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Efficient Elimination of Redundancies in Polyhedra using Raytracing¹

Alexandre Maréchal[†], Michaël Périn[‡]

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October 2016

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Efficient Elimination of Redundancies in Polyhedra using Raytracing⁴

Alexandre Maréchal*, Michaël Périn[†]

October 2016

Abstract

Polyhedra are used in verification and automatic parallelization to capture linear relations between variables. A polyhedron can be represented as constraints, generators or both in the double description framework. Whatever the representation, most polyhedral operators spend a significant amount of time to maintain minimal representations. To minimize a polyhedron in constraints-only representation, the redundancy of each constraint must be checked with respect to others. Each of these redundancy tests generally implies solving a linear programming (LP) problem using the simplex algorithm. We present an algorithm that replaces most LP problem resolutions by distance computations. The geometric intuition is simple: consider ray traces starting from a point within the polyhedron and orthogonal to its faces. A face first encountered by one of these rays is an actual face of the polyhedron. It is therefore an irredundant constraint. Since this procedure is incomplete, LP problem resolutions are required for the remaining undetermined constraints. Experiments show that our algorithm drastically reduces the number of calls to the simplex, resulting in a considerable speed improvement. In addition, our algorithm generates by construction a certificate for each constraint: redundancy is established by exhibiting a nonnegative linear combination of constraints that yields the removed constraint, whereas irredundancy is shown by exhibiting a point outside of the polyhedron which is excluded only by the kept constraint. To follow the geometric interpretation, the algorithm is explained in terms of constraints but it can also be used to minimize generators.

Keywords: Polyhedra, Minimization, Linear Programming

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Contents

1	Redundancy in Polyhedra	1
2	Notations	3
3	Certifying a Minimization of Polyhedra	3
4	An Efficient Minimization Algorithm	5
4.1	The Frontier Detection Criterion	5
4.2	Irredundancy Certificates	7
4.3	Minimizing Generators	9
4.4	Using Floating Points in Raytracing	9
5	Experiments	10
6	Conclusion & Future Work	12
A	Proofs	14

1 Redundancy in Polyhedra

Polyhedra are used in static analysis [2] and automatic parallelization [6] to capture linear inequalities of the form $\sum_{i=1}^n a_i x_i \leq b$ relating the program variables x_1, \dots, x_n . A polyhedron \mathcal{P} can be defined as the set of points $\mathbf{x} = (x_1, \dots, x_n)$ that satisfy a system of inequalities $\mathbf{Ax} \leq \mathbf{b}$. The ℓ^{th} row of the augmented matrix $[\mathbf{A} \mid -\mathbf{b}]$ is a vector $\mathbf{C}_\ell = (a_{\ell 1}, \dots, a_{\ell n}, -b_\ell)$ which encodes the constraint $\sum_{i=1}^n a_{\ell i} x_i \leq b_\ell$. A constraint \mathbf{C}_ℓ defines a polyhedron facet as the hyperplane normal to \mathbf{C}_ℓ and shifted by b_ℓ (see Fig. 1). Alternatively the same set of points can be defined as the convex combination of generators (vertices and rays), i.e. $\{\mathbf{x} \mid \mathbf{x} = \sum_{i=1}^v \beta_i \mathbf{v}_i + \sum_{i=1}^r \lambda_i \mathbf{R}_i, \beta_i, \lambda_i \geq 0, \sum \beta_i = 1\}$ where \mathbf{R}_i 's and \mathbf{v}_i 's denote respectively rays and vertices. Fig. 1 shows two polyhedra \mathcal{P}_a and \mathcal{P}_b defined in double description as the set of constraints $\{\mathbf{C}_1 : x_2 - x_1 \leq 1, \mathbf{C}_2 : x_2 - x_1 \geq -2, \mathbf{C}_3 : x_1 \geq 1, \mathbf{C}_4 : x_1 + x_2 \geq 2\}$ and the set of generators $\{\mathbf{v}_1 : (1, 2), \mathbf{v}_2 : (1, 1), \mathbf{v}_3 : (2, 0), \mathbf{R}_1 : (1, 1)\}$ for \mathcal{P}_a ; respectively as $\{\mathbf{C}_1, \mathbf{C}_2, \mathbf{C}' : x_1 \geq 3\}$ and $\{\mathbf{v}'_1 : (3, 4), \mathbf{v}'_2 : (3, 1), \mathbf{R}_1\}$ for \mathcal{P}_b .

The addition of new constraints or generators introduces redundancies which must be removed to reduce memory consumption and avoid useless computations in subsequent operations. In constraint-only representation, redundant constraints tend to grow exponentially during the computation of a projection by Fourier-Motzkin elimination [16]. For a description by generators the same pitfall occurs when a polyhedron is sliced with a constraint [8]. The emergence of redundancies is illustrated by Fig. 1: when constraint \mathbf{C}' is added into \mathcal{P}_a to form \mathcal{P}_b , constraints \mathbf{C}_3 and \mathbf{C}_4 become redundant. Conversely, the addition of vertices $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ into \mathcal{P}_b generates \mathcal{P}_a and makes \mathbf{v}'_1 and \mathbf{v}'_2 redundant.

Characterization of Redundancy. Formally, a generator \mathbf{g}_k is redundant if it is a convex combination of the other generators, i.e. $\mathbf{g}_k = \sum_i \beta_i \mathbf{v}_i + \sum_i \lambda_i \mathbf{R}_i$ for some $\beta_i, \lambda_i \geq 0$ with $\sum \beta_i = 1$ and $\beta_k = 0$ if \mathbf{g}_k is the vertex \mathbf{v}_k and $\lambda_k = 0$ if \mathbf{g}_k is the ray \mathbf{R}_k . Back to our running example, the equations $\mathbf{v}'_1 = 1 \times \mathbf{v}_1 + 2 \times \mathbf{R}_1$ and $\mathbf{v}'_2 = 1 \times \mathbf{v}_3 + 1 \times \mathbf{R}_1$ proves the redundancy of \mathbf{v}'_1 and \mathbf{v}'_2 in \mathcal{P}_a . Therefore, they account for *certificates of redundancy*.

Intuitively, a constraint is redundant if it is useless, in the sense that adding it does not change the geometrical space delimited by the polyhedron. Formally, a constraint \mathbf{C}_k is redundant if it is a nonnegative combination of other constraints. As we did for generators, we can find equations that prove the redundancy of \mathbf{C}_3 and \mathbf{C}_4 in \mathcal{P}_b , but we need to consider the tautological constraint $\mathbf{C}_0 : 1 \geq 0$ as being part of the system in order to exactly fit the constant b of the redundant constraint.

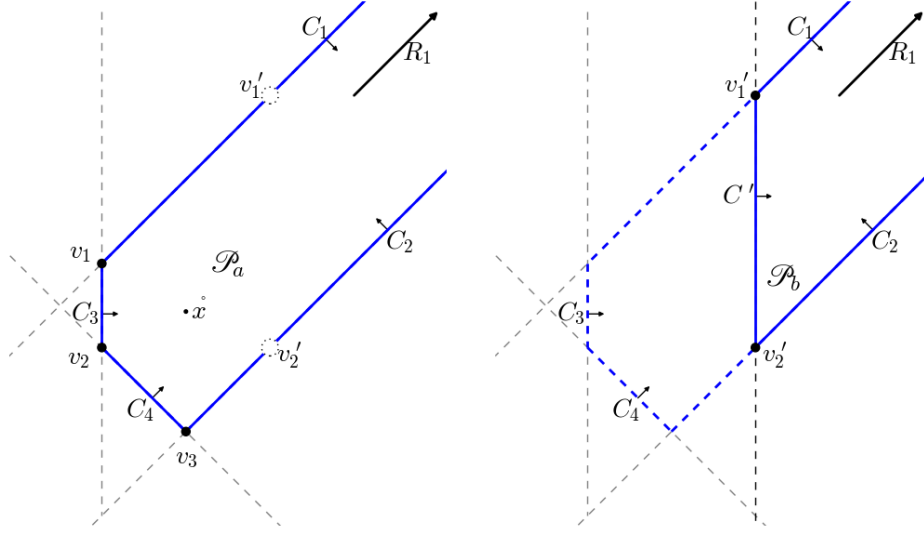


Figure 1: Emergence of redundant constraints and generators in polyhedra

Example. The equations $C_3 = 1 \times C' + 2 \times C_0$ and $C_4 = 2 \times C' + 1 \times C_2 + 2 \times C_0$ are called the *Farkas decomposition* of C_3 and C_4 . They act as certificates of redundancy. Indeed, $C_3 : x_1 \geq 1 \equiv (x_1 \geq 3) \oplus 2 \times (1 \geq 0)$ and $C_4 : x_1 + x_2 \geq 2 \equiv 2 \times (x_1 \geq 3) \oplus (x_2 - x_1 \geq -2) \oplus 2 \times (1 \geq 0)$ where $(l \geq r) \oplus (l' \geq r') \stackrel{\text{def}}{=} l + l' \geq r + r'$.

