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Monotone Simultaneous Paths Embeddings in $\mathbb{R}^d$

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We study the following problem: Given $k$ paths that share the same labeled vertex set, is there a simultaneous geometric embedding of these paths such that each individual drawing is monotone in some direction? We prove that for any dimension $d \geq 2$, there is a set of $d + 1$ paths that does not admit a monotone simultaneous geometric embedding.

Keywords: graph drawing, point hyperplane duality, high-dimensional space, algorithm

1 Introduction

Monotone drawings and simultaneous embeddings are well studied topics in graph drawing. Monotone drawings, introduced by Angelini et al. (2012a), are planar drawings of connected graphs such that, for every pair of vertices, there is a path between them and a direction such that the path monotonically increases with respect to this direction. Monotone drawings of planar graphs have been studied both in the fixed and in the variable embedding settings and both with straight-line edges and with bends allowed.
along edges; recent papers on these topics include [Angelini et al. (2015); Felsner et al. (2016); Hossain and Rahman (2015); Kindermann et al. (2014)].

The simultaneous (geometric) embedding problem was first described in a paper by [Braß et al. (2007)]. The input is a set of planar graphs that share the same labeled vertex set (but the set of edges differs from one graph to another); the output is a mapping of the vertex set to a point set such that each graph admits a crossing-free drawing with the given mapping. The simultaneous embedding problem has also been studied by restricting/relaxing some geometric requirements; for example, while every pair of planar graphs sharing the same labeled vertex set admits a simultaneous embedding where each edge has at most two bends (see, e.g., [Erten and Kobourov (2005); Giacomo et al. (2015)]), not even a tree and a path always admit a geometric simultaneous embedding (such that the edges are straight-line segments) [Angelini et al. (2012b)]. See the book chapter on simultaneous embeddings by [Blaßius et al. (2013)] for an extensive list of references on the problem and its variants.

In this paper, we combine the two topics of simultaneous embeddings and monotone drawings. Namely, we are interested in computing geometric simultaneous embeddings of paths such that each path is monotone in some direction. Let $V = 1, 2, \ldots, n$ be a labeled set of vertices and let $\Pi = \{\pi_1, \pi_2, \ldots, \pi_k\}$ be a set of $k$ distinct paths each having the same set $V$ of vertices. We want to compute a labeled set of points $P = \{p_1, p_2, \ldots, p_n\}$ such that point $p_i$ represents vertex $i$ and for each path $\pi_j \in \Pi$ ($1 \leq j \leq k$) there exists some direction for which the drawing of $\pi_j$ is monotone.

It is already known that any two paths on the same vertex set admit a monotone simultaneous geometric embedding in 2D, while there exist three paths on the same vertex set for which a simultaneous geometric embedding does not exist even if we drop the monotonicity requirement [Braß et al. (2007)]. An example of three paths that do not have a monotone simultaneous geometric embedding in 2D can also be derived from the paper [Asinowski (2008)], on suballowable sequences. On the other hand, it is immediate to see that in 3D any number of paths sharing the same vertex set admits a simultaneous geometric embedding: namely, by suitably placing the points in generic position (no 4 coplanar), the complete graph has a straight-line crossing-free drawing; however, the drawing of each path may not be monotone. This motivates the following question: given a set of paths sharing the same vertex set, does the set admit a monotone simultaneous geometric embedding in $d$-dimensional space for $d \geq 3$? Proposition 3 provides an easy proof of positive answer when we have $d$ paths or less.

Our main result is that for any dimension $d \geq 2$, there exists a set of $d+1$ paths that does not admit a monotone simultaneous geometric embedding in $d$-dimensional space. Our proof exploits the relationship between monotone simultaneous geometric embeddings in $d$-dimensional space and their corresponding representation in the dual space. Our approach extends to $d$ dimensions the primal-dual technique described in a recent paper by [Aichholzer et al. (2015)] on simultaneous embeddings of upward planar digraphs in 2D. We also discuss how to test whether a given set of paths sharing the same vertex set admits a monotone simultaneous geometric embedding in dimension $d$.

