

Some results on polynomial optimization problems

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QCQP:

$$\begin{aligned} \min \quad & f_0(x) \\ \text{s.t.} \quad & f_i(x) \geq 0, \quad 1 \leq i \leq m \\ & x \in \mathbb{R}^n \end{aligned}$$

Here,

$$f_i(x) = x^T M_i x + c_i^T x + d_i$$

Each M_i is $n \times n$, wlog symmetric

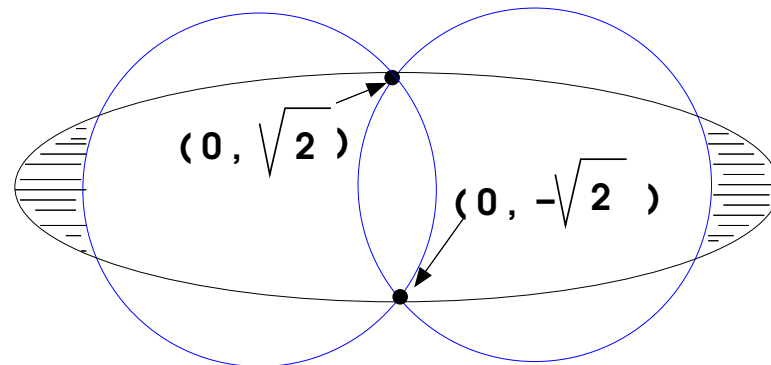
Folklore result: QCQP is Strongly NP-hard

A simple example

$$\begin{aligned} & \max \quad x_2 \\ \text{s.t.} \quad & (x_1 - 1)^2 + x_2^2 \geq 3 \\ & (x_1 + 1)^2 + x_2^2 \geq 3 \\ & \frac{x_1^2}{10} + x_2^2 \leq 2 \end{aligned}$$

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CDT (Celis-Dennis-Tapia) problem

$$\min \quad x^T Q_0 x + c_0^T x$$

$$\text{s.t.} \quad x^T Q_1 x + c_1^T x + d_1 \leq 0$$

$$x^T Q_2 x + c_2^T x + d_2 \leq 0$$

where $Q_1 \succ 0$, $Q_2 \succ 0$

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where $Q_1 \succ 0$, $Q_2 \succ 0$

Generalization of the trust-region subproblem:

$$\begin{aligned} \min \quad & x^T Q x + c^T x \\ \text{s.t.} \quad & \|x - \mu\|^2 \leq r^2 \end{aligned}$$

which is solvable using many techniques

Theorem (Barvinok, 1993)

For each fixed integer p there is a polynomial-time algorithm that given a system

$$x^T M_i x = 0, \quad 1 \leq i \leq p,$$

$$\|x\| = 1, \quad x \in \mathbb{R}^n$$

correctly determines feasibility.

→ nonconstructive.

Weakening of Barvinok's theorem

For each fixed $p \geq 1$, there is an algorithm that given a system

$$x^T M_i x = 0, \quad 1 \leq i \leq p,$$

$$\|x\| = 1, \quad x \in \mathbb{R}^n$$

and given $0 < \epsilon < 1$, either

- **Proves** that the system is **infeasible**, or
- **Proves** that is ϵ -feasible,

in time polynomial in the data and in $\log \epsilon^{-1}$.

(so still nonconstructive)

Theorem (SIOPT, forthcoming).

For each fixed $m \geq 1$ there is an algorithm that given

$$\begin{aligned} \min \quad & f_0(x) \doteq x^T A_0 x + c_0^T x \\ \text{s.t.} \quad & x^T A_i x + c_i^T x + d_i \leq 0 \quad 1 \leq i \leq m, \end{aligned}$$

where $A_1 \succ 0$, and $0 < \epsilon < 1$, either

(1) proves that the problem is infeasible, **or**

(2) computes an ϵ -feasible vector \hat{x} such that there exists no

feasible $x \in \mathbb{R}^n$ with $f_0(x) < f(\hat{x}) - \epsilon$

in time polynomial in the number of bits in the data and $\log \epsilon^{-1}$

Sketch:

Given a system

$$x^T A_i x + c_i^T x + d_i \leq 0 \quad 1 \leq i \leq m,$$

where $A_1 \succ 0$, how to prove infeasibility or feasibility?

