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# A System For **Integrating** Optimization Techniques

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APMOD, Brunel University, June 2004

**SiMPL**

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# **SiMPL**

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## **Outline**

**Why Integrated Methods?**

**SIMPL Philosophy**

**Architecture**

**Modeling Examples**

# **SiMPL**

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## **Why Integrated Methods?**

- Basic motivation**
- Product configuration problem**
- Planning and scheduling problem**
- Stochastic integer programming**

# Basic motivation

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- Integrated methods can result in simpler models and faster execution.
  - Math programming + constraint programming
  - Full benefits of integrated methods currently require low-level coding.
    - This discourages research and applications.
  - Goal: a high-level modeling/solution system that permits micro-level integration: **SIMPL**.
    - Eventual goal: extend to local search.
-

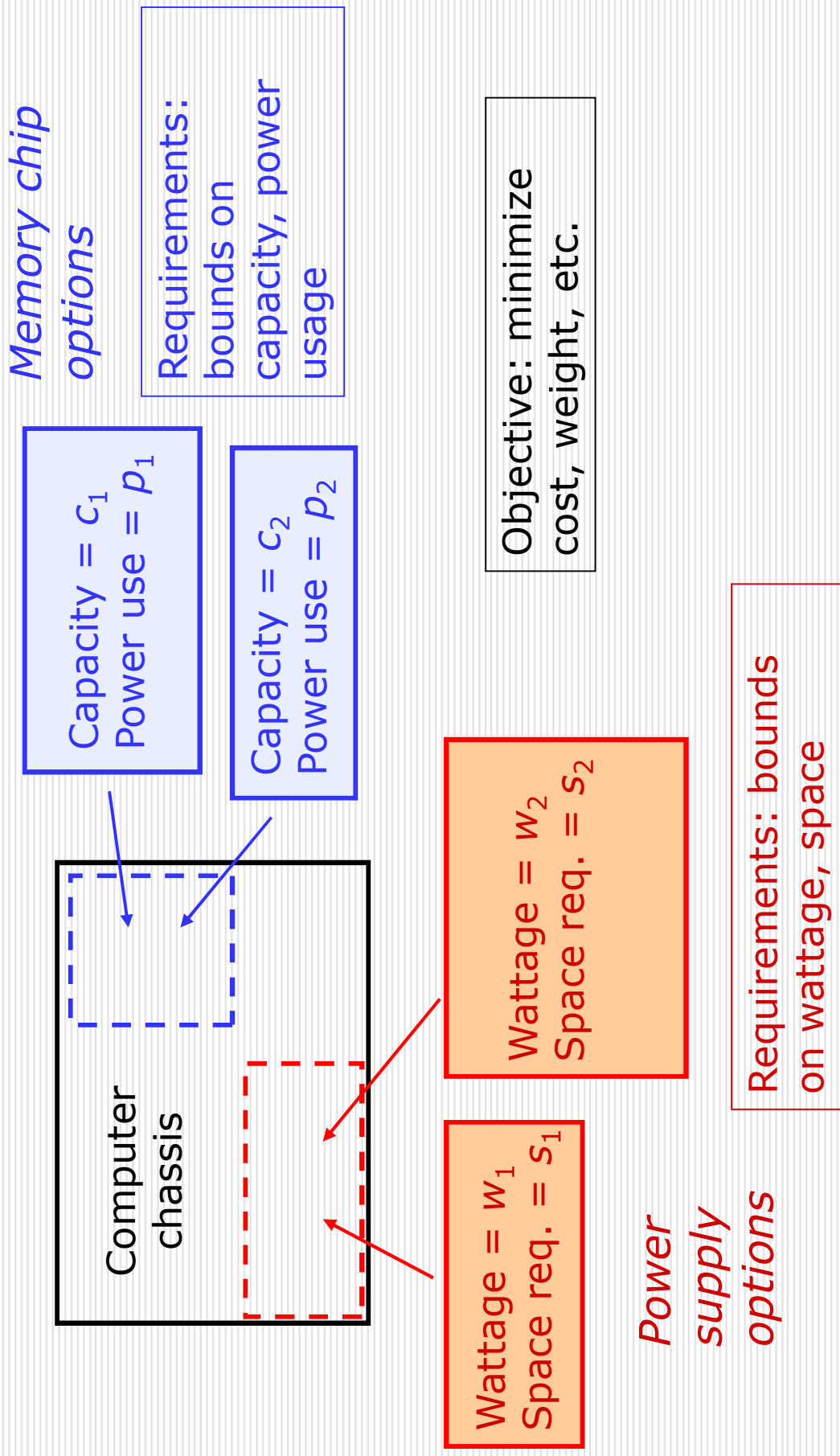
# Product configuration problem

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Example of an integrated approach...

- Find **optimal configuration** of a computer or other product.
  - Choose power supply, memory chips, etc., to satisfy requirements and constraints.
-

# Product configuration problem



# Problem formulation

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$$\min_{t, q, r}$$

$$\sum_k c_k r_k$$

subj.to

$$r_k = \sum_i q_i A_{kit_i} \quad \text{all } k$$

$$r_k \geq R_k, \quad \text{all } k$$

Amount of attribute  $k$   
supplied/consumed  
(e.g., amount of  
wattage supplied)

Quantity of component  $i$  used  
(e.g., number of disk drives)

Amount of attribute  $k$   
supplied (consumed) by  
type  $t_i$  of component  $i$

$t_i \in \{\text{component types}\}$

Type of component  $i$  chosen  
(e.g., type of power supply)



# MILP model

---

$$\begin{aligned} & \min_{t, q, r} \sum_k c_k r_k \\ & \text{subj.to} \quad r_k = \sum_{ij} q_{ij} A_{kij}, \quad \text{all } k \\ & \quad \quad \quad \sum_j t_{ij} = 1, \quad \text{all } i \\ & \quad \quad \quad q_{ij} \leq M t_{ij}, \quad \text{all } i, j \\ & \quad \quad \quad r_k \leq R_k, \quad \text{all } k \\ & \quad \quad \quad t_{ij} \in \{0, 1\} \end{aligned}$$

disaggregated variables

# Integrated model

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Same as original formulation

$$\begin{aligned} \min_{t, q, r} \quad & \sum_k c_k r_k \\ \text{subj.to} \quad & r_k = \sum_i q_i A_{kit_i}, \quad \text{all } k \\ & r_k \geq R_k, \quad \text{all } k \\ & t_i \in \{\text{component types}\} \end{aligned}$$

Constraint programming deals routinely with variable indices using the *element* global constraint

## Element global constraint

$x_y$  is replaced by  $z$ , plus the constraint

$$\text{element}(y, (x_1, \dots, x_n), z)$$



Sets  $z$  equal to  $y$ th variable in the list  $x_1, \dots, x_n$

To implement  $q_i A_{kit_j}$  replace it with  $x_{kit_j}$   
(which is implemented with element) and write

constraints  $x_{kij} = q_i A_{kij}$  for all  $j$

# Solving the problem

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- **From MILP and CP:** Solve by *branching search*.
  - **From MILP:** Solve *linear relaxation* at each node of search tree.
    - Provides bound for branch and bound.
    - Will generate relaxation of *element*.
  - **From CP:** At each node, perform *domain filtering* for each constraint.
    - Remove values that a variable cannot take in any solution that satisfies the constraint.
    - Will use specialized filtering algorithm for *element*.
  - **From MILP:** Reduced cost variable fixing.
-

# Relaxation of element

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If  $0 \leq x_j \leq b$  for each  $j$ , a *convex hull relaxation* of

$\text{element}(y, (x_1, \dots, x_n), z)$

is given by

$$\sum_{j \in D_y} x_j - (n-1)b \leq z \leq \sum_{j \in D_y} x_j$$

Current domain of  $y$

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# Domain filtering for element

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Example...

