

Smallest enclosing ball

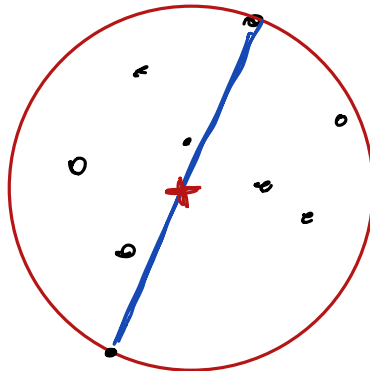
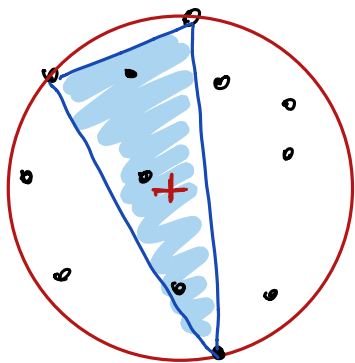
"Smallest bomb problem"

$$\begin{array}{ll} \min & r^2 \\ \text{s.t.} & (x_i - a)^2 + (y_i - b)^2 \leq r^2 \end{array}$$

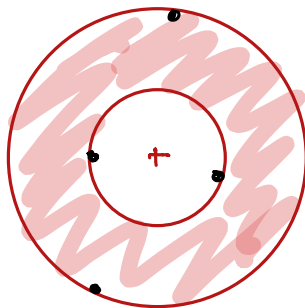
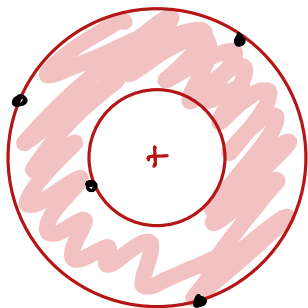
(a, b) center
 r radius

Non-linear constraints can't be linearized

The optimum satisfies either 2 or 3 constraints with equality



Compare smallest annulus: Because it's the solution to an LP with 4 variables,



Optimum annulus must have 4 points on its boundary.

But Seidel's algorithm doesn't really depend on linearity.

- Solution is unique (assuming gen pos)
- Solution is determined by tight constraints
- Exchange property: If $\text{OPT}(H-h, B) \notin h$ then $\text{OPT}(H, B) \in \partial h$.

Let's prove these properties for smallest enclosing circle

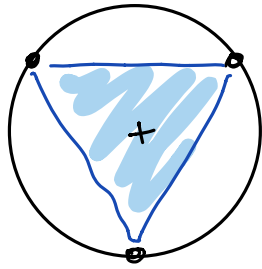
Uniqueness follows from convexity:

If P lies inside $B(c, r)$, then

$$c \in \underbrace{\bigcap_{p \in P} B(p, r)}_{\text{Call this } P_r}$$

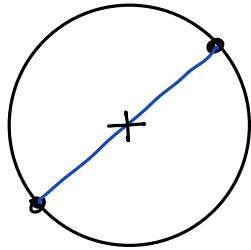
P_r is convex for all r
shrinks to a point as r increases
(can't be a segment = convex curve)

Solution determined by tight constraints:



Circumcircle of pqr = smallest circle par

iff center inside pqr
iff pqr is acute



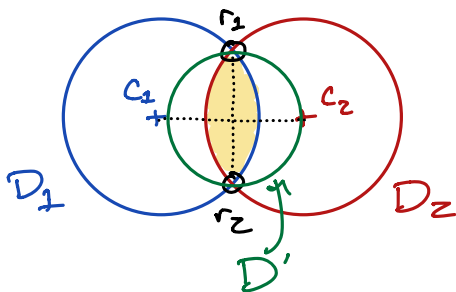
smallest circle containing pq
centered at midpoint

(Again, convexity!)

