

# Multiple Roots & Approximate GCDs

## The Pejorative Manifold

multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system

## Blind Image Deconvolution

deblurring images

## Gauss-Newton

Newton's method for overdetermined systems

## Computing the Multiplicities

a succession of GCD computations to lower multiplicities  
the pejorative condition number

- 1 The Pejorative Manifold  
multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system
- 2 Blind Image Deconvolution  
deblurring images
- 3 Gauss-Newton  
Newton's method for overdetermined systems
- 4 Computing the Multiplicities  
a succession of GCD computations to lower multiplicities  
the pejorative condition number

MCS 563 Lecture 20  
Analytic Symbolic Computation  
Jan Verschelde, 4 March 2011

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multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system

## Blind Image Deconvolution

deblurring images

## Gauss-Newton

Newton's method for overdetermined systems

## Computing the Multiplicities

a succession of GCD computations to lower multiplicities  
the pejorative condition number

### 1 The Pejorative Manifold

multiple roots with known multiplicities

distinct roots and the rank of the Vieta system

### 2 Blind Image Deconvolution

deblurring images

### 3 Gauss-Newton

Newton's method for overdetermined systems

### 4 Computing the Multiplicities

a succession of GCD computations to lower multiplicities  
the pejorative condition number

## multiple roots

The Pejorative  
Manifoldmultiple roots with  
known multiplicitiesdistinct roots and the  
rank of the Vieta  
systemBlind Image  
Deconvolution

deblurring images

Gauss-  
NewtonNewton's method for  
overdetermined  
systemsComputing  
the  
Multiplicitiesa succession of GCD  
computations to  
lower multiplicities  
the pejorative  
condition number

Let  $p \in \mathbb{C}[x]$ , in one variable  $x$ , with multiple roots.

Although solving  $p(x) = 0$  is numerically ill conditioned, if we know the multiplicities, the problem is well conditioned.

Suppose  $p$  has  $k$  distinct roots  $z_i$ , the  $i$ th root has multiplicity  $m_i$ , for  $i = 1, 2, \dots, k$ , and:

$$\deg(p) = n = m_1 + m_2 + \dots + m_k.$$

Roots and coefficients are related as follows:

$$\begin{aligned} p(x) &= (x - z_1)^{m_1} (x - z_2)^{m_2} \dots (x - z_k)^{m_k} \\ &= x^n + g_1(z_1, z_2, \dots, z_k) x^{n-1} + g_2(z_1, z_2, \dots, z_k) x^{n-2} \\ &\quad + \dots + g_n(z_1, z_2, \dots, z_k) \\ &= x^n + a_1 x^{n-1} + a_2 x^{n-2} + \dots + a_n. \end{aligned}$$

The Pejorative  
Manifoldmultiple roots with  
known multiplicitiesdistinct roots and the  
rank of the Vieta  
systemBlind Image  
Deconvolution

deblurring images

Gauss-  
NewtonNewton's method for  
overdetermined  
systemsComputing  
the  
Multiplicitiesa succession of GCD  
computations to  
lower multiplicitiesthe pejorative  
condition number

Consider  $z_1, z_2 \in \mathbb{C}$  with multiplicities 1 and 2:

$$\begin{aligned} p(x) &= (x - z_1)(x - z_2)^2 \\ &= x^3 + (-z_1 - 2z_2)x^2 + (z_2^2 + 2z_1z_2)x - z_1z_2^2 \\ &= x^3 + a_1x^2 + a_2x + a_3. \end{aligned}$$

Identifying the two distinct roots  $z_1, z_2$  with the three coefficients  $a_1, a_2$ , and  $a_3$  defines the polynomial system

$$G(\mathbf{z}) = \begin{cases} -z_1 - 2z_2 = a_1 \\ z_2^2 + 2z_1z_2 = a_2 \\ -z_1z_2^2 = a_3. \end{cases}$$

$G(\mathbf{z}) = \mathbf{a}$  is the system of Vieta relating the  $k$  distinct roots in  $\mathbf{z} = (z_1, z_2, \dots, z_k)$  to the  $n$  coefficients  $\mathbf{a} = (a_1, a_2, \dots, a_n)$ .

