A lower bound on the expected optimal value of certain random linear programs and application to shortest paths and reliability

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Abstract

The paper studies the expectation of the inspection time in complex aging systems. Under reasonable assumptions, this problem is reduced to studying the expectation of the length of the shortest path in the directed degradation graph of the systems where the parameters are given by a pool of experts. The expectation itself being sometimes out of reach, in closed form or even through Monte Carlo simulations in the case of large systems, we propose an easily computable lower bound. The proposed bound applies to a rather general class of linear programs with random nonnegative costs and is directly inspired from the upper bound of Dyer, Frieze and McDiarmid [Math. Programming 35 (1986), no.1,3–16].

Keywords:

1. Introduction and motivations

The random shortest path problem may be a good model for describing the time to failure of very complex systems with various degradation schemes as for instance nuclear plants. In this section, we describe our motivations for studying such random shortest path problems.

1.1. Problem statement

Consider a complex system whose $n$ degradation states have been identified by experts. Let node 1 represent the state where the system is considered as new and let node $n$ be the state of unacceptable degradation. All maximum paths from any node of the graph end at node $n$ as in the figure below. The system is supposed to possibly evolve from a degradation state to any neighbor in the corresponding directed graph. The transition time between any two given states is assumed to follow a Weibull distribution whose parameters are given by experts or are estimated if the number of observations is sufficiently large. Using Bayesian statistics both informations can also be merged.

Assume we start with a brand new system. Then, evolution of the system starts in state 1. Maintenance policies require that the system be inspected before reaching state $n$, i.e. unacceptable degradation. We represent this by a graph $\mathcal{G} = (V,E)$, where $\text{card}(V) = n$ and $\text{card}(E) = m$. Such examples of complex systems have been studied in [2]. The problem posed in this paper is to provide a lower bound on acceptable inspection times.

1.2. Inspection times and shortest paths

In order to simplify the analysis, we assume that evolution inside the degradation graph proceeds following the rule that starting from one node $i$, the system goes to state $j$ minimizing the transition time among neighbors of state $i$. Therefore, acceptable inspection times will be
the times lower than the shortest path from state 1 to state n where each edge is weighted by its transition time. In general situations, we thus may ask for

- an estimator of the expected length of the shortest path from 1 to n,
- a confidence interval for the expected time path.

This task is in general impossible to achieve because of the hudge number of observations this should require in practice. The goal of this paper is to propose a lower bound on the expected length of the shortest path.

The paper is organized as follows. Since shortest path problems are well known to be representable as linear programs, we will address in the next section the more general problem of deriving a lower bound to the expectation of linear programs with random costs. In the third section, we specialize the study of this lower bound to an appropriate linear programming formulation of the shortest path problem. Moreover, we show that in the case of exponentially distributed random costs, the Dyer-Frieze-McDiarmid upper bound is as bad as possible. The fourth section is devoted to the application to reliability theory as motivated by the introductory example above. In particular, the Weibull distribution is proved to satisfy the assumptions under which the proposed lower bound holds.

2. Random linear programs

Consider the linear program with random costs given by

\[
\begin{align*}
z &= \min \ c^T x \\
Ax &= b \\
x &\geq 0
\end{align*}
\]

(1)

where \( c \) is a random vector taking values on \( \mathbb{R}_+^n \), \( A \) is a matrix in \( \mathbb{R}^{m \times n} \) and \( b \) is a vector in \( \mathbb{R}^m \). The expectation of \( c_i \) is denoted by \( \mu_i \) and its variance by \( \sigma_i^2 \).

In the sequel, we assume that \( A \) is full rank and that the constraints of [1] define a polytope which is therefore a compact set. For any subset of \( \{1, \ldots, n\} \), we denote by \( A_B \) the matrix whose column set is the set of columns of \( A \) indexed by \( B \). We will also use the notation \( x_B \) and \( c_B \) for
the vectors whose components are the components of $x$ and $c$ which are indexed by $B$. A set of indices $B$ is called a basis if its cardinality is $m$ and the matrix $A_B$ is full rank. A basis is said to be optimal if there exists $x^*$ in $\mathbb{R}^n$ such that $x^*$ is a solution to (1) and $x_B^{1^*} = 0$.

