Local minima, marginal functions, and separating hyperplanes in discrete optimization

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2000 Mathematics Subject Classification. 49K10, 46A22

We prove results in optimization theory of two integer variables which correspond to fundamental results in convex analysis of real variables, viz. that a local minimum of a convex function is global; that the marginal function of a convex function is convex; and that two disjoint convex sets can be separated by a hyperplane. We show by simple examples that none of these fundamental results holds for functions which are restrictions to $\mathbb{Z}^2$ of convex functions defined on $\mathbb{R}^2$. But for a class of functions of two discrete variables called integrally convex functions there are perfect analogues of the three results.

Define a difference operator $D_a$ for $a \in \mathbb{Z}^2$ by $D_a f(x) = f(x+a) - f(x)$, $x \in \mathbb{Z}^2$, $f: \mathbb{Z}^2 \to \mathbb{R}$.

A function $f: \mathbb{Z}^2 \to \mathbb{R}$ is said to be integrally convex \cite{1, 2} if it satisfies $D_b D_a f \geq 0$ for all $(a, b) \in \mathbb{Z}^2 \times \mathbb{Z}^2$ with $a = (1, 0)$, $b = (1, -1), (1, 0), (1, 1)$ as well as $a = (0, 1), b = (-1, 1), (0, 1), (1, 1)$.

If, given a point $p \in \mathbb{Z}^2$, an integrally convex function satisfies $f(x) \geq f(p)$ for all $x$ such that $\|x - p\|_\infty \leq 1$, then it satisfies $f(x) \geq f(p)$ for all $x$. Actually sometimes a smaller neighborhood can suffice \cite{2}.

For any integrally convex function $f: \mathbb{Z}^2 \to \mathbb{R}$, its marginal function $h(x) = \inf_{y \in \mathbb{Z}} f(x, y)$, $x \in \mathbb{Z}$, is convex.

Given two integrally convex functions $f, g: \mathbb{Z}^2 \to \mathbb{R}$, consider the sets

$$A = \{(x, y, z) \in \mathbb{Z}^3; z \geq f(x, y)\}, \quad B = \{(x, y, z) \in \mathbb{Z}^3; -g(x, y) \geq z\}.$$ 

Then there exists a plane $z = H(x, y)$ separating $A$ and $B$, i.e., there is an affine function $H: \mathbb{R}^2 \to \mathbb{R}$ such that $f \geq H|_{\mathbb{Z}^2} \geq -g$, if and only if $f_2 + g_2 \geq 0$, where $f_2: \mathbb{Z}^2 \cup (\mathbb{Z} + \frac{1}{2})^2 \to \mathbb{R}$ is defined for $(x, y) \in \mathbb{Z}^2$ by $f_2(x, y) = f(x, y)$ and

$$f_2(x + \frac{1}{2}, y + \frac{1}{2}) = \frac{1}{2} \min \left[ f(x, y), f(x + 1, y + 1), f(x + 1, y) + f(x, y + 1) \right].$$

Work on more than two variables is in progress.

References
