

The Polyranking Principle

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Overview

Goal:

1. Definition of **polyranking** functions
2. Complete **synthesis** method for polyranking functions
 - linear, over linear loops
 - lexicographic

Outline:

1. Example
2. Polyranking functions
3. Synthesis

Example

int x, y, k, N

$\Theta : k > 0$

while $(x \leq N)$ **do**

if $(\dots)$

then $x := (x + y)/2$ *// integer division*

$y := y + k$

else $x := x + 1$

$y := y + \text{consume}()$ *// consume() ≥ 0*

done

Abstract program:

$\Theta : k \geq 1$

$\tau_1 : x \leq N \wedge 2x' \geq x + y - 1 \wedge y' = y + k \wedge k' = k \wedge N' = N$

$\tau_2 : x \leq N \wedge x' = x + 1 \wedge y' \geq y \wedge k' = k \wedge N' = N$

for $x, y, k, N \in \mathbb{R}$

Example

```

int  $x, y, k, N$ 
 $\Theta : k > 0$ 
while  $(x \leq N)$  do
  if (...)
  then   $x := (x + y)/2$ 
         $y := y + k$ 
  else   $x := x + 1$ 
         $y := y + \text{consume}()$ 
done

```

x	y	k	N	$N - x$
6	0	1	7	1
3	1	1	7	4
2	2	1	7	5
2	3	1	7	5
2	4	1	7	5
3	5	1	7	4
4	6	1	7	3
5	7	1	7	2
6	8	1	7	1
7	9	1	7	0
8	10	1	7	-1

$\Theta : k \geq 1$

$\tau_1 : x \leq N \wedge 2x' \geq x + y - 1 \wedge y' = y + k \wedge k' = k \wedge N' = N$

$\tau_2 : x \leq N \wedge x' = x + 1 \wedge y' \geq y \wedge k' = k \wedge N' = N$

Example: Termination

$$\Theta : k \geq 1$$

$$\tau_1 : x \leq N \wedge 2x' \geq x + y - 1 \wedge y' = y + k \wedge k' = k \wedge N' = N$$

$$\tau_2 : x \leq N \wedge x' = x + 1 \wedge y' \geq y \wedge k' = k \wedge N' = N$$

Invariant: $k \geq 1$

Choose **polyranking** function

$$\delta : N - x$$

Bounded $(N - x)$:

- $\tau_1 : x \leq N \rightarrow N - x \geq 0$
- $\tau_2 : x \leq N \rightarrow N - x \geq 0$

$\Rightarrow$ If $N - x < 0$, then the loop exited.

Example: Termination

Polyranking $(N - x)$:

- τ_2 decreases $N - x$:

$$\begin{aligned}\Delta_{\tau_2}(N - x) &= (N' - x') - (N - x) = (N - x - 1) - (N - x) \\ &= \boxed{-1 < 0}\end{aligned}$$

- τ_1 **eventually** decreases $N - x$:

$$\begin{aligned}\Delta_{\tau_1}(N - x) &= (N' - x') - (N - x) = (2N - 2x') - (2N - 2x) \\ &\leq (2N - (x + y - 1)) - (2N - 2x) = x - y + 1 \\ &\leq \boxed{N - y + 1}\end{aligned}$$

