

# Dual optimization for Newsvendor-like problem

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## Contents

<b>1</b>	<b>Introduction</b>	<b>1</b>
1.1	Affine case . . . . .	2
1.2	Conditions for strong duality . . . . .	3
<b>2</b>	<b>Subgradient method</b>	<b>3</b>
<b>3</b>	<b>Convergence</b>	<b>5</b>
3.1	Analysis outline . . . . .	6
3.2	Flight Engine Maintenance Problem . . . . .	9
3.3	Computational Results . . . . .	9
	<b>References</b>	<b>11</b>
<b>4</b>	<b>Appendix</b>	<b>11</b>

## 1 Introduction

This paper is concerned with minimizing a newsvendor-like objective  $f : \mathbb{R}^n \rightarrow \mathbb{R}$ ,

$$\begin{aligned} & \min f(\delta, \epsilon) \\ & \text{s.t.} \\ & y + \delta - \epsilon = b \\ & y \in \Omega_y \subseteq \mathbb{R}^n, \delta \in \mathbb{R}_+^n, \epsilon \in \mathbb{R}_+^n \end{aligned} \tag{1.1}$$

where  $f$  is a convex function of  $\delta, \epsilon$ . The right-hand-side on the binding constraints is in the positive orthant:  $b \in \mathbb{R}_+^n$ . In the basic settings, let  $y$  be the ordering quantity quantities in a multi-item multi-period newsvendor problem, one minimizes the total expected cost:

$$\min_{y \in \mathbb{R}_+} \mathbf{E} (h \cdot e^\top \max\{y - b, 0\} + p \cdot e^\top \max\{b - y, 0\})$$

Once the expectation operator is dropped, it is easy to verify the equivalence of such deterministic version to the problem (1.1) above. This problem is motivated from applications in device maintenance, inventory management, crew scheduling and so on.

Let  $\lambda \in \mathbb{R}^n$  be the Lagrangian multiplier, we have the Lagrangian dual function,

$$\begin{aligned} \phi(\lambda) &= \min_{\delta, \epsilon} f(\delta, \epsilon) + \lambda^\top \delta - \lambda^\top \epsilon + \min_y \lambda^\top y - \lambda^\top b \\ \text{s.t.} & \\ y &\in \Omega_y \\ \delta &\in \mathbb{R}_+^n, \epsilon \in \mathbb{R}_+^n \end{aligned} \tag{1.2}$$

with two independent subproblems. For  $\delta, \epsilon$  we have a convex optimization problem in the positive orthant. We also assume minimizing the linear objective under  $y \in \Omega_y$  can be well-solved. In later sections we show some special cases where  $\Omega_y$  may be further decomposed into smaller problems.

Denote  $f^*, \phi^*$  be the optimal objective for primal and dual problem, respectively.

### 1.1 Affine case

Let  $f = p^\top \delta + h^\top \epsilon$ ,  $p, h \in \mathbb{R}_+^n$ , we have

$$\phi(\lambda) = \min_{\delta, \epsilon} (p + \lambda)^\top \delta + (h - \lambda)^\top \epsilon + \min_y \lambda^\top y - \lambda^\top b$$

Then  $\phi$  is unbounded unless  $\lambda \in \Lambda$  where  $\Lambda = \{\lambda : \lambda \in [-p, h]\}$ , in which case

$$\phi(\lambda) = \min_{y \in \Omega_y} \lambda^\top y - \lambda^\top b, \quad \lambda \in \Lambda$$

and  $\delta^*(\lambda), \epsilon^*(\lambda) = 0$  are corresponding optimizers for any  $\lambda \in \Lambda$

## 1.2 Conditions for strong duality

It's well known that strong duality does not hold in general. We review some of the cases here. The Lagrangian duality theory can be found in any standard text.

**Theorem 1.1.** *if  $\Omega_y$  is convex then the strong duality holds ..., i.e.  $\phi^* = f^*$*

add justifications here (slater, ...)

A more interesting result is devoted to mixed integer problems. We know Lagrangian relaxation produces a bound up to linear relaxation of a problem with the "easy" constraints and the convex hull of relaxed constraints.

(Review Here).

**Lemma 1.2.** *if  $\Omega_y = \{y \in \mathbb{R}^n : y \in \Omega, y \in \mathbb{Z}^n\}$ . Then we have the following relation for dual function,*

$$\phi^* = \min_{\delta, \epsilon} f(\delta, \epsilon) \quad \text{s.t.} \quad y + \delta - \epsilon = b, \quad y \in \text{conv}(\Omega_y)$$

This immediately allows us to have strong duality by definition of perfect formulation, in which case the linear relaxation solves the original problem.

