

# February 16, 2021: CPP from BDDs (simple example), updated.

## 1 Objective and general notes.

$$\begin{aligned} \text{Minimize:} \quad & 0.1v_{0 \rightarrow 1,h}^A + 0.2v_{9 \rightarrow 11,h}^A + 0.2v_{10 \rightarrow 13,h}^A + 0.3v_{20 \rightarrow 22,h}^A + 0.3v_{21 \rightarrow 24,h}^A + \\ & v_{0 \rightarrow 1,h}^C + 2.0v_{3 \rightarrow 4,h}^C + v_{3 \rightarrow 4,l}^C + v_{2 \rightarrow 4,h}^C + \\ & 2.0v_{8 \rightarrow 10,h}^C + v_{8 \rightarrow 10,l}^C + 3.0v_{9 \rightarrow 10,h}^C + 2.0v_{9 \rightarrow 10,l}^C + v_{7 \rightarrow 10,h}^C + \\ & v_{11 \rightarrow T,h}^C + 2.0v_{12 \rightarrow T,h}^C + v_{12 \rightarrow T,l}^C \end{aligned}$$

Here, for example, variable  $v_{0 \rightarrow 1,h}^A$  corresponds to the flow from node ① to node ② of diagram  $A$  (availability), along the "hi" ("yes") arc.

### Legend.

- From each diagram, two types of constraints are generated:
  - *cont-at-①* are flow continuity constraints at a given node.
  - *bin-link-⟨k⟩* are binary linking constraints (needed to link two BDDs – i.e., tangle network flow problems), one per layer, indexed with  $k$ .
- $A$  denotes "Availability" diagram,  $C$  denotes "Covering" diagram.

All node numbers correspond to the diagrams and have nothing to do with customer and facility indices.

- Arc flow variables (continuous)  $v$ .
- Linking variables (binary):  $[\lambda_{x1}, \lambda_{z1-1}, \lambda_{z1-2}, \lambda_{z1-3}, \lambda_{x2}, \lambda_{z2-2}, \lambda_{z2-3}, \lambda_{z2-4}, \lambda_{x3}, \lambda_{z3-3}, \lambda_{z3-4}]$ .

**Note:** All this is generated automatically. That is,

- **Input:** "customer proximity" lists  $S_j$  (customers vs. facility proximity), (no covering costs  $c_{ij}$  anymore), switch-on costs  $f_i$ , overlap penalty  $g_j(n_j)$ .
- **Output:** (weighted) BDDs: covering and availability. CPP MiP (what is below: already a snapshot of a Gurobi model object: output of `gurobipy.Model.display()` converted to  $\text{\LaTeX}$  with a semi-automatic procedure.

