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What If We Use Almost-Linear Functions Instead of Linear Ones as a First Approximation in Interval Computations

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In many practical situations, the only information that we have about measurement errors is the upper bound on their absolute values. In such situations, the only information that we have after the measurement about the actual (unknown) value of the corresponding quantity is that this value belongs to the corresponding interval: e.g., if the measurement result is 1.0, and the upper bound is 0.1, then this interval is $[1.0 - 0.1, 1.0 + 0.1] = [0.9.1.1]$. An important practical question is what is the resulting interval uncertainty of indirect measurements, i.e., in other words, how interval uncertainty propagates through data processing. There exist feasible algorithms for solving this problem when data processing is linear, but for quadratic data processing techniques, the problem is, in general, NP-hard. This means that (unless P=NP) we cannot have a feasible algorithm that always computes the exact range, we can only find good approximations for the desired interval. In this paper, we propose two new metrologically motivated approaches (and algorithms) for computing such approximations.

Keywords: interval computations, measurement uncertainty, NP-hard prob-

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lems, monotonicity, indirect measurements, uncertainty quantification

1. Why Interval Computations

Measurement uncertainty is ubiquitous. Measurements are never absolutely accurate: the measurement result $\widetilde{x}$ is, in general, different from the actual (unknown) unknown value x of the corresponding quantity; see, e.g., [8].

Case of interval uncertainty. In many real-life situations, the only information that we have about the measurement error $\Delta x \stackrel{\text{def}}{=} \widetilde{x} - x$ is the upper bound x on its absolute value: $|\Delta x| \leq \Delta$.

In this case, after we get the measurement result $\widetilde{x}$, the only information that we have about the actual value x is that x belongs to the interval $[\widetilde{x} - \Delta, \widetilde{x} + \Delta]$; see, e.g., [8].

Need for indirect measurements. Some quantities we can measure directly. Other quantities y are difficult to measure directly. To estimate these quantities:

- we find (and measure) easier-to-measure quantities $x_1, \ldots, x_n$ which are related to the desired quantity y by a known dependence

$$y = f(x_1, \ldots, x_n),$$

- and then we plug in the measurement results $\widetilde{x}_i$ into this formula, producing an estimate $\widetilde{y} = f(\widetilde{x}_1, \ldots, \widetilde{x}_n)$.

This estimation process is known as *indirect measurement* or, alternatively, *data processing*.

Need for take measurement uncertainty into account in indirect measurements. The measurement results $\widetilde{x}_i$ are, in general, somewhat different from the actual (unknown) values x_i of the corresponding quantities. As a result, the estimate $\widetilde{y} = f(\widetilde{x}_1, \ldots, \widetilde{x}_n)$ is, in general, different from the actual value $y = f(x_1, \ldots, x_n)$ of the desired quantity. A natural metrological equation is: how big is the difference $\Delta y \stackrel{\text{def}}{=} \widetilde{y} - y$? What can we say about the measurement error Δy of the indirect measurement?

Need for interval computations. As we have mentioned earlier, often, we have the case of interval uncertainty, when the only information that we have about each value x_i is that this value belongs to the corresponding interval $[\underline{x}_i, \overline{x}_i]$. In this case, the only information that we have about the

value $y = f(x_1, \ldots, x_n)$ is that this value belongs to the range $[y^-, y^+]$ of all possible values $f(x_1, \ldots, x_n)$ when each x_i is in the corresponding interval:

$$[y^-, y^+] = f([\underline{x}_1, \overline{x}_1], \ldots, [\underline{x}_n, \overline{x}_n]) \stackrel{\text{def}}{=}$$

$$\{f(x_1, \ldots, x_n) : x_1 \in [\underline{x}_1, \overline{x}_1], \ldots, x_n \in [\underline{x}_n, \overline{x}_n]\}.$$

Computation of this range is known as *interval computations*; see, e.g.,[2,4,5].

