10. Integer Linear Programming

CPSC 535

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Recall: General LP Problem

general-form linear programming problem

input:

- Boolean for whether f is maximized/minimized
- vector $c \in \mathbb{R}^n$
- vector $b \in \mathbb{R}^m$
- vector $o \in \{\leq, =, \geq\}^m$
- $m \times n$ matrix A of real numbers

output: one of

1. "unbounded";
2. "infeasible"; or
3. "solution" with a vector $x \in \mathbb{R}^n$ maximizing the objective function

Recall: General LP Problem

- **integer** *linear programming:* like general form, but all variables are integers instead of real
- i.e. each $x_i \in \mathbb{Z}$
- *Mixed Integer Programming (MIP):* mixture of real and integer variables
- i.e. a subset $I \subseteq \{x_1, \ldots, x_n\}$ of variables are restricted to integers

MIP problem

mixed-integer programming problem (MIP)

input:

- Boolean for whether f is maximized/minimized
- vector $c \in \mathbb{R}^n$
- vector $b \in \mathbb{R}^m$
- vector $o \in \{\leq, =, \geq\}^m$
- $m \times n$ matrix A of real numbers
- set $I \subset \{1, \dots, n\}$

output: one of

1. "unbounded";
2. "infeasible"; or
3. "solution" with a vector $x \in \mathbb{R}^n$ maximizing the objective function; if $i \in I$ then $x_i \in \mathbb{Z}$

MIP Applications

- **discrete variables:** can formulate a business-logic whole number concept with
  - variable $x_i, i \in I$
  - example: you can buy 3 or 4 airplanes but not 3.7
- **true/false decision:** can formulate a true/false choice with
  - variable $x_i,\ i \in I$
  - constraints $0 \leq x_i$ and $x_i \leq 1$
- **choose among k alternatives:** more generally, can formulate a choice from $\{a, \ldots, b\} \subset \mathbb{Z}$ with
  - variable $x_i, i \in I$
  - constraints $a \leq x_i$ and $x_i \leq b$

MIP Hardness

- Recall: hardness of general LP is an open question
- not proven in P, not proven NP-hard
- MIP **is** NP-complete
- specifying integer variables seems to make the problem substantially harder
- worst-case MIP programs are intractible
- **but** MIP solvers use lots of clever heuristics
- so specific MIP formulations are often computationally feasible in practice

Vertex Cover

vertex cover problem
input: an undirected graph $G = (V, E)$
output: a vertex cover C of minimum size

vertex cover: a subset $C \subseteq V$ such that, if $(u, v) \in E$, then $u \in C$ or $v \in C$ (or both)

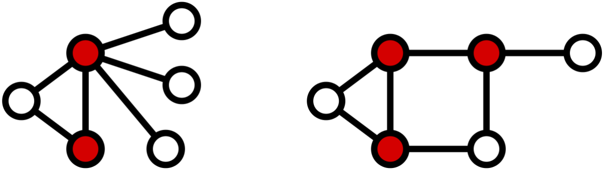

Image credit: https://commons.wikimedia.org/wiki/File:Minimum-vertex-cover.svg

Formulating Vertex Cover

Recall:

- vertex cover is *NP*-complete
- if vertex cover can be formulated as a MIP problem, then MIP is *NP*-hard

"Rules" to represent:

- each vertex is either in C or not
- each edge has at least one end in C
- minimize $|C|$

Formulating Vertex Cover

Variables: for each $v \in V$, create an integer variable v_c such that

$$x_v = 1 \Leftrightarrow v \in C$$

Objective: minimize

$$\sum_{v \in V} x_v$$

Constraints:

$0 \leq x_v \leq 1$	$\forall v \in V$	(0 or 1 indicator)
$x_u + x_v \geq 1$	$\forall (u, v) \in E$	(each edge is covered)

Vertex Cover Outcomes

- **Infeasible:**
  - never happens
  - $\exists$ a solution: setting all $x_v = 1$ satisfies all constraints
- **Unbounded:**
  - never happens
  - objective is bounded: the objective function is to minimize

$$\sum_{v \in V} x_v;$$

    since every $x_v \geq 0$, the minimum objective value is zero, which is finite, so the program is never unbounded

- **Solution:** Construct C as

$$C = \{v \mid v \in V \text{ and } x_v = 1\}$$

TSP

traveling salesperson problem (TSP)
input: a complete, weighted, undirected graph $G = (V, E)$
output: a tour T of minimum weight

tour: a sequence of vertices $\langle t_1, \ldots, t_n \rangle$ that visits each vertex exactly once *Hamiltonian cycle*

