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)

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

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

$$(1-t)\left(\begin{array}{c}x^2-1\\y-1\end{array}\right)+t\left(\begin{array}{c}x^2+y^2-5\\x-y-1\end{array}\right) \ = \ \left(\begin{array}{c}0\\0\end{array}\right)$$

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

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$$t = 1/4 t = 1/2 t = 3/4$$

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

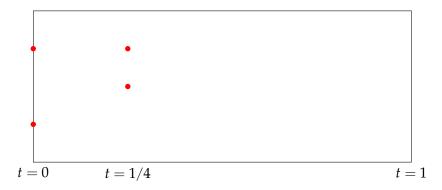
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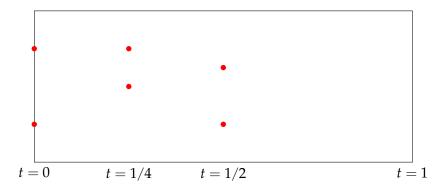
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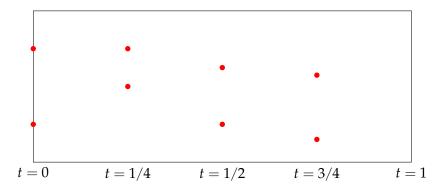
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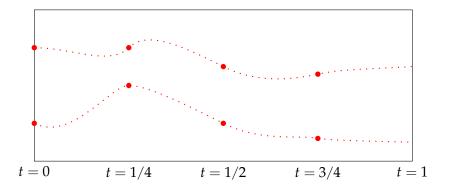
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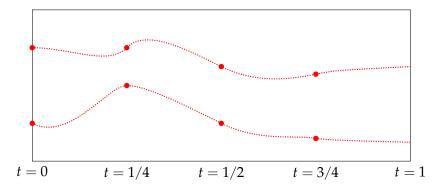
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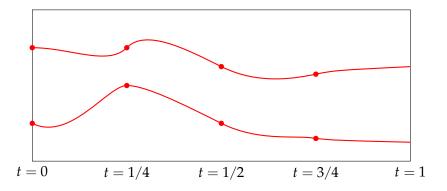
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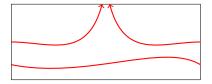
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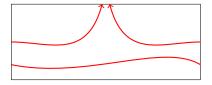


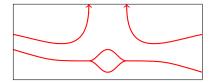




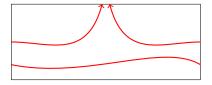


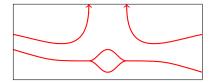














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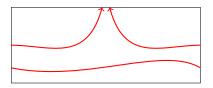
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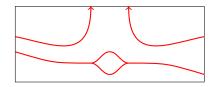








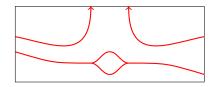








































Problem Solved?

No!

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The starting system

$$\begin{aligned} & \int \alpha_1 x_1^{d_1} - \beta_1 = 0 \\ & \vdots \\ & \zeta \alpha_n x_n^{d_n} - \beta_n = 0 \end{aligned}$$

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

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$$Ax = \lambda x$$
$$\lambda x - Ax = 0$$

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

$$\vdots$$

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

$$c_1 x_1 + \dots + c_n x_n + c_0 = 0$$

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

$$(1-t)\begin{pmatrix} a_{1}x_{1}^{2}-b_{1}\\ \vdots\\ a_{n}x_{n}^{2}-b_{n}\\ a_{n+1}\lambda-b_{n+1} \end{pmatrix}+t\begin{pmatrix} \lambda x_{1}-(a_{11}x_{1}+\dots+a_{n1}x_{n})\\ \vdots\\ \lambda x_{n}-(a_{n1}x_{1}+\dots+a_{nn}x_{n})\\ c_{1}x_{1}+\dots+c_{n}x_{n}+c_{0} \end{pmatrix}=\begin{pmatrix} 0\\ \vdots\\ 0\\ 0 \end{pmatrix}$$

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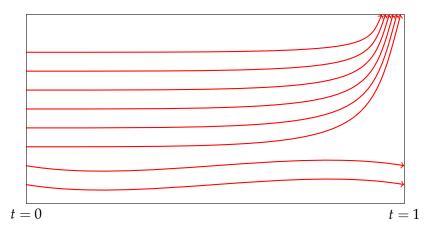
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Cheater's Homotopy