**Corollary 1.2.1.** *We conclude the strong duality holds since  $Y = \{(y, \delta, \epsilon) : y + \delta - \epsilon = b, y \in \text{conv}(\Omega_y)\}$  is already a perfect formulation in the sense that  $Y = \text{conv}(Y)$*

show this or add more conditions to justify

## 2 Subgradient method

To solve the reduced problem for  $\lambda$ , we consider a class of subgradient methods:

$$\lambda_{k+1} = \mathbf{P}(\lambda_k + s_k d_k) \tag{2.1}$$

where  $\mathbf{P}$  is the projection onto dual space  $\Lambda$ .  $d_k$  is the update direction for current iteration and  $s_k$  is the step size using target-based rule:

$$s_k = \gamma_k \frac{\phi^* - \phi(\lambda_k)}{\|d_k\|^2} \tag{2.2}$$

Note the direction  $d_k$  computed by

$$d_k = \bar{y}_k - b \quad (2.3)$$

where  $\bar{y}_k$  is the convex combination of previous iterations  $\{y_i\}_{i=1,\dots,k}$  and each  $y_i$  solves  $\phi_i = \phi(\lambda_i)$ :

$$\bar{y}_k = \sum_k^i \alpha_k^i y_i, \quad \sum_k^i \alpha_k^i = 1, \alpha_k^i \geq 0 \quad (2.4)$$

Alternatively, one can express the convexity in a recursive manner:

$$\bar{y}_k = (1 - \alpha_k) \cdot \bar{y}_{k-1} + \alpha_k \cdot y_k \quad (2.5)$$

For we simplicity take  $g_k = y_k - b$ , then  $g_k$  is a subgradient of  $\phi$  at  $\lambda_k$ :

$$g_k \in \partial\phi_k \quad (2.6)$$

The direction can be rewritten as the combination of the subgradient and previous directions:

$$d_k = (1 - \alpha_k) \cdot d_{k-1} + \alpha_k \cdot g_k \quad (2.7)$$

The dual subgradient algorithm can be summarized as follows.  $\varepsilon, \varepsilon_s$  are the tolerance parameter for objective gap and stepsize, respectively.  $\varepsilon > 0, \varepsilon_s > 0$ .

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**Algorithm 1:** The Subgradient Algorithm

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Initialization.  $\alpha_0 = 1, \lambda_0 = e, \gamma_0 = 1$

**while**  $\bar{z}_k - \phi_k \geq \varepsilon$  **and**  $s_k \geq \varepsilon_s$  **do**

    Let current iteration be  $k$

    Update the multipliers by

$$\lambda_k = \mathbf{P}(\lambda_{k-1} + s_{k-1} d_{k-1})$$

    Solve dual problem  $\phi_k$  by (1.2) and compute subgradient  $g_k$  respectively.

    Compute  $\gamma_k, \alpha_k$  properly.

    Compute current direction by (2.3) or (2.7)

    Update  $\epsilon_k, \delta_k, \bar{\epsilon}_k, \bar{\delta}_k, z_k, \bar{z}_k$  by the [Recovery Algorithm 2](#)

    Stepsize is updated by (2.2)

**end**

---

It is obvious to see the solutions during dual optimization  $(y, \epsilon, \delta) = (y_k, 0, 0)$  are feasible if and only if we can find  $y_k = d$ , which in general will not hold. This motivates the following algorithm based

on linear programming theory.

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**Algorithm 2:** Recovery Algorithm

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$$\begin{aligned}
\epsilon_k &= \max\{y_k - b, 0\} \\
\delta_k &= \max\{b - y_k, 0\} \\
\bar{\epsilon}_k &= \max\{\bar{y}_k - b, 0\} \\
\bar{\delta}_k &= \max\{b - \bar{y}_k, 0\}
\end{aligned} \tag{2.8}$$


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To simplify our presentation, let  $z$  be a function of  $y$  such that  $z_k = z(y_k) = f(\delta_k, \epsilon_k)$ , then  $z$  is also convex in  $y$  since both function  $f$  and  $\max\{\cdot, 0\}$  are convex. It's also worth to notice that  $\bar{\epsilon}_k$  should not be calculated as running averages:  $\bar{\epsilon}_k \neq \sum_k^i \alpha_k^i \epsilon_i$ . For such an ‘‘averaged’’ solution, we let  $\bar{z}_k = z(\bar{y}_k)$ . We later find the recovery algorithm achieves at the optimal objective.