$$\Delta_{\tau_1}(N - y + 1) = (N' - y' + 1) - (N - y + 1) = \boxed{-1 < 0}$$

$$\Delta_{\tau_2}(N - y + 1) = (N' - y' + 1) - (N - y + 1) \boxed{\leq 0}$$

Example: Summary

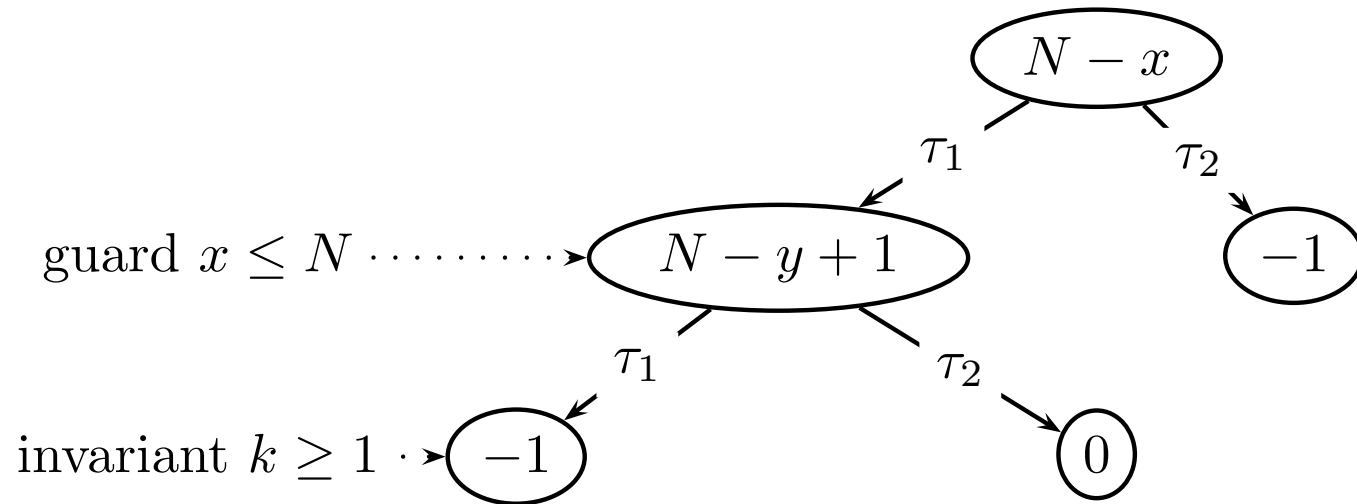
$$\Theta : k \geq 1$$

$$\tau_1 : x \leq N \wedge 2x' \geq x + y - 1 \wedge y' = y + k \wedge k' = k \wedge N' = N$$

$$\tau_2 : x \leq N \wedge x' = x + 1 \wedge y' \geq y \wedge k' = k \wedge N' = N$$

Bounded $x \leq N \rightarrow N - x \geq 0$

Polyranking



$\Rightarrow$ Terminates on all input.

Outline

1. **Loop abstraction & definitions**
2. Related work
3. Polyranking
4. Synthesis
5. Conclusion

Loops

Loop Abstraction: $L : \langle \mathcal{V}, \Theta, \mathcal{T} \rangle$

- **variables** $\mathcal{V}$ range over $\mathbb{R}$
- **initial condition** Θ is polynomial assertion over $\mathcal{V}$
- **transitions** $\tau \in \mathcal{T}$ are polynomial assertions $\tau(\mathcal{V}, \mathcal{V}')$ over $\mathcal{V} \cup \mathcal{V}'$

$$\Theta : k \geq 1$$

$$\tau_1 : x \leq N \wedge 2x' \geq x + y - 1 \wedge y' = y + k \wedge k' = k \wedge N' = N$$

$$\tau_2 : x \leq N \wedge x' = x + 1 \wedge y' \geq y \wedge k' = k \wedge N' = N$$

Loop Invariant

Loop Validity:

Assertion φ is **valid over loop** $L : \langle \mathcal{V}, \Theta, \mathcal{T} \rangle$

$$L \models \varphi$$

if φ holds on all **reachable states** $\mathcal{S}_L$ of L .

In practice, replace “ $L \models$ ” with **loop invariants**.

φ is an inductive **polynomial invariant** if

(Initiation)

$$(\forall \mathcal{V})[\Theta(\mathcal{V}) \rightarrow \varphi(\mathcal{V})]$$

(Consecution) $(\forall \tau \in \mathcal{T})$

$$(\forall \mathcal{V}, \mathcal{V}')[\varphi(\mathcal{V}) \wedge \tau(\mathcal{V}, \mathcal{V}') \rightarrow \varphi(\mathcal{V}')]]$$

Ranking Function

Consider loop $L : \langle \mathcal{V}, \Theta, \mathcal{T} \rangle$.

