

Lecture 10: Applications of SDPs in combinatorial problems

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Learning goals:

1. Binary quadratic optimization
2. The maximum cut problem
3. The independent set problem

1 Binary quadratic optimization

Binary quadratic optimization is a classical combinatorial optimization problem. We consider a problem with quadratic cost function and decision variables taking values ± 1 , i.e., we aim to minimize an indefinite quadratic function over the vertices of n -dimensional hypercube. This is a problem of the form

$$\begin{aligned} \min_x \quad & x^\top Q x \\ \text{subject to} \quad & x_i \in \{-1, 1\}, i = 1, \dots, n, \end{aligned} \tag{1}$$

where $Q \in \mathbb{S}^n$ is given. The binary constraints can be modeled using quadratic constraints, i.e.,

$$x_i \in \{-1, 1\} \iff x_i^2 = 1.$$

These quadratic constraints define a finite set, but with an exponential number of elements. Many well-known problems are in the form of (1). We will mention the famous maximum cut problem and the stable set problem in this lecture.

The problem (1) is equivalent to

$$\begin{aligned} \min_x \quad & x^\top Q x \\ \text{subject to} \quad & x_i^2 = 1, i = 1, \dots, n. \end{aligned} \tag{2}$$

It is known that this problem is NP-hard. This is true even if the objective function is strictly convex, i.e., Q is positive definite, since $x_i^2 = 1$ and we can add a large constant $d(x_1^2 + \dots + x_n^2)$ to make Q positive definite.

1.1 Semidefinite relaxation

We denote the optimal value of (2) as p^* and an optimal solution as x^* such that $(x^*)^\top Q x^* = p^*$. Computing the exact solution for (2) is computationally hard. We are interested in computing accurate bounds on its optimal value. Upper bounds can be directly obtained from any feasible solutions: if $x_0 \in \mathbb{R}^n$ has binary values as ± 1 , it always holds that $p^* \leq x_0^\top Q x_0$ (but this bound may be very loose).

To prove lower bounds, we need to use some sort of relaxation, i.e. we consider a minimization over a larger region (or you may consider the dual problem formulation in Lecture 7). One naive method is to relax the

binary variables as $-1 \leq x_i \leq 1$, which naturally provides a lower bound. However, this bound is indeed often very loose.

Here, we introduce the following primal-dual pair of semidefinite programs to provide a lower bound:

$$\begin{aligned} \min_X \quad & \langle Q, X \rangle \\ \text{subject to} \quad & X_{ii} = 1, i = 1, \dots, n \\ & X \in \mathbb{S}_+^n, \end{aligned} \tag{3a}$$

$$\begin{aligned} \max_{\Lambda} \quad & \text{trace}(\Lambda) \\ \text{subject to} \quad & Q - \Lambda \succeq 0 \\ & \Lambda \text{ diagonal.} \end{aligned} \tag{3b}$$

Several comments are:

1. It is easy to see that both (3a) and (3b) are strictly feasible. Therefore, strong duality holds and the optimal values are the same. We denote it as p_{sdp}^* .
2. SDPs (3a) and (3b) have matrix variables in \mathbb{S}_+^n , while the variable in (2) is a vector $x \in \mathbb{R}^n$. So, after the relaxation, the dimension of the optimization variable has been lifted.
3. For every feasible x in (2), the matrix $X = xx^\top$ is also feasible to (3a) with the same cost value:

$$\langle Q, X \rangle = \langle Q, xx^\top \rangle = x^\top Qx.$$

Thus, solving (3a) returns a lower bound on $p^* \geq p_{\text{sdp}}^*$. Similarly, for very feasible solution $\Lambda = \text{diag}(\lambda_1, \dots, \lambda_n)$ in (3b), we have

$$x^\top Qx \geq x^\top \Lambda x = \sum_{i=1}^n \lambda_i x_i^2 = \text{trace}(\Lambda),$$

where we used the fact that $x_i^2 = 1$, thus solving (3b) gives a lower bound as well.

