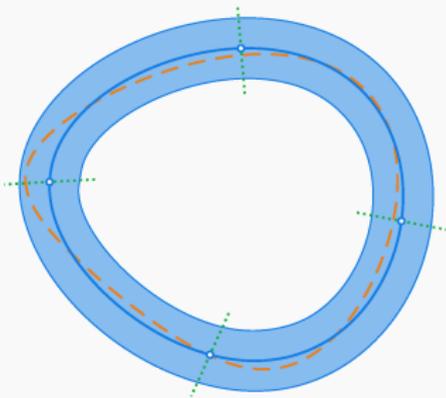


Computing Abelian Integrals in Hilbert's 16th Problem: A Challenge for Validated Numerics

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ANR NUSCAP First Meeting

April 27, 2021



Computer-Assisted Proofs and Hilbert's 16th Problem

Some famous computer-assisted proofs in analysis

- Universality of the Feigenbaum constants
(*O. Lanford, 1982*)
- Proof of the Kepler conjecture
(*T. Hales, 1998*)
- The Lorenz strange attractor
(*W. Tucker, 2002*)
- Chaos in the Kuramoto–Sivashinsky equations
(*D. Wilczak, 2003*)
- Equilibria in the 5-body problem
(*A. Albouy and V. Kaloshin, 2021*)

Contributions of Computer Science

- Validated Numerics
- Floating-point Arithmetics and Numerical Analysis
- Computer Algebra
- Approximation Theory
- Convex Optimization
- Formal Methods and Formal Proof

Computational Challenge: Abelian Integrals

$$\int_{\Gamma(\mathfrak{h})} \mathbf{P}(x, y) dy - \mathbf{Q}(x, y) dx$$

polynomial or rational functions

oval $\mathfrak{H}(x, y) = \mathfrak{h}$ with \mathfrak{H} polynomial or rational

The diagram illustrates the components of an Abelian integral. The integral is taken over a curve $\Gamma(\mathfrak{h})$. The integrand consists of two terms: $\mathbf{P}(x, y) dy$ and $-\mathbf{Q}(x, y) dx$. The functions \mathbf{P} and \mathbf{Q} are highlighted in green circles, with a green arrow pointing to the text "polynomial or rational functions". The curve $\Gamma(\mathfrak{h})$ is highlighted in a blue circle, with a blue arrow pointing to the text "oval $\mathfrak{H}(x, y) = \mathfrak{h}$ with \mathfrak{H} polynomial or rational".

Computational Challenge: Abelian Integrals

The diagram shows the integral $\int_{\Gamma(\mathfrak{h})} P(x, y) dy - Q(x, y) dx$. The integrand consists of two terms, $P(x, y)$ and $Q(x, y)$, each enclosed in a green circle. Two green arrows point from these circles to the text "polynomial or rational functions" above them. A blue circle containing $\Gamma(\mathfrak{h})$ has a blue arrow pointing to the text "oval $\mathfrak{H}(x, y) = \mathfrak{h}$ with \mathfrak{H} polynomial or rational" below it.

polynomial or rational functions

$$\int_{\Gamma(\mathfrak{h})} P(x, y) dy - Q(x, y) dx$$

oval $\mathfrak{H}(x, y) = \mathfrak{h}$ with \mathfrak{H} polynomial or rational

GOALS:

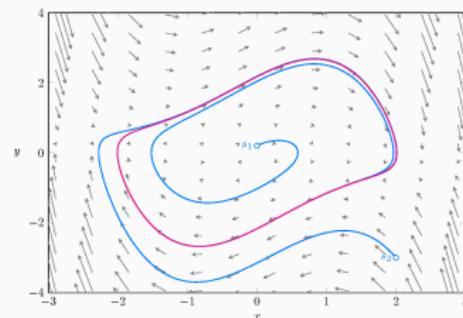
- Very high accuracy
- Efficient algorithm with quasi-linear complexity w.r.t. accuracy digits
- Rigorous and tight error bounds
- Certified calculator checked by a proof assistant

Hilbert's 16th Problem

Hilbert's 16th problem (second part)

For a given integer n , what is the maximum number $\mathcal{H}(n)$ of **limit cycles** a **polynomial** vector field of degree **at most n** in the plane can have?

D. Hilbert, International Congress of Mathematicians, Paris, 1900



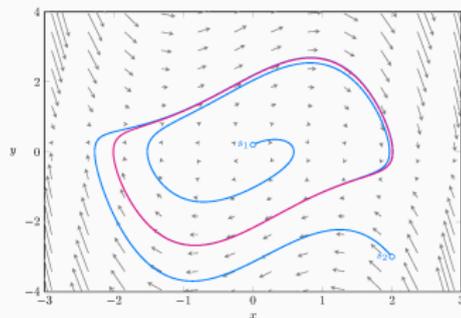
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- 1981: Y. S. Il'Yashenko found a major gap in Dulac's proof
- 1991: New proofs of Dulac's result by Y. S. Il'Yashenko and J. Écalle
- But even $\mathcal{H}(2) < \infty$ is open!

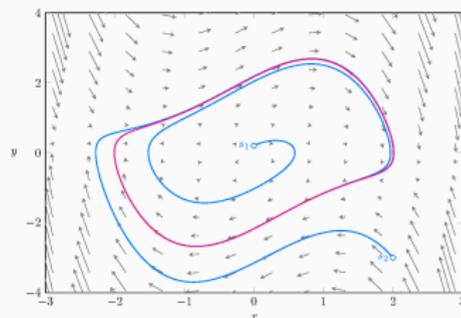


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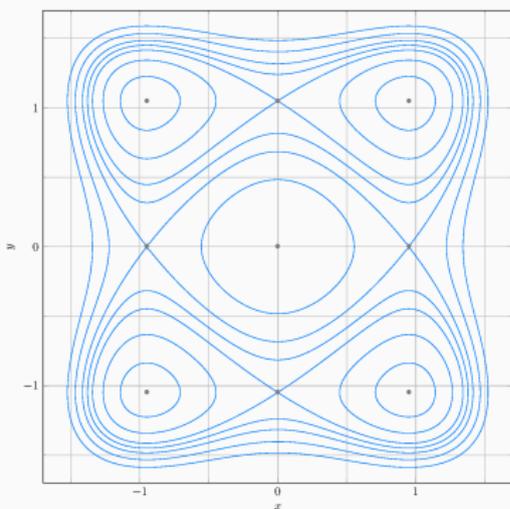
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 - But even $\mathcal{H}(2) < \infty$ is open!
 - Some lower bounds:
 $\mathcal{H}(2) \geq 4$, $\mathcal{H}(3) \geq 13$, $\mathcal{H}(4) \geq 28$
- ⇒ major role of computer-assisted proofs



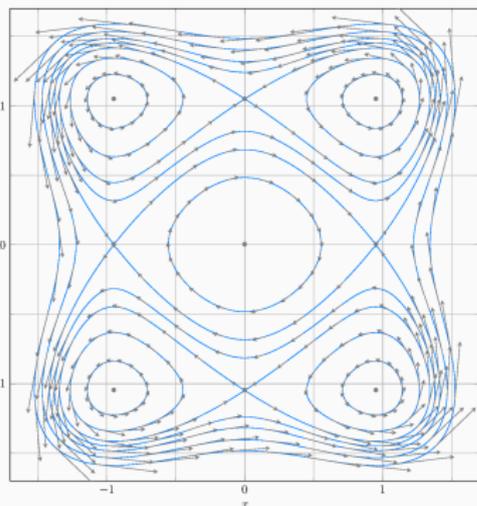
Infinitesimal Hilbert's 16th Problem and Abelian Integrals



$$H(x, y) = \left(x^2 - \frac{9}{10}\right)^2 + \left(y^2 - \frac{11}{10}\right)^2$$

T. Johnson, A quartic system with
twenty-six limit cycles, *Experimental
Mathematics*, 2011

Infinitesimal Hilbert's 16th Problem and Abelian Integrals

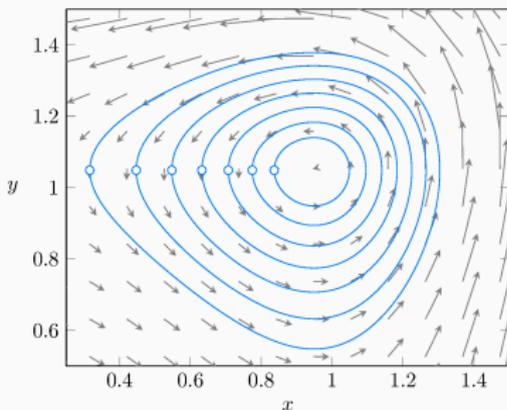


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$$\begin{cases} \dot{x} = -H'_y(x, y) = 4y \left(y^2 - \frac{11}{10}\right) \\ \dot{y} = H'_x(x, y) = 4x \left(x^2 - \frac{9}{10}\right) \end{cases}$$

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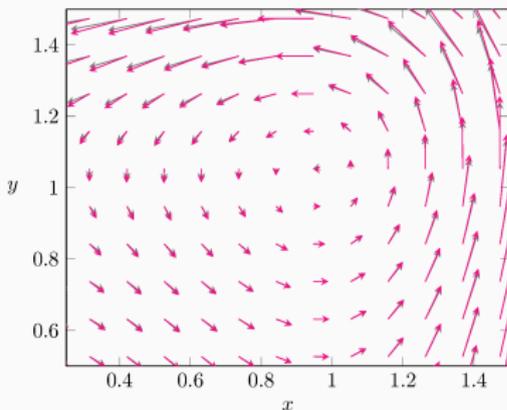


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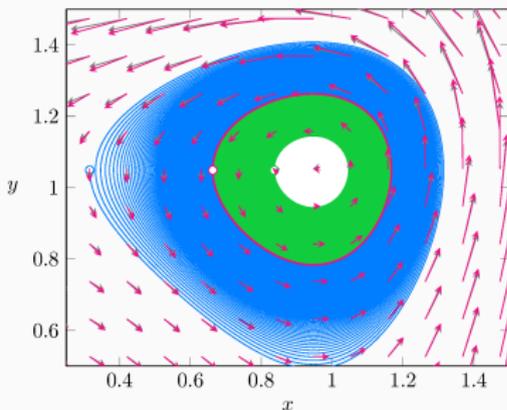


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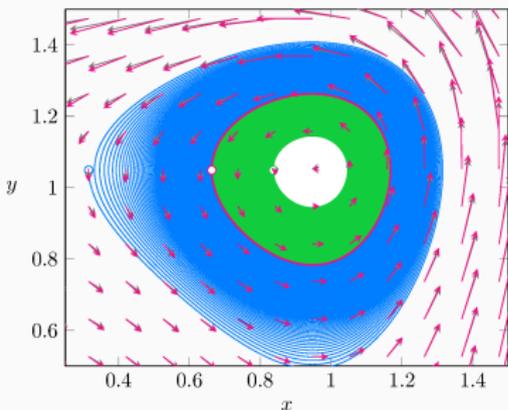


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Infinitesimal Hilbert's 16th Problem and Abelian Integrals



Infinitesimal Hilbert's 16th problem

Given n , what is the maximal number $Z(n)$ of limit cycles a perturbed Hamiltonian vector field of the form:

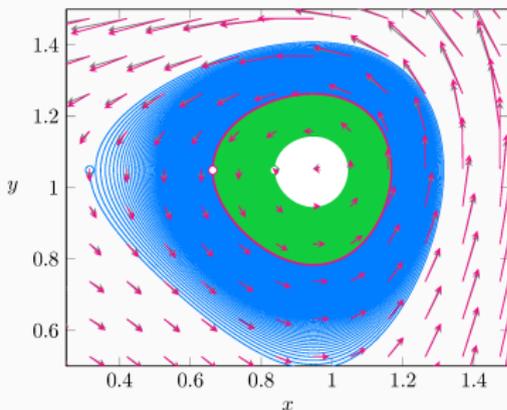
$$\begin{cases} \dot{x} = -H'_y(x, y) + \varepsilon P(x, y) \\ \dot{y} = H'_x(x, y) + \varepsilon Q(x, y) \end{cases}$$

can have when $\varepsilon \rightarrow 0$, with:

- $H(x, y)$ a polynomial potential function of degree $n + 1$
- P, Q polynomial perturbations of degree n

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Infinitesimal Hilbert's 16th Problem and Abelian Integrals



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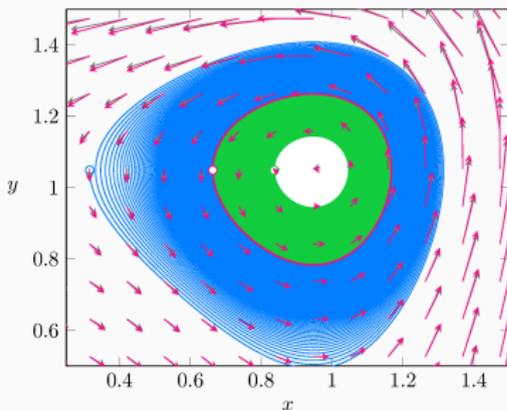
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- $\mathcal{Z}(n) < \infty$ for all n
- Pessimistic upper bounds

