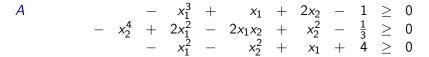
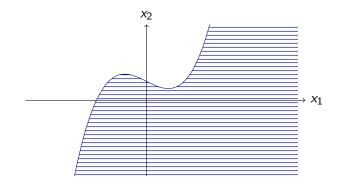
Which sets can be described by linear matrix inequalities?

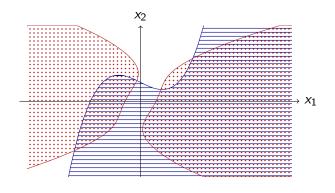
Markus Schweighofer

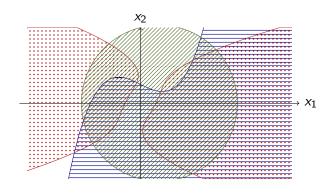
Université de Rennes 1

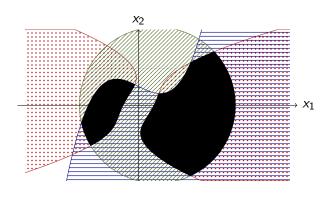
5th European Congress of Mathematics Amsterdam July 14-18, 2008

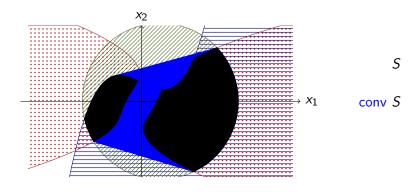


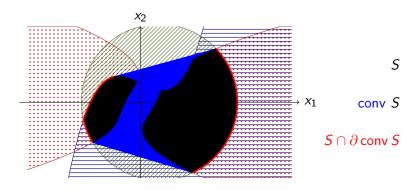


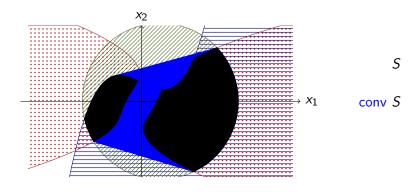


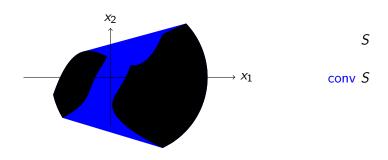


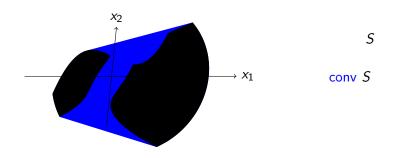


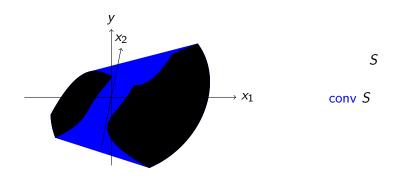


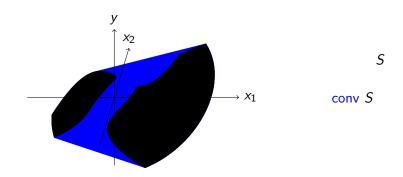


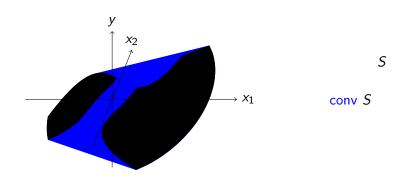


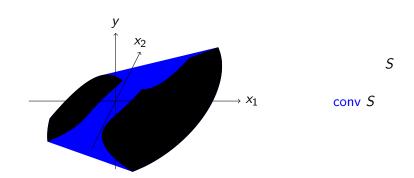


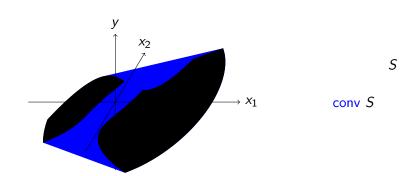


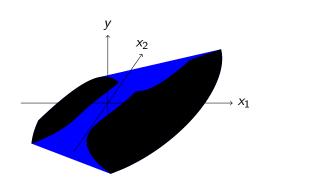




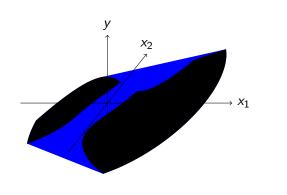




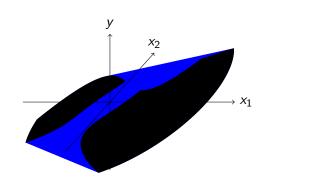


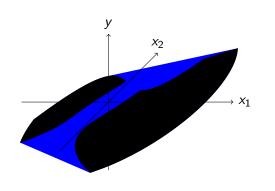


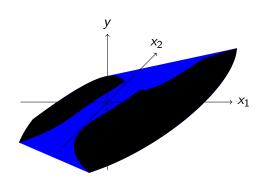
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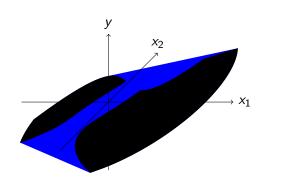


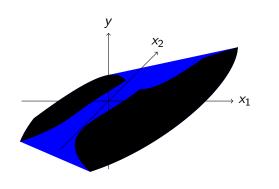
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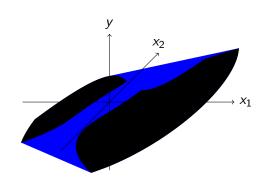


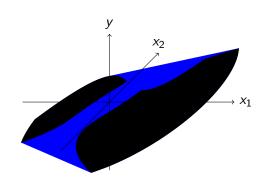


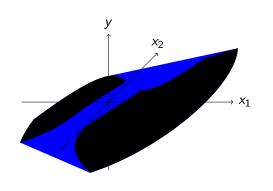


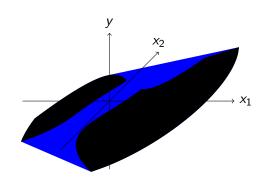


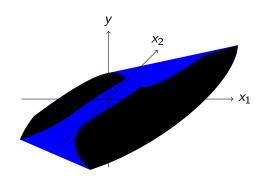


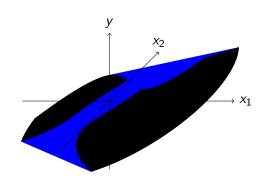




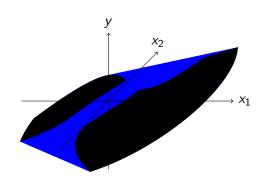




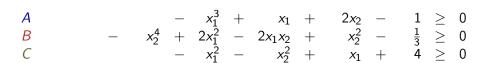


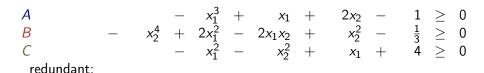


System of linear inequalities



 $\operatorname{\mathsf{conv}} S$





Α			_	x_1^3	+	x_1	+	$2x_2 -$	$1 \geq 0$
В	_	x_{2}^{4}	+	$2x_1^2$	_	$2x_1x_2$	+	$x_2^2 -$	$\frac{1}{3} \geq 0$
C			_	x_1^2	_	x_{2}^{2}	+	$x_1 +$	4 ≥ 0
redundant:									
AB		$x_1^3 x_2^4$	_		_	x_{2}^{2}	_	$\frac{2}{3}x_2 +$	$\frac{1}{3} \geq 0$
AC								$8x_2 -$	4 ≥ 0
ABC	_	$x_1^5 x_2^4$	+		_	$\frac{13}{2}x_2^2$	_	$\frac{8}{3}x_2 +$	$\frac{4}{2} \geq 0$