4. In certain cases, the bound p_{sdp}^* from (3a) and (3b) is *provably* good. Well-known examples include when $-Q$ is diagonally dominant or positive semidefinite, or has a bipartite structure (see [3, Page 31, Chapter 2.2.2]). In these cases, it has been shown that there is at most a small constant factor between p^* and p_{sdp}^* . In the case of max cut, $-Q$ is diagonally dominant.
5. If the solution to the primal SDP (3a) has rank one, then we have obtained the global solution, i.e., $p_{\text{sdp}}^* = p^*$. Indeed, any rank one matrix $X \succeq 0$ with $X_{ii} = 1$ must be of the form $X = xx^\top$ with $x_i \in \{-1, 1\}, i = 1, \dots, n$. If we add an additional constraint “rank(X) = 1” to (3a), the resulting rank-constrained SDP is equivalent to the original binary QP (2).
6. We can consider the matrix X in (3a) as a covariance matrix: suppose x is a random vector on the hypercube $\{-1, 1\}^n$ with mean $\mathbb{E}(x) = 0$, then its covariance matrix $\mathbb{E}(xx^\top)$ satisfies $X \succeq 0$ and $X_{ii} = 1, i = 1, \dots, n$. Furthermore, the cost in (3a) is just the expected cost

$$\mathbb{E}(x^\top Qx) = \mathbb{E}(\langle Q, xx^\top \rangle) = \langle Q, X \rangle.$$

Rounding: We know that the optimal value of (3a) and (3b) provides a lower bound. One natural question is how to generate a feasible solution to (2) that achieves a good cost value. Another question is whether we can quantify the quality of the bounds by (3a) and (3b).

Here, we describe a randomized rounding procedure introduced by Geomans and Williamson in the seminal work [5], which produces a binary vector x from the SDP solution $X \succeq 0$:

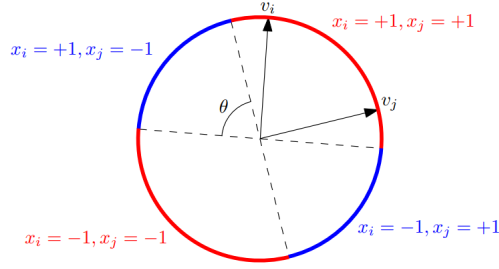


Figure 1: Computation of $\mathbb{E}(x_i x_j)$ for x defined in (4). Let $\theta = \arccos(\langle v_i, v_j \rangle)$ be the angle between v_i and v_j . The probability of having $x_i x_j = -1$ is $2\theta/2\pi$ and the probability of having $x_i x_j = +1$ is $(2\pi - 2\theta)/2\pi$. (Figure taken from [4, Lecture 8])

1. Factorize the solution $X = V^T V$ where

$$V = [v_1, v_2, \dots, v_n] \in \mathbb{R}^{r \times n},$$

where r is the rank of X . Since $X_{ij} = v_i^T v_j$, and $X_{ii} = 1$. The vectors $v_i, i = 1, \dots, n$ are on the unit sphere in \mathbb{R}^r .

2. Choose a uniformly distributed random hyperplane in \mathbb{R}^r , passing through the origin, and assign each variable x_i either $+1$ or -1 , depending which side of hyperplane the point v_i lies in.

By a simple geometric argument, we can quantify the expected value of the cost function.

Lemma 10.1. *Given an $X \succeq 0$, we let*

$$x_i = \text{sign}(\langle v_i, z \rangle), i = 1, \dots, n, \quad (4)$$

where $X = V^T V$ and z is a standard random Gaussian vector. Then, we have

$$\mathbb{E}(x_i x_j) = 1 - \frac{2}{\pi} \arccos(X_{ij}).$$

Proof. We note the angle between v_i and v_j is θ , i.e.

$$\cos \theta = \frac{\langle v_i, v_j \rangle}{\|v_i\| \|v_j\|} = \langle v_i, v_j \rangle,$$

where we applied the fact that $\|v_i\| = \|v_j\| = 1$. From a geometric viewpoint (see Figure 1), it is not difficult to see that

- the probability of $x_i x_j = -1$ is $\frac{\theta}{\pi}$;
- the probability of $x_i x_j = 1$ is $1 - \frac{\theta}{\pi}$.

