Project - Multidimensional Unitary-profit Precedence-constrained Knapsack Problem

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Abstract

We present a generalization of the classic 0-1 Knapsack Problem. In this problem, the weight of the items are multidimensional vectors and so is the knapsack capacity, the profit of all items is equal to one, and the items are required to be added in a certain order. That problem is refered as *Multidimensional Unitary-profit Precedence-constrained Knapsack Problem (MEPKP)*. Three solution approaches are proposed: an Integer Linear Programming for a exact solution; a greedy algorithm for a fast solution; a Greedy Randomized Adaptive Search Procedures (GRASP) and Tabu Search (TS) for a near optimal solution. The three approaches will be compared in terms of quality of the solution and computational time with randomly generated instances.

1 Problem Statement

1.1 Input

1. a directed acyclic graph $G = \langle V, E \rangle$;

2. a multi-dimensional weight function $w : V \to \mathbb{Z}_{>}^{n_w}$, where $n_w \in \mathbb{N}$;

    We will usually write $w_v = w(v)$

3. a maximum capacity of the knapsack $W \in \mathbb{Z}_{>}^{n_w}$;

Besides that, one requires the input to satisfy the constraints below [1], otherwise the problem would be trivial:

1. $w_v \leqslant W$: the weight of each vertex must be smaller than the knapsack capacity;

2. $\sum_{v \in V} w_v \geqslant W$: the weight of all vertices combined must be greater than the knapsack capacity;

1.1.1 Partial Order

Definition 1 (Partial Order on Directed Acyclics Graph)**.** Given a directed acyclic graph $G = \langle V, E \rangle$, we define the set:

$$\prec = \{\langle v, v' \rangle : \text{there is a path from the second to the first}\} \tag{1}$$

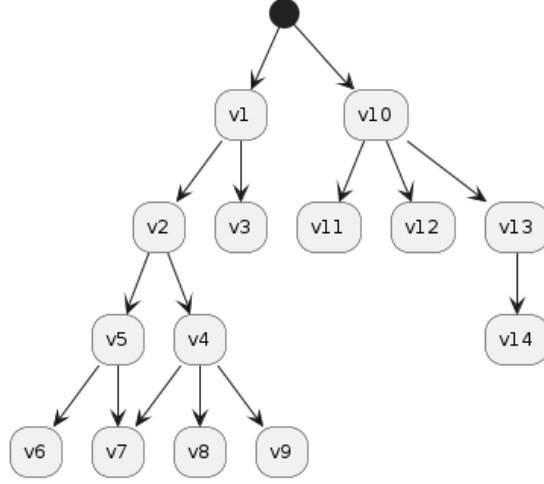and so $\prec$ is a partial order over the set V.

Figure 1: Example of a directed acyclic graph. The black dot indicates the root vertices. For this case, the induced partial order satisfy: $v5 \prec v2$, $v7 \prec v1$, $v14 \prec v10$.

1.2 Output

A subset $S \subseteq V$ of the vertices which satisfy:

$$\sum_{v \in S} w_v \leqslant W \tag{2}$$

$$\forall v \left(v \in S \rightarrow \forall v' \left(v \prec v' \rightarrow v' \in S \right) \right) \tag{3}$$

Equation (2) states the total weight of all vertices in the solution set S must not be greater than the weight limit W. It is called Capacity-constraint.

Equation (3)[1] says that, if a v is included in the solution, then all the v' greater than it (in the sense of the partial order $\prec$) must also be included. It is called Precedence-constraint.

1.3 Objective

Find S that maximizes $|S|$. In other words: find the solution with the maximum number of vertices.

2 State of the Art

In [3], the authors proposes a memory based GRASP for 0-1 quadratic knapsack problem with restart and a simple tabu search algorithm is proposed to overcome the limitations of local optimality in order to find near optimal solutions. In that paper, numerical tests on benchmark instances demonstrate the effectiveness and efficiency of the proposed methodology which outperform the Mini-Swarm heuristic in terms of the success ratio, relative percentage deviation and computational time.

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[1]It is a First-order logic expression [2].

