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Triplet of Fibonacci Duals

— with or without constraint —

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Abstract

We consider a dual relation between minimization (primal) problem and maximization (dual) problem from a view point of complementarity. An identity

$$(CI) \quad \sum_{k=1}^{n-1} [(x_{k-1} - x_k)\mu_k + x_k(\mu_k - \mu_{k+1})] + (x_{n-1} - x_n)\mu_n + x_n\mu_n = x_0\mu_1$$

is called *complementary* [20,22]. We present three types of complementary identities, which take a fundamental role in analyzing respective pairs of primal and dual. Moreover, we show that a primal and its dual satisfy *Fibonacci Complementary Duality* [18, 19, 21, 22].

1 Introduction

A wide class of quadratic optimization problems has been discussed by Bellman and others [1–12, 23]. Dynamic programming has solved its partial class [2, 17, 18, 26]. Further a dual approach has been treated based upon convex-concavity [14, 16, 25].

Recently some new dual approaches — plus-minus method, extended Lagrangean method, inequality method and others — have been derived in [18–22]. In this paper, we propose a complementary duality based upon an identity.

2 Complementary identities

Let $x = \{x_k\}_0^n$, $\mu = \{\mu_k\}_1^n$ be any two sequences of real number with $x_0 = c$. Then an identity

$$(C_1) \quad c\mu_1 = \sum_{k=1}^{n-1} [(x_{k-1} - x_k)\mu_k + x_k(\mu_k - \mu_{k+1})] + (x_{n-1} - x_n)\mu_n + x_n\mu_n$$

holds true. This identity is called *complementary* [20,22]. Further we assume that $\mu_n = 0$. Then an identity

$$(C_2) \quad c\mu_1 = \sum_{k=1}^{n-1} [(x_{k-1} - x_k)\mu_k + x_k(\mu_k - \mu_{k+1})] + (x_{n-1} - x_n)\mu_n$$

holds true. This is a *conditional complementarity*.

On the other hand, we assume that $x_n = 0$. Then an identity

$$(C_3) \quad c\mu_1 = \sum_{k=1}^{n-1} [(x_{k-1} - x_k)\mu_k + x_k(\mu_k - \mu_{k+1})] + (x_{n-1} - x_n)\mu_n$$

holds true. This is also a *conditional complementarity*.

3 Three pairs

We consider three pairs of minimization (primal) problems and maximization (dual) problems, which are (P₁) vs (D₁), (P₂) vs (D₂) and (P₃) vs (D₃). It is shown that each pair is dual to each other. It turns out that the duality is based upon the complementary identity and an elementary inequality with equality

$$2xy \leq x^2 + y^2 \quad \text{on } R^2; \quad x = y. \quad (1)$$

Both the primal (P₁) and the dual (D₁) are *unconditional*. The primal (P₂) is unconditional, while the dual (D₂) is *conditional* on μ_n . The primal (P₃) is conditional on x_n , while the dual (D₃) is unconditional.

3.1 (P₁) vs (D₁)

Let us consider the first pair:

$$(P_1) \quad \begin{array}{l} \text{minimize} \quad \sum_{k=1}^{n-1} [(x_{k-1} - x_k)^2 + x_k^2] + (x_{n-1} - x_n)^2 + x_n^2 \\ \text{subject to} \quad \text{(i) } x \in R^n, \quad \text{(ii) } x_0 = c, \end{array}$$

$$(D_1) \quad \begin{array}{l} \text{Maximize} \quad 2c\mu_1 - \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] - \mu_n^2 - \mu_n^2 \\ \text{subject to} \quad \text{(i) } \mu \in R^n. \end{array}$$

An identity (C₁) with the elementary inequality (1) yields an inequality

$$\begin{aligned} & 2c\mu_1 - \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] - \mu_n^2 - \mu_n^2 \\ & \leq \sum_{k=1}^{n-1} [(x_{k-1} - x_k)^2 + x_k^2] + (x_{n-1} - x_n)^2 + x_n^2 \end{aligned}$$

for any feasible pair (x, μ) . Then it turns out that both are dual to each other. An equality condition is

$$(EC_1) \quad \begin{aligned} x_{k-1} - x_k &= \mu_k, & x_k &= \mu_k - \mu_{k+1} & 1 \leq k \leq n-1 \\ x_{n-1} - x_n &= \mu_n, & x_n &= \mu_n. \end{aligned}$$

The equality condition (EC_1) is a linear system of $2n$ -equation on $2n$ -variable (x, μ) . Let (x, μ) be a solution. Then both sides become a common value with five expressions.

