Linear Programming
CSCI 532

Linear Programming

A very structured (details to follow) way to optimize a goal by turning knobs and following certain rules.

Linear Programming

A very structured (details to follow) way to optimize a goal by turning knobs and following certain rules.

Goal: Become as rich as possible

Knobs: Job Hunting, Education, Risk

Rules: Don’t rob a bank, get enough sleep to feel human, see your kids more than once a month

Linear Programming

A very structured (details to follow) way to optimize a goal by turning knobs and following certain rules.

Goal: Become as rich as possible

Knobs: Job Hunting, Education, Risk

Rules: Don’t rob a bank, get enough sleep to feel human, see your kids more than once a month

Linear Programming

A very structured (details to follow) way to optimize a goal by turning knobs and following certain rules.

Constraints

Objective

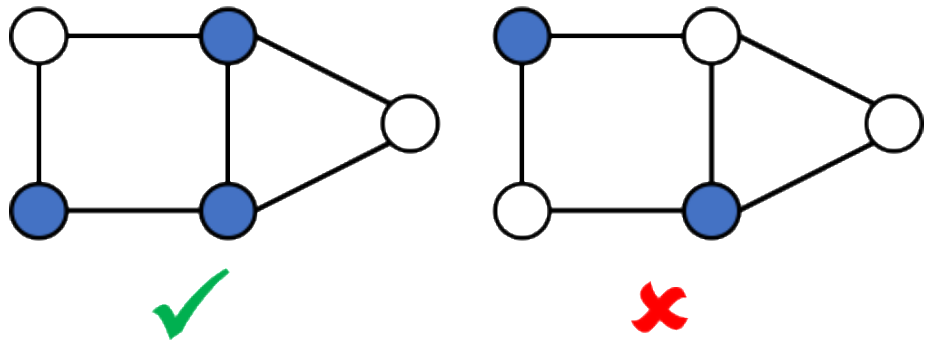
Decision Variables

Vertex Cover:

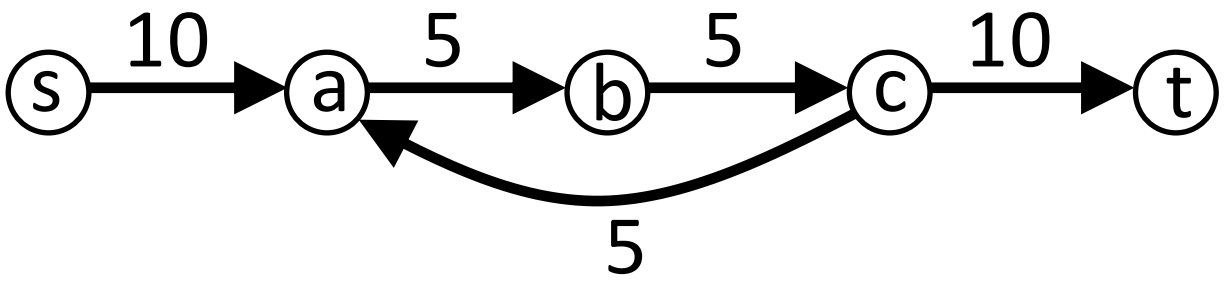
Goal: Select the smallest subset of vertices

Knobs: Select vertex 1? Select vertex 2?...

Rules: Every edge needs a selected vertex.