$\text{element}(y, (x_1, x_2, x_3, x_4), z)$

The initial domains are:

$$D_z = \{20, 30, 60, 80, 90\}$$

$$D_y = \{1, 3, 4\}$$

$$D_{x_1} = \{10, 50\}$$

$$D_{x_2} = \{10, 20\}$$

$$D_{x_3} = \{40, 50, 80, 90\}$$

$$D_{x_4} = \{40, 50, 70\}$$

The reduced domains are:

$$D_z = \{80, 90\}$$

$$D_y = \{3\}$$

$$D_{x_1} = \{10, 50\}$$

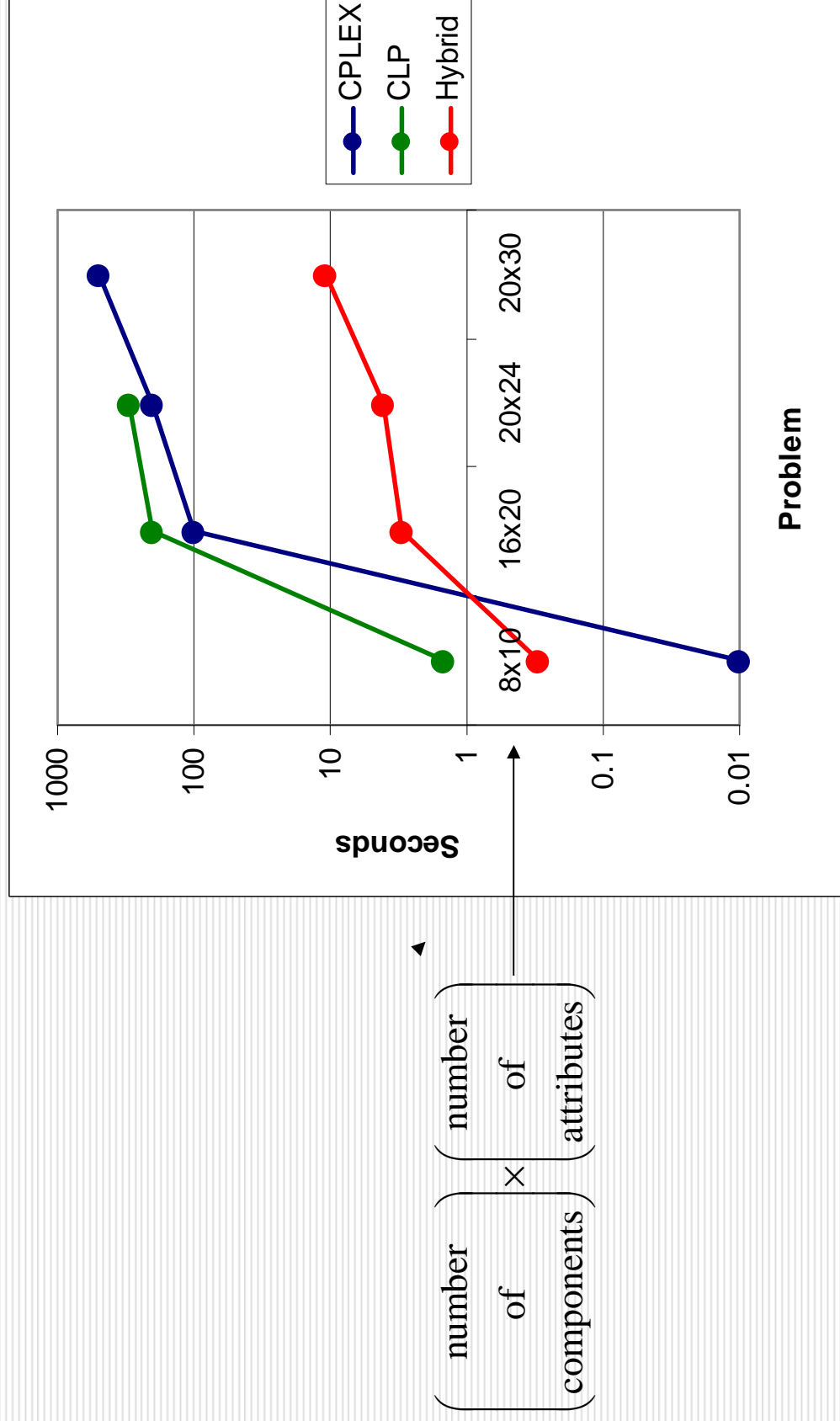
$$D_{x_2} = \{10, 20\}$$

$$D_{x_3} = \{80, 90\}$$

$$D_{x_4} = \{40, 50, 70\}$$

# Computational results

From: Ottosson & Thorsteinsson, 2001



# Planning & scheduling problem

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- **Allocate** tasks to facilities.
- **Schedule** tasks on each facility.
  - Subject to release times & deadlines.
  - Facilities may run at different speeds and incur different costs.
- MILP is good at allocation.
- CP is good at scheduling.
- We will combine them.

In practice, there is often an informal give-and-take between master planners and schedulers.

This process can be automated by *logic-based Benders composition*.

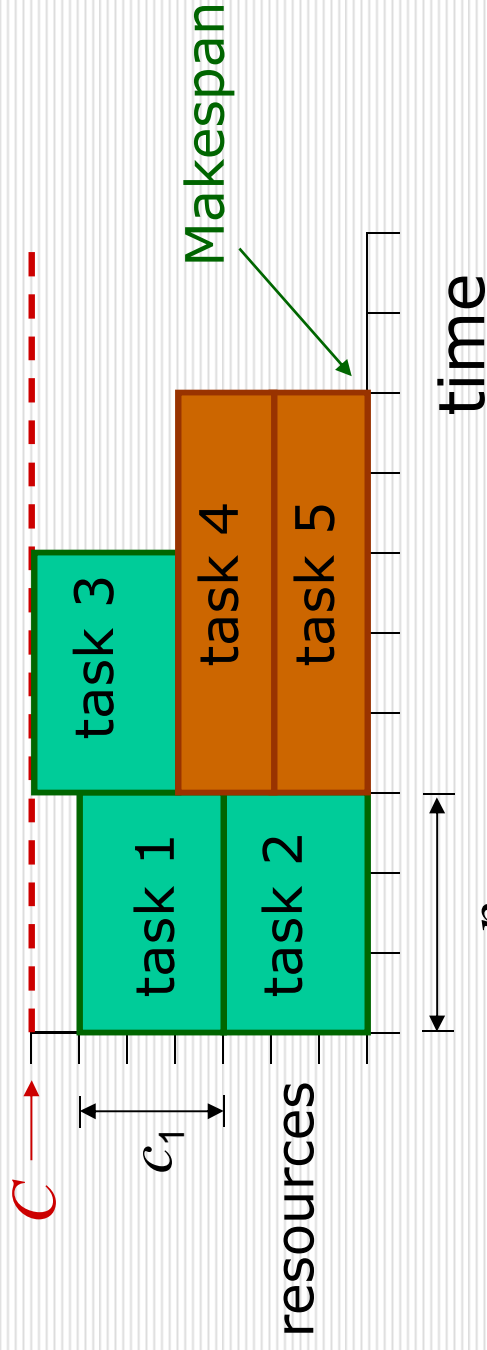
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# Cumulative scheduling

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Several tasks may run simultaneously on a given facility.

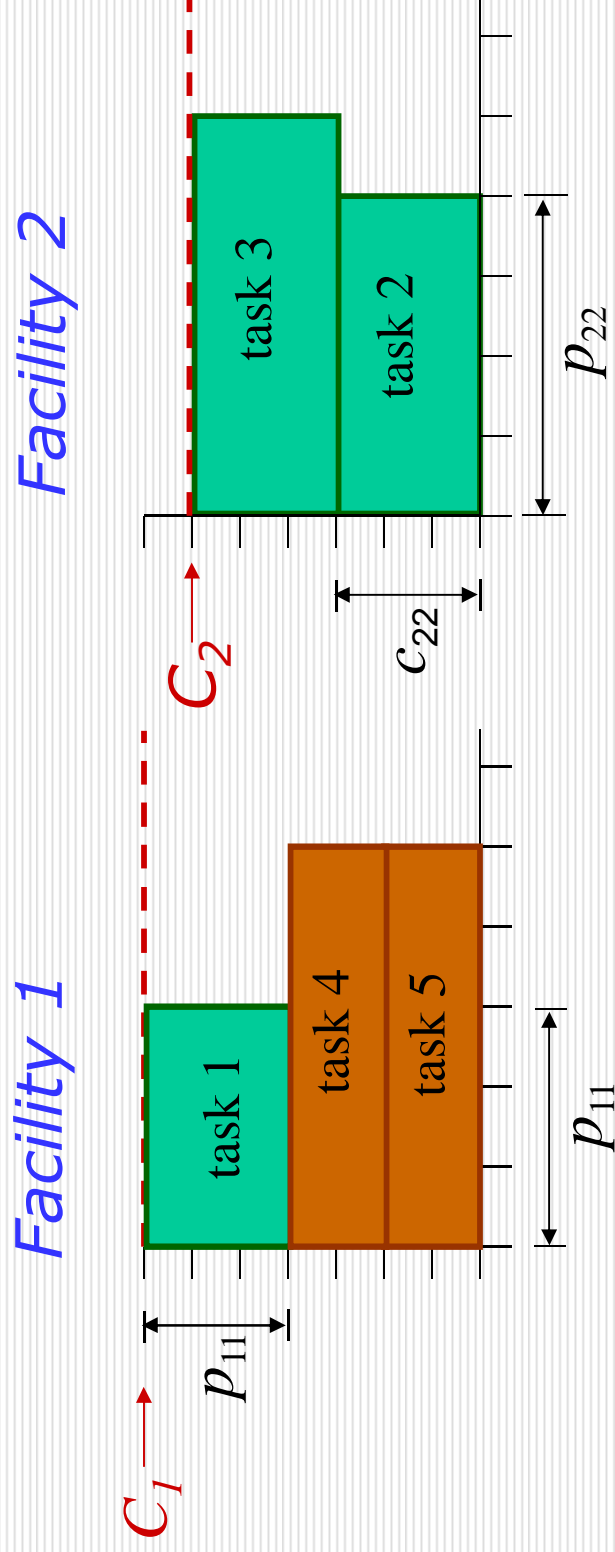


**Total resource consumption  $\leq C$  at all times.**

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# Allocation + cumulative scheduling

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Total resource consumption  $\leq C_i$  at all times.

