

2D-LP Continued

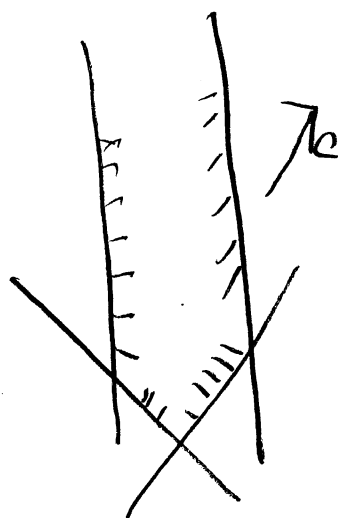
CG
9/30/08

Input: 1) halfspaces $h_1, \dots, h_n$
2) vector $c \in \mathbb{R}^2$

Def $F = \bigcap h_i$

Output: $\max_{x \in F} \{x^T c\}$

Note x maybe unbounded
e.g.



Assume: 1) X is bounded

2) Halfspaces m_1 & m_2 st $F \subseteq m_1 \cap m_2$

3) c not normal to any h_i

2

Procedure 2D-LP($m_1, m_2, h_1, \dots, h_n, c$)

1) Set $V_0 = 2D-LP(m_1, m_2, c)$

2) Randomly order $h_1, \dots, h_n$

3) For $i = 1$ to n ,

a) If $V_{i-1} \in h_i$ then set $V_i = V_{i-1}$

Else Construct 1D-LP on $L = CH(h_i)$

$$h'_1 = L \cap h_1$$

$$h'_{i-1} = L \cap h_{i-1}$$

$$c = \text{proj}(c, L)$$

$$\text{Set } V_i = 1D-LP(h'_1, \dots, h'_i, c')$$

b) If V_i unbded report "error"

V_i undef report "no solution"

else continue

3

Correctness $V_i = \text{Correct-2D-LP}(m_1, \dots, h_i, c)$ & unique

Induction on i

V_0 is OK by definition

Assume V_{i-1} is correct

May assume then V_{i-1} is defined.

1) IF $V_{i-1} \in h_i$ then $V_{i-1} \in h_1 \cap \dots \cap h_i$
 $\max x^T c$

2) IF $V_{i-1} \notin h_i$

Claim $V_i \in \partial h_i$

By uniqueness of V_{i-1} $c^T V_i < c^T V_{i-1}$

Otherwise V_i works for $i-1$

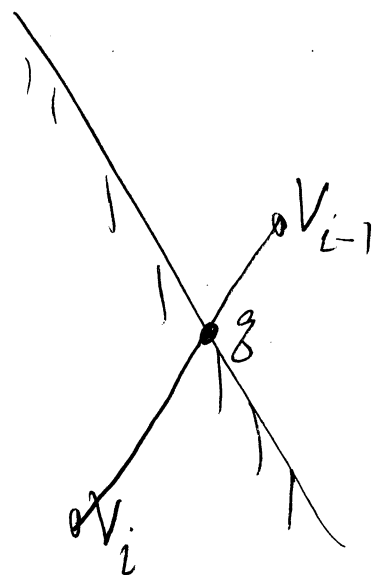
Suppose $V_i \notin \partial h_i$

consider seg $S = [V_i, V_{i-1}]$

let $g = S \cap \partial h_i$

then $S \subseteq F_i$ & $c^T g > c^T V_i$

contra!



Timing

4

Claim 2D-LP is $O(n)$ expected

Use backwards analysis

Suppose we remove random constraint h_j
from $\{h_1, \dots, h_n\}$

Def h_j is critical if solution changes

Charging Rule

$$\text{Charge}(h_j) = \begin{cases} K & \text{if } h_j \text{ not critical} \\ K \cdot i & \text{O.W.} \end{cases}$$