If only one representation is available – as generators or as constraints – discovering redundancy requires solving linear programming (LP) problems of the form “does it exist nonnegative scalars satisfying some linear equations?”:

$$\exists \lambda_0, \dots, \lambda_c \geq 0, \mathbf{C}_k = \sum_{i=0}^c \lambda_i \mathbf{C}_i \wedge \lambda_k = 0 \quad (1) \text{ for constraints}$$

$$\exists \beta_1, \dots, \beta_v, \lambda_1, \dots, \lambda_r \geq 0, \mathbf{g}_k = \sum_{i=1}^v \beta_i \mathbf{v}_i + \sum_{i=1}^r \lambda_i \mathbf{R}_i \quad (2) \text{ for generators}$$

$$\wedge \sum_{i=1}^v \beta_i = 1 \wedge (\beta_k = 0 \text{ if } \mathbf{g}_k = \mathbf{v}_k) \wedge (\lambda_k = 0 \text{ if } \mathbf{g}_k = \mathbf{R}_k)$$

Polyhedral Cones. The way to reconcile the two definitions of redundancy is to switch to *polyhedral cones* to get a homogeneous system of constraints and only rays as generators. The trick for changing a polyhedron \mathcal{P} into a cone is to associate an extra variable η to the constant term \mathbf{b} as follows [17]: $\mathbf{A}\mathbf{x} \leq \mathbf{b} \equiv \eta(\mathbf{A}\mathbf{x}) \leq \eta\mathbf{b} \equiv \mathbf{A}(\eta\mathbf{x}) - \eta\mathbf{b} \leq 0 \equiv [\mathbf{A} | -\mathbf{b}] \begin{pmatrix} \eta\mathbf{x} \\ \eta \end{pmatrix} \leq 0$ for any $\eta > 0$. It can be proved [9] that $\mathbf{x} \in \mathbb{Q}^n$ belongs to \mathcal{P} if and only if $\begin{pmatrix} \mathbf{x} \\ 1 \end{pmatrix} \in \mathbb{Q}^{n+1}$ belongs to the cone $\{\mathbf{x}' \in \mathbb{Q}^{n+1} \mid \mathbf{A}'\mathbf{x}' \leq 0\}$ where $\mathbf{A}' = [\mathbf{A} | -\mathbf{b}]$. Using this transformation, operators on polyhedra can be implemented as computations on their associated cones producing a cone that, once intersected with the hyperplane $\eta = 1$, is the expected polyhedron.

Considering cones simplifies the presentation: terms \mathbf{b} and \mathbf{V} disappear from definitions, hence the same goes for the tautological constraint C_0 in (1) and the β coefficients in (2). We end up with a unique definition of redundancy of a vector as the existence of a nonnegative combination of others vectors. A constraint C_k (resp. a ray R_k) is redundant if

$$\begin{aligned} \exists \lambda_1, \dots, \lambda_c \geq 0, \mathbf{C}_k &= \sum_{i=1}^c \lambda_i \mathbf{C}_i \wedge \lambda_k = 0 & (1') \text{ for constraints} \\ \exists \lambda_1, \dots, \lambda_r \geq 0, \mathbf{R}_k &= \sum_{i=1}^r \lambda_i \mathbf{R}_i \wedge \lambda_k = 0 & (2') \text{ for rays} \end{aligned}$$

Deciding Redundancy. The redundant/irredundant status of a constraint or a ray depends on the satisfiability of an existential problem $(1', 2')$ involving linear equations but also inequalities ($\bigwedge_i \lambda_i \geq 0$). Thus,

such a problem does not fall within the realm of linear algebra but in that of linear programming (LP) for which the simplex algorithm is a standard solver [5]. In practice, the simplex performs much better than its theoretical exponential complexity – but still remains a costly algorithm. So, much research has been devoted to identifying many cases where the simplex can be avoided. Wilde [17] and Lassez *et al.* [12] suggest several *fast redundancy-detection criteria* before switching to the general LP problem:

- **The quasi-syntactic redundancy test** considers pairs of constraints and looks for single constraint redundancies of the form $C' = \lambda C$ with $\lambda > 0$, e.g. $C' : 4x_1 - 6x_2 \geq 2$ is redundant with respect to $C : x_1 - 3x_2 \geq 1$ since $C' = 2 \times C$.
- **The bound shifting test** exploits the implication $\sum_{i=1}^n a_i x_i \leq b \implies \sum_{i=1}^n a_i x_i \leq b'$ if $b \leq b'$. Hence, when the coefficients of two constraints C and C' only differ on b and b' with $b \leq b'$ then C' is redundant and the certificate is $C' = C + (b' - b) \times C_0$ where C_0 is the tautology $0 \leq 1$.
- **The combination of single variable inequalities** such as $x_1 \leq b_1$ and $x_2 \leq b_2$. They entail for instance the redundancy of $C : 2x_1 + 3x_2 \leq b$ with $2b_1 + 3b_2 < b$. and the corresponding certificate is $C = 2 \times (x_1 \leq b_1) \oplus 3 \times (x_2 \leq b_2) \oplus (2b_1 + 3b_2 - b) \times (0 \leq 1)$.

While these criteria can detect certain redundancies at low-cost, in this paper we investigate the other side of redundancy: we provide a *fast criterion to detect irredundant constraints*. The combination of the two approaches limits the usage of the simplex to those constraints that are neither decided by our criteria nor those of Wilde and Lassez *et al.*

Contributions. We present an algorithm that replaces most LP problem resolutions by distance computations. It is detailed in §4, after introducing useful notations in §2. The geometric intuition of our irredundancy criterion is simple: consider ray traces starting from a point within the polyhedron and orthogonal to its faces. A face first encountered by one of these rays is an actual face of the polyhedron. It is therefore an irredundant constraint. Since this procedure is incomplete, LP problem resolutions are required for the remaining undetermined constraints. Experiments of §5 show that our algorithm drastically reduces the number of calls to the simplex, resulting in a considerable speed improvement. In addition, our algorithm generates certificates of correctness, precision and minimality which make it usable in a certified static analyzer. Certificates are presented in §3. Redundancy is established by exhibiting a nonnegative linear combination of constraints that yields the removed constraint, whereas irredundancy is shown by exhibiting a point outside of the polyhedron which is excluded only by the kept constraint. To follow the geometric interpretation, the algorithm is explained below in terms of constraints but it can similarly be used to minimize generators. We conclude in §6 by a discussion of the potential benefit of integrating our algorithm in the double description framework.

2 Notations

Vectors and matrices are written in boldface to be distinguished from scalars, e.g. $\mathbf{0}$ is a vector of 0. For clarity and without loss of generality the rest of the paper will focus on *polyhedral cones over rationals*. A polyhedral cone \mathcal{P} of c constraints on n variables (x_1, \dots, x_n) is a conjunction (written as a set) of homogeneous linear constraints $\{C_1, \dots, C_c\}$ of the form $C_\ell : \sum_{i=1}^n a_{\ell i} x_i \leq 0$ where $C_\ell = (a_{\ell 1}, \dots, a_{\ell n})$. The inner product of vectors offers a convenient notation $\langle C_\ell, \mathbf{x} \rangle \leq 0$ for that inequality. Then, the cone \mathcal{P} corresponds to $\{\mathbf{x} \mid \mathbf{A}\mathbf{x} \leq \mathbf{0}\}$ where the rows of the matrix \mathbf{A} are vectors C_1, \dots, C_c . Finally, $\{C_1, \dots, C_c\}$, $\{\mathbf{x} \mid \bigwedge_{\ell=1}^c \langle C_\ell, \mathbf{x} \rangle \leq 0\}$ or $\{\mathbf{x} \mid \mathbf{A}\mathbf{x} \leq \mathbf{0}\}$ are three equivalent ways of denoting a polyhedral cone \mathcal{P} . We use $\llbracket \mathcal{P} \rrbracket$ to specifically refer to the set of points defined by \mathcal{P} . Given a cone $\mathcal{P} = \{\mathbf{x} \mid \mathbf{A}\mathbf{x} \leq \mathbf{0}\}$, the same system with a strict inequality defines $\overset{\circ}{\mathcal{P}}$, the interior of \mathcal{P} , and \hat{x} denotes a point of $\llbracket \overset{\circ}{\mathcal{P}} \rrbracket \stackrel{\text{def}}{=} \{\mathbf{x} \mid \mathbf{A}\mathbf{x} < \mathbf{0}\}$.

