PART II: Lattices and linear diophantine equations

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- A matrix of full row rank is in *Hermite normal* form if it has the form [B 0] where B is nonsingular, lower triangular, nonnegative matrix, in which each row has a unique maximum entry located on the main diagonal.
- *Elementary column operations:*
 - I. Exchanging two columns
 - II. Multiplying a column by -1
 - III. Adding an integral multiple of one column to another column

THEOREM 4.1: Each rational matrix of full row rank can be brought into Hermite normal form by a series of elementary column operations.

Proof: Let A be a rational matrix of full row rank. WLOG, A is integral. Suppose we have transformed A, by elementary column operations, to the form $\begin{bmatrix} B & 0 \\ C & D \end{bmatrix}$ where B is lower triangular with positive diagonal. Using elementary column operations, modify D so that its first row $(\delta_{11},...,\delta_{1k})$ is nonnegative, the sum $\delta_{11} + ... + \delta_{1k}$ is as small as possible. Assume that $\delta_{11} \ge \delta_{12} \ge ... \ge \delta_{1k}$. Then $\delta_{11} > 0$ since A has full row rank.

Moremore, if $\delta_{12} > 0$, by subtracting the second column of D from the first column of D, the first row will have smaller sum, contradicting our assumption. Hence, $\delta_{12} = \cdots = \delta_{1k} = 0$, and we have obtained a larger lower triangular matrix.

By repeating this procedure, the matrix A finally will be transformed into [B 0] with $B = (\beta_{ij})$ lower triangular with positive diagonal. Next: for i = 2, ..., n (order of B), for j = 1, ..., i - 1, add an integer multiple of the i-th column of B so that the (i, j)-th entry of B is nonnegative and less than β_{ii} . After these elementary column operations, the matrix is in Hermite normal form.

Corollary 4.1a. Let A be a rational matrix and let b be a rational column vector. Then the system Ax = b has an integral solution $x \iff yb$ is an integer for each rational row vector y for which yA is integral. *Proof* : If x and yA are integral vectors and Ax = b, then yb = yAx is an integer. Suppose *yb* is an integer whenever *yA* is intgral. Then Ax = b has a (possibly fractional) solution (if not, then yA = 0 and $yb = \frac{1}{2}$ for some rational vector y). Assume that the rows of A are linearly independent. Both sides of \Leftrightarrow are invariant under elementary column operations. So by **THM 4.1** assume that A is in Hermite normal form [B 0].

Since $B^{-1}[B\ 0] = [I\ 0]$ is an integral matrix, it follows from our assumption that also $B^{-1}b$ is an integral vector.

Since
$$\begin{bmatrix} B & 0 \end{bmatrix} \begin{pmatrix} B^{-1}b \\ 0 \end{pmatrix} = b$$
 the vector $x \coloneqq \begin{pmatrix} B^{-1}b \\ 0 \end{pmatrix}$ is an

integral solution for Ax = b.

A subset Λ of \mathbb{R}^n is called an *(additive) group* if: (i) $0 \in \Lambda$ (ii) if x, y $\in \Lambda$ then x+y $\in \Lambda$ and -x $\in \Lambda$.

The group is said to be *generated* by a_1, \ldots, a_m if $\Lambda = \{\lambda_1 a_1 + \cdots + \lambda_m a_m \mid \lambda_1, \ldots, \lambda_m \in \mathbb{Z}\}.$

The group is called a *lattice* if it can be generated by linearly independent vectors. These vectors are called a *basis* for the lattice.

Corollary 4.1b. If a_1, \ldots, a_m are rational vectors, then the group generated by a_1, \ldots, a_m is a lattice, i.e., is generated by linearly independent vectors.

Proof : Assume that $a_1, ..., a_m$ span all space. (Otherwise we could apply a linear transformation to a lower dimensional space.) Let A be the matrix with columns $a_1, ..., a_m$ (so A has full row rank). Let [B 0] be the Hermite normal form of A. Then the columns of B are linearly independent vectors generating the same group as $a_1, ..., a_m$.

