## Problem setup

We are given a set of N+M house locations. This set of locations is divided into two classes, namely N nobles houses and M common houses. Each house location is represented by a data point lying on the  $\mathbb{R}^2$  plane. The objective of the Lannister problem is to find the coefficients of L1 and L2: two non-horizontal and orthogonal lines lying in the  $\mathbb{R}^2$  plane satisfying and/or minimizing the following constraints:

- Constraint 1: L1 must separate the two classes of houses, having all the noble house locations on its left and the common house locations on its right.
- Constraint 2: The sum of every horizontal distance x between any house location and its intercept point at the same y height on L1 must be less than a given threshold s.
- Constraint 3: L2 position has to minimize the greatest distance y between any house location and its intercept point at the same x coordinate on L2.

## **Problem Modeling**

We are seeking the line coefficients of L1 and L2. Because we know that they are orthogonal, we can reduce the problem to that of finding the following correlated coefficients. We can even check that  $m_1m_2 = -\frac{b}{a}\frac{a}{b} = -1$  which is indeed the orthogonality criterion.

$$L1: ax + by + c_S$$

$$L2: -bx + ay + c_W$$

#### Constraint 1

The first constraint is a linear separation problem using L1. This can be easily optimized with CGAL Linear Program (LP) solver. To be more explicit, we are optimizing  $ax + by + c_S$  in such a way that the N noble house locations are on the left of L1 and the M common house locations are on the right of L1. This is translated to the following set of constraints. Note that subscripts n and c indicate belonging to one of the two classes.

$$\forall (x_n, y_n) : ax_n + by_n \le c_S$$

$$\forall (x_c, y_c) : ax_c + by_c \ge c_S \Leftrightarrow -ax_c - by_c \le -c_S$$

#### Constraint 2

More formally, we require  $\sum_{i \in h} |x_i - x_{L_1}| \le s$  where h denote the set of all houses combined and  $x_{L_1}$  the horizontal L1 intercept. The situation looks a bit tricky but we know that if the first constraint is achieved, all the noble houses are on the left of L1 and the common ones on the right of it. We can therefore get rid of the absolute value and define  $|x_i - x_{L_1}|$  distance  $d_i$  according to  $x_i$  class. We can further simplify the calculation with the line equation definition noting that  $x_i$  and  $x_{L_1}$  have the same height  $y_i = y_{L_1}$ :  $x_{L_1} = \frac{by_{L_1} - c_S}{a} = \frac{by_i - c_S}{a}$ 

$$d_{n} = x_{L_{1}} - x_{n} = \frac{by_{n} - c_{S}}{a} - ax_{n}$$
$$d_{c} = x_{c} - x_{L_{1}} = ax_{c} - \frac{by_{c} - c_{S}}{a}$$

Now the problem is to formulate a CGAL constraint that enforces  $\sum_{i \in h} d_i \leq s$ . For that purpose we can unfold the inequality and see that what comes out is a valid CGAL constraint expression because we know every variable's coefficients:

$$\sum_{i \in h} d_{i}$$

$$= \sum_{n} d_{n} + \sum_{c} d_{c}$$

$$= \sum_{n} \left(\frac{by_{n} - c_{S}}{a} - ax_{n}\right) + \sum_{c} \left(ax_{c} - \frac{by_{c} - c_{S}}{a}\right)$$

$$= \left(\sum_{c} x_{c} - \sum_{n} x_{n}\right) + \frac{b}{a} \left(\sum_{n} y_{n} - \sum_{c} y_{c}\right) + \frac{1}{a} c_{S}(M - N) \le s$$

$$\Leftrightarrow$$

$$= a \left(\sum_{c} x_{c} - \sum_{n} x_{n}\right) + b \left(\sum_{n} y_{n} - \sum_{c} y_{c}\right) + c_{S}(M - N) \le as$$

$$\Leftrightarrow$$

$$= a \left(\sum_{c} x_{c} - \sum_{n} x_{n} - s\right) + b \left(\sum_{n} y_{n} - \sum_{c} y_{c}\right) + c_{S}(M - N) \le 0$$

#### Constraint 3

Below is the formal description of the problem we are facing with this last constraint optimization. Note that we are now forced to keep the introduced absolute value as we have no clue of whether a house location is on the left or on the right of  $L_2$ .

$$\min\left(\max_{i\in h} |y_i - y_{L_2}|\right)$$

Because CGAL doesn't allow us to deal with a maximization problem, we have to figure out another trick for the inner optimization. Here it is: we introduce a new variable l which represents the maximal length we are searching for. The inner problem then simply reduces to  $\forall i \in h : |y_i - y_{L_2}| \leq l$ . We can again unfold  $|y_i - y_{L_2}|$  and see that it gives us the following valid CGAL constraint to feed to our LP solver:

$$|y_i - y_{L_2}| \le l \quad \Leftrightarrow \quad -l \le y_i - y_{L_2} \le l \quad \Leftrightarrow \quad -l \le y_i + \frac{c_W - bx_i}{a} \le l$$

For the sake of completeness, if we unfold only one of the 2 side of the inequality, we find the last and extra subtlety we face in *Lannister* problem. Here is what happens:

$$y_i + \frac{c_W - bx_i}{a} \le l \quad \Leftrightarrow \quad ay_i - bx_i + c_W \le al$$

Notice that this is not anymore a linear problem. Indeed, because we have introduced l as a new variable the product al bring our inequality to a quadratic form. To get around this concern, we can set a=1. This will simplify the equation of constraint 2. Note that it also enforce L1 and L2 to be non-horizontal, which was required initially in the problem setup.

