

Extended Formulations and Information Complexity

Ankur Moitra

Massachusetts Institute of Technology

Dagstuhl, March 2014

The Permutedhedron

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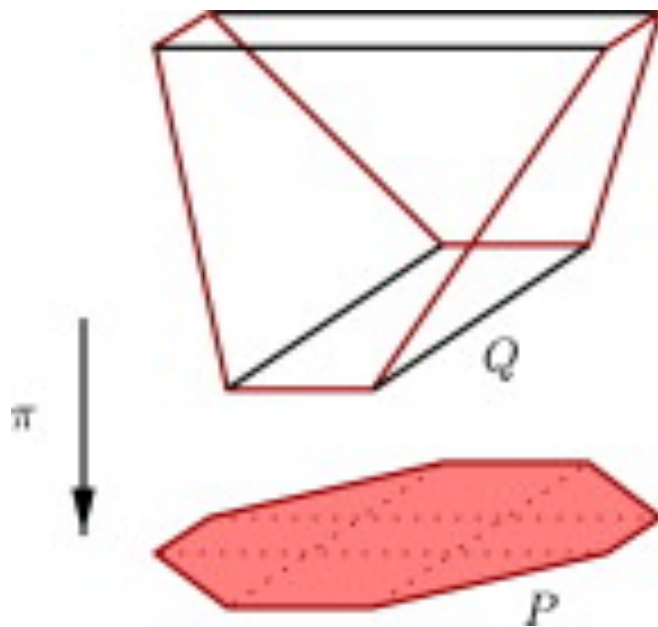
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Yet Q has only $O(n^2)$ facets

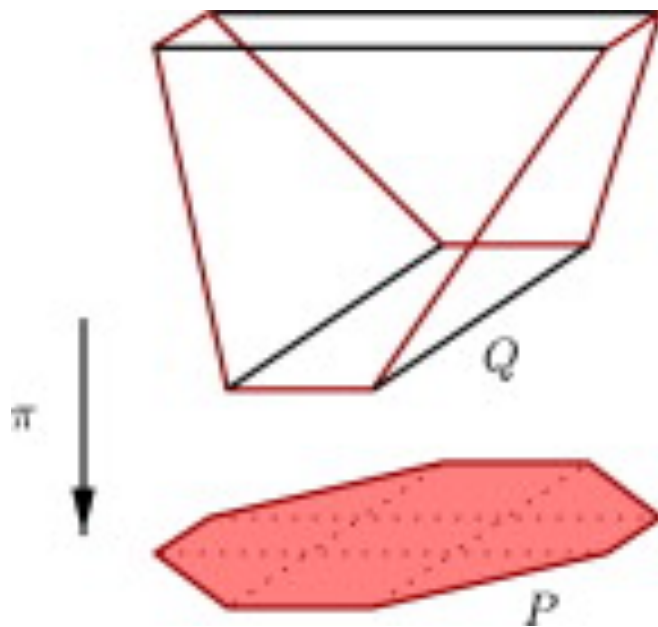
Extended Formulations

The **extension complexity (xc)** of a polytope P is the minimum number of facets of Q so that $P = \text{proj}(Q)$



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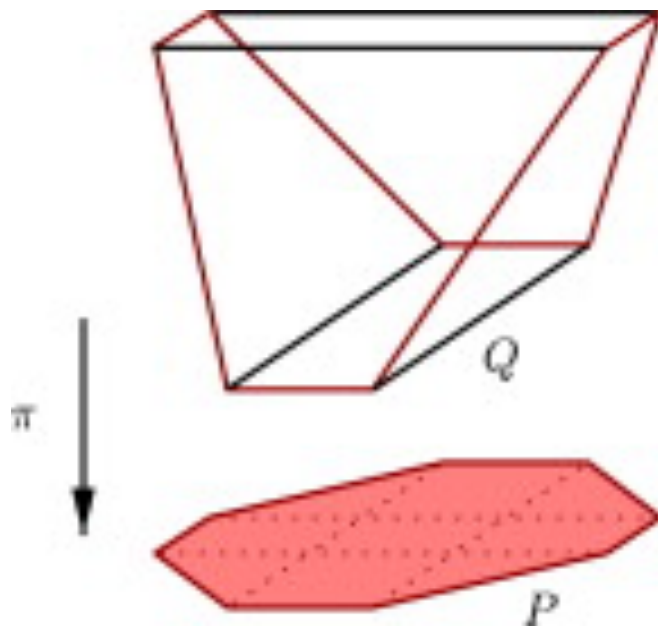
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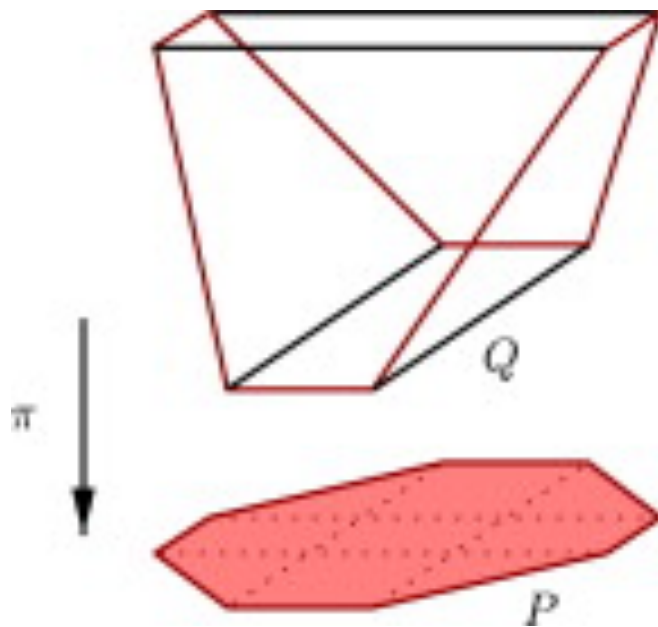


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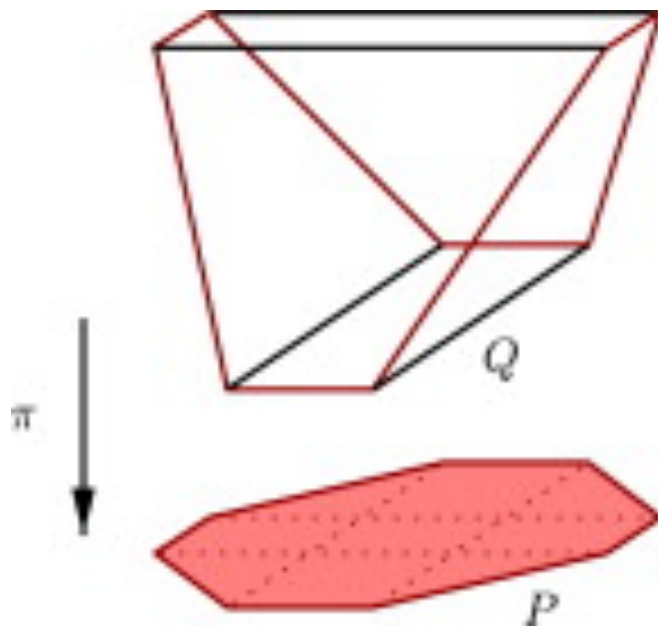
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...analogy with **quantifiers** in Boolean formulae

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e.g. prove there is low-cost object, through its polytope

Explicit, Hard Polytopes?

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[Yannakakis '90]: Yes, through the **nonnegative rank**

An Abridged History

Theorem [Yannakakis '90]: Any symmetric EF for TSP or matching has size $2^{\Omega(n)}$

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Theorem [Fiorini et al '12]: Any EF for TSP has size $2^{\Omega(\sqrt{n})}$ (based on a $2^{\Omega(n)}$ lower bd for clique)

Approach: connections to non-deterministic CC

An Abridged History II

Theorem [Braun et al '12]: Any EF that approximates clique within $n^{1/2-\epsilon}$ has size $\exp(n^\epsilon)$

Approach: Razborov's rectangle corruption lemma

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Approach: information complexity

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Theorem [Braun et al '12]: Any EF that approximates clique within $n^{1/2-\epsilon}$ has size $\exp(n^{\epsilon})$

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Theorem [Braverman, Moitra '13]: Any EF that approximates clique within $n^{1-\epsilon}$ has size $\exp(n^{\epsilon})$

Approach: information complexity

see also **[Braun, Pokutta '13]:** reformulation using common information, applications to avg. case

An Abridged History III

Theorem [Chan et al '12]: Any EF that approximates MAXCUT within 2-eps has size $n^{\Omega(\log n / \log \log n)}$

Approach: reduction to Sherali-Adams

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Theorem [Chan et al '12]: Any EF that approximates MAXCUT within 2-eps has size $n^{\Omega(\log n / \log \log n)}$

Approach: reduction to Sherali-Adams

Theorem [Rothvoss '13]: Any EF for perfect matching has size $2^{\Omega(n)}$ (same for TSP)

Approach: hyperplane separation lower bound

Outline

Part I: Tools for Extended Formulations

- Yannakakis's Factorization Theorem
- The Rectangle Bound
- A Sampling Argument

Part II: Applications

- Correlation Polytope
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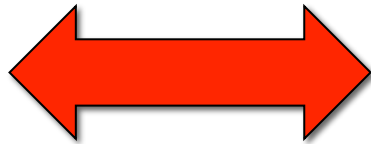
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The Factorization Theorem

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[Yannakakis '90]:

Geometric
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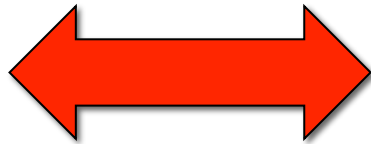
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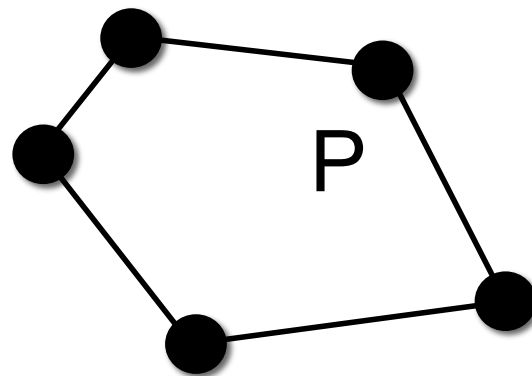


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Definition of the **slack matrix**...

