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# Chapter 3

## Integer Linear Programming

### *Mathematical Modeling*

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*HCMC University of Technology*

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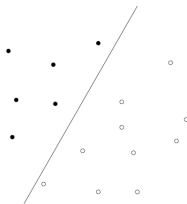
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## Statement

Given two sets of points in  $\mathbb{R}^n$ , denoted by  $\{x_1, \dots, x_N\}$  and  $\{y_1, \dots, y_M\}$ , we need to classify the points.



## Applications in Computer Science

- Machine learning,
- Pattern recognition,
- Data mining,
- ...



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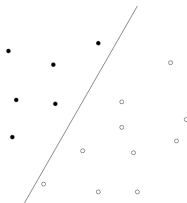
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- Use a line (hyperplane in  $\mathbb{R}^n$ )  $a^T x + b = 0$ , hence the followings must be satisfied:

$$a^T x_i + b > 0, i = 1, \dots, N \text{ and } a^T y_j + b < 0, j = 1, \dots, M.$$

- Since the strict inequalities are homogeneous in  $a$  and  $b$ , they are feasible iff the set of nonstrict linear inequalities:

$$a^T x_i + b > 1, i = 1, \dots, N \text{ and } a^T y_j + b < -1, j = 1, \dots, M.$$



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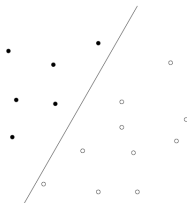
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- The classification is better if having  $u_i, v_j \geq 0$  such that:

$$a^T x_i + b > 1 - u_i \text{ and } a^T y_j + b < -1 + v_j,$$

where  $i = 1, \dots, N$  and  $j = 1, \dots, M$ .

- The best one should be at minimizer of  $\sum_{i=1}^N u_i + \sum_{j=1}^M v_j$ .



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## Classification for inseparable sets (SVM form)

$$\begin{aligned} \min \quad & \sum_{i=1}^N u_i + \sum_{j=1}^M v_j \\ \text{s.t.} \quad & a^T x_i + b \geq 1 - u_i, i = 1, \dots, N, \\ & a^T y_j + b \leq -1 + v_j, j = 1, \dots, M, \\ & u_i, v_j \geq 0, i = 1, \dots, N \text{ and } j = 1, \dots, M. \end{aligned}$$

or, in vector form

$$\begin{aligned} \min \quad & \mathbf{1}^T \mathbf{u} + \mathbf{1}^T \mathbf{v} \\ \text{s.t.} \quad & \mathbf{x}^T \mathbf{a} + \mathbf{1}b \succeq \mathbf{1} - \mathbf{u}, \\ & \mathbf{y}^T \mathbf{a} + \mathbf{1}b \preceq -\mathbf{1} + \mathbf{v}, \\ & \mathbf{u}, \mathbf{v} \succeq \mathbf{0}. \end{aligned}$$

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# Linear Classification: numerically solving

```
n = 2;
randn('state',2);
N = 50; M = 50;
Y = [1.5+0.9*randn(1,0.6*N), 1.5+0.7*randn(1,0.4*N);
      2*(randn(1,0.6*N)+1), 2*(randn(1,0.4*N)-1)];
X = [-1.5+0.9*randn(1,0.6*M), -1.5+0.7*randn(1,0.4*M);
      2*(randn(1,0.6*M)-1), 2*(randn(1,0.4*M)+1)];
T = [-1 1; 1 1];
Y = T*Y; X = T*X;
```

```
% Solution via CVX
cvx_begin
    variables a(n) b(1) u(N) v(M)
    minimize (ones(1,N)*u + ones(1,M)*v)
    X'*a + b >= 1 - u;
    Y'*a + b <= -(1 - v);
    u >= 0;
    v >= 0;
cvx_end
```



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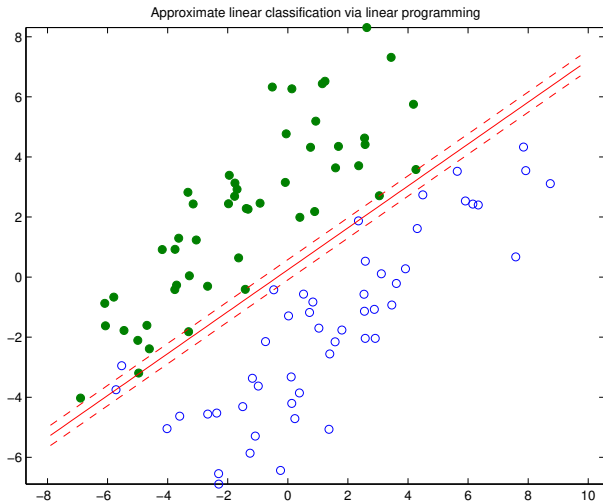
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## Classification for inseparable sets (SVM form)

$$\begin{array}{ll}\min & \mathbf{1}^T \mathbf{u} + \mathbf{1}^T \mathbf{v} \\ \text{s.t.} & \mathbf{x}^T \mathbf{a} + \mathbf{1}b \succeq \mathbf{1} - \mathbf{u}, \\ & \mathbf{y}^T \mathbf{a} + \mathbf{1}b \succeq -\mathbf{1} + \mathbf{v}, \\ & \mathbf{u}, \mathbf{v} \succeq \mathbf{0}.\end{array}$$

Question: if  $\mathbf{u} = \mathbf{0}$  and  $\mathbf{v} = \mathbf{0}$ ?

$$\begin{array}{ll}\min & 0 \\ \text{s.t.} & \mathbf{x}^T \mathbf{a} + \mathbf{1}b \succ \mathbf{0}, \\ & \mathbf{y}^T \mathbf{a} + \mathbf{1}b \prec \mathbf{0}.\end{array}$$

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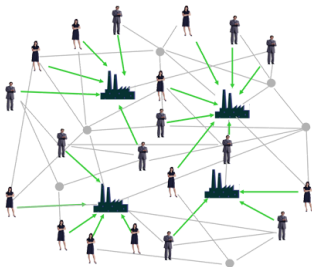
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## Statement

Given a set of supermarket locations, denoted by  $I$ , let  $J$  be the set of candidate warehouse locations. The problem is to determine which locations among  $J$  should be used to construct a warehouses such that the total cost is minimum.



Network resource allocation



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# Uncapacitated Facility Location: variables and objective

- A location  $j \in J$  is decided by

$$x_j = \begin{cases} 1 & \text{if } j \text{ is chosen for a facility,} \\ 0 & \text{otherwise.} \end{cases}$$

- The cost associated with constructing each warehouse:  $f_j$ .
- The fraction of supply received by supermarket  $i$  from warehouse  $j$ :  $y_{ij} \geq 0$ .
- The cost of transportation between candidate warehouse site  $j$  and supermarket location  $i$ :  $c_{ij}$ .
- The total cost:

$$\sum_{j \in J} f_j x_j + \sum_{j \in J} \sum_{i \in I} c_{ij} y_{ij}.$$



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- The sum of fraction from each warehouse for each supermarket:

$$\sum_{j \in J} y_{ij} = 1, \forall i \in I.$$

- The warehouse works if it actually constructed:

$$y_{ij} \leq x_{ij}, \forall i \in I, j \in J.$$

# Uncapacitated Facility Location: model



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$$\min_x \quad \sum_{j \in J} f_j x_j + \sum_{j \in J} \sum_{i \in I} c_{ij} y_{ij}$$

s.t.

$$\sum_{j \in J} y_{ij} = 1, \forall i \in I, \quad (1)$$

$$y_{ij} \leq x_j, \forall i \in I, j \in J, \quad (2)$$

$$y_{ij} \geq 0, \forall i \in I, j \in J, \quad (3)$$

$$x_j \in \{0, 1\}. \quad (4)$$

# Uncapacitated Facility Location: numerically solving

```
% ILP model solved by CVX
cvx_begin
    % variables
    variable x(n) binary
    variable y(m,n) binary
    % model
    minimize (buildingCost*x + sum(sum(servingCost.*y)))
    subject to
        for i = 1:m
            sum(y(i,:)) == 1;
            for j = 1:n
                y(i,j) <= x(j);
            end
        end
    end
cvx_end
```



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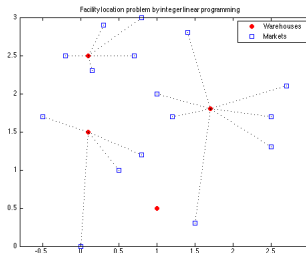
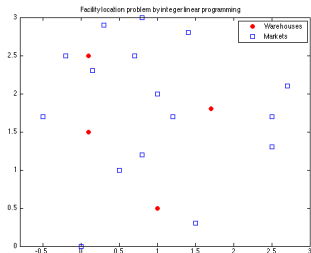
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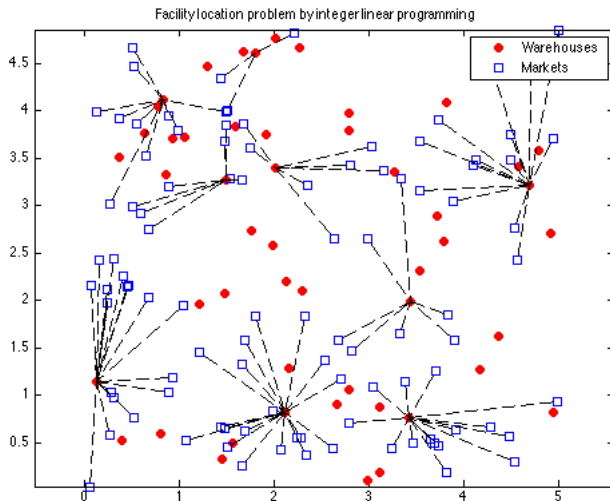
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- Recall the standard form of LP:

$$\begin{aligned} \min_x \quad & c^T x \\ \text{s.t.} \quad & Ax = b, \\ & x \geq 0, \end{aligned} \tag{5}$$
$$\tag{6}$$

where  $c \in \mathbb{R}^n$ ,  $A$  is an  $m \times n$  matrix with full row rank, and  $b \in \mathbb{R}^m$ .

