Encodings in Mixed Integer Linear Programming

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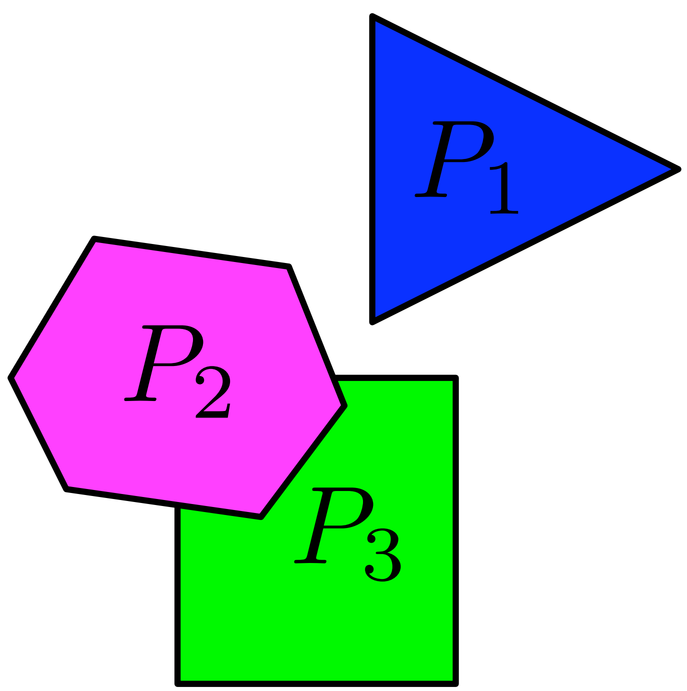
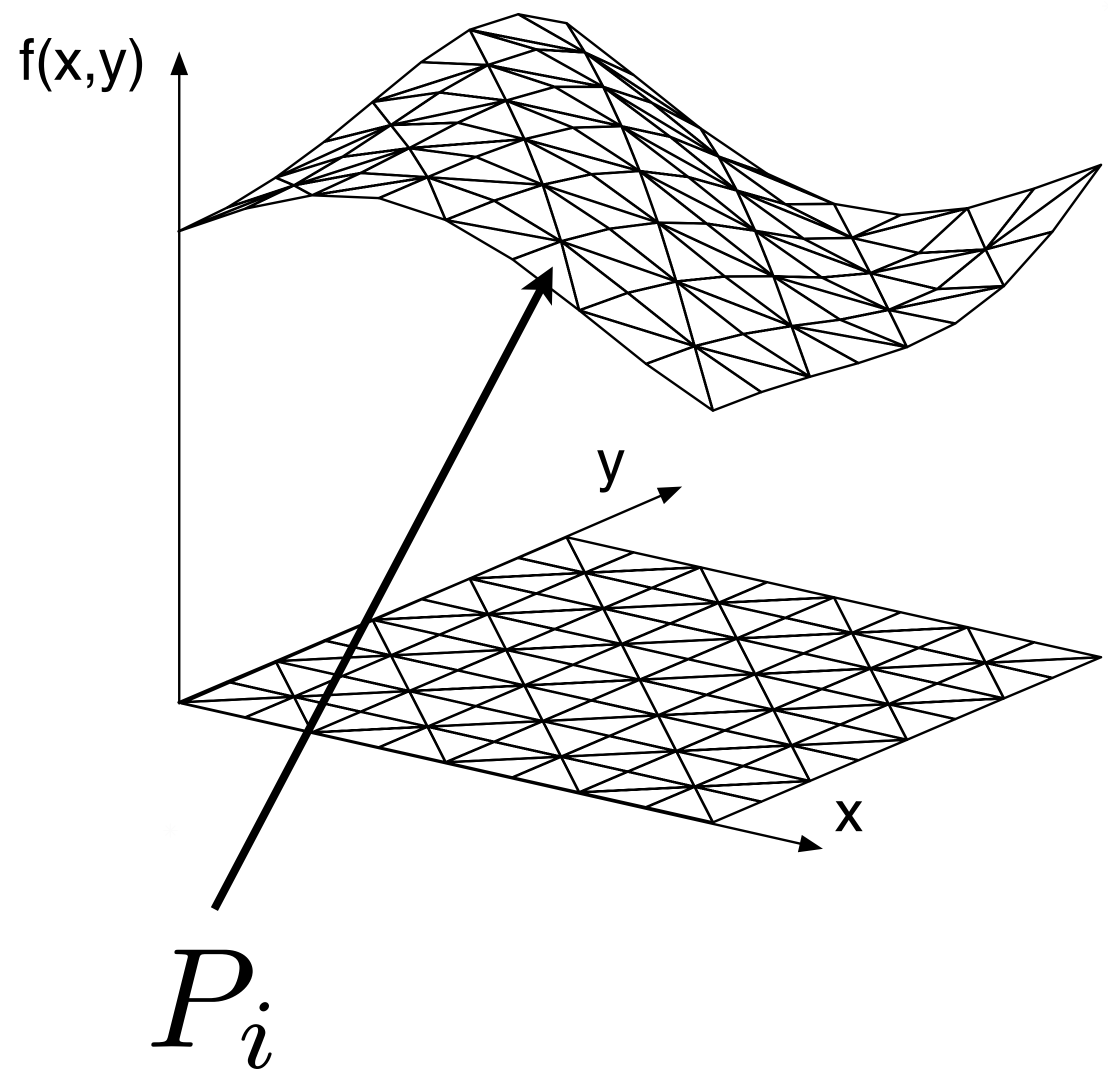
Mixed Integer Binary Formulations

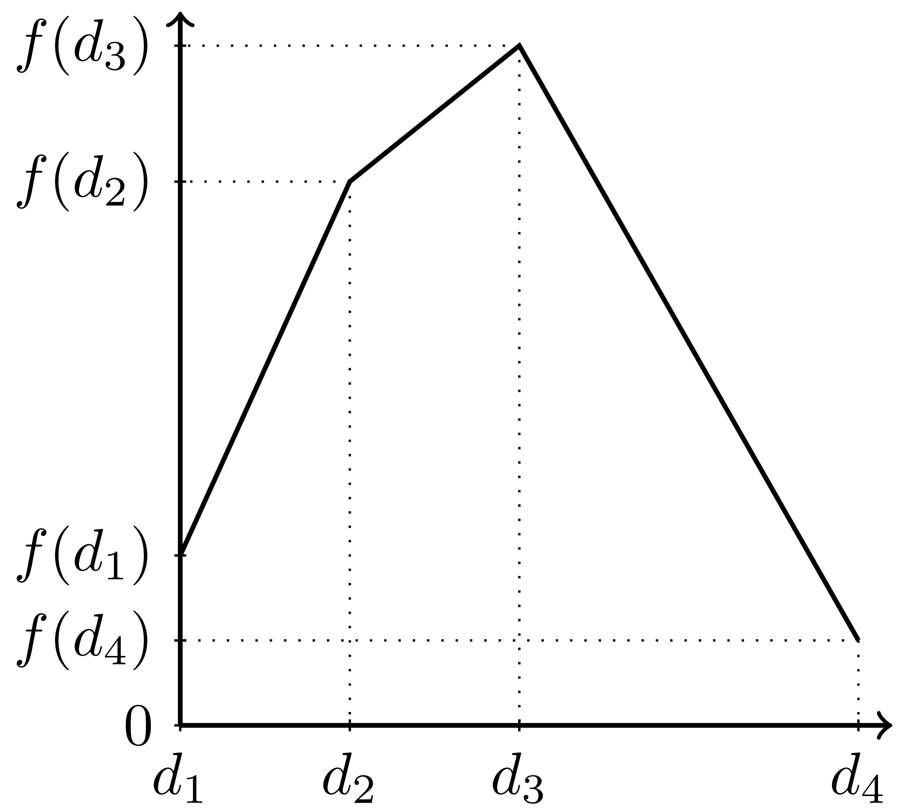
- MIP Formulations = Model Finite Alternatives

$$x \in \bigcup_{i=1}^{n} P_i \subseteq \mathbb{R}^d$$





Textbook Formulation



Formulation for f(x)=z

$$\sum_{i=1}^{4} d_i \lambda_i = x, \qquad \sum_{i=1}^{4} f(d_i)\lambda_i = z$$

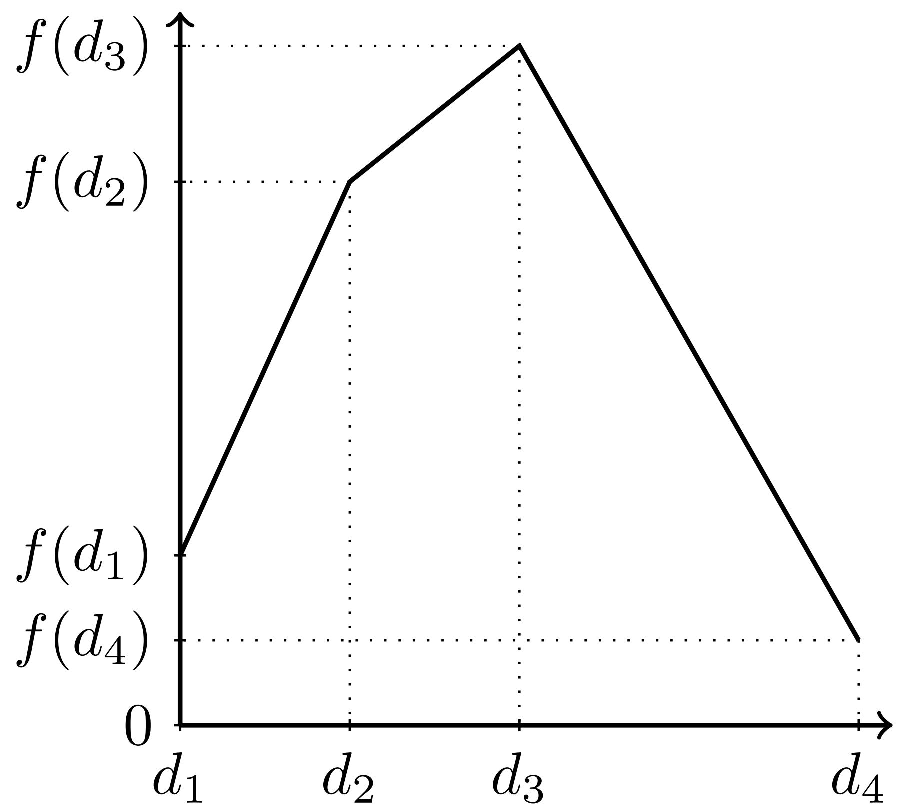
$$\sum_{i=1}^{4} \lambda_i = 1, \qquad \lambda_i \geq 0$$

$$\sum_{i=1}^{3} y_i = 1, \qquad y_i \in \{0, 1\}$$

$$\lambda_1 \leq y_1, \qquad \lambda_2 \leq y_1 + y_2$$

$$\lambda_3 \leq y_2 + y_3, \qquad \lambda_4 \leq y_3$$

Textbook Formulation



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$$\sum_{i=1}^{4} \lambda_i = 1, \qquad \lambda_i \geq 0$$

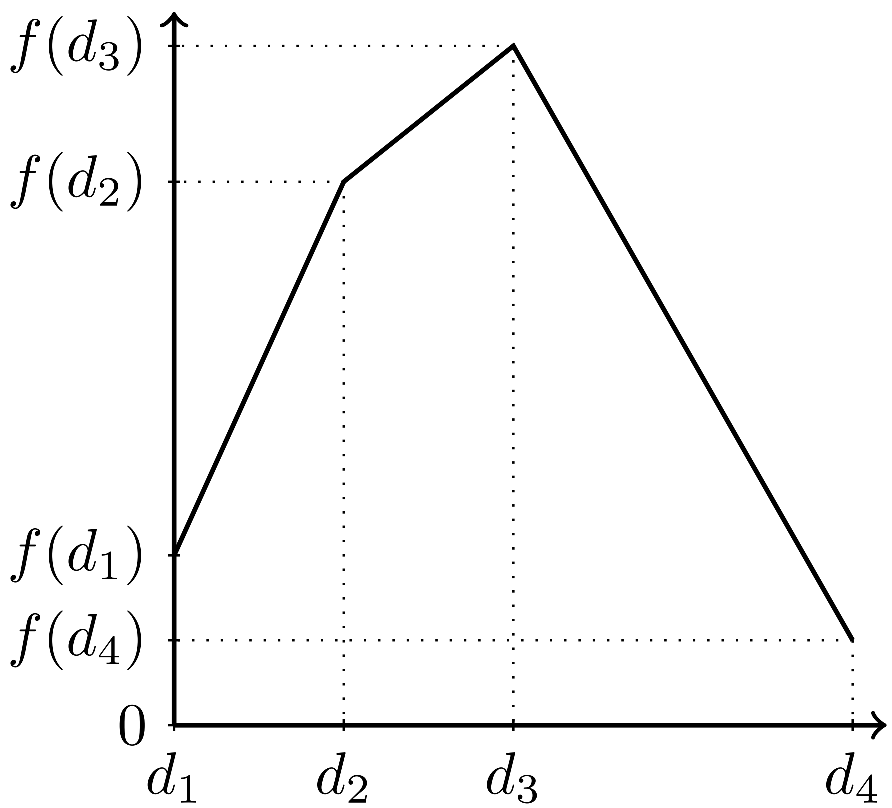
$$\sum_{i=1}^{3} y_i = 1, \qquad y_i \in \{0, 1\}$$

“Weak”

$$\lambda_1 \leq y_1, \qquad \lambda_2 \leq y_1 + y_2$$

$$\lambda_3 \leq y_2 + y_3, \qquad \lambda_4 \leq y_3$$

Better Formulation



Formulation for f(x)=z

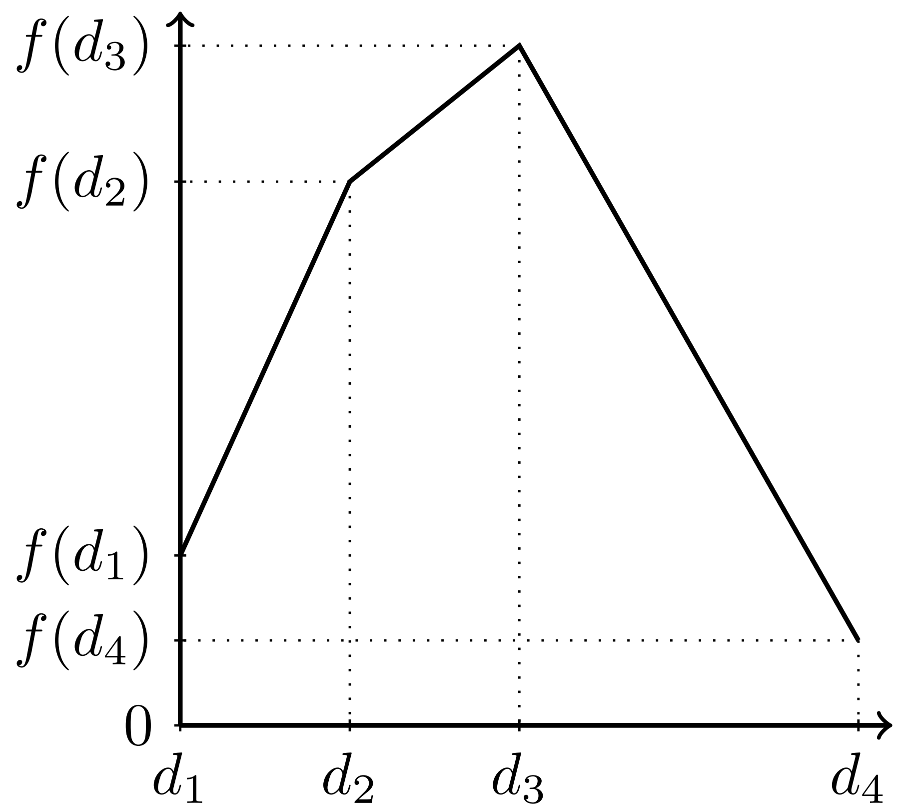
$$d_0 + \sum_{i=1}^{3} (d_{i+1} - d_i)\delta_i = x,$$

$$f(d_0) + \sum_{i=1}^{3} (f(d_{i+1}) - f(d_i))\delta_i = z$$

$$\delta_3 \leq y_2 \leq \delta_2 \leq y_1 \leq \delta_1$$

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

Better Formulation



Formulation for f(x)=z

$$d_0 + \sum_{i=1}^{3}(d_{i+1} - d_i)\delta_i = x,$$

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$$\delta_3 \le y_2 \le \delta_2 \le y_1 \le \delta_1$$

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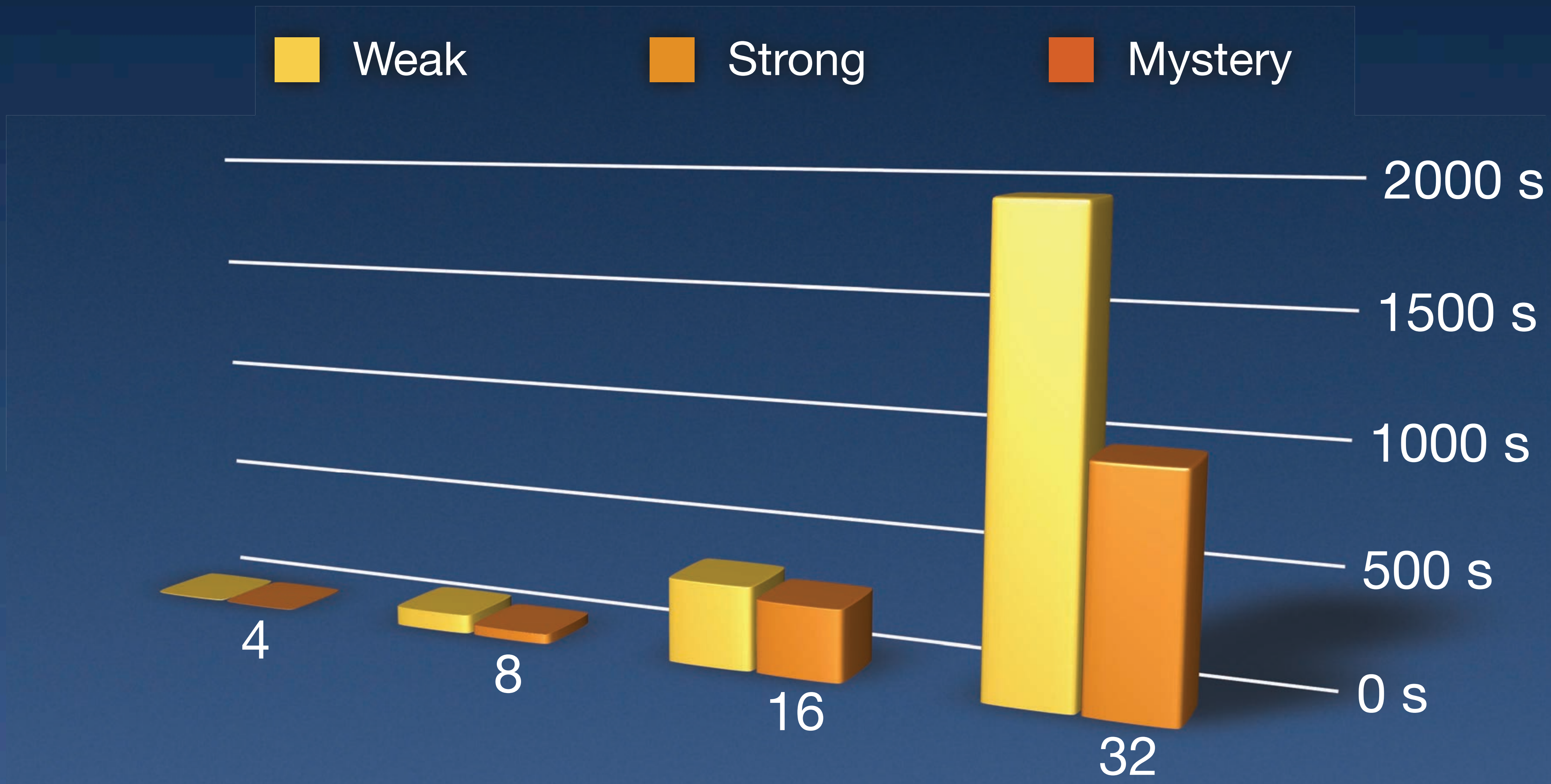
Integral

Solve Times in CPLEX 11

Weak Strong Mystery

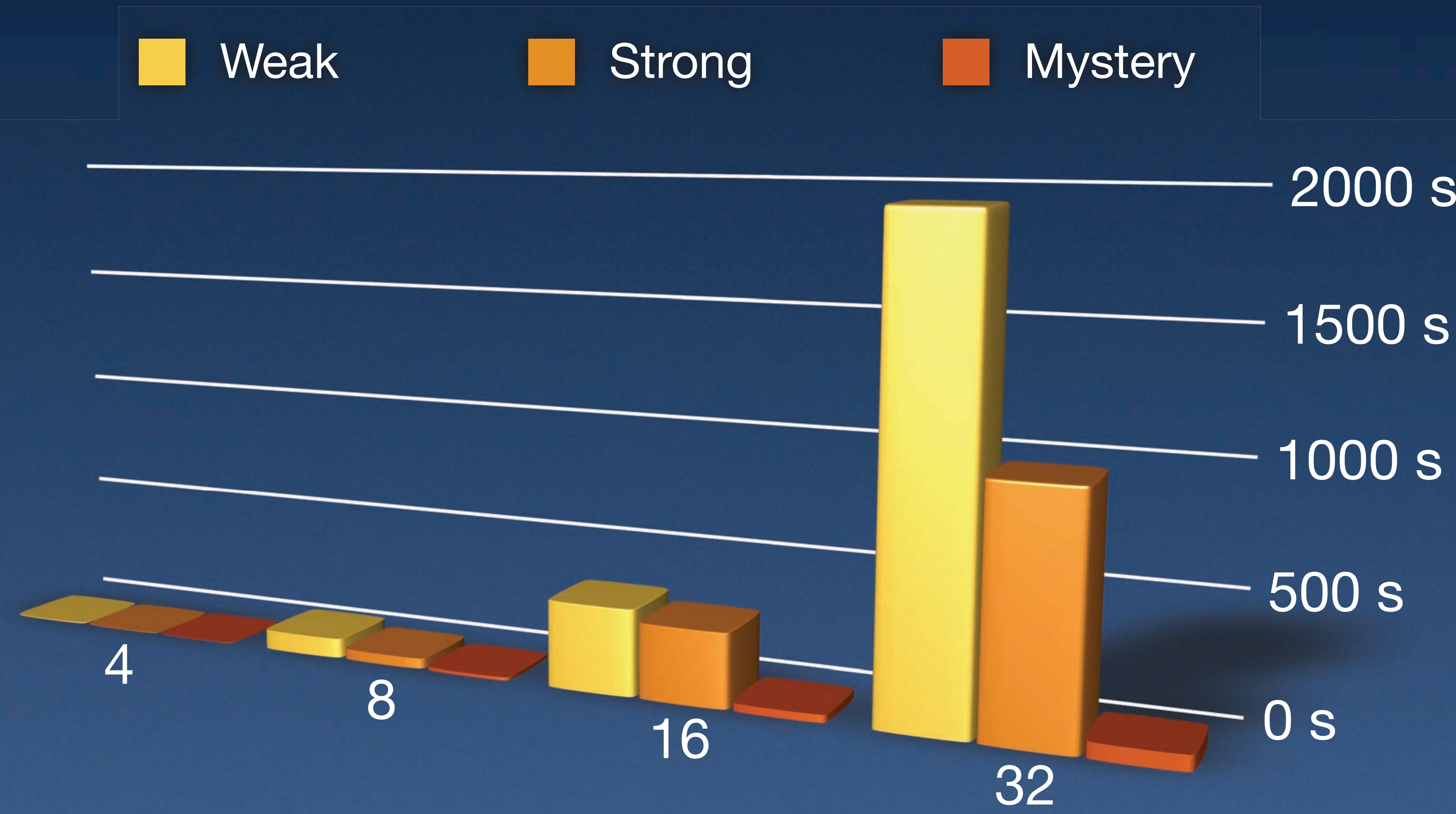
- Transportation Problems in V., Ahmed and Nemhauser '10.

