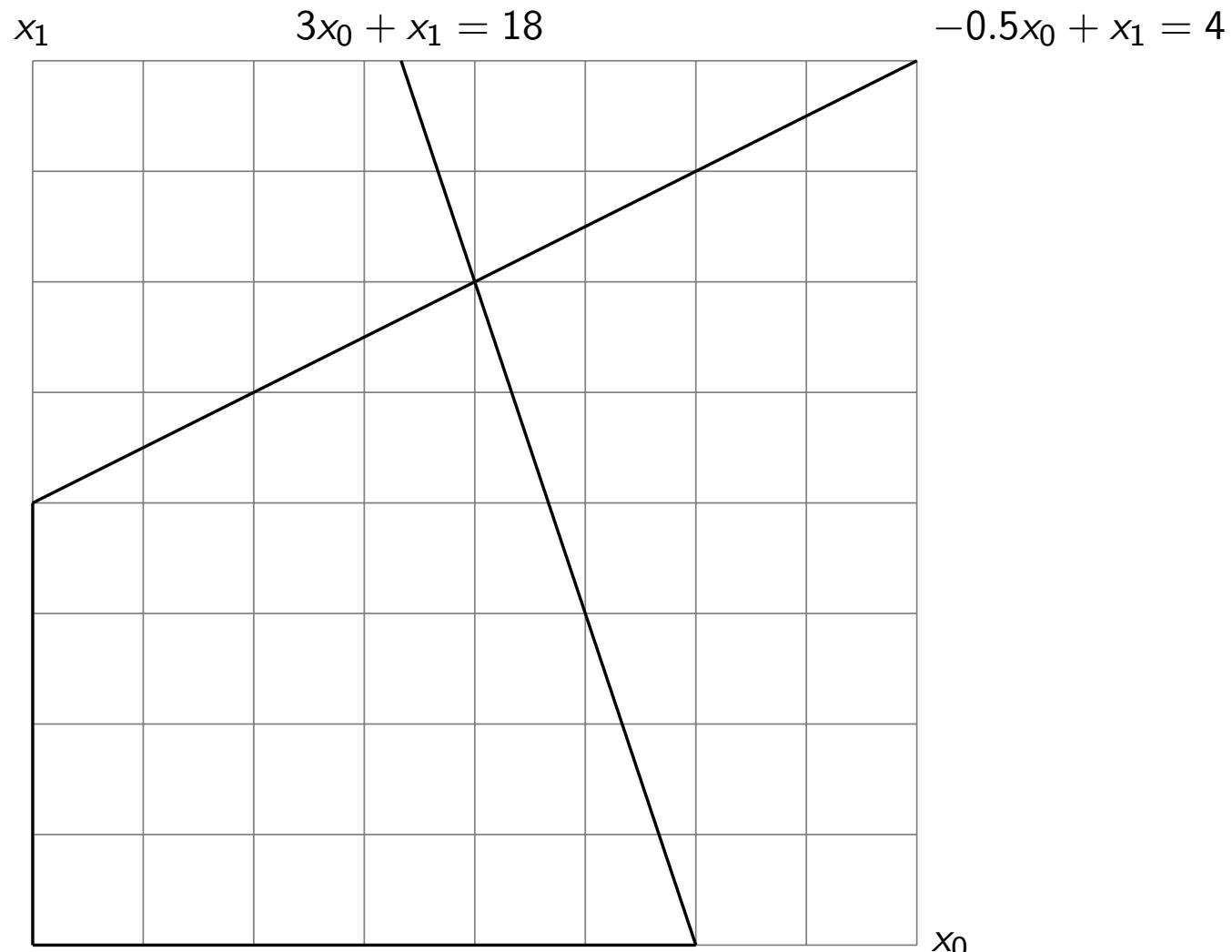


# Contents Lecture 2

- Course lab theme and project: integer program solver
- You will implement this during labs 1 — 4
- The labs have other contents as well, such as
  - the gdb debugger
  - Google Sanitizer
  - Valgrind
  - operf, gprof, gcov
- Lab 5: POWER8 pipeline simulator
- Lab 6: optimizing compilers (gcc, clang, and ibm's and nvidia's)

