

On solving a system of algebraic equations
by using a Gröbner basis

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Abstract

This paper proposes a new algorithm to reduce a system of algebraic equations by using a Gröbner basis with total degree ordering. The reduced system by this method is suitable for numerical calculation, reducing the accumulation of errors largely. Timing data are presented, showing the superiority of the new method to the conventional method using Gröbner bases with lexicographic ordering.

1. Introduction

The Gröbner basis method is very powerful for solving a system of algebraic equations([3]), and a number of packages have been implemented([1],[4]). The reported results of computation show, however, that problems which can be solved by the present computers are restricted to small-sized ones and that the algorithm must be improved.

This paper considers how to reduce a given system of algebraic equations and how to solve more complicated problems. In the next section, we review the well-known methods and discuss advantages and disadvantages of them. In section 3, we present a new algorithm which meets the requirements for computational efficiency and numerical computation. The timing data show that the new method is actually superior to the straightforward calculation of a Gröbner basis with lexicographic ordering when the problem size is not small.

2. Conventional methods

2.0 Preparation

We assume that the polynomials are in a ring $R = K[x_1, x_2, \dots, x_n]$, with K a number field, and that the variable ordering is $x_1 > x_2 > \dots > x_n$. We abbreviate "lexicographic ordering" to " $>_L$ " and "total degree ordering" to " $>_T$ ", and we follow to [3] for other basic notations and definitions.

2.1 Trinks' algorithm

The following theorem[9] gives an essential property of Gröbner bases with $>_L$.

Theorem [Trinks]

Let G be a Gröbner basis with $>_L$, then

$$\text{ideal}(G) \cap K[x_i, \dots, x_n] = \text{ideal}(G \cap K[x_i, \dots, x_n]) \quad (1 \leq i \leq n)$$

provided $x_1 > x_2 > \dots > x_n$.

□

This theorem shows that the variables are "triangulated" in G and that G has only one polynomial that belongs to $K[x_n]$. On the basis of this theorem, the following algorithm is obtained as "Method 6.10" in [3]. (Algorithms in this paper are written in a REDUCE-like language.)

Algorithm 2.1 [Trinks] [Solving a system of algebraic equations]

```
% input : polynomials  $\{f_1, \dots, f_s\}$  in  $K[x_1, \dots, x_n]$  ;
% output : all solutions of the system of algebraic equations ;
%            $\{ f_1 = f_2 = \dots = f_s = 0 \}$  ;

 $G :=$  a reduced Gröbner basis of  $(f_1, \dots, f_s)$  with  $>_L$ ;
 $p(x_n) :=$  the polynomial in  $G \cap K[x_n]$ ;
 $X_n := \{(a) \mid p(a) = 0\}$ ;
for  $i := n$  down to 2 do

    begin  $X_{i-1} := \emptyset$ ;

        for all  $(a_i, \dots, a_n) \in X_i$  do

            begin  $H := \{g(x_{i-1}, a_i, \dots, a_n) \mid$ 
                     $g \in G \cap (K[x_{i-1}, \dots, x_n] - K[x_i, \dots, x_n])\}$ ;
                 $p(x_{i-1}) := \text{GCD}(H)$ ;
                 $X_{i-1} := X_{i-1} \cup \{(a, a_i, \dots, a_n) \mid p(a) = 0\}$ ;
            end;

        end;

    end;

return  $X_1$ ;
```

□

This method is very elegant and simple but has disadvantages.

- (i) Numerical solution a_i has an error which propagates and accumulates as the computation proceeds.
- (ii) The complexity of computation of Gröbner basis with $>_L$ is very large, therefore, only small-sized problems can be solved.

Table 1 shows the computation time of Gröbner bases with $>_L$ using the package implemented by the author in SLISP-REDUCE3.0 [5] [6] [7] on FACOM M380.

Table 1 CPU time (milliseconds) with $>_L$

Problem	Order(1)	Order(2)	Order(3)	Order(4)
KATSURA1	20	19	19	20
KATSURA2	61	52	58	51
KATSURA3	>3,600,000	924	>3,600,000	944
KATSURA4	*****	*****	*****	*****

The Problems are taken from [1] [7]. "*****" shows overflow of memory storage (8 M bytes). Variable ordering is decided as follows.

(i) Order(1) : $\dots > U_5 > U_4 > U_3 > U_2 > U_1 > U_0$

(ii) Order(2) : $U_0 > \dots > U_5 > U_4 > U_3 > U_2 > U_1$

(iii) Order(3) : $U_0 > U_1 > U_2 > U_3 > U_4 > U_5 > \dots$

(iv) Order(4) : "Heuristically optimized" following [1].

