LEHIGH UNIVERSITY

418 FINAL PROJECT

A review of mixed integer knapsack problems

Author:
Chenxin Ma, Xi He

Supervisor:
Prof. Ted Ralphs

Fall 2014

Contents

1 Introduction

Consider a positive integer n, letting $b \in \mathbb{Q}$, $a \in \mathbb{Q}^n$, $l \in \{\mathbb{Q} \cup \{-\infty\}\}^n$, $u \in \{\mathbb{Q} \cup \{+\infty\}\}^n$ and $I \subset [n] := \{1, ..., n\}$. The Mixed Integer Knapsack Set is defined as

$$K = \{x \in \mathbb{R}^n : a^T x \leq b, l \leq x \leq u, x_i \in \mathbb{Z}, \forall i \in I\}. \tag{1}$$

Furthermore, if we have $c \in \mathbb{Q}^n$ and assume l_i is finite for each $i \in [n]$, then the Mixed Integer Knapsack Problem (MIKP) can be described as:

$$\max\{c^T x : x \in K\}. \tag{2}$$

We assume that for each $k = 1, 2, \ldots, n$ either $a_k \neq 0$ or $c_k \neq 0$, otherwise, we could remove variable x_k without affecting the problem.

In this report, we present a new branch-and-bound algorithm for MIKP. The methodology that we propose is a linear-programming-based algorithm which exploits dominance conditions. We further make use of lexicographic-domination conditions to eliminate problems with symmetry. One interesting aspect of this approach is that it differs from traditional linear-programming based algorithms by allowing feasible solutions to be pruned during the branching phase.

It might be very difficult to solve MIKP, even by using very effective mixed integer programming solvers such as CPLEX [**?**]. However, the proposed algorithm is shown to be very effective in solving instances of MIKP, much more effectice than CPLEX in fact, both in the amount of time taken to solve problems as by the size of the branch and bound tree explored to find the optimal solution.

In the following content, we will state procedures aiming to solve MIKP

1. An easy way of identifying unbounded solutions.
2. A way of pre-processing instances of MIKP.
3. The issue of quickly solving the LP-relaxation of MIKP.
4. A simple branch-and-bound algorithm for MIKP.
5. A enhancement of the branch-and-bound algorithm by introducing domination-criteria.

And finally, we will analyze the computational results of our algorithm and compare it with the general mixed-integer-programing solver CPLEX.

2 Algorithms for solving MIKP

2.1 Infeasible, unbounded, and trivial instances of MIKP

We aim to use a simple procedure to verify that our MIKP instances are either infeasible, unbounded or trivial, where 'trivial' stands for that our instances are very easy to solve.

Actually, it is very easy to detect the infeasibility of a problem.

Lemma 1. *If there is any variable x_i with $i \in [n]$ such that $a_i > 0$ and $l_i = \infty$, or such that $a_i < 0$ and $u_i = \infty$, then the problem is feasible.*

We define the concept of 'efficiency' which can tell us how valuable it is relative to the amount of capacity it uses up in the knapsack constraints.

potentiator	$(a_k \leq 0, c_k > 0, u_k = +\infty)$ or $(a_k \geq 0, c_k < 0, l_k = -\infty)$
accumulator	$(a_k < 0, c_k = 0, u_k = +\infty)$ or $(a_k > 0, c_k = 0, l_k = -\infty)$
incrementor	$(a_k > 0, c_k > 0, u_k = +\infty)$ or $(a_k < 0, c_k < 0, l_k = -\infty)$
decrementor	$(a_k > 0, c_k \geq 0, l_k = -\infty)$ or $(a_k < 0, c_k \leq 0, u_k = -\infty)$

Table 1: Status of a MIKP

Definition 1. Consider $k \in [n]$ and define

$$e_k = \begin{cases} c_k/a_k & \text{if } a_k \neq 0, \\ +\infty & \text{if } a_k = 0 \text{ and } c_k > 0, \\ -\infty & \text{if } a_k = 0 \text{ and } c_k < 0. \end{cases} \tag{3}$$

We say that e_k is the efficiency of variable x_k.

