Product theorems via semidefinite programming

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Abstract

The tendency of semidefinite programs to compose perfectly under product has been exploited many times in complexity theory: for example, by Lovász to determine the Shannon capacity of the pentagon; to show a direct sum theorem for non-deterministic communication complexity and direct product theorems for discrepancy; and in interactive proof systems to show parallel repetition theorems for restricted classes of games.

Despite all these examples of product theorems—some going back nearly thirty years—it was only recently that Mittal and Szegedy began to develop a general theory to explain when and why semidefinite programs behave perfectly under product. This theory captured many examples in the literature, but there were also some notable exceptions which it could not explain—namely, an early parallel repetition result of Feige and Lovász, and a direct product theorem for the discrepancy method of communication complexity by Lee, Shraibman, and Špalek.

We extend the theory of Mittal and Szegedy to explain these cases as well. Indeed, to the best of our knowledge, our theory captures all examples of semidefinite product theorems in the literature.

1 Introduction

A prevalent theme in complexity theory is what we might roughly call product theorems. These results look at how the resources to accomplish several independent tasks scale with the resources needed to accomplish the tasks individually. Let us look at a few examples of such questions:

Shannon Capacity If a graph $G$ has an independent set of size $\alpha$, how large an independent set can the product graph $G \times G$ have? How does $\alpha$ compare with amortized independent set size $\lim_{k \to \infty} \alpha(G^k)^{1/k}$? This last quantity, known as the Shannon capacity, gives the effective alphabet size of a graph where vertices are labeled by letters and edges represent letters which can be confused if adjacent.

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**Hardness Amplification**  Product theorems naturally arise in the context of hardness amplification. If it is hard to evaluate a function $f(x)$, then an obvious approach to create a harder function is to evaluate two independent copies $f'(x, y) = (f(x), f(y))$ of $f$. There are different ways that $f'$ can be harder than $f$—a direct sum theorem aims to show that evaluation of $f'$ requires twice as many resources as needed to evaluate $f$; direct product theorems aim to show that the error probability to compute $f'$ is larger than that of $f$, given the same amount of resources.

**Soundness Amplification**  Very related to hardness amplification is what we might call soundness amplification. This arises in the context of interactive proofs where one wants to reduce the error probability of a protocol, by running several checks in parallel. The celebrated parallel repetition theorem shows that the soundness of multiple prover interactive proof systems can be boosted in this manner [Raz98].

These examples illustrate that many important problems in complexity theory deal with product theorems. One successful approach to these types of questions has been through semidefinite programming. In this approach, if one wants to know how some quantity $\sigma(G)$ behaves under product, one first looks at a semidefinite approximation $\bar{\sigma}(G)$ of $\sigma(G)$. One then hopes to show that $\sigma(G)$ provides a good approximation to $\bar{\sigma}(G)$, and that $\sigma(G \times G) = \bar{\sigma}(G) \bar{\sigma}(G)$. In this way one obtains that the original quantity must approximately product as well.

Let us see how this approach has been used on some of the above questions.

**Shannon Capacity**  Perhaps the first application of this technique was to the Shannon capacity of a graph. Lovász developed a semidefinite quantity, the Lovász theta function $\vartheta(G)$, showed that it was a bound on the independence number of a graph, and that $\vartheta(G \times G) = \vartheta(G)^2$. In this way he determined the Shannon capacity of the pentagon, resolving a long standing open problem [Lov79].

**Hardness Amplification**  Karchmer, Kushilevitz, and Nisan [KKN95] notice that another program introduced by Lovász [Lov75], the fractional cover number, can be used to characterize non-deterministic communication complexity, up to small factors. As this program also perfectly products, they obtain a direct sum theorem for non-deterministic communication complexity.

As another example, Linial and Shraibman [LS06] show that a semidefinite programming quantity $\gamma_2^\infty$ characterizes the discrepancy method of communication complexity, up to constant factors. Lee, Shraibman and Špalek [LSŠ08] then use this result, together with the fact that $\gamma_2^\infty$ perfectly products, to show a direct product theorem for discrepancy, resolving an open problem of Shaltiel [Sha03].

