Integer Linear-Exponential Programming

Alessio Mansutti

IMDEA Software Institute

SC² Workshop 2025

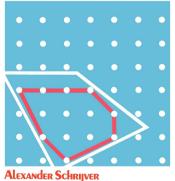
Based on an ICALP'24 paper with Dmitry Chistikov and Mikhail Starchak, and a preprint with S Hitarth and Guru Shabadi

Integer Linear Programming (ILP)

maximize
$$a_d \cdot x_d + \dots + a_1 \cdot x_1 + a_0$$

subject to $\begin{bmatrix} * & \dots & * \\ \vdots & \ddots & \vdots \\ * & \dots & * \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ \vdots \\ x_d \end{bmatrix} \leq \begin{bmatrix} * \\ \vdots \\ * \end{bmatrix}$
 $x_1, \dots, x_d \in \mathbb{N}$

THEORY OF LINEAR AND INTEGER PROGRAMMING



Integer Linear Programming (ILP)

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$$x_1, \dots, x_d \in \mathbb{N}$$

maximize $x + y$ subject to $\begin{cases} y \leq 3 \\ x + y \leq 6 \\ x \leq 4 \\ x - 2 \cdot y \leq 2 \\ -x - y \leq -2 \\ -2 \cdot x - y \leq -3 \end{cases}$

Alexander Schrijver

Integer Linear-Exponential Programming (ILEP)

Linear-exponential term:
$$a_0 + \sum_{i=1}^d \left(a_i \cdot x_i + b_i \cdot 2^{x_i} + \sum_{j=1}^d c_{i,j} \cdot (x_i \mod 2^{x_j}) \right)$$

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Integer linear-exponential programming:

maximize
$$\tau(x)$$
 subject to $\rho_i(x) \leq 0$ for $i \in [1..n]$
$$x \in \mathbb{N}^d$$

where $\tau, \rho_1, \dots, \rho_n$ are linear-exponential terms.

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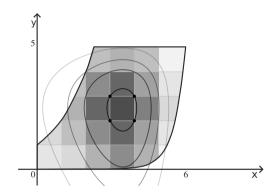
where $\tau, \rho_1, \dots, \rho_n$ are linear-exponential terms.

Question: Is there an algorithm to find an (optimal) solution?

An example

maximize
$$\tau(x,y) := 8x + 4y - (2^x + 2^y)$$

subject to $\varphi(x,y,z) := y \le 5$
 $y \le 2^x$
 $2^z \le 2^{16}y$
 $z = 3 \cdot x$



Setting (x, y) to any point in $\{3, 4\} \times \{2, 3\}$ yields an optimal solution.

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$$x$$
 is a tower of 2s of height n : $\exists x_1, \dots, x_n : x = 2^{x_1} \land \left(\bigwedge_{i=1}^{n-1} x_i = 2^{x_{i+1}} \right) \land x_n = 1$

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the yth digit of x is 1:
$$\exists z : z = y + 1 \land (x \mod 2^z) - (x \mod 2^y) \ge 1$$

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(msd)		У				(Isd)
*	*	*	*	*	*	*

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<i>x</i> :	0	0	*	*	*	*	*

 $x \mod 2^{y+1}$

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	(msd)		\boldsymbol{y}				(lsd)
x:	0	0	*	0	0	0	0
		(x)	mod 23	y+1) - (y+1)	r mod 2	2^{y})	

5

$$x$$
 is of bit length y : $2^y \le x < 2 \cdot 2^y$

$$x \text{ is a tower of 2s of height } n: \quad \exists x_1, \dots, x_n : x = 2^{x_1} \land \left(\bigwedge_{i=1}^{n-1} x_i = 2^{x_{i+1}} \right) \land x_n = 1$$

$$\text{the } y \text{th digit of } x \text{ is 1:} \quad \exists z : z = y + 1 \land (x \bmod 2^z) - (x \bmod 2^y) \ge 1$$

In relation with regular languages

Can express all regular languages of polynomial growth (Haase and Różycki, '21):

