

Mixed Integer Programming Formulations

Lecture 2

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Outline

- Practical construction technique 1:
 - Independent branching formulations for V-polyhedra
- MINLP Formulations
- Practical construction technique 2:
 - Case study for H-polyhedra
 - Encoding and alternative representations of disjunctions

Binary Encoded Ideal Formulation for SOS2


$$h^1 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}, h^2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}, h^3 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, h^4 = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\sum_{i=1}^5 \lambda_i = 1$$

$$0 \leq \lambda_1 + \lambda_5 \leq 1 - y_1$$

$$0 \leq \lambda_3 \leq y_1$$

$$0 \leq \lambda_4 + \lambda_5 \leq 1 - y_2$$

$$0 \leq \lambda_1 + \lambda_2 \leq y_2$$

$$y \in \{0, 1\}^{\textcolor{red}{2}},$$

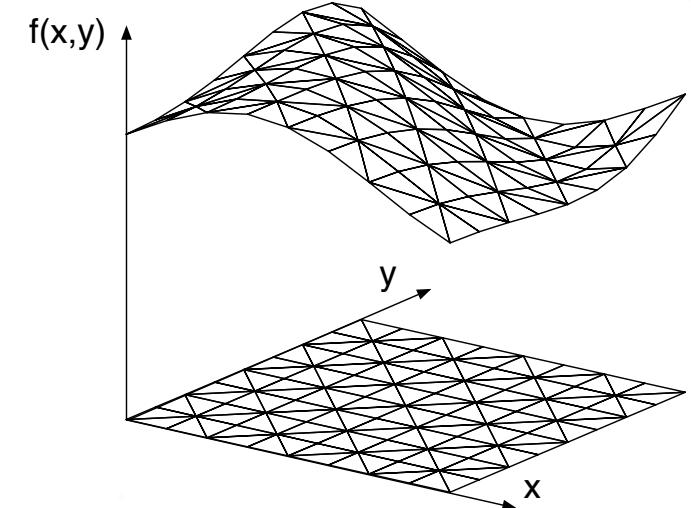
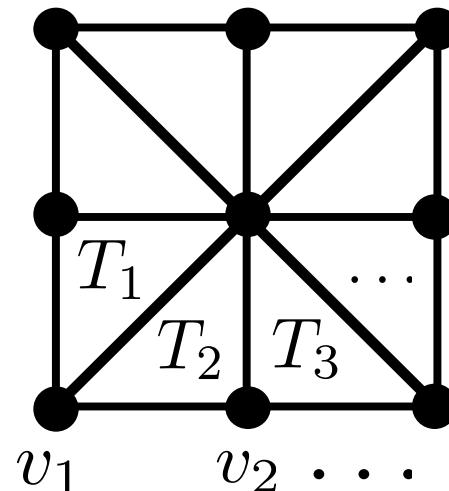
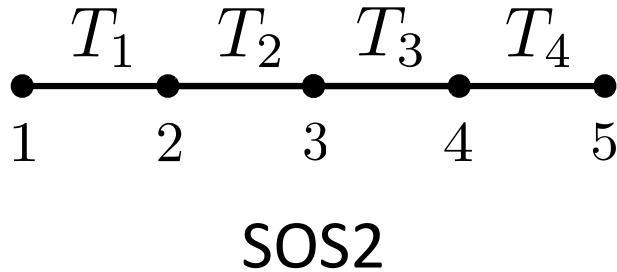
$$Q(\textcolor{violet}{H}) := \text{conv} \left(\bigcup_{i=1}^n P_i \times \{h^i\} \right)$$

$$P_i := \{\lambda \in \Lambda^5 : \lambda_j = 0 \quad j \notin \{i, i+1\}\}$$

- Practical construction without convex hull

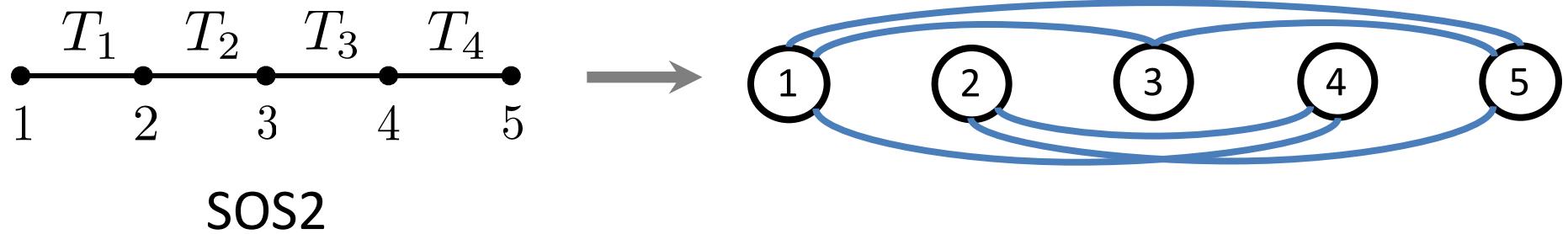
~~Examples~~ = \mathcal{V} -polytopes = Faces of Simplex

- $\Delta^V := \left\{ \lambda \in \mathbb{R}_+^V : \sum_{v \in V} \lambda_v = 1 \right\},$
- $P_i = \left\{ \lambda \in \Delta^V : \lambda_v = 0 \quad \forall v \notin T_i \right\}$
- $\lambda \in \bigcup_{i=1}^n P_i$
- $T_i = \text{cliques of a graph}$

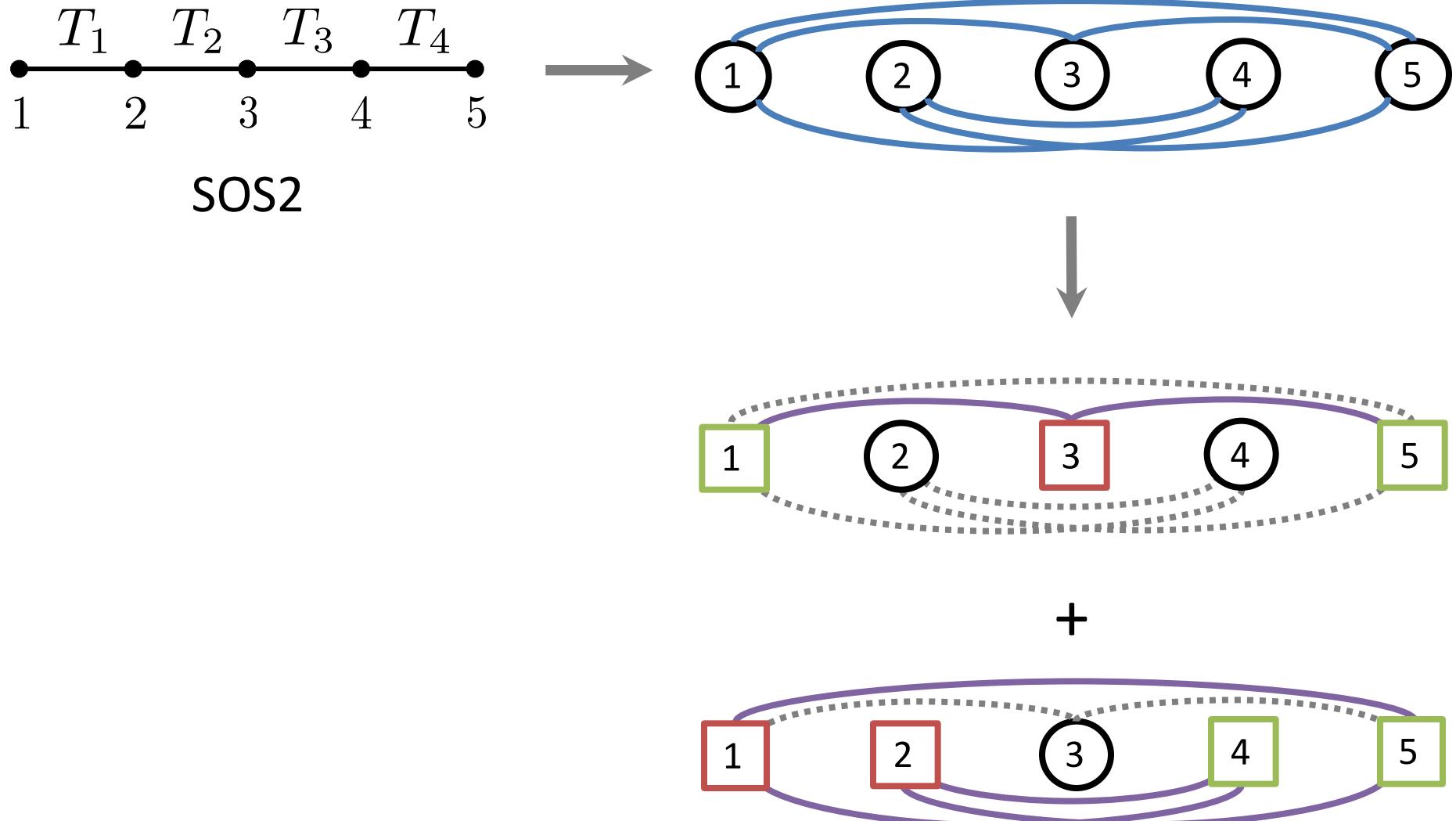


Piecewise Linear Functions

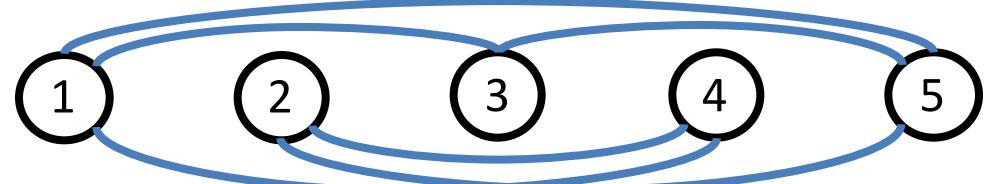
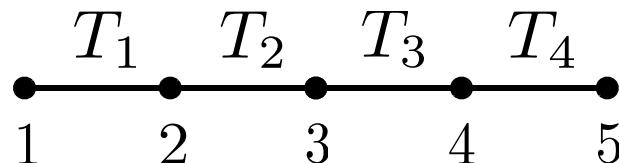
From Cliques to (Complement) Conflict Graph



From Conflict Graph to Bi-clique Cover



From Bi-clique Cover to Formulation



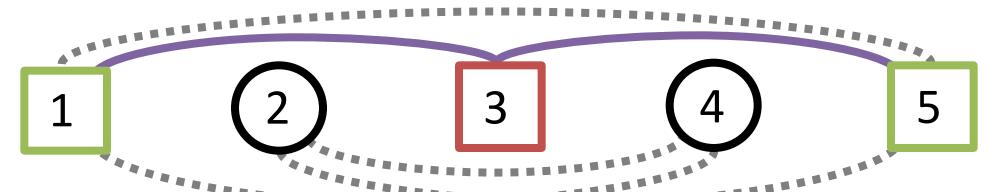
SOS2

$$0 \leq \lambda_1 + \lambda_5 \leq 1 - y_1$$

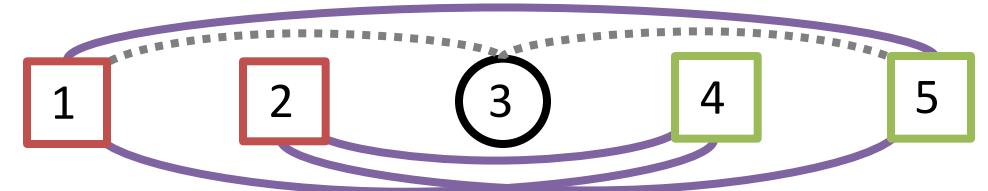
$$0 \leq \lambda_3 \leq y_1$$

$$0 \leq \lambda_4 + \lambda_5 \leq 1 - y_2$$

$$0 \leq \lambda_1 + \lambda_2 \leq y_2$$



+



Ideal Formulation from Bi-clique Cover

- Conflict Graph $G = (V, E)$

$$E = \{(u, v) : u, v \in V, u \neq v, \quad \nexists i \text{ s.t. } u, v \in T_i\}$$

