On the Number of Pivots of Dantzig's Simplex Methods for Linear and Convex Quadratic Programs

IOS 2024

Shaoning Han, Xinyao Zhang, and Jong-Shi Pang

University of Southern California

Agenda

Background and Motivation

- **Goal:**
  - **Find upper-bounds for the number of simplex method pivots**
  - **based on quantities derived from problem inputs**
- Different from
  - the worst-case exponential complexity
  - the probabilistic average-case analysis
  - the polynomial complexity of the ellipsoid method or interior-point approaches bounded by the input size of the problem data
  - ...
- Inspired by the work of Ye (2011) on Markov decision problems.
- Expansion of Kitahara-Mizuno's analysis for linear programs (2012).

MDP result

Markov Decision Problem with a fixed discount rate $0 \leq \theta < 1$:

$$\begin{array}{ll} \min & c^T x, \\ \text{subject to} & [I - \theta P_1, I - \theta P_2, ..., I - \theta P_k]x = e, \\ & x \geq 0. \end{array}$$

e: the vector of all ones. k: the number of possible actions.
P_i: a $m \times m$ Markov matrix, i.e. $e^T P_i = e^T$.
$A \in R^{m \times km}$, $b = e \in R^m$, $c \in R^{km}$, $x \in R^{km}$.

MDP result [Ye, 2011]

The simplex method with the most-negative rule for solving the MDP with fixed discount rate $0 \leq \theta < 1$ terminates in at most $\frac{m^2(k-1)}{1-\theta} log(\frac{m^2}{1-\theta})$ iterations.

General LP result

Linear Program (LP)

$$\text{minimize } c^T x$$

$$\text{subject to } Ax = b \text{ and } x \geq 0, \text{ where } A \in \mathbb{R}^{m \times n},$$

General LP result [Kitahara et al., 2012]

An upper bound for the number of different BFSs generated by the simplex method with the most-negative rule or the best-improvement rule:

$$n \lceil m \frac{\gamma}{\delta} \log(m \frac{\gamma}{\delta}) \rceil$$

δ: the minimum value of all the positive elements of primal BFSs,
γ: the maximum value of all the positive elements of primal BFSs.

* Primal nondegeneracy $\Rightarrow$ an upper bound for the number of iterations.

Our Contributions

- Specialize the KM+ bound to Leontief systems and to an LCP with a hidden Z-matrix.
- Derive iteration bounds for the Dantzig (1961) and van de Panne-Whinston (1964) (pivoting) algorithm for nonnegatively convex quadratic programs:

$$\text{minimize } \frac{1}{2} z^T M z + q^T z, \quad z \in \mathbb{R}^n_+.$$

- Provide two classes of QPs to illustrate the derived bounds

Leontief Systems

The Leontief systems and associated linear programs,

$$\begin{aligned} \min\ & c^\top x \\ \text{s.t. }\ & Ax = b \\ & x \geq 0, \end{aligned} \tag{1}$$

where $c \in \mathbb{R}^n$ and $b \in \mathbb{R}^m$ are given vectors and the matrix $A \in \mathbb{R}^{m \times n}$ satisfies the following conditions:

(a) Each column of A has at most one positive entry.

(b) $b \in \mathbb{R}^m_{++}$.

(c) A feasible solution of (1) exists.

A is *pre-Leontief-plus* when each column has exactly one positive entry.

Leontief Systems

Pre-Leontief plus constraint matrix

x_1	x_2	x_3	x_4	x_5	x_6	x_7	x_8	x_9	x_{10}
$+$	$+$	$+$	$+$	$\ominus$	$\ominus$	$\ominus$	$\ominus$	$\ominus$	$\ominus$
$\ominus$	$\ominus$	$\ominus$	$\ominus$	$+$	$+$	$\ominus$	$\ominus$	$\ominus$	$\ominus$
$\ominus$	$\ominus$	$\ominus$	$\ominus$	$\ominus$	$\ominus$	$+$	$+$	$+$	$+$

Note: A pre-Leontief plus matrix A can be arranged to specific patterns with '$+$' for positive and '$\ominus$' for nonpositive elements.
With A structured as displayed, and assuming non-empty index groups G_g for all $g = 1, \ldots, m$, we define an $m \times m$ matrix $\bar{A}$ with entries:

$$\bar{a}_{ig} = \begin{cases} \min\limits_{j \in G_g} a_{ij} & \text{if } i = g \\ -\max\limits_{j \in G_g} |a_{ij}| & \text{if } i \neq g. \end{cases}$$

The off-diagonal entries of $\bar{A}$ are clearly nonpositive, making $\bar{A}$ a Z-matrix.
*We assume $\bar{A}$ is Minkowski for following results

Nondegeneracy of Leontief Systems

- A square matrix with nonpositive off-diagonal entries is called a Z-matrix.
- If a Z-matrix further has a nonnegative inverse, it is termed a Minkowski matrix.
- **Key Fact:** A Z-matrix M is Minkowski $\Leftrightarrow$ there exists a positive vector d such that $Mx = d$ has a nonnegative solution.

