Chapter 19

Linear Programming II

NEW CS 473: Theory II, Fall 2015
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19.1 The Simplex Algorithm in Detail

19.1.0.1 Simplex algorithm

\begin{verbatim}
Simplex( \hat{L} \text{ a LP } )
    Transform \hat{L} into slack form.
    Let \( L \) be the resulting slack form.
    \( L' \leftarrow \text{Feasible}(L) \)
    \( x \leftarrow \text{LPStartSolution}(L') \)
    \( x' \leftarrow \text{SimplexInner}(L', x) \) (*)
    \( z \leftarrow \text{objective function value of } x' \)
    if \( z > 0 \) then
        return “No solution”
    \( x'' \leftarrow \text{SimplexInner}(L, x') \)
    return \( x'' \)
\end{verbatim}

19.1.0.2 Simplex algorithm...

(A) **SimplexInner**: solves a LP if the trivial solution of assigning zero to all the nonbasic variables is feasible.
(B) \( L' = \text{Feasible}(L) \) returns a new LP with feasible solution.
(C) Done by adding new variable \( x_0 \) to each equality.
(D) Set target function in \( L' \) to min \( x_0 \).
(E) original LP \( L \) feasible \( \iff \) LP \( L' \) has feasible solution with \( x_0 = 0 \).
(F) Apply **SimplexInner** to \( L' \) and solution computed (for \( L' \)) by **LPStartSolution**(\( L' \)).
(G) If \( x_0 = 0 \) then have a feasible solution to \( L \).
(H) Use solution in **SimplexInner** on \( L \).
(I) need to describe **SimplexInner**: solve LP in slack form given a feasible solution (all nonbasic vars assigned value 0).
19.1.0.3 Notations

- Set of indices of basic variables
- Set of indices of nonbasic variables
- number of original variables
- two vectors of constants
- number of basic variables (i.e., number of inequalities)
- The matrix of coefficients
- \( N \cup B = \{1, \ldots, n+m\} \)
- objective function constant.

LP in slack form is specified by a tuple \((N, B, A, b, c, v)\).

19.1.0.4 The corresponding LP

\[
\begin{align*}
\text{max} & \quad z = v + \sum_{j \in N} c_j x_j, \\
\text{s.t.} & \quad x_i = b_i - \sum_{j \in N} a_{ij} x_j \quad \text{for } i \in B, \\
& \quad x_i \geq 0, \quad \forall i = 1, \ldots, n+m.
\end{align*}
\]

19.1.0.5 Reminder - basic/nonbasic

19.2 The SimplexInner Algorithm

19.2.0.1 The SimplexInner Algorithm

Description

- LP is in slack form.
- Trivial solution \( x = \tau \) (i.e., all nonbasic variables zero), is feasible.
- objective value for this solution is \( v \).
- Reminder: Objective function is \( z = v + \sum_{j \in N} c_j x_j \).
- \( x_e \): nonbasic variable with positive coefficient in objective function.
- Formally: \( e \) is one of the indices of \( \{ j \mid c_j > 0, j \in N \} \).
- \( x_e \) is the \textbf{entering variable} (enters set of basic variables).
- If increase value \( x_e \) (from current value of 0 in \( \tau \))...
- ... one of basic variables is going to vanish (i.e., become zero).

19.2.0.2 Choosing the leaving variable

- \( x_e \): \textbf{entering variable}
(B) \( x_l \): leaving variable – vanishing basic variable.
(C) increase value of \( x_e \) till \( x_l \) becomes zero.
(D) How do we now which variable is \( x_l \)?
(E) set all nonbasic to 0 zero, except \( x_e \)
(F) \( x_i = b_i - a_{ie}x_e \), for all \( i \in B \).
(G) Require: \( \forall i \in B \quad x_i = b_i - a_{ie}x_e \geq 0 \).
(H) \( \implies x_e \leq (b_i/a_{ie}) \)
(I) \( l = \arg \min_i b_i/a_{ie} \)
(J) If more than one achieves \( \min_i b_i/a_{ie} \), just pick one.

