

Multi-objective separation for sequentially coordinated cutting plane generation

Stefano Coniglio

joint work with Edoardo Amaldi and Stefano Gualandi

Operations Research Group
DEI
Politecnico di Milano



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Cutting plane methods in integer linear programming

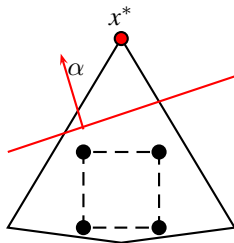
Given $A \in \mathbb{Q}^{m \times n}$, c and $b \in \mathbb{Q}^n$, consider the Integer Program

$$(P) \quad \min \quad cx \\ \text{s.t.} \quad Ax \leq b \\ x \in \mathbb{Z}^{n+}$$

Relaxation obtained by removing constraints or relaxing integrality

Usual cutting plane loop

- 1 Find optimal solution x^* of relaxation
- 2 Generate one or more cuts $\alpha x \leq \alpha_0$, $(\alpha, \alpha_0) \in \mathcal{C}$ which are maximally violated
- 3 Add cut(s)



General goal: Try to improve the efficiency of pure cutting plane methods by adopting a different cut generation scheme

Reducing CPU time or number of cuts/rounds to close a certain gap

Outline

- 1) How cutting planes are generated in practice (cut selection procedures, cut quality measures)
- 2) Propose a scheme based on sequentially coordinated cutting plane generation
- 3) Experiments on two combinatorial problems (Max Clique, Min Steiner tree)

Current practice

Two-phase approach

- 1) Generate many cuts, usually via separation problem where cut violation is maximized (often heuristically)
- 2) Select a subset (cut selection procedure) based on cut quality measures

Literature

[BalasCeriaCornuejols1993]

[BalasCeriaCornuejols1996]

[BalasCeriaCornuejolsNatraj1996]

[FischettiLodi2007]

[AndreelloCapraraFischetti2007]

[DashGunlukLodi2010]

[BalasSaxena2008]

[BonamiCornuejolsDashFischettiLodi2008]

[FischettiLodi2007b]

[BalasFischettiZanette2009]

[CookFukusawaGoycoolea2006]

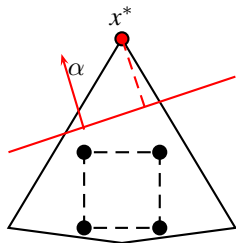
[Achterberg2009]

[WesselmannSuhl2010]

Cut quality measures

Distance

- Violation: $\alpha x^* - \alpha_0$ (algebraic distance)
- Depth: $\frac{\alpha x^* - \alpha_0}{\|\alpha\|_2}$ (geometric distance)
- Rotated steepness [CookFukusawaGoycoolea2006]
- Variants [WesselmannSuhl2010]



Bound variation

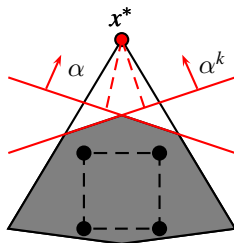
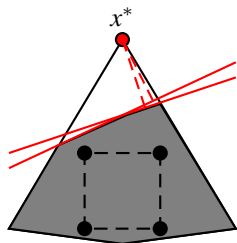
- Exact
- Approximated

Density/sparsity

- Number of nonzero components of α

- Cut parallelism: cosine of angle between α and α^k of a previous cut

$$\frac{\alpha \alpha^k}{\|\alpha\|_2 \|\alpha^k\|_2}$$



- Objective function parallelism: cosine of angle between α and c

Cut selection

Usual procedure

After having generated many cuts

- 1) order w.r.t. violation/depth
- 2) add w.r.t. order, only if not too parallel w.r.t. previous cuts

Extension: Order w.r.t. weighted sum of depth, cut parallelism, objective function parallelism [[Achterberg2009](#)]

Observation: By disfavoring almost parallel cuts we tend to favor a kind of cut diversity