Lemma: Let P = pts in plane
 R = pts in plane $P \cap R = \emptyset$

If there is a disk D with $P \subseteq D$ and $R \subseteq \partial D$
the smallest such disk is unique. $\leftarrow \min D(P, R)$

Proof: Let D_1 and D_2 be two such ^{minimal} disks $\Rightarrow |R| \leq 2$



$P \subseteq D_1$ and $P \subseteq D_2 \Rightarrow P \subseteq D_1 \cap D_2$

Let c_1, c_2 be centers of D_1, D_2
 $r_1, r_2 = \partial D_1 \cap \partial D_2$

$R \subseteq \{r_1, r_2\}$

Let $c' = \text{midpoint of } c_1 c_2 = c_1 c_2 \cap r_1 r_2$

Let $D' = \text{disk centered at } c' \text{ thru } r_1, r_2$

① $\text{radius}(D') < \text{radius}(D_1) = \text{radius}(D_2)$

② $P \subseteq D_1 \cap D_2 \subseteq D'$

So D' is smaller disk with $P \subseteq D', R \subseteq D'$
 $\Rightarrow D_1, D_2$ not smallest □

Pivoting Lemma: Let P, R be disjoint point sets as above.

For any $p \in P$: ① If $p \in \min D(P-p, R)$ then $\min D(P, R) = \min D(P-p, R)$
② If $p \notin \min D(P-p, R)$ then $\min D(P, R) = \min D(P-p, R+p)$

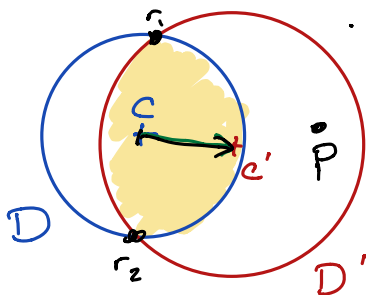
Proof: Let $D = \min D(P, R)$

① Suppose $p \in D$. Then $P \subseteq D$ and $R \subseteq \partial D$

Any smaller disk D' with $P \subseteq D'$ and $R \in \partial D'$ would also have $P - p \in D'$ contradicting def. of D . ✓

② Let $D' = \min D(P, R)$

$$P - p \subseteq D \cap D'$$



Continuously deform D into D' keeping R on the boundary moving center along the ray $\overrightarrow{cc'p}$

D_t always contains $D \cap D'$

\Rightarrow radius must increase over time

$\Rightarrow D'$ is first disk in this family to contain p \square

Welzl's minidisk algorithm:

$\min D(P, R): \iff |R| \leq \underline{\cancel{d+1}}$

in practice:
if $|P \cup R| \leq \underline{\cancel{d+1}}$

```

if  $|R| > \underline{\cancel{d+1}}$ 
  return INFEASIBLE
else if  $P = \emptyset$ 
  compute  $\min D(\emptyset, R)$  by brute force
else
   $p \leftarrow$  random point in  $P$ 
   $D \leftarrow \min D(P - p, R)$ 
  if  $p \in D$ 
    return  $D$ 
  else
    return  $\min D(P - p, R + p)$ 
  
```

Works in arbitrary dimensions!

It's instructive to trace thru this algorithm when $d=2$
 $|P|=3$
 $R=\emptyset$

Runs in $O((d+2)! \cdot n)$ expected time (via Seidel analysis)

Similar algorithms work for other LP-type problems:

Monotonicity: $A \subseteq B \Rightarrow \text{OPT}(A) \leq \text{OPT}(B)$

Locality: $A \subseteq B \Rightarrow (\text{OPT}(A) = \text{OPT}(B) = \text{OPT}(A+x) \Rightarrow \text{OPT}(B) = \text{OPT}(B+x))$

— Minimum enclosing ellipsoid $(D = d(d+3)/2)$

— Quasi-convex optimization: $(D \leq 2d+1)$

Find min. value of a function with convex sub-level sets

On the other hand,

slow when d is large \rightarrow use variant of the simplex method instead!