

Implementation of a Near-Optimal Complex Root Clustering Algorithm

Rémi Imbach, Victor Y. Pan, Chee Yap

▶ To cite this version:

Rémi Imbach, Victor Y. Pan, Chee Yap. Implementation of a Near-Optimal Complex Root Clustering Algorithm. [Research Report] TU Kaiserslautern; City University of New York; Courant Institute of Mathematical Sciences, New York University. 2018. hal-01822137

HAL Id: hal-01822137 https://hal.science/hal-01822137

Submitted on 23 Jun 2018

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers. L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Implementation of a Near-Optimal Complex Root Clustering Algorithm

Rémi Imbach¹ *, Victor Y. Pan² **, and Chee Yap³ ***

¹ TU Kaiserslautern Email: imbach@mathematik.uni-kl.de www.mathematik.uni-kl.de/en/agag/members/ ² City University of New York Email: victor.pan@lehman.cuny.edu http://comet.lehman.cuny.edu/vpan/ ³ Courant Institute of Mathematical Sciences New York University, USA Email: yap@cs.nyu.edu www.cs.nyu.edu/yap/

Abstract. We describe Ccluster, a software for computing natural \mathcal{E} -clusters of complex roots in a given box of the complex plane. This algorithm from Becker et al. (2016) is near-optimal when applied to the benchmark problem of isolating all complex roots of an integer polynomial. It is one⁴ of the first implementations of a near-optimal algorithm for complex roots. We describe some low level techniques for speeding up the algorithm. Its performance is compared with the well-known MPSolve library and Maple.

1 Introduction

The problem of root finding for a polynomial f(z) is a classical problem from antiquity, but remains the subject of active research to the present [6]. We consider a classic version of root finding:

Local root isolation problem: **Given:** a polynomial $f(z) \in \mathbb{C}[z]$, a box $B_0 \subseteq \mathbb{C}$, $\varepsilon > 0$. **Output:** a set $\{\Delta_1, \dots, \Delta_k\}$ of pairwise-disjoint discs of radius $\leq \varepsilon$, each containing a unique root of f(x) in B_0 .

* Rémi's work has received funding from the European Unions Horizon 2020 research and innovation programme under grant agreement No. 676541.

 $^{^{\}star\star}$ Victor's work is supported by NSF Grants # CCF-1116736 and # CCF-1563942 and by PSC CUNY Award 698130048.

^{***} Chee's work is supported by NSF Grants # CCF-1423228 and # CCF-1564132.

⁴ Irina Voiculescu informed us that her student Dan-Andrei Gheorghe has independently implemented the same algorithm in a Masters Thesis Project (May 18, 2017) at Oxford University. Sewon Park and Martin Ziegler at KAIST, Korea, have implemented a modified version of Becker et al. (2016) for polynomials having only real roots being the eigenvalues of symmetric square matrices with real coefficients. See the technical report CS-TR-2018-415 at https://cs.kaist.ac.kr/research/techReport.

It is local because we only look for roots in a locality, as specified by B_0 . The local problem is useful in applications (especially in geometric computation) where we know where to look for the roots of interest. There are several variants of this problem: in the **global version**, we are not given B_0 , signifying that we wish to find all the roots of f. The global version is easily reduced to the local one by specifying a B_0 that contains all roots of f. If we omit ε , it amounts to setting $\varepsilon = \infty$, representing the pure isolation problem.

Our main interest is a generalization of root isolation, to the lesser-studied problem of root clustering [10, 12, 8]. It is convenient to introduce two definitions: for any set $S \subseteq \mathbb{C}$, let $Z_f(S)$ denote the set of roots of f in S, and let $\#_f(S)$ count the total multiplicity of the roots in $Z_f(S)$. Typically, S is a disc or a box. For boxes and discs, we may write kS (for any k > 0) to denote the dilation of S by factor k, keeping the same center. The following problem was introduced in [16]:

Local root clustering problem: Given: a polynomial f(z), a box $B_0 \subseteq \mathbb{C}$, $\varepsilon > 0$. Output: a set of pairs $\{(\Delta_1, m_1), \dots, (\Delta_k, m_k)\}$ where $-\Delta_i$'s are pairwise-disjoint discs of radius $\leq \varepsilon$, $-m_i = \#_f(\Delta_i) = \#_f(3\Delta_i)$ for all i, and $-Z_f(B_0) \subseteq \bigcup_{i=1}^k Z_f(\Delta_i)$.

