Thick Triangulations

Jean-Daniel Boissonnat Geometrica, INRIA http://www-sop.inria.fr/geometrica

Winter School, University of Nice Sophia Antipolis January 26-30, 2015

Some optimality properties of Delaunay triangulations

Among all possible triangulations of \mathcal{P} , $Del(\mathcal{P})$

(2d) maximizes the smallest angle [Lawson]

- (2d) Linear interpolation of $\{(p_i, f(p_i))\}$ that minimizes [Rippa] $R(T) = \sum_i \int_{T_i} \left(\left(\frac{\partial \phi_i}{\partial x} \right)^2 + \left(\frac{\partial \phi_i}{\partial y} \right)^2 \right) dx dy \qquad \text{(Dirichlet energy)}$ $\phi_i = \text{linear interpolation of the } f(p_j) \text{ over triangle } T_i \in T$
- Image in the maximal smallest ball enclosing a simplex)

 $\dot{c}_t = d_t'$



Some optimality properties of Delaunay triangulations

Among all possible triangulations of \mathcal{P} , $Del(\mathcal{P})$

- (2d) maximizes the smallest angle
 [Lawson]
- **2** (2d) Linear interpolation of $\{(p_i, f(p_i))\}$ that minimizes [Rippa]

$$R(T) = \sum_{i} \int_{T_{i}} \left(\left(\frac{\partial \phi_{i}}{\partial x} \right)^{2} + \left(\frac{\partial \phi_{i}}{\partial y} \right)^{2} \right) dx dy$$
(Dirichlet energy)
$$\phi_{i} = \text{linear interpolation of the } f(p_{i}) \text{ over triangle } T_{i} \in T$$

iminimizes the radius of the maximal smallest ball enclosing a simplex)

 $\dot{c}_t = c'_t$



Some optimality properties of Delaunay triangulations

Among all possible triangulations of \mathcal{P} , $Del(\mathcal{P})$

- (2d) maximizes the smallest angle [Lawson]
- **2** (2d) Linear interpolation of $\{(p_i, f(p_i))\}$ that minimizes [Rippa]

$$\begin{split} R(T) &= \sum_{i} \int_{T_{i}} \left(\left(\frac{\partial \phi_{i}}{\partial x} \right)^{2} + \left(\frac{\partial \phi_{i}}{\partial y} \right)^{2} \right) dx \, dy \qquad \text{(Dirichlet energy)} \\ \phi_{i} &= \text{linear interpolation of the } f(p_{i}) \text{ over triangle } T_{i} \in T \end{split}$$

Image in the maximal smallest ball enclosing a simplex)





[Rajan]

Optimizing the angular vector (d = 2)

Angular vector of a triangulation $T(\mathcal{P})$

ang
$$(T(\mathcal{P})) = (\alpha_1, \ldots, \alpha_{3t}), \quad \alpha_1 \leq \ldots \leq \alpha_{3t}$$

Optimality Any triangulation of a given point set \mathcal{P} whose angular vector is maximal (for the lexicographic order) is a Delaunay triangulation of \mathcal{P}

Good for matrix conditioning in FE methods

Local characterization of Delaunay complexes



Pair of regular simplices

$$\sigma_2(q_1) \ge 0$$
 and $\sigma_1(q_2) \ge 0$

$$\Leftrightarrow \hat{c}_1 \in h_{\sigma_2}^+$$
 and $\hat{c}_2 \in h_{\sigma_1}^+$

Theorem A triangulation T(P) such that all pairs of simplexes are regular is a Delaunay triangulation Del(P)

Proof The PL function whose graph *G* is obtained by lifting the triangles is locally convex and has a convex support

$$\Rightarrow \quad G = \operatorname{conv}^{-}(\hat{Q}) \quad \Rightarrow \quad T(Q) = \operatorname{Del}(Q)$$

Local characterization of Delaunay complexes



Pair of regular simplices

$$\sigma_2(q_1) \ge 0$$
 and $\sigma_1(q_2) \ge 0$

$$\Leftrightarrow \hat{c}_1 \in h_{\sigma_2}^+$$
 and $\hat{c}_2 \in h_{\sigma_1}^+$

