

Games and Graphs - Linear Complementarity and the Clique number

Parthe Pandit

Joint work with Prof Ankur Kulkarni

IIT Bombay

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Students Reading Group, Department of Electrical Engineering, IIT Bombay

“A linear complementarity based characterization of the weighted independence number and the independent domination number in graphs”

<http://arxiv.org/abs/1603.05075>

- Introduction
 - Games and the linear complementarity problem (LCP)
 - Graphs and the clique (independence) number problem
- Complexity of LCP and clique number
- Motivation
- Previous work and Our contributions
- Main results
 - LCP formulation for the clique (independence) number
 - Applications of the LCP formulation

Sibling rivalry

$$A(\text{Ian}) = \begin{array}{cc} & \begin{array}{c} \text{Cricket} \\ \text{Movie} \end{array} \\ \begin{array}{c} \text{Cricket} \\ \text{Movie} \end{array} & \begin{bmatrix} \boxed{2} & 0 \\ 0 & \boxed{1} \end{bmatrix} \end{array}$$

$$B(\text{eth}) = \begin{array}{cc} & \begin{array}{c} \text{Cricket} \\ \text{Movie} \end{array} \\ \begin{array}{c} \text{Cricket} \\ \text{Movie} \end{array} & \begin{bmatrix} \boxed{1} & 0 \\ 0 & \boxed{2} \end{bmatrix} \end{array}$$

Bimatrix Games

- A simultaneous game between two players P_1 and P_2
- Finite set of actions \mathcal{A}_1 and \mathcal{A}_2 of cardinalities n and m respectively
- Let $A = [a_{ij}]$ and $B = [b_{ij}]$ be their $(n \times m)$ payoff¹ matrices:
 a_{ij} is the gain of P_1 , if P_1 plays $i \in S_1$ and P_2 plays $j \in S_2$
 b_{ij} is the gain of P_2 , if P_1 plays $i \in S_1$ and P_2 plays $j \in S_2$
- P_1 and P_2 play by a strategy $x \in \Delta_n$ and $y \in \Delta_m$ respectively, which are p.m.f.² over action spaces \mathcal{A}_1 and \mathcal{A}_2
- Their respective expected payoffs are $x^\top A y$ and $x^\top B y$
- A strategy profile (x^*, y^*) is called a Nash equilibrium (NE) if neither player benefits by **unilaterally deviating** from it

¹or loss matrices

² Δ_n and Δ_m are the respective spaces of *mixed strategies*

Nash equilibria of Bimatrix games

- A pair of vectors $(x^*, y^*) \in \Delta_n \times \Delta_m$ is a NE is equivalent to,
 $(x^*)^\top A y^* \leq x^\top A y^*, \quad \forall x \in \Delta_n, \quad (x^*)^\top B y^* \leq (x^*)^\top B y, \quad \forall y \in \Delta_m,$
- Let $x' = x^* / (x^*)^\top B y^* \quad y' = y^* / (x^*)^\top A y^*$
- It can be shown that if (x^*, y^*) is a NE [2, p. 6] then,

$$x', y' \geq 0,$$

$$w = \begin{bmatrix} 0 & A \\ B^\top & 0 \end{bmatrix} \begin{bmatrix} x' \\ y' \end{bmatrix} - \mathbf{e} \geq 0,$$

$$w^\top \begin{bmatrix} x' \\ y' \end{bmatrix} = 0,$$

- Conversely, if (x', y') satisfy these equations then $x^* = x' / (\sum_i x'_i)$ and $y^* = y' / \sum_j y'_j$ is a Nash equilibrium.

The Linear Complementarity Problem (LCP)

Given $M \in \mathbb{R}^{n \times n}$ and $q \in \mathbb{R}^n$, $\text{LCP}(M, q)$ is the following problem,

$$\text{Find } x \in \mathbb{R}^n \text{ such that } x \geq 0, \quad (1)$$

$$y = Mx + q \geq 0, \quad (2)$$

$$y^\top x = 0. \quad (3)$$

- Linear complementarity problems arise naturally through the modelling of several problems in optimization and allied areas
- Complementarity constraints (3) implies $x_i y_i = 0$, i.e., $x_i = 0 \vee y_i = 0$, since x and y are non-negative vectors.

