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**SPHERICAL RADON TRANSFORM AND THE AVERAGE OF
THE CONDITION NUMBER ON CERTAIN SCHUBERT
SUBVARIETIES OF A GRASSMANNIAN**

JÉRÉMY BERTHOMIEU AND LUIS M. PARDO

ABSTRACT. We study the average complexity of certain numerical algorithms when adapted to solving systems of multivariate polynomial equations whose coefficients belong to some fixed proper real subspace of the space of systems with complex coefficients. A particular motivation is the study of the case of systems of polynomial equations with real coefficients. Along these pages, we accept methods that compute either real or complex solutions of these input systems. This study leads to interesting problems in Integral Geometry: the question of giving estimates on the average of the normalized condition number along great circles that belong to a Schubert sub-variety of the Grassmannian of great circles on a sphere. We prove that this average equals a closed formula in terms of the spherical Radon transform of the condition number along a totally geodesic sub-manifold of the sphere.

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1. INTRODUCTION

1.1. The context of our new outcomes. The main outcome of these pages is motivated by the study of the real version of Smale’s 17th Problem. In [Sm, 00], S. Smale proposed the following problem:

Problem 1 (Smale’s 17th Problem). *“Can a zero of n complex polynomial equations in n unknowns be found approximately, on the average, in polynomial time with a uniform algorithm?”*

This problem was answered affirmatively in [BP, 09a]: The authors exhibited a **ZPP** (Las Vegas) algorithm that solves systems of complex multivariate polynomial equations in average time $O(N^3)$, where N is the input length for dense encoding of multivariate polynomials (cf. also [BP, 09b] for a survey on the topic). Another **ZPP** algorithm solving the same problem on average time $O(N^2)$ was shown in [BP, 11].

There is, however, much room for improvement and further research. Some of the open questions may be the following ones:

- Find a deterministic *average polynomial time* algorithm that solves systems of multivariate complex polynomial equations. Some deep advances in this direction have been shown in [BC, 11]. These authors use the powerful “smoothed analysis”, by Cheng and Spielman, to show a deterministic algorithm in sub-exponential average time with a small exponent of order $O(\log_2 \log_2 N)$. But the problem of a deterministic average polynomial time algorithm remains open.
- Find an algorithm (either deterministic or probabilistic) with polynomial complexity on average that solves systems of multivariate polynomial equations when the inputs are given by encoding alternatives to dense coding: sparse/fewnomials systems, straight-line program encoding, etc... From our knowledge, no meaningful advance has been made to date in this direction.

In his original statement of Problem 17th, S. Smale also addressed the question about real solving:

Problem 2 (Smale’s 17th Problem, real case). *“...Similar, more difficult, problems may be raised for real polynomial systems (and even with inequalities)”*.

Namely, try to solve real systems in average polynomial time. In these pages we focus on this real case of Smale’s problem. To date, real solving systems of polynomial equations with real coefficients has shown strong resistance to be solved in polynomial time on average.

There are two main approaches dealing with this kind of problems: Symbolic/Geometric and Numerical Solving. We are not concerned with Symbolic/Geometric methods, in here. The reader interested in this approach may follow [BGHP, 05], [BGHP, 09, BGHLP, 11], [BGH+, 10], [BRP, 06] and references therein.

In this article, we are concerned with the numerical approach. A serious attempt to solve numerically systems of polynomial equations with real coefficients was done in the series [CKMW, 08, CKMW, 09a, CKMW, 09b]. Their proposal is based on the study of the probability distribution of a real condition number and then apply exhaustive search. The complexity has not been shown to be tractable.

On a completely different basis, a very positive experiment, using on evolutive algorithms, is exhibited in [Bo, 11]: The experiment shows an excellent performance and a high probability of success to find an approximate zero for real zeros of real systems of multivariate polynomial equations. However, these experiments lack of appropriate mathematical foundations.

Nevertheless, search is not necessarily the unique approach to numerical solving of real systems. Firstly, because we may not be interested on computing *all* solutions (which certainly forces an exponential running time) but computing *one* solution (see [BP, 06] for a discussion between universal and non-universal solving in numerical analysis). As in the methods shown to be efficient in the complex case, one may try to use an *homotopic deformation* technique approach (also called path following methods or continuation methods) to compute just one (real or complex) solution of systems of real polynomial equations. See, for instance, the books [AG, 90], [BCSS, 98], [Mo, 09], [SW, 05] or surveys like [Li, 03], [BP, 09b] and references therein for different statements of the algorithmic scheme of continuation methods. The main drawback to the use of an homotopic deformation technique for systems with real coefficients is the codimension of the discriminant variety $\Sigma^{\mathbb{R}}$ in the space of polynomial equations with real coefficients $\mathcal{H}_{(d)}^{\mathbb{R}}$. One easily sees that the codimension of $\Sigma^{\mathbb{R}}$ in $\mathcal{H}_{(d)}^{\mathbb{R}}$ is 1 and that the number of connected components of $\mathcal{H}_{(d)}^{\mathbb{R}} \setminus \Sigma^{\mathbb{R}}$ is exponential in the number of variables. Hence, no deformation technique path between two systems of real equations may be found without intersecting the discriminant variety $\Sigma^{\mathbb{R}}$ (except if they belong to the same connected component) and the standard method based on lifting such paths (through a covering map) does not hold nearby the intersection with $\Sigma^{\mathbb{R}}$.

There are several alternatives to deal with homotopic deformation for solving real equations. One could be the proposal in [BS, 09]: follow a path inside the solution variety. This method has the inconvenient that there is no known method to construct the path to be followed without prior knowledge of the zero to be computed. This could be, perhaps, improved if we were able to compute geodesics with respect to the non-linear condition number metric (cf. the excellent manuscript [BDMS, 10], for instance). But, for the moment, there is no efficient method to compute them. Another proposal for real systems of equations could be that of [BS, 10], which traces real curves connecting the solutions of one system of equations to those of another but, in this case, no estimate of the number of steps is provided and, hence, no complexity estimate is known.

A different proposal is the one we do in these pages. First we choose to follow simplest paths as in the complex case: great circles on spheres. Then, instead of trying to solve real systems of multivariate polynomial equations by homotopic deformation that follows a path that goes from real systems to real systems, we propose to open up the space and *apply an homotopic deformation by following paths that begin in a complex (not real) initial system of equations and ends in a real system of equations*. This may be modeled in a simple saying:

Apply the (complex) algorithm described in [BP, 11] to real systems of polynomial equations and study its average complexity.

Certainly this approach is not expected to provide only real solutions of real systems: we just want to know if there is a low average complexity algorithm that computes approximate zeros of a single solution of systems of equations with real

coefficients, accepting both real and complex solutions without establishing any preference among them.

This study leads to interesting problems in Integral Geometry, some of which are solved here. In principle, studying the average complexity of this kind of algorithm leads to the question of giving estimates on the average behavior of condition number along great circles that belong to certain Schubert subvariety of the Grassmannian of great circles on a sphere. We prove that this average equals a closed formula in terms of the spherical Radon transform of the condition number along an N -dimensional totally geodesic sub-manifold of the sphere of systems of polynomial equations with complex coefficients. This is the main outcome of these pages.

1.2. Statement of the Main Outcomes. The first outcome explains the behavior of the expected value of an integrable function in certain Schubert sub-varieties of real Grassmannians given as the set of great circles that intersect a given vector subspace. In order to state it we need to introduce some notations.

Let $S^n \subseteq \mathbb{R}^{n+1}$ be the real hypersphere of dimension n . For a real vector subspace $M \subseteq \mathbb{R}^{n+1}$ we denote by $S(M) \subseteq S^n$ the hypersphere defined by M . From now on, we assume that the codimension of M in \mathbb{R}^{n+1} is greater than 2. We assume that S^n is endowed with the standard Riemannian structure and we denote by dS^n its canonical volume form. We denote by d_R the Riemannian distance in S^n and by $d_{\mathbb{P}}$ the ‘projective’ distance (i.e. $d_{\mathbb{P}}(f, g) = \sin d_R(f, g)$, for all $f, g \in S^n$). As the total volume of S^n is finite, we may define a probability distribution on S^n in the canonical way. Similarly, we may define in $S(M)$ and $S^n \times S(M)$ their canonical probability distributions. Given a point $(g, f) \in S^n \times S(M)$, we denote by $L_{(g,f)}$ the great circle in S^n passing through f and g . We may assume on $L_{(g,f)}$ the standard volume form $dL_{(g,f)}$ (the standard length). We begin by recalling the definition of spherical Radon Transform from [Ru, 02].

Definition 1 ([Ru, 02]). Let $\varphi : S^n \rightarrow \mathbb{R}_+$ be an integrable function, and let $k = n - p$ be the codimension of M in \mathbb{R}^{p+1} . The spherical Radon transform of φ with respect to $S(M)$ of order α is defined in the following terms:

$$\mathbf{R}^\alpha \varphi(S(M)) = \rho_{n,p}(\alpha) \int_{S^n} \frac{\varphi(g)}{d_{\mathbb{P}}(g, S(M))^{n-p-\alpha}} dS^n,$$

where

$$\rho_{n,p}(\alpha) = \frac{B\left(\frac{n-p-\alpha+1}{2}, \frac{\alpha+p-1}{2}\right)}{\nu_n},$$

ν_n is the standard volume of the unit sphere S^n and B is the usual Beta function.

Remark 3. In fact, our normalization constant, $\rho_{n,p}(\alpha)$, differs slightly from $\gamma_{n,p}(\alpha)$, the one used in [Ru, 02]. Doing backwards one will recover the original normalization constant introduced by B. Rubin.

Then, we prove:

Theorem 4. *With the same notations as above, for every integrable function $\varphi : S^n \rightarrow \mathbb{R}_+$, let E be the expectation given by the following identity:*

$$E = E_{(g,f) \in S^n \times S(M)} \left[\int_{L_{(g,f)}} \varphi(h) dL_{(g,f)}(h) \right].$$

Moreover, for every n , p and i , let us define the constant:

$$C(n, p, i) = 2 \binom{\frac{n-p}{2} - 1}{i} \frac{B(\frac{n+2}{2}, \frac{1}{2})}{B(\frac{p-1}{2}, \frac{1}{2})}.$$

Following the value of the codimension $k = n - p$, we have these inequalities and equalities

(1). If $k = 1$, then

$$\frac{4\sqrt{2\pi}}{(n + \sqrt{3})^{1/2}} E_{S^n}[\varphi] \leq E \leq \frac{\sqrt{(n-2)\pi}}{2} \mathbf{R}^0 \varphi(S(M));$$

(2). If $k \in 2\mathbb{N}^*$, then

$$E = \sum_{i=0}^{\frac{n-p-2}{2}} C(n, p, i) \mathbf{R}^{n-p-2i-1} \varphi(S(M)).$$

(3). If $k \in (2\mathbb{N}^* + 1)$, then we may also give upper and lower bounds given as finite sums of Radon Transforms in the following terms:

$$(1.1) \quad \sum_{i=0}^{\frac{n-p-3}{2}} B_1(n, p, i) \mathbf{R}^{n-p-2i-2} \varphi(S^p) \leq E \leq \sum_{i=0}^{\frac{n-p-3}{2}} B_2(n, p, i) \mathbf{R}^{n-p-2i-2} \varphi(S^p),$$

where

$$B_1(n, p, i) = \binom{\frac{n-p-3}{2}}{i} \frac{B(\frac{n+2}{2}, \frac{1}{2})}{B(\frac{p-1}{2}, \frac{1}{2})} \frac{\sqrt{2}(n-2)}{\sqrt{2i+\sqrt{3}}},$$

and

$$B_2(n, p, i) = 16 \binom{\frac{n-p-3}{2}}{i} \frac{B(\frac{n+2}{2}, \frac{1}{2})}{B(\frac{p-1}{2}, \frac{1}{2})} \frac{1}{(2i+1)(n-2)}.$$

Remark 5. Note that using Gautschi ([Ga, 59]) and Kershaw ([Ke, 83]) inequalities we also have the following sharp bounds of our coefficients:

$$2 \binom{\frac{n-p}{2} - 1}{i} \sqrt{\frac{p - \sqrt{3}}{n + \sqrt{3}}} \leq C(n, p, i) \leq 2 \binom{\frac{n-p}{2} - 1}{i} \sqrt{\frac{p-1}{n+1}},$$

$$B_1(n, p, i) \geq \binom{\frac{n-p-3}{2}}{i} (n-2) \sqrt{\frac{(2p-3)}{(2i+\sqrt{3})(n+\sqrt{3})}},$$

and

$$B_2(n, p, i) \leq 16 \binom{\frac{n-p-3}{2}}{i} \frac{\sqrt{2(p-3+\sqrt{3})}}{(2i+1)(n-2)\sqrt{2n+3}}.$$

Note that the largest integral terms in Identities (1) and (2) of Theorem 4 correspond to the case $i = 0$. Some less sharp, but illustrative, upper and lower bounds are exhibited in the following Corollary.

Corollary 6. *With the same notations as above, E is bounded as follows:*

$$2\sqrt{\frac{p+\frac{1}{2}}{n+\sqrt{3}}} \mathbf{R}^1 \varphi(S(M)) \leq E \leq 2\sqrt{\frac{p+1}{n+1}} \frac{1}{B(\frac{n-p}{2}, \frac{p}{2})} \mathbf{R}^1 \varphi(S(M)).$$

Note that the upper bound satisfies:

$$\frac{1}{\mathbf{B}(\frac{n-p}{2}, \frac{p}{2})} \mathbf{R}^1 \varphi(S(M)) = E_{S^n} \left[\frac{\varphi(g)}{d_{\mathbb{P}}(g, S(M))^{n-p-1}} \right],$$

where E_{S^n} means expectation.

In the path to the proof of this statement, we also prove the following Integral Formula in some incidence subvariety of the Grassmann manifold:

Let \mathcal{L} be the Grassmannian given as the set of great circles in S^n and denote by \mathcal{L}_M the semi-algebraic subset defined as those great circles $L \in \mathcal{L}$ such that $L \cap M \neq \emptyset$. We shall see that \mathcal{L}_M may be decomposed as a union of two real manifolds $\mathfrak{C}_M \cup G_{2,p+1}(\mathbb{R})$, where \mathfrak{C}_M is the manifold of all great circles $L \in \mathcal{L}$ that intersect $S(M)$ in exactly 2 points and, $G_{2,p+1}(\mathbb{R})$ is the Grassmannian of great circles in $S(M)$. In fact, \mathfrak{C}_M is formed by smooth regular points of maximal dimension in \mathcal{L}_M and is a dense semi-algebraic subset of \mathcal{L}_M .

The Riemann manifold \mathfrak{C}_M is endowed with a natural volume form that we denote by $d\nu_M$. This volume form extends to its closure \mathcal{L}_M in the obvious way. For every function $\varphi : \mathcal{L}_M \rightarrow \mathbb{R}$ we denote by

$$\int_{\mathcal{L}_M} \varphi d\nu_M,$$

the integral of the restriction of φ to \mathfrak{C}_M with respect to $d\nu_M$ and for every subset $F \subseteq \mathcal{L}_M$ we denote by $\nu_M[F]$ the volume of the intersection $F \cap \mathfrak{C}_M$. We will prove that the volume $\nu_M[\mathcal{L}_M]$ is finite and, hence, this induces a natural probability distribution in \mathcal{L}_M .

