Computational Complexity of Optimization and Crude Range Estimation: A New Approach Motivated by Fuzzy Optimization

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Abstract

It is often important to check whether the maximum $\max\limits_B f$ of a given function f on a given set B is smaller than a given number C. Empirical evidence shows that different instances of this checking problem have different relative complexity: the larger the difference $C - \max\limits_B f$, the easier the problem. In general, the fewer global maxima, the easier the problem; and finally, the further away global maxima from each other, the easier the problem. It is difficult to formalize this empirical difference in complexity in standard complexity theory terms, because all these cases are NP-hard. In this paper, we use the analysis of mathematical optimization problems emerging from fuzzy optimization to propose a new "robust" formalization of relative complexity which takes into consideration numerical inaccuracy. This new formalization enables us to theoretically explain the empirical results on relative complexity.

1 Introduction

1.1 Many practical problems are naturally formalized as optimization problems

In many real-life situations, we want to find the best decision or the best control under given constraints. The corresponding problems are naturally formalized as optimization problems.

In some situations, these constraints are well defined (crisp), e.g., a certain quantity q should be between 0 and 1. In such situations, the corresponding problem of finding the best decision or the best control is naturally formulated as a constrained optimization problem:

- we have a real-valued function $f(x_1, \ldots, x_n)$ of several variables;
- we have constraints which can be described by the set B of all the values x which satisfy them;
- we want to find the values $x = (x_1, \ldots, x_n)$ for which the function $f(x_1, \ldots, x_n)$ attains the largest (or the smallest) value on the constraint set B.

In other situations, the constraints are *fuzzy*, e.g., a certain quantity q should be *small*. In such situations, all the values x which satisfy these constraints form a *fuzzy set* $\mathcal{B}$. The corresponding problem of finding the best decision or the best control is naturally formulated as a *fuzzy optimization* problem: to find the values $x = (x_1, \ldots, x_n)$ for which the given real-valued function $f(x_1, \ldots, x_n)$ attains the largest (or the smallest) value on the given fuzzy set $\mathcal{B}$.

1.2 Optimization problems are often difficult to solve, so we need sophisticated optimization techniques

Due to the practical importance of optimization problems, people have been solving them since ancient times. Often, however, these problems are not easy to solve, even when the constraints are crisp. If we have a small number of possible values x, then we can simply check them all and find the best one (i.e., for which the objective function attains, correspondingly, the largest or the smallest value). However, in most real-life problems, the number of possible alternative is so large that it is not possible to use such exhaustive search. To solve the corresponding optimization problems, we need to develop ingenious algorithms which would enable us to avoid exhaustive search.

Since optimization problems are practically important, many such algorithms have been developed. For example, one of the main reasons for inventing and developing calculus was the discovery that, in order to locate the maxima of a smooth function $f(x)$ on a set B, it is sufficient to check only the values x

on the border of this set and the points x for which all partial derivatives of the function $f(x)$ are equal to 0. New methods of solving optimization problems are being developed and improved all the time. (In particular, as we will discuss later in more detail, one of the most important ideas used in optimization is the idea of interval computations.)

Progress in solving crisp optimization problems also helps to solve fuzzy optimization problems. Indeed, starting from the pioneer work [2] of R. Bellman and L. Zadeh – who formulated the notion of a fuzzy optimization problem – most researchers formalize these problems as crisp optimization problems. The corresponding auxiliary crisp optimization problem has an auxiliary objective function which combines the original objective function $f(x)$ and the membership function $\mu_{\mathcal{B}}(x)$ of the fuzzy constraint set $\mathcal{B}$.

The combination step is usually computationally easy; the most complex part of solving a fuzzy optimization problem is the solution of the resulting crisp optimization problem. Thus, any success in developing a more efficient algorithm for solving crisp optimization problems automatically leads to more efficient methods of solving fuzzy optimization problems as well.

1.3 Empirical experience of solving optimization problems can serve as a guidance in developing new optimization techniques

In developing new optimization methods, researchers need guidance. Some guidance comes from the empirical experience which comes from applying known optimization algorithms to different optimization problems.

Before we explain how this evidence can be used as a guidance, let us give an example of such evidence. For example, it is known that the more global maxima – i.e., points were a function attains its maximum – the more difficult it is to solve the corresponding optimization problem.

This experience is the most convincing for optimization techniques which are variants of a gradient method, in which we start at an arbitrary point and move in the direction of the steepest ascent. Gradient methods tend to work reasonably well when an optimized function has a single maximum. However, these methods sometimes do not work that well when a function has several global maxima. Indeed, in this case, if we use large steps, we may move from the attraction area of one maximum to the attraction area of the other one and thus, confuse the process. We can avoid this problem by using smaller steps, but this will increase the number of iterations and thus, drastically increase the computation time.

In general, the empirical evidence comes from the experience of solving problems by using the known toolbox. With the known tools, some problems are easy to solve, some are more difficult to solve. It is therefore natural to conclude that the problems which are more difficult to solve by means of known tools are

indeed more difficult, and problems which are easier to solve by using the known tools are indeed easier.

The resulting guidance for Algorithm developers use this empirical evidence to select techniques and to select benchmarks for testing these techniques. Specifically:

- it is reasonable to select techniques which, when added to the known toolbox, lead to an improvement; and
- it is reasonable to select, as benchmarks, problems which are somewhat more empirically difficult than the ones which we can currently solve – because these are the problems for which we can hope to achieve improvement.

Often, this natural guidance works well, but not always.

1.4 Empirical guidance is sometimes misleading

The trouble with empirical evidence is that it is sometimes misleading. How can it be possible? Actually, many breakthroughs can serve example of such possibilities, because breakthroughs often happen when someone tries a new approach which goes contrary to the previous empirical evidence – and succeeds.

As an example of such a situation, let us consider a known example of optimization problems: *linear programming* (see, e.g., [31]). In linear programming, we maximize a linear function $c_1 \cdot x_1 + \ldots + c_n \cdot x_n$ over the area described by linear constraints $a_{i1} \cdot x_1 + \ldots + a_{in} \cdot x_n \le b_i$, $1 \le i \le m$. It is known that, crudely speaking, in the optimal solution, n out of m inequalities must turn into equalities (the proof of this fact is rather simple: if fewer than n inequalities are equalities, then we can modify the n variables in such a way that all these equalities remain true, and increase the value of the objective function along the way; thus, such a point cannot be a maximum). It therefore seems natural to develop iterative methods of solving this problem in which, at every iteration, we have a vector x for which exactly n out of m inequalities are satisfied. Such a method – called *simplex-method* – was actually developed, and turned out to be extremely empirically successful.

Simplex method is not perfect but, due to the empirical evidence, most of the efforts aiming at improving this method were restricted to techniques in which at every stage, x makes n inequalities into equalities. There has been attempts to weaken this restriction, but these attempts only led to a worsening of the algorithm. And then suddenly, completely new methods were discovered, methods which are, in many cases, much faster than the simplex method, methods in which, on each iteration, none of the inequalities turn into equalities (see, e.g., [7, 9, 31, 33]). In other words, the empirical evidence turned to be misleading. If researchers realized that the empirical evidence was misleading, they could have developed these new faster methods much earlier.

1.5 To avoid mistakes, it is desirable to theoretically check the corresponding empirical hypotheses

Why is the empirical evidence sometimes misleading? It is misleading because it is based on the experience of applying the known tools. If we have difficulty solving a problem by using known tools, we assume this problem to be difficult to solve in general. But this conclusion about the difficulty of the problem may be misleading: a seemingly difficult problem may actually turn out to be reasonably simple to solve – by some new tools.

Since empirical evidence can be misleading, it is very important to provide a theoretical analysis of the empirical hypotheses which stem from this evidence, so that we will be able to separate the misleading evidence from the evidence which is indeed theoretically justified.

1.6 The desired theoretical analysis is often difficult

Often, the desired theoretical analysis of the empirical hypothesis is difficult. There are two reasons for that.

The first reason is very familiar to people in the fuzzy methods community: these hypotheses are often formulated not in precise mathematical terms, but by using words from natural language. For example, a hypothesis may state that problems from one class are "more complex" than the problems from some other class, without specifying what "more complex" means. In order to solve such a problem, we must therefore first formalize it in precise terms – and make sure that the resulting formalization is indeed adequate.

The second reason is that even when we succeed in formulating the original hypothesis in precise mathematical terms, checking whether thus formalized hypothesis is true or not may be a very complex mathematical task.

1.7 What we are planning to do

We start the paper by presenting (in Section 2) two empirical hypotheses about optimization, hypotheses which many researchers from the optimization community believe to be important, but which have so far eluded formalization. We will explain (in Section 3) why these hypotheses are important, and (in Section 4) why the methods which have been traditionally used to formalize similar hypotheses do not work for these two ones.

After describing the problem in detail, we will start moving towards its solution. This solution will be based on the fact that some computational optimization problems stem from the real-life problems which are naturally formulated in terms of fuzzy optimization. As we show in Section 5, in such problems, there is a natural additional freedom which can be used to formalize the two hypotheses. In Section 6, we show that similar ideas makes sense even for non-fuzzy practical problems. In Sections 7 and 8, we describe the resulting formalization,

and present the mathematical results which confirm the two hypotheses. The proofs of these results are presented in Section 9.