This generalization of root isolation is necessary when we consider polynomials whose coefficients are non-algebraic (or when f(z) is an analytic function, as in [16]). The requirement that $\#_f(\Delta_i) = \#_f(3\Delta_i)$ ensures that our output clusters are **natural** [1]; a polynomial of degree d has at most 2d - 1 natural clusters (see [16, Lemma 1]). The local root clustering algorithm for analytic functions of [16] has termination proof, but no complexity analysis. By restricting f(z) to a polymomial, Becker et al. [2] succeeded in giving an algorithm and also its complexity analysis based on the geometry of the roots. When applied to the **benchmark problem**, where f(z) is an integer polynomial of degree d with L-bit coefficients, the algorithm can isolate all the roots of f(z) with bit complexity $O(d^2(L+d))$. Pan [13] calls such bounds near**optimal** (at least when $L \ge d$). The clustering algorithm studied in this paper comes from [1], which in turn is based on [2]. Previously, the Pan-Schönhage algorithm has achieved near-optimal bounds with divide-and-conquer methods [13], but [2, 1] was the first subdivision algorithm to achieve the near-optimal bound for complex roots. For real roots, Sagraloff-Mehlhorn [15] had earlier achieved near-optimal bound via subdivision.

Why the emphasis on "subdivision"? It is because such algorithms are implementable and quite practical (e.g., [14]). Thus the near-optimal real subdivision algorithm of [15] was implemented shortly after its discovery, and reported in [11] with excellent results. In contrast, all the asymptotically efficient root algorithms (not necessarily near-optimal) based on divide-and-conquer methods of the last 30 years have never been implemented; a proof-of-concept implementation of Schönhage's algorithm was reported in Gourdon's thesis [9]). Computer algebra systems mainly rely on algorithms with a priori guarantees of correctness. But in practice, algorithms without such guarantees are widely used. For complex root isolation, one of

3

the most highly regarded multiprecision software is MPSolve [3]. The original algorithm in MPSolve was based on Erhlich-Aberth (EA) iteration; but since 2014, a "hybrid" algorithm [4] was introduced. It is based on the secular equation, and combines ideas from EA and eigensolve [7]. These algorithms are inherently global solvers (they must approximate *all* roots of a polynomial simultaneously). Another theoretical limitation is that the global convergence of these methods is not proven.

In this paper, we give a preliminary report about Ccluster, our implementation of the root clustering algorithm from [1].



Fig. 1. Left: the connected components isolating all roots of the Bernoulli polynomial of degree 100. **Right:** the connected components isolating all roots of the Spiral polynomial of degree 64.

To illustrate the performance for the local versus global problem, consider the Bernoulli polynomials $\operatorname{Bern}_d(z) := \sum_{k=0}^d {d \choose k} b_{d-k} z^k$ where b_i 's are the Bernoulli numbers. Figure 1(Left) shows the graphical output of Ccluster for $\operatorname{Bern}_{100}(z)$. Table 1 has four timings τ_X (for $X = \ell, g, u, s$) in seconds: τ_ℓ is the time for solving the local problem over a box $B_0 = [-1,1]^2$; τ_g is the time for the global problem over the box $B_0 = [-150,150]^2$ (which contains all the roots). The other two timings from MPSolve (τ_u for unisolve, τ_s for secsolve) will be explained later. For each instance, we also indicate the numbers of solutions (#Sols) and clusters (#Clus). When #Sols equals #Clus, we know the roots are isolated. Subdivision algorithms like ours naturally solve the local problem, but MPSolve can only solve the global problem. But in applications where locality can be exploited, local methods may win, as seen in the last two rows of the table. The corresponding time for Maple's fsolve is also given; fsolve is not a guaranteed algorithm and may fail.