In [4], the authors reported the implementation of an efficient TS method based on the oscillation strategy and definition of a promising zone, a zone which englobes all feasible solutions plus all unfeasible solutions bordering the unfeasible solutions, for solving the O-1 MKP which has been tested on standard test problems from [5, 6] and [7]. Optimal solutions were successfully obtained for all instances and the previously best known solutions were improved for five of the last seven instances. These numerical results were claimed to confirm the merit of tabu tunneling approaches to generate solutions of high quality for 0-1 multiknapsack problems. Moreover, these results (like those of [7]) are claimed to establish that the oscillation strategy is efficient to balance the interaction between intensification and diversification strategies of TS.

In [1], the authors used a lagrangean relaxation on the precedence-constrained and the subgradient method to solve the problem faster then use a "pegging" test to guarantee optimality.

2.1 0-1 Knapsack Problem

We present it because of its simplicity, relavance in the literature, and similarity with the problem proposed in this problem. In [8], the authors define the 0-1 Knapsack Problem (0-1KP):

$$\max \qquad \sum_{j=1}^{n} p_j x_j \tag{4}$$

$$\text{subjected to} \qquad \sum_{j=1}^{n} w_j x_j \leq c$$

$$x_j \in \{0,1\} \quad \forall j \in \{1, \ldots, n\}$$

in which p_j and w_j are known as the profit and the weight of the item j, respectively.

The problem proposed here is a knapsack problem adapted to satisfy two extra constraints: precedence-constrained and multi-dimensional weights. Besides, its profits are all one.

3 Solving Methodologies

In this section, one presents all the methodologies proposed to solve the MUPKP.

3.1 Integer Linear Programming Model

3.1.1 Decision Variables

For each vertex $v \in V$ of the input graph $G = \langle V, E \rangle$, we define the binary variable $x_v \in \{0, 1\}$ which indicates whether v is in the solution S:

$$x_v = \begin{cases} 1 & , v \in S \\ 0 & , v \notin S \end{cases} \tag{5}$$

3.1.2 Mathematical Model

Below, Equation (6) is the objective function: maximize the number of vertices in the solution. Equation (7) is the Capacity-Constraint of Equation (2). Equation (8) is the Precedence-Constraint of Equation (3): if a vertex v is in the solution, then all vertices v' "above" it must also be in the solution.

$$\max_{S \subseteq V} \sum_{v \in S} x_v \tag{6}$$

$$s.t. \sum_{v \in S} x_v w_v \leqslant W \tag{7}$$

$$x_v \leqslant x_{v'} \quad \forall v \prec v' \tag{8}$$

$$x \in \{0, 1\}^{n_w} \tag{9}$$

3.2 Greedy Criteria

Since the problem is a unitary-profit, the objective function provides no information about which vertex is better to add to the solution. Being more practical, for designing an algorithm, making decisions based solely on the objective function is useless and meaningless. For that reason, we propose the following auxiliary function g, called Greedy Criteria:

Definition 2 (Greedy Criteria). Let be a vertex and w_v its weight. The Greedy Criteria is the function $g : V \to \mathbb{Z}_>$ which associates a vertex $v \in V$ to the entry of its weight vector $w_v \in \mathbb{Z}_>^{n_w}$ with the highest value:

$$g(v) = \max(w_v) \tag{10}$$

In metaheuristics, we are usually interested in greedy strategies. For the approaches analyzed in this project, the greedy criteria is going to be: select the vertex which minimizes the value of g. The intuition behind such choice is clear: we want to add vertices which weight as little as possible.

Notice that the above definition is not the only one available. One could choose to use the norm 2 or average value of the weight vector w_v. The election of the maximum is relies on the intuition that "averages" might fill too much one of the dimensions of the weight while leaving others free. That would cause early stop of the algorithms. The maximum function, on the other hand, ensures that dominating values of the dimension of the weight are properly handled.

Of course, using the maximum function has drawbacks as well. Since it looks only to the most loaded entry, between two vertices with the same value of the greedy function g, it won't see which one has lower values in the other entries.

3.3 GRASP

The GRASP (Greedy Randomized Adaptative Search Procedure) is presented in [9]. A general pseudocode of it is presented Algorithm 1.

