Complexity

LP Feasibility Problem (LP feasibility A)

Given $A \in \mathbb{Z}^{m \times n}$, $b \in \mathbb{Z}^m$. Does there exist $x \in \mathbb{R}^n$ with $Ax \le b$, $x \ge 0$?

LP Feasibility Problem (LP feasibility B)

Given $A \in \mathbb{Z}^{m \times n}$, $b \in \mathbb{Z}^m$. Find $x \in \mathbb{R}^n$ with $Ax \leq b$, $x \geq 0$!

LP Optimization A

Given $A \in \mathbb{Z}^{m \times n}$, $b \in \mathbb{Z}^m$, $c \in \mathbb{Z}^n$. What is the maximum value of $c^T x$ for a feasible point $x \in \mathbb{R}^n$?

LP Optimization B

Given $A \in \mathbb{Z}^{m \times n}$, $b \in \mathbb{Z}^m$, $c \in \mathbb{Z}^n$. Return feasible point $x \in \mathbb{R}^n$ with maximum value of $c^T x$?

Note that allowing A, b to contain rational numbers does not make a difference, as we can multiply every number by a suitable large constant so that everything becomes integral but the feasible region does not change.

Input size

▶ The number of bits to represent a number $a \in \mathbb{Z}$ is

$$\lceil \log_2(|a|) \rceil + 1$$

$$\langle M \rangle := \sum_{i,j} \lceil \log_2(|m_{ij}|) + 1 \rceil$$

- In the following we assume that input matrices are encoded in a standard way, where each number is encoded in binary and then suitable separators are added in order to separate distinct number from each other.
- ▶ Then the input length is $L = \Theta(\langle A \rangle + \langle b \rangle)$.

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- In the following we sometimes refer to $L := \langle A \rangle + \langle b \rangle$ as the input size (even though the real input size is something in $\Theta(\langle A \rangle + \langle b \rangle)$).
- Sometimes we may also refer to $L := \langle A \rangle + \langle b \rangle + n \log_2 n$ as the input size. Note that $n \log_2 n = \Theta(\langle A \rangle + \langle b \rangle)$.
- ▶ In order to show that LP-decision is in NP we show that if there is a solution *x* then there exists a small solution for which feasibility can be verified in polynomial time (polynomial in *L*).

Note that $m \log_2 m$ may be much larger than $\langle A \rangle + \langle b \rangle$.

Suppose that $\bar{A}x = b$; $x \ge 0$ is feasible.

Then there exists a basic feasible solution. This means a set B of basic variables such that

$$x_B = \bar{A}_B^{-1} b$$

and all other entries in $oldsymbol{x}$ are 0.

In the following we show that this x has small encoding length and we give an explicit bound on this length. So far we have only been handwaving and have said that we can compute x via

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Size of a Basic Feasible Solution

Note that n in the theorem denotes the number of columns in A which may be much smaller than m.

- ► A: original input matrix
- \blacktriangleright \bar{A} : transformation of A into standard form
- $ightharpoonup ar{A}_B$: submatrix of $ar{A}$ corresponding to basis B

Lemma 2

Let $\bar{A}_B \in \mathbb{Z}^{m \times m}$ and $b \in \mathbb{Z}^m$. Define $L = \langle A \rangle + \langle b \rangle + n \log_2 n$. Then a solution to $\bar{A}_B x_B = b$ has rational components x_j of the form $\frac{D_j}{D}$, where $|D_j| \leq 2^L$ and $|D| \leq 2^L$.

Proof

Cramers rules says that we can compute x_i as

$$x_j = \frac{\det(\bar{A}_B^j)}{\det(\bar{A}_B)}$$

where \bar{A}_B^J is the matrix obtained from \bar{A}_B by replacing the j-th column by the vector b.

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Here \bar{X} is an $\tilde{n} \times \tilde{n}$ submatrix of A with $\tilde{n} \leq n$.

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Analogously for $\det(A_R^J)$.