$$(5V_1) \quad \begin{aligned} & \sum_{k=1}^{n-1} [(x_{k-1} - x_k)^2 + x_k^2] + (x_{n-1} - x_n)^2 + x_n^2 \\ &= c(c - x_1) \\ &= 2c\mu_1 - \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] - \mu_n^2 - \mu_n^2 \\ &= \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] + \mu_n^2 + \mu_n^2 \\ &= c\mu_1. \end{aligned}$$

Let (x, μ) be a solution of (EC_1) . Then the primal (P_1) has a minimum value

$$\begin{aligned} m_1 &= \sum_{k=1}^{n-1} [(x_{k-1} - x_k)^2 + x_k^2] + (x_{n-1} - x_n)^2 + x_n^2 \\ &= c(c - x_1) \end{aligned}$$

at x , while the dual (D_1) has a maximum value

$$\begin{aligned} M_1 &= 2c\mu_1 - \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] - \mu_n^2 - \mu_n^2 \\ &= \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] + \mu_n^2 + \mu_n^2 \\ &= c\mu_1 \end{aligned}$$

at μ .

Lemma 1 (EC_1) has indeed a unique solution:

$$\begin{aligned} & x = (x_1, x_2, \dots, x_k, \dots, x_{n-1}, x_n) \\ &= \frac{c}{F_{2n+1}}(F_{2n-1}, F_{2n-3}, \dots, F_{2n-2k+1}, \dots, F_3, F_1), \end{aligned} \quad (2)$$

$$\begin{aligned} & \mu = (\mu_1, \mu_2, \dots, \mu_k, \dots, \mu_{n-1}, \mu_n) \\ &= \frac{c}{F_{2n+1}}(F_{2n}, F_{2n-2}, \dots, F_{2n-2k+2}, \dots, F_4, F_2). \end{aligned} \quad (3)$$

Proof. From (EC₁), we have a pair of linear systems of n -variable on n -equation:

$$(EQ_1) \quad \begin{array}{ll} c = 3x_1 - x_2 & c = 2\mu_1 - \mu_2 \\ x_1 = 3x_2 - x_3 & \mu_1 = 3\mu_2 - \mu_3 \\ \vdots & \vdots \\ x_{n-2} = 3x_{n-1} - x_n & \mu_{n-2} = 3\mu_{n-1} - \mu_n \\ x_{n-1} = 2x_n & \mu_{n-1} = 3\mu_n. \end{array}$$

The left system has a solution x in (2), while the right has a solution μ in (3). □

The primal (P₁) has a minimum value $m_1 = c(c - \hat{x}_1) = \frac{F_{2n}}{F_{2n+1}}c^2$ at a path

$$\begin{aligned} \hat{x} &= (\hat{x}_1, \hat{x}_2, \dots, \hat{x}_k, \dots, \hat{x}_{n-1}, \hat{x}_n) \\ &= \frac{c}{F_{2n+1}}(F_{2n-1}, F_{2n-3}, \dots, F_{2n-2k+1}, \dots, F_3, F_1). \end{aligned}$$

The dual (D₁) has a maximum value $M_1 = c\mu_1^* = \frac{F_{2n}}{F_{2n+1}}c^2$ at a path

$$\begin{aligned} \mu^* &= (\mu_1^*, \mu_2^*, \dots, \mu_k^*, \dots, \mu_{n-1}^*, \mu_n^*) \\ &= \frac{c}{F_{2n+1}}(F_{2n}, F_{2n-2}, \dots, F_{2n-2k+2}, \dots, F_4, F_2) \end{aligned}$$

where $\{F_n\}$ is the *Fibonacci sequence* [13,15,24,27]. This is defined as the solution to the second-order linear difference equation

$$x_{n+2} - x_{n+1} - x_n = 0, \quad x_1 = 1, x_0 = 0. \tag{4}$$

n	...	-2	-1	0	1	2	3	4	5	6	7	8	9	10	11
F_n	...	-1	1	0	1	1	2	3	5	8	13	21	34	55	89
n	12	13	14	15	16	17	18	19	20	...					
F_n	144	233	377	610	987	1597	2584	4181	6765	...					