The Slack Matrix

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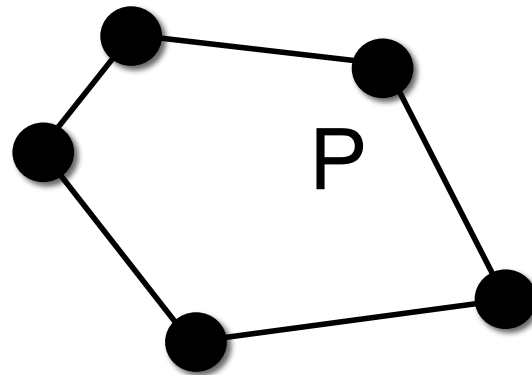


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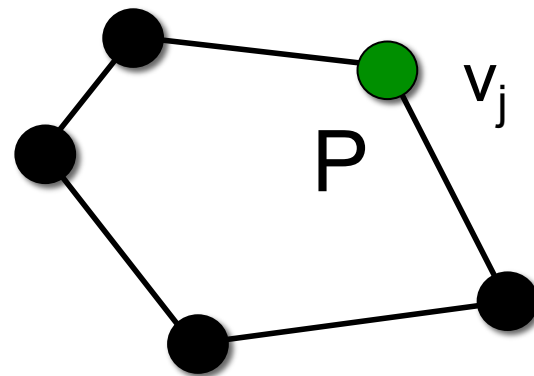
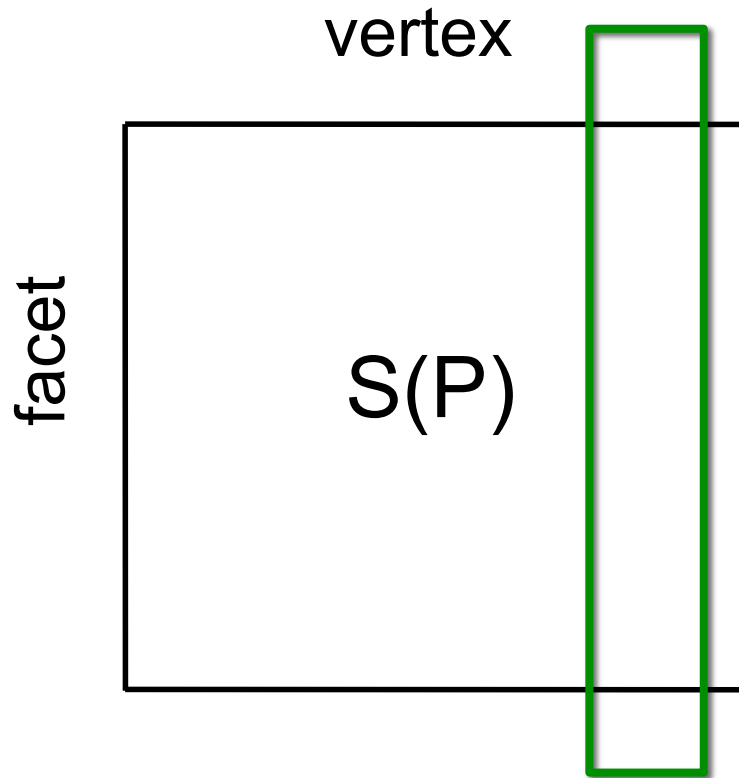
vertex

facet

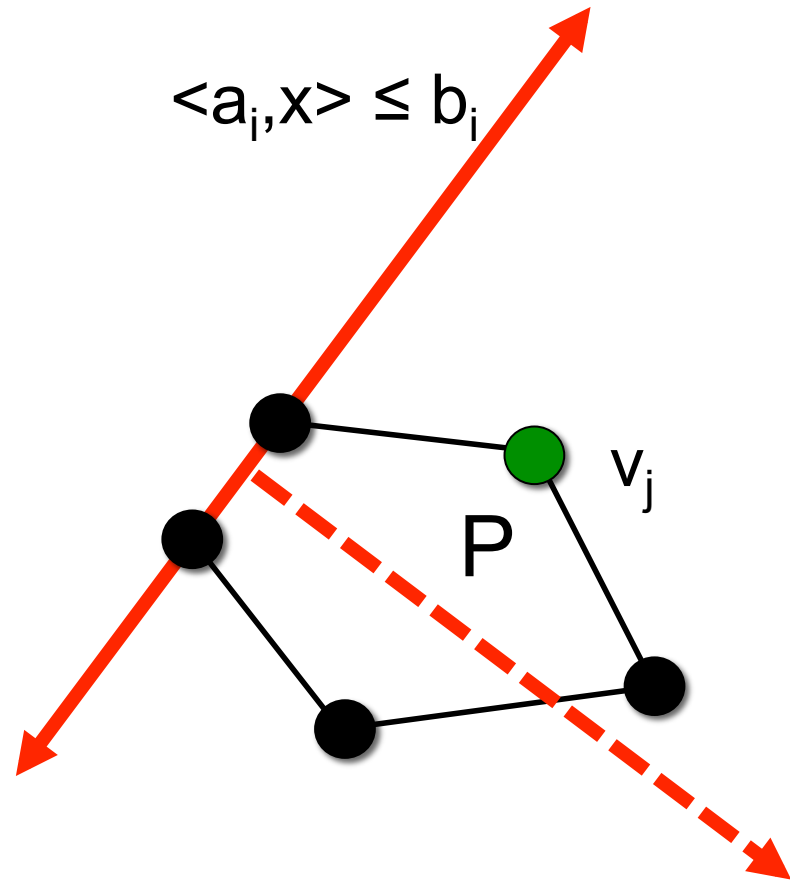
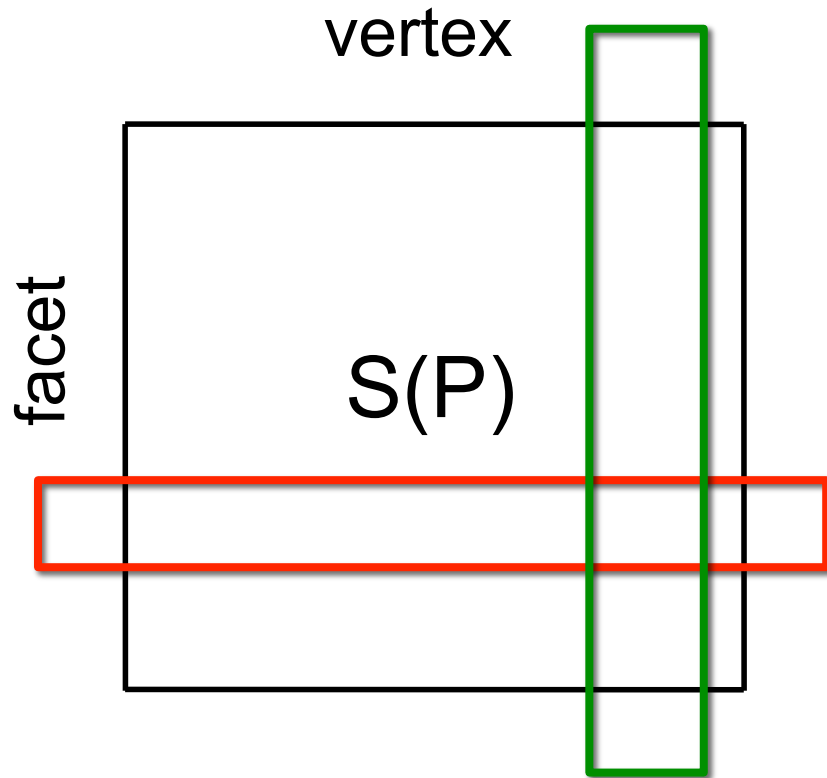
$S(P)$



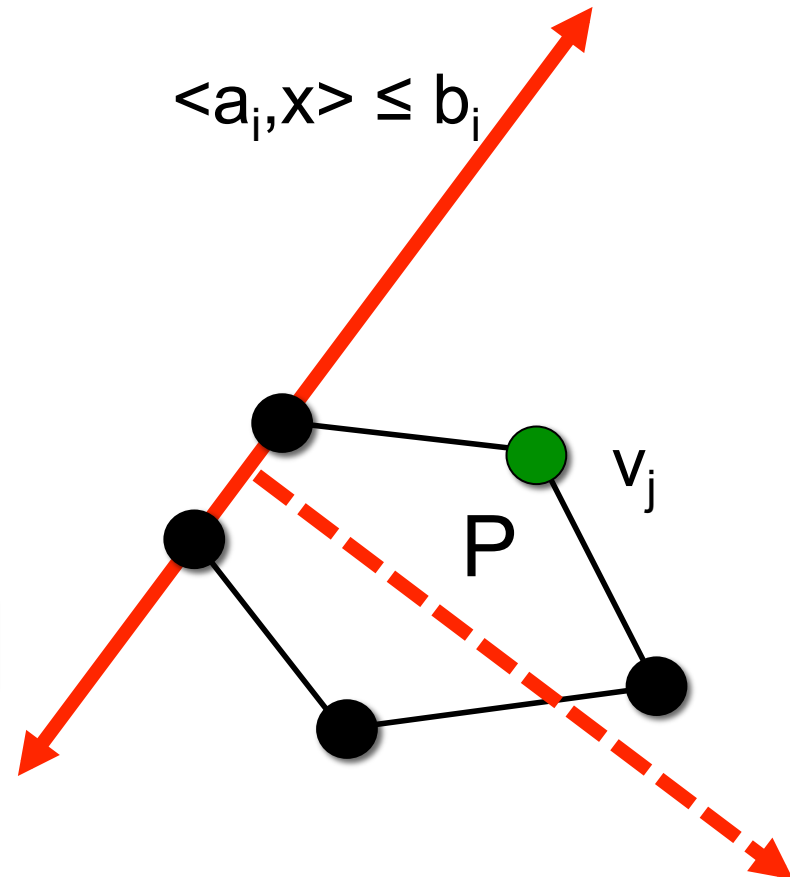
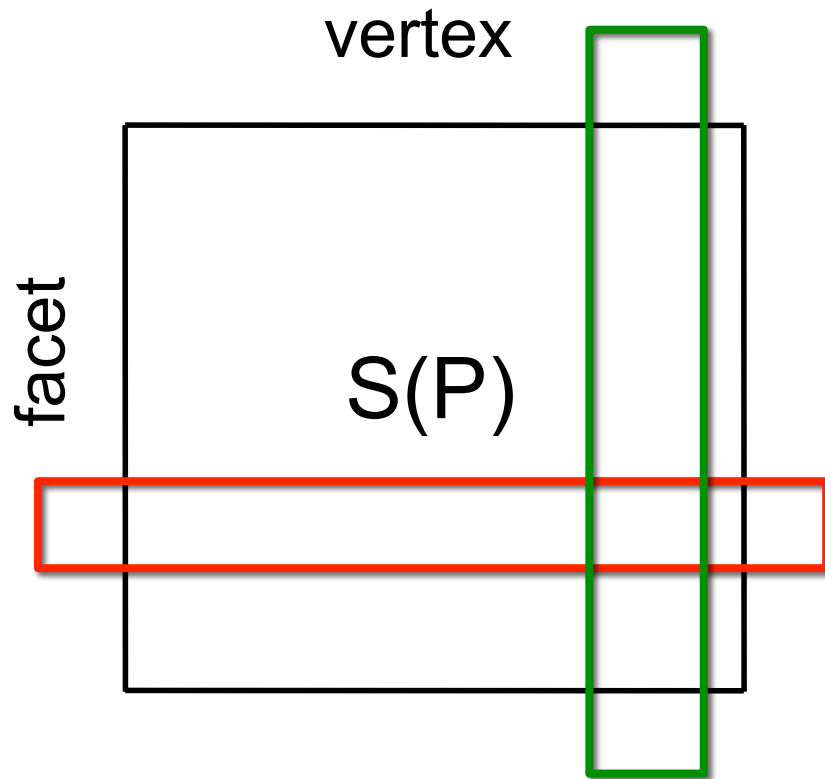
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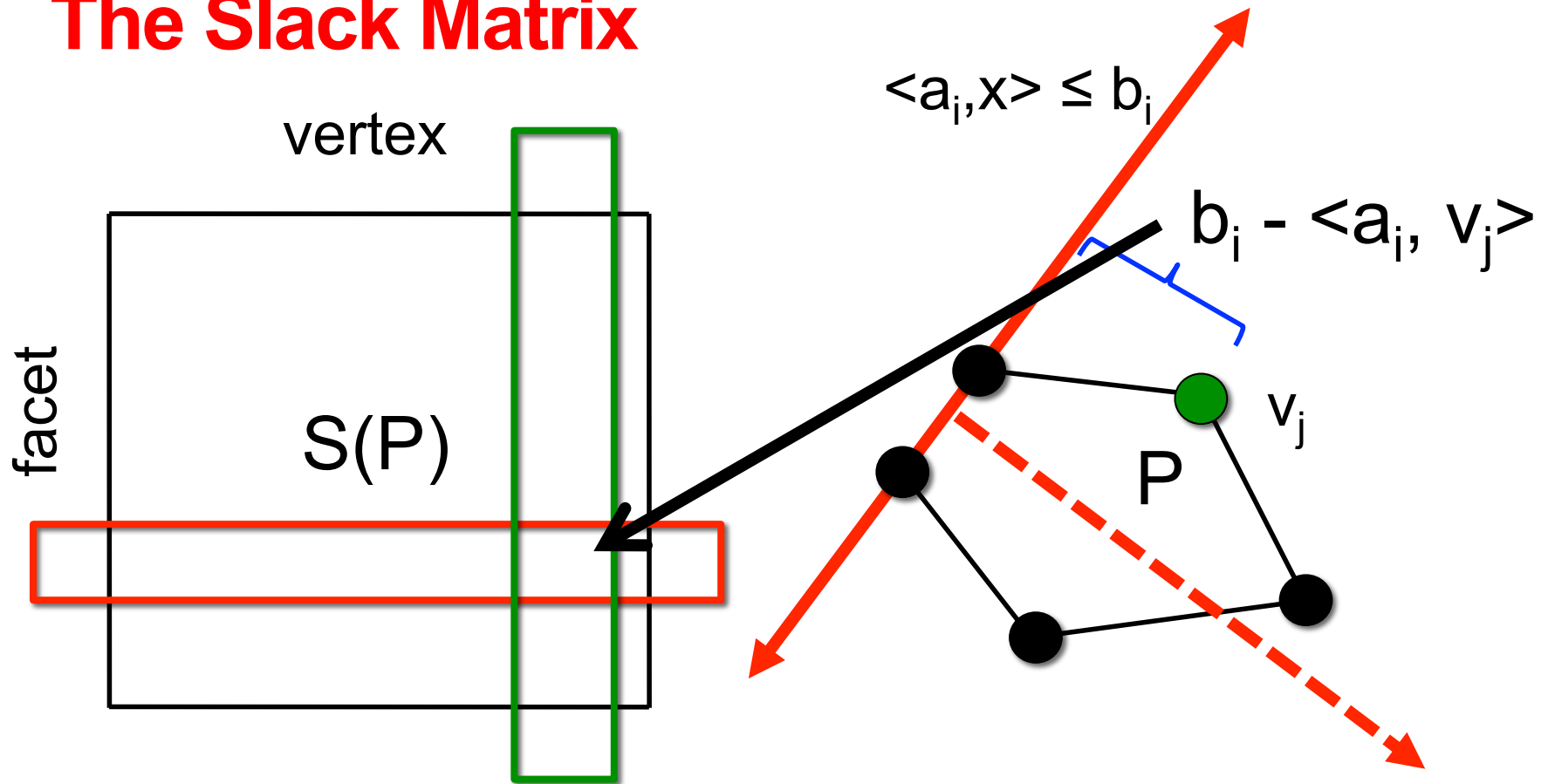