 $\leq n! \cdot 2^{\langle A \rangle + \langle b \rangle} \leq 2^L$ we first do expansions along columns that were introduced when transforming A into standard form, i.e., into \bar{A} . Such a column contains a single 1 and 1 the remaining entries of the column are 0. Therefore, these expansions do not increase the absolute value of the determinant. After we did expansions for all these columns we are left with a square sub-matrix of A of size

When computing the determinant of $X = \bar{A}_R$

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Given an LP $\max\{c^Tx\mid Ax\leq b; x\geq 0\}$ do a binary search for the optimum solution

(Add constraint $c^T x \ge M$). Then checking for feasibility shows whether optimum solution is larger or smaller than M).

If the LP is feasible then the binary search finishes in at most

$$\log_2\left(\frac{2n2^{2L'}}{1/2^{L'}}\right) = \mathcal{O}(L') ,$$

as the range of the search is at most $-n2^{2L'},\ldots,n2^{2L'}$ and the distance between two adjacent values is at least $\frac{1}{\det(A)} \geq \frac{1}{2^{L'}}$.

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How do we detect whether the LP is unbounded?

Let $M_{\text{max}} = n2^{2L'}$ be an upper bound on the objective value of a basic feasible solution.

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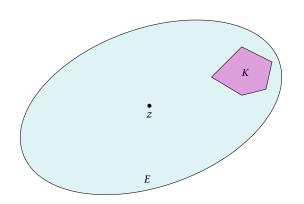
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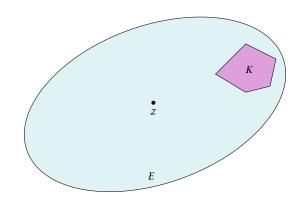
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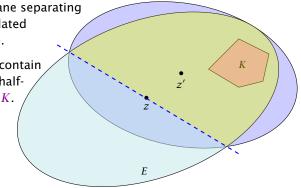


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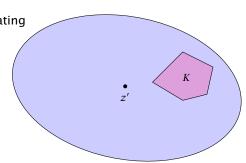
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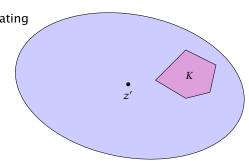
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- REPEAT



Issues/Questions:

- How do you choose the first Ellipsoid? What is its volume?
- How do you measure progress? By how much does the volume decrease in each iteration?
- When can you stop? What is the minimum volume of a non-empty polytop?

A mapping $f: \mathbb{R}^n \to \mathbb{R}^n$ with f(x) = Lx + t, where L is an invertible matrix is called an affine transformation.

A ball in \mathbb{R}^n with center c and radius r is given by

$$B(c,r) = \{x \mid (x-c)^T (x-c) \le r^2\}$$
$$= \{x \mid \sum_i (x-c)_i^2 / r^2 \le 1\}$$

B(0,1) is called the unit ball.

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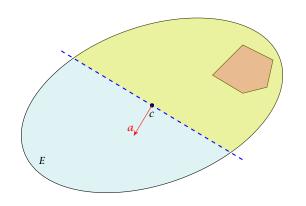
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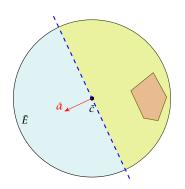
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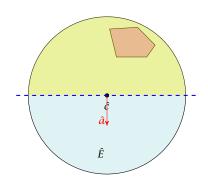
where $Q = LL^T$ is an invertible matrix.



Use f^{-1} (recall that f = Lx + t is the affine transformation of the unit ball) to rotate/distort the ellipsoid (back) into the unit ball.

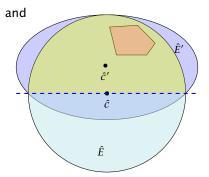


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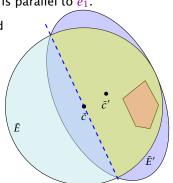


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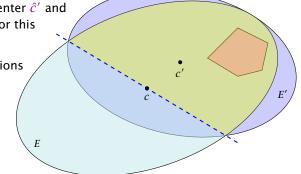


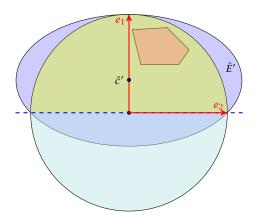
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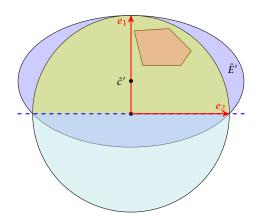
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- ▶ To obtain the matrix \hat{Q}'^{-1} for our ellipsoid \hat{E}' note that \hat{E}' is axis-parallel.
- Let a denote the radius along the x_1 -axis and let b denote the (common) radius for the other axes.
- The matrix

$$\hat{L}' = \begin{pmatrix} a & 0 & \dots & 0 \\ 0 & b & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \dots & 0 & b \end{pmatrix}$$