**Soundness Amplification**  Although the parallel repetition theorem was eventually proven by other means [Raz98, Hol07], one of the first positive results did use semidefinite programming. Feige and Lovász [FL92] show that the acceptance probability $\omega(G)$ of a two-prover interactive proof on input $x$ can be represented as an integer program. They then study a semidefinite relaxation of this program, and use this to show that if $\omega(G) < 1$ then $\sup_{k \to \infty} \omega(G^k)^{1/k} < 1$, for a certain class of games $G$. More recently, Cleve et al. [CSUU07] look at two-prover games where
the provers share entanglement, and show that the value of a special kind of such a game known as an XOR game can be exactly represented by a semidefinite program. As this program perfectly products, they obtain a perfect parallel repetition theorem for this game.

We hope this selection of examples shows the usefulness of the semidefinite programming approach to product theorems. Until recently, however, this approach remained an ad hoc collection of examples without a theory to explain when and why semidefinite programs perfectly product. Mittal and Szegedy [MS07] began to address this lacuna by giving a general sufficient condition for a semidefinite program to obey a product rule. This condition captures many examples in the literature, notably the Lovász theta function [Lov79], and the parallel repetition for XOR games with entangled provers [CSUU07].

Other examples cited above, however, do not fit into the Mittal and Szegedy framework: namely, the product theorem of Feige and Lovász [FL92] and that for discrepancy [LS08]. We extend the condition of Mittal and Szegedy to capture these cases as well. Indeed, in our (admittedly imperfect) search of the literature, we have not found a semidefinite product theorem which does not fit into our framework.

2 Preliminaries

We begin with some notational conventions and basic definitions which will be useful. In general, lower case letters like $v$ will denote column vectors, and upper case letters like $A$ will denote matrices. Vectors and matrices will be over the real numbers. The notation $v^T$ or $A^T$ will denote the transpose of a vector or matrix. We will say $A \succeq 0$ if $A$ is positive semidefinite, i.e. if $A$ is symmetric and $v^T Av \geq 0$ for all vectors $v$.

We will use several kinds of matrix products. We write $AB$ for the normal matrix product. For two matrices $A, B$ of the same dimensions, $A \circ B$ denotes the matrix formed by their entrywise product. That is, $(A \circ B)[x, y] = A[x, y]B[x, y]$. We will use $A \bullet B$ for the entrywise sum of $A \circ B$. Equivalently, $A \bullet B = \text{Tr}(AB^T)$. We will use the notation $v \geq w$ to indicate that the vector $v$ is entrywise greater than or equal to the vector $w$.

In applications we often face the situation where we would like to use the framework of semidefinite programming, which requires symmetric matrices, but the problem at hand is represented by matrices which are not symmetric, or possibly not even square. Fortunately, this can often be handled by a simple trick. This trick is so useful that we will give it its own notation. For an arbitrary real matrix $A$, we define

$$
\hat{A} = \begin{bmatrix} 0 & A \\ A^T & 0 \end{bmatrix}
$$

We will refer to this as the bipartite version of $A$, as such a matrix corresponds to the adjacency matrix of a (weighted) bipartite graph. In many respects $\hat{A}$ behaves similarly to $A$, but has the advantages of being symmetric and square.

More generally, we will refer to a matrix $M$ which can be written as

$$
M = \begin{bmatrix} 0 & A \\ B & 0 \end{bmatrix}
$$

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as block anti-diagonal and a matrix $M$ which can be written

$$M = \begin{bmatrix} D_1 & 0 \\ 0 & D_2 \end{bmatrix}$$

as block diagonal.