- 1. Li, Sauer & Yorke (1989)
- 2. Morgan & Sommese (1989)

$$p_1 = x_1^3 x_2^2 + c_1 x_1^3 x_2 + x_2^2 + c_2 x_1 + c_3 = 0$$
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$$p_1(\mathbf{c}, \mathbf{x}) = x_1^3 x_2^2 + c_1 x_1^3 x_2 + x_2^2 + c_2 x_1 + c_3 = 0,$$

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. Pick $\mathbf{c}^* = (c_1^*, \dots, c_5^*)$ at random.
. Solve

$$p_1(\mathbf{c}^*, \mathbf{x}) = 0,$$

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$$\begin{cases} \text{Say by choosing} \\ q_1(\mathbf{x}) = a_1 x_1^5 - b_1 \\ q_2(\mathbf{x}) = a_2 x_2^6 - b_2 \end{cases} \xrightarrow{\text{might have a}} \\ \text{big waste.} \end{cases}$$

3. For any other $\mathbf{c} = (c_1, \dots, c_5)$, the homotopy

$$H(\mathbf{x},t) = (1-t)\gamma \begin{pmatrix} p_1(\mathbf{c}^*,\mathbf{x}) \\ p_2(\mathbf{c}^*,\mathbf{x}) \end{pmatrix} + t \begin{pmatrix} p_1(\mathbf{c},\mathbf{x}) \\ p_2(\mathbf{c},\mathbf{x}) \end{pmatrix} = 0$$

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q_2(\mathbf{x}) = a_2 x_2^6 - b_2
\end{pmatrix} \xrightarrow{\text{might have a}} \text{big waste.}$$

$$H(\mathbf{x},t) = (1-t)\gamma \begin{pmatrix} p_1(\mathbf{c}^*, \mathbf{x}) \\ p_2(\mathbf{c}^*, \mathbf{x}) \end{pmatrix} + t \begin{pmatrix} p_1(\mathbf{c}, \mathbf{x}) \\ p_2(\mathbf{c}, \mathbf{x}) \end{pmatrix} = 0$$

$$p_1(\mathbf{c}, \mathbf{x}) = x_1^3 x_2^2 + c_1 x_1^3 x_2 + x_2^2 + c_2 x_1 + c_3 = 0,$$

$$p_2(\mathbf{c}, \mathbf{x}) = c_4 x_1^4 x_2^2 - x_1^2 x_2 + x_2 + c_5 = 0.$$

1. Pick $\mathbf{c}^* = (c_1^*, \dots, c_5^*)$ at random.
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3. For any other $\mathbf{c} = (c_1, \dots, c_5)$, the homotopy

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(Polyhedral homotopy, Huber & Sturmfels 1995)

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

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The number of isolated zeros of $P(\mathbf{x})$ in $(\mathbf{C}^*)^n$ is a fixed number when $P(\mathbf{x})$ is in general position.

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This number = the **mixed volume** of the system \downarrow $\langle \rightarrow$ when $P(\mathbf{x})$ is not in general position

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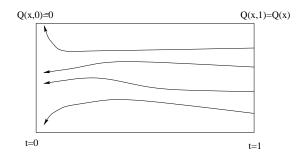
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$$Q(x) = c_1 x^5 + c_2 x^4 + c_3 x^3 + c_4 x + c_5$$

Pick random powers of *t*,

$$H(x,t) := c_1 x^5 t^{1.3} + c_2 x^4 t^{0.8} + c_3 x^3 t^{1.9} + c_4 x t^{1.2} + c_5 t^{1.1}$$

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Binomial Equation

Equation of 2 terms: can be solved easily, no matter the degree.