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As $\hat{Q}' = \hat{L}'\hat{L}'^t$ the matrix \hat{Q}'^{-1} is of the form

$$\hat{Q}'^{-1} = \begin{pmatrix} \frac{1}{a^2} & 0 & \dots & 0 \\ 0 & \frac{1}{b^2} & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \dots & 0 & \frac{1}{b^2} \end{pmatrix}$$

 $(e_1 - \hat{c}')^T \hat{Q}'^{-1} (e_1 - \hat{c}') = 1$ gives

$$\begin{pmatrix} 1-t \\ 0 \\ \vdots \\ 0 \end{pmatrix}^T \cdot \begin{pmatrix} \frac{1}{a^2} & 0 & \cdots & 0 \\ 0 & \frac{1}{b^2} & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \cdots & 0 & \frac{1}{b^2} \end{pmatrix} \cdot \begin{pmatrix} 1-t \\ 0 \\ \vdots \\ 0 \end{pmatrix} = 1$$

► This gives $(1 - t)^2 = a^2$.

For $i \neq 1$ the equation $(e_i - \hat{c}')^T \hat{Q}'^{-1} (e_i - \hat{c}') = 1$ looks like (here i = 2)

$$\begin{pmatrix} -t \\ 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}^{T} \cdot \begin{pmatrix} \frac{1}{a^{2}} & 0 & \dots & 0 \\ 0 & \frac{1}{b^{2}} & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \dots & 0 & \frac{1}{b^{2}} \end{pmatrix} \cdot \begin{pmatrix} -t \\ 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} = 1$$

► This gives $\frac{t^2}{a^2} + \frac{1}{b^2} = 1$, and hence

$$\frac{1}{b^2} = 1 - \frac{t^2}{a^2}$$

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► This gives $\frac{t^2}{a^2} + \frac{1}{h^2} = 1$, and hence

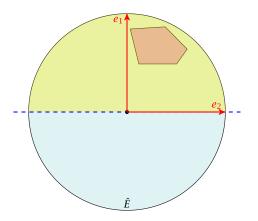
$$\frac{1}{h^2} = 1 - \frac{t^2}{a^2} = 1 - \frac{t^2}{(1-t)^2} = \frac{1-2t}{(1-t)^2}$$

Summary

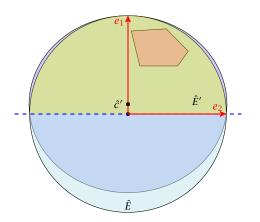
So far we have

$$a = 1 - t$$
 and $b = \frac{1 - t}{\sqrt{1 - 2t}}$

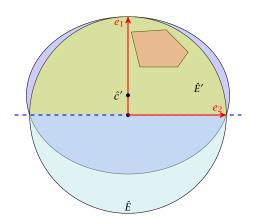
We still have many choices for t:



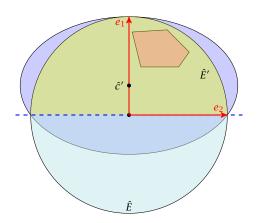
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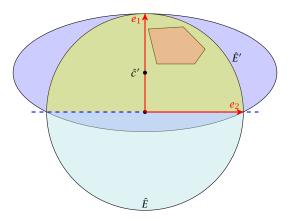
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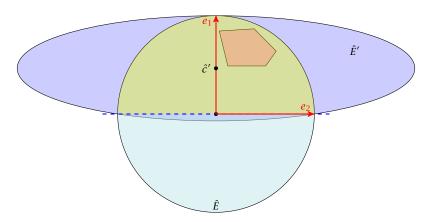
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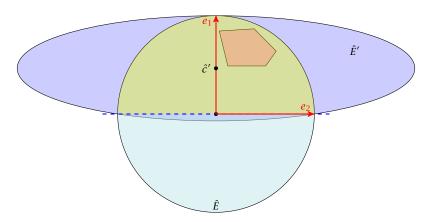
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We want to choose t such that the volume of \hat{E}' is minimal.