### 3 Convergence

We first review several features for the subgradient method regarding parameters  $\gamma_k, \alpha_k$  and search direction  $d_k$  produced from convex combinations.

The target based rule are well-known as the Polyak rule [Polyak \(1967\)](#). The idea of using previous searching directions is introduced to accelerate the subgradient method and provide a better stopping criterion, see [Camerini et al. \(1975\)](#), [Brännlund \(1995\)](#), [Barahona and Anbil \(2000\)](#). [Brännlund \(1995\)](#) showed that with convex combinations the optimal choice of stepsize is equivalent to the Camerini-Fratta-Maffioli modification, it also provides an analysis on its linear convergence rate.

From the primal perspective, our method is close to *primal averaging method*. [Nedić and Ozdaglar \(2009\)](#) gives a line of analysis on convergence and quality of the primal approximation by averaging over all previous solutions with a constant stepsize. They use a simple averaging scheme that can be rephrased into a recursive equation with  $\alpha_k = 1/k$  such that:

$$\bar{y}_k = \frac{k-1}{k} \cdot \bar{y}_{k-1} + \frac{1}{k} \cdot y_k$$

then it gives lower and upper bounds for the averaged solution that involve the primal violation, norm of the subgradient, etc. Furthermore, they only analyze the case for constant stepsize  $s_k = s, s \geq 0$  and the search direction defined solely by the subgradient. We refer to [Kiwiel et al.](#) for target based stepsizes. The volume algorithm proposed by [Barahona and Anbil \(2000\)](#) is close to the case mentioned in [Brännlund \(1995\)](#) in a dual viewpoint while adopting  $\hat{\lambda}_k$  instead of  $\lambda_k$  from the best dual bound  $\hat{\phi}_k = \max_{i=1, \dots, k} \phi(\lambda_i)$ :

$$\lambda_{k+1} = \mathbf{P}(\hat{\lambda}_k + s_k d_k)$$

There is no existing proof of convergence for the volume algorithm.

**(Remark / Difference for our method)**

Since the solution is strictly feasible by implementation of the recovery algorithm 2.8, i.e., there is no need to bound for feasibility gap as has been done in most of literature covering the **primal recovery**. Instead, we have analyze the quality of the heuristic, i.e.:

$$|\bar{z}_k - \phi_k| \text{ or } |\bar{z}_k - z^*|$$

We found its convergence is closely related to strong duality of the problem. Accounting for performance, we suggest several specific choices of parameters regarding the subgradient method  $(\gamma, \alpha, d)$ .

### 3.1 Analysis outline

- we've showed  $\phi^* = f^* = z^*$
- we show  $\lambda_k$  converges to  $\lambda^* \in \Lambda^*$  for our choices of  $\gamma_k, \alpha_k$
- we show primal solution  $\bar{z}_k$  converges to  $z^*$

**Lemma 3.1.**  *$\epsilon$ -subgradient.*

$$\begin{aligned} g_k^\top(\lambda_k - \lambda) &\leq \phi_k - \phi(\lambda) \\ d_k^\top(\lambda_k - \lambda) &\leq \phi_k - \phi(\lambda) + \epsilon_k \end{aligned} \tag{3.1}$$

where

$$\epsilon_k = \sum_k^i \alpha_k^i \cdot [g_i^\top(\lambda_k - \lambda_i) + \phi_i - \phi_k] \tag{3.2}$$

Notice  $\epsilon_k$  can be further simplified by the definition of  $\phi$ :

$$\epsilon_k = \sum_k^i \alpha_k^i \cdot (g_i^\top \lambda_k - \phi_k) \tag{3.3}$$

**Lemma 3.2.** *Dual convergence, Brännlund (1995). The subgradient method is convergent if  $\epsilon_k$  satisfies:*

$$\frac{1}{2}(2 - \gamma_k)(\phi_k - \phi^*) + \epsilon_k \leq 0 \tag{3.4}$$

*Proof.* The proof can be done by showing the monotonic decrease of  $\|\lambda_k - \lambda^*\|$  via the iterative equations.

$$\|\lambda_{k+1} - \lambda^*\|^2 \leq \|\lambda_k - \lambda^*\|^2 + 2 \cdot \gamma_k \frac{(\phi^* - \phi_k)}{\|d_k\|^2} d_k^\top (\lambda_k - \lambda^*) + (\gamma_k)^2 \frac{(\phi^* - \phi_k)^2}{\|d_k\|^2} \quad (3.5)$$

Notice:

$$\begin{aligned} & 2 \cdot d_k^\top (\lambda_k - \lambda^*) + \gamma_k (\phi^* - \phi_k) \\ & \leq 2(\phi_k - \phi^* + \epsilon_k) + \gamma_k (\phi^* - \phi_k) \\ & = (2 - \gamma_k)(\phi_k - \phi^*) + 2\epsilon_k \leq 0 \end{aligned} \quad (3.6)$$

and we have the convergence.  $\square$

The next proposition states several convergence-guaranteed choices on parameters for convexity  $\alpha_k$  and stepsize  $\gamma_k$ . Part (a) originally appears in [Brännlund \(1995\)](#). Besides, we also consider a slower scheme that is widely used and simple to implement.