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

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

$$x^{100-93} = -2/3 \qquad x^{m-n} = -b/a$$

$$x^{7} = -2/3$$

Recall that H(x, t) is given by

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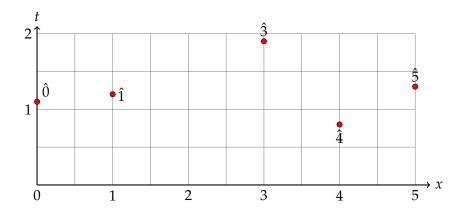
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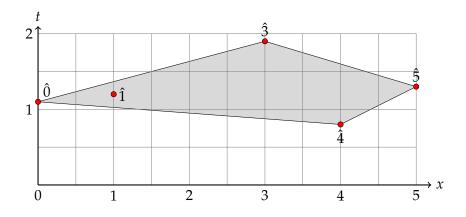
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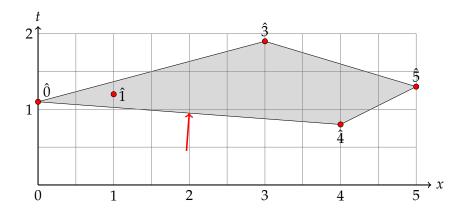
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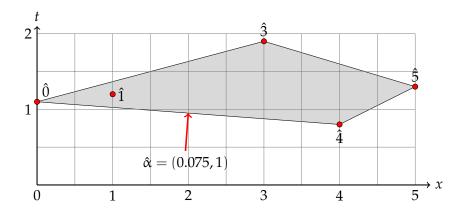
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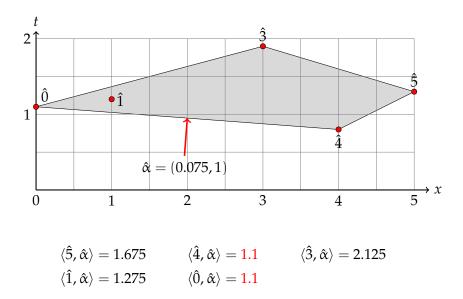
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$$x = yt^{\alpha}$$

Note that

at
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 $x = y$

Then

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

 $=c_2y^4+c_5+(ext{terms} ext{ with positive powers of }t)$ $H^lpha(y,0)=c_2y^4+c_5$

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

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

Note that

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

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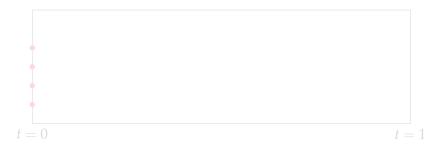
Now the new starting system

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

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

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

can be solved and it generally has 4 solutions. Hope:



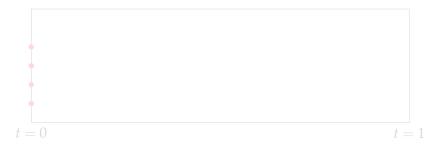
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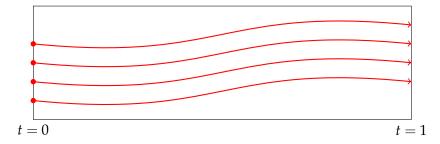
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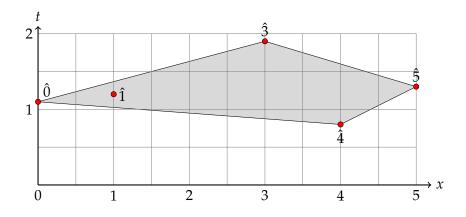
► Yes!

For almost all choices of c_1, \ldots, c_5 , this homotopy works

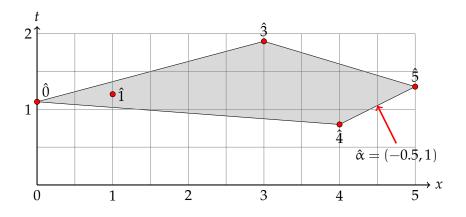
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- Yes! ... almost...
- For almost all choices of c_1, \ldots, c_5 , this homotopy works

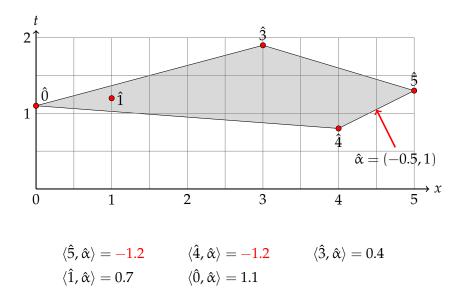
- Yes! ... almost...
- ▶ For almost all choices of *c*₁,...,*c*₅, this homotopy works