3 Certifying a Minimization of Polyhedra

Our minimization algorithm is part of the Verimag Polyhedra Library (VPL) which operates on polyhedra in constraint-only representation, with rational coefficients. It was originally designed by Fouilhéet *et al.* [7]

as an abstract domain for the VERASCO certified static analyzer whose soundness is proved in COQ [11]. VERASCO can collaborate with an external library in OCAML such as the VPL, provided that it produces certificates of correctness, allowing a COQ-checker to verify the results computed in OCAML. In this section we recall the algorithm used in the original VPL for minimizing a *polyhedral cone represented as a set of constraints*. It is the standard algorithm but extended to produce on-the-fly *certificates of correctness, precision and minimality*. We recall the *fundamental theorem of linear inequalities* due to Farkas (1894) which ensures the existence of such certificates. Revisiting this theorem with a geometrical interpretation reveals an efficient way to determine irredundant constraints, which will be the key of our algorithm (§4).

Minimizing a cone \mathcal{P} consists in removing all redundant constraints such that the result, \mathcal{P}_M , represents the same geometrical space, i.e. $\llbracket \mathcal{P} \rrbracket = \llbracket \mathcal{P}_M \rrbracket$. Two certificates are needed to prove that equality: (1) one for the inclusion $\llbracket \mathcal{P} \rrbracket \subseteq \llbracket \mathcal{P}_M \rrbracket$ which guarantees *the correctness of the minimization* and (2) another one for $\llbracket \mathcal{P}_M \rrbracket \subseteq \llbracket \mathcal{P} \rrbracket$ which justifies *the precision of the minimization*. A third certificate (3) ensures *the minimality of the result* showing that all constraints of \mathcal{P}_M are irredundant.

Certificate (1) must prove that each point of $\llbracket \mathcal{P} \rrbracket$ belongs to $\llbracket \mathcal{P}_M \rrbracket$, which means that each constraint of \mathcal{P}_M must be a logical consequence of the constraints of \mathcal{P} . In the particular case of minimization, inclusion (1) is trivial because \mathcal{P}_M is obtained by only removing constraints from \mathcal{P} , which necessarily leads to a larger set of points. A syntactic test is sufficient to retrieve the constraints of \mathcal{P}_M in \mathcal{P} in order to prove inclusion (1). By contrast, the existence of certificates (2) and (3) is not straightforward but the consequence of the following theorem, which we rephrased in our constraint terminology to ease its interpretation.

Theorem 1 (Fundamental theorem of linear inequalities [15, 7.1 p.85]). *Let C_1, \dots, C_p and C' be vectors in a n -dimensional space. Then,*

- (I) *either C' is **redundant** and there exists a Farkas decomposition of C' that is a nonnegative linear combination of linearly independent vectors from C_1, \dots, C_m , i.e. $C' = \lambda_1 C_1 + \dots + \lambda_m C_m$ for some scalars $\lambda_1, \dots, \lambda_m \geq 0$.*
- (II) *or C' is **irredundant** and there exists a n -dimensional vector w such that $\langle C', w \rangle > 0$ and $\langle C_1, w \rangle, \dots, \langle C_m, w \rangle \leq 0$. Moreover, there exists a set $\{C_i \mid \langle C_i, w \rangle = 0\}$ containing $r - 1$ linearly independent vectors from C_1, \dots, C_m where $r = \text{rank}\{C_1, \dots, C_m, C'\}$.*

The standard algorithm (Algorithm 1) exploits the redundancy criterion (I) of the theorem which was already illustrated in §1 Example 1. The existence of a *Farkas decomposition* of C' is decided by solving a LP problem. If the simplex algorithm returns a solution λ then the couple (C', λ) is recorded as a certificate of precision (2) which proves that the removed constraint was indeed redundant. To get rid of all the redundancies, Algorithm 1 needs one execution of the simplex algorithm for each constraint.

Given an existential LP problem, the simplex can return either a solution or an explanation of the lack of solution. The proof of Theorem 1 and the simplex algorithm have strong connections which result in an interesting feature of the VPL³ simplex: calling $\text{simplex}(\exists \lambda_i \geq 0, C' = \sum_i \lambda_i C_i)$ returns either $\text{SUCCESS}(\lambda)$ or $\text{FAILURE}(w)$ such that $\langle C', w \rangle > 0 \wedge_i \langle C_i, w \rangle \leq 0$. This feature is a consequence of Theorem 1 and requires no additional computation.

When the simplex returns $\text{FAILURE}(w)$, the irredundancy criterion (II) of the theorem tells that C' is irredundant and must be kept in the set of constraints. Algorithm 1 builds the certificate of minimality (3) by associating a witness point to each constraint of the minimized polyhedron \mathcal{P}_M .

While the standard algorithm focuses on criterion (I), we revisit the theorem paying attention to the geometrical interpretation of criterion (II): when a constraint C' is irredundant, its associated facet is a *frontier* of the polyhedron separating the inside from the outside. Part (II) of the theorem ensures that we can exhibit a *witness point* w , out of $\llbracket \mathcal{P} \rrbracket$, satisfying all constraints of \mathcal{P} except C' . The rest of the paper is dedicated to an algorithm that efficiently discovers such *witness points*. To avoid the dimensionality considerations of (II), we will focus on *polyhedral cones with nonempty interior*. Such cones have no equalities, neither explicit nor implicit. Again, this simplifies the presentation and is not a loss of generality: it is common practice to detect equalities, to keep them apart and to apply the corresponding substitution to remaining constraints.

³Conversely, $\text{simplex}(\exists w, \langle C', w \rangle > 0 \wedge_i \langle C_i, w \rangle \leq 0)$ returns either $\text{SUCCESS}(w)$ or $\text{FAILURE}(\lambda)$ such that $C' = \sum_i \lambda_i C_i$.

Algorithm 1: The standard minimization algorithm (used in VPL 1.0)

Input : A set of constraints $\{C_1, \dots, C_m\}$.
Output: \mathcal{P}_M = the irredundant constraints of $\{C_1, \dots, C_m\}$
 (R, I) = the redundancy and irredundancy certificates

```

 $\mathcal{P}_M \leftarrow \{C_1, \dots, C_m\}$ 
for  $C'$  in  $\{C_1, \dots, C_m\}$  do
  switch simplex  $\left( \exists \lambda_i \geq 0, C' = \sum_{C_i \in \mathcal{P}_M \setminus C'} \lambda_i C_i \right)$  do
    case SUCCESS  $(\lambda)$ :  $R \leftarrow R \cup \{(C', \lambda)\}$ ;  $\mathcal{P}_M \leftarrow \mathcal{P}_M \setminus C'$ 
    case FAILURE  $(w)$ :  $I \leftarrow I \cup \{(C', w)\}$ 
return  $(\mathcal{P}_M, R, I)$ 

```

4 An Efficient Minimization Algorithm

Building up on the geometric interpretation of Theorem 1, we present a new minimization algorithm for polyhedral cones that brings two major improvements: it reduces the number of calls to the simplex algorithm and limits the constraints they involve. The key idea of the algorithm is to trace rays starting from a point in the interior of the cone. The first face encountered by a ray is a frontier of the polyhedron, thus an irredundant constraint. Unfortunately, depending on the cone and the position of the interior point, some frontiers can be missed. This *raytracing procedure* is thus incomplete and LP problem resolutions are still required for the remaining undetermined constraints.

While the simplex algorithm is used in the standard minimization to discover Farkas decompositions, we rather use it to get closer to a witness point, and only when all previous rays failed to prove the irredundancy of a constraint. Of course, if the constraint is redundant, the simplex algorithm returns no point at all but an explanation of its failure which is nothing else than a Farkas decomposition proving the redundancy.

