

Inflatable mathematics

David Vogan

Sophus Lie Days, Cornell, April 27, 2008

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The main idea

Begin with **linear algebra**: solving systems of linear equations by Gaussian elimination.

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Idea: **reduce number of coordinates by one.**

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Relate to **geometry**: arranging lines and planes.

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Relate to **geometry**: arranging lines and planes.

Idea: **reduce to geometry of one dimension less.**

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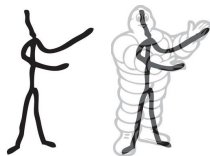
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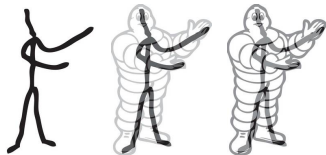
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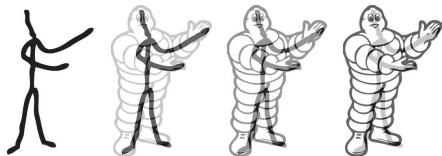
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Use same idea for more complicated geometry.

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Gaussian elimination: easy cases

System of three equations in three unknowns is

$$\begin{aligned}a_{11}x_1 + a_{12}x_2 + a_{13}x_3 &= c_1 \\a_{21}x_1 + a_{22}x_2 + a_{23}x_3 &= c_2 \\a_{31}x_1 + a_{32}x_2 + a_{33}x_3 &= c_3\end{aligned}$$

I'll assume always the system has just one solution.

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Gaussian elimination: easy cases

System of three equations in three unknowns is

$$\begin{array}{rcl} a_{11}x_1 & = & c_1 \\ & a_{22}x_2 & = c_2 \\ & & a_{33}x_3 = c_3 \end{array}$$

I'll assume always the system has just one solution.

Easiest case is diagonal system: **divide each equation by a constant** to solve.

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Easiest case is diagonal system: **divide each equation by a constant** to solve.

Next easiest is lower triangular: **add multiples of some eqns to later ones** to make diagonal.

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Easiest case is diagonal system: **divide each equation by a constant** to solve.

Next easiest is lower triangular: **add multiples of some eqns to later ones** to make diagonal.

Suppose lower triangular EXCEPT one coefficient $a_{12} \neq 0$. **Add multiple of 1st eqn to second** to get. . .

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Gaussian elimination: easy cases

System of three equations in three unknowns is

$$\begin{array}{rclcl} a_{11}x_1 & + & a_{12}x_2 & & = & c_1 \\ a_{21}'x_1 & & & & = & c_2' \\ a_{31}x_1 & + & a_{32}x_2 & + & a_{33}x_3 & = & c_3 \end{array}$$

I'll assume always the system has just one solution.

Easiest case is diagonal system: **divide each equation by a constant** to solve.

Next easiest is lower triangular: **add multiples of some eqns to later ones** to make diagonal.

Suppose lower triangular EXCEPT one coefficient $a_{12} \neq 0$. **Add multiple of 1st eqn to second** to get. . .

This system is nearly lower triangular, except that the first two equations are interchanged.

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Gaussian elimination: typical case

“Typical” system of equations in three unknowns is

$$\begin{aligned}a_{11}x_1 + a_{12}x_2 + a_{13}x_3 &= c_1 \\a_{21}x_1 + a_{22}x_2 + a_{23}x_3 &= c_2 \\a_{31}x_1 + a_{32}x_2 + a_{33}x_3 &= c_3\end{aligned}$$

where “typically” $a_{13} \neq 0$. **Add multiple of 1st equation to each later eqn to get...**

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where “typically” $a_{13} \neq 0$. **Add multiple of 1st equation to each later eqn to get...**

Now “typically” $a_{22}' \neq 0$. **Add multiple of 2nd eqn to last to get...**

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where “typically” $a_{13} \neq 0$. **Add multiple of 1st equation to each later eqn to get...**

Now “typically” $a_{22}' \neq 0$. **Add multiple of 2nd eqn to last to get...**

Again this last system is nearly lower triangular, except that order of the three eqns is reversed.

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Now “typically” $a_{22}' \neq 0$. **Add multiple of 2nd eqn to last** to get...

Again this last system is nearly lower triangular, except that order of the three eqns is reversed.

To say what happens in general, use matrix notation **$A\mathbf{x} = \mathbf{c}$** . Here $A = (a_{ij})$ is $n \times n$ coeff matrix, and $\mathbf{x} = (x_j)$ is the column vector of n unknowns.

