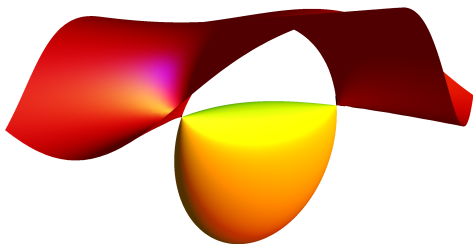


SPECTRAHEDRA AND THEIR SHADOWS

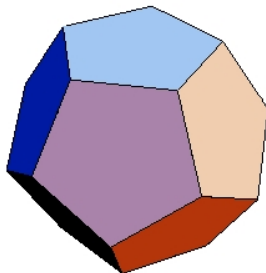
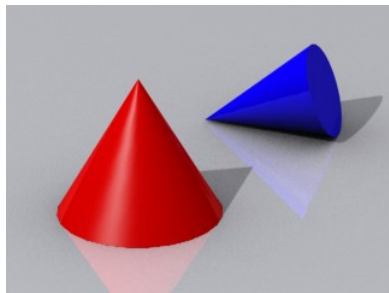
Bernd Sturmfels
UC Berkeley



Simons Institute Workshop on
Semidefinite Optimization, Approximation and Applications
Wednesday, September 24, 2014

Spectrahedra

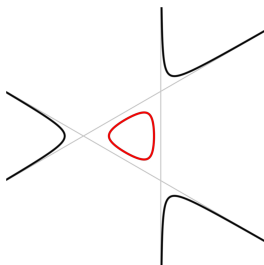
A *spectrahedron* of degree n in \mathbb{R}^d is a convex body of the form $\mathcal{S} = \{(x_1, \dots, x_d) \in \mathbb{R}^d : A_0 + x_1 A_1 + \dots + x_d A_d \text{ is positive semidefinite}\}$ where A_0, A_1, \dots, A_n are real symmetric matrices of format $n \times n$.



- ▶ $n = 1$: \mathcal{S} is a closed half space.
- ▶ $n = 2$: \mathcal{S} is a quadric cone.
- ▶ Finite intersections of spectrahedra are spectrahedra.

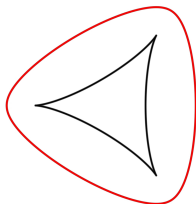
Semidefinite Optimization

.... is the computational problem of minimizing
a linear function over a spectrahedron.



$(n = 3, d = 2)$

Duality is important in both optimization and projective geometry:

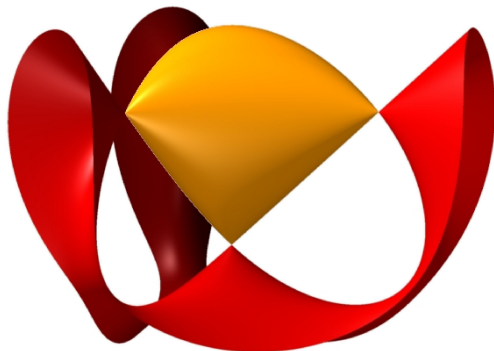


A Familiar Picture

The set of 3×3 -correlation matrices is the *elliptope*

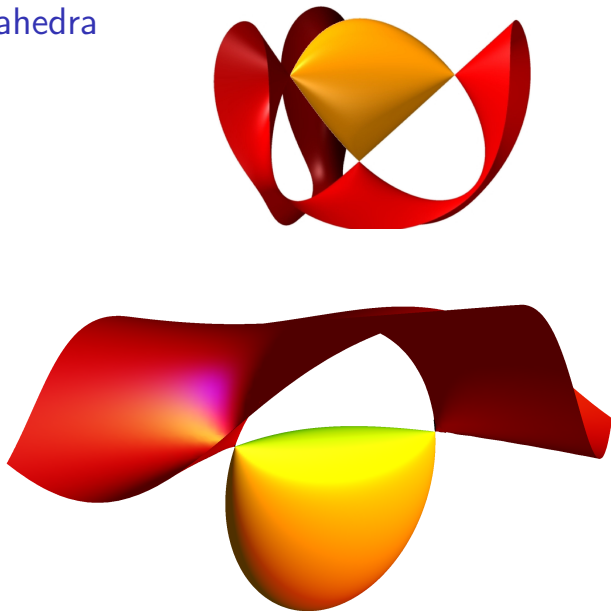
$$\begin{bmatrix} 1 & x & y \\ x & 1 & z \\ y & z & 1 \end{bmatrix}$$

$(d = n = 3)$



Q: Does every cubic spectrahedron have four nodes?

Cubic Spectrahedra



Two combinatorial types for $n = 3$. How about $n \geq 4$?

