# Set Containment Characterization

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**Abstract.** Characterization of the containment of a polyhedral set in a closed halfspace, a key factor in generating knowledge-based support vector machine classifiers [7], is extended to the following: (i) containment of one polyhedral set in another; (ii) containment of a polyhedral set in a reverse-convex set defined by convex quadratic constraints; (iii) Containment of a general closed convex set, defined by convex constraints, in a reverse-convex set defined by convex nonlinear constraints. The first two characterizations can be determined in polynomial time by solving $m$ linear programs for (i) and $m$ convex quadratic programs for (ii), where $m$ is the number of constraints defining the containing set. In (iii), $m$ convex programs need to be solved in order to verify the characterization, where again $m$ is the number of constraints defining the containing set. All polyhedral sets, like the *knowledge sets* of support vector machine classifiers, are characterized by the intersection of a finite number of closed halfspaces.

**Key words:** Set containment, Knowledge-based classifier, Linear programming, Quadratic programming

## 1. Introduction

Support vector machine classifiers [1, 8, 13, 16] generate separating planes or surfaces by training on labeled data, that is data for which the class of each point is given. Knowledge-based classifiers [14, 15] on the other hand utilize prior knowledge, e.g., an expert's experience such as a doctor's knowledge in diagnosing a certain disease. Recently [7] a precise incorporation of prior knowledge into a linear support vector machine classifier was achieved by placing nonempty polyhedral sets representing such knowledge in the correct halfspace determined by a separating plane classifier. Key to this approach was a dual characterization, using the nonhomogeneous Farkas theorem [12, Theorem 2.4.8], of the containment of a polyhedral set in a closed halfspace. This characterization was then used as a constraint in a linear program that determined the linear classifier thereby incorporating prior knowledge into the classifier. In Section 2 we extend this characterization to the containment of one polyhedral set in another (Figure 1). In Section 3 we characterize the containment of a polyhedral set in a reverse-convex constraint [12, Definition 7.3.5] set determined by quadratic constraints (Figure 2), and in Section 4 we characterize the containment of a convex set determined by nonlinear convex functions in a reverse-convex constraint set determined by nonlinear functions (Figure 3). An interesting aspect of the present results is that, despite the nonconvexity of the containing set of Sections 3 and 4, the containment

problems of these sections can be solved by a finite number of polynomial-time convex quadratic programs and by a finite number of convex programs respectively. The case of Section 2, containment of one polyhedral set in another, can be solved by a finite number of linear programs.

There have been other set containment studies that address various issues such as the complexity issue of the problem or its application to classification problems. Notable among those is the work of Freund and Orlin [6] regarding the containment of polyhedral sets in balls and vice-versa, and the inner and outer radii of convex bodies by Grtizmann and Klee [9]. In [4, Lemma, p 140] the nonhomogeneous Farkas Theorem was also used for the optimal scaling of balls and polytopes. In [7] set containment was used in an essential way to place prior knowledge, such physicians' experience with breast cancer patients, in the form of polyhedral knowledge sets on the appropriate side of a linear classifier that separates malignant tumors from benign ones.

We now describe our notation. All vectors will be column vectors unless transposed to a row vector by a prime $'$. The scalar (inner) product of two vectors $x$ and $y$ in the $n$-dimensional real space $R^n$ will be denoted by $x'y$. The notation $A \in R^{m \times n}$ will signify a real $m \times n$ matrix. For such a matrix, $A'$ will denote the transpose of $A$, $A_i$ will denote the $i$-th row of $A$ and $A_{.j}$ will denote the $j$-th column of $A$. The identity matrix of arbitrary dimension will be denoted by $I$. For simplicity, the dimensionality of some vectors will not be explicitly given. For a vector function $h : R^n \longrightarrow R^k$, $\nabla h(x)$ will denote the $k \times n$ Jacobian matrix of first partial derivatives, and $h$ is said to be convex on $R^n$ if each of its $k$ components are convex on $R^n$.