2. Interval Computations – Successes and Challenges: A Very Brief Overview

Measurement errors are usually small. Each interval of possible values of x_i has the form $[\underline{x}_i, \overline{x}_i] = [\widetilde{x}_i - \Delta_i, \widetilde{x}_i + \Delta_i]$. Each value x_i from this interval has the form $x_i = \widetilde{x}_i - \Delta x_i$, where $|\Delta x_i| \leq \Delta_i$. Thus, the actual value $y = f(x_1, \ldots, x_n)$ has the form $y = f(\widetilde{x}_1 - \Delta x_1, \ldots, \widetilde{x}_n - \Delta x_n)$, and the measurement error Δy of the indirect measurement has the form

$$\Delta y = \widetilde{y} - y = f(\widetilde{x}_1, \ldots, \widetilde{x}_n) - f(\widetilde{x}_1 - \Delta x_1, \ldots, \widetilde{x}_n - \Delta x_n). \qquad (1)$$

The dependence $f(x_1, \ldots, x_n)$ is usually analytical, i.e., can be expanded into power series. Since the values are small, we can only keep terms up to a certain power; e.g.:

- only linear terms or
- only linear and quadratics terms.

Comment. If we want a more accurate estimate, then, instead of ignoring higher order terms, we can add one of the known bounds for the remaining terms.

What if we only keep linear terms. If we only keep linear terms, then we get a formula

$$\Delta y = \sum_{i=1}^{n} c_i \cdot \Delta x_i, \qquad (2)$$

where $c_i \stackrel{\text{def}}{=} \dfrac{\partial f}{\partial x_i}$.

In this case, each term $c_i \cdot \Delta x_i$ in the sum is independent – in the sense that each terms depend only on its own variable Δx_i. So the sum attains its largest possible value Δ when each of the terms is the largest possible. Here:

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- If $x_i > 0$, then the expression $c_i \cdot \Delta x_i$ is increasing in Δx_i, so its largest possible value is attained when the value Δx_i is the largest, i.e., when $\Delta x_i = \Delta_i$. In this case, the expression has the value $c_i \cdot \Delta_i$.
- If $x_i < 0$, then the expression $c_i \cdot \Delta x_i$ is decreasing in Δx_i, so its largest possible value is attained when the value Δx_i is the smallest, i.e., when $\Delta x_i = -\Delta_i$. In this case, the expression has the value $-c_i \cdot \Delta_i$.

In both case, the largest possible value of each term $c_i \cdot \Delta x_i$ is $|c_i| \cdot \Delta_i$. Thus, the largest possible value Δ of the sum Δy of these n terms is equal to the sum of these largest value:

$$\Delta \stackrel{\text{def}}{=} \sum_{i=1}^{n} |c_i| \cdot \Delta_i. \tag{3}$$

Similarly, the sum attains its smallest possible value Δ when each of the terms is the smallest possible. Here:

- If $x_i > 0$, then the expression $c_i \cdot \Delta x_i$ is increasing in Δx_i, so its smallest possible value is attained when the value Δx_i is the smallest, i.e., when $\Delta x_i = -\Delta_i$. In this case, the expression has the value $-c_i \cdot \Delta_i$.
- If $x_i < 0$, then the expression $c_i \cdot \Delta x_i$ is decreasing in Δx_i, so its smallest possible value is attained when the value Δx_i is the largest, i.e., when $\Delta x_i = \Delta_i$. In this case, the expression has the value $c_i \cdot \Delta_i$.

In both case, the smallest possible value of each term $c_i \cdot \Delta x_i$ is $-|c_i| \cdot \Delta_i$. Thus, the smallest possible value of Δy is equal to

$$-\sum_{i=1}^{n} |c_i| \cdot \Delta_i,$$

i.e., to $-\Delta$, where Δ is the expression (3). Thus, the range of Δy is the interval $[-\Delta, \Delta]$.

The expression (3) is easy to compute – it requires $O(n)$ steps, i.e., linear time.