The rest of the paper is organized as follows. After some preliminaries in Section 2 we present in Section 3 our main result on the existence of non-embeddable instances of $d+1$ paths in $d$ dimensions. Testing the simultaneous monotone geometric embeddability of paths in dimension $d$ is studied in Section 4.

### 2 Definitions

Let $\vec v$ be a vector in $\mathbb{R}^d$ and let $G$ be a directed acyclic graph with vertex set $V$. An embedding $\Gamma$ of the vertex set $V$ in $\mathbb{R}^d$ is called $\vec v$-monotone for $G$ if the vectors in $\mathbb{R}^d$ corresponding to oriented edges of $G$...
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have a positive scalar product with \( \hat{v} \).

Let \( V = \{ \hat{v}_1, \ldots, \hat{v}_k \} \) be a set of \( k \) > 1 vectors in \( \mathbb{R}^d \) and let \( G = \{ G_1, G_2, \ldots, G_k \} \) be a set of \( k \) distinct acyclic digraphs on the same vertex set \( V \). A \( V \)-monotone simultaneous embedding of \( G \) in \( \mathbb{R}^d \) is an embedding \( \Gamma \) of \( V \) that is \( \hat{v}_i \)-monotone for \( G_i \) for each value of \( i \). A monotone simultaneous embedding of \( G \) is a \( V \)-monotone simultaneous embedding for some set \( V \) of vectors.

If a graph is a path on \( n \) (labeled) vertices, it can be trivially identified with a permutation of \([1, n]\). We look at the monotone simultaneous embedding problem in the dual space, by mapping points representing vertices to hyperplanes in \( \mathbb{R}^d \). The dual formulation of monotone simultaneous embeddings is as follows (the equivalence of these formulations is shown in the next section). Let \( \Pi = \{ \pi_1, \pi_2, \ldots, \pi_k \} \) be a set of \( k \) permutations of \([1, n]\). A parallel simultaneous embedding of \( \Pi \) in \( \mathbb{R}^d \) is a set of \( n \) hyperplanes \( H_1, H_2, \ldots, H_n \) and \( k \) vertical lines \( L_1, L_2, \ldots, L_k \) such that the set of \( n \) points \( L_j \cap H_{\pi_1(j)}, \ldots, L_j \cap H_{\pi_k(n)} \) is linearly ordered from bottom to top along \( L_j \), for all \( j \) (see Figure 1(a) for a parallel simultaneous embedding and Figure 1(b) for the corresponding dual monotone simultaneous embedding).

In the following, we consider monotone simultaneous embeddings and parallel simultaneous embeddings of paths/permutations in \( \mathbb{R}^d \) with \( d > 0 \) (the case \( d = 0 \) is pointless).

3 The Dual Problem and Non-Existence Results

The first two lemmas establish the duality between monotone simultaneous embeddings and parallel simultaneous embeddings.

**Lemma 1** If a set of \( k \) permutations of \([1, n]\) admits a parallel simultaneous embedding in \( d \) dimensions, it also admits a monotone simultaneous embedding in \( d \) dimensions.

**Proof:** Note first that the lemma holds for \( d = 1 \) because all lines \( L_1, \ldots, L_k \) must be identical in \( \mathbb{R}^1 \) and thus, if \( k \) permutations admit a parallel simultaneous embedding, they are identical. We assume in the following that \( d \geq 2 \).

Consider the following duality between points and hyperplanes, where we denote by \( H^* \) the dual of a non-vertical hyperplane \( H \):

\[
H : x_d = \left( \sum_{i=1}^{d-1} \alpha_i x_i \right) - \alpha_0, \quad H^* = (\alpha_1, \ldots, \alpha_{d-1}, \alpha_0).
\]

