Package 'rcdd'

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Title Computational Geometry

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Depends R (>= 3.0.2)

Imports methods

SystemRequirements GMP (GNU MP bignum library from https://gmplib.org/>)

Description R interface to (some of) cddlib

(<https://github.com/cddlib/cddlib>).

Converts back and forth between two representations of a convex polytope: as solution of a set of linear equalities and inequalities and as convex hull of set of points and rays. Also does linear programming and redundant generator elimination (for example, convex hull in n dimensions). All functions can use exact infinite-precision rational arithmetic.

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URL https://www.stat.umn.edu/geyer/rcdd/,

https://github.com/cjgeyer/rcdd

NeedsCompilation yes

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allfaces

All Faces of a Convex Polyhedron

Description

List all the nonempty faces of a convex polyhedron, giving for each the dimension, the active set of constraints, and a relative interior point.

Usage

allfaces(hrep)

Arguments

hrep H-representation of convex polyhedron (see details).

Details

See cddlibman.pdf in the doc directory of this package, especially Sections 1 and 2.

This function lists all nonempty faces of a convex polyhedron given by the H-representation given by the matrix hrep. Let

```
l <- hrep[ , 1]
b <- hrep[ , 2]
v <- hrep[ , - c(1, 2)]
a <- (- v)</pre>
```

Then the convex polyhedron in question is the set of points x satisfying

axb <- a %*% x - b all(axb <= 0) all(1 * axb == 0)

allfaces

A nonempty *face* of a convex polyhedron P is the subset of P that is the set of points over which some linear function achieves its maximum over P. Note that P is a face of P and appears in the list of faces. By definition the empty set is also a face, but is not listed. These two faces are said to be *improper*, the other faces are *proper*.

A face in the listing is characterized by the set of constraints that are *active*, i. e., satisfied with equality, on the face.

The *relative interior* of a convex set its its interior considered as a subset of its affine hull. The relative interior of a one-point set is that point. The relative interior of a multi-point convex set is the union of open line segments (x, y) with endpoints x and y in the set.

Value

a list containing the following components:

dimension	list of integers giving the dimensions of the faces.			
active.set	list of integer vectors giving for each face the set of constraints that are active (satisfied with equality) on the face, the integers referring to row numbers of hrep.			
relative.interior.point				
	list of double or character vectors (same type as hrep) giving a point in the relative interior of each face.			

Rational Arithmetic

The argument hrep may have type "character" in which case its elements are interpreted as unlimited precision rational numbers. They consist of an optional minus sign, a string of digits of any length (the numerator), a slash, and another string of digits of any length (the denominator). The denominator must be positive. If the denominator is one, the slash and the denominator may be omitted. This package provides several functions (see ConvertGMP and ArithmeticGMP) for conversion back and forth between R floating point numbers and rationals and for arithmetic on GMP rationals.

Warning

If you want correct answers, use rational arithmetic. If you do not, this function may (1) produce approximately correct answers, (2) fail with an error, (3) give answers that are nowhere near correct with no error or warning, or (4) crash R losing all work done to that point. In large simulations (1) is most frequent, (2) occurs roughly one time in a thousand, (3) occurs roughly one time in thousand, and (4) has only occurred once and only with the redundant function. So the R floating point arithmetic version does mostly work, but you cannot trust its results unless you can check them independently.

See Also

scdd, ArithmeticGMP, ConvertGMP

Examples

allfaces(d2q(hrep))

ArithmeticGMP GMP Rational Arithmetic

Description

Add, subtract, multiply, or divide one object to/from/by another using GMP (GNU multiple precision) rational arithmetic. Any size integers in the numerator and denominator are allowed.

Usage

qpq(x, y) qmq(x, y) qxq(x, y) qdq(x, y) qmatmult(x, y) qsum(x) qprod(x) qmax(x) qmin(x) qsign(x) qneg(x) qabs(x) qinv(x)

Arguments

```
x,y
```

objects of type "numeric" or "character". If "numeric" are converted to rational using d2q. Objects must have the same length.