Lemma 6

Let L be an affine transformation and $K\subseteq \mathbb{R}^n.$ Then

 $vol(L(K)) = |det(L)| \cdot vol(K)$.

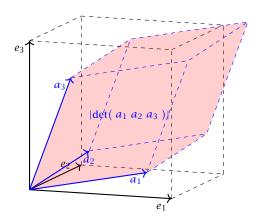
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.

n-dimensional volume



▶ We want to choose t such that the volume of \hat{E}' is minimal.

$$\operatorname{vol}(\hat{E}') = \operatorname{vol}(B(0,1)) \cdot |\operatorname{det}(\hat{L}')| \ ,$$

Recall that

$$\hat{L}' = \left(\begin{array}{cccc} a & 0 & \dots & 0 \\ 0 & b & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \dots & 0 & b \end{array}\right)$$

Note that *a* and *b* in the above equations depend on *t*, by the previous equations.

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We use the shortcut $\Phi := vol(B(0, 1))$.

 $\frac{\operatorname{d}\operatorname{vol}(\hat{E}')}{\operatorname{d}t}$

$$\frac{\operatorname{d} \operatorname{vol}(\hat{E}')}{\operatorname{d} t} = \frac{\operatorname{d}}{\operatorname{d} t} \left(\Phi \frac{(1-t)^n}{(\sqrt{1-2t})^{n-1}} \right)$$

$$\frac{\operatorname{d}\operatorname{vol}(\hat{E}')}{\operatorname{d}t} = \frac{\operatorname{d}}{\operatorname{d}t} \left(\Phi \frac{(1-t)^n}{(\sqrt{1-2t})^{n-1}} \right)$$
$$= \frac{\Phi}{N^2}$$

$$N = \operatorname{denominator}$$

$$\frac{\mathrm{d}\operatorname{vol}(\hat{E}')}{\mathrm{d}t} = \frac{\mathrm{d}}{\mathrm{d}t} \left(\Phi \frac{(1-t)^n}{(\sqrt{1-2t})^{n-1}} \right)$$
$$= \frac{\Phi}{N^2} \cdot \left(\frac{(-1) \cdot n(1-t)^{n-1}}{\text{derivative of numerator}} \right)$$

$$\begin{split} \frac{\mathrm{d}\operatorname{vol}(\hat{E}')}{\mathrm{d}\,t} &= \frac{\mathrm{d}}{\mathrm{d}\,t} \left(\Phi \frac{(1-t)^n}{(\sqrt{1-2t})^{n-1}} \right) \\ &= \frac{\Phi}{N^2} \cdot \left((-1) \cdot n (1-t)^{n-1} \cdot (\sqrt{1-2t})^{n-1} \right. \\ &\qquad \qquad \left. \left(\mathrm{denominator} \right) \right] \end{split}$$

$$\frac{\mathrm{d}\operatorname{vol}(\hat{E}')}{\mathrm{d}t} = \frac{\mathrm{d}}{\mathrm{d}t} \left(\Phi \frac{(1-t)^n}{(\sqrt{1-2t})^{n-1}} \right)$$

$$= \frac{\Phi}{N^2} \cdot \left((-1) \cdot n(1-t)^{n-1} \cdot (\sqrt{1-2t})^{n-1} - (n-1)(\sqrt{1-2t})^{n-2} \cdot \frac{1}{2\sqrt{1-2t}} \cdot (-2) \right)$$
inner derivative

$$\begin{split} \frac{\mathrm{d}\operatorname{vol}(\hat{E}')}{\mathrm{d}\,t} &= \frac{\mathrm{d}}{\mathrm{d}\,t} \left(\Phi \frac{(1-t)^n}{(\sqrt{1-2t})^{n-1}} \right) \\ &= \frac{\Phi}{N^2} \cdot \left((-1) \cdot n(1-t)^{n-1} \cdot (\sqrt{1-2t})^{n-1} \right. \\ &\left. - (n-1)(\sqrt{1-2t})^{n-2} \cdot \frac{1}{2\sqrt{1-2t}} \cdot (-2) \cdot \frac{(1-t)^n}{\mathrm{numerator}} \right] \end{split}$$