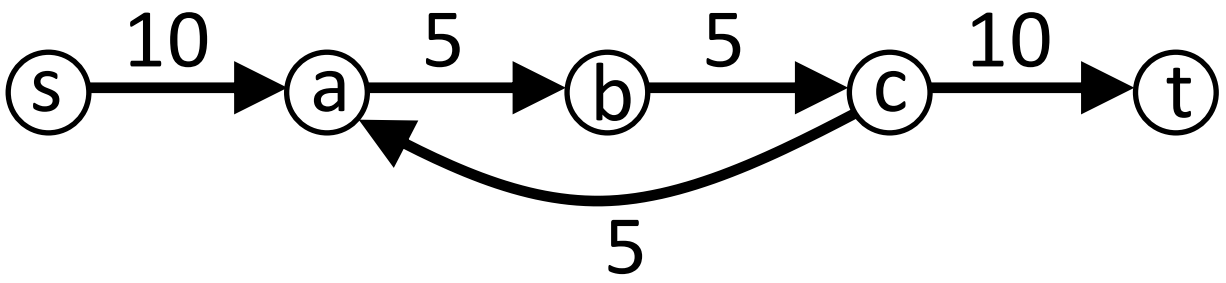


Max Flow



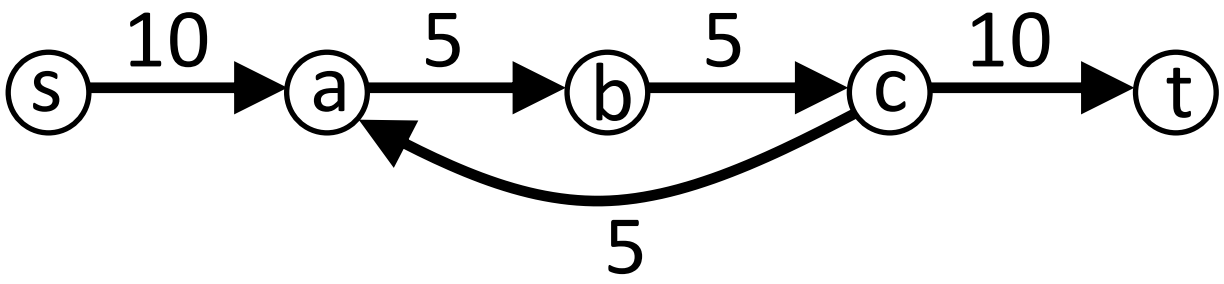
Max Flow = ?

Max Flow



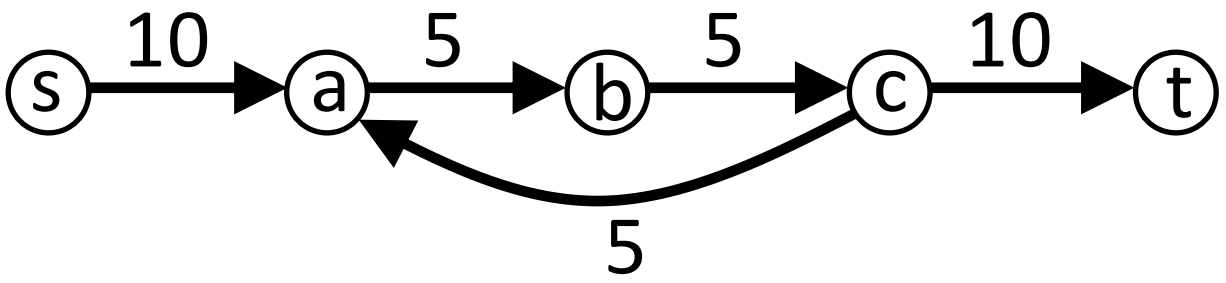
Max Flow = 5

Max Flow



Decision Variable (“knob”). The LP solver can change these values to better optimize the goal.

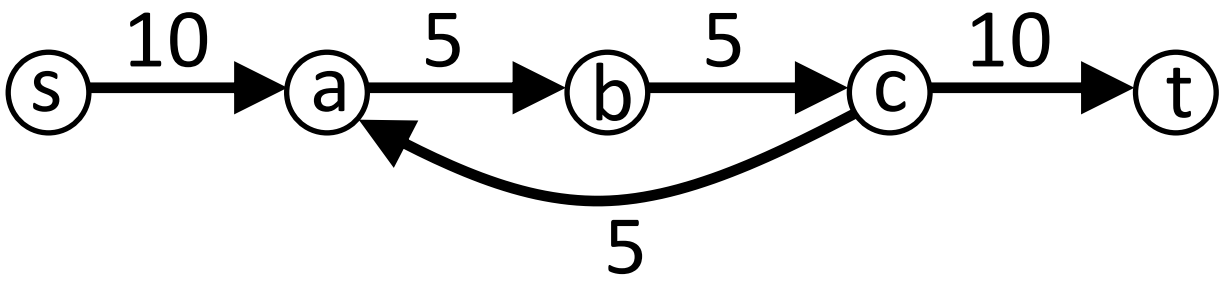
Max Flow



x_{sa} = Amount of flow on edge (s,a)

Decision Variable ("knob"). The LP solver can change these values to better optimize the goal.