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



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

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

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

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$$H^{lpha}(y,t) = t^{-(-1.2)}H(yt^{lpha},t)$$

= $c_1y^5 + c_2y^4 + (\text{terms with positive powers of }t)$

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

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

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

$$H^{\alpha}(y,t) = t^{-(-1.2)}H(yt^{\alpha},t)$$

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

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

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

$$y = -c_2/c_1$$

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



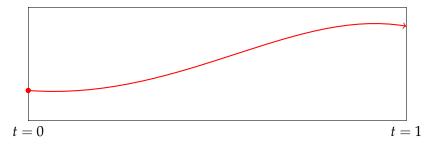
$$H^{\alpha}(y,0) = 0$$

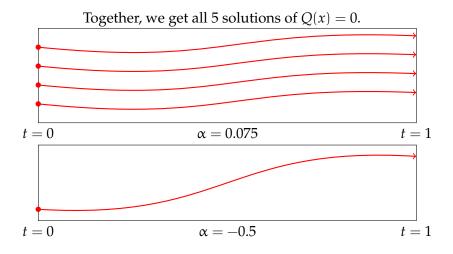
$$c_1 y^5 + c_2 y^4 = 0$$

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

$$y = -c_2/c_1$$

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





Recall

$$\begin{array}{ll} \alpha = 0.075 & \alpha = -0.5 \\ \langle \hat{5}, \hat{\alpha} \rangle = 1.675 & \langle \hat{5}, \hat{\alpha} \rangle = -1.2 \\ \langle \hat{4}, \hat{\alpha} \rangle = 1.1 & \langle \hat{4}, \hat{\alpha} \rangle = -1.2 \\ \langle \hat{3}, \hat{\alpha} \rangle = 2.125 & \langle \hat{3}, \hat{\alpha} \rangle = 0.4 \\ \langle \hat{1}, \hat{\alpha} \rangle = 1.275 & \langle \hat{1}, \hat{\alpha} \rangle = 0.7 \\ \langle \hat{0}, \hat{\alpha} \rangle = 1.1 & \langle \hat{0}, \hat{\alpha} \rangle = 1.1 \end{array}$$

I.e., want to find α so that the minimun is attained **exactly** twice

Recall

$\alpha = 0.075$	$\alpha = -0.5$
$\langle \hat{5}, \hat{lpha} angle = 1.675$	$\langle \hat{5}, \hat{lpha} angle = -1.2$
$\langle \hat{4}, \hat{lpha} angle = 1.1$	$\langle \hat{4}, \hat{lpha} angle = -1.2$
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$\langle \hat{1}, \hat{lpha} angle = 1.275$	$\langle \hat{1}, \hat{lpha} angle = 0.7$
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General Construction (to solve P(x) = 0)

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

$$\begin{pmatrix}
p_1(x_1, \dots, x_n) = \sum_{a \in S_1} c_{1,a} x_1^{a_1} \dots x_n^{a_n} = \sum_{a \in S_1} c_{1,a} x^a = 0 \\
\vdots \\
p_n(x_1, \dots, x_n) = \sum_{a \in S_n} c_{n,a} x_1^{a_1} \dots x_n^{a_n} = \sum_{a \in S_n} c_{n,a} x^a = 0
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$$P(x) = x^{5} + 2x^{4} - 4x^{3} + x - 5 = 0$$

$$P(x) = \begin{cases} p_{1}(x) = \sum_{a \in S_{1}} c_{1,a}x^{a} \\ \vdots \\ p_{n}(x) = \sum_{a \in S_{n}} c_{n,a}x^{a} \\ \downarrow \\ Q(x) = c_{1}x^{5} + c_{2}x^{4} + c_{3}x^{3} + c_{4}x + c_{5} \end{cases}$$

$$Q(x) = \begin{cases} q_{1}(x) = \sum_{a \in S_{1}} c_{1,a}^{*}x^{a} \\ \vdots \\ q_{n}(x) = \sum_{a \in S_{n}} c_{n,a}^{*}x^{a} \\ \vdots \\ q_{n}(x) = \sum_{a \in S_{n}} c_{n,a}^{*}x^{a} \\ \downarrow \\ \tilde{H}(x,t) = (1-t)Q(x) + tP(x) \end{cases}$$