Sums of Squares

Let $f(x_1, \dots, x_m)$ be a polynomial of even degree $2d$.

We wish to compute the global minimum x^* of $f(x)$ on \mathbb{R}^m .

This optimization problem is equivalent to

Maximize λ such that $f(x) - \lambda$ is non-negative on \mathbb{R}^m .

This problem is very hard.

The optimal value of the following relaxation gives a lower bound.

Maximize λ such that $f(x) - \lambda$ is a sum of squares of polynomials.

The second problem is much easier. It is a **semidefinite program**.

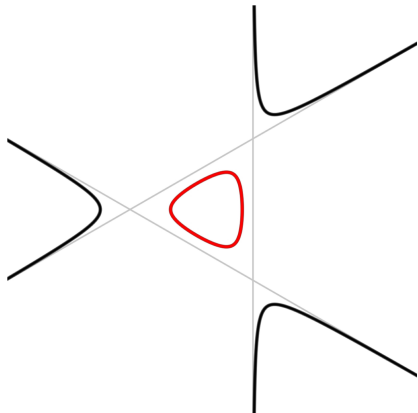
The optimal value of the SDP often agrees with the global minimum. In that case, the optimal matrix of the dual SDP has rank one, and the optimal point x^* can be recovered.

SOS Example

Let $m = 1$, $d = 2$ and $f(x) = 3x^4 + 4x^3 - 12x^2$. Then

$$f(x) - \lambda = (x^2 \ x \ 1) \begin{pmatrix} 3 & 2 & \mu - 6 \\ 2 & -2\mu & 0 \\ \mu - 6 & 0 & -\lambda \end{pmatrix} \begin{pmatrix} x^2 \\ x \\ 1 \end{pmatrix}$$

Our problem is to find (λ, μ) such that the 3×3 -matrix is positive semidefinite and λ is maximal.



SOS Example

Let $m = 1$, $d = 2$ and $f(x) = 3x^4 + 4x^3 - 12x^2$. Then

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Our problem is to find (λ, μ) such that the 3×3 -matrix is positive semidefinite and λ is maximal.

The optimal solution is

$$(\lambda^*, \mu^*) = (-32, -2).$$

Cholesky factorization reveals the SOS representation

$$f(x) - \lambda^* = \left((\sqrt{3}x - \frac{4}{\sqrt{3}}) \cdot (x + 2) \right)^2 + \frac{8}{3}(x + 2)^2.$$

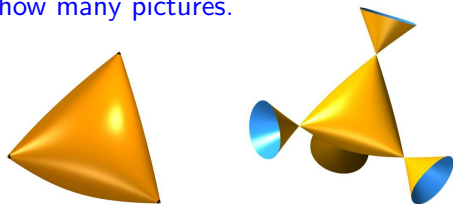
The global minimum is $x^* = -2$.

This approach works for many polynomial optimization problems.

This Lecture

.... has two objectives:

Objective 1: Show many pictures.



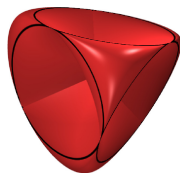
Objective 2: Present two recent papers:

Quartic Spectrahedra

(with John Christian Ottem, Kristian Ranestad, Cynthia Vinzant)

Generic Spectrahedral Shadows

(with Rainer Sinn)

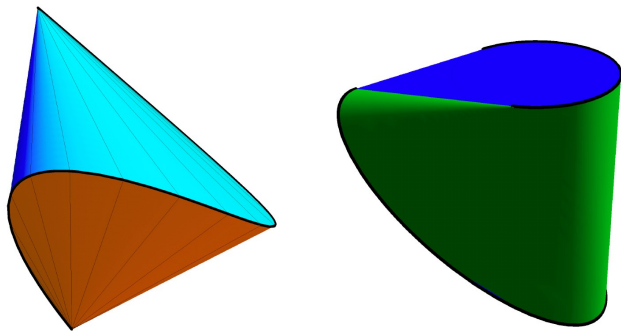


The Quartic Spectrahedron

$$\mathcal{S} = \left\{ (x, y, z) \in \mathbb{R}^3 : \begin{bmatrix} 1 & x & y & z \\ x & 1 & x & y \\ y & x & 1 & x \\ z & y & x & 1 \end{bmatrix} \succeq 0 \right\}.$$

is the convex hull of the trigonometric curve

$$\{ (\cos(\theta), \cos(2\theta), \cos(3\theta)) : \theta \in [0, \pi] \}$$



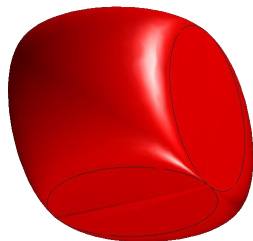
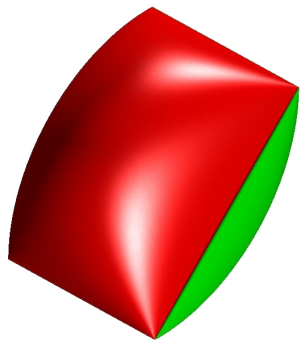
is the intersection of two quadratic cones.

