Variant Real Quantifier Elimination Algorithm, Implementation, Complexity and Application

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Real Quantifier Elimination: Example and Definition

A simple (and well-known example)

 $\exists X \in \mathbb{R} \quad aX^2 + bX + c = 0 \iff (a \neq 0 \land b^2 - 4ac \ge 0) \lor (a = 0 \land b \neq 0) \lor (a = 0 \land b = 0 \land c = 0)$

More generally, consider

- Blocks of variables $\mathbf{X}^{(1)}, \ldots, \mathbf{X}^{(s)}$ $(\mathbf{X}^{(i)} = [X_1^{(i)}, \ldots, X_{k_i}^{(i)}])$
- A set of *free* variables Y (parameters)
- Boolean conjunctions of polynomial equations and inequalities Ψ_1, \ldots, Ψ_r lying in $\mathbb{Q}[\mathbf{X}^{(1)}, \ldots, \mathbf{X}^{(s)}, \mathbf{Y}]$
- A formula

 $\mathfrak{Q}_1 \mathbf{X}^{(1)} \in \mathbb{R}^{k_1} \cdots \mathfrak{Q}_s \mathbf{X}^{(s)} \in \mathbb{R}^{k_s} \quad \Psi_1(\mathbf{Y}) \lor \cdots \lor \Psi_r(\mathbf{Y}) \quad (\mathfrak{Q}_i \in \{\forall, \exists\})$

Real Quantifier Elimination: specifications

$$\mathfrak{Q}_1 \mathbf{X}^{(1)} \in \mathbb{R}^{k_1} \cdots \mathfrak{Q}_s \mathbf{X}^{(s)} \in \mathbb{R}^{k_s} \quad \Psi_1(\mathbf{Y}) \lor \cdots \lor \Psi_r(\mathbf{Y}) \quad (\mathfrak{Q}_i \in \{\forall, \exists\})$$

- ▶ Decide if the formula is **feasible**?
- Compute at least one point in each connected component of the feasicility set (in the real Y-space)
- ► Compute an equivalent formula without quantifiers



Alfred Tarski (1902-1983). All these problems are decidable.

Sur les ensembles définissables de nombres réels, Fund. Math., 1931

A decision method for elementary algebra and geometry, California Press, 1951.

Motivations

Many applications of Real Quantifier Elimination's algorithms

- ► Historical problem shared by logic, computer algebra, and real algebraic geometry
- Engineering sciences (stability analysis of numerical schemes, control theory, global optimization, computer vision, etc.)
- Automated reasonning, Geometric theorem proving (see D. Kapur's works, Univ. of New Mexico and/or A. Mahboubi's works, INRIA Saclay/LIX)
- ▶ Program verification (see D. Monniaux's works, VERIMAG)

Quantifier elimination and Euclide's algorithm

Toy-example: values of a, b, c for which $aX^2 + bX + c$ has a multiple root.

$$\mathsf{Remainder}(aX^2 + bX + c, 2aX + b) = 1/4 \, \frac{4 \, ac - b^2}{a}$$

- Condition $a \neq 0$ and discussion about the sign of $4 ac b^2$ come naturally
- Other conditions corresponds to the case study a = 0

Ensuring that the number of real roots of $aX^2 + bX + c$ vary continuously as (a, b, c) varies in \mathbb{R}^3 is central and crucial for eliminating the quantifiers

- GCD-computations appear as a central tool Elimination of variables/projection of solutions
- This is achieved by computing *parametric* polynomial remainder sequences (leading coefficients, see also Sturm sequences)

From Tarski to Collins

- Tarski's algorithm: parametric computations of polynomial remainder sequences – Complexity not bounded by a tower of exponents of finite height.
- ► Collins'Cylindrical Algebraic Decomposition: based on the same *geometric* ideas as those used by Tarski.
 - Main improvement: use of *subresultant* sequences (tool similar to polynomial remainder sequences, avoids denominators)
 - Complexity doubly exponential in the (total) number of variables and polynomial in the degree
 - **Software: RedLog, Mathematica, Maple, QEPCAD**
 - Practical limitations: 3 (sometimes 4) variables
- Complexity of QE: doubly exponential in the number of alternates of quantifiers (Heintz/Davenport).