Furthermore, we also define some status that use them to claim the situation of our problem. Actually, we say that

These four definition are very useful, actually, we can obtain the following lemma

Lemma 2. *If MIKB is feasible and admits a potentiator, then MIKP is unbounded.*

Lemma 3. *If MIKB is feasible, and admits an incrementor x_i and a decrementor x_j such that $e_i > e_j$, then MIKP is unbounded.*

Proposition 1. *MIKP is unbounded if and only one of the following conditions hold,*

- *MIKP is feasible and admits a potentiator x_j.*
- *MIKP is feasible and admits an incrementor x_i and a decrementor x_j such that $e_i > e_j$.*

Note that even if MIKP is bounded, it may still admit an accumulator. We further define the 'triviality' of MIKP.

Definition 2. Consider an instance of MIKP which is feasible and not unbounded. If MIKP has an accumulator, we say that MIKP is trivial.

Actually, a trivial MIKP can be easily solved by considering the coefficients of the problem.

Proposition 2. *Assume that MIKP is feasible and not unbounded. In addition, let j correspond to an accumulator of MIKP. For each $k \in [n]$ such that $k \neq j$ define:*

- $U_k = \begin{cases} \lfloor u_k \rfloor & \text{if } k \in I, \\ u_k & \text{otherwise.} \end{cases}$
- $L_k = \begin{cases} \lceil l_k \rceil & \text{if } k \in I, \\ l_k & \text{otherwise.} \end{cases}$
- $x_k = \begin{cases} U_k & \text{if } (c_k > 0) \text{ or } (c_k = 0 \text{ and } u_k < \infty), \\ L_k & \text{if } (c_k < 0) \text{ or } (c_k = 0 \text{ and } l_k > -\infty), \\ 0 & \text{if } c_k = 0 \text{ and } x_k \text{ is free.} \end{cases}$

In addition, with respect to $k = j$, we claim that

$$x_j = \begin{cases} \max\{\lceil -\frac{\sum_{k\neq j} a_k x_k - b}{a_j} \rceil, l_k\} & \text{if } a_j < 0, \\ \min\{\lfloor -\frac{\sum_{k\neq j} a_k x_k - b}{a_j} \rfloor, u_k\} & \text{if } a_j > 0. \end{cases} \tag{4}$$

Then, we derive that x is well-defined and corresponds to an optimal solution of MIKP.

Actually, we can build an algorithm to detect infeasibility, unbounded and find trivial solutions.

Algorithm 1 Detecting infeasibility unbounded and finding trivial solutions

Input: c, a, b, e, l, u
Output: $status$

$e^+ \leftarrow -\infty; e^- \leftarrow +\infty$
for $i = 1$ **to** n **do**
  if $a_i > 0$ **and** $l_i = -\infty$ **or** $a_i < 0$ **and** $u_i = \infty$ **then**
    $status \leftarrow$ infeaible
  end if
  if x_i is a potentiator **then**
    $status \leftarrow$ potentiator
    return
  else if x_i is an incrementor and $e_i > e^+$ **then**
    $e^+ \leftarrow e_i$
  else if x_i is an decrementor and $e_i < e^-$ **then**
    $e^- \leftarrow e_i$
  end if
end for
if $e^+ > e^-$ **then**
  $status \leftarrow$ incrementor/decrementor pair
  return
else if $e^- = 0$ **then**
  $status \leftarrow$ accumulator
  A solution x is given.
end if
return

2.2 Preprocessing an instance of MIKP

In this section we are concerned with reducing an instance of MIKP to another, equivalent instance of MIKP which is easier to solve. A series of procedures for pre-processing an instance of MIKP are now presented. For a thorough introduction to preprocessing see [**?**].

