

**Global Optimization for Polynomial Programming
Problems Using m -homogeneous
Polynomial Homotopies**

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Polynomial programming using multi-homogeneous polynomial continuation

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Abstract

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A polynomial programming problem is a nonlinear programming problem where the objective function, inequality constraints and equality constraints all consist of polynomial functions. The necessary optimality conditions for such a problem can be formulated as a polynomial system of equations, among whose zeros the global optimum must lie. This note applies the theory of *multi-homogeneous* (also called *m-homogeneous*) polynomials and recent homotopy algorithms to the polynomial system formulation of the necessary optimality conditions, significantly reducing the work of a naive homotopy approach. The *m-homogeneous* homotopy approach, providing the global optimum, is practical for small problems. For example, the geometric modeling problem of finding the distance between two polynomial surfaces is a polynomial programming problem. The theory is illustrated in the last section by this geometric modeling problem and a prototype structural design problem.

Keywords: Global optimization; globally convergent; homotopy algorithm; *m-homogeneous*; multi-homogeneous; parallel optimization; polynomial continuation; polynomial program.

0. Notation

Let E^n denote n -dimensional real Euclidean space, C^n denote n -dimensional complex Euclidean space, $E^{m \times n}$ the set of real $m \times n$ matrices, and $C^{m \times n}$ the set of complex $m \times n$

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matrices. Lower case Greek letters will be real or complex scalars or scalar-valued functions, and Roman letters will generally denote vectors and vector-valued functions. x_i denotes the i th component of the vector x , and for a matrix A , A_{ij} denotes the i, j entry, $A_{.j}$ denotes the j th column, and $A_{i.}$ denotes the i th row. The Jacobian matrix of a function $f(x)$ is written $\nabla f(x)$.

1. Introduction

Consider the general nonlinear programming problem

$$\begin{aligned} \min \quad & \theta(x), \\ \text{subject to} \quad & g(x) \leq 0, h(x) = 0, \end{aligned} \quad (1)$$

where $\theta: E^n \rightarrow E$, $g: E^n \rightarrow E^p$ and $h: E^n \rightarrow E^q$ are polynomial functions. Precisely, each component of θ , g and h has the form

$$\sum_{k=1}^{n_i} \alpha_{ik} \prod_{j=1}^n x_j^{d_{ijk}},$$

where the α_{ik} are real and the d_{ijk} are nonnegative integers. Such a problem will be called a *polynomial programming problem* [1].

By adding slack variables, the inequality constraints

$$g_k(x) \leq 0$$

can be converted to equality constraints

$$g_k(x) + y_k^2 = 0.$$

Henceforth, assume that all the constraints are equality constraints, so that (1) becomes

$$\begin{aligned} \min \quad & \theta(x), \\ \text{subject to} \quad & h(x) = 0. \end{aligned} \quad (2)$$

The Lagrange Multiplier Theorem says that if \bar{x} is a locally optimal solution for (2) and rank $\nabla h(\bar{x}) = q$, then $\exists \bar{r} \in E^q$ such that

$$\nabla \theta(\bar{x}) + \bar{r}^t \nabla h(\bar{x}) = 0, \quad h(\bar{x}) = 0. \quad (3)$$

Since θ and h are polynomial functions, so are $\nabla \theta$ and ∇h . Thus (3) is a polynomial system of $n + q$ equations in the $n + q$ unknowns x and r . So the *polynomial programming problem* (1) reduces to the *polynomial system of equations* (3).

Polynomial continuation [2,5,8] provides a globally convergent homotopy algorithm guaranteed to find *all* the solutions of (3), and thus the global optimum of (1). In [9,10], homotopy methods are used to solve optimization problems, but only for *local* (not *global*) optimization. In [3,4] traditional polynomial continuation is used to solve the global polynomial programming problem. In this paper, the more efficient multi-homogeneous theory is applied. The next section updates traditional polynomial continuation theory to the multi-homogeneous context. Section 3 develops a standard multi-homogeneous formulation of (3), and Section 4 illustrates the theory with several examples.