$\delta : \mathcal{S}_L \rightarrow \mathbb{R}$ is a **ranking function** of L if

(Bounded) $(\forall \tau \in \mathcal{T})$

$$L \models \tau(\mathcal{V}, \mathcal{V}') \rightarrow \delta(\mathcal{V}) \geq 0$$

(Ranking) $(\exists \epsilon > 0)(\forall \tau \in \mathcal{T})$

$$L \models \tau(\mathcal{V}, \mathcal{V}') \rightarrow \delta(\mathcal{V}') \leq \delta(\mathcal{V}) - \epsilon$$

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Related Work: Synthesis of Measures

Katz & Manna 1975

Generate and solve constraint systems for linear ranking functions, over linear loops with affine assignments.

Colón & Sipma 2001, 2002

Synthesis of linear ranking functions for linear loops.

Colón, Sankaranarayanan & Sipma 2003

Constraint-based linear invariant generation.

Podelski & Rybalchenko 2004

Complete method for linear ranking functions over linear loops with one transition and without an initial condition.

Bradley, Manna & Sipma 2005

Complete method for lexicographic linear ranking functions over linear loops.

Related Work: Synthesis of Measures

Cousot 2005

Incomplete but efficient method for synthesis of polynomial ranking functions over polynomial loops.

Bradley, Manna & Sipma 2005

Incomplete method for synthesis of polynomial polyranking functions over polynomial loops with assignments.

Our contribution:

- Complete formulation of polynomial polyranking functions over assertional polynomial loops.
- Complete and efficient method for synthesis of lexicographic linear polyranking functions over linear loops.

Related Work: Verification Frameworks

Verification Diagrams

- State-based abstraction of state-space.
- Syntactic loops can result in multiple SCCs in diagram.
- Each SCC requires termination proof.
- [Manna, Browne, Sipma & Uribe 1998]

Transition Invariants

- Relation-based abstraction of transition relation.
- Syntactic loops can result in disjunctive transition invariant.
- Each disjunct requires termination proof.
- [Podelski & Rybalchenko 2004], [Dershowitz, Lindenstrauss, Sagiv & Serebrenik 2001], [Lee, Jones & Ben-Amram 2001], [Codish, Genaim, Bruynooghe, Gallagher & Vanhoof 2003]

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1. Loop abstraction & definitions
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3. **Polyranking**
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Eventually Negative

Consider $L : \langle \mathcal{V}, \Theta, \mathcal{T} \rangle$.

$E(\mathcal{V})$ is **eventually negative** by $\mathcal{A} \subseteq \overline{\mathcal{T}}$ (for $\mathcal{A} \neq \emptyset, \overline{\mathcal{T}} \subseteq \mathcal{T}$) if

(Negative) $(\exists \epsilon > 0)[L \models E(\mathcal{V}) \leq -\epsilon]$

(Eventually Negative) $(\forall \tau \in \overline{\mathcal{T}})$

(Nonincreasing)

(not active, not increasing)

1. $\tau \in \overline{\mathcal{T}} - \mathcal{A}$

2. $L \models \tau(\mathcal{V}, \mathcal{V}') \rightarrow E(\mathcal{V}') - E(\mathcal{V}) \leq 0$

(Eventually Decreasing)

(difference is bounded by $F(\mathcal{V})$)

1. $L \models \tau(\mathcal{V}, \mathcal{V}') \rightarrow E(\mathcal{V}') - E(\mathcal{V}) \leq F(\mathcal{V})$

2. $F(\mathcal{V})$ is **eventually negative** by $\{\tau\} \subseteq \overline{\mathcal{T}}$

Active transitions $\mathcal{A}$ make progress. $\overline{\mathcal{T}} - \mathcal{A}$ do not interfere.