- A polyhedron is a set of the form  $\{x \in \mathbb{R}^n | Bx \geq d\}$  for some matrix  $B$ .
- Let  $P \in \mathbb{R}^n$  be a given polyhedron. A vector  $x \in P$  is an extreme point of  $P$  if there does not exist  $y, z \in P$ , and  $\lambda \in (0, 1)$  such that  $x = \lambda y + (1 - \lambda)z$ .



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# Linear Program in General form

- General form of LP:

$$\min_x c^T x$$

s.t.

$$Ax = b, \quad (7)$$

$$Cx \leq d, \quad (8)$$

$$x \geq 0. \quad (9)$$

## Question

Is there any way to transform a general form to standard one?



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# Integer Linear Program (ILP)

- An integer linear program is a linear program where variables are constrained to be integers.

$$\min_x c^T x$$

s.t.

$$Ax = b, \quad (10)$$

$$x \geq 0 \text{ and } x \in \mathbb{Z}^n. \quad (11)$$

## Question

Why do we consider the problem with only equality constraints but not inequality ones?

## Remark

Often a mix is desired of integer and non-integer variables, called Mixed Integer Linear Programs (MILP).



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- Let  $S = \{x \in \mathbb{R}^n | Ax = b, x \geq 0\}$ , the feasible set of LP. Since  $A$  is full row rank, if the feasible set is not empty, then we must  $m \leq n$ . Without loss of generality, we assume that  $m < n$ .
- Let  $A = (B, N)$ , where  $B$  is an  $m \times m$  matrix with full rank, i.e.,  $\det(B) \neq 0$ . Then,  $B$  is called a *basis*.
- Let  $x = \begin{pmatrix} x_B \\ x_N \end{pmatrix}$ . We have  $Bx_B + Nx_N = b$ . Setting  $x_N = 0$  gives  $x_B = B^{-1}b$ .  $x = \begin{pmatrix} B^{-1}b \\ 0 \end{pmatrix}$  is called a *basic solution*.  $x_B$  is called *basic variables*,  $x_N$  is called *nonbasic variables*.
- If the basic solution is also feasible, this is,  $B^{-1}b \geq 0$ , then  $x = \begin{pmatrix} B^{-1}b \\ 0 \end{pmatrix}$  is said to be a *basic feasible solution*.

- $\hat{x} \in S$  is an extreme point of  $S$  if and only if  $\hat{x}$  is a basic feasible solution.
- Two extreme points are *adjacent* if they differ in only one basic variable.

## Theorem (Basic theorem of LP)

*Consider the linear program  $\min\{c^T x \mid Ax = b, x \geq 0\}$ . If  $S$  has at least one extreme point and there exists an optimal solution, then there exists an optimal solution that is an extreme point.*

- The feasible set of standard form linear program has at least one extreme point.
- Therefore, we claim that the optimal value of a linear program is either  $-\infty$ , or is attained at an extreme point (basic feasible solution) of the feasible set.



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# A Naive Algorithm for Solving Linear Program

- Let  $\min\{c^T x \mid Ax = b, x \geq 0\}$  be a bounded linear program.
- Enumerate all bases  $\mathcal{B} \in \{1, 2, \dots, n\}$ ,  $\binom{m}{n} = O(n^m)$ , too many.
- Compute associated basic solution  $x = \begin{pmatrix} B^{-1}b \\ 0 \end{pmatrix}$ .
- Return the one which has largest objective function value among the feasible basic solutions.
- Running time is  $O(n^m \cdot m^3)$ .

## Question

Are there more efficient algorithms?



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# Simplex Method

- Simplex method was invented by George Dantzig (1914–2005) (father of linear programming).
- Suppose we have a basic feasible solution  $\hat{x} = \begin{pmatrix} B^{-1}b \\ 0 \end{pmatrix}$ ,  $A = (B, N)$ .
- Let  $x \in S$  be any feasible solution of the LP. Let  $x = \begin{pmatrix} x_B \\ x_N \end{pmatrix}$  and  $c = \begin{pmatrix} c_B \\ c_N \end{pmatrix}$ . Then,  $Bx_B + Nx_N = b$  and  $x_B = B^{-1}b - B^{-1}Nx_N$ . We have
$$\begin{aligned}c^T x &= c_B^T x_B + c_N^T x_N \\&= c_B^T B^{-1}b - c_B^T B^{-1}Nx_N + c_N^T x_N \\&= c^T \hat{x} + (c_N^T - c_B^T B^{-1}N)x_N.\end{aligned}$$
- Let  $r_N = (c_N^T - c_B^T B^{-1}N)$ , called *reduced cost*. If  $r_N \geq 0$ , then  $c^T x \geq c^T \hat{x}$  and the current extreme point  $\hat{x}$  is *optimal*.



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- Otherwise, there must exist an  $r_i < 0$ , we can let current nonbasic variable  $x_i$  become a basic one  $x_i > 0$  (*entering variable*).
- Suitably choosing basic variable to become a nonbasic one (*leaving variable*), we can get a new basic feasible solution whose objective value is less than that of the current basic feasible solution  $\hat{x}$ .
- Geometrically, the simplex method moves from one extreme point to one of its *adjacent* extreme point.
- Since there are only a finite number of extreme points, the method terminates finitely at an *optimal solution* or detects that the problem is *infeasible* or it is *unbounded*.



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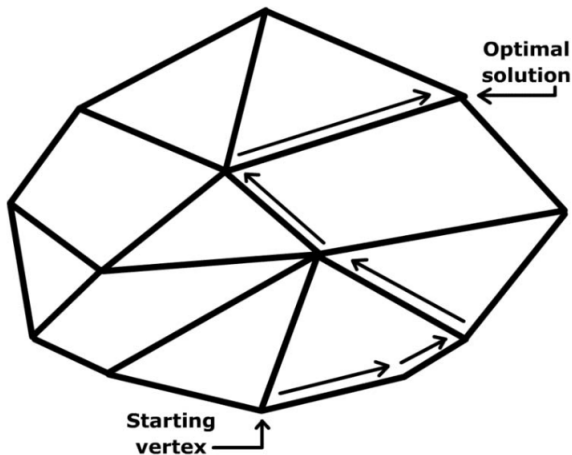
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- Step 0: Compute an initial basis  $B$  and the basic feasible  $B^{-1}b$  solution  $x = \begin{pmatrix} B^{-1}b \\ 0 \end{pmatrix}$ .
- Step 2: if  $r_N = (c_N^T - c_B^T B^{-1}N) \geq 0$ , **stop**,  $x$  is an optimal solution. Otherwise **goto** Step 2.
- Choose  $j$  satisfying  $c_i^T - c_B^T B^{-1}a_j < 0$ , if  $\bar{a}_j = B^{-1}a_j \leq 0$ , **stop**, the LP is infeasible. Otherwise, **goto** Step 3.
- Step 3: compute the step size

$$\lambda = \min\left\{\frac{\bar{b}_i}{\bar{a}_{ij}} \mid \bar{a}_{ij} > 0\right\} = \frac{\bar{b}_r}{\bar{a}_{rj}}$$

Let  $x := x + \lambda d_j$ , where  $d_j = \begin{pmatrix} B^{-1}a_j \\ e_j \end{pmatrix}$ . **goto** Step 1.



$x_B$	$x_N$	rhs
$B$	$N$	$b$
$c_B^T$	$c_N^T$	0

It implies that

$x_B$	$x_N$	rhs
$I$	$B^{-1}N$	$B^{-1}b$
0	$c_N^T - c_B^T B^{-1}N$	$-c_B^T B^{-1}b$

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# Simplex Method: An example



- Consider the following LP

$$\min_x \quad -7x_1 - 2x_2$$

s.t.

$$-x_1 + 2x_2 + x_3 = 4,$$

$$5x_1 + x_2 + x_4 = 20,$$

$$2x_1 + 2x_2 - x_5 = 7,$$

$$x \geq 0.$$

- The initial tableau should be

$x_1$	$x_2$	$x_3$	$x_4$	$x_5$	rhs
-1	2	1	0	0	4
5	1	0	1	0	20
2	2	0	0	-1	7
-7	-2	0	0	0	0

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## Simplex Method: example (cont.)

