

# Depth in Arrangements: Dehn–Sommerville–Euler Relations with Application

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## 1 — Abstract —

2 The depth of a cell in an arrangement of  $n$  (non-vertical) great-spheres in  $\mathbb{S}^d$  is the number of  
3 great-spheres that pass above the cell. We prove Euler-type relations, which imply extensions of the  
4 classic Dehn–Sommerville relations for convex polytopes to sublevel sets of the depth function, and  
5 we use the relations to extend the expressions for the number of faces of neighborly polytopes to the  
6 number of cells of levels in neighborly arrangements.

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**Lines** 527

## 7 **1** Introduction

8 The use of topological methods to study questions in discrete geometry is a well established  
9 paradigm, as documented in survey articles [2, 14] and books [10]. This paper contributes  
10 by viewing questions about splitting finite point sets through the lens of the discrete depth  
11 function defined on a corresponding arrangement. To avoid the case analysis needed to  
12 distinguish bounded and unbounded cells, we work with arrangements of great-spheres on  
13  $\mathbb{S}^d$  rather than of hyperplanes in  $\mathbb{R}^d$ . Assuming non-vertical great-spheres (which do not  
14 pass through the north-pole and the south-pole) the *depth function* maps every cell of the  
15 arrangement to the number of great-spheres that separate the cell from the north-pole.

16 Aspects of this function have been studied in the past, such as the maximum number of  
17 chambers (top-dimensional cells) at a given depth, which relates to counting  $k$ -sets in a set  
18 of  $n$  points; see e.g. [6]. This question is still open, with substantial gaps between the current  
19 best upper and lower bounds in all dimensions larger than or equal to 2. We propose to  
20 focus on the topological aspects of the depth function, in particular the occurrence of critical  
21 cells of different types. In the top dimension, we have a chamber containing the north-pole  
22 (a minimum at depth 0), a chamber containing the south-pole (a maximum at depth  $n$ ), and



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23 otherwise only non-critical chambers connecting the minimum to the maximum. There is  
 24 nothing much topological to learn from such a *bi-polar* depth function, but its restrictions to  
 25 common intersections of great-spheres display a richer topology, which can be studied with  
 26 methods from discrete Morse theory [7] and persistent homology [5]. The core result in this  
 27 paper is a system of Dehn–Sommerville type relations for level sets of the depth function.  
 28 We refer to [8, Section 9.2] for an introduction to the Dehn–Sommerville relations for convex  
 29 polytopes. Similar to their classic relatives, our relations are based on double-counting, but  
 30 instead counting cells, we take sums of topological indicators. To state the relations, let  $\mathcal{A}$   
 31 be an arrangement of  $n$  great-spheres in  $\mathbb{S}^d$ , and write  $C_k^p(\mathcal{A})$  for the number of  $p$ -cells at  
 32 depth  $k$  in  $\mathcal{A}$ . For each  $p$ -cell, consider the alternating sum of its faces at the same depth,  
 33 and write  $E_k^p(\mathcal{A})$  for the sum of such alternating sums over all  $p$ -cells at depth  $k$ . If  $\mathcal{A}$  is  
 34 simple, then we have a system of linear relations for  $0 \leq p \leq d$  and  $0 \leq k \leq n - d + p$ :

$$35 \quad \sum_{i=0}^p (-1)^i \binom{d-i}{d-p} E_k^p(\mathcal{A}) = C_k^p(\mathcal{A}) = \sum_{i=0}^p \binom{d-i}{d-p} E_{k+i-p}^i(\mathcal{A}), \quad (1)$$

36 which we refer to as *Dehn–Sommerville–Euler relations*. The system has applications to  
 37 *cyclic polytopes*—which are convex hulls of finitely many points on the moment curve—and  
 38 the broader class of *neighborly polytopes*—which are characterized by the property that every  
 39  $(q - 1)$ -simplex spanned by  $q \leq d/2$  vertices is a face of the polytope. A celebrated result in  
 40 the field is the Upper Bound Theorem proved by McMullen [11], which states that every  
 41 cyclic polytope has at least as many faces of any dimension as the convex hull of any other set  
 42 of  $n$  points in  $\mathbb{R}^d$ . All cyclic polytopes with  $n$  vertices in  $\mathbb{R}^d$  have isomorphic face complexes  
 43 with a structure that is simple enough to allow for counting the faces, and expressions for  
 44 these numbers can be found in textbooks, such as [13]. In contrast, neighborly polytopes  
 45 with  $n$  vertices in  $\mathbb{R}^d$  can have non-isomorphic face complexes, but they still have the same  
 46 number of faces in every dimension. Within our framework, the structural simplicity is  
 47 expressed by having bi-polar restrictions of the depth function to the intersection of any  
 48  $q \leq d/2$  great-spheres. We call an arrangement in  $\mathbb{S}^d$  that has this property a *neighborly*  
 49 *arrangement*. Writing  $p = d - q$  and counting only the cells of the subarrangement,  $\mathcal{B}$ , in the  
 50 intersection of the  $q$  great-spheres, straightforward topological arguments imply

$$51 \quad E_k^p(\mathcal{B}) = \begin{cases} 1 & \text{for } k = 0, \\ 0 & \text{for } 1 \leq k \leq n + p - d - 1, \\ (-1)^p & \text{for } k = n + p - d. \end{cases} \quad (2)$$

52 Together with the Dehn–Sommerville–Euler relations in (1), this implies expressions in  $n$ ,  $d$ ,  
 53  $p$ , and  $k$  for the number of  $p$ -faces, for every  $0 \leq p \leq d$ , and thus generalizes the result for  
 54 convex polytopes to levels in neighborly arrangements. Surprisingly, the neighborly property  
 55 not only determines the number of faces of the convex hull but in fact of every level of the  
 56 corresponding dual arrangement.

57 **Outline.** Section 2 presents the background needed for the results in this paper. Section 3  
 58 studies the face and coface structure of a cell in an arrangement. Section 4 uses the technical  
 59 lemmas in Section 3 to prove the system of relations (1), which it compares with the more  
 60 classic extension of the Dehn–Sommerville relations to levels in arrangements. Section 5  
 61 uses (1) to generalize results for neighborly polytopes to neighborly arrangements. Section 6  
 62 concludes the paper.

## 63 2 Background

64 In this section, we introduce the main geometric and topological concepts studied in this  
 65 paper: arrangements, depth functions, and sublevel sets.

## 2.1 Arrangements

As mentioned in Section 1, we study the properties of a finite point set in the dual setting, where each point is represented by a non-vertical hyperplane. To further finesse the inconvenience of unbounded cells, we map every point in  $\mathbb{R}^d$  to a  $(d-1)$ -dimensional great-sphere and consider the arrangement formed by these great-spheres in  $\mathbb{S}^d$ . Besides having only bounded cells, the great-sphere arrangement is centrally symmetric and thus has two antipodal cells for each bounded cell and each pair of diametrically opposite unbounded cells in the hyperplane arrangement. A possible such transformation maps a point  $a = (a_1, a_2, \dots, a_d) \in \mathbb{R}^d$  to the hyperplane defined by the equation  $x_d + a_d = a_1x_1 + a_2x_2 + \dots + a_{d-1}x_{d-1}$  and further to the great-sphere in  $\mathbb{S}^d$  obtained by intersecting the unit-sphere in  $\mathbb{R}^{d+1}$  with the  $(d)$ -dimensional hyperplane defined by  $x_d + a_dx_{d+1} = a_1x_1 + a_2x_2 + \dots + a_{d-1}x_{d-1}$ ; see Figure 1. Two points

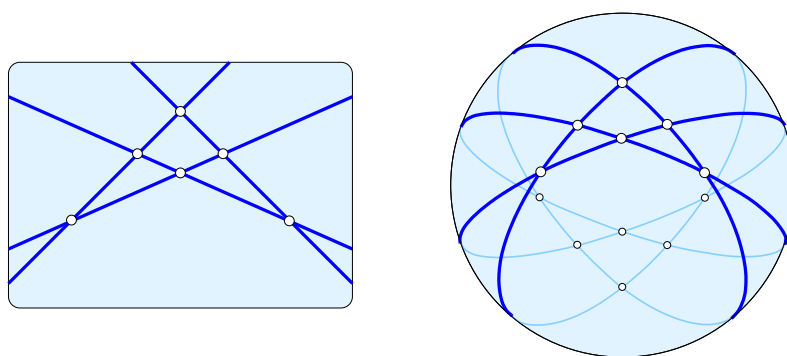


Figure 1: An arrangement of four lines in  $\mathbb{R}^2$  on the *left* and the corresponding arrangement of four great-circles in  $\mathbb{S}^2$  on the *right*.