Max Flow



x_{sa} = Amount of flow on edge (s,a)

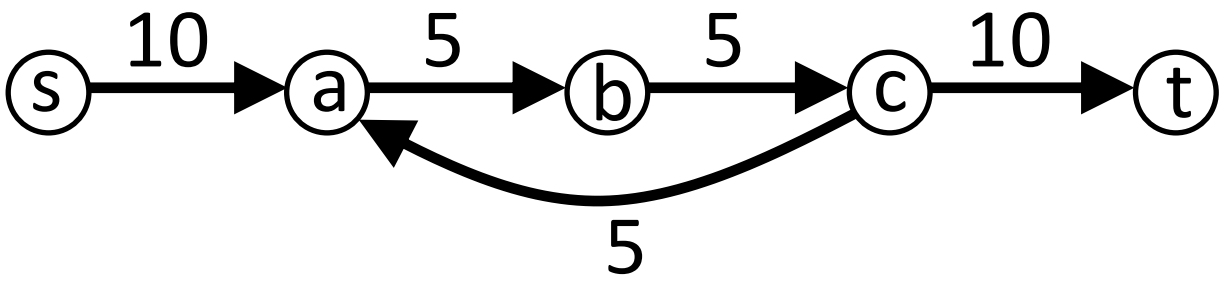
x_{ab} = Amount of flow on edge (a,b)

x_{bc} = Amount of flow on edge (b,c)

x_{ct} = Amount of flow on edge (c,t)

x_{ca} = Amount of flow on edge (c,a)

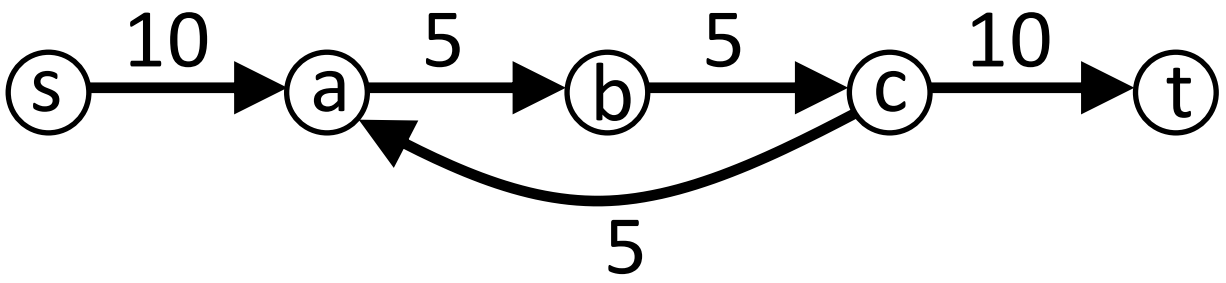
Max Flow



x_{sa} = Amount of flow on edge (s,a)
x_{ab} = Amount of flow on edge (a,b)
x_{bc} = Amount of flow on edge (b,c)
x_{ct} = Amount of flow on edge (c,t)
x_{ca} = Amount of flow on edge (c,a)

c_{sa} = Capacity of edge (s,a)
c_{ab} = Capacity of edge (a,b)
c_{bc} = Capacity of edge (b,c)
c_{ct} = Capacity of edge (c,t)
c_{ca} = Capacity of edge (c,a)