- Choose the initial basis to be  $B = (a_1, a_3, a_4)$ , we have basic  $x_B = (x_1, x_3, x_4)^T$ . The simplex tableau is then

$x_1$	$x_2$	$x_3$	$x_4$	$x_5$	rhs
0	3	1	0	$-\frac{1}{2}$	$7\frac{1}{2}$
0	-4	0	1	$2\frac{1}{2}$	$2\frac{1}{2}$
1	1	0	0	$-\frac{1}{2}$	$3\frac{1}{2}$
0	5	0	0	$-\frac{7}{2}$	$24\frac{1}{2}$

- The basic feasible solution is  $x_B = (x_1, x_3, x_4)^T = (3\frac{1}{2}, 7\frac{1}{2}, 2\frac{1}{2})^T$ .
- Since  $r_5 = -\frac{7}{2} < 0$ ,  $x_5$  is chosen entering variable.  
 $\lambda = \frac{2\frac{1}{2}}{2\frac{1}{2}} = 1$ , then  $x_4$  is leaving variable. The new basic variable should be  $x_B = (x_1, x_3, x_5)^T$ . The new tableau is obtained as below.

$x_1$	$x_2$	$x_3$	$x_4$	$x_5$	rhs
0	$\frac{11}{5}$	1	$\frac{1}{5}$	0	8
0	$-\frac{8}{5}$	0	$\frac{2}{5}$	1	1
1	$-\frac{1}{5}$	0	$\frac{1}{5}$	0	4
0	$-\frac{7}{3}$	0	$\frac{7}{5}$	0	28



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## Simplex Method: example (cont.)

- Similarly, choose  $x_2$  as the entering variable, then  $\lambda = \min\{\frac{8}{11/5}, \frac{4}{1/5}\} = \frac{40}{11}$ . Hence  $x_3$  is leaving variable.

Therefore, the tableau is

$x_1$	$x_2$	$x_3$	$x_4$	$x_5$	rhs
0	1	$\frac{5}{11}$	$\frac{1}{11}$	0	$\frac{40}{11}$
0	0	$\frac{8}{11}$	$\frac{6}{11}$	1	$\frac{75}{11}$
1	0	$-\frac{1}{11}$	$\frac{2}{11}$	0	$\frac{36}{11}$
0	0	$\frac{3}{11}$	$\frac{16}{11}$	0	$30\frac{2}{11}$

- Since  $r_N = (\frac{3}{11}, \frac{16}{11}) \geq 0$ , the current basic feasible solution  $x = (\frac{36}{11}, \frac{40}{11}, 0, 0, \frac{75}{11})^T$  is optimal with the optimal value is  $-30\frac{2}{11}$ .



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- This is the *divide and conquer* method. We divide a large problem into a few smaller ones. This is the “*branch*” part.



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### Problems and Homeworks

- This is the *divide and conquer* method. We divide a large problem into a few smaller ones. This is the “*branch*” part.
- The *conquering* part is done by estimate how good a solution we can get for each smaller problems.



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- This is the *divide and conquer* method. We divide a large problem into a few smaller ones. This is the “*branch*” part.
- The *conquering* part is done by estimate how good a solution we can get for each smaller problems.
  - To do so, we may have to divide the problem further, until we get a problem that we can handle, that is the “*bound*” part.



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- This is the *divide and conquer* method. We divide a large problem into a few smaller ones. This is the “*branch*” part.
- The *conquering* part is done by estimate how good a solution we can get for each smaller problems.
  - To do so, we may have to divide the problem further, until we get a problem that we can handle, that is the “*bound*” part.
- We will use the *linear programming relaxation* to estimate the optimal solution of an integer programming.



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- This is the *divide and conquer* method. We divide a large problem into a few smaller ones. This is the “*branch*” part.
- The *conquering* part is done by estimate how good a solution we can get for each smaller problems.
  - To do so, we may have to divide the problem further, until we get a problem that we can handle, that is the “*bound*” part.
- We will use the *linear programming relaxation* to estimate the optimal solution of an integer programming.
- For an integer programming model  $\mathcal{P}$ , the linear programming model we get by dropping the requirement that all variables must be integers is called the linear programming relaxation of  $\mathcal{P}$ .

# Numerical Example 1: Integer Programming



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$$\max(Z = -x_1 + 4x_2) \quad (12)$$

Subject to

$$-10x_1 + 20x_2 \leq 22 \quad (13)$$

$$5x_1 + 10x_2 \leq 49 \quad (14)$$

$$x_1 \leq 5 \quad (15)$$

$$x_i \geq 0, x_i \in \mathbb{Z} \quad \forall i \in \{1, 2\} \quad (16)$$



## Numerical Example 1 (cont') : Linear programming relaxation



With linear programming relaxation, we drop  $x_i \in \mathbb{Z}$

$$\max(Z = -x_1 + 4x_2) \quad (17)$$

Subject to

$$-10x_1 + 20x_2 \leq 22 \quad (18)$$

$$5x_1 + 10x_2 \leq 49 \quad (19)$$

$$x_1 \leq 5 \quad (20)$$

$$x_i \geq 0 \quad \forall i \in \{1, 2\} \quad (21)$$

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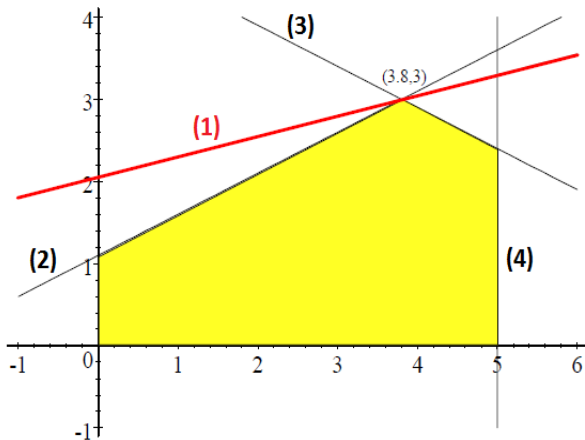
Which Node to Select?

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## Numerical Example 1 (cont')



Optimal solution of relaxation is  $(3.8, 3)$  with  $Z = 8.2$ .



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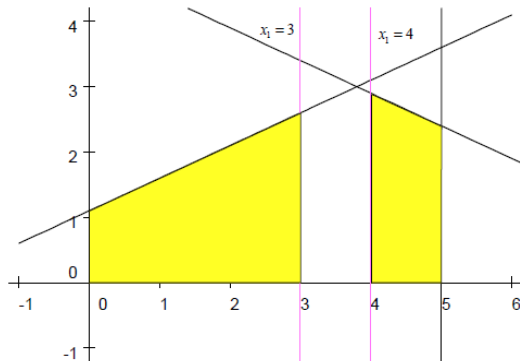
Which Node to Select?

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## Numerical Example 1 (cont'): Linear programming relaxation



Since optimal solution of relaxation is  $(3.8, 3)$ , we consider two cases:  $x_1 \geq 4$  and  $x_1 \leq 3$ .



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## Example 1 (cont') – LP relaxation: $x_1 \geq 4$

Case  $x_1 \geq 4$ :

$$\max(Z = -x_1 + 4x_2) \quad (22)$$

Subject to

$$-10x_1 + 20x_2 \leq 22 \quad (23)$$

$$5x_1 + 10x_2 \leq 49 \quad (24)$$

$$x_1 \leq 5 \quad (25)$$

$$x_1 \geq 4 \quad (26)$$

$$x_2 \geq 0 \quad (27)$$



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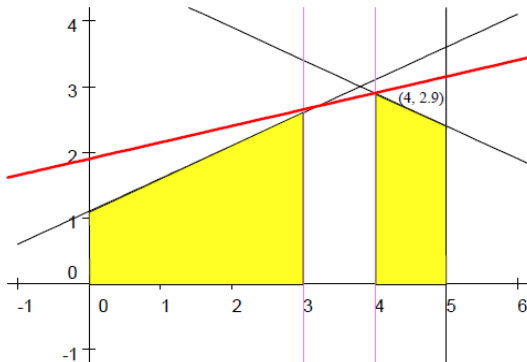
Which Node to Select?

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## Numerical Example 1 (cont') – LP relaxation: $x_1 \geq 4$



has optimal solution at  $(4, 2.9)$  with  $Z = 7.6$ .

Then we consider two cases:  $x_2 \geq 3$  and  $x_2 \leq 2$ .