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= (n-1)(\sqrt{1-2t})^{n-2} \cdot \frac{1}{Z\sqrt{1-2t}} \cdot (2) \cdot (1-t)^n \right) \\
= \frac{\Phi}{N^2} \cdot (\sqrt{1-2t})^{n-3} \cdot (1-t)^{n-1} \\
\cdot \left((n-1)(1-t) - n(1-2t) \right)$$

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$$\cdot \left((n-1)(1-t) - n(1-2t) \right)$$

$$= \frac{\Phi}{N^2} \cdot (\sqrt{1-2t})^{n-3} \cdot (1-t)^{n-1} \cdot \left((n+1)t - 1 \right)$$

- We obtain the minimum for $t = \frac{1}{n+1}$.
- For this value we obtain

a

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 b^2

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$$b^{2} = \frac{(1-t)^{2}}{1-2t} = \frac{(1-\frac{1}{n+1})^{2}}{1-\frac{2}{n+1}}$$

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Let $\gamma_n=\frac{{\rm vol}(\hat E')}{{\rm vol}(B(0,1))}=ab^{n-1}$ be the ratio by which the volume changes:

$$\gamma_n^2$$

Let $y_n = \frac{\operatorname{vol}(\hat{E}')}{\operatorname{vol}(B(0,1))} = ab^{n-1}$ be the ratio by which the volume changes:

$$y_n^2 = \left(\frac{n}{n+1}\right)^2 \left(\frac{n^2}{n^2-1}\right)^{n-1}$$

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where we used $(1+x)^a \le e^{ax}$ for $x \in \mathbb{R}$ and a > 0.

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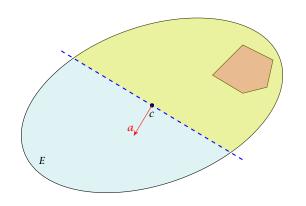
$$= \left(1 - \frac{1}{n+1}\right)^2 \left(1 + \frac{1}{(n-1)(n+1)}\right)^{n-1}$$

$$\le e^{-2\frac{1}{n+1}} \cdot e^{\frac{1}{n+1}}$$

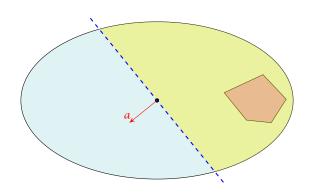
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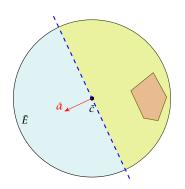
This gives $y_n \leq e^{-\frac{1}{2(n+1)}}$.



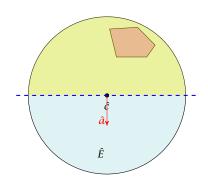
▶ Use f^{-1} (recall that f = Lx + t is the affine transformation of the unit ball) to translate/distort the ellipsoid (back) into the unit ball.



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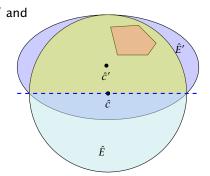


- Use f^{-1} (recall that f = Lx + t is the affine transformation of the unit ball) to translate/distort the ellipsoid (back) into the unit ball.
- Use a rotation R^{-1} to rotate the unit ball such that the normal vector of the halfspace is parallel to e_1 .

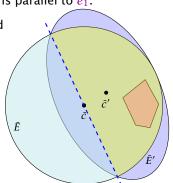


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Compute the new center \hat{c}' and the new matrix \hat{Q}' for this simplified setting.



- ▶ Use f^{-1} (recall that f = Lx + t is the affine transformation of the unit ball) to translate/distort the ellipsoid (back) into the unit ball.
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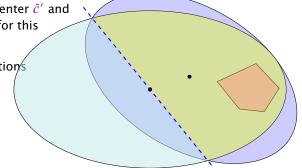


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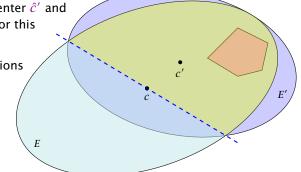


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$$e^{-\frac{1}{2(n+1)}}$$

$$e^{-\frac{1}{2(n+1)}} \ge \frac{\operatorname{vol}(\hat{E}')}{\operatorname{vol}(B(0,1))}$$

