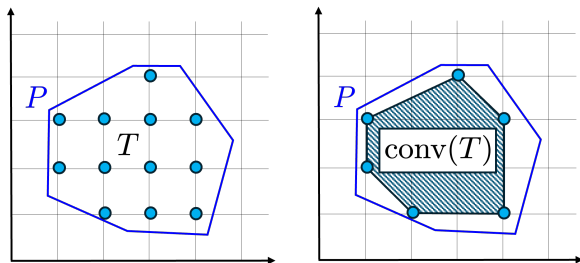


Lecture 17

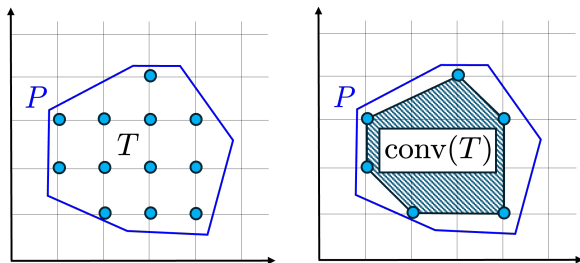
November 19, 2024

Recall from Monday: Strength of IP Formulation



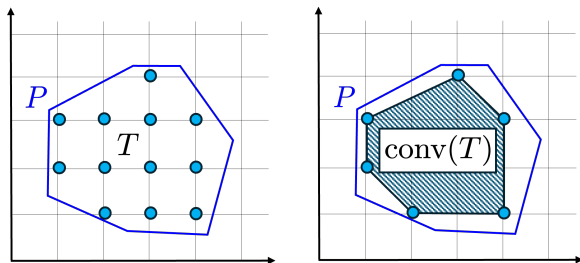
- Consider an IP with bounded feasible set
 - T : all feasible points to the IP
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- **Ideal IP formulation:** $P = \text{conv}(T)$

1. Discuss a few **ideal formulations** : $P = \text{conv}(T)$
2. Discuss how to **improve** formulations by adding **cuts**
3. Discuss **algorithms/solution approaches**

(Total) Unimodularity : Ideal Formulations

Definition

1. $A \in \mathbb{Z}^{m \times n}$ of full row rank is **unimodular** if $\det(A_B) \in \{1, -1\}$ for every basis B .
2. $A \in \{-1, 0, 1\}^{m \times n}$ is **totally unimodular** if the determinant of each square submatrix of A is 0, 1, or -1.

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Theorem

1. $A \in \mathbb{Z}^{m \times n}$ **unimodular** if and only if $P(b) = \{x \in \mathbb{R}_+^n \mid Ax = b\}$ **is integral** for all $b \in \mathbb{Z}^m$ with $P(b) \neq \emptyset$.
2. A is **totally unimodular** if and only if $P(b) = \{x \in \mathbb{R}_+^n \mid Ax \leq b\}$ **is integral** for all $b \in \mathbb{Z}^m$ with $P(b) \neq \emptyset$.

Checking for Total Unimodularity

Proposition (Refreshed; **sufficient**, but **not necessary**.)

A matrix $A \in \{0, 1, -1\}^{m \times n}$ is totally unimodular if any of the following holds:

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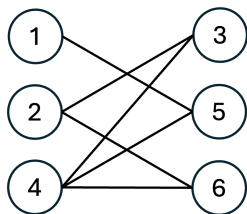
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Examples of TU Matrices #1

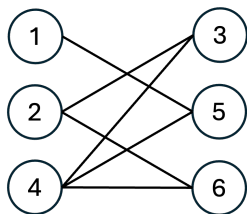
- $G = (\mathcal{N}, \mathcal{E})$ undirected graph
- $A \in \{0, 1\}^{|\mathcal{N}| \times |\mathcal{E}|}$ is the node-edge incidence matrix of G
 $A_{i,e} = 1$ if and only if $i \in e$



	$\{1, 5\}$	$\{2, 3\}$	$\{2, 6\}$	$\{4, 3\}$	$\{4, 5\}$	$\{4, 6\}$
1	1	0	0	0	0	0
2	0	1	1	0	0	0
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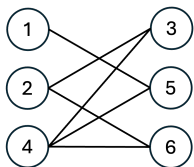
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- A is **TU** if and only if G is **bipartite**
Can partition \mathcal{N} into S and T so that every $e \in E$ is $e = (s, t)$ with $s \in S, t \in T$
- Bipartite matching problems have integral LP relaxations...

