

On the Computational Complexity of Linear Discrepancy

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University of Toronto

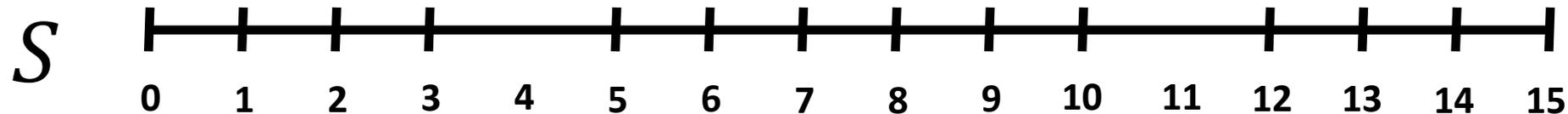
September 2020

[IN] An array A of n real numbers.

A	5	2	1	7
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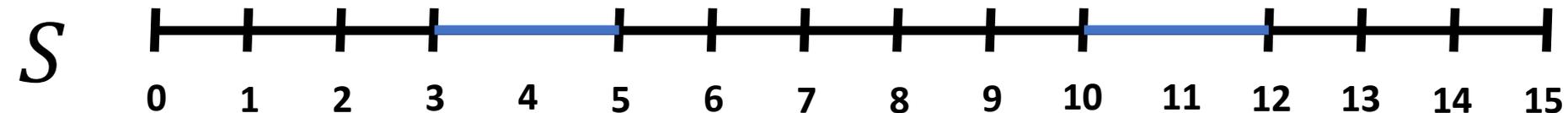
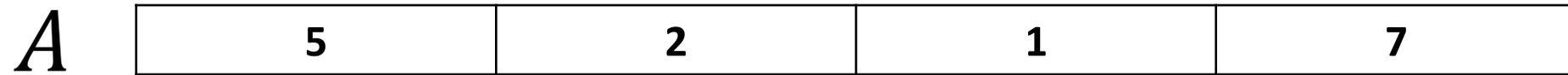
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[OUT] Let S be the array of subset sums of A arranged in increasing order.



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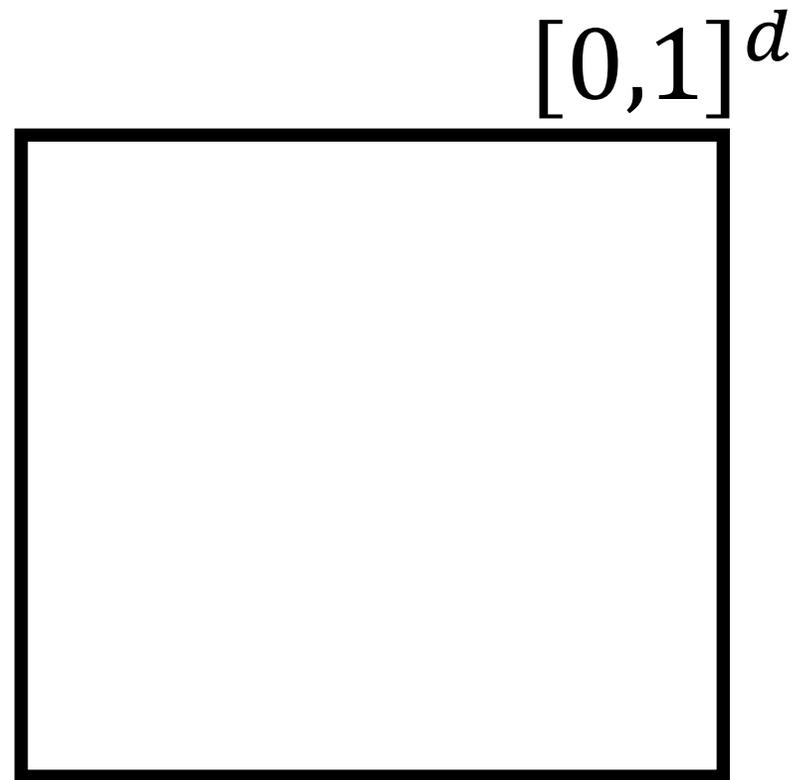
[OUT] Let S be the array of subset sums of A arranged in increasing order. Find the largest gap $[s_i, s_{i+1}]$ between consecutive terms in S .



