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MO-MILP Primal Heuristics

Improvement of Gravity Machine

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Contents

1 Abstract	2
2 Introduction	3
3 Definitions and Notations	4
4 Backgrounds	7
5 Soft constraint on cones	7
6 Improving generators	7
6.1 Bugs in Gravity Machine	7
6.2 Empirical findings	8
6.3 Setting some variables binary	8
6.3.1 Communicating vessels effect	8
6.3.2 Same generators lead to the same solution	8
6.3.3 Too much binary variables increase the solving time	9
7 Improving projection	9
8 Numerical experiments	9
8.1 Numerical instances	9
8.2 Quality measure	9
8.3 Numerical results	9
8.3.1	9
9 Conclusion and discussion	9

1 Abstract

2 Introduction

3 Definitions and Notations

We consider the problem as presented in [Gandibleux et al., 2021]. The multi-objective 0-1 linear optimisation problems with p objectives (p -01LP) considered can be formulated as follows:

$$\begin{aligned} \min z(x) &= Cx \\ \text{subject to } Ax &\leq b \\ x &\in \{0, 1\}^n \end{aligned}$$

where

- $x \in \{0, 1\}^n$, the vector of n binary variables $x_j, j = 1, \dots, n$;
- $A \in \mathbb{R}^{m \times n}$, the m constraints $A_i x \leq b_i, i = 1, \dots, m$ and $b \in \mathbb{R}^m$;
- $C \in \mathbb{R}^{p \times n}$, the objective matrix where $p \geq 2$;
- $X := \{x \in \{0, 1\}^n \mid Ax \leq b\} \subseteq \mathbb{R}^n$, the set of feasible solutions, with \mathbb{R}^n the decision space;
- $Y := \{Cx \mid x \in X\} \subseteq \mathbb{R}^p$, the outcome set, with \mathbb{R}^p the objective space.

Thereafter, p is usually meant to be equal to 2 (e.g. we consider the bi-objective class of problems).

Definition 1 ([Ehrgott, 2005]). A feasible solution $\hat{x} \in \mathcal{X}$ is called efficient or Pareto optimal if there is no other $x \in \mathcal{X}$ such that $f(x) \leq f(\hat{x})$. If \hat{x} is efficient, $f(\hat{x})$ is called nondominated point. If $x^1, x^2 \in \mathcal{X}$ and $f(x^1) \leq f(x^2)$ we say x^1 dominates x^2 and $f(x^1)$ dominates $f(x^2)$. The set of all efficient solutions $\hat{x} \in \mathcal{X}$ is denoted \mathcal{X}_E and called the efficient set. The set of all nondominated points $\hat{y} = f(\hat{x}) \in \mathcal{Y}$, where $\hat{x} \in \mathcal{X}_E$, is denoted \mathcal{Y}_N and called the nondominated set.

Definition 2 ([Ehrgott, 2005]). A feasible solution $\hat{x} \in \mathcal{X}$ is called weakly efficient (weakly Pareto optimal) if there is no $x \in \mathcal{X}$ such that $f(x) < f(\hat{x})$, i.e. $f_k(x) < f_k(\hat{x})$ for all $k = 1, \dots, p$. The point $\hat{y} = f(\hat{x})$ is then called weakly nondominated. A feasible solution $\hat{x} \in \mathcal{X}$ is called strictly efficient (strictly Pareto optimal) if there is no $x \in \mathcal{X}, x \neq \hat{x}$ such that $f(x) \leq f(\hat{x})$. The weakly (strictly) efficient and nondominated sets are denoted $\mathcal{X}_{wE}(\mathcal{X}_{sE})$ and \mathcal{Y}_{wE} , respectively.

Definition 3 (A lower bound set [Ehrgott and Gandibleux, 2001]). A lower bound set for Y' is a subset $L \subseteq \mathbb{R}^p$

1. For each $y \in Y'$ there is some $l \in L$ such that $l \leq y$
2. There is no pair $y \in Y', l \in L$ such that y dominates l .

Definition 4 (An upper bound set [Ehrgott and Gandibleux, 2001]). An upper bound set for Y' is a subset $U \subset \mathbb{R}^p$

1. For each $y \in Y'$ there is some $u \in U$ such that $y \leq u$
2. There is no pair $y \in Y', u \in U$ such that u dominates y .

