

Symbolic Characterizations for Q-matrices

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» Linear Complementarity Problem (LCP)

An NP-complete QE Problem

$q \in \mathbb{R}^n$, $M \in \mathbb{R}^{n \times n}$, $\text{LCP}(q, M)$ is the following sentence

$$\exists w, z \in \mathbb{R}^n, \begin{array}{l} w = q + Mz \\ 0 \leq w \perp z \geq 0 \end{array}$$

- * Linear and quadratic Programming
- * Several applications in engineering, economics etc.
- * The LCP Book by Cottle, Pang and Stone (1992)

» Linear Complementarity

$$0 \leq w \perp z \geq 0$$

if and only if

$$w \geq 0 \wedge z \geq 0 \wedge w \cdot z = 0$$

if and only if

$$\forall i, w_i \geq 0 \wedge z_i \geq 0 \wedge w_i z_i = 0$$

» Related classes of Matrices

M is a **Q-matrix**: there **exists** a solution for all q .

$$\forall q \in \mathbb{R}^n, \exists w, z \in \mathbb{R}^n, \begin{matrix} w = q + Mz \\ 0 \leq z \perp w \leq 0 \end{matrix}$$

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M is an **S-matrix**: there exists a **partial** solution for all q .

$$\forall q \in \mathbb{R}^n, \exists w, z \in \mathbb{R}^n, \begin{matrix} w = q + Mz \\ z, w \geq 0 \end{matrix}$$

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M is a **P-matrix**: there exists **unique** solution for all q .

$$\forall q \in \mathbb{R}^n, \exists! w, z \in \mathbb{R}^n, \begin{array}{l} w = q + Mz \\ 0 \leq z \perp w \leq 0 \end{array}$$

» Feasibility, Solvability, Partitioning

See Fig. 1.



» Time complexity of recognizing a Q-matrix

M is fixed

Cylindrical Algebraic Decomposition (CAD)

- * Collins (1975) $(6n)^{2^{O(n)}}$
- * Grigor'ev (1985) $(6n)^{O(n)^8}$
- * Renegar (1992) $(6n)^{O(n^2)}$

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Specialized algorithms

- * Gale (~ 1965) 2^{2^n}
- * Naiman and Stone (1998) $O(2^{O(n^2)})$
- * De. Loera and Morris (1999) $2^{\binom{2n}{n}} \sim 2^{O(2^{2n})}$

» Complexity of characterizing Q-matrices

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Specialized algorithms

- * ...

Limited to $n = 2$.

» Outline for this talk

Characterizing Q -matrices for $n = 3$

- * Triangulation with **minimal cones**
- * An alternatives theorem
- * **Holes** for $n = 3$
- * Symbolic characterization for $n = 3$

» Feasibility

A simpler problem

$$w = q + Mz$$

$$0 \leq w \perp z \geq 0$$

$$\rightsquigarrow q = (I \quad -M) \begin{pmatrix} w \\ z \end{pmatrix}$$

$$w \geq 0 \wedge z \geq 0 \wedge w.z = 0$$

» Feasibility

A simpler problem

$$\begin{array}{ll} w = q + Mz & \rightsquigarrow q = (I \quad -M) \begin{pmatrix} w \\ z \end{pmatrix} \\ 0 \leq w \perp z \geq 0 & w \geq 0 \wedge z \geq 0 \wedge w.z = 0 \end{array}$$

- * q belongs to $\Gamma = \langle e_1, \dots, e_n, -M_1, \dots, -M_n \rangle$
- * Under which conditions on M , the cone Γ covers \mathbb{R}^n ?

» Feasibility

A simpler problem

$$\begin{array}{ll} w = q + Mz & \rightsquigarrow q = (I \quad -M) \begin{pmatrix} w \\ z \end{pmatrix} \\ 0 \leq w \perp z \geq 0 & w \geq 0 \wedge z \geq 0 \wedge w.z = 0 \end{array}$$

- * q belongs to $\Gamma = \langle e_1, \dots, e_n, -M_1, \dots, -M_n \rangle$
- * Under which conditions on M , the cone Γ covers \mathbb{R}^n ?

Proposition

Let $k \geq n + 1$ and g_1, \dots, g_k denote k non-zero vectors of \mathbb{R}^n . If $\langle g_1, \dots, g_k \rangle = \mathbb{R}^n$ then there exist i_1, \dots, i_{m+1} , $1 \leq m \leq n$, such that $\langle i_1, \dots, i_{m+1} \rangle$ is a flat of dimension m .