Improvement through the critical point method

- Originally designed to decide if a polynomial system of equations and/or inequalities has real solutions
- (Grigoriev/Vorobjov, Heintz/Roy/Solerno, Renegar, Basu/Pollack/Roy)

Consider a quantified formula: $\mathfrak{Q}\mathbf{X} \in \mathbb{R}^n \ \Psi(\mathbf{Y})$

- ▶ Run the critical point method on Ψ over $\mathbb{Q}(\mathbf{Y})$ (the \mathbf{Y} s are parameters)
- ▶ Parametric solutions are encoded by

$$\mathscr{R}(\mathbf{Y}) = \begin{cases} X_n = q_n(T, \mathbf{Y}) & q_i \text{'s lie in } \mathbb{Q}(\mathbf{Y})[T] \\ \vdots & T \text{ is a new variable} \\ X_1 = q_1(T, \mathbf{Y}) & \text{Compute sign conditions in the } \mathbf{Y}\text{-space} \\ q(T, \mathbf{Y}) = 0 & \text{ensuring the existence of a real root of } q \end{cases}$$

Complexity doubly exponential in the number of alternates of quantifiers

► A lot of things (which make the algorithms relying on this method unefficient in practice) are hidden in this simplified description.

Application (Stability of MacCormack's scheme)

 $\forall (c_1, s_1, c_2, s_2) \in \mathbb{R}^4, \ c_1^2 + s_1^2 - 1 = c_2^2 + s_2^2 - 1 = 0 \Longrightarrow$