One subtlety that arises in working with the bipartite version $\hat{A}$ instead of $A$ itself is in defining the product of instances. Mathematically, it is most convenient to work with the normal tensor product

$$\hat{A} \otimes \hat{A} = \begin{bmatrix} 0 & 0 & 0 & A \otimes A \\ 0 & 0 & A \otimes A^T & 0 \\ 0 & A^T \otimes A & 0 & 0 \\ A^T \otimes A^T & 0 & 0 & 0 \end{bmatrix}$$

Whereas what naturally arises in the product of problems is instead the “bipartite tensor” product of $A$:

$$\overline{A} \otimes \overline{A} = \begin{bmatrix} 0 & A \otimes A \\ A^T \otimes A^T & 0 \end{bmatrix}$$

Kempe, Regev, and Toner [KRT07] observe, however, that a product theorem for the tensor product implies a product theorem for the bipartite tensor product. This essentially follows because $\overline{A} \otimes \overline{A}$ is a submatrix of $\hat{A} \otimes \hat{A}$, and so positive semidefiniteness of the latter implies positive semidefiniteness of the former. See [KRT07] for full details.

### 3 Product rule with non-negativity constraints

In this section we prove our main theorem extending the product theorem of Mittal and Szegedy [MS07] to handle non-negativity constraints. As our work builds on the framework developed by Mittal and Szegedy, let us first explain their results.

Mittal and Szegedy consider a general affine semidefinite program $\pi = (J, \mathbf{A}, b)$. Here $\mathbf{A} = (A_1, \ldots, A_m)$ is a vector of matrices, and we extend the notation $\bullet$ such that $\mathbf{A} \bullet X = (A_1 \bullet X, A_2 \bullet X, \ldots, A_m \bullet X)$. The value of $\pi$ is given as

$$\alpha(\pi) = \max_X J \bullet X \text{ such that } \mathbf{A} \bullet X = b, X \succeq 0.$$ 

We take this as the primal formulation of $\pi$. Part of what makes semidefinite programming so useful for proving product theorems is that we can also consider the dual formulation of $\pi$. Dualizing in the straightforward way gives:

$$\alpha^*(\pi) = \min_y y^T b$$

$$y^T \mathbf{A} - J \succeq 0$$
A necessary pre-condition for the semidefinite programming approach to proving product theorems is that so-called strong duality holds. That is, that \(\alpha(\pi) = \alpha^*(\pi)\), the optimal primal and dual values agree. We will assume this throughout our discussion. For more information about strong duality and sufficient conditions for it to hold, see [BV06].

We define the product of programs as follows: for \(\pi_1 = (J_1, A_1, b_1)\) and \(\pi_2 = (J_2, A_2, b_2)\) we define \(\pi_1 \times \pi_2 = (J_1 \otimes J_2, A_1 \otimes A_2, b_1 \otimes b_2)\). If \(A_1\) is a tuple of \(m_1\) matrices and \(A_2\) is a tuple of \(m_2\) matrices, then the tensor product \(A_1 \otimes A_2\) is a tuple of \(m_1 m_2\) matrices consisting of all the tensor products \(A_1[i] \otimes A_2[j]\).

It is straightforward to see that \(\alpha(\pi_1 \times \pi_2) \geq \alpha(\pi_1) \alpha(\pi_2)\). Namely, if \(X_1\) realizes \(\alpha(\pi_1)\) and \(X_2\) realizes \(\alpha(\pi_2)\), then \(X_1 \otimes X_2\) will be a feasible solution to \(\pi_1 \times \pi_2\) with value \(\alpha(\pi_1) \alpha(\pi_2)\). This is because \(X_1 \otimes X_2\) is positive semidefinite, \((A_1 \otimes A_2) \cdot (X_1 \otimes X_2) = (A_1 \cdot X_1) \otimes (A_2 \cdot X_2) = b_1 \otimes b_2\), and \((J_1 \otimes J_2) \cdot (X_1 \otimes X_2) = (J_1 \cdot X_1) \otimes (J_2 \cdot X_2) = \alpha(\pi_1) \alpha(\pi_2)\).