1.8 Advice for the readers who may be interested only in some of the results

In accordance with the fact that this special issue is devoted to the relation between fuzzy systems and interval analysis, we expect that this paper may be of interest both to the readers whose main area of interest is fuzzy systems and to the readers whose main area of interest is interval analysis.

1.8.1 Advice for the readers mainly interested in fuzzy systems

For the readers whose main area of interest is *fuzzy systems*, our advise is as follows. The main mathematical results of this paper are about the computational complexity of crisp optimization. These results are applicable to fuzzy optimization only indirectly, via the fact that a standard Zadeh-Bellman formalization of a fuzzy optimization problem reduced this problem to a crisp optimization one (with a different objective function). After we use fuzzy optimization problems to motivate the new definitions, it is all mathematics from there, fuzzy stuff disappears. In this sense, our results are, probably, not of any special interest to a practitioner interested in fuzzy optimization.

However, we believe that our results may be of interest to the general fuzzy system community – because fuzzy optimization serves as a main *motivation* for our formalization of the corresponding complexity problem. It is still, unfortunately, not so often that the ideas of fuzzy systems have direct applications to crisp (non-fuzzy) numerical methods; a few cases of such direct application are surveyed, e.g., in [13, 23, 27]. We are proud to have uncovered a *new* application of fuzzy methodology to the (foundations of) non-fuzzy numerical methods. We hope that eventually, with the inevitable improved mutual awareness of fuzzy and non-fuzzy researchers, such results will become more commonplace.

1.8.2 Advice for the readers mainly interested in interval analysis

Readers whose main area of interest is *interval analysis* can, in their first reading, skip the fuzzy optimization parts altogether, and read only about the problem of formalizing empirical hypotheses about optimization, about our solution to this problem, and about the resulting theorems. We hope, however, that these readers will want to learn more about the motivations behind our new definitions and thus, will re-read the paper for the second time, this time paying attention to the fuzzy optimization part as well.

1.8.3 General comment

We aim at two different categories of readers. We want readers from both categories understand the results without having to read any textbooks or survey papers. As a consequence of this desire, in our introductory sections, we delve – somewhat more than it is usual in a journal paper – into tutorial-like details. Readers familiar with the corresponding definitions and ideas are welcome to skip these details.

2 Two Important Empirical Hypotheses About Optimization

In this section, we present two empirical hypotheses (observations) about optimization, hypotheses which many researchers from the optimization community believe to be important (see, e.g., [8]), but which have so far eluded formalization.

2.1 First Observation: The Closer The Maxima, The More Difficult the Problem

The first observation is easy to describe. In the Introduction, we have already mentioned the following observation:

Observation. *The problem of locating global maxima is easier if we have a single global maximum and more difficult if we have several global maxima.*

This empirical fact actually has a theoretical explanation (it will be described, in some detail, in Section 8).

There is an additional related empirical observation, however, which has so far eluded formalization:

Hypothesis 1. *The closer the global maxima, the more complex the corresponding optimization problem.*

Similar two observations hold not only for optimization, but also for solving systems of nonlinear equations:

Observation. *The problem of solving a system of nonlinear equations is easier if this system has a single solution and more difficult if the system has several solutions.*

This empirical fact actually has a theoretical explanation (it will also be described, in some detail, in Section 8).

Hypothesis 1′. *The closer the solutions, the more complex the corresponding problem.*

2.2 Second Observation: Relative Complexity of Crude Range Estimation

An optimization problem consists of finding the maximum $\max\limits_B f$ of a given function f on a given set B. We have already mentioned that, in general, this problem is computationally difficult.

In some cases, however, we are not interested in knowing the *exact* maximum, we just want to know whether the (unknown) maximum $\max\limits_B f$ of a given function f on a given set B is smaller than a given number C. In other words, we are not interested in finding the exact *range* $\left[\min\limits_B f, \max\limits_B f\right]$ of the function f on the set B, we are only interested in a *crude estimation* of this range, so crude that all we want to know is whether this range is all located to the left of the given value C or not.

Empirical evidence shows that different instances of this checking problem have different relative complexity:

Hypothesis 2. *The larger the difference $C - \max\limits_B f$, the easier the problem.*

This observation has, so far, eluded formalization and justification.

3 Why These Hypotheses Are Important

3.1 The first problem is important

There seems to be no doubt about the importance of the first hypothesis, because this hypothesis is directly related to optimization, and optimization is important.

3.2 Why is the problem of crude range estimation important? And is it? – A preview of the following argument

The importance of the second hypothesis may not be so clear. Indeed, from the practical viewpoint, in the optimization problems, we want to know the maximum or the minimum of the function. It seems to be difficult to find any meaningful real-life problem which is naturally formalized as a crude range estimation.

However, this problem *is* believed to be important because (as we will show in the following text) crude range estimation – while not directly of practical interest – is an important part of interval-based algorithms for solving the optimization problems. This "range estimation" part accounts for the major part of the running time of the corresponding optimization algorithms. Thus, in order to drastically decrease the computation time for optimization, it is important

to decrease the time necessary for crude range estimation, For that decrease, we need to know which instances of the crude range estimation problem are more complex (and thus, require more computation time) and which are less complex (and thus, require less computation time). And the above observation tell us exactly which of the crude range estimation problems are more complex and which are less complex.

Thus, the crude range estimation problem is indeed of importance for optimization. It is no accident that the question of how to formalize the above empirical fact about the relative complexity of different instances of this problem was mentioned as the first major problem in the keynote talk of the recent biannual international conference on interval computations and validated numerics [32].

To describe, in detail, why crude range estimation is important for optimization, we will first explain why we often need verified optimization techniques, then we will give a simple example of an interval-based verified optimization algorithm – which uses crude range estimation, and finally, we will mention that more sophisticated verified optimization techniques also use crude range estimations.

There are other situations in which crude range estimation is important. Some of these situations are described in the last part of this subsection.

3.3 Why we often need verified optimization techniques

Many numerical algorithms for solving optimization problems end up in a *local* maximum instead of the desired global one. For example, the above-mentioned gradient method stops whenever we reach any point in which the gradient is 0 – sometimes, in a local maximum point.

- In some practical situations, e.g., in decision making, the use of local maximum simply degrades the quality of the decision but is not, by itself, disastrous.
- However, in some other practical situations, missing a global maximum or minimum may be disastrous.

Let us give two example:

- In *chemical engineering*, global minima of the energy function often describe the stable states of the system. If we miss such a global minimum, the chemical reactor may go into an unexpected state, with possible serious consequences.
- In *bioinformatics*, the actual shape of a protein corresponds to the global minimum of the energy function. If we find a local minimum instead, we end up with a wrong protein geometry. As a result, if we use this wrong geometry as a computer simulation for testing recommendations on the

medical use of chemicals, we may end up with medical recommendations which harm a patient instead of curing this patient.

For such applications, it is desirable to use *rigorous*, *automatically verified* methods of global optimization, i.e., methods which never discard an actual global maximum; for a survey of such methods, see, e.g., [8].

3.4 The main idea behind interval-based validated optimization methods: in short

3.4.1 Raw idea

Optimizing a function $f(x)$ over a given set B means that we want to find the points $x_{\rm opt}$ at which the maximum is attained, i.e., at which

$$f(x_{\rm opt}) = \max_B f(x).$$

The main idea behind interval-based validated methods of solving this problem is as follows:

If the maximum $\max B' f(x)$ of the function $f(x)$ over some subset $B' \subseteq B$ is smaller than the global maximum $\max B f(x)$,

then for every $x \in B'$, we have

$$f(x) \le \max_{B'} f(x) < \max_B f(x),$$

hence the maximum cannot be attained at any point x from set B'; thus, all the points from B' can be dismissed from the set of points in which maximum can be attained.

So, if we can estimate the maximum over different subsets, we can automatically dismiss the entire subsets as possible locations of the global maxima. Eventually, by eliminating big pieces of the original set, we can narrow down the set of possible locations of the global maxima from the original (often large) set B to a small neighborhood of the actual global maxima $x_{\rm opt}$.

3.4.2 From the raw idea to the real algorithm: we only have approximate estimates

It is very difficult to compute the exact maximum of a function $f(x)$ over a given set, so, in reality, we will not have the exact value $M' \stackrel{\rm def}{=} \max_{B'} f(x)$, we will only have an approximate value $\widetilde{M'}$ of this maximum. So, instead of comparing the exact value M' with the global maximum $M \stackrel{\rm def}{=} \max_B f(x)$, we compare $\widetilde{M'}$ with M. If $\widetilde{M'} < M$, then we want to be able to conclude that $M' < M$. This

conclusion is only possible if we are 100% sure that $M' \le \widetilde{M'}$; then, of course, from $\widetilde{M'} < M$, it follows that $M' \le \widetilde{M'} < M$ and $M' < M$. Thus, we are interested not just in any estimates for the maximum $M' = \max\limits_{B'} f(x)$, but in *upper* bound $\widetilde{M'}$ for this maximum.

