

ibex_snippets.cpp

```
#include "ibex.h"

using namespace std;
using namespace ibex;

int main() {
{
    // Example #1
    // -----
    // Basic interval arithmetic
    // > create the interval x=[1,2] and y=[3,4]
    // > calculate the interval sum x+y
    // > calculate interval image of sin(x+1)
    // -----
    Interval x(1,2);
    Interval y(3,4);
    cout << "x+y=" << x+y << endl;
    cout << "sin(x+1)=" << sin(x+1) << endl;
    // -----
}

{
    // Example #2
    // -----
    // Vector/matrix interval arithmetic
    // > create an interval vector x
    // > create an interval matrix M
    // > calculate M*x
    // > calculate M'*x, where M' is the transpose of M
    // -----
    double _x[][2]={{0,1},{0,1},{0,1}};
    IntervalVector x(3,_x);

    double _M[][2]={{0,1},{0,1},{0,1},
                    {0,2},{0,2},{0,2}};
    IntervalMatrix M(3,3,_M);

    cout << "M*x=" << M*x << endl;
    cout << "M'*x=" << M.transpose()*x << endl;
    // -----
}
```

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```
{  
    // Example #3  
    // -----  
    // Mixing real/interval vector/matrices  
    // > calculate the magnitude of an interval matrix (a real matrix)  
    // > calculate the mid-vector of an interval vector (a real vector)  
    // > multiply the latters (floating point arithmetic)  
    // -----  
    double _x[][2]={{0,1},{0,1},{0,1}};  
    IntervalVector x(3,_x);  
    double _M[][2]={{0,1},{0,1},{0,1},  
                    {0,2},{0,2},{0,2}};  
    IntervalMatrix M(3,3,_M);  
    Matrix m2=M.mag();  
    Vector x2=x.mid();  
    cout << m2*x2 << endl;  
    // -----  
}  
  
{  
    // Example #4  
    // -----  
    // Basic "projection"/"backward arithmetic"  
    //  
    // (Contraction of x w.r.t. to f(x)=y)  
    //  
    // > create three intervals x,y and z with z=x+y  
    // > project sin(z)=-1 onto z (contracts z)  
    // > project x+y onto x and y (contracts x and y)  
    // -----  
    Interval x(1,2);  
    Interval y(3,4);  
    Interval z=x+y;  
    cout << "x before =" << x << endl;  
    cout << "y before =" << y << endl;  
    cout << "z before =" << z << endl << endl;  
    proj_sin(-1.0,z);  
    cout << "z after =" << z << endl;  
    proj_add(z,x,y);  
    cout << "x after =" << x << endl;  
    cout << "y after =" << y << endl;
```

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// -----
}

{
    // Example #5
    // -----
    // Example of projection leading to an empty set
    //
    // Same example as Example #3 except that the
    // projection of sin(z)=1 onto z leads to an empty set.
    //
    Interval x(1,2);
    Interval y(3,4);
    Interval z=x+y;
    cout << "x before =" << x << endl;
    cout << "y before =" << y << endl;
    cout << "z before =" << z << endl << endl;
    proj_sin(1.0,z);
    cout << "z after =" << z << endl;
    proj_add(z,x,y);
    cout << "x after =" << x << endl;
    cout << "y after =" << y << endl;
    //
}

{
    // Example #6
    // -----
    // Vector/Matrix projection
    // > create a matrix M centered on the identity
    // > create two 1-column vectors x and y
    // > set artificially one entry of M to a large interval
    // > contract M with respect to M*x=y and observe
    //     that the uncertainty on this entry has been reduced
    //
    double _x[][]={{1,1},{1,1},{1,1}};
    IntervalVector x(3,_x);
    IntervalMatrix M=Matrix::eye(3) +
        Interval(-0.1,0.1)*Matrix::ones(3);
    cout << "x before=" << x << endl;
    cout << "M before=" << M << endl << endl;
    cout << "M*x=" << M*x << endl << endl;
}

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```
M[2][2]=Interval(0.5,1.1);
IntervalVector y=Vector::ones(3);
cout << "M modified=" << M << endl << endl;

proj_mul(y,M,x,1e-04);
cout << "x after=" << x << endl;
cout << "M after=" << M << endl << endl;
// -----
}

{
// Example #7
// -----
// Function definition
//
// > Create the function (x,y)->sin(x+y)
// > Display it
// -----
Variable x("x");
Variable y("y");
Function f(x,y,sin(x+y));
cout << f << endl;
// -----
}

{
// Example #8
// -----
// Function evaluation/projection
//
// > Create the function f:(x,y)->sin(x+y)
// > Evaluate the interval image of f on a box
// > Contract (x,y) w.r.t f(x)=-1.
// -----
Variable x;
Variable y;
Function f(x,y,sin(x+y));

double _box[][2]= {{1,2},{3,4}};
IntervalVector box(2,_box);
cout << "initial box=" << box << endl;
```