Algorithm 1 GRASP

Require: N_i, α
  1: $S^* \leftarrow \varnothing$
  2: **for** $i = 1, \ldots, N_i$ **do**
  3:      $S_0 \leftarrow \text{GRASP-Construction}(\alpha)$
  4:      $S_+ \leftarrow \text{GRASP-Local-Search}(S)$
  5:      **if** $\|S_+\| > \|S^*\|$ **then**
  6:          $S^* \leftarrow S_+$
  7: **return** S^*

3.3.1 Number of iterations

We propose to use as the number of iterations N_i the square root of the number of nodes:

$$N_i = \sqrt{|V|} \tag{11}$$

Such criteria is interesting for two main reasons:

1. it grows with the size of the input

2. it does not grow at the same rate as the size of the input grows

As pointed out in 1 above, it is natural to think that, as the size of the problem grows, so should the number of iterations, in order to better cover the space of feasible solutions.

However, the number of iterations must not grow too much with the size of the input. That's exactly why we proposed to use the square root. As it generates new solutions, because of the greedy criteria, it tends to explore similar locations, so more iterations will not provide much more coverage of the space of feasible solutions.

3.3.2 Greedy Randomized Construction

We used Algorithm 2, the same one proposed in [9].

In the algorithm, α is known as Greedy Parameter, it controls the balance between greediness and randomness ($\alpha = 0$ is purely greedy, $\alpha = 1$ is purely random).

Algorithm 2 GRASP-Construction

Require: α
1: $S \leftarrow \varnothing$
2: $C \leftarrow \{v \in V \backslash S : S \cup \{v\} \text{ does not violate the constraints}\}$
3: **while** $C \neq \varnothing$ **do**
4: $\quad g_{min} = \arg\min_{v \in C} g(v)$
5: $\quad g_{max} = \arg\max_{v \in C} g(v)$
6: $\quad RC \leftarrow \{v \in C : g(v) \leqslant g_{min} + \alpha \cdot (g_{max} - g_{min})\}$
7: $\quad v \leftarrow$ pick an element of RC at random
8: $\quad C \leftarrow \{v \in V \backslash S : S \cup \{v\} \text{ does not violate the constraints}\}$
9: **return** S

Notice that $\{v \in V \backslash S : S \cup \{v\} \text{ does not violate the constraints}\}$ is all the vertices v which:

1. are successors of the vertices in the solution S

2. have all the predecessors in the solution S

3. its weight w_v plus the weight $w_S = \sum_{v' \in S} w_{v'}$ of the solution S does not exceed the capacity W of the knapsack

3.3.3 Local Search

The idea is to find a local optimal. For that, the Algorithm 3 fits as many vertices as possible in the solution. A substitution (step 5 above) might free up enough space for a new vertex to be added, that's why the search is in a **while** loop.

Algorithm 3 GRASP-Local-Search

Require: S
1: **while** S changed in the last iteration **do**
2:     attempt to add the vertex to S that minimizes the Greedy Criteria of the sum of the weights (solution + vertex) and satisfy all contraints
3:     **if** a vertex has been added **then**
4:         **continue**
5:     attempt to substitute one vertex of S by one vertex outside S which does not violate the constraints and minimize the Greedy Criteria of the combined weights (solution + vertex to add + vertex to remove)
6: **return** S

3.3.4 Parameters Selection

For the implementation of GRASP of this project, we decided to use the Greedy Criteria g presented in the Subsection 3.2. As for the Greedy Parameter α, we decided to use $\alpha = 0.2$.

3.4 Greedy Algorithm

It is a simple algorithm: at each iteration, add the vertex which minimizes the Greedy Criteria g and does not violate the Precedence-constraint (Equation (3)). When no more vertex can be added without violating the Capacity-constraint (Equation (2)), stop.

Although being quite easy to define and implement this algorithm, we decided to implement it using GRASP with:

1. Greedy Parameter $\alpha = 0$. As discussed in Subsubsection 3.3.2, it makes the algorithm purely greedy;

2. Maximum number of iterations $N_i = 1$. Being purely greedy, there is no randomness, so there is also no need to run it more than once;

4 Instance Generation

The instances are generated randomly [10], [1], [3]. For that, first the graph is generated, and then the weight of each vertex is chosen. The knapsack capacity is selected so that, on average, X percent of the vertices fit in it. The following subsections analyze each of those aspects.