Cut diversity in the literature

- In [FischettiLodi2007a] for Chvátal-Gomory Closure (via MIP)
Removing UBs on CG multipliers ($u < 1$) \rightarrow larger gap closed (in 100 rounds)
Larger feasible set \rightarrow CPLEX finds more diverse solutions
- In [BalasSaxena2008] for Split Closure (parametric MIP on a grid)
Ad hoc method to enforce set of orthogonal disjunctions
- In [BalasFischettiZanette2008] for Fractional Gomory cuts
Reoptimization via lexicographic simplex \rightarrow diversified sequence of x^*

Our contribution

General goal: Try to improve the efficiency of pure cutting plane methods by adopting a different cut generation scheme

Idea: Consider cut quality measures directly when generating a cut
Focus: cut diversity

Main issues

- 1) Choice of cut quality measures (not too hard to optimize)
- 2) Devise an “efficiently solvable” multi-objective separation problem

Setting

- Cuts with 0-1 coefficients ($\alpha \in \{0, 1\}^n$), including cut, clique, stable set, cycle, cover inequalities
- For simplicity: unit right-hand side ($\alpha_0 = 1$)

Issue #1: Choice of cut quality measures

To somehow mimick a cut selection procedure, we need

- 1) a measure of distance
- 2) a measure of diversity

1) Measure of distance

- Cut violation
- linear (easier to optimize)
 - avoids drawbacks of cut depth $\frac{\alpha x^* - 1}{\|\alpha\|_2}$ related to cut domination

Observation: Depth trades violation for sparsity: good for $\alpha x \geq 1$, bad for $\alpha x \leq 1$

	violation	$\ \alpha\ _2$	depth
Example			
$x^* = (1\ 1\ 0\ 0\ 0\ 0\ 0\ 0\ \frac{1}{2})$			
$\alpha^1 = (1\ 1\ 0\ 0\ 0\ 0\ 0\ 0\ 0)$	1	$\sqrt{2}$	$\frac{1}{\sqrt{2}} = 0.57$
$\alpha^2 = (1\ 1\ 1\ 1\ 1\ 1\ 1\ 1\ 1)$	1.5	$\sqrt{9}$	$\frac{1.5}{\sqrt{9}} = 0.5$

Depth favors a cut which is stronger if $\alpha x \geq 1$ but weaker if $\alpha x \leq 1$

2) Measure of diversity

Given the current cut $\alpha x \leq 1$ and a previous cut $\alpha^k x \leq 1$,

consider 1-norm distance between normal vectors: $\|\alpha - \alpha^k\|_1 = \sum_{i=1}^n |\alpha_i - \alpha_i^k|$

Property: Linear for cuts with binary coefficients: $\|\alpha - \alpha^k\|_1 = e\alpha - 2\alpha\alpha^k + e\alpha^k$
where e all-one vector

Our choice: 1-norm distance between α and a weighted combination $\bar{\alpha}^t$ of the normal vectors of the previous cuts

$$\|\alpha - \bar{\alpha}^t\|_1$$

Natural options:

- previous cut $\bar{\alpha}^t := \alpha^t$ (too myopic)
- arithmetic average $\bar{\alpha}^t := \frac{1}{t} \sum_{k=1}^t \alpha^k$
- weighted average $\bar{\alpha}^t := \bar{\alpha}^{t-1} \lambda + \alpha^t (1 - \lambda)$

Issue # 2: Multi-objective separation problem

In many cases multiplicity of maximally violated cuts

Idea: Among all the maximally violated cuts generate a cut which is maximally diverse w.r.t. all the previous cuts $(\alpha^1, 1), \dots, (\alpha^t, 1)$

Since each cut depends on the sequence of previous cuts this introduces a form of cut coordination – sequentially coordinated cutting plane generation

Sequentially-Coordinated Separation

$$\begin{aligned} \max \quad & \|\alpha - \bar{\alpha}^t\|_1 \\ \text{s.t.} \quad & \alpha = \operatorname{argmax}\{\alpha x^* - 1\} \\ & (\alpha, 1) \in \mathcal{C} \end{aligned}$$

bi-objective with priority

For an appropriate $\epsilon > 0$, we can cast it as a single objective problem

$$\begin{array}{ll} \max & \alpha x^* + \epsilon \|\alpha - \bar{\alpha}^t\|_1 = \alpha x^* + \epsilon(e - 2\bar{\alpha}^t)\alpha + [e\alpha^t] \\ \text{s.t.} & (\alpha, 1) \in \mathcal{C} \end{array}$$

