

Limits of Computation + Course Recap

ORF 363/COS 323

Instructor: Amir Ali Ahmadi

Reminder: NP-hard and NP-complete problems

Definition.

- A decision problem is said to be **NP-hard** if every problem in NP reduces to it via a polynomial-time reduction.
(roughly means “harder than all problems in NP.”)

Definition.

- A decision problem is said to be **NP-complete** if
 - (i) It is NP-hard
 - (ii) It is in NP.
- (roughly means “the hardest problems in NP.”)

Remarks.

- NP-hardness is shown by a reduction from a problem that’s already known to be NP-hard.
- Membership in NP is shown by presenting an easily checkable certificate of the YES answer.
- NP-hard problems may not be in NP (or may not be known to be in NP as is often the case.)

The complexity class NP

NP

OLCENIR

- ADDITION
- MULTIPLICATION
- LINEQ
- LP
- MAXFLOW
- MINCUT
- MATRIXPOS
- SHORTEST PATH
- SDP_ϵ
- PRIMES
- ZEROSUMNASH
- PENONPAPER,...

- TSP
- MAXCUT
- STABLE SET
- SAT
- 3SAT
- PARTITION
- KNAPSACK
- IP
- COLORING
- VERTEXCOVER
- 3DMATCHING
- SUDOKU,...

$\in P$

NP-complete

Reductions

- A reduction from a decision problem A to a decision problem B is
 - a “general recipe” (aka an algorithm) for taking **any instance of A** and explicitly producing an instance of B, such that
 - the answer to the instance of A is YES if and only if the answer to the produced instance of B is YES.

- This enables us to answer A by answering B.

- Using reductions for showing NP-hardness:

- If A is known to be hard, then B must also be hard.

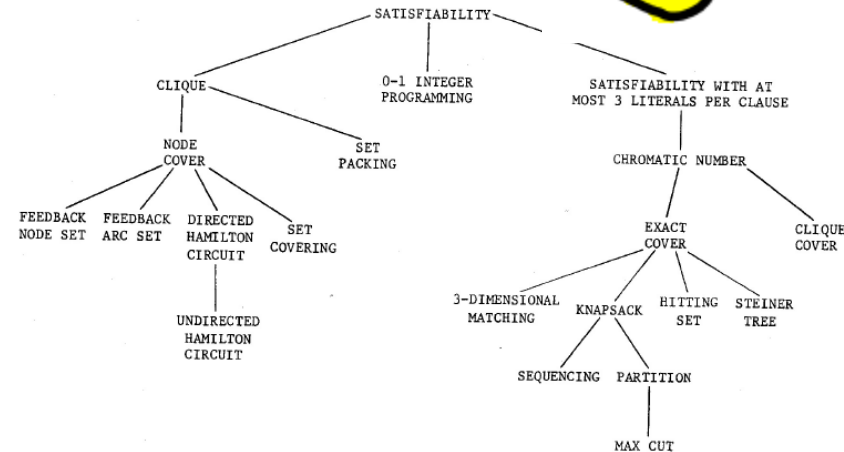
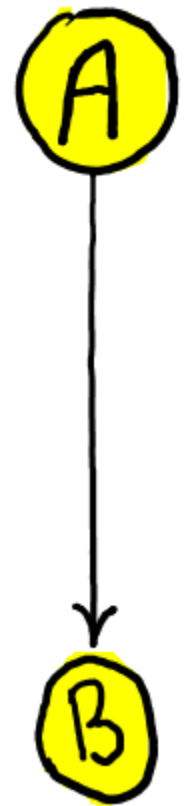


FIGURE 1 - Complete Problems

P versus NP

- All NP-complete problems reduce to each other!
- If you solve one in polynomial time, you solve ALL in polynomial time!



- Assuming $P \neq NP$, no NP-complete problem can be solved in polynomial time.
- This shows **limits of efficient computation (under a complexity theoretic assumption)**
- **Today:** limits of computation in general (and under no assumptions)

Matrix mortality

Consider a collection of m $n \times n$ matrices $\{A_1, \dots, A_m\}$.

We say the collection is **mortal** if there is a finite product out of the matrices (possibly allowing repetition) that gives the zero matrix.

Example 1:

$A_1 =$

$$\begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$$

$A_2 =$

$$\begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$$

```
>> A1*A2
```

```
ans =
```

$$\begin{pmatrix} 0 & 0 \\ -1 & 0 \end{pmatrix}$$

```
>> A1*A2*A1*A2
```

```
ans =
```

$$\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

Example from [W11].

Mortal.

Matrix mortality

Consider a collection of m $n \times n$ matrices $\{A_1, \dots, A_m\}$.

We say the collection is **mortal** if there is a finite product out of the matrices (possibly allowing repetition) that gives the zero matrix.

Example 2:

$A_1 =$	$A_2 =$	$A_3 =$
$\begin{pmatrix} 1 & -2 \\ 3 & 0 \end{pmatrix}$	$\begin{pmatrix} 0 & -1 \\ -1 & 0 \end{pmatrix}$	$\begin{pmatrix} 1 & 2 \\ 0 & -1 \end{pmatrix}$

Not mortal. (How to prove that?)

- In this case, can just observe that all three matrices have nonzero determinant.
- Determinant of product = product of determinants.

But what if we aren't so lucky?

```
>> A1*A2*A3
ans =
     2     5
     0     3

>> A1*A2*A3*A1*A3
ans =
    17    38
     9    18

>> A2*A2*A3*A1*A3
ans =
     7    16
    -3    -6

>> A2*A2*A1*A3
ans =
     1     4
     3     6

>> ...
```

Matrix mortality

■ MATRIX MORTALITY

- **Input:** A set of m $n \times n$ matrices with integer entries.
- **Question:** Is there a finite product that equals zero?

