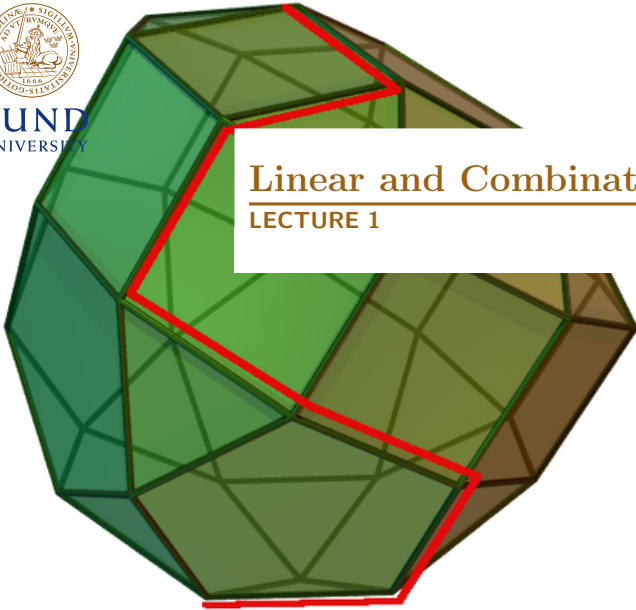




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Linear and Combinatorial Optimization 2020

LECTURE 1



Overview

Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)

1 Optimization

2 Discrete and continuous optimization

3 Convexity

4 Linear optimization (Linear programming)



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Optimization

Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)



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- "Optimization = the best"
- Let $D \subset \mathbb{R}^n$ ($D = \mathbb{R}^n$ is allowed).

The problem: Find the largest or smallest value of a function $f : D \rightarrow \mathbb{R}$ (if they exist).

- This general problem has applications in many diverse fields such as mechanics, economics, electrical engineering, control theory, etc.
- As soon as we would like to find "the best" way of doing something, optimization can be useful.

Optimization

Optimization

Discrete and continuous optimization

Convexity

Linear optimization (Linear programming)



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- We define

$$f_{\min} = \min_{x \in D} f(x),$$

$$x_{\min} = \operatorname{argmin}_{x \in D} f(x) \quad (= x \in D \text{ such that } f(x) = f_{\min}).$$

Note that $x_{\min}$ is not necessarily unique.

- In the same way, we define $f_{\max}$ and $x_{\max}$.
- We distinguish between discrete (combinatorial) and continuous optimization.

Existence of minimizers

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continuous
optimization

Convexity

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D discrete	D not discrete
• Combinatorial or discrete optimization • D is finite $\Rightarrow f_{\min}$ and $f_{\max}$ exist. (obvious)	• Continuous optimization (f is required to be continuous on D). • D is compact (= closed and bounded) $\Rightarrow f_{\min}$ and $f_{\max}$ exist. (Weierstrass's extreme value theorem)

- How do we find $x_{\max}$ and $x_{\min}$?
- One way is to reduce the number of possible candidates by studying local minima and maxima (which may be easier to find than the global one).

Local minimizers/maximizers

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continuous
optimization

Convexity

Linear optimization
(Linear programming)



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D discrete	D not discrete
• To each point $x \in D$, we identify a set of neighbours, G_x. • A point x_{loc} is said to be a <i>local minimum</i> if$f(x_{loc}) \leq f(y)$for all $y \in G_x$. • A point x_{loc} is said to be a <i>local maximum</i> if$f(x_{loc}) \geq f(y)$for all $y \in G_x$.	• $D \subset \mathbb{R}^n$. • A point x_{loc} is said to be a <i>local minimum</i> if there exists a $\delta > 0$ s t$f(x_{loc}) \leq f(y)$for all $y \in D$ s t $\ y - x_{loc}\ < \delta$. • A point x_{loc} is said to be a <i>local maximum</i> if there exists a $\delta > 0$ s t$f(x_{loc}) \geq f(y)$for all $y \in D$ s t $\ y - x_{loc}\ < \delta$.

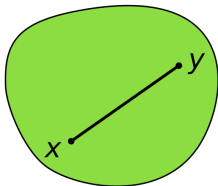
Convexity

Convex optimization is an important special case of continuous optimization.