EN-Tree

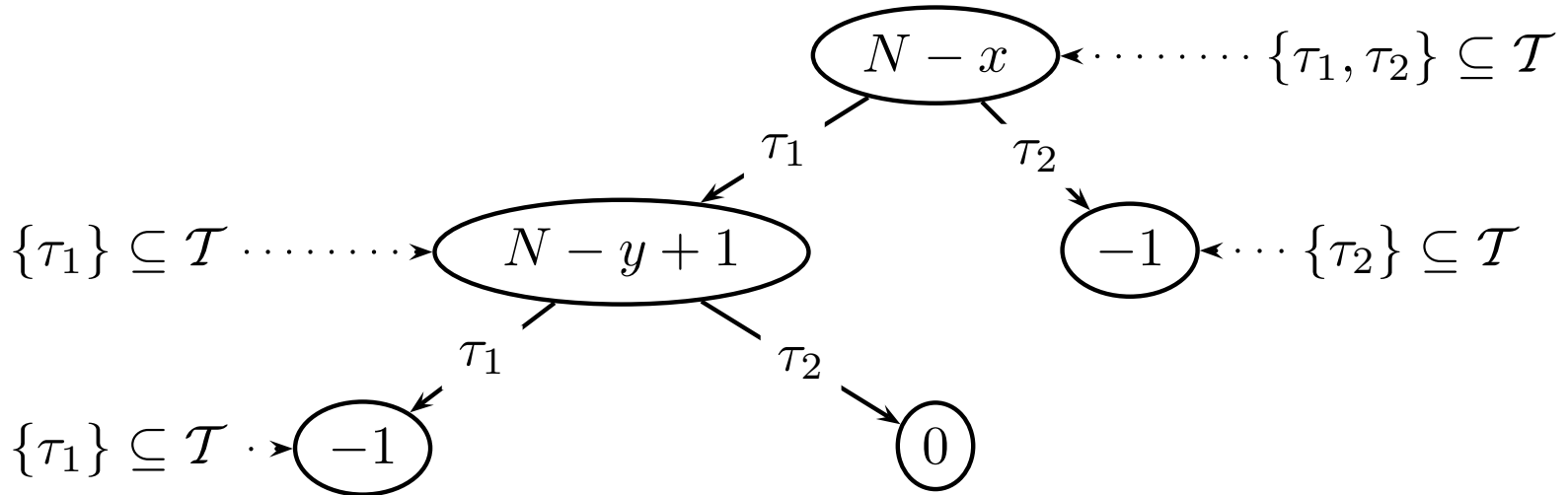
Graphical representation of **eventually negative**.

$$\Theta : k \geq 1$$

$$\tau_1 : x \leq N \wedge 2x' \geq x + y - 1 \wedge y' = y + k \wedge k' = k \wedge N' = N$$

$$\tau_2 : x \leq N \wedge x' = x + 1 \wedge y' \geq y \wedge k' = k \wedge N' = N$$

$N - x$ is **eventually negative** by $\{\tau_1, \tau_2\} \subseteq \{\tau_1, \tau_2\}$



Polyranking Function

Consider $L : \langle \mathcal{V}, \Theta, \mathcal{T} \rangle$.

$$\delta(\mathcal{V})$$

is a **polyranking function** if

Bounded $(\forall \tau \in \mathcal{T})$

$$L \models \tau(\mathcal{V}, \mathcal{V}') \rightarrow \delta(\mathcal{V}) \geq 0$$

Polyranking

$\delta(\mathcal{V})$ is eventually negative by $\mathcal{T} \subseteq \mathcal{T}$

Theorem If $L : \langle \mathcal{V}, \Theta, \mathcal{T} \rangle$ has a polyranking function, then it always terminates.

Lexicographic Polyranking Function

Consider $L : \langle \mathcal{V}, \Theta, \mathcal{T} \rangle$.

$$\delta : \langle r_1(\mathcal{V}), \dots, r_\ell(\mathcal{V}) \rangle$$

is a **lexicographic polyranking function** if for some

$$\pi : \mathcal{T} \rightarrow \{1, \dots, \ell\}$$

Bounded ($\forall \tau \in \mathcal{T}$)

$$L \models \tau(\mathcal{V}, \mathcal{V}') \rightarrow r_{\pi(\tau)}(\mathcal{V}) \geq 0$$

Polyranking ($\forall i \in \{1, \dots, \ell\}$)

$r_i(\mathcal{V})$ is eventually negative by $\{\tau : \pi(\tau) = i\} \subseteq \{\tau : \pi(\tau) \geq i\}$

Theorem If $L : \langle \mathcal{V}, \Theta, \mathcal{T} \rangle$ has a lexicographic polyranking function, then it always terminates.