Thm. MATRIX MORTALITY is **undecidable** already when

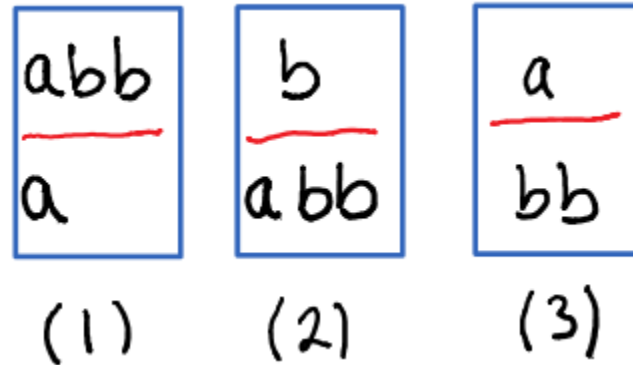
- $n = 3, m = 7,$

or

- $n = 21, m = 2.$

- This means that **there is no finite time algorithm** that can take as input two 21x21 matrices (or seven 3x3 matrices) and always give the correct yes/no answer to the question whether they are mortal.
- This is a definite statement.
(It doesn't depend on complexity assumptions, like P vs. NP or anything like that.)
 - How in the world would someone prove something like this?
 - By a **reduction** from another undecidable problem!

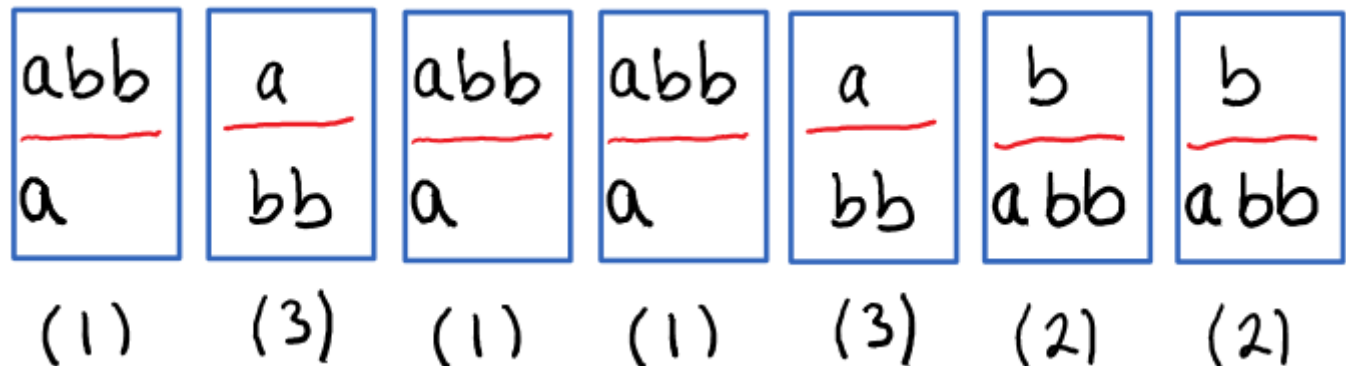
The Post Correspondence Problem (PCP)



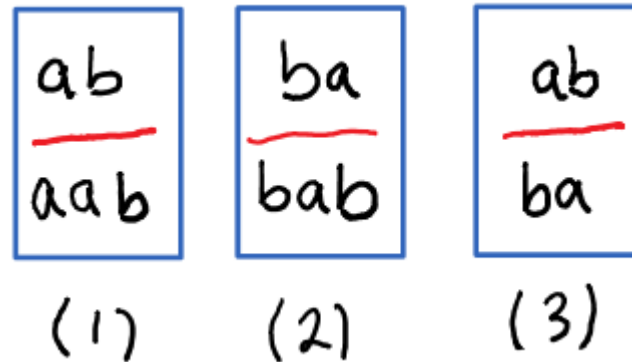
Emil Post
(1897-1954)

Given a set of dominos such as the ones above,
can you put them next to each other (repetitions allowed) in such a
way that the top row reads the same as the bottom row?

Answer to this instance is **YES**:



The Post Correspondence Problem (PCP)



Emil Post
(1897-1954)

What about this instance?

Answer is **NO**. Why?

There is a length mismatch, unless we only use (3), which is not good enough.

But what if we aren't so lucky?

The Post Correspondence Problem (PCP)

■ PCP

- **Input:** A finite set of m domino types with letters a and b written on them.
- **Question:** Can you put them next to each other (repetition allowed) to get the same word in the top and bottom row?



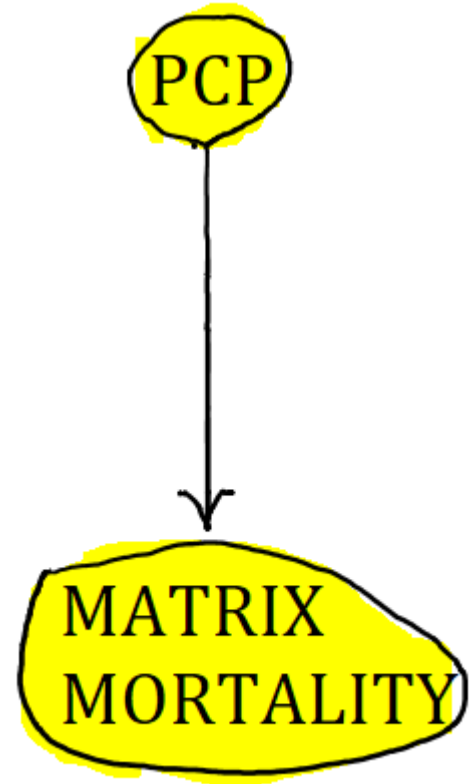
Emil Post
(1897-1954)

Thm. PCP is **undecidable** already when $m = 7$.