## 2. Polyhedral Set Containment

In this section we generalize the nonhomogeneous Farkas Theorem [12, Theorem 2.4.8], a result that we used earlier to generate a knowledge-based support vector machine classifier [7]. The nonhomogeneous Farkas Theorem gives a dual characterization of the containment of a nonempty polyhedral knowledge set in a closed halfspace. Proposition 2.1 below generalizes this latter result, using linear programming duality, to containment of a nonempty polyhedral set in an arbitrary polyhedral set depicted in Figure 1, instead of containment in a closed halfspace.

PROPOSITION 2.1. (Polyhedral Set Containment). *Let the set $\mathcal{A} := \{x \mid Ax \geqslant a\}$ and let $\mathcal{B} := \{x \mid Bx \leqslant b\}$, where $A \in R^{m \times n}$, $B \in R^{k \times n}$ and let $\mathcal{B}$ be nonempty. Then the following are equivalent:*
 *(i)  $\mathcal{B} \subseteq \mathcal{A}$, that is:*

$$Bx \leqslant b \implies Ax \geqslant a. \tag{1}$$

 *(ii)  There exists a matrix $U \in R^{m \times k}$ such that:*

$$A + UB = 0, \ a + Ub \leqslant 0, \ U \geqslant 0. \tag{2}$$
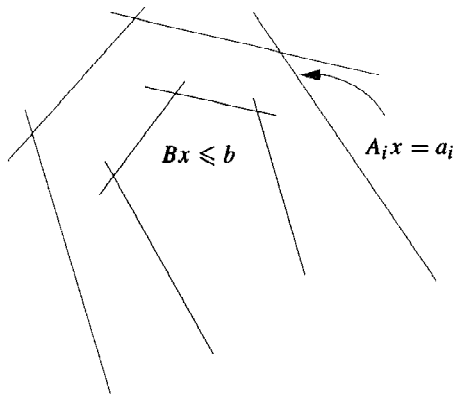
*Figure 1.* Containment of the polyhedral set $\mathcal{B} := \{x \mid Bx \leqslant b\}$ in another $\mathcal{A} := \{x \mid Ax \geqslant a\}$.

*(iii) For $i = 1, \ldots, m$, the m linear programs are solvable and satisfy:*

$$\min_{x} \{(A_i x - a_i) \mid Bx \leqslant b\} \geqslant 0. \tag{3}$$

*Proof.* ($(i) \implies (iii)$) For $i \in \{1, \ldots, m\}$, the $m$ linear programs of (3) are feasible because $\mathcal{B} \neq \emptyset$ and their objective functions are bounded below by zero and hence attain their nonnegative minima as asserted by (3).

($(iii) \implies (ii)$) By linear programming duality [3, 12], for $i = 1, \ldots, m$, each of the $m$ linear programs that are dual to the $m$ linear programs of (3) are solvable and satisfy:

$$\max_{u} \{(-b'u - a_i) \mid -B'u = A_i', \ u \geqslant 0\} \geqslant 0. \tag{4}$$

Calling the solution of each of these $m$ dual linear programs $u^i \in R^k, i = 1, \ldots, m$, and defining the $m \times k$ matrix $U$ as $U' = [u^1 \ldots u^m]$, we obtain:

$$-b'U' - a' \geqslant 0, \ -B'U' = A', \ U \geqslant 0, \tag{5}$$

which is equivalent to (2).

($(ii) \implies (i)$)

$$Bx \leqslant b \implies Ax = -UBx \geqslant -Ub \geqslant a. \ \square \tag{6}$$