Overview of Paper In Section 2, we describe the experimental setup for Ccluster. Sections 3-5 describe some techniques for speeding up the basic algorithm. We conclude with Section 6.

	Ccluster loo	cal $(B_0 = [-1])$,1] ²)	Ccluster glob	oal $(B_0 = [-1;$	50,150] ²)	unisolve	secsolve	fsolve
d	(#Sols:#Clus)	(depth:size)	τ_{ℓ} (s)	(#Sols:#Clus)	(depth:size)	τ_g (s)	τ_u (s)	τ_s (s)	τ_f (s)
64	(4:4)	(9:164)	0.12	(64:64)	(17:1948)	2.10	0.13	0.01	0.1
128	(4:4)	(9:164)	0.34	(128:128)	(16:3868)	9.90	0.55	0.05	6.84
191	(5:5)	(9:196)	0.69	(191:191)	(17:5436)	32.5	2.29	0.16	50.0
256	(4:4)	(9:164)	0.96	(256:256)	(17:7300)	60.6	3.80	0.37	> 1000
383	(5:5)	(9:196)	2.06	(383:383)	(17:11188)	181	> 1000	1.17	> 1000
512	(4:4)	(9:164)	2.87	(512:512)	(16:14972)	456	> 1000	3.63	> 1000
767	(5:5)	(9:196)	6.09	(767:767)	(17:22332)	1413	> 1000	10.38	> 1000

Table 1. Bernoulli Polynomials with five timings: local (τ_{ℓ}) , global (τ_{ℓ}) , unisolve (τ_{ℓ}) , secsolve (τ_{ℓ}) and Maple's fsolve (τ_f) .

Implementation and Experiments 2

The main implementation of Ccluster is in C language. We have an interface for Julia⁵. We based our big number computation on the arb⁶ library. The arb library implements ball arithmetic for real numbers, complex numbers and polynomials with complex coefficients. Each arithmetic operation is carried out with error bounds.

Test Suite We consider 7 families of polynomials, classic ones as well as some new ones constructed to have interesting clustering or multiple root structure.

- (F1) The Bernoulli polynomial $\text{Bern}_d(z)$ of degree d is described in Section 1.
- (F2) The Mignotte polynomial $\operatorname{Mign}_d(z;a) := z^d 2(2^a z 1)^2$ for a positive integer a, has two roots whose separation is near the theoretical minimum separation bound.
- (F3) The Wilkinson polynomials $\operatorname{Wilk}_d(z) := \prod_{k=1}^d (z-k)$. (F4) The Spiral Polynomial $\operatorname{Spir}_d(z) := \prod_{k=1}^d \left(z \frac{k}{d}e^{4k\mathbf{i}\pi/n}\right)$. See Figure 1(Right) for $\text{Spir}_{64}(z)$.
- (F5) Wilkinson Multiple: WilkMul_(D)(z) := $\prod_{k=1}^{D} (z-k)^k$. WilkMul_(D)(z) has degree d = D(D+1)/2 where the root z = k has multiplicity k (for k = 1, ..., D).
- (F6) Mignotte Cluster: MignClu_d $(z;a,k) := x^d 2(2^az 1)^k(2^az + 1)^k$. This polynomial has degree d (assuming $d \ge 2k$) and has a cluster of k roots near 2^{-a} and a cluster of k roots near -2^{-a} .
- (F7) Nested Cluster: NestClu_(D)(z) has degree $d = 3^D$ and is defined by induction on D: NestClu₍₁₎(z) := $z^3 - 1$ with roots $\omega, \omega^2, \omega^3 = 1$ where $\omega = e^{2\pi i/3}$. Inductively, if the roots of $\texttt{NestClu}_{(D)}(z)$ are $\{r_j: j=1,\ldots,3^D\}$, then we define $\operatorname{NestClu}_{(D+1)}(z) := \prod_{j=1}^{3^D} \left(z - r_j - \frac{\omega}{16^D} \right) \left(z - r_j - \frac{\omega^2}{16^D} \right) \left(z - r_j - \frac{1}{16^D} \right)$ See Figure 2 for the natural ε -clusters of NestClu₍₃₎(z).

