A Comparison of Optimization Methods for Multi-Objective Constrained Bin Packing Problems

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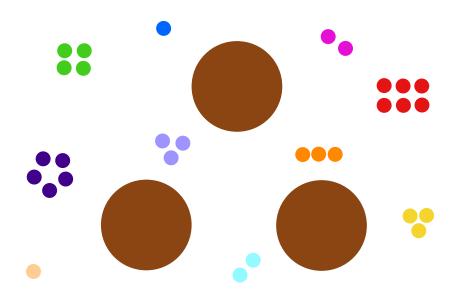
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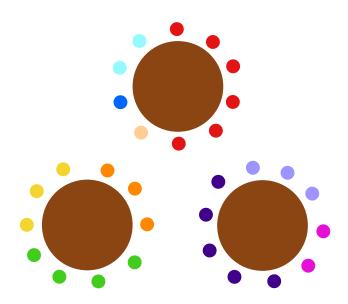
Outline

- 1 The Wedding Seating Problem
- 2 Existing Methods
- 3 CP Model
- 4 IP Model A
- IP Model B
- 6 Results
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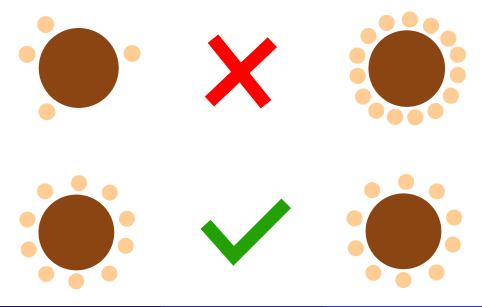












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Overview

- Original IP model [Bellows and Petersen, Annals of Improbable Research, 2012].
- Two-stage algorithm using tabu search [Lewis, WorldComp International Conference Proceedings, 2013].
- Improved IP model [Lewis and Carroll, Journal of the Operational Research Society, 2016].

Two-stage algorithm using tabu search [Lewis, 2013]

Build a graph where nodes represent groups, edges represent relations, and colors represent tables.

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Stage 1: Color nodes to find an initial feasible solution

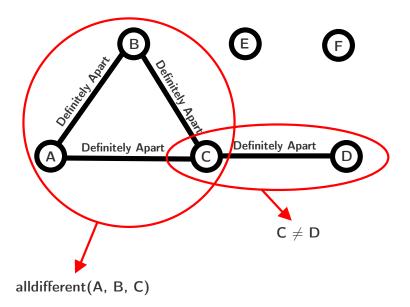
Two-stage algorithm using tabu search [Lewis, 2013]

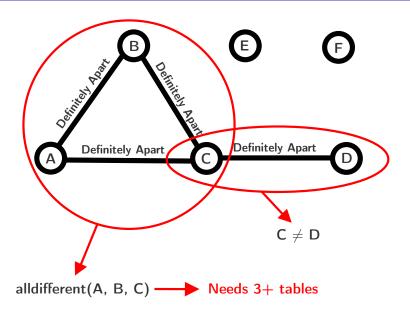
Build a graph where nodes represent groups, edges represent relations, and colors represent tables.

- Stage 1: Color nodes to find an initial feasible solution
- Stage 2: Improve this feasible solution with a tabu search

Outline¹

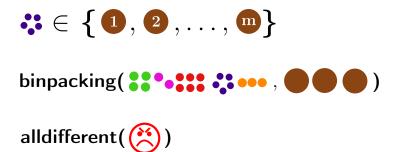
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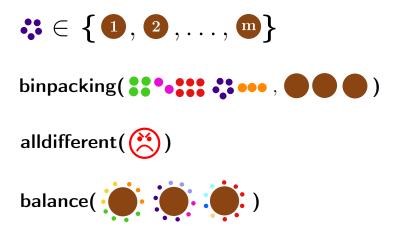


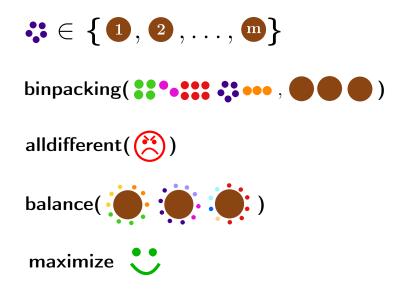












Branching and Search

Branching heuristic (similar to best fit decreasing):

- Pick the largest group yet unassigned
- Assign that group at the best possible table
- If no table has enough room, open a new table