- Again, we are **ruling out any finite time algorithm**.
- PCP is decidable for $m = 2$.
- Status unknown for $2 < m < 7$.

Reductions

- There is a rather simple reduction from PCP to MATRIX MORTALITY; see, e.g., [Wo11].
- This shows that if we could solve MATRIX MORTALITY in finite time, then we could solve PCP in finite time.
- It's impossible to solve PCP in finite time (because of another reduction!)
- Hence, it's impossible to solve MATRIX MORTALITY in finite time.
- Note that these reductions only need to be finite in length (not polynomial in length like before).



Integer roots of polynomial equations

- Can you give me three positive integers x, y, z such that

$$x^2 + y^2 = z^2?$$

- Sure:

(3, 4, 5)	(5, 12, 13)	(8, 15, 17)	(7, 24, 25)
(20, 21, 29)	(12, 35, 37)	(9, 40, 41)	(28, 45, 53)

And there are infinitely many more...

- How about $x^3 + y^3 = z^3?$

- How about $x^4 + y^4 = z^4?$

- How about $x^5 + y^5 = z^5?$

Fermat's last theorem tells us the answer is NO to all these instances.

Integer roots to polynomial equations

What about integer solutions to $x^3 + y^3 + z^3 = 29$?

YES: (3,1,1)

What about $x^3 + y^3 + z^3 = 30$?

Looped in MATLAB over all $|x, y, z|$ less than 10 million $\rightarrow$ no solution!

But the answer is YES!! $(-283059965, -2218888517, 2220422932)$

What about $x^3 + y^3 + z^3 = 33$?

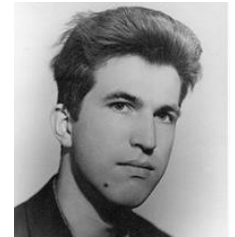
No one knows!

Integer roots of polynomial equations

■ POLY INT

- **Input:** A polynomial p in n variables and of degree d .
- **Question:** Does it have an integer root?

- **Hilbert's 10th problem (1900):** Is there an algorithm for POLY INT?
- **Matiyasevich (1970)** – building on earlier work by Davis, Putnam, and Robinson:
No! The problem is undecidable.
- It's undecidable even in fixed degree and dimension (e.g., $d = 4, n = 58$).



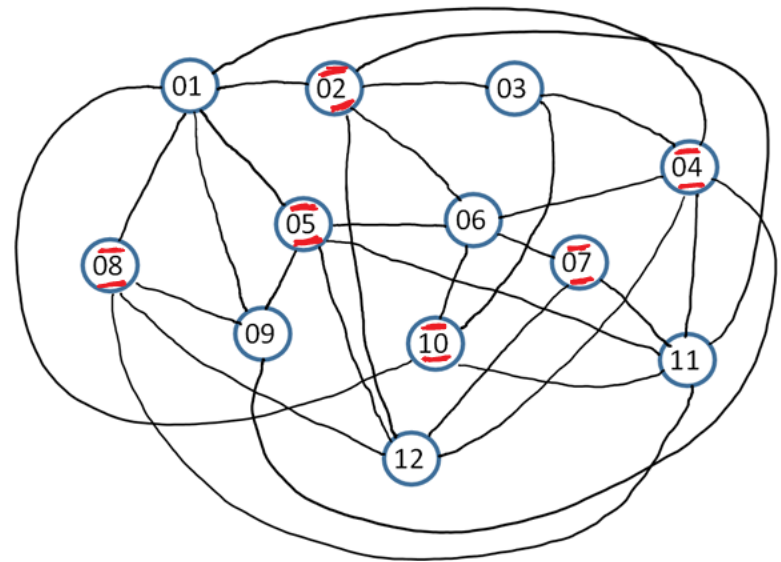
From
Logicomix

Real/rational roots of polynomial equations

- If instead of integer roots, we were testing existence of **real roots**, then the problem would become decidable.
 - Such finite-time algorithms were developed in the past century (Tarski–Seidenberg)
- If instead we were asking for existence of **rational roots**,
 - We currently don't know if it's decidable!
- Nevertheless, both problems are **NP-hard**. For example for
 - A set of equations of degree 2
 - A single equation of degree 4.
 - Proof on the next slide.