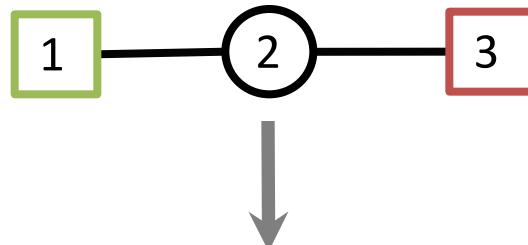
- Bi-clique cover $\{(A^j, B^j)\}_{j=1}^t, \quad A^j, B^j \subseteq V$
 $\forall \{u, v\} \in E \quad \exists j \text{ s.t. } u \in A^j \wedge v \in B^j$

$$\forall j, \quad u \in A^j, \quad v \in B^j \quad \{u, v\} \in E$$

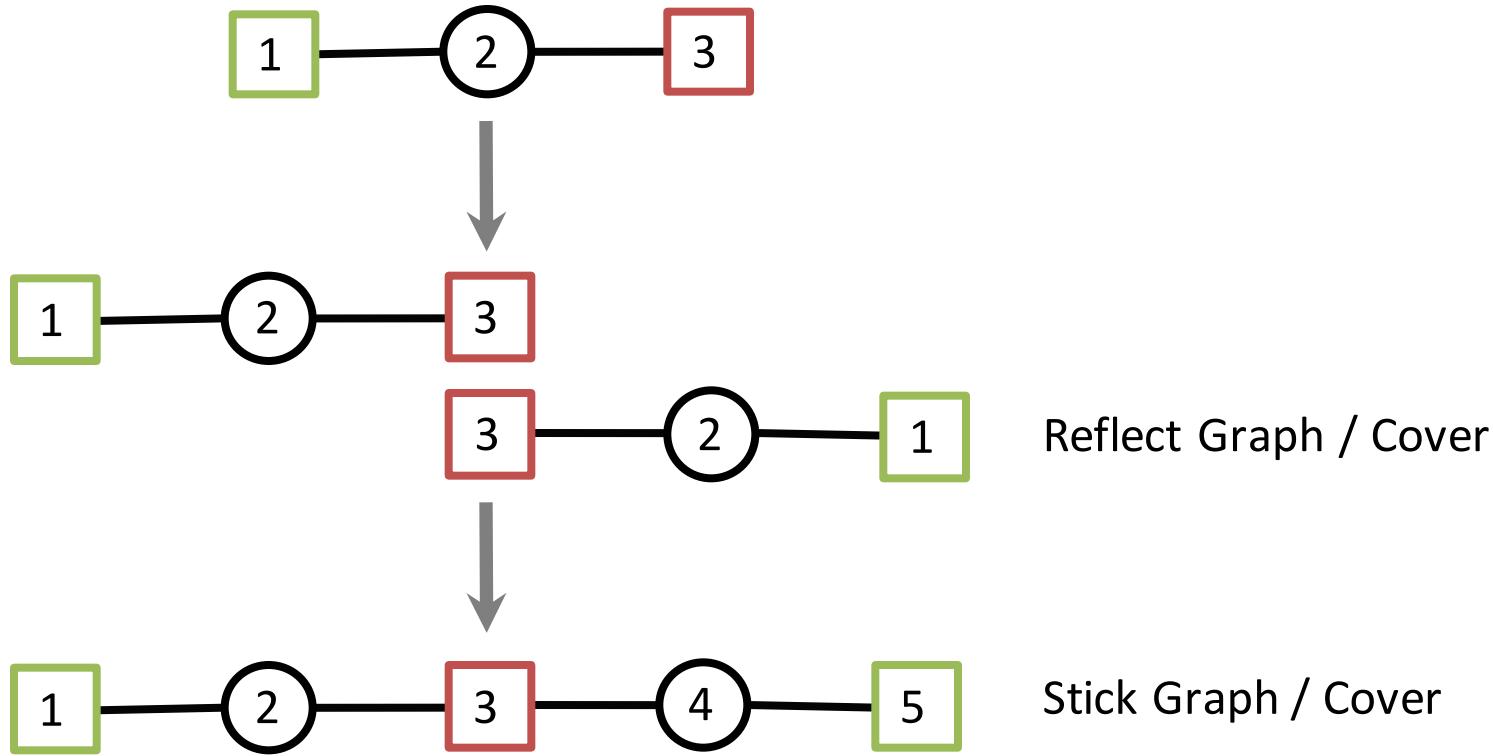
- Formulation
$$\sum_{v \in A^j} \lambda_v \leq 1 - y_j \quad \forall j \in [t]$$
$$\sum_{v \in B^j} \lambda_v \leq y_j \quad \forall j \in [t]$$
$$\textcolor{blue}{y} \in \{0, 1\}^t$$

Recursive Construction of Cover for SOS2, Step 1

Base case $n=2^1$:



Step 1 recursion :

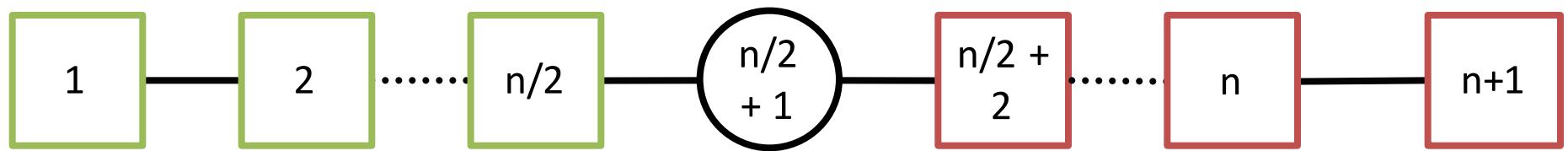


Repeat for all bi-cliques from 2^{k-1}
to cover all edges within first and
last half of conflict graph

Recursive Construction of Cover for SOS2, Step 2

Only edges missing are those between
first and last half of conflict graph

Step 2 : Add one more bi-clique

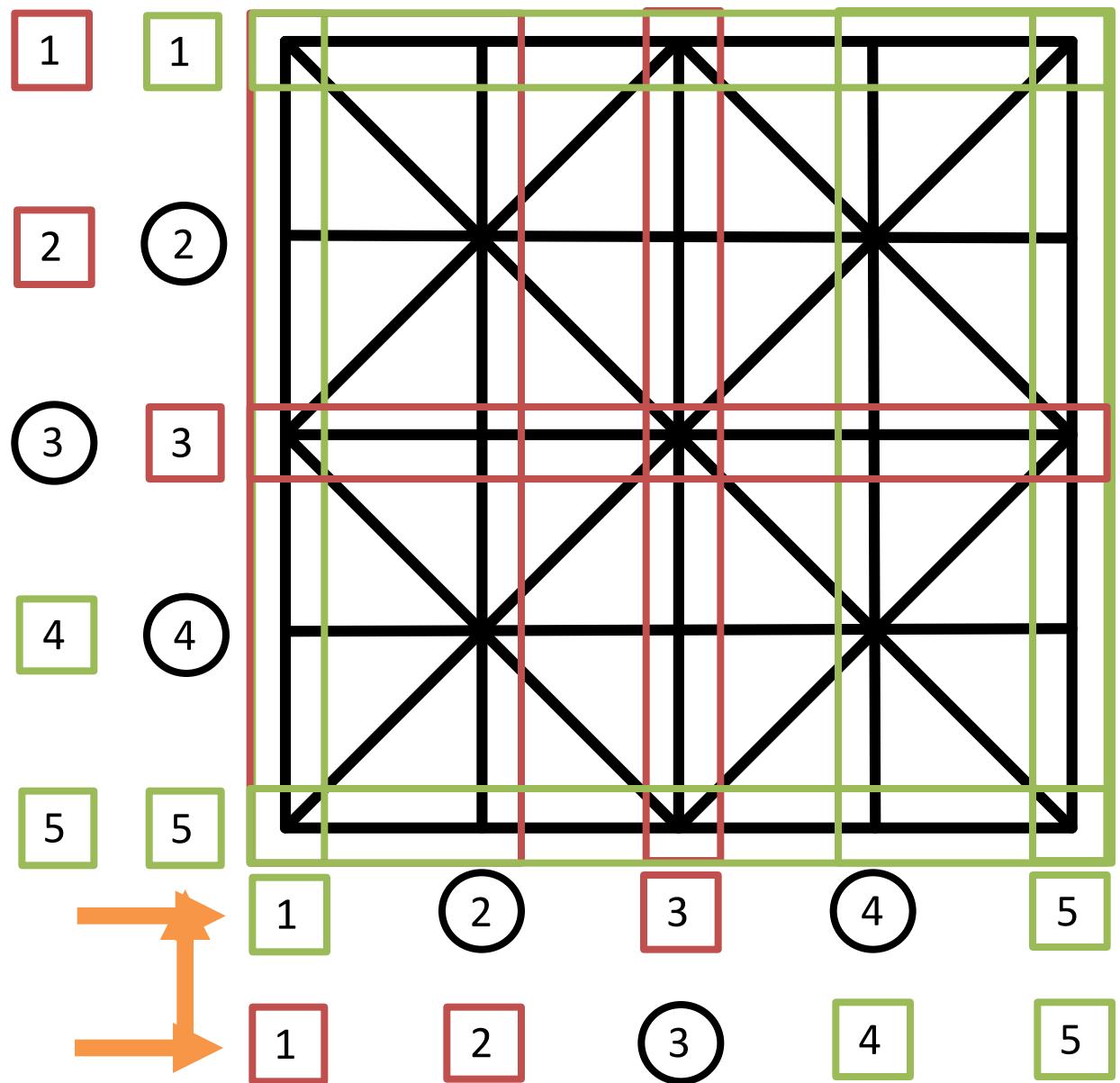


Cover has $\log_2 n$ bi-cliques.

For non-power of two just delete extra nodes.