Sweet Dreams

The **pillow** is a quartic spectrahedron:

$$\begin{bmatrix} 1 & x & 0 & x \\ x & 1 & y & 0 \\ 0 & y & 1 & z \\ x & 0 & z & 1 \end{bmatrix}$$

Q: Is it reducible?



Q: Is the *convex dual* of a spectrahedron is a spectrahedron?

Symmetroids

Fix projective space \mathbb{P}^3 with coordinates $(x : y : z : w)$.

A **symmetroid** S of degree n is a surface with equation

$$\det(xA + yB + zC + wD) = 0.$$

Proposition

If A, B, C, D are generic then the singular locus of the symmetroid S consists of $\binom{n+1}{3}$ nodes. The **web** $xA+yB+zC+wD$ contains no matrix of rank $\leq n-3$. Those of rank $n-2$ are precisely the nodes.

S is a **transversal symmetroid** if this holds.

A 3-dimensional spectrahedron is *transversal* if its algebraic boundary is a transversal symmetroid.

Problem

Study the geometry and combinatorics of **transversal spectrahedra**. For instance, how many of the $\binom{n+1}{3}$ nodes can lie on its boundary?

Degtyarev-Itenberg Theorem

For quartic spectrahedra, this question was answered in a 2010 paper by Alex Degtyarev and Ilia Itenberg:

Theorem

There exists a transversal quartic spectrahedron with β nodes in its boundary and σ real nodes in its symmetroid if and only if

$$0 \leq \beta \leq \sigma, \quad 2 \leq \sigma \leq 10, \quad \text{and both } \beta \text{ and } \sigma \text{ are even.}$$

Their proof is extremely indirect: it rests on the **Global Torelli Theorem for K3 surfaces**, and on deep topological results of Kharlamov and Nikhulin for moduli spaces of real K3 surfaces.

It is impossible to use this to construct matrices A, B, C, D .

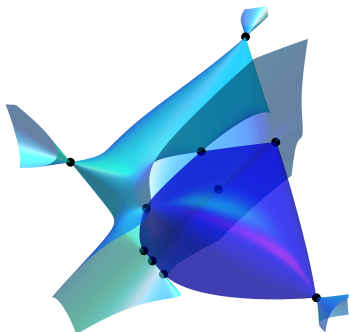
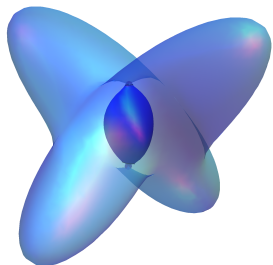
We give a new proof that is direct, computational and geometric.