KATSURA1 : $U_1 > U_0$, KATSURA2 : $U_2 > U_0 > U_1$, KATSURA3 : $U_3 > U_0 > U_2 > U_1$,

KATSURA4 : $U_4 > U_0 > U_3 > U_2 > U_1$, KATSURA5 : $U_5 > U_0 > U_4 > U_3 > U_2 > U_1$

N.B. For KATSURA4, $U_4 > U_0 > U_2 > U_3 > U_1$ is a good ordering([4]) and a Gröbner basis was obtained in 1,083,899 milliseconds.

2.2 Buchberger's algorithm

If we can choose freely the ordering in the Gröbner bases construction, we better choose $>_T$ when the size of problem is not small. Timing data of computation of Gröbner bases with $>_T$ for the same problems as above are shown in Table 2.

Table 2 CPU time (milliseconds) with $>_T$

Problem	Order(1)	Order(2)	Order(3)	Order(4)
KATSURA1	21	19	19	21
KATSURA2	66	60	61	57
KATSURA3	804	695	813	688
KATSURA4	28,407	31,096	36,584	29,849
KATSURA5	2,292,003	>3,600,000	2,633,969	>3,600,000

Given a Gröbner basis, where the ordering may be any one, we can calculate a univariate polynomial belonging to the ideal by the method of undetermined coefficients [2]. The following algorithm is an improvement of "Method 6.11" in [3], because a system of linear equations has to be solved only once.

Algorithm 2.2 [Finding a univariate polynomial $p \in I$]

```

% input : a Gröbner basis  $G$  of  $I = (f_1, \dots, f_s)$  ;
% output : a univariate polynomial  $p \in I$  with the least degree ;

 $N := \prod_{i=1}^s \deg(f_i)$ ;    % upper bound of  $\deg(p)$  by Bézout's theorem;

for  $i := 0 : N$  do  $p_i := \text{NormalForm}(G, x_n^i)$ ;
solve the equation  $d_0 p_0 + \dots + d_N p_N = 0$ ;
 $p := d_0 + d_1 x_n + \dots + d_N x_n^N$ ;
if the solution  $(d_0, \dots, d_N)$  has arbitrary constants
    then determine them so that the degree of  $p$  may be minimal;
return  $p$ ;

```

□

Using Algorithm 2.2, the following algorithm is obtained. (Cf. "Method

6.12" in [3].)

Algorithm 2.3 [Buchberger] [Solving a system of algebraic equations]

```

% input : polynomials  $\{f_1, \dots, f_s\}$  in  $K[x_1, \dots, x_n]$  ;
% output : all solutions of the system of algebraic equations ;
%           $\{ f_1 = f_2 = \dots = f_s = 0 \}$  ;

 $G :=$  a reduced Gröbner basis of  $(f_1, \dots, f_s)$  with  $>_T$ ;
 $p(x_n) :=$  the polynomial in  $\text{ideal}(G) \cap K[x_n]$  obtained by Algorithm 2.2;
 $X_n := \{(a) \mid p(a) = 0\}$ ;
for  $i := n$  down to 2 do
    begin  $X_{i-1} := \emptyset$ ;
        for all  $(a_i, \dots, a_n) \in X_i$  do
            begin  $H := \{g(x_1, \dots, x_{i-1}, a_i, \dots, a_n) \mid g \in G\}$ ;
                 $H :=$  a Gröbner basis of  $H$  with  $>_T$ ;
                 $p :=$  the polynomial in  $\text{ideal}(H) \cap K[x_{i-1}]$ ;
                 $X_{i-1} := X_{i-1} \cup \{(a, a_i, \dots, a_n) \mid p(a) = 0\}$ ;
            end;
        end;
    end;
return  $X_1$ ;

```

□

From the viewpoint of computational efficiency, this algorithm is much better than Algorithm 2.1 as Tables 1 and 2 show. Nevertheless, this method has also disadvantages.

- (i) Numerical accuracy is not maintained. This is the same in Algorithm 2.1 also.
- (ii) Nested calculation of Gröbner bases with $>_T$ in Algorithm 2.3 is wasteful.

3. New method

In the new algorithm to be stated below, the above disadvantages are removed. That is,

- (i) The reduced system is suitable for numerical calculation, that is, it does not suffer from error propagation and error accumulation.
- (ii) Calculation of a Gröbner basis with $>_T$ is performed only once.

Unfortunately, we must set a restriction in applying the new algorithm, which we think is not so serious because most problems can be transformed to satisfy it by changing the order of variables.

