Degree-Driven Design of Geometric Algorithms for Point Location, Proximity, and Volume Calculation PhD Defense

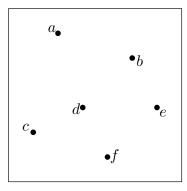
David L. Millman

University of North Carolina at Chapel Hill

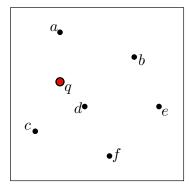
October 10, 2012



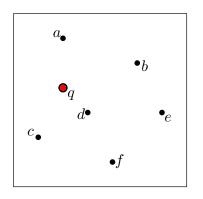
Geometric Algorithms

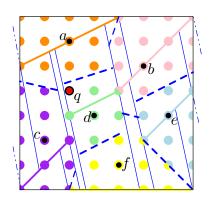


Geometric Algorithms



Geometric Algorithms





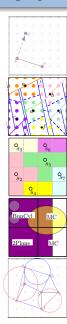
Point location data structure

Overview



- Derive & upper bdd precision of many common preds
- Show the polys in the common preds are irreducible
- Compute point location data structure with double & triple precision
- Compute nearest neighbor transform with double precision
- Compute volumes of CSG models with five-fold precision
- Compute Gabriel graph with double precision

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A Motivational Problem



DoSegsIntersect:

Given two segments, defined by their 2D endpoints, with no three endpoints collinear, do the segments intersect?

A Motivational Problem



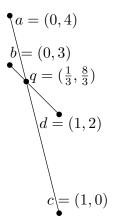
DoSegsIntersect:

Given two segments, defined by their 2D endpoints, with no three endpoints collinear, do the segments intersect?

How much arithmetic precision is needed to determine this?

Input Representation

Input: Geometric configuration specified by single precision numerical coordinates and relationships between coordinates.



E.g. DoSegsIntersect problem:

Numerical coordinates:

Relationships between coordinates:

$$a = (a_x, a_y) = (0, 4)$$

$$b = (b_x, b_y) = (0,3)$$

$$c = (c_x, c_y) = (1, 0)$$

$$d = (d_x, d_y) = (1, 2)$$

$$\overline{ac} = (a, c)$$

$$\overline{bd} = (b, d)$$

Solving DoSegsIntersect with Construction

InterByConstruction(a, c, b, d):
Determine if \overline{ac} and \overline{bd} intersect;
if so return INTERSECT, if not return NOINTERSECT

Require: no three points are collinear

1: if $\overrightarrow{ac} \parallel \overrightarrow{bd}$ then

2: return NoIntersect

3: **end if**

4: Point $q = \overrightarrow{ac} \cap \overrightarrow{bd}$

5: Real $t_1 = (q_x - a_x)/(c_x - a_x)$

6: Real $t_2 = (q_x - b_x)/(d_x - b_x)$

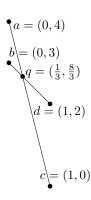
7: **if** $t_1 \in (0,1)$ and $t_2 \in (0,1)$ **then**

8: return Intersect

9: else

10: return NoIntersect

11: end if

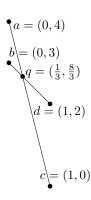


Solving DoSegsIntersect with Construction

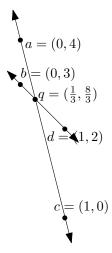
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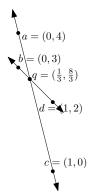
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- 5: Real $t_1 = (q_x a_x)/(c_x a_x)$
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- 7: **if** $t_1 \in (0,1)$ and $t_2 \in (0,1)$ **then**
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Line 4: Point $q = \overrightarrow{ac} \cap \overrightarrow{bd}$



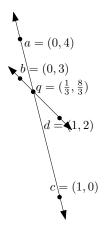
The Intersect (a, c, b, d) construction:



Input: single precision coordinates of a, c, b and d defining non-parallel lines \overrightarrow{ac} and \overrightarrow{bd} . **Construct**: the intersection q of \overrightarrow{ac} and \overrightarrow{bd} .

$$q_{x} = \frac{\begin{vmatrix} a_{x}c_{y} - c_{x}a_{y} & a_{x} - c_{x} \\ b_{x}d_{y} - d_{x}b_{y} & b_{x} - d_{x} \end{vmatrix}}{\begin{vmatrix} a_{x} - c_{x} & a_{y} - c_{y} \\ b_{x} - d_{x} & b_{y} - d_{y} \end{vmatrix}}, q_{y} = \frac{\begin{vmatrix} a_{x}c_{y} - c_{x}a_{y} & a_{y} - c_{y} \\ b_{x}d_{y} - d_{x}b_{y} & b_{y} - d_{y} \end{vmatrix}}{\begin{vmatrix} a_{x} - c_{x} & a_{y} - c_{y} \\ b_{x} - d_{x} & b_{y} - d_{y} \end{vmatrix}}$$