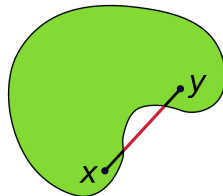
Definition

A set $C \subset \mathbb{R}^n$ is said to be convex if

$$\mathbf{x}, \mathbf{y} \in C, \quad \lambda \in [0, 1] \quad \implies \quad \lambda \mathbf{x} + (1 - \lambda) \mathbf{y} \in C.$$



A convex set



A non-convex set



Convexity

Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)



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■ Examples of convex sets:

- a square,
- a disc,
- $\mathbb{R}^n$.

Proposition

The half space $\{(x_1, x_2, \dots, x_n); x_1 \geq 0\}$ is convex.

Proof.

Let the half space be denoted by C . Take $\mathbf{x}, \mathbf{y} \in C$ and $\lambda \in [0, 1]$. Then

$$\mathbf{x} = (x_1, x_2, \dots, x_n)$$

$$\mathbf{y} = (y_1, y_2, \dots, y_n)$$

where $x_1, y_1 \geq 0$.

Convexity

Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)



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Proof (cont.).

We then have

$$\begin{aligned}\lambda \mathbf{x} + (1 - \lambda) \mathbf{y} &= \lambda(x_1, x_2, \dots, x_n) + (1 - \lambda)(y_1, y_2, \dots, y_n) \\ &= (\lambda x_1 + (1 - \lambda)y_1, \dots, \lambda x_n + (1 - \lambda)y_n),\end{aligned}$$

whose first entry is $\lambda x_1 + (1 - \lambda)y_1 \geq 0$ since λ , $(1 - \lambda)$, x_1 and y_1 are all non-negative. Hence $\lambda \mathbf{x} + (1 - \lambda) \mathbf{y} \in C$. Since $\mathbf{x}, \mathbf{y} \in C$ were arbitrary, this shows that C is convex. □

Convexity

Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)



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Example

A general halfspace

$$\{(x_1, \dots, x_n); a_1x_1 + a_2x_2 + \dots + a_nx_n \geq b\}$$

is convex. You will prove this in one of the assigned exercises.

Proposition

The intersection of finitely many convex sets is convex.

Try to prove this yourself or together with a friend before you look at my proof. Note that it suffices to prove the statement for two sets, A and B . (Why?)

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Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)



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Proof.

Suppose that $A, B \subset \mathbb{R}^n$ are convex. The intersection of A and B is, by definition,

$$A \cap B = \{\mathbf{x} \in \mathbb{R}^n; \mathbf{x} \in A \text{ and } \mathbf{x} \in B\}.$$

Let $\mathbf{x}, \mathbf{y} \in A \cap B$ and let $\lambda \in [0, 1]$. We need to prove that

$$\lambda \mathbf{x} + (1 - \lambda) \mathbf{y} \in A \cap B.$$

$$\mathbf{x}, \mathbf{y} \in A \text{ and } A \text{ is convex} \implies \lambda \mathbf{x} + (1 - \lambda) \mathbf{y} \in A.$$

$$\mathbf{x}, \mathbf{y} \in B \text{ and } B \text{ is convex} \implies \lambda \mathbf{x} + (1 - \lambda) \mathbf{y} \in B.$$

Hence $\lambda \mathbf{x} + (1 - \lambda) \mathbf{y} \in A \cap B$, as required. □

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Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)



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The boundary of a half-space is called a hyperplane:

$$\{(x_1, \dots, x_n); a_1x_1 + \dots + a_nx_n = b\}.$$

Proposition

Every hyperplane is convex.

In one of the assigned exercises, you will be asked to prove this proposition. Do this in two ways:

- Directly from the definition of convexity,
- By writing the hyperplane as an intersection of two sets that you have already proved are convex, and using a previous proposition.

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Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)



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Proposition

The solution set of a linear system

$$\mathbf{Ax} = \mathbf{b}$$

is convex.

Proof.

