

Lecture 9: Dantzig-Wolfe Decomposition

(3 units)

Outline

- ▶ Dantzig-Wolfe decomposition
- ▶ Column generation algorithm
- ▶ Relation to Lagrangian dual
- ▶ Branch-and-price method
- ▶ Generated assignment problem and multi-commodity flow problem
- ▶ References

Dantzig-Wolfe decomposition

- Consider the following integer programming problem:

$$\begin{array}{llllll} (P) \quad \min & (c^1)^T x^1 & + (c^2)^T x^2 & + \dots & + (c^k)^T x^k & \\ \text{s.t.} & A^1 x^1 & + A^2 x^2 & + \dots & + A^K x^K & = b \\ & D^1 x^1 & & & & \leq d_1 \\ & & \dots & & & \leq \cdot \\ & & & \dots & & \leq \cdot \\ & & & & D^K x^K & \leq d_K \\ & x^1 \in \mathbb{Z}_+^{n_1}, \dots, & & & x^K \in \mathbb{Z}_+^{n_K} & \end{array}$$

- The constraint matrix has a **block angular** structure. Let

$$X^k = \{x^k \in \mathbb{Z}^{n_k} \mid D^k x^k \leq d_k\}.$$

- ▶ The sets are independent for $k = 1, \dots, K$, only the joint constraint $\sum_{k=1}^K A^k x^k = b$ link together the different sets of variables.
- ▶ Dualizing the joint constraint, we have the following Lagrangian dual of (P) :

$$(D) \quad \max_u L(u),$$

where

$$\begin{aligned} L(u) &= \min \left\{ \sum_{k=1}^K ((c^k)^T - u^T A^k) x^k + b^T u \mid x^k \in X^k, \forall k \right\} \\ &= \sum_{k=1}^K L_k(u) + b^T u. \end{aligned}$$

where $L_k(u) = \min \{ ((c^k)^T - u^T A^k) x^k \mid x^k \in X^k \}$.

- ▶ We have discussed Lagrangian relaxation and dual search in the previous lectures. Another way of exploiting the block-angular structure is **Dantzig-Wolfe decomposition**, which was invented by Dantzig and Wolfe in 1961. The method is very closely connected to **column generation** and they are often used interchangeably.
- ▶ The set X^k in (P) can be either continuous (polyhedron) or discrete (integer set).
- ▶ **Minkowski-Weyl's Theorem**: Given the convex set $X = \{x \in \mathbb{R}^n \mid Ax \leq b\}$. X can be represented by the extreme points and extreme rays of X :

$$X = \{x = \sum_i \lambda_i x^i + \sum_j \mu_j y^j \mid \sum_i \lambda_i = 1, \lambda_i \geq 0, \mu_j \geq 0\}.$$

Changing representation

- ▶ When X^k is a **bounded polyhedron**, we can express X^k as

$$X^k = \{x^k = \sum_{t=1}^{T_k} \lambda_{kt} x^{kt} \mid \sum_{t=1}^{T_k} \lambda_{kt} = 1, \lambda_{kt} \geq 0\},$$

where x^{kt} , $t = 1, \dots, T_k$, are extreme points of X^k .

- ▶ When X^k is a **finite integer set**, we can express X^k as

$$X^k = \{x^k = \sum_{t=1}^{T_k} \lambda_{kt} x^{kt} \mid \sum_{t=1}^{T_k} \lambda_{kt} = 1, \lambda_{kt} \in \{0, 1\}\},$$

where x^{kt} , $t = 1, \dots, T_k$, list all the points of X^k .

IP Master Problem

- Now, we substitute the expression of x^k in (P), leading to the following **IP Master Problem**:

$$\begin{aligned} (IPM) \quad & \min \sum_{k=1}^K \sum_{t=1}^{T_k} ((c^k)^T x^{kt}) \lambda_{kt} \\ \text{s.t.} \quad & \sum_{k=1}^K \sum_{t=1}^{T_k} (A^k x^{kt}) \lambda_{kt} = b \\ & \sum_{t=1}^{T_k} \lambda_{kt} = 1, \quad k = 1, \dots, K, \\ & \lambda_{kt} \in \{0, 1\}, \quad \forall k, t. \end{aligned}$$

- How to solve this equivalent problem? Note that the number of variables or **columns** in the constraint matrix is $\sum_{k=1}^K T_k$, which is usually exponentially large.

