

June 23, 2021

SWMS - DISCRETE GEOMETRY.

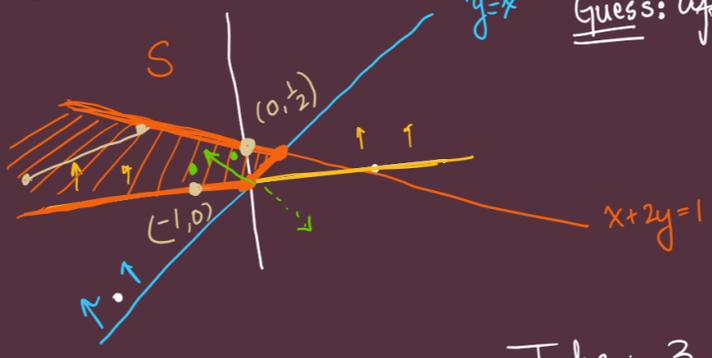
Questions to be discussed:



- Does the difference between convex and nonconvex polygons have anything to do with linear/affine independence? Short answer: NO.
- How do we visualize shapes in 4d?

Back to worksheet 2

c)  $y=x$  Guess: affine hull of which vectors?



$v \in \text{lin}(w_1, \dots, w_k)$   
 $\Rightarrow -v \in \text{lin}(w_1, \dots, w_k)$

S is not a linear span.

Not an affine hull: Take:  $\underline{3}(-1, 0) - \underline{2}(0, \frac{1}{2})$   
 $= (-3, -1) \notin S$   
 $\Rightarrow S$  is not an affine span.

Observations: ① both  $(-1, 0)$  &  $(0, \frac{1}{2})$  are on the boundary.  
 ② unbounded.  $\Rightarrow$  ①  $S$  is not a convex hull of finitely many points.

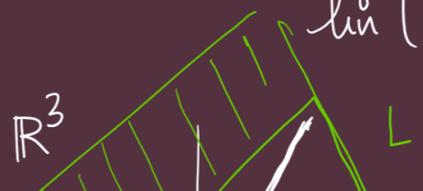
Last time: convexity:  
 if  $x, y \in S$  then  $\text{conv}(x, y) \subseteq S$ .

② Intuition: this is "convex."  
 $\rightsquigarrow \text{conv}(\text{infinitely many points})$ .

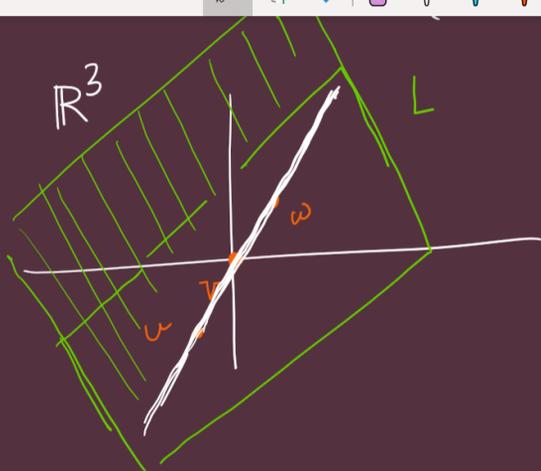
Q. Let  $L$  be a linear subspace of  $\mathbb{R}^n$ . Let  $v, w, u \in L$ . What can you say about  $\text{lin}(v, w, u) \subseteq L$ ?

Linear spans are closed under taking linear combinations.

Needs proof



Q. Let  $S$  is an affine hull in  $\mathbb{R}^n$ .



Q. Let  $S$  is an affine hull in  $\mathbb{R}^n$ .  
 Then the affine combination of any set  $w_1, \dots, w_k \in S$  is always inside  $S$ .

Affine hulls are closed under taking affine combination.

Definition. Let  $v_1, \dots, v_k \in \mathbb{R}^n$ . Consider the set

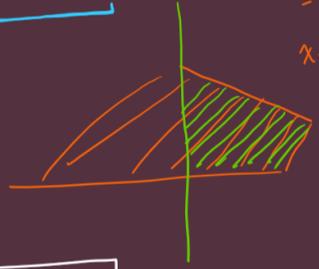
$$\text{cone}(v_1, \dots, v_k) = \left\{ t_1 v_1 + \dots + t_k v_k : \begin{array}{l} t_1, \dots, t_k \in \mathbb{R} \\ t_1, \dots, t_k \geq 0 \end{array} \right\}$$

This set is called the polyhedral cone of  $v_1, \dots, v_k$  in  $\mathbb{R}^n$ .

\* The region  $S$  is part c) above is a polyhedral cone.