Each of the equations in the system describes a hyperplane in $\mathbb{R}^n$. The solution set of the system is the intersection of all these hyperplanes (since all the equations have to be satisfied at the same time). The result follows since all hyperplanes are convex, and the intersection of finitely many convex sets is convex. □

Convexity

Optimization

Discrete and
continuous
optimization

Convexity

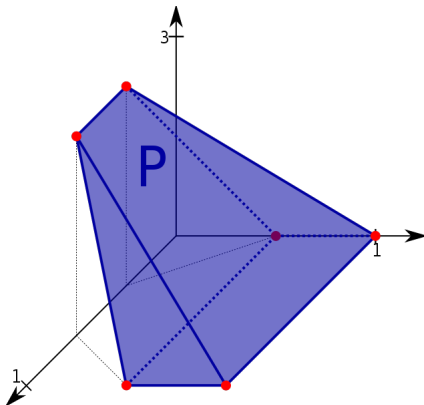
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Definition

The intersection of a finite number of half spaces (in $\mathbb{R}^n$) is called a convex polyhedron.



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Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)

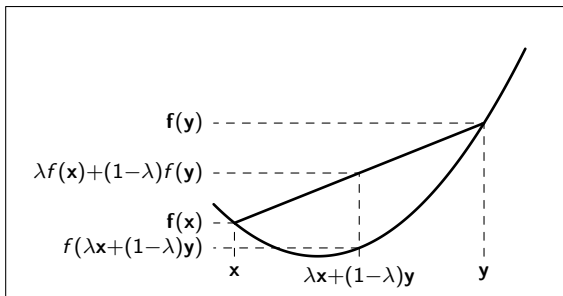


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Definition

Let $C \subset \mathbb{R}^n$ be a convex set. A function $f : C \rightarrow \mathbb{R}$ is said to be convex if

$$\mathbf{x}, \mathbf{y} \in C, \quad \lambda \in [0, 1] \quad \implies \quad f(\lambda \mathbf{x} + (1 - \lambda) \mathbf{y}) \leq \lambda f(\mathbf{x}) + (1 - \lambda) f(\mathbf{y}).$$



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Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)



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Note that the domain of a convex function needs to be a convex set. This is to ensure that $f(\lambda \mathbf{x} + (1 - \lambda) \mathbf{y})$ is defined for all $\lambda \in [0, 1]$, i.e. for all points on the line segment between $\mathbf{x}$ and $\mathbf{y}$.

Definition

A convex optimization problem is a problem of the form

$$\begin{array}{ll} \text{Minimize} & z = f(\mathbf{x}) \\ \text{subject to} & \mathbf{x} \in C, \end{array}$$

where $C \subset \mathbb{R}^n$ is a closed convex set and $f : C \rightarrow \mathbb{R}$ is a convex function.

Note that a convex optimization problem is always a minimization problem.

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Optimization

Discrete and
continuous
optimization

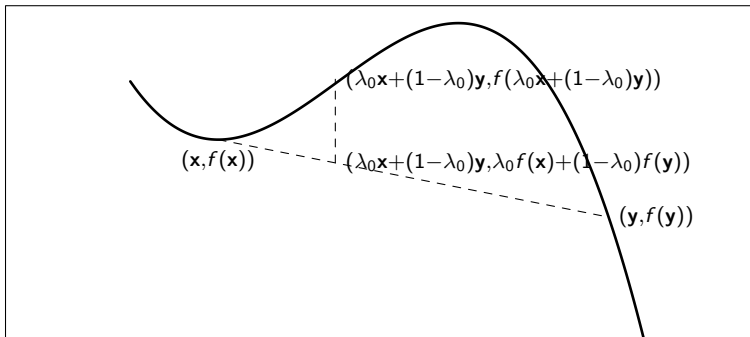
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Theorem

For convex optimization problems, every local minimizer is a global minimizer (but it can happen that a minimizer doesn't exist).



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Optimization

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continuous
optimization

Convexity

Linear optimization
(Linear programming)



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Proof.

