Optimization leads to symmetry

Chenghong WANG¹, Yuqian GUO², Daizhan CHENG²
(¹Division of Information Science, Committee of National Natural Science Foundation of China, Beijing 100085, China; ²Institute of Systems Science, Chinese Academy of Sciences, Beijing 100080, China)

Abstract: The science of complexity studies the behavior and properties of complex systems in nature and human society. Particular interest has been put on their certain simple common properties. Symmetry is one of such properties. Symmetric phenomena can be found in many complex systems. The purpose of this paper is to reveal the internal reason of the symmetry. Using some physical systems and geometric objects, the paper shows that many symmetries are caused by optimization under certain criteria. It has also been revealed that an evolitional process may lead to symmetry.

Keywords: Complex system; Symmetry; Optimization; Evolutional process

1 Symmetry – a property of complex systems

An important objective of the science of complexity is to reveal the properties of complex systems and to find its causes so as to apply it. Self-organization, power law etc are properties of complex systems which are founded in the real world [1]. Small world, scale free, etc. are characteristics of networks [2]. Symmetry, which is familiar to most people, is also an important nature of the complex world and has been studied by many researchers. What is symmetry? [3] gives an informal definition as follows: “The idea of symmetry can be viewed in very different ways: The narrowest interpretation is limited to two-sided symmetry, as applied more or less exactly, to the external form of the human body. The broadest interpretation understands by symmetry the property of anything that is in some way regular and shows repetitions.”

In modern mathematics symmetry is explained as a kind of invariance. Precisely, a set of objects is said to hold a symmetry if there exists a group, such that the geometric shapes or certain properties of the set are invariant under group action.

Symmetry is also important for dynamic systems and particularly for control systems [4]. A natural problem is: How the symmetry of complex systems is caused? There are few researches which have been done for this. A commonly observed phenomenon is: most creatures are highly symmetric. Is it occasional? The answer is “No”. In the process of evolution, there are some un-symmetric creatures. But in the process, the strong competitive power to survive competition has enabled the creatures with symmetric bodies to succeed. In this sense, the optimization of nature selected symmetry.

Among the planar graphs with a fixed perimeter, circle encloses the largest area. Among the bodies with a fixed surface area, sphere encloses the largest volume. These are well known facts and prove that optimization leads to symmetry.

The purpose of this paper is to explore and further prove this assertion: optimization leads to symmetry. The rest of this paper is organized as follows: Section 2 investigates some physical systems to see that minimum energy leads to symmetry; Geometric symmetry is studied in Section 3; In Section 4, we use an example to show that certain symmetries are the results of dynamic evolutions.

2 Symmetries of physical systems

In this section, we study some simple examples of physical systems to prove that minimizing energy leads to symmetry.

Example 2.1 Suppose there are n resistances \( R_1, R_2, \ldots, R_n \) that are connected in the parallel way and satisfy the condition that \( \frac{1}{\sum_{i=1}^{n} R_i} = R \) (Fig.1). If the voltage \( U \) pressing upon them is constant, then the total power \( P \) dissipated is \( P = U^2 \sum_{i=1}^{n} \frac{1}{R_i} \). Now consider such a question: what conditions \( R_i \) should be satisfied to minimize the total power \( P \)? In order to solve this problem, we first define a Lagrange function

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\[ L = U^2 \sum_{i=1}^{n} \frac{1}{R_i} + \lambda \left( \sum_{i=1}^{n} R_i - R \right), \]
where \( \lambda \) is the Lagrange constant. Set \( \frac{\partial L}{\partial R_i} = 0, i = 1, 2, \ldots, n \), we have
\[ -U^2 \frac{1}{R_i^2} + \lambda = 0 \quad (i = 1, 2, \cdots, n). \]
So \( R_1 = R_2 = \cdots = R_n = \frac{R}{n} \). It is easy to verify that under these conditions the total power \( P \) reaches the minimum. So we can say that the distribution of \( R_i \) dissipating the least energy is symmetric.