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Binomial system

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

$$\vdots$$

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

It can be solved constructively and efficiently
 The number of isolated zeros in (C*)ⁿ

$$= \det \begin{pmatrix} \mathbf{a}_{11} - \mathbf{a}_{12} \\ \vdots \\ \mathbf{a}_{n1} - \mathbf{a}_{n2} \end{pmatrix}$$

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

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Binomial system

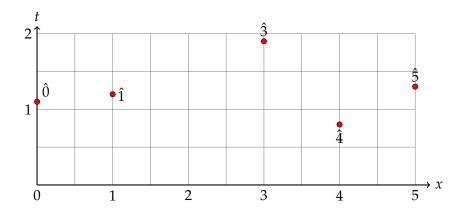
$$\bar{c}_{11} \mathbf{y}^{\mathbf{a}_{11}} + \bar{c}_{12} \mathbf{y}^{\mathbf{a}_{12}} = 0,$$

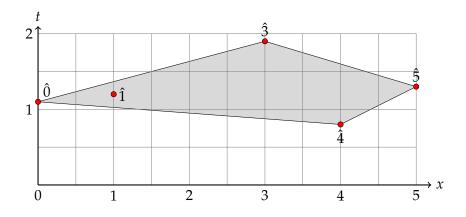
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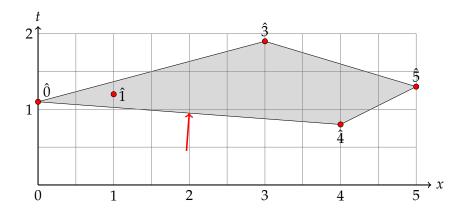
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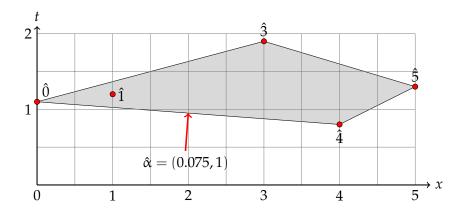
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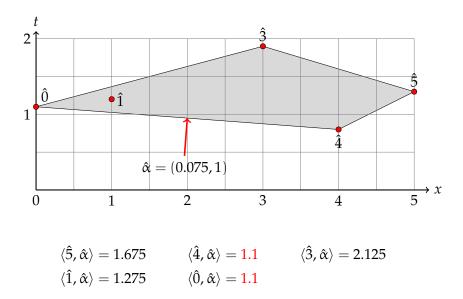
$$= \left| \det \left(\begin{array}{c} \mathbf{a}_{11} - \mathbf{a}_{12} \\ \vdots \\ \mathbf{a}_{n1} - \mathbf{a}_{n2} \end{array} \right) \right|$$

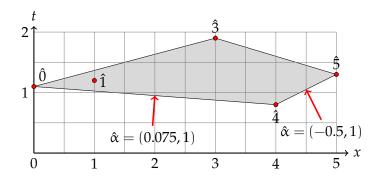










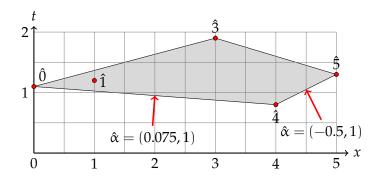


In algebraic language,

Choose $\hat{\alpha} = (\alpha, 1)$, s.t. among

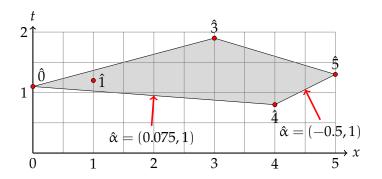
 $\langle \hat{5}, \hat{\alpha} \rangle \qquad \langle \hat{4}, \hat{\alpha} \rangle \qquad \langle \hat{3}, \hat{\alpha} \rangle \qquad \langle \hat{1}, \hat{\alpha} \rangle \qquad \langle \hat{0}, \hat{\alpha} \rangle$

The minimum is attained exactly twice



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Choose $\hat{\alpha} = (\alpha, 1)$, s.t. among $\langle \hat{5}, \hat{\alpha} \rangle \qquad \langle \hat{4}, \hat{\alpha} \rangle \qquad \langle \hat{3}, \hat{\alpha} \rangle \qquad \langle \hat{1}, \hat{\alpha} \rangle \qquad \langle \hat{0}, \hat{\alpha} \rangle$ The minimum is attained exactly twice

