

COMPLEXITY IN NUMERICAL OPTIMIZATION

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COMPLEXITY IN NUMERICAL OPTIMIZATION

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Preface

Computational complexity, originated from the interactions between computer science and numerical optimization, is one of the major theories that have revolutionized the approach to solving optimization problems and to analyzing their intrinsic difficulty. The main focus of complexity is the study of whether existing algorithms are efficient for the solution of problems, and which problems are likely to be tractable. The quest for developing efficient algorithms leads also to elegant general approaches for solving optimization problems, and reveals surprising connections among problems and their solutions.

This book is a collection of articles on recent complexity developments in numerical optimization. The topics covered include complexity of approximation algorithms, new polynomial time algorithms for convex quadratic minimization, interior point algorithms, complexity issues regarding test generation of NP-hard problems, complexity of scheduling problems, min-max, fractional combinatorial optimization, fixed point computations, and network flow problems.

The collection of articles provide a broad spectrum of the direction in which research is going and help to elucidate the nature of computational complexity in optimization. The book will be a valuable source of information to faculty, students and researchers in numerical optimization and related areas.

I would like to take the opportunity to thank the authors of the papers, the anonymous referees, and the publisher for helping me to produce this beautiful book.

Panos M. Pardalos
University of Florida
April 1993

“He who does not expect the unexpected will not detect it” - Heraclitus

Contents

Preface	v
Average Performance of a Self-Dual Interior Point Algorithm for Linear Programming	1
<i>K. M. Anstreicher, J. Ji, F. A. Potra, and Y. Ye</i>	
1. Introduction	2
2. The HLP problem and the self-dual algorithm	3
3. A new projection scheme for finite termination	6
4. Random model and probabilistic analysis	10
References	13
The Complexity of Approximating a Nonlinear Program	16
<i>M. Bellare and P. Rogaway</i>	
1. Introduction	17
2. Preliminaries	20
3. The complexity of polynomial programming	25
4. The complexity of quadratic programming	26
References	30
Algorithms for the Least Distance Problem	33
<i>P. Berman, N. Kovoov, and P. M. Pardalos</i>	
1. Introduction	33
2. The parametric characterization and its properties	35
3. An algorithm based on construction of arrangements	41
4. Queries and a witness-based search scheme	43
5. A linear time recursive algorithm	48
6. Conclusions	53
References	53
Appendix	56
Translational Cuts for Convex Minimization	57
<i>J. V. Burke, A.A. Goldstein, P. Tseng, and Y. Ye</i>	
1. Introduction	58
2. Iteration count for the translational-cuts algorithm	60
2. Work per iteration for the translational-cuts algorithm	63

References	72
Maximizing Concave Functions in Fixed Dimension	74
<i>E. Cohen and N. Megiddo</i>	
1. Introduction	75
2. Preliminaries	75
3. Hyperplane queries	80
4. Employing multi-dimensional search	81
5. The algorithm	82
6. Correctness	83
7. Complexity	84
8. Parametric extensions of problems	85
References	87
Approximating the Steiner Minimum Tree	88
<i>D.-Z. Du</i>	
1. Introduction	88
2. Minimum spanning trees	89
3. MST - based heuristics	94
4. Sub - SMT based heuristics	99
References	102
The Complexity of Allocating Resources in Parallel: Upper and Lower Bounds	107
<i>E. J. Friedman</i>	
1. Introduction	107
2. General convex optimization	108
3. Resource allocation	114
4. Primal algorithms	116
5. Primal - dual (price based) algorithms	118
6. Conclusions	121
Appendix	122
References	125
Some Bounds on the Complexity of Gradients, Jacobians, and Hessians	128
<i>A. Griewank</i>	
1. Introduction	129

2. Generalizations of partial separability	136
3. The evaluation program and its complexity	147
4. Results and discussion	154
5. Summary and conclusion	160
References	161

Complexity Issues in Nonconvex Network Flow Problems 163

G. M. Guisewite and P. M. Pardalos

1. Introduction	163
2. The uncapacitated case	165
3. The capacitated case	172
4. Summary	177
References	177

Complexity of Smooth Convex Programming and its Applications ... 180

O. Güler

1. Introduction	180
2. The algorithm for constrained minimization	183
3. Another algorithm for constrained minimization	188
4. Applications to convex quadratic programs	191
References	194

A Classification of Static Scheduling Problems 203

J. W. Herrmann, C.-Y. Lee, and J. L. Snowdon

1. Introduction	203
2. Problem description	204
3. Table organization	207
References	231

An $O(nL)$ Iteration Algorithm for Computing Bounds in Quadratic Optimization Problems 254

A. P. Kamath and N. K. Karmarkar

1. Outline	254
2. Introduction	255
3. Interior point approach to the problem	256
4. Complexity analysis	261
5. Generalizing the algorithm	263
6. Conclusions	267