What if we also keep quadratic terms: general case. In this case, we have a quadratic expression

$$\Delta y = \sum_{i=1}^{n} c_i \cdot \Delta x_i + \sum_{i=1}^{n} \sum_{j=1}^{n} c_{ij} \cdot \Delta x_i \cdot \Delta x_j, \tag{4}$$

where $c_{ij} = c_{ji} \stackrel{\text{def}}{=} \dfrac{1}{2} \cdot \dfrac{\partial^2 f}{\partial x_i \partial x_j}$. We want to find the minimum $\underline{y}$ and the maximum $\overline{y}$ of the expression (4) when $\Delta x_i \in [-\Delta_i, \Delta_i]$.

It turns out that this problem is already NP-hard; see, e.g.,[6]. This means that (unless P = NP) no feasible algorithm can always compute the bounds y^- and y^+; see, e.g.,[3,7].

Since we cannot compute the exact bounds, we need to provide estimates for these bounds – to be more precise, upper bounds, since one of the main purposes of metrology is to provide guaranteed upper bounds on the measurement errors.

Using monotonicity. One of the main ideas in interval computations is that if a function is monotonic with respect to one of the variables Δx_i, then to compute its range, it is sufficient to consider only the endpoints of the range $[-\Delta_i, \Delta_i]$.

Specifically, if the expression (4) is increasing in Δx_i, then:

- to find y^+, it is sufficient to consider the value $\Delta x_i = \Delta_i$, and
- to find y^-, it is sufficient to consider the value $\Delta x_i = -\Delta_i$.

Similarly, if the expression (4) is decreasing in Δx_i, then:

- to find y^+, it is sufficient to consider the value $\Delta x_i = -\Delta_i$, and
- to find y^-, it is sufficient to consider the value $\Delta x_i = \Delta_i$.

How can we check whether the expression (4) is increasing or decreasing with respect to x_i? According to calculus:

- an expression is increasing on some domain if and only if the partial derivative with respect to x_i is non-negative for all the points from this domain, and
- an expression is increasing on some domain if and only if the partial derivative with respect to x_i is non-negative for all the points from this domain.

For a quadratic expression, the partial derivative is linear, it is equal to

$$c_i + 2 \sum_{j=1}^{n} c_{ij} \cdot \Delta x_j.$$

We already know how to compute the range of a linear function. So, the

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range of the partial derivative is equal to:

$$\left[c_i - 2 \sum_{j=1}^{n} |c_{ij}| \cdot \Delta_j, c_i + 2 \sum_{j=1}^{n} |c_{ij}| \cdot \Delta_j \right].$$

Here:

- If the lower endpoint of this interval is non-negative, this means that the derivative is always non-negative, so the expression is increasing in Δx_i.
- If the upper endpoint of this interval is non-positive, this means that the derivative is always non-positive, so the expression is decreasing in Δx_i.

Thus, for each i, we compute the value $s_i \stackrel{\text{def}}{=} 2 \sum_{j=1}^{n} |c_{ij}| \cdot \Delta_j$. If $c_i - s_i \geq 0$, then:

- to compute y^+, we replace Δx_i in the expression (4) with Δ_i; and
- to compute y^-, we replace Δx_i in the expression (4) with $-\Delta_i$.

Similarly, if $c_i + s_i \leq 0$, then:

- to compute y^+, we replace Δx_i in the expression (4) with $-\Delta_i$; and
- to compute y^-, we replace Δx_i in the expression (4) with Δ_i.

After we do this for all variables, we get – for each of the two problems of computing y^- and of computing y^+ – an expression of the similar type (4), but with fewer variables – namely, only with variables x_i with respect to which the original expression was neither everywhere increasing not everywhere decreasing.

So, we end with the same problem of computing the range of the expression (4), but with fewer variables than originally. How can we compute it?