LP master problem

- ▶ We consider the LP relaxation of (IPM):

$$\begin{aligned} (LPM) \quad & \min \sum_{k=1}^K \sum_{t=1}^{T_k} ((c^k)^T x^{kt}) \lambda_{kt} \\ & \text{s.t.} \quad \sum_{k=1}^K \sum_{t=1}^{T_k} (A^k x^{kt}) \lambda_{kt} = b \\ & \quad \sum_{t=1}^{T_k} \lambda_{kt} = 1, \quad k = 1, \dots, K, \\ & \quad \lambda_{kt} \geq 0, \quad \forall k, t. \end{aligned}$$

- ▶ How can we find all the points (or extreme points in the continuous case) of X^k ? \Rightarrow We can use the idea of column generation.

Dual of the LP master problem

- The dual problem of (LPM) is

$$\begin{aligned} (DLPM) \quad & \max \sum_{i=1}^m b_i \pi_i + \sum_{k=1}^K \mu_k \\ & \text{s.t. } \pi A^k x^{kt} + \mu_k \leq (c^k)^T x^{kt}, \\ & \quad t = 1, \dots, T_k, \quad k = 1, \dots, K, \end{aligned}$$

where $(\pi, \mu_k) \in \mathbb{R}^m \times \mathbb{R}^K$.

- Notice that a **column** in (LPM) corresponds a **row** in $(DLPM)$.

Column generation algorithm

- **Initialization.** Suppose that a subset of columns $\mathcal{P} = \cup_{k=1}^K \mathcal{P}_k$ (at least one for each k) is available. Consider the **Restricted LP Master Problem**:

$$\begin{aligned} (RLPM) \quad & \min \sum_{k=1}^K \sum_{t \in \mathcal{P}_k} ((c^k)^T x^{kt}) \lambda_{kt} \\ & \text{s.t.} \quad \sum_{k=1}^K \sum_{t \in \mathcal{P}_k} (A^k x^{kt}) \lambda_{kt} = b \\ & \quad \sum_{t \in \mathcal{P}_k} \lambda_{kt} = 1, \quad k = 1, \dots, K, \\ & \quad \lambda_{kt} \geq 0, \quad t \in \mathcal{P}_k, \quad k = 1, \dots, K. \end{aligned}$$

- Let λ^* and $(\pi, \mu) \in \mathbb{R}^m \times \mathbb{R}^K$ be the optimal primal and dual solutions to $(RLPM)$, respectively.

- **Primal feasibility.** Any feasible solution of (LPM) can be expanded to a feasible solution of $(RLPM)$ (setting $\lambda_{kt} = 0$ for those columns not in \mathcal{P}_k). So

$$v(RLPM) = \sum_{i=1}^m \pi b_i + \sum_{k=1}^K \mu_k \geq v(LPM).$$

- **Optimality check for (LPM) .** We need to check whether (π, μ) is dual feasible for (LPM) . For any $x \in X^k$, the corresponding column is

$$\begin{pmatrix} (c^k)^T x \\ A^k x \\ e_k \end{pmatrix}.$$

The reduced cost for this column is $(c^k)^T x - \pi^T A^k x - \mu_k$.
Solve the following subproblem:

$$(SP) \quad \zeta_k = \min\{((c^k)^T - \pi A^k)x - \mu_k \mid x \in X^k\}.$$

- **Stopping criterion.** If $\zeta_k \geq 0$, then the solution (π, μ) is dual feasible to (LPM) and so

$$\sum_{k=1}^K \sum_{t \in \mathcal{P}_k} ((c^k)^T x^{kt}) \lambda_{kt}^* = \sum_{i=1}^m \pi b_i + \sum_{k=1}^K \mu_k \leq v(LPM).$$

So the expanded solution of λ^* is optimal to (LPM) .

- **Generating a new column.** If $\zeta_k < 0$ for some k , the column corresponding to the optimal solution \tilde{x} of the subproblem (SP) has **negative** reduced cost. Introducing the column

$$\begin{pmatrix} (c^k)^T \tilde{x} \\ A^k \tilde{x} \\ e_k \end{pmatrix}$$

into $(RLPM)$ will lead to a new $(RLPM)$, which can be easily re-optimized using **Primal Simplex Method**.

