

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

Ranita Biswas 

IST Austria (Institute of Science and Technology Austria), Klosterneuburg, Austria  
ranita.biswas@ist.ac.at

Sebastiano Cultrera di Montesano 

IST Austria (Institute of Science and Technology Austria), Klosterneuburg, Austria  
sebastiano.cultrera@ist.ac.at

Herbert Edelsbrunner 

IST Austria (Institute of Science and Technology Austria), Klosterneuburg, Austria  
herbert.edelsbrunner@ist.ac.at

Morteza Saghafian 

Department of Mathematical Sciences, Sharif University of Technology, Tehran, Iran  
morteza.saghafian65@student.sharif.edu

## 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** 525

## 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 [3, 17] and books [12]. 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. [7]. 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 [8] and persistent homology [6]. The core result in this  
 27 paper is a system of Dehn–Sommerville type relations for level sets of the depth function.  
 28 This is different but related to the more direct generalization of the Dehn–Sommerville  
 29 relations to levels in arrangements proved by Linhart, Yao and Phillip [11]. We refer to [9,  
 30 Section 9.2] for an introduction to the Dehn–Sommerville relations for convex polytopes.  
 31 Similar to their classic relatives and the generalization in [11], our relations are based on  
 32 double-counting, but instead counting cells, we take sums of topological indicators. To state  
 33 the relations, let  $\mathcal{A}$  be an arrangement of  $n$  great-spheres in  $\mathbb{S}^d$ , and write  $C_k^p(\mathcal{A})$  for the  
 34 number of  $p$ -cells at depth  $k$  in  $\mathcal{A}$ . For each  $p$ -cell, consider the alternating sum of its faces  
 35 at the same depth, and write  $E_k^p(\mathcal{A})$  for the sum of such alternating sums over all  $p$ -cells  
 36 at depth  $k$ . If  $\mathcal{A}$  is simple, then we have a system of linear relations for  $0 \leq p \leq d$  and  
 37  $0 \leq k \leq n - d + p$ :

$$38 \quad \sum_{i=0}^p (-1)^i \binom{d-i}{d-p} E_k^p(\mathcal{A}) = C_k^p(\mathcal{A}) = \sum_{i=0}^p \binom{d-i}{d-p} E_{k+i-p}^i(\mathcal{A}), \quad (1)$$

39 which we refer to as *Dehn–Sommerville–Euler relations*. The system has applications to  
 40 *cyclic polytopes*—which are convex hulls of finitely many points on the moment curve—and  
 41 the broader class of *neighborly polytopes*—which are characterized by the property that every  
 42  $(q - 1)$ -simplex spanned by  $q \leq d/2$  vertices is a face of the polytope. A celebrated result in  
 43 the field is the Upper Bound Theorem proved by McMullen [13], which states that every  
 44 cyclic polytope has at least as many faces of any dimension as the convex hull of any other set  
 45 of  $n$  points in  $\mathbb{R}^d$ . All cyclic polytopes with  $n$  vertices in  $\mathbb{R}^d$  have isomorphic face complexes  
 46 with a structure that is simple enough to allow for counting the faces, and expressions for  
 47 these numbers can be found in textbooks, such as [16]. In contrast, neighborly polytopes  
 48 with  $n$  vertices in  $\mathbb{R}^d$  can have non-isomorphic face complexes, but they still have the same  
 49 number of faces in every dimension. Within our framework, the structural simplicity is  
 50 expressed by having bi-polar restrictions of the depth function to the intersection of any  
 51  $q \leq d/2$  great-spheres. We call an arrangement in  $\mathbb{S}^d$  that has this property a *neighborly*  
 52 *arrangement*. Writing  $p = d - q$  and counting only the cells of the subarrangement,  $\mathcal{B}$ , in the  
 53 intersection of the  $q$  great-spheres, straightforward topological arguments imply

$$54 \quad E_k^p(\mathcal{B}) = \begin{cases} 1 & \text{for } k = 0, \\ 0 & \text{for } 1 \leq k \leq n + p - d - 1, \\ (-1)^p & \text{for } k = n + p - d. \end{cases} \quad (2)$$

55 Together with the Dehn–Sommerville–Euler relations in (1), this implies expressions in  $n$ ,  $d$ ,  
 56  $p$ , and  $k$  for the number of  $p$ -faces, for every  $0 \leq p \leq d$ , and thus generalizes the result for  
 57 convex polytopes to levels in neighborly arrangements. Surprisingly, the neighborly property  
 58 not only determines the number of faces of the convex hull but in fact of every level of  
 59 the corresponding dual arrangement. The special case of cyclic polytopes, in which the  
 60 hyperplanes are dual to points on the moment curve, has been solved in [1].

