\text{path 2}} &= \overline{P_0P_3} + \overline{P_3P_1} = \sqrt{(-3-(-1))^2 + (3-1)^2} + \sqrt{(-1-3)^2 + (1-2)^2} \\ &= \sqrt{8} + \sqrt{17}\end{aligned}$$

Determine the sign of: $\overline{\text{path 1}} - \overline{\text{path 2}} = \boxed{\sqrt{10} + \sqrt{13} - \sqrt{8} - \sqrt{17}}$

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$$\sqrt{2} + \sqrt{5 - 2\sqrt{6}} \quad ?? \quad \sqrt{3} \quad \Rightarrow \quad \begin{aligned} \sqrt{2} + \sqrt{5 - 2\sqrt{6}} &= 1.732050808\dots \\ \sqrt{3} &= 1.732050808\dots \end{aligned}$$

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[Scheinerman, Amer. Math. Monthly, 2000]

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→ Zero problem becomes important!

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 - always gives an exact answer (for algebraic expressions).
 - hard for general *transcendental expressions*.
 - uniformly slow.
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- **We adopt numerical approach!**
- Trivial with Real RAM model – not realistic
- **We need decidability with TM!**

Bounding Roots of a Polynomial Away From Zero

Example: $x = \sqrt{2} + \sqrt{5 - 2\sqrt{6}} - \sqrt{3}$.

$$\rightarrow x^4(x^4 - 40x^2 + 16) = 0$$

Suppose $x \neq 0$. Then $x^4 - 40x^2 + 16 = 0$.

$$\rightarrow \left(\frac{1}{x}\right)^4 - \frac{5}{2} \left(\frac{1}{x}\right)^2 + \frac{1}{16} = 0.$$

$$\rightarrow \text{Cauchy's bound: } \left|\frac{1}{x}\right| < 1 + \max\left\{\left|1\right|, \left|-\frac{5}{2}\right|, \left|\frac{1}{16}\right|\right\} = \frac{7}{2}.$$

$$\rightarrow |x| > \frac{2}{7}.$$

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♣ Classical bounds: *Inefficient and Ineffective!*

\rightarrow *Constructive Root Bounds*

Constructive Root Bound

- Some modern bounds: Degree-Measure [Mignotte (1982)], Degree-Height & Degree-Length [Yap-Dubé (1994)], BFMS [Burnikel et al (1989)], Eigenvalue [Scheinerman (2000)], Conjugate [Li-Yap (2001)], BFMSS [Burnikel et al (2001)], k-ary [Pion-Yap (2002)]
- For each step of operations $\{\pm, \times, /, \sqrt[k]{}\}$, can determine the resulting sufficient precision bit for the zero test in terms of those of the arguments.
- $\alpha = \sqrt{x} + \sqrt{y} - \sqrt{x + y + 2\sqrt{xy}}$, $x = a/b, y = c/d$, a, b, c, d : L -bit integers
→ The number of bits sufficient to determine the zero problem for α : $96L + 30$ (BFMSS), $28L + 60$ (Li-Yap), ...
- Key to Exact Geometric Computation (EGC).
- *No general bound for transcendental expressions!*

Algebraic Numbers and Expressions

Def: $\alpha \in \mathbb{C}$ is *algebraic*, if $p(\alpha) = 0$ for some nontrivial $p \in \mathbb{Z}[x]$.

- Natural numbers, rational numbers, $\sqrt{2}$, i , ...
- **Closed** under \pm , \times , \div , `RootOf()`
- countable

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- Start with \mathbb{N} , and successively apply operations $\{\pm, \times, \div, \text{RootOf}()\}$. (e.g., $\sqrt{2} + \sqrt{5 - 2\sqrt{6}} - \sqrt{3}$)
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Def: $\alpha \in \mathbb{C}$ is *transcendental*, if α is not algebraic.

- e , π , ...
- most of the numbers are transcendental (uncountable)
- *transcendental expressions*: $\exp(1 - \cos 5)$ (cf., $\exp(\log 3)$)

Algebraic Problems

- Inputs are *algebraic*. (often \mathbb{Z} or \mathbb{Q})
- Involves zero problems for algebraic expressions only.

Ex. relative configuration of line & circle:

Given a line $l : ax + by + c = 0$ and a circle $C : (x - d)^2 + (y - e)^2 = r^2$ with rational inputs a, b, c, d, e, r , determine the relation between them.

→ Determine the sign of the discriminant D , which is *algebraic*.