Point Distributions

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[IN] All axis-aligned boxes in $[0,1]^d$, denoted \mathcal{R}_d , and Lebesgue measure λ_d on \mathbb{R}^d .

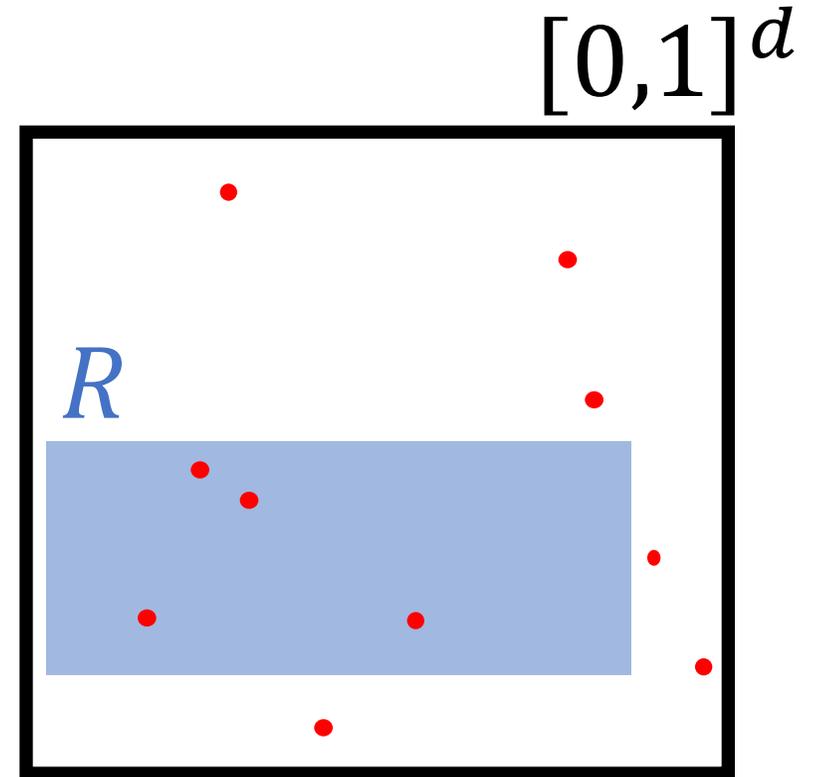


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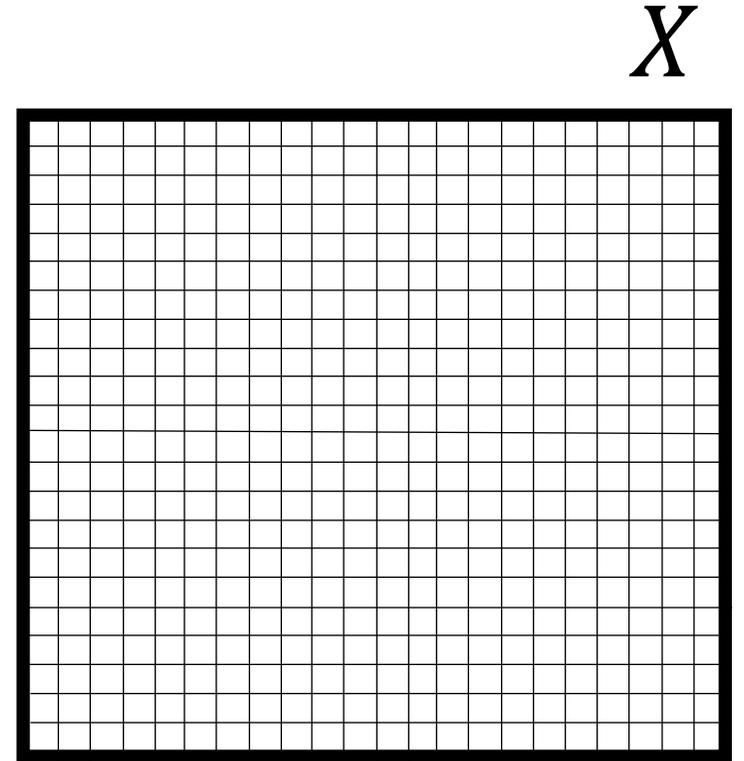
[OUT] Point set $P \in [0,1]^d$ which minimizes