61 **Outline.** Section 2 presents the background needed for the results in this paper. Section 3  
 62 studies the face and coface structure of a cell in an arrangement. Section 4 uses the technical  
 63 lemmas in Section 3 to prove the system of relations (1), which it compares with the more  
 64 classic extension of the Dehn–Sommerville relations in [11]. Section 5 uses (1) to generalize  
 65 results for neighborly polytopes to neighborly arrangements. Section 6 concludes the paper.

## 2 Background

In this section, we introduce the main geometric and topological concepts studied in this 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

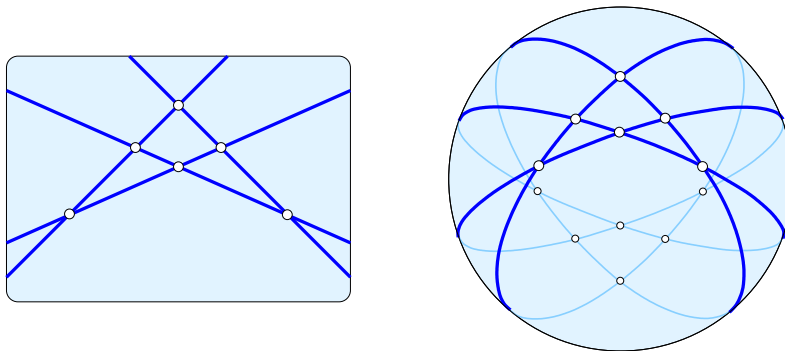


Figure 1: An arrangement of four lines in  $\mathbb{R}^2$  on the *left* and the corresponding arrangement of four great-circles in  $\mathbb{S}^2$  on the *right*.

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-sphere, 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

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97 number of  $p$ -cells in the arrangement, and  $C^p(n, d)$  for the maximum over all arrangements  
 98 of  $n$  great-spheres in  $\mathbb{S}^d$ . Importantly, the number of cells is maximized if the arrangement is  
 99 simple, and in this case it depends on the number of great-spheres but not on the great-spheres  
 100 themselves.

101 ► **Proposition 2.1 (Number of Cells).** *Any simple arrangement of  $n \geq d$  great-spheres in  $\mathbb{S}^d$   
 102 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  $i = \lfloor p/2 \rfloor$ .*

103 The formula for the number of  $p$ -cells is not new and can be derived from similar formulas  
 104 for arrangements in  $d$ -dimensional real projective space [9, Section 18.1] or in  $d$ -dimensional  
 105 Euclidean space [5, Section 1.2].

### 106 2.2 Depth Function

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

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

121 ► **Lemma 2.2 (Depth of Face).** *Let  $\mathcal{A}$  be a simple arrangement of great-spheres in  $\mathbb{S}^d$ . For  
 122 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  
 123 the depth of  $b$  are tight.*

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

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

132 To relate this concept to the prior literature, we mention that [5, Chapter 3] introduces  
 133 the  $k$ -th *level* of an arrangement of  $n$  non-vertical hyperplanes in  $d$  dimensions as the points  
 134  $x \in \mathbb{R}^d$  below fewer than  $k$  and above fewer than  $n - k$  of the hyperplanes. In other words, the  
 135  $k$ -th level consists of all facets at depth  $k - 1$  and all their faces. Assuming the arrangement  
 136 is simple, Lemma 2.2 implies that a  $p$ -cell belongs to the  $k$ -th level iff its depth is between  
 137  $k - d + p$  and  $k - 1$ .

