

On the diameter and the circuit-diameter of polytopes

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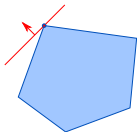
Dutch seminar on optimization,
December 2020

The Simplex Algorithm

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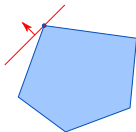
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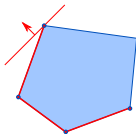
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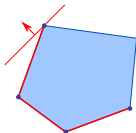
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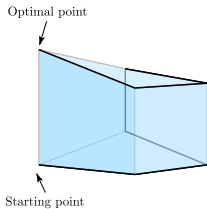
- **Simplex Algorithm's idea:** move from an extreme point to an improving **adjacent** one, until the optimum is found!
- The operation of moving between extreme points is called **pivoting**.

Pivoting

- Clearly, the path followed by the algorithm depends on the **pivoting rule**:
How do we choose the next (improving) extreme point?

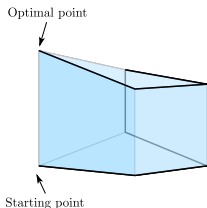
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- Other pivoting rules?

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 - ▶ Dantzig's rule
 - ▶ Greatest improvement
 - ▶ Bland's rule
 - ▶ Steepest-edge
 - ▶ Random pivot rules
 - ▶ Cunningham's pivot rule
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[Klee&Minty'72, Jeroslow'73, Avis&Chvátal'78, Goldfarb&Sit'79,
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- The Simplex algorithm (with e.g. Dantzig's rule) can 'implicitly' solve hard problems [Adler,Papadimitriou&Rubinstein'14, Skutella&Disser'15, Fearnley&Savani'15]

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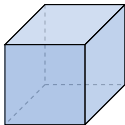


Related Question: *What is the maximum length of a 'shortest path' between two extreme points of a polytope?*

Diameter of polytopes

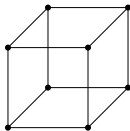
Diameter of polytopes

- We can naturally associate an undirected graph to a given polytope $P \subseteq \mathbb{R}^d$:
 - ▶ the **vertices** correspond to the extreme points of P
 - ▶ the **edges** are given by the 1-dimensional faces of P



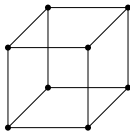
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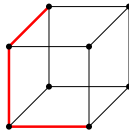
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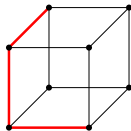
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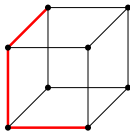
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Remark: *In order for a polynomial pivoting rule to exist, a **necessary** condition is a polynomial bound on the value of the diameter!*

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→ This latter result holds for half-integral polytopes with a very easy description (**fractional matching polytope**).

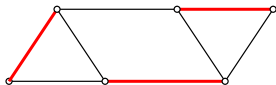
In this talk

- Characterization of the diameter of the fractional matching polytope
- Discuss hardness and algorithmic implications
- Recent generalization: circuit-diameter
- Final remarks and open questions

The matching polytope

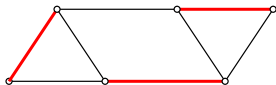
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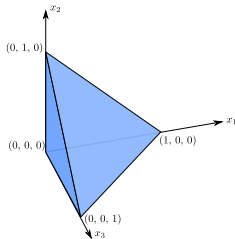
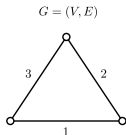


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- The **matching polytope** (\mathcal{P}_M) is given by the **convex hull** of characteristic vectors of matchings of G .



The matching polytope

- [Edmonds'65] gave an LP-description of \mathcal{P}_M :

$$\mathcal{P}_M := \{x \in \mathbb{R}_{\geq 0}^m : \sum_{e \in E: e \ni v} x_e \leq 1 \quad \forall v \in V, \\ \sum_{e \in E[S]} x_e \leq \frac{|S|-1}{2} \quad \forall S \subseteq V : |S| \text{ odd}\}.$$

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The fractional matching polytope

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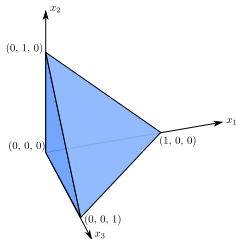
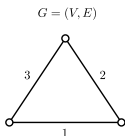
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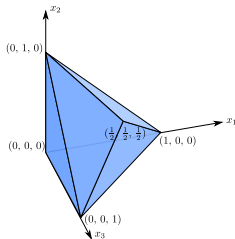
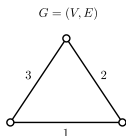


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- To prove the result, we show that the value $\max_{x \in \text{vertices}(\mathcal{P}_{FM})} \{ \mathbf{1}^T x + \frac{|C_x|}{2} \}$
 - (i) is a **lower** bound on the diameter of \mathcal{P}_{FM}
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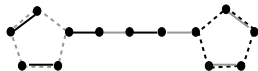
(b)



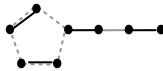
(c)