Similarly, when we are looking for the global *minima* of a function $f(x)$, we must find lower bounds $\widetilde{m'}$ for the minima $m' \stackrel{\text{def}}{=} \min\limits_{B'} f(x)$. Together, the lower bound $\widetilde{m'}$ for the minimum m' and the upper bound $\widetilde{M'}$ for the maximum M' form an interval $\widetilde{I'} \stackrel{\text{def}}{=} \left[\widetilde{m'}, \widetilde{M'}\right]$ which contains (encloses) the actual range $I' \stackrel{\text{def}}{=} [m', M']$ of the function f on the set B': $\widetilde{I'} \supseteq I'$. In other words, the interval $\widetilde{I'}$ is an *enclosure* for the range I'. So, to implement the above idea, we must be able to compute enclosures for ranges.

3.4.3 Interval computations: a tool for computing enclosures for ranges

We have concluded that in order to utilize the above idea, we must be able to compute enclosures for function ranges. This is where interval computations come into picture – as a tool for computing such enclosures.

When the set B' is simple, e.g., when it is a box $B' = \mathbf{x}_1 \times \ldots \times \mathbf{x}_n$, with $\mathbf{x}_i = [x_i^-, x_i^+]$, and when the function $f(x)$ is simple – e.g., it is an arithmetic operation $f(x_1, x_2) = x_1 + x_2$, $x_1 - x_2$, $x_1 \cdot x_2$, etc. – the range of the function $f(x)$ can be explicitly computed. For example, if $f(x_1, x_2) = x_1 + x_2$, then its range $\mathbf{x}_1 + \mathbf{x}_2$ is equal to $[x_1^- + x_2^-, x_1^+ + x_2^+]$. The range of the function $f(x_1, x_2) = x_1 - x_2$ is equal to $\mathbf{x}_1 - \mathbf{x}_2 = [x_1^- - x_2^+, x_1^+ - x_2^-]$. For $f(x_1, x_2) = x_1 \cdot x_2$, the range $\mathbf{x}_1 \cdot \mathbf{x}_2$ is equal to:

$$[\min(x_1^- \cdot x_2^-, x_1^- \cdot x_2^+, x_1^+ \cdot x_2^-, x_1^+ \cdot x_2^+), \max(x_1^- \cdot x_2^-, x_1^- \cdot x_2^+, x_1^+ \cdot x_2^-, x_1^+ \cdot x_2^+)].$$

These explicit formulas form the foundations of the so-called *naive interval computations*. Namely, in order to find an enclosure of a function $f(x_1, \ldots, x_n)$ on a given box $\mathbf{x}_1 \times \ldots \times \mathbf{x}_n$, we do the following:

- first, we *parse* the expression $f(x_1, \ldots, x_n)$, i.e., we represent computing f as a sequence of elementary arithmetic operations;
- then, we replace each operation with the corresponding interval operation, an perform these operations in the original order.

For example, if $f(x_1, x_2) = x_1 \cdot (1 - x_1)$, we represent f as a sequence of two elementary operations:

- $r_1 := 1 - x_1$ (r_1 denotes the 1st intermediate result);
- $y := x_1 \cdot r_1$.

In the interval version, we perform the following computations:

- $\mathbf{r}_1 := 1 - \mathbf{x}_1$;
- $\mathbf{y} := \mathbf{x}_1 \cdot \mathbf{r}_1$.

In particular, when $\mathbf{x}_1 = [0,1]$, we compute the intervals $\mathbf{r}_1 := [1,1] - [0,1] = [0,1]$, and

$$\mathbf{y} := [0,1] \cdot [0,1] = [\min(0 \cdot 0, 0 \cdot 1, 1 \cdot 0, 1 \cdot 1), \max(0 \cdot 0, 0 \cdot 1, 1 \cdot 0, 1 \cdot 1)] = [0,1].$$

It can easily proven that the interval obtained by naive interval computations is indeed an enclosure. For example, in the above case, the interval $[0,1]$ is indeed an enclosure for the actual range $[0, 0.25]$.

3.4.4 Last detail: how to compute the lower estimate for the global maximum

We are almost ready with the implementation of the above raw idea, and only one small detail is missing: We have taken into consideration that the value $M' = \max\limits_{B'} f(x)$ can be only approximately computed, but so far, we have not yet taken into consideration that the global maximum $M = \max\limits_{B} f(x)$ can also be only approximately computed. Instead of the actual value of this maximum, we can only have an approximate value $\widetilde{M}$.

So, instead of comparing $\widetilde{M'}$ with the actual global maximum $M \stackrel{\text{def}}{=} \max\limits_{B} f(x)$, we compare $\widetilde{M'}$ with the approximation $\widetilde{M}$. If $\widetilde{M'} < \widetilde{M}$, then we want to be able to conclude that $\widetilde{M'} < M$. This conclusion is only possible if we are 100% sure that $\widetilde{M} \le M'$; then, of course, from $\widetilde{M'} < \widetilde{M}$, it follows that $\widetilde{M'} < \widetilde{M} \le M$ and $\widetilde{M'} < M$. Thus, we are interested not just in any estimate for the maximum $M = \max\limits_{B} f(x)$, but in a *lower* bound $\widetilde{M}$ for this maximum.

How can we get a lower bound by using interval computations? All interval computations do is provide us with an enclosure $\left[\widetilde{m}, \widetilde{M}\right]$ for the actual range $[m, M]$. The upper endpoint $\widetilde{M}$ of this enclosure is an upper bound for M, and the lower bound $\widetilde{m}$ of this same enclosure is a lower bound for M.

To get a better lower bound, we can subdivide the set B into smaller sets $B_1, \ldots, B_m$, compute the lower bounds $\widetilde{M_j}$ for different sets, and take into consideration that since $B = \cup B_j$, we have $M = \max\limits_{B} f(x) = \max\limits_{j} M_j$, where $M_j \stackrel{\text{def}}{=} \max\limits_{B_j} f(x)$. Hence, if we have have lower bounds $\widetilde{M_j}$ for different values M_j, the largest of these lower bounds $\widetilde{M} = \max\limits_{j} \widetilde{m_j}$ is the desired lower bound for $M = \max M_j$.

3.4.5 Final algorithm: basic version

We subdivide the box B into several sub-boxes B_i, and use naive interval computations to find the enclosure $\left[\widetilde{m}_j, \widetilde{M}_j\right]$ for the range of $f(x)$ on each box B_j. Each of the values $\widetilde{m}_j$ is a lower bound for the desired maximum M, so the largest $\widetilde{M} := \max\limits_j \widetilde{m}_j$ of these values is also a lower bound. Thus, if for some box B_j, we have $\widetilde{M}_j < \widetilde{M}$, then we are sure that the maximum of $f(x)$ on B cannot be attained on this subbox B_j; thus, this particular box can be dismissed from the list of all possible location of global maxima.

On the next step, we take all remaining boxes and subdivide them again. After that, we compute the enclosure $\left[\widetilde{m}_j, \widetilde{M}_j\right]$ for each of the new boxes B_j. Similarly, we take the largest of the lower bounds as a new estimate $\widetilde{M}$ for M, and dismiss a new box B_j if $\widetilde{M}_j < \widetilde{M}$.

On each step, we dismiss more and more subsets, and hopefully, eventually, the set of remaining subboxes will concentrate around the actual global maxima.

3.5 A toy example of an interval-based verified optimization algorithm – which uses crude range estimation

Let us illustrate the above algorithm on the following toy example: finding the value of the variable x_1 for which a function $f(x_1) = x_1 \cdot (1 - x_1)$ attains the largest possible value on the interval $B = [0, 1]$. Of course, in this example, the solution ($x_1 = 0.5$) is easy to obtain by simply differentiating the objective function and equating the derivative to 0; we use this example not because we want to get this answer, but because we want to illustrate the above method on an example in which computations are easy.

Let us subdivide the original interval $B = [0, 1]$ into 10 subintervals $B_1 = [0, 0.1]$, $B_2 = [0.1, 0.2]$, $\ldots$, $B_{10} = [0.9, 1.0]$ (10 simply because it makes computations easier in this example). For each of these subintervals B_j, we apply naive interval computations to find the corresponding enclosure $\widetilde{I}_j = \left[\widetilde{m}_j, \widetilde{M}_j\right]$. For example, for $B_1 = [0, 0.1]$, we get compute the intervals $\mathbf{r}_1 := [1, 1] - [0, 0.1] = [0.9, 1]$, and the enclosure is $\widetilde{I}_1 = [0, 0.1] \cdot [0.9, 1] = [0, 0.1]$. For B_2, we get $\mathbf{r}_1 := [1, 1] - [0.1, 0.2] = [0.8, 0.9]$, and the enclosure is $\widetilde{I}_2 = [0.1, 0.2] \cdot [0.8, 0.9] = [0.08, 0.18]$. Similarly, we get $\widetilde{I}_{10} = [0, 0.1]$, $\widetilde{I}_9 = [0.08, 0.18]$, $\widetilde{I}_3 = \widetilde{I}_8 = [0.14, 0.24]$, $\widetilde{I}_4 = \widetilde{I}_7 = [0.18, 0.28]$, and $\widetilde{I}_5 = \widetilde{I}_6 = [0.2, 0.3]$.