4.1 The Frontier Detection Criterion

We now detail the process of finding witness points by raytracing. We consider a cone \mathcal{P} with a nonempty interior. Then, there exists a point \hat{x} in \mathcal{P} . The basic operation of our algorithm consists in sorting the facets of \mathcal{P} with respect to the order in which they are hit by a *ray*, *i.e.* a half-line starting at the interior point \hat{x} and extending along a given direction d .

Consider the constraint $\langle C, x \rangle \leq 0$. The facet of the constraint is the hyperplane $\{x \mid \langle C, x \rangle = 0\}$, *i.e.* the set of points orthogonal to vector C . The ray starting at \hat{x} (but excluding it) and extending in direction d is the set of points $\{x(t) \mid x(t) = \hat{x} + t \times d, t > 0\}$. Let us assume that the ray hits the C -facet at point x_c . Then, there exists $t_c > 0$ such that $x_c = \hat{x} + t_c \times d$ and so, $x_c - \hat{x} = t_c \times d$. Therefore, the distance $\|\hat{x} - x_c\|$ is just a scaling by $|t_c|$ of the norm $\|d\|$ which does not depend on C . Hence, by computing $|t_c|$ for each constraint we will be able to know in which order the constraints are hit by the ray. Now, we use the fact that $x_c \in \{x \mid \langle C, x \rangle = 0\}$ to get $t_c = -\frac{\langle C, \hat{x} \rangle}{\langle C, d \rangle}$. Indeed,

$$0 = \langle C, x_c \rangle = \langle C, \hat{x} + t_c \times d \rangle = \langle C, \hat{x} \rangle + t_c \times \langle C, d \rangle.$$

Hence, the basic operation of our raytracing algorithm consists in two evaluations of each constraint C of \mathcal{P} at \hat{x} and d in order to compute the scalar t_c . Let us explain how we exploit this information to discover actual frontiers of \mathcal{P} .

Note that any direction could be used to sort the constraints with respect to the order of intersection by a ray. We chose successively for d the normal vector of each facet of \mathcal{P} . This heuristic ensures that each facet will be hit by at least one ray. As illustrated by Fig. 2, a direction $d \stackrel{\text{def}}{=} -C$ necessarily intersects the C -facet and may potentially cross many others constraints for some positive values of t . Now, considering a direction $d_i = -C_i$, we sort the intersected constraints with respect to the increasing order of the scalar t which is proportional to the distance between the interior point \hat{x} and the intersection point $x(t)$ of a facet

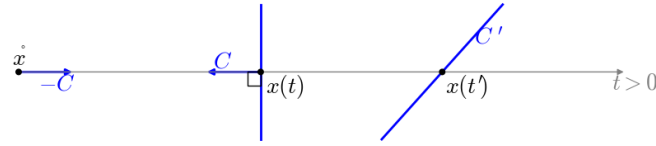


Figure 2: The ray starting at the interior point \hat{x} and orthogonal to a constraint C meets C and possibly others constraints.

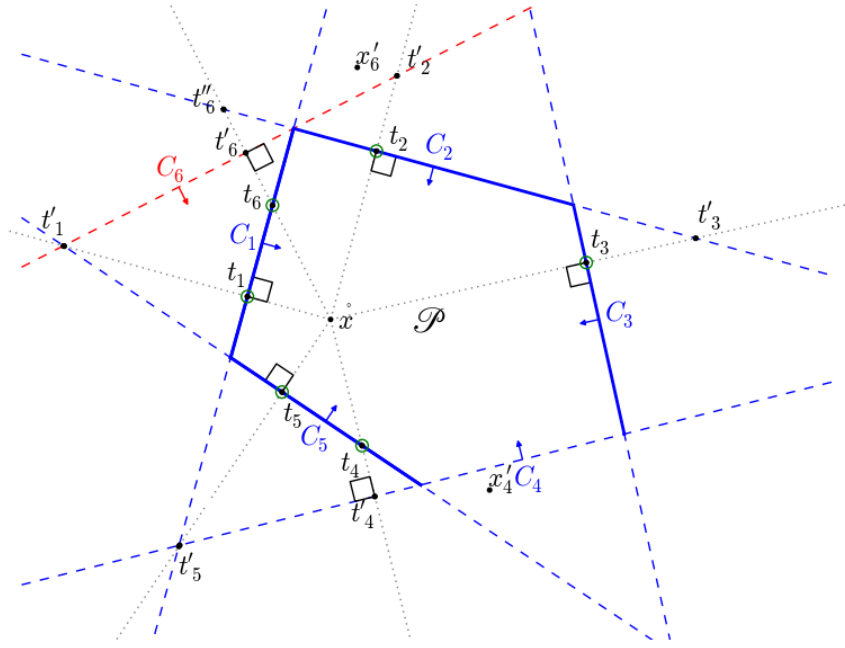


Figure 3: Detection of some frontiers of a polyhedron by looking at their intersections with rays starting from an interior point \hat{x} and orthogonal to a constraint. The thick lines are the discovered frontiers, confirmed by the doubly-circled intersection points.

and the ray $\text{RAY}(\hat{x}, d_i)$. We obtain a sorted *intersection list* of couples (t, S_t) where S_t is the set of the (possibly many) constraints null at $x(t)$. The head couple provides the constraints which are encountered first by the ray. At the heart of our algorithm is the following proposition: “If the head of an intersection list is a couple $(t, \{C\})$ with a *single constraint*, then C is a frontier of \mathcal{P} ; otherwise we cannot conclude from this list.” It will be proved in §4.2 (Proposition 1) when we will come to the generation of witness points.

Example. Here are the intersection lists of sorted constraints obtained for the 6-constraints polyhedron of Fig. 3. List I_i records the constraints met along $\text{RAY}(\hat{x}, -C_i)$ from \hat{x} orthogonally to the facet of C_i . It satisfies $t_i < t'_i < t''_i < t'''_i$.

$$\begin{aligned} I_1 &= [(t_1, \{C_1\}); (t'_1, \{C_5, C_6\}); (t''_1, \{C_2\})] & I_2 &= [(t_2, \{C_2\}); (t'_2, \{C_6\}); (t''_2, \{C_3\}); (t'''_2, \{C_1\})] \\ I_3 &= [(t_3, \{C_3\}); (t'_3, \{C_2\}); (t''_3, \{C_4\})] & I_4 &= [(t_4, \{C_5\}); (t'_4, \{C_4\}); (t''_4, \{C_3\})] \\ I_5 &= [(t_5, \{C_5\}); (t'_5, \{C_1, C_4\})] & I_6 &= [(t_6, \{C_1\}); (t'_6, \{C_6\}); (t''_6, \{C_2\})] \end{aligned}$$

These lists reveal that C_1 , C_2 , C_3 and C_5 are frontiers of \mathcal{P} ; C_1 and C_5 are even confirmed twice. Our criterion fails to decide the status of C_4 and C_6 because, in any of the considered directions, they are never encountered first. This situation is legitimate for the redundant constraint C_6 but also happens for C_4 even if it is a frontier of \mathcal{P} .

At this point (line 10 of Algorithm 2), we run the simplex to determine the irredundancy of the remaining constraints. In order to keep LP problems as small as possible, we build them incrementally

as follows. Consider an undetermined constraint C_i and let I_i be the intersection list resulting from the direction $\mathbf{d}_i = -C_i$, as defined previously. We pose an LP problem to find a point \mathbf{x}'_i satisfying $\langle C_i, \mathbf{x}'_i \rangle > 0 \wedge \langle C', \mathbf{x}'_i \rangle \leq 0$, where C' is the single⁴ constraint that appears at the head of I_i . As said earlier, C' is a frontier because it is the first facet encountered by the ray. Two cases may occur: If the existential LP problem of line 15 is unsatisfiable, the simplex returns $\text{FAILURE}(\lambda)$, C_i is redundant with respect to C' and the Farkas decomposition of C_i is $\lambda \times C'$. Otherwise, the simplex exhibits a point \mathbf{x}'_i which satisfies $\langle C_i, \mathbf{x}'_i \rangle > 0 \wedge \langle C', \mathbf{x}'_i \rangle \leq 0$. Here, we cannot conclude since \mathbf{x}'_i is a witness showing that C_i is irredundant with respect to C' alone, but C_i could still be redundant in the cone.