Theorem A triangulation T(P) such that all pairs of simplexes are regular is a Delaunay triangulation Del(P)

Proof The PL function whose graph G is obtained by lifting the triangles is locally convex and has a convex support

$$\Rightarrow \quad G = \operatorname{conv}^{-}(\hat{Q}) \quad \Rightarrow \quad T(Q) = \operatorname{Del}(Q)$$

Local characterization of Delaunay complexes



Pair of regular simplices

$$\sigma_2(q_1) \ge 0$$
 and $\sigma_1(q_2) \ge 0$

$$\Leftrightarrow \hat{c}_1 \in h_{\sigma_2}^+$$
 and $\hat{c}_2 \in h_{\sigma_1}^+$

Theorem A triangulation T(P) such that all pairs of simplexes are regular is a Delaunay triangulation Del(P)

Proof The PL function whose graph *G* is obtained by lifting the triangles is locally convex and has a convex support

$$\Rightarrow \quad G = \operatorname{conv}^{-}(\hat{Q}) \quad \Rightarrow \quad T(Q) = \operatorname{Del}(Q)$$

Winter School 4

Constructive proof using flips



While \exists a non regular pair (t_3, t_4)

/* $t_3 \cup t_4$ is convex */

replace (t_3, t_4) by (t_1, t_2)

 $\begin{array}{l} \mbox{Regularize} \Leftrightarrow \mbox{improve ang} \left(T(\mathcal{P})\right) \\ \mbox{ang} \left(t_1, t_2\right) \geq \mbox{ang} \left(t_3, t_4\right) \\ a_1 = a_3 + a_4, \ d_2 = d_3 + d_4, \\ c_1 \geq d_3, \ b_1 \geq d_4, \ b_2 \geq a_4, \ c_2 \geq a_3 \end{array}$

- ► The algorithm terminates since the number of triangulations of P is finite and ang(T(P)) cannot decrease
- The obtained triangulation is a Delaunay triangulation of P since all its edges are regular

Constructive proof using flips



While \exists a non regular pair (t_3, t_4)

/* $t_3 \cup t_4$ is convex */

replace (t_3, t_4) by (t_1, t_2)

Regularize \Leftrightarrow improve ang $(T(\mathcal{P}))$ ang $(t_1, t_2) \ge$ ang (t_3, t_4) $a_1 = a_3 + a_4, d_2 = d_3 + d_4,$ $c_1 \ge d_3, b_1 \ge d_4, b_2 \ge a_4, c_2 \ge a_3$

- ► The algorithm terminates since the number of triangulations of P is finite and ang(T(P)) cannot decrease
- ► The obtained triangulation is a Delaunay triangulation of P since all its edges are regular

Constructive proof using flips



While \exists a non regular pair (t_3, t_4)

/* $t_3 \cup t_4$ is convex */

replace (t_3, t_4) by (t_1, t_2)

Regularize \Leftrightarrow improve ang $(T(\mathcal{P}))$ ang $(t_1, t_2) \ge$ ang (t_3, t_4) $a_1 = a_3 + a_4, d_2 = d_3 + d_4,$ $c_1 \ge d_3, b_1 \ge d_4, b_2 \ge a_4, c_2 \ge a_3$

- ► The algorithm terminates since the number of triangulations of P is finite and ang(T(P)) cannot decrease
- The obtained triangulation is a Delaunay triangulation of P since all its edges are regular

Flat simplices may exist in higher dimensional DT



- Each square face can be circumscribed by an empty sphere
- This remains true if the grid points are slightly perturbed therefore creating flat tetrahedra

The long quest for thick triangulations

Differential Topology

Differential Geometry

Geometric Function Theory

[Cairns], [Whitehead], [Whitney], [Munkres]

[Cheeger et al.]

[Peltonen], [Saucan]

Simplex quality

Altitudes



) If σ_q , the face opposite q in σ is protected, The *altitude* of q in σ is

$$D(q,\sigma) = d(q, \operatorname{aff}(\sigma_q)),$$

where σ_q is the face opposite q.