## 2 Constraints from Availability diagram.

Type	Constraint
A: cont-at-0	$-1.0v_{0 \rightarrow 1,h}^A - 1.0v_{0 \rightarrow 2,l}^A = -1.0$
A: bin-link-1	$\lambda_{x1} - 1.0v_{0 \rightarrow 1,h}^A = 0.0$
A: cont-at-1	$v_{0 \rightarrow 1,h}^A - 1.0v_{1 \rightarrow 3,h}^A - 1.0v_{1 \rightarrow 5,l}^A = 0.0$
A: cont-at-2	$v_{0 \rightarrow 2,l}^A - 1.0v_{2 \rightarrow 5,h}^A - 1.0v_{2 \rightarrow 4,l}^A = 0.0$
A: bin-link-2	$\lambda_{z1-1} - 1.0v_{1 \rightarrow 3,h}^A - 1.0v_{2 \rightarrow 5,h}^A = 0.0$
A: cont-at-3	$v_{1 \rightarrow 3,h}^A - 1.0v_{3 \rightarrow 6,h}^A - 1.0v_{3 \rightarrow 8,l}^A = 0.0$
A: cont-at-4	$v_{2 \rightarrow 4,l}^A - 1.0v_{4 \rightarrow 8,h}^A - 1.0v_{4 \rightarrow 7,l}^A = 0.0$
A: cont-at-5	$v_{1 \rightarrow 5,l}^A + v_{2 \rightarrow 5,h}^A - 1.0v_{5 \rightarrow 8,h}^A - 1.0v_{5 \rightarrow 8,l}^A = 0.0$
A: bin-link-3	$\lambda_{z1-2} - 1.0v_{3 \rightarrow 6,h}^A - 1.0v_{4 \rightarrow 8,h}^A - 1.0v_{5 \rightarrow 8,h}^A = 0.0$
A: cont-at-8	$v_{3 \rightarrow 8,l}^A + v_{4 \rightarrow 8,h}^A + v_{5 \rightarrow 8,h}^A + v_{5 \rightarrow 8,l}^A - 1.0v_{8 \rightarrow 10,h}^A - 1.0v_{8 \rightarrow 10,l}^A = 0.0$
A: cont-at-6	$v_{3 \rightarrow 6,h}^A - 1.0v_{6 \rightarrow 9,h}^A - 1.0v_{6 \rightarrow 10,l}^A = 0.0$
A: cont-at-7	$v_{4 \rightarrow 7,l}^A - 1.0v_{7 \rightarrow 10,h}^A - 1.0v_{7 \rightarrow 9,l}^A = 0.0$
A: bin-link-4	$\lambda_{z1-3} - 1.0v_{8 \rightarrow 10,h}^A - 1.0v_{6 \rightarrow 9,h}^A - 1.0v_{7 \rightarrow 10,h}^A = 0.0$
A: cont-at-9	$v_{6 \rightarrow 9,h}^A + v_{7 \rightarrow 9,l}^A - 1.0v_{9 \rightarrow 11,h}^A - 1.0v_{9 \rightarrow 12,l}^A = 0.0$
A: cont-at-10	$v_{8 \rightarrow 10,h}^A + v_{8 \rightarrow 10,l}^A + v_{6 \rightarrow 10,l}^A + v_{7 \rightarrow 10,h}^A - 1.0v_{10 \rightarrow 13,h}^A - 1.0v_{10 \rightarrow 13,l}^A = 0.0$
A: bin-link-5	$\lambda_{x2} - 1.0v_{9 \rightarrow 11,h}^A - 1.0v_{10 \rightarrow 13,h}^A = 0.0$
A: cont-at-11	$v_{9 \rightarrow 11,h}^A - 1.0v_{11 \rightarrow 14,h}^A - 1.0v_{11 \rightarrow 16,l}^A = 0.0$
A: cont-at-12	$v_{9 \rightarrow 12,l}^A - 1.0v_{12 \rightarrow 16,h}^A - 1.0v_{12 \rightarrow 15,l}^A = 0.0$
A: cont-at-13	$v_{10 \rightarrow 13,h}^A + v_{10 \rightarrow 13,l}^A - 1.0v_{13 \rightarrow 16,h}^A - 1.0v_{13 \rightarrow 16,l}^A = 0.0$
A: bin-link-6	$\lambda_{z2-2} - 1.0v_{11 \rightarrow 14,h}^A - 1.0v_{12 \rightarrow 16,h}^A - 1.0v_{13 \rightarrow 16,h}^A = 0.0$
A: cont-at-14	$v_{11 \rightarrow 14,h}^A - 1.0v_{14 \rightarrow 17,h}^A - 1.0v_{14 \rightarrow 19,l}^A = 0.0$