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## Numerical Example 1 (cont') – LP relaxation: $x_1 \geq 4, x_2 \geq 3$

Case  $x_1 \geq 4, x_2 \geq 3$ :

$$\max(Z = -x_1 + 4x_2) \quad (28)$$

Subject to

$$-10x_1 + 20x_2 \leq 22 \quad (29)$$

$$5x_1 + 10x_2 \leq 49 \quad (30)$$

$$4 \leq x_1 \leq 5 \quad (31)$$

$$x_2 \geq 3 \quad (32)$$

has no feasible solution ( $5x_1 + 10x_2 \geq 50$ ) so the IP has no feasible solution either.



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Case  $x_1 \geq 4, x_2 \leq 2$ :

$$\max(Z = -x_1 + 4x_2) \quad (33)$$

Subject to

$$-10x_1 + 20x_2 \leq 22 \quad (34)$$

$$5x_1 + 10x_2 \leq 49 \quad (35)$$

$$4 \leq x_1 \leq 5 \quad (36)$$

$$0 \leq x_2 \leq 2 \quad (37)$$



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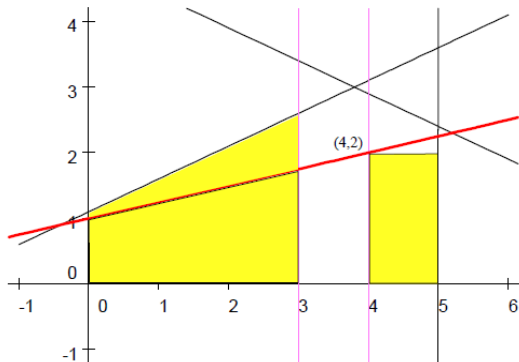
Which Node to Select?

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## Numerical Example 1 (cont') – LP relaxation: - $x_1 \geq 4, x_2 \leq 2$



has an optimal solution at  $(4, 2)$  with  $Z = 4$ .

This is the optimal solution of the IP as well. Currently, the best value of  $Z$  for the original IP is  $Z = 4$ .



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## Numerical Example 1 (cont') – LP relaxation: $x_1 \leq 3$

Come back case  $x_1 \leq 3$ :

$$\max(Z = -x_1 + 4x_2) \quad (38)$$

Subject to

$$-10x_1 + 20x_2 \leq 22 \quad (39)$$

$$5x_1 + 10x_2 \leq 49 \quad (40)$$

$$0 \leq x_1 \leq 3 \quad (41)$$

$$x_2 \geq 0 \quad (42)$$



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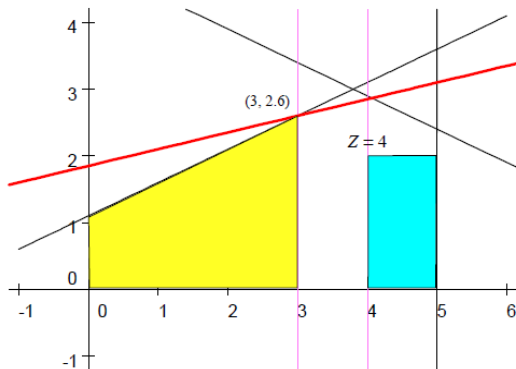
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## Numerical Example 1 (cont'): LP relaxation



has an optimal solution at  $(3, 2.6)$  with  $Z = 7.4$ .  
We branch out further to two cases:  $x_2 \geq 3$  and  $x_2 \leq 2$ .



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## Example 1 (cont') – LP relaxation: $x_1 \leq 3, x_2 \geq 3$

Case  $x_1 \leq 3, x_2 \geq 3$ :

$$\max(Z = -x_1 + 4x_2) \quad (43)$$

Subject to

$$-10x_1 + 20x_2 \leq 22 \quad (44)$$

$$5x_1 + 10x_2 \leq 49 \quad (45)$$

$$0 \leq x_1 \leq 3 \quad (46)$$

$$x_2 \geq 3 \quad (47)$$

has no feasible solution ( $-10x_1 + 20x_2 \geq 30$ ).

The IP has no solution either.



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Case  $x_1 \leq 3, x_2 \leq 2$ :

$$\max(Z = -x_1 + 4x_2) \quad (48)$$

Subject to

$$-10x_1 + 20x_2 \leq 22 \quad (49)$$

$$5x_1 + 10x_2 \leq 49 \quad (50)$$

$$0 \leq x_1 \leq 3 \quad (51)$$

$$0 \leq x_2 \leq 2 \quad (52)$$



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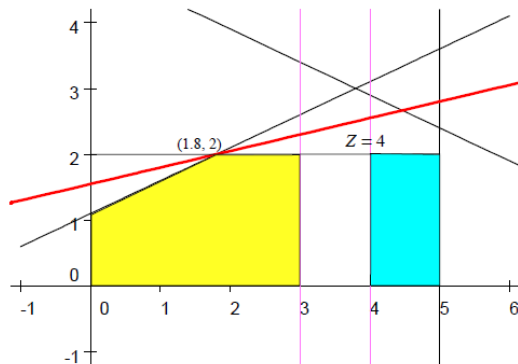
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## Numerical Example 1 (cont') – LP relaxation: $x_1 \leq 3, x_2 \leq 2$



has an optimal at  $(1.8, 2)$  with  $Z = 6.2$ .

We branch further with two cases:  $x_1 \geq 2$  or  $x_1 \leq 1$



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Case  $x_1 \geq 2, x_2 \leq 2$ :

$$\max(Z = -x_1 + 4x_2) \quad (53)$$

Subject to

$$-10x_1 + 20x_2 \leq 22 \quad (54)$$

$$5x_1 + 10x_2 \leq 49 \quad (55)$$

$$2 \leq x_1 \leq 3 \quad (56)$$

$$0 \leq x_2 \leq 2 \quad (57)$$



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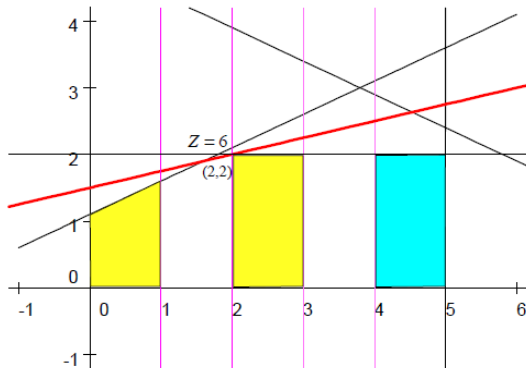
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## Numerical Example 1 (cont') – LP relaxation: $x_1 \geq 2, x_2 \leq 2$



has an optimal at  $(2, 2)$ , with  $Z = 6$ .

Since this is better than the incumbent  $Z = 4$  at  $(4, 2)$ , this new integer solution is our current best solution.



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## Numerical Example 1 (cont') – LP relaxation: $x_1 \leq 1, x_2 \leq 2$

Case  $x_1 \leq 1, x_2 \leq 2$ :

$$\max(Z = -x_1 + 4x_2) \quad (58)$$

Subject to

$$-10x_1 + 20x_2 \leq 22 \quad (59)$$

$$5x_1 + 10x_2 \leq 49 \quad (60)$$

$$0 \leq x_1 \leq 1 \quad (61)$$

$$0 \leq x_2 \leq 2 \quad (62)$$



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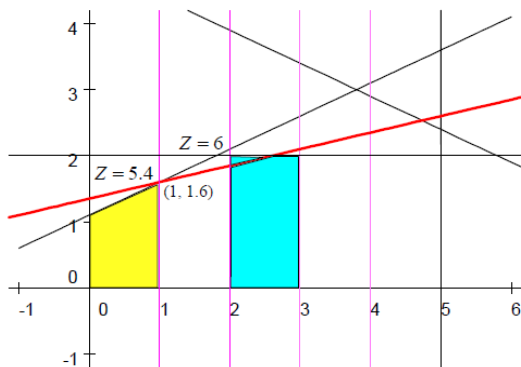
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## Numerical Example 1 (cont') – LP relaxation: $x_1 \leq 3, x_2 \leq 2$



has an optimal at  $(1, 1.6)$  with  $Z = 5.4$ .

Then any integer solution in this region can not give us a solution with the value of  $Z$  greater than 5.4. This branch is fathomed.