Solve Times in CPLEX 11



- Transportation Problems in V., Ahmed and Nemhauser '10.

Solve Times in CPLEX 11



- Transportation Problems in V., Ahmed and Nemhauser '10.

Outline

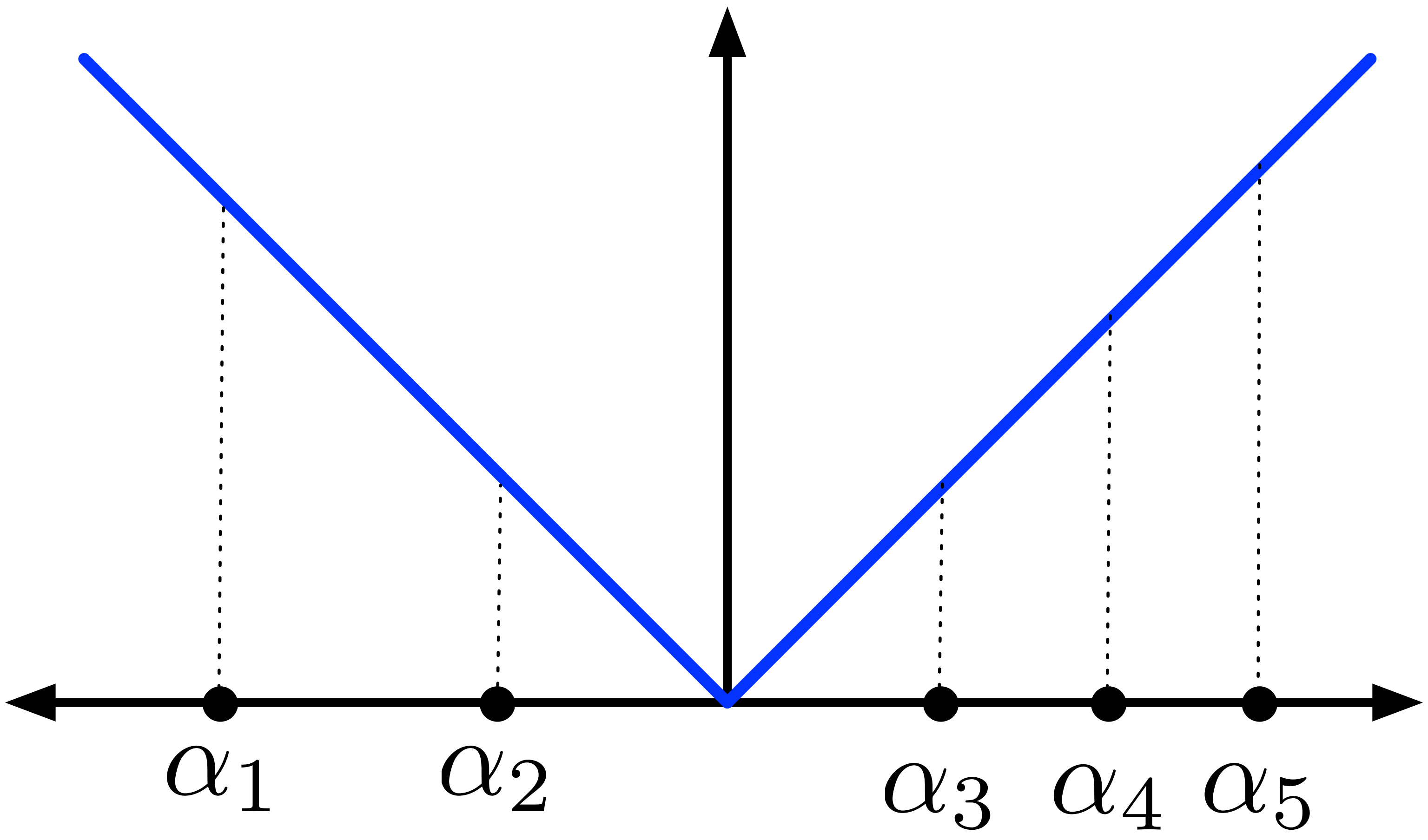
- MIP v/s constraint branching.
- “Have your cake and eat it too” formulation
  - Step 1: Encoding alternatives.
  - Step 2: Combine with strong “standard” formulation.
- Summary, Extensions and More.

Formulating Discrete Alternatives

$$\min \quad |x|$$

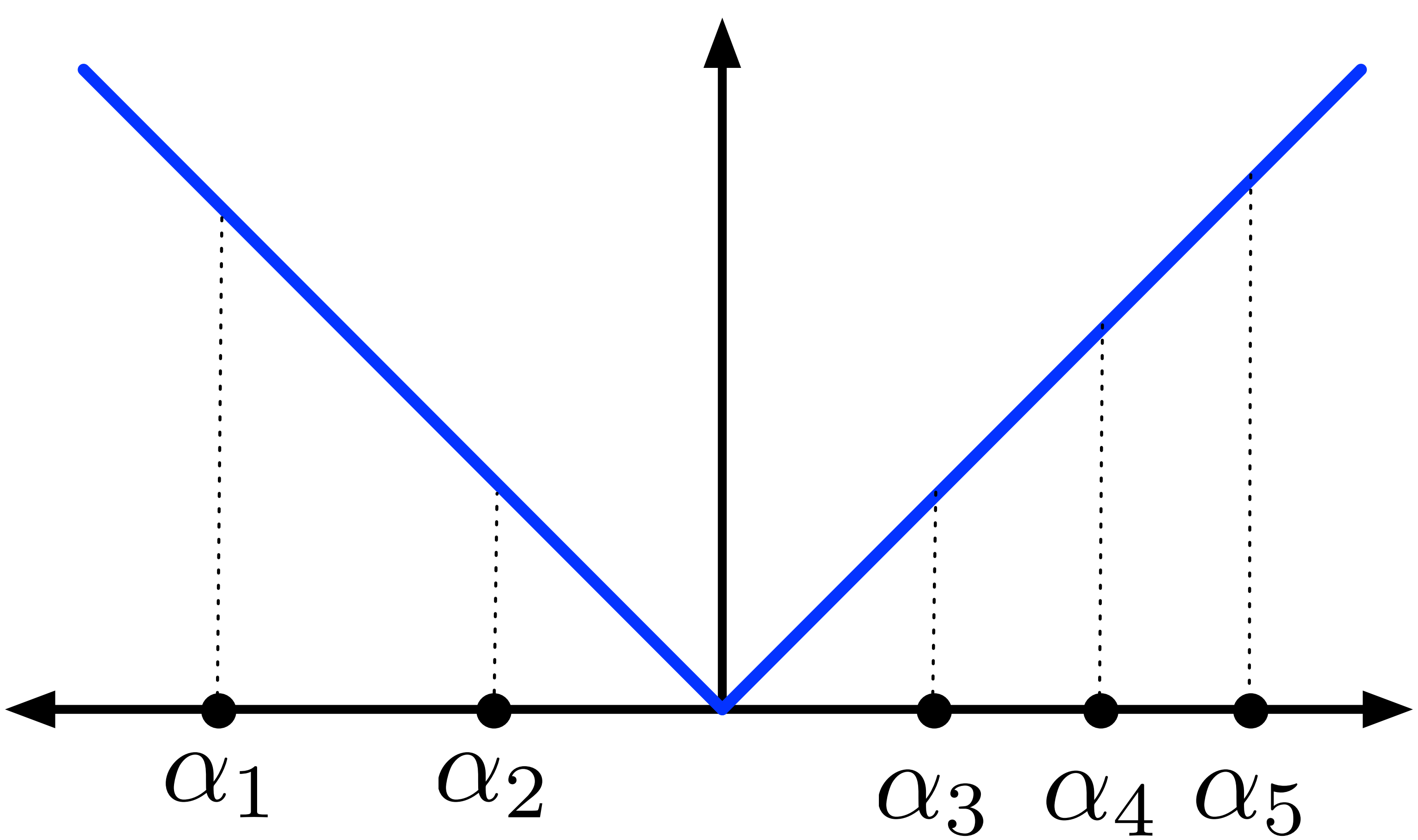
$$s.t.$$

$$x \in \{\alpha_i\}_{i=1}^{n}$$



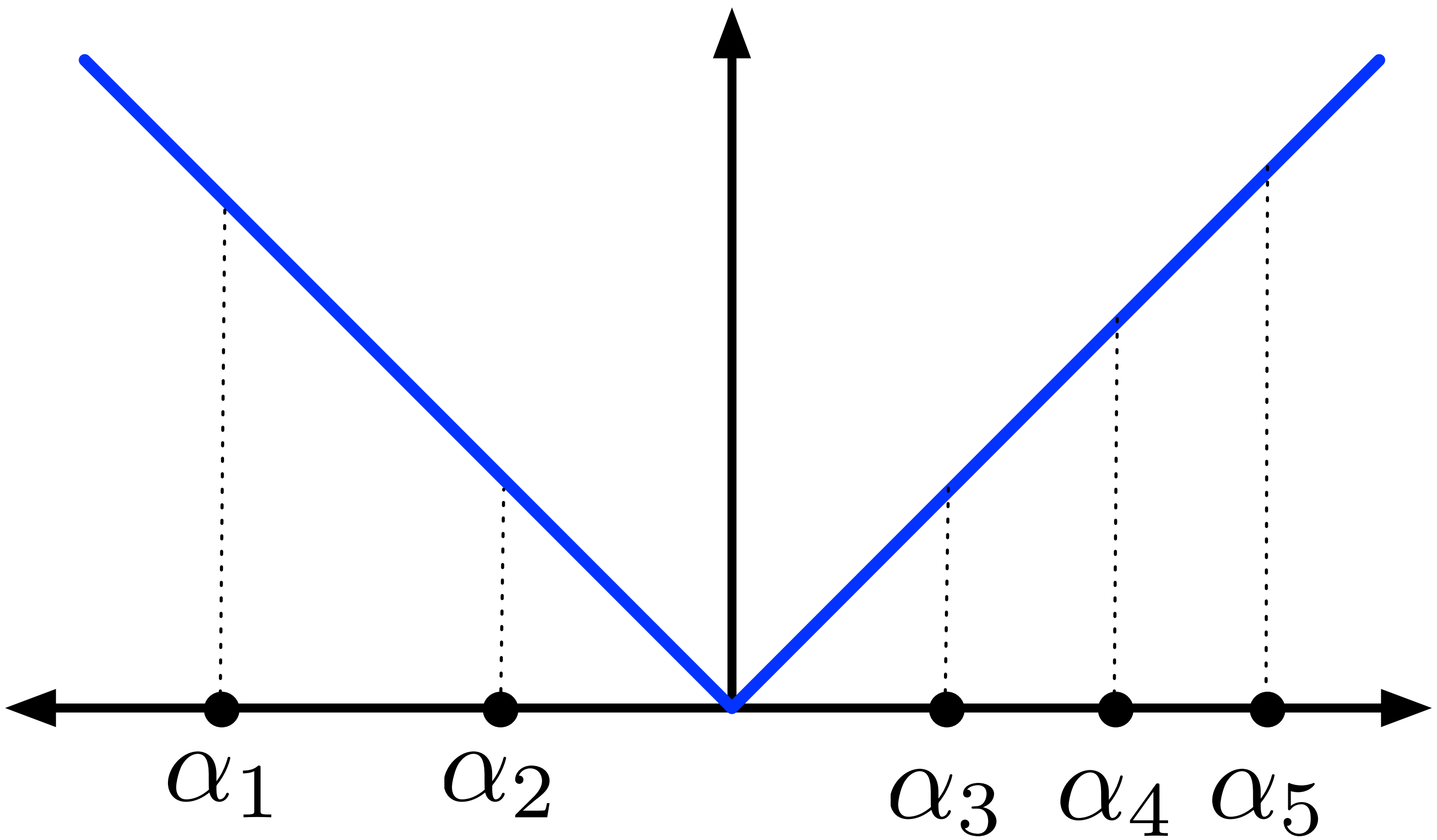
Formulating Discrete Alternatives

$$\begin{aligned} \min \quad & |x| \\ s.t. \quad & \\ & x \in \{\alpha_i\}_{i=1}^n \end{aligned}$$



$$\begin{aligned} \min \quad & |x| \\ s.t. \quad & \\ & \sum_{i=1}^n \lambda_i \alpha_i = x \\ & \sum_{i=1}^n \lambda_i = 1 \\ & \lambda \in \{0,1\}^n \end{aligned}$$

Formulating Discrete Alternatives



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$$\sum_{i=1}^{n} \lambda_i \alpha_i = x$$

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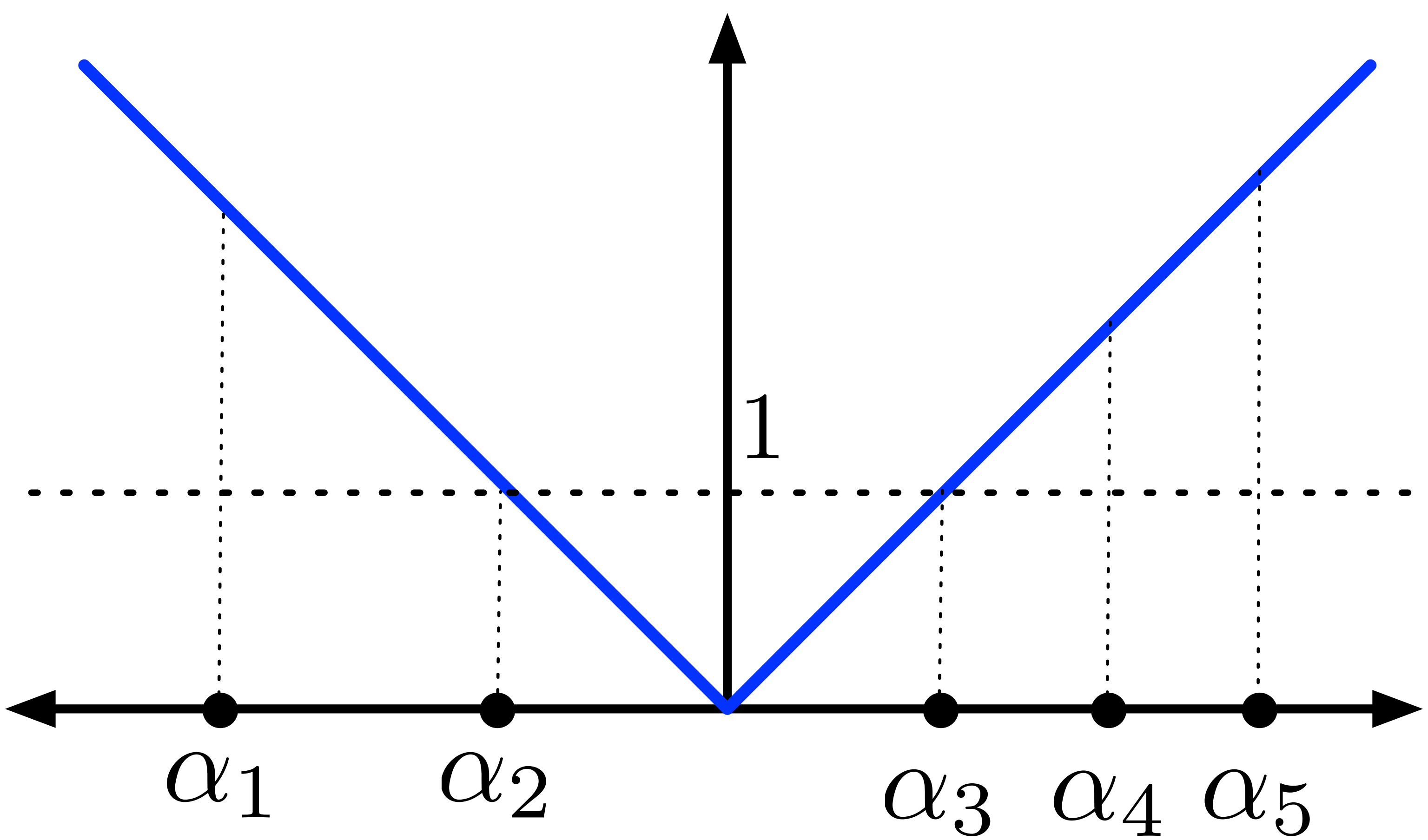
Formulating Discrete Alternatives



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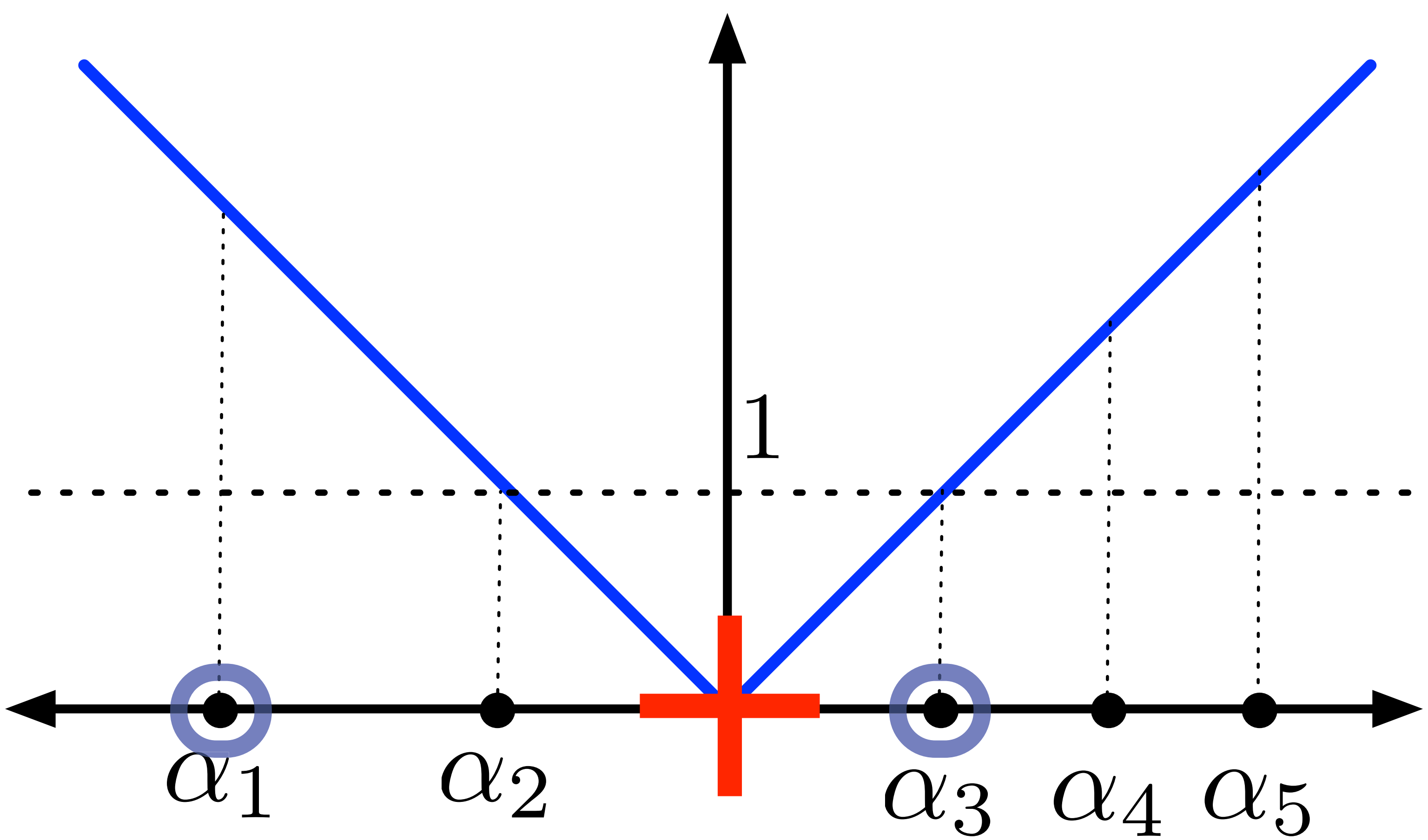
Formulating Discrete Alternatives



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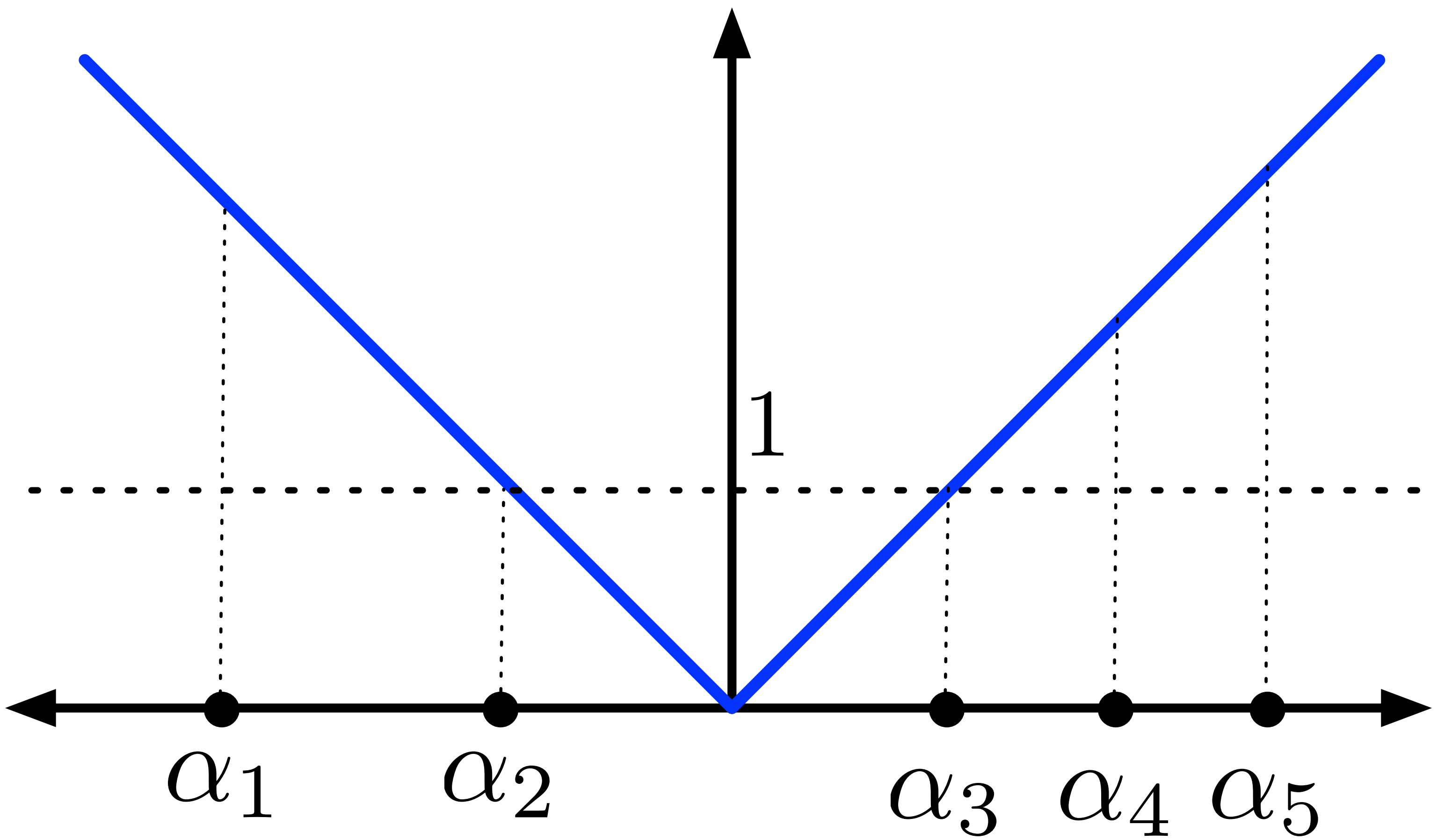
$$\text{IP}_{\text{opt}} = 1, \ \text{LP}_{\text{opt}} = 0$$