Table 1 Fibonacci sequence $\{F_n\}$

Hence both optimal values are identical:

$$m_1 = M_1 = \frac{F_{2n}}{F_{2n+1}}c^2.$$

An alternate contexture of both optimal points μ^*, \hat{x} is Fibonacci backward:

$$\begin{aligned} &(\mu_1^*, \hat{x}_1, \mu_2^*, \hat{x}_2, \dots, \mu_k^*, \hat{x}_k, \dots, \mu_{n-1}^*, \hat{x}_{n-1}, \mu_n^*, \hat{x}_n) \\ &= \frac{c}{F_{2n+1}}(F_{2n}, F_{2n-1}, F_{2n-2}, F_{2n-3}, \dots, F_{2n-2k+2}, F_{2n-2k+1}, \dots, F_4, F_3, F_2, F_1). \end{aligned}$$

Thus *Fibonacci Complementary Duality* (FCD) [18, 19, 21, 22] holds between (P₁) and (D₁).

3.2 (P₂) vs (D₂)

Let us consider the second:

$$(P_2) \quad \begin{aligned} & \text{minimize} \quad \sum_{k=1}^{n-1} [(x_{k-1} - x_k)^2 + x_k^2] + (x_{n-1} - x_n)^2 \\ & \text{subject to} \quad (i) \ x \in R^n, \quad (ii) \ x_0 = c \end{aligned}$$

$$(D_2) \quad \begin{aligned} & \text{Maximize} \quad 2c\mu_1 - \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] - \mu_n^2 \\ & \text{subject to} \quad (i) \ \mu \in R^n, \quad (ii) \ \underline{\mu_n = 0}. \end{aligned}$$

An identity (C₂) with the elementary inequality (1) yields an inequality

$$\begin{aligned} & 2c\mu_1 - \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] - \mu_n^2 \\ & \leq \sum_{k=1}^{n-1} [(x_{k-1} - x_k)^2 + x_k^2] + (x_{n-1} - x_n)^2 \end{aligned}$$

for any feasible pair (x, μ) . Then both are dual to each other. An equality condition is

$$(EC_2) \quad \begin{aligned} & x_{k-1} - x_k = \mu_k, \quad x_k = \mu_k - \mu_{k+1} \quad 1 \leq k \leq n-1 \\ & x_{n-1} - x_n = \mu_n. \end{aligned}$$

The equality condition (EC₂) is a linear system of $(2n-1)$ -equation on $2n$ -variable (x, μ) . Let (EC'₂) be an augmentation of the system (EC₂) with the additional constraint (ii) $\underline{\mu_n = 0}$:

$$(EC'_2) \quad \begin{aligned} & x_{k-1} - x_k = \mu_k, \quad x_k = \mu_k - \mu_{k+1} \quad 1 \leq k \leq n-1 \\ & x_{n-1} - x_n = \mu_n, \quad \underline{\mu_n = 0}. \end{aligned}$$

Then (EC'₂) is of $2n$ -equation on $2n$ -variable.

Let (x, μ) be a solution of (EC'₂). Then both sides become a common value with five expressions.

$$(5V_2) \quad \begin{aligned} & \sum_{k=1}^n [(x_{k-1} - x_k)^2 + x_k^2] + (x_{n-1} - x_n)^2 \\ & = c(c - x_1) \\ & = 2c\mu_1 - \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] - \mu_n^2 \\ & = \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] + \mu_n^2 \\ & = c\mu_1. \end{aligned}$$

The primal (P₂) has a minimum value

$$\begin{aligned} m_2 &= \sum_{k=1}^n [(x_{k-1} - x_k)^2 + x_k^2] + (x_{n-1} - x_n)^2 \\ &= c(c - x_1) \end{aligned}$$

at x , while the dual (D₂) has a maximum value

$$\begin{aligned} M_2 &= 2c\mu_1 - \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] - \mu_n^2 \\ &= \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] + \mu_n^2 \\ &= c\mu_1 \end{aligned}$$

at μ .

Lemma 2 *The system (EC'₂) has indeed a unique solution:*

$$\begin{aligned} x &= (x_1, x_2, \dots, x_k, \dots, x_{n-1}, x_n) \\ &= \frac{c}{F_{2n-1}} (F_{2n-3}, F_{2n-5}, \dots, F_{2n-2k-1}, \dots, F_1, F_{-1}), \end{aligned} \quad (5)$$

$$\begin{aligned} \mu &= (\mu_1, \mu_2, \dots, \mu_k, \dots, \mu_{n-1}, \mu_n) \\ &= \frac{c}{F_{2n-1}} (F_{2n-2}, F_{2n-4}, \dots, F_{2n-2k}, \dots, F_2, F_0). \end{aligned} \quad (6)$$