REMARK 2.2. It is interesting to note that even though the validity of the polyhedral set containment implication of problem (1) can be resolved by the above proposition in polynomial time by solving the $m$ linear programs (3), it can also be characterized by solving the following **minimization** of a piecewise linear **concave** function on a polyhedral set:

$$\min_{x} \left\{ \min_{i=1,\ldots,m} \{A_i x - a_i\} \mid Bx \leqslant b \right\} \geqslant 0. \tag{7}$$
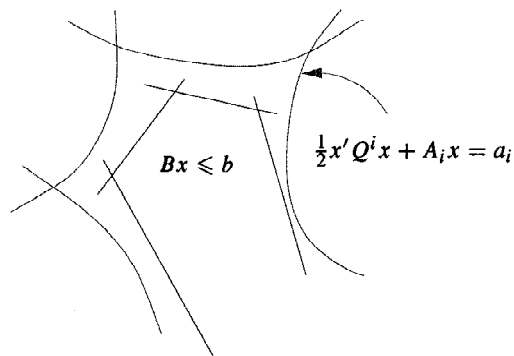
*Figure 2.* Containment of the polyhedral set $\mathcal{B} := \{x \mid Bx \leqslant b\}$ in the reverse-convex quadratic set $\mathcal{A} := \{x \mid \frac{1}{2}x'Q^i x + A_i x \geqslant a_i, \ i = 1, \dots, m\}$, where $Q^i$ are positive semidefinite symmetric matrices.

General piecewise linear concave minimization on a polyhedral set is NP-hard because the general linear complementarity problem, which is NP-complete, [2] can be formulated as such a problem [11, Lemma 1].

We turn now to the characterization of the containment of a polyhedral set in a quadratically determined nonconvex set.

## 3. Containment of a Polyhedral Set in a Nonconvex Set Determined by Quadratic Constraints

We characterize now the containment of a polyhedral set in a nonconvex set determined by convex quadratic quadratic constraints generating a reverse-convex [12, Definition 7.3.5] set as depicted in Figure 2. An interesting aspect of this nonconvex problem is that it is solvable in polynomial time as a consequence of the following characterization result.

PROPOSITION 3.1. (Polyhedral Set Containment in Reverse Convex Quadratic Set). *Let the set* $\mathcal{B} := \{x \mid Bx \leqslant b\}$ *be nonempty and let* $\mathcal{A} := \{x \mid \frac{1}{2}x'Q^i x + A_i x \geqslant a_i, \ i = 1, \dots, m\}$, *where* $Q^i \in R^{n \times n}, \ i = 1, \dots, m$ *are symmetric positive semidefinite matrices. Then the following are equivalent:*
*(i)* $\mathcal{B} \subseteq \mathcal{A}$, *that is:*

$$Bx \leqslant b \implies \frac{1}{2}x'Q^i x + A_i x \geqslant a_i, \ i = 1, \dots, m. \tag{8}$$

*(ii)* *There exist matrices* $U \in R^{m \times k}, \ X \in R^{m \times n}$ *such that:*

$$A_i + U_i B + X_i Q^i = 0, \ a_i + U_i b + \frac{1}{2}X_i Q^i X_i' \leqslant 0, \tag{9}$$
$$U_i \geqslant 0, \ i = 1, \dots, m.$$

*(iii) For $i = 1, \ldots , m$, the m convex quadratic programs are solvable and satisfy:*

$$\min_{x} \left\{ \left( \frac{1}{2} x' Q^i x + A_i x - a_i \right) \mid Bx \leqslant b \right\} \geqslant 0. \tag{10}$$

*Proof.* $((i) \Longrightarrow (iii))$ For $i \in \{1, \ldots , m\}$, the $m$ quadratic programs of (10) are feasible because $\mathcal{B} \neq \emptyset$ and their objective functions are bounded below by zero and hence attain [5] their nonnegative minima as asserted in (10).

$((iii) \Longrightarrow (ii))$ By quadratic programming duality [12, Section 8.2], for $i = 1, \ldots , m$, the $m$ quadratic programs that are dual to the $m$ quadratic programs (10) are solvable and satisfy:

$$\max_{x,u} \left\{ \left( -\frac{1}{2} x' Q^i x - b'u - a_i \right) \mid Q^i x + B'u + A'_i = 0, \ u \geqslant 0 \right\} \geqslant 0. \tag{11}$$

Calling the solution of each of these $m$ dual quadratic programs $x^i \in R^n$, $u^i \in R^k$, $i = 1, \ldots , m$, and defining the $m \times n$ matrix $X$ as $X' = [x^1 \ldots x^m]$, and the $m \times k$ matrix $U$ as $U' = [u^1 \ldots u^m]$, we obtain that for $i = 1, \ldots , m$:

$$-\frac{1}{2} X_i Q^i X'_i - b'U'_i - a_i \geqslant 0, \ Q^i X'_i + B'U'_i + A'_i = 0, \ U_i \geqslant 0, \tag{12}$$

which is equivalent to (9).