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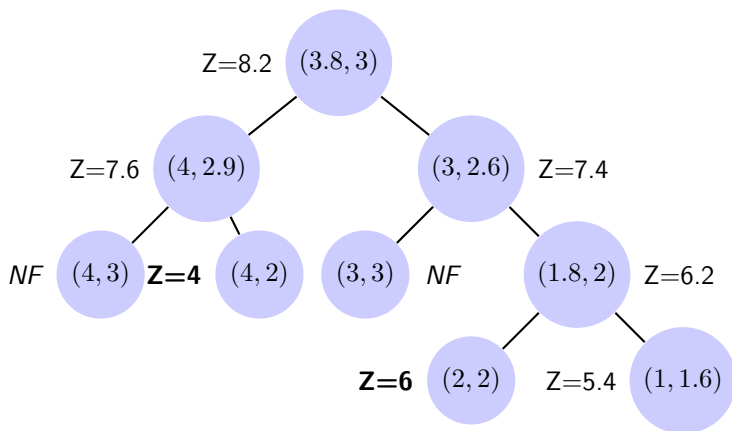
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## Numerical Example 2 – Binary IP Problem



$$\max(Z = 9x_1 + 5x_2 + 6x_3 + 4x_4) \quad (63)$$

Subject to

$$6x_1 + 3x_2 + 5x_3 + 2x_4 \leq 10 \quad (64)$$

$$x_3 + x_4 \leq 1 \quad (65)$$

$$-x_1 + x_3 \leq 0 \quad (66)$$

$$-x_2 + x_4 \leq 0 \quad (67)$$

$$x_i \in \{0, 1\}, (x_i \in [0, 1], x_i \in \mathbb{Z}) \quad (68)$$

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## Numerical Example 2: LP Relaxation

$$\max(Z = 9x_1 + 5x_2 + 6x_3 + 4x_4) \quad (69)$$

Subject to

$$6x_1 + 3x_2 + 5x_3 + 2x_4 \leq 10 \quad (70)$$

$$x_3 + x_4 \leq 1 \quad (71)$$

$$-x_1 + x_3 \leq 0 \quad (72)$$

$$-x_2 + x_4 \leq 0 \quad (73)$$

$$x_i \leq 1, \text{ for } 1 \leq i \leq 4 \quad (74)$$

$$0 \leq x_i \quad (75)$$

has optimal solution at  $(\frac{5}{6}, 1, 0, 1)$  (why?-HW on Simplex Method!) with  $Z = 16.5$

Has two branch,  $x_1 = 0$  or  $x_1 = 1$



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## Numerical Example 2 – LP Relaxation: $x_1 = 0$

With  $x_1 = 0$ , problem becomes

$$\max(Z = 5x_2 + 4x_4) \quad (76)$$

Subject to

$$3x_2 + 2x_4 \leq 10$$

$$x_3 + x_4 \leq 1$$

$$-x_2 + x_4 \leq 0$$

$$x_i \in \{0, 1\}$$

has the optimal solution at  $(0, 1, 0, 1)$  with  $Z = 9$ . (Current best solution)



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## Numerical Example 2 – LP Relaxation: $x_1 = 1$

With  $x_1 = 1$ , the LP relaxation

$$\max(Z = 9 + 5x_2 + 6x_3 + 4x_4) \quad (77)$$

Subject to

$$3x_2 + 5x_3 + 2x_4 \leq 4$$

$$x_3 + x_4 \leq 1$$

$$x_3 \leq 1$$

$$-x_2 + x_4 \leq 0$$

$$x_i \leq 1 \text{ for } 2 \leq i \leq 4$$

$$0 \leq x_i$$

has the optimal solution at  $(1, 0.8, 0, 0.8)$  with  $Z = 16.2$

Branch:  $x_2 = 0$  or  $x_2 = 1$



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## Numerical Example 2 – LP Relaxation: $x_1 = 1, x_2 = 0$

In this case, we have  $x_4 = 0$  as well

$$\max(Z = 9 + 6x_3) \quad (78)$$

Subject to

$$5x_3 \leq 4$$

$$x_3 \leq 1$$

$$0 \leq x_3$$

has the optimal solution at  $(1, 0, 0.8, 0)$  with  $Z = 13.8$

Branch:  $x_3 = 0$  or  $x_3 = 1$

- With  $x_3 = 0$  The optimal solution is  $(1, 0, 0, 0)$  with  $Z = 9$  (not better than current solution)



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In this case, we have  $x_4 = 0$  as well

$$\max(Z = 9 + 6x_3) \quad (78)$$

Subject to

$$5x_3 \leq 4$$

$$x_3 \leq 1$$

$$0 \leq x_3$$

has the optimal solution at  $(1, 0, 0.8, 0)$  with  $Z = 13.8$

Branch:  $x_3 = 0$  or  $x_3 = 1$

- With  $x_3 = 0$  The optimal solution is  $(1, 0, 0, 0)$  with  $Z = 9$  (not better than current solution)
- With  $x_3 = 1$ . Have no feasible solution



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## Numerical Example 2 – LP Relaxation: $x_1 = 1, x_2 = 1$

With  $x_1 = 0$ , the LP relaxation

$$\max(Z = 14 + 6x_3 + 4x_4) \quad (79)$$

Subject to

$$5x_3 + 2x_4 \leq 1$$

$$x_3 + x_4 \leq 1$$

$$0 \leq x_3 \leq 1$$

$$0 \leq x_4 \leq 1$$

has the optimal solution at  $(1, 1, 0, 0.5)$  with  $Z = 16$



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## Numerical Example 2 – LP Relaxation: $x_1 = 1, x_2 = 1$

$$\max(Z = 14 + 6x_3 + 4x_4) \quad (80)$$

$$S.t. \quad 5x_3 + 2x_4 \leq 1$$

$$x_3 + x_4 \leq 1$$

$$0 \leq x_3 \leq 1$$

$$0 \leq x_4 \leq 1$$

- With  $x_3 = 0$ ,  $Z = 16$  is still feasible solution at  $(1, 1, 0, 0.5)$

$\Rightarrow$  The current best solution  $(1, 1, 0, 0)$  with  $Z = 14$  is the optimal solution.



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## Numerical Example 2 – LP Relaxation: $x_1 = 1, x_2 = 1$

$$\max(Z = 14 + 6x_3 + 4x_4) \quad (80)$$

$$S.t. \quad 5x_3 + 2x_4 \leq 1$$

$$x_3 + x_4 \leq 1$$

$$0 \leq x_3 \leq 1$$

$$0 \leq x_4 \leq 1$$

- With  $x_3 = 0$ ,  $Z = 16$  is still feasible solution at  $(1, 1, 0, 0.5)$ 
  - With  $x_4 = 0$ ,  $(1, 1, 0, 0)$ ,  $Z = 14$  (new optimal solution)

$\Rightarrow$  The current best solution  $(1, 1, 0, 0)$  with  $Z = 14$  is the optimal solution.



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## Numerical Example 2 – LP Relaxation: $x_1 = 1, x_2 = 1$

$$\max(Z = 14 + 6x_3 + 4x_4) \quad (80)$$

$$S.t. \quad 5x_3 + 2x_4 \leq 1$$

$$x_3 + x_4 \leq 1$$

$$0 \leq x_3 \leq 1$$

$$0 \leq x_4 \leq 1$$

- With  $x_3 = 0$ ,  $Z = 16$  is still feasible solution at  $(1, 1, 0, 0.5)$ 
  - With  $x_4 = 0$ ,  $(1, 1, 0, 0)$ ,  $Z = 14$  (new optimal solution)
  - With  $x_4 = 1$ ,  $(1, 1, 0, 1)$  is not feasible

$\Rightarrow$  The current best solution  $(1, 1, 0, 0)$  with  $Z = 14$  is the optimal solution.



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## Numerical Example 2 – LP Relaxation: $x_1 = 1, x_2 = 1$

$$\max(Z = 14 + 6x_3 + 4x_4) \quad (80)$$

$$S.t. \quad 5x_3 + 2x_4 \leq 1$$

$$x_3 + x_4 \leq 1$$

$$0 \leq x_3 \leq 1$$

$$0 \leq x_4 \leq 1$$

- With  $x_3 = 0$ ,  $Z = 16$  is still feasible solution at  $(1, 1, 0, 0.5)$ 
  - With  $x_4 = 0$ ,  $(1, 1, 0, 0)$ ,  $Z = 14$  (new optimal solution)
  - With  $x_4 = 1$ ,  $(1, 1, 0, 1)$  is not feasible
- With  $x_3 = 1$ , No feasible solution

$\Rightarrow$  The current best solution  $(1, 1, 0, 0)$  with  $Z = 14$  is the optimal solution.



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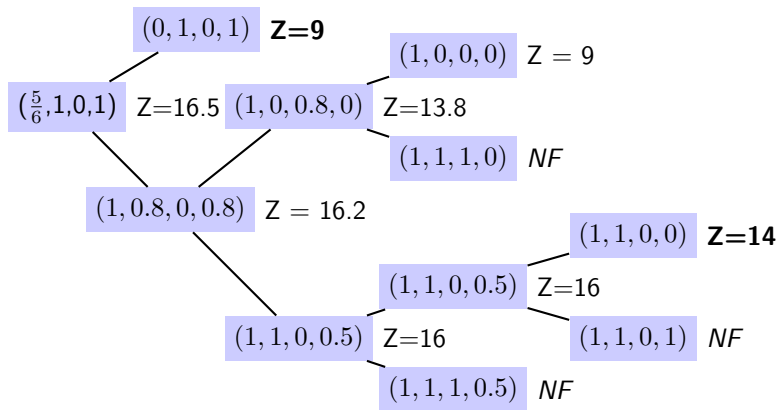
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- Solve the linear relaxation of the problem. If the solution is integer, then we are done. Otherwise create two new subproblems by branching on a fractional variable.



