

# Truncated Moment Cone and Connections to the Coalescence Manifold

Georgy Scholten

Joint work with Cynthia Vinzant and Zvi Rosen.

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- We give the minimal number of steps needed to generate the moment cones of monotone functions.



## Parametrized Step functions

Let  $f$  be a nonnegative step function of at most  $k$  steps:

$$f = y_1 \mathbf{1}_{[0, s_1]} + \sum_{i=2}^{k+1} y_i \mathbf{1}_{(s_{i-1}, s_i]} \in S_k.$$

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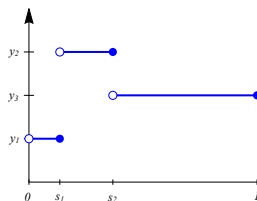


Figure: A step function in  $S_2$ .

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- $M(A)$  is convex.

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**Main Question:** Given  $A = \{a_1, a_2, \dots, a_n\} \subset \mathbb{Z}_{\geq 0}$ , what is the smallest  $k \in \mathbb{N}$  such that the cone

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Theorem (Rosen, S., Vinzant, 2020)

$$M_k(A) = M(A) \quad \Leftrightarrow \quad k \geq |A| - 1.$$

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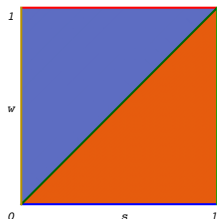
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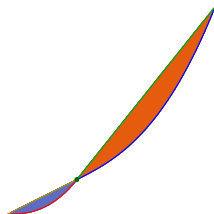
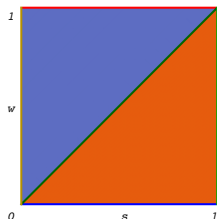
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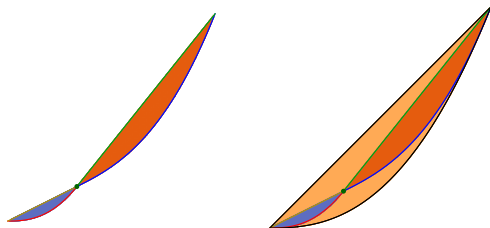
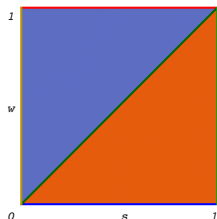


Figure:  $M_1(A)$  and  $M_2(A)$ .



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Reference: Schmüdgen, *The Moment Problem*, Chapter 10.



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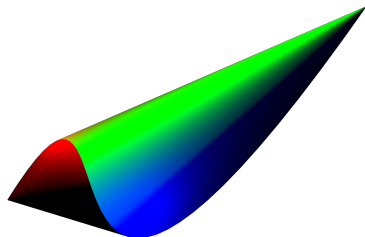
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**Example:**

$$\mathcal{M}_3 = \left\{ (1, m_1, m_2, m_3) \in \mathbb{R}^4 : \begin{bmatrix} m_1 & m_2 \\ m_2 & m_3 \end{bmatrix} \succeq 0, \begin{bmatrix} 1 - m_1 & m_1 - m_2 \\ m_1 - m_2 & m_2 - m_3 \end{bmatrix} \succeq 0 \right\}.$$

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**Figure:** Affine slice of the conical hull of  $v_3 : [0, 1] \rightarrow \mathbb{R}^4$ , for  $v_3(t) = (1, t, t^2, t^3)$ .

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- Main theorem:  $|A| - 1$  steps required for  $M_k(A)$  to fill-out  $M(A)$ .

# Cones of Moments of Step Functions

**Recall:** Given  $A = \{a_1, a_2, \dots, a_n\} \subset \mathbb{Z}_{\geq 0}$  and  $k \in \mathbb{N}$ , we define

$$M_k(A) = \overline{\left\{ \left( \int_0^1 x^a f(x) dx \right)_{a \in A} : f \in S_k \right\}} \subset \mathbb{R}^n$$
$$M(A) = \bigcup_{k \in \mathbb{N}} M_k(A) \subset \mathbb{R}^n.$$

**An analogous structure to  $\mathcal{M}_d$ :**

- $M(A)$  is the conical hull of  $v_A(t) = (t^a)_{a \in A}$  for  $t \in [0, 1]$ .
- $M(A)$  is dual to the cone of polynomials supported on  $A$ , nonnegative on  $[0, 1]$ .
- Main theorem:  $|A| - 1$  steps required for  $M_k(A)$  to fill-out  $M(A)$ .
- $M(A)$  as a projected spectrahedron.

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If  $\ell$  defines a supporting hyperplane of  $M(A)$  at  $m$ , meaning  $\ell(m) = 0$ , then  $\mu$  admits a representation supported on a subset of the roots of  $p(x)$  in  $[0, 1]$ .



