# Homotopy Continuation Method For Solving Polynomial Systems

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#### Solving polynomial system

$$P(\mathbf{x}) = (p_1(\mathbf{x}), \dots, p_n(\mathbf{x})) = 0, \quad \mathbf{x} \in \mathbf{C}^n$$

1. Linear Homotopy (Begins in 1979)

2. Nonlinear Homotopy (Polyhedral Homotopy)

(1995, The state of the art)

$$\begin{cases} x^2 + y^2 = 5 \\ x - y = 1 \end{cases} \text{ solutions: } (x, y) = \begin{cases} (2, 1) \\ (-1, -2) \end{cases}$$

$$\begin{cases} x^2 = 1 \\ y = 1 \end{cases} \text{ solutions: } (x, y) = \begin{cases} (1, 1) \\ (-1, 1) \end{cases}$$

$$(1 - t) \begin{pmatrix} x^2 - 1 \\ y - 1 \end{pmatrix} + t \begin{pmatrix} x^2 + y^2 - 5 \\ x - y - 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\begin{cases} x^2 + \frac{1}{4}y^2 - 2 = 0 \\ \frac{1}{4}x + \frac{1}{2}y - 1 = 0 \end{cases}$$

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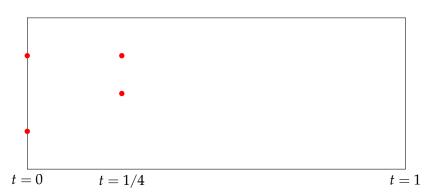
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$$t = \frac{1}{4} \qquad \left\{ \begin{array}{l} x^2 + \frac{1}{4}y^2 - 2 = 0\\ \frac{1}{4}x + \frac{1}{2}y - 1 = 0 \end{array} \right.$$

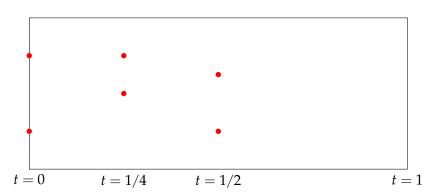
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 $x^2 + 0.25y^2 - 2 = 0$   $x^2 + 0.5y^2 - 3 = 0$   $x^2 + 0.75y^2 - 4 = 0$   
 $0.25x + 0.5y - 1 = 0$   $0.5x + y - 1 = 0$   $0.75x - 0.5y - 1 = 0$ 



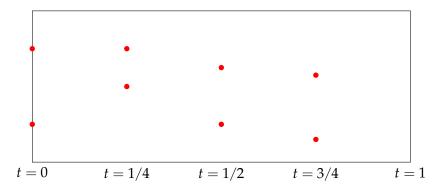
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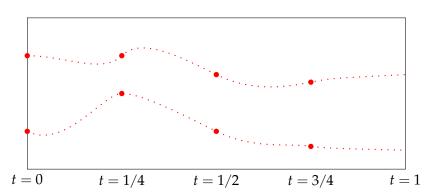
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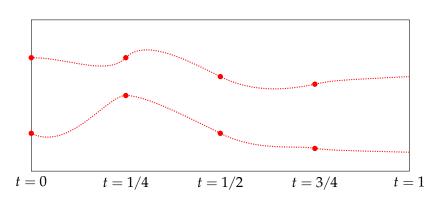
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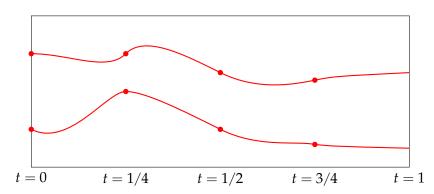
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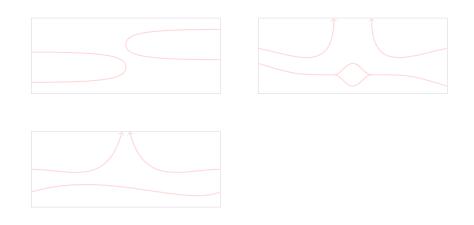


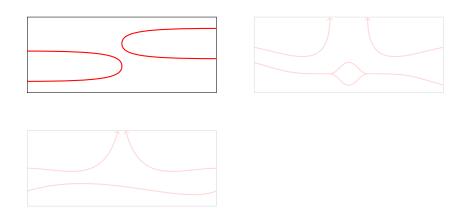
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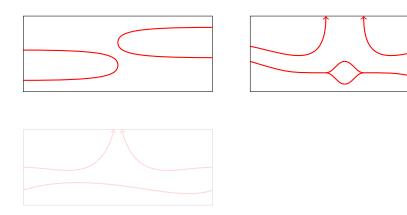


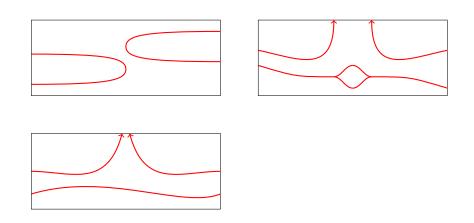
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$$(1-t)\begin{pmatrix} \alpha_1 x_1^{d_1} - \beta_1 \\ \vdots \\ \alpha_n x_n^{d_n} - \beta_n \end{pmatrix} + t \begin{pmatrix} p_1(x_1, \dots, x_n) \\ \vdots \\ p_n(x_1, \dots, x_n) \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$$

Form the homotopy:

$$(1-t)\begin{pmatrix} a_1x^2 - b_1 \\ a_2y^1 - b_2 \end{pmatrix} + t\begin{pmatrix} x^2 + y^2 - 5 \\ x - y - 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

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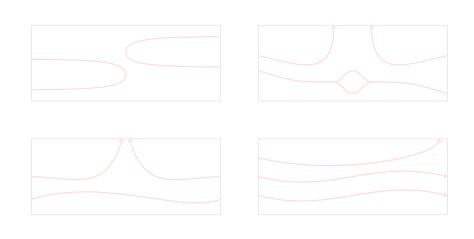
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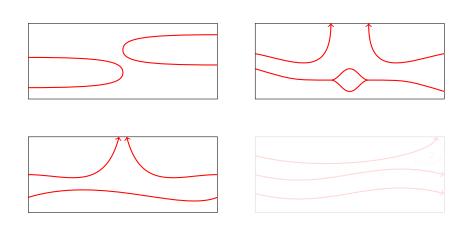
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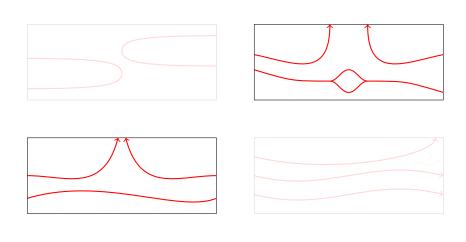
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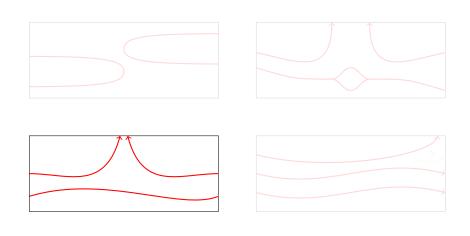
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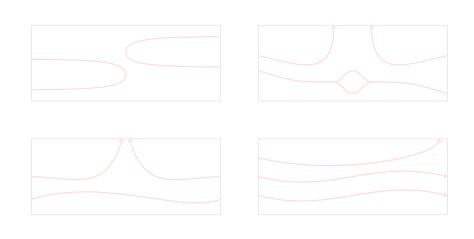
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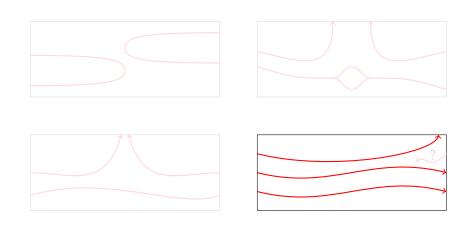