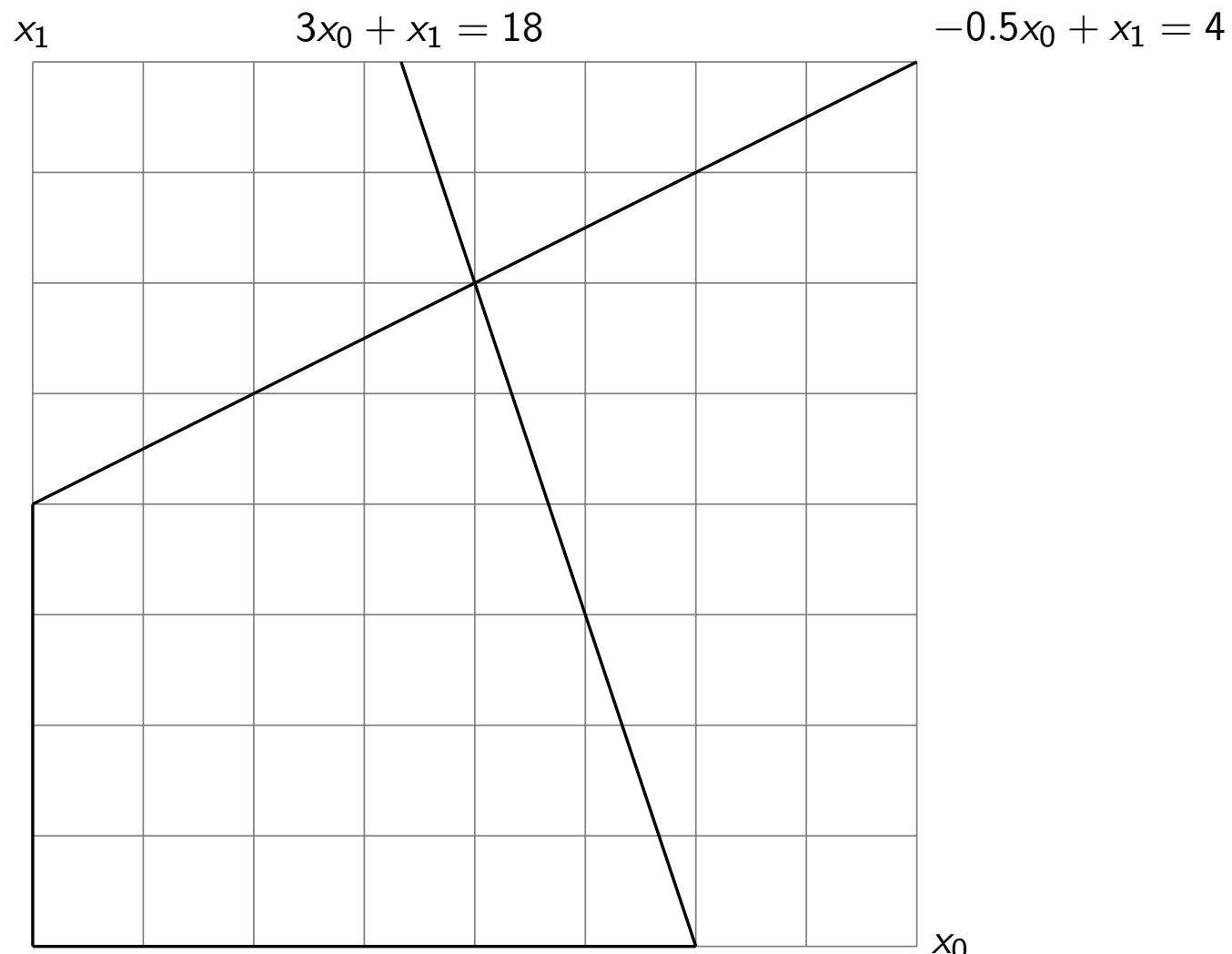
# Linear program: maximize a linear function in a region