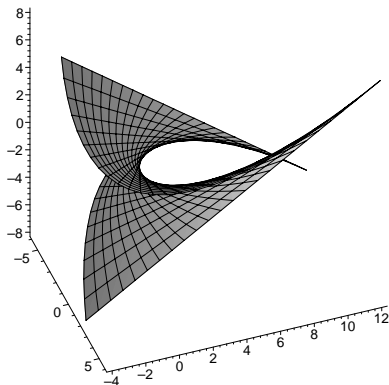
4 Mar 2011

## a surface

```

> p := (x-z[1])*(x-z[2])^2;
> g[1] := coeff(p,x,2); g[2] := coeff(p,x,1);
> g[3] := coeff(p,x,0);
> plot3d([g[1],g[2],g[3]],z[1]=-2..2,z[2]=-2..2,
orientation=[-20,50],axes=framed,scaling=constrained);

```

The Pejorative  
Manifoldmultiple roots with  
known multiplicitiesdistinct roots and the  
rank of the Vieta  
systemBlind Image  
Deconvolution

deblurring images

Gauss-  
NewtonNewton's method for  
overdetermined  
systemsComputing  
the  
Multiplicitiesa succession of GCD  
computations to  
lower multiplicitiesthe pejorative  
condition number

## the pejorative manifold

The Pejorative  
Manifoldmultiple roots with  
known multiplicitiesdistinct roots and the  
rank of the Vieta  
systemBlind Image  
Deconvolution

deblurring images

Gauss-  
NewtonNewton's method for  
overdetermined  
systemsComputing  
the  
Multiplicitiesa succession of GCD  
computations to  
lower multiplicitiesthe pejorative  
condition number

## Theorem

Denote by  $J$  the Jacobian matrix of the Vieta system  $G(\mathbf{z}) = \mathbf{a}$ . The rank of  $J$  is  $k \Leftrightarrow$  the  $k$  roots are distinct.

Given  $\mathbf{m} = (m_1, m_2, \dots, m_k)$ , a vector of positive natural numbers, the pejorative manifold  $\mathcal{M}$  for  $\mathbf{m}$  is

$$\begin{aligned} \mathcal{M} &= \{ p(x) = (x - z_1)^{m_1} (x - z_2)^{m_2} \cdots (x - z_k)^{m_k} \mid \\ &\quad \mathbf{z} \in \mathbb{C}^k, z_i \neq z_j, i \neq j \} \\ &= \{ \mathbf{a} \in \mathbb{C}^n \mid \mathbf{a} = \mathbf{G}(\mathbf{z}), \mathbf{z} \in \mathbb{C}^k, z_i \neq z_j, i \neq j \}. \end{aligned}$$

The system  $G(\mathbf{z}) = \mathbf{a}$  defines the manifold  $\mathcal{M}$  in  $\mathbb{C}^n$  of all polynomials whose roots have a multiplicity structure prescribed by  $\mathbf{m}$ . The dimension of  $\mathcal{M}$  equals  $k$ .

4 Mar 2011

# Multiple Roots & Approximate GCDs

## The Pejorative Manifold

multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system

## Blind Image Deconvolution

deblurring images

## Gauss-Newton

Newton's method for overdetermined systems

## Computing the Multiplicities

a succession of GCD computations to lower multiplicities  
the pejorative condition number

### 1 The Pejorative Manifold

multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system

### 2 Blind Image Deconvolution

deblurring images

### 3 Gauss-Newton

Newton's method for overdetermined systems

### 4 Computing the Multiplicities

a succession of GCD computations to lower multiplicities  
the pejorative condition number

## proving the theorem

The Pejorative  
Manifoldmultiple roots with  
known multiplicitiesdistinct roots and the  
rank of the Vieta  
systemBlind Image  
Deconvolution

deblurring images

Gauss-  
NewtonNewton's method for  
overdetermined  
systemsComputing  
the  
Multiplicitiesa succession of GCD  
computations to  
lower multiplicitiesthe pejorative  
condition number

$\Leftarrow$  The rank of the Jacobian matrix of  $G(\mathbf{z}) = \mathbf{a}$  equals  $k$  if and only if for  $c_i \in \mathbb{C}$ ,  $i = 1, 2, \dots, k$ :

$$\begin{bmatrix} \frac{\partial g_1}{\partial z_1} & \frac{\partial g_1}{\partial z_2} & \cdots & \frac{\partial g_1}{\partial z_k} \\ \frac{\partial g_2}{\partial z_1} & \frac{\partial g_2}{\partial z_2} & \cdots & \frac{\partial g_2}{\partial z_k} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial g_n}{\partial z_1} & \frac{\partial g_n}{\partial z_2} & \cdots & \frac{\partial g_n}{\partial z_k} \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_k \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

implies that all coefficients  $c_i = 0$ .