If a_1, \ldots, a_m are rational vectors we can speak of the lattice generated by a_1, \ldots, a_m .

Given a rational matrix *A*, **Corollary 4.1a** gives necessary and sufficient conditions for being an element of the lattice Λ generated by the columns of *A*.

Corollary 4.1a implies that if *A* has full row rank, with Hermite normal form [*B* 0] (*B* lower triangular), then *b* belongs to $\Lambda \Leftrightarrow B^{-1}b$ is integral.

Corollary 4.1c. Let *A* be an integral $m \times n$ – matrix of full row rank. Then the following are equivalent:

(i) the g.c.d. of the subdeterminants of A of order m is 1;

(ii) the system Ax = b has an integral solution x, for each integral vector b; (iii) for each vector y, if yA is integral then y is integral.

From the Hermite normal form theorem, for any rational system Ax = b with at least one integral solution there exist integral vectors $x_0, x_1, ..., x_t$ such that

 $\{x \mid Ax = b; x \text{ integral}\} = \{x_0 + \lambda_1 x_1 + \dots + \lambda_t x_t \mid \lambda_1, \dots, \lambda_t \in \mathbb{Z}\}$

where x_1, \ldots, x_t are linearly independent and t = (# of columns of A) - rank(A).

Theorem 4.2. Let *A* and *A*' be rational matrices of full row rank, with Hermite normal forms [*B* 0] and [*B*' 0], respectively. Then the columns of *A* generate the same lattice as those of *A*' if and only if B = B'.

In other words, two lattices are equal \Leftrightarrow their respective matrices have the same Hermite normal form.

Proof : Sufficiency: The columns of B and A generate the same lattice, and similarly for B' and A'. Necessity: Suppose the columns of A and those of A' generate the same lattice Λ . Then the same holds for B and B' (by elementary column operations from A & A'). Denote $B =: (\beta_{ij})$ and $B' =: (\beta'_{ij})$. Suppose $B \neq B'$ and choose $\beta_{ij} \neq \beta'_{ij}$ with i as small as possible. WLOG, $\beta_{ii} \ge \beta'_{ii}$. Let b_i and b'_i be the j-th column of B and B'.

Then $b_j \in \Lambda$ and $b'_j \in \Lambda$, and hence $b_j - b'_j \in \Lambda$. This implies that $b_j - b'_j$ is an integral linear combination of the columns of B. By the choice of i, the vector $b_j - b'_j$ has zeros in the first (i-1) positions. Hence, as B is lower triangular, $b_j - b'_j$ is an integral linear combination of columns indexed i,...n. So $\beta_{ij} - \beta'_{ij}$ is an integral multiple of β_{ii} . However, this contradicts the fact that $0 < |\beta_{ij} - \beta'_{ij}| < \beta_{ii}$ (since if i=j, then $0 < \beta'_{ii} < \beta_{ii}$, and if j<i, then $0 \le \beta_{ij} < \beta_{ii}$ and $0 < \beta'_{ij} < \beta'_{ii} \le \beta_{ii}$).

Corollary 4.2a. Every rational matrix of full row rank has a unique Hermite normal form.

NOTE: If $\beta_{11}, ..., \beta_{mm}$ are the diagonal entries of Hermite normal form of [B 0] of A, then for each j = 1, ..., m the product $\beta_{11}, ..., \beta_{jj}$ is equal to the g.c.d. of the subdeterminants of order j of the first j rows of A (this g.c.d. is invariant under elementary column operations).

 \Rightarrow the main diagonal of the HNF is unique

 \Rightarrow size of HNF is polynomially bounded by the size of the original matrix

Theory of lattices and linear diophantine equations 4.3. UNIMODULAR MATRICES

Definition : Let U be nonsingular matrix. Then U is called *unimodular* if U is integral and has determinant ± 1 .