In this section, we propose a lower bound on the expected value of random linear programs in the spirit of the Dyer, Frieze and McDiarmid inequality [3]. The Dyer-Frieze-McDiarmid inequality is a powerful tool for the analysis of some combinatorial optimization problems with random costs, as detailed in the monograph of Steele [5]. However, this inequality is not so pertinent for the problem of finding a lower bound to the expectation of the failure time in the maintenance problem introduced in the previous section. In addition, the Weibull distribution is an example where the condition given in [3] fails to hold. More precisely, we will see below that for any vector $c$ whose components are independent and follow some not necessarily indentical Weibull distributions $W(\eta, \gamma)$ with shape parameters $\gamma_i$ in the interval $[1, 2]$ for $i = 1, \ldots, n$, we have

$$E[c | c \geq h] \leq E[c] + \beta h$$

with $\beta = 1$. Note that Dyer-Frieze-McDiarmid requires the reverse inequality instead, in order to hold. We will use this property to obtain a lower bound on the expectation of the optimal value of random linear programs in Theorem 2.1. As in [3], we will need the following result which is well known to users of the simplex algorithm.

**Lemma 2.1.** A necessary condition for a basis to be optimal is that

$$c_B^* \geq c_B(A_B)^{-1}A_B^*.$$  

Using this result and following the same reasoning as in the proof of the Dyer, Frieze and McDiarmid inequality in [3], we obtain the following proposition.

**Proposition 2.1.** Consider the random linear program (1) with random cost vector $c$ satisfying (3) with $\beta \in [1, +\infty)$. Let $B$ be a set of bases. Let $x$ be any vector satisfying the constraints of (1). Then, we have

$$E[z] \geq \frac{1}{\beta} \sum_{B \in \mathcal{B}} p_B E[c_B]x_B.$$  

**Proof.** Fix a basis $B$ and let $E_B$ be the event that $B$ be optimal. Take any $x$ satisfying the primal constraints. Then we have

$$E[z | E_B] = E[c_B]x_B + E\left[\left(\sum_{i=1}^{n} \lambda_i x_i\right) x_B \right] = E[c_B]x_B + \sum_{i=1}^{n} \lambda_i E[x_i x_B]$$

But using (2), we have $E[c_B^* | E_B, c_B] \leq E[c_B^*] + \beta c_B^*(A_B)^{-1}A_B^*$, and thus

$$E[z | E_B] \geq E[c_B]x_B + \frac{1}{\beta} \left( E[c_B^* | E_B]x_B \right).$$

Since $\beta \in [1, +\infty)$ we can rule out the term $\left(1 - \frac{1}{\beta}\right)E[c_B^* | E_B]x_B$ and using the fact that $E[c_B^* x_B] = E[c^*]x - E[c_B^*]x_B$, we get

$$E[z | E_B] \geq \frac{1}{\beta} E[c^* | E_B]x - \frac{1}{\beta} \left( E[c^*]x - E[c_B^*]x_B \right).$$
Finally take the expectation over all possible bases to obtain
\[
E[z] \geq \frac{1}{\beta} \sum_B p_B E[c^t | E_B]x - \frac{1}{\beta} \sum_B p_B E[c^t]x + \frac{1}{\beta} \sum_B p_B E[c^t_B]x_B \tag{8}
\]
Restricting the summation to a special subset \( B \) of bases preserves the previous inequality and the proposition is proved. □

The result of this proposition is not completely satisfactory since the probabilities \( p_B \) that \( B \) be an optimal basis are not known. In certain cases, efficient approximations of these probabilities can be obtained using a more precise expression of \( p_B \). Since in the case where the components of the cost vector \( c \) are independent we easily get such an expression from the conditions for optimality given in Lemma 2.1. The lower bound we thus obtain is summarized in the following theorem.