This duality maps parallel hyperplanes to points that are vertically aligned (and vice-versa). Let \( (H_i)_{1 \leq i \leq n}, (L_j)_{1 \leq j \leq k} \) be a parallel simultaneous embedding and refer to Figure 1. By definition, line \( L_j \) crosses hyperplanes \( H_1, \ldots, H_n \) in the order \( H_{\pi_1(j)}, H_{\pi_2(j)}, \ldots, H_{\pi_k(n)} \). The intersection points \( L_j \cap H_{\pi_1(j)}, L_j \cap H_{\pi_2(j)}, \ldots, L_j \cap H_{\pi_k(n)} \) are collinear and therefore represent parallel hyperplanes in the dual space. Consider the vector line \( \hat{v}_j \) perpendicular to these hyperplanes and pointing downward. This line crosses them in the order \( (L_j \cap H_{\pi_1(j)})^*, (L_j \cap H_{\pi_2(j)})^*, \ldots, (L_j \cap H_{\pi_k(n)})^* \). Since point \( H_i^* \) lies in hyperplane \( (L_j \cap H_i)^* \), points \( H_i^*, 1 \leq i \leq n \), project on \( \hat{v}_j \) in the order \( H_{\pi_1(j)}^*, H_{\pi_2(j)}^*, \ldots, H_{\pi_k(n)}^* \). Therefore \( (H_i^*)_{1 \leq i \leq n} \) is an embedding such that path \( \pi_j \) is \( \hat{v}_j \)-monotone, for all \( j \).

**Lemma 2** If a set \( (\pi_j)_{1 \leq j \leq k} \) of \( k \) permutations of \([1, n]\) admits a monotone simultaneous embedding in \( d \) dimensions, there is a set \( (\pi_j^*)_{1 \leq j \leq k} \) that admits a parallel simultaneous embedding in \( \mathbb{R}^d \) where, for every \( j \), \( \pi_j^* \) is either equal to \( \pi_j \) or to its reverse.

Fig. 1: Duality between (a) parallel simultaneous embeddings and (b) monotone simultaneous embeddings, for k = 4 permutations π₁, ..., π₄ on n = 4 points in d = 2 dimensions.

**Proof:** The statement is trivial for d = 1 because all permutations π₂, ..., π₄ must then be equal to π₁ or to its reverse. For d ≥ 2, as in the proof of Lemma 1, we consider point-hyperplane duality. Let (pᵢ)₁≤i≤n be an embedding 
\( v_j \)-monotone for \( π_j \), and \( (p_j^*)_{1≤i≤n} \) the corresponding set of dual hyperplanes. Let \( H_j \) be a hyperplane with normal vector \( v_j \), 1 ≤ j ≤ n. Define \( L_j \) to be the vertical line through point \( H_j^* \). By construction, the points \( (L_j \cap p_{π_j(i)}^*) \) appear in order on \( L_j \) for one of the two possible orientations of \( L_j \). In particular, when \( v_j \) points downward, \( L_j \) lists the points \( L_j \cap p_{π_j(i)}^* \) from bottom to top and vice versa.

We now prove results of existence and non-existence of parallel simultaneous embeddings for certain configurations, starting with a very simple result of existence.

**Proposition 3** Any set of d permutations on n vertices admits a monotone simultaneous embedding and a parallel simultaneous embedding in d dimensions.

**Proof:** The idea to construct the monotone simultaneous embedding is to have the path \( π_j \) monotone along the j-th axis of coordinates. This can be trivially achieved using \( p_i = (π^{-1}_1(i), π^{-1}_2(i), ..., π^{-1}_d(i)) \). For the parallel simultaneous embedding we can use for \( H_j \) the hyperplane through the points \( q_{i,j} \) for 0 ≤ j < d with \( q_{i,0} = (0, ..., 0, π^{-1}_d(i)) \) and \( q_{i,j} \) for \( j ≠ 1 \) the point with j-th coordinate 1 and d-th coordinate \( π^{-1}_d(i) \) (and all others zero). Permutation \( π_j \) is realized along the line through the \( q_{i,j} \) for \( j ≠ d \) and along the line through the \( q_{i,0} \) for \( j = d \).

