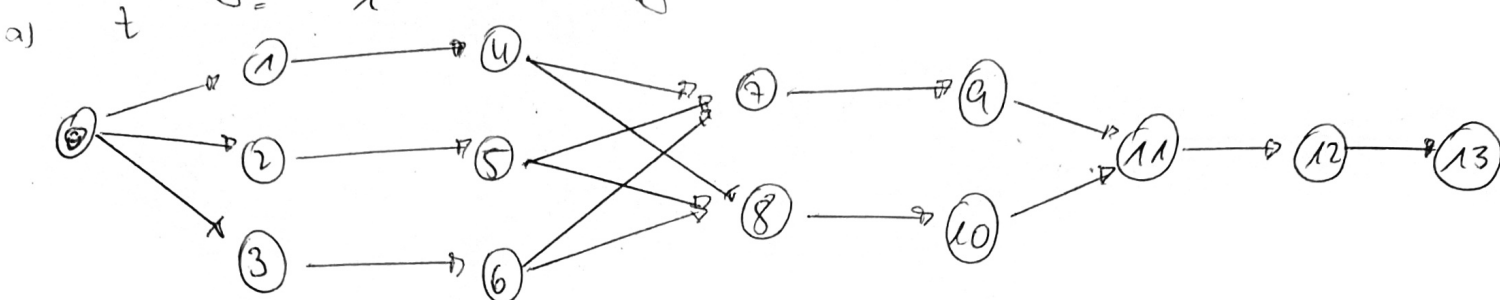


1.1 Trading without particle merging

3

2



Consider 0 to be start- and 13 target-node.

Costs : $c_{01} = c_{02} = c_{03} = c_{12,13} = 0$ (No cost for (ds) approval)

$$c_{14} = -10 \quad c_{28} = -13$$

$$c_{15} = -20 \quad c_{8,10} = -8$$

$$c_{36} = -18 \quad c_{11,12} = -9$$

$$c_{42} = (2-0)^2 + (1-0)^2 = 5$$

$$c_{48} = (2-1)^2 + (1-6)^2 = 26$$

$$c_{52} = (0-0)^2 + (4-0)^2 = 16$$

$$c_{58} = (0-1)^2 + (4-6)^2 = 5$$

$$c_{62} = (5-0)^2 + (4-0)^2 = 41$$

$$c_{68} = (5-1)^2 + (4-6)^2 = 20$$

$$c_{9,11} = (0-4)^2 + (0-1)^2 = 17$$

$$c_{10,11} = (1-4)^2 + (6-1)^2 = 34$$

Capacity : $\mu_e = 1 \quad \forall e \in E$

b) $\min_x \sum_{e \in E} x_e c_e$

s.t. $\sum_{u: (u,v) \in E} x_{(u,v)} - \sum_{w: (v,w) \in E} x_{(v,w)} = 0 \quad \forall v \in V$

$$x_e \leq \mu_e$$

$$x_e \in \{0, 1\}$$

for $G = (V, E)$ as sketched in a),

- c) current assumptions: $N_{tot} = 1$, because there is only one observation for $t=3$.
 (⊕)
appearance at $t > 0$: $N_{tot} = 1$, same reason. Disappearance not allowed yet.
 (⊕)
disappearance after $t=2$: $N_{tot} = 3$, the two obs. at $t=2$ have to originate from $t=1$ because none are allowed to disappear. After that both obs. 4, 5 now considered particles could disappear and obs. 6 could appear.
 or
disappearance after $t=1$: $N_{tot} = 6$ all obs. represent particles appearing/disappearing at given frame.

d) In general if $N_{tot} = 1$ holds, otherwise the second shortest path might reuse edges from the shortest path, which contradicts the capacity condition.

e) Yes, if flow over all edges is set to zero, otherwise conservation of mass will prevent $N_{tot} = 0$.

f) choose: $A_{eq} \longrightarrow$ Node-arc incidence without
 $b_{eq} \longrightarrow 0$
 $A_{eq} \longrightarrow 1$
 $b_{eq} \longrightarrow 1$
 Refine ~~not~~ start/dagset

For more details see notebook.

g) thl see notebook

1.2 Trading with particle merging and/or division

a)

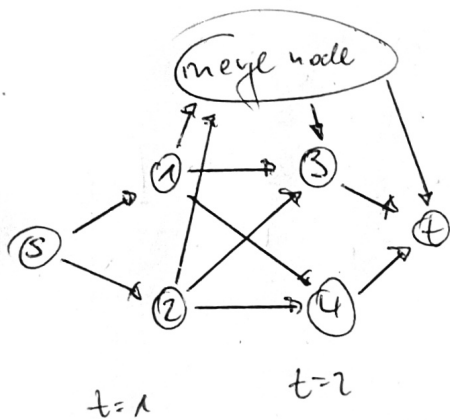
Fig. 2a - If split node is handled like a 'normal' node a splitting process would violate the 'conservation of mass' - constraint.

Fig. 2b - Problem of Fig. 2a would not occur BUT split node could be used as 'normal' node not modelling a splitting process with only one incoming and outgoing edge used.

b)

Flow copy constraint for (Split node, 3) and (Split node, 4)

c)



with flow copy constraint for (1, merge node), (2, merge node)

Inverse to split process. The violation of the 'conservation of mass' - constraint this time is avoided by enabling the 'superfluous' particle to be modelled by an edge directly to the target. In the log-example 1,2 merge to 3.

1) The LP from 1.1 can be extended to fit the flow copy constraint by adding the columns for edges that include a split/merge node in the node-arc incident matrix. This added entry represents one 'big edge' that arises if this entry is chosen in the edge-space during optimisation that all edges involved in the splitting/merging process are being accounted for. This now enables columns with more than two non-zero entries, but the rest of the LP is identical to 1.1 f/.

Take the model from c). Node-arc incidence matrix:

| | (s1) | (s2) | (13) | (14) | (23) | (24) | (m) | (3+) | (4+) | Edges |
|----------|------|------|------|------|------|------|-----|------|------|-------|
| Vertices | s1 | s2 | | | | | | | | |
| 1 | -1 | -1 | | | | | | | | |
| 2 | | | -1 | -1 | | | -1 | | | |
| 3 | | | | | -1 | -1 | -1 | | | |
| t | | | | | | | | | | |
| 4 | | | | | | | | | | |

(m) represents the entry for the 'meyer' edges

The indicated sub-matrix has a determinant of $\neq 0$. Meaning the incidence- or equivalently constraint-matrix is not totally unimodular. Leaving the LP to be an Integer-Linear Program, because the feasible region is not set to have integral vertices only.

e) integral solution: $C = \begin{bmatrix} 0 & 0 & 1 & 1 & 2 & 2 & \infty & 3 & 4 \end{bmatrix}$

no — u — : $C = \begin{bmatrix} 0 & 0 & \infty & \infty & \infty & \infty & 1 & 1 & 2 \end{bmatrix}$

f) method already chosen to formulate d)
solution not implemented.