---

# Problem formulation

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Fixed cost of assigning task  $j$   
to facility  $x_j$

$$\sum_j F_{x_j j}$$

min

subj.to

$$\sum_j c_{x_j j} \leq C_i, \text{ all } i$$

Resource requirement  
of task  $j$  on facility  $x_j$

$$t_j \leq t_j + P_{x_j j}$$

$$r_j \leq t_j \leq d_j - P_{x_j j}, \text{ all } j$$

Time windows

$$x_j \in \{\text{facilities}\}$$

# Discrete-time MILP model

---

= 1 if task  $j$  starts at discrete time  $t$  on facility  $i$  ( $t = 1, \dots, N$ )

Task  $j$  starts at one time on one facility

Resources consumed at time  $t$  on facility  $i$

$$\begin{aligned} \min \quad & \sum_{ijt} F_{ij} x_{ijt} \\ \text{subject to} \quad & \sum_{ijt} x_{ijt} = 1, \quad \text{all } j \\ & \sum_i \sum_{t'} c_{ij} x_{ijt'} \leq C_i, \quad \text{all } i, t \end{aligned}$$

$$t - p_{ij} < t' \leq t$$

$$x_{ijt} = 0, \quad \text{all } j, t \text{ with } d_j - p_{ij} < t$$

$$x_{ijt} = 0, \quad \text{all } j, t \text{ with } t > N - p_{ij} + 1$$

$$x_{ijt} \in \{0, 1\}$$

Time windows

# Discrete-event MILP model (continuous time)

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Idea: Trkay & Grossmann

= 1 if event  $k$  is start of task  $j$   
on facility  $i$  ( $k = 1, \dots, 2N$ )

$$\min \sum_{ijk} F_{ij} x_{ijk} \quad = 1 \text{ if event } k \text{ is end of task}$$

$$\text{subject to } \sum_{ik} x_{ijk} = 1, \quad \sum_{ik} y_{ijk} = 1, \quad \text{all } j$$

$$\sum_{ij} x_{ijk} + y_{ijk} = 1, \quad \text{all } k$$

$$\sum_k x_{ijk} = \sum_k y_{ijk}, \quad \text{all } i, j$$

$$t_{i,k-1} \leq t_{ik}$$

continued...

Start time of event  $k$   
(disaggregated by facility)

---

Finish time of task  $j$   
(disaggregated by facility)

$$0 \leq t_{ik}, \quad f_{ij} \leq d_j, \quad \text{all } i, j, k$$

$$t_{ik} + P_{ij}x_{ijk} - M(1 - x_{ijk}) \leq f_{ij} \leq t_{ik} + P_{ik}x_{ijk} + M(1 - x_{ijk}), \quad \text{all } i, j, k$$

$$t_{ik} - M(1 - y_{ijk}) \leq f_{ij} \leq t_{ik} + M(1 - y_{ijk}), \quad \text{all } i, j, k$$

$$R_{ik} \leq C_i, \quad \text{all } i, k \quad \text{Resource limit}$$

$$R_{i1} = R_{i1}^s, \quad R_{ik}^s = \sum_j C_{ij}x_{ijk}, \quad R_{ik}^f = \sum_j C_{ij}y_{ijk}, \quad \text{all } i, k$$

$$R_{ik}^s + R_{i,k-1} - R_{ik}^f = R_{ik}, \quad \text{all } i, k$$

$x_{ijk}, y_{ijk} \in \{0,1\}$

Calculation of resource consumption on facility  $i$  at time of each event

# Cumulative scheduling in CP

---

cumulative  $\left( \begin{array}{l} (t_1, \dots, t_n) \\ (p_1, \dots, p_n) \\ (c_1, \dots, c_n) \\ C \end{array} \right)$

is equivalent to

$$\sum_j c_j \leq C, \quad \text{all } t_j \leq t \leq t_j + p_{ij}$$

Schedules tasks at times  $t_1, \dots, t_n$  so as to observe resource constraint.

Edge-finding algorithms, etc., reduce domains of  $t_j$ .

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# Integrated model

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Must recognize that the resource limit is an instance of the *cumulative* constraint

$$\begin{aligned} & \min \sum_j F_{x_j j} \\ & \text{subj.to } \text{cumulative} \left( \begin{array}{l} (t_j \mid x_j = i) \\ (p_{ij} \mid x_j = i) \\ (c_{ij} \mid x_j = i) \\ C_i \end{array} \right), \text{ all } i \\ & r_j \leq t_j \leq d_j - p_{x_j j}, \text{ all } j \\ & x_j \in \{\text{facilities}\} \end{aligned}$$

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# Logic-based Benders: Basic idea

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**Decompose** problem into

**allocation** + **resource-constrained**

**scheduling**

*Assign tasks  
to facilities*

**Master problem**

Solve with MILP

*Schedule tasks on  
each facility*

**Subproblem**

Solve with CP

Generate logic-based *Benders cuts* from subproblem solutions, and add them to master problem.

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# Master problem: Allocate tasks

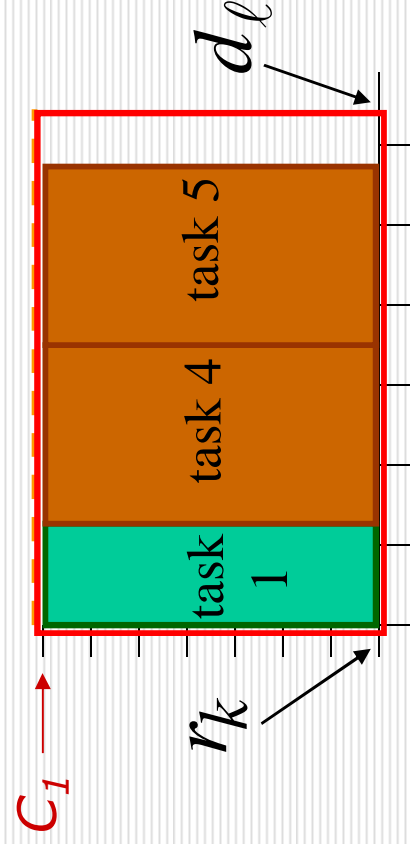
$$\min \sum_{ij} g_{ij} x_{ij}$$

$$\text{subject to } \sum_i x_{ij} = 1, \text{ all } j$$

Benders cuts

$$\sum_j P_{ij} c_{ij} x_{ij} \leq C_i (d_\ell - r_k), \text{ all } i, \text{ all distinct } r_k, d_\ell$$

$r_j \geq r_k$   
 $d_j \leq d_\ell$



*Relaxation of subproblem:*  
"Area" of tasks in time window  $[r_k, d_\ell]$  must fit.

# Subproblem: Scheduled tasks

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solution of master problem

$$\text{cumulative} \left( \begin{array}{l} (t_j \mid \bar{x}_{ij} = 1) \\ (p_{ij} \mid \bar{x}_{ij} = 1) \\ (c_{ij} \mid \bar{x}_{ij} = 1) \\ C_i \end{array} \right), \text{ all } i$$

$$r_j \leq t_j \leq d_j$$

Let  $J$  = set of tasks assigned to facility  $i$ .

If subproblem  $i$  is infeasible, solution of subproblem “dual” is a proof that not all tasks in  $J$  can be assigned to facility  $i$ .

Obvious Benders cut prevents this in future iterations.