We have to show that all  $c_i = 0$  if all roots of  $p$  are distinct.

# columns define polynomials

## The Pejorative Manifold

multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system

## Blind Image Deconvolution

deblurring images

## Gauss-Newton

Newton's method for overdetermined systems

## Computing the Multiplicities

a succession of GCD computations to lower multiplicities  
the pejorative condition number

We take the columns of the Jacobian matrix and multiply the  $i$ th row with  $x^{n-i}$ . For the first column this yields

$$\begin{aligned} q_1(x) &= \frac{\partial g_1}{\partial z_1} x^{n-1} + \frac{\partial g_2}{\partial z_1} x^{n-2} + \dots + \frac{\partial g_n}{\partial z_1} \\ &= \frac{\partial}{\partial z_1} \left( x^n + g_1(\mathbf{z}) x^{n-1} + g_2(\mathbf{z}) x^{n-2} + \dots + g_n(\mathbf{z}) \right) \end{aligned}$$

note:  $\frac{\partial}{\partial z_1} x^n = 0$

$$\begin{aligned} &= \frac{\partial}{\partial z_1} p(x) = \frac{\partial}{\partial z_1} \prod_{i=1}^k (x - z_i)^{m_i} \\ &= -m_1 (x - z_1)^{m_1-1} \prod_{i=2}^k (x - z_i)^{m_i}. \end{aligned}$$

4 Mar 2011

## distinct roots imply full rank

All elements of the first column are multiplied with  $c_1$ .

For all columns, we obtain:  $q_i = \frac{\partial}{\partial z_i} p(x)$

and  $Q(x) = c_1 q_1 + c_2 q_2 + \dots + c_k q_k \equiv 0$ , or:

$$\begin{aligned}
 Q(x) &= \sum_{j=1}^k c_j \left( (-m_j)(x - z_j)^{m_j-1} \prod_{\substack{i=1 \\ i \neq j}}^k (x - z_i)^{m_i} \right) \\
 &= - \left( \prod_{i=1}^k (x - z_i)^{m_i-1} \right) \left( \sum_{j=1}^k c_j m_j \prod_{\substack{i=1 \\ i \neq j}}^k (x - z_i) \right).
 \end{aligned}$$

For  $Q(x) \equiv 0$ , the second factor in  $Q(x)$  must be zero. But,

if all roots are distinct, then  $\prod_{\substack{i=1 \\ i \neq j}}^k (z_j - z_i) \neq 0$ , and  $m_j > 0$ .

Therefore we must have  $c_j = 0$  and the rank is  $k$ .

The Pejorative  
Manifold

multiple roots with  
known multiplicities  
distinct roots and the  
rank of the Vieta  
system

Blind Image  
Deconvolution

deblurring images

Gauss-  
Newton

Newton's method for  
overdetermined  
systems

Computing  
the  
Multiplicities

a succession of GCD  
computations to  
lower multiplicities  
the pejorative  
condition number

The Pejorative  
Manifold

multiple roots with  
known multiplicities  
distinct roots and the  
rank of the Vieta  
system

Blind Image  
Deconvolution

deblurring images

Gauss-  
Newton

Newton's method for  
overdetermined  
systems

Computing  
the  
Multiplicities

a succession of GCD  
computations to  
lower multiplicities  
the pejorative  
condition number

By contraposition: if not all roots are distinct, then the Jacobian matrix of  $G(\mathbf{z}) = \mathbf{a}$  has rank less than  $k$ .

Assume  $z_1 = z_2$ , then the first two columns of the Jacobian matrix define

$$q_1(x) = -m_1(x - z_1)^{m_1-1}(x - z_2)^{m_2} \prod_{i=3}^k (x - z_i)^{m_i}$$

and

$$q_2(x) = -m_2(x - z_1)^{m_1}(x - z_2)^{m_2-1} \prod_{i=3}^k (x - z_i)^{m_i}$$

respectively. If  $z_1 = z_2$ , then  $q_1$  and  $q_2$  differ by multiples  $m_1$  and  $m_2$ . Therefore, the first two columns of the Jacobian matrix are linearly dependent and the rank  $< k$ . □

4 Mar 2011

# Multiple Roots & Approximate GCDs

## The Pejorative Manifold

multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system

## Blind Image Deconvolution

deblurring images

## Gauss-Newton

Newton's method for overdetermined systems

## Computing the Multiplicities

a succession of GCD computations to lower multiplicities  
the pejorative condition number