- Most of the known problems in discrete algorithm.
- *Decidable in TM-sense.*

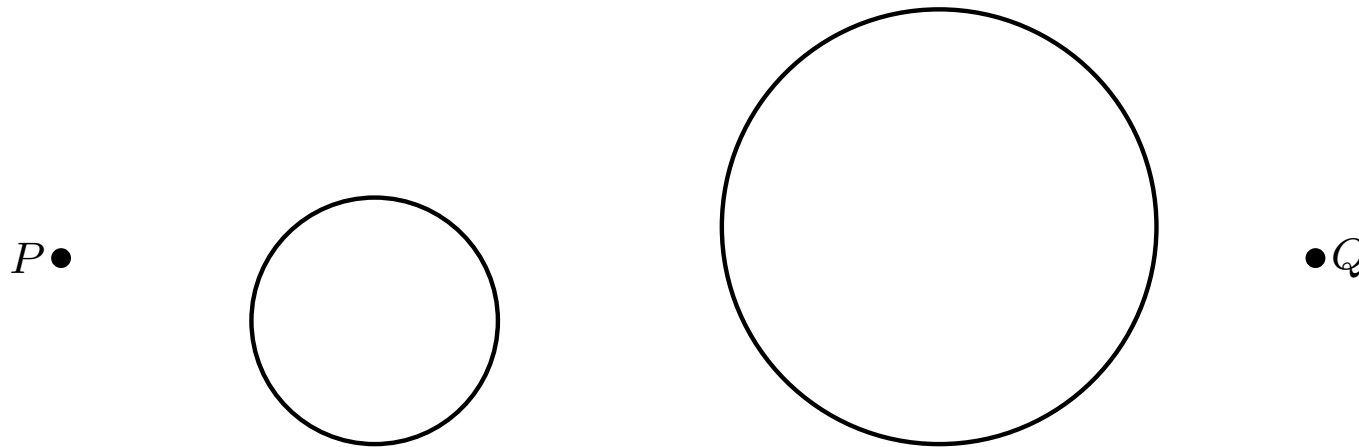
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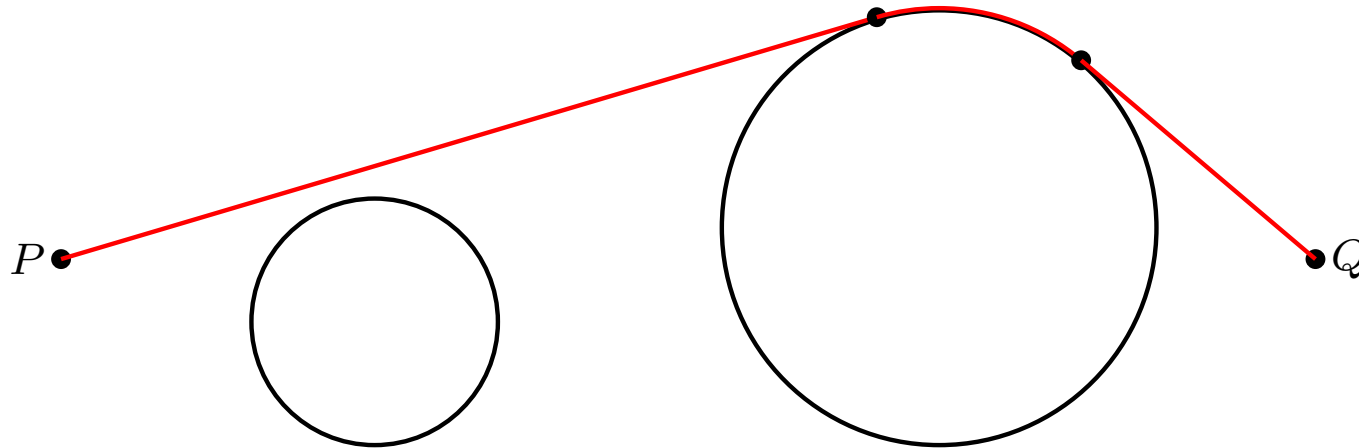
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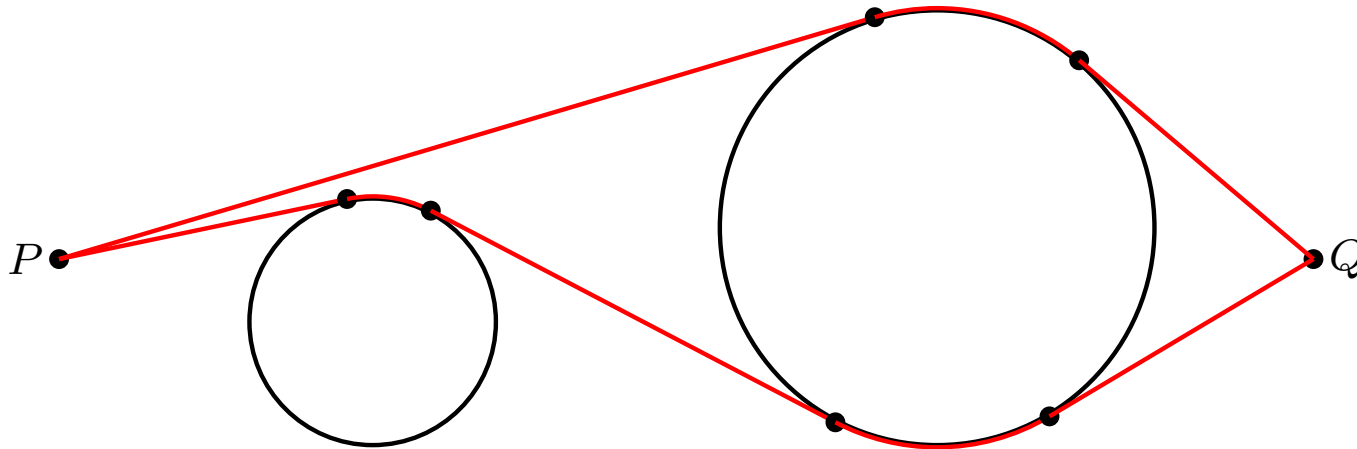
