Linear inequality representation of convex domains

Computational Intelligence, Lecture 7

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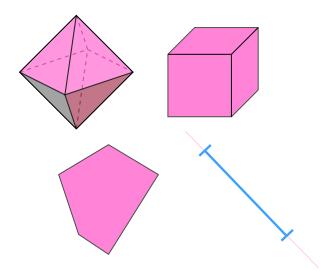
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CONVEX POLYTOPES

Before defining what a convex polytope is, let us look at examples:



CONVEX POLYTOPES

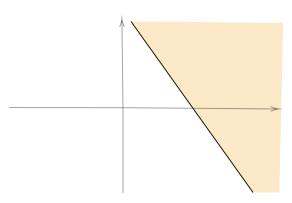
You can think of polytopes as geometric figures (or continuous sets of points) with linear edges, faces and higher-dimensional analogues.

Definition

Convex polytopes are polytopes whose every two points can be connected with a line that would lie in the polytope. They can be bounded or unbounded.

HALF-SPACES Definition

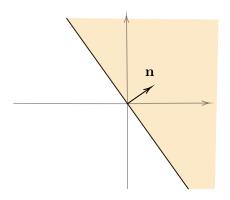
We can define half-space as a set of all points \mathbf{x} , such that $\mathbf{a}^{\top}\mathbf{x} \leq b$. It has a very clear geometric interpretation. In the following image, the filled space is **not** in the half space.



HALF-SPACES

Construction. Simple case

Consider half-space that passes through the origin, and defined by its normal vector \mathbf{n} :

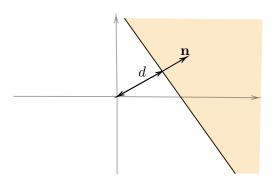


It is easy to see that this half-space can be defined as "all

HALF-SPACES

Construction. General case

In the general case there is some distance between the boundary of the half-space and the origin, let's say d.

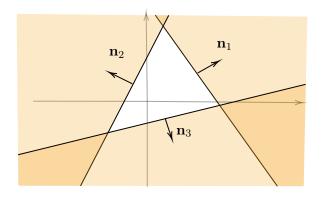


Here the half space can be defined as "all vectors \mathbf{x} , such that $\mathbf{x}^{\top} \frac{\mathbf{n}}{||\mathbf{n}||} \leq d$ ". This is the same as making $\mathbf{a} = \mathbf{n}$ and $b = d||\mathbf{a}||$.

HALF-SPACES

Combination

We can define a region of space as an *intersection* of half-spaces $\mathbf{a}_i^{\top} \mathbf{x} \leq b_i$:



HALF-SPACES H-representation

The last result allows us to write any convex polytope as a matrix inequality:

$$\mathbf{A}\mathbf{x} \le \mathbf{b} \tag{1}$$

And conversely, any matrix inequality (1) represents either an empty set or a convex polytope.

Definition

 $\mathbf{A}\mathbf{x} \leq \mathbf{b}$ is called *H-representation* of a polytope.

V-REPRESENTATION

Convex polytopes have alternative representations, such as V-representation. In amounts to representing polytope as a set of its vertices.

Example

$$V = \begin{bmatrix} -1 & -1 & 1 & 1 \\ -1 & 1 & 1 & -1 \end{bmatrix}$$
 is a V-representation of a square.

Example

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \\ -1 & 0 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \le \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}$$
 is an H-representation of the same square.

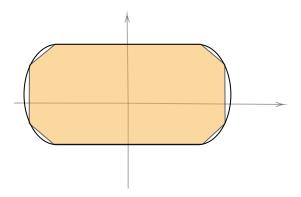
H AND V-REPRESENTATIONS

Question: can we use V-representation for non-convex polytopes? What about H-representation?

Another note: to transfer from H-representation to V-representation, you need to solve *vertex enumeration* problem, which is computationally expensive.

LINEAR APPROXIMATION OF CONVEX REGIONS

Some convex regions can be easily approximated using polytopes.



Which allows to represent constraints on \mathbf{x} to belong in such a region as a matrix inequality

HOMEWORK

Represent in matrix inequality form the following figures:

- Equilateral triangle
- A square
- Parallelepiped
- Trapezoid

Lecture slides are available via Moodle.

You can help improve these slides at: github.com/SergeiSa/Computational-Intelligence-Slides-Spring-2021



Check Moodle for additional links, videos, textbook suggestions.