Timing Running times are sequential times on a Intel(R) Core(TM) i3 CPU 530 @ 2.93GHz machine with linux. Ccluster implements the algorithm described in [1] with differences coming from the improvements described in Sections 3-5 below. Unless explicitly specified, the value of ε for Ccluster is set to 2^{-53} ; roughly speaking, it falls back to asking for 15 guaranteed decimal digits.

⁵ https://julialang.org/. Download our code in https://github.com/rimbach/Ccluster.

⁶ http://arblib.org/. Download our code in https://github.com/rimbach/Ccluster.jl.



Fig. 2. Left: 3 clusters of NestClu₍₃₎ found with $\varepsilon = 1$. Right: Zoomed view of 9 clusters of NestClu₍₃₎ found with $\varepsilon = \frac{1}{10}$. Note: The initial box is in thick lines; the thin lines show the subdivisions tree.

MPSolve For external comparison, we use MPSolve. It was shown to be superior to major software such as Maple or Mathematica [3]. There are two root solvers in MPSolve: the original unisolve [3] which is based on the Ehrlich-Aberth iteration and the new hybrid algorithm called secsolve [4]. These are called with the commands mpsolve -au -Gi $-o\gamma$ -j1 and mpsolve -as -Gi $-o\gamma$ -j1 (respectively). -Gi means that MPSolve tries to find for each root a unique complex disc containing it, such that Newton iteration is guaranteed to converge quadratically toward the root starting from the center of the disc. $-o\gamma$ means that $10^{-\gamma}$ is used as an escape bound, *i.e.*, the algorithm stops when the complex disc containing the root has radius less that $10^{-\gamma}$, regardless of whether it is isolating or not. Unless explicitly specified, we set $\gamma = 16$. -j1 means that the process is not parallelized. Although MPSolve does not do general local search, it has an option to search only within the unit disc. This option does not seem to lead to much improvement.

3 Improved Soft Pellet Test

The key predicate in [1] is a form of Pellet test denoted $\widetilde{T}_k^G(\Delta, k)$ (with implicit f(z)). This is modified in Figure 3 by adding an outer while-loop to control the number of Graeffe-Dandelin iterations. We try to get a definite decision (i.e., anything other than a **unresolved**) from the soft comparison for the current Graeffe iteration. This is done by increasing the precision L for approximating the coefficients of \tilde{f} in the innermost while-loop. Thus we have two versions of our algorithm: (V1) uses the original $\widetilde{T}_k^G(\Delta, k)$ in [1], and (V2) uses the modified form in Figure 3. Let τ V1 and τ V2 be timings for the 2 versions. Table 2 shows the time τ V1 (in seconds) and the ratio τ V1/ τ V2. We see that (V2) achieves a consistent 2.3 to 3-fold speed up.

ratio $\tau V1/\tau V2$. We see that (V2) achieves a consistent 2.3 to 3-fold speed up. In (V2), as in [1], we use $\widetilde{T}_0^G(\Delta)$ (defined as $\widetilde{T}_k^G(\Delta, 0)$) to prove that a box B has no root. We propose a new version (V3) that uses $\widetilde{T}_*^G(\Delta)$ (defined as $\widetilde{T}_k^G(\Delta, d)$, where d is the degree of f) instead of $\widetilde{T}_0^G(\Delta)$ to achieve this goal: instead of just

```
\widetilde{T}_k^G(\Delta, k)
                 \triangleleft f(z) is implicit argument
      Output: r \in \{-1, 0..., k\}
                 ASSERT: if r \ge 0, then \#_f(\Delta) = r
            L \leftarrow 53, d \leftarrow \deg(f), N \leftarrow 4 + \lceil \log_2(1 + \log_2(d)) \rceil, i \leftarrow 0
            \tilde{f} \leftarrow \text{getApproximation}(f, L)
            \tilde{f} \leftarrow \mathsf{TaylorShift}(\tilde{f}, \Delta)
            While i < N
                  Let \overline{\tilde{f}} be the i-th Graeffe iteration of \tilde{f}
                  r \leftarrow 0
                  While r < k
                       j \leftarrow \texttt{IntCompare}(|	ilde{f}|_r, \sum_{k 
eq r} |	ilde{f}|_k, 2^{-L}) a
                       While j = unresolved
                             L \leftarrow 2L
                             \tilde{f} \leftarrow \text{getApproximation}(f, L)
                             \tilde{f} \leftarrow \mathsf{TaylorShift}(\tilde{f}, \Delta)
                             Let \tilde{f} be i-th Graeffe iteration of \tilde{f}
                             j \leftarrow \texttt{IntCompare}(|\tilde{f}|_r, \sum_{k \neq r} |\tilde{f}|_k, 2^{-L})
                       If j = true then Return r
                       r \leftarrow r+1
                 i \leftarrow i + 1
            Return -1
<sup>a</sup> IntCompare(\tilde{a}, \tilde{b}, 2^{-L}) compares L-bit approximations of real
  numbers a and b. It returns true (resp. false) only if a > b (resp.
  a < b). It returns unresolved when L is too small to conclude.
```

