IE 517 Homework 1

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1 Problem Definition

Generalized Assignment Problem (GAP) is an extended version of Assignment problem in which each agent has some capacity and each task assignment has some size and cost varying among agents and tasks. The objective of the problem is to minimize total cost while assigning each task to an agent. Given m = of agents and n = of tasks, the problem has n^m solutions which grows exponentially as the number of agents increases which means the problem requires more sophisticated approaches than complete enumeration.

In this work, a construction and an improvement heuristic algorithms are applied on three different minimization problem sets each having different sizes. Optimal objective values are known for these problems. In the end, results of algorithms and known optimal values are compared to have an idea about performances of algorithms.

2 Solution Approaches

The solution approach is consisted of tho phases: First, the construction heuristic algorithm is applied to obtain a solution from scratch and then, starting from this solution, the improvement heuristic algorithm is used with aim of finding better solutions. Also, CPU times are measured in order to evaluate time dependent performances of algorithms.

Solutions to the problems are represented as **discrete values**. Binary representation of solutions would have n^m length which would be impractical to use with large numbers and as there is no ordered relation, it is not possible to use permutation representation. Because of these two reasons, discrete value representation is chosen. The formation of the representation is designed as a set of pairs whose first element is the agent and the second element is another set which have tasks assigned to that agent. Also, indices starts from 0 due to the indexing convention of the program used.

Ex: For
$$m = 3$$
 and $n = 9$
 $X = \{(0, \{1, 5, 6\}), (1, \{0, 2, 7, 8\}), (2, \{3, 4\})\}$

2.1 Construction Heuristic Solution

An algorithm similar to the Construction Heuristic Algorithm for Knapsack Problem (Knapsack Algorithm) was adopted as a solution. In Knapsack Algorithm, utility/cost ratios are used in utility maximization problem. In this study, instead maximizing the utility, the cost is being minimized. Hence, there is not any similar ratio metric. However, instead of division, multiplication can be used. We are trying to avoid high costs - let us say operational costs - as well as high sizes let us say capacity costs. As we avoid both of these two "bad things", we can use product of these two as a combining cost or a negative value ($OpCost \times CapCost$). The algorithm works as making assignments with smaller negative values early then the others. In case of equality, assignments are sorted randomly among themselves.

Pseudo-code of the algorithm:

Algorithm 1: Negative Value Construction Heuristic

```
NegValue =: OpCost \times CapCost;

M =: All \ possible \ assignments;

X =: \emptyset;

Sort M \ w.r.t \ NegValue, sort randomly those which have equal values;

while M \neq \emptyset \ do

if M_1 \ is \ feasible \ then

X =: X \cup M_1;

end

M =: M - M_1

end

return X
```

2.2 Improvement Heuristic Solution

As an improvement heuristic, local search algorithm is used. Starting from a solution, best solution in a predefined neighborhood is chosen until there is no better solution in the neighborhood of the current solution. **1-1 exchange** neighborhood structure is adopted for the algorithm. Similar to the construction heuristic, random selection is used as a tie-breaker when more than one neighbor yields best improvement equally.

Pseudo-code of the algorithm:

Algorithm 2: Negative Value Construction Heuristic

```
X_0: Initial Solution;
X^* =: X_0;
repeat
    S =: \emptyset;
    for (i,k) and (j,l) in X^* do
        \Delta Z =: OpCost(i, l) + OpCost(j, k) - OpCost(i, k) - OpCost(j, l);
        if Swap (i,k), (j,l) is feasible and \Delta Z < 0 then
            X =: X^* - \{(i,k), (j,l)\};
            X =: X \cup \{(i, l), (j, k)\};
            S =: S \cup X
        end
    end
    if S \neq \emptyset then
        X^* =: \text{Best Solution in } S;
    else
        return X^*;
    end
until No better solution in N(X^*);
```

3 Problem Sets and Solutions

Proposed two algorithms are applied on three problems sets. Best solution obtained for both construction and improvement heuristic was on problem 1 with 11.19% and 6.62% gap respectively. Improvement heuristic resulted in an acceptable outcome with 13.79% at worst on problem 3 while construction heuristic resulted in 27.4% at worst on problem 3 which can be evaluated as unsatisfactory. It can be seen that as problem size increases, algorithms perform worse. However, yet the performance of improvement heuristic seems satisfactory at some point.