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Large Neighborhood Search (LNS):

- Freeze $\sim 1/3$ of the tables for 10s
- The best tables are more likely to be frozen

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$$\min \quad \sum_{k \in \mathcal{T}} \sum_{i=1}^{n-1} \sum_{j=i+1}^{n} x_{ik} x_{jk} c_{ij}$$

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$$x_{ik} = 0$$
 $\forall i \in \mathcal{G}, \quad \forall k \in \{i+1,\ldots,m\}$

$$\sum_{i \in \mathcal{G}} x_{ik} w_i \ge \ell \qquad \forall k \in \mathcal{T}$$

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$$\sum_{i \in \mathcal{G}} x_{ik} w_{ik} - w/m \le o_k \qquad \forall k \in \mathcal{T}$$

$$\sum_{i \in \mathcal{G}} x_{ik} w_{ik} - w/m \ge -o_k \qquad \forall k \in \mathcal{T}$$

$$\sum_{k \in \mathcal{T}} o_k \ge d_{\min}$$

$$\sum_{k \in \mathcal{T}} o_k \le d_{\max}$$

$$o_k \in \{\ell, ..., u\} \qquad \forall k \in \mathcal{T}$$

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$$x_{ik} \in \{0, 1\} \qquad \forall i \in \mathcal{G}, \forall k \in \mathcal{T}$$

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Master Problem

S: All subsets of groups that can be assigned at the same table.

$$x_S := \begin{cases} 1, & \text{if table/pattern } S \text{ is selected,} \\ 0, & \text{otherwise.} \end{cases}$$

IP Model B Master Problem

$$\min \quad \sum_{S \in \mathbb{S}} \alpha_S x_S$$

$$\begin{aligned} & \min & & \sum_{S \in \mathbb{S}} \alpha_S x_S \\ & \text{s.t.} & & \sum_{S \in \mathbb{S}: i \in S} x_S = 1 & & \forall i \in \mathcal{G} \\ & & & \sum_{S \in \mathbb{S}} x_S = m \end{aligned}$$

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$$\begin{aligned} & \min & & \sum_{S \in \mathbb{S}} \alpha_S x_S \\ & \text{s.t.} & & \sum_{S \in \mathbb{S}: i \in S} x_S = 1 & & \forall i \in \mathcal{G} \\ & & & \sum_{S \in \mathbb{S}} x_S = m \\ & & & \sum_{S \in \mathbb{S}} \beta_S x_S \geq d_{\min} \\ & & & \sum_{S \in \mathbb{S}} \beta_S x_S \leq d_{\max} \\ & & & x_S \in \{0,1\} & & \forall S \in \mathbb{S} \end{aligned}$$

$$\begin{aligned} & \min & & \sum_{S \in \mathbb{S}} \alpha_S x_S \\ & \text{s.t.} & & \sum_{S \in \mathbb{S}: i \in S} x_S = 1 & \forall i \in \mathcal{G} & \textbf{(y)} \\ & & & \sum_{S \in \mathbb{S}} x_S = m & \textbf{(\zeta)} \\ & & & & \sum_{S \in \mathbb{S}} \beta_S x_S \geq d_{\min} & \textbf{(\gamma)} \\ & & & & \sum_{S \in \mathbb{S}} \beta_S x_S \leq d_{\max} & \textbf{(\delta)} \\ & & & & x_S \in \{0, 1\} & \forall S \in \mathbb{S} \end{aligned}$$

$$\max \quad \sum_{i=1}^{n} y_i + m\zeta + d_{\min}\gamma + d_{\max}\delta$$
 s.t.
$$\sum_{i \in S} y_i + \zeta + \beta_S(\gamma + \delta) \leq \alpha_S \quad \forall S \in \mathbb{S}$$

$$y_i \text{ free} \qquad \forall i \in S$$

$$\zeta \text{ free}$$

$$\gamma \geq 0$$

$$\delta < 0$$

Pricing Problem (objective)

$$z_i := \begin{cases} 1, & \text{if group } i \text{ is packed into the new table/pattern,} \\ 0, & \text{otherwise.} \end{cases}$$

