

# Rank-1 Lattice Based High-dimensional Approximation and sparse FFT

Toni Volkmer

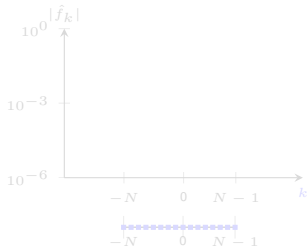


TECHNISCHE UNIVERSITÄT  
CHEMNITZ

joint work with Lutz Kämmerer, Daniel Potts, and Tino Ullrich

- ▶ torus  $\mathbb{T} \simeq [0, 1)$ ,  $\{e^{2\pi i k x}\}_{k \in \mathbb{Z}}$  orthonormal basis of  $L_2(\mathbb{T})$
- ▶ function  $f \in L_2(\mathbb{T})$ ,  $f(x) = \sum_{k \in \mathbb{Z}} \hat{f}_k e^{2\pi i k x}$ ,  $\hat{f}_k = \int_{\mathbb{T}} f(x) e^{-2\pi i k x} dx \in \mathbb{C}$
- ▶ smooth function  $f \implies$  fast decay of Fourier coefficients  $\hat{f}_k$
- ▶ truncated Fourier series  $S_I f(x) = \sum_{k \in I} \hat{f}_k e^{2\pi i k x} \approx f(x)$
- ▶  $\hat{f}_k = \int_{\mathbb{T}} f(x) e^{-2\pi i k x} dx \approx \tilde{f}_k := \frac{1}{2N} \sum_{j=0}^{2N-1} f(x_j) e^{-2\pi i k x_j}$ ,  $x_j := \frac{j}{2N}$

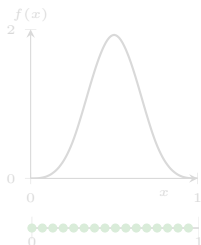
$\implies$  transfer to multivariate case (tensorization)



$$(\tilde{f}_k)_{k \in I} \begin{array}{c} \xleftarrow{1\text{-dim.}} \\ \xrightarrow{\text{FFT}} \end{array} (f(x_j))_{j=0}^{2N-1}$$

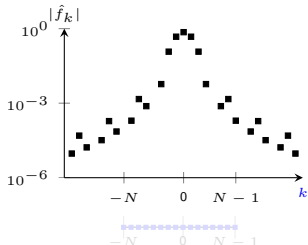
$$\mathcal{O}(N \log N)$$

[Gauß 1866] [Cooley, Tukey 1965]

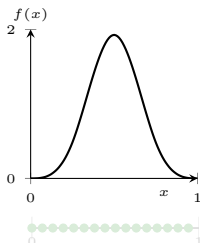


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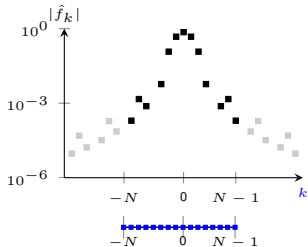


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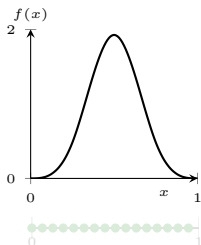
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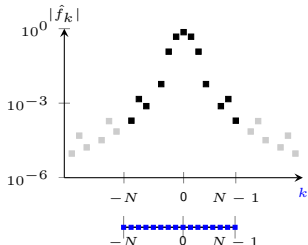
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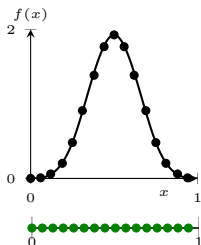
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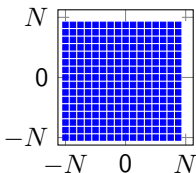


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$\implies$  transfer to multivariate case (tensorization)

- ▶ full grid in frequency domain

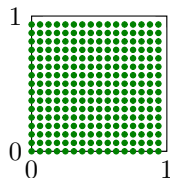
equispaced full grid in spatial domain



$$(\tilde{f}_k)_{k \in I} \xleftrightarrow[\text{FFT}]{d\text{-dim.}} (f(\mathbf{x}_j))_{j=0}^{|I|-1}$$

$\mathcal{O}(N^d \log N)$

curse of dimensionality

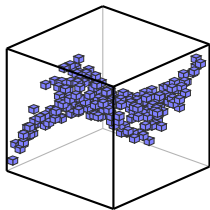


$\implies$  assumption: sparsity or smoothness

first part:

- ▶ fast reconstruction of arbitrary **high-dimensional** trigonometric polynomials  $p_I(\mathbf{x}) = \sum_{\mathbf{k} \in I} \hat{p}_{\mathbf{k}} e^{2\pi i \mathbf{k} \cdot \mathbf{x}}$  using **1-dimensional FFTs**

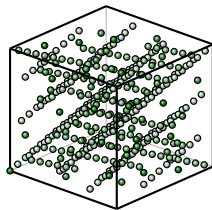
general **known** frequency index set  $I \subset \mathbb{Z}^d$



$$\left( \hat{p}_{\mathbf{k}} \right)_{\mathbf{k} \in I} \begin{array}{c} \xleftrightarrow{\text{1-dim.}} \\ \xleftrightarrow{\text{FFTs}} \end{array} \left( f(\mathbf{x}_j) \right)_{j=0}^{M-1}$$

$$\mathcal{O}(|I| (d + \log |I|) \log^3 |I|)$$

spatial domain:  
**multiple rank-1 lattice**



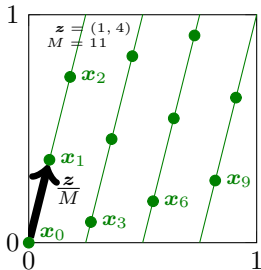
- ▶ fast approximation  $f(\mathbf{x}) \approx \sum_{\mathbf{k} \in I} \hat{p}_{\mathbf{k}} e^{2\pi i \mathbf{k} \cdot \mathbf{x}}$  of functions from **samples**

second part:

- ▶ **unknown** frequency index set  $I$  / weights / function space in **high dimensions**

⇒ dimension-incremental sparse FFT using **multiple rank-1 lattices**

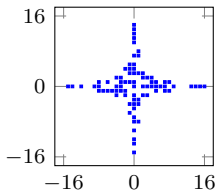
- ▶  $f(\mathbf{x}) = p_I(\mathbf{x}) = \sum_{\mathbf{k} \in I} \hat{p}_{\mathbf{k}} e^{2\pi i \mathbf{k} \cdot \mathbf{x}}$ , arbitrary freq. index set  $I \subset \mathbb{Z}^d$ ,  $|I| < \infty$
- ▶ rank-1 lattice  $\text{R1L}(\mathbf{z}, M) := \{\mathbf{x}_j := \frac{j}{M} \mathbf{z} \bmod \mathbf{1}\}_{j=0}^{M-1}$ ,  $\mathbf{z} \in \mathbb{Z}^d$ ,  $M \in \mathbb{N}$ , as discretization in spatial domain



Korobov '59  
 Maisonneuve '72  
 Sloan & Kachoyan '84, '87, '90  
 Temlyakov '86  
 Lyness '89  
 Sloan & Joe '94  
 Sloan & Reztsov '01  
 Li & Hickernell '03  
 Kämmerer & Kunis & Potts '12