Mittal and Szegedy show the following theorem giving sufficient conditions for the reverse inequality \(\alpha(\pi_1 \times \pi_2) \leq \alpha(\pi_1) \alpha(\pi_2)\).

**Theorem 1 (Mittal and Szegedy [MS07])** Let \(\pi_1 = (J_1, A_1, b_1), \pi_2 = (J_2, A_2, b_2)\) be two affine semidefinite programs for which strong duality holds. Then \(\alpha(\pi_1 \times \pi_2) \leq \alpha(\pi_1) \alpha(\pi_2)\) if either of the following two conditions hold:

1. \(J_1, J_2 \geq 0\).

2. (Bipartiteness) There is a partition of rows and columns into two sets such that with respect to this partition, \(J_i\) is block anti-diagonal, and all matrices in \(A_i\) are block diagonal, for \(i \in \{1, 2\}\).

We extend item (2) of this theorem to also handle non-negativity constraints. This is a class of constraints which seems to arise often in practice, and allows us to capture cases in the literature that the original work of Mittal and Szegedy does not. More precisely, we consider programs of the following form:

\[
\alpha(\pi) = \max_X J \cdot X \text{ such that } \\
A \cdot X = b \\
B \cdot X \succeq 0 \\
X \succeq 0
\]

Here both \(A\) and \(B\) are vectors of matrices, and \(0\) denotes the all 0 vector.

We should point out a subtlety here. A program of this form can be equivalently written as an affine program by suitably extending \(X\) and modifying \(A\) accordingly to enforce the \(B \cdot X \succeq 0\) constraints through the \(X \succeq 0\) condition. The catch is that two equivalent programs do not necessarily lead to equivalent product instances. We explicitly separate out the non-negativity constraints here so that we can define the product as follows: for two programs, \(\pi_1 = (J_1, A_1, b_1, B_1)\) and \(\pi_2 = (J_2, A_2, b_2, B_2)\) we say

\[
\pi_1 \times \pi_2 = (J_1 \otimes J_2, A_1 \otimes A_2, b_1 \otimes b_2, B_1 \otimes B_2).
\]
Notice that the equality constraints and non-negativity constraints do not interact in the product, which is usually the intended meaning of the product of instances.

It is again straightforward to see that \( \alpha(\pi_1 \times \pi_2) \geq \alpha(\pi_1) \alpha(\pi_2) \), thus we focus on the reverse inequality. We extend Condition (2) of Theorem 1 to the case of programs with non-negativity constraints. As we will see in Section 4, this theorem captures the product theorems of Feige-Lovász [FL92] and discrepancy [LSS08].

**Theorem 2** Let \( \pi_1 = (J_1, A_1, b_1, B_1) \) and \( \pi_2 = (J_2, A_2, b_2, B_2) \) be two semidefinite programs for which strong duality holds. Suppose the following two conditions hold:

1. (Bipartiteness) There is a partition of rows and columns into two sets such that, with respect to this partition, \( J_i \) and all the matrices of \( B_i \) are block anti-diagonal, for \( i \in \{1, 2\} \).

2. There are non-negative vectors \( u_1, u_2 \) such that \( J_1 = u_1^T B_1 \) and \( J_2 = u_2^T B_2 \).

Then \( \alpha(\pi_1 \times \pi_2) \leq \alpha(\pi_1) \alpha(\pi_2) \).

**Proof:** To prove the theorem it will be useful to consider the dual formulations of \( \pi_1 \) and \( \pi_2 \). Dualizing in the standard fashion, we find

\[
\alpha(\pi_1) = \min_{y_1} y_1^T b_1 \text{ such that } y_1^T A_1 - (z_1^T B_1 + J_1) \geq 0 \quad z_1 \geq 0
\]

and similarly for \( \pi_2 \). Fix \( y_1, z_1 \) to be vectors which realizes this optimum for \( \pi_1 \) and similarly \( y_2, z_2 \) for \( \pi_2 \). The key observation of the proof is that if we can also show that

\[
y_1^T A_1 + (z_1^T B_1 + J_1) \geq 0 \quad \text{and} \quad y_2^T A_2 + (z_2^T B_2 + J_2) \geq 0
\]

(1) then we will be done. Let us for the moment assume Equation (1) and see why this is the case.