Therefore, we have

$$\begin{aligned} \mathbb{E}(x_i x_j) &= -1 \times \frac{\theta}{\pi} + 1 \times \left(1 - \frac{\theta}{\pi}\right) \\ &= 1 - \frac{2\theta}{\pi} \\ &= 1 - \frac{2}{\pi} \arccos(X_{ij}). \end{aligned}$$

□

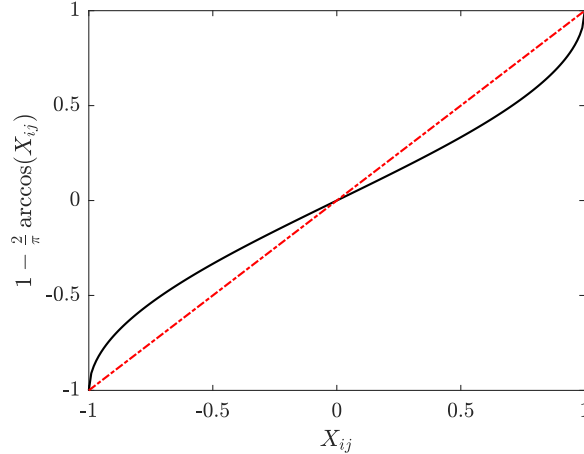


Figure 2: Plot of $\Sigma_{ij} = 1 - \frac{2}{\pi} \arccos(X_{ij})$.

Note that $\mathbb{E}(x_i x_j)$ and X_{ij} are actually close when $-1 < X_{ij} < 1$ (see Figure 2). Now, from the solution $X \in \mathbb{S}_+^n$ of (3a), we construct a random vector $x \in \{-1, 1\}^n$ in (4) that satisfies $\mathbb{E}(x) = 0$ with covariance $\Sigma = \mathbb{E}(xx^\top)$ given by

$$\Sigma_{ij} = 1 - \frac{2}{\pi} \arccos(X_{ij}). \quad (5)$$

1.2 The maximum cut problem

We consider the famous maximum cut problem: Given an undirected weighted graph $\mathcal{G}(\mathcal{V}, \mathcal{E})$ with vertex set \mathcal{V} and edge set $\mathcal{E} \subseteq \mathcal{V} \times \mathcal{V}$, and weights W , a cut is a partition of \mathcal{V} into two disjoint sets $\mathcal{S}, \bar{\mathcal{S}}$ where $\mathcal{S} \subset \mathcal{V}$ and $\bar{\mathcal{S}} = \mathcal{V} \setminus \mathcal{S}$.

The value of a cut is the total weights of the edges connecting elements in \mathcal{S} and elements in $\bar{\mathcal{S}}$:

$$\sum_{i \in \mathcal{S}, j \in \bar{\mathcal{S}}} w_{ij}.$$

The maximum cut problem is to find a cut with maximum value. We use a binary vector $x \in \{-1, +1\}^n$ (where $n = |\mathcal{V}|$) to denote a partition $\mathcal{S}, \bar{\mathcal{S}}$: $x_i = +1$ if $i \in \mathcal{S}$, otherwise $x_i = -1$. Then the value of a cut is

$$\frac{1}{2} \sum_{i, j \in \mathcal{V}} w_{ij} \frac{(x_i - x_j)^2}{4} = \frac{1}{2} \sum_{i, j \in \mathcal{V}} w_{ij} \frac{x_i^2 + x_j^2 - 2x_i x_j}{4} = \frac{1}{4} \sum_{i, j \in \mathcal{V}} w_{ij} (1 - x_i x_j) := \frac{1}{4} x^\top L x,$$

where the matrix $L = [l_{ij}] \in \mathbb{S}^n$ is defined as

$$l_{ij} = \begin{cases} \sum_{j \neq i} w_{ij} & \text{if } i = j \\ -w_{ij} & \text{otherwise.} \end{cases} \quad (6)$$

Note that this matrix L is diagonally dominant since the diagonal element $l_{ii} \geq \sum_{j \neq i} |l_{ij}|$, $i = 1, \dots, n$.