- a region defined by lines including  $x_i \geq 0$ , i.e. linear constraints, and
- an objective function such as  $\max z = x_0 + 2x_1$



# Solving a linear program

- Find  $x_i \in \mathbb{R}$  which maximizes  $z$
- Here  $x_i$  are called decision variables



# Our example

- Objective function and linear constraints using  $\leq$

$$\max z = x_0 + 2x_1$$

$$\begin{aligned} -0.5x_0 + x_1 &\leq 4 \\ 3x_0 + x_1 &\leq 18. \end{aligned}$$

- Also: implicitly  $x_i \geq 0$
- We can use e.g.  $x_i \geq 4$  or  $x_i = 5$  but they can be rewritten to use  $\leq$

# Linear programs



$$\begin{array}{lll} \max & z = c_0x_0 + c_1x_1 + \dots + c_{n-1}x_{n-1} \\ & \\ & a_{0,0}x_0 + a_{0,1}x_1 + \dots + a_{0,n-1}x_{n-1} \leq b_0 \\ & a_{1,0}x_0 + a_{1,1}x_1 + \dots + a_{1,n-1}x_{n-1} \leq b_1 \\ & \dots \\ & a_{m-1,0}x_0 + a_{m-1,1}x_1 + \dots + a_{m-1,n-1}x_{n-1} \leq b_{m-1} \\ & \\ & x_0, x_1, \dots, x_{n-1} \geq 0 \end{array}$$

- or simpler as

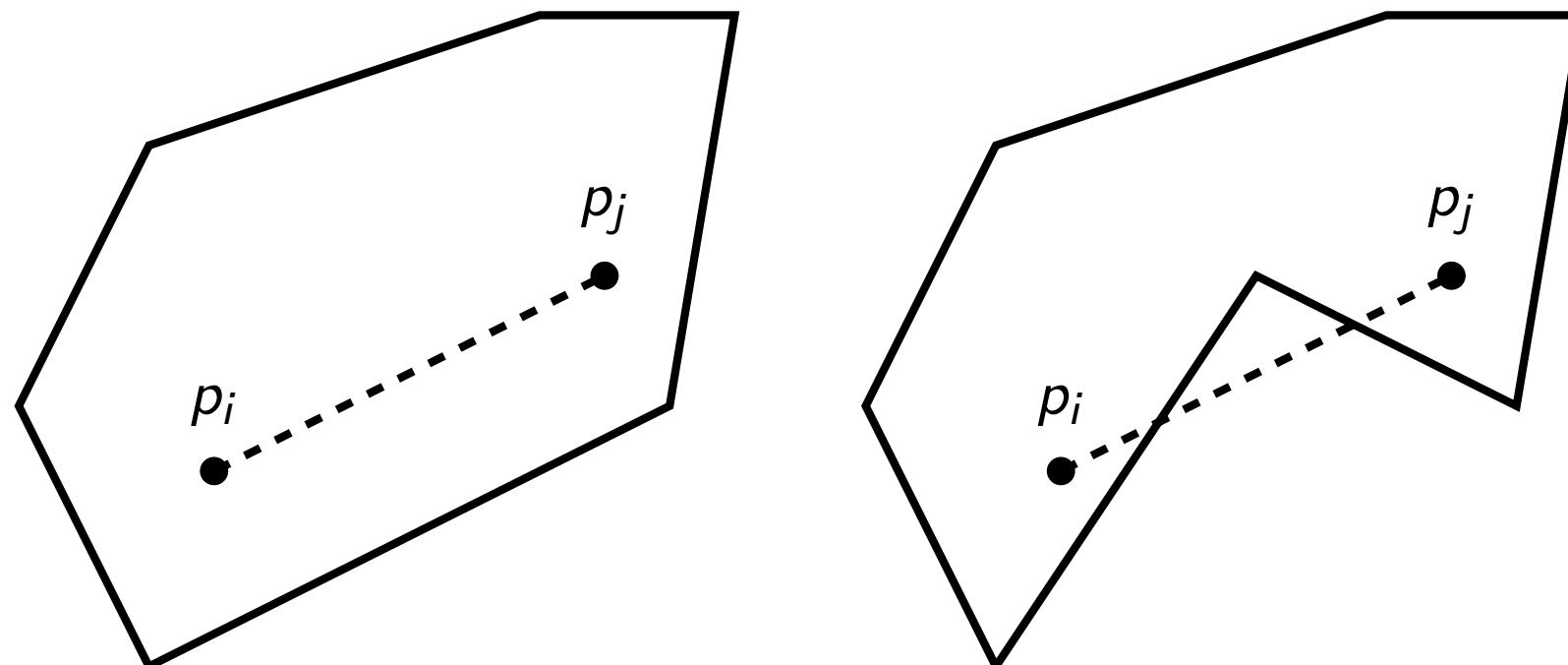
$$\begin{array}{lll} \max & z = cx \\ & Ax \leq b \\ & x \geq 0. \end{array}$$