Proof. From (EC'₂), we have a pair of linear systems of n -variable on n -equation:

$$\begin{array}{ll} c = 3x_1 - x_2 & c = 2\mu_1 - \mu_2 \\ x_1 = 3x_2 - x_3 & \mu_1 = 3\mu_2 - \mu_3 \\ \vdots & \vdots \\ \text{(EQ}_2\text{)} \quad x_{n-3} = 3x_{n-2} - x_{n-1} & \mu_{n-3} = 3\mu_{n-2} - \mu_{n-1} \\ x_{n-2} = 3x_{n-1} - x_n & \mu_{n-2} = 3\mu_{n-1} - \mu_n \\ x_{n-1} = x_n & \underline{\mu_n = 0}. \end{array}$$

The left system has a solution x in (5), while the right has a solution μ in (6). □

The primal (P₂) has a minimum value $m_2 = c(c - \hat{x}_1) = \frac{F_{2n-2}}{F_{2n-1}}c^2$ at a path

$$\begin{aligned} \hat{x} &= (\hat{x}_1, \hat{x}_2, \dots, \hat{x}_k, \dots, \hat{x}_{n-1}, \hat{x}_n) \\ &= \frac{c}{F_{2n-1}} (F_{2n-3}, F_{2n-5}, \dots, F_{2n-2k-1}, \dots, F_1, F_{-1}). \end{aligned}$$

The dual (D₂) has a maximum value $M_2 = c\mu_1^* = \frac{F_{2n-2}}{F_{2n-1}}c^2$ at a path

$$\begin{aligned} \mu^* &= (\mu_1^*, \mu_2^*, \dots, \mu_k^*, \dots, \mu_{n-1}^*, \mu_n^*) \\ &= \frac{c}{F_{2n-1}}(F_{2n-2}, F_{2n-4}, \dots, F_{2n-2k}, \dots, F_2, F_0). \end{aligned}$$

Hence both optimal values are identical:

$$m_2 = M_2 = \frac{F_{2n-2}}{F_{2n-1}}c^2.$$

An alternate contexture of both optimal points μ^*, \hat{x} is Fibonacci backward:

$$\begin{aligned} &(\mu_1^*, \hat{x}_1, \mu_2^*, \hat{x}_2, \dots, \mu_k^*, \hat{x}_k, \dots, \mu_{n-1}^*, \hat{x}_{n-1}, \mu_n^*, \hat{x}_n) \\ &= \frac{c}{F_{2n-1}}(F_{2n-2}, F_{2n-3}, F_{2n-4}, F_{2n-5}, \dots, F_{2n-2k}, F_{2n-2k-1}, \dots, F_2, F_1, F_0, F_{-1}). \end{aligned}$$

Thus FCD holds between (P₂) and (D₂).

3.3 (P₃) vs (D₃)

Let us consider the third:

$$\begin{aligned} \text{(P}_3\text{)} \quad &\text{minimize} \quad \sum_{k=1}^{n-1} [(x_{k-1} - x_k)^2 + x_k^2] + (x_{n-1} - x_n)^2 \\ &\text{subject to} \quad \text{(i) } x \in R^n, \quad \text{(ii) } x_0 = c, \quad \underline{x_n = 0} \end{aligned}$$

$$\begin{aligned} \text{(D}_3\text{)} \quad &\text{Maximize} \quad 2c\mu_1 - \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] - \mu_n^2 \\ &\text{subject to} \quad \text{(i) } \mu \in R^n. \end{aligned}$$

An identity (C₃) with the elementary inequality (1) yields an inequality

$$\begin{aligned} &2c\mu_1 - \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] - \mu_n^2 \\ &\leq \sum_{k=1}^{n-1} [(x_{k-1} - x_k)^2 + x_k^2] + (x_{n-1} - x_n)^2 \end{aligned}$$

for any feasible pair (x, μ) . Then both are dual to each other. An equality condition is

$$\begin{aligned} \text{(EC}_3\text{)} \quad &x_{k-1} - x_k = \mu_k, \quad x_k = \mu_k - \mu_{k+1} \quad 1 \leq k \leq n-1 \\ &x_{n-1} - x_n = \mu_n. \end{aligned}$$

The equality condition (EC₃) is a linear system of $(2n - 1)$ -equation on $2n$ -variable (x, μ) . Let (EC'₃) be an augmentation of the system (EC₃) with the additional constraint (ii) $x_n = 0$:

$$(EC'_3) \quad \begin{aligned} x_{k-1} - x_k &= \mu_k, & x_k &= \mu_k - \mu_{k+1} & 1 \leq k \leq n-1 \\ x_{n-1} - x_n &= \mu_n, & \underline{x_n} &= \underline{0}. \end{aligned}$$

Then (EC'₃) is of $2n$ -equation on $2n$ -variable.