**Theorem 2.1.** Consider the random linear program \((\mathcal{P})\) with random cost vector \( c \) with independent coordinates.

a. Let \( B \) be a basis for this program and for all \( j \in B \) and \( i \in B^c \), let \( \alpha_{ij} = ((A_B^1)^{-1}A_B^c)_{ji} \). Then, we have
\[
p_B = E[\prod_{i \in B^c} P(c_i \geq \sum_{j \in B} c_j \alpha_{ji} | c_B)]. \tag{9}
\]

b. Let \( x \) be any vector satisfying the constraints of \((\mathcal{P})\), then
\[
E[z] \geq \frac{1}{\beta} \sum_B E[\prod_{i \in B^c} (c_i \geq \sum_{j \in B} c_j \alpha_{ji} | c_B)]E[c_B^t]x_B. \tag{10}
\]

**Proof.** a. Due to independence of the components of \( c \), conditionally on the value of \( c_j \), \( j \in B \), the events \( c_i \geq \sum_{j \in B} c_j \alpha_{ji} \) are independent. Thus, the desired formula.

b. Combine a. with Proposition 2.1. □

With these results in hand, we will now be able to turn to the more specialized case of random shortest paths in the next section.

### 3. Random shortest paths

#### 3.1. Linear programming formulation

The shortest path problem can be represented as an equivalent linear programming problem, as is well known. In [4, pp. 75–79] for instance, the shortest path problem is shown to be equivalent to
\[
\min_{x \in \mathbb{R}^n} c_0^t x \quad \text{subject to} \quad A_0 x = b \quad \text{and} \quad x \geq 0 \tag{11}
\]
where \( c_0 \) is the column vector whose components are the transition times on each edge, \( A_0 \) is the incidence matrix of the oriented degradation graph and \( b \) is the vector \([-1, 0, \ldots, 0, 1]^t\), encoding the fact that we start the path at node 1 and end it at node \( n \). Recall that the incidence matrix is constructed as follows. Its rows are indexed by the nodes of the graph while its columns are indexed by its edges with an extra column of all ones. In each column indexed by edge \((i, j)\), set the \( i^{th} \) component to -1, the \( j^{th} \) component to 1 and set all other entries to zero. For instance, the incidence matrix for the graph of figure 1.1 is given by
\[
A_0 = \begin{bmatrix}
-1 & -1 & -1 & 0 & 0 & 0 & 0 \\
1 & 0 & 0 & -1 & 0 & 0 & 0 \\
0 & 1 & 0 & 1 & -1 & -1 & 0 \\
0 & 0 & 1 & 0 & 1 & 0 & -1 \\
0 & 0 & 0 & 0 & 0 & 1 & 1
\end{bmatrix}
\]
Any solution vector $x^*$ to this linear program whose components are binary, i.e. $\in \{0, 1\}$ encodes a path whose edges correspond to the nonzero components of $x^*$. The important property is that the matrix $A_0$ is totally unimodular (TUM) which means that every square submatrix has determinant equal to -1, 0 or 1. This linear programming formulation of the problem has however a drawback: the incidence matrix is not full rank and the size of its kernel is the number of connected components of the graph $G$. On the other hand, for our results to apply recall that we need the matrix $A$ in (1) to be full rank. In order to remedy this problem, we introduce the extended incidence matrix $A$, given by

$$A = [A_0 \mid e],$$

where $e$ is the vector whose components are all equal to one. For instance, the extended incidence matrix for the graph of figure 1.1 is given by

$$A = \begin{bmatrix}
-1 & -1 & -1 & 0 & 0 & 0 & 1 \\
1 & 0 & 0 & -1 & 0 & 0 & 1 \\
0 & 1 & 0 & 1 & -1 & -1 & 0 & 1 \\
0 & 0 & 1 & 0 & 1 & 0 & -1 & 1 \\
0 & 0 & 0 & 0 & 0 & 1 & 1 & 1
\end{bmatrix}.$$  

In addition, let $c$ denote the extended cost vector $[c^t_0, 0]$. Then, we get the following proposition.