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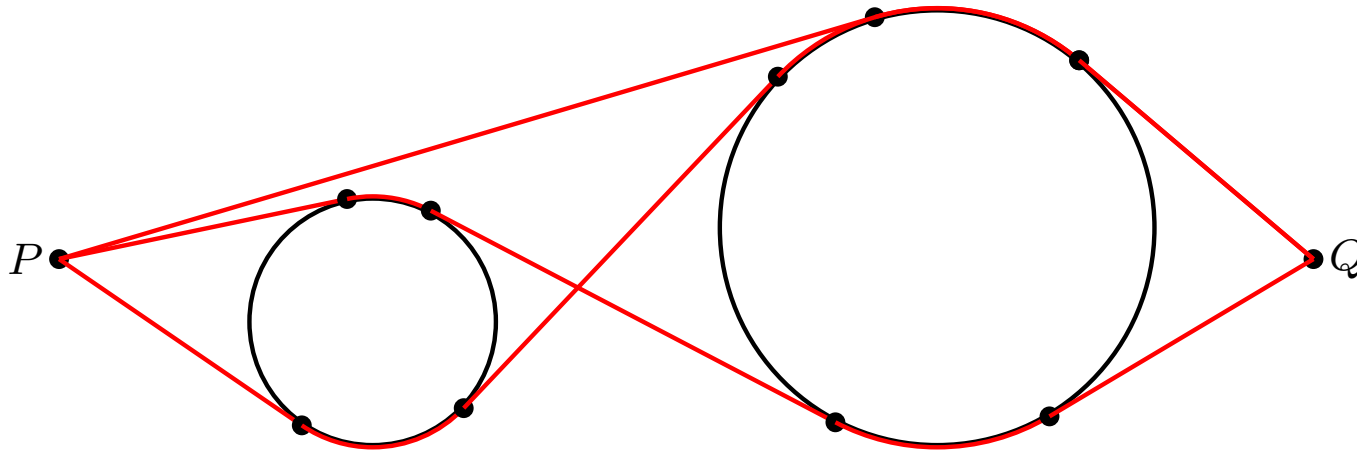
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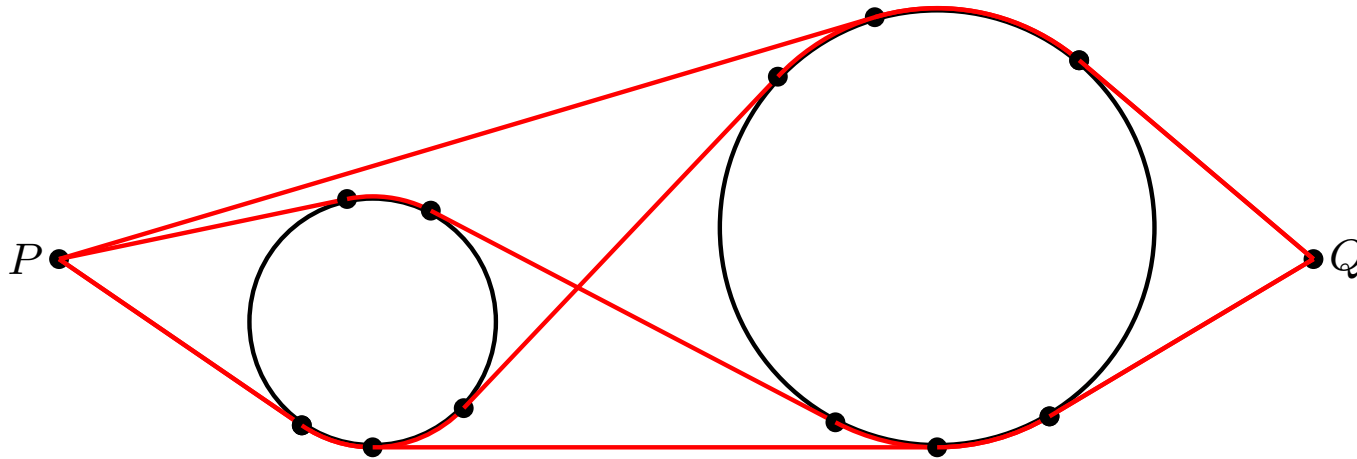
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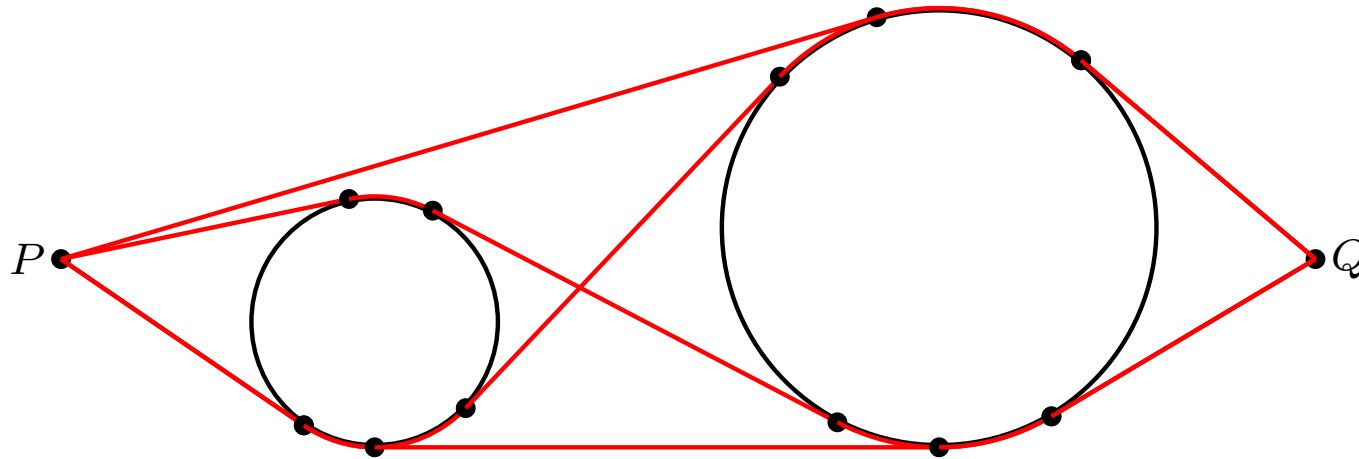