The resulting lower bound $\widetilde{M}$ for the maximum is equal to

$$\widetilde{M} = \max\left(\widetilde{m}_1, \ldots, \widetilde{m}_n\right) = \min(0, 0.08, 0.14, 0.18, 02) = 0.2.$$

Hence, we can dismiss subintervals B_1, B_2, B_9, and B_{10}, because for these intervals, the corresponding upper endpoint $\widetilde{M}_j$ is < 0.2. Thus, we conclude that the global maximum can only be located between 0.2 and 0.8.

If we further subdivide each of the remaining intervals into 10 subintervals and repeat similar computations for the new subintervals, we conclude that $\widetilde{M} = 0.245$, which already excludes all subintervals from the original interval B_3, etc.

3.6 More sophisticated verified optimization techniques use crude range estimations

In general, validated optimization methods usually start with a large "box" on which a function is defined (and on which global maxima can be located), and produce a list of small-size boxes with the property that every global maximum is guaranteed to be contained in one of these boxes.

As we have mentioned, rigorous methods of global optimization start with a large box as a location of the unknown global maxima and gradually replace it will a small finite collection of small boxes. The decrease in a box size is usually achieved by dividing one of the boxes into several sub-boxes and eliminating some of these sub-boxes.

When can we eliminate a sub-box B'? At every stage of the optimization algorithm, we have already computed several values of the optimized function $f(x_1, \ldots, x_n)$, so we know that the global maximum of the function f cannot be smaller than the largest C of these already computed values. Thus, if we can guarantee that the maximum of the function f on a box B' is smaller than C, we can thus exclude this box from the list of possible locations of a global maximum.

This idea would not work efficiently if we had to actually compute the exact range of a function f on each subbox: this would require a lot of computation time. Luckily, for the desired exclusion of subboxes, we do not need to know the *exact* range of f on B' (i.e., the exact values of the maximum and the minimum of f on B'); for most subboxes, this range is far from the global maximum, so it is sufficient to check whether the maximum is $< C$. This checking is exactly what we called "crude range estimation". Thus, crude range estimation is, indeed, a crucial step in solving optimization problems – and since optimization is an important practical problem, crude range estimation is thus important for solving important real-life problems.

3.7 Other situations in which crude range estimation is important

In addition to interval-based optimization, there are other situations in which crude range estimation is important. Let us give three such examples:

- There are many cases when it is (relatively) easy to estimate the range: e.g., when a function is monotonic in each of the variables. How can we check this monotonicity? A function f is, e.g., increasing in x_1 if the

partial derivative $\frac{\partial f}{\partial x_i}$ is positive for all the values $(x_1, \ldots, x_n)$ from a box B. To check this property, we must confirm that the minimum of this derivative on B is positive. Again, we do not need to evaluate the exact range for this derivative, all we need is to check whether the lower endpoint for this range is positive. In other words, all we need is a crude approximate estimate for this range.

- Similarly, when the algorithm computing the function $f(x_1, \ldots, x_n)$ contains branching over the sign of some quantity $g(x_1, \ldots, x_n)$, then we can often simplify the computations of f on a box B if we know that for values from B, only one of the branches is actually used: e.g., if $g(x_1, \ldots, x_n) > 0$ for all $(x_1, \ldots, x_n) \in B$.

- Optimization is just one example of the importance of crude estimates. In some real-life problems, we are not yet ready for optimization, e.g., because the problem has so many constraints that even finding *some* values $x = (x_1, \ldots, x_n)$ of the parameters x_i which satisfy all these constraints is an extremely difficult task. For such problems, we arrive at the problem of satisfying given constraints, e.g., solving a given system of equations. For such problems, we can use similar interval techniques to get a small finite set of small boxes containing solutions, and crude range estimation is an important part of these techniques.

4 Main Reason Why Formalization of the Above Empirical Hypotheses Is Difficult: Traditional Methods of Formalizing Similar Hypotheses Do Not Work Here

4.1 Traditional methods of formalizing similar hypotheses: first part

We want to formalize the statement that one general problem is more complex than some other general problem. A traditional approach to formalizing this "relative complexity" is to compare the *computational complexity* of these problems – measured by the computation time needed to solve these problems. This computational complexity can be defined as follows.

There usually exist several different algorithm for solving a general problem. For each such algorithm $\mathcal{U}$ and for each possible input x, we consider the running time (computational complexity) $t_{\mathcal{U}}(x)$ of this algorithm on this input. The ("worst-case") complexity $t^w_{\mathcal{U}}(n)$ of the algorithm $\mathcal{U}$ is then defined as the largest

possible running time for all the inputs x of length n:

$$t^w_{\mathcal{U}}(n) \stackrel{\text{def}}{=} \max_{\text{len}(x)=n} t_{\mathcal{U}}(x).$$

The smaller $t^w(n)$, the simpler the algorithm. The complexity of a problem can be defined, crudely speaking, as the complexity of the simplest algorithm which is needed to solve the problem.

For example, if one problem can be solved by a linear-time algorithm (for which $t^w_{\mathcal{U}}(n) \sim C \cdot n$), and for another problem, it has been proven that any algorithm for solving this problem requires at least quadratic time, then the second problem is clearly more complex than the first one.

4.2 Traditional methods of formalizing similar hypotheses: second part

The above approach works well if the computational complexity is reasonable. For some problems, however, the worst-case complexity of algorithms solving this problems increase so fast that these algorithms, although theoretically possible, stop being physically feasible.

Some algorithms require lots of time to run. For some problems, all known algorithms require, for some inputs of length n, the running time of $\geq 2^n$ computational steps. s. For reasonable sizes $n \approx 300$, the resulting running time exceeds the lifetime of the Universe and is, therefore, for all practical purposes, non-feasible.

In order to find out which algorithms are feasible and which are not, we must formalize what "feasible" means. This formalization problem has been studied in theoretical computer science; no completely satisfactory definition has yet been proposed.

The best known formalization is: an algorithm $\mathcal{U}$ is *feasible* if and only if it is *polynomial time*, i.e., if and only if there exists a polynomial $P(n)$ bounding the worst-case complexity: $t^w_{\mathcal{U}}(n) \leq P(n)$ for all n.

This definition is not perfect, because there are algorithms that are polynomial time but that require billions of years to compute, and there are algorithms that require in a few cases exponential time but that are, in general, very practical. However, this is the best definition we have so far.

For many mathematical problems, it is not yet known (2001) whether these problems can be solved in polynomial time or not. However, it is known that some combinatorial problems are as tough as possible, in the sense that if we can solve any of these problems in polynomial time, then, crudely speaking, we can solve many practically important combinatorial problems in polynomial time. The corresponding set of important combinatorial problems is usually denoted by NP, and problems whose fast solution leads to a fast solution of all problems from the class NP are called *NP-hard*. The majority of computer

scientists believe that NP-hard problems are not feasible. For that reason, NP-hard problems are also called *intractable*. For formal definitions and detailed descriptions, see, e.g., [6, 24, 25, 29].

So, if one of the problems is tractable (i.e., can be solved by a feasible algorithm), while another problem is intractable, this means that the second problem is much more complex than the first one.

Comment. The fact that a general problem is "intractable" in this sense does not necessarily mean that we cannot solve it in practice:

- First, NP-hardness means that we cannot have a *general* algorithm for solving *all* possible instance of this general problem in reasonable time. We can, however, have algorithms which solve problems from a certain *subclass*.
- Second, even if we cannot solve the problem much faster than in the exponential time 2^n, it still leaves the possibility to solve this problem for inputs of small input length n. For example, for inputs of size $n = 20$, we need $2^{20} \approx 10^6$ computational steps, which is milliseconds on any modern computer. For inputs of size $n = 30$, we need $2^{30} \approx 10^9$ steps: also quite a doable amount.

4.3 Traditional methods of formalizing similar hypotheses do not work in our case

We have already mentioned that optimization is often a very complex problem. This informal idea is confirmed by the following precise result: optimization is NP-hard (see, e.g., [22]).

Not only the optimization problem itself is NP-hard, but the crude range estimation problem turns out to be NP-hard as well, even we restrict ourselves to the cases when the difference $C - \max\limits_B f(x)$ is large. In precise terms, the problem of computing the maximum $\max\limits_B f(x)$ of a given function $f(x)$ on a given box B with a given accuracy ε is NP-hard for an arbitrary ε, large or small [22].

In other words, we cannot use the traditional approach to compare the complexity of the crude range estimation problems for large and for small values of the difference $C - \max\limits_B f(x)$, because both the problem corresponding to the large values of this difference and the problem corresponding to the small values of this difference are NP-hard.

When both compared problems are NP-hard, the traditional methodology of formalizing relative complexity does not work. We therefore need a new approach to comparing complexity of different cases of this general problem.

5 Case Study Which Helps Us Formalize (and Later Justify) the Hypotheses: Mathematical Optimization Problems Emerging from Fuzzy Optimization

5.1 Fuzzy optimization: general description

In many real-life problems, we know the exact form of the objective function $f(x)$, but the set $\mathcal{B}$ over which we optimize is fuzzy.