Prove #1: G **bipartite** implies A is TU



	$\{1, 5\}$	$\{2, 3\}$	$\{2, 6\}$	$\{4, 3\}$	$\{4, 5\}$	$\{4, 6\}$
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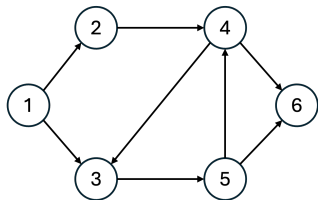
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Examples of TU Matrices #2

- $D = (V, A)$ is a **directed graph**
- M is the $V \times A$ incidence matrix of D

$$M_{v,a} = \begin{cases} 1 & \text{if and only if } a = (\cdot, v) \text{ (arc } a \text{ enters node } v) \\ -1 & \text{if and only if } a = (v, \cdot) \text{ (arc } a \text{ leaves node } v) \\ 0 & \text{otherwise.} \end{cases}$$

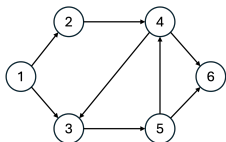


	(1, 2)	(1, 3)	(2, 4)	(4, 3)	(3, 5)	(5, 4)	(4, 6)	(5, 6)
1	-1	-1	0	0	0	0	0	0
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- Then M is **TU**
- **Network flow problems** (e.g., **Prosche Motors**) with integral arc capacities and integral supply/demand have integral LP relaxations

Prove #2 : Incidence Matrix of Directed Graph is TU

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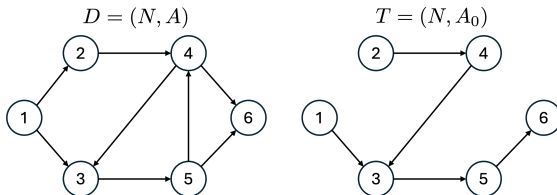
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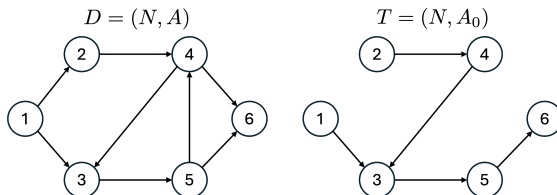
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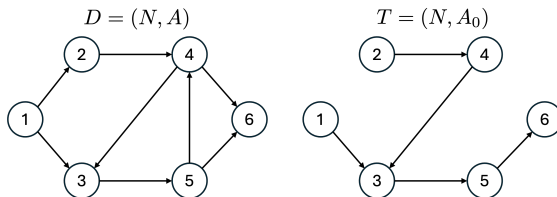
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- Then M is **TU**
- All previous examples were **special cases** of this
- Paul Seymour: **all TU matrices** generated from network matrices and **two** other matrices

Dual Integrality and Submodular Functions

- Alternative conditions based on **LP** duality
- Simple observation: to show that LP relaxation is integral, it suffices to check that the optimal value of any LP with integer cost vector c is an integer

Proposition

*P polyhedron with at least one extreme point. Then P is integral **if and only if** the optimal value $Z_{LP} := \min\{c^T x \mid x \in P\}$ is an integer for all $c \in \mathbb{Z}^n$.*

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Why?

- To show integrality of P , we **construct an integral dual-optimal** solution (for any $c \in \mathbb{Z}^n$)
- Our discussion here is quite specific
 - broader concepts possible related to Total Dual Integrality
 - if interested, see notes for references

Submodular Functions

Definition

A function $f(S)$ defined on subsets S of a finite set $N = \{1, \dots, n\}$ is **submodular** if

$$f(S) + f(T) \geq f(S \cap T) + f(S \cup T), \quad \forall S, T \subset N. \quad (1)$$

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What is the set difference between arguments on the left? And on the right?

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- **Submodularity**: gains when adding something to a smaller set ($S \cap T$) are larger than when adding it to a larger set (T)

Submodular Functions - Equivalent Definitions

Proposition

A set function $f : 2^N \rightarrow \mathbb{R}$ is **submodular** if and only if:

- **Submodular**: “diminishing returns” or “decreasing differences”
 - cost: economies of scale/scope
 - profit: substitutability

Resembles concavity **in economic intuition**, but **not computationally!**
(submodular functions are more like **convex** functions!)

- **Supermodular** is the opposite
- Subsequently, interested in non-negative and **increasing** submodular functions

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Submodular Functions - Examples

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- **Linear functions.** For $w \in \mathbb{R}^n$, $f(S) = \sum_{i \in S} w_i$ is both sub- and super-modular.
- **Composition 2.** If $w \geq 0$ and g concave, then $f(S) = g\left(\sum_{i \in S} w_i\right)$ is submodular.
- **Optimal TSP cost on tree graphs.** Consider **undirected tree graph** $G = (N, E)$ with a positive cost for traversing the edges ($c_e \geq 0$ for every edge $e \in E$). For every $S \subseteq N$, define $f(S)$ as the optimal (i.e., smallest) cost for a TSP that goes through all the nodes in S . Then, $f(S)$ is submodular.
- **Network optimization:** consider directed graph with capacities on edges that constrain how much flow can be transported; if $f(S)$ is the maximum flow that can be received at a set of sink nodes S , $f(S)$ is submodular.
- **Operations management and economics:** perishable inventory systems, dual sourcing, inventory control problems with trans-shipment, ...
- **Machine learning and computer vision:** data summarization, distillation, data partitioning / clustering, ...

