GSoC24 CODING PROJECT PROPOSAL
Develop a new rounding method for convex polytopes

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March 28, 2024

Abstract

This proposal aims to develop a new rounding method for convex polytopes in the GeomScale project.

Rounding a convex polytope is crucial to improve the mixing rate of several MCMC methods that sample uniformly from the polytope. A standard method to round a convex polytope is to bring it to John position. This can be achieved by computing the maximum volume ellipsoid (MVE) of the polytope (or the John ellipsoid) and apply to it the transformation that maps the ellipsoid to the unit ball. The final polytope would be in John position.

An alternative method is to apply the fast transformation of the MVE problem in [1] to compute the minimum volume enclosing ellipsoid (MVEE) of a set of points.

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1 Project Information

Project title:	Develop a new rounding method for convex polytopes
Project short title:	rounding convex polytope
url:	https://github.com/GeomScale/gsoc24/wiki/Develop-a-new-rounding-method-for-convex-polytopes

1.1 Motivation

The goal of this project is to provide a new rounding method for convex polytopes in `VolEsti` package. Rounding a polytope is important for Markov chain Monte Carlo methods that sample uniformly from the polytope. A key procedure of the traditional methods

⟨⟨**a brief intro to the project. do some research. what i need to do. why do that.**⟩⟩ ⟸✠

2 Biographical Information

Contact Information

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I am currently a 4th year undergraduate student at University of Electronic Science and Technology of China majoring in computer science. I will become a PhD student studying combinatorial optimization at the same school in September. I have research experiences in computational geometry which is important preliminary knowledge of this project. I implemented the k-level algorithm[1] for finding the curve consisting of the points that lie on one of the lines and have exactly k lines above them.

This project requires reading papers on math programming and geometry and implementing algorithms in `C++`, which is exactly what I am insterested in and good at. I am familiar with `C++` and math softwares such as `sagemath`. I enjoy reading theoretical papers and implementing algorithms. For example I implemented pebble game algorithm[2] for deciding graph sparsity in `sagemath` and lots of data structures in `C++`[3].

I have a lot of free time during the summer since I will complete undergraduate studies before July and start my PhD program in September. Thus I can trate GSoC as a full-time job and concentrate on it.

3 Mentors

Main mentor name:	Vissarion Fisikopoulos
Main mentor email:	vissarion.fisikopoulos@gmail.com
Co-mentor name:	Apostolos Chalkis
Co-mentor email:	tolis.chal@gmail.com

[1] code: https://github.com/congyu711/k-level, k-level alg: https://tmc.web.engr.illinois.edu/pub_kset.html Remarks on k-level algorithms in the plane

[2] https://gist.github.com/congyu711/7c783a54d82ecce1cedbdd227791ecd3

[3] for example, https://gist.github.com/congyu711/bbe11fbdee17f34b7c30ece4ad62f5b4

I have been in touch with mentors through emails since March 26th.

4 Coding Plan and Methods

⟨⟨seems to be important⟩⟩ ⟸

5 Timeline

5.1 Schedule Conflicts

GSoC will become my full-time job from July 10th to August 30th. Maybe I need to attend a conference from August 3rd to August 9th(this will be settled on April 16th). Before July 10th I will trate GSoC as a part-time job and report my progress weekly.

6 Management of Coding Project

⟨⟨How do you propose to ensure code is submitted and tested? How often do you plan to commit? What changes in commit behavior would indicate a problem?⟩⟩ ⟸