Infinitesimal Hilbert's 16th Problem and Abelian Integrals



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Poincaré-Pontryagin Theorem

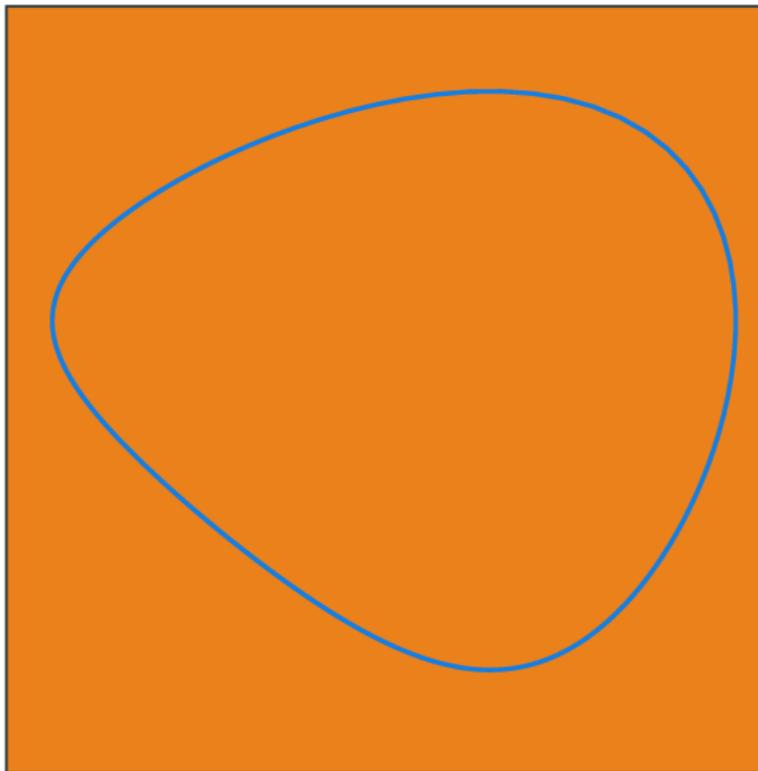
Limit cycles when $\varepsilon \rightarrow 0$ are given by the zeros of the Abelian integral:

$$\mathcal{I}(h) = \int_{\Gamma(h)} P(x, y)dy - Q(x, y)dx$$

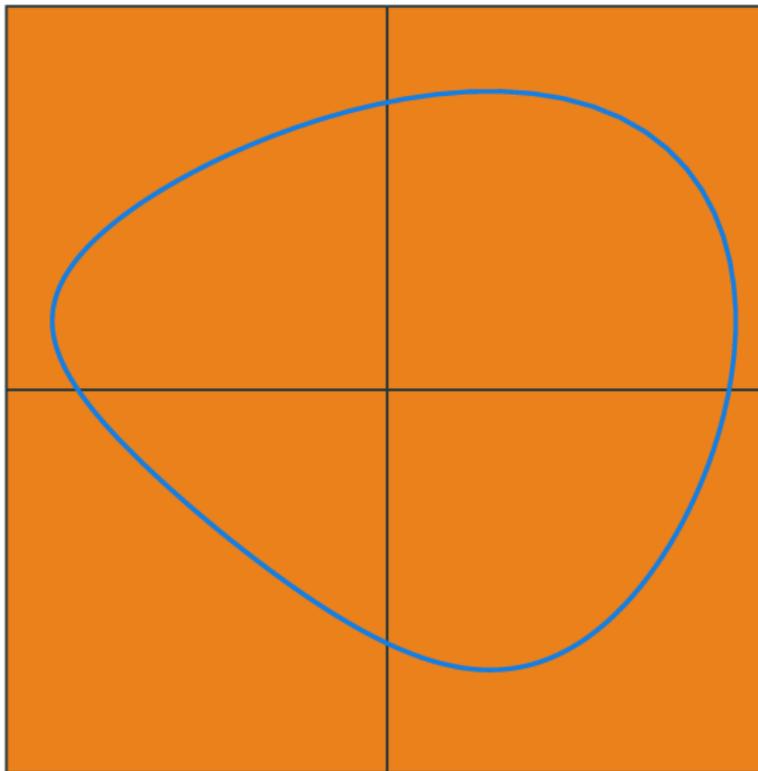
Green's theorem on $\mathcal{J}(\mathbf{h})$:

$$\int_{\Gamma(\mathbf{h})} P(x, y)dy - Q(x, y)dx = \int_{\mathbf{D}(\mathbf{h})} (P'_x(x, y) + Q'_y(x, y)) dx dy$$

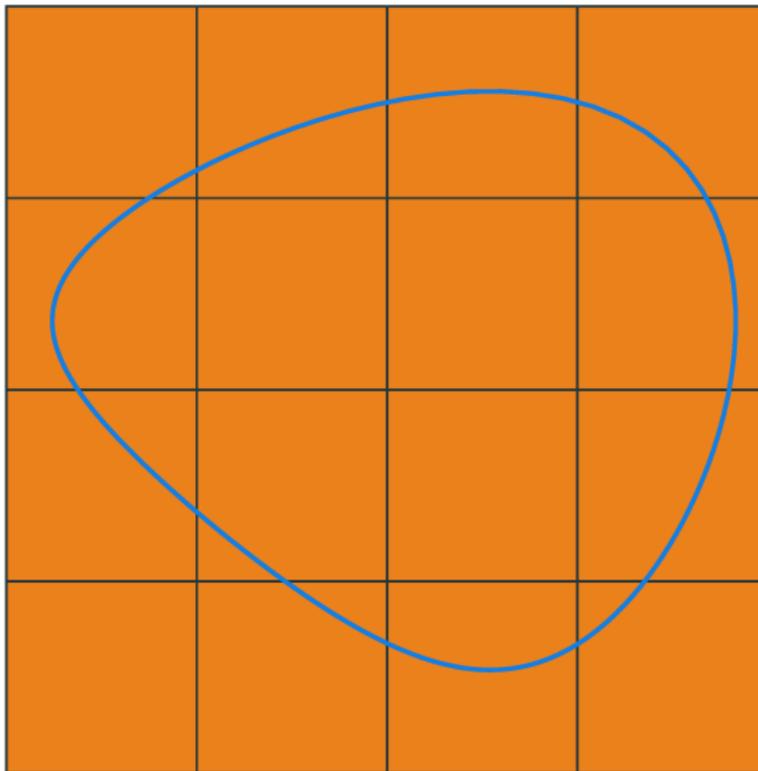
T. Johnson and W. Tucker's Rigorous Subdivision Algorithm



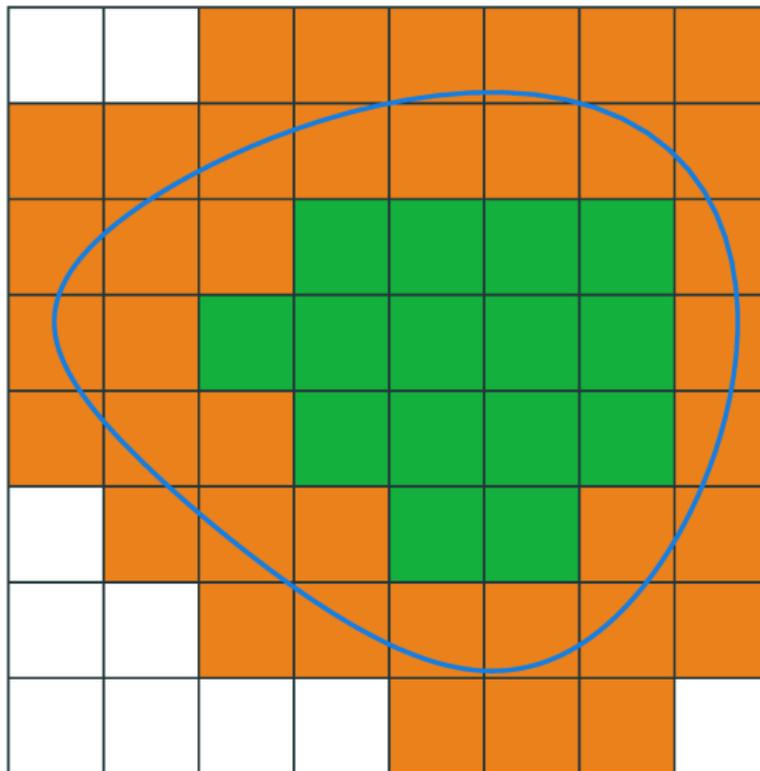
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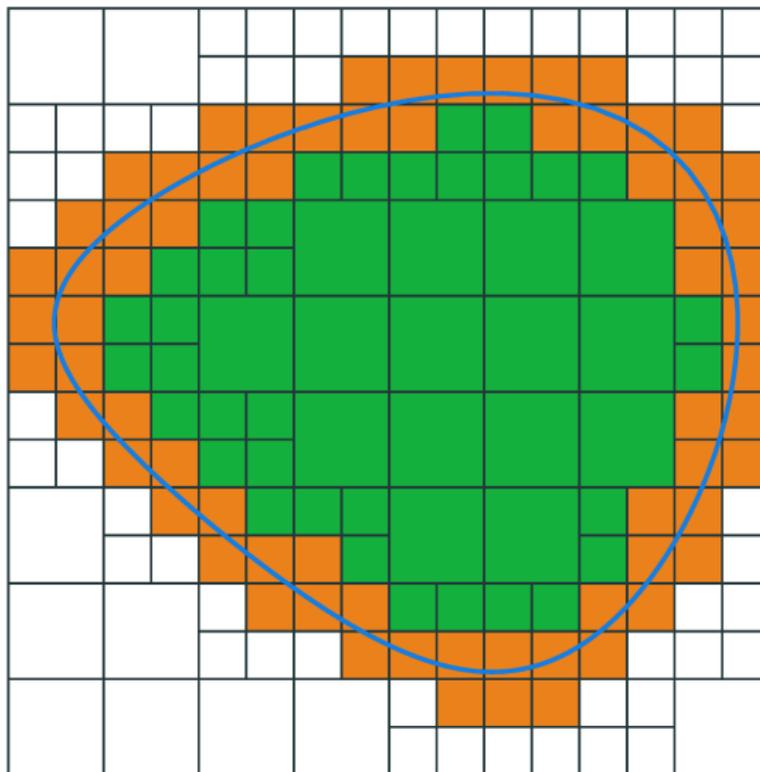
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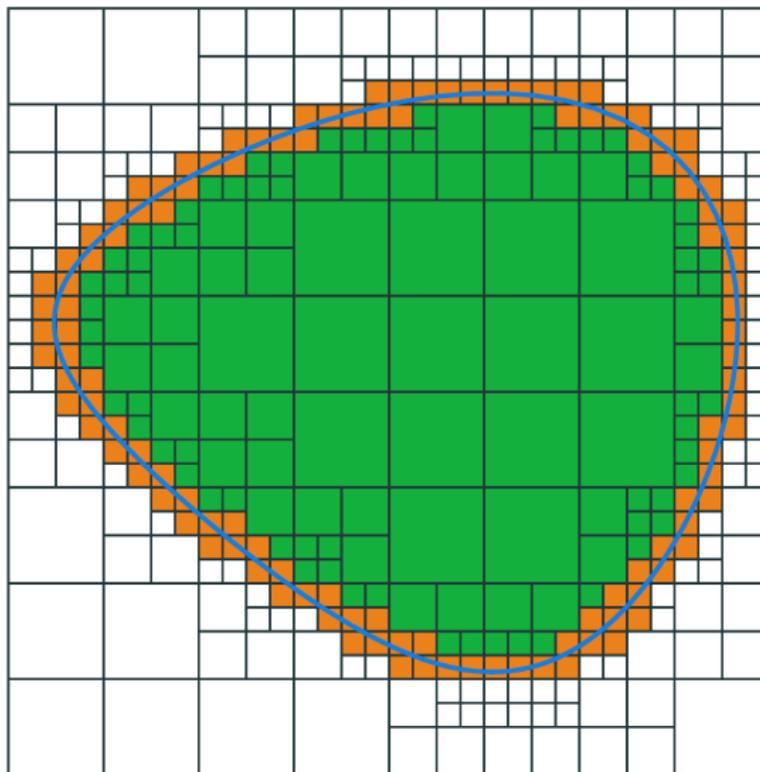
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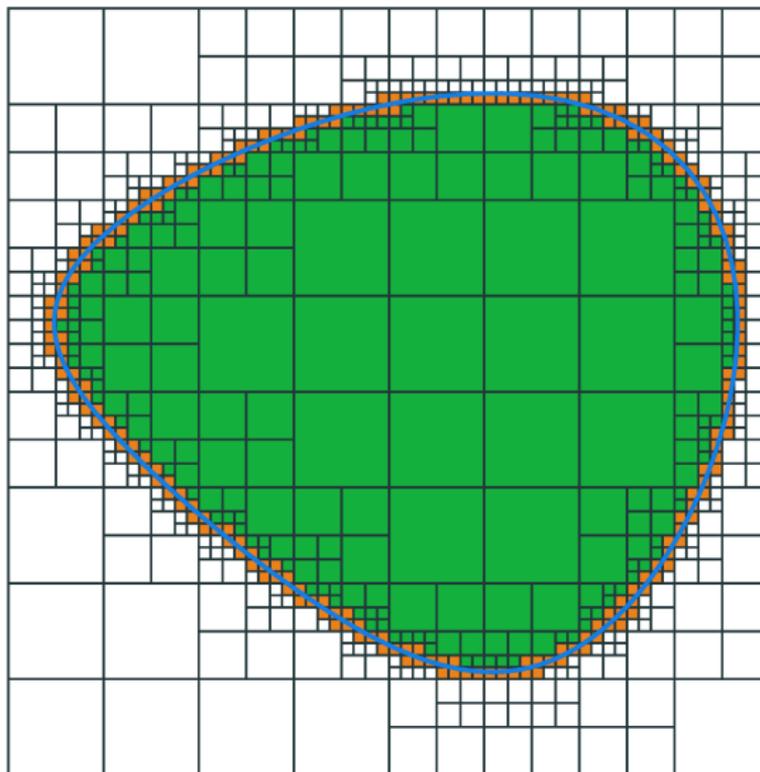
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Different Approches to the Computation of Abelian Integrals

- Green theorem + subdivision [*JohnsonTucker2011*]
- Rigorous integration along the vector field [*CAPD, ...*]
- D-finite (Picard-Fuchs) equation [*LairezMezzarobbaSafey2019*]