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The entry in row i , column j is how *slack* the j^{th} vertex is on the i^{th} constraint

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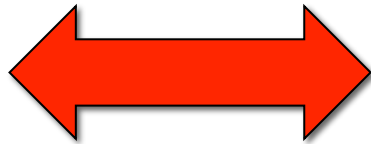
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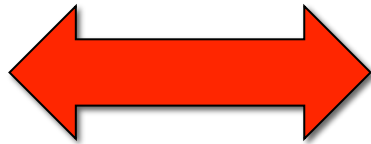
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Definition of the **nonnegative rank**...

Nonnegative Rank

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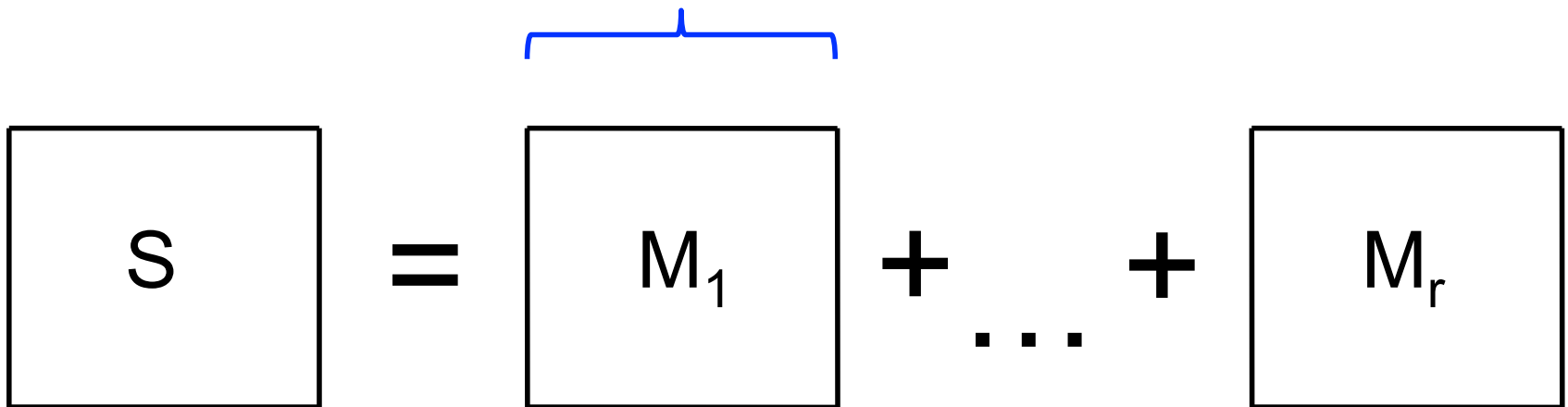
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$$\boxed{S} = \boxed{M_1} + \dots + \boxed{M_r}$$

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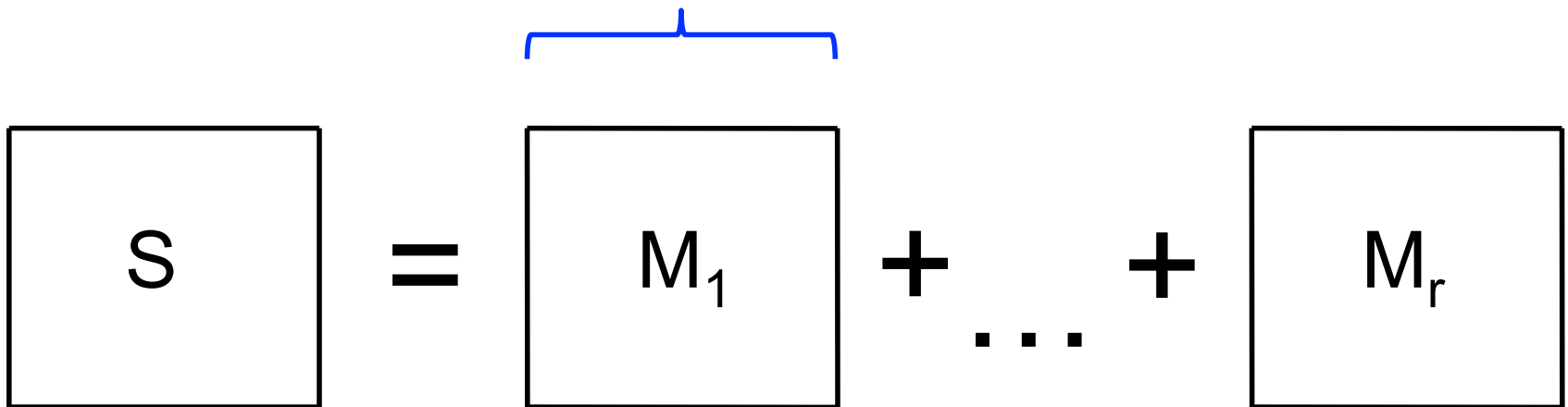
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Definition: $\text{rank}^+(S)$ is the smallest r s.t. S can be written as the sum of r rank one, nonneg. matrices

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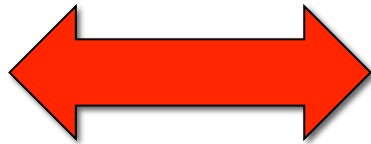
Note: $\text{rank}^+(S) \geq \text{rank}(S)$, but can be much larger too!

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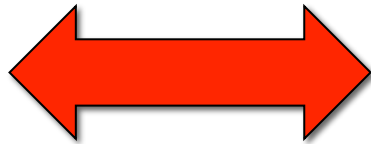
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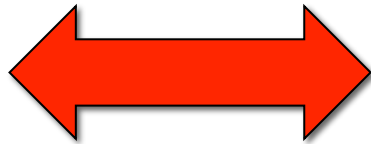
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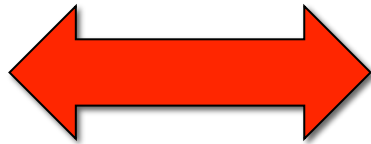
Intuition: the factorization gives a change of variables that preserves the slack matrix!

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Next we will give a method to lower bound rank^+ via **information complexity**...

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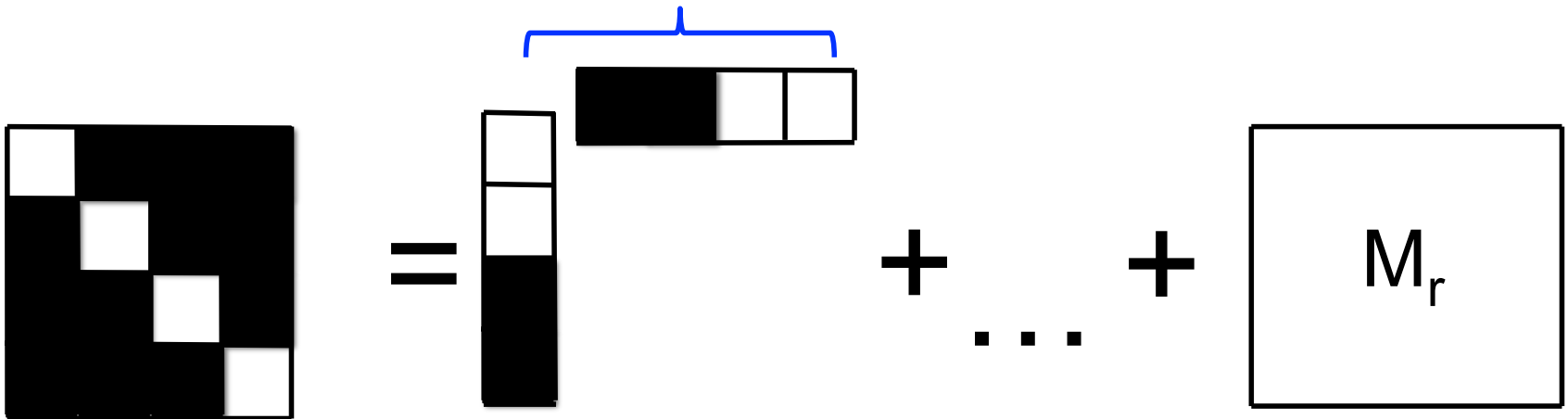
The Rectangle Bound

rank one, nonnegative

The diagram illustrates the Rectangle Bound. On the left, a square matrix is shown with a black background and white squares along the main diagonal, representing an identity matrix. A blue bracket is positioned above this matrix. To the right of the matrix is an equals sign, followed by a sequence of rank-one matrices M_1 , $+$, \dots , $+$, and M_r , each enclosed in a square box.