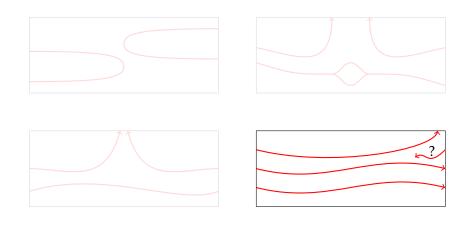












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**Not Really!** 

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#### What's the Problem?

The starting system in

$$H(x,t) = (1-t) \begin{pmatrix} \alpha_1 x_1^{d_1} - \beta_1 \\ \vdots \\ \alpha_n x_n^{d_n} - \beta_n \end{pmatrix} + t \begin{pmatrix} p_1(x_1, \dots, x_n) \\ \vdots \\ p_n(x_1, \dots, x_n) \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$$

has

(total degree) 
$$d := d_1 \times d_2 \times \cdots \times d_n$$

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#### $Ax = \lambda x$

$$\lambda x - Ax = 0$$

$$\lambda x_1 - (a_{11}x_1 + \dots + a_{n1}x_n) = 0$$

$$\vdots$$

$$\lambda x_n - (a_{n1}x_1 + \dots + a_{nn}x_n) = 0$$

$$c_1x_1 + \dots + c_nx_n + c_0 = 0$$

$$(\lambda, x_1, \dots, x_n)$$

$$(1-t)\begin{pmatrix} a_1x_1^2 - b_1 \\ \vdots \\ a_nx_n^2 - b_n \\ a_{n+1}\lambda - b_{n+1} \end{pmatrix} + t \begin{pmatrix} \lambda x_1 - (a_{11}x_1 + \dots + a_{n1}x_n) \\ \vdots \\ \lambda x_n - (a_{n1}x_1 + \dots + a_{nn}x_n) \\ c_1x_1 + \dots + c_nx_n + c_0 \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \\ 0 \end{pmatrix}$$

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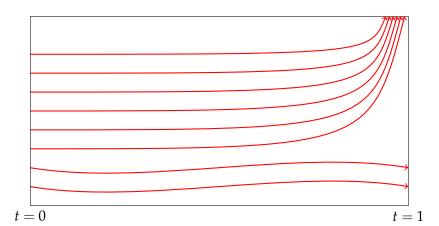
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#### (Polyhedral homotopy, Huber & Sturmfels 1995)

$$3x_1x_2 + 4x_1 - x_2 + 5 = 0,$$
  
$$6x_1x_2^2 - 2x_1^2x_2 + 7 = 0.$$

$$c_{11}x_1x_2 + c_{12}x_1 + c_{13}x_2 + c_{14} = 0,$$
  

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In Algebraic Geometry: When  $c_{ij}$  are chosen at random, the number of isolated zeros is fixed.

$$P(\mathbf{x}): \begin{array}{c} 3x_1x_2 + 4x_1 - x_2 + 5 &= 0, \\ 6x_1x_2^2 - 2x_1^2x_2 + 7 &= 0. \end{array}$$

$$Q(\mathbf{x}): \begin{array}{c} c_{11}x_1x_2 + c_{12}x_1 + c_{13}x_2 + c_{14} &= 0, \\ c_{21}x_1x_2^2 + c_{22}x_1^2x_2 + c_{23} &= 0. \end{array}$$

To solve  $P(\mathbf{x}) = \mathbf{0}$ ,

- (1) solve Q(x) = 0;
- (2) consider

$$H(\mathbf{x},t) = (1-t)\gamma Q(\mathbf{x}) + tP(\mathbf{x}) = \mathbf{0}.$$

$$P(\mathbf{x}): \begin{array}{c} 3x_1x_2 + 4x_1 - x_2 + 5 &= 0, \\ 6x_1x_2^2 - 2x_1^2x_2 + 7 &= 0. \end{array}$$

$$Q(\mathbf{x}): \begin{array}{c} c_{11}x_1x_2 + c_{12}x_1 + c_{13}x_2 + c_{14} &= 0, \\ c_{21}x_1x_2^2 + c_{22}x_1^2x_2 + c_{23} &= 0. \end{array}$$

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To solve P(x) = 0, (1) solve Q(x) = 0;

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$$H(\mathbf{x},t) = (1-t)\gamma O(\mathbf{x}) + tP(\mathbf{x}) = \mathbf{0}.$$

$$Q(\mathbf{x}): \begin{array}{c} c_{11}x_1x_2 + c_{12}x_1 + c_{13}x_2 + c_{14} &= 0, \\ c_{21}x_1x_2^2 + c_{22}x_1^2x_2 + c_{23} &= 0. \end{array}$$

$$c_{11}x_1x_2t^{\alpha_1} + c_{12}x_1t^{\alpha_2} + c_{13}x_2t^{\alpha_3} + c_{14}t^{\alpha_4} = 0$$

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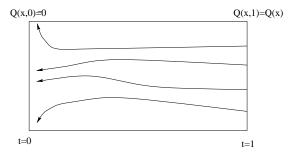
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$$Q(x) = c_1 x^5 + c_2 x^4 + c_3 x^3 + c_4 x + c_5$$

Using linear homotopy

$$H(x,t) = (1-t)(ax^5 - b) + tQ(x) = 0$$

$$H(x,1) \equiv Q(x)$$
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Equation of 2 terms: can be solved easily, no matter the degree.