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# Master problem with Benders cuts

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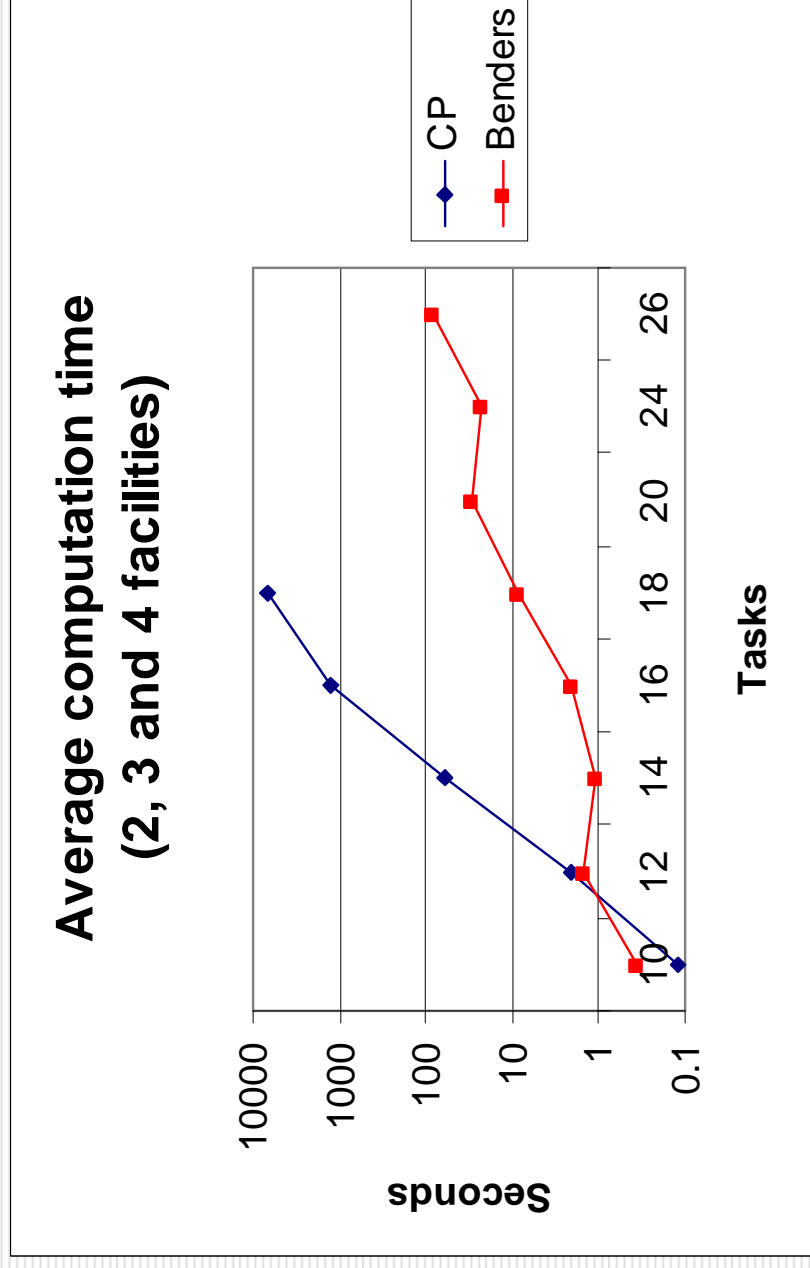
$$\begin{aligned} \min \quad & \sum_{ij} c_{ij} x_{ij} \\ \text{subject to} \quad & \sum_i x_{ij} = 1, \text{ all } j \\ & \sum_{j \in J_{ih}} (1 - x_{ij}) \geq 1, \text{ all } i, h \\ & \sum_j p_{ij} r_{ij} x_{ij} \leq C_i (d_\ell - r_k), \text{ all } i, \text{ all distinct } r_k, d_\ell \\ & r_j \leq r_k \\ & d_j \leq d_\ell \\ & x_{ij} \in \{0,1\} \end{aligned}$$

Logic-based Benders cuts

# Computational results: Min cost

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From:  
JH, 2004



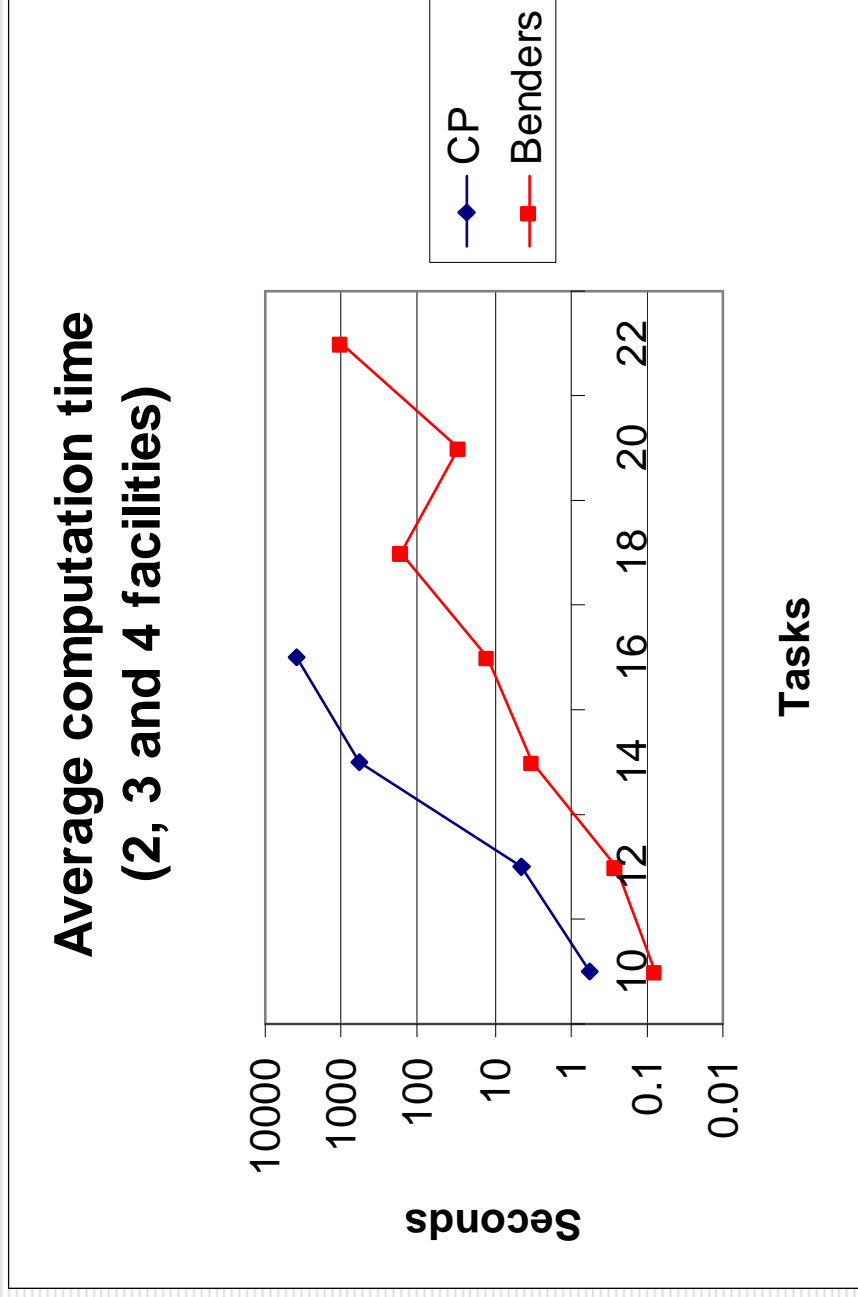
Each point is average over 15 problems. Computation terminated after 7200 seconds.

MILP (CLEX) was slower than CP (ILOG Scheduler) and started running out of memory at 16 tasks.

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# Computational results: Min makespan

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Logic-based Benders cuts are less obvious for these problems.