Additional term $\epsilon(e - 2\bar{\alpha}^t)_i$

- strictly positive if $\bar{\alpha}_i^t < \frac{1}{2}$ favors letting $\alpha_j = 1$
- strictly negative if $\bar{\alpha}_i^t > \frac{1}{2}$ favors letting $\alpha_j = 0$

Sequentially-Coordinated Separation amounts to Standard Separation with a different objective function vector $\hat{x} := x^* + \epsilon(e - 2\bar{\alpha}^t)$ (unrestricted in sign)

Choice of ϵ

Sufficient condition: Given $f_1 = \alpha x^*$, $f_2 = \epsilon(e - 2\bar{\alpha}^t)\alpha$, choose ϵ such that

$$\epsilon(\max f_2 - \min f_2) < \Delta_1$$

where Δ_1 is the smallest nonzero variation in $f_1 = \alpha x^*$

Finding Δ_1 can be reduced to a Min Subset Sum problem

A lower bound on Δ_1 suffices

- General case: since $x^* \in \mathbb{Q}$, $LB = 1 / \text{greatest common denominator}$
Ex: $x^* = (\frac{2}{3}, \frac{1}{6}, \frac{1}{9})$, $\Delta_1 = \frac{1}{3}$
- On a computer: x^* is a fixed precision (truncated) floating point vector
 $LB = 10^{-p}$ where p position of the least significant digit (over all components)
- In practice: truncate x^* to reasonable precision

Avoiding the generation of dominated cuts

If $x^* = (\cdot \cdot 0 \cdot \cdot)$, same violation for $\alpha' = (\cdot \cdot 1 \cdot \cdot)$ and $\alpha'' = (\cdot \cdot 0 \cdot \cdot)$

For $\alpha x \leq 1$: $\alpha' = (\cdot \cdot 1 \cdot \cdot)$ dominates $\alpha'' = (\cdot \cdot 0 \cdot \cdot)$

Cut $\alpha x \leq 1$ is undominated if α is “maximal”

Observation: If $x^* > 0$: every maximally violated cut will be undominated

Revised Standard Separation: $\max \{ \alpha(x^* + \epsilon e) : (\alpha, 1) \in \mathcal{C} \}$ [KochMartin1998]

Revised Sequentially-Coordinated Separation

$$\begin{aligned} \max \quad & \alpha x^* + \epsilon \|\alpha - \alpha^t\|_1 + 2\epsilon \|\alpha\|_1 = \alpha x^* + \epsilon(3e - 2\bar{\alpha}^t)\alpha + [e\alpha^t] \\ \text{s.t.} \quad & (\alpha, 1) \in \mathcal{C} \end{aligned}$$

Additional term $\epsilon(3e - 2\bar{\alpha}^t)$

- between 2 and 3 if $\bar{\alpha}_i^t < \frac{1}{2}$ favors letting $\alpha_j = 1$
- between 1 and 2 if $\bar{\alpha}_i^t > \frac{1}{2}$ still favors letting $\alpha_j = 1$, but not as much

Revised Sequentially-Coordinated Separation amounts to the standard separation with a different nonnegative objective function vector $\hat{x} := x^* + \epsilon(3e - 2\bar{\alpha}^t)$

Revised Standard and Sequentially-Coordinated Separation: solvable with the same algorithm

Computational experiments

Setting: Pure cutting plane algorithm

Two combinatorial optimization problems

- Max Clique
- Min Steiner Tree

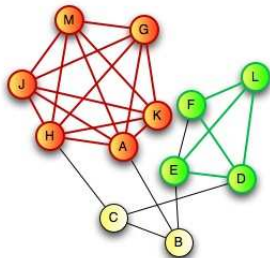
Single family of valid inequalities

Max Clique

Given $G = (V, E)$, find a maximum clique of G

Relaxation

$$\begin{aligned} \max \quad & \sum_{i \in V} x_i \\ \text{s.t.} \quad & \sum_{i \in S} x_i \leq 1 \quad \text{for } S \in \mathcal{S} \\ & 0 \leq x_{ij} \leq 1 \quad \text{for } \{i, j\} \in E \end{aligned}$$



where \mathcal{S} is the set of all maximal stable sets of G

Maximal stable set $S \Rightarrow \sum_{i \in S} x_i \leq 1$ is undominated and facet-defining

