



Ulrich Kulisch
Rudolf Lohner
Axel Facius (eds.)

Perspectives on Enclosure
Methods

Springer-Verlag Wien GmbH

Prof. Dr. Ulrich Kulisch
Priv.-Doz. Dr. Rudolf Lohner
Dr. Axel Facius

Institut für Angewandte Mathematik, Universität Karlsruhe,
Deutschland

This work is subject to copyright.

All rights are reserved, whether the whole or part of the material is concerned,
specifically those of translation, reprinting, re-use of illustrations, broadcasting,
reproduction by photocopying machines or similar means, and storage in data banks.

© 2001 Springer-Verlag Wien
Originally published by Springer-Verlag/Wien in 2001

Product Liability: The publisher can give no guarantee for all the information contained in this book. This does also refer to information about drug dosage and application thereof. In every individual case the respective user must check its accuracy by consulting other pharmaceutical literature. The use of registered names, trademarks, etc. in this publication does not imply, even in the absence of a specific statement, that such names are exempt from the relevant protective laws and regulations and therefore free for general use.

Cover illustration: Double bubble image © 1995 by John M. Sullivan,
University of Illinois

Typesetting: Camera-ready by authors

Printed on acid-free and chlorine-free bleached paper
SPIN: 10835368

With numerous Figures

CIP data applied for

ISBN 978-3-211-83590-6 ISBN 978-3-7091-6282-8 (eBook)
DOI 10.1007/978-3-7091-6282-8

*To Götz Alefeld
on the occasion of his
60th birthday.*

Preface

Interval mathematics and enclosure methods have been developed to a high standard during the last decades together with their side effects on the arithmetic of computers, on programming languages and compilers, on the elementary functions and the run time system. A good number of meetings, the SCAN meetings in particular, have been devoted to this area. The latest of these meetings: scan2000 – GAMM-IMACS International Symposium on Scientific Computing, Computer Arithmetic and Validated Numerics was held at Universität Karlsruhe (TH), September 19-22, 2000 jointly with INTERVAL 2000 – International Conference on Interval Methods in Science and Engineering. The conference attracted 193 participants from 33 countries from all over the world. 12 invited lectures and 153 contributed talks were given at the symposium.

This volume contains selected papers on enclosure methods and validated numerics. The majority of contributions is based on invited lectures delivered at the scan2000 conference. These contributions are supplemented by a few selected additional papers. All papers represent original work following the common goal to push the limits of enclosure methods forward. We wish to thank all authors for their contributions and for adapting their manuscripts to the goals of this volume.

The editors and authors dedicate this volume to Prof. Götz Alefeld on the occasion of his 60th birthday. He has been among the leaders in the field for decades. The development of enclosure methods owes many outstanding contributions to him. His work shaped our current understanding of interval and enclosure methods in particular for linear and nonlinear systems of equations. He participated at the scan2000 conference as an author and as the president of the Gesellschaft für Angewandte Mathematik und Mechanik (GAMM).

Karlsruhe, Germany,
February 2001

*Ulrich Kulisch
Rudolf Lohner
Axel Facius*

Contents

Proving Conjectures by Use of Interval Arithmetic	1
<i>Andreas Frommer</i>	
1 Computer Assisted Proofs in Analysis	1
2 The Kepler Conjecture	4
3 The Double Bubble Conjecture	6
4 The Dirac-Schwinger Conjecture	8
5 'Chaos conjectures'	11
References	12
Advanced Arithmetic for the Digital Computer	
Interval Arithmetic Revisited	15
<i>Ulrich W. Kulisch</i>	
1 Introduction and Historical Remarks	16
2 Interval Arithmetic, a Powerful Calculus to Deal with Inequalities ..	23
3 Interval Arithmetic as Executable Set Operations	26
4 Enclosing the Range of Function Values	31
5 The Interval Newton Method	35
6 Extended Interval Arithmetic	38
7 The Extended Interval Newton Method	44
8 Differentiation Arithmetic, Enclosures of Derivatives	46
9 Interval Arithmetic on the Computer	50
10 Hardware Support for Interval Arithmetic	61
References	70
Highly Accurate Verified Error Bounds for Krylov Type Linear System Solvers	77
<i>Axel Facius</i>	
1 Introduction	77
2 Iterative Solvers and Finite Precision	77
3 Krylov Subspace Methods	79
4 Improved Arithmetic	82
5 Verified Error Bounds	85
6 Computational Results	89
References	97
Elements of Scientific Computing	99
<i>J. Hartmut Bleher</i>	
1 Hardware Requirements	99
2 Software Requirements	100
3 Modelling Requirements	101
4 Conclusion	101