	Construction Heuristic	istic			Improvement Heuristic	Heuris	itic	
Instance	Solution (jobs assigned to each agent)	z	% Gap from z*	CPU-Time (s)	Solution (jobs assigned to each agent)	$\begin{vmatrix} \mathbf{z} & 1 \\ 1 \end{vmatrix}$	% Gap from z*	CPU-Time (s)
5-25	{(0, {7, 9, 10, 11, 14, 15, 19}), (1, {1, 2, 4, 5, 12, 16, 24}), (2, {0, 6, 18, 21, 23}), (3, {3, 20, 13}), (4, {8, 17, 22})}	487	11.19	0.001	{(0, {7, 9, 10, 11, 14, 15, 19}), (1, {1, 2, 4, 5, 12, 13, 16}), (2, {0, 18, 20, 22, 23}), (3, {24, 3, 6}), (4, {8, 17, 21})}	467	6.62	0.046875
8-40	{(0, {2, 36, 13, 15, 19, 27}}), (1, {1, 29, 17, 7}), (2, {16, 25, 28, 5}), (3, {26}), (4, {35, 3, 4, 6, 38, 11}), (5, {32, 8, 12, 22, 23, 24}), (6, {34, 37, 39, 9, 10, 31}), (7, {0, 33, 14, 18, 20, 21, 30})}	766	18.58	0.03125	{(0, {4, 36, 13, 15, 17, 27}}), (1, {16, 1, 26, 29}), (2, {25, 2, 19, 6}), (3, {7}), (4, {33, 3, 35, 38, 11, 20}), (5, {32, 5, 12, 22, 23, 24}), (6, {34, 37, 39, 8, 9, 31}), (7, {0, 10, 14, 18, 21, 28, 30})}	93	7.28	0.1875
10-50	{(0, {36, 38, 42, 43, 23}), (1, {0, 4, 11, 15, 19, 26, 29}), (2, {2, 3, 8, 12, 16, 18, 20, 22, 27}), (3, {1, 5, 13, 45, 48, 28}), (4, {10, 46, 14, 21, 25}), (5, {6, 31}), (6, {33, 44, 49}), (7, {24}), (8, {9, 34, 35, 47}), (9, {32, 37, 7, 39, 40, 41, 17, 30})}	730	27.4	0.046875	{(0, {36, 47, 23, 24, 28}), (1, {0, 4, 43, 15, 19, 25, 26}), (2, {2, 35, 8, 12, 16, 18, 20, 22, 27}), (3, {1, 38, 45, 13, 49, 21}), (4, {33, 3, 10, 14, 48}), (5, {6, 31}), (6, {42, 44, 46}), (7, {5}), (8, {9, 34, 11, 29}), (9, {32, 37, 7, 39, 40, 41, 17, 30})}		13.79	0.328125

4 Python Code

4.1 Read and Prepare Data

```
[1]: import math
  import re
  import os
  import random
  import numpy as np
  import pandas as pd
  import time
  from datetime import datetime
  from matplotlib import pyplot as plt
```

Reading from txt file and saving it into rows variable as a list of rows

```
[2]: f = open("gap-data-3instances.txt","r")
  text = f.read()
  f.close()
  rows = text.split("\n")
```

```
[3]: len(re.findall("Problem", text))
# Counting occurences of problem word: 3 Occurences
```

[3]: 3

Finding beginning and ending rows of related subsections of problems

```
[4]: prrows = map(lambda x: re.search("Problem", x) != None, rows)
prbegin = np.where(list(prrows))[0]; prbegin
```

[4]: array([11, 30, 55], dtype=int64)

Trimming problem data and omitting empty rows

```
[5]: ProblemData = list((rows[prbegin[0]:prbegin[1]-1], rows[prbegin[1]:

→prbegin[2]-1], rows[prbegin[2]:]))

for prob in range(3):

ProblemData[prob] = [r.strip() for r in ProblemData[prob] if r.strip() !=

→""]
```

Funciton to create datasets for problems

```
[7]: ProbDataSets = list(map(CreateProblem, ProblemData))
```

In solutions, indexings of agents and jobs are as following:

```
agents: 0, 1, ..., m-1 jobs: 0, 1, ..., n-1
```

This approach is used due to Python's indexing convention.