To check the irredundancy of C_i , we launch a new ray from $\hat{\mathbf{x}}$ to \mathbf{x}'_i , *i.e.* in direction $\mathbf{d} = \mathbf{x}'_i - \hat{\mathbf{x}}$, denoted by $\text{RAY}(\hat{\mathbf{x}}, \mathbf{x}'_i - \hat{\mathbf{x}})$. As before, we compute the intersection list of this ray with all the constraints but this time we know for sure that C_i will precede C' in the list. This property is shown in Proposition 2 of Appendix A, the proof is purely computational. Then, we analyze the head of the list: if C_i is the *single* first element, then it is a frontier. Otherwise the first element, say C'' , is added to the LP problem, which is now asked for a point \mathbf{x}''_i such that $\langle C_i, \mathbf{x}''_i \rangle > 0 \wedge \langle C', \mathbf{x}''_i \rangle \leq 0 \wedge \langle C'', \mathbf{x}''_i \rangle \leq 0$ resulting in a new $\text{RAY}(\hat{\mathbf{x}}, \mathbf{x}''_i - \hat{\mathbf{x}})$. The way we chose rays guarantees that the previous facets C', C'', \dots will always be hit after C_i by the next ray. Therefore, ultimately the constraint C_i will be hit first by a ray, or it will be proved redundant. Termination is guaranteed because the first constraint struck by the new ray is either C_i and we can conclude, or a not already considered constraint and there is a finite number of constraint in \mathcal{P} . Observe that this algorithm builds incremental LP problems which contain only frontiers that were between $\hat{\mathbf{x}}$ and the facet of C_i at some step.

Example 2 (continued). In the above example, we found out that C_1, C_2, C_3 and C_5 were frontiers. To determine the status of C_4 , we solve the LP problem $\exists \mathbf{x}'_4, \langle C_4, \mathbf{x}'_4 \rangle > 0 \wedge \langle C_5, \mathbf{x}'_4 \rangle \leq 0$, because C_5 is the head of I_4 . The simplex finds such a point \mathbf{x}'_4 and the next step is to compute the intersection list corresponding to $\text{RAY}(\hat{\mathbf{x}}, \mathbf{x}'_4 - \hat{\mathbf{x}})$. This list will reveal C_4 as an actual frontier.

Similarly, the intersection list I_6 of the example suggests to solve the LP problem $\exists \mathbf{x}'_6, \langle C_6, \mathbf{x}'_6 \rangle > 0 \wedge \langle C_1, \mathbf{x}'_6 \rangle \leq 0$ to launch a new ray toward C_6 . This problem is satisfiable and the simplex returns $\text{SUCCESS}(\mathbf{x}'_6)$. Again, the next step is to compute the intersection list corresponding to $\text{RAY}(\hat{\mathbf{x}}, \mathbf{x}'_6 - \hat{\mathbf{x}})$. This time, the head of the list is C_2 . We thus add C_2 to the previous LP problem and call the simplex on $\exists \mathbf{x}''_6, \langle C_6, \mathbf{x}''_6 \rangle > 0 \wedge \langle C_1, \mathbf{x}''_6 \rangle \leq 0 \wedge \langle C_2, \mathbf{x}''_6 \rangle \leq 0$. This problem has no solution: the simplex returns $\text{FAILURE}(\lambda = (1, 1))$ showing that C_6 is redundant and its Farkas decomposition is $C_6 = 1 \times C_1 + 1 \times C_2$.

4.2 Irredundancy Certificates

Let us explain how we compute witness points from the intersection lists defined in the previous section. From now on, we will denote a constraint by F if it is a frontier and by C when we do not know if it is a redundant constraint or an actual frontier. Let us come back to the list of the intersections of facets of \mathcal{P} with a ray $\{ \mathbf{x}(t) \mid \mathbf{x}(t) = \hat{\mathbf{x}} + t \times \mathbf{d}, t > 0 \}$ for a direction \mathbf{d} .

Proposition 1. *If the head of an intersection list contains a single constraint F , then we can build a witness point satisfying the irredundancy criterion of Theorem 1 which proves that F is a frontier:*

- (a) *For a list $[(t_F, \{ F \})]$, we take the witness $\mathbf{w}_a = \hat{\mathbf{x}} + (t_F + 1) \times \mathbf{d}$*
- (b) *For a list $[(t_F, \{ F \}); (t', S'); \dots]$ with at least two couples, we forge the witness $\mathbf{w}_b = \hat{\mathbf{x}} + \frac{t_F + t'}{2} \times \mathbf{d}$.*

Let us prove that those witness points attest that F is an irredundant constraint. According to Theorem 1, it amounts to prove that $\bigwedge_{C \in \mathcal{P} \setminus F} \langle C, \mathbf{w} \rangle \leq 0 \wedge \langle F, \mathbf{w} \rangle > 0$ for \mathbf{w}_a (resp. \mathbf{w}_b).

Proof. Let us first study the sign of $\langle F, \mathbf{x}(t) \rangle$ at point $\mathbf{x}(t) = \hat{\mathbf{x}} + t \times \mathbf{d}$. Note that $\langle F, \mathbf{x}(t) \rangle = \langle F, \hat{\mathbf{x}} + t \times \mathbf{d} \rangle \stackrel{(\dagger)}{=} \langle F, \hat{\mathbf{x}} \rangle + t \times \langle F, \mathbf{d} \rangle$. By construction, $\langle F, \mathbf{x}(t_F) \rangle = 0$ then, by equation (\dagger) , $-\langle F, \hat{\mathbf{x}} \rangle = t_F \times \langle F, \mathbf{d} \rangle$. Recall that $t_F > 0$ and $\langle F, \hat{\mathbf{x}} \rangle < 0$ because $\hat{\mathbf{x}} \in \mathcal{P}$. Thus, $\langle F, \mathbf{d} \rangle$ is necessarily positive. Finally, for a frontier F found in a direction \mathbf{d} , $\langle F, \mathbf{x}(t) \rangle = \langle F, \hat{\mathbf{x}} \rangle + t \times \langle F, \mathbf{d} \rangle$ is positive for any $t > t_F$.

⁴If the set at the head of I_i contains several constraints, we cannot know which one is a frontier. Thus, we add all of them in the LP problem (lines 13-14 of Algorithm 2).

Algorithm 2: Raytracing algorithm

Input : A set of constraints $\mathcal{P} = \{C_1, \dots, C_p\}$; a point $\hat{x} \in \hat{\mathcal{P}}$
Output : \mathcal{P}_M : minimized version of \mathcal{P}
Data : $LP[i]$: LP problem associated to C_i ; $I[i]$: intersection list of C_i
Function: $\text{intersectionList}(d, \{C_1, \dots, C_q\})$ returns the intersection list obtained by intersecting $\{C_1, \dots, C_q\}$ with ray d

```

1 Function updateFrontiers ( $I[i], \mathcal{P}_M, \mathcal{P}$ )
2   if head ( $I[i]$ ) = ( $t_F, \{F\}$ ) then
3      $\mathcal{P}_M \leftarrow \mathcal{P}_M \cup \{F\}$ 
4      $\mathcal{P} \leftarrow \mathcal{P} \setminus F$ 
5   return ( $\mathcal{P}_M, \mathcal{P}$ )
6  $\mathcal{P}_M \leftarrow \emptyset$ ;  $LP \leftarrow \text{arrayOfSize}(p)$ ;  $I \leftarrow \text{arrayOfSize}(p)$ 
7 for  $C_i$  in  $\mathcal{P}$  do /* First step of raytracing with orthogonal rays */
8    $I[i] \leftarrow \text{intersectionList}(\text{RAY}(\hat{x}, -C_i), \mathcal{P})$ 
9    $(\mathcal{P}_M, \mathcal{P}) \leftarrow \text{updateFrontiers}(I[i], \mathcal{P}_M, \mathcal{P})$ 
10 while  $\mathcal{P} \neq \emptyset$  do
11   for  $C_i$  in  $\mathcal{P}$  do
12      $(t, S) \leftarrow \text{head}(I[i])$ 
13     for  $C$  in  $S$  do
14        $LP[i] \leftarrow LP[i] \wedge \langle C, x'_i \rangle \leq 0$ 
15     switch simplex ( $\exists x'_i, \langle C_i, x'_i \rangle > 0 \wedge LP[i]$ ) do
16       case SUCCESS ( $x'_i$ ):
17          $I[i] \leftarrow \text{intersectionList}(\text{RAY}(\hat{x}, x'_i - \hat{x}), \mathcal{P} \cup \mathcal{P}_M)$ 
18          $(\mathcal{P}_M, \mathcal{P}) \leftarrow \text{updateFrontiers}(I[i], \mathcal{P}_M, \mathcal{P})$ 
19       case FAILURE ( $\lambda$ ):  $\mathcal{P} \leftarrow \mathcal{P} \setminus C_i$  /*  $C_i$  is redundant */
20
21 return  $\mathcal{P}_M$ 
    
```

Hence, in case (a) $\langle F, w_a \rangle \stackrel{\text{def}}{=} \langle F, x(t_F + 1) \rangle > 0$ and in case (b) $\langle F, w_b \rangle \stackrel{\text{def}}{=} \langle F, x(\frac{t_F + t'}{2}) \rangle > 0$ since $t_F < \frac{t_F + t'}{2} < t'$.

