An introduction to computational geometry

Cours électif - École des mines - Nancy - 2011

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Question 1: What is it all about?

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* Proven efficient.

* Work in practice.

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In a mathematical sense. Often based on geometric arguments. Often requires new geometric insight.

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In the sense of complexity theory.

Complexity of algorithms are analyzed in an adequate model of computation.

Understanding the complexity of the problems themselves is important.

* Work in practice.

Algorithms that are simple enough to be implemented.

Implementations that handle degeneracies and finite precision arithmetic.

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Model of computation

Definition of the operations allowed in an algorithm and their cost.

Goal: estimate the ressources required by an algorithm

as a function of the input size.

Ex: execution time, memory space, number of I/O transfers, number of processors...

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Classical model in CG: Real RAM model

Allows manipulation of real (as in \mathbb{R}) numbers.

Input size $n \to \text{complexity } f(n) = \max_{\text{input } |X|=n} f(X)$

Care about asymptotic order of magnitude of $f(O(), \Omega(), \Theta())$.

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Start the computation now. It will end...

in 30-60 min. for n = 20. in two weeks for n = 22. in twenty years for n = 24. in four centuries for n = 25.

in the dark for n = 30.

Sort by increasing asymptotic orders of magnitude:

$$n, 2^{n}, n^{2}, n!, \sqrt{n}, \log n, \log^{*} n, 2^{n^{2}}$$

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 $\log^* n \ll \log^a n \ll n^b \ll 2^{cn} \ll (n!)^d \ll 2^{en^2}$

 $\forall a, b, c, d, e \in \mathbb{R}_+$

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Three classes of problems

Undecidable: no algorithm will solve the problem. Ever.

NP-hard: conjectured unlikely that a polynomial-time algorithm exists.

Polynomial-time: solvable by an algorithm with complexity $O(n^c)$

for some constant *c*.

Hilbert's tenth problem

Input: a polynomial P in n variables with integer coefficients.

Output: yes if P has a integer solution, no otherwise.



Ex:
$$P(x_1, x_2, x_3) = x_1^2 + 3x_1x_2 - 2x_2^2 + 4x_3 + 3$$

Tenth question in Hilbert's list of Problèmes futurs des mathématiques.

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UNDECIDABLE

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find a triangulation of the convex hull

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NP-hard

Problems solvable in polynomial time

Algorithms for the same problem may have different complexities.

Ex: Merge sort has $\Theta(n \log n)$ complexity. Bubble sort has $\Theta(n^2)$ complexity. Quick sort has $\Theta(n^2)$ complexity but $O(n \log n)$ average-case complexity.

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This can have a drastic impact.

http://cg.scs.carleton.ca/~morin/misc/sortalg/

Wrap-up: what is it about?

Algorithmic solutions to geometric problems.

Proofs of correctness and complexity bounds.

Beware of undecidable or NP-hard problems. Asymptotic complexity matters in practice.

(Attention to degeneracy and numerical issues.)

How to compute the intersections among n segments in 2D?

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Input:



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Input: Output:



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Any idea?





Principle:

Two segments that intersect must meet the sweep line consecutively before it reaches the intersection point.



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Jnkown

Swept

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Data structures

Ordered list of segments intersected by the line. Supports efficient insertion, deletion & exchange.

List of events sorted by x-coordinates. Supports efficient insertion & deletion.



Insert the endpoints of all segments in Events.

Sweep $\leftarrow \emptyset$.

While Events $\neq \emptyset$

Read the next event and remove it from the list.

Insert, delete or swap segments in Sweep.

Check intersections between new neighbors in Sweep.

Add those intersections to the output and to Events.

Events: sorted list of events.