The maximum cut problem can thus be written as

$$\begin{aligned} \max_x \quad & \frac{1}{4} x^\top L x \\ \text{subject to} \quad & x_i^2 = 1, i = 1, \dots, n, \end{aligned} \quad (7)$$

which is in the form of (2) with $Q = -L$. The SDP relaxation of (7) is

$$\begin{aligned} \max_x \quad & \frac{1}{4} \langle L, X \rangle \\ \text{subject to} \quad & X_{ii} = 1, i = 1, \dots, n, \\ & X \succeq 0. \end{aligned} \tag{8}$$

We have the famous result due to Geomans and Williamson [5].

Theorem 10.1 (Geomans-Williamson [5]). *Let v^* be the optimal value of the maximum cut problem (7) and let p_{sdp}^* be the optimal value of its SDP relaxation (8). Then*

$$\alpha \cdot p_{psd}^* \leq v^* \leq p_{sdp}^*,$$

where $\alpha = \min_{t \in [-1, 1]} \frac{1-f(t)}{1-t} \approx 0.878$ with $f(t) = 1 - \frac{2}{\pi} \arccos(t)$.

Proof. The part $v^* \leq p_{sdp}^*$ is directly from the relaxation. Given an optimal solution X of (8), we construct a random vector x as in (4). By definition, we have

$$v^* \geq \frac{1}{4} x^T L x \quad \Rightarrow \quad v^* \geq \mathbb{E} \left(\frac{1}{4} x^T L x \right) = \frac{1}{4} \langle L, \Sigma \rangle.$$

Then, we have

$$\langle L, \Sigma \rangle = \sum_{i,j} w_{ij} (1 - \Sigma_{ij}) = \sum_{i,j \in \mathcal{V}} w_{ij} (1 - f(X_{ij})) \geq \alpha \sum_{i,j \in \mathcal{V}} w_{ij} (1 - X_{ij}) = \alpha \langle L, X \rangle.$$

Therefore, we have proven

$$\alpha \cdot p_{psd}^* \leq v^* \leq p_{sdp}^*.$$

□

Remark 10.1. *In the maximum cut problem, the matrix $-Q = L$ is diagonally dominant; see (6). When the matrix $-Q$ is positive semidefinite or has a bipartite structure, the optimal value of the SDP relaxation (3a) has provably quality as well; see [3, Page 31, Chapter 2.2.2].* □

2 The independent set problem

We now look at another combinatorial problem: the independent set problem. Given an undirected graph $\mathcal{G}(\mathcal{V}, \mathcal{E})$ with $|\mathcal{V}| = n$.

- An independent set (or stable set) of \mathcal{G} is a subset $\mathcal{S} \subseteq \mathcal{V}$ such that no two vertices in \mathcal{S} are connected by an edge, i.e., $(i, j) \notin \mathcal{E}, \forall i, j \in \mathcal{S}$.
- The size of the largest stable set of a graph, denoted by $\alpha(\mathcal{G})$, is called the stability number of the graph.
- The problem of testing if $\alpha(\mathcal{G})$ is larger than a given integer k is NP-hard.
- The maximum stable set problem is to find the largest stable set in a graph.

The stable set problem can be formulated as

$$\begin{aligned} \max_{x \in \mathbb{R}^n} \quad & \sum_{i=1}^n x_i \\ \text{subject to} \quad & x_i \in \{0, 1\}, i = 1, \dots, n \\ & x_i x_j = 0, \quad \forall (i, j) \in \mathcal{E}. \end{aligned} \tag{9}$$

The stable set \mathcal{S} corresponds to the set of $x_i = 1$. The constraint $x_i x_j = 0$ ensures that \mathcal{S} is a stable set, and the objective function counts the cardinality of \mathcal{S} . The constraint $x_i \in \{0, 1\}$ can be modeled by $x_i^2 = x_i$.