Twenty Types

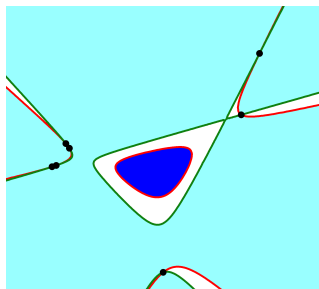
	A	B	C	D
(2, 2):	$\begin{bmatrix} 3 & 4 & 1 & -4 \\ 4 & 14 & -6 & -10 \\ 1 & -6 & 9 & 2 \\ -4 & -10 & 2 & 8 \end{bmatrix}$	$\begin{bmatrix} 11 & 0 & 2 & 2 \\ 0 & 6 & -1 & 4 \\ 2 & -1 & 6 & 2 \\ 2 & 4 & 2 & 4 \end{bmatrix}$	$\begin{bmatrix} 17 & -3 & 2 & 9 \\ -3 & 6 & -4 & 1 \\ 2 & -4 & 13 & 10 \\ 9 & 1 & 10 & 17 \end{bmatrix}$	$\begin{bmatrix} 9 & -3 & 9 & 3 \\ -3 & 10 & 6 & -7 \\ 9 & 6 & 18 & -3 \\ 3 & -7 & -3 & 5 \end{bmatrix}$
(4, 4):	$\begin{bmatrix} 18 & 3 & 9 & 6 \\ 3 & 5 & -1 & -3 \\ 9 & -1 & 13 & 7 \\ 6 & -3 & 7 & 6 \end{bmatrix}$	$\begin{bmatrix} 17 & -10 & 4 & 3 \\ -10 & 14 & -1 & -3 \\ 4 & -1 & 5 & -4 \\ 3 & -3 & -4 & 6 \end{bmatrix}$	$\begin{bmatrix} 8 & 6 & 10 & 10 \\ 6 & 18 & 6 & 15 \\ 10 & 6 & 14 & 9 \\ 10 & 15 & 9 & 22 \end{bmatrix}$	$\begin{bmatrix} 8 & -4 & 8 & 0 \\ -4 & 10 & -4 & 0 \\ 8 & -4 & 8 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$
(6, 6):	$\begin{bmatrix} 10 & 8 & 2 & 6 \\ 8 & 14 & 0 & 2 \\ 2 & 0 & 5 & 7 \\ 6 & 2 & 7 & 11 \end{bmatrix}$	$\begin{bmatrix} 11 & -6 & 10 & 9 \\ -6 & 10 & -5 & -5 \\ 10 & -5 & 14 & 11 \\ 9 & -5 & 11 & 9 \end{bmatrix}$	$\begin{bmatrix} 6 & 2 & 6 & -5 \\ 2 & 9 & 2 & 0 \\ 6 & 2 & 6 & -5 \\ -5 & 0 & -5 & 5 \end{bmatrix}$	$\begin{bmatrix} 8 & 6 & 2 & -2 \\ 6 & 9 & 9 & 6 \\ 2 & 9 & 13 & 12 \\ -2 & 6 & 12 & 13 \end{bmatrix}$
(8, 8):	$\begin{bmatrix} 5 & 3 & -3 & -4 \\ 3 & 6 & -3 & -2 \\ -3 & -3 & 6 & 4 \\ -4 & -2 & 4 & 4 \end{bmatrix}$	$\begin{bmatrix} 19 & 10 & 12 & 17 \\ 10 & 14 & 10 & 7 \\ 12 & 10 & 10 & 11 \\ 17 & 7 & 11 & 17 \end{bmatrix}$	$\begin{bmatrix} 5 & 1 & 3 & -3 \\ 1 & 5 & -7 & -1 \\ 3 & -7 & 22 & 7 \\ -3 & -1 & 7 & 10 \end{bmatrix}$	$\begin{bmatrix} 1 & 1 & 0 & 2 \\ 1 & 1 & 0 & 2 \\ 0 & 0 & 4 & 4 \\ 2 & 2 & 4 & 8 \end{bmatrix}$
(10, 10):	$\begin{bmatrix} 18 & 6 & 6 & -6 \\ 6 & 2 & 2 & -2 \\ 6 & 2 & 2 & -2 \\ -6 & -2 & -2 & 4 \end{bmatrix}$	$\begin{bmatrix} 4 & -6 & 6 & 4 \\ -6 & 13 & -9 & -8 \\ 6 & -9 & 9 & 6 \\ 4 & -8 & 6 & 5 \end{bmatrix}$	$\begin{bmatrix} 1 & 0 & -3 & 0 \\ 0 & 4 & 0 & 6 \\ -3 & 0 & 9 & 0 \\ 0 & 6 & 0 & 9 \end{bmatrix}$	$\begin{bmatrix} 9 & -3 & 0 & 0 \\ -3 & 10 & 9 & -6 \\ 0 & 9 & 9 & -6 \\ 0 & -6 & -6 & 4 \end{bmatrix}$
(2, 0):	$\begin{bmatrix} 20 & 6 & -14 & -4 \\ 6 & 18 & 3 & -12 \\ -14 & 3 & 17 & -2 \\ -4 & -12 & -2 & 8 \end{bmatrix}$	$\begin{bmatrix} 54 & -27 & 16 & 12 \\ -27 & 18 & -2 & -15 \\ 16 & -2 & 20 & -10 \\ 12 & -15 & -10 & 21 \end{bmatrix}$	$\begin{bmatrix} 42 & -8 & 9 & -3 \\ -8 & 10 & 5 & -11 \\ 9 & 5 & 29 & 7 \\ -3 & -11 & 7 & 29 \end{bmatrix}$	$\begin{bmatrix} 0 & 9 & 3 & -3 \\ 9 & -9 & -6 & 6 \\ 3 & -6 & -3 & 3 \\ -3 & 6 & 3 & -3 \end{bmatrix}$
(4, 2):	$\begin{bmatrix} 9 & -4 & 1 & 1 \\ -4 & 5 & -3 & -2 \\ 1 & -3 & 3 & 1 \\ 1 & -2 & 1 & 1 \end{bmatrix}$	$\begin{bmatrix} 6 & 1 & 3 & 4 \\ 1 & 5 & 5 & 2 \\ 3 & 5 & 6 & 2 \\ 4 & 2 & 2 & 8 \end{bmatrix}$	$\begin{bmatrix} 8 & 2 & -6 & 4 \\ 2 & 5 & 1 & 3 \\ -6 & 1 & 6 & -2 \\ 4 & 3 & -2 & 3 \end{bmatrix}$	$\begin{bmatrix} -4 & 4 & -2 & 2 \\ 4 & 0 & 0 & -2 \\ -2 & 0 & 0 & 1 \\ 2 & -2 & 1 & -1 \end{bmatrix}$

