

A new symbolic-numeric method to solve the multiparameter eigenvalue problem

Matías Bender

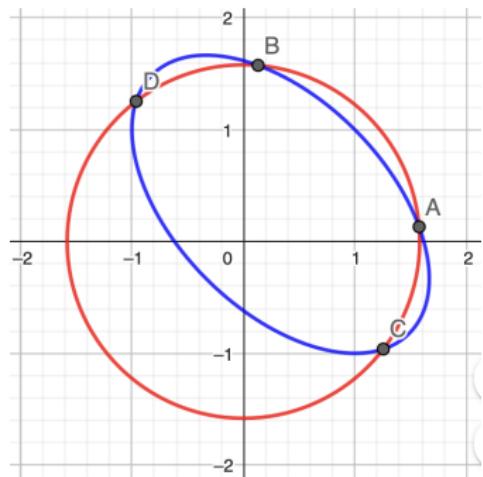
Inria - CMAP, École Polytechnique

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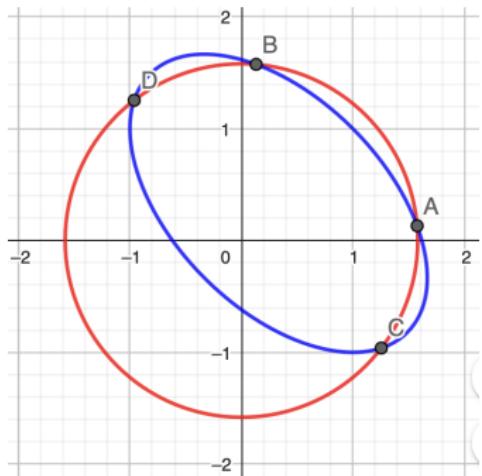
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Solving polynomial systems



$$\begin{cases} 2x^2 + 2y^2 - 5 = 0, \\ x^2 + xy + y^2 - x - y - 1 = 0 \end{cases}$$

Solving polynomial systems



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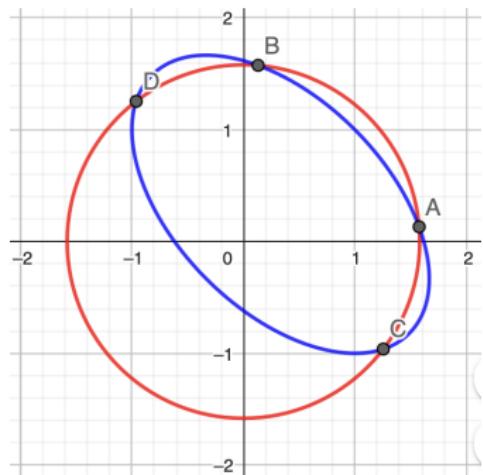
Exact solution (Symbolic)

$$\left\{ \begin{array}{l} 4x^4 - 8x^3 - 2x^2 + 8x - 1 = 0, \\ y = 2x^3 - 2x^2 - 3x + 2 \end{array} \right.$$

Approximate solution (Numeric)

$$\left\{ \begin{array}{l} (1.575665992, 0.1314407890), \\ (0.1314407890, 1.575665992), \\ (1.254847886, -0.9619546675), \\ (-0.9619546675, 1.254847886) \end{array} \right.$$

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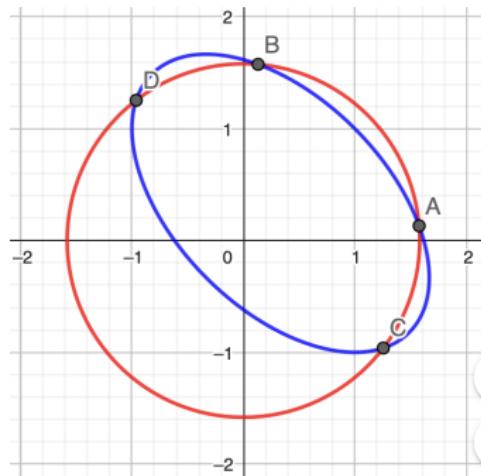
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Symbolic-numeric method

- ① Use symbolic formulation to linearize problem.
- ② Solve using numerical linear algebra.

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← Today

- Joint work with Jean-Charles Faugère, Angelos Mantzaflaris, and Elias Tsigaridas.
 - “Koszul-type determinantal formulas for families of mixed multilinear systems” [\[arXiv:2105.13188\]](#)
 - “Bilinear systems with two supports: Koszul resultant matrices, eigenvalues, and eigenvectors” [\[arXiv:1805.05060\]](#)
- New symbolic-numeric algorithm to solve mixed multilinear systems.
 - For example, the Multiparameter Eigenvalue Problem (MEP)
- We introduce new Macaulay and Koszul-type matrices.

The resultant

Projective resultant

Necessary and sufficient condition for a homogeneous system in $(f_0, \dots, f_n) \in \mathbb{C}[x_0, \dots, x_n]^{n+1}$ to have solutions in \mathbb{P}^n .

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Example : Resultant of linear forms = Determinant

The system $\begin{cases} \textcolor{red}{a}_1 x + \textcolor{red}{a}_2 y + \textcolor{red}{a}_3 z = 0 \\ \textcolor{blue}{b}_1 x + \textcolor{blue}{b}_2 y + \textcolor{blue}{b}_3 z = 0 \\ \textcolor{green}{c}_1 x + \textcolor{green}{c}_2 y + \textcolor{green}{c}_3 z = 0 \end{cases}$ has a solution over \mathbb{P}^2

\Updownarrow

$$\det \begin{pmatrix} \textcolor{red}{a}_1 & \textcolor{red}{a}_2 & \textcolor{red}{a}_3 \\ \textcolor{blue}{b}_1 & \textcolor{blue}{b}_2 & \textcolor{blue}{b}_3 \\ \textcolor{green}{c}_1 & \textcolor{green}{c}_2 & \textcolor{green}{c}_3 \end{pmatrix} = 0.$$

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Example : Resultant of linear forms = Determinant

Example : Resultant of binary forms = Det of Sylvester matrix

$$\left\{ \begin{array}{l} \textcolor{red}{a}_1 x^2 + \textcolor{red}{a}_2 xy + \textcolor{red}{a}_3 y^2 = 0 \\ \textcolor{blue}{b}_1 x^3 + \textcolor{blue}{b}_2 x^2 y + \textcolor{blue}{b}_3 xy^2 + \textcolor{blue}{b}_4 y^3 = 0 \end{array} \right. \text{ has a solution over } \mathbb{P}^1$$

\Updownarrow

$$\det \begin{pmatrix} \textcolor{red}{a}_1 & \textcolor{red}{a}_2 & \textcolor{red}{a}_3 & 0 & 0 \\ 0 & \textcolor{red}{a}_1 & \textcolor{red}{a}_2 & \textcolor{red}{a}_3 & 0 \\ 0 & 0 & \textcolor{red}{a}_1 & \textcolor{red}{a}_2 & \textcolor{red}{a}_3 \\ \textcolor{blue}{b}_1 & \textcolor{blue}{b}_2 & \textcolor{blue}{b}_3 & \textcolor{blue}{b}_4 & 0 \\ 0 & \textcolor{blue}{b}_1 & \textcolor{blue}{b}_2 & \textcolor{blue}{b}_3 & \textcolor{blue}{b}_4 \end{pmatrix} = 0.$$

Sylvester-type formulas

Classical way of computing resultant \rightarrow Sylvester-type formula

$$(g_0, \dots, g_n) \mapsto \sum_{i=0}^n g_i f_i$$

Macaulay resultant matrix

[Macaulay, 1916]

$$\left\{ \begin{array}{l} f_1 := \mathbf{a}_1 x^2 + \mathbf{a}_2 xy + \mathbf{a}_3 xz + \\ \quad \mathbf{a}_4 y^2 + \mathbf{a}_5 yz + \mathbf{a}_6 z^2 \\ f_2 := \mathbf{b}_1 x + \mathbf{b}_2 y + \mathbf{b}_3 z \\ f_3 := \mathbf{c}_1 x + \mathbf{c}_2 y + \mathbf{c}_3 z \end{array} \right.$$

	x^2	xy	xz	y^2	yz	z^2
f_1	\mathbf{a}_1	\mathbf{a}_2	\mathbf{a}_3	\mathbf{a}_4	\mathbf{a}_5	\mathbf{a}_6
xf_2	\mathbf{b}_1	\mathbf{b}_2	\mathbf{b}_3		\mathbf{b}_2	\mathbf{b}_3
yf_2		\mathbf{b}_1			\mathbf{b}_2	\mathbf{b}_3
zf_2			\mathbf{b}_1		\mathbf{b}_2	\mathbf{b}_2
yf_3				\mathbf{c}_1	\mathbf{c}_2	\mathbf{c}_3
zf_3				\mathbf{c}_1	\mathbf{c}_2	\mathbf{c}_3

Determinant = Resultant \cdot ExtraFactor
Minor of the matrix

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Macaulay resultant matrix

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	x^2	xy	xz	y^2	yz	z^2
f_1	a_1	a_2	a_3	a_4	a_5	a_6
xf_2	b_1	b_2	b_3		b_2	b_3
yf_2		b_1			b_2	b_2
zf_2			b_1		b_2	b_3
yf_3				c_1	c_2	c_3
zf_3				c_1	c_2	c_3

Determinant = Resultant \cdot ExtraFactor
Minor of the matrix

Determinantal formula \rightarrow ExtraFactor is a constant.

