An Efficient Local Search Algorithm for Large GD Advertising Inventory Allocation with Multilinear Constraints

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Table 1: Results of LS-IMP for solving real-world ad benchmark under different parameter settings. P0 is the parameter in paper.

Parameter			Total	Total	Avg	Avg
settings	t	ζ		#win (300s)		_
Po	100	100	860	764	16.4	62.8
P1	50	10	848	755	15.7	61.7
P2	75	10	858	754	15.8	62.2
P3	100	10	854	750	15.5	62.1
P4	125	10	855	748	15.9	61.2
P5	150	10	845	745	15.2	61.8
P6	200	10	846	757	15.1	62.3
P7	50	50	867	759	16.2	64.1
P8	75	50	852	774	16.3	62.8
P9	100	50	857	747	16.3	61.3
P10	125	50	878	745	16.5	64.4
P11	150	50	864	762	16.7	62.1
P12	200	50	859	776	16.0	63.0
P13	50	80	850	759	16.3	62.0
P14	75	80	876	769	16.6	61.9
P15	100	80	847	759	16.2	62.3
P16	125	80	840	764	16.6	62.5
P17	150	80	851	744	16.8	63.1
P18	200	80	848	746	15.8	63.7
P19	50	100	867	784	16.1	62.5
P20	75	100	869	753	16.1	62.4
P21	125	100	873	773	16.1	62.1
P22	150	100	839	788	15.8	63.4
P23	200	100	861	757	16.5	63.8
P24	50	200	861	775	16.4	62.1
P25	75	200	870	759	16.0	62.0
P26	100	200	852	740	16.3	61.2
P27	125	200	852	781	16.2	63.0
P28	150	200	836	769	16.0	61.1
P29	200	200	850	778	16.2	63.3
P30	50	500	855	758	15.1	61.3
P31	75	500	852	750	15.7	62.1
P32	100	500	844	756	15.1	61.6
P33	125	500	852	742	15.4	61.5
P34	150	500	841	752	15.9	61.0
P35	200	500	853	750	15.6	61.7

Table 2: The numeric comparsion in minlplib instances

Instance	Gurobi-Exact	Gurobi-Heur	LS-IMP								
cutoff = 60s											
sonet17v4	1233700	1182604.5	1182604.5								
sonet18v6	3709850	3562770	3389110								
sonet19v5	2590910	2557780	2528144								
sonet20v6	3747400	3311060	3480810								
sonet21v6	8317140	7701520	7731250								
sonet22v4	2698220	2386630	2397132								
sonet23v6	8411680	7474600	7197950								
sonet24v2	5073420	6763260	5060259								
sonet25v5	7852600	7185020	7064664								
	cutoff	= 300s									
sonet17v4	1184730	1182604.5	1182604.5								
sonet18v6	3389110	3389110	3389110								
sonet19v5	2590910	2549380	2528144								
sonet20v6	3658580	3311060	3390200								
sonet21v6	7908790	7600750	7600750								
sonet22v4	2517840	2379970	2387835								
sonet23v6	8411680	7150690	7078810								
sonet24v2	3312580	3312580	3312579								
sonet25v5	7525050	7093900	7064664								

Table 3: The number of instances which can find the optimal solution.

		Gui	robi		LS-	·IMP	LS-IMP + Gurobi			
Dataset	Ex	cact	Н	eur	Lo	11111	20 1111	i Guiobi		
	#sol	#feas	#sol #feas		#sol	#feas	#sol	#feas		
			(= 60s						
\mathcal{D}_1	8	12	10	85	179	84	179			
\mathcal{D}_2	2	4	9	26	92	166	89	166		
\mathcal{D}_3	0	0	13	43	79	178	77	178		
\mathcal{D}_4	0	0	4	29	82	171	78	171		
\mathcal{D}_5	0	0	8	41	97	176	94	176		
Total	10	16	44	151	435	870	422	870		
			С	utoff =	300s					
\mathcal{D}_1	50	96	12	17	86	180	90	180		
\mathcal{D}_2	51	82	18	44	94	167	101	167		
\mathcal{D}_3	35	66	13	56	80	179	85	179		
\mathcal{D}_4	32	74	12	43	83	172	87	172		
\mathcal{D}_5	31	67	15	53	99	176	103	176		
Total	199	385	70	213	442	874	466	874		
			cı	ıtoff =	1000s					
\mathcal{D}_1	100	150	30	81	87	180	113	180		
\mathcal{D}_2	99	151	32	91	96	167	110	167		
\mathcal{D}_3	79	124	28	87	80	179	95	179		
\mathcal{D}_4	83	132	31	71	84	172	90	172		
\mathcal{D}_5	95	141	28	90	100	176	106	176		
Total	456	698	149	420	447	874	514	874		

Table 4: The number of Feaible and violated instances in Gurobi with real variable.