Test if MIKP is infeasible, trival or unbounded. Using Algorithm [1] to test if MIKP is infeasible, trivial or unbounded. If MIKP is feasible, not trivial and not unbounded, which means it has no potentiators and no accumulators. In addition if variable x_i is an incrementor, and x_j a decrementor, then $e_i e_j$.

Strength bound. We give a strength bound for our problem. First, we define

- $U_k = \begin{cases} +\infty & \text{if } a_k \leq 0, \\ (b - \sum_{i\neq k, a_i>0} a_i l_i - \sum_{i\neq k, a_i<0} a_i u_i)/a_k & \text{otherwise.} \end{cases}$

- $L_k = \begin{cases} -\infty & \text{if } a_k \geq 0 \\ (b - \sum_{i \neq k, a_i > 0} a_i u_i - \sum_{i \neq k, a_i < 0} a_i l_i)/a_k & \text{otherwise.} \end{cases}$

Then, we redefine the stronger bounds of our problem

$$\begin{cases} u_k = \min\{u_k, U_k\}, l_k = \max\{l_k, L_k\} & \text{if } k \notin I, \\ u_k = \min\{\lfloor u_k \rfloor, \lfloor U_k \rfloor\}, l_k = \max\{\lceil l_k \rceil, \lceil L_k \rceil\} & \text{if } k \notin I. \end{cases} \tag{5}$$

Fix values of variable. For a given variable x_k, we claim

$$x_k = \begin{cases} u_k & \text{if } a_k \leq 0 \text{ and } c_k \geq 0, \\ l_k & \text{if } a_k \geq 0 \text{ and } c_k \leq 0. \end{cases} \tag{6}$$

After fixing variables as described above, we can substitute out the values in MIKP and obtain a smaller problem with a new right-hand side. In the smaller problem, each variable x_k satisfies either $(a_k > 0, c_k > 0)$ or $a_k < 0, c_k < 0$.

Complement variables. For simplicity, we introduce new variable to make sure the lower-bound is always non-negative. Consider a variable x_k, and then we set

$$x_k := \begin{cases} x_k - l_k & \text{if } -\infty < l_k < 0, \\ u_k - x_k & \text{if } l_k = -\infty. \end{cases} \tag{7}$$

Sort data. Sort the variables in order of decreasing efficiency. Break first ties if variables are of integer type or not. Break second ties by value of a_k.

Aggregate variables. For any given two variables x_i and x_j, $i, j \in I$, if $a_i = a_j$, $c_i = c_j$. We aggregate these two variables into a single variable x_k such that $a_k = a_i, c_k = c_i, l_k = l_i + l_j, u_k = u_i + u_j$ and $k \in I$. This procedure will be very helpful later in spending up the branch and bound algorithm.

After the several steps, our finally propose is to reformulate the original MIKP to the following PP-MIKP

$$\begin{aligned} \max \quad & \sum_{k \in P \cup N} c_k x_k \\ s.t. \quad & \sum_{k \in P \cup N} a_k x_k \leq b \\ & l_k \leq x_k \leq u_k, \forall k \in P \cup N \\ & x_k \in \mathbb{Z}, \forall k \in I. \end{aligned} \tag{8}$$

where $P = \{k : c_k > 0 \text{ and } a_k > 0\}$ and $N = \{k : c_k < 0 \text{ and } a_k < 0\}$. The PP-MIKP satisfies the following conditions:

- PP-MIKP is feasible.
- PP-MIKP is not unbounded, and is not trivial.
- The variable indices are sorted by efficiency.
- All variables x_k are such that ($a_k > 0$ and $c_k > 0$) or ($a_k < 0$ and $c_k < 0$).
- For each $k \in P \cup N$, we have $l_k 0$.
- For each $k \in P \cup N$, all finite bounds are tight; that is, there exists a feasible solution to MIKP which achieves the bound.
- There are no two identical variables.