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$$\max \quad \sum_{i=1}^{n} y_{i}^{*} z_{i} + \zeta^{*} + \beta(\gamma^{*} + \delta^{*}) - \sum_{i=1}^{n-1} \sum_{j=i+1}^{n} c_{ij} z_{i} z_{j} \quad \text{if } \gamma^{*} + \delta^{*} < 0 \\ \max \quad \sum_{i=1}^{n} y_{i}^{*} z_{i} + \zeta^{*} - \beta(\gamma^{*} + \delta^{*}) - \sum_{i=1}^{n-1} \sum_{j=i+1}^{n} c_{ij} z_{i} z_{j} \quad \text{if } \gamma^{*} + \delta^{*} > 0 \\$$

$$z_i + z_j \leq 1$$

$$\forall i,j \in \mathcal{G} : c_{ij} = \infty$$

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$$\sum_{i=1}^{n} w_{i} z_{i} \geq \ell$$

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IP Model B Column Generation

• Solve the continuous relaxation of the RMP to get the dual values.

Column Generation

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- ② Solve the PP to generate the most promising new table/column (S^*) .

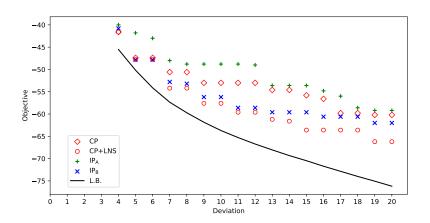
Column Generation

- Solve the continuous relaxation of the RMP to get the dual values.
- ② Solve the PP to generate the most promising new table/column (S^*) .
- 3 Determine if this new column should be added to the RMP. If yes, compute α_{S^*} and β_{S^*} , and add column S^* to the RMP before going back to step 1. Otherwise, the current solution of the continuous relaxation of the RMP is the lower bound of the initial problem.

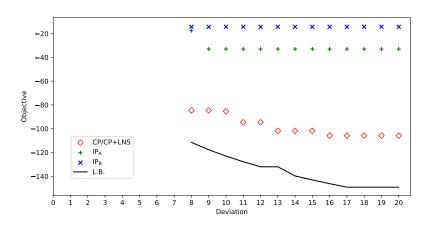
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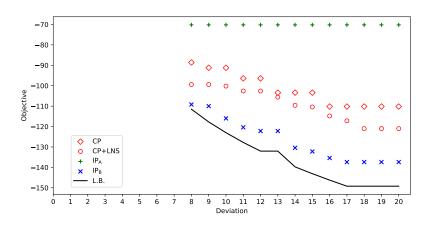
25 groups, 600s time limit



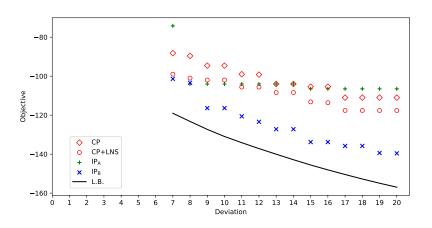
50 groups, 6s time limit



50 groups, 600s time limit



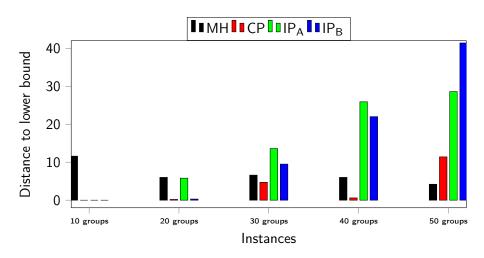
50 groups, 600s time limit (costs only)



50 groups, 600s time limit (conflicts only)

	50 groups
	Conflicts only
СР	0.03
CP+LNS	0.03
IP_A	601.11
IP_B	4.64

Comparison with metaheuristics



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Conclusion Metaheuristics

- + Good early solutions
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- No proof of optimality
- Poor balance

Conclusion CP Model

- + Very good early solutions
- + Proves optimality for small instances
- + Quickly proves optimality or infeasibility for all instances when there are no costs

Conclusion CP Model

- + Very good early solutions
- + Proves optimality for small instances
- + Quickly proves optimality or infeasibility for all instances when there are no costs
- Hard to optimize with costs
- Limited symmetry breaking

Conclusion IP Model A

- + Simple model
- $+\,$ Proves optimality for small instances

Conclusion IP Model A

- + Simple model
- + Proves optimality for small instances
- Inefficient
- Limited symmetry breaking

Conclusion IP Model B

- + Near-optimal solutions
- + No symmetry
- + Provides a good lower bound

Conclusion IP Model B

- + Near-optimal solutions
- + No symmetry
- + Provides a good lower bound
- Complex
- No proof of optimality
- Poor early solutions