



e.g.

$x_1$  = amount of product 1 (belts)

$x_2$  = amount of product 2 (shoes)

maximize  $z = 3x_1 + 5x_2$  (profit)

$$x_1 \leq 4$$

$$2x_2 \leq 12$$

$$3x_1 + 2x_2 \leq 18$$

(he has 4 belt buckles)

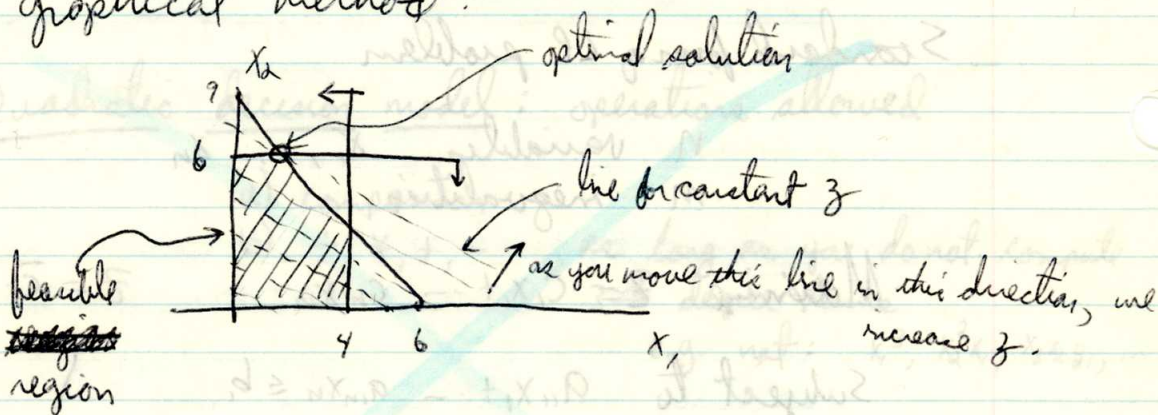
(he has 12 heels)

(belts require 3 pieces of leather, shoes 2)

$$x_1 \geq 0, x_2 \geq 0$$

only 18 pieces, total units

graphical method:



Now, draw line for constant  $z = 3x_1 + 5x_2$

So, optimal solution occurs at  $(2,6)$  for  $\underline{z = 36}$

Note: in general the feasible region is an  $n$ -dim. region. Also, for any two points in the region, every point in a straight line from one point to the next will be in the feasible region

e.g. for  $(x_1, \dots, x_n), (x'_1, \dots, x'_n)$

$$\lambda(x_1, \dots, x_n) + (1-\lambda)(x'_1, \dots, x'_n) \text{ for } 0 \leq \lambda \leq 1$$

is in feasible region (this is convexity)

Note: if we restrict the problem to integer solutions, it's NP-complete. (I think it's NP-hard)

### Variations:

- ① minimize  $z$  (= maximize  $-z$ )
- ②  $\geq b_i$  (mult by  $-1$  to get  $\leq$ )
- ③  $= b_i$  (convert to  $\leq b_i$  &  $\geq b_i$  & apply ②)
- ④  $x_i$  unrestricted - (let  $x_i = x_i' - x_i''$  where  $x_i' \geq 0, x_i'' \geq 0$ )
- ⑤ Decision version:  
is feasible region non-empty?

### Simplex algorithm

- Average time  $\approx O(m^3)$  (empirical)

Worst case =  $O(m^n)$

- 1979 - "Ellipsoid algorithm" Khachiyan, Shor

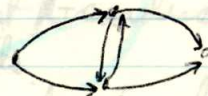
worst case =  $O((m+n)n^4 \cdot L)$

$L =$  length of input in bits  
(matrix  $A$ , vector  $b$  &  $c$ )  
- i.e. dependent on precision.

Karmarkar  
- efficient computational  
interior point method

$\therefore LP \in P$

Reduce Net. flow to LP.