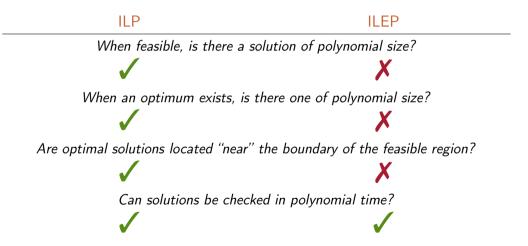
$$v_0 w_1^* v_1 w_2^* v_2 \dots v_{k-1} w_k^* v_k$$
 where all v_i, w_i are in $\{0, 1\}^*$

Can express non-regular languages (see all prior examples)

Cannot express all regular languages (Starchak, '24): ILEP cannot express {01,10}*

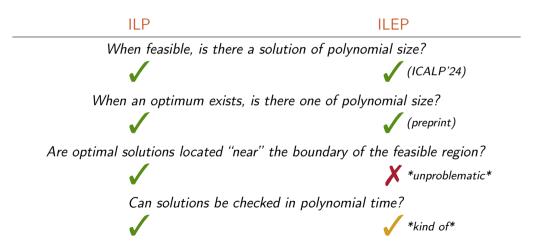
A comparison between ILP and ILEP

When solutions are encoded in binary:



A comparison between ILP and ILEP

When we give solutions in a compressed form:



$$x_i \leftarrow 0$$
, $x_i \leftarrow x_j + x_k$, $x_i \leftarrow 2^{x_j}$, $x_i \leftarrow a \cdot x_j$, where $a \in \mathbb{Q}$ and $j, k < i$.

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Linear-Exponential Straight-Line Program (LESLP): A sequence of assignments

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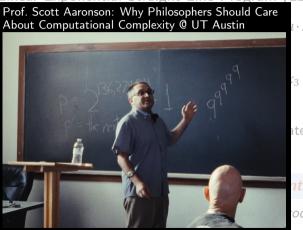
ILESLP: An LESLP in which all variables evaluate to an integer.

Theorem (Hitarth, M., Shabadi. preprint)

If an ILEP has optimal solutions, then one is encoded by a polynomial-size ILESLP.

(Proven by giving an algorithm for constructing optimal solutions.)





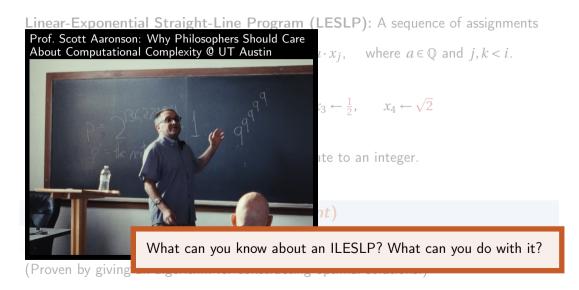
where $a \in \mathbb{Q}$ and i, k < i. $l \cdot x_i$,

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An LESLP is an ILESLP whenever:

- In assignments $x \leftarrow 2^y$, the variable y evaluates to a non-negative integer
- In assignments $x \leftarrow \frac{m}{g} \cdot y$, the variable y evaluates to a multiple of $\frac{g}{\gcd(m,g)}$

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NATILESLP

Input: an **I**LESLP σ .

Question: does the last expression in σ evaluate to a non-negative integer?

DIVILESLP

Input: an <u>I</u>LESLP σ and a positive integer h.

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DIVILESLP

In polynomial time with an oracle for factoring

Input: an <u>I</u>LESLP σ and a positive integer h.

(not in BPP, unless some crypto assumption breaks)

Question: does the last expression in σ evaluate to a multiple of h?

An LESLP is an ILESLP whenever: The set of all ILESLPs is not recognizable in polynomial time! However, given an ILESLP σ , there is a small set $\mathbb{P}(\sigma)$ of small primes such that $\{(\sigma, \mathbb{P}(\sigma)) : \sigma \text{ is an ILESLP}\}\$ is recognizable in polynomial time. We use $(\sigma, \mathbb{P}(\sigma))$ as certificates of solutions. **Input:** an ILESLP σ and a positive integer h.

Question: does the last expression in σ evaluate to a multiple of h?

3

Checking solutions

Input: An integer linear-exponential program φ , and $(\sigma, \mathbb{P}(\sigma))$ with σ ILESLP.

Question: Is σ a solution to φ ?

