

# Symmetric Integer Linear Optimization (SILO!)

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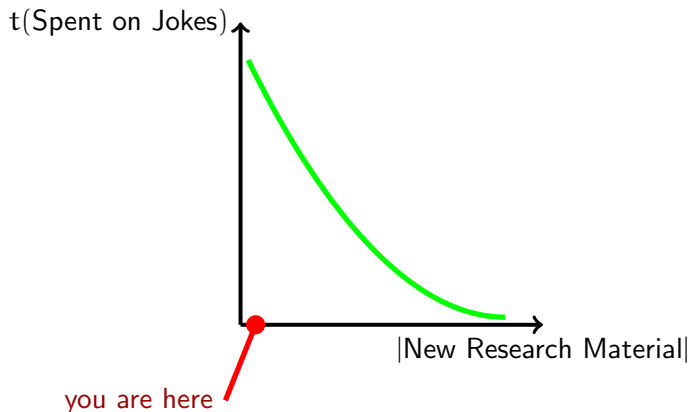


# Italian Arnolds

FABRIZIO ROSSI  
STEFANO SMRIGLIO  
Università di L'Aquila



# What You Are In For



## Integer Linear Optimization (ILO)

$$\min_{x \in \{0,1\}^n} \{c^T x \mid Ax \geq b\} \quad (\text{ILO})$$

- Today, we care about  $A \in \{0, 1\}^{m \times n}$  and

$$\text{SCP} \min_{x \in \{0,1\}^n} \{1^T x \mid Ax \geq 1\} \quad \text{or} \quad \text{SPP} \max_{x \in \{0,1\}^n} \{1^T x \mid Ax \leq 1\}$$

### Outline

- 1 What is Symmetry in ILO?
- 2 Motivation - The Football Pool Problem
- 3 Orbital Branching
- 4 Isomorphism Pruning
- 5 Flexible Isomorphism Pruning
- 6 Computational Results

## Warning! This All Happened Some Time Ago...

*"This is really embarrassing. I just forgot our state governor's name, but I know that you will help me recall him."*

—ARNOLD, SPEAKING TO A TAXPAYER  
ADVOCACY GROUP



- 
- I hope I recall enough to give an informative talk.

# Football Pool Problem

- We motivate our solve for SILO (SCP) via gambling
- Predict the outcome of  $v$  soccer matches
- **Giant Prize** if all  $v$  are correct
- Also **win** if  $v - 1$  are correct: you mis-predict at most 1 game



## The Football Pool Problem

What is the **minimum number** of tickets you must buy to assure yourself a win?

# Football ILO

- Let  $N$  be the set of possible outcomes (also the set of tickets) ( $|N| = 3^v$ )
- **Binary variables:**  $x_j = 1$  if I purchase ticket  $j \in N$
- Let  $A \in \{0, 1\}^{|N| \times |N|}$  with  $a_{ij} = 1$  iff ticket  $j \in N$  is a winner for outcome  $i \in N$

## ILO Formulation

$$\min \mathbf{1}^\top \mathbf{x}$$

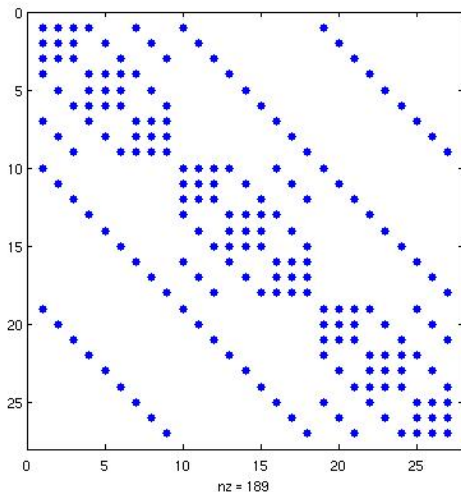
$$\text{s.t. } A\mathbf{x} \geq \mathbf{1}$$

$$\mathbf{x} \in \{0, 1\}^{|N|}$$

# Football Matrix, $v = 3$

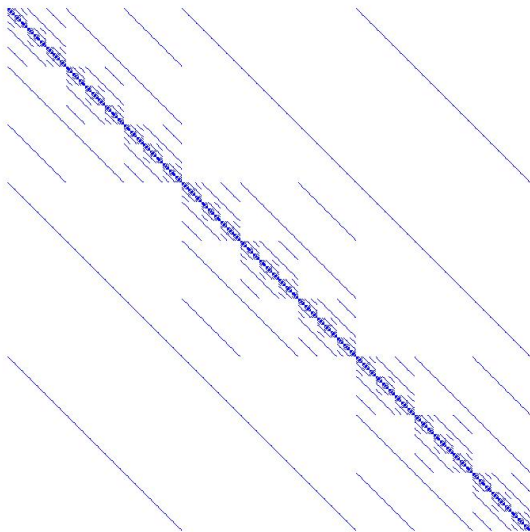
## Playing Football

Chose columns to  
cover all rows





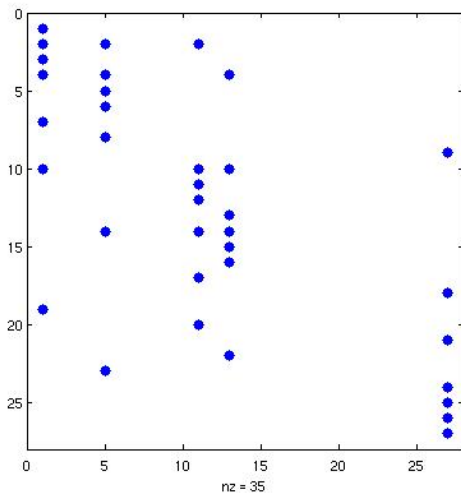
# It's Pretty! The Football Matrix, $v = 6$