For example, when an automobile company designs a luxury object such as a "flashy" sports car, its goal is to maximize the profit. Within a reasonable sales prediction model, profit is a well-defined function, but "flashiness" is clearly a fuzzy notion.

In general, we have a problem of maximizing a real-valued function $f(x)$ over a fuzzy set $\mathcal{B}$ characterized by a membership function $\mu_{\mathcal{B}}(x)$. In their 1970 paper [2], Bellman and Zadeh proposed to describe the degree $\mu_M(x)$ to which a given element x is a solution to this fuzzy optimization problem as a degree to which $\mathcal{B}$ is true *and* x maximizes f. There are several ways to describe this degree in terms of $f(x)$ and $\mu_{\mathcal{B}}(x)$ (see, e.g., [10, 30]), e.g., as

$$\mu_M(x) = f_{\&}\left(\mu_{\mathcal{B}}(x), \frac{f(x)-m}{M-m}\right),$$

where:

- $f_{\&}(a,b)$ is a t-norm;
- m and M are, correspondingly, the global minimum and the global maximum of the function $f(x)$ on, e.g., the set B of all the values x for which $\mu_{\mathcal{B}}(x) > 0$.

If we want to select a single design, then it is natural to select x for which this degree is the largest: $\mu_M(x) \to \max\limits_{B}$. Thus, the original fuzzy optimization problem leads to a crisp mathematical optimization problem with a new objective function $\mu_M(x)$.

5.2 Fuzzy programming problems as the most common case of fuzzy optimization

In the above text, we formulated possible constraints in the most general form, as an arbitrary fuzzy set $\mathcal{B}$. This description is a natural analogue of the most general description of a crisp optimization problem, in which the set B of possible values of x is an arbitrary set.

In practice, the most common constraints are *inequalities* of the form $g_i(a, x) \le b_i$, where a and b are vectors, and $g(a, x)$ is a known function. For example, when the function $g(a, x)$ is linear in x, we get the above-mentioned linear programming problem. Similarly, in fuzzy optimization, most common constraints are inequalities of the type $g_i(a, x) \le b_i$, where a and b are fuzzy-valued vectors, and $g(a, x)$ is a known (real-valued) function.

By using extension principle (see, e.g., [10, 26, 28]), we can determine, for each x, the degree to which the inequality $g_i(a, x) \le b_i$ is satisfied. Using a t-norm to combine the degrees corresponding to different inequalities, we get the degree $\mu_{\mathcal{B}}(x)$ with which a given vector x satisfies all given constraints. These values form a membership function for the fuzzy constraint set $\mathcal{B}$.

5.3 Specific features of mathematical (crisp) optimization problems coming from fuzzy optimization

5.3.1 From the purely mathematical viewpoint, both crisp and fuzzy practical optimization problems are formulated as problems of crisp optimization

At first glance, we have one more example of a mathematical (crisp) optimization problem. However, if we look at the new objective function more attentively, we will see that there is a principal difference between the crisply-formulated optimization problems and the crisp optimization problems resulting from fuzzy optimization. To be more precise, the difference is not between the resulting *mathematical* optimization problems, the difference is in the relation between the original practical problem and the resulting mathematical optimization problem.

5.3.2 In practical problems which lead to crisp optimization, the practical problem uniquely determines the resulting crisp optimization problem

In practical problems which lead to (crisp) optimization, the objective function $f(x)$ is precisely known, and the constraints are precisely known. These constraints can be formulated in terms of a set B of all possible alternatives x which satisfy these constraints. By definition of the word "crisp", the resulting mathematical optimization problem is uniquely determined by the original formulation of the corresponding practical problem.

5.3.3 In contrast, the same practical fuzzy optimization problem can leads to somewhat different crisp optimization problems

A fuzzy optimization problem $f(x) \to \max\limits_{\mathcal{B}}$ is also formalized as a crisp optimization problem $\widetilde{f}(x) \to \max\limits_{B}$ – albeit with a modified objective function

$\widetilde{f}(x) = \mu_M(x) = f_\& \left(\mu_{\mathcal{B}}(x), \dfrac{f(x)-m}{M-m}\right) \neq f(x)$. The difference from the case of practical crisp optimization problems is that in the fuzzy case, the same practical fuzzy optimization problem can lead to *different* crisp optimization problems.

Indeed, in practical problems which lead to fuzzy optimization, constraints are formulated by words from a natural language. For the same word like "small", different elicitation methods can lead to somewhat different membership functions (see, e.g., [10]). As a result, the exact same practical constraint can lead to somewhat different membership functions $\mu_{\mathcal{B}}(x) \neq \mu'_{\mathcal{B}}(x)$.

When we substitute these different membership functions into the above expression for the the new objective function $\widetilde{f}(x) = \mu_M(x)$, we conclude that the exact same practical constraint can lead to somewhat different objective functions $\widetilde{f}(x) = \mu_M(x) = f_\& \left(\mu_{\mathcal{B}}(x), \dfrac{f(x)-m}{M-m}\right)$ and $\widetilde{f'(x)} = \mu'_M(x) = f_\& \left(\mu'_{\mathcal{B}}(x), \dfrac{f(x)-m}{M-m}\right) \neq \widetilde{f}(x)$ – and thus, to somewhat different crisp optimization problems.

Thus, the same real-life fuzzy optimization problem can lead not only to the objective function $\widetilde{f}(x)$, but also to other objective functions $\widetilde{f'(x)}$ which are close to the original function $\widetilde{f}(x)$.

It is therefore reasonable to require that the algorithms not only work on a given function $f(x)$, but that they work *robustly* in the sense that they produce a correct answer not only for the exact given function $f(x)$, but for all the functions $f'(x)$ which are sufficiently "close" to this $f(x)$.

5.3.4 Close: in what sense? Simplest case of direct elicitation

Different elicitation techniques do not normally lead to drastically different values of the membership functions. Thus, for every x, the values $\mu_{\mathcal{B}}(x)$ and $\mu'_{\mathcal{B}}(x)$ of the membership functions obtained by using different elicitation techniques, should be close to each other. Since the values $\mu_{\mathcal{B}}(x)$ and $\mu'_{\mathcal{B}}(x)$ are close, the values of the new objective functions $\mu_M(x)$ and $\mu'_M(x)$ – which are computed correspondingly from $\mu_{\mathcal{B}}(x)$ and $\mu'_{\mathcal{B}}(x)$ – should also be close to each other.

The above argument shows, therefore, that we must consider functions $f(x)$ and $f'(x)$ "close" if, for every x, the value $f'(x)$ is close to the corresponding value of $f(x)$.

5.3.5 Close: in what sense? A more complex case of indirect elicitation

The above notion of closeness corresponds to the case when we directly obtain the values $\mu_{\mathcal{B}}(x)$ by elicitation. For example, if a constraint is that x_1 is small, a direct elicitation would mean that we ask, for different real numbers x (e.g.,

for $x = 0$, $x = 0.5$, $x = 1$, etc.) to what extent this particular real number is small.

In some cases, however, the elicitation procedure is less direct. One possible reason why we may need indirect elicitation is that an expert may have difficulty explaining to what extent a given *real number* x (or, in general, a vector $x = (x_1, \ldots, x_n)$) satisfies a given property. This difficulty comes from the fact that it is often not easy to imagine a situation with a given value of x. For example, a person may have trouble answering to what extent a person is tall if his height is 1.80 cm. It is much easier to say to what extent, say, President Bush is tall.

In other words, if we cannot ask an expert about the values $\mu_{\mathcal{B}}(x)$ for given x, but we can ask to what extent a given object X satisfies the given properties. In this case, we have an additional uncertainty – because we may not be 100% sure about the value of x corresponding to this test object. Instead of knowing the exact value x corresponding to this object X, we may know the interval $[x^-, x^+]$ of possible values of x. Thus, when an expert describes his or her degree μ_0 to which this object satisfies the given constraint, we can, in principle, take this value μ_0 as $\mu_{\mathcal{B}}(\bar{x})$ for different values $\bar{x}$ from this interval.

Depending on the specific elicitation procedure, we may thus represent the same expert's opinion by several different membership functions $\mu_{\mathcal{B}}(x)$ and $\mu'_{\mathcal{B}}(x)$. This difference is that for every value x, the value $\mu_{\mathcal{B}}(x)$ comes from selecting a value x from the interval $[x^-, x^+]$ corresponding to the tested object X (for which the expert marked his or her degree of constraint satisfaction as $\mu_{\mathcal{B}}(x) = \mu_0$). Another elicitation procedure may pick a different value x' from the same interval; as a result, for the corresponding membership function $\mu'_{\mathcal{B}}(x)$, we have $\mu'_{\mathcal{B}}(x') = \mu_{\mathcal{B}}(x)$ $(= \mu_0)$.

The resulting functions $\mu_{\mathcal{B}}(x)$ and $\mu'_{\mathcal{B}}(x)$ are therefore "close" in the sense that if one of these functions has a certain value at some point x, the other function should have the same (or close) value either at this same point x or at some point x' which is close to x.

