Relaxed Solution Mapping

$$\min_{x \in \mathbb{R}, y \in \mathbb{Z}} (a - x)^2 + 50(y - x^2)^2$$
s. t. $y \ge \frac{1}{2}b, x^2 \le b, x \le 0, y \ge 0$

Input:
$$a = 3.83, b = 6.04$$

Rounding Classification
$$\varphi_{\Theta_1}(a, b, \bar{x}, \bar{y})$$

Hidden State:

 $h_x = -0.68, h_y = 9.49$

Update Continuous Var:

 $\hat{x} = \bar{x} + h_x = -1.85$

Neural Network $\delta_{\Theta_2}(a, b, \bar{x}, \bar{y})$

$\pi_{\Theta_1}(a,b)$

Relaxed Solution: $\bar{x} = -1.17, \bar{y} = 2.98$

Round Integer Var: Gumbel_Sigmoid $(h_v) \ge 0$

 $\rightarrow \hat{\mathbf{y}} = [\bar{\mathbf{y}}] = 3$

Mixed-Integer Solution: $\hat{x} = -1.85$, $\hat{y} = 3$

Loss Function: $\mathcal{L}_{Obj} + \lambda \cdot \mathcal{L}_{Viol}$

 $\pi_{\Theta_1}(a,b)$

Relaxed Solution:

 $\bar{x} = -1.14, \bar{y} = 3.09$

$$\min_{x \in \mathbb{R}, y \in \mathbb{Z}} (a - x)^2 + 50(y - x^2)^2$$
s. t. $y \ge \frac{1}{2}b, x^2 \le b, x \le 0, y \ge 0$

Input: a = 3.83, b = 6.04Learnable Threshold

 $\overline{\varphi}_{\Theta_1}(a,b,\bar{x},\bar{y})$

Hidden State:

 $h_x = -0.69$, $h_y = -1.84$

Neural Network $\delta_{\Theta_2}(a, b, \bar{x}, \bar{y})$ **Round Integer Var:**

Update Continuous Var:

 $\hat{x} = \bar{x} + h_x = -1.83$

 $v = \text{Sigmoid}(h_v) = 0.14$ $\bar{v} - |\bar{v}| < v \rightarrow \hat{v} = |\bar{v}| = 3$

Mixed-Integer Solution: $\hat{x} = -1.83$, $\hat{y} = 3$

Loss Function: $\mathcal{L}_{Obj} + \lambda \cdot \mathcal{L}_{Viol}$