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 $\begin{aligned} &\mathsf{Events} = \{L_3, L_6, L_4, L_7, R_7, L_2, R_6, R_4, L_1, L_5, R_1, R_5, R_3, R_2\} \\ &\mathsf{Sweep} = \{\} \\ &\mathsf{Output} = \{\} \end{aligned}$



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Events= $\{L_6, L_4, L_7, R_7, L_2, R_6, R_4, L_1, L_5, R_1, R_5, R_3, R_2\}$ Sweep= $\{6, 3\}$ Output= $\{\}$



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Events= { $L_4, L_7, R_7, L_2, I_{4,3}, R_6, R_4, L_1, L_5, R_1, R_5, R_3, R_2$ } Sweep= {6, 3, 4} Output= {(3, 4)}



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Events= $\{L_2, I_{4,3}, R_6, R_4, L_1, L_5, R_1, R_5, R_3, R_2\}$ Sweep= $\{2, 6, 3, 4\}$ Output= $\{(3, 4)\}$



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Output= { $(3, 4), (2, 4), (2, 3)$ }

etc...

Correctness? Complexity?

Generic principle, three predicates: *x*-extreme points, intersection, *x*-coordinate comparison.

Other objects (polygons, circles, algebraic curves, etc...), other spaces (\mathbb{S}^2 , \mathbb{R}^3 , $\mathbb{S}^1 \times \mathbb{S}^1$...).



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Computing trapezoidal decompositions of arrangements of geometric objects.

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Computing substructures of arrangements of geometric objects.

All that in $O((n+k)\log n)$.

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What is a *good* triangulation?

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"bijective" proof:



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Grows fast: $C_n \sim \frac{4^n}{n\sqrt{\pi n}}$ First numbers: $3(1), 4(2), 5(5), 6(14), \dots, 10(16796), \dots, 20(6564120420) \dots$

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For points in arbitrary position: $\Omega(8.48^n)$ [2007] and $O(30^n)$ [2009].

Theorem. Let P be a set of n points in the plane, not all collinear. Let k be the number of points in P that lie on the boundary of the convex hull of P. Any triangulation of P has 2n - 2 - k triangles and 3n - 3 - k edges.

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Idea?

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Proof: e = # of edges, t = # of triangles.

Counting edge/face incidences (including unbounded face) $\Rightarrow 2e = 3t + k$ Euler's relation: n - e + t = 2Substitute. \Box

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The average degree of a point is ≤ 6 .

Which triangulation shall we compute?

"Quality" of a triangulation (mesh) as defined in application areas.

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Associate to every triangulation the vector of angles sorted from smallest to largest. Let's compute the triangulation with lexicographically smallest vector of angles.

Consider an edge of a triangulation incident to two triangles forming a convex quadrangle.



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Call an edge illegal if it can be flipped and flipping it decreases the vector of angles. Call a triangulation legal if it contains no illegal edge.

Computing a legal triangulation

Termination? Correctness? Complexity?

Start from any triangulation.

While there exists an illegal edge,

flip that edge.

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An elegant test for edge "illegality"





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Main ingredient of the proof:





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 \Leftrightarrow the interior of every triangle circumcircle is empty of points of P.



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Theorem. If no 4 points of P are cocircular then P has a unique Delaunay triangulation.

Theorem. All Delaunay triangulations of a point set P have the same minimal angle.

Let $P = \{p_1, \ldots, p_n\}$ be a set of n points in the plane.

For simplicity we assume that P is contained in the triangle $p_1p_2p_3$.

Incremental algorithm:

Add the points one by one.

Maintain a Delaunay triangulation.

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Three sub-problems.

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Triangle subdivision





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Correction







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 $\begin{array}{c} T \leftarrow \{p_1p_2p_3\} \\ \mbox{For } i = 4 \dots n \\ \mbox{Insert } p_i \mbox{ in } T. \\ \mbox{Insert } p_i \mbox{ in } T. \\ \mbox{Find a triangle } pqr \mbox{ of } T \mbox{ containing } p_i. \\ \mbox{} T \leftarrow T \setminus \{pqr\} \cup \{p_ipq, p_iqr, p_irp\} \\ \mbox{Make each edge } p_ip, \ p_iq, \ p_ir \mbox{ legal by successive flips.} \end{array}$

Point location































Each flip adds one edge to the new point.