The Intersect(a, c, b, d) construction:

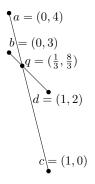


Input: single precision coordinates of a, c, b and d defining non-parallel lines \overrightarrow{ac} and \overrightarrow{bd} . **Construct**: the intersection q of \overrightarrow{ac} and \overrightarrow{bd} .

$$q_{x} = 0.\overline{3}$$

$$q_{y} = 2.\overline{6}$$

The Intersect (a, c, b, d) construction:



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Construct: the intersection q of \overrightarrow{ac} and \overrightarrow{bd} .

In Python with *numpy.float32* type^a:

$$ext{fl}(q_x) pprox 0.33333334$$
 $ext{fl}(q_y) pprox 2.66666675$
 $ext{fl}(q)
ot\in ext{fl}(\overline{ac})
otin ext{fl}(q)
ot\in \overline{ac}$
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^aValues are the shortest decimal fraction that rounds correctly back to the true binary value.

Thesis Statement



Real-RAM has 3 unbounded quantities. The number of:

- steps an algorithm may take
- memory cells an algorithm may use
- bits for representing numbers in cells

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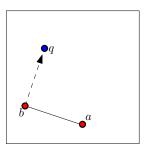
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- memory cells an algorithm may use
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Thesis Statement:

Degree-driven design supports the development of new and robust geometric algorithms.

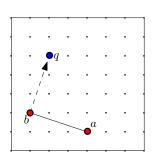
Precision used by the isRightTurn:



Input: single precision coordinates of *a*, *b* and *q*.

Return: whether the straight line path from *a* to *b* to *q* forms a right turn.

Precision used by the isRightTurn:



$$\mathbb{U} = \{1, \dots, U\}^2$$

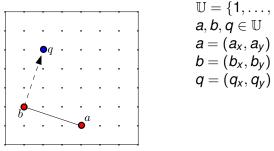
$$a, b, q \in \mathbb{U}$$

$$a = (a_x, a_y)$$

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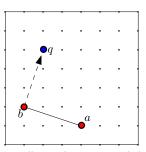
$$q = (q_x, q_y)$$

A predicate is a test of the sign of a multivariate polynomial with variables from the input coordinates.

Orientation
$$(a, b, q) = sign(b_x q_y - b_x a_y - a_x q_y - q_x b_y + q_x a_y + a_x b_y)$$

Orientation < 0 Right turn Orientation > 0 Left turn Orientation = 0 Collinear

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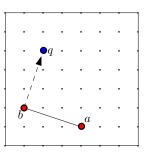
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Orientation is degree 2

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How the degree relates to precision:

Consider multivariate poly $Q(x_1, ..., x_n)$ of deg k and s monomials (for simplicity, assume that coefficient of each monomial is 1).

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The value of $Q(x_1,\ldots,x_n)$ is in $\{-s2^{\ell k},\ldots,s2^{\ell k}\}$.

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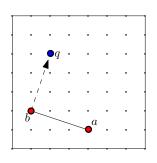
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Consider multivariate poly Q(x_1,\ldots,x_n) of deg k and s monomials (for simplicity, assume that coefficient of each monomial is 1). Let each x_i be an \ell-bit integer \Longrightarrow x_i \in \{-2^\ell,\ldots,2^\ell\}. Each monomial is in \{-2^{\ell k},\ldots,2^{\ell k}\}. The value of Q(x_1,\ldots,x_n) is in \{-s2^{\ell k},\ldots,s2^{\ell k}\}. \Longrightarrow \ell k + \log(s) + O(1) bits are enough to evaluate Q.
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Note that ℓk bits is enough to evaluate the sign.

Precision used by the isRightTurn:



$$\mathbb{U} = \{1, \dots, U\}^2$$

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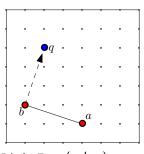
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isRightTurn(a, b, q):

1: if Orientation(a, b, q) < 0 then

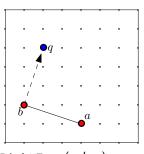
2: return TRUE

3: **else**

4: return False

5: end if

Precision used by the isRightTurn:



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Orientation is degree 2 isRightTurn is degree 2

isRightTurn(a, b, q):

