Computational Approach to Riemann Surfaces

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Theta-function solutions to the Kadomtsev-Petviashvili equation

• E. D. Belokolos, A. I. Bobenko, V. Z. Enol'skii, A. R. Its, and V. B. Matveev. Algebro- geometric approach to nonlinear integrable problems. Springer Series in Nonlinear Dynamics. Springer-Verlag, Berlin, 1994.

$$3u_{yy} + \partial_x(6uu_x + u_{xxx} - 4u_t) = 0$$

weakly two-dimensional waves in shallow water

• almost periodic solutions in terms of theta functions on arbitrary compact Riemann surfaces (Krichever 1978)

 $u = 2\partial_x^2 \ln \Theta (\mathbf{U}x + \mathbf{V}y + \mathbf{W}t + \mathbf{D}) + 2c$

- $\mathbf{D} \in \mathbb{R}^{g}$ arbitrary
- Riemann theta function

$$\Theta(\mathbf{x}|\mathbf{B}) = \sum_{\mathbf{n}\in\mathbb{Z}^g} \exp\left\{i\pi\langle\mathbf{B}\mathbf{n},\mathbf{n}\rangle + 2\pi i\langle\mathbf{n},\mathbf{x}\rangle\right\}$$

• **B** Riemann matrix, matrix of *b*-periods of the holomorphic differentials

• U, V, W, vectors expressible in terms of derivatives of the holomorphic differentials, c constant expressible in terms of theta functions

Hyperelliptic solutions (g=2)

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Hyperelliptic solution (g=4)

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(Line)Solitons (localized in one direction), 2-soliton branch points coincide pairwise, surface of genus 0 in the limit

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(Line)Solitons, 4-soliton

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Symbolic vs. numerical

- Bobenko, Bordag (1989), Schottky uniformizations
- Deconinck, v. Hoeij, Patterson: *algcurves* package in Maple (2001), symbolic approach, exact expressions (e.g. RootOf(x^2-2)) manipulated and numerically evaluated, in principle infinite precision
- Frauendiener, K.: fully numeric approach (*floating point*), hyperelliptic curves (1998), much more rapid, allows study of families of curves and of more complicated curves

Ernst equation and Bianchi surfaces

- Bianchi: Gauss-Weingarten equations with spectral parameter
- Ernst equation: Maison, Belinski-Zakharov 1978

$$\Phi_{,\xi} = \frac{\mathcal{J}_{,\xi}\mathcal{J}^{-1}}{1-\gamma}\Phi, \quad \Phi_{,\bar{\xi}} = \frac{\mathcal{J}_{,\bar{\xi}}\mathcal{J}^{-1}}{1+\gamma}\Phi$$

where $\xi = \zeta - i\rho$ and

$$\mathcal{J} = \frac{1}{f} \left(\begin{array}{cc} 1 & -b \\ -b & f^2 + b^2 \end{array} \right)$$

$$\gamma = \frac{2}{\xi - \bar{\xi}} \left(K - \frac{\xi + \bar{\xi}}{2} + \sqrt{(K - \xi)(K - \bar{\xi})} \right)$$

• spectral parameter K on family of Riemann surfaces of genus 0, branch points dependent on physical coordinates (non-autonomous system), Geroch group

$$\mu^2 = (K - \xi)(K - \overline{\xi})$$

• 2-soliton solution: Kerr black hole

$$\mathcal{E} = \frac{\mathrm{e}^{-\mathrm{i}\varphi}r_{+} + \mathrm{e}^{\mathrm{i}\varphi}r_{-} - 2m\cos\varphi}{\mathrm{e}^{-\mathrm{i}\varphi}r_{+} + \mathrm{e}^{\mathrm{i}\varphi}r_{-} + 2m\cos\varphi}$$

where $r_{\pm} = \sqrt{(\zeta \pm m \cos \varphi)^2 + \rho^2}$; mass m, angular momentum $J = m^2 \sin \varphi$, horizon on the axis $[-m \cos \varphi, m \cos \varphi]$, $\varphi = 0$: static, spherically symmetric Schwarzschild solution, $\varphi = \pi/2$: extreme Kerr solution (degenerate horizon)

Canonical Cycles (g=2)



 $P_0 = \zeta - i\rho$

Ernst potential, Newtonian-ultrarelativistic Korotkin 1989, K., Richter 1998

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Ernst potential, imaginary part

Ernst potential, imaginary part



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Outline

- Riemann surfaces and algebraic curves
- Branch points and singular points
- Monodromy and homology
- Puiseux expansions and holomorphic differentials
- Real Riemann surfaces
- Theta functions
- Performance tests and examples