Max Flow



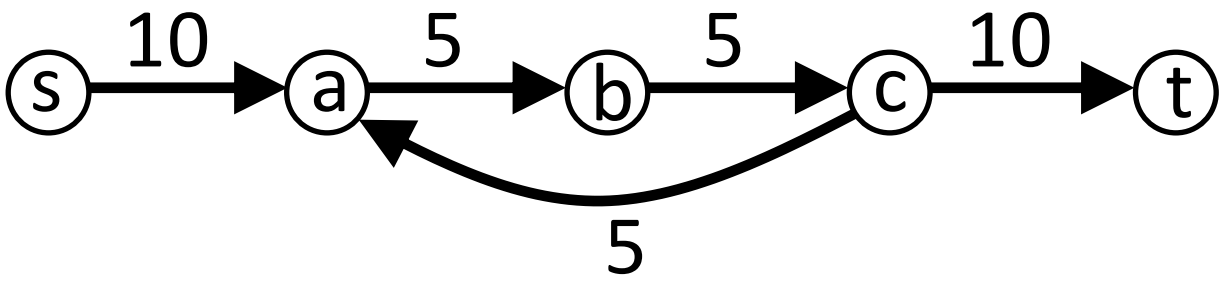
x_{sa} = Amount of flow on edge (s,a)
x_{ab} = Amount of flow on edge (a,b)
x_{bc} = Amount of flow on edge (b,c)
x_{ct} = Amount of flow on edge (c,t)
x_{ca} = Amount of flow on edge (c,a)

~~c_{sa} = Capacity of edge (s,a)~~
~~c_{ab} = Capacity of edge (a,b)~~
~~c_{bc} = Capacity of edge (b,c)~~
~~c_{ct} = Capacity of edge (c,t)~~
~~c_{ca} = Capacity of edge (c,a)~~

Not decision variables!!

The solver is not allowed to modify capacities to influence the solution

Max Flow

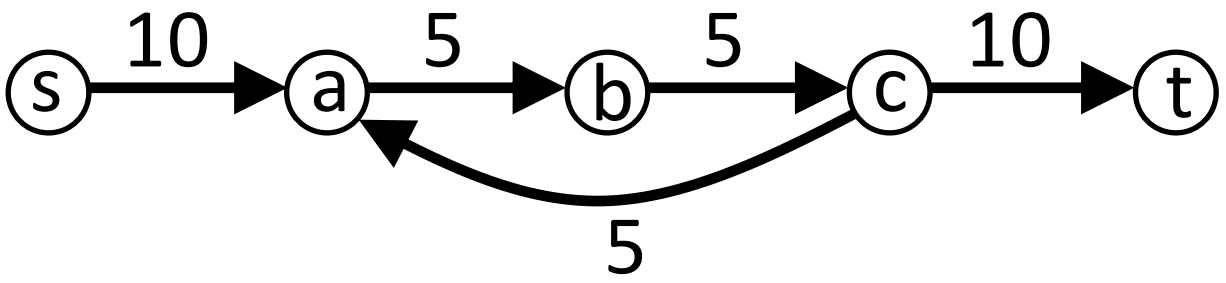


x_{sa} = Amount of flow on edge (s,a)
x_{ab} = Amount of flow on edge (a,b)
x_{bc} = Amount of flow on edge (b,c)
x_{ct} = Amount of flow on edge (c,t)
x_{ca} = Amount of flow on edge (c,a)

Objective: ???

Objective ("goal"). The LP solver will do whatever it can to make this as good as possible.

Max Flow

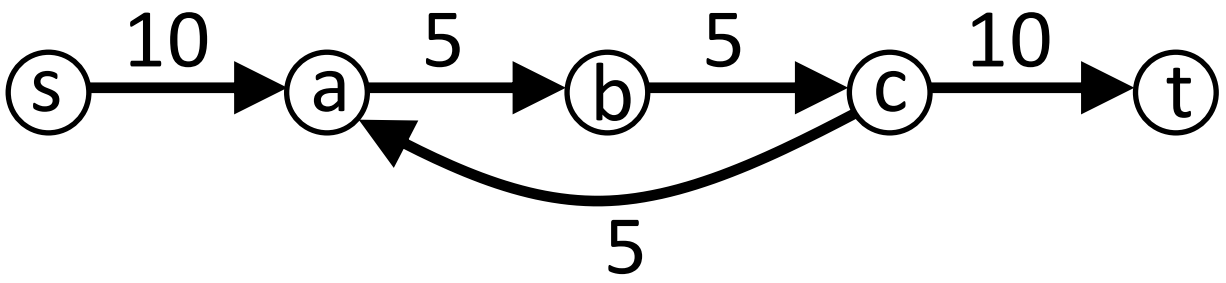


x_{sa} = Amount of flow on edge (s,a)
x_{ab} = Amount of flow on edge (a,b)
x_{bc} = Amount of flow on edge (b,c)
x_{ct} = Amount of flow on edge (c,t)
x_{ca} = Amount of flow on edge (c,a)

Objective: $\max x_{ct}$

Objective ("goal"). The LP solver will do whatever it can to make this as good as possible.