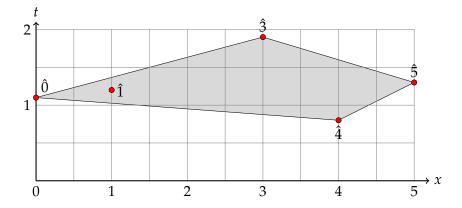


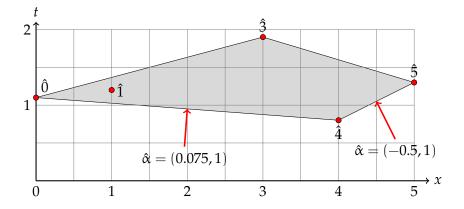
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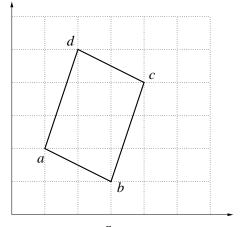
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The minimum is attained exactly twice





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



Si

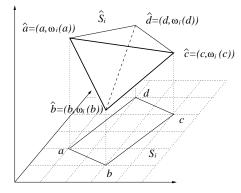
$\omega_i: S_i \to \mathbb{R}, \quad i = 1, \dots, n$ $\hat{S}_i = \{\hat{a} = (a, \omega_i(a)) \mid a \in S_i\}$

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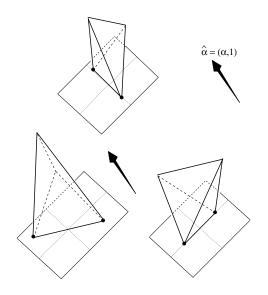
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Problem: Look for hyperplane with normal $\hat{\alpha} = (\alpha, 1)$ which supports each \hat{S}_i at exactly 2 points



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

$$\{\mathbf{a}_{11}, \mathbf{a}_{12}\} \subset S_1,$$
$$\vdots$$
$$\{\mathbf{a}_{n1}, \mathbf{a}_{n2}\} \subset S_n$$

such that

$$\begin{array}{lll} \langle \hat{\alpha}, \hat{\mathbf{a}}_{11} \rangle & = & \langle \hat{\alpha}, \hat{\mathbf{a}}_{12} \rangle < \langle \hat{\alpha}, \hat{\mathbf{a}} \rangle, \, \forall \mathbf{a} \in S_1 \setminus \{\mathbf{a}_{11}, \mathbf{a}_{12}\}, \\ & \vdots \\ \langle \hat{\alpha}, \hat{\mathbf{a}}_{n1} \rangle & = & \langle \hat{\alpha}, \hat{\mathbf{a}}_{n2} \rangle < \langle \hat{\alpha}, \hat{\mathbf{a}} \rangle, \, \forall \mathbf{a} \in S_n \setminus \{\mathbf{a}_{n1}, \mathbf{a}_{n2}\}. \end{array}$$

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

The Mixed Volume computation.

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

$$\downarrow$$

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

$$\downarrow$$

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

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

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

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

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

Change of variables

$$\begin{array}{c} x_1 = y_1 t^{\alpha_1} \\ \vdots \\ x_n = y_n t^{\alpha_n} \end{array} \right\} \qquad x = y t^{\alpha}$$

Then

$$x \equiv y$$
 when $t = 1$

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

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

$$\downarrow$$

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$$\downarrow$$

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

$$\downarrow$$

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

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

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

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

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

Change of variables

$$\begin{array}{c} x_1 = y_1 t^{\alpha_1} \\ \vdots \\ x_n = y_n t^{\alpha_n} \end{array} \right\} \qquad x = y t^{\alpha}$$

Then

$$x \equiv y$$
 when $t = 1$

A typical term in *h_i* looks like

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

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

$$\downarrow$$

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

$$\downarrow$$

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

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

Change of variables

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

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

Change of variables

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

$$\downarrow$$

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

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

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

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

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

Change of variables

$$\begin{array}{c} x_1 = y_1 t^{\alpha_1} \\ \vdots \\ x_n = y_n t^{\alpha_n} \end{array} \right\} \qquad x = y t^{\alpha}$$