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```
cout << "f(box)=" << f.eval(box) << endl;  
f.proj(-1.0,box);  
cout << "box after proj=" << box << endl;  
// -----  
}  
  
{  
// Example #9  
// -----  
// Gradient computation  
//  
// > Create the Euclidian distance function "dist"  
// between two points (xa,ya) and (xb,yb)  
// > Contract xa and ya w.r.t. dist(xa,ya,1,2)=5.0  
// > Display the result (the box enclosing the circle  
// centered on xb=1,yb=2).  
// > Calculate the gradient of the function  
// -----  
Variable xa,xb,ya,yb;  
Function dist(xa,xb,ya,yb, sqrt(sqr(xa-xb)+sqr(ya-yb)));  
  
double init_xy[][2] = { {-10,10}, {1,1},  
                         {-10,10}, {2,2} };  
IntervalVector box(4,init_xy);  
cout << "initial box=" << box << endl;  
  
dist.proj(5.0,box);  
  
cout << "box after proj=" << box << endl;  
  
IntervalVector g(4);  
dist.gradient(box,g);  
cout << "gradient=" << g << endl;  
// -----  
}  
  
{  
// Example #10  
// -----  
// Function with vector variables
```

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// Same example as Example #9 except that the function
// dist has 2 vector arguments a and b instead of 4
// real arguments xa, ya, xb and yb.
// -----
Variable a(2);
Variable b(2);
Function dist(a,b,sqrt(sqr(a[0]-b[0])+sqr(a[1]-b[1])));

double init_xy[][2] = { {-10,10}, {-10,10}, {1,1}, {2,2} };
IntervalVector box(4,init_xy);
dist.proj(5.0,box);
cout << "box after proj=" << box << endl;
// -----
}

{
// Example #11
// -----
// Function composition
//
// > Create the function dist:(a,b)->||a-b||
// > Create the function f: x->(dist(x,(1,2)),
// > Perform the same contraction as in the
//   previous examples
// -----
Variable a(2);
Variable b(2);
Function dist(a,b,sqr(sqr(a[0]-b[0])+sqr(a[1]-b[1])),"dist");

Vector pt(2);
pt[0]=1;
pt[1]=2;

Variable x(2);
Function f(x,dist(x,pt));

double init_xy[][2] = { {-10,10}, {-10,10} };
IntervalVector box(2,init_xy);
f.proj(5.0,box);
cout << "box after proj=" << box << endl;
// -----

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}

{

    // Example #12
    // -----
    // Vector-valued functions, Jacobian matrix
    //
    // > create the function dist:(x,pt)->||x-pt||
    // > create the function f:x->(dist(x,pt1),dist(x,pt2))
    // > perform a contraction w.r.t. f(x)=(sqrt(2)/2,sqrt(2)/2)
    // > calculate the Jacobian matrix of f over the box
    // -----
    Variable x(2, "x");
    Variable pt(2, "p");
    Function dist(x,pt,sqr(x[0]-pt[0])+sqr(x[1]-pt[1])), "dist");

    Vector pt1=Vector::zeros(2);
    Vector pt2=Vector::ones(2);

    Function f(x,Return(dist(x,pt1),dist(x,pt2)));

    cout << f << endl;

    double init_box[][2] = { {-10,10},{-10,10} };
    IntervalVector box(2,init_box);

    IntervalVector d=0.5*sqrt(2)*Vector::ones(2);

    f.proj(d,box);

    cout << "box after proj=" << box << endl;

    box[0]=3;
    box[1]=2;
    IntervalMatrix J(2,2);
    f.jacobian(box,J);
    cout << "J=" << J << endl;
    // -----
}

{