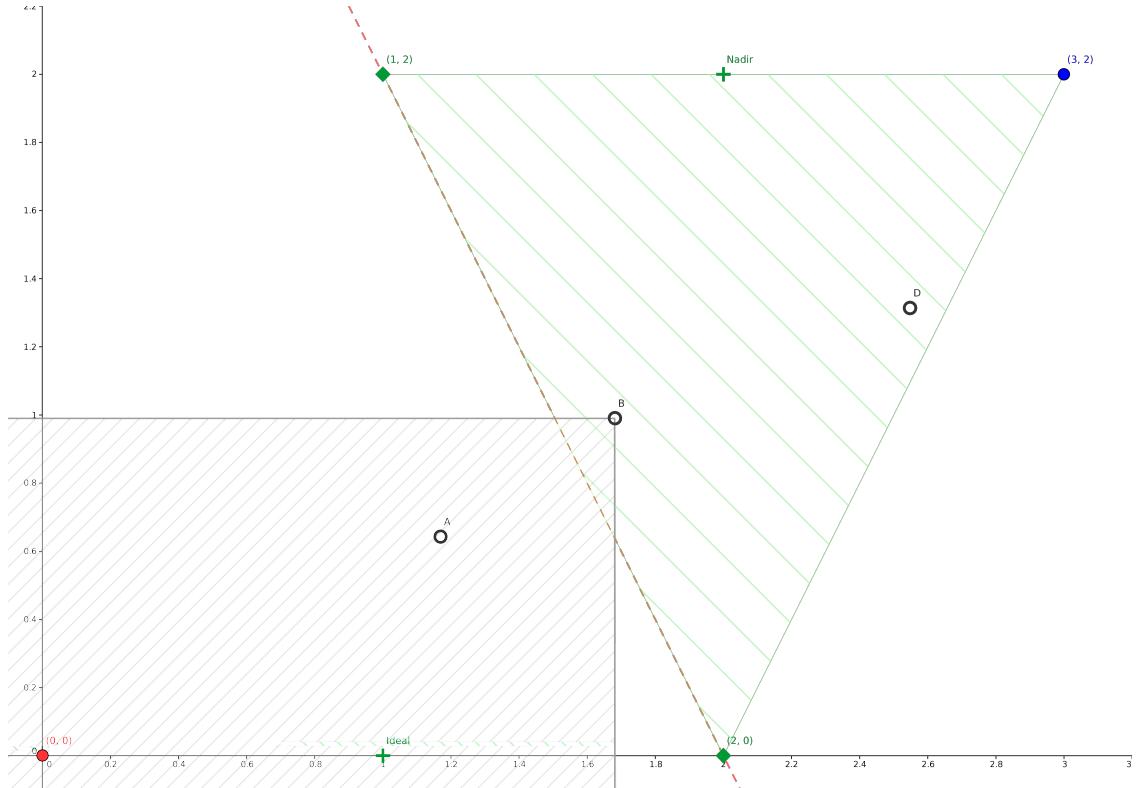


Figure 1: Projection of the solution space onto the cost space

Algorithm 1: Outline of Gravity Machine

Data: $\mathcal{D}, n_L, \text{maxTrial}, \text{maxTime}$

Result: L, U

```
1 begin
2   |    $L, F \leftarrow \text{COMPUTEGENERATORS}(\mathcal{D}, n_L);$ 
3   |   forall  $z(\bar{x}^k) \in L, \bar{x}^k \notin F$  do //each k-th unfeasible gen
4   |   |   timeStart  $\leftarrow \text{TIME}();$  trial  $\leftarrow 0;$ 
5   |   |   timeout  $\leftarrow \text{false};$  feasible  $\leftarrow \text{false};$ 
6   |   |    $\tilde{x}, H, \text{cycle} \leftarrow \text{ROUNDINGSOLUTION}(\bar{x}^k, H);$ 
7   |   |   while  $\neg \text{feasible} \wedge \neg \text{timeout}$  do
8   |   |   |   trial  $\leftarrow \text{trial} + 1;$ 
9   |   |   |    $\bar{x}, F, \text{feasible} \leftarrow \text{PROJECTSOLUTION}(\tilde{x});$ 
10  |   |   |   if  $\neg \text{feasible}$  then
11  |   |   |   |    $\tilde{x}, H, \text{cycle} \leftarrow \text{ROUNDINGSOLUTION}(\bar{x}, k, h);$ 
12  |   |   |   |   if  $\text{cycle}$  then
13  |   |   |   |   |    $\tilde{x} \leftarrow \text{PERTURBSOLUTION}(\tilde{x});$ 
14  |   |   |   |   end
15  |   |   |   end
16  |   |   |   timeout  $\leftarrow (\text{time}() - \text{timeStart} \geq \text{maxTime}) \vee (\text{trial} = \text{maxTrial});$ 
17  |   |   end
18  |   end
19  |    $U \leftarrow \text{EXTRACTNONDOMINATEDPOINT}(F);$ 
20 end
```

4 Backgrounds

Gravity Machine is an algorithm aiming to compute an upperbound set for a multi-objective linear optimization problem with binary variables.

5 Soft constraint on cones

A method intended to guide the search briefly mentioned in the seminal paper is here presented to a wider extent.

6 Improving generators

Generators are obtained by using the ϵ -constraints method which is one of the well-known scalarization techniques [Chankong and Haimes, 1983] aimed at getting a sample of efficient solutions of a MOLP. Those generators form an efficient set for the relaxed problem. That is to say, the set of all generators is also the lower bound set L . Since GM starts the search based on each k -th generator, one would like to have a better initial solution in order to reach a feasible solution faster.