$$3x^{100} + 2x^{93} = 0 ax^m + bx^n = 0$$

$$3x^{100} = -2x^{93} ax^m = -bx^n$$

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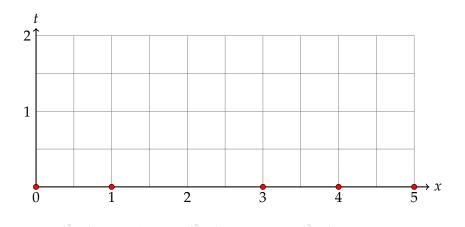
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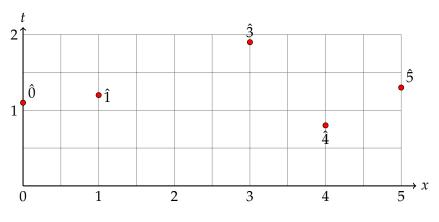
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$$c_1 x^5 t^{1.3} + c_2 x^4 t^{0.8} + c_3 x^3 t^{1.9} + c_4 x^1 t^{1.2} + c_5 t^{1.1} = 0$$



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$$\langle \hat{5}, \hat{\alpha} \rangle = 1.675$$

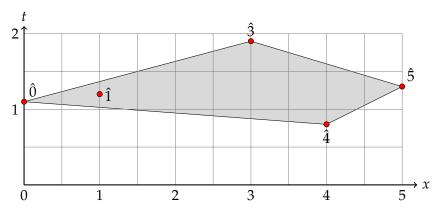
$$\langle \hat{4}, \hat{\alpha} \rangle = 1.1$$

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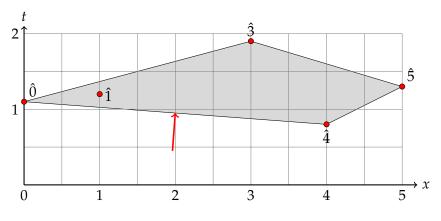
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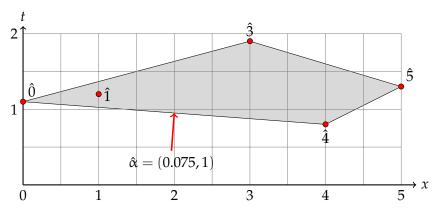
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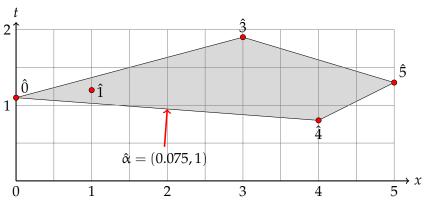
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$$x = yt^{\alpha}$$

Note that

at 
$$t=1$$
  $x=y$ 

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$$= t^{1.1} [c_2 y^4 + c_5 + (\text{terms with positive powers of } t)]$$

$$I^{\alpha}(y,t) = t^{-1.1} H(yt^{\alpha},t)$$

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$$H^{\alpha}(y,0) = c_2 y^4 + c_5$$

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$$\begin{split} H(yt^{\alpha},t) &= c_1(yt^{\alpha})^5 t^{1.3} + c_2(yt^{\alpha})^4 t^{0.8} + c_3(yt^{\alpha})^3 t^{1.9} + c_4(yt^{\alpha}) t^{1.2} + c_5 t^{1.1} \\ &= c_1 y^5 t^{5\alpha+1.3} + \cdots \\ &= c_1 y^5 t^{1.675} + c_2 y^4 t^{1.1} + c_3 y^3 t^{2.125} + c_4 y^1 t^{1.275} + c_5 t^{1.1} \\ &= t^{1.1} (c_1 y^5 t^{1.675-1.1} + c_2 y^4 + c_3 y^3 t^{2.125-1.1} + c_4 y^1 t^{1.275-1.1} + c_5) \\ &= t^{1.1} [c_2 y^4 + c_5 + (\text{terms with positive powers of } t)] \\ H^{\alpha}(y,t) &= t^{-1.1} H(yt^{\alpha},t) \\ &= c_2 y^4 + c_5 + (\text{terms with positive powers of } t) \\ H^{\alpha}(y,0) &= c_2 y^4 + c_5 \end{split}$$

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Note that

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$$\begin{split} H(yt^{\alpha},t) &= c_1(yt^{\alpha})^5 t^{1.3} + c_2(yt^{\alpha})^4 t^{0.8} + c_3(yt^{\alpha})^3 t^{1.9} + c_4(yt^{\alpha}) t^{1.2} + c_5 t^{1.1} \\ &= c_1 y^5 t^{5\alpha + 1.3} + \cdots \\ &= c_1 y^5 t^{1.675} + c_2 y^4 t^{1.1} + c_3 y^3 t^{2.125} + c_4 y^1 t^{1.275} + c_5 t^{1.1} \\ &= t^{1.1} (c_1 y^5 t^{1.675 - 1.1} + c_2 y^4 + c_3 y^3 t^{2.125 - 1.1} + c_4 y^1 t^{1.275 - 1.1} + c_5) \\ &= t^{1.1} [c_2 y^4 + c_5 + (\text{terms with positive powers of } t)] \\ H^{\alpha}(y,t) &= t^{-1.1} H(yt^{\alpha},t) \\ &= c_2 y^4 + c_5 + (\text{terms with positive powers of } t) \\ H^{\alpha}(y,0) &= c_2 y^4 + c_5 \end{split}$$

$$x = yt^{\alpha}$$

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at 
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$$x = yt^{\alpha}$$

Note that

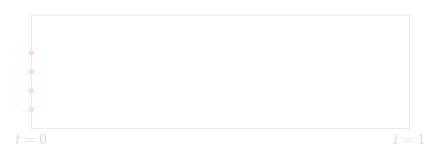
at 
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$$\begin{split} H(yt^{\alpha},t) &= c_1(yt^{\alpha})^5 t^{1.3} + c_2(yt^{\alpha})^4 t^{0.8} + c_3(yt^{\alpha})^3 t^{1.9} + c_4(yt^{\alpha}) t^{1.2} + c_5 t^{1.1} \\ &= c_1 y^5 t^{\langle \hat{5}, \hat{\alpha} \rangle} + c_2 y^4 t^{\langle \hat{4}, \hat{\alpha} \rangle} + c_3 y^3 t^{\langle \hat{5}, \hat{\alpha} \rangle} + c_4 y^1 t^{\langle \hat{1}, \hat{\alpha} \rangle} + c_5 t^{\langle \hat{0}, \hat{\alpha} \rangle} \\ &= c_1 y^5 t^{1.675} + c_2 y^4 t^{1.1} + c_3 y^3 t^{2.125} + c_4 y^1 t^{1.275} + c_5 t^{1.1} \\ &= t^{1.1} (c_1 y^5 t^{0.575} + c_2 y^4 + c_3 y^3 t^{1.025} + c_4 y^1 t^{0.175} + c_5) \\ &= t^{1.1} [c_2 y^4 + c_5 + (\text{terms with positive powers of } t)] \\ H^{\alpha}(y,t) &= t^{-1.1} H(yt^{\alpha},t) \\ &= c_2 y^4 + c_5 + (\text{terms with positive powers of } t) \\ H^{\alpha}(y,0) &= c_2 y^4 + c_5 \end{split}$$