1: if Orientation(a, b, q) < 0 then

return TRUE

3: **else**

return FALSE

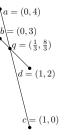
5: end if

Solving DoSegsIntersect without Construction

InterByOrientation(a, c, b, d):
Determine if \overline{ac} and \overline{bd} intersect;
if so return INTERSECT, if not return NOINTERSECT

Require: no three points are collinear

- 1: **if** Orientation $(a, c, b) \neq$ Orientation(a, c, d) and Orientation $(b, d, a) \neq$ Orientation(b, d, c) **then**
- 2: return Intersect
- 3: **else**
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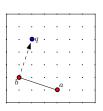
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- 2: return INTERSECT

In summary:

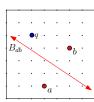
Orientation predicate is degree 2
InterByOrientation algorithm is degree 2
InterByConstruction algorithm is degree 3

More Predicates

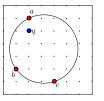
Some other well known predicates:



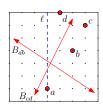
Orientation(a, b, q) degree 2



SideOfBisector(B_{ab}, q) degree 2



InCircle(a, b, c, q) degree 4



OrderOnLine (B_{ab}, B_{cd}, ℓ) degree 3

Precision/Robust Techniques

Techniques for implementing geometric algorithms using finite precision computer arithmetic:

- Rely on machine precision (+ε) [NAT90,LTH86,KMP*08]
- Topological Consistency [S99, S01, SI90, SI92, SII*00]
- Exact Geometric Computation [Y97]
 - Software based arithmetic [CORE, LEDA, GMP, MPFR]
 - Predicate eval schemes [ABO*97, FW93, BBP01, S97]
 - Degree-driven algorithm design [LPT99] and [BP00,BS00,C00,MS01,MS09,MS10,MV11,MLC*12]

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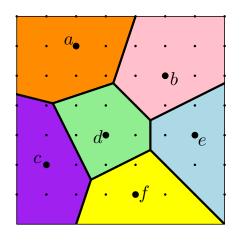
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Point Location Data Structure



Given

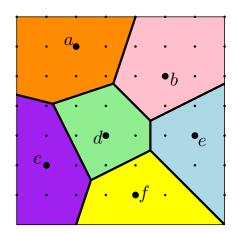
A grid of size U and sites $S = \{s_1, \dots, s_n\} \subset \mathbb{U}$

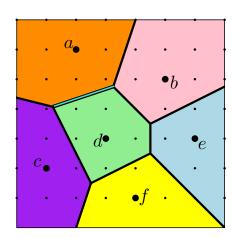
Compute

A data structure capable of returning the closest $s_i \in S$ to a query point $q \in \mathbb{U}$ in $O(\log n)$ time

Voronoi diagram

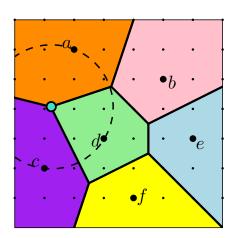
region





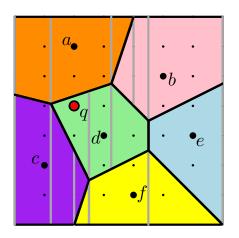
Voronoi diagram

- region
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Voronoi diagram

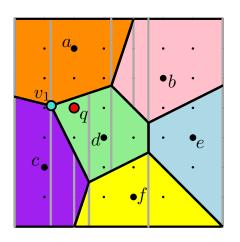
- region
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Voronoi diagram

- region
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Trapezoid graph for proximity queries

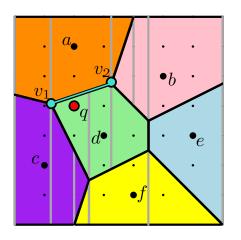


Voronoi diagram

- region
- edge
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Trapezoid graph for proximity queries

• x-node() - degree 3

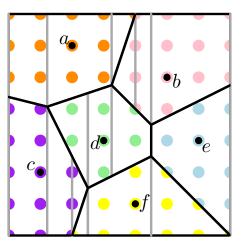


Voronoi diagram

- region
- edge
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Trapezoid graph for proximity queries

- x-node() degree 3
- y-node() degree 6

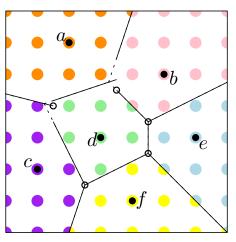


Voronoi diagram

- region
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Voronoi diagram

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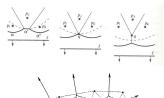
Trapezoid graph for proximity queries [LPT99]

- x-node() degree 1
- y-node() degree 2

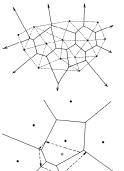
The *Implicit Voronoi diagram* is a degree 2 trapezoid graph.