**Example 2.2** Consider the conical pendulum (see Fig. 2). The pendulum string, whose length is \( l \), can slide freely. \( l_1 + l_2 = l \). The pendulum masses are \( m_1 \) and \( m_2 \) respectively and satisfy \( m_1 + m_2 = M \). The axis is rotating with an angular velocity \( \omega \). It is easy to verify that the whole kinetic energy of the pendulum bobs is
\[ E = \frac{1}{2} m_1 \omega^2 l_1^2 \sin^2 \theta_1 + \frac{1}{2} m_2 \omega^2 l_2^2 \sin^2 \theta_2, \]
where
\[ T = m_1 \omega l_1 = m_2 \omega l_2, \]
\[ T \cos \theta_1 = m_1 g, \]
\[ T \cos \theta_2 = m_2 g, \]
and \( T \) is the tensile force. The above equations together with the conditions about pendulum length and mass induce the following constraints:
\[ \begin{align*}
m_1 l_1 - m_2 l_2 &= 0, \\
m_1 \cos \theta_2 - m_2 \cos \theta_1 &= 0, \\
\omega^2 l_2 \cos \theta_2 - g &= 0, \\
l_1 + l_2 - l &= 0, \\
m_1 + m_2 &= M = 0. \end{align*} \tag{1} \]
Define a Lagrange function as:
\[ L = \frac{1}{2} m_1 \omega^2 l_1^2 \sin^2 \theta_1 + \frac{1}{2} m_2 \omega^2 l_2^2 \sin^2 \theta_2 + \lambda (m_1 l_1 - m_2 l_2) + \mu (m_1 \cos \theta_2 - m_2 \cos \theta_1) + \rho (\omega^2 l_2 \cos \theta_2 - g) + \xi (l_1 + l_2 - l) + \beta (m_1 + m_2 - M). \]
Let\[ \frac{\partial L}{\partial m_1} = \frac{1}{2} \omega^2 l_1^2 \sin^2 \theta_1 + \lambda l_1 + \mu \cos \theta_2 + \beta = 0, \]
\[ \frac{\partial L}{\partial m_2} = \frac{1}{2} \omega^2 l_2^2 \sin^2 \theta_2 - \lambda l_2 - \mu \cos \theta_1 + \beta = 0, \]
\[ \frac{\partial L}{\partial \theta_1} = m_1 \omega^2 l_1 \sin^2 \theta_1 + \lambda m_1 + \xi = 0, \]
\[ \frac{\partial L}{\partial \theta_2} = m_2 \omega^2 l_2 \sin^2 \theta_2 - \lambda m_2 + \rho \omega^2 \cos \theta_2 + \xi = 0, \]
\[ \frac{\partial L}{\partial \cos \theta_1} = -m_1 \omega^2 l_1 \cos \theta_1 - \mu m_2 = 0, \]
\[ \frac{\partial L}{\partial \cos \theta_2} = -m_2 \omega^2 l_2 \cos \theta_2 + \mu m_1 + \rho \omega^2 l_2 = 0. \]
Combining (1) and (2), we have
\[ \begin{align*}
m_1 &= m_2 = \frac{M}{2}, \quad l_1 = l_2 = \frac{l}{2}, \\
\cos \theta_1 &= \cos \theta_2 = \frac{2g}{\omega^2 l_1}, \quad \lambda = \frac{2g^2}{\omega^2 l_1}, \\
\mu &= \frac{g}{2}, \quad \rho = \frac{M g}{\omega^2}, \\
\xi &= -\frac{M \omega^2 l_1}{4}, \quad \beta = -\frac{a^4 l^2 - 4g^2}{8 \omega^2}. \end{align*} \tag{3} \]
It is easy to see that under constraint (1), the total kinetic energy reaches the minimum when \( m_1 = m_2, l_1 = l_2, \theta_1 = \theta_2 \). This example also shows that the least kinetic energy leads to symmetry.

3 Symmetries in geometry

In this section we consider some geometric symmetries deduced by optimizing certain quantities.