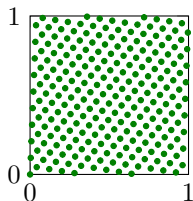


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- ▶ fast reconstruction of  $\hat{p}_{\mathbf{k}}$  using 1-dim. FFT?  $\hat{p}_{\mathbf{k}} \stackrel{?}{=} \frac{1}{M} \sum_{j=0}^{M-1} p_I(\mathbf{x}_j) e^{-2\pi i \mathbf{k} \cdot \mathbf{x}_j}$

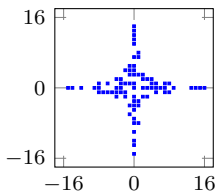


$$(\hat{p}_{\mathbf{k}})_{\mathbf{k} \in I} \xleftarrow{?} (p_I(\mathbf{x}_j))_{j=0}^{M-1}$$

$\mathcal{O}(M \log M + d |I|)$

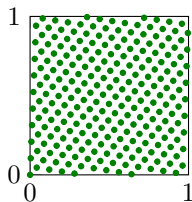


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 ⇒ reconstruction property: [Kämmerer, Kunis, Potts '12] [Kämmerer '12]  
 $\mathbf{k} \cdot \mathbf{z} \not\equiv \mathbf{k}' \cdot \mathbf{z} \pmod{M}$  for all  $\mathbf{k}, \mathbf{k}' \in I$ ,  $\mathbf{k} \neq \mathbf{k}'$

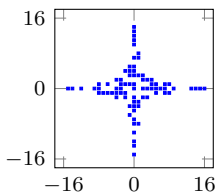


$$(\hat{p}_{\mathbf{k}})_{\mathbf{k} \in I} \xleftarrow[\text{FFT}]{\text{1-dim.}} (p_I(\mathbf{x}_j))_{j=0}^{M-1}$$

$\mathcal{O}(M \log M + d |I|)$

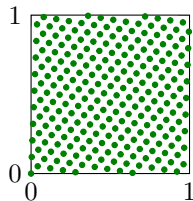


- ▶  $f(\mathbf{x}) \approx p_I(\mathbf{x}) = \sum_{\mathbf{k} \in I} \hat{p}_{\mathbf{k}} e^{2\pi i \mathbf{k} \cdot \mathbf{x}}$ , arbitrary freq. index set  $I \subset \mathbb{Z}^d$ ,  $|I| < \infty$
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- ▶ fast approximation of  $f \in L_2(\mathbb{T}^d) \cap C(\mathbb{T}^d)$  using rank-1 lattice sampling error estimates in [Byrenheid, Kämmerer, Ullrich, V. '17] [V. '17]

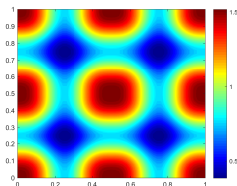


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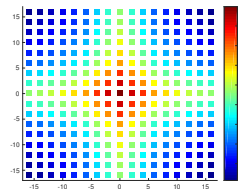
$$\mathcal{O}(M \log M + d |I|)$$



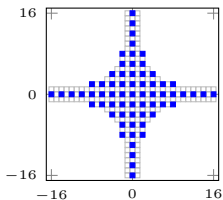
- ▶  $f(\mathbf{x}) := \prod_{s=1}^d (2 + \text{sgn}((x_s \bmod 1) - \frac{1}{2}) \sin(2\pi x_s)^3)$ ,
- ▶ hyperbolic cross  $I := \{\mathbf{k} \in 2\mathbb{Z}^d : \prod_{s=1}^d \max(1, |k_s|) \leq N\}$



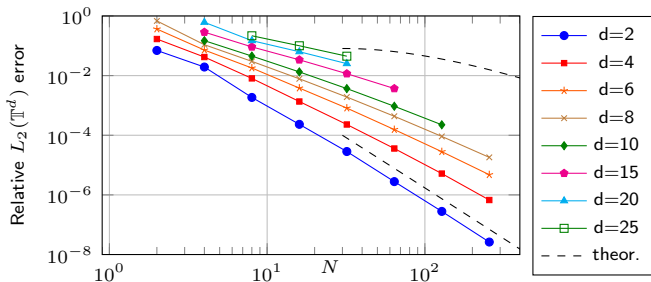
$f((x_1, x_2)^\top)$



$\log_{10} |\hat{f}((k_1, k_2)^\top)|$



$I$



► (reconstructing) rank-1 lattice:

- number of samples  $M$ :  $|I| \leq M \leq |I|^2$ , construction:  $\mathcal{O}(d|I|^3)$ , ( $|I| \gtrsim N$ )
  - + no additional dependence on spatial dimension  $d$  in  $M$
  - + very easy and fast computation of Fourier coefficients (single 1-dim. FFT)
  - ⇒ **two lines of MATLAB code:**
- ```
g_hat = fft(samples)/M;
p_hat = g_hat(mod(I*z',M)+1);
```

► improvements? Use more than one rank-1 lattice! (union of several)

⇒ multiple rank-1 lattice sampling [Kämmerer '16] [Kämmerer '17],  
 complexities **linear** in  $d$ , **almost linear** in sparsity  $|I|$  (for  $|I| \gtrsim N$ ):

|                                 |                                                 |
|---------------------------------|-------------------------------------------------|
| samples:                        | $\leq C  I  \log^2  I $ (w.h.p.)                |
| construct lattice:              | $\leq C  I  (d + \log  I ) \log^3  I $ (w.h.p.) |
| reconstruction / approximation: | $\leq C  I  (d + \log  I ) \log^3  I $          |

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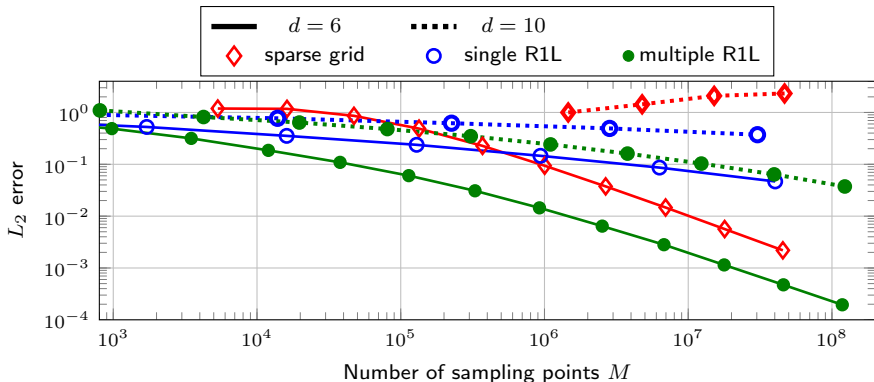
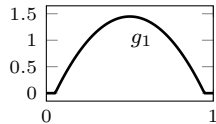
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kink function  $g_d: \mathbb{T}^d \rightarrow \mathbb{R}$ ,

$$g_d(\mathbf{x}) = \prod_{s=1}^d \left( \frac{5^{3/4} 15}{4\sqrt{3}} \max \left\{ \frac{1}{5} - \left(x_s - \frac{1}{2}\right)^2, 0 \right\} \right)$$

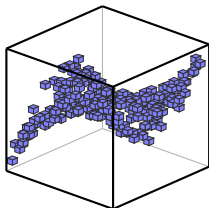


- ▶ error estimates for (multiple) rank-1 lattice sampling in [Byrenheid, Kämmerer, Ullrich, V. '17] [V. '17] [Kämmerer, V. '18]

first part:

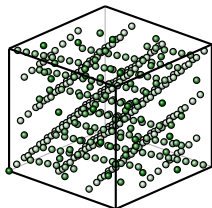
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general **known** frequency index set  $I \subset \mathbb{Z}^d$



$$\begin{array}{ccc} (\hat{p}_{\mathbf{k}})_{\mathbf{k} \in I} & \begin{array}{c} \xleftrightarrow{\text{1-dim.}} \\ \xleftarrow{\text{FFT}} \end{array} & (f(\mathbf{x}_j))_{j=0}^{M-1} \\ & & \mathcal{O}(|I|(d + \log |I|) \log^3 |I|) \end{array}$$

spatial domain:  
**multiple rank-1 lattice**



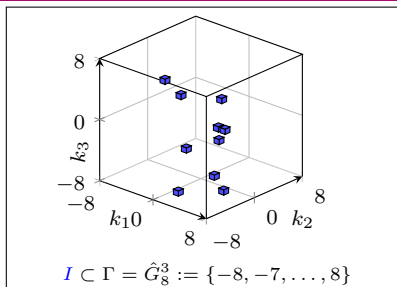
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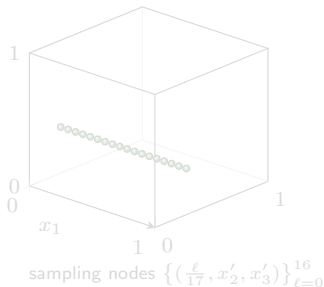
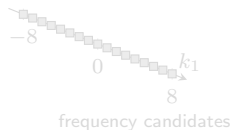
⇒ dimension-incremental sparse FFT using **multiple rank-1 lattices**

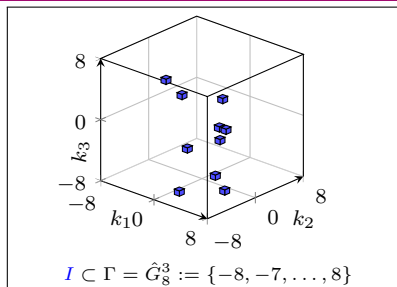




$$\hat{p}_{k_1} := \frac{1}{17} \sum_{\ell=0}^{16} p \left( \begin{pmatrix} \ell/17 \\ x'_2 \\ x'_3 \end{pmatrix} \right) e^{-2\pi i \frac{\ell k_1}{17}}$$

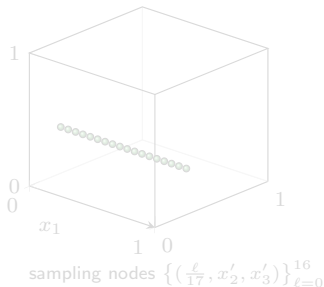
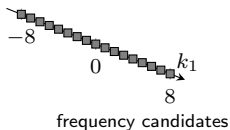
$$k_1 = -8, \dots, 8$$

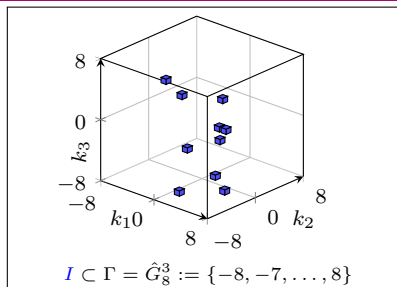




$$\hat{p}_{k_1} := \frac{1}{17} \sum_{\ell=0}^{16} p \left( \begin{pmatrix} \ell/17 \\ x_2' \\ x_3' \end{pmatrix} \right) e^{-2\pi i \frac{\ell k_1}{17}}$$

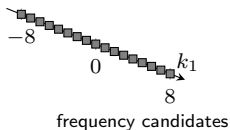
$$k_1 = -8, \dots, 8$$



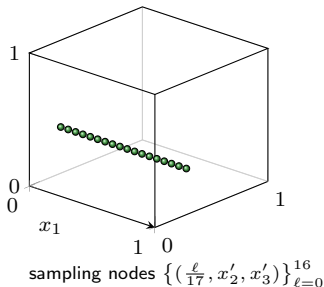


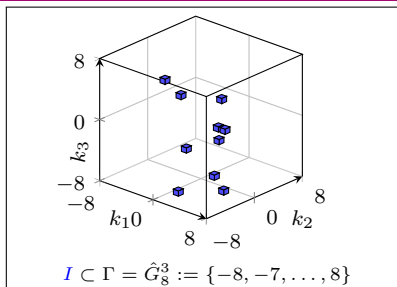
$$\hat{p}_{k_1} := \frac{1}{17} \sum_{\ell=0}^{16} p \left( \begin{pmatrix} \ell/17 \\ x'_2 \\ x'_3 \end{pmatrix} \right) e^{-2\pi i \frac{\ell k_1}{17}}$$

$$k_1 = -8, \dots, 8$$



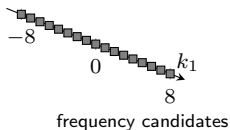
construct  
→  
sampling set



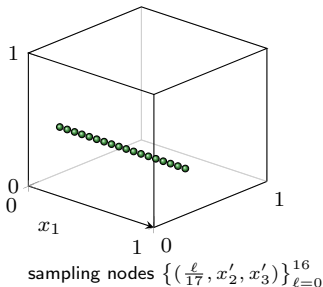


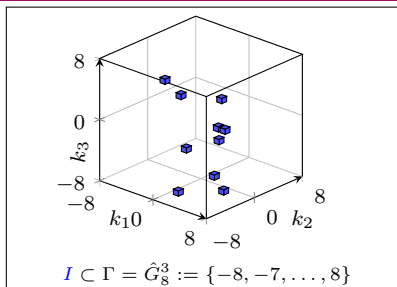
$$\hat{p}_{k_1} := \frac{1}{17} \sum_{\ell=0}^{16} p \left( \begin{pmatrix} \ell/17 \\ x'_2 \\ x'_3 \end{pmatrix} \right) e^{-2\pi i \frac{\ell k_1}{17}}$$

$$k_1 = -8, \dots, 8$$



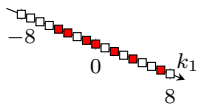
1-dim.  
←  
FFT





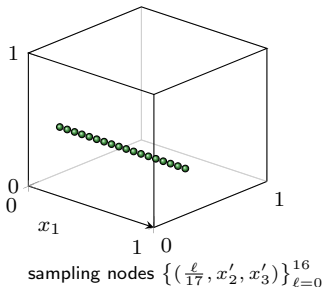
$$\begin{aligned} \hat{p}_{k_1} &:= \frac{1}{17} \sum_{\ell=0}^{16} p \left( \begin{pmatrix} \ell/17 \\ x'_2 \\ x'_3 \end{pmatrix} \right) e^{-2\pi i \frac{\ell k_1}{17}} \\ &= \sum_{\substack{(h_2, h_3) \in \{-8, \dots, 8\}^2 \\ (k_1, h_2, h_3)^\top \in \text{supp } \hat{p}}} \hat{p} \begin{pmatrix} k_1 \\ h_2 \\ h_3 \end{pmatrix} e^{2\pi i (h_2 x'_2 + h_3 x'_3)}, \end{aligned}$$