**Proposition 3.1.** The shortest path problem is equivalent to the linear program

$$\min_{x \in \mathbb{R}^n} c^t x \text{ subject to } Ax = b \text{ and } x \geq 0.$$  

(12)

**Proof.** Let $x$ be an optimal solution of the given linear program. Then, $x$ satisfies the Karush-Kuhn-Tucker equations which are of the form:

$$\begin{aligned}
c + \begin{bmatrix} I & A^t \end{bmatrix} \begin{bmatrix} u \\ v \end{bmatrix} &= 0 \\
Ax &= b \\
x &\geq 0 \\
u_ix_i &= 0 \text{ for } i = 1, \ldots, n \\
u_i &\leq 0 \\
v_j(a^t_jx - b_j) &= 0 \text{ for } j = 1, \ldots, m
\end{aligned}$$  

(13)

where $a^t_j$ is the $j^{th}$ row of $A$ and the vectors $u \in \mathbb{R}^n$ and $v \in \mathbb{R}^m$ are the Lagrange multipliers. More precisely, the multipliers that compose the vector $u$ deal with the nonnegativity constraints and the components of $v$ deal with the others. The third equation is imposed in order to select the "active" constraints at optimality. In particular, it implies that if $u_{n+1} \neq 0$ we must have $x_{n+1} = 0$. On the other hand, if $u_{n+1} = 0$, $x_{n+1}$ may be positive. In what follows, we show that $x_{n+1}$ is always null which will readily imply that this linear program also solves the shortest path problem.

Equations (13) determine a polyhedron in $\mathbb{R}^{n+1} \times \mathbb{R}^n \times \mathbb{R}^m$. Now assume that $[x^t, u^t, v^t]^t$ is a corner point of this polyhedron and that $u_{n+1} = 0$. Since the matrix $A$ is now full rank, the $x$-part of the corner vector satisfies

$$Ax = b,$$

and

$$x_i = 0, \quad i \in I_x$$
for some index set $I_x$ of cardinality $n + 1 - m$. Now write these last nullity constraints $Cx = 0$ for some appropriate matrix $C$. Then by Cramer’s rules, we obtain that the last coordinate $x_{n+1}$ is proportional to

$$\det\left(\begin{bmatrix} C \\ A_0 | b \end{bmatrix}\right).$$

On the other hand, we know that the sum of the rows of $A$ is equal to zero and the same holds for the sum of the components of $b$. Therefore, the determinant just above is null. Therefore $x_{n+1} = 0$ as announced. From this, it is easy to deduce that the vector of the first $n$ components of an optimal solution to the present linear program also solves (11).

Using this proposition, we deduce that Theorem 2.1 applies to the random shortest path problem. We now consider the Dyer-Frieze-McDiarmid bound which gives an upper bound on the expected optimal value.

### 3.2. The DFM upper bound

The upper bound for the expected optimal cost of random linear programs Dyer, Frieze and Mc Diarmid [3] is a very nice result and a major contribution to the study of random optimization problems; see also [5]. It can be stated as follows.

**Theorem 3.1.** ([3]) Assume that the random costs $c_i$ are independent and satisfy

$$E[c_i | c_i \geq h] \geq E[c_i] + ah$$

for some $\alpha \in (0,1]$ [4]. Then for any matrix $A \in \mathbb{R}^{n \times m}$ and any vector $b \in \mathbb{R}^n$, the optimal value $z^*$ of the general linear program (12) satisfies

$$E[z^*] \leq \max_{S: \#S = n} \sum_{i \in S} E[c_i]x_i$$

for any feasible solution $x$, i.e. any $x$ satisfying $Ax = b$.

It is interesting to understand to what extent the Dyer-Frieze-McDiarmid (DFM) bound is useful for the shortest path problem. Surprisingly, the answer is that the DFM bound is as bad as possible in this case, despite its remarkable efficiency on other standard combinatorial problems as shown in [5, Chapter 4]. To understand why this happens, consider the deterministic problem where the random costs are replaced by their expected values.

$$\zeta = \min E[c]^T x$$

$$Ax = b$$

$$x \geq 0$$

Now, notice that whatever the distribution of the cost vector $c$ may be, the following upper bound is immediate to obtain:

$$E[x] \leq \zeta.$$

The following proposition shows that the DFM bound is no better than this trivial upper bound.