$v = 3$ , Solution #1

Answer #1

M1	M2	M3
W	W	W
L	L	W
L	W	L
W	L	L
D	D	D



## $v = 3$ , Solution #2

### Answer #2

M1	M2	M3
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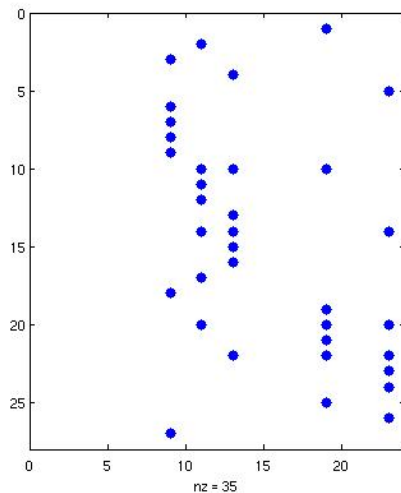
D	W	W
---	---	---

L	L	W
---	---	---

L	W	L
---	---	---

D	L	L
---	---	---

W	D	D
---	---	---



## Solutions for $v = 3$

Answer #1

M1	M2	M3
W	W	W
L	L	W
L	W	L
W	L	L
D	D	D

Answer #2

M1	M2	M3
D	W	W
L	L	W
L	W	L
D	L	L
W	D	D

- These solutions are **isomorphic**.
  - Swap  $W \leftrightarrow D$  in the first ticket
- There are **LOTS** of isomorphic solutions:
  - 1 “Rename” W,L,D for any subset of the matches:  $(3!)^v$
  - 2 Reorder the matches:  $v!$
- There are  $(3!)^3(3!) = 1296$  equivalent solutions for  $v = 3$
- There are  $(3!)^6(6!) = 33,592,320$  equivalent solutions for  $v = 6$

# How Many Must I Buy?

## Known Optimal Values

$v$	1	2	3	4	5
$ C_v^* $	1	3	5	9	27

## The Football Pool Problem

What is  $|C_6^*|$ ?

- Despite significant effort on this problem for  $> 40$  years, it is only known that

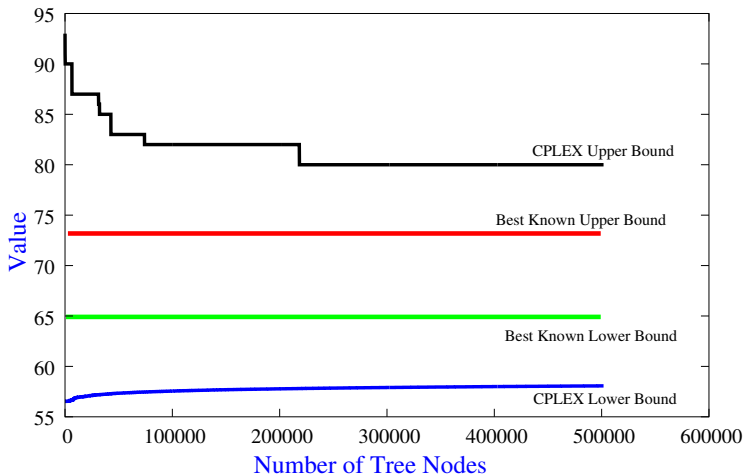
$$6571 \leq C_6^* \leq 73$$

## Hooray For Us!

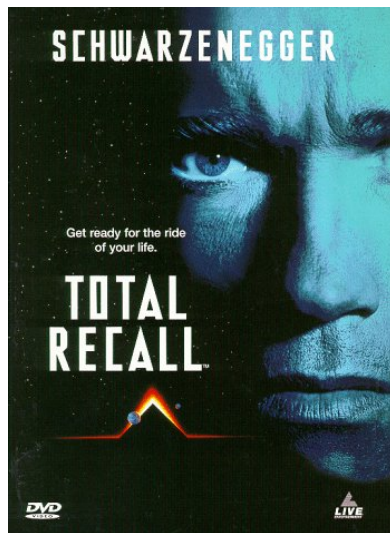
- We were able to improve the lower bound to 71
- It only took 140 CPU years!

# CPLEX Can't Solve Every IP

- Roughly  $10^8$  universe lifetimes in order to establish that  $|C_6^*| > 72$



# A Review of Symmetry and Algebra



# Symmetry

- Let  $\Pi^n$  be collection of permutations of  $\{1, 2, \dots, n\}$
  - Given  $\lambda \in \mathbb{R}^n$ ,  $\pi \in \Pi^n$  acts on  $\lambda$  by permuting its coordinates:  
 $\pi(\lambda) = (\lambda_{\pi_1}, \lambda_{\pi_2}, \dots, \lambda_{\pi_n})$ .
- 

- $\pi \in \Pi^n$  is a **symmetry** of IP if...