Precision of Constructing the Voronoi Diagram

Three well-known Voronoi diagram constructions.



Sweepline[F87]
- degree 6



Divide and Conquer[GS86]

– degree 4

Tracing[SI92]
- degree 4

Precision of Constructing the Voronoi Diagram

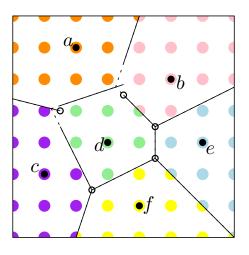
Three well-known Voronoi diagram constructions.

How do we build a degree 2 trapezoid graph for proximity queries when we can't even construct a Voronoi vertex? eepline[F87] degree 6

de and Conquer[GS86] degree 4

ing[SI92] degree 4

Implicit Voronoi Diagram [LPT99]



Implicit Voronoi diagram is disconnected.

Reduced Precision Voronoi [MS09]

Given n sites in \mathbb{U}

RP-Voronoi randomized incremental construction

• Time: $O(n \log(Un))$ expected

Space: O(n) expected

Precision: degree 3

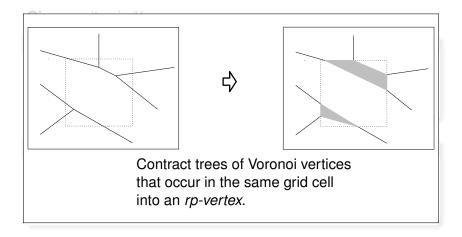
LPT's Implicit Voronoi constructed from RP-Voronoi

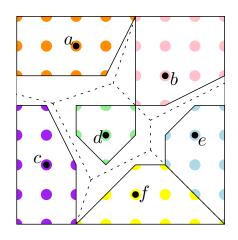
• Time: *O*(*n*)

• Space: *O*(*n*)

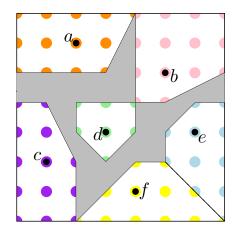
Precision: degree 3

Reduced Precision Voronoi [MS09]

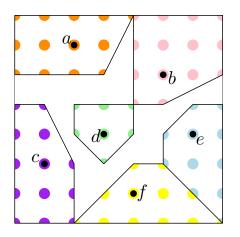




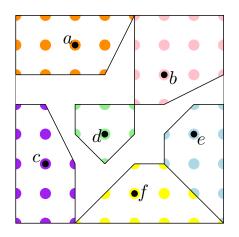
 Voronoi polygon is the convex hull of the grid points in a Voronoi cell.



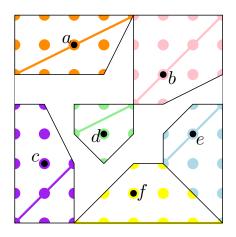
- Voronoi polygon is the convex hull of the grid points in a Voronoi cell.
- Gaps



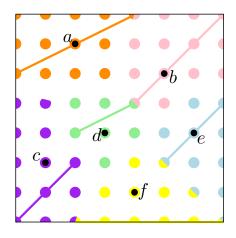
- Voronoi polygon is the convex hull of the grid points in a Voronoi cell.
- Gaps
- Voronoi polygon set is the collection of the n Voronoi polygons.



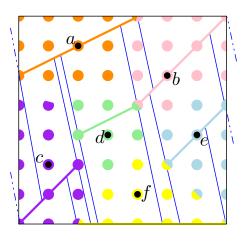
- Voronoi polygon is the convex hull of the grid points in a Voronoi cell.
- Gaps
- Voronoi polygon set is the collection of the n Voronoi polygons.
- Total size of the Voronoi polygon set is Θ(nlog U).



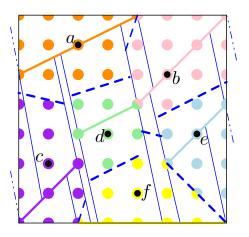
 Proxy segment represent Voronoi polygons



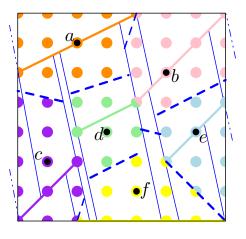
 Proxy segment represent Voronoi polygons



- Proxy segment represent Voronoi polygons
- Proxy trapezoidation trapezoidation of the proxies



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- Voronoi trapezoidation split the trapezoids of the proxy trapezoidation with bisectors



- Proxy segment represent Voronoi polygons
- Proxy trapezoidation trapezoidation of the proxies
- Voronoi trapezoidation split the trapezoids of the proxy trapezoidation with bisectors

Proxy trapezoidation is a degree 2 trapezoid graph supporting $O(\log n)$ time and degree 2 queries.