Details

qpq is "plus", qmq is "minus", qxq is "times", qdq is "divide". Divide by zero is an error. There are no rational NA, NaN, Inf. qsum is vectorizing summation like sum for ordinary numeric. qprod is vectorizing product like prod for ordinary numeric. qmax is like max for ordinary numeric. qmin is like min for ordinary numeric. qsign is vectorizing sign like sign for ordinary numeric. qmatmult is matrix multiplication like %*% for ordinary numeric; both arguments must be matrices. qneg is vectorizing negation like unary minus for ordinary numeric. qabs is vectorizing absolute value like abs for ordinary numeric. qinv is vectorizing inversion like 1 / x for ordinary numeric.

ConvertGMP

Value

an object of the same form as x that is the sum, difference, product, quotient, or sign or (for qsum and qprod) a scalar that is the sum or product.

See Also

ConvertGMP

Examples

ConvertGMP

```
Convert Between Real, Integer, and GMP Rational
```

Description

Converts to and from GMP (GNU multiple precision) rational numbers. Any size integers in the numerator and denominator are allowed.

Usage

d2q(x) q2d(x) q2q(x) z2q(numer, denom, canonicalize = TRUE)

Arguments

x,numer,denom	objects of type "numeric" or "character".
canonicalize	if TRUE (the default) canonicalize (see below).

Value

d2q converts from real to rational, q2d converts from rational to real, q2q canonicalizes (no common factors in numerator and denominator) rationals, z2q converts integer numerator and denominator to rational canonicalizing if canonicalize = TRUE (the default).

linearity

See Also

ArithmeticGMP

Examples

```
d2q(runif(1))
q2d("-123456789123456789987654321/33")
z2q(44, 11)
```

linearity	Find implicit linearities in H-representation and V-representation of
	convex polyhedron

Description

Given V-representation (convex hull of points and directions) or H-representation (intersection of half spaces) of convex polyhedron find non-linearity generators that can be made linearity without changing polyhedron

Usage

```
linearity(input, representation = c("H", "V"))
```

Arguments

input either H-representation or V-representation of convex polyhedron (see details). representation if "H", then input is an H-representation, otherwise a V-representation. May also be obtained from a "representation" attribute of input, if present.

Details

Interface to the function dd_ImpliedLinearityRows of the cddlib library, see cddlibman.pdf in the doc directory of this package, especially Sections 1 and 2 and page 9. See also scdd for a description of the way this package codes H-representations and V-representations as R matrices.

A row of a matrix that is an H-representation or V-representation is a linearity row if the first element of that row is 1. The row is an implied linearity row if the first element of that row is 0 but if it were 1 the convex polyhedron described would be unchanged.

The interpretation is as follows. For an H-representation, the linearity (given plus implied) determines the affine hull of the polyhedron (the smallest translate of a subspace containing it). For a V-representation, the linearity (given plus implied) determines the smallest affine set (translate of a subspace) contained in the polyhedron.

Value

a numeric vector, the indices of the implied linearity rows. (Note: rows that are linearity rows in the input matrix are not contained in this vector.)

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linearity

Rational Arithmetic

The input representation may have type "character" in which case its elements are interpreted as unlimited precision rational numbers. They consist of an optional minus sign, a string of digits of any length (the numerator), a slash, and another string of digits of any length (the denominator). The denominator must be positive. If the denominator is one, the slash and the denominator may be omitted. This package provides several functions (see ConvertGMP and ArithmeticGMP) for conversion back and forth between R floating point numbers and rationals and for arithmetic on GMP rationals.

Warning

If you want correct answers, use rational arithmetic. If you do not, this function may (1) produce approximately correct answers, (2) fail with an error, (3) give answers that are nowhere near correct with no error or warning, or (4) crash R losing all work done to that point. In large simulations (1) is most frequent, (2) occurs roughly one time in a thousand, (3) occurs roughly one time in thousand, and (4) has only occurred once and only with the redundant function. So the R floating point arithmetic version does mostly work, but you cannot trust its results unless you can check them independently.

See Also

ArithmeticGMP, ConvertGMP, validcdd, makeH

Examples

```
### calculate affine hull
### determined by given + implied linearity rows
qux <- rbind(c(0, 2, 0, 0, 1),
             c(0, 3, 1, 0, 0),
             c(0, 4, 0, 1, 0),
             c(0, -7, -1, -1, 0))
out <- linearity(qux, representation = "H")</pre>
print(out)
qux[out, 1] <- 1
redundant(qux, representation = "H")$output
### calculate minimal nonempty face of polyhedral convex cone
### determined by given + implied linearity rows
qux <- rbind(c(0, 0, 0, 0, 1),</pre>
             c(0, 0, 1, 0, 0),
             c(0, 0, 0, 1, 0),
             c(0, 0, -1, -1, 0))
out <- linearity(qux, representation = "V")</pre>
print(out)
redundant(qux, representation = "V")$output
```

lpcdd

Description

Solve linear program or explain why it has no solution.