- 1  $x$  feasible  $\Leftrightarrow \pi(x)$  feasible
- 2  $c^T x = c^T \pi(x)$



- The set of symmetries of IP (with composition of permutations) forms the **symmetry group** of IP

$$\mathcal{G}(\text{IP}) = \{\pi \in \Pi^n \mid \pi(x) \in \mathcal{F}, c^T x = c^T \pi(x) \quad \forall x \in \mathcal{F}\},$$

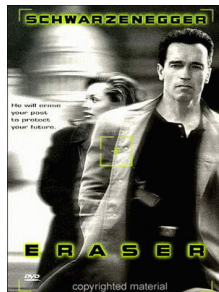
where  $\mathcal{F} = \{x \in \{0, 1\}^n \mid Ax \geq b\}$  is the set of feasible solutions



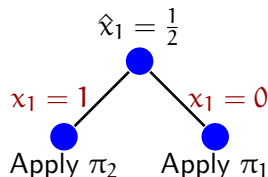
# Symmetry and Branching

## Symmetry “Erases” Branching Decision

- In the presence of symmetry, branching does not effectively change the solution to the LP relaxation



- Let  $\hat{x} = (1/2, 0, 1/4, 1, \dots)^T$  be a solution to the LP relaxation
- If  $\pi_1 = (1, 2) \in \mathcal{G}$ ,  $\pi_2 = (1, 4) \in \mathcal{G}$  then  $z_i^- = z_i^+ = z_{LP}$ .
- You are guaranteed to have a **bad branch**

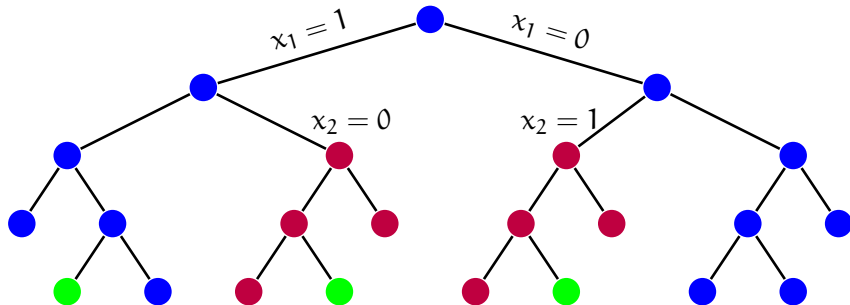


# Searching with Symmetry

*"Big Mistake."*

*Jack Slater, Last Action Hero*

- Suppose the permutation  $(1, 2) \in \mathcal{G}$



- You evaluate **many** completely equivalent (isomorphic) subtrees

# About Symmetry Groups

- $\mathcal{G}(\text{IP})$  is a property of the feasible region:  $\mathcal{F} = \emptyset \Rightarrow \mathcal{G}(\text{IP}) = \Pi^n$
- For our methods, we can work with any subgroup  $\Gamma \subset \mathcal{G}(\text{IP})$
- If  $c = \mathbf{1}$ ,  $b = \mathbf{1}$ , we can use the symmetry group of the matrix  $A$ :

$$\mathcal{G}(A) \stackrel{\text{def}}{=} \{\pi \in \Pi^n \mid \exists \sigma \in \Pi^m \text{ such that } P_\sigma A P_\pi = A\}$$

- Given  $A$  of “reasonable” size, there exist software packages (**nauty**, **saucy**) that can compute (generators of)  $\mathcal{G}(A)$  “effectively”
  - Actual algorithm is exponential, but in general works quickly

# Orbits

- For a point  $z \in \mathcal{Z}$ , the **orbit** of  $z$  under  $\mathcal{G}$  is the set of all elements of  $\mathcal{Z}$  to which  $z$  can be sent by permutations in  $\mathcal{G}$ :

$$\text{orb}(\mathcal{G}, z) \stackrel{\text{def}}{=} \{\pi(z) \mid \pi \in \mathcal{G}\}.$$

- 
- Consider the orbits of each of coordinate axes:  $e_j, j \in N$
  - By definition, if  $e_j \in \text{orb}(\mathcal{G}, e_k)$  then  $e_k \in \text{orb}(\mathcal{G}, e_j)$ , i.e. the variables  $x_j$  and  $x_k$  share the same orbit. Therefore, the union of the orbits

$$\mathcal{O}(\mathcal{G}) \stackrel{\text{def}}{=} \bigcup_{j=1}^n \text{orb}(\mathcal{G}, e_j)$$

forms a partition of  $N = \{1, 2, \dots, n\}$ , which we refer to as the **orbits** of  $\mathcal{G}$ .

- The orbits encode which variables are “equivalent” (symmetric) with respect to the symmetry  $\mathcal{G}$ .