$$H^{\alpha}(y,0) = 0$$

$$c_2 y^4 + c_5 = 0$$

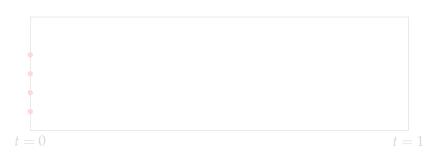
$$y^4 = -c_5/c_2$$



$$H^{\alpha}(y,0) = 0$$

$$c_2 y^4 + c_5 = 0$$

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$$c_2 y^4 + c_5 = 0$$

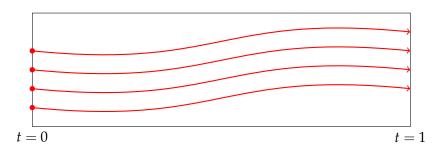
$$y^4 = -c_5/c_2$$

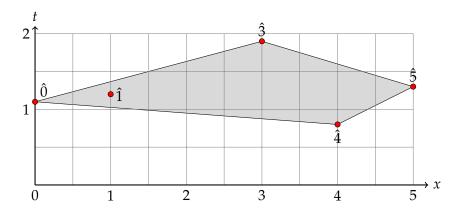


$$H^{\alpha}(y,0) = 0$$

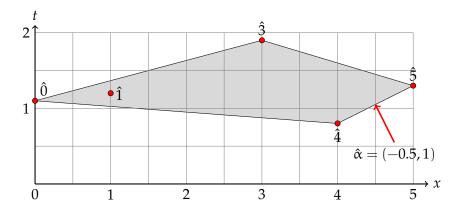
$$c_2 y^4 + c_5 = 0$$

$$y^4 = -c_5/c_2$$

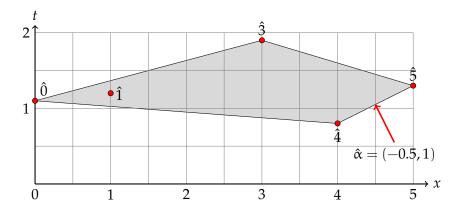




$$\begin{split} \langle \hat{\mathbf{5}}, \hat{\alpha} \rangle &= -1.2 & \langle \hat{\mathbf{4}}, \hat{\alpha} \rangle &= -1.2 \\ \langle \hat{\mathbf{1}}, \hat{\alpha} \rangle &= 0.7 & \langle \hat{\mathbf{0}}, \hat{\alpha} \rangle &= 1.1 \end{split}$$



$$\begin{split} \langle \hat{\mathbf{5}}, \hat{\alpha} \rangle &= -1.2 \\ \langle \hat{\mathbf{1}}, \hat{\alpha} \rangle &= 0.7 \end{split} \qquad \langle \hat{\mathbf{4}}, \hat{\alpha} \rangle = -1.2 \\ \langle \hat{\mathbf{0}}, \hat{\alpha} \rangle &= 1.1 \end{split}$$



$$\begin{split} \langle \hat{5}, \hat{\alpha} \rangle &= -1.2 & \langle \hat{4}, \hat{\alpha} \rangle = -1.2 & \langle \hat{3}, \hat{\alpha} \rangle = 0.4 \\ \langle \hat{1}, \hat{\alpha} \rangle &= 0.7 & \langle \hat{0}, \hat{\alpha} \rangle = 1.1 \end{split}$$

$$H(yt^{\alpha}, t) = c_1 y^5 t^{-1.2} + c_2 y^4 t^{-1.2} + c_3 y^3 t^{0.4} + c_4 y^1 t^{0.7} + c_5 t^{1.1}$$
$$= t^{-1.2} [c_1 y^5 + c_2 y^4 + (\text{terms with positive powers of } t)]$$

$$H^{\alpha}(y,t) = t^{-(-1.2)}H(yt^{\alpha},t)$$
  
=  $c_1y^5 + c_2y^4 + (\text{terms with positive powers of } t)$ 

$$H^{\alpha}(y,0) = c_1 y^5 + c_2 y^4$$

$$H(yt^{\alpha}, t) = c_1 y^5 t^{-1.2} + c_2 y^4 t^{-1.2} + c_3 y^3 t^{0.4} + c_4 y^1 t^{0.7} + c_5 t^{1.1}$$

$$= t^{-1.2} [c_1 y^5 + c_2 y^4 + (\text{terms with positive powers of } t)]$$

$$H^{\alpha}(y,t) = t^{-(-1.2)}H(yt^{\alpha},t)$$
  
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$$= t^{-1.2} [c_1 y^5 + c_2 y^4 + (\text{terms with positive powers of } t)]$$

$$H^{\alpha}(y,t) = t^{-(-1.2)}H(yt^{\alpha},t)$$
  
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$$H^{\alpha}(y,0) = c_1 y^5 + c_2 y^4$$

$$H(yt^{\alpha}, t) = c_1 y^5 t^{-1.2} + c_2 y^4 t^{-1.2} + c_3 y^3 t^{0.4} + c_4 y^1 t^{0.7} + c_5 t^{1.1}$$
  
=  $t^{-1.2} [c_1 y^5 + c_2 y^4 + (\text{terms with positive powers of } t)]$ 

$$H^{\alpha}(y,t) = t^{-(-1.2)}H(yt^{\alpha},t)$$
  
=  $c_1y^5 + c_2y^4 + (\text{terms with positive powers of } t)$ 

$$C^{\alpha}(y,0) = c_1 y^5 + c_2 y^4$$

 $H(yt^{\alpha}, t) = c_1 y^5 t^{-1.2} + c_2 y^4 t^{-1.2} + c_3 y^3 t^{0.4} + c_4 y^1 t^{0.7} + c_5 t^{1.1}$  $= t^{-1.2}[c_1y^5 + c_2y^4 + (\text{terms with positive powers of } t)]$ 