A: cont-at-16	$v_{11 \rightarrow 16,l}^A + v_{12 \rightarrow 16,h}^A + v_{13 \rightarrow 16,h}^A + v_{13 \rightarrow 16,l}^A - 1.0v_{16 \rightarrow 19,h}^A - 1.0v_{16 \rightarrow 19,l}^A = 0.0$
A: cont-at-15	$v_{12 \rightarrow 15,l}^A - 1.0v_{15 \rightarrow 19,h}^A - 1.0v_{15 \rightarrow 18,l}^A = 0.0$
A: bin-link-7	$\lambda_{z2-3} - 1.0v_{14 \rightarrow 17,h}^A - 1.0v_{16 \rightarrow 19,h}^A - 1.0v_{15 \rightarrow 19,h}^A = 0.0$
A: cont-at-17	$v_{14 \rightarrow 17,h}^A - 1.0v_{17 \rightarrow 20,h}^A - 1.0v_{17 \rightarrow 21,l}^A = 0.0$
A: cont-at-18	$v_{15 \rightarrow 18,l}^A - 1.0v_{18 \rightarrow 21,h}^A - 1.0v_{18 \rightarrow 20,l}^A = 0.0$
A: cont-at-19	$v_{14 \rightarrow 19,l}^A + v_{16 \rightarrow 19,h}^A + v_{16 \rightarrow 19,l}^A + v_{15 \rightarrow 19,h}^A - 1.0v_{19 \rightarrow 21,h}^A - 1.0v_{19 \rightarrow 21,l}^A = 0.0$
A: bin-link-8	$\lambda_{z2-4} - 1.0v_{17 \rightarrow 20,h}^A - 1.0v_{18 \rightarrow 21,h}^A - 1.0v_{19 \rightarrow 21,h}^A = 0.0$
A: cont-at-20	$v_{17 \rightarrow 20,h}^A + v_{18 \rightarrow 20,l}^A - 1.0v_{20 \rightarrow 22,h}^A - 1.0v_{20 \rightarrow 23,l}^A = 0.0$
A: cont-at-21	$v_{17 \rightarrow 21,l}^A + v_{18 \rightarrow 21,h}^A + v_{19 \rightarrow 21,h}^A + v_{19 \rightarrow 21,l}^A - 1.0v_{21 \rightarrow 24,h}^A - 1.0v_{21 \rightarrow 24,l}^A = 0.0$
A: bin-link-9	$\lambda_{x3} - 1.0v_{20 \rightarrow 22,h}^A - 1.0v_{21 \rightarrow 24,h}^A = 0.0$
A: cont-at-24	$v_{21 \rightarrow 24,h}^A + v_{21 \rightarrow 24,l}^A - 1.0v_{24 \rightarrow 27,h}^A - 1.0v_{24 \rightarrow 27,l}^A = 0.0$
A: cont-at-23	$v_{20 \rightarrow 23,l}^A - 1.0v_{23 \rightarrow 27,h}^A - 1.0v_{23 \rightarrow 26,l}^A = 0.0$
A: cont-at-22	$v_{20 \rightarrow 22,h}^A - 1.0v_{22 \rightarrow 25,h}^A - 1.0v_{22 \rightarrow 27,l}^A = 0.0$
A: bin-link-10	$\lambda_{z3-3} - 1.0v_{24 \rightarrow 27,h}^A - 1.0v_{23 \rightarrow 27,h}^A - 1.0v_{22 \rightarrow 25,h}^A = 0.0$
A: cont-at-25	$v_{22 \rightarrow 25,h}^A - 1.0v_{25 \rightarrow T,h}^A - 1.0v_{25 \rightarrow F,l}^A = 0.0$
A: cont-at-26	$v_{23 \rightarrow 26,l}^A - 1.0v_{26 \rightarrow F,h}^A - 1.0v_{26 \rightarrow T,l}^A = 0.0$
A: cont-at-27	$v_{24 \rightarrow 27,h}^A + v_{24 \rightarrow 27,l}^A + v_{23 \rightarrow 27,h}^A + v_{22 \rightarrow 27,l}^A - 1.0v_{27 \rightarrow F,h}^A - 1.0v_{27 \rightarrow F,l}^A = 0.0$
A: bin-link-11	$\lambda_{z3-4} - 1.0v_{25 \rightarrow T,h}^A - 1.0v_{26 \rightarrow F,h}^A - 1.0v_{27 \rightarrow F,h}^A = 0.0$
A: cont-at-T	$v_{25 \rightarrow T,h}^A + v_{26 \rightarrow T,l}^A = 1.0$
A: cont-at-F	$v_{25 \rightarrow F,l}^A + v_{26 \rightarrow F,h}^A + v_{27 \rightarrow F,h}^A + v_{27 \rightarrow F,l}^A = 0.0$