## Ugh... More Notation



- Branch-and-bound node  $\alpha = (F_1^\alpha, F_0^\alpha)$ ,
    - $F_1^\alpha$ : Set of variables fixed to one
    - $F_0^\alpha$ : Set of variables fixed to zero
  - $\mathcal{F}(\alpha)$ : The set of feasible solutions to the IP at node  $\alpha$
- 
- The **stabilizer** of a set  $S$  in  $\mathcal{G}$  is the set of permutations in  $\mathcal{G}$  that send  $S$  to itself:  $\text{stab}(S, \mathcal{G}) = \{\pi \in \mathcal{G} \mid \pi(S) = S\}$ .
  - $\text{stab}(S, \mathcal{G})$  is a subgroup of  $\mathcal{G}$
- 

### The Upshot

- As we fix variables (to 1) at node  $\alpha$ , the symmetry “remaining” in the problem becomes  $\text{stab}(\chi_{F_1^\alpha}^\alpha, \mathcal{G})$

# Orbital Branching: A Simple Idea



# Orbital Branching

- A way to exploit symmetry in your branching decision
- Let  $O \in \mathcal{O}(\mathcal{G}(\text{IP}))$  be an orbit of the symmetry group of the IP.
- Surely we can branch as

$$\sum_{i \in O} x_i \geq 1 \quad \text{or} \quad \sum_{i \in O} x_i \leq 0.$$

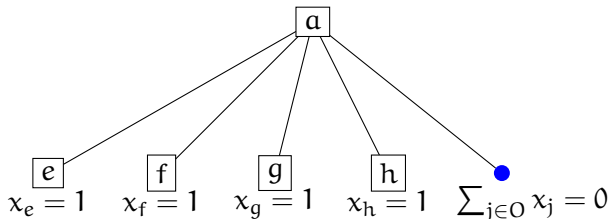
- If at least one variable  $i \in O$  is going to be one, and they are all “equivalent”, then you may as well pick  $(i^*)$  one arbitrarily.

$$x_{i^*} = 1 \quad \text{or} \quad \sum_{i \in O} x_i = 0$$

- No, really. That's it. :-)

# An Alternative View of Orbital Branching

- Suppose that you have found that the variables  $x_e, x_f, x_g$  and  $x_h$  share an orbit at node  $a$ ,  $O = \{e, f, g, h\}$ .
- Then you can surely branch as:



- But the best solution you can find from nodes  $f, g$ , and  $h$  will be the same as the best solution you can find from node  $e$
- In fact, solutions will be isomorphic
- $\Rightarrow$  Prune nodes  $f, g$ , and  $h$



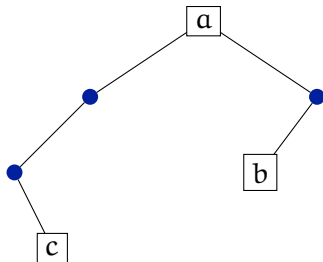
# Orbital Branching Theorems

## Theorem: OB is Valid

All optimal solutions are not eliminated.

## Theorem: OB Reduces Symmetry

Let  $b$  and  $c$  be any two subproblems in the enumeration tree. Let  $a$  be the first common ancestor of  $b$  and  $c$ . If  $x \in \mathcal{F}(b)$  and  $y \in \mathcal{F}(c)$ , then  $\nexists \pi \in \mathcal{G}(A(F_0^a, F_1^a))$  with  $\pi(x) = y$ .



## But Can We Do Better!?

Can we branch and prune such that  $x \in \mathcal{F}(b)$  and  $y \in \mathcal{F}(c)$  are not equivalent (isomorphic) with respect to the original symmetry group  $\mathcal{G}$ ?

# Isomorphism Pruning



The admittedly very bad Joke

Can we “terminate” the search without exploring equivalent solutions?

# Search the Fundamental Domain!

## It's Fundamental

- The (minimal) **Fundamental Domain** of a feasible region  $\mathcal{F}$  with respect to a (permutation) group  $\mathcal{G}$  is the *smallest subset*  $F \subseteq \mathcal{F}$ , such that if  $x \in \mathcal{F}$ , then  $x = \pi(y)$  for some  $\pi \in \mathcal{G}$ ,  $y \in F$

## Key Idea: Exploit Symmetry

- Restrict search to  $F$ , not  $\mathcal{F}$ !
- Put another way: for any feasible solution,  $x$ , we only need to consider one element in  $\text{orb}(\mathcal{G}, x)$ .
- By definition, any method that restricts itself to a fundamental domain  $\mathcal{F}$  will not encounter isomorphic solutions

# Creating a Fundamental Domain

## Order the solutions lexicographically

- Adding the following **lexicographic ordering constraints** to  $\mathcal{F}$  creates a fundamental domain:

$$[2^n \ 2^{n-1} \ \dots \ 4 \ 2]^T x \leq [2^n \ 2^{n-1} \ \dots \ 4 \ 2]^T \pi(x) \quad \forall \pi \in \mathcal{G}$$

## Not an Optimal Solution

- $2^n$  term creates numerical instability.
- $|\mathcal{G}|$  can be **large**

## Solutions?

- We need to find clever ways to enforce lexicographic inequalities without adding them to the problem formulation.