Assumption

Let the solutions of an n -variable system of algebraic equations be $(c_1^{(i)}, \dots, c_n^{(i)})$ ($1 \leq i \leq l$), where multiple roots are counted only once. Then, we assume $\forall i \neq j, c_n^{(i)} \neq c_n^{(j)}$.

□

If this assumption is satisfied, we can reduce the original system of equations into the following form:

$$\{ x_1 - h_1(x_n) = 0, \dots, x_{n-1} - h_{n-1}(x_n) = 0, h_n(x_n) = 0 \}$$

$$h_i \in K[x_n] \quad (1 \leq i \leq n).$$

When this system is passed into numerical calculation, error occurs at only two steps: (i) solving the univariate equation $h_n(x_n) = 0$; (ii) evaluating the polynomials $h_i(x_n)$ ($1 \leq i \leq n-1$). Therefore, it is much more advantageous than Algorithm 2.1 and 2.3 from the viewpoint of numerical accuracy. A Gröbner basis with $>_L$ under proper variable ordering may be of such a form, but we construct this by means of a Gröbner basis with $>_T$.

The polynomial $h_n(x_n)$ is obtained by Algorithm 2.2, and polynomials $x_i - h_i(x_n)$ can be computed by the method of undetermined coefficients like Algorithm 2.2.

Algorithm 3.1 [Calculating a polynomial p of the form $x_i - h_i(x_n)$]

```
% input : a Gröbner basis  $G$  of  $I$ , index  $i$  of variable  $x_i$  ;
% output : a polynomial  $p = x_i - h_i(x_n)$ ;

 $M := \deg(h_n(x_n)) - 1$ ;
for  $j := 1 : M$  do  $p_j := \text{NormalForm}(G, x_n^j)$ ;
solve the equation  $\text{NormalForm}(G, x_i) + d_0 p_0 + \dots + d_M p_M = 0$ ;
 $p := x_i + d_0 + d_1 x_n + \dots + d_M x_n^M$ ;
return  $p$ ;
```

□

The new algorithm is described as follows.

Algorithm 3.2 [New method for solving a system of algebraic equations]

```
% input : polynomials  $\{f_1, \dots, f_s\}$  in  $K[x_1, \dots, x_n]$  ;
% output : all solutions of the system of algebraic equations ;
%
 $f_1 = f_2 = \dots = f_s = 0$  ;

 $G :=$  a reduced Gröbner basis of  $(f_1, \dots, f_s)$  with  $>_T$ ;
 $h_n(x_n) :=$  the polynomial in  $G \cap K[x_n]$  computed by Algorithm 2.2;
for  $i := 1 : n-1$  do compute  $x_i - h_i(x_n)$  by Algorithm 3.1;
 $X := \{(h_1(a), \dots, h_{n-1}(a), a) \mid h_n(a) = 0\}$ ;
return  $X$ ;
```

□

Example

Let the system of equations be $\{x^2 + y^2 - 2 = 0, x^2 - y = 0\}$. A Gröbner basis with $>_T$ and $x > y$ is $\{x^2 - y, y^2 + y - 2\}$.

Since y does not satisfy the Assumption, we construct a univariate polynomial of x . Applying Algorithm 2.2,

$d_4 x^4 + d_3 x^3 + d_2 x^2 + d_1 x + d_0 = 0 \rightarrow d_4(-y + 2) + d_3 xy + d_2 y + d_1 x + d_0 = 0$,
therefore, $d_1 = d_3 = 0$, $d_2 = d_4 = 1$, $d_0 = -2$, and we obtain

$$x^4 + x^2 - 2 \dots (i).$$

Applying algorithm 3.1,

$$y + d_3x^3 + d_2x^2 + d_1x + d_0 = 0 \rightarrow y + d_3xy + d_2y + d_1x + d_0 = 0,$$

therefore, $d_0 = d_1 = d_3 = 0$, $d_2 = -1$, and we obtain $y - x^2 \dots (ii)$.

Numerical solutions are computed as follows. Solving (i) = 0, $x = \pm 1, \pm\sqrt{2}i$. Substituting them to (ii), we obtain $(x, y) = (\pm 1, 1), (\pm\sqrt{2}i, -2)$.

□

Timing data for the same problems (Order(1)) as in section 2.1 are given in Table 3. Systems of linear equations were solved by the SOLVE package of REDUCE3.0.

Table 3 CPU time (milliseconds) of New method

Problem	G-Basis	Transform	Total
KATSURA1	21	166	187
KATSURA2	66	324	390
KATSURA3	804	1,834	2,638
KATSURA4	28,407	69,056	97,463
KATSURA5	2,292,003	20,091,180	22,383,183

"Transform" means computation of Algorithm 2.2 and 3.1.