### 1 The Pejorative Manifold

multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system

### 2 Blind Image Deconvolution deblurring images

### 3 Gauss-Newton

Newton's method for overdetermined systems

### 4 Computing the Multiplicities

a succession of GCD computations to lower multiplicities  
the pejorative condition number

4 Mar 2011

# blind image deconvolution

## The Pejorative Manifold

multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system

## Blind Image Deconvolution

deblurring images

## Gauss-Newton

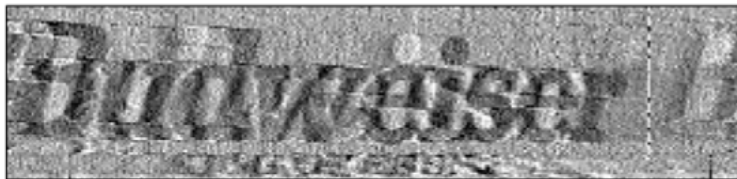
Newton's method for overdetermined systems

## Computing the Multiplicities

a succession of GCD computations to lower multiplicities  
the pejorative condition number



(a) Blurred Image (Moving Truck on BQE; Early April 97)



(b) Image Magnitude After GCD Processing

## deblurring images

The Pejorative  
Manifold

multiple roots with  
known multiplicities  
distinct roots and the  
rank of the Vieta  
system

Blind Image  
Deconvolution

deblurring images

Gauss-  
Newton

Newton's method for  
overdetermined  
systems

Computing  
the  
Multiplicities

a succession of GCD  
computations to  
lower multiplies  
the pejorative  
condition number

Assume multiple versions of the same scene are available obtained via a Z-transform on approximate numbers:

$$F_1(z_1, z_2) = P(z_1, z_2)D_1(z_1, z_2)$$

$$F_2(z_1, z_2) = P(z_1, z_2)D_2(z_1, z_2)$$

The  $F_1$  and  $F_2$  are the observed data.

$P$  is the original picture, blurred by  $D_1$  and  $D_2$  respectively.

If  $\text{GCD}(D_1, D_2) = 1$ , then  $P = \text{GCD}(F_1, F_2)$ .

The image problem concerns GCDs in two variables.

But we may reduce this question to a univariate problem by fixing one of the variables to a random constant.

4 Mar 2011

# Multiple Roots & Approximate GCDs

## The Pejorative Manifold

multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system

## Blind Image Deconvolution

deblurring images

## Gauss-Newton

Newton's method for overdetermined systems

## Computing the Multiplicities

a succession of GCD computations to lower multiplicities  
the pejorative condition number

- 1 The Pejorative Manifold  
multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system
- 2 Blind Image Deconvolution  
deblurring images
- 3 Gauss-Newton  
Newton's method for overdetermined systems
- 4 Computing the Multiplicities  
a succession of GCD computations to lower multiplicities  
the pejorative condition number

# Gauss-Newton with SVD

## The Pejorative Manifold

multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system

## Blind Image Deconvolution

deblurring images

## Gauss-Newton

Newton's method for overdetermined systems

## Computing the Multiplicities

a succession of GCD computations to lower multiplicities  
the pejorative condition number

The system  $G(\mathbf{z}) - \mathbf{a} = \mathbf{0}$  has more equations than unknowns. Let  $J$  denote the Jacobian matrix of  $G$ .

The method of Gauss-Newton produces a sequence  $\mathbf{z}^{(i)}$  by

$$\mathbf{z}^{(i+1)} = \mathbf{z}^{(i)} - J^+(\mathbf{z}^{(i)}) \left( G(\mathbf{z}^{(i)}) - \mathbf{a} \right), \quad i = 0, 1, \dots$$

The  $J^+$  denotes the Moore-Penrose inverse of the matrix  $J$ . We define  $J^+$  via the singular value decomposition (SVD):

$$J = U\Sigma V^H, \quad U^H U = I, \quad V^H V = I,$$

and with singular values  $\sigma_i, i = 1, 2, \dots, n$ :

$$\Sigma = \text{diag}(\sigma_1, \sigma_2, \dots, \sigma_n), \quad \sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_n.$$

The Moore-Penrose inverse  $\Sigma^+$  is obtained by inverting the nonzero diagonal elements. Then  $J^+ = V\Sigma^+U^H$ .