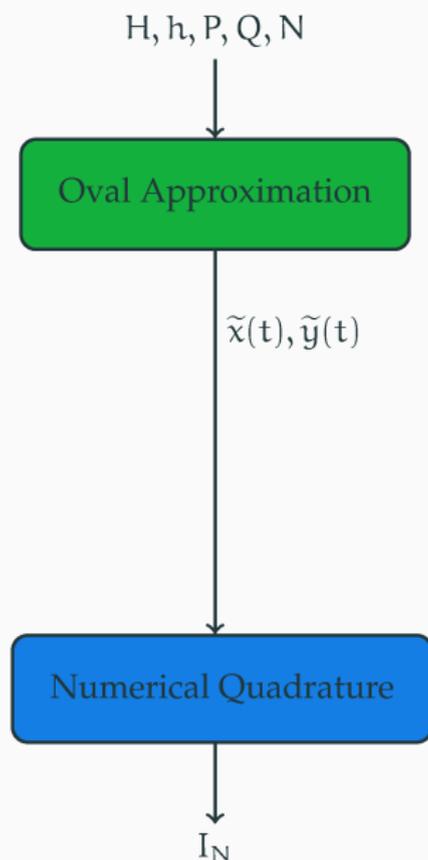
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Our approach:

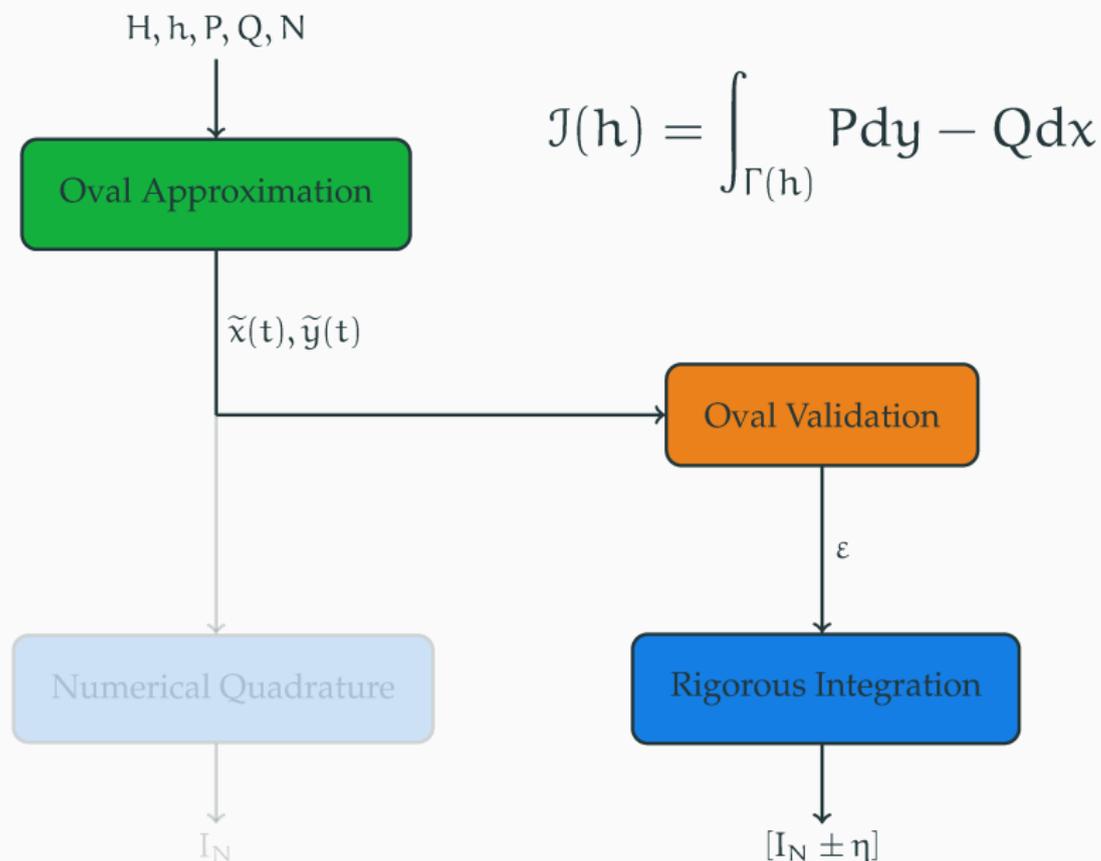
- Validated algorithm in **polynomial complexity** w.r.t number of accuracy digits
- ⇒ Higher-order method with Fourier series
- Formalizable in Coq in the short term
- ⇒ A posteriori validation approach
- ⇒ Keep the validation method as **minimalist** as possible

Rigorous Computation of Abelian Integrals

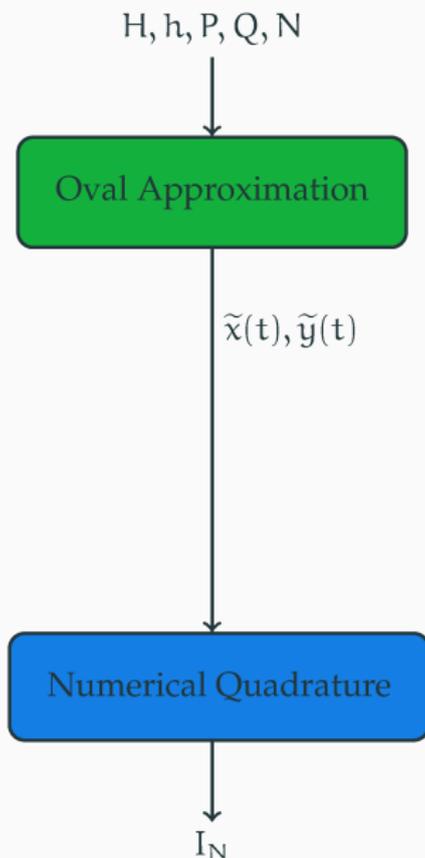


$$J(h) = \int_{\Gamma(h)} Pdy - Qdx$$

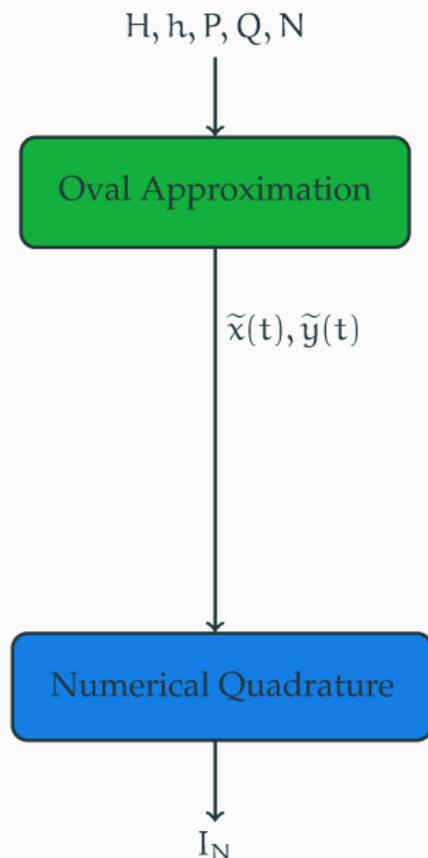
Rigorous Computation of Abelian Integrals



Oval Approximation and Numerical Quadrature



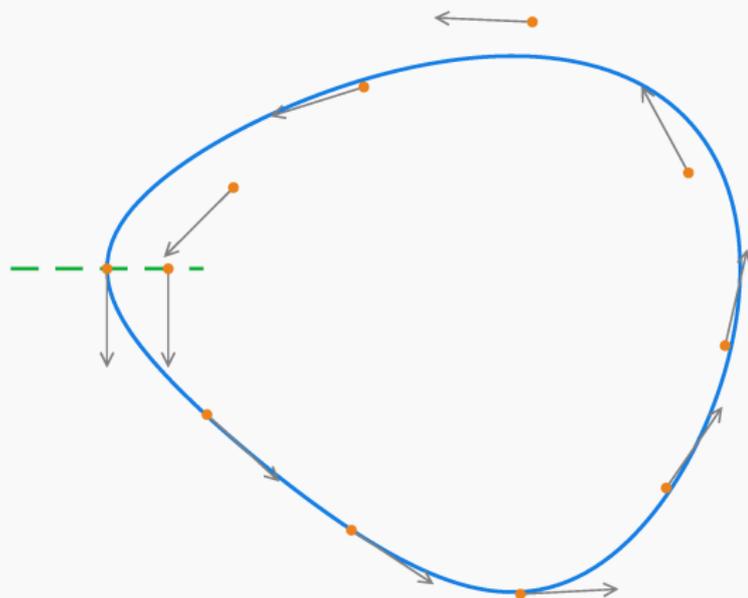
$$J(h) = \int_{\Gamma(h)} Pdy - Qdx$$



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1. Initial guess
2. Refinement to target accuracy using Newton's method
3. Trapezoidal quadrature rule

Initial Guess for the Oval



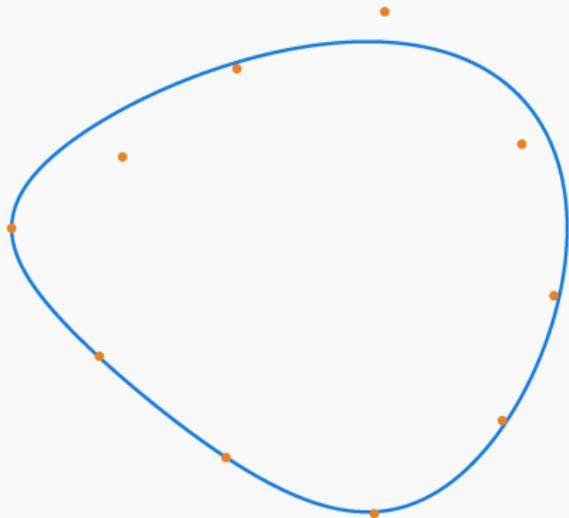
Parameterization of $\Gamma(h)$ following the rotated gradient:

$$\begin{cases} \dot{x} = -H'_y(x, y) \\ \dot{y} = H'_x(x, y) \end{cases}$$

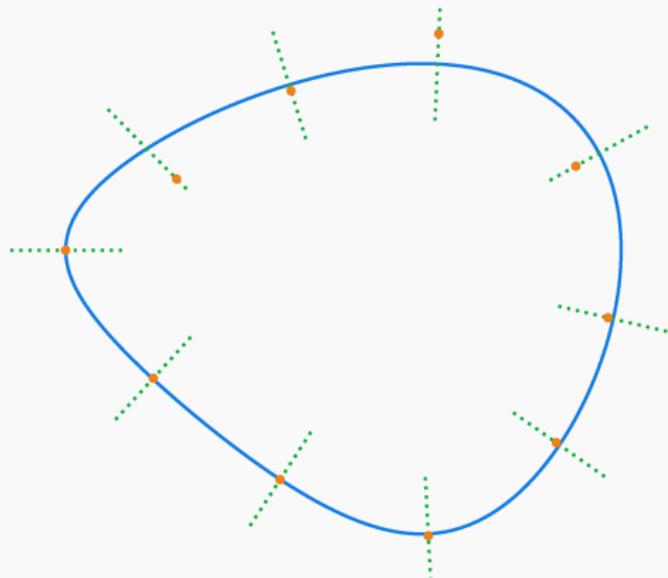
Requierements:

- iterative scheme for moderate accuracy (e.g, Runge-Kutta methods)
- detection of the first return onto the transversal

Refining the Approximation with Newton's Method

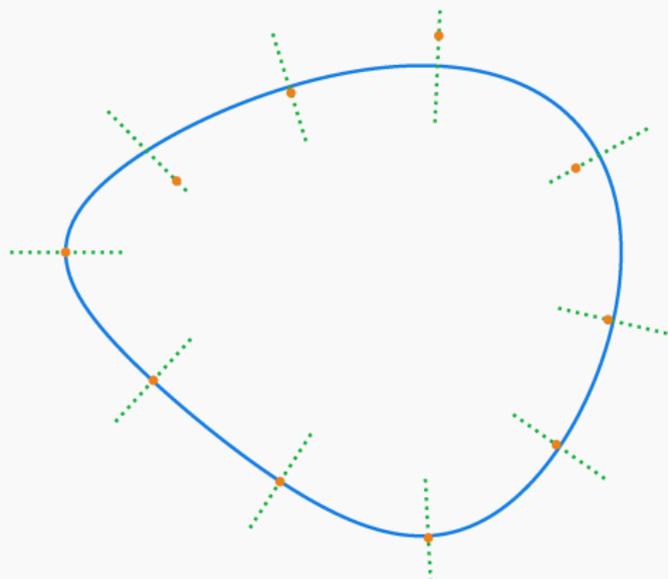


Refining the Approximation with Newton's Method



- Project each point w.r.t. the gradient of H , with Newton's method

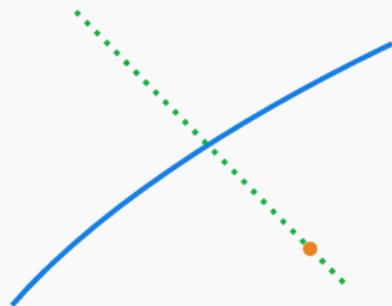
Refining the Approximation with Newton's Method