Total cost is $O(d_i)$ where d_i is the degree of p_i in the Delaunay triangulation of p_1, \ldots, p_i .

We use the history of all triangles built to speed up point location.

We maintain a directed acyclic graph during triangle subdivision and edge flips.

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If a point belongs to the triangle of a node

then it belongs to the triangle to exactly one child of that node.

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If a point belongs to the triangle of a node

then it belongs to the triangle to exactly one child of that node.

We start from the root (any p_i belongs to $p_1p_2p_3$) and trickle down until we find a triangle from the current triangulation (ie a sink of the DAG).

Complexity analysis

 $\mathbf{Cost} = O\left(\Sigma_i d_i + t_i\right).$

 $T \leftarrow \{p_1 p_2 p_3\}$ For $i = 4 \dots n$ Insert p_i in T. Find a triangle pqr of T containing p_i . $T \leftarrow T \setminus \{pqr\} \cup \{p_i pq, p_i qr, p_i rp\}$ Make each edge $p_i p$, $p_i q$, $p_i r$ legal by successive flips.

Let d_i be the degree of p_i in the Delaunay triangulation of p_1, \ldots, p_i .

Let t_i be the number of triangles to traverse to localize p_i .
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It can happen that $t_i = i - 1$ for all $i \Rightarrow \Omega(n^2)$ complexity.

The order in which the points are inserted is important.



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Complexity analysis

 $\mathbf{Cost} = O\left(\Sigma_i d_i + t_i\right).$

 $T \leftarrow \{p_1 p_2 p_3\}$ Renumber the points p_4, \ldots, p_n randomly. For $i = 4 \ldots n$ Insert p_i in T. Find a triangle pqr of T containing p_i . $T \leftarrow T \setminus \{pqr\} \cup \{p_i pq, p_i qr, p_i rp\}$ Make each edge $p_i p$, $p_i q$, $p_i r$ legal by successive flips.

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Expectation is taken with respect to random internal choices. The input is arbitrary.

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Use the bound on the average degree.

 $\Rightarrow E[d_i] \leq 6.$

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Theorem. We can compute a Delaunay triangulation of n points in \mathbb{R}^2 in $O(n \log n)$ time.

Expected running time of a randomized algorithm.

Delaunay triangulations generalize to arbitrary dimension (empty circumscribed hypersphere).

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What is the complexity of a Delaunay triangulation of...



$$\Theta\left(n^{\lceil \frac{d}{2} \rceil}\right)$$
 worst-case complexity in dimension $d \ge 3$.

Can be constructed in expected $O\left(n^{\lceil \frac{d}{2} \rceil}\right)$ time (similar approach).

Wrapping up: Delaunay triangulations

Particular triangulation with good geometric properties.

Efficient flip-based algorithm to compute it.

Optimized & flexible implementations available in CGAL.

Randomization is a powerful technique.

Generic setup: randomized incremental construction.

Many variations: higher dimension, constrained DT, etc...

Question 4

How do you find the nearest post-office?

Input:



Question 4

How do you find the nearest post-office? Repeatedly?

Input:



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Voronoi diagram - definition

Given a family of sites $p_1, \ldots p_n$ in a space with a distance.

Partition the space into regions $R_1, \ldots R_n$.

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The space can be \mathbb{R}^2 , \mathbb{R}^3 , a surface, etc... The points can be points, disks, polygons, etc... We focus on the case of sites in the plane.

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Can be used for natural neighbors interpolation (more later), facility positionning (Voronoi game)...

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Proof. Let v and e be the number of vertices and edges of the VD.

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Euler's formula: (v+1) - e + n = 2.

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The Voronoi diagram of n points has O(n) complexity.

Direct algorithm

Naive algorithm to compute the Voronoi Diagram.

Complexity?