# Solutions

- Each constraint defines a halfplane in  $n$  dimensions.
- The intersection of these halfplanes defines the **feasible region**,  $P$ , with **feasible solutions**  $x \in P$ .
- The feasible region is convex, and a point where halfplanes intersect is called a **vertex**.
- A linear program is either:
  - **infeasible** when  $P$  is empty,
  - **unbounded** when no finite solution exists, or
  - **feasible**, in which case we search for an optimal solution  $x^* \in P$  which maximizes  $z$ .
- There may exist more than one optimal solution.

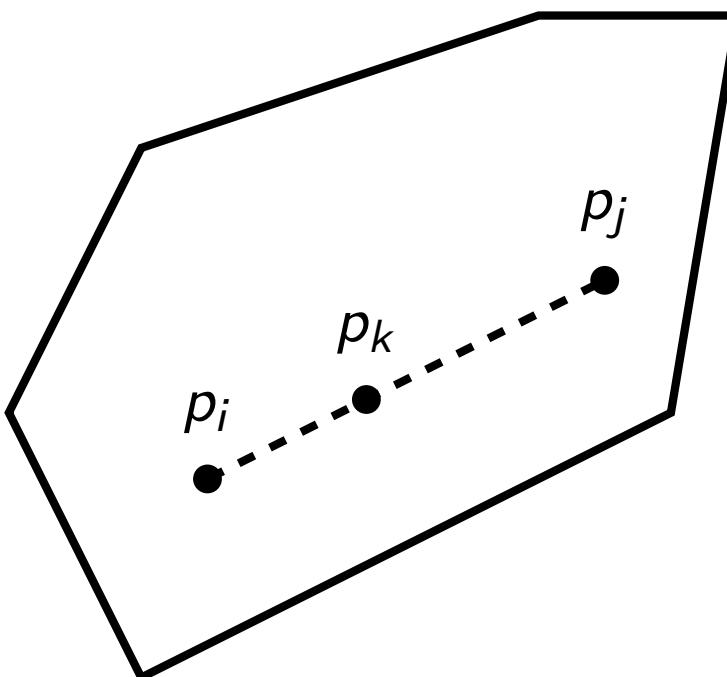
# Solutions

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- The feasible region is convex, and a point where halfplanes intersect is called a **vertex**.
- A non-convex region cannot be an intersection of halfplanes.



# Consequence of $P$ being a convex region

- Assume  $p_k$  is on a line segment through  $p_i$  and  $p_j$
- We can write  $p_k = \lambda \cdot p_i + (1 - \lambda) \cdot p_j$ , with  $0 \leq \lambda \leq 1$
- So that  $p_k$  is in the region
- Here  $\lambda = 0.6$



# Local and global optimal solutions

- We denote by  $z(x)$  the value of the objective function  $z$  at point  $x$ .
- A solution  $x$  is a **local optimum** for  $z(x)$  if there exists an  $\epsilon > 0$  such that  $z(x) \geq z(y)$  for all  $y \in P$  with  $\|x - y\| \leq \epsilon$ .

## Theorem

*A local optimum of a linear program is also a global optimum.*

## Theorem

*For a bounded feasible linear program with feasible region  $P$ , at least one vertex is an optimal solution.*

- So we only need to check  $z$  in the vertices and not the inner part of the region.