in  $\mathbb{S}^d$  are distinguished: the *north-pole* at the very top and the *south-pole* at the very bottom of the sphere. By construction, none of the great-spheres passes through the two poles. Letting  $\sigma$  be a great-sphere in  $\mathbb{S}^d$ , we write  $\sigma^-$  for the closed *lower hemisphere* bounded by  $s$ , which contains the south-pole, and we write  $\sigma^+$  for the closed *upper hemisphere*, which contains the north-pole. Letting  $A$  be the collection of great-spheres, each *cell* in the *arrangement* corresponds to a tri-partition,  $A = A^- \sqcup A^0 \sqcup A^+$ , such that the cell is the common intersection of the lower hemispheres, the great-spheres, the upper hemispheres, for  $\sigma \in A^-, A^0, A^+$ , respectively. We write  $\mathcal{A}$  for the arrangement defined by  $A$ , we refer to a cell of dimension  $p$  as a *p-cell*, and for  $p = 0, 1, 2, d-1, d$ , we call it a *vertex, edge, polygon, facet, chamber*, respectively. The *faces* of a cell are the cells contained in it, which includes the cell itself.

The intersection of great-spheres is again a great-spheres, albeit of a smaller dimension. To avoid any confusion, we will explicitly mention the dimension if it is less than  $d-1$ . We call the arrangement *simple* if all great-spheres avoid the two poles and the common intersection of any  $d-p$  great-spheres is a  $p$ -dimensional great-sphere in  $\mathbb{S}^d$ . This implies that any  $d$  great-spheres intersect in a pair of antipodal points, and any  $d+1$  or more great-spheres have an empty common intersection. For each  $0 \leq p \leq d$ , we write  $C^p = C^p(\mathcal{A})$  for the number of  $p$ -cells in the arrangement, and  $C^p(n, d)$  for the maximum over all arrangements of  $n$  great-spheres in  $\mathbb{S}^d$ . Importantly, the number of cells is maximized if the arrangement is simple, and in this case it depends on the number of great-spheres but not on the great-spheres themselves.

98 ► **Proposition 2.1** (Number of Cells). *Any simple arrangement of  $n \geq d$  great-spheres in  $\mathbb{S}^d$*   
 99 *has  $C^p(n, d) = 2 \left[ \binom{d}{p} \binom{n}{d} + \binom{d-2}{p-2} \binom{n}{d-2} + \dots + \binom{d-2i}{p-2i} \binom{n}{d-2i} \right]$   $p$ -cells, in which  $i = \lfloor p/2 \rfloor$ .*

100 The formula for the number of  $p$ -cells is not new and can be derived from similar formulas  
 101 for arrangements in  $d$ -dimensional real projective space [8, Section 18.1] or in  $d$ -dimensional  
 102 Euclidean space [4, Section 1.2].

## 103 2.2 Depth Function

104 Given a set  $A$  of  $n$  great-spheres in  $\mathbb{S}^d$ , none passing through the two poles, we define the  
 105 *depth* of a point  $x \in \mathbb{S}^d$  as the number of great-spheres  $\sigma \in A$  with  $x \in \sigma^- \setminus \sigma$ . In words, the  
 106 depth of the point is the number of great-spheres that cross the shortest arc connecting  $x$   
 107 to the north-pole. If  $x$  and  $y$  are two interior points of the same cell, then they have the  
 108 same depth. Recalling that  $\mathcal{A}$  is the arrangement defined by  $A$ , we introduce the *depth*  
 109 *function*,  $\theta: \mathcal{A} \rightarrow [0, n]$ , which we define by mapping each cell to the depth of its interior  
 110 points. Depending on the situation, we think of  $\theta$  as a discrete function on the arrangement  
 111 or a piecewise constant function on  $\mathbb{S}^d$ , namely constant in the interior of every cell in  $\mathcal{A}$ .

112 Let  $c$  be a  $p$ -cell in  $\mathcal{A}$ , with corresponding tri-partition  $A^- \sqcup A^0 \sqcup A^+$ . The depth of  
 113 every interior point  $x \in c$  is  $\theta(x) = \theta(c) = \#A^-$ , and if the arrangement is simple, then  
 114  $p = d - \#A^0$ . Let  $b \subseteq c$  be a face of dimension  $i \leq p$ , with corresponding tri-partition  
 115  $B^- \sqcup B^0 \sqcup B^+$ . We have  $B^- \subseteq A^-$ ,  $A^0 \subseteq B^0$ ,  $B^+ \subseteq A^+$ , and if the arrangement is simple,  
 116 we also have  $i = d - \#B^0$ . Given the depth of  $c$ , this implies the following bounds on the  
 117 depth of  $b$ :

118 ► **Lemma 2.2** (Depth of Face). *Let  $\mathcal{A}$  be a simple arrangement of great-spheres in  $\mathbb{S}^d$ . For*  
 119 *every  $i$ -face,  $b$ , of a  $p$ -cell,  $c$ , we have  $\max\{0, \theta(c) + i - p\} \leq \theta(b) \leq \theta(c)$ , and both bounds on*  
 120 *the depth of  $b$  are tight.*

121 **Proof.** Since the arrangement is simple, we have  $\#B^- \geq \#A^- - [\#B^0 - \#A^0] = \#A^- + i - p$ ,  
 122 which implies the first inequality. The second inequality follows from  $\#B^- \leq \#A^-$ , which  
 123 holds for general and not necessarily simple arrangements.

124 To prove the second inequality is tight, we show the existence of a  $p$ -cell that shares  $b$  with  
 125  $c$  and has the same depth as  $b$ . To this end, consider the tri-partition  $(B^+ \cup X) \sqcup (B^0 \setminus X) \sqcup B^-$ ,  
 126 in which  $X \subseteq B^0$  has cardinality  $p - i$ . The cell defined by this tri-partition is non-empty  
 127 because it contains  $b$  as a face. Furthermore, this cell has dimension  $p$  and the same depth  
 128 as  $b$ . The proof that the first inequality is tight is symmetric and omitted. ◀

129 To relate this concept to the prior literature, we mention that [4, Chapter 3] introduces  
 130 the  $k$ -th level of an arrangement of  $n$  non-vertical hyperplanes in  $d$  dimensions as the points  
 131  $x \in \mathbb{R}^d$  below fewer than  $k$  and above fewer than  $n - k$  of the hyperplanes. In other words, the  
 132  $k$ -th level consists of all facets at depth  $k - 1$  and all their faces. Assuming the arrangement  
 133 is simple, Lemma 2.2 implies that a  $p$ -cell belongs to the  $k$ -th level iff its depth is between  
 134  $k - d + p$  and  $k - 1$ .

## 135 2.3 Sublevel Sets

136 For  $0 \leq k \leq n$ , we write  $\mathcal{A}_k = \theta^{-1}[0, k]$  for the *sublevel set* of  $\theta$  at  $k$ . It consists of all cells in  
 137  $\mathcal{A}$  whose depth is  $k$  or less. Recall that  $\theta$  is *monotonic*, by which we mean that the depth of  
 138 every cell is at least as large as the depth of any of its faces. It follows that  $\mathcal{A}_k$  is a complex,

139 with well defined *Euler characteristic*:

$$140 \quad \chi(\mathcal{A}_k) = \sum_{c \in \mathcal{A}_k} (-1)^{\dim c}. \quad (3)$$

141 The right-hand side of (3) explains how the Euler characteristic changes from  $\mathcal{A}_{k-1}$  to  $\mathcal{A}_k$ ,  
 142 namely by adding the alternating sum of all cells at depth  $k$ . By Lemma 2.2, every cell at  
 143 depth  $k$  is a face of a chamber at depth  $k$ . We can therefore construct  $\mathcal{A}_k$  from  $\mathcal{A}_{k-1}$  by  
 144 adding all chambers at depth  $k$  together with their faces at the same depth. This motivates  
 145 the following two definitions.

