# Advanced Algorithms 

Winter term 2019/20
Lecture 3. 2D Linear Programming via sweep-lines and randomization
Source: CG: A\&A $\S 4$

## Maximizing Profit

You are the boss of a small company that produces two products, $P_{1}$ and $P_{2}$. If you produce $x_{1}$ units of $P_{1}$ and $x_{2}$ units of $P_{2}$, your profit in $€$ is

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G\left(x_{1}, x_{2}\right)=300 x_{1}+500 x_{2}
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Your production runs on three machines $M_{A}, M_{B}$, and $M_{C}$ with the following capacities:

$$
\begin{array}{lrl}
M_{A}: & 4 x_{1}+11 x_{2} & \leq 880 \\
M_{B}: & x_{1}+x_{2} & \leq 150 \\
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\end{array}
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$$

Which choice of $\left(x_{1}, x_{2}\right)$ maximizes your profit?

The Answer

linear constraints:

$$
\begin{array}{lr}
M_{A}: & 4 x_{1}+11 x_{2} \leq 880 \\
M_{B}: & x_{1}+\quad x_{2} \leq 150 \\
M_{C}: & \\
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\end{array}
$$

The Answer $x_{2}$


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The Answer $x_{2}$
150
linear constraints:

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| ---: | ---: |
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The Answer
$x_{2}$ $x_{2}$
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| $M_{C}:$ | $x_{2} \leq 60$ |
|  |  |
|  | $x_{1} \geq 0$ |
|  |  |
|  | $x_{2} \geq$ |

The Answer


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| $M_{C}:$ | $x_{2} \leq 60$ |  |
|  |  | $x_{1} \geq$ |
|  |  | $x_{2} \geq$ |
|  |  | 0 |

## set of

feasible solutions
$\begin{array}{llllll}0 & 50 & 100 & 150 & 200 & x_{1}\end{array}$

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|  |  |
|  | $x_{2} \geq$ |

linear objective fct.:

$$
\begin{aligned}
G\left(x_{1}, x_{2}\right) & =300 x_{1}+500 x_{2} \\
& =(300,500)\binom{x_{1}}{x_{2}}
\end{aligned}
$$

set of
feasible
solutions
$\begin{array}{lccc}50 & 100 & 150 & 200 \\ \text {,,iso-profit line" } & \text { (orthogonal to }\binom{300}{500} \text { ) }\end{array}$

The Answer $x_{2}$

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linear objective fct.:

$$
G\left(x_{1}, x_{2}\right)=300 x_{1}+500 x_{2}
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$$
=(300,500)\binom{x_{1}}{x_{2}}
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The Answer


25000 set of $\quad \partial M_{A} \cap \partial M_{B}=$
linear objective fct.:

$$
=
$$

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\begin{aligned}
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|  |  | $x_{1} \geq 0$ |
|  |  | $x_{2} \geq$ |
|  |  |  |

$$
\begin{array}{ccc}
1 & \begin{array}{c}
\text { feàsibl } \\
0
\end{array} & \begin{array}{c}
\text { solutic } \\
0
\end{array} \\
\hline
\end{array}
$$

50
„,iso-profit line" (orthogonal to $\binom{300}{500}$ )

The Answer


$$
\begin{array}{lr}
\hline M_{A}: & 4 x_{1}+11 x_{2} \leq 880 \\
\hline M_{B}: & x_{1}+r \\
x_{2} \leq 150 \\
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\hline & \\
& x_{1} \geq 0 \\
& \\
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\end{array}
$$

TSO 000 - set of feàsible solutions

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linear objective fct.:

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$$
25050-\because \ddots \text { set of } \because \because \ddots \cdot G(110,40)=
$$

solutions
„iso-profit line" (orthogonal to $\binom{300}{500}$ )

The Answer

$75,050-\because \because \ddots$, set of
feàsible solutions

50100
,,iso-profit line" (orthogonal to $\binom{300}{500}$ )

The Answer

$75,050-\because \because \ddots$ set of feàsible solutions

50
linear objective fct.:
linear constraints:

$$
G(110,40)=53,000
$$

„iso-profit line" (orthogonal to $\binom{300}{500}$ )

$$
\begin{aligned}
G\left(x_{1}, x_{2}\right) & =300 x_{1}+500 x_{2} \\
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$$

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7, $050-\because \ddots$ set of
$G(110,40)=53,000$ feàsible solutions

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<br>
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feàsible solutions $=$ maximum value of objec$=\max \left\{c^{\mathrm{T}} x \mid A x \leq b, x \geq 0\right\}$
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set of optima: segment


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set of optima: segment vs. point


## First Approach

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IntersectHalfplanes $(H)$
Let $H=\left(h_{1}, \ldots, h_{n}\right)$
$C \leftarrow h_{1}$
foreach $i$ from 2 to $n$ do
$\left\lfloor C \leftarrow C \cap h_{i}\right.$
return $C$

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Running time:

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How??
Running time: $T_{\mathrm{IH}}(n)=n$.