## Dr. Clever



- Isomorphism Pruning, developed by Margot (2002, 2003) in the context of IP, provides an algorithm for testing (at each node) if the set of variables fixed by branching violate a lexicographic inequality
- If a lexicographic inequality is violated, the node is pruned  $\Rightarrow$  only a fundamental domain is searched

### Isomorphism Pruning Theorem:

For node  $\alpha$  and symmetry group  $\mathcal{G}$ , let  $F_1^\alpha$  be the set of variables fixed to one (by branching decision) at node  $\alpha$ . If  $F_1^\alpha$  is not lexicographically minimal with respect to  $\text{orb}(\mathcal{G}, \chi_{F_1^\alpha})$ , node  $\alpha$  can be pruned.

# Isomorphism Pruning “Problems”

## Problem #1

- Algorithm for testing if  $\chi_{F_1^a}$  is lex min member of  $\text{orb}(\mathcal{G}, \chi_{F_1^a})$  is exponential in the size of  $F_1^a$ , but is “reasonably fast” if the tree is not very deep.
- This can be done using computational algebra packages such as GAP.

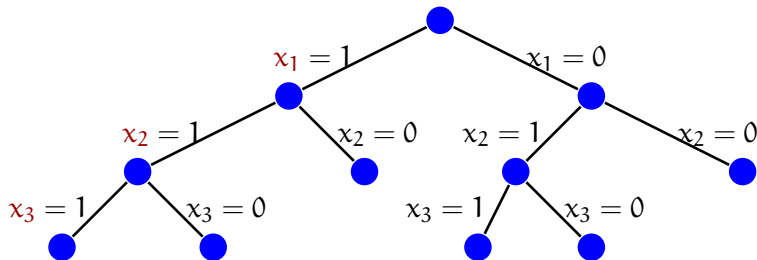
## BIG Problem #2

- We need to ensure that the lex min member of  $\text{orb}(\mathcal{G}, \chi_{F_1^a})$  occurs somewhere in the tree
  - (if the node would not otherwise be pruned by bound or infeasibility)

## What to do?

- Branch on variables in lexicographic order

# Isomorphism Pruning Tree



## No Flexibility!

- You must branch on variable, regardless of impact on bound.
- Even if  $\hat{x}_d$  is not fractional at level  $d$
- This is typically a **very bad** idea for branch and bound

# I am the Greatest Thesis Advisor Ever!



*"Why can't we define a 'local ordering' of the variables to define lexicographic min?"*

*"Because if we could, then I am sure that François would have thought of it"*





## Jim's Reaction



- 
- Thankfully, Jim rarely listens to me...

# Flexible Isomorphism Pruning



# François Does Not Think of Everything!

- Each node  $\alpha$  has rank vector  $R^\alpha$ .
- $R^\alpha[i] = j$  implies  $x_i$  was branched on at the ancestor node of  $\alpha$  at depth  $j$ . Variables not fixed by a branching at node  $\alpha$  are assigned the rank  $(-1)$ .

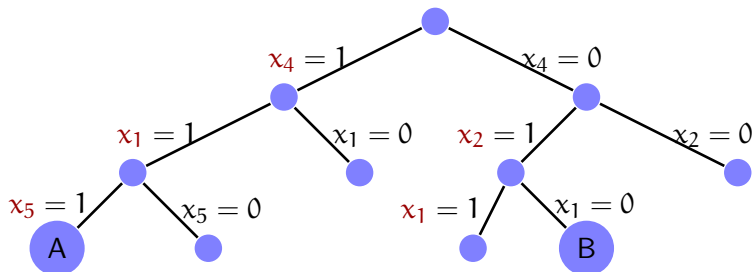
## Flexible Isomorphism Theorem:

For node  $\alpha$  and symmetry group  $\mathcal{G}$ , let  $F_1^\alpha$  be the set of variables fixed to one (by branching decision) at node  $\alpha$ . If  $R^\alpha(F_1^\alpha)$  is not lexicographically minimal with respect to  $R^\alpha(\text{orb}(\mathcal{G}, \chi_{F_1^\alpha}))$ , node  $\alpha$  can be pruned.

## The Good Part!

- This is true for **any** branching decisions.
- **No** additional (costly) computations are needed compared to regular isomorphism pruning

# Most Flexible Isomorphism Pruning Tree



$i$	1	2	3	4	5
$R^A(i)$	2	-1	-1	1	3

$i$	1	2	3	4	5
$R^B(i)$	3	2	-1	1	-1

# Flexible Isomorphism Pruning

## Facts

- At every node  $\alpha$  we still have an implicit set of lexicographic inequalities:

$$\sum_{i=1}^n 2^{n+1-R^{\alpha}(i)} x_i \leq \sum_{i=1}^n 2^{n+1-R^{\alpha}(\pi(i))} x_i \quad \forall \pi \in \mathcal{G}$$

- The fundamental domain searched is *not* a polyhedron
- The branching decisions impact the fundamental domain that is searched. Only when the problem is done solving is the exact fundamental domain known.

## Proof Intuition

- Because these constraints are “local” they do not affect behavior at other nodes in the tree.