It is interesting to contrast this construction with the difficulty of realizing permutations as line transversals of disjoint convex sets. [Asinowski and Katchalski 2005] show for any \( k < d/2 + 1 \) any family of k
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![Diagram](image)

**Fig. 2:** Non-existence of two-dimensional parallel simultaneous embeddings.

permutations is realizable while for any \( k \geq d/2 + 1 \) there exists a family of \( k \) permutations that cannot be realized in \( \mathbb{R}^d \). In particular there exist 3 permutations not realizable as line transversals of disjoint convex sets in \( \mathbb{R}^3 \).

We now turn our attention to non-existence. For proving that there exist \( k = d + 1 \) permutations that do not admit a parallel simultaneous embedding in \( d \) dimensions, observe that we can consider any generic placement of the \( d \) first lines \( L_j \) since all such placements are equivalent through affine transformations. We then construct permutations for \( n \) big enough that cannot be realized with any placement of \( L_{d+1} \). Similarly, constructing \( k = d + 1 \) permutations that cannot be realized even up to inversion, yields the non-existence of a monotone simultaneous embedding in \( d \) dimensions by Lemma 2. We start with dimension 2, then move to dimension 3 and only then, generalize our results to arbitrary dimension. Observe that 2D results also follow from [Asinowski (2008)](Lemma 1 & Prop. 8), but we still present our proofs as a warm up for higher dimensions.

**Lemma 4** There exists a set of 3 permutations on \( \{0, 1, 2\} \) that does not admit a parallel simultaneous embedding in 2D.

**Proof:** Let \( L_1 \) and \( L_2 \) be two vertical lines, \( H_1 \) and \( H_2 \) two other lines, and let \( \tau_1 = (1, 2) \) and \( \tau_2 = (2, 1) \) be two permutations of \( \{1, 2\} \). As in Figure 2(a), if \( L_1 \) is left of \( L_2 \) and the intersections of \( H_1 \) and \( H_2 \) with \( L_j \) are ordered according to \( \tau_j \), we can deduce that \( H_1 \cap H_2 \) is between \( L_1 \) and \( L_2 \). It follows that a vertical line crossing \( H_1 \) below \( H_2 \) is to the left of that intersection point and thus to the left of \( L_2 \). Similarly, a vertical line crossing \( H_1 \) above \( H_2 \) is to the right of \( L_1 \). If we now consider \( \tau_1 = \tau_2 = (1, 2) \) we have that a vertical line crossing \( H_1 \) above \( H_2 \) is not between \( L_1 \) and \( L_2 \) (Figure 2(b)). Consider now \( \pi_1 = (1, 0, 2), \pi_2 = (2, 1, 0) \) and \( \pi_3 = (0, 2, 1) \). Restricting the permutations to \( \{1, 2\} \) gives that \( L_3 \) must be right of \( L_1 \), restricting to \( \{0, 2\} \) gives that \( L_3 \) must be left of \( L_2 \), and restricting to \( \{0, 1\} \) gives that \( L_3 \) cannot be between \( L_1 \) and \( L_2 \) (Figure 2(c)). We deduce that no placement for \( L_3 \) can realize \( \pi_3 \). Notice that the reverse order \((1, 2, 0)\) can be realized and thus the dual of this construction is not a counterexample to simultaneous monotone embeddings.

**Lemma 5** There exists a set of 3 permutations on 6 vertices that does not admit a monotone simultaneous embedding in 2D.
Proof: Let \( \pi_1 = (f, b, d, e, c, a) \), \( \pi_2 = (d, f, c, b, e, a) \), and \( \pi_3 = (f, a, d, e, c, b) \). The sub-permutations of \( \pi_1, \pi_2 \) and \( \pi_3 \) on \( \{a, b, c\} \) are (by matching \( (a, b, c) \) to \( (0, 1, 2) \)) the 3 permutations that do not admit a parallel simultaneous embedding in the proof of Lemma 4. The same is obtained by reversing only \( \pi_1 \) (resp. \( \pi_2, \pi_3 \)) and considering sub-permutations on \( \{a, c, d\} \) (resp. \( \{b, d, e\}, \{b, f, d\} \)). Other possibilities are symmetric and Lemma 2 yields the result.