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Linear Loops

Consider variables $\mathcal{V} = \{x_1, x_2, \dots, x_m\}$.

homogenous vector:

$$\mathbf{x} = (x_1, \dots, x_m, 1)^T$$

linear assertion:

$$\begin{array}{c} \mathbf{Ax} \geq 0 \\ \left[\begin{array}{cccc} a_{1,1} & \cdots & a_{1,m} & a_{1,m+1} \\ & & \vdots & \\ a_{k,1} & \cdots & a_{k,m} & a_{k,m+1} \end{array} \right] \left[\begin{array}{c} x_1 \\ \vdots \\ x_m \\ 1 \end{array} \right] \geq \left[\begin{array}{c} 0 \\ \vdots \\ 0 \\ 0 \end{array} \right] \\ \bigwedge_{i \in \{1, \dots, k\}} (a_{i,1}x_1 + \cdots + a_{i,m}x_m + a_{i,m+1} \geq 0) \end{array}$$

Linear Loops

$L : \langle \mathcal{V}, \Theta, \mathcal{T} \rangle$ in which all assertions are affine.

Notation:

- $\mathcal{V} = \{x_1, x_2, \dots, x_m\}$
- let $(\mathbf{x}\mathbf{x}') = (x_1, \dots, x_m, x'_1, \dots, x'_m, 1)^T$
- initial condition: $\Theta\mathbf{x} \geq 0$
- transitions: $\tau_i(\mathbf{x}\mathbf{x}') \geq 0$

Farkas Lemma (1894)

System of linear inequalities over real variables $\mathbf{x} = \{x_1, \dots, x_n\}$:

$$S : \begin{bmatrix} a_{1,1}x_1 & + & \cdots & + & a_{1,n}x_n & + & b_1 & \geq & 0 \\ & & \vdots & & \vdots & & \vdots & & \\ a_{m,1}x_1 & + & \cdots & + & a_{m,n}x_n & + & b_m & \geq & 0 \end{bmatrix}$$

S entails linear inequality

$$\psi : c_1x_1 + \cdots + c_nx_n + d \geq 0$$

if and only if there exist real numbers $\lambda_1, \dots, \lambda_m \geq 0$ such that

$$c_1 = \sum_{i=1}^m \lambda_i a_{i,1} \quad \cdots \quad c_n = \sum_{i=1}^m \lambda_i a_{i,n} \quad d \geq \left(\sum_{i=1}^m \lambda_i b_i \right)$$

Synthesis Overview

Templates:

- **expression** $\mathbf{c}^T \mathbf{x}$, unknown coefficient vector $\mathbf{c}$
- **assertion** $\mathbf{C}\mathbf{x} \geq 0$, unknown coefficient matrix $\mathbf{C}$

Given templates

- n -conjunct invariant template $\boxed{\mathbf{I}\mathbf{x} \geq \mathbf{0}}$ ($\mathbf{I}$ has n rows)
- ℓ -component lexicographic polyranking function templates

$$\boxed{\{\mathbf{c}_1^T \mathbf{x}, \dots, \mathbf{c}_\ell^T \mathbf{x}\}}$$

Apply Farkas Lemma **rules** to encode **polyranking function** and **supporting invariant** conditions.

Synthesize π .