$$\sup_{R \in \mathcal{R}_d} \left| |R \cap P| - n\lambda_d(R) \right|.$$



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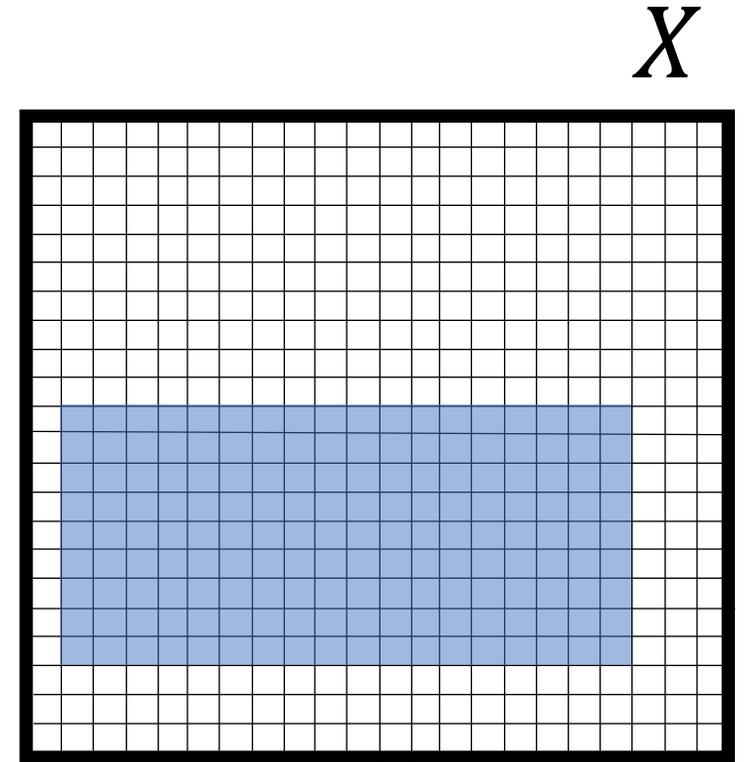
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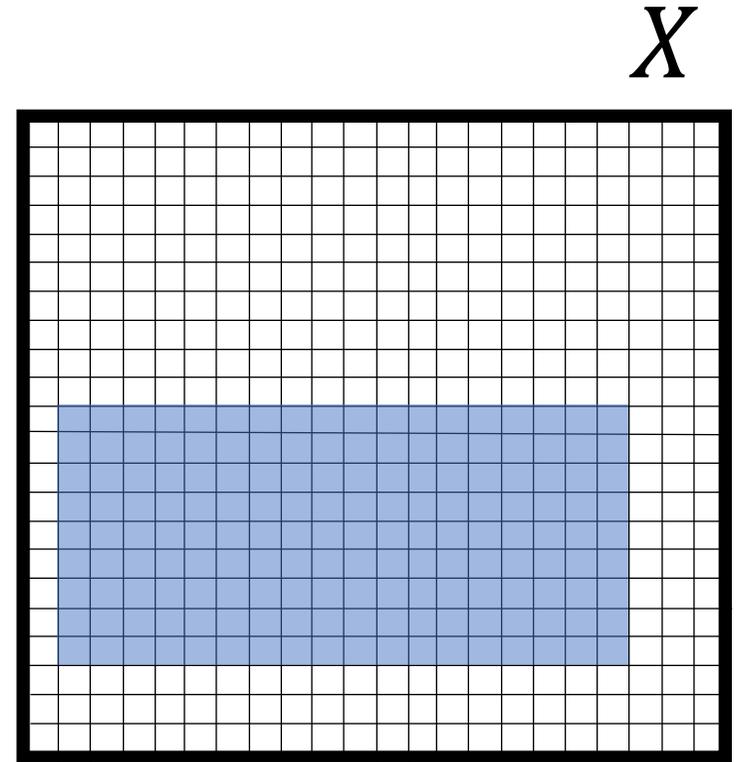