Formulating Discrete Alternatives



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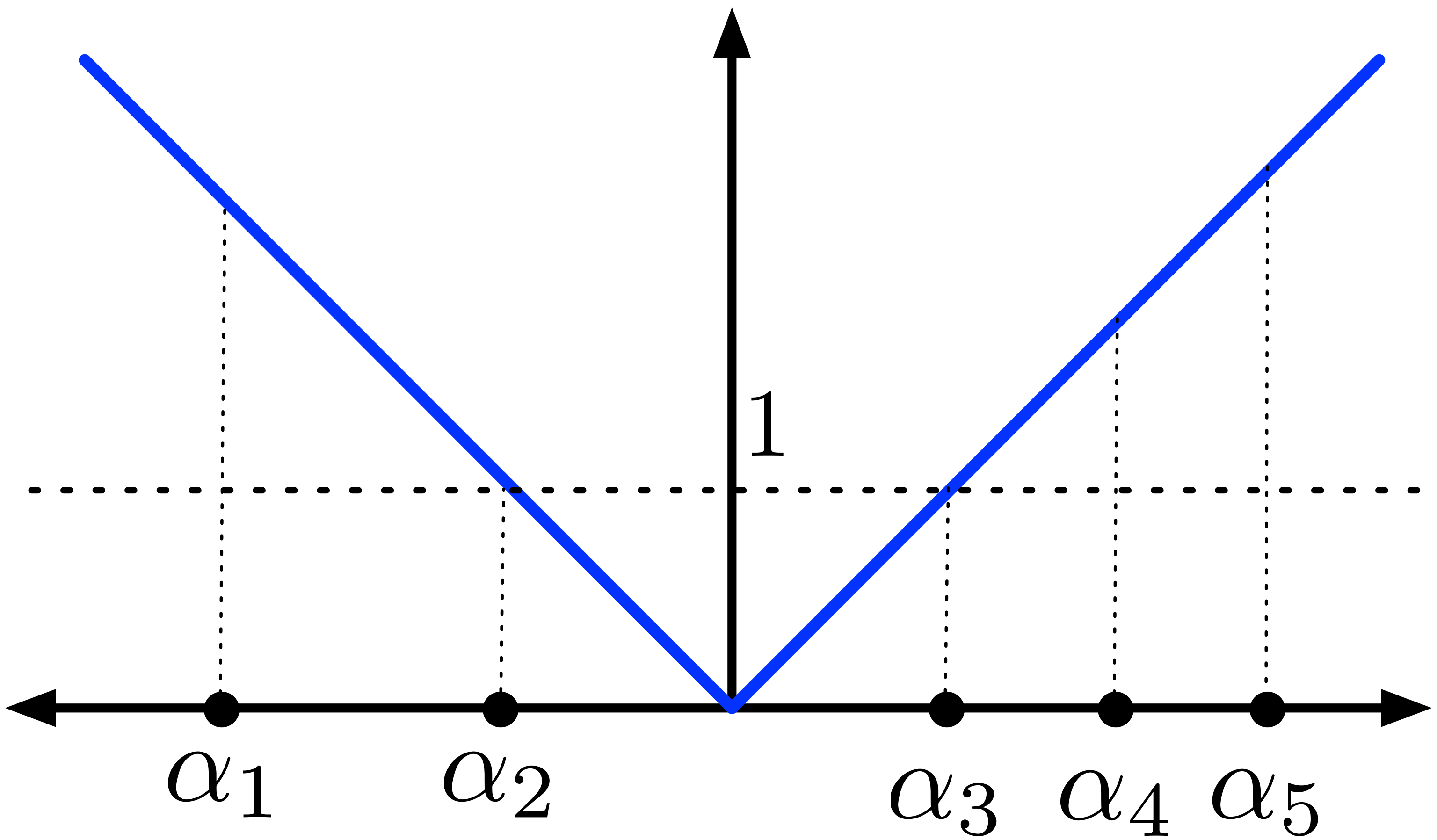
Solve by **binary** Branch-and-Bound:

$$\text{IP}_{\text{opt}} = 1, \; \text{LP}_{\text{opt}} = 0$$

Formulating Discrete Alternatives



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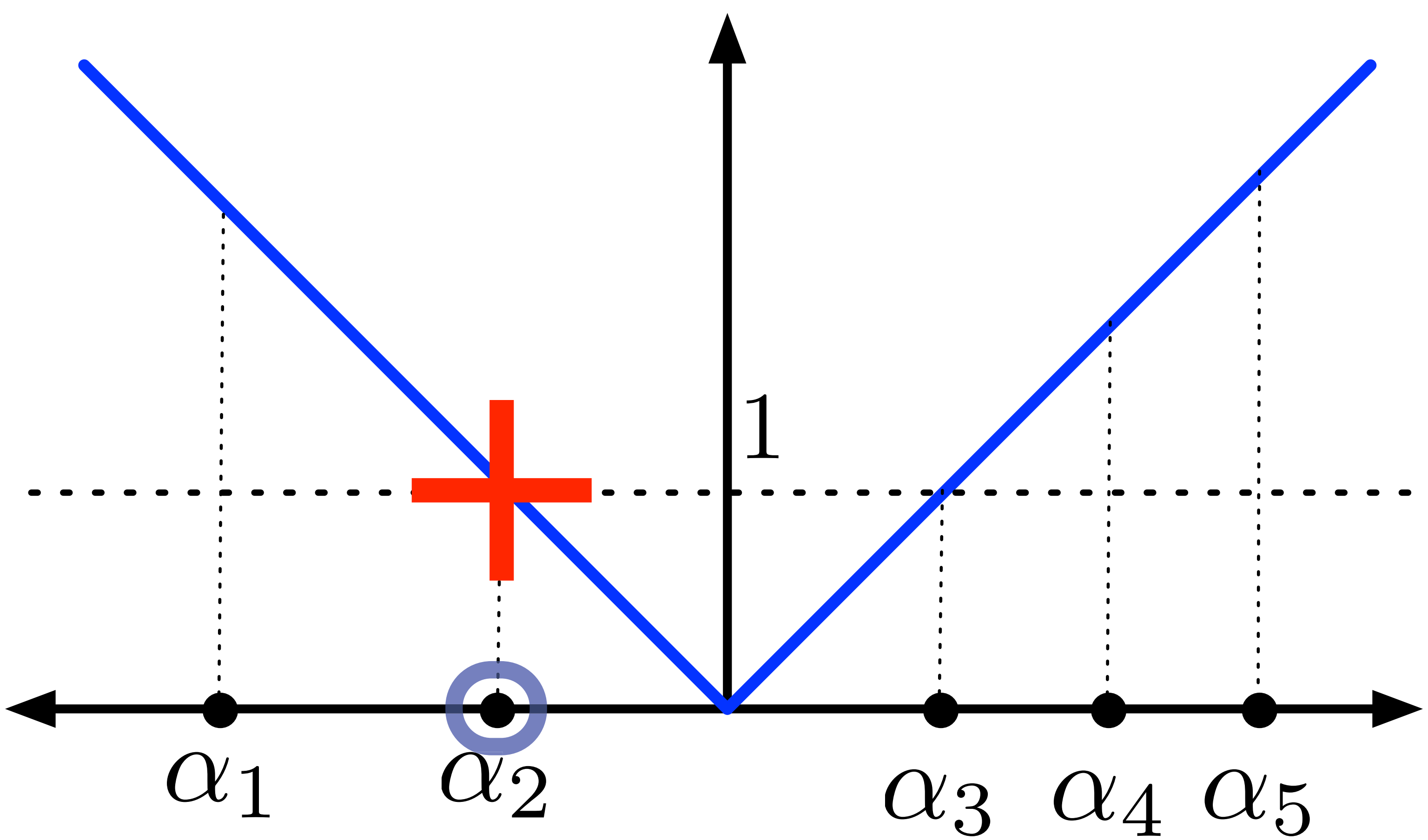
Solve by **binary** Branch-and-Bound:

Branch on λ_2

Formulating Discrete Alternatives



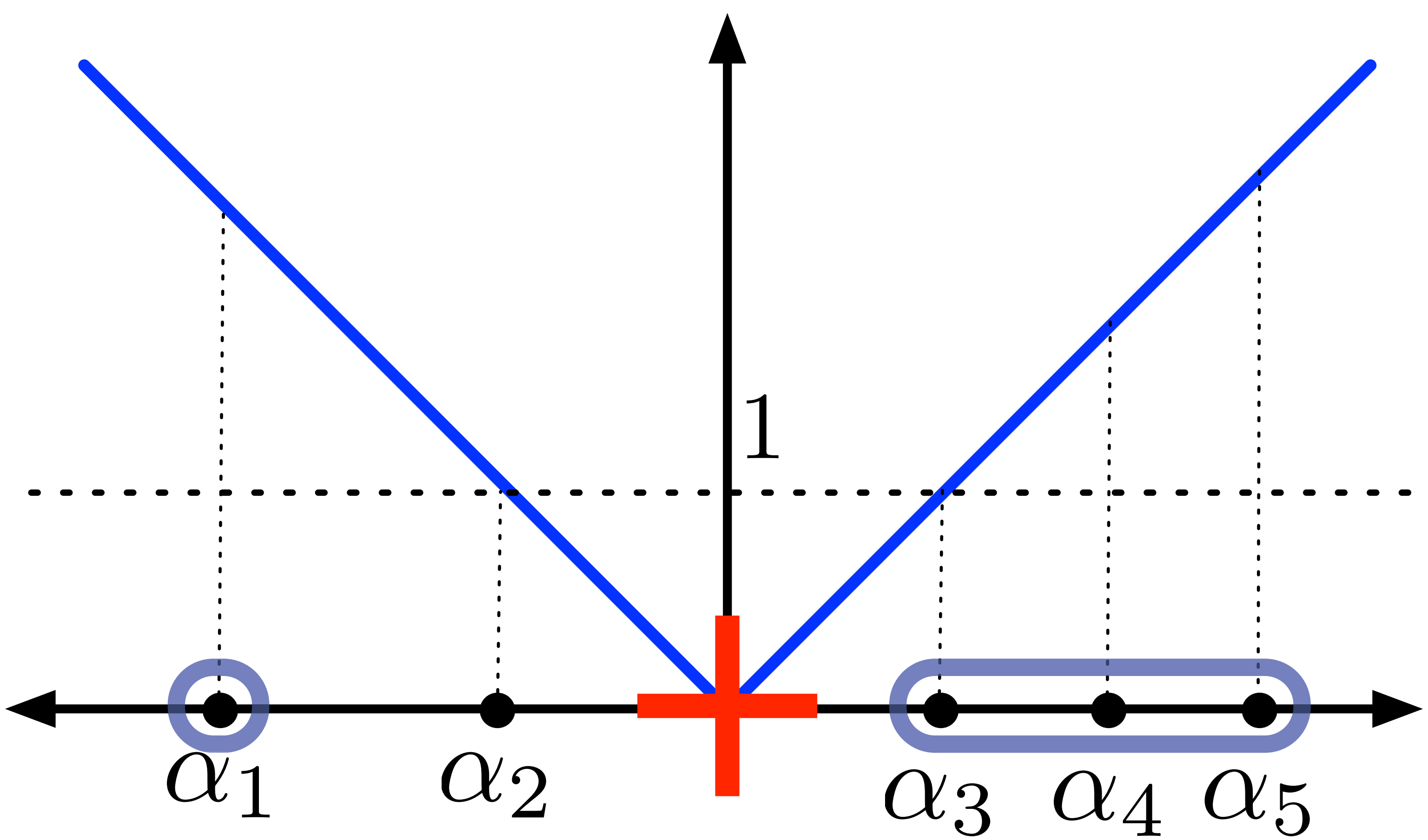
$$\begin{aligned} \min \quad & {\color{blue}|x|} \\ s.t. \quad & \\ & \sum_{i=1}^{n} \lambda_i \alpha_i = x \\ & \sum_{i=1}^{n} \lambda_i = 1 \\ & \lambda \in \{0,1\}^n \end{aligned}$$

$\mathrm{IP}_{\mathrm{opt}} = 1,\ \mathrm{LP}_{\mathrm{opt}} = 0$

Solve by **binary** Branch-and-Bound:

Branch on λ_2 → • $\lambda_2 = 1 \rightarrow$ Feasible with $|x| = 1$

Formulating Discrete Alternatives



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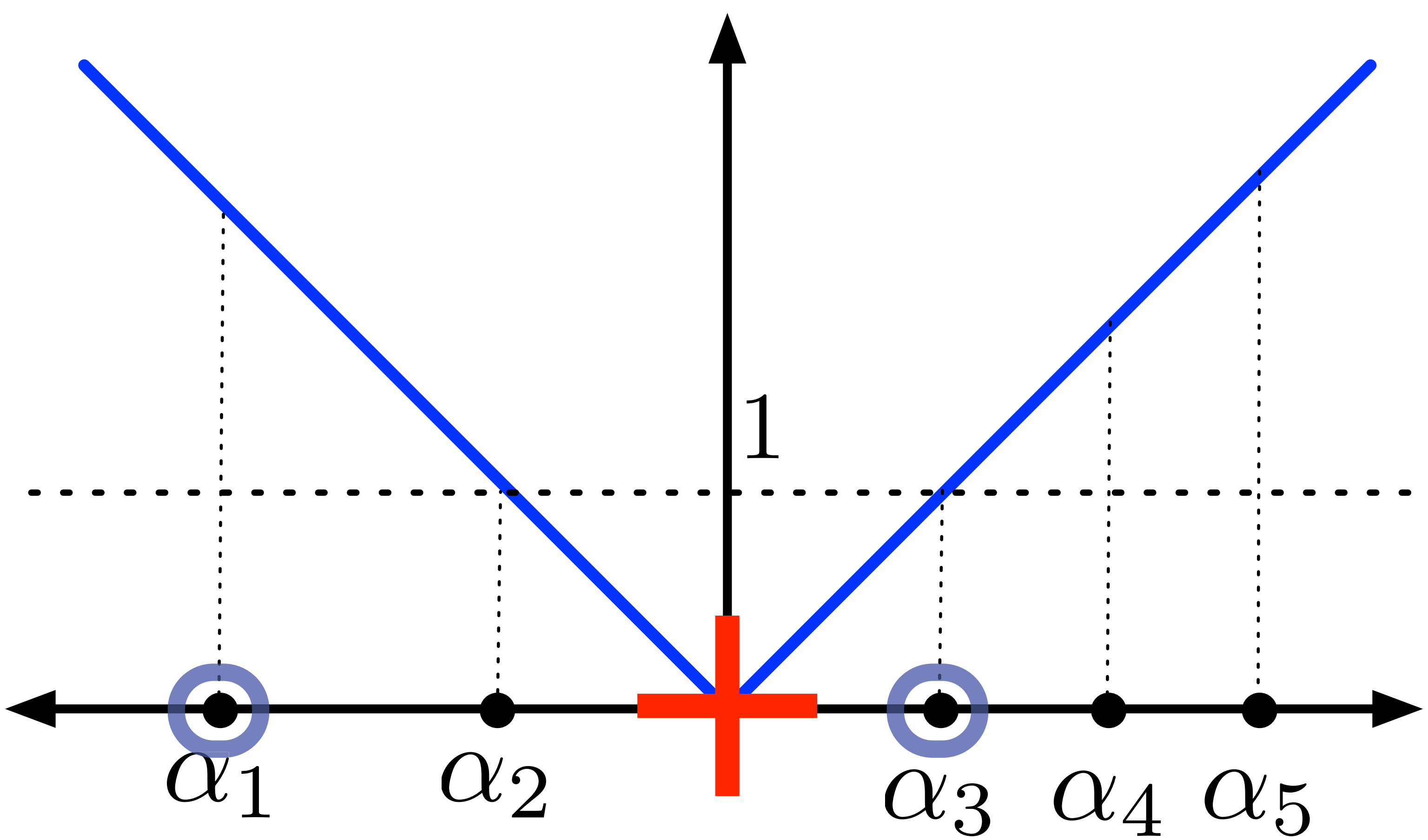
$$\mathrm{IP_{opt}} = 1, \ \mathrm{LP_{opt}} = 0$$

Solve by **binary** Branch-and-Bound:

Branch on λ_2

- $\lambda_2 = 1 \rightarrow$ Feasible with $|x| = 1$
- $\lambda_2 = 0 \rightarrow$ Best Bound $= 0$

Formulating Discrete Alternatives



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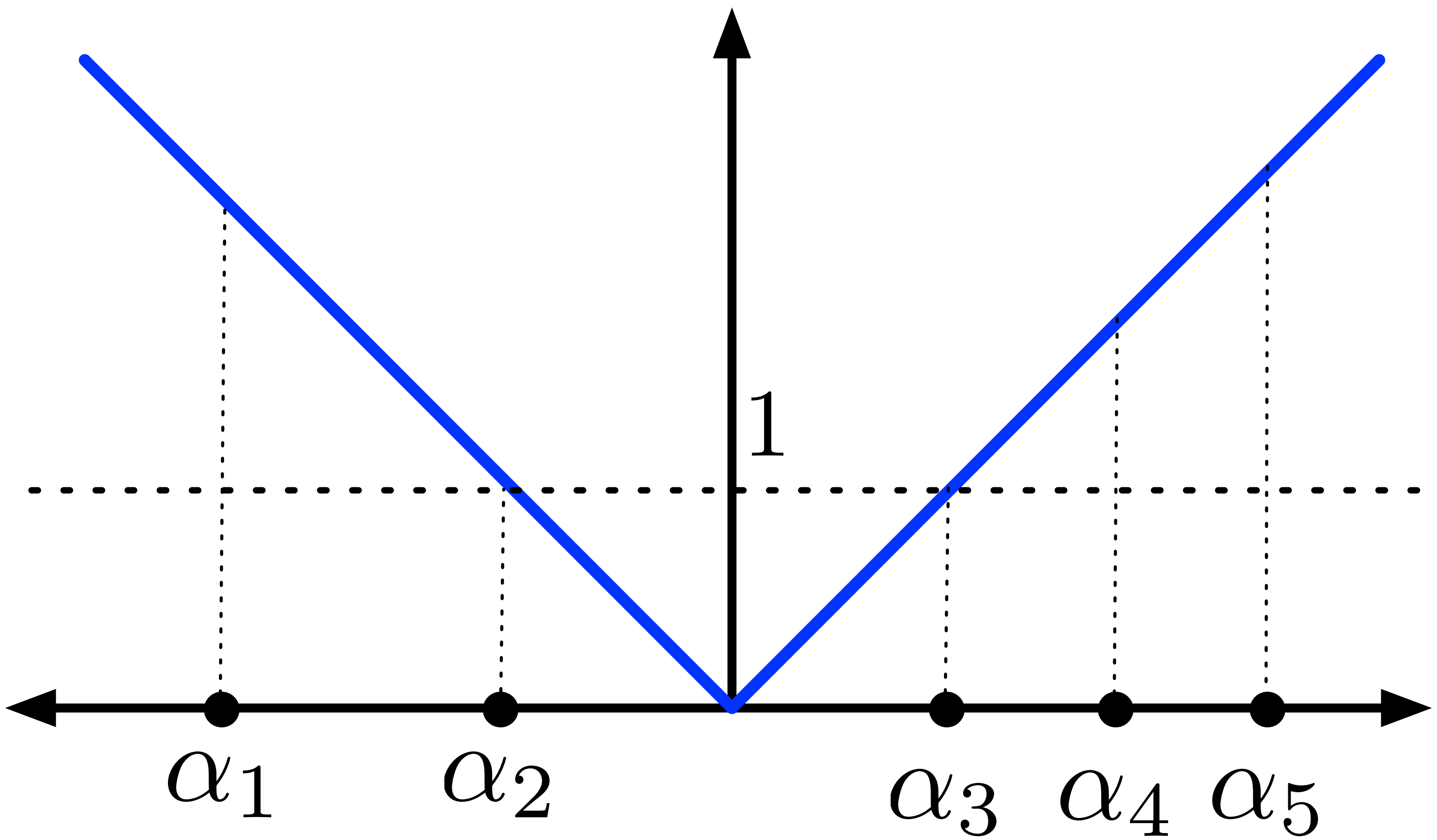
Solve by **binary** Branch-and-Bound:

Branch on λ_2

- $\lambda_2 = 1 \rightarrow$ Feasible with $|x| = 1$
- $\lambda_2 = 0 \rightarrow$ Best Bound $= 0$

Branch on $\lambda_2, \lambda_4, \lambda_5 \rightarrow$ Best Bound $= 0$

Formulating Discrete Alternatives



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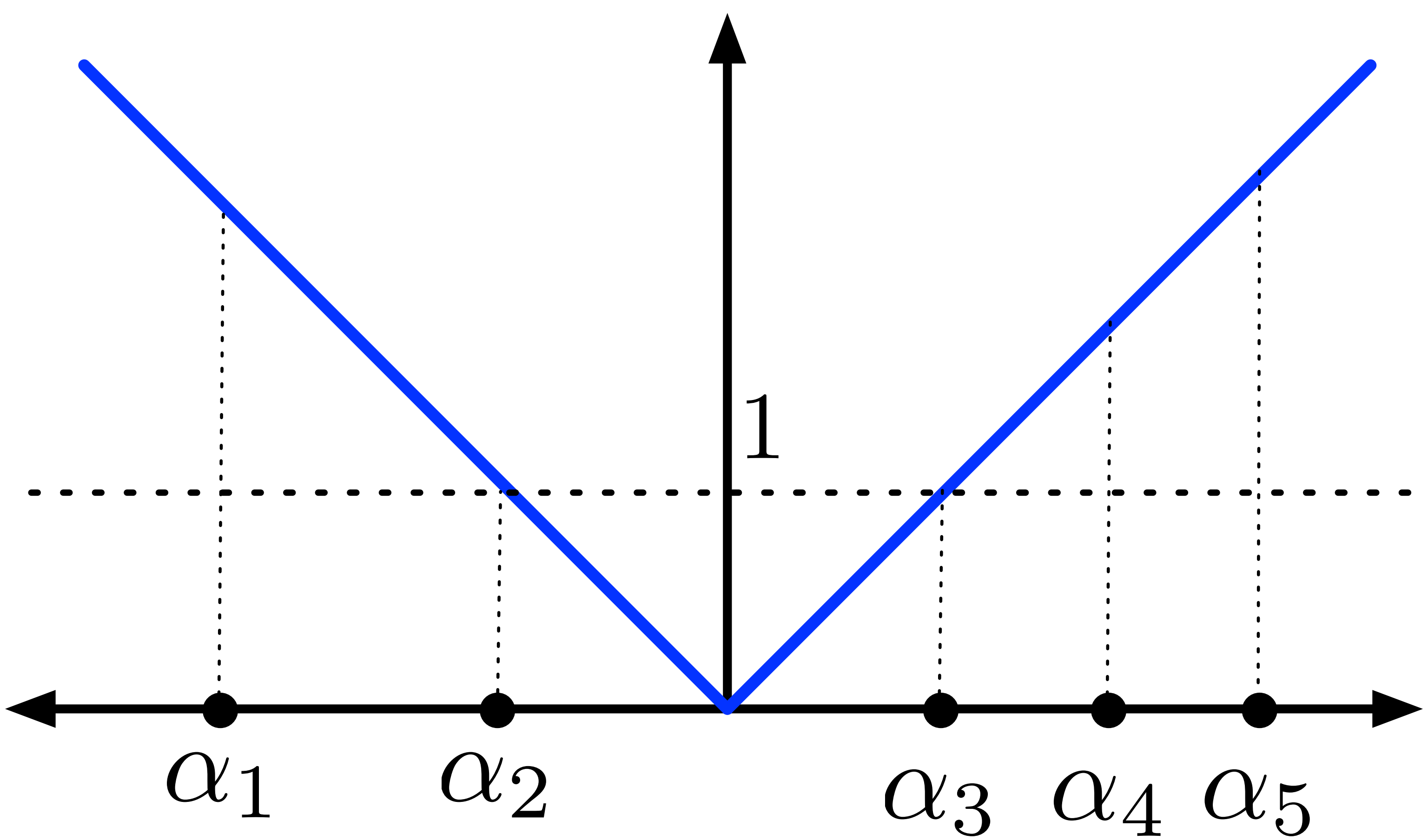
$$\text{IP}_{\text{opt}} = 1, \ \text{LP}_{\text{opt}} = 0$$