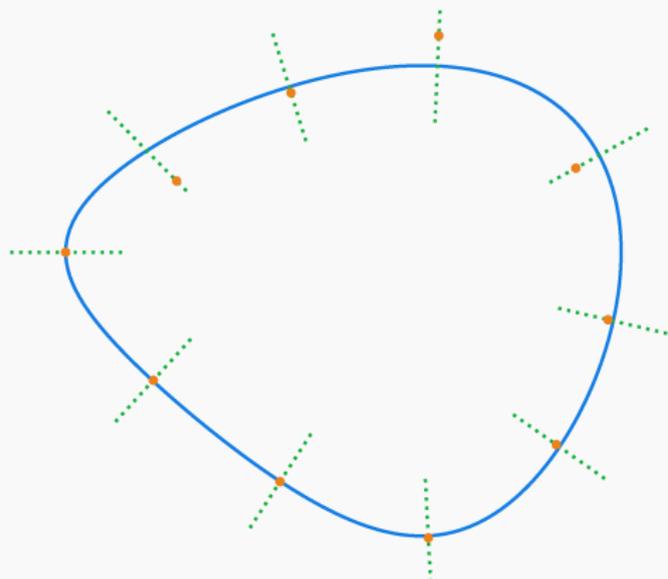
- Project each point w.r.t. the gradient of H , with Newton's method

$$u = H'_x(x, y) \quad v = H'_y(x, y)$$

SOLVE $H(x + su, y + sv) - h = 0$



Refining the Approximation with Newton's Method

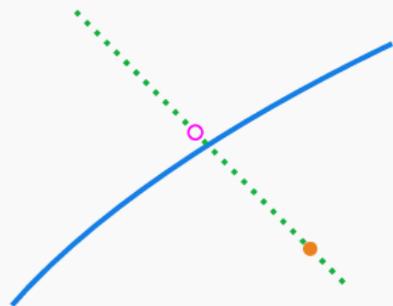


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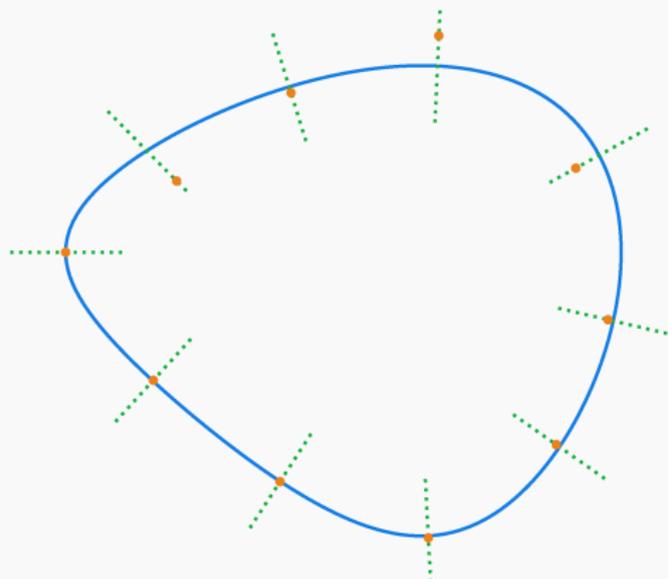
$$\mathbf{u} = H'_x(x, y) \quad \mathbf{v} = H'_y(x, y)$$

SOLVE $H(x + su, y + sv) - h = 0$

$$\mathcal{N}(s) = s - \frac{H(x + su, y + sv) - h}{\mathbf{u}H'_x(x + su, y + sv) + \mathbf{v}H'_y(x + su, y + sv)}$$



Refining the Approximation with Newton's Method

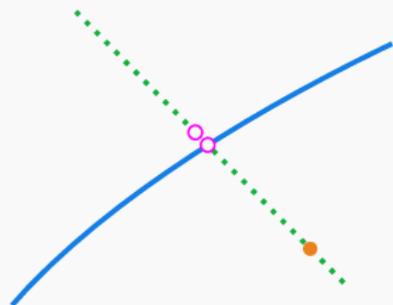


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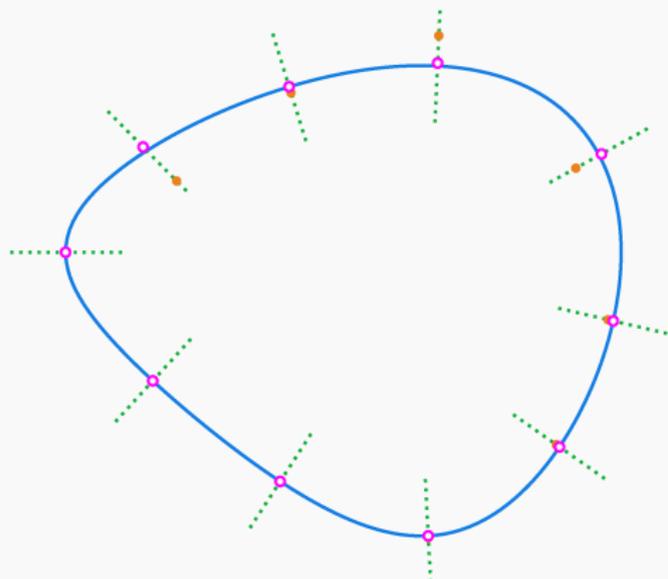
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Refining the Approximation with Newton's Method

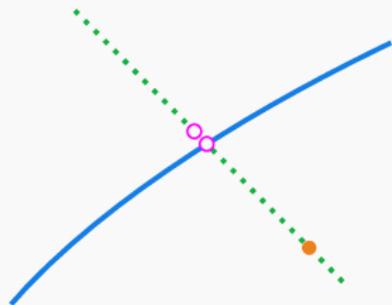


- Project each point w.r.t. the gradient of H , with Newton's method
- Parallelize Newton-Raphson iterations for each point

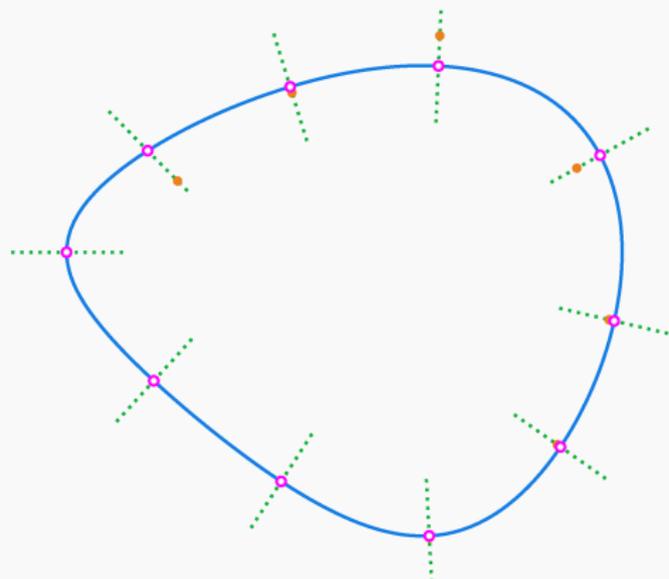
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Refining the Approximation with Newton's Method

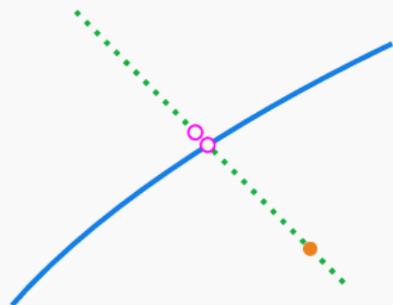


- Project each point w.r.t. the gradient of H , with Newton's method
- Parallelize Newton-Raphson iterations for each point
- Very fast (quadratic) convergence

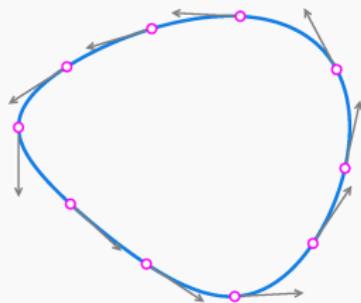
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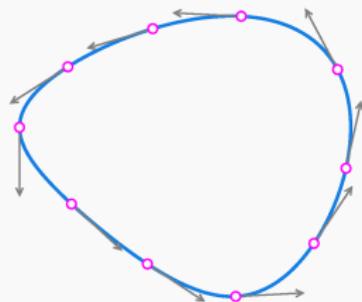


Numerical Integration via Trapezoidal Quadrature Rule



$$I_N = \frac{2\pi}{N} \sum_{j=1}^N P(x_j, y_j)y_j' - Q(x_j, y_j)x_j'$$

Numerical Integration via Trapezoidal Quadrature Rule



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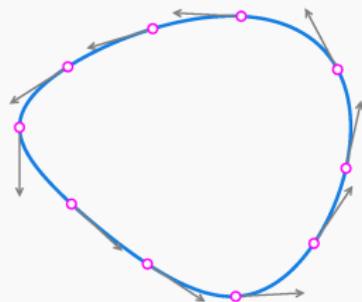
Theorem (Euler-Maclaurin)

The trapezoidal quadrature rule:

$$\int_0^{2\pi} f \approx \frac{2\pi}{N} \left(\frac{f(t_0)}{2} + f(t_1) + \dots + f(t_j) + \dots + f(t_{N-1}) + \frac{f(t_N)}{2} \right)$$

with $t_j = \frac{2j\pi}{N}$

Numerical Integration via Trapezoidal Quadrature Rule



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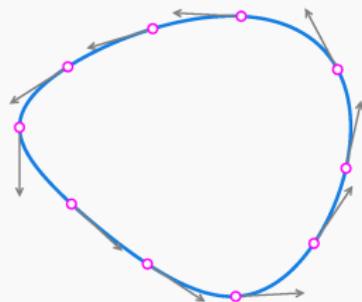
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with $t_j = \frac{2j\pi}{N}$

- converges in $O(1/N^2)$ for f analytic over $[0, 2\pi]$

Numerical Integration via Trapezoidal Quadrature Rule



$$I_N = \frac{2\pi}{N} \sum_{j=1}^N P(x_j, y_j) y_j' - Q(x_j, y_j) x_j'$$

Theorem (Euler-Maclaurin)

The trapezoidal quadrature rule:

$$\int_0^{2\pi} f \approx \frac{2\pi}{N} \left(\frac{f(t_0)}{2} + f(t_1) + \dots + f(t_j) + \dots + f(t_{N-1}) + \frac{f(t_N)}{2} \right)$$

with $t_j = \frac{2j\pi}{N}$

- converges in $O(1/N^2)$ for f analytic over $[0, 2\pi]$
- converges in $O(e^{-\rho N})$ for f analytic and **periodic** over $[0, 2\pi]$

Numerical Example — What's wrong?

Example (Johnson-Tucker)

$$H(x, y) = \left(x^2 - \frac{9}{10}\right)^2 + \left(y^2 - \frac{11}{10}\right)^2 \quad h = \frac{16}{25}$$
$$P(x, y) = xy^3 \quad Q(x, y) = x^2y^2$$

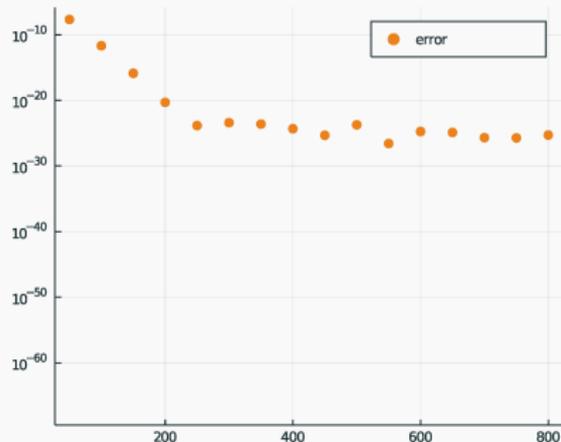
$$\Rightarrow J(h) = 1.5752210992246893 \dots$$