For $i = 1 \dots n$

Compute R_i as intersection of n-1 half-planes.

Reconnect everything...

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This algorithm takes $O(n \log n)$ time.

Fortune's algorithm.

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Equation of
$$h(a) : 2x_a(x - x_a) + 2y_a(y - y_a) - z + x_a^2 + y_a^2 = 0$$

$$b'' = (b_x, b_y, 2b_x a_x + 2b_y a_y - (a_x^2 + a_y^2)) \Rightarrow b'b'' = ab^2$$

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Voronoi regions Voronoi edges Voronoi vertices Delaunay edges sites

(circumcenters of) Delaunay triangles

The lift to the paraboloid maps every site p_i to

```
 \left\{ \begin{array}{l} \text{a point } p_i' \text{ on } (P) \text{,} \\ \text{the plane } h(p_i) \text{ tangent to } (P) \text{ in } p_i. \end{array} \right. \label{eq:point_prod}
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$$\tilde{f}(p) = \sum_{i=1}^{n} w_i f(p_i)$$
$$w_i = \frac{|R(p) \cap R_i|}{|R_i|}$$

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Now \tilde{f} is smooth everywhere but in the points p_1, \ldots, p_n .







Going a bit further

bisectors \rightsquigarrow k-sector?



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Existence? Uniqueness? Computation?


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Voronoi diagram with a neutral region.

Wrapping-up: Voronoi diagram

Natural structure: decomposition of space according to the closest site.

"Natural enough" that it was rediscovered over and over.

(combinatorially and geometrically) dual to Delaunay triangulation.

Combinatorial / geometric transforms help.

Question 5

Why are geometric algorithms hard to implement correctly?

Many algorithms are described assuming general position of the input.

No two points have the same *x*-coordinate. No three segments intersect in the same point. No four points lie on the same circle.

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Can we handle degeneracies without treating each one separately?

Can we at least detect them efficiently?

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numbers $t_1, \ldots, t_n \rightarrow \text{points } p_1, \ldots, p_n$ with $p_i = (t_i, t_i^3)$. $t_i + t_j + t_k = 0 \Leftrightarrow p_i, p_j, p_k$ are aligned.

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$$\begin{vmatrix} t_i & t_j & t_k \\ t_i^3 & t_j^3 & t_k^3 \\ 1 & 1 & 1 \end{vmatrix} = (t_j - t_i)(t_k - t_i)(t_k - t_j)(t_i + t_j + t_k).$$

The 3-sum problem: Given n numbers, decide if three of them sum to 0.

What is the best algorithm you can come-up with?

Known bounds: $O(n^2)$ and $\Omega(n \log n)$.

15 years old conjecture: any algorithm solving 3-sum has $\Omega(n^2)$ time complexity.

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Testing if d + 1 points lie on a common hyperplane in \mathbb{R}^d is $\lceil \frac{d}{2} \rceil$ -sum hard.

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Second issue: the perturbation should not create new degeneracies.



Bottom line: "Epsilon=10⁻¹²" is not an option if we want any kind of guarantee.

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Consider a geometric object as a function of one variable t [1990]. The input we are interested in is the value when t = 0.

Ex: the point p = (3, 12) becomes $p = (3 + t, 12 + t^2)$.

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Choose the functions so that the relevant polynomials do not identically vanish. Example: convex hull computation, point-in-polygon.

Predicates are *x*-coordinates comparison and orientation.

Replacing p_i by $p_i + (t^{2^{2i}}, t^{2^{2i+1}})$ handles all degeneracies for these predicates.

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Partial perturbation: shearing $(x, y) \mapsto (x + ty, y)$

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Case analysis of quadric intersection

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Encoding of the orbits under these transformations

Work on pencils of quadrics.

First encoding with Segre's characteristic (discriminates between intersection types in \mathbb{CP}^3).

Characteristic polynomial of a pencil.