Solving via Sylvester-type formulas

- We want to compute the two solutions $\alpha, \beta \in \mathbb{P}^2$ of

$$\begin{cases} f_1 := \mathbf{1}x^2 + \mathbf{-1}xy + \mathbf{4}xz + \mathbf{-2}y^2 + \mathbf{-5}yz + \mathbf{3}z^2 \\ f_2 := \mathbf{1}x + \mathbf{-1}y + \mathbf{-1}z \end{cases} .$$

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$$\begin{cases} f_1 := 1x^2 + -1xy + 4xz + -2y^2 + -5yz + 3z^2 \\ f_2 := 1x + -1y + -1z \end{cases}.$$

- Introduce $f_0 := -1x + 2y + 1z$ and consider a *Sylvester-type formula*.

$$\left(\begin{array}{c|c} M_{1,1} & M_{1,2} \\ \hline M_{2,1} & M_{2,2} \end{array} \right) = \begin{array}{c|ccccc} & x^2 & xy & xz & y^2 & yz & z^2 \\ \hline f_1 & 1 & -1 & 4 & -2 & -5 & 3 \\ xf_2 & 1 & -1 & -1 & & & \\ yf_2 & & 1 & & -1 & -1 & \\ zf_2 & & & 1 & & -1 & -1 \\ \hline yf_0 & & -1 & & 2 & 1 & \\ zf_0 & & & -1 & & 2 & 1 \end{array}$$

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- Schur complement of $M_{2,2} \leftrightarrow$ Multiplication map of $\frac{f_0}{z}$ in $\mathbb{C}[x,y,z]/\langle f_1, f_2 \rangle$

$$\tilde{M}_{2,2} = M_{2,2} - M_{2,1} M_{1,1}^{-1} M_{1,2} = \begin{pmatrix} 0 & 4 \\ 1 & 0 \end{pmatrix}$$

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$$\left(\begin{array}{c|c} M_{1,1} & M_{1,2} \\ \hline M_{2,1} & M_{2,2} \end{array} \right) = \frac{f_1}{\begin{matrix} x f_2 \\ y f_2 \\ z f_2 \\ \hline y f_0 \\ z f_0 \end{matrix}} \left(\begin{array}{cccc|cc} \mathbf{1} & \mathbf{-1} & \mathbf{4} & \mathbf{-2} & \mathbf{-5} & \mathbf{3} \\ \mathbf{1} & \mathbf{-1} & \mathbf{-1} & \mathbf{-1} & \mathbf{-1} & \mathbf{-1} \\ \mathbf{1} & \mathbf{1} & \mathbf{-1} & \mathbf{-1} & \mathbf{-1} & \mathbf{-1} \\ \hline -1 & 2 & 1 & 1 & 2 & 1 \\ -1 & -1 & -1 & -1 & 2 & 1 \end{array} \right)$$

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$$\left(\begin{array}{c|c} M_{1,1} & M_{1,2} \\ \hline M_{2,1} & M_{2,2} \end{array} \right) = \frac{x \frac{f_1}{f_2}}{y \frac{f_2}{f_1}} \left(\begin{array}{cccc|cc} 1 & -1 & 4 & -2 & -5 & 3 \\ 1 & -1 & -1 & -1 & -1 & 1 \\ 1 & 1 & 1 & -1 & -1 & -1 \\ \hline -1 & -1 & 2 & 1 & 2 & 1 \\ z \frac{f_0}{f_1} & z \frac{f_0}{f_2} & & & 2 & 1 \end{array} \right)$$

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- Eigenvalues of $\tilde{M}_{2,2}$ [Lazard, 1981]

$$\frac{f_0}{z}(\alpha) = 2 \quad \text{and} \quad \frac{f_0}{z}(\beta) = -2.$$

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- Eigenvectors of $\tilde{M}_{2,2}$ [Auzinger & Stetter, 1988]

$$\begin{pmatrix} \alpha_y \\ \alpha_z \end{pmatrix} = \begin{pmatrix} 2 \\ 1 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} \beta_y \\ \beta_z \end{pmatrix} = \begin{pmatrix} -2 \\ 1 \end{pmatrix}$$

Problems

We want to compute the two solutions a similar system

$$\begin{cases} f_1 := \textcolor{red}{1}x^2 + \textcolor{red}{-1}xy + \textcolor{red}{4}xz + \textcolor{red}{-2}y^2 + \textcolor{red}{-5}yz + \textcolor{red}{3}z^2 \\ f_2 := \boxed{\textcolor{blue}{0}}x + \textcolor{blue}{-1}y + \textcolor{blue}{-1}z \end{cases}.$$

We introduce $f_0 := \textcolor{magenta}{-1}x + \textcolor{magenta}{2}y + \textcolor{magenta}{1}z$ and consider a Sylvester-type formula.

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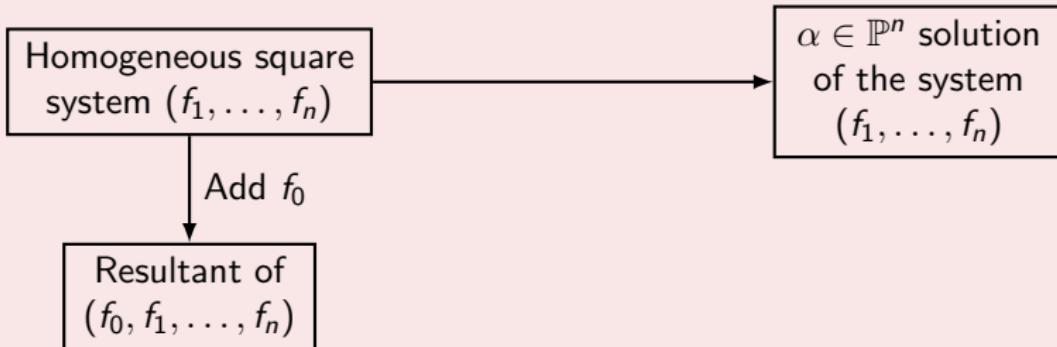
The submatrix $M_{1,1}$ not invertible \implies we cannot compute Schur complement.

Why? Because the ExtraFactor vanishes.

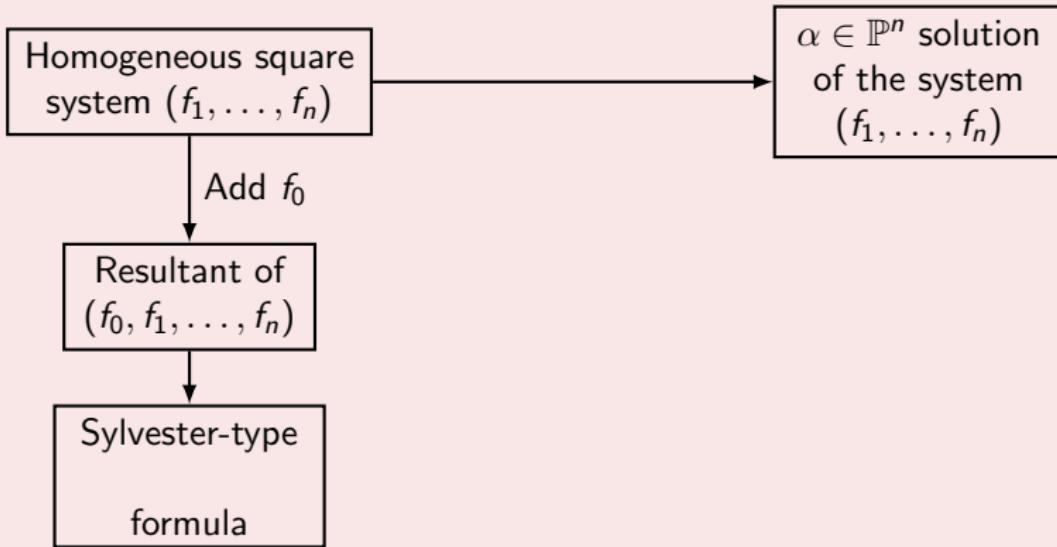
Solving polynomial systems using the resultant



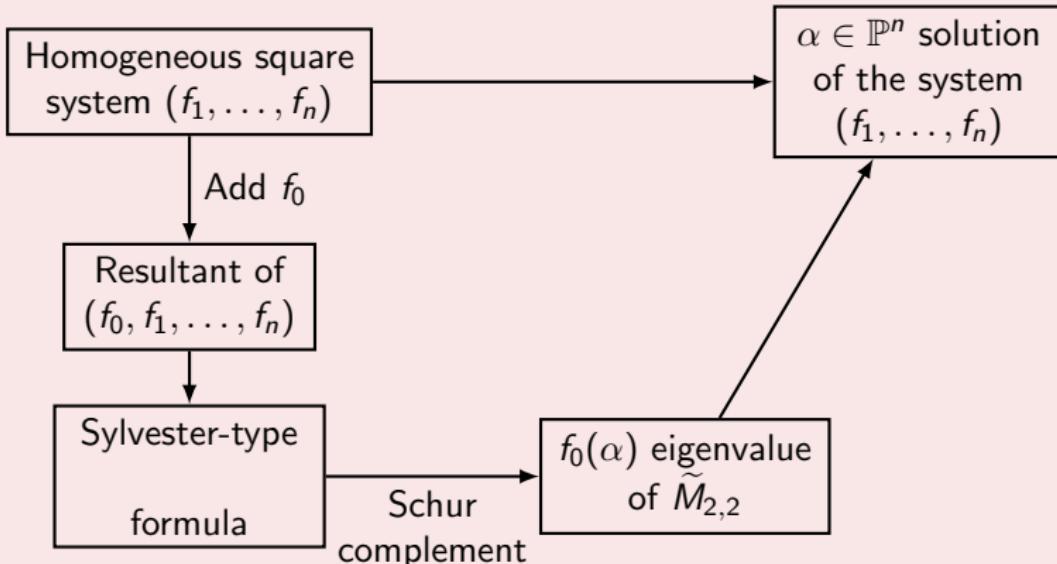
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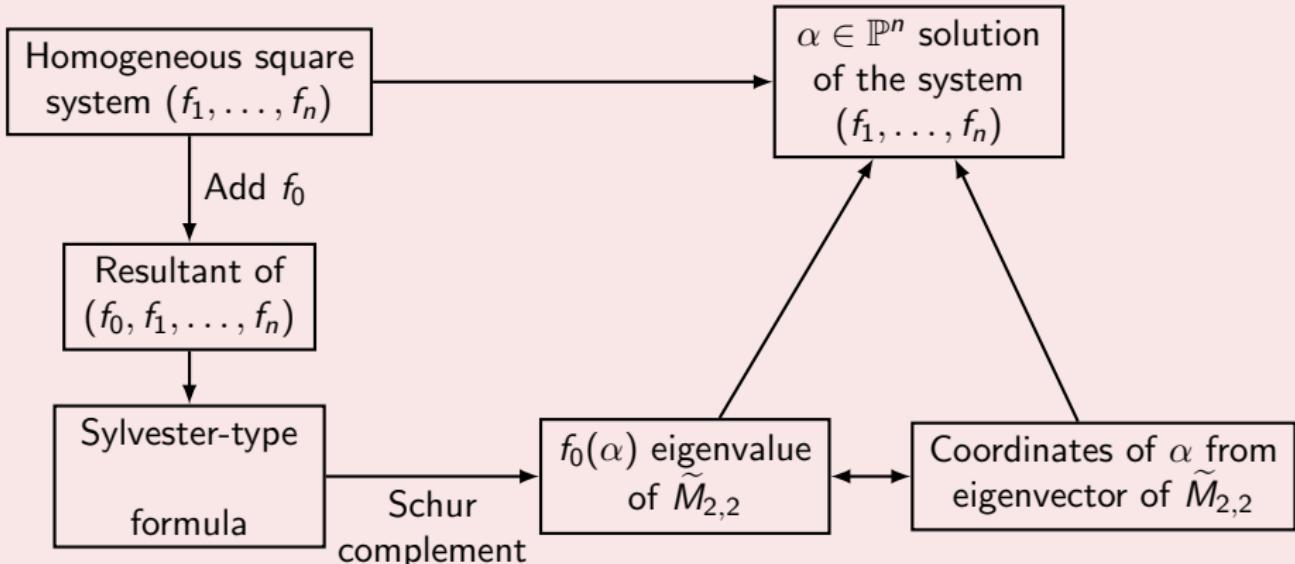