 $\begin{array}{r} 4\,a^{6}b^{2}c_{1}\,{}^{4}c_{2}{}^{2} \ - \ 8\,a^{5}b^{3}s_{1}s_{2}c_{1}\,{}^{3}c_{2} \ - \ 8\,a^{5}b^{3}s_{1}s_{2}c_{1}\,{}^{2}c_{2}\,{}^{2} \ + \ 4\,a^{4}b^{4}c_{1}\,{}^{4}c_{2}\,{}^{2} \ + \ 16\,a^{4}b^{4}c_{1}\,{}^{3}c_{2}\,{}^{3} \ + \\ 4\,a^{4}b^{4}c_{1}\,{}^{2}c_{2}\,{}^{4} \ - \ 8\,a^{3}b^{5}s_{1}s_{2}c_{1}\,{}^{2}c_{2}\,{}^{2} \ - \ 8\,a^{3}b^{5}s_{1}s_{2}c_{1}c_{2}\,{}^{3} \ + \ 4\,a^{2}b^{6}c_{1}\,{}^{2}c_{2}\,{}^{4} \ - \ 4\,a^{7}bs_{1}s_{2}c_{1}\,{}^{3} \ + \\ \end{array}$ $\begin{array}{l}4a^{6}b^{2}c_{1}^{4}c_{2}^{} - 4a^{6}b^{2}c_{1}^{3}c_{2}^{2} + 8a^{5}b^{3}s_{1}s_{2}c_{1}^{3} + 12a^{5}b^{3}s_{1}s_{2}c_{1}^{2}c_{2}^{} + 16a^{5}b^{3}s_{1}s_{2}c_{1}c_{2}^{2} - 8a^{4}b^{4}c_{1}^{4}c_{2}^{} - 24a^{4}b^{4}c_{1}^{3}c_{2}^{2} - 24a^{4}b^{4}c_{1}^{2}c_{2}^{3} - 8a^{4}b^{4}c_{1}c_{2}^{4} + 16a^{3}b^{5}s_{1}s_{2}c_{1}^{2}c_{2}^{} + 12a^{3}b^{5}s_{1}s_{2}c_{1}c_{2}^{2} + 8a^{3}b^{5}s_{1}s_{2}c_{2}^{3} - 4a^{2}b^{6}c_{1}^{2}c_{2}^{3} + 4a^{2}b^{6}c_{1}c_{2}^{4} - 4ab^{7}s_{1}s_{2}c_{2}^{3} + 6a^{2}b^{6}c_{1}c_{2}^{4} + 6a^{2}b^{6}c_{1}c_{2}^{$ $a^{8}c_{1}^{4} + 12a^{7}bs_{1}s_{2}c_{1}^{2} - 8a^{6}b^{2}c_{1}^{4} - 12a^{6}b^{2}c_{1}^{3}c_{2}^{2} - 12a^{6}b^{2}c_{1}^{2}c_{2}^{2} - 4a^{5}b^{3}s_{1}s_{2}c_{1}$ $8\,a^{5}b^{3}s_{1}s_{2}c_{2}^{2} + 4\,a^{4}b^{4}c_{1}^{4} + 22\,a^{4}b^{4}c_{1}^{2}c_{2}^{2} + 4\,a^{4}b^{4}c_{2}^{4} - 4\,a^{4}b^{2}c_{1}^{4}c_{2}^{2} - 8\,a^{3}b^{5}s_{1}s_{2}c_{1}^{2} - 6\,a^{3}b^{5}s_{1}s_{2}^{2}c_{1}^{2} 4 a^{3} b^{5} s_{1} s_{2} c_{2}^{2} + 8 a^{3} b^{3} s_{1} s_{2} c_{1}^{2} c_{2}^{2} - 12 a^{2} b^{6} c_{1}^{2} c_{2}^{2} - 12 a^{2} b^{6} c_{1}^{2} c_{2}^{3} - 8 a^{2} b^{6} c_{2}^{4} - 2 a^{2} b^{6} c_{1}^{2} c_{2}^{3} - 2 a^{2} b^{6} c_{1}^{3} c_{2}^{3} - 2 a^{2} b^{6} c_{1}^{3$ $4\,a^{2}b^{4}c_{1}^{12}c_{2}^{4} + 12\,ab^{7}s_{1}s_{2}c_{2}^{2} + b^{8}c_{2}^{4} - 4\,a^{8}c_{1}^{3} - 12\,a^{7}bs_{1}s_{2}c_{1} + 16\,a^{6}b^{2}c_{1}^{3} + 12\,a^{6}b^{2}c_{1}^{2}c_{2} + b^{6}c_{2}^{2}c_{1}^{2} + b^{6}c_{2}^{2} + b^{$ $20\,a^{6}b^{2}c_{1}c_{2}^{2} - 16\,a^{5}b^{3}s_{1}s_{2}c_{1} - 4\,a^{5}b^{3}s_{1}s_{2}c_{2} + 4\,a^{5}bs_{1}s_{2}c_{1}^{3} + 8\,a^{4}b^{4}c_{1}^{3} + 12\,a^{4}b^{4}c_{1}^{2}c_{2} + 6\,a^{5}b^{3}s_{1}s_{2}c_{2} + 6\,a^{5}b^{3}s_{1}s_{2}c_{2} + 6\,a^{5}b^{3}s_{1}s_{2}c_{1}^{3} + 6\,a^{4}b^{4}c_{1}^{3} + 12\,a^{4}b^{4}c_{1}^{2}c_{2} + 6\,a^{5}b^{3}s_{1}s_{2}c_{1}^{3} + 6\,a^{5}b^{3}s_{1}s_{2$ $12\,a^{4}b^{4}c_{1}c_{2}^{2} + 8\,a^{4}b^{4}c_{2}^{3} + 4\,a^{4}b^{2}c_{1}^{4}c_{2} + 4\,a^{4}b^{2}c_{1}^{3}c_{2}^{2} - 4\,a^{3}b^{5}s_{1}s_{2}c_{1} - 16\,a^{3}b^{5}s_{1}s_{2}c_{2} - 6\,a^{3}b^{5}s_{1}s_{2}c_{2} - 6\,a^{3}b^{5}s_{1}s_{2}c_{1} - 6\,a^{3}b^{5}s_{1}s_{2}c_{2} - 6\,a^{3}b^{5}s_{1}s_{2}c_{2} - 6\,a^{3}b^{5}s_{1}s_{2}c_{1} - 6\,a^{3}b^{5}s_{1}s_{2}c_{2} - 6\,a^{3}b^{5}s_{1}s_{2}c_{1} - 6\,a^{3}b^{5}s_{1}s_{2}c_{2} - 6\,a^{3}b^{5}s_{1}s_{2}c_{1} - 6\,a^{3}b^{5}s_{1}s_{2}c_{2} - 6\,a^{3}b^{5}s_{1}s_{2}c_{1} - 6\,a^{3}b^{5}s_{1}s_{2}c_{1} - 6\,a^{3}b^{5}s_{1}s_{2}c_{2} - 6\,a^{3}b^{5}s_{1}s_{2}c_{1} - 6\,a^{3}b^{5}s_{1}s_{2}c_{2} - 6\,a^{3}$ $12 a^{3} b^{3} s_{1} s_{2} c_{1}^{2} c_{2} - 12 a^{3} b^{3} s_{1} s_{2} c_{1} c_{2}^{2} + 20 a^{2} b^{6} c_{1}^{2} c_{2} + 12 a^{2} b^{6} c_{1} c_{2}^{2} + 16 a^{2} b^{6} c_{2}^{3} + 16 a^{2} b^{6} c_{2}^{3}$ $4\,a^{2}b^{4}c_{1}^{2}c_{2}^{3} + 4\,a^{2}b^{4}c_{1}c_{2}^{4} - 12\,ab^{7}s_{1}s_{2}c_{2} + 