# Proceedings of Symposia in APPLIED MATHEMATICS

Volume 77

### Sum of Squares: Theory and Applications

AMS Short Course Sum of Squares: Theory and Applications January 14–15, 2019 Baltimore, Maryland

Pablo A. Parrilo Rekha R. Thomas Editors



# Sum of Squares: Theory and Applications

## Proceedings of Symposia in APPLIED MATHEMATICS

Volume 77

# Sum of Squares: Theory and Applications

AMS Short Course Sum of Squares: Theory and Applications January 14–15, 2019 Baltimore, Maryland

Pablo A. Parrilo Rekha R. Thomas Editors



For additional information and updates on this book, visit www.ams.org/bookpages/psapm-77

#### Library of Congress Cataloging-in-Publication Data

Library of Congress Cataloging-in-Publication Data

Names: American Mathematical Society. Short Course, Sum of Squares : Theory and Applications (2019 : Baltimore, Maryland), author. — Parrilo, Pablo A., editor. — Thomas, Rekha R., 1967- editor.

Title: Sum of squares : theory and applications : AMS Short Course, Sum of Squares : Theory and Applications, January 14–15, 2019, Baltimore, Maryland / Pablo A. Parrilo, Rekha R. Thomas, editors.

Description: Providence, Rhode Island : American Mathematical Society, [2020] | Series: Proceedings of symposia in applied mathematics, 0160-7634 ; volume 77 | Includes bibliographical references and index.

Identifiers: LCCN 2020012201 | ISBN 9781470450250 (softcover) | ISBN 9781470460402 (ebook)

Subjects: LCSH: Polynomials. | Convex geometry. | Convex sets. | Geometry, Algebraic. | Semidefinite programming. | Mathematical optimization. | AMS: Combinatorics. — Algebraic geometry. | Convex and discrete geometry. | Computer science. | Operations research, mathematical programming.

Classification: LCC QA161.P59 A64 2020 | DDC 511/.6-dc23

LC record available at https://lccn.loc.gov/2020012201

DOI: https://doi.org/10.1090/psapm/077/00677

**Copying and reprinting.** Individual readers of this publication, and nonprofit libraries acting for them, are permitted to make fair use of the material, such as to copy select pages for use in teaching or research. Permission is granted to quote brief passages from this publication in reviews, provided the customary acknowledgment of the source is given.

Republication, systematic copying, or multiple reproduction of any material in this publication is permitted only under license from the American Mathematical Society. Requests for permission to reuse portions of AMS publication content are handled by the Copyright Clearance Center. For more information, please visit www.ams.org/publications/pubpermissions.

Send requests for translation rights and licensed reprints to reprint-permission@ams.org.

© 2020 by the American Mathematical Society. All rights reserved. The American Mathematical Society retains all rights except those granted to the United States Government. Printed in the United States of America.

The paper used in this book is acid-free and falls within the guidelines established to ensure permanence and durability. Visit the AMS home page at https://www.ams.org/

 $10 \ 9 \ 8 \ 7 \ 6 \ 5 \ 4 \ 3 \ 2 \ 1 \qquad 25 \ 24 \ 23 \ 22 \ 21 \ 20$ 

#### Contents

Preface	vii
A Brief Introduction to Sums of Squares GRIGORIY BLEKHERMAN	1
The Geometry of Spectrahedra Cynthia Vinzant	11
Lifts of Convex Sets HAMZA FAWZI	37
Algebraic Geometry and Sums of Squares MAURICIO VELASCO	59
Sums of Squares in Theoretical Computer Science ANKUR MOITRA	83
Applications of Sums of Squares GEORGINA HALL	103