Consider the parameters:

1. n: number of vertices;

2. K: average number of branches;

3. L: maximum number of leaf vertices;

4. H: the maximum value of an entry of the weight of each vertex;

5. m: fraction of the average number of elements that fit in the knapsack;

4.1 How to Generate the Precedences

The process of generating the precedences is specified in Algorithm 4, which uses Algorithm 5. The Figure 2 has an example of such procedure. The following parameters are used to control the generation:

Algorithm 4 Find-Trees

Require: V: vertices in the 2D plane, K: average number of branches, L: maximum number of leaf vertices
1: $k \leftarrow$ random number from 1 to K
2: $\langle R, \mathcal{V} \rangle \leftarrow$ find k clusters in V $\triangleright$ R: a set of centers
3:               $\triangleright$ $\mathcal{V}$: a set with each element being the set vertices of each cluster
4: $\mathcal{T} \leftarrow \emptyset$
5: **for** each pair $r \in R$ and $V' \in \mathcal{V}$ **do**
6:     **if** $|V'| \leqslant L$ **then**
7:         $T \leftarrow$ tree with r as the root node and V' as the leaves
8:     **else**
9:         $T \leftarrow$ tree with r as the root node of the subtree Find-Trees(V', K, L)
10:     $\mathcal{T} \leftarrow \mathcal{T} \cup \{T\}$
11: **return** $\mathcal{T}$

Algorithm 5 Generate-Precedences

Require: n: number of vertices, K: average number of branches, L: maximum number of leaf vertices
1: $V \leftarrow$ generate n points in the 2D plane randomly
2: $\mathcal{T} \leftarrow$ Find-Trees(V, K, L)
3: **return** $\mathcal{T}$

4.2 How to Generate the Weights

Generate the weights randomly in the interval $[0, H]$.

4.3 How to Generate the Knapsack Capacity

Generate each entry of the knapsack capacity W randomly in the interval $[0, m \cdot n \cdot H]$.

5 How to evaluate the Results

We will generate a table with the result of the experiments in the format below. Graphics are going to be created on demand as we analyze the results. Such results will provide all the information required to see how each method behaves, how different instances impact on each method, how big is the instance they can handle.

6 Results
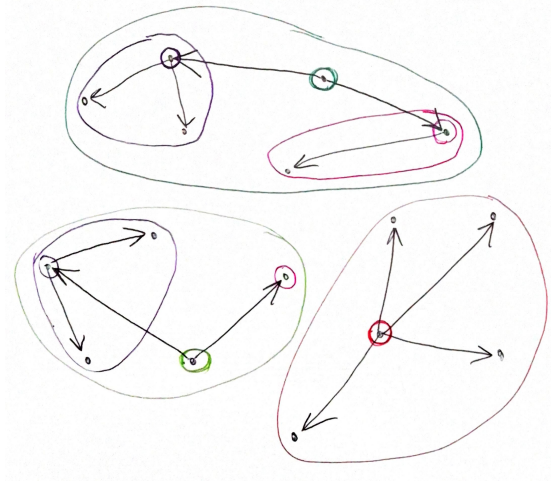
Figure 2: Precedence generation. The root nodes are the green, red and lemon. Red has four leaf vertices. Green has two branches, the pink with one leaf and the purple with two leaves. Lemon has one leaf and one branch with two leaves.

Instance	ILP		greedy		metaheuristic	
	no. items	time	no. items	time	no. items	time
X	10	100	8	14	9	36

Table 1: Results of the methods of solution. The time is given in seconds.