2. Multi-homogeneous polynomial continuation

Polynomial continuation is a numerical method for computing all the geometrically isolated solutions to polynomial systems. Let $f(z) = 0$ denote a system of N polynomial equations in N unknowns. The degree of the i th equation is $d_i = \max_k \sum_{j=1}^N d_{ijk}$ and

$$\text{td} = \prod_{i=1}^N d_i$$

is the *total degree* of the system. Traditional polynomial continuation computes the full list of geometrically isolated solutions to $f(z) = 0$ by numerically tracking td paths in the space $C^N \times [0, 1]$. See, for example, [2,5,8].

Although this method works quite well when td is relatively small, the computational cost for larger systems can be prohibitive. A recent advance in polynomial continuation, the m -homogeneous approach of Morgan and Sommese [6], reduces the number of paths that must be tracked in many cases. (We use m -homogeneous and multi-homogeneous interchangeably.) By partitioning the variables to create an m -homogeneous structure, we can solve the system tracking only the *Bezout number* of paths. (The terminology " m -homogeneous" and "Bezout number" were first coined in [6].) Frequently, we can arrange for the Bezout number to be smaller than the total degree. The mechanics of numerically tracking the paths are essentially the same as for the traditional method. Here, we describe how to create an m -homogeneous structure and find the Bezout number. In [6], the method and its theory are more fully developed. See [7] for a tutorial overview with illustrative applications from the kinematics of mechanisms.

We create an m -homogeneous structure for $f(z)$ by partitioning the variables z_1, z_2, \dots, z_N into m nonempty sets. It will be simpler for the exposition if we re-index with double subscripts. Thus

$$\{z_1, \dots, z_N\} = \bigcup_{j=1}^m \{z_{1,j}, \dots, z_{k_j,j}\},$$

where $\sum_{j=1}^m k_j = N$. Now create homogeneous variables $z_{0,j}$ for $j = 1, \dots, m$ and define

$$Z_j = \{z_{0,j}, z_{1,j}, \dots, z_{k_j,j}\},$$

for $j = 1$ to m . Then evoke the substitution $z_{i,j} \leftarrow z_{i,j}/z_{0,j}$ for $i = 1, \dots, k_j$ and $j = 1, \dots, m$, generating a system $f' = 0$ of N equations in $N + m$ unknowns (after clearing the denominators of powers of the $z_{0,j}$). This f' is called m -homogeneous because the variables are partitioned into m collections Z_1, \dots, Z_m , so that f' is homogeneous as a system in the variables of any one of the collections. We take $d_{j,l}$ to denote the j th degree of the l th polynomial; that is, with all variables held fixed except those in Z_j , f'_l has homogeneous degree $d_{j,l}$. Polynomial f'_l is said to have *type* $= (d_{1,l}, \dots, d_{m,l})$.

The *Bezout number* d of an m -homogeneous polynomial system is given by

$$d = \text{Coef} \left[D, \prod_{j=1}^m \phi_j^{k_j} \right], \quad (4)$$

where

$$D = \prod_{i=1}^n \sum_{j=1}^m d_{j,i} \phi_j, \quad (5)$$

i.e., d is the coefficient of the $\prod_{j=1}^m \phi_j^{k_j}$ term of D . Frequently, an m -homogenization of f for $m > 1$ has a (much) smaller Bezout number than the $m = 1$ case, where d equals the total degree of f . There are several fully worked out examples in [6,7].

Example 1. Consider the following system:

$$\begin{aligned} z_1 z_2 z_3 z_4 + 1 = 0, & \quad z_1 z_3 + z_2 z_4 + z_1 z_4 = 0, \\ 4z_1 z_3 z_4 - 2z_2 z_3 z_4 + 1 = 0, & \quad z_1 + z_2 = 0. \end{aligned} \quad (6)$$

By grouping the variables of (6) into different sets, we create different m -homogeneous structures and Bezout numbers. Normally, we would want to solve such a system with the m -homogeneous structure that gives the smallest Bezout number. For each grouping of variables, we will form the combinatorial product D defined in (5), and then pick out the distinguished coefficient that gives the Bezout number d , as in the following examples.