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# Stochastic integer programming

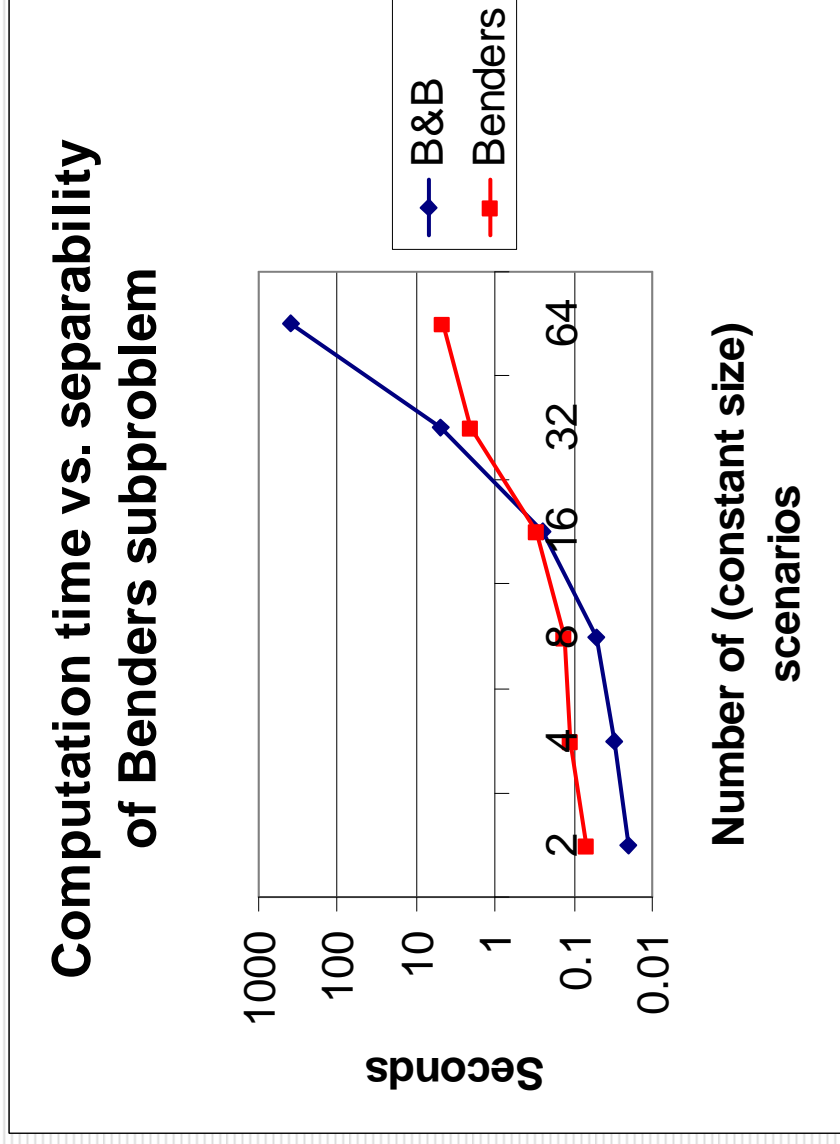
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- Assumption: when some integer variables are fixed, remaining subproblem **separates** into smaller IPs.
    - Application: **2-stage stochastic IP**.
    - Subproblem components correspond to **scenarios**.
  - Use **logic-based Benders**.
    - Derive Benders cuts from B&B tree used to solve IP subproblems.
    - Benders cuts are **disjunctions** of linear inequalities.
-

# Computational results: IP

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From:  
JH &  
Ottosson,  
2003



Benders is superior for >20 scenarios.

Advantage increases rapidly.

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**SiMPL**

**Philosophy**

# Objectives

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- ❑ **High-level modeling language**
    - The model reveals **problem structure** to the solver.
    - The **constraint types** dictate how integration occurs
  - ❑ **Micro-level integration**
    - Integration **more effective** at the micro level.
    - A framework for both **complete and local search** methods.
  - ❑ **Modularity, flexibility, extensibility**
    - Easy to add new **constraint types, relaxation types, solvers** and **search strategies**
-

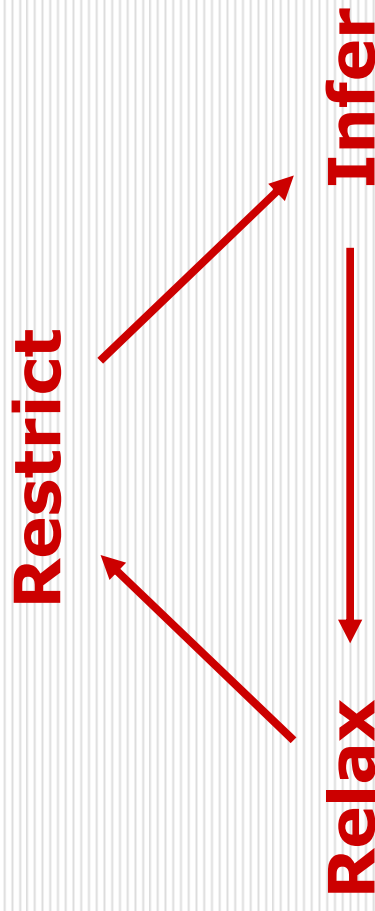
# Exploit common solution strategy

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View **CP**, **MILP** and **LS** as **special cases of a general method**

*...not separate methods to be combined*

Common strategy:



# Restrict – infer – relax

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- **Restrict:** Enumerate restrictions of problem.
    - Formed by **branching** or **adding constraints**.
  - **Infer:** Deduce additional constraints from current restriction.
    - Helps to rule out **bad solutions**.
  - **Relax:** Solve relaxation of current restriction.
    - May be **easier to solve**.
    - May provide **bounds** that accelerate search.
    - Provides guidance for **choosing next restriction**.
-

## Special case: MILP

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- **Restrict:** Enumerate nodes of a **branch-and-bound tree**.
    - Restrictions created by **branching on variables**.
  - **Infer:** Add **cutting planes**.
    - Makes linear implications explicit, and so **tightens** linear relaxation.
    - **Pre-solve** also an instance of inference (limited form of constraint propagation).
  - **Relax:** Solve **linear relaxation** of current restriction.
    - Provides bounds for **branch and bound**.
    - Branch on **fractional variables** in solution of relaxation.
-

# Special case: CP

---

- **Restrict:** Enumerate nodes of a search tree.
    - Restrictions may be created by branching on variable domains.
  - **Infer:** Domain reduction (filtering) and constraint propagation.
    - Specialized filters for global constraints.
    - Results propagated from one constraint to another through the domain store, which contains variable domains.
  - **Relax:** Domain store is a relaxation.
    - Branch on a domain in current domain store.
-

# Special case: Classical Benders

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- **Restrict:** Enumerate **subproblems**.
    - Restriction (subproblem) is created by **fixing the master problem variables** to their solution values.
  - **Infer:** Generate **Benders cuts**.
    - Obtained from **dual** of subproblem.
  - **Relax:** Solve **master problem**.
    - It is an **incomplete description** of projection of feasible set onto master problem variables.
    - Solution of master problem indicates **which restriction** (subproblem) to enumerate next.
-

## Special case: Local search

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- **Restrict:** Enumerate sequence of **neighborhoods**.
    - Neighborhood is **feasible set** of a restriction of the problem.
  - **Infer:** Neighborhood reduction.
    - Eliminate **infeasible solutions** from current neighborhood.
  - **Relax:** Relaxation generally **identical** with current restriction (but not necessarily).
    - **Solve** relaxation by (possibly incomplete) search of neighborhood.
    - Create next restriction by defining **neighborhood of current solution**.
-



# How solver integrates methods

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- At each stage of the **restrict** – **infer** – **relax** cycle, solver select techniques from **MILP**, **CP**, **Benders**, **local search**, etc.

## For example:

- *Product configuration problem*: Use **branching** from **CP** and **MILP** to **restrict**, **domain filtering** from **CP** to **infer**, and **linear relaxations** from **MILP** to **relax**.
  - *Planning and scheduling problem*: Use **Benders** to **relax** and **restrict**, **MILP** to solve resulting **master problem**, and **CP** to **infer** **Benders cut**.
  - *Large neighborhood search*: Use **local search** to **restrict** and **CP** to search current **neighborhood**.
-

# Constraint-oriented

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- **Infer:** constraints **drive the inference**
    - Each constraint has **filtering/inference** algorithms
  - **Relax:** constraints **know how to relax**
    - Each constraint has a **relaxation generator** that sends constraints to the appropriate relaxation (CS,LP,MIP etc)
  - **Restrict:** constraints **direct the search**
    - Each constraint has a **branching module** that creates new restrictions based on solution of relaxation
    - Branch on a **violated constraint**.
-

# Exploit structure at the constraint level

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- **Infer:** Domain filters, cutting planes tailored to constraints.
    - Library of filters for **global constraints**
    - Library of cutting planes for specially-structured sets of **MILP constraints**
  - **Relax:** Each constraint generates relaxations appropriate for it.
  - **Restrict:** Constraints determine how **nodes of the search tree** are created.
    - To branch on variables, branch on in-domain constraints.
    - **Node selection** is determined by overall search procedure.
-