Main Result

- For a submodular function f , consider the problem:

$$\begin{aligned} &\text{maximize} \quad \sum_{j=1}^n r_j \cdot x_j \\ &\quad \sum_{j \in S} x_j \leq f(S), \quad \forall S \subseteq N \\ &\quad x \in \mathbb{Z}_+^n. \end{aligned}$$

- T : set of feasible integer solutions
- $P(f)$ the feasible set of the LP relaxation:

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Main Result

- For a submodular function f , consider the problem:

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Theorem

If f is submodular, increasing, integer valued, and $f(\emptyset) = 0$, then

$$P(f) = \text{conv}(T).$$

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To show: f is submodular, increasing, integer-valued, $f(\emptyset) = 0$, then $P(f) = \text{conv}(T)$.

Proof sketch. Consider the linear relaxation and its dual:

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- Let $S^0 = \emptyset$ and $S^j = \{1, \dots, j\}$ for $j \in N$.
- Prove that the following x and y are optimal for the primal and dual, respectively.

$$x_j = \begin{cases} f(S^j) - f(S^{j-1}), & 1 \leq j \leq k, \\ 0, & j > k. \end{cases} \qquad y_S = \begin{cases} r_j - r_{j+1}, & S = S^j, \quad 1 \leq j < k, \\ r_k, & S = S^k, \\ 0, & \text{otherwise.} \end{cases}$$

From Discrete to Continuous: The Lovász Extension

- Submodular functions are inherently **discrete**: $f : 2^N \rightarrow \mathbb{R}$.
- To connect with convex optimization, we extend f to the **hypercube** $[0, 1]^n$.

From Discrete to Continuous: The Lovász Extension

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- To connect with convex optimization, we extend f to the **hypercube** $[0, 1]^n$.
- Given $x \in [0, 1]^n$ and a permutation π that sorts coordinates $x_{\pi(1)} \geq x_{\pi(2)} \geq \dots \geq x_{\pi(n)}$, define:

$$\hat{f}(x) = \sum_{k=1}^n x_{\pi(k)} (f(S_k) - f(S_{k-1})), \quad S_k = \{\pi(1), \dots, \pi(k)\}.$$

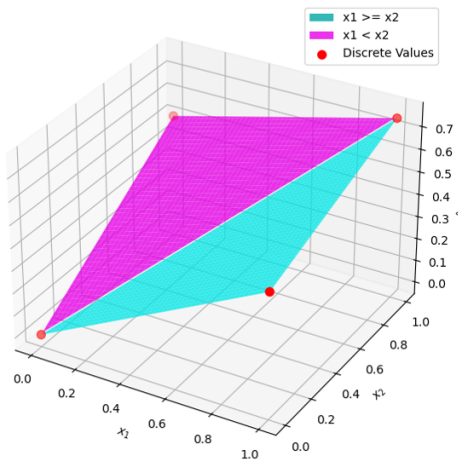
- \hat{f} is the **Lovász extension** of f — a piecewise linear interpolation of f 's values over the vertices of $[0, 1]^n$.

Geometry of the Lovász Extension on $[0, 1]^2$

For $N = \{1, 2\}$ with

$$f(S) = \begin{cases} 0, & S = \emptyset, \\ \frac{1}{2}, & S = \{1\} \text{ or } S = \{2\}, \\ \frac{3}{4}, & S = \{1, 2\}. \end{cases}$$

Lovász extension of a submodular function on $[0, 1]^2$



Submodularity & Convexity: The Bridge

Theorem

*Key Equivalence (Lovász 1983) A set function $f : 2^N \rightarrow \mathbb{R}$ is **submodular***

\iff its Lovász extension $\hat{f}(x)$ is convex on $[0, 1]^n$.

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- Submodularity \leftrightarrow *discrete convexity*.
- Supermodularity \leftrightarrow *discrete concavity*.
- \hat{f} is piecewise linear with gradients corresponding to vertices of the **base polyhedron**

$$B(f) = \{y \in \mathbb{R}^n : y(S) \leq f(S) \ \forall S \subseteq N, \ y(N) = f(N)\}.$$

- Minimizing f over 2^V is equivalent to minimizing \hat{f} over $[0, 1]^n$; the minimum is always achieved at a binary vector.

Optimization via the Lovász Extension

Submodular **Minimization**

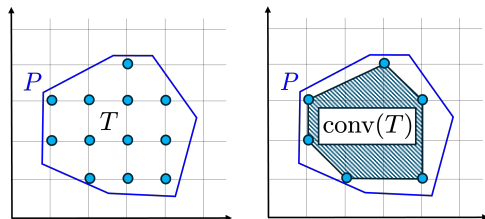
- $\min_{S \subseteq N} f(S) = \min_{x \in [0,1]^n} \hat{f}(x)$.
- \hat{f} convex \Rightarrow solvable by convex optimization.
- Algorithms:
 - Iwata–Fleischer–Fujishige (IFF)
 - Schrijver’s combinatorial method
 - Subgradient or cutting-plane over $B(f)$

Submodular **Maximization**

- NP-hard in general (non-convex counterpart).
- Continuous relaxations (multilinear extension) enable approximations.
- Greedy algorithms achieve:
 $1 - \frac{1}{e}$ (monotone), $\frac{1}{2}$ (non-monotone).