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Theorem for Gaussian elimination

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Theorem

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Theorem for Gaussian elimination

Theorem

Suppose A is an invertible $n \times n$ matrix, and \mathbf{c} is an n -tuple of constants. Consider the system of n equations in n unknowns

$$A\mathbf{x} = \mathbf{c}.$$

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Theorem for Gaussian elimination

Theorem

Suppose A is an invertible $n \times n$ matrix, and \mathbf{c} is an n -tuple of constants. Consider the system of n equations in n unknowns

$$\mathbf{Ax} = \mathbf{c}.$$

Using the two operations

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Suppose A is an invertible $n \times n$ matrix, and \mathbf{c} is an n -tuple of constants. Consider the system of n equations in n unknowns

$$A\mathbf{x} = \mathbf{c}.$$

Using the two operations

- 1. dividing an equation by a non-zero constant, and*

Theorem for Gaussian elimination

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Using the two operations

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Using the two operations

- 1. dividing an equation by a non-zero constant, and*
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we can transform this system into a new one

$$A'\mathbf{x} = \mathbf{c}'.$$

Theorem for Gaussian elimination

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Suppose A is an invertible $n \times n$ matrix, and \mathbf{c} is an n -tuple of constants. Consider the system of n equations in n unknowns

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- 2. adding a multiple of one equation to a later one,*

we can transform this system into a new one

$$A'\mathbf{x} = \mathbf{c}'.$$

The new system, after reordering the equations, is lower triangular.

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$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad (123)$$

$$a_{12}=a_{23}=a_{13}=0$$

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$$\begin{pmatrix} * & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad (213)$$

$$a_{13}=a_{23}=0, a_{12} \neq 0$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & * & 1 \\ 0 & 1 & 0 \end{pmatrix} \quad (132)$$

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$$\begin{matrix} & \uparrow \\ \begin{pmatrix} * & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} & (213) \end{matrix}$$

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Possibilities for three unknowns

$$\begin{pmatrix} * & 1 & 0 \\ * & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix} \quad (312)$$

$$a_{13}=0, a_{12} \neq 0, a_{23} \neq 0$$



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$$\begin{vmatrix} a_{12} & a_{13} \\ a_{22} & a_{23} \end{vmatrix} = 0, a_{13} \neq 0$$



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Possibilities for three unknowns

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$$a_{12}=a_{13}=0, a_{23} \neq 0$$



Possibilities for three unknowns

$$\begin{pmatrix} * & * & 1 \\ * & 1 & 0 \\ 1 & 0 & 0 \end{pmatrix} \quad (321)$$

$$a_{13} \neq 0, \begin{vmatrix} a_{12} & a_{13} \\ a_{22} & a_{23} \end{vmatrix} \neq 0$$

$$\begin{pmatrix} * & 1 & 0 \\ * & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix} \quad (312)$$

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From algebra to geometry

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A **flag** in 3 dimensions is a (straight) line through the origin, contained inside a plane through the origin:

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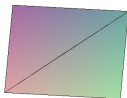
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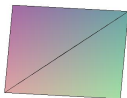
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A **flag** in 3 dimensions is a (straight) line through the origin, contained inside a plane through the origin:



One flag not so interesting. What's interesting is how many different flags there are, and how they're related.

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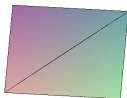
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From algebra to geometry

A **flag** in 3 dimensions is a (straight) line through the origin, contained inside a plane through the origin:



One flag not so interesting. What's interesting is how many different flags there are, and how they're related.

System of equations = 3×3 matrix \rightsquigarrow **flag**:
line = multiples of first row, plane = span of first two rows.

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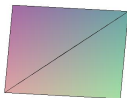
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From algebra to geometry

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System of equations = 3×3 matrix \rightsquigarrow **flag**:

line = multiples of first row, plane = span of first two rows.

Two matrices give same flag if and only if differ by

- *multiply row by constant*
- *add multiple of one row to later row.*

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Possible flags $L \subset P$

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$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad (123)$$

$L_x \subset P_{xy}$

Possible flags $L \subset P$

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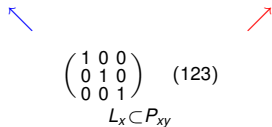
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$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} (123)$$
$$L_x \subset P_{xy}$$

Possible flags $L \subset P$

$$\begin{pmatrix} * & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad (213)$$

$L_x \neq L \subset P_{xy}$

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & * & 1 \\ 0 & 1 & 0 \end{pmatrix} \quad (132)$$