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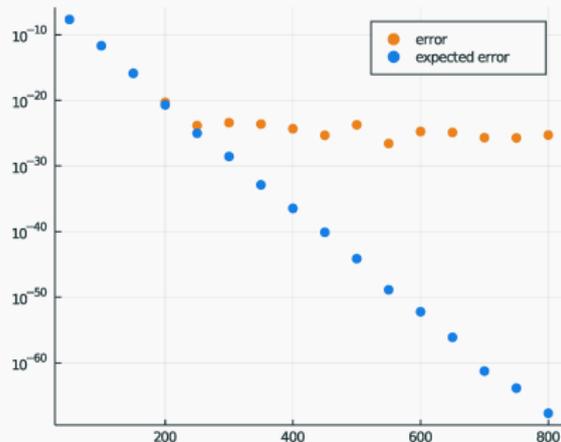
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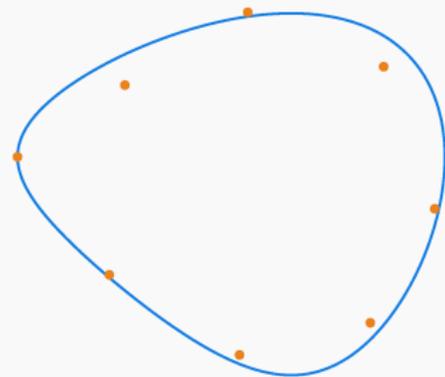
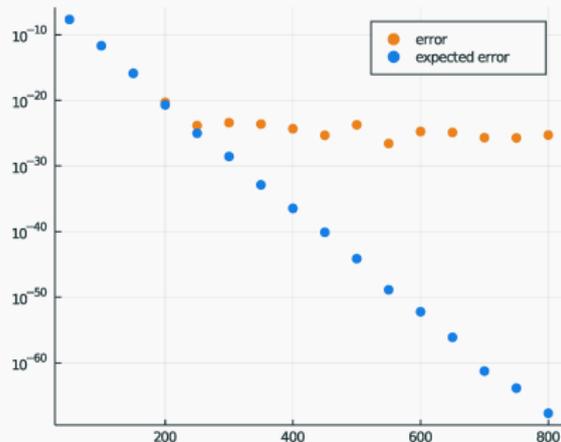
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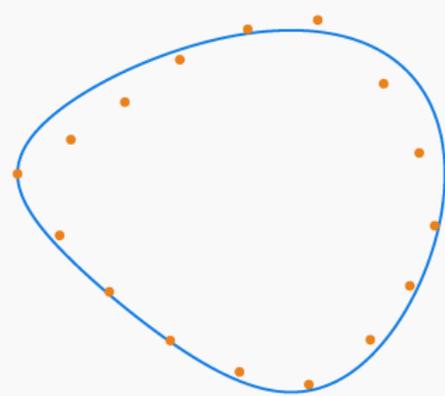
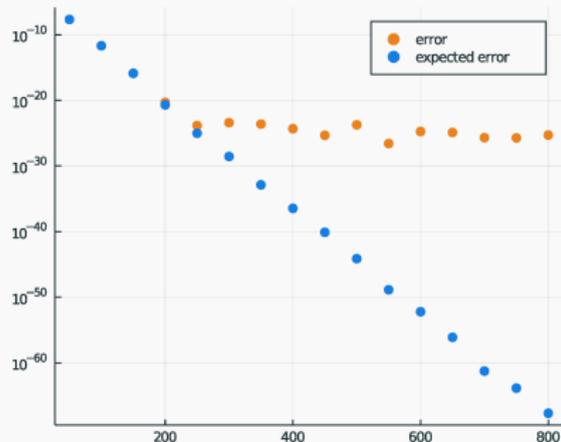
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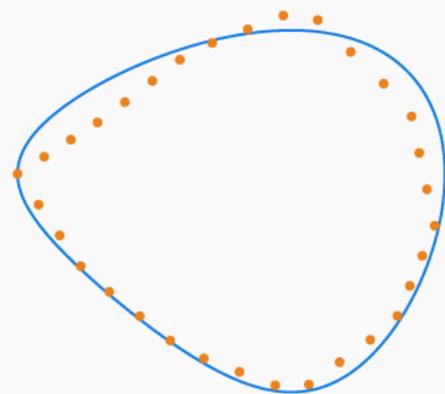
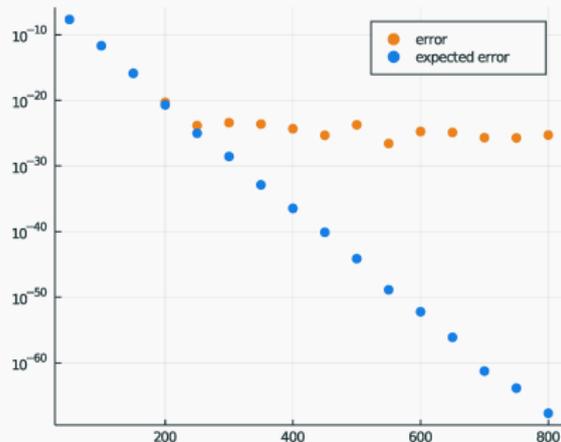
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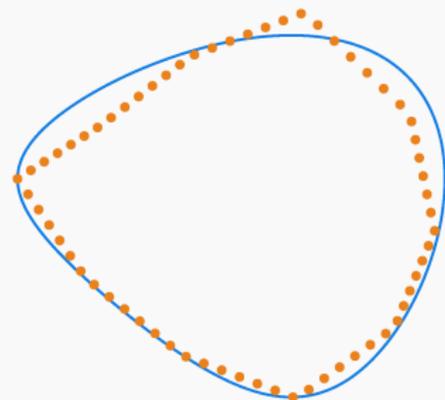
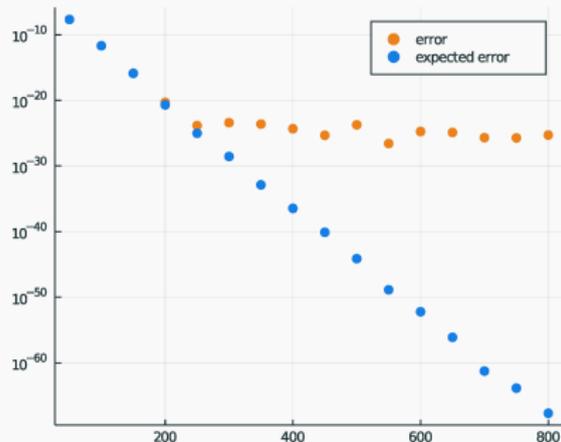
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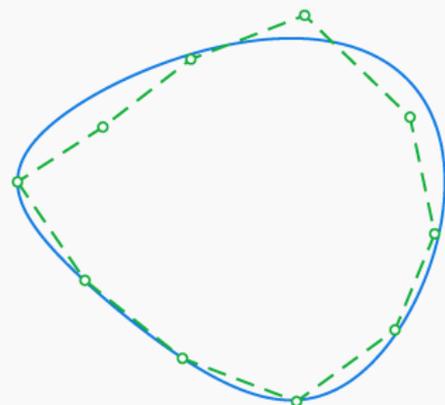
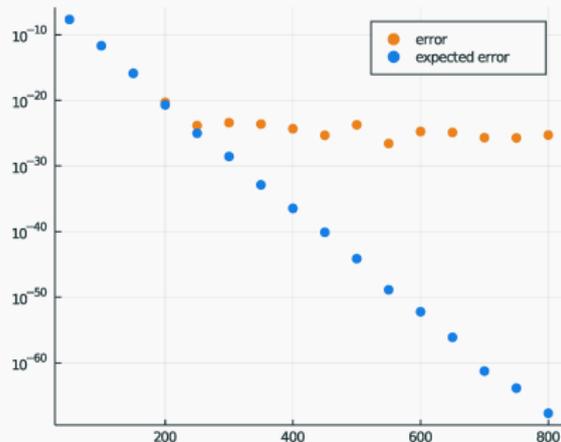
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$$f(t) = a_0 + a_1 \cos t + b_1 \sin t + \cdots + a_n \cos nt + b_n \sin nt + \dots$$

Fourier Approximation Theory

$$f(t) = \underbrace{a_0 + a_1 \cos t + b_1 \sin t + \cdots + a_n \cos nt + b_n \sin nt}_{f_n(t)} + \dots$$

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$$\langle f, g \rangle = \int_0^{2\pi} f(t)g(t)dt$$
$$\langle \cos nt, \cos mt \rangle = \begin{cases} 2\pi & \text{if } n = m = 0 \\ \pi & \text{if } n = m > 0 \\ 0 & \text{if } n \neq m \end{cases}$$
$$\langle \cos nt, \sin mt \rangle = 0$$
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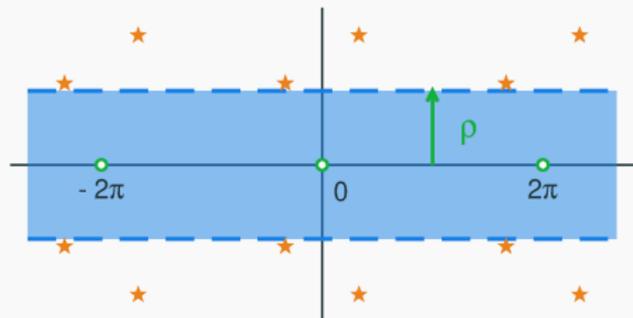
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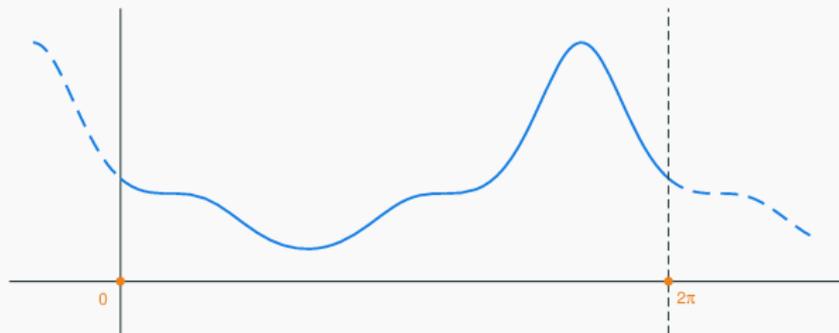


If f periodic analytic without singularities in $\{z \in \mathbb{C}, |\Im(z)| \leq \rho\}$,

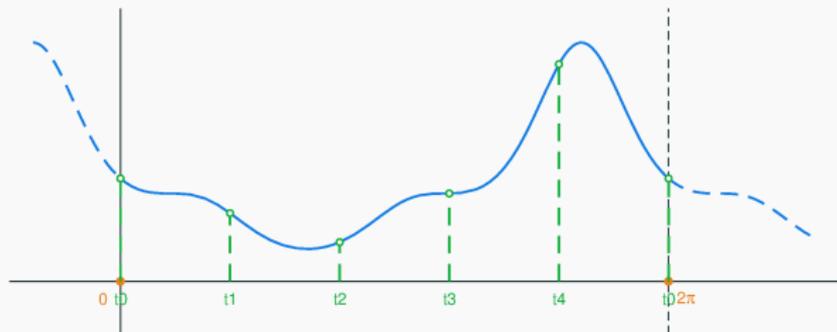
$$|a_n|, |b_n| = O(e^{-\rho n})$$

$$\|f_n - f\|_\infty = O(e^{-\rho n})$$

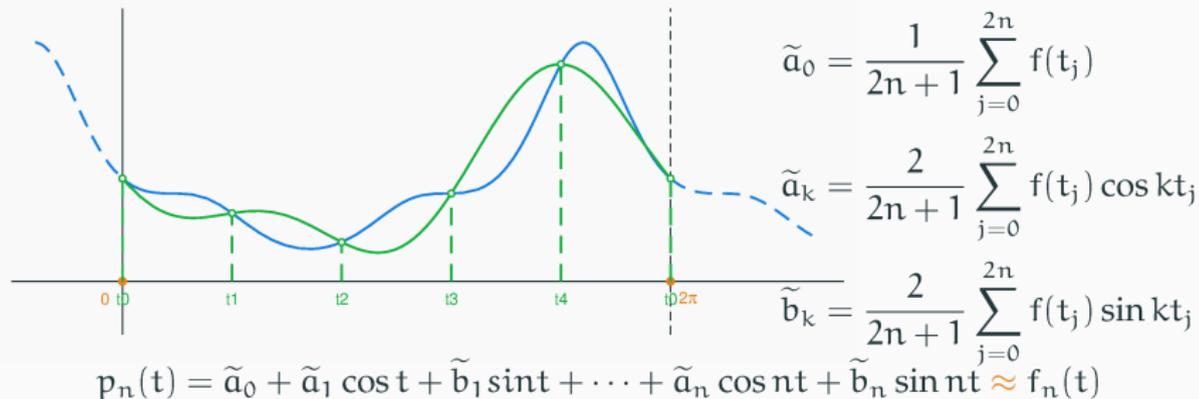
Trigonometric Interpolation



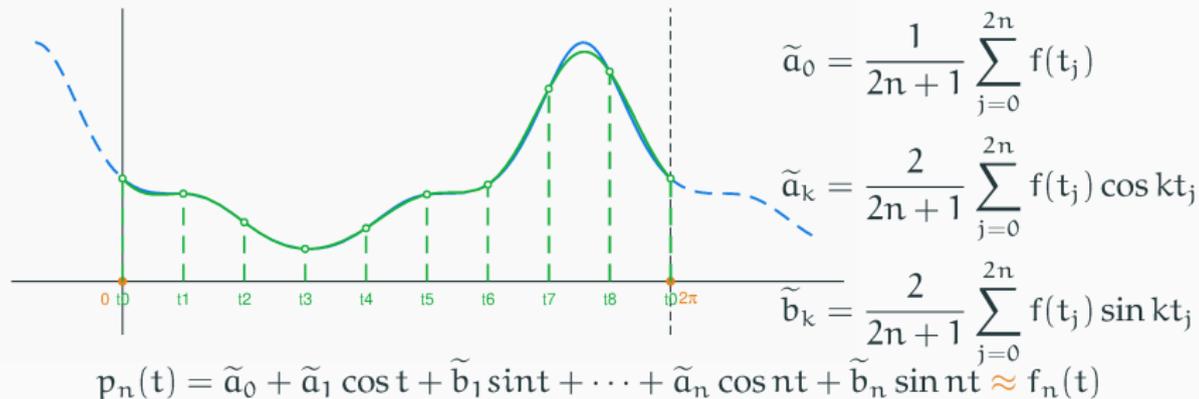
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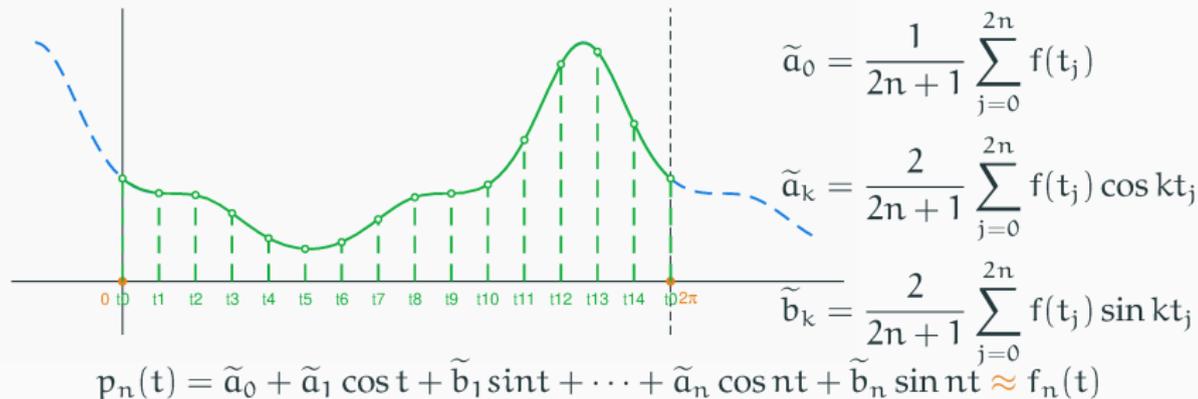
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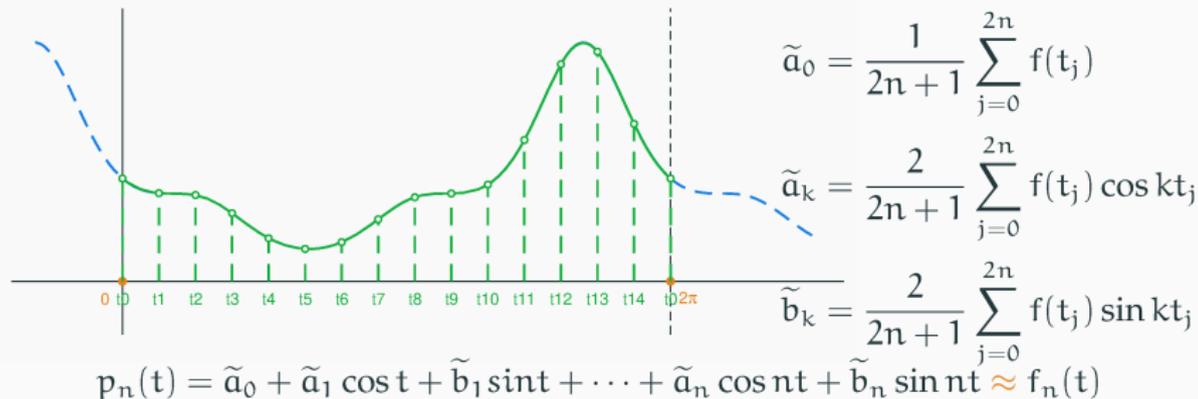
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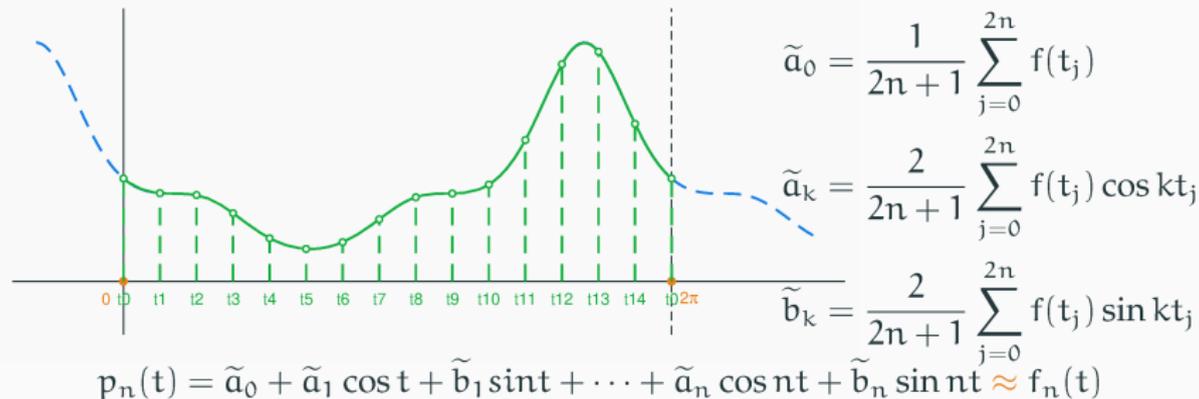
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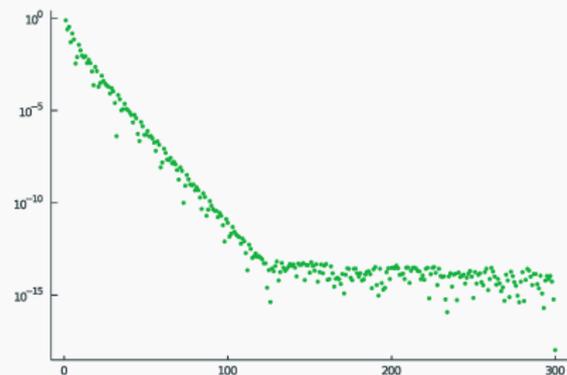
FAST FOURIER TRANSFORM