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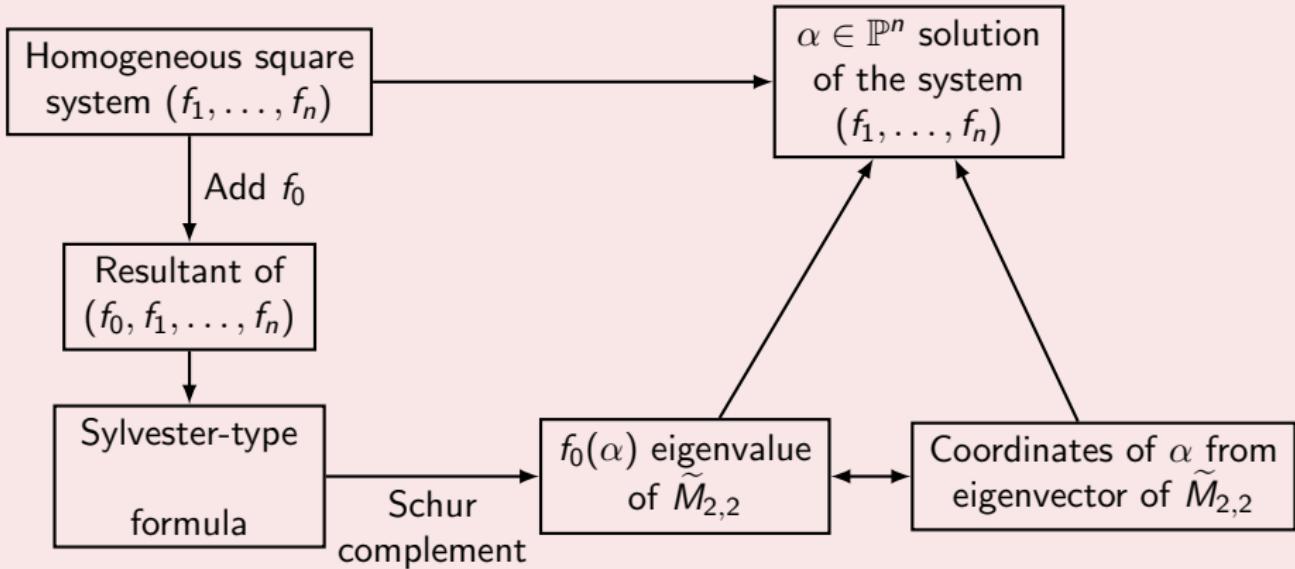
$$\begin{bmatrix} M_{1,1} & M_{1,2} \\ M_{2,1} & M_{2,2} \end{bmatrix} \rightarrow \begin{bmatrix} M_{1,1} & M_{1,2} \\ 0 & \tilde{M}_{2,2} \end{bmatrix}$$

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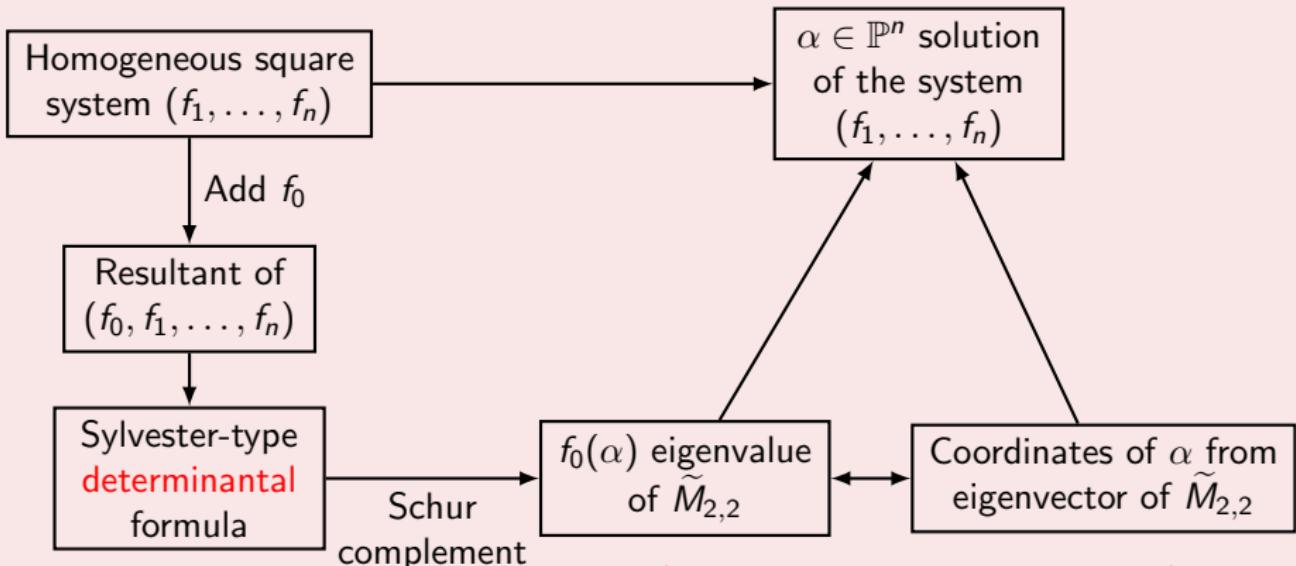


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Problems

Numeric: $M_{1,1}$ (almost) singular
Symbolic: $M_{1,1}$ too big

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Problems

Numeric: $M_{1,1}$ (\sim almost) singular
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The Koszul complex

Vanishing of the resultant equivalent to exact chain complex.

Koszul complex in $R := \mathbb{C}[x, y, z]$

$$\begin{cases} f_1 := \mathbf{1}x^2 + \mathbf{-1}xy + \mathbf{4}xz + \mathbf{-2}y^2 + \mathbf{-5}yz + \mathbf{3}z^2 \\ f_2 := \mathbf{0}x + \mathbf{-1}y + \mathbf{-1}z \\ f_0 := \mathbf{-1}x + \mathbf{2}y + \mathbf{1}z \end{cases} .$$

$$\begin{bmatrix} f_0 & -f_2 & f_1 \end{bmatrix} \quad \begin{bmatrix} -f_2 & f_1 & 0 \\ -f_0 & 0 & f_1 \\ 0 & -f_0 & f_2 \end{bmatrix} \quad \begin{bmatrix} f_1 \\ f_2 \\ f_0 \end{bmatrix}$$

$$K_\bullet : 0 \rightarrow R(-4) \xrightarrow{\delta_2} R(-3)^2 \oplus R(-2) \xrightarrow{\delta_1} R(-2) \oplus R(-1)^2 \xrightarrow{\delta_0} R \rightarrow 0$$

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$$\left[\begin{array}{ccc} f_0 & -f_2 & f_1 \end{array} \right] \quad \left[\begin{array}{ccc} -f_2 & f_1 & 0 \\ -f_0 & 0 & f_1 \\ 0 & -f_0 & f_2 \end{array} \right] \quad \left[\begin{array}{c} f_1 \\ f_2 \\ f_0 \end{array} \right]$$

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Resultant does not vanish if and only if ...

- Koszul complex exact, that is, $(\forall i) \text{Im}(\delta_{i+1}) = \text{Ker}(\delta_i)$.

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$$\begin{bmatrix} f_0 & -f_2 & f_1 \end{bmatrix} \quad \begin{bmatrix} -f_2 & f_1 & 0 \\ -f_0 & 0 & f_1 \\ 0 & -f_0 & f_2 \end{bmatrix} \quad \begin{bmatrix} f_1 \\ f_2 \\ f_0 \end{bmatrix}$$

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Resultant does not vanish if and only if ...

- Koszul complex exact, that is, $(\forall i) \text{Im}(\delta_{i+1}) = \text{Ker}(\delta_i)$.
- For any $d \geq \underbrace{\sum (\text{degree}(f_i) - 1) + 1}_{\text{Macaulay bound}}$, complex at degree d , $(K_\bullet)_d$, is exact.
Linearization!

