

The input is blocked from what I've done so far, I will attempt to do a rewrite of part of the proof to make sure I have the right "style"

0.1 Notation

The canonical basis vectors will be written \mathbf{e}_k for valid values of k . Let $\mathbf{x} \in \mathbb{R}^n$. It will be customary to write $x_k = \langle \mathbf{e}_k, \mathbf{x} \rangle$. Given $A \in \mathbb{R}^{m \times d}$, Let A_i and A^j denote the rows and columns of A , respectively. Then A_i^j will denote the entry from A in the i -th row and j -th column. Matrix multiplication is then given by:

$$A\mathbf{x} = \sum_{j=1}^d A^j x_j = \begin{pmatrix} \langle A_1, \mathbf{x} \rangle \\ \vdots \\ \langle A_m, \mathbf{x} \rangle \end{pmatrix}$$

Let $\mathbf{x} \in \mathbb{R}^d$, $\mathbf{w} \in \mathbb{R}^m$, and define the following notation for vectors in \mathbb{R}^{d+m} :

$$\left\langle \mathbf{e}_k, \begin{pmatrix} \mathbf{x} \\ \mathbf{w} \end{pmatrix} \right\rangle = \begin{cases} x_k & k \leq d \\ w_{k-d} & d+1 \leq k \leq d+m \end{cases}$$

Let σ denote the sign function, i.e:

$$\sigma(x) = \begin{cases} 1 & x > 0 \\ 0 & x = 0 \\ -1 & x < 0 \end{cases}$$

0.2 Definitions

Definition 1. Let $A \in \mathbb{R}^{m \times d}$, then define $\mathcal{C}_{\mathcal{H}}(A) = \{\mathbf{x} \in \mathbb{R}^d \mid A\mathbf{x} \leq \mathbf{0}\}$.

Definition 2. Let $V \in \mathbb{R}^{d \times n}$, then define $\mathcal{C}_{\mathcal{V}}(V) = \{\mathbf{x} \in \mathbb{R}^d \mid \exists \mathbf{t} \in \mathbb{R}^n \geq \mathbf{0}, \mathbf{x} = V\mathbf{t}\}$.

Definition 3. Let $H_k^n \subseteq \mathbb{R}^n$ be defined as $\{\mathbf{x} \in \mathbb{R}^n \mid x_k = 0\}$.

Definition 4. Let $[n] = \{1, 2, \dots, n\}$ $K = \{k_1, k_2, \dots, k_l\} \subseteq [n]$. Define $\pi^K : \mathbb{R}^n \rightarrow \mathbb{R}^{n-l}$ as follows. Let $J = [n] \setminus K = \{j_1 < j_2 < \dots < j_{n-l}\}$. Then

$$\pi^K(x_1, x_2, \dots, x_n) = (x_{j_1}, x_{j_2}, \dots, x_{j_{n-l}})$$

Definition 5. Let $A \subseteq \mathbb{R}^d$, $B \subseteq \mathbb{R}^{d+n}$. Then

$$A \simeq B \Leftrightarrow \exists K \subseteq [d+n] : A = \pi^K(B)$$

0.3 H-Cone \rightarrow V-Cone

Theorem 1. *Let $A \in \mathbb{R}^{m \times d}$, then for the set $\mathcal{C}_{\mathcal{H}}(A)$, there exists a $V \in \mathbb{R}^{(d+m) \times n}$ such that*

$$\mathcal{C}_{\mathcal{H}}(A) \simeq \mathcal{C}_{\mathcal{V}}(V)$$

The proof of this theorem follows from the following claims:

Claim 1. *Let $A \in \mathbb{R}^{m \times d}$. Then there exists a $V \in \mathbb{R}^{(d+m) \times (2d+m)}$ such that*

$$\mathcal{C}_{\mathcal{H}}(A) \simeq \mathcal{C}_{\mathcal{V}}(V) \bigcap_{k=d+1}^{d+m} H_k^{d+m}$$

Claim 2. *Let $V \in \mathbb{R}^{d \times n}$, then there exists a set $V' \in \mathbb{R}^{d \times n'}$ such that*

$$\mathcal{C}_{\mathcal{V}}(V) \cap H_k^d = \mathcal{C}_{\mathcal{V}}(V')$$

Proof of Claim 1. Define V :

$$V = \left\{ \pm \begin{pmatrix} \mathbf{e}_j \\ A^j \end{pmatrix}, \begin{pmatrix} \mathbf{0} \\ \mathbf{e}_i \end{pmatrix} \mid 1 \leq j \leq d, 1 \leq i \leq m \right\}$$

Let $\mathbf{x} \in \mathcal{C}_{\mathcal{H}}(A)$. Then it is to be shown that:

$$\begin{pmatrix} \mathbf{x} \\ \mathbf{0} \end{pmatrix} \in \mathcal{C}_{\mathcal{V}}(V) \bigcap_{k=d+1}^{d+m} H_k^{d+m}$$