**Proposition 3.2.** Consider problem (1) where the random costs are assumed to be independent and exponentially distributed. Then the DFM bound is equal to the optimum value $\zeta$ of the associated deterministic program (15).
Proof. Take \( x \) equal to any binary vector minimizing (15). It is clear that the number of ones in this vector is less than the number of nodes in the graph. Then, the maximum value over all sets \( S \) of cardinality \( n \) in the right hand term in (14) is obtained when \( S \) is taken to be the set of indices \( i \) for which \( x_i = 1 \). Thus \( \sum_{i \in S} E[c_i] x_i \) is exactly the cost of \( x \), i.e. \( \zeta \). \( \square \)

To end this paragraph, we would like to insist on the fact that, contrarily to the intuitive idea prescribed by common practice with programs involving uncertainty, replacing the random costs by their expected values is far from being a safe idea for the problem of providing efficient lower bounds to the mean inspection time.

4. Application to reliability

In this section, we address the problem of finding lower bounds to the inspection time of complex systems in reliability. As explained in Section II our main interest in studying random shortest paths problems relies in its possible application to the analysis of the time to failure for very complex systems. We will assume in this section that the transition times between two degradation states follows a Weibull distribution. In order to apply our previous results, we will need to study the Weibull distribution a little further.

4.1. Some properties of the Weibull distribution

Let \( X \) be a random variable with Weibull distribution \( \text{Weib}(\eta, \gamma) \), i.e. with probability density function given by

\[
f_X(t) = \frac{\gamma}{\eta} \left( \frac{t}{\eta} \right)^{\gamma-1} e^{-\left( \frac{t}{\eta} \right)^\gamma}.
\]  

(17)

Then, the mean residual time to failure (MRTF) is given by

\[
G_X(h) = E[X \mid X \geq h] = \eta e\left( \frac{h}{\eta} \right)^\gamma \Gamma(1 + \frac{1}{\gamma}, \left( \frac{h}{\eta} \right)^\gamma),
\]  

(18)

where \( \Gamma(a, h) \) is the incomplete gamma function defined by

\[
\Gamma(a, h) = \int_h^{+\infty} t^{a-1} e^{-t} dt.
\]  

(19)

Lemma 4.1. Let \( X \) be a Weibull \( \text{Weib}(\eta, \gamma) \) distributed random variable. Then,

a. the first two derivatives of the MRTF for a Weibull distributed variable \( X \) are given by

\[
G_X'(h) = \gamma \left( \frac{h}{\eta} \right)^\gamma \left( \frac{\eta}{h} \right)^\gamma e^{\left( \frac{h}{\eta} \right)^\gamma} \Gamma(1 + \frac{1}{\gamma}, \left( \frac{h}{\eta} \right)^\gamma) - 1
\]  

and

\[
G_X''(h) = -\frac{\gamma^2}{\eta^2} h^{\gamma-1} \left( 1 + \gamma \left( \frac{h}{\eta} \right)^\gamma \right) + \frac{\gamma^2}{\eta^2} h^{\gamma-2} e^{\left( \frac{h}{\eta} \right)^\gamma} \Gamma(1 + \frac{1}{\gamma}, \left( \frac{h}{\eta} \right)^\gamma) \left( \gamma \left( \frac{h}{\eta} \right)^\gamma + \gamma - 1 \right).
\]  

(20)

(21)

Moreover,

b. when \( \gamma \geq 1 \) we have

\[
\lim_{h \to 0} G_X'(h) = 0, \quad \lim_{h \to +\infty} G_X'(h) = 1 \quad \text{and} \quad G_X''(h) > 0.
\]  