Next, for every $L \in \mathcal{L}_M$, we have a function $d_M : L \rightarrow \mathbb{R}_+$ given by $d_M(h) = d_{\mathbb{P}}(h, S(M))^{\text{codim}_{\mathbb{R}^{n+1}}(M)-1}$. We may define a distribution on every line $L \in \mathcal{L}_M$ that we denote $d\nu_M$ given by

$$E_{L_M}[\varphi] = \frac{1}{\text{vol}_M[L]} \int_L \varphi d_M(x) dL,$$

where

$$\text{vol}_M[L] = \int_L d_M(x) dL = \mathbf{B}\left(\frac{k+2}{2}, \frac{1}{2}\right) \partial_M(L)^{k-1},$$

where $k = \text{codim}_{\mathbb{R}^{n+1}}(M)$ and $\partial_M(L) = \max\{d_{\mathbb{P}}(h, S(M)), h \in L\}$.

In the path to prove the Main outcome (Theorem 4) we also prove the following statement:

Proposition 7. *With the same notations as above, for every integrable function $\varphi : S^n \rightarrow \mathbb{R}_+$ the following equality holds :*

$$E_{\mathcal{L}_M}[E_{L_M}[\varphi]] = E_{S^n}[\varphi].$$

In particular, we have

$$\text{vol}[\mathcal{L}_M] = \frac{\text{vol}[S^n] \text{vol}[S(M)]}{\mathbf{B}(\frac{k+1}{2}, \frac{1}{2})},$$

where k is the codimension of M in \mathbb{R}^{n+1} .

1.3. The Case of Polynomial Equations. As said before, the motivation of this study is the analysis of the average complexity of homotopic deformation algorithms for polynomial system solving. Here we will state some corollaries of Theorem 4 and of Proposition 7 above. We need some additional notations to state these corollaries.

For every positive integral number $d \in \mathbb{N}$, let H_d be the complex vector space spanned by the homogeneous polynomials $f \in \mathbb{C}[X_0, \dots, X_n]$ of degree d . The complex space H_d is naturally endowed with a unitarily-invariant Hermitian inner product, known as Bombieri's Hermitian product (other authors use the terms Bombieri-Weyl's or even Kostlan's norm for the associated norm, cf. [BCSS, 98] for details). For every degree list $(d) = (d_1, \dots, d_n)$ of positive integer numbers, we denote by $\mathcal{H}_{(d)}$ the complex vector space given as the product $\mathcal{H}_{(d)} = \prod_{i=1}^n H_{d_i}$. Note that if for every i , $1 \leq i \leq n$, $f_i \in \mathbb{C}[X_0, \dots, X_n]$ is homogeneous of degree d_i , then $\mathcal{H}_{(d)}$ may be seen as the vector space of homogeneous systems of equations $f = (f_1, \dots, f_n)$. The complex space $\mathcal{H}_{(d)}$ is endowed with the unitarily-invariant Hermitian product $\langle \cdot, \cdot \rangle_{\Delta}$ defined as the cartesian product of Bombieri's Hermitian products in H_{d_i} .

Let us denote by $N + 1$ the complex dimension of $\mathcal{H}_{(d)}$ and by $\mathcal{D} = \prod_{i=1}^n d_i$ the *Bézout number* associated to the list $(d) = (d_1, \dots, d_n)$.

Let $\| \cdot \|_{\Delta}$ be the norm associated to $\langle \cdot, \cdot \rangle_{\Delta}$ and let us denote by $\mathbb{S}^{2N+1} = \mathbb{S}(\mathcal{H}_{(d)})$ the unit sphere in $\mathcal{H}_{(d)}$ with respect to the norm $\| \cdot \|_{\Delta}$.

For every systems of equations $f = (f_1, \dots, f_n) \in \mathcal{H}_{(d)}$, we denote by $V_{\mathbb{P}}(f) \subseteq \mathbb{P}_n(\mathbb{C})$ the complex projective algebraic variety of their common zeros. Namely,

$$V_{\mathbb{P}}(f) = \{ \zeta \in \mathbb{P}_n(\mathbb{C}), f_i(\zeta) = 0, 1 \leq i \leq n \}.$$

Given $f \in \mathcal{H}_{(d)}$ and given $\zeta \in V_{\mathbb{P}}(f)$, we denote by $\mu_{\text{norm}}(f, \zeta)$ the normalized condition number of f at ζ (as introduced in [SS, 93a]) and for every positive real $\alpha \in \mathbb{R}$, we will denote by $\mu_{\text{av}}^{\alpha}(f)$ the average of the α th power of condition number of f along its complex zeros. Namely,

$$\mu_{\text{av}}^{\alpha}(f) = \frac{1}{\sharp(V_{\mathbb{P}}(f))} \sum_{\zeta \in V_{\mathbb{P}}(f)} \mu_{\text{norm}}^{\alpha}(f, \zeta).$$

Studies of the average values of $\mu_{\text{av}}(f)^{\alpha}$, for $1 \leq \alpha < 4$ are exhibited in [BP, 11]. From [Sh, 09] (and the explicit descriptions of the constants in [Be, 11], [BC, 11] or [DMS, 11]) the number of deformation homotopy steps along a great circle path performed by Newton's method from an initial system g with initial zero $\zeta \in V_{\mathbb{P}}(g)$ and target system f is bounded by the quantity:

$$\mathcal{C}(f, g, \zeta) = \int_L \mu_{\text{norm}}(h, \zeta_h)^2 dL,$$

where L is the great circle containing g and f (which is assumed not to intersect the discriminant variety $\Sigma \subseteq \mathbb{S}(\mathcal{H}_{(d)})$).

Now we consider a probabilistic (in fact, we see it is **Zero Error Probability** or Las Vegas in our case) algorithm based on the one introduced in [BP, 11], with set of initial pairs $\mathcal{G}_{(d)}$ that we call BP in the sequel. We also consider $M \subseteq \mathcal{H}_{(d)}$ a real vector subspace of the space of complex systems. For instance, M can be the real vector subspace $\mathcal{H}_{(d)}^{\mathbb{R}}$ of $\mathcal{H}_{(d)}$ of systems of equations with real coefficients. Another example could be the sparse case defined by the real vector space of polynomials with coefficients in a given polytope.

We denote by $\mathbb{S}(M) \subseteq \mathbb{S}^{2N+1}$ the sphere of radius 1 given by points in M with respect to Bombieri-Weyl's norm.

Our goal is the design of algorithms adapted to M as input space. Our proposal here will be the following variation of BP:

INPUT: A system $f \in M$

guess at random $(g, \zeta) \in \mathcal{G}_{(d)}$

Apply deformation homotopy with initial pair (g, ζ) and target f .

OUTPUT:

- Either FAILURE
 - or an approximate zero $z \in \mathbb{P}_n(\mathbb{C})$ of f with associated zero $\zeta \in \mathbb{P}_n(\mathbb{C})$.
-

The first obvious consequence of our study is the following one:

Corollary 8. *Let $\Sigma \subseteq \mathbb{S}^{2N+1}$ be the discriminant variety (as defined in [SS, 93a] or [BCSS, 98]). Assume that $\dim(\Sigma \cap \mathbb{S}(M)) < \dim \mathbb{S}(M)$. Then, the probability that the algorithm above outputs FAILURE is 0. Namely, the probability that the algorithm outputs an approximate zero associated to some input system $f \in M = \mathcal{H}_{(d)}^{\mathbb{R}}$ is 1.*

Nevertheless, the problem is not the soundness of the algorithm, but the average complexity. The usual upper bound for the average complexity of such an algorithm (assuming Gaussian distribution on M) will be the expected value

$$E_M = E_M[\text{Time}] = E_{\mathcal{G}_{(d)} \times \mathbb{S}(M)}[\mathcal{C}(f, g, \zeta)].$$

The following statements are different estimates for this quantity E .

As in the previous subsection, we will denote by \mathcal{L} the Grassmannian of real great circles in \mathbb{S}^{2N+1} and by \mathcal{L}_M the great circles in \mathcal{L} that intersect $\mathbb{S}(M)$.

From Theorem 4 we also obtain the following consequence:

Corollary 9. *With the same notations as above, assume $\dim(M) = p + 1$ and let us $C(2N + 1, p, i)$, $B_1(2N + 1, p, i)$, $B_2(2N + 1, p, i)$ be the same constants as defined in Theorem 4. Let $k = 2N - p + 1$ be the codimension, then, we have:*

- (1). *If $k = 1$, then:*

$$\frac{4\sqrt{\pi}}{(N+2)^{1/2}} E_{\mathbb{S}^{2N+1}}[\mu_{\text{av}}^2] \leq E \leq \sqrt{\frac{(N - \frac{1}{2})\pi}{2}} \mathbf{R}^0[\mu_{\text{av}}^2](\mathbb{S}(M));$$

- (2). *If $k \in 2\mathbb{N}^*$, then the average estimate of the complexity based on the condition number E_M satisfies:*

$$E_M = \sum_{i=0}^{\frac{2N-p-1}{2}} C(2N+1, p, i) \mathbf{R}^{2(N-i)-p}[\mu_{\text{av}}^2](\mathbb{S}(M));$$

- (3). *If $k \in (2\mathbb{N}^* + 1)$, we may also give upper and lower bounds given as finite sums of Radon Transforms. That is*

$$(1.2) \quad \begin{aligned} E_M &\geq \sum_{i=0}^{N-\frac{p}{2}-1} B_1(2N+1, p, i) \mathbf{R}^{2(N-i)-p-1} [\mu_{\text{av}}^2](\mathbb{S}(M)), \\ E_M &\leq \sum_{i=0}^{N-\frac{p}{2}-1} B_2(2N+1, p, i) \mathbf{R}^{2(N-i)-p-1} [\mu_{\text{av}}^2](\mathbb{S}(M)). \end{aligned}$$

We also have:

Corollary 10. *With the same notations as above, the following inequalities hold:*

$$\sqrt{\frac{2p+1}{N+2}} \mathbf{R}^1[\mu_{\text{av}}^2](\mathbb{S}(M)) \leq E_M \leq \sqrt{\frac{2(p+1)}{N+1}} \left(\frac{\mathbf{R}^1[\mu_{\text{av}}^2](\mathbb{S}(M))}{\mathbf{B}(N + \frac{1-p}{2}, \frac{p}{2})} \right).$$

Or, equivalently,

$$\sqrt{\frac{2p+1}{N+2}} \mathbf{R}^1[\mu_{\text{av}}^2](\mathbb{S}(M)) \leq E_M \leq \sqrt{\frac{2(p+1)}{N+1}} E_{\mathbb{S}^{2N+1}} \left[\frac{\mu_{\text{av}}^2(g)}{d_{\mathbb{P}}(g, \mathbb{S}(M))^{2N-p}} \right].$$

Corollary 11. *With the same notations as above, let $p+1$ be the dimension of M and $k = 2N - p + 1$ be the codimension of M in $\mathcal{H}_{(d)}$. Then the following equality holds:*

$$E_M = T(N, p) E_{\mathcal{L}_M} \left[\frac{1}{\partial_M(L)} \int_L \mu_{\text{av}}^2(h) \, dL \right],$$

where

$$T(N, p) = \frac{2\mathbf{B}(N + \frac{3}{2}, \frac{1}{2})}{\mathbf{B}(N + 1 - \frac{p}{2}, \frac{1}{2})}.$$

Note that, according to Gautschi and Kershaw bounds, $T(N, p)$ is asymptotically in $\Theta\left(\left(1 - \frac{p}{2N}\right)^{1/2}\right)$.

Now we are in conditions to exhibit some average complexity upper bounds for the application of the algorithm in [BP, 11] to systems with real coefficients. This is resumed in the following Corollary.

Corollary 12. *Assume now that M is the real vector subspace of systems with real coefficients (i.e. $M = \mathcal{H}_{(d)}^{\mathbb{R}}$). Denote by $E_{\mathbb{R}}$ the expected number of steps of the underlying homotopy of [Sh, 09] (i.e. $E_{\mathbb{R}} = E_M$ under our hypothesis). As $\dim_{\mathbb{R}} M = p = N + 1$ and $\dim_{\mathbb{R}} \mathcal{H}_{(d)}^{\mathbb{R}} = 2N + 2$, then the codimension k of M is $N + 1$ and the following holds:*

(1). *If the codimension $k \in 2\mathbb{N}^*$, then $E_{\mathbb{R}}$ satisfies:*

$$E_{\mathbb{R}} = \sum_{i=0}^{\frac{N-1}{2}} C(2N+1, N, i) \mathbf{R}^{N-2i} [\mu_{\text{av}}^2](\mathbb{S}(\mathcal{H}_{(d)}^{\mathbb{R}}));$$

(2). *If the codimension $k \in (2\mathbb{N}^* + 1)$, then $E_{\mathbb{R}}$ satisfies the following inequalities:*

$$\mathbf{R}^1[\mu_{\text{av}}^2](\mathbb{S}^N) \leq E_{\mathbb{R}} \leq \sqrt{2} \left(\frac{\mathbf{R}^1[\mu_{\text{av}}^2](\mathbb{S}^N)}{\mathbf{B}(\frac{N+1}{2}, \frac{N}{2})} \right) = \sqrt{2} E_{\mathbb{S}^{2N+1}} \left[\frac{\mu_{\text{av}}^2(g)}{d_{\mathbb{P}}(g, \mathbb{S}^N)^N} \right],$$

where $\mathbb{S}^N = \mathbb{S}(\mathcal{H}_{(d)}^{\mathbb{R}})$ and $\mathbb{S}^{2N+1} = \mathbb{S}(\mathcal{H}_{(d)})$.

The manuscript is structured as follows. In Section 2 we establish some basic facts about the underlying geometry of \mathcal{L}_M as semi-algebraic set and we also describe the Riemannian structure at regular points. In Section 3 we prove some technical results from Integral Geometry (mostly computing some normal Jacobians and basic integrals). In Section 4 we prove Theorem 4, Corollary 6 and Proposition 7 (the results stated in Subsection 1.2 above). In Section 5 we prove the Corollaries stated in Subsection 1.3 above.

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2. THE UNDERLYING GEOMETRY

The aim of this Section is to prove the following statement concerning the geometry of the Schubert variety (as semi-algebraic set) \mathcal{L}_M . We have not found an appropriate reference where both the algebraic geometry and the Riemannian metric statements (including an explicit description of the tangent spaces to the smooth points of \mathcal{L}_M) of the following Lemma are stated. As we need both of them to prove our Theorem 4, we decided to include a self-contained proof.

Lemma 13. *Let $M \subseteq \mathbb{R}^{n+1}$ be a proper vector subspace of dimension $p+1$ and codimension $k = n - p > 0$. Let \mathcal{L}_M be the set of great circles in \mathcal{L} such that $L \cap S(M) \neq \emptyset$. Then, the following properties hold:*

- (1). *The semi-algebraic set \mathcal{L}_M decomposes as the union of two Riemannian manifolds $\mathfrak{C}_M \cup G_{2,p+1}(M)$, where*
 - \mathfrak{C}_M *is the set of great circles $L \in \mathcal{L}$ such that L intersects $S(M)$ in exactly two points (i.e. $\sharp(L \cap S(M)) = 2$),*
 - $G_{2,p+1}(M)$ *may be identified with the Grassmannian of great circles in $S(M)$.*
- (2). *Manifold \mathfrak{C}_M is made of smooth regular points of maximal dimension in \mathcal{L}_M and it is a dense subset of \mathcal{L}_M with respect to the topology induced in \mathcal{L}_M by the Riemannian metric of \mathcal{L} .*
- (3). *The dimension of \mathfrak{C}_M equals the dimension of \mathcal{L}_M and satisfies:*

$$\dim_{\mathbb{R}} \mathfrak{C}_M = \dim_{\mathbb{R}} \mathcal{L}_M = n + p - 1.$$

- (4). *For every great circle $L \in \mathfrak{C}_M$ given as the intersection with $S(M)$ of a real plane spanned by a matrix A in the Stiefel manifold $ST_{2,n+1}(\mathbb{R})$, the tangent space $T_L \mathfrak{C}_M$ can be isometrically identified with*

$$T_L \mathfrak{C}_M = \{B \in T_L G_{2,n+1}(\mathbb{R}) : \exists \eta \in T_f S^p, (\text{Id}_{n+1} - A^T A) \eta^T = B^T A f^T\},$$

where $\{\pm f\} = L \cap S(M)$, $G_{2,n+1}(\mathbb{R})$ is the Grassmannian of great circles in S^n , A^T, η^T, B^T, f^T are respectively the transposed matrices of A, η, B, f and Id_{n+1} is the $(n+1) \times (n+1)$ identity matrix.