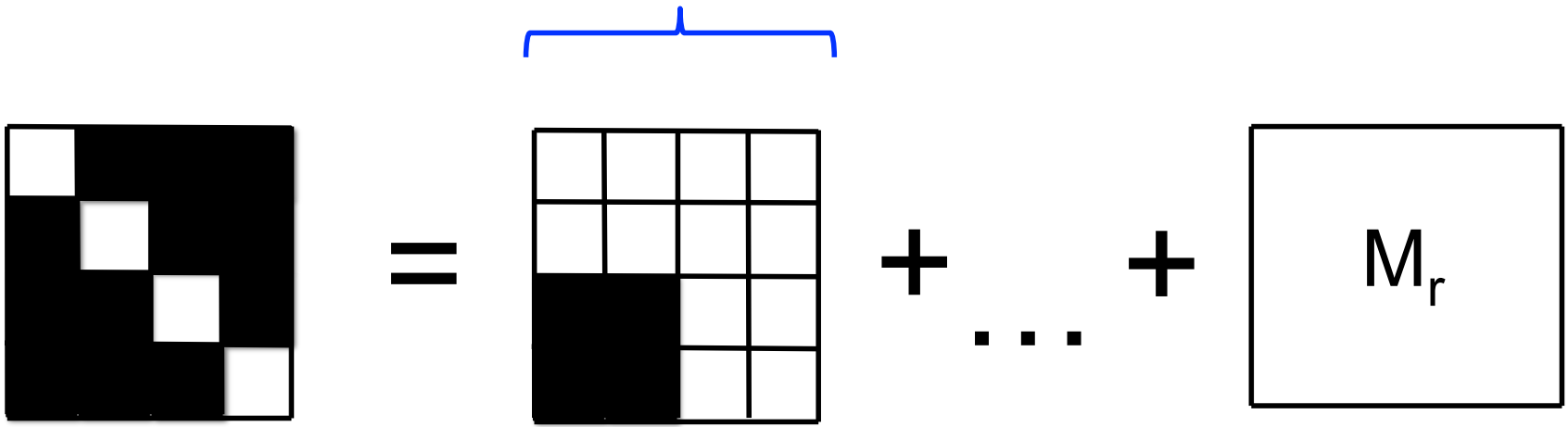
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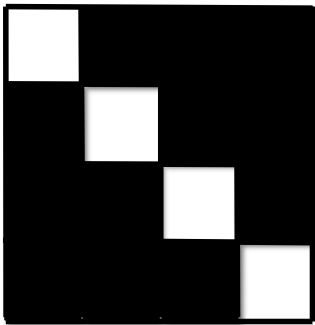
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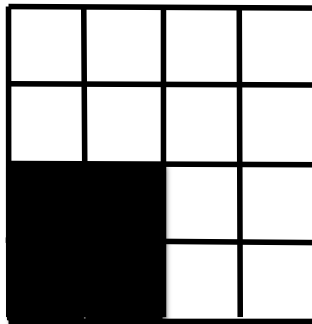


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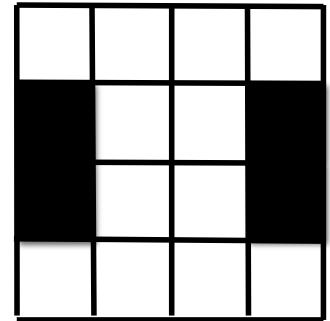
=



+

...

+



The Rectangle Bound

rank one, nonnegative

The diagram illustrates the Rectangle Bound. It shows a 4x4 matrix on the left, which is the sum of several rank-one matrices. The first rank-one matrix has its bottom-left 2x2 submatrix filled. The second rank-one matrix has its top-left 2x2 submatrix filled. The third rank-one matrix has its top-right 2x2 submatrix filled. The fourth rank-one matrix has its bottom-right 2x2 submatrix filled. The sum of these four rank-one matrices equals the original 4x4 matrix.

The support of each M_i is a combinatorial rectangle

The Rectangle Bound

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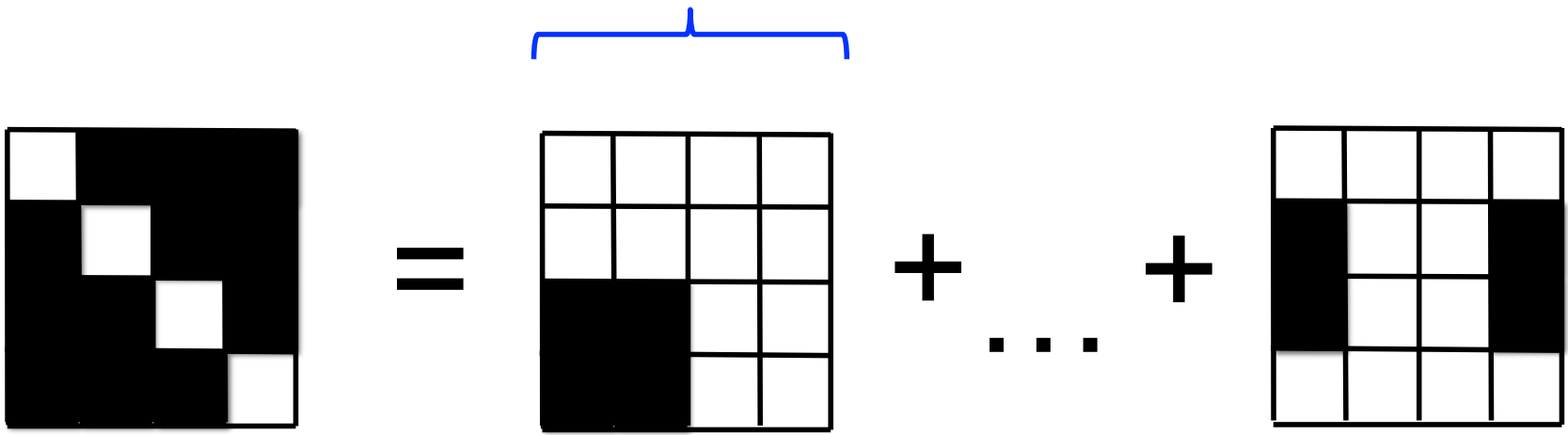
$$S = M_1 + \dots + M_k$$

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$\text{rank}^+(S)$ is at least # rectangles needed to cover supp of S

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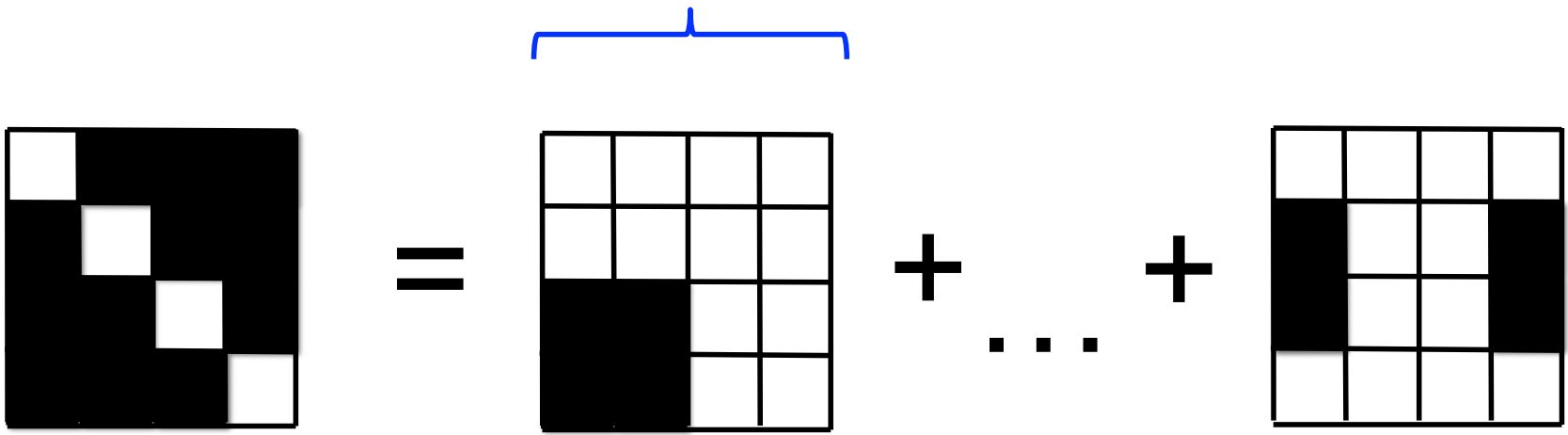
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Non-deterministic Comm. Complexity

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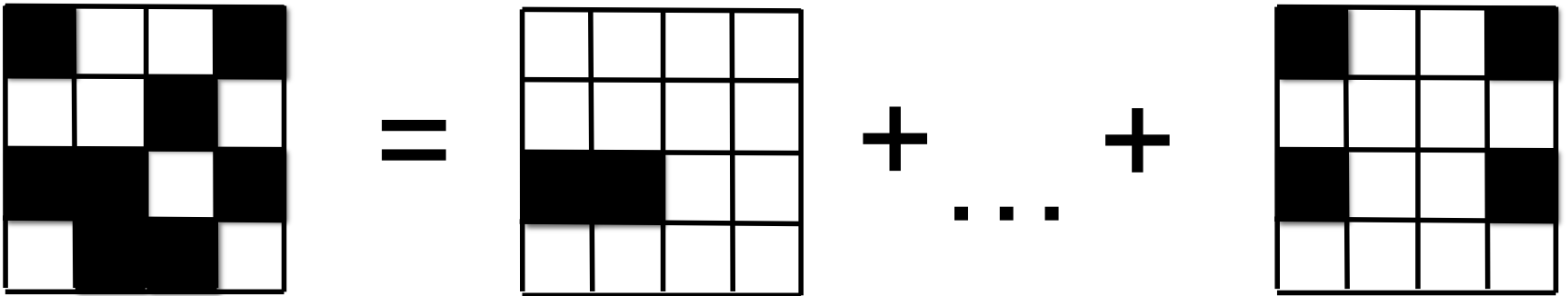
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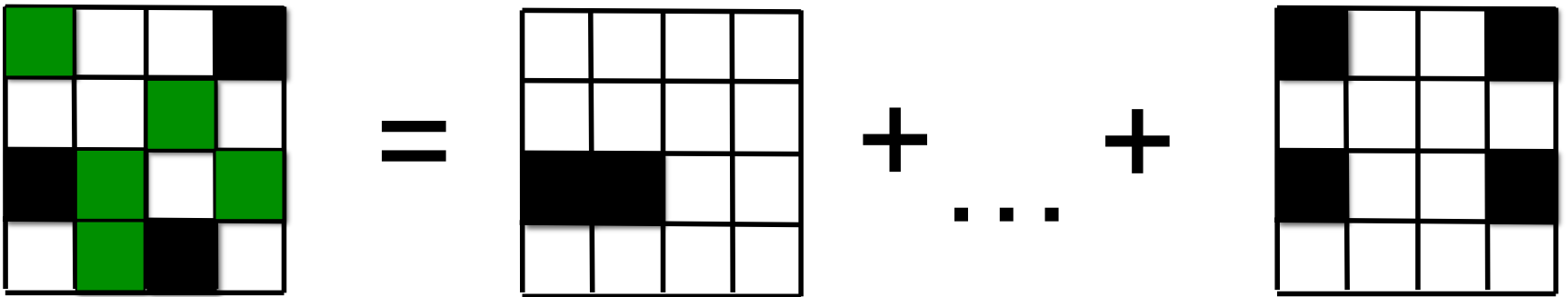
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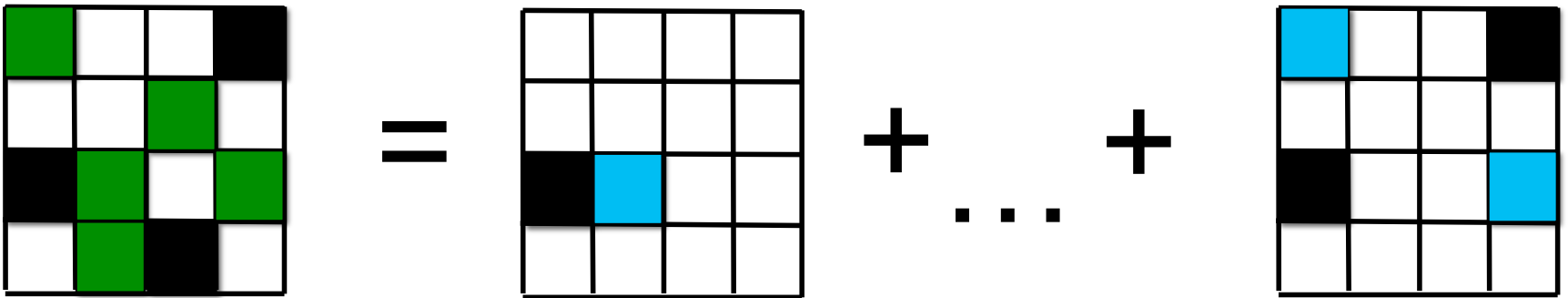
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$T = \{\text{■}\}$, set of entries in S with same value



