

# On Chubanov's method for Linear Programming

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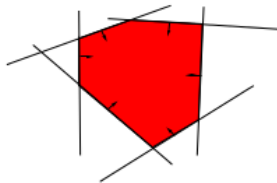
# The Problem

Determining the feasibility of the systems of the form

$$Ax = b, Cx \leq d$$

in  $\mathbb{R}^n$ , with  $A$  an  $m \times n$  matrix,  $C$  an  $l \times n$  matrix,  $b \in \mathbb{R}^m$ , and  $d \in \mathbb{R}^l$ , where the elements of  $A$ ,  $b$ ,  $C$ , and  $d$  are integers, or determine if the system has no integer solutions.

This is the *Linear Feasibility Problem (LPP)*, and has been used to model transportation problems, airline scheduling, networks etc.



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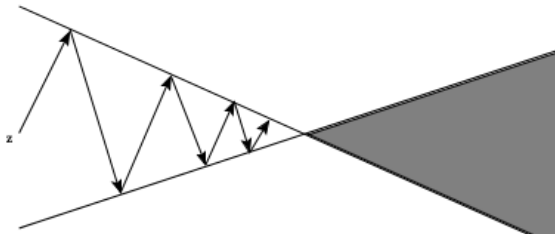


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# The Chubanov Divide and Conquer algorithm

Given a current guess  $z$ , a radius  $r$  and an error bound  $\epsilon > 0$ , the algorithm will either:

- Find an  $\epsilon$  approximate solution  $x^* \in \text{ball } B(z, r)$  to the system, i.e some  $x^*$  such that
$$Ax^* = b, Cx^* \leq d + \epsilon \mathbf{1}$$

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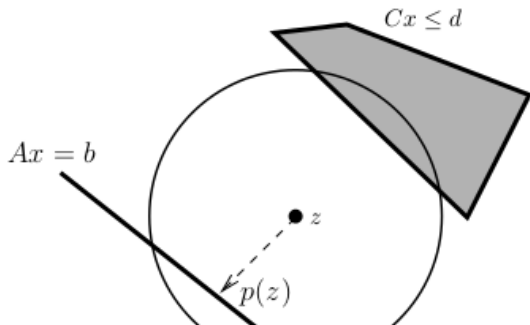
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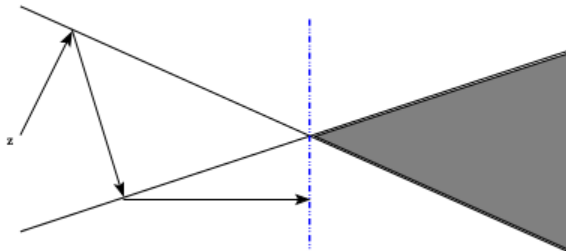
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# Extensions and Results

## Theory:

- Chubanov's algorithm either returns a feasible solution or determines that no feasible solution exist.
- We use *D&C* to determine the feasibility of strict LFP's.

## Practical Numerical Analysis:

- Despite its theoretical advantages, Chubanov's Relaxtion method appears to be practically much slower than the original relaxation method.

# References I



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Thank You!