Point Location[MS09,MS10]

Given n sites in \mathbb{U}

RP-Voronoi randomized incremental construction

Time: O(n log(Un)) expected

Space: O(n) expected

Precision: degree 3

LPT's Implicit Voronoi constructed from RP-Voronoi

• Time: *O*(*n*)

Space: *O*(*n*)

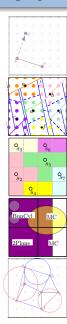
Precision: degree 3

Queries on Proxy Trapezoidation

• Time: *O*(log *n*)

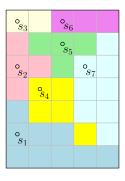
Precision: degree 2

Overview



- Derive & upper bdd precision of many common preds
- Show the polys in the common preds are irreducible
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Nearest Neighbor Transform



Given

A grid of size U and Sites $S = \{s_1, \dots, s_n\} \subset \mathbb{U}$

Label

Each grid point of \mathbb{U} with the closest site of S

Nearest Neighbor Transform



Given

A grid of size U and Sites $S = \{s_1, \dots, s_n\} \subset \mathbb{U}$

Label

Each grid point of \mathbb{U} with the closest site of S

Algorithm	Precision	
Brute Force	degree 2	$O(nU^2)$
Nearest Neighbor Trans. [B90]	degree 5	$O(U^2)$
Brute Force Nearest Neighbor Trans. [B90] Discrete Voronoi diagram [C06, MQR03]	degree 3	$O(U^2)$
GPU Hardware [H99]	-	$\Theta(nU^2)$

Problem (NNTrans-min)

For each pixel $q \in U^2$, find the site with lowest index $s_i \in S$ minimizing $||q - s_i||$.

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$$||q - s_i||^2 < ||q - s_j||^2$$

$$q \cdot q - 2q \cdot s_i + s_i \cdot s_i < q \cdot q - 2q \cdot s_j + s_j \cdot s_j$$

$$2x_i x_q + 2y_i y_q - x_i^2 - y_i^2 > 2x_j x_q + 2y_j y_q - x_j^2 - y_j^2.$$

Problem (NNTrans-min)

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Problem (NNTrans-max)

For each pixel q, find the site with lowest index $s_i \in S$ maximizing $2x_ix_q + 2y_iy_q - x_i^2 - y_i^2$.

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For a fixed, $y_q = Y$

$$2x_{i}x_{q} + 2y_{i}y_{q} - x_{i}^{2} - y_{i}^{2} > 2x_{j}x_{q} + 2y_{j}y_{q} - x_{j}^{2} - y_{j}^{2}$$

$$2x_{i}x_{q} + (2y_{i}Y - x_{i}^{2} - y_{i}^{2}) > 2x_{j}x_{q} + (2y_{j}Y - x_{j}^{2} - y_{j}^{2})$$

$$(1)x_{q} + (2) > (1)x_{q} + (2)$$

Problem (NNTrans-max)

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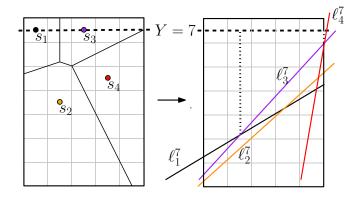
$$(1)x_{q} + (2) > (1)x_{q} + (2)$$

Problem (DUE-Y)

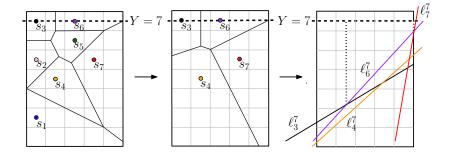
For a fixed $1 \le Y \le U$, and for each $1 \le X \le U$, find the smallest index of a line of L_Y with maximum y coordinate at x = X.

Problem (DUE-Y)

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Sketch of NNTransform Algorithm



Three Algorithms for Computing the DUE [MLCS12]

Given *m* lines of the form y = (1)x + (2)

Discrete Upper Envelope construction

- DUE-DEG3: O(m + U) time and degree 3
- DUE-ULgU: O(m + U log U) time and degree 2
- DUE-U:O(m + U) expected time and degree 2

Three Algorithms for Computing the DUE [MLCS12]

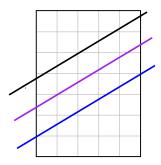
Given *m* lines of the form y = (1)x + (2)

Discrete Upper Envelope construction

- DUE-DEG3: O(m+U) time and degree 3
- DUE-ULgU: $O(m + U \log U)$ time and degree 2
- DUE-U: O(m+U) expected time and degree 2

For each algorithm:

- Reduce to at most O(U) lines.
- Compute DUE of lines.