4.2 Algorithms

4.2.1 Construction Heuristic

Solution is constructed adding one by one assignments starting from those which yields smallest $OpCost \times CapCost$ values (NegValues). If two or more assignments have equal negative values, they are sorted randomly within. This is the only randomness in the algorithm.

```
[8]: def SortMatchings(CostMatrix):
         # Function to sort assignments with respect to a given cost matrix
         SortedValues = list(np.squeeze(np.array(np.sort(CostMatrix).reshape(1,-1))))
         SortedValues = list(np.unique(SortedValues))
         Matchings = list(map(lambda x:
                      np.random.permutation( # If there are even assignments, sort
      \rightarrow them randomly
                           np.squeeze(
                               np.stack(
                                   np.where(CostMatrix==x), 1)
                           ).
                           reshape(-1,2)
                      )
                      SortedValues ))
         Matchings = np.stack(np.concatenate(Matchings))
         return Matchings
```

```
[9]: def CostProductConstructionHeuristic(Dataset):
         # Get Variables
         zstar = Dataset["zstar"]
         m = Dataset["m"]
         n = Dataset["n"]
         OpCost = Dataset["OpCost"]
         CapCost = Dataset["CapCost"]
         Cap = Dataset["Cap"]
         # Calculate products of costs so called Negative Values
         NegValue = np.multiply(OpCost, CapCost)
         # Sort Agent-Job Matchings with respect to Negative Values
         SortedMatchings = SortMatchings(NegValue)
         Crem = Cap.copy() # Remaining Capacity
         xlist = list() # X
         z = 0 \# Z
         unassigned = list(range(n)) # Unassigned Jobs
         for r in SortedMatchings:
             if (Crem[r[0]] - CapCost[r[0],r[1]] >= 0
                  and r[1] in unassigned):
                 # If remaining capacity permits:
                 Crem[r[0]] = Crem[r[0]] - CapCost[r[0],r[1]] # Reduce Capacity
                 unassigned.remove((r[1])) # Remove job from unassigned list
                 xlist.append(r) # Add mathcing to the solution
                 z = z + OpCost[r[0],r[1]] #Sum up operational costs
         # Converting solution to a dictionary for convenience
         xlist = np.stack(xlist)
         x = dict()
         for i in range(m):
             x[i] = xlist[xlist[:,0] == i][:,1]
         for key in x.keys():
             x[key] = list(np.sort(x[key]))
         # Print message if any unassigned job exists
         if unassigned != []:
             print(f"These jobs are unassigned: {unassigned}")
         # Function returns X, Z and Crem
         # which can be used again in iterations
         return (x,z,list(Crem))
```