19.2.0.3 Pivoting on \( x_e \)... 

(A) Determined \( x_e \) and \( x_l \).
(B) Rewrite equation for \( x_l \) in LP.
   (A) (Every basic variable has an equation in the LP!)
   (B) \( x_l = b_l - \sum_{j \in N} a_{lj} x_j \)
       \( \implies x_e = b_l/a_{le} - \sum_{j \in N \setminus \{l\}} a_{lj} x_j \), where \( a_{ll} = 1 \).

(C) Cleanup: remove all appearances (on right) in LP of \( x_e \).
(D) Substituting \( x_e \) into the other equalities, using above.
(E) Alternatively, do Gaussian elimination remove any appearance of \( x_e \) on right side LP (including objective).
   Transfer \( x_l \) on the left side, to the right side.

19.2.0.4 Pivoting continued...

(A) End of this process: have new equivalent LP.
(B) basic variables: \( B' = (B \setminus \{l\}) \cup \{e\} \)
(C) non-basic variables: \( N' = (N \setminus \{e\}) \cup \{l\} \).
(D) End of this pivoting stage:
   LP objective function value increased.

(E) Made progress.
(F) LP is completely defined by which variables are basic, and which are non-basic.
(G) Pivoting never returns to a combination (of basic/non-basic variable) already visited.
(H) ...because improve objective in each pivoting step.
   (I) Can do at most \( \binom{n+m}{n} \leq (\frac{n+m}{n} \cdot e)^n \).
   (J) examples where 2\( n \) pivoting steps are needed.

19.2.0.5 Simplex algorithm summary...

(A) Each pivoting step takes polynomial time in \( n \) and \( m \).
(B) Running time of Simplex is exponential in the worst case.
(C) In practice, Simplex is extremely fast.

19.2.0.6 Degeneracies

(A) Simplex might get stuck if one of the \( b_i \)'s is zero.
(B) More than \( > m \) hyperplanes (i.e., equalities) passes through the same point.
(C) Result: might not be able to make any progress at all in a pivoting step.
Solution I: add tiny random noise to each coefficient. Can be done symbolically. Intuitively, the degeneracy, being a local phenomena on the polytope disappears with high probability.

19.2.0.7 Degeneracies – cycling

(A) Might get into cycling: a sequence of pivoting operations that do not improve the objective function, and the bases you get are cyclic (i.e., infinite loop).

(B) Solution II: Bland’s rule. Always choose the lowest index variable for entering and leaving out of the possible candidates. (Not prove why this work - but it does.)

19.2.1 Correctness of linear programming

19.2.1.1 Correctness of LP

Definition 19.2.1. A solution to an LP is a basic solution if it the result of setting all the nonbasic variables to zero.

Simplex algorithm deals only with basic solutions.

Theorem 19.2.2. For an arbitrary linear program, the following statements are true:

(A) If there is no optimal solution, the problem is either infeasible or unbounded.
(B) If a feasible solution exists, then a basic feasible solution exists.
(C) If an optimal solution exists, then a basic optimal solution exists.

Proof: is constructive by running the simplex algorithm.

19.2.2 On the ellipsoid method and interior point methods

19.2.2.1 On the ellipsoid method and interior point methods

(A) Simplex has exponential running time in the worst case.
(B) ellipsoid method is weakly polynomial.
   It is polynomial in the number of bits of the input.
(C) Khachian in 1979 came up with it. Useless in practice.
(D) In 1984, Karmakar came up with a different method, called the interior-point method.
(E) Also weakly polynomial. Quite useful in practice.
(F) Result in arm race between the interior-point method and the simplex method.
(G) BIG OPEN QUESTION: Is there strongly polynomial time algorithm for linear programming?

19.2.2.2 Solving LPs without ever getting into a loop - symbolic perturbations

Details in the class notes.