Farkas Lemma Rules: [Bradley, Manna & Sipma 2005]

(Initiation)

$$\mathbb{I} : \frac{\Theta \mathbf{x} \geq 0}{\mathbf{I} \mathbf{x} \geq 0}$$

(Consecution)

$$\mathbb{C}_i : \frac{\mathbf{I} \mathbf{x} \geq 0 \quad \tau_i(\mathbf{x} \mathbf{x}') \geq 0}{\mathbf{I} \mathbf{x}' \geq 0}$$

(Disabled)

$$\mathbb{D}_i : \frac{\mathbf{I} \mathbf{x} \geq 0 \quad \tau_i(\mathbf{x} \mathbf{x}') \geq 0}{-1 \geq 0} \leftarrow \text{false}$$

(Bounded)

$$\mathbb{B}_{ij} : \frac{\mathbf{I} \mathbf{x} \geq 0 \quad \tau_i(\mathbf{x} \mathbf{x}') \geq 0}{\mathbf{c}_j^T \mathbf{x} \geq 0}$$

(Ranking)

$$\mathbb{R}_{ij} : \frac{\mathbf{I} \mathbf{x} \geq 0 \quad \tau_i(\mathbf{x} \mathbf{x}') \geq 0}{\mathbf{c}_j^T \mathbf{x} - \mathbf{c}_j^T \mathbf{x}' - \epsilon \geq 0}$$

(Nonincreasing)

$$\mathbb{N}_{ij} : \frac{\mathbf{I} \mathbf{x} \geq 0 \quad \tau_i(\mathbf{x} \mathbf{x}') \geq 0}{\mathbf{c}_j^T \mathbf{x} - \mathbf{c}_j^T \mathbf{x}' \geq 0}$$

Example: $\mathbb{R}_{11}$

$$\tau_1 : x \leq N \wedge 2x' \geq x + y - 1 \wedge y' = y + k \wedge k' = k \wedge N' = N$$

λ_1	$i_1x + i_2y + i_3k + i_4N$	$+ i_5 \geq 0$
λ_2	$-x \qquad \qquad \qquad + N$	≥ 0
λ_3	$-x - y \qquad \qquad \qquad + 2x'$	$+ 1 \geq 0$
λ_4	$\qquad - y - k \qquad \qquad \qquad - y'$	$= 0$
λ_5	$\qquad \qquad - k \qquad \qquad \qquad + k'$	$= 0$
λ_6	$\qquad \qquad \qquad - N \qquad \qquad \qquad + N'$	$= 0$
	$c_1x + c_2y + c_3k + c_4N - c_1x' - c_2y' - c_3k' - c_4N' - \epsilon$	≥ 0

$$\begin{aligned}
& \lambda_1 i_1 - \lambda_2 - \lambda_3 = c_1 & 2\lambda_3 &= -c_1 \\
& \lambda_1 i_2 - \lambda_3 - \lambda_4 = c_2 & -\lambda_4 &= -c_2 \\
\Rightarrow & \lambda_1 i_3 - \lambda_4 - \lambda_5 = c_3 & \lambda_5 &= -c_3 \\
& \lambda_1 i_4 + \lambda_2 - \lambda_6 = c_4 & \lambda_6 &= -c_4 \\
& \lambda_1 i_5 + \lambda_3 \leq -\epsilon & \lambda_1, \lambda_2, \lambda_3 \geq 0 & \epsilon > 0
\end{aligned}$$

Constraints over $\{\lambda_1, \dots, \lambda_6, i_1, \dots, i_5, c_1, \dots, c_4, \epsilon\}$.

Farkas Lemma Rule: Decreasing

$$\mathbb{D}_{ijk}^* : \begin{array}{rcl} \mathbf{I}\mathbf{x} & & \geq 0 \\ \tau_i(\mathbf{x}\mathbf{x}') & & \geq 0 \\ \hline \mathbf{c}_k^T \mathbf{x} + \mathbf{c}_j^T \mathbf{x} - \mathbf{c}_j^T \mathbf{x}' & \geq & 0 \end{array}$$