2.1. Some Known Facts about Grassmannian and incidence varieties. We have not found any appropriate reference for the details of this statement, hence we prove it here. Firstly, we just need to identify $M = \mathbb{R}^{p+1}$ and $S(M) = S^p$ and to prove the Theorem for this particular case.

We denote by $\mathcal{L}_n = G_{2,n+1}(\mathbb{R})$ (or simply \mathcal{L} when no confusion arises) the Grassmannian of great circles in S^n . Recall that the Stiefel manifold $ST_{2,n+1}(\mathbb{R})$ is the real manifold of dimension $2n - 1$ whose points are orthonormal bases of planes in

\mathbb{R}^{n+1} . For every matrix $A \in ST_{2,n+1}(\mathbb{R})$ the tangent space $T_A ST_{2,n+1}(\mathbb{R})$ is given by the following identity:

$$T_A ST_{2,n+1}(\mathbb{R}) = \{B \in \mathcal{M}_{2,n+1}(\mathbb{R}), B^T A + A^T B = 0\},$$

where A^T still means transpose. Along this Section we simplify the notation by writing $ST(\mathbb{R}) = ST_{2,n+1}(\mathbb{R})$.

There is a natural left action defined by $O(2)$ over $ST(\mathbb{R})$ and \mathcal{L} is the orbit manifold defined by this left action and the Riemannian structure of \mathcal{L} is defined through the Riemannian structure of $ST(\mathbb{R})$.

We denote by $[A]$ the $O(2)$ -orbit defined by $A \in ST(\mathbb{R})$ and we denote by $\text{Span}(A) \subseteq \mathbb{R}^n$ the vector subspace of dimension 2 spanned by the rows of A .

Lemma 14. *Let $\pi : ST(\mathbb{R}) \rightarrow \mathcal{L}$ be the canonical projection onto the orbit space. Then, for every $A \in ST(\mathbb{R})$, the tangent mapping $T_A \pi : T_A ST(\mathbb{R}) \rightarrow T_{[A]} \mathcal{L}$ is given by the following identity:*

$$T_A \pi(B) = B(\text{Id}_{n+1} - A^T A).$$

Proof. Note that the tangent space to the orbit $T_A[A] \subseteq T_A ST(\mathbb{R})$ is identified with the vector space of anti-symmetric matrices $T_{\text{Id}_2} O(2)$ by the obvious rule $\psi : T_{\text{Id}_2} O(2) \rightarrow T_A[A]$, given by $\psi(N) = NA$. Note that for every $A \in ST(\mathbb{R})$ the inverse mapping ψ^{-1} is given by $\psi^{-1}(B) = BA^T$.

Since, the orthogonal complement of $T_A[A]$ in $T_A ST(\mathbb{R})$ can be isometrically identified with $T_{[A]} \mathcal{L}$, the mapping $T_A \pi : T_A ST(\mathbb{R}) \rightarrow T_{[A]} \mathcal{L}$ can be isometrically identified with the orthogonal projection onto the orthogonal complement of $T_A[A]$ in $T_A ST(\mathbb{R})$. Now, for every matrix $B \in T_A ST(\mathbb{R})$, the following decomposition holds: $T_A ST(\mathbb{R}) = T_A[A] \oplus^\perp T_A[A]^\perp$:

$$B = BA^T A + B(\text{Id}_{n+1} - A^T A).$$

This orthogonal projection then satisfies $T_A \pi(B) = B(\text{Id}_{n+1} - A^T A)$, as claimed. \square

Then, we conclude:

Proposition 15. *The Grassmannian \mathcal{L} is a Riemannian manifold whose dimension satisfies:*

$$\dim \mathcal{L} = \dim ST(\mathbb{R}) - \dim O(2) = 2(n-1).$$

Moreover, for every $L = [A] \in \mathcal{L}$, the tangent space $T_L \mathcal{L}$ is given by the following equality:

$$T_L \mathcal{L} \cong \{B \in \mathcal{M}_{2,n+1}(\mathbb{R}), AB^T = BA^T = 0\},$$

where the metric is the one induced by Frobenius metric in $T_A ST(\mathbb{R})$. Namely,

$$\langle B_1, B_2 \rangle_F = \text{Tr}(B_1 B_2^T).$$

We now consider the *incidence manifold* $\mathcal{I}(\mathbb{R})$ given by the following equality:

$$\mathcal{I}(\mathbb{R}) = \{([A], f) \in \mathcal{L} \times S^n, f \in \text{Span}(A)\}.$$

The following are also well-known facts:

Proposition 16. *The incidence manifold $\mathcal{I}(\mathbb{R})$ is a compact Riemannian manifold whose dimension satisfies:*

$$\dim \mathcal{I}(\mathbb{R}) = \dim \mathcal{L} + 1 = 2n - 1.$$

For every $([A], f) \in \mathcal{I}(\mathbb{R})$, the tangent space $T_{([A], f)}\mathcal{I}(\mathbb{R})$ is given by the following equality:

$$T_{([A], f)}\mathcal{I}(\mathbb{R}) = \{(B, \eta) \in T_{[A]}\mathcal{L} \times T_f S^n, (\text{Id}_n - A^T A) \eta^T = B^T A f^T\},$$

and the metric structure in $T_{([A], f)}\mathcal{I}(\mathbb{R})$ is the one induced by those of $T_{[A]}\mathcal{L}$ and $T_f S^n$.

Let π_1, π_2 be the restrictions of the canonical projections to $\mathcal{I}(\mathbb{R}) \subseteq \mathcal{L} \times S^n$. Namely, we consider the mappings:

$$\pi_1 : \mathcal{I}(\mathbb{R}) \longrightarrow \mathcal{L}, \quad \pi_2 : \mathcal{I}(\mathbb{R}) \longrightarrow S^n,$$

given by

$$\pi_1([A], f) = [A], \quad \pi_2([A], f) = f.$$

Proposition 17. *With these notations, π_1 and π_2 are submersions at any point $([A], f) \in \mathcal{I}(\mathbb{R})$. In particular, for every $p < n$, the fiber $\mathcal{I}(S^p) = \pi_2^{-1}(S^p)$ is a Riemannian submanifold of $\mathcal{I}(\mathbb{R})$ whose dimension satisfies:*

$$\dim \mathcal{I}(S^p) = n + p - 1.$$

Moreover, for every $([A], f) \in \mathcal{I}(S^p)$, the tangent space $T_{([A], f)}(\mathcal{I}(S^p))$ satisfies:

$$T_{([A], f)}(\mathcal{I}(S^p)) = T_{([A], f)}\pi_2^{-1}(T_f S^p).$$

Namely, the following equality holds:

$$T_{([A], f)}\mathcal{I}(S^p) = \{(B, \eta) \in T_{[A]}\mathcal{L} \times T_f S^p, (\text{Id}_{n+1} - A^T A) \eta^T = B^T A f^T\},$$

and the Riemannian metric is the one induced as subspace of $T_{[A]}\mathcal{L} \times T_f S^p$.

Proof. It follows from standard arguments from the fact that π_2 is a submersion. The reader may follow them in [De, 89], Chapter III, for instance. \square

2.2. The Semi-Algebraic Set \mathcal{L}_M : Proof of Lemma 13.

Definition 2. We define the *incidence variety* \mathcal{L}_M ($M = \mathbb{R}^{p+1}$) as

$$\mathcal{L}_M = \pi_1(\mathcal{I}(S^p)) = \pi_1(\pi_2^{-1}(S^p)).$$

Namely, \mathcal{L}_M is the semi-algebraic set of all great circles in S^n that intersect S^p .

Let us also define the mapping $\pi_1^{(2)} : \mathcal{I}(S^p) \longrightarrow \mathcal{L}$ as the restriction

$$\pi_1^{(2)} = \pi_1|_{\pi_2^{-1}(S^p)}.$$

Let \mathfrak{C}_M be the set of points $[A] \in \mathcal{L}_M$ such that $\sharp(\text{Span}(A) \cap S^p) = 2$. In other words, \mathfrak{C}_M is the set of great circles in S^n such that their intersection with S^p consists of exactly two points $\pm f$. Note that $\mathcal{L}_M \setminus \mathfrak{C}_M$ is the set of great circles in S^n which are completely embedded in S^p . In particular, $\mathcal{L}_M \setminus \mathfrak{C}_M = G_{2, p+1}(\mathbb{R})$ is the Grassmannian of great circles in S^p . The following Proposition implies Lemma 13.

Proposition 18. *With these notations, the following properties hold:*

- (1). *For every $([A], f) \in \mathcal{I}(S^p)$, the tangent mapping $T_{([A], f)}\pi_1^{(2)}$ is injective if, and only if, $[A] \in \mathfrak{C}_M$. In particular, $\pi_1^{(2)} : \mathcal{I}(S^p) \longrightarrow \mathcal{L}_M$ is an immersion at every $([A], f) \in \mathcal{I}(S^p)$ such that $[A] \in \mathfrak{C}_M$;*
- (2). *For every $[A] \in \mathfrak{C}_M$ and $([A], f) \in \mathcal{I}(S^p)$ the following properties hold:*
 - *The point $[A]$ is a regular point of maximal dimension in \mathcal{L}_M ;*

- The mapping $\pi_1^{(2)} : \mathcal{I}(S^p) \longrightarrow \mathcal{L}_M$ is a 2-fold smooth covering map and a submersion in a neighborhood of $([A], f)$;
- The following equality holds:

$$\dim_{([A],f)} \mathcal{I}(S^p) = \dim_{[A]} \mathcal{L}_M = \dim \mathcal{L}_M = n + p - 1.$$

In particular, for every $[A] \in \mathfrak{C}_M$ the tangent spaces satisfy:

$$T_{[A]} \mathcal{L}_M = T_{([A],f)} \pi_1^{(2)} (T_{([A],f)} \mathcal{I}(S^p)).$$

Namely,

$$T_{[A]} \mathcal{L}_M = \{B \in T_{[A]} \mathcal{L}, \exists \eta \in T_f S^p, (\text{Id}_{n+1} - A^T A) \eta^T = B^T A f^T\},$$

where $\text{Span}(A) \cap S^p = \{\pm f\}$.

Proof. First of all the following inequalities obviously hold.

$$\dim_{[A]} \mathcal{L}_M \leq \dim \mathcal{L}_M \leq \dim_{([A],f)} \mathcal{I}(S^p) = n + p - 1.$$

There is a natural isometric action of the orthogonal group $O(n+1)$ on the compact Stiefel manifold $ST(\mathbb{R})$ which may be translated to the Grassmannian \mathcal{L} and, then, to the incidence variety $\mathcal{I}(\mathbb{R})$ as follows:

$$\begin{aligned} O(n+1) \times \mathcal{I}(\mathbb{R}) &\longrightarrow \mathcal{I}(\mathbb{R}) \\ (U, ([A], f)) &\longmapsto ([AU], fU). \end{aligned}$$

Let us now consider the Lie subgroup $\mathfrak{D}(p+1, n-p) = O(p+1) \times O(n-p)$ of $O(n+1)$. This group acts isometrically both on $\mathcal{I}(S^p)$ and \mathcal{L}_M . Up to some isometry defined by some orthogonal matrix $U \in \mathfrak{D}(p+1, n-p)$, we may assume

$$([A], f) = \left(\left[\begin{pmatrix} 1 & 0 & 0 & \cdots & 0 & 0 \\ 0 & r & 0 & \cdots & 0 & s \end{pmatrix} \right], (1, 0, 0, \dots, 0, 0) \right),$$

where $r^2 + s^2 = 1$, and $s \neq 0$ if, and only if, $[A] \in \mathfrak{C}_M$.

Now we prove that $T_{([A],f)} \pi_1^{(2)}$ is a monomorphism if and only if $s \neq 0$. Note that for every $(B, \eta) \in T_{([A],f)} (\mathcal{I}(S^p))$ the following properties hold:

$$BA^T = 0, \quad \langle \eta, f \rangle = 0, \quad \eta = (x_1, \dots, x_m, 0, \dots, 0) \in T_f S^n,$$

and

$$(\text{Id}_{n+1} - A^T A) \eta^T = B^T A f^T.$$

Let $(B, \eta) \in T_{([A],f)} (\mathcal{I}(S^p))$ be in the kernel of $T_{([A],f)} \pi_1^{(2)}$. Then,

$$T_{([A],f)} \pi_1^{(2)}(B, \eta) = B = 0$$

and we have:

$$\eta = (0, x_2, \dots, x_m, 0, \dots, 0), \quad (\text{Id}_{n+1} - A^T A) \eta^T = 0.$$

We also have

$$(\text{Id}_{n+1} - A^T A) = \begin{pmatrix} 0 & 0 & \cdots & 0 \\ 0 & s^2 & \cdots & -rs \\ \vdots & \vdots & \text{Id}_{n-2} & \vdots \\ 0 & -rs & \cdots & r^2 \end{pmatrix}.$$

Hence,

$$0 = (\text{Id}_{n+1} - A^T A) \begin{pmatrix} 0 \\ x_2 \\ x_3 \\ \vdots \\ x_m \\ 0 \\ \vdots \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ s^2 x_2 \\ x_3 \\ \vdots \\ x_m \\ 0 \\ \vdots \\ 0 \end{pmatrix}.$$

Thus, if $s \neq 0$, we conclude $\eta = 0$ and $T_{([A],f)}\pi_1^{(2)}$ is a linear monomorphism. Otherwise, if $s = 0$, $([0], (0, 1, 0, \dots, 0))$ would be a non-zero element in the kernel of $T_{([A],f)}\pi_1^{(2)}$. This proves Claim (1) of the Proposition.

Recall now that the real Grassmannian \mathcal{L} may be viewed as an affine semi-algebraic set (cf. [BCR, 91], for instance). Then, \mathcal{L}_M may also be viewed as a semi-algebraic subset of the Grassmannian. As $\pi_1^{(2)}$ is an immersion at $([A], f)$, there is some semi-algebraic subset V of \mathcal{L}_M containing $[A]$ and such that V is diffeomorphic to some open neighborhood of $([A], f)$ in $\mathcal{I}(S^p)$. In particular, we have

$$\begin{aligned} n + p - 1 = \dim_{[A]} V &= \dim_{[A]} \mathcal{I}(S^p) \leq \dim_{[A]} \mathcal{L}_M \\ &\leq \dim \mathcal{L}_M \leq n + p - 1, \end{aligned}$$

for all $[A] \in \mathfrak{C}_M$ and the last statement of Claim (2) holds.

Moreover, for every $[A] \in \mathfrak{C}_M$ and for every f such that $([A], f) \in \mathcal{I}(S^p)$, there is a compact neighborhood of $([A], f)$ in $\mathcal{I}(S^p)$ such that the restriction of $\pi_1^{(2)}$ to its interior is injective and, hence, a proper embedding. In particular, $[A]$ is a smooth regular point of \mathcal{L}_M of maximal dimension and $\pi_1^{(2)}$ is a 2-fold covering map in a neighborhood of $[A]$. This proves the other two statements of Claim (2). The last claim of the Proposition immediately follows from these facts and the previously proved statements. \square

3. SOME GEOMETRIC INTEGRATION TOOLS

In this Section we prove the following statements concerning normal Jacobians of certain mappings we define.