..... etc etc

Transversal Spectrahedra



$$(\beta, \sigma) = (2, 2), (8, 10), (0, 10)$$



Back to Cayley (1869)

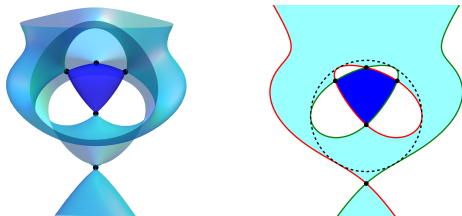
Theorem

Let p be a node on an irreducible quartic surface $S \subset \mathbb{P}^3$.

The following are equivalent:

- ▶ S is a symmetroid and p corresponds to a rank 2 matrix.
- ▶ The projection of S from p to \mathbb{P}^2 is branched along two cubics C_1 and C_2 that are totally tangent to a common conic Q .

The pair (p, S) is real if and only if the pair $(C_1 \cup C_2, Q)$ is real. If this holds, then C_1 and C_2 are both real if and only if p is not on the spectrahedron. Equivalently, p is a node on the spectrahedron if and only if the cubic curves C_1 and C_2 are complex conjugates.



A Room with a View

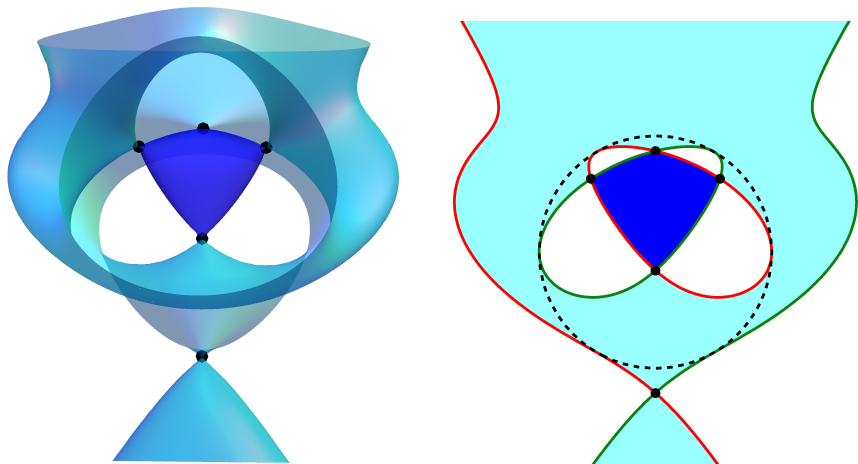


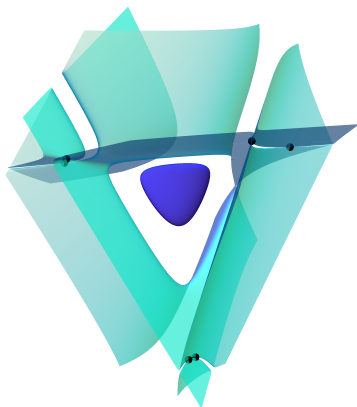
Figure: A quartic spectrahedron and its projection from an outside node. The ramification curve consists of two cubics totally tangent to a conic.

Got Low Rank?

This quartic spectrahedron has $\beta = 0$ and $\sigma = 10$:

$$\begin{bmatrix} 263x-160y-20z-187w & -3x-132y+28z+78w & -114x-30y+4z-76w & 103x+244y+32z-192w \\ -3x-132y+28z+78w & 45x+28y-32z-32w & -35x+40y-32z+24w & 48x+20y-4z+88w \\ -114x-30y+4z-76w & -35x+40y-32z+24w & 275x+25y+96z+80w & -55x-40y-156z-192w \\ 103x+244y+32z-192w & 48x+20y-4z+88w & -55x-40y-156z-192w & 278x-132y+180z-80w \end{bmatrix}$$

Set $x+y+z+w = 1$.



Q: What will semidefinite optimization do for this instance?

What is the rank of the optimal matrix?

Extended Formulations

A *spectrahedral shadow* is a convex set of the form

$$S = \left\{ (x_1, \dots, x_d) \in \mathbb{R}^d \mid \exists (y_1, \dots, y_p) \in \mathbb{R}^p : \right. \\ \left. \sum_{i=1}^d x_i A_i + \sum_{j=1}^p y_j B_j + C \succeq 0 \right\}.$$

Here $A_1, \dots, A_d, B_1, \dots, B_p$ and C are symmetric $n \times n$ matrices. The symbol " \succeq " means that the matrix is positive semidefinite.