- fast interpolation
- fast evaluation
- fast multiplication

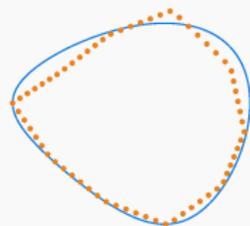
$$\begin{pmatrix} f(t_0) \\ \vdots \\ f(t_{2n}) \end{pmatrix} \begin{matrix} \xrightarrow{\text{FFT}_n} \\ \xleftarrow{\text{IFFT}_n} \end{matrix} \begin{pmatrix} \tilde{a}_0 \\ \vdots \\ \tilde{b}_n \end{pmatrix}$$

$O(n \log n)$ arith. op.

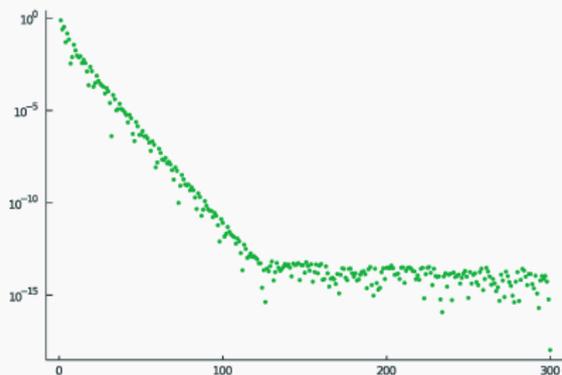
Denoising the Initial Guess



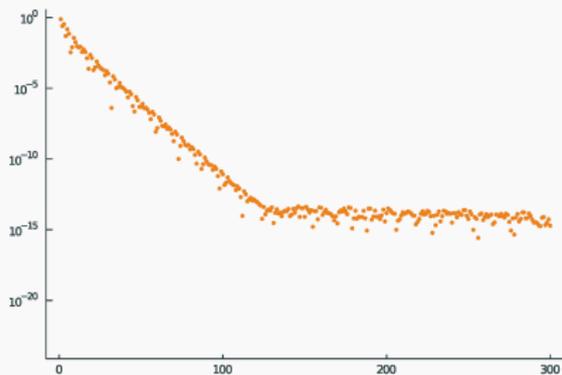
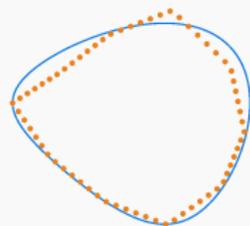
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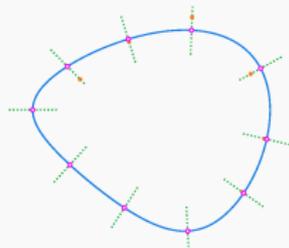
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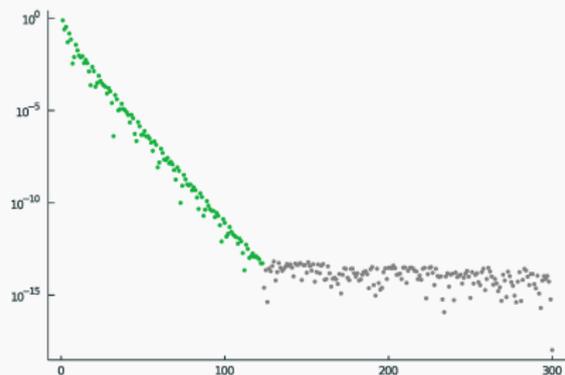


After projection

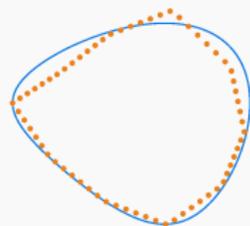


✗ stagnation to initial guess' accuracy

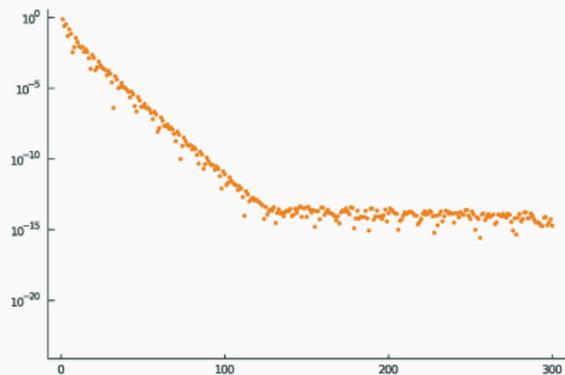
Denoising the Initial Guess



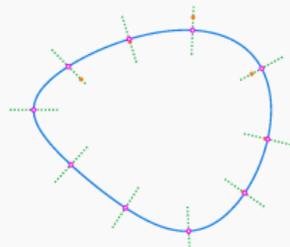
Initial guess



⇒ truncate coefficient list

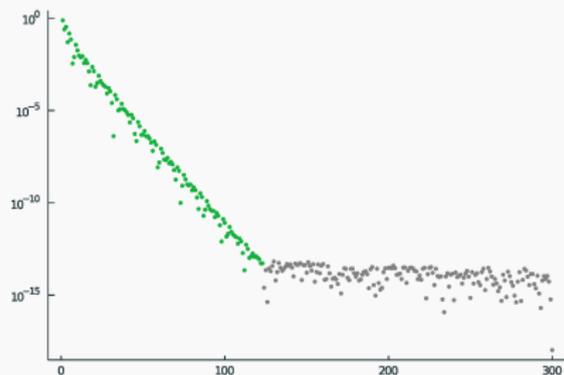


After projection

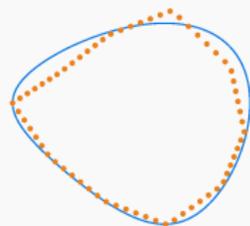


× stagnation to initial guess' accuracy

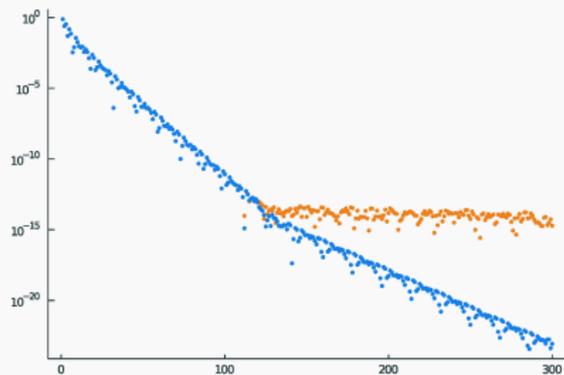
Denoising the Initial Guess



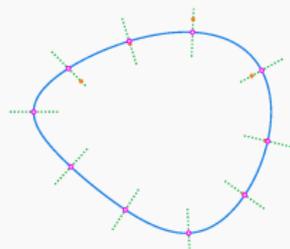
Initial guess



⇒ truncate coefficient list



After projection



× stagnation to initial guess' accuracy

⇒ exponential convergence

Numerical Evaluation of the Abelian Integral — Algorithm

INPUT: H, h , number of points N

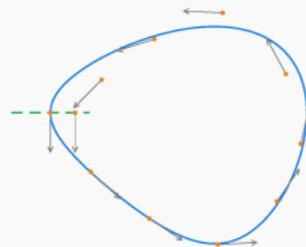
OUTPUT: Numerical approximation I_N for $\mathcal{J}(h)$

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INPUT: H, h , number of points N

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1. Sample N initial points (x_j°, y_j°) using an iterative scheme with moderate precision

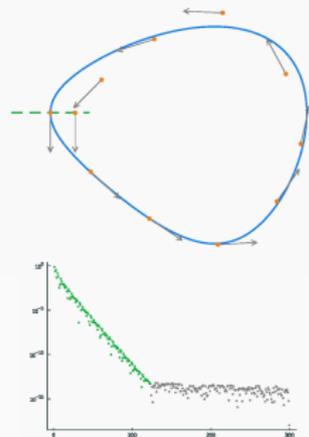


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INPUT: H, h , number of points N

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1. Sample N initial points (x_j^0, y_j^0) using an iterative scheme with moderate precision
2. Denoise via FFT/IFFT + coefficient list truncation

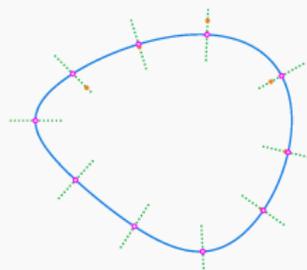
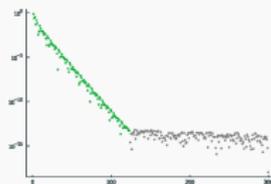
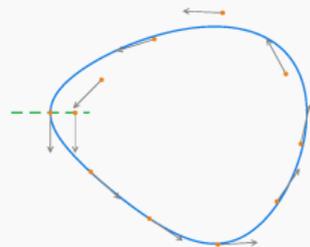


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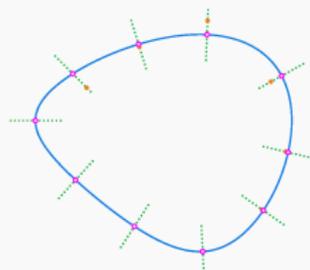
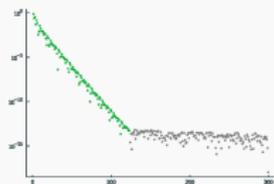
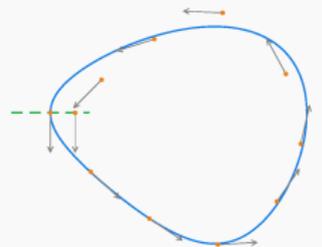


Numerical Evaluation of the Abelian Integral — Algorithm

INPUT: H, h , number of points N

OUTPUT: Numerical approximation I_N for $\mathcal{J}(h)$

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3. For each point, apply $\log N$ Newton-Raphson iterations to project onto $\Gamma(h)$
4. Evaluate I_N with trapezoidal quadrature rule



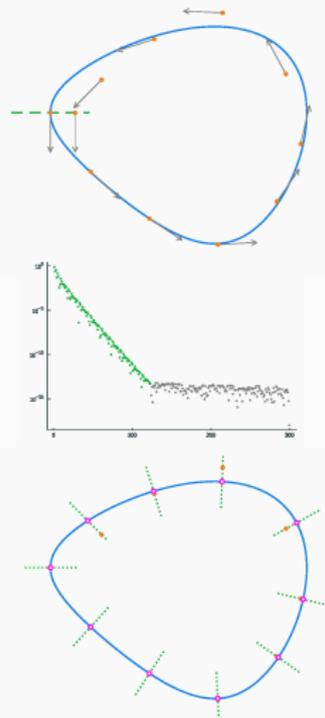
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Complexity: $O(N \log N)$ floating-point op.