2.1 Semidefinite relaxation

We now introduce a semidefinite relaxation for (9), which provides an upper bound

$$\begin{aligned} \vartheta(\mathcal{G}) := & \max_{x \in \mathbb{R}^n, X \in \mathcal{S}^n} \sum_{i=1}^n x_i \\ \text{subject to} & X_{ii} = x_i, i = 1, \dots, n \\ & X_{ij} = 0, \forall (i, j) \in \mathcal{E} \\ & \begin{bmatrix} 1 & x^\top \\ x & X \end{bmatrix} \succeq 0. \end{aligned} \tag{10}$$

This relaxation was first proposed by Lovász in [6]. It is easy to see that (10) provides an upper bound $p_{\text{sdp}}^* \geq \alpha(\mathcal{G})$.

Theorem 10.2. *Let $\alpha(\mathcal{G})$ be the optimal value of (9) and $\vartheta(\mathcal{G})$ be the optimal value of (10). Then, we have*

$$\alpha(\mathcal{G}) \leq \vartheta(\mathcal{G}).$$

Proof. This is observed from the fact that if x is feasible to (9), then the pair $x, X = xx^\top$ is feasible to (10) since

$$\begin{bmatrix} 1 & x^\top \\ x & X \end{bmatrix} = \begin{bmatrix} 1 \\ x \end{bmatrix} \begin{bmatrix} 1 \\ x \end{bmatrix}^\top \succeq 0.$$

□

Another question is to ask whether there is a constant $c > 0$ such that $c \cdot \vartheta(\mathcal{G}_n) \leq \alpha(\mathcal{G})$ for all graphs. Unfortunately, this is not true. The following result holds:

Theorem 10.3. *There exists a sequence of graphs \mathcal{G}_n such that*

$$\frac{\vartheta(\mathcal{G}_n)}{\alpha(\mathcal{G}_n)} \geq \frac{\sqrt{n}}{3 \log n} \rightarrow \infty, \text{ as } n \rightarrow \infty.$$

The proof appears in [2], which we will not discuss in this lecture. You can also refer to [4, Lecture 9] for a proof.

Remark 10.2. *There is another similar semidefinite relaxation for the stable set problem (9) as follows*

$$\begin{aligned} & \max_X \langle J, X \rangle \\ \text{subject to} & \text{trace}(X) = 1 \\ & X_{ij} = 0, (i, j) \in \mathcal{E}, \\ & X \succeq 0, \end{aligned} \tag{11}$$

where J is a matrix with all entries equal to one. It is not difficult to verify that (11) is a relaxation of (9). Indeed, we let η be a zero/one vector of length n where the i th element is 1 if and only if node i in S , and define

$$x = \frac{1}{\sqrt{|S|}} \eta, \quad X = xx^\top,$$

where $|S|$ denote the cardinality of set S . Then, we can verify that X is a feasible solution to (11), i.e.

$$\begin{aligned} X &= xx^\top \succeq 0, \\ X_{ij} &= \frac{1}{|S|} x_i x_j = 0, (i, j) \in \mathcal{E}, \\ \text{trace}(X) &= \text{trace}\left(\frac{1}{|S|} \eta \eta^\top\right) = \frac{1}{|S|} \text{trace}(\eta^\top \eta) = \frac{|S|}{|S|} = 1. \end{aligned}$$

Also, we have the same cost value

$$\langle J, X \rangle = \left\langle \mathbf{1}\mathbf{1}^\top, \frac{1}{|S|}\eta\eta^\top \right\rangle = \frac{1}{|S|}\text{trace}(\eta^\top\mathbf{1}\mathbf{1}^\top\eta) = \frac{1}{|S|}(\mathbf{1}^\top\eta)^2 = |S|.$$

Notes

The preparation of this lecture was based on [1, Lecture 11] and [4, Lectures 7-9]. Further reading for this lecture can refer to [3, Chapter 2].

References

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