4\,ab^{5}s_{1}s_{2}c_{2}^{3} - 4\,b^{8}c_{2}^{3} + 6\,a^{8}c_{1}^{2} + 4\,a^{7}bs_{1}s_{2} - 2\,b^{7}s_{1}s_{2}^{2}c_{2}^{3} + 6\,a^{8}c_{1}^{2}c_{2}^{3} + 6\,a^{8}c_{1}^{2}c_$ $4\,a^{6}b^{2}c_{1}c_{2} - 8\,a^{6}b^{2}c_{2}^{2} - 2\,a^{6}c_{1}^{4} + 12\,a^{5}b^{3}s_{1}s_{2} - 12\,a^{5}bs_{1}s_{2}c_{1}^{2} - 14\,a^{4}b^{4}c_{1}^{2} + 8\,a^{4}b^{4}c_{1}c_{2} - 12\,a^{5}bs_{1}s_{2}c_{1}^{2} - 14\,a^{4}b^{4}c_{1}^{2} + 8\,a^{4}b^{4}c_{1}c_{2} - 12\,a^{5}bs_{1}s_{2}c_{1}^{2} - 14\,a^{4}b^{4}c_{1}^{2} + 8\,a^{4}b^{4}c_{1}^{2} - 12\,a^{5}bs_{1}s_{2}c_{1}^{2} - 12\,a^{5}bs_{1}s_{2}c_{1}^{2} - 12\,a^{5}bs_{1}s_{2}c_{1}^{2} - 14\,a^{4}b^{4}c_{1}^{2} + 8\,a^{4}b^{4}c_{1}^{2} - 12\,a^{5}bs_{1}s_{2}c_{1}^{2} - 12\,a^{5}bs_{1}s_$ $14\,a^{4}b^{4}c_{2}^{2} - 4\,a^{4}b^{2}c_{1}^{3}c_{2} + 10\,a^{4}b^{2}c_{1}^{2}c_{2}^{2} + 12\,a^{3}b^{5}s_{1}s_{2} + 4\,a^{3}b^{3}s_{1}s_{2}c_{1}^{2} + 16\,a^{3}b^{3}s_{1}s_{2}c_{1}c_{2} + 16\,a^{3}b^{3}s_{1}c_{2}c_{1}c_{2} + 16\,a$ $4 a^{3} b^{3} s_{1} s_{2} c_{2}^{2} - 8 a^{2} b^{6} c_{1}^{2} - 4 a^{2} b^{6} c_{1} c_{2} + 10 a^{2} b^{4} c_{1}^{2} c_{2}^{2} - 4 a^{2} b^{4} c_{1} c_{2}^{3} + 4 a b^{7} s_{1} s_{2}^{2} - a^{2} b^{4} c_{1} c_{2}^{3} + 4 a b^{7} s_{1} s_{2}^{3} - a^{2} b^{4} c_{1} c_{2}^{3} + b^{4} c_{1}^{2} c_{1}^{2} c_{2}^{3} + b^{4} c_{1}^{2} c_{2}$ $12\,ab^{5}s_{1}s_{2}c_{2}^{2} + 6\,b^{8}c_{2}^{2} - 2\,b^{6}c_{2}^{4} - 4\,a^{8}c_{1}^{-} - 16\,a^{6}b^{2}c_{1}^{-} + 8\,a^{6}c_{1}^{-3} + 12\,a^{5}bs_{1}s_{2}c_{1}^{-} - 12\,a^{4}b^{4}c_{1}^{-} - 12\,a^$ $12 a^{4} b^{4} c_{2}^{2} - 8 a^{4} b^{2} c_{1}^{2} c_{2} - 16 a^{4} b^{2} c_{1} c_{2}^{2} - 4 a^{3} b^{3} s_{1} s_{2} c_{1} - 4 a^{3} b^{3} s_{1} s_{2} c_{2} - 16 a^{2} b^{6} c_{2} - 6 a^{2} b^{6}$ $16\,a^{2}b^{4}c_{1}^{2}c_{2} - 8\,a^{2}b^{4}c_{1}c_{2}^{2} + 12\,ab^{5}s_{1}s_{2}c_{2} - 4\,b^{8}c_{2} + 8\,b^{6}c_{2}^{3} + a^{8} + 8\,a^{6}b^{2} - 12\,a^{6}c_{1}^{2} - 1$ $4 a^{5} b s_{1} s_{2} + 14 a^{4} b^{4} - 2 a^{4} b^{2} c_{1}^{2} + 12 a^{4} b^{2} c_{1} c_{2} + 6 a^{4} b^{2} c_{2}^{2} + a^{4} c_{1}^{4} + 8 a^{2} b^{6} + 6 a^{2} b^{4} c_{1}^{2} + a^{4} c_{1}^{4} + b^{4} c_$ $12\,a^{2}b^{\frac{1}{4}}c_{1}^{2}c_{2} - 2\,a^{2}b^{4}c_{2}^{2} + 2\,a^{2}b^{\frac{1}{2}}c_{1}^{2}c_{2}^{2} - 4\,ab^{\frac{1}{5}}s_{1}s_{2} + b^{8} - 12\,b^{6}c_{2}^{2} + b^{4}c_{2}^{4} + 8\,a^{6}c_{1} + 4\,a^{4}b^{2}c_{1} - b^{6}c_{2}^{2} + b^{4}c_{2}^{4} + 8\,a^{6}c_{1} + 4\,a^{4}b^{2}c_{1} - b^{6}c_{2}^{2} + b^{4}c_{2}^{4} + 8\,a^{6}c_{1} + 4\,a^{4}b^{2}c_{1} - b^{6}c_{2}^{2} + b^{6}c_{2}^{2} +$ $4 a^4 b^2 c_2 - 4 a^4 c_1^3 - 4 a^3 b s_1 s_2 c_1 - 4 a^2 b^4 c_1 + 4 a^2 b^4 c_2 - 4 a b^3 s_1 s_2 c_2 + 8 b^6 c_2 - 4 b^4 c_2^3 - 4 b^4 c_$ $2\,a^{6} - 2\,a^{4}b^{2} + 8\,a^{4}c_{1}^{2} + 4\,a^{3}\bar{b}s_{1}\bar{s}_{2} - 2\,a^{2}b^{4} - 2\,a^{2}b^{2}c_{1}^{2} + 4\,a^{2}b^{2}c_{1}c_{2} - 2\,a^{2}b^{2}c_{2}^{2} + 4\,ab^{3}s_{1}\bar{s}_{2} - 2\,a^{2}b^{2}c_{1}\bar{c}_{2} - 2\,a^{2}b^{2}c_{2}\bar{c}_{1}\bar{c}_{2} - 2\,a^{2}b^{2}c_{2}\bar{c}_{2}\bar{c}_{1}\bar{c}_{2} - 2\,a^{2}b^{2}c_{2}\bar{c}_{2}\bar{c}_{2}\bar{c}_{1}\bar{c}_{2} - 2\,a^{2}b^{2}c_{2}\bar{c}$ $2\,b^{6} + 8\,b^{4}\,c_{2}^{2} - 8\,a^{4}\,c_{1}^{-} - 4\,a^{2}\,b^{2}\,c_{1}^{-} - 4\,a^{2}\,b^{2}\,c_{2}^{-} - 8\,b^{4}\,c_{2}^{+} + 3\,a^{4} + 6\,a^{2}\,b^{2}^{-} - 2\,a^{2}\,c_{1}^{-2} + 3\,b^{4} - 2\,b^{2}\,c_{2}^{-2} + 3\,b^{4}\,c_{2}^{-} +$ $4 a^2 c_1 + 4 b^2 c_2 - 2 a^2 - 2 b^2 < 0$