A simple reduction

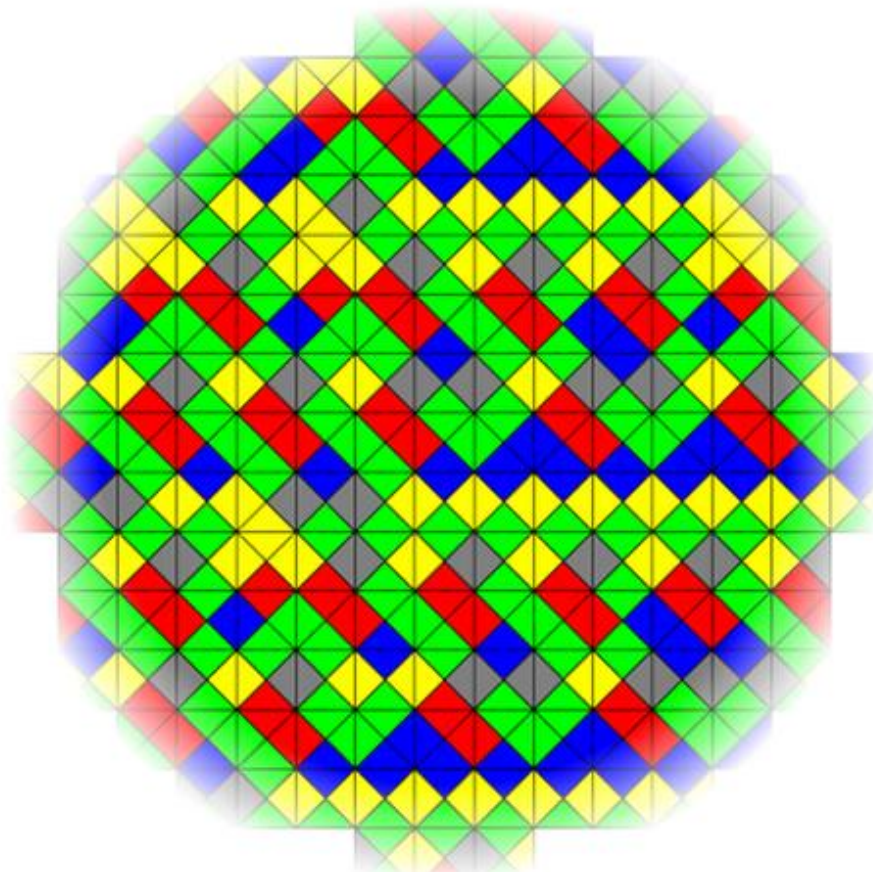
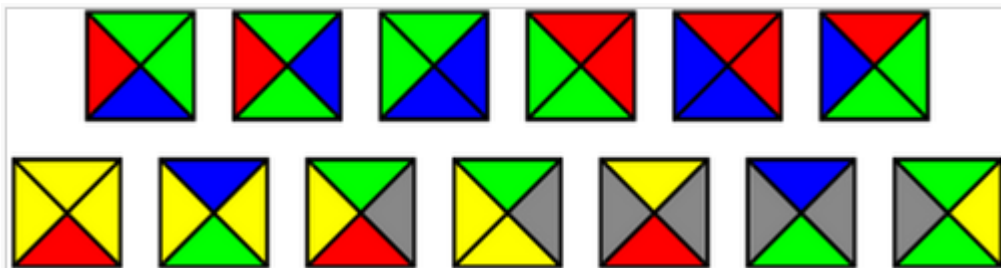
- We give a simple reduction from STABLE SET to show that testing existence of a real (or rational or integer) solution to a set of quadratic equations is NP-hard.
- Contrast this to the case of linear equations which is in P.



$$\begin{array}{ccc}
 \exists x \text{ s.t.} & & \exists x, z \text{ s.t.} \\
 \exists \text{ stable set of size } k & \Leftrightarrow & \left[\begin{array}{l} x_1 + \dots + x_n = k \\ x_i + x_j \leq 1 \quad i, j \in E \\ x_i \in \{0, 1\} \end{array} \right] \Leftrightarrow \left[\begin{array}{l} (x_1 + \dots + x_n - k)^2 = 0 \\ 1 - x_i - x_j = z_{ij}^2 \quad i, j \in E \\ x_i(1 - x_i) = 0 \quad i = 1, \dots, n \end{array} \right]
 \end{array}$$

Tiling the plane

- Given a finite collection of tile types, can you tile the 2-dimensional plane such that the colors on all tile borders match.
- Cannot rotate or flip the tiles.
- The answer is YES, for the instance presented.
- But in general, the problem is undecidable.



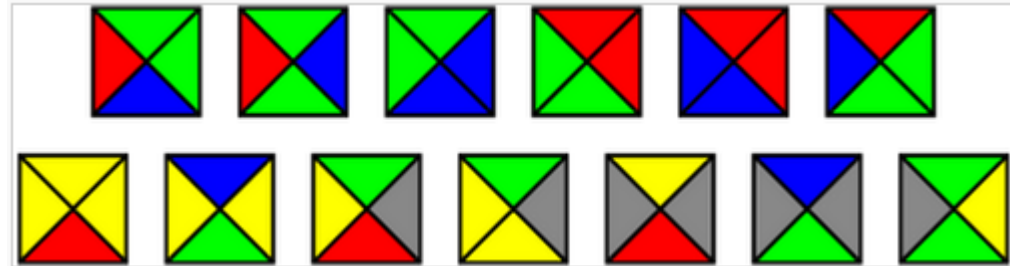
All undecidability results are proven via reductions

$$\begin{array}{|c|} \hline abb \\ \hline a \\ \hline \end{array} \quad \begin{array}{|c|} \hline b \\ \hline abb \\ \hline \end{array} \quad \begin{array}{|c|} \hline a \\ \hline bb \\ \hline \end{array}$$

(1) (2) (3)

$$A1 = \begin{array}{cc} 1 & -2 \\ 3 & 0 \end{array} \quad A2 = \begin{array}{cc} 0 & -1 \\ -1 & 0 \end{array} \quad A3 = \begin{array}{cc} 1 & 2 \\ 0 & -1 \end{array}$$

$$x^3 + y^3 + z^3 = 33?$$



But what about the first undecidable problem?

The halting problem

■ HALTING

■ **Input:** A file containing a computer program p and a file containing an input x to the computer program.