» Example

Suppose $\langle g_1, \dots, g_6 \rangle = \mathbb{R}^3$.

$\Gamma = \mathbb{R}^n$: the space can be triangulated by minimal cones.

Proposition

Assume $\Gamma = \mathbb{R}^n$. Then for any $x \in \mathbb{R}^n$, there exists a minimal cone $G \in \text{Cones}(\Gamma)$ containing x , that is G is full and for any other full cone $G' \in \text{Cones}$, $G' \subseteq G$ implies $G' = G$.

» Complementary Cones

Σ Covering problem

$$\begin{array}{ll} w = q + Mz & \rightsquigarrow \quad q = (I \quad -M) \begin{pmatrix} w \\ z \end{pmatrix} \\ 0 \leq w \perp z \geq 0 & w, z \geq 0 \wedge w.z = 0 \end{array}$$

- * $C = \langle a_1, \dots, a_n \rangle$, $a_i \in \{I_i, -M_i\}$
- * 2^n complementarity cones C_k
- * Cones are **sewed** along their common facets
- * M is a Q-matrix if all cones **cover** \mathbb{R}^n , i.e.

$$\mathbb{R}^n \subseteq \Sigma := \cup_k C_k$$

» Examples $n = 2$

Proposition

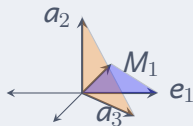
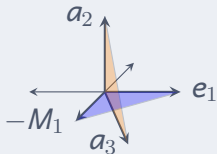
The cone $\langle e_i, -M_i \rangle$ cannot be partially covered, i.e., either $\langle e_i, -M_i \rangle \subseteq \Sigma$ or $\langle e_i, -M_i \rangle^\circ \subseteq \Sigma^c$.

Proposition

The cone $\langle e_i, -M_i \rangle$ cannot be partially covered, i.e., either $\langle e_i, -M_i \rangle \subseteq \Sigma$ or $\langle e_i, -M_i \rangle^\circ \subseteq \Sigma^c$.

Proposition

The cone $\langle e_i, -M_i \rangle$ is covered if and only if one of the following intersections occur



» **Holes**

***n* = 3**

Definition (Surrounding)

A vector q is **surrounded** if it has a covered neighborhood. ($U \subseteq \Sigma$.)

» Local Characterization

Theorem

$\mathbb{R}^3 \subseteq \Sigma$ if and only if, for all i , both a_i and a'_i are surrounded.

» Local Characterization

Theorem

$\mathbb{R}^3 \subseteq \Sigma$ if and only if, for all i , both a_i and a'_i are surrounded.

$$\begin{pmatrix} \frac{1561}{624} & \frac{278921}{94224} & -\frac{2029}{624} & -\frac{82117}{224640} \\ \frac{523}{624} & \frac{30971}{94224} & -\frac{679}{624} & \frac{85409}{224640} \\ \frac{223}{156} & \frac{33071}{23556} & -\frac{379}{156} & \frac{437}{56160} \\ \frac{75}{13} & \frac{11175}{1963} & -\frac{75}{13} & -\frac{305}{312} \end{pmatrix}$$

Theorem

Assume $\mathbb{R}^3 \subseteq \Gamma$. $\mathbb{R}^3 = \Sigma$ if and only if, for each i , either a_i is self surrounded or lazily covered.

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Assume $\mathbb{R}^3 \subseteq \Gamma$. $\mathbb{R}^3 = \Sigma$ if and only if, for each i , either a_i is self surrounded or lazily covered.

- * Self surrounding is equivalent to Q-covering
- * Lazy covering is a cone membership

» Q-matrices for $n = 2$

Theorem

The matrix $\begin{pmatrix} m_1 & m_2 \\ m_3 & m_4 \end{pmatrix}$ is a Q-matrix if and only if

$$(m_1 > 0 \wedge m_2 \geq 0 \wedge m_4 > 0)$$

$$\vee (m_1 > 0 \wedge m_3 = 0 \wedge m_4 > 0)$$

$$\vee (m_1 = 0 \wedge m_2 > 0 \wedge m_3 < 0 \wedge m_4 > 0)$$

$$\vee (m_1 < 0 \wedge m_2 > 0 \wedge m_3 < 0 \wedge 0 > m_1 m_4 > m_2 m_3)$$

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Theorem

The matrix $\begin{pmatrix} m_1 & m_2 \\ m_3 & m_4 \end{pmatrix}$ is a P-matrix if and only if