(22)
Proof. a. We omit the proof of the formula for the first and second derivative of $G_X$.
b. Now, since $G_X'$ is clearly continuous on $\mathbb{R}^+$ and $G_X'(0) = 0$, we obtain the first assertion in b. Using the transformation $u = t - (h/\eta)\gamma$, the first of the two terms between parenthesis in (20) can we written

$$\eta e^{\left(\frac{h}{\eta}\right)^\gamma} \Gamma(1 + \frac{1}{\gamma}, (\frac{h}{\eta})^\gamma) = h \int_0^{+\infty} e^{-u} (1 + (\frac{\eta}{h})^\gamma u)^{\frac{1}{h}} du. \tag{23}$$

For all $u \geq 0$ we have the following Taylor expansion

$$(1 + (\frac{\eta}{h})^\gamma u)^{\frac{1}{h}} = 1 + \frac{1}{\gamma} \eta^\gamma u + o(\frac{1}{h^\gamma}). \tag{24}$$

Multiplying by $e^{-u}$ and integrating, we obtain

$$\int_0^{+\infty} e^{-u} (1 + (\frac{\eta}{h})^\gamma u)^{\frac{1}{h}} du = \int_0^{+\infty} e^{-u} du + \frac{1}{\gamma} \eta^\gamma \int_0^{+\infty} e^{-u} u du + o(\frac{1}{h^\gamma}) \tag{25}$$

Combining with (20), we deduce that $\lim_{h \to +\infty} G_X'(h) = 1$. Finally, it is readily seen that $G_X''$ is positive as soon as $\gamma > 1$. \hfill \Box

4.2. The lower bound

In this subsection, we work out an easily computable lower bound derived from Theorem 2.1.

We first have the following crucial result saying that the most commonly encountered Weibull distributions in reliability theory satisfy the main assumption of Proposition 2.1 and Theorem 2.1.

Proposition 4.1. Assume that $X$ has distribution $\text{Weib}(\eta, \gamma)$ with $\gamma \in (1, 2)$. Then, for all $h \geq 0$, we have

$$E[X | X \geq h] \leq E[X] + h.$$ 

Proof. This is a direct consequence of Proposition 4.1. \hfill \Box

In the next theorem, we derive an explicit lower bound from Theorem 2.1 in the case of Weibull distributions.

Theorem 4.1. Consider the random linear program (1) with random cost vector $c$ with independent components and assume that each component $c_i$, $1 \leq i \leq n$ follows a Weibull distribution $\text{Weib}(\eta_i, \gamma_i)$

a. Let $B$ be a basis for this program and for all $j \in B$ and $i \in B^c$, let $\alpha_{ij} = ((A_B^t)^{-1} A_{B^c})_{ji}$. Then, we have

$$p_B \geq 1 - \sum_{i \in B^c} 4\sqrt{\pi} \left( \sum_{j \in B} \alpha_{ji}^2 \eta_j^2 \Gamma\left(1 + \frac{2}{\gamma_j}\right) \right)^{\frac{1}{2}} + | \sum_{j \in B} \alpha_{ji} \eta_j \Gamma\left(1 + \frac{1}{\gamma_j}\right) |. \tag{26}$$

b. Let $x$ be any vector satisfying the constraints of (1) then

$$E[z] \geq \sum_{B \in B} \left(1 - \sum_{i \in B^c} 4\sqrt{\pi} \left( \sum_{j \in B} \alpha_{ji}^2 \eta_j^2 \Gamma\left(1 + \frac{2}{\gamma_j}\right) \right)^{\frac{1}{2}} + | \sum_{j \in B} \alpha_{ji} \eta_j \Gamma\left(1 + \frac{1}{\gamma_j}\right) | \right) E[c_B] x_B. \tag{27}$$