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Running time: $T_{\mathrm{IH}}(n)=n$.
$C:=$ chain of line segments $\left(s_{1}, \ldots, s_{t}\right)$

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Walk around $C$ to find $s_{j}, s_{j^{\prime}} \in C$ intersecting $h_{i}$

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Update C

## First Approach

- compute $\cap H$ iteratively
- walk $\partial(\cap H)$, find vertex $x \mathrm{w} / c x$ maximum, $O(n)$ time

IntersectHalfplanes $(H)$
Let $H=\left(h_{1}, \ldots, h_{n}\right)$
$C \leftarrow h_{1}$
foreach $i$ from 2 to $n$ do

$$
C \leftarrow C \cap h_{i}
$$

return $C$
Running time: $T_{\mathrm{IH}}(n)=n \cdot O(n)$
segments $\left(s_{1}, \ldots, s_{t}\right)$

Walk around $C$ to find $s_{j}, s_{j^{\prime}} \in C$ intersecting $h_{i}$
Update C

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return $C$
Running time: $T_{\mathrm{IH}}(n)=n \cdot O(n)$
Total Time: $O\left(n^{2}\right):($
Exercise: Compute $C \cap h_{i}$ faster.

## Second Approach

- compute $\bigcap H$ via divide and conquer
- walk $\partial(\bigcap H)$, find vertex $x \mathrm{w} / c x$ maximum, $O(n)$ time


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if $|H|=1$ then
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L
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- compute $\cap H$ via divide and conquer
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## IntersectHalfplanes $(H)$

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else
split $H$ into sets $H_{1}$ and $H_{2}$ with $\left|H_{1}\right|,\left|H_{2}\right| \approx|H| / 2$
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Running time: $T_{\mathrm{IH}}(n)=2 T_{\mathrm{IH}}(n / 2)+T_{\mathrm{ICR}}(n)$

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How??
Running time: $T_{\mathrm{IH}}(n)=2 T_{\mathrm{IH}}(n / 2)+T_{\mathrm{ICR}}(n)$

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IntersectHalfplanes $(H)$
if $|H|=1$ then
How complex can the new region be?
$C \leftarrow h$, where $\{h\}=H$

## else

split $H$ into sets $H_{1}$ and $H_{2}$ with $\left|H_{1}\right|,\left|H_{2}\right| \approx|H| / 2$ $\mathrm{C}_{1} \leftarrow$ IntersectHalfplanes $\left(H_{1}\right)$
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## Intersecting Convex Regions



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## Intersecting Convex Regions



How does this help us?

## Intersecting Convex Regions



How does this help us?
$\rightsquigarrow$ sweep-line algorithm!
Theorem. The intersection of two convex polygonal regions can be computed in linear time.

Sweep-Line Algorithm


## Sweep-Line Algorithm

sweep line

events

## Sweep-Line Algorithm


events

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events

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events

## Sweep-Line Algorithm

next event?

events

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next event?

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## Sweep-Line Algorithm



## Sweep-Line Algorithm



Sweep-Line Algorithm


Sweep-Line Algorithm


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next event?


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Sweep-Line Algorithm


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## Data Structures

1) event (-point) queue $\mathcal{Q}$
2) (sweep-line) status $\mathcal{T}$

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p \prec q \quad \Leftrightarrow \text { def. }
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\begin{array}{r}
p \prec q \Leftrightarrow \text { def. } \quad y_{p}>y_{q} \quad \text { or } \quad\left(y_{p}=y_{q} \text { and } x_{p}<x_{q}\right) \\
p \stackrel{\imath}{\bullet}
\end{array}
$$

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& \ell \xrightarrow[p]{ } \quad
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$$

Store event pts in sorted order acc. to $\prec$
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Store event pts in sorted order acc. to $\prec \quad$... linear time?
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Store event pts in sorted order acc. to $\prec$ nextEvent() : either, next point (by $\prec$ ), or the intersection pt. of two active segments (below the sweep-line)
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... runtime?
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Store the segments intersected by $\ell$ in left-to-right order.

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Store the segments intersected by $\ell$ in left-to-right order. Also, maintain the new convex hull.

## Second Approach: Halfplane Intersection

Theorem. The intersection of two convex polygonal regions can be computed in linear time.

# Second Approach: Halfplane Intersection 

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Corollary. The intersection of $n$ half planes can be computed in $O(n \log n)$ time.

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Corollary. The intersection of $n$ half planes can be computed in $O(n \log n)$ time.

Can we do better?

## A Small Trick: Make Solution Unique


$\cap H$ bounded.


