

1-Page Course Summary

What good is IP? (Hint: \$\$\$)

What is an IP?

How do we formulate IPs?

How can we solve IPs (to optimality) in practice?

1. Specialized polynomial-time algorithms for special classes of IPs (e.g., max flow and matching)
2. Branch-and-bound
3. Cutting plane methods
4. Branch-and-cut (the reigning champ used by Gurobi, CPLEX, Xpress, ...)
5. Others: branch-and-price, Lagrangian relaxation, Lenstra.

We can solve IPs more quickly through “better” branching.

We can solve IPs more quickly through “better” formulations.

1. How do we choose between competing formulations?
 - a. Size matters
 - b. Strength matters
2. We can perform *preprocessing* procedures to improve a given formulation:
 - a. Remove redundant inequalities
 - b. Tighten existing inequalities
 - c. Fix certain variables
3. We can add *additional inequalities* to our formulation in an attempt to tighten or strengthen it:
 - a. How can we generate valid inequalities?
 - i. Ad-hoc arguments
 - ii. Chvatal-Gomory procedure
 - iii. Based on the IP's structure, e.g., GMI and MIR inequalities
 - b. How can we tell how strong/useful a valid inequality is?
 - i. Does it cut off your optimal LP relaxation solution?
 - ii. Is it irredundant?
 - iii. Does it dominate an inequality that is currently in the formulation?
 - iv. Is it “as tight as possible”, i.e., is it *facet-defining*?
 - c. How do we show that an inequality is facet-defining?
 - i. Directly using the definition
 - ii. Through lifting arguments
4. We can add *additional variables* to our formulation (with appropriate new constraints)
 - a. in an attempt to reduce the number of constraints acting on the original variables
 - b. in an attempt to strengthen the formulation
 - c. This is called an extended formulation.
 - d. How can we construct extended formulations?
 - e. How few variables and constraints do we need to get a “perfect” formulation? (Extension Complexity)

Some formulations are “perfect” and adding valid inequalities will not help.

1. What does this mean? Why do I care?
2. How can I show a formulation is perfect?
 - a. Using equivalent definitions of integral polyhedra
 - b. Totally unimodular constraint matrix (and integral right-hand-side)
 - c. Totally dual integral (TDI) system of linear inequalities