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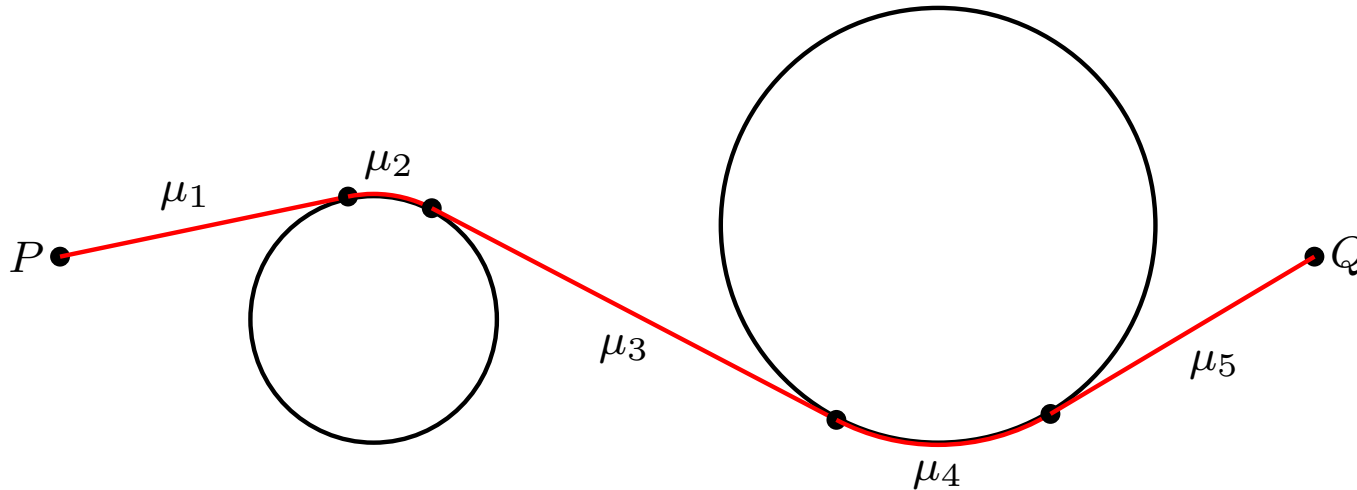
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Example: Given $P, Q \in \mathbb{R}^2$ & discs C_1, \dots, C_n , Determine **exactly** the shortest path from P to Q avoiding C_i 's.