## Gauss-Newton with QR

The Pejorative  
Manifold

multiple roots with  
known multiplicities  
distinct roots and the  
rank of the Vieta  
system

Blind Image  
Deconvolution

deblurring images

Gauss-  
Newton

Newton's method for  
overdetermined  
systems

Computing  
the  
Multiplicities

a succession of GCD  
computations to  
lower multiplicities

the pejorative  
condition number

Because computing  $J^+$  is expensive, instead of

$$\mathbf{z}^{(i+1)} = \mathbf{z}^{(i)} - J^+(\mathbf{z}^{(i)}) \left( G(\mathbf{z}^{(i)}) - \mathbf{a} \right),$$

we compute

$$\underbrace{J(\mathbf{z}^{(i)})}_{Q \cdot R} \underbrace{\left( \mathbf{z}^{(i+1)} - \mathbf{z}^{(i)} \right)}_{\Delta \mathbf{z}} = \underbrace{\mathbf{a} - G(\mathbf{z}^{(i)})}_{\mathbf{b}},$$

where  $Q^H Q = I$  and  $R$  is upper triangular so that  $Q \cdot R = J$ .

The solution  $\Delta \mathbf{z}$  is then obtained as the solution of the upper triangular system  $R \Delta \mathbf{z} = Q^H \mathbf{b}$ .

As  $\Delta \mathbf{z}$  minimizes the squares of the residual  $\|\mathbf{b} - J \Delta \mathbf{z}\|_2^2$ , we call  $\Delta \mathbf{z}$  the least squares approximation.

The Pejorative  
Manifold

multiple roots with  
known multiplicities  
distinct roots and the  
rank of the Vieta  
system

Blind Image  
Deconvolution

deblurring images

Gauss-  
Newton

Newton's method for  
overdetermined  
systems

Computing  
the  
Multiplicities

a succession of GCD  
computations to  
lower multiplicities  
the pejorative  
condition number

Consider for example  $p = p_0x^3 + p_1x^2 + p_2x + p_3$   
and  $q = q_0x^4 + q_1x^3 + q_2x^2 + q_3x + q_4$ .

For  $u = \text{GCD}(p, q)$ , suppose  $\deg(u) = 2$ .

We want to compute  $u = u_0x^2 + u_1x + u_2$  and the  
coefficients of the cofactors  $v$  and  $w$ :  $uv = p$ ,  $uw = q$ .

Because  $uv = p$ ,  $\deg(v) = 1$ , so  $v = v_0x + v_1$   
and  $uw = q$  implies  $\deg(w) = 2$ , so  $w = w_0x^2 + w_1x + w_2$ .

We identify the polynomials  $p$ ,  $q$ ,  $u$ ,  $v$ , and  $w$  by their  
respective coefficient vectors  $\mathbf{p}$ ,  $\mathbf{q}$ ,  $\mathbf{u}$ ,  $\mathbf{v}$ , and  $\mathbf{w}$ .

In total we have 8 unknown coefficients.

As  $u$  is only determined up to a constant factor, we choose  
a random 3-vector  $\mathbf{r} = [r_0 \ r_1 \ r_2]$  to scale the coefficients of  $u$ .

## a nonlinear system

The Pejorative  
Manifold

multiple roots with  
known multiplicities  
distinct roots and the  
rank of the Vieta  
system

Blind Image  
Deconvolution

deblurring images

Gauss-  
Newton

Newton's method for  
overdetermined  
systems

Computing  
the  
Multiplicities

a succession of GCD  
computations to  
lower multiplicities  
the pejorative  
condition number

We solve

$$F(\mathbf{u}, \mathbf{v}, \mathbf{w}) = \left\{ \begin{array}{l} [r_0 \ r_1 \ r_2]^H \begin{bmatrix} u_0 \\ u_1 \\ u_2 \end{bmatrix} = 1 \\ \begin{bmatrix} v_0 & & & \\ v_1 & v_0 & & \\ & v_1 & v_0 & \\ & & v_1 & v_0 \end{bmatrix} \begin{bmatrix} u_0 \\ u_1 \\ u_2 \end{bmatrix} = \begin{bmatrix} p_0 \\ p_1 \\ p_2 \\ p_3 \end{bmatrix} \\ \begin{bmatrix} w_0 & & & \\ w_1 & w_0 & & \\ w_2 & w_1 & w_0 & \\ & w_2 & w_1 & w_0 \end{bmatrix} \begin{bmatrix} u_0 \\ u_1 \\ u_2 \end{bmatrix} = \begin{bmatrix} q_0 \\ q_1 \\ q_2 \\ q_3 \\ q_4 \end{bmatrix} \end{array} \right. .$$