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$$\begin{cases} f_1 := 1x^2 + -1xy + 4xz + -2y^2 + -5yz + 3z^2 \\ f_2 := 0x + -1y + -1z \\ f_0 := -1x + 2y + 1z \end{cases} .$$

$$(K_\bullet)_2 : 0 \rightarrow R_0 \xrightarrow{\begin{bmatrix} 0 & -1 & +1 & -2 & -1 & 0 & -1 \end{bmatrix}} R_0 \oplus R_1^2 \xrightarrow{\text{Macaulay Matrix}} R_2 \rightarrow 0$$

$$\begin{bmatrix} 3 & 4 & 1 & -5 & -1 & -2 \\ -1 & 0 & -1 & & & \\ -1 & 0 & -1 & -1 & & \\ & & -1 & 0 & -1 & \\ 1 & -1 & 2 & & & \\ 1 & -1 & 2 & & & \\ & & 1 & -1 & 2 & \end{bmatrix}$$

Resultant does not vanish if and only if ...

- For any $d \geq \sum(\text{degree}(f_i) - 1) + 1$, complex at degree d , $(K_\bullet)_d$, is exact.

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Macaulay Matrix

The Cayley method

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Cayley method: Compute resultant as determinant of chain complex.

Nice intro: “Resultant as Determinant of Koszul Complex”

by Anokhina, Morozov and Shakirov [arXiv 0812.5013]

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Multihomogeneous systems

(Affine) Generalized Eigenvalue Problem

$$\left(\begin{bmatrix} 2 & 6 \\ -1 & 20 \end{bmatrix} + \lambda \begin{bmatrix} -2 & 4 \\ 0 & 20 \end{bmatrix} \right) \begin{bmatrix} 1 \\ w \end{bmatrix} = 0$$

Multihomogeneous systems

(Affine) Generalized Eigenvalue Problem

$$\left(\begin{bmatrix} 2 & 6 \\ -1 & 20 \end{bmatrix} + \lambda \begin{bmatrix} -2 & 4 \\ 0 & 20 \end{bmatrix} \right) \begin{bmatrix} 1 \\ w \end{bmatrix} = 0$$

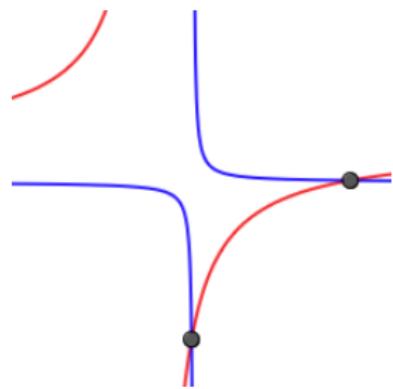
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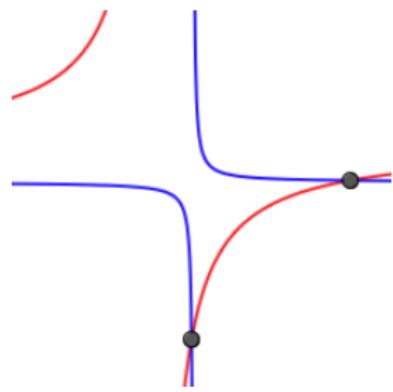
Two solutions

Multihomogeneous systems

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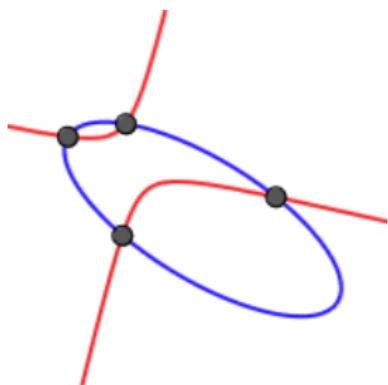
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Two solutions

Generic polysns of degree 2 in $\mathbb{C}[\lambda, w]$

$$\begin{cases} \frac{\lambda^2 - w^2 + 4\lambda w - 2\lambda + 6w + 2}{\lambda^2 + 2w^2 + 2\lambda w + 2w - \lambda + w - 20} = 0 \end{cases}$$



Four solutions

Multihomogeneous systems

Generalized Eigenvalue Problem

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Multihomogeneous systems

Generalized Eigenvalue Problem

$$\left(\mu \cdot \begin{bmatrix} 2 & 6 \\ -1 & 20 \end{bmatrix} + \lambda \cdot \begin{bmatrix} -2 & 4 \\ 0 & 20 \end{bmatrix} \right) \cdot \begin{bmatrix} v \\ w \end{bmatrix} = 0$$

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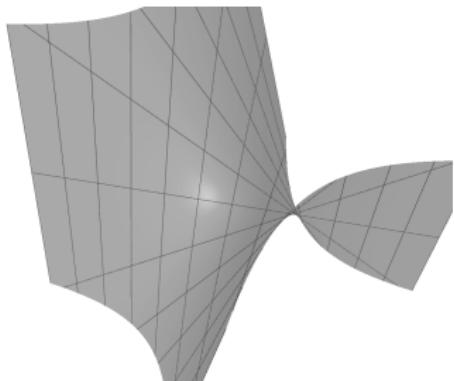
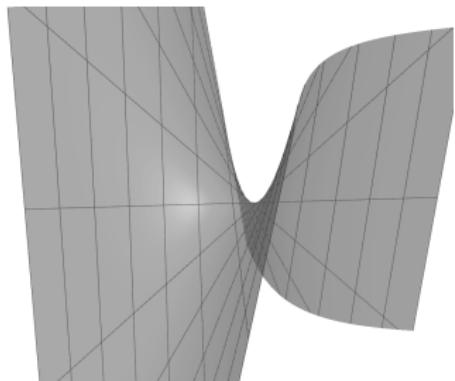
Multihomogeneous systems

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We look for solutions in $\mathbb{P}^1 \times \mathbb{P}^1$



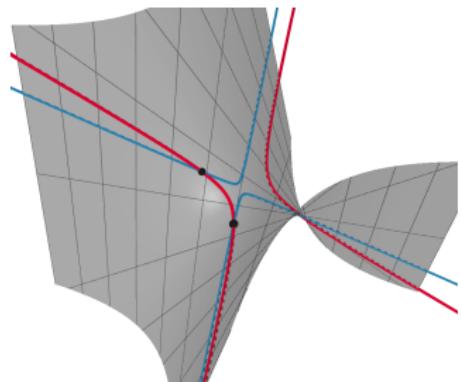
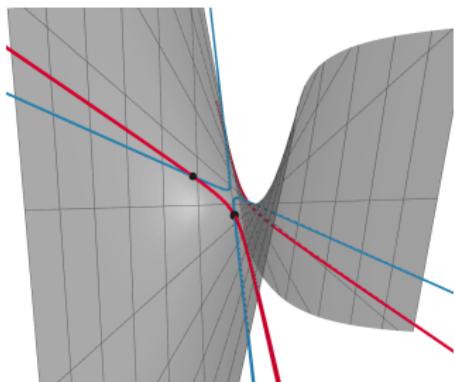
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Multiprojective resultant

Multiprojective space $\mathbb{P}^{n_1} \times \cdots \times \mathbb{P}^{n_r} \leftrightarrow$ Multihomogeneous polynomials.

Multiprojective resultant

Necessary and sufficient cond. for a multihomogeneous sys. $(f_0, \dots, f_{n_1+\dots+n_r}) \in (\mathbb{C}[x_{1,0} \dots x_{1,n_1}] \otimes \cdots \otimes \mathbb{C}[x_{r,0} \dots x_{r,n_r}])^{n_1+\dots+n_r+1}$ to have sols. in $\mathbb{P}^{n_1} \times \cdots \times \mathbb{P}^{n_r}$.

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Weyman complex

[Weyman, 1994]

- Complex parameterized by vector \mathbf{m} . Its determinant is the resultant.
- Strategy → Find \mathbf{m} st Weyman complex gives determinantal formula.

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Sylvester-type determinantal formulas

- Unmixed case (same multidegree)

[Sturmfels, Zelevinsky, 1994], [Weyman, Zelevinsky, 1994], [Dickenstein, Emiris, 2003], [Emiris, Mantzaflaris, 2012], [Emiris, Mantzaflaris, Tsigaridas, 2021]

- Mixed case (different multidegree)

[Busé Mantzaflaris Tsigaridas, 2017], [B. Faugére Mantzaflaris Tsigaridas, 2021]

Applications : Multiparameter Eigenvalue Problem

Generalized Eigenvalue Problem

$$\left(\begin{bmatrix} -7 & -3 \\ -8 & -2 \end{bmatrix} - \lambda \begin{bmatrix} 12 & 2 \\ 13 & 1 \end{bmatrix} \right) \begin{bmatrix} v_0 \\ v_1 \end{bmatrix} = 0$$

.

Applications : Multiparameter Eigenvalue Problem

- Generalization of the Generalized Eigenvalue Problem

$$\begin{aligned} & \left(\lambda_0 \begin{bmatrix} -7 & -3 \\ -8 & -2 \end{bmatrix} + \lambda_1 \begin{bmatrix} 12 & 2 \\ 13 & 1 \end{bmatrix} + \lambda_2 \begin{bmatrix} -7 & -1 \\ -7 & -1 \end{bmatrix} \right) \begin{bmatrix} v_0 \\ v_1 \end{bmatrix} = 0 \\ & \left(\lambda_0 \begin{bmatrix} -11 & -3 \\ 4 & 1 \end{bmatrix} + \lambda_1 \begin{bmatrix} 7 & -1 \\ 1 & 2 \end{bmatrix} + \lambda_2 \begin{bmatrix} -4 & 0 \\ -1 & -1 \end{bmatrix} \right) \begin{bmatrix} w_0 \\ w_1 \end{bmatrix} = 0 \end{aligned}$$

Applications : Multiparameter Eigenvalue Problem

- Generalization of the Generalized Eigenvalue Problem
- Applications in physics (Sturm-Liouville theory)

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Applications : Multiparameter Eigenvalue Problem