Note at most 2 critical constraints

Note 3 $\Rightarrow$ none

$$\text{Expected cost } E_i \leq \frac{2(K \cdot i) + (i-2)K}{i} = \frac{3K \cdot i - 2K}{i} \leq 3K$$

$$E = \sum E_i \leq 3K \cdot n = O(n)$$

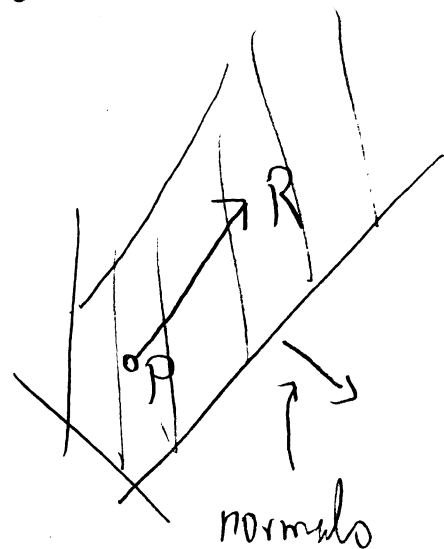
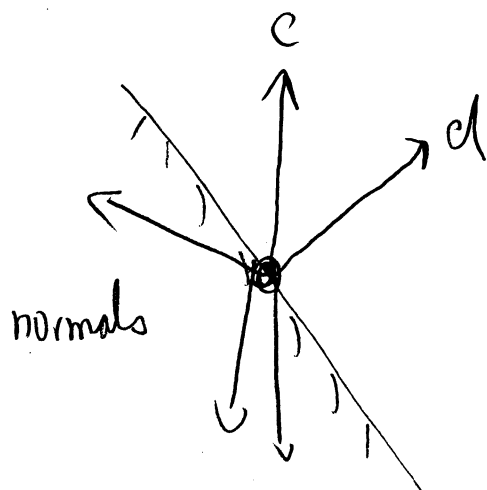
Unbounded Case of Finding bounding constraints

WLOG $\vec{c}$ is vertical

Claim Unbounded iff $\exists$ ray $R = \{P + \lambda \vec{d} : \lambda \geq 0\}$
 s.t. $R \subseteq \text{feasible region}$
 2) $\vec{c}^T \vec{d} > 0$

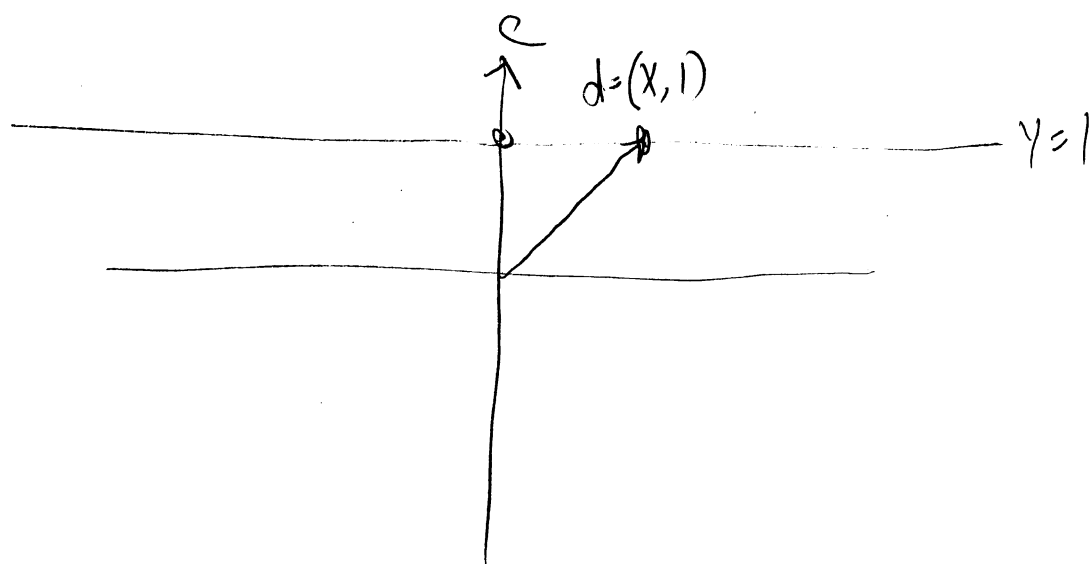
Let $n_1, \dots, n_n$ be the normals.

Consider



2D-LP: $\vec{d}^T \vec{c} > 0$
 $\vec{d}^T \vec{n}_i \leq 0$

1D-LP Formulation



$$\exists x \text{ st } n_x^{(i)} \cdot x + n_y^{(i)} \leq 0 \quad \forall i \equiv \text{Bded-LP}$$

Alg Run Bded-LP

a) If Bded-LP feasible

a) more than one solution report "unbounded".

b) unique d. check if LP feasible

Else Find h_i, h_j making Bded-LP infeasible

Set $m_1 = h_i$ & $m_2 = h_j$

Solve 2D-LP $(m_1, m_2, h_1, \dots, h_n, c)$