Separation problem: Max Weighted Stable Set

$$\begin{aligned} \max \quad & \sum_{i \in V} x_i^* \alpha_i \\ \text{s.t.} \quad & \alpha_i + \alpha_j \leq 1 \quad \text{for } \{i, j\} \notin E \\ & \alpha_i \in \{0, 1\} \quad \text{for } \{i, j\} \in E \end{aligned}$$

with $\alpha \in \{0, 1\}^n$ incidence vector of a stable set

Note: \mathcal{NP} -hard separation \Rightarrow \mathcal{NP} -hard relaxation [[GrotschelLovaszSchrijver1981](#)]

Experiments

- One cut per round
- Instances: 24 second DIMACS Challenge
- Relaxation: CPLEX 12.2
- Separation: MIP, CPLEX 12.2 (sequential, Threads=1, EpAGap=EpGap=EpInt=0, NumericalEmphasis=1)

Min Steiner Tree

Given $G = (V, E)$, terminals $T \subset V$, costs $c : E \rightarrow \mathbb{R}^+$, find a Steiner tree of G

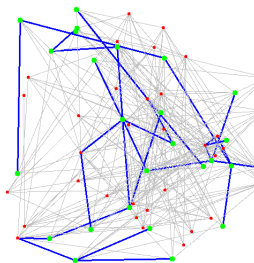
Stronger formulation for directed $G' = (V, A)$ with arbitrary root $r \in T$

Relaxation

$$\begin{aligned} \min \quad & \sum_{(ij) \in A} c_{ij} x_{ij} \\ \text{s.t.} \quad & \sum_{(ij) \in \delta^+(S)} x_{ij} \geq 1 \quad \text{for } S \subset V : r \in S, V \setminus S \cap T \neq \emptyset \\ & 0 \leq x_{ij} \leq 1 \quad \text{for } (i, j) \in A \end{aligned}$$

where S is the set of all minimal s - t cut sets of G' , $s, t \in T$

Minimal cut set $S \Rightarrow \sum_{(ij) \in \delta^+(S)} x_{ij} \geq 1$ undominated and facet-defining



Separation problem: Min $r - t$ cut set for each terminal $t \in T \setminus \{r\}$

Polynomially solvable for nonnegative arc weights (Max Flow) \Rightarrow polynomially solvable relaxation

Experiments

- Cuts in rounds (one per terminal)
- Diversity w.r.t. all previous cuts (even within same round)
- Instances: SteinLib datasets B C D (43) I640 PUC (31) –kept those solvable in 1 GB RAM
- Relaxation: CPLEX 12.2
- Separation: Edmonds-Karp (Boost Graph Library)

Computational experiments

We compare Revised Sequentially-Coordinated Separation to Revised Standard Separation