- Assume: each coord. of P, Q , centers of C_i , radii of C_i are all algebraic.
- Seemingly a typical problem in computational geometry – *feasible paths*.
- *The first* nontrivial example of a transcendental problem which turned out to be TM decidable. [Chang et al, Int. J. Comp. Geom. Appl. 2006]

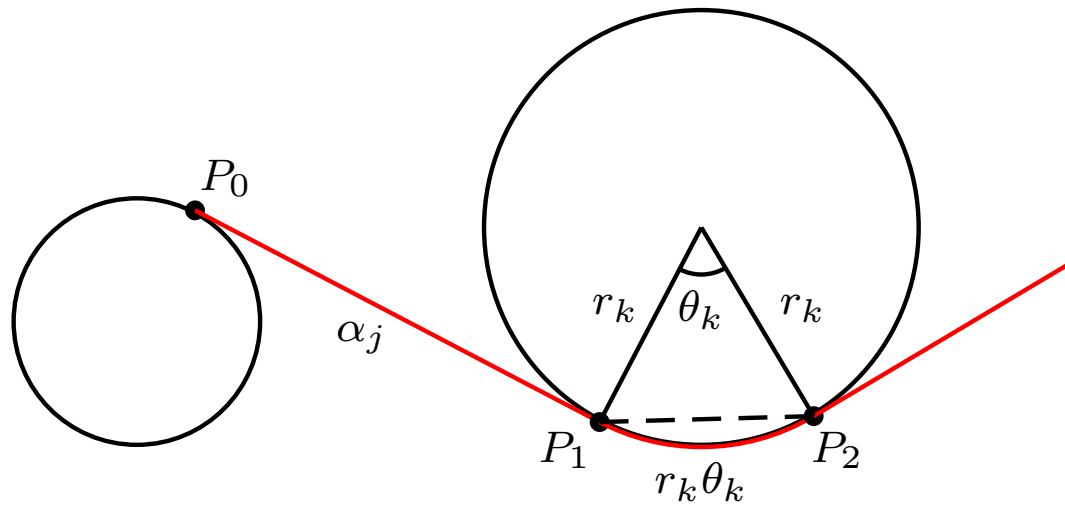
Overall Approach



- Find Feasible Paths: $\mu = \mu_1; \mu_2; \dots; \mu_k$
 - Alternating between line segments and circular arcs
 - Boundary points are *algebraic*.
 - Sum up the lengths of $\left\{ \begin{array}{l} \text{line segments: } \sqrt{(\cdot - \cdot)^2 + (\cdot - \cdot)^2} \\ \text{circular arcs: } r \cdot \theta \end{array} \right.$
- Apply Dijkstra's Algorithm:
 - Compute a combinatorial (weighted) graph $G = (V, E)$, where vertices V : discs & edges E : joining two discs.
 - $O(n^2 \log n)$, where n : # discs