#### Preface

This book is a compilation of the lecture notes from the 2019 AMS Short Course on the theory and applications of sum of squares polynomials. Over the past two decades, the theory of nonnegative and sums of squares polynomials has become relevant to several areas of mathematics and related fields. The aim of this book is to showcase some of the recent developments in the field. The introductory chapter gives a brief overview of sums of squares and their connections to real algebraic geometry and polynomial optimization, and also places all chapters in context. The remaining five chapters explore different aspects of sums of squares. The discussion begins with the geometry of spectrahedra, which are the feasible regions of semidefinite programs. This ties in with recent results on expressing convex sets as projections of spectrahedra, a topic further explored in the chapter on lifts of convex sets. The next chapter explains recent generalizations, using classical methods in algebraic geometry, of Hilbert's 1888 theorem cataloging the situations under which all nonnegative polynomials are sums of squares. This is followed by a chapter on recent advances in theoretical computer science that have been obtained by viewing sums of squares as a meta-algorithm for many standard computational tasks. Since sums of squares have found applications in a wide array of practical areas, the book ends with a survey of several examples from engineering, statistics, and operations research.

> Pablo A. Parrilo Rekha R. Thomas

#### Index

2-regular variety, 80

algebraic variety, 60 approximation algorithm, 84

basic closed semialgebraic set, 13

clause graph, 95 collision avoidance, 108 complementary slackness, 24 cone over a set, 19 conic hull, 15 conic optimization, 23 constraint satisfaction problems, 93 control, 104 convex cone, 15 convex hull, 15 convex set, 15 copositive programming, 128

degree of a variety, 66, 71, 72 dimension of a variety, 66 dual cone, 19, 76 dual cone to sum of squares, 76 dual convex set, 17 dual formulation of polynomial optimization, 117 dynamical systems, 104

expander graph, 95 exposed face, 16 extreme point, 16

face, 15 fluid dynamics, 113

Gaussian rounding, 86 Goemans-Williamson constant, 86 Gram matrix, 3

hardness of approximation, 88, 93 Helton-Nie conjecture, 33 Hilbert function, 67 Hilbert's 17th Problem, 6 Hilbert's 1888 theorem, 5 homogeneous coordinate ring, 62 hypercontractive inequality, 89 hypersurface, 63, 75

injective norm, 90

joint spectral radius, 110

Krein-Milman theorem, 16

Leontief input-output model, 113 lifted representation, 4 linear program, 24 linear programming extension complexity, 41 linear programming lift, 41 Lyapunov functions, 105 MAXCUT, 83 moment cone, 32 moment problem, 115 Motzkin polynomial, 5 mutual information, 92 Newton polytope, 5 nonnegative forms, 65 nonnegative matrix factorization, 44 nonnegative rank, 44 optimal design, 124 option pricing, 120 parsers, 133 Pataki range, 28 planted clique, 99 polyhedron, 12 polynomial dynamical system, 105 polynomial game, 131 positive definite matrix, 11 positive polynomials, 31 positive semidefinite factorization, 49 positive semidefinite matrix, 11 positive semidefinite rank, 49 probability and measure theory, 114 probability bounds given moments of a random variable, 118 projection, 70, 75 projective space, 60 projective varieties, 61 pseudo-expectation, 84 Putinar's Positivstellensatz, 8 rational normal curve, 64 rational normal scroll, 79 real variety, 63 regular map, 62 resolution, 97 robust semidefinite programming, 129 scalability challenges, 133 Schmüdgen's Positivstellensatz, 7 Segre varieties, 65 semialgebraic set, 13 semidefinite program, 24 semidefinite programming, 4 Semidefinite programming lift, 47 semidefinite programming relaxation, 85 shape-constrained regression, 122 slack matrix of a convex body, 49 slack matrix of a polytope, 43 software verification, 114

solvers, 133 spectrahedral shadow, 13 spectrahedron, 2, 12 stability number, 129 stability of a polynomial dynamical system, 105stability of switched linear systems, 109 statistics and machine learning, 121 sum of squares relaxations, 8 sums of squares, 31, 65 sums of squares vs nonnegative polynomials, 59, 72 switched linear systems, 109 totally real variety, 63 unstable trajectories, 112variety of minimal degree, 72, 75, 77, 78 Veronese surface, 65 Veronese variety, 64