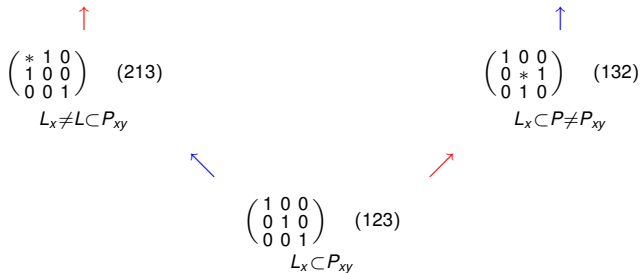
$L_x \subset P \neq P_{xy}$



$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad (123)$$

$L_x \subset P_{xy}$

Possible flags $L \subset P$



Possible flags $L \subset P$

$$\begin{pmatrix} * & 1 & 0 \\ * & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix} \quad (312)$$

$$P_{xy} \supset L \subset P' \not\supset L_x$$



$$\begin{pmatrix} * & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad (213)$$

$$L_x \neq L \subset P_{xy}$$

$$\begin{pmatrix} * & * & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \quad (231)$$

$$P_{xy} \not\supset L' \subset P \supset L_x$$



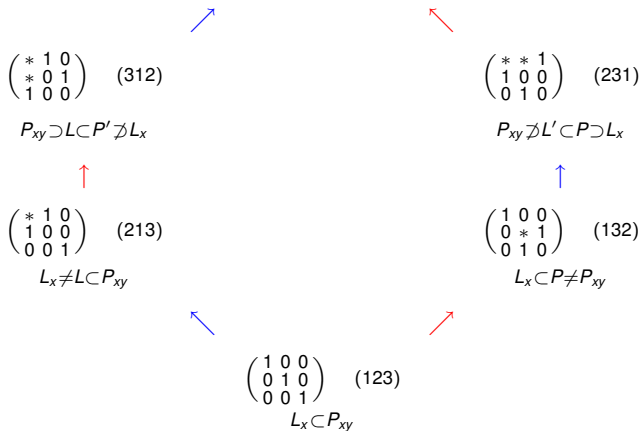
$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & * & 1 \\ 0 & 1 & 0 \end{pmatrix} \quad (132)$$

$$L_x \subset P \neq P_{xy}$$

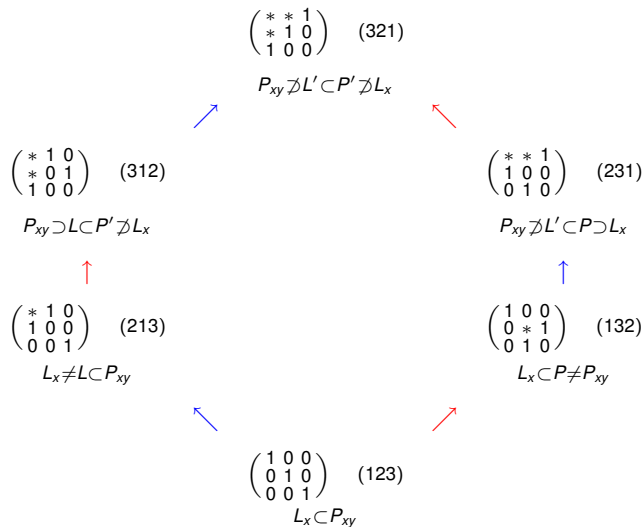
$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad (123)$$
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Possible flags $L \subset P$



Possible flags $L \subset P$



Geometric picture

Moving up \rightsquigarrow more complicated geometry.

Inflatable
mathematics

David Vogan

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up one **blue step**: fixed line \rightsquigarrow variable line in a plane.

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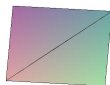
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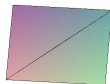
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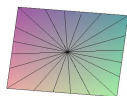
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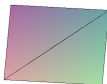
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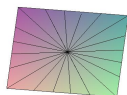
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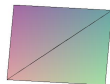
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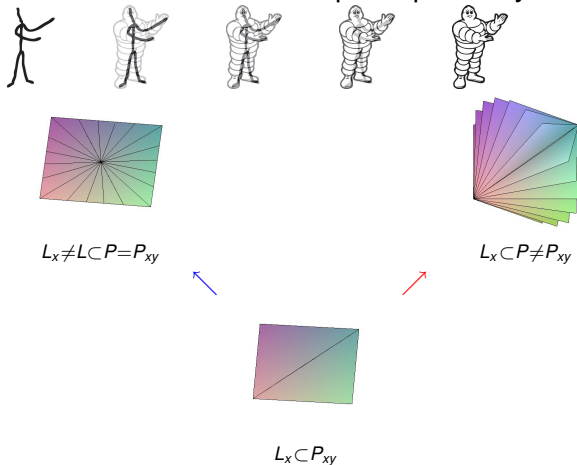
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What's a Schubert variety?