Riemann surfaces

- Definition: A Riemann surface is a connected one-dimensional complex analytic manifold, i.e., a connected two-dimensional real manifold *R* with a complex structure Σ on it
- Theorem: All compact Riemann surfaces can be described as compactifications of nonsingular algebraic curves

Algebraic curves

• Definition: plane algebraic curve C subset in \mathbb{C}^2 , $C = \{(x, y) \in \mathbb{C}^2 | f(x, y) = 0\},$





Critical points

- general position: N distinct solutions y_n for given x, N sheets of the Riemann surface
- Implicit function theorem: unique solution to f(x,y) = 0 in vicinity of solution (x_0, y_0) if $f_y(x_0, y_0) \neq 0$
- branch point: $f(x_0, y_0) = f_y(x_0, y_0) = 0$, but $f_x(x_0, y_0) \neq 0$ singular point: $f(x_0, y_0) = f_y(x_0, y_0) = f_x(x_0, y_0) = 0$
- critical points given by the resultant R(x) of $Nf f_y y$ and f_y

simple double point: $y^2 + x^3 - x^2 = 0$



Resultant

• resultant of $Nf - f_y y$ and f_y , $2N \times 2N$ Sylvester determinant

 $R(x) = \begin{pmatrix} a_{N-1} & 2a_{N-2} & \dots & Na_0 & 0 & \dots & \dots & 0 \\ 0 & a_{N-1} & 2a_{N-2} & \dots & Na_0 & 0 & \dots & 0 \\ \vdots & \ddots & & & & \ddots & \vdots \\ 0 & \dots & \dots & 0 & a_{N-1} & 2a_{N-2} & \dots & Na_0 \\ Na_{N-1} & (N-1)a_{N-2} & \dots & a_1 & 0 & \dots & \dots & 0 \\ 0 & Na_{N-1} & (N-1)a_{N-2} & \dots & a_1 & 0 & \dots & 0 \\ \vdots & \ddots & & & & \ddots & \vdots \\ 0 & \dots & \dots & 0 & Na_{N-1} & (N-1)a_{N-2} & \dots & a_1 \end{pmatrix}$

Numerical root finding

- construct companion matrix (has R(x) as the characteristic polynomial), find eigenvalues with machine precision
- multiple zeros are not found with machine precision, ex. $y^7 = x(x-1)^2$ Klein curve, $R(x) = x^6(x-1)^{12}$, roots(R(x)) returns the following cluster of roots
 - 1.1053 + 0.0297i 1.1053 - 0.0297i 1.0736 + 0.0790i 1.0736 - 0.0790i 1.0224 + 0.1032i1.0224 - 0.1032i 0.9686 + 0.0980i 0.9686 - 0.0980i 0.9264 + 0.0686i 0.9264 - 0.0686i 0.9037 + 0.0245i0.9037 - 0.0245i,

polynomial root finding

- badly conditioned problem
- Zeng: *multroot package* for multiple roots (Newton iteration, minimize error by choice of multiplicity structure)
- resultant high order polynomial, therefore direct Newton iteration in *x* and *y*. Initial iterates from resultant with respect to *x* and *y*, pairing
- postprocessing for higher order zeros

Singularities

- multiple roots are tested for vanishing $f_x(x, y)$
- infinity: homogeneous coordinates X, Y, Zvia x = X/Z, y = Y/Z

$$F(X, Y, Z) = Z^d f(X/Z, Y/Z) = 0$$

infinite points: Z = 0, finite points: Z = 1

• Singular points at infinity: $F_X(X, Y, 0) = F_Y(X, Y, 0) = F_Z(X, Y, 0) = 0$

Example

• curve

$$f(x,y) = y^3 + 2x^3y - x^7 = 0$$

• finite branch points

bpoints =
 -0.3197 - 0.9839i
 0.8370 - 0.6081i
 -1.0346
 0
 0.8370 + 0.6081i
 -0.3197 + 0.9839i

• singularities,

corresponding to x = y = 0 and Y = 1, X = Z = 0

Fundamental group

Υn

Υ_∞

- branching structure at critical points, lift closed contours in the base around points b_1, \ldots, b_n to the covering
- generators $\{\gamma_k\}_{k=1}^n$ of fundamental group $\pi_1(\mathbb{CP}^1 \setminus \{b_1, \dots, b_n\})$ $\gamma_1 \gamma_2 \dots \gamma_n \gamma_\infty = \mathrm{id}$