- **Dual (lower) bound.** From the subproblem, we have

$$\zeta_k \leq ((c^k)^T - \pi A^k)x - \mu_k, \quad \forall x \in X^k,$$

which implies

$$\pi A^k x + (\mu_k + \zeta_k) \leq (c^k)^T x, \quad \forall x \in X^k.$$

Therefore, setting $\zeta = (\zeta_1, \dots, \zeta_K)$, we have that $(\pi, \mu + \zeta)$ is dual feasible to (LPM) . We thus have

$$\pi^T b + \sum_{k=1}^K (\mu_k + \zeta_k) \leq v(LPM).$$

Relation to Lagrangian dual

► **Theorem:**

$$v(LPM) = \min \left\{ \sum_{k=1}^K (c^k)^T x^k \mid \sum_{k=1}^K A^k x^k = b, x^k \in \text{conv}(X^k) \right\}.$$

► **Proof:** Note that (LPM) is obtained by substituting

$$x^k = \sum_{t=1}^{T_k} \lambda_{kt} x^{kt}, \quad \sum_{t=1}^{T_k} \lambda_{kt} = 1, \quad \lambda_{kt} \geq 0,$$

where x^{kt} , $t = 1, \dots, T_k$, are all the integer points in X^k .
This is equivalent to $x^k \in \text{conv}(X^k)$.

► **Theorem:** $v(LPM) = v(D)$.

► Therefore, the LP relaxation of the IP master problem is actually equivalent to the Lagrangian dual.

- Consider the general IP problem:

$$\min\{c^T x \mid Ax \leq b, Dx \leq d, x \in \mathbb{Z}^n\}.$$

- Strength of the D-W decomposition and Lagrangian dual:

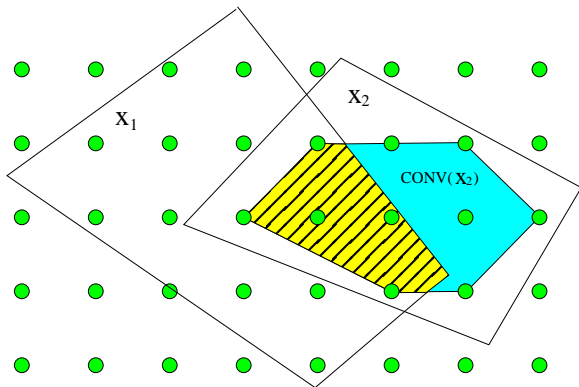


Figure: $X_1 = \{x \in \mathbb{Z}^n \mid Ax \leq b\}$, $X_2 = \{x \in \mathbb{Z}^n \mid Dx \leq d\}$.

Branch-and-Price Method

- Consider the general IP problem:

$$\begin{aligned} (IP) \quad & \min c^T x \\ & \text{s.t. } Ax \leq b \quad (\text{"complicating" constraints}) \\ & \quad Dx \leq d, \quad (\text{"easy" constraints}) \\ & \quad x \in \mathbb{Z}^n. \end{aligned}$$

- We assume that optimization over the set $X_2 = \{x \in \mathbb{Z}^n \mid Dx \leq d\}$ is "easy". This will be used in solving the column generation subproblem.
- Let x^1, \dots, x^T be all the integer points of X_2 . Then

$$X_2 = \left\{ x = \sum_{i=1}^T \lambda_i x^i \mid \sum_{i=1}^T \lambda_i = 1, \lambda_i \in \{0, 1\} \right\}.$$

- Use this representation of X_2 , we can rewrite (IP) as

$$\begin{aligned} (IPM) \quad & \min c^T \left(\sum_{i=1}^T \lambda_i x^i \right) \\ & \text{s.t. } A \left(\sum_{i=1}^T \lambda_i x^i \right) \leq b, \\ & \sum_{i=1}^T \lambda_i = 1, \\ & \lambda_i \in \{0, 1\}, \quad i = 1, \dots, T. \end{aligned}$$

- This is a **reformulation** of (IP).

- ▶ The LP relaxation of (*IPM*) is at least **as strong as** the direct LP relaxation of (*IP*). (Because the LP relaxation of (*IPM*) is equivalent to the Lagrangian relaxation of (*IP*) by dualizing the “complicating” constraint $Ax \leq b$.)
- ▶ We solve the LP relaxation of (*IPM*) using **column generation**.
- ▶ Adding one **column** to the LP master problem corresponds to adding one **cutting plane** to the dual problem of (*LPM*).
- ▶ The **column generation subproblem** is an optimization problem over X_2 , which can be solved efficiently in many applications.
- ▶ We can embed this bounding scheme into a **branch and price** framework. “**Price**” here is referred to find the column with negative reduced cost by solving the subproblem.
- ▶ **How to branch?**

Branching with Dantzig-Wolfe Decomposition

- ▶ Unfortunately, branching on the variables (λ_i) of the reformulation doesn't work well because it's generally difficult to keep a variable from being generated again after it's been fixed to zero.
- ▶ Branching must be done in a way that does not destroy the structure of the column generation master problem and subproblem.
- ▶ We can do this by branching on the **original variables**, i.e., before the reformulation.
- ▶ In a 0-1 problem, branching on the j th original variable is equivalent to fixing the value of some element of the columns to be generated. This can usually be incorporated into the column generation subproblem.