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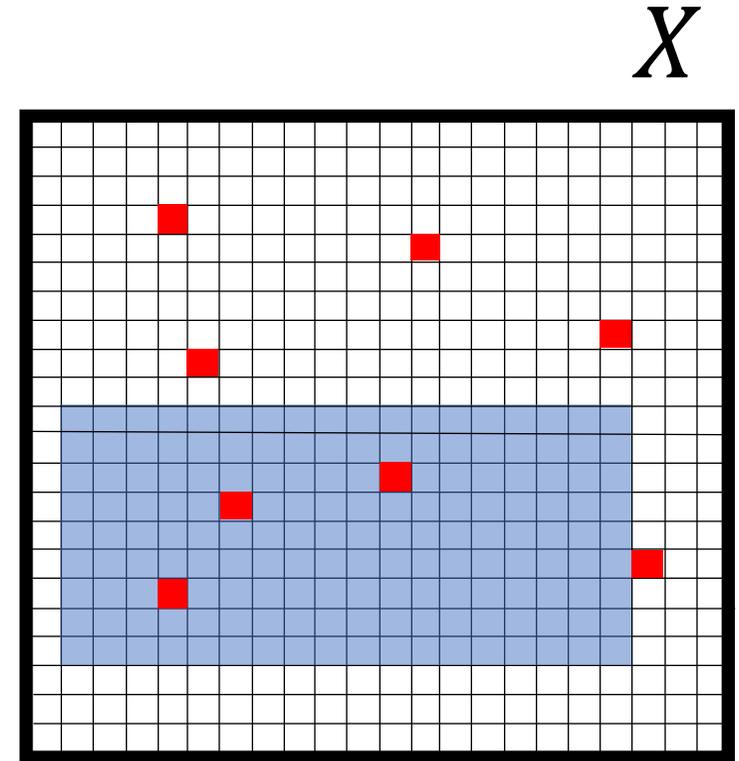
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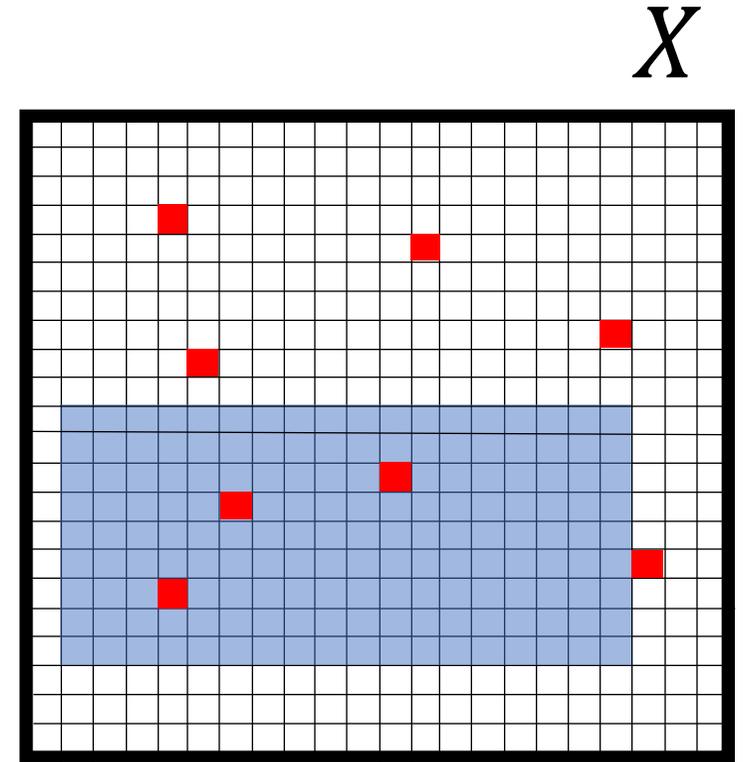
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$$\text{disc}(P) \leq 2 \|Aw - Ax\|_\infty$$



ILP

$$\max c^T w$$

$$Mw \leq b$$

$$w \in \{0,1\}^n$$

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Round w (approx. satisfy constraints)

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rounded
int solution - LP
solution

ILP (Relax-Solve-Round)

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Linear Discrepancy of matrix $M \in \mathbb{R}^{m \times n}$:

$$\mathit{lindisc}(M) = \max_{w \in [0,1]^n} \min_{x \in \{0,1\}^n} \|M(x - w)\|_\infty$$