Three Algs for Computing the NNTransform [MLCS12]

Given n sites from \mathbb{U}

Nearest Neighbor Transform construction

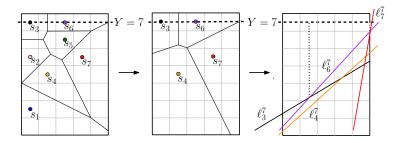
- Deg3: $O(U^2)$ time and degree 3
- UsqLgU: $O(U^2 \log U)$ time and degree 2
- Usq: $O(U^2)$ expected time and degree 2

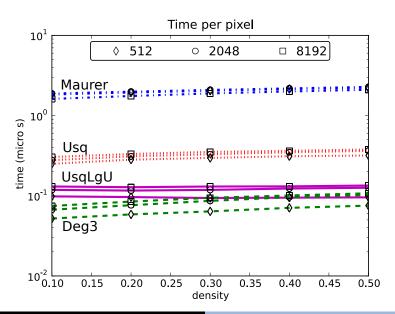
Three Algs for Computing the NNTransform [MLCS12]

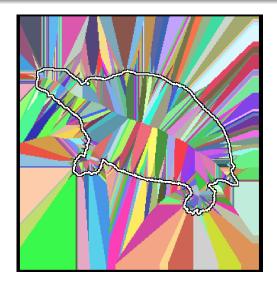
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Nearest Neighbor Transform construction

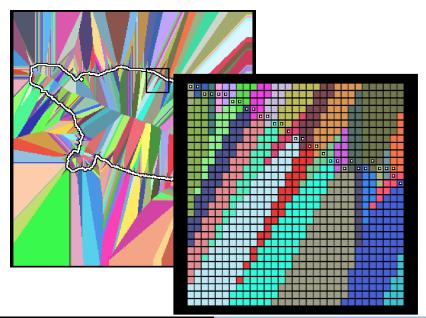
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- Usq: $O(U^2)$ expected time and degree 2

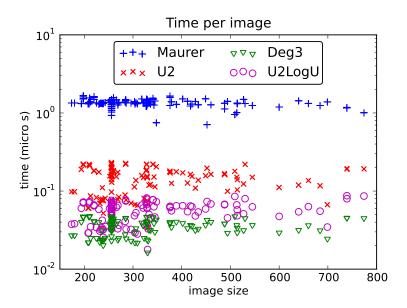






Boundaries extracted from 120 images of the MPEG 7 CE Shape-1 Part B data set.





NNTransform [MLCS12]

Given *m* lines of the form y = (1)x + (2)

Discrete Upper Envelope construction

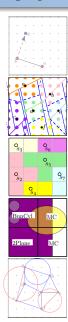
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Given n sites from \mathbb{U}

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Motivation and Background



Image from Idaho National Lab, Flickr

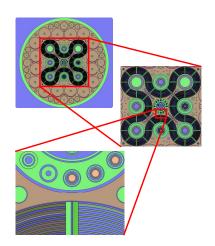
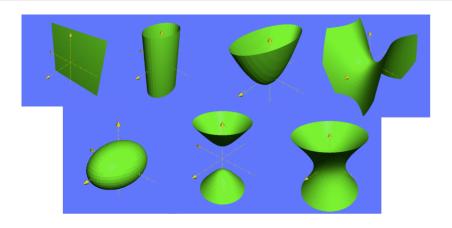


Image from: T.M. Sutton, et al., The MC21 Monte Carlo Transport Code, Proceedings of M&C + SNA 2007

Primitives: Signed Quadratic Surfaces

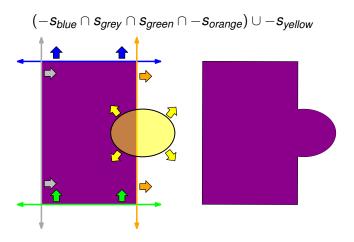


$$f(x, y, z) < A_1 x^2 + A_2 y^2 + A_3 z^2$$

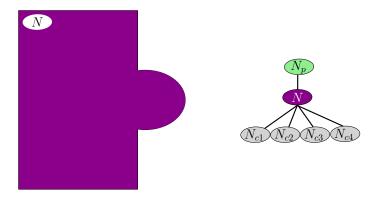
 $+ A_4 xy + A_5 xz + A_6 yz$
 $+ A_7 x + A_8 y + A_9 z + A_{10}$

Model Representation Basic Component: Boolean Formula

A basic component defined by intersections and unions of signed surfaces.