Straightforward approach and a natural question. If we find upper bounds for each term in the expression (4), then by adding them, we clearly get an upper bound for the expression (4). When $|\Delta x_i| \leq \Delta_i$ and $|\Delta x_j| \leq \Delta_j$, then we have $|\Delta x_i \cdot \Delta x_j| \leq \Delta_i \cdot \Delta_j$. Similarly, we conclude that the range of possible values of $(\Delta x_i)^2$ is the interval $\left[0, (\Delta_i)^2 \right]$. Thus, for expression

(4), we get the following upper bound $\overline{Y}$ and lower bound $\underline{Y}$:

$$\overline{Y} = \sum_{i=1}^{n} |c_i| \cdot \Delta_i + \sum_{i:c_{ii}>0} c_{ii} \cdot (\Delta_i)^2 + \sum_{i \neq j} |c_{ij}| \cdot \Delta_i \cdot \Delta_j;$$

$$\underline{Y} = -\sum_{i=1}^{n} |c_i| \cdot \Delta_i - \sum_{i:c_{ii}<0} |c_{ii}| \cdot (\Delta_i)^2 - \sum_{i \neq j} |c_{ij}| \cdot \Delta_i \cdot \Delta_j.$$

These formulas are clearly feasible while the problem of computing the exact range is, as have mentioned, NP-hard. Thus, these formulas do not always produce exact ranges.

So, a natural question is: can we – and if yes, how – find more accurate bounds, i.e., bounds which are closer to the actual difficult-to-compute ranges?

Two natural simplifications. Computations can be somewhat less cumbersome if:

- instead of the original variables Δx_i – which take any values from $-\Delta_i$ to Δ_i,
- we consider auxiliary variables $z_i \stackrel{\text{def}}{=} \text{sign}(c_i) \cdot \dfrac{\Delta x_i}{\Delta_i}$ for which $z_i \in [-1, 1]$ and $\Delta x_i = \Delta_i \cdot z_i$.

Substituting the expression for Δx_i in terms of z_i into the formula (4), we get an expression

$$\sum_{i=1}^{n} a_i \cdot z_i + \sum_{i=1}^{n} \sum_{j=1}^{n} a_{ij} \cdot z_i \cdot z_j, \tag{5}$$

where $a_i \stackrel{\text{ref}}{=} c_i \cdot \text{sign}(c_i) \cdot \Delta_i = |c_i| \cdot \Delta_i \geq 0$ and

$$a_{ij} \stackrel{\text{def}}{=} c_{ij} \cdot \text{digns}(c_i) \cdot \text{sign}(c_j) \cdot \Delta_i \cdot \Delta_j.$$

The task it then to find the largest and the smallest value of the expression (5) when $z_i \in [-1, 1]$.

This was the first simplification. The second simplification is that to compute the minimum of an expression, it is sufficient to consider the maximum of minus this expression. Since minus quadratic expression is still a quadratic expression, it is therefore sufficient to learn how to compute the maximum.

What we do in this paper. In this paper, we describe two approaches to compute such more accurate bounds.

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3. First Approach: Taking Major Inputs into Account

Idea. In many cases, one input z_i is the most influential. In such cases, it is reasonable to assume that the effect of this input provides the largest contribution to the quadratic part of the expression (5). The corresponding quadratic terms is $a_{ii} \cdot z_i^2$.

We may have another input which is almost as influential, for which the corresponding major term is $a_{jj} \cdot z_j^2$.

Since we cannot estimate the exact range of the expression (5) that contains *all* the quadratic terms, a natural idea is:

- to estimate the expression that have all linear terms and the above-mentioned major quadratic terms, and then
- to use the straightforward estimation method to take all other terms into account – hoping that these other terms are smaller and thus, their overestimation will be smaller.

Resulting problem. We want to find the largest possible value $\bar{e}$ of the expression

$$e \stackrel{\text{def}}{=} \sum_{i=1}^{n} a_i \cdot z_i + \sum_{i=1}^{n} a_{ii} \cdot z_i^2 \qquad (6)$$

when $z_i \in [-1, 1]$.

How to solve this problem: idea and resulting algorithm. The expression (6) is the sum of n independent expressions, each of which depends only on one of the variables z_i. Thus, the desired maximum $\bar{e}$ is simply equal to sum of the maxima of the corresponding n expressions.