If Equation (1) holds, then we also have

\[
(y_1^T A_1 - (z_1^T B_1 + J_1)) \otimes (y_2^T A_2 + (z_2^T B_2 + J_2)) \geq 0
\]

\[
(y_1^T A_1 + (z_1^T B_1 + J_1)) \otimes (y_2^T A_2 - (z_2^T B_2 + J_2)) \geq 0
\]

Averaging these equations, we find

\[
(y_1 \otimes y_2)^T (A_1 \otimes A_2) - ((z_1^T B_1 + J_1) \otimes (z_2^T B_2 + J_2)) \geq 0.
\]

Let us work on the second term. We have

\[
(z_1^T B_1 + J_1) \otimes (z_2^T B_2 + J_2) = (z_1 \otimes z_2)^T (B_1 \otimes B_2) + z_1^T B_1 \otimes J_2 + J_1 \otimes z_2^T B_2 + J_1 \otimes J_2
\]

\[
= (z_1 \otimes z_2)^T (B_1 \otimes B_2) + (z_1 \otimes w_2)^T B_1 \otimes B_2
\]

\[
+ (u_1 \otimes z_2)^T B_1 \otimes B_2 + J_1 \otimes J_2.
\]
Thus if we let \( v = z_1 \otimes z_2 + z_1 \otimes u_2 + u_1 \otimes z_2 \) we see that \( v \geq 0 \) as all of \( z_1, z_2, u_1, u_2 \) are, and also

\[
(y_1 \otimes y_2)^T \otimes (A_1 \otimes A_2) - (v^T (B_1 \otimes B_2) + J_1 \otimes J_2) \geq 0.
\]

Hence \((y_1 \otimes y_2, v)\) form a feasible solution to the dual formulation of \( \pi_1 \times \pi_2 \) with value \((y_1 \otimes y_2)(b_1 \otimes b_2) = \alpha(\pi_1)\alpha(\pi_2)\).

It now remains to show that Equation (1) follows from the condition of the theorem. Given \( yA - (z^T B + J) \geq 0 \) and the bipartiteness condition of the theorem, we will show that \( yA + (z^T B + J) \geq 0 \). This argument can then be applied to both \( \pi_1 \) and \( \pi_2 \).

We have that \( yA \) is block diagonal and \( z^T B + J \) is block anti-diagonal with respect to the same partition. Hence for any vector \( x^T = [x_1 \ x_2] \), we have

\[
[x_1 \ x_2] (y^T A - (z^T B + J)) [x_1 \ x_2] = [x_1 \ -x_2] (y^T A + (z^T B + J)) [-x_1 \ x_2].
\]

Thus the positive semidefiniteness of \( yA + (z^T B + J) \) follows from that of \( yA - (z^T B + J) \). \( \square \)

One may find the condition that \( J \) lies in the positive span of \( B \) in the statement of Theorem 2 somewhat unnatural. If we remove this condition, however, a simple counterexample shows that the theorem no longer holds. Consider the program

\[
\alpha(\pi) = \max_X \begin{bmatrix} 0 & -1 \\ -1 & 0 \end{bmatrix} \bullet X
\]

such that \( I \bullet X = 1, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \bullet X \geq 0, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \bullet X \geq 0, X \succeq 0 \).

Here \( I \) stands for the 2-by-2 identity matrix. This program satisfies the bipartiteness condition of Theorem 2, but \( J \) does not lie in the positive span of the matrices of \( B \). It is easy to see that the value of this program is zero. The program \( \pi \times \pi \), however, has positive value as \( J \otimes J \) does not have any negative entries but is the matrix with ones on the main anti-diagonal.