Consider the vector:

$$\begin{pmatrix} \mathbf{x} \\ A\mathbf{x} \end{pmatrix} = \sum_{j=1}^d x_j \begin{pmatrix} \mathbf{e}_j \\ A^j \end{pmatrix} = \sum_{j=1}^d |x_j| \sigma(x_j) \begin{pmatrix} \mathbf{e}_j \\ A^j \end{pmatrix} \in \mathcal{C}_{\mathcal{V}}(V)$$

Membership follows from $|x_j| \geq 0$. We now need a vector from $\mathcal{C}_{\mathcal{V}}(V)$ to add to this vector to make the “bottom” $\mathbf{0}$. Note that $\forall i \langle A_i, \mathbf{x} \rangle \leq 0$. Now consider the vector:

$$\begin{pmatrix} \mathbf{0} \\ -A\mathbf{x} \end{pmatrix} = \sum_{i=1}^m -\langle A_i, \mathbf{x} \rangle \begin{pmatrix} \mathbf{0} \\ \mathbf{e}_i \end{pmatrix} \in \mathcal{C}_{\mathcal{V}}(V)$$

We now have:

$$\begin{pmatrix} \mathbf{x} \\ \mathbf{0} \end{pmatrix} = \begin{pmatrix} \mathbf{x} \\ A\mathbf{x} \end{pmatrix} + \begin{pmatrix} \mathbf{0} \\ -A\mathbf{x} \end{pmatrix} = \sum_{j=1}^d |x_j| \sigma(x_j) \begin{pmatrix} \mathbf{e}_j \\ A^j \end{pmatrix} + \sum_{i=1}^m -\langle A_i, \mathbf{x} \rangle \begin{pmatrix} \mathbf{0} \\ \mathbf{e}_i \end{pmatrix} \in \mathcal{C}_{\mathcal{V}}(V)$$

We have shown that

$$A\mathbf{x} \leq \mathbf{0} \Rightarrow \begin{pmatrix} \mathbf{x} \\ \mathbf{0} \end{pmatrix} \in \mathcal{C}_{\mathcal{V}}(V) \bigcap_{k=d+1}^{d+m} H_k^{d+m}$$

Now let $\begin{pmatrix} \mathbf{x} \\ \mathbf{0} \end{pmatrix} \in \mathcal{C}_{\mathcal{V}}(V)$. The task is to show that $A\mathbf{x} \leq \mathbf{0}$. We have:

$$\begin{aligned} \begin{pmatrix} \mathbf{x} \\ \mathbf{0} \end{pmatrix} &= \sum_{j=1}^d t_j^+ \begin{pmatrix} \mathbf{e}_j \\ A^j \end{pmatrix} + \sum_{j=1}^d t_j^- \begin{pmatrix} -\mathbf{e}_j \\ A^j \end{pmatrix} + \sum_{i=1}^m w_i \begin{pmatrix} \mathbf{0} \\ \mathbf{e}_i \end{pmatrix} = & \quad \left| \begin{array}{l} t_j^+, t_j^-, w_i \geq 0 \end{array} \right. \\ \sum_{j=1}^d (t_j^+ - t_j^-) \begin{pmatrix} \mathbf{e}_j \\ A^j \end{pmatrix} + \sum_{i=1}^m w_i \begin{pmatrix} \mathbf{0} \\ \mathbf{e}_i \end{pmatrix} &= & \quad \left| \begin{array}{l} t_j^+, t_j^-, w_i \geq 0 \end{array} \right. \\ \sum_{j=1}^d x_j \begin{pmatrix} \mathbf{e}_j \\ A^j \end{pmatrix} + \sum_{i=1}^m w_i \begin{pmatrix} \mathbf{0} \\ \mathbf{e}_i \end{pmatrix} &= & \quad \left| \begin{array}{l} w_i \geq 0, x_j \in \mathbb{R} \end{array} \right. \\ \begin{pmatrix} \mathbf{x} \\ A\mathbf{x} \end{pmatrix} + \begin{pmatrix} \mathbf{0} \\ \mathbf{w} \end{pmatrix} &= & \quad \left| \begin{array}{l} \mathbf{w} \geq \mathbf{0}, \mathbf{x} \in \mathbb{R}^d \end{array} \right. \end{aligned}$$

This last line implies that $A\mathbf{x} + \mathbf{w} = \mathbf{0} \Rightarrow A\mathbf{x} = -\mathbf{w} \leq \mathbf{0}$. Thus,

$$\begin{pmatrix} \mathbf{x} \\ \mathbf{0} \end{pmatrix} \in \mathcal{C}_{\mathcal{V}}(V) \bigcap_{k=d+1}^{d+m} H_k^{d+m} \Rightarrow A\mathbf{x} \leq \mathbf{0}$$

To complete the proof, take $K = \{d+1, d+2, \dots, d+m\}$, and observe that

$$\pi^K \begin{pmatrix} \mathbf{x} \\ \mathbf{0} \end{pmatrix} = \mathbf{x}$$

It follows that

$$\pi^K \left(\mathcal{C}_{\mathcal{V}}(V) \bigcap_{k=d+1}^{d+m} H_k^{d+m} \right) = \mathcal{C}_{\mathcal{H}}(A)$$

