Contents

Preface **xiii**

I Coming to Grips with Sage **1**

1 First Steps **3**
1.1 The Sage Program . . . 3
1.1.1 A Tool for Mathematics . . . 3
1.2 Sage as a Calculator . . . 7
1.2.1 First Computations . . . 7
1.2.2 Elementary Functions and Usual Constants . . . 10
1.2.3 Online Help and Automatic Completion . . . 11
1.2.4 Python Variables . . . 12
1.2.5 Symbolic Variables . . . 13
1.2.6 First Graphics . . . 15

2 Analysis and Algebra **17**
2.1 Symbolic Expressions and Simplification . . . 17
2.1.1 Symbolic Expressions . . . 17
2.1.2 Transforming Expressions . . . 18
2.1.3 Usual Mathematical Functions . . . 20
2.1.4 Assumptions . . . 21
2.1.5 Some Pitfalls . . . 22
2.2 Equations . . . 23
2.2.1 Explicit Solving . . . 23
2.2.2 Equations with No Explicit Solution . . . 26
2.3 Analysis . . . 27
2.3.1 Sums . . . 27
2.3.2 Limits . . . 28
2.3.3 Sequences . . . 28
2.3.4 Power Series Expansions . . . 30
2.3.5 Series . . . 31
2.3.6 Derivatives . . . 32
2.3.7 Partial Derivatives . . . 33
2.3.8 Integrals . . . 33
2.4 Basic Linear Algebra . . . 35
2.4.1 Solving Linear Systems . . . 35

2.4.2 Vector Computations . . . 35
2.4.3 Matrix Computations . . . 36
2.4.4 Reduction of a Square Matrix . . . 37

3 Programming and Data Structures 39
3.1 Syntax . . . 39
3.1.1 General Syntax . . . 39
3.1.2 Function Calls . . . 41
3.1.3 More about Variables . . . 41
3.2 Algorithmics . . . 42
3.2.1 Loops . . . 42
3.2.2 Conditionals . . . 49
3.2.3 Procedures and Functions . . . 50
3.2.4 Example: Fast Exponentiation . . . 53
3.2.5 Input and Output . . . 56
3.3 Lists and Other Data Structures . . . 57
3.3.1 List Creation and Access . . . 57
3.3.2 Global List Operations . . . 59
3.3.3 Main Methods on Lists . . . 63
3.3.4 Examples of List Manipulations . . . 65
3.3.5 Character Strings . . . 66
3.3.6 Shared or Duplicated Data Structures . . . 67
3.3.7 Mutable and Immutable Data Structures . . . 68
3.3.8 Finite Sets . . . 69
3.3.9 Dictionaries . . . 70

4 Graphics 73
4.1 2D Graphics . . . 73
4.1.1 Graphical Representation of a Function . . . 73
4.1.2 Parametric Curve . . . 76
4.1.3 Curve in Polar Coordinates . . . 76
4.1.4 Curve Defined by an Implicit Equation . . . 77
4.1.5 Data Plot . . . 77
4.1.6 Displaying Solutions of Differential Equations . . . 80
4.1.7 Evolute of a Curve . . . 86
4.2 3D Graphics . . . 88

5 Computational Domains 93
5.1 Sage Is Object Oriented . . . 93
5.1.1 Objects, Classes, and Methods . . . 93
5.1.2 Objects and Polymorphism . . . 95
5.1.3 Introspection . . . 96
5.2 Elements, Parents, Categories . . . 97
5.2.1 Elements and Parents . . . 97
5.2.2 Constructions . . . 98
5.2.3 Further Reading: Categories . . . 99

5.3 Domains with a Normal Form . . . 99
5.3.1 Elementary Domains . . . 101
5.3.2 Compound Domains . . . 105
5.4 Expressions vs Computational Domains . . . 107
5.4.1 Symbolic Expressions as a Computational Domain . . . 107
5.4.2 Examples: Polynomials and Normal Forms . . . 107
5.4.3 Example: Polynomial Factorization . . . 108
5.4.4 Synthesis . . . 110

II Algebra and Symbolic Computation 111

6 Finite Fields and Number Theory 113
6.1 Finite Fields and Rings . . . 113
6.1.1 The Ring of Integers Modulo n . . . 113
6.1.2 Finite Fields . . . 115
6.1.3 Rational Reconstruction . . . 116
6.1.4 The Chinese Remainder Theorem . . . 117
6.2 Primality . . . 118
6.3 Factorization and Discrete Logarithms . . . 121
6.4 Applications . . . 122
6.4.1 The Constant δ . . . 122
6.4.2 Computation of a Multiple Integral . . . 123