Degree 14, 163 terms... Indeed, we are going to suffer...

Some preliminary remarks

- ▶ Let's try to solve it with the existing softwares:
 - Mathematica just crashed after 20 minutes
 - RedLog crashed after 2 days
 - QEPCAD crashed after 2 weeks
 - OpenCAD did not give an answer after 1 month.
- ▶ Algorithms based on the critical point method are not usable.
- ▶ The real solution set of $c_1^2 + s_1^2 1 = c_2^2 + s_2^2 1 = 0$ is compact in \mathbb{R}^4
- Specification: we don't need a full description of the feasibility set.
 This problem is a stability analysis problem: we only need a description of the interior of the feasibility set.

The feasibility set is the stability region of a numerical scheme of resolution of a pde.

Solution set of polynomial systems of equations

Let $V \subset \mathbb{C}^n$ be the solution set of $g_1 = \cdots = g_k = 0$. Example: $X_1(X_1 - 1) = X_1X_2 = 0$ or $X_1^2 + X_2^2 = 0$ or $X_1^2 = 0$ Its dimension dim(V) is an integer d s.t. for a generic choice of hyperplanes $H_1, \ldots, H_d, V \cap (H_1 \cap \cdots \cap H_d)$ is a finite set of points. Let I(V) be the set of polynomials s.t. $g \in I \Leftrightarrow \forall \mathbf{x} \in V \ g(\mathbf{x}) = 0$. V can be decomposed as the union of irreducible components $W_1 \cup \cdots \cup W_r$ (" $I(W_i)$ can not be factored")

 ${\cal V}$ is equidimensional iff all its irreducible components have the same dimension.

- ▶ The solution set of $c_1^2 + s_1^2 1 = c_2^2 + s_2^2 1 = 0$ is equidimensional
- ▶ This property is *natural* and arises frequently.