4.2.2 Improvement Heuristic

1-1 Exchange Neighborhood is used in the solution. Function used to move to the best solution in the 1-1 Exchange neighborhood of a predetermined solution is given below. If there are more than one local optima, one of them is selected randomly:

```
[10]: def OneOneExchangeMove(ProbData, Solution):
          # Get Problem Data Variables
          zstar = ProbData["zstar"]
          m = ProbData["m"]
          n = ProbData["n"]
          OpCost = ProbData["OpCost"]
          CapCost = ProbData["CapCost"]
          Cap = ProbData["Cap"]
          # Get Solution Variables
          X = Solution[0].copy()
          Z = Solution[1].copy()
          Crem = Solution[2].copy()
          # Define Algorithm Variables
          selected = list() # To select unordered pairs of agents
          BestDeltaOpCost = 0 # Local Z*
          BestSwap = list() # Local X*
          for agent1 in X.keys():
              selected.append(agent1)
              for agent2 in X.keys():
                  if agent2 in selected: continue
                  for job1 in X[agent1]:
                      for job2 in X[agent2]:
                          DeltaOpCost = OpCost[agent1,job2] \
                          + OpCost[agent2,job1] \
                          - OpCost[agent1,job1] \
                          - OpCost[agent2, job2]
                          CRemAgent1New = Crem[agent1] \
                          + CapCost[agent1,job1] \
                          - CapCost[agent1,job2]
                          CRemAgent2New = Crem[agent2] \
                          + CapCost[agent2, job2] \
                          - CapCost[agent2,job1]
```

```
if ((CRemAgent1New > 0) and (CRemAgent2New > 0)): # If_{\square}
\rightarrow feasible
                       if BestDeltaOpCost > DeltaOpCost: # If Z is better than_
→best Z* found so far
                           BestDeltaOpCost = DeltaOpCost
                           BestSwap = [[(agent1,job1),(agent2,job2)]]
                       elif ((DeltaOpCost < 0) and (BestDeltaOpCost ==_
→DeltaOpCost)): # In case of equality
                           BestSwap.append([(agent1, job1), (agent2, job2)])
   if BestSwap == []:
       # Print message if the algorithm is complete
       print("Local Search is complete!")
       return None
   # In case of equality select one randomly
   BestSwap = random.sample(BestSwap,1)[0]
   # Remove old pair and add new pair from and to the selected agent 1
   X[BestSwap[0][0]] = np.union1d( np.setdiff1d( X[BestSwap[0][0]],
                                                 BestSwap[0][1]),
                                   BestSwap[1][1] )
   # Remove old pair and add new pair from and to the selected agent 2
   X[BestSwap[1][0]] = np.union1d( np.setdiff1d( X[BestSwap[1][0]],
                                                 BestSwap[1][1] ),
                                  BestSwap[0][1] )
   Z = Z + BestDeltaOpCost # Update Z
   # Update Crem for selected agent 1
   Crem[BestSwap[0][0]] = Crem[BestSwap[0][0]] \
   + CapCost[BestSwap[0][0],BestSwap[0][1]] \
   - CapCost[BestSwap[0][0],BestSwap[1][1]]
   # Update Crem for selected agent 2
   Crem[BestSwap[1][0]] = Crem[BestSwap[1][0]] \
   + CapCost[BestSwap[1][0],BestSwap[1][1]] \
   - CapCost[BestSwap[1][0],BestSwap[0][1]]
   # Function returns X, Z and Crem
   # which can be used again in iterations
   return (X,Z,Crem)
```

4.3 Problem 1

```
[12]: slns = list() # All solutions will be stored in this list
zstar = ProbDataSets[0]["zstar"]
```

4.3.1 Construction Heuristic

```
[13]: tstart = time.process_time_ns()

random.seed(11)
newsln = CostProductConstructionHeuristic(ProbDataSets[0]) # Run Algorithm
slns.append(newsln)

tend = time.process_time_ns()
print(f"Executed in {1.e-9*(tend - tstart)} CPU*seconds.")
```

Executed in 0.0 CPU*seconds.

Print Solution

[14]: print("X = {",end="")

```
for key in slns[0][0].keys():
          print(f''\setminus n(\{key\}, \{set([j for j in slns[-1][0][key]])\}),",end="")
      print("\b\n}")
      print(f"Z = \{slns[0][1]\}")
      print(f"Crem = {slns[0][2]}")
      print(f"Z* = {zstar}")
      print(f"{100 * ( slns[0][1]/zstar-1):.2f}% larger than z*")
     X = {
     (0, {7, 9, 10, 11, 14, 15, 19}),
     (1, \{1, 2, 4, 5, 12, 16, 24\}),
     (2, \{0, 6, 18, 21, 23\}),
     (3, \{3, 20, 13\}),
     (4, \{8, 17, 22\}),
     }
     Z = 487
     Crem = [1, 3, 14, 43, 18]
     Z* = 438
     11.19% larger than z*
     4.3.2 Improvement Heuristic
     Starting Solution:
[15]: slns[0]
[15]: ({0: [7, 9, 10, 11, 14, 15, 19],
        1: [1, 2, 4, 5, 12, 16, 24],
        2: [0, 6, 18, 21, 23],
        3: [3, 13, 20],
        4: [8, 17, 22]},
       487,
       [1, 3, 14, 43, 18])
[16]: tstart = time.process_time_ns()
      random.seed(12)
      slns = OneOneExchangeLocalSearch(ProbDataSets[0], slns, 300) # Run algorithm_
       →with 5 min time limit
      tend = time.process_time_ns()
      print(f"Executed in {1.e-9*(tend - tstart)} CPU*seconds.")
     Local Search is complete!
```

Executed in 0.046875 CPU*seconds.