$$m_1 > 0 \wedge m_4 > 0 \wedge m_1 m_4 > m_2 m_3 .$$

» Q-matrices for $n = 3$

```

0 66
(m2 m4 - n1 n5) (- n3 m4 + n1 n5) + (- m2 m7 + n1 n8) (m3 m7 - n1 n9) + (n5 m7 - m4 n8) (- m5 m7 + m4 n9) >
0 66
((- m3 m8 - m2 n9 > 0 && - m5 m8 + n5 n9 > 0) || (- m3 m8 + m2 n9 < 0 && - m5 m8 + n5 n9 < 0)) &&
: { (- m1 - n4 = 0 && [(m1 m4 m7 - n1 (n1^2 + m4^2 + m4 m7)) (m4 (m1 - m2 m4 + n1 n5) m7 - n1 (n1 m2 m7 + m4 m7 + m4 n5 m7 + (- m1^2 - m4^2) m8))] < 0 ||
  [- m1^2 m2 m4 - m2 m4^2 + n1^2 m5 + n1 m4^2 m5 < 0 && - m1^2 - n1 m4^2 > 0 && m1^2 m2 m7 - m2 m4^2 m7 - n1^2 m8 - n1 m4^2 m8 > 0] ||
  [- m1^2 m2 m4 - m2 m4^2 + n1^2 m5 + n1 m4^2 m5 < 0 && - m1^2 - n1 m4^2 < 0 && m1^2 m2 m7 - m2 m4^2 m7 - n1^2 m8 - n1 m4^2 m8 < 0] ||
  [- m1^2 m2 m7 - m2 m4^2 m7 + n1^2 m5 + n1 m4^2 m5 = 0 && - m1 (- m2 m4 + n1 n5) - m4 m7 (n1 m2 m7 + m4 n5 m7 + (- m1^2 - m4^2) m8) > 0 &&
    (m1 m4 m7 - n1 (n1^2 + m4^2 + m4 m7))^2 < 0] || (- m1^2 - n1 m4^2 = 0 && - m4 (n1^2 + m4^2) m7 > 0 &&
    (m1 m4 m7 - n1 (n1^2 + m4^2 + m4 m7)) (m4 (m1 - m2 m4 + n1 n5) m7 - n1 (n1 m2 m7 + m4 m7 + m4 n5 m7 + (- m1^2 - m4^2) m8)) < 0)) &&
  [(m1^2 m2 m7 - m2 m4^2 m7 - n1^2 m8 - n1 m4^2 m8 > 0 && m1^2 + n1 m4^2 > 0 && - m1^2 m2 m4 - m2 m4^2 + n1^2 m5 + n1 m4^2 m5 > 0) ||
  (m1^2 m2 m7 - m2 m4^2 m7 - n1^2 m8 - n1 m4^2 m8 < 0 && m1^2 + n1 m4^2 < 0 && - m1^2 m2 m4 - m2 m4^2 + n1^2 m5 + n1 m4^2 m5 < 0) ||
  [(m1^2 + m4^2)^2 > 0 && - n1 (- m1^2 - m4^2)^2 (- m2 m4 + n1 n5) < 0)] &&
  [(m2 m4 - n1 n5) (- n1 m2 m7 - m4 m5 m7 - (- m1^2 - m4^2) m8) + (- m2 m4 - n1 n5) (n1^2 + m4^2 - n1 m2 m7 - m4 m5 m7 - (- m1^2 - m4^2) m8))
  ((- (m1 - m2 m4 - n1 n5) (- n1 m2 m7 - m4 m5 m7 - (- m1^2 - m4^2) m8) < (- m2 m4 + n1 n5) (- n1 m2 m7 - m4 m7 - m4 n5 m7 - (- m1^2 - m4^2) m8)) > 0 ||
  [- m1^2 - n1 m4^2 > 0 && - m1^2 m2 m4 - m2 m4^2 + n1^2 m5 + n1 m4^2 m5 > 0 && - m1^2 m2 m7 - m2 m4^2 m7 - n1^2 m8 - n1 m4^2 m8 > 0] ||
  [- m1^2 - n1 m4^2 < 0 && - m1^2 m2 m4 - m2 m4^2 + n1^2 m5 + n1 m4^2 m5 < 0 && - m1^2 m2 m7 - m2 m4^2 m7 - n1^2 m8 - n1 m4^2 m8 < 0] ||
  (m1^2 m2 m7 - m2 m4^2 m7 - n1^2 m8 - n1 m4^2 m8 = 0 && - m1 (- m2 m4 + n1 n5) - m4 m7 (n1 m2 m7 + m4 n5 m7 - (- m1^2 - m4^2) m8) > 0 &&