Theorem 4.3. The following are equivalent for a nonsingular rational matrix U of order n:

- (i) U is unimodular;
- (ii) U⁻¹ is unimodular;
- (iii) the lattice generated by the columns of U is \mathbb{Z}^n ;

(iv) U has the identity matrix as its Hermite normal form;

(v) U comes from the identity matrix by elementary column operations.

Theory of lattices and linear diophantine equations 4.3. UNIMODULAR MATRICES

Corollary 4.3a. Let A and A' be nonsingular matrices. Then TFAE: (i) the columns of A and of A' generate the same lattice; (ii) A' comes from A by elementary column operations; (iii) A' = AU for some unimodular matrix U ($A^{-1}A'$ is unimodular);

Corollary 4.3b. For each rational matrix A of full row rank there is a unimodular matrix U such that AU is the HNF of A. If A is nonsingular, U is unique.

Theory of lattices and linear diophantine equations 4.3. UNIMODULAR MATRICES

Example. Consider the following matrices *A*, *B*, and *U*. Then *BU* is Hermite decomposition of *A*.

$$A = \begin{bmatrix} 1 & 2 & 3 \\ -3 & 2 & 0 \\ 1 & 0 & 0 \end{bmatrix}, \qquad B = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 4 & 5 & 6 \end{bmatrix}, \qquad U = \begin{bmatrix} 1 & 2 & 3 \\ -3 & 2 & 0 \\ 2 & -3 & -3 \end{bmatrix}$$

U encodes the composite effect of the elementary column operations on A needed to bring A into normal form.

The Euclidean determines the g.c.d. of two positive rational numbers α and β .

- 1. Replace α by $\alpha \left\lfloor \frac{\alpha}{\beta} \right\rfloor \beta$ and β by $\beta \left\lfloor \frac{\beta}{\alpha} \right\rfloor \alpha$.
- 2. Repeat until one of them is 0.
- 3. The nonzero among them is the g.c.d. of the original α and β .

Example : $\alpha = 18$, $\beta = 27$; find *g.c.d* {18,27} 18 - 0 × 27 = 18 27 - 1 × 18 = 9 18 - 2 × 9 = 0 \Rightarrow *g.c.d* {18,27} = 9.

FACTS: (i) g.c.d {
$$\alpha$$
, β } =g.c.d { α - $\left\lfloor \alpha / \beta \right\rfloor \beta$, β } and
(ii) g.c.d { α , 0} = α .

Proof of (i): Define $\alpha - \left\lfloor \frac{\alpha}{\beta} \right\rfloor \beta = r$. Let *d* be any common divisor of α and β . So $d \mid \alpha$ and $d \mid \beta$. Then $r = \alpha - \left\lfloor \frac{\alpha}{\beta} \right\rfloor \beta$ is a multiple of *d*. Thus, any common divisor of α and β is also a common divisor of $r = \alpha - \left\lfloor \frac{\alpha}{\beta} \right\rfloor \beta$ and β .

Linear Diophantine Equation

• find integers γ and ε such that $\gamma \alpha + \varepsilon \beta = \eta$, with α , β both rational integers

Theorem : Suppose α, β, η are integers. Then $\gamma \alpha + \varepsilon \beta = \eta$ has an integer solution if and only if g.c.d $\{\alpha, \beta\}$ divides η . Proof: (\Rightarrow) Since g.c.d $\{\alpha, \beta\}$ divides α, β , it must divide $\gamma \alpha + \varepsilon \beta$ for any integer γ, ε . Thus is divides η .

 (\Leftarrow) g.c.d $\{\alpha,\beta\}=\alpha x + \beta y$, x,y integers. If g.c.d $\{\alpha,\beta\}$ divides η , \exists an η' such that $\eta' \times \text{g.c.d}\{\alpha,\beta\}=\eta' \times (\alpha x + \beta y) = \eta'(\alpha x) + \eta'(\beta y)$. This implies that $\gamma = \eta' x$ and $\varepsilon = \eta' y$ is a solution of $\gamma \alpha + \varepsilon \beta = \eta$.