Example 1.1. Group variables as: $\{z_1, z_2\} \cup \{z_3, z_4\}$. $m = 2$, so there are two homogeneous variables, z_{01} and z_{02} . For example, the 2-homogenized third equation becomes $4z_1 z_3 z_4 - 2z_2 z_3 z_4 + z_{01} z_{02}^2 = 0$. The types of the equations are (2, 2), (1, 1), (1, 2), (1, 0); these become the integer coefficients of the two symbols ϕ_1 and ϕ_2 ($m = 2$) in the polynomial (5). Then, $D = (2\phi_1 + 2\phi_2)(\phi_1 + \phi_2)(\phi_1 + 2\phi_2)(\phi_1 + 0\phi_2)$ and $d = \text{Coef}[D, \phi_1^2 \phi_2^2] = 10$.

Example 1.2. Group variables as: $\{z_1, z_2\} \cup \{z_3\} \cup \{z_4\}$. Then, $D = (2\phi_1 + \phi_2 + \phi_3)(\phi_1 + \phi_2 + \phi_3)^2(\phi_1 + 0\phi_2 + 0\phi_3)$ and $d = \text{Coef}[D, \phi_1^2 \phi_2 \phi_3] = 8$.

Example 1.3. Group variables as: $\{z_1\} \cup \{z_2\} \cup \{z_3, z_4\}$. Then, $D = (\phi_1 + \phi_2 + 2\phi_3)^2(\phi_1 + \phi_2 + \phi_3)(\phi_1 + \phi_2 + 0\phi_3)$ and $d = \text{Coef}[D, \phi_1 \phi_2 \phi_3^2] = 16$.

We see that Example 1.2 gives the smallest Bezout number. Thus, while the 1-homogeneous (traditional) polynomial continuation yields a 24-path homotopy (i.e., the total degree), we can (easily) find a 3-homogeneous 8-path homotopy. Such a savings in computer work (i.e., by a factor of $\frac{1}{3}$) can be significant in some applications.

To summarize: given a system of N polynomial equations in N unknowns, the traditional constructions from polynomial continuation require tracking the total-degree number of paths in order to compute the complete list of geometrically isolated solutions. The purpose of the m -homogeneous approach is to reduce the number of paths needed to solve the problem, thereby realizing a savings in computational work. The m -homogeneous method is begun by partitioning the variables into sets. Then (4) yields the Bezout number, the associated number of paths to be tracked. A different partitioning of the variables yields a different Bezout number, and there is no known systematic way to find the partitioning that yields the smallest Bezout number, aside from exhaustive search.

3. A multi-homogeneous homotopy formulation of the polynomial programming problem

This section gives a partitioning of the variables of the polynomial programming problem and presents a simple formula for the associated Bezout number. It should be noted that for any particular problem, additional savings can often be obtained by customizing the m -homogeneous partitioning to the problem. Specific examples are given in the next section.

Partition the variables into two sets S_1 and S_2 , where

$$S_1 = \{x_1, x_2, \dots, x_n\} \quad \text{and} \quad S_2 = \{r_1, r_2, \dots, r_q\},$$

corresponding to a 2-homogeneous structure.

Consider the i th Lagrangian equation

$$(\nabla_x L)_i = \nabla \theta_i + \sum_{j=1}^q r_j \nabla h_{j,i},$$

where $L(x, r) = \theta(x) + r^t h(x)$ is the Lagrangian function for (2) and

$$\nabla h_{j,i} = \frac{\partial h_j}{\partial x_i}.$$

Define, for $i = 1, \dots, n$,

$$\delta_i^{\nabla \theta} = \begin{cases} -1, & \text{if } \nabla \theta_i \equiv 0, \\ \deg(\nabla \theta_i), & \text{otherwise,} \end{cases}$$

and

$$\delta_i^{\nabla h} = \begin{cases} -1, & \text{if } \nabla h_{j,i} \equiv 0 \text{ for } j = 1, \dots, q, \\ \max\{\deg(\nabla h_{j,i}) \mid j = 1, \dots, q\}, & \text{otherwise.} \end{cases}$$

By re-ordering the indices of the x_i if necessary, there is a nonnegative integer $q_0 \leq q$ so that $\delta_i^{\nabla h} = -1$ for $i = 1, \dots, q_0$, and $\delta_i^{\nabla h} \neq -1$ for $i = q_0 + 1, \dots, q$. Take $q_0 = 0$ if no $\delta_i^{\nabla h} = -1$. By the definition of q_0 , note that x_1, x_2, \dots, x_{q_0} are the variables that do not appear in h and x_{q_0+1}, \dots, x_n are the ones that do.