**Corollary 3.2.1.** *Choices of parameters.*

(b) to show the following is convergent?

$$\alpha_k = \frac{1}{k}, \gamma_k = \gamma \in [1, 2]$$

**Theorem 3.3.** *Recovery Algorithm (2.8)*

(a) For fixed  $y = y_k$ ,  $(\epsilon_k, \delta_k)$  is the optimal solution for the restricted primal problem.

$$f(\epsilon_k, \delta_k) \leq f(\epsilon, \delta), \quad \forall \delta \geq 0, \epsilon \geq 0, y = y_k$$

(b)

$$\bar{z}_k \leq \sum_k^i \alpha_k^i z^i$$

(c)

$$\bar{z}_k \geq d_k^\top \lambda_k$$

*Proof.* (a) straight-forward. (b) by convexity of  $z(\cdot)$ . (c) we notice a strong duality pair with fixed  $d_k$  at each iteration  $k$ .

$$\begin{aligned}
(\mathbf{P}) \quad & \min_{\delta, \epsilon} p^\top \delta + h^\top \epsilon \\
\text{s.t.} \quad & d_k + \delta - \epsilon = 0 \\
& \delta \in \mathbb{R}_+^n, \epsilon \in \mathbb{R}_+^n
\end{aligned} \tag{3.7}$$

and

$$\begin{aligned}
(\mathbf{D}) \quad & \max_{\lambda} d_k^\top \lambda \\
\text{s.t.} \quad & -p \leq \lambda \leq h, \lambda \in \mathbb{R}^n
\end{aligned} \tag{3.8}$$

by 3.3(a),  $(\bar{\epsilon}_k, \bar{\delta}_k)$  minimizes the primal problem. Since  $(\mathbf{P})$  is well-defined,  $\exists \mu_k \in [-p, h]$  such that  $\mu_k \in \arg \max_{\lambda} d_k^\top \lambda$ .

$$\begin{aligned}
d_k^\top \mu_k &= \bar{z}_k = p^\top \bar{\delta}_k + h^\top \bar{\epsilon}_k \\
d_k^\top \mu_k &\geq d_k^\top \lambda_k
\end{aligned}$$

□

Now we visit properties for primal solutions.

**Theorem 3.4.** *Suppose the subgradient is bounded, that is,  $\exists L > 0$  such that*

$$\|g_k\| \leq L \tag{3.9}$$

and

$$d_k^\top d_{k+1} \geq 0 \tag{3.10}$$

holds for all iteration  $k$  in the subgradient algorithm. Then the primal-dual bound by the recovery algorithm (2.8) converges to 0, specifically:

$$\bar{z}_k - \phi^* \rightarrow 0$$

*Proof.* We first notice

$$\phi^* - \phi_k \leq g_k^\top (\lambda^* - \lambda_k) \leq \|g_k\| \|\lambda^* - \lambda_k\| \Rightarrow \phi_k - \phi^*$$



This immediately follows:

$$\epsilon_k \leq \frac{1}{2}(2 - \gamma_k)(\phi^* - \phi_k) \rightarrow 0 \quad (3.11a)$$

$$\Rightarrow \epsilon_k = d_k^\top \lambda_k - \phi_k \rightarrow 0 \quad (3.11b)$$

$$\Rightarrow d_k^\top \lambda_k \rightarrow \phi^* \quad (3.11c)$$

We now show the convergence from  $\bar{z}$  to  $\lambda_k^\top d_k$ .

$$\begin{aligned} \bar{z}_{k+1} - \lambda_{k+1}^\top d_{k+1} &= z(\alpha g_k + (1 - \alpha)d_k) - (\lambda_k + s_k d_k)((1 - \alpha)d_k + \alpha g_k) \\ &\leq \alpha \cdot z(g_k) + (1 - \alpha) \cdot z(d_k) - (1 - \alpha)\lambda_k^\top d_k - (1 - \alpha)s_k \|d_k\|^2 - \alpha \lambda_k^\top g_k - \alpha s_k d_k^\top g_k \\ &= (1 - \alpha)(\bar{z}_k - \lambda_k^\top d_k) - s_k d_k \left[ \alpha g_k + (1 - \alpha)d_k \right] \\ &= (1 - \alpha)(\bar{z}_k - \lambda_k^\top d_k) - s_k d_k^\top d_{k+1} \\ &\leq (1 - \alpha)(\bar{z}_k - \lambda_k^\top d_k) \end{aligned} \quad (3.12)$$