$$x \geq 0, y = Mx + q \geq 0, \quad x_j = 0, \quad \forall j \notin S \text{ and } y_j = 0, \quad \forall j \in S.$$

- Structure of the solution set of $\text{LCP}(M, q)$ is the union of 2^n polyhedra corresponding to every subset $S \subseteq \{1, 2, \dots, n\}$
- Although an LCP is a continuous optimization problem, it implicitly encodes a problem of combinatorial character

LCP and Convex quadratic programming

Given a symmetric positive semidefinite matrix Q , a matrix A and vectors b and c of appropriate dimensions, consider the following

$$\begin{array}{ll} \text{QP} & \underset{x}{\text{minimize}} \quad \frac{1}{2}x^T Qx + c^T x \\ & \text{subject to} \quad Ax \geq b, \quad : \lambda \\ & \quad \quad \quad x \geq 0, \end{array}$$

- Let λ denote the vector of Lagrange multipliers corresponding to the constraint " $Ax \geq b$ ".
- From the KKT conditions, x solves QP *iff* $\exists \lambda$ such that,

$$\begin{pmatrix} x \\ \lambda \end{pmatrix} \geq 0, \quad \begin{pmatrix} Qx + c - A^T \lambda \\ Ax - b \end{pmatrix} \geq 0, \quad \begin{pmatrix} x \\ \lambda \end{pmatrix}^T \begin{pmatrix} Qx + c - A^T \lambda \\ Ax - b \end{pmatrix} = 0.$$

- This is clearly an LCP in the (x, λ) -space.

Graphs

- A simple undirected graph $G = (V, E)$ consists of vertices V and edges E which are unordered 2-tuples of distinct vertices.
- Adjacency matrix of a graph is the $|V| \times |V|$ matrix $A = [a_{ij}]$, with $a_{ij} = 1$ iff $(i, j) \in E$
- Trees, Cycles (C_n) and Cliques (K_n)

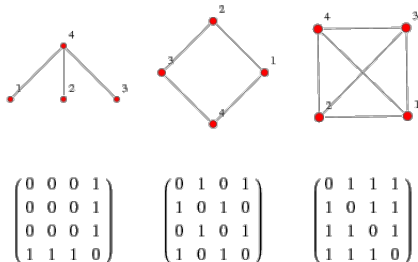


Figure : Graphs and Adjacency Matrices.

- The complement of a graph (\bar{G}) the graph with the same vertex set but Edges swapped with non-edges

Independent sets and Cliques

- A set of vertices $S \subseteq V$ is **independent** if its elements are pairwise disconnected. Independent set S is maximal if it is not a subset of a larger independent set. Maximal independent sets (MIS) can be arrived at using a greedy algorithm.

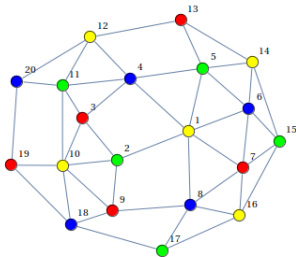


Figure : Arrondissements of Paris. *4-colour theorem*

- A clique is a complete subgraph of the graph, i.e. an independent set of the complement graph.

Independence number

- The maximum and minimum cardinalities of maximal independent sets of a graph G are denoted by $\alpha(G)$ ³ and $\beta(G)$ ⁴ respectively. The clique number of a graph is the size of the largest clique, i.e., $\omega(G) := \alpha(\bar{G})$

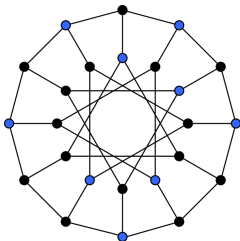


Figure : Maximum Independent set of a Petersen graph.

- Given a vector of vertex weights w . Find $\alpha_w(G)$ – the maximum of sum of vertex weights of independent sets

³It is called the **independence number**

⁴Referred to as independent domination number of a graph

Independence number in Coding theory

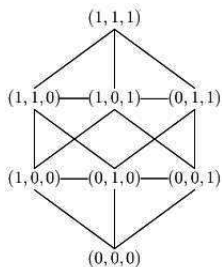
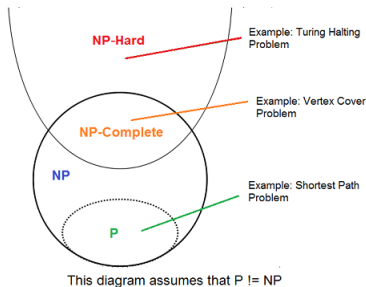


Figure : Graph of an asymmetric error channel⁵ in \mathbb{F}_2^3 with $d = 1$.