Define

$$\delta_i = \max\{\delta_i^{\nabla \theta}, \delta_i^{\nabla h}\}, \quad \text{for } i = 1, \dots, n,$$

and

$$\delta_i^h = \deg(h_i), \quad \text{for } i = 1, \dots, q.$$

Assume (without loss of generality) that $\delta_i \neq -1$, $\delta_i^h \neq 0$, and, if $\delta_i^{\nabla \theta} = 0$, then $\delta_i^{\nabla h} \neq -1$, for any i .

We can now generate the Bezout number. The type of the i th Lagrangian equation is $(\delta_i, 1)$ if $i > q_0$ and $(\delta_i, 0)$ if $i \leq q_0$. The type of the i th constraint equation is $(\delta_i^h, 0)$. Then D from (5) is defined from these types as

$$D = \prod_{i=1}^q \delta_i^h \phi_1 \prod_{i=1}^{q_0} \delta_i \phi_1 \prod_{i=q_0+1}^n (\delta_i \phi_1 + \phi_2),$$

where the second factor is omitted if $q_0 = 0$, and ϕ_1 and ϕ_2 correspond to S_1 and S_2 , respectively. Then the Bezout number is given by

$$d = \text{Coef}[D, \phi_1^n \phi_2^q].$$

Note that we will consider only the case $q < n$. If $q > n$, then either the constraint set cannot be satisfied or it can be reduced by omitting redundant equations. If $q = n$, then either the constraint set can be solved as an independent system or it can be reduced by omitting redundant equations. The usual condition that $\text{rank } \nabla h(\bar{x}) = q$ rules out these redundant cases. We see that

$$d = \prod_{i=1}^q \delta_i^h \prod_{i=1}^{q_0} \delta_i \text{Coef}[D', \phi_1^{n-q_0-q} \phi_2^q],$$

where

$$D' = \prod_{i=q_0+1}^n (\delta_i \phi_1 + \phi_2),$$

and, by some simple combinatorial observations, we conclude that

$$d = \prod_{i=1}^q \delta_i^h \prod_{i=1}^{q_0} \delta_i \sum_{q_0+1 \leq i_1 < i_2 < \dots < i_{n-q_0-q} \leq n} \delta_{i_1} \delta_{i_2} \dots \delta_{i_{n-q_0-q}}. \quad (7)$$

By comparison, the total degree is

$$\text{td} = \prod_{i=1}^q \delta_i^h \prod_{i=1}^n \max\{\delta_i^{\nabla h}, \delta_i^{\nabla h} + 1\}.$$

For example, if $q = n - 1$ (e.g., the number of constraints is one less than the number of variables) and $q_0 = 0$, then we get

$$d = \prod_{i=1}^q \delta_i^h \sum_{i=1}^n \delta_i.$$

Another case of interest occurs when the objective function and constraints are all quadratics. For simplicity, assume each variable occurs in at least one constraint raised to the second power. (The resulting Bezout number will be an upper bound for the other quadratic cases.) Then $q_0 = 0$ and $\delta_i^{\nabla h} = 1$ for all i . It follows that

$$d = 2^q \sum_{i \leq i_1 < \dots < i_{n-q} \leq n} 1 = 2^q \binom{n}{n-q} = 2^q \binom{n}{q}. \quad (8)$$

Compare this to the generally much larger total degree in this case:

$$\text{td} = 2^{q+n}.$$

4. Examples

This section presents two specific examples. The first is a realistic "small" problem that arises in geometric modeling. The second is a prototype structural design problem.

4.1. Geometric modeling problem

Let P_1 and P_2 be two polynomial surfaces in E^3 . The problem is to compute the distance between P_1 and P_2 , defined to be the length of the smallest line segment connecting them. Assuming that

$$P_i = \{z \in E^3 \mid h_i(z) = 0\},$$

where h_i is a d_i th-degree polynomial, the problem becomes

$$\begin{aligned} \min \quad & \theta(x, y) = \|x - y\|^2, \\ \text{subject to} \quad & h_1(x) = 0, h_2(y) = 0. \end{aligned}$$