With the same notations as in Section 2 above, let $M \subseteq \mathbb{R}^{n+1}$ be a real vector subspace of dimension $p + 1$ and codimension $k = n - p$ and let $\Phi : S^n \times S(M) \setminus \text{Diag} \rightarrow \mathcal{L}_M$ be the mapping given by:

$$\Phi(g, f) = L_{(g,f)}, \quad \forall (g, f) \in S^n \times S(M) \setminus \text{Diag},$$

where $\text{Diag} = \{(g, f), g = \pm f\}$ and $L_{(g,f)}$ is the great circle containing g and f . In terms of classes $[A]$ modulo $O(2)$ of matrices A in the Stiefel manifold, the mapping Φ is given by the following rule:

$$\Phi(g, f) = \left[\begin{array}{c} f \\ \frac{GS_f(g)}{(1 - \langle f, g \rangle^2)^{1/2}} \end{array} \right],$$

where $GS_f(g) = g - \langle f, g \rangle f$.

Proposition 19. *With these notations, for every $g \in S^n \setminus S(M)$, the normal Jacobian of Φ satisfies:*

$$NJ_{(g,f)}\Phi = \frac{\partial_M(\Phi(g,f))^n}{d_{\mathbb{P}}(g, S(M))^{n-1}},$$

where $\partial_M(\Phi(g,f)) = \partial_M(L_{(g,f)}) = \max\{d_{\mathbb{P}}(h, S(M)), h \in L_{(g,f)}\}$.

With the same notations we define the following incidence variety:

$$\mathcal{IC}(M) = \pi_1^{-1}(\pi_1(\pi_2^{-1}(S(M)))) = \pi_1^{-1}(\mathcal{L}_M) = \{([A], g) \in \mathcal{I}(\mathbb{R}), [A] \in \mathcal{L}_M\}.$$

We have two canonical projections:

$$p_1 = \pi_1|_{\mathcal{IC}(M)}: \mathcal{IC}(M) \longrightarrow \mathcal{L}_M,$$

and

$$p_2 = \pi_2|_{\mathcal{IC}(M)}: \mathcal{IC}(M) \longrightarrow S^n.$$

Observe that p_1 is onto and that $\dim p_1^{-1}(L) = 1$. Thus,

$$\dim \mathcal{IC}(M) = n + p - 1 + 1 = n + p.$$

The following property holds:

Proposition 20. *With the same notations as above, given $([A], g) \in \mathcal{IC}(M)$, such that $g \in S^n \setminus S(M)$. Then $([A], g)$ is a smooth regular point in $\mathcal{IC}(M)$, p_1 and p_2 are submersions at $([A], g)$ and, if $\text{Span}(A) \cap S(M) = \{\pm f\}$, the quotient of the normal Jacobians of p_1 and p_2 satisfies the following equality:*

$$\frac{NJ_{([A],g)}p_1}{NJ_{([A],g)}p_2} = \left(\frac{1}{\|g - \langle f, g \rangle f\|} \right)^{k-1} = \left(\frac{\partial_M([A])}{d_{\mathbb{P}}(g, S(M))} \right)^{k-1},$$

where k is the codimension of M in \mathbb{R}^{n+1} .

With the same notations, for every $g \in S^n$, we denote by $\mathcal{IC}(M)_g$ the fiber by projection p_2 over g . Namely, $\mathcal{IC}(M)_g = p_2^{-1}(\{g\})$. We also prove the following statement.

Proposition 21. *With the same notations, let $I(g)$ be the following quantity:*

$$I(g) = \int_{(L,g) \in \mathcal{IC}(M)_g} \frac{1}{\partial_M(L)} \frac{NJ_{(L,g)}p_1}{NJ_{(L,g)}p_2} d\mathcal{IC}(M)_g.$$

Following the values of the codimension $k = n - p$, we have

(1). If $k = 1$:

$$I(g) = 2\nu_{p-1} \int_0^1 \frac{(1-t^2)^{\frac{p}{2}-1}}{(1-r^2(1-t^2))^{1/2}} dt,$$

where $r^2 = 1 - d_{\mathbb{P}}(g, S^p)^2$. In particular, we have

$$\nu_{p-1} \mathbb{B}\left(\frac{1}{2}, \frac{p}{2}\right) \leq I(g) \leq \frac{\nu_{p-1} \mathbb{B}\left(\frac{1}{2}, \frac{p}{2}\right)}{d_{\mathbb{P}}(g, S^p)},$$

where C is any constant greater than $3 \log(2)$;

(2). If $k \in 2\mathbb{N}^*$, then

$$I(g) = \sum_{i=0}^{\frac{k}{2}-1} \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{2i+1}} \frac{B(i + \frac{1}{2}, \frac{n}{2} - i - 1)}{kB(\frac{k}{2} - i, i + 1)};$$

(3). If $k \in (2\mathbb{N}^* + 1)$, then

$$I(g) = \sum_{i=0}^{\infty} \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{2i+1}} \frac{B(i + \frac{1}{2}, \frac{n}{2} - i - 1)}{kB(\frac{k}{2} - i, i + 1)}.$$

In the latter case, we may also exhibit the following upper and lower bounds given by finite sums:

$$I(g) \leq \sum_{i=0}^{\frac{k-3}{2}} \frac{4\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{2i+2}} \frac{B(i + \frac{1}{2}, \frac{n}{2} - i - \frac{3}{2})}{(k-1)B(\frac{k-1}{2} - i, i + 1)},$$

and

$$I(g) \geq \sum_{i=0}^{\frac{k-3}{2}} \frac{4\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{2i+2}} \frac{B(i + 1, \frac{n}{2} - i - \frac{3}{2})}{(k-1)B(\frac{k-1}{2} - i, i + 1)}.$$

Remark 22. Let $s = d_{\mathbb{P}}(g, S(M))$ and r be such that $r^2 + s^2 = 1$ and let F be the following function

$$\begin{aligned} F(r, s) &= \int_0^{1/s} (1 + r^2 z^2)^{\frac{n-p-2}{2}} (1 - s^2 z^2)^{\frac{p-2}{2}} dz \\ &= \frac{1}{d_{\mathbb{P}}(g, S(M))} F_1 \left(\frac{1}{2}, \frac{p+2-n}{2}, \frac{2-p}{2}, \frac{3}{2}; -\cot(d_R(g, S^p)), 1 \right), \end{aligned}$$

where F_1 is Appell's hypergeometric function and $\cot(d_R(g, S(M)))$ is the cotangent of the Riemannian distance of g to $S(M)$. Then, quantity $I(g)$ can be rewritten

$$I(g) = 2\nu_{p-1} F(r, s).$$

Remark 23. Whenever the codimension is greater than 2, the following bounds hold:

$$\frac{\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{k-1}} B\left(\frac{k-1}{2}, \frac{p}{2}\right) \leq I(g) \leq \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{k-1}},$$

Here we follow the same notations as in Section 2 above. In Subsection 3.3 we prove Proposition 19, in Subsection 3.4 we prove Proposition 20 and in Subsection 3.5 we prove Proposition 21.

We assume $M = \mathbb{R}^{p+1}$ as real vector subspace of \mathbb{R}^{n+1} , S^p is the sphere $S(M)$ as Riemannian submanifold of S^n . We denote by \mathcal{L} the Grassmannian of great circles in S^n and by \mathcal{L}_M the semi-algebraic subset of \mathcal{L} given as the lines $L \in \mathcal{L}$ that intersect $S(M)$. Finally, \mathfrak{C}_M is the manifold given as the subset of \mathcal{L}_M such that $\sharp(L \cap S(M)) = 2$. Before getting into the Proofs of these two Propositions, we need to establish some basic facts.

3.1. Normal Jacobians and the Co-area Formula. Our first statement is a classical formula discovered by Federer that can be found in many places in the literature. Some classic references are [Fe, 69, Mo, 88, Sa, 76]. Our formulation below has been taken from [BCSS, 98, p. 241].

Let X and Y be Riemannian manifolds, and let $F : X \rightarrow Y$ be a C^1 surjective map. Let $p = \dim(Y)$ be the real dimension of Y . For every point $x \in X$ such that the tangent mapping $T_x F$ is surjective, let (v_1^x, \dots, v_p^x) be an orthonormal basis of $\ker(T_x F)^\perp$. Then, we define the normal Jacobian of F at x , $NJ_x F$, as the volume in $T_{F(x)} Y$ of the parallelepiped spanned by $(T_x F(v_1^x), \dots, T_x F(v_p^x))$. In the case that $T_x F$ is not surjective, we define $NJ_x F$ as 0.

Note that, in particular, normal Jacobians remain equal under the action of Riemannian isometries. Namely, the following statement holds:

Proposition 24. *Let X, Y be two Riemannian manifolds, and let $F : X \rightarrow Y$ be a C^1 map. Let $x_1, x_2 \in X$ be two points. Assume that there exist isometries $\varphi_X : X \rightarrow X$ and $\varphi_Y : Y \rightarrow Y$ such that $\varphi_X(x_1) = x_2$, and*

$$F \circ \varphi_X = \varphi_Y \circ F.$$

Then, the following equality holds:

$$NJ_{x_1} F = NJ_{x_2} F.$$

Moreover, if there exists an inverse $G : Y \rightarrow X$, then

$$NJ_x F = \frac{1}{NJ_{F(x)} G}.$$

Theorem 25 (Co-area Formula). *Consider a differentiable map $F : X \rightarrow Y$, where X and Y are Riemannian manifolds of respective real dimensions $n \geq p$. Consider a measurable function $f : X \rightarrow \mathbb{R}$, such that f is integrable. Then, for every $y \in Y$ except in a zero-measure set, $F^{-1}(y)$ is empty or a real submanifold of X of real dimension $n - p$. Moreover, the following equality holds (and the integrals appearing on it are well-defined):*

$$\int_X f NJ_x F \, dX = \int_{y \in Y} \int_{x \in F^{-1}(y)} f(x) \, dF^{-1}(y) \, dY,$$

where $NJ_x F$ is the normal Jacobian of F in x .

3.2. Distances on \mathcal{L}_M : Some technical results. We denote by $d_{\mathbb{P}} : (S^n)^2 \rightarrow \mathbb{R}_+$ the ‘‘projective’’ distance on the sphere as in [BCSS, 98] (i.e. $d_{\mathbb{P}}(f, g) = \sin d_R(f, g)$, where $d_R(f, g)$ is the standard Riemannian (arclength) distance in S^n).

Let $L = [A] \in \mathfrak{C}_M$ be a great circle that intersects S^p in exactly two points. Assume $\text{Span}(A) \cap S^p = \{\pm f\}$. Up to some isometry in $O(p+1) \times O(n-p)$ we may assume that $f = (1, 0, \dots, 0)$ and that

$$L = [A] = \left[\begin{pmatrix} 1 & 0 & 0 & \cdots & 0 & 0 \\ 0 & r & 0 & \cdots & 0 & s \end{pmatrix} \right],$$

where $r^2 + s^2 = 1$. Moreover, the following mapping is an isometry between L and S^1 :

$$\begin{aligned} \varphi : S^1 &\rightarrow L, \\ (\lambda, \mu) &\mapsto (\lambda, \mu r, 0, \dots, 0, \mu s). \end{aligned}$$

Lemma 26. *With these notations, let $g = \varphi(\lambda, \mu)$ be any point in L , then the following properties hold:*

- $d_{\mathbb{P}}(g, S^p) = |\mu s|$,
- $\partial_M(L) = \max \{d_{\mathbb{P}}(g, S^p), g \in L\} = |s|$,
- $\frac{d_{\mathbb{P}}(g, S^p)}{\partial_M(L)} = |\mu| = \|g - \langle f, g \rangle f\| = (1 - \langle f, g \rangle^2)^{1/2}$.

The proof comes from simple calculations. The following statement also holds:

Lemma 27. *For every $L \in \mathfrak{C}_M$, the following equality holds for every positive integer $r \in \mathbb{N}$, $r \geq 2$:*

$$I_r(L) = \int_L d_{\mathbb{P}}(x, S^p)^r dL = \frac{\nu_{r+2}}{\nu_{r+1}} \partial_M(L)^r = B\left(\frac{r+3}{2}, \frac{1}{2}\right) \partial_M(L)^r,$$

where ν_r is the volume of the r th dimensional sphere, namely

$$\nu_r = \text{vol}[S^r] = \frac{\pi^{r/2}}{\Gamma(\frac{r}{2} + 1)}.$$

Proof. Using the isometry φ above, we have $d_{\mathbb{P}}(g, S^p) = |s\mu| = \partial_M(L)|\mu|$ and hence, we have:

$$I_r(L) = \partial_M(L)^r \int_{S^1} |\mu|^r d\nu_{S^1}.$$

Now, we project $\pi : S^1 \rightarrow [-1, 1]$, where $\pi(\lambda, \mu) = \mu$. The normal Jacobian $NJ_x \pi$ equals $(1 - |\pi(x)|^2)^{1/2}$ (cf. [BCSS, 98], page 206, for instance) and we use the Co-area Formula to conclude:

$$I_r(L) = \partial_M(L)^r \int_{-1}^1 \frac{|\mu|^r}{(1 - \mu^2)^{1/2}} d\mu = 2\partial_M(L)^r \int_0^1 \frac{\mu^r}{(1 - \mu^2)^{1/2}} d\mu.$$

The following equality is classical (cf. [Ch, 99], for instance) and finishes the proof:

$$2 \int_0^1 \frac{\mu^r}{(1 - \mu^2)^{1/2}} d\mu = \frac{\nu_{r+2}}{\nu_{r+1}}. \quad \square$$

We may define a density function on every great circle $L \in \mathfrak{C}_M$. We denote $dL^{(M)}$ the probability distribution defined in the following terms. For every integrable function $\Phi : S^n \rightarrow \mathbb{R}_+$, we define:

$$E_{L^{(M)}}[\Phi] = \int_L \Phi dL^{(M)} = \frac{\nu_k}{\nu_{k+1} \partial_M(L)} \int_L \Phi(x) d_{\mathbb{P}}(x, S^p)^{k-1} dL,$$

where $k = n - p$ is the codimension of M in \mathbb{R}^{n+1} .

3.3. Normal Jacobians I: Proof of Proposition 19. We follow the same notations as in previous Sections and Subsections.

As the normal Jacobian is invariant under the action of isometries (Proposition 24 above), we may assume that

$$f = (1, 0, \dots, 0) \in S^p, g = (\lambda, \mu r, 0, \dots, 0, \mu s) \in S^n,$$

where $r^2 + s^2 = 1$ and $\lambda^2 + \mu^2 = 1$. Hence,

$$\Phi(g, f) = \begin{bmatrix} 1 & 0 & 0 & \cdots & 0 & 0 \\ 0 & r & 0 & \cdots & 0 & s \end{bmatrix}.$$

We may decompose $\Phi = \pi \circ \varphi$ as the composition of the following two mappings:

- A first mapping into the Steifel manifold:

$$\varphi : S^n \times S^p \setminus \text{Diag} \longrightarrow ST(\mathbb{R})$$

$$(h_1, h_2) \longmapsto \left(\begin{array}{c} h_2 \\ \frac{GS_{h_2}(h_1)}{(1-\langle h_1, h_2 \rangle)^{1/2}} \end{array} \right),$$

where $GS_{h_2}(h_1) = h_1 - \langle h_1, h_2 \rangle h_2$ was defined above.

- The canonical projection $\pi : ST(\mathbb{R}) \longrightarrow ST(\mathbb{R})/O(2) = \mathcal{L}$. In this case the tangent mapping $T_A\pi$ is the orthogonal projection of Lemma 14 above, and it is given by the following matrix:

$$\text{Id}_{n+1} - A^T A = \begin{pmatrix} 0 & 0 & \cdots & 0 \\ 0 & 1 - r^2 & \cdots & -rs \\ \vdots & \vdots & \text{Id}_{n-2} & \vdots \\ 0 & -rs & \cdots & 1 - s^2 \end{pmatrix}.$$

Then, for every $(\dot{g}, \dot{f}) \in T_g S^n \times T_f S^p$, the following equality holds:

$$T_{(g,f)}\Phi(\dot{g}, \dot{f}) = T_A\pi \left(T_{(g,f)}\varphi(\dot{g}, \dot{f}) \right),$$

where $A = \varphi(g, f)$.