**Example 3.1** Consider inscribed polygons of \( n \) sides of a circle (Fig. 3). It can be proved that the inscribed \( n \) polygon of the largest area must be regular. To interpret this, one only needs to prove that if the sum \( \theta_1 + \theta_2 = \theta_0 \) is a constant, the sum area of the two triangles \( \Delta OAB \) and \( \Delta OBC \) reaches maximum if \( \theta_1 = \theta_2 \). In fact, the whole area is
\[ S = \frac{1}{2} R^2 \sin \theta_1 + \frac{1}{2} R^2 \sin \theta_2. \]
\[ O + 0_2 \cos \frac{\theta_1 - \theta_2}{2} = R \sin \theta_0 \cos \frac{\theta_1 - \theta_2}{2}. \]

Obviously when \( \theta_1 = \theta_2 \), the area reaches the maximum.

\[ \text{Fig. 3 Maximum area of two sector triangles.} \]

**Example 3.2** Consider inscribed tetrahedrons of a sphere (Fig. 4). Firstly, if the points \( A, B, C \) are fixed, it is easy to check that the volume of tetrahedron \( D-ABC \) is the largest if \( D \) is on the line which is perpendicular to \( \Delta ABC \) and through the circumcenter of it, and here the height \( h = OO' + R \). In fact, if there is another point \( D' \) on the sphere other than \( D \), then the height of tetrahedron \( D'-ABC \) is \( h' = OO' + R \sin \theta < h \), so \( V_{D'-ABC} < V_{D-ABC} \). Secondly, if we fix the acme \( D \) of tetrahedron \( D-ABC \) and let points \( A, B, C \) moving on the plane determined by the original points \( A, B, C \), then one sees easily that when \( \Delta ABC \) is the inscribed equilateral triangle of circle \( O' \), \( S_{D-ABC} \) is of the largest area (see Example 3.1) and so is the volume \( V_{D-ABC} \).

\[ \text{Fig. 4 Maximum volume of circumscribed pyramid.} \]

Similarly, each face should be an equilateral triangle. Therefore, the tetrahedron \( ABCD \) with largest volume is a regular one.

### 4 Symmetry as a result of evolution

It was mentioned that the evolution of creatures in the nature leads to symmetry of bodies. In this section we use an example to describe a symmetry generated by a dynamic evolution.

Cyclic pursuit is a long discussed problem \([5-7]\). We modify the simple pursuit to an attraction-repulsion process, which is similar to \([8]\).

**Example 4.1** Assume there are three particles on a plane, say \( P_1, P_2, P_3, P_i \) pursues \( P_{i+1} \) when \( \| P_i - P_{i+1} \| > \delta \); otherwise, \( P_i \) repulses from \( P_{i+1} \) (For notational ease, \( P_4 = P_1 \)).

The model is described as
\[ P_i = (P_{i+1} - P_i)(\| P_{i+1} - P_i \| - \delta), \quad i = 1,2,3. \]

We want to show that as \( t \to \infty \), the triangle \( \Delta P_1 P_2 P_3 \) will converge to an equilateral triangle.

Denote by \( z_i = \left( \begin{array}{c} x_i \\ y_i \end{array} \right) = P_{i+1} - P_i \) (i = 1, 2, 3),

then we have
\[ \begin{pmatrix} x_{i+1} \\ y_{i+1} \end{pmatrix} = \begin{pmatrix} x_i \\ y_i \end{pmatrix} (\sqrt{x_i^2 + y_i^2} - \delta) \]
\[ - \begin{pmatrix} x_i \\ y_i \end{pmatrix} (\sqrt{x_i^2 + y_i^2} - \delta), \quad i = 1,2,3. \]

Define
\[ r_i = \sqrt{x_i^2 + y_i^2} - \delta, \quad i = 1,2,3. \]

If we can prove that \( r_i(t) \to 0 \) as \( t \to \infty \), then it implies that \( \| P_{i+1} - P_i \| \to \delta \), i = 1, 2, 3.

