METHODS

STABLE Kick-off meeting, Fortaleza, April 2013

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- 2 Branch-and-Cut
- 3 Branch-and-Price



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- 4 Lagrangean Relaxation

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General Overview Branch-and-Cut Branch-and-Price

Branch-and-Price Lagrangean Relaxation Constraint Programming Metaheuristic and Heuristic methods Russian Dolls approach Resolution Search

Outline

1 General Overview

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General Overview

Branch-and-Cut Branch-and-Price Lagrangean Relaxation Constraint Programming Metaheuristic and Heuristic methods Russian Dolls approach Resolution Search

What we said:

	Maximum	Weighted	Graph	Stable Set	k-partite	Weighted
	Stable Set	Stable Set	Coloring	Subgraph-weighted	Subgraph	Coloring
Branch-and-	Х	Х	Х	Х	Х	Х
Cut						
Branch-and-			Х		Х	
Price						
Lagrangean					Х	
Price						
Constraint	Х	Х	X	Х	Х	Х
Programming						
Metaheuristic		Х		Х		Х
Russian Dolls	Х		Х			
Resolution Search	Х		Х			

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General Overview

Branch-and-Cut Branch-and-Price Lagrangean Relaxation Constraint Programming Metaheuristic and Heuristic methods Russian Dolls approach Resolution Search

General Overview

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- We can think in other methods as well !

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- We can think in other methods as well !
- We can also forget some of the couples (method/problem) !

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Branch-and-Cut

• Well known technique used when the Linear Relaxation of an Integer Optimization problem is not good enough.



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- Theoretical difficulty (or interest !) in finding such valid inequalities or facets !
- Practical difficulty in iddentifying which cuts are not satisfied by the current solution (the Separation Problem).
- Many interesting theoretical and practical results !

Branch-and-Cut

• Argentinian and Brazilian teams have a great expertise on this technique !



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- It is supposed to be applied on each on our problems ...

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Branch-and-Price

 A Branch-and-Bound where each node is evaluated by a Column Generation (or Dantzig-Wolfe decomposition) approach !



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- It is supposed to be applied to the Graph Coloring Problem and to the subgraph *k*-partite of maximal weight.
- Brazilian team has a great experience in using Column Generation for Graph Coloring !
- The subproblems to be solved are then STABLE sets related problems !

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Lagrangean Relaxation:

$$\begin{array}{ll} \min & f(x) \\ \text{s.t.} & \\ & Ax \leq b, \\ & Bx = d, \\ & x \in X(\subset \mathbf{R}^n) \end{array}$$

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Lagrangean Relaxation:

min
$$f(x)$$

s.t.
 $Ax \le b$,
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It is assumed that the problem is difficult to solve because of constraints (*).

Lagrangean Relaxation:

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Lagrangean Relaxation:

f(x)min s.t. Ax < b, $(*) \mapsto \lambda$ Bx = d, $x \in X (\subset \mathbb{R}^n)$ $l(\lambda) = \min f(x) + \langle \lambda, Bx - d \rangle$ s.t. $Ax \leq b$, $x \in X(\subset \mathbb{R}^n)$

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Lagrangean Relaxation:

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- We planned to use Lagrangean Relaxation for the Subgraph k partite problem.

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Constraint Programming:

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- To each decision variable is associated a "domain", the set of possible values for this variable.
- To each constraint of an Optimization Problem is associated a so-called filtering algorithm whose goal is to eliminate the values of the domains which are not possible anymore.
- Whenever a domain has been reduced, all the filtering algorithms of the constraints linked to the corresponding variable are called (propagation phase).

Constraint Programming:

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- Constraint Programming models are generally more compact and more natural.
- Most of the efficient methods for scheduling problems are of the CP type ...
- We are supposed to apply that to all the problems.

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Metaheuristic and Heuristic methods:

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- Interesting by themselves !

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- Interesting by themselves !
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- Chilean and French teams have a good experience on these approaches.

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- consists in solving a sequence of subproblems such that each subproblem is identical to the previous one except that it is bigger and contains it, just like Russian dolls ...
- Interesting only if we can take advantage of the previous resolution for accelarating the current resolution !
- Most of the time, the objective function of the previous (smaller) subproblems are used as cuts

Russian Dolls approach: example for the MAximum Stable Set Problem

• Let G be a graph of n vertices in which we look for the maximum stable set.



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- Either the maximum stable contains 51 or it does not !
- If it does not, then this is the stable found at the previous iteration !
- If it contains 51, then we can eliminate all the nodes which are in relation with 51 (then we work on a small size problem) with the additional constraint that $\sum_{i=1}^{50} v_i \leq S_{50}$

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Resolution Search

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Resolution Search

- Introduced by Chvatal in 1997
- as an alternative to the Branch-and-Bound !
- First designed only for 0/1 problems, within the traditional branching scheme (x_i = 0 or x_i = 1)
- Now generalized to any kind of problem and any kind of branching scheme.
Resolution Search

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- Hence, the method maintains a list (family) of nogoods.
- At each iteration, a partial (or complete) solution is generated outside the covered subsets. From this partial solution is deduced a new nogood which is added to the family.
- Two difficulties: generating the new partial solution and deducing the new nogood.

Resolution Search

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- From this now completed solution, a partial solution such that none of its completion can be better than the best known solution is deduced.
- It will be the next nogood.

Resolution Search

• Only alternative to the Branch-and-Bound ...



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- Within the RS framework, no need to start the search by the root node : we can start from a feasible solution or a set of feasible solutions ...
- Many nodes are not evaluated (while they would be in a BB scheme).
- ... but up to now, no problem has been solved by RS !