Numerical Evaluation of the Abelian Integral — Algorithm

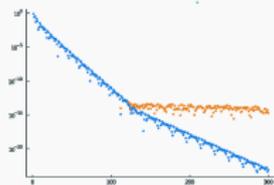
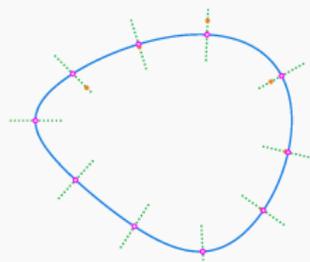
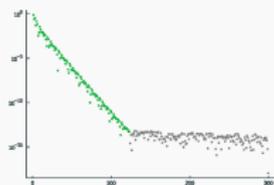
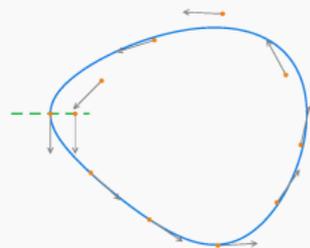
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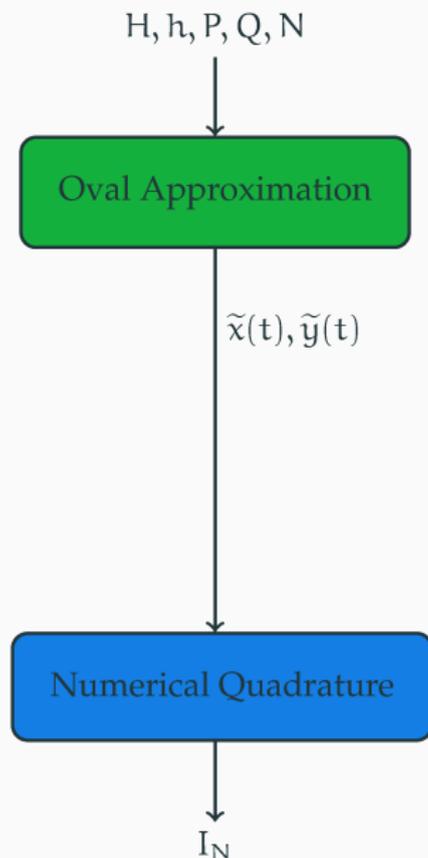
Complexity: $O(N \log N)$ floating-point op.

Convergence: $|I_N - \mathcal{J}(h)| = O(\kappa^{-N})$ for a $\kappa > 1$



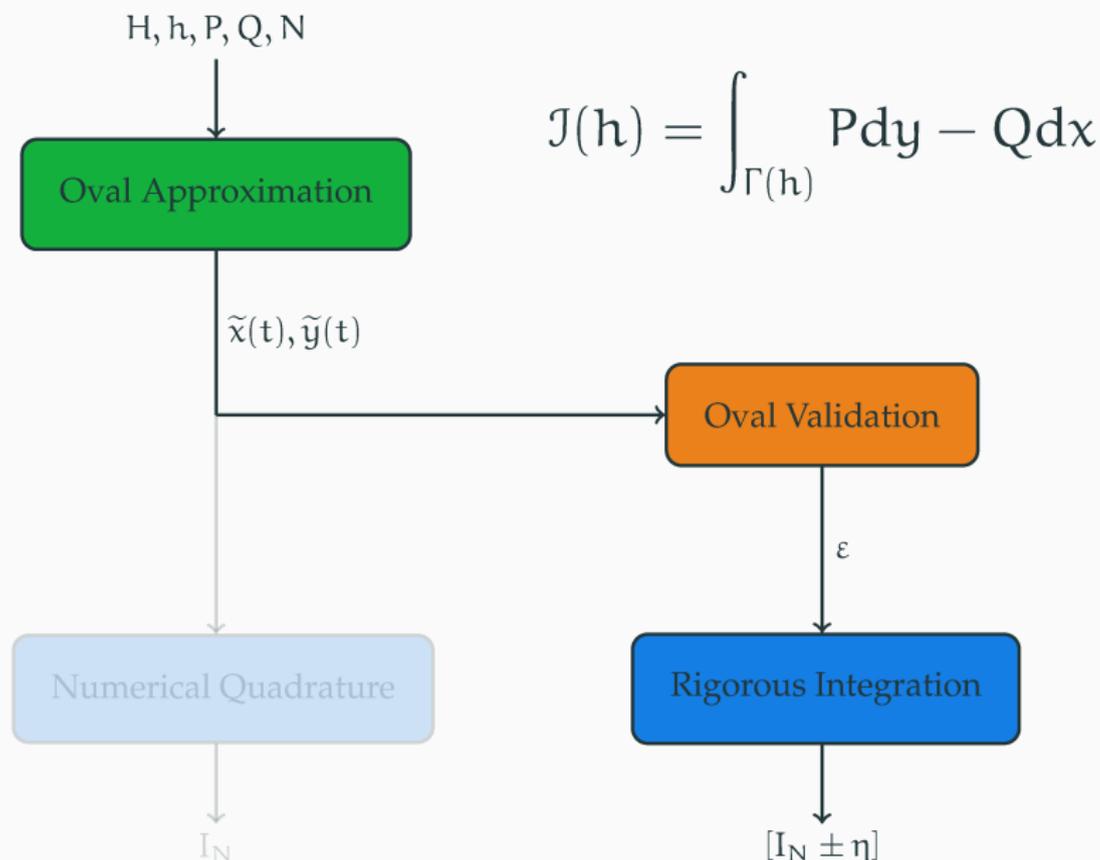
Oval Validation and Rigorous Integration

Rigorous Computation of Abelian Integrals



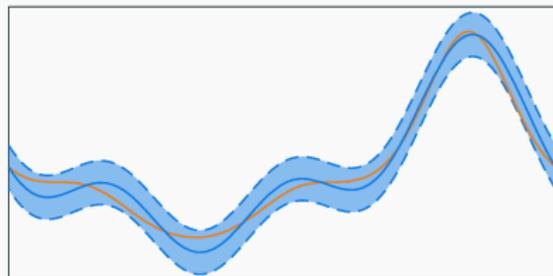
$$J(h) = \int_{\Gamma(h)} Pdy - Qdx$$

Rigorous Computation of Abelian Integrals



Rigorous Trigonometric Approximations

A pair (p, ε) is a **Rigorous Trigonometric Approximation (RTA)** for f if $\|p - f\|_\infty \leq \varepsilon$.

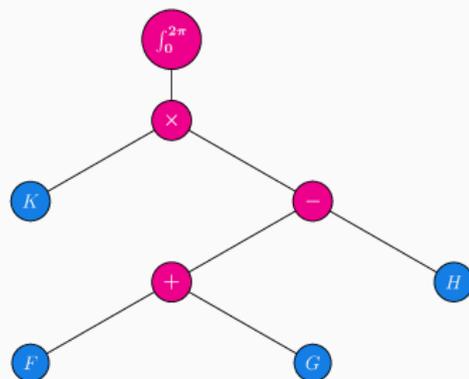
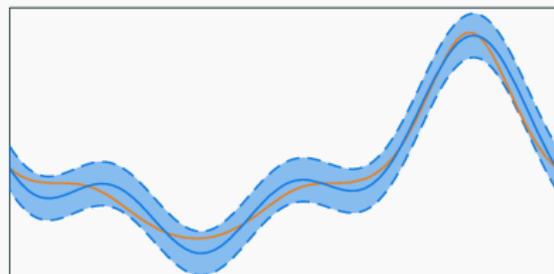


Rigorous Trigonometric Approximations

A pair (p, ε) is a **Rigorous Trigonometric Approximation (RTA)** for f if $\|p - f\|_\infty \leq \varepsilon$.

Elementary operations

- $(p, \varepsilon) + (q, \eta) = (p + q, \varepsilon + \eta)$
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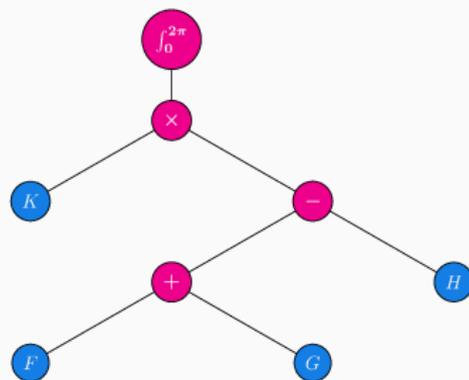
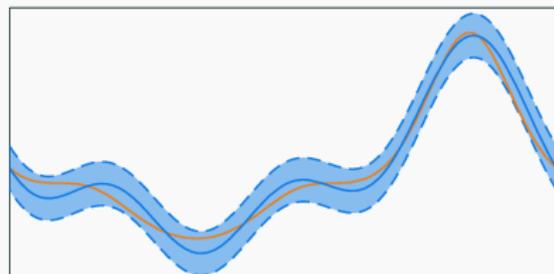
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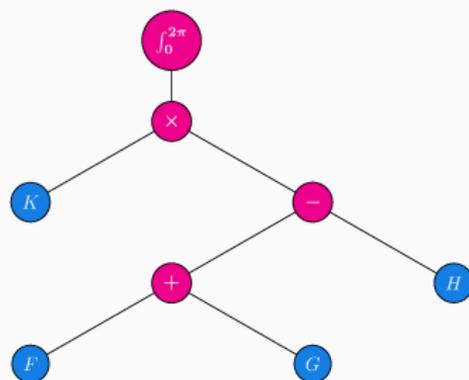
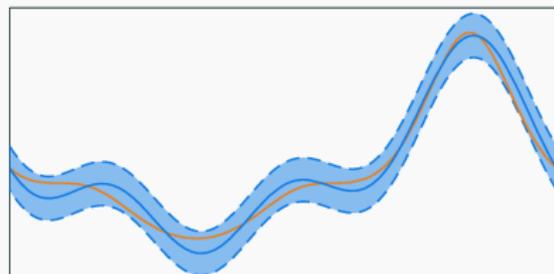
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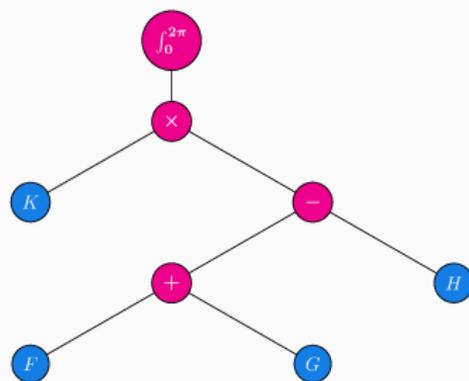
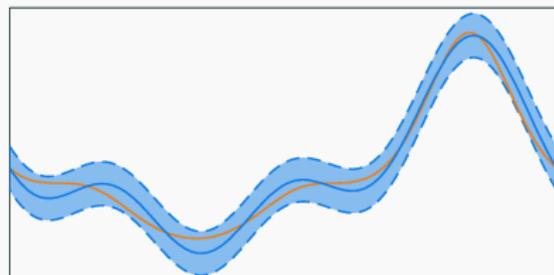
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Principle of Newton-like Validation Methods

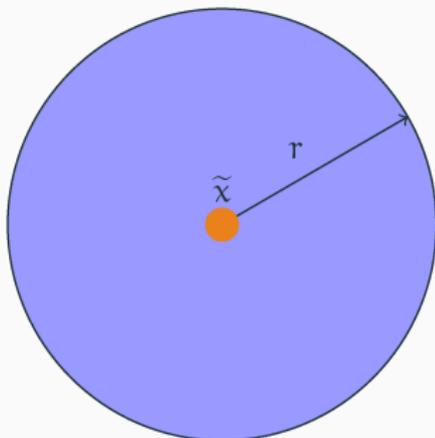
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- Well suited for a posteriori validation of function space problems

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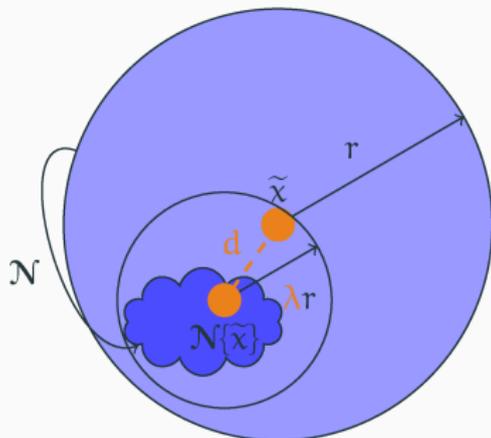
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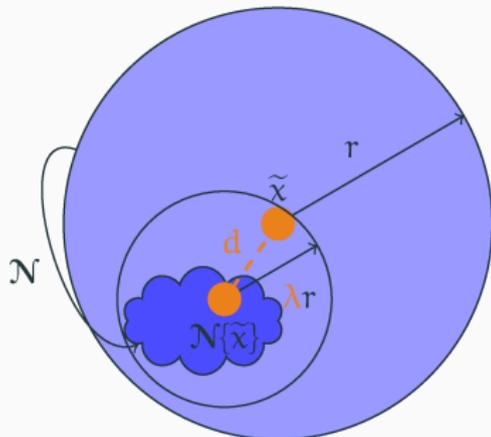
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Banach Fixed-Point Theorem. If

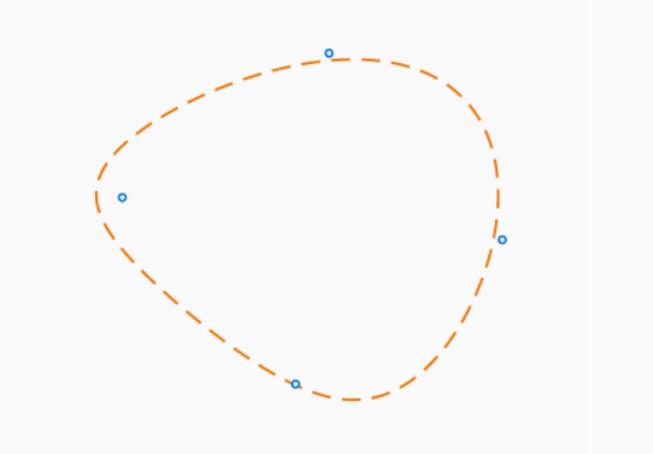
- $\|\mathcal{N}\{\tilde{x}\} - \tilde{x}\| \leq d$,
- \mathcal{N} λ -contracting over $B(\tilde{x}, r)$ with $\lambda < 1$,
- $d + \lambda r \leq r$,

