Planning and Optimization

E3. Linear & Integer Programming

Gabriele Röger and Thomas Keller

Universität Basel

November 14, 2018

E3.1 Examples

E3.2 Linear Programs

E3.3 Duality

E3.4 Summary

E3.1 Examples

Linear Program: Example Maximization Problem

Example

maximize $2x - 3y + z$ subject to

$$\begin{aligned} x + 2y + z &\leq 10 \\ x \quad\;\; - z &\leq 0 \end{aligned}$$

$$x \geq 0, \quad y \geq 0, \quad z \geq 0$$

$\rightsquigarrow$ unique optimal solution:
$x = 5$, $y = 0$, $z = 5$ (objective value 15)

Example: Diet Problem

- n different types of food $F_1, \dots, F_n$
- m different nutrients $N_1, \dots, N_m$
- The minimum daily requirement of nutrient N_j is r_j.
- The amount of nutrient N_j in one unit of food F_i is a_{ij}.
- One unit of food F_i costs c_i.

How to supply the required nutrients at minimum cost?

Example: Diet Problem

- Use LP variable x_i for the number of units of food F_i purchased per day.
- The cost per day is $\sum_{i=1}^{n} c_i x_i$.
- The amount of nutrient N_j in this diet is $\sum_{i=1}^{n} a_{ij} x_i$.
- The minimum daily requirement for each nutrient N_j must be met: $\sum_{i=1}^{n} a_{ij} x_i \geq r_j$ for $1 \leq j \leq m$
- We can't buy negative amounts of food: $x_i \geq 0$ for $1 \leq i \leq n$
- We want to minimize the cost of food.

Diet Problem: Linear Program

Example (Linear Program for Diet Problem)

minimize $\sum_{i=1}^{n} c_i x_i$ subject to

$$\sum_{i=1}^{n} a_{ij} x_i \geq r_j \qquad \text{for } 1 \leq j \leq m$$

$$x_i \geq 0 \qquad \text{for } 1 \leq i \leq n$$

E3.2 Linear Programs

Linear Programs and Integer Programs

Linear Program

A linear program (LP) consists of:

- a finite set of real-valued variables V
- a finite set of linear inequalities (constraints) over V
- an objective function, which is a linear combination of V
- which should be minimized or maximized.

Integer program (IP): LP with only integer-valued variables
Mixed IP (MIP): LP with some integer-valued variables

Terminology

- A variable assignment is feasible if it satisfies the constraints.
- A linear program is feasible if there is such a feasible assignment. Otherwise it is infeasible.
- A feasible maximization (resp. minimization) problem is unbounded if the objective function can assume arbitrarily large positive (resp. negative) values at feasible assignments. Otherwise it is bounded.
- The objective value of a bounded feasible maximization (resp. minimization) problem is the maximum (resp. minimum) value of the objective function with a feasible assignment.

Solving Linear Programs and Integer Programs

Complexity:

- LP solving is a polynomial-time problem.
- Finding solutions for IPs is NP-complete.

Common idea:

- Approximate IP solution with corresponding LP (LP relaxation).

LP Relaxation

Theorem (LP Relaxation)

The LP relaxation of an integer program is the problem that arises by removing the requirement that variables are integer-valued.

For a maximization (resp. minimization) problem, the objective value of the LP relaxation is an upper (resp. lower) bound on the value of the IP.

Proof idea.

Every feasible vector for the IP is also feasible for the LP. □

E3.3 Duality

Some LP Theory: Duality

Some LP theory: Every LP has an alternative view (its dual LP).

- roughly: variables and constraints swap roles
- roughly: objective coefficients and bounds swap roles
- dual of maximization LP is minimization LP and vice versa
- dual of dual: original LP

Example Maximization Problem

Example

$$\text{maximize} \quad 2x - 3y + z \quad \text{subject to}$$

$$\begin{aligned} x + 2y + z &\leq 10 \\ x \quad\quad - z &\leq 0 \end{aligned}$$

$$x \geq 0, \quad y \geq 0, \quad z \geq 0$$

$\rightsquigarrow$ unique optimal solution:
$x = 5$, $y = 0$, $z = 5$ (objective value 15)

Dual for Example Maximization Problem

Example

$$\text{minimize} \quad 10a \quad \text{subject to}$$

$$\begin{aligned} a + b &\geq 2 \\ 2a \quad &\geq -3 \\ a - b &\geq 1 \end{aligned}$$

$$a \geq 0, \quad b \geq 0$$

$\rightsquigarrow$ unique optimal solution:
$a = 1.5$, $b = 0.5$ (objective value 15)

Dual for Diet Problem

Example (Dual of Linear Program for Diet Problem)

maximize $\sum_{j=1}^{m} y_j r_j$ subject to

$$\sum_{j=1}^{m} a_{ij} y_j \leq c_i \quad \text{for } 1 \leq i \leq n$$

$$y_j \geq 0 \quad \text{for } 1 \leq j \leq m$$

Duality Theorem

Theorem (Duality Theorem)

If a linear program is bounded feasible, then so is its dual, and their objective values are equal.

(Proof omitted.)

The dual provides a different perspective on a problem.

Dual for Diet Problem: Interpretation

Example (Dual of Linear Program for Diet Problem)

maximize $\sum_{j=1}^{m} y_j r_j$ subject to

$$\sum_{j=1}^{m} a_{ij} y_j \leq c_i \quad \text{for } 1 \leq i \leq n$$

$$y_j \geq 0 \quad \text{for } 1 \leq j \leq m$$

Find nutrient prices that maximize total worth of daily nutrients.
The value of nutrients in food F_i may not exceed the cost of F_i.

E3.4 Summary

Summary

- Linear (and integer) programs consist of an objective function that should be maximized or minimized subject to a set of given linear constraints.
- Finding solutions for integer programs is NP-complete.
- LP solving is a polynomial time problem.
- The dual of a maximization LP is a minimization LP and vice versa.
- The dual of a bounded feasible LP has the same objective value.

Further Reading

The slides in this chapter are based on the following excellent tutorial on LP solving:

Thomas S. Ferguson.
Linear Programming – A Concise Introduction.
UCLA, unpublished document available online.