A Constructive Characterization of the Split Closure of a Mixed Integer Linear Program

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Outline

What is the Split Closure

- Split Cuts:
  - Valid Inequalities "equivalent" to Intersection Cuts, Mixed Integer Gomory Cuts and MIR Cuts.
  - Special case of Balas's Disjunctive Cuts.
- Closure:
  - Obtained by adding all cuts in a class.
  - Class could have infinite number of cuts, so closures are not immediately polyhedrons.
  - Example: Chvátal Closure (Is a polyhedron).

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History and Motivation

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  - Split Cuts were introduced by [Cook, et. al. 1990].
  - Split Closure is a polyhedron [Cook, et. al. 1990, Andersen, et. al. 2005]. Non-constructive proofs.
  - The Split Closure has recently been studied by [Dash et. al. 2008, Balas and Saxena, 2008, Vielma, 2007].
- Motivation of Constructive Characterization:
  - Algorithm to generate Split Closure? (Naive).
  - Helps understand Split Cuts better.
  - For fixed dimension. Is the number of inequalities defining the Split Closure polynomial in the size of the input? (Open even for two inequalities in $\mathbb{R}^2$).

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Example of a Split Cut

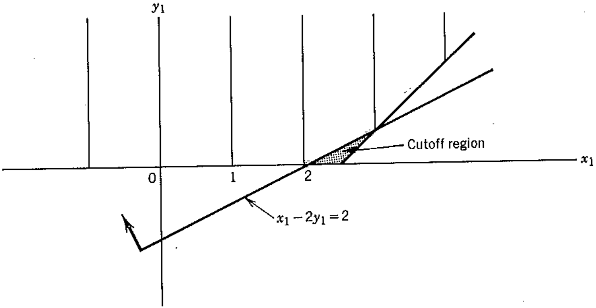


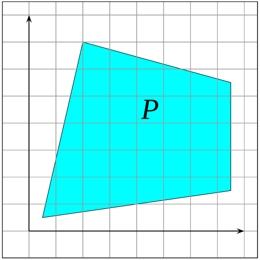
Figure 6.2

Proposition 6.3. *Given the two valid inequalities (6.3) for T, it follows that (6.4) is also valid for T.*

Feasible Set of a (Mixed) Integer Linear Program and Natural Relaxations

Feasible set:

- $P := \{x \in \mathbb{R}^n : a_i^T x \leq b_i \quad \forall\, i \in M\}$
- $P_I := \{x \in P : x_j \in \mathbb{Z} \quad \forall\, j \in N_I\}$ for $N_I \subseteq \{1, \ldots, n\}$



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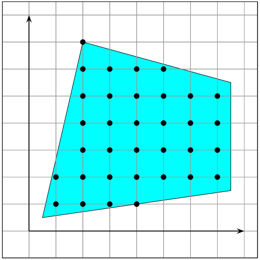

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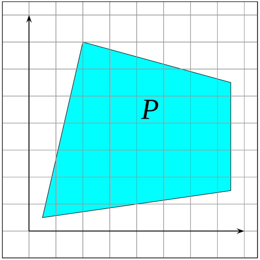
Relaxations:

- P, LP Relaxation
- $P(B) := \{x \in \mathbb{R}^n : a_i^T x \leq b_i \quad \forall\, i \in B\}$ for $B \in \mathcal{B} := \{B \subseteq M : |B| = n,\ \{a_i\}_{i \in B}\ l.i.\}$ *Basic or Conic Relaxation*
- $\{x \in P(B) : x_j \in \mathbb{Z} \quad \forall\, j \in N_I\}$ is a relaxation of P_I.
- $x(B)$ unique solution to $a_i^T x = b_i \quad \forall\, i \in B$



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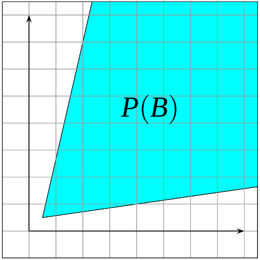

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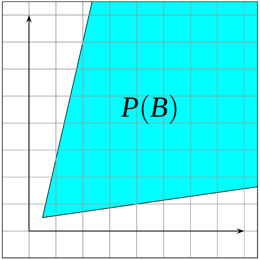

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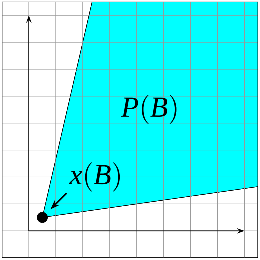