Α			_	<i>y</i> 1	+	x_1	+	$2x_{2}$	_	1	\geq	0
В	_	x_{2}^{4}	+	$2x_1^2$	_	$2x_1x_2$	+	x_{2}^{2}	_	$\frac{1}{3}$	\geq	0
C			_	x_1^2	_	x_{2}^{2}	+	x_1	+	4	\geq	0
irredundant:												
AB		$x_1^3 x_2^4$	_		_	x_{2}^{2}	_	$\frac{2}{3}x_2$	+	$\frac{1}{3}$	\geq	0
AC								$8x_{2}$				
ABC	_	$x_1^5 x_2^4$	+		_	$\frac{13}{3}x_2^2$	_	$\frac{8}{3}x_2$	+	$\frac{4}{3}$	\geq	0
D^2						x_1^2	_	$2x_1x_2$	+	x_{2}^{2}	\geq	0
D^2C	_	~ 4	_			1 2		1 / / /		1~2	>	Λ

Α				_	<i>y</i> 1	+	x_1	+	$2x_{2}$	_	1	\geq	0
В		_	x_{2}^{4}	+	$2x_1^2$	_	$2x_1x_2$	+	x_{2}^{2}	_	$\frac{1}{3}$	\geq	0
C				_	x_1^2	_	x_{2}^{2}	+	x_1	+		\geq	
irre	edundant:												
AE	}		$x_1^3 x_2^4$	_		_	x_{2}^{2}	_	$\frac{2}{3}x_2$	+	$\frac{1}{3}$	\geq	0
AC	•						x_1						
AE		_	$x_1^5 x_2^4$	+		_	$\frac{13}{3}x_2^2$	_	$\frac{8}{3}x_2$	+	$\frac{4}{3}$	\geq	0
D^2							x_1^2	_	$2x_1x_2$	+	$x_2^{\overline{2}}$	\geq	0
D^2	\mathcal{C}	_	~ 4				1~2		1 / / /		1~2	>	Λ

Α			_	y_1	+	x_1	+	$2x_{2}$	_	1	\geq	0
В	_	<i>y</i> ₂	+	$2x_1^2$	_	$2x_1x_2$	+	x_{2}^{2}	_	$\frac{1}{3}$	\geq	0
C			_	x_{1}^{2}	_	x_{2}^{2}	+	x_1	+	4	\geq	0
irredundant:												
AB		$x_1^3 x_2^4$	_		_	x_{2}^{2}	_	$\frac{2}{3}x_2$	+	$\frac{1}{3}$	\geq	0
AC		x_{1}^{5}	+		_	x_1	+	$8x_{2}$	_	4	\geq	0
ABC	_	$x_1^5 x_2^{4}$	+		_	$\frac{13}{3}x_2^2$	_	$\frac{8}{3}x_2$	+	$\frac{4}{3}$	\geq	0
D^2						x_1^2	_	$2x_1x_2$	+	x_2^2	\geq	0
D^2C	_	~ 4			1			1 4. 4.				

Α			_	<i>y</i> ₁	+	<i>x</i> ₁	+	$2x_{2}$	_	1	\geq	0
В	_	<i>y</i> ₂	+	2 <i>y</i> ₃	_	2 <i>y</i> ₄	+	x_{2}^{2}	_	$\frac{1}{3}$	\geq	0
C			_	<i>y</i> ₃	_	x_{2}^{2}	+	x_1	+	4	\geq	0
irredundant:												
AB		$x_1^3 x_2^4$	_		_	x_{2}^{2}	_	$\frac{2}{3}x_2$	+	$\frac{1}{3}$	\geq	0
AC						x_1						
ABC	_	$x_1^5 x_2^4$	+		_	$\frac{13}{3}x_2^2$	_	$\frac{8}{3}x_2$	+	$\frac{4}{3}$	\geq	0
D^2						<i>y</i> ₃	_	2 <i>y</i> ₄	+	x_{2}^{2}	\geq	0
D^2C	_	x.4	+		+	4 _{V2}	+	4 v4	+	$4x_{2}^{2}$	>	Ο

A B	_	Va		<i>y</i> ₁ 2 <i>y</i> ₃		x_1		$2x_2$			≥ ≥	
C		92	_	2 уз <i>У</i> 3		x_2^2				•	>	
irredundant:				73		2	·	1	·		_	
AB		$x_1^3 x_2^4$	_		_	x_{2}^{2}	_	$\frac{2}{3}x_2$	+	$\frac{1}{3}$	\geq	0
AC						x_1						
ABC	_	$x_1^5 x_2^{4}$	+		_	$\frac{13}{3}x_2^2$	_	$\frac{8}{3}x_2$	+	$\frac{4}{3}$	\geq	0
D^2								2 <i>y</i> ₄		x_{2}^{2}	\geq	0
D^2C	_	~ 4	\perp			11/0		114.		$4 \sqrt{2}$	>	Λ

Α			_	<i>y</i> 1	+	<i>x</i> ₁	+	$2x_{2}$	_	1	\geq	0
В	_	<i>y</i> ₂				2 <i>y</i> ₄				$\frac{1}{3}$	\geq	0
C			_	<i>y</i> ₃	_	<i>y</i> ₅	+	x_1		•	\geq	
irredundant:												
AB		$x_1^3 x_2^4$	_		_	<i>y</i> ₅	_	$\frac{2}{3}x_2$	+	$\frac{1}{3}$	\geq	0
AC						<i>x</i> ₁						
ABC	_	$x_1^5 x_2^4$	+		_	$\frac{13}{3}$ y_5	_	$\frac{8}{3}x_2$	+	$\frac{4}{3}$	\geq	0
D^2						<i>y</i> ₃	_	2 <i>y</i> ₄	+	<i>y</i> ₅	\geq	0
D^2C	_	x.4	+		+	4 V2	+	4 v4	+	4 v-	>	Ω

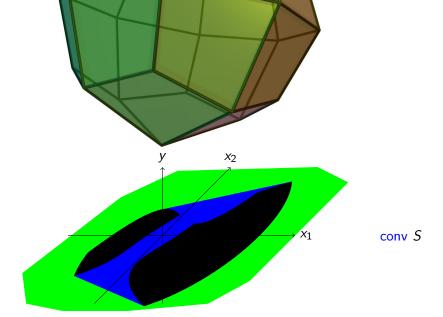
A			_	<i>y</i> ₁	+	x_1	+	$2x_{2}$	_	1	\geq	0
В	_	<i>y</i> ₂				2 <i>y</i> ₄						
C			_	<i>y</i> ₃	_	<i>y</i> ₅	+	x_1	+	4	\geq	0
irredundant:												
AB		$x_1^3 x_2^4$	_		_	<i>y</i> ₅	_	$\frac{2}{3}x_2$	+	$\frac{1}{3}$	\geq	0
AC		x_{1}^{5}	+		_	x_1	+	$8x_{2}$	_	4	\geq	0
ABC	_	$x_1^5 x_2^4$	+		_	$\frac{13}{3}$ y_5	_	$\frac{8}{3}x_2$	+	$\frac{4}{3}$	\geq	0
D^2						<i>y</i> ₃	_	2 <i>y</i> ₄	+	<i>y</i> ₅	\geq	0
D^2C	_	x_1^4	+		+	$4v_2$	+	$4v_4$	+	4 VE	>	0