We start by computing the tangent mapping $T_{(g,f)}\varphi$, which is given by the following identities:

$$T_{(g,f)}\varphi : T_g S^n \times T_f S^p \longrightarrow T_{\varphi(g,f)}ST(\mathbb{R}),$$

$$T_{(g,f)}\varphi(\dot{g}, \dot{f}) \longmapsto \left(\begin{array}{c} \dot{f} \\ \left(\frac{GS_{\dot{f}}(g)}{(1-\langle f, g \rangle)^{1/2}} \right) \end{array} \right),$$

where

$$\left(\frac{GS_{\dot{f}}(g)}{(1-\langle f, g \rangle)^{1/2}} \right) = \frac{(1-\langle f, g \rangle)^{1/2} \rho_{\dot{f}, \dot{g}}(f, g) + (1-\langle f, g \rangle)^{-1/2} \tau_{\dot{f}, \dot{g}}(f, g)}{(1-\langle f, g \rangle)},$$

and

$$\rho_{\dot{f}, \dot{g}}(f, g) = GS_f(\dot{g}) - (\langle g, \dot{f} \rangle f + \langle g, f \rangle \dot{f}) = \dot{g} - \langle \dot{g}, f \rangle f - (\langle g, \dot{f} \rangle f + \langle g, f \rangle \dot{f}),$$

$$\tau_{\dot{f}, \dot{g}}(f, g) = \langle f, g \rangle \left[\langle g, \dot{f} \rangle + \langle \dot{g}, f \rangle \right] GS_f(g).$$

Now we consider the following orthonormal bases of the tangent spaces $T_f S^p$ and $T_g S^n$:

- $T_f S^p$ is generated by the list of tangent vectors $\{\dot{f}_2, \dots, \dot{f}_{p+1}\}$ where \dot{f}_i is the vector whose coordinates are all zero excepting the i th coordinate which is 1. Therefore $f = f_1$.
- $T_g S^n$ is generated by the list of tangent vectors $\{\dot{g}_1, \dots, \dot{g}_n\}$, where
 - $\dot{g}_1 = (-\mu, \lambda r, 0, \dots, 0, \lambda s)$,
 - $\dot{g}_2 = (0, s, 0, \dots, 0, -r)$,
 - and for every i , $3 \leq i \leq n$, \dot{g}_i is the vector whose coordinates are all zero excepting the i th coordinate which is 1.

Now some calculations would yield

- For every i , $3 \leq i \leq p+1$, we have

$$T_{(g,f)}\varphi(0, \dot{f}_i) = \begin{pmatrix} \dot{f}_i \\ -\frac{\langle \dot{f}, g \rangle}{(1 - \langle \dot{f}, g \rangle^2)^{1/2}} \dot{f}_i \end{pmatrix} = \begin{pmatrix} \dot{f}_i \\ -\frac{\lambda}{\mu} \dot{f}_i \end{pmatrix}.$$

- As for the case $i = 2$ we have:

$$T_{(g,f)}\varphi(0, \dot{f}_i) = \begin{pmatrix} \dot{f}_i \\ u_1 \end{pmatrix},$$

where

$$u_1 = \left(-r, -\frac{\lambda}{\mu} s^2, 0, \dots, 0, \frac{\lambda}{\mu} r s\right).$$

- For every j , $3 \leq j \leq n$, we have

$$T_{(g,f)}\varphi(\dot{g}_j, 0) = \begin{pmatrix} 0 \\ \frac{1}{\mu} \dot{g}_j \end{pmatrix}.$$

- For $j = 1$ we have

$$T_{(g,f)}\varphi(\dot{g}_1, 0) = \begin{pmatrix} 0 \\ u_2 \end{pmatrix},$$

where

$$u_2 = \lambda\mu(0, r, 0, \dots, 0, s).$$

- Finally, for $j = 2$, we have

$$T_{(g,f)}\varphi(\dot{g}_2, 0) = \begin{pmatrix} 0 \\ \frac{1}{\mu} \dot{g}_3 \end{pmatrix}.$$

Now we consider the following matrices in $T_{\varphi(g,f)}ST(\mathbb{R})$ which are part of an orthonormal basis with respect to Frobenius inner product. In fact, all of them belong to $T_{\Phi(g,f)}\mathfrak{C}_M$ and also to $T_{\Phi(g,f)}L$.

- The matrix $E_{1,2}$ given by:

$$E_{1,2} = \begin{pmatrix} 0 & s & 0 & \cdots & 0 & -r \\ 0 & 0 & 0 & \cdots & 0 & 0 \end{pmatrix}.$$

- For every i , $3 \leq i \leq p+1$, let $E_{1,i}$ be the matrix given as:

$$E_{1,i} = \begin{pmatrix} \dot{f}_i \\ 0 \end{pmatrix}.$$

- The matrix $E_{2,2}$ given by

$$E_{2,2} = \begin{pmatrix} 0 & 0 & 0 & \cdots & 0 & 0 \\ 0 & s & 0 & \cdots & 0 & -r \end{pmatrix}.$$

- For every j , $3 \leq j \leq n$, let $E_{2,j}$ be the matrix given as:

$$E_{2,j} = \begin{pmatrix} 0 \\ \dot{g}_j \end{pmatrix}.$$

Now, we have:

- For every i , $3 \leq i \leq p+1$,

$$T_{(g,f)}\Phi(0, \dot{f}_i) = T_A\pi \left(T_{(g,f)}\varphi \left(0, \dot{f}_i \right) \right) = T_{(g,f)}\varphi \left(0, \dot{f}_i \right) = E_{1,i} - \frac{\lambda}{\mu} E_{2,i}.$$

- For $i = 2$,

$$\begin{aligned} T_{(g,f)}\Phi(0, \dot{f}_2) &= T_A\pi\left(T_{(g,f)}\varphi\left(0, \dot{f}_2\right)\right) = T_{(g,f)}\varphi\left(0, \dot{f}_2\right)(\text{Id}_{n+1} - A^T A) \\ &= sE_{1,2} + \frac{\lambda s}{\mu}E_{2,2}. \end{aligned}$$

- For every j , $3 \leq j \leq n$,

$$T_{(g,f)}\Phi(\dot{g}_j, 0) = T_A\pi\left(T_{(g,f)}\varphi(\dot{g}_j, 0)\right) = T_{(g,f)}\varphi(\dot{g}_j, 0) = \frac{1}{\mu}E_{2,j}.$$

- For $j = 1$,

$$T_{(g,f)}\Phi(\dot{g}_2, 0) = T_A\pi\left(T_{(g,f)}\varphi(\dot{g}_2, 0)\right) = T_{(g,f)}\varphi(\dot{g}_2, 0)(\text{Id}_{n+1} - A^T A) = 0,$$

- Finally, for $j = 2$,

$$T_{(g,f)}\Phi(\dot{g}_2, 0) = T_A\pi\left(T_{(g,f)}\varphi(\dot{g}_2, 0)\right) = T_{(g,f)}\varphi(\dot{g}_2, 0) = \frac{1}{\mu}E_{2,2}.$$

In particular, we conclude that the kernel of $T_{(g,f)}\Phi$ is the vector subspace generated by $(\dot{g}_2, 0) \in T_g S^n \times T_f S^p$. The restriction of $T_{(g,f)}\Phi$ to the orthogonal complement of its kernel, taking orthonormal basis, is given by a triangular matrix of the following form:

$$\begin{pmatrix} s & * & * \\ 0 & \text{Id}_{p-1} & * \\ 0 & 0 & \frac{1}{\mu}\text{Id}_{n-1} \end{pmatrix}.$$

Then, the normal Jacobian satisfies

$$NJ_{(g,f)}\Phi = \frac{|s|}{\mu^{n-1}} = \frac{\partial_M(L)^n}{d_{\mathbb{P}}(g, S^p)^{n-1}},$$

as wanted. \square

3.4. Normal Jacobians II: Proof of Proposition 20. Once again we follow the same notations as above.

First of all, observe that if $([A], g) \in \mathcal{IC}(M)$, then $[A] \in \mathfrak{C}_M$ and this is a smooth point of maximal dimension in \mathcal{L}_M . Now, we proceed by computing the tangent space $T_{([A],g)}\mathcal{IC}(M)$. Again, due to the right action of $O(p+1) \times O(n-p)$ on $\mathcal{I}(S^p)$ and $\mathcal{I}(\mathbb{R})$. Since Proposition 24 about the invariance of normal Jacobians holds, we may assume:

$$([A], g) = \left(\left[\begin{pmatrix} 1 & 0 & 0 & \cdots & 0 & 0 \\ 0 & r & 0 & \cdots & 0 & s \end{pmatrix} \right], (\lambda, \mu r, 0, \dots, 0, \mu s) \right),$$

where $r^2 + s^2 = 1$, $\lambda^2 + \mu^2 = 1$, $\mu \neq 0$ (since $g \notin S^p$) and (then) $s \neq 0$. Let us also write $f = (1, 0, 0, \dots, 0) \in S^p \cap \text{Span}(A)$. Observe that $\|g - \langle f, g \rangle f\| = (1 - \langle f, g \rangle^2)^{1/2} = |\mu|$. For sake of simplicity, assume $\mu \geq 0$ from now on.

We need to compute an orthonormal basis of $T_{([A],g)}\mathcal{IC}(M)$ and then its images under the two projections $T_{([A],g)}p_1$ and $T_{([A],g)}p_2$. This is done in the following technical Lemma:

Lemma 28. *Let $v_1 = (0, -s, \dots, r)$, $v_2 = (\mu, -\lambda r, 0, \dots, -\lambda s)$ and (e_1, \dots, e_{n+1}) be the canonical orthonormal basis of \mathbb{R}^{n+1} . Let $(\omega_1, \dots, \omega_{n+1})$ and $(\omega'_1, \omega'_3, \dots, \omega'_{p+1})$ be defined as follows:*

$$\bullet \omega_1 = \left(\begin{pmatrix} 0 & -s\lambda & 0 & \cdots & 0 & r\lambda \\ 0 & -s\mu & 0 & \cdots & 0 & r\mu \end{pmatrix}, v_1 \right),$$

- $\omega_2 = \left(\begin{pmatrix} 0 & \cdots & 0 \\ 0 & \cdots & 0 \end{pmatrix}, v_2 \right),$
- $\omega_i = \left(\begin{pmatrix} 0 & \cdots & 0 & \lambda & 0 & \cdots & 0 \\ 0 & \cdots & 0 & \mu & 0 & \cdots & 0 \end{pmatrix}, e_i \right),$ for $3 \leq i \leq p+1,$
- $\omega_j = \left(\begin{pmatrix} 0 & \cdots & 0 & 0 & 0 & \cdots & 0 \\ 0 & \cdots & 0 & \mu^{-1} & 0 & \cdots & 0 \end{pmatrix}, e_j \right),$ for $p+2 \leq j \leq n,$
- $\omega'_1 = \left(\begin{pmatrix} 0 & s\mu & 0 & \cdots & 0 & -r\mu \\ 0 & -s\lambda & 0 & \cdots & 0 & r\lambda \end{pmatrix}, 0 \right),$
- $\omega'_i = \left(\begin{pmatrix} 0 & \cdots & 0 & -\mu & 0 & \cdots & 0 \\ 0 & \cdots & 0 & \lambda & 0 & \cdots & 0 \end{pmatrix}, 0 \right),$ for $3 \leq i \leq p+1.$

Then, the following family is an orthonormal basis of $T_{([A],g)}\mathcal{IC}(M)$:

$$B = \left\{ \frac{1}{\sqrt{2}}\omega_1, \omega_2, \frac{1}{\sqrt{2}}\omega_3, \dots, \frac{1}{\sqrt{2}}\omega_{p+1}, \frac{1}{\sqrt{1+\mu^{-2}}}\omega_{p+2}, \dots, \frac{1}{\sqrt{1+\mu^{-2}}}\omega_n \right\} \\ \cup \{\omega'_1, \omega'_3, \dots, \omega'_{p+1}\}.$$

Proof. From Section 2 we have the following description of $T_{([A],g)}\mathcal{IC}(M)$:

A pair $(B, \eta) \in T_{[A]}\mathcal{L} \times T_g S^n$ is in the tangent space $T_{([A],g)}\mathcal{IC}(M)$ if, and only if, the following properties hold:

- (1). $BA^T = 0$, since $B \in T_{[A]}\mathcal{L}$;
- (2). $\langle \eta, g \rangle = 0$, since $\eta \in T_g S^n$,
- (3). $(\text{Id}_{n+1} - A^T A)\eta^T = B^T A g^T$, since $(B, \eta) \in T_{([A],g)}\mathcal{I}(\mathbb{R})$;
- (4). There exists $\nu \in T_f S^p$, such that $B = T_{([A],f)}\pi_1^{(2)}(B, \nu)$. As, B already satisfies Property (1) above, this may be rewritten as:

$$\exists \nu \in T_f S^p, (\text{Id}_{n+1} - A^T A)\nu^T = B^T A f^T.$$

Let us rewrite these properties in terms of matrices and coordinates to prove that β is an orthonormal basis of $T_{([A],g)}\mathcal{IC}(M)$.