Fig. 3. $\widetilde{T}_{k}^{G}(\Delta, k)$. $|\widetilde{f}|_{i}$ is the absolute value of the coefficient of the monomial of degree *i* of \widetilde{f} , for $0 \le i \le d$.

	V1		V2		V3		
	(n1, n2, n3)	τV1	(n1, n2, n3)	$\tau V1/\tau V2$	(n1, n2, n3)	$\tau V1/\tau V3$	
$Bern_{64}(z)$	(2308,686,20223)	19.6	(2308,686,6028)	2.84	(2308,8,2291)	7.06	
$Mign_{64}(z; 14)$	(2060,622,18018)	17.3	(2060,622,5326)	3.03	(2060,20,2080)	7.68	
$Wilk_{64}(z)$	(2148,674,18053)	23.6	(2148,674,5692)	2.74	(2148,0,2140)	7.23	
$Spir_{64}(z)$	(2512,728,22176)	22.2	(2512,728,6596)	2.39	(2512,15,2670)	4.46	
$WilkMul_{(11)}(z)$	(724,202,6174)	9.69	(724,202,2684)	2.30	(724,18,2065)	3.37	
MignClu ₆₄ (z; 14, 3)	(2092,618,18515)	20.0	(2092,618,5600)	3.00	(2092,12,2481)	6.57	
$NestClu_{(4)}(z)$	(3532,1001,30961)	90.2	(3532,1001,9654)	3.09	(3532,24,4588)	6.81	

Table 2. Solving within the initial box $[-50, 50]^2$ with $\varepsilon = 2^{-53}$ with versions (V1), (V2) and (V3) of Ccluster. n1: number of discarding tests. n2: number of discarding tests returning -1 (inconclusive). n3: total number of Graeffe iterations. τ V1 (resp. τ V2, τ V3): sequential time for V1 (resp. V2, V3) in seconds.

showing that *B* has no root, it upper bounds $\#_f(B)$. Although counter-intuitive, this yields a substantial improvement because it led to fewer Graeffe iterations overall. The timing for (V3) is τ V3, but we display only the ratio τ V1/ τ V3 in the last column of Table 2. This ratio shows that (V3) enjoys a 3.3-7.7 fold speedup. Comparing *n*3 for (V2) and (V3) explains this speedup.

7

4 Filtering

A technique for speeding up the evaluation of predicates is the idea of filters (e.g., [5]). The various Pellet tests can be viewed as a box predicate C that maps a box $B \subseteq \mathbb{C}$ to a value⁷ in {**true**, **false**}. If C^- is another box predicate with property that $C^{-}(B) =$ false implies C(B) = false, we call C^{-} a falsehood filter. If C^{-} is efficient relatively to C, and "efficacious" (informally, C(B) = false is likely to yield $C^{-}(B) =$ false), then it is useful to first compute $C^{-}(B)$. If $C^{-}(B) =$ false, we do not need to compute C(B). The predicate C_0 used in Ccluster is defined as follows: $C_0(B)$ is true if $\widetilde{T}^G_*(\Delta_B)$ returns 0 (then B contains no root of f) and is false if $\widetilde{T}^G_*(\Delta_B)$ returns -1 or k>0 (then B may contain some roots of f). We next present the falsehood filter $C_0^-(B)$ for C_0 .