Α			_	<i>y</i> ₁	+	x_1	+	$2x_{2}$	_	1	\geq	0
В	_	<i>y</i> ₂				$2y_4$					\geq	
C			_	<i>y</i> ₃	_	<i>y</i> ₅	+	x_1	+	4	\geq	0
irredundant:												
AB		<i>y</i> ₆	_		_	<i>y</i> ₅	_	$\frac{2}{3}x_2$	+	$\frac{1}{3}$	\geq	0
AC		x_{1}^{5}	+		_	x_1	+	8 <i>x</i> ₂	_	4	\geq	0
ABC	_	$x_1^5 x_2^{4}$	+		_	$\frac{13}{3}$ y ₅	_	$\frac{8}{3}x_2$	+	$\frac{4}{3}$	\geq	0
D^2								2 <i>y</i> ₄			\geq	0
D^2C	_	x_1^4	+		+	$4y_{3}$	+	$4y_{4}$	+	$4y_{5}$	\geq	0

Α			_	<i>y</i> ₁	+	<i>x</i> ₁	+	$2x_{2}$	_	1	\geq	0
В	_	<i>y</i> ₂	+	2 <i>y</i> ₃	_	2 <i>y</i> ₄	+	<i>y</i> ₅	_	$\frac{1}{3}$	\geq	0
C			_	<i>y</i> ₃	_	<i>y</i> ₅	+	x_1	+	4	\geq	0
irredundant:												
AB		<i>y</i> 6	_		_	<i>y</i> ₅	_	$\frac{2}{3}x_2$	+	$\frac{1}{3}$	\geq	0
AC						x_1						
ABC	_	$x_1^5 x_2^4$	+		_	$\frac{13}{3}$ y_5	_	$\frac{8}{3}x_2$	+	$\frac{4}{3}$	\geq	0
D^2						<i>y</i> ₃	_	2 <i>y</i> ₄	+	<i>y</i> ₅	\geq	0
D^2C	_	χ_1^4	+		+	$4v_3$	+	4 V4	+	$4v_5$	>	0

Α			_	<i>y</i> ₁	+	x_1	+	$2x_{2}$	_	1	\geq	0
В	_	<i>y</i> ₂	+	2 <i>y</i> ₃	_	2 <i>y</i> ₄	+	<i>y</i> ₅	_	$\frac{1}{3}$	\geq	0
C			_	<i>y</i> ₃	_	<i>y</i> ₅	+	x_1	+	4	\geq	0
irredundant:												
AB		<i>y</i> 6	_		_	<i>y</i> ₅	_	$\frac{2}{3}x_2$	+	$\frac{1}{3}$	\geq	0
AC		<i>y</i> 10	+		_	x_1	+	8 <i>x</i> ₂	_	4	\geq	0
ABC	_	$x_1^5 x_2^4$	+		_	$\frac{13}{3}$ y_5	_	$\frac{8}{3}x_2$	+	$\frac{4}{3}$	\geq	0
D^2						<i>y</i> ₃	_	2 <i>y</i> ₄	+	<i>y</i> ₅	\geq	0
D^2C	_	x_1^4	+		+	$4v_2$	+	$4v_4$	+	4 VE	>	0

Α			_	V1	+	<i>x</i> ₁	+	$2x_2$	_	1	>	Λ
										- 1	_	
В	_	<i>y</i> ₂	+	$2y_3$	_	$2y_{4}$	+	<i>y</i> ₅	_	3	\geq	U
C			_	<i>y</i> ₃	_	<i>y</i> ₅	+	x_1	+	4	\geq	0
irredundant:												
AB		<i>y</i> ₆	_		_	<i>y</i> ₅	_	$\frac{2}{3}x_2$	+	$\frac{1}{3}$	\geq	0
AC		<i>y</i> 10	+		_	x_1	+	$8x_{2}$	_	4	\geq	0
ABC	_	$x_1^5 x_2^4$	+		_	$\frac{13}{3}$ y_5	_	$\frac{8}{3}x_2$	+	$\frac{4}{3}$	\geq	0
D^2						<i>y</i> ₃	_	2 <i>y</i> ₄	+	<i>y</i> ₅	\geq	0
D^2C	_	x.4	+		+	4 V2	+	$4v_4$	+	4 VE	>	0



Attempt to linearize after adding families of redundant inequalities

Attempt to linearize after adding families of redundant inequalities

$$(a + bx_1 + cx_2 + dx_1^2 + ex_1x_2 + fx_2^2)^2 \ge 0$$

Attempt to linearize after adding families of redundant inequalities

$$(a + bx_1 + cx_2 + dx_1^2 + ex_1x_2 + fx_2^2)^2 \ge 0$$
 \iff

$$(a+bx_1+cx_2+dx_1^2+ex_1x_2+fx_2^2) (1 \quad x_1 \quad x_2 \quad x_1^2 \quad x_1x_2 \quad x_2^2) \begin{pmatrix} a \\ b \\ c \\ d \\ e \\ f \end{pmatrix} \geq 0$$

Attempt to linearize after adding families of redundant inequalities

$$(a + bx_1 + cx_2 + dx_1^2 + ex_1x_2 + fx_2^2)^2 \ge 0$$
 \iff

Attempt to linearize after adding families of redundant inequalities

$$(a + bx_1 + cx_2 + dx_1^2 + ex_1x_2 + fx_2^2)^2 \ge 0$$
 \iff

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Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} 1 & x_1 & x_2 & y_3 & y_4 & y_5 \\ x_1 & y_3 & y_4 & y_1 & y_6 & y_7 \\ x_2 & y_4 & y_5 & y_6 & y_7 & y_9 \\ y_3 & y_1 & y_6 & y_8 & y_{10} & y_{11} \\ y_4 & y_6 & y_7 & y_{10} & y_{11} & y_{12} \\ y_5 & y_7 & y_9 & y_{11} & y_{12} & y_2 \end{pmatrix} \succeq 0$$

Attempt to linearize after adding families of redundant inequalities

Attempt to linearize after adding families of redundant inequalities

$$(a + bx_1 + cx_2)^2(-x_1^2 - x_2^2 + x_1 + 4) \ge 0$$

Attempt to linearize after adding families of redundant inequalities

$$(a + bx_1 + cx_2)^2(-x_1^2 - x_2^2 + x_1 + 4) \ge 0$$
 \iff

$$(-x_1^2-x_2^2+x_1+4)(a+bx_1+cx_2)(1 \quad x_1 \quad x_2)\begin{pmatrix} a \\ b \\ c \end{pmatrix} \geq 0$$

Attempt to linearize after adding families of redundant inequalities

$$(a + bx_1 + cx_2)^2(-x_1^2 - x_2^2 + x_1 + 4) \ge 0$$
 \iff

$$(-x_1^2-x_2^2+x_1+4)egin{pmatrix} a & b & c \end{pmatrix} egin{pmatrix} 1 \ x_1 \ x_2 \end{pmatrix} egin{pmatrix} a \ b \ c \end{pmatrix} \geq 0$$