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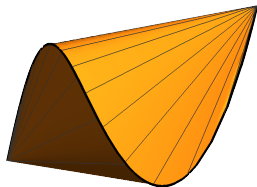


Figure: Affine slice of  $M(A)$  in  $\mathbb{R}^3$ .



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- Denote  $\mathcal{C}_{n,k}$  the collection of coalescence vectors arising from step functions of at most  $k$  steps.

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Theorem (Rosen, Bhaskar, Roch, Song, 2018)

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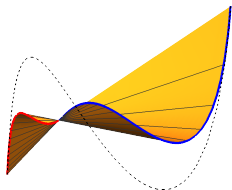
## Connection to the Coalescence Manifold

Let  $A = \{0, 2, 5, 9\}$ , in which case  $\mathcal{C}_{5,k} = M_k(A)$

**Figure:** The sets  $M_1(A)$ ,  $M_2(A)$ ,  $M_3(A)$  in  $\{m_0 = 1\}$  for  $A = \{0, 2, 5, 9\}$ .

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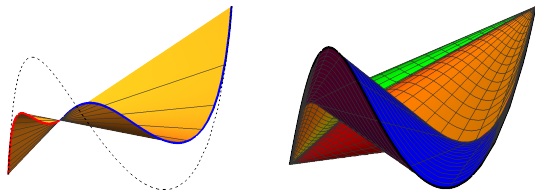


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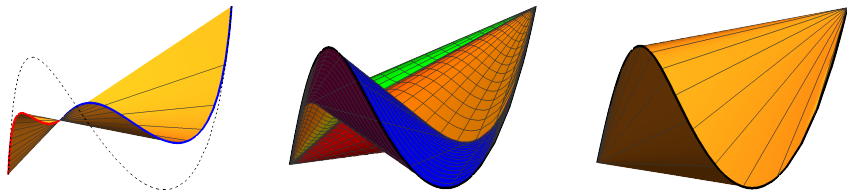


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$$\begin{aligned} \min_{\lambda, m_0, \dots, m_9} \quad & \lambda \quad \text{such that} \quad m_0 + m_2 + m_5 + m_9 = 1, \\ & H_1(m) \succeq 0, \quad H_2(m) \succeq 0, \quad \text{and} \end{aligned}$$

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$$\begin{pmatrix} \lambda & m_0 - a & m_2 - b & m_5 - c & m_9 - d \\ m_0 - a & 1 & 0 & 0 & 0 \\ m_2 - b & 0 & 1 & 0 & 0 \\ m_5 - c & 0 & 0 & 1 & 0 \\ m_9 - d & 0 & 0 & 0 & 1 \end{pmatrix} \succeq 0.$$

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- $R = \{x \in [0, 1] : p(x) = 0\}$
- The support of  $\mu$  is a subset of  $R$

$$\mu = \sum_{r \in R} w_r \delta_r \quad m = \sum_{r \in R} w_r v_A(r) \quad \text{for some } w_r \in \mathbb{R}_{\geq 0}.$$

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- Given any  $\mathbf{m} \in M(A)$ , there exists a  $\lambda \geq 0$  such that  $\mathbf{m} - \lambda \mathbf{c}$  is on the boundary of  $M(A)$ . If  $\mathbf{m} - \lambda \mathbf{c}$  belongs to  $M_k(A)$ , then so does  $\mathbf{m}$ .

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Theorem (Rosen, **S.**, Vinzant, '20)

*Every  $A$ -moment vector of a monotone density function is the limit of  $A$ -moments of monotone step functions with  $\leq k$  breakpoints if and only if  $k \geq \lfloor n/2 \rfloor$ .*

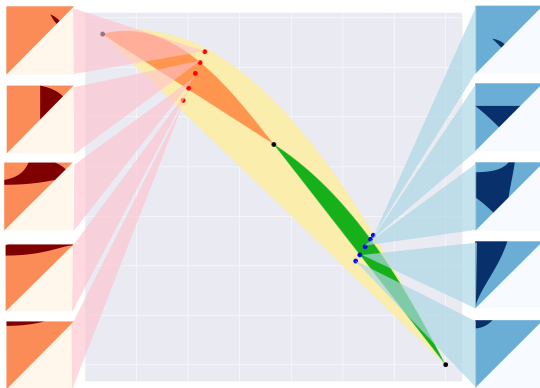
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**Figure:**  $\mathcal{C}_4 = M(\{0, 2, 5\})$  and fibers of select points, as subsets of the  $(s_1, s_2)$ -simplex.