## 2.3 Sublevel Sets

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  $\mathcal{A}$  whose depth is  $k$  or less. Recall that  $\theta$  is *monotonic*, by which we mean that the depth of every cell is at least as large as the depth of any of its faces. It follows that  $\mathcal{A}_k$  is a complex, with well defined *Euler characteristic*:

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

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

► **Definition 2.3** (Relative Euler and Depth Characteristic). *For a cell  $c \in \mathcal{A}$ , let  $F = F(c)$  be the complex of faces, which includes  $c$ , and let  $F_0 \subseteq F$  be a subcomplex. The relative 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 set of faces  $b \subseteq c$  with  $\theta(b) < \theta(c)$ , denoted  $U = U(c)$ , we call  $\varepsilon(c) = \chi(F, U)$  the depth characteristic of  $c$ , and we call  $c$  critical for  $\theta$  if  $\varepsilon(c) \neq 0$ .*

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

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

**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 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 because  $c$  is closed and convex. The claimed equation follows. ◀

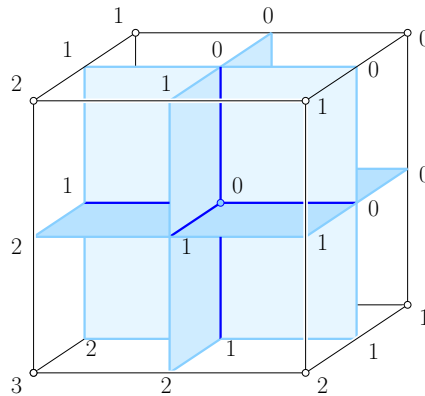
We write  $C_k^p = C_k^p(\mathcal{A})$  for the number of  $p$ -cells at depth  $k$ , and  $E_k^p = E_k^p(\mathcal{A}) = \sum_c \varepsilon(c)$  for the sum of depth characteristics over all  $p$ -cells at depth  $k$ . To see the motivation behind taking sums of depth characteristics, consider the subcomplex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

## 3 Local Configurations

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

178 **3.1 Coface Structure**

179 In the generic case, the local neighborhood of a vertex in an arrangement in  $\mathbb{S}^d$  looks like  
 180 that of the origin in the arrangement of the  $d$  coordinate planes in  $\mathbb{R}^d$ . Each of these  
 181  $(d - 1)$ -planes bounds an open half-space in which the corresponding coordinate is strictly  
 182 negative. Accordingly, we define the *depth* of a point  $x \in \mathbb{R}^d$  as the number of negative  
 183 coordinates, and the *depth* of a cell in the arrangement as the depth of its interior points.  
 184 To study this arrangement, consider  $[-1, 1]^d \subseteq \mathbb{R}^d$  and let  $S^p(d)$  be the number of  $q$ -sides  
 185 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.

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

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

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

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

$$200 \quad S_k^p(d) = \binom{d-k}{q} \binom{d}{k} = \binom{d-k}{d-p} \binom{d}{k} \tag{4}$$

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

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

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

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

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

## 216 3.2 Face Structure

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

$$220 \quad X(F, F_0) = \sum_{b \in F \setminus F_0} (-1)^{\dim b} \chi(F(b), F_0 \cap F(b)) \quad (5)$$

221 for the alternating sum of relative Euler characteristics.

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

225 **Proof.** If  $F_0 = F$ , then  $X(F, F_0)$  is a sum without terms, which is 0. We can therefore  
 226 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  
 227 than or equal to  $p = \dim c$ . It contributes  $(-1)^{i+j}$  for every  $j$ -cell  $b \in F \setminus F_0$  that contains  
 228  $a$  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  
 229 vanishes for all  $i < p$  and is equal to 1 for  $i = p$ . Hence, the only non-zero contribution to  
 230  $X(F, F_0)$  is for  $a = c$ , which implies the claim. ◀

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

$$236 \quad B_\ell^p(\mathcal{A}) = C_k^p(\mathcal{A}), \quad \text{with } k + \ell + (d - p) = n, . \quad (6)$$

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

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

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

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

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

259



## 260 4 Relations

261 In this section, we prove linear relations for the cells at given depths. The relations are  
 262 similar to the classic Dehn–Sommerville relations for convex polytopes, and we prove them  
 263 the same way by straightforward double counting; see [9, Section 9.2]. We begin with the  
 264 easy bi-polar case.