Let f_{Δ} denote the Taylor shift of f in Δ , $f_{\Delta}^{[i]}$ its *i*-th Graeffe iterate, $(f_{\Delta}^{[i]})_j$ the *j*-th coefficient of $f_{\Delta}^{[i]}$, and $|f_{\Delta}^{[i]}|_j$ the absolute value of the *j*-th coefficient. Let d be the degree of f. The assertion below is a direct consequence of the classical test of

Pellet (see [2][p. 12]) and justify the correctness of our filters: (A) if $|f_{\Delta}^{[N]}|_0 \leq |f_{\Delta}^{[N]}|_1 + |f_{\Delta}^{[N]}|_d$ then $\widetilde{T}_*^G(\Delta)$ returns -1 or k > 0. Our C_0^- filter computes $|f_{\Delta}^{[N]}|_0$, $|f_{\Delta}^{[N]}|_1$ and $|f_{\Delta}^{[N]}|_d$ and checks hypothesis of (A) using IntCompare. $|f_{\Delta}^{[N]}|_0$ and $|f_{\Delta}^{[N]}|_d$ can respectively be computed as $(|f_{\Delta}|_0)^{2^N}$ and $(|f_{\Delta}|_d)^{2^N}$. $|f_{\Delta}^{[N]}|_1$ can be computed with the following well known formula:

$$(f_{\Delta}^{[i+1]})_{k} = (-1)^{k} ((f_{\Delta}^{[i]})_{k})^{2} + 2\sum_{j=0}^{k-1} (-1)^{j} (f_{\Delta}^{[i]})_{j} (f_{\Delta}^{[i]})_{2k-j}$$
(1)

Obtaining $|f_{\Delta}^{[N]}|_1$ with eq. (1) requires to know $2^{N-1} + 1$ coefficients of $f_{\Delta}^{[1]}$, $2^{N-2} + 1$ coefficients of $f_{\Delta}^{[2]}$,..., and finally $3 = 2^1 + 1$ coefficients of $f_{\Delta}^{[N-1]}$. In particular, it requires to compute entirely the iterations $f_{\Delta}^{[i]}$ such that $2^{N-i} \leq d$, and it is possible to do it more efficiently that with eq. (1) (for instance with the formula given in definition 2 of [2]).

Our C_0^- filter takes as input a precision L, the Taylor shift f_{Δ} of the L bit approximation of f and its *i*-th Graeffe iteration $f_{\Delta}^{[i]}$ such that $2^{N-i} \leq \frac{d}{4}$ and $2^{N-(i+1)} > \frac{d}{4}$. It computes $|f_{\Delta}^{[N]}|_0$, $|f_{\Delta}^{[N]}|_d$ and the $2^{N-j}+1$ first coefficients of $f_{\Delta}^{[j]}$ for $i < j \le N$ with eq. (1). Then it checks the hypothesis of (A) using IntCompare, and returns false if it is verified, and true otherwise. In practice, it is implemented within the procedure implementing $T^G_*(\Delta_B)$.

Incorporating C_0^- into Version (V3), we obtain (V4) and the speed up can be seen in Table 3. Filtering with C_0^- becomes more effective as degree grows and this is because one has $2^{N-i} \leq \frac{d}{4}$ for smaller *i* (recall that $N = 4 + \lceil \log_2(1 + \log_2(d)) \rceil$).

⁷ We treat two-valued predicates for simplicity; the discussion could be extended to predicates (like \widetilde{T}^G_*) which returns a finite set of values.