Solve by **binary** Branch-and-Bound:

Worst case: $n/2$ branches to solve

Formulating Discrete Alternatives



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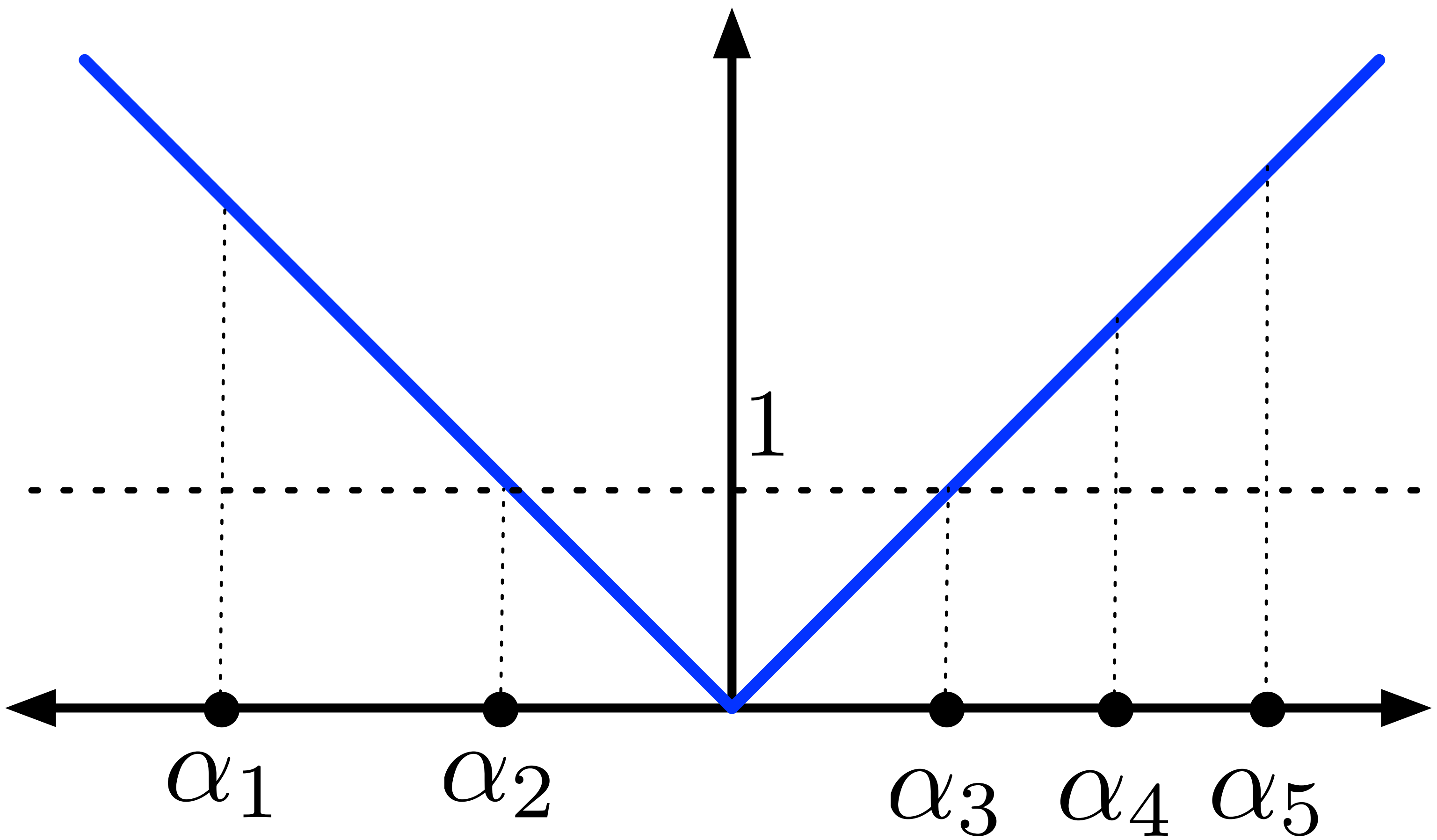
$$\mathrm{IP}_{\mathrm{opt}} = 1, \ \mathrm{LP}_{\mathrm{opt}} = 0$$

Solve by **constraint** B-and-B:

Formulating Discrete Alternatives



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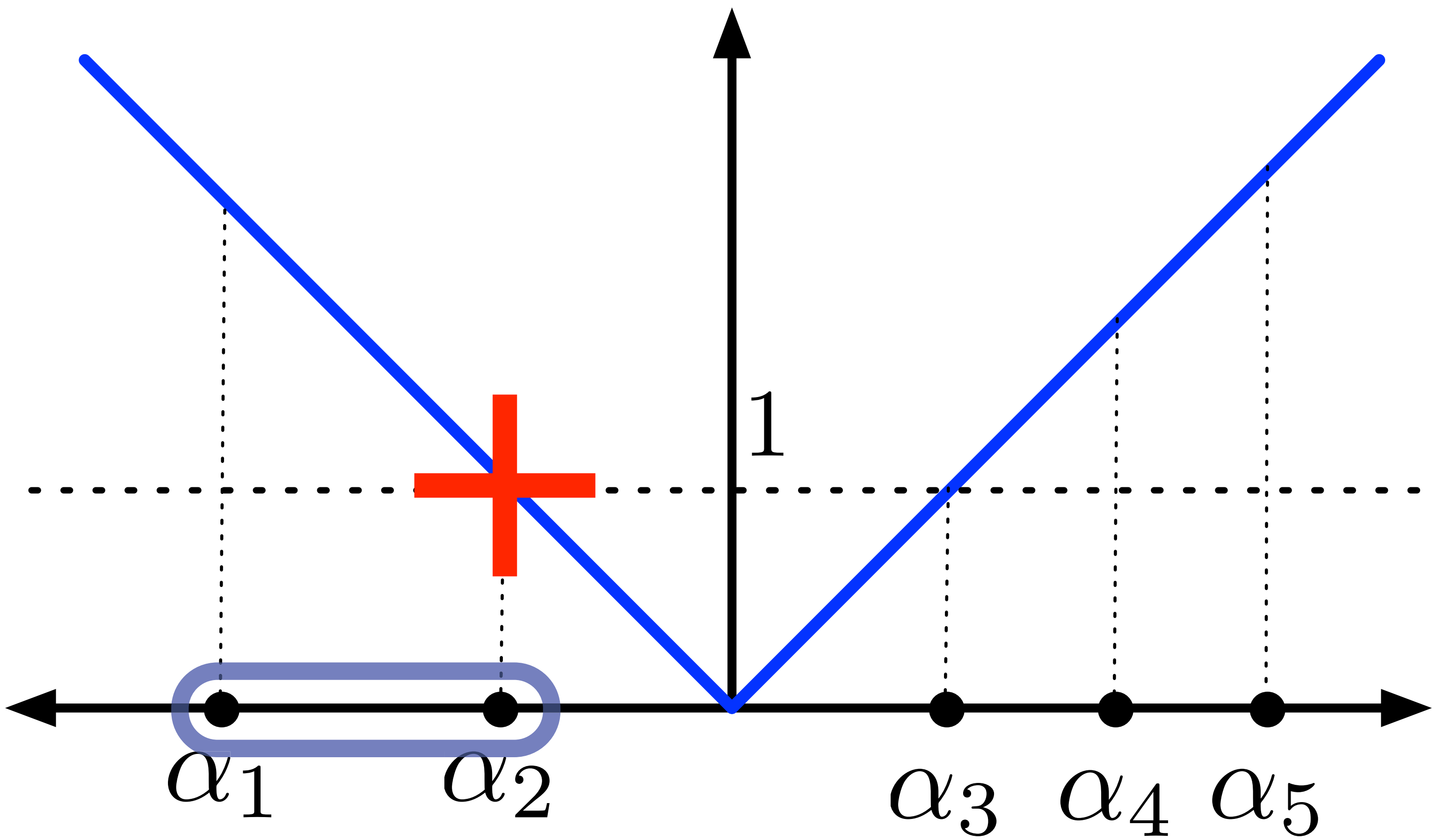
$$\mathrm{IP}_{\mathrm{opt}} = 1, \ \mathrm{LP}_{\mathrm{opt}} = 0$$

Solve by **constraint** B-and-B:

Branch on $\lambda_1 + \lambda_2$

Formulating Discrete Alternatives



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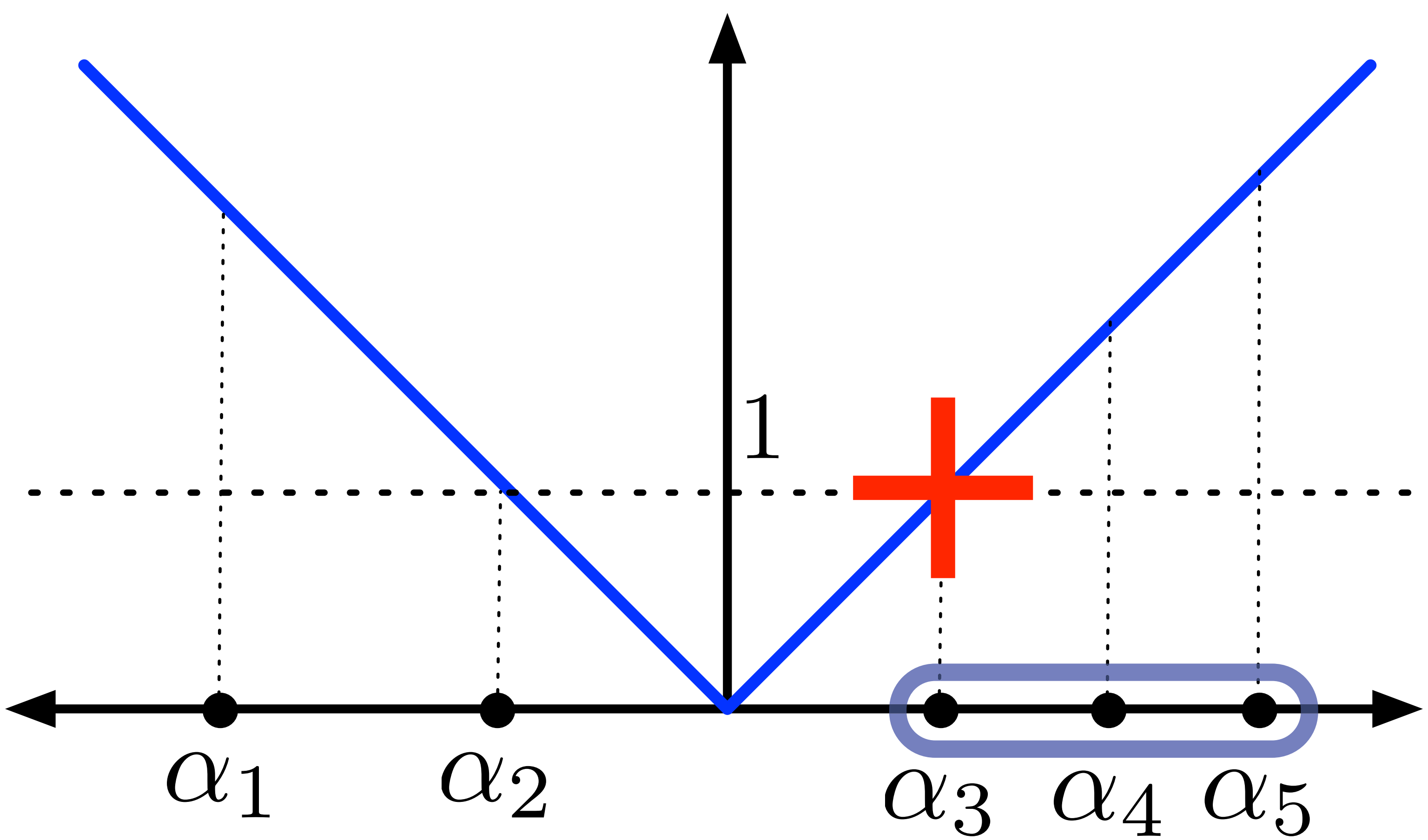
$$\mathrm{IP}_{\mathrm{opt}} = 1, \ \mathrm{LP}_{\mathrm{opt}} = 0$$

Solve by **constraint** B-and-B:

Branch on $\lambda_1 + \lambda_2$ →

- $\lambda_1 + \lambda_2 = 1 \rightarrow$ Feasible with $|x| = 1$

Formulating Discrete Alternatives



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Solve by **constraint** B-and-B:

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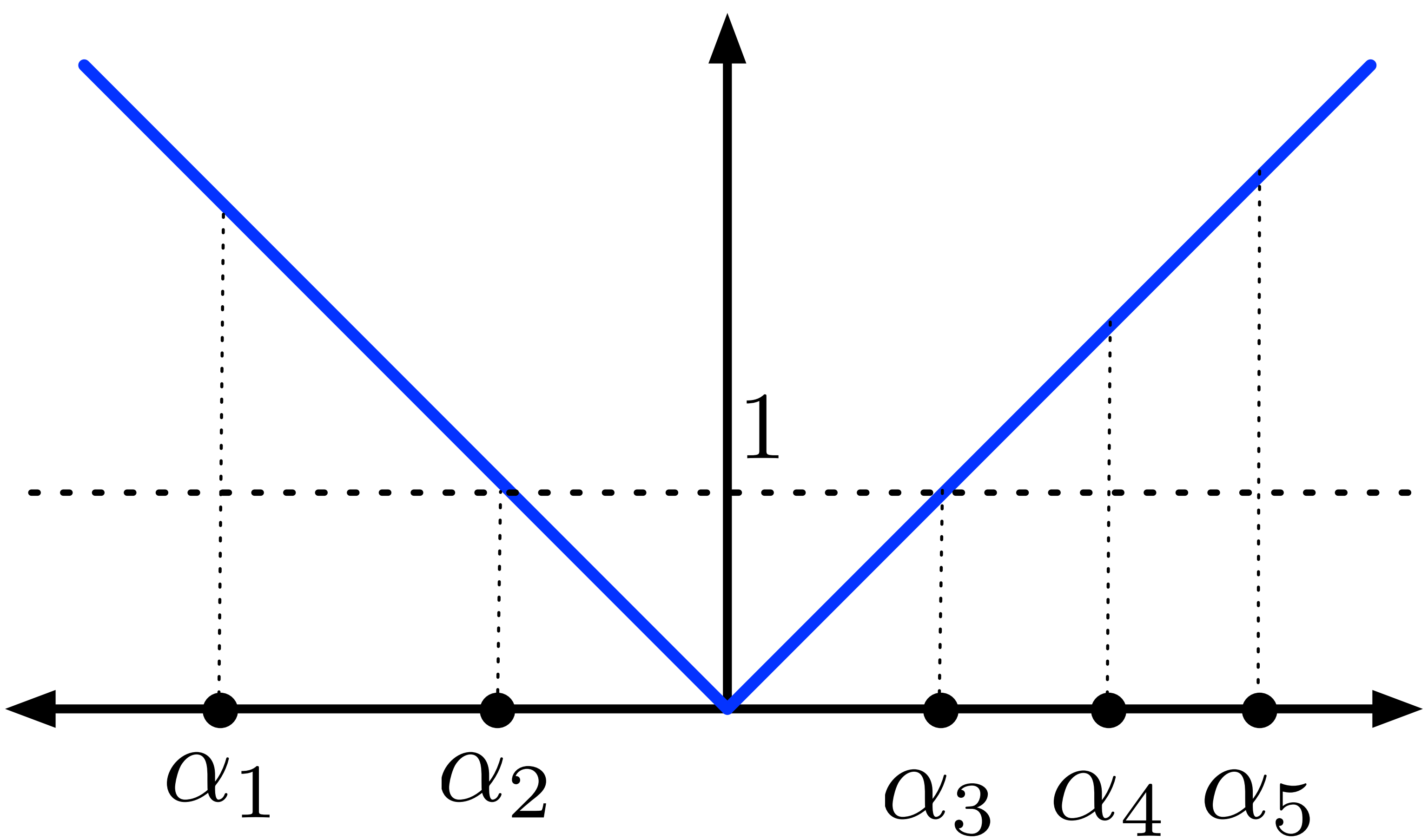
Formulating Discrete Alternatives



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Solve by **constraint** B-and-B:

Branch on $\lambda_1 + \lambda_2$

- $\lambda_1 + \lambda_2 = 1 \rightarrow$ Feasible with $|x| = 1$
- $\lambda_1 + \lambda_2 = 0 \rightarrow$ Feasible with $|x| = 1$

Never more than one branch (2 nodes).

Constraint Branching is the Solution?

- Ryan and Foster, 1981.
- Discrete Alternatives: SOS1 branching of Beale and Tomlin 1970. Also SOS2 (B. and T, 70) and piecewise linear functions (Tomlin 1981).
  - SOS1: $\sum_{i=1}^{t} \lambda_i = 1 \quad \text{or} \quad \sum_{i=1}^{t} \lambda_i = 0$

$$\Updownarrow$$

$$\lambda_i = 0 \quad \forall i > t \quad \text{or} \quad \lambda_i = 0 \quad \forall i \leq t$$

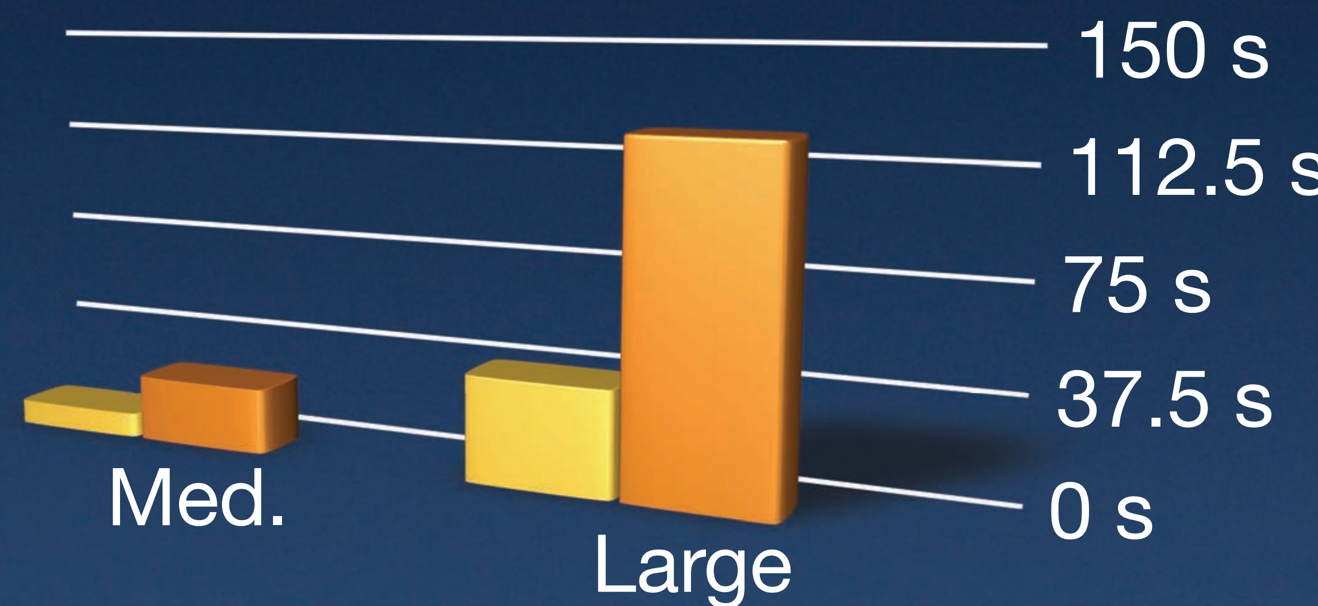
- Problem: Need to re-implement advanced branching selection (e.g. pseudocost).