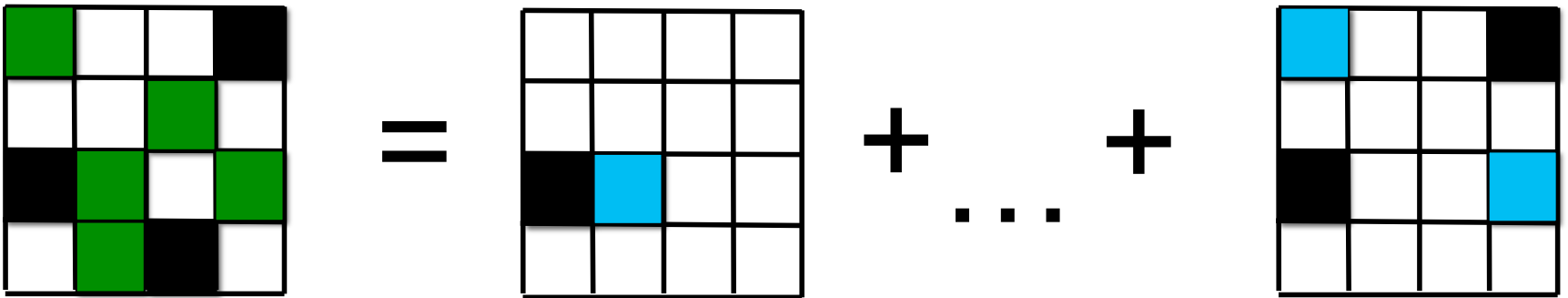
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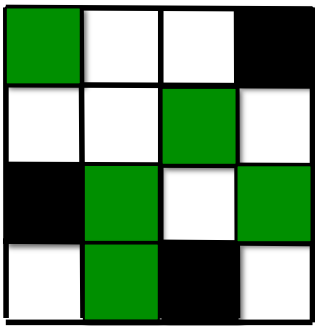
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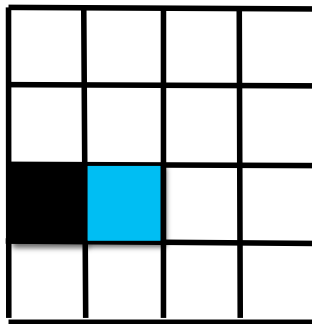
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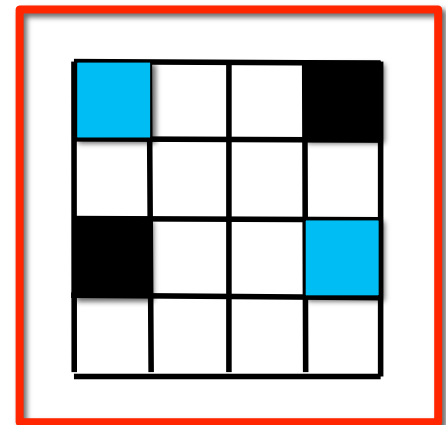
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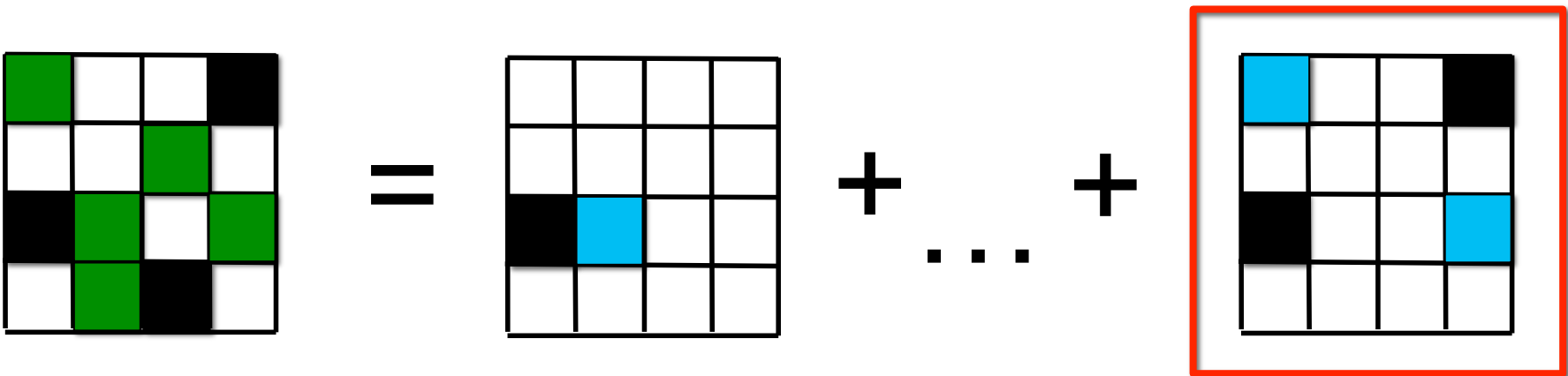
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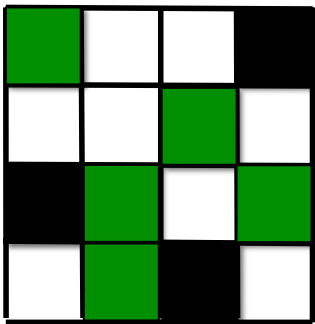


Choose M_i proportional to total value on T

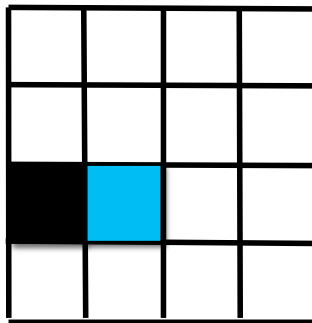
Choose (a,b) in T proportional to relative value in M_i

A Sampling Argument

$T = \{\text{■}\}$, set of entries in S with same value



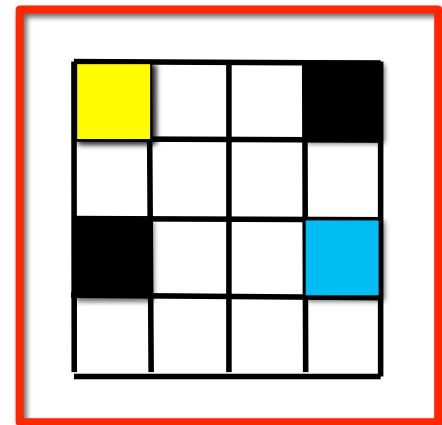
=



+

...

+

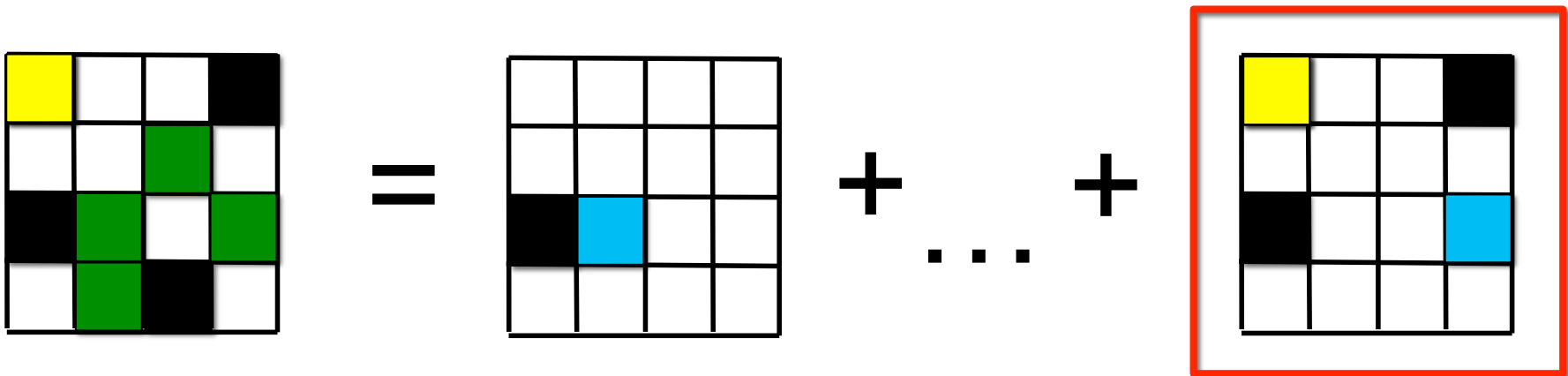


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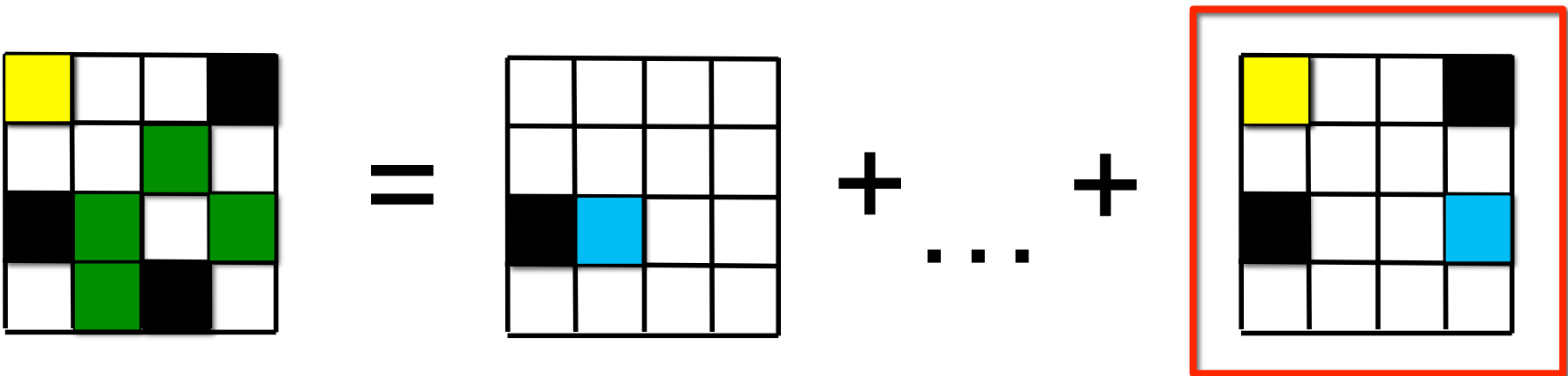


