

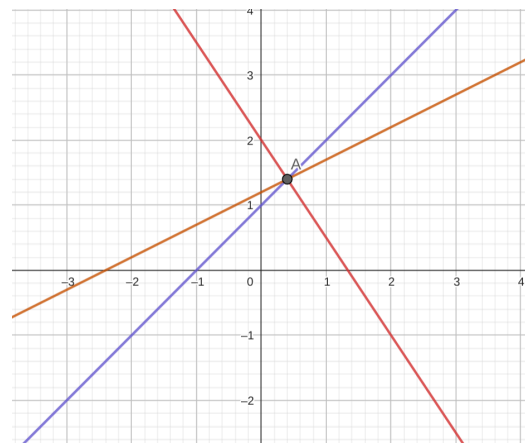
# Assignment10 : Vertex Cover Problem

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- Scene Reconstruction
- Prof. Feng Zheng

# Task 10-1

Target:  $\max Z = \mathbf{c}^T \mathbf{x} = [-1, 2] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$

Subject to:  $\begin{bmatrix} 3 & 2 \\ -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \leq \begin{bmatrix} 4 \\ 1 \end{bmatrix}, \quad x_1, x_2 \geq 0$



Algorithm	$x_1$	$x_2$	$Z$
HiGHS <sup>[1]</sup>	0.4	1.4	2.4
Simplex <sup>[2]</sup>	0.4	1.4	2.4

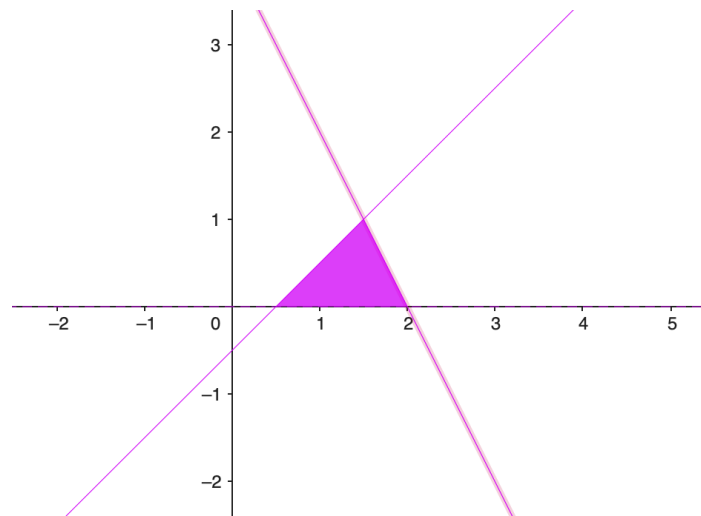
[1] Huangfu, Q., & Hall, J. J. (2018). Parallelizing the dual revised simplex method. *Mathematical Programming Computation*, 10(1), 119-142.

[2] Dantzig, G. B. (1948). Programming in a linear structure. *Econometrica*, 17(1), 73-74.

# Task 10-1

Target:  $\max Z = \mathbf{c}^T \mathbf{x} = [2, 1] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$

Subject to:  $\begin{bmatrix} 2 & 1 \\ -2 & 2 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \leq \begin{bmatrix} 4 \\ -1 \\ 0 \end{bmatrix}, \quad x_1, x_2 \geq 0$



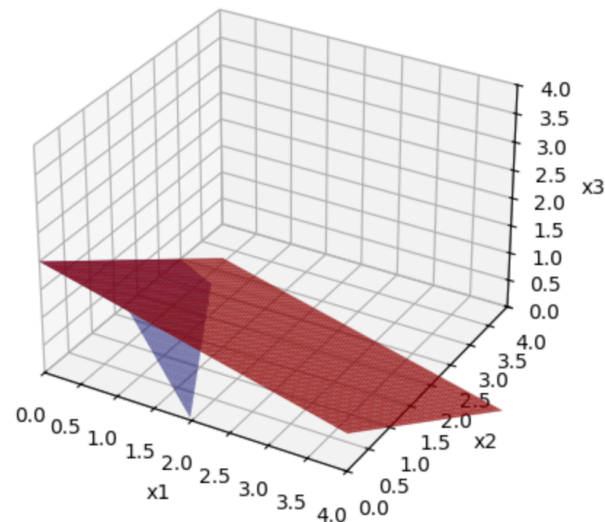
- [1] Huangfu, Q., & Hall, J. J. (2018). Parallelizing the dual revised simplex method. *Mathematical Programming Computation*, 10(1), 119-142.
- [2] Dantzig, G. B. (1948). Programming in a linear structure. *Econometrica*, 17(1), 73-74.

Algorithm	$x_1$	$x_2$	$Z$
HiGHS <sup>[1]</sup>	2	0	4
Simplex <sup>[2]</sup>	2	0	4

# Task 10-1

$$\max Z = \mathbf{c}^T \mathbf{x} = [1, 2, 3] \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

$$\text{Subject to: } \begin{bmatrix} 1 & 2 & 3 \\ 2 & 1 & 1 \\ 1 & 1 & 2 \\ -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \leq \begin{bmatrix} 6 \\ 4 \\ 5 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$



Algorithm	$x_1$	$x_2$	$x_3$	$Z$
HiGHS <sup>[1]</sup>	0	0	2	6
Simplex <sup>[2]</sup>	0	0	2	6

[1] Huangfu, Q., & Hall, J. J. (2018). Parallelizing the dual revised simplex method. *Mathematical Programming Computation*, 10(1), 119-142.

[2] Dantzig, G. B. (1948). Programming in a linear structure. *Econometrica*, 17(1), 73-74.

# Task 10-2

Instances	HiGHS time (s)	HiGHS optimal	Interior-Point <sup>[1]</sup> time (s)	Interior-Point optimal
small	0.0012	8106.530114360896	0.008	8106.530114300792
medium	2.5243	5653427.100619743	1.5281	5653427.098690189
large	69.2118	54087865.84468825	58.5074	Failed to Solve

[1] Dikin, I. I. (1967). Iterative solution of problems of linear and quadratic programming. Doklady Akademii Nauk SSSR, 174(4), 747–748.