Then \mathcal{N} has a unique fixed point x^* in $B(\tilde{x}, r)$, and

$$\frac{d}{1 + \lambda} \leq \|\tilde{x} - x^*\| \leq \frac{d}{1 - \lambda}$$

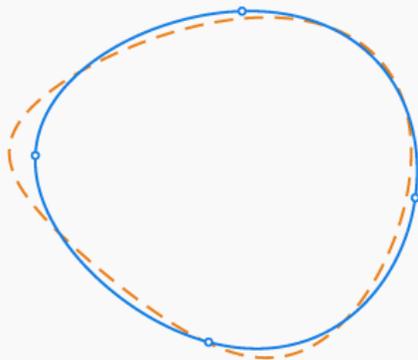
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Validation of an Oval Approximation



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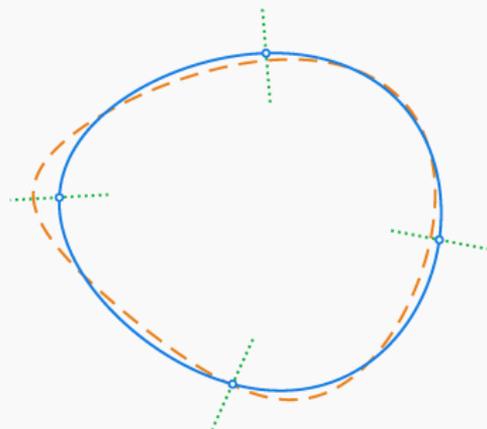
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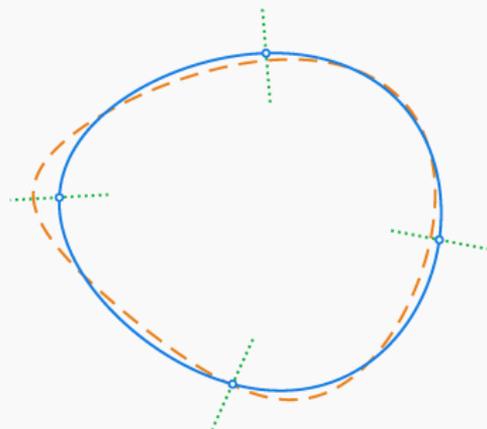
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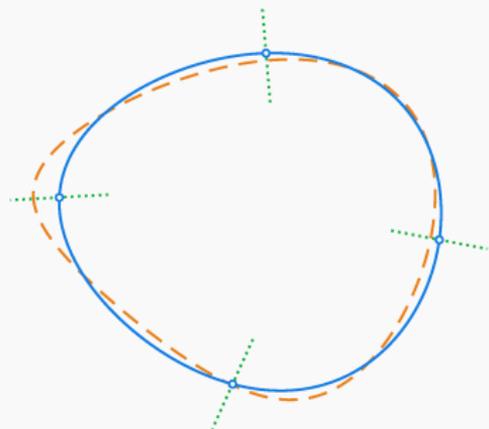
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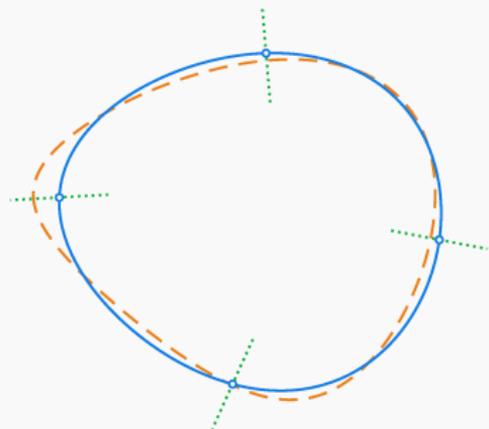
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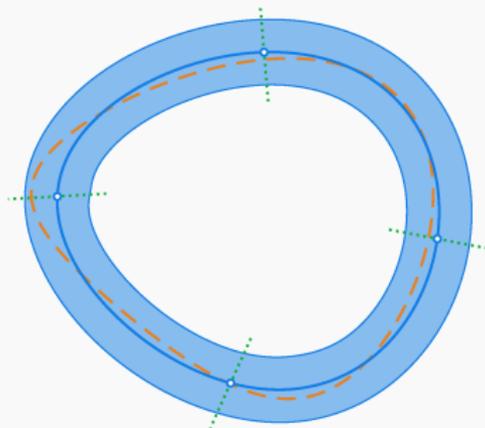
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INPUT: H, h , approximate points (x_j, y_j) for $j = 0..2N$

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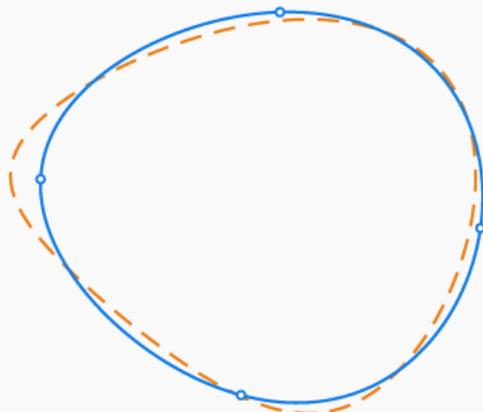
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Complexity: $O(N^2)$ interval operations

Rigorous Evaluation of Abelian Integral

- Rigorous integration along oval approximation $t \mapsto (\tilde{x}(t), \tilde{y}(t))$

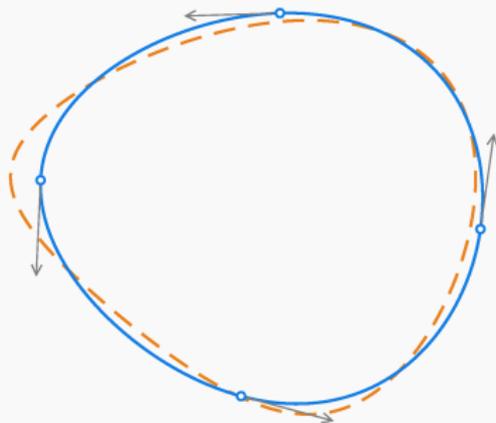
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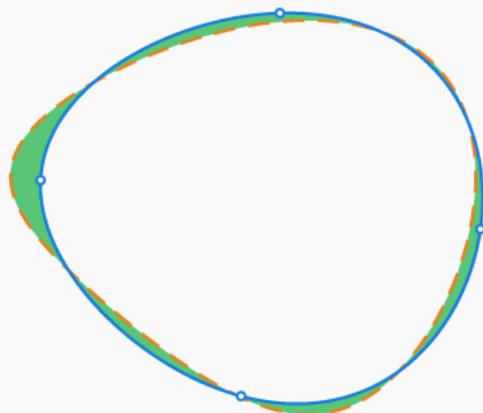
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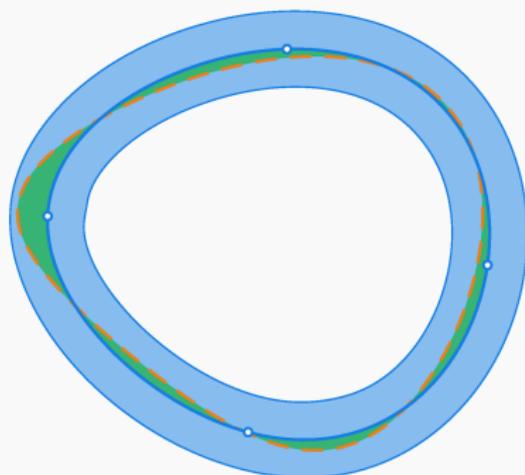
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Complexity: $O(N^2)$ interval operations

Toward Efficient and Certified Implementation

Approximation of Functions: Some Available Libraries

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- Certified (formally proved) implementations: Taylor models in Coq (CoqInterval/CoqApprox), HOL-Light, Isabelle, ...
 - ⇒ ApproxModels: a recent Coq development for more general approximations (*F. Bréhard, A. Mahboubi, D. Pous*)



A Brief Overview of the ApproxModels Coq Library

- o Abstract formalization of rigorous approximations of functions

Record Model C := { pol: seq C; rem: C }.

Definition mcontains (F: Model) (f: R → R) :=
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Definition mmul (M N: Model): Model :=
 { | pol := pol M * pol N;
 rem := srange (pol M) * rem N +
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 rem M * rem N | }.

Lemma rmmul: ∀ F f G g,
 mcontains F f → mcontains G g →
 mcontains (F * G) (f * g).

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GOAL: Extending this work with Rigorous Trigonometric Approximations

Beyond Quadratic Complexity using Rigorous FFT?

- Multiplication in $O(N^2)$ using schoolbook algorithm:

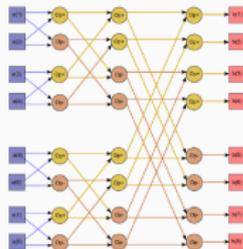
$$\left\{ \begin{array}{l} \cos nt \cos mt = \frac{1}{2}(\cos(n - m)t + \cos(n + m)t) \\ \sin nt \sin mt = \frac{1}{2}(\cos(n - m)t - \cos(n + m)t) \\ \sin nt \cos mt = \frac{1}{2}(\sin(n + m)t - \sin(n - m)t) \end{array} \right.$$

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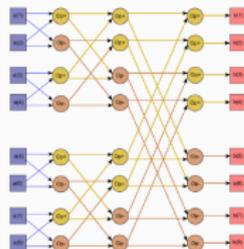
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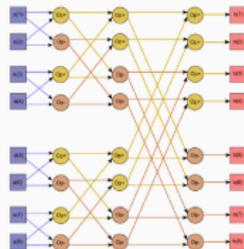
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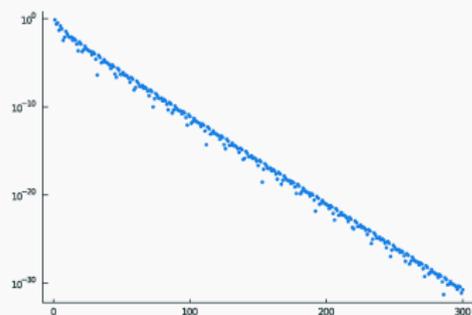
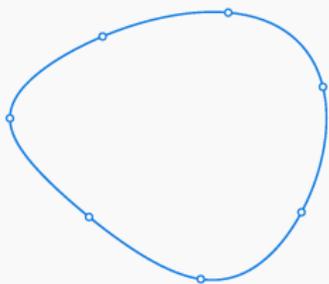
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GOAL: Certified fast arithmetic on trigonometric polynomials

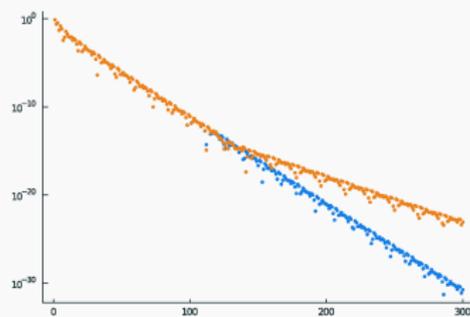
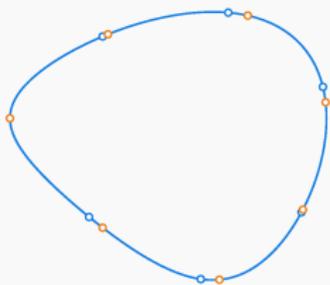
Some Other Possible Optimizations

- Oval reparameterization using non uniform FFT



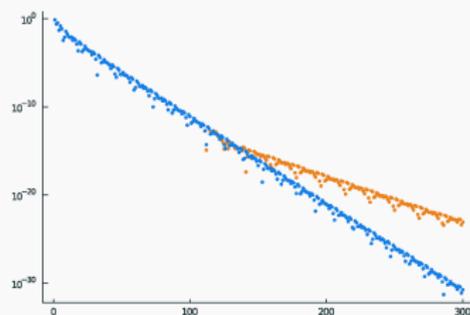
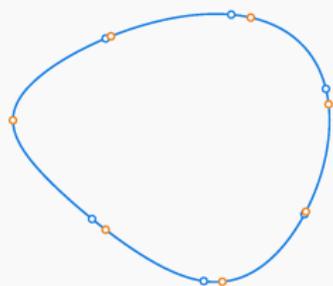
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- Use the Picard-Fuchs equation for $h \mapsto \mathcal{J}(h)$ for multiple evaluations

Example:

$$\left(\frac{10\,097\,980\,101\,h}{78\,125\,000} - \frac{755\,777\,647\,h^2}{1562\,500} + \frac{10\,244\,409\,h^3}{15\,625} - \frac{47\,268\,h^4}{125} + \frac{1936\,h^5}{25} \right) D_h^3 +$$
$$\left(\frac{10\,097\,980\,101}{78\,125\,000} - \frac{1\,299\,331\,973\,h}{1562\,500} + \frac{1\,064\,001\,h^2}{625} - \frac{870\,636\,h^3}{625} + \frac{1936\,h^4}{5} \right) D_h^2 + \left(-\frac{812\,907\,489}{6250\,000} + \frac{32\,163\,753\,h}{62\,500} - \frac{419\,679\,h^2}{625} + \frac{1452\,h^3}{5} \right) D_h$$

Conclusion

1. Numerical approximation procedure used as oracle
 - Initial guess + Newton's method on N sampled points
 - Exponentially fast converging numerical quadrature
2. A posteriori validation of the oval
 - Well-posed problem using a transversal vector field
 - Computing with Rigorous Trigonometric Approximations
 - Effective tube obtained with the Banach fixed-point theorem
3. Rigorous Integration using Green's theorem

- Numerical approximation in quasi-linear complexity
- × Validation in quadratic complexity → rigorous FFT for RTAs?

- Proof of the exponential convergence w.r.t. target precision
- × A more in-depth analysis of the complexity w.r.t. all parameters

- Implementation in Julia using `ApproxFun.jl` and `ValidatedNumerics.jl`
- × Certified implementation in Coq → coming soon!

- Successfully applied to a few examples from the literature
- × Finding new lower bounds on $\mathcal{H}(n)$?