# Exploit structure at the constraint level

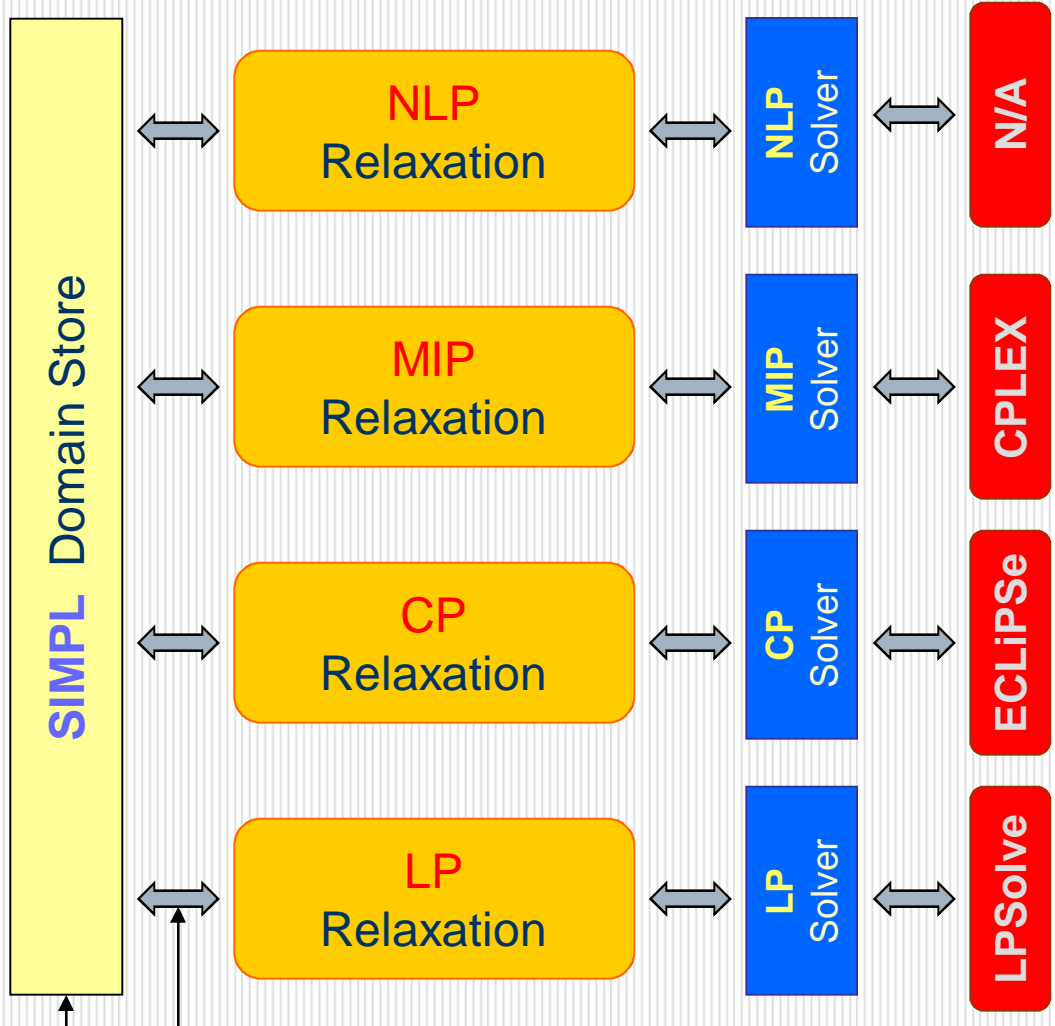
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- The modeler communicates problem structure to the solver by **choice of high-level constraints**.
    - **Global constraints**, structured subsets of **inequalities**, etc.
    - Traditional OR practice: convert everything to **elementary constraints** and hope that the solver rediscovers the structure.
-

**SiMPL**

**Architecture**

# The architecture of SIMPL



SIMPL maintains its own domains for all the variables in the original model

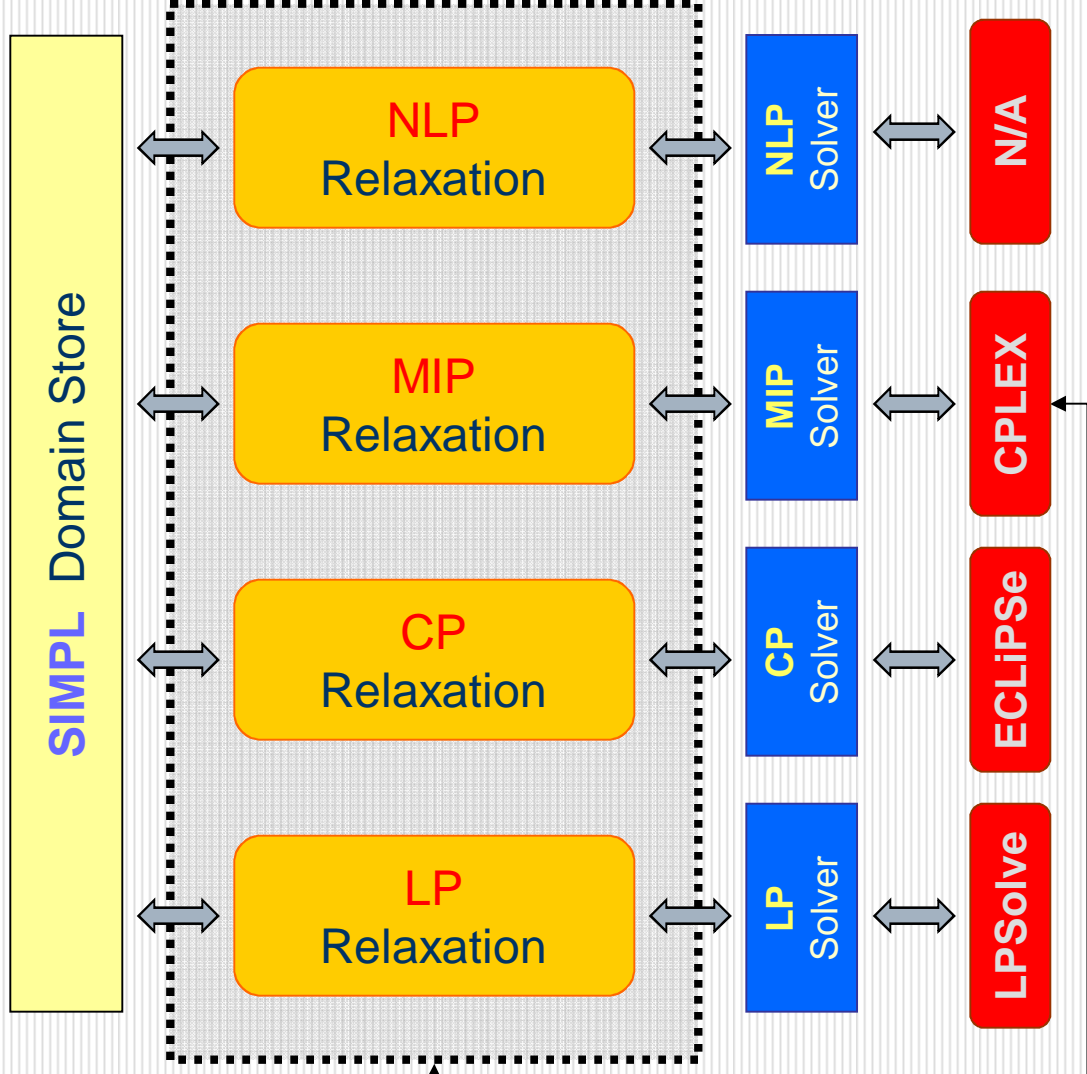
Domain changes are propagated to and from relaxations in the form of **in-domain** constraints