4 Applications

Two notable examples of semidefinite programming based product theorems in the literature are not captured by Theorem 1. Namely, a recent direct product theorem for the discrepancy method of communication complexity, and an early semidefinite programming based parallel repetition result of Feige and Lovász. As we now describe in detail, these product theorems can be explained by Theorem 2.

4.1 Discrepancy

Communication complexity is an ideal model to study direct sum and direct product theorems as it is simple enough that one can often hope to attain tight results, yet powerful enough that such
theorems are non-trivial and have applications to reasonably powerful models of computation. See [KN97] for more details on communication complexity and its applications.

Shaltiel [Sha03] began a systematic study of when we can expect direct product theorems to hold, and in particular looked at this question in the model of communication complexity for exactly these reasons. He showed a general counterexample where a direct product theorem does not hold, yet also proved a direct product for communication complexity lower bounds shown by a particular method—the discrepancy method under the uniform distribution. Shaltiel does not explicitly use semidefinite programming techniques, but proceeds by relating discrepancy under the uniform distribution to the spectral norm, which can be cast as a semidefinite program.

This result was recently generalized and strengthened by Lee, Shraibman, and Špalek [LSŠS08] who show an essentially optimal direct product theorem for discrepancy under arbitrary distributions. This result follows the general plan for showing product theorems via semidefinite programming: they use a result of Linial and Shraibman [LS06] that a semidefinite programming quantity \( \gamma_\infty^2(M) \) characterizes the discrepancy of the communication matrix \( M \) up to a constant factor, and then show that \( \gamma_\infty^2(M) \) perfectly products. The semidefinite programming formulation of \( \gamma_\infty^2(M) \) is not affine but involves non-negativity constraints, and so does not fall into the original framework of Mittal and Szegedy.

Let us now look at the semidefinite program describing \( \gamma_\infty^2 \):

\[
\gamma_\infty^2(M) = \max_X \hat{M} \cdot X \text{ such that } \\
X \cdot I = 1 \\
X \cdot E_{ij} = 0 \text{ for all } i \neq j \leq m, i \neq j \geq m \\
X \cdot (\hat{M} \circ E_{ij}) \geq 0 \text{ for all } i \leq m, j \geq m, \text{ and } i \geq m, j \leq m \\
X \succeq 0.
\]

Here \( E_{i,j} \) is the 0/1 matrix with exactly one entry equal to 1 in coordinate \((i, j)\). In this case, \( A \) is formed from the matrices \( I \) and \( E_{ij} \) for \( i \neq j \leq m \) and \( i \neq j \geq m \). These matrices are all block diagonal with respect to the natural partition of \( \hat{M} \). Further, the objective matrix \( \hat{M} \) and matrices of \( B \) are all block anti-diagonal with respect to this partition. Finally, we can express \( \hat{M} = u^T B \) by simply taking \( u \) to be the all 1 vector.

### 4.2 Feige-Lovász

In a seminal paper, Babai, Fortnow, and Lund [BFL91] show that all of non-deterministic exponential time can be captured by interactive proof systems with two-provers and polynomially many rounds. The attempt to characterize the power of two-prover systems with just one round sparked interest in a parallel repetition theorem—the question of whether the soundness of a two-prover system can be amplified by running several checks in parallel. Feige and Lovász [FL92] ended up showing that two-prover one-round systems capture NEXP by other means, and a proof of a parallel repetition theorem turned out to be the more difficult question [Raz98]. In the same paper, however, Feige and Lovász also take up the study of parallel repetition theorems and show an early positive result in this direction.
In a two-prover one-round game, the Verifier is trying to check if some input $x$ is in the language $L$. The Verifier chooses questions $s \in S, t \in T$ with some probability $P(s, t)$ and then sends question $s$ to prover Alice, and question $t$ to prover Bob. Alice sends back an answer $u \in U$ and Bob replies $w \in W$, and then the Verifier answers according to some Boolean predicate $V(s, t, u, w)$. We call this a game $G(V, P)$, and write the acceptance probability of the Verifier as $\omega(G)$. In much the same spirit as the result of Lovász on the Shannon capacity of a graph, Feige and Lovász show that if the value of a game $\omega(G) < 1$ then also $\sup_k \omega(G^k)^{1/k} < 1$, for a certain class of games known as unique games.