Definition (Thickness

[Cairns, Whitney, Whitehead et al.]

The *thickness* of a *j*-simplex σ with diameter $\Delta(\sigma)$ is

$$\Theta(\sigma) = \begin{cases} 1 & \text{if } j = 0\\ \min_{p \in \sigma} \frac{D(p, \sigma)}{j \Delta(\sigma)} & \text{otherwise.} \end{cases}$$

Simplex quality

Altitudes



 $\begin{array}{l} D(q,\sigma) & \text{If } \sigma_q, \text{ the face opposite } q \text{ in } \sigma \text{ is} \\ \swarrow & \text{protected, The altitude of } q \text{ in } \sigma \text{ is} \end{array}$

$$D(q,\sigma) = d(q, \operatorname{aff}(\sigma_q)),$$

where σ_q is the face opposite q.

Definition (Thickness

[Cairns, Whitney, Whitehead et al.])

The *thickness* of a *j*-simplex σ with diameter $\Delta(\sigma)$ is

$$\Theta(\sigma) = \begin{cases} 1 & \text{if } j = 0 \\ \min_{p \in \sigma} \frac{D(p,\sigma)}{j\Delta(\sigma)} & \text{otherwise.} \end{cases}$$

Protection



 δ -protection We say that a Delaunay simplex $\sigma \subset L$ is δ -protected if

$$||c_{\sigma} - q|| > ||c_{\sigma} - p|| + \delta \quad \forall p \in \sigma \text{ and } \forall q \in L \setminus \sigma.$$

Protection implies thickness

Let P be a $(\varepsilon, \overline{\eta})$ -net, i.e.

• $\forall x \in \Omega$, $d(x, P) \leq \varepsilon$

•
$$\forall p, q \in P$$
, $||p-q|| \ge \bar{\eta}\varepsilon$

if all *d*-simplices of Del(P) are $\overline{\delta}\varepsilon$ -protected, then the thickness of all Delaunay simplices (of all dimensions) is lower bounded

$$\Theta(\sigma) > \Theta_0 = \frac{\overline{\delta}(\overline{\eta} + \overline{\delta})}{8d}$$

(except possibly near the boundary of conv(P))

Protection implies thickness

Proof : Case 1



$$\begin{split} \sigma \ d\text{-simplex of } \mathrm{Del}(P) \\ \sigma &= q * \tau \qquad \sigma' \supset \tau \quad \land \quad q \not\in \sigma' \\ H &= \mathrm{aff}(\tau) \\ q^* \in B' \quad \Rightarrow \quad \|qq^*\| > \delta \end{split}$$

Fig in plane cc'qc and c' are on the same side of H

Protection implies thickness

Proof : Case 2



Fig in plane cc'q*H* separates *c* and *c'*

 σ *d*-simplex of Del(*P*) $\sigma = q * \tau \qquad \sigma' \supset \tau \land q \not\in \sigma'$ $H = \operatorname{aff}(\tau)$ $\gamma = \angle qab, \quad \alpha = \angle qac, \quad \beta = \angle cab$ wlog $\gamma > \angle aba$ $\gamma = \alpha + \beta \ge \frac{\pi}{2}$ (otherwise easy) $\cos \alpha = \frac{\|a-q\|}{2r} \geq \frac{\delta}{2c}$ $\cos\beta = \frac{\|a-b\|}{2\pi} > \frac{\eta}{2\pi}$ $\|qq^*\| = \|aq\| \sin \gamma > \delta \sin \gamma$ $> \frac{\delta}{4\epsilon} (\eta + \delta)$ $\Delta(\sigma) < 2\varepsilon$

The Lovász Local Lemma Motivation

Given: A set of (bad) events $A_1, ..., A_N$, each happens with $proba(A_i) \le p < 1$

Question : what is the probability that none of the events occur?

The case of independent events

$$\operatorname{proba}(\neg A_1 \wedge \ldots \wedge \neg A_N) \ge (1-p)^N > 0$$

What if we allow a limited amount of dependency among the events?