Assume

$$x^T A_1 x + c_1^T x + d_1 = \|x\|^2 - 1,$$

and $|f_i(x)| \leq U_i$.

Sketch:

Given a system

$$x^T A_i x + c_i^T x + d_i \leq 0 \quad 1 \leq i \leq m,$$

with $x^T A_1 x + c_1^T x + d_1 = \|x\|^2 - 1$, and $|f_i(x)| \leq U_i$.

$$x^T A_i x + c_i^T v_0 x + d_i v_0^2 + s_i^2 = 0 \quad 1 \leq i \leq m, \quad (1a)$$

$$\frac{s_i^2 + w_i^2}{U_i} - v_0^2 = 0 \quad 2 \leq i \leq m, \quad (1b)$$

$$\|x\|^2 + s_1^2 + \sum_{i=2}^m \frac{s_i^2 + w_i^2}{U_i} + v_0^2 = m + 1. \quad (1c)$$

$$x^T A_i x + c_i^T v_0 x + d_i v_0^2 + s_i^2 = 0 \quad 1 \leq i \leq m, \quad (2a)$$

$$\frac{s_i^2 + w_i^2}{U_i} - v_0^2 = 0 \quad 2 \leq i \leq m, \quad (2b)$$

$$\|x\|^2 + s_1^2 + \sum_{i=2}^m \frac{s_i^2 + w_i^2}{U_i} + v_0^2 = m + 1. \quad (2c)$$

→ (2a) for $i = 1$ is $\|x\|^2 - v_0^2 + s_1^2 = 0$.

Adding it and all of (2b) yields

$$\|x\|^2 + s_1^2 + \sum_{i=2}^m \frac{s_i^2 + w_i^2}{U_i} - m v_0^2 = 0$$

Together with (2c) this implies $v_0^2 = 1$.

If $v_0 = 1$ then (2a) means that x is feasible.

New result on “true” version of CDT problem

$$\begin{aligned} \min \quad & x^T Q_0 x + c_0^T x \\ \text{s.t.} \quad & x^T Q_i x + c_i^T x + d_i \leq 0, \quad i = 1, 2 \end{aligned}$$

where $Q_1 \succ 0$, $Q_2 \succ 0$.

Sakaue, Nakatsukasa, Takeda, Iwata (2015); “simple” algorithm.

Assume KKT conditions hold.

$$H(\lambda_1, \lambda_2)x = y$$

$$x^T Q_i x + c_i^T x + d_i \leq 0, \quad i = 1, 2$$

$$\lambda_i(x^T Q_i x + c_i^T x + d_i) = 0, \quad i = 1, 2$$

$$\lambda_i \geq 0, \quad i = 1, 2$$

Here

$$H \doteq Q_0 + \lambda_1 Q_1 + \lambda_2 Q_2$$

$$y \doteq -(c_0 + \lambda_1 c_1 + \lambda_2 c_2)$$

1. Compute a polynomially large set of candidates for λ_1, λ_2 .
2. Given λ_1, λ_2 , solve $Hx = y$ to obtain x .

$$\lambda_i(x^T Q_i x + c_i^T x + d_i) = 0, \quad i = 1, 2$$

is equivalent to

$$\lambda_i \det \begin{bmatrix} Q_i & -H & c_i \\ -H & 0 & y \\ c_i^T & y^T & d_i \end{bmatrix} = 0$$

So, two determinantal equations

$$\lambda_1 \det M_1(\lambda_1, \lambda_2) = \lambda_2 \det M_2(\lambda_1, \lambda_2) = 0.$$

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$$\text{Recall } H = Q_0 + \lambda_1 Q_1 + \lambda_2 Q_2, \quad y = -(c_0 + \lambda_1 c_1 + \lambda_2 c_2)$$

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So, two determinantal equations

$$\lambda_1 \det M_1(\lambda_1, \lambda_2) = \lambda_2 \det M_2(\lambda_1, \lambda_2) = 0.$$

Theorem: If the two equations hold then: $\det B(\lambda_1) = 0$.