# Branching: What To Do?

Combine “Strength” of Isomorphism Pruning

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With “Flexibility” of Branching on Any Variable/Orbit

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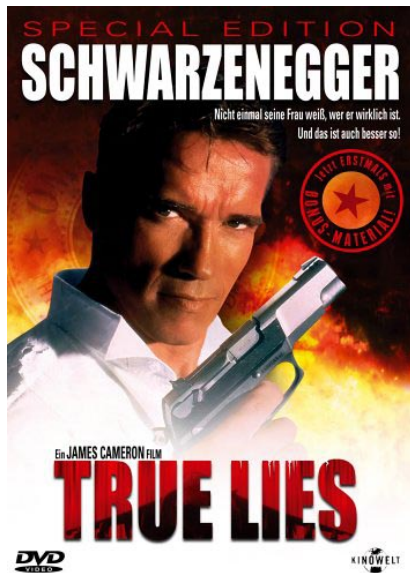


# Which Branchable Orbit to Choose?

- Given  $\hat{x}$  and (branchable) orbits  $O_1, O_2, \dots, O_p$  at node  $\alpha$ , which orbit should be choose?
  - We investigated (so far) lots of different branching rules. I will only talk of 3
- 

- ➊ **Branch Min Index:** Branch on orbit that contains the smallest unfixed variable index. “Close” to Margot’s original branching
- ➋ **Branch Largest LP Solution:** Branch on Orbit with most LP solution
- ➌ **Strong Branching:** For each orbit, create orbital branching dichotomy. Evaluate the two resulting children, and choose “the best”

# Computational Results





# Instance Families

- (Binary) **Error Correcting Codes** ( $\text{cod}(n,d)$ ): Find maximum number of  $\{0,1\}^n$ -vectors such that Hamming distance between each pair is  $\geq d$
- **Covering Design** ( $\text{cov}(v,k,t)$ ):  $v > k > t$ : Find minimum number of  $k$ -sets of  $\{1, \dots, v\}$  to “cover” all  $t$ -sets of  $\{1, \dots, v\}$ .
- **Covering Code** ( $\text{codbt}(b,t)$ ): Find minimum number of “codewords” such that every word is at most a (Hamming) distance 1 from a codeword.
- **Steiner Triple System**: ( $\text{sts}(n)$ ): Find the “incidence width” of a Steiner Triple System of order  $n$

# Number of Nodes

Instance	CPLEX v11 w/Sym	Largest LP		Min Index		Str. Branching	
		O.B.	IsoP.	O.B.	IsoP.	O.B.	IsoP.
cod83	9338	35	35	23	23	23	23
cod93	287998*	3531	2933	711	269	129	127
cov954	1226	113	113	701	549	39	39
cov1053	262628	3535	2639	893	607	569	435
cov1054	94949*	52509	45577	567	417	426	311
cov1075	21076	107	105	471	367	71	63
codbt42	-	73	73	1059	893	37	37
codbt05	107816	303	285	1521	1245	103	103
sts45	19931	9373	4469	6037	1553	1861	1203
sts63	4805781	37243	6327	12365	4303	3221	2309
sts81	13361288*	2361	527	2995	585	991	509

## Tale of the Tape—Gurobi v3.0

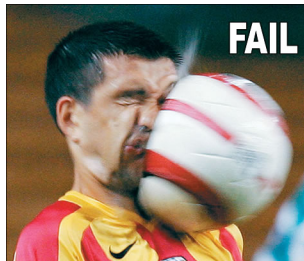
Instance	Symmetry = 0			Symmetry = 2		
	Time	Gap%	Nodes	Time	Gap%	Nodes
cod105	7200	50.0	150	173	0.0	7
cod83	7200	15.0	724601	6	0.0	372
cod93	7200	20.0	108572	905	0.0	54650
codbt05	7200	7.4	352025	7200	3.7	359268
codbt33	8	0.0	604	6	0.0	401
codbt42	159	0.0	75569	111	0.0	45912
codbt61	10	0.0	1485	7	0.0	950
cov1053	7200	5.9	919836	77	0.0	10958
cov1054	7200	2.0	189645	2330	0.0	103657
cov1075	7200	5.0	549355	17	0.0	665
cov954	58	0.0	31950	1	0.0	166
sts27	1	0.0	4044	0	0.0	78
sts45	18	0.0	61194	23	0.0	34839
sts63	7200	4.4	8698168	85	0.0	43135
sts81	7200	16.4	3252747	70	0.0	6317
	"I'm the party pooper."			"Hasta la vista, baby"		

## Tale of the Tape—CPLEX v12.1

Instance	Symmetry = 0			Symmetry = 5		
	Time	Gap%	Nodes	Time	Gap%	Nodes
cod105	7200	52.4	13201	606	0.0	1120
cod83	7200	14.3	1418001	79	0.0	15452
cod93	7200	18.9	389028	7200	6.3	639001
codbt05	7200	5.6	1035046	150	0.0	23059
codbt33	8	0.0	1049	1	0.0	14
codbt42	89	0.0	84039	4	0.0	2141
codbt61	8	0.0	1833	1	0.0	61
cov1053	7200	5.9	1495461	2234	0.0	448008
cov1054	7200	2.0	191970	7200	2.0	169371
cov1075	7200	6.4	1505168	57	0.0	12227
cov954	64	0.0	36563	3	0.0	1351
sts27	0	0.0	3532	0	0.0	1307
sts45	10	0.0	59890	6	0.0	28775
sts63	1585	0.0	7692765	736	0.0	3607609
sts81	7200	13.1	23933498	7200	11.5	23415204