We combine (3.12), (3.11a) to  $\bar{z}^k \rightarrow \phi^*$  □

#### Remark

The boundedness of subgradient can be easily verified by (2.3). As for (3.10), Brännlund (1995) suggests the orthogonality  $d_k^\top d_{k+1} = 0$  if the optimal stepsize is implemented. Our results show that the angle between two consecutive search directions should be acute to achieve better duality gaps.

## 3.2 Flight Engine Maintenance Problem

## 3.3 Computational Results

The volume algorithm uses  $\hat{\lambda}_k$ , instead we use  $\lambda_k$  which actually is better. Figure 3.3 is a typical case of divergence of volume algorithm. **normal\_x** means the values are computed from subgradient method by using  $\lambda_k$ . **volume\_x** is from the volume algorithm with  $\hat{\lambda}_k = \arg \max_k \hat{\phi}_k$

We compare computational results on variants of subgradient method mentioned in our paper.

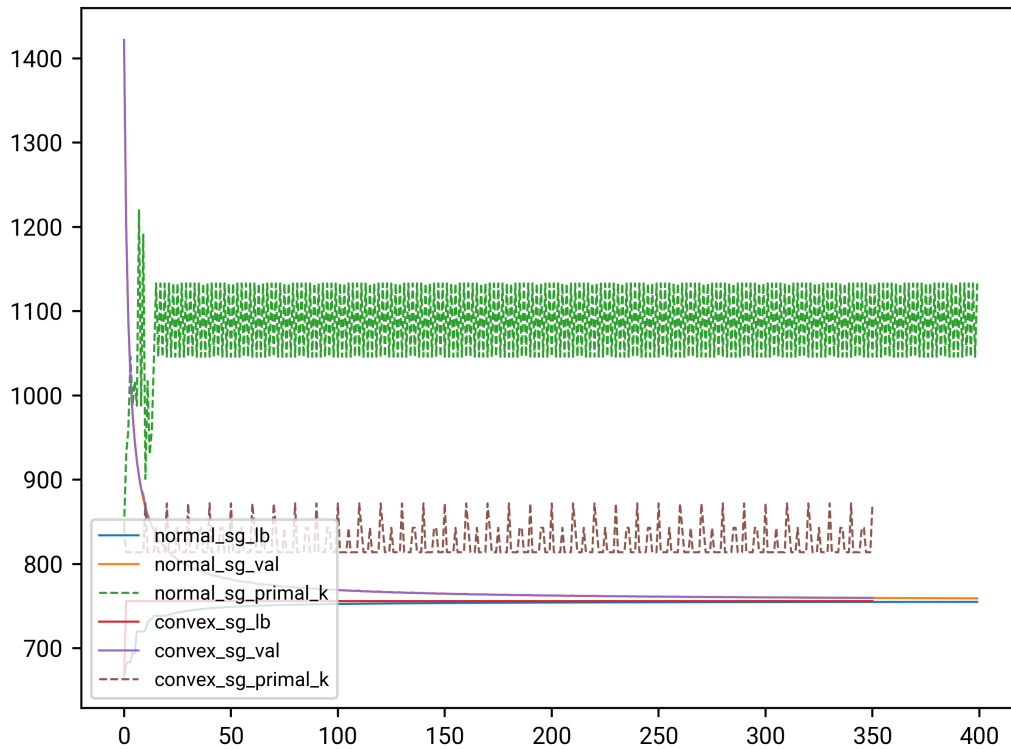
0. bench: by MILP solver: GUROBI 9.1

1. normal: here we are using  $\alpha_k = 1/k$  and a diminishing  $\gamma$

2. volume: the volume algorithm

3. to-be-added: the  $\alpha_k$  choices in Brännlund (1995) **this should be a much quicker choice**

We summarize all 60 test cases randomly generated for the repair model.