Usage

```
lpcdd(hrep, objgrd, objcon, minimize = TRUE,
    solver = c("DualSimplex", "CrissCross"))
```

Arguments

hrep	H-representation of convex polyhedron (see details) over which an affine func- tion is maximized or minimized.
objgrd	gradient vector of affine function.
objcon	constant term of affine function. May be missing, in which case, taken to be zero.
minimize	minimize if TRUE, otherwise maximize.
solver	type of solver. Use the default unless you know better.

Details

See cddlibman.pdf in the doc directory of this package, especially Sections 1 and 2 and the documentation of the function dd_LPSolve in Section 4.2.

This function minimizes or maximizes an affine function x maps to sum(objgrd * x) + objcon over a convex polyhedron given by the H-representation given by the matrix hrep. Let

```
1 <- hrep[ , 1]
b <- hrep[ , 2]
v <- hrep[ , - c(1, 2)]
a <- (- v)</pre>
```

Then the convex polyhedron in question is the set of points x satisfying

axb <- a %*% x - b all(axb <= 0) all(1 * axb == 0)

lpcdd

Value

a list containing some of the following components:

solution.type	character string describing the solution type. "Optimal" indicates the optimum is achieved. "Inconsistent" indicates the feasible region is empty (no points satisfy the constraints, the polyhedron specified by hrep is empty). "DualInconsistent" or "StrucDualInconsistent" indicates the feasible region is unbounded and the objective function is unbounded below when minimize = TRUE or above when minimize = FALSE.				
primal.solution	n				
	Returned only when solution.type = "Optimal", the solution to the stated (primal) problem.				
dual.solution	Returned only when solution.type = "Optimal", the solution to the dual prob- lem, Lagrange multipliers for the primal problem.				
dual.direction	Returned only when solution.type = "Inconsistent", coefficients of a lin- ear combination of original inequalities and equalities that proves the inconsis- tency. Coefficients for original inequalities are nonnegative.				
primal.direction					
	Returned only when solution.type = "DualInconsistent" or solution.type = "StrucDualInconsistent", coefficients of the linear combination of columns that proves the dual inconsistency, also an unbounded direction for the primal LP.				

Rational Arithmetic

The arguments hrep, objgrd, and objcon may have type "character" in which case their elements are interpreted as unlimited precision rational numbers. They consist of an optional minus sign, a string of digits of any length (the numerator), a slash, and another string of digits of any length (the denominator). The denominator must be positive. If the denominator is one, the slash and the denominator may be omitted. This package provides several functions (see ConvertGMP and ArithmeticGMP) for conversion back and forth between R floating point numbers and rationals and for arithmetic on GMP rationals.

Warning

If you want correct answers, use rational arithmetic. If you do not, this function may (1) produce approximately correct answers, (2) fail with an error, (3) give answers that are nowhere near correct with no error or warning, or (4) crash R losing all work done to that point. In large simulations (1) is most frequent, (2) occurs roughly one time in a thousand, (3) occurs roughly one time in thousand, and (4) has only occurred once and only with the redundant function. So the R floating point arithmetic version does mostly work, but you cannot trust its results unless you can check them independently.

See Also

scdd, ArithmeticGMP, ConvertGMP

Examples

makeH

make H-representation of convex polyhedron

Description

Construct H-representation of convex polyhedron, set of points x satisfying

a1 %*% x <= b1 a2 %*% x == b2

see scdd for description of valid representations.

Usage

makeH(a1, b1, a2, b2, x = NULL)
addHeq(a, b, x)
addHin(a, b, x)

Arguments

a1	numerical or character matrix for inequality constraints. If vector, treated as matrix with one row.
b1	numerical or character right hand side vector for inequality constraints.
a2	numerical or character matrix for equality constraints. If vector, treated as ma- trix with one row.