Takeaway: The Lovász extension unifies discrete and convex worlds—enabling exact minimization and principled relaxations for maximization.

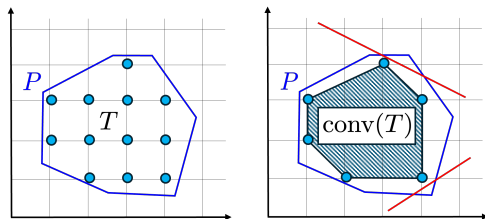
Improving LP Relaxations With Cuts



- **Recall:** T are feasible points to an IP, $\text{conv}(T)$ is their convex hull
- P is the feasible region of an LP relaxation to the IP
- Typically, the formulation is **not ideal**:

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- How to **improve it by generating valid cuts**?
 - Linear inequalities **satisfied by T and $\text{conv}(T)$, but not by P**

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- **Setup:** A, b, c with rational entries and the IP:

$$\text{minimize} \{ c^T x : Ax = b, x \geq 0, x \in \mathbb{Z}^n \}$$

- If $x^* = [x_B^*; x_N^*]$ be a b.f.s. for the LP relaxation. Then we have:

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- Consider an equality in which the right-hand-side is **fractional**

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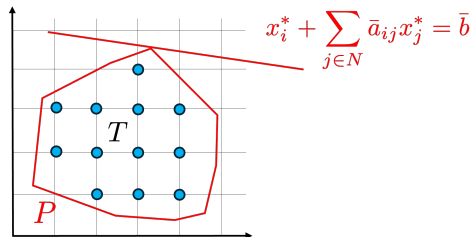
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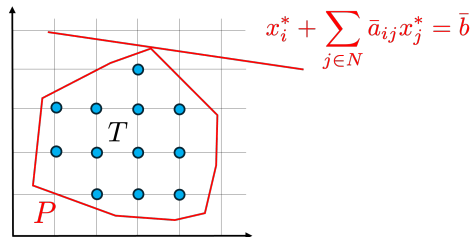
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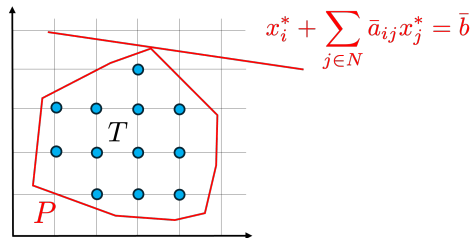
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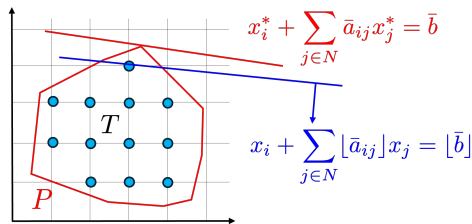
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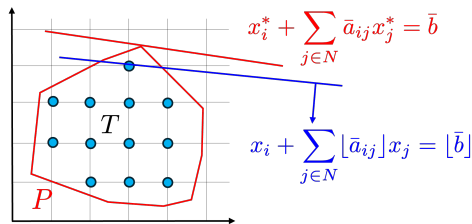
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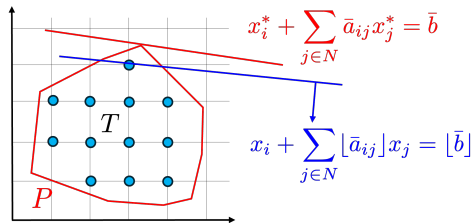
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- This inequality is **satisfied by all integer solutions** $x \in T$
- It is **not satisfied** by x^* because $x_i^* = \bar{b}$ is fractional
- **Gomory cut**

Improving LP Relaxations With Cuts

$$x_i + \sum_{j \in N} \lfloor \bar{a}_{ij} \rfloor x_j \leq \lfloor \bar{b} \rfloor, \forall x \in T$$



- **Gomory cut**
- Systematically adding all the Gomory cuts lead to first **cutting algorithm** for IP
 1. Solve the linear relaxation and get an optimal solution x^*
 2. If x^* is integer stop
 3. If not, add a cut (i.e., linear inequality that all integer solutions satisfy but that x^* does not satisfy) and go to step 1 again.
- Can show that this is guaranteed to terminate
- *If you're wondering how this works for $Ax \leq b$ or why it terminates, see notes!*

Lift-and-Project

- Balas, Céria and Cornuéjols introduced a new approach
- **Binary** IP, feasible set $x \in P \cap \{0, 1\}^n$ where $P := \{x \in \mathbb{R}^n : Ax \geq b, x \geq 0\}$
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 - $\bigcap_{j=1}^n P_j$ is called the **lift-and-project closure**. Clearly, $\bigcap_{j=1}^n P_j \subseteq P$
 - Bonami and Minoux : 35 Mixed 0-1 IPs from MIPLIB library, lift-and-project closure reduces integrality gap by **37% on average**

