

Pseudo Code for Repair Algorithm

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1 Input

- A problem $P^0 = \min\{c^T x \mid Ax \geq b, x_i \in \{0, 1\}, \forall i \in \mathcal{I}, \mathcal{I} \subseteq N = \{1, 2, \dots, n\}\}$ with n binary variables x , objective function $c^T x$ (min), constraint set C^0 with an optimal solution x^0 .
- A problem P^1 with n binary variables x , objective function cx (min), constraint set C^1 , such that $C^0 \subsetneq C^1$.

2 Output

- An optimal solution x^1 to P^1 .

3 General Idea

We propose to solve P^1 by reusing the optimal solution x^0 to P^0 . In order to achieve this, we define a new problem Q with constraint set C^1 and objective function

$$\min cx + \alpha|x - x^0|,$$

where $|x - x^0| = \sum_{i=0}^{n-1} |x_i - x_i^0|$, and α is a *penalty* term for deviating from the input solution x^0 . This would tentatively help the search for a good solution to P^1 . However, unless x^0 is feasible for P^1 , an optimal solution to Q will in general not be optimal for P^1 .

To remedy this problem, we will instead solve a sequence of problems Q^0, Q^1, \dots , where the penalty factor α will gradually decrease until it reaches 0, say at iteration k , in which case $Q^k = P^1$. This sequence of problems can be efficiently solved using a technique called *reoptimisation*, which is implemented in the MIP solver SCIP.

4 Pseudo Code

Algorithm 1: Restriction

Data: $G = (X, U)$ such that G^{tc} is an order.

Result: $G' = (X, V)$ with $V \subseteq U$ such that G'^{tc} is an interval order.

```

1 begin
2    $V \leftarrow U$ 
3    $S \leftarrow \emptyset$ 
4   for  $x \in X$  do
5      $NbSuccInS(x) \leftarrow 0$ 
6      $NbPredInMin(x) \leftarrow 0$ 
7      $NbPredNotInMin(x) \leftarrow |ImPred(x)|$ 
8   end
9   for  $x \in X$  do
10    if  $NbPredInMin(x) = 0$  and  $NbPredNotInMin(x) = 0$  then
11      AppendToMin( $x$ )
12    end
13  end
14  while  $S \neq \emptyset$  do
15    remove  $x$  from the list of  $T$  of maximal index
16    while  $|S \cap ImSucc(x)| \neq |S|$  do
17      for  $y \in S - ImSucc(x)$  do
18        { remove from  $V$  all the arcs  $zy : \}$ 
19        for  $z \in ImPred(y) \cap Min$  do
20          remove the arc  $zy$  from  $V$ 
21           $NbSuccInS(z) \leftarrow NbSuccInS(z) - 1$ 
22          move  $z$  in  $T$  to the list preceding its present list
23          {i.e. If  $z \in T[k]$ , move  $z$  from  $T[k]$  to  $T[k - 1]$ }
24        end
25         $NbPredInMin(y) \leftarrow 0$ 
26         $NbPredNotInMin(y) \leftarrow 0$ 
27         $S \leftarrow S - \{y\}$ 
28        AppendToMin( $y$ )
29      end
30    end
31    RemoveFromMin( $x$ )
32  end
33 end

```

Algorithm 2: How to write algorithms

Result: Write here the result

```
1 initialization;
2 while While condition do
3   instructions;
4   if condition then
5     instructions1;
6     instructions2;
7   else
8     instructions3;
9   end
10 end
```

5 MIP

5.1 Mixed Integer Programming

Definition 5.1. (Mixed Integer Programming)

Let $m, n \in \mathbb{N}$, The given matrix $A \in \mathbb{R}^{m \times n}$, vectors $b \in \mathbb{R}^m$, and the vector $c \in \mathbb{R}^n$, and a set $\mathcal{I} \subseteq N = \{1, \dots, n\}$. the problem

$$\begin{aligned} \text{(MIP)} \quad & c^* = \min c^T x \\ \text{s.t.} \quad & Ax \geq b \\ & x_i \in \mathbb{Z}_{\geq 0} \quad \forall i \in \mathcal{I} \\ & x_j \in \mathbb{R}_{\geq 0} \quad \forall j \in N \setminus \mathcal{I} \end{aligned}$$

is called *mixedintegerprogram* with the objective function $c^T x$ and constraints $A_i x \geq b_i$ for all $i = 1, \dots, m$.