146 ► **Definition 2.3** (Relative Euler and Depth Characteristic). *For a cell  $c \in \mathcal{A}$ , let  $F = F(c)$   
 147 be the complex of faces, which includes  $c$ , and let  $F_0 \subseteq F$  be a subcomplex. The relative  
 148 Euler characteristic of the pair of complexes is  $\chi(F, F_0) = \sum_{b \in F \setminus F_0} (-1)^{\dim b}$ . If  $F_0$  is the  
 149 set of faces  $b \subseteq c$  with  $\theta(b) < \theta(c)$ , denoted  $U = U(c)$ , we call  $\varepsilon(c) = \chi(F, U)$  the depth  
 150 characteristic of  $c$ , and we call  $c$  critical for  $\theta$  if  $\varepsilon(c) \neq 0$ .*

151 For example, if all faces have the same depth as  $c$ , then the depth characteristic of  $c$  is  
 152  $\varepsilon(c) = \chi(F, \emptyset) = 1$ , and if all proper faces have depth strictly less than  $c$ , then the depth  
 153 characteristic of  $c$  is  $\varepsilon(c) = \chi(F, F \setminus \{c\}) = (-1)^{\dim c}$ . In both cases,  $c$  is critical.

154 ► **Lemma 2.4** (Relative and Absolute Euler Characteristic). *Let  $F = F(c)$  be the face complex  
 155 of a cell,  $c$ , in an arrangement, and let  $F_0 \subseteq F$  be a subcomplex. Then the relative Euler  
 156 characteristic of the pair is  $\chi(F, F_0) = 1 - \chi(F_0)$ .*

157 **Proof.** By definition,  $\chi(F, F_0) + \chi(F_0)$  is the sum of  $(-1)^{\dim b}$  over all cells  $b \in F \setminus F_0$  as  
 158 well as all  $b \in F_0$ , and therefore over all  $b \in F$ . Hence, this sum is  $\chi(F)$ , which is equal to 1  
 159 because  $c$  is closed and convex. The claimed equation follows. ◀

160 We write  $C_k^p = C_k^p(\mathcal{A})$  for the number of  $p$ -cells at depth  $k$ , and  $E_k^p = E_k^p(\mathcal{A}) = \sum_c \varepsilon(c)$   
 161 for the sum of depth characteristics over all  $p$ -cells at depth  $k$ . To see the motivation behind  
 162 taking sums of depth characteristics, consider the subcomplex of cells at depth at most  $k$  in  
 163 a  $p$ -dimensional subarrangement of the  $d$ -dimensional arrangement. It is pure  $p$ -dimensional,  
 164 by which we mean that every cell in this subcomplex is a face of a  $p$ -cell. Furthermore, the  
 165 Euler characteristic of this pure complex is the sum of depth characteristics of its  $p$ -cells.  
 166 In other words, we can construct the subarrangement by adding its  $p$ -cells in the order of  
 167 non-decreasing depth. Whenever we add a  $p$ -cell,  $c$ , we also add the yet missing faces, and  
 168 we know that  $\varepsilon(c)$  is the increment to the Euler characteristic of the subcomplex. Hence,  $E_k^p$   
 169 is the increment to the total Euler characteristic of the subcomplexes in the  $p$ -dimensional  
 170 subarrangements when we add the  $p$ -cells at depth  $k$  together with their yet missing faces.

## 171 **3 Local Configurations**

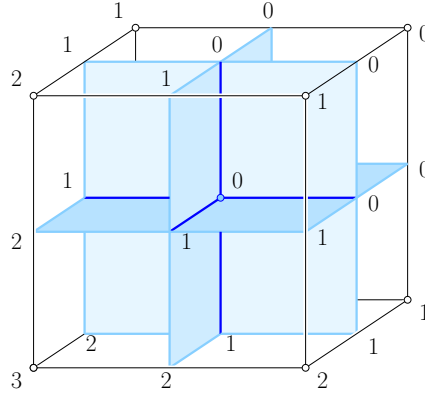
172 Most arguments in the subsequent technical sections accumulate local quantities, each  
 173 counting faces or cofaces of a cell. In a simple arrangement, the coface structure depends  
 174 only on the dimension, so we study it first.

### 175 **3.1 Coface Structure**

176 In the generic case, the local neighborhood of a vertex in an arrangement in  $\mathbb{S}^d$  looks like  
 177 that of the origin in the arrangement of the  $d$  coordinate planes in  $\mathbb{R}^d$ . Each of these  
 178  $(d - 1)$ -planes bounds an open half-space in which the corresponding coordinate is strictly

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179 negative. Accordingly, we define the *depth* of a point  $x \in \mathbb{R}^d$  as the number of negative  
 180 coordinates, and the *depth* of a cell in the arrangement as the depth of its interior points.  
 181 To study this arrangement, consider  $[-1, 1]^d \subseteq \mathbb{R}^d$  and let  $S^p(d)$  be the number of  $q$ -sides  
 182 of the  $d$ -cube, in which we write  $q = d - p$ . The dual correspondence provides an incidence  
 reversing bijection between the  $p$ -cells of the arrangement and the  $q$ -sides of the cube. We



■ Figure 2: The neighborhood of the origin in  $\mathbb{R}^3$  and the dual cube centered at the origin. The labels of the sides are the depths of the corresponding cells in the arrangement of coordinate planes.

183 label each side with the depth of the corresponding cell in the arrangement, and write  $S_k^p(d)$   
 184 for the number of  $q$ -sides labeled  $k$ . As illustrated in Figure 2, this amounts to labeling  
 185  $S_k^d(d) = \binom{d}{k}$  vertices with  $k$ , for  $0 \leq k \leq d$ , and labeling each side with the minimum label of  
 186 its vertices. Note that the label of a  $q$ -side cannot exceed  $d - q = p$ .  
 187

188 ► **Lemma 3.1** (Coface Structure of Vertex). *Consider the arrangement defined by the  $d$*   
 189 *coordinate planes in  $\mathbb{R}^d$ .*

- 190 (i) *For  $0 \leq k \leq p \leq d$ , the number of  $p$ -cells at depth  $k$  is  $S_k^p(d) = \binom{d-k}{d-p} \binom{d}{k}$ .*
- 191 (ii) *There is one cell at depth  $d$ , namely the negative orthant, and for  $0 \leq k < d$ , the*  
 192 *alternating sum of cells at depth  $k$  vanishes; that is:  $\sum_{p=k}^d (-1)^p S_k^p(d) = 0$ .*

193 **Proof.** The  $p$ -cells counted in (i) correspond to the  $q$ -sides with label  $k$ , in which  $p + q = d$ .  
 194 To count these  $q$ -sides, we recall that the  $d$ -cube has  $\binom{d}{k}$  vertices at depth  $k$ . For each such  
 195 vertex,  $u$ , consider the largest side for which  $u$  is the vertex with minimum label. This largest  
 196 side is a cube of dimension  $d - k$ , which contains  $\binom{d-k}{q}$   $q$ -sides incident to  $u$ . We thus get

$$197 \quad S_k^p(d) = \binom{d-k}{q} \binom{d}{k} = \binom{d-k}{d-p} \binom{d}{k} \tag{4}$$

198  $q$ -sides with label  $k$ , which proves (i).

199 To see (ii), consider a  $(d - k)$ -cube with label  $k$ . The alternating sum of sides with the  
 200 same label is  $\sum_{q=0}^{d-k} (-1)^q \binom{d-k}{q}$ , which vanishes for  $d - k > 0$ , and equals 1 for  $d - k = 0$ .  
 201 Likewise, the sum of alternating sums over all  $(d - k)$ -sides with label  $k$  vanishes for  $d - k > 0$   
 202 and equals 1 for  $k = d$ . This implies (ii) by duality. ◀

203 It is easy to generalize Lemma 3.1 from a vertex to a cell of dimension  $i \geq 0$ . To see  
 204 this geometrically, we slice the  $i$ -cell and its cofaces with a  $(d - i)$ -plane orthogonal to the  
 205  $i$ -cell. In this slice, the  $i$ -cell appears as a vertex, and each coface of dimension  $p$  appears as  
 206 a  $(p - i)$ -cell.