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- Solve the linear relaxation of the problem. If the solution is integer, then we are done. Otherwise create two new subproblems by branching on a fractional variable.
- A node (subproblem) is not active when any of the following occurs:



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- Solve the linear relaxation of the problem. If the solution is integer, then we are done. Otherwise create two new subproblems by branching on a fractional variable.
- A node (subproblem) is not active when any of the following occurs:
  - ① The node is being branched on;



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- Solve the linear relaxation of the problem. If the solution is integer, then we are done. Otherwise create two new subproblems by branching on a fractional variable.
- A node (subproblem) is not active when any of the following occurs:
  - ① The node is being branched on;
  - ② The solution is integral;



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- Solve the linear relaxation of the problem. If the solution is integer, then we are done. Otherwise create two new subproblems by branching on a fractional variable.
- A node (subproblem) is not active when any of the following occurs:
  - ① The node is being branched on;
  - ② The solution is integral;
  - ③ The subproblem is infeasible;



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- Solve the linear relaxation of the problem. If the solution is integer, then we are done. Otherwise create two new subproblems by branching on a fractional variable.
- A node (subproblem) is not active when any of the following occurs:
  - ① The node is being branched on;
  - ② The solution is integral;
  - ③ The subproblem is infeasible;
  - ④ You can fathom the subproblem by a bounding argument.



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- Solve the linear relaxation of the problem. If the solution is integer, then we are done. Otherwise create two new subproblems by branching on a fractional variable.
- A node (subproblem) is not active when any of the following occurs:
  - ① The node is being branched on;
  - ② The solution is integral;
  - ③ The subproblem is infeasible;
  - ④ You can fathom the subproblem by a bounding argument.
- Choose an active node and branch on a fractional variable. Repeat until there are no active subproblems.

- Omitted the integrality constraints from the original problem in order to obtain a relaxation. Thus a LP problem is obtained and solve this LP problem.



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# Branch & Bound: Steps

- Omitted the integrality constraints from the original problem in order to obtain a relaxation. Thus a LP problem is obtained and solve this LP problem.
- Divide a problem into subproblems



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# Branch & Bound: Steps

- Omitted the integrality constraints from the original problem in order to obtain a relaxation. Thus a LP problem is obtained and solve this LP problem.
- Divide a problem into subproblems
- Calculate the LP relaxation of a subproblem



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## Branch & Bound: Steps

- Omitted the integrality constraints from the original problem in order to obtain a relaxation. Thus a LP problem is obtained and solve this LP problem.
- Divide a problem into subproblems
- Calculate the LP relaxation of a subproblem
  - The LP problem has no feasible solution, done;



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# Branch & Bound: Steps

- Omitted the integrality constraints from the original problem in order to obtain a relaxation. Thus a LP problem is obtained and solve this LP problem.
- Divide a problem into subproblems
- Calculate the LP relaxation of a subproblem
  - The LP problem has no feasible solution, done;
  - The LP problem has an integer optimal solution; done.



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- Omitted the integrality constraints from the original problem in order to obtain a relaxation. Thus a LP problem is obtained and solve this LP problem.
- Divide a problem into subproblems
- Calculate the LP relaxation of a subproblem
  - The LP problem has no feasible solution, done;
  - The LP problem has an integer optimal solution; done.
  - Compare the optimal solution with the best solution we know (the incumbent).



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- Omitted the integrality constraints from the original problem in order to obtain a relaxation. Thus a LP problem is obtained and solve this LP problem.
- Divide a problem into subproblems
- Calculate the LP relaxation of a subproblem
  - The LP problem has no feasible solution, done;
  - The LP problem has an integer optimal solution; done.
  - Compare the optimal solution with the best solution we know (the incumbent).
  - The LP problem has an optimal solution that is worse than the incumbent, done.

In all the cases above, we know all we need to know about that subproblem. We say that subproblem is fathomed.



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- Omitted the integrality constraints from the original problem in order to obtain a relaxation. Thus a LP problem is obtained and solve this LP problem.
- Divide a problem into subproblems
- Calculate the LP relaxation of a subproblem
  - The LP problem has no feasible solution, done;
  - The LP problem has an integer optimal solution; done.
  - Compare the optimal solution with the best solution we know (the incumbent).
  - The LP problem has an optimal solution that is worse than the incumbent, done.

In all the cases above, we know all we need to know about that subproblem. We say that subproblem is fathomed.

  - The LP problem has an optimal solution that are not all integer, better than the incumbent. In this case we would have to divide this subproblem further and repeat.



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- Consider the problem

$$\max_x \quad 8x_1 + 11x_2 + 6x_3 + 4x_4$$

s.t.

$$5x_1 + 7x_2 + 4x_3 + 3x_4 \leq 14,$$

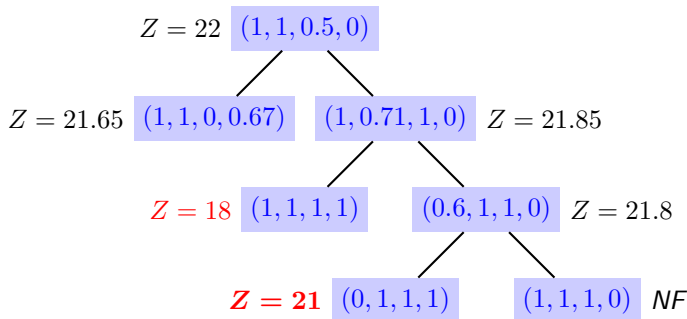
$$x \in \{0, 1\}^4.$$

- The linear relaxation solution is  $x = (1, 1, 0.5, 0)$  with a value of 22. The solution is **not integral**.
- Choose  $x_3$  to branch. The next two subproblems will have  $x_3 = 0$  and  $x_3 = 1$ , respectively.
- ...

## Exercise: An 0-1 Knapsack Problem Instance



- The tree search:



- The optimal solution is  $x = (0, 1, 1, 1)$ .

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## How to Branch?

- We want to divide the current problem into two or more subproblems that are easier than the original. A commonly used branching method:

$$x_i \leq \lfloor x_i^* \rfloor, x_i \geq \lceil x_i^* \rceil,$$

where  $x_i^*$  is a fractional variable.

- Which variable to branch? A commonly used branching rule: Branch the most fractional variable.
- We would like to choose the branching that minimizes the sum of the solution times of all the created subproblems.
- How do we know how long it will take to solve each subproblem?
  - Answer: We don't.
  - Idea: Try to predict the difficulty of a subproblem.
- A good branching rule: The value of the linear programming relaxation changes a lot.



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# Which Node to Select?

- An important choice in branch and bound is the strategy for selecting the next subproblem to be processed.
- Goals: (i) Minimizing overall solution time; (ii) Finding a good feasible solution quickly.
- Some commonly used search strategies:
  - Best First,
  - Depth-First.



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# The Best First Approach

- One way to minimize overall solution time is to try to minimize the size of the search tree. We can achieve this by choosing the subproblem with the *best bound* (lowest lower bound if we are minimizing).
- *Drawbacks* of Best First
  - Doesn't necessarily find feasible solutions quickly since feasible solutions are "more likely" to be found deep in the tree.
  - Node setup costs are high. The linear program being solved may change quite a bit from one node evaluation to the next.
  - Memory usage is high. It can require a lot of memory to store the candidate list, since the tree can grow "broad".



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# The Depth-First Approach

- The depth first approach is to always choose the deepest node to process next. Just dive until you prune, then back up and go the other way.
- This avoids most of the problems with best first: The number of candidate nodes is minimized (saving memory). The node set-up costs are minimized.
- LPs change very little from one iteration to the next. Feasible solutions are usually found quickly.
- *Drawback*: If the initial lower bound is not very good, then we may end up processing lots of non-critical nodes.
- Hybrid Strategies: Go depth-first until you find a feasible solution, then do best-first search.



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A subproblem is fathomed when

- ① The relaxation of the subproblem has an optimal solution with  $z < z^*$  where  $z^*$  is the current best solution;
- ② The relaxation of the subproblem has no feasible solution;
- ③ The relaxation of the subproblem has an optimal solution that has all integer values (or all binary if it is an BIP).

- Matlab optimization toolbox: [bintprog](#) – a built-in function for mixed integer linear programming.
- Some of softwares which are proprietary but *free for academic use*:
  - [CPLEX](#): [www-03.ibm.com/.../ibmilogcpleoptistud](http://www-03.ibm.com/.../ibmilogcpleoptistud)
  - [Gurobi](#): [gurobi.com](http://gurobi.com)
  - [MOSEK](#): [www.mosek.com](http://www.mosek.com)
  - [SCIP](#): [scip.zib.de](http://scip.zib.de)

These softwares can also be used as solvers in some modeling tools.

- Many open-source solvers were developed in the literature.



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- **CVX**: [cvxr.com/cvx](http://cvxr.com/cvx)
- **YALMIP**: [yalmip.github.io](http://yalmip.github.io)
- **TOMLAB**: [tomopt.com/tomlab](http://tomopt.com/tomlab)

## Questions

- What is a modeling tool?
- How does it work?
- How do we use it?