If $p = 0$ then S is a *spectrahedron*, i.e. the intersection of the cone of positive definite matrices with an affine-linear space.

Extended Formulations

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Spectrahedral shadows are projections of spectrahedra.

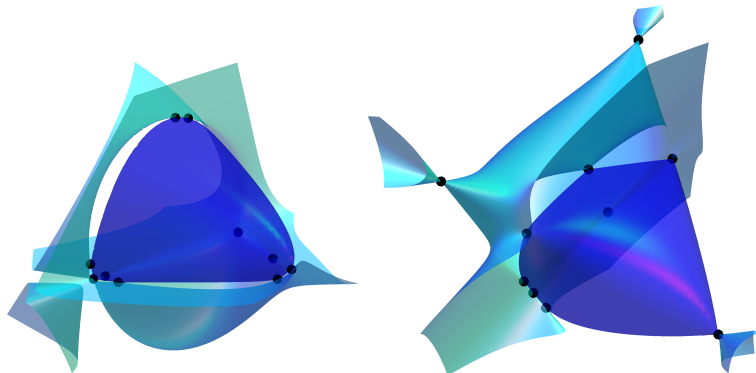
In *Convex Algebraic Geometry*, it is conjectured that every closed convex semialgebraic subset of \mathbb{R}^d is a spectrahedral shadow.

For a *generic spectrahedral shadow*, the matrices A_i, B_j, C are generic. They lie outside a certain discriminantal hypersurface.

Ramification

There are twenty generic types for $n = 4$, $d = 3$, $p = 0$.

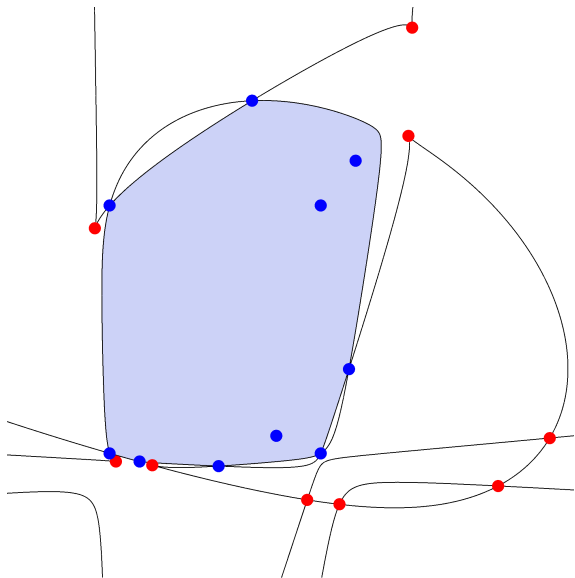
[Degtyarev-Itenberg 2010], [Ottem-Ranestad-St-Vinzent 2013]



What do you get by projecting these from \mathbb{R}^3 into the plane \mathbb{R}^2 ?

What is the degree and number of singular points of the boundary curve of a generic spectrahedral shadow for $n = 4$, $d = 2$, $p = 1$?

Shadow

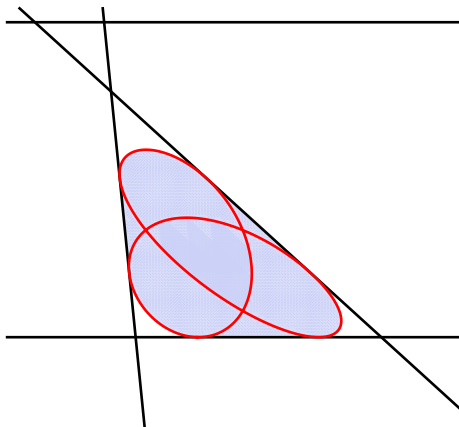


$n = 4, d = 2, p = 1:$

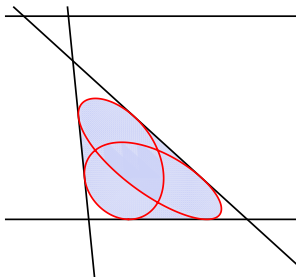
The **algebraic boundary** is a curve of degree **12** with 46 singular points.

Questions

Let S be a generic spectrahedral shadow of type (n, d, p) .



- ▶ What ranks occur in the boundary of S ?
- ▶ How many irreducible components are there in the algebraic boundary of S ?
- ▶ What are the degrees of these hypersurfaces?