Grid Triangulations: Step 1 = SOS2 for Inter-Box

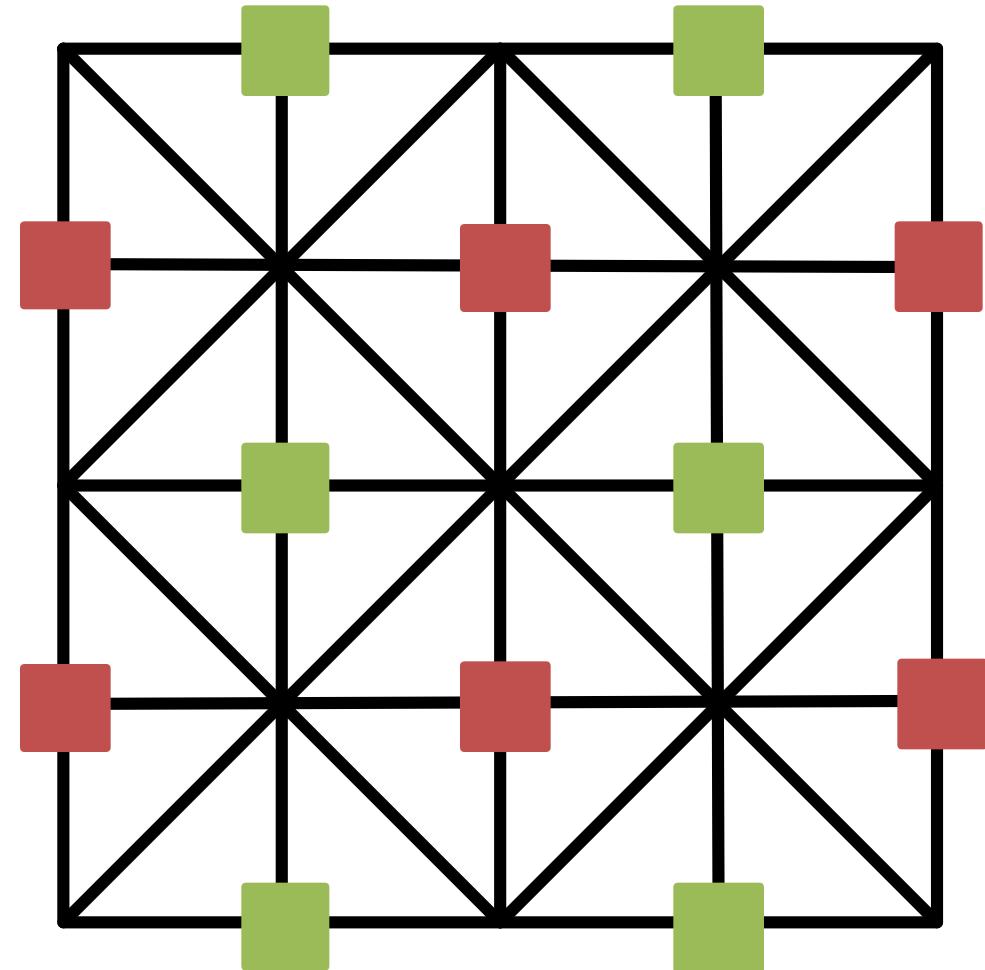
Covers all arcs
between boxes



Grid Triangulations: Step 2 = Ad-hoc Intra-Box

Covers all arcs
within boxes

Sometimes 1
additional cover

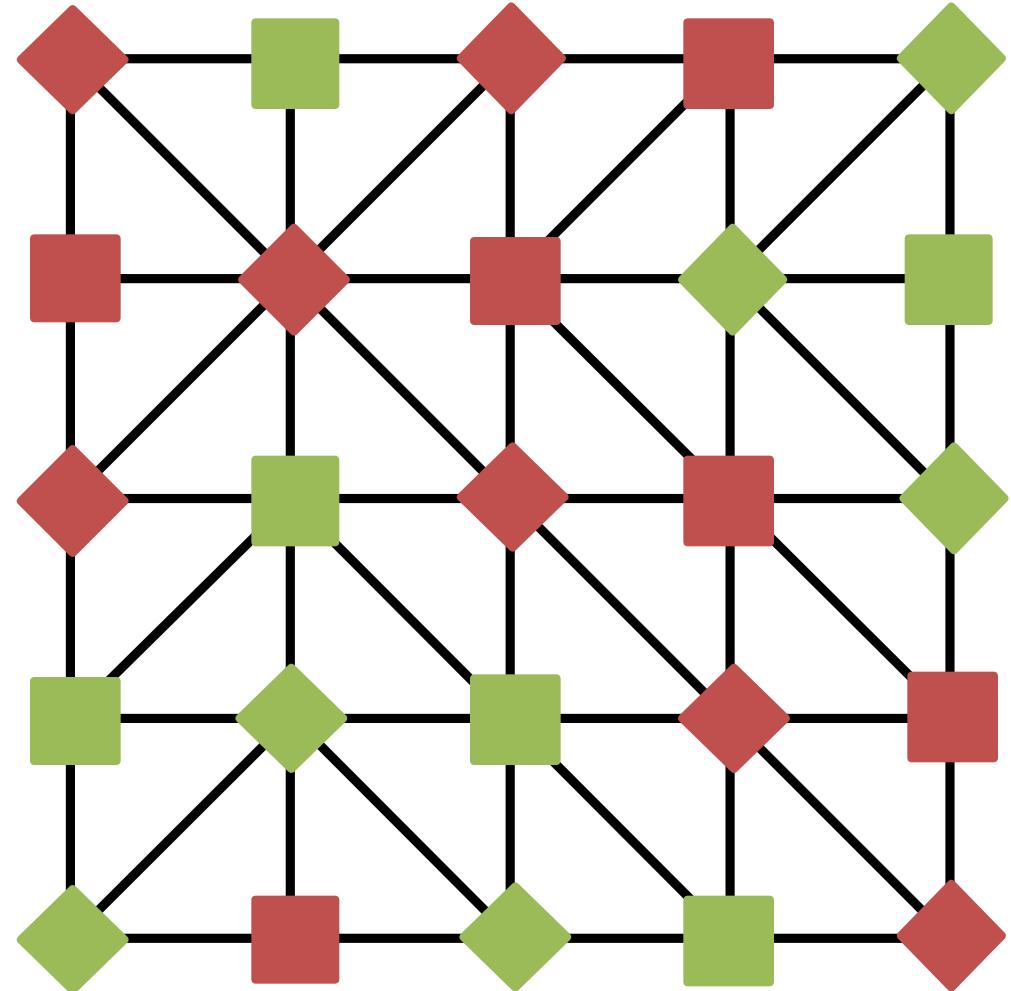


Grid Triangulations: Step 2 = Ad-hoc Intra-Box

Sometimes **2**
additional covers

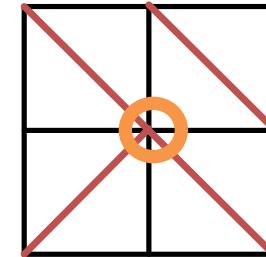
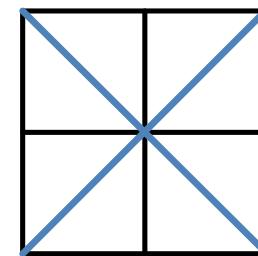
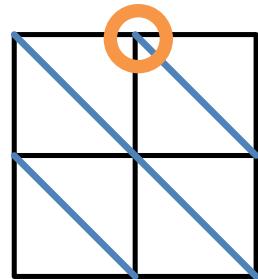
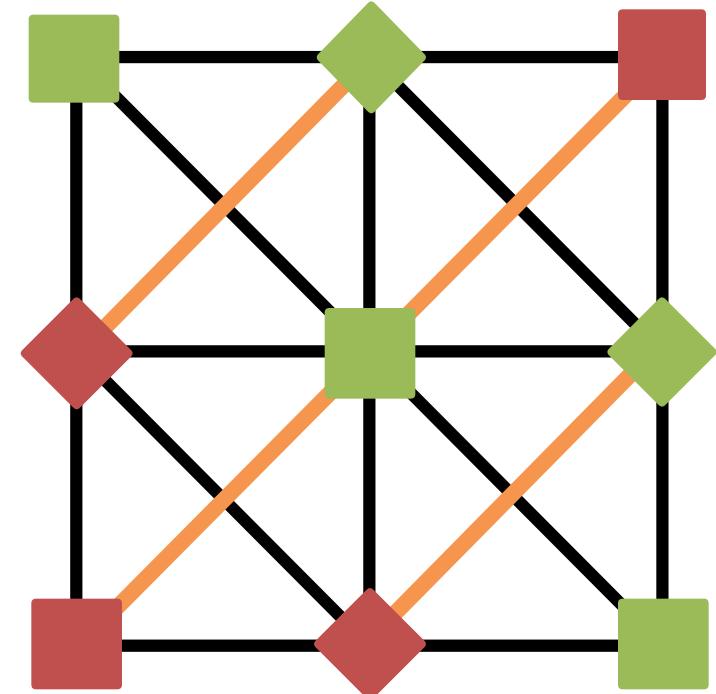
Sometimes more, but
always less than **9**

Simple rules to get
(near) optimal in Fall '16



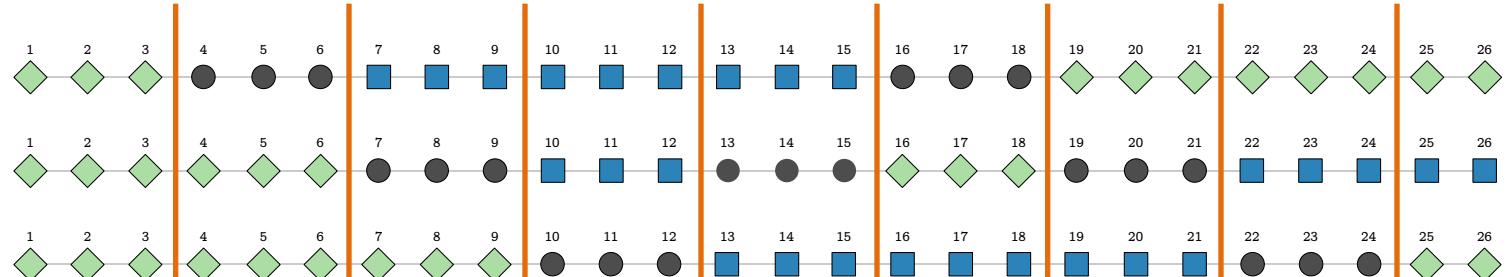
When 2 Additional Covers Work

1. Add “Dual” Triangulation
2. Color vertices following diagonal arcs:
 - Keep color for original arcs
 - Change color for **dual arcs**
3. May need to repeat coloring once more
- Works for even degree outside boundary

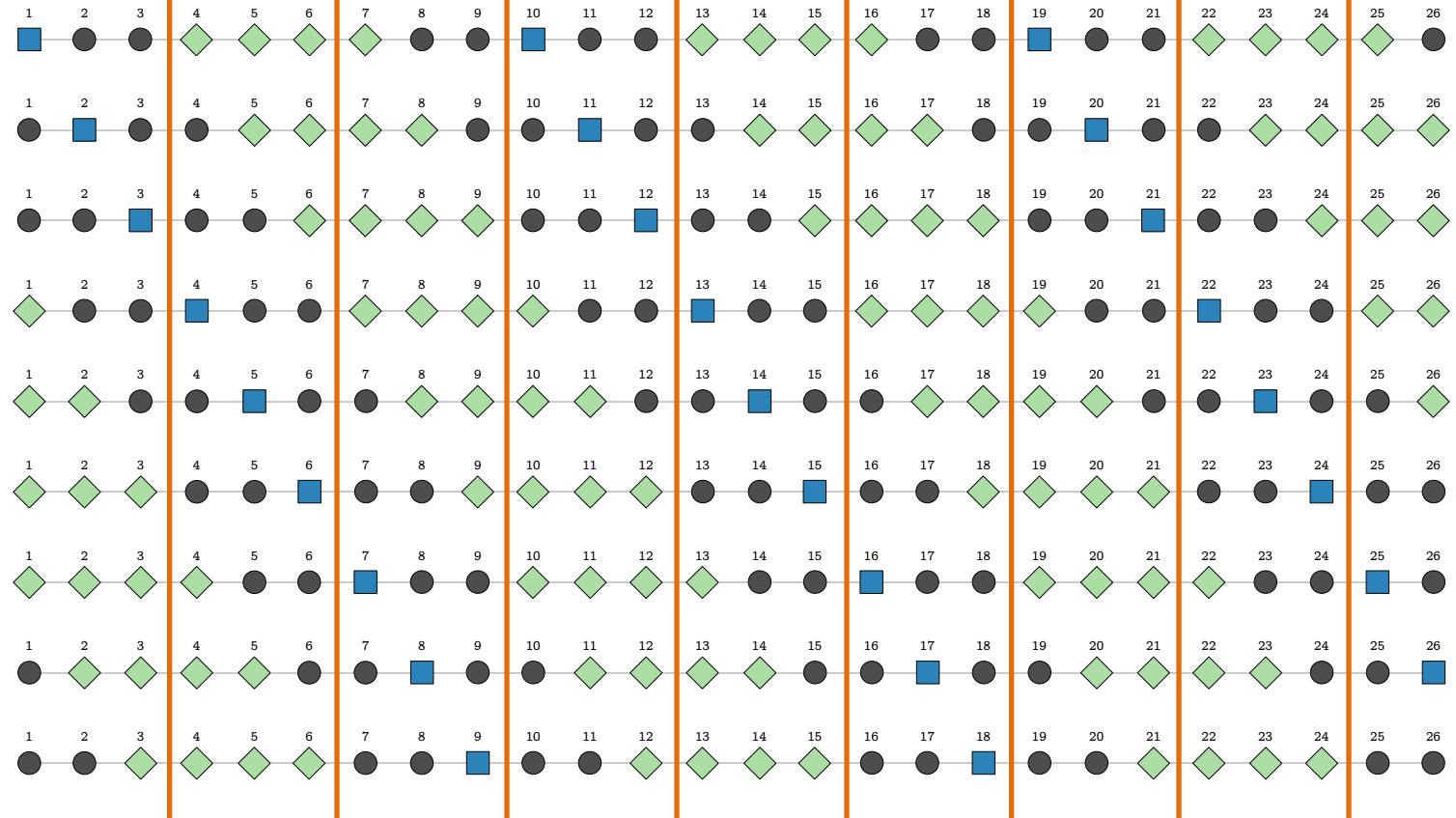


More elaborate: SOS3(26)