Length of Feasible Path

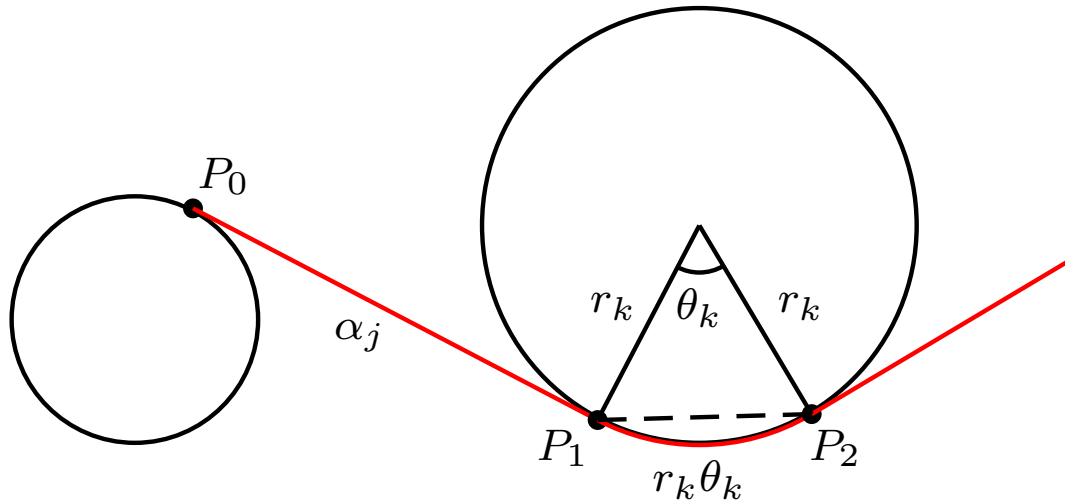
$$\rightarrow d(\mu) = \sum_i d(\mu_i) = \sum_j \alpha_j + \sum_k r_k \theta_k$$



- $\sum \alpha_j$: length of line segments $\Rightarrow \alpha_j = \overline{P_0 P_1}$ algebraic
- $\sum r_k \theta_k$: length of circular arcs
- $\cos \theta_k = \frac{r_k^2 + r_k^2 - \overline{P_1 P_2}^2}{2r_k \cdot r_k}$: algebraic $\Rightarrow \theta_k$: transcendental (Lindemann's Lemma)

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Comparison of Two Feasible Paths:

$$d(\mu_1) - d(\mu_2) \rightarrow \alpha + r_1 \theta_1 + \cdots + r_n \theta_n \quad \alpha, r_i: \text{algebraic}, \theta_i: \text{transcendental}$$

Decidability

We have to solve the zero problem for:

$$\begin{aligned}\bar{\Lambda} &= \alpha + r_1\theta_1 + \cdots + r_n\theta_n \\ &= \alpha - ir_1 \log e^{i\theta_1} - \cdots - ir_n \log e^{i\theta_n} \\ &= \boxed{\alpha + (-ir_1) \log \left(\cos \theta_1 \pm i\sqrt{1 - \cos^2 \theta_1} \right) + \cdots + (-ir_n) \log \left(\cos \theta_n \pm i\sqrt{1 - \cos^2 \theta_n} \right)}\end{aligned}$$

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Baker's Theorem Let $\alpha_0, \alpha_1, \dots, \alpha_n, \beta_1, \dots, \beta_n$ be nonzero algebraic numbers, with their degrees $\leq d$ and heights $\leq H$. let

$$\Lambda = \alpha_0 + \alpha_1 \log \beta_1 + \cdots + \alpha_n \log \beta_n \quad (\text{linear forms in logarithms}).$$

If $\Lambda \neq 0$, then \exists constant $C = C(n, d, H)$ s.t. $|\Lambda| > 2^{-C}$.

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- So the problem is *transcendental but decidable!*
- How many bits are needed to solve the zero problem?

Some Definitions

$\alpha \in \mathbb{C}$: algebraic & $p(x) = a_n x^n + \cdots + a_1 x + a_0 \in \mathbb{Z}[x]$: its *minimal polynomial*

- *Conjugates*: roots of p
- *Degree*: $\deg(\alpha) := \deg(p) = n$
- *Height*: $H(\alpha) := \max_{0 \leq i \leq n} |a_i|$
- *Absolute logarithmic height*: $h(\alpha) := \frac{1}{\deg(\alpha)} \log M(\alpha)$
- *Mahler measure*: $M(\alpha) := |a_n| \prod_{i=1}^n \max\{1, |\alpha_i|\}$, where $\alpha_1, \dots, \alpha_n$ are all the conjugates of α .

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Example: $\alpha = p/q$, ($p, q \in \mathbb{Z}$ are relatively prime.)