207 ► **Corollary 3.2** (Coface Structure of Cell). *Consider the arrangement defined by the  $d$*   
 208 *coordinate planes in  $\mathbb{R}^d$ , and let  $c$  be an  $i$ -cell at depth  $0 \leq \ell \leq i$ .*

- 209 (i) *For  $0 \leq k - \ell \leq p - i \leq d - i$ , the number of  $p$ -cells at depth  $k$  that contain  $c$  is*  
 210  $S_{k-\ell}^{p-i}(d-i) = \binom{d-i-k+\ell}{d-p} \binom{d-i}{k-\ell}$ .
- 211 (ii) *There is one cell at depth  $d$ , and for  $\ell \leq k < d$ , the alternating sum of cells at depth  $k$*   
 212 *that contain  $c$  vanishes; that is:  $\sum_{p=k}^d (-1)^p S_{k-\ell}^{p-i}(d-i) = 0$ .*

### 213 3.2 Face Structure

214 The face structure of a cell in a simple arrangement is not quite as predictable as its coface  
 215 structure. Nevertheless, we can say something about it. As before, we write  $F = F(c)$  for  
 216 the face complex of a cell,  $c$ , and we let  $F_0 \subseteq F$  be a subcomplex. Furthermore, we write

$$217 \quad X(F, F_0) = \sum_{b \in F \setminus F_0} (-1)^{\dim b} \chi(F(b), F_0 \cap F(b)) \quad (5)$$

218 for the alternating sum of relative Euler characteristics.

219 ► **Lemma 3.3** (Face Structure of Cell). *Let  $c$  be a cell in a simple arrangement of great-spheres*  
 220 *in  $\mathbb{S}^d$ , and let  $F_0 \subseteq F(c)$  be a subcomplex of the face complex of the cell. Then  $X(F, F_0) = 1$*   
 221 *if  $F_0 \neq F$  and  $X(F, F_0) = 0$  if  $F_0 = F$ .*

222 **Proof.** If  $F_0 = F$ , then  $X(F, F_0)$  is a sum without terms, which is 0. We can therefore  
 223 assume  $F_0 \neq F$ , which implies  $c \in F \setminus F_0$ . Fix a cell  $a \in F \setminus F_0$  with dimension  $i = \dim a$  less  
 224 than or equal to  $p = \dim c$ . It contributes  $(-1)^{i+j}$  for every  $j$ -cell  $b \in F \setminus F_0$  that contains  
 225  $a$  as a face. The contribution of  $a$  to  $X(F, F_0)$  is therefore  $(-1)^i \sum_{j=1}^p (-1)^j \binom{p-i}{j-i}$ , which  
 226 vanishes for all  $i < p$  and is equal to 1 for  $i = p$ . Hence, the only non-zero contribution to  
 227  $X(F, F_0)$  is for  $a = c$ , which implies the claim. ◀

228 There is a symmetric form of the lemma, which we get by introducing the *codepth function*,  
 229  $\vartheta: \mathcal{A} \rightarrow [0, n]$  defined by  $\vartheta(x) = n - q - \theta(x)$ , where  $q$  is the number of great-spheres that  
 230 pass through  $x$ . Observe that  $\vartheta(x)$  is the number of great-spheres that cross the shortest arc  
 231 connecting  $x$  to the south-pole. We write  $B_\ell^p(\mathcal{A})$  for the number of  $p$ -cells with codepth  $\ell$ . If  
 232 the arrangement is simple, then

$$233 \quad B_\ell^p(\mathcal{A}) = C_k^p(\mathcal{A}), \quad \text{with } k + \ell + (d - p) = n, \quad (6)$$

234 Indeed, there are  $d - p$  great-spheres that contain a  $p$ -cell,  $c$ , and if  $k$  great-spheres pass  
 235 above  $c$ , then  $\ell = n - (k + d - p)$  great-spheres pass below  $c$ . Recall that  $\varepsilon(c) = \chi(F, U)$  is the  
 236 depth characteristic, in which  $F = F(c)$  is the face complex, and  $U \subseteq F$  is the subcomplex  
 237 of faces at depth strictly less than  $\theta(c)$ . Symmetrically, we call  $\delta(c) = \chi(F, L)$  the *codepth*  
 238 *characteristic* of  $c$ , in which  $F = F(c)$  as before, and  $L \subseteq F$  is the subcomplex of faces at  
 239 codepth strictly less than  $\vartheta(c)$ . In a simple arrangement, the two characteristics agree on  
 240 even-dimensional cells, and they are the negative of each other for odd-dimensional cells.

241 ► **Lemma 3.4** (Depth and Codepth Characteristics). *For a  $p$ -cell in a simple arrangement of*  
 242 *great-spheres, we have  $\delta(c) = (-1)^p \varepsilon(c)$ .*

243 **Proof.** The boundary of  $c$  is a  $(p - 1)$ -sphere, which is decomposed by the complex of proper  
 244 faces of  $c$ . We write  $L$  for the proper faces with codepth strictly less than  $\vartheta(c)$ , and  $U$  for  
 245 the proper faces with depth strictly less than  $\theta(c)$ .  $L$  and  $U$  exhaust the proper faces of  $c$ .  
 246 More precisely,  $L$  and  $U$  partition the  $(p - 1)$ -faces, and each of the two subcomplexes is the  
 247 closure of its set of  $(p - 1)$ -faces. It follows that  $L \cap U$  is a  $(p - 2)$ -dimensional complex that  
 248 decomposes a  $(p - 2)$ -manifold.



249 **Case 1:**  $p$  is odd. Then  $L \cap U$  decomposes an odd-dimensional manifold. By Poincaré  
 250 duality,  $\chi(L \cap U) = 0$ . The Euler characteristic of the boundary of  $c$  is 2, which implies  
 251  $\chi(L) + \chi(U) - \chi(L \cap U) = \chi(L) + \chi(U) = 2$ . By Lemma 2.4,  $\varepsilon(c) = 1 - \chi(L)$  and  
 252 therefore  $\delta(c) = 1 - \chi(U) = 1 - [2 - \chi(L)] = -\varepsilon(c)$ , as claimed.

253 **Case 2:**  $p$  is even. The boundary of  $c$  is an odd-dimensional sphere, so its Euler characteristic  
 254 vanishes. By Alexander duality,  $\chi(L) = \chi(U)$ , and by Lemma 2.4,  $\varepsilon(c) = 1 - \chi(U)$  and  
 255  $\delta(c) = 1 - \chi(L)$ , which implies  $\delta(c) = \varepsilon(c)$ , as claimed.

256

## 257 4 Relations

258 In this section, we prove linear relations for the cells at given depths. The relations are  
 259 similar to the classic Dehn–Sommerville relations for convex polytopes, and we prove them  
 260 the same way by straightforward double counting; see [8, Section 9.2]. We begin with the  
 261 easy bi-polar case.

### 262 4.1 Bi-polar Depth Functions

263 We recall that the depth function on an arrangement of great-spheres is bi-polar if there is a  
 264 chamber above all great-spheres. By construction, the arrangement and its depth function  
 265 are antipodal, which implies that there is also a chamber below all great-spheres. With the  
 266 great-spheres given in  $\mathbb{S}^d$ , the depth function on  $\mathbb{S}^d$  is necessarily bi-polar, but its restrictions  
 267 to subarrangements inside the common intersection of one or more great-spheres are not  
 268 necessarily bi-polar.