Dataset	Gurobi	(LS-IMP		
Butuset	#feas	#feas	#vio	#vio_rate	#feas
\mathcal{D}_1	12	0	179		
\mathcal{D}_2	4	0	0	0	164
\mathcal{D}_3	0	0	0	0	172
\mathcal{D}_4	0	0	0	0	170
\mathcal{D}_5	0	0	0	0	175
Total	16	0	0	0	860
		cutoff	= 300	S	
\mathcal{D}_1	96	98	19	4.6%	180
\mathcal{D}_2	82	85	15	4.2%	167
\mathcal{D}_3	66	66	10	3.3%	179
\mathcal{D}_4	74	75	12	5.3%	172
\mathcal{D}_5	67	68	13	6.3%	176
Total	385	392	69	4.7%	874
		cutoff	= 1000	s	
\mathcal{D}_1	150	157	22	4.3%	180
\mathcal{D}_2	151	158	23	4.1%	167
\mathcal{D}_3	124	133	17	3.1%	179
\mathcal{D}_4	132	141	17	4.9%	172
\mathcal{D}_5	141	149	14	5.8%	176
Total	698	738	92	4.4%	874

Table 5: The number of Feaible and violated instances in Gurobi with real variable.

	Gui	robi			Gurol	i-Real			LS-IMP	
Dataset	Exact	Heur		Exa	ct		Heı	ır		
	#feas	#feas	#feas	#vio	#vio_rate	#feas	#vio	#vio_rate	#feas	
	cutoff = 60s									
\mathcal{D}_1	\mathcal{D}_1 12 12 0 0 0 99 19 4.3%									
\mathcal{D}_2	4	11	0	0	0	96	18	3.8%	164	
\mathcal{D}_3	0	16	0	0	0	96	22	6.7%	172	
\mathcal{D}_4	0	5	0	0	0	84	17	3.2%	170	
\mathcal{D}_5	0	10	0	0	0	95	16	6.2%	175	
Total	16	54	0	0	0	470	92	5.0%	860	
				cu	toff = 300s					
\mathcal{D}_1	96	17	98	19	4.6%	189	31	7.6%	180	
\mathcal{D}_2	82	44	85	15	4.2%	193	36	6.5%	167	
\mathcal{D}_3	66	56	66	10	3.3%	192	28	7.2%	179	
\mathcal{D}_4	74	43	75	12	5.3%	191	26	7.0%	172	
\mathcal{D}_5	67	53	68	13	6.3%	191	27	6.8%	176	
Total	385	213	392	69	4.7%	956	148	7.0%	874	
				cut	off = 1000s					
\mathcal{D}_1	150	81	157	22	4.3%	189	31	7.6%	180	
\mathcal{D}_2	151	91	158	23	4.1%	193	36	6.5%	167	
\mathcal{D}_3	124	87	133	17	3.1%	192	28	7.2%	179	
\mathcal{D}_4	132	71	141	17	4.9%	191	26	7.0%	172	
\mathcal{D}_5	141	90	149	14	5.8%	191	27	6.8%	176	
Total	698	420	738	92	4.4%	956	148	7.0%	874	

Table 6: The metric in Gurobi with real variable.

