

# Better triangulations in Normaliz 3.0

# Christof Söger

#### Institute of Mathematics, University of Osnabrück

#### September, 2015



Christof Söger Better triangulations in Normaliz 3.0



- Open source software (GPL)
- developed by W. Bruns, B. Ichim, T. Römer, R. Sieg, and C.S.
- written in C++ (using Boost and GMP/MPIR)
- runs under Linux, MacOs and MS Windows



- Open source software (GPL)
- developed by W. Bruns, B. Ichim, T. Römer, R. Sieg, and C.S.
- written in C++ (using Boost and GMP/MPIR)
- runs under Linux, MacOs and MS Windows
- parallelized with OpenMP
- C++ library libnormaliz



- Open source software (GPL)
- developed by W. Bruns, B. Ichim, T. Römer, R. Sieg, and C.S.
- written in C++ (using Boost and GMP/MPIR)
- runs under Linux, MacOs and MS Windows
- parallelized with OpenMP
- C++ library libnormaliz
- interfaces to most common algebra software systems
- file based interfaces for Singular, Macaulay 2 and Sage
- C++ level interfaces to CoCoA, polymake, Regina and GAP



- Open source software (GPL)
- developed by W. Bruns, B. Ichim, T. Römer, R. Sieg, and C.S.
- written in C++ (using Boost and GMP/MPIR)
- runs under Linux, MacOs and MS Windows
- parallelized with OpenMP
- C++ library libnormaliz
- interfaces to most common algebra software systems
- file based interfaces for Singular, Macaulay 2 and Sage
- C++ level interfaces to CoCoA, polymake, Regina and GAP

Applications in: commutative algebra, toric geometry, combinatorics, integer programming, invariant theory, elimination theory, mathematical logic, algebraic topology and theoretical physics.



- in geometric terms: lattice points of polyhedra,
- in algebraic terms: solutions of linear diophantine systems.



- in geometric terms: lattice points of polyhedra,
- in algebraic terms: solutions of linear diophantine systems.
- The polyhedron and the lattice can be defined
  - by generators: extreme rays of cones, vertices of polyhedra, generators of the lattice,
  - **by constraints**: inequalities, equations, congruences.



- in geometric terms: lattice points of polyhedra,
- in algebraic terms: solutions of linear diophantine systems.

The polyhedron and the lattice can be defined

- by generators: extreme rays of cones, vertices of polyhedra, generators of the lattice,
- **by constraints**: inequalities, equations, congruences.

The conversion between generators and constraints is an important part of Normaliz.

In this talk we restrict ourselves to the homogeneous case: the polyhedron is a cone,  $0 \in$  lattice, constraints are homogeneous.



- in geometric terms: lattice points of polyhedra,
- in algebraic terms: solutions of linear diophantine systems.

The polyhedron and the lattice can be defined

- by generators: extreme rays of cones, vertices of polyhedra, generators of the lattice,
- **by constraints**: inequalities, equations, congruences.

The conversion between generators and constraints is an important part of Normaliz.

In this talk we restrict ourselves to the homogeneous case: the polyhedron is a cone,  $0\in$  lattice, constraints are homogeneous.

Offspring NmzIntegrate computes weighted Ehrhart series and integrals of polynomials over rational polytopes.

## **Rational cones**

#### Definition

**OSNABRÜCK** 

UNIVERSITÄT

A lattice L is a subgroup of  $\mathbb{Z}^d$ . A (rational polyhedral) cone C is a subset

$$C = \operatorname{cone}(x_1, \dots, x_n)$$
  
=  $\{a_1x_1 + \dots + a_nx_n : a_1, \dots, a_n \in \mathbb{R}_+\}$ 

with a generating system  $x_1, \ldots, x_n \in \mathbb{Z}^d$ .



#### **Rational cones**

#### Definition

**UNIVERSITÄ** 

A lattice L is a subgroup of  $\mathbb{Z}^d$ . A (rational polyhedral) cone C is a subset

$$\mathcal{C} = \operatorname{cone}(x_1, \dots, x_n)$$
  
=  $\{a_1x_1 + \dots + a_nx_n : a_1, \dots, a_n \in \mathbb{R}_+\}$ 

with a generating system  $x_1, \ldots, x_n \in \mathbb{Z}^d$ .