## convolution matrices

The Pejorative  
Manifold

multiple roots with  
known multiplicities  
distinct roots and the  
rank of the Vieta  
system

Blind Image  
Deconvolution

deblurring images

Gauss-  
Newton

Newton's method for  
overdetermined  
systems

Computing  
the  
Multiplicities

a succession of GCD  
computations to  
lower multiplicities  
the pejorative  
condition number

The matrices in the coefficients of  $\mathbf{v}$  and  $\mathbf{w}$  are convolution matrices arising from the multiplication with  $\mathbf{u}$ :

$$C_2(\mathbf{v}) = \begin{bmatrix} v_0 & & & \\ v_1 & v_0 & & \\ & v_1 & v_0 & \\ & & v_1 & v_0 \end{bmatrix} \quad C_2(\mathbf{w}) = \begin{bmatrix} w_0 & & & \\ w_1 & w_0 & & \\ w_2 & w_1 & w_0 & \\ & w_2 & w_1 & w_0 \end{bmatrix}$$

Then in abbreviated form, the system becomes

$$F(\mathbf{u}, \mathbf{v}, \mathbf{w}) = \begin{bmatrix} \mathbf{r}^H \mathbf{u} \\ C_2(\mathbf{v}) \mathbf{u} \\ C_2(\mathbf{w}) \mathbf{u} \end{bmatrix} = \begin{bmatrix} 1 \\ \mathbf{p} \\ \mathbf{q} \end{bmatrix}.$$

4 Mar 2011

# Multiple Roots & Approximate GCDs

## The Pejorative Manifold

multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system

## Blind Image Deconvolution

deblurring images

## Gauss-Newton

Newton's method for overdetermined systems

## Computing the Multiplicities

a succession of GCD computations to lower multiplicities

the pejorative condition number

- 1 The Pejorative Manifold  
multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system
- 2 Blind Image Deconvolution  
deblurring images
- 3 Gauss-Newton  
Newton's method for overdetermined systems
- 4 Computing the Multiplicities  
a succession of GCD computations to lower multiplicities  
the pejorative condition number

4 Mar 2011

# computing the multiplicities

## The Pejorative Manifold

multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system

## Blind Image Deconvolution

deblurring images

## Gauss-Newton

Newton's method for overdetermined systems

## Computing the Multiplicities

a succession of GCD computations to lower multiplicities  
the pejorative condition number

$\text{GCD}(p, p')$  gives a condition on the coefficients of  $p$  for  $p$  to have a multiple root.

For a given polynomial  $p$ , Consider the sequence

$$u_0 = p, \quad u_{i+1} = \text{GCD}(u_i, u_i'), \quad i = 0, 1, \dots$$

For the polynomial  $p(x) = (x - 1)^5(x - 2)^3(x - 3)$ , we compute:

$$\begin{array}{rcl}
 u_0 & = & [(x - 1)^4(x - 2)^2] \quad (x - 1) \quad (x - 2) \quad (x - 3) \\
 u_1 & = & [(x - 1)^3(x - 2)] \quad (x - 1) \quad (x - 2) \\
 u_2 & = & [(x - 1)^2] \quad (x - 1) \quad (x - 2) \\
 u_3 & = & [(x - 1)] \quad (x - 1) \\
 u_4 & = & [1] \quad (x - 1) \\
 & & \text{GCD} \quad \quad \quad 5 \quad \quad \quad 3 \quad \quad \quad 1
 \end{array}$$

The sequence reveals the multiplicities of the three roots.

## GCD computations

The Pejorative  
Manifold

multiple roots with  
known multiplicities  
distinct roots and the  
rank of the Vieta  
system

Blind Image  
Deconvolution

deblurring images

Gauss-  
Newton

Newton's method for  
overdetermined  
systems

Computing  
the  
Multiplicities

a succession of GCD  
computations to  
lower multiplies

the pejorative  
condition number

For the multiplicities, we need to compute a sequence of GCDs of a polynomial and its derivative.