The necessary conditions (3) in this case are

$$\begin{aligned} \nabla_{(x,y)} L(x, y, r) = & 2[x_1 - y_1, x_2 - y_2, x_3 - y_3, -(x_1 - y_1), -(x_2 - y_2), -(x_3 - y_3)] \\ & + r_1[\nabla h_{1,1}, \nabla h_{1,2}, \nabla h_{1,3}, 0, 0, 0] + r_2[0, 0, 0, \nabla h_{2,4}, \nabla h_{2,5}, \nabla h_{2,6}], \\ h_1(x) = & 0, \quad h_2(y) = 0. \end{aligned}$$

Here $n = 6$, $q = 2$, and $\delta_i^{\nabla h} = 1$ for $i = 1, \dots, 6$. Then

$$\begin{aligned} \delta_i^{\nabla h} = & \begin{cases} -1, & \text{if } \nabla h_{1,i} \equiv 0, \\ \deg(\nabla h_{1,i}), & \text{otherwise,} \end{cases} \quad \text{for } i = 1, \dots, 3, \\ \delta_i^{\nabla h} = & \begin{cases} -1, & \text{if } \nabla h_{2,i} \equiv 0, \\ \deg(\nabla h_{2,i}), & \text{otherwise,} \end{cases} \quad \text{for } i = 4, \dots, 6, \\ \delta_i = & \max\{1, \delta_i^{\nabla h}\}, \quad \text{for } i = 1, \dots, 6, \end{aligned}$$

and

$$\delta_i^h = d_i, \quad \text{for } i = 1, 2.$$

For the special case $q_0 = 0$, (7) gives

$$d = \delta_1^h \delta_2^h \sum_{1 \leq i_1 < i_2 < i_3 < i_4 \leq 6} \delta_{i_1} \delta_{i_2} \delta_{i_3} \delta_{i_4}.$$

If $q_0 = 0$ and h_1 and h_2 are quadratics, then $\delta_i = 1$ for all i , and by (8),

$$d = 4 \binom{6}{2} = 60,$$

while the total degree is $2^8 = 256$.

However, one can do better with a customized m -homogeneous breakdown; namely, partition the variables as

$$\{x_1, x_2, x_3, y_1, y_2, y_3\} \cup \{r_1\} \cup \{r_2\}.$$

Then, for $q_0 = 0$, (5) and (4) become

$$D = \delta_1^h \phi_1 \delta_2^h \phi_1 \prod_{i=1}^3 (\delta_i \phi_1 + \phi_2) \prod_{i=4}^6 (\delta_i \phi_1 + \phi_3)$$

and

$$d = \text{Coef}[D, \phi_1^6 \phi_2 \phi_3].$$

If in addition the h_i are quadratics, then

$$D = 2\phi_1 2\phi_1 (\phi_1 + \phi_2)^3 (\phi_1 + \phi_3)^3$$

and

$$d = \text{Coef}[D, \phi_1^6 \phi_2 \phi_3] = 36.$$

Thus, the customized m -homogeneous structure reduces the Bezout number for the case $q_0 = 0$ and h_i quadratic from 60 to 36.

If, in fact, $q_0 \neq 0$, then further reductions are possible. Consider the case that P_1 is a cylinder and P_2 is a sphere, as follows:

$$h_1(x) = x_2^2 + x_3^2 - 1,$$

$$h_2(y) = y_1^2 + (y_2 - 3)^2 + y_3^2 - 1.$$

The variable x_1 does not appear in the constraint set. Therefore $q_0 = 1$, and

$$D = 2\phi_1 2\phi_1 \phi_1 (\phi_1 + \phi_2)^2 (\phi_1 + \phi_3)^3$$

and

$$d = \text{Coef}[D, \phi_1^6 \phi_2 \phi_3] = 24.$$

Going back to the standard 2-homogeneous Bezout number, (7) yields

$$d = 2^2 1 \binom{6-1}{6-1-2} = 40.$$

Thus, the customized m -homogeneous approach (yielding 24) is better than the general approach (yielding 40), but in either case it is better to exploit $q_0 = 1$ than to use $q_0 = 0$.

4.2. Structural design problem

Let us consider the following prototype structural design problem [10]:

$$\begin{aligned} \min \quad & c_1 x_1 + \cdots + c_{2k} x_{2k}, \\ \text{subject to} \quad & x_{2i-1}^2 + x_{2i}^2 - b_i \leq 0, \quad i = 1, \dots, k, \\ & \sum_{j=1}^{2k} a_{i,j} x_j = 0, \quad i = 1, \dots, s, \end{aligned}$$

where $c_i, b_i > 0$, $a_{i,j}$ are constants and k and s are positive integers with $s \leq 2k$.