Attempt to linearize after adding families of redundant inequalities

$$(a + bx_1 + cx_2)^2(-x_1^2 - x_2^2 + x_1 + 4) \ge 0$$
 \iff

$$(a \ b \ c) (-x_1^2 - x_2^2 + x_1 + 4) \begin{pmatrix} 1 \\ x_1 \\ x_2 \end{pmatrix} (1 \ x_1 \ x_2) \begin{pmatrix} a \\ b \\ c \end{pmatrix} \ge 0$$

Attempt to linearize after adding families of redundant inequalities

$$(a + bx_1 + cx_2)^2(-x_1^2 - x_2^2 + x_1 + 4) \ge 0$$
 \iff

$$\begin{pmatrix} a & b & c \end{pmatrix} \left(-x_1^2 - x_2^2 + x_1 + 4 \right) \begin{pmatrix} 1 & x_1 & x_2 \\ x_1 & x_1^2 & x_1 x_2 \\ x_2 & x_1 x_2 & x_2^2 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \ge 0$$

Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} -x_1^2 - x_2^2 + x_1 + 4 & \dots & \dots \\ -x_1^3 - x_1 x_2^2 + x_1^2 + 4 x_1 & \dots & \dots \\ -x_1^2 x_2 - x_2^3 + x_1 x_2 + 4 x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \ge 0$$

Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} -x_1^2 - x_2^2 + x_1 + 4 & \dots & \dots \\ -x_1^3 - x_1 x_2^2 + x_1^2 + 4 x_1 & \dots & \dots \\ -x_1^2 x_2 - x_2^3 + x_1 x_2 + 4 x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \ge 0$$

Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} -x_1^2 - x_2^2 + x_1 + 4 & \dots & \dots \\ -y_1 - x_1 x_2^2 + x_1^2 + 4 x_1 & \dots & \dots \\ -x_1^2 x_2 - x_2^3 + x_1 x_2 + 4 x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \geq 0$$

Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} -x_1^2 - x_2^2 + x_1 + 4 & \dots & \dots \\ -y_1 - x_1 x_2^2 + x_1^2 + 4 x_1 & \dots & \dots \\ -x_1^2 x_2 - x_2^3 + x_1 x_2 + 4 x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \geq 0$$

Attempt to linearize after adding families of redundant inequalities

Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} -x_1^2 - x_2^2 + x_1 + 4 & \dots & \dots \\ -y_1 - x_1 x_2^2 + x_1^2 + 4x_1 & \dots & \dots \\ -x_1^2 x_2 - x_2^3 + x_1 x_2 + 4x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \ge 0$$

Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} -y_3 - x_2^2 + x_1 + 4 & \dots & \dots \\ -y_1 - x_1 x_2^2 + y_3 + 4 x_1 & \dots & \dots \\ -x_1^2 x_2 - x_2^3 + x_1 x_2 + 4 x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \ge 0$$

Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} \textbf{a} & \textbf{b} & \textbf{c} \end{pmatrix} \begin{pmatrix} -y_3 - x_2^2 + x_1 + 4 & \dots & \dots \\ -y_1 - x_1 x_2^2 + y_3 + 4 x_1 & \dots & \dots \\ -x_1^2 x_2 - x_2^3 + x_1 x_2 + 4 x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} \textbf{a} \\ \textbf{b} \\ \textbf{c} \end{pmatrix} \geq 0$$

Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} -y_3 - x_2^2 + x_1 + 4 & \dots & \dots \\ -y_1 - x_1 x_2^2 + y_3 + 4x_1 & \dots & \dots \\ -x_1^2 x_2 - x_2^3 + y_4 + 4x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \geq 0$$

Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} -y_3 - x_2^2 + x_1 + 4 & \dots & \dots \\ -y_1 - x_1 x_2^2 + y_3 + 4x_1 & \dots & \dots \\ -x_1^2 x_2 - x_2^3 + y_4 + 4x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \ge 0$$

Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} -y_3 - y_5 + x_1 + 4 & \dots & \dots \\ -y_1 - x_1 x_2^2 + y_3 + 4x_1 & \dots & \dots \\ -x_1^2 x_2 - x_2^3 + y_4 + 4x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \geq 0$$

Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} -y_3 - y_5 + x_1 + 4 & \dots & \dots \\ -y_1 - x_1 x_2^2 + y_3 + 4 x_1 & \dots & \dots \\ -x_1^2 x_2 - x_2^3 + y_4 + 4 x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \geq 0$$

Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} -y_3 - y_5 + x_1 + 4 & \dots & \dots \\ -y_1 - y_6 + y_3 + 4x_1 & \dots & \dots \\ -x_1^2 x_2 - x_2^3 + y_4 + 4x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \ge 0$$

Attempt to linearize after adding families of redundant inequalities

$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} -y_3 - y_5 + x_1 + 4 & \dots & \dots \\ -y_1 - y_6 + y_3 + 4x_1 & \dots & \dots \\ -x_1^2 x_2 - x_2^3 + y_4 + 4x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \ge 0$$

Attempt to linearize after adding families of redundant inequalities

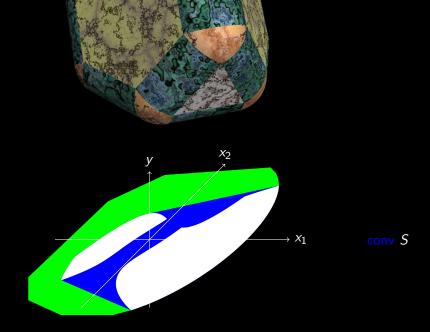
Attempt to linearize after adding families of redundant inequalities

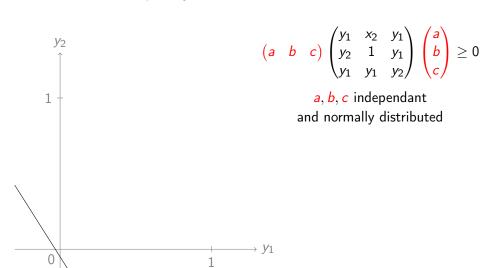
$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} -y_3 - y_5 + x_1 + 4 & \dots & \dots \\ -y_1 - y_6 + y_3 + 4x_1 & \dots & \dots \\ -y_7 - x_2^3 + y_4 + 4x_2 & \dots & \dots \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \ge 0$$

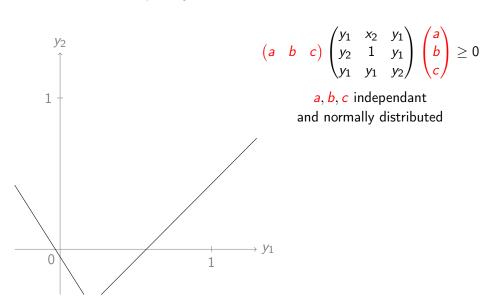
Attempt to linearize after adding families of redundant inequalities