The proof of this result proceeds in the usual way: Feige and Lovász first show that $\omega(G)$ can be represented as a quadratic program. They then relax this quadratic program in the natural way to obtain a semidefinite program with value $\sigma(G) \geq \omega(G)$. Here the proof faces an extra complication as $\sigma(G)$ does not perfectly product either. Thus another round of relaxation is done, throwing out some constraints to obtain a program with value $\bar{\sigma}(G) \geq \sigma(G)$ which does perfectly product. Part of our motivation for proving Theorem 2 was to uncover the “magic” of this second round of relaxation, and explain why Feige and Lovász remove the constraints they do in order to obtain something which perfectly products.

Although the parallel repetition theorem was eventually proven by different means [Raz98, Hol07], the semidefinite programming approach has recently seen renewed interest for showing tighter parallel repetition theorems for restricted classes of games and where the provers share entanglement [CSUU07, KRT07].

4.2.1 The relaxed program

As mentioned above, Feige and Lovász first write $\omega(G)$ as an integer program, and then relax this to a semidefinite program with value $\sigma(G) \geq \omega(G)$. We now describe this program. The objective matrix $C$ is a $|S| \times |U|$-by-$|T| \times |W|$ matrix where the rows are labeled by pairs $(s, u)$ of possible question and answer pairs with Alice and similarly the columns are labeled by $(t, w)$ possible dialogue with Bob. The objective matrix for a game $G = (V, P)$ is given by $C[(s, u), (t, w)] = P(s, t)V(s, t, u, w)$. We also define an auxiliary matrices $B_{st}$ of dimensions the same as $\hat{C}$, where $B_{st}[(s', u), (t', w)] = 1$ if $s = s'$ and $t = t'$ and is zero otherwise.

With these notations in place, we can define the program:

$$\sigma(G) = \max \frac{1}{2} \hat{C} \bullet X \text{ such that}$$

$$X \bullet B_{st} = 1 \text{ for all } s, t \in S \cup T \quad (2)$$

$$X \geq 0 \quad (3)$$

$$X \geq 0 \quad (4)$$

We see that we cannot apply [Theorem 2] here as we have global non-negativity constraints (not confined to the off-diagonal blocks) and global equality constraints (not confined to the diagonal blocks). Indeed, Feige and Lovász remark that this program does not perfectly product.

Feige and Lovász then consider a further relaxation with value $\bar{\sigma}(G)$ whose program does fit into our framework. They throw out all the constraints of Equation (3) which are off-diagonal,
and remove the non-negativity constraints for the on-diagonal blocks of $X$. More precisely, they consider the following program:

$$\hat{\sigma}(G) = \max_X \frac{1}{2} \hat{C} \cdot X \text{ such that}$$

$$\sum_{u,w \in U} |X[(s,u), (s',w)]| \leq 1 \text{ for all } s, s' \in S$$

$$\sum_{u,w \in W} |X[(t,u), (t',w)]| \leq 1 \text{ for all } t, t' \in T$$

$$X \cdot E_{(s,u),(t,w)} \geq 0 \text{ for all } s \in S, t \in T, u \in U, w \in W$$

(9)

$$X \succeq 0$$

(10)

Let us see that this program fits into the framework of Theorem 2. The vector of matrices $B$ is composed of the matrices $E_{(s,u),(t,w)}$ for $s \in S, u \in U$ and $t \in T, w \in W$. Each of these matrices is block diagonal with respect to the natural partition of $\hat{C}$. Moreover, as $\hat{C}$ is non-negative and bipartite, we can write $\hat{C} = u^T B$ for a non-negative $u$, namely where $u$ is given by concatenation of the entries of $C'$ and $C'^T$ written as a long vector.