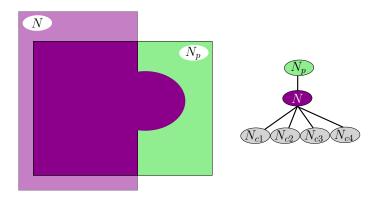


Basic comp: B(N), \cup and \cap of signed surfaces



Basic comp: B(N), \cup and \cap of signed surfaces

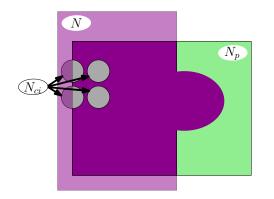
Restricted comp: $R(N) = B(N) \cap R(N_p)$

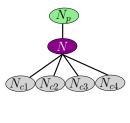


Basic comp: B(N), ∪ and ∩ of signed surfaces

Restricted comp: $R(N) = B(N) \cap R(N_p)$

Hierarchical comp: $H(N) = R(N) \setminus (\bigcup_i R(N_{ci}))$

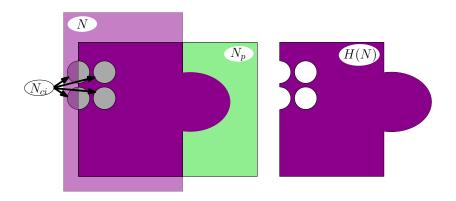




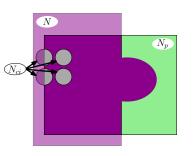
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Hierarchical comp: $H(N) = R(N) \setminus (\bigcup_i R(N_{ci}))$



Volume Calculation





Given

A component hierarchy and an accuracy

Compute

The volume of each hierarchical component to accuracy

Operations on Surfaces

Operations on signed surfaces *s* with a query point *q* or an axis-aligned box *b*:

• Inside(s, q) - return if q is inside s.



• Classify(s, b) – return if the points in b are inside, outside or both with respect to s.

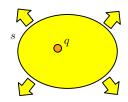


• Integrate(s, b) — return the volume of $s \cap b$.



Inside Test

Inside(s, q) – return if query point q is inside signed surface s.



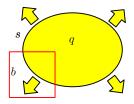
$$q = (q_1, q_2, q_3)$$

 $s = (s_1, s_2, ..., s_{10})$
 $p_i, s_i \in \{-U, ..., U\}$

PointInside
$$(s,q) = s_1q_1^2 + s_2q_2^2 + s_3q_3^2 + s_4q_1q_2 + s_5q_1q_3 + s_6q_2q_3 + s_7q_1 + s_8q_2 + s_9q_3 + s_{10} = \text{sign}(3)$$

Classify Test

Classify(s, q) – return if the points in axis-aligned box b are inside, outside or both with respect to signed surface s.



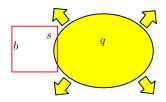
$$\begin{aligned} b &= (b_1, b_2, \dots, b_6) \\ s &= (s_1, s_2, \dots, s_{10}) \\ b_i, s_i &\in \{-U, \dots, U\} \end{aligned}$$

Classify(s, b), check if:

- any Vertices of b are on different sides of s. Degree 3
- any Edge of b intersects s. Degree 4
- any Face b intersects s. − Degree 5

Classify Test

Classify(s, q) – return if the points in axis-aligned box b are inside, outside or both with respect to signed surface s.



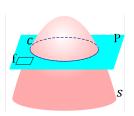
$$b = (b_1, b_2, \dots, b_6) \\ s = (s_1, s_2, \dots, s_{10}) \\ b_i, s_i \in \{-U, \dots, U\}$$

Classify(s, b), check if:

- any Vertices of b are on different sides of s. Degree 3
- 2 any Edge of b intersects s. Degree 4
- any Face b intersects s. − Degree 5

Face Test

Test if a face *f* intersects *s*.

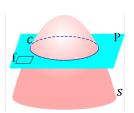


Let c be the intersection curve of the plane P containing f and s.

$$c(x,y) = \begin{pmatrix} x & y & 1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 2 \\ 1 & 1 & 2 \\ 2 & 2 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \\ 1 \end{pmatrix}$$

Face Test

Test if a face f intersects s.



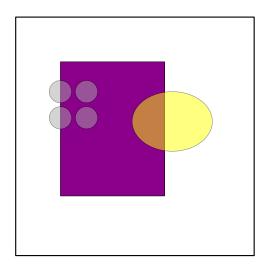
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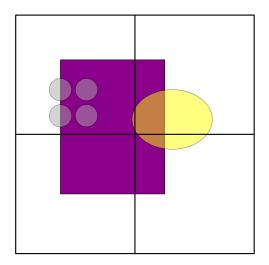
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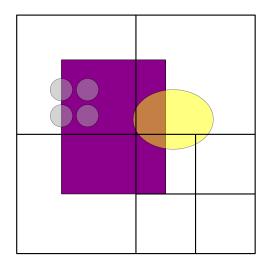
To determine if s intersects f, test properties of the matrix.