```

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```
// Example #13
// -----
// Contractor
//
// > Create the function  $(x,y) \rightarrow (\| (x,y) \| - d, \| (x,y) - (1,1) \| - d )$ 
// > Create the contractor "projection of  $f=0$ "
//   (i.e., contraction of the input box w.r.t.  $f=0$ )
// > Embed this contractor in a generic fix-point loop
// -----

Variable x("x"),y("y");
double d=0.5*sqrt(2);
Function f(x,y,Return(sqrt(sqr(x)+sqr(y))-d,
                      sqrt(sqr(x-1.0)+sqr(y-1.0))-d));
cout << f << endl;

double init_box[][2] = { {-10,10},{-10,10} };
IntervalVector box(2,init_box);

CtcProj c(f);
c.contract(box);
cout << "box after proj=" << box << endl;

CtcFixPoint fp(c,1e-03);

fp.contract(box);
cout << "box after fixpoint=" << box << endl;
// -----
}

{
// Example #14
// -----
// Combining Projection and Newton Contractor
//
// > Create the projection contractor on the same function
//   as in the last example
// > Contract the initial box x to x'
// > Create the Newton iteration contractor
// > Contract the box x'
// -----
Variable x("x"),y("y");
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double d=1.0;
Function f(x,y,Return(sqrt(sqr(x)+sqr(y))-d,
                      sqrt(sqr(x-1.0)+sqr(y-1.0))-d));
cout << f << endl;

double init_box[][2] = { {0.9,1.1},{-0.1,0.1} };
IntervalVector box(2,init_box);

CtcProj c(f);
c.contract(box);
cout << "box after proj=" << box << endl;

CtcNewton newton(f);
newton.contract(box);
cout << "box after newton=" << box << endl;
// -----
}

{
    // Example #15
    // -----
    // A basic example of Robust Parameter estimation using
    // contractor programming.
    //
    // A point (x,y) has to be localized. We measure
    // 4 distances "bD" from 6 different points (bX,bY).
    // Each measurement bD has an uncertainty [-0.1,0.1]
    // We know there may be at most one outlier.
    //
    // The solution point is: x=6.32193 y=5.49908
    //
    // -----
    int N=6;

    // The measurements (distances and coordinates of the points)
    double bx[]={5.09392,4.51835,0.76443,7.6879,0.823486,1.70958};
    double by[]={0.640775,7.25862,0.417032,8.74453,3.48106,4.42533};
    double bd[]={5.0111,2.5197,7.5308,3.52119,5.85707,4.73568};

    // The corresponding intervals (uncertainty is taken into account)
    Interval bX[N];
    Interval bY[N];
}

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Interval bD[N];

// add uncertainty on measurements
for (int i=0; i<N; i++) {
    bX[i]=bx[i]+Interval(-0.1,0.1);
    bY[i]=by[i]+Interval(-0.1,0.1);
    bD[i]=bd[i]+Interval(-0.1,0.1);
}
// We introduce an outlier
bX[5]+=10;

// declare the distance function
Variable x(2);
Variable px,py;
Function dist(x,px,py,sqrt(sqr(x[0]-px)+sqr(x[1]-py)));