Define:

$$n \equiv |V|$$

$$w(u, v) \equiv \text{ the weight of the edge from } u \text{ to } v$$

Formulating TSP

"Rules" to represent:

- each vertex is visited exactly once
- minimize total weight

Formulating TSP

Variables: for each $u \in V$ and $v \in V$, create an integer variable $x_{u,v}$ such that

$$x_{u,v} = 1 \Leftrightarrow \text{ the tour steps from } u \text{ to } v$$

Objective: minimize

$$\sum_{u,v \in V} w(u,v) \cdot x_{u,v}$$

Constraints:

$0 \leq x_{u,v} \leq 1$	$\forall u, v \in V$	(0 or 1 indicator)
$\sum_{u \in V} x_{u,v} = 1$	$\forall v \in V$	(each vertex is entered once)
$\sum_{v \in V} x_{u,v} = 1$	$\forall u \in V$	(each vertex is exited once)
$\sum_{u,v \in V} x_{u,v} = n$		(tour has n edges)

TSP Outcomes

- **Infeasible:**
  - never happens
  - $\exists$ a solution: G is complete, so certainly contains at least one tour
- **Unbounded:**
  - never happens
  - objective is bounded: observe that $\sum_{u,v \in V} w(u,v) \cdot x_{u,v}$ is minimized when every $x_{u,v}$ is zero; so the minimum objective value is zero; which is finite.
- **Solution:** Construct $T = \langle t_1, \ldots, t_n \rangle$ as

$$t_i = \begin{cases} \text{an arbitrary } v \in V & i = 1 \\ v \text{ such that } x_{t_{i-1},v} = 1 & i > 1 \end{cases}$$

Formulating Sudoku

Sudoku: input is a 9x9 grid, some cells are integers $\{1, \ldots, 9\}$, others are blank

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

Rules:

1. Objective: fill every blank
2. Each row contains $\{1, \ldots, 9\}$
3. Each column contains $\{1, \ldots, 9\}$
4. Each 3×3 subgrid contains $\{1, \ldots, 9\}$
5. (implies none of these regions has duplicates)

Formulating Sudoku: Variables

Create binary decision variables

$$x_{ijv} = 1 \Leftrightarrow \text{ row } i, \text{ column } j, \text{ is assigned value } v$$

Specify that every x_{ijv} is an integer variable.

Add constraints for the variables to be used properly:

$$\begin{array}{lll} 0 \leq x_{ijv} \leq 1 & \forall i, j, v \in \{1, \ldots, 9\} & \text{(0 or 1 indicator)} \\ \sum_{v=1}^{9} x_{ijv} = 1 & \forall i, j \in \{1, \ldots, 9\} & \text{(each cell has exactly one value)} \end{array}$$

Rule 1: Pre-Filled Cells

For each pre-filled cell at row i, column j, filled with value v, add one constraint

$$x_{ijv} = 1$$

Rules 2, 3: Each Row, Column is Filled Properly

"Row i is filled in properly" $\Leftrightarrow$ each value v appears exactly once in row i
(and for columns, resp.)

Add constraints:

$$\begin{array}{lll} \sum_{j=1}^{9} x_{ijv} = 1 & \forall i, v \in \{1, \ldots, 9\} & \text{rows are filled properly} \\ \sum_{i=1}^{9} x_{ijv} = 1 & \forall j, v \in \{1, \ldots, 9\} & \text{columns are filled properly} \end{array}$$

Rule 4: Each Subgrid is Filled Properly

For $r, c \in \{1, 2, 3\}$, let

$G(r, c) = \{(i, j) : i, j \in \{1, \ldots, 9\}$ and (i, j) is a cell of subgrid $r, c\}$.

Add constraints:

$$\sum_{(i,j)\in G(r,c)} x_{ijv} = 1 \quad \forall v \in \{1, \ldots 9\}; r, c \in \{1, 2, 3\} \quad \text{subgrids}$$

Objective Function

- Those constraints model all the rules of Sudoku!
- Still need an objective function
- Sudoku does not involve minimizing or maximizing anything
- Any arbitrary objective function works
- Define objective:
  maximize 0

Outcomes of MLP

- **Infeasible:**
  - it is impossible to fill the grid without breaking a rule
  - the pre-filled cells must break a rule and be invalid
- **Unbounded:** the objective function

  maximize 0

  is a constant function, so is certainly bounded. So our MIP will never be unbounded.
- **Solution:** To fill in the grid: for each row i and column j, search for the v such that

$$x_{ijv} = 1$$

  and then write v into cell (i, j).

References

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