\* Polyhedral cones appear as solutions of  $A\vec{x} \leq b$ .

$$\begin{array}{l} x - y \leq 0 \\ -y \leq 0 \\ x + 2y \leq 1 \\ + \\ x \geq -2 \end{array}$$



Part d) also gives a polyhedral cone

Solution spaces to (systems of linear equations) are affine spans  
 $\parallel$   
 $(A\vec{x} = b)$

c)  $x - y \leq 0, \quad y \geq 0, \quad x + 2y \leq 1$   
 $-y \leq 0$

$$\begin{pmatrix} x - y \\ -y \\ x + 2y \end{pmatrix} = \begin{pmatrix} 1 & -1 \\ 0 & -1 \\ 1 & 2 \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} \leq \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

$$A\vec{x} \leq b$$

Row reduction:  $R_3 \mapsto R_3 - R_1$

does not go together!!

$$\begin{cases} x - y \leq 0 \\ x + 2y \leq 1 \end{cases}$$

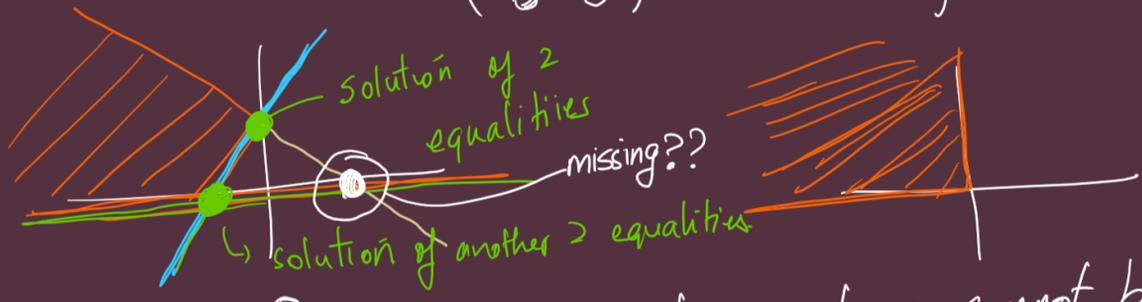
$$\begin{pmatrix} 1 & -1 \\ 0 & -1 \\ 0 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \leq \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

$R_1 \mapsto R_1 - R_2$

$$\begin{pmatrix} 1 & 0 \\ 0 & -1 \\ 0 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \leq \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

$R_3 \mapsto R_3 + 3R_2$

$$\begin{pmatrix} 1 & 0 \\ 0 & -1 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \leq \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \rightsquigarrow \begin{cases} x \leq 0 \\ -y \leq 0 \end{cases}$$



WARNING: <sup>①</sup> Gaussian elimination cannot be used to solve  $Ax \leq b$ !

There is a method called:

② Fourier-Motzkin elimination can be used to say whether or not  $A\vec{x} \leq b$  has a solution!

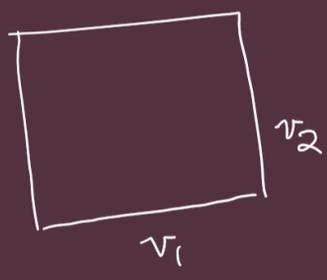
③ Even if  $A$  is invertible  $Ax \leq b \not\iff x \leq A^{-1}b$

Why  $\leq$ ?  
 $-Ax \geq b$

Linear programming Find  $v = (v_1, v_2) \in \mathbb{R}^2$  that

① minimize  
 maximize  $f(v) = -v_1 v_2$

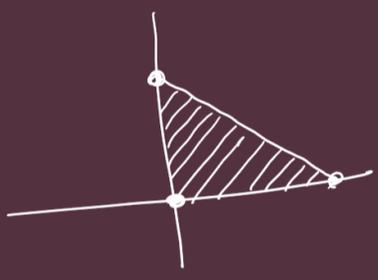
not a linear combination of  $v_1$  &  $v_2$ !



subject to  $2v_1 + 2v_2 \leq 2$   
 $v_1 \geq 0, v_2 \geq 0$ .

Constraint region

Not a linear program!



food types	cal/kg Calories	mg/kg I	II	III
A	$c_1$	$a_1$	$a_2$	$a_3$
B	$c_2$	$b_1$	$b_2$	$b_3$

Let  $x$  and  $y$  be the amount of type A & B, resp, being fed to the cow.

minimize  $f(x,y) : c_1x + c_2y$  objective function

subject to :  $a_1x + b_1y \geq m_1$   
 $a_2x + b_2y \geq m_2$   
 $a_3x + b_3y \geq m_3$   
 $x \geq 0, y \geq 0$ .

$$\begin{pmatrix} a_1 & b_1 \\ a_2 & b_2 \\ a_3 & b_3 \\ 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} \geq \begin{pmatrix} m_1 \\ m_2 \\ m_3 \\ 0 \\ 0 \end{pmatrix}$$

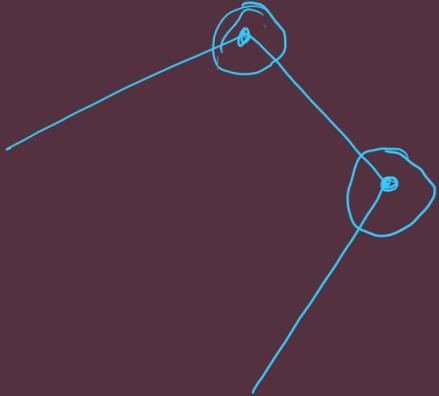
$Av \geq b$

This is a linear program.

dummy variable

$x - y + w = 2, w \geq 0$

minimize  $x+y$   
 subject to  $x-y \leq 2$   
 $2x+3y \leq 5$   
 $x \geq 0, y \geq 0$



dummy variable

$$x-y+w=2, \quad w \geq 0$$

$$2x+3y+z=5$$

$$z \geq 0$$

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

$$Ax=b$$