5.3.6 Close: in what sense? Informal summary

In view of the above, in this paper, we will consider algorithms which are "robust" in the sense that they are applicable not only to the original function $f(x)$, but also to close functions $f'(x)$, and we will consider two types of closeness:

- first, a natural *y-closeness* which means that for every input $x = (x_1, \ldots, x_n)$, the y-values – i.e., the values of $f(x_1, \ldots, x_n)$ and $f'(x_1, \ldots, x_n)$ – are sufficiently close;
- second, an (also needed) *x-closeness*, which takes into consideration the fact that the functions $f(x)$ and $f'(x)$ may may represent the same values – but for slightly different inputs x (precise definitions are given in the following sections).

Comment. To avoid potential misunderstanding, we would like to emphasize that in this section, we are *not* proposing a new definition of a fuzzy function. All we are doing is explaining that since the same practical fuzzy optimization problem can lead to different – but close – mathematical (crisp) optimization problems, it is desirable to look for algorithms which are should not change much if we replace one formalization with another formalization of the same practical problem – i.e., one objective function by another (close) one. Fuzzy optimization is used *only* as a motivation for this condition – and as a motivation for the corresponding notion of closeness (which will be defined precisely in Sections 7 and 8).

6 In Hindsight, This New Approach to Computational Complexity Makes Perfect Sense Even Without Fuzzy

One of the main reasons why traditional complexity approach is not exactly applicable here is that traditional complexity theory was originally designed for *discrete* problems, for which the answer is either correct or not. In contrast, we are interested in a *continuous* problem, in which the answer is correct to a certain *accuracy*. Similarly, the input to the problem (i.e., the optimized function f) is not given exactly, it is given (due to rounding errors etc.) only with a certain accuracy. Thus, when we feed a function f to the algorithm, the actual function f' may be slightly different from f.

Thus, it makes perfect sense to consider algorithms which are applicable not only to the original objective function f, but also to all objective functions which are sufficiently close to f.

7 Formalization and Justification of the Second Hypothesis: The Larger the Difference $C - \max f$, the Easier the Problem

In this and the following sections, we will describe the formalization and the justification of the above two hypotheses. For exposition purposes, it turned out to be easier to start with the second hypothesis. The first hypothesis is covered in the next section.

In order to formalize the second hypothesis, we must recall some basic definitions of computable ("constructive") real numbers and computable functions from real numbers to real numbers (see, e.g., [1, 3, 4, 5, 22]):

Definition 1. *A real number x is called computable if there exists an algorithm (program) that transforms an arbitrary integer k into a rational number x_k that is $2^{-k}-$close to x. It is said that this algorithm computes the real number x.*

When we say that a computable real number is given, we mean that we are given an algorithm that computes this real number.

Definition 2. *A function $f(x_1, \ldots, x_n)$ from real numbers to real numbers is called computable if there exist algorithms U_f and φ, where:*

- *U_f is a rational-to-rational algorithm which provides, for given rational numbers $r_1, \ldots, r_n$ and an integer k, a rational number $U_f(r_1, \ldots, r_n, k)$ which is 2^{-k}-close to the real number $f(r_1, \ldots, r_n)$, and*

$$|U_f(r_1, \ldots, r_n, k) - f(r_1, \ldots, r_n)| \le 2^{-k},$$

  and

- *φ is an integer-to-integer algorithm which gives, for every positive integer k, an integer $\varphi(k)$ for which $|x_1 - x_1'| \le 2^{-\varphi(k)}$, $\ldots$, $|x_n - x_n'| \le 2^{-\varphi(k)}$ implies that*

$$|f(x_1, \ldots, x_n) - f(x_1', \ldots, x_n')| \le 2^{-k}.$$

When we say that a computable function is given, we mean that we are given the corresponding algorithms U_f and φ.

Let us start with the analysis of non-robust algorithms for checking whether $\max f < C$.

Definition 3. *By an algorithm for checking whether $\max f < C$ (or simply checking algorithm, for short), we mean an algorithm U which takes as input a triple (B, f, C), where:*

- *B is a computable box,*
- *f is a computable function on the box B, and*
- *C is a computable real number,*

such that:

- *if the algorithm U returns "yes", then $\max\limits_B f < C$; and*
- *if the algorithm U returns "no", then $\max\limits_B f \ge C$.*

In this definition, we did not require that U always returns "yes" or "no"; we allow this algorithm to sometimes return "do not know" (or simply stall without returning any answer). The reason for this is that no checking algorithm can always return "yes" or "no":

Proposition 1. *No algorithm is possible which, given a computable function f on a computable box B and a computable real number C, checks whether* $\max f < C$.

(For the reader's convenience, all the proofs are placed in the special – last – Proofs section.)

If we know the lower bound for the difference $C - \max f$, then such an algorithm is already possible:

Proposition 2. *Let $D > 0$ be a computable real number. Then, there exists a checking algorithm U_D which is applicable to all functions f for which* $C - \max f > D$.

The meaning of this proposition is reasonably straightforward:

- According to Proposition 1, if we require that an algorithm's answer to the question "$\max f < C$?" is always correct, then this algorithm *cannot* be *always* applicable, there will always be cases for which this algorithm fails to produce any answer (positive or negative).

- Proposition 2 says that, by an appropriate choice of an algorithm, we can restrict the cases when an algorithm refuses to answer to situations in which the difference $C - \max f$ is small ($\le D$); for situations in which this difference is large enough, the above-mentioned algorithm produces a definite (and correct) answer.

Proposition 2 does not distinguish between the classes of problems corresponding to different values of D. To make this distinction, we must look for *robust* algorithms instead of simply algorithms which work for exact data. Let us start with a definition of robustness.

Definition 4. *Let $\varepsilon > 0$ be a real number.*

- *We say that two functions $f(x_1, \ldots, x_n)$ and $\widetilde{f}(x_1, \ldots, x_n)$ are ε-y-close if for every input $(x_1, \ldots, x_n)$, their values are ε-close:*

$$|f(x_1, \ldots, x_n) - \widetilde{f}(x_1, \ldots, x_n)| \le \varepsilon.$$

- *We say that an algorithm for checking whether $\max f < C$ is ε-y-robustly applicable to the input (B, f, C), if it is applicable not only for this function f, but also for an input $(B, \widetilde{f}, C)$ for an arbitrary function $\widetilde{f}$ which is ε-y-close to f.*

Theorem 1. *Let $D > 0$ be a computable real number, and let $\varepsilon > 0$ be another computable real number. Then:*

- *If $\varepsilon < D$, there exists a checking algorithm which is ε-y-robustly applicable to all functions f for which $C - \max f > D$.*
- *If $\varepsilon > D$, then no checking algorithm which is ε-y-robustly applicable to all functions f for which $C - \max f > D$.*

This result shows that the larger the difference $C - \max f$, the easier it is to check that $\max f < C$. Indeed, let $D_1 < D_2$; let us take $D = (D_1 + D_2)/2$. Then, according to Theorem 1:

- there exists a checking algorithm which is D-y-robustly applicable to all functions f for which $C - \max f > D_2$; and
- no checking algorithm is possible which is D-y-robustly applicable to all functions f for which $C - \max f > D_1$.

In other words, if $D_1 < D_2$, then the checking problem corresponding to D_2 is indeed easier to solve.

8 Formalization and Justification of the First Hypothesis: The Closer the Maxima, the More Difficult the Problem

8.1 Known justification of the observation that the fewer global maxima, the easier the problem

Before we describe our formalization and justification of the first hypothesis, let us recall a justification of a similar hypothesis: that the fewer global maxima, the easier the problem. This formalization and justification is described in [22], and consists of the following results:

Theorem [11, 12, 16, 18]**.** *There exists an algorithm U such that:*

- *U is applicable to an arbitrary computable function $f(x_1, \ldots, x_n)$ that attains its maximum on a computable box $B = [a_1, b_1] \times \ldots \times [a_n, b_n]$ at exactly one point $x = (x_1, \ldots, x_n)$,*
- *for every such function f, the algorithm U computes the global maximum point x.*

Theorem [15, 16, 17, 18, 19, 20, 21, 22]. *No algorithm U is possible such that:*

- *U is applicable to an arbitrary computable function $f(x_1, \ldots, x_n)$ that attains its maximum on a computable box $B = [a_1, b_1] \times \ldots \times [a_n, b_n]$ at exactly two points, and*
- *for every such function f, the algorithm U computes one of the corresponding global maximum points x.*

Similar results hold for roots (solutions) of a system of equations:

Definition 5. *By a computable system of equations we mean a system $f_1(x_1, \ldots, x_n) = 0, \ldots, f_k(x_1, \ldots, x_n) = 0$, where each of the functions f_i is a computable function on a computable box $B = [a_1, b_1] \times \ldots \times [a_n, b_n]$.*

Theorem [11, 12, 16, 18]. *There exists an algorithm U such that:*

- *U is applicable to an arbitrary computable system of equations which has exactly one solution, and*
- *for every such system of equations, the algorithm U computes its solution.*

Theorem [15, 16, 17, 18, 19, 20, 21, 22]. *No algorithm U is possible such that:*

- *U is applicable to an arbitrary computable system of equations which has exactly two solutions, and*
- *for every such system of equations, the algorithm U computes one of its solutions.*

8.2 Formalization and justification of the first hypothesis

In a similar manner, we can formalize th first hypothesis:

Definition 7. *By a global optimization algorithm, we mean an algorithm which (whenever it is applicable) returns the list of locations of all global maxima.*

Definition 8. *Let $d > 0$. We say that points $x^{(1)}, \ldots, x^{(m)}$ are d-separated if the distance between every two different points from this list is $\geq d$.*

Theorem [11, 12, 16, 18]. *Let m be a given integer, and $d > 0$ be a computable real number. Then, there exists an optimization algorithm U such which is applicable to an arbitrary computable function $f(x_1, \ldots, x_n)$ which attains its maximum on a computable box B at exactly m d-separated points.*

This result shows that if we know the lower bound on the distance between the global maxima, then the optimization problem becomes easier. This result by itself, however, does not explain why the closer the maxima, the more complex the optimization problem seems to get. To explain this empirical fact, we will again use a notion of robustness.