To compute the GCD of  $f$  and  $f'$  we consider

$$\begin{cases} u(x)v(x) = f(x) \\ u(x)w(x) = f'(x) \end{cases} \quad \begin{array}{l} u = \text{GCD}(f, f'), u \text{ is monic,} \\ \text{GCD}(v, w) = 1, v, w \\ \text{are relative prime.} \end{array}$$

The  $k$ -th Sylvester discriminant matrix for a polynomial  $f$  of degree  $n$  is defined as

$$S_k(f) = [ C_k(f') \mid C_{k-1}(f) ] \in \mathbb{C}^{(n+k) \times (2k+1)}.$$

## Four Steps

The Pejorative  
Manifold

multiple roots with  
known multiplicities  
distinct roots and the  
rank of the Vieta  
system

Blind Image  
Deconvolution

deblurring images

Gauss-  
Newton

Newton's method for  
overdetermined  
systems

Computing  
the  
Multiplicities

a succession of GCD  
computations to  
lower multiplicities

the pejorative  
condition number

- 1 Find the degree of  $u$ . For  $\deg(f) = n$ ,  $u = \text{GCD}(f, f')$ :

$$\deg(u) = n - k \Leftrightarrow k\text{-th Sylvester discriminant matrix is the first rank deficient matrix.}$$

- 2 Using the convolution operator  $\text{conv}$ :

$$\begin{pmatrix} u_0 \\ \text{conv}(\mathbf{u}, \mathbf{v}) \\ \text{conv}(\mathbf{u}, \mathbf{w}) \end{pmatrix} = \begin{pmatrix} 1 \\ \mathbf{f} \\ \mathbf{f}' \end{pmatrix} \begin{pmatrix} \mathbf{u} \\ \mathbf{v} \\ \mathbf{w} \end{pmatrix} \in \mathbb{C}^{m+1} \times \mathbb{C}^{k+1} \times \mathbb{C}^k.$$

- 3 Find an initial approximation for  $(\mathbf{u}, \mathbf{v}, \mathbf{w})$ .
- 4 Apply Gauss-Newton to refine the approximations for  $(\mathbf{u}, \mathbf{v}, \mathbf{w})$ .

# Multiple Roots & Approximate GCDs

## The Pejorative Manifold

multiple roots with known multiplicities  
distinct roots and the rank of the Vieta system

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a succession of GCD computations to lower multiplicities

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multiple roots with known multiplicities  
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- 2 Blind Image Deconvolution  
deblurring images
- 3 Gauss-Newton  
Newton's method for overdetermined systems
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a succession of GCD computations to lower multiplicities  
the pejorative condition number

# the pejorative condition number

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The condition number of the Gauss-Newton method is given by the inverse of the smallest singular value  $\sigma_{\min}$ .

We have the following relation:

$$\|\Delta \mathbf{z}\|_2 \leq \frac{1}{\sigma_{\min}} \|\Delta \mathbf{a}\|_2$$

between the exact  $\mathbf{a} = G(\mathbf{z})$  and the perturbed zeros on the pejorative manifold:  $\mathbf{a} + \Delta \mathbf{a} = G(\mathbf{z} + \Delta \mathbf{z})$ .

The number  $\frac{1}{\sigma_{\min}}$  is the pejorative condition number.

4 Mar 2011

## a bound on the error

Denote  $\tilde{\mathbf{a}} = \mathbf{a} + \Delta\mathbf{a}$  and  $\tilde{\mathbf{z}} = \mathbf{z} + \Delta\mathbf{z}$ . We work with approximate coefficients  $\bar{\mathbf{a}}$  and approximate roots are in  $\bar{\mathbf{z}}$ .

Then  $\tilde{\mathbf{a}}$  is the orthogonal projection of  $\bar{\mathbf{a}}$  onto the pejorative manifold and  $\tilde{\mathbf{z}}$  is defined via  $\tilde{\mathbf{a}} = G(\tilde{\mathbf{z}})$ . Bounding the error:

$$\begin{aligned} \|\mathbf{z} - \tilde{\mathbf{z}}\|_2 &\leq \frac{1}{\sigma_{\min}} \|\mathbf{a} - \tilde{\mathbf{a}}\|_2 \\ &\leq \frac{1}{\sigma_{\min}} \|(\mathbf{a} - \bar{\mathbf{a}}) + (\bar{\mathbf{a}} - \tilde{\mathbf{a}})\|_2 \\ &\leq \frac{1}{\sigma_{\min}} \|\mathbf{a} - \bar{\mathbf{a}}\|_2 + \|\bar{\mathbf{a}} - \tilde{\mathbf{a}}\|_2 \end{aligned}$$