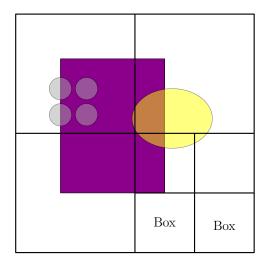
Test if
$$c$$
 is an ellipse: $\operatorname{sign}\left(\begin{vmatrix} 0 & 0 \\ 0 & 0 \end{vmatrix}\right) = \operatorname{sign}(2)$

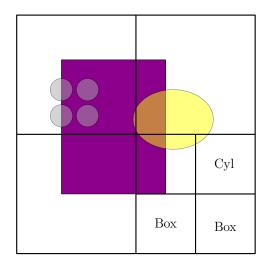
Test if
$$c$$
 is real or img: $\operatorname{sign} \begin{pmatrix} \begin{vmatrix} 1 & 1 & 2 \\ 1 & 1 & 2 \\ 2 & 2 & 3 \end{vmatrix} \end{pmatrix} = \operatorname{sign}(5)$

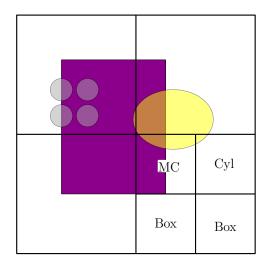


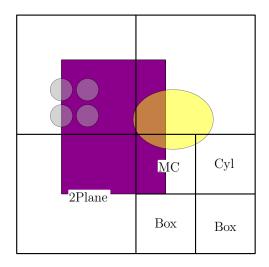


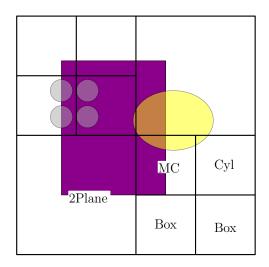


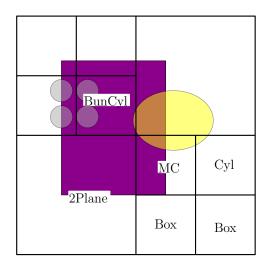


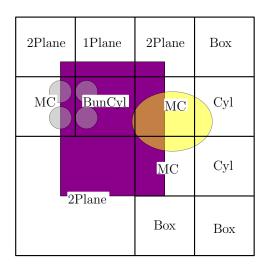




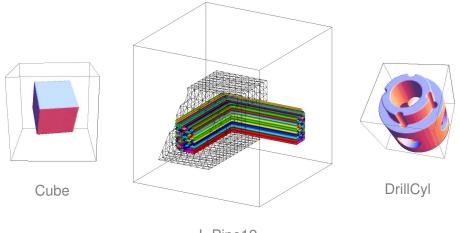






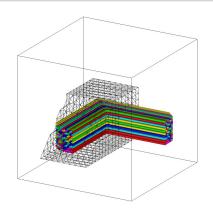


Experiments: Models



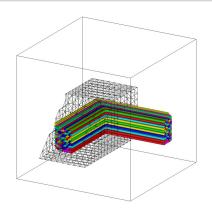
L-Pipe12, L-Pipe100, and L-Pipe10k

Experiments: Accuracy and Time for L-Pipe100



Algorithm	Requested Accuracy	Error	Time (sec)
MC	1e-4	<1e-4	790.28
New	1e-4	<1e-6	1.41

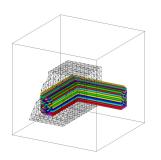
Experiments: Accuracy and Time for L-Pipe100



Algorithm	Requested Accuracy	Error	Time (sec)
MC	1e-4	<1e-4	790.28
New	1e-4	<1e-6	1.41

Experiments: Larger Model for L-Pipe10k

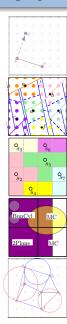
L-Pipe10k is similar to L-Pipe100 but defined by over 40k surfaces.



Algorithm	Requested Accuracy	Error	Time
MC	1e-4	-	> 12.00h*
New	1e-4	<1e-6	9.43s

^{*}Halted after 12 hours. Extrapolating from other experiments, 76 hours.

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Everyone here today!!

THANK YOU!!!



Contributions



- Derive & upper bdd precision of many common preds
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Contact

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