Here, B , of the form $\lambda_1 E + F$, is the **Bézoutian**.

B is $n^2 \times n^2$.

Smale's 17th problem

Can a zero of n polynomial equations on n unknowns be found **approximately**,
on the average in polynomial time?

- Beltrán and Pardo (2009) – a randomized (Las Vegas) uniform algorithm that computes an approximate zero in *expected* polynomial time
- Bürgisser, Cucker (2012) – a deterministic $O(n^{\log \log n})$ (uniform) algorithm for computing approximate zeros
- **Techniques:** Homotopy (path-following method solving a sequence of problems), Newton's method

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So what can be done over the reals?

ACOPE

Input: an undirected graph G .

- For every vertex i , **two** variables: e_i and f_i
- For every edge $\{k, m\}$, **four** (specific) quadratics:

$$H_{k,m}^P(e_k, f_k, e_m, f_m), \quad H_{k,m}^Q(e_k, f_k, e_m, f_m)$$

$$H_{m,k}^P(e_k, f_k, e_m, f_m), \quad H_{m,k}^Q(e_k, f_k, e_m, f_m)$$



$$\begin{aligned}
\min \quad & \sum_k w_k \\
\text{s.t.} \quad & L_k^P \leq \sum_{\{k,m\} \in \delta(k)} H_{k,m}^P(e_k, f_k, e_m, f_m) \leq U_k^P \quad \forall k \\
& L_k^Q \leq \sum_{\{k,m\} \in \delta(k)} H_{k,m}^Q(e_k, f_k, e_m, f_m) \leq U_k^Q \quad \forall k \\
& V_k^L \leq \|(e_k, f_k)\| \leq V_k^U \quad \forall k \\
& v_k = \sum_{\{k,m\} \in \delta(k)} H_{k,m}^P(e_k, f_k, e_m, f_m) \quad \forall k \\
& w_k = F_k(v_k)
\end{aligned}$$

Complexity

Theorem (2011) Lavaei and Low: OPF is (weakly) NP-hard on trees.

Theorem (2014) van Hentenryck et al: OPF is (weakly) NP-hard on trees.

Theorem (2007) B. and Verma (2009): OPF is strongly NP-hard on general graphs.

Recent insight: use the SDP relaxation (Lavaei and Low, 2009 + many others)

SDP Relaxation of OPF:

Fact: The SDP relaxation sometimes has a rank-1 solution!!

Fact: And when not, sometimes it gives a good bound.

But: the SDP relaxation is always slow on large graphs

- Real-life grids $\rightarrow > 10^4$ vertices
- SDP relaxation of OPF does not terminate

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Fact? Real-life grids have **small tree-width**

Definition 1: A graph has treewidth $\leq w$ if it has a chordal supergraph with clique number $\leq w + 1$

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Fact? Real-life grids have **small tree-width**

Definition 2: A graph has treewidth $\leq w$ if it is a subgraph of an intersection graph of subtrees of a tree, with $\leq w + 1$ subtrees overlapping at any vertex

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(Seymour and Robertson, early 1980s)

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Matrix-completion Theorem

gives fast SDP implementations:

Real-life grids with $\approx 3 \times 10^3$ vertices: \rightarrow 20 minutes runtime

Much previous work using treewidth

- Bienstock and Özbyay (Sherali-Adams + treewidth)
- Wainwright and Jordan (Sherali-Adams + treewidth)
- Grimm, Netzer, Schweighofer
- Laurent (Sherali-Adams + treewidth)
- Lasserre et al (moment relaxation + treewidth)
- Waki, Kim, Kojima, Muramatsu

older work ...