For a quadratic expression $a_i \cdot z_i + a_{ii} \cdot z_i^2$ of one variable, its maximum on the interval $[-1, 1]$ is attained:

- either at one of the endpoints, i.e., for $z_i = -1$ or for $z_i = 1$,
- or at the point where the derivative of this expression is equal to 0, i.e., at the point $z_i = -\dfrac{a_i}{2a_{ii}}$ – provided that this point is located inside the interval $[-1, 1]$.

For each i, the values at these three (or two) points can be easily computed, their largest of these three (or two) points can also be easily computed. The sum of these n maxima is the desired bound $\bar{e}$.

For each of n values of the index i, we need a fixed number of computational steps, so overall, this algorithm requires linear time to compute.

4. Second Approach: Taking Major Combinations of Inputs into Account

Idea. In the previous section, we considered the case when one of the inputs makes a major contribution to the measurement error. In practice, however, we may have a situation in which the major contributor is not *one* of the inputs, but rather a *linear combination* of such inputs.

Let us clarify what we mean. In the linear approximation, the measurement error is equal to $\sum_{i=1}^{n} a_i \cdot z_i = \sum_{i=1}^{n} c_i \cdot \Delta x_i$. This value is equal to the difference Δx between the estimated and actual values of the linear combination $x \stackrel{\text{def}}{=} \sum_{i=1}^{n} c_i \cdot x_i$. This linear combination is responsible for all the linear terms. Since the quadratic terms are usually much smaller than the linear terms, this means that the linear combination x is the major contributor to the measurement error.

If we only take this linear combination into account, but allow quadratic dependence, then we get an expression of the type

$$\sum_{i=1}^{n} a_i \cdot z_i + C \cdot \left(\sum_{i=1}^{n} a_i \cdot z_i \right)^2 ,$$

for some constant C.

Of course, there may be other ("secondary") linear combinations

$$\sum_{i=1}^{n} b_{kj} \cdot x_j \quad (k = 1, 2, \ldots)$$

whose contribution is smaller than the contribution of x but which we would like to also take into account. We are considering quadratic expressions, so we may have quadratic terms of two types:

- terms proportional to the product of the major linear combination and one of the secondary linear combinations, and
- terms proportional to the square of a secondary combination or to a product of two secondary combinations.

Since the major combination has the largest effect on the measurement error, it is reasonable to assume that the joint effect of two combinations is larger when one of these combinations is the major one. Since we cannot take *all* the terms into account – this will make the problem NP-hard – it makes sense to only take such larger terms into account, i.e., to consider

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the expression of the type:

$$\sum_{i=1}^{n} a_i \cdot z_i + C \cdot \left(\sum_{i=1}^{n} a_i \cdot z_i \right)^2 + \sum_{k} C_k \cdot \left(\sum_{i=1}^{n} a_i \cdot z_i \right) \cdot \left(\sum_{j=1}^{n} b_{kj} \cdot z_j \right),$$

for some coefficients C_k. All non-linear terms in this formula have the same factor $\sum_{i=1}^{n} a_i \cdot z_i$. By combining these terms, we get the following expression:

$$e \overset{\text{def}}{=} \sum_{i=1}^{n} a_i \cdot z_i + \left(\sum_{i=1}^{n} a_i \cdot z_i \right) \cdot \left(\sum_{j=1}^{n} b_j \cdot z_j \right), \qquad (7)$$

where $b_j \overset{\text{def}}{=} C \cdot a_j + \sum_{k} C_k \cdot b_{kj}$.

Resulting problem. We want to find the largest possible value $\bar{e}$ of the expression (7) when $z_i \in [-1, 1]$.

Natural simplification. If for some i and j, we have $\dfrac{b_i}{a_i} = \dfrac{b_j}{a_j}$, then

$$b_i \cdot z_i + b_j \cdot z_j = c \cdot (a_i \cdot z_i + a_j \cdot z_j),$$

where

$$c \overset{\text{def}}{=} \frac{b_i}{a_i} = \frac{b_j}{a_j}.$$

Thus:

- instead of two independent variables z_i and z_j,
- we have, in effect, a single variable $a_i \cdot z_i + a_j \cdot z_j$.