SOS2 on
Blocks of 3



Cover arcs
between
adjacent
blocks of 3



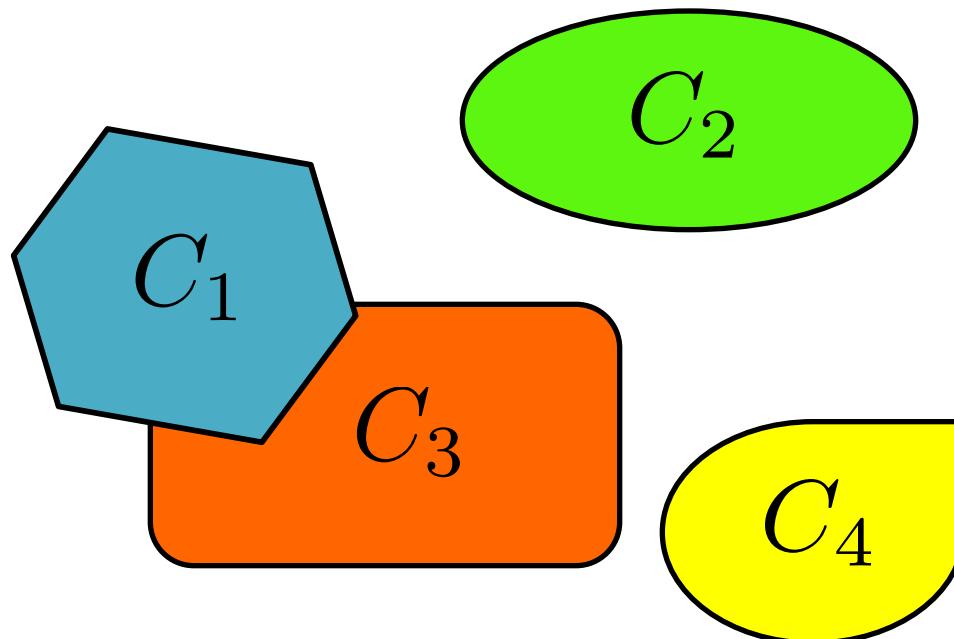
Summary for Independent Branching

- Other examples
 - Discretization of multilinear terms
 - General piecewise linear functions
 - Cardinality constraints
- References:
 - Huchette and V. “Small independent branching formulations for unions of V-polyhedra”, 2016.
http://www.optimization-online.org/DB_HTML/2016/05/5454.html
 - V. “Embedding Formulations and Complexity for Unions of Polyhedra”, 2015. arXiv:1506.01417
 - More on Fall 2016.

Nonlinear Mixed 0-1 Integer Formulations

- Modeling Finite Alternatives = Unions of Convex Sets

$$x \in \bigcup_{i=1}^n C_i \subseteq \mathbb{R}^d$$



Extended Formulations: Perspective “v/s” Cones

$$C_i = \{x \in \mathbb{R}^d : f_i(x) \leq 0\}$$

$$\tilde{f}(x, y) = \begin{cases} y f(x/y) & \text{if } y > 0 \\ \lim_{\alpha \downarrow 0} \alpha f(x' - x + x/\alpha) & \text{if } y = 0 \\ +\infty & \text{if } y < 0 \end{cases}$$

$$\tilde{f}_i(x^i, y_i) \leq 0 \quad \forall i \in [n]$$

$$\sum_{i=1}^n x^i = x$$

$$\sum_{i=1}^n y_i = 1$$

$$y \in \{0, 1\}^n$$

$$x, x^i \in \mathbb{R}^d \quad \forall i \in [n]$$

$$C_i = \left\{ x \in \mathbb{R}^d : \begin{array}{l} \exists u \in \mathbb{R}^{p_i} \text{ s.t.} \\ A^i x + D^i u - b \in K^i \end{array} \right\}$$

K^i closed convex cone

$$A^i x^i + D^i u^i - b y_i \in K^i \quad \forall i \in [n]$$

$$\sum_{i=1}^n x^i = x$$

$$\sum_{i=1}^n y_i = 1$$

$$y \in \{0, 1\}^n$$

$$x, x^i \in \mathbb{R}^d \quad \forall i \in [n]$$

$$u^i \in \mathbb{R}^{p_i} \quad \forall i \in [n]$$

- Both formulations are **ideal** (extreme points of continuous relaxation satisfy integrality constraints)

Cones Can Mitigate Unintended Numerical Issues

- Let $C_i = \{x \in \mathbb{R}^2 : f_i(x) \leq 0\}$

where $f_i(x) = (x_1 - a_i)^2 - x_2 - 1$

$$\tilde{f}_i(x, y) = \begin{cases} y(x_1/y - a_i)^2 - x_2 - y & \text{if } y > 0 \\ -x_2 & \text{if } y = x_1 = 0 \\ +\infty & \text{if } o.w. \end{cases}$$

- Conic (SOCP) representation

$$C_i = \left\{ x \in \mathbb{R}^2 : \sqrt{(x_2 - a_i)^2 + 4x_1^2} \leq 2 + x_2 \right\}$$

$$\sqrt{(x_2^i - a_i y_i)^2 + 4(x_1^i)^2} \leq 2y_i + x_2^i$$

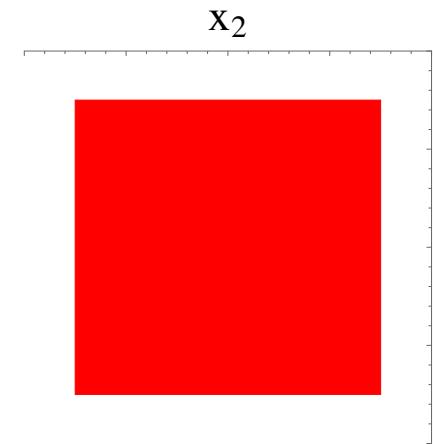
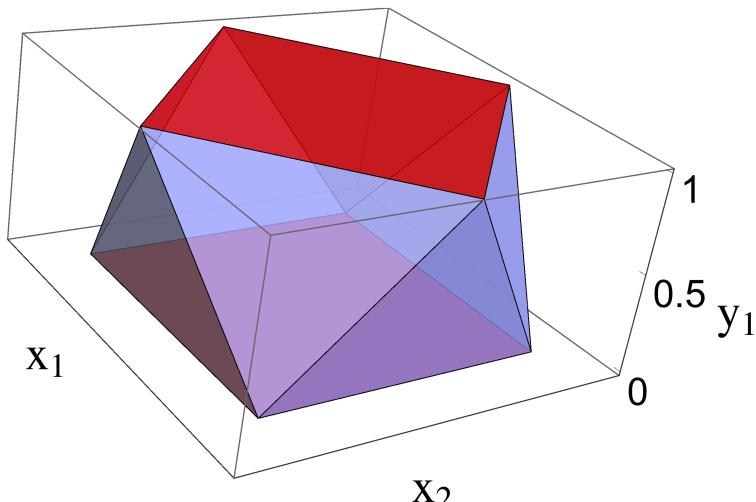
Conic = Really Extended

- Conic representation = additional auxiliary variables

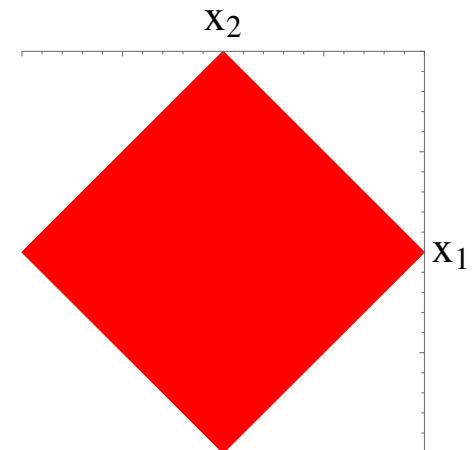
$$C_i = \left\{ x \in \mathbb{R}^d : \begin{array}{l} \exists u \in \mathbb{R}^{p_i} \text{ s.t. } \\ A^i x + D^i u - b \in K^i \end{array} \right\}$$

- Bad for NLP solvers, but good for polyhedral approximations in MINLP solvers:
 - Miles' talk on Wednesday, Session 3

Embedding Formulation = Ideal non-Extended



P_1



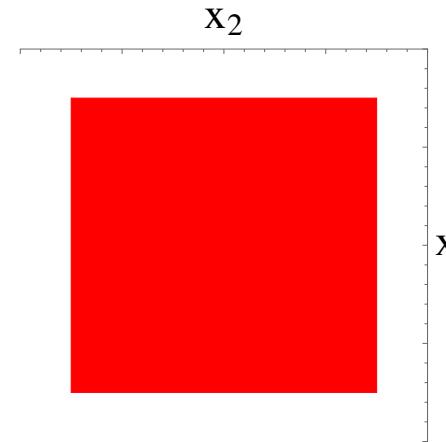
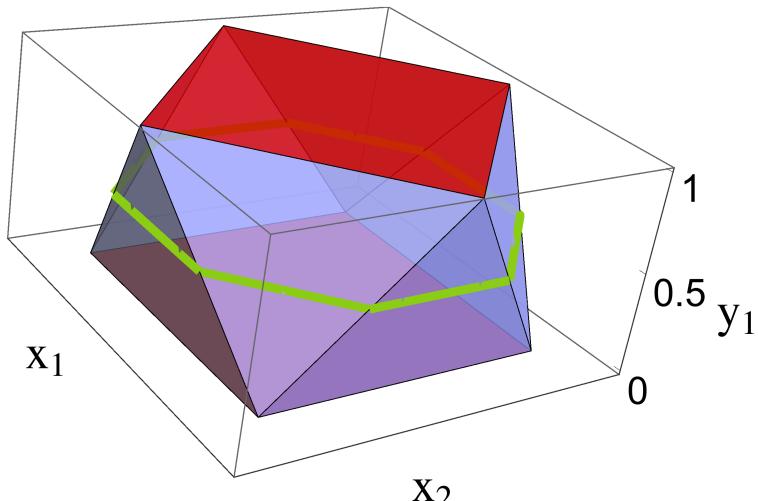
P_2

$$Q(H) := \text{conv} \left(\bigcup_{i=1}^n P_i \times \{h^i\} \right)$$

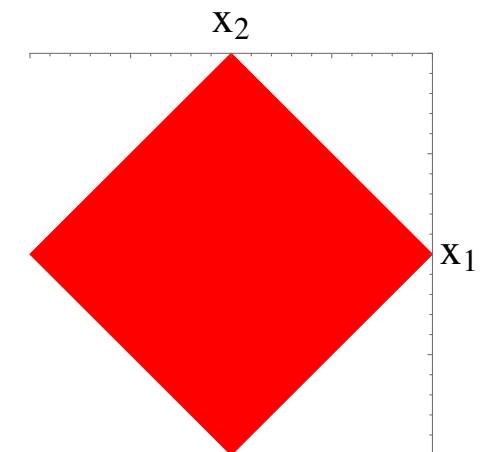
$$(x, y) \in Q \cap (\mathbb{R}^d \times \mathbb{Z}^k) \iff y = h^i \wedge x \in P_i$$

$$\text{ext}(Q) \subseteq \mathbb{R}^d \times \mathbb{Z}^k \quad H := \{h^i\}_{i=1}^n \subseteq \{0, 1\}^k, \quad h^i \neq h^j$$