Linear Diophantine Equation

• find integers γ and ε such that $\gamma \alpha + \varepsilon \beta = \text{g.c.d} \{\alpha, \beta\}$, with α, β both rational integers

Method :

 \triangleright determine a series of 3 x 2 matrices where

$$\mathbf{A}_{0} \coloneqq \begin{bmatrix} \boldsymbol{\alpha} & \boldsymbol{\beta} \\ 1 & 0 \\ 0 & 1 \end{bmatrix} \qquad \mathbf{A}_{k} \coloneqq \begin{bmatrix} \boldsymbol{\alpha}_{k} & \boldsymbol{\beta}_{k} \\ \boldsymbol{\gamma}_{k} & \boldsymbol{\delta}_{k} \\ \boldsymbol{\varepsilon}_{k} & \boldsymbol{\zeta}_{k} \end{bmatrix}$$

 \triangleright RULE to find A_{k+1} from A_k :

(i) if k is even and $\beta_k > 0$, substract $\begin{bmatrix} \alpha_k \\ \beta_k \end{bmatrix}$ times the 2nd column

of A_k from the 1st;

(ii) if k is odd and $\alpha_k > 0$, substract $\begin{bmatrix} \beta_k \\ \alpha_k \end{bmatrix}$ times the 1st column

of A_k from the 2^{nd} .

 $\triangleright \text{ Repeat for } k = 0, 1, 2, \dots, N, \quad \alpha_{N} = 0 \text{ or } \beta_{N} = 0.$

Example:
$$\alpha = 15, \beta = 6$$

 $A_0 = \begin{bmatrix} 15 & 6 \\ 1 & 0 \\ 0 & 1 \end{bmatrix}$ $k=0, \beta_0 = 6 > 0, \text{ so } \begin{bmatrix} \alpha_0 \\ \beta_0 \end{bmatrix} = \begin{bmatrix} 15 \\ 6 \end{bmatrix} = 2$
 $A_1 = \begin{bmatrix} 3 & 6 \\ 1 & 0 \\ -2 & 1 \end{bmatrix}$ $k=1, \alpha_1 = 3 > 0, \text{ so } \begin{bmatrix} \beta_1 \\ \alpha_1 \end{bmatrix} = \begin{bmatrix} 6 \\ 3 \end{bmatrix} = 2$
 $A_2 = \begin{bmatrix} 3 & 0 \\ 1 & -2 \\ -2 & 5 \end{bmatrix}$ $\beta_2 = 0, \text{ so } \qquad \begin{array}{c} \text{g.c.d}\{\alpha,\beta\} = \gamma_2 \alpha + \varepsilon_2 \beta \\ 3 = (1)(15) + (-2)(6) \end{array}$

▷ if $\beta_N = 0$ and $\alpha_N \neq 0$, then α_N is g.c.d of α and β since the g.c.d. of upper row of A_k does not change with the iterations and $\alpha_N = \text{g.c.d} \{\alpha_N, 0\}$

▷ if
$$\alpha_{N} = 0$$
 and $\beta_{N} \neq 0$, then $\beta_{N} = g.c.d \{\alpha, \beta\}$

▷ find integers γ and ε with $\gamma \alpha + \varepsilon \beta = \text{g.c.d} \{\alpha, \beta\}$

$$\triangleright$$
 (1,- α ,- β)A₀ = (0,0) and (1,- α ,- β)A_k = (0,0) (elem. col. operations)

$$\triangleright \text{ if } \beta_{N} = 0, \alpha_{N} \neq 0$$

$$\gamma_{N} \alpha + \varepsilon_{N} \beta = \alpha_{N} = g.c.d\{\alpha, \beta\}$$

$$\delta_{N} \alpha + \zeta_{N} \beta = 0$$

▷ Similarly, if $\alpha_N = 0, \beta_N \neq 0$

SOME NOTES :

$$-\alpha_k \delta_k + \beta_k \gamma_k = \beta$$
$$\alpha_k \zeta_k - \beta_k \varepsilon_k = \alpha$$

$$\triangleright \qquad \qquad \gamma_k \zeta_k - \delta_k \varepsilon_k = 1$$

▷ for all k, $\gamma_k \ge 1, \zeta_k \ge 1$, and $\delta_k \le 0, \varepsilon_k \le 0$.