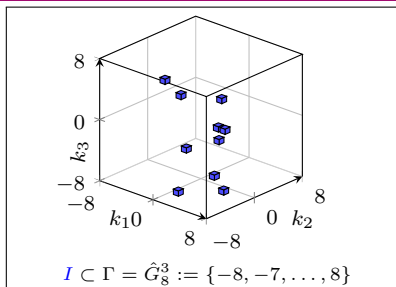
$$k_1 = -8, \dots, 8$$



detected frequencies  $I^{(1)}$

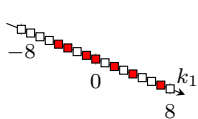
1-dim.  
←  
FFT





$$\begin{aligned} \hat{p}_{k_1} &:= \frac{1}{17} \sum_{\ell=0}^{16} p \left( \begin{pmatrix} \ell/17 \\ x'_2 \\ x'_3 \end{pmatrix} \right) e^{-2\pi i \frac{\ell k_1}{17}} \\ &= \sum_{\substack{(h_2, h_3) \in \{-8, \dots, 8\}^2 \\ (k_1, h_2, h_3)^\top \in \text{supp } \hat{p}}} \hat{p} \begin{pmatrix} k_1 \\ h_2 \\ h_3 \end{pmatrix} e^{2\pi i (h_2 x'_2 + h_3 x'_3)}, \end{aligned}$$

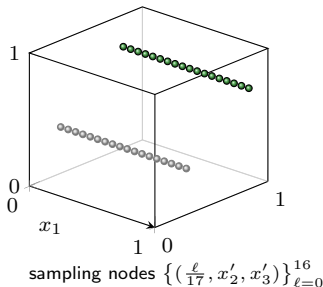
$$k_1 = -8, \dots, 8$$

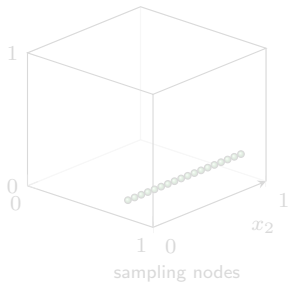
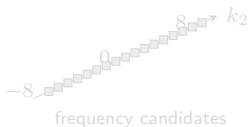
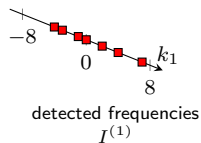
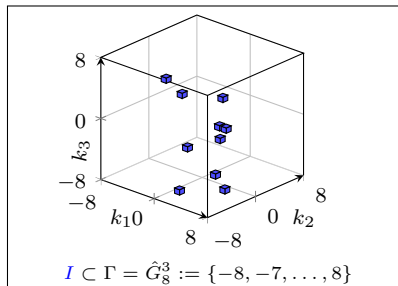


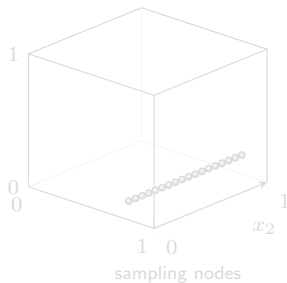
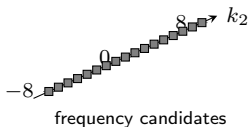
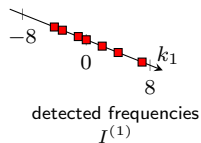
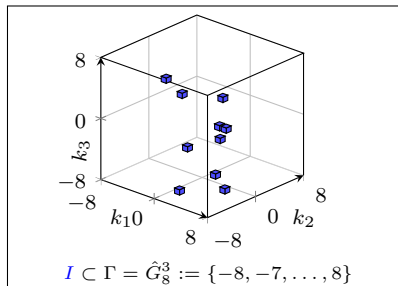
detected frequencies  $I^{(1)}$

1-dim.  
←  
FFT

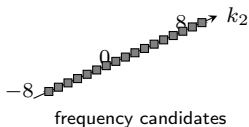
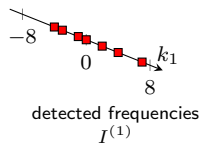
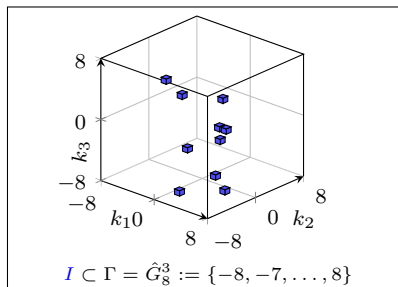
+ repeat ( $r$  detection iterations)



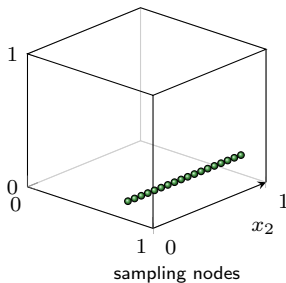


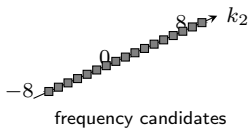
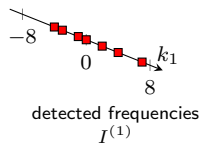
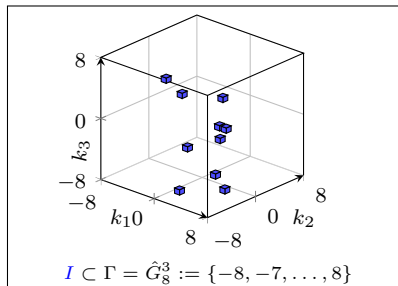




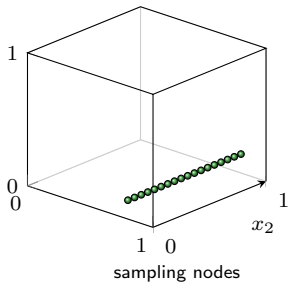


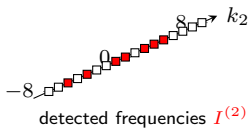
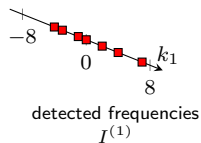
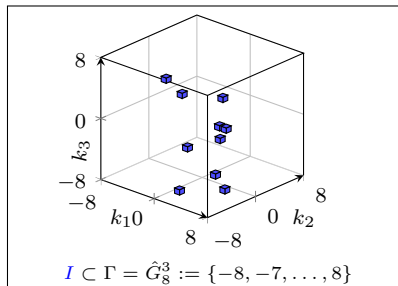
construct  
→  
sampling set



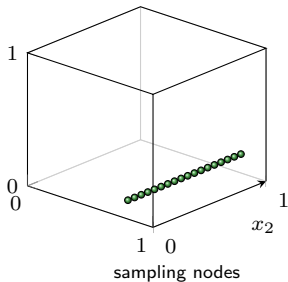


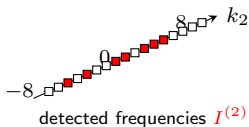
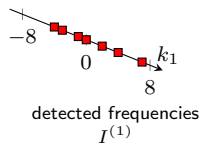
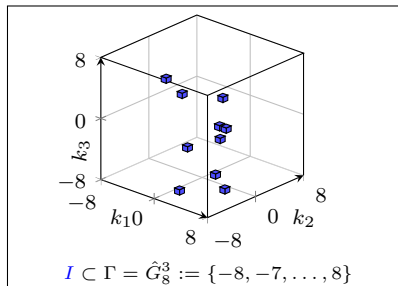
1-dim.  
←  
FFT