Solution set of polynomial systems of equations

Let $T_{\mathbf{x}}V$ the vector space defined by the equations $\operatorname{\mathbf{grad}}_{\mathbf{x}}(g).\mathbf{v} = 0$ (for $\mathbf{g} \in I$). When V is equidimensional, \mathbf{x} is a regular point if $\dim(T_{\mathbf{x}}V) = \dim(V)$ else it is a singular point.

In many situations, V contains only regular points and $(\operatorname{grad}_{\mathbf{x}}(g_1), \ldots, \operatorname{grad}_{\mathbf{x}}(g_k))$ spans the co-tangent space of V at \mathbf{x} .

- ▶ $T_{\mathbf{x}}V$ is a local first-order approximation of V at \mathbf{x} .
- ▶ The solution set of $c_1^2 + s_1^2 1 = c_2^2 + s_2^2 1 = 0$ contains only regular points
- ▶ The set of gradient vectors spans the co-tangent space.
- ▶ These properties (smoothness) is *natural* and arises frequently.

Problem statement

Consider a polynomial system $\mathcal{G} = \{g_1, \ldots, g_k\} \subset \mathbb{Q}[\mathbf{X}]$ and suppose that

- $\begin{array}{lll} \mathbf{H_1'}: & \langle \mathcal{G} \rangle \text{ is radical and the complex variety defined by } \mathcal{G} \text{ is} \\ & \text{equidimensional, and of co-dimension } k \end{array}$
- \mathbf{H}_1'' : the complex variety defined by \mathcal{G} is smooth
- H_2 : the real variety defined by \mathcal{G} in the X-space is compact.

Two formulas Ψ and Φ are *almost equivalent* iff the interior of the solution set of Ψ is the same as the interior of the solution set of Φ .

Problem: Variant Quantifier Elimination (VQE)

Input: Ψ , a quantified formula of the form

 $\forall \mathbf{X} \qquad \mathcal{G}(\mathbf{X}) = 0 \implies f(\mathbf{X}, \mathbf{Y}) \le 0$

where **X** and **Y** are lists of variables, $f \in \mathbb{Q}[\mathbf{X}, \mathbf{Y}]$, and $\mathcal{G} \subset \mathbb{Q}[\mathbf{X}]$ satisfies \mathbf{H}_1 and \mathbf{H}_2 .

Output: Φ , a quantifier-free formula almost equivalent to Ψ .

Polynomial mappings and Critical points

Let $V \subset \mathbb{C}^n$ be the solution set of $g_1 = \cdots = g_k = 0$ satisfying \mathbf{H}'_1 . We consider $\varphi : \mathbf{x} \in V \to (\varphi_1(\mathbf{x}), \dots, \varphi_s(\mathbf{x})) \in \mathbb{C}^s$

$$d_{\mathbf{x}}\varphi: \mathbf{v} \in T_{\mathbf{x}}V \to \operatorname{grad}_{\mathbf{x}}(\varphi_1).\mathbf{v}, \dots, \operatorname{grad}_{\mathbf{x}}(\varphi_s).\mathbf{v}$$

 $\operatorname{crit}(\varphi, V) = \{ \mathbf{x} \in \operatorname{reg}(V) \mid \operatorname{rank}(d_{\mathbf{x}}\varphi) \leq s - 1 \} \cup \operatorname{sing}(V)$

 $\operatorname{crit}(\varphi, V)$ is defined by the vanishing of all (k + s, k + s)-minors of $\operatorname{jac}([g_1, \ldots, g_k, \varphi_1, \ldots, \varphi_s)$





Example: $X_1^2 + X_2^2 + X_3^2 - 1 = 0$, $\varphi : (\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3) \rightarrow (\mathbf{x}_1, \mathbf{x}_2)$, $\operatorname{crit}(\varphi, V) = \{\mathbf{x} \mid \mathbf{x}_3 = 0, \mathbf{x}_1^2 + \mathbf{x}_2^2 - 1 = 0\}$ Under \mathbf{H}'_1 , $\operatorname{sing}(V)$ is defined by the vanishing of all (k, k)-minors

of jac($[g_1,\ldots,g_k]$).

Properties

Critical values are the values taken by φ at critical points. They are enclosed in an algebraic variety (Sard's theorem).

The smallest variety of \mathbb{C}^s containing the set of critical values is denoted by $\mathscr{D}(\varphi, V)$.

Suppose that V is smooth and let $\mathbf{y} \in \mathbb{C}^s \setminus \mathscr{D}(\varphi, V)$. The variety $V \cap \varphi^{-1}(\mathbf{y})$ is smooth.

Notion of properness of φ at y: Given $\mathbf{y} \in \mathbb{C}^s$, there exists $B(\mathbf{y}, r)$ s.t. $\varphi^{-1}(B(\mathbf{y}, r)) \cap V \cap \mathbb{R}^n$ is compact.