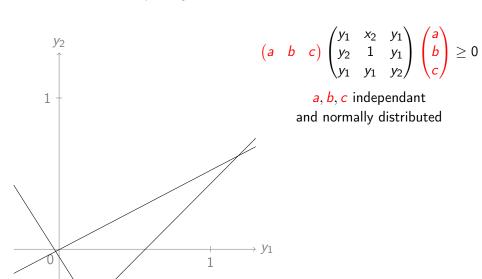
Attempt to linearize after adding families of redundant inequalities

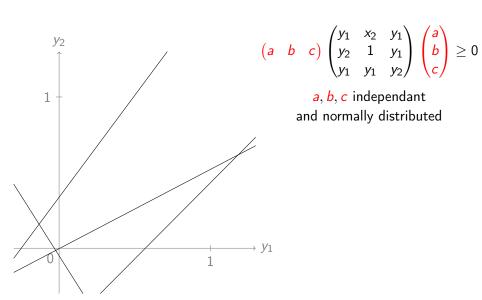
$$\begin{pmatrix} -y_3 - y_5 + x_1 + 4 & \dots & \dots \\ -y_1 - y_6 + y_3 + 4x_1 & \dots & \dots \\ -y_7 - y_8 + y_4 + 4x_2 & \dots & \dots \end{pmatrix} \succeq 0$$