Max Flow

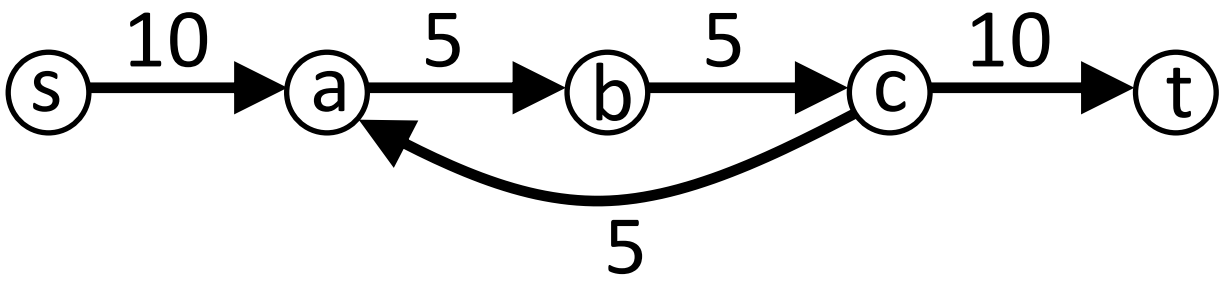


x_{sa} = Amount of flow on edge (s,a)
x_{ab} = Amount of flow on edge (a,b)
x_{bc} = Amount of flow on edge (b,c)
x_{ct} = Amount of flow on edge (c,t)
x_{ca} = Amount of flow on edge (c,a)

Objective: $\max x_{ct}$

Good to go?

Max Flow

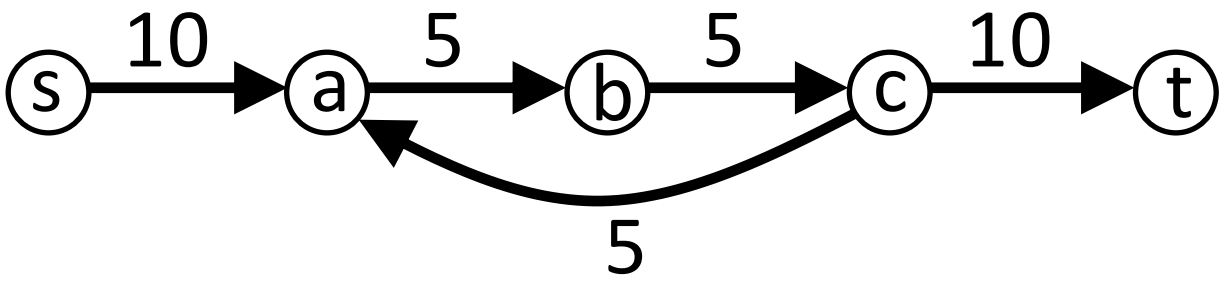


x_{sa} = Amount of flow on edge (s,a)
x_{ab} = Amount of flow on edge (a,b)
x_{bc} = Amount of flow on edge (b,c)
x_{ct} = Amount of flow on edge (c,t)
x_{ca} = Amount of flow on edge (c,a)