Since  $\tilde{\mathbf{a}}$  is the projection of  $\bar{\mathbf{a}}$  on the manifold, we have  $\|\bar{\mathbf{a}} - \tilde{\mathbf{a}}\|_2 \leq \|\mathbf{a} - \bar{\mathbf{a}}\|_2$ , so we obtain:

$$\|\mathbf{z} - \tilde{\mathbf{z}}\|_2 \leq \frac{2}{\sigma_{\min}} \|\mathbf{a} - \bar{\mathbf{a}}\|_2.$$

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rank of the Vieta  
system

Blind Image  
Deconvolution

deblurring images

Gauss-  
Newton

Newton's method for  
overdetermined  
systems

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the  
Multiplicities

a succession of GCD  
computations to  
lower multiplicities

the pejorative  
condition number

## Maple experiments

The Pejorative  
Manifold

multiple roots with  
known multiplicities  
distinct roots and the  
rank of the Vieta  
system

Blind Image  
Deconvolution

deblurring images

Gauss-  
Newton

Newton's method for  
overdetermined  
systems

Computing  
the  
Multiplicities

a succession of GCD  
computations to  
lower multiplicities

the pejorative  
condition number

Preparing the input,  $u = \text{GCD}(f,g)$ :

```
[> c := () -> RandomTools[Generate]
      (float(range = -1..1)):
[> u := randpoly(x, coeffs=c, degree=2);
      2
-0.438850937 + 0.418130698 x - 0.742863086 x
[> p := randpoly(x, coeffs=c, degree=3);
      3 2
0.431521350 + 0.454595796 x - 0.775435781 x
      + 0.050666015 x
[> q := randpoly(x, coeffs=c, degree=4);
      4 3
0.190905574 - 0.323567403 x + 0.581067165 x
      2
      + 0.797189083 x - 0.196140740 x
[> f := expand(p*u); g := expand(q*u);
```

4 Mar 2011

computing an  $\epsilon$ -GCDThe Pejorative  
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system

Blind Image  
Deconvolution

deblurring images

Gauss-  
Newton

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overdetermined  
systems

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```
[> d,e := SNAP[EpsilonGCD](f,g,x);
```

```

                                2
HFloat(0.062500000000000001) x
- HFloat(0.11103930676352133) x
- HFloat(0.06559715343150478),
HFloat(6.389318726591376e-8)
```

```
[> sort(d/coeff(d,x,degree(d)));
```

```

                                2
HFloat(1.0) x - HFloat(1.776628908216341) x
- HFloat(1.0495544549040763)
```

```
[> sort(u/coeff(u,x,degree(u)));
```

```

                                2
1.000000000 x - 1.776628909 x - 1.049554455
```

The default precision for Maple floats is 10 digits,  
but the `EpsilonGCD` works with hardware floats.

# Summary + Exercises

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Knowing multiplicities, computing multiple roots is well conditioned. We compute the multiplicities via GCD sequences with QR.

## Exercises:

- 1 Use Maple to implement the GCD sequence. Show the outcome on  $p(x) = (x - 1)^4(x - 2)^8(x - 3)^7$ .
- 2 Read the documentation of MATLAB on the `\` operator. Generate a random 3-by-2 matrix  $A$  and let  $\mathbf{x}$  be a vector of ones. Then  $\mathbf{b} = A\mathbf{x}$  defines an overdetermined linear system. Solve  $A\mathbf{x} = \mathbf{b}$  via MATLAB (or Octave). If you implemented Newton's method in MATLAB or Octave – one of the exercises of Lecture 1 – will your implementation also work for overdetermined systems?

## more exercises

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system

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Deconvolution

deblurring images

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- 3 An alternative definition of the Moore-Penrose inverse, uses the normal equations, i.e.:  $J^+ = [J^H J]^{-1} J^H$ . Verify that  $J^+ J = I$ .
- 4 Use Maple or any other computer algebra package to write the algorithm to compute the GCD sequence to compute the multiplicities. In your implementation, you may assume that the coefficients of the polynomials are exact. Illustrate your code with some good examples.
- 5 Consider the polynomial  $p(x) = (x - t)(x - 1)(x - 2)^2$ , with the parameter  $t \in [0, 1]$ . Make a plot of the pejorative condition number as  $t$  goes from 0 to 1.
- 6 Download the software Algorithm 835 of ACM TOMS or ApaTools and compute several examples with it. Does the MATLAB code run on Octave?