- Lauritzen (1996): tree-junction theorem
- Bertele and Brioschi (1972) (Nemhauser 1960s): nonserial dynamic programming
- Bounded tree-width in combinatorial optimization (early 1980s) (Arnborg et al plus too many authors)

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\rightarrow Perhaps low tree-width yields **direct** algorithms for ACOPF itself?

That is to say, not for a relaxation?

A classical problem: fixed-charge network flows

Setting: a directed graph G , and

- \forall arc (i, j) a *capacity* u_{ij} , a *fixed cost* k_{ij} and a *variable cost* c_{ij} .
- At each vertex i , a *net supply* b_i . We assume $\sum_i b_i = 0$.
- By paying k_{ij} the capacity of (i, j) becomes u_{ij} – else zero.
- The per-unit flow cost on (i, j) is c_{ij} .

Problem: At minimum cost, send flow b_i out of each node i .

Knapsack problem (subset sum) is a special case where G is a caterpillar.

Mixed-integer Network Polynomial Optimization problems

Input: an undirected graph G .

- Each variable is associated with some vertex.

$X_u =$ variables associated with u

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A constraint associated with $u \in V(G)$ is of the form

$$\sum_{\{u,v\} \in \delta(u)} p_{uv}(X_u \cup X_v) \geq 0$$

where $p_{uv}()$ is a polynomial

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- For any x_j , $\{u \in V(G) : x_j \in X_u\}$ induces a *connected* subgraph of G
- All variables in $[0, 1]$, or binary
- Linear objective

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Density: max number of variables + constraints at any vertex

ACOPF: density = 4, FCNF: density = 4

Theorem

Given a problem on a graph with

- **treewidth** w ,
- **density** d ,
- **max. degree** of a polynomial p_{uv} : π ,
- n vertices,

and any fixed $0 < \epsilon < 1$,

there is a **linear program** of size (rows + columns) $O(\pi^{wd}\epsilon^{-w} n)$
whose feasibility and optimality error is $O(\epsilon)$

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- Problem feasible \rightarrow LP ϵ -feasible
additive error = ϵ times L_1 norm of constraint
and objective value changes by ϵ times L_1 norm of objective
- And viceversa
- Unless $P = NP$, need $\Omega(\epsilon)$ error and $\Omega(\epsilon^{-1})$ complexity

More general: (Basic polynomially-constrained mixed-integer LP)

$$\begin{aligned} \min \quad & c^T x \\ \text{s.t.} \quad & p_i(x) \geq 0 \quad 1 \leq i \leq m \\ & x_j \in \{0, 1\} \quad \forall j \in I, \quad 0 \leq x_j \leq 1, \quad \text{otherwise} \end{aligned}$$

Each $p_i(\mathbf{x})$ is a polynomial.

Theorem

For any instance where

- the **intersection graph** has treewidth w ,
- **max. degree** of any $p_i(x)$ is π ,
- n variables,

and any fixed $0 < \epsilon < 1$, there is a **linear program** of size (rows + columns) $O(\pi^w \epsilon^{-w-1} n)$ whose feasibility and optimality error is $O(\epsilon)$ (abridged).

Intersection graph of a constraint system: (Fulkerson? (1962?))

- Has a **vertex** for every variable x_j
- Has an **edge** $\{x_i, x_j\}$ whenever x_i and x_j appear in the same constraint

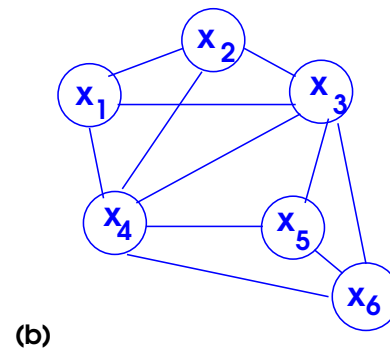
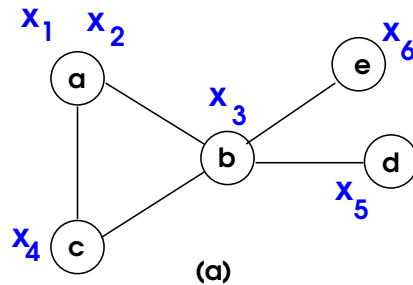
Example. Consider the NPO

