

Reinforced Set Projection Algorithm

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Introduction

With interval arithmetic, solution sets to given problems can be described by operators called contractors and separators. First, we recall what they are.

Set descriptors: from contractors to separators

Let us say that our solution set is \mathbb{X} . There exist interval operators to describe it [1]. $\mathcal{C}_{\mathbb{X}}$ denotes the contractor that describes the set \mathbb{X} . \mathbb{IR} denotes the intervals of \mathbb{R} . One can apply the contractor on the box $[\mathbf{x}] \in \mathbb{IR}^n$ and get $\mathcal{C}_{\mathbb{X}}([\mathbf{x}])$, as illustrated by Figure 1a. $\mathcal{C}_{\mathbb{X}}$ verifies two properties:

$$\mathcal{C}_{\mathbb{X}}([\mathbf{x}]) \subset [\mathbf{x}] \text{ (contractance) and } \mathcal{C}_{\mathbb{X}}([\mathbf{x}]) \cap \mathbb{X} = [\mathbf{x}] \cap \mathbb{X} \text{ (correctness).}$$

One can guarantee that $[\mathbf{x}] \setminus \mathcal{C}_{\mathbb{X}}([\mathbf{x}]) \not\subset \mathbb{X}$. It is then possible to construct a paving made of blue boxes that do not contain points from \mathbb{X} and yellow boxes that may contain points from \mathbb{X} (see Figure 2a). The latter form an exterior approximation denoted by \mathbb{X}^+ .

Separators simultaneously provide inner and outer approximations of the set \mathbb{X} , as illustrated by Figure 1b. Thus, one can also identify green boxes that are contained in \mathbb{X} (see Figure 2b). They form an

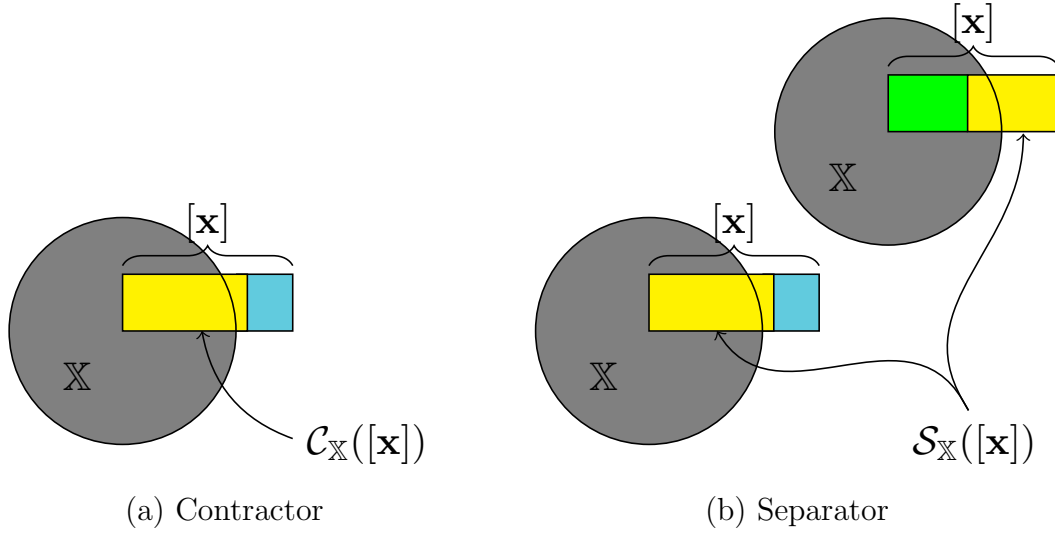


Figure 1: Contractor $\mathcal{C}_{\mathbb{X}}$ and separator $\mathcal{S}_{\mathbb{X}}$ applied on the box $[\mathbf{x}]$.

interior approximation denoted by \mathbb{X}^- . Green and yellow boxes form \mathbb{X}^+ . We then have an enclosure: $\mathbb{X}^- \subset \mathbb{X} \subset \mathbb{X}^+$.

Set projection separators

In some applications, one may only be interested in the projection of the solution set [2]. We have a separator for that operation: **SepProj** in the Codac library [3].

Reinforced projection separators

Let us look at the projection along the z -axis of the set \mathbb{X} defined by

$$2x^2 + 2.2xy + xz + y^2 + z^2 \leq 10. \quad (1)$$

By defining $f(x, y, z) = 2x^2 + 2.2xy + xz + y^2 + z^2 - 10$, it can be written as

$$f(x, y, z) \leq 0. \quad (2)$$

The current implementation of the separator of the projection requires fine-tuning. Without the proper parameters, it produces bad quality