Divided flags (in three dimensions) into six “Bruhat cells”
by relation with standard flag $L_x \subset P_{xy}$.

Schubert variety is one cell and everything below it:



What's almost true: **each Schubert variety “inflated”**
from a smaller one, replacing each point by a circle.

Fails only at the top. . .

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Gaussian
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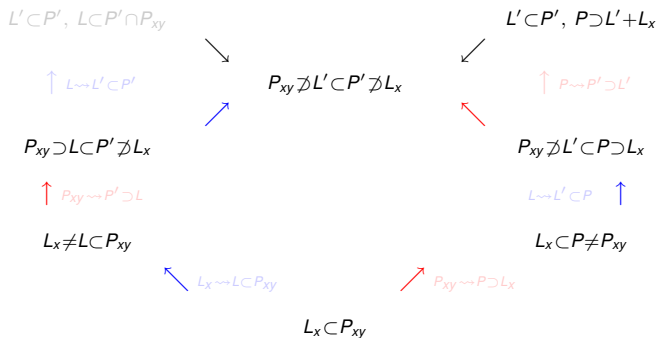
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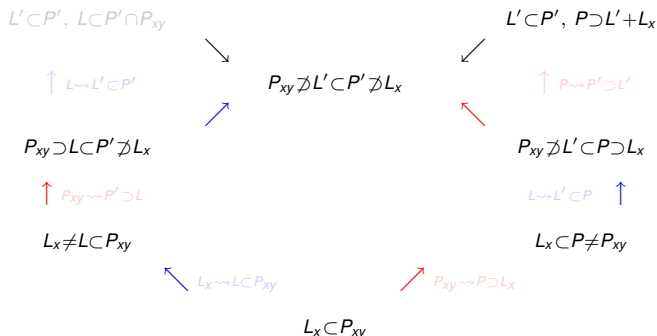
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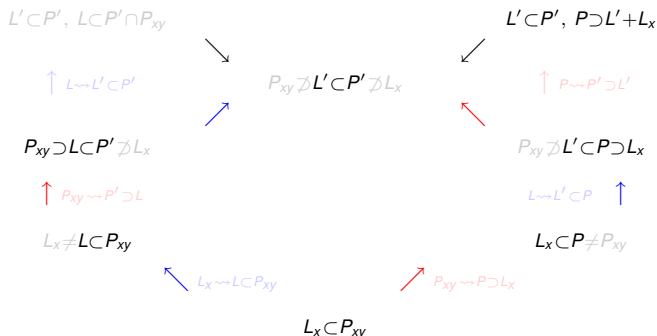
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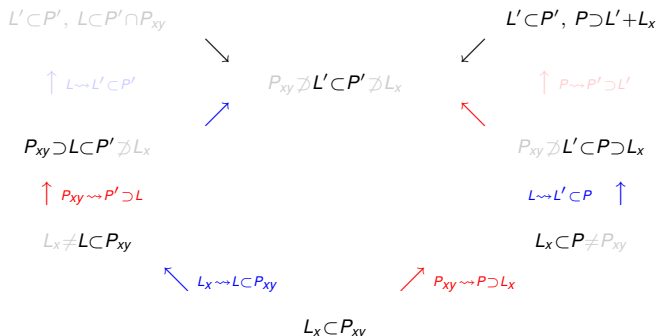
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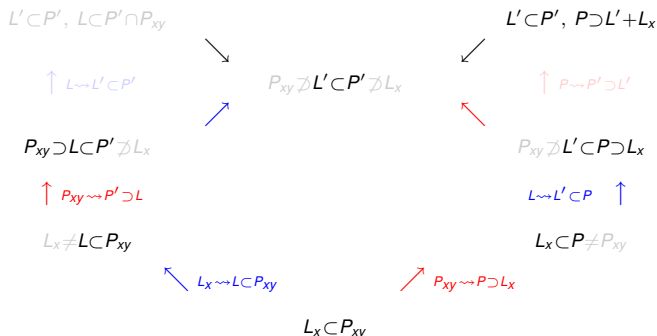
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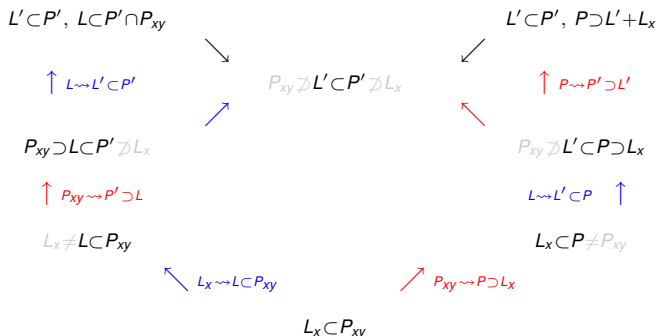
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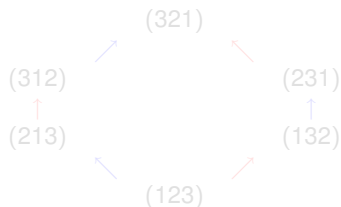