| problem | problem_info | | | ilp | | greedy | | grasp | | tabu | |
name	capacity	edges	nodes	cost	time[s]	cost	time[s]	cost	time[s]	cost	time[s]
N100_E5_W52908	52908	5	100	71	0.001730	68	0.004	69	0.021	69	0.022
N100_E5_W37781	37781	5	100	52	0.001786	49	0.003	50	0.016	50	0.019
N100_E5_W22866	22866	5	100	32	0.001528	30	0.002	30	0.010	30	0.011
N100_E6_W37053	37053	6	100	54	0.001201	50	0.004	50	0.017	50	0.016
N100_E7_W52552	52552	7	100	73	0.005665	69	0.004	71	0.018	70	0.021
N100_E7_W22507	22507	7	100	32	0.001855	29	0.003	29	0.013	29	0.012
N100_E10_W37507	37507	10	100	53	0.002411	48	0.045	49	0.103	50	0.105
N100_E10_W52564	52564	10	100	72	0.002096	69	0.019	70	0.038	69	0.043
N100_E13_W22388	22388	13	100	33	0.001524	29	0.007	31	0.020	30	0.024
N100_E17_W37381	37381	17	100	53	0.001444	50	0.009	50	0.033	50	0.033
N100_E17_W52142	52142	17	100	71	0.015285	69	0.008	70	0.032	69	0.035
N100_E19_W22217	22217	19	100	32	0.001974	29	0.003	29	0.014	29	0.027
N100_E24_W52076	52076	24	100	72	0.001722	69	0.008	70	0.025	70	0.030
N100_E25_W37882	37882	25	100	52	0.001780	49	0.005	50	0.020	50	0.027
N100_E25_W53106	53106	25	100	73	0.001405	69	0.007	71	0.031	71	0.027
N100_E29_W22601	22601	29	100	32	0.001769	30	0.003	30	0.013	30	0.014
N100_E33_W37858	37858	33	100	52	0.003097	49	0.004	50	0.016	50	0.023
N100_E34_W22399	22399	34	100	34	0.002070	30	0.003	32	0.013	32	0.015
N100_E40_W22210	22210	40	100	32	0.002668	29	0.002	30	0.011	30	0.014
N100_E43_W37647	37647	43	100	52	0.002118	48	0.004	49	0.014	49	0.024
N100_E45_W22215	22215	45	100	32	0.001847	28	0.002	31	0.010	31	0.015
N100_E46_W52707	52707	46	100	72	0.002069	69	0.004	70	0.021	70	0.029
N100_E47_W22524	22524	47	100	33	0.001535	30	0.003	31	0.011	31	0.012
N100_E49_W53079	53079	49	100	73	0.001685	70	0.007	72	0.028	71	0.025
N100_E50_W52513	52513	50	100	71	0.002020	70	0.007	70	0.021	70	0.026
N100_E51_W38089	38089	51	100	52	0.002069	48	0.003	50	0.015	50	0.020
N100_E57_W37379	37379	57	100	53	0.001759	51	0.005	51	0.016	51	0.022

Table 2: Cost and running time of all metaheuristics for problem instances with 100 nodes.

problem name	problem.info capacity	edges	nodes	ilp cost	time[s]	greedy cost	time[s]	grasp cost	time[s]	tabu cost	time[s]
N300_E35_W66932	66932	35	300	102	0.003012	89	0.012	92	0.137	91	0.115
N300_E37_W111737	111737	37	300	157	0.004851	148	0.018	149	0.299	149	0.201
N300_E41_W158233	158233	41	300	217	0.003906	211	0.027	211	0.299	210	0.255
N300_E42_W112553	112553	42	300	162	0.003392	152	0.016	152	0.255	152	0.163
N300_E43_W157321	157321	43	300	221	0.003424	209	0.019	212	0.224	211	0.200
N300_E44_W113112	113112	44	300	159	0.004555	149	0.016	152	0.183	151	0.176
N300_E46_W67993	67993	46	300	98	0.003879	89	0.010	91	0.110	91	0.112
N300_E48_W67303	67303	48	300	97	0.005244	87	0.010	90	0.115	90	0.155
N300_E63_W156665	156665	63	300	216	0.004996	210	0.022	211	0.255	210	0.240
N300_E209_W158073	158073	209	300	218	0.004060	213	0.052	216	0.463	215	0.366
N300_E218_W67693	67693	218	300	96	0.006152	91	0.017	92	0.138	92	0.170
N300_E221_W156819	156819	221	300	215	0.011873	209	0.032	211	0.329	210	0.367
N300_E227_W111874	111874	227	300	156	0.009753	149	0.019	151	0.250	152	0.258
N300_E231_W158231	158231	231	300	216	0.005106	212	0.028	212	0.463	212	0.298
N300_E232_W67504	67504	232	300	95	0.007596	90	0.012	91	0.143	91	0.128
N300_E233_W67995	67995	233	300	99	0.007226	92	0.013	94	0.184	94	0.182
N300_E237_W113226	113226	237	300	158	0.006041	152	0.034	153	0.376	152	0.244
N300_E253_W112148	112148	253	300	160	0.007474	153	0.028	155	0.453	154	0.222
N300_E393_W112377	112377	393	300	156	0.009241	152	0.025	153	0.307	153	0.289
N300_E426_W67713	67713	426	300	94	0.010938	90	0.007	90	0.101	91	0.142
N300_E439_W155941	155941	439	300	215	0.010439	212	0.033	213	0.265	212	0.284
N300_E439_W114108	114108	439	300	156	0.008639	153	0.030	153	0.304	153	0.256
N300_E443_W67549	67549	443	300	96	0.011604	92	0.025	93	0.141	93	0.164
N300_E445_W157262	157262	445	300	214	0.012034	209	0.021	211	0.182	211	0.290
N300_E447_W157644	157644	447	300	217	0.006738	214	0.034	215	0.291	214	0.286
N300_E451_W112128	112128	451	300	155	0.069517	148	0.016	150	0.146	152	0.237
N300_E466_W67544	67544	466	300	97	0.008810	93	0.017	94	0.142	94	0.165

