Knapsack Problem

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Presentation of the problem

• Input:

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For any n object set, we have size set S, weight set W and value set V for those objects. S = \{s_i \mid where \ i \ from \ 1 \ to \ n\} = \{s_1, s_2, s_3, \dots, s_n\} W = \{w_i \mid where \ i \ from \ 1 \ to \ n\} = \{w_1, w_2, w_3, \dots, w_n\} V = \{v_i \mid where \ i \ from \ 1 \ to \ n\} = \{v_1, v_2, v_3, \dots, v_n\}
```

You have a capacity of C which is a size limit.

• Output:

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A subset of S

T = \{s_i | where i \in T\}
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Metric

$$\text{Max}\sum_{i\in \mathsf{T}} v_i$$

Important of this problem

- Any arrangement and schedule problem with a threshold
 - 1. If you have an exam tomorrow, how could you select the most value part in limited time.
 - 2. How could you schedule your travel plan with limited money?
 - 3. Data download management
 - 4. Cache select

ILP formulation

$$\begin{aligned} & \textit{Maxmize} \sum_{i} x_{i} * v_{i} \, \textit{where} \, 1 \leq i \leq n \\ & \textit{subject to} \, \sum_{i} x_{i} * s_{i} \leq \textit{C}_{S} \, \, \textit{where} \, 1 \leq i \leq n \\ & \sum_{i} x_{i} * w_{i} \leq \textit{C}_{w} \, \, \textit{where} \, 1 \leq i \leq n \\ & x_{i} \in \{0,1\} \end{aligned}$$

 x_i =1 means object was picked, otherwise object was not picked

Summary of the complexity of the ILP

Coefficients

$$w_i$$
, s_i and v_i

Variables

$$x_i$$

Constraints

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Two constraints \sum_i x_i * s_i \le C_s, \sum_i x_i * w_i \le C_w
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Integer variables

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x_i is integer variable
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Why the ILP works

The constrain $\sum_i x_i * s_i \leq C_s$ accounts for the size threshold. The constrain $\sum_i x_i * w_i \leq C_w$ accounts for the weight threshold. Under those two thresholds, we have the max value.

For example if we have a solution of $\{0,1,0,0,0,0\}$, we know only second item was picked and the $x_2 * s_2 \le C_s$, $x_2 * w_2 \le C_w$ and the $x_2 * v_2$ is max value.