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## 4 Appendix

**Table 1:** Computational results from the repair model

			bench			normal					convex				
	$ I $	$ T $	$\hat{\phi}$	$\bar{z}$	time (s)	$\hat{\phi}$	$\bar{z}$	time (s)	$\phi\_gap$	$\bar{z}\_gap$	$\hat{\phi}$	$\bar{z}$	time (s)	$\phi\_gap$	$\bar{z}\_gap$
68	12	25	1332.00	1332.00	2.49	1331.99	1338.68	62.95	-0.00%	0.50%	1332.00	1339.41	58.28	0.00%	0.56%
6	12	15	828.00	828.00	0.64	827.85	832.01	22.65	-0.02%	0.48%	828.00	832.72	21.30	0.00%	0.57%
63	16	30	2102.93	2106.00	1.25	2102.47	2117.09	139.24	-0.02%	0.53%	2106.00	2118.37	124.89	0.15%	0.59%
60	16	30	1650.52	1656.00	1.89	1650.23	1667.18	137.05	-0.02%	0.67%	1656.00	1668.31	124.76	0.33%	0.74%
16	16	25	2196.00	2196.00	1.25	2194.91	2205.92	79.32	-0.05%	0.45%	2196.00	2207.02	71.44	0.00%	0.50%
44	12	20	756.00	756.00	16.86	755.64	765.75	44.41	-0.05%	1.29%	756.00	761.80	41.69	0.00%	0.77%
5	12	15	774.00	774.00	0.53	773.54	777.91	21.38	-0.06%	0.50%	774.00	778.30	20.08	0.00%	0.56%
70	20	15	985.02	990.00	103.11	984.48	1006.14	32.87	-0.06%	1.63%	989.96	1004.54	32.68	0.50%	1.47%
76	20	30	2589.23	2592.00	1.71	2587.32	2605.47	155.53	-0.07%	0.52%	2592.00	2608.51	129.33	0.11%	0.64%
20	16	15	954.00	954.00	1.10	953.37	959.21	28.71	-0.07%	0.55%	954.00	963.54	28.58	-0.00%	1.00%
21	16	15	756.00	756.00	1.50	755.40	763.98	25.99	-0.08%	1.06%	755.99	769.97	25.99	-0.00%	1.85%
19	16	25	1890.00	1890.00	1.44	1887.97	1898.80	83.96	-0.11%	0.47%	1890.00	1900.56	70.26	0.00%	0.56%
1	24	25	2445.43	2448.00	2.55	2442.71	2461.96	127.85	-0.11%	0.57%	2448.00	2465.19	106.56	0.11%	0.70%
51	24	20	2124.00	2124.00	2.36	2121.62	2139.36	81.04	-0.11%	0.72%	2124.00	2136.45	68.38	0.00%	0.59%
9	12	15	540.00	540.00	1.60	539.38	545.58	25.58	-0.11%	1.03%	540.00	544.69	23.93	0.00%	0.87%
11	20	25	2214.00	2214.00	1.39	2210.63	2224.82	93.73	-0.15%	0.49%	2214.00	2226.99	77.50	0.00%	0.59%
73	20	15	1278.00	1278.00	0.61	1275.94	1284.60	34.89	-0.16%	0.52%	1278.00	1285.91	29.43	0.00%	0.62%
35	24	30	3258.00	3258.00	2.01	3252.52	3274.07	179.31	-0.17%	0.49%	3258.00	3277.38	150.41	0.00%	0.59%
59	16	20	1332.00	1332.00	9.22	1329.43	1339.00	57.39	-0.19%	0.53%	1332.00	1340.49	47.99	0.00%	0.64%
23	16	15	952.79	954.00	0.72	950.93	963.69	25.50	-0.20%	1.02%	954.00	960.60	22.26	0.13%	0.69%
69	12	25	1242.00	1242.00	2.25	1239.39	1248.87	74.43	-0.21%	0.55%	1242.00	1249.57	67.85	0.00%	0.61%
46	12	30	1422.00	1422.00	1.45	1418.98	1430.12	111.73	-0.21%	0.57%	1422.00	1431.11	101.88	0.00%	0.64%