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- **Knapsack Cover Cuts:** applied for knapsack constraint

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$$w \geq 0, w^T x \leq K \Rightarrow \sum_i x_i \leq |C| - 1 \text{ for any } C : \sum_{i \in C} w_i > K \text{ (Cover)}$$

- **Clique Cuts:** used to strengthen $\sum_{i=1}^n x_i \leq 1$ when some of the x_i form a **clique**
- **Flow Cover** and **Flow Path Cuts:** specialized cuts for network flow problems
- **Lattice-Free Cuts, Multi-Branch Split Cuts**
- **Comb Inequalities** for TSP
- Solvers like Gurobi have many of these built-in and allow adding custom cuts
- Adding “good” cuts is problem-dependent; requires good understanding of combinatorial structure

Solving IPs

IPs “hard,” but many methods devised

- **Exact algorithms:** guaranteed to find optimal solution, but may take exponential number of iterations
 - cutting planes
 - branch and bound
 - branch and cut
 - lift-and-project methods
 - dynamic programming methods
- **Approximation algorithms:** suboptimal solution with a bound on the degree of its suboptimality, in polynomial time
- **Heuristic algorithms:** suboptimal solution, typically no guarantees on its quality; typically run fast
 - local search methods
 - simulated annealing
 - ...

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Maintain upper bound **U** and lower bound **L** on optimal value

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Root node: solve LP relaxation

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- If x, y, z binary, **done!**

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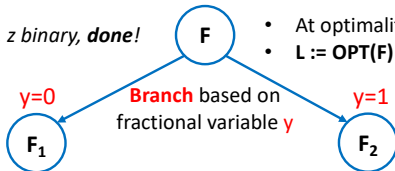
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Branch based on
fractional variable y

$y=0$

F₁

$y=1$

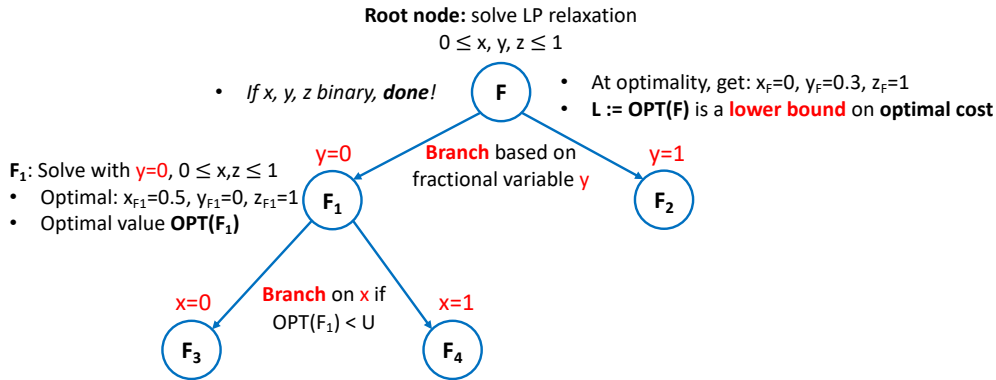
F₂

F₁: Solve with $y=0, 0 \leq x, z \leq 1$

- Optimal: $x_{F_1}=0.5, y_{F_1}=0, z_{F_1}=1$
- Optimal value **OPT(F₁)**

Branch and Bound

Suppose we have **binary** variables **x, y, z** and **minimize an objective**
Maintain upper bound **U** and lower bound **L** on optimal value



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Root node: solve LP relaxation

$$0 \leq x, y, z \leq 1$$

- If x, y, z binary, **done!**

F

- At optimality, get: $x_F=0, y_F=0.3, z_F=1$
- $L := \text{OPT}(\mathbf{F})$ is a **lower bound** on optimal cost

Branch based on
fractional variable y

$y=0$

F₁

$y=1$

F₂

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Branch on x if
 $\text{OPT}(\mathbf{F}_1) < U$

$x=0$

F₃

$x=1$

F₄

F₃: Solve with $x=y=0, 0 \leq z \leq 1$

- At optimality: get $z_{F_3}=1$
- A **feasible** solution!
- Update **upper bound** $U := \text{OPT}(\mathbf{F}_3)$
- If $U - L \leq \text{tolerance}$, **stop**

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F₄: Infeasible!