7 Polynomials 125
7.1 Polynomial Rings . . . 126
7.1.1 Introduction . . . 126
7.1.2 Building Polynomial Rings . . . 126
7.1.3 Polynomials . . . 128
7.2 Euclidean Arithmetic . . . 132
7.2.1 Divisibility . . . 132
7.2.2 Ideals and Quotients . . . 134
7.3 Factorization and Roots . . . 135
7.3.1 Factorization . . . 135
7.3.2 Root Finding . . . 137
7.3.3 Resultant . . . 138
7.3.4 Galois Group . . . 140
7.4 Rational Functions . . . 140
7.4.1 Construction and Basic Properties . . . 140
7.4.2 Partial Fraction Decomposition . . . 141
7.4.3 Rational Reconstruction . . . 142
7.5 Formal Power Series . . . 145
7.5.1 Operations on Truncated Power Series . . . 146
7.5.2 Solutions of an Equation: Series Expansions . . . 147
7.5.3 Lazy Power Series . . . 148
7.6 Computer Representation of Polynomials . . . 149

8 Linear Algebra **153**
8.1 Elementary Constructs and Manipulations 153
8.1.1 Spaces of Vectors and Matrices 153
8.1.2 Vector and Matrix Construction 155
8.1.3 Basic Manipulations and Arithmetic on Matrices 156
8.1.4 Basic Operations on Matrices 158
8.2 Matrix Computations 158
8.2.1 Gaussian Elimination, Echelon Form 159
8.2.2 Linear System Solving, Image and Nullspace Basis . . . 166
8.2.3 Eigenvalues, Jordan Form, and Similarity Transformation 167

9 Polynomial Systems **177**
9.1 Polynomials in Several Variables 177
9.1.1 The Rings $A[x_1, \ldots, x_n]$ 177
9.1.2 Polynomials 179
9.1.3 Basic Operations 180
9.1.4 Arithmetic 181
9.2 Polynomial Systems and Ideals 182
9.2.1 A First Example 182
9.2.2 What Does Solving Mean? 185
9.2.3 Ideals and Systems 185
9.2.4 Elimination 190
9.2.5 Zero-Dimensional Systems 196
9.3 Gröbner Bases 200
9.3.1 Monomial Orders 201
9.3.2 Division by a Family of Polynomials 202
9.3.3 Gröbner Bases 203
9.3.4 Gröbner Basis Properties 206
9.3.5 Computations 209

10 Differential Equations and Recurrences **213**
10.1 Differential Equations 213
10.1.1 Introduction 213
10.1.2 First-Order Ordinary Differential Equations 214
10.1.3 Second-Order Equations 221
10.1.4 The Laplace Transform 223
10.1.5 Systems of Linear Differential Equations 224
10.2 Recurrence Relations 226
10.2.1 Recurrences $u_{n+1} = f(u_n)$ 226
10.2.2 Linear Recurrences with Rational Coefficients 229
10.2.3 Non-Homogeneous Linear Recurrence Relations 229

III Numerical Computation **231**

11 Floating-Point Numbers **233**
11.1 Introduction . . . 233
11.1.1 Definition . . . 233
11.1.2 Properties and Examples . . . 234
11.1.3 Standardization . . . 234
11.2 The Floating-Point Numbers . . . 235
11.2.1 Which Kind of Floating-Point Numbers to Choose? . . . 236
11.3 Properties of Floating-Point Numbers . . . 237
11.3.1 These Sets Are Full of Gaps . . . 237
11.3.2 Rounding . . . 238
11.3.3 Some Properties . . . 238
11.3.4 Complex Floating-Point Numbers . . . 243
11.3.5 Methods . . . 244
11.4 Interval and Ball Arithmetic . . . 244
11.4.1 Implementation in Sage . . . 245
11.4.2 Computing with Real Intervals and Real Balls . . . 248
11.4.3 Some Examples of Applications . . . 249
11.4.4 Complex Intervals and Complex Balls . . . 251
11.4.5 Usage and Limitations . . . 252
11.4.6 Interval Arithmetic Is Used by Sage . . . 252
11.5 Conclusion . . . 252

12 Non-Linear Equations **255**
12.1 Algebraic Equations . . . 255
12.1.1 The Method `Polynomial.roots()` . . . 255
12.1.2 Representation of Numbers . . . 256
12.1.3 The Fundamental Theorem of Algebra . . . 257
12.1.4 Distribution of the Roots . . . 257
12.1.5 Solvability in Radicals . . . 258
12.1.6 The Method `Expression.roots()` . . . 260
12.2 Numerical Solution . . . 261
12.2.1 Location of Solutions of Algebraic Equations . . . 262
12.2.2 Iterative Approximation Methods . . . 263