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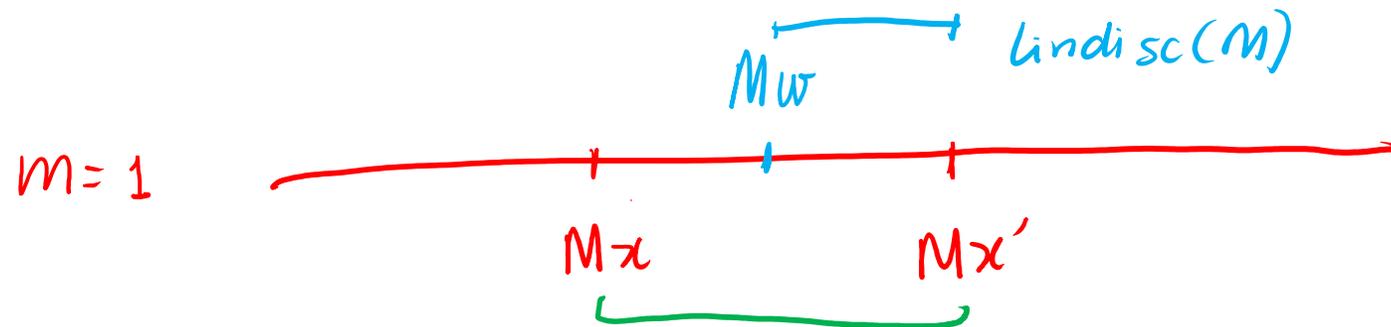
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Summary of results:

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- $M \in \mathbb{Z}^{d \times n}$ with entries of magnitude bounded by δ ; exact linear discrepancy in time

$$O\left(d(n\delta)^{d^2+d}\right)$$

- When $d = 1$, exact linear discrepancy can be computed in $O(n \log n)$.
- Linear discrepancy is **NP-Hard**
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$$lindisc(w, M) = \min_{x \in \{0,1\}^n} \|M(x - w)\|_\infty \geq_p \text{ Subset Sum}$$

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Lemma: Let $A = [a_1, \dots, a_n]$ with $a_i \geq a_{i+1}$. For any $k \leq n$, let $A_k = [a_1, \dots, a_k]$. Then

$$2lindisc(A_k) = \max(a_k, 2lindisc(A_{k-1}) - a_k).$$

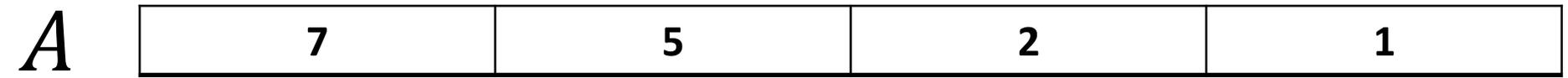
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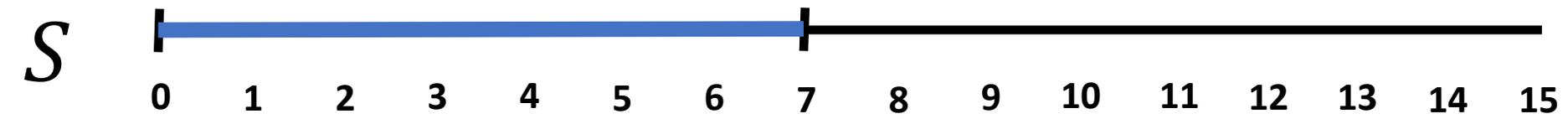


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$$k = 1 \quad 2lindisc(A_1) = 7$$

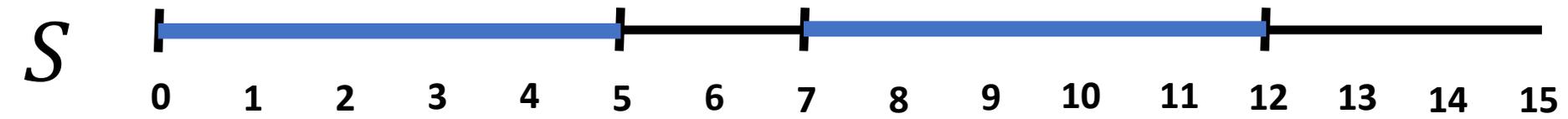


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$$k = 2 \quad 2lindisc(A_2) = 5$$