Winter School 4

The Lovász Local Lemma Motivation

Given: A set of (bad) events $A_1, ..., A_N$, each happens with $proba(A_i) \le p < 1$

Question : what is the probability that none of the events occur?

The case of independent events

$$\operatorname{proba}(\neg A_1 \wedge \ldots \wedge \neg A_N) \ge (1-p)^N > 0$$

What if we allow a limited amount of dependency among the events?

Winter School 4

The Lovász Local Lemma Motivation

Given: A set of (bad) events $A_1, ..., A_N$, each happens with $proba(A_i) \le p < 1$

Question : what is the probability that none of the events occur?

The case of independent events

$$\operatorname{proba}(\neg A_1 \wedge \ldots \wedge \neg A_N) \ge (1-p)^N > 0$$

What if we allow a limited amount of dependency among the events?

Winter School 4

Thick Triangulations

Under the assumptions

2 A_i depends of $\leq \Gamma$ other events A_j

3 proba
$$(A_i) \le \frac{1}{e(\Gamma+1)}$$
 $e = 2.718...$

then

$$\text{proba}(\neg A_1 \land \ldots \land \neg A_N) > 0$$

Moser and Tardos' constructive proof of the LLL [2010]

 \mathcal{P} a finite set of mutually independent random variables \mathcal{A} a finite set of events that are determined by the values of $S \subseteq \mathcal{P}$ Two events are independent iff they share no variable

Algorithm

for all $P \in \mathcal{P}$ do $v_P \leftarrow$ a random evaluation of P; while $\exists A \in \mathcal{A} : A$ happens when $(P = v_P, P \in \mathcal{P})$ do pick an arbitrary happening event $A \in \mathcal{A}$; for all $P \in \text{variables}(A)$ do $v_P \leftarrow$ a new random evaluation of P;

return $(v_P)_{P \in \mathcal{P}}$

Moser and Tardos' constructive proof of the LLL [2010]

 \mathcal{P} a finite set of mutually independent random variables

 ${\mathcal A}$ a finite set of events that are determined by the values of ${\it S}\subseteq {\mathcal P}$

Two events are independent iff they share no variable

Algorithm

for all $P \in \mathcal{P}$ do $v_P \leftarrow$ a random evaluation of P;

while $\exists A \in \mathcal{A} : A$ happens when $(P = v_P, P \in \mathcal{P})$ do

pick an arbitrary happening event $A \in A$;

for all $P \in \text{variables}(A)$ do $v_P \leftarrow$ a new random evaluation of P;

return $(v_P)_{P \in \mathcal{P}}$;

Moser and Tardos' theorem

if

2 A_i depends of $\leq \Gamma$ other events A_j

(a) $\operatorname{proba}(A_i) \le \frac{1}{e(\Gamma+1)}$ e = 2.718...

then \exists an assignment of values to the variables \mathcal{P} such that no event in \mathcal{A} happens

The randomized algorithm resamples an event $A \in A$ at most expected times before it finds such an evaluation

The expected total number of resampling steps is at most

 $\frac{N}{\Gamma}$

- Read the beautiful (rather simple) proof of Moser & Tardos
- Learn about the parallel and the derandomized versions
- Listen to a talk by Aravind Srinivasan on further extensions https://video.ias.edu/csdm/2014/0407-AravindSrinivasan

Protecting Delaunay simplices via perturbation

Picking regions : pick p' in $B(p, \rho)$ Hyp. $\rho \leq \frac{\eta}{4} \ (\leq \frac{1}{2})$

Sampling parameters of a perturbed point set

If P is an $(\varepsilon, \overline{\eta})$ -net, P' is an $(\varepsilon', \overline{\eta}')$ -net, where

$$arepsilon' = arepsilon(1+ar
ho)$$
 and $ar\eta' = rac{ar\eta - 2ar
ho}{1+ar
ho} \geq rac{ar\eta}{3}$

Notation : $\bar{x} = \frac{x}{\varepsilon}$

Protecting Delaunay simplices via perturbation

Picking regions : pick p' in $B(p, \rho)$ Hyp. $\rho \leq \frac{\eta}{4} \ (\leq \frac{1}{2})$