If (1) is feasible and A is *pre-Leontief-plus*, then any feasible basis B of such a system with a positive right-hand side b must be:

- A Minkowski matrix.
- **Nondegenerate**, as $B^{-1}b > 0$.

Leontief Systems

Leontief Systems result

If $A \in \mathbb{R}^{m \times n}$ is pre-Leontief-plus and the matrix $\bar{A}$ is Minkowski, then:

- if $\bar{x}$ is any basic feasible solution of the system $Ax = b, x \geq 0$, where $b \in \mathbb{R}^m_{++}$, then:

$$\underline{\delta} \triangleq \min_{1 \leq i \leq m} \left[\frac{b_i}{\max\limits_{j \in \mathcal{G}_i} a_{ij}} \right] \leq \delta_{\bar{x}} \leq \gamma_{\bar{x}} \leq \max_{1 \leq i \leq m} \left[\left(\overline{A} \right)^{-1} b \right]_i \triangleq \overline{\gamma},$$

  where δ and γ are the smallest and largest positive elements of $\bar{x}$.

- Let $C \triangleq \dfrac{\overline{\gamma}}{\underline{\delta}}$. If (1) has an optimal solution, the simplex method with the least reduced cost rule will solve (1) in no more than $n \lceil m\, C \log(m\, C) \rceil$ pivots.

Nonnegatively Convex Quadratic Programs

Convex quadratic program (QP)

$$\min_{z \in \mathbb{R}^n_+} v(z) \triangleq \frac{1}{2} z^\top M z + q^\top z, \tag{2}$$

where the matrix M is symmetric positive semidefinite and q is arbitrary.

This QP is the dual of the strictly convex QP:

$$\min_{x \in \mathbb{R}^m} \frac{1}{2} x^\top Q x + p^\top x \quad \text{subject to} \quad Ax \le b,$$

with a positive definite $Q \in \mathbb{R}^{m \times m}$ via $M = AQ^{-1}A^\top$, $q = b + AQ^{-1}p$.
The KKT conditions for (1) are given by the LCP (q, M):

$$0 \le z \perp w = q + Mz \ge 0,$$

* Assume finite optimal solution exists.

The DvPW Algorithm

The pivoting method for QP due independently to Dantzig [Dantzig, 1963] and to van de Panne-Whinston [Van de Panne and Whinston, 1964];

$$0 \leq z \perp w = q + Mz \geq 0,$$

Step 0. Initialization

Input (q, M) with M being symmetric and positive semi-definite. Set $(q^0, M^0) = (q, M)$, $\nu = 0$, $\alpha = \emptyset$, and $\beta = \{1, \ldots, n\}$.

Step 1. Test for termination

Breaking ties arbitrarily, choose $r \in \arg\min_{i \in \beta}\{q_i^\nu\}$.

1A. If $q_r^\nu \geq 0$, stop. A solution is given by $\hat{z}$ where $z_\alpha = q_\alpha^\nu$, $z_\beta = 0$.

1B. If $q_r^\nu < 0$, let w_r^ν be the distinguished and z_r^ν be the driving variable.

1C. If $m_{rr}^\nu = 0$ and $m_{ir}^\nu \geq 0$ for all $i \in \alpha$, stop. There is no solution.

The DvPW Algorithm

Step 2. Determination of the blocking variable

Use the minimum ratio test to define the index s of a blocking variable.

While increasing z_r^ν, the following may happen

- w_r increasing and reaches 0 $\Rightarrow$ blocked by complementarity
  - Good! r fixed. Next major cycle.
- $z_{s\in\alpha}$ decreasing and reaches 0 $\Rightarrow$ blocked by primal feasibility
  - Hmm..r is not fixed yet. Lock $z_s = 0$ and unlock $w_s \uparrow$. Keep driving z_r.

Step 3. Pivoting.