Introducing slack variables and our standard notation gives

$$\begin{aligned} n = 3k, \quad q = k + s, \quad q_0 = 0, \\ \theta(x) = c_1 x_1 + \cdots + c_{2k} x_{2k}, \\ h_i(x) = x_{2i-1}^2 + x_{2i}^2 + x_{2k+i}^2 - b_i, \quad i = 1, \dots, k, \\ h_{k+i}(x) = \sum_{j=1}^{2k} a_{i,j} x_j, \quad i = 1, \dots, s, \end{aligned}$$

Table 1
Total degree, standard Bezout number and customized Bezout number for the prototype structural design problem

k	s	Total degree	Standard Bezout	Customized Bezout
4	1	65536	12672	6912
4	2	65536	14784	29376
4	3	65536	12672	94462
4	4	65536	7920	214080
4	5	65536	3520	314880
4	6	65536	1056	293760
4	7	65536	192	161280

and thus

$$(\nabla_x L)_{2i-1} = c_{2i-1} + 2r_i x_{2i-1} + \sum_{l=1}^s r_{k+l} a_{l,2i-1},$$

$$(\nabla_x L)_{2i} = c_{2i} + 2r_i x_{2i} + \sum_{l=1}^s r_{k+l} a_{l,2i},$$

$$(\nabla_x L)_{2k+i} = 2r_i x_{2k+i},$$

for $i = 1, \dots, k$. Then

$$\delta_i^{\nabla\theta} = 0 \text{ or } -1, \quad i = 1, \dots, n, \quad \delta_i^{\nabla h} = 1, \quad i = 1, \dots, n,$$

$$\delta_i = 1, \quad i = 1, \dots, n, \quad \delta_i^h = 2, \quad i = 1, \dots, k, \quad \delta_i^h = 1, \quad i = k+1, \dots, k+s.$$

Thus by (7),

$$d = 2^{k1^s} \sum_{1 \leq i_1 < \dots < i_{2k-s} \leq n} \delta_{i_1} \dots \delta_{i_{2k-s}} = 2^k \binom{3k}{2k-s} = 2^k \binom{3k}{k+s}.$$

(Compare (8).) The total degree, by contrast, is

$$\text{td} = 2^{4k}.$$

d and td are compared in Table 1, where this d is referred to as the "standard Bezout" number.

Sometimes, one can do better with a customized Bezout breakdown. Consider the partitioning of variables:

$$\bigcup_{i=1}^k \{x_{2i-1}, x_{2i}, x_{2k+i}\} \bigcup_{i=1}^k \{r_i\} \cup \{r_{k+1}, \dots, r_{r+s}\}.$$

To compute the combinatorial product D , assign dummy variables $\phi_1, \phi_2, \dots, \phi_k$ to the first k groups, $\phi_{k+1}, \phi_{k+2}, \dots, \phi_{2k}$ to the second k groups, and ϕ_{2k+1} to the last group. Then

$$D = 2^k \phi_1 \dots \phi_k (\phi_1 + \dots + \phi_k)^s \prod_{i=1}^k (\phi_i + \phi_{k+i} + \phi_{2k+1})^2 (\phi_i + \phi_{k+i})$$

and

$$d = \text{Coef} \left[D, \left(\prod_{i=1}^k \phi_i^3 \phi_{k+i} \right) \phi_{2k+1}^s \right].$$

This simplifies to

$$d = 2^k \text{Coef} \left[D', \left(\prod_{i=1}^k \phi_i^2 \phi_{k+i} \right) \phi_{2k+1}^s \right],$$

where

$$D' = \left[\prod_{i=1}^k 3\phi_i^2 \phi_{k+i} + 2\phi_i(\phi_i + 2\phi_{k+i})\phi_{2k+1} + (\phi_i + \phi_{k+i})\phi_{2k+1}^2 \right] (\phi_1 + \dots + \phi_k)^s.$$

Table 1 gives the total degree, standard Bezout number and customized Bezout number for the case $k = 4$. Note that the customized Bezout number is better than the standard Bezout number for $s = 1$ but worse for $s > 1$.

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