2.3 Solving the LP relaxation of PP-MIKP

In this section, we discuss how to solve the linear programming relaxation of problem (8). That is, the problem LP-PP-MIKP.

$$\begin{aligned} \max \quad & \sum_{k \in P \cup N} c_k x_k \\ s.t. \quad & \sum_{k \in P \cup N} a_k x_k \leq b \\ & l_k \leq x_k \leq u_k, \forall k \in P \cup N \end{aligned} \tag{9}$$

Note that (9) is nothing more than a linear programming problem. As thus, any Simplex-based linear programming software package would do to solve it. Goycoolea presented a Simplex-liked algorithm, which extends in a simple way Dantzigs algorithm for solving the linear programming relaxation of bounded, positive coefficient knapsack problems.

2.3.1 Phase I Algorithm

Definition 3. We say that $x^* \in \mathbb{R}^{|P|+|N|}$ is tight for (8) if,

$$\sum_{k \in P \cup N} a_k x_k^* = b. \tag{10}$$

Definition 4. $x^* \in \mathbb{R}^{|P|+|N|}$ is $k - efficient$ for (9) if $l_k \leq x_k^* \leq u_k$ and

- $i \in P$ and $i > k$ implies $x_i^* = l_i$.
- $i \in P$ and $i < k$ implies $x_i^* = u_i$.
- $i \in N$ and $i > k$ implies $x_i^* = u_i$.
- $i \in N$ and $i < k$ implies $x_i^* = l_i$.

It can be easy to show that if there exists a tight feasible solution for (9), then there exists a tight optimal solution for (9). If x^* is tight and k-efficient for (8), then x^* is an optimal solution of (9).

The Phase I Algorithm takes as input an instance of (9), and does one of two things: (a) It proves that the instance is infeasible, or (b) it generates x, a k-efficient solution of the instance, having non-negative slack. The algorithm begins by defining $k = \max\{j \in P \cup U : j \in N \text{ and } u_j = +\infty\}$, assuming that if the latter set is empty, then $k = -1$. If $k = -1$, it generates the solution x, where

$$x_j := \begin{cases} l_j & \text{if } j \in P, \\ u_j & \text{if } j \in N. \end{cases} \tag{11}$$

If $k > 1$ it generates the solution x, for $j \in (P \cup N) \setminus \{k\}$,

$$x_j := \begin{cases} u_j & \text{if } j \in P \text{ and } j < k, \\ l_j & \text{if } j \in P \text{ and } j > k, \\ u_j & \text{if } j \in N \text{ and } j > k, \\ l_j & \text{if } j \in N \text{ and } j < k, \end{cases} \tag{12}$$

and

$$x_k = \max\Big\{ -\frac{1}{a_k}\Big(\sum_{j\neq k} a_j x_j - b, l_k\Big)\Big\}.$$

When $k = -1$, then the algorithm may generate an infeasible solution. In this case it is easy to see that the problem itself is infeasible. Also note that when the algorithm generates a feasible solution, this solution will be efficient. Thus, if the solution is tight it will be optimal.

2.3.2 Phase II Algorithm

The primal phase II algorithm takes as input an efficient solution of LP-PP-MIKP with non-negative slack, and finds from this an optimal solution to the problem. For this, it works by either increasing the values of positive coefficient variables, or decreasing the values of negative coefficient variables in a successive manner until the tightness condition is met, or until all of the variables are at their bounds and the iteration cant proceed.