8
Now, our next goal is to use the Kintchine inequalities in order to bound the last expression by

\[ p_B = \mathbb{E} \left[ \prod_{i \in B^c} \exp \left( \max \left\{ 0, \frac{\sum_{j \in B} \alpha_j c_j}{\eta_i} \right\} \right)^\gamma_i \right], \] (28)

where the expectation is taken with respect to the variables \( c_j, j \in B \). Now since \( \exp(-x) \geq 1 - x \), we obtain that

\[
\begin{align*}
    p_B & \geq \mathbb{E} \left[ 1 - \sum_{i \in B^c} \max \left\{ 0, \frac{\sum_{j \in B} \alpha_j c_j}{\eta_i} \right\} \right], \\
    & = 1 - \sum_{i \in B^c} \mathbb{E} \left[ \max \left\{ 0, \frac{\sum_{j \in B} \alpha_j c_j}{\eta_i} \right\} \right].
\end{align*}
\] (29)

Thus,

\[
\begin{align*}
    p_B & \geq 1 - \sum_{i \in B^c} \mathbb{E} \left[ \max \left\{ 0, \frac{\sum_{j \in B} \alpha_j c_j}{\eta_i} \right\} \right].
\end{align*}
\] (30)

In order to simplify the subsequent computations, we will use the crude majorization :

\[
\max \left\{ 0, \sum_{j \in B} \alpha_j c_j \right\} \leq \left| \sum_{j \in B} \alpha_j c_j \right|
\]

which gives

\[
\begin{align*}
    p_B & \geq 1 - \sum_{i \in B^c} \mathbb{E} \left[ \left| \sum_{j \in B} \alpha_j c_j \right| \right]. \tag{31}
\end{align*}
\]

Now, our next goal is to use the Kintchine inequalities in order to bound the last expression by a quantity expressed in terms of the \( l_2 \) norm which will be easier to control. For this purpose, one might want to center the random variables involved in (31) and use the triangle inequality to obtain

\[
\begin{align*}
    \mathbb{E} \left[ \left| \sum_{j \in B} \alpha_j c_j \right| \right] &= \mathbb{E} \left[ \left| \sum_{j \in B} \alpha_j (c_j - E[c_j]) + E[c_j] \right| \right] \\
    & \leq \mathbb{E} \left[ \left| \sum_{j \in B} \alpha_j (c_j - E[c_j]) \right| \right] + \mathbb{E} \left[ \left| \sum_{j \in B} \alpha_j E[c_j] \right| \right] \tag{32}
\end{align*}
\]

Using Jensen’s inequality, a standard trick gives

\[
\begin{align*}
    \mathbb{E} \left[ \left| \sum_{j \in B} \alpha_j (c_j - E[c_j]) \right| \right] &= \mathbb{E} \left[ \left| \sum_{j \in B} \alpha_j (c_j - E[c'_j]) \right| \right] \\
    & \leq \mathbb{E} \left[ \left| \sum_{j \in B} \alpha_j (c_j - c'_j) \right| \right] \tag{33}
\end{align*}
\]

where \( c'_j, j \in B \) are i.i.d. variables independent of \( c_j, j \in B \) and such that \( c_j \) has same distribution as \( c'_j, j \in B \). Let \( \epsilon_j, j \in B \) be standard Rademacher \( \pm 1 \) random variables. Since \( \sum_{j \in B} \alpha_j (c_j - c'_j) \) has the same distribution as \( \sum_{j \in B} \alpha_j c_j (c_j - c'_j) \), we have

\[
\begin{align*}
    \mathbb{E} \left[ \left| \sum_{j \in B} \alpha_j (c_j - E[c_j]) \right| \right] &= \mathbb{E} \left[ \left| \sum_{j \in B} \alpha_j (c_j - c'_j) \right| \right] \\
    & \leq 2 \mathbb{E} \left[ \left| \sum_{j \in B} \alpha_j c_j (c_j - c'_j) \right| \right] \tag{34}
\end{align*}
\]