Generalized Assignment Problem

- ▶ The problem is to assign m tasks to n machines subject to capacity constraints.
- ▶ An IP formulation of the problem is

$$\begin{aligned} (GAP) \quad & \max \sum_{i=1}^m \sum_{j=1}^n p_{ij} z_{ij} \\ \text{s.t.} \quad & \sum_{j=1}^n z_{ij} = 1, \quad i = 1, \dots, m, \\ & \sum_{i=1}^m w_{ij} z_{ij} \leq d_j, \quad j = 1, \dots, n, \\ & z_{ij} \in \{0, 1\}, \quad i = 1, \dots, m, j = 1, \dots, n. \end{aligned}$$

- ▶ Let's the columns in (GAP) represent feasible assignments of tasks to the machine.

$$X_2 = \{z \in \{0, 1\}^{n \times m} \mid \sum_{i=1}^m w_{ij} z_{ij} \leq d_j, \quad j = 1, \dots, n\}.$$

- The Dantzig-Wolfe decomposition master problem is:

$$\begin{aligned}
 & \max \sum_{j=1}^n \sum_{i=1}^m p_{ij} \left(\sum_{k=1}^{T_j} \lambda_j^j y_{ik}^j \right) \\
 & \text{s.t.} \quad \sum_{j=1}^n \sum_{k=1}^{T_j} \lambda_j^j y_{ik}^j = 1, \quad i = 1, \dots, m, \\
 & \quad \sum_{i=1}^{T_j} \lambda_k^j = 1, \quad j = 1, \dots, n, \\
 & \quad \lambda_k^j \in \{0, 1\}, \quad j = 1, \dots, n, \quad k = 1, \dots, T_j.
 \end{aligned}$$

This is a [set-covering problem](#).

- The column generation subproblems are n knapsack problem with a single constraint $\sum_{i=1}^m w_{ij} z_{ij} \leq d_j$.

Multi-commodity flow problem

- ▶ Let $D = (V, A)$ be a directed graph with nonnegative capacities u_a for all $a \in A$.
- ▶ Given k commodities, i.e., node pairs $(s_1, t_1), \dots, (s_k, t_k)$. For each $i = 1, \dots, k$, we want to find an $s_i - t_i$ -flow, (x_a^i) , such that the sum of these flows on each arc does not exceed a given capacity. This flow is called a **feasible multicommodity flow** and can be expressed by the following constraints:

$$\sum_{a \in \delta^+(v)} x_a^i - \sum_{a \in \delta^-(v)} x_a^i = 0, \quad \forall v \in V \setminus \{s_i, t_i\}, \quad i = 1, \dots, k,$$

$$\sum_{i=1}^k x_a^i \leq u_a, \quad \forall a \in A,$$

where $\delta^+(v) = \{(v, w) \mid (v, w) \in A\}$ and $\delta^-(v) = \{(u, v) \mid (u, v) \in A\}$.

Edge formulation

- The **multicommodity flow problem** (MCF) is to maximize the sum of the flow values of each commodities:

$$\begin{aligned} \max \quad & \sum_{i=1}^k \left(\sum_{a \in \delta^+(s_i)} x_a^i - \sum_{a \in \delta^-(s_i)} x_a^i \right) \\ \text{s.t.} \quad & \sum_{a \in \delta^+(v)} x_a^i - \sum_{a \in \delta^-(v)} x_a^i = 0, \quad \forall v \in V \setminus \{s_i, t_i\}, \quad i = 1, \dots, k \\ & \sum_{i=1}^k x_a^i \leq u_a, \quad \forall a \in A. \end{aligned}$$

- This formulation is called **edge formulation** of MCF. It is a linear program and can be solved polynomially.
- However, if we require the flow to be integer, i.e., $x_a^i \in \mathbb{Z}_+$, then the MCF is **NP-hard**.

Path formulation

- ▶ We now give a **path formulation** for MCF, which can be viewed as the reformulation of the edge formulation using **Dantzig-Wolfe decomposition**.
- ▶ Let \mathcal{P}_{st} be the set of all $s - t$ paths. Let

$$\mathcal{P} = \mathcal{P}_{s_1, t_1} \cup \dots \cup \mathcal{P}_{s_k, t_k}.$$

Let \mathcal{P}_a denote the set of paths that use arc a , i.e.,
 $\mathcal{P}_a = \{p \in \mathcal{P} \mid a \in p\}.$