Checking solutions

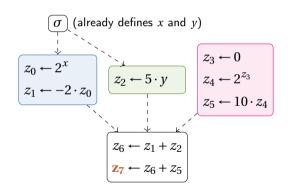
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For inequalities without $(x \mod 2^y)$:

$$-2 \cdot 2^x + 5 \cdot y + 10 \ge 0$$

- 1. Append $-2 \cdot 2^x + 5 \cdot y + 10$ to σ
- 2. Query the algorithm for NAT_{ILESLP}.



Checking solutions

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Expressions ($x \mod 2^y$) can be eliminated:

Mod computation

Input: an ILESLP σ , two variables x and y in σ , and the set $\mathbb{P}(\sigma)$.

Output: an ILESLP σ' whose last expression evaluates to $(\sigma(x) \mod 2^{\sigma(y)})$.

Algorithm runs in polynomial time.

If $\mathbb{P}(\sigma)$ is not provided in input, the algorithm requires an integer factoring oracle.

So far we have seen:

✓: polynomial-size certificates encoding of solutions and optimal solutions.

✓: certificates checkable in polynomial time.

What about the objective function?

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In ILP, the value of the objective τ can be computed in binary in polynomial time. One can then compute the optimum of τ in FP^{NP}.

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Is $\varphi \wedge \tau \ge 50$ satisfiable?



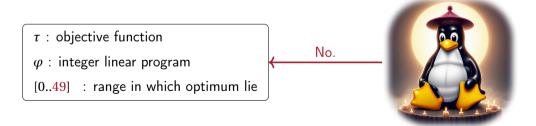
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Is $\varphi \wedge \tau \ge 24$ satisfiable?



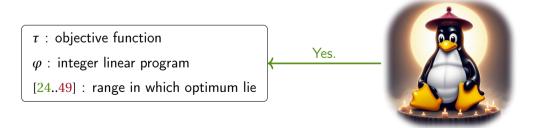
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So far we have seen:

✓: polynomial-size certificates encoding of solutions and optimal solutions.

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What about the objective function?

In ILEP we do not know how to perform binary search on ILESLPs.

We can still **compare** values of the objective function τ in polynomial time:

For $(\sigma, \mathbb{P}(\sigma))$ and $(\eta, \mathbb{P}(\eta))$ solutions:

- build an ILESLP for $\tau(\sigma) \tau(\eta)$
- call the algorithm for NAT_{ILESLP}.

This leads to a FNP^{NP} upper bound for ILEP.

Recap and an open problem

Key properties of ILEP:

- 1. If there are (optimal) solutions, one can be represented with a short ILESLP.
- 2. Checking if an ILESLP is a solution
 3. Comparing values of the objective on two ILESLPs
 - ...or in P if we add a small set of primes to the certificates

Recap and an open problem

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 - ...or in P if we add a small set of primes to the certificates

Open problem: binary search on ILESLPs.

Let S be the set of all ILESLPs of size at most k. Is there an algorithm with runtime polynomial in k that, given as input $L, U \in S$, computes $M \in S$ such that the size of both sets $S_1 := \{\sigma \in S : L \le \sigma \le M\}$ and $S_2 := \{\sigma \in S : M \le \sigma \le U\}$ is in $\Omega(\#S_1 + \#S_2)$?

Above, " $\sigma_1 \leq \sigma_2$ " compares the value of the last expressions of σ_1 and σ_2 .

 $\theta(x, y) \qquad : \text{ ordering } 2^x \ge 2^y \ge \cdots \ge 2^{x_0} = 1$ $\varphi(x, y, r) \qquad : \text{ linear-exponential program}$

Input: $\varphi(x)$ linear-exponential program

As a preliminary step:

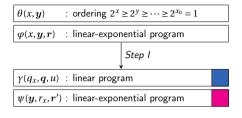
guess an ordering θ :

$$2^x \ge 2^y \ge \dots \ge 2^{x_0} = 1$$

■ initialize a vector $r = \emptyset$ of remainder variables

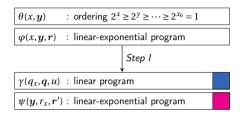
In the invariant of the loop that follows, $r < 2^x$ and variables r do not occur in exponentials

$$\blacksquare$$
 let $y = (y, ..., x_0)$



Elimination of x: Step I Divisions by 2^y

Side conditions: $u = 2^{x-y}$ and $x = q_x \cdot 2^y + r_x$



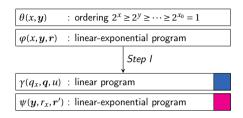
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Change of variables:

$$x = q_x \cdot 2^y + r_x$$
 and $r = q \cdot 2^y + r'$

+ constraints $r_x < 2^y$ and $r' < 2^y$ (loop invariant)