Algorithm 2 Primal Phase II Algorithm

Input: $c, a, l, u, P, N, k, x_k, objective, activity.$
Output: $k, x_k, objective, activity, status.$

while $activity < b$ **do**
  if $k \in P$ **then**
    if $u_k < +\infty$ and $a_k(u_k - x_k) < (b - activity)$ **then**
      $activity \leftarrow activity + a_k(u_k - x_k)$
      $objective \leftarrow objective + c_k(u_k - x_k)$
    else
      $objective \leftarrow objective + (b - objective)c_k/a_k$
      $x_k \leftarrow x_k + (b - objective)/a_k$
      $activity \leftarrow b$
      $status \leftarrow$ tight optimal
      return
    end if
  else
    if $|a_k|(u_k - x_k) < (b - activity)$ **then**
      $activity \leftarrow activity + |a_k|(u_k - x_k)$
      $objective \leftarrow objective + |c_k|(u_k - x_k)$
    else
      $objective \leftarrow objective + (b - objective)|c_k|/|a_k|$
      $x_k \leftarrow x_k - (b - objective)/|a_k|$
      $activity \leftarrow b$
      $status \leftarrow$ tight optimal
      return
    end if
  end if
  $k \leftarrow k + 1$
end while
$status \leftarrow$ optimal
return

In order to preserve efficiency at each step it iterates by modifying the variables in order of decreasing efficiency. The algorithm always terminates with an optimal solution of the problem.

Algorithm (2) shows how a Primal Phase II procedure for LP-PP-MIKP may be implemented.

2.3.3 Dual Phase II Algorithm

The dual phase II algorithm takes as input an efficient solution of LP-PP-MIKP with nonpositive slack, and finds from this, an optimal solution to the problem. For this, it works by either decreasing the values of positive coefficient variables, or increasing the values of negative coefficient variables in a successive manner until the tightness condition is met, or until all of the variables are at their bounds and the iteration cannot proceed. In order to preserve efficiency at each step it iterates by modifying the variables in order of increasing efficiency. The algorithm either terminates with an optimal solution of the problem, or a proof that the problem is infeasible. Algorithm (3) shows how a Dual Phase II procedure for LP-PP-MIKP may be implemented.

Algorithm 3 Primal Phase II Algorithm

Input: $c, a, l, u, P, N, k, x_k, objective, activity.$
Output: $k, x_k, objective, activity, status.$

while $activity > b$ **do**
  if $k \in P$ **then**
    if $a_k(u_k - x_k) < (activity - b)$ **then**
      $activity \leftarrow activity - a_k(x_k - l_k)$
      $objective \leftarrow objective - c_k(x_k - l_k)$
    else
      $objective \leftarrow objective - (objective - b)c_k/a_k$
      $x_k \leftarrow x_k - (objective - b)/a_k$
      $activity \leftarrow b$
      $status \leftarrow$ tight optimal
      return
    end if
  else
    if $u_k < +\infty$ and $|a_k|(u_k - x_k) < (activity - b)$ **then**
      $activity \leftarrow activity - |a_k|(x_k - l_k)$
      $objective \leftarrow objective - |c_k|(x_k - l_k)$
    else
      $objective \leftarrow objective - (objective - b)|c_k|/|a_k|$
      $x_k \leftarrow x_k + (objective - b)/|a_k|$
      $activity \leftarrow b$
      $status \leftarrow$ tight optimal
      return
    end if
  end if
  $k \leftarrow k - 1$
end while
$status \leftarrow$ optimal
return

2.3.4 A branch and bound algorithm for MIKP

At each step of the branch-and-bound algorithm, we are presented with an instance of PP-MIKP, and an optimal solution to the corresponding linear relaxation, LP-PP-MIKP. This solution is both tight and efficient, and is fully characterized by the values $k, x_k, activity$ and $objective$. If variable k is of continuous type, we know that the current solution is optimal for PP-MIKP. Likewise, if variable k is of integer type, and in addition, x_k takes on an integer value, then the current solution is also optimal for PP-MIKP.

Now, assume that k is of integer type and x_k currently takes on a fractional value, say f_k. The simplest branching rule consists in defining two branches: In the first (which we call the down direction), we change the upper bound of variable x_k so that $x_k \lceil f_k \rceil$. In the other, (which we call the up direction), we change the lower bound of variable x_k so that $x_k \lfloor f_k \rfloor$.