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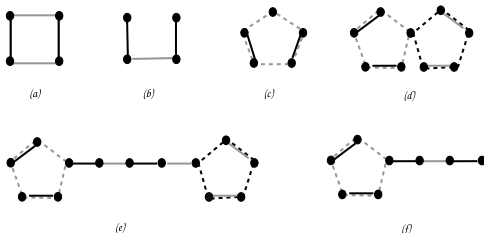
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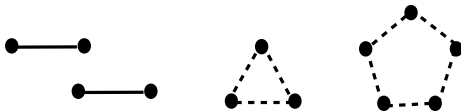


Note: In all cases, $(\# \text{ of degree-1 nodes} + \# \text{ of odd cycles}) \leq 2$

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 - ▶ Show: At each move, the above quantity can decrease by at most 2



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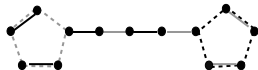
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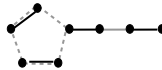
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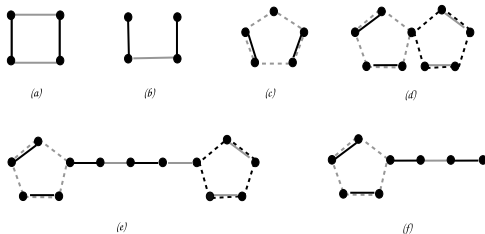
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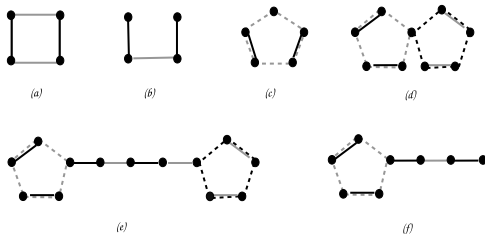
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- Given two distinct vertices z and y of \mathcal{P}_{FM} , we
 - ▶ Define a **path** of the form: $z \rightarrow w \rightarrow y$ for some **"maximal"** vertex w of \mathcal{P}_{FM} satisfying: $\text{support}(w) \subseteq \text{support}(z) \cup \text{support}(y)$

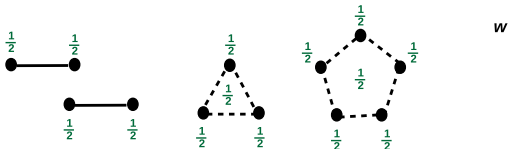
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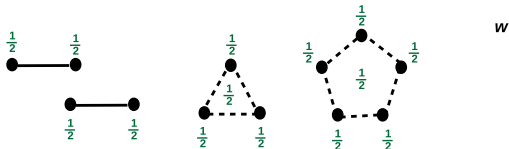
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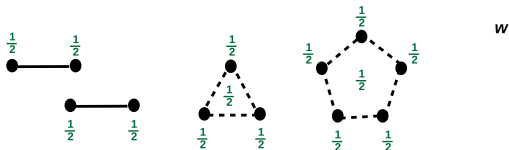
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 - Show: each **move** on the path can be **payed** using **two tokens** of nodes/cycles



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- With some extra effort, we can strengthen the result to show **APX-hardness**.

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- **Consequences** (unless $P=NP$):
 - ▶ For **any** efficient pivoting rule, an edge-walking algorithm (like Simplex) can't reach the optimum with a **min number** of augmentations.

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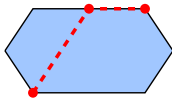
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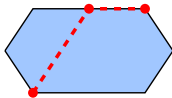
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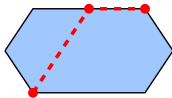
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 - [Borgwardt,Finhold,Hemmecke'14] formalized the notion of circuit-diameter.
- Circuit-diameter**: max-value of a shortest path between two extreme points, assuming that at any given point we can move *maximally* along *any* circuit.

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Corollary [De Loera, Kafer, S.'19]

There exists a polynomial function $f(m, \alpha)$ that bounds the circuit-diameter of any rational polyhedron $\mathcal{P} = \{x \in \mathbb{R}^n : Ax = b, Bx \leq d\}$ with m constraints and maximum encoding length of a coefficient equal to α .

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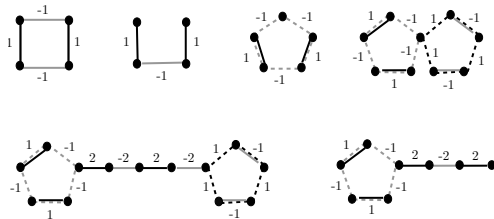
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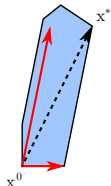
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Proof idea:

- ▶ Main ingredient: Showing that moving along a steepest-edge direction yields an n -approximation of moving along a greatest-improvement circuit.
- ▶ Improve the **analysis** relying on the technique of [Frank, Tardos'87], to make the above number **strongly polynomial**. □

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