36	24	30	2826.00	2826.00	2.89	2819.60	2842.88	177.13	-0.23%	0.60%	2826.00	2846.78	146.85	0.00%	0.74%
47	12	30	1220.49	1224.00	3.43	1217.49	1237.83	93.64	-0.25%	1.13%	1222.94	1253.43	94.00	0.20%	2.40%
77	20	30	2340.00	2340.00	1.83	2333.88	2353.56	165.61	-0.26%	0.58%	2340.00	2356.36	137.36	0.00%	0.70%
56	16	20	1206.00	1206.00	1.12	1202.56	1213.23	53.11	-0.29%	0.60%	1206.00	1213.96	48.09	0.00%	0.66%
45	12	30	1206.00	1206.00	1.07	1202.06	1213.95	98.67	-0.33%	0.66%	1206.00	1215.15	89.92	0.00%	0.76%
10	20	25	1638.00	1638.00	1.76	1632.44	1648.77	105.16	-0.34%	0.66%	1638.00	1649.87	94.73	0.00%	0.72%
40	12	20	1078.94	1080.00	1.51	1074.20	1098.50	48.66	-0.44%	1.71%	1080.00	1085.96	42.05	0.10%	0.55%
7	12	15	594.00	594.00	0.69	590.93	602.84	26.63	-0.52%	1.49%	594.00	598.40	23.49	0.00%	0.74%
33	20	20	1402.16	1404.00	15.10	1402.75	1412.80	65.98	0.04%	0.63%	1404.00	1414.08	57.33	0.13%	0.72%
31	20	20	1923.43	1926.00	1.49	1924.35	1934.84	59.74	0.05%	0.46%	1926.00	1936.79	49.63	0.13%	0.56%
4	24	25	2785.33	2790.00	3.12	2786.68	2803.11	127.48	0.05%	0.47%	2790.00	2805.82	105.67	0.17%	0.57%
3	24	25	2276.87	2286.00	5.05	2277.99	2300.14	138.55	0.05%	0.62%	2286.00	2303.51	115.09	0.40%	0.77%
25	24	15	1510.24	1512.00	1.35	1511.08	1519.81	35.67	0.06%	0.52%	1512.00	1521.11	29.54	0.12%	0.60%
30	20	20	1580.59	1584.00	2.58	1581.53	1592.93	67.05	0.06%	0.56%	1584.00	1595.07	55.52	0.22%	0.70%
39	24	30	2489.16	2502.00	3.44	2491.51	2524.91	191.46	0.09%	0.92%	2501.92	2536.00	190.77	0.51%	1.36%
28	24	15	1668.00	1674.00	1.56	1669.48	1704.10	38.92	0.09%	1.80%	1674.00	1684.18	32.62	0.36%	0.61%
0	24	25	2475.97	2484.00	2.02	2478.84	2497.15	113.65	0.12%	0.53%	2484.00	2500.49	94.05	0.32%	0.66%
66	12	25	968.73	972.00	8.09	970.07	982.47	78.03	0.14%	1.08%	972.00	979.19	77.34	0.34%	0.74%
17	16	25	1272.11	1278.00	6.76	1274.03	1297.18	98.75	0.15%	1.50%	1278.00	1287.74	89.32	0.46%	0.76%
18	16	25	1956.46	1962.00	1.65	1959.93	1970.71	89.64	0.18%	0.44%	1962.00	1972.72	75.18	0.28%	0.55%
78	20	30	2871.00	2880.00	1.37	2876.26	2893.33	145.98	0.18%	0.46%	2880.00	2896.01	121.96	0.31%	0.56%
58	16	20	1561.50	1566.00	0.91	1564.59	1572.64	54.82	0.20%	0.42%	1566.00	1574.15	45.30	0.29%	0.52%
50	24	20	1863.90	1872.00	2.27	1867.65	1882.73	78.09	0.20%	0.57%	1872.00	1884.88	65.59	0.43%	0.69%
29	24	15	1364.62	1368.00	1.34	1367.58	1378.82	33.98	0.22%	0.79%	1368.00	1377.87	28.69	0.25%	0.72%
38	24	30	2704.73	2718.00	2.95	2710.86	2734.52	190.06	0.23%	0.61%	2718.00	2737.77	158.32	0.49%	0.73%