→

$$\text{minimal poly.} = qx - p, \quad \deg(\alpha) = 1,$$

$$\text{conjugates} = p/q, \quad H(\alpha) = \max\{|p|, |q|\},$$

$$M(\alpha) = |q| \max\{1, |p/q|\} = \max\{|p|, |q|\}, \quad h(\alpha) = \max\{\log |p|, \log |q|\}$$

Effective Bound from Transcendental Number Theory

Theorem. (Waldschmidt) For $n \geq 2$, let $\gamma_0, \gamma_1, \dots, \gamma_n$ be algebraic numbers, and let β_1, \dots, β_n be nonzero algebraic numbers. If

$$\Lambda := \gamma_0 + \gamma_1 \log \beta_1 + \dots + \gamma_n \log \beta_n \neq 0,$$

then

$$|\Lambda| > \exp \left\{ -2^{8n+51} n^{2n} D^{n+2} V_1 \cdots V_n (W + \log(EDV_n^+)) (\log(EDV_{n-1}^+)) (\log E)^{-n-1} \right\},$$

where

$$D \geq [\mathbb{Q}(\gamma_0, \gamma_1, \dots, \gamma_n, \beta_1, \dots, \beta_n) : \mathbb{Q}], \quad W \geq \max_{0 \leq j \leq n} \{h(\gamma_j)\},$$

$$V_j \geq \max \{h(\beta_j), |\log \beta_j|/D, 1/D\}, \quad V_1 \leq \dots \leq V_n,$$

$$V_{n-1}^+ = \max \{V_{n-1}, 1\}, \quad V_n^+ = \max \{V_n, 1\}.$$

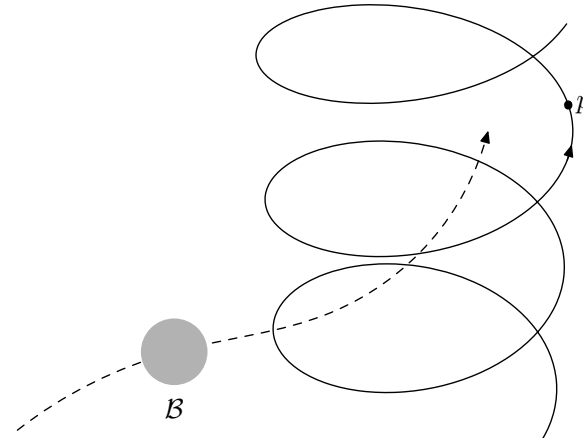
$$1 < E \leq \min \left\{ e^{DV_1}, \min_{1 \leq j \leq n} \{4DV_j / |\log \beta_j|\} \right\}.$$

Bit Complexity

- Assume the input is L -bit rational numbers (P/Q , where P, Q are L -bit integers. ($|P|, |Q| < 2^L$)), and N is the number of discs.
- Detailed estimation gives: $|\bar{\Lambda}| > \exp \left[-2^{O(N^2 + N \log L)} \right]$.
- The number of bits we need to expand to compare the lengths of two feasible paths is $2^{O(N^2 + N \log L)}$.

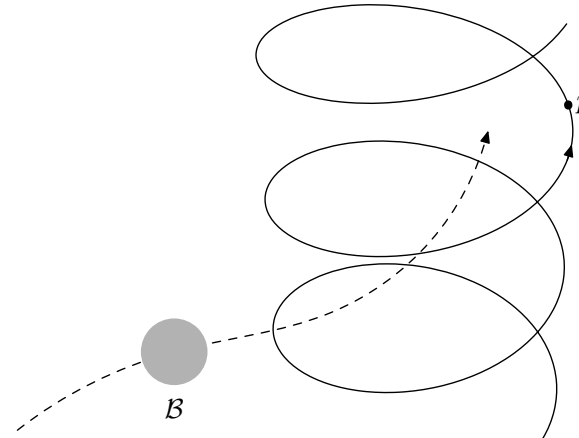
Collision Detection Involving Helical Motion

Given a helical motion $h(t) = (\cos t, \sin t, s \cdot t)$ of a point p and an algebraic motion $c(t) = (c_1(t), c_2(t), c_3(t))$ of a ball \mathcal{B} with radius r , determine **exactly** whether they will collide.



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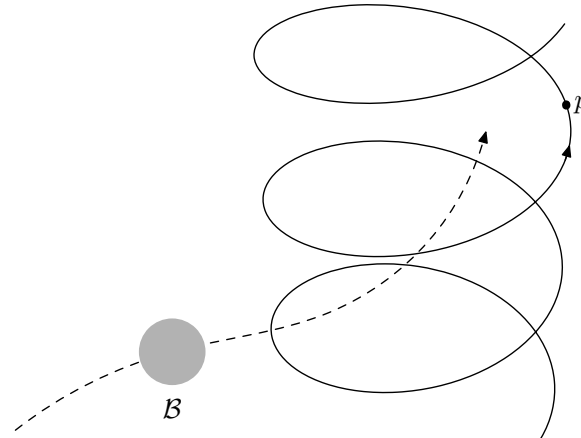
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- Assume algebraic input: s, r, c_i algebraic
 - $c_i(t)$ algebraic, if $\exists P(x, y) \in \mathbb{Z}[x, y]$ s.t. $P(c_i(t), t) \equiv 0$
- Natural question (e.g. in CAD)
- If both motions are algebraic \rightarrow becomes an algebraic problem.