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makeH

b2	numerical or character right hand side vector for equality constraints.
х	if not NULL, a valid H-representation.
а	numerical or character matrix for constraints. If vector, treated as matrix with one row. Constraints are equality in addHeq and inequality in addHin.
b	numerical or character right hand side vector for constraints.

Arguments a1, b1, a2, and b2 may be missing, but must be missing in pairs. Rows in x, if any, are added to new rows corresponding to the constraints given by the other arguments.

Value

a valid H-representation that can be handed to scdd.

Rational Arithmetic

The input representation may have type "character" in which case its elements are interpreted as unlimited precision rational numbers. They consist of an optional minus sign, a string of digits of any length (the numerator), a slash, and another string of digits of any length (the denominator). The denominator must be positive. If the denominator is one, the slash and the denominator may be omitted. This package provides several functions (see ConvertGMP and ArithmeticGMP) for conversion back and forth between R floating point numbers and rationals and for arithmetic on GMP rationals.

Arguments may be a mix of numeric and character in which case all are converted to GMP rationals (character) and the output is GMP rational.

See Also

scdd, validcdd

Examples

```
d <- 4
# unit simplex in H-representation
qux <- makeH(- diag(d), rep(0, d), rep(1, d), 1)
print(qux)
# add an inequality constraint
qux <- addHin(c(1, -1, 0, 0), 0, qux)
print(qux)
# drop a constraint
qux <- qux[- 3, ]
print(qux)</pre>
```

makeV

Description

Construct V-representation of convex polyhedron. See scdd for description of valid representations.

Usage

```
makeV(points, rays, lines, x = NULL)
addVpoints(points, x)
addVrays(rays, x)
addVlines(lines, x)
```

Arguments

points	numerical or character matrix for points. If vector, treated as matrix with one row. Each row is one point.
rays	numerical or character matrix for points. If vector, treated as matrix with one row. Each row represents one ray consisting of all nonnegative multiples of the vector which is the row.
lines	numerical or character matrix for points. If vector, treated as matrix with one row. Each row represents one line consisting of all scalar multiples of the vector which is the row.
x	if not NULL, a valid V-representation.

Details

In makeV the arguments points and rays and lines may be missing.

Value

a valid V-representation that can be handed to scdd.

Rational Arithmetic

The input representation may have type "character" in which case its elements are interpreted as unlimited precision rational numbers. They consist of an optional minus sign, a string of digits of any length (the numerator), a slash, and another string of digits of any length (the denominator). The denominator must be positive. If the denominator is one, the slash and the denominator may be omitted. This package provides several functions (see ConvertGMP and ArithmeticGMP) for conversion back and forth between R floating point numbers and rationals and for arithmetic on GMP rationals.

Arguments may be a mix of numeric and character in which case all are converted to GMP rationals (character) and the output is GMP rational.

qgram

See Also

scdd, validcdd

Examples

```
d <- 4
n <- 7
qux <- makeV(points = matrix(rnorm(n * d), ncol = d))</pre>
out <- scdd(qux)</pre>
out$output
```

qgram

GMP Rational Gram-Schmidt

Description

Find Orthogonal Basis

Usage

qgram(x, remove.zero.vectors = TRUE)

Arguments

х

matrix of type "numeric" or "character". If "numeric" are converted to rational using d2q. Columns are considered vectors in space of dimension nrow(x). remove.zero.vectors

logical.

Value

If remove.zero.vectors == FALSE, a matrix of the same dimensions as x whose columns are orthogonal and span the same vector subspace as the columns of x. Since making the columns unit vectors in the L2 sense could require irrational numbers, the columns are made unit vectors in the L1 sense unless they are zero vectors (which, of course, cannot be normalized).

If remove.zero.vectors == TRUE, then the result is the same except zero vectors are removed, so the columns of the result form a basis of the subspace.

See Also

ConvertGMP

Examples

```
redundant
```

Eliminate redundant rows of H-representation and V-representation

Description

Eliminate redundant rows from H-representation (intersection of half spaces) or V-representation (convex hull of points and directions) of convex polytope.

Usage

```
redundant(input, representation = c("H", "V"))
```

Arguments

input	either H-representation or V-representation of convex polyhedron (see details).
representation	if "H", then input is an H-representation, otherwise a V-representation. May
	also be obtained from a "representation" attribute of input, if present.