After branching we would like to avoid solving the new linear programming relaxation of PP-MIKP to optimality from scratch; rather, we would prefer to hot-start the solve from the current solution that we have. This is very easy to do. In the down-direction we round down x_k, and in the up-direction we round up x_k. Then, activity and objective are updated. If activity increased, we now have an efficient solution with negative slack, so we use the dual phase II algorithm to re-solve. Otherwise, we have an efficient solution with positive slack, so we use the primal phase II algorithm to re-solve.

2.4 Improving: Using Domination property

As will be seen later in the computational results section, using a simple branch and bound algorithm as described in the previous sections is not enough to successfully tackle problems of practical size. In this section we concentrate on using a property called domination to improve the performance of branch and bound algorithms. The main idea of what will be done is that every time a variable bound is changed, this may have implications that lead us to change other bounds as well. By carefully identifying such implications, it is often possible to fix not just one, but several bounds at each node of the branch and bound tree.

2.4.1 Cost-Domination

Definition 5. Consider x^1 and x^2, two feasible solutions of PP-MIKP, x^1 cost dominates x^2 if,

$$cx^1 > cx^2 \text{ and } ax^1 \leq ax^2. \tag{13}$$

It is easy to see that a necessary condition for x to be optimal is that it is not cost- dominated by any other solution. Let us begin by giving some simple sufficient conditions for cost-domination.

Definition 6. Consider indices $i, j \in I$, and non-zero integers k_i, k_j. If,

$$a_i k_i + a_j k_j \geq 0 \text{ and } c_i k_i + c_j k_j < 0 \tag{14}$$

and in addition,

$$l_i - u_i \leq k_i \leq u_i - l_i \text{ and } l_j - u_j \leq k_j \leq u_j - l_j \tag{15}$$

we say that (i, j, k_i, k_j) define an integer cost-domination tuple.

Bla bla

2.4.2 Exampls: Using Domination Tables

During our study of Marcos's paper, we use the following example to see how it works, which helps us a lot for understanding how domination helps us to get solution faster.

Consider the following trivial integer knapsack problem:

$$\begin{aligned} \max \quad & x_1 - 2x_2 \\ s.t. & x_1 - 2x_2 \leq 1.5 \\ & x_1, x_2 \in \mathbb{Z} \\ & x_1 \geq 0, x_2 \geq 0 \end{aligned} \tag{16}$$

It is easy to see that the solutions given by $x_1 = 2k+1$ and $x_2 = k$ are optimal for all positive integers k, and that the optimal solution value is 1.

Observe that for $k_1 = 2, k_2 = 1$ the tuple $(1, 2, k_1, k_2)$ is lexicographically dominating. Thus, a domination-based branch and bound algorithm will solve this problem in five nodes. In fact, the optimal solution that will be obtained by applying the afore-described LP relaxation algorithm will be $x_1 = 1.5$ and $x_2 = 0$. In the down-branch, we will impose $x_1 1$, which will give us the optimal integer solution to the problem. Then, in the up- branch we will impose $x_1 2$. However, because of the domination-tuple, in this branch we will also impose $x_2 1$. This will result in an optimal value of $x_1 = 2$ and $x_2 = 0.25$. However, after branching but once more it easy to see that the branching will conclude (setting $x_2 = 0$ results in an infeasible node, and setting $x_2 = 1$ results in the optimal solution once again).

Now, note that if we modify the lower bounds so that $x_1 \geq r_1$ and $x_2 \geq r_2$, where $r_1, r_2 \in \mathbb{Z}_+$, then, the LP-relaxation of the problem has value 1.5. This means that a normal branch and bound algorithm will never terminate! In fact, it is easy to see that if we branch normally, there will always be a node in which only the lower bounds of x_1 and x_2 have been changed. This node will never be pruned, because the upper bound it provides is always 1.5.

3 Experiment results