Minimal spanning tree

- Maple: halfcircles around critical points, deformation of connecting paths
- shortest integration paths: start with critical point close to the base, choose point with minimal distance, iterate (Frauendiener, K, Shramchenko 2011)



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Monodromies

analytic continuation along a generator: sheets can change
monodromy at infinity follows from condition on generators



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- Tretkoff-Tretkoff algorithm: Riemann surface connected, planar tree for given monodromies
- * 2g+N-1 closed contours built from the generators of the fundamental group, with known intersection numbers
- canonical basis of the homology:

$$a_i \circ b_j = -b_j \circ a_i = \delta_{ij}$$
 $i, j = 1, \dots, g$

Canonical cycles

• canonical basis of the homology :

$$a_{i} = \sum_{j=1}^{2g+N-1} \alpha_{ij}c_{j}, \quad b_{i} = \sum_{j=1}^{2g+N-1} \alpha_{i+g,j}c_{j}, \quad i = 1, \dots, g$$

 $c_j: 2g + N - 1$ closed contours from the planar graph

• remaining cycles homologous to zero (test for numerical accuracy)

$$0 = \sum_{j=1}^{2g+N-1} \alpha_{ij}c_j , \quad i = 2g+1, \dots, 2g+N-1$$

• ex.:

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Puiseux expansion

• desingularization: atlas of local coordinates to identify all sheets in the vicinity of the singularity

• $y^2 = x$, no Taylor expansion y(x) near (0,0), Puiseux expansion

$$x = t^r$$
, $y = \alpha_1 t^{s_1} + ...$

 $r, s_1, \ldots \in \mathbb{N}, \alpha_i \in \mathbb{C} \text{ for } i = 1, 2, \ldots$

• y = 0 zero of order m for f(0, y) = 0, m inequivalent expansions needed to identify all sheets, singular part





• ex.:
$$f(x,y) = y^3 + 2x^3y - x^7 = 0$$

 $PuiExp{1} =$ 2.0000 3.0000 2.0000 3.0000 1.0000 4.0000 $PuiExp{2} =$ 4.0000 7.0000 4.0000 7.0000 4.0000 7.0000 4.0000 7.0000

0 + 1.4142i 0 - 1.4142i 0.5000 7

3

-1.	. 00	000	C
0	+	1	.0000i
0	-	1	.0000i
1.	. 00	000	С

 $PuiExp{1}$ for (0,0) ([0,0,1]), $PuiExp{2}$ for infinity ([0,1,0])

Holomorphic 1-forms

- holomorphic in each coordinate chart, g-dimensional space
- Noether:

$$\omega_k = \frac{P_k(x, y)}{f_y(x, y)} dx$$

adjoint polynomials $P_k(x, y) = \sum_{i+j \le d-3} c_{ij}^{(k)} x^i y^j$, degree at most d-3 in x and y ($d = \max(i+j)$ for $a_{ij} \ne 0$)

- singular point $P: \delta_P$ conditions via Puiseux expansions
- infinity: homogeneous coordinates

• ex.:
$$f(x, y) = y^3 + 2x^3y - x^7 = 0$$

$$\omega_1 = \frac{x^3}{3y^2 + 2x^3}, \quad \omega_2 = \frac{xy}{3y^2 + 2x^3}$$

Cauchy integral approach

- numerical problem: cancellation errors, ex. $\frac{e^x 1}{x}$ for $x \to 0$
- Cauchy formula

$$f(t) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(t')}{t' - t} dt'$$

- closed contours around critical points identified via monodromy group
- series in t for holomorphic f(|t| < |t'|)

$$f(t) = \frac{1}{2\pi i} \sum_{n=0}^{\infty} t^n \int_{\gamma} f(t') \frac{dt'}{(t')^{n+1}}$$

- Puiseux series: f = y; holomorphicity condition for differentials (no negative powers)
- infinity: express γ_{∞} in terms of the γ_i

- infinity: homogeneous coordinates
- singular part of more than one term, additional conditions

• ex.:
$$f(x, y) = x^3 + 2x^3y - x^7 = 0$$

$c{1} =$					
	0	0	0	0	0
	0	0	0	0	1
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
$c{2} =$					
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	0	0
	0	0	0	1	0
	0	0	0	0	0

polynomials
$$P_1 = x^3$$
 and $P_2 = xy$

Numerical integration

• Gauss-Legendre integration: expansion of integrand in terms of Legendre polynomials $\mathcal{F}(x_l) = \sum_{k=0}^{N_l} a_k \mathcal{P}_k(x_l), \ l = 0, \dots, N_l$

$$\int_{-1}^{1} \mathcal{F}(x) dx \sim \sum_{k=0}^{N_l} a_k \int_{-1}^{1} \mathcal{P}_k(x) dx$$

