



LINMA2450 Combinatorial Optimization

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Academic year 2024-2025 - Q1



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1. Introduction

1.1 Continuous vs Combinatorial optimization

A continuous optimization problem is expressed as

$$\max / \min f(x) \tag{1.1}$$

such that $x \in \Omega$, where $f : \mathbb{R}^n \rightarrow \mathbb{R}$ and $\Omega \subseteq \mathbb{R}^n$, where Ω does not have isolated points.

A combinatorial optimization problem has the additional constraint that

$$x \in \Omega \cap \mathbb{Z}^n$$

which can be a finite set of values. If finite, it is not solvable by exhaustive search, as it can contain loads of points even for small scale problems.

1.2 Upper/Lower bound

Let $f^* = \max\{f(x) : x \in \Omega \cap \mathbb{Z}^n\}$ be the optimal value for a given problem.

- Any lower bound for f^* is called primal bound. One way to get primal bounds is to find feasible points, because if $x \in \Omega \cap \mathbb{Z}^n$, then $f_L = f(x) \leq f^*$.
- Any upper bound for f^* is called dual bound. One way to get this upper bound is to use relaxation :

$$f^* \leq \max_x \{f(x) : x \in \Omega\} = f_U$$

Thus if $f_U - f(x) \leq \varepsilon$, we have a certificate that x is an ε -approximate solution of 1.1.

2. Knapsak problem

Suppose that we have the following :

- a bag;
- a set of objects that we want to put in the bag;
- each object has a value.

The objective of this problem is to select the objects to put in the bag in order to maximize the total value of the objects in the bag, such that the objects fit in the bag. We can only put nonnegative integer amounts of each object in the bag.

2.0.1 Mathematical formulation

- b : the volume of the bag
- n : the number of types of objects
- $0 < a_j \leq b$: the volume of one unit of object j
- $c_j > 0$: the value of one unit of object j
- x_j : the amount of object j that is put in the bag (VARIABLES)

The Linear Integer Programming Problem expression here is

$$\max \sum_{j=1}^n x_j c_j \quad \text{such that} \quad \begin{cases} a^T x \leq b \\ x_j \in \mathbb{N} \quad \forall j = 1, \dots, n \end{cases} \quad (2.1)$$

Let us now suppose that

$$\frac{c_1}{a_1} \geq \frac{c_2}{a_2} \geq \dots \geq \frac{c_n}{a_n} \quad (2.2)$$

The greedy approach is to put in the bag the maximum amount possible of object 1, then 2, and so on. The amount of object j in the bag will therefore be

$$x_j^{(g)} = \left\lfloor \frac{b - \sum_{i=1}^{j-1} a_i x_i^{(g)}}{a_j} \right\rfloor \quad \forall j = 1, \dots, n \quad (2.3)$$

and the feasible point is $x^{(g)}$ such that its j component is $x_j^{(g)}$ calculated above.

Theorem

Let $x^{(g)}$ be the feasible point to problem 2.1 given by the equation 2.3, and sup-

pose that the assumption 2.2 is true. Then,

$$f\left(x^{(g)}\right) \geq 1/2 f^*$$

that is, the Greedy Heuristics to a Knapsak problem gives a feasible point with a function value equal to at least 50% of the optimal value.

3. Relaxation

We will here study problems such that the relaxation of the integer constraint still gives the same solution, i.e. solving the discrete or continuous problem is equivalent.

3.1 Linear problems

3.1.1 Definitions

- A matrix $B \in \mathbb{Z}^{k \times k}$ is unimodular when it is invertible and $B^{-1} \in \mathbb{Z}^{k \times k}$.
- $B \in \mathbb{Z}^{k \times k}$ is unimodular iff $\det B \in \{-1, 1\}$.
- $A \in \mathbb{Z}^{m \times n}$ is totally unimodular (TU) when every invertible submatrix of A is unimodular.
- Let $A \in \mathbb{Z}^{m \times n}$. If $\det(B) \in \{-1, 0, 1\}$ for every square submatrix of A , then A is TU.

3.2 Resolution

A linear problem of optimization can be written under the following general form :

$$\max f(x) = c^T x \quad \text{such that } Ax \leq b \quad (3.1)$$

We can use the simplex method in that problem, stating that the solution is one of the vertices of the feasible set (a polygon here). It is possible to rearrange the rows of A and b in such a way that we get

$$\begin{pmatrix} B \\ C \end{pmatrix} \quad \begin{pmatrix} b_{(1)} \\ b_{(2)} \end{pmatrix} \quad (3.2)$$

With that, the solution $x^* = \begin{pmatrix} x_{(1)}^* \\ x_{(2)}^* \end{pmatrix}$ verifies

$$\begin{cases} Bx_{(1)}^* = b_{(1)} \\ x_{(2)}^* = 0 \end{cases} \quad (3.3)$$

B being non singular.

Theorem

Let $A \in \mathbb{Z}^{m \times n}$ be a matrix such that

1. $A_{ij} \in \{-1, 0, 1\}$;
2. Every column of A has at most 2 nonzero entries;
3. There exists a partition^a $I_1 \cup I_2 = \{1, \dots, m\}$ such that, if the j th column of A has exactly 2 nonzero entries, then $\sum_{i \in I_1} A_{ij} = \sum_{i \in I_2} A_{ij}$;

Then A is TU.

^a $I_1 \cap I_2 = \emptyset$ and $I_1 \cup I_2 = \text{the set}$.