When $z_i \in [-1, 1]$ and $z_j \in [-1, 1]$, this variables takes all possible values from the interval $[-(a_i + a_j), a_i + a_j]$. We can therefore simplify the problem if follow the same idea that we used to introduce the variables a_i; namely:

- in the "a-term", we replace the expression $a_i \cdot z_i + a_j \cdot z_j$
- with the expression $(a_i + a_j) \cdot z_{ij}$ for a new variable $z_{ij} \in [-1, 1]$.

Correspondingly, in the "b-term":

- we replace the sum $b_i \cdot z_i + b_j \cdot z_j$
- with the expression $[c \cdot (a_i + a_j)] \cdot z_{ij}$.

By applying this simplification, we will end up with a problem with fewer variables, in which all the ratios $\dfrac{b_i}{a_i}$ are different.

How to solve our problem: idea. According to calculus, the maximum of a function $f(x_i)$ on an interval – in particular, on the interval $[-1, 1]$ is attained in one of the three cases:

- The maximum can be attained at the left endpoint – in our case, at the point $z_i = -1$. In this case, at this point, we must have $\dfrac{\partial f}{\partial z_i} \le 0$. Indeed, if this partial derivative was positive, the value of the function would increase when we slightly increase z_i from -1, so we would not have the maximum at the point -1.
- The maximum can be attained at the right endpoint – in our case, at the point $z_i = 1$. In this case, at this point, we must have $\dfrac{\partial f}{\partial z_i} \ge 0$. Indeed, if this partial derivative was negative, the value of the function would increase when we slightly decrease z_i from 1, so we would not have the maximum at the point 1.
- The maximum can also be attained inside the interval. In this case, the partial derivative should equal to 0: $\dfrac{\partial f}{\partial z_i} \le 0$.

So:

- If at the point where the maximum is attained, we have $\dfrac{\partial f}{\partial z_i} > 0$, this would mean that at this point, $z_i = 1$ – otherwise, the partial derivative would be non-positive.
- Similarly, if at the point where the maximum is attained, we have $\dfrac{\partial f}{\partial z_i} < 0$, this would mean that at this point, $z_i = -1$ – otherwise, the partial derivative would be non-negative.

For the expression (7), the partial derivative is equal to

$$\frac{\partial f}{\partial z_i} = a_i \cdot B + b_i \cdot A,$$

where

$$A \overset{\text{def}}{=} \sum_{j=1} a_j \cdot z_j \text{ and } B \overset{\text{def}}{=} 1 + \sum_{j=1}^{n} b_j \cdot z_j.$$

To decide for which values z_i the maximum is attained, we need to analyze the sign of this partial derivative.

Here, $a_i \geq 0$, so the inequality $a_i \cdot B + b_i \cdot A > 0$ is equivalent to $B + \dfrac{b_i}{a_i} \cdot A > 0$. Let us consider two possible cases: $A > 0$ and $A < 0$.

Case when $A > 0$. If $A > 0$, then the above inequality $B + \dfrac{b_i}{a_i} \cdot A > 0$ is, in its turn, equivalent to

$$\frac{b_i}{a_i} > -\frac{B}{A}.$$

We know that all the values $\dfrac{b_i}{a_i}$ are different. Let us order the indices i so that these ratios are increasing:

$$\frac{b_1}{a_1} < \frac{b_2}{a_2} < \ldots < \frac{b_n}{a_n}. \tag{8}$$

There exists a threshold $-\dfrac{B}{A}$ so that:

- for all indices for which the ratio $\dfrac{b_i}{a_i}$ is larger than this threshold, the partial derivative $\dfrac{\partial f}{\partial z_i}$ is positive and thus, $z_i = 1$;
- similarly, for all indices i for which the ratio $\dfrac{b_i}{a_i}$ is smaller than this threshold, the partial derivative $\dfrac{\partial f}{\partial z_i}$ is negative and thus, $z_i = -1$.