Lemma 6 There exists a set of 4 permutations on 5 vertices that does not admit a parallel simultaneous embedding in 3D.

Proof: Similarly as in Lemma 4 we consider 3 points \( \ell_1, \ell_2, \ell_3 \) in general position in the hyperplane \( x_3 = 0 \) and the 3 vertical lines \( L_1, L_2, L_3 \) going through these points. Let \( L \) be a vertical line (candidate position for \( L_4 \)) and \( \ell \) its intersection with \( x_3 = 0 \). We consider the 3 permutations \( \tau_1 = (1, 2, 3), \tau_2 = (2, 3, 1), \tau_3 = (3, 1, 2) \) defining the vertical order of the intersections of \( L_1, L_2, L_3 \) with hyperplanes \( (H_i)_{1 \leq i \leq 3} \). We denote by \( h_{i,j} \) the projection of the line \( H_i \cap H_j, 1 \leq i \neq j \leq 3 \), onto the plane \( x_3 = 0 \). Since the three planes \( H_i, 1 \leq i \leq 3 \) meet in one point, the lines \( h_{1,2}, h_{2,3} \) and \( h_{1,3} \) meet at the projection of that point on the plane \( x_3 = 0 \).

Refer to Figure 3. For \( L \) to cut \( H_2 \) below \( H_1 \), \( \ell \) must be in the half-plane limited by \( h_{1,2} \) and containing \( \ell_2 \), and, similarly, for \( L \) to cut \( H_3 \) below \( H_2 \), \( \ell \) must be in the half-plane limited by \( h_{2,3} \) and containing \( \ell_3 \). Thus, \( \ell \) must be in a wedge with apex \( h_{1,2} \cap h_{2,3} \) (Figure 3(a)). Since \( h_{1,2} \) separates \( \ell_2 \) from \( \ell_1 \) and \( \ell_3 \), and \( h_{2,3} \) separates \( \ell_3 \) from \( \ell_1 \) and \( \ell_2 \), the union of all wedges, for all possible positions of \( h_{1,2} \) and \( h_{2,3} \), is the union, \( R \), of triangle \( \ell_1 \ell_2 \ell_3 \) and the half-plane limited by \( \ell_2 \ell_3 \) and not containing \( \ell_1 \) (Figure 3(b)).

To summarize, if \( \tau_1 = (1, 2, 3), \tau_2 = (2, 3, 1), \tau_3 = (3, 1, 2), \) and \( \tau_4 = (3, 2, 1) \) then \( \ell_4 \) (the intersection point of \( L_4 \) with the hyperplane \( x_3 = 0 \)) must lie in this region \( R \).

Next, we build the permutations \( \pi_1, \pi_2, \pi_3 \) and \( \pi_4 \) by repeating this example as follows: \( \pi_1 = (0, 1, 2, 3, 4), \pi_2 = (2, 3, 4, 0, 1), \pi_3 = (3, 4, 0, 1, 2), \) and \( \pi_4 = (1, 3, 2, 0, 4) \). The restriction of these permutations to \( \{0, 2, 3\} \) yields that \( \ell_4 \) must be in the triangle or in the half-plane limited by \( \ell_2 \ell_3 \) and not containing \( \ell_1 \). The restriction to \( \{1, 2, 3\} \) yields that \( \ell_4 \) must be in the triangle or in the half-plane limited by \( \ell_1 \ell_3 \) and not containing \( \ell_2 \). The restriction to \( \{0, 2, 4\} \) yields that \( \ell_4 \) must be in the triangle or in the half-plane limited by \( \ell_1 \ell_2 \) and not containing \( \ell_3 \). Finally, considering \( \{0, 1\} \) yields that \( \ell_4 \) must be outside the triangle (Figure 3(c)). Thus there is no possibility for placing \( L_4 \).

Lemma 7 There exists a set of 4 permutations on 40 vertices that does not admit a monotone simultaneous embedding in 3D.