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$$\begin{split} e^{-\frac{1}{2(n+1)}} &\geq \frac{\operatorname{vol}(\hat{E}')}{\operatorname{vol}(B(0,1))} = \frac{\operatorname{vol}(\hat{E}')}{\operatorname{vol}(\hat{E})} = \frac{\operatorname{vol}(R(\hat{E}'))}{\operatorname{vol}(R(\hat{E}))} \\ &= \frac{\operatorname{vol}(\bar{E}')}{\operatorname{vol}(\bar{E})} \end{split}$$

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Here it is important that mapping a set with affine function f(x) = Lx + t changes the volume by factor det(L).

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This means $\bar{a} = L^T a$.

The center \bar{c} is of course at the origin.

After rotating back (applying R^{-1}) the normal vector of the halfspace points in negative x_1 -direction. Hence,

$$R^{-1}\left(\frac{L^T a}{\|L^T a\|}\right) = -e_1 \quad \Rightarrow \quad -\frac{L^T a}{\|L^T a\|} = R \cdot e_1$$

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$$\begin{split} c' &= f(\bar{c}') = L \cdot \bar{c}' + c \\ &= -\frac{1}{n+1} L \frac{L^T a}{\|L^T a\|} + c \\ &= c - \frac{1}{n+1} \frac{Qa}{\sqrt{a^T Qa}} \end{split}$$

For computing the matrix Q' of the new ellipsoid we assume in the following that \hat{E}' , \bar{E}' and E' refer to the ellispoids centered in the origin.

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$$\hat{Q}' = \begin{pmatrix} a^2 & 0 & \dots & 0 \\ 0 & b^2 & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \dots & 0 & b^2 \end{pmatrix}$$

This gives

$$\hat{Q}' = \frac{n^2}{n^2 - 1} \Big(I - \frac{2}{n+1} e_1 e_1^T \Big) \begin{vmatrix} \text{Note that } e_1 e_1' \text{ is a matrix} \\ M \text{ that has } M_{11} = 1 \text{ and all other entries equal to 0.} \end{vmatrix}$$

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$$b^{2} - b^{2} \frac{2}{n+1} = \frac{n^{2}}{n^{2} - 1} \frac{2n^{2}}{(n-1)(n+1)^{2}}$$
$$= \frac{n^{2}(n+1) - 2n^{2}}{(n-1)(n+1)^{2}} = \frac{n^{2}(n-1)}{(n-1)(n+1)^{2}} = a^{2}$$

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Hence,

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Here we used the equation for Re_1 proved before, and the fact that $RR^T=I$, which holds for any rotation matrix. To see this observe that the length of a rotated vector x should not change, i.e.,

$$x^T I x = (Rx)^T (Rx) = x^T (R^T R) x$$

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Hence,

 $Q^{'}$

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9 The Ellipsoid Algorithm

Hence,

$$Q' = L\bar{Q}'L^{T}$$

$$= L \cdot \frac{n^{2}}{n^{2} - 1} \left(I - \frac{2}{n+1} \frac{L^{T} a a^{T} L}{a^{T} Q a} \right) \cdot L^{T}$$

9 The Ellipsoid Algorithm

Hence,

$$Q' = L\bar{Q}'L^{T}$$

$$= L \cdot \frac{n^{2}}{n^{2} - 1} \left(I - \frac{2}{n+1} \frac{L^{T}aa^{T}L}{a^{T}Qa} \right) \cdot L^{T}$$

$$= \frac{n^{2}}{n^{2} - 1} \left(Q - \frac{2}{n+1} \frac{Qaa^{T}Q}{a^{T}Qa} \right)$$

Incomplete Algorithm

Algorithm 1 ellipsoid-algorithm

- 1: **input**: point $c \in \mathbb{R}^n$, convex set $K \subseteq \mathbb{R}^n$
- 2: **output:** point $x \in K$ or "K is empty"
- 3: *Q* ← ???
- 4: repeat
- 5: if $c \in K$ then return c
- 6: else
- 7: choose a violated hyperplane *a*
- 8: $c \leftarrow c \frac{1}{n+1} \frac{Qa}{\sqrt{a^T Qa}}$
 - $Q \leftarrow \frac{n^2}{n^2 1} \left(Q \frac{2}{n+1} \frac{Qaa^TQ}{a^TQa} \right)$
- 10: endif
- 11: until ???
- 12: return "K is empty"

Repeat: Size of basic solutions

Lemma 7

Let $P = \{x \in \mathbb{R}^n \mid Ax \leq b\}$ be a bounded polyhedron. Let $L := 2\langle A \rangle + \langle b \rangle + 2n(1 + \log_2 n)$. Then every entry x_j in a basic solution fulfills $|x_j| = \frac{D_j}{D}$ with $D_j, D \leq 2^L$.