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F₂

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- Optimal value **OPT(F₁)**

F₂: Solve with $y=1, 0 \leq x, z \leq 1$

- Optimal: $x_{F2}=0, y_{F2}=1, z_{F2}=0.2$
- Optimal value **OPT(F₂)**

Branch on x if
 $\text{OPT}(\mathbf{F}_1) < U$

$x=0$

F₃

$x=1$

F₄

F₃: Solve with $x=y=0, 0 \leq z \leq 1$

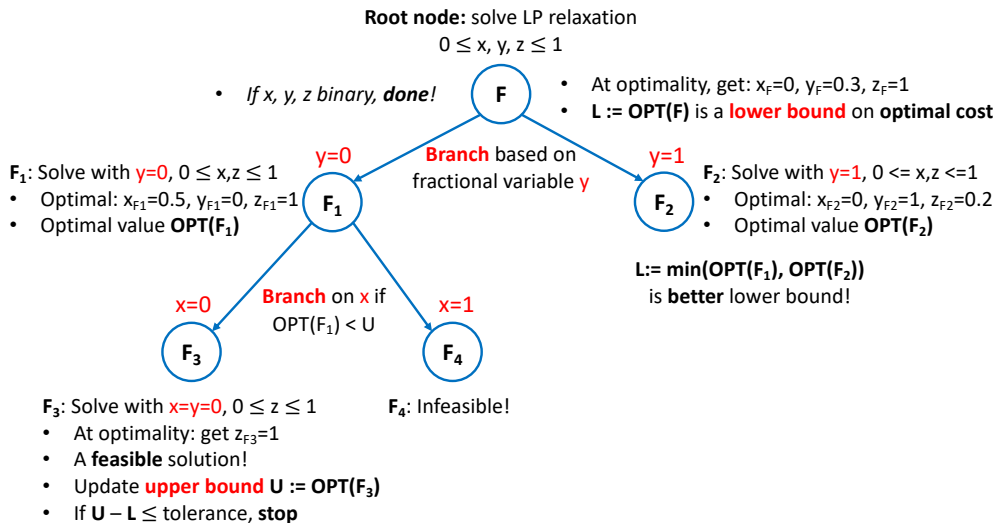
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F₄: Infeasible!

Branch and Bound

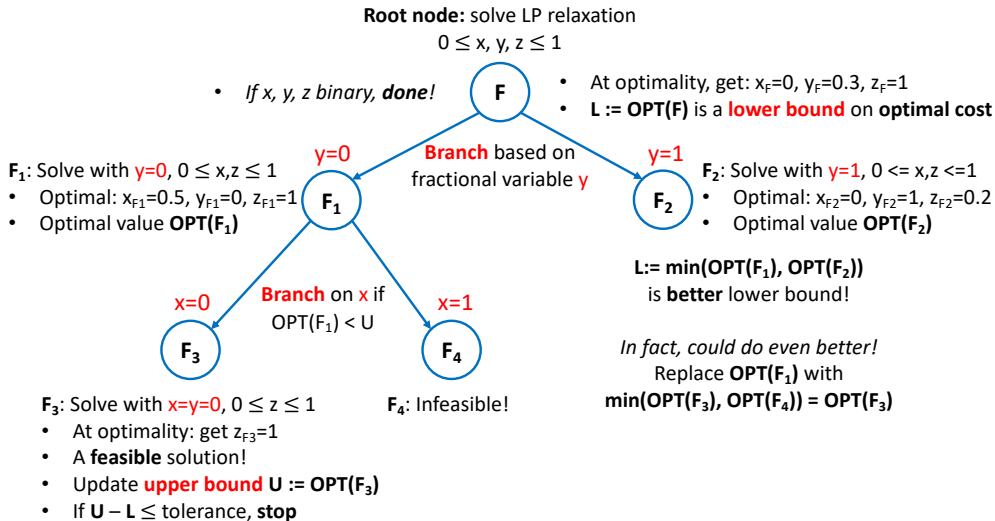
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Branch and Bound