→ *See the next slide for an example of the use of CVX.*



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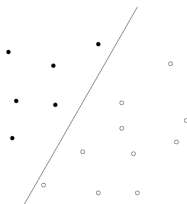
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# Example: Solving the Linear Classification Problem using CVX



## Statement

Given two sets of points in  $\mathbb{R}^n$ , denoted by  $\{x_1, \dots, x_N\}$  and  $\{y_1, \dots, y_M\}$ , we need to classify the points.



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## Classification for inseparable sets

$$\begin{array}{ll}\min & \mathbf{1}^T u + \mathbf{1}^T v \\ \text{s.t.} & a^T x_i + b \geq 1 - u_i, i = 1, \dots, N, \\ & a^T y_i + b \leq -1 + v_i, i = 1, \dots, M, \\ & u, v \succeq 0.\end{array}$$

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# Solving the Linear Classification Problem using CVX

```
n = 2;
randn('state',2);
N = 50; M = 50;
Y = [1.5+0.9*randn(1,0.6*N), 1.5+0.7*randn(1,0.4*N);
      2*(randn(1,0.6*N)+1), 2*(randn(1,0.4*N)-1)];
X = [-1.5+0.9*randn(1,0.6*M), -1.5+0.7*randn(1,0.4*M);
      2*(randn(1,0.6*M)-1), 2*(randn(1,0.4*M)+1)];
T = [-1 1; 1 1];
Y = T*Y; X = T*X;

% Solution via CVX
cvx_begin
    variables a(n) b(1) u(N) v(M)
    minimize (ones(1,N)*u + ones(1,M)*v)
    X'*a + b >= 1 - u;
    Y'*a + b <= -(1 - v);
    u >= 0;
    v >= 0;
cvx_end
```



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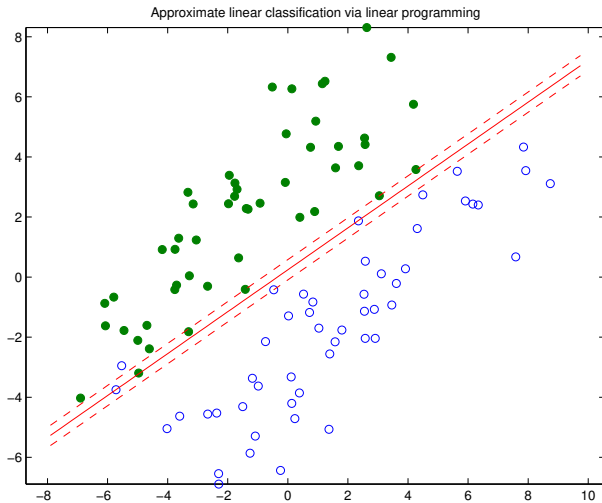
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# Transportation Problem — Linear Programming Model



## Statement of an instance

Suppose a company has 2 factories  $\mathcal{F}_1, \mathcal{F}_2$  and 9 retail outlets  $\mathcal{R}_1, \dots, \mathcal{R}_9$ :

- the total supply of the product from each factory  $\mathcal{F}_1$  is  $a_i$ ;
- the total demand for the product at each outlet  $\mathcal{R}_j$  is  $b_j$ ;
- The cost of sending one unit of the product from factory  $\mathcal{F}_i$  to outlet  $\mathcal{R}_j$  is equal to  $c_{ij}$ ,

where  $i = 1, 2$  and  $j = 1, 2, \dots, 9$ .

The problem is to determine a transportation scheme between the factories and the outlets so as to minimize the total transportation cost, subject to the specified supply and demand constraints..

- **Objective:** minimum cost of transporting.
- **Constraint:** total supply of the factories and, total demand for the product of the outlets.
- **Variable:** the size of the shipment from  $\mathcal{F}_i$  to  $\mathcal{R}_j$ , where  $i = 1, 2$  and  $j = 1, 2, \dots, 9$ .

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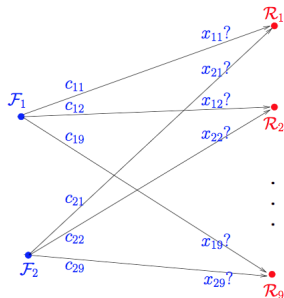
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# Transportation Problem: Mathematical Formulation



- Variable:  $x_{ij} \geq 0$ .

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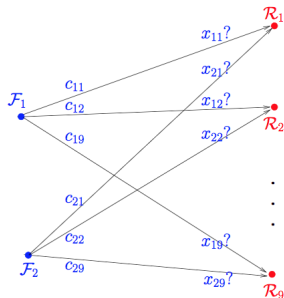
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- Variable:  $x_{ij} \geq 0$ .
- Objective
  - transportation cost from  $\mathcal{F}_i$  to  $\mathcal{R}_j$ :  $c_{ij}x_{ij}$ ,
  - objective function:  $\sum_{ij} c_{ij}x_{ij}$ .

# Transportation Problem: Mathematical Formulation



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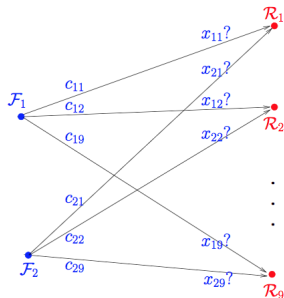
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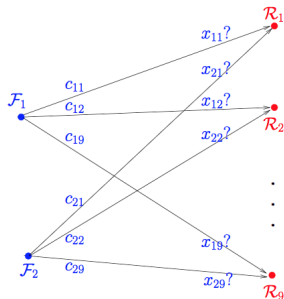
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- Variable:  $x_{ij} \geq 0$ .
- Objective
  - transportation cost from  $\mathcal{F}_i$  to  $\mathcal{R}_j$ :  $c_{ij}x_{ij}$ ,
  - objective function:  $\sum_{ij} c_{ij}x_{ij}$ .
- Constraints
  - total supply of  $\mathcal{F}_i$ :
$$\sum_{j=1}^9 x_{ij} \leq a_i,$$
  - total demand of  $\mathcal{R}_j$ :
$$\sum_{i=1}^2 x_{ij} \geq b_j.$$



# Transportation Problem: Mathematical Formulation (cont.)



$$\min_x \sum_{ij} c_{ij} x_{ij}$$

subject to

$$\sum_{j=1}^9 x_{ij} \leq a_i, \quad i = 1, 2, \quad (81)$$

$$\sum_{i=1}^2 x_{ij} \geq b_j, \quad j = 1, \dots, 9, \quad (82)$$

$$x_{ij} \geq 0, \quad i = 1, 2, \quad j = 1, \dots, 9. \quad (83)$$

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## Steps

- 1 Define decision variables.
- 2 Determine the objective function.
- 3 Establish constraints.

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# Knapsack Problems — Integer Linear Programming Model

There are many different knapsack problems. The first and classical one is the binary knapsack problem.

## Binary (0-1) knapsack problem

A tourist is planning a tour in the mountains. He has a lot of objects which may be useful during the tour. For example ice pick and can opener can be among the objects. We suppose that

- Each object has a positive value and a positive weight, the value is the degree of contribution of the object to the success of the tour;



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- The objects are independent from each other (e.g. can and can opener are not independent as any of them without the other one has limited value);



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- The objects are independent from each other (e.g. can and can opener are not independent as any of them without the other one has limited value);
- The knapsack of the tourist is strong and large enough to contain all possible objects;



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- The objects are independent from each other (e.g. can and can opener are not independent as any of them without the other one has limited value);
- The knapsack of the tourist is strong and large enough to contain all possible objects;
- The strength of the tourist makes possible to bring only a limited total weight;



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- The objects are independent from each other (e.g. can and can opener are not independent as any of them without the other one has limited value);
- The knapsack of the tourist is strong and large enough to contain all possible objects;
- The strength of the tourist makes possible to bring only a limited total weight;
- But within this weight limit the tourist want to achieve the maximal total value.



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# Mathematical Formulation

- The following notations are used to the mathematical formulation of the problem:

$n$      the number of objects;  
 $j$      the index of the objects;  
 $w_j$    the weight of object  $j$ ;  
 $v_j$    the value of object  $j$ ;  
 $b$      the maximal weight what the tourist can bring.



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## Mathematical Formulation

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$n$  the number of objects;

$j$  the index of the objects;

$w_j$  the weight of object  $j$ ;

$v_j$  the value of object  $j$ ;

$b$  the maximal weight what the tourist can bring.

- For each object  $j$  a so-called *binary* or *zero-one* decision variable, say  $x_j$ , is introduced:

$$x_j = \begin{cases} 1 & \text{if object } j \text{ is present on the tour} \\ 0 & \text{if object } j \text{ isn't present on the tour.} \end{cases}$$



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 $v_j$    the value of object  $j$ ;  
 $b$     the maximal weight what the tourist can bring.