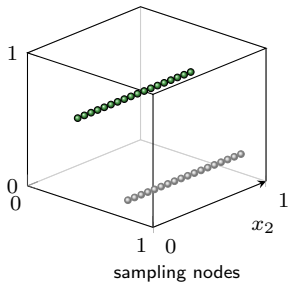


1-dim.  
←  
FFT

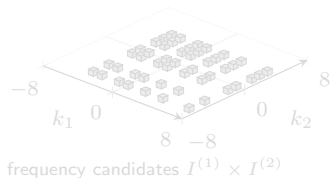
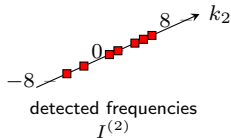
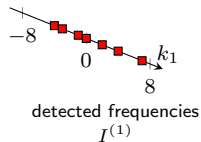
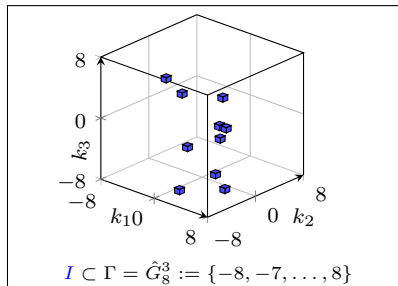


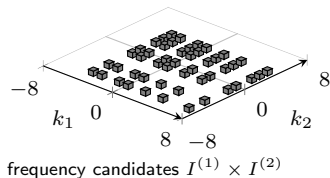
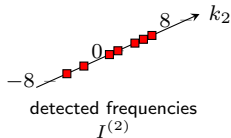
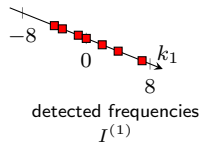
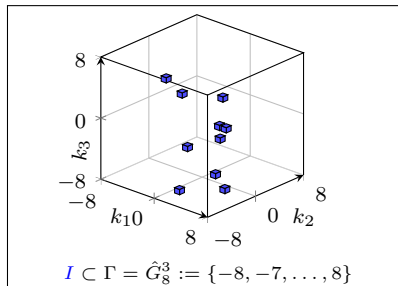


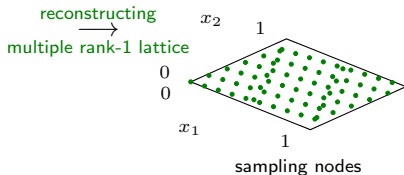
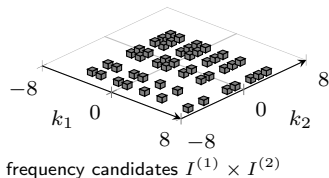
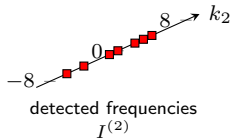
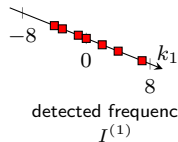
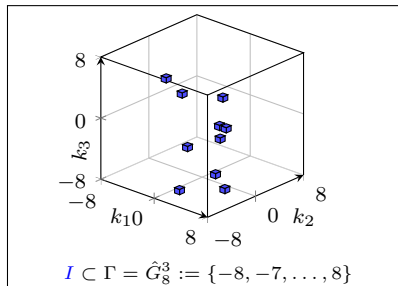
1-dim.  
←  
FFT

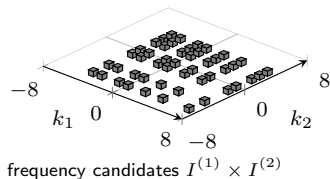
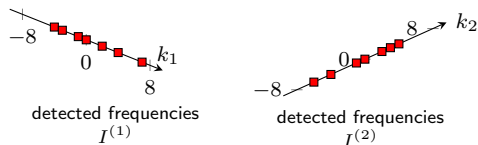
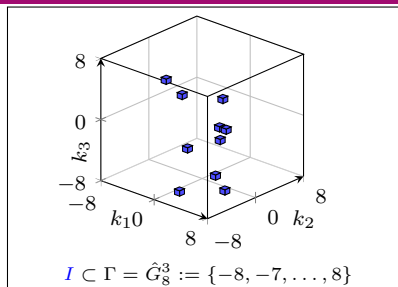


+ repeat ( $r$  detection iterations)

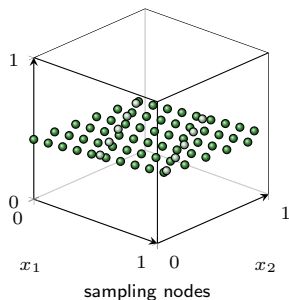




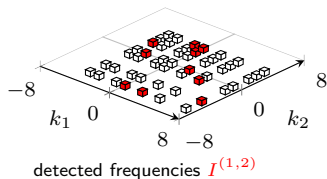
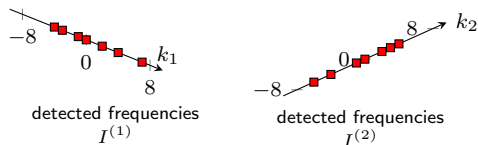
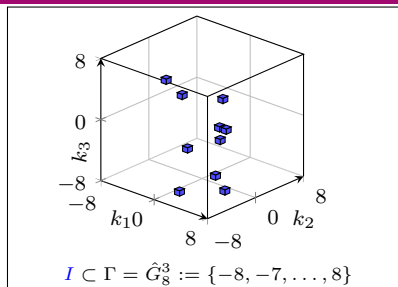




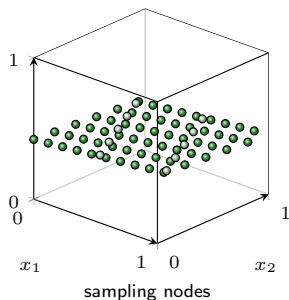
1-dim.  
←  
FFTs

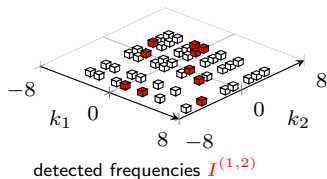
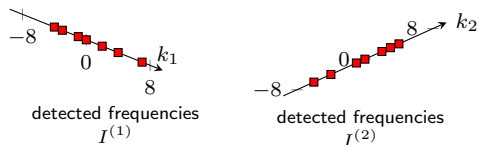
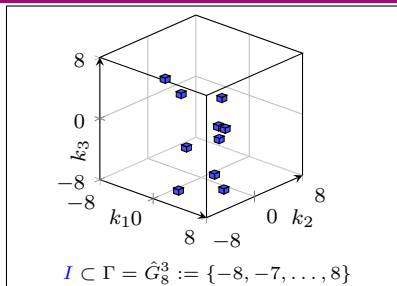




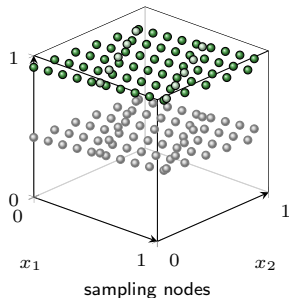


1-dim.  
←  
FFTs

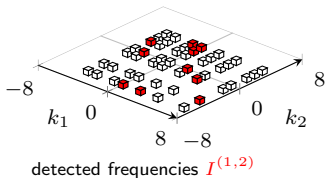
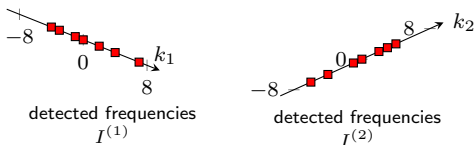
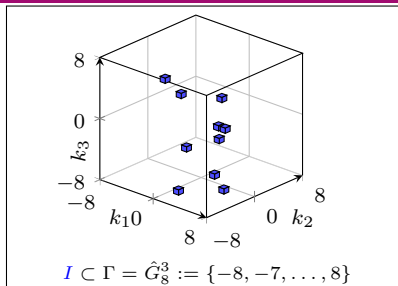