$$x_1^2 + x_2^2 + 2x_3^2 \leq 1$$

$$x_1^2 - x_3^2 + x_4 \geq 0,$$

$$x_3x_4 + x_5^3 - x_6 \geq 1/2$$

$$0 \leq x_j \leq 1, \quad 1 \leq j \leq 5, \quad x_6 \in \{0, 1\}.$$



Main technique: approximation through pure-binary problems

Glover, 1975 (abridged)

Let \mathbf{x} be a variable, with bounds $\mathbf{0} \leq \mathbf{x} \leq \mathbf{1}$. Let $\mathbf{0} < \gamma < \mathbf{1}$. Then we can approximate

$$\mathbf{x} \approx \sum_{h=1}^L 2^{-h} \mathbf{y}_h$$

where each \mathbf{y}_h is a **binary variable**. In fact, choosing $L = \lceil \log_2 \gamma^{-1} \rceil$, we have

$$\mathbf{x} \leq \sum_{h=1}^L 2^{-h} \mathbf{y}_h \leq \mathbf{x} + \gamma.$$

→ Given a mixed-integer polynomially constrained LP
apply this technique to each continuous variable x_j

Mixed-integer polynomially-constrained LP:

$$\text{(P)} \quad \min \quad c^T x$$

$$\text{s.t.} \quad p_i(x) \geq 0 \quad 1 \leq i \leq m$$

$$x_j \in \{0, 1\} \quad \forall j \in I, \quad 0 \leq x_j \leq 1, \quad \text{otherwise}$$

substitute: $\forall j \notin I, \quad \mathbf{x}_j \rightarrow \sum_{h=1}^L 2^{-h} \mathbf{y}_{h,j}$, where each $\mathbf{y}_{h,j} \in \{0, 1\}$

$$L \approx \log_2 \gamma^{-1}$$

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$$p(\hat{\mathbf{x}}) \geq 0, \quad |\hat{\mathbf{x}}_j - \sum_{h=1}^L 2^{-h} \hat{\mathbf{y}}_{h,j}| \leq \gamma \Rightarrow p(\hat{\mathbf{y}}) \geq -\|p\|_1(1 - (1 - \gamma)^\pi)$$

- π = degree of $p(x)$
- $\|p\|_1$ = 1-norm of coefficients of $p(x)$
- $-\|p\|_1(1 - (1 - \gamma)^\pi) \approx -\|p\|_1 \pi \gamma$

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Approximation: pure-binary polynomially-constrained LP:

$$\begin{aligned} \text{(Q)} \quad & \min \quad \bar{c}^T y \\ & \text{s.t.} \quad \bar{p}_i(z) \geq -\|p_i\|_1 (1 - (1 - \gamma)^\pi) \quad 1 \leq i \leq m \\ & \quad \quad z \doteq \text{vector consisting of } x_j \text{ for } j \in I \text{ and all added } y \text{ variables} \\ & \quad \quad z_j \in \{0, 1\} \quad \forall j \end{aligned}$$

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Intersection graph of **P** has treewidth $\leq \omega \Rightarrow$

Intersection graph of **Q** has treewidth $\leq L\omega$

Pure binary problems

- n binary variables and m constraints.
- Constraint i is given by $k[i] \subseteq \{1, \dots, n\}$ and $S^i \subseteq \{0, 1\}^{k[i]}$.
 1. Constraint states: subvector $x_{k[i]} \in S^i$.
 2. S^i given by a *membership oracle*
- The problem is to minimize a linear function $c^T x$, over $x \in \{0, 1\}^n$, and subject to all constraints i , $1 \leq i \leq m$.

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there is an LP formulation with $O(2^W n)$ variables and constraints.

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- Not explicitly stated, but can be obtained using methods from Laurent (2010)
- “Cones of zeta functions” approach of Lovasz and Schrijver.
- Poly-time algorithm: **old result**.