$((ii) \Longrightarrow (i))$ For $i = 1, \ldots , m$:

$$\begin{aligned} Bx \leqslant b \Longrightarrow \frac{1}{2} x' Q^i x + A_i x - a_i &\geqslant -\frac{1}{2} X_i Q^i X'_i - b'U'_i - a_i \\ \Longrightarrow \frac{1}{2} x' Q^i x + A_i x - a_i &\geqslant 0 \end{aligned} \tag{13}$$

where the first implication follows from the weak duality theorem [12, Theorem 8.23.], since $x$ is feasible for each of the $m$ primal quadratic programs of (10), while $(X_i, U_i)$, $i = 1, \ldots , m$, are feasible for the $m$ dual programs (11). The second implication above follows because $-\frac{1}{2} X_i Q^i X'_i - b'U'_i - a_i \geqslant 0$ by (9) of $(ii)$. The two implications of (13) above result in (8) of $(i)$. $\qquad\square$

We note that an interesting consequence of this proposition, is that the the containment of a polyhedral set in a nonconvex set determined by quadratic constraints can be solved in polynomial time by solving the $m$ convex quadratic programs (10) [10].

We turn finally to the containment of a general convex set in a general nonlinear reverse-convex set.

## 4. Containment of a General Convex Set in a Nonconvex Set Determined by Nonlinear Constraints

We consider a general closed convex set $\mathcal{B}$ in $R^n$ and and characterize its containment in a general nonconvex set $\mathcal{A}$ depicted in Figure 3 as follows.
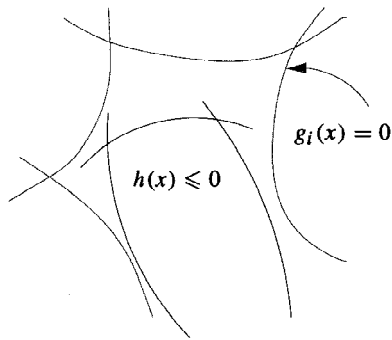
*Figure 3.* Containment of the convex set $\mathcal{B} := \{x \mid h(x) \leqslant 0\}$ in the reverse-convex nonlinear set $\mathcal{A} := \{x \mid g(x) \geqslant 0\}$, where $g : R^n \longrightarrow R^m$ and $h : R^n \longrightarrow R^k$ are convex functions on $R^n$.

PROPOSITION 4.1. (Convex Set Containment in Reverse Convex Set). *Let $\mathcal{B}$ be a nonempty closed convex set in $R^n$ defined as $\mathcal{B} := \{x \mid h(x) \leqslant 0\}$, where $h : R^n \longrightarrow R^k$ is a differentiable convex function on $R^n$, and let the the nonconvex set $\mathcal{A}$ in $R^n$ be defined as $\mathcal{A} := \{x \mid g(x) \geqslant 0\}$, where $g : R^n \longrightarrow R^m$ is a differentiable convex function on $R^n$. Then,*

$$(i) \iff (iii) \impliedby (ii), \tag{14}$$

*where:*

*(i) $\mathcal{B} \subseteq \mathcal{A}$, that is:*

$$h(x) \leqslant 0 \implies g(x) \geqslant 0. \tag{15}$$

*(ii) For $i = 1, \dots, m$, there exist $x^i \in R^n$ and $u^i \in R^k$, such that:*

$$\nabla g_i(x^i) + u^{i'} \nabla h(x^i) = 0, \ g_i(x^i) + u^{i'} h(x^i) \geqslant 0, \ u^i \geqslant 0. \tag{16}$$