The condition $BA^T = 0$ implies that we may assume

$$B = \begin{pmatrix} 0 & -sx_2 & b_{1,3} & \cdots & rx_2 \\ 0 & -sy_2 & b_{2,3} & \cdots & ry_2 \end{pmatrix}.$$

Let e_i , $1 \leq i \leq n+1$ be the canonical (usual) orthonormal basis of \mathbb{R}^{n+1} and let $v_1 = (0, -s, \dots, r)$ and $v_2 = (\mu, -\lambda r, 0, \dots, -\lambda s)$. The following family is an orthonormal basis of $T_g S^n$:

$$\beta = \{v_1, v_2, e_3, \dots, e_n\}.$$

As $Ag^T = \begin{pmatrix} \lambda \\ \mu \end{pmatrix}$, we conclude

$$B^T A g^T = \begin{pmatrix} 0 \\ (-s)(\lambda x_2 + \mu y_2) \\ \lambda b_{1,3} + \mu b_{2,3} \\ \vdots \\ \lambda b_{1,n} + \mu b_{2,n} \\ (r)(\lambda x_2 + \mu y_2) \end{pmatrix}.$$

Hence, Property (3) may be rewritten as:

$$(\text{Id}_{n+1} - A^T A)\eta^T = \begin{pmatrix} 0 & 0 & \cdots & 0 \\ 0 & s^2 & \cdots & -rs \\ \vdots & \vdots & \text{Id}_{n-2} & \vdots \\ 0 & -rs & \cdots & r^2 \end{pmatrix} \eta^T = \begin{pmatrix} 0 \\ (-s)(\lambda x_2 + \mu y_2) \\ \lambda b_{1,3} + \mu b_{2,3} \\ \vdots \\ \lambda b_{1,n} + \mu b_{2,n} \\ (r)(\lambda x_2 + \mu y_2) \end{pmatrix}.$$

Observe that $(\text{Id}_{n+1} - A^T A)v_1^T = v_1^T$ and $(\text{Id}_{n+1} - A^T A)v_2^T = 0$. Hence, assuming that $\eta = z_1 v_1 + z_2 v_2 + \sum_{i=3}^n z_i e_i$, Property (3) becomes:

$$\begin{pmatrix} 0 \\ (-s)z_1 \\ z_3 \\ \vdots \\ z_n \\ rz_1 \end{pmatrix} = \begin{pmatrix} 0 \\ (-s)(\lambda x_2 + \mu y_2) \\ \lambda b_{1,3} + \mu b_{2,3} \\ \vdots \\ \lambda b_{1,n} + \mu b_{2,n} \\ (r)(\lambda x_2 + \mu y_2) \end{pmatrix}.$$

Now we consider Property (4). Since $\nu \in T_f S^p$, we may assume that

$$\nu = (0, u_2, \dots, u_{p+1}, 0, \dots, 0) \in \mathbb{R}^{n+1}.$$

As $Af^T = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$, Property (4) may be rewritten as:

$$\begin{pmatrix} 0 & 0 & \cdots & 0 \\ 0 & s^2 & \cdots & -rs \\ \vdots & \vdots & \text{Id}_{n-2} & \vdots \\ 0 & -rs & \cdots & r^2 \end{pmatrix} \begin{pmatrix} 0 \\ u_2 \\ u_3 \\ \vdots \\ u_{p+1} \\ 0 \\ \vdots \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ s^2 u_2 \\ u_3 \\ \vdots \\ u_{p+1} \\ 0 \\ \vdots \\ 0 \\ -rs u_2 \end{pmatrix} = \begin{pmatrix} 0 \\ -sx_2 \\ b_{1,3} \\ \vdots \\ b_{1,n} \\ rx_2 \end{pmatrix}.$$

This yields these equalities

$$\begin{aligned} -su_2 &= x_2, \\ b_{1,j} &= 0, \quad p+2 \leq j \leq n. \end{aligned}$$

Putting all these properties together, we get the following characterization of tangent space $T_{([A],g)}\mathcal{IC}(M)$:

$$\left(\begin{pmatrix} 0 & -sx_2 & b_{1,3} & \cdots & rx_2 \\ 0 & -sy_2 & b_{2,3} & \cdots & ry_2 \end{pmatrix}, \eta \right) \in T_{([A],g)}\mathcal{IC}(M)$$

if, and only if, the following properties hold:

- $b_{1,j} = 0, p+2 \leq j \leq n,$
- $\eta = z_1 v_1 + z_2 v_2 + \sum_{i=3}^n z_i e_i,$
- $\lambda x_2 + \mu y_2 = z_1,$
- $\lambda b_{1,i} + \mu b_{2,i} = z_i, 3 \leq i \leq p+1,$
- $\mu b_{2,j} = z_j, p+2 \leq j \leq n.$

The collection of vectors in β described in the statement of the Lemma satisfies these properties, they are linearly independent and a family of orthonormal vectors with the accurate number of elements (equal to the dimension of $T_{([A],g)}\mathcal{IC}(M)$) as wanted. \square

Then, note that $\ker(T_{([A],g)}p_1) = \mathcal{S}\text{pan}(\{\omega_2\})$ and $T_{([A],g)}p_1(B, \eta) = B$. Then, using this orthonormal basis, we immediately compute the list of vectors in $T_{([A],g)}p_1(\beta)$. They are mutually orthogonal and we may compute the normal Jacobian as the product of their norms, yielding the following equality:

$$NJ_{([A],g)}p_1 = \left(\frac{1}{\sqrt{2}}\right)^p \left(\frac{\mu^{-1}}{\sqrt{1+\mu^{-2}}}\right)^{n-p-1} = \left(\frac{1}{\sqrt{2}}\right)^p \left(\frac{1}{\sqrt{1+\mu^2}}\right)^{n-p-1}.$$

On the other hand,

$$\ker(T_{([A],g)}p_2) = \mathcal{S}\text{pan}(\{\omega'_1, \omega'_3, \dots, \omega'_{p+1}\}), \text{ and } T_{([A],g)}p_2(B, \eta) = \eta.$$

Again, we may compute the list of vectors in $T_{([A],g)}p_2(B)$ and then compute the corresponding normal Jacobian, obtaining :

$$NJ_{([A],g)}p_2 = \left(\frac{1}{\sqrt{2}}\right)^p \left(\frac{1}{\sqrt{1+\mu^{-2}}}\right)^{n-p-1}.$$

Then, the quotient satisfies:

$$\frac{NJ_{([A],g)}p_1}{NJ_{([A],g)}p_2} = \frac{\left(\frac{1}{\sqrt{2}}\right)^p \left(\frac{\mu^{-1}}{\sqrt{1+\mu^{-2}}}\right)^{n-p-1}}{\left(\frac{1}{\sqrt{2}}\right)^p \left(\frac{1}{\sqrt{1+\mu^{-2}}}\right)^{n-p-1}} = \left(\frac{1}{\mu}\right)^{n-p-1},$$

which proves Proposition 20 as wanted. \square

3.5. Fibers on “complex” points: Proof of Proposition 21. We begin with the following statement.

Proposition 29. *With the same notations as above, for every $g \in S^n \setminus S^p$, there is an isometry*

$$\Psi_g : S^p \longrightarrow \mathcal{IC}(M)_g.$$

In particular, the volume of the fiber $\mathcal{IC}(M)_g$ is constant and independent of g . In fact,

$$\text{vol}[\mathcal{IC}(M)_g] = \nu_p = \text{vol}[S^p].$$

Proof. Simply observe that the following mapping is an isometry, an immersion and its image is the fiber $\mathcal{IC}(M)_g$, where $g = (0, r, 0, \dots, 0, s)$, $r^2 + s^2 = 1$, $s \neq 0$:

$$\Psi_g : S^p \longrightarrow \mathcal{I}(\mathbb{R}),$$

given by

$$\Psi_g(x_1, \dots, x_{p+1}) = \left(\left[\begin{array}{cccccccc} x_1 & -sx_2 & x_3 & \cdots & x_{p+1} & 0 & \cdots & 0 & rx_2 \\ 0 & r & 0 & \cdots & 0 & 0 & \cdots & 0 & s \end{array} \right], g \right).$$

First of all, it is clear that $\Psi_g(x) \in \mathcal{IC}(M)_g$ for all $x \in S^p$. The matrix

$$\psi(x) = \begin{pmatrix} x_1 & -sx_2 & x_3 & \cdots & x_{p+1} & 0 & \cdots & 0 & rx_2 \\ 0 & r & 0 & \cdots & 0 & 0 & \cdots & 0 & s \end{pmatrix}$$

is in the Stiefel manifold $ST(\mathbb{R})$ and so the orbit $\Psi(x) = [\psi(x)]$ is in the Grassmanian \mathcal{L} . But observe that

$$\left((x_1, -sx_2, x_3, \dots, x_{p+1}, 0, \dots, 0, rx_2) - \frac{rx_2}{s}g \right) \in \mathcal{S}\text{pan}(\psi(x)) \cap \mathbb{R}^{p+1} \neq \emptyset.$$

Thus $\Psi_g(x) \in \mathcal{I}\mathcal{C}(M) \cap p_2^{-1}(g)$ as wanted.

Additionally, observe that the tangent mapping is given by

$$T_x \Psi_g(\eta) = \left(\begin{pmatrix} \eta_1 & -s\eta_2 & \eta_3 & \cdots & \eta_{p+1} & 0 & \cdots & 0 & r\eta_2 \\ 0 & 0 & 0 & \cdots & 0 & 0 & \cdots & 0 & 0 \end{pmatrix}, 0 \right),$$

where $\eta = (\eta_1, \dots, \eta_{p+1}) \in x^\perp = T_x S^p$ is orthogonal to x . Moreover, for $\eta, \eta' \in T_x S^p$ we have:

$$\langle T_x \Psi_g(\eta), T_x \Psi_g(\eta') \rangle = \eta_1 \eta'_1 + s^2 \eta_2 \eta'_2 + \sum_{i=3}^{p+1} \eta_i \eta'_i + r^2 \eta_2 \eta'_2 = \langle \eta, \eta' \rangle,$$

and Ψ_g is an isometry. Then, its normal Jacobian is 1 and the equality between the corresponding volumes holds. \square

Corollary 30. *For every point $g \in S^n \setminus S^p$ and for every couple $([A], g) \in \mathcal{I}\mathcal{C}(M)$, the quotient of normal Jacobians satisfies*

$$\frac{NJ_{([A],g)p_1}}{NJ_{([A],g)p_2}} = \left(\frac{1}{s^{n-p-1}} \right) (s^2 + r^2 x_2^2)^{\frac{n-p-1}{2}},$$

where $x = (x_1, x_2, x_3, \dots, x_{p+1}) \in S^p$ is such that $\Psi_g(x) = ([A], g)$, $s^2 = d_{\mathbb{P}}(g, S^p)^2$ and $r^2 + s^2 = 1$.

Proof. According to Proposition 20, the quotient of normal Jacobians satisfies:

$$\frac{NJ_{([A],g)p_1}}{NJ_{([A],g)p_2}} = \left(\frac{1}{\|g - \langle f, g \rangle f\|} \right)^{n-p-1} = \left(\frac{1}{1 - \langle f, g \rangle^2} \right)^{\frac{n-p-1}{2}},$$

where $\mathcal{S}\text{pan}(A) \cap S^p = \{\pm f\}$. With the same notations as in the proof of the previous proposition, we may assume $g = (0, r, 0, \dots, 0, s)$, $r^2 + s^2 = 1$, $s \neq 0$, and $\Psi_g(x) = ([A], g)$. Thus, we have seen that

$$v = \left((x_1, -sx_2, x_3, \dots, x_{p+1}, 0, \dots, 0, rx_2) - \frac{rx_2}{s}g \right) \in \mathcal{S}\text{pan}(A) \cap \mathbb{R}^{p+1},$$

and, hence we may choose

$$f = \frac{v}{\|v\|},$$

to compute the normal Jacobian. Observe that

$$v = \left(x_1, -\frac{x_2}{s}, x_3, \dots, x_{p+1}, 0, \dots, 0 \right),$$

and

$$\|v\|^2 = 1 + \left(\frac{1}{s^2} - 1 \right) x_2^2 = 1 + \frac{r^2 x_2^2}{s^2},$$

whereas

$$\langle v, g \rangle^2 = \frac{r^2 x_2^2}{s^2}.$$

Hence

$$1 - \langle f, g \rangle^2 = 1 - \frac{\langle v, g \rangle^2}{\|v\|^2} = 1 - \frac{\frac{r^2 x_2^2}{s^2}}{1 + \frac{r^2 x_2^2}{s^2}} = \frac{s^2}{s^2 + r^2 x_2^2}.$$

Finally, we conclude:

$$\frac{NJ_{([A],g)P_1}}{NJ_{([A],g)P_2}} = \left(\frac{1}{1 - \langle f, g \rangle^2} \right)^{\frac{n-p-1}{2}} = \left(\frac{s^2 + r^2 x_2^2}{s^2} \right)^{\frac{n-p-1}{2}},$$

as wanted. \square

3.5.1. *Proof of Proposition 21.* As in the proof of Proposition 29, assuming that $x = (x_1, x_2, \dots, x_m)$ and $g = (0, r, 0, \dots, s)$, $r^2 + s^2 = 1$, $s \neq 0$, we have

$$I(g) = \frac{1}{d_{\mathbb{P}}(g, S^p)} \left(\int_{x \in S^p} \left(\frac{s^2 + r^2 x_2^2}{s^2} \right)^{\frac{n-p-2}{2}} dS^p \right).$$

Integrating in polar coordinates we get:

$$I(g) = \frac{1}{d_{\mathbb{P}}(g, S^p)} \int_{-1}^1 \left(\int_{S^{\frac{p-1}{\sqrt{1-t^2}}}} dS^{p-1} \right) \left(\frac{s^2 + r^2 t^2}{s^2} \right)^{\frac{n-p-2}{2}} (1-t^2)^{-1/2} dt.$$

Then,

$$(3.1) \quad I(g) = \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)} \int_0^1 \left(\frac{s^2 + r^2 t^2}{s^2} \right)^{\frac{n-p-2}{2}} (1-t^2)^{\frac{p-2}{2}} dt.$$

In other words.

$$(3.2) \quad I(g) = \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)} \int_0^1 \left((1-t^2) + \frac{t^2}{s^2} \right)^{\frac{k}{2}-1} (1-t^2)^{\frac{p}{2}-1} dt,$$

where $k = n - p$ is the codimension.

In the case of codimension 1, this equation becomes:

$$I(g) = 2\nu_{p-1} \int_0^1 \frac{(1-t^2)^{\frac{p}{2}-1}}{(1-r^2(1-t^2))^{1/2}} dt,$$

as wanted. In particular, the upper and lower bounds are given by

$$2\nu_{p-1} \int_0^1 (1-t^2)^{\frac{p}{2}-1} dt \leq I(g) \leq \frac{2\nu_{p-1}}{(1-r^2)^{1/2}} \int_0^1 (1-t^2)^{\frac{p}{2}-1} dt,$$

which yields

$$\nu_{p-1} \mathbb{B} \left(\frac{1}{2}, \frac{p}{2} \right) \leq I(g) \leq \frac{\nu_{p-1} \mathbb{B} \left(\frac{1}{2}, \frac{p}{2} \right)}{d_{\mathbb{P}}(g, S^p)},$$

as wanted.

In the case of even codimension $k = n - p = 2\tau$, with $\tau \in \mathbb{N}^*$, Equation (3.2) yields:

$$I(g) = \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)} \sum_{i=0}^{\tau-1} \int_0^1 \binom{\tau-1}{i} \left(\frac{t^2}{s^2} \right)^i (1-t^2)^{\tau-i+\frac{p}{2}-2} dt.$$

Then,

$$I(g) = \sum_{i=0}^{\tau-1} \binom{\tau-1}{i} \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{2i+1}} \int_0^1 t^{2i} (1-t^2)^{\frac{p}{2}-i-2} dt,$$

and

$$I(g) = \sum_{i=0}^{\tau-1} \frac{\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{2i+1}} \frac{B(i + \frac{1}{2}, \frac{n}{2} - i - 1)}{\tau B(\tau - i, i + 1)}.$$

In the case of odd codimension $k = n - p = 2\tau + 1$, with $\tau \in \mathbb{N}^*$, Equation (3.2) yields:

$$I(g) = \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)} \int_0^1 \left((1-t^2) + \frac{t^2}{s^2} \right)^{\tau - \frac{1}{2}} (1-t^2)^{\frac{p}{2}-1} dt.$$

Observing that

$$(3.3) \quad \frac{t}{s} \leq \left((1-t^2) + \frac{t^2}{s^2} \right)^{1/2} = \left(\frac{s^2 + r^2 t^2}{s^2} \right)^{1/2} \leq \frac{1}{s},$$

Equation (3.2) becomes:

$$I(g) = \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)} \int_0^1 \left((1-t^2) + \frac{t^2}{s^2} \right)^{(\tau-1) + \frac{1}{2}} (1-t^2)^{\frac{p}{2}-1} dt.$$

Then, expanding $\left((1-t^2) + \frac{t^2}{s^2} \right)^{\tau-1}$ yields

$$I(g) = \sum_{i=0}^{\tau-1} \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{2i+1}} \binom{\tau-1}{i} \int_0^1 t^{2i} (1-t^2)^{\frac{n}{2}-i-\frac{5}{2}} \left((1-t^2) + \frac{t^2}{s^2} \right)^{1/2} dt,$$

where

$$\binom{\tau - \frac{1}{2}}{i} = \frac{(\tau - \frac{1}{2})_i}{i!} = \frac{1}{(\tau + \frac{1}{2})B(\tau - i + \frac{1}{2}, i + 1)}.$$

and $(\tau - \frac{1}{2})_i$ is Pochhammer symbol:

$$\binom{\tau - \frac{1}{2}}{i} = \frac{\Gamma(\tau + \frac{1}{2})}{\Gamma(\tau - i + \frac{1}{2})}.$$