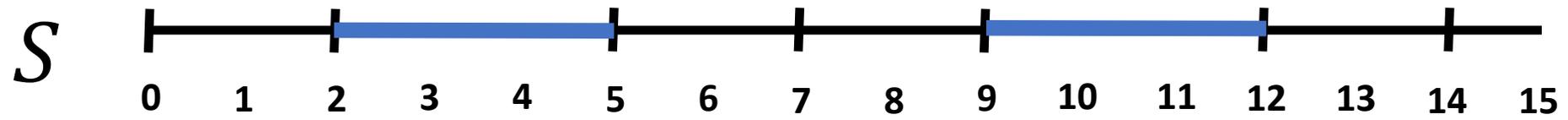


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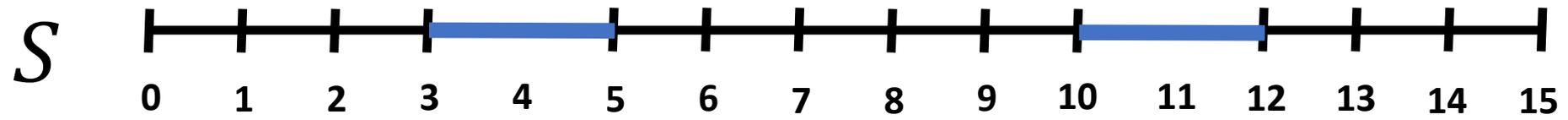


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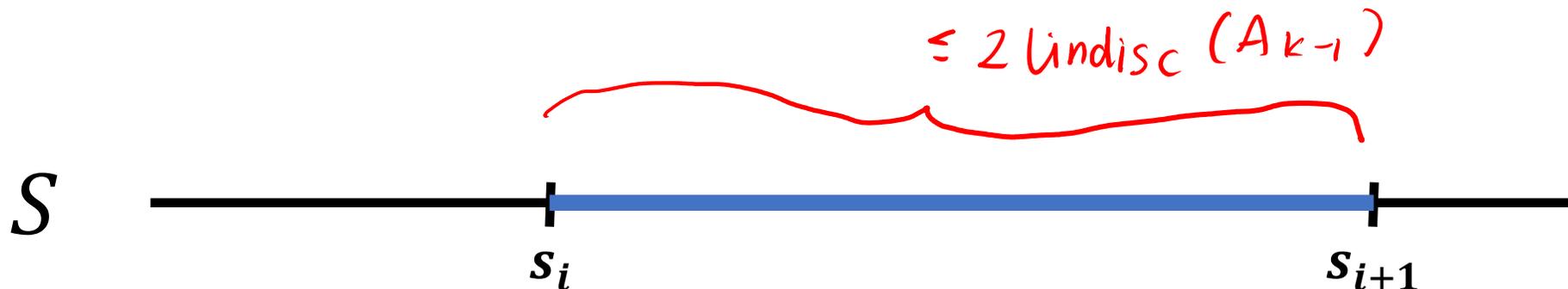


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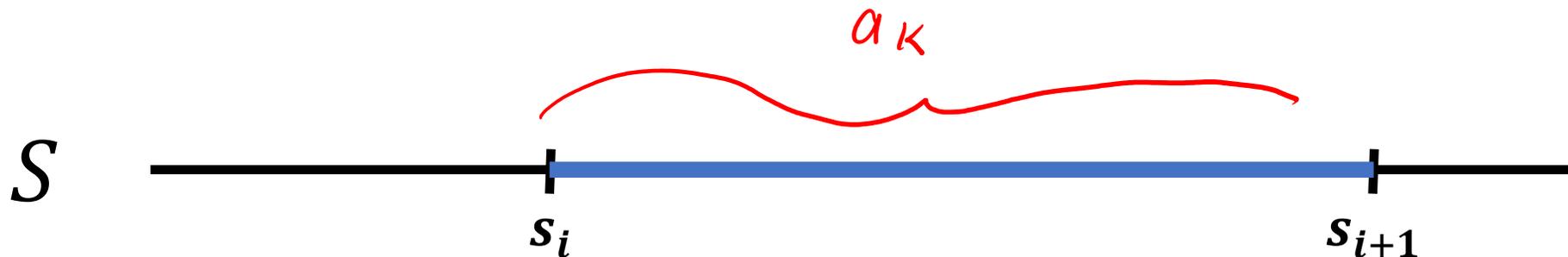