Sampling parameters of a perturbed point set

If P is an $(\varepsilon, \overline{\eta})$ -net, P' is an $(\varepsilon', \overline{\eta}')$ -net, where

$$arepsilon' = arepsilon(1+ar
ho)$$
 and $ar\eta' = rac{ar\eta - 2ar
ho}{1+ar
ho} \geq rac{ar\eta}{3}$

Notation : $\bar{x} = \frac{x}{\varepsilon}$

The LLL framework

Random variables : P' a set of random points $\{p', p' \in B(p, \rho), p \in \mathsf{P}\}$

Event: $\exists \phi' = (\sigma', p')$ (Bad configuration) σ' is a d simplex with $R_{\sigma'} \leq \varepsilon + \rho$ $p' \in Z_{\delta}(\sigma')$ $Z_{\delta}(\sigma') = B(c_{\sigma'}, R_{\sigma'} + \delta) \setminus B(c_{\sigma'}, R_{\sigma'})$

Algorithm

Input: P, ρ , δ

while an event $\phi' = (\sigma', p')$ occurs do

resample the points of ϕ'

```
update Del(P')
```

```
Output: P' and Del(P')
```

The LLL framework

Random variables : P' a set of random points $\{p', p' \in B(p, \rho), p \in \mathsf{P}\}$

Event: $\exists \phi' = (\sigma', p')$ (Bad configuration) σ' is a d simplex with $R_{\sigma'} \leq \varepsilon + \rho$ $p' \in Z_{\delta}(\sigma')$ $Z_{\delta}(\sigma') = B(c_{\sigma'}, R_{\sigma'} + \delta) \setminus B(c_{\sigma'}, R_{\sigma'})$

Algorithm

Input: P, ρ , δ

while an event $\phi' = (\sigma', p')$ occurs do

resample the points of ϕ'

```
update Del(P')
```

```
Output: P' and Del(P')
```

Lemma : An event is independent of all but at most Γ other bad events where Γ depends on $\bar{\eta}$, $\bar{\rho}$, $\bar{\delta}$ and d

Proof :

• Let $\phi' = (\sigma', p')$ be a bad configuration.

 $\forall p' \in \phi', \quad \|p' - c_{\sigma'}\| \le R_{\sigma'} + \delta = R = \varepsilon + \rho + \delta = \varepsilon \left(1 + \bar{\rho} + \bar{\delta}\right)$

• the number of events that may not be independent from an event (σ', p') is at most the number of subsets of (d + 1) points in $B(c_{\sigma'}, 3R)$.

• Since P' is η '-sparse,

$$\Gamma = \left(\frac{3R + \frac{\eta'}{2}}{\frac{\eta'}{2}}\right)^{d(d+2)}$$

Lemma : An event is independent of all but at most Γ other bad events where Γ depends on $\bar{\eta}$, $\bar{\rho}$, $\bar{\delta}$ and d

Proof :

• Let $\phi' = (\sigma', p')$ be a bad configuration.

 $\forall p' \in \phi', \quad \|p' - c_{\sigma'}\| \le R_{\sigma'} + \delta = R = \varepsilon + \rho + \delta = \varepsilon \left(1 + \bar{\rho} + \bar{\delta}\right)$

• the number of events that may not be independent from an event (σ', p') is at most the number of subsets of (d + 1) points in $B(c_{\sigma'}, 3R)$.

• Since P' is η '-sparse,

$$\Gamma = \left(\frac{3R + \frac{\eta'}{2}}{\frac{\eta'}{2}}\right)^{d(d+2)}$$

Lemma : An event is independent of all but at most Γ other bad events where Γ depends on $\bar{\eta}$, $\bar{\rho}$, $\bar{\delta}$ and d

Proof :

• Let $\phi' = (\sigma', p')$ be a bad configuration.

 $\forall p' \in \phi', \quad \|p' - c_{\sigma'}\| \le R_{\sigma'} + \delta = R = \varepsilon + \rho + \delta = \varepsilon \left(1 + \bar{\rho} + \bar{\delta}\right)$

• the number of events that may not be independent from an event (σ', p') is at most the number of subsets of (d + 1) points in $B(c_{\sigma'}, 3R)$.