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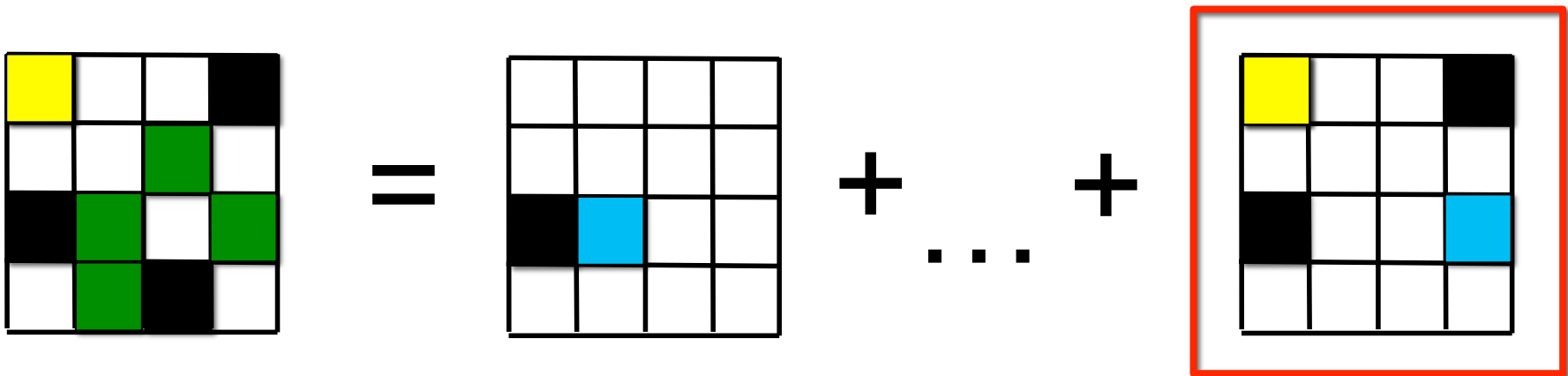
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This outputs a uniformly random sample from T

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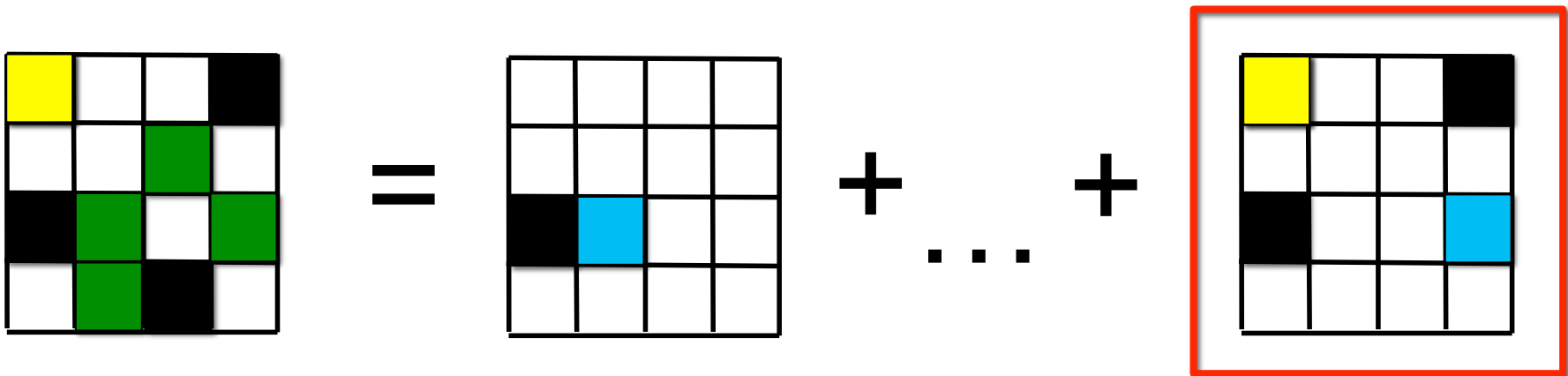


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Choose M_i proportional to total value on T

Choose (a,b) in T proportional to relative value in M_i

If r is too small, this procedure uses too little entropy!

Outline

Part I: Tools for Extended Formulations

- Yannakakis's Factorization Theorem
- The Rectangle Bound
- A Sampling Argument

Part II: Applications

- Correlation Polytope
- Approximating the Correlation Polytope
- Matching Polytope

Outline

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The Construction of [Fiorini et al]

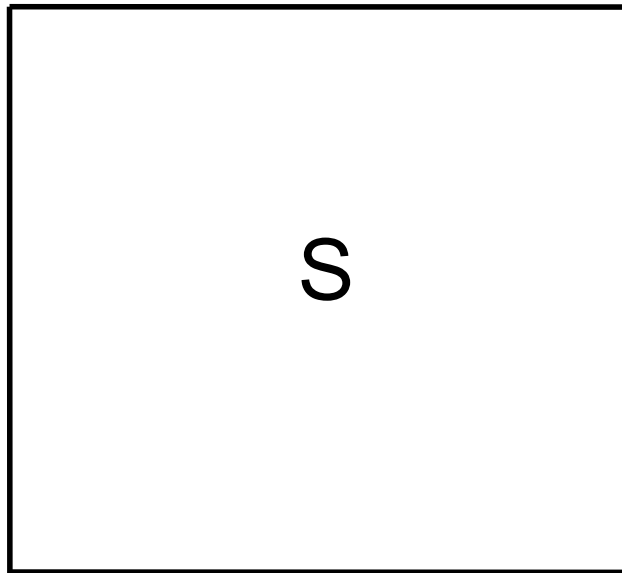
correlation polytope: $P_{\text{corr}} = \text{conv}\{aa^T | a \in \{0,1\}^n\}$

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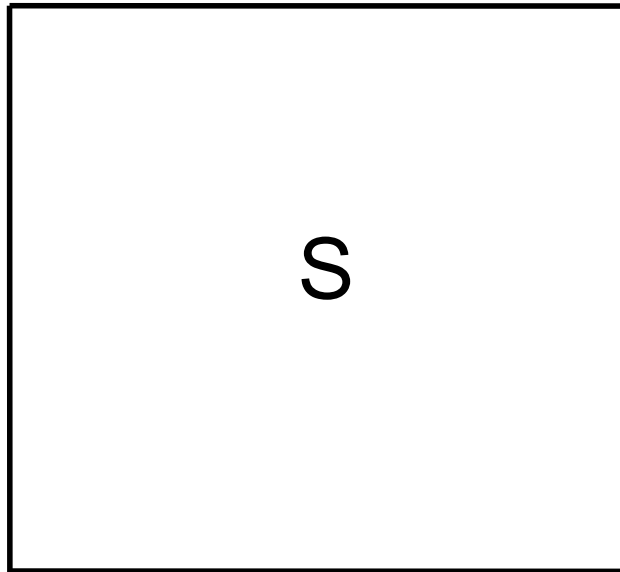
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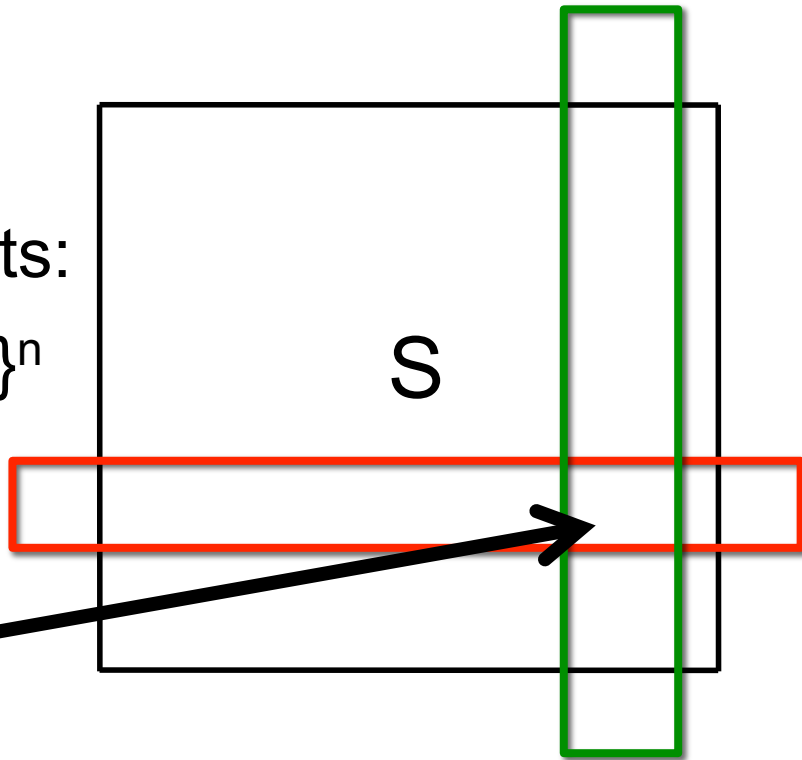
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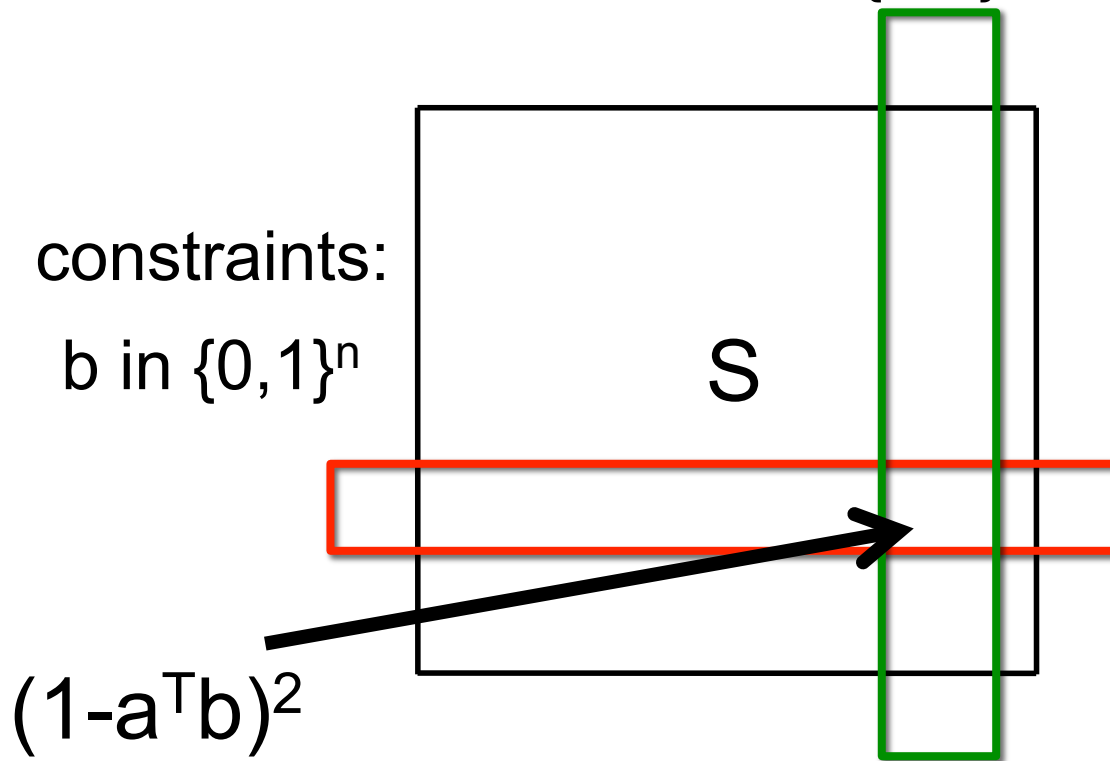
$(1-a^T b)^2$



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UNIQUE DISJ.
Output 'YES' if a and b as sets are disjoint, and 'NO' if a and b have one index in common

The Construction of [Fiorini et al]