Let us now study the sign of $\langle C, x(t) \rangle$ for constraints other than F :

- (a) Consider the list $[(t_F, \{F\})]$. By construction, it means that no other constraint C of \mathcal{P} is struck by the $\text{RAY}(\hat{x}, d)$, i.e. whatever the value $t > 0$, the sign of $\langle C, x(t) \rangle = \langle C, \hat{x} \rangle + t \times \langle C, d \rangle$ does not change. As $\langle C, x(t=0) \rangle = \langle C, \hat{x} \rangle < 0$ because $\hat{x} \in \hat{\mathcal{P}}$, we can conclude that $\forall t > 0, \langle C, x(t) \rangle < 0$. Thus, in particular, $\langle C, w_a \rangle \stackrel{\text{def}}{=} \langle C, x(t_F + 1) \rangle < 0$ for any $C \in \mathcal{P} \setminus F$.
- (b) Consider now the list $[(t_F, \{F\}); (t', S'); \dots]$. A constraint C that appears in the set S' is null at point $x(t')$ with $t' > 0$. The previous reasoning (†) (on F) based on equation $\langle C, x(t) \rangle = \langle C, \hat{x} \rangle + t \times \langle C, d \rangle$ is valid for C , hence proving $\langle C, d \rangle > 0$. Thus, $\langle C, x(t) \rangle$ is negative for $t < t'$ (null for $t = t'$ and positive for $t' < t$). Finally, $\langle C, w_b \rangle \stackrel{\text{def}}{=} \langle C, x(\frac{t_F + t'}{2}) \rangle < 0$ since $\frac{t_F + t'}{2} < t'$. The same reasoning applies to any other couple (t, S_t) in the tail of the list.

□

Fig. 4(\mathcal{P}_b) shows the irredundancy witness points w_1, w_2, w'_1, w'_2 of constraints C_1, C_2 and C' . The irredundancy of C' is confirmed three times by different rays respectively orthogonal to C', C_3 and C_4 , leading to witnesses w'_1 (twice) and w'_2 .

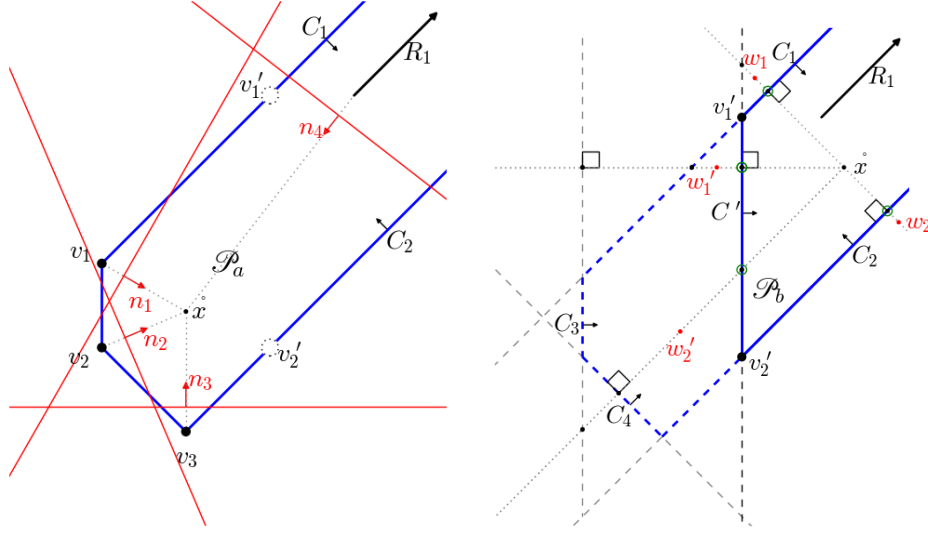


Figure 4: Non-redundancy witnesses for generators of \mathcal{P}_a and constraints of \mathcal{P}_b

4.3 Minimizing Generators

So far, to ease the understanding, we presented our raytracing-based minimization for constraint-only polyhedra, but it works as well for generators. Indeed, we manipulated constraints as vectors and all our explanations and proofs are based on the inner product of vectors. Moreover, Theorem 1 is not limited to constraints, it holds for any vector space and can be rephrased for generators. This time the irredundancy certificate for a generator g' is a vector n such that $\langle g_1, n \rangle, \dots, \langle g_p, n \rangle \leq 0$ and $\langle g', n \rangle > 0$. Such a vector defines a hyperplane orthogonal to n , *i.e.* $\{x \mid \langle n, x \rangle = 0\}$. It is called a *separating hyperplane* because it isolates generator g' from the other ones. Fig. 4(\mathcal{P}_a) shows the separating hyperplanes defined by n_1, n_2, n_3 and n_4 . They respectively justify the irredundancy of v_1, v_2, v_3 and R_1 in \mathcal{P}_a .

4.4 Using Floating Points in Raytracing

It is possible to make raytracing even more efficient by using floating points instead of rationals. We experimented thereby floating points in both LP problem resolutions and distance computations. The rational coefficients of constraints are translated into floating points. It introduces a loss in precision which does not jeopardize the result because the certificate checking controls the minimization process. However, we must pay attention to the generation of *exact* (*i.e.* rationals) certificates from floating point computations. The solution we propose differs depending on the kind of certificate.

Witness Points. Checking a certificate of irredundancy consists in evaluating the sign of $\langle C_i, w \rangle$ for all constraints C_i of \mathcal{P} with the provided witness point w . A witness point w must then be given with rational coefficients to avoid sign errors if $\langle C_i, w \rangle$ is too close to 0. Thus, the witness point $w^{\mathbb{F}}$ obtained with floating point computations is translated into a rational one $w^{\mathbb{Q}}$, without loss of precision. Then we check the irredundancy certificate with $w^{\mathbb{Q}}$ and the rational version of the constraints. If the verification passes, then $w^{\mathbb{Q}}$ is indeed a witness point. In the rare case of failure, using the exact simplex of the VPL on the LP problem will fix the approximation error by providing a rational witness point.

Farkas Decompositions. To prove a redundancy, we need to exhibit the Farkas decomposition of the redundant constraint. To obtain an exact decomposition from the floating LP solution, we record which constraint is actually part of the decomposition⁵. Then, we run the exact simplex on a LP problem involving only those constraints to retrieve the exact Farkas decomposition.

⁵What is needed from the floating point solution is the set of basic variables and an ordering of the non null λ_i coefficients to speed up the search in exact simplex.

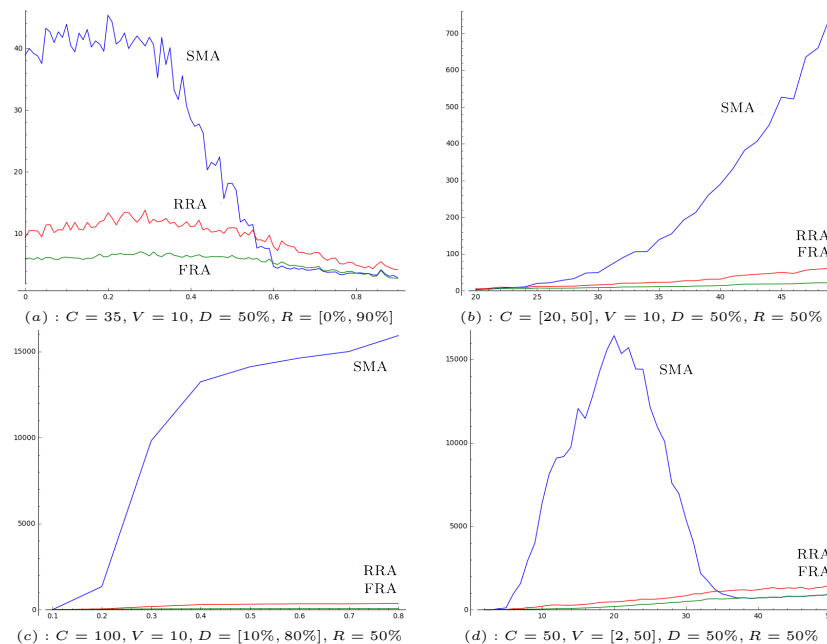


Figure 5: Execution time in milliseconds of SMA (blue), RRA (red) and FRA (green) depending on respectively (a) redundancy, (b) number of constraints, (c) density and (d) number of variables.