Table 1: (continued)

14	20	25	2100.99	2106.00	2.18	2105.87	2119.23	98.94	0.23%	0.63%	2105.87	2125.10	98.80	0.23%	0.91%
55	16	20	1416.62	1422.00	1.19	1420.00	1429.09	54.22	0.24%	0.50%	1422.00	1430.05	49.50	0.38%	0.57%
72	20	15	1382.40	1386.00	1.26	1385.79	1392.74	30.06	0.25%	0.49%	1386.00	1394.53	26.53	0.26%	0.62%
52	24	20	2043.68	2052.00	2.67	2048.79	2062.37	71.74	0.25%	0.51%	2052.00	2064.80	59.82	0.41%	0.62%
79	20	30	2581.10	2592.00	2.17	2587.66	2605.33	175.35	0.25%	0.51%	2592.00	2608.18	145.95	0.42%	0.62%
22	16	15	913.85	918.00	1.43	916.12	923.39	26.61	0.25%	0.59%	918.00	924.47	22.43	0.45%	0.70%
67	12	25	896.26	900.00	17.62	898.72	906.69	74.01	0.27%	0.74%	900.00	907.37	66.90	0.42%	0.82%
41	12	20	861.46	864.00	1.54	863.84	869.75	40.29	0.28%	0.67%	864.00	876.10	40.32	0.30%	1.40%
53	24	20	2186.99	2196.00	1.75	2193.26	2206.73	74.49	0.29%	0.49%	2196.00	2208.88	62.76	0.41%	0.59%
61	16	30	1863.00	1872.00	1.87	1868.63	1883.27	151.73	0.30%	0.60%	1872.00	1884.70	131.44	0.48%	0.68%
26	24	15	1882.99	1890.00	1.45	1888.88	1898.36	35.32	0.31%	0.44%	1890.00	1900.46	28.54	0.37%	0.55%
42	12	20	986.91	990.00	1.24	989.96	995.34	44.64	0.31%	0.54%	990.00	996.04	39.41	0.31%	0.61%
27	24	15	1307.42	1314.00	1.09	1311.71	1321.77	38.37	0.33%	0.59%	1314.00	1324.28	32.33	0.50%	0.78%
8	12	15	662.15	666.00	1.72	664.49	669.86	23.08	0.35%	0.58%	666.00	670.41	21.10	0.58%	0.66%
12	20	25	2058.75	2070.00	300.02	2066.35	2081.72	109.29	0.37%	0.57%	2070.00	2084.02	91.62	0.55%	0.68%
24	16	15	1164.18	1170.00	0.53	1168.67	1175.25	26.36	0.39%	0.45%	1170.00	1176.39	22.16	0.50%	0.55%
54	24	20	2220.91	2232.00	2.16	2229.55	2242.23	67.87	0.39%	0.46%	2232.00	2244.41	56.28	0.50%	0.56%
34	20	20	1880.52	1890.00	1.80	1887.86	1898.93	62.09	0.39%	0.47%	1890.00	1901.07	51.36	0.50%	0.59%
2	24	25	2292.19	2304.00	26.96	2301.20	2321.61	132.40	0.39%	0.76%	2303.99	2318.59	131.94	0.51%	0.63%
64	16	30	2292.23	2304.00	1.14	2301.29	2314.59	140.09	0.40%	0.46%	2304.00	2316.72	116.67	0.51%	0.55%
15	16	25	1773.58	1782.00	1.65	1780.67	1791.47	99.49	0.40%	0.53%	1782.00	1793.63	83.24	0.47%	0.65%
74	20	15	1271.49	1278.00	2.52	1276.60	1288.76	30.54	0.40%	0.84%	1278.00	1285.97	25.28	0.51%	0.62%
37	24	30	2883.32	2898.00	2.88	2895.38	2915.24	224.79	0.42%	0.59%	2897.96	2934.52	220.62	0.51%	1.26%
32	20	20	1809.64	1818.00	1.06	1817.78	1826.93	64.22	0.45%	0.49%	1818.00	1829.07	53.86	0.46%	0.61%
75	20	30	2310.74	2322.00	2.69	2321.10	2334.84	180.16	0.45%	0.55%	2321.93	2367.56	181.30	0.48%	1.96%
13	20	25	2310.22	2322.00	2.46	2320.76	2332.59	104.55	0.46%	0.46%	2322.00	2334.77	87.16	0.51%	0.55%
48	12	30	1665.18	1674.00	2.51	1672.94	1682.21	101.36	0.47%	0.49%	1673.96	1688.37	101.66	0.53%	0.86%
43	12	20	1235.38	1242.00	2.84	1241.49	1247.72	33.27	0.49%	0.46%	1242.00	1248.23	34.40	0.54%	0.50%
57	16	20	1468.37	1476.00	1.21	1475.88	1484.08	51.02	0.51%	0.55%	1475.85	1491.32	51.03	0.51%	1.04%
49	12	30	1252.32	1260.00	300.02	1259.59	1270.82	114.56	0.58%	0.86%	1259.99	1281.78	114.81	0.61%	1.73%
62	16	30	1495.06	1512.00	300.02	1504.26	1528.43	140.53	0.62%	1.09%	1510.76	1540.34	139.62	1.05%	1.87%
71	20	15	1031.76	1044.00	300.01	1043.64	1056.50	32.00	1.15%	1.20%	1041.20	1076.66	32.43	0.92%	3.13%
65	12	25	1133.18	1152.00	300.03	1151.22	1162.76	79.02	1.59%	0.93%	1152.00	1159.31	69.02	1.66%	0.63%

in 1,  $\bar{z}$  is the objective value computed from the averaged primal solution,  $\hat{\phi}$  is the best lower bound at termination.