### 265 4.1 Bi-polar Depth Functions

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

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

$$275 \quad E_k^p(\mathcal{B}) = \begin{cases} 1 & \text{for } k = 0, \\ 0 & \text{for } 1 \leq k \leq n - d + p - 1, \\ (-1)^p & \text{for } k = n - d + p. \end{cases} \quad (7)$$

276 **Proof.** Let  $c_N$  be the  $(p$ -dimensional) chamber at depth 0 in  $\mathcal{B}$ , and let  $c_S$  be the antipodal  
 277 chamber at depth  $n - d + p$ . We write  $\mathbb{S}^p$  for the intersection of the  $d - p$  great-spheres, fix a  
 278 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  
 279 point. We partition  $\mathbb{S}^p \setminus \{N, S\}$  into open fibers, each half a great-circle connecting  $N$  to  
 280  $S$ . Along each fiber, the depth is non-decreasing. Consider the set of fibers that intersect a  
 281 chamber  $c \neq c_N, c_S$ . They partition the boundary of  $c$  into the *upper boundary*, along which  
 282 the fibers enter the chamber, the *lower boundary*, along which the fibers exit the chamber,  
 283 and the *silhouette*, along which the fibers touch but do not enter the chamber. Since  $c$  is  
 284  $p$ -dimensional and spherically convex (the common intersection of closed hemispheres) this  
 285 implies that the silhouette is a  $(p - 2)$ -sphere, and the upper and lower boundaries are open  
 286  $(p - 1)$ -balls. The depth characteristic of  $c$  is  $(-1)^{p-1}$ —for the open lower boundary—plus



287  $(-1)^p$ —for the chamber itself. It follows that the depth characteristic of  $c$  vanishes, and so  
 288 does the depth characteristic of every other chamber, except for  $c_N$  and  $c_S$ . Because  $c_N$  has  
 289 the same depth as its entire boundary, we have  $\varepsilon(c_N) = 1$ , and because  $c_S$  has larger depth  
 290 than its entire boundary, we have  $\varepsilon(c_S) = (-1)^p$ . This implies (7). ◀

## 291 4.2 Alternating Sums of Depth Characteristics

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

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

$$297 \sum_{i=0}^p (-1)^i \binom{d-i}{p-i} E_k^i(\mathcal{A}) = C_k^p(\mathcal{A}) = \sum_{i=0}^p \binom{d-i}{p-i} E_{k+i-p}^i(\mathcal{A}) \text{ for } 0 \leq k \leq n - d + p. \quad (8)$$

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

$$307 B_\ell^p(\mathcal{A}) = \sum_{i=0}^p (-1)^i \binom{d-i}{p-i} D_\ell^i(\mathcal{A}). \quad (9)$$

308 To translate this back in term of depth, we set  $\ell = n - (k + d - p)$  so that a  $p$ -cell at codepth  $\ell$   
 309 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  
 310 multiply with  $(-1)^i$  because of Lemma 3.4, and we change the index from  $\ell = n - (k + d - p)$   
 311 to  $k + i - p = n - (\ell + d - i)$  because of (6). This gives the right relation in (8). ◀

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

$$314 E_k^0 = C_k^0 = E_k^0, \quad (10)$$

$$315 2E_k^0 - E_k^1 = C_k^1 = 2E_{k-1}^0 + E_k^1, \quad (11)$$

$$316 E_k^0 - E_k^1 + E_k^2 = C_k^2 = E_{k-2}^0 + E_{k-1}^1 + E_k^2, \quad (12)$$

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

## 321 4.3 Alternating Sums of Cells

322 For comparison, we state the more traditional version of the Dehn–Sommerville relations,  
 323 which apply to cell complexes; see [14] and [11, Theorem 1]. It counts the  $p$ -cells at depth  $k$ ,  
 324 which together with all their faces form a cell complex. For each dimension  $0 \leq i \leq p$ , this  
 325 includes all  $i$ -cells at depths  $k + i - p$  to  $k$ .