Iterations

```
[17]: [sln[1] for sln in slns]
[17]: [487, 477, 469, 467]
     Print Solution
[18]: print("X = {",end="")
      for key in slns[-1][0].keys():
          print(f"\n( {key}, {set([j for j in slns[-1][0][key]])} ),",end="")
      print("\b\n}")
      print(f"Z = {slns[-1][1]}")
      print(f"Crem = {slns[-1][2]}")
      print(f"Z* = {zstar}")
      print(f"{100 * ( slns[-1][1]/zstar-1):.2f}% larger than z*")
     X = {
     (0, \{7, 9, 10, 11, 14, 15, 19\}),
     (1, \{1, 2, 4, 5, 12, 13, 16\}),
     (2, {0, 18, 20, 22, 23}),
     (3, \{24, 3, 6\}),
     (4, {8, 17, 21}),
     }
     Z = 467
     Crem = [1, 3, 6, 11, 10]
     Z* = 438
     6.62% larger than z*
     4.4 Problem 2
[19]: slns2 = list()
      zstar2 = ProbDataSets[1]["zstar"]
     4.4.1 Construction Heuristic
[20]: tstart = time.process_time_ns()
```

Executed in 0.03125 CPU*seconds.

tend = time.process_time_ns()

Print Solution

random.seed(19)

slns2.append(newsln)

newsln = CostProductConstructionHeuristic(ProbDataSets[1]) # Run Algorithm

print(f"Executed in {1.e-9*(tend - tstart)} CPU*seconds.")

```
[21]: print("X = {",end="")
      for key in slns2[0][0].keys():
          print(f"\n( {key}, {set([j for j in slns2[0][0][key]])} ),",end="")
      print("\b\n}")
      print(f"Z = {slns2[0][1]}")
      print(f"Crem = {slns2[0][2]}")
      print(f"Z* = {zstar2}")
      print(f"{100 * ( slns2[0][1]/zstar2-1):.2f}% larger than z*")
     X = {
     (0, \{2, 36, 13, 15, 19, 27\}),
     (1, {1, 29, 17, 7}),
     (2, \{16, 25, 28, 5\}),
     (3, \{26\}),
     (4, \{35, 3, 4, 6, 38, 11\}),
     (5, {32, 8, 12, 22, 23, 24}),
     (6, \{34, 37, 39, 9, 10, 31\}),
     (7, {0, 33, 14, 18, 20, 21, 30})
     }
     Z = 766
     Crem = [10, 30, 42, 59, 12, 12, 25, 3]
     Z* = 646
     18.58% larger than z*
     4.4.2 Improvement Heuristic
     Starting Solution:
[22]: slns2[0]
[22]: ({0: [2, 13, 15, 19, 27, 36],
        1: [1, 7, 17, 29],
        2: [5, 16, 25, 28],
        3: [26],
        4: [3, 4, 6, 11, 35, 38],
```

5: [8, 12, 22, 23, 24, 32], 6: [9, 10, 31, 34, 37, 39], 7: [0, 14, 18, 20, 21, 30, 33]},

[10, 30, 42, 59, 12, 12, 25, 3])

766,

1-1 Exchange Neighborhood is used in the solution. Function used for moving to the best solution in the 1-1 Exchange neighborhood of a predetermined solution is given below:

```
[23]: | tstart = time.process_time_ns()
      random.seed(12)
      slns2 = OneOneExchangeLocalSearch(ProbDataSets[1], slns2, 300) # Run algorithm
       →with 5 min time limit
      tend = time.process_time_ns()
      print(f"Executed in {1.e-9*(tend - tstart)} CPU*seconds.")
     Local Search is complete!
     Executed in 0.1875 CPU*seconds.
     Iterations
[24]: [sln[1] for sln in slns2]
[24]: [766, 749, 738, 729, 721, 713, 706, 704, 702, 701, 699, 695, 693]
     Print Solution
[25]: print("X = {",end="")
      for key in slns2[-1][0].keys():
          print(f"\n( {key}, {set([j for j in slns2[-1][0][key]])} ),",end="")
      print("\b\n}")
      print(f"Z = {slns2[-1][1]}")
      print(f"Crem = {slns2[-1][2]}")
      print(f"Z* = {zstar2}")
      print(f"{100 * ( slns2[-1][1]/zstar2-1):.2f}% larger than z*")
     X = {
     (0, \{4, 36, 13, 15, 17, 27\}),
     (1, \{16, 1, 26, 29\}),
     (2, {25, 2, 19, 6}),
     (3, \{7\}),
     (4, \{33, 3, 35, 38, 11, 20\}),
     (5, \{32, 5, 12, 22, 23, 24\}),
     (6, \{34, 37, 39, 8, 9, 31\}),
     (7, \{0, 10, 14, 18, 21, 28, 30\}),
     }
     Z = 693
     Crem = [1, 15, 2, 53, 2, 3, 11, 1]
     Z* = 646
     7.28% larger than z*
```