Difference

$$\mathbf{c}_j^T \mathbf{x}' - \mathbf{c}_j^T \mathbf{x}$$

is upper bounded by

$$\mathbf{c}_k^T \mathbf{x}$$

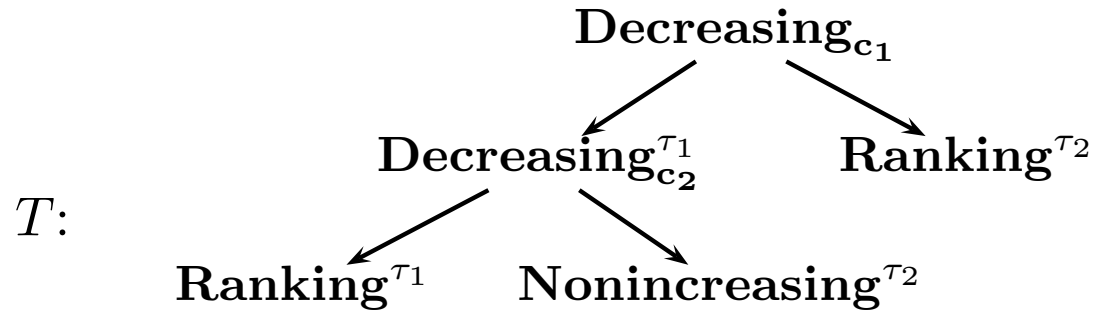
Combining the Rules

Combining the rules produces a numerical constraint system.

How are rules combined?

- According to definitions of
 - inductive invariant
 - polyranking function
- A **template tree** describes combination of rules for polyranking.

Template Tree & Tree Constraints



$$\{\tau_1, \tau_2\} \subseteq \{\tau_1, \tau_2\}$$

$tree_constraints(T)$: conjunction of

$$\mathbf{Decreasing}_{c_1} \Rightarrow (\mathbb{D}_1 \vee \mathbb{B}_{1,1}) \wedge (\mathbb{D}_2 \vee \mathbb{B}_{2,1})$$

$$\mathbf{Decreasing}_{c_2}^{\tau_1} \Rightarrow \mathbb{D}_1 \vee \mathbb{D}_{1,1,2}^*$$

$$\mathbf{Ranking}^{\tau_1} \Rightarrow \mathbb{D}_1 \vee \mathbb{R}_{1,2}$$

$$\mathbf{Nonincreasing}^{\tau_2} \Rightarrow \mathbb{D}_2 \vee \mathbb{N}_{2,2}$$

$$\mathbf{Ranking}^{\tau_2} \Rightarrow \mathbb{D}_2 \vee \mathbb{R}_{2,1}$$

Theorem: Synthesis (Special Case)

$L : \langle \mathcal{V}, \Theta, \mathcal{T} \rangle$ has a
linear polyranking function
supported by an n -conjunct linear inductive invariant

iff

there exists template tree T for $\mathcal{T} \subseteq \mathcal{T}$ such that
the numeric constraint system induced by

$$\mathbb{I} \wedge \bigwedge_{\tau_i \in \mathcal{T}} (\mathbb{D}_i \vee \mathbb{C}_i) \wedge \text{tree_constraints}(T)$$

is satisfiable.

Theorem: Synthesis (General Case)

$L : \langle \mathcal{V}, \Theta, \mathcal{T} \rangle$ has an
 ℓ -lexicographic linear polyranking function
supported by an n -conjunct linear inductive invariant

iff

there exists $\pi : \mathcal{T} \rightarrow \{1, \dots, \ell\}$
and tuple of template trees $\langle T_1, T_2, \dots, T_\ell \rangle$
such that

1. the i^{th} template tree is for $\{\tau : \pi(\tau) = i\} \subseteq \{\tau' : \pi(\tau') \geq i\}$;
2. the ℓ numeric constraint systems induced by

$$\mathbb{I} \wedge \bigwedge_{\tau_i \in \mathcal{T}} (\mathbb{D}_i \vee \mathbb{C}_i) \wedge \text{tree_constraints}(T_j)$$

for $j \in \{1, \dots, \ell\}$ are satisfiable.

Synthesis In Practice

Search for

- $\langle T_1, T_2, \dots, T_{|\mathcal{T}|} \rangle$
- $\pi : \mathcal{T} \rightarrow \{1, \dots, |\mathcal{T}|\}$

such that induced constraint system is satisfiable.

- Enumerate **partial** template trees, starting small.
- **partial** template trees $\Rightarrow$ **partial** constraint system
 - **Unsatisfiable** $\Rightarrow$ no completion of trees is solution
 $\Rightarrow$ backtrack
 - **Satisfiable** $\Rightarrow$ continue search
- Solving constraint systems guides incremental construction.
- Solution if template trees are **complete**
and constraint system is **satisfiable**.