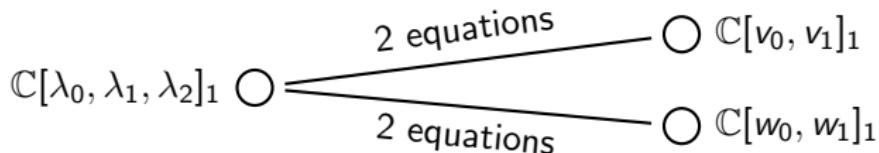
- Generalization of the Generalized Eigenvalue Problem
- Applications in physics (Sturm-Liouville theory)
- It is a square star multilinear system

$$\mathbb{C}[\lambda_0, \lambda_1, \lambda_2]_1 \circlearrowleft \begin{array}{c} \text{2 equations} \\ \text{2 equations} \end{array} \circlearrowright \begin{array}{l} \mathbb{C}[v_0, v_1]_1 \\ \mathbb{C}[w_0, w_1]_1 \end{array}$$

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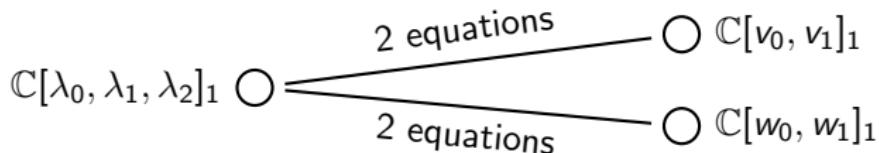


$$\begin{bmatrix} (-7\lambda_0 + 12\lambda_1 - 7\lambda_2) & (-3\lambda_0 + 2\lambda_1 - \lambda_2) \\ (-8\lambda_0 + 13\lambda_1 - 7\lambda_2) & (-2\lambda_0 + \lambda_1 - \lambda_2) \end{bmatrix} \cdot \begin{bmatrix} v_0 \\ v_1 \end{bmatrix} = 0$$

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Applications : Multiparameter Eigenvalue Problem

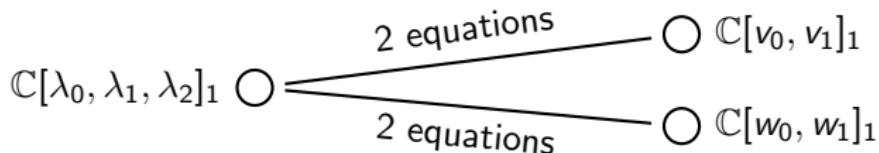
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$$\left\{ \begin{array}{l} (-7\lambda_0 + 12\lambda_1 - 7\lambda_2) v_0 + (-3\lambda_0 + 2\lambda_1 - \lambda_2) v_1 = 0 \\ (-8\lambda_0 + 13\lambda_1 - 7\lambda_2) v_0 + (-2\lambda_0 + \lambda_1 - \lambda_2) v_1 = 0 \\ (-11\lambda_0 + 7\lambda_1 - 4\lambda_2) w_0 + (-3\lambda_0 - \lambda_1) w_1 = 0 \\ (4\lambda_0 + \lambda_1 - \lambda_2) w_0 + (\lambda_0 + 2\lambda_1 - \lambda_2) w_1 = 0 \end{array} \right.$$

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¹[B., Faugére, Mantzaflaris, & Tsigaridas, 2021]

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To solve, we add linear $f_0 := -\lambda_0 + 5\lambda_1 - 3\lambda_2 \in \mathbb{C}[\boldsymbol{\lambda}]_1$.

Weyman complex¹ → Sylvester-type formula

$$\delta : (\mathbb{C}[\boldsymbol{v}]_1 \otimes \mathbb{C}[\boldsymbol{w}]_1) \times (\mathbb{C}[\boldsymbol{w}]_1)^2 \times (\mathbb{C}[\boldsymbol{v}]_1)^2 \rightarrow (\mathbb{C}[\boldsymbol{\lambda}]_1 \otimes \mathbb{C}[\boldsymbol{v}]_1 \otimes \mathbb{C}[\boldsymbol{w}]_1)$$

$$(g_0, g_1, g_2, g_3, g_4) \mapsto \sum_{i=0}^4 g_i f_i$$

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$$\begin{bmatrix} M_{1,1} & M_{1,2} \\ M_{2,1} & M_{2,2} \end{bmatrix} = \left[\begin{array}{c|ccccc|ccc} w_0 \textcolor{red}{f}_1 & -7 & -1 & 12 & 2 & & -7 & -3 & \\ w_1 \textcolor{red}{f}_1 & & -7 & -1 & 12 & 2 & & -7 & -3 \\ w_0 \textcolor{blue}{f}_2 & -7 & -1 & 13 & 1 & & -8 & -2 & \\ w_1 \textcolor{blue}{f}_2 & & -7 & -1 & 13 & 1 & & -8 & -2 \\ v_0 \textcolor{green}{f}_3 & -4 & & 7 & -1 & & -11 & -3 & \\ v_1 \textcolor{green}{f}_3 & & -4 & & 7 & -1 & & -11 & -3 \\ v_0 \textcolor{magenta}{f}_4 & -1 & -1 & 1 & 2 & & 4 & 1 & \\ v_1 \textcolor{magenta}{f}_4 & & -1 & -1 & 1 & 2 & & 4 & 1 \\ \hline v_0 w_0 \textcolor{brown}{f}_0 & -3 & & 5 & & & -1 & & \\ v_0 w_1 \textcolor{brown}{f}_0 & & -3 & & 5 & & & -1 & \\ v_1 w_0 \textcolor{brown}{f}_0 & & -3 & & 5 & & & -1 & \\ v_1 w_1 \textcolor{brown}{f}_0 & & & -3 & & 5 & & -1 &end{array} \right].$$

Applications : Multiparameter Eigenvalue Problem

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We consider $f_0 = \lambda_1$ and compute “multiplication map” wrt f_0
 (Schur complement of $M_{2,2}$)

$$\tilde{M}_{2,2} = \begin{bmatrix} 4 & \frac{3}{2} & 1 & \frac{1}{2} \\ -6 & -\frac{5}{2} & 0 & -\frac{1}{2} \\ 3 & \frac{3}{2} & 2 & \frac{1}{2} \\ -6 & -\frac{7}{2} & 0 & \frac{1}{2} \end{bmatrix}$$

Applications : Multiparameter Eigenvalue Problem

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and solve the system...

Atkinson's Delta method

[Atkinson, 1965]

$$\begin{aligned} & \left(\lambda_0 \underbrace{\begin{bmatrix} -7 & -3 \\ -8 & -2 \end{bmatrix}}_{A_1} + \lambda_1 \underbrace{\begin{bmatrix} 12 & 2 \\ 13 & 1 \end{bmatrix}}_{B_1} + \lambda_2 \underbrace{\begin{bmatrix} -7 & -1 \\ -7 & -1 \end{bmatrix}}_{C_1} \right) \begin{bmatrix} v_0 \\ v_1 \end{bmatrix} = 0 \\ & \left(\lambda_0 \underbrace{\begin{bmatrix} -11 & -3 \\ 4 & 1 \end{bmatrix}}_{A_2} + \lambda_1 \underbrace{\begin{bmatrix} 7 & -1 \\ 1 & 2 \end{bmatrix}}_{B_2} + \lambda_2 \underbrace{\begin{bmatrix} -4 & 0 \\ -1 & -1 \end{bmatrix}}_{C_2} \right) \begin{bmatrix} w_0 \\ w_1 \end{bmatrix} = 0 \end{aligned}$$

$$\Delta_0 = B_1 \otimes C_2 - C_1 \otimes B_2$$

$$\Delta_1 = C_1 \otimes A_2 - A_1 \otimes C_2$$

The eigenvalues of pencil (Δ_0, Δ_1) are the λ_1 -coordinates of solutions.

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Are they multiplication maps?

$$\Delta_0^{-1} \Delta_1 = \begin{bmatrix} 4 & \frac{3}{2} & 1 & \frac{1}{2} \\ -6 & -\frac{5}{2} & 0 & -\frac{1}{2} \\ 3 & \frac{3}{2} & 2 & \frac{1}{2} \\ -6 & -\frac{7}{2} & 0 & \frac{1}{2} \end{bmatrix}$$

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Atkinson's Delta method is a sort of Cramer rule for MEP.

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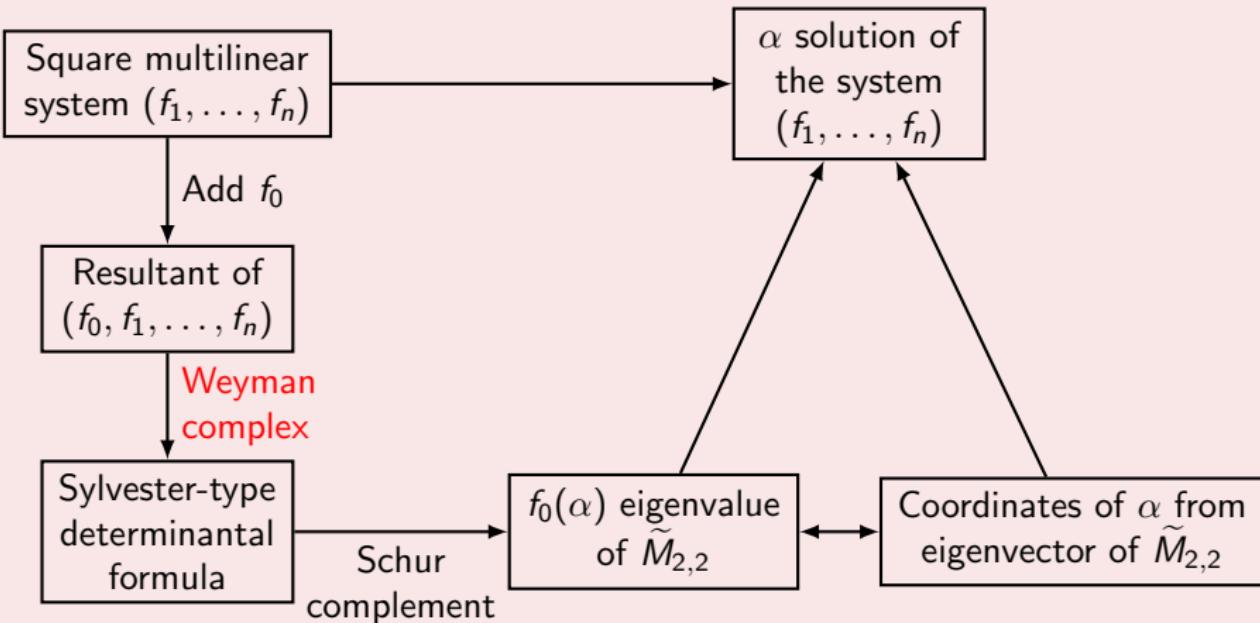
8 THE SINGULARITY OF SQUARE ARRAYS

Notes for Chapter 8

The result of Section 8.5 was given in Atkinson (1965). It was then obtained by a different method, which involved the determinant, in the ordinary sense, of Δ as a polynomial in the entries of the A_{rs} , and compared it with the **resultant** of the polynomials (8.2.2).