Thus,

$$I(g) \leq \sum_{i=0}^{\tau-1} \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{2i+2}} \frac{\int_0^1 t^{2i} (1-t^2)^{\frac{n}{2}-i-\frac{5}{2}} dt}{\tau B(\tau - i, i + 1)},$$

and

$$I(g) \geq \sum_{i=0}^{\tau-1} \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{2i+2}} \frac{\int_0^1 t^{2i+1} (1-t^2)^{\frac{n}{2}-i-\frac{5}{2}} dt}{\tau B(\tau - i, i + 1)}.$$

Namely,

$$I(g) \leq \sum_{i=0}^{\tau-1} \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{2i+2}} \frac{B(i + \frac{1}{2}, \frac{n}{2} - i - \frac{3}{2})}{\tau B(\tau - i, i + 1)},$$

and

$$I(g) \geq \sum_{i=0}^{\tau-1} \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{2i+2}} \frac{B(i + 1, \frac{n}{2} - i - \frac{3}{2})}{\tau B(\tau - i, i + 1)}. \quad \square$$

Remark 31. One may want a close formula for the latter case. In that case, we have to be careful when expanding Equation (3.2) as we have to distinguish both cases when $1 - t^2 \geq \frac{t^2}{s^2}$ and when $1 - t^2 \leq \frac{t^2}{s^2}$. Hence

$$I(g) = \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)} \sum_{i=0}^{\infty} \binom{\tau - \frac{1}{2}}{i} \left(\int_0^{\frac{1}{\sqrt{1+s^2}}} \left(\frac{t^2}{s^2}\right)^i (1-t^2)^{\frac{n}{2}-i-2} dt \right. \\ \left. + \int_{\frac{1}{\sqrt{1+s^2}}}^1 \left(\frac{t^2}{s^2}\right)^{\frac{n-p}{2}-i-1} (1-t^2)^{\frac{p}{2}+i-1} dt \right)$$

This yields

$$I(g) = 2\nu_{p-1} \sum_{i=0}^{\infty} \binom{\tau - \frac{1}{2}}{i} \left(\int_0^{\frac{1}{\sqrt{1+s^2}}} \frac{t^{2i} (1-t^2)^{\frac{n}{2}-i-2} dt}{d_{\mathbb{P}}(g, S^p)^{2i+1}} \right. \\ \left. + \int_{\frac{1}{\sqrt{1+s^2}}}^1 \frac{t^{n-p-2i-2} (1-t^2)^{\frac{p}{2}+i-1} dt}{d_{\mathbb{P}}(g, S^p)^{n-p-2i-1}} \right),$$

and, hence,

$$I(g) = \frac{\nu_{p-1}}{\tau + \frac{1}{2}} \sum_{i=0}^{\infty} \frac{1}{B(\tau - i + \frac{1}{2}, i + 1)} \left(\frac{B\left(\frac{1}{1+s^2}; i + \frac{1}{2}, \frac{n}{2} - i - 1\right)}{d_{\mathbb{P}}(g, S^p)^{2i+1}} \right. \\ \left. + \frac{B\left(\frac{s^2}{1+s^2}; \frac{p}{2} + i, \frac{n-p-1}{2} - i\right)}{d_{\mathbb{P}}(g, S^p)^{n-p-2i-1}} \right),$$

where $B(x; a, b)$ is the incomplete Beta function:

$$B(x; a, b) = \int_0^x t^{a-1} (1-t)^{b-1} dt.$$

3.5.2. Proof of Remark 22. This Remark immediately follows from Equation (3.1). Making the obvious change of variable, this Equation yields:

$$I(g) = 2\nu_{p-1} \int_0^{1/s} (1+r^2 z^2)^{\frac{n-p-2}{2}} (1-s^2 z^2)^{\frac{p-2}{2}} dz.$$

And, by the standard definition of Appell's F_1 hyper-geometric function, we immediately obtain:

$$I(g) = \frac{\nu_{p-1}}{2d_{\mathbb{P}}(g, S^p)} F_1 \left(\frac{1}{2}, \frac{p+2-n}{2}, \frac{2-p}{2}, \frac{3}{2}; -\cot(d_R(g, S^p)), 1 \right),$$

where $\cot(d_R(g, S^p))$ is the cotangent of the Riemannian distance of g to S^p . \square

4. PROOF OF THE MAIN OUTCOMES

4.1. Proof of Theorem 4. As above, we assume $M = \mathbb{R}^{p+1}$, $S(M) = S^p$ and $k = n - p$ the codimension of S^p in S^n . Let $\varphi : S^n \rightarrow \mathbb{R}_+$ be an integrable function and let I be the quantity:

$$I = \int_{(g,f) \in S^n \times S^p} \left(\int_{L(g,f)} \varphi(h) dL_{(g,f)}(h) \right) dS^n dS^p,$$

where $L_{(g,f)} \in \mathcal{L}$ is the great circle containing g and f and $dL_{(g,f)}$ is the standard measure on the great circle.

Let $\Phi : S^r \times S^p \setminus \text{Diag} \rightarrow \mathcal{L}_M$, be the mapping discussed in Section 3 and given by $\Phi(g, f) = L_{(g,f)} \in \mathcal{L}_M$, where \mathcal{L}_M is the semi-algebraic set of great circles in \mathcal{L} that intersect S^p . According to the Co-area Formula (Theorem 25) we have:

$$I = \int_{\mathcal{L}_M} \left(\int_{\Phi^{-1}(L)} \frac{\theta(g, f)}{NJ_{(g,f)}\Phi} d\Phi^{-1}(L) \right) d\mathcal{L}_M,$$

where

$$\theta(g, f) = \int_{L_{(g,f)}} \varphi(h) dL_{(g,f)}(h).$$

Note that, for $L \in \mathfrak{C}_M$, if $L \cap S^p = \{\pm f\}$, we have $\Phi^{-1}(L) = L \times \{f\} \cup L \times \{-f\}$ and we conclude:

$$I = 2 \int_{\mathcal{L}_M} \left(\int_L \frac{\theta(g, f)}{NJ_{(g,f)}\Phi} dL \right) d\mathcal{L}_M.$$

Now, from Proposition 19 we conclude:

$$I = 2 \int_{\mathcal{L}_M} \frac{\theta(g, f)}{\partial_M(L)} \left(\int_L \frac{d_{\mathbb{P}}(g, S(M))^{n-1}}{\partial_M(L)^{n-1}} dL \right) d\mathcal{L}_M.$$

Then, from Lemma 27 we conclude that the inner integral is constant and independent of L and, hence, the following holds:

$$I = 2B \left(\frac{n+2}{2}, \frac{1}{2} \right) \int_{\mathcal{L}_M} \frac{\theta(g, f)}{\partial_M(L)} d\mathcal{L}_M,$$

i.e.

$$I = 2B \left(\frac{n+2}{2}, \frac{1}{2} \right) \int_{\mathcal{L}_M} \left(\frac{1}{\partial_M(L)} \int_L \varphi(h) dL(h) \right) d\mathcal{L}_M.$$

Now, considering the incidence variety $\mathcal{IC}(M)$ given by

$$\mathcal{IC}(M) = \{([A], g) \in \mathcal{L} \times S^n, g \in \text{Span}(A), [A] \in \mathcal{L}_M\},$$

and the canonical projections $p_1 : \mathcal{IC}(M) \rightarrow \mathcal{L}_M$ and $p_2 : \mathcal{IC}(M) \rightarrow S^n$, and applying twice the Co-area Formula allows to conclude:

$$I = 2B \left(\frac{n+2}{2}, \frac{1}{2} \right) \int_{(L,g) \in \mathcal{IC}(M)} \left(\frac{NJ_{(L,g)p_1}}{\partial_M(L)} \varphi(g) \right) d\mathcal{IC}(M),$$

and,

$$I = 2B \left(\frac{n+2}{2}, \frac{1}{2} \right) \int_{S^n} \left(\int_{p_2^{-1}(g)} \frac{1}{\partial_M(L)} \varphi(g) \frac{NJ_{(L,g)p_1}}{NJ_{(L,g)p_2}} dp_2^{-1}(g)(L) \right) dS^n.$$

Namely, we have:

$$I = 2B \left(\frac{n+2}{2}, \frac{1}{2} \right) \int_{S^n} \varphi(g) \left(\int_{\mathcal{IC}(M)_g} \frac{1}{\partial_M(L)} \frac{NJ_{(L,g)p_1}}{NJ_{(L,g)p_2}} d\mathcal{IC}(M)_g(L) \right) dS^n.$$

According to the notations used in Proposition 21, this equality may be rewritten as:

$$I = 2B\left(\frac{n+2}{2}, \frac{1}{2}\right) \int_{S^n} \varphi(g) I(g) \, dS^n.$$

This Proposition implies the following cases according to the codimension $k = n - p$:

- If $k = 1$, the following inequalities result from Proposition 21:

$$I \geq 2\nu_{p-1} B\left(\frac{1}{2}, \frac{p}{2}\right) B\left(\frac{n+2}{2}, \frac{1}{2}\right) \int_{S^n} \varphi(g) \, dS^n,$$

and

$$I \leq 2\nu_{p-1} B\left(\frac{1}{2}, \frac{p}{2}\right) B\left(\frac{n+2}{2}, \frac{1}{2}\right) \int_{S^n} \frac{\varphi(g)}{d_{\mathbb{P}}(g, S^p)} \, dS^n.$$

As E is an expectation, we have

$$E = \frac{1}{\nu_n \nu_p} I,$$

and hence the following two inequalities:

$$\begin{aligned} E &\geq \frac{2\nu_{p-1} B\left(\frac{1}{2}, \frac{p}{2}\right) B\left(\frac{n+2}{2}, \frac{1}{2}\right)}{\nu_p} \frac{1}{\nu_n} \int_{S^n} \varphi(g) \, dS^n, \\ E &\leq \frac{2\nu_{p-1} B\left(\frac{1}{2}, \frac{p}{2}\right) B\left(\frac{n+2}{2}, \frac{1}{2}\right)}{\nu_p B\left(1, \frac{n-2}{2}\right)} \frac{1}{\nu_n} \int_{S^n} \frac{\varphi(g)}{d_{\mathbb{P}}(g, S^p)} \, dS^n. \end{aligned}$$

According to Definition 1, these two inequalities may be rewritten as

$$C(n, p) E_{S^n}[\varphi] \leq E \leq D(n, p) \mathbf{R}^{n-p-1} \varphi(S^p),$$

where

$$C(n, p) = \frac{2\nu_{p-1} B\left(\frac{1}{2}, \frac{p}{2}\right) B\left(\frac{n+2}{2}, \frac{1}{2}\right)}{\nu_p},$$

and

$$D(n, p) = \frac{C(n, p)}{B\left(1, \frac{n-2}{2}\right)} = \frac{n-2}{2} C(n, p).$$

Using Gautschi ([Ga, 59]) and Kershaw ([Ke, 83]) inequalities we conclude:

$$4\sqrt{\frac{\pi(2p+1)}{(p+\sqrt{3}-2)(n+\sqrt{3})}} \leq C(n, p) \leq 4\sqrt{\frac{\pi(p+\sqrt{3}-1)}{(2p-1)(n+3)}},$$

whereas

$$\frac{n-2}{2} \sqrt{\frac{\pi(2p+1)}{(p+\sqrt{3}-2)(n+\sqrt{3})}} \leq D(n, p) \leq \frac{n-2}{2} \sqrt{\frac{\pi(p+\sqrt{3}-1)}{(2p-1)(n+3)}},$$

- If $k \in 2\mathbb{N}^*$ is an even integer number we have:

$$I = \sum_{i=0}^{\frac{k}{2}-1} 4B\left(\frac{n+2}{2}, \frac{1}{2}\right) \nu_{p-1} \frac{B\left(i+\frac{1}{2}, \frac{n}{2}-i-1\right)}{kB\left(\frac{k}{2}-i, i+1\right)} \int_{S^n} \frac{\varphi(g)}{d_{\mathbb{P}}(g, S^p)^{2i+1}} \, dS^n.$$

Namely, in terms of Definition 1, we have proved

$$I = \sum_{i=0}^{\frac{k}{2}-1} \frac{4B\left(\frac{n+2}{2}, \frac{1}{2}\right) \nu_{p-1} B\left(i+\frac{1}{2}, \frac{n}{2}-i-1\right) \nu_n}{kB\left(\frac{k}{2}-i, i+1\right)} \mathbf{R}^{k-2i-1} \varphi(S^p).$$

Namely, we have

$$E = \frac{1}{\nu_n \nu_p} I = \sum_{i=0}^{\frac{k}{2}-1} C(n, p, i) \mathbf{R}^{k-2i-1} \varphi(S^p),$$

where

$$C(n, p, i) = 2 \binom{\frac{n-p}{2} - 1}{i} \frac{\mathbf{B}(\frac{n+2}{2}, \frac{1}{2})}{\mathbf{B}(\frac{p-1}{2}, \frac{1}{2})}.$$

- If $k \in (2\mathbb{N}^* + 1)$ is an odd integer, according to Proposition 21 we may use the finite sum bounds to conclude:

$$E \leq \sum_{i=0}^{\frac{k-3}{2}} \binom{\frac{k-3}{2}}{i} \frac{4\nu_{p-1} \mathbf{B}(\frac{n+2}{2}, \frac{1}{2}) \mathbf{B}(i + \frac{1}{2}, \frac{n}{2} - i - \frac{3}{2})}{\nu_p \nu_n} \int_{S^n} \frac{\varphi(g)}{d_{\mathbb{P}}(g, S^p)^{2i+2}} dS^n.$$

On the other hand the same Proposition also yields:

$$E \geq \sum_{i=0}^{\frac{k-3}{2}} \binom{\frac{k-3}{2}}{i} \frac{4\nu_{p-1} \mathbf{B}(\frac{n+2}{2}, \frac{1}{2}) \mathbf{B}(i + 1, \frac{n}{2} - i - \frac{3}{2})}{\nu_p \nu_n} \int_{S^n} \frac{\varphi(g)}{d_{\mathbb{P}}(g, S^p)^{2i+2}} dS^n.$$

Thus, we conclude

$$\sum_{i=0}^{\frac{k-3}{2}} A_1(n, p, i) \mathbf{R}^{k-2i-2} \varphi(S^p) \leq E \leq \sum_{i=0}^{\frac{k-3}{2}} A_2(n, p, i) \mathbf{R}^{k-2i-2} \varphi(S^p),$$

where

$$A_1(n, p, i) = 2 \binom{\frac{k-3}{2}}{i} \frac{(n-2) \mathbf{B}(\frac{n+2}{2}, \frac{1}{2}) \Gamma(i+1)}{\mathbf{B}(\frac{p-1}{2}, \frac{1}{2}) \Gamma(i + \frac{3}{2})},$$

and

$$A_2(n, p, i) = 4 \binom{\frac{k-3}{2}}{i} \frac{\mathbf{B}(\frac{n+2}{2}, \frac{1}{2}) \Gamma(i + \frac{1}{2}) \Gamma(\frac{n}{2} - 1)}{\mathbf{B}(\frac{p-1}{2}, \frac{1}{2}) \Gamma(i + \frac{3}{2}) \Gamma(\frac{n}{2})}.$$

Now, using Gautschi ([Ga, 59]) and Kershaw ([Ke, 83]) Inequalities, we conclude:

$$A_1(n, p, i) \geq B_1(n, p, i) = \binom{\frac{n-p-3}{2}}{i} \frac{\mathbf{B}(\frac{n+2}{2}, \frac{1}{2}) 2\sqrt{2}(n-2)}{\mathbf{B}(\frac{p-1}{2}, \frac{1}{2}) \sqrt{2i + \sqrt{3}}}.$$

$$A_2(n, p, i) = B_2(n, p, i) = 16 \binom{\frac{n-p-3}{2}}{i} \frac{\mathbf{B}(\frac{n+2}{2}, \frac{1}{2})}{\mathbf{B}(\frac{p-1}{2}, \frac{1}{2})} \frac{1}{(2i+1)(n-2)}. \quad \square$$