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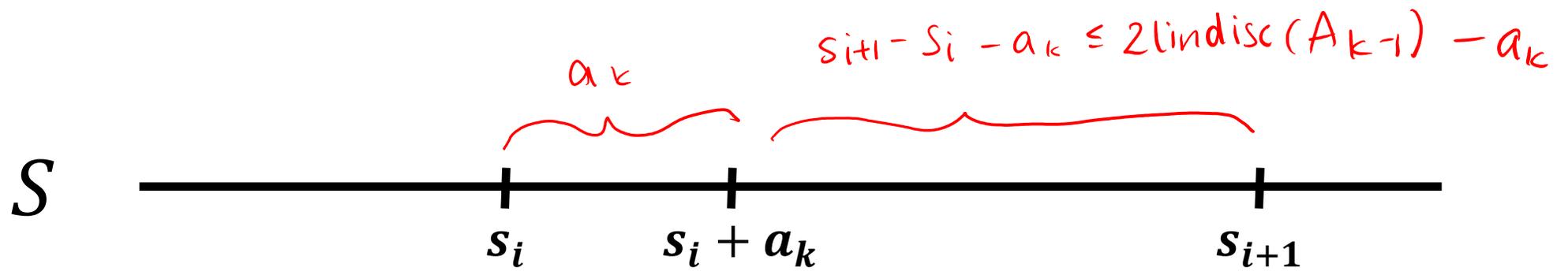


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Two cases: (i) $a_k \geq 2lindisc(A_{k-1}) - a_k$, or (ii) $a_k < 2lindisc(A_{k-1}) - a_k$.

Lemma: Let $A = [a_1, \dots, a_n]$ with $a_i \geq a_{i+1}$. For any $k \leq n$, let $A_k = [a_1, \dots, a_k]$. Then

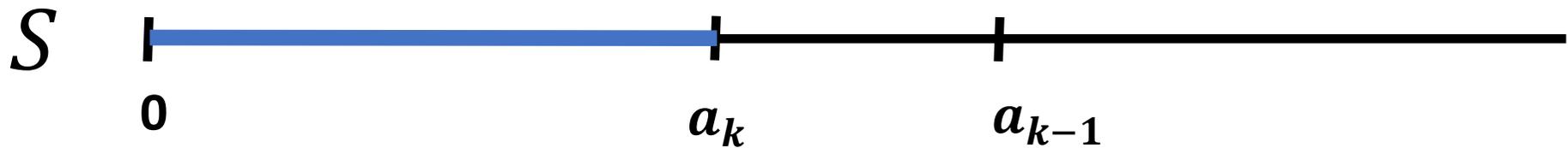
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Proof. (i) $a_k \geq 2lindisc(A_{k-1}) - a_k$