Function f0(x,dist(x,bX[0],bY[0])-bD[0]);
Function f1(x,dist(x,bX[1],bY[1])-bD[1]);
Function f2(x,dist(x,bX[2],bY[2])-bD[2]);
Function f3(x,dist(x,bX[3],bY[3])-bD[3]);
Function f4(x,dist(x,bX[4],bY[4])-bD[4]);
Function f5(x,dist(x,bX[5],bY[5])-bD[5]);

// Declare a projection contractor for each
// function
CtcProj c0(f0);
CtcProj c1(f1);
CtcProj c2(f2);
CtcProj c3(f3);
CtcProj c4(f4);
CtcProj c5(f5);

// The initial box
double _box[][2]={{0,10},{0,10}};
IntervalVector initbox(2,_box);

// Create the array of all the contractors
Array<Ctc> array(c0,c1,c2,c3,c4,c5);
CtcCompo all(array);

IntervalVector box=initbox;
```

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// Create the q-intersection of the N contractors
CtcQInter q(array,5);

// Perform a first contraction
box=initbox;
q.contract(box);
cout << "after q-inter = " << box << endl;

// Make a Fix-point of the q-intersection
CtcFixPoint fix(q);

// Perform a second contraction with
// the fixpoint loop
fix.contract(box);

cout << "after fix+q-inter = " << box << endl;
// -----
}

{
// Example #16
// -----
// Solver (with an hard-coded function)
//
// > Create the function  $(x,y) \rightarrow (\| (x,y) \| - d, \| (x,y) - (1,1) \| - d)$ 
// > Create two contractors w.r.t  $f(x,y)=0$ , one using backward
// arithmetic (CtcProj), the other using interval Newton iteration
// (CtcNewton)
// > Create a round-robin bisection heuristic
// > Create a "stack of boxes" (CellStack), which has the effect of
// performing a depth-first search.
// > Create a solver with the previous objects
// > Run the solver and obtain the solutions
// -----
Variable x,y;
double d=1.0;
Function f(x,y,Return(sqrt(sqr(x)+sqr(y))-d,
                      sqrt(sqr(x-1.0)+sqr(y-1.0))-d));

double init_box[][2] = { {-10,10},{-10,10} };
IntervalVector box(2,init_box);

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```
CtcProj c(f);
CtcNewton newton(f);
RoundRobin rr;
CellStack buff;

Solver s(c,rr,buff,1e-07);

vector<IntervalVector> sols=s.solve(box);

for (int i=0; i<sols.size(); i++)
    cout << "solution n°" << i << "\t" << sols[i] << endl;

cout << "number of cells=" << s.nb_cells << endl;
// -----
}

{
// Example #17
// -----
// Solver (with a function loaded from a file)
//
// Solve a system using interval Newton and constraint
// propagation.
// -----
// Load a system of equations
// -----
System sys("ponts.txt");

// Build contractor #1:
// -----
// A "constraint propagation" loop.
// Each constraint in sys.ctr is an
// equation.
CtcHC4 hc4(sys.ctr,0.1);
hc4.accumulate=true;

// Build contractor #2:
// -----
// An interval Newton iteration
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// for solving f(x)=0 where f is
// a vector-valued function representing
// the system.
CtcNewton newton(sys.f);

// Build the main contractor:
// -----
// A composition of the two previous
// contractors
CtcCompo c(hc4,newton);

// Build the bisection heuristic
// -----
// Round-robin means that the domain
// of each variable is bisected in turn
RoundRobin rr;

// Chose the way the search tree is explored
// -----
// A "CellStack" means a depth-first search.
CellStack buff;

// Build a solver
// -----
// The last parameter (1e-07) is the precision
// required for the solutions
Solver s(c,rr,buff,1e-03);

//s.trace=true;

// Get the solutions
vector<IntervalVector> sols=s.solve(sys.box);

// Display the number of solutions
cout << "number of solutions=" << sols.size() << endl;

// Display the number of boxes (called "cells")
// generated during the search
cout << "number of cells=" << s.nb_cells << endl;
// -----
}

}

```

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