In the following we use $\delta := 2^L$.

Proof:

We can replace P by $P':=\{x\mid A'x\leq b;x\geq 0\}$ where $A'=\begin{bmatrix}A-A\end{bmatrix}$. The lemma follows by applying Lemma 2, and observing that $\langle A'\rangle=2\langle A\rangle$ and n'=2n.

Repeat: Size of basic solutions

Lemma 7

Let $P = \{x \in \mathbb{R}^n \mid Ax \leq b\}$ be a bounded polyhedron. Let $L := 2\langle A \rangle + \langle b \rangle + 2n(1 + \log_2 n)$. Then every entry x_j in a basic solution fulfills $|x_j| = \frac{D_j}{D}$ with $D_j, D \leq 2^L$.

In the following we use $\delta := 2^L$.

Proof:

We can replace P by $P':=\{x\mid A'x\leq b; x\geq 0\}$ where $A'=\begin{bmatrix}A-A\end{bmatrix}$. The lemma follows by applying Lemma 2, and observing that $\langle A'\rangle=2\langle A\rangle$ and n'=2n.

For feasibility checking we can assume that the polytop P is bounded; it is sufficient to consider basic solutions.

Every entry x_i in a basic solution fulfills $|x_i| \le \delta$.

Hence, P is contained in the cube $-\delta \le x_i \le \delta$.

A vector in this cube has at most distance $R:=\sqrt{n}\delta$ from the origin.

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When can we terminate?

Let $P := \{x \mid Ax \leq b\}$ with $A \in \mathbb{Z}$ and $b \in \mathbb{Z}$ be a bounded polytop.

Consider the following polyhedron

$$P_{\lambda} := \left\{ x \mid Ax \le b + \frac{1}{\lambda} \begin{pmatrix} 1 \\ \vdots \\ 1 \end{pmatrix} \right\} ,$$

where $\lambda = \delta^2 + 1$.

Note that the volume of P_{λ} cannot be 0

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Consider the polyhedrons

$$\bar{P} = \left\{ x \mid \left[A - A \, I_m \right] x = b; x \ge 0 \right\}$$

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$$\bar{\rho}_{\lambda} = \left\{ x \mid \left[A - A I_m \right] x = b + \frac{1}{\lambda} \begin{pmatrix} 1 \\ \vdots \\ 1 \end{pmatrix}; x \ge 0 \right\} .$$

P is feasible if and only if \bar{P} is feasible, and P_{λ} feasible if and only if \bar{P}_{λ} feasible.

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Let
$$\bar{A} = [A - A I_m]$$
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 $ar{P}_{\lambda}$ feasible implies that there is a basic feasible solution represented by

$$x_B = \bar{A}_B^{-1}b + \frac{1}{\lambda}\bar{A}_B^{-1}\begin{pmatrix} 1\\ \vdots\\ 1\end{pmatrix}$$

(The other x-values are zero)

The only reason that this basic feasible solution is not feasible for \bar{P} is that one of the basic variables becomes negative.

Hence, there exists i with

$$(\bar{A}_B^{-1}b)_i < 0 \leq (\bar{A}_B^{-1}b)_i + \frac{1}{\lambda}(\bar{A}_B^{-1}\vec{1})_i$$

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By Cramers rule we get

$$(\bar{A}_B^{-1}b)_i < 0 \quad \Longrightarrow \quad (\bar{A}_B^{-1}b)_i \le -\frac{1}{\det(\bar{A}_B)} \le -1/\delta$$

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where \bar{A}_B^j is obtained by replacing the j-th column of \bar{A}_B by $\vec{1}$.