# A local optimum of a linear program is also a global optimum

Proof.

- $z(u)$  is a linear objective function
- Assume  $z(u) > z(v)$  for all  $v$  at most  $\epsilon$  from  $u$
- Let  $w$  be any point in  $P$ , possibly far away from  $u$  and  $v$
- $v = \lambda u + (1 - \lambda)w$  with  $0 \leq \lambda \leq 1$
- $z(u) \geq z(v) = z(\lambda u + (1 - \lambda)w) = \lambda z(u) + (1 - \lambda)z(w)$
- So  $z(u) - \lambda z(u) \geq (1 - \lambda)z(w)$
- And  $z(u)(1 - \lambda) \geq (1 - \lambda)z(w)$
- $0 \leq \lambda \leq 1$ , so  $z(u) \geq z(w)$



# At least one vertex is an optimal solution

## Proof.

- Let the feasible region  $P$  have  $k$  vertices:  $x^0, x^1, \dots, x^{k-1}$
- Let  $z^*$  be the maximum value in any vertex:  $z^* = \max\{cx^i, 0 \leq i < k\}$
- Every point  $w$  in  $P$  can be written as a linear combination of the vertices:  $w = \sum_{i=0}^{k-1} \lambda_i x^i$  with  $\sum_{i=0}^{k-1} \lambda_i = 1$
- Let  $w$  be any point in  $P$
- $z(w) = cw = c \sum \lambda_i x^i = \sum \lambda_i(cx^i) \leq \sum \lambda_i z^* = z^* \sum \lambda_i = z^*$ .



# Slack form

$$\max \quad cx$$

$$x_{n+0} = b_0 - \sum_{j=0}^{n-1} a_{0,j} x_j$$

$$x_{n+1} = b_1 - \sum_{j=0}^{n-1} a_{1,j} x_j \tag{1}$$

...

$$x_{n+m-1} = b_{m-1} - \sum_{j=0}^{n-1} a_{m-1,j} x_j$$

$$x_i \geq 0 \quad 0 \leq i \leq n + m - 1$$

- The variables on the left hand side are called **basic variable** and occur only once, i.e. neither in any sum on the right hand side, nor in the objective function.
- The other variables are called **nonbasic variables**.

## Slack form of our example

- We start with

$$\max z = x_0 + 2x_1$$

$$\begin{aligned} -0.5x_0 + x_1 &\leq 4 \\ 3x_0 + x_1 &\leq 18 \end{aligned}$$

- and then introduce two new variables, one for each constraint, and write it on slack form:

$$\max z = x_0 + 2x_1 + y$$

$$\begin{aligned} x_2 &= 4 - (-0.5x_0 + x_1) \\ x_3 &= 18 - (3x_0 + x_1). \end{aligned}$$

- All  $x_i \geq 0$  and  $y$  is initially zero
- We rewrite the problem until all coefficients in the objective function become negative, and set all nonbasic variables to zero

# Entering and leaving basic variables

- Select a nonbasic variable with positive  $c_i$  coefficient
- We take nonbasic variable  $x_0$  as the so called **entering basic variable**

$$\max z = x_0 + 2x_1 + y$$

$$\begin{aligned}x_2 &= 4 - (-0.5x_0 + x_1) \\x_3 &= 18 - (3x_0 + x_1).\end{aligned}$$

- Since  $c_0$  is positive, we want to increase  $x_0$  as much as possible
- The basic variables can limit how much  $x_0$  may be increased (if there is no restriction, then the linear program is unbounded)
- $x_3$  restricts increasing  $x_0$  to at most 6.
- Therefore we select  $x_3$  as the so called **leaving basic variable**.