6.1 Bugs in Gravity Machine

Generators not feasible

The previous version of Gravity Machine did use the GLPK solver to generate the lower bound set by the ϵ -constraints method. However, closer to the line passing through the Nadir and the origin the more constrained the MILP representing the current generator. Since considered problems have lot of constraints and variables some numerical issues may arise [Gurobi Optimization, LLC, 2023]. Infeasibility hence may appear during the solving process for problems which has at least one (feasible) optimal solution. In addition, the *Julia* wrapper for GLPK seems to be known for returning the solution minimizing constraints violation⁴. Finally, as the termination status was not correctly handled, some generators turn out to be used whereas there were not "trully" feasible.

Patch: The termination status is now considered and GM properly fails if a generator is not feasible. Tolerance attribute was hand-tuned to allow the solver to find a feasible solution. . It is worth noticing that no difference in the performance has been observed. The robustness is the matter here. In addition, GLPK was replaced by HiGHS [Huangfu and Hall, 2018]. Indeed, the latter shows better performances than GLPK [Mittelma, 2023] and is still open-source.

Soft conic constraints λ_1 and λ_2

Both vectors λ_1 and λ_2 were accidentally swaped in their definition such that the "guidance mechanism" was useless and a fortiori misleading.

⁴<https://discourse.julialang.org/t/access-infeasible-optimization-results-glpk-with-semicontinuous-variable-problem/97455> 59972

[EM] ça serait bien que ce ne soit pas "hand-tuned"
<https://discourse.julialang.org/t/access-infeasible-optimization-results-glpk-with-semicontinuous-variable-problem/97455>
both-primal-and-dual-feasibility-tolerance-according-to-the-size-of-the-

6.2 Empirical findings

Empirical evidences tend to show that very few variables are set to non-integral value for each generator.

6.3 Setting some variables binary

At first sight, non-solved to integrality variables should be set binary and the problem re-optimized. The latter allows GM to find initial solution Then, a generator closer to Y should result from a the re-optimization process. However, several issues arises:

6.3.1 Communicating vessels effect

Since not all constraints are set binary, some variables found to be zero or one might become fractional. A number of variables found fractional after the second stage solving greater than the number of variables found fractional after the first stage solving represents the worst case. As far as our experimental results show us, this situation is very rare.

[EM] à reformuler

6.3.2 Same generators lead to the same solution

Ideally, one would that each generator \bar{y}^k converges to a different $\tilde{y}^{k,t}$ for some iterations $t \in \mathbb{N}$. Below, we consider $J_0(x)$ (and $J_1(x)$) the set containing the index of variables set to zero (respectively to one) into the solution x . Some well known modelization techniques are briefly presented and their pertinence for GM is studied. For the major part of them, they are inspired by canonical cut constraints introduced by [Balas and Jeroslow, 1972].

Canonical cut constraint :

Proposition 1. Let x^0 be a vector in $\{0, 1\}^n$. The following inequality

$$\sum_{j \in J_1(x^0)} x_j - \sum_{j \in J_0(x^0)} x_j \leq n - 1 \quad (1)$$

cuts off solution x^0 without cutting off any other solution in $\{0, 1\}^n$.

Proof. The proof is based on the $\|\cdot\|_1$ distance and can be found in [Hanafi and Wilbaut, 2011]. \square

Proposition 2.

Provided a feasible solution s (known to be binary), the following constraint allows the solving process to avoid returning s **only** as a solution [Balas and Jeroslow, 1972]:

$$\sum_{j \in \{i | s_i=0\}} x_j + \sum_{j \in \{i | s_i=1\}} 1 - x_j \geq 1$$

It is **The lower bound set is no longer guaranteed**

Cones

Algorithm 2: Improving generators

Data: $L, \lambda_1, \lambda_2, \tau, \alpha$
Result: L_I, U

```
1 begin
2   |  $L, F \leftarrow \text{COMPUTEGENERATORS}(\mathcal{D}, n_L);$ 
3   | forall  $z(\bar{x}^k) \in L, \bar{x}^k \notin F$  do //each k-th unfeasible gen
4   |   end
5 end
```

6.3.3 Too much binary variables increase the solving time

As shown by our empirical data, less than 20

7 Improving projection

By the same token as the generators improvement, the projection used during GM can be improved by adding some integrity constraints on the non

8 Numerical experiments

Gravity Machine is implemented in Julia 1.8.5 [Bezanson et al., 2017]

8.1 Numerical instances

8.2 Quality measure

8.3 Numerical results

Experiments have been performed on-top of the following configuration:

- Laptop: Dell - XPS 13 9300
- OS: Linux Mint 21.1 Cinnamon - v5.6.8
- Kernel version: 5.19.0-38-generic
- Intel[®] Core[™] i7-1065G7 CPU @ 1.30GHz × 4
- L1: 320 KiB, L2: 2 MiB, L3: 8 MiB
- RAM: 15.2 Go LDDR4
- SSD: 1024.2 Go

8.3.1

9 Conclusion and discussion

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