$$H^{\alpha}(y,t) = t^{-(-1.2)}H(yt^{\alpha},t)$$
  
=  $c_1y^5 + c_2y^4 + (\text{terms with positive powers of } t)$ 

$$H^{\alpha}(y,0) = c_1 y^5 + c_2 y^4$$

$$H^{\alpha}(y,0)=c_1y^5+c_2y^4$$

$$H^{\alpha}(y,0) = 0$$

$$c_1 y^5 + c_2 y^4 = 0$$

$$c_1 y^5 = -c_2 y^4$$

$$y = -c_2/c_1$$

Similarly, for almost all choices of  $c_1 \ldots, c_5$ , the homotopy works



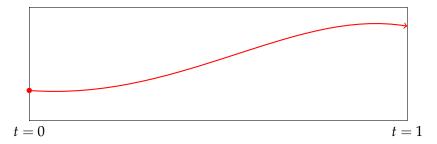
$$H^{\alpha}(y,0) = 0$$

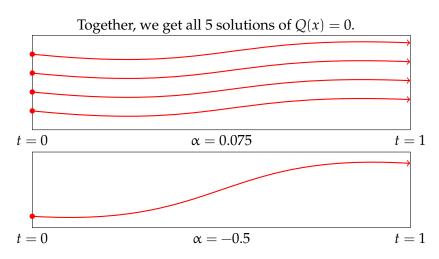
$$c_1 y^5 + c_2 y^4 = 0$$

$$c_1 y^5 = -c_2 y^4$$

$$y = -c_2/c_1$$

Similarly, for almost all choices of  $c_1 \dots, c_5$ , the homotopy works





Recall

$$\alpha = 0.075 \qquad \alpha = -0.5$$

$$\langle \hat{5}, \hat{\alpha} \rangle = 1.675 \qquad \langle \hat{5}, \hat{\alpha} \rangle = -1.2$$

$$\langle \hat{4}, \hat{\alpha} \rangle = 1.1 \qquad \langle \hat{4}, \hat{\alpha} \rangle = -1.2$$

$$\langle \hat{3}, \hat{\alpha} \rangle = 2.125 \qquad \langle \hat{3}, \hat{\alpha} \rangle = 0.4$$

$$\langle \hat{1}, \hat{\alpha} \rangle = 1.275 \qquad \langle \hat{1}, \hat{\alpha} \rangle = 0.7$$

$$\langle \hat{0}, \hat{\alpha} \rangle = 1.1 \qquad \langle \hat{0}, \hat{\alpha} \rangle = 1.1$$

I.e., want to find  $\alpha$  so that the minimum is attained **exactly** twice

Recall

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# General Construction (to solve P(x) = 0)

To solve a system of polynomial equations P(x) = 0

$$\begin{cases} p_1(x_1, \dots, x_n) = \sum_{a \in S_1} c_{1,a} x_1^{a_1} \dots x_n^{a_n} = \sum_{a \in S_1} c_{1,a} x^a = 0 \\ \vdots \\ p_n(x_1, \dots, x_n) = \sum_{a \in S_n} c_{n,a} x_1^{a_1} \dots x_n^{a_n} = \sum_{a \in S_n} c_{n,a} x^a = 0 \end{cases}$$

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# **Binomial system**

$$\bar{c}_{11}\mathbf{y}^{\mathbf{a}_{11}} + \bar{c}_{12}\mathbf{y}^{\mathbf{a}_{12}} = 0,$$

$$\vdots$$

$$\bar{c}_{n1}\mathbf{y}^{\mathbf{a}_{n1}} + \bar{c}_{n2}\mathbf{y}^{\mathbf{a}_{n2}} = 0.$$

- 1. It can be solved constructively and efficiently
- 2. The number of isolated zeros in  $(\mathbf{C}^*)^n$

$$= \left| \det \left( \begin{array}{c} \mathbf{a}_{11} - \mathbf{a}_{12} \\ \vdots \\ \mathbf{a}_{n1} - \mathbf{a}_{n2} \end{array} \right) \right|$$

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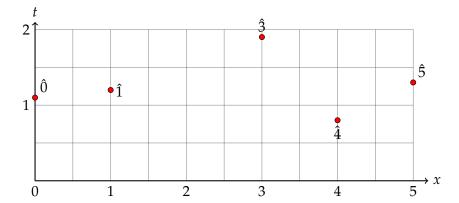
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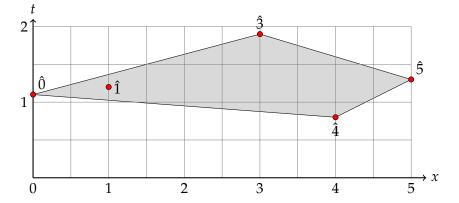
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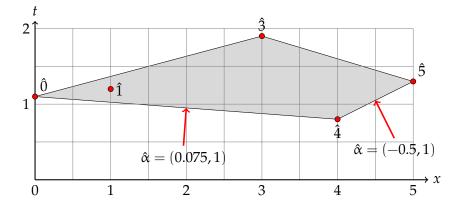
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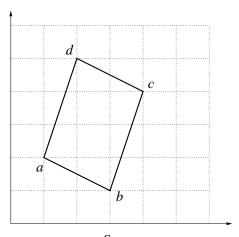
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 $S_1, S_2, \ldots S_n \subset \mathbb{N}_0^n$ 



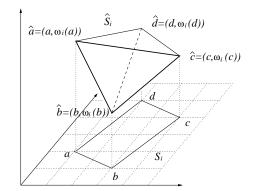
S

$$\omega_i: S_i \to \mathbb{R}, \quad i = 1, \ldots, n$$

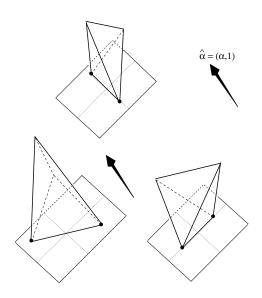
$$\hat{S}_{i} - \{\hat{a} = \{a, w_{i}(a)\} \mid a \in A_{i}\}$$

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 $\hat{S}_i = \{\hat{a} = (a, \omega_i(a)) \mid a \in S_i\}$ 

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**Problem:** Look for hyperplane with normal  $\hat{\alpha} = (\alpha, 1)$  which supports each  $\hat{S}_i$  at exactly 2 points



Looking for  $\alpha \in \mathbf{R}^n$ , and pairs

$$\{a_{11}, a_{12}\} \subset S_1,$$
  
 $\vdots$   
 $\{a_{n1}, a_{n2}\} \subset S_n$ 

such that

$$\langle \hat{\alpha}, \hat{\mathbf{a}}_{11} \rangle = \langle \hat{\alpha}, \hat{\mathbf{a}}_{12} \rangle < \langle \hat{\alpha}, \hat{\mathbf{a}} \rangle, \, \forall \mathbf{a} \in S_1 \setminus \{\mathbf{a}_{11}, \mathbf{a}_{12}\},$$

$$\vdots$$

$$\langle \hat{\alpha}, \hat{\mathbf{a}}_{n1} \rangle = \langle \hat{\alpha}, \hat{\mathbf{a}}_{n2} \rangle < \langle \hat{\alpha}, \hat{\mathbf{a}} \rangle, \, \forall \mathbf{a} \in S_n \setminus \{\mathbf{a}_{n1}, \mathbf{a}_{n2}\}.$$

where 
$$\hat{\alpha} = (\alpha, 1)$$
,  $\hat{\mathbf{a}} = (\mathbf{a}, \omega(\mathbf{a}))$ 

