

Exploiting orbits in symmetric ILP

A review of François Margot's paper

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Preliminaries

- Let Π^n be the set of all permutations of $I^n = \{1, \dots, n\}$
- Π^n is the symmetric group on I^n
- $\pi \in \Pi$ is an n-vector
- $\pi[i]$ is the image of i under π :
- let w be the vector obtained by permuting v according to π

$$w[\pi[i]] = v[i] \text{ for all } i \in I^n$$

Preliminaries

- Consider the following ILP

$$\min c^T x$$

$$s.t. Ax \geq b,$$

$$x \in \{0, 1\}^n,$$

- WLOG we can assume A , b , and c are all integers
- Let π be a permutation of n variables, σ a permutation of m constraints
- Let $A(\pi, \sigma)$ be the matrix obtained from A by permuting rows and columns
- let $G = \{\pi \mid \pi(c) = c \text{ and } \exists \sigma \text{ s.t. } \sigma(b) = b, A(\pi, \sigma) = A\}$

Preliminaries

- Definition: The orbit of S under G is

$$\text{orb}(S, G) = \{S' \subseteq I^n \mid S' = g(S) \text{ for some } g \in G\}$$

- Definition: the stabilizer of S in G is:

$$\text{stab}(S, G) = \{g \in G \mid g(S) = S\}$$

- Denote F_k^a to be the set of variables fixed to k at node a
- N^a the set of variables not fixed at node a

Ranked Branching Rule

- Subproblems are isomorphic if \exists a permutation g $g(F_k^a) = F_k^b$ for $k = 0, 1$
- Using this definition is difficult
 - ★ How do you find g for given nodes a and b ?
 - ★ This will have to be done a lot

Ranked Branching Rule

- Goal: evaluate a single node, not pairs of nodes
- Let R be a rank vector, indicating the order in which variables have been used for branching
- The rule to select the branching variable x_f at a node is:
 - (i) If $\exists j \in N^a$ with $R[j] < n + 1$, then $f = \arg \min$*
 - (ii) Else, choose $f \in N^a$*

Ranked Branching Rule

- Let $J = \{j_1, \dots, j_p\}$ be unordered multiset of I^{n+1}
- Let J^* be the ordered multiset formed by listing J non-decreasing order
- Given set $J_i, J_j, J_i \preceq J_j$ if J_i is lexicographically \leq J_j
- For a given R, J is a representative of the sets in its min. under G :

$$R(j) \preceq R(g(J)) \quad \forall g \in G$$

Lemma 1

- Let R_1 and R_2 be two rank vectors obtained during cut, assume R_2 is obtained after R_1 , then:
 - ◇ (i) If J is not a representative w.r.t. R_1 , then J is not representative w.r.t. R_2
 - ◇ (ii) If J is a rep. w.r.t. R_1 and all entries in $R(j)$ are 0, then J is the unique rep. to R_1
 - ◇ (iii) if J is a rep w.r.t. R_1 and all entries in $R(j)$ are 0, then J is a rep w.r.t. R_2

Lemma 2

Let $J \subseteq I^n$ be a rep under G w.r.t. R . Let $j' := J - j$ w.r.t. R where $j \in \arg \max\{R[i] \mid i \in J\}$. Then J' is also a rep w.r.t. R .

- Isomorphism Pruning: If F_1^a is not a representative, then we can prune node a .

Variable Setting

- At node a , all variables in the orbit of $stab(F_1^a)$ can be set to k as soon as we know any variable can be set to k
- standard setting algorithms let you set a variable to k if you can show \exists an optimal solution with that variable set to k . If that does not work, that solution can be pruned by pruning
- If you are able to set $x_i = k$, then for any $g \in G$, we can set $x_{gi} = k$