References	103
Biography	103
The Mainstreaming of Interval Arithmetic	105
<i>John L. Gustafson</i>	
1 Introduction	105
2 Moore's Law and Precision	106
3 Interval Physics	108
4 Summary	116
References	117
Bounds for Eigenvalues with the Use of Finite Elements	119
<i>Henning Behnke, Ulrich Mertins</i>	
1 Introduction	119
2 Setting for the Problem	119
3 Calculation of Bounds	121
4 Verified Computation	123
5 Application: the Membrane Problem	125
6 Numerical Examples	127
References	131
Algorithmic Differentiation	133
<i>Louis B. Rall, Thomas W. Reps</i>	
1 Algorithmic Representation of Functions	133
2 Transformation of Algorithms	134
3 Finite Precision Calculations	135
4 First Order Difference Operators	137
5 Differences of Inverse Functions	142
6 Higher Order Divided Differences	143
References	146
A Comparison of Techniques for Evaluating Centered Forms ..	149
<i>Bruno Lang</i>	
1 Introduction	149
2 Methods for Computing Slope Vectors	150
3 A Numerical Example	153
4 Summary and Recommendations	154
References	155
On the Limit of the Total Step Method in Interval Analysis ..	157
<i>Günter Mayer, Ingo Warnke</i>	
1 Introduction	157
2 Notations	158
3 Results	158
References	171

How Fast can Moore's Interval Integration Method Really be?	173
<i>Jürgen Herzberger</i>	
1 Introduction	173
2 Moore's Algorithm	174
3 Estimation of the Integration Error	176
4 Conclusions	178
References	179
Numerical Verification and Validation of Kinematics and Dynamical Models for Flexible Robots in Complex Environments	181
<i>Wolfram Luther, Eva Dyllong, Daniela Fausten, Werner Otten, Holger Traczinski</i>	
1 Introduction	181
2 Error Propagation Control and Reliable Numerical Algorithms in MOBILE	183
3 Verified Calculation of the Solution of Discrete-Time Algebraic Riccati Equation	188
4 Accurate Distance Calculation Algorithms	190
5 Accurate Robot Reliability Estimation	191
6 Further Work	197
7 Acknowledgement	198
References	198
On the Ubiquity of the Wrapping Effect in the Computation of Error Bounds	201
<i>Rudolf J. Lohner</i>	
1 Introduction or What is the Wrapping Effect?	201
2 Where does the Wrapping Effect appear?	204
3 How can we Reduce the Wrapping Effect?	209
4 Conclusion	216
References	216
A New Perspective on the Wrapping Effect in Interval Methods for Initial Value Problems for Ordinary Differential Equations	219
<i>Nedialko S. Nedialkov, Kenneth R. Jackson</i>	
1 Introduction	219
2 Preliminaries	221
3 How the Wrapping Effect Arises in Interval Methods for IVPs for ODEs: A Traditional Explanation	225
4 The Wrapping Effect as a Source of Instability in Interval Methods for IVPs for ODEs	228
5 The Parallelepiped and Lohner's QR-Factorization Methods	233
6 Why the Parallelepiped Method Often Fails	235
7 When Does the Parallelepiped Method Work Well	239

8 How the QR Method Improves Stability	240
9 Conclusions	260
A Lemmas	261
References	263
A Guaranteed Bound of the Optimal Constant in the Error Estimates for Linear Triangular Elements 265	
<i>Mitsuhiko Nakao, Nobito Yamamoto</i>	
1 Introduction	265
2 Strategy	266
3 The Method to Calculate a Rigorous Solution	267
4 Checking the Condition	269
5 Some Computational Techniques for Efficient Enclosure Methods ..	271
6 Numerical Results	275
References	275
Nonsmooth Global Optimization 277	
<i>Dietmar Ratz</i>	
1 Introduction	277
2 Preliminaries	281
3 A Pruning Technique for Global Optimization	291
4 Multidimensional Pruning Techniques for Global Optimization ..	315
References	337
Index	341