    (- m2 m4 - n1 n5) (- n1 m2 m7 - m4 m5 m7 - (- m1^2 - m4^2) m8) + (- m2 m4 + n1 n5) (n1^2 + m4^2 - n1 m2 m7 - m4 m5 m7 - (- m1^2 - m4^2) m8))^2 < 0) ||
  [- m1^2 m2 m4 - m2 m4^2 + n1^2 m5 + n1 m4^2 m5 < 0 && (n1^2 + m4^2) (m1 m2 m7 + m4 n5 m7 - (- m1^2 - m4^2) m8) > 0 &&
    (- m2 m4 - n1 n5) (- n1 m2 m7 - m4 m5 m7 - (- m1^2 - m4^2) m8) + (- m2 m4 + n1 n5) (n1^2 + m4^2 - n1 m2 m7 - m4 m5 m7 - (- m1^2 - m4^2) m8))]
  [( (- m1^2 m2 m7 - m2 m4^2 m7 - n1^2 m8 - n1 m4^2 m8 > 0 && m1^2 m2 m4 - m2 m4^2 + n1^2 m5 - n1 m4^2 m5 > 0 && - m1^2 - n1 m4^2 > 0) ||
    [- m1^2 m2 m7 - m2 m4^2 m7 + n1^2 m8 + n1 m4^2 m8 < 0 && m1^2 m2 m4 - m2 m4^2 + n1^2 m5 - n1 m4^2 m5 < 0 && - m1^2 - n1 m4^2 < 0] ||
    [(m1^2 + m4^2)^2 > 0 && - n1 (- m1^2 - m4^2)^2 (- m2 m4 + n1 n5) < 0)] &&
  : { (- m2 m4 + n1 n5 = 0 && m2^2 m4 - n1 m2 m5 = 0 && m2 m4 m5 - n1 m5^2 = 0 && m2 m4 m8 - n1 m5 m8 = 0 && m2 (m2 m7 - n1 n8) - m5 (- m5 m7 + m4 n9) > 0 &&
    - m2 m4 + n1 n5 = 0 && - n1 m2 - m4 m5 > 0) || (m2 m4 - n1 n5 = 0 && - m2^2 m4 + n1 m2 m5 = 0 && - m2 m4 m5 + n1 m5^2 = 0 &&
    - m2 m4 m8 + n1 m5 m8 = 0 && m2 (- m2 m7 - n1 m5) - m5 (m5 m7 - m4 n9) > 0 && m2 m4 - n1 m5 = 0 && m1 m2 + m4 m5 > 0)) ||
  (- n3 m5 m7 - n3 m4 m8 - n1 m5 m8 - m2 m4 m9 - n1 m5 m9 = 0 && m3^2 m5 m7 - m2 n3 m5 m7 - m3^2 m4 m8 - n1 n3 m5 m8 +
    m2 m3 m4 m9 - n1 n3 m5 m9 = 0 &&
    m3 m5 m6 m7 - m2 m5^2 m7 - m3 m4 m6 m8 - n1 m5^2 m8 + m2 m4 m6 m9 - n1 m5 m6 m9 -
    0 66
    m3 m5 m7 m9 - m2 m5 m7 m9 - m3 m4 m8 m9 + n1 m5 m8 m9 + m2 m4 m9^2 - n1 m5 m9^2 ==

```


» Q-matrices for $n = 3$

[illegible]

- * Input data: 440 Bytes
- * Characterization: 664 792 Bytes (~ 0.7MB)

» Neat examples

Example (non-flat and non-pointed cones)

$$\begin{pmatrix} 2 & 1 & -1 \\ 4 & 0 & -1 \\ 3 & 0 & -1 \end{pmatrix}$$

Example (degree ± 2)

$$\begin{pmatrix} -1 & 2 & 2 \\ 1 & -1 & 2 \\ 1 & 2 & -1 \end{pmatrix}$$

» Ongoing/Future work

- * Can we push the used toolbox for $n \geq 4$?
- * Is there a way to count holes? (Homology)

Thanks for attending!

More details available here
<https://arxiv.org/abs/2203.12333>