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Mathematics on a need-to-know basis

To compute with Schubert varieties, need only **arrangement of blue and red arrows**, describing how small Schubert varieties are inflated:



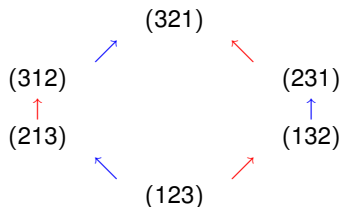
Permutations recorded which rows had pivots in Gaussian elimination. Now they're just symbols.

Rules for making diagram:

1. One entry for each permutation of $\{1, 2, 3\}$.
2. Exchange 1 ... 2: blue arrow up.
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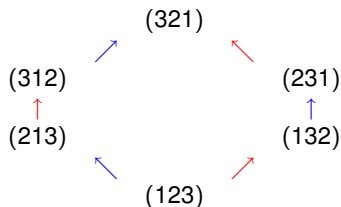
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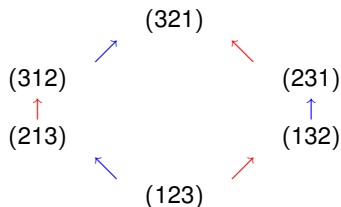
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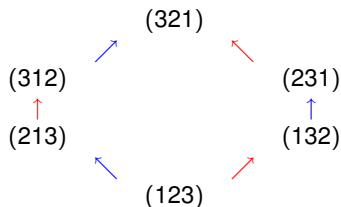
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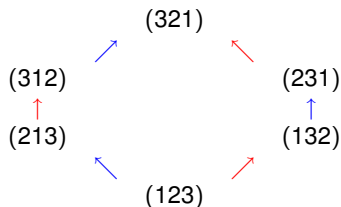
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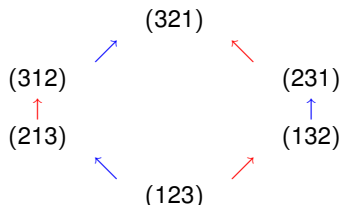
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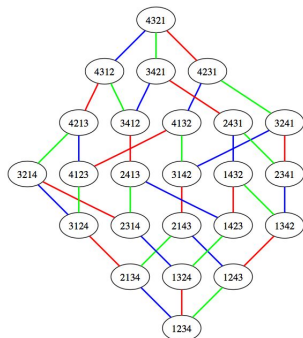
As many dimensions as you want

Rules in n dimensions:

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Counting problems in this picture \leftrightarrow geometry of Schubert varieties.

There are lots of counting games to play...



height of a permutation = $\#\{ \text{pairs } (i, j) \text{ out of order} \}$.

$\#\{\text{permutations at height } d\}$ = coefficient of x^d in polynomial

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$\#\{\text{ascending paths bottom to top}\} =$

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Stanley's formula

(Formula says 16 ascending paths bottom to top in this picture.)