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

$$328 \quad C_k^p(\mathcal{A}) = \sum_{i=0}^p (-1)^i \binom{d-i}{d-p} \sum_{j=0}^{p-i} \binom{p-i}{p-i-j} C_{k+i-p+j}^i(\mathcal{A}) \quad \text{for } 0 \leq k \leq n-d+p. \quad (13)$$

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

$$331 \quad C_k^2 = \binom{d}{2} C_k^0 - (d-1)C_k^1 + C_k^2 + (d-1)dC_{k-1}^0 - (d-1)C_{k-1}^1 + \binom{d}{2} C_{k-2}^0, \quad (14)$$

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

## 334 **5 Neighborly Arrangements**

335 Recall that an arrangement in  $\mathbb{S}^d$  is neighborly if the great-spheres are dual to the vertices of  
 336 a neighborly polytope. Equivalently, all subarrangements of dimension  $p \geq d/2$  have bi-polar  
 337 depth functions. We generalize the face-counting formulas for neighborly polytopes to the  
 338 levels in neighborly arrangements. In particular, we show that the number of  $p$ -cells at depth  
 339  $k$  is a function of  $n, d, p$ , and  $k$  alone. For the special case of cyclic polytopes, this was  
 340 proved before by Andrezejak and Welzl [1, Theorem 5.1], who also derived explicit formulas  
 341 for the number of cells.

### 342 **5.1 Equations in Matrix Form**

343 We write  $d = 2t - 1$  for odd  $d$  and  $d = 2t$  for even  $d$ . Let  $\mathcal{A}$  be a neighborly arrangement  
 344 of  $n$  great-spheres in  $\mathbb{S}^d$ , so all subarrangements of dimension  $t \leq p \leq d$  are bi-polar. By  
 345 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,  
 346 we get  $t$  independent relations for every  $k$  from Theorem 4.2. Specifically, for every odd  
 347  $p$  between 0 and  $d$ , we get a relation by equating the left-hand side of (1) with the right-  
 348 hand side of (1). This gives what we call a *giant linear system* with variables  $E_k^0$  to  $E_k^{t-1}$   
 349 for  $0 \leq k \leq n$ . To describe it, we introduce the  $t \times t$  matrices  $M_d$ . For odd  $d$ , it is a  
 350 straightforward configuration of binomial coefficients, which is however interrupted by  $-2$ s  
 351 replacing  $-\binom{2t-j}{2i-2} = -1$  in row  $i$  and column  $j$  whenever  $2t - j = 2i - 2$ :

$$352 \quad M_{2t-1} = \begin{bmatrix} \binom{2t-1}{0} & -\binom{2t-2}{0} & \binom{2t-3}{0} & -\binom{2t-4}{0} & \dots & \pm \binom{t}{0} \\ \binom{2t-1}{2} & -\binom{2t-2}{2} & \binom{2t-3}{2} & -\binom{2t-4}{2} & \dots & \pm \binom{t}{2} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ \binom{2t-1}{2t-4} & -\binom{2t-2}{2t-4} & \binom{2t-3}{2t-4} & -2 & \dots & 0 \\ \binom{2t-1}{2t-2} & -2 & 0 & 0 & \dots & 0 \end{bmatrix}. \quad (15)$$

353 These replacements will be important shortly. For even  $d$ , the matrix  $M_{2t}$  has the same  
 354 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  
 355  $-2$ s and  $0$ s are the same in both matrices. In  $d$  dimensions, the giant system is given by a  
 356  $t(n+1) \times t(n+1)$  matrix, with  $n+1$  copies of  $M_d$  along the diagonal. All entries to the  
 357 lower left of this diagonal of  $t \times t$  blocks are zero, while there are sporadic non-zero entries  
 358 to the upper right.

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

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

## 365 5.2 Everything Modulo 2

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

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

373 **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  $M_{2t}$ ,  
 374 unless this entry is  $-2$  or  $0$ , in which case it is the same in the two matrices. Assuming the  
 375 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  $2i-1$   
 376 is odd, the largest power of 2 that divides  $\binom{2t-j+1}{2i-1}$  is the largest power of 2 that divides  
 377  $\binom{2t-j}{2i-2}$  times the largest power of 2 that divides  $2t-j+1$ . The latter is the same for all  
 378 entries in a column. We thus divide column  $j$  in  $M_{2t}$  by the largest power of 2 that divides  
 379  $2t-j+1$ , which is 1 for all even  $j$ . The even columns of  $M_{2t}$  are the ones that contain the  
 380  $-2$ s, so after dividing, the parities of corresponding terms in  $M_{2t}$  and  $M_{2t-1}$  are the same.  
 381 Equivalently,  $P_{2t} = P_{2t-1}$ . ◀