Proof: Similarly as in Lemma 5 the idea is to concatenate several versions of the counterexample of the previous lemma to cover all possibilities of reversing permutations. We consider

\[
\begin{align*}
\pi_1 & = (0, 1, 2, 3, 4, 10, 11, 12, 13, 14, 20, 21, 22, 23, 24, 30, 31, 32, 33, 34, 40, 41, 42, 43, 44, 50, 51, 52, 53, 54, 60, 61, 62, 63, 64, 70, 71, 72, 73, 74). \\
\pi_2 & = (2, 3, 4, 0, 1, 12, 13, 14, 10, 11, 22, 23, 24, 20, 21, 32, 33, 34, 30, 31, 41, 40, 44, 43, 42, 51, 50, 54, 53, 52, 61, 60, 64, 63, 62, 71, 70, 74, 73, 72), \\
\pi_3 & = (3, 4, 0, 1, 2, 13, 14, 10, 11, 12, 22, 21, 20, 24, 23, 32, 31, 30, 34, 33, 43, 44, 40, 41, 42, 53, 54, 50, 51, 52, 62, 61, 60, 64, 63, 72, 71, 70, 74, 73), \text{ and} \\
\pi_4 & = (1, 3, 2, 0, 4, 14, 10, 12, 13, 11, 21, 23, 22, 20, 24, 34, 30, 32, 33, 31, 41, 43, 42, 40, 44, 54, 50, 52, 53, 51, 61, 63, 62, 60, 64, 74, 70, 72, 73, 71).
\end{align*}
\]
The idea is that we have eight groups of vertices. Group \( \{0, 1, 2, 3, 4\} \) restricts exactly to the example of Lemma \( \text{6} \) and prevents going from primal to dual without reversing any permutations. Group \( \{10, 11, 12, 13, 14\} \) prevents going from primal to dual reversing exactly \( \pi_4 \). Similarly, group \( \{20 \ldots\} \) forbids to reverse \( \pi_3 \), group \( \{30 \ldots\} \) forbids to reverse \( \pi_3 \) and \( \pi_4 \), group \( \{40 \ldots\} \) forbids to reverse \( \pi_2 \), group \( \{50 \ldots\} \) forbids to reverse \( \pi_2 \) and \( \pi_4 \), group \( \{60 \ldots\} \) forbids to reverse \( \pi_2 \), \( \pi_3 \), and \( \pi_4 \). Considering reversing \( \pi_1 \) is not necessary since reversing the \( z \) axis will reverse all permutations. □

**Lemma 8** There exists a set of \( d + 1 \) permutations on \( 3 \cdot 2^d \) vertices that does not admit a parallel simultaneous embedding in \( d \) dimensions.

**Proof:** The lemma is trivial for \( d = 1 \). For \( d \geq 2 \), as in Lemma \( \text{6} \) the idea is to consider the simplex \( \ell_{d+1} \). We consider \( d \) points \( (\ell_j)_{1 \leq j \leq d} \) in general position in the hyperplane \( x_d = 0 \) and the \( d \) vertical lines \( (L_i)_{1 \leq i \leq d} \) going through these points. Let \( L_{d+1} \) be a (variable) vertical line and \( \ell_{d+1} \) its intersection with \( x_d = 0 \). In a similar manner as in two dimensions consider \( \tau_1 = (1, 0, 2), \tau_2 = (2, 1, 0), \) and \( \tau_3 = (0, 2, 1) \) and \( \Pi_1 \subset \{i | 1 \leq i \leq d\}, \Pi_2 = \{i | 1 \leq i \leq d\} \setminus \Pi_1, \) and \( \Pi_3 = \{d + 1\}; \) then assume that \( \tau_i \) is the order of hyperplanes \( H_0, H_1, H_2 \) along \( L_k \) for any \( k \in \Pi_i \). In other words, above \( \ell_k \), we have for instance \( H_2 \) above \( H_1 \) for \( k \in \Pi_1 \) and the converse for \( k \in \Pi_2 \cup \Pi_3 \).