269 ► **Theorem 4.1** (Bi-polar Depth Functions). *Let  $\mathcal{A}$  be a simple arrangement of  $n \geq d$  great-*  
 270 *spheres in  $\mathbb{S}^d$ , let  $\mathcal{B}$  be the  $p$ -dimensional subarrangement inside the intersection of  $d - p$  of*  
 271 *the great-spheres, and assume that the restriction of the depth function to  $\mathcal{B}$  is bi-polar. Then*

$$272 \quad E_k^p(\mathcal{B}) = \begin{cases} 1 & \text{for } k = 0, \\ 0 & \text{for } 1 \leq k \leq n - d + p - 1, \\ (-1)^p & \text{for } k = n - d + p. \end{cases} \quad (7)$$

273 **Proof.** Let  $c_N$  be the ( $p$ -dimensional) chamber at depth 0 in  $\mathcal{B}$ , and let  $c_S$  be the antipodal  
 274 chamber at depth  $n - d + p$ . We write  $\mathbb{S}^p$  for the intersection of the  $d - p$  great-spheres, fix a  
 275 point  $N \in \mathbb{S}^p$  inside the interior of  $c_N$ , and let  $S \in \mathbb{S}^p$  in the interior of  $c_S$  be the antipodal  
 276 point. We partition  $\mathbb{S}^p \setminus \{N, S\}$  into open fibers, each half a great-circle connecting  $N$  to  
 277  $S$ . Along each fiber, the depth is non-decreasing. Consider the set of fibers that intersect a  
 278 chamber  $c \neq c_N, c_S$ . They partition the boundary of  $c$  into the *upper boundary*, along which  
 279 the fibers enter the chamber, the *lower boundary*, along which the fibers exit the chamber,  
 280 and the *silhouette*, along which the fibers touch but do not enter the chamber. Since  $c$  is  
 281  $p$ -dimensional and spherically convex (the common intersection of closed hemispheres) this  
 282 implies that the silhouette is a  $(p - 2)$ -sphere, and the upper and lower boundaries are open  
 283  $(p - 1)$ -balls. The depth characteristic of  $c$  is  $(-1)^{p-1}$ —for the open lower boundary—plus  
 284  $(-1)^p$ —for the chamber itself. It follows that the depth characteristic of  $c$  vanishes, and so  
 285 does the depth characteristic of every other chamber, except for  $c_N$  and  $c_S$ . Because  $c_N$  has  
 286 the same depth as its entire boundary, we have  $\varepsilon(c_N) = 1$ , and because  $c_S$  has larger depth  
 287 than its entire boundary, we have  $\varepsilon(c_S) = (-1)^p$ . This implies (7). ◀



## 4.2 Alternating Sums of Depth Characteristics

In the general case, the restrictions of the depth function to subarrangements are not necessarily bi-polar. The depth characteristics may therefore violate (7), but they satisfy a system of linear relations, as we prove next.

► **Theorem 4.2** (Dehn–Sommerville–Euler for Levels). *Let  $\mathcal{A}$  be a simple arrangement of  $n \geq d$  great-spheres in  $\mathbb{S}^d$ . Then for every dimension  $0 \leq p \leq d$ , we have*

$$\sum_{i=0}^p (-1)^i \binom{d-i}{p-i} E_k^i(\mathcal{A}) = C_k^p(\mathcal{A}) = \sum_{i=0}^p \binom{d-i}{p-i} E_{k+i-p}^i(\mathcal{A}) \quad \text{for } 0 \leq k \leq n-d+p. \quad (8)$$

**Proof.** Let  $c$  be a  $p$ -cell at depth  $k$ , let  $F = F(c)$  be the face complex of  $c$ , and let  $U \subseteq F$  be the subcomplex of faces at depth strictly less than  $k$ . Note that  $U$  does not contain  $c$ , so  $U \neq F$ , and Lemma 3.3 implies  $X(F, U) = 1$ . Taking the sum over all  $p$ -cells at depth  $k$  thus gives the number of such  $p$ -cells, which is  $C_k^p(\mathcal{A})$ . By Corollary 3.2 (i), a single  $i$ -cell contributes to the alternating sums of  $S_0^{p-i}(d-i) = \binom{d-i}{p-i}$   $p$ -cells, which implies that the first sum in (8) is the total alternating sum of depth characteristics over all cells at depth  $k$  and dimension at most  $p$ . The second relation in (8) is the upside-down version of the first relation. Indeed, we can substitute codepth for depth and get the following relation using the notation of Section 3.2:

$$B_\ell^p(\mathcal{A}) = \sum_{i=0}^p (-1)^i \binom{d-i}{p-i} D_\ell^i(\mathcal{A}). \quad (9)$$

To translate this back in term of depth, we set  $\ell = n - (k + d - p)$  so that a  $p$ -cell at codepth  $\ell$  has depth  $n - (\ell + d - p) = k$ . Hence,  $B_\ell^p(\mathcal{A}) = C_k^p(\mathcal{A})$ . To write the  $D$ s in terms of the  $E$ s, we multiply with  $(-1)^i$  because of Lemma 3.4, and we change the index from  $\ell = n - (k + d - p)$  to  $k + i - p = n - (\ell + d - i)$  because of (6). This gives the right relation in (8). ◀

As an example consider the case  $d = 2$ . We get equations (10), (11), (12) by setting  $p = 0, 1, 2$  in (8):

$$E_k^0 = C_k^0 = E_k^0, \quad (10)$$

$$2E_k^0 - E_k^1 = C_k^1 = 2E_{k-1}^0 + E_k^1, \quad (11)$$

$$E_k^0 - E_k^1 + E_k^2 = C_k^2 = E_{k-2}^0 + E_{k-1}^1 + E_k^2, \quad (12)$$

Equation (10) just says that the depth characteristic of every vertex is 1. (11) implies  $E_k^1 = E_k^0 - E_{k-1}^0$ , and (12) implies  $E_k^1 + E_{k-1}^1 = E_k^0 - E_{k-2}^0$ , which follows from the relation implied by (11). Note that adding the depth characteristics of the edges gives a telescoping series, which implies  $E_0^1 + E_1^1 + \dots + E_k^1 = E_k^0$ .

## 4.3 Alternating Sums of Cells

For comparison, we also derive the more traditional version of the Dehn–Sommerville relations, which apply to cell complexes. We target the  $p$ -cells at depth  $k$ , which together with all their faces form a cell complex. For each dimension  $0 \leq i \leq p$ , this includes all  $i$ -cells at depths  $k + i - p$  to  $k$ .

► **Theorem 4.3** (Dehn–Sommerville for Levels). *Let  $\mathcal{A}$  be a simple arrangement of  $n \geq d$  great-spheres in  $\mathbb{S}^d$ . For every dimension  $0 \leq p \leq d$ , we have*

$$C_k^p(\mathcal{A}) = \sum_{i=0}^p (-1)^i \binom{d-i}{d-p} \sum_{j=0}^{p-i} \binom{p-i}{p-i-j} C_{k+i-p+j}^i(\mathcal{A}) \quad \text{for } 0 \leq k \leq n-d+p. \quad (13)$$

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326 **Proof.** Fix  $p$  and let  $c$  be a  $p$ -cell at depth  $k$  in the arrangement. All its faces belong to  
 327 the studied complex, and we write  $C_\ell^i(c)$  for the number of  $i$ -faces at depth  $\ell$ , in which  
 328  $0 \leq i \leq p$  and  $k + i - p \leq \ell \leq k$ . Since  $c$  is closed and convex, its Euler characteristic is  
 329  $\sum_{i=0}^p (-1)^i \sum_{\ell=k+i-p}^k C_\ell^i(c) = 1$ . Let  $b$  be an  $i$ -cell at depth  $\ell$  of  $c$ . By Corollary 3.2 (i), the  
 330 number of  $p$ -cells that share  $b$  is  $S_{k-\ell}^{p-i}(d-i) = \binom{d-i-k+\ell}{d-p} \binom{d-i}{k-\ell}$ . Taking the sum of the Euler  
 331 characteristics over all  $p$ -cells at depth  $k$ , we get

$$332 \quad C_k^p(\mathcal{A}) = \sum_c \sum_{i=0}^p (-1)^i \sum_{\ell=k+i-p}^k C_\ell^i(c) \tag{14}$$

$$333 \quad = \sum_{i=0}^p (-1)^i \sum_{\ell=k+i-p}^k \binom{d-i-k+\ell}{d-p} \binom{d-i}{k-\ell} C_\ell^i(\mathcal{A}). \tag{15}$$

334 Writing  $\ell = j + k + i - p$  and noting that  $\binom{d-i-k+\ell}{d-p} \binom{d-i}{k-\ell} = \binom{d+j-p}{d-p} \binom{d-i}{d+j-p} = \binom{d-i}{d-p} \binom{p-i}{p-i-j}$ ,  
 335 we get the claimed relation (13).  $\blacktriangleleft$

336 We get a non-trivial relation in (13) for  $p = 1$ , which asserts  $C_k^1 = dC_{k-1}^0 + dC_k^0 - C_k^1$ .  
 337 Indeed, twice the number of edges is the sum of vertex degrees. For  $p = 2$ , we get

$$338 \quad C_k^2 = \binom{d}{2} C_k^0 - (d-1)C_k^1 + C_k^2 + (d-1)dC_{k-1}^0 - (d-1)C_{k-1}^1 + \binom{d}{2} C_{k-2}^0, \tag{16}$$

339 in which the polygons cancel and the rest is equivalent to the relation for  $p = 1$ . More  
 340 generally, the term on left-hand side of (13) cancels whenever  $p$  is even.