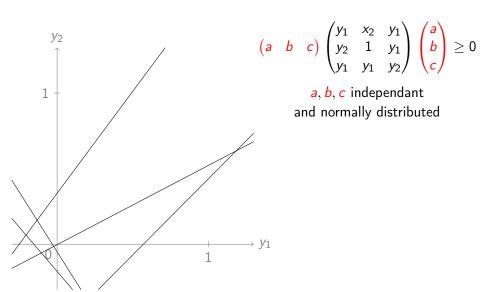


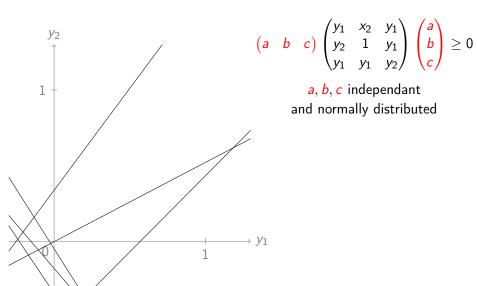


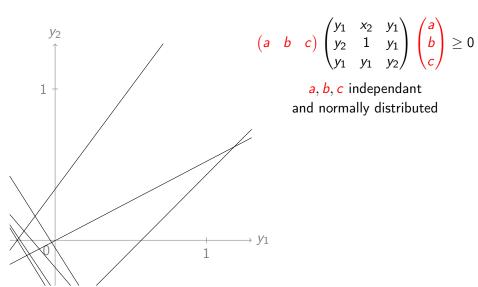


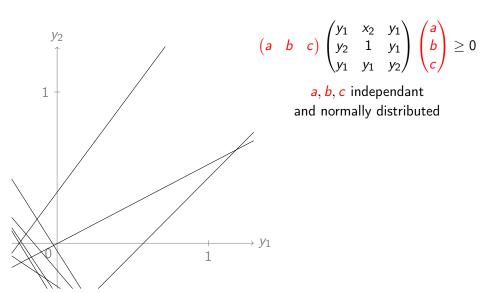


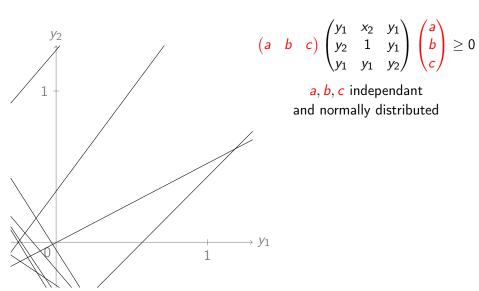


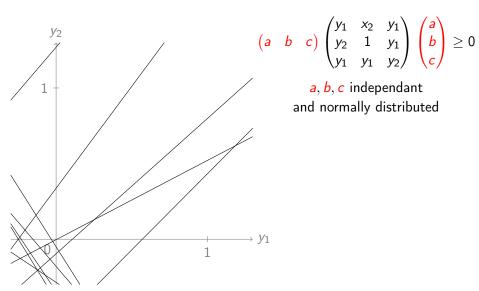


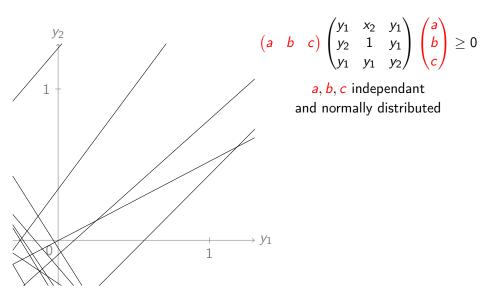


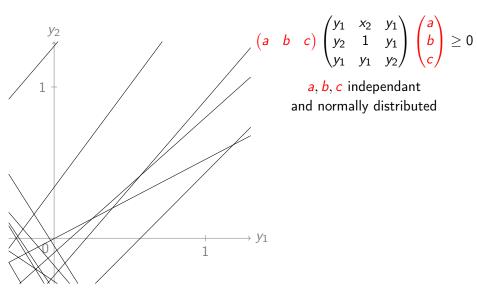


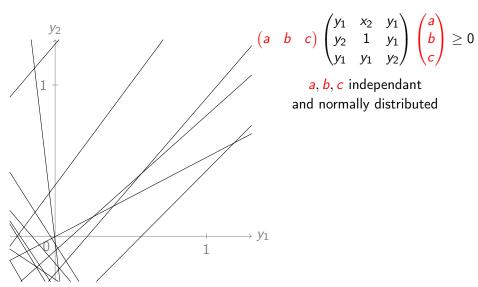


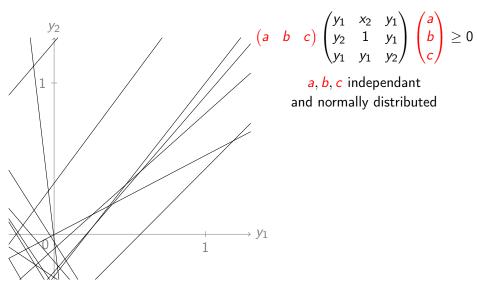


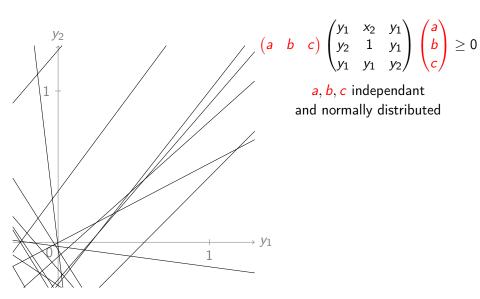


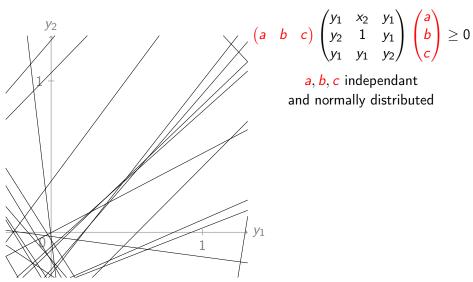


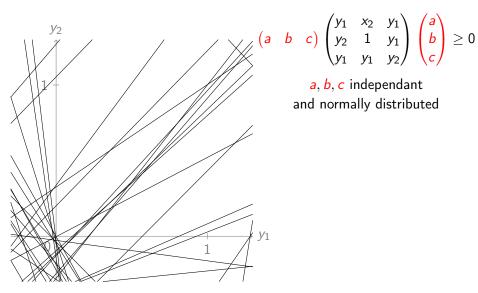


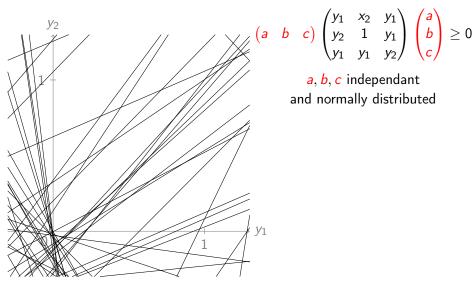


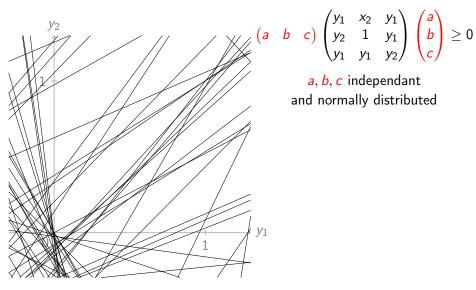


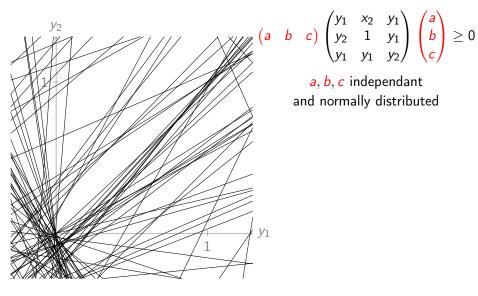


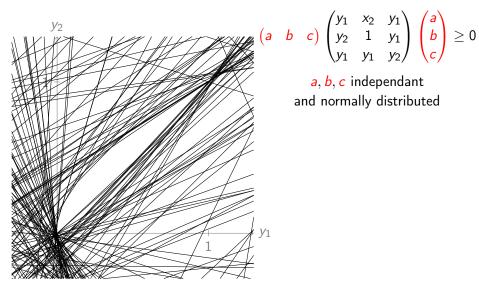


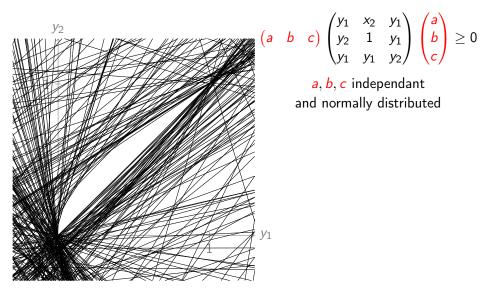


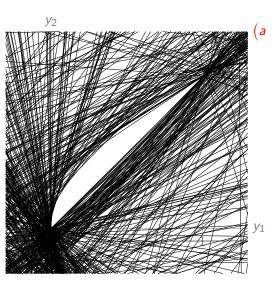




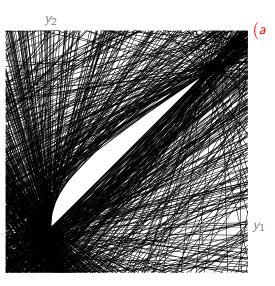




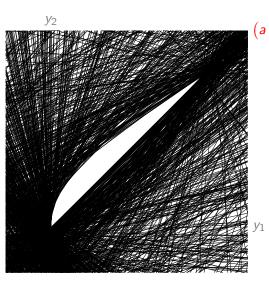




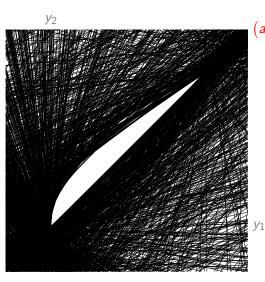
$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} y_1 & x_2 & y_1 \\ y_2 & 1 & y_1 \\ y_1 & y_1 & y_2 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \ge 0$$



$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} y_1 & x_2 & y_1 \\ y_2 & 1 & y_1 \\ y_1 & y_1 & y_2 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \geq 0$$



$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} y_1 & x_2 & y_1 \\ y_2 & 1 & y_1 \\ y_1 & y_1 & y_2 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \geq 0$$



$$\begin{pmatrix} a & b & c \end{pmatrix} \begin{pmatrix} y_1 & x_2 & y_1 \\ y_2 & 1 & y_1 \\ y_1 & y_1 & y_2 \end{pmatrix} \begin{pmatrix} a \\ b \\ c \end{pmatrix} \geq 0$$

 $ightharpoonup ar{X} = (X_1, \dots, X_n)$ variables

- $ightharpoonup ar{X} = (X_1, \dots, X_n)$ variables
- $ightharpoonup \mathbb{R}[ar{X}]$ polynomials

- $\bar{X} = (X_1, \dots, X_n)$ variables
- $ightharpoonup \mathbb{R}[\bar{X}]$ polynomials
- $g_1, \ldots, g_m \in \mathbb{R}[\bar{X}]$ polynomials defining \ldots

- $\bar{X} = (X_1, \dots, X_n)$ variables
- $ightharpoonup \mathbb{R}[\bar{X}]$ polynomials
- _ . = .
- ▶ $g_1, \ldots, g_m \in \mathbb{R}[\bar{X}]$ polynomials defining ...
- ▶ ... the set $S := \{x \in \mathbb{R}^n \mid g_1(x) \ge 0, ..., g_m(x) \ge 0\}$

$$\bar{X} = (X_1, \dots, X_n)$$
 variables

$$ightharpoonup \mathbb{R}[\bar{X}]$$
 polynomials

$$\in \mathbb{R}[\bar{X}]$$
 polynomials

$$ightharpoonup g_1, \ldots, g_m \in \mathbb{R}[X]$$
 po

$$g_1,\ldots,g_m\in\mathbb{K}[\lambda]$$

the set
$$S := \{y \in S\}$$

the set
$$S := \int y$$

▶ ... the set
$$S := \{x \in \mathbb{R}^n \mid g_1(x) \ge 0, ..., g_m(x) \ge 0\}$$

$$T \cdot (set J - \chi \in \mathbb{R})$$

$$T := \int_{0}^{\infty} c_{\alpha} \sigma^{\delta_{1}}$$

$$T := \{ s_{s} \sigma_{s}^{\delta_{1}} \cdot$$

$$T := \{ \qquad \qquad s_{\delta} g_{m}^{\delta_{1}} \cdots g_{m}^{\delta_{m}} \mid s_{\delta} \in \mathbb{R}[\bar{X}]^{2}$$

$$T := \{ s_s \sigma_s^{\delta_1} \cdot$$

$$T := \{ c \in S^1 \}$$

the set
$$S := \{ x \in \mathbb{D}^n \mid x \in \mathbb{D}^n \}$$

$$\in \mathbb{R}[X]$$
 polynomials defining

•
$$g_1, \ldots, g_m \in \mathbb{R}[\bar{X}]$$
 polynomials defining . . .