## Rewritten linear program

- We rewrite the linear program by letting the entering and leaving basic variables switch roles.
- This is a tedious but simple algebraic manipulation
- Do this by hand at least once

$$\max z = -0.333x_3 + 1.667x_1 + 6$$

$$\begin{aligned}x_2 &= 7 - (0.167x_3 + 1.167x_1) \\x_0 &= 6 - (0.333x_3 + 0.333x_1)\end{aligned}$$

- Next we must select  $x_1$  as entering basic variable
- $x_2$  is restricted by  $7 - 1.167x_1 \geq 0$
- $x_0$  is restricted by  $6 - 0.333x_1 \geq 0$
- $x_2$  is most restricted and becomes the leaving basic variable

# Solution

- All  $c_i$  are negative so  $z$  cannot be increased with positive values of the nonbasic variables.
- By setting the nonbasic variables to zero, the maximum becomes 16 in  $x = (4, 6)$  which indeed is a vertex.

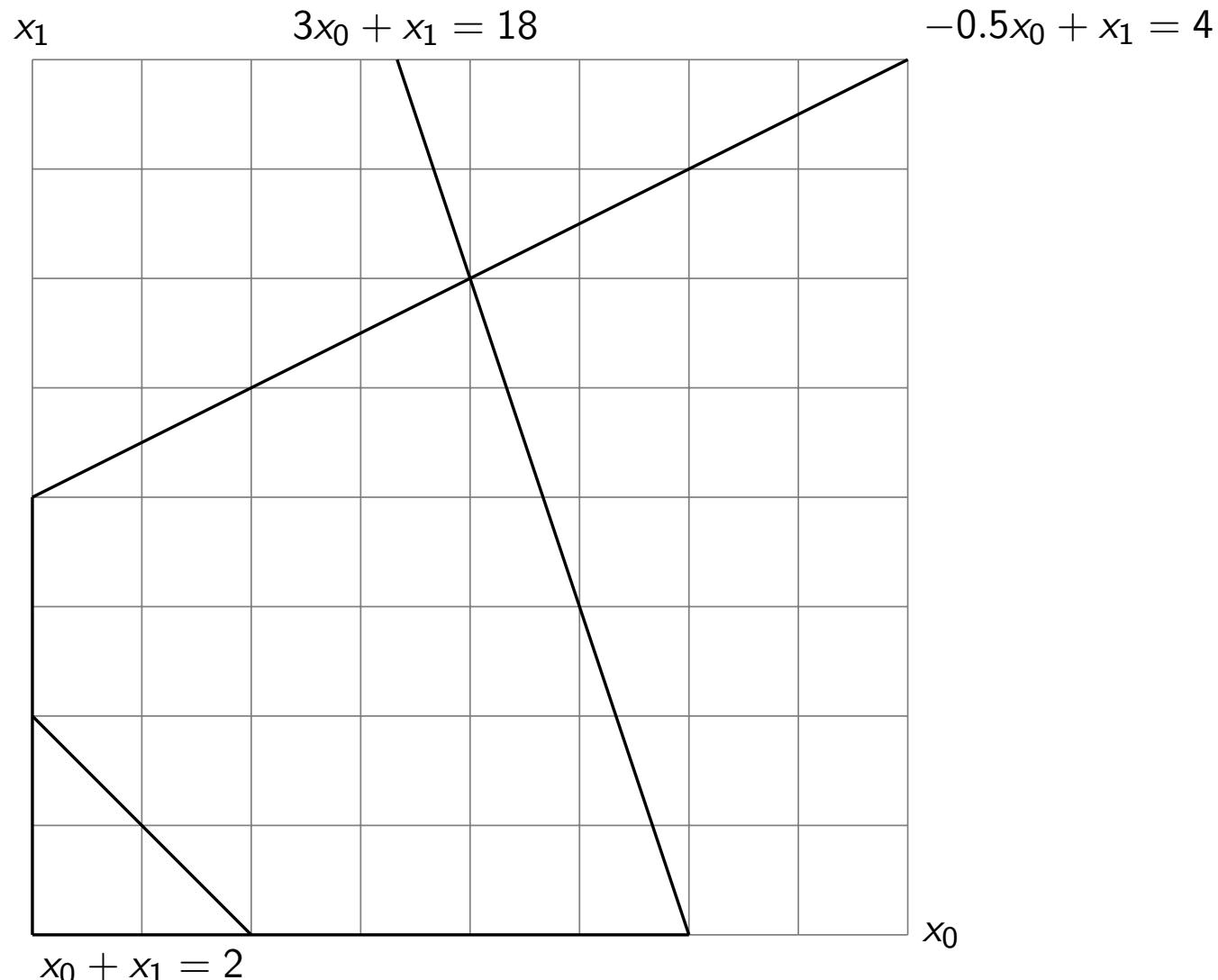
$$\max z = -0.6x_3 - 1.4x_2 + 16$$

$$\begin{aligned}x_1 &= 6 - (0.1x_3 + 0.9x_2) \\x_0 &= 4 - (0.3x_3 - 0.3x_2)\end{aligned}$$

- Summary: we start in a vertex and then go to a neighboring vertex until all coefficients are negative, which gives the optimal solution.
- It was an open problem but George Dantzig was late for a lecture at Berkeley and mistook it for a home assignment (he got a PhD for it).

# A problem: $(0, 0)$ not in $P$

- $x_0 + x_1 = 2$  here means  $x_0 + x_1 \geq 2$ , i.e.  $-x_0 - x_1 \leq -2$ , i.e.  $b_2 = -2$



## Finding a start vertex when there is a negative $b_i$

- Let our original linear program be  $P_0$
- If some  $b_i$  is negative the point 0 is not in the feasible region
- We create a new problem  $P_1$  to find a start vertex for  $P_0$
- Add a new nonbasic variable  $x_{n+m}$
- Start with  $P_0$  and subtract  $x_{n+m}$  from each constraint:

$$a_{i,0}x_0 + a_{i,1}x_1 + \dots + a_{i,n-1} - x_{n+m} \leq b_i$$

- Use the objective function  $z_1 = -x_{n+m}$
- We do a pivot on  $P_1$  with  $x_{m+n}$  as entering basic variable and  $x_k$  with most negative  $b_k$  as leaving basic variable
- This gives us  $b \geq 0$ , so  $P_1$  can be solved using the simplex algorithm,
- If  $P_1$  has optimal value 0 then  $x_{n+m} = 0$  and by removing  $x_{m+n}$  from this solution, we have a start vertex for  $P_0$