Binary v/s Specialized Branching

Weak Integer SOS2 Branching Mystery Integer

Binary v/s Specialized Branching

- CPLEX 9: Basic SOS2 branching implementation
  (graph from Nemhauser, Keha and V. ‘08)



Binary v/s Specialized Branching

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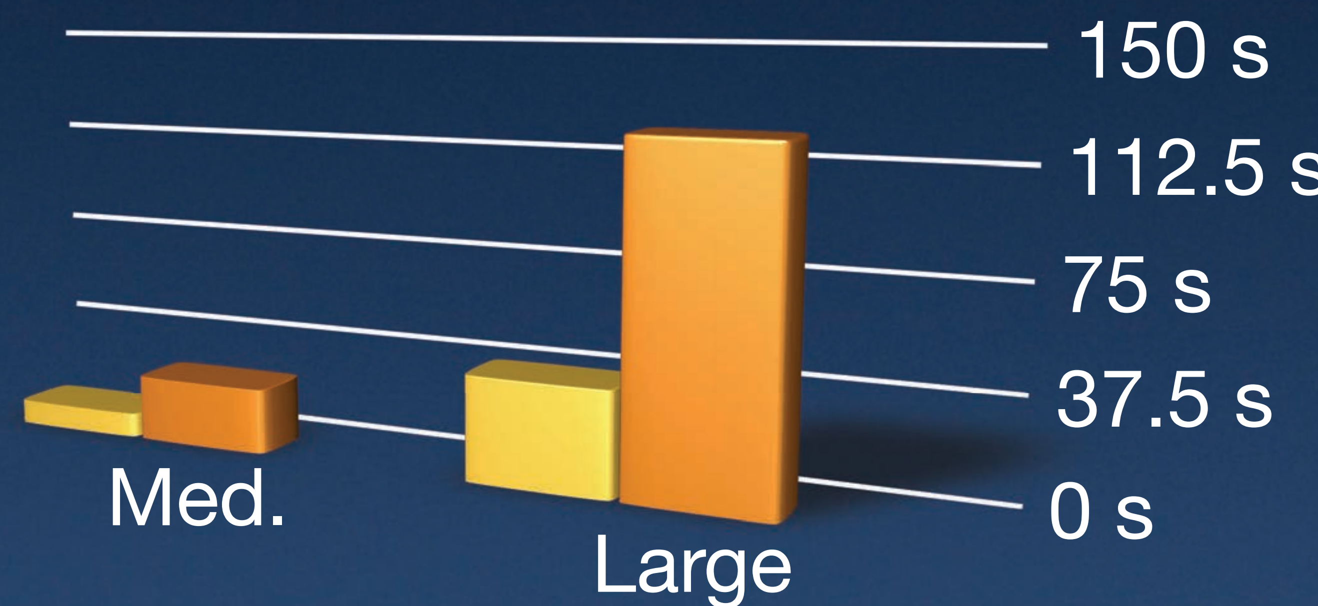

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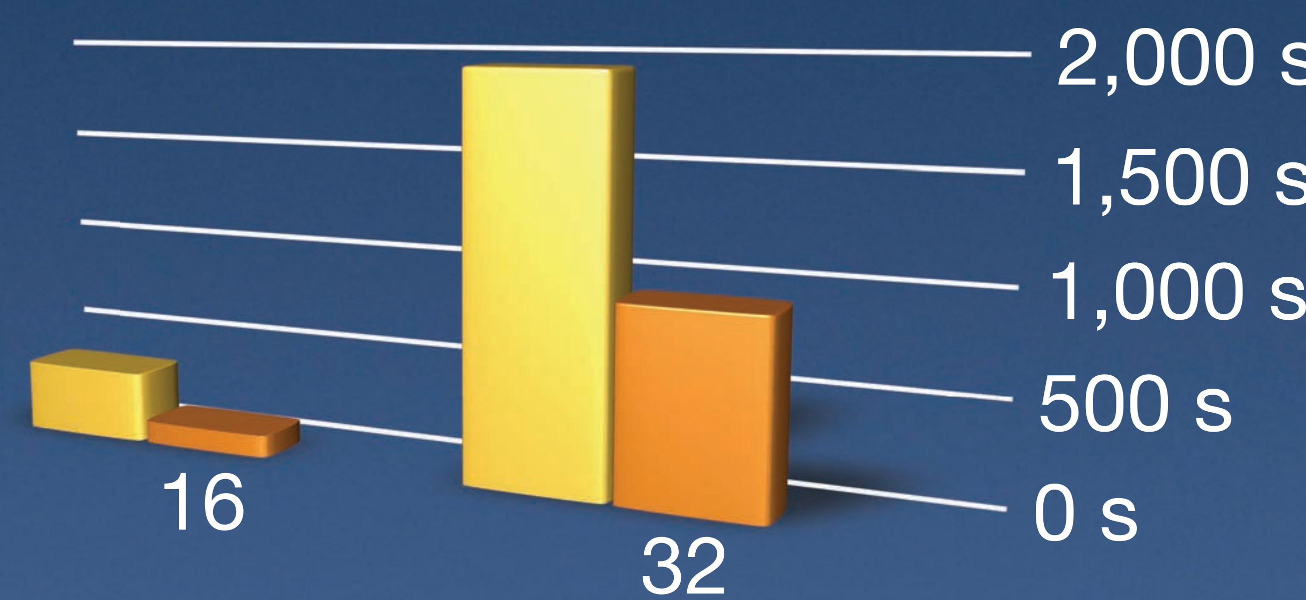

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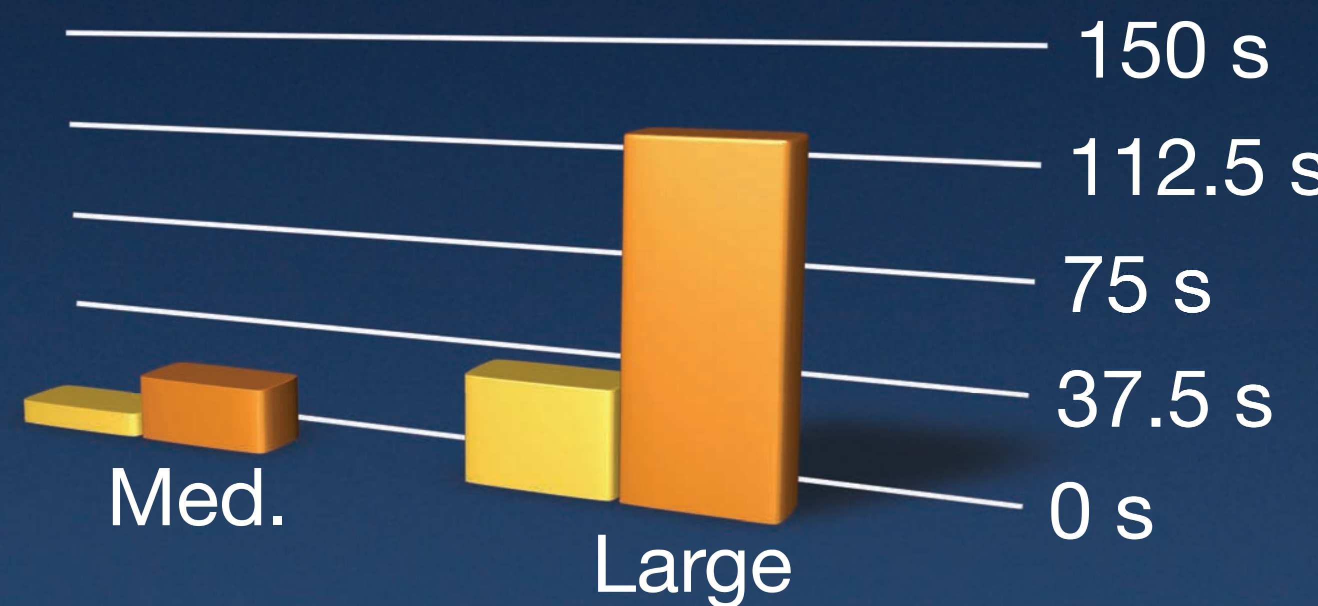

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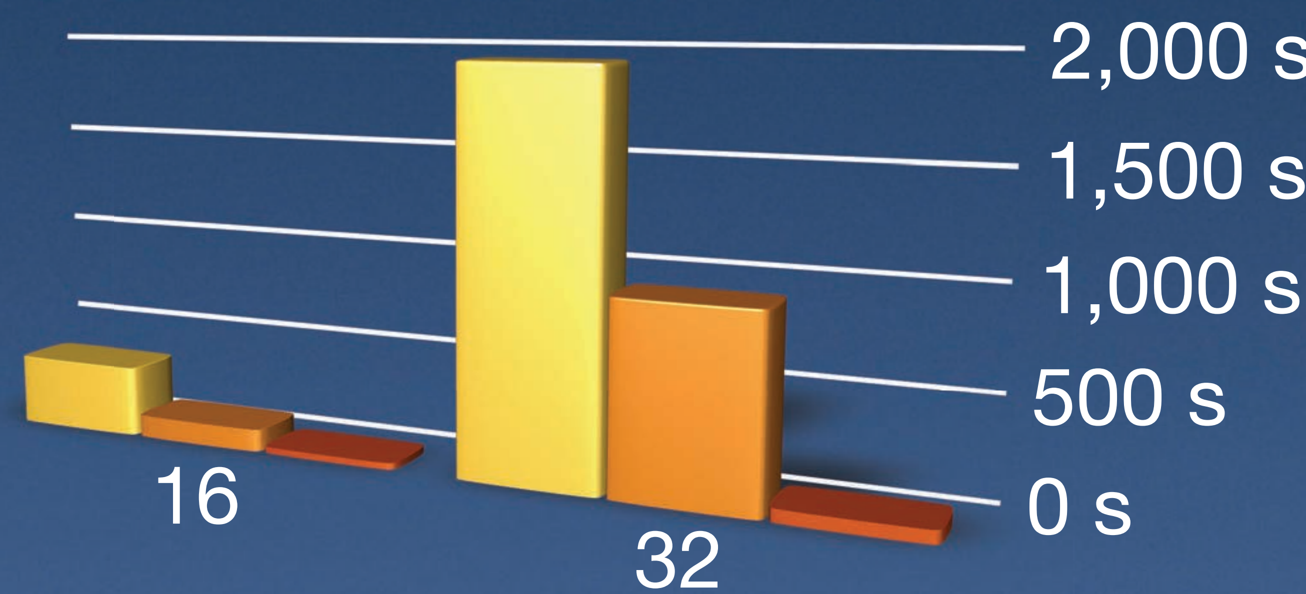

Weak Integer | SOS2 Branching | Mystery Integer

Formulation Step 1: Encoding Alternatives

Formulation for Discrete Alternatives

$$\sum_{i=1}^{n} \lambda_i = 1$$

$$\sum_{i=1}^{n} b^i \lambda_i = y$$

$$\lambda \in \mathbb{R}_+^n$$

$$y \in \{0,1\}^{\log_2 n}$$

$$\{b^i\}_{i=1}^n = \{0,1\}^{\log_2 n}$$

- Li and Lu 2009, Adams and Henry 2011, V. and Nemhauser 2008.
- Sommer, TIMS 1972.
- Log = Binary Encoding
- Other choices of $\{b^i\}_{i=1}^n$ lead to standard and incremental formulations

Formulation for Discrete Alternatives

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Unary Encoding

$$\begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix} \lambda = y, \qquad \begin{array}{c} \sum_{i=1}^{8} \lambda_i = 1, \\ \lambda \in \mathbb{R}^8,\ y \in \{0,1\}^8 \end{array}$$

$$\Updownarrow$$

$$\lambda_i = y_i$$

Binary Encoding

$$\begin{pmatrix} 1 & 1 & 1 & 1 & 0 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 & 1 & 0 & 1 & 0 \end{pmatrix} \lambda = y, \qquad \begin{array}{c} \sum_{i=1}^{8} \lambda_i = 1, \\ \lambda \in \mathbb{R}^8,\ y \in \{0,1\}^3 \end{array}$$

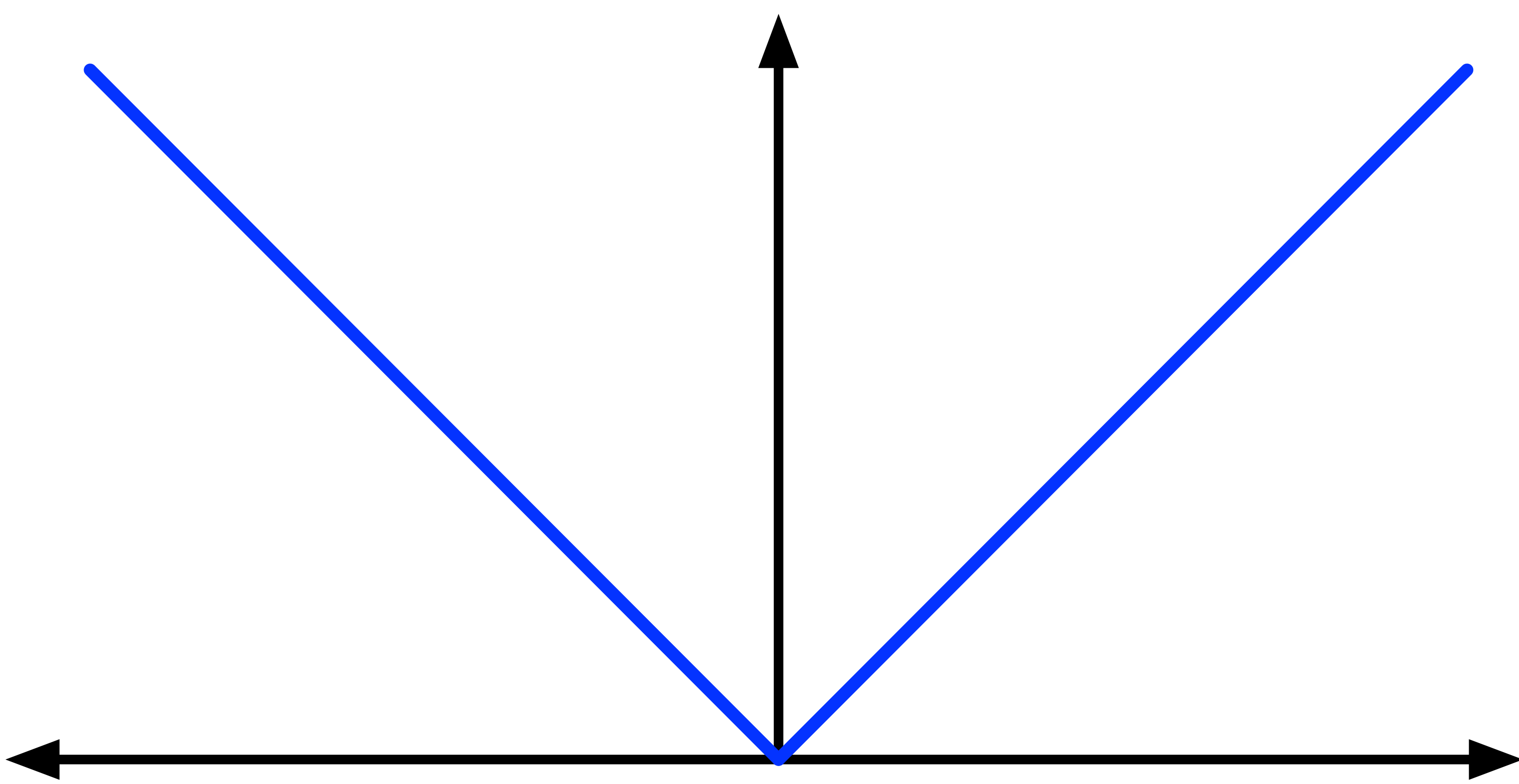
Incremental Encoding

$$\begin{pmatrix} 0 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix} \lambda = y, \qquad \begin{matrix} \sum_{i=1}^{8} \lambda_i = 1, \\ \lambda \in \mathbb{R}^8,\ y \in \{0,1\}^7 \end{matrix}$$

$$\Downarrow$$

$$y_1 \geq y_2 \geq \cdots \geq y_7$$

Example: Unary Encoding



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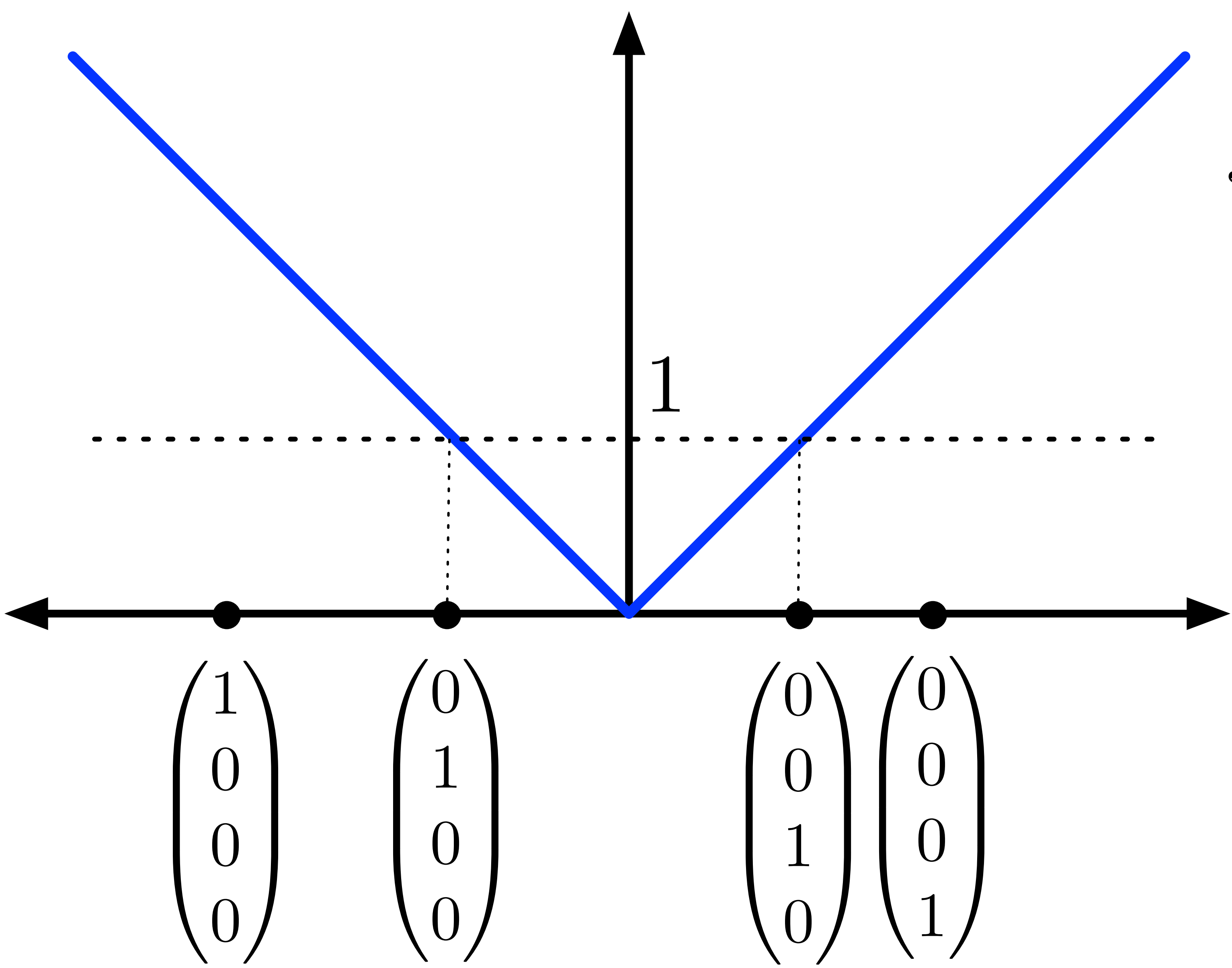

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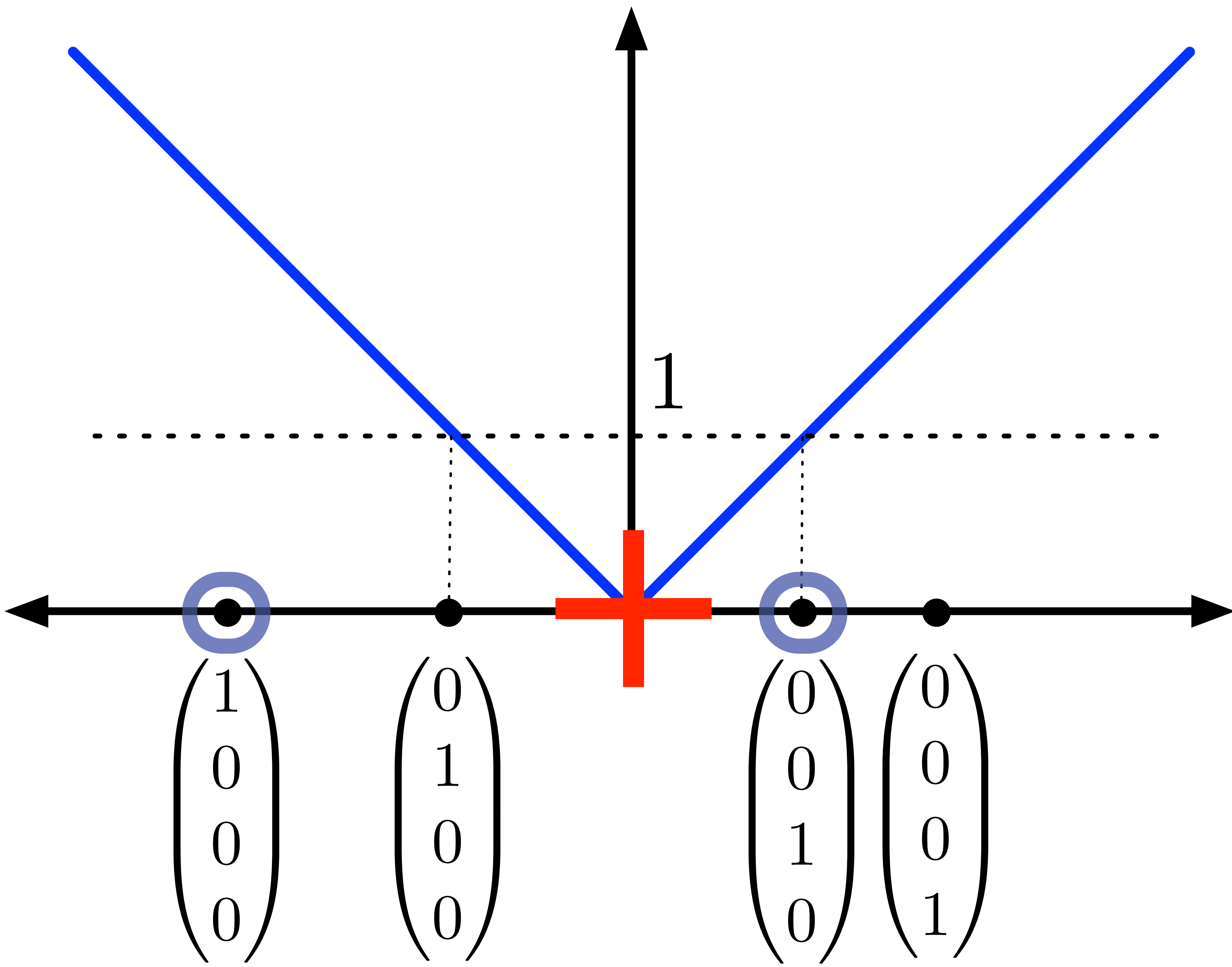

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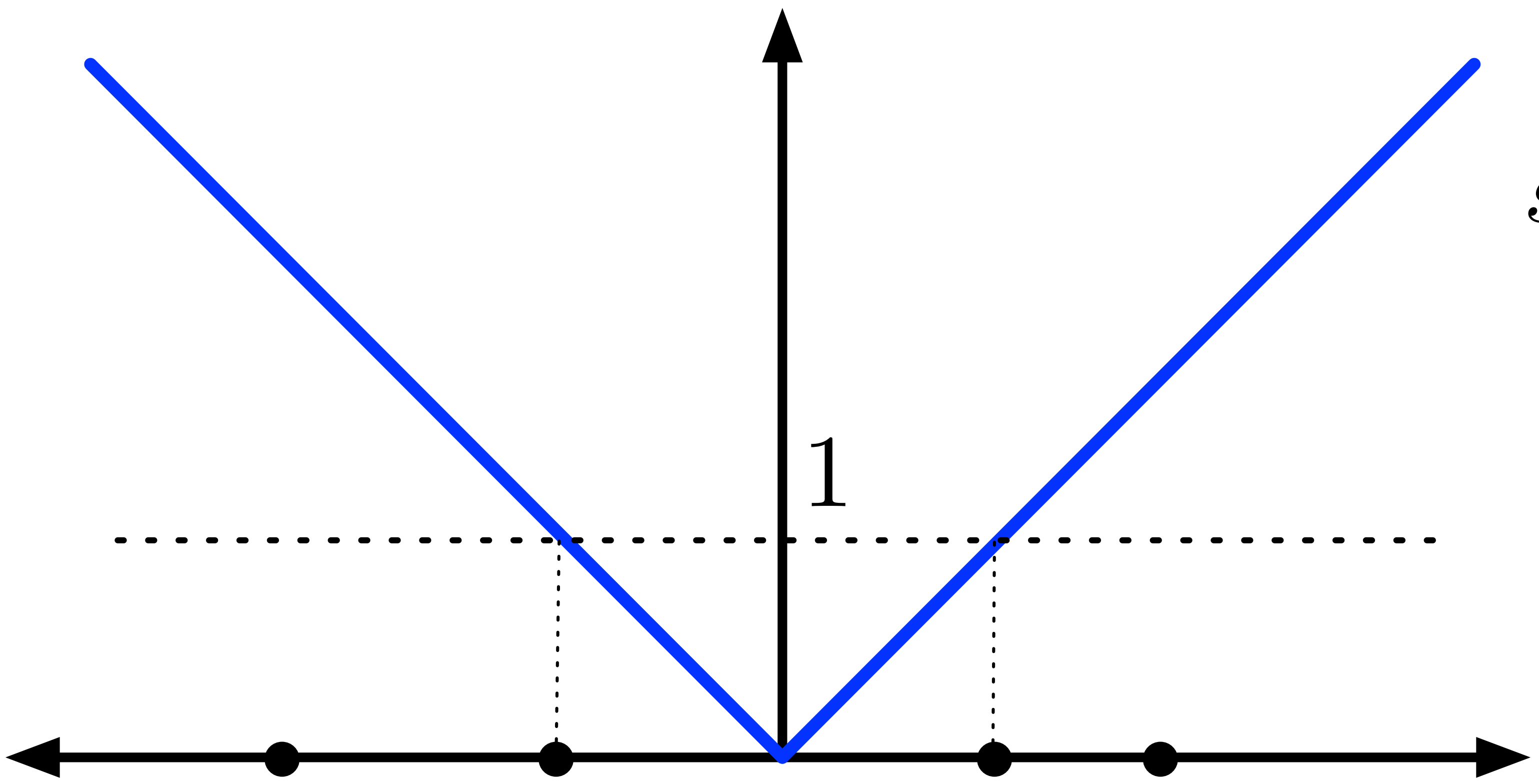
$$