Let S be the spectralrahedral shadow of type $(3, 2, 2)$ defined by

$$\begin{pmatrix} y_1 & x_1 & x_2 \\ x_1 & y_2 & -x_1 - \frac{6}{5}x_2 - \frac{7}{10} \\ x_2 & -x_1 - \frac{6}{5}x_2 - \frac{7}{10} & 2 - y_1 - y_2 \end{pmatrix} \succeq 0.$$

Its algebraic boundary consists of **two curves of degree 4**:

For **rank 1** we get the irreducible quartic

$$100x_1^4 + 240x_1^3x_2 + 344x_1^2x_2^2 + 240x_1x_2^3 + 144x_2^4 + 140x_1^3 + 368x_1^2x_2 + 380x_1x_2^2 + 168x_2^3 + 49x_1^2 + 140x_1x_2 + 49x_2^2.$$

For **rank 2** we get the reducible quartic

$$(2x_2 - 3)(22x_2 + 17)(20x_1 + 2x_2 + 17)(20x_1 + 22x_2 - 3).$$

Answers

Let $\delta(m, n, r)$ denote the *algebraic degree of semidefinite programming*, as defined in [Nie-Ranestad-Sturmfels 2010], and computed in [von Bothmer-Ranestad 2009].

Theorem

Let S be a generic spectrahedral shadow of type (n, d, p) .
The rank r of any general point in the boundary of S satisfies

$$\binom{n-r+1}{2} \leq p+1 \quad \text{and} \quad \binom{r+1}{2} \leq \binom{n+1}{2} - (p+1).$$

The points of rank r form an irreducible component of the algebraic boundary of S . The *degree* of that hypersurface is *independent of d* , and it is equal to $\delta(p+1, n, r)$.

Quiz: What does this mean for $d = 1$?

Setting $p = m - 1$ in the inequalities gives the *Pataki range* in SDP.

Numbers

Degrees of the boundary components of generic spectrahedral shadows:

	$n = 3$		$n = 4$		$n = 5$		$n = 6$		$n = 7$		$n = 8$		$n = 9$		$n = 10$	
p	r	deg	r	deg	r	deg	r	deg	r	deg	r	deg	r	deg	r	deg
1	2	6	3	12	4	20	5	30	6	42	7	56	8	72	9	90
2	2	4	3	16	4	40	5	80	6	140	7	224	8	336	9	480
	1	4	2	10	3	20	4	35	5	56	6	84	7	120	8	165
3	1	6	3	8	4	40	5	120	6	280	7	560	8	1008	9	1680
			2	30	3	90	4	210	5	420	6	756	7	1260	8	1980
4	1	3	2	42	4	16	5	96	6	336	7	896	8	2016	9	4032
					3	207	4	672	5	1722	6	3780	7	7434	8	13464
5			2	30	3	290	5	32	6	224	7	896	8	2688	9	6720
			1	8	2	35	4	1400	5	4760	6	13020	7	30660	8	64680
					3	112	4	294	5	672	6	1386	7	2640		
6			2	10	3	260	4	2040	6	64	7	512	8	2304	9	7680
			1	16	2	140	3	672	5	9600	6	33540	7	96120	8	238920
									4	2352	5	6720	6	16632	7	36960
7			1	12	3	140	4	2100	5	14532	7	128	8	1152	9	5760
					2	260	3	1992	4	9576	6	66948	7	238140	8	706860
											5	34800	6	104544	7	273240
8			1	4	3	35	4	1470	5	16485	6	104692	8	256	9	2560
					2	290	3	3812	4	25998	5	122400	7	474145	8	1708630
													6	451638	7	1399860
9					2	207	4	630	5	13650	6	127596	7	761364	9	512
					1	16	3	5184	4	52143	5	324624	6	1490049	8	3401574
							2	126	3	672	4	2772	5	9504	7	5524728
														6	28314	

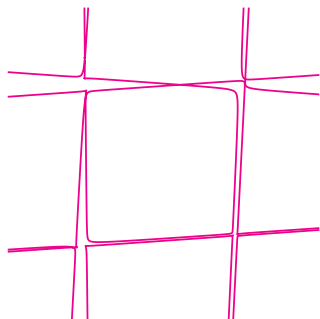
Punchline: these degrees are independent of $d = \dim(S)$

Degeneration

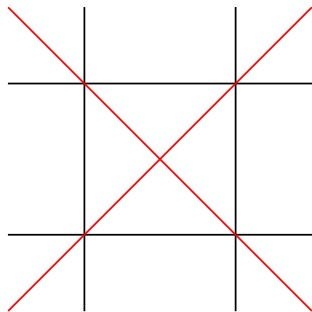
A spectrahedral shadow of type $(4, 2, 1)$ with a parameter ϵ :

$$\begin{pmatrix} 1 & x_1 & x_2 & y \\ x_1 & 1 & y & x_2 \\ x_2 & y & 1 & x_1 \\ y & x_2 & x_1 & 1 \end{pmatrix} + \epsilon \begin{pmatrix} 2y & 0 & 0 & 0 \\ 0 & 3x_2 & 0 & 0 \\ 0 & 0 & 5y & 0 \\ 0 & 0 & 0 & -7x_1 \end{pmatrix}.$$