5 Experiments

This section is devoted to the comparison of three minimization algorithms: the standard algorithm (SMA) (Algorithm 1 of §3) and two versions of our minimization algorithm, the Rational raytracing algorithm (RRA) and the Floating point raytracing algorithm (FRA). These three algorithms are all implemented in the current version (2.0) of the VPL. They use the same datastructures (e.g. for constraints), allowing more reliable timing comparisons between them. For computing the exact Farkas decomposition that proves a constraint irredundancy, the three algorithms ultimately rely on the VPL simplex in rational.

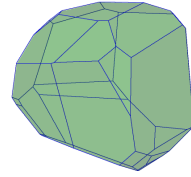
The Standard Minimization Algorithm (SMA). The standard Algorithm 1 is available in the VPL since version 1.0. It works on rationals and can generate certificates of precision, minimality and correctness. The VPL implementation carries an optimization: the LP problem of Algorithm 1 is built only once before testing the redundancy of each constraint. Initially it is composed of all the constraints. Then, each time a redundant constraint is detected, it is removed from the LP problem used for testing other constraints.

The Rational Raytracing Algorithm (RRA). Since RRA and SMA share datastructures and use the same LP solver, comparing their running time is relevant to estimate the efficiency of raytracing with respect to the standard algorithm.

The Floating point Raytracing Algorithm (FRA). FRA implements raytracing with floating points as explained in §4.4. Here, LP problems are solved by GLPK (the GNU Linear Programming Kit) which provides a simplex algorithm working with floating points.

To compare the three implementations, we asked them to minimize polyhedra that were generated randomly from four parameters that will be detailed further: the number of variables (V), the number of constraints (C), the redundancy rate (R) and the density rate (D). Throughout the paper, we focused on cones to simplify both notations and explanations. However, our algorithm works for general convex polyhedra and we build our experiments as follows. Each constraint is created by giving a random integer between -100 and 100 to the coefficient of each variable, within the density rate. All constraints are attached the same constant bound ≤ 20 . Such polyhedra have a convex potatoid shape, shown on the right hand side.

Fig. 5 shows the execution time (in milliseconds) of the three algorithms depending on the four parameters (C, V, R, D). Each point of the curves is the average time obtained from the minimization of 50 polyhedra. Let us now detail each parameter and their impact on execution time.



Redundancy Rate. The effect of redundancy on execution time is displayed on Fig. 5(a). These measures come from the minimization of polyhedra with 10 variables and 35 constraints, and a redundancy rate ranging from 0% to 90% of the number of constraints. To generate a redundancy constraint, we randomly pick two constraints and produce a nonnegative combination of them. We took care of avoiding redundancies that can be discarded by the fast detection criteria of §1. The graph clearly shows that raytracing has a big advantage on polyhedra with few redundancies. This phenomenon was expected: raytracing is good at detecting at low-cost irredundancy. SMA becomes similar to raytracing when the redundancy rate is high. This is explained by the implementation details given in previous paragraphs: when a redundant constraint is found, it is removed from the LP problem. Thus, if the redundancy rate reaches very high level, the LP problem becomes smaller and smaller at each iteration, lowering the impact of using floating points. Moreover, the heuristic used by our algorithm never hits if almost all constraints are redundant, which makes the raytracing computations useless. To be fair between raytracing and the standard algorithm, we set the redundancy rate at 50% in the other experiments.

Number of Constraints. Fig. 5(b) measures the minimization time depending on the number of constraints for polyhedra with 10 variables. FRA and RRA scale better with respect to the number of constraints than SMA: experiments show that when C ranges from 20 to 50 constraints, SMA has a quadratic evolution compared to raytracing algorithms.

Density Rate. The density of a polyhedron is the (average) rate of nonnull coefficients within a constraint. For instance, a density of 60% with 10 variables means that on average, constraints have 6 nonnull coefficients. Fig. 5(c) shows the execution time for 10-dimensional polyhedra with 100 constraints, where the density rate D goes from 10% to 80%. The raytracing algorithms are almost insensitive to density, whereas the execution time of the standard algorithm blows up with density. Actually, having a lot of nonnull coefficients in constraints tends to create huge numerators and denominators because a pivot in the simplex performs many combinations of constraints. The blow up does not happen in RRA because LP problems are much smaller in the raytracing algorithms.

Number of Variables. The effect of the dimension on execution time is shown on Fig. 5(d). Whereas raytracing seems linearly impacted by the dimension, SMA has a behaviour that may look a bit strange. After a dramatic increase of execution time, the curve falls down when the dimension reaches about half the number of constraints. It finally joins and sticks to FRA curve. This phenomenon may be explained by the number of pivots needed to solve the LP problem. The closer is the dimension to the number of constraints, the fewer pivots are needed, thus making SMA competitive even with more LP problems to solve.

Table 1 shows results for several values of dimension and number of constraints. Again, each cell of this table gives the average values resulting from the minimization of 50 convex polyhedra, with a density and a redundancy both fixed at 50%. For each couple (number of variables \times number of constraints), Table 1 gives the number of LP problems that were solved and their size (*i.e.* the number of constraints they involve) on average. It contains also the computation time of the minimization in milliseconds and the speed up of raytracing compared to SMA. Results of Table 1 show that for small polyhedra, either in dimension or in number constraints, raytracing does not help. Indeed, for such small LP problems, the overhead of our algorithm is unnecessary and leads to time losses. raytracing becomes interesting for larger polyhedra, where the speed improvement is significant. For instance, FRA is 44.5 times faster with 10 variables and 100 constraints than SMA. The gain can be explained by the number of LP problems solved and their average size, noticeably smaller in raytracing than in SMA. As expected, raytracing is considerably faster with floating points.

Table 1: Time measures of the three minimization algorithms SMA, RRA and FRA for different values of variables and constraints.

Var		5 constraints			10 constraints			25 constraints			50 constraints			100 constraints		
		SMA	RRA	FRA	SMA	RRA	FRA	SMA	RRA	FRA	SMA	RRA	FRA	SMA	RRA	FRA
2	# lp	2	0	0	3	1	1	6	2	2	9	5	5	15	11	11
	lp size	3	3	3	4	3	4	6	3	4	8	3	4	12	3	5
	time(ms)	0.05	0.03	0.02	0.04	0.05	0.09	0.10	0.14	0.14	0.27	0.30	0.34	0.83	0.71	0.80
	speed up	-	1.8	1.9	-	0.77	0.48	-	0.74	0.73	-	0.90	0.79	-	1.2	1.0
5	# lp	5	2	2	10	6	6	24	16	16	46	34	34	90	72	73
	lp size	5	3	4	9	3	5	20	4	7	36	5	8	65	5	9
	time(ms)	0.09	0.15	0.18	0.29	0.45	0.50	3.8	2.0	1.8	29.8	7.1	5.4	178	26.0	18.8
	speed up	-	0.61	0.51	-	0.65	0.59	-	1.9	2.1	-	4.2	5.5	-	6.8	9.5
10	# lp	5	2	2	10	5	5	25	13	13	50	28	28	100	58	58
	lp size	5	3	4	9	4	5	22	7	7	44	10	8	87	13	11
	time(ms)	0.18	0.30	0.32	0.60	1.1	0.86	17.6	10.8	6.0	811	65.9	23.5	1493	6336	64.0
	speed up	-	0.59	0.55	-	0.57	0.70	-	1.6	2.9	-	12.3	34.5	-	44.5	233

6 Conclusion & Future Work

In this paper, we present a new algorithm to minimize the representation of a polyhedron. It is based on raytracing that provides an efficient irredundancy check in which LP executions are replaced by distance computations. The *raytracing procedure* is incomplete and LP problem resolutions are still required for deciding the redundancy of the remaining constraints. However, our algorithm reduces not only the number of LP problems solved along the minimization, but also their size by an incremental approach. Moreover, it is usable for polyhedra in single representation, whatever it is : as constraints or as generators. This algorithm is available in the VPL. It can be used either with rational or floating coefficients. In both cases, it can produce certificates of correctness, precision and minimality.