- Consider a finite block length communication system $\mathcal{C}_{q,d}^n$ with symbols as strings in \mathbb{F}_q^n and vulnerable to d possible errors
- Consider the following graph $G = (\mathbb{F}_q^n, \mathcal{E}_d^n)$ such that for $x, y \in \mathbb{F}_q^n$, $(x, y) \in \mathcal{E}_d^n$ iff “decoder can mistake x as y ”
- Let $\mathcal{M}_{q,d}^n$ denote the size of the optimal error-correcting code over the channel. Then, $\mathcal{M}_{q,d}^n = \alpha(G)$

⁵ $\mathbb{P}(0 \rightarrow 1) = 0$

Complexity of LCP and Independence number



- For rational matrices M and q , solving $LCP(M, q)$ is NP-complete [1]
- For a general graph G , finding $\alpha(G)$ and $\beta(G)$ are NP-complete problems
- For a general graph with n vertices, there exists no polynomial algorithm⁶ that can approximate the independence number within the interval $[n^{1-\epsilon}\alpha(G), \alpha(G)]$ [3], unless $P = NP$

⁶polynomial in n and ϵ

- Independence number is an NP-hard discrete optimization problem to which continuous optimization formulations exist:
 - 1 Motzkin Strauss theorem (1965)

$$\frac{1}{\alpha(G)} = \min\{x^T(A + I)x \mid \mathbf{e}^T x = 1, x \geq 0\}$$

- 2 Harant et al.

$$\alpha(G) = \max\{\mathbf{e}^T x - \frac{1}{2}x^T Ax \mid 0 \leq x \leq \mathbf{e}\}$$

MAIN RESULT:

- LCP based characterization for w -weighted independence number $\alpha_w(G)$ and $\beta(G)$

APPLICATIONS:

- New ILP for finding $\alpha(G)$ and $\beta(G)$
- SDP based upper bound for independence number **stronger than Lovász theta.**
- A new sufficient condition for a graph to be *well-covered*.
- Inapproximability result about linear programs with complementarity constraints (LPCC)

$$\boxed{\text{Find } x : x_i \geq 0, \quad C_i(x) \geq 1, \quad x_i(C_i(x) - 1) = 0, \quad \forall i \in V.} \quad (4)$$

For a graph $G = (V, E)$, we study the problem $\text{LCP}(A + I, -\mathbf{e})$, where A is the adjacency matrix of G , I is the identity matrix and \mathbf{e} is the vector of ones

- Let $C(x) := (A + I)x$ whereby,

$$C_i(x) := x_i + \sum_{j \in N(i)} x_j$$

- Hence $\text{LCP}(A + I, -\mathbf{e})$ is (4),
- For $x \in \mathbb{R}^{|V|}$, let $\sigma(x) := \{i \in V \mid x_i > 0\}$, the support of x .
- Let G_S denote the subgraph of G induced by $S \subseteq V$ and x_S denote the subvector of x indexed by the set S

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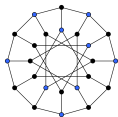
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Does the LCP($A + I, -e$) have a game theoretic interpretation?

YES.

LCP($A + I, -e$) and the Public Goods Game

- Let there exist a social network $G = (V, E)$ of people. And let every player put in effort x_i with marginal cost c and obtain a benefit $b(x_i + \sum_{j \in N_i} x_j) = b(C_i(x))$, i.e. players benefit from their neighbours and their own efforts
- Eg: Going to EE office to submit assignment : $x_i \in \{0, 1\}$
- Payoff of player i is $U_i(x) = b(C_i(x)) - cx_i$
- Let $b: \mathbb{R} \rightarrow \mathbb{R}$, be concave monotone⁷, i.e., $b(0) = 0$, $b' > 0$, $b'' < 0$. Let $b'(1) = c$, w.l.o.g.
- Solutions to LCP($A + I, -e$) correspond to NE in this game