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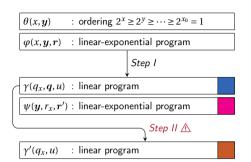
+ constraints $r_x < 2^y$ and $r' < 2^y$ (loop invariant)

Non-deterministic rewriting: guess a small $\ell \in \mathbb{Z}$

$$f(q_x, q, u) \cdot 2^y + g(y, r_x, r') \le 0$$

$$\downarrow$$

$$f(q_x, q, u) + \ell \le 0 \land (\ell - 1) \cdot 2^y \le g(y, r_x, r') < \ell \cdot 2^y$$



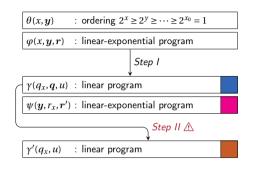
Side conditions: $u = 2^{x-y}$ and $x = q_x \cdot 2^y + r_x$

Elimination of x: Step II Elimination of q

 $\boldsymbol{\gamma}$ is linear, so we can use quantifier elimination

$$\exists q \gamma(q_x, q, u) \Longleftrightarrow \bigvee_{\beta} \gamma'_{\beta}(q_x, u)$$





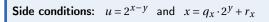
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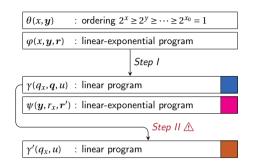
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⚠: For ∃PrA, only known to be in NEXPTIME.

⚠: It may lose all optimal solutions.





Elimination of x: Step II Elimination of q

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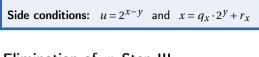
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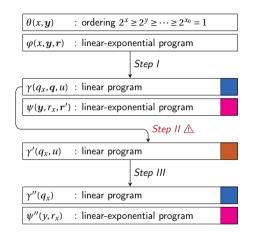
⚠: For ∃PrA, only known to be in NEXPTIME.

✓: Can be improved to NP (ICALP'24)

⚠: It may lose all optimal solutions.

✓: No, if we decompose the search space (preprint)

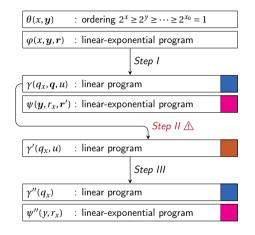




Elimination of x: Step III Elimination of u and x

Apply side conditions to $\gamma'(q_x, u)$

$$a \cdot 2^{(q_x \cdot 2^y + r_x - y)} + b \cdot q_x + c \le 0$$



Elimination of x: Step III Flimination of y and x

Apply side conditions to $\gamma'(q_x, u)$

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For an extremely small $L \in \mathbb{N}$, non-det. rewrite as

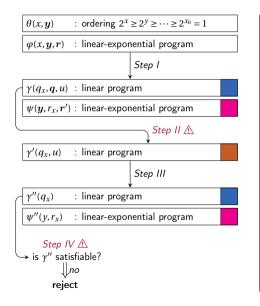
$$q_x \cdot 2^y + r_x - y > L \land a \le 0$$
 or

$$q_x \cdot 2^y + r_x - y = \ell \wedge a \cdot 2^\ell + q_x + c \le 0$$

for some guessed $\ell \in [0..L]$.

Follow-up with the split performed in Step I:

$$q_x \cdot 2^y + r_x - y - L > 0$$

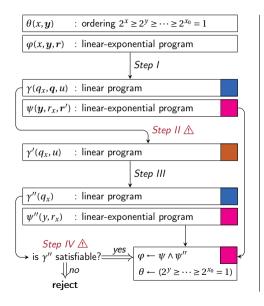


Elimination of x: Step IV Only a_x is left

 $\gamma''(q_x)$ is now completely indpendent from $\psi''(y,r_x)$

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 \triangle : For optimization, decomposition not needed, but one has to chose a value for q_x carefully

Continue with the next iteration!