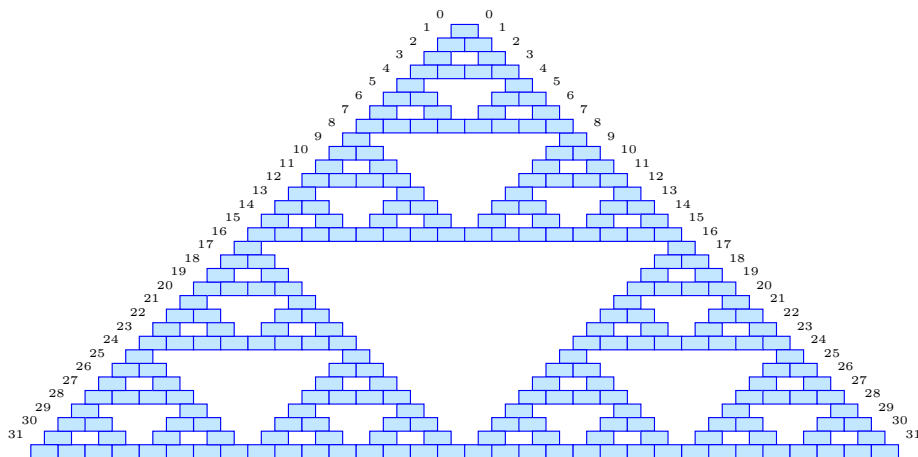
382 Henceforth, we focus on the odd case. We use a consequence of Kummer's Theorem [10]  
 383 to get the parity version of  $M_{2t-1}$ :

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

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

## 395 5.3 Reducing Exponential Blocks

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



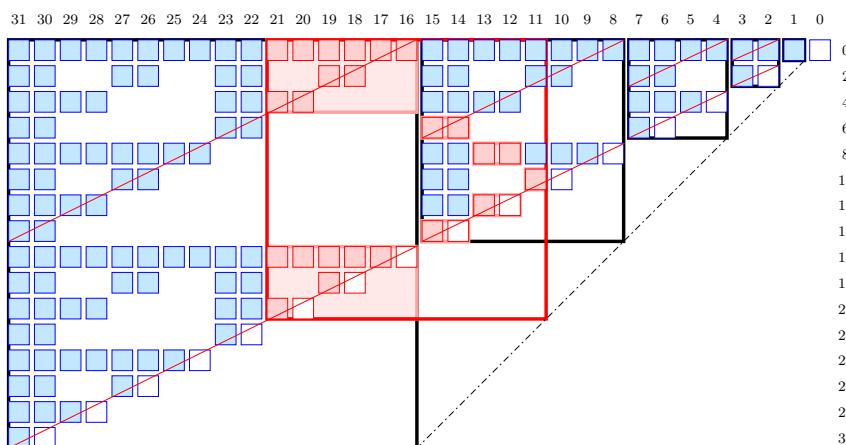
■ Figure 3: The Pascal triangle in modulo 2: the *blue* bricks are odd entries, and the *white* bricks (not shown) are even entries.

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

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

413 Assuming  $t = 2^n$ , the above reduction algorithm turns  $P_{2t-1}$  into a  $t \times t$  permutation matrix,  
 414 whose determinant is of course 1. This is the parity of the determinant of  $M_{2t-1}$ , which is  
 415 therefore non-zero. To extend this result to integers,  $t$ , that are not necessarily powers of  
 416 2, we need a few properties of an exponential block. Being a square matrix with  $t = 2^n$   
 417 rows and columns, it decomposes into four quarters of  $s = 2^{n-1}$  rows and columns each. By  
 418 combining the NE- and NW-quarters, we get the *northern half* of the exponential block, and  
 419 we draw the line from its bottom-left to top-right corners, calling it the *northern diagonal*;  
 420 see Figure 4. Similarly, we merge the SE- and SW-quarters to get the *southern half* and  
 421 draw the *southern diagonal* from the bottom-left to top-right corner. Note that the southern  
 422 half of  $P_{2t-1}$  is a copy of everything to the right of the northern half, namely the exponential  
 423 blocks of size  $1, 2, 4, \dots, 2^{n-1}$  plus the 0s below and to the right of them.