Split Cuts are Constructed from Valid Split Disjunctions

For $(\pi, \pi_0) \in \mathbb{Z}^{n+1}$ divide $\mathbb{R}^n$ into :

- $F^l := \{x \in \mathbb{R}^n \ : \ \pi^T x \leq \pi_0\}$
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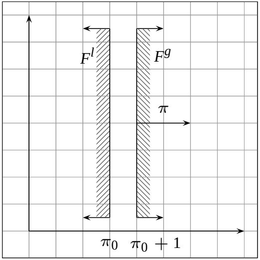

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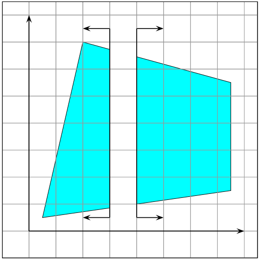

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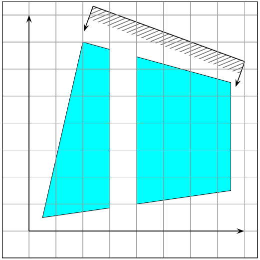
A split cut for $D(\pi, \pi_0)$ and P is an inequality valid for:

- $P^l \cup P^g$
- $\operatorname{conv}(P^l_{(\pi,\pi_0)} \cup P^g_{(\pi,\pi_0)})$



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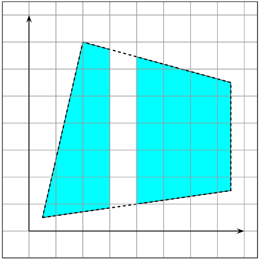

Valid Splits don't Cut Integer Feasible Points

For fixed N_I we are interested in (π, π_0) such that, for any P:

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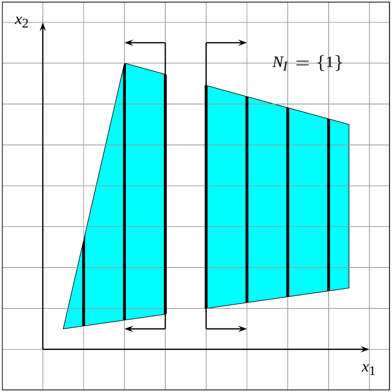

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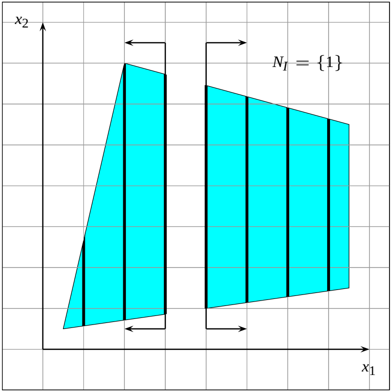
so we study

- $\Pi(N_I) := \{(\pi, \pi_0) \in (\mathbb{Z}^n \setminus \{0\}) \times \mathbb{Z} \; : \; \pi_j = 0, j \notin N_I\}$



The Split Closure is the *Polyhedron* Formed by All Split Cuts

The *split closure* [Cook, et. al. 1990] of P_I is

$$SC := \bigcap_{(\pi,\pi_0)\in\Pi(N_I)} \operatorname{conv}(P^l_{(\pi,\pi_0)} \cup P^g_{(\pi,\pi_0)})).$$

Theorem

[Cook, et. al. 1990] SC is a polyhedron

Sufficient to Study Split Cuts for Basic Relaxations

For basis $B \in \mathcal{B}$ let

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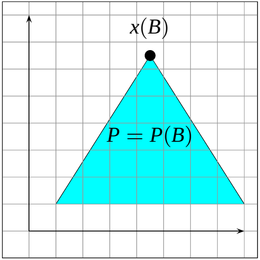
Theorem

[Andersen, et. al. 2005] $SC(B)$ is a polyhedron for all $B \in \mathcal{B}$. Hence SC is a polyhedron.