Report geometric mean of ratios

Timelimit: 1000 seconds

Machine: Dell Poweredge, Quad Core Xeon 2.0 Ghz, 4 GB RAM

Max Clique

	Revised Standard Sep.			Revised Seq-Coord. Sep.		
	Time	Cuts	Cond	Time	Cuts	Cond
c-fat200-1	2.27	194	2.7E+3	1.57	152	2.0E+3
c-fat200-2	0.87	75	2.3E+2	0.56	45	4.0E+0
c-fat200-5	7.92	265	8.5E+2	5.82	205	3.7E+2
c-fat500-10	68.74	412	1.1E+3	43.27	249	4.0E+0
c-fat500-1	15.8	348	6.0E+3	0.51	27	6.0E+1
c-fat500-2	52.99	523	1.3E+4	7.98	184	1.1E+4
c-fat500-5	21.07	256	3.1E+3	9.8	127	3.5E+2
hamming6-2	1.84	108	5.4E+1	1.09	57	4.4E+1
hamming6-4	5.98	59	3.8E+2	4.68	53	2.6E+2
hamming8-2	239.98	550	1.2E+2	118.42	247	1.2E+2
johnson16-2-4	12.61	21	9.5E+0	11.5	21	3.0E+1
johnson8-2-4	0.04	11	2.3E+0	0.05	11	1.8E+1
johnson8-4-4	4.71	56	2.0E+2	5.72	60	6.9E+2
MANN_a9	1.2	49	4.1E+1	1.45	49	7.2E+1
myciel3	0.05	15	1.0E+1	0.05	14	3.3E+1
myciel4	0.98	34	9.9E+1	0.84	32	1.1E+2
myciel5	12.93	71	6.1E+2	8.95	64	4.6E+2
queen10_10	51.99	335	2.7E+3	54.7	337	5.0E+3
queen11_11	54.2	355	3.2E+3	58.88	369	3.5E+3
queen12_12	68.83	395	4.8E+3	64.67	393	4.0E+3
queen13_13	93.01	465	5.5E+3	84.26	449	4.1E+3
queen14_14	134.98	518	3.8E+3	135.2	539	1.1E+4
queen15_15	197.18	592	7.7E+3	218.08	591	4.8E+3
queen16_16	301.49	678	1.1E+4	275.97	656	5.6E+3
Statistics	1	1	1	0.68	0.73	0.39

Reduction of 32% time, 27% cuts, 61% condition number

Min Steiner Tree - instances: B, C, D

	Revised Standard Separation						Revised Sequentially-Coordinated Separation					
	Time	Rnds	Cuts	Dupl	Cond	SepTime	Time	Rnds	Cuts	Dupl	Cond	SepTime
.
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b10	0.05	16	98	12	5.5E+1	0.01	0.05	14	83	9	4.5E+1	0.01
b11	0.1	26	219	46	3.8E+2	0.01	0.09	17	156	32	9.1E+1	0.01
b12	0.16	17	375	97	3.1E+2	0.01	0.19	18	257	18	3.0E+2	0.01
b13	0.04	11	125	34	3.1E+1	0.01	0.04	11	105	1	5.5E+1	0.01
b14	0.1	22	379	218	2.2E+2	0.01	0.1	15	227	11	1.3E+2	0.01
b15	0.08	10	336	178	6.3E+1	0.01	0.06	6	150	10	4.2E+1	0.01
b16	0.12	23	223	28	2.4E+2	0.01	0.17	24	239	42	3.1E+2	0.01
b17	0.13	24	183	38	2.7E+2	0.01	0.13	17	145	12	1.5E+2	0.01
b18	0.18	12	384	129	1.1E+2	0.01	0.27	11	356	63	1.1E+2	0.01
c01	0.27	58	181	41	3.2E+2	0.01	0.39	48	153	5	3.6E+2	0.01
c02	0.98	92	473	103	1.2E+4	0.01	1.01	64	356	40	4.3E+3	0.01
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c14	19.86	19	2212	494	2.4E+3	0.98	40.02	23	2581	206	3.7E+3	1.65
d01	1.73	133	428	70	4.5E+3	0.01	2.01	96	307	5	2.3E+3	0.01
d02	1.81	82	681	228	2.7E+3	0.01	2.44	57	483	11	1.7E+3	0.01
d03	14.92	35	4687	2231	1.4E+4	0.4	19.32	20	2762	100	9.2E+3	0.9
d04	21.6	32	6383	3114	1.7E+4	0.63	31.18	19	3687	83	2.3E+4	1.49
d05	33.34	29	13083	9892	3.4E+3	1.1	41.71	13	6209	1469	2.6E+3	2.95
d06	8.12	221	749	151	4.2E+4	0.01	14.29	216	716	80	2.6E+4	0.01
d07	2.98	92	549	166	5.8E+3	0.01	4.93	85	467	71	7.8E+3	0.01
d08	66.44	55	8324	2081	3.2E+5	1.06	84.39	37	5801	698	2.1E+5	2.09
d10	71.64	22	8609	1718	1.3E+4	3.06	86.61	16	5383	436	9.2E+3	5.07
d11	15.12	177	645	194	1.4E+4	0.01	30.19	171	665	215	1.9E+4	0.16
d12	16.94	142	763	137	9.7E+4	0.11	31.45	161	841	194	6.5E+4	0.18
Statistics	1	1	1	1	1	1	1.23	0.76	0.73	0.21	0.82	1.44