Definition 6. *Let $\delta > 0$ be a real number.*

- *We say that a 1-1 mapping $R^n \to R^n$ is a δ-isometry if T changes the distance $\rho(x, x')$ between every two points $x = (x_1, \ldots, x_n)$ and $x' = (x'_1, \ldots, x'_n)$ by $\le \delta$, i.e., for for every two points x and x', we have*

$$|\rho(x, x') - \rho(Tx, Tx')| \le \delta.$$

- *We say that two functions $f(x_1, \ldots, x_n)$ and $\widetilde{f}(x_1, \ldots, x_n)$ are δ-x-close if there exists a δ-isometry T for which $\widetilde{f}(x) = f(Tx)$.*

- *We say that an algorithm is δ-x-robustly applicable to the input f, if it is applicable not only for this function f, but also for an arbitrary function $\widetilde{f}$ which is δ-x-close to f.*

Theorem 2. *Let $d > 0$ be a computable real number, and let $\delta > 0$ be another computable real number. Then:*

- *If $\delta < d$, there exists an optimization algorithm U which is δ-x-robustly applicable to an arbitrary computable function $f(x_1, \ldots, x_n)$ which attains its maximum on a computable box B at exactly m d-separated points.*

- *If $\delta > d$, then no optimization algorithm U can be δ-x-robustly applicable to an arbitrary computable function $f(x_1, \ldots, x_n)$ which attains its maximum on a computable box B at exactly m d-separated points.*

This result shows that the larger the lower bound d between the global maxima, the easier it is to solve the optimization problem. Indeed, let $d_1 < d_2$; let us take $d = (d_1 + d_2)/2$. Then, according to Theorem 1:

- there exists an optimization algorithm which is d-x-robustly applicable to all functions f for which global maxima are d_2-separated; and

- no optimization algorithm is possible which is d-x-robustly applicable to all functions f for which global maxima are d_1-separated.

In other words, if $d_1 < d_2$, then the optimization problem corresponding to d_2 is indeed easier to solve.

Similar results hold for roots (solutions) of a system of equations:

Definition 9. *By a system solving algorithm, we mean an algorithm which (whenever it is applicable) returns the list of solutions to a given computable system of equations.*

Theorem [11, 12, 16, 18]**.** *Let m be a given integer, and $d > 0$ be a computable real number. Then, there exists a system solving algorithm U such which is applicable to an arbitrary computable computable system of equations which has exactly m d-separated solutions.*

Definition 6′. *Let $\delta > 0$ be a real number.*

- *We say that two systems of equations*

$$f_1(x_1, \ldots, x_n) = 0, \ldots, f_k(x_1, \ldots, x_n) = 0,$$

and

$$\widetilde{f}_1(x_1, \ldots, x_n) = 0, \ldots, \widetilde{f}_k(x_1, \ldots, x_n) = 0$$

are δ-x-close if there exists a δ-isometry T for which $\widetilde{f}_i(x) = f_i(Tx)$ for all $i = 1, \ldots, k$.

- *We say that an algorithm is δ-x-robustly applicable to the system $f_1 = 0, \ldots, f_k = 0$, if it is applicable not only for this system, but also for an arbitrary systems of equations $\widetilde{f}_1 = 0, \ldots, \widetilde{f}_k = 0$ which is δ-x-close to the system $f_1 = 0, \ldots, f_k = 0$.*

Theorem 2′. *Let $d > 0$ be a computable real number, and let $\delta > 0$ be another computable real number. Then:*

- *If $\delta < d$, there exists a system solving algorithm U which is δ-x-robustly applicable to an arbitrary computable system of equations which has exactly m d-separated solutions.*

- *If $\delta > d$, then no system solving algorithm U can be δ-x-robustly applicable to an arbitrary computable system of equations which has exactly m d-separated solutions.*

8.3 Can we apply these results to fuzzy optimization? A general comment to both justifications

In this paper, fuzzy optimization is used only as a motivation for the new definition of complexity. Our main complexity results are about the computational complexity of *crisp* optimization problems.

These complexity results can also be – indirectly – applied to fuzzy optimization. Indeed, from the mathematical viewpoint, many methods of fuzzy optimization can be described as crisp optimization problems – albeit with a modified objective function. Thus, e.g., from Theorem 2, we can conclude that fuzzy optimization problems which have several solutions, the closer the solutions, the more difficult the problem.

Conclusion

In many practical problems, we are looking for the best decision or the best control under given constraints. These problems are naturally formalized as optimization problems. Several efficient methods of solving optimization problems

use interval computations. In applying these methods, it is often important to check whether the maximum $\max\limits_B f$ of a given function f on a given set B is smaller than a given number C.

Empirical evidence shows that different instances of this checking problem have different relative complexity: the larger the difference $C - \max\limits_B f$, the easier the problem. It is difficult to formalize this empirical difference in complexity in standard complexity theory terms, because all these cases are NP-hard. In this paper, we use the analysis of mathematical optimization problems emerging from fuzzy optimization to propose a new "robust" formalization of relative complexity which takes into consideration numerical inaccuracy. This new formalization enables us to theoretically explain the empirical results on relative complexity.

This formalization also enables us to justify another empirical fact about optimization: that in the situations when the optimized function has several global maxima, the further away global maxima from each other, the easier the problem.

9 Proofs

9.1 Proof of Proposition 1

It is easy to show that a constant function $f(x_1, \ldots, x_n) \equiv 0$ is a computable function. For this function, $\max f = 0$. Thus, if we had an algorithm which checks, given B, f, and C, whether $\max f < C$ or not, then we will be able to check whether $C > 0$ for a given computable real number C. However, it is known that it is algorithmically impossible to check whether a given computable real number is positive or not [1, 3, 4, 5, 14, 22]). Thus, a checking algorithm cannot be always applicable. The proposition is proven.

9.2 Proof of Proposition 2

1. It is known that there exists an algorithm which, given a computable function on a computable box, and a given $\delta > 0$ returns a rational number M which is δ-close to $\max f$ [1, 3, 4, 5, 22]. Let us reproduce the main idea of this proof.

1.1. First, we prove that there exists an integer m for which the 2^{-m}-approximation δ_m to δ exceeds $3 \cdot 2^{-m}$.

Indeed, since $\delta > 0$, we have $\delta > 2^{-k}$ for some k. Therefore, for the $2^{-(k+2)}$-approximation δ_{k+2} to δ, we get $|\delta_{k+2} - \delta| \le 2^{-(k+2)}$ hence

$$\delta_{k+2} \ge \delta - 2^{-(k+2)} > 2^{-k} - 2^{-(k+2)} = 3 \cdot 2^{-(k+2)}.$$

So, the existence is proven for $m = k + 2$.

This m can be algorithmically computed as follows: we sequentially try $m = 0, 1, 2, \ldots$ and check whether $\delta_m > 3 \cdot 2^{-m}$; when we get the desired inequality, we stop.

1.2. Let us now show that for the integer m computed according to Part 1.1 of this proof, we have $\delta > 2 \cdot 2^{-m}$.

Indeed, since $\delta_m > 3 \cdot 2^{-m}$ and $|\delta - \delta_m| \le 2^{-m}$, we can conclude that

$$\delta \ge \delta_m - 2^{-m} > 3 \cdot 2^{-m} - 2^{-m} = 2 \cdot 2^{-m}.$$

So, if we can find a rational number M which is $2 \cdot 2^{-m}$-close to $\max f$, this rational number will thus be also δ-close to $\max f$.

1.3. Let us now use this m to compute the desired δ-approximation to $\max f$.

1.3.1. By using the second algorithm φ in the definition of a computable function, we can find a value $\varphi(m)$ such that if $|x_i - x_i'| \le \varphi(m)$ for all $i = 1, \ldots, n$, then

$$|f(x_1, \ldots, x_n) - f(x_1', \ldots, x_n')| \le 2^{-m}.$$

For each dimension $[a_i, b_i]$ of the box B, we can then take finitely many values

$$r_i^{(1)}, r_i^{(2)} = r_i^{(1)} + \varphi(m), r_i^{(3)} = r_i^{(2)} + \varphi(m), \ldots, r_i^{(N_i)} = r_i^{(N_i - 1)} + \varphi(m)$$

(separated by $\varphi(m)$) which cover the corresponding interval. Then, each value $x_i \in [a_i, b_i]$ will be different by one of these values $r_i^{(k_i)}$ by $\le \varphi(m)$.