8

		V3			V4
		n3	τV3	n3	$\tau V3/\tau V4$
	d = 64	2291	2.61	2084	1.08
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	1.13				
$\operatorname{Bern}_d(z)$	d = 256	8847	94.5	7714	1.19
	d = 512	15983	620	11664	1.42
	d = 767	19804	1832	13863	1.53
	(d,a) = (64,14)	2080	2.41	1808	1.22
Minn (n. a)	(d,a) = (128, 14)	3899	12.1	3257	1.21
$\operatorname{Mign}_d(z;a)$	(d,a) = (256, 14)	7605	88.3	6339	1.33
	(d,a) = (512, 14)	$\begin{array}{ c c c c c c c c c c c c c c c c c c c$			
	d = 64	2140	3.27	1958	1.05
11271- (_)	d = 128	2240	10.0	1942	1.09
$WIIK_d(z)$	d = 256	2414	36.6	2108	1.21
	d = 512	2557	129	$\begin{array}{c c c c c c c c c c c c c c c c c c c $	
	d = 64	2670	4.43	2364	1.08
Crim (a)	d = 128	5090	28.8	4405	1.07
$\begin{aligned} & \texttt{Wilk}_d(z) \\ & \texttt{Spir}_d(z) \\ & \texttt{WilkMul}_{(D)}(z) \end{aligned}$	d = 256	9746	182	8529	1.10
	d = 512	19159	1340	14786	1.19
	(D,d) = (11,66)	$\begin{array}{c c c c c c c c c c c c c c c c c c c $	1.14		
$Bern_d(z)$ $Mign_d(z;a)$ $Wilk_d(z)$ $Spir_d(z)$ $WilkMul_{(D)}(z)$ $MignClu_d(z;a,k)$ $WilkMul_d(z)$	(D,d) = (12,78)	2313	3.95	2053	1.12
	(D,d) = (13,91)	2649	5.89	2336	1.18
	(D,d) = (14,105)	2892	8.56	2537	1.29
	(d,a,k) = (64,14,3)	2481	2.94	2145	1.13
Migm (1) (a: a k)	(d, a, k) = (128, 14, 3)	4166	14.4	3555	1.16
$\operatorname{HighCiu}_d(z, a, \kappa)$	(d, a, k) = (256, 14, 3)	7658	86.0	6523	1.27
	(d, a, k) = (512, 14, 3)	15044	650	10472	1.63
	(D,d) = (4,27)	1628	0.77	1459	1.07
Nest Clures (7)	(D,d) = (5,81)	4588	13.2	4085	1.12
$\texttt{NestClu}_{(D)}(z)$	(D,d) = (6,243)	13056	358	11824	1.26

Table 3. Solving within the initial box $[-50, 50]^2$ with $\varepsilon = 2^{-53}$ with versions (V3), (V4) of Ccluster. n3: number of Graeffe iterations. τ V3 and τ V4: sequential time in seconds.

5 Escape Bound

The ε parameter is usually understood as the precision desired for roots. But we can also view it as an escape bound for multiple roots as follows: we do not refine a disc that contains a simple root, even if its radius is $\geq \varepsilon$. But for clusters of size greater than one, we only stop when the radius is $< \varepsilon$. MPSolve has a similar option. This variant of (V4) is denoted (V4'). We see from Table 4 that (V4') gives a modest improvement (up to 25% speedup) over (V4) when $-\log \varepsilon = 53$. This improvement generally grows with $-\log \varepsilon$ (but WilkMul₍₁₁₎(z) shows no difference).

		(V4)		(V4')				
ε:	2 ⁻⁵³	2^{-530}	2^{-5300}	2 ⁻⁵³	2^{-530}	2^{-5300}		
	τ53 (s)	$\tau 530/\tau 53$	$\tau 5300/\tau 53$	τ53 (s)	$\tau 530/\tau 53$	$\tau 5300/\tau 53$		
$Bern_{64}(z)$	2.42	1.26	4.22	1.99	0.94	0.94		
$Mign_{64}(z; 14)$	1.97	1.63	4.56	1.61	1.45	1.38		
$Wilk_{64}(z)$	3.22	1.10	2.16	2.91	0.96	1.01		
$Spir_{64}(z)$	4.09	1.33	5.25	3.05	0.95	0.95		
$WilkMul_{(11)}(z)$	2.51	1.12	2.03	2.50	1.13	1.98		
$MignClu_{64}(z; 14, 3)$	2.60	1.89	4.15	2.20	1.70	1.80		
$NestClu_4(z)$	11.9	1.08	2.67	10.4	1.00	0.99		

