

## 8 Seidels LP-algorithm

- ▶ Suppose we want to solve  $\min\{c^T x \mid Ax \geq b; x \geq 0\}$ , where  $x \in \mathbb{R}^d$  and we have  $m$  constraints.
- ▶ In the worst-case Simplex runs in time roughly  $\mathcal{O}(m(m+d) \binom{m+d}{m}) \approx (m+d)^m$ . (slightly better bounds on the running time exist, but will not be discussed here).
- ▶ If  $d$  is much smaller than  $m$  one can do a lot better.
- ▶ In the following we develop an algorithm with running time  $\mathcal{O}(d! \cdot m)$ , i.e., linear in  $m$ .

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- ▶ We assume an LP of the form

$$\begin{array}{ll} \min & c^T x \\ \text{s.t.} & Ax \geq b \\ & x \geq 0 \end{array}$$

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## Ensuring Conditions

Given a **standard minimization LP**

$$\begin{array}{ll} \min & c^T x \\ \text{s.t.} & Ax \geq b \\ & x \geq 0 \end{array}$$

how can we obtain an LP of the required form?

- ▶ **Compute a lower bound on  $c^T x$  for any basic feasible solution.**

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## Computing a Lower Bound

Let  $s$  denote the smallest common multiple of all denominators of entries in  $A, b$ .

Multiply entries in  $A, b$  by  $s$  to obtain integral entries. This does not change the feasible region.

Add slack variables to  $A$ ; denote the resulting matrix with  $\tilde{A}$ .

If  $B$  is an optimal basis then  $x_B$  with  $\tilde{A}_B x_B = \tilde{b}$ , gives an optimal assignment to the basis variables (non-basic variables are 0).

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## Theorem 2 (Cramers Rule)

Let  $M$  be a matrix with  $\det(M) \neq 0$ . Then the solution to the system  $Mx = b$  is given by

$$x_i = \frac{\det(M_j)}{\det(M)},$$

where  $M_i$  is the matrix obtained from  $M$  by replacing the  $i$ -th column by the vector  $b$ .

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**Proof:**

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$$X_i = \begin{pmatrix} | & & | & | & | & & | \\ e_1 & \cdots & e_{i-1} & x & e_{i+1} & \cdots & e_n \\ | & & | & | & | & & | \end{pmatrix}$$

Note that expanding along the  $i$ -th column gives that  $\det(X_i) = x_i$ .

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$$MX_j = \begin{pmatrix} | & & | & | & | & & | \\ Me_1 & \cdots & Me_{i-1} & Mx & Me_{i+1} & \cdots & Me_n \\ | & & | & | & | & & | \end{pmatrix} = M_i$$

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Let  $Z$  be the maximum absolute entry occurring in  $\bar{A}$ ,  $\bar{b}$  or  $c$ . Let  $C$  denote the matrix obtained from  $\bar{A}_B$  by replacing the  $j$ -th column with vector  $\bar{b}$  (for some  $j$ ).

Observe that

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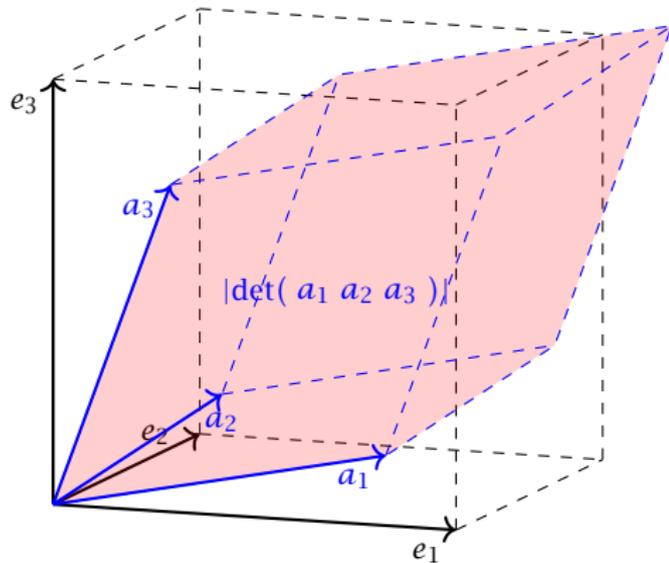
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## Hadamards Inequality



Hadamard's inequality says that the volume of the red parallelepiped (**Spat**) is smaller than the volume in the black cube (if  $\|e_1\| = \|a_1\|$ ,  $\|e_2\| = \|a_2\|$ ,  $\|e_3\| = \|a_3\|$ ).