### 5 Neighborly Arrangements

342 Recall that an arrangement in  $\mathbb{S}^d$  is neighborly if the great-spheres are dual to the vertices of  
 343 a neighborly polytope. Equivalently, all subarrangements of dimension  $p$ , with  $d/2 \leq p \leq d$ ,  
 344 have bi-polar depth functions. We generalize the face-counting formulas for neighborly  
 345 polytopes to the levels in neighborly arrangements. In particular, we show that the number  
 346 of  $p$ -cells at depth  $k$  is a function of  $n$ ,  $d$ ,  $p$ , and  $k$  alone.

#### 5.1 Equations in Matrix Form

347 We write  $d = 2t - 1$  for odd  $d$  and  $d = 2t$  for even  $d$ . Let  $\mathcal{A}$  be a neighborly arrangement  
 348 of  $n$  great-spheres in  $\mathbb{S}^d$ , so all subarrangements of dimension  $t \leq p \leq d$  are bi-polar. By  
 349 Theorem 4.1, the  $E_k^p$  are simple functions in  $n$ ,  $d$ ,  $p$ , and  $k$ , for all  $t \leq p \leq d$ . In addition,  
 350 we get  $t$  independent relations for every  $k$  from Theorem 4.2. Specifically, for every odd  
 351  $p$  between 0 and  $d$ , we get a relation by equating the left-hand side of (1) with the right-  
 352 hand side of (1). This gives what we call a *giant linear system* with variables  $E_k^0$  to  $E_k^{t-1}$   
 353 for  $0 \leq k \leq n$ . To describe it, we introduce the  $t \times t$  matrices  $M_d$ . For odd  $d$ , it is a  
 354 straightforward configuration of binomial coefficients, which is however interrupted by  $-2s$   
 355 replacing  $-\binom{2t-j}{2i-2} = -1$  in row  $i$  and column  $j$  whenever  $2t - j = 2i - 2$ :

$$357 \quad M_{2t-1} = \begin{bmatrix} \binom{2t-1}{0} & -\binom{2t-2}{0} & \binom{2t-3}{0} & -\binom{2t-4}{0} & \dots & \pm \binom{t}{0} \\ \binom{2t-1}{2} & -\binom{2t-2}{2} & \binom{2t-3}{2} & -\binom{2t-4}{2} & \dots & \pm \binom{t}{2} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ \binom{2t-1}{2t-4} & -\binom{2t-2}{2t-4} & \binom{2t-3}{2t-4} & -2 & \dots & 0 \\ \binom{2t-1}{2t-2} & -2 & 0 & 0 & \dots & 0 \end{bmatrix}. \tag{17}$$

358 These replacements will be important shortly. For even  $d$ , the matrix  $M_{2t}$  has the same  
 359 number of entries, with  $\binom{2t-j+1}{2i-1}$  in row  $i$  and column  $j$  replacing  $\binom{2t-j}{2i-2}$  in  $M_{2t-1}$ . The  
 360  $-2$ s and  $0$ s are the same in both matrices. In  $d$  dimensions, the giant system is given by a  
 361  $t(n+1) \times t(n+1)$  matrix, with  $n+1$  copies of  $M_d$  along the diagonal. All entries to the  
 362 lower left of this diagonal of  $t \times t$  blocks are zero, while there are sporadic non-zero entries  
 363 to the upper right.

364 ► **Lemma 5.1** (Invertible Blocks Imply Invertible Systems). *For every  $d \geq 1$ ,  $M_d$  is invertible,*  
 365 *then the giant system of linear relations in  $d$  dimensions is invertible.*

366 **Proof.** If  $M_d$  is invertible, then we can use row and column operations to turn  $M_d$  into  
 367 an upper triangular matrix with non-zero entries along the diagonal. Applying the same  
 368 operations to the giant matrix, we get a giant upper triangular matrix with non-zero entries  
 369 along the entire diagonal. ◀

## 370 5.2 Everything Modulo 2

371 We prove the invertibility of  $M_{2t-1}$  by proving that its determinant is odd. Equivalently, we  
 372 write  $P_{2t-1}$  for the matrix  $M_{2t-1}$  in which every entry is replaced by its parity, and we show  
 373 that the mod 2 determinant of  $P_{2t-1}$  is 1. Before doing so, we show that the invertibility  
 374 of  $M_{2t-1}$  implies the invertibility of  $M_{2t}$ . Let  $N_{2t}$  be the matrix  $M_{2t}$  after dividing each  
 375 column by the largest power of 2 that divides all its entries, and write  $P_{2t}$  for the matrix  
 376  $N_{2t}$  in which every entry is replaced by its parity.

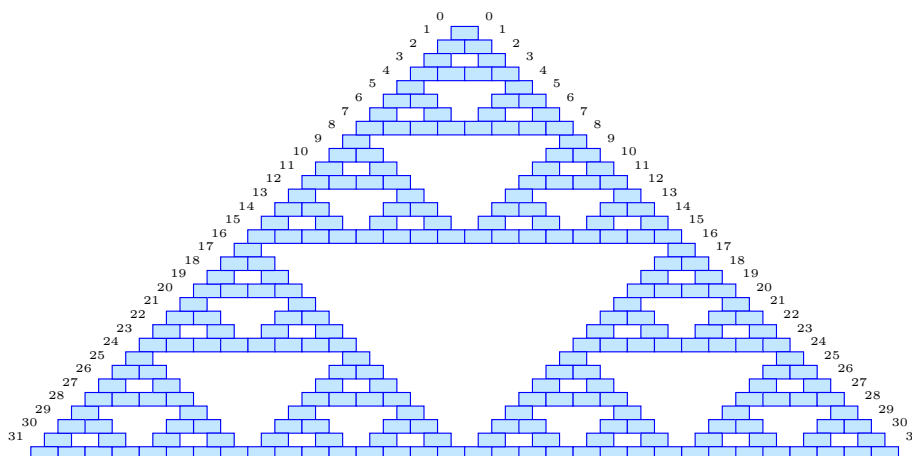
377 ► **Lemma 5.2** (Odd Imply Even Invertible Blocks).  $P_{2t} = P_{2t-1}$ .

378 **Proof.** Recall that the entry in row  $i$  and column  $j$  is  $\binom{2t-j}{2i-2}$  in  $M_{2t-1}$  and  $\binom{2t-j+1}{2i-1}$  in  $M_{2t}$ ,  
 379 unless this entry is  $-2$  or  $0$ , in which case it is the same in the two matrices. Assuming the  
 380 former case, the ratio of the two entries is  $\binom{2t-j+1}{2i-1} / \binom{2t-j}{2i-2} = (2t-j+1)/(2i-1)$ . Since  $2i-1$   
 381 is odd, the largest power of 2 that divides  $\binom{2t-j+1}{2i-1}$  is the largest power of 2 that divides  
 382  $\binom{2t-j}{2i-2}$  times the largest power of 2 that divides  $2t-j+1$ . The latter is the same for all  
 383 entries in a column. We thus divide column  $j$  in  $M_{2t}$  by the largest power of 2 that divides  
 384  $2t-j+1$ , which is 1 for all even  $j$ . The even columns of  $M_{2t}$  are the ones that contain the  
 385  $-2$ s, so after dividing, the parities of corresponding terms in  $M_{2t}$  and  $M_{2t-1}$  are the same.  
 386 Equivalently,  $P_{2t} = P_{2t-1}$ . ◀