# Algorithm Design

We can finally write our routine and wrap up what we discussed above. We therefore have 5 variables  $(a, b, c_S, c_W, l)$  to feed to the CGAL LP optimizer under the following constraints:

$$\forall (x_n, y_n) : ax_n + by_n \le c_S \tag{1}$$

$$\forall (x_c, y_c) : -ax_c - by_c \le -c_S \tag{2}$$

$$\forall (x_h, y_h) : bx_h - c_W - l \le y_h \tag{3}$$

$$\forall (x_h, y_h) : -bx_h + c_W - l \le -y_h \tag{4}$$

$$b\left(\sum_{n} y_n - \sum_{c} y_c\right) + c_S(M - N) \le s - \left(\sum_{c} x_c - \sum_{n} x_n\right)$$
 (5)

### Code submission: 100%

```
#include <CGAL/QP_models.h>
#include <CGAL/QP_functions.h>
#include <CGAL/Gmpz.h>
#include <vector>
using namespace std;
typedef CGAL::Gmpz ET;
typedef CGAL::Quadratic_program<long> Program;
typedef CGAL::Quadratic_program_solution<ET> Solution;
void solve() {
  int n, m; long s;
  cin >> n >> m >> s;
  vector<pair<int, int>> nobles(n);
  vector<pair<int, int>> commons(m);
  long sum_nx = 0, sum_ny = 0;
  long sum_cx = 0, sum_cy = 0;
  for (int i = 0; i < n; i++) {
    int x, y; cin >> x >> y;
    sum_nx += x; sum_ny += y;
    nobles[i] = make_pair(x, y);
  }
  for (int i = 0; i < m; i++) {
    int x, y; cin >> x >> y;
    sum_cx += x; sum_cy += y;
    commons[i] = make_pair(x, y);
  }
  Program lp(CGAL::SMALLER, false, 0, false, 0);
  int a = 0, b = 1, cs = 2, cw = 3, l = 4, row = 0;
  // Enforce a == 1
  lp.set_l(a, true, 1);
  lp.set_u(a, true, 1);
  // Cersei constraint:
  for (int i = 0; i < n; i++) {
```

```
lp.set_a(a, row, nobles[i].first);
  lp.set_a(b, row, nobles[i].second);
  lp.set_a(cs, row++, 1);
}
for (int i = 0; i < m; i++) {
  lp.set_a(a, row, -commons[i].first);
  lp.set_a(b, row, -commons[i].second);
  lp.set_a(cs, row++, -1);
}
Solution s1 = CGAL::solve_linear_program(lp, ET());
if (s1.is_infeasible()) {
  cout << "Yuck!" << endl;</pre>
 return;
}
// Tywin constraint:
if (s != -1) {
  lp.set_a(cs, row, m - n);
  lp.set_a(b, row, sum_cy - sum_ny);
  lp.set_b(row++, s - (sum_cx - sum_nx));
  Solution s2 = CGAL::solve_linear_program(lp, ET());
  if (s2.is_infeasible()) {
    cout << "Bankrupt!" << endl;</pre>
    return;
  }
}
// Jaime optimization:
int hx, hy = 0;
for (int i = 0; i < n + m; i++) {
  if (i < n) { hx = nobles[i].first; hy = nobles[i].second; }</pre>
  else { hx = commons[i-n].first; hy = commons[i-n].second; }
  lp.set_a(b, row, hx);
  lp.set_a(cw, row, -1);
  lp.set_a(l, row, -1);
```

```
lp.set_b(row++, hy);
    lp.set_a(b, row, -hx);
    lp.set_a(cw, row, 1);
    lp.set_a(l, row, -1);
    lp.set_b(row++, -hy);
  }
  // Enforce positive length
  lp.set_l(1, true, 0);
  // Minimize length
  lp.set_c(1, 1);
  Solution s3 = CGAL::solve_linear_program(lp, ET());
  cout << fixed << setprecision(0) << ceil(CGAL::to_double(s3.objective_value())) << endl;</pre>
}
int main() {
  ios_base::sync_with_stdio(false);
  int t; cin >> t;
  for (int i = 0; i < t; i++) solve();</pre>
}
```