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



■ 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.

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

#### 441 5.4 Reducing General Blocks

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

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

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

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

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



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

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

464 It is also possible that  $s \geq 2(u - t)$ , in which case there is no non-empty SW-incursion  
 465 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  
 466 SW-quarter of that SW-quarter, etc. This square matrix is a copy of the exponential block  
 467 of the same size, so Reduction 5.6 still applies. Similarly,  $P''_{2t-1}$  is a copy of the  $(s - u + t)$ -th  
 468 block. Since  $s - u + t < t$ , we can reduce it by induction. The correctness of the reduction  
 469 algorithms implies

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

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

## 474 5.5 Number of Cells

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

478 ► **Theorem 5.8** (Neighborly Arrangements). *Let  $\mathcal{A}$  be a neighborly arrangement of  $n \geq d$   
 479 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  $k$ .*

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

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

$$488 \quad E_k^0 = \frac{1}{2}(k+1)n(n-k-3) \quad \text{for} \quad 0 \leq k \leq n-4, \quad (16)$$

$$489 \quad E_k^1 = n(n-2k-3) \quad \text{for} \quad 0 \leq k \leq n-3, \quad (17)$$

$$490 \quad E_k^2 = \binom{n}{2}, 0, \binom{n}{2} \quad \text{for} \quad k = 0, 1 \leq k \leq n-3, k = n-2, \quad (18)$$

$$491 \quad E_k^3 = n, 0, -n \quad \text{for} \quad k = 0, 1 \leq k \leq n-2, k = n-1, \quad (19)$$

$$492 \quad E_k^4 = 1, 0, 1 \quad \text{for} \quad k = 0, 1 \leq k \leq n-1, k = n. \quad (20)$$

493 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  
494 cells with given depth:

$$495 \quad C_k^0 = \frac{1}{2}(k+1)n(n-k-3) \quad \text{for} \quad 0 \leq k \leq n-4, \quad (21)$$

$$496 \quad C_k^1 = n[n(2k+1) - 2k^2 - 6k - 3] \quad \text{for} \quad 0 \leq k \leq n-3, \quad (22)$$

$$497 \quad C_k^2 = \binom{n}{2}, 3nk(n-k-2), \binom{n}{2} \quad \text{for } k=0, 1 \leq k \leq n-3, k=n-2, \quad (23)$$

$$498 \quad C_k^3 = n, n[(2k-1)n - 2k^2 - 2k + 3], 6\binom{n}{2}, 2\binom{n}{2}, n$$

$$499 \quad \text{for } k=0, 1 \leq k \leq n-4, k=n-3, k=n-2, k=n-1, \quad (24)$$

$$500 \quad C_k^4 = 1, \frac{1}{2}n[n(k-1) - k^2 + 3], n(n-3), \binom{n}{2}, n, 1$$

$$501 \quad \text{for } k=0, 1 \leq k \leq n-4, k=n-3, k=n-2, k=n-1, k=n. \quad (25)$$

## 502 6 Discussion

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

- 509 ■ Establish effective relations expressing the connections between the restrictions of the  
510 depth function to subarrangements.
- 511 ■ Relate the stability of the persistence diagrams of restrictions of the depth function to  
512 combinatorial questions in geometry.

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

- 515 ■ Give bounds on the topological quantities that arise in counting the regions of order- $k$   
516 Voronoi tessellations. As established in [2], the relevant quantity in  $\mathbb{R}^3$  is the double sum  
517 of depth characteristics of the 2-dimensional cells (the polygons) in the corresponding  
518 arrangement of great-spheres in  $\mathbb{S}^4$ . How do these results extend beyond 3 dimensions?
- 519 ■ Generalize the results on neighborly arrangements to counting the  $k$ -sets of general sets  
520 of  $n$  points in  $\mathbb{R}^d$ . Specifically, use the framework of depth functions to improve the  
521 current best upper bounds on the maximum number of  $k$ -sets, which are  $O(n^{4/3})$  in  $\mathbb{R}^2$   
522 [4],  $O(n^{5/2})$  in  $\mathbb{R}^3$  [15], and  $O(n^{d-\epsilon_d})$  for a small constant  $\epsilon_d > 0$  in  $\mathbb{R}^d$  [18].

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