In projection, this means that \( h_{1,2} = H_1 \cap H_2 \) separates \( (\ell_i)_{i \in \Pi_1} \) from \( (\ell_i)_{i \in \Pi_2} \) and that \( \ell_{d+1} \) is on the side of \( (\ell_i)_{i \in \Pi_1} \). Thus, \( \ell_{d+1} \) must be in the pink hatched part in Figure \([4]\). Considering \( h_{0,2} \) yields similarly that \( \ell_{d+1} \) must be in the blue hatched part, and consequently, there is a hyperplane through \( \ell_{d+1} \) that separates \( (\ell_i)_{i \in \Pi_1} \) from \( (\ell_i)_{i \in \Pi_2} \).

Now we construct \( \pi_1, \ldots, \pi_{d+1} \) by concatenating one copy of \( \tau_1, \tau_2, \) and \( \tau_3 \) with three new vertices for each possible partition of \( \{i | 1 \leq i \leq d\} \) in \( \Pi_1 \) and \( \Pi_2 \). For any such partition, there is a hyperplane through \( \ell_{d+1} \) that separates \( (\ell_i)_{i \in \Pi_1} \) from \( (\ell_i)_{i \in \Pi_2} \). Points \((\ell_j)_{1 \leq j \leq d+1}\) can be seen in \( \mathbb{R}^{d-1} \) (since \( x_d = 0 \)) and considering the partition with \( \Pi_1 = \emptyset \) yields that there is a hyperplane (in \( \mathbb{R}^{d-1} \)) through \( \ell_{d+1} \) with all \((\ell_j)_{1 \leq j \leq d}\) on one side. In other words, there is a hyperplane (in \( \mathbb{R}^{d-1} \)) separating \( \ell_{d+1} \) from \((\ell_j)_{1 \leq j \leq d}\). Projecting \((\ell_j)_{1 \leq j \leq d}\) onto that plane (with a central projection with center \( \ell_{d+1} \)) yields \( d \) points in \( \mathbb{R}^{d-2} \).
Fig. 4: Non-existence of a $d$-dimensional parallel simultaneous embedding.

which can be partitioned in two sets, whose convex hulls intersect by Radon’s theorem. For this partition, there is no hyperplane through \( \ell_{d+1} \) that separates \((\ell_i)_{i\in\Pi_1}\) from \((\ell_i)_{i\in\Pi_2}\), which is a contradiction. Hence, these \( d+1 \) permutations on \( 3 \cdot 2^d \) vertices prevent all placements for \( \ell_{d+1} \), which concludes the proof. (Note however that this number of vertices is clearly non-optimal.) 

To get a result in the dual, the difficulty is that we have to prevent not only some permutations but also their reverse versions. 

**Theorem 9** There exists a set of \( d + 1 \) permutations on \( 3 \cdot 2^{2d} \) vertices that does not admit a monotone simultaneous embedding in \( d \) dimensions.

**Proof:** By Lemma 2, a counterexample of \( d + 1 \) permutations \((\pi_j)_{1 \leq j \leq d}\) with no monotone simultaneous embedding must be a counterexample of \( d + 1 \) permutations with no parallel simultaneous embedding for any set of permutations obtained from \((\pi_j)_{1 \leq j \leq d}\) by reversing some of these permutations. Since there are \( 2^{d+1} \) ways of choosing which permutations are reversed, we can concatenate several images of counterexample from Lemma 8 by reversing some permutations so that the situation of Lemma 8 appears whatever choice of reversing is done. Since inverting the vertical direction reverses all permutations, we can save a factor 2 and consider only \( 2^d \) images of counterexample. 

4 Finding an embedding

By Theorem 9, not all sets of \( k > d \) permutations admit a monotone simultaneous embedding in \( d \) dimensions, so a natural question is to decide if a particular set of permutations is embeddable or not. For \( d = 2 \) and \( k = 3 \), Aichholzer et al. (2015) have shown that such a decision can be done in polynomial time using a linear programming formulation (Aichholzer et al. 2015, Corollary 12). For that, they first proved that for three paths, if a monotone simultaneous embedding exists then it also exists for all possible triplets of directions of monotonicity (with identical radial order) (Aichholzer et al. 2015, Theorem 9). Then, they showed that for any number of paths and fixed directions of monotonicity the decision problem is solvable in polynomial time (Aichholzer et al. 2015, Theorem 11); its proof is based on a linear programming formulation, which utilizes the dual setting. In the following theorem, we extend the result to higher values of \( d \) and \( k \).
Theorem 10 Given \( k \) permutations on \( n \) vertices in \( d \) dimensions, a monotone simultaneous embedding can be found, if it exists, in \( (kn)^{O(d(n+k))} \) time.