# Integer programming

- Integer programming is similar to linear programming with the extra condition that  $x_i \in \mathbb{N}$ .
- Some problems including this have no efficient algorithms
- One bad "method" to solve problems is to enumerate all solutions
- This does not sound good though
- We will use the algorithm design paradigm branch-and-bound to solve integer programs (not all since integer programming is NP-complete)

- A **relaxation** makes a problem simpler (by solving another problem)
- For integer programming we solve the corresponding linear program, i.e. relaxing the integer requirement on the solution.
- Suppose we have an integer program and give it to the Simplex algorithm and  $x_k \notin \mathbb{N}$
- Assume the Simplex algorithm assigns  $x_k = u$
- We can then branch by creating two new linear programs:
  - one with the additional constraint constraint  $x_k \leq \lfloor u \rfloor$ , and
  - another with the additional constraint  $x_k \geq \lceil u \rceil$ .
- Each new problem is solved directly with the Simplex algorithm
- If it has an integer solution we can limit the search tree (bound)
- If it has a non-integer solution and it is better than the best integer solution we add to in a set  $h$

- If the Simplex algorithm found an integer solution we do the following
- We check if this is the best integer solution found so far, and remember it in that case
- We remove from the set  $h$  all unexplored linear programs whose optimal value is less than the value of the integer solution we just found

# Pseudo code and project

- The distributed pseudo code is in Appendix B in the book printed 2020 and the course Tresorit directory
- It is as simple possible
- It is your task to translate it to C and then to optimize it.
- The only requirement is that it should work for 20 problems (there are thousands problems).
- Not even commercial programs work perfectly
- At [forsete.cs.lth.se](http://forsete.cs.lth.se) you will be able to upload your C code
- Forsete is an automatic grader and will give you a score
- The score determines who win a coffee mug and does not affect your grade
- You are **not** allowed to use any code you have not written yourself, except functions from the C Standard library.