The **Mixed Volume** computation.

$$x = yt^{\alpha}$$

$$\downarrow$$

$$x \equiv y \quad \text{when } t = 1$$

$$\downarrow$$

$$H(x,t) = c_1 x^5 t^{1.3} + \dots$$

$$= c_1 (yt^{\alpha})^5 t^{1.3} + \dots$$

$$= c_1 y^5 t^{5\alpha + 1.3} + \dots$$

$$= c_1 y^5 t^{(5,1.3),(\alpha,1)} + \dots$$

$$= c_1 y^5 t^{(5,\hat{\alpha})} + \dots$$

# Change of variables

$$\begin{cases}
 x_1 = y_1 t^{\alpha_1} \\
 \vdots \\
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 \end{cases}
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 when  $t = 1$ 

$$c^* x^a t^w = c^* y^a t^{\langle \hat{\alpha}, \hat{a} \rangle}$$

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 $x_1 = y_1 t^{\alpha_1}$   $\vdots$   $x_n = y_n t^{\alpha_n}$   $x = y t^{\alpha}$ 

Then

$$x \equiv y$$
 when  $t = 1$   
A typical term in  $h_i$  looks like

$$c^*x^at^w = c^*y^at^{\langle \hat{\mathbf{c}}, \hat{\mathbf{a}} \rangle}$$

$$c^*x^at^w=c^*y^at^{\langle\hat{\alpha},\hat{a}\rangle}$$

$$H(x,t) = H(yt^{\alpha},t) = \begin{cases} \sum_{a \in S_1} c_{1,a}^* y^a t^{\langle \hat{\alpha}, \hat{a} \rangle} = t^{-\beta_1} \sum_{a \in S_1} c_{1,a}^* y^a t^{\langle \hat{\alpha}, \hat{a} \rangle} - \beta_1 \\ \vdots \\ \sum_{a \in S_n} c_{n,a}^* y^a t^{\langle \hat{\alpha}, \hat{a} \rangle} = t^{-\beta_n} \sum_{a \in S_1} c_{1,a}^* y^a t^{\langle \hat{\alpha}, \hat{a} \rangle} - \beta_n \end{cases}$$

where

$$eta_1 = \min_{j=1,...,m^1} \langle \hat{lpha}, \hat{a}_j^1 \rangle \qquad \qquad \qquad \qquad \beta_n = \min_{j=1,...,m^n} \langle \hat{lpha}, \hat{a}_j^n \rangle$$

and they are each attained exactly twice.

$$H(x,t) = H(yt^{\alpha},t) = \begin{cases} \sum_{a \in S_1} c_{1,a}^* y^a t^{\langle \hat{\alpha}, \hat{a} \rangle} = t^{-\beta_1} \sum_{a \in S_1} c_{1,a}^* y^a t^{\langle \hat{\alpha}, \hat{a} \rangle - \beta_1} \\ \vdots \\ \sum_{a \in S_n} c_{n,a}^* y^a t^{\langle \hat{\alpha}, \hat{a} \rangle} = t^{-\beta_n} \sum_{a \in S_1} c_{1,a}^* y^a t^{\langle \hat{\alpha}, \hat{a} \rangle - \beta_n} \end{cases}$$

where

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where

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and they are each attained exactly twice.

### Define

$$H^{\alpha}(y,t) = \begin{cases} \sum_{a \in S_1} c_{1,a}^* y^a t^{\langle \hat{\alpha}, \hat{a} \rangle - \beta_1} \\ \vdots \\ \sum_{a \in S_1} c_{1,a}^* y^a t^{\langle \hat{\alpha}, \hat{a} \rangle - \beta_n} \\ = \begin{cases} = c_{1,a}^* y^{a^1} + c_{1,b^1}^* y^{b^1} + \text{"terms with positive power of } t'' \\ \vdots \\ = c_{n,a}^* y^{a^n} + c_{1,b^n}^* y^{b^n} + \text{"terms with positive power of } t'' \end{cases}$$

### Define

$$H^{\alpha}(y,t) = \begin{cases} \sum_{a \in S_1} c_{1,a}^* y^a t^{\langle \hat{\alpha}, \hat{a} \rangle - \beta_1} \\ \vdots \\ \sum_{a \in S_1} c_{1,a}^* y^a t^{\langle \hat{\alpha}, \hat{a} \rangle - \beta_n} \\ = \begin{cases} = c_{1,a^1}^* y^{a^1} + c_{1,b^1}^* y^{b^1} + \text{"terms with positive power of } t" \\ \vdots \\ = c_{n,a^n}^* y^{a^n} + c_{1,b^n}^* y^{b^n} + \text{"terms with positive power of } t" \end{cases}$$

$$H^{\alpha}(y,0) = \begin{cases} c_{1,a_1}^* y^{a_1} + c_{1,b_1}^* y^{b_1} \\ \vdots \\ c_{n,a_n}^* y^{a_n} + c_{1,b_n}^* y^{b_n} \end{cases}$$

### a binomial system,

which can be solved efficiently

So the polyhedral homotopy can start.

$$H^{lpha}(y,0) = \left\{egin{array}{l} c_{1,a^1}^*y^{a^1} + c_{1,b^1}^*y^{b^1} \ dots \ c_{n,a^n}^*y^{a^n} + c_{1,b^n}^*y^{b^n} \end{array}
ight.$$

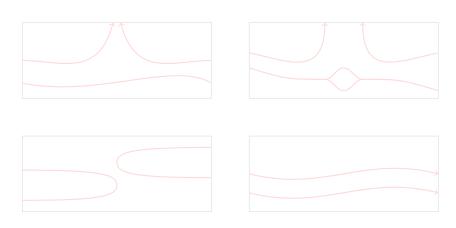
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which can be solved efficiently.