Pure binary problems

$$\begin{aligned} \min \quad & c^T x \\ \text{s.t.} \quad & x_{k[i]} \in S^i \quad 1 \leq i \leq m, \\ & x \in \{0, 1\}^n \end{aligned}$$

Theorem. If intersection graph has treewidth $\leq W$, then:
there is an LP formulation with $O(2^W n)$ variables and constraints.

An alternative approach?

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But: Bárány, Pór (2001):

for d large enough, there exist 0,1-polyhedra in \mathbb{R}^d with

$$\left(\frac{d}{\log d} \right)^{d/4} \text{ facets}$$

Corollary: (polynomially-constrained mixed-integer LP)

$$\begin{aligned} \min \quad & c^T x \\ \text{s.t.} \quad & p_i(x) \geq 0 \quad 1 \leq i \leq m \\ & x_j \in \{0, 1\} \quad \forall j \in I, \quad 0 \leq x_j \leq 1, \quad \text{otherwise} \end{aligned}$$

Each $p_i(\mathbf{x})$ is a polynomial.

Theorem

For any instance where

- the **intersection graph** has treewidth w ,
- **max. degree** of any $p_i(x)$ is π ,
- n variables,

and any fixed $0 < \epsilon < 1$, there is a **linear program** of size (rows + columns) $O(\pi^w \epsilon^{-w-1} n)$ whose feasibility and optimality error is $O(\epsilon)$ (abridged).

Application? Mixed-integer Network Polynomial Optimization problems

Input: an undirected graph G .

- Variables and constraints associated with vertices.
- $X_u =$ variables associated with u .
- A constraint associated with $u \in V(G)$ is of the form

$$\sum_{\{u,v\} \in \delta(u)} p_{uv}(X_u \cup X_v) \geq 0$$

where $p_{uv}()$ is a polynomial

- All variables in $[0, 1]$, or binary.
- Linear objective
- **Interesting case:** G of bounded treewidth.

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Trouble! Treewidth of $G \neq$ treewidth of intersection graph of constraints

Application? Mixed-integer Network Polynomial Optimization problems

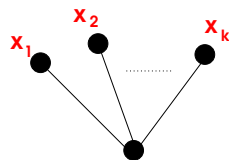
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$$\sum_{j=1}^k a_j x_j \geq a_0, \quad \rightarrow \text{k-clique}$$