### 3 Constraints from Covering diagram.

Type	Constraint
C: cont-at-0	$-1.0v_{0 \rightarrow 1,h}^C - 1.0v_{0 \rightarrow 1,l}^C = -1.0$
C: bin-link-1	$\lambda_{z1-1} - 1.0v_{0 \rightarrow 1,h}^C = 0.0$
C: cont-at-1	$v_{0 \rightarrow 1,h}^C + v_{0 \rightarrow 1,l}^C - 1.0v_{1 \rightarrow 3,h}^C - 1.0v_{1 \rightarrow 2,l}^C = 0.0$
C: bin-link-2	$\lambda_{z1-2} - 1.0v_{1 \rightarrow 3,h}^C = 0.0$
C: cont-at-3	$v_{1 \rightarrow 3,h}^C - 1.0v_{3 \rightarrow 4,h}^C - 1.0v_{3 \rightarrow 4,l}^C = 0.0$
C: cont-at-2	$v_{1 \rightarrow 2,l}^C - 1.0v_{2 \rightarrow 4,h}^C - 1.0v_{2 \rightarrow 4,l}^C = 0.0$
C: bin-link-3	$\lambda_{z2-2} - 1.0v_{3 \rightarrow 4,h}^C - 1.0v_{2 \rightarrow 4,h}^C = 0.0$
C: cont-at-4	$v_{3 \rightarrow 4,h}^C + v_{3 \rightarrow 4,l}^C + v_{2 \rightarrow 4,h}^C + v_{2 \rightarrow 4,l}^C - 1.0v_{4 \rightarrow 6,h}^C - 1.0v_{4 \rightarrow 5,l}^C = 0.0$
C: bin-link-4	$\lambda_{z1-3} - 1.0v_{4 \rightarrow 6,h}^C = 0.0$
C: cont-at-6	$v_{4 \rightarrow 6,h}^C - 1.0v_{6 \rightarrow 9,h}^C - 1.0v_{6 \rightarrow 8,l}^C = 0.0$
C: cont-at-5	$v_{4 \rightarrow 5,l}^C - 1.0v_{5 \rightarrow 8,h}^C - 1.0v_{5 \rightarrow 7,l}^C = 0.0$
C: bin-link-5	$\lambda_{z2-3} - 1.0v_{6 \rightarrow 9,h}^C - 1.0v_{5 \rightarrow 8,h}^C = 0.0$
C: cont-at-8	$v_{6 \rightarrow 8,l}^C + v_{5 \rightarrow 8,h}^C - 1.0v_{8 \rightarrow 10,h}^C - 1.0v_{8 \rightarrow 10,l}^C = 0.0$
C: cont-at-9	$v_{6 \rightarrow 9,h}^C - 1.0v_{9 \rightarrow 10,h}^C - 1.0v_{9 \rightarrow 10,l}^C = 0.0$
C: cont-at-7	$v_{5 \rightarrow 7,l}^C - 1.0v_{7 \rightarrow 10,h}^C - 1.0v_{7 \rightarrow 10,l}^C = 0.0$
C: bin-link-6	$\lambda_{z3-3} - 1.0v_{8 \rightarrow 10,h}^C - 1.0v_{9 \rightarrow 10,h}^C - 1.0v_{7 \rightarrow 10,h}^C = 0.0$
C: cont-at-10	$v_{8 \rightarrow 10,h}^C + v_{8 \rightarrow 10,l}^C + v_{9 \rightarrow 10,h}^C + v_{9 \rightarrow 10,l}^C + v_{7 \rightarrow 10,h}^C + v_{7 \rightarrow 10,l}^C - 1.0v_{10 \rightarrow 12,h}^C - 1.0v_{10 \rightarrow 11,l}^C = 0.0$
C: bin-link-7	$\lambda_{z2-4} - 1.0v_{10 \rightarrow 12,h}^C = 0.0$
C: cont-at-11	$v_{10 \rightarrow 11,l}^C - 1.0v_{11 \rightarrow T,h}^C - 1.0v_{11 \rightarrow T,l}^C = 0.0$
C: cont-at-12	$v_{10 \rightarrow 12,h}^C - 1.0v_{12 \rightarrow T,h}^C - 1.0v_{12 \rightarrow T,l}^C = 0.0$
C: bin-link-8	$\lambda_{z3-4} - 1.0v_{11 \rightarrow T,h}^C - 1.0v_{12 \rightarrow T,h}^C = 0.0$
C: cont-at-T	$v_{11 \rightarrow T,h}^C + v_{11 \rightarrow T,l}^C + v_{12 \rightarrow T,h}^C + v_{12 \rightarrow T,l}^C = 1.0$
C: cont-at-F	$0.0 = 0.0$