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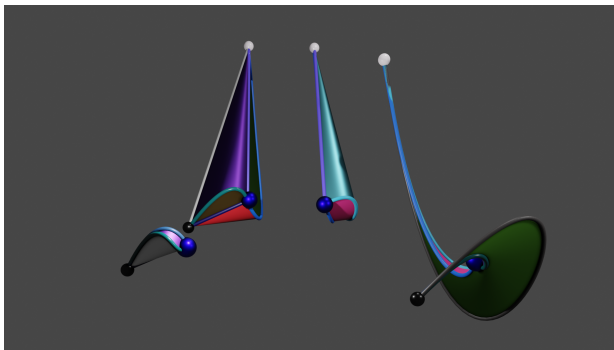


Figure: Algebraic boundaries in  $M_2(\{0, 2, 5, 9\})$ .



# References



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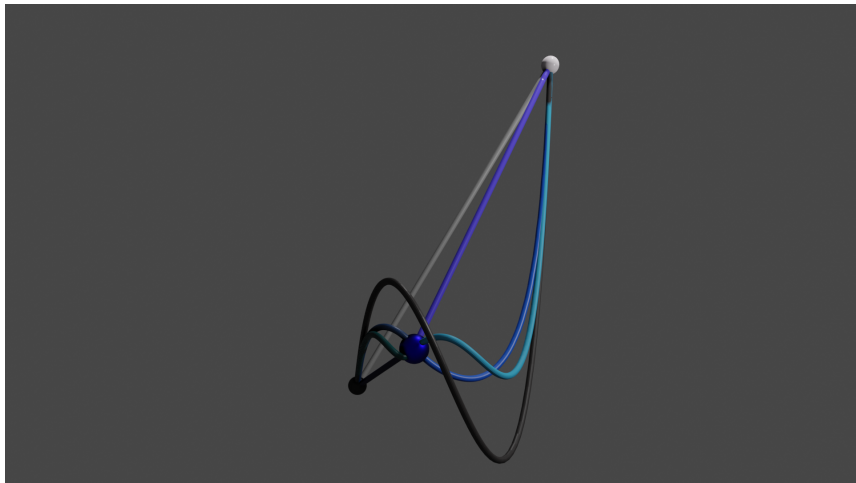


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# Skeleton of $\mathcal{C}_{5,2}$



## Boundary Structure of $M(\{0, 2, 5, 9\})$

Figure: Images of 3-dimensional faces of  $\mathcal{C}_{5,2}$ .

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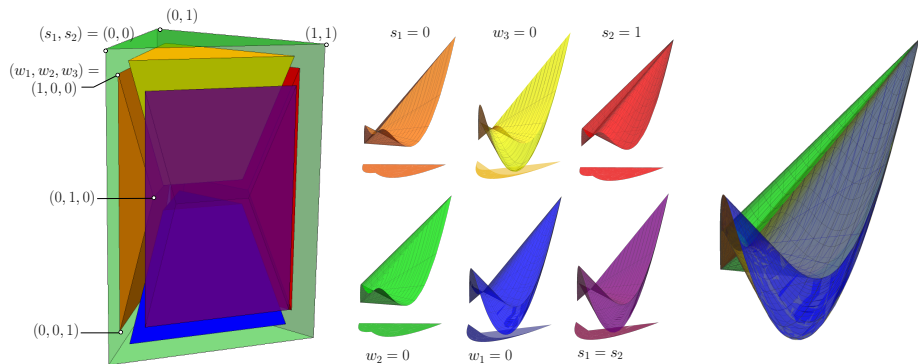


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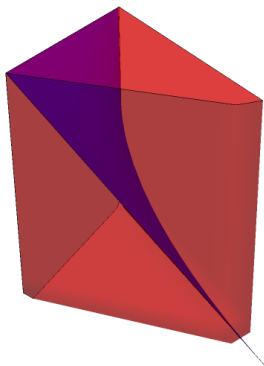
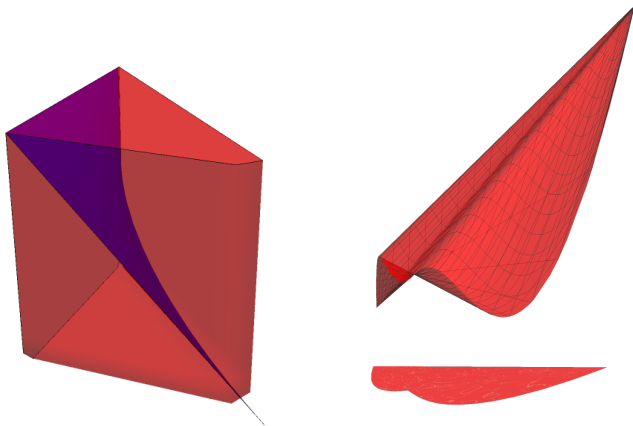


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