Let (x, μ) be a solution of (EC'₃). Then both sides become a common value with five expressions.

$$(5V_3) \quad \begin{aligned} & \sum_{k=1}^n [(x_{k-1} - x_k)^2 + x_k^2] + (x_{n-1} - x_n)^2 \\ &= c(c - x_1) \\ &= 2c\mu_1 - \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] - \mu_n^2 \\ &= \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] + \mu_n^2 \\ &= c\mu_1. \end{aligned}$$

The primal (P₃) has a minimum value

$$\begin{aligned} m_3 &= \sum_{k=1}^n [(x_{k-1} - x_k)^2 + x_k^2] + (x_{n-1} - x_n)^2 \\ &= c(c - x_1) \end{aligned}$$

at x , while the dual (D₃) has a maximum value

$$\begin{aligned} M_3 &= 2c\mu_1 - \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] - \mu_n^2 \\ &= \sum_{k=1}^{n-1} [\mu_k^2 + (\mu_k - \mu_{k+1})^2] + \mu_n^2 \\ &= c\mu_1 \end{aligned}$$

at μ .

Lemma 3 *The system (EC'₃) has indeed a unique solution:*

$$\begin{aligned} x &= (x_1, x_2, \dots, x_k, \dots, x_{n-1}, x_n) \\ &= \frac{c}{F_{2n}} (F_{2n-2}, F_{2n-4}, \dots, F_{2n-2k}, \dots, F_2, F_0), \end{aligned} \quad (7)$$

$$\begin{aligned} \mu &= (\mu_1, \mu_2, \dots, \mu_k, \dots, \mu_{n-1}, \mu_n) \\ &= \frac{c}{F_{2n}} (F_{2n-1}, F_{2n-3}, \dots, F_{2n-2k+1}, \dots, F_3, F_1). \end{aligned} \quad (8)$$

Proof. From (EC₃'), we have a pair of linear systems of n -variable on n -equation:

$$\begin{array}{rcl}
 & c = 3x_1 - x_2 & c = 2\mu_1 - \mu_2 \\
 & x_1 = 3x_2 - x_3 & \mu_1 = 3\mu_2 - \mu_3 \\
 \text{(EQ}_3) & \vdots & \vdots \\
 & x_{n-3} = 3x_{n-2} - x_{n-1} & \mu_{n-3} = 3\mu_{n-2} - \mu_{n-1} \\
 & x_{n-2} = 3x_{n-1} - x_n & \mu_{n-2} = 3\mu_{n-1} - \mu_n \\
 & \underline{x_n = 0} & \mu_{n-1} = 2\mu_n.
 \end{array}$$

The left system has a solution x in (7), while the right has a solution μ in (8). □

The primal (P₃) has a minimum value $m_3 = c(c - \hat{x}_1) = \frac{F_{2n-1}}{F_{2n}}c^2$ at a path

$$\begin{aligned}
 \hat{x} &= (\hat{x}_1, \hat{x}_2, \dots, \hat{x}_k, \dots, \hat{x}_{n-1}, \hat{x}_n) \\
 &= \frac{c}{F_{2n}}(F_{2n-2}, F_{2n-4}, \dots, F_{2n-2k}, \dots, F_2, F_0).
 \end{aligned}$$

The dual (D₃) has a maximum value $M_3 = c\mu_1^* = \frac{F_{2n-1}}{F_{2n}}c^2$ at a path

$$\begin{aligned}
 \mu^* &= (\mu_1^*, \mu_2^*, \dots, \mu_k^*, \dots, \mu_{n-1}^*, \mu_n^*) \\
 &= \frac{c}{F_{2n}}(F_{2n-1}, F_{2n-3}, \dots, F_{2n-2k+1}, \dots, F_3, F_1).
 \end{aligned}$$

Hence both optimal values are identical:

$$m_3 = M_3 = \frac{F_{2n-1}}{F_{2n}}c^2.$$

An alternate contexture of both optimal points μ^*, \hat{x} is Fibonacci backward:

$$\begin{aligned}
 &(\mu_1^*, \hat{x}_1, \mu_2^*, \hat{x}_2, \dots, \mu_k^*, \hat{x}_k, \dots, \mu_{n-1}^*, \hat{x}_{n-1}, \mu_n^*, \hat{x}_n) \\
 &= \frac{c}{F_{2n}}(F_{2n-1}, F_{2n-2}, F_{2n-3}, F_{2n-4}, \dots, F_{2n-2k+1}, F_{2n-2k}, \dots, F_3, F_2, F_1, F_0).
 \end{aligned}$$

Thus FCD holds between (P₃) and (D₃).

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