One quadric Q in $\mathbb{R}^3 \to \text{symmetric } 4 \times 4 \text{ matrix } M_Q$. Pencil of Q and $R \to P(\lambda, \mu) = \det(\lambda M_Q + \mu M_R)$. Number of roots of P, their multiplicity, inertia of their associated matrix...

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Result: Tabulation with over 40 cases, 26 intersection types in total, proof of exhaustivity.

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"Judge for yourself": the example of 2D convex hull computation.



The problem: three points are nearly aligned, and the orientation predicates make inconsistent errors. "Sometimes left, sometimes right".

Orientation of (p,q,r) given by the sign of $\begin{vmatrix} x_p & x_q & x_r \\ y_p & y_q & y_r \\ 1 & 1 & 1 \end{vmatrix}$. $\begin{vmatrix} r & & & & & \\ 0 & & & q & & & o^q \\ p^{\bullet} & & & & p^{\bullet} & & \\ p^{\bullet} & & & & p^{\bullet} & & \\ p^{\bullet} & & & & p^{\bullet} & & \\ p^{\bullet} & & & & p^{\bullet} & & \\ p^{\bullet} & & & & p^{\bullet} & & \\ p^{\bullet} & & & & p^{\bullet} & & \\ p^{\bullet} & p^{\bullet} & p^{\bullet} & \\ p^{\bullet$







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$$p^{p} \qquad p^{o} \qquad p^{o$$

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Consequences of numerical rounding

A "correct" code can make incorrect decisions. These errors are inconsistent.

Crash, infinite loops, smooth execution but wrong answer... which is the worse?

Can be hard to detect...

Interval arithmetic

Keep the precision bounded but keep track of the error.

A number is represented by an interval (reduced to a single element if precision is sufficient). Define all operations on intervals.

24 - 0.5000027 = 23.499998 becomes [24, 24] - [0.5000027, 0.5000027] = [23.49999, 23.50000].

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If the result of the computation is exactly 0 we will never have enough precision... For those few cases, we need to be able to do the computations exactly.

Exact number types for integers, rational numbers, algebraic numbers.

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The set of algebraic numbers is closed under $+, -, \times, /, x \mapsto x^t$ for $t \in \mathbb{Q}$ (in particular $\sqrt{}$).

There are few algebraic numbers (ie countably many).

The result of most classical operations on geometric objects defined by integers can be described using algebraic numbers.



Representing and manipulating algebraic numbers

An algebraic number can be represented by a polynomial (a family of integers) and an isolation interval.



Interval containing a single root of P.

Ex:
$$\sqrt{2} \simeq (X^2 - 1, [1, 2]).$$

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$$a+b, a-b, a \times b, \frac{a}{b}, a^2, \sqrt{a}$$
, etc..

Implemented in the C/C++ CORE library.

Using algebraic numbers

Float xp,yp,xq,yq,xr,yr;

Orientation = sign((xq-xp)*(yr-yp)-(xr-xp)*(yq-yp));





These problems can be avoided by using

Core::Expr xp,yp,xq,yq,xr,yr; Orientation = sign((xq-xp)*(yr-yp)-(xr-xp)*(yq-yp));



Distinguish between decision (for branching) and constructions.

Decisions are made by evaluating signs of polynomial in the input and can be filtered.

Constructions produce a geometric object from the input; representing exactly that object is costly.

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Ex: line/triangle intersection test



find intersection with plane, compute barycentric coordinates.

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find intersection with plane, compute barycentric coordinates. \rightarrow evaluate the sign of polynomials of degree 6.

Evaluate 3D orientations of quadruples of points \rightarrow evaluate the sign of polynomials of degree 3.

Wrap-up: robustness

Treating degeneracies requires great care.

Numerical problems will arise.

If not treated properly, they produce crashes, infinite loops or wrong results.

Exact number types exist and are implemented. This is good enough for prototyping.

Reliability and efficiency are achieved by using good predicates and filtering exact number type with interval arithmetic.

The End