Objective: $\max x_{ct}$

Good to go? No! We need rules or else the solver is going to become not helpful

Max Flow



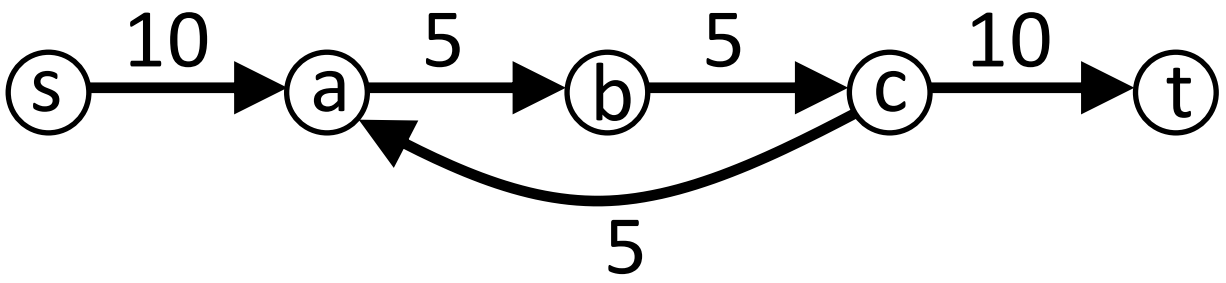
x_{sa} = Amount of flow on edge (s,a)
x_{ab} = Amount of flow on edge (a,b)
x_{bc} = Amount of flow on edge (b,c)
x_{ct} = Amount of flow on edge (c,t)
x_{ca} = Amount of flow on edge (c,a)

Objective: $\max x_{ct}$

Subject to:

Constraints ("rules"). The solver is not allowed to break these rules.

Max Flow



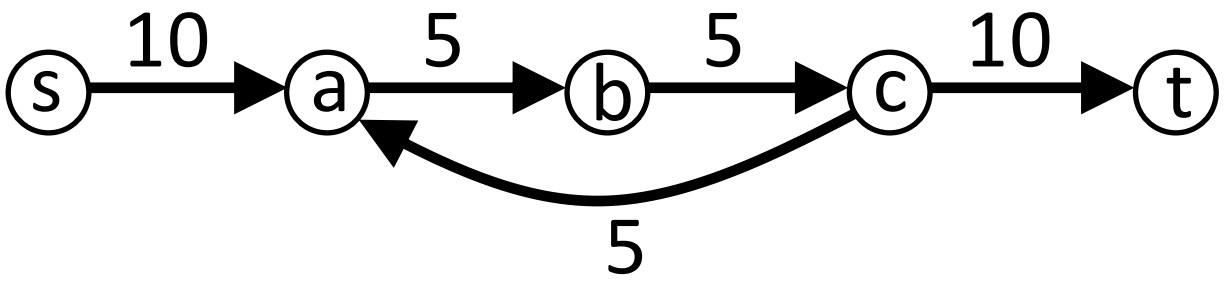
x_{sa} = Amount of flow on edge (s,a)
x_{ab} = Amount of flow on edge (a,b)
x_{bc} = Amount of flow on edge (b,c)
x_{ct} = Amount of flow on edge (c,t)
x_{ca} = Amount of flow on edge (c,a)

Objective: $\max x_{ct}$

Subject to: $x_{sa} \leq 10$

Constraints ("rules"). The solver is not allowed to break these rules.

Max Flow



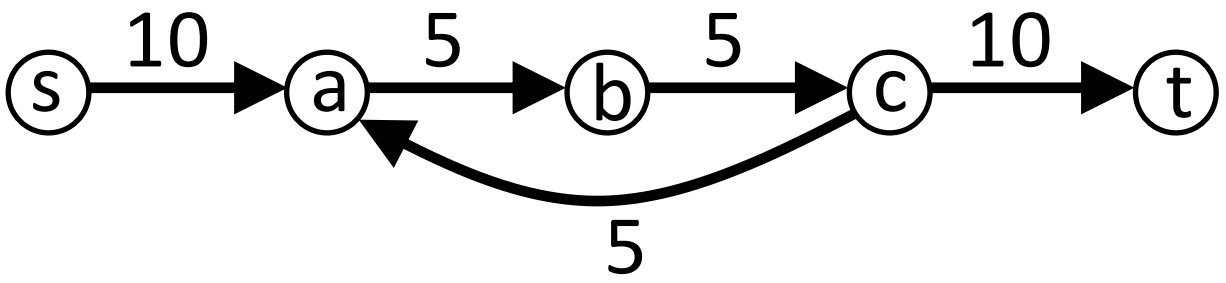
x_{sa} = Amount of flow on edge (s,a) x_{ct} = Amount of flow on edge (c,t)
x_{ab} = Amount of flow on edge (a,b) x_{ca} = Amount of flow on edge (c,a)
x_{bc} = Amount of flow on edge (b,c)

Objective: $\max x_{ct}$

Subject to: $x_{sa} \leq 10, \quad x_{ab} \leq 5, \quad x_{bc} \leq 5, \quad x_{ct} \leq 10, \quad x_{ca} \leq 5$

Constraints ("rules"). The solver is not allowed to break these rules.