4. Conclusion

It is concluded from timing data that Gröbner bases with $>_T$ are more advantageous than $>_L$ for large-sized problems. Comparing Table 1 with 3, it is confirmed that the new algorithm has more practical efficiency than the

straightforward calculation of Gröbner bases with $>_L$.

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Appendix

The results of Algorithm 3.2 for a series of Katsura's problems are shown.

Long expressions are omitted leaving first several terms.

```
%-----;
%%/%/%/% KATSURA'S PROBLEM (1) %/%/%/%
===== INPUT POLYNOMIALS =====
      2      2
F(1)=2*U1  + U0  - U0
F(2)=2*U1  + U0  - 1
===== REDUCED SYSTEM =====
      2
FF(0)=U0  - 4/3*U0 + 1/3
FF(1)=U1 + 1/2*U0 - 1/2
%-----;
%%/%/%/% KATSURA'S PROBLEM (2) %/%/%/%
===== INPUT POLYNOMIALS =====
      2      2      2
F(1)=2*U2  + 2*U1  + U0  - U0
F(2)=2*U2*U1 + 2*U1*U0 - U1
F(3)=2*U2 + 2*U1 + U0 - 1
===== REDUCED SYSTEM =====
      4      3      2
FF(0)=U0  - 46/21*U0  + 34/21*U0  - 10/21*U0 + 1/21
      3      2
FF(1)=U1 + 21/2*U0  - 71/4*U0  + 17/2*U0 - 5/4
      3      2
FF(2)=U2 - 21/2*U0  + 71/4*U0  - 8*U0 + 3/4
%-----;
%%/%/%/% KATSURA'S PROBLEM (3) %/%/%/%
===== INPUT POLYNOMIALS =====
      2      2      2      2
F(1)=2*U3  + 2*U2  + 2*U1  + U0  - U0
F(2)=2*U3*U2 + 2*U2*U1 + 2*U1*U0 - U1
      2
F(3)=2*U3*U1 + 2*U2*U0 - U2 + U1
F(4)=2*U3 + 2*U2 + 2*U1 + U0 - 1
===== REDUCED SYSTEM =====
      8      7      6      5
FF(0)=U0  - 332/77*U0  + 5492/693*U0  - 151772/18711*U0  + 25786/
      4      3      2
      5103*U0  - 109940/56133*U0  + 956/2079*U0  - 3340/56133*U0 +
      181/56133
      7      6
FF(1)=U1 + 51602265/3424*U0  - 188085645/2996*U0  + 2600257707/
      5      4      3
      23968*U0  - 300968973/2996*U0  + 1284187269/23968*U0  -
      2
      49010579/2996*U0  + 62902081/23968*U0 - 505167/2996
      7      6
FF(2)=U2 - 45940851/1712*U0  + 1220593131/11984*U0  - 1917921807/
      5      4      3
      11984*U0  + 201995835/1498*U0  - 786765859/11984*U0  +
      2
```

$$\begin{aligned}
& 220481943/11984*U0 - 32737193/11984*U0 + 984531/5992 \\
& \quad \quad \quad 7 \quad \quad \quad 6 \\
& FF(3)=U3 + 40279437/3424*U0 - 468250551/11984*U0 + 1235585907/ \\
& \quad \quad \quad 5 \quad \quad \quad 4 \quad \quad \quad 3 \\
& \quad 23968*U0 - 103022697/2996*U0 + 289344449/23968*U0 - \\
& \quad \quad \quad 2 \\
& \quad 24439627/11984*U0 + 2584289/23968*U0 + 22807/5992 \\
& \%-----;
\end{aligned}$$

%%KATSURA'S PROBLEM (4) %%

===== INPUT POLYNOMIALS =====

$$\begin{aligned}
& \quad \quad \quad 2 \quad \quad \quad 2 \quad \quad \quad 2 \quad \quad \quad 2 \quad \quad \quad 2 \\
& F(1)=2*U4 + 2*U3 + 2*U2 + 2*U1 + U0 - U0 \\
& F(2)=2*U4*U3 + 2*U3*U2 + 2*U2*U1 + 2*U1*U0 - U1 \\
& \quad \quad \quad 2 \\
& F(3)=2*U4*U2 + 2*U3*U1 + 2*U2*U0 - U2 + U1 \\
& F(4)=2*U4*U1 + 2*U3*U0 - U3 + 2*U2*U1 \\
& F(5)=2*U4 + 2*U3 + 2*U2 + 2*U1 + U0 - 1
\end{aligned}$$