- ▶ For each $p \in \mathcal{P}_{s_i, t_i}$, we define a flow variable f_p . The multi-commodity flow problem can be expressed as

$$\begin{aligned} (MCF) \quad & \max \sum_{p \in \mathcal{P}} f_p \\ & \text{s.t.} \quad \sum_{p \in \mathcal{P}_a} f_p \leq u_a, \quad \forall a \in A, \\ & \quad \quad f_a \geq 0, \quad \forall a \in A. \end{aligned}$$

Column generation for MCF

- ▶ Let $\mathcal{P}' \subset \mathcal{P}$ be a subset of all paths. Consider the **restricted LP master problem**:

$$\begin{aligned} (MCF') \quad & \max \sum_{p \in \mathcal{P}'} f_p \\ \text{s.t.} \quad & \sum_{p \in \mathcal{P}'_a} f_p \leq u_a, \quad \forall a \in A, \\ & f_a \geq 0, \quad \forall a \in A. \end{aligned}$$

- ▶ Note that a feasible solution $(f'_p)_{p \in \mathcal{P}'}$ for (MCF') can be expanded to a feasible solution $(f_p)_{p \in \mathcal{P}}$ to (MCF) (setting $f_p = 0$ for $p \in \mathcal{P} \setminus \mathcal{P}'$). Thus,

$$v(MCF') \leq v(MCF).$$

- ▶ The dual of (MCF') is

$$\begin{aligned} (DMCF') \quad & \min \sum_{a \in A} u_a \mu_a \\ \text{s.t.} \quad & \sum_{a \in p} \mu_a \geq 1, \quad \forall p \in \mathcal{P}', \\ & \mu_a \geq 0, \quad \forall a \in A. \end{aligned}$$

- ▶ Reduced cost $\leq 0 \Leftrightarrow$ Dual feasible. So, if

$$\sum_{a \in p} \mu_a \geq 1, \quad \forall p \in \mathcal{P},$$

then the current solution is optimal to (MCF) . Otherwise, we need to find a new column to improve (MCF') .

- ▶ Checking whether the above inequality is satisfied for all paths is called **pricing subproblem**. This can be done efficiently by computing the **shortest path** w.r.t. the **weight vector** μ_a ($a \in A$) for each commodity (s_i, t_i) ($i = 1, \dots, k$). If the shortest paths are all at least 1, then we must have

$$\sum_{a \in p} \mu_a \geq 1, \quad \forall p \in \mathcal{P},$$

Otherwise, we find a new path p that has the positive reduced cost and we can add this path (column) to (MCF') .

- ▶ Finding a shortest (s_i, t_i) -path in graph (V, A) with nonnegative weights $\mu_a \geq 0$ ($a \in A$) is polynomial (e.g., by Dijkstra's algorithm).

► Column generation algorithm for MCF

Repeat

1. Solve (MCF') for \mathcal{P}'
2. Let μ be the optimal multiplier vector of (MCF')
3. **for** $i = 1, \dots, k$, **do**
 - Find a shortest path $s_i - t_i$ -path w.r.t. weight vector (μ_a)
 - If weight of the shortest path p is less than 1, add p to (MCF')
4. **end for**

Until no path has been added

► How to get an **integer** solution?

Dantzig-Wolfe decomposition for MCF

- We now show that the path formulation can be obtained from Dantzig-Wolfe decomposition. We first write the edge formulation in a simple form:

$$\max c^T x$$

$$\text{s.t. } Nx = 0, \quad (\text{flow conservation})$$

$$Ux \leq u, \quad (\text{capacity constraints})$$

$$x \geq 0.$$

- Let

$$P = \{x \geq 0 \mid Nx = 0\}.$$

This polyhedron is a cone and has a single vertex 0 and a finite number of rays r^1, \dots, r^s . By the Minkowski-Weyl theorem, we have

$$P = \text{cone}\{r^1, \dots, r^s\} = \left\{ \sum_{i=1}^s \lambda_i r^i \mid \lambda_i \geq 0 \right\}.$$

- ▶ Using the above expression of P , we can rewrite the edge formulation as

$$\begin{aligned} \max \quad & \sum_{i=1}^s \lambda_i (c^T r^i) \\ \text{s.t.} \quad & \sum_{i=1}^s \lambda_i (N r^i) \leq u, \\ & \lambda_i \geq 0, \quad i = 1, \dots, s. \end{aligned}$$

- ▶ Analyzing the structure of c and U , the above problem can be reduced to

$$\begin{aligned} \max \quad & \sum_{i=1}^s y_i \\ \text{s.t.} \quad & \sum_{i: a \in p_i} y_i \leq u_a, \quad a \in A \\ & y_i \geq 0, \quad i = 1, \dots, s, \end{aligned}$$

which is equivalent to the path formulation (refer to Numhauser and Wolsey (1988) for more details)

References

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