The on-diagonal constraints given by Equations (7), (8) are not immediately seen to be of the form needed for Theorem 2 for two reasons: first, they are inequalities rather than equalities, and second, they have of absolute value signs. Fortunately, both of these problems can be easily dealt with.

It is not hard to check that Theorem 2 also works for inequality constraints $A \cdot X \leq b$. The only change needed is that in the dual formulation we have the additional constraint $y \geq 0$. This condition is preserved in the product solution constructed in the proof of Theorem 2 as $y \otimes y \geq 0$.

The difficulty in allowing constraints of the form $A \cdot X \leq b$ is in fact that the opposite direction $\alpha(\pi_1 \times \pi_2) \geq \alpha(\pi_1)\alpha(\pi_2)$ does not hold in general. Essentially, what can go wrong here is that $a_1, a_2 \leq b$ does not imply $a_1a_2 \leq b^2$. In our case, however, this does not occur as all the terms involved are positive and so one can show $\bar{\sigma}(G_1 \times G_2) \geq \bar{\sigma}(G_1)\bar{\sigma}(G_2)$.

To handle the absolute value signs we consider an equivalent formulation of $\bar{\sigma}(G)$. We replace the condition that the sum of absolute values is at most one by constraints saying that the sum of every possible ± combination of values is at most one:

$$\bar{\sigma}'(G) = \max_X \frac{1}{2} \hat{C} \cdot X \text{ such that}$$

$$\sum_{u,w \in U} (-1)^{x_{uw}} X[(s,u), (s',w)] \leq 1 \text{ for all } s, s' \in S \text{ and } x \in \{0, 1\}^{|U|^2}$$

$$\sum_{u,w \in W} (-1)^{x_{uw}} X[(t,u), (t',w)] \leq 1 \text{ for all } t, t' \in T \text{ and } x \in \{0, 1\}^{|W|^2}$$

$$X \cdot E_{(s,u),(t,w)} \geq 0 \text{ for all } s \in S, t \in T, u \in U, w \in W$$

(9)

$$X \succeq 0$$

(10)

This program now satisfies the conditions of Theorem 2. It is clear that $\bar{\sigma}(G) = \bar{\sigma}'(G)$, and
also that this equivalence is preserved under product. Thus the product theorem for $\bar{\sigma}(G)$ follows from Theorem 2 as well.

5 Conclusion

We have now developed a theory which covers all examples of semidefinite programming product theorems we are aware of in the literature. Having such a theory which can be applied in black-box fashion should simplify the pursuit of product theorems via semidefinite programming methods, and we hope will find future applications. That being said, we still think there is more work to be done to arrive at a complete understanding of semidefinite product theorems. In particular, we do not know the extension of item (1) of Theorem 1 to the case of non-negative constraints, and it would nice to understand to what extent item (2) of Theorem 2 can be relaxed.

So far we have only considered tensor products of programs. One could also try for more general composition theorems: in this setting, if one has a lower bound on the complexity of $f : \{0, 1\}^n \to \{0, 1\}$ and $g : \{0, 1\}^k \to \{0, 1\}$, one would like to obtain a lower bound on $(f \circ g)(\mathbf{x}) = f(g(x_1), \ldots, g(x_n))$. What we have studied so far in looking at tensor products corresponds to the special cases where $f$ is the PARITY or AND function, depending on if the objective matrix is a sign matrix or a 0/1 valued matrix. One example of such a general composition theorem is known for the adversary method, a semidefinite programming quantity which lower bounds quantum query complexity. There it holds that $\text{ADV}(f \circ g) \geq \text{ADV}(f)\text{ADV}(g)$ [Amb03, HLŠ07]. It would be interesting to develop a theory to capture these cases as well.

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