Synthesis In Practice

Finding π is similar to search for **lexicographic ranking functions**. See [Bradley, Manna & Sipma 2005].

Implementation available for download at

`http://theory.stanford.edu/~arbrad`

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Conclusion & Future Work

- Complete formulation of **lexicographic polynomial polyranking functions** over assertional polynomial loops.
- Complete method for synthesis of **lexicographic linear polyranking functions** with **supporting linear invariants** over assertional linear loops.
- Future work:
 - Methods of [**Cousot 2005**] may make (incomplete) polynomial synthesis tractable.
 - Integrate with verification diagram and transition invariant methods.

Thank you!

Appendix

The Big Picture

Theorem: For linear loops with only assignment, there does not exist a class of functions F that is

- **termination complete:** if L terminates, then $\exists f \in F$ s.t. f is a ranking function for L ;
- and **synthesis complete:** there exists procedure P s.t. if L has a ranking function $f \in F$, then P finds one.

$\Rightarrow$ Find loops $\mathcal{L}$ and functions $\mathcal{F}$ s.t. synthesis problem is complete/decidable for $\mathcal{L}$ and $\mathcal{F}$.

Abstract loops with variables ranging over $\mathbb{Z}$ (rather than $\mathbb{R}$).
(CONCUR 2005)

Expanding a Farkas Lemma Rule

$$\mathbb{R}_{ij} : \begin{array}{rcl} \mathbf{I}\mathbf{x} & \geq & \mathbf{0} \\ \tau_i(\mathbf{x}\mathbf{x}') & \geq & \mathbf{0} \\ \hline \mathbf{c}_j^T \mathbf{x} - \mathbf{c}_j^T \mathbf{x}' - \epsilon & \geq & \mathbf{0} \end{array} \quad \begin{array}{l} \mathbf{x} = (x_1, \dots, x_m, 1)^T \\ (\mathbf{x}\mathbf{x}') = (x_1, \dots, x_m, x'_1, \dots, x'_m, 1)^T \end{array}$$

$\Downarrow$

$$\begin{array}{rcl} \lambda_I \mathbf{I}\mathbf{x} + \mathbf{i} & \geq & \mathbf{0} \\ \lambda_G \mathbf{G}_i \mathbf{x} + \mathbf{g}_i & \geq & \mathbf{0} \\ \lambda_U \mathbf{U}_i \mathbf{x} + \mathbf{V}_i \mathbf{x}' + \mathbf{u}_i & \geq & \mathbf{0} \\ \hline \mathbf{c}_j^T \mathbf{x} - \mathbf{c}_j^T \mathbf{x}' - \epsilon & \geq & \mathbf{0} \end{array} \quad \begin{array}{l} \text{Expand assertions:} \\ \mathbf{x} = (x_1, \dots, x_m)^T \\ \mathbf{x}' = (x'_1, \dots, x'_m)^T \\ \mathbf{I}, \mathbf{i} \text{ define } \Theta \\ \mathbf{G}_i, \mathbf{g}_i, \mathbf{U}_i, \mathbf{V}_i, \mathbf{u}_i \text{ define } \tau_i \end{array}$$

$\Downarrow$

$$\begin{array}{rcl} \lambda_I^T \mathbf{I} + \lambda_G^T \mathbf{G}_i + \lambda_U^T \mathbf{U}_i & = & \mathbf{c}_j \\ \lambda_U^T \mathbf{V}_i & = & -\mathbf{c}_j \\ \lambda_I^T \mathbf{i} + \lambda_G^T \mathbf{g}_i + \lambda_U^T \mathbf{u}_i & \leq & -\epsilon \\ \lambda_I, \lambda_G, \lambda_U & \geq & 0 \\ \epsilon & > & 0 \end{array} \quad \text{Constraints over } \{\lambda_I, \lambda_G, \lambda_U, \mathbf{c}_j, \epsilon\}$$