

Computing real solutions to polynomial equations

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Problem description:

We consider the problem of solving a system of multivariate equations

$$f_1(x_1, \dots, x_n) = \dots = f_s(x_1, \dots, x_n) = 0, \quad (1.1)$$

where $f_i \in \mathbb{R}[x_1, \dots, x_n]$ are polynomial functions in the unknowns x_1, \dots, x_n . Geometrically, each of the polynomials f_i defines a hypersurface V_i in \mathbb{R}^n , and our solutions form the intersection $V_1 \cap \dots \cap V_s$ of all these hypersurfaces. In the real plane \mathbb{R}^2 , we intersect curves.

Example 1.1 ($s = n = 2$). Let $f_1 = x_1^2 + x_1x_2 + x_2^2 - 1$ and $f_2 = (x_1 - 1)^2 + x_2^2 - 1$. The solutions to $f_1 = f_2 = 0$ are the intersection points of an ellipse and a circle in the real plane. Figure 1 shows that there are two solutions. A more complicated situation is illustrated in the right part of that figure, where the equations each have degree 20. \diamond

Many standard algorithms for solving (1.1) intrinsically work over the complex numbers. That is, they compute all points $(x_1, \dots, x_n) \in \mathbb{C}^n$ satisfying (1.1), and then select the real solutions. This holds for homotopy continuation methods, as well as for normal form methods. See for instance [3] for an overview. One way to avoid computing all complex solutions is to add equations f_{s+1}, \dots, f_t which are only satisfied by the real solutions.

Example 1.2. The equations $f_1 = f_2 = 0$ from Example 1.1 have 4 complex solutions, 2 of which are real. Adding the equation $f_3 = 1 - (1 + \alpha)x_1 - \alpha x_2 = 0$, with $\alpha \approx 0.5652$, only the two real solutions are left. Geometrically, we add the dotted line to the picture. \diamond

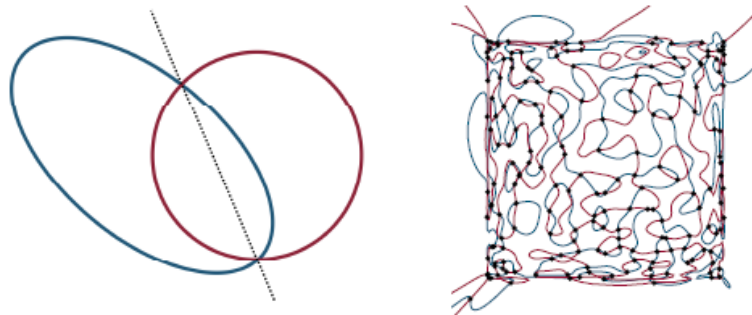


Figure 1: Systems of bivariate equations represent intersecting plane curves.

Project goals: The goal of this project is to compute the equations f_{s+1}, \dots, f_t needed to eliminate all nonreal solutions of (1.1), using adapted versions of the moment method [2]. We will compare with the recent Julia implementation in [1]. We will use this in a numerical method for finding all real solutions of (1.1), and test our algorithms on real-life problems.

Prerequisites: This project is suitable for students in mathematics or related subjects, with a strong knowledge of basic linear algebra and an interest in algebra and computation.

Contact: For questions, please send an e-mail to Simon.Telen@cw.nl.

References

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