387 Henceforth, we focus on the odd case. We use a consequence of Kummer's Theorem [9]  
 388 to get the parity version of  $M_{2t-1}$ :

389 ► **Lemma 5.3** (Odd Binomial Coefficients). *For all  $0 \leq k \leq n$ ,  $\binom{n}{k}$  is odd iff the binary*  
 390 *representations of  $n$ ,  $k$ , and  $n-k$  satisfy  $n_2 = k_2 \text{ xor } (n-k)_2$ .*

391 In words: the 1s in the binary representations of  $k$  and  $n-k$  are at disjoint positions. It  
 392 follows that the positions of the 1s in the binary representation of  $k$  are a subset of the  
 393 positions of the 1s in the binary representation of  $n$ , and similarly for  $n-k$  and  $n$ . A  
 394 compelling visualization of Lemma 5.3 is the Pascal triangle in binary, whose 1s form the  
 395 Sierpinski gasket as shown in Figure 3. To transform the Sierpinski gasket into a matrix that  
 396 contains  $P_{2t-1}$ , for every  $t \geq 1$ , we drop every other up-slope (whose label, given along the  
 397 down-slope in Figure 3, is odd), we draw the remaining up-slopes as rows, and we draw the  
 398 horizontal lines in the gasket as columns. Finally, we convert the last 1 in each row to a 0.  
 399 These are the binomial coefficients that change from  $-1$  to  $-2$  in  $M_{2t-1}$ ; see Figure 4.



■ Figure 3: The Pascal triangle in modulo 2: the *blue* bricks are odd entries, and the *white* bricks (not shown) are even entries.

### 400 5.3 Reducing Exponential Blocks

401 Observe that  $P_{2t-1}$  is the submatrix consisting of the rows labeled  $2i$ , for  $0 \leq i \leq t-1$ , and  
 402 the columns labeled  $j$ , for  $t \leq j \leq 2t-1$ ; see Figure 4. We call this the  $t$ -th *block*. For the  
 403 time being, we focus on *exponential blocks*, for which  $t$  is a power of 2. Note the symmetry  
 404 between the upper and lower halves of an exponential block: the bottom is a copy of the  
 405 top, except that the last 1 in each row is turned into a 0. We use this property to reduce  
 406 exponential blocks.

407 ► **Reduction 5.4 (Exponential Block).** Let  $P_{2t-1}$  be an exponential block, with  $t = 2^n$ , and  
 408 write  $s = 2^{n-1}$ . We reduce  $P_{2t-1}$  in three steps:

- 409 1. For  $0 \leq i \leq s-1$ , add the row with label  $2i+2s$  to the row with label  $2i$ . Thereafter, we  
 410 have a 1 in each row and each even column, and otherwise only 0s in the upper half of the  
 411 exponential block.
- 412 2. Zero out the even columns in the lower half using the rows in the upper half. After  
 413 consolidating the lower half by removing the even columns, which are all zero, we get an  
 414 upper triangular matrix with 1s in the diagonal.
- 415 3. Reduce this upper triangular matrix to the  $s \times s$  identity matrix. Adding the even columns  
 416 back, we have a 1 in each row and each odd column, and otherwise only 0s in the lower  
 417 half of the exponential block.

418 Assuming  $t = 2^n$ , the above reduction algorithm turns  $P_{2t-1}$  into a  $t \times t$  permutation matrix,  
 419 whose determinant is of course 1. This is the parity of the determinant of  $M_{2t-1}$ , which is  
 420 therefore non-zero. To extend this result to integers,  $t$ , that are not necessarily powers of  
 421 2, we need a few properties of an exponential block. Being a square matrix with  $t = 2^n$   
 422 rows and columns, it decomposes into four quarters of  $s = 2^{n-1}$  rows and columns each. By  
 423 combining the NE- and NW-quarters, we get the *northern half* of the exponential block, and  
 424 we draw the line from its bottom-left to top-right corners, calling it the *northern diagonal*;  
 425 see Figure 4. Similarly, we merge the SE- and SW-quarters to get the *southern half* and  
 426 draw the *southern diagonal* from the bottom-left to top-right corner. Note that the southern  
 427 half of  $P_{2t-1}$  is a copy of everything to the right of the northern half, namely the exponential  
 428 blocks of size  $1, 2, 4, \dots, 2^{n-1}$  plus the 0s below and to the right of them.

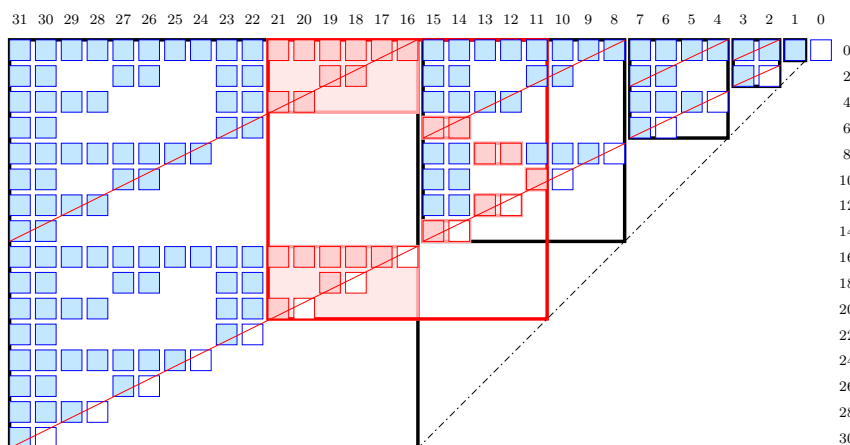


Figure 4: Each *blue* and *pink* square is a 1 in the matrix, and each *white* square is a 0 (only those originally equal to  $-2$  are shown). The *bold black* frames mark the exponential blocks, the *bold red* frame marks the 11-th block,  $P_{21}$ , and the *pink* boxes inside the *red* frame mark the tops and bottoms of the NE- and SW-incursions that arise in its reduction.

429 An *NE-incursion* is a submatrix whose bottom-left corner lies on the southern diagonal  
 430 and whose top-right corner is the top-right corner of the exponential block. As an example  
 431 consider the rows labeled 0 to 20 and columns labeled 21 to 16, which is an NE-incursion of  
 432  $P_{31}$  in Figure 4. We decompose the NE-incursion into three rectangular matrices stacked  
 433 on top of each other: the *top*, the *middle*, and the *bottom*, in which the top and bottom are  
 434 twice as wide as they are high, and the middle fills the space in between. Importantly, the  
 435 middle is zero, and the top and bottom combine to a square matrix whose structure is such  
 436 that Reduction 5.4 can reduce it to the identity matrix.

437 Symmetrically, an *SW-incursion* is a submatrix whose top-right corner lies on the northern  
 438 diagonal and whose bottom-left corner is the bottom-left corner of the exponential block.  
 439 As an example consider the rows labeled 6 to 14 and columns labeled 15 to 14, which is  
 440 an SW-incursion of  $P_{15}$  in Figure 4. As before, we decompose the SW-incursion into three  
 441 rectangular matrices, in which the *top* and *bottom* are twice as wide as they are high, and  
 442 the *middle* consists of the remaining rows in between. The top and bottom combine again to  
 443 a square matrix that can be reduced to the identity matrix by Reduction 5.4. However, the  
 444 middle is not necessarily zero. On the other hand, all entries to the right of the top but still  
 445 within the exponential block are zero.

## 446 5.4 Reducing General Blocks

447 We thus have the necessary ingredients to reduce a not necessarily exponential block,  $P_{2t-1}$ .  
 448 Assuming  $t$  is not a power of 2, let  $u$  be the power of 2 such that  $u/2 < t < u$ , and write  
 449  $s = u/2$ . The overlap of  $P_{2t-1}$  with  $P_{2u-1}$  is an NE-incursion of the latter.