The driving variable z_r^ν is blocked by w_s^ν. Pivot (w_s^ν, z_s^ν) to update $(q^{\nu+1}, M^{\nu+1})$.
If $s = r$, transfer r from β to α. Go to Step 1 with $\nu \leftarrow \nu + 1$.
If $s \neq r$, transfer s from α to β. Go to Step 2 with $\nu \leftarrow \nu + 1$.

[Cottle et al., 2009]

The DvPW Algorithm for solving the LCP (q, M)

$$\begin{array}{c|c|c|} & 1 & z \\ \hline q^\top z & 0 & q^\top \\ \hline w & q & M \\ \hline \end{array} \tag{3}$$

After each principal pivot, we update the following tableau:

$$\begin{array}{c|c|c|c|} & 1 & w_\alpha & z_\beta \\ \hline q^\top z & -q_\alpha^\top (M_{\alpha\alpha})^{-1} q_\alpha & q_\alpha^\top (M_{\alpha\alpha})^{-1} & q_\beta^\top - q_\alpha^\top (M_{\alpha\alpha})^{-1} M_{\alpha\beta} \\ \hline z_\alpha & -(M_{\alpha\alpha})^{-1} q_\alpha & (M_{\alpha\alpha})^{-1} & -(M_{\alpha\alpha})^{-1} M_{\alpha\beta} \\ \hline w_\beta & q_\beta - M_{\beta\alpha}(M_{\alpha\alpha})^{-1} q_\alpha & M_{\beta\alpha}(M_{\alpha\alpha})^{-1} & M_{\beta\beta} - M_{\beta\alpha}(M_{\alpha\alpha})^{-1} M_{\alpha\beta} \\ \hline \end{array}$$

The DvPW Algorithm - Summary

	1	w_α	z_β
$q^\top z$	$-q_\alpha^\top (M_{\alpha\alpha})^{-1} q_\alpha$	$q_\alpha^\top (M_{\alpha\alpha})^{-1}$	$q_\beta^\top - q_\alpha^\top (M_{\alpha\alpha})^{-1} M_{\alpha\beta}$
z_α	$-(M_{\alpha\alpha})^{-1} q_\alpha$	$(M_{\alpha\alpha})^{-1}$	$-(M_{\alpha\alpha})^{-1} M_{\alpha\beta}$
w_β	$q_\beta - M_{\beta\alpha}(M_{\alpha\alpha})^{-1} q_\alpha$	$M_{\beta\alpha}(M_{\alpha\alpha})^{-1}$	$M_{\beta\beta} - M_{\beta\alpha}(M_{\alpha\alpha})^{-1} M_{\alpha\beta}$

- Maintain primal feasibility and strive for dual feasibility while maintaining complementary slackness.
- Choose $r \in \beta$ so that $q_r - M_{r\alpha}(M_{\alpha\alpha})^{-1} q_\alpha < 0$; if none, done.
- Increase z_r in each major cycle; this ends when w_r becomes nonbasic by being the blocking variable.
- Minor cycle occurs when one of the basic z_α-variables blocks the increase of z_r before w_r does.

CQP Results for the DvPW Algorithm

Theorem 1

Let $\kappa \triangleq \frac{4\lambda_{\max}(M)\|q_-\|_2^2}{\rho_{\min}(M)^2}$, *where* $q_- \triangleq \max\{0, -q\}$. *Then* $v_t - v_* \leq \frac{\kappa n}{t-1}$.

* Note:

- $\lambda_{\max}(M)$ is the largest eigenvalue of M
- $\rho_{\min}(M) \triangleq \min_{\alpha: M_{\alpha\alpha} \succ 0} \lambda_{\min}(M_{\alpha\alpha})$, $\alpha \subseteq \{1, 2, ..., n\}$

* If $M \succ 0$, then $\rho_{\min}(M) = \lambda_{\min}(M)$.

To capture the finite termination property...

We need to introduce the two constants $\overline{\gamma}$ and $\underline{\delta}$ for the QP

CQP Results for the DvPW Algorithm

Theorem 2

If $M \succ 0$, then for any vector q, the DvPW algorithm with the least reduced cost rule computes the unique optimal solution of the QP in no more than

$$1 + 8 \left(\frac{n \gamma_{\rm qp}}{\delta_{\rm qp}} \right)^2 cond(M)$$

iterations, where $cond(M) \triangleq \frac{\lambda_{\max}(M)}{\lambda_{\min}(M)}$ is the condition number of M.

