Operations Research Letters 45 (2017) 671–674

Contents lists available at ScienceDirect

Operations Research Letters

journal homepage: www.elsevier.com/locate/orl

Optimality certificates for convex minimization and Helly numbers

Amitabh Basu [a], Michele Conforti [b], Gérard Cornuéjols [c], Robert Weismantel [d], Stefan Weltge [d,*]

[a] Johns Hopkins University, USA
[b] University of Padova, Italy
[c] Carnegie Mellon University, USA
[d] ETH Zürich, Switzerland

ARTICLE INFO

Article history:
Received 20 October 2016
Received in revised form 26 May 2017
Accepted 1 October 2017
Available online 23 October 2017

Keywords:
Convex optimization
Duality
Helly numbers

ABSTRACT

We consider the problem of minimizing a convex function over a subset of $\mathbb{R}^n$ that is not necessarily convex (minimization of a convex function over the integer points in a polytope is a special case). We define a family of duals for this problem and show that, under some natural conditions, strong duality holds for a dual problem in this family that is more restrictive than previously considered duals.

1. Introduction

Insights obtained through duality theory have spawned efficient optimization algorithms (combinatorial and numerical) which simultaneously work on a pair of primal and dual problems. Striking examples are Edmonds' seminal work in combinatorial optimization, and interior-point algorithms for numerical/continuous optimization.

Compared to duality theory for continuous optimization, duality theory for mixed-integer optimization is still underdeveloped. Although the linear case has been extensively studied, see, e.g., [4,5,13,14], nonlinear integer optimization duality was essentially unexplored until recently. An important step was taken by Morán et al. for conic mixed-integer problems [12], followed up by Baes et al. [2] who presented a duality theory for general convex mixed-integer problems. The approach taken by Moran et al. was essentially algebraic, drawing on the theory of subadditive functions. Baes et al. took a more geometric viewpoint and developed a duality theory based on lattice-free polyhedra. We follow the latter approach.

Given $S \subseteq \mathbb{R}^n$ and a convex function $f : \mathbb{R}^n \to \mathbb{R}$, we consider the problem

$$\inf_{s\in S} f(s). \tag{1}$$

In this paper, we restrict ourselves to the case that there exists an $x_0 \in \mathbb{R}^n$ such that $f(x_0) \le f(s)$ for all $s \in S$. We describe a geometric dual object that can be used to certify optimality of a solution to (1). To this end, fix such a point x_0 and define a closed set C to be an *S-free neighborhood of* x_0 if $x_0 \in \operatorname{int}(C)$ and $\operatorname{int}(C) \cap S = \emptyset$. Using the convexity of f, it follows that for any $\bar{s} \in S$ and any C that is an S-free neighborhood of x_0, the following holds:

$$f(\bar{s}) \ge \inf_{z\in \operatorname{bd}(C)} f(z) =: L(C), \tag{2}$$

where $\operatorname{bd}(C)$ denotes the boundary of C (to see this, consider the line segment connecting $\bar{s}$ and x_0 and a point at which this line segment intersects $\operatorname{bd}(C)$). Thus, an S-free neighborhood of x_0 can be interpreted as a "dual object" that provides a *lower bound* of the type (2). As a consequence, the following is true.

Proposition 1. *If there exist $\bar{s} \in S$ and $C \subseteq \mathbb{R}^n$ that is an S-free neighborhood of x_0, such that equality holds in (2), then $\bar{s}$ is an optimal solution to (1).*

2. The dual problem

This motivates the definition of a dual optimization problem to (1). For any family $\mathcal{F}$ of S-free neighborhoods of x_0, define the $\mathcal{F}$-dual of (1) as

$$\sup_{C\in\mathcal{F}} L(C). \tag{3}$$

We say that *strong duality holds with the $\mathcal{F}$-dual*, if there exists $C^\star \in \mathcal{F}$ such that $L(C^\star) = \sup_{C\in\mathcal{F}} L(C) = \inf_{s\in S} f(s)$. For instance, if the hypothesis of Proposition 1 holds for some $C \in \mathcal{F}$, then

* Corresponding author.
E-mail address: stefan.weltge@ifor.math.ethz.ch (S. Weltge).