Proof:

We prove this theorem by transforming the problem into a polynomial system of inequalities with integer coefficients, and by computing a solution if one exists.

Let \( \{\pi_1, \ldots, \pi_k\} \) be the given set of permutations and \( \{\vec{v}_1, \ldots, \vec{v}_k\} \) be a set of directions that defines, if one exists, a monotone simultaneous embedding of these permutations on a sequence of points \( x_1, \ldots, x_n \); let \( x_{s,t} \) denote the \( t^{th} \) coordinate of the \( s^{th} \) point.

Let \( r \) between 1 and \( k \) and consider the permutation \( \pi_r \) and the direction \( \vec{v}_r \). The path determined by \( \pi_r \) is monotone with respect to \( \vec{v}_r \) if and only if the scalar product between \( \vec{v}_r \) and the vector from \( (x_{\pi_r(1),1}, \ldots, x_{\pi_r(s),1}) \) to \( (x_{\pi_r(s+1),1}, \ldots, x_{\pi_r(s+1),d}) \) is positive for all \( s = 1, \ldots, n - 1 \).

The space \( \mathbb{R}^{kd} \) spanned by the \((\alpha_{r,t})_{1 \leq r \leq n, 1 \leq t \leq d}\) is called the direction space.

The assertion above translates into the following \( k(n-1) \) inequality constraints of degree 2 in \((n+k)d\) variables (the variables are the coordinates of the \( n \) vertices \( x_j \) and the \( k \) directions \( \vec{v}_j \)):

\[
\forall r \in [1,k], \forall s \in [1,n-1] \quad G_{r,s} = \alpha_{r,1} (x_{\pi_r(s+1),1} - x_{\pi_r(s),1}) + \cdots + \alpha_{r,d} (x_{\pi_r(s+1),d} - x_{\pi_r(s),d}) > 0.
\]

Using Proposition 4.1 of Renegar (1992), we can decide if this system admits a real solution in \((kn)^{O(nd+kd)}\) bit operations. In the proof of this proposition, a sample point \( p_0 \), if one exists, on which these polynomials take the required combination of signs, is characterized by a univariate polynomial \( R(t) \) in a new variable \( t \) and by a rational mapping \( F(t) \) (i.e., defined with fractions of polynomials) that maps one root \( t_0 \) of \( R(t) \) to \( p_0 \). In our case, all constraints \( G_{r,s} > 0 \) are strict inequalities, thus any sufficiently close approximation of \( p_0 \) will satisfy them. Furthermore, such a rational approximation of \( p_0 \) can be computed by computing rational approximations \( r_i \) of the roots of \( R(t) \) and testing the signs of \( G_{r,s}(F(r_i)) \).

To ensure that the rational approximations of the roots of \( R(t) \) are sufficiently accurate, we consider, instead of \( R(t) \), its product with the numerators of the \( G_{r,s}(F(t)) \). By construction, for any rational \( r_0 \) chosen in an interval containing \( t_0 \) and no other roots, \( F(r_0) \) satisfies the constraints.

The polynomial \( R(t) \cdot \prod G_{r,s}(F(t)) \) can be computed in \((kn)^{O(nd+kd)}\) bit operations and its degree and coefficients bitsize are in \((kn)^{O(nd+kd)}\) (Renegar 1992 Prop. 3.8.1 & Prop. 4.1). Furthermore, isolating its roots can also be done within the same bit complexity, Pan (2002); Sagraloff and Mehlhorn (2016).

Therefore, we can decide if a monotone simultaneous embedding exists in \((kn)^{O(nd+kd)}\) time and if it exists, we can find one with the same time complexity.

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References