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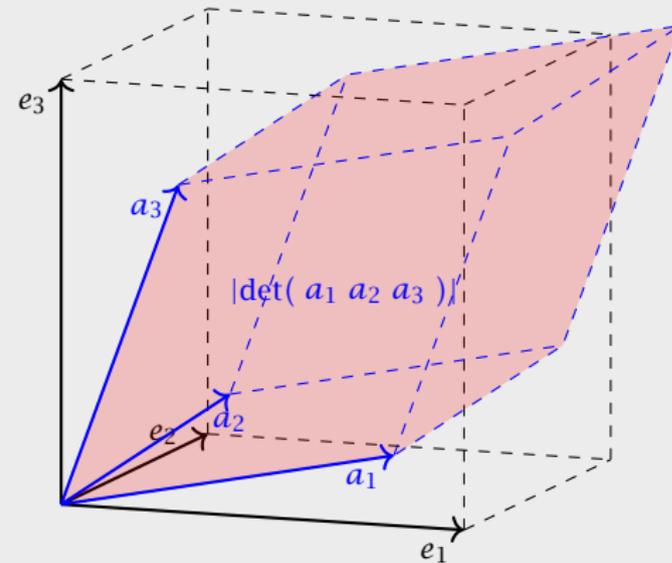
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- ▶ If the cost is  $c^T x = -(mZ)(m! \cdot Z^m) - 1$  we know that the original LP is unbounded.
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In the following we use  $\mathcal{H}$  to denote the set of all constraints apart from the constraint  $c^T x \geq -mZ(m! \cdot Z^m) - 1$ .

We give a routine  $\text{SeidelLP}(\mathcal{H}, d)$  that is given a set  $\mathcal{H}$  of **explicit, non-degenerate** constraints over  $d$  variables, and minimizes  $c^T x$  over all feasible points.

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This gives the recurrence

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$$T(m, d) = \begin{cases} C \max\{1, m\} & \text{if } d = 1 \\ Cd & \text{if } d > 1 \text{ and } m = 0 \\ Cd + T(m - 1, d) + \\ \frac{d}{m}(Cdm + T(m - 1, d - 1)) & \text{otw.} \end{cases}$$

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- ▶ Define  $f(1) = 3 \cdot 1^2$  and  $f(d) = df(d-1) + 3d^2$  for  $d > 1$ .

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$$\begin{aligned}f(d) &= 3d^2 + df(d-1) \\ &= 3d^2 + d[3(d-1)^2 + (d-1)f(d-2)]\end{aligned}$$

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$d > 1; m > 1$  :

(by induction hypothesis statm. true for  $d' < d, m' \geq 0$ ;

and for  $d' = d, m' < m$ )

$$\begin{aligned}T(m, d) &= \mathcal{O}(d) + T(m-1, d) + \frac{d}{m} \left( \mathcal{O}(dm) + T(m-1, d-1) \right) \\&\leq Cd + Cf(d)(m-1) + Cd^2 + \frac{d}{m} Cf(d-1)(m-1) \\&\leq 2Cd^2 + Cf(d)(m-1) + dCf(d-1) \\&\leq Cf(d)m\end{aligned}$$

if  $f(d) \geq df(d-1) + 2d^2$ .

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- Define  $f(1) = 3 \cdot 1^2$  and  $f(d) = df(d-1) + 3d^2$  for  $d > 1$ .

Then

$$\begin{aligned}f(d) &= 3d^2 + df(d-1) \\&= 3d^2 + d \left[ 3(d-1)^2 + (d-1)f(d-2) \right] \\&= 3d^2 + d \left[ 3(d-1)^2 + (d-1) \left[ 3(d-2)^2 + (d-2)f(d-3) \right] \right] \\&= 3d^2 + 3d(d-1)^2 + 3d(d-1)(d-2)^2 + \dots \\&\quad + 3d(d-1)(d-2) \cdot \dots \cdot 4 \cdot 3 \cdot 2 \cdot 1^2 \\&= 3d! \left( \frac{d^2}{d!} + \frac{(d-1)^2}{(d-1)!} + \frac{(d-2)^2}{(d-2)!} + \dots \right)\end{aligned}$$

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since  $\sum_{i \geq 1} \frac{i^2}{i!}$  is a constant.

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