There can be no more than one value i for which the ratio $\dfrac{b_i}{a_i}$ is exactly equal to the threshold. For this index i, we cannot say anything about the value z_i. So, when $A > 0$, in the order of indices, the optimal sequence of values z_i should be

$$(-1, -1, \ldots, -1, z_i, 1, \ldots, 1) \tag{9}$$

Case when $A < 0$. If $A > 0$, then the inequality $B + \dfrac{b_i}{a_i} \cdot A > 0$ is, in its turn, equivalent to

$$\frac{b_i}{a_i} < -\frac{B}{A}.$$

So, in this case:

- for all indices for which the ratio $\dfrac{b_i}{a_i}$ is smaller than this threshold, the partial derivative $\dfrac{\partial f}{\partial z_i}$ is positive and thus, $z_i = 1$;

- similarly, for all indices i for which the ratio $\dfrac{b_i}{a_i}$ is larger than this threshold, the partial derivative $\dfrac{\partial f}{\partial z_i}$ is negative and thus, $z_i = -1$.

There can be no more than one value i for which the ratio $\dfrac{b_i}{a_i}$ is exactly equal to the threshold. For this index i, we cannot say anything about the value z_i. So, when $A < 0$, in the order of indices, the optimal sequence of values z_i should be

$$(1, 1, \ldots, 1, z_i, -1, \ldots, -1). \tag{10}$$

General comment. A priori, we do not know whether the maximum will be attained when $A > 0$ or when $A < 0$. So, a reasonable idea is to try all possible combinations (9) and (10).

Thus, we arrive at the following algorithm.

Resulting algorithm. First, we sort all the indices in the increasing order (8) of the ratios $\dfrac{b_i}{a_i}$. Then, for each i_0 from 1 to n, we substitute the following values into the expression (7):

- $z_i = -1$ for $i < i_0$, and
- $z_i = 1$ for $i > i_0$.

The value z_{i_0} is obtained from the condition that the resulting quadratic function of the only remaining variable z_{i_0} attains the largest possible value.

Similarly, for each i_0 from 1 to n, we substitute the following values into the expression (7):

- $z_i = 1$ for $i < i_0$, and
- $z_i = -1$ for $i > i_0$.

The value z_{i_0} is obtained from the condition that the resulting quadratic function of z_{i_0} attains the largest possible value.

This way, we get $2n$ different values of the expression (7). The largest of these values is the desired maximum $\bar{e}$ of the expression (7).

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Comment. Sorting requires time $O(n \cdot \log(n))$; see, e.g.,[1]. The remaining part of the algorithm requires computing $1n$ values, each of which requires $O(n^2)$ operations, so the overall time is $O(n^3)$ – very feasible.

How to find the values b_j? The above algorithm assumes that we know the values b_j. But in general, all we know are the values a_i and a_{ij}. How can we find the values b_j based on this information?

Our objective is to minimize the remaining part of the quadratic form – i.e., the terms which are not covered by the algorithm. For each i and j:

- The original coefficient at $z_i \cdot z_j$ was a_{ii} for $i = j$ and $2a_{ij}$ for $i \neq j$.
- In the form (7), we have the coefficient $a_i \cdot b_i$ for $i = j$ and $a_i \cdot b_j + a_j \cdot b_i$ for $i \neq j$.
- Thus, in the remaining part, the coefficient at $z_i \cdot z_j$ is $a_{ii} - a_i \cdot b_i$ for $i = j$ and $2a_{ij} - (a_i \cdot b_j + a_j \cdot b_i)$ for $i \neq j$.

For this remainder, the above-mentioned straightforward estimate of the value of this term is (taking into account that the upper bound for each $|z_i|$ is 1):

$$\sum_{i=1}^{n} \sum_{j=1}^{n} \left| a_{ij} - \frac{a_i \cdot b_j + a_j \cdot b_i}{2} \right|. \tag{11}$$

We want to find the values b_j that minimize this estimate. The expression (11) is a convex function, and there exist feasible algorithms for minimizing convex functions. Thus, computing the values b_j is also feasible.

Acknowledgments

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