https://doi.org/10.1016/j.orl.2017.10.002
0167-6377/

one has strong duality with the $\mathcal{F}$-dual. Assuming very mild conditions on S and f (e.g., when S is a closed subset of $\mathbb{R}^n$ disjoint from $\arg\inf_{x\in\mathbb{R}^n} f(x)$), it is straightforward to show that if $\mathcal{F}$ is the family of *all* S-free neighborhoods of x_0, then strong duality holds, i.e., there exist $\bar{s} \in S$ and $C \in \mathcal{F}$ such that the condition in Proposition 1 holds. However, the entire family of S-free neighborhoods is too unstructured to be useful as a dual problem. Moreover, the inner optimization problem (2) of minimizing on the boundary of C can be very hard if C has no structure other than being S-free. Thus, we would like to *identify subfamilies $\mathcal{F}$ of S-free neighborhoods that still maintain strong duality, while at the same time, are much easier to work with inside a primal–dual framework.* We list below three subclasses that we expect to be useful in this line of research. First, we need the concept of a *gradient polyhedron*:

Definition 2. Given a set of points $z_1, \ldots, z_k \in \mathbb{R}^n$,

$$Q := \{x \in \mathbb{R}^n : \langle a_i, x - z_i\rangle \le 0, \quad i = 1, \ldots, k\}$$

is said to be a *gradient polyhedron* of $z_1, \ldots, z_k$ if for every $i = 1, \ldots, k$, $a_i \in \partial f(z_i)$, i.e., a_i is a subgradient of f at z_i.

Remark 3. For every gradient polyhedron Q of points $z_1, \ldots, z_k$ we have $L(Q) = \inf_{x\in \mathrm{bd}(Q)} f(x) = \min_{i\in[k]} f(z_i)$.

Indeed, note that $a \in \partial f(z)$ means that $f(x) \ge f(z) + \langle a, x - z\rangle$ holds for all $x \in \mathbb{R}^n$.

Thus, for every $x \in \mathrm{bd}(Q)$ we must have $\langle a_i, x - z_i\rangle = 0$ for some $i \in [k]$, which implies $f(x) \ge f(z_i)$.

We consider the following families.

- The family $\mathcal{F}_{\max}$ of maximal convex S-free neighborhoods of x_0, i.e., those S-free neighborhoods that are convex, and are not strictly contained in a larger convex S-free neighborhood.
- The family $\mathcal{F}_\partial$ of convex S-free neighborhoods of x_0 that are also gradient polyhedra for some finite set of points in $\mathbb{R}^n$.
- The family $\mathcal{F}_{\partial,S} \subseteq \mathcal{F}_\partial$ of convex S-free neighborhoods of x_0 that are also gradient polyhedra for some finite set of points in S.

We propose the above families so as to leverage a recent surge of activity analyzing their structure; the surveys [3] and Chapter 6 of [6] provide good overviews and references for this whole line of work. This well-developed theory provides powerful mathematical tools to work with these families. As an example, this prior work shows that for most sets S that occur in practice (which includes the integer and mixed-integer cases), the family $\mathcal{F}_{\max}$ only contains polyhedra. This is good from two perspectives:

- polyhedra are easier to represent and compute with than general S-free neighborhoods,
- the inner optimization problem (2) of computing $L(C)$ becomes the problem of solving finitely many continuous convex optimization problems, corresponding to the facets of C.

Of course, the first question to settle is whether these three families actually enjoy strong duality, i.e., does strong duality hold with the $\mathcal{F}_{\max}$-dual, $\mathcal{F}_\partial$-dual and $\mathcal{F}_{\partial,S}$-dual? It turns out that the main result in [2] shows that for the mixed-integer case, i.e., $S = C\cap(\mathbb{Z}^{n_1}\times\mathbb{R}^{n_2})$ for some convex set C, the $\mathcal{F}_\partial$-dual enjoys strong duality under conditions of the Slater type from continuous optimization. It is not hard to strengthen their result to also show that strong duality holds with the $\mathcal{F}_{\max}\cap\mathcal{F}_\partial$-dual, under some additional assumptions.

In this paper, we give conditions on S and f such that strong duality holds with the family $\mathcal{F}_{\max}\cap\mathcal{F}_{\partial,S}$. Below we give an explanation as to why this family is very desirable. If these conditions on S and f are met, our result is stronger than Baes et al. [2]. For example, when S is the set of integer points in a compact convex set and f is any convex function, our certificate is a stronger one. However, our conditions on S and f do not cover certain mixed-integer problems; whereas, the certificate from Baes et al. still exists in these settings. Having said that, it is not immediately clear to us whether strong certificates like ours exist for all mixed-integer problems.