#### Theorem (Gordan's lemma)

JABRÜCK

Let  $C \subset \mathbb{R}^d$  be the cone generated by  $x_1, \ldots, x_n \in \mathbb{Z}^d$ . Then  $C \cap L$  is an affine monoid M, i.e. a finitely generated submonoid of  $\mathbb{Z}^d$ .



From now on we assume that C is a pointed cone, i.e.

$$x, -x \in C \implies x = 0.$$

A lattice point  $x \in M = C \cap L, x \neq 0$  is irreducible if

$$x = y + z \implies y = 0 \text{ or } z = 0.$$



**OSNABRÜCK** 

From now on we assume that C is a pointed cone, i.e.

$$x, -x \in C \implies x = 0.$$

A lattice point  $x \in M = C \cap L, x \neq 0$  is irreducible if

$$x = y + z \implies y = 0 \text{ or } z = 0.$$



**DSNABRÜCK** 

**UNIVERSITÄ** 

#### Theorem

There are only finitely many irreducible elements in  $C \cap L$  and they form the unique minimal system of generators, the Hilbert basis.

## The tasks of Normaliz: Hilbert series

The second main task is to count the lattice points by degree.

The Hilbert (Ehrhart) function is given by

$$H(M,k) = \#\{x \in M : \deg x = k\}$$

and the Hilbert (Ehrhart) series is

SNABRÜCK

**UNIVERSITÄ** 

$$H_M(t)=\sum_{k=0}^{\infty}H(M,k)t^k.$$



The second main task is to count the lattice points by degree.

The Hilbert (Ehrhart) function is given by

$$H(M,k) = \#\{x \in M : \deg x = k\}$$

and the Hilbert (Ehrhart) series is

**OSNABRÜCK** 

UNIVERSITÄT

$$H_M(t) = \sum_{k=0}^{\infty} H(M,k) t^k.$$



Theorem (Hilbert-Serre, Ehrhart)

• H(M, k) is a quasi-polynomial for  $k \ge 0$ .



In the Normaliz algorithm:

Preparatory coordinate transformation, s.t. the cone is full dimensional and L = Z<sup>d</sup>.



In the Normaliz algorithm:

- Preparatory coordinate transformation, s.t. the cone is full dimensional and L = Z<sup>d</sup>.
- Compute a triangulation of the cone, that is a face-to-face decomposition into simplicial cones, interleaved with the computation of the support hyperplanes.



**UNIVERSITÄ** 

SNABRÜCK

In the Normaliz algorithm:

- Preparatory coordinate transformation, s.t. the cone is full dimensional and L = Z<sup>d</sup>.
- Compute a triangulation of the cone, that is a face-to-face decomposition into simplicial cones, interleaved with the computation of the support hyperplanes.
- Evaluate the simplicial cones in the triangulation independently from each other.





**UNIVERSITÄ** 

SNABRÜCK

In the Normaliz algorithm:

- Preparatory coordinate transformation, s.t. the cone is full dimensional and L = Z<sup>d</sup>.
- Compute a triangulation of the cone, that is a face-to-face decomposition into simplicial cones, interleaved with the computation of the support hyperplanes.
- Evaluate the simplicial cones in the triangulation independently from each other.
- Collect the data from the simplicial cones and process it globally.



**UNIVERSITÄ** 

SNABRÜCK

In the Normaliz algorithm:

- Preparatory coordinate transformation, s.t. the cone is full dimensional and L = Z<sup>d</sup>.
- Compute a triangulation of the cone, that is a face-to-face decomposition into simplicial cones, interleaved with the computation of the support hyperplanes.
- Evaluate the simplicial cones in the triangulation independently from each other.
- Collect the data from the simplicial cones and process it globally.
- Inverse coordinate transformation.





In the Normaliz algorithm:

- Preparatory coordinate transformation, s.t. the cone is full dimensional and L = Z<sup>d</sup>.
- Compute a triangulation of the cone, that is a face-to-face decomposition into simplicial cones, interleaved with the computation of the support hyperplanes.
- Evaluate the simplicial cones in the triangulation independently from each other.
- Collect the data from the simplicial cones and process it globally.

Inverse coordinate transformation.

The two points in blue are the main steps that require the most time.







