15-451 Homework 6B

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3. Finding a separating hyperplane.

Suppose we are given n green points $G = (P_i \mid i \in 1..n)$ and m red points $R = (Q_i \mid i \in 1..m)$ in d dimensions. Show how to determine a separating hyperplane if one exists, using linear programming.

We have mn linear constraints, of the form "hyperplane H separates points P_i and Q_j " for each $P_i \in G$ and $Q_j \in R$. If we represent the hyperplane as three d-dimensional vectors X, Y, Z, then our linear programming constraints become

 $a_{ij}X + b_{ij}Y + c_{ij}Z = x_{ij}P_i + (1 - x_{ij})Q_j$ $0 \le x_{ij} \le 1$

Thus we have an LP problem in 4mn variables and 4mn simple constraints. Solve the system. If it is feasible, the resulting X, Y, Z will define the hyperplane we're looking for.

4. 3D Linear Programming.

Give a randomized expected-linear-time algorithm for solving three-dimensional linear programming problems.

This is a direct generalization of the 2D case. The bounding box gives us an initial "feasible" polytope in three dimensions (a polyhedron). We pick the *i*th constraint at random. It corresponds to a plane cutting across the current feasible polytope, intersecting up to i - 1 previous constraint planes in up to i - 1 lines. We project the objective function onto the *i*th plane, and that gets us a two-dimensional LP problem: maximize the objective function over the polygon bounded by the up to i - 1 intersection lines. We solve that problem in linear time by the previously given algorithm. Repeat for $i \in 1..n$.

The running time is expected to be O(n) for the same reasons that the 2D case's running time is expected to be O(n): backwards analysis. Each *i*th constraint we remove, working backwards, has a 3/i chance of actually affecting the current solution. Affecting the current solution means doing O(i) work to solve a 2D LP problem with *i* constraints. Not affecting the current solution means doing some constant work, *c*.

So the expected running time of this algorithm is $\sum_{i \in 1..n} O(i) \cdot \frac{3}{i} + c = \sum_{i \in 1..n} O(1) = O(n)$. Q.E.D.

5. Perfect matching.

Let G = (V, E) be an undirected graph on *n* vertices. A perfect matching of *G* is a subset $E' \subset E$ such that each vertex is the endpoint of exactly one edge of E'.

Consider the following expression of perfect matching as an LP problem. For each edge $e \in E$ we have a variable x_e . The constraints are:

$$0 \le x_e \le 1 \quad \text{for each } e \in E$$
$$\sum_{e \in E \mid v \in \varphi(e)} x_e = 1 \quad \text{for each } v \in V$$

(a.) Show that if G is bipartite and the system above is feasible then there is a perfect matching in the graph G.

This is a direct application of Hall's Marriage Theorem. We choose a bipartition (X, Y) of G. Let the subset $S \subseteq X$ be given, and define E(S) the set of edges with one endpoint in S. Then $|N(S)| \ge |S|$, because $\sum_{e \in E(S)} x_e = |S|$ by the constraint that each vertex's adjoining edge weights must sum to 1. Note that $E(S) \subseteq E(N(S))$. Then $\sum_{e \in E(S)} x_e \le \sum_{e \in E(N(S))} x_e = |N(S)|$, and we have the result we wanted.

(b.) Give an example of a graph with no perfect matching, but a feasible edge-weighting.

Take $G = K_3$, with each of the three edges weighted 1/2.