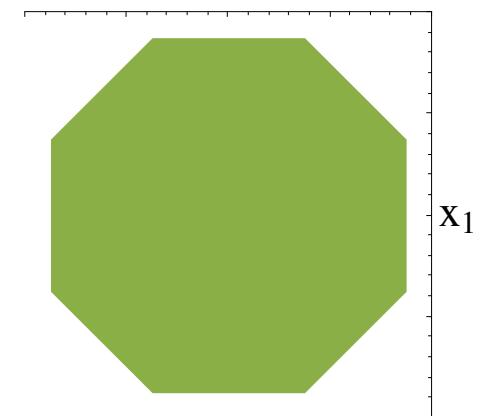
Unary Encoding, Minkowski Sum and Cayley Trick



P_1



P_2



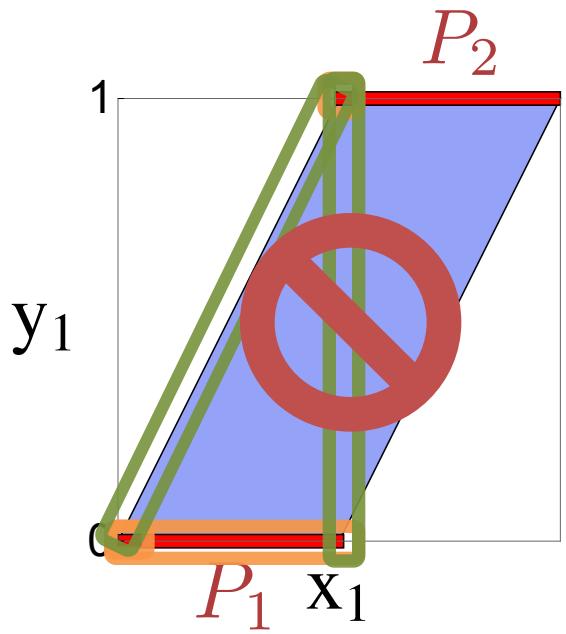
$$Q \cap (\mathbb{R}^2 \times \{0.5\}) \equiv P_1 + P_2 =$$

For traditional or unary encoding:

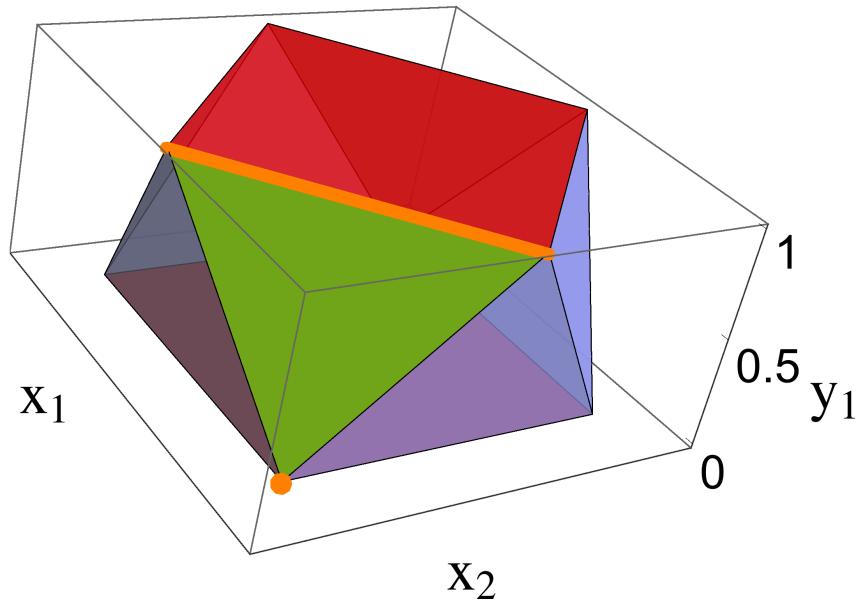
$$Q(H) \cap (\mathbb{R}^d \times \left\{ \frac{1}{n} \sum_{i=1}^n \mathbf{e}^i \right\}) \equiv \sum_{i=1}^n P_i$$

Faces for Unary Encoding: Good Minkowski Sum

- Two types of facets (or faces):
 - $P_1 \times \{0\} \equiv y_i \geq 0$
 - $\text{conv}((F_1 \times 0) \cup (F_2 \times 1))$
 F_i proper face of P_i
 - Not all combinations of faces
 - Which ones are valid?
 - Minkowski to the rescue!



Valid Combinations = Common Normals

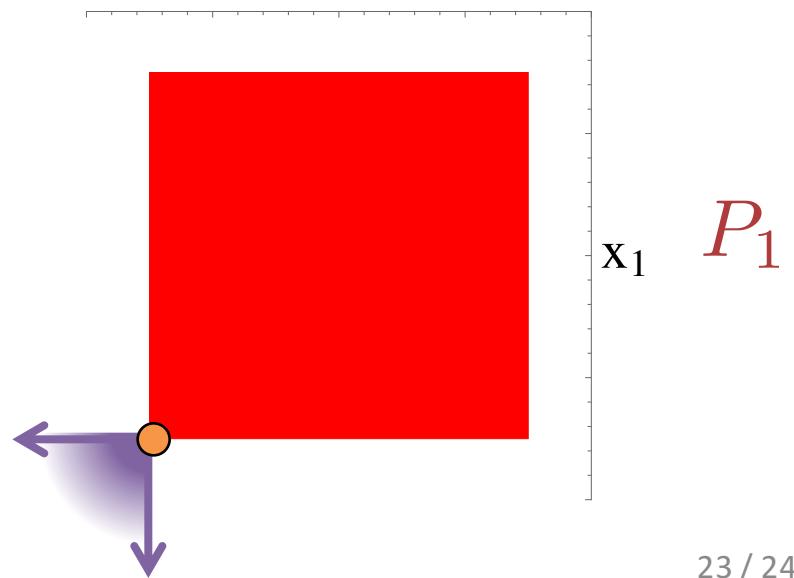
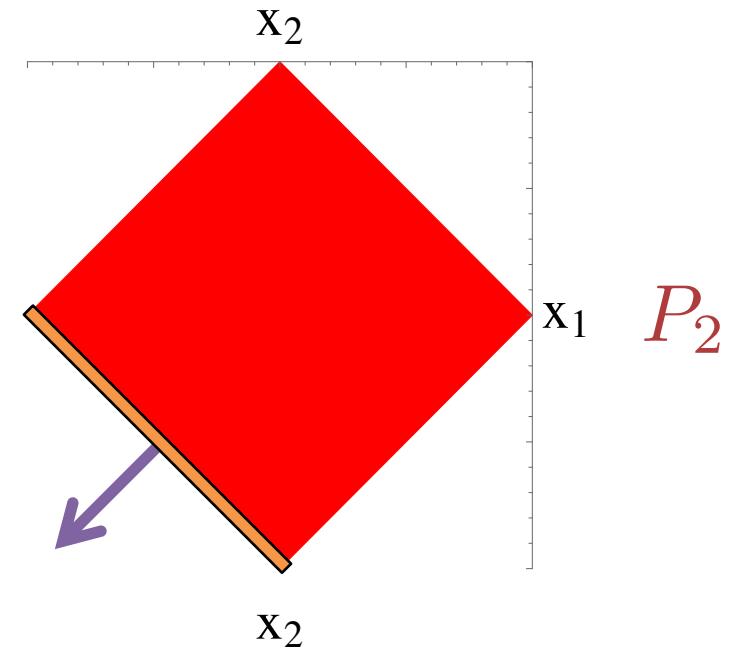


$$N(F_1) \cap N(F_2) \neq \emptyset$$

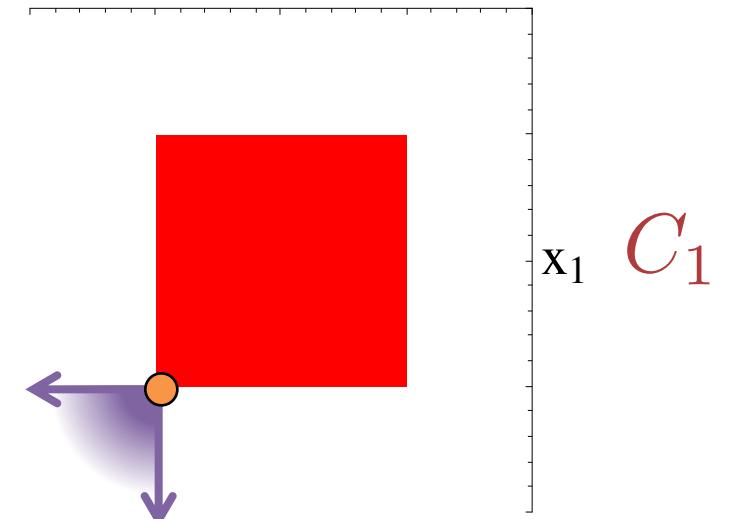
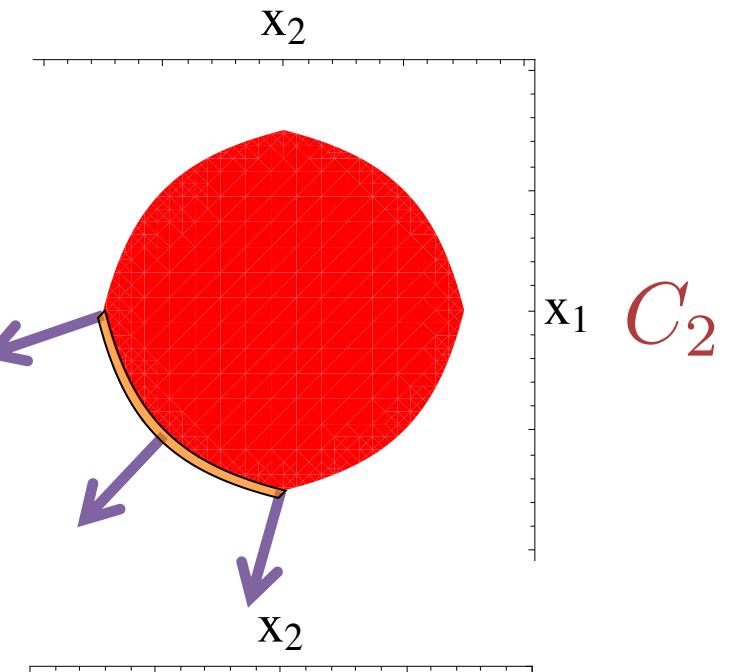
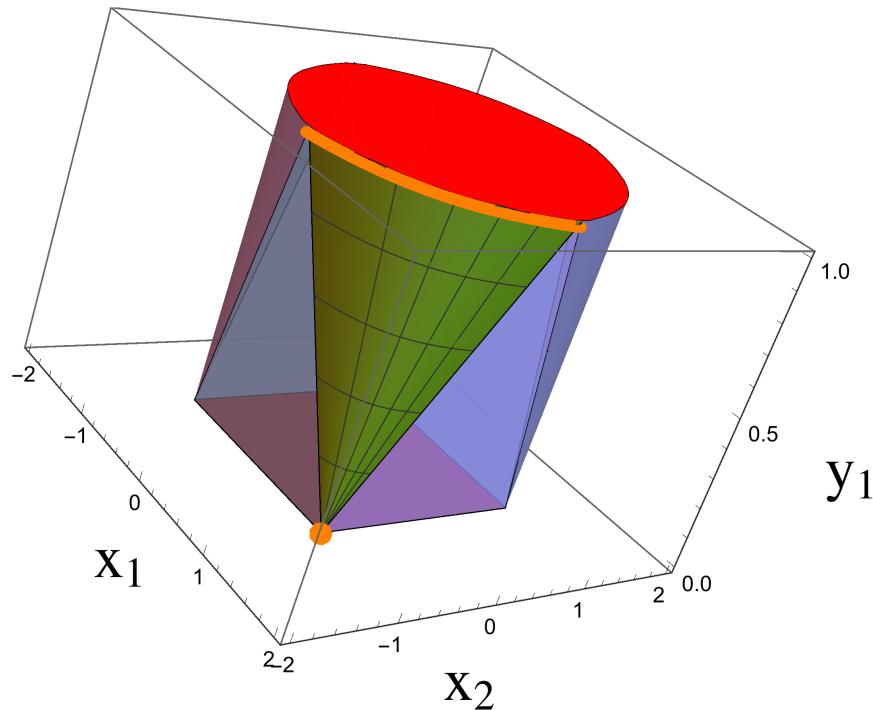