Example: Unary Encoding



$$\min \quad |x|$$

$s.t.$

$$\sum_{i=1}^{n} \lambda_i \alpha_i = x$$

$$\sum_{i=1}^{n} \lambda_i = 1$$

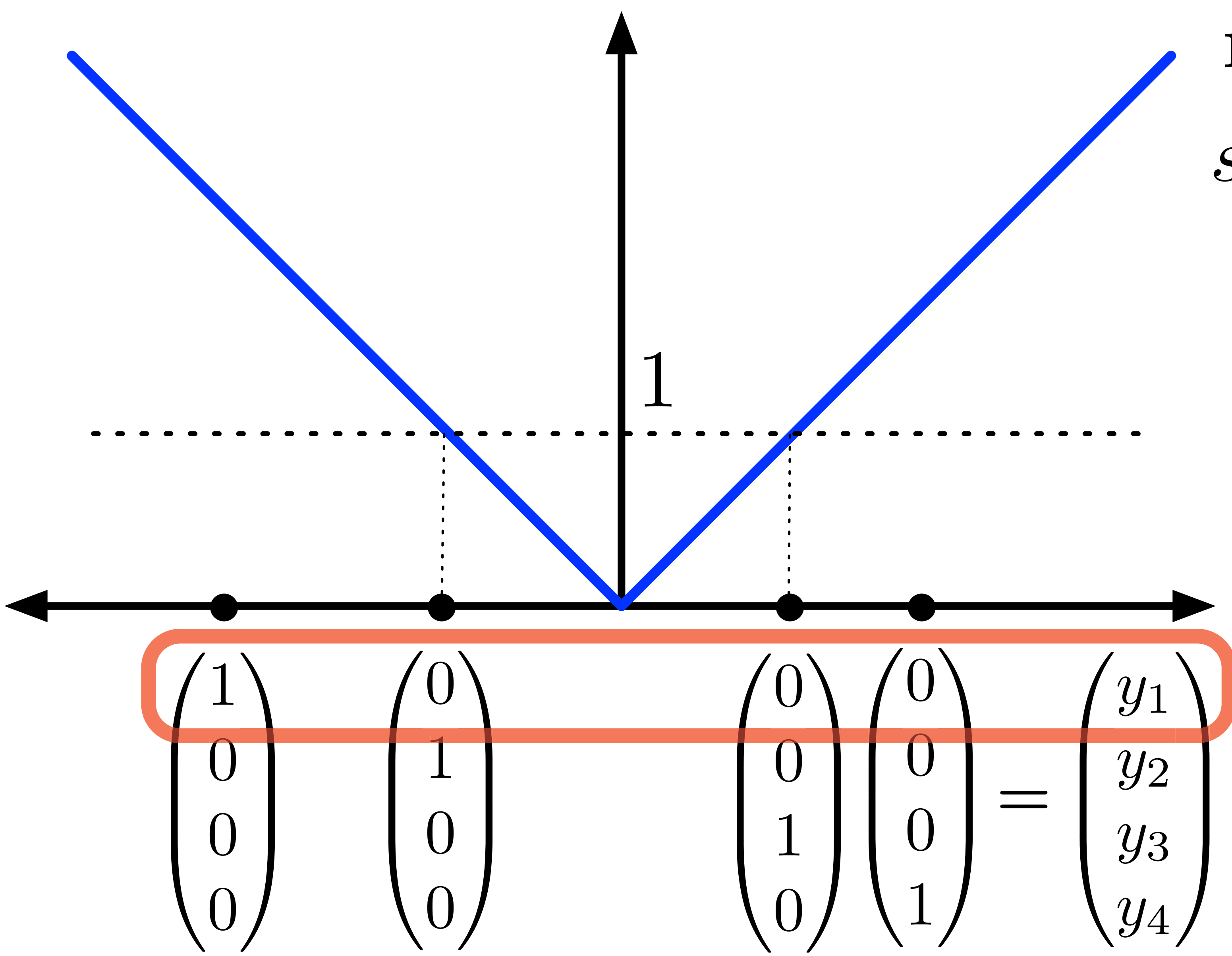
$$\sum_{i=1}^{n} b^i \lambda_i = y$$

$$\lambda \in \mathbb{R}^n_+$$

$$y \in \{0,1\}^m$$

$$\begin{pmatrix}1\\0\\0\\0\end{pmatrix} \quad \begin{pmatrix}0\\1\\0\\0\end{pmatrix} \quad \begin{pmatrix}0\\0\\1\\0\end{pmatrix} \begin{pmatrix}0\\0\\0\\1\end{pmatrix} = \begin{pmatrix}y_1\\y_2\\y_3\\y_4\end{pmatrix}$$

Example: Unary Encoding



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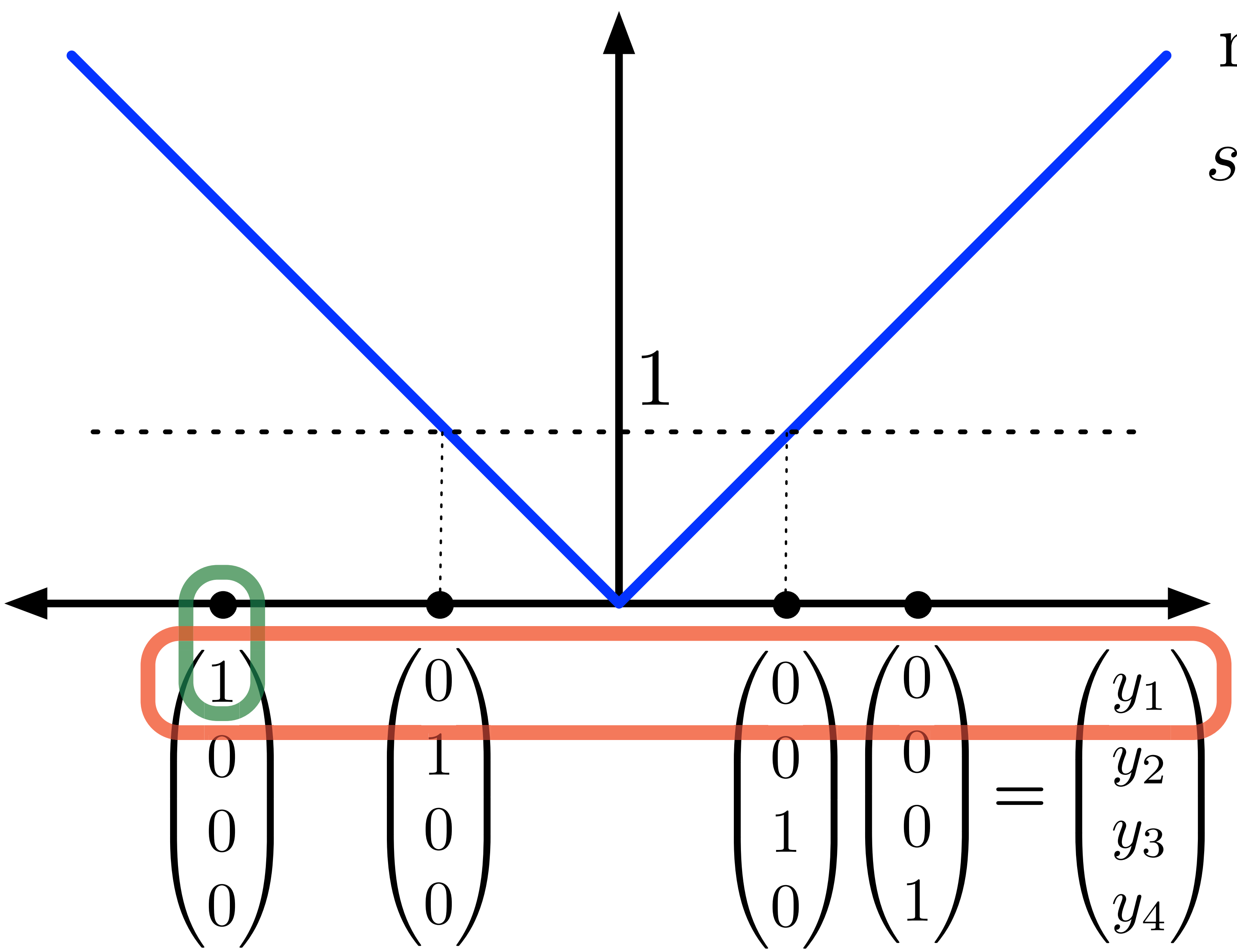
Example: Unary Encoding



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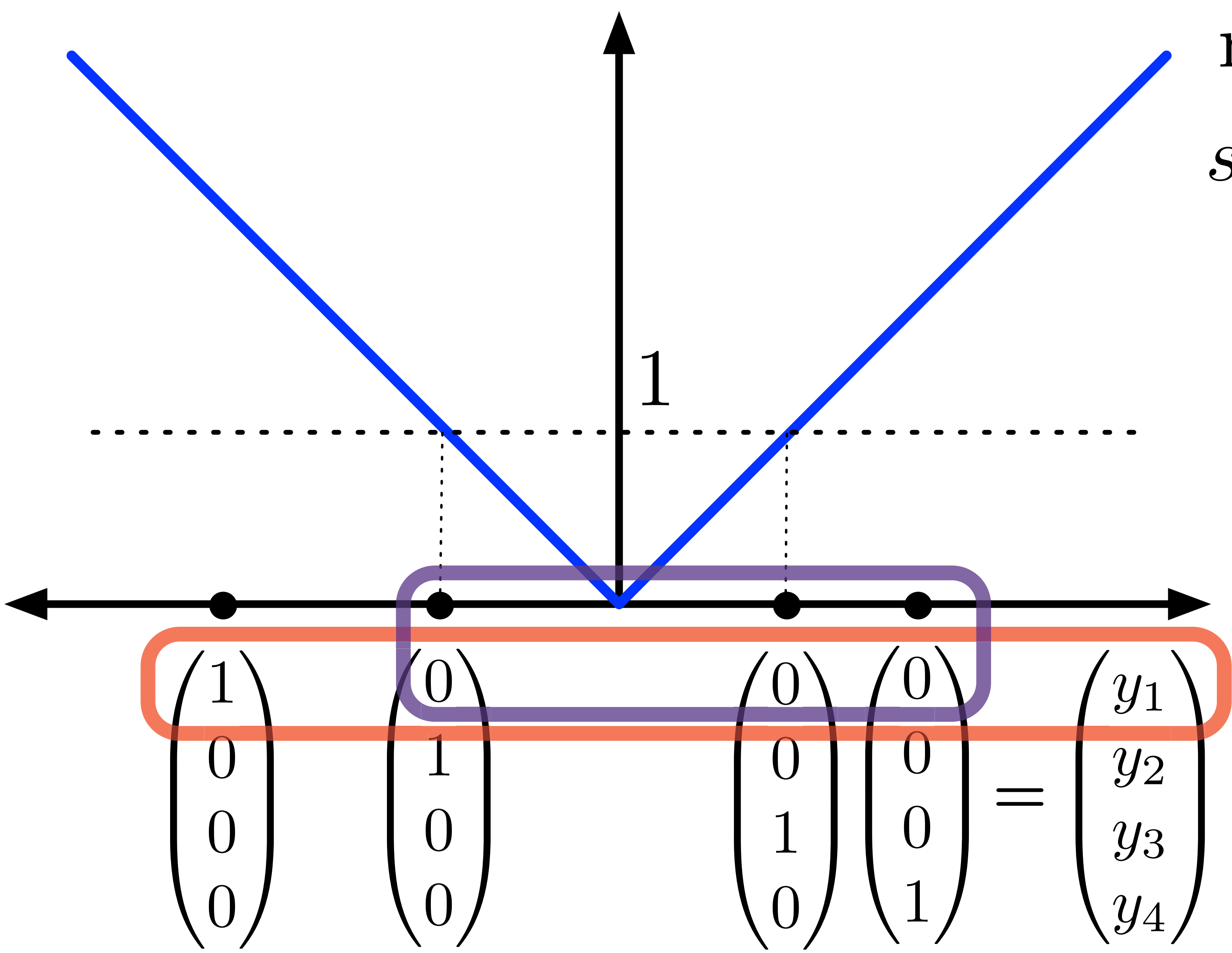
$$y \in \{0,1\}^m$$

$$y_1 = 1$$

Example: Unary Encoding



$$\min \quad |x|$$

$s.t.$

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$$\sum_{i=1}^{n} \lambda_i = 1$$

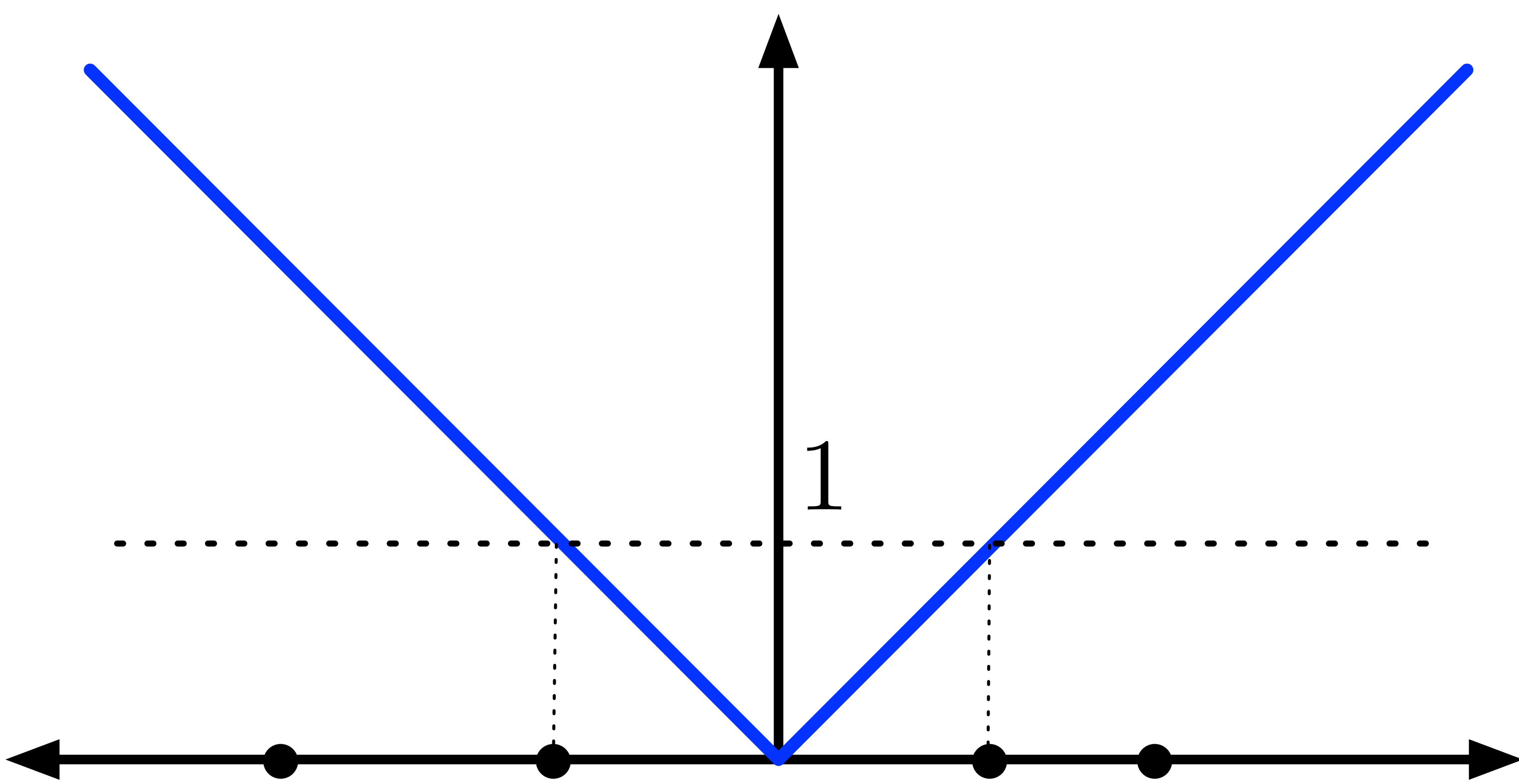
$$\sum_{i=1}^{n} b^i \lambda_i = y$$

$$\lambda \in \mathbb{R}_+^n$$

$$y \in \{0,1\}^m$$

$$y_1 = 0$$

Example: Unary Encoding



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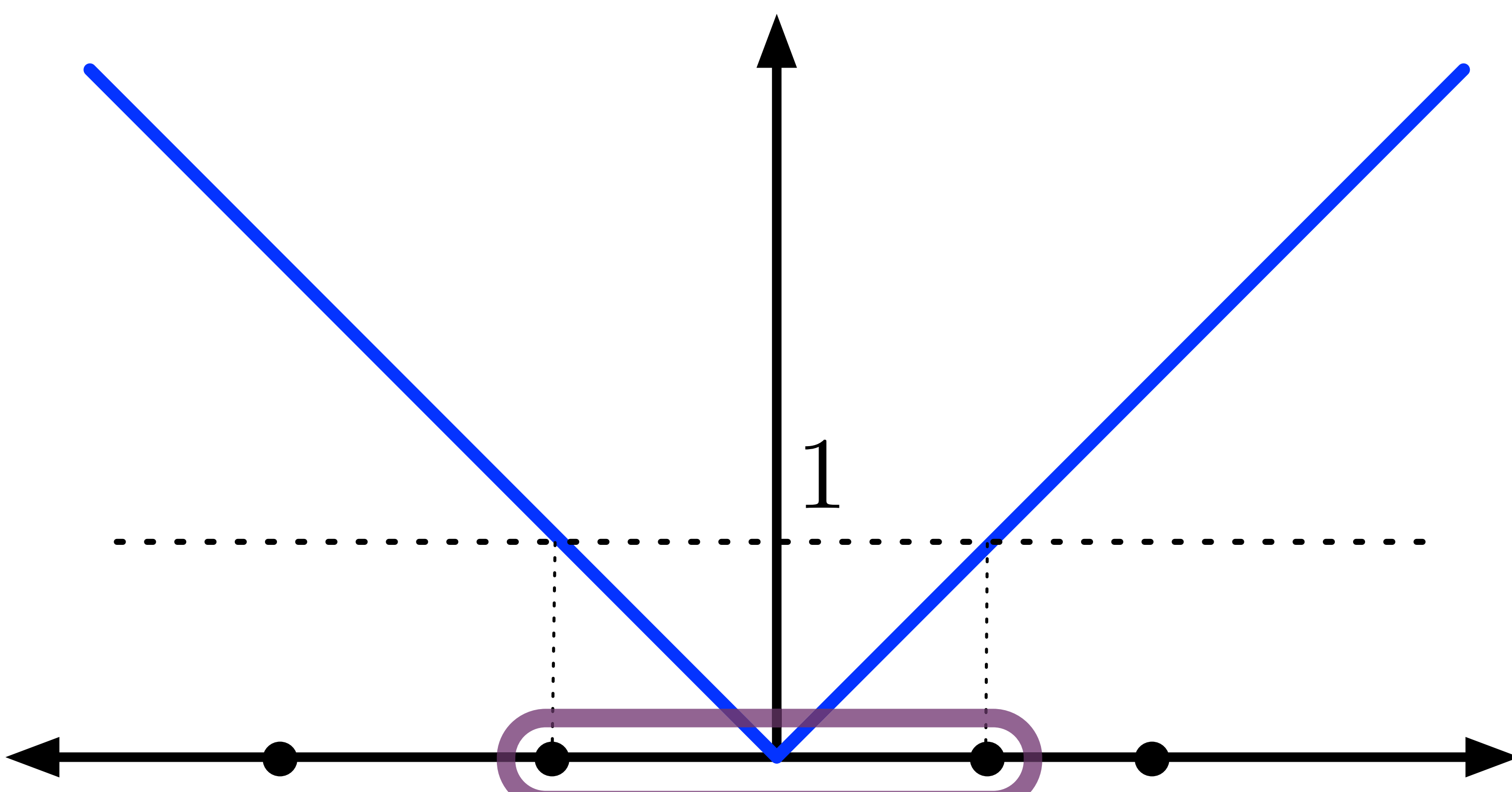
$$\lambda \in \mathbb{R}^n_+$$