- handling of inhomogeneous systems / polyhedra
- Improved input and output



- handling of inhomogeneous systems / polyhedra
- Improved input and output
- stable integer arithmetic



- handling of inhomogeneous systems / polyhedra
- Improved input and output
- stable integer arithmetic

NABRÜCK

massive parallelization with Xeon Phi cards

- handling of inhomogeneous systems / polyhedra
- Improved input and output
- stable integer arithmetic

NABRÜCK

- massive parallelization with Xeon Phi cards
- algorithmic improvements for the computation of the fixed lexicographic triangulation: pyramid decomposition and partial triangulations

- handling of inhomogeneous systems / polyhedra
- Improved input and output
- stable integer arithmetic

NABRÜCK

- massive parallelization with Xeon Phi cards
- algorithmic improvements for the computation of the fixed lexicographic triangulation: pyramid decomposition and partial triangulations
- algorithms that allow us to find and use "better" triangulations

# Simplicial cones

Let  $x_1, \ldots, x_d$  be linearly independent and  $S = \operatorname{cone}(x_1, \ldots, x_d)$ . Then

OSNABRÜCK

UNIVERSITÄT

 $E = \{q_1x_1 + \cdots + q_dx_d : 0 \le q_i < 1\} \cap \mathbb{Z}^d$ 

together with  $x_1, \ldots, x_d$  generate the monoid  $S \cap \mathbb{Z}^d$ .



## **Simplicial cones**

Let  $x_1, \ldots, x_d$  be linearly independent and  $S = \operatorname{cone}(x_1, \ldots, x_d)$ . Then

OSNABRÜCK

monoid  $S \cap \mathbb{Z}^d$ .

UNIVERSITÄT

 $E = \{q_1x_1 + \cdots + q_dx_d : 0 \le q_i < 1\} \cap \mathbb{Z}^d$ 

together with  $x_1, \ldots, x_d$  generate the



Every residue class in  $\mathbb{Z}^d/U$ ,  $U = \mathbb{Z}x_1 + \cdots + \mathbb{Z}x_d$ , has exactly one representative in E.

## **Simplicial cones**

Let  $x_1, \ldots, x_d$  be linearly independent and  $S = \operatorname{cone}(x_1, \ldots, x_d)$ . Then

OSNABRÜCK

monoid  $S \cap \mathbb{Z}^d$ 

UNIVERSITÄT

 $E = \{q_1x_1 + \cdots + q_dx_d : 0 \le q_i < 1\} \cap \mathbb{Z}^d$ 

together with  $x_1, \ldots, x_d$  generate the



Every residue class in  $\mathbb{Z}^d/U$ ,  $U = \mathbb{Z}x_1 + \cdots + \mathbb{Z}x_d$ , has exactly one representative in E.

The elements in E are candidates for the Hilbert basis and their number is given by

 $|E| = \det(x_1, \ldots, x_d).$ 

Therefore the sum of the determinants of the simplices it is a critical size for the runtime of Normaliz.

SNABRÜCK

**UNIVERSITÄ** 

The determinant sum of the triangulation computed by Normaliz depends considerably on the order of the generators of the cone C. Unless they lie in a hyperplane H, then the determinant is exactly the normalized (lattice) volume of the polytope spanned by 0 and  $C \cap H$ .



This observation helps to find an optimal triangulation in the general case.

### **Bottom decomposition**

**DSNABRÜCK** 

**UNIVERSITÄ** 

We look at the bottom of the polyhedron generated by  $x_1, \ldots, x_n$  as vertices and *C* as recession cone, and take the volume underneath the bottom:



With the option BottomDecomposition, -b, Normaliz 3.0 computes a triangulation that respects the bottom facets. This gives the optimal determinant sum for the given generators.

While bottom decomposition is not used automatically for C, it is used for large simplicial cones in the triangulation if Normaliz can subdivide them.

Christof Söger Better triangulations in Normaliz 3.0

The order of the vectors can play an enormous role. Normaliz 3.0 orders the input vectors (after coordinate transformation) as follows:

- **1** If a triangulation is to be computed, first by degree (if present) or  $L_1$ -norm (otherwise).
- 2 Then lexicographically.

SNABRÜCK

UNIVERSITÄ

The order of the vectors can play an enormous role. Normaliz 3.0 orders the input vectors (after coordinate transformation) as follows:

- **1** If a triangulation is to be computed, first by degree (if present) or  $L_1$ -norm (otherwise).
- 2 Then lexicographically.

SNABRÜCK

UNIVERSITÄ

The ordering by degree or  $L_1$ -norm reduces the size of the determinants of the simplicial cones. The lexicographic order is beneficial for the Fourier-Motzkin algorithm, at least for 0-1-input.