■ **Question:** Does p ever terminate (aka halt) when given input x ?

An instance of HALTING:

```
1  function gradient_descent(x)
2
3  %gradient descent with exact line search for minimizing a quadratic
4  %function.
5  Q=[8 0;0 17];
6  b=[136;154];
7  xvec=[];
8  while norm(Q*x-b,2)>10^-5
9      alpha=((Q*x-b)'*(Q*x-b))/((Q*x-b)'*Q*(Q*x-b));
10     x=x-alpha*(Q*x-b);
11     xvec=[xvec x];
12 end
```

→ Program p

$x = [3; 63];$

The halting problem

An instance of HALTING:

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10     x=x-alpha*(Q*x-b);
11     xvec=[xvec x];
12 end
```

→ Program p

$x = [3; 63];$

- Both the program p and the input x can be represented with a finite number of bits.
- Can there be a program --- call it **terminates(p,x)** --- that takes p and x as input and always outputs the correct yes/no answer to the question: does p halt on x ?
 - We'll show that the answer is no!
 - This will be a proof by contradiction.

The halting problem is undecidable

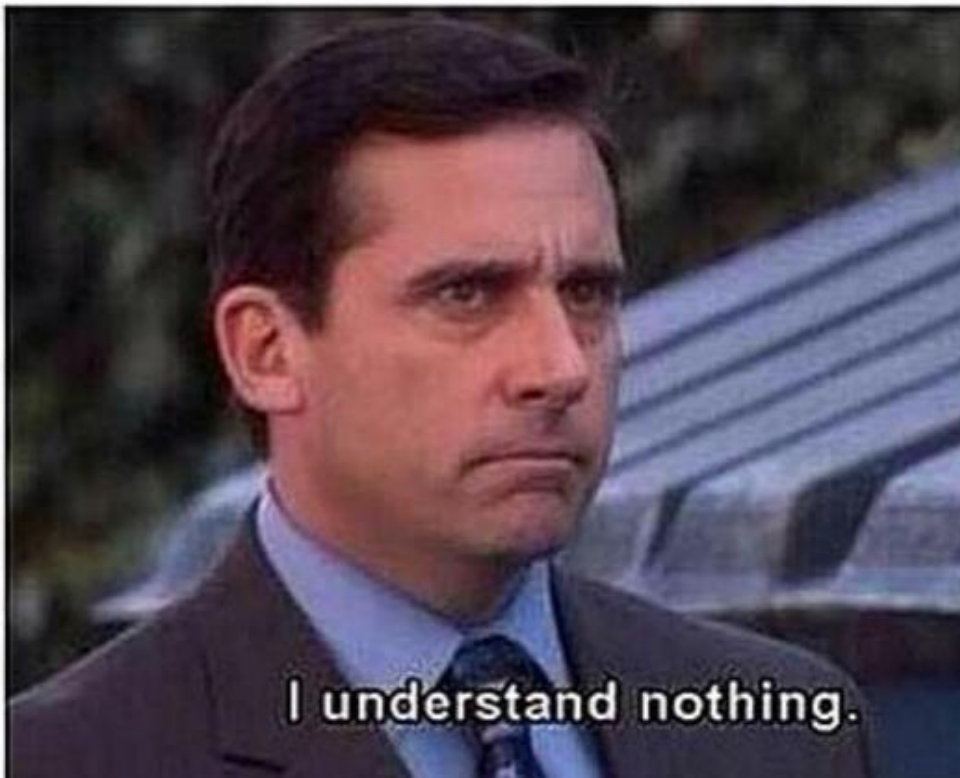
Proof.

- Suppose there was such a program `terminates(p,x)`.
- We'll use it to create a new program `paradox(z)`:

```
function paradox(z)
1: if terminates(z,z)==1 goto line 1.
```

- The input z to `paradox` is a computer program.
- As a subroutine, `paradox` asks `terminates` to check whether a given computer program z halts when given itself as input. (This is perfectly legal as any program is just a finite number of bits.)
- Note that `paradox` halts on z if and only if z does not halt when given itself as input.
 - What happens if we run `paradox(paradox)` ?!
 - If `paradox` halts on itself, then `paradox` doesn't halt on itself.
 - If `paradox` doesn't halt on itself, then `paradox` halts on itself.
 - This is a contradiction → `terminates` can't exist.

Typical 1st time reaction to the proof of the halting problem



The halting problem (1936)



**Alan Turing
(1912-1954)**

A simpler story to tell strangers at a bar...

(aka Russell's paradox)



The power of reductions (one last time)

A simple paradox/puzzle:



function `paradox(z)`
1: if `terminates(z,z)` == 1 goto line 1.

(lots of nontrivial mathematics,
including the formalization of the
notion of an “algorithm”)



A fundamental
algorithmic question:

▪POLY INT

- Input:** A polynomial p in n variables and degree d .
- Question:** Does it have an integer root?

A remarkable implication of this...

Take your favorite long-standing open problem in mathematics:

e.g.,

- Is there an odd perfect number? (an odd number whose proper divisors add up to itself?)
- Is every even integer >2 the sum of two primes? (the Goldbach conjecture)

In each case, you can explicitly write down a polynomial of degree 4 in 58 variables, such that if you could decide whether your polynomial has an integer root, you would have solved the open problem.

Proof.

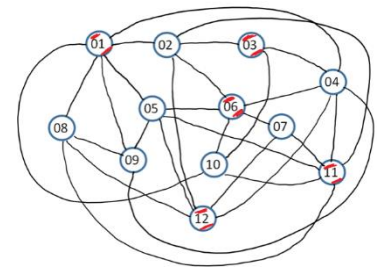
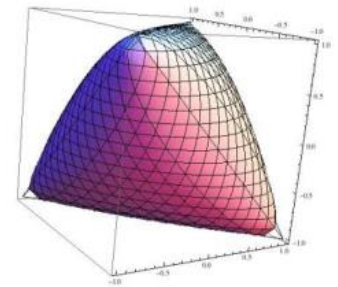
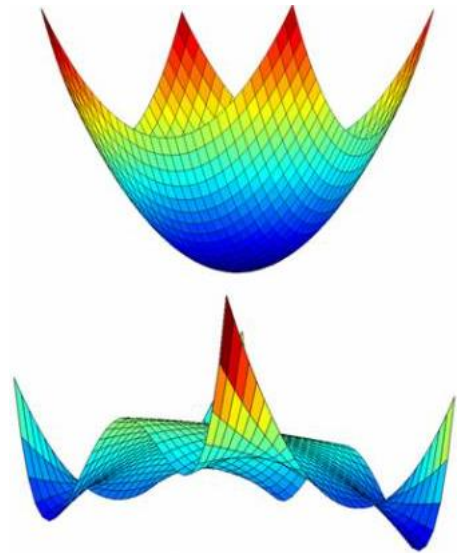
- 1) Write a code that looks for a counterexample.
- 2) Code does not halt if and only if the conjecture is true (one instance of the halting problem!)
- 3) Use the reduction to turn into an instance of POLY INT.

A look back at ORF 363/COS 323



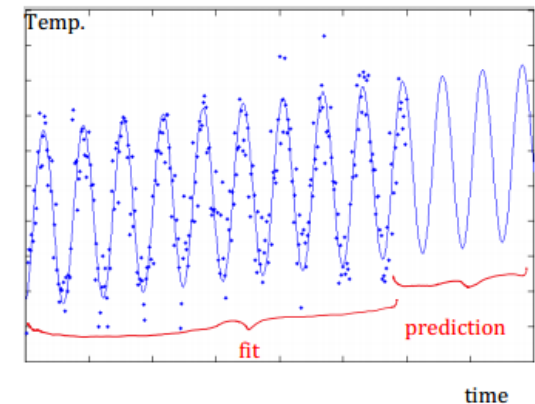
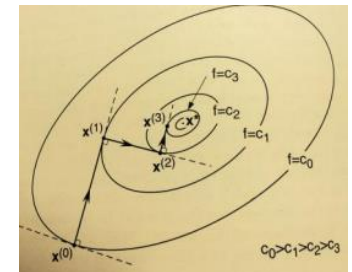
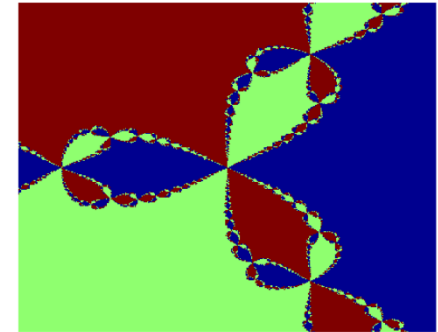
Topics we covered in optimization

- Optimality conditions for unconstrained optimization
- Convex analysis
 - Convex sets and functions
 - Optimality conditions for constrained convex problems
 - Convexity detection and convexity-preserving rules
- Modeling a problem as a convex program
 - Solving it in CVX
- Algorithms for convex unconstrained optimization
- Algorithms for constrained linear optimization
- Semidefinite programming
- Convex relaxations for non-convex and combinatorial optimization
- Theory of NP-completeness
- Undecidability



Topics we covered in numerical computing

- Least squares
 - Optimality conditions and normal equations
- Singular value decomposition
- Solving linear systems
- Conjugate gradient methods (optional for F20)
- Root finding
 - Bisection, the secant method
 - The Newton method
- Nonlinear least squares
 - The Gauss-Newton method
- Iterative descent algorithms
 - Convergence rates of gradient descent and Newton
 - Condition number
- Approximation and fitting

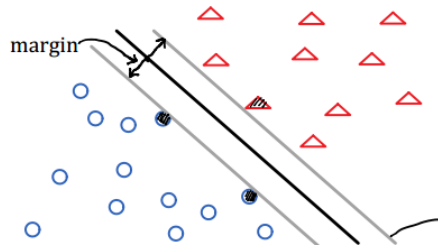