Let C be a connected component of $V \cap \mathbb{R}^n$. If, for all $\mathbf{y} \in \mathbb{C}^s$, φ is proper at \mathbf{y} , the frontier of $\varphi(C)$ is contained in $\mathscr{D}(\varphi, V)$

Some ideas

Back to our QE problem: $\forall \mathbf{X} \in \mathbb{R}^n, \mathcal{G}(\mathbf{X}) = 0 \Rightarrow f(\mathbf{X}, \mathbf{Y}) \leq 0$ $\mathbf{X} = [X_1, \dots, X_n] \text{ and } \mathbf{Y} = [Y_1, \dots, Y_p]$

Sard's theorem implies that $\mathcal{G} = f - \mathbf{e} = 0$ defines a smooth variety for all $\mathbf{e} \in \mathbb{R} \setminus \mathscr{E}$ where $\sharp \mathscr{E} < \infty$ Consider the mapping $(\mathbf{x}, \mathbf{y}) \to f(\mathbf{x}, \mathbf{y})$ $V_{\mathbf{e}}$ denotes the complex solution set of $\mathcal{G} = f - \mathbf{e} = 0$ This implies that one (k + 1, k + 1)-minor of $\operatorname{jac}(\mathcal{G}, f)$ does not vanish at points of $\mathcal{V}_{\mathbf{e}}$ for a generic \mathbf{e} .

The compacity of the real variety defined by $\mathcal{G} = 0$ in the **X**-space implies the properness of the projection $\Pi : (\mathbf{x}, \mathbf{y}) \to \mathbf{y}$ restricted to $V_{\mathbf{e}} \cap \mathbb{R}^{n+p}$.

This allows us to prove that the frontier of the feasibility set is contained in $\lim_{e\to 0} \Pi(\operatorname{crit}(\Pi, V_{\mathbf{e}}))$

Some ideas

The idea: Compute $\lim_{e\to 0} \Pi(\operatorname{crit}(\Pi, V_{\mathbf{e}}))$ to obtain the boundary of the feasibility set

- All (k+1, k+1)-minors of $\operatorname{jac}_{\mathbf{X}}(\mathcal{G}, f)$ vanish at points of $\operatorname{crit}(\Pi, V_{\mathbf{e}}) \to \Delta_1$ denotes this set of minors.
- For a generic **e**, at least one (k + 1, k + 1)-minor of $jac(\mathcal{G}, f)$ does not vanish (because $V_{\mathbf{e}}$ is smooth) $\rightarrow \Delta_1$ denotes the set of all these minors.
- Compute $W = \overline{V(\mathcal{G}, \Delta) \setminus V(\mathcal{G}, \Delta)}$
- Compute $\Pi(W \cap V(f))$.

A simple example



Figure 1: Example: Consider $\mathcal{G} = \{X_1^2 + X_2^2 - 1\}$ (cylinder in red) and $f = X_1^2 Y - (X_2 - 1)^2$ (the blue surface, this is the Whitney umbrella) Here the *Y*-axis is the cylinder axis.



- 1. We compute the jacobian of $\mathcal{G} \cup \{f\}$ w.r.t. **X**,
- 2. We compute the set of all the minors of J_1 of size 1 + 1, obtaining

$$\Delta_1 = \{-4 X_1 (X_2 - 1 + X_2 Y)\}$$

3. We compute the jacobian J of $\mathcal{G} \cup \{f\}$ w.r.t. $\mathbf{X} \cup \mathbf{Y},$

4. We compute the set of all minors of J of size 1 + 1, obtaining

$$\Delta = \left\{ -4 X_1 \left(X_2 - 1 + X_2 Y \right), \quad 2 X_1^3, \quad 2 X_2 X_1^2 \right\}$$

5. We compute a set of generators of $\overline{V(\mathcal{G} \cup \Delta_1) \setminus V(\mathcal{G} \cup \Delta)}$, obtaining

$$G = \left\{ X_1^2 + X_2^2 - 1, \quad X_2 - 1 + X_2 Y \right\}$$

6. We compute a set of generators of $\langle G \cup \{f\} \rangle \cap \mathbb{Q}[\mathbf{Y}]$, obtaining

$$E = \left\{ Y^2 \right\}$$

The algorithm

- 1. $J_1 \leftarrow$ the jacobian of $\mathcal{G} \cup \{f\}$ with respect to **X**
- 2. $\Delta_1 \leftarrow$ the set of all minors of J_1 of size k+1
- 3. $J \leftarrow$ the jacobian of $\mathcal{G} \cup \{f\}$ with respect to $\mathbf{X} \cup \mathbf{Y}$
- 4. $\Delta \leftarrow$ the set of all minors of J of size k + 1
- 5. $G \leftarrow \text{a set of generators of } V(\mathcal{G} \cup \Delta_1) \setminus V(\mathcal{G} \cup \Delta)$
- 6. $E \leftarrow \text{a set of generators of } \langle G \cup \{f\} \rangle \cap \mathbb{Q}[\mathbf{Y}]$ Here, we get the boundary of the feasibility set
- 7. $P \leftarrow$ a set of squarefree parts of E
- 8. $\mathscr{C} \leftarrow \mathsf{SemiAlgebraicDescription}(P)$