Farkas's Lemma Can be Used to Characterize Split Cuts

- Let $P = P(B) = \{x \in \mathbb{R}^n \ : \ Bx \leq b\}$, for $B \in \mathbb{Q}^{n \times n}$, $\text{rank}(B) = n$



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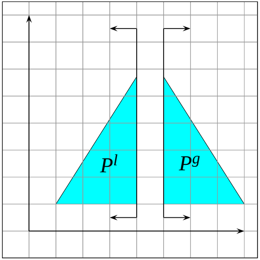

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    - $\delta = B^T \mu^l + \mu_0^l \pi$
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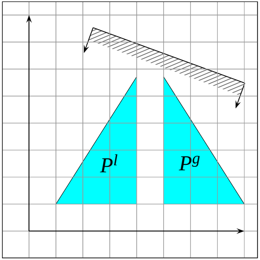

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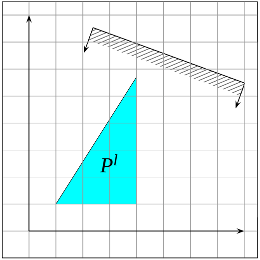

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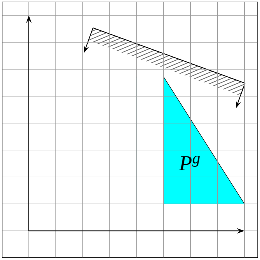

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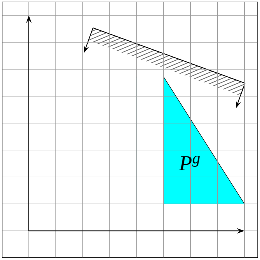

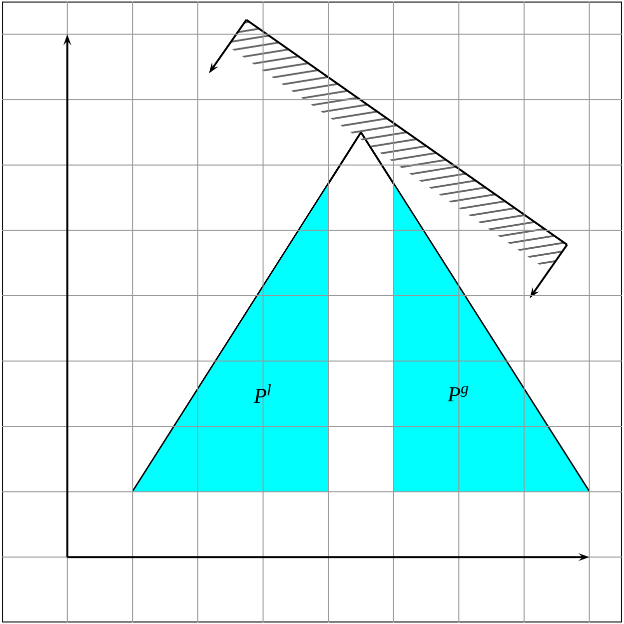
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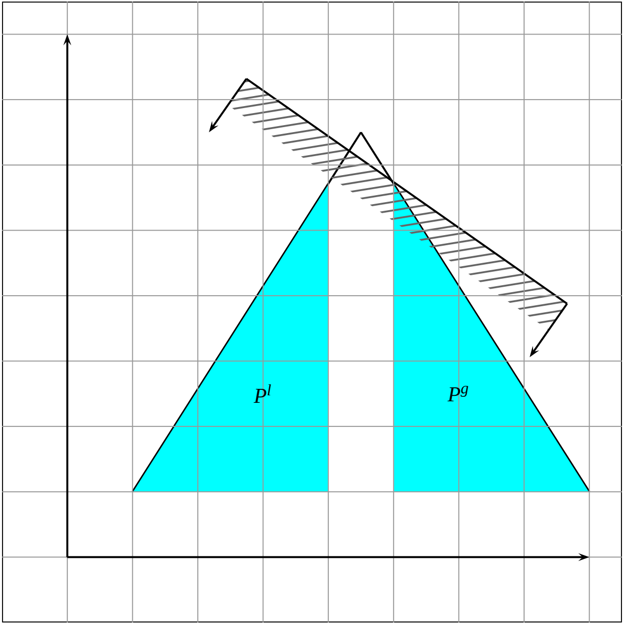
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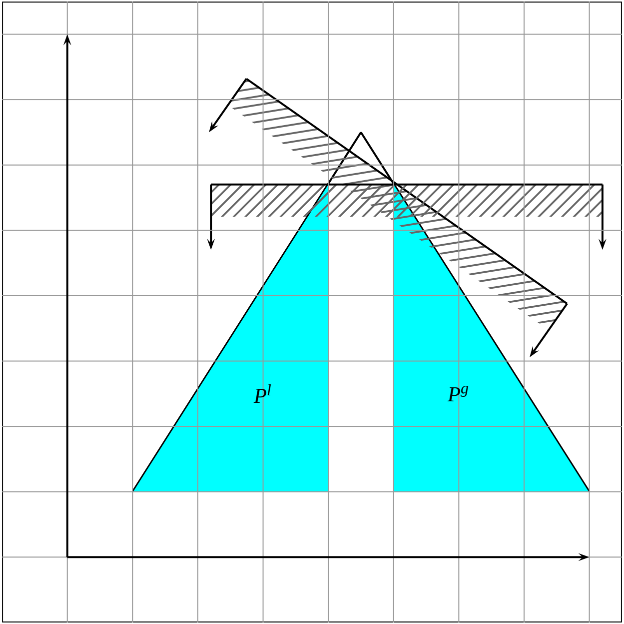
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Proposition