A vector $x \in X_{MIP} = \{x \in \mathbb{R}_{\geq 0}^n \mid Ax \geq b, x_i \in \mathbb{Z}_{\geq 0} \forall i \in \mathcal{I}\}$ is called *feasiblesolution* and X_{MIP} the set of feasible solutions. A feasible x^* is called optimal, if x^* satisfies $c^* = c^T x^*$.

Common special cases of MIPs are *linearprograms* (LPs) for $\mathcal{I} = \emptyset$ and *integerprogram* (IPs) for $\mathcal{I} = N$. Additional, an integer variable bounded by 0 and 1 is called *binaryvariable*. let $\mathcal{B} \subset \mathcal{I}$ denote the set of binary variables. An integer program with $\mathcal{B} = N$ is called *binaryprogram* (BP) or *mixedbinaryprogram* (MBP), if $\mathcal{B} = \mathcal{I} \subsetneq N$.

A lower or dual bound on a MIP can be computed by neglecting the integrality constraints. the so-obtained problem is called the *LP-relaxation* of the MIP.

Definition 5.2. (LP-relaxation)

Given a MIP as introduced in Definition 5.1. The LP-relaxation is defined as

$$\begin{aligned}
 \text{(MIP)} \quad & c^* = \min c^T x \\
 & s.t. \quad Ax \geq b \\
 & x \in \mathbb{R}_{\geq 0}^n
 \end{aligned}$$

Analogous to X_{MIP} we can define X_{LP} as the set of feasible solutions of the LP-relaxation. A feasible solution $x_{LP}^* \in X_{LP}$ is called LP-optimal if $c_{LP}^* = c^T x_{LP}^*$. In general solving MIPs is NP-hard. One common method for solving MIPs is LP-based branch – and – bound. This method splits the problem into smaller subproblems, and procedure is repeated on these subproblems. At any point a global upper or primal bound is given by the best known solution, if existent, and a local lower bound or dual bound is given by the respective LP-relaxation.

5.2 Pseudo-Boolean optimization

In the section 2.4 we will present a special kind of a binary problem, a so-called *pseudo-Boolean problem*. For this purpose we introduce the basic definition of a *pseudo-Boolean problem* in this section. For more detail we refer to Hammer and Rubin and Boros and Hammer and the references therein.

Let us denote by $\mathbb{B} = \{0, 1\}$ the set of binary values and let $N = \{1, \dots, n\}$ be an index set, Reflecting to Boros and Hammer we consider functions in n binary variables x_1, x_2, \dots, x_n and denote the binary vector by $(x_1, x_2, \dots, x_n) \in \mathbb{B}^n$. A function $f : \mathbb{B}^n \rightarrow \mathbb{R}$ of the form

$$f(x_1, x_2, \dots, x_n) = \sum_{S \subseteq N} C_S \prod_{i \in S} x_i$$

where $C_S \in \mathbb{R}$ for each $S \subseteq N$, is called *pseudo-Boolean function*. see e.g., Hammer et al. The degree of the function $\deg(f)$ is given by the size of the largest set $S \subseteq N$ which $C_S \neq 0$. A pseudo-Boolean function f is called linear, quadratic, cubic etc. if $\deg(f) \leq 1, 2, 3$ etc. respectively. Liu and Truszczynski defined a *pseudo-Boolean constraint* as an integer inequality of the form

$$\sum_{i=1}^n a_i x_i \geq b$$

with $a_i \in \mathbb{Z}$ and $x_i \in \mathbb{B}$ for all $i \in [n]$. A binary problem defined by a pseudo-Boolean objective function and a set of pseudo-Boolean constraints is called *pseudo-Boolean optimization problem*.