3. Strong optimality certificates

Definition 4. A *strong optimality certificate of size k* for (1) is a set of points $z_1, \ldots, z_k \in S$ together with subgradients $a_i \in \partial f(z_i)$ such that

$$Q := \{x \in \mathbb{R}^n : \langle a_i, x - z_i\rangle \le 0,\ i = 1, \ldots, k\} \text{ is S-free}, \tag{4}$$

$$\langle a_i, z_j - z_i\rangle < 0 \text{ for all } i \ne j. \tag{5}$$

Remark 5. If a strong optimality certificate exists, then the infimum of f over S is attained and we have $\min_{s\in S} f(s) = \min_{i\in[k]} f(z_i)$. In other words, given a strong optimality certificate, we can compute (1) by simply evaluating $f(z_1), \ldots, f(z_k)$.

Indeed, recall that $a \in \partial f(z)$ means that $f(x) \ge f(z) + \langle a, x - z\rangle$ holds for all $x \in \mathbb{R}^n$.

Since Q is S-free, for every $s \in S$ there is some $i \in [k]$ such that $\langle a_i, s - z_i\rangle \ge 0$ and hence $f(s) \ge f(z_i)$.

In order to verify that $z_1, \ldots, z_k$ together with $a_1, \ldots, a_k$ form a strong optimality certificate, one has to check whether the polyhedron Q is S-free. Deciding whether a *general* polyhedron is S-free might be a difficult task. However, Property (5) ensures that Q is *maximal* S-free, i.e., Q is not properly contained in any other S-free closed convex set: Indeed, Property (5) implies that Q is a full-dimensional polyhedron and that $\{x \in Q : \langle a_i, x - z_i\rangle = 0\}$ is a facet of Q containing $z_i \in S$ in its relative interior for every $i \in [k]$. Since every closed convex set C that properly contains Q contains the relative interior of at least one facet of Q in its interior, C cannot be S-free.

For particular sets S, the properties of S-free sets that are maximal have been extensively studied and are much better understood than general S-free sets. For instance, if $S = (\mathbb{R}^d \times \mathbb{Z}^n) \cap C$ where C is a closed convex subset of $\mathbb{R}^{n+d}$, maximal S-free sets are polyhedra with at most 2^n facets [11]. In particular, if $S = \mathbb{Z}^2$ the characterizations in [8,10] yield a very simple algorithm to detect whether a polyhedron is maximal $\mathbb{Z}^2$-free.

In order to state our main result, we need the notion of the *Helly number* $h(S)$ of the set S, which is the largest number m such that there exist convex sets $C_1, \ldots, C_m \subseteq \mathbb{R}^n$ satisfying

$$\bigcap_{i\in[m]} C_i \cap S = \emptyset \quad \text{and} \quad \bigcap_{i\in[m]\setminus\{j\}} C_i \cap S \ne \emptyset \text{ for every } j \in [m]. \tag{6}$$

For an introduction to Helly numbers we refer to [9]. We are now ready to state the main theorem of this paper.

Theorem 6. *Let $S \subseteq \mathbb{R}^n$ and $f : \mathbb{R}^n \to \mathbb{R}$ be a convex function such that*

(i) *$\mathbb{O} \notin \partial f(s)$ for all $s \in S$,*
(ii) *$h(S)$ is finite, and*
(iii) *for every polyhedron $P \subseteq \mathbb{R}^n$ with $\mathrm{int}(P) \cap S \ne \emptyset$ there exists an $s^\star \in \mathrm{int}(P) \cap S$ with $f(s^\star) = \inf_{s\in \mathrm{int}(P)\cap S} f(s)$.*

Then there exists a strong optimality certificate of size at most $h(S)$.

Let us comment on the assumptions in Theorem 6. First, if $\mathbb{O} \in \partial f(s^\star)$ for some $s^\star \in S$, then $s^\star$ is an optimal solution to (1) as well as $s^\star \in \arg\inf_{x\in\mathbb{R}^n} f(x)$. An easy certificate of optimality in this case is the subgradient $\mathbb{O}$.