That is, the triangle converges to an equilateral one. Now
\[ r_i = \frac{1}{\sqrt{x_i^2 + y_i^2}} [x_i x_{i+1} r_{i+1} + y_i y_{i+1} - y_i x_{i+1} - y_i^2], \]
\[ = - r_i (r_i + \delta) + \frac{r_{i+1}}{r_i + \delta} (x_i x_{i+1} + y_i y_{i+1}). \]

Choosing a Lyapunov function as
\[ V = \frac{1}{2} (r_1^2 + r_2^2 + r_3^2), \]

then we have
\[ \dot{V} = - r_1^2 (r_1 + \delta) + \frac{r_1 r_2}{r_1 + \delta} (x_1 x_2 + y_1 y_2) \]
\[ - r_2^2 (r_2 + \delta) + \frac{r_2 r_3}{r_2 + \delta} (x_2 x_3 + y_2 y_3) \]
\[ - r_3^2 (r_3 + \delta) + \frac{r_3 r_1}{r_3 + \delta} (x_3 x_1 + y_3 y_1). \]

Note that
\[ x_i x_{i+1} + y_i y_{i+1} = \langle z_i, z_{i+1} \rangle \]
\[ \leq || z_i || || z_{i+1} || \]
\[ = \sqrt{x_i^2 + y_i^2} \sqrt{x_{i+1}^2 + y_{i+1}^2} \]
\[ = (r_i + \delta)(r_{i+1} + \delta), \quad i = 1,2,3. \]
Plugging them into (5), we have
\[
V \leq -\left( r_1^2 + r_2^2 + r_3^2 - r_1 r_2^2 - r_2 r_3^2 - r_3 r_1^2 \right) - \delta \left( r_1^2 + r_2^2 + r_3^2 - r_1 r_2 - r_2 r_3 - r_3 r_1 \right).
\]
Using the inequality [9]:
\[
r_1^p r_2^p \leq \frac{p_1^p}{p} r_1^p + \frac{p_2^p}{p} r_2^p, \quad p = p_1 + p_2,
\]
we have \( \dot{V} \leq 0. \)

Note that from (6) \( \dot{V} = 0 \) if and only if
\[
\frac{x_1}{y_1} = \frac{x_2}{y_2} = \frac{x_3}{y_3}, \tag{7}
\]
which means \( P_1, P_2, P_3 \) lie on a straight line. An easy geometric argument shows that if (7) does not hold at \( t = 0 \), it can never be true for all \( t > 0 \).

We conclude that in the attraction-repulsion model (4), the triangle formed by three particles converge to an equilateral triangle.

5 Conclusion
Symmetry is one of the most important characteristics in real world. Many complex systems have this property. The purpose of this paper is to explore the reason for symmetry. It was found that in many cases optimizations lead to symmetries. In this paper this claim has been demonstrated by several examples in three aspects: 1) physical phenomena; 2) geometry; 3) dynamic evolution.

It is also helpful to assume certain symmetries when an optimization problem, involving several similar parts, is considered.

References

Chenghon WANG was born in 1955 in Handan, China. He received the B. S. degree from Hebei University of Science & Technology in 1982, received the M. S. degree from China University of Mining & Technology in 1988, and received the Ph. D. degree from Institute of Automation, Chinese Academy of Sciences in 1997. From 1997 to 1999, he was a postdoctoral fellow at the Institute of Mathematics & Systems Sciences, Chinese Academy of Sciences. Since 1999, he has been with Division III of Information Sciences Department, National Natural Science Foundation of China, where he works as an Associate Professor and Director. His main research interests are control theory, reliability theory and operational research. E-mail: wangch@nsfc.gov.cn.

Yuqian GUO was born in Hunan, China in 1973. He graduated from the Department of Physics, Changsha University in 1995, and received his M. S. degree from the Department of Math, Hunan Normal University in 2003. He is currently a Ph. D. student of the Institute of Systems Science, Chinese Academy of Sciences. His research interests include nonlinear control, port-controlled Hamiltonian systems and adaptive control, etc.

Duizhan CHENG received Ph. D. degree from Washington University, MO, USA in 1985. Since 1990, he is a Professor with ISS, CASS. He was an AE of Math Sys., Est. Contr. (1991–1993), and Automatica (1998–2002). He is an AE of Asian J. of Control, Deputy Chief Editor of J. of Control Theory and Applications, Control and Decision etc. He is Chairman of the Technical Committee on Control Theory, Chinese Automation Association, a Senior Member of IEEE. His research interests include nonlinear system and control, Numerical Method etc. Over 130 journal papers (including chapter in books) and 3 books have been published. E-mail: dcheng@iss.ac.cn.