			Gur	obi					Gurob	i-Real			LS-IMP		
Dataset		Exact			Heur			Exact			Heur				
	#win	#UR	#FR	#win	#UR	#FR	#win	#UR	#FR	#win	#UR	#FR	#win	#UR	#FR
cutoff = 60s															
\mathcal{D}_1	12	1.7%	5.8%	12	1.7%	5.8%	0	0	0	32	5.5%	15.7%	179	15.5%	64.7%
\mathcal{D}_2	4	0.6%	1.9%	11	1.7%	5.7%	0	0	0	26	3.0%	9.6%	164	16.4%	60.7%
\mathcal{D}_3	0	0	0	16	2.3%	9.0%	0	0	0	30	15.0%	36.0%	172	16.7%	62.0%
\mathcal{D}_4	0	0	0	5	1.2%	5.0%	0	0	0	21	14.0%	35.0%	170	16.3%	61.6%
\mathcal{D}_5	0	0	0	10	1.8%	4.8%	0	0	0	19	3.0%	9.8%	175	17.0%	62.8%
Total/Avg	16	0.4%	1.9%	54	1.4%	4.9%	0	0	0	128	8.1%	21.2%	860	16.4%	62.8%
							cutoff =	= 300s							
\mathcal{D}_1	69	7.7%	39.6%	13	1.8%	7.0%	67	7.5%	36.7%	40	5.9%	20.3%	146	17.7%	68.8%
\mathcal{D}_2	61	6.0%	35.5%	24	2.6%	13.9%	66	6.3%	38.5%	35	3.7%	10.9%	141	17.7%	62.8%
\mathcal{D}_3	42	5.1%	22.8%	17	4.3%	14.7%	39	4.7%	20.6%	37	16.3%	38.7%	159	18.1%	64.3%
\mathcal{D}_4	47	5.9%	28.8%	17	2.4%	11.7%	53	6.9%	30.8%	29	15.4%	37.7%	153	16.6%	62.5%
\mathcal{D}_5	42	5.3%	24.7%	21	3.4%	11.2%	46	5.7%	24.7%	31	6.4%	11.1%	165	17.3%	65.7%
Total/Avg	261	6.0%	30.3%	92	2.7%	11.7%	271	6.2%	30.2%	144	9.5%	23.7%	764	17.5%	64.8%
						(cutoff =	1000s							
\mathcal{D}_1	115	15.3%	62.3%	34	6.6%	24.1%	123	18.5%	66.7%	40	5.9%	20.3%	117	17.7%	68.9%
\mathcal{D}_2	109	14.7%	61.3%	40	6.3%	28.4%	116	15.3%	64.5%	35	3.7%	10.9%	112	17.7%	62.9%
\mathcal{D}_3	87	11.4%	46.8%	30	7.0%	25.2%	89	12.7%	50.6%	37	16.3%	38.7%	131	18.1%	64.4%
\mathcal{D}_4	92	12.1%	52.6%	35	4.2%	22.2%	95	13.9%	55.8%	29	15.4%	37.7%	124	16.6%	62.6%
\mathcal{D}_5	105	14.6%	55.6%	33	6.8%	23.8%	107	15.7%	56.7%	31	6.4%	11.1%	130	17.4%	66.0%
Total/Avg	508	13.6%	55.7%	172	6.2%	24.7%	530	14.8%	58.8%	172	9.5%	23.7%	614	17.5%	65.0%

Table 7: The metric with Lagrange multiple method

Dataset	Lagra	nge mu	ltiple m	ethod	LS-IMP			
Butuset	#feas	#win	#UR	#FR	#feas	#win	#UR	#FR
cutoff = 60s								
\mathcal{D}_1	4	0	0.4%	2.1%	179	179	15.5%	64.7%
\mathcal{D}_2	4	0	0.4%	2.0%	166	166	16.4%	60.7%
\mathcal{D}_3	0	0	0	0	178	178	16.7%	$\boldsymbol{62.0\%}$
\mathcal{D}_4	0	0	0	0	171	171	16.3%	61.6%
\mathcal{D}_5	0	0	0	0	176	176	17.0%	62.8%
Total/Avg	8	0	0.08%	0.1%	870	870	16.4%	62.8%
cutoff = 300s								
$\overline{\mathcal{D}_1}$	5	1	0.5%	2.5%	180	180	17.7%	68.8%
\mathcal{D}_2	7	2	0.7%	3.6%	167	167	17.7%	62.8%
\mathcal{D}_3	0	0	0	0	179	179	18.1%	64.3%
\mathcal{D}_4	0	0	0	0	172	172	16.6%	62.5%
\mathcal{D}_5	0	0	0	0	176	176	17.3%	65.7%
Total/Avg	12	3	0.3%	1.2%	874	874	17.5%	64.8%
cutoff = 1000s								
\mathcal{D}_1	6	2	0.6%	3.2%	180	180	17.7%	68.9%
\mathcal{D}_2	9	3	1.0%	6.2%	167	167	17.7%	62.9%
\mathcal{D}_3	1	0	0.1%	0.4%	179	179	18.1%	$\boldsymbol{64.4\%}$
\mathcal{D}_4	0	0	0	0	172	172	16.6%	62.6%
\mathcal{D}_5	1	0	0.1%	0.5%	176	176	17.4%	66.0%
Total/Avg	17	5	0.3%	2.2%	874	874	17.5%	65.0%