$$\subset \mathbb{D}^n \mid \sigma_1(x) > 0$$

- $\bar{X} = (X_1, \dots, X_n)$ variables
- $ightharpoonup \mathbb{R}[\bar{X}]$ polynomials
- $ightharpoonup g_1, \ldots, g_m \in \mathbb{R}[\bar{X}]$ polynomials defining . . .

convex cone in $\mathbb{R}[\bar{X}]$

- ▶ ... the set $S := \{x \in \mathbb{R}^n \mid g_1(x) \ge 0, ..., g_m(x) \ge 0\}$

- $T := \{ \sum_{\delta \in \{0,1\}^m} s_\delta g_1^{\delta_1} \cdots g_m^{\delta_m} \mid s_\delta \in \sum \mathbb{R}[\bar{X}]^2$

$$\bar{X} = (X_1, \dots, X_n)$$
 variables

$$ightharpoonup \mathbb{R}[\bar{X}]$$
 polynomials

convex cone in $\mathbb{R}[\bar{X}]$

solution set of the "linearized" system

 $ightharpoonup \mathcal{L} := \{L \mid L \colon \mathbb{R}[\bar{X}] \to \mathbb{R} \text{ linear}, L(1) = 1, L(T) \subseteq \mathbb{R}_{>0}\}$

$$\mathbb{R}^n$$

$$\mathbb{R}^n$$

ullet $T:=\{\sum_{\delta\in\{0,1\}^m}s_\delta g_1^{\delta_1}\cdots g_m^{\delta_m}\mid s_\delta\in\sum\mathbb{R}[ar{X}]^2$

$$\mathbb{R}^n \mid \xi$$

$$\mathbb{R}^n \mid g$$

$$\mathbb{R}^n \mid g_1$$

▶
$$g_1, \ldots, g_m \in \mathbb{K}[X]$$
 polynomials defining ...
▶ ... the set $S := \{x \in \mathbb{R}^n \mid g_1(x) \geq 0, \ldots, g_m(x) \geq 0\}$

 $ightharpoonup g_1, \ldots, g_m \in \mathbb{R}[\bar{X}]$ polynomials defining . . .

$$\bar{X} = (X_1, \dots, X_n)$$
 variables

 $ightharpoonup \mathbb{R}[\bar{X}]$ polynomials

$$m{g}_1,\ldots,m{g}_m\in\mathbb{R}[ar{X}]$$

he set
$$S := \{ \}$$

Schmüdgen relaxation

$$:=\{x\in\mathbb{R}^n\mid$$

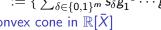
$$= \{ \sum_{\delta \in \{0,1\}_m^m} s_\delta g_1^{\delta_1} \cdots \}$$

$$= \{ \sum_{\delta \in \{0,1\}^m} s_\delta g_1^{-1} \cdots \}$$
vex cone in $\mathbb{R}[ar{X}]$

$$ar{z} \in \{ \ \sum_{\delta \in \{0,1\}^m} ar{s_\delta} ar{g_1}^{1} \cdots ar{g_1}^{n} \}$$
ex cone in $\mathbb{R}[ar{X}]$

solution set of the "linearized" system

 \triangleright S' := { $(L(X_1), \ldots, L(X_n)) \mid L \in \mathcal{L}$ } projection



convex cone in $\mathbb{R}[\bar{X}]$

▶ ... the set $S := \{x \in \mathbb{R}^n \mid g_1(x) \ge 0, ..., g_m(x) \ge 0\}$ ullet $T:=\{\sum_{\delta\in\{0,1\}^m}s_\delta g_1^{\delta_1}\cdots g_m^{\delta_m}\mid s_\delta\in\sum\mathbb{R}[\bar{X}]^2$

 $ightharpoonup g_1, \ldots, g_m \in \mathbb{R}[\bar{X}]$ polynomials defining . . .

 $\blacktriangleright \mathcal{L} := \{L \mid L \colon \mathbb{R}[\bar{X}] \to \mathbb{R} \mid \text{linear}, L(1) = 1, L(T) \subseteq \mathbb{R}_{>0}\}$

$$\bar{X} = (X_1, \dots, X_n)$$
 variables

k-th Lasserre relaxation

- $ightharpoonup \mathbb{R}[\bar{X}]_k$ polynomials of degree at most k
- $ightharpoonup g_1, \ldots, g_m \in \mathbb{R}[\bar{X}]$ polynomials defining . . .
- ▶ ... the set $S := \{x \in \mathbb{R}^n \mid g_1(x) \ge 0, ..., g_m(x) > 0\}$
- $T_k := \{ \sum_{\delta \in \{0,1\}^m} s_\delta g_1^{\delta_1} \cdots g_m^{\delta_m} \mid s_\delta \in \sum \mathbb{R}[\bar{X}]^2, \deg(s_\delta g^\delta) \le k \}$ convex cone in $\mathbb{R}[X]_{\mathbf{k}}$
- $\blacktriangleright \mathcal{L}_{k} := \{L \mid L \colon \mathbb{R}[\bar{X}]_{k} \to \mathbb{R} \text{ linear}, L(1) = 1, L(T_{k}) \subseteq \mathbb{R}_{>0}\}$ solution set of the "linearized" system (linear matrix inequality)
- $\triangleright S_{\mathbf{k}}' := \{(L(X_1), \dots, L(X_n)) \mid L \in \mathcal{L}_{\mathbf{k}}\}$ projection

$$\bar{X} = (X_1, \dots, X_n)$$
 variables

k-th Lasserre relaxation

 $ightharpoonup \mathbb{R}[\bar{X}]_k$ polynomials of degree at most k

•
$$g_1, \ldots, g_m \in \mathbb{R}[\bar{X}]$$
 polynomials defining ...

▶ ... the set $S := \{x \in \mathbb{R}^n \mid g_1(x) \ge 0, ..., g_m(x) > 0\}$

► ... the set
$$S := \{x \in \mathbb{R}^n \mid g_1(x) \ge 0, \dots, g_m(x) \ge 0\}$$

► $T_k := \{\sum_{\delta \in \{0,1\}_m} s_\delta g_1^{\delta_1} \cdots g_m^{\delta_m} \mid s_\delta \in \sum \mathbb{R}[\bar{X}]^2, \deg(s_\delta g^\delta) \le k\}$

convex cone in $\mathbb{R}[X]_{k}$ $\blacktriangleright \mathcal{L}_k := \{L \mid L \colon \mathbb{R}[\bar{X}]_k \to \mathbb{R} \text{ linear}, L(1) = 1, L(T_k) \subseteq \mathbb{R}_{>0}\}$

convex cone in
$$\mathbb{R}[X]_k$$

$$\mathcal{L}_k := \{L \mid L \colon \mathbb{R}[\bar{X}]_k \to \mathbb{R} \text{ linear, } L(1) = 1, L(T_k) \subseteq \mathbb{R}_{\geq 0} \}$$
solution set of the "linearized" system (linear matrix inequality)

 $\triangleright S_k' := \{(L(X_1), \ldots, L(X_n)) \mid L \in \mathcal{L}_k\}$ projection

$$\bar{X} = (X_1, \dots, X_n)$$
 variables

$$ightharpoonup \mathbb{R}[\bar{X}]_k$$
 polynomials of degree at most k

▶
$$g_1, \ldots, g_m \in \mathbb{R}[\bar{X}]$$
 polynomials defining ...