$$\text{conv}((F_1 \times 0) \cup (F_2 \times 1))$$

is face of $Q(H)$

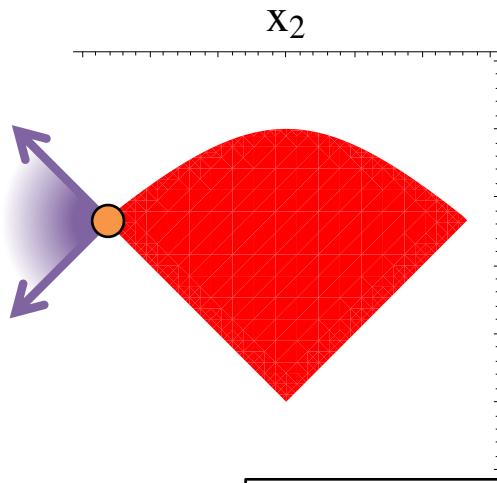


Unary Embedding for Unions of Convex Sets



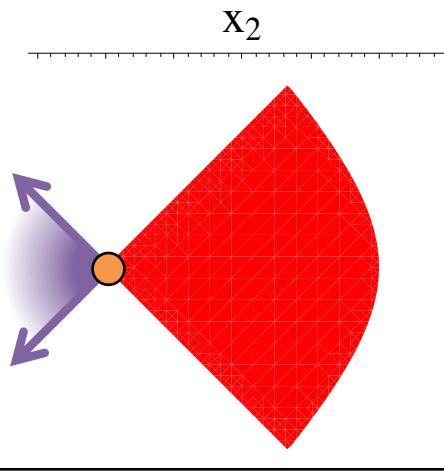
- Description of boundary of $Q(H)$ is easy if “normals condition” yields convex hull of 1 nonlinear constraint and point(s)

Example: Pizza Slices



$C_1 :$

$$\begin{aligned}\sqrt{1+x_1^2} &\leq 2-x_2 \\ x_1 - x_2 &\leq 1 \\ -x_2 - x_1 &\leq 1\end{aligned}$$



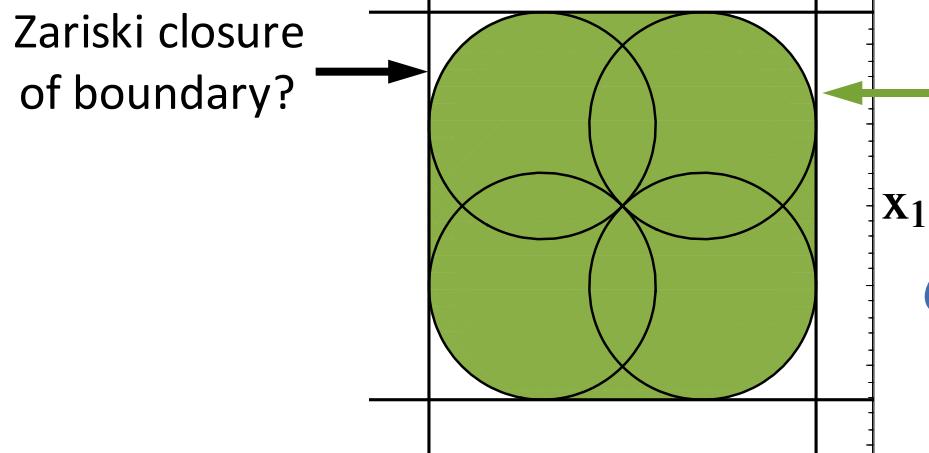
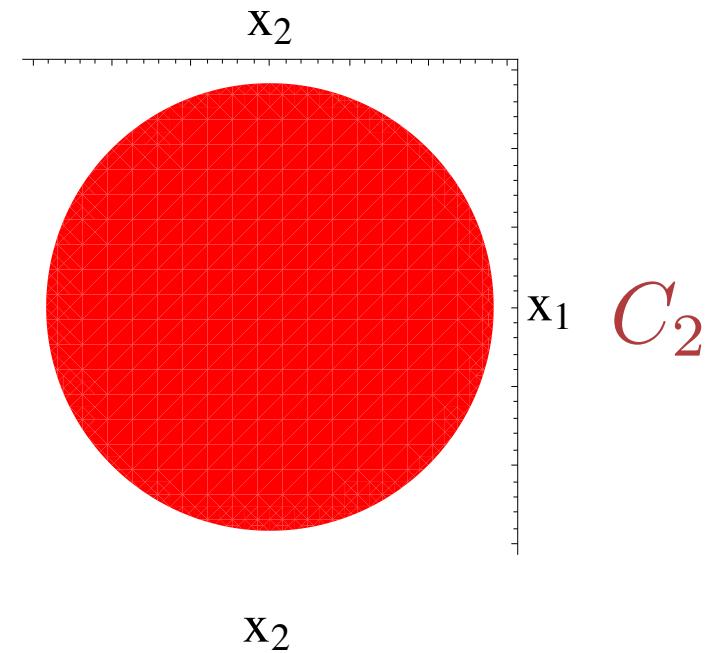
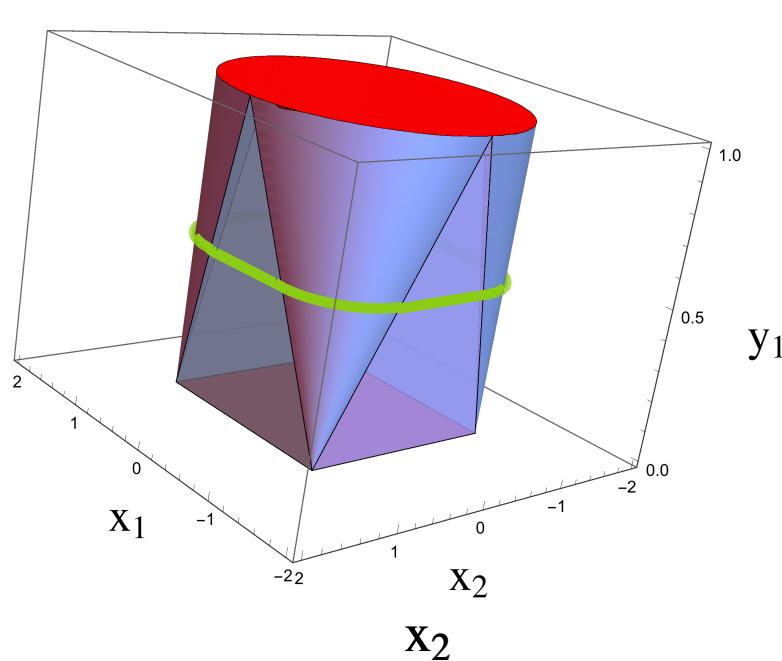
$C_2 :$

$$\begin{aligned}\sqrt{1+x_2^2} &\leq 2-x_1 \\ x_2 - x_1 &\leq 1 \\ -x_2 - x_1 &\leq 1\end{aligned}$$

$$\sqrt{y_4^2 + \left(x_2 - \frac{1}{3}y_1 + \frac{1}{3}y_3\right)^2} \leq 2y_4 + x_1 + \frac{4}{3}y_1 + y_2 + \frac{4}{3}y_3$$

$$\text{conv} \left(\bigcup_{i=1}^4 (C_i \times \{\mathbf{e}^i\}) \right) = 4 \text{ conic} + 4 \text{ linear inequalities}$$

Bad Example: Representability Issues



Description with finite number of
(quadratic) polynomial inequalities?
 $Q := \text{conv} ((C_1 \times \{0\}) \cup (C_2 \times \{1\}))$
can fail to be basic semi-algebraic

Final Positive Results

- Unions of Homothetic Convex Bodies $C_i = \lambda_i C + b^i$ (all extreme points exposed)

$$\text{conv} \left(\bigcup_{i=1}^n \left(C_i \times \{\mathbf{e}^i\} \right) \right) =$$

$$\gamma_C \left(x - \sum_{i=1}^n y_i b^i \right) \leq \sum_{i=1}^n \lambda_i y_i$$

$$\sum_{i=1}^n y_i = 1$$

$$y \geq 0 \quad \forall i \in [n]$$

$$\gamma_C(x) := \inf \{ \lambda > 0 : x \in \lambda C \}$$

- Generalizes polyhedral results from Balas '85, Jeroslow '88 and Blair '90

Summary for MINLP Formulations

- Use “really” extended formulations
- Non-extended formulations can be good or problematic
- References:



Floor Layout Problem

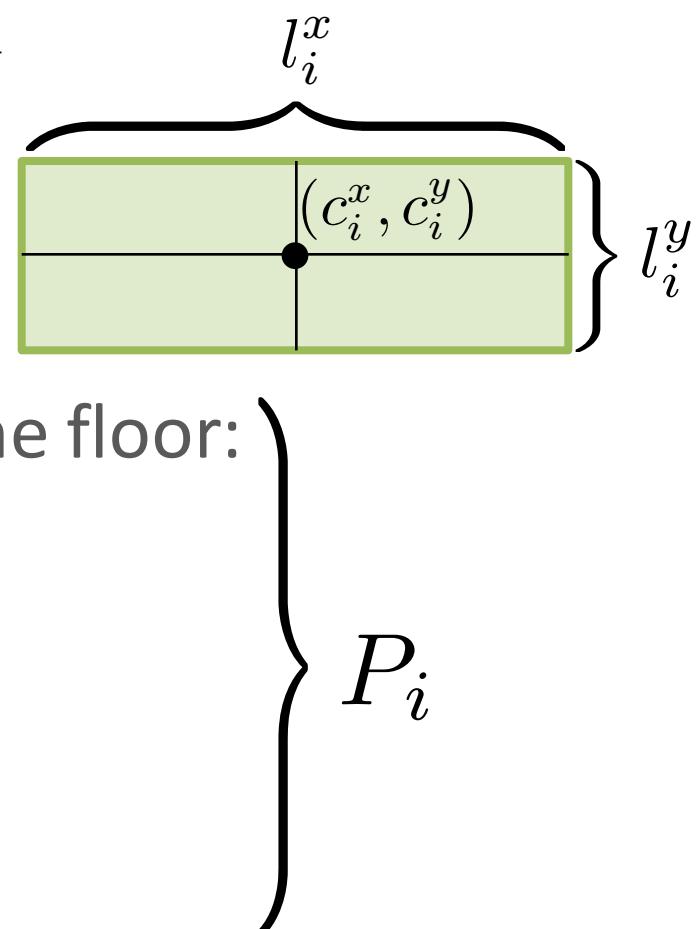


- Fit boxes in **rectangular floor**
- Shapes of boxes flexible, but must have min area and aspect ratio
- Minimize weighted Manhattan distance between centers
- Application in VLSI design

