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10. LINEAR PROGRAMMING

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1. Example Problems

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2. Linear Programming

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3. Puzzle

Linear Programming problems: Example 1

Problem

Instance: a list of food sources F_1, \dots, F_n ; and for each source F_j :

- its price per gram p_j ;
- the number of calories c_j per gram, and
- for each of 13 vitamins V_1, \dots, V_{13} , the content $v_{i,j}$ in milligrams of vitamin V_j in one gram of food source f_i .

Task: find a combination of quantities of food sources such that:

- the total number of calories in all of the chosen food is equal to a recommended daily value of 2000 calories;
- for each $1 \leq j \leq 13$, the total intake of vitamin V_j is at least the recommended daily intake of w_j milligrams, and
- the price of all food per day is as low as possible.

Linear Programming problems: Example 1

Suppose we take x_i grams of each food source F_i for $1 \leq i \leq n$.

Then the constraints are as follows.

- The total number of calories must satisfy

$$\sum_{i=1}^n x_i c_i = 2000.$$

- For each $1 \leq j \leq 13$, the total amount of vitamin V_j in all food must satisfy

$$\sum_{i=1}^n x_i v_{i,j} \geq w_j.$$

- Implicitly, all the quantities must be non-negative numbers, i.e. $x_i \geq 0$ for all $1 \leq i \leq n$.

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- Our goal is to minimise the objective function, which is the total cost

$$y = \sum_{i=1}^n x_i p_i.$$

- Note that all constraints and the objective function are **linear**.

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Problem

Instance: you are a politician and you want to ensure an election victory by making certain promises to the electorate. You can promise to build:

- bridges, each costing 3 billion;
- rural airports, each costing 2 billion and
- Olympic swimming pools, each costing 1 billion.

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Problem (continued)

You were told by your wise advisers that

- each bridge you promise brings you 5% of city votes, 7% of suburban votes and 9% of rural votes;
- each rural airport you promise brings you no city votes, 2% of suburban votes and 15% of rural votes;
- each Olympic swimming pool promised brings you 12% of city votes, 3% of suburban votes and no rural votes.

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Problem (continued)

In order to win, you have to get at least 51% of each of the city, suburban and rural votes.

Task: decide how many bridges, airports and pools to promise in order to guarantee an election win at minimum cost to the budget.

Linear Programming problems: Example 2

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- Let the number of bridges to be built be x_b , number of airports x_a and the number of swimming pools x_p .
- We now see that the problem amounts to minimising the objective $y = 3x_b + 4x_a + x_p$ while making sure that the following constraints are satisfied:

$$0.05x_b + 0.12x_p \geq 0.51 \quad (\text{city votes})$$

$$0.07x_b + 0.02x_a + 0.03x_p \geq 0.51 \quad (\text{suburban votes})$$

$$0.09x_b + 0.15x_a \geq 0.51 \quad (\text{rural votes})$$

$$x_b, x_a, x_p \geq 0.$$

Linear Programming problems: Example 2

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- However, there is a very significant difference with the first example:
 - you can eat 1.56 grams of chocolate, but
 - you cannot promise to build 1.56 bridges, 2.83 airports and 0.57 swimming pools!
- The second example is an example of an **Integer Linear Programming problem**, which requires all the solutions to be integers.
- Such problems are MUCH harder to solve than the “plain” Linear Programming problems whose solutions can be real numbers.

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Solving Linear Programming problems

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- We won't see algorithms which solve LP problems in this lecture, we will only study the structure of these problems further.

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- There are polynomial time algorithms for Linear Programming, including the ellipsoid algorithm.

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- In practice we typically use the SIMPLEX algorithm instead; its worst case time complexity is exponential, but it is very efficient in the 'average' case.

- There is no known polynomial time algorithm for Integer Linear Programming!

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Standard Form

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In the standard form the objective to be maximised is given by

$$\sum_{j=1}^n c_j x_j$$

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and the *constraints* are of the form

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$$\sum_{j=1}^n a_{ij} x_j \leq b_i \quad (1 \leq i \leq m),$$
$$x_j \geq 0 \quad (1 \leq j \leq n).$$

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- To get a more compact representation of linear programs, we use vectors and matrices.
- Let \mathbf{x} represent a (column) vector,

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$$\mathbf{x} = \langle x_1 \dots x_n \rangle^T.$$

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- Define a partial ordering on the vectors in \mathbb{R}^n by $\mathbf{x} \leq \mathbf{y}$ if and only if the corresponding inequalities hold coordinate-wise, i.e., if and only if $x_j \leq y_j$ for all $1 \leq j \leq n$.