□

Proof of Claim 2. Define:

$$\begin{aligned} P &= \mathbf{u} \in V \mid u_k > 0 \\ N &= \mathbf{v} \in V \mid v_k < 0 \\ Z &= \mathbf{w} \in V \mid w_k = 0 \end{aligned}$$

Next, let

$$V' = Z \cup \{u_k \mathbf{v} - v_k \mathbf{u} \mid \mathbf{u} \in P, \mathbf{v} \in N\}$$

That $\mathcal{C}_{\mathcal{V}}(V') \subseteq \mathcal{C}_{\mathcal{V}}(V)$ follows from the fact that every vector in $\mathcal{C}_{\mathcal{V}}(V')$ is a positive linear combination of vectors from V . In detail, say $\mathbf{x} \in \mathcal{C}_{\mathcal{V}}(V')$, then

$$\begin{aligned} \mathbf{x} &= \sum_{\substack{\mathbf{u} \in U \\ \mathbf{v} \in V}} t_{uv} (u_k \mathbf{v} - v_k \mathbf{u}) + \sum_{\mathbf{w} \in Z} t_w \mathbf{w} \\ &= \sum_{\substack{\mathbf{u} \in U \\ \mathbf{v} \in V}} t_{uv} u_k \mathbf{v} + \sum_{\substack{\mathbf{u} \in U \\ \mathbf{v} \in V}} -t_{uv} v_k \mathbf{u} + \sum_{\mathbf{w} \in Z} t_w \mathbf{w} \\ &= \sum_{\mathbf{v} \in N} \left(\sum_{\mathbf{u} \in P} t_{uv} u_k \right) \mathbf{v} + \sum_{\mathbf{u} \in P} \left(\sum_{\mathbf{v} \in N} -t_{uv} v_k \right) \mathbf{u} + \sum_{\mathbf{w} \in Z} t_w \mathbf{w} \end{aligned}$$

This last line witness $\mathbf{x} \in \mathcal{C}_{\mathcal{V}}(V)$.

Next, say $\mathbf{x} \in \mathcal{C}_{\mathcal{V}}(V) \cap H_k^d$. Then $x_k = 0$, and

$$\begin{aligned} \mathbf{x} &= \sum_{\mathbf{v} \in P} t_v \mathbf{v} + \sum_{\mathbf{u} \in N} t_u \mathbf{u} + \sum_{\mathbf{w} \in Z} t_w \mathbf{w} \Rightarrow \\ 0 &= \sum_{\mathbf{v} \in P} t_v v_k + \sum_{\mathbf{u} \in N} t_u u_k + \sum_{\mathbf{w} \in Z} t_w w_k \\ &= \sum_{\mathbf{v} \in P} t_v v_k + \sum_{\mathbf{u} \in N} t_u u_k \end{aligned}$$

This final line implies that the sums have opposite values. Denote this value by τ , that is

$$\tau = \sum_{\mathbf{v} \in P} t_v v_k = - \sum_{\mathbf{u} \in N} t_u u_k$$

Because of the way N and P are defined, we have that $0 \leq \tau$. We can now rewrite \mathbf{x} as

$$\begin{aligned} \mathbf{x} &= \sum_{\mathbf{v} \in P} t_v \mathbf{v} + \sum_{\mathbf{u} \in N} t_u \mathbf{u} + \sum_{\mathbf{w} \in Z} t_w \mathbf{w} = \\ &= \frac{-1}{\tau} \sum_{\mathbf{u} \in N} t_u u_k \sum_{\mathbf{v} \in P} t_v \mathbf{v} + \frac{1}{\tau} \sum_{\mathbf{v} \in P} t_v v_k \sum_{\mathbf{u} \in N} t_u \mathbf{u} + \sum_{\mathbf{w} \in Z} t_w \mathbf{w} \\ &= \frac{-1}{\tau} \sum_{\substack{\mathbf{u} \in U \\ \mathbf{v} \in V}} t_u t_v u_k \mathbf{v} + \frac{1}{\tau} \sum_{\substack{\mathbf{u} \in U \\ \mathbf{v} \in V}} t_u t_v v_k \mathbf{u} + \sum_{\mathbf{w} \in Z} t_w \mathbf{w} \\ &= \sum_{\substack{\mathbf{u} \in U \\ \mathbf{v} \in V}} \frac{t_u t_v}{\tau} (v_k \mathbf{u} - u_k \mathbf{v}) + \sum_{\mathbf{w} \in Z} t_w \mathbf{w} \end{aligned}$$

This last line witnesses $\mathbf{x} \in \mathcal{C}_{\mathcal{V}}(V')$. □

Proof of Theorem 1. Theorem 1 follows by first applying claim 1 to A , then successively applying claim 2 to each H_k^{d+m} for $d+1 \leq k \leq d+m$ to eliminate the intersection terms. □