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- If both motions are algebraic \rightarrow becomes an algebraic problem.
- Turns out to be another (the second) nontrivial **transcendental** problem which is **decidable with TM**. [Choi et al, Real Numbers and Computers 7, 2006]

How?

$$? \exists t, \|h(t) - c(t)\| \leq r$$

Natural assumption: no collision initially

$$\begin{aligned} \Leftrightarrow ? \exists t, r^2 &= \|h(t) - c(t)\|^2 \\ &= -2c_1(t) \cos t - 2c_2(t) \sin t + \{c_1(t)^2 + c_2(t)^2 + (st - c_3(t))^2 + 1\} \end{aligned}$$

$$\Leftrightarrow ? \exists t, a(t) \cos t + b(t) \sin t + d(t) = 0,$$

where $a(t) = -2c_1(t)$, $b(t) = -2c_2(t)$, $d(t) = c_1(t)^2 + c_2(t)^2 + (st - c_3(t))^2 + 1 - r^2$.

$$\Leftrightarrow \left\{ \begin{array}{l} ? \exists t, a(t) = b(t) = d(t) = 0 \rightarrow \text{algebraic problem} \\ \text{or } ? \exists t, \alpha(t) \cos t + \beta(t) \sin t = \delta(t), \\ \text{where } \alpha(t) = \frac{a(t)}{\sqrt{a(t)^2 + b(t)^2}}, \beta(t) = \frac{b(t)}{\sqrt{a(t)^2 + b(t)^2}}, \delta(t) = -\frac{d(t)}{a(t)^2 + b(t)^2} \end{array} \right.$$

$$\leadsto ? \exists t, \cos(t \pm \arccos(\alpha(t))) = \delta(t)$$

$$\Leftrightarrow ? \exists t, t \pm \arccos(\alpha(t)) \pm \arccos(\delta(t)) = 0 \pmod{2\pi}$$

$$\Leftrightarrow ? \exists t, t \pm \arccos(\alpha(t)) \pm \arccos(\delta(t)) + 2k\pi = 0, \quad (k: \text{between zeros of } \delta(t) \pm 1)$$

Linear Form in Logarithms Again

$$F(t) := t \pm \arccos(\alpha(t)) \pm \arccos(\delta(t)) + 2k\pi$$

→ Determine (exactly) the signs of all extremal points of F .

An extremal point t_* satisfy:

$$F'(t_*) = 1 \pm \frac{\alpha'(t_*)}{\sqrt{1 - \alpha(t_*)^2}} \pm \frac{\delta'(t_*)}{\sqrt{1 - \delta(t_*)^2}} = 0$$

$$\text{or } \alpha(t_*) \pm 1 = 0$$

$$\text{or } \delta(t_*) \pm 1 = 0$$

→ t_* is algebraic.

→ Determine the sign of:

$$F(t_*) = t_* \pm \arccos(\alpha(t_*)) \pm \arccos(\delta(t_*)) + 2k \arccos(-1)$$

$$= t_* \pm i \log \left\{ \alpha(t_*) \pm i\sqrt{1 - \alpha(t_*)^2} \right\} \pm i \log \left\{ \delta(t_*) \pm i\sqrt{1 - \delta(t_*)^2} \right\} \pm 2ki \log(-1)$$

→ Linear forms in logarithms! → **Decidable by Baker's Theorem**

Bit Complexity

- Input Assumption:
 - $c_1(t), c_2(t), c_3(t) \in \mathbb{Q}[t], s, t \in \mathbb{Q}$.
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 - $\deg(t_*) = O(N), \deg(\alpha(t_*)) = \deg(\delta(t_*)) = O(N), \deg(k) = 1$.
 - $h(t_*) = O\left(LN^4 (\log N)^4\right), h(\alpha(t_*)) = h(\delta(t_*)) = O\left(LN^6 (\log N)^4\right),$
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● By Waldscmidt's theorem, we get:

- $|F(t_*)| > \exp\left[-O\left(L^3 \log L \cdot N^{28} (\log N)^{13}\right)\right],$ if $F(t_*) \neq 0$.
- We need $O\left(L^3 \log L \cdot N^{28} (\log N)^{13}\right)$ bits to solve the zero problem for one $F(t_*)$. \rightarrow polynomial time!

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Two helical motions, Semi-algebraically defined bodies, ...
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Thank you!