Theorem 5.1. The Euclidean algorithm is polynomial-time method, i.e., polynomial in the size of the input.

- *Proof* : \circ Assume that α and β are natural numbers.
 - All matrices A_k have nonnegative integers in 1^{st} row.
 - Each iterations reduces α_k or β_k by a factor of at least 2.
 - Recall that the length of an integer *n* as input is the # of bits, i.e., $\log_2 n + O(1)$
 - After at most $\lfloor \log_2 \alpha \rfloor + \lfloor \log_2 \beta \rfloor + 1$ iterations, either $\alpha_k = 0$ or $\beta_k = 0$.
 - Each iteration consists of elementary arithmetic operations, thus taking polynomial time.
 - \therefore the sizes of the numbers are polynomially bounded by the sizes of α and β .

Corollary 5.1a. A linear diophantine equation with rational coefficients can be solved in polynomial time.

Proof : Let $\alpha_1 \zeta_1 + \dots + \alpha_n \zeta_n = \beta$ be a rational linear diophantine equation.

Algorithm: Case n=1: trivial. Let $n \ge 2$. Find $\alpha', \gamma, \varepsilon$ with Euclidean alg. satisfying: $\alpha'=g.c.d.\{\alpha_1,\alpha_2\}=\alpha_1\gamma+\alpha_2\varepsilon, \gamma,\varepsilon$: integers. Solve the linear diophantine equation in (n-1) variables:

(*)
$$\alpha'\zeta' + \alpha_3\zeta_3 + \cdots + \alpha_n\zeta_n = \beta.$$

If (*) has no integral solution, then neither does the original equation. If (*) has an integral solution $\zeta', \zeta_3, ..., \zeta_n$ then $\zeta_1 = \gamma \zeta', \zeta_2 = \varepsilon \zeta', \zeta_3, ..., \zeta_n$ gives an integral solution to the original equation. This defines a polynomial algorithm.

Algorithms for linear diophantine equations 5.2 SIZES & GOOD CHARACTERIZATIONS

Theorem 5.2. The Hermite normal form [B 0] of a rational matrix of full row rank has size polynomially bounded by the size of A. Moreover, there exists a unimodular matrix U with AU=[B 0] such that the size of U is polynomially bounded by the size of A.

Proof : - Assume A is integral (multiplying A by porduct of the denominators of A, say κ , also multiplies the HNF of A by κ).

- Diagonal entries of B are divisors of subdeterminants of A (Sec. 4.2).
- Each row of B has its max. entry on the diagonal of B \Rightarrow size of [B 0] is polynomially bounded by size of A.

Algorithms for linear diophantine equations 5.2 SIZES & GOOD CHARACTERIZATIONS

Proof : - Assume A=[A'A''] with A' nonsingular.

- Let HNF of

$$\begin{bmatrix} A' & A'' \\ 0 & I \end{bmatrix} is \begin{bmatrix} B & 0 \\ B' & B'' \end{bmatrix}$$

for certain matrices B' and B".

- Since the sizes of B, B', and B" are polynomially bounded by the size of A, the size of unimodular matrix

$$\mathbf{U} := \begin{bmatrix} \mathbf{A}' & \mathbf{A}'' \\ \mathbf{0} & \mathbf{I} \end{bmatrix}^{-1} \begin{bmatrix} \mathbf{B} & \mathbf{0} \\ \mathbf{B}' & \mathbf{B}'' \end{bmatrix}$$

is polynomially bounded by the size of A

$$-AU = [A' A'']U = [B 0]$$

Algorithms for linear diophantine equations 5.2 SIZES & GOOD CHARACTERIZATIONS

Corollary 5.2a. If a rational system Ax=b has an integral solution, it has one of size polynomially bounded by the sizes of A and b.