weak duality, 24

Yannakakis' theorem, 44

142

#### Selected Published Titles in This Series

- 77 Pablo A. Parrilo and Rekha R. Thomas, Editors, Sum of Squares: Theory and Applications, 2020
- 75 Michael Damron, Firas Rassoul-Agha, and Timo Seppäläinen, Editors, Random Growth Models, 2018
- 74 Jan Bouwe van den Berg and Jean-Philippe Lessard, Editors, Rigorous Numerics in Dynamics, 2018
- 73 Kasso A. Okoudjou, Editor, Finite Frame Theory, 2016
- 72 Van H. Vu, Editor, Modern Aspects of Random Matrix Theory, 2014
- 71 Samson Abramsky and Michael Mislove, Editors, Mathematical Foundations of Information Flow, 2012
- 70 Afra Zomorodian, Editor, Advances in Applied and Computational Topology, 2012
- 69 Karl Sigmund, Editor, Evolutionary Game Dynamics, 2011
- 68 Samuel J. Lomonaco, Jr., Editor, Quantum Information Science and Its Contributions to Mathematics, 2010
- 67 Eitan Tadmor, Jian-Guo Liu, and Athanasios E. Tzavaras, Editors, Hyperbolic Problems: Theory, Numerics and Applications, 2009
- 66 Dorothy Buck and Erica Flapan, Editors, Applications of Knot Theory, 2009
- 65 L. L. Bonilla, A. Carpio, J. M. Vega, and S. Venakides, Editors, Recent Advances in Nonlinear Partial Differential Equations and Applications, 2007
- 64 Reinhard C. Laubenbacher, Editor, Modeling and Simulation of Biological Networks, 2007
- 63 Gestur Ólafsson and Eric Todd Quinto, Editors, The Radon Transform, Inverse Problems, and Tomography, 2006
- 62 Paul Garrett and Daniel Lieman, Editors, Public-Key Cryptography, 2005
- 61 Serkan Hoşten, Jon Lee, and Rekha R. Thomas, Editors, Trends in Optimization, 2004
- 60 Susan G. Williams, Editor, Symbolic Dynamics and its Applications, 2004
- 59 James Sneyd, Editor, An Introduction to Mathematical Modeling in Physiology, Cell Biology, and Immunology, 2002
- 58 Samuel J. Lomonaco, Jr., Editor, Quantum Computation, 2002
- 57 David C. Heath and Glen Swindle, Editors, Introduction to Mathematical Finance, 1999
- 56 Jane Cronin and Robert E. O'Malley, Jr., Editors, Analyzing Multiscale Phenomena Using Singular Perturbation Methods, 1999
- 55 Frederick Hoffman, Editor, Mathematical Aspects of Artificial Intelligence, 1998
- 54 Renato Spigler and Stephanos Venakides, Editors, Recent Advances in Partial Differential Equations, Venice 1996, 1998
- 53 David A. Cox and Bernd Sturmfels, Editors, Applications of Computational Algebraic Geometry, 1998
- 52 V. Mandrekar and P. R.Masani, Editors, Proceedings of the Norbert Wiener Centenary Congress, 1994, 1997
- 51 Louis H. Kauffman, Editor, The Interface of Knots and Physics, 1996
- 50 Robert Calderbank, Editor, Different Aspects of Coding Theory, 1995
- 49 Robert L. Devaney, Editor, Complex Dynamical Systems: The Mathematics Behind the Mandelbrot and Julia Sets, 1994
- 48 Walter Gautschi, Editor, Mathematics of Computation 1943–1993: A Half-Century of Computational Mathematics, 1995

For a complete list of titles in this series, visit the AMS Bookstore at www.ams.org/bookstore/psapmseries/.

This volume is based on lectures delivered at the 2019 AMS Short Course "Sum of Squares: Theory and Applications", held January 14–15, 2019, in Baltimore, Maryland.

This book provides a concise state-of-the-art overview of the theory and applications of polynomials that are sums of squares. This is an exciting and timely topic, with rich connections to many areas of mathematics, including polynomial and semidefinite optimization, real and convex algebraic geometry, and theoretical computer science.

The six chapters introduce and survey recent developments in this area; specific topics include the algebraic and geometric aspects of sums of squares and spectrahedra, lifted representations of convex sets, and the algorithmic and computational implications of viewing sums of squares as a meta algorithm. The book also showcases practical applications of the techniques across a variety of areas, including control theory, statistics, finance and machine learning.