Then

$$x \equiv y$$
 when $t = 1$

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

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

where

$$\beta_1 = \min_{j=1,\dots,m^1} \langle \hat{\alpha}, \hat{a}_j^1 \rangle \qquad \dots \qquad \beta_n = \min_{j=1,\dots,m^n} \langle \hat{\alpha}, \hat{a}_j^n \rangle$$

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

where

$$\beta_1 = \min_{j=1,\dots,m^1} \langle \hat{\alpha}, \hat{a}_j^1 \rangle \qquad \dots \qquad \beta_n = \min_{j=1,\dots,m^n} \langle \hat{\alpha}, \hat{a}_j^n \rangle$$

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where

$$\beta_1 = \min_{j=1,\dots,m^1} \langle \hat{\alpha}, \hat{a}_j^1 \rangle \qquad \dots \qquad \beta_n = \min_{j=1,\dots,m^n} \langle \hat{\alpha}, \hat{a}_j^n \rangle$$

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

where

$$eta_1 = \min_{j=1,...,m^1} \langle \hat{\alpha}, \hat{a}_j^1
angle \qquad \dots \qquad eta_n = \min_{j=1,...,m^n} \langle \hat{\alpha}, \hat{a}_j^n
angle$$

Define

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

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

$$H^{\alpha}(y,0) = \begin{cases} c^{*}_{1,a^{1}}y^{a^{1}} + c^{*}_{1,b^{1}}y^{b^{1}} \\ \vdots \\ c^{*}_{n,a^{n}}y^{a^{n}} + c^{*}_{1,b^{n}}y^{b^{n}} \end{cases}$$

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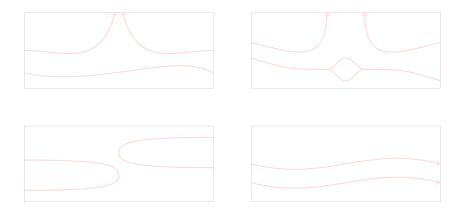
So the polyhedral homotopy can start

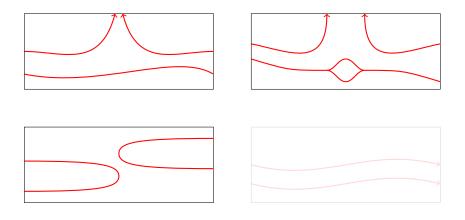
$$H^{\alpha}(y,0) = \begin{cases} c^{*}_{1,a^{1}}y^{a^{1}} + c^{*}_{1,b^{1}}y^{b^{1}} \\ \vdots \\ c^{*}_{n,a^{n}}y^{a^{n}} + c^{*}_{1,b^{n}}y^{b^{n}} \end{cases}$$

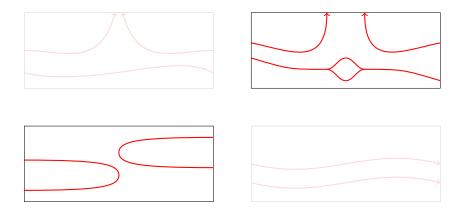
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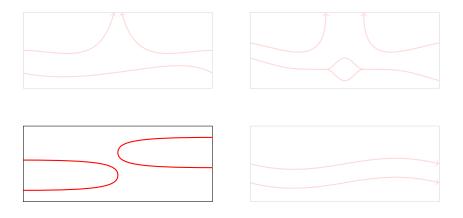
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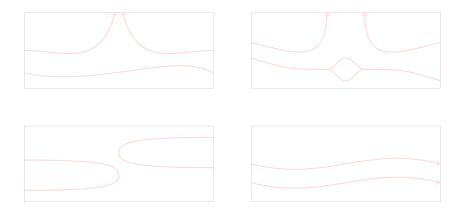
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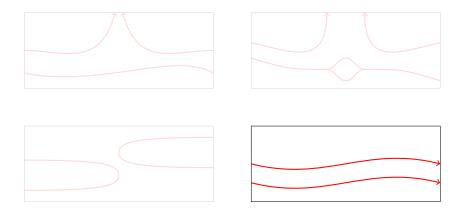