Corollary 5.2b. The following problem has a good characterization: given a rational matrix A and a rational vector b, does the system Ax = b have an integral solution?

Polynomial algorithm to determine the HNF

Let A be an $m \times n$ integral matrix of full row rank.

Let M be the absolute value of the determinant of an (arbitrary) submatrix A of rank m.

The columns of A generate the same lattice as the columns of the martix:

$$\mathbf{A}' := \begin{bmatrix} M & & & \\ & \ddots & 0 & \\ & 0 & \ddots & \\ & & & M \end{bmatrix}$$

- HNF of A is the same as that of A', except for the last m columns of the HNF of A'.
- Thus, it suffices to find the HNF of A'.

Method : (1) Add integral multiples of the last m columns of A' to the first n columns of A' so that all components with be at least 0 or at most M.

(2) Suppose we have the matrix

(*)

$$\begin{bmatrix} \mathbf{B} & \mathbf{0} & \mathbf{0} \\ & \mathbf{0} & \mathbf{0} \\ & \mathbf{M} & \mathbf{0} \\ & \mathbf{M} & \mathbf{0} \\ & & \ddots \\ \mathbf{C} & \mathbf{D} & \mathbf{0} \\ & & \mathbf{M} \end{bmatrix}$$

where B is lower triangular $k \times k$ matrix, C is an $(m - k) \times k$ matrix, D is an $(m - k) \times (n + 1)$ matrix such that the first row of D is nonzero.

(3) Writing D=: $(\delta_{ij})_{i=1,j=1}^{m-k n+1}$:

if there are $i \neq j$ with $\delta_{1i} \ge \delta_{1j} > 0$, then:

- (i) subtract $\lfloor \delta_{1i} / \delta_{1j} \rfloor$ times the jth column of D from the ith column of D;
- (ii) add integral multiples of the last (m k 1) columns of (*) to the other columns to bring all components between 0 and M.
 (4) Repeat (i) and (ii) while the first row of D has more than one nonzero entry. When D obtains exactly one nonzero entry, repeat for (k + 1).

(4) If k = m, then the matrix (*) is in the form [B 0] with B lower triangular.

(5) HNF: for i = 2, ..., n, do for j = 1, ..., i - 1, add an integral multiple of the

 i^{th} column of B to the j^{th} column of B to get the $(i, j)^{th}$ entry of B nonnegative and less than β_{ii} .

(6) Then the HNF is obtained by deleting the last m columns.

Theorem 5.3. The described mathod finds the HNF in polynomial time.

- *Proof* : Executions on the matrix D is polynomially bounded by n and $\log_2 M$
- Procedure on first row of D: one more zero entry in the row or

• reduce the row by a factor of at least 2 $(\delta_{1i} - \left\lfloor \frac{\delta_{1i}}{\delta_{1j}} \right\rfloor \delta_{1j} \le \frac{1}{2} \delta_{1i})$

 \Rightarrow after at most $n \log_2 M$ iterations, D has at most one nonzero entry in the first row and $k \rightarrow k+1$

- Then k = m (B is upper triangular form) after at most $mn \log_2 M$ iterations, we begin to transform [B 0] into HNF \Rightarrow polynomial-time
- Thus, the algorithm is polynomially bounded

Corollary 5.3a. Given a rational matrix A of full row rank, we can find in polynomial time a unimodular matrix U such that AU is in HNF.

Corollary 5.3b. Given a system of rational linear equations, we can decide if it has an integral solution, and if so, find one, in polynomial time.

Corollary 5.3c. Given a feasible system Ax=b of rational linear diophantine equations, we can find in polynomial time integral vectors $x_0, x_1, ..., x_t$ such that

 $\{x \mid Ax = b; x \text{ is integral}\} = \{x_0 + \lambda_1 x_1 + \dots + \lambda_t x_t \mid \lambda_1, \dots, \lambda_t \in \mathbb{Z}\}$ with x_0, x_1, \dots, x_t linearly independent.