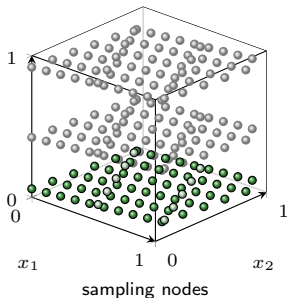
1-dim.  
←  
FFTs



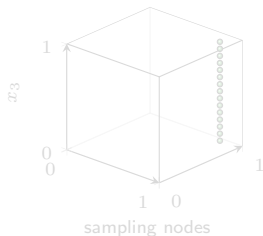
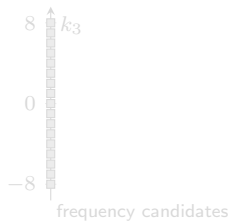
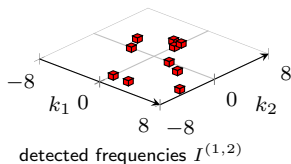
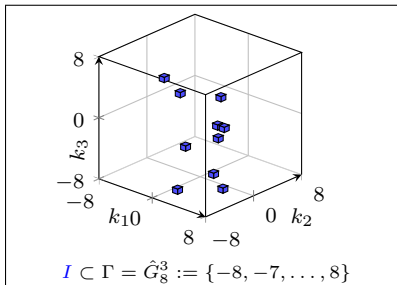
**+ repeat** ( $r$  detection iterations)

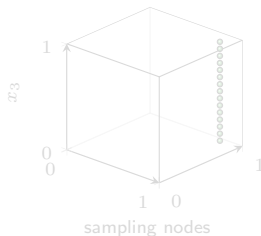
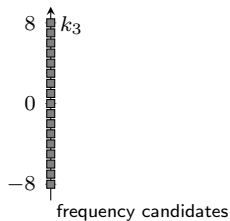
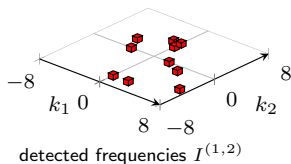
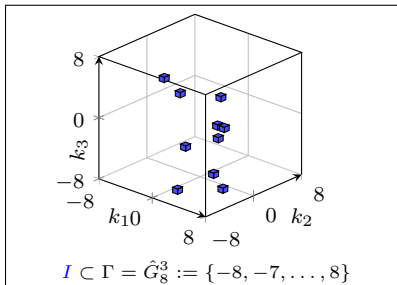


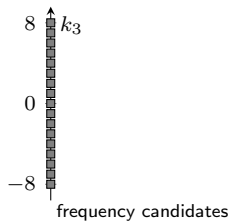
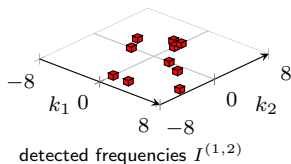
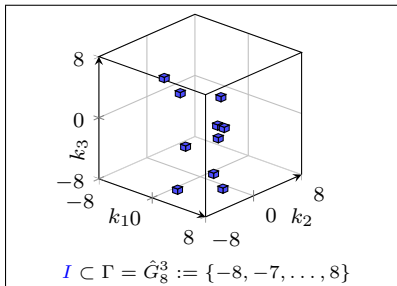
1-dim.  
←  
FFTs



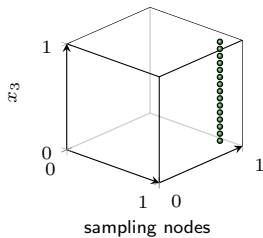
+ repeat ( $r$  detection iterations)

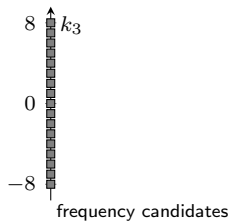
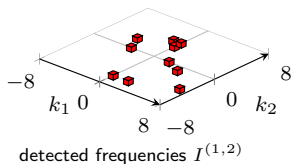
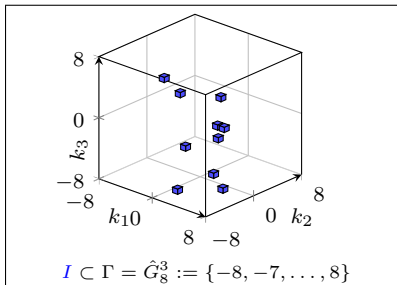




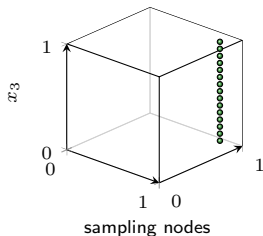


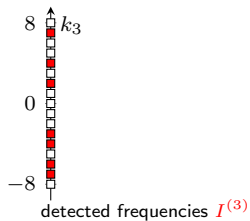
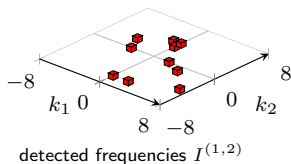
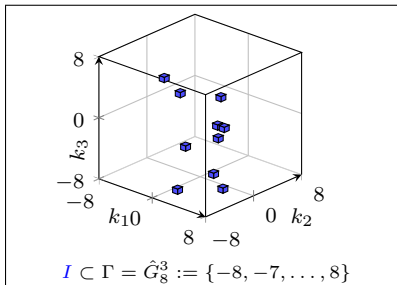
construct  
→  
sampling set



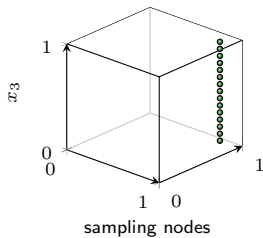


1-dim.  
←  
FFT

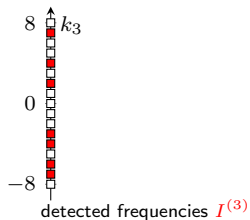
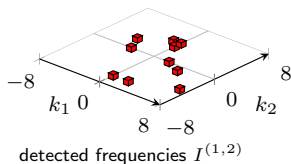
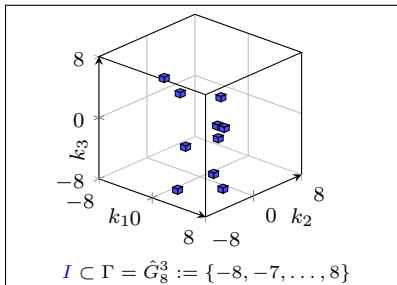