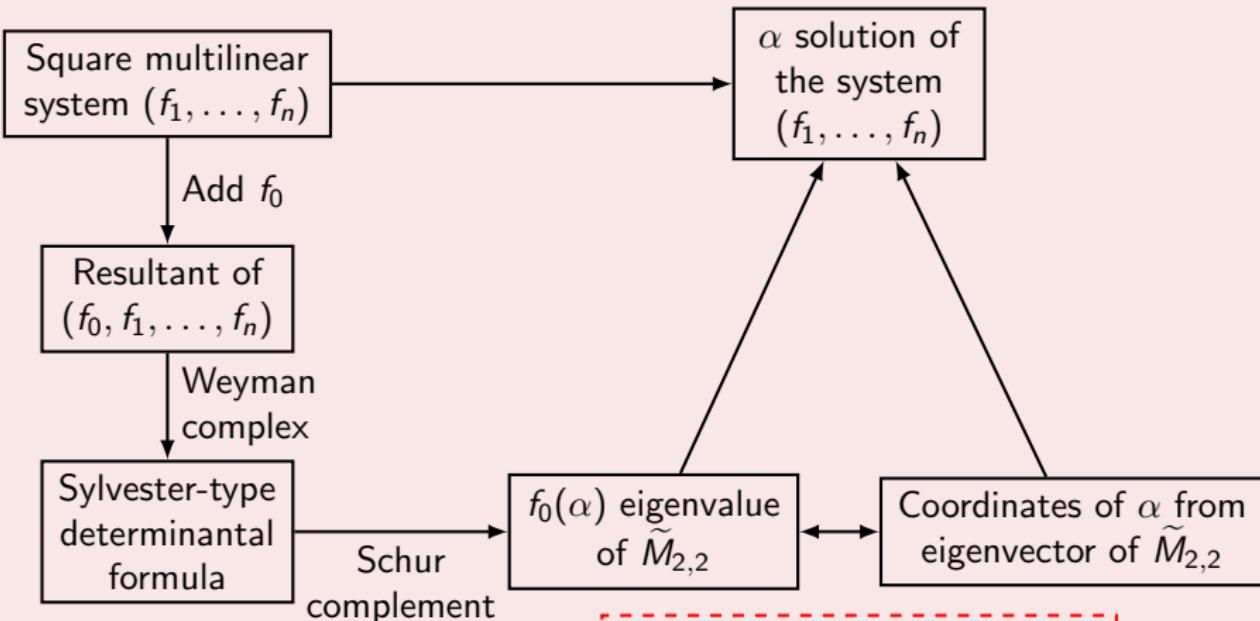
Atkinson, F.V. (1972) Multiparameter eigenvalue problems (Vol. 1) NY Academic Press

Solving polynomial systems using the resultant



$$\begin{bmatrix} M_{1,1} & M_{1,2} \\ M_{2,1} & M_{2,2} \end{bmatrix} \rightarrow \begin{bmatrix} M_{1,1} & M_{1,2} \\ 0 & \tilde{M}_{2,2} \end{bmatrix}$$

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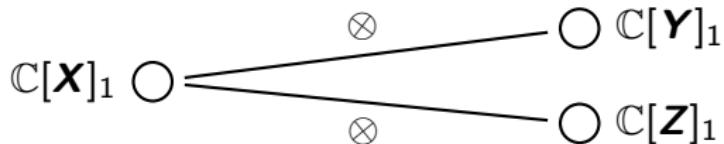


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Great, but...
Sylvester-type determ. formu-
las does not exist in general.
Can we generalize the scheme ?

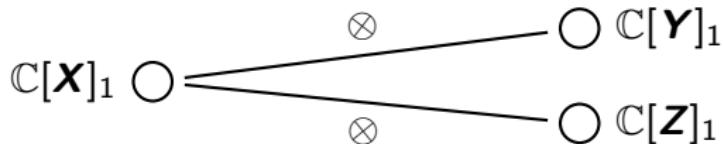
Example : Solving bilinear system with two supports

- Over $\mathbb{P}^{n_x} \times \mathbb{P}^{n_y} \times \mathbb{P}^{n_z}$, we want to solve **bilinear system** (f_1, \dots, f_n) :
 - $f_1, \dots, f_r \in \mathbb{C}[\mathbf{X}]_1 \otimes \mathbb{C}[\mathbf{Y}]_1$,
 - $f_{r+1}, \dots, f_n \in \mathbb{C}[\mathbf{X}]_1 \otimes \mathbb{C}[\mathbf{Z}]_1$



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- We introduce a **trilinear polynomial** $f_0 \in \mathbb{C}[\mathbf{X}]_1 \otimes \mathbb{C}[\mathbf{Y}]_1 \otimes \mathbb{C}[\mathbf{Z}]_1$.

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$$\mathbb{C}[\mathbf{X}]_1 \circlearrowleft \begin{array}{c} \otimes \\ \diagup \quad \diagdown \\ \mathbb{C}[\mathbf{Y}]_1 \quad \mathbb{C}[\mathbf{Z}]_1 \end{array}$$

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 - The elements in the matrix are \pm the coefficients of the polynomials.

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 - The elements in the matrix are \pm the coefficients of the polynomials.

Number of solutions of (f_1, \dots, f_n)	Size of the Koszul-type matrix
$\binom{r}{n_y} \binom{n-r}{n_z}$	$(n_x + 1) \binom{r}{n_y} \binom{n-r}{n_z} \frac{r \cdot (n-r) - n_y \cdot n_z + n + 1}{(r-n_y+1)(n-r-n_z+1)}$

Example : Koszul-type formula

$$\left\{ \begin{array}{l} f_1 := 7x_0y_0 + -8x_0y_1 + -1x_1y_0 + 2x_1y_1 \\ f_2 := -5x_0y_0 + 7x_0y_1 + -1x_1y_0 + -1x_1y_1 \\ f_3 := -6x_0z_0 + 9x_0z_1 + -1x_1z_0 + -2x_1z_1 \end{array} \right\} \in \mathbb{C}[X, Y] \in \mathbb{C}[X, Z]$$

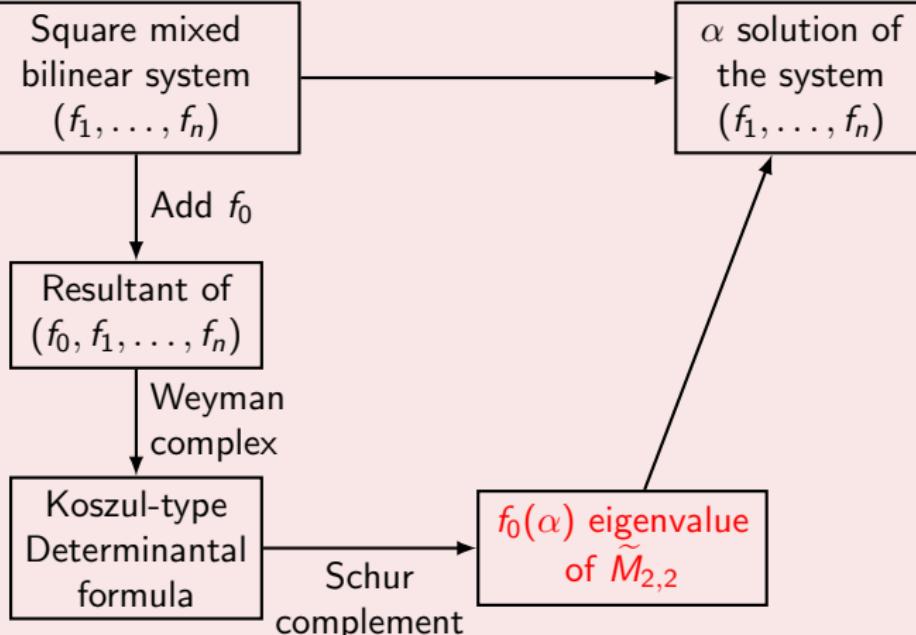
Example : Koszul-type formula

$$\left\{ \begin{array}{l} f_0 := 3x_0y_0z_0 + -1x_0y_0z_1 + -4x_0y_1z_0 + 2x_0y_1z_1 \\ \quad + 1x_1y_0z_0 + 2x_1y_0z_1 + 2x_1y_1z_0 + -2x_1y_1z_1 \\ f_1 := 7x_0y_0 + -8x_0y_1 + -1x_1y_0 + 2x_1y_1 \\ f_2 := -5x_0y_0 + 7x_0y_1 + -1x_1y_0 + -1x_1y_1 \\ f_3 := -6x_0z_0 + 9x_0z_1 + -1x_1z_0 + -2x_1z_1 \end{array} \right\} \in \mathbb{C}[X, Y, Z]$$