We want to describe the connected components of $P \neq 0$ and provide sampling points. This task can be achieved by CAD or roadmap computations

9. $\Phi \leftarrow \bigvee \{C \mid (C, S) \in \mathscr{C} \text{ and } \Psi(S) \text{ is true} \}$ Here, one has to decide the emptiness of polynomial systems of equations and inequalities for each computed sample point in the parameter-space.

Computations

Many algorithms can be used to implement the VQE algorithm (Gröbner bases, Triangular sets, Kronecker).

The computations have been performed on a PC Intel(R) Xeon(R) 2.50GHz with 6144 KB of Cache and 20 GB of RAM.

Computation of $\overline{V(\mathcal{G} \cup \Delta_1) \setminus V(\mathcal{G} \cup \Delta)}$

- FGB (Faugère, written in C): 80 sec., Regularity 34, dimension 2, degree 434
- **REGULARCHAINS** (Moreno Maza, written in Maple): > 1 day
- KRONECKER (Lecerf, written in Magma) computing generic fibers: 7 hours

Second step (intersection with f = 0 and projection on the Y-space): 1.5 hours with FGB – regularity 140 produces a single polynomial whose factorization gives 9 polynomials

 $a + 1, a, b, a - 1, a^4 - a^2 + 1/2$. The remaining four are non-trivial:

$$h_{1} = a^{4} - a^{2} + 1/2 - 2a^{2}b^{2} - b^{2} + b^{4}$$

$$h_{2} = a^{4} - a^{2} - 2a^{2}b^{2} - b^{2} + b^{4}$$

$$h_{3} = a^{6} - 1 + 3b^{2}a^{4} + 3a^{2}b^{4} + b^{6} - 3a^{4}$$

$$+ 21a^{2}b^{2} - 3b^{4} + 3a^{2} + 3b^{2}$$

$$h_{4} = 4627325525704704 \ b^{80}a^{18}$$

$$+ \dots + 1199 \ \text{terms} + \dots +$$

$$85032000000000 \ a^{2}.$$

Last steps with RAGLIB (16 hours):

- computing sampling points outside the computed curve produces 7652 points.
- \blacksquare For all of them one has to decide the emptiness of a semi-algebraic set lying in \mathbb{R}^4

Computations





Figure 3: h_2



Figure 4: $h_3 < 0$ is the output

Figure 5: h_4

Degree bounds

Let D be an integer dominating the total degree of polynomials in \mathcal{G} and f.

- ► The degree of each variety algebraically represented in the algorithm VQE is dominated by $\delta = D^k ((k+1)D)^{n-k}$
- One can give more precise estimates using S./Trébuchet's results about the degrees of critical loci (using bi-homogeneous Bézout theorems and Lagrange's systems to define the critical points)
- Complexity results of Lecerf (inheriting from the works of Giusti/Heintz/Pardo) yield complexity results for a probabilistic version of VQE that are polynomial in δ^p.
- ▶ Same complexity class than algorithms based on the critical point method

And now?...

• On-going work : Generalization to quantified formula of the form $\forall \mathbf{X} \in \mathbb{R}^n \ \mathcal{G}(\mathbf{X}, \mathbf{Y}) = 0 \Rightarrow f_1(\mathbf{X}, \mathbf{Y}) \leq 0 \land \cdots \land f_s(\mathbf{X}, \mathbf{Y}) \leq 0$

▶ **Removing the compactness assumption**: generalized critical values

- Introduced by Jelonek, Kurdyka, Orro, Simon
- Algorithms for computing them (S. 04/06/07) implemented in RAGLIB
- ► Specification of quantifier elimination: avoid to write the equivalent formula (or the almost equivalent formula)
 - sampling points in the feasibility set and programs deciding in which connected component of the feasibility set a given point lies.
 - Need of roadmap algorithms (to answer connectivity queries)
 - S./Schost 2009 (first improvement of Canny's approach)
- Need of fast algorithms and implementations for computing sampling points in semi-algebraic sets (see RAGLIB)