Suppose that $\mathbf{x}$ is a local minimizer of f which is not a global minimizer. Then there exists a point $\mathbf{y}$ such that $f(\mathbf{y}) < f(\mathbf{x})$. Then for every $\lambda \in [0, 1]$, we have

$$\lambda f(\mathbf{x}) + (1 - \lambda)f(\mathbf{y}) < \lambda f(\mathbf{x}) + (1 - \lambda)f(\mathbf{x}) = f(\mathbf{x}),$$

but since $\mathbf{x}$ is a local minimizer, there exists $\lambda_0 \in (0, 1)$ such that

$$f(\lambda \mathbf{x} + (1 - \lambda)\mathbf{y}) \geq f(\mathbf{x})$$

for all $\lambda \in [\lambda_0, 1]$. Hence, for every $\lambda \in [\lambda_0, 1]$ we have

$$\lambda f(\mathbf{x}) + (1 - \lambda)f(\mathbf{y}) < f(\lambda \mathbf{x} + (1 - \lambda)\mathbf{y}),$$

contradicting the assumption that f is convex. The proof is complete. □

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Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)



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Definition

Let $\{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n\} \subset \mathbb{R}^n$ be a finite set. A convex combination of $\mathbf{x}_1, \dots, \mathbf{x}_n$ is a point $\mathbf{y} \in \mathbb{R}^n$ which can be written as

$$\mathbf{y} = \sum_{j=1}^n \lambda_j \mathbf{x}_j,$$

where $\sum_{j=1}^n \lambda_j = 1$ and $\lambda_j \in [0, 1]$.

Theorem

The set of all convex combinations of a finite set is a bounded convex polyhedron.

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Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)



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Definition

Let C be a convex set. A point $\mathbf{x} \in C$ is called an extreme point of C if it is not the interior point of any line segment in C .

Example

- *The set of extreme points of a disc is a circle (the boundary of the disc).*
- *The set of extreme points of a rectangle is the set of the four corner points of the rectangle.*

Example

In linear programming we optimize over convex polyhedra. A convex polyhedron has finitely many extreme points (if any).

Linear programming

Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)



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The general problem of linear programming.

Maximize or minimize $z = \mathbf{c}^T \mathbf{x}$

subject to
$$\begin{cases} \mathbf{A}_1 \mathbf{x} \leq \mathbf{b}_1, \\ \mathbf{A}_2 \mathbf{x} \geq \mathbf{b}_2, \\ \mathbf{A}_3 \mathbf{x} = \mathbf{b}_3, \end{cases}$$

where $\mathbf{c}$, $\mathbf{A}_j$, $\mathbf{b}_j$ are given vectors or matrices of size $n \times 1$, $m_j \times n$, $m_j \times 1$, respectively (but all of them don't have to be there). The relations $\leq$, $\geq$ and $=$ are taken componentwise. $\mathbf{x} \in \mathbb{R}^n$ is the unknown vector that we wish to find together with the optimal value z . □

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Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)



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Theorem

A linear programming (LP) problem is a convex optimization problem and the domain is a convex polyhedron.

Proof sketch.

The constraints describe the intersection of finitely many half-spaces, and so the domain is a convex polyhedron by definition. If the LP problem is a maximization problem, it can be rephrased as a minimization problem by using

$$z = \max \mathbf{c}^T \mathbf{x} \quad \Longleftrightarrow \quad -z = \min(-\mathbf{c}^T \mathbf{x}).$$

It is easy to check (Do it!) that all linear functions are convex. Hence the optimization problem is a convex optimization problem. □

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Optimization

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continuous
optimization

Convexity

Linear optimization
(Linear programming)



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Theorem (Extreme point theorem for LP problems)

Let S be the domain of a general LP problem (so S is a convex polyhedron), and let E be the set of extreme points of S .

- *If $S \neq \emptyset$ and S is bounded, then there exists an optimal solution which belongs to E .*
- *If $E \neq \emptyset$ and S is unbounded, and if an optimal solution exists, then there is an optimal solution which belongs to E .*
- *If an optimal solution does not exist, then S is either $\emptyset$ or unbounded.*

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Optimization

Discrete and
continuous
optimization

Convexity

Linear optimization
(Linear programming)



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- The extreme point theorem for LP problems implies that if an optimal solution exists and if there exists at least one extreme point, then there has to be an optimal solution at an extreme point of the feasible set. Since the feasible set of an LP problem is a convex polyhedron and the set of extreme points of a convex polyhedron is finite (or empty), we obtain a combinatorial optimization problem.
- For this reason, linear programming problems can be regarded as convex optimization problems (which is a special case of continuous optimization problems) as well as combinatorial (discrete) optimization problems.
- In this course, we will mainly study linear programming problems as a combinatorial optimization problem.