Example : Koszul-type formula

$$\left\{ \begin{array}{l} f_0 := 3x_0y_0z_0 + -1x_0y_0z_1 + -4x_0y_1z_0 + 2x_0y_1z_1 \\ \quad + 1x_1y_0z_0 + 2x_1y_0z_1 + 2x_1y_1z_0 + -2x_1y_1z_1 \\ f_1 := 7x_0y_0 + -8x_0y_1 + -1x_1y_0 + 2x_1y_1 \\ f_2 := -5x_0y_0 + 7x_0y_1 + -1x_1y_0 + -1x_1y_1 \\ f_3 := -6x_0z_0 + 9x_0z_1 + -1x_1z_0 + -2x_1z_1 \end{array} \right\} \in \mathbb{C}[X, Y, Z]$$

$$M = \begin{bmatrix} & & 5 & -7 & 1 & 1 & & \\ & & 7 & -8 & -1 & 2 & & \\ & -1 & & & & & -1 & -5 & 7 \\ 7 & & -1 & & & & -1 & & -5 \\ & 1 & & & & & -2 & -7 & 8 \\ 8 & & -2 & & & & 1 & & -7 \\ & 2 & & 9 & & -2 & -2 & -1 & 2 \\ 2 & & -2 & & 9 & -2 & 2 & & -1 \\ & 1 & & -6 & & -1 & 2 & 3 & -4 \\ -4 & & 2 & & -6 & -1 & 1 & & 3 \end{bmatrix}$$



$$\begin{bmatrix} M_{1,1} & M_{1,2} \\ M_{2,1} & M_{2,2} \end{bmatrix} \rightarrow \begin{bmatrix} M_{1,1} & M_{1,2} \\ 0 & \tilde{M}_{2,2} \end{bmatrix}$$

Example : Generalized Eigenvalue Criterion

$$\left\{ \begin{array}{l} f_0 := \boxed{3} x_0 y_0 z_0 + -1 x_0 y_0 z_1 + -4 x_0 y_1 z_0 + 2 x_0 y_1 z_1 \\ \quad + 1 x_1 y_0 z_0 + 2 x_1 y_0 z_1 + 2 x_1 y_1 z_0 + -2 x_1 y_1 z_1 \\ f_1 := 7 x_0 y_0 + -8 x_0 y_1 + -1 x_1 y_0 + 2 x_1 y_1 \\ f_2 := -5 x_0 y_0 + 7 x_0 y_1 + -1 x_1 y_0 + -1 x_1 y_1 \\ f_3 := -6 x_0 z_0 + 9 x_0 z_1 + -1 x_1 z_0 + -2 x_1 z_1 \end{array} \right.$$

$$\left[\begin{array}{c|c} M_{1,1} & M_{1,2} \\ \hline M_{2,1} & M_{2,2} \end{array} \right] = \left[\begin{array}{ccccccccc|cc} 0 & 0 & 0 & \textcolor{violet}{5} & -7 & 1 & \textcolor{violet}{1} & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \textcolor{violet}{7} & -8 & -1 & \textcolor{violet}{2} & 0 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 & 0 & 0 & -1 & -5 & 7 & 7 \\ \textcolor{violet}{7} & 0 & -1 & 0 & 0 & 0 & 0 & -1 & 0 & -5 & -5 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & -2 & -7 & 8 & 8 \\ \textcolor{violet}{8} & 0 & -2 & 0 & 0 & 0 & 0 & 1 & 0 & -7 & -7 \\ 0 & 2 & 0 & \textcolor{violet}{9} & 0 & -2 & 0 & -2 & -1 & 2 & 2 \\ 2 & 0 & -2 & 0 & \textcolor{violet}{9} & 0 & -2 & 2 & 0 & -1 & -1 \\ \hline 0 & 1 & 0 & -6 & 0 & -1 & 0 & 2 & \boxed{3} & -4 & -4 \\ -4 & 0 & 2 & 0 & -6 & 0 & -1 & 1 & 0 & 0 & \boxed{3} \end{array} \right]$$

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$$\left[\begin{array}{c|c} M_{1,1} & M_{1,2} \\ \hline M_{2,1} & M_{2,2} \end{array} \right] = \left[\begin{array}{ccccccccc|cc} 0 & 0 & 0 & 5 & -7 & 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 7 & -8 & -1 & 2 & 0 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 & 0 & 0 & -1 & -5 & 7 \\ 7 & 0 & -1 & 0 & 0 & 0 & 0 & -1 & 0 & -5 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & -2 & -7 & 8 \\ 8 & 0 & -2 & 0 & 0 & 0 & 0 & 1 & 0 & -7 \\ 0 & 2 & 0 & 9 & 0 & -2 & 0 & -2 & -1 & 2 \\ 2 & 0 & -2 & 0 & 9 & 0 & -2 & 2 & 0 & -1 \\ \hline 0 & 1 & 0 & -6 & 0 & -1 & 0 & 2 & \boxed{3} & -4 \\ -4 & 0 & 2 & 0 & -6 & 0 & -1 & 1 & 0 & \boxed{3} \end{array} \right]$$

$$\tilde{M}_{2,2} := \left(M_{2,2} - M_{2,1} \cdot M_{1,1}^{-1} \cdot M_{1,2} \right) = \begin{bmatrix} 5 & -2 \\ 4 & -1 \end{bmatrix}$$

Example : Generalized Eigenvalue Criterion

$$\left\{ \begin{array}{l} f_0 := 3x_0y_0z_0 - 1x_0y_0z_1 - 4x_0y_1z_0 + 2x_0y_1z_1 \\ \quad + 1x_1y_0z_0 + 2x_1y_0z_1 + 2x_1y_1z_0 - 2x_1y_1z_1 \\ f_1 := 7x_0y_0 - 8x_0y_1 - 1x_1y_0 + 2x_1y_1 \\ f_2 := -5x_0y_0 + 7x_0y_1 - 1x_1y_0 - 1x_1y_1 \\ f_3 := -6x_0z_0 + 9x_0z_1 - 1x_1z_0 - 2x_1z_1 \end{array} \right.$$

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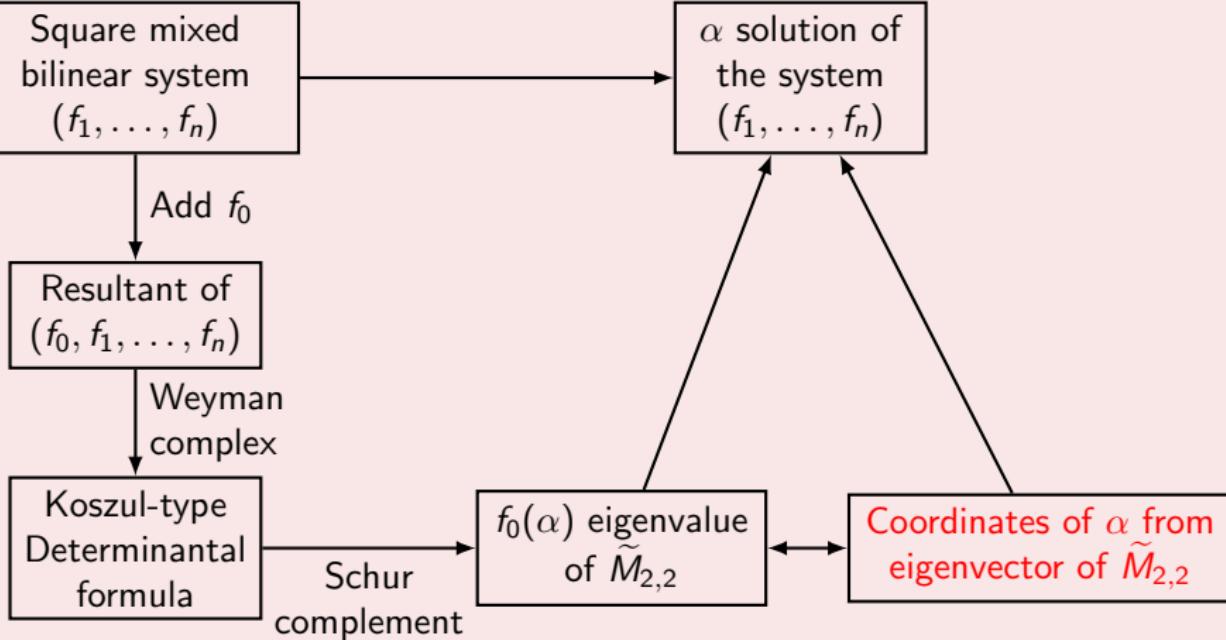
(f_1, f_2, f_3) has 2 solutions

$$\left. \begin{array}{l} (1:1 ; 1:1 ; 1:1) \\ (1:3 ; 1:2 ; 1:3) \end{array} \right\} \in \mathbb{P}^1 \times \mathbb{P}^1 \times \mathbb{P}^1$$

Eigenvalues of $\tilde{M}_{2,2}$

$$\frac{f_0}{x_0y_0z_0} ((1:1 ; 1:1 ; 1:1)) = 3$$

$$\frac{f_0}{x_0y_0z_0} ((1:3 ; 1:2 ; 1:3)) = 1$$



$$\begin{bmatrix} M_{1,1} & M_{1,2} \\ M_{2,1} & M_{2,2} \end{bmatrix} \rightarrow \begin{bmatrix} M_{1,1} & M_{1,2} \\ 0 & \tilde{M}_{2,2} \end{bmatrix}$$

Example : Generalization of the eigenvector criterion

$$\frac{f_0}{x_0 y_0 z_0} ((\mathbf{1:3} ; \mathbf{1:2} ; 1:3)) = \mathbf{1} \quad \bar{\mathbf{v}} := \begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \end{bmatrix}$$

$$\begin{bmatrix} 5 & -2 \\ 4 & -1 \end{bmatrix} \cdot \bar{\mathbf{v}} = \mathbf{1} \cdot \bar{\mathbf{v}}$$

We can not recover $(\mathbf{1:3} ; \mathbf{1:2} ; 1:3)$ from $\begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \end{bmatrix}$.

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We can not recover $(\mathbf{1:3} ; \mathbf{1:2} ; 1:3)$ from $\begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \end{bmatrix}$.