[Andersen, et. al. 2005, Balas and Perregaard, 2003, Caprara and Letchford, 2003] All non-dominated *valid inequalities for* $\mathrm{conv}(P^l_{(\pi,\pi_0)} \cup P^g_{(\pi,\pi_0)})$ *are of the form* $\delta^T x \leq \delta_0$ *where*

$$\begin{aligned} \delta &= B^T\mu^l + \mu^l_0\pi &&= B^T\mu^g - \mu^g_0\pi \\ \delta_0 &= b^T\mu^l + \mu^l_0\pi_0 &&= b^T\mu^g - \mu^g_0(\pi_0 + 1) \end{aligned}$$

for $\mu^l_0, \mu^g_0 \in \mathbb{R}_+$ *and* $\mu^l, \mu^g \in \mathbb{R}^n_+$ *solutions to*

$$\begin{aligned} B^T\mu^g - B^T\mu^l &= \pi \\ b^T\mu^g - b^T\mu^l &= \pi_0 + \mu^g_0 \end{aligned}$$

$$\mu^l_0 + \mu^g_0 = 1, \quad \mu^g_0 \in (0,1), \quad \mu^l_i \cdot \mu^g_i = 0$$

$$B^T \mu^g - B^T \mu^l = \pi$$
$$b^T \mu^g - b^T \mu^l = \pi_0 + \mu_0^g$$
$$\mu^l, \mu^g \in \mathbb{R}^n_+, \quad \mu_i^l \cdot \mu_i^g = 0$$
$$\mu_0^g \in (0,1), \quad \pi_0 \in \mathbb{Z}$$

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B^T\mu &= \pi \\
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\mu &\in \mathbb{R}^n \\
\mu^T b &\notin \mathbb{Z}
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$$\delta = B^T\mu^l + \mu_0^l\pi$$
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Proposition

$$\operatorname{conv}(P^{l}_{(\pi,\pi_0)} \cup P^{g}_{(\pi,\pi_0)}) = \{x \in P \,:\, \delta^T x \leq \delta_0\}$$

where $\delta(\mu)^T x \leq \delta_0(\mu)$ *is*

$$(\mu^-)^T (Bx - b) + (1 - f(\mu^T b))(\mu^T Bx - \lfloor \mu^T b \rfloor) \leq 0$$

for μ *unique solution (if it exists) to*

$$\begin{aligned} B^T\mu &= \pi & \mu &\in \mathbb{R}^n \\ \mu^T b &\notin \mathbb{Z} & \pi_0 &= \lfloor \mu^T b \rfloor \end{aligned}$$

($y^- = \max\{-y, 0\}$, $f(y) = y - \lfloor y \rfloor$ and operations over vectors are component wise)

What Multipliers Induce Valid Split Disjunctions?

- We have $\Pi(N_I) := \{(\pi, \pi_0) \in (\mathbb{Z}^n \setminus \{0\}) \times \mathbb{Z} \;:\; \pi_j = 0, j \notin N_I\}$ and

$$\begin{aligned} B^T\mu &= \pi & \mu &\in \mathbb{R}^r \\ \mu^T b &\notin \mathbb{Z} & \pi_0 &= \lfloor \mu^T b \rfloor \end{aligned}$$

- Let $B = [B_I B_C]$ for $B_I \in \mathbb{R}^{n \times |N_I|}$ and $B_C \in \mathbb{R}^{n \times (n - |N_I|)}$ corresponding to the integer and continuous variables of P_I. Multipliers that induce valid split disjunctions are

$$\mathcal{L}(B) := \{\mu \in \mathbb{R}^n \;:\; {B_I}^T\mu \in \mathbb{Z}^{|N_I|}, \quad {B_C}^T\mu = 0\}$$