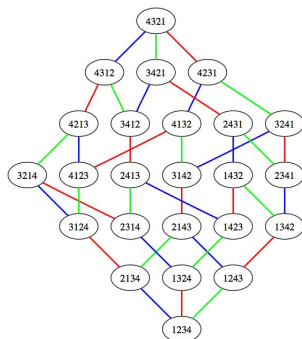
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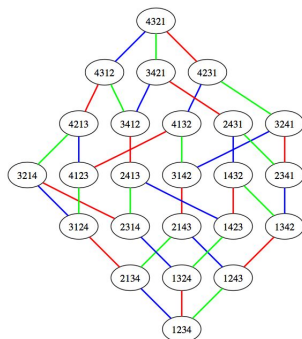
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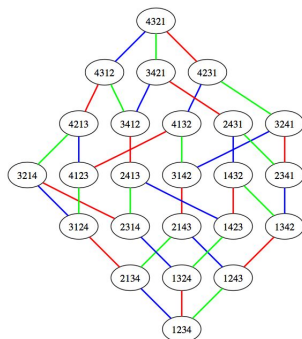
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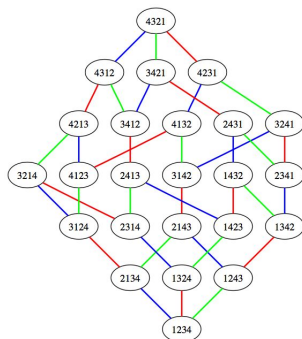
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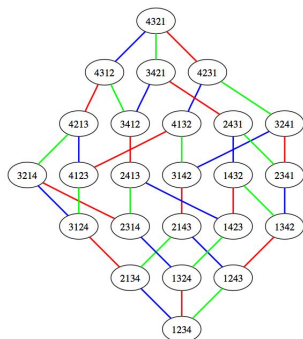
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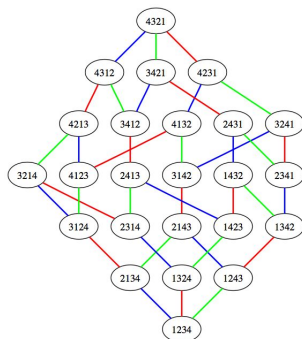
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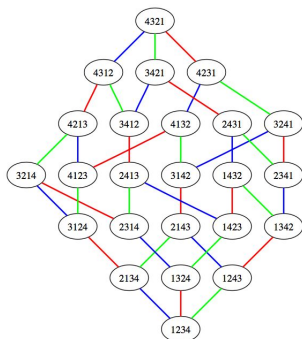
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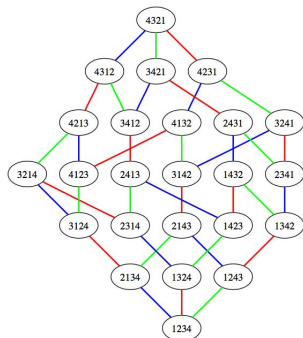
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More complicated groups

Picture just described (with $n!$ vertices) is for invertible $n \times n$ matrices. This is the basic example of a **real reductive Lie group**. Mathematicians and physicists look at lots of other reductive groups.

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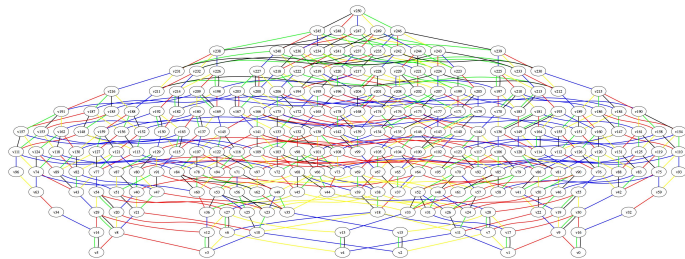
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Each reductive group has a finite diagram describing how its big Schubert varieties are “inflated” from smaller ones. This one is for a 45-dimensional group called $SO(5, 5)$.

For this group there are 251 Schubert varieties, but each arrow still means **replace points by circles**.

More complicated groups

Picture just described (with $n!$ vertices) is for invertible $n \times n$ matrices. This is the basic example of a **real reductive Lie group**. Mathematicians and physicists look at lots of other reductive groups.



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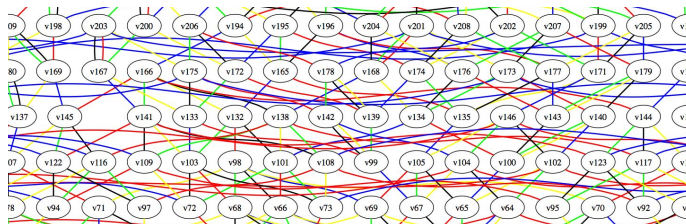
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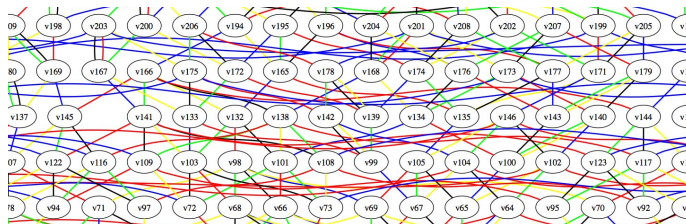
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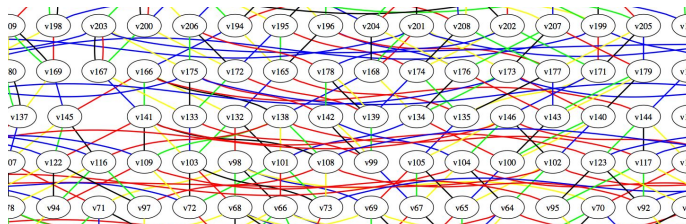
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What do you do with the pretty pictures?