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Entropy Accounting 101

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Total Entropy:

choose i

**choose (a,b)
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$$n \log_2 3 \leq \underbrace{\hspace{1.5cm}}_{\text{choose } i} + \underbrace{\hspace{2.5cm}}_{\text{choose } (a,b) \text{ conditioned on } i}$$

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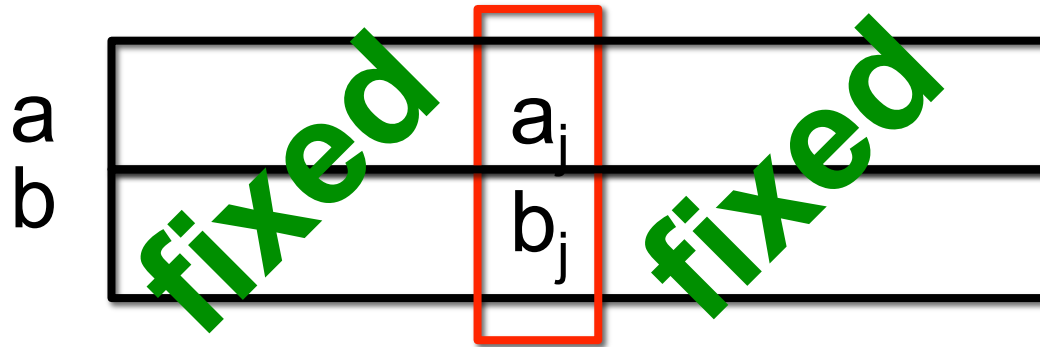
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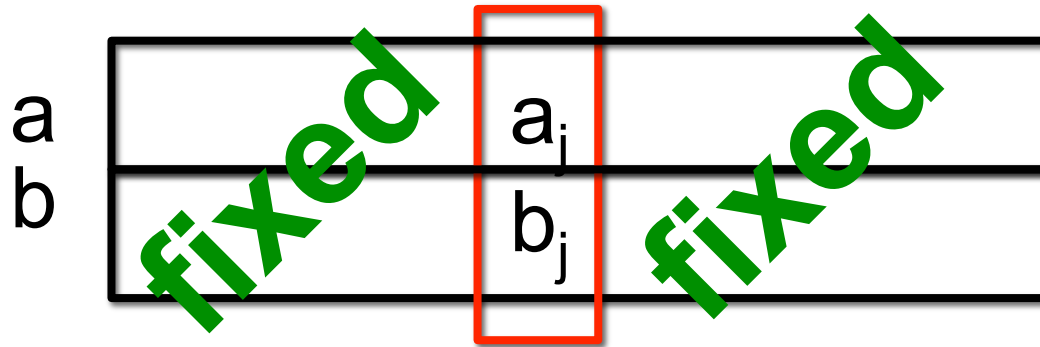
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Suppose that a_j and b_j are **fixed**

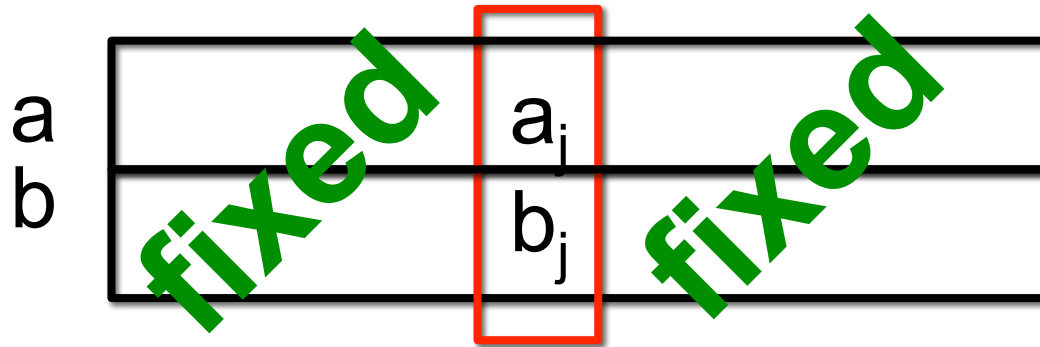


Suppose that a_{-j} and b_{-j} are **fixed**



M_i restricted to (a_{-j}, b_{-j})

Suppose that a_j and b_j are **fixed**



M_i restricted to (a_j, b_j)

$(\dots b_j=0 \dots)$ $(\dots b_j=1 \dots)$

$(a_{1..j-1}, a_j=0, a_{j+1..n})$

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$M_i(a, b)$	$M_i(a, b)$
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$$H(a_j, b_j | i, a_{-j}, b_{-j}) \leq 1 < \log_2 3 \quad (\dots b_j=0 \dots) \quad (\dots b_j=1 \dots)$$

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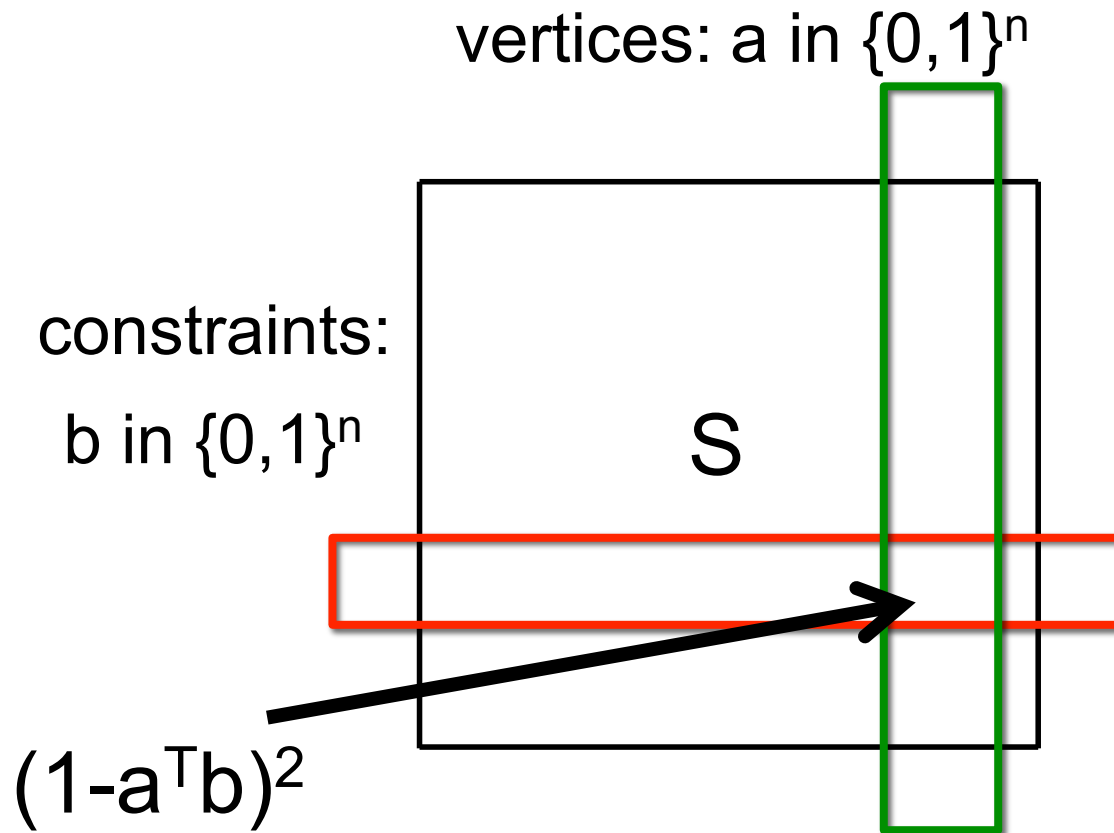
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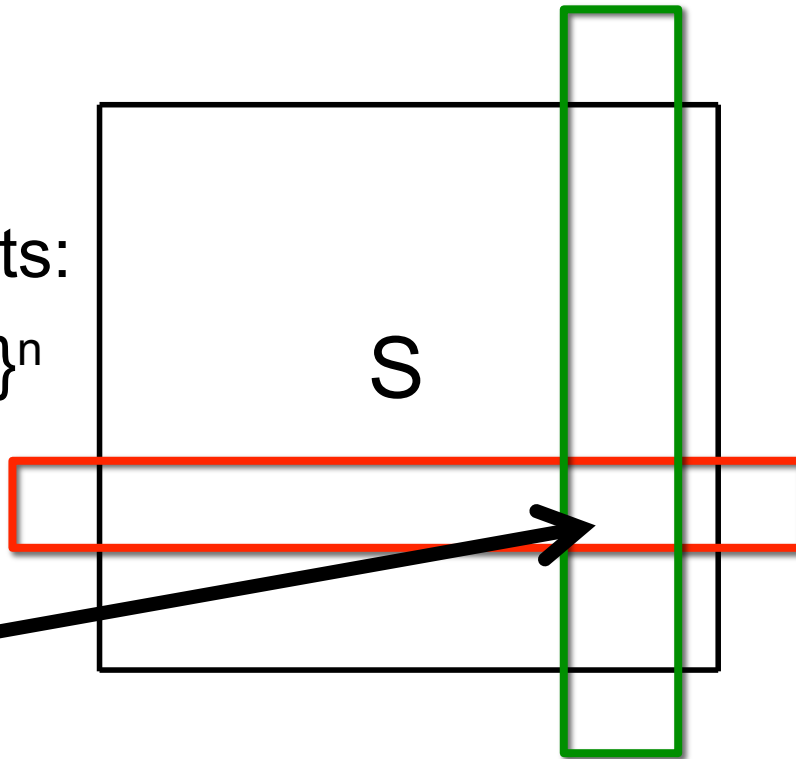
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S

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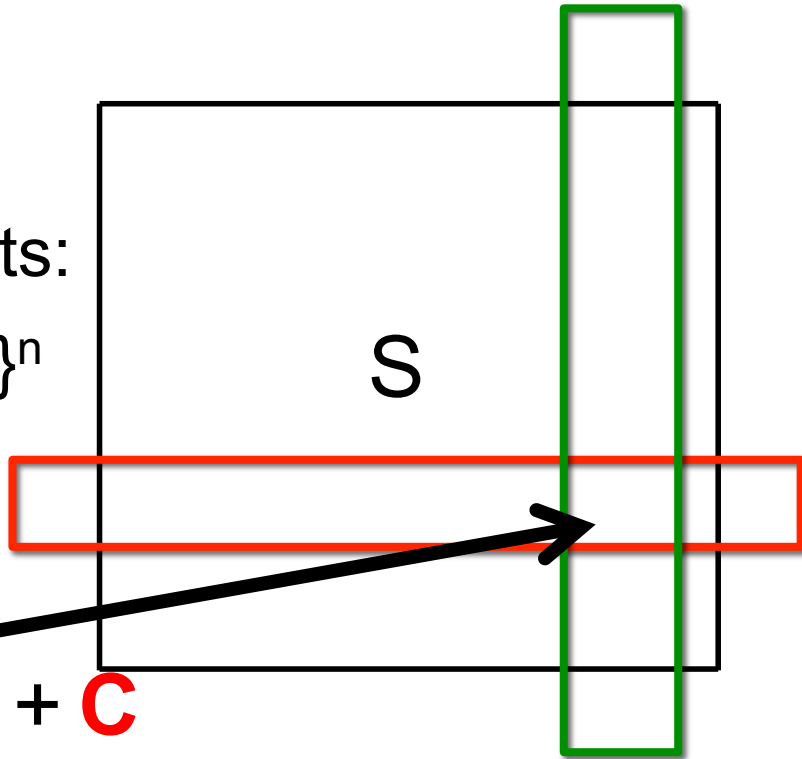
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New Goal:

Output the answer to
UDISJ with prob. at
least $\frac{1}{2} + \frac{1}{2}(C+1)$



Is the correlation polytope hard to approximate for large values of C ?