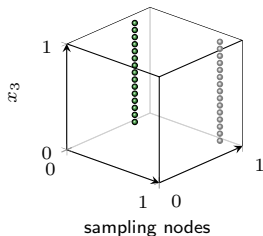
1-dim.  
←  
FFT



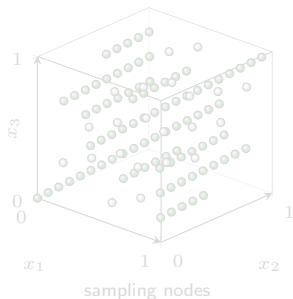
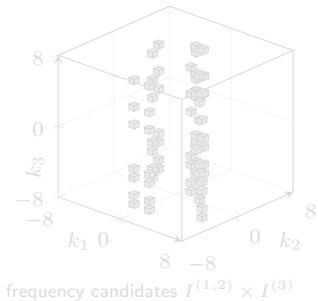
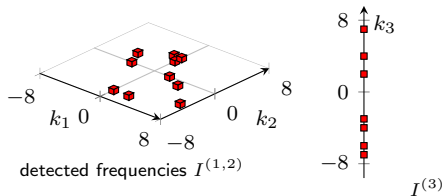
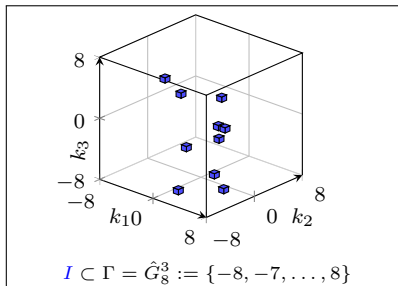


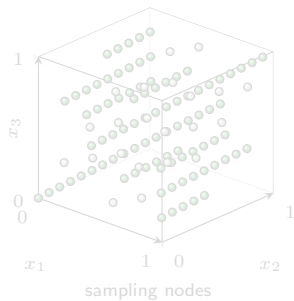
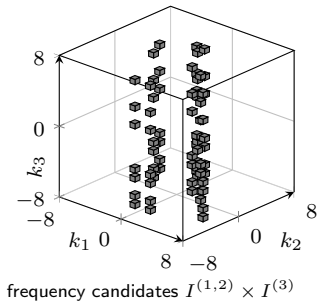
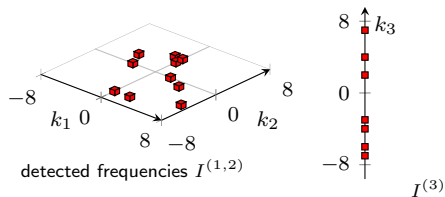
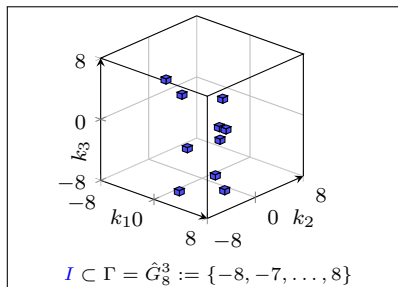


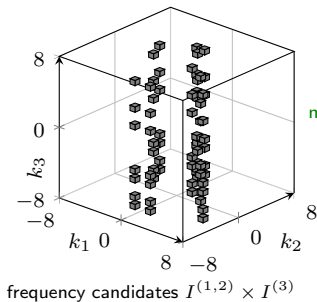
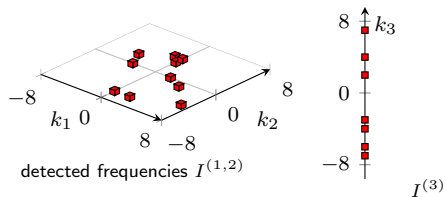
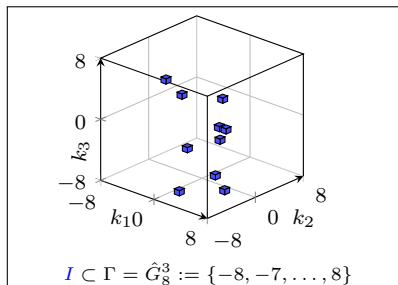
1-dim.  
←  
FFT



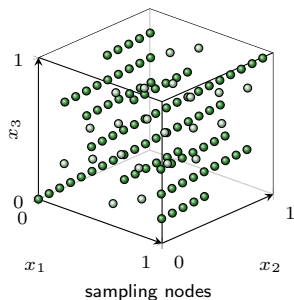
+ repeat ( $r$  detection iterations)

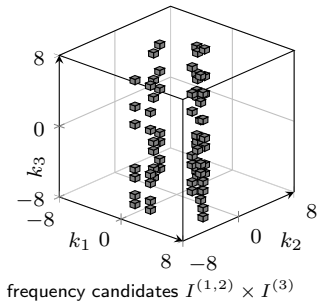
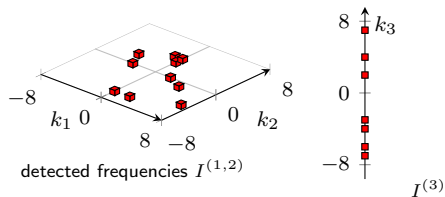
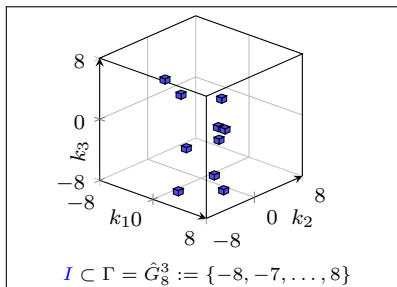




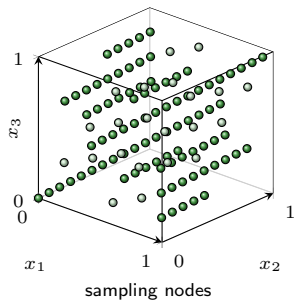


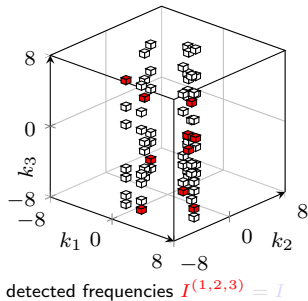
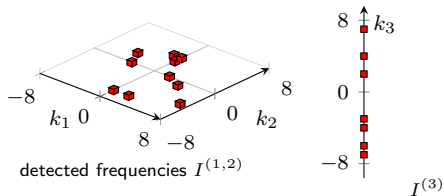
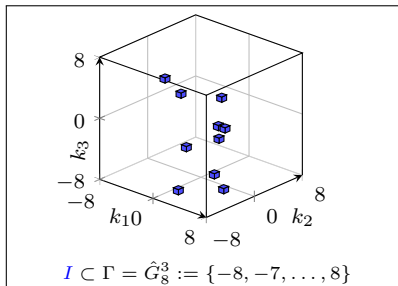
reconstructing  
→  
multiple rank-1 lattice



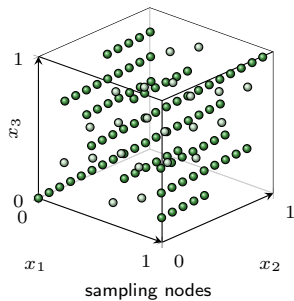


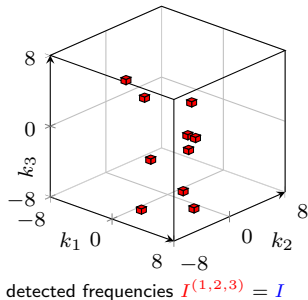
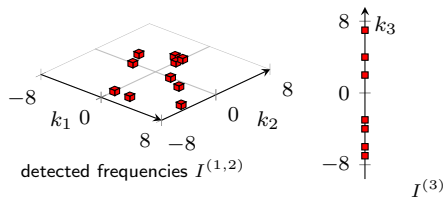
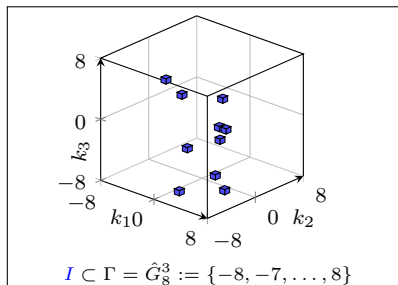
1-dim.  
←  
FFT<sub>s</sub>