$$y \in \{0,1\}^m$$

$$y_1 = y_4 = 0$$

Example: Unary Encoding



$$\min \quad |x|$$

$s.t.$

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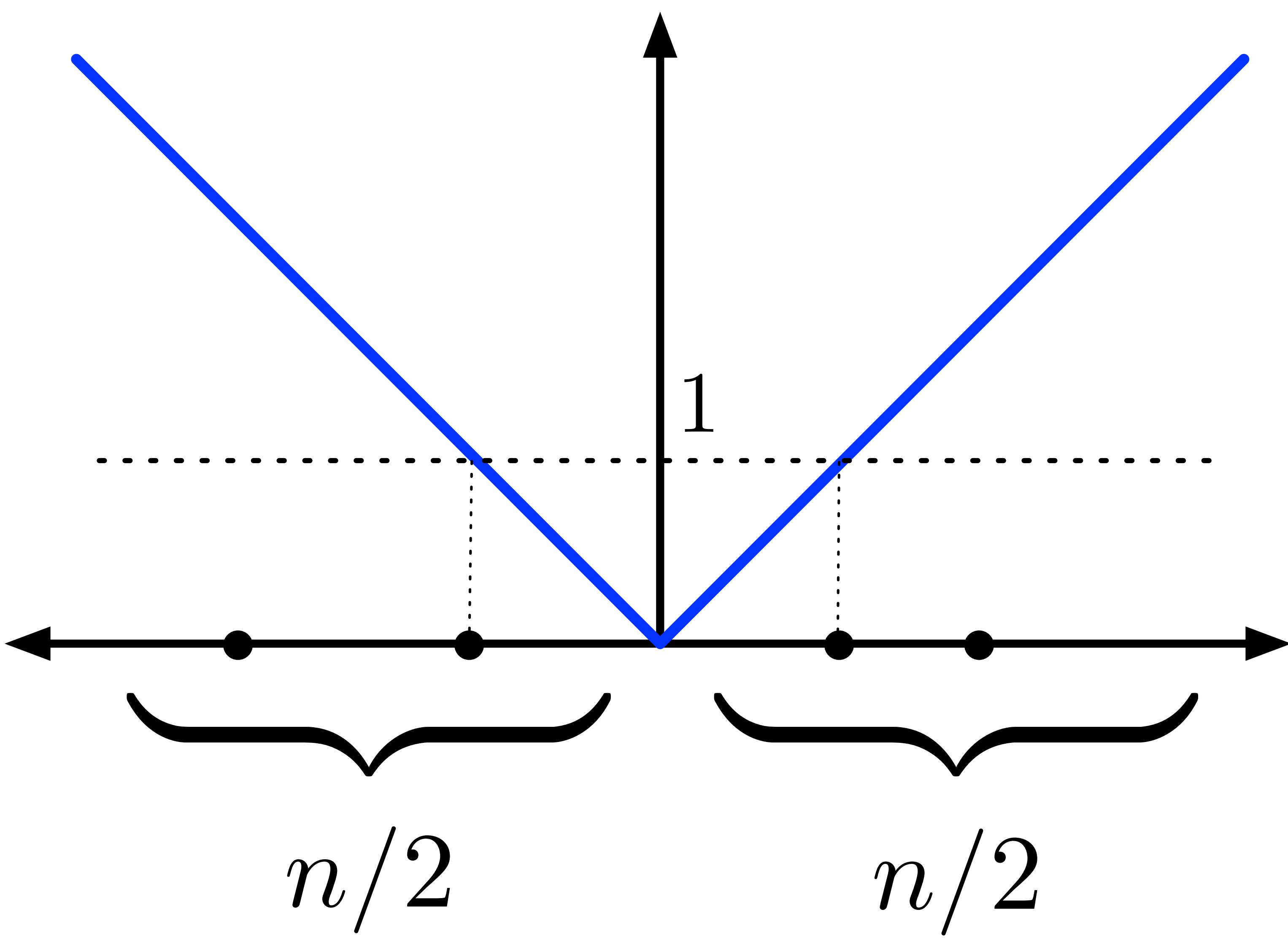
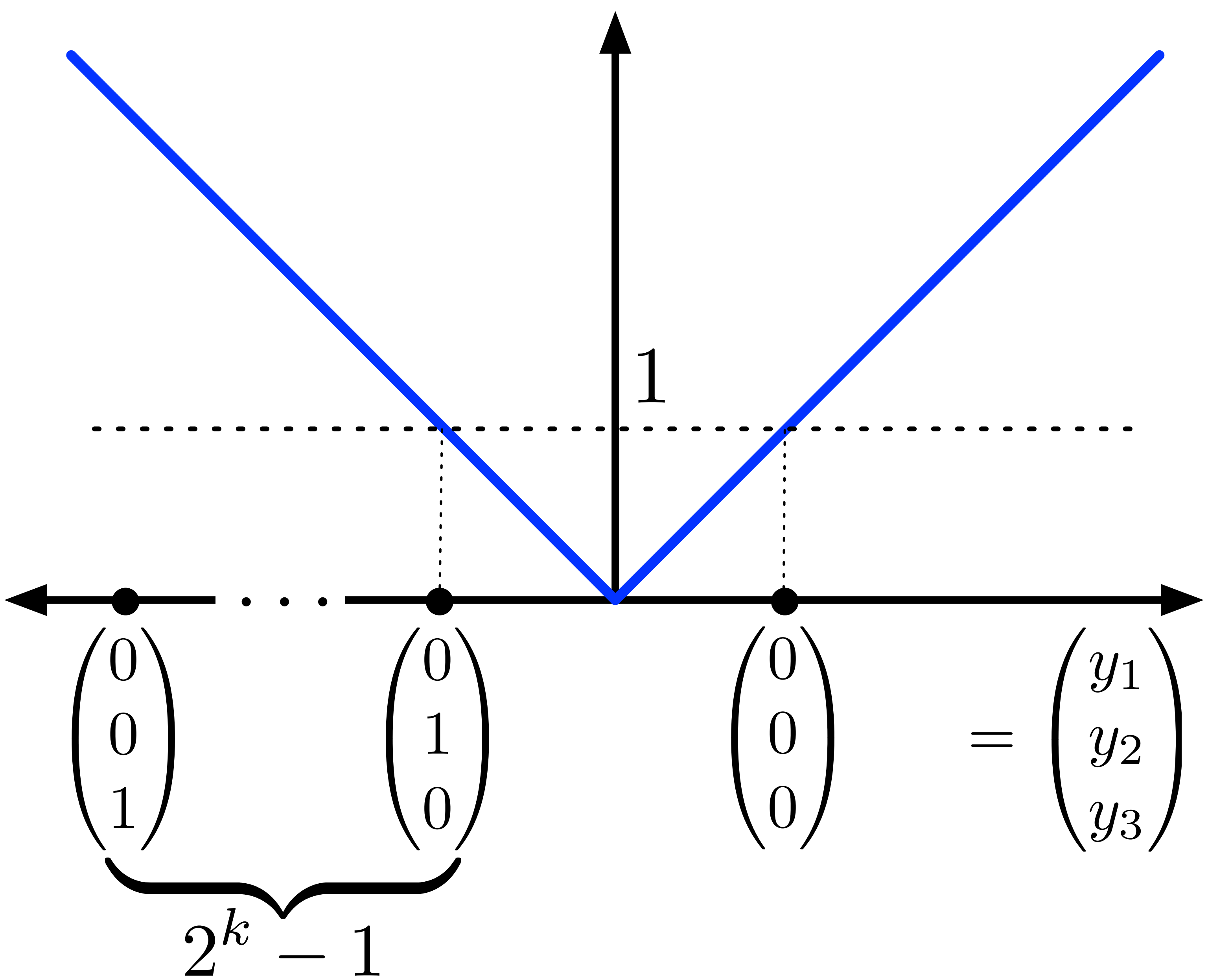


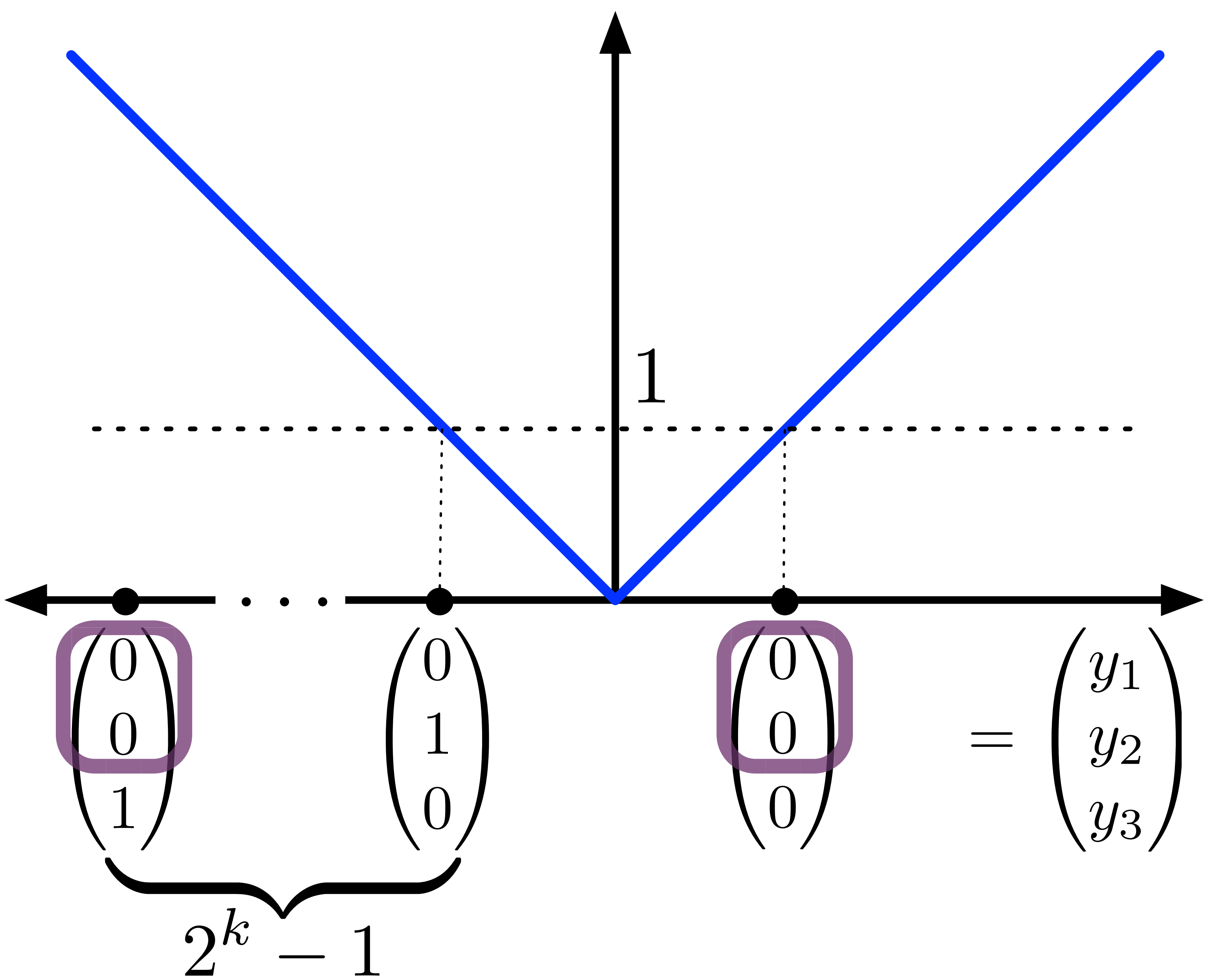
$$
\begin{aligned}
\min \quad & {\color{blue}|x|} \\
s.t. \quad & \\
& \textstyle\sum_{i=1}^{n} \lambda_i \alpha_i = x \\
& \textstyle\sum_{i=1}^{n} \lambda_i = 1 \\
& \textstyle\sum_{i=1}^{n} b^i \lambda_i = y \\
& \lambda \in \mathbb{R}^n_+ \\
& y \in \{0,1\}^m
\end{aligned}
$$

Need $n/2$ branches

Example: Binary Encoding

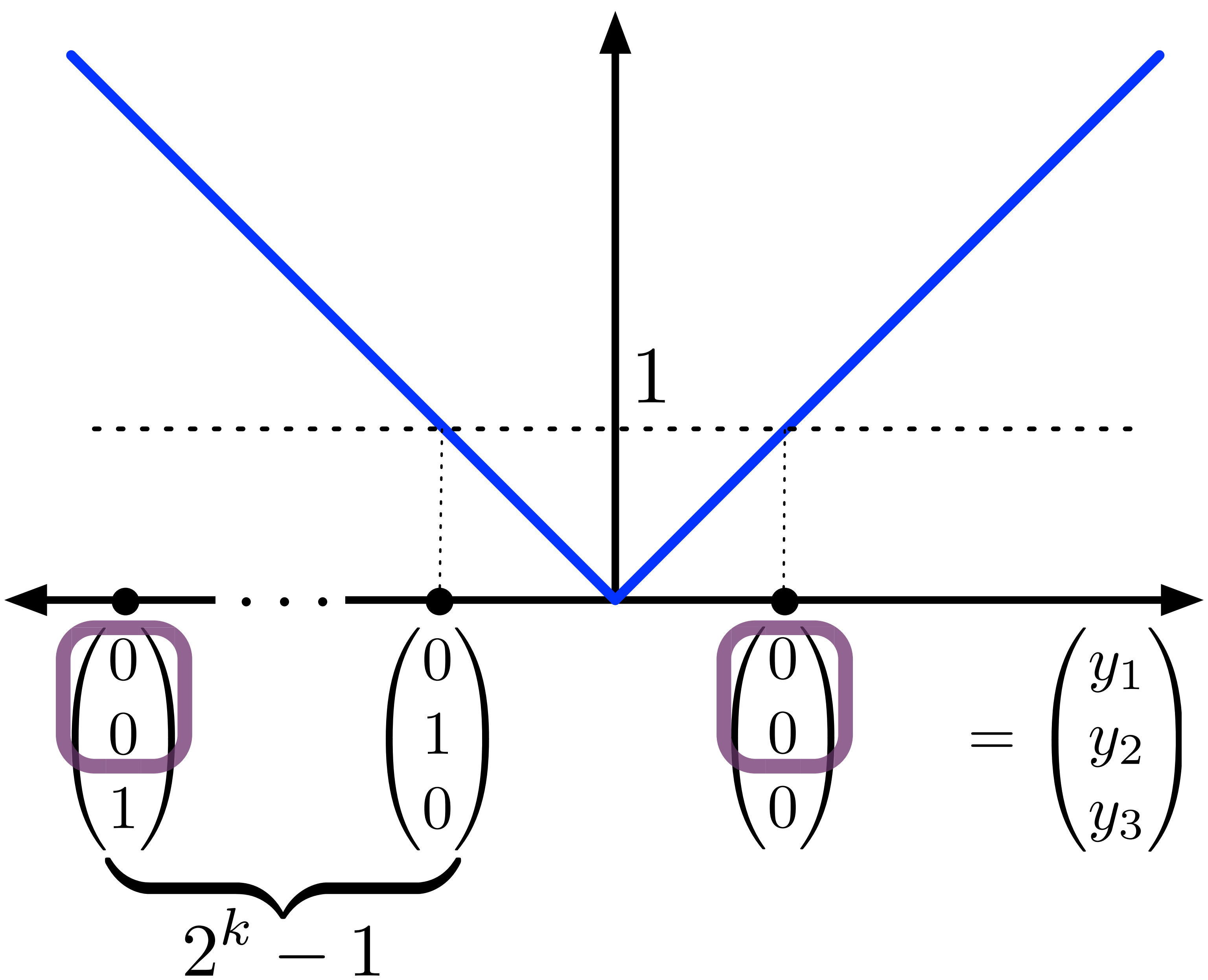


Example: Binary Encoding



$$y_1 = y_2 = 0$$

Example: Binary Encoding

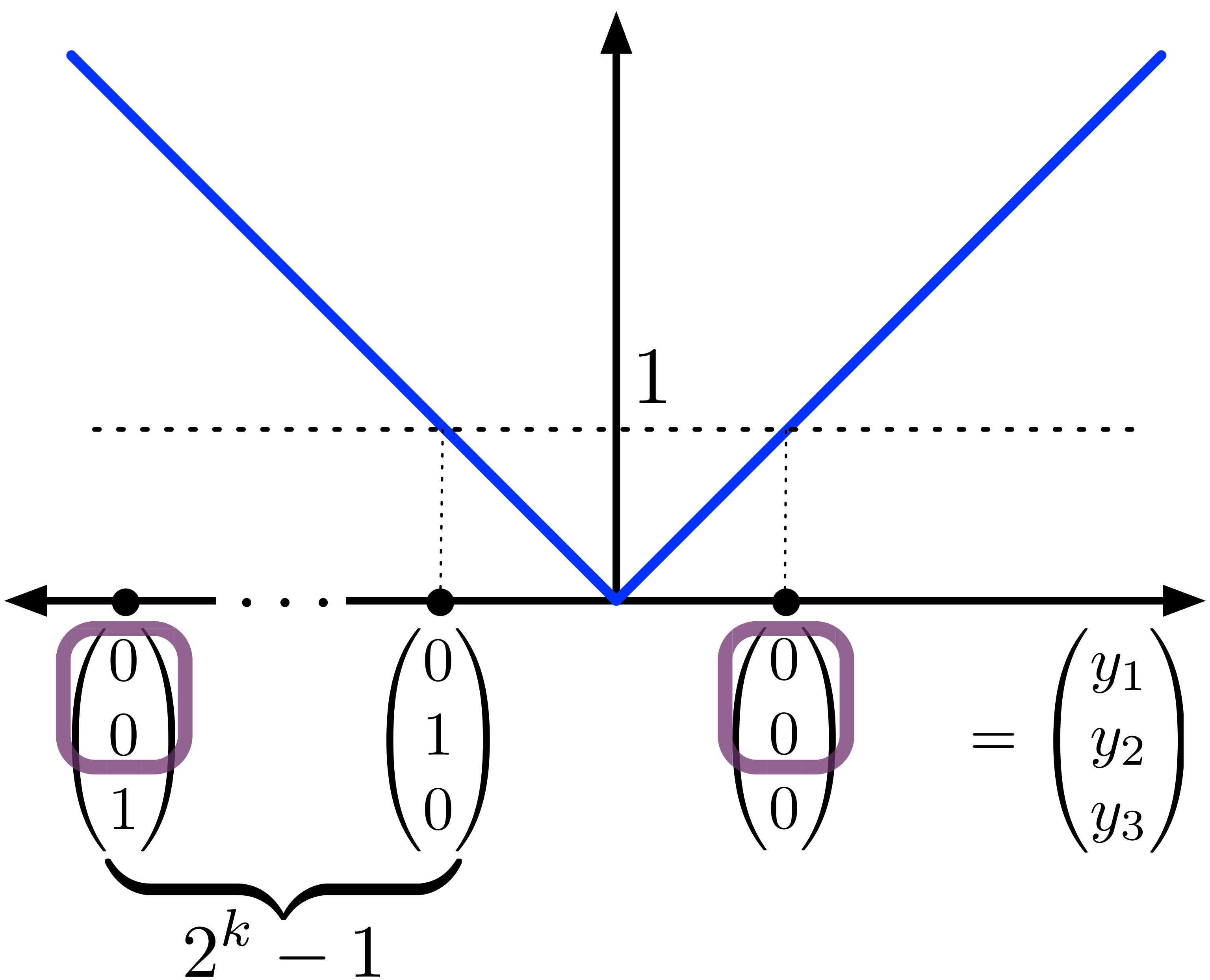


Best Bound $= 0$ unless:

$$y_i = 0 \quad \forall i$$

$$y_1 = y_2 = 0$$

Example: Binary Encoding



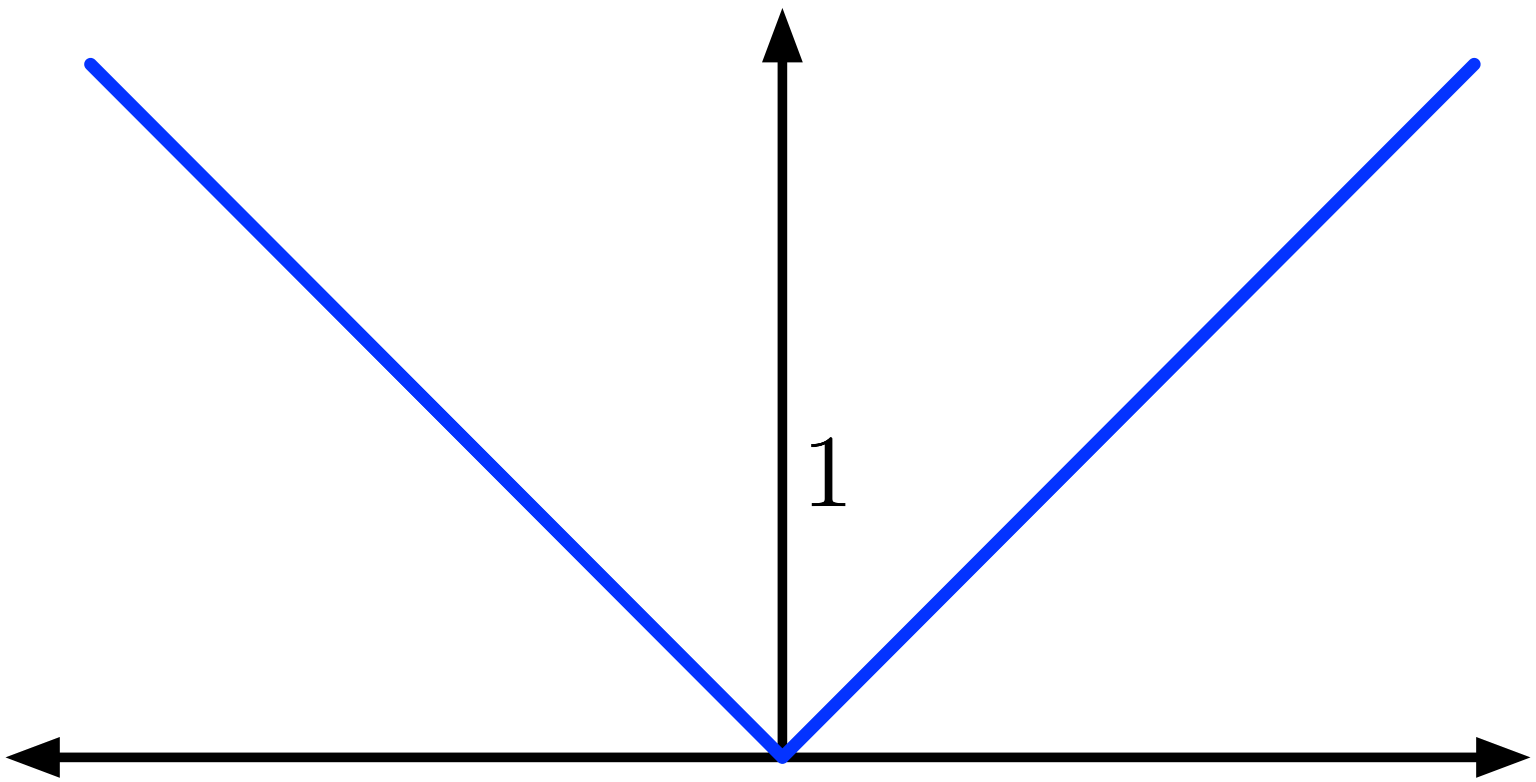
Best Bound $= 0$ unless:

$$y_i = 0 \quad \forall i$$

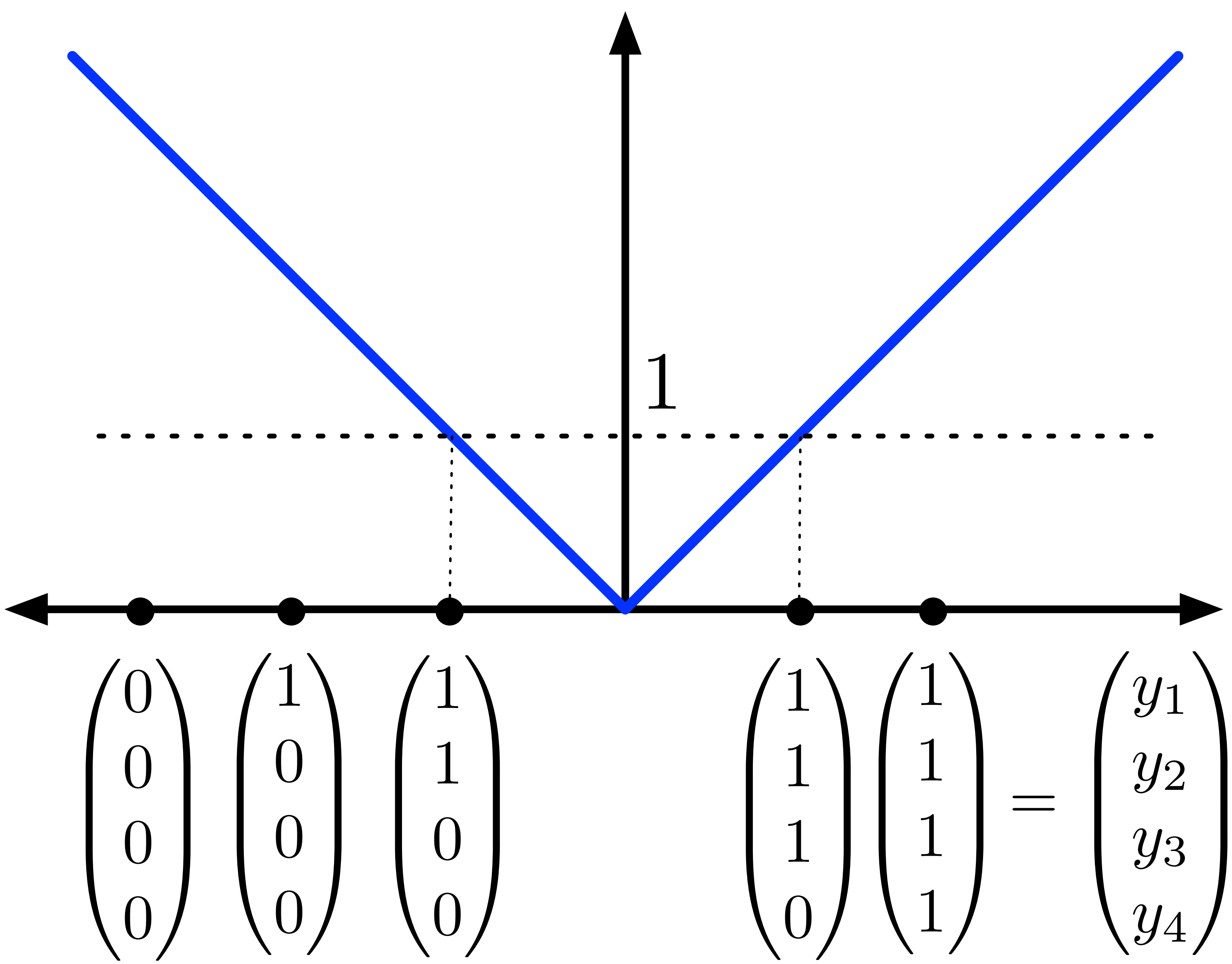
Need $k = \log_2 n$ branches

$$y_1 = y_2 = 0$$

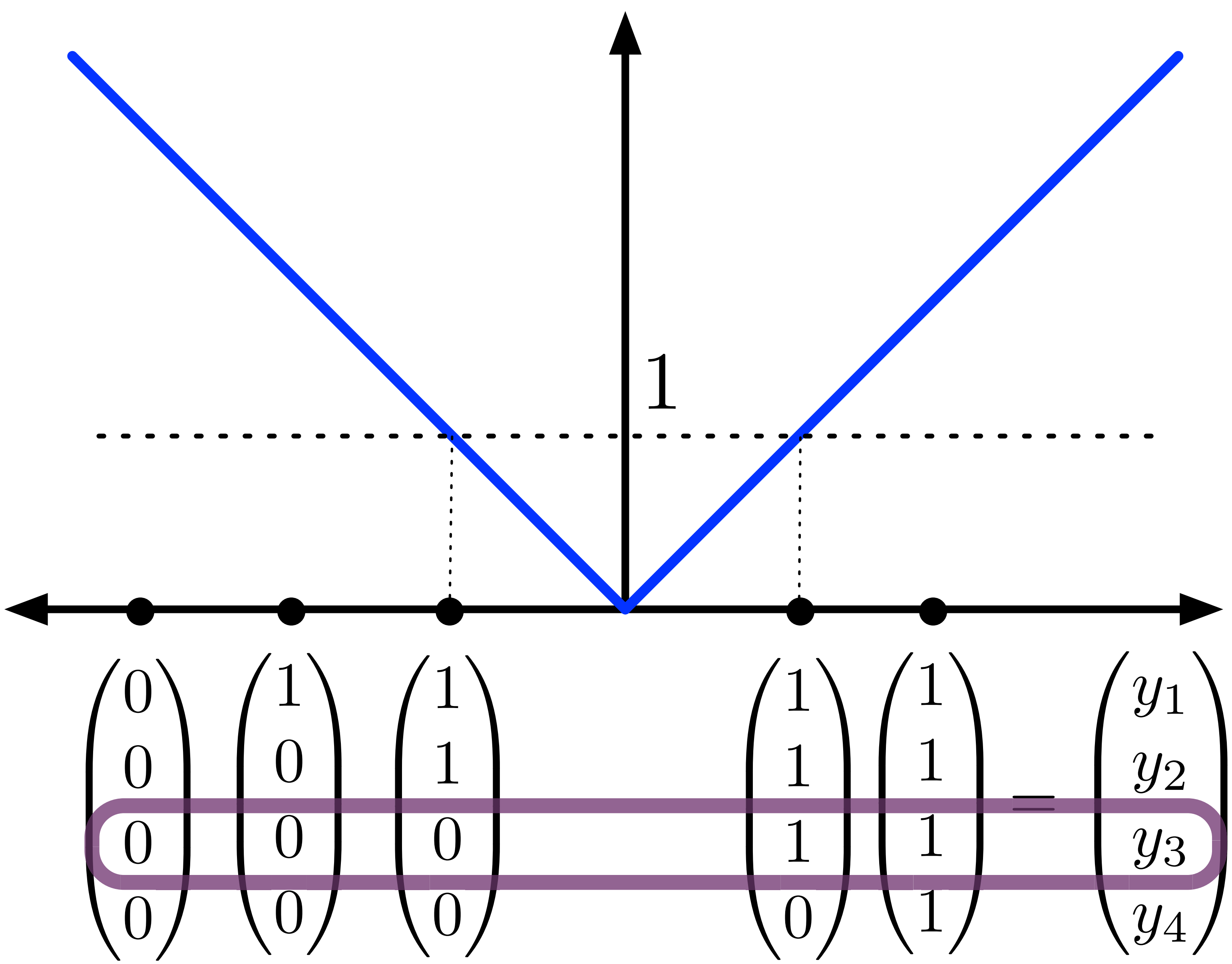
Example: Incremental Encoding



Example: Incremental Encoding

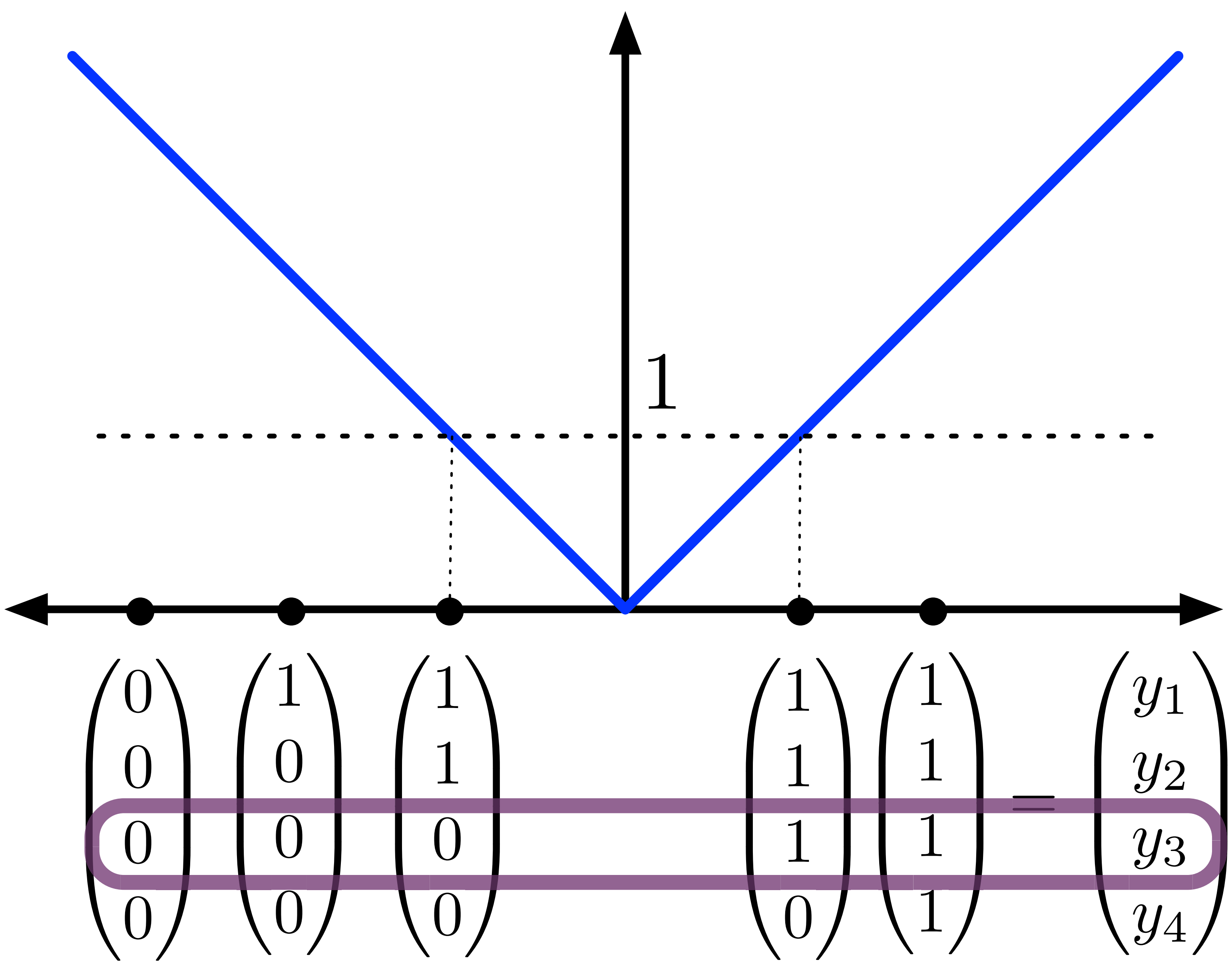


Example: Incremental Encoding



$$y_3 = 1 \vee y_3 = 0$$

Example: Incremental Encoding



$$y_3 = 1 \vee y_3 = 0$$

Best Bound = 1 if:

$$y_{i^*} = 0 \vee y_{i^*} = 1$$

Only need
1 branch!

Induced Constraint Branching

Incremental

$$\begin{pmatrix} 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{pmatrix} \lambda = y$$

Binary

$$\begin{pmatrix} 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 \end{pmatrix} \lambda = y$$

Induced Constraint Branching

Incremental

$$\begin{pmatrix} 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{pmatrix} \lambda = y \quad \longrightarrow$$

SOS1 Branching

$$\lambda_1 = \lambda_2 = 0$$

$$or$$

$$\lambda_3 = \lambda_4 = 0$$

Binary

$$\begin{pmatrix} 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 \end{pmatrix} \lambda = y$$

Induced Constraint Branching

Incremental

$$\begin{pmatrix} 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{pmatrix} \lambda = y \longrightarrow$$

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$$\lambda_1 = \lambda_2 = 0$$

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Induced Constraint Branching

Incremental

$$\begin{pmatrix} 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{pmatrix} \lambda = y \quad \longrightarrow$$

SOS1 Branching

$$\lambda_1 = \lambda_2 = 0$$
$$or$$
$$\lambda_3 = \lambda_4 = 0$$

Binary

$$\begin{pmatrix} 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 \end{pmatrix} \lambda = y \quad \longrightarrow$$

Odd/Even Branching

$$\lambda_1 = \lambda_3 = 0$$
$$or$$
$$\lambda_2 = \lambda_4 = 0$$

Formulation Step 2:
Combining with Strong Formulation

Long Lost Integral Formulation

$\{P^i\}_{i=1}^n$ polytopes

$$x \in \bigcup_{i=1}^n P^i \Leftrightarrow$$

$$\sum_{i=1}^n \sum_{v \in \mathrm{ext}(P^i)} v\lambda_v^i = x$$

$$\sum_{v \in \mathrm{ext}(P^i)} \lambda_v^i = y_i$$

$$\sum_{i=1}^n y_i = 1$$

$$y \in \{0,1\}^n, \ \lambda_v^i \geq 0$$

Also for general polyhedra with common recession cones.

- Jeroslow and Lowe 1984.

Combining with Alternative Encoding

$\{P^i\}_{i=1}^n$ polytopes

$$x \in \bigcup_{i=1}^n P^i \Leftrightarrow$$

$$\sum_{i=1}^n \sum_{v \in \operatorname{ext}(P^i)} v \lambda_v^i = x$$

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$$y \in \{0,1\}^m, \lambda_v^i \geq 0$$

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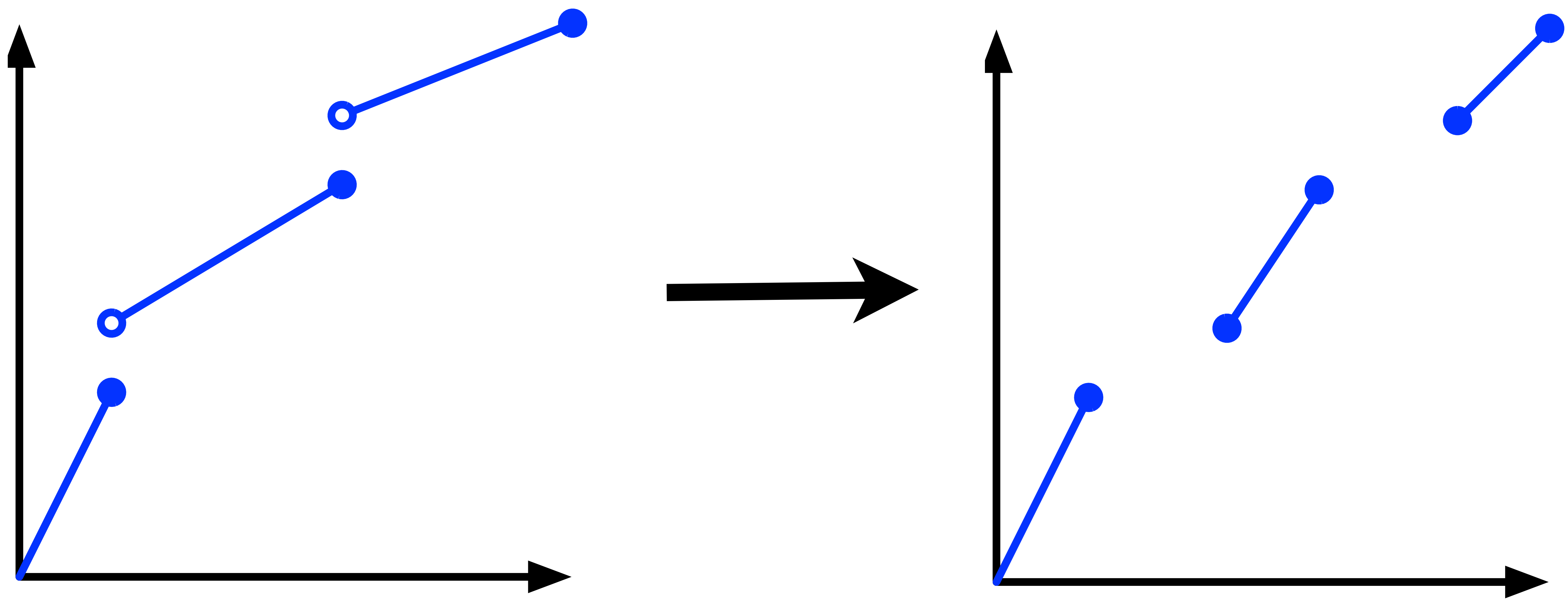
$$\sum_{i=1}^n \sum_{v \in \operatorname{ext}(P^i)} b^i \lambda_v^i = y$$

$$y \in \{0,1\}^m, \lambda_v^i \geq 0$$

Also for general polyhedra with common recession cones.

- V., Ahmed and Nemhauser 2010; V. 2012.

Univariate Transportation Problems



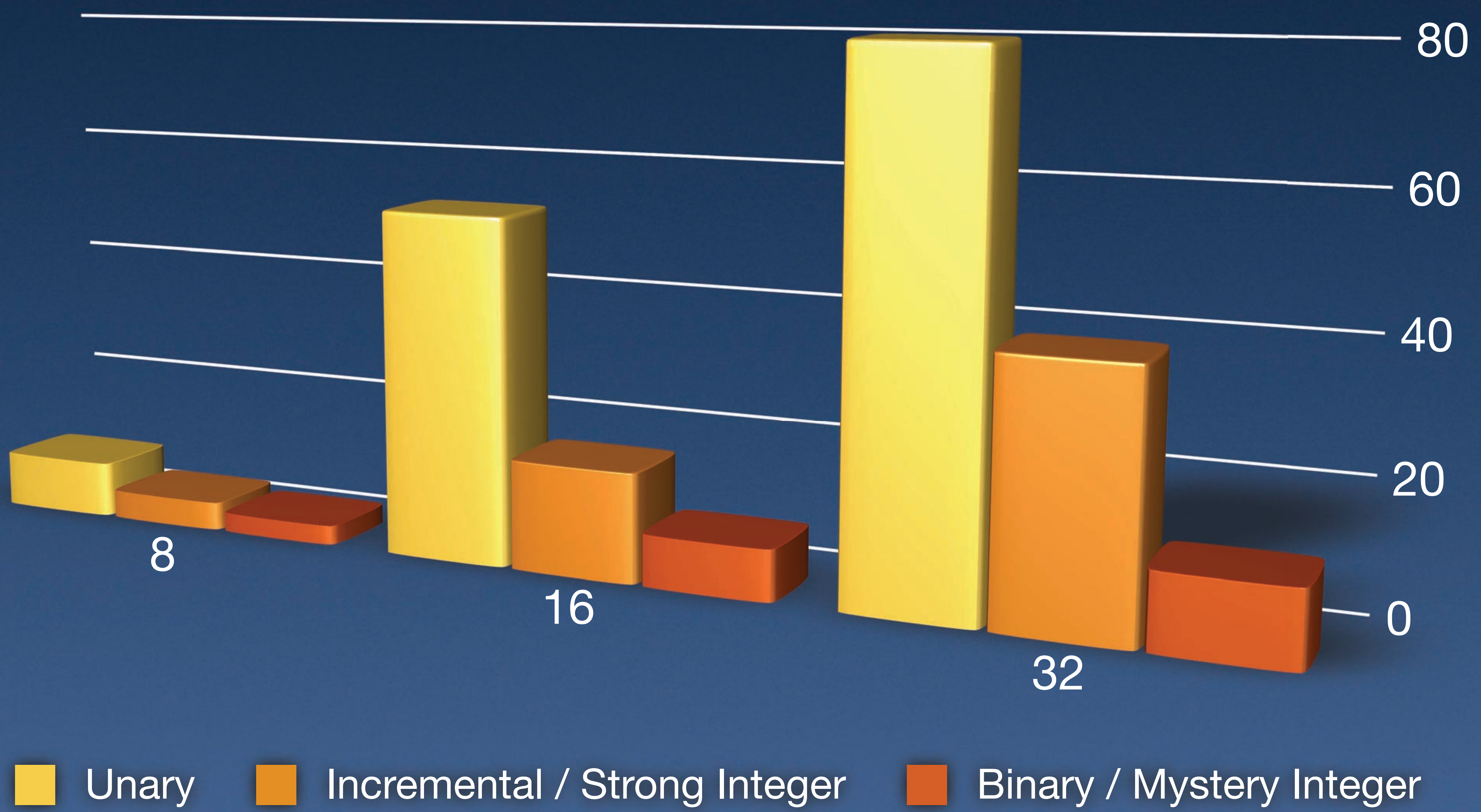
Discontinuous
Piecewise Linear

Disc. PWL
+
“Semicontinuous”

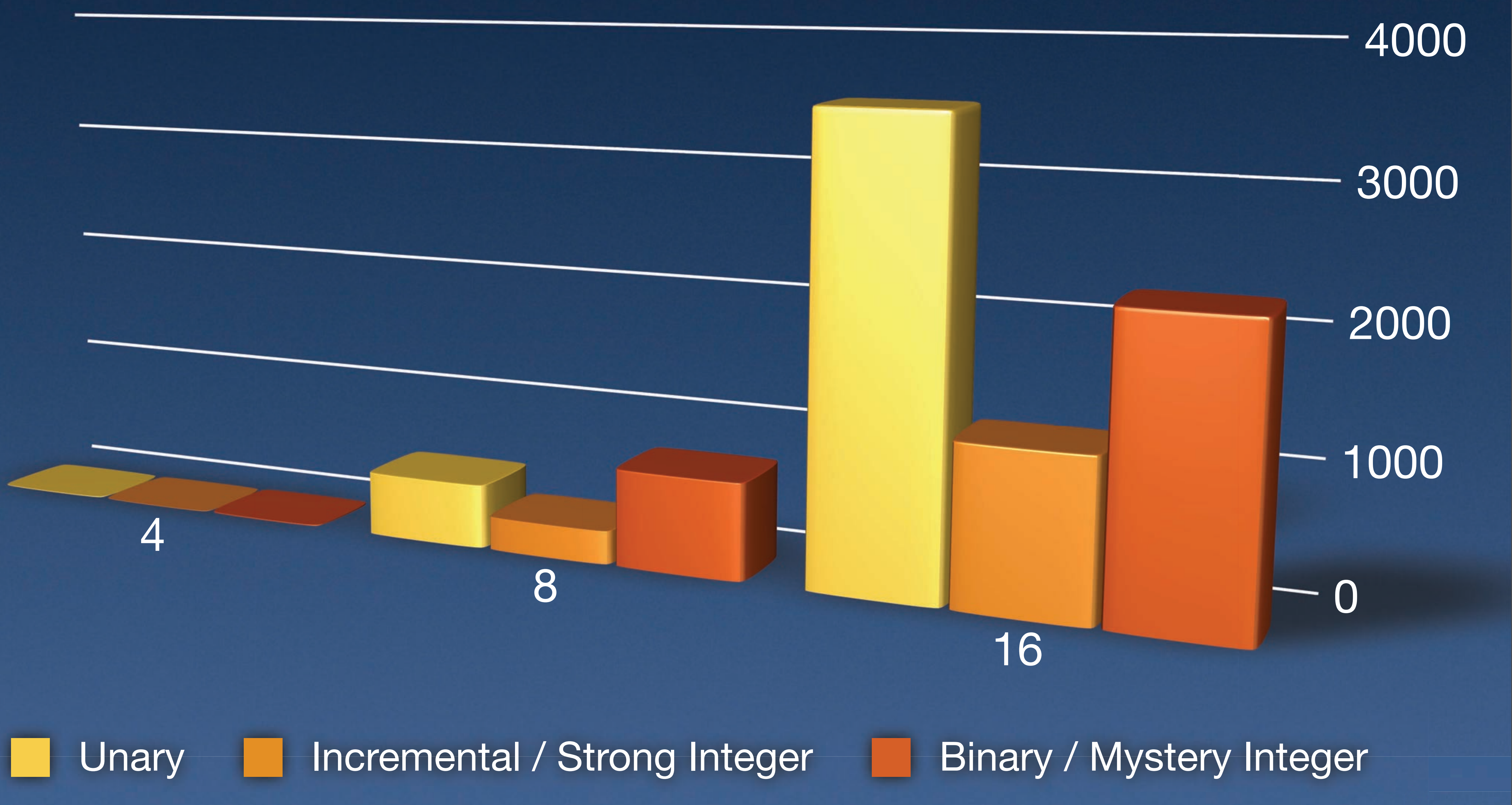
Piecewise Linear

Unary
Incremental / Strong Integer
Binary / Mystery Integer

Piecewise Linear



Piecewise Linear + Semi Continuous



Summary, Extensions and More.

- Effective formulations: Encode and Formulate
  - Best encoding? Why not try a few.
  - Clever combination of encodings can be useful (e.g. V. and Nemhauser 2008 for multivariate piecewise linear functions)
- Smaller formulations for shared vertex case
  - Need encodings with special structure.

More Information

More Information

- Survey: V., “MIP Formulation Techniques”:
  - http://www.optimization-online.org/DB_HTML/2012/07/3539.html.

More Information

- Survey: V., "MIP Formulation Techniques":
  - http://www.optimization-online.org/DB_HTML/2012/07/3539.html.
- Next year: automatic formulations for JUMP
  - Julia based modeling language:
    - As simple as AMPL + "faster" than C++
    - Solver independent call-backs and more!
  - JUMP/Julia tutorial in January