Proof. a. Theorem 2.1a. gives the following formula for \( p_B \):

\[
\begin{align*}
    p_B & = \mathbb{E} \left[ \prod_{i \in B^c} \exp \left( \max \left\{ 0, \frac{\sum_{j \in B} \alpha_j c_j}{\eta_i} \right\} \right)^\gamma_i \right]
\end{align*}
\]
where we used once again the triangle inequality. Notice that
\[
E \left[ \left| \sum_{j \in B} \alpha_{ji} \epsilon_j c_j \right|^{\gamma_i} \right]^{\frac{1}{\gamma_i}} = E \left[ \left( E \left[ \left| \sum_{j \in B} \alpha_{ji} \epsilon_j c_j \right|^{\gamma_i} \mid c_j, j \in B \right] \right)^{\frac{1}{\gamma_i}} \right] = E \left( E \left[ \left( \sum_{j \in B} \alpha_{ji} \epsilon_j c_j \mid c_j, j \in B \right)^{\gamma_i} \right]^{\frac{1}{\gamma_i}} \right). \tag{35}
\]

On the other hand, Khintchine’s inequality gives
\[
E \left[ \left( E \left[ \left| \sum_{j \in B} \alpha_{ji} \epsilon_j c_j \mid c_j, j \in B \right|^{\gamma_i} \right]^{\frac{1}{\gamma_i}} \right)^{\gamma_i} \right]^{\frac{1}{\gamma_i}} \leq C_{\gamma_i} E \left[ \left( \left( \sum_{j \in B} \alpha_{ji}^2 \epsilon_j^2 \right)^{\gamma_i} \right)^{\frac{1}{\gamma_i}} \right]. \tag{36}
\]
where \(C_{\gamma_i}\) is equal to \(\sqrt{2e\gamma_i}\) in the present context. Thus,
\[
E \left[ \left( E \left[ \left| \sum_{j \in B} \alpha_{ji} \epsilon_j c_j \mid c_j, j \in B \right|^{\gamma_i} \right]^{\frac{1}{\gamma_i}} \right)^{\gamma_i} \right]^{\frac{1}{\gamma_i}} \leq \sqrt{2e\gamma_i} \left( E \left[ \left( \sum_{j \in B} \alpha_{ji}^2 \epsilon_j^2 \right)^{\frac{1}{\gamma_i}} \right] \right)^{\gamma_i}. \tag{37}
\]
Moreover, since \(p \mapsto E[|X|^p]^{\frac{p}{2}}\) is an increasing function and \(\gamma_i\) is assumed to belong to \([1, 2]\), we obtain the simpler bound
\[
E \left[ \left( E \left[ \left| \sum_{j \in B} \alpha_{ji} \epsilon_j c_j \mid c_j, j \in B \right|^{\gamma_i} \right]^{\frac{1}{\gamma_i}} \right)^{\gamma_i} \right]^{\frac{1}{\gamma_i}} \leq 2\sqrt{\gamma_i} E \left[ \left( \sum_{j \in B} \alpha_{ji}^2 \epsilon_j^2 \right)^{\frac{1}{2}} \right], \tag{38}
\]
Moreover, since \(E[\epsilon_j^2] = \eta_j^2 \Gamma \left( 1 + \frac{2}{\gamma_j} \right)\), we have
\[
E \left[ \left( E \left[ \left| \sum_{j \in B} \alpha_{ji} \epsilon_j c_j \mid c_j, j \in B \right|^{\gamma_i} \right]^{\frac{1}{\gamma_i}} \right)^{\gamma_i} \right]^{\frac{1}{\gamma_i}} \leq 2\sqrt{\gamma_i} E \left[ \left( \sum_{j \in B} \alpha_{ji}^2 \epsilon_j^2 \right)^{\frac{1}{2}} \right], \tag{39}
\]
Combining this result with (31), (32), (34), (35), and replacing \(E[\epsilon_j] = \eta_j \Gamma \left( 1 + \frac{1}{\gamma_j} \right)\) in (32), we finally obtain the desired result.

b. This follows from part a. and Proposition 2.4.

5. Conclusion and perspectives

In this paper, we proved a lower bound on the probability that a given path is optimal for the shortest path problem with independent arc weights with Weibull distributions. For this purpose, we used the linear programming formulation of the problem and extended the work of Dyer, Frieze and Mc Diarmid \([3]\). The results presented here are of a theoretical nature. Further refinements and applications to real data will be proposed in a subsequent paper.

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