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- Add two bounding halfplanes $m_{1}$ and $m_{2}$


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## A Small Trick: Make Solution Unique



- Add two bounding halfplanes $m_{1}$ and $m_{2}$

$$
m_{1}=\left\{\begin{array}{ll}
x \leq M & \text { if } c_{x}>0, \\
x \geq M & \text { otherwise }
\end{array} \text { for some sufficiently large } M\right.
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& m_{2}= \begin{cases}y \leq M & \text { if } c_{y}>0 \\
y \geq M & \text { otherwise }\end{cases}
\end{aligned}
$$

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$$
m_{2}= \begin{cases}y \leq M & \text { if } c_{y}>0 \\ y \geq M & \text { otherwise }\end{cases}
$$

Idea: $M$ based on obj.fct. $c$. see $\S 4.5$ of CG: A\&A for more on unbounded LPs.

## A Small Trick: Make Solution Unique



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y \leq M & \text { if } c_{y}>0, & \text { Idea: } M \text { based on obj.fct. } c . \\
y \geq 4.5 \text { of CG: A\&A for more } \\
y & \text { otherwise. } & \text { on unbounded LPs. }
\end{array}\right.
\end{aligned}
$$

- Take the lexicographically largest solution.


## A Small Trick: Make Solution Unique



- Add two bounding halfplanes $m_{1}$ and $m_{2}$

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## A Small Trick: Make Solution Unique


$\cap H$ bounded.


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& \text { see } \S 4.5 \text { of CG: A\&A for more } \\
& \text { on unbounded LPs. }
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$$

- Take the lexicographically largest solution.
$\Rightarrow$ Set of solutions is either empty or a uniquely defined pt.


## Incremental Approach

Idea: Don't compute $\cap H$, but just one (optimal) point!

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2DBoundedLP $\left(H, c, m_{1}, m_{2}\right)$

$$
\begin{aligned}
& H_{0}=\left\{m_{1}, m_{2}\right\} \\
& v_{0} \leftarrow \text { corner of } m_{1} \cap m_{2}
\end{aligned}
$$

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& v_{0} \leftarrow \text { corner of } m_{1} \cap m_{2} \\
& \text { for } i \leftarrow 1 \text { to } n \text { do } \\
& \quad \text { if } v_{i-1} \in h_{i} \text { then }
\end{aligned}
$$

## Incremental Approach

Idea: Don't compute $\cap H$, but just one (optimal) point!
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```
H0}={\mp@subsup{m}{1}{},\mp@subsup{m}{2}{}
vo}\leftarrow\mathrm{ corner of m
for }i\leftarrow1\mathrm{ to }n\mathrm{ do
        if }\mp@subsup{v}{i-1}{}\in\mp@subsup{h}{i}{}\mathrm{ then
        vi}
        else
                vi}
    Hi}=\mp@subsup{H}{i-1}{}\cup{\mp@subsup{h}{i}{}
```

return $v_{n}$

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```
\(H_{0}=\left\{m_{1}, m_{2}\right\}\)
\(v_{0} \leftarrow\) corner of \(m_{1} \cap m_{2}\)
for \(i \leftarrow 1\) to \(n\) do
        if \(v_{i-1} \in h_{i}\) then
        \(v_{i} \leftarrow v_{i-1}\)
        else
                \(v_{i} \leftarrow 1\) DBoundedLP \(\left(\pi_{\partial h_{i}}\left(H_{i-1}\right), \pi_{\partial h_{i}}(c)\right)\)
    \(H_{i}=H_{i-1} \cup\left\{h_{i}\right\}\)
return \(v_{n}\)
```


## Incremental Approach

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\(H_{0}=\left\{m_{1}, m_{2}\right\}\)
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for \(i \leftarrow 1\) to \(n\) do
        if \(v_{i-1} \in h_{i}\) then
        \(v_{i} \leftarrow v_{i-1}\)
        else
                \(v_{i} \leftarrow\) 1DBoundedLP \(\left(\pi_{\partial h_{i}}\left(H_{i-1}\right), \pi_{\partial h_{i}}(c)\right)\)
                if \(v_{i}=\) nil then
            \(L\) return nil
    \(H_{i}=H_{i-1} \cup\left\{h_{i}\right\}\)
```

return $v_{n}$

## Incremental Approach

Idea: Don't compute $\cap H$, but just one (optimal) point!
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```

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                if \(v_{i}=\) nil then
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Proof technique: $\quad=$ probability that the optimal solution changes when $h_{i}$ is removed from $H_{i}$.

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## $\rightarrow$ CG: A \& A §2

Use sweep-line alg. for map overlay (line-segment intersections) !
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## $\rightarrow$ CG: A \& A §2

Use sweep-line alg. for map overlay (line-segment intersections) ! Running time $T_{\mathrm{MO}}(n)=O((n+I) \log n)$,


Running time $T_{\mathrm{IH}}(n)=2 T_{\mathrm{IH}}(n / 2)+T_{\mathrm{ICR}}(n)$

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& \leq 2 T_{\mathrm{IH}}(n / 2)+O(n \log n) \\
& \in
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As this is more general, it is unsurprisingly worse ... * $\rightsquigarrow$ Better to use specialized algorithm for intersecting convex regions/polygons

[^1]
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