

SFWR ENG 4003

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Fall 2015

Contents

Linear	1
Converting constraints to equalities	2
e.g.)	2
Graphical Method	2
Simplex Method: Maximization	2
Simplex: Minimization	3
e.g.)	3
Phase Simplex	3
Phase I	3
Phase II	4
Bland's Rule	4
Algorithms	4
Constraint Graph	4
Maximum Flow	4
Ford-Fulkerson algorithm	4
Polytopes	4

Linear

Linear Program: an optimization problem in which the objective function is linear and each constraint is a linear inequality or equality

Decision variables: describe our choices that are under our control

Objective function: describes a criterion that we wish to max/minimize; doesn't have an in/equality
e.g. $\max 40x + 30y$

Integer linear program: a linear program that only deals with integers

Constraints: describe the limitations that restrict our choices for our decision variables, always *inequalities*.

Free: no constraints

Basic variable: the variables corresponding to the identity matrix, usually have to be set to 0

Non-basic variable: ...not basic variables

Converting constraints to equalities

Slack variable: basic variable greater than constraint, added to turn inequalities into equalities

Surplus variable: equation variable less than constraint, subtracted

Hyperplane: a hyperplane in R^x is a shape in R^{x-1} , e.g. line in R^2

Optimal Solution: either a maximum or minimum of the objective function based on constraints

Basic Solution: a solution which has as many slack variables as basic variables

Basic Feasible Solution: all basic variables are non-negative

- Unique
- obtained by setting the non-basic variables to 0

Standard form: when you take inequalities and use slack variables to turn them into equalities.

- Note: all variables need to be ≥ 0 .
- All remaining constraints are expressed as equality constraints.

e.g.)

$$2x_1 + 4x_2 - x_3 - x_4 \geq 1$$

$$2x_1 + 4x_2 - x_3 - x_4 + s = 1$$

Graphical Method

1. Sketch the region corresponding to the system of constraints. The points inside or on the boundary of the region are the *feasible solutions*.
2. Find the vertices of the region.
3. Test the objective function at each of the vertices and select the values of the variables that optimize the objective function. For a bounded region, both a minimum and maximum value will exist. For an unbounded region, if an optimal solution exists, then it will occur at a vertex.

Simplex Method: Maximization

Simplex Method: useful for solving linear optimization problems cheaply

- Cannot be done with **strict inequalities**, i.e. when there is no possibility of being equal
- Can only work if your objective function is in *standard form*

Simplex Tableau: visual representation of stuff

- The *basic variables* can be identified if they have a column with one row of 1 and the rest of the rows are 0's. The value of the variable is at the row with the 1.
- The objective row is going to identify the constants for the new equation. You should see 0's in the columns that are non-basic.
- The first column (if used) is only an indicator of the existence of the variable you're trying to min/maximize, i.e. 0's for all rows, except for the objective function
- RHS must be ≥ 0

Process:

1. You'll have as many slack variables as you have constraint equations.
2. Find the column with the smallest coefficient (< 0) in the objective function. That column is called the **pivot column**. The **entering variable** is the variable with the smallest coefficient.
3. **Minimum test:** find the row with the smallest **departing variable** or **exiting variable**, i.e. RHS/x_{pivot} . That row is called the **pivot row**. x_{pivot} must be ≥ 0

4. The intersection of the pivot row & column is called the **pivot point**.
5. If your pivot point $\neq 1$, divide your row out by the value of your point
6. Use row operations, i.e. Gauss-Jordan to make the other elements in the pivot column 0.
7. Go to step 2, until objective function is all ≥ 0 .

Simplex: Minimization

To minimize a function, we just oppositize the problem so we can use the maximization technique on it. You'll see. Just remember that we minimize [w] & maximize [z] AND minimize is (vars ≥ 0), while maximize is (vars ≤ 0). I'll explain using an example:

e.g.)

$$w = 0.12x_1 + 0.15x_2$$

$$60x_1 + 60x_2 \geq 300$$

$$12x_1 + 6x_2 \geq 36$$

$$10x_1 + 30x_2 \geq 90$$

1. Ignore slack variables for now. Make a matrix with just the variables you have.

w	x_1	x_2	
0	60	60	300
0	12	6	36
0	10	30	90
1	-0.12	-0.15	0

2. Find the transpose of this matrix

60	12	10	-0.12
60	6	30	-0.15
300	36	90	0

This gives us:

$$z = 300y_1 + 36y_2 + 90y_3$$

$$60y_1 + 12y_2 + 10y_3 \leq 0.12$$

$$60y_1 + 6y_2 + 30y_3 \leq 0.15$$

$$300y_1 + 36y_2 + 90y_3 \leq 0$$

Notice how the x's are now y's? Yeah I know you did. Well now, since you turned this into a maximization problem, what are you waiting for? [Go to the maximization section!](#)

Phase Simplex

This is useful for when you have a mix of constraints that are maximum and minimum constraints.

Artificial Variable [y]: since you can't have negative variables ($x_1, x_2 \geq 0$), you can't just use a regular slack variable

Phase I

1. Replace all negative slack variables with artificial variables
2. Replace objective function with $w = -\sum y_i$
3. Isolate your artificial variables in your constraint equations,
 - a. e.g. $2x_1 + x_2 - x_3 - x_4 + y_2 = 10 \Rightarrow y_2 = 10 - 2x_1 - x_2 + x_3 + x_4$
4. Replace your y's in your objective function with the isolated artificial variables, then move the RHS's to the new RHS
 - a. e.g. for $x_1 + x_2 - x_3 - x_4 + y_2 = 10$ & $-x_2 + x_4 + y_3 = 10$, $w - 2x_1 + x_3 = -20$
5. Treat as [maximization](#).

Phase II

Oh no!

Bland's Rule

Bland's Rule: a way of guaranteeing that you don't repeat going over the same variables (a cycle) by picking the smallest (or most negative) number

Algorithms

See [SFWR ENG 2C03 Summary](#).

Bellman-Ford vs Dijkstra's:

Dijkstra's omits the possibility that past nodes can be improved. Bellman-Ford makes sure that old nodes have been covered. If you have already looked at a node, but the minimum path to the node changes, you have to re-look at the node as well as all nodes connected to it.

Constraint Graph

How do these work?

$$a - b \leq d_{b-a}$$

Maximum Flow

Ford-Fulkerson algorithm

$G(V,E)$

Incoming flow = outgoing flow for each vertex

In the end, you're good when back edges are 0 and most forward edges are full

1. Draw graph
2. Show augmenting paths
3. Identify the limiting amount for each path
4. Draw final graph
5. Indicate max flow

After you identify a path, assume the edges already have the amount of the previous limiting amount.

Polytopes

Polytope: a bounded polyhedron, i.e. flat slides

$[x_k^*]$: optimal point to k^{th} LP, farthest point from the hyperplane the LP is associated with

Full-dimensional: a polytope that is an n -dimensional object in \mathbb{R}^n .

Convex set: all points lie on a common plane, i.e. no bulges!

Convex Polytope: a polytope consisting of flat planes

Half Space:

Support Vectors: data points that lie closest to the decision surface (or hyperplane); they support and define the edges of the decision surface, making them the most

Support Vector Machine (SVM): calculating a function based on two sets of points by determining the plane between them that differentiates them

<https://www.youtube.com/watch?v=YsiWisFFruY>