Our curve of degree 12 degenerates to a square:



$\epsilon = 1/50$



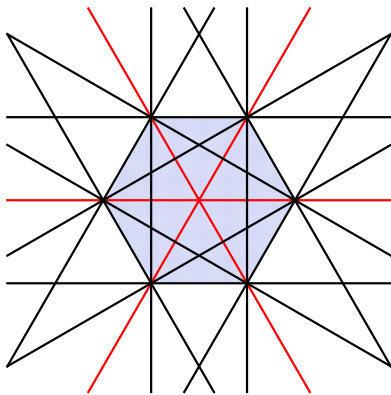
$\epsilon = 0$

Pablo

The **regular hexagon** as a spectrahedral shadow of type (4, 2, 3):

$$\begin{pmatrix} 1 & x_1 & x_2 & y_3 \\ x_1 & \frac{1}{2}(1+y_1) & \frac{1}{2}y_2 & y_1 \\ x_2 & \frac{1}{2}y_2 & \frac{1}{2}(1-y_1) & -y_2 \\ y_3 & y_1 & -y_2 & 1 \end{pmatrix} \succeq 0.$$

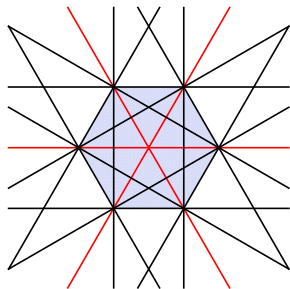
This matrix is due to Hamza Fawzi and James Saunderson.



Deformation

type (4, 2, 3)

$$\begin{pmatrix} 1 & x_1 & x_2 & y_3 \\ x_1 & \frac{1}{2}(1+y_1) & \frac{1}{2}y_2 & y_1 \\ x_2 & \frac{1}{2}y_2 & \frac{1}{2}(1-y_1) & -y_2 \\ y_3 & y_1 & -y_2 & 1 \end{pmatrix}$$

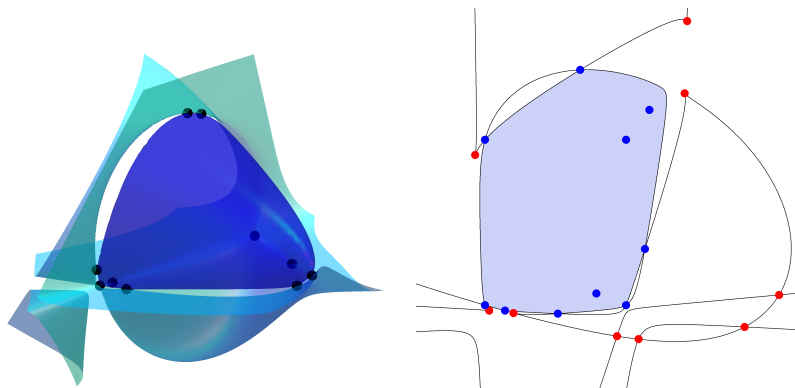


Curve of degree 8 ?
Curve of degree 30 ?

	$n = 3$		$n = 4$		$n = 5$		$n = 6$		$n = 7$		$n = 8$		$n = 9$		$n = 10$	
p	r	deg	r	deg	r	deg	r	deg	r	deg	r	deg	r	deg	r	deg
1	2	6	3	12	4	20	5	30	6	42	7	56	8	72	9	90
2	2	4	3	16	4	40	5	80	6	140	7	224	8	336	9	480
	1	4	2	10	3	20	4	35	5	56	6	84	7	120	8	165
3	1	6	3	8	4	40	5	120	6	280	7	560	8	1008	9	1680
			2	30	3	90	4	210	5	420	6	756	7	1260	8	1980
4	1	3	2	42	4	16	5	96	6	336	7	896	8	2016	9	4032
			3	207	4	672	5	1722	6	3780	7	7434	8	13464		
5			2	30	3	290	5	32	6	224	7	896	8	2688	9	6720
			1	8	2	35	4	1400	5	4760	6	13020	7	30660	8	64680
					3	112	4	294	5	672	6	1386	7	2640		

Conclusion of the paper with Rainer Sinn

From the algebra perspective, we now understand the geometry of spectrahedral shadows S when the given matrices are generic.



In applications, the given matrices A_i, B_j, C are very special. To understand those S , lots and lots of work is still required.