4.2. Proof of Corollary 6. With the same notations as above, we make use of Inequalities (3.3) to conclude from Equation (3.2) :

$$\frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{k-1}} \int_0^1 t^{k-2}(1-t^2)^{\frac{k}{2}-1} dt \leq I(g) \leq \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{n-p-1}}.$$

Namely,

$$\frac{\nu_{p-1} \mathbf{B}(\frac{n-p}{2}, \frac{p}{2})}{d_{\mathbb{P}}(g, S^p)^{k-1}} \leq I(g) \leq \frac{2\nu_{p-1}}{d_{\mathbb{P}}(g, S^p)^{k-1}}.$$

From the Proof of Theorem 4 above, we conclude

$$E \geq \frac{2\mathbf{B}(\frac{n+2}{2}, \frac{1}{2})\nu_{p-1}\mathbf{B}(\frac{n-p}{2}, \frac{p}{2})}{\nu_p\nu_n} \int_{S^n} \frac{\varphi(g)}{d_{\mathbb{P}}(g, S^p)^{k-1}} dS^n,$$

and

$$E \leq \frac{2\mathbf{B}(\frac{n+2}{2}, \frac{1}{2})\nu_{p-1}}{\nu_p\nu_n} \int_{S^n} \frac{\varphi(g)}{d_{\mathbb{P}}(g, S^p)^{k-1}} dS^n.$$

According to Definition 1, this means:

$$E \geq \frac{2\mathbf{B}(\frac{n+2}{2}, \frac{1}{2})\nu_{p-1}}{\nu_p} \mathbf{R}^1\varphi(S^p),$$

and

$$E \leq \frac{2\mathbf{B}(\frac{n+2}{2}, \frac{1}{2})\nu_{p-1}}{\nu_p\mathbf{B}(\frac{n-p}{2}, \frac{p}{2})} \mathbf{R}^1\varphi(S^p).$$

Using Gautschi ([Ga, 59]) and Kershaw ([Ke, 83]) Inequalities, we finally obtain:

$$\sqrt{\frac{4p+2}{n+\sqrt{3}}} \mathbf{R}^1\varphi(S^p) \leq E \leq 2\sqrt{\frac{2(p+\sqrt{3}-1)}{2n+3}} \frac{1}{\mathbf{B}(\frac{n-p}{2}, \frac{p}{2})} \mathbf{R}^1\varphi(S^p),$$

as wanted. \square

4.3. Proof of Proposition 7. With the same notations as in the Introduction, according to Lemma 27, for every $L \in \mathfrak{C}_M$, we have:

$$E_{L_M}[\varphi] = \frac{1}{\mathbf{B}(\frac{n-p+2}{2}, \frac{1}{2})\partial_M(L)^{n-p-1}} \int_L \varphi(g) d_{\mathbb{P}}(g, S^p)^{n-p-1} dL.$$

Then, we use the Co-area Formula (Theorem 25) as in the Proof of Theorem 4 above, to conclude:

$$\int_{\mathfrak{L}_M} E_{L_M}[\varphi] = \int_{S^n} \frac{\varphi(g)}{\mathbf{B}(\frac{n-p+2}{2}, \frac{1}{2})} \left(\int_{\mathcal{IC}(M)_g} \frac{d_{\mathbb{P}}(f, S^p)^{n-p-1}}{\partial_M(L)^{n-p-1}} \frac{NJ_{(L,g)}p_1}{NJ_{(L,g)}p_1} d[p_2^{-2}(g)](L) \right) dS^n(g).$$

According to Proposition 20, this yields:

$$\int_{\mathfrak{L}_M} E_{L_M}[\varphi] = \int_{S^n} \frac{\varphi(g)}{\mathbf{B}(\frac{n-p+2}{2}, \frac{1}{2})} \left(\int_{\mathcal{IC}(M)_g} d[p_2^{-2}(g)](L) \right) dS^n(g).$$

Then, applying Proposition 29 we conclude:

$$\int_{\mathcal{L}_M} E_{\mathcal{L}_M}[\varphi] = \frac{\nu_p}{\mathbb{B}(\frac{n-p+2}{2}, \frac{1}{2})} \int_{S^n} \varphi(g) \, dS^n(g) = \frac{\nu_p \nu_n}{\mathbb{B}(\frac{n-p+2}{2}, \frac{1}{2})} E_{S^n}[\varphi].$$

Now, taking $\varphi = 1$, we conclude:

$$\text{vol}[\mathcal{L}_M] = \frac{\nu_p \nu_n}{\mathbb{B}(\frac{n-p+2}{2}, \frac{1}{2})} E_{S^n}[1] = \frac{\nu_p \nu_n}{\mathbb{B}(\frac{n-p+2}{2}, \frac{1}{2})},$$

and Proposition 7 follows immediately. \square

5. PROOF OF THE STATEMENTS RELATED TO POLYNOMIAL EQUATION SOLVING.

We follow the notations introduced in Subsection 1.3. We will use the notation \mathbb{S}^{2N+1} to denote $\mathbb{S}(\mathcal{H}_{(d)})$ and \mathbb{S}^p to denote $\mathbb{S}(M)$. As in [SS, 93a], let $V_{(d)} \subseteq \mathbb{S}^{2N+1} \times \mathbb{P}_n(\mathbb{C})$ be the solution variety. Namely,

$$V_{(d)} = \{(f, \zeta) \in \mathbb{S}^{2N+1} \times \mathbb{P}(\mathbb{C}^{n+1}), \zeta \in V(f)\}.$$

5.1. Proof of Corollary 8. Let us define $\tilde{\Sigma} \subseteq \mathcal{L}_M$ as the subset of all great circles $L \in \mathcal{L}_M$ that intersect the discriminant variety Σ . As $\dim(\Sigma \cap \mathbb{S}(M)) < \dim \mathbb{S}(M)$, using the double fibration as in Section 2 above, we may conclude that the co-dimension of $\tilde{\Sigma}$ in \mathcal{L}_M is at least 1 and, hence, it is a semi-algebraic set of volume zero. Namely,

$$E_{\mathcal{L}_M}[\chi_{\tilde{\Sigma}}] = 0,$$

where $E_{\mathcal{L}_M}$ means expectation in \mathcal{L}_M and $\chi_{\tilde{\Sigma}} : \mathcal{L}_M \rightarrow \{0, 1\}$ is the characteristic function defined by $\tilde{\Sigma}$.

Let us define the mapping $\Theta_{\tilde{\Sigma}} : V_{(d)} \rightarrow \mathbb{R}_+$ given by the following identity:

$$\Theta_{\tilde{\Sigma}}(g, \zeta) = E_{\mathbb{S}^p}[\mathcal{C}(f, g, \zeta)] = \frac{1}{\nu_p} \int_{\mathbb{S}^p} \chi_{\tilde{\Sigma}}(L_{(g,f)}) \, d\mathbb{S}^p,$$

where $L_{(g,f)}$ is the great circle passing through g and f . Let $\mathcal{G}_{(d)} \subseteq V_{(d)}$ be the strong questor set defined in [BP, 11], endowed with its probability distribution. The probability that the algorithm outputs FAILURE is at most the expectation $E_{\mathcal{G}_{(d)}}[\Theta_{\tilde{\Sigma}}]$. By Theorem 7 of [BP, 11], the following equality holds:

$$E_{\mathcal{G}_{(d)}}[\Theta_{\tilde{\Sigma}}] = \frac{1}{\nu_{2N+1}} \int_{\mathbb{S}^{2N+1}} \frac{1}{\mathcal{D}} \sum_{\zeta \in V_{\mathbb{F}}(g)} \Theta_{\tilde{\Sigma}}(g, \zeta) \, d\mathbb{S}^{2N+1}.$$

Namely, this expectation satisfies:

$$E_{\mathcal{G}_{(d)}}[\Theta_{\tilde{\Sigma}}] = \frac{1}{\nu_{2N+1} \nu_p} \int_{\mathbb{S}^{2N+1} \times \mathbb{S}^p} \frac{1}{\mathcal{D}} \sum_{\zeta \in V_{\mathbb{F}}(g)} \chi_{\tilde{\Sigma}}(L_{(g,f)}) \, d\mathbb{S}^{2N+1} \, d\mathbb{S}^p.$$

In other terms,

$$E_{\mathcal{G}_{(d)}}[\Theta_{\tilde{\Sigma}}] = \frac{1}{\nu_{2N+1} \nu_p} \int_{\mathbb{S}^{2N+1} \times \mathbb{S}^p} \chi_{\tilde{\Sigma}}(L_{(g,f)}) \, d\mathbb{S}^{2N+1} \, d\mathbb{S}^p.$$

According to Proposition 19 and the Co-area Formula, we have:

$$E_{\mathcal{G}_{(d)}}[\Theta_{\tilde{\Sigma}}] = \frac{1}{\nu_{2N+1} \nu_p} \int_{\mathfrak{C}_M} \left(\int_{L_{(g,f)}} \chi_{\tilde{\Sigma}}(L_{(g,f)}) \frac{d_{\mathbb{P}}(g, \mathbb{S}^p)^{n-1}}{\partial_M(L_{(g,f)})^n} \, dL_{(g,f)} \right) \, d\mathfrak{C}_M.$$

Finally, as $d_{\mathbb{P}}(g, \mathbb{S}^p) \leq \partial_M(L_{(g,f)})$ we have

$$0 \leq E_{\mathcal{G}_{(d)}}[\Theta_{\tilde{\Sigma}}] \leq \frac{2\pi}{\nu_{2N+1}\nu_p} \int_{\mathcal{L}_M} \chi_{\tilde{\Sigma}}(L_{(g,f)}) \frac{1}{\partial_M(L_{(g,f)})} d\mathcal{L}_M.$$

As $\tilde{\Sigma}$ has zero measure in \mathcal{L}_M , we conclude $E_{\mathcal{G}_{(d)}}[\Theta_{\tilde{\Sigma}}] = 0$ and the claim of Corollary 8 follows. \square

5.2. Proof of Corollaries 9, 10 and 11. Again we use the same strategy based on [BP, 11]. Let us define the mapping $\Theta : V_{(d)} \rightarrow \mathbb{R}_+$ given by the following identity:

$$\Theta(g, \zeta) = E_{\mathbb{S}^p}[\mathcal{C}(f, g, \zeta)] = \frac{1}{\nu_p} \int_{\mathbb{S}^p} \mathcal{C}(f, g, \zeta) d\mathbb{S}^p,$$

where $d\mathbb{S}^p$ is the volume form associated to the Riemannian structure of \mathbb{S}^N and ν_p is the volume of \mathbb{S}^p .

Let $\mathcal{G}_{(d)} \subseteq V_{(d)}$ be the strong questor set defined in [BP, 11], endowed with its probability distribution. By Theorem 7 of [BP, 11], the following equality holds:

$$(5.1) \quad E_M[\text{Time}] = E_{\mathcal{G}_{(d)}}[\Theta] = \frac{1}{\nu_{2N+1}} \int_{\mathbb{S}^{2N+1}} \frac{1}{\mathcal{D}} \sum_{\zeta \in V_{\mathbb{F}}(g)} \Theta(g, \zeta) d\mathbb{S}^{2N+1},$$

where E denotes expectation, $\mathcal{D} = \prod_{i=1}^n d_i$ is the Bézout number associated to the list $(d) = (d_1, \dots, d_n)$, $d\mathbb{S}^{2N+1}$ the volume form in \mathbb{S}^{2N+1} and ν_{2N+1} the volume of this sphere.

Now observe that Equation (5.1) may be rewritten as:

$$E_M = \frac{1}{\nu_{2N+1}\nu_p} \int_{\mathbb{S}^{2N+1} \times \mathbb{S}^p} \frac{1}{\mathcal{D}} \sum_{\zeta \in V_{\mathbb{F}}(g)} \mathcal{C}(f, g, \zeta) d\mathbb{S}^{2N+1} d\mathbb{S}^p.$$

From the definition of $\mu_{\text{av}}^2(g)$, we immediately conclude:

$$E_M = \frac{1}{\nu_{2N+1}\nu_p} \int_{\mathbb{S}^{2N+1} \times \mathbb{S}^p} \left(\int_{L_{(g,f)}} \mu_{\text{av}}^2(h) dL_{(g,f)} \right) d\mathbb{S}^{2N+1} d\mathbb{S}^p.$$

In other words,

$$E_M = E_{(g,f) \in \mathbb{S}^{2N+1} \times \mathbb{S}^p} \left[\int_{L_{(g,f)}} \mu_{\text{av}}^2(h) dL_{(g,f)}(h) \right].$$

Then, Corollary 9 immediately follows from Theorem 4, whereas Corollary 10 immediately follows from Corollary 6.

As for Corollary 11, we apply the Co-area Formula and Proposition 19 to conclude:

$$E_M = \frac{1}{\nu_{2N+1}\nu_p} \int_{\mathcal{L}_M} \left(\int_{(g,f) \in \Phi^{-1}(L)} \frac{C(L_{(g,f)})}{NJ_{(g,f)}\Phi} d\Phi^{-1}(L) \right) d\mathcal{L}_M,$$

where

$$C(L_{(g,f)}) = \int_{L_{(g,f)}} \mu_{\text{av}}^2(h) dL_{(g,f)}.$$

As $L = L_{(g,f)}$, using Proposition 19 we conclude:

$$E_M = \frac{1}{\nu_{2N+1}\nu_p} \int_{\mathcal{L}_M} C(L) \left(\int_{\Phi^{-1}(L)} \frac{d_{\mathbb{F}}(g, \mathbb{S}(M))^{2N}}{\partial_M(L)^{2N+1}} d\Phi^{-1}(L) \right) d\mathcal{L}_M.$$

Namely,

$$E_M = \frac{1}{\nu_{2N+1}\nu_p} \int_{\mathcal{L}_M} \frac{C(L)}{\partial_M(L)} \left(\int_{\Phi^{-1}(L)} \frac{d_{\mathbb{P}}(g, \mathbb{S}(M))^{2N}}{\partial_M(L)^{2N}} d\Phi^{-1}(L) \right) d\mathcal{L}_M,$$

For great circles $L \in \mathfrak{C}_M$, this equals:

$$E_M = \frac{2}{\nu_{2N+1}\nu_p} \int_{\mathcal{L}_M} \frac{C(L)}{\partial_M(L)} \left(\int_L \frac{d_{\mathbb{P}}(g, \mathbb{S}(M))^{2N}}{\partial_M(L)^{2N}} dL \right) d\mathcal{L}_M.$$

Then, according to Lemma 27, this yields:

$$E_M = \frac{2B(\frac{2N+3}{2}, \frac{1}{2})}{\nu_{2N+1}\nu_p} \int_{\mathcal{L}_M} \frac{C(L)}{\partial_M(L)} d\mathcal{L}_M.$$

According to Proposition 7, this equality becomes:

$$E_M = \frac{2B(N + \frac{3}{2}, \frac{1}{2})}{B(N + 1 - \frac{p}{2}, \frac{1}{2}) \text{vol}[\mathcal{L}_M]} \frac{1}{\partial_M(L)} \int_{\mathcal{L}_M} \frac{1}{\partial_M(L)} \int_L \mu_{\text{av}}^2(h) dL d\mathcal{L}_M.$$

Namely, we proved

$$E_M = T(N, p) E_{\mathcal{L}_M} \left[\frac{1}{\partial_M(L)} \int_L \mu_{\text{av}}^2(h) dL \right],$$

where

$$T(N, p) = \frac{2B(N + \frac{3}{2}, \frac{1}{2})}{B(N + 1 - \frac{p}{2}, \frac{1}{2})},$$

and Corollary 11 follows. \square

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