• integration:

$$\int_{-1}^{1} \mathcal{F}(x) dx \sim \sum_{k=0}^{N_l} \mathcal{F}(x_k) \mathcal{L}_k$$

• analytic continuation of y_j along the γ_i on the collocation points x_l , integration of the holomorphic differentials

Riemann matrix

• *a*- and *b*-periods

$\mathbf{B} = \mathcal{A}^{-1} \mathcal{B}$

• numerical asymmetry of Riemann matrix as test

• ex.:

RieMat = 0.3090 + 0.9511i 0.5000 - 0.3633i 0.5000 - 0.3633i -0.3090 + 0.9511i.

Performance

• error: asymmetry of the Riemann matrix and periods of cycles homologous to 0 for

$$f(x,y) = y^9 + 2x^2y^6 + 2x^4y^3 + x^6 + y^2 = 0$$



$$f(x,y) = y^9 + 2x^2y^6 + 2x^4y^3 + x^6 + y^2 = 0$$

genus 16, 42 finite branch points, two singular points (0, 0, 1) and (1, 0, 0), minimal distance between branch points 0.018



Abel map

- * *A*(*P*): determine closest marked point to *P*, analytic continuation of *y* from there and integration as before.
- critical points, infinity: Cauchy formula



Real Riemann surfaces

- in applications, solutions to PDEs in terms of theta functions must satisfy reality and smoothness conditions
- real Riemann surfaces: anti-holomorphic involution, convenient form of the homology basis
- smoothness: study of the theta divisor (zeros of the theta function) (Dubrovin, Natanzon, Vinnikov)

Theta functions

• theta series

$$\Theta_{pq}(z, \mathbb{B}) = \sum_{N \in \mathbb{Z}^g} \exp\left\{i\pi \left\langle \mathbb{B}\left(N+p\right), N+p\right\rangle + 2\pi i \left\langle z+q, N+p\right\rangle\right\}$$

- Deconinck, B., Heil, M., Bobenko, A., van Hoeij, M., Schmies, M.: Computing Riemann theta functions. Mathematics of Computation, 73, 1417–1442 (2004)
- approximated as a sum $|N_i| \leq \mathcal{N}_{\epsilon}, i = 1, \dots, g$

$$\mathcal{N}_{\epsilon} > \sqrt{-\frac{\ln \epsilon}{\pi y_{min}}} + \frac{1}{2}$$

Symplectic transformation

$$\mathcal{A}_g = \begin{pmatrix} A & B \\ C & D \end{pmatrix},\tag{1}$$

 $A, B, C, D \ g \times g$ integer matrices

$$\begin{pmatrix} A & B \\ C & D \end{pmatrix}^T \begin{pmatrix} 0_g & I_g \\ -I_g & 0_g \end{pmatrix} \begin{pmatrix} A & B \\ C & D \end{pmatrix} = \begin{pmatrix} 0_g & I_g \\ -I_g & 0_g \end{pmatrix};$$
(2)

• Riemann matrix

$$\mathbb{H}^g \mapsto \mathbb{H}^g : \quad \mathbb{B} \mapsto \tilde{\mathbb{B}} = (A\mathbb{B} + B)(C\mathbb{B} + D)^{-1}. \tag{3}$$

• theta function

$$\Theta_{\tilde{p}\tilde{q}}(\mathcal{M}^{-1}z,\tilde{\mathbb{B}}) = k\sqrt{\det(\mathcal{M})}\exp\left(\frac{1}{2}\sum_{i\leq j}z_iz_j\frac{\partial}{\partial\mathbb{B}_{ij}}\ln\det\mathcal{M}\right)\Theta_{pq}(z),$$

$$(4)$$

$$\mathcal{M} = C\mathbb{B} + D, \quad \begin{pmatrix}\tilde{p}\\\tilde{q}\end{pmatrix} = \begin{pmatrix}D & -C\\-B & A\end{pmatrix}\begin{pmatrix}p\\q\end{pmatrix} + \frac{1}{2}\begin{pmatrix}\operatorname{diag}(CD^T)\\\operatorname{diag}(AB^T)\end{pmatrix}, \quad (5)$$

Fundamental domain $|\Re\sigma| \le \frac{1}{2}, \Im\sigma > \frac{1}{2}\sqrt{3}$



Mumford: Tata Lectures on Theta Functions

Siegel's fundamental domain

• subset of \mathbb{H}^g such that $\mathbb{B} = X + iY \in \mathbb{H}^g$ satisfies:

1.
$$|X_{nm}| \le 1/2, n, m = 1, \dots, g,$$

2. Y is in the fundamental region of Minkowski reductions, 3. $|\det(C\mathbb{B} + D)| \ge 1$ for all C, D.

• quasi-inversion: $\mathbb{B} \mapsto -\mathbb{B}/\mathbb{B}_{11}$

$$A = \begin{pmatrix} 0 & \mathbf{0}_{g-1}^{T} \\ \mathbf{0}_{g-1} & \mathbf{1}_{g-1,g-1} \end{pmatrix}, \quad B = \begin{pmatrix} -1 & \mathbf{0}_{g-1}^{T} \\ \mathbf{0}_{g-1} & \mathbf{0}_{g-1,g-1} \end{pmatrix}, \\ C = \begin{pmatrix} 1 & \mathbf{0}_{g-1}^{T} \\ \mathbf{0}_{g-1} & \mathbf{0}_{g-1,g-1} \end{pmatrix}, \quad D = \begin{pmatrix} 0 & \mathbf{0}_{g-1}^{T} \\ \mathbf{0}_{g-1} & \mathbf{1}_{g-1,g-1} \end{pmatrix},$$

(1)

Lattice reduction

- Lattice generated by all integer combinations of the vectors t_i of T, $\Im \mathbb{B} = T^T T$
- Minkowski: shortest lattice vectors which can be extended to a basis of \mathcal{L} .
- Gram-Schmidt vectors

$$t_i^* = t_i - \sum_{j=1}^{i-1} \mu_{i,j} t_j^*, \quad \mu_{i,k} = \frac{\langle t_i, t_k^* \rangle}{||t_i^*||^2}$$

• LLL condition

$$||t_k^*||^2 \ge (\delta - \mu_{k,k-1}^2)||t_{k-1}^*||^2$$

(1)

Example

• random matrix $Y = \Im \mathbb{B}$

Y =

1.7472	0.5191	1.0260	0.6713
0.5191	1.3471	0.2216	-0.5122
1.0260	0.2216	0.6801	0.4419
0.6713	-0.5122	0.4419	0.7246.

• Minkowski reduction

0.2205	0.0443	0.0342	0.0351
0.0443	0.3636	0.1660	-0.0294
0.0342	0.1660	0.3688	0.1516
0.0351	-0.0294	0.1516	0.3753

• LLL reduced matrix $(\delta = 3/4)$

0.3753	0.0294	-0.1516	0.0351
0.0294	0.3636	0.1660	-0.0443
-0.1516	0.1660	0.3688	-0.0342
0.0351	-0.0443	-0.0342	0.2205



Davey-Stewartson equations

iψ_t + ψ_{xx} - α² ψ_{yy} + 2 (Φ + ρ |ψ|²) ψ = 0,
α = i, 1, ρ = ±1, Φ_{xx} + α² Φ_{yy} + 2ρ |ψ|²_{xx} = 0,
model the evolution of weakly nonlinear water waves traveling predominantly in one direction, wave amplitude slowly modulated in

two horizontal directions, plasma physics, ...

 completely integrable, theta-functional solutions (Malanyuk 1994, Kalla 2011)

 algorithm to transform computed homology basis to `Vinnikov' basis (K, Kalla 2011)

Trott curve

• M-curve, g = 3, real simple branch points (s = (1, -1, -1))

 $144 (x^4 + y^4) - 225 (x^2 + y^2) + 350 x^2 y^2 + 81 = 0$ DS1⁺, $\lambda(a) = -0.2$, $\lambda(b) = 0.2$ $\alpha = i, \ \rho = 1$

 $t \in [-2, 2]$

Trott curve



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DS on Fermat curve g=3DS2-, $\lambda(a) = -1.5 + i$, $\lambda(a) = -1.5 - i$ $t \in [-5, 5]$

DS on Fermat curve g=3DS2-, $\lambda(a) = -1.5 + i$, $\lambda(a) = -1.5 - i$ $t \in [-5, 5]$



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Hyperelliptic surfaces

- general surface: analytic continuation most time consuming
- *y*: square root of polynomial in *x*, holomorphic differentials known, *y*² + ∏^{2g+2}_{i=1}(*x* − *x*_i) = 0
- analytic continuation of the root trivial (square root, correct unwanted sign changes)
- branch points prescribed, can almost collapse
- homology can be chosen a priori



Outlook

- more efficient determination of critical points, homotopy tracing, endgame
- Siegel transformation of the Riemann matrix to fundamental domain in genus 3
- parallelization of theta functions

Lecture Notes in Mathematics 2013

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