Details

See cddlibman.pdf in the doc directory of this package, especially Sections 1 and 2.

Both representations are (in R) matrices, the first two columns are special. Let foo be either an H-representation or a V-representation and

l <- foo[, 1] b <- foo[, 2] v <- foo[, - c(1, 2)] a <- (- v)</pre>

In the H-representation the convex polyhedron in question is the set of points x satisfying

axb <- a %*% x - b all(axb <= 0) all(1 * axb == 0)

In the V-representation the convex polyhedron in question is the set of points x for which there exists a lambda such that

redundant

x <- t(lambda) %*% v

where lambda satisfies the constraints

all(lambda * (1 - l) >= 0) sum(b * lambda) == max(b)

An H-representation or V-representation object can be checked for validity using the function validcdd.

Value

a list containing some of the following components:

output	The input matrix with redundant rows removed.
implied.linear	ity
	For an H-representation, row numbers of inequality constraint rows that together imply equality constraints. For a V-representation, row numbers of rays that together imply lines.
redundant	Row numbers of redundant rows. Note: this is set redset output by the dd_MatrixCanonicalize function in cddlib. It apparently does not consider all rows it deletes "redundant". Redundancy can also be determined from the following component.
new.position	Integer vector of length nrow(input). Says for each input row which output row it becomes or zero to indicate redundant.

Rational Arithmetic

The input representation may have type "character" in which case its elements are interpreted as unlimited precision rational numbers. They consist of an optional minus sign, a string of digits of any length (the numerator), a slash, and another string of digits of any length (the denominator). The denominator must be positive. If the denominator is one, the slash and the denominator may be omitted. This package provides several functions (see ConvertGMP and ArithmeticGMP) for conversion back and forth between R floating point numbers and rationals and for arithmetic on GMP rationals.

Warning

If you want correct answers, use rational arithmetic. If you do not, this function may (1) produce approximately correct answers, (2) fail with an error, (3) give answers that are nowhere near correct with no error or warning, or (4) crash R losing all work done to that point. In large simulations (1) is most frequent, (2) occurs roughly one time in a thousand, (3) occurs roughly one time in ten thousand, and (4) has only occurred once. So the R floating point arithmetic version does mostly work, but you cannot trust its results unless you can check them independently.

See Also

ArithmeticGMP, ConvertGMP, validcdd, makeH

Examples

scdd

Go between H-representation and V-representation of convex polyhedron

Description

Calculate V-representation (convex hull of points and directions) of convex polytope given H-representation (intersection of half spaces) or vice versa.

Usage

```
scdd(input, adjacency = FALSE, inputadjacency = FALSE,
incidence = FALSE, inputincidence = FALSE, roworder = c("lexmin",
"maxindex", "minindex", "mincutoff", "maxcutoff", "mixcutoff", "lexmax",
"randomrow"), keepinput = c("maybe", "TRUE", "FALSE"),
representation = c("H", "V"))
```

Arguments

input	either H-representation or V-representation of convex polyhedron (see details).
adjacency	if TRUE produce adjacency list of output generators.
inputadjacency	if TRUE produce adjacency list of input generators.
incidence	if TRUE produce incidence list of output generators with respect to input generators.
inputincidence	if TRUE produce incidence list of input generators with respect to output generators.
roworder	during the computation, take input rows in the specified order. The default "lexmin" is usually o. k. The option "maxcutoff" might be efficient if the input contains many redundant inequalities or generators.
keepinput	if "TRUE" or "maybe" and an adjacency or incidence list involving the input is requested, save the input.
representation	if "H", then input is an H-representation, otherwise a V-representation. May also be obtained from a "representation" attribute of input, if present.

scdd

Details

See cddlibman.pdf in the doc directory of this package, especially Sections 1 and 2.

Both representations are (in R) matrices, the first two columns are special. Let foo be either an H-representation or a V-representation and

l <- foo[, 1] b <- foo[, 2] v <- foo[, - c(1, 2)] a <- (- v)</pre>

In the H-representation the convex polyhedron in question is the set of points x satisfying

axb <- a %*% x - b all(axb <= 0) all(1 * axb == 0)

In the V-representation the convex polyhedron in question is the set of points x for which there exists a lambda such that

x <- t(lambda) %*% v

where lambda satisfies the constraints

all(lambda * (1 - l) >= 0) sum(b * lambda) == max(b)

An H-representation or V-representation object can be checked for validity using the function validcdd.