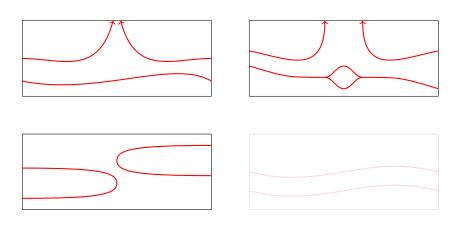
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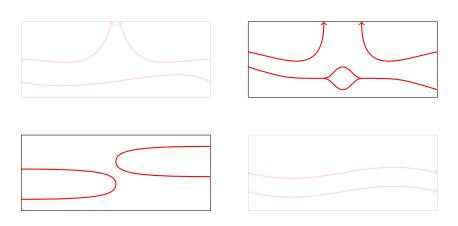
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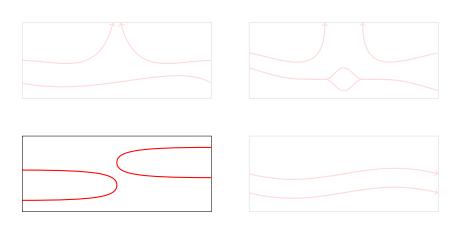
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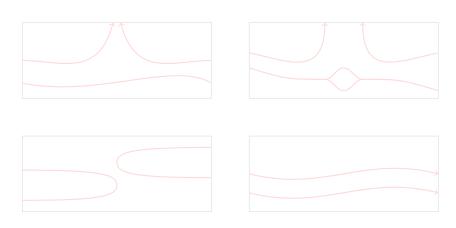
 $H^{lpha}(y,0) = \left\{ egin{aligned} c_{1,a^1}^* y^{a^1} + c_{1,b^1}^* y^{b^1} \ dots \ c_{n,a^n}^* y^{a^n} + c_{1,b^n}^* y^{b^n} \end{aligned} 
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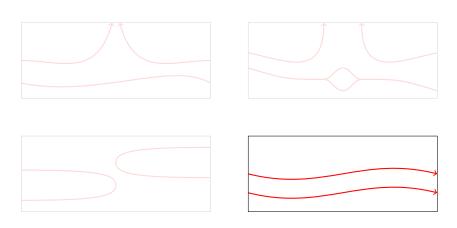












- ► **HOM4PS** (1999), Tangan Gao, T.Y.Li
- ► **HOM4PS-2.0** (2008), T.L.Lee, T.Y.Li, C.H.Tsai, *Computing*
- ► HOM4PS-2.0para (2009), T.Y.Li, C.H.Tsai, Parallel Comput.

In the thesis, I have used the biggest system to be of 18 variables and 18 equations (9 of them have around 20 terms each). This was done by the HOM4PS-2.0 in just around 2 hours. Which was mind-blowing as the other packages took 5 days or so!

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- PHCpack J. Verschelde (1999), "Algorithm 795: PHCpack: A general-purpose solver for polynomial systems by homotopy continuation", ACM Trans. Math. Softw., 25, 251-276.
- ▶ **PHoM** T. Gunji, S. Kim, M. Kojima, A. Takeda, K. Fujisawa and T. Mizutani (2004),

"PHoM - A polyhedral homotopy continuation method", *Computing*, **73**, 57-77.

Important notice: Currently, we do not have any plan to release a new version of PHoM in the near future, and we will no longer provide service for PHoM package. This webpage will not be available from Dec. 31, 2008. For solving polynomial systems by the polyhedral homotopy method, we recommend HOME4PS-2.0.

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eco-n Total degree = 
$$2 \cdot 3^{n-2}$$

$$(x_1 + x_1x_2 + \dots + x_{n-2}x_{n-1})x_n - 1 = 0$$

$$(x_2 + x_1x_3 + \dots + x_{n-3}x_{n-1})x_n - 2 = 0$$

$$\vdots$$

$$x_{n-1}x_n - (n-1) = 0$$

$$x_1 + x_2 + \dots + x_{n-1} + 1 = 0$$

# noon-*n* Total degree = $3^n$ $x_1(x_2^2 + x_3^2 + \dots + x_n^2 - 1.1) + 1 = 0$ $x_2(x_1^2 + x_3^2 + \dots + x_n^2 - 1.1) + 1 = 0$ $\vdots$ $x_n(x_1^2 + x_2^2 + \dots + x_{n-1}^2 - 1.1) + 1 = 0$

cyclic-n Total degree = 
$$n!$$

$$x_1 + x_2 + \dots + x_n = 0$$

$$x_1x_2 + x_2x_3 + \dots + x_{n-1}x_n + x_nx_1 = 0$$

$$x_1x_2x_3 + x_2x_3x_4 + \dots + x_{n-1}x_nx_1 + x_nx_1x_2 = 0$$

$$\vdots$$

$$x_1x_2 \cdots x_n - 1 = 0$$

$$katsura-n Total degree =  $2^n$$$

$$2x_{n+1} + 2x_n + \dots + 2x_2 + x_1 - 1 = 0$$

$$2x_{n+1}^2 + 2x_n^2 + \dots + 2x_2^2 + x_1^2 - x_1 = 0$$

$$2x_{n+1}^{2} + 2x_{n}^{2} + \dots + 2x_{2}^{2} + x_{1}^{2} - x_{1} = 0$$

$$2x_{n}x_{n+1} + 2x_{n-1}x_{n} + \dots + 2x_{2}x_{3} + 2x_{1}x_{2} - x_{2} = 0$$

$$2x_{n-1}x_{n+1} + 2x_{n-2}x_{n} + \dots + 2x_{1}x_{3} + x_{2}^{2} - x_{3} = 0$$

$$\vdots$$

$$2x_{2}x_{n+1} + 2x_{1}x_{n} + 2x_{2}x_{n-1} + \dots + 2x_{n/2}x_{(n+2)/2} - x_{n} = 0$$

$$2x_{2}x_{n+1} + 2x_{1}x_{n} + 2x_{2}x_{n-1} + \dots + x_{(n+1)/2}^{2} - x_{n} = 0$$

reimer-n Total degree = 
$$(n+1)$$
!
$$2x_1^2 - 2x_2^2 + \dots + (-1)^{n+1}2x_n^2 - 1 = 0$$

$$2x_1^3 - 2x_2^3 + \dots + (-1)^{n+1}2x_n^3 - 1 = 0$$

$$\vdots$$

$$2x_1^{n+1} - 2x_2^{n+1} + \dots + (-1)^{n+1}2x_n^{n+1} - 1 = 0$$

Dell PC with a Pentium 4 CPU of 2.2GHz, 1GB of memory

Polynomial	Total degree	PHoM	HOM4PS-2.0	Speed
system		cpu time	cpu time	up
eco-14	1,062,882	9h57m15s	52.9s	677.4
eco-15	3,188,646	-	2m25s	-
eco-17	28,697,814	-	22m23s	-
noon-9	19,683	5h01m06s	1m15s	240.9
noon-10	59,049	-	5m12s	-
noon-13	1,594,323	-	7h02m10s	-
katsura-11	2,048	1h21m13s	28s	174.0
katsura-12	4,096	4h00m09s	1m42s	141.3
katsura-13	8,192	-	4m56s	-
katsura-15	32,768	-	1h50m26s	-
cyclic-8	40,320	32m32s	6.8s	287.0
cyclic-9	362,880	-	44s	-
cyclic-12	479,001,600	-	1h36m40s	-
reimer-6	5,040	1h14m50s	12.1s	371.0
reimer-7	40,320	-	2m49s	-
reimer-9	3,628,800	-	8h47m42s	-