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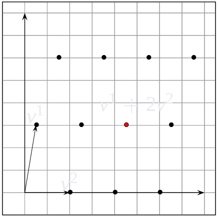
Valid Split Disjunctions are Related to Integer Lattices

- For $\{v^i\}_{i=1}^r \subseteq \mathbb{R}^n$ l.i. a lattice is

$$\mathcal{L} := \{\mu \in \mathbb{R}^n \ : \ \mu = \sum_{i=1}^r k_i v^i \quad k_i \in \mathbb{Z}\}$$



- $\mathcal{L}(B)$ is a lattice,

$$\lceil \mu^- \rceil^T (Bx - b) + (1 - f(\mu^T b))(\mu^T Bx - \lfloor \mu^T b \rfloor) \leq 0$$

  is valid for P_I and cuts $x(B)$.
  [Köppe and Weismantel, 2004].
- Every $\mu \in \mathcal{L}(B)$ s.t. $\mu^T b \notin \mathbb{Z}$ induces a valid split disjunction.
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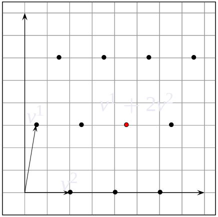

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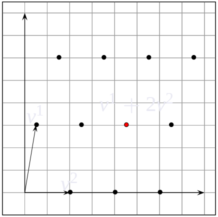

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Proposition

$$SC(B) = \bigcap_{\substack{\mu \in \mathcal{L}(B) \\ \mu^T b \notin \mathbb{Z}}} \{x \in P(B) \ : \ \delta(\mu)^T x \leq \delta_0(\mu)\}.$$

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Proposition

For $\mu \in \mathcal{L}(B)$ *s.t* $\mu^T b \notin \mathbb{Z}$ *split cut*

$$(\mu^-)^T(Bx - b) + (1 - f(\mu^T b))(\mu^T Bx - \lfloor \mu^T b \rfloor) \leq 0$$

dominates

$$\lceil \mu^- \rceil^T(Bx - b) + (1 - f(\mu^T b))(\mu^T Bx - \lfloor \mu^T b \rfloor) \leq 0$$

Studying $\mathcal{L}(B)$ in Each Orthant Decomposes $SC(B)$ to the Intersection of a *Finite* Number of Sets

For $\sigma \in \{0,1\}^n$ let

$$\mathcal{L}(B,\sigma) := \{\mu \in \mathcal{L}(B) \;:\; (-1)^{\sigma_i}\mu_i \geq 0, \quad \forall\, i \in \{1,\ldots,n\}\}$$

so that

$$SC(B) = \bigcap_{\sigma \in \{0,1\}^n} SC(B,\sigma)$$

where

$$SC(B,\sigma) = \bigcap_{\substack{\mu \in \mathcal{L}(B,\sigma) \\ \mu^T b \notin \mathbb{Z}}} \{x \in P(B) \;:\; \delta(\mu)^T x \leq \delta_0(\mu)\}$$

Studying $\mathcal{L}(B, \sigma)$ Allows Detecting Dominated Cuts

Lemma

Let $\sigma \in \{0,1\}^n$ *and let* $\mu \in \mathcal{L}(B,\sigma)$ *with* $\mu = \alpha + \beta$ *for* $\alpha, \beta \in \mathcal{L}(B,\sigma)$ *such that* $\beta^T b \in \mathbb{Z}$*. Then* $\delta(\mu)^T x \leq \delta_0(\mu)$ *is dominated by* $\delta(\alpha)^T x \leq \delta_0(\alpha)$ *in* $P(B)$*.*

Proof.