Analogy: Is UDISJ hard to compute with prob. $\frac{1}{2} + \frac{1}{2}(C+1)$ for large values of C ?

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Proof: Run the protocol $O(C^2)$ times and take the majority vote

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Theorem [B-M]: Any EF that approximates clique within $n^{1-\epsilon}$ has size $\exp(n^{\epsilon})$

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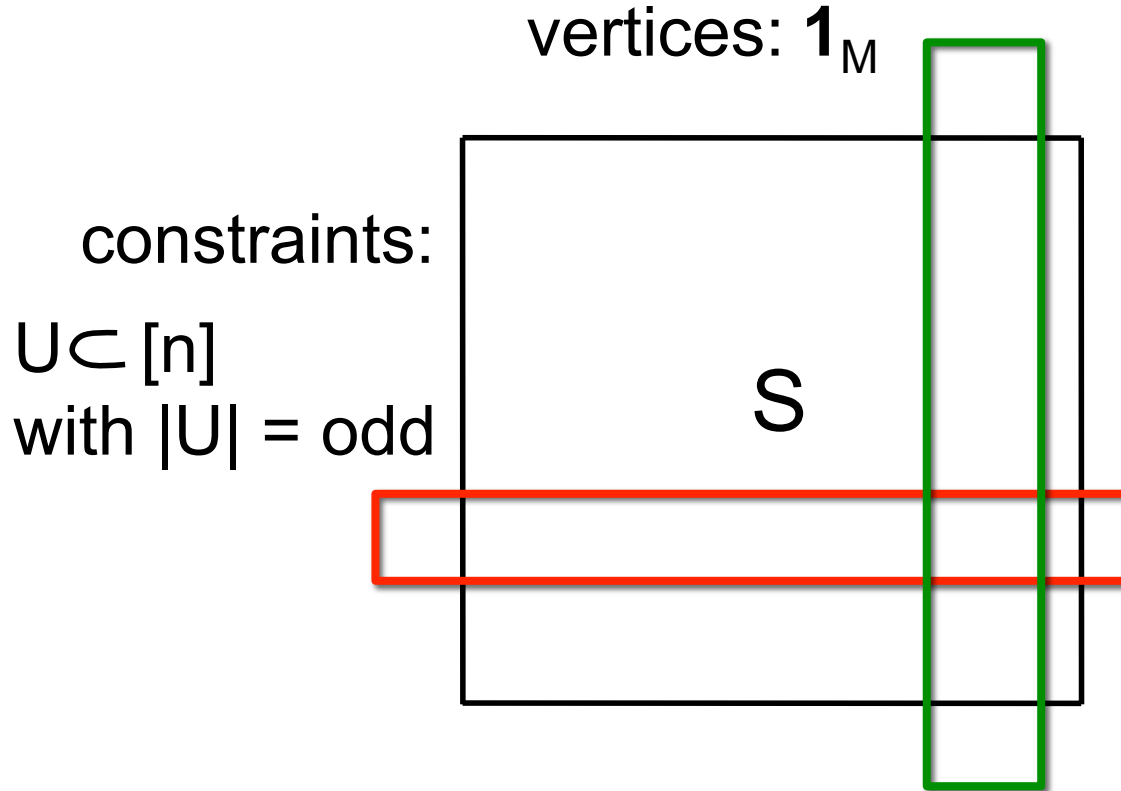
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The Matching Polytope [Edmonds]

$$P_{PM} = \text{conv}\{\mathbf{1}_M \mid M \text{ is a perfect matching in } K_n\}$$

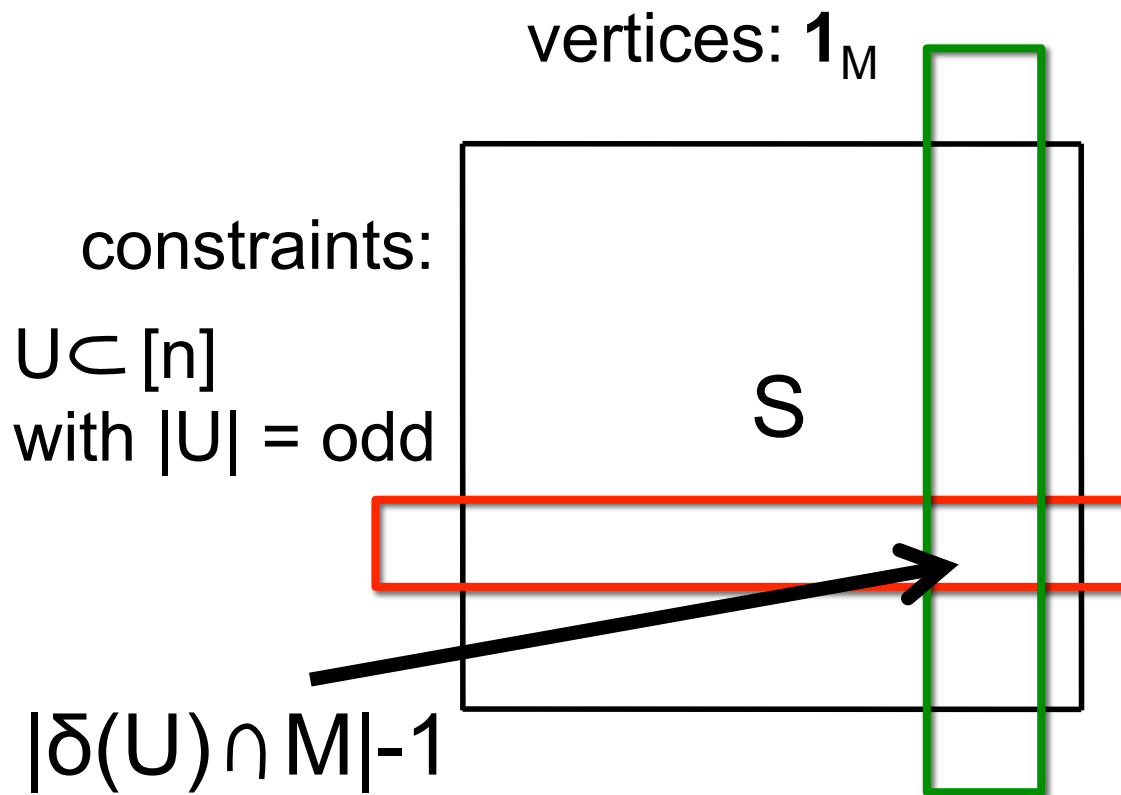
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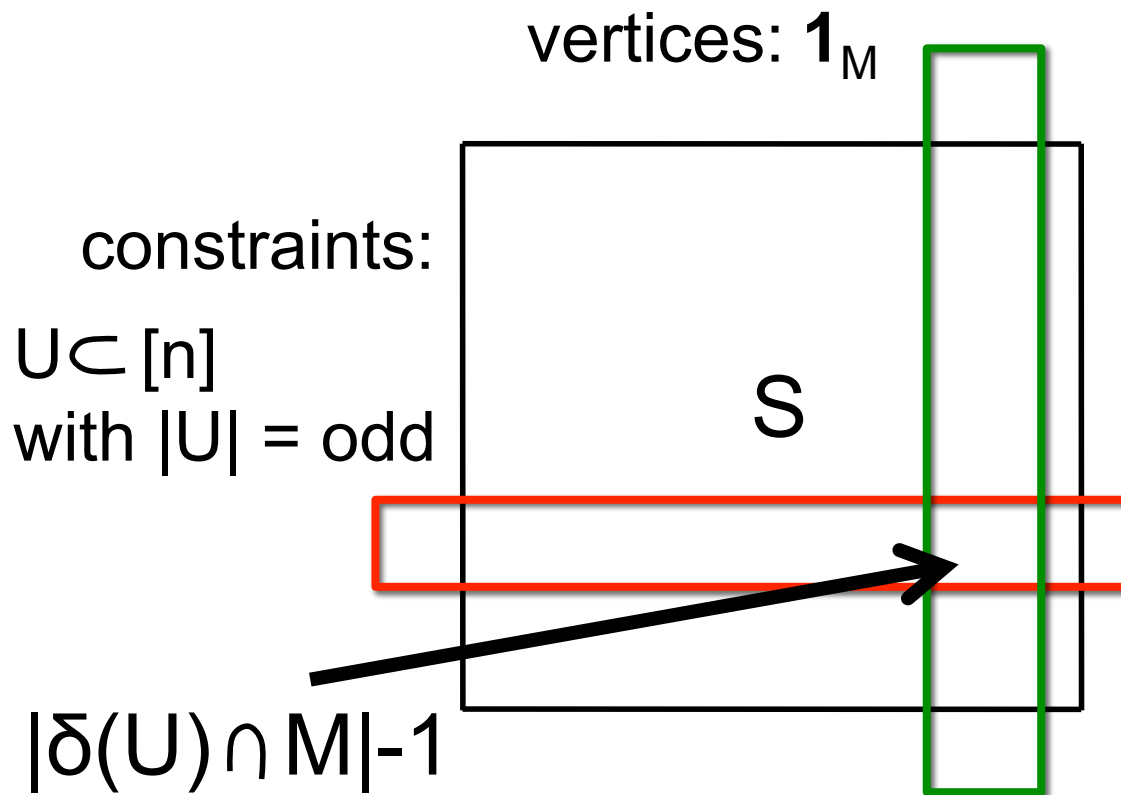
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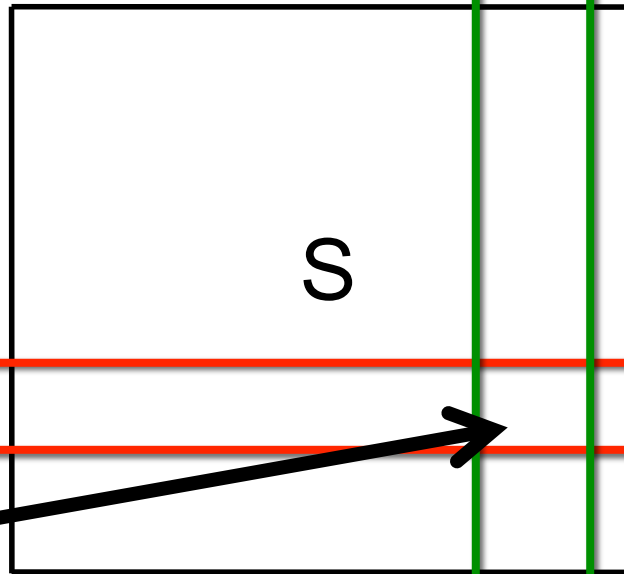
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vertices: $\mathbf{1}_M$

constraints:

$U \subset [n]$
with $|U| = \text{odd}$

$|\delta(U) \cap M| - 1$



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Yes! Just guess two
edges in M , crossing
the cut

Hyperplane Separation Lemma

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Lemma: For slack matrix S , any matrix W :

$$\text{rank}^+(S) \geq \frac{\langle S, W \rangle}{\|S\|_\infty \alpha}$$

where $\alpha = \max \langle W, R \rangle$ s.t. R is rank one, entries in $[0,1]$

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Proof:

$$\langle W, S \rangle = \sum \|R_i\|_\infty \langle W, R_i / \|R_i\|_\infty \rangle \leq \alpha \sum \|R_i\|_\infty = \alpha \|S\|_\infty$$

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$$W_{U,M} = \begin{cases} -\infty & \text{if } |\delta(U) \cap M| = 1 \\ 1/Q_3 & \text{if } |\delta(U) \cap M| = 3 \\ -1/Q_k & \text{if } |\delta(U) \cap M| = k \\ 0 & \text{else} \end{cases}$$

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Proof is a substantial modification to Razborov's rectangle corruption lemma

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Any Questions?

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Thanks!