All equations (e.g., $x = q_x \cdot 2^y + r$) are building an ILESLP!

Gaussian elimination

```
Input: an integer linear program \varphi(x,z) with only inequalities
Ensure: all the variables in x are eliminated from the inequalities of \varphi
```

```
for x in x occurring in an inequality of \varphi do
      (a \cdot x + \tau = 0) \leftarrow an arbitrary inequality in \varphi, with a non-zero
      \varphi \leftarrow \varphi\left[\frac{-\tau}{a}/x\right]
      \varphi \leftarrow \varphi \land (a \mid \tau)
return \varphi
```

Gaussian elimination

Input: an integer linear program $\varphi(x,z)$ with only inequalities Ensure: all the variables in x are eliminated from the inequalities of φ

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      (a \cdot x + \tau = 0) \leftarrow an arbitrary inequality in \varphi, with a non-zero
     \varphi \leftarrow \varphi\left[\frac{-\tau}{a}/x\right]
     divide each equality in \varphi by \ell
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      \varphi \leftarrow \varphi\left[\frac{-\tau}{a}/x\right]
                                                                                                         a \cdot b \cdot x + a \cdot \rho = 0
      \varphi \leftarrow \varphi \land (a \mid \tau)
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                                                                                                         -b \cdot \tau + a \cdot \rho = 0
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Gaussian elimination

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        \varphi \leftarrow \varphi\left[\frac{-\tau}{a}/x\right]
                                                                                                        \varphi\left[\frac{-\tau}{a}/x\right]: \qquad -b \cdot \tau + a \cdot \rho = 0
Note: (-b \cdot \tau + a \cdot \rho) = \det\begin{bmatrix} a & \tau \\ b & \rho \end{bmatrix}
        \varphi \leftarrow \varphi \land (a \mid \tau)
return \varphi
```

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Bareiss's algorithm

```
Input: an integer linear program \varphi(x,z) with only inequalities
Ensure: all the variables in x are eliminated from the inequalities of \varphi
```

```
\ell \leftarrow 1
for x in x occurring in an inequality of \varphi do
      (a \cdot x + \tau = 0) \leftarrow an arbitrary inequality in \varphi, with a non-zero
      \varphi \leftarrow \varphi\left[\frac{-\tau}{a}/x\right]
      divide each equality in \varphi by \ell
      \varphi \leftarrow \varphi \land (a \mid \tau)
      \ell \leftarrow a
return \varphi
```

Bareiss's algorithm

Input: an integer linear program $\varphi(x,z)$ with only inequalities **Ensure:** all the variables in x are eliminated from the inequalities of φ

```
\ell \leftarrow 1
for x in x occurring in an inequality of \varphi do
      (a \cdot x + \tau = 0) \leftarrow an arbitrary inequality in \varphi, with a non-zero
      \varphi \leftarrow \varphi\left[\frac{-\tau}{a} / x\right]
      divide each equality in \varphi by \ell
      \varphi \leftarrow \varphi \land (a \mid \tau)
      \ell \leftarrow a
return \varphi
```

Desnanot-Jacobi identity:

$$\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \\ a_{11} & a_{12} \\ a_{31} & a_{32} \end{vmatrix} = \begin{vmatrix} a_{11} & a_{13} \\ a_{21} & a_{23} \\ a_{31} & a_{32} \end{vmatrix} = a_{11} \cdot \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix}$$

Presburger's quantifier elimination

```
Input: an integer linear program \varphi(x,z) with only inequalities
Ensure: all the variables in x are eliminated from the inequalities of \varphi
```

```
for x in x occurring in an inequality of \varphi do
      (a \cdot x + \tau \le 0) \leftarrow guess an inequality in \varphi, with a non-zero
       s \leftarrow \mathbf{guess} an integer in [0..|a| \cdot \mathsf{mod}(\varphi) - 1]
      \tau \leftarrow \tau + s
      \varphi \leftarrow \varphi\left[\frac{-\tau}{a}/x\right]
      \varphi \leftarrow \varphi \land (a \mid \tau)
return \varphi
```

Presburger's quantifier elimination

Input: an integer linear program $\varphi(x,z)$ with only inequalities **Ensure:** all the variables in x are eliminated from the inequalities of ϕ