System	System Total degree CPU time			
		PHCpack	HOM4PS-2.0	ratio
noon-9	19,683	33m28s	22.2s	90.5
noon-10	59,049	2h33m27s	1m27s	105.8
noon-11	177,147	-	5m32s	-
noon-13	1,594,323	-	3h7m10s	-
katsura-14	16,384	2h49m00s	2m52s	59.0
katsura-15	32,768	8h22m45s	7m03s	71.3
katsura-16	65,536	-	16m25s	-
katsura-20	1,048,576	-	8h58m00s	-
reimer-6	5,040	15m08s	9.6s	94.5
reimer-7	40,320	3h45m43s	1m58s	114.7
reimer-8	362,880	-	30m43s	-
reimer-9	3,628,800	-	7h52m40s	-

System	Total degree	CPU	Speed-up	
	lotal degree	PHCpack I		ratio
eco-14	1,062,882	1h26m04s	52.9s	97.6
eco-15	3,188,646	3h55m23s	2m25s	97.4
eco-17	28,697,814	-	22m23s	-
eco-18	86,093,442	-	1h51m30s	-
cyclic-9	362,880	3h50m48s	44s	314.7
cyclic-10	3,628,800	11h00m23s	2m47s	237.2
cyclic-11	39,916,800	-	19m40s	-
cyclic-12	479,001,600	-	1h36m40s	-

**Use Polyhedral Homotopy** 

eco -	14	(1,062,882)	15	(3,188,646)	18	(86,093,442)
noon -	9	(19,683)	10	(59,049)	13	(1,594,323)
katsura -	12	(2,048)	15	(32,768)	20	(1,048,576)
cyclic -	8	(40,320)	10	(3,628,800)	12	(479,001,600)
reimer -	6	(5,040)	7	(40,320)	9	(3,628,800)

**PHoM** 

System

Maximum solvable size

HOM4PS-2.0

**PHCpack** 

## Numerical results of HOM4PS-2.0para

All the computations were carried out on a cluster 8 AMD dual 2.2 GHz cpus (1 master and 7 workers). Again, we only list those benchmark systems that can be solved within 12 hours cpu time.

- ▶ Master-worker type of environment is used.
- Use MPI (message passing interface) to communicate between the master processor and worker processors

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- Master-worker type of environment is used.
- Use MPI (message passing interface) to communicate between the master processor and worker processors

		, ,	/		
eco-18	6m30s	86,093,442	65,536	Х	-
eco-19	26m26s	258,280,326	131,072		-
eco-20	1h29m29s	774,840,978	262,144		-
eco-21	10h08m55s	2,324,522,934	524,288		1
cyclic-11	3m34s	39,916,800	184,756		-
cyclic-12	14m07s	479,001,600	500,352	Х	-
cyclic-13	1h39m10s	6,227,020,800	2,704,156		-
cyclic-14	7h32m42s	87,178,291,200	8,795,976		4

Total degree

28,697,814

System

eco-17

CPU time

2m11s

Mixed Vol.

(# of paths)

32,768

Curve

Jumping

Solving systems by the polyhedral-linear homotopy with 1 master and 7 workers

System	CPU time	Total degree	# curve	# or isolated
_		(=# of paths)	jumping	solutions
noon-12	2m23s	531,417+24	-	531,417
noon-13	7m48s	1,594,297+26	x -	1,594,297
noon-14	38m12s	4,782,941+28	-	4,782,941
noon-15	4h14m33s	14,348,877+30	-	14,348,877
katsura-18	9m46s	262,144	-	262,144
katsura-19	23m36s	524,288	2	524,288
katsura-20	55m10s	1,048,576	x 4	1,048,576
katsura-21	2h08m42s	2,097,152	8	2,097,152
katsura-22	4h52m01s	4,194,304	20	4,194,304
katsura-23	11h17m40s	8,388,608	52	8,388,608
reimer-8	2m36s	362,880	-	14,400
reimer-9	28m04s	3,628,800	x 8	86,400
reimer-10	8h40m46s	39,916,800	20	518,400

Total dogram

Solving systems by the classical linear homotopy with 1 master and 7 workers

	# of	Total tir	ne to	Time to find		Time to		Time to	
	wks	solve sy	stem	mixed	cells	trace curve		check solutions	
	k	cpu(s)	ratio	cpu(s)	ratio	cpu(s)	ratio	cpu(s)	ratio
eco	1	445.32	1.00	120.02	1.00	325.00	1.00	0.30	1.00
-16	2	223.49	1.99	60.66	1.98	162.58	2.00	0.25	1.20
	3	150.69	2.96	40.94	2.93	109.53	2.97	0.22	1.36
	5	91.31	4.88	25.22	4.76	65.89	4.93	0.20	1.59
	7	68.70	6.48	19.99	6.00	48.58	6.69	0.13	2.31
cyc	1	1475.39	1.00	38.15	1.00	1436.49	1.00	0.75	1.00
-11	2	734.96	2.00	19.10	2.00	715.41	2.00	0.45	1.67
	3	494.19	2.99	12.94	2.95	480.86	2.99	0.39	1.92
	5	295.90	4.99	8.05	4.74	287.47	5.00	0.38	1.97
	7	212.87	6.93	6.47	6.00	206.06	6.97	0.34	2.21

The scalability of solving systems by the polyhedral homotopy

	workers	soive sy	stem	trace curve		check solutions	
	k	cpu(s)	ratio	cpu(s)	ratio	cpu(s)	ratio
noon	1	1003.32	1.00	980.72	1.00	22.50	1.00
-12	2	501.75	2.00	490.33	2.00	11.42	1.97
	3	335.18	2.99	326.68	3.00	8.50	2.65
	5	201.27	4.98	195.30	5.00	5.97	3.77
	7	143.22	7.00	138.88	7.00	4.34	5.18
reimer	1	1088.95	1.00	1087.74	1.00	1.21	1.00
-8	2	545.08	2.00	543.96	2.00	1.12	1.08
	3	363.89	2.99	362.81	3.00	1.08	1.12
	5	218.69	4.98	217.97	4.99	0.72	1.68
	7	156.54	6.96	155.86	6.98	0.68	1.78
katsura	1	1964.22	1.00	1963.12	1.00	1.10	1.00
-17	2	982.38	2.00	981.35	2.00	1.03	1.07
	3	654.17	3.00	653.22	3.00	0.95	1.16
	5	394.02	4.99	393.18	4.99	0.84	1.31
	7	280.56	7.00	279.85	7.00	0.71	1.55
						_	

Time to

Time to check solutions

System

# of

Total time to

colve evetem

The scalability of solving systems by the classical linear homotopy

## Thank You!