But then

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If P_{λ} is feasible then it contains a ball of radius $r:=1/\delta^3$. This has a volume of at least $r^n \text{vol}(B(0,1)) = \frac{1}{\delta^{3n}} \text{vol}(B(0,1))$.

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$$(A(x+\vec{\ell}))_i$$

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$$\le b_i + ||\vec{a}_i|| \cdot ||\vec{\ell}||$$

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$$\begin{split} (A(x+\vec{\ell}))_i &= (Ax)_i + (A\vec{\ell})_i \leq b_i + \vec{a}_i^T \vec{\ell} \\ &\leq b_i + \|\vec{a}_i\| \cdot \|\vec{\ell}\| \leq b_i + \sqrt{n} \cdot 2^{\langle a_{\text{max}} \rangle} \cdot r \end{split}$$

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$$\le b_i + \frac{\sqrt{n} \cdot 2^{\langle a_{\text{max}} \rangle}}{\delta^3} \le b_i + \frac{1}{\delta^2 + 1} \le b_i + \frac{1}{\lambda}$$

Lemma 9

If P_{λ} is feasible then it contains a ball of radius $r:=1/\delta^3$. This has a volume of at least $r^n \mathrm{vol}(B(0,1)) = \frac{1}{\delta^{3n}} \mathrm{vol}(B(0,1))$.

Proof:

If P_{λ} feasible then also P. Let x be feasible for P. This means $Ax \leq b$.

Let $\vec{\ell}$ with $\|\vec{\ell}\| \leq r$. Then

$$\begin{split} (A(x+\vec{\ell}))_i &= (Ax)_i + (A\vec{\ell})_i \le b_i + \vec{a}_i^T \vec{\ell} \\ &\le b_i + \|\vec{a}_i\| \cdot \|\vec{\ell}\| \le b_i + \sqrt{n} \cdot 2^{\langle a_{\text{max}} \rangle} \cdot r \\ &\le b_i + \frac{\sqrt{n} \cdot 2^{\langle a_{\text{max}} \rangle}}{\delta^3} \le b_i + \frac{1}{\delta^2 + 1} \le b_i + \frac{1}{\lambda} \end{split}$$

Hence, $x + \vec{\ell}$ is feasible for P_{λ} which proves the lemma.

$$e^{-\frac{i}{2(n+1)}} \cdot \operatorname{vol}(B(0,R)) < \operatorname{vol}(B(0,r))$$

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$$= \mathcal{O}(\operatorname{poly}(n) \cdot L)$$

Algorithm 1 ellipsoid-algorithm 1: **input:** point $c \in \mathbb{R}^n$, convex set $K \subseteq \mathbb{R}^n$, radii R and r

with $K \subseteq B(c,R)$, and $B(x,r) \subseteq K$ for some x

3: **output**: point
$$x \in K$$
 or " K is empty"
4: $O \leftarrow \operatorname{diag}(R^2, \dots, R^2)$ // i.e., $L = \operatorname{diag}(R, \dots, R)$

if
$$c \in K$$
 then return c

endif

13: return "K is empty"

choose a violated hyperplane
$$a$$

choose a violated hy
$$1 ext{ } Qa$$

12: **until** $\det(Q) \leq r^{2n}$ // i.e., $\det(L) \leq r^n$

$$c \leftarrow c - \frac{1}{n+1} \frac{Qa}{\sqrt{a^T Qa}}$$

$$c - \frac{1}{n+1} \frac{Qa}{\sqrt{aTC}}$$

$$\frac{Qa}{\sqrt{a^TC}}$$

$$\sqrt{a^T \zeta}$$

$$\overline{a^TQa}$$

$$C \leftarrow C - \frac{1}{n+1} \frac{1}{\sqrt{a^T Q a}}$$

$$Q \leftarrow \frac{n^2}{n^2 - 1} \left(Q - \frac{2}{n+1} \frac{Q a a^T Q}{a^T Q a} \right)$$



Let $K \subseteq \mathbb{R}^n$ be a convex set. A separation oracle for K is an algorithm A that gets as input a point $x \in \mathbb{R}^n$ and either

- ightharpoonup certifies that $x \in K$,
- ightharpoonup or finds a hyperplane separating x from K.

We will usually assume that A is a polynomial-time algorithm.

In order to find a point in K we need

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