# The architecture of SIMPL

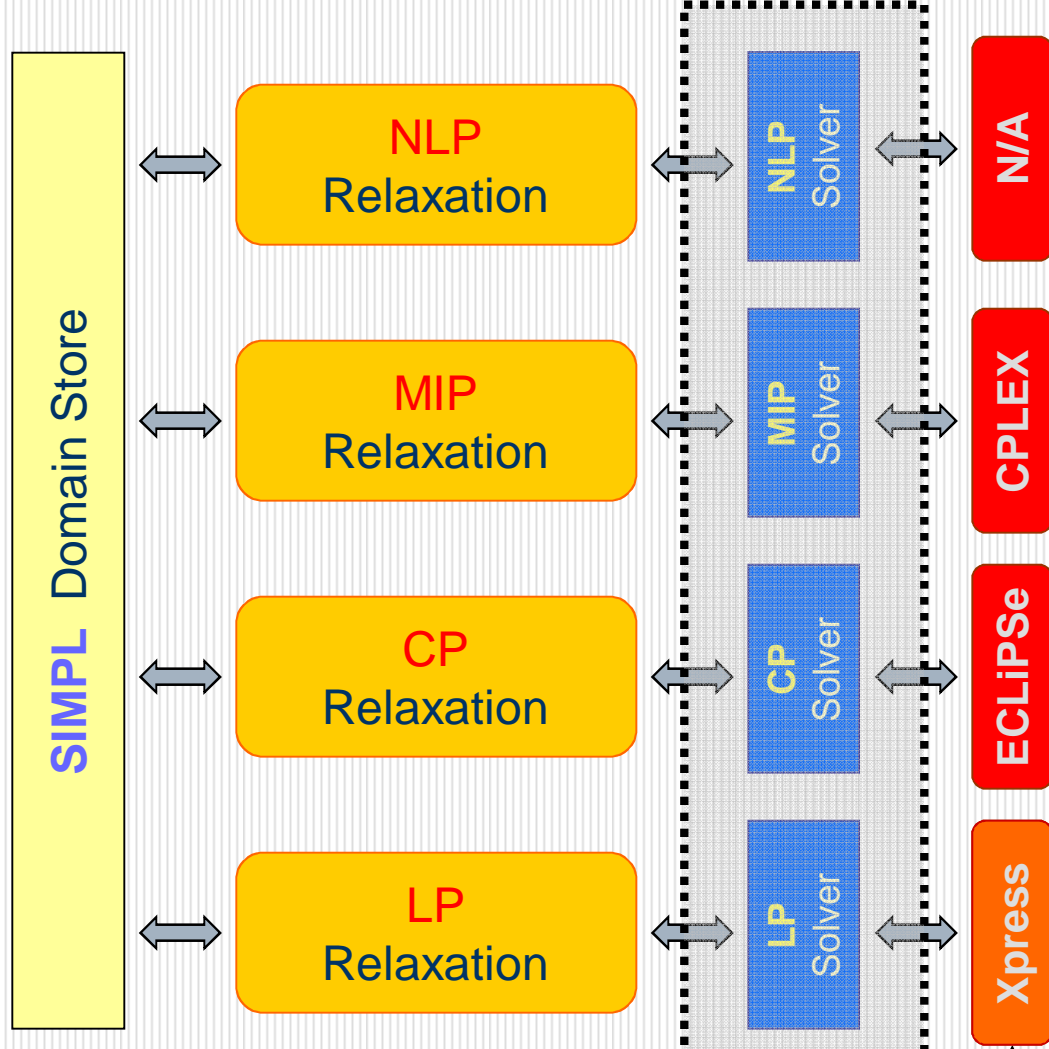
The model determines the type of relaxations SIMPL will use

If the model contains a mix of **linear constraints** and **global constraints**, LP and CP relaxations are typically used

For **Benders decomposition**, a MIP relaxation might be needed as well (to handle the master problem)



# The architecture of SIMPL



Each relaxation talks to its corresponding low-level solver through an **abstract solver interface**

Adding a new solver is easy – it amounts to implementing a standard API



# **SiMPL**

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## **Examples**

**Knapsack with side constraint (in detail)**

**Quadratic assignment**

# **SiMPL**

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## **Example – Knapsack**

# Knapsack

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An **integer knapsack** problem with side constraint

$$\begin{aligned} \min \quad & 5x_1 + 8x_2 + 4x_3 \\ \text{subj.to} \quad & 3x_1 + 5x_2 + 2x_3 \geq 30 \\ & \text{alldiff}(x_1, x_2, x_3) \\ & x_j \in \{1, 2, 3, 4\} \end{aligned}$$

MILP needs additional constraints and 0-1 variables to express the **alldiff**:  
$$x_i = \sum_j j y_{ij}, \quad \text{all } i$$
$$\sum_j y_{ij} = 1, \quad \text{all } i$$

---

# Constraints...

---

$$3x_1 + 5x_2 + 2x_3 \geq 30$$

**Branching:** N/A

**Inference:** **Domain filtering (bounds consistency)**

**Relaxation:**

- **LP** (send inequality to the LP solver)
- **CS** (send inequality to the CP solver)

$$\text{alldiff}(x_1, x_2, x_3)$$

**Branching:**  $x_i = x_k \Rightarrow x_i < x_k \vee x_k < x_i$

**Inference:** **Filtering (hyperarc consistency)**

**Relaxation:**

- **LP**: add linearization to the LP (not very useful)
- **CS**: send constraint to the CP solver

$$x_j \in \{1, 2, 3, 4\}$$

**Branching:** **split domain**

**Inference:** **none**

**Relaxation:**

- **LP**: add linearization to the LP solver
- **CS**: send constraint to the CP solver

# An integrated model in SIMPL

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## DECLARATIONS

```
nObjects = 3; nValues = 4;
discrete range objects = 1 to nObjects;
discrete range values = 1 to nValues;
cost[objects] = [5,8,4]; weight[objects] = [3,5,2]; cap = 30;
var x[objects] in values;
```

## OBJECTIVE

```
min sum item of cost[item] * x[item]
```

## CONSTRAINTS

```
capacity means {
  sum item of weight[item] * x[item] >= cap;
  relaxation = { LP, CS }
}

distinct means {
  alldiff(x);
  relaxation = { CS }
}
```

## SEARCH

```
type = { BB : DFS }
branching = { x : first }
```

# An integrated model in SIMPL

## CONSTRAINTS

```
capacity means {  
  sum item of weight[item] * x[item] >= cap;  
  relaxation = { LP, CS }  
}  
  
distinct means {  
  alldiff(x);  
  relaxation = { CS }  
}
```

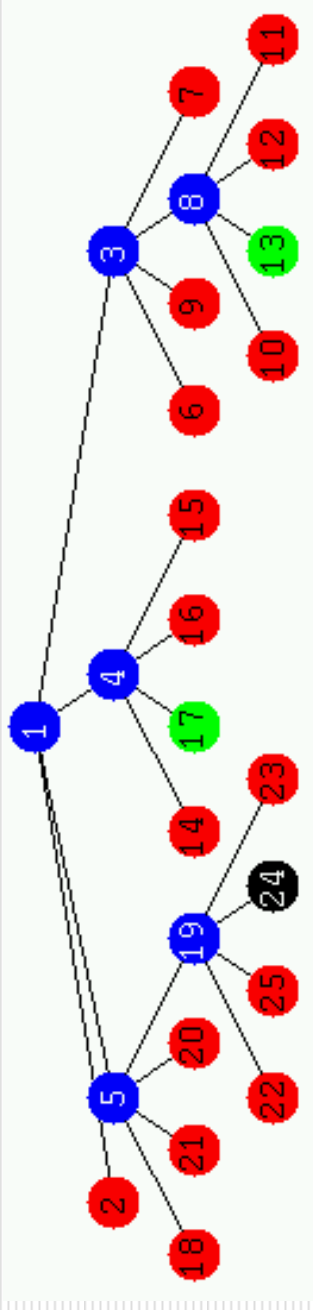
Branching on the in-domain  
constraint of x

## SEARCH

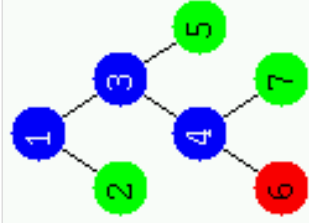
```
type = { BB : DFS }  
branching = { x : first }
```

# Performance: MILP vs. Hybrid

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Search tree for pure MIP model: 25 nodes