► ... the set
$$S := \{x \in \mathbb{R}^n \mid g_1(x) \ge 0, \dots, g_m(x) \ge 0\}$$

► $T_k := \{\sum_{\delta \in \{0,1\}^m} s_\delta g_1^{\delta_1} \cdots g_m^{\delta_m} \mid s_\delta \in \sum \mathbb{R}[\bar{X}]^2, \deg(s_\delta g^\delta) \le k\}$

convex cone in
$$\mathbb{R}[\bar{X}]_k$$
 $\mathcal{L}_k := \{L \mid L \colon \mathbb{R}[\bar{X}]_k \to \mathbb{R} \text{ linear, } L(1) = 1, L(T_k) \subseteq \mathbb{R}_{\geq 0}\}$
solution set of the "linearized" system (linear matrix inequality)

▶
$$S_k' := \{(L(X_1), \dots, L(X_n)) \mid L \in \mathcal{L}_k\}$$
 projection k -th Lasserre relaxation

We have
$$S \subseteq \text{conv } S \subseteq S' \subseteq \ldots \subseteq S'_4 \subseteq S'_3 \subseteq S'_2 \subseteq S'_1$$
.

$$\bar{X} = (X_1, \dots, X_n)$$
 variables

$$ightharpoonup \mathbb{R}[\bar{X}]_k$$
 polynomials of degree at most k

- ▶ $g_1, ..., g_m \in \mathbb{R}[\bar{X}]$ polynomials defining ...

 ▶ ... the set $S := \{x \in \mathbb{R}^n \mid g_1(x) \ge 0, ..., g_m(x) > 0\}$
- The set $S := \{\lambda \in \mathbb{R} \mid g_1(\lambda) \geq 0, \dots, g_m(\lambda) \geq 0\}$ $T_k := \{\sum_{\delta \in \{0,1\}^m} s_\delta g_1^{\delta_1} \cdots g_m^{\delta_m} \mid s_\delta \in \sum \mathbb{R}[\bar{X}]^2, \deg(s_\delta g^\delta) \leq k\}$ convex cone in $\mathbb{R}[\bar{X}]_k$
- ▶ $\mathcal{L}_k := \{L \mid L : \mathbb{R}[\bar{X}]_k \to \mathbb{R} \text{ linear}, L(1) = 1, L(T_k) \subseteq \mathbb{R}_{\geq 0}\}$ solution set of the "linearized" system (linear matrix inequality)

▶
$$S_k' := \{(L(X_1), \dots, L(X_n)) \mid L \in \mathcal{L}_k\}$$
 projection k -th Lasserre relaxation

We have $S \subseteq \text{conv } S \subseteq S' \subseteq \ldots \subseteq S'_4 \subseteq S'_3 \subseteq S'_2 \subseteq S'_1$. The question is whether $\text{conv } S = S'_k$ for some $k \in \mathbb{N}$.

Suppose $S \neq \emptyset$ and fix $k \in \mathbb{N} := \{1, 2, 3, \dots\}$.

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Proposition. If conv S is closed, then conv $S = S'_k \iff \forall f \in \mathbb{R}[\bar{X}]_1 : (f \geq 0 \text{ on } S \implies f \in \overline{T_k}).$

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Corollary. $\exists c \in \mathbb{N} : \forall k \in \mathbb{N}_{\geq c} : \forall x \in S'_k : \operatorname{dist}(x, \operatorname{conv} S) \leq \frac{c}{\sqrt[c]{k}}$

Theorem (Schmüdgen 1991). For all $f \in \mathbb{R}[\bar{X}]$: f > 0 on $S \implies \exists \rho_{\delta} \in \mathbb{R}[\bar{X}]^{1 \times *} : f = \sum_{\delta \in \{0,1\}} \rho_{\delta} \rho_{\delta}^{T} g^{\delta}$

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Problem: We do not get degree bounds like for Schmüdgen in this way.

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Theorem (Helton & Nie). For $F = \sum_{\alpha \in \mathbb{N}^n} A_{\alpha} \binom{\alpha_1 + \dots + \alpha_n}{\alpha_1 \dots \alpha_n} \bar{X}^{\alpha}$, $A_{\alpha} \in S\mathbb{R}^{t \times t}$, we define $||F|| := \max\{||A_{\alpha}|| \mid \alpha \in \mathbb{N}^n\}$.

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$$k \leq cd^2 \left(1 + \left(d^2n^d \frac{\|F\|}{F^*}\right)^c\right).$$

Concavity

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$$f(x) - \sum_{i \in I} \lambda_i g_i(x) = \int_0^1 \int_0^t D^2(f - \sum_{i \in I} \lambda_i g_i) (u + s(x - u)) [x - u, x - u] ds dt$$

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$$f(x) - \sum_{i \in I} \lambda_i g_i(x) = \sum_{i \in I} \lambda_i \left(\underbrace{\int_0^1 \int_0^t -D^2 g_i(u + s(x - u)) ds \ dt}_{=:F_{i,u}(x)} \right) [x - u, x - u]$$

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$$f - \sum_{i \in I} \lambda_i g_i = -\sum_{i \in I} \lambda_i (\bar{X} - u)^T F_{i,u} (\bar{X} - u)$$

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$$f - \sum_{i \in I} \lambda_i g_i = \sum_{i \in I} \lambda_i (\bar{X} - u)^T \left(\sum_{\delta \in \{0,1\}^m} P_{i,u,\delta} P_{i,u,\delta}^T g^{\delta} \right) (\bar{X} - u)$$

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Theorem (Helton & Nie 2008). If each g_i is strictly quasiconcave on S, then $S = S'_k$ for some $k \in \mathbb{N}$.

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Theorem (Helton & Nie 2008). If each g_i is strictly quasiconcave on $\partial S \cap \{g_i = 0\}$, g_i vanishes nowhere in the interior of S and the derivative of g_i vanishes nowhere on $\partial S \cap \{g_i = 0\}$, then $S = S'_k$ for some $k \in \mathbb{N}$.

The original proof is a very hard reduction to the previous theorem. Much easier approach will probably work.

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Definition. We call a set $U \subseteq \mathbb{R}^n$ an LMI projection if there exist $t \in \mathbb{N}$ and $A_i, B_i \in S\mathbb{R}^{t \times t}$ such that

$$\textit{U} = \{x \in \mathbb{R}^n \mid \exists y \in \mathbb{R}^m \colon A_0 + \textstyle \sum_{i=1}^n x_i A_i + \textstyle \sum_{i=1}^m y_i B_i \succeq 0\}$$

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Remark. Each LMI projection is (of course) convex and (by elimination of real quantifiers) semialgebraic.

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Theorem (Helton & Nie). Suppose S is compact, each g_i is strictly quasiconcave on $S \cap (\partial \operatorname{conv} S) \cap \{g_i = 0\}$ and the boundary of S is contained in the closure of the interior of S. Then $\operatorname{conv} S$ is an LMI projection.

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Proof. Use the lemma and the first theorem of Helton & Nie.

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Nemirovski asked in the ICM in Madrid 2006 whether any convex semialgebraic set is an LMI projection: "This question seems to be completely open."

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