# Football Fail!

- Orbital Branching and Isomorphism Pruning solve codbt05 super fast
- The football pool problem is codbt06
- These methods (by themselves) fail to make progress on the football pool problem



## Key Idea!

- Enumerate “necessary conditions” for there to exist an optimal solution (code) of value/cardinality  $M$
- If for **each** “necessary” condition, no such code of value  $M$  exists...
- The smallest code must be of cardinality at least  $M + 1$

# Necessary Conditions by Subcode Enumeration

- Partition 729 outcomes (or tickets)  $W$  by the outcome of the first match
- $W = W_0 \cup W_1 \cup W_2$
- $w \in W_0$  covers 11 outcomes in  $W_0$
- Ticket  $w \in W_1$  covers 1 outcome in  $W_0$
- Ticket  $w \in W_2$  covers 1 outcome in  $W_0$
- An optimal “code”  $C^*$  (solution to the problem) has
  - $C_0^* \subset W_0, |C_0^*| \stackrel{\text{def}}{=} y_0$
  - $C_1^* \subset W_1, |C_1^*| \stackrel{\text{def}}{=} y_1$
  - $C_2^* \subset W_2, |C_2^*| \stackrel{\text{def}}{=} y_2$
- So if a code of size  $|C^*| = M$  exists, then it must satisfy

## Covering System

$$11y_0 + y_1 + y_2 \geq 243$$

$$y_0 + 11y_1 + y_2 \geq 243$$

$$y_0 + y_1 + 11y_2 \geq 243$$

$$y_0 + y_1 + y_2 = M$$

## Sequence IP $(M, y_0, y_1, y_2)$

- Enumerate *all* (non-isomorphic) integer solutions  $(y_0, y_1, y_2)$  to the covering system
- Then solve...

$$\min \mathbf{1}^\top x$$

$$\text{s.t. } Ax \geq \mathbf{1}$$

$$\sum_{i \in W_0} x_i = y_0$$

$$\sum_{i \in W_1} x_i = y_1$$

$$\sum_{i \in W_2} x_i = y_2$$

$$\mathbf{1}^\top x \leq M$$

$$x \in \{0, 1\}^{|W|}$$

### Improving the Lower Bound

- Solve for every (enumerated) sequence:  $(y_0, y_1, y_2)$ .
- If you find no solution, then  $M + 1$  is a valid lower bound

## Results of Preprocessing/Enuementation

- In the end, after even more tricks, we are left the following number of difficult, symmetric, integer programs to solve:

---

M	#sequences	Modified #Sequences
65	0	0
66	797	7
67	1,723	13
68	3,640	45
69	7,527	102
70	13,600	176
71	24,023	264
72	40,431	393
		1000

---

- Solving  $M = 66, 67, 68$  IPs takes less than a week on a single CPU with isomorphism pruning.
- Other instances are (quite) difficult  $\Rightarrow$  we need a **BIG** computer



# Is This Big Enough For You?

Site	Access Method	Arch/OS	Machines
Wisconsin - CS	Flocking	x86_32/Linux	975
Wisconsin - CS	Flocking	Windows	126
Wisconsin - CAE	Remote submit	x86_32/Linux	89
Wisconsin - CAE	Remote submit	Windows	936
Lehigh - COR@L Lab	Flocking	x86_32/Linux	57
Lehigh - Campus desktops	Remote Submit	Windows	803
Lehigh - Beowulf	ssh + Remote Submit	x86_32	184
Lehigh - Beowulf	ssh + Remote Submit	x86_64	120
OSG - Wisconsin	Schedd-on-side	x86_32/Linux	1000
OSG - Nebraska	Schedd-on-side	x86_32/Linux	200
OSG - Caltech	Schedd-on-side	x86_32/Linux	500
OSG - Arkansas	Schedd-on-side	x86_32/Linux	8
OSG - BNL	Schedd-on-side	x86_32/Linux	250
OSG - MIT	Schedd-on-side	x86_32/Linux	200
OSG - Purdue	Schedd-on-side	x86_32/Linux	500
OSG - Florida	Schedd-on-side	x86_32/Linux	100

## Computational Grid, cont.

Site	Access Method	Arch/OS	Machines
TG - NCSA	Flocking	x86_32/Linux	494
TG - NCSA	Flocking	x86_64/Linux	406
TG - NCSA	Hobble-in	ia64-linux	1732
TG - ANL/UC	Hobble-in	ia-32/Linux	192
TG - ANL/UC	Hobble-in	ia-64/Linux	128
TG - TACC	Hobble-in	x86_64/Linux	5100
TG - SDSC	Hobble-in	ia-64/Linux	524
TG - Purdue	Remote Submit	x86_32/Linux	1099
TG - Purdue	Remote Submit	x86_64/Linux	1529
TG - Purdue	Remote Submit	Windows	1460
			19,012