Standard Form

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Write the coefficients in the objective function as

$$\mathbf{c} = \langle c_1 \dots c_n \rangle^T \in \mathbb{R}^n,$$

the coefficients in the constraints as an $m \times n$ matrix

$$A = (a_{ij})$$

and the right-hand side values of the constraints as

$$\mathbf{b} = \langle b_1 \dots b_m \rangle^T \in \mathbb{R}^m.$$

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Then the standard form can be formulated simply as:

- maximize $\mathbf{c}^T \mathbf{x}$
- subject to the following two (matrix-vector) constraints:

$$A\mathbf{x} \leq \mathbf{b}$$

$$\mathbf{x} \geq \mathbf{0}.$$

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Thus, a Linear Programming optimisation problem can be specified as a triplet $(A, \mathbf{b}, \mathbf{c})$, which is the form accepted by most standard LP solvers.

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- The Standard Form doesn't immediately appear to handle the full generality of LP problems.

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- LP problems could have:
 - equality constraints
 - unconstrained variables (i.e., potentially negative values x_i)
 - absolute value constraints

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Equality constraints

- An LP problem may include equality constraints of the form

$$\sum_{i=1}^n a_{ij}x_i = b_j.$$

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- Each of can be replaced by two inequalities:

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$$\sum_{i=1}^n a_{ij}x_i \leq b_j.$$

- Thus, we can assume that all constraints are inequalities.

Unconstrained variables

- In general, a “natural formulation” of a problem as a Linear Program does not necessarily require that all variables be non-negative.

- However, the Standard Form does impose this constraint.

- This poses no problem, because each occurrence of an unconstrained variable x_j can be replaced by the expression

$$x'_j - x_j^*$$

where x'_j, x_j^* are new variables satisfying the inequality constraints

$$x'_j \geq 0, \quad x_j^* \geq 0.$$

Absolute value constraints

- For a vector

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we can define

$$|\mathbf{x}| = \langle |x_1|, \dots, |x_n| \rangle^T.$$

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- Some problems are naturally translated into constraints of the form

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- This also poses no problem because we can replace such constraints with two linear constraints:

$$\mathbf{Ax} \leq \mathbf{b} \text{ and } -\mathbf{Ax} \leq \mathbf{b},$$

because $|x| \leq y$ if and only if $x \leq y$ and $-x \leq y$.

Summary of Standard Form

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- Standard Form: maximize

$$\mathbf{c}^T \mathbf{x}$$

subject to

$$\mathbf{Ax} \leq \mathbf{b}$$

and

$$\mathbf{x} \geq \mathbf{0}$$

- Any vector \mathbf{x} which satisfies the two constraints is called a *feasible solution*, regardless of what the corresponding objective value $\mathbf{c}^T \mathbf{x}$ might be.

Sample linear program

As an example, let us consider the following optimisation problem

Problem

$$\text{maximise } z(x_1, x_2, x_3) = 3x_1 + x_2 + 2x_3 \quad (1)$$

subject to

$$x_1 + x_2 + 3x_3 \leq 30 \quad (2)$$

$$2x_1 + 2x_2 + 5x_3 \leq 24 \quad (3)$$

$$4x_1 + x_2 + 2x_3 \leq 36 \quad (4)$$

$$x_1, x_2, x_3 \geq 0 \quad (5)$$

Sample linear program

How large can the value of the objective

$$z(x_1, x_2, x_3) = 3x_1 + x_2 + 2x_3$$

be, without violating the constraints?

We can achieve a crude bound by adding inequalities (2) and (3), to obtain

$$3x_1 + 3x_2 + 8x_3 \leq 54.$$

Since all variables are constrained to be non-negative, we are assured that

$$3x_1 + x_2 + 2x_3 \leq 3x_1 + 3x_2 + 8x_3 \leq 54,$$

i.e. the objective does not exceed 54. Can we do better?

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Sample linear program

We could try to look for coefficients $y_1, y_2, y_3 \geq 0$ to be used to form a linear combination of the constraints:

$$y_1(x_1 + x_2 + 3x_3) \leq 30y_1 \quad (6)$$

$$y_2(2x_1 + 2x_2 + 5x_3) \leq 24y_2 \quad (7)$$

$$y_3(4x_1 + x_2 + 2x_3) \leq 36y_3 \quad (8)$$

Then, summing up all these inequalities and factoring, we get

$$\begin{aligned} & x_1(y_1 + 2y_2 + 4y_3) \\ & + x_2(y_1 + 2y_2 + y_3) \\ & + x_3(3y_1 + 5y_2 + 2y_3) \\ & \leq 30y_1 + 24y_2 + 36y_3. \end{aligned}$$