13 Numerical Linear Algebra **277**
13.1 Inexact Computations . . . 277
13.1.1 Matrix Norms and Condition Number . . . 278
13.2 Dense Matrices . . . 281
13.2.1 Solving Linear Systems . . . 281
13.2.2 Direct Resolution . . . 281
13.2.3 The LU Decomposition . . . 282
13.2.4 The Cholesky Decomposition . . . 283
13.2.5 The QR Decomposition . . . 284
13.2.6 Singular Value Decomposition . . . 284
13.2.7 Application to Least Squares . . . 285

13.2.8 Eigenvalues, Eigenvectors . . . 288
13.2.9 Polynomial Curve Fitting: The Devil Is Back . . . 293
13.2.10 Implementation and Efficiency . . . 296
13.3 Sparse Matrices . . . 297
13.3.1 Where Do Sparse Systems Come From? . . . 297
13.3.2 Sparse Matrices in Sage . . . 298
13.3.3 Solving Linear Systems . . . 298
13.3.4 Eigenvalues, Eigenvectors . . . 300
13.3.5 More Thoughts on Solving Large Non-Linear Systems . . . 301

14 Numerical Integration **303**
14.1 Numerical Integration . . . 303
14.1.1 Available Integration Functions . . . 309
14.1.2 Multiple Integrals . . . 315
14.2 Solving Differential Equations . . . 316
14.2.1 An Example . . . 317
14.2.2 Available Functions . . . 319

IV Combinatorics **323**

15 Enumeration and Combinatorics **325**
15.1 Initial Examples . . . 326
15.1.1 Poker and Probability . . . 326
15.1.2 Enumeration of Trees Using Generating Functions . . . 328
15.2 Common Enumerated Sets . . . 334
15.2.1 First Example: Subsets of a Set . . . 334
15.2.2 Integer Partitions . . . 336
15.2.3 Some Other Finite Enumerated Sets . . . 338
15.2.4 Set Comprehension and Iterators . . . 341
15.3 Constructions . . . 347
15.4 Generic Algorithms . . . 349
15.4.1 Lexicographic Generation of Lists of Integers . . . 349
15.4.2 Integer Points in Polytopes . . . 351
15.4.3 Species, Decomposable Combinatorial Classes . . . 351
15.4.4 Objects up to Isomorphism . . . 353

16 Graph Theory **361**
16.1 Constructing Graphs . . . 361
16.1.1 Starting from Scratch . . . 361
16.1.2 Available Constructors . . . 363
16.1.3 Disjoint Unions . . . 366
16.1.4 Graph Visualization . . . 367
16.2 Methods of the `Graph` Class . . . 370
16.2.1 Modification of Graph Structure . . . 370
16.2.2 Operators . . . 371
16.2.3 Graph Traversal and Distances . . . 372

16.2.4 Flows, Connectivity, Matching . . . 373
16.2.5 NP-Complete Problems . . . 374
16.2.6 Recognition and Testing of Properties . . . 375
16.3 Graphs in Action . . . 377
16.3.1 Greedy Vertex Coloring of a Graph . . . 377
16.3.2 Generating Graphs under Constraints . . . 379
16.3.3 Find a Large Independent Set . . . 380
16.3.4 Find an Induced Subgraph in a Random Graph . . . 381
16.4 Some Problems Solved Using Graphs . . . 383
16.4.1 A Quiz from the French Journal "Le Monde 2" . . . 383
16.4.2 Task Assignment . . . 384
16.4.3 Plan a Tournament . . . 385

17 Linear Programming 387
17.1 Definition . . . 387
17.2 Integer Programming . . . 388
17.3 In Practice . . . 388
17.3.1 The `MixedIntegerLinearProgram` Class . . . 388
17.3.2 Variables . . . 389
17.3.3 Infeasible or Unbounded Problems . . . 390
17.4 First Applications in Combinatorics . . . 391
17.4.1 Knapsack . . . 391
17.4.2 Matching . . . 392
17.4.3 Flow . . . 393
17.5 Generating Constraints and Application . . . 395

Appendix: Answers to Exercises 401
1 First Steps . . . 401
2 Analysis and Algebra . . . 401
4 Graphics . . . 409
5 Computational Domains . . . 413
6 Finite Fields and Number Theory . . . 414
7 Polynomials . . . 419
8 Linear Algebra . . . 423
9 Polynomial Systems . . . 425
10 Differential Equations and Recurrences . . . 428
11 Floating-Point Numbers . . . 429
12 Non-Linear Equations . . . 433
13 Numerical Linear Algebra . . . 435
14 Numerical Integration . . . 436
15 Enumeration and Combinatorics . . . 438
16 Graph Theory . . . 444
17 Linear Programming . . . 445

Bibliography 447

Index 451