Key constants:

- $\delta_{\rm qp} \triangleq \min\limits_{\text{feasible } \alpha} \min\limits_{i \in \alpha} \left\{ z_i^\alpha \mid z_i^\alpha \triangleq \left[-(M_{\alpha\alpha})^{-1} q_\alpha \right]_i > 0 \right\}$.
- $\gamma_{\rm qp} \triangleq \max\limits_{\text{feasible } \alpha} \max\limits_{i \in \alpha} z_i^\alpha$.

CQP Results for the DvPW Algorithm

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Key constants:

- $\delta_{\mathrm{qp}} \triangleq \min_{\text{feasible } \alpha} \min_{i\in\alpha} \left\{ z_i^\alpha \mid z_i^\alpha \triangleq \left[-(M_{\alpha\alpha})^{-1} q_\alpha\right]_i > 0 \right\}$.
- $\gamma_{\mathrm{qp}} \triangleq \max_{\text{feasible } \alpha} \max_{i\in\alpha} z_i^\alpha$.

Can we estimate them? Yes for certain problems.

Least Squares in Network Flow Problems

Consider a directed graph $G = (V, E)$ without self-loops, where $V = [n]$ is the set of vertices and $E \subseteq V \times V$ is the set of arcs. Assume $n \geq 2$. Let $A \in \mathbb{R}^{|V| \times |E|}$ denote the vertex-arc incidence matrix of G. For $v \in V$ and $e \in E$:

- $A_{ve} = 1$ if $e = (v, u)$ for some $u \in V$.
- $A_{ve} = -1$ if $e = (u, v)$ for some $u \in V$.
- $A_{ve} = 0$ otherwise.

We aim to solve the following problem:

$$\min_{x \geq 0} \ \frac{1}{2}\|Ax - b\|_2^2 + c^\top x, \tag{4}$$

where $b \in \mathbb{R}^n$ and $c \in \mathbb{R}_+^{|E|}$.
Note that *edge-Laplacian matrix* $M = A^\top A$ may not be positive definite unless G is a forest, Theorem (2) is not directly applicable.

Least Sqaures in Network Flow Problems Results

Proposition 1

When applying the DvPW algorithm to (4), one has

$$v_t - v_* \leq \frac{4n^6||b||_2^2}{\pi^2(t-1)}.$$

Proposition 2

Assume b and c are integer data. Then the DvPW algorithm with the least reduced cost rule computes the unique optimal solution of the QP (4) in no more than

$$\frac{n^4||b||_2^2}{2}$$

iterations.

Structured QP

Structured quadratic programs involve a matrix form:

$$M = K\Xi + FF^T.$$

Consider:

$$\min_{z \geq 0} \; z^\top \left(K\Xi + FF^\top \right) z + q^\top z, \tag{5}$$

where:

- $K > 0$ is an integer, $q \in \mathbb{R}^n$.
- Ξ is a positive definite matrix.
- $F \in \mathbb{R}^{n \times r}$ is a low-rank matrix.

Assumptions and context:

- All data are rational numbers; Ξ, F, q can be scaled to integers.
- Interested in: $\Xi_{\alpha\alpha}$ with small determinants and low-rank F.
- Example: factor models of portfolio risk analysis
  ($\Xi = I$, r is a small number of economic factors)
  [Atamtürk and Gómez, 2022, Bienstock, 1996, Konno and Suzuki, 1992].

Structured QP Results

Proposition 3

For integer data K, Ξ, F, and q with $D \triangleq \max_{\alpha \subseteq [n]} \det(\Xi_{\alpha\alpha})$, the DvPW algorithm computes the unique optimal solution of (5) in at most

$$1 + \frac{8n^2 C D^{2r+2} \|q\|_2^2}{K \lambda_{\min}(\Xi)^{2r+3}}$$

iterations, where $C = \left[K\lambda_{\min}(\Xi) + \lambda_{\max}(F)^2\right]^{2r} \left[K\lambda_{\max}(\Xi) + \lambda_{\max}(F)^2\right]$.

Iteration bound when $\Xi = I$:

$$1 + \frac{8n^2 \left[K + \lambda_{\max}(F)^2\right]^{2r+1} \|q\|_2^2}{K}.$$

Concluding Remarks

- Expand understanding of the efficiency of simplex-type methods
- Focus on classes of problems with favorable complexity bounds, in particular, strongly polynomial in problem magnitudes and derivable constants

Thank you for listening!

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