Applications of these tools are ubiquitous...

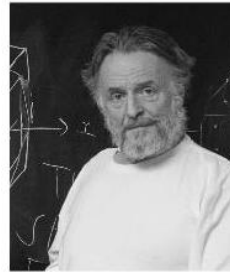
Hey man,
I'm tired of this homework for ORF 363. Let's go party tonight.
We can always ask for an extension.

-J

Spam



k=160



Original

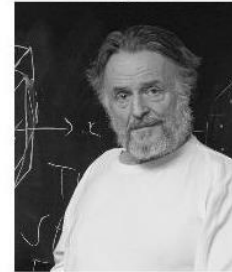


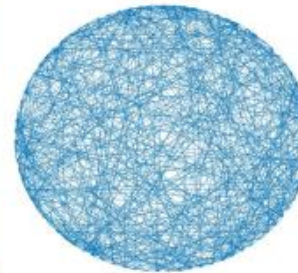
Image compression



Optimal facility location



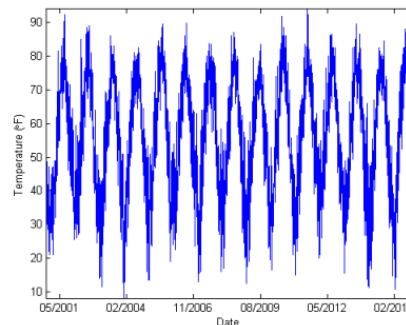
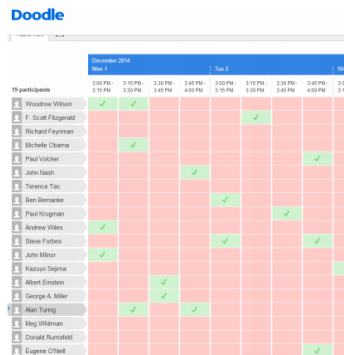
Hillary vs. Bernie



Event planning



Scheduling



The Earth's orbit

Optimal control

Minimum intensity radiation therapy

...

We met lots of mathematicians!



Who is who?

And on what topic did they feature in this class?

How to check if an optimization problem is easy?

- Check if it's convex!
- The functional form of convexity meant:
 - Objective a convex function (if you are minimizing)
 - Constraints: “Convex $\leq$ Concave”, “Affine $=0$ ”.
- If it is, then (most of the time) CVX can already solve it for you up to a reasonably large size.
- There are occasional exceptions:
- Nonconvex problems can be easy:
 - Singular value decomposition (best rank r approximation to a given matrix)
 - One can argue that there is “hidden convexity” (e.g., the dual is an SDP)
- Convex problems can be hard:
 - Optimizing over the set of nonnegative polynomials or copositive matrices
 - Not quite in functional form, but they can be made as such.
- Checking convexity may not be easy
- But the calculus of convex functions and convexity-preserving rules often suffice.

How to check if an optimization problem is easy (formally)?

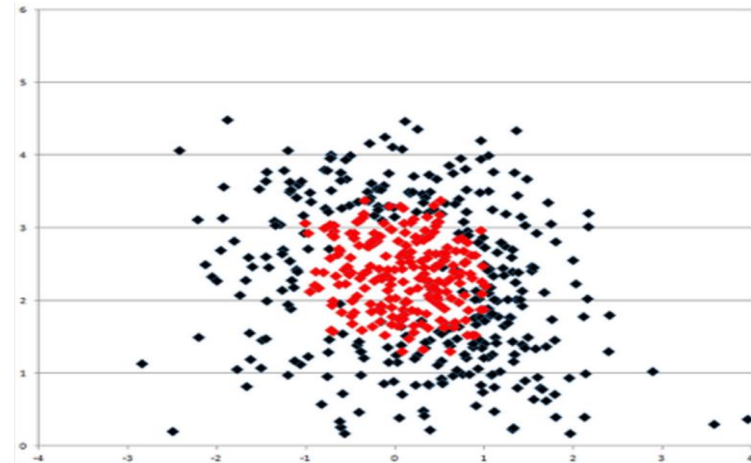
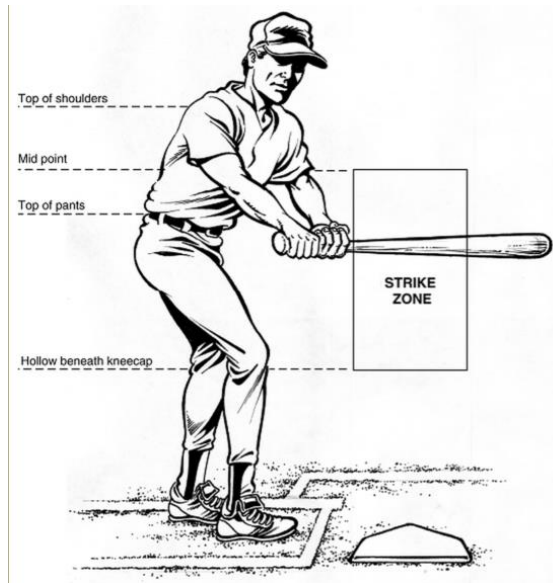
- Can you reduce it to a problem in P?
- If yes, then it's often easy
 - Unless the polynomial in the running time has high degree or large constants—often rare
 - Unless your input size is massive --- not so rare these days in the era of “big data” (we almost finished the course without using the term “big data”damn.)
- Can you show it's NP-hard?
- You must reduce a different NP-hard problem to it.
 - If you succeed, an exact efficient algorithm is out of the picture (unless $P=NP$)
- NP-hard problems still routinely solved in practice.
- Workarounds: heuristics, solving special cases exactly, convex relaxations.
- Convex optimization is often a powerful tool for approximating non-convex and NP-hard problems.
- We saw many examples in recent weeks; e.g., LP and SDP relaxations.

Slide from lecture 1: Course objectives

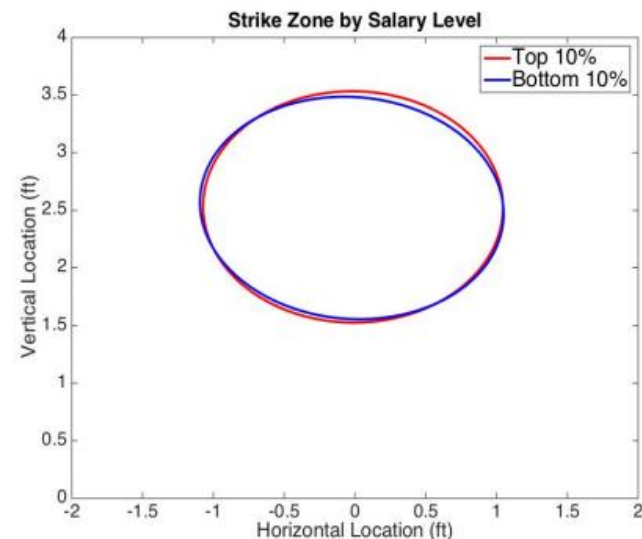
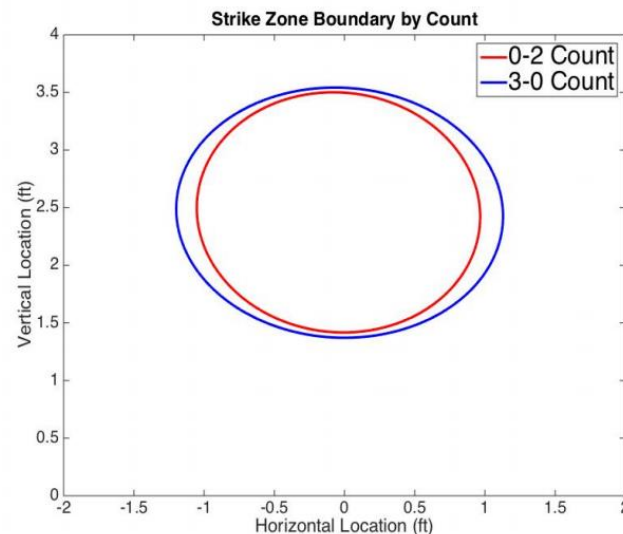
- The skills I hope you acquire:
 - Ability to view your own field through the lens of optimization and computation
 - To help you, we'll draw applications from operations research, statistics, economics, machine learning, engineering, ...
 - Learn about several topics in scientific computing
 - More mathematical maturity and ability for rigorous reasoning
 - There will be some proofs in lecture. Easier ones on homework.
 - Enhance your coding abilities (nothing too fancy, simple MATLAB)
 - There will be a MATLAB component on every homework and on the take-home final.
 - Ability to recognize hard and easy optimization problems
 - Ability to use optimization software