Where we started:

systems of n linear eqns $\overset{\text{Gauss elim}}{\longleftrightarrow}$ group $GL(n) \longleftrightarrow$ Schubert varieties \longleftrightarrow graph with $n!$ vertices, arrows of $n - 1$ colors.

Graph tells what cases can happen during Gaussian elimination; how Gaussian elimination changes with the system of equations; even which cases are most common.

Similarly:

math or physics problem $\overset{\text{repn theory}}{\longleftrightarrow}$ reductive group $G \longleftrightarrow$ Schubert varieties for $G \longleftrightarrow$ finite graph for inflating.

1979: David Kazhdan (Harvard) and George Lusztig (MIT) showed how to answer questions about representation theory by calculating in the finite graph.

Defined **Kazhdan-Lusztig polynomial** $P_{x,y}$ for x and y in the graph. Polynomial in q , non-neg integer coeffs.

Polynomial is non-zero only if y is above x in graph. Calculated by a recursion based on knowing all $P_{x',y'}$ for y' smaller than y .

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How the computation works

Now fixing a reductive group G and its graph of Schubert varieties.

- ▶ For each pair (x, y) of graph vertices, want to compute KL polynomial $P_{x,y}$.
- ▶ Induction: start with y 's on bottom of graph, work up. For each y , start with $x = y$, work down.

x'

|

- ▶ Seek line **up** x same color as some line **down** y .

|

y'

If it's there, then $P_{x,y} = P_{x',y}$ (known by induction).

If not, (x, y) is **primitive**: no color down from y goes up from x .

- ▶ One hard calculation for each primitive pair (x, y) .

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What to do for primitive pair (x, y)

- ▶ graph vertex $y \leftrightarrow$ big Schubert variety F_y .

- ▶ lower vertex $x \leftrightarrow$ little Schubert variety F_x .

$P_{x,y}$ describes how F_y looks near F_x .

- ▶ Pick line **down** y ; means $F_y \approx$ inflated from $F_{y'}$.

↓
 y'

- ▶ **Primitive** means red line x is also **down** from x .

↓
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- ▶ Geometry translates to algebra $P_{x,y} \approx P_{x',y'} + qP_{x,y'}$. Precisely:

$$P_{x,y} = P_{x',y'} + qP_{x,y'} - \sum_{x' \leq z < y'} \mu(z, y') q^{(l(y') - l(z) - 1)/2} P_{x',z}.$$

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Forming the *Atlas* group

Between 1980 and 2000, increasingly sophisticated computer programs calculated special kinds of Kazhdan-Lusztig polynomials; none dealt with the complications attached to general real reductive groups.

In 2001, **Jeff Adams** at University of Maryland decided computers and mathematics had advanced far enough to begin interesting work in that direction.

Adams formed a research group *Atlas of Lie groups and representations*, aimed in part at producing software to make old mathematics widely accessible, and to find new mathematics.

A first goal was to calculate Kazhdan-Lusztig polynomials for real reductive groups.

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Wasn't that easy?

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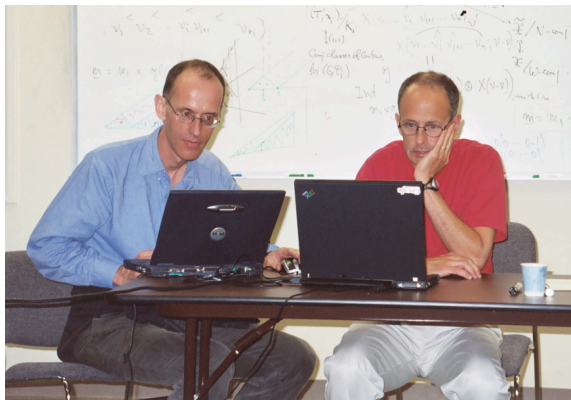


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What's the computer have to do?