Value

a list containing some of the following components:

output	An H-representation if input was V-representation and vice versa.
input	The argument input, if requested.
adjacency	The adjacency list, if requested.
inputadjacency	The input adjacency list, if requested.
incidence	The incidence list, if requested.
inputincidence	The input incidence list, if requested.

Rational Arithmetic

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The input representation may have type "character" in which case its elements are interpreted as unlimited precision rational numbers. They consist of an optional minus sign, a string of digits of any length (the numerator), a slash, and another string of digits of any length (the denominator). The denominator must be positive. If the denominator is one, the slash and the denominator may be omitted. This package provides several functions (see ConvertGMP and ArithmeticGMP) for conversion back and forth between R floating point numbers and rationals and for arithmetic on GMP rationals.

Warning

If you want correct answers, use rational arithmetic. If you do not, this function may (1) produce approximately correct answers, (2) fail with an error, (3) give answers that are nowhere near correct with no error or warning, or (4) crash R losing all work done to that point. In large simulations (1) is most frequent, (2) occurs roughly one time in a thousand, (3) occurs roughly one time in ten thousand, and (4) has only occurred once and only with the redundant function. So the R floating point arithmetic version does mostly work, but you cannot trust its results unless you can check them independently.

See Also

ArithmeticGMP, ConvertGMP, validcdd, makeH

Examples

```
d <- 4
# unit simplex in H-representation
qux <- makeH(- diag(d), rep(0, d), rep(1, d), 1)</pre>
print(qux)
# unit simplex in V-representation
out <- scdd(qux)</pre>
print(out)
# unit simplex in H-representation
# note: different from original, but equivalent
out <- scdd(out$output)</pre>
print(out)
# add equality constraint
quux <- addHeq(1:d, (d + 1) / 2, qux)
print(quux)
out <- scdd(quux)</pre>
print(out)
# use some options
out <- scdd(quux, roworder = "maxcutoff", adjacency = TRUE)</pre>
print(out)
# convex hull
# not the efficient way to do convex hull
# see ?redundant and sections 5.4 and 6.2 of the package vignette
np <- 50
```

Subset

```
x <- matrix(rnorm(d * np), ncol = d)
foo <- cbind(0, cbind(1, x))
out <- scdd(d2q(foo), inputincidence = TRUE, representation = "V")
boundies <- sapply(out$inputincidence, length) > 0
sum(boundies) ## number of points on boundary of convex hull
```

Subset

subsets and maximal sets

Description

Given a list of positive integer vectors representing sets, return a vector of all pairwise intersections (allIntersect), return a vector of all pairwise unions (allUnion), or a vector indicating the sets that are maximal in the sense of not being a subset of any other set in the list (maximal). If the list contains duplicate sets, at most one of each class of duplicates is declared maximal.

Usage

```
allIntersect(sets, pow2)
allUnion(sets, pow2)
maximal(sets, pow2)
```

Arguments

sets	a list of vectors of storage.mode "integer". (Unlike most R functions we do not coerce real to integer.)
pow2	use hash table of size 2 ^{pow2} . May be missing.

Value

For allIntersect or allUnion a list of length choose(length(sets), 2) giving all pairwise intersections (resp. unions) of elements of sets. For maximal a logical vector of the same length as sets indicating the maximal elements.

Note: allIntersect and allUnion run over the pairs in the same order so they can be matched up.

Note

The functions allIntersect and allUnion were called all.intersect and all.union in previous versions of this package. The names were changed because the all function was made generic and these function are not methods of that one. These functions were originally intended to be used to find the faces of a convex set using the output of scdd but now the allfaces function does a better job and does it much more efficiently. Hence these functions have no known use, but have not been deleted for reasons of backwards compatibility. validcdd

Description

Validate an H-representation or V-representation of convex polyhedron, see scdd for description of valid representations.

Usage

```
validcdd(x, representation = c("H", "V"))
```

Arguments

Х	an H-representation or V-representation to be validated.
representation	if "H", validate x as an H-representation, otherwise as a V-representation. May
	also be obtained from a "representation" attribute of x, if present.

Value

always TRUE. Fails with error message if not a valid object.

See Also

scdd

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