Uses the fact that for α, β in the same orthant $|\alpha_i + \beta_i| = |\alpha_i| + |\beta_i|$ for all $i \in \{1, \ldots, n\}$ and the following alternative characterization of split cuts

$$|\bar{\mu}|^T(\bar{B}x - \bar{b}) + (1 - 2f(\bar{\mu}^T\bar{b}))(\bar{\mu}^T\bar{B}x - \lfloor \bar{\mu}^T\bar{b} \rfloor) + f(\bar{\mu}^T\bar{b}) \leq 0$$

□

A Finite Integral Generating Set (FIGS) of $\mathcal{L}(B,\sigma)$ Induces a Finite Subset of $\mathcal{L}(B,\sigma)$

- Let $\{v^i\}_{i\in\mathcal{V}(\sigma)} \subseteq \mathcal{L}(B,\sigma)$ be a (FIGS), i.e. a finite set such that

$$\mathcal{L}(B,\sigma) = \{\mu \in \mathbb{R}^r \ : \ \mu = \sum_{i\in\mathcal{V}(\sigma)} k_i v^i \quad k_i \in \mathbb{Z}_+\}$$

- We want $\mu^T b \notin \mathbb{Z}$, so for $i \in \mathcal{V}(\sigma)$ let

$$m_i = \min\{m \in \mathbb{Z}_+ \setminus \{0\} \ : \ m\, b^T v^i \in \mathbb{Z}\}$$

and define the following finite subset of $\mathcal{L}(B,\sigma)$.

$$\mathcal{L}^0(B,\sigma) := \{\mu \in \mathcal{L}(B,\sigma) \ : \ \mu = \sum_{i\in\mathcal{V}(\sigma)} r_i v^i,\ r_i \in \{0,\ldots,m_i-1\}\}$$

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Proving the Polyhedrality of $SC(B,\sigma)$ Yields the Polyhedrality of SC

Theorem

$SC(B,\sigma)$ the polyhedron given by

$$SC(B,\sigma) = \bigcap_{\substack{\mu \in \mathcal{L}^0(B,\sigma) \\ \mu^T b \notin \mathbb{Z}}} \{x \in P(B) \,:\, \delta(\mu)^T x \le \delta_0(\mu)\}$$

Corollary

$SC(B)$ is a polyhedron for all $B \in \mathcal{B}$. SC is a polyhedron.

Proof Idea.

- Goal: For $\mu \in \mathcal{L}(B,\sigma)$, $\delta(\mu)^T x \leq \delta_0(\mu)$ is dominated by $\delta(\alpha)^T x \leq \delta_0(\alpha)$ for some $\alpha \in \mathcal{L}^0(B,\sigma)$.
- How:
  - For $\mu \in \mathcal{L}(B,\sigma)$ show that $\mu = \alpha + \beta$ for α, β such that:
    - $\alpha \in \mathcal{L}^0(B,\sigma)$, $\beta \in \mathcal{L}(B,\sigma)$
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$\square$

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□

Proof of Theorem.

Let $\{v^i\}_{i \in \mathcal{V}(\sigma)}$ be a FIGS for $\mathcal{L}(B, \sigma)$ and let $\{k_i\}_{i \in \mathcal{V}(\sigma)} \subseteq \mathbb{Z}_+$ be such that

$$\mu = \sum_{i \in \mathcal{V}(\sigma)} k_i v^i.$$

□

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Let $\{v^i\}_{i\in\mathcal{V}(\sigma)}$ be a FIGS for $\mathcal{L}(B,\sigma)$ and let $\{k_i\}_{i\in\mathcal{V}(\sigma)} \subseteq \mathbb{Z}_+$ be such that

$$\mu = \sum_{i\in\mathcal{V}(\sigma)} k_i v^i.$$

For each $i \in \mathcal{V}(\sigma)$ we have

$$k_i = n_i m_i + r_i$$

for some $n_i, r_i \in \mathbb{Z}_+$, $0 \le r_i < m_i$.Let

$$\alpha = \sum_{i\in\mathcal{V}(\sigma)} r_i v^i \quad \text{and} \quad \beta = \sum_{i\in\mathcal{V}(\sigma)} n_i m_i v^i$$

We have $\alpha \in \mathcal{L}^0(B,\sigma)$ and, as m_i is such that $m_i\, b^T v^i \in \mathbb{Z}$ we have $b^T\beta \in \mathbb{Z}$. □

Final Remarks

- The proof of the Theorem gives a way of enumerating the inequalities of $SC(B,\sigma)$, $SC(B)$ and SC:
  - Not practical for anything buy toy problems.
  - There is redundancy in the enumeration for SC and $SC(B)$.
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$$\mathcal{L}^0(B,\sigma) := \{\mu \in \mathcal{L}(B,\sigma) \,:\, \mu = \sum_{i\in\mathcal{V}(\sigma)} r_i v^i,\ r_i \in \{0,\dots,m_i-1\}$$
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- [Dash et. al. 2008] also give a constructive characterization with similar properties.

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