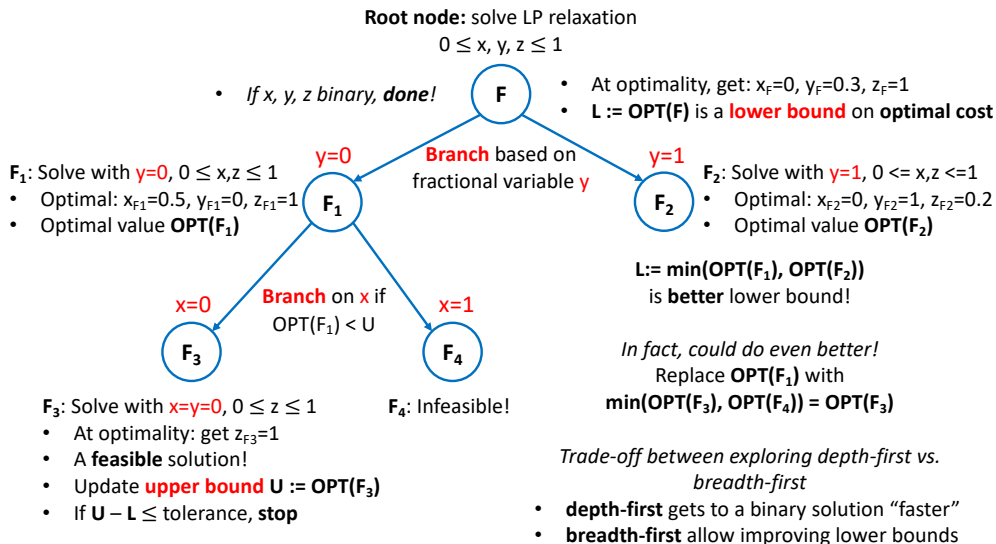
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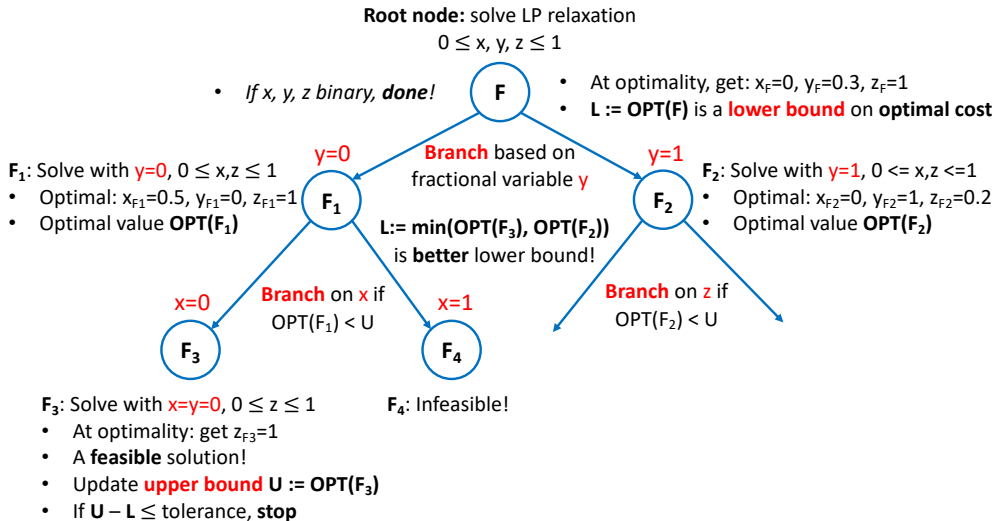
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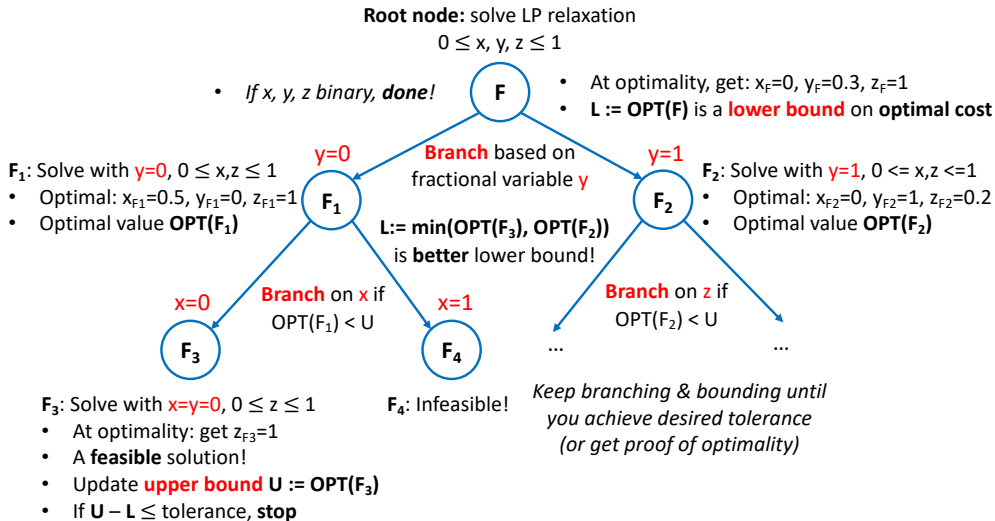
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Branch and Bound

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Branch and Bound

- More general formulation: let F be set of feasible solutions to an IP
 1. Maintain upper bound U , lower bound L on problem's objective
 2. Partition F into finite collection of subsets F_i
 3. Choose an unsolved subproblem and solve it; only need a **lower bound** $\ell(F_i)$ on cost:

$$\ell(F_i) \leq \min_{x \in F_i} c^T x.$$

4. If $\ell(F_i) \geq U$, no need to explore subproblem F_i further!
5. Otherwise, partition F_i further and update collection of subproblems/nodes to explore
6. If we get a feasible solution, update the upper bound U
7. If $U - L \leq \epsilon$, stop
8. When solving all children of a given node, can update lower bound at the node

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 8. When solving all children of a given node, can update lower bound at the node
- Many **choices**:
 1. How to **explore subproblems**: “breadth-first search” vs “depth-first search” vs...
 2. How to **derive lower bound** $\ell(F_i)$: LP relaxation vs. Lagrangean duality
 3. Improve LP relaxations by **adding cuts**: **branch-and-cut** approaches
 4. How to **partition a problem** into subproblems? We used $x_i \leq \lfloor x_i^* \rfloor$ and $x_i \geq \lceil x_i^* \rceil$

Gurobi Output

Available computational resources

Summary of model
constraints, # variables, sparsity,
coefficient values

Can we get close with a heuristic?