Table 4. Solving within the box $[-50,50]^2$ with versions (V4) and (V4') of Ccluster with three values of ε . τ 53 (resp. τ 530, τ 5300): sequential time for (V4) and (V4') in seconds.

g

6 Conclusion

Implementing subdivision algorithms is relatively easy but achieving state-of-art performance requires much optimization and low-level development. This paper explores several such techniques. We do well compared to fsolve in Maple, but the performance of MPSolve is superior to the global version of Ccluster. But Ccluster can still shine when looking for local roots or when ε is large.

References

- R. Becker, M. Sagraloff, V. Sharma, J. Xu, and C. Yap. Complexity analysis of root clustering for a complex polynomial. In *Proceedings of the ACM on International Symposium on Symbolic and Algebraic Computation*, pages 71–78. ACM, 2016.
- R. Becker, M. Sagraloff, V. Sharma, and C. Yap. A near-optimal subdivision algorithm for complex root isolation based on the pellet test and newton iteration. *Journal of Symbolic Computation*, 86:51–96, 2018.
- 3. D. A. Bini and G. Fiorentino. Design, analysis, and implementation of a multiprecision polynomial rootfinder. *Numerical Algorithms*, 23(2-3):127–173, 2000.
- D. A. Bini and L. Robol. Solving secular and polynomial equations: A multiprecision algorithm. Journal of Computational and Applied Mathematics, 272:276–292, 2014.
- H. Brönnimann, C. Burnikel, and S. Pion. Interval arithmetic yields efficient dynamic filters for computational geometry. *Discrete Applied Mathematics*, 109(1-2):25–47, 2001.
- I. Z. Emiris, V. Y. Pan, and E. P. Tsigaridas. Algebraic algorithms. In *Computing Handbook, Third Edition: Computer Science and Software Engineering*, pages 10: 1–30. Chapman and Hall/CRC, 2014.
- 7. S. Fortune. An iterated eigenvalue algorithm for approximating roots of univariate polynomials. *Journal of Symbolic Computation*, 33(5):627–646, 2002.
- M. Giusti, G. Lecerf, B. Salvy, and J.-C. Yakoubsohn. On location and approximation of clusters of zeros of analytic functions. *Foundations of Computational Mathematics*, 5(3):257–311, 2005.
- 9. X. Gourdon. *Combinatoire, Algorithmique et Géométrie des Polynomes*. PhD thesis, École Polytechnique, 1996.
- V. Hribernig and H. J. Stetter. Detection and validation of clusters of polynomial zeros. Journal of Symbolic Computation, 24(6):667–681, 1997.
- A. Kobel, F. Rouillier, and M. Sagraloff. Computing real roots of real polynomials... and now for real! In *Proceedings of the ACM on International Symposium on Symbolic* and Algebraic Computation, pages 303–310. ACM, 2016.
- X.-M. Niu, T. Sakurai, and H. Sugiura. A verified method for bounding clusters of zeros of analytic functions. *Journal of computational and applied mathematics*, 199(2):263– 270, 2007.
- 13. V. Y. Pan. Univariate polynomials: nearly optimal algorithms for numerical factorization and root-finding. *Journal of Symbolic Computation*, 33(5):701–733, 2002.
- 14. F. Rouillier and P. Zimmermann. Efficient isolation of polynomial's real roots. *Journal of Computational and Applied Mathematics*, 162(1):33–50, 2004.
- 15. M. Sagraloff and K. Mehlhorn. Computing real roots of real polynomials. *Journal of Symbolic Computation*, 73:46–86, 2016.
- C. Yap, M. Sagraloff, and V. Sharma. Analytic root clustering: A complete algorithm using soft zero tests. In *Conference on Computability in Europe*, pages 434–444. Springer, 2013.