We extend $\bar{\mathbf{v}} \rightarrow \mathbf{v}$ s.t.

$$\left[\begin{array}{c|c} M_{1,1} & M_{1,2} \\ \hline M_{2,1} & M_{2,2} \end{array} \right] \cdot \mathbf{v} = \frac{f_0}{m}(\alpha) \cdot \begin{bmatrix} 0 \\ \bar{\mathbf{v}} \end{bmatrix}$$

$$\begin{bmatrix} \frac{1}{2} \\ \frac{1}{2} \end{bmatrix} \rightarrow \begin{bmatrix} 4 = \mathbf{1}\cdot\mathbf{2}\cdot\mathbf{2} \\ 3 = \mathbf{3}\cdot\mathbf{1}\cdot\mathbf{1} \\ 12 = \mathbf{3}\cdot\mathbf{2}\cdot\mathbf{2} \\ 1 = \mathbf{1}\cdot\mathbf{1}\cdot\mathbf{1} \\ 2 = \mathbf{1}\cdot\mathbf{1}\cdot\mathbf{2} \\ 3 = \mathbf{3}\cdot\mathbf{1} \\ 6 = \mathbf{3}\cdot\mathbf{1}\cdot\mathbf{2} \\ 6 = \mathbf{3}\cdot\mathbf{2} \\ 1 = \mathbf{1}\cdot\mathbf{1} \\ 2 = \mathbf{1}\cdot\mathbf{2} \end{bmatrix}$$

$$\left\{ \begin{array}{l} (\mathbf{1} \cdot \partial x_0 + \mathbf{3} \cdot \partial x_1) \otimes (\mathbf{1} \cdot \mathbf{1} \cdot \partial y_0^2 + \mathbf{1} \cdot \mathbf{2} \cdot \partial y_0 \partial y_1 + \mathbf{2} \cdot \mathbf{2} \cdot \partial y_1^2) \otimes \mathbf{1} \\ (\mathbf{1} \cdot \partial x_0 + \mathbf{3} \cdot \partial x_1) \otimes (\mathbf{1} \cdot \partial y_0 + \mathbf{2} \cdot \partial y_1) \otimes \mathbf{1} \end{array} \right.$$

Solving Mixed Square Multilinear Systems

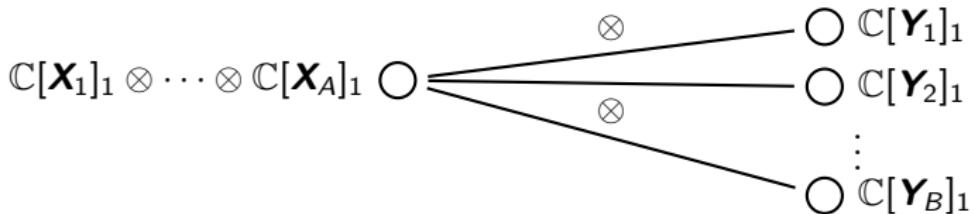
Let $(f_1, \dots, f_n) \in (\mathbb{C}[\mathbf{X}_1] \otimes \cdots \otimes \mathbb{C}[\mathbf{X}_A] \otimes \mathbb{C}[\mathbf{Y}_1] \otimes \cdots \otimes \mathbb{C}[\mathbf{Y}_B])^n$.

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- **Star multilinear system:** For every f_k , there is j_k such that

$$f_k \in \mathbb{C}[\mathbf{X}_1]_1 \otimes \cdots \otimes \mathbb{C}[\mathbf{X}_A]_1 \otimes \mathbb{C}[\mathbf{Y}_{j_k}]_1.$$

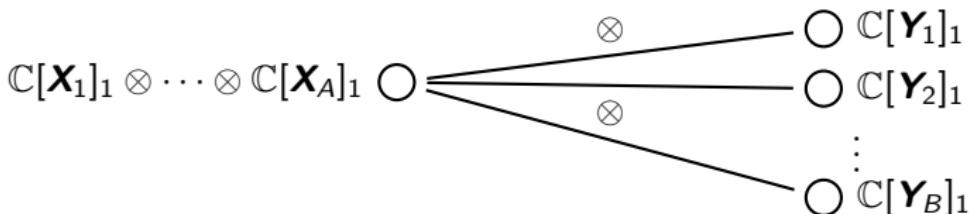


Solving Mixed Square Multilinear Systems

Let $(f_1, \dots, f_n) \in (\mathbb{C}[\mathbf{X}_1] \otimes \cdots \otimes \mathbb{C}[\mathbf{X}_A] \otimes \mathbb{C}[\mathbf{Y}_1] \otimes \cdots \otimes \mathbb{C}[\mathbf{Y}_B])^n$.

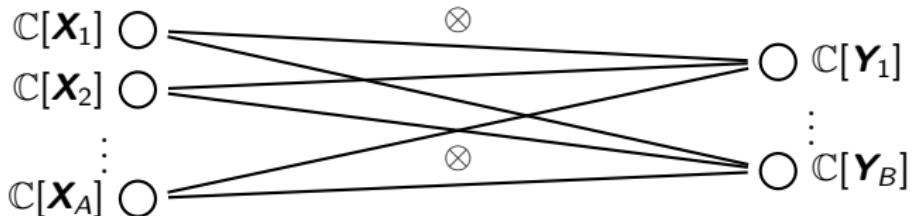
- **Star multilinear system:** For every f_k , there is j_k such that

$$f_k \in \mathbb{C}[\mathbf{X}_1]_1 \otimes \cdots \otimes \mathbb{C}[\mathbf{X}_A]_1 \otimes \mathbb{C}[\mathbf{Y}_{j_k}]_1.$$



- **Bipartite bilinear system:** For every f_k , there are i_k and j_k such that

$$f_k \in \mathbb{C}[\mathbf{X}_{i_k}]_1 \otimes \mathbb{C}[\mathbf{Y}_{j_k}]_1.$$



Summing-up

Tools

- Weyman complex → Determinantal formula
- Sylvester- and Koszul-type formulas
- Eigenvalues/Eigenvectors
(Evaluation of the solutions/coordinates of the solutions)

Results

- Sylvester- and Koszul-type determinantal formula for the resultant
- Extension of the Eigenvalue and Eigenvector criteria
- Applications to the Multiparameter Eigenvalue Problem

Questions

- Can we exploit structure of Koszul-type formulas?
- What can we say numerically?

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Thank you!

[arXiv:1805.05060]
[arXiv:2105.13188]

Sylvester–type formulas via Weyman complex (I)

Consider $X = \mathbb{P}^1 \times \mathbb{P}^1$ and $R = \bigoplus_{(a,b) \in \mathbb{Z}^2} \mathbb{C}[x_0, x_1]_a \otimes \mathbb{C}[y_0, y_1]_b$.

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$$\delta : (g_0, g_1, g_2) \in R(-1, -1)^3 \mapsto \sum_i f_i g_i \in R$$

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For $n = 3, m = 3$, we can consider $r = 0$ and obtain exact complex

$$0 \rightarrow H^0(X, \mathcal{O}(0, 0)) \rightarrow H^0(X, \mathcal{O}(1, 1))^3 \rightarrow H^0(X, \mathcal{O}(2, 2))^3 \xrightarrow{\delta} H^0(X, \mathcal{O}(3, 3)) \rightarrow 0$$

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For $n = 2, m = 2$, we can consider $r = 0$ and obtain exact complex

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Determinantal formula!!

Koszul-type formulas via Weyman complex

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$$0 \rightarrow H^r(X, \mathcal{O}_X(n-3, m-3)) \rightarrow H^r(X, \mathcal{O}_X(n-2, m-2))^3 \rightarrow \\ H^r(X, \mathcal{O}_X(n-1, m-1))^3 \rightarrow H^r(X, \mathcal{O}_X(n, m)) \rightarrow 0.$$

- **Künneth formula:** $H^i(X, \mathcal{O}_X(a, b)) \simeq \bigoplus_{j+k=i} H^j(\mathbb{P}^1, \mathcal{O}_{\mathbb{P}^1}(a)) \otimes H^k(\mathbb{P}^1, \mathcal{O}_{\mathbb{P}^1}(b)).$

- **Serre duality:** $H^j(\mathbb{P}^1, \mathcal{O}_{\mathbb{P}^1}(a)) \simeq \begin{cases} \mathbb{C}[x_0, x_1]_a & \text{if } j = 0 \\ \mathbb{C}[\partial x_0, \partial x_1]_{-2-a} & \text{if } j = 1 \\ 0 & \text{Otherwise} \end{cases}.$

For $n = -1, m = 2$, we consider $r = 1$ and obtain exact complex

$$0 \rightarrow H^1(X, \mathcal{O}_X(-4, -1)) \rightarrow H^1(X, \mathcal{O}_X(-3, 0))^3 \rightarrow H^1(X, \mathcal{O}_X(-2, 1))^3 \\ \rightarrow H^1(X, \mathcal{O}_X(-1, 2)) \rightarrow 0$$

Koszul-type formulas via Weyman complex

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$$0 \rightarrow 0 \rightarrow (\mathbb{C}[\partial x_0, \partial x_1]_1 \otimes \mathbb{C}[y_0, y_1]_0)^3 \xrightarrow{\mu} (\mathbb{C}[\partial x_0, \partial x_1]_0 \otimes \mathbb{C}[y_0, y_1]_1)^3 \\ \rightarrow 0 \rightarrow 0$$

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Let E be a 3-dimensional vector space with basis e_0, e_1, e_2 and identify

$$(\mathbb{C}[\partial x_0, \partial x_1]_1 \otimes \mathbb{C}[y_0, y_1]_0)^3 \simeq \mathbb{C}[\partial x_0, \partial x_1]_1 \otimes \mathbb{C}[y_0, y_1]_0 \otimes \bigwedge^2 E$$

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For $f_i = \sum_{(j,k) \in \{0,1\}^2} c_{j,k}^{(i)} x_j y_k$, we have that

$$\mu(\partial x_0 \otimes 1 \otimes e_0 \wedge e_1) = 1 \otimes (c_{0,0}^{(0)} y_0 + c_{0,1}^{(0)} y_1) \otimes e_1 - 1 \otimes (c_{0,0}^{(1)} y_0 + c_{0,1}^{(1)} y_1) \otimes e_0$$

This is the end,
beautiful friend