Table 3: Cost and running time of all metaheuristics for problem instances with 300 nodes.

problem name	problem.info capacity	edges	nodes	ilp cost	time[s]	greedy cost	time[s]	grasp cost	time[s]	tabu cost	time[s]
N500_E107_W187626	187626	107	500	265	0.007058	253	0.070	253	0.946	251	0.656
N500_E118_W187152	187152	118	500	263	0.010825	251	0.059	252	0.914	252	0.678
N500_E120_W187056	187056	120	500	271	0.006221	255	0.067	255	0.906	255	0.590
N500_E121_W262283	262283	121	500	363	0.007442	352	0.065	354	1.194	352	0.792
N500_E122_W261374	261374	122	500	360	0.009279	350	0.097	352	1.231	351	0.873
N500_E123_W112510	112510	123	500	162	0.009842	149	0.024	151	0.564	152	0.475
N500_E127_W113110	113110	127	500	168	0.008348	152	0.026	157	0.505	156	0.380
N500_E130_W264094	264094	130	500	367	0.005548	355	0.061	357	1.338	357	0.748
N500_E133_W113189	113189	133	500	164	0.007989	151	0.033	152	0.439	152	0.412
N500_E594_W112478	112478	594	500	161	0.014067	151	0.024	155	0.706	155	0.577
N500_E594_W112090	112090	594	500	158	1.634213	151	0.026	153	0.552	153	0.566
N500_E614_W258557	258557	614	500	360	0.011334	354	0.106	355	1.555	354	1.046
N500_E621_W261167	261167	621	500	360	0.010790	353	0.103	355	1.338	353	1.190
N500_E621_W186642	186642	621	500	260	0.014489	251	0.052	253	1.079	254	1.033
N500_E623_W111165	111165	623	500	164	0.011128	154	0.056	157	0.719	157	0.609
N500_E626_W261199	261199	626	500	357	0.056487	350	0.065	351	1.225	353	0.969
N500_E629_W189219	189219	629	500	266	0.010908	256	0.138	259	1.735	259	1.322
N500_E650_W187605	187605	650	500	261	0.013607	255	0.104	255	1.311	254	1.048
N500_E1154_W188267	188267	1154	500	257	0.068704	253	0.031	253	0.396	252	0.902
N500_E1155_W112554	112554	1155	500	158	0.035928	152	0.027	154	0.512	153	0.607
N500_E1160_W262039	262039	1160	500	359	0.024286	355	0.051	357	0.886	353	1.019
N500_E1169_W263485	263485	1169	500	357	0.028345	353	0.044	353	0.658	352	1.089
N500_E1172_W112045	112045	1172	500	156	0.039502	151	0.021	151	0.278	152	0.565
N500_E1175_W111948	111948	1175	500	159	0.024668	155	0.036	156	0.408	156	0.547
N500_E1176_W187733	187733	1176	500	257	0.028575	251	0.025	254	0.675	252	0.923
N500_E1192_W187394	187394	1192	500	259	0.074943	253	0.040	256	0.608	255	0.917
N500_E1203_W263300	263300	1203	500	356	0.074708	350	0.023	351	0.393	350	1.031

Table 4: Cost and running time of all metaheuristics for problem instances with 500 nodes.

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