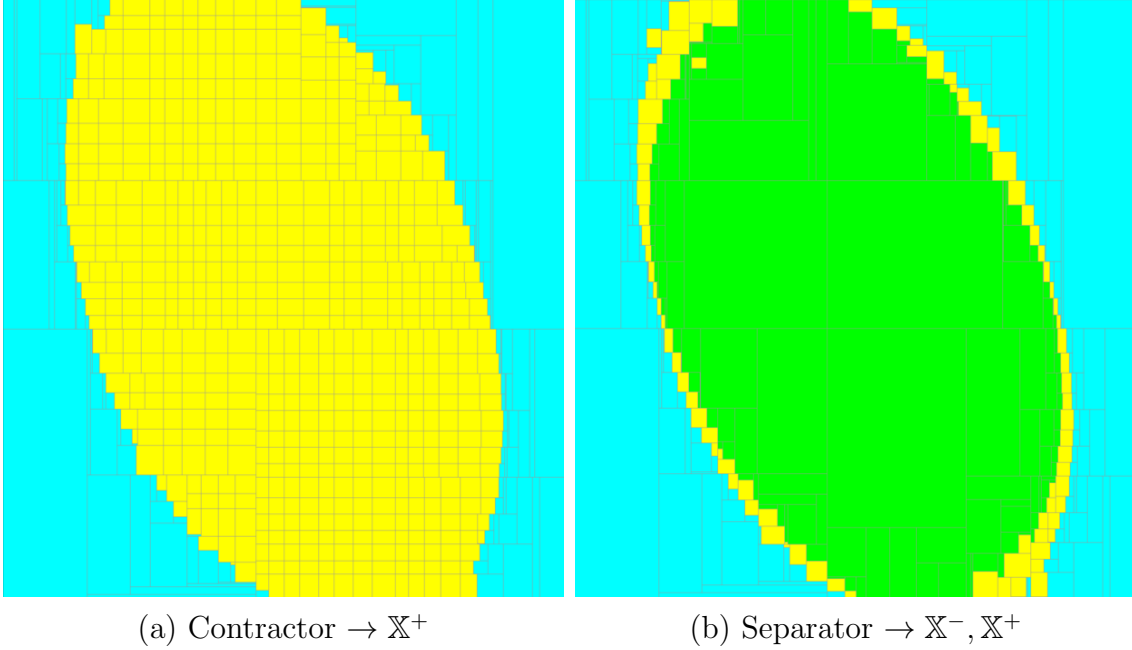


Figure 2: Pavings of the set $\mathbb{X} = \{x, y \in \mathbb{R}^2 \mid 2x^2 + xy + y^2 \leq 1\}$ for the two classes of descriptors.

boundaries for our particular problem (see Figure 3a). The approximation is not minimal due to pessimistic results coming from interval dependency. Indeed, Equation 1 has multiple occurrences of the same variable. We present a new approach for differentiable sets which focuses on the boundary (see Figure 3b).

We reinforce the separator on $\partial \text{Proj } \mathbb{X}$, the boundary of the projection. For our example, we use the knowledge of the locii of the vertical tangents to \mathbb{X} which are defined by

$$\begin{cases} f(x, y, z) = 0, \\ \frac{\partial f}{\partial z}(x, y, z) = 0. \end{cases} \quad (3)$$

In our case, that is

$$\begin{cases} 2x^2 + 2.2xy + xz + y^2 + z^2 = 10, \\ x + 2z = 0. \end{cases} \quad (4)$$

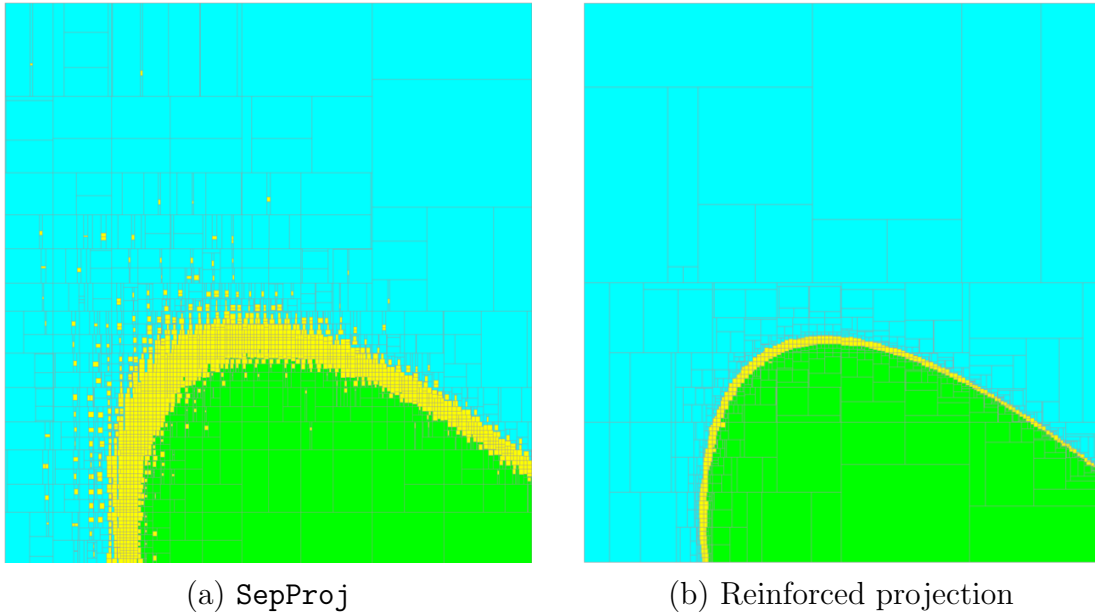


Figure 3: Pavings of the projection along the z -axis of the set $\mathbb{X} = \{x, y, z \in \mathbb{R}^3 \mid 2x^2 + 2.2xy + xz + y^2 + z^2 \leq 10\}$.

SepProj was constructed from $\mathcal{S}_{\mathbb{X}}$ based on Equation 1. For the reinforced projection algorithm, we add $\mathcal{C}_{\partial \text{Proj} \mathbb{X}}$ based on the knowledge of Equation 4.

References

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