Parallelizing. Our raytracing algorithm is well-suited to parallelization: computing the intersection lists could be done by as many threads as rays. These computations boil down to matrix multiplications for which there exist efficient libraries, e.g. the LAPACK library [1]. Actually, to fully benefit from parallelism, the algorithm should be implemented in C because OCAML does not support native concurrency yet. Exploiting multi-cores, the number of ray traces could be greatly increased, and applying the raytracing principle from several interior points would allow us to discover frontiers even more easily.

Redundancy in the Double Description Framework (DDF). Our algorithm has been designed to minimize polyhedra in single representation, but the principle of raytracing can be reused in the double description framework, where it could *fastly detect irredundant constraints*. Redundancy is easier to detect when the two representations of a polyhedron are available. Let the couple $(\mathcal{C}, \mathcal{G})$ denote the set of constraints and the set of generators of a polyhedron in \mathbb{Q}^n and $(\mathcal{C}_M, \mathcal{G}_M)$ be its minimal version. A constraint $C \in \mathcal{C}$ is irredundant if it is saturated by at least n irredundant generators, *i.e.* $\exists \mathbf{g}_1, \dots, \mathbf{g}_n \in \mathcal{G}_M, \langle C, \mathbf{g}_i \rangle = 0$. Similarly, a generator $\mathbf{g} \in \mathcal{G}$ is irredundant if it is the intersection of at least n irredundant constraints *i.e.* $\exists C_1, \dots, C_n \in \mathcal{C}_M, \langle C_i, \mathbf{g} \rangle = 0$. Think for instance of a line in 2D being defined by two points and a point being the intersection of at least two lines. The principle of the minimization algorithm is the following [10]: build the *boolean saturation matrix* \mathbf{S} of size $|\mathcal{C}| \times |\mathcal{G}|$ defined by $\mathbf{S}[C][\mathbf{g}] := (\langle C, \mathbf{g} \rangle = 0)$, then iteratively remove constraints (and the corresponding rows of \mathbf{S}) which are insufficiently saturated and do the same for generators (and columns of \mathbf{S}) until reaching a stable matrix. The remaining constraints and generators form the minimal version $(\mathcal{C}_M, \mathcal{G}_M)$ which mutually justify the irredundancy of each others. This algorithm is appealing compared to its counterpart in single representation but the number of evaluation of $\langle C, \mathbf{g} \rangle$ is huge when each variable x_i ranges in a interval $[l_i, u_i]$. Such a product of intervals can

be represented by $2n$ constraints (two inequalities $l_i \leq x_i \wedge x_i \leq u_i$ per variable) which corresponds to 2^n vertices⁶ [3]. Therefore, the size of \mathcal{S} is $n2^{n+1}$. To limit the computations, the saturation matrix is not fully constructed. Let us summarize the improved algorithm [17]: (1) Some constraints are removed by the *fast redundancy detection* recalled in §1. (2) The irredundant generators of \mathcal{G}_M are constructed from the remaining constraints using Chernikova’s algorithm [4] with some optimized adjacency criteria [13, 8, 18]. The adjacency criterion ensures that the construction cannot produce redundant generators [14]. (3) Finally, the saturation matrix is built to remove the constraint redundancies but a row is only completed if the constraint never finds enough saturating generators, otherwise the computation of the row is interrupted.

We believe that our orthogonal raytracing phase can be used at Step (3) to *fastly discover irredundant constraints*, which therefore do not have to be confirmed by the saturation matrix. The cost of this initial raytracing is reasonable: \mathcal{C} rays and $2 \times |\mathcal{C}|$ evaluations per ray resulting in $2 \times |\mathcal{C}|^2$ computations of inner products. It could therefore benefit to minimization in the DDF especially when $|\mathcal{C}| \ll |\mathcal{G}|$ as in hypercubes.

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⁶The opposite phenomena ($2n$ vertices corresponding to 2^n constraints) also exists but hardly ever occurs in practice [3].

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A Proofs

Proposition 2. Let C_i, C' be two constraints of a polyhedron \mathcal{P} , and let $\hat{x} \in \overset{\circ}{\mathcal{P}}$. Let x'_i be a point such that $\langle C_i, x'_i \rangle > 0$ and $\langle C', x'_i \rangle \leq 0$. Then $\text{RAY}(\hat{x}, x'_i - \hat{x})$ intersects C_i at some point $x(t_{C_i})$. Moreover, assume it crosses C' at $x(t_{C'})$, then $t_{C_i} < t_{C'}$.

Proof. Because $\langle C_i, \hat{x} \rangle < 0$ and $\langle C_i, x'_i \rangle > 0$ then $\text{RAY}(\hat{x}, x'_i - \hat{x})$ necessarily crosses C_i , say at $x(t_{C_i})$. Then, $\langle C_i, x(t_{C_i}) \rangle = 0 = \underbrace{\langle C_i, \hat{x} \rangle}_{<0} + \underbrace{t_{C_i}}_{>0} \times \langle C_i, x'_i - \hat{x} \rangle$. Thus, $\langle C_i, x'_i - \hat{x} \rangle > 0$ (\dagger).

We supposed that $\text{RAY}(\hat{x}, x'_i - \hat{x})$ intersects C' at $x(t_{C'})$ then, similarly, $\langle C', x(t_{C'}) \rangle = 0 = \underbrace{\langle C', \hat{x} \rangle}_{<0} + \underbrace{t_{C'}}_{>0} \times \langle C', x'_i - \hat{x} \rangle$. Thus, $\langle C', x'_i - \hat{x} \rangle > 0$ (\ddagger).

The computation of intersection with a $\text{RAY}(\hat{x}, x'_i - \hat{x})$ is explained in §4.1. It gives

$$t_{C'} \stackrel{\text{def}}{=} -\frac{\langle C', \hat{x} \rangle}{\langle C', x'_i - \hat{x} \rangle} \text{ and } t_{C_i} \stackrel{\text{def}}{=} -\frac{\langle C_i, \hat{x} \rangle}{\langle C_i, x'_i - \hat{x} \rangle}.$$

Let us now show that $0 < t_{C'} - t_{C_i}$.

$$\begin{aligned} t_{C'} - t_{C_i} &= -\frac{\langle C', \hat{x} \rangle}{\langle C', x'_i - \hat{x} \rangle} + \frac{\langle C_i, \hat{x} \rangle}{\langle C_i, x'_i - \hat{x} \rangle} = \frac{-\langle C', \hat{x} \rangle \langle C_i, x'_i - \hat{x} \rangle + \langle C_i, \hat{x} \rangle \langle C', x'_i - \hat{x} \rangle}{\langle C', x'_i - \hat{x} \rangle \langle C_i, x'_i - \hat{x} \rangle} \\ &= \frac{-\langle C', \hat{x} \rangle \langle C_i, x'_i \rangle + \langle C', \hat{x} \rangle \langle C_i, \hat{x} \rangle + \langle C_i, \hat{x} \rangle \langle C', x'_i \rangle - \langle C_i, \hat{x} \rangle \langle C', \hat{x} \rangle}{\langle C', x'_i - \hat{x} \rangle \langle C_i, x'_i - \hat{x} \rangle} \\ &= \frac{-\langle C', \hat{x} \rangle \langle C_i, x'_i \rangle + \langle C_i, \hat{x} \rangle \langle C', x'_i \rangle}{\langle C', x'_i - \hat{x} \rangle \langle C_i, x'_i - \hat{x} \rangle} \end{aligned}$$

Let us now study the sign of each term:

1. The denominator $\langle C', x'_i - \hat{x} \rangle \langle C_i, x'_i - \hat{x} \rangle$ is positive, as a consequence of (\ddagger) and (\dagger).
2. By definition of the interior point \hat{x} , $\langle C_i, \hat{x} \rangle < 0$ and $\langle C', \hat{x} \rangle < 0$. By construction of x'_i , $\langle C_i, x'_i \rangle > 0$ and $\langle C', x'_i \rangle \leq 0$. Thereby, the numerator is positive as $-\underbrace{\langle C', \hat{x} \rangle}_{<0} \underbrace{\langle C_i, x'_i \rangle}_{>0} > 0$

$$\text{and } \underbrace{\langle C_i, \hat{x} \rangle}_{<0} \underbrace{\langle C', x'_i \rangle}_{\leq 0} \geq 0.$$

Finally, we have proved that the fraction is positive, hence $t_{C_i} < t_{C'}$. □