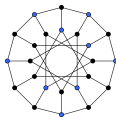
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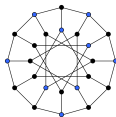
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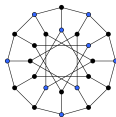
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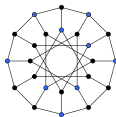
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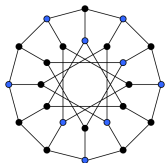
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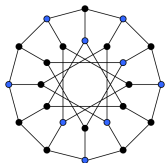
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Lemma

For a graph $G = (V, E)$, if $x \in \mathbb{R}^n$ solves $\text{LCP}(A + I, -\mathbf{e})$ then,

- 1 $x \neq 0$ and $0 \leq x \leq \mathbf{e}$,
- 2 $x \in \{0, 1\}^n$ iff $\sigma(x)$ is a maximal independent set,
- 3 If G is a forest, then $\sigma(x) = V$ only if $K_1 \cup K_2$,
- 4 If x solves $\text{LCP}(G)$, then x_S solves $\text{LCP}(G_S)$. Exit of free-riders doesn't affect the equilibrium.
- 5 If S is a maximal independent set of G , and x is a solution such that $S \subseteq \sigma(x)$, then $\mathbf{e}^T x \leq |S|$,



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Main Result

- Let $M(G)$ and $m(G)$ indicate the maximum and minimum ℓ_1 norm of solutions of $\text{LCP}(G)$.
- From Lemma 3, characteristic vectors maximal independent sets are solutions to $\text{LCP}(G)$. Hence we have

$$\alpha(G) \leq M(G), \quad \beta(G) \geq m(G)$$

Theorem

For a graph $G = (V, E)$, if $w \in \mathbb{R}^{|V|}$ is a non-negative vector

$$\alpha_w(G) = M_w(G) = \max\{w^T x \mid x \text{ solves } \text{LCP}(A + I, -\mathbf{e})\}.$$

$$\beta(G) \geq m(G) = \min\{\mathbf{e}^T x \mid x \text{ solves } \text{LCP}(A + I, -\mathbf{e})\},$$

equality for $\beta(G)$ is achieved if G is a forest.

$$M(G) \leq \alpha(G)$$

We prove this using induction on the number of vertices n of G .

- For the graph G_1 consisting of a single vertex, the adjacency matrix is the scalar 0 and $\text{SOL}(G_1) = \{1\}$. Thus the statement holds for the base case.
- Assume the induction hypothesis for all graphs with $n < k$ vertices
- For $n = k$, let x^* be the LCP solution with maximum ℓ_1 norm
 - **Case I:** $\sigma(x^*) = V$. From Lemma 5, we have $\mathbf{e}^\top x \leq |S|$ for any maximal independent set of G , whereby $M(G) \leq \alpha(G)$
 - **Case II:** $x_i^* = 0$ for some i . Consider the subgraph G_{-i} by omitting i and its edges. Using Lemma 4, we have that x_{-i} solves $\text{LCP}(G_{-i})$ whereby

$$M(G) = \mathbf{e}^\top x = \mathbf{e}_{-i}^\top x_{-i} \leq M(G_{-i}) \leq \alpha(G_{-i}) \leq \alpha(G)$$

This concludes the proof for $\alpha(G) = M(G)$. The weighted case follows in a similar manner.

NEW ILP for $\alpha(G)$ and $\beta(G)$

- We derive a new integer linear program (ILP) for $\alpha(G)$ which is more efficient than the previously known formulation.

$$\alpha(G) = \max_{\{0,1\}^n} \left\{ \sum_{i \in V} x_i \mid x_i + x_j \leq 1, \forall (i,j) \in E \right\}, \quad (\text{edge-ILP})$$

$$\alpha(G) = \max_{\{0,1\}^n} \left\{ \sum_{i \in V} x_i \mid 0 \leq C_i(x) - 1 \leq r(1 - x_i), \forall i \in V \right\}, \quad (\text{ILP}^*)$$

where $r = d_i - 1$ is an upper bound on $C_i(x) - 1$.

- The constraint in the ILP^* above is a proxy for i^{th} complementarity constraint for binary vectors
- The number of constraints in the ILP^* is invariant to number of edges which could be $\mathcal{O}(n^2)$ for densely connected graphs.