Sample linear program

If we compare this with our objective (1) we see that if we choose y_1, y_2 and y_3 so that:

$$y_1 + 2y_2 + 4y_3 \geq 3$$

$$y_1 + 2y_2 + y_3 \geq 1$$

$$3y_1 + 5y_2 + 2y_3 \geq 2$$

then

$$\begin{aligned} 3x_1 + x_2 + 2x_3 &\leq x_1(y_1 + 2y_2 + 4y_3) \\ &\quad + x_2(y_1 + 2y_2 + y_3) \\ &\quad + x_3(3y_1 + 5y_2 + 2y_3). \end{aligned}$$

Combining this with (6) – (8) we get

$$30y_1 + 24y_2 + 36y_3 \geq 3x_1 + x_2 + 2x_3 = z(x_1, x_2, x_3).$$

Sample linear program

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Consequently, in order to find a tight upper bound for our objective $z(x_1, x_2, x_3)$ in the original problem P , we have to find y_1, y_2, y_3 which solve problem P^* :

minimise: $z^*(y_1, y_2, y_3) = 50y_1 + 24y_2 + 36y_3$ (9)

subject to:

$$y_1 + 2y_2 + 4y_3 \geq 3 \quad (10)$$

$$y_1 + 2y_2 + y_3 \geq 1 \quad (11)$$

$$3y_1 + 5y_2 + 2y_3 \geq 2 \quad (12)$$

$$y_1, y_2, y_3 \geq 0 \quad (13)$$

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Then

$$\begin{aligned} z^*(y_1, y_2, y_3) &= 30y_1 + 24y_2 + 36y_3 \\ &\geq 5x_1 + x_2 + 2x_3 \\ &= z(x_1, x_2, x_3) \end{aligned}$$

will be a tight upper bound.

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The new problem P^* is called the *dual problem* of P .

Sample linear program

Let us now repeat the whole procedure in order to find the dual of P^* , which will be denoted $(P^*)^*$.

We are now looking for $z_1, z_2, z_3 \geq 0$ to multiply inequalities (10)–(12) and obtain

$$\begin{aligned} z_1(y_1 + 2y_2 + 4y_3) &\geq 3z_1 \\ z_2(y_1 + 2y_2 + y_3) &\geq z_2 \\ z_3(3y_1 + 5y_2 + 2y_3) &\geq 2z_3 \end{aligned}$$

Summing these up and factoring produces

$$\begin{aligned} &y_1(z_1 + z_2 + 3z_3) \\ &+ y_2(2z_1 + 2z_2 + 5z_3) \\ &+ y_3(4z_1 + z_2 + 2z_3) \\ &\geq 3z_1 + z_2 + 2z_3 \end{aligned} \tag{14}$$

Sample linear program

If we choose multipliers z_1, z_2, z_3 so that

$$z_1 + z_2 + 3z_3 \leq 30$$

$$2z_1 + 2z_2 + 5z_3 \leq 24$$

$$4z_1 + z_2 + 2z_3 \leq 36$$

we will have

$$y_1(z_1 + z_2 + 3z_3)$$

$$+ y_2(2z_1 + 2z_2 + 5z_3)$$

$$+ y_3(4z_1 + z_2 + 2z_3)$$

$$\leq 30y_1 + 24y_2 + 36y_3$$

Combining this with (14) we get

$$3z_1 + z_2 + 2z_3 \leq 30y_1 + 24y_2 + 36y_3.$$

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Sample linear program

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Consequently, finding the double dual program $(P^*)^*$ amounts to maximising the objective $3z_1 + z_2 + 2z_3$ subject to the constraints

$$\begin{aligned} z_1 + z_2 + 3z_3 &\leq 30 \\ 2z_1 + 2z_2 + 5z_3 &\leq 24 \end{aligned}$$

$$4z_1 + z_2 + 2z_3 \leq 36$$

$$z_1, z_2, z_3 \geq 0$$

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This is exactly our starting program P , with only the variable names changed! Thus, the double dual program $(P^*)^*$ is just P itself.

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- It appeared at first that looking for the multipliers y_1, y_2, y_3 did not help much, because it only reduced a maximisation problem to an equally hard minimisation problem.
- It is useful at this point to remember how we proved that the Ford-Fulkerson algorithm produces a **maximal flow**, by showing that it terminates only when we reach the capacity of a **minimal cut**.