Notation and Simple Constraints

- Rectangular floor: $[0, L^x] \times [0, L^y]$ for $L^x, L^y > 0$
- Collection of N boxes: $\{\mathcal{B}_i\}_{i=1}^N$
- Characterize box \mathcal{B}_i by
 - Center: (c_i^x, c_i^y)
 - Lengths: (ℓ_i^x, ℓ_i^y)
- Constraint 1: \mathcal{B}_i must lie on the floor:
 - $\frac{1}{2}\ell_i^s \leq c_i^s \leq L^s - \frac{1}{2}\ell_i^s \quad \forall s \in \{x, y\}$
- Lower bound on width/height

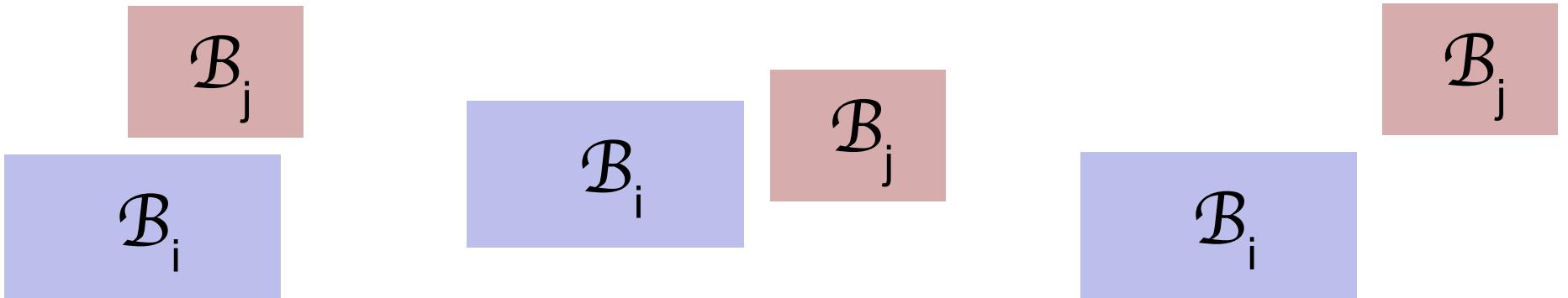
$$\ell_i^s \geq lb_i^s \quad \forall s \in \{x, y\}$$



Non-Overlap = Disjunctive Constraints

DEFINITION 1. We say that \mathcal{B}_i precedes \mathcal{B}_j in direction s (denoted by $\mathcal{B}_i \leftarrow_s \mathcal{B}_j$) if

$$c_i^s + \frac{1}{2}\ell_i^s \leq c_j^s - \frac{1}{2}\ell_j^s.$$



- Disjunctive constraint:
$$\bigcup_{r=1}^4 \{(c_i, l_i, c_j, l_j) \in P_i \times P_j : d_{i,j}^r\}$$

$$d_{i,j}^1 = \mathcal{B}_i \leftarrow_y \mathcal{B}_j, \quad d_{i,j}^2 = \mathcal{B}_i \leftarrow_x \mathcal{B}_j \quad d_{i,j}^3 = \mathcal{B}_j \leftarrow_y \mathcal{B}_i \quad d_{i,j}^4 = \mathcal{B}_j \leftarrow_x \mathcal{B}_i.$$

Formulation for 1 Pair of Boxes

$$\frac{1}{2}\ell_k^s \leq c_k^s \leq L^s - \frac{1}{2}\ell_k^s \quad \forall s \in \{x, y\}, k \in \{i, j\}$$

$$c_i^y + \frac{1}{2}\ell_i^y \leq c_j^y - \frac{1}{2}\ell_j^y + L^y(1 - v_1), \quad c_i^x + \frac{1}{2}\ell_i^x \leq c_j^x - \frac{1}{2}\ell_j^x + L^x(1 - v_2)$$

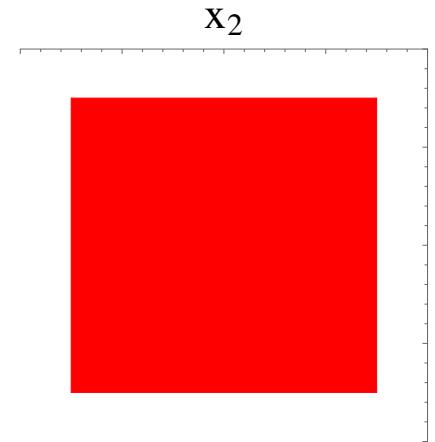
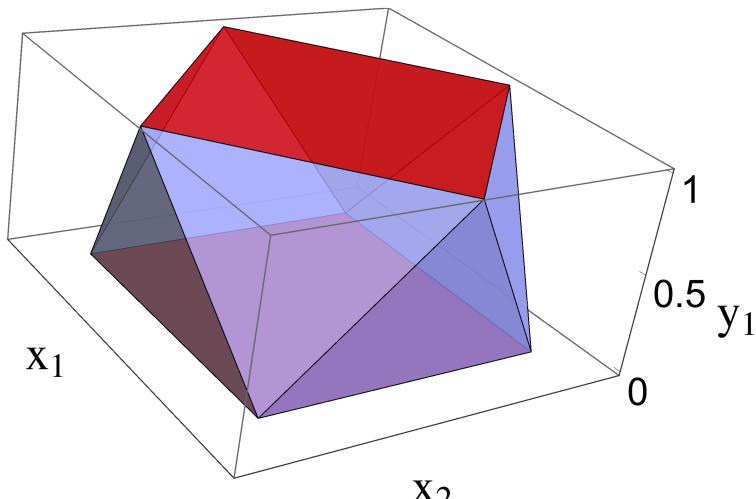
$$c_j^y + \frac{1}{2}\ell_j^y \leq c_i^y - \frac{1}{2}\ell_i^y + L^y(1 - v_3), \quad c_j^x + \frac{1}{2}\ell_j^x \leq c_i^x - \frac{1}{2}\ell_i^x + L^x(1 - v_4)$$

$$lb_k^s \leq \ell_k^s \quad \forall s \in \{x, y\}, k \in \{i, j\}$$

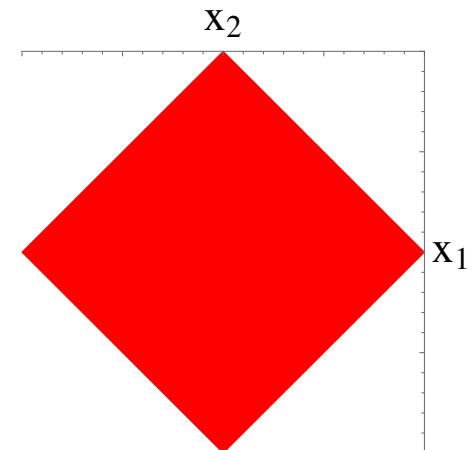
$$\sum_{i=1}^4 v_i = 1, \quad v \in \{0, 1\}^4.$$

- Not ideal, but small

What About Embedding Formulations?



P_1



P_2

$$Q(H) := \text{conv} \left(\bigcup_{i=1}^n P_i \times \{h^i\} \right)$$

$$(x, y) \in Q \cap (\mathbb{R}^d \times \mathbb{Z}^k) \iff y = h^i \wedge x \in P_i$$

$$\text{ext}(Q) \subseteq \mathbb{R}^d \times \mathbb{Z}^k \quad H := \{h^i\}_{i=1}^n \subseteq \{0, 1\}^k, \quad h^i \neq h^j$$

Formulation for Unary Encoding

$$\frac{1}{2}\ell_p^s + lb_q^s u_{q,p}^s \leq c_p^s \leq L^s - \frac{1}{2}\ell_p^s - lb_q^s u_{p,q}^s \quad \forall s \in \{x, y\}, \{p, q\} = \{i, j\}$$

$$c_p^s + \frac{1}{2}\ell_p^s \leq c_q^s - \frac{1}{2}\ell_q^s + L^s(1 - u_{p,q}^s) \quad \forall s \in \{x, y\}, \{p, q\} = \{i, j\}$$

$$\ell_p^s \geq lb_p^s \quad \forall s \in \{x, y\}, p \in \{i, j\}$$

$$u_{i,j}^x + u_{j,i}^x + u_{i,j}^y + u_{j,i}^y = 1$$

$$u_{p,q}^s \in \{0, 1\} \quad \forall s \in \{x, y\}, \{p, q\} = \{i, j\}.$$

- Ideal if $lb_i^s + lb_j^s < L^s$ for both $s \in \{x, y\}$

Formulation for One Binary Encoding

$$\frac{1}{2}\ell_p^s \leq c_p^s \leq L^s - \frac{1}{2}\ell_p^s \quad \forall s \in \{x, y\}, p \in \{i, j\}$$

$$\ell_p^s \geq lb_p^s \quad \forall s \in \{x, y\}, p \in \{i, j\}$$

$$c_i^y + \frac{1}{2}\ell_i^y \leq c_j^y - \frac{1}{2}\ell_j^y + L^y(w_1 + w_2)$$

$$c_i^x + \frac{1}{2}\ell_i^x \leq c_j^x - \frac{1}{2}\ell_j^x + L^x(1 - w_1 + w_2)$$

$$c_j^y + \frac{1}{2}\ell_j^y \leq c_i^y - \frac{1}{2}\ell_i^y + L^y(2 - w_1 - w_2)$$

$$c_j^x + \frac{1}{2}\ell_j^x \leq c_i^x - \frac{1}{2}\ell_i^x + L^x(1 + w_1 - w_2)$$

$$w \in \{0, 1\}^2$$

- Not ideal

$$GB^4 \stackrel{\text{def}}{=} \{(0,0), (1,0), (0,1), (1,1)\}.$$

$$d_{i,j}^1 = \mathcal{B}_i \leftarrow_y \mathcal{B}_j, \quad d_{i,j}^2 = \mathcal{B}_i \leftarrow_x \mathcal{B}_j, \quad d_{i,j}^3 = \mathcal{B}_j \leftarrow_y \mathcal{B}_i, \quad d_{i,j}^4 = \mathcal{B}_j \leftarrow_x \mathcal{B}_i.$$