450 ► **Reduction 5.5** (NE-incursion). *Let  $I$  be the overlap of  $P_{2t-1}$  and  $P_{2u-1}$ . We reduce  $I$  and*  
 451 *zero out portions of  $P_{2t-1}$  outside  $I$ :*

- 452 1. *Combine the top and bottom of  $I$  and reduce it using Reduction 5.4.*
- 453 2. *Add back the middle, which we recall is 0.*
- 454 3. *Use the columns of the reduced  $I$  to zero out the rectangular regions of  $P_{2t-1}$  to the right*  
 455 *of the top and bottom of  $I$ .*

Step 1 may contaminate the regions to the right of the bottom of  $I$  with non-zero entries, but Step 3 cleans up the contamination at the end. We are thus left with an un-reduced submatrix of size  $(u - t) \times (u - t)$ , which we denote  $P'_{2t-1}$ . It is a bottom-left submatrix but not necessarily an SW-incursion of  $P_{2s-1}$ . Assuming  $s < 2(u - t)$ , there is a largest SW-incursion of  $P_{2s-1}$  contained in  $P'_{2t-1}$ , which has the same number of rows as  $P'_{2t-1}$ .

► **Reduction 5.6** (SW-incursion). *Assume  $s < 2(u - t)$  and let  $J$  be the largest SW-incursion of  $P_{2s-1}$  contained in  $P'_{2t-1}$ . We reduce  $J$  as follows:*

1. *Combine the top and bottom of  $J$  and reduce it using Reduction 5.4.*
2. *Add back the middle and zero it out using row operations.*

We note that the regions of  $P'_{2t-1}$  to the right of the top and bottom of  $J$  are zero because  $J$  is an SW-incursion, and  $P'_{2t-1}$  is contained in  $P_{2s-1}$ . Step 1 preserves this property, so Step 2 can zero out the middle without contaminating the remaining un-reduced matrix of size  $(s - u + t) \times (s - u + t)$ , which we denote  $P''_{2t-1}$ .

It is also possible that  $s \geq 2(u - t)$ , in which case there is no non-empty SW-incursion of  $P_{2s-1}$  contained in  $P'_{2t-1}$ . We thus substitute the SW-quarter of  $P_{2s-1}$  for  $P_{2s-1}$ , or the SW-quarter of that SW-quarter, etc. This square matrix is a copy of the exponential block of the same size, so Reduction 5.6 still applies. Similarly,  $P''_{2t-1}$  is a copy of the  $(s - u + t)$ -th block. Since  $s - u + t < t$ , we can reduce it by induction. The correctness of the reduction algorithms implies

► **Lemma 5.7** (Blocks are Invertible). *For every  $d \geq 1$ ,  $M_d$  is invertible.*

**Proof.** For  $d = 2t - 1$ , Reductions 5.4, 5.5, 5.6 together with induction imply that  $P_{2t-1}$  can be reduced to the identity matrix. By Lemma 5.2 this is also the case for  $P_{2t}$ . Since  $P_d$  is the parity version of  $M_d$ , this implies that  $M_d$  is invertible. ◀

## 5.5 Number of Cells

The invertibility of the blocks implies the invertibility of the giant linear systems, which implies that the number of cells in the levels of neighborly arrangements are independent of the geometry of the great-spheres defining the arrangement.

► **Theorem 5.8** (Neighborly Arrangements). *Let  $\mathcal{A}$  be a neighborly arrangement of  $n \geq d$  great-spheres in  $\mathbb{S}^d$ . Then the  $E_k^p(\mathcal{A})$  and the  $C_k^p(\mathcal{A})$  are functions of  $n$ ,  $d$ ,  $p$ , and  $k$ .*

**Proof.** By Lemma 5.7, the matrix  $M_d$  is invertible, which by Lemma 5.1 implies that the giant linear system created from Theorems 4.1 and 4.2 is invertible. Hence, the  $E_k^p(\mathcal{A})$  of the  $d$ -dimensional arrangement are determined; that is: they are functions of  $n$ ,  $d$ ,  $p$ , and  $k$  but not of the great-spheres defining the arrangement. By Theorem 4.2, the  $C_k^p(\mathcal{A})$  are determined by the  $E_k^p(\mathcal{A})$ , so they are also functions of  $n$ ,  $d$ ,  $p$ , and  $k$ . ◀

As an example, consider a neighborly arrangement of  $n$  great-spheres in  $\mathbb{S}^4$ . All subarrangements of dimension 2, 3, and 4 have bi-polar depth functions, so we get the  $E_k^p$  for  $p = 2, 3, 4$  from Theorem 4.1, and we use Theorem 4.2 to get them for  $p = 0, 1$ :

$$E_k^0 = \frac{1}{2}(k + 1)n(n - k - 3) \quad \text{for} \quad 0 \leq k \leq n - 4, \quad (18)$$

$$E_k^1 = n(n - 2k - 3) \quad \text{for} \quad 0 \leq k \leq n - 3, \quad (19)$$

$$E_k^2 = \binom{n}{2}, 0, \binom{n}{2} \quad \text{for} \quad k = 0, 1 \leq k \leq n - 3, k = n - 2, \quad (20)$$

$$E_k^3 = n, 0, -n \quad \text{for} \quad k = 0, 1 \leq k \leq n - 2, k = n - 1, \quad (21)$$

$$E_k^4 = 1, 0, 1 \quad \text{for} \quad k = 0, 1 \leq k \leq n - 1, k = n. \quad (22)$$

498 Using the relations  $C_k^0 = E_k^0$ ,  $C_k^1 = 4E_k^0 - E_k^1$ , etc., from Theorem 4.2, we get the number of  
499 cells with given depth:

$$500 \quad C_k^0 = \frac{1}{2}(k+1)n(n-k-3) \quad \text{for} \quad 0 \leq k \leq n-4, \quad (23)$$

$$501 \quad C_k^1 = n[n(2k+1) - 2k^2 - 6k - 3] \quad \text{for} \quad 0 \leq k \leq n-3, \quad (24)$$

$$502 \quad C_k^2 = \binom{n}{2}, 3nk(n-k-2), \binom{n}{2} \quad \text{for } k=0, 1 \leq k \leq n-3, k=n-2, \quad (25)$$

$$503 \quad C_k^3 = n, n[(2k-1)n - 2k^2 - 2k + 3], 6\binom{n}{2}, 2\binom{n}{2}, n$$

$$504 \quad \text{for } k=0, 1 \leq k \leq n-4, k=n-3, k=n-2, k=n-1, \quad (26)$$

$$505 \quad C_k^4 = 1, \frac{1}{2}n[n(k-1) - k^2 + 3], n(n-3), \binom{n}{2}, n, 1$$

$$506 \quad \text{for } k=0, 1 \leq k \leq n-4, k=n-3, k=n-2, k=n-1, k=n. \quad (27)$$

## 507 6 Discussion

508 The main contribution of this paper is the introduction of the discrete depth function as a  
509 topological framework to approach questions in discrete geometry, and the establishment  
510 of the system of Dehn–Sommerville–Euler relations for levels of this function. We have  
511 illustrated the use of this system by extending the classic face counting results for neighborly  
512 polytopes to the levels in neighborly arrangements. This work suggests further research to  
513 deepen our understanding of the framework:

- 514 ■ Establish effective relations expressing the connections between the restrictions of the  
515 depth function to subarrangements.
- 516 ■ Relate the stability of the persistence diagrams of restrictions of the depth function to  
517 combinatorial questions in geometry.

518 While our framework has shed new light on a well studied question in polytope theory, there  
519 is plenty of work that remains. The following questions are of particular interest:

- 520 ■ Give bounds on the topological quantities that arise in counting the regions of order- $k$   
521 Voronoi tessellations. As established in [1], the relevant quantity in  $\mathbb{R}^3$  is the double sum  
522 of depth characteristics of the 2-dimensional cells (the polygons) in the corresponding  
523 arrangement of great-spheres in  $\mathbb{S}^4$ . How do these results extend beyond 3 dimensions?
- 524 ■ Generalize the results on neighborly arrangements to counting the  $k$ -sets of general sets  
525 of  $n$  points in  $\mathbb{R}^d$ . Specifically, use the framework of depth functions to improve the  
526 current best upper bounds on the maximum number of  $k$ -sets, which are  $O(n^{4/3})$  in  $\mathbb{R}^2$   
527  $[3]$ ,  $O(n^{5/2})$  in  $\mathbb{R}^3$  [12], and  $O(n^{d-\epsilon_d})$  for a small constant  $\epsilon_d > 0$  in  $\mathbb{R}^d$  [15].

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