Primal and dual linear programs

In general, the *primal* Linear Program P and its *dual* P^* are:

$$P : \text{maximize} \quad z(x) = \sum_{j=1}^n c_j x_j,$$

$$\text{subject to} \quad \sum_{j=1}^n a_{ij} x_j \leq b_i \quad (1 \leq i \leq m)$$

$$\text{and} \quad x_1, \dots, x_n \geq 0;$$

$$P^* : \text{minimize} \quad z^*(y) = \sum_{i=1}^m b_i y_i,$$

$$\text{subject to} \quad \sum_{i=1}^m a_{ij} y_i \geq c_j \quad (1 \leq j \leq n)$$

$$\text{and} \quad y_1, \dots, y_m \geq 0.$$

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Primal and dual linear programs

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We can equivalently write P and P^* in matrix form:

$$\begin{array}{ll} P : & \text{maximize} \quad z(\mathbf{x}) = \mathbf{c}^T \mathbf{x}, \\ & \text{subject to} \quad A\mathbf{x} \leq \mathbf{b} \\ & \text{and} \quad \mathbf{x} \geq 0; \\ \\ P^* : & \text{minimize} \quad z^*(\mathbf{y}) = \mathbf{b}^T \mathbf{y}, \\ & \text{subject to} \quad A^T \mathbf{y} \geq \mathbf{c} \\ & \text{and} \quad \mathbf{y} \geq 0. \end{array}$$

Weak Duality Theorem

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Recall that any vector \mathbf{x} which satisfies the two constraints $\mathbf{Ax} \leq \mathbf{b}$ and $\mathbf{x} \geq 0$ is called a *feasible solution*, regardless of what the corresponding objective value $\mathbf{c}^T \mathbf{x}$ might be.

Theorem

If $\mathbf{x} = \langle x_1 \dots x_n \rangle$ is any feasible solution for P and $\mathbf{y} = \langle y_1 \dots y_m \rangle$ is any feasible solution for P^* , then:

$$z(\mathbf{x}) = \sum_{j=1}^n c_j x_j \leq \sum_{i=1}^m b_i y_i = z^*(\mathbf{y})$$

Weak Duality Theorem

Proof

Since \mathbf{x} and \mathbf{y} are feasible solutions for P and P^* respectively, we can use the constraint inequalities, first from P^* and then from P to obtain

$$z(\mathbf{x}) = \sum_{j=1}^n c_j x_j \leq \sum_{j=1}^n \left(\sum_{i=1}^m a_{ij} y_i \right) x_j$$

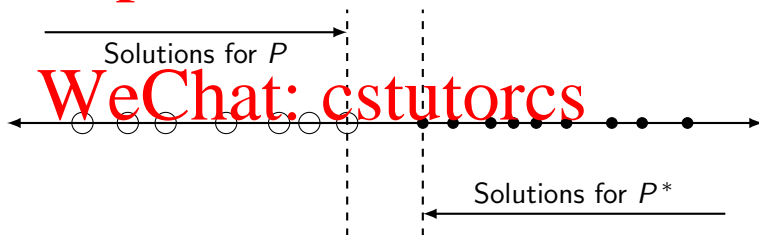
$$\begin{aligned} &= \sum_{i=1}^m \left(\sum_{j=1}^n a_{ij} x_j \right) y_i \leq \sum_{i=1}^m b_i y_i \\ &= z^*(\mathbf{y}). \end{aligned}$$

Weak Duality Theorem

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Thus, the value of (the objective of P^* for) any feasible solution of P^* is an upper bound for the set of all values of (the objective of P for) all feasible solutions of P , and every feasible solution of P is a lower bound for the set of feasible solutions for P^* .

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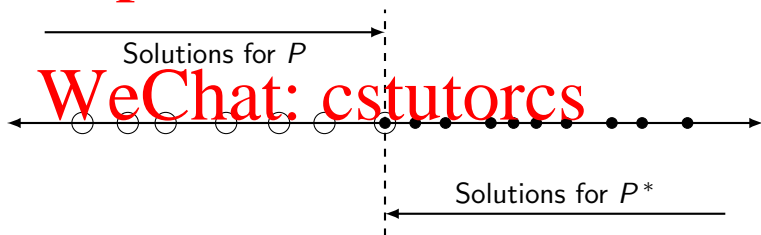


Weak Duality Theorem

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If we find a feasible solution for P which is equal to a feasible solution to P^* , this common value must be the maximal feasible value of the objective of P and the minimal feasible value of the objective of P^* .

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Weak Duality Theorem

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- If we use a search procedure to find an optimal solution for P we know when to stop: when such a value is also a feasible solution for P^* .
- This is why the most commonly used LP solving method, the SIMPLEX method, produces an optimal solution for P : because it stops at a value of the primal objective which is also a value of the dual objective.
- See the supplemental notes for the details and an example of how the SIMPLEX algorithm runs.

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There are five sisters in a house.

- Sharon is reading a book.
- Jennifer is playing chess.
- Catherine is cooking.
- Anna is doing laundry.

What is Helen, the fifth sister, doing?

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That's All, Folks!!