

## 1 *cvxnonsep\_psig20* Equation[1]

The objective function for the benchmark problem is defined as:

$$\begin{aligned}
 & \min_{\mathbf{Z}_{\text{comb}}, \mathbf{X}_{\text{cont}}} f(\mathbf{Z}_{\text{comb}}, \mathbf{X}_{\text{cont}}) \\
 & \text{where } f = 20000 \cdot z_1^{-0.32} \cdot z_2^{-0.19} \cdot z_3^{-0.405} \cdot z_4^{-0.265} \cdot z_5^{-0.175} \cdot z_6^{-0.44} \cdot z_7^{-0.275} \cdot z_8^{-0.47} \cdot z_9^{-0.31} \cdot z_{10}^{-0.295} \\
 & \quad \cdot x_1^{-0.105} \cdot x_2^{-0.15} \cdot x_3^{-0.235} \cdot x_4^{-0.115} \cdot x_5^{-0.42} \cdot x_6^{-0.095} \cdot x_7^{-0.115} \cdot x_8^{-0.085} \cdot x_9^{-0.115} \cdot x_{10}^{-0.22} \\
 & \quad + z_1 + z_2 + z_3 + z_4 + z_5 + z_6 + z_7 + z_8 + z_9 + z_{10} \\
 & \quad + x_1 + x_2 + x_3 + x_4 + x_5 + x_6 + x_7 + x_8 + x_9 + x_{10} \\
 & \quad \mathbf{Z}_{\text{comb}} = [z_1 \ z_2 \ \dots \ z_{10}] \\
 & \quad \mathbf{X}_{\text{cont}} = [x_1 \ x_2 \ \dots \ x_{10}] \\
 & \quad 1 \leq x_i \leq 10, \forall i = 1, 2, \dots, 10 \\
 & \quad \mathbf{Z}_{\text{comb}} \in \mathbb{Z}
 \end{aligned}$$

where  $f$  is the objective function,  $\mathbf{Z}_{\text{comb}}$  is the combination represented by a vector that contains ten integer variables,  $\mathbb{Z}$  is the valid combination set and its content is listed in combination\_set\_101.csv,  $\mathbf{X}_{\text{cont}}$  is the continuous variable vector.

The original problem statement is from the following link: [https://www.minlplib.org/cvxnonsep\\_psig20.html](https://www.minlplib.org/cvxnonsep_psig20.html)

## 2 GNN-ReCo Structure

Layer	Operation	Output Shape
<b>Input</b>	$\mathbf{Z}_{\text{batch}} = [\mathbf{Z}_1, \mathbf{Z}_2, \dots, \mathbf{Z}_{\text{batch\_size}}]$ $\mathbf{X}_{\text{batch}} = [\mathbf{X}_1, \mathbf{X}_2, \dots, \mathbf{X}_{\text{batch\_size}}]$	$\text{batch\_size} \times n_{\text{sn}} \times k_{\text{comb}}$ $\text{batch\_size} \times k_{\text{cont}}$
<b>Concatenation</b>	$\mathbf{x} = \text{concat}(\mathbf{Z}_{\text{batch}}, \mathbf{X}_{\text{batch}})$	$\text{batch\_size} \times n_{\text{sn}} \times (k_{\text{comb}} + k_{\text{cont}})$
<b>Conv1</b>	$\mathbf{x} = \text{DenseGCNConv}(\mathbf{x}, \mathbf{E}_{\text{batch}})$	$\text{batch\_size} \times n_{\text{sn}} \times (96)$
ReLU	$\mathbf{x} = \text{ReLU}(\mathbf{x})$	Same as above
<b>Conv2</b>	$\mathbf{x} = \text{DenseGCNConv}(\mathbf{x}, \mathbf{E}_{\text{batch}})$	$\text{batch\_size} \times n_{\text{sn}} \times (48)$
ReLU	$\mathbf{x} = \text{ReLU}(\mathbf{x})$	Same as above
<b>FC</b>	$\mathbf{y} = \text{Linear}(\mathbf{x})$	$\text{batch\_size} \times n_{\text{sn}} \times 1$
<b>Output</b>	$\mathbf{y}$ (reshaped)	$\text{batch\_size} \times n_{\text{sn}}$

*The inputs are normalized before sending to the GNN.*

Table 1: GNN-ReCo Architecture

## References

- [1] Jan Kronqvist, Andreas Lundell, and Tapio Westerlund. Convex minlp test problems with non-separable nonlinear functions, 2017. Accessed: 2025-03-17.