Can we simplify the problem?
(presolve)

Branch & Bound
(current node, bound on objective, gap)

Cutting planes applied

Optimal solution found

```
Parameter OutputFlag unchanged
Value: 1 Min: 0 Max: 1 Default: 1
Gurobi Optimizer version 9.1.2 build v9.1.2rc0 (linux64)
Thread count: 1 physical cores, 2 logical processors, using up to 2 threads
Optimize a model with 55 rows, 105 columns and 310 nonzeros
Model fingerprint: 0x0e3b21e3
Variable types: 5 continuous, 100 integer (100 binary)
Coefficient statistics:
  Matrix range    [5e-02, 1e+00]
  Objective range [1e+00, 1e+00]
  Bounds range    [1e+00, 1e+00]
  RHS range       [1e+00, 4e+00]
Found heuristic solution: objective -0.0000000
Presolve removed 18 rows and 33 columns
Presolve time: 0.00s
Presolved: 37 rows, 72 columns, 192 nonzeros
Found heuristic solution: objective 1.0190799
Variable types: 0 continuous, 72 integer (68 binary)

Root relaxation: objective 3.139194e+00, 54 iterations, 0.00 seconds

   Nodes      |   Current Node   |   Objective Bounds   |   Work
Expl Unexpl | Obj Depth IntInf | Incumbent    BestBd   Gap   It/Node Time
-----
0 0 0 3.13919 0 7 1.01908 3.13919 208% - 0s
H 0 0 2.8417259 3.13919 10.5% - 0s
H 0 0 3.0648352 3.13919 2.43% - 0s
H 0 0 3.0879121 3.13919 1.66% - 0s
0 0 3.10586 0 8 3.08791 3.10586 0.58% - 0s
0 0 cutoff 0 3.08791 3.08791 0.00% - 0s

Cutting planes:
  Gomory: 1
  MIR: 1
  GUB cover: 1
  RLT: 1

Explored 1 nodes (57 simplex iterations) in 0.04 seconds
Thread count was 2 (of 2 available processors)

Solution count 5: 3.08791 3.06484 2.84173 ... -0

Optimal solution found (tolerance 1.00e-04)
Best objective 3.087912087912e+00, best bound 3.087912087912e+00, gap 0.0000%

Solved the optimization problem...
```

Lagrangian Duality in IP

- **Good lower bounds critical for MILPs!**

$$Z_{\text{IP}} := \min \{ c^{\top} x : Ax \geq b, Dx \geq d, x \in \mathbb{Z}^n \}$$

- We get a lower bound from LP relaxation:

$$Z_{\text{LP}} := \min \{ c^{\top} x : Ax \geq b, Dx \geq d \} \Rightarrow Z_{\text{LP}} \leq Z_{\text{IP}}$$

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... and we are able to **minimize efficiently** $c^{\top}x$ **over** $\mathcal{X} := \{x \in \mathbb{Z}^n \mid Dx \geq d\}$

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- Let $p \geq 0$ be dual variables (**Lagrange multipliers**) for $Ax \geq b$; form Lagrangean:

$$\mathcal{L}(x, p) := c^\top x + p^\top (b - Ax)$$

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- Then we can get the following lower bound on Z_{IP} :

$$\forall p \geq 0, g(p) := \min_{x \in \mathcal{X}} [c^\top x + p^\top (b - Ax)] \Rightarrow g(p) \leq Z_{\text{IP}}$$

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- **Important!** We are **not dualizing** all the constraints!

- We keep the constraints $x \in \mathcal{X}$ because these are “easy”
- Similar to LP developments: recall how we kept the constraints $x_i \geq 0$ or $x_i \leq 0$
- What matters is that we can easily compute $g(p)$ for any $p \geq 0$

Lagrangian Duality in IP

- Because $g(p) \leq Z_{\text{IP}}, \forall p \geq 0$, we can look for **the best lower bound**:

$$Z_D := \max_{p \geq 0} g(p) \quad (2)$$

- This is the **Lagrangian dual** of our problem.
 - $g(p)$ **piece-wise linear, concave**; supergradient available
 - Can compute Z_D using first-order-methods
 - **Weak duality holds**: $Z_D \leq Z_{\text{IP}}$
 - Unlike LP, we do **not** have a strong duality result!

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 - **Weak duality holds**: $Z_D \leq Z_{\text{IP}}$
 - Unlike LP, we do **not** have a strong duality result!
- Most important result here (recall that $\mathcal{X} := \{x \in \mathbb{Z}^n \mid Dx \geq d\}$)

$$Z_D = \min \{c^\top x : Ax \geq b, \quad x \in \text{conv}(\mathcal{X})\}.$$

- Immediate consequence: we get **stronger bounds than from LP relaxation**,

$$Z_{\text{IP}} \leq Z_D \leq Z_{\text{LP}}.$$

- Details, proofs: see notes

Other Methods

- **Dynamic Programming** very powerful
- Can solve in pseudo-polynomial time IPs in **fixed dimension**
- Heuristics can also be powerful
 - Local search
 - Simulated annealing
 - Genetic algorithms, “ant colony optimization”, etc.