• Since P' is η '-sparse,

$$\Gamma = \left(\frac{3R + \frac{\eta'}{2}}{\frac{\eta'}{2}}\right)^{d(d+2)}$$

Lemma : An event is independent of all but at most Γ other bad events where Γ depends on $\bar{\eta}$, $\bar{\rho}$, $\bar{\delta}$ and d

Proof :

• Let $\phi' = (\sigma', p')$ be a bad configuration.

 $\forall p' \in \phi', \quad \|p' - c_{\sigma'}\| \le R_{\sigma'} + \delta = R = \varepsilon + \rho + \delta = \varepsilon \left(1 + \bar{\rho} + \bar{\delta}\right)$

- the number of events that may not be independent from an event (σ', p') is at most the number of subsets of (d + 1) points in $B(c_{\sigma'}, 3R)$.
- Since P' is η '-sparse,

$$\Gamma = \left(\frac{3R + \frac{\eta'}{2}}{\frac{\eta'}{2}}\right)^{d(d+2)}$$

Winter School 4

Bounding $proba(\sigma, p)$ be a bad configuration



S(c, R) a hypersphere of \mathbb{R}^d

$$T_{\delta} = B(c, R + \delta) \setminus B(c, R)$$

 B_{ρ} any *d*-ball of radius $\rho < R$

$$\operatorname{vol}_d(T_\delta \cap B_\rho) \leq U_{d-1} \left(\frac{\pi}{2}\rho\right)^{d-1} \delta,$$

 $ext{proba}(p' \in Z_{\delta}(\sigma')) \leq arpi = rac{U_{d-1}}{U_d} rac{2}{\pi} rac{\delta}{
ho} < rac{2^{d+1} \delta}{\pi \,
ho}$

Bounding $proba(\sigma, p)$ be a bad configuration



S(c, R) a hypersphere of \mathbb{R}^d

$$T_{\delta} = B(c, R + \delta) \setminus B(c, R)$$

 B_{ρ} any *d*-ball of radius $\rho < R$

$$\operatorname{vol}_d(T_\delta \cap B_\rho) \leq U_{d-1} \left(\frac{\pi}{2}\rho\right)^{d-1} \delta,$$

$$\operatorname{proba}(p' \in Z_{\delta}(\sigma')) \leq \varpi = \frac{U_{d-1}}{U_d} \frac{2}{\pi} \frac{\delta}{\rho} < \frac{2^{d+1} \delta}{\pi \rho}$$

 $\Sigma(p')$: number of *d*-simplices that can possibly make a bad configuration with $p' \in P'$ for some perturbed set P'

$$R = \varepsilon + \rho + \delta$$
$$\sum_{p' \in P'} \Sigma(p') \le n \times |P' \cap B(p', 2R)| \le N = n \left(\frac{2R + \frac{\eta'}{2}}{\frac{\eta'}{2}}\right)^{d(d+1)}$$

Main result

Under condition

$$\frac{2^{d+1}e}{\pi}\left(\Gamma+1\right)\delta\leq\rho\leq\frac{\eta}{4}$$

the algorithm terminates.

Guarantees on the output

- $d_H(P, P') \leq \rho$
- the *d*-simplices of Del(P') are δ -protected
- and therefore have a positive thickness

Main result

Under condition

$$\frac{2^{d+1}e}{\pi}\left(\Gamma+1\right)\delta\leq\rho\leq\frac{\eta}{4}$$

the algorithm terminates.

Guarantees on the output

•
$$d_H(P, P') \leq \rho$$

- the *d*-simplices of Del(P') are δ -protected
- and therefore have a positive thickness

Complexity of the algorithm

• The number of resamplings executed by the algorithm is at most

 $N/\Gamma \leq C n$

where *C* depends on $\bar{\eta}$, $\bar{\rho}$, $\bar{\delta}$ and *d*

- Each resampling consists in perturbing O(1) points
- Updating the Delaunay triangulation after each resampling takes *O*(1) time
- The expected complexity is linear in the number of points