The user can block the ordering by setting KeepOrder, -k.

The order of the vectors can play an enormous role. Normaliz 3.0 orders the input vectors (after coordinate transformation) as follows:

- If a triangulation is to be computed, first by degree (if present) or L<sub>1</sub>-norm (otherwise).
- 2 Then lexicographically.

SNABRÜCK

UNIVERSITÄT

The ordering by degree or  $L_1$ -norm reduces the size of the determinants of the simplicial cones. The lexicographic order is beneficial for the Fourier-Motzkin algorithm, at least for 0-1-input.

The user can block the ordering by setting KeepOrder, -k.

Computation time reductions for the linear ordering polytope for n = 6: support hyperplanes:  $35s \rightarrow 5s$ , Hilbert basis:  $72s \rightarrow 7s$ .

# Approximation of rational polytopes

Often one wants to compute lattice points in rational polytopes. If the denominators of the vertices are large, a direct application of the Normaliz primal algorithm can easily fail because the determinants of the simplicial cones are enormous.



OSNABRÜCK

UNIVERSITÄT



# Approximation of rational polytopes

Often one wants to compute lattice points in rational polytopes. If the denominators of the vertices are large, a direct application of the Normaliz primal algorithm can easily fail because the determinants of the simplicial cones are enormous.



One way out: we approximate the rational polytope P by a larger integral polytope, compute its lattice points, and select those in in P. Often this has an overwhelming effect.

OSNABRÜCK

UNIVERSITÄT

# Approximation of rational polytopes

Often one wants to compute lattice points in rational polytopes. If the denominators of the vertices are large, a direct application of the Normaliz primal algorithm can easily fail because the determinants of the simplicial cones are enormous.

UNIVERSITÄT

OSNABRÜCK



One way out: we approximate the rational polytope P by a larger integral polytope, compute its lattice points, and select those in in P. Often this has an overwhelming effect.

In order to use this method "globally" for P, one uses the option Approximate, -r. It is not used automatically since it could increase the geometric complexity in an unpredictable way.

## **Decompose simplicial cones**



- For a simplex with big volume, we decompose
- it into smaller simplices such that the sum of their volumes decreases remarkably.
- For this purpose we compute points from the
- cone and use them for a new triangulation.

## **Decompose simplicial cones**



For a simplex with big volume, we decompose it into smaller simplices such that the sum of their volumes decreases remarkably.

For this purpose we compute points from the cone and use them for a new triangulation.

Theoretically the best choice for these points are the vertices of the bottom B(S) of the simplex which is defined as the union of the bounded faces of the polyhedron  $conv((S \cap \mathbb{Z}^d) \setminus \{0\})$ .

## **Decompose simplicial cones**



For a simplex with big volume, we decompose it into smaller simplices such that the sum of their volumes decreases remarkably.

For this purpose we compute points from the cone and use them for a new triangulation.

Theoretically the best choice for these points are the vertices of the bottom B(S) of the simplex which is defined as the union of the bounded faces of the polyhedron  $conv((S \cap \mathbb{Z}^d) \setminus \{0\})$ .

To determine some points from the bottom, we use:

## **Decompose simplicial cones**



For a simplex with big volume, we decompose it into smaller simplices such that the sum of their volumes decreases remarkably.

For this purpose we compute points from the cone and use them for a new triangulation.

Theoretically the best choice for these points are the vertices of the bottom B(S) of the simplex which is defined as the union of the bounded faces of the polyhedron  $conv((S \cap \mathbb{Z}^d) \setminus \{0\})$ .

To determine some points from the bottom, we use:

- the approximation of the simplex, or
- integer programming methods.

OSNABRÜCK

UNIVERSITÄT

$$S = \operatorname{cone}(x_1, \ldots, x_d)$$



#### GOAL

UNIVERSITÄT

compute a point x that minimizes the sum of determinants:

OSNABRÜCK

$$\sum_{i=1}^{d} \det(x_1, \ldots, x_{i-1}, x, x_{i+1}, \ldots, x_d) = N^T x,$$

where N is a normal vector on the hyperplane spanned by  $x_1, \ldots, x_d$ .

$$S = \operatorname{cone}(x_1, \ldots, x_d)$$



#### GOAL

UNIVERSITÄT

compute a point x that minimizes the sum of determinants:

OSNABRÜCK

$$\sum_{i=1}^{d} \det(x_1, \ldots, x_{i-1}, x, x_{i+1}, \ldots, x_d) = N^T x,$$

where N is a normal vector on the hyperplane spanned by  $x_1, \ldots, x_d$ .

$$S = \operatorname{cone}(x_1, \ldots, x_d)$$



#### SOLVE THE IP

$$\min\{N^T x : x \in S \cap \mathbb{Z}^d, x \neq 0, N^T x < N^T x_1\} \qquad (\star)$$

#### GOAL

UNIVERSITÄT

compute a point x that minimizes the sum of determinants:

OSNABRÜCK

$$\sum_{i=1}^{d} \det(x_1, \ldots, x_{i-1}, x, x_{i+1}, \ldots, x_d) = N^T x,$$

where N is a normal vector on the hyperplane spanned by  $x_1, \ldots, x_d$ .

$$\delta = \operatorname{cone}(x_1, \ldots, x_d)$$



#### SOLVE THE IP

$$\min\{N^T x : x \in S \cap \mathbb{Z}^d, x \neq 0, N^T x < N^T x_1\}$$
 (\*)

If problem can be solved: form a stellar subdivision with the solution.

#### GOAL

UNIVERSITÄT

compute a point x that minimizes the sum of determinants:

**OSNABRÜCK** 

$$\sum_{i=1}^{d} \det(x_1, \ldots, x_{i-1}, x, x_{i+1}, \ldots, x_d) = N^T x,$$

where N is a normal vector on the hyperplane spanned by  $x_1, \ldots, x_d$ .

$$S = \operatorname{cone}(x_1, \ldots, x_d)$$



#### SOLVE THE IP

$$\min\{N^T x : x \in S \cap \mathbb{Z}^d, x \neq 0, N^T x < N^T x_1\}$$
 (\*)

If problem can be solved: form a stellar subdivision with the solution.



■ use SCIP (3.2.0) via its C++ interface



- use SCIP (3.2.0) via its C++ interface
- decompose until determinant reaches 10<sup>6</sup>



- use SCIP (3.2.0) via its C++ interface
- decompose until determinant reaches 10<sup>6</sup>
- the collected subdivision points are then used to compute the bottom decomposition of the simplicial cone



- use SCIP (3.2.0) via its C++ interface
- decompose until determinant reaches 10<sup>6</sup>
- the collected subdivision points are then used to compute the bottom decomposition of the simplicial cone
- parallelization with OpenMP



- use SCIP (3.2.0) via its C++ interface
- decompose until determinant reaches 10<sup>6</sup>
- the collected subdivision points are then used to compute the bottom decomposition of the simplicial cone
- parallelization with OpenMP



- use SCIP (3.2.0) via its C++ interface
- decompose until determinant reaches 10<sup>6</sup>
- the collected subdivision points are then used to compute the bottom decomposition of the simplicial cone
- parallelization with OpenMP

	hickerson-16	hickerson-18	knapsack_11_60
simplex volume	$9.83 imes10^7$	$4.17 imes10^{14}$	$2.8 imes10^{14}$
bottom volume	$8.10 imes10^5$	$3.86 imes10^7$	$2.02  imes 10^7$
our volume	$3.93 imes10^{6}$	$5.47 imes10^7$	$2.39 imes10^7$
old runtime	2s	>12d	>8d
new runtime	0.5s	46s	5.1s

SUN xFire 4450, 4 Intel Xeon X7460, 20 threads

Approximate simplicial cone

UNIVERSITÄT

OSNABRÜCK



Approximate simplicial cone

UNIVERSITÄT

OSNABRÜCK



Approximate simplicial cone

UNIVERSITÄT



OSNABRÜCK

Compute the approximating cone

Approximate simplicial cone

UNIVERSITÄT



OSNABRÜCK

Compute the approximating cone

Approximate simplicial cone

UNIVERSITÄT



OSNABRÜCK

Compute the approximating cone



Subdivide simplicial cone



Approximate simplicial cone

UNIVERSITÄT



OSNABRÜCK

Compute the approximating cone



Subdivide simplicial cone





Using SCIP and the approximation might be used in combination and the approximation might be redone in a higher level.

OSNABRÜCK

UNIVERSITÄT

Note: After subdivision the decomposition of the cone may no longer be a triangulation in the strict sense, but a decomposition that we call a nested triangulation.



**DSNABRÜCK** 

UNIVERSITÄT