```
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      (a \cdot x + \tau \le 0) \leftarrow guess an inequality in \varphi, with a non-zero
       s \leftarrow \mathbf{guess} an integer in [0..|a| \cdot \mathsf{mod}(\varphi) - 1]
      \tau \leftarrow \tau + s
      \varphi \leftarrow \varphi\left[\frac{-\tau}{a}/x\right]
      \varphi \leftarrow \varphi \land (a \mid \tau)
return \varphi
```

Consider $\tau \le a \cdot x \le \tau'$ with a > 0.

"between au and au' there is a multiple of a"

One such multiple has the form $a \cdot x = \tau + s$.

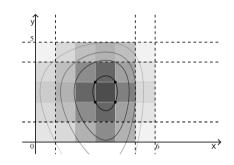
Presburger's quantifier elimination meets Bareiss's algorithm

```
Input: an integer linear program \varphi(x,z) with only inequalities
Ensure: all the variables in x are eliminated from the inequalities of \varphi
```

```
\ell \leftarrow 1
for x in x occurring in an inequality of \varphi do
       (a \cdot x + \tau \le 0) \leftarrow guess an inequality in \varphi, with a non-zero
       s \leftarrow \mathbf{guess} an integer in [0..|a| \cdot \mathsf{mod}(\varphi) - 1]
       \tau \leftarrow \tau + s
      \varphi \leftarrow \varphi\left[\frac{-\tau}{a}/x\right]
                                                                                                \ell \cdot \rho + c \le 0 \rightarrow \rho + \lceil \frac{c}{\ell} \rceil \le 0
      divide each inequality in \varphi by \ell
      \varphi \leftarrow \varphi \land (a \mid \tau)
       \ell \leftarrow a
return \varphi
```

Step II: Monotone decompositions

maximize
$$f(x,y) := 8x + 4y - (2^x + 2^y)$$
 subject to $\varphi(x,y,z) := 0 \le x \le 6$
$$0 \le y \le 5$$

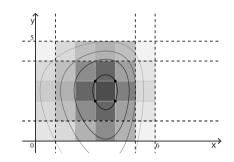


Dashed lines: subspaces explored by the quantifier elimination procedure.

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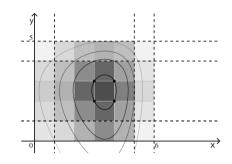
Dashed lines: subspaces explored by the quantifier elimination procedure.

Idea: when eliminating x, the objective f is monotone within [0..3] and within [4..6]. $(a \cdot x + \tau \le 0) \leftarrow \mathbf{guess}$ an inequality in φ , with $a \ne 0$, or an inequality in $\{x \le 3, 4 \le x\}$.

Step II: Monotone decompositions

maximize
$$f(x, y) := 8x + 4y - (2^x + 2^y)$$

subject to $\varphi(x, y, z) := 0 \le x \le 6$
 $0 \le y \le 5$



Dashed lines: subspaces explored by the quantifier elimination procedure.

Theorem (Hitarth, M., Shabadi. preprint)

One can always partition the search space into regions where the objective function is "periodically monotone". Inequalities defining the boundaries of these regions can be added to those guessed by quantifier elimination, without affecting the NP runtime.

Recap and an open problem

Key properties of ILEP:

- 1. If there are (optimal) solutions, one can be represented with a short ILESLP.
- 2. Checking if an ILESLP is a solution
- 3. Comparing values of the objective on two ILESLPs

in P^{FACTORING}...

 \ldots or in P if we add a small set of primes to the certificates

Open problem: binary search on ILESLPs.

Let S be the set of all ILESLPs of size at most k. Is there an algorithm with runtime polynomial in k that, given as input $L, U \in S$, computes $M \in S$ such that the size of both sets $S_1 := \{\sigma \in S : L \le \sigma \le M\}$ and $S_2 := \{\sigma \in S : M \le \sigma \le U\}$ is in $\Omega(\#S_1 + \#S_2)$?

Above, " $\sigma_1 \leq \sigma_2$ " compares the value of the last expressions of σ_1 and σ_2 .