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eco-n Total degree =
$$2 \cdot 3^{n-2}$$

 $(x_1 + x_1x_2 + \dots + x_{n-2}x_{n-1})x_n - 1 = 0$
 $(x_2 + x_1x_3 + \dots + x_{n-3}x_{n-1})x_n - 2 = 0$
 \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
 $x_1(x_2^2 + x_3^2 + \dots + x_n^2 - 1.1) + 1 = 0$
 \vdots
 $x_n(x_1^2 + x_2^2 + \dots + x_{n-1}^2 - 1.1) + 1 = 0$
 \vdots
 $x_n(x_1^2 + x_2^2 + \dots + x_{n-1}^2 - 1.1) + 1 = 0$

cyclic-*n* Total degree = n! $x_1 + x_2 + \cdots + x_n = 0$ $x_1x_2 + x_2x_3 + \cdots + x_{n-1}x_n + x_nx_1 = 0$ $x_1x_2x_3 + x_2x_3x_4 + \dots + x_{n-1}x_nx_1 + x_nx_1x_2 = 0$ $x_1x_2\cdots x_n-1=0$ Total degree = 2^n katsura-*n* $2x_{n+1} + 2x_n + \cdots + 2x_2 + x_1 - 1 = 0$ $2x_{n+1}^2 + 2x_n^2 + \dots + 2x_n^2 + x_1^2 - x_1 = 0$ $2x_nx_{n+1} + 2x_{n-1}x_n + \dots + 2x_2x_3 + 2x_1x_2 - x_2 = 0$ $2x_{n-1}x_{n+1} + 2x_{n-2}x_n + \dots + 2x_1x_3 + x_2^2 - x_3 = 0$ $2x_2x_{n+1} + 2x_1x_n + 2x_2x_{n-1} + \dots + 2x_{n/2}x_{(n+2)/2} - x_n = 0$ $2x_2x_{n+1} + 2x_1x_n + 2x_2x_{n-1} + \dots + x_{(n+1)/2}^2 - x_n = 0$

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	Mix Vol =	HOM4PS	HOM4PS-2.0	Speed-up
system	# of paths	cpu time	cpu time	ratio
eco-16	16,384	2h55m12s	6m35s	26.6
eco-17	32,768	-	22m23s	-
noon-10	59,029	3h20m45s	5m12s	38.6
noon-11	177,125	-	23m27s	-
noon-12	531,417	-	1h28m00s	-
noon-13	1,594,297	-	7h02m10s	-
katsura-13	8,192	3h40m54s	4m56s	44.8
katsura-14	16,384	-	25m15s	-
katsura-15	32,768	-	1h50m26s	-
cyclic-9	11,016	8m37s	44s	11.8
cyclic-10	35,940	58m02s	2m47s	20.9
cyclic-11	184,756	-	19m40s	-
cyclic-12	500,352	-	1h36m40s	-
reimer-7	40,320	7m47s	2m49s	2.8
reimer-8	362,880	1h44m18s	36m43s	2.8
reimer-9	3,628,800	-	8h47m42s	-

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	Total degree	CP	U time	Speed-up
	Total degree	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	CPU time			
		PHCpack	HOM4PS-2.0	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

System	Maximum solvable size						
-)	РНоМ		PHCpack		HOM4PS-2.0		
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)	

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

System	CPU time	Total degree	Mixed Vol.	Curve
			(# of paths)	Jumping
eco-17	2m11s	28,697,814	32,768	-
eco-18	6m30s	86,093,442	65,536	x -
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	x -
cyclic-13	1h39m10s	6,227,020,800	2,704,156	-
cyclic-14	7h32m42s	87,178,291,200	8,795,976	4

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

System	CPU time	Total degree	# curve	# of isolated
		(=# of paths)	jumping	solutions
noon-12	2m23s	531,417+24	-	531,417
noon-13	7m48s	1,594,297+26	х -	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

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

	# of	Total tir	ne to	Time to find		Time	to	Tim	e to	
	wks	solve sy	stem	mixed	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

System	# of	Total tir	ne to	Time	to	Tim	e to
	workers	solve system		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

The scalability of solving systems by the classical linear homotopy

Thank You!