Vertex splitting

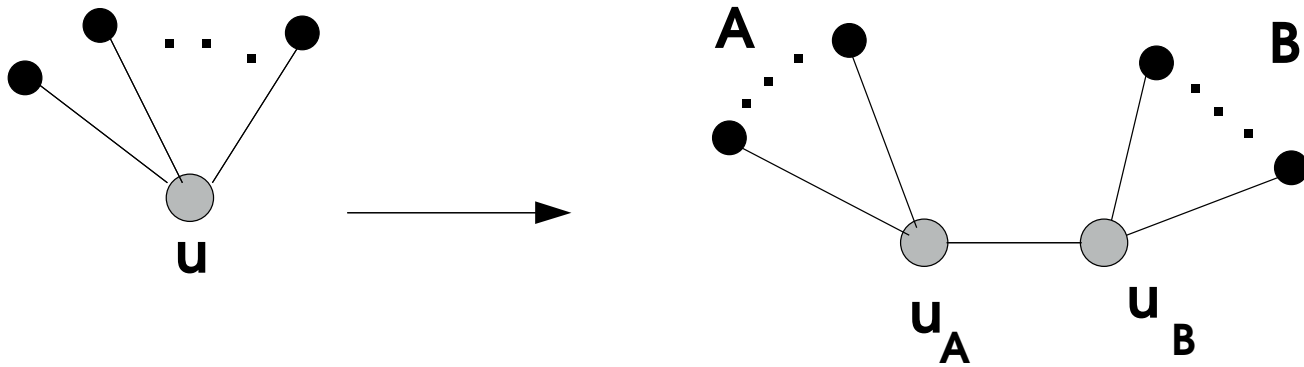
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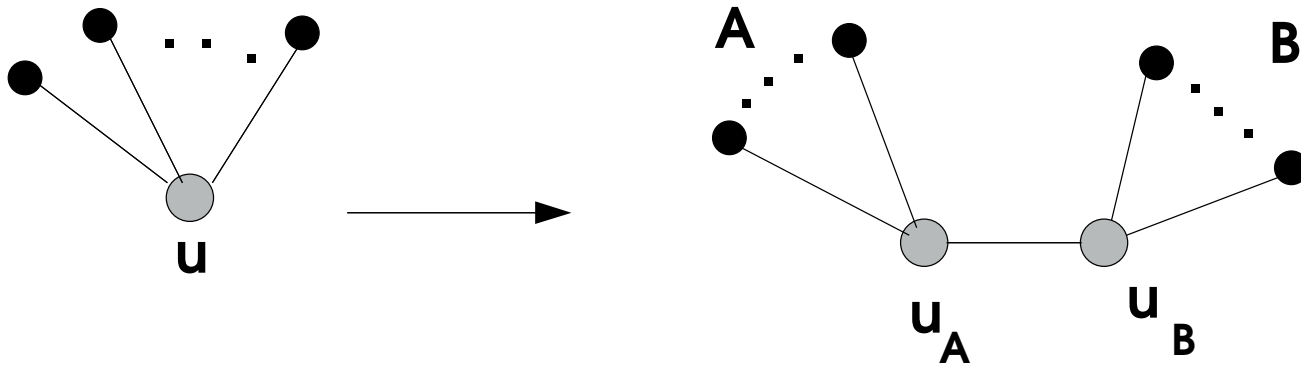
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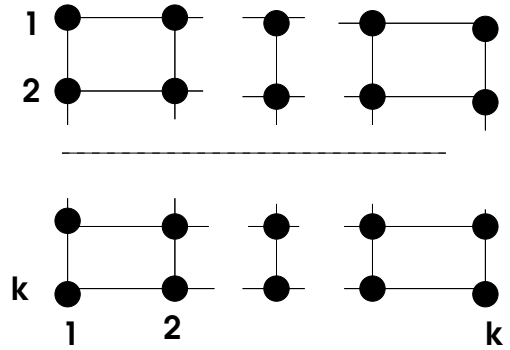
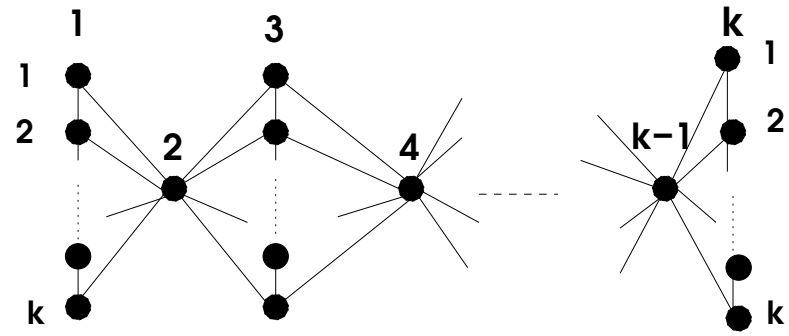


$$\sum_{\{u,v\} \in A} p_{u,v}(X_u \cup X_v) + y \geq 0 \text{ assoc. with } u_A$$