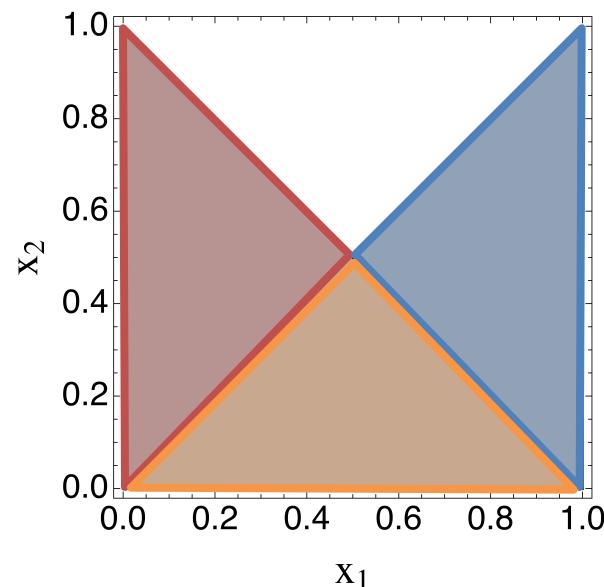
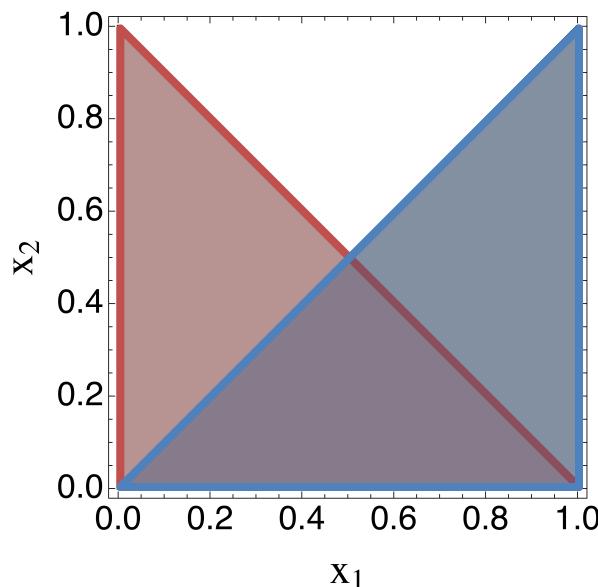
Topic: Alternative Disjunctions

- Disjunction:

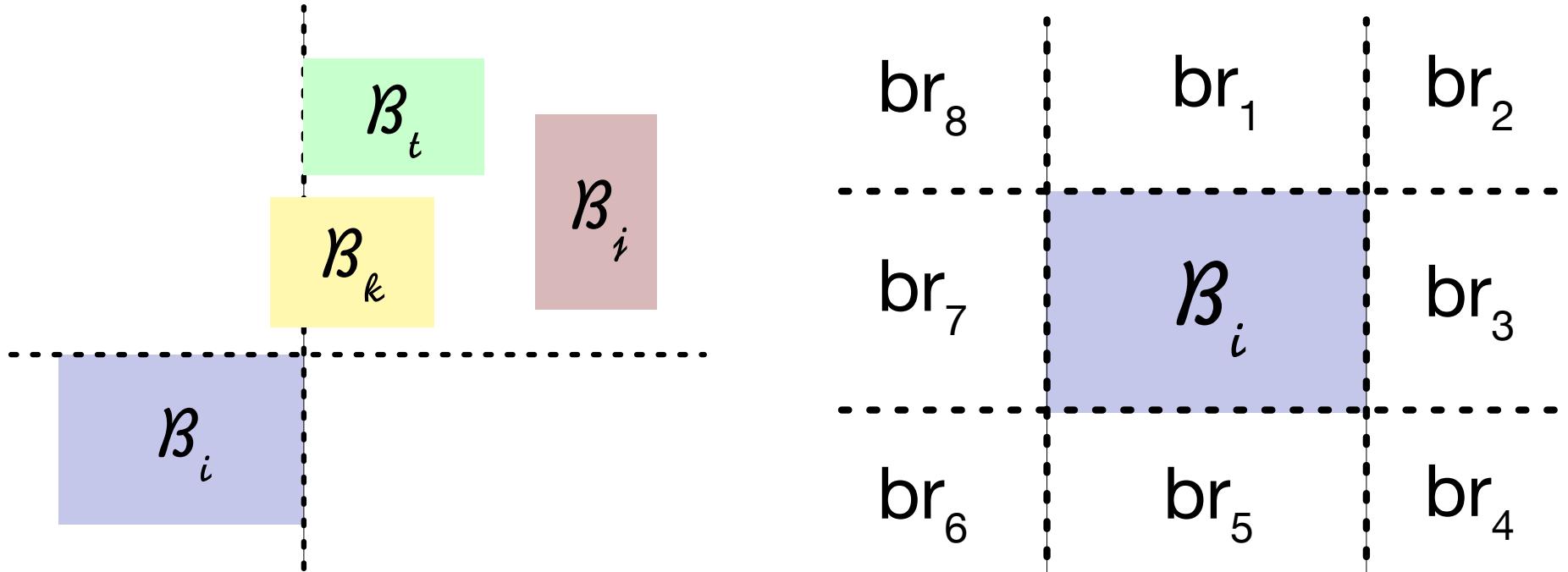
$$\{x \in [0, 1]^2 : x_1 + x_2 \leq 1\} \cup \{x \in [0, 1]^2 : x_2 \leq x_1\}$$

- Alternative Disjunction:

$$\left\{x \in [0, 1]^2 : \begin{array}{l} x_1 + x_2 \leq 1 \\ x_1 \leq x_2 \end{array}\right\} \cup \left\{x \in [0, 1]^2 : \begin{array}{l} x_1 + x_2 \leq 1 \\ x_2 \leq x_1 \end{array}\right\} \cup \left\{x \in [0, 1]^2 : \begin{array}{l} x_1 + x_2 \geq 1 \\ x_2 \leq x_1 \end{array}\right\}$$



Alternative Disjunctions for FLP



DEFINITION 3. We say that \mathcal{B}_i does not precede \mathcal{B}_j (denoted by $\mathcal{B}_i \not\leftarrow_s \mathcal{B}_j$) if $c_i^s + \frac{1}{2}\ell_i^s \geq c_j^s - \frac{1}{2}\ell_j^s$.

$$br_{i,j}^1 = (\mathcal{B}_i \leftarrow_y \mathcal{B}_j) \wedge (\mathcal{B}_i \leftarrow_x \mathcal{B}_j) \wedge (\mathcal{B}_j \leftarrow_x \mathcal{B}_i), \quad br_{i,j}^2 = (\mathcal{B}_i \leftarrow_y \mathcal{B}_j) \wedge (\mathcal{B}_i \leftarrow_x \mathcal{B}_j)$$

$$br_{i,j}^3 = (\mathcal{B}_i \leftarrow_x \mathcal{B}_j) \wedge (\mathcal{B}_i \leftarrow_y \mathcal{B}_j) \wedge (\mathcal{B}_j \leftarrow_y \mathcal{B}_i), \quad br_{i,j}^4 = (\mathcal{B}_i \leftarrow_x \mathcal{B}_j) \wedge (\mathcal{B}_j \leftarrow_y \mathcal{B}_i)$$

$$br_{i,j}^5 = (\mathcal{B}_j \leftarrow_y \mathcal{B}_i) \wedge (\mathcal{B}_i \leftarrow_x \mathcal{B}_j) \wedge (\mathcal{B}_j \leftarrow_x \mathcal{B}_i), \quad br_{i,j}^6 = (\mathcal{B}_j \leftarrow_x \mathcal{B}_i) \wedge (\mathcal{B}_j \leftarrow_y \mathcal{B}_i)$$

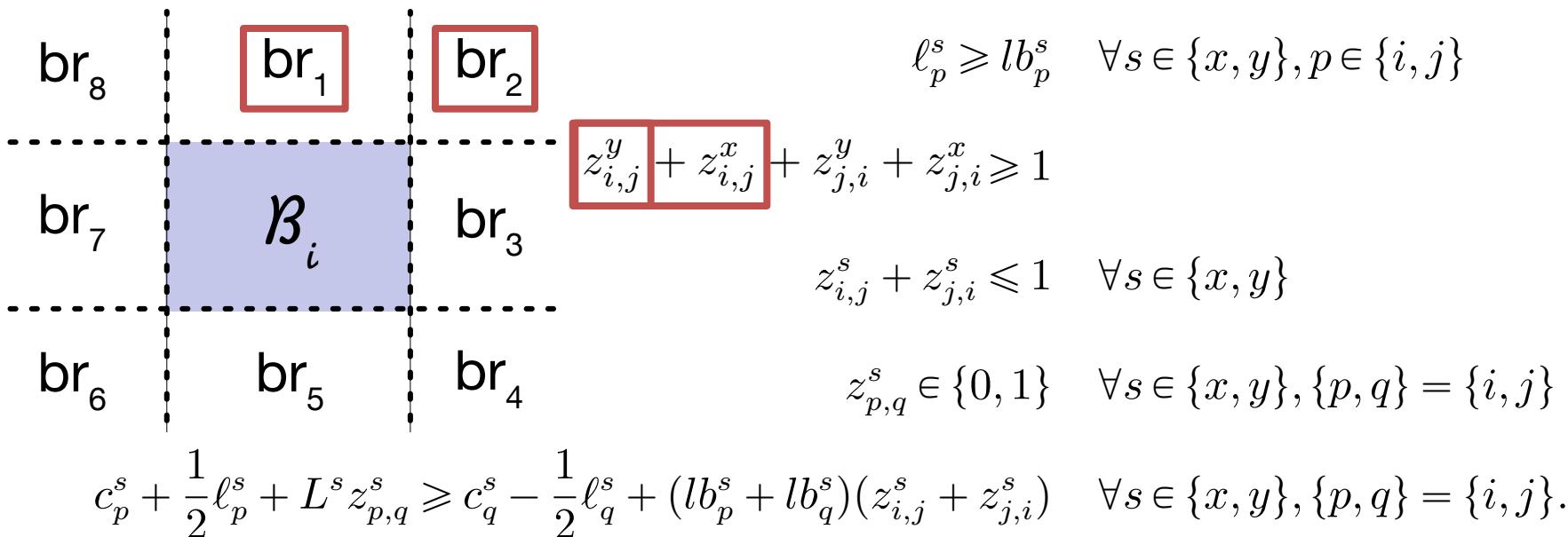
$$br_{i,j}^7 = (\mathcal{B}_j \leftarrow_x \mathcal{B}_i) \wedge (\mathcal{B}_i \leftarrow_y \mathcal{B}_j) \wedge (\mathcal{B}_j \leftarrow_y \mathcal{B}_i), \quad br_{i,j}^8 = (\mathcal{B}_j \leftarrow_x \mathcal{B}_i) \wedge (\mathcal{B}_i \leftarrow_y \mathcal{B}_j).$$

Alternative Disjunction + Ad-hoc Encoding

- Encoding: $C^8 \stackrel{\text{def}}{=} \{\mathbf{e}^1, \mathbf{e}^1 + \mathbf{e}^2, \mathbf{e}^2, \mathbf{e}^2 + \mathbf{e}^3, \mathbf{e}^3, \mathbf{e}^3 + \mathbf{e}^4, \mathbf{e}^4, \mathbf{e}^4 + \mathbf{e}^1\} \subseteq \{0, 1\}^4$
- Formulation (“looks” ideal):

$$\frac{1}{2}\ell_p^s + lb_q^s z_{q,p}^s \leq c_p^s \leq L^s - \frac{1}{2}\ell_p^s - lb_q^s z_{p,q}^s \quad \forall s \in \{x, y\}, \{p, q\} = \{i, j\}$$

$$c_p^s + \frac{1}{2}\ell_p^s \leq c_q^s - \frac{1}{2}\ell_q^s + L^s(1 - z_{p,q}^s) \quad \forall s \in \{x, y\}, \{p, q\} = \{i, j\}$$



Summary for Formulations for FLP

- Alternative disjunction + ad-hoc encoding
 - Better than unary or binary encoding
 - Can provide an advantage over all known formulations (some are very elaborate)
 - Advantage is not consistent
- More details in:
 - Huchette, Dey and V., “Strong mixed-integer formulations for the floor layout problem”, 2016, arXiv:1602.07760
 - Incorporating common constraints into disjunctions
 - Incorporating objective function into disjunctions