 - Understand the algorithms behind the software for some easier subclass of problems.

An example: Jacob Eisenberg's work

- The “real strike zone” in major league baseball!



Robust minimum-volume ellipsoids obtained from *semidefinite programming*



The final exam!

- Take-home. No collaboration allowed. Can only ask clarification questions as public questions on Piazza. Can use all lecture/review videos, my notes, precept notes, live-notes, psets/previous exam solutions, and reference books of the course. Can only use “Google” for problems with MATLAB/software (although even that should not be needed).
- To be given out on **Wednesday, December 9, 10 AM EST**.
- Will be **due Friday, December 11, 10 AM EST** (on Gradescope).
 - Must keep an electronic copy of your exam as a single PDF file.
- **The WTF extension formula:** if $w/t/f$ respectively denote the number of *additional* exams you have on Wed/Thu/Fri, then the number of additional hours you get to complete the exam equals:
$$\sum_{\{i=w,t,f\}} 24 \min\{i, 1\} + 5 \max\{i - 1, 0\}$$
- **Send $w/t/f$ to Grace** with course numbers and CC Shen: gylee@p, shenshen@p
- Don’t forget that pset 8 is due Thursday, December 3, at 1:30 PM EST.

What to study for the final?

- All the lecture notes.
- Psets 1-8, practice exams.
- If you need extra reading, the last page of the notes points you to certain sections of the book for additional reading.
- Be comfortable with MATLAB and CVX. Make sure your MATLAB/CVX are running.

Some good news

- Undecidability from today's lecture won't be on the final.
- Theory of NP-completeness won't be on the final (but it is on HW 8).
- Lecture 10 (conjugate gradients) and Lecture 12 (duality and robust LP) are optional and not on the final.
- Five practice final exams (with solutions) will be posted this week.
- The TAs and I will hold office hours during through reading period, and up to the day of the day of the exam. Regular schedule (see syllabus, or slides of lecture 1).
- In addition, we will have the following review sessions (they will be recorded):

Sobhan (pset 1&2) Monday Nov 30, 1:30-3:30 PM EST Xiaohe (pset 3&4) Tuesday Dec 1, 1:30-3:30 PM EST

Grace (pset 5&6) Wednesday Dec 2, 1:30-3:30 PM EST Abraar (pset 7&8) Thursday Dec 3, 1:30-3:30 PM EST

William (past finals) Friday Dec 4, 1:30-3:30 PM EST Brian (past finals) Monday Dec 7, 1:30-3:30 PM EST

Shen (**comprehensive review**) Monday Dec 7, 6-8 PM EST

AAA (**comprehensive review**) Tuesday Dec 8, 6-8 PM EST

We are aiming for a post-vaccine Pizza night in the spring (stay tuned!).



Last but not least...

- Thank you for staying with us until the end in this very unusual semester!
- I hope to meet you all in person as soon as this pandemic is over (we are almost there it seems!).
- Go make optimal decisions in your lives!
- And keep in touch!

AAA.

November 24, 2020

Notes & References

■Notes:

- Chapter 8 of [DPV08] mentions undecidability and the halting problem. Chapter 9 of [DPV08] is optional but a fun read.

■References:

- [Wo11] M.M. Wolf. Lecture notes on undecidability, 2011.
- [Po08] B. Poonen. Undecidability in number theory, *Notices of the American Mathematical Society*, 2008.
- [DPV08] S. Dasgupta, C. Papadimitriou, and U. Vazirani. Algorithms. McGraw Hill, 2008.