===== REDUCED SYSTEM =====

$$\begin{aligned}
& \quad \quad \quad 16 \quad \quad \quad 15 \quad \quad \quad 14 \\
& FF(0)=U0 - 1948/231*U0 + 466850/14157*U0 - \\
& FF(1)=U1 + 91312004234665124713556835730089441/ \\
& \quad \quad \quad 15 \\
& \quad 68905785701353855630672*U0 - \\
& FF(2)=U2 - 317790599551725189190145389478624691/ \\
& \quad \quad \quad 15 \\
& \quad 137811571402707711261344*U0 + \\
& FF(3)=U3 - 28974685419577271262621390893418183/ \\
& \quad \quad \quad 15 \\
& \quad 34452892850676927815336*U0 + \\
& FF(4)=U4 + 251065332760704024813517281592118541/ \\
& \quad \quad \quad 15 \\
& \quad 137811571402707711261344*U0 -
\end{aligned}$$

%-----;

%%KATSURA'S PROBLEM (5) %%

===== INPUT POLYNOMIALS =====

$$\begin{aligned}
& \quad \quad \quad 2 \quad \quad \quad 2 \quad \quad \quad 2 \quad \quad \quad 2 \quad \quad \quad 2 \quad \quad \quad 2 \\
& F(1)=2*U5 + 2*U4 + 2*U3 + 2*U2 + 2*U1 + U0 - U0 \\
& F(2)=2*U5*U4 + 2*U4*U3 + 2*U3*U2 + 2*U2*U1 + 2*U1*U0 - U1 \\
& \quad \quad \quad 2 \\
& F(3)=2*U5*U3 + 2*U4*U2 + 2*U3*U1 + 2*U2*U0 - U2 + U1 \\
& F(4)=2*U5*U2 + 2*U4*U1 + 2*U3*U0 - U3 + 2*U2*U1 \\
& \quad \quad \quad 2 \\
& F(5)=2*U5*U1 + 2*U4*U0 - U4 + 2*U3*U1 + U2 \\
& F(6)=2*U5 + 2*U4 + 2*U3 + 2*U2 + 2*U1 + U0 - 1
\end{aligned}$$

===== REDUCED SYSTEM =====

$$\begin{aligned}
& \quad \quad \quad 32 \quad \quad \quad 31 \quad \quad \quad 30 \\
& FF(0)=U0 - 73352/4389*U0 + 2744754641/20369349*U0 - \\
& FF(1)=U1 - \\
& 715831228408419183465540687163370318923414432889690393804894089511583395 \\
& 489495554311355176213824591407652333505032925565469766379414904218328822 \\
& 726521791893184868923393035800434037522491735002202636755730567251412107 \\
& 627114695977183535758569543756237238588063613870941774417324208226132303 \\
& 96243020244071318225902713644140937500 \\
& / \\
& 350566325837750222023658221340099528551232377119923000910014304646571507 \\
& 915523398504471786506882853098109813792116300412242229813924606909770564 \\
& 342038683439329991140635224109929769829286247437927108023959550038032808 \\
& 859942989891398738953783867057481185362417973969068518756383653564849522 \\
& 29026402789
\end{aligned}$$

*U0 +

FF(2)=U2 +

700886663193952602670810062701644073106854212956940016738122574692802059
337800867730387096183411166931025714010260206300589509036628558996452036
903670634721664537903374269461978220170788558054356149767517010846569757
522054551532276121258019394038039219003495083453189015971080170799969175
250483002535663219496705818402500000

480227843613356468525559207315204833631825174136880823164403157050097956
048662189732153132201209387805629881907008630701701684676609050561329540
194573538957986289233746882342369547711351023887571380854739109641140834
054716424508765395827101187749974226523860238313792491447100895294314414
096252093

31

*U0 -

FF(3)=U3 +

684297581391937492991725756940802671000833115526608474104482947025947223
177045373540067647257604557278211276223032790829504633412968986366821955
717659972751027921035367265778720121340071695860307525192551133664014006
139643992519139217246729346148917408778160025755797590228138794660794439
600939615539171116585233338176773984375

701132651675500444047316442680199057102464754239846001820028609293143015
831046797008943573013765706196219627584232600824484459627849213819541128
684077366878659982281270448219859539658572494875854216047919100076065617
719885979782797477907567734114962370724835947938137037512767307129699044
58052805578

31

*U0 -

FF(4)=U4 -

792769319326811158534195254365693638819854581518923246704620861693105400
519865082010599963290102954449701655346262743416658301248324523712284260
114323607337859765265091981811923857886980796070060117055046597125015567
427566512203394364401019338025887457214208665529530693761450832124747442
818381943693774633216568208726484375

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