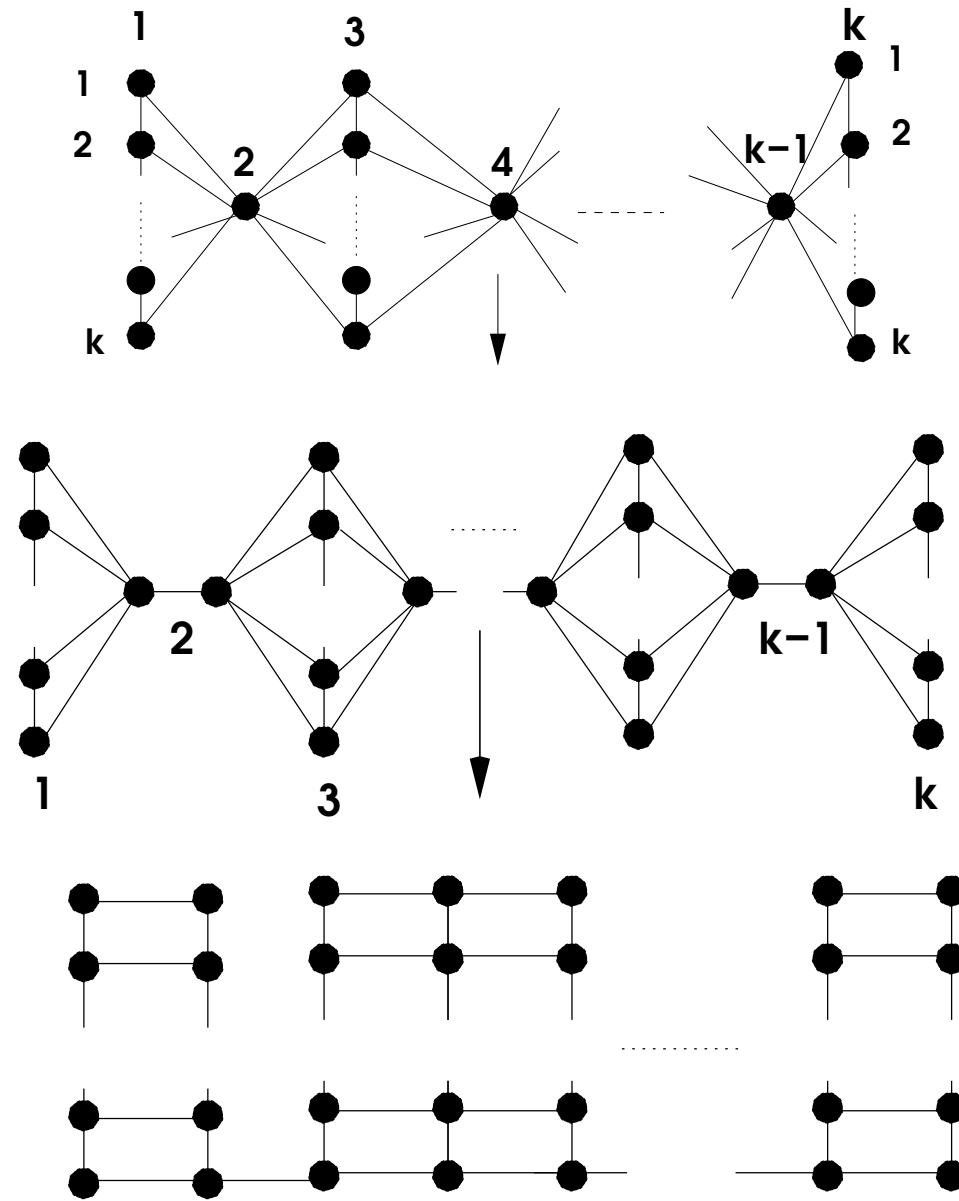
$$\sum_{\{u,v\} \in B} p_{u,v}(X_u \cup X_v) - y = 0. \text{ assoc. with } u_B$$

(y is a new variable associated with either u_A or u_B)

Does not work



A better idea



Theorem

Given a graph of treewidth $\leq \omega$, there is a sequence of vertex splittings such that the resulting graph

- Has treewidth $\leq O(\omega)$
- Has maximum degree ≤ 3 .

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Perhaps known to graph minors people?

Corollary (abridged)

Given a network polynomial optimization problem on a graph G , with treewidth $\leq \omega$ there is an **equivalent** problem on a graph H with treewidth $\leq O(\omega)$ and max degree **3**.

Corollary. The intersection graph has treewidth $\leq O(\omega)$.