7 Tests

7.1 Compile and run volesti library. Run the rounding routines.

Compile with `test/CMakeLists.txt` and run `new_rounding_test`.

```
[doctest] doctest version is "2.4.9"
[doctest] run with "--help" for options
use MVEE

--- Testing rounding of H-skinny_cube5
Number type: d
Computed volume 3071.67
Expected volume = 3070.64
Relative error (expected) = 0.000336825
Relative error (exact) = 0.0401018
Computed volume 3129.59
Expected volume = 3188.25
Relative error (expected) = 0.0183995
Relative error (exact) = 0.0220038
Computed volume 3163.97
Expected volume = 3140.6
Relative error (expected) = 0.00744021
Relative error (exact) = 0.0112604

--- Testing rounding of H-skinny_cube10
Number type: d
Computed volume 102149
Expected volume = 122550
Relative error (expected) = 0.166472
Relative error (exact) = 0.00245223
Computed volume 93610.8
Expected volume = 108426
Relative error (expected) = 0.136638
```

```
Relative error (exact) = 0.0858316
Computed volume 97672.9
Expected volume = 105003
Relative error (expected) = 0.0698087
Relative error (exact) = 0.0461633
use MVIE

—— Testing rounding of H—skinny_cube5
Number type: d
Computed volume 3262.77
Expected volume = 3140.6
Relative error (expected) = 0.0388998
Relative error (exact) = 0.0196153

—— Testing rounding of H—skinny_cube5
Number type: d
Computed volume 3160.01
Expected volume = 3140.6
Relative error (expected) = 0.00617984
Relative error (exact) = 0.0124974
===============================================================================
[doctest] test cases: 3 | 3 passed | 0 failed | 0 skipped
[doctest] assertions: 8 | 8 passed | 0 failed |
[doctest] Status: SUCCESS!
```

7.2 Compare the existing roudning C++ implementation in volesti that solves the MVEE problem of a uniformly distributed sample inside the polytope with PolyRound.

7.3 Write a pseudocode of the transformation between MVE and MVEE problem.

For simplicity we assume the polytope always contains the origin as an interior point.

Problem 1 (maximum volume inscribed ellipsoid (MVIE)) *Given a full-dimensional polytope Q in $\mathbb{R}^n$ defined by linear inequalities,*

$$Q = \{x \in \mathbb{R}^n | c_i^T x \le 1, i \in [m]\}$$

find a ellipsoid of maximum volume inscribed in Q.

Problem 2 (minimum volume enclosing ellipsoid (MVEE)) *Given a full-dimensional polytope Q in $\mathbb{R}^n$ defined by convex hull of m points in $\mathbb{R}^n$,*

$$Q = \text{conv. hull}\{x_1, \dots, x_m\}$$

find a ellipsoid of minimum volume circumscribed about Q.

Note that MVIE can be used to solve MVEE. The transformation is the following,

Algorithm 1: reduce MVEE to MVIE

Input : n dimensional polytope $Q = \text{conv. hull}\{v_1, \ldots, v_m\}$
Output : the minimum volume enclosing ellipsoid of Q

```
/* MVEE → centered MVEE */
```
Add a new dimension, $Q \leftarrow \text{conv. hull}\{\pm(v_1, 1), \ldots, \pm(v_m, 1)\}$;
```
/* centered MVEE → centered MVIE */
```
$Q' \leftarrow \{x \in \mathbb{R}^{n+1} | e^T \cdot x \leq 1, \forall e \in Q\}$;
```
/* centered MVIE → MVIE */
```
$Q'' \leftarrow \{x \in \mathbb{R}^{n+1} | \pm e^T \cdot x \leq 1, \forall e \in Q\}$;
$E = \text{MVIE}(Q'')$; `/*` E `is the solution to MVIE and centered MVIE */`
```
/* solution to centered MVIE → solution to centered MVEE */
```
$E' \leftarrow$ the polar of E;
```
/* solution to centered MVEE → solution to MVEE */
```
E'' is the intersection of E' with the hyperplane $\{x \in \mathbb{R}^{n+1} | x_{n+1} = 1\}$;
return E''

References

[1] Leonid G. Khachiyan and Michael J. Todd. On the complexity of approximating the maximal inscribed ellipsoid for a polytope. *Mathematical Programming*, 61(1–3):137–159, August 1993.