TASK	COMPUTER RQMT
Make graph: 453,060 nodes, 8 edges at each	250M RAM, 10 minutes (latest software: thirty seconds)
List primitive pairs of vertices: 6,083,626,944	450M RAM, few seconds
Calculate polynomial for each primitive pair	Fetch few kB from memory, few thousand integer ops $\times 6$ billion
Look for polynomial in store, add if it's new	$\frac{4 \text{ bytes}}{\text{coef}} \times \frac{20 \text{ coefs}}{\text{poly}} \times \text{?? polys}$ RAM
Write number for poly in table	25G RAM

Big unknown: number of distinct polynomials.

Hoped 400 million polys \rightsquigarrow 75G total RAM.

Feared 1 billion \rightsquigarrow 150G total RAM.

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List primitive pairs of vertices: 6,083,626,944	450M RAM, few seconds
Calculate polynomial for each primitive pair	Fetch few kB from memory, few thousand integer ops $\times 6$ billion
Look for polynomial in store, add if it's new	$\frac{4 \text{ bytes}}{\text{coef}} \times \frac{20 \text{ coefs}}{\text{poly}} \times \text{?? polys}$ RAM
Write number for poly in table	25G RAM

Big unknown: number of distinct polynomials.

Hoped 400 million polys \rightsquigarrow 75G total RAM.

Feared 1 billion \rightsquigarrow 150G total RAM.

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one 150G computation $\xrightarrow{\text{(modular arithmetic)}}$ four 50G computations

12/03/06 **Marc van Leeuwen** made Fokko's code modular.

12/19/06 mod 251 computation on **sage**. Took 17 hours:

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Total elapsed time = 62575s. Finished at l = 64, y = 453059  
d_store.size() = 1181642979, prim_size = 3393819659
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VmData: 64435824 kB
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Writing to disk took two days. Investigating why \rightsquigarrow output bug, so mod 251 answers no good.

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The Tribulation (continued)

12/21/06 9 P.M. Started mod 256 computation on `sage`.
Computed 452,174 out of 453,060 rows of KL
polynomials in 14 hours, then `sage` crashed.

12/22/06 EVENING Restarted mod 256. Finished in just 11 hours

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( hip, hip, HURRAH!      pthread_join(cheer[k], NULL);):  
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Total elapsed time = 40229s.  Finished at l = 64, y = 453059  
d_store.size() = 1181642979, prim_size = 3393819659
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```
VmData:  54995416 kB
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`sage` down til 12/26/06
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Decided not to abuse **sage** further for a year.

1/3/07 Atlas members one year older \rightsquigarrow thirty years wiser
as team \rightsquigarrow safe to go back to work.

Wrote KL polynomials mod 253 (12 hrs).

Now we had answers mod 253, 255, 256.

Chinese Remainder Theorem (CRT)

gives answer mod $253 \cdot 255 \cdot 256 = 16,515,840$.

One little computation for each of 13 billion coefficients.

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12/26/06 `sage` rebooted. Wrote KL polynomials mod 255.

12/27/06 Started computation mod 253. Halfway, `sage` crashed.

consult experts \rightsquigarrow probably not Sasquatch.

Did I mention `sage` is in Seattle?

Decided not to abuse `sage` further for a year.

1/3/07 Atlas members one year older \rightsquigarrow thirty years wiser as team \rightsquigarrow safe to go back to work.

Wrote KL polynomials mod 253 (12 hrs).

Now we had answers mod 253, 255, 256.

Chinese Remainder Theorem (CRT)

gives answer mod $253 \cdot 255 \cdot 256 = 16,515,840$.

One little computation for each of 13 billion coefficients.

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The Chinese Remainder

1/4/07 **Marc van Leeuwen** started his CRT software.
On-screen counter displayed polynomial number:
0,1,2,3,...,1181642978. Turns out to be a bad idea.

1/5/07 MORNING Restarted CRT computation, with counter
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1/7/07 2 A.M. Marc found output bug. Occurred only after
polynomial 858,993,459; had tested to 100 million.

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So what was the point?

In the fall of 2004, Fokko du Cloux was at MIT, rooming with fellow Atlas member Dan Ciubotaru. Fokko was halfway through writing the software I've talked about: the point at which neither the end of the tunnel nor the beginning is visible any longer.

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Walking home after a weekend of mathematics, Dan said,
"Fokko, look at us. We're spending Sunday alone at work."

Fokko was startled by this remark, but not at a loss for words.
"I don't know about you, but I'm having the time of my life!"

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