4.5 Problem 3

```
[26]: slns3 = list()
zstar3 = ProbDataSets[2]["zstar"]
```

4.5.1 Construction Heuristic

```
[27]: tstart = time.process_time_ns()

random.seed(32)
newsln = CostProductConstructionHeuristic(ProbDataSets[2]) # Run Algorithm
slns3.append(newsln)

tend = time.process_time_ns()
print(f"Executed in {1.e-9*(tend - tstart)} CPU*seconds.")
```

Executed in 0.046875 CPU*seconds.

Print Solution

```
[28]: print("X = {",end="")
      for key in slns3[0][0].keys():
          print(f"\n( {key}, {set([j for j in slns3[0][0][key]])} ),",end="")
      print("\b\n}")
      print(f"Z = {slns3[0][1]}")
      print(f"Crem = {slns3[0][2]}")
      print(f"Z* = {zstar3}")
      print(f"{100 * ( slns3[0][1]/zstar3-1):.2f}% larger than z*")
     X = {
     (0, \{36, 38, 42, 43, 23\}),
     (1, \{0, 4, 11, 15, 19, 26, 29\}),
     (2, {2, 3, 8, 12, 16, 18, 20, 22, 27}),
     (3, \{1, 5, 13, 45, 48, 28\}),
     (4, \{10, 46, 14, 21, 25\}),
     (5, \{6, 31\}),
     (6, {33, 44, 49}),
     (7, \{24\}),
     (8, \{9, 34, 35, 47\}),
     (9, \{32, 37, 7, 39, 40, 41, 17, 30\}),
     }
     Z = 730
     Crem = [25, 3, 3, 11, 40, 48, 32, 52, 22, 0]
     Z* = 573
     27.40% larger than z*
```

4.5.2 Improvement Heuristic

Starting Solution:

1-1 Exchange Neighborhood is used in the solution. Function used for moving to the best solution in the 1-1 Exchange neighborhood of a predetermined solution is given below:

```
[30]: tstart = time.process_time_ns()

random.seed(26)
slns3 = OneOneExchangeLocalSearch(ProbDataSets[2], slns3, 300) # Run algorithm
with 5 min time limit

tend = time.process_time_ns()
print(f"Executed in {1.e-9*(tend - tstart)} CPU*seconds.")
```

Local Search is complete!
Executed in 0.328125 CPU*seconds.

Iterations

```
[31]: [sln[1] for sln in slns3]
```

[31]: [730, 713, 699, 692, 686, 680, 675, 668, 662, 659, 655, 653, 652]

Print Solution

```
[32]: print("X = {",end="")
      for key in slns3[-1][0].keys():
          print(f''\setminus n(\{key\}, \{set([j for j in slns3[-1][0][key]])\}),",end="")
      print("\b\n}")
      print(f"Z = {slns3[-1][1]}")
      print(f"Crem = {slns3[-1][2]}")
      print(f"Z* = {zstar3}")
      print(f"{100 * ( slns3[-1][1]/zstar3-1):.2f}% larger than z*")
     X = {
     (0, {36, 47, 23, 24, 28}),
     (1, \{0, 4, 43, 15, 19, 25, 26\}),
     (2, {2, 35, 8, 12, 16, 18, 20, 22, 27}),
     (3, \{1, 38, 45, 13, 49, 21\}),
     (4, {33, 3, 10, 14, 48}),
     (5, \{6, 31\}),
     (6, \{42, 44, 46\}),
     (7, \{5\}),
     (8, \{9, 34, 11, 29\}),
     (9, \{32, 37, 7, 39, 40, 41, 17, 30\}),
     Z = 652
     Crem = [7, 1, 1, 2, 6, 48, 15, 40, 7, 0]
     Z* = 573
     13.79% larger than z*
```