$c(u,v)$      $f(u,v)$

$$f(u,v) \leq c(u,v)$$

$$f(u,v) = -f(v,u)$$

flow into  $u =$  flow out of  $u$      $u \neq s, t$

maximize flow out of  $s = \sum_u f(s,u)$

# Simplex Method

def: feasible region = set of all pts. satisfying all constraints

def: corner pt. = intersection of  $n$  hyperplanes, where hyperplane results from replacing inequality by an equality.

$$\# \text{ of corner pts.} \leq \binom{m+n}{n} \leq 2^{m+n}$$

At a corner pt at least  $n$  of the inequalities are satisfied with equality.

we have  $m+n$  hyperplanes & in  $n$ -space we need the intersection of  $n$  hyperplanes to define a pt. Thus we have  $\binom{m+n}{n}$  choose  $n$  pts. =  $\binom{m+n}{n}$

## Simplex method

- ① start at a feasible corner pt., e.g.  $\bar{x} = 0$
- ② while  $\exists$  an adjacent feasible corner pt. with better  $z$ , move to it.
- ③ stop, current point is optimal.

Look at previous problem:

$$\left. \begin{array}{r} z - 3x_1 - 5x_2 \\ x_1 + x_3 \\ 2x_2 + x_4 \\ 3x_1 + 2x_2 \end{array} \right\} = \begin{array}{l} 0 \\ 4 \\ 12 \\ 18 \end{array}$$

~~basic~~ zero  $\leftrightarrow$  basic ~~zero~~ rate =  $x_3, x_4, x_5$  are slack variables so we change inequalities to equalities.

see notes for matrix simplex method.

Running time per step =  $O(m(m+n))$   
some case.

See paper  
Choosing zero variable = variable whose increase will cause greatest increase in  $z$  e.g. use its  $x_2$

Choosing basic variable = examine equations before the consep. How much can you increase its equation which basic variable becomes negative?

# steps =  $O(n)$  (empirically)

time  $\approx O(n^2(n+n))$

4/27/88

## Convex Hulls in 2 dimension

Convex Hull of a set of pts.  $S$  is the smallest (by area) convex figure that contains all the points of  $S$ .

If the set of points is finite, then it can be shown that (the convex hull) is a polygon (in 2-d) or a convex

convex polyhedron (in 3-d or higher)

note: convex - if two points are in convex hull, then every point in between are in convex hull.

- convex hull vertices are also called extreme points

Computation of a convex hull of  $S$   $\Rightarrow$  output the vertices in some order (e.g. clockwise)

### Ideas

- take a point (e.g. one with lowest  $x$ -coordinate) and "unwrap" a line around the set of points.
- keep a "working ~~at~~ convex hull" of  $i$  points & update it by ~~adding~~ adding the  $(i+1)$ <sup>th</sup> point
- divide & conquer.

\*  
convex hull solution  $\Rightarrow$  some ordering of the ~~points~~ ~~order~~.

Observation: A point  $p \in CH(S)$  (i.e. in the interior of C.H.) if there are 3 pts. in  $S$  whose triangle contains this point

$\Rightarrow$  straightforward algorithm

(<sup>1</sup>/<sub>3</sub>) triplets of pts. For each triplet find the points that are inside it and throw them away

Theorem:  $\Omega(n \log n)$  time is required to compute the convex hull.

Quadratic decision model: operations allowed

a) comparison

b)  $\div, *, +, -$

as long as you do not compute 3<sup>rd</sup> degree terms

e.g. not:  $x^3, x_2^2 x_1, x_3 x_2 x_1, \dots$

reduce sorting to convex hull

Obs 2: Suppose you are given  $n$  #'s

$\{x_1, \dots, x_n\}$

produce  $n$  points  $(x_i, x_i^2)$

$\{(x_1, x_1^2), (x_2, x_2^2), \dots, (x_n, x_n^2)\}$

give this to the alg. that finds the convex hull



the (clockwise) output of the convex hull will be a permutation of sorted order - must take  $\Omega(n \log n)$  time