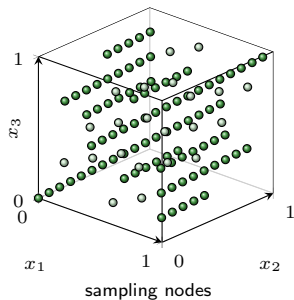


1-dim.  
←  
FFT's





1-dim.  
←  
FFTs



reconstruction of  $p_I(\mathbf{x}) = \sum_{\mathbf{k} \in I} \hat{p}_{\mathbf{k}} e^{2\pi i \mathbf{k} \cdot \mathbf{x}}$  with unknown  $I$

using **multiple rank-1 lattices**:

- ▶ sparsity  $s = |I|$ , search domain  $\Gamma = \hat{G}_N^d := \{-N, \dots, N\}^d \supset I$ ,

	theory	in practice
samples	$\leq C d s^2 N \log^3(sN)$ (w.h.p.)	$\leq C d s N \log^2(sN)$
arithmetic op.	$\leq C d^2 s^2 N \log^5(sN)$ (w.h.p.)	$\leq C d^2 s N \log^4(sN)$

- ▶ MATLAB implementation
- ▶ numerically tested for up to 30 spatial dimensions



reconstruction of  $p_I(\mathbf{x}) = \sum_{\mathbf{k} \in I} \hat{p}_{\mathbf{k}} e^{2\pi i \mathbf{k} \cdot \mathbf{x}}$  with unknown  $I$

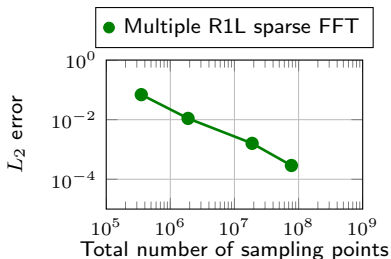
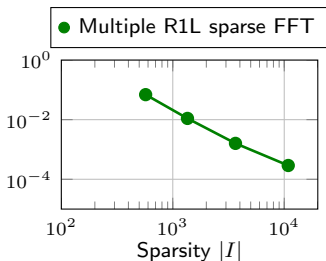
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- ▶ MATLAB implementation
- ▶ numerically tested for up to 30 spatial dimensions

- ▶ approximate reconstruction of a function  $f \in L_2(\mathbb{T}^d) \cap C(\mathbb{T}^d)$
- ▶  $f(\mathbf{x}) := \prod_{t \in \{1,3,8\}} B_2(x_t) + \prod_{t \in \{2,5,6,10\}} B_4(x_t) + \prod_{t \in \{4,7,9\}} B_6(x_t)$ ,  
 $B_m(x) = \sum_{k \in \mathbb{Z}} C_m \operatorname{sinc}\left(\frac{\pi}{m}k\right)^m (-1)^k e^{2\pi i k x}$   
 univariate B-spline of order  $m \in \mathbb{N}$
- ▶ dimension-incremental sparse FFT for  $\Gamma = \hat{G}_{64}^{10}$  ( $|\hat{G}_{64}^{10}| \approx 1.28 \cdot 10^{21}$ ):



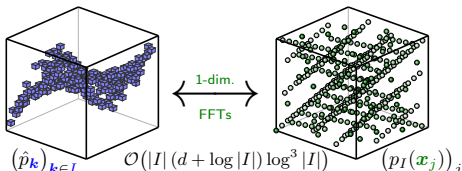
- ▶ known frequency index set  $I \subset \mathbb{Z}^d$ ,  
**multiple rank-1 lattice**

- ▶ fast reconstruction of high-dim. trigonometric polynomials  $p_I$

[Kämmerer '16] [Kämmerer '17]

- ▶ fast approximation (error estimates for Sobolev-Hilbert type spaces)  $(f(\mathbf{x}_j))_j$

[Kämmerer, Potts, V. '15] [Byrneheid, Kämmerer, Ullrich, V. '17] [V. '17] [Kämmerer, V. '18]



- ▶ **unknown**  $I \subset \mathbb{Z}^d$ , sampling along (multiple) rank-1 lattices

- ▶ high-dimensional dimension-incremental sparse FFT

[Potts, V. '16] [V. '17] [Kämmerer, V. '17]

- ▶ very good numerical results

for high-dimensional sparse trigonometric polynomials and

for high-dimensional functions (non-sparse in frequency domain)

- ▶ can be transferred to non-periodic case (tensor product Chebyshev bases)











- ▶ see also



L. Kämmerer, D. Potts, T. V. **High-dimensional sparse FFT based on sampling along multiple rank-1 lattices.** *ArXiv e-prints* 1711.05152, Nov. 2017.



L. Kämmerer, T. V. **Approximation of multivariate periodic functions based on sampling along multiple rank-1 lattices.** *ArXiv e-prints* 1802.06639, Feb. 2018.

-  L. Kämmerer. **High Dimensional Fast Fourier Transform Based on Rank-1 Lattice Sampling.** *Dissertation (PhD thesis), Faculty of Mathematics, Chemnitz University of Technology*, 2014.
-  L. Kämmerer, D. Potts and T. V. **Approximation of multivariate periodic functions by trigonometric polynomials based on rank-1 lattice sampling.** *J. Complexity*, 31:543–576, 2015.
-  D. Potts and T. V. **Sparse high-dimensional FFT based on rank-1 lattice sampling.** *Appl. Comput. Harmon. Anal.*, 41:713–748, 2016.
-  L. Kämmerer. **Multiple Rank-1 Lattices as Sampling Schemes for Multivariate Trigonometric Polynomials.** *J. Fourier Anal. Appl.*, 2016.
-  G. Byrenheid, L. Kämmerer, T. Ullrich and T. V. **Tight error bounds for rank-1 lattice sampling in spaces of hybrid mixed smoothness.** *Numer. Math.*, 136:993–1034, 2017.
-  L. Kämmerer. **Constructing spatial discretizations for sparse multivariate trigonometric polynomials that allow for a fast discrete Fourier transform.** *Appl. Comput. Harmon. Anal.*, 2017.
-  T. V. **Multivariate Approximation and High-Dimensional Sparse FFT Based on Rank-1 Lattice Sampling.** *Dissertation (PhD thesis), Faculty of Mathematics, Chemnitz University of Technology*, 2017.
-  L. Kämmerer, D. Potts, T. V. **High-dimensional sparse FFT based on sampling along multiple rank-1 lattices.** *ArXiv e-prints* 1711.05152, Nov. 2017.
-  L. Kämmerer, T. V. **Approximation of multivariate periodic functions based on sampling along multiple rank-1 lattices.** *ArXiv e-prints* 1802.06639, Feb. 2018.
-  Software: MATLAB toolboxes (for single rank-1 lattices) <https://www.tu-chemnitz.de/~tovo>