- For each object  $j$  a so-called *binary* or *zero-one* decision variable, say  $x_j$ , is introduced:

$$x_j = \begin{cases} 1 & \text{if object } j \text{ is present on the tour} \\ 0 & \text{if object } j \text{ isn't present on the tour.} \end{cases}$$

- Notice that

$$w_j x_j = \begin{cases} w_j & \text{if object } j \text{ is present on the tour,} \\ 0 & \text{if object } j \text{ isn't present on the tour} \end{cases}$$

is the weight of the object in the knapsack.



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## Mathematical Formulation (cont.)

- Similarly  $v_j x_j$  is the value of the object on the tour. The total weight in the knapsack is

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

which may not exceed the weight limit.



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## Mathematical Formulation (cont.)

- Similarly  $v_j x_j$  is the value of the object on the tour. The total weight in the knapsack is

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

which may not exceed the weight limit.

- Hence the mathematical form of the problem is as follows.

$$\max_x \sum_{j=1}^n v_j x_j \quad (84)$$

subject to

$$\sum_{j=1}^n w_j x_j \leq b, \quad (85)$$

$$x_j = 0 \text{ or } 1, \quad j = 1, \dots, n. \quad (86)$$



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## Solving the problem in this case

- The difficulty of the problem is caused by the integrality requirement. If constraint (86) is substituted by the relaxed constraint, i.e. by

$$0 \leq x_j \leq 1, \quad j = 1, \dots, n, \quad (87)$$

then the Problem (84), (85), and (87) is a linear programming problem. (87) means that not only a complete object can be in the knapsack but any part of it.

### Theorem

Suppose:  $v_j, w_j$  ( $j = 1, \dots, n$ )-all positive, and satisfies

$$\frac{v_1}{w_1} \geq \frac{v_2}{w_2} \dots \geq \frac{v_n}{w_n}. \quad (88)$$

Then there is an index  $p$  ( $1 \leq p \leq n$ ) and an optimal sol.  $\mathbf{x}^*$  s.t.

$$x_1^* = x_2^* = \dots = x_{p-1}^* = 1, \quad x_{p+1}^* = x_{p+2}^* = \dots = x_{p+1}^* = 0.$$

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then the Problem (84), (85), and (87) is a linear programming problem. (87) means that not only a complete object can be in the knapsack but any part of it.

- Moreover in this special case, it is not necessary to apply the simplex method or any other LP algorithm to solve it, as its optimal solution is described by

## Theorem

Suppose:  $v_j, w_j$  ( $j = 1, \dots, n$ )-all positive, and satisfies

$$\frac{v_1}{w_1} \geq \frac{v_2}{w_2} \dots \geq \frac{v_n}{w_n}. \quad (88)$$

Then there is an index  $p$  ( $1 \leq p \leq n$ ) and an optimal sol.  $\mathbf{x}^*$  s.t.

$$x_1^* = x_2^* = \dots = x_{p-1}^* = 1, \quad x_{p+1}^* = x_{p+2}^* = \dots = x_{p+1}^* = 0.$$

- Notice that there is only at most one non-integer component in  $\mathbf{x}^*$ . This property will be used at the numerical calculations.



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- Notice that there is only at most one non-integer component in  $\mathbf{x}^*$ . This property will be used at the numerical calculations.
- From the point of view of B&B the relation of the Problems (84), (85), and (86) and (84), (85), and (87) is very important. Any feasible solution of the first one is also feasible in the second one. But the opposite statement is not true.



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- In other words the set of feasible solutions of the first problem is a proper subset of the feasible solutions of the second one. This fact has two important consequences:



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- From the point of view of B&B the relation of the Problems (84), (85), and (86) and (84), (85), and (87) is very important. Any feasible solution of the first one is also feasible in the second one. But the opposite statement is not true.
- In other words the set of feasible solutions of the first problem is a proper subset of the feasible solutions of the second one. This fact has two important consequences:
  - The optimal value of the Problem (84), (85), and (87) is an upper bound of the optimal value of the Problem (84), (85), and (86).



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- Notice that there is only at most one non-integer component in  $\mathbf{x}^*$ . This property will be used at the numerical calculations.
- From the point of view of B&B the relation of the Problems (84), (85), and (86) and (84), (85), and (87) is very important. Any feasible solution of the first one is also feasible in the second one. But the opposite statement is not true.
- In other words the set of feasible solutions of the first problem is a proper subset of the feasible solutions of the second one. This fact has two important consequences:
  - The optimal value of the Problem (84), (85), and (87) is an upper bound of the optimal value of the Problem (84), (85), and (86).
  - If the optimal solution of the Problem (84), (85), and (87) is feasible in the Problem (84), (85), and (86) then it is the optimal solution of the latter problem as well.



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- These properties are used in the course of the branch and bound method intensively.



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5	3	4	6	7	8	9	1	2
6	7	2	1	9	5	3	4	8
1	9	8	3	4	2	5	6	7
8	5	9	7	6	1	4	2	3
4	2	6	8	5	3	7	9	1
7	1	3	9	2	4	8	5	6
9	6	1	5	3	7	2	8	4
2	8	7	4	1	9	6	3	5
3	4	5	2	8	6	1	7	9

## Problem statement

Given a grid of  $9 \times 9$ , the grid is divided into 9 subgrids of  $3 \times 3$ . Some cells of subgrids are filled by digits in  $\{1, 2, \dots, 9\}$ . The objective is to fill remaining cells such that

- each column, each row, and each subgrid that compose the grid, contain all of the digits from 1 to 9.



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Variable  $x_{ijk} = \begin{cases} 1 & \text{if cell } (i, j) \text{ contains } k; \\ 0 & \text{otherwise.} \end{cases}$

$$\min_x \mathbf{0}^T \mathbf{x}$$

subject to

$$\sum_{i=1}^9 x_{ijk} = 1, \quad j, k = 1, \dots, 9,$$

$$\sum_{j=1}^9 x_{ijk} = 1, \quad i, k = 1, \dots, 9,$$

$$\sum_{k=1}^9 x_{ijk} = 1, \quad i, j = 1, \dots, 9,$$

$$\sum_{j=3q+2}^{3q} \sum_{i=3p+2}^{3p} x_{ijk} = 1, \quad k = 1, \dots, 9; p, q = 1, 2, 3,$$

$$x_{ijk} \in \{0, 1\}, \quad x_{ijk} = 1, \quad \forall (i, j, k) \in G.$$



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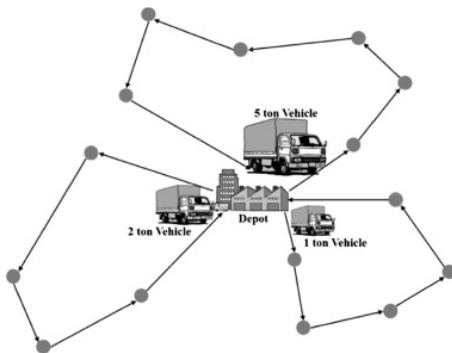
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## Problem statement

Let  $G = (V, E)$  be a complete graph, where  $V = 0, \dots, n$  is the set of vertices and  $E$  is the set of edges.

- We assume that vertex 0 denotes the depot, whereas vertex  $i = 1, \dots, n$  is customer.
- A nonnegative value, denoted by  $c_{ij}$ , is the cost associated with each edge of  $G$  that connects vertex  $i$  and  $j$ .
- Let  $S \subseteq V$ , we denote by  $r(S)$  the minimum number of vehicles required for all customers in  $S$ .

Given a positive integer number  $k$ , the capacitated vehicle routing problem is asked for seeking  $k$  simple routes that *minimizing a cost function of the sum of cost of edges of the routes*, and *satisfying simultaneously*:

- (i) each route starts at the depot vertex,
- (ii) each customer belongs exactly one route,
- (iii) the sum of demands of the vertices visited by a route is always lower than the capacity  $C$  of the vehicle.

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## Vehicle Routing: Model

- We use  $x_{ij} \in \{0, 1\}$  to indicate if the edge connecting vertex  $i$  and  $j$ , is an edge of the solution.

$$\min_x \sum_{i \in V} \sum_{j \in V} c_{ij} x_{ij}$$

subject to

$$\sum_{i \in V} x_{ij} = 1 \quad \text{for all } j \in V \setminus \{0\},$$

$$\sum_{j \in V} x_{ij} = 1 \quad \text{for all } i \in V \setminus \{0\},$$

$$\sum_{i \in V} x_{i0} = k,$$

$$\sum_{j \in V} x_{0j} = k,$$

$$\sum_{i \notin S} \sum_{j \in S} x_{ij} \geq r(S) \quad \text{for all } S \subseteq V \setminus \{0\}, S \neq \emptyset,$$

$$x_{ij} \in \{0, 1\} \quad \text{for all } i, j \in V.$$



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- Simplex Method: details.
- Read carefully and do all Examples, Exercises in Chapter 7 of [4]: F.R. Giordano, W.P. Fox and S.B. Horton, A First Course in Mathematical Modeling, 5th ed., Cengage, 2014.



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- Simplex Method: details.
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- Do all Exercises in the file named "BT Chương 3.pdf".