References	267
------------------	-----

Complexity of Single Machine Hierarchical Scheduling: A Survey 269

C.-Y. Lee and G. Vairaktarakis

1. Introduction	269
2. Notation and basic results	270
3. $A \in \{\sum_i C_i, \sum_i w_i C_i, L_{\max}, f_{\max}, E_{\max}\}$	
$B \in \{\sum_i C_i, \sum_i \hat{w}_i C_i, L_{\max}, \hat{f}_{\max}, \hat{E}_{\max}\}$	274
4. $A \in \{\sum_i E_i, \sum_i w_i T_i, \sum_i T_i, \sum_i w_i U_i, \sum_i U_i\}$	
$B \in \{\sum_i C_i, \sum_i \hat{w}_i C_i, L_{\max}, \hat{f}_{\max}, \hat{E}_{\max}\}$	276
5. $A \in \{\sum_i C_i, \sum_i w_i C_i, L_{\max}, f_{\max}, E_{\max}\}$	
$B \in \{\sum_i E_i, \sum_i \hat{w}_i T_i, \sum_i T_i, \sum_i \hat{w}_i U_i, \sum_i U_i\}$	280
6. $A \in \{\sum_i E_i, \sum_i w_i T_i, \sum_i T_i, \sum_i w_i U_i, \sum_i U_i\}$	
$B \in \{\sum_i E_i, \sum_i \hat{w}_i T_i, \sum_i T_i, \sum_i \hat{w}_i U_i, \sum_i U_i\}$	287
7. Complexity tables	294
8. Conclusion	294
References	295

Performance Driven Graph Enhancement Problems 299

D. Paik and S. Sahni

1. Introduction	299
2. DVUP	302
3. LinkDelay(x, δ)	309
4. ShortestPath(x, δ)	310
5. Satellite(δ)	311
6. LongestPath(x, δ)	312
7. DVSP	314
8. DVDP	318
References	320

Efficient Algorithms for δ -Near Planar Graph and Algebraic Problem 323

V. Radhakrishnan, H. B. Hunt III, and R. E. Stearns

1. Introduction	324
2. Preliminaries	326
3. Comparisons with other classes of graphs	328
4. Path problems and systems of linear equations	330
5. Structure trees, weighted depth, generalized satisfiability	336
6. Summary and open problems	348

References	349
------------------	-----

Parametric Flows, Weighted Means of Cuts, and Fractional Combinatorial Optimization

T. Radzik

1. Introduction	351
2. The maximum mean-weight cut problem and related network flow problems	356
3. Linear fractional combinatorial optimization problems	362
4. Analysis of Newton's method for the PF problem	372
5. Analysis of Newton's method for the uniform PF problem	377
6. Concluding remarks	383
References	383

Analysis of a Random Cut Test Instance Generator for the TSP

R. L. Rardin, C. A. Tovey, and M. G. Pilcher

1. Introduction	388
2. Versions of the general TSP and class D^P	389
3. Polyhedral relaxations and random cut generators	391
4. Exposed instances	395
5. Intermediate TSP's	398
6. Well formed instances and promises	400
References	403

Some Complexity Issues Involved in the Construction of Test Cases for NP-hard Problems

L. A. Sanchis

1. Introduction	406
2. Definitions	408
3. Generability	409
4. Generation of hard instances	417
References	426

Maximizing Non-Linear Concave Functions in Fixed Dimension

S. Toledo

1. Introduction	429
2. Maximizing one dimensional concave functions	432
3. A two dimensional algorithm	435
4. The general algorithm	438

5. Applications	445
References	446

A Note on the Complexity of Fixed-Point Computation for Noncontractive Maps 448

C. W. Tsay and K. Sikorski

1. Introduction	448
2. Main results	450
3. Complexity for the class $F_{1,L}$	452
4. Complexity for the class $F_{2,1}$	454
5. Conclusion	459
References	459

A Technique for Bounding the Number of Iterations in Path Following Algorithms 462

P. M. Vaidya and D. S. Atkinson

1. Introduction	462
2. Generic path following	464
3. A mathematical framework	467
4. Two old barrier functions	475
5. The hybrid barrier function	484
6. Conclusions	488
References	488

Polynomial Time Weak Approximation Algorithms for Quadratic Programming 490

S. A. Vavasis

1. Nonconvex quadratic programming	490
2. A weak approximation in polynomial time	492
3. Picking a random point	495
4. Conclusions	498
References	499

Complexity Results for a Class of Min-Max Problems with Robust Optimization Applications 501

G. Yu and P. Kouvelis

1. Introduction	501
2. The min-max assignment problem	503

3. The min-max shortest path problem	504
4. The min-max resource allocation problem	505
5. The min-max knapsack problem	507
6. The min-max flow shop scheduling problem	508
7. Remarks	509
References	509