BOUNDS ON $\alpha(G)$

- Semidefinite programs are convex optimization problems which are solvable in polynomial time

$$\min_{X \geq 0} \{ C \bullet X \mid A_i \bullet X \leq b_i, \quad i = 1, 2, \dots, m \},$$

where $C \bullet X := \text{tr}(C^T X)$

- SDP relaxation of $\max_{x \in \{0,1\}} \{c^T x \mid Ax \geq b\}$ is obtained as follows
 - Multiply every equation by x_i and $1 - x_i$.
 - Replace product terms $x_i x_j$ by X_{ij} and x_i^2 by x_i ⁸.
 - $\therefore X = xx^T$ and $\text{diag}(X) = x$
 - ILP is now of the form

$$\min \{ C \bullet X \mid A_i \bullet X \leq b_i, \quad i = 1, 2, \dots, m; \text{rank}(X) = 1 \}$$

- Relaxing the *rank* constraint gives a semidefinite program

⁸since $x_i \in \{0, 1\}$

BOUNDS ON $\alpha(G)$

- Lovasz theta ($\vartheta(G)$) is perhaps the most famous SDP bound for $\alpha(G)$

$$\begin{aligned} \vartheta(G) = \max_{X \geq 0} \quad & \mathbf{e}\mathbf{e}^T \bullet X \\ \text{s.t.} \quad & \text{tr}(X) = 1, \\ & X_{ij} = 0, (i, j) \in E(G), \end{aligned} \tag{\vartheta\text{-SDP}}$$

- SDP relaxation of the ILP^* using *Lift-and-Project* method gives a new variant of the Lovász theta $\vartheta^*(G) \leq \vartheta(G)$.

$$\alpha(G) \leq \vartheta^*(G) \leq \vartheta(G),$$

where equality is attained for perfect graphs.

WELL-COVEREDNESS

- A graph is *well-covered* if all its maximal independent sets are of the same cardinality, i.e., $\alpha(G) = \beta(G)$.
- Clearly, we have that a graph G is well covered if $\mathbf{e}^T \mathbf{x}$ is constant for all vectors \mathbf{x} that solve $\text{LCP}(G)$.
- Moreover, this is also necessary condition if the graph is a *well-covered* forest since if G is a forest then,

$$\beta(G) = \min\{\mathbf{e}^T \mathbf{x} \mid \mathbf{x} \text{ solves } \text{LCP}(G)\}$$

Examples of Well covered graphs

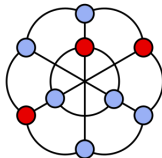


Figure : A well covered graph

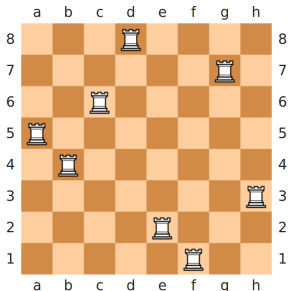


Figure : *Rooks graph*: A non-attacking placement of 8 rooks on a chessboard. If fewer than 8 rooks are placed in a non-attacking way on the board, they can always be extended to 8 rooks that are non-attacking.

Complexity of Linear programs with complementarity constraints (LPCC)

LPCC	maximize	$c^T x + d^T y$
	x, y	
		$Bx + Cy \geq b,$
	subject to	$Mx + Ny + q \geq 0,$
		$x \geq 0,$
		$x^T (Mx + Ny + q) = 0.$

- Haastad in 1996 showed that for a graph G , there is no polynomial time algorithm that can approximate the independence number within a factor of $n^{1-\epsilon}$ of the actual value, unless $P = NP$
- Theorem 1 reduces the independence number to an LPCC with $d, B, C, N = 0$, $M = A$ and $c, -q = \mathbf{e}$. Hence LPCCs are inapproximable even if the data matrices are binary

- Non-constructive lower bounds on Error Correcting Codes
- Existence of Specialized equilibria in Public Goods Games



S.-J. Chung.

N_p -completeness of the linear complementarity problem.

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J. Håstad.

Clique is hard to approximate within $n^{1-\epsilon}$.

In *Foundations of Computer Science, 1996. Proceedings., 37th Annual Symposium on*, pages 627–636. IEEE, 1996.