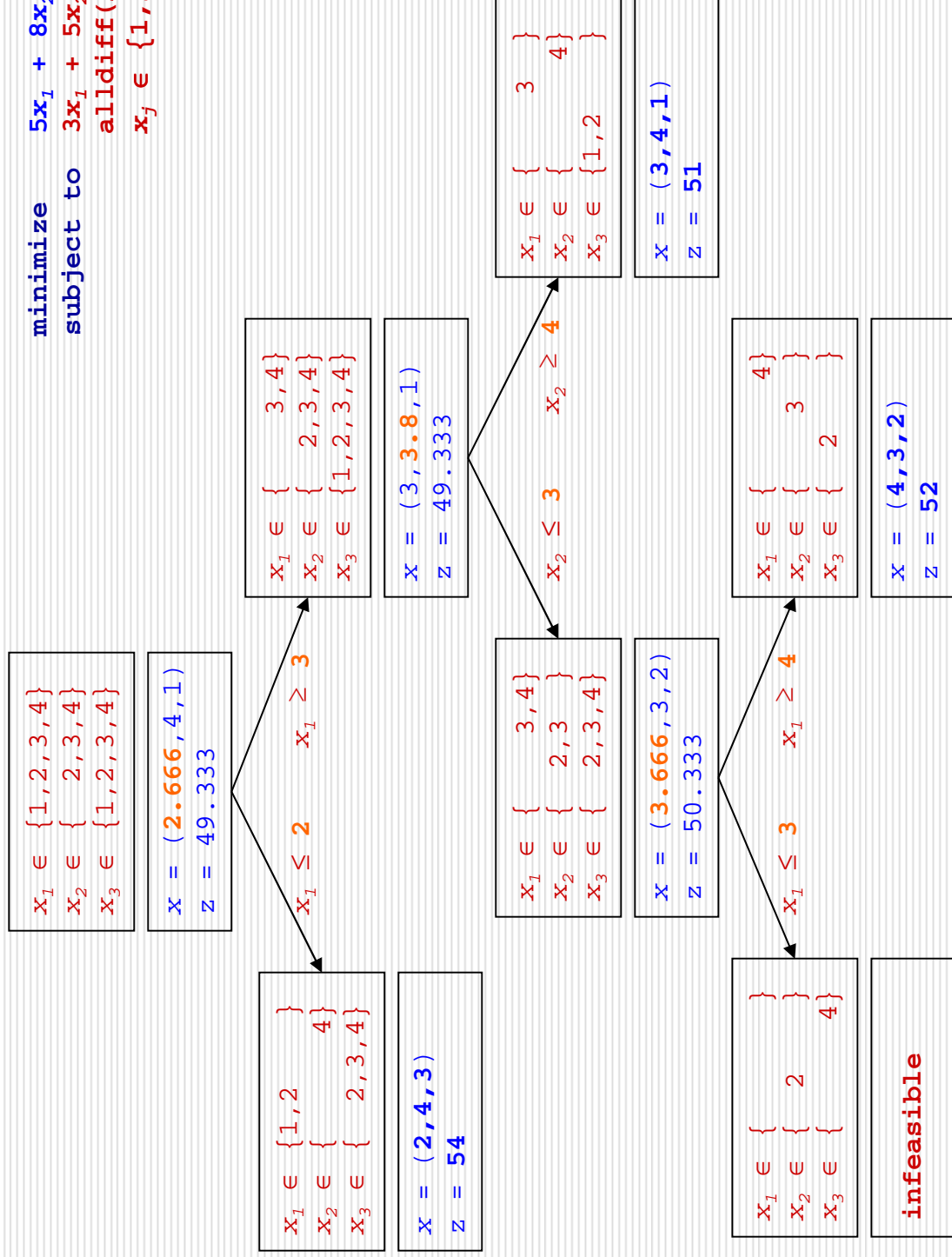
- green feasible
- black pruned by bound
- red Pruned by infeasibility
- blue branched on

Search tree for hybrid model: 7 nodes

---

# Search tree

$$\begin{aligned}
 &\text{minimize} && 5x_1 + 8x_2 + 4x_3 \\
 &\text{subject to} && 3x_1 + 5x_2 + 2x_3 \geq 30 \\
 &&& \text{alldiff}(x_1, x_2, x_3) \\
 &&& x_j \in \{1, 2, 3, 4\}, \forall j
 \end{aligned}$$





# Execution trace

---

SIMPL, Version 0.3 (beta), October 20, 2003  
Copyright (c) GSIA, Carnegie Mellon University

Exploring node 1 (root node):

Improved dual bound to **49.3333**.

Branching on **x1**.

Exploring node 2 (child of 1) [open: 1, done: 1]:

Improved dual bound to 54.

Found better feasible solution with value **54**. **Updating incumbent**.  
**Pruned by local optimality**.

...

Exploring node 6 (child of 4) [open: 2, done: 4]:

**Pruned by infeasibility (pre-relaxation)**.

...

Explored nodes: 7.

Elapsed CPU time: 0 seconds.

**Solution value = 51**

**x[1] = 3**

**x[2] = 4**

**x[3] = 1**

**SiMPL**

---

**Example – Quadratic Assignment**

# Quadratic assignment

---

Assign  $n$  facilities to  $n$  locations to minimize total travel:

Flow between

facilities  $i$  and  $j$

$$\min \sum_{ij} f_{ij} d_{x_i x_j}$$

Distance between locations  $x_i$  and  $x_j$

subj.to alldiff( $x_1, \dots, x_n$ )

$$x_j \in \{1, \dots, n\}$$

Location assigned to facility  $j$

---

# IP model

---

Requires 0-1 variables with 4 subscripts:

$$\begin{aligned} \min \quad & \sum_{ijkl} f_{ij} d_{kl} y_{ijkl} \\ \text{subj.to} \quad & \sum_{kl} y_{ijkl} = 1, \quad \text{all } i, j \\ & y_{ijkl} \in \{0,1\} \end{aligned}$$

# Quadratic assignment in SIMPL

---

## DECLARATIONS

```
nFacilities = ...; nLocations = nFacilities; maxDistance = ...;
discrete range facilities = 1 to nFacilities;
discrete range locations = 1 to nLocations;
discrete range meters = 0 to maxDistance;
distance[locations,locations] in meters = ...;
flow[facilities,facilities] in integer = ...;
var location[facilities] in locations;
var travel[facilities,facilities] in meters;
```

## OBJECTIVE

```
min sum f1,f2 of flow[f1,f2] * travel[f1,f2]
```

## CONSTRAINTS

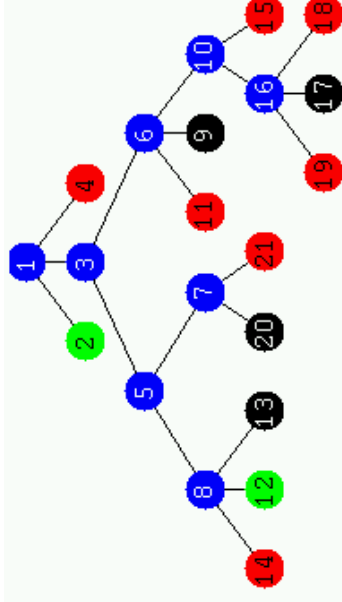
```
assign means {
  travel[f1,f2] = distance[location[f1],location[f2]] forall f1,f2;
  relaxation = {LP,CS}
}

distinct means {
  alldiff(location);
  relaxation = {CS}
}
```

## SEARCH

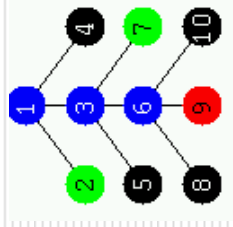
```
type = { BB : BBS }
branching = { location : first, assign : first, distinct : first }
```

# Branching options



Branching on the **first** violated **assign** constraint: **21 nodes**

```
SEARCH  
type = { BB : BBS }  
branching = { location : first, assign : first, distinct : first }
```



Branching on the **most** violated **assign** constraint: **10 nodes**

```
SEARCH  
type = { BB : BBS }  
branching = { location : first, assign : most, distinct : first }
```

# Exploiting structure

---

Where to **exploit structure** in the QAP?

There are basically **two constraints**:

$$\begin{aligned} \min \quad & \sum_{ij} f_{ij} d_{x_i x_j} \\ \text{subj. to} \quad & \text{alldiff}(x_1, \dots, x_n) \\ & x_j \in \{1, \dots, n\} \end{aligned}$$

2-dimensional  
element constraint.  
Some potential  
here: distance  
matrix may have  
special structure

element $((x_i, x_j), d, z_{ij})$

Not much more  
we can do here.

---

# Implementation status

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- Constraints
    - **Linear inequalities**
    - **SOS1**
    - **Global constraints**  
(**element**, **alldiff**, **cumulative**, **sum**)
    - **Conditionals** ( $\Rightarrow$ ,  $\Leftrightarrow$ ,  $\rightarrow$ )
  - Relaxations/solvers
    - **LP** (Cplex, XpressMP, LPSolve)
    - **MIP** (Cplex, XpressMP)
    - **CS** (Eclipse)
-



# Implementation status

---

- ❑ Search
    - **Tree search** (Branch and bound)
    - **Node selection** (depth-first, breadth-first, best-bound)
  - ❑ User interface
    - **High-level modeling language** and/or C++ library API
    - **On-the-fly execution statistics**
    - **Search tree visualization**
    - Currently working on **modeling GUI**
-