Reduction 24% rounds, 27% cuts, 79% duplicates, 18% condition number
 Increase 23% time, 44% separation time

Min Steiner Tree - instances: i640, PUC

	Revised Standard Sep.					Revised Sequentially-Coordinated Sep.				
	Time	Rnds	Cuts	Dupl	SepTime	Time	Rnds	Cuts	Dupl	SepTime
i640-001	1.3	89	554	110	0.01	1.59	74	417	28	0.02
i640-011	6	90	594	150	0.06	9.59	89	598	156	0.1
i640-031	2.04	73	498	67	0.02	3.14	80	510	73	0.03
i640-041	1002	106	689	200	9.42	1012	75	477	59	13.46
i640-101	7.36	55	1210	179	0.08	9.11	48	1035	35	0.14
i640-131	12.38	60	1418	216	0.14	16.79	55	1274	96	0.25
i640-141	1021	40	955	26	25.47	1015	23	546	23	44.1
i640-201	7.06	48	1986	563	0.11	9.95	44	1750	429	0.19
i640-211	1027	80	3883	202	3.3	1038	78	3791	138	5.94
i640-231	88.78	69	3400	437	0.51	136.9	91	4482	1292	0.88
i640-301	31.16	35	5613	2715	0.72	39.81	30	4638	970	1.16
i640-311	1107	44	6978	180	10.26	1032	39	6173	127	15.92
i640-331	433.1	92	14747	5766	2.1	565.3	84	13478	3446	3.68
cc3-4p	17.51	175	1196	101	0.01	12.43	161	1099	66	0.01
cc3-4u	32.73	235	1627	88	0.01	46.91	237	1633	44	0.01
cc3-5p	624.9	399	4757	1877	0.06	440.2	378	4518	1788	0.07
cc3-5u	1010	343	4064	1607	0.05	1010	293	3481	1467	0.06
cc5-3p	1026	151	3890	304	0.38	1024	130	3350	123	0.55
cc5-3u	1035	139	3586	244	0.39	1016	129	3319	226	0.53
cc6-2p	2.39	78	804	149	0.01	2.69	75	779	101	0.01
cc6-2u	2.62	81	832	138	0.01	2.74	77	826	92	0.01
hc6p	0.3	18	571	232	0.01	0.43	17	540	203	0.02
hc6u	0.25	18	538	275	0.01	0.53	20	625	220	0.02
hc7p	1.94	22	1417	622	0.07	2.45	17	1098	323	0.11
hc7u	3.45	26	1634	909	0.1	9.34	27	1716	741	0.22
hc8p	23.81	25	3269	1306	0.75	35.21	25	3269	1361	1.18
hc8u	648.9	54	6916	3455	1.76	851.3	60	7687	3702	2.78
hc9p	96.66	20	5298	1435	2.99	139.9	21	5553	1730	5.13
hc9u	1200	30	7566	2727	7.89	1170	26	6562	1801	15.97
hc10p	1073	19	9654	1449	26.07	1202	17	8632	907	44.83
hc10u	1695	20	10119	2565	23.62	2028	17	8603	1397	49.67
Statistics	1	1	1	1	1	1.22	0.92	0.92	0.68	1.51

Reduction 8% rounds, 8% cuts, 32% duplicates

Increase 22% time, 51% separation time

Ongoing and further work

- Computational experiments suggest that cut coordination is an interesting feature
- Better rules for aggregating the previous cuts into $\bar{\alpha}^t$, e.g., adaptive

Weighted average with $\bar{\alpha}^t := 0.7\bar{\alpha}^{t-1} + 0.3\alpha^t$: further reduction of 3% rounds, 7% duplicates, and 5% time

- Investigate other diversity measures
- Cut coordination among different families
- Extension to cuts with not only 0-1 coefficients
- Cut coordination in branch-and-cut (node-by-node or coordinated pool)