1.3.2. Combining the values corresponding to different dimensions, we get a finite list of rational-valued vectors $\left(r_1^{(k_1)}, \ldots, r_n^{(k_n)}\right)$ with the property that every vector $(x_1, \ldots, x_n) \in B$ is $\varphi(m)$-close to one of these vectors.

Due to the definition of $\varphi(m)$, this means that each value $f(x_1, \ldots, x_n)$ is 2^{-m}-close to one of the values $f\left(r_1^{(k_1)}, \ldots, r_n^{(k_n)}\right)$. Therefore, the desired $\max f$ is 2^{-m}-close to the maximum of all the values $f\left(r_1^{(k_1)}, \ldots, r_n^{(k_n)}\right)$.

By using the algorithm U_f, we can compute each of these values with the accuracy 2^{-m}. Thus, the maximum M of thus computed rational values $U_f\left(r_1^{(k_1)}, \ldots, r_n^{(k_n)}, m\right)$. is 2^{-m}-close to the maximum of all the values $f\left(r_1^{(k_1)}, \ldots, r_n^{(k_n)}\right)$, and hence, $2 \cdot 2^{-m}$-close to $\max f$. Thus, M is indeed δ-close to $\max f$. The first part is proven.

2. The desired checking algorithm U_D can be therefore composed as follows:

- First, since $\delta = D/4$ is a computable number, we can use Part 1.1 of this proof to (constructively) find m for which

$$\delta = D/4 > 2 \cdot 2^{-m}. \tag{1}$$

- Then, we use Part 1 of this proof to compute a rational number M for which
$$|M - \max f| \le 2 \cdot 2^{-m}. \tag{2}$$
- Third, we use the fact that C is a computable real number and generate the rational number C_{m-1} for which
$$|C - C_{m-1}| \le 2^{-(m-1)} = 2 \cdot 2^{-m}. \tag{3}$$
- Finally, we check the inequality
$$C_{m-1} - M > 4 \cdot 2^{-m}. \tag{4}$$
If this inequality holds, we conclude that $\max f < C$.

To complete the proof, we must check two things:

- First, that the above checking algorithm is correct, i.e., that whenever this algorithm concludes that $\max f < C$, it is indeed true that $\max f < C$.
- Second, that the above checking algorithm U_D is indeed applicable to all functions f for which $C - \max f > D$.

3. Let us first prove that the above algorithm U_D is correct.
Indeed, if the inequality (4) holds, then $C_{m-1} > M + 4 \cdot 2^{-m}$. Using (3), we can then conclude that $C \ge C_{m-1} - 2 \cdot 2^{-m}$ hence
$$C \ge C_{m-1} - 2 \cdot 2^{-m} > M + 2 \cdot 2^{-m}.$$
Finally, from (2), we conclude that $M \ge \max f - 2 \cdot 2^{-m}$, hence
$$C > M + 2 \cdot 2^{-m} \ge \max f - 2 \cdot 2^{-m} + 2 \cdot 2^{-m} = \max f.$$
Correctness is proven.
4. Let us now complete our proof by showing that the above algorithm U_D is applicable to all functions f for which $C - \max f > D$.
Indeed, let $C - \max f > D$, i.e., that $C > \max f + D$. Due to formula (1), we have $D > 8 \cdot 2^{-m}$ hence
$$C > \max f + D > \max f + 8 \cdot 2^{-m}.$$
From (4), we can now conclude that
$$C_{m-1} \ge C - 2 \cdot 2^{-m} > \max f + 8 \cdot 2^{-m} - 2 \cdot 2^{-m} = \max f + 6 \cdot 2^{-m}.$$
From (2), we conclude that $\max f \ge M - 2 \cdot 2^{-m}$, hence
$$C_{m-1} > M - 2 \cdot 2^{-m} + 6 \cdot 2^{-m} = M + 4 \cdot 2^{-m},$$
i.e., the inequality (4) is indeed satisfied. Thus, for such a function f, the algorithm U_D will indeed return the correct answer.

The proposition is proven.

9.3 Proof of Theorem 1

1. Let us first show that if $\varepsilon < D$, then there exists a checking algorithm which is ε-y-robustly applicable to all functions f for which $C - \max f > D$.

Indeed, let us show that in this case, we can compute a computable positive real number $\widetilde{D} = D - \varepsilon$, and then use the (non-robust) checking algorithm $U_{\widetilde{D}}$ described in the proof of Proposition 2. Let us prove that this algorithm is indeed ε-y-robustly applicable to all functions f for which $C - \max f > D$.

By definition of robustness, we need to prove that the algoirithm $U_{\widetilde{D}}$ is applicable to every function $\widetilde{f}$ which is ε-close to a function f for which

$$C - \max f > D.$$

Indeed, when $\widetilde{f}$ is close to such a function f, we have $|\max \widetilde{f} - \max f| \le \varepsilon$, hence $\max \widetilde{f} \le \max f + \varepsilon$, and so

$$C - \max \widetilde{f} \ge C - \max f - \varepsilon > D - \varepsilon = \widetilde{D}.$$

Thus, by Proposition 2, the algorithm $U_{\widetilde{D}}$ is indeed applicable to the function $\widetilde{f}$. The statement is proven.

2. Let us now prove that if $\varepsilon > D$, then no checking algorithm U is possible which is ε-y-robustly applicable to all functions f for which $C - \max f > D$.

Indeed, if such an algorithm U was possible, we would be able to check whether a given computable real number α is positive or not, which, as we have already mentioned, is known to be impossible.

Since $\varepsilon > D$, the difference $D - \varepsilon$ is a computable negative real number, and hence, for every α, the number

$$C = \max\left(\alpha, \frac{D-\varepsilon}{2}\right) \ge \frac{D-\varepsilon}{2}$$

is also a computable real number. It is easy to check that $\alpha > 0$ if and only if $C > 0$, so, to check whether $\alpha > 0$, it is sufficient to be able to check whether $C > 0$ for all real numbers

$$C \ge \frac{D-\varepsilon}{2}. \tag{5}$$

To check this auxiliary inequality $C > 0$, we apply the hypothetic algorithm U to the constant-valued function $\widetilde{f}(x_1, \ldots, x_n) \equiv 0$ (for which $\max \widetilde{f} = 0$) and to this number C.

The algorithm U is applicable to this function $\widetilde{f}$ because of the following:

- The function $\widetilde{f}$ is ε-close to another constant-valued computable function $f(x_1, \ldots, x_n) \equiv -\varepsilon$.

- For this new function f, we have $\max f = -\varepsilon$. Hence, due to the inequality (5), we get
$$C - \max f \geq \frac{D+\varepsilon}{2}$$
thence (due to $\varepsilon > D$) $C - \max f > D$.

- The hypothetic algorithm U is ε-y-robustly applicable to every function f for which $C - \max f > D$, in particular, to the above constant function f. By definition of robustness, this means that U should be applicable to any function $\widetilde{f}$ which is ε-close to f, in particular, to the constant function $\widetilde{f} \equiv 0$.

The contradiction is proven, hence the hypothetic algorithm U is indeed impossible.

The theorem is proven.

9.4 Proof of Theorem 2

This proof is similar to the proof of Theorem 1:

- When $\delta < d$, then we can compute $\widetilde{d} = d - \delta > 0$. Then, whenever the global maxima of the function f are d-separated, and a function $\widetilde{f}$ is δ-x-close to f, the global maxima of $\widetilde{f}$ are $\widetilde{d}$-separated. So, as the desired robust algorithm, we can take the known algorithm corresponding to the separation $\widetilde{d} > 0$.

- When $\delta > d$, then an arbitrary function with m global maxima is δ-close to some d-separated function. Thus, if there existed such a robust algorithm we would have an algorithm which would be applicable to every function with exactly m global maxima. We have already mentioned (in the previous section) that such an algorithm is impossible.

9.5 Proof of Theorem 2′

Theorem 2′ follows from Theorem 2 if we take into consideration that the problems of solving a system of equation and of locating global maxima can be naturally (and computably) reduced to each other in such a way that the solutions to the system of equations become global maxima and vice versa (and thus, the *number* of solutions becomes the *number* of global maxima and vice versa):

- If we know how to solve systems of equations, then the problem of locating global maxima of a function $f(x_1, \ldots, x_n)$ can be reformulated as a problem of finding all solutions to an equation $f_1(x_1, \ldots, x_n) = 0$, where
$$f_1(x_1, \ldots, x_n) \stackrel{\text{def}}{=} \max f - f(x_1, \ldots, x_n).$$

- Vice versa, if we know how to locate global maxima, then the problem of solving a system of equations $f_1(x_1, \ldots, x_n) = 0, \ldots, f_k(x_1, \ldots, x_n) = 0$ can be reformulated as a problem of finding all global maxima of a function

$$f(x_1, \ldots, x_n) \stackrel{\text{def}}{=} -(|f_1(x_1, \ldots, x_n)| + \ldots + |f_k(x_1, \ldots, x_n)|).$$

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