*(iii) For $i = 1, \dots, m$, the $m$ convex programs satisfy:*

$$\inf_x \{g_i(x) \mid h(x) \leqslant 0\} \geqslant 0. \tag{17}$$

*If in addition $g_i, \ i = 1, \dots, m$, have bounded level sets on $\mathcal{B}$, that is:*

$$\{x \mid g_i(x) \leqslant \alpha, \ h(x) \leqslant 0\}, \ i = 1, \dots, m, \ \text{are bounded for each } \alpha, \tag{18}$$

*and*

$$\{x \mid h(x) < 0\} \neq \emptyset, \quad \text{or } h(x) \text{ is linear}, \tag{19}$$

*then,*

$$(i) \iff (iii) \iff (ii). \tag{20}$$

*Proof.* ($(i) \implies (iii)$) If not, then for some $i \in \{1, \dots, m\}$, there exists an $x$ such that:

$$g_i(x) < 0, \ h(x) \leqslant 0, \tag{21}$$

which contradicts the implication (15).

($(i) \impliedby (iii)$) $h(x) \leqslant 0 \implies g_i(x) \geqslant 0, i = 1, \dots, m$, which is implication (15) of (i).

($(ii) \implies (iii)$) For $i \in \{1, \dots, m\}$, the $m$ points $(x^i, u^i)$ given by (16) of $(ii)$ are feasible for the dual problems to (17):

$$\sup_{(x,u)\in R^{n+k}} \ \{g_i(x) + u'h(x) \mid \nabla g_i(x) + u'\nabla h(x) = 0, \ u \geqslant 0\} \geqslant 0,$$
$$i = 1, \dots, m, \tag{22}$$

with dual objective function values that are nonnegative. Hence by the weak duality theorem of convex programming [12, Theorem 8.1.3], the corresponding $m$ primal problems (17) with the nonempty feasible region $\mathcal{B}$ have infima bounded below by zero which implies $(iii)$.

($(iii) \implies (ii)$) Let $\alpha^i \geqslant 0, \ i = 1, \dots, m$, be the infima of each of the $m$ problems of (17). Hence for each $i = 1, \dots, m$, there exists a sequence $\{\epsilon^i_j\} \downarrow 0, \{x^i_j\} \in \mathcal{B}$, such that:

$$\alpha^i \leqslant g_i(x^i_j) < \epsilon^i_j + \alpha^i. \tag{23}$$

Since the sequence $\{x^i_j\}$ lies in the closed bounded set $\mathcal{B} \cap \{g_i(x) \leqslant \epsilon^i_0 + \alpha^i\}$, it must have an accumulation point $x^i \in \mathcal{B}$ such that $\alpha_i = g_i(x^i) = \inf_x\{g_i(x) \mid h(x) \leqslant 0\}$. Hence, for $i = 1, \dots, m$, $g_i(x^i)$ is an attained infimum $\alpha_i$ of (17), and since a constraint qualification (19) is satisfied, it follows by Wolfe's duality theorem of convex programming [12, Theorem 8.1.4] that the supremum $\alpha_i$ of the dual problem (22) is attained at $x_i$ and some $u^i$. Hence $(x^i, u^i), i = 1, \dots, m$, satisfy (16) of (ii). $\qquad\square$

## 5. Conclusion

We have proposed computationally tractable characterizations of set containment properties for both polyhedral and nonlinear sets. Polyhedral set containment in another polyhedral set is characterized by the solution of a finite number of linear programs. Containment of a polyhedral set in a reverse-convex set, defined by convex quadratic constraints, is characterized by polynomial time solution of a finite number of convex quadratic programs. Containment of a general closed convex set, defined by convex constraints, in a reverse-convex set defined by convex constraints, is characterized by solving a finite number of convex programs. These

results, motivated by knowledge-based linear classification, may possibly lead to general methods of incorporating more complex knowledge into both linear and nonlinear classifiers and merit further study.

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