### Grid 2.0

Grid technology has really “taken off,” since now I need two slides to list all of my resources

# Jealous?

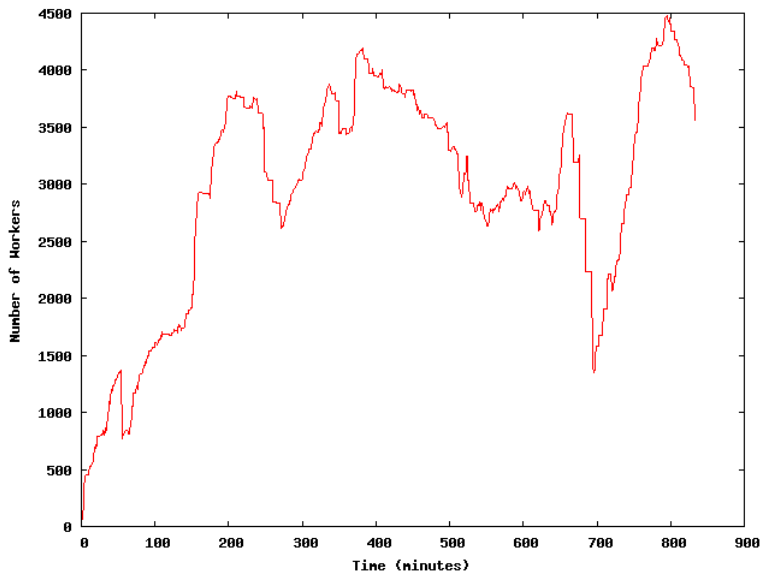
- 19,012 processors sounds great, but sadly they aren't all mine.
  - I can only use them when other, more important people **aren't** using them.
  - This is the whole notion behind a concept called the **computational grid**
- 
- **Condor** provides infrastructure for doing this type of computing.
  - But still need to **control** the branch and bound algorithm.
  - Computations must be **flexible**—fault tolerant and dynamic.
  - **Master-Worker**: Isomorphism-Pruning enhanced branch and bound code was parallelized using software using **MW**.

# Large Scale Computation

- We solved the (symmetric) IPs on this collection of machines over a period of a few months
- 

	M = 69	M = 70
Avg. Workers	555.8	562.4
Max Workers	2038	1775
Worker Time (years)	110.1	30.3
Wall Time (days)	72.3	19.7
Worker Util.	90%	71%
Nodes	$2.85 \times 10^9$	$1.89 \times 10^8$
LP Pivots	$2.65 \times 10^{12}$	$1.82 \times 10^{11}$

# Simultaneous Workers, $M = 71$ attempt



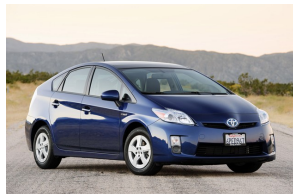
# Why Did I Stop, You Ask?

## Global Warming Is All My Fault

- 200 CPU Years = 1.752M CPU Hours.  $\approx 500$  W per CPU hour  $\Rightarrow$  876 MWH for the calculation.
- $\Rightarrow$  Roughly 1.1388 million pounds (569 tons) of CO<sub>2</sub> produced

## Car Travel

- Prius produces around one ton of CO<sub>2</sub> for 5988 miles
- $\Rightarrow$  I could drive my Prius about 3.4 million miles.



*"Don't worry about that."*

—ARNOLD, ON THE ENVIRONMENT

# Conclusions

- Don't blame Jeff for the cold.
  - Some Symmetric IPs are still very difficult
  - One may branch on **any** variable and still do isomorphism pruning.
  - Still more work to determine how to best exploit this flexibility
- 

Thank you!

Any Questions?



# Arnold Non Sequitur

*“Milk is for babies. When you grow up you have to drink beer.”*

— ARNOLD SCHWARZENEGGER,  
*Pumping Iron*





## Publications

- J. Linderoth, F. Margot, and G. Thain, “Improving Bounds on the Football Pool Problem via Symmetry Reduction and High-Throughput Computing”, *INFORMS Journal on Computing*, 21:445-457, 2009.
- J. Ostrowski, J. T. Linderoth, F. Rossi, and S. Smriglio, “Orbital Branching,” *Mathematical Programming*, 126:147-178, 2011.
- J. Ostrowski, J. Linderoth, F. Rossi, and S. Smriglio, “Constraint Orbital Branching”, *IPCO 2008: The Thirteenth Conference on Integer Programming and Combinatorial Optimization, Lecture Notes in Computer Science*, Vol. 5035, 225-239, 2008.
- J. Ostrowski, J. T. Linderoth, F. Rossi, and S. Smriglio, “Solving Large Steiner Triple Covering Problems,” *Operations Research Letters*, 39:127-131, 2011.
- J. Ostrowski, J. Linderoth, F. Margot, “Flexible Isomorphism Pruning,” Working paper.