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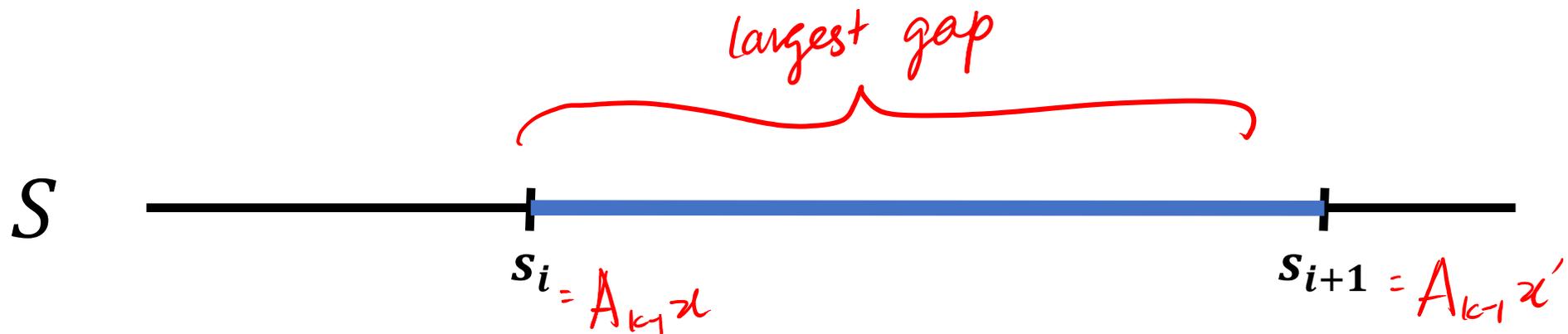
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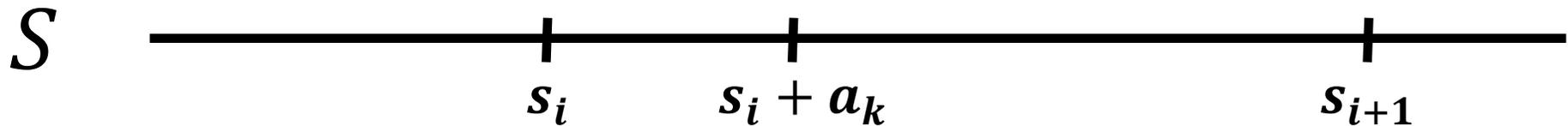
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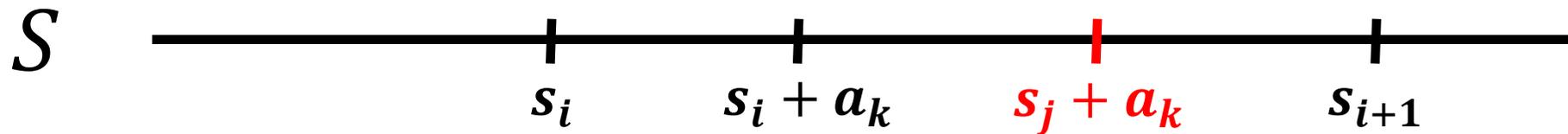
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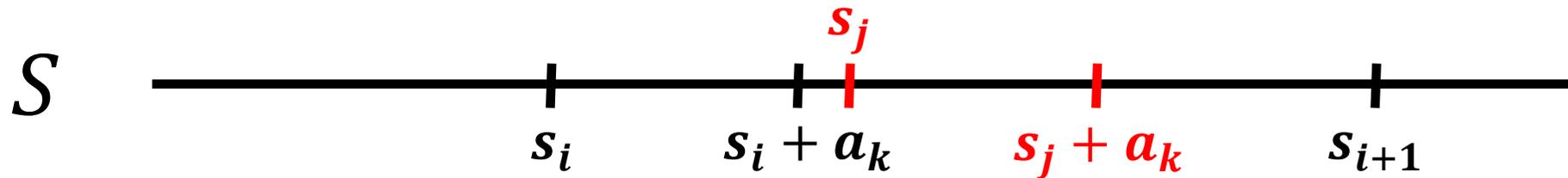
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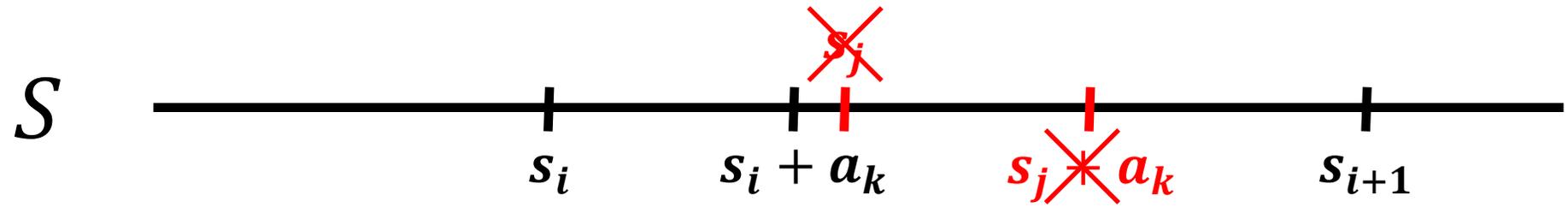
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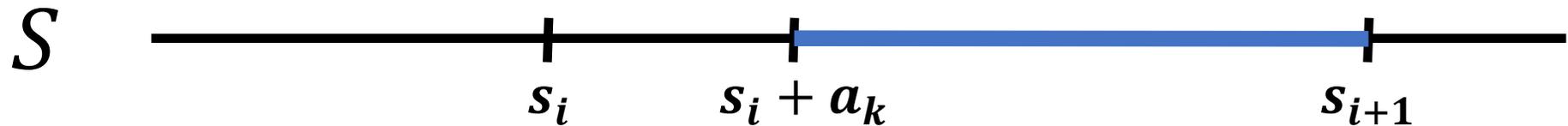
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CRP on Lattices:

[IN] A lattice $L = \mathcal{L}(b_1, \dots, b_m)$ of n dimensional vectors.

[OUT] $\max_{w \in \mathbb{R}^n} \min_{x \in \mathbb{Z}^n} \|L(w - x)\|_\infty$

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