Max Flow



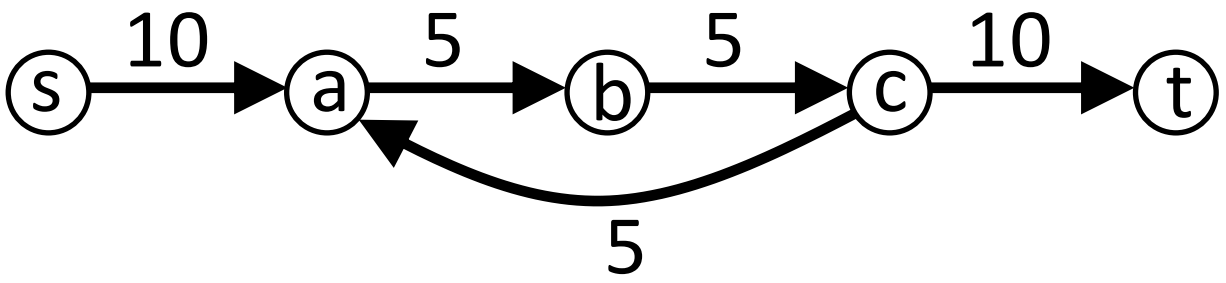
x_{sa} = Amount of flow on edge (s,a) x_{ct} = Amount of flow on edge (c,t)
x_{ab} = Amount of flow on edge (a,b) x_{ca} = Amount of flow on edge (c,a)
x_{bc} = Amount of flow on edge (b,c)

Objective: $\max x_{ct}$

Subject to: $x_{sa} \leq 10, \quad x_{ab} \leq 5, \quad x_{bc} \leq 5, \quad x_{ct} \leq 10, \quad x_{ca} \leq 5$
$x_{sa} + x_{ca} - x_{ab} = 0$

Constraints ("rules"). The solver is not allowed to break these rules.

Max Flow



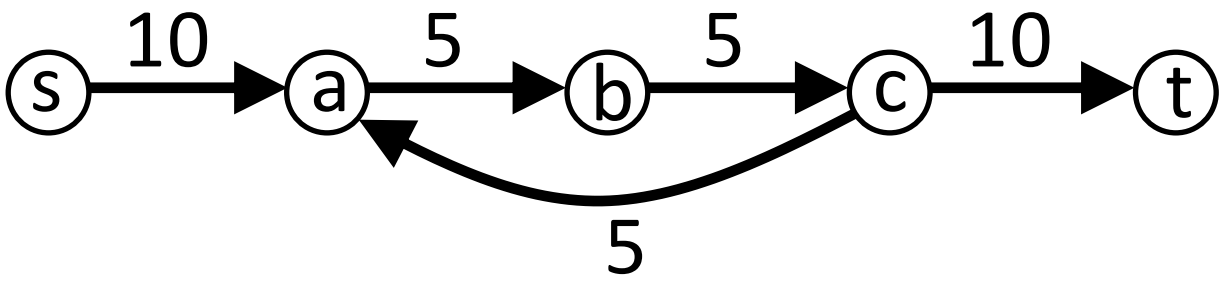
x_{sa} = Amount of flow on edge (s,a) x_{ct} = Amount of flow on edge (c,t)
x_{ab} = Amount of flow on edge (a,b) x_{ca} = Amount of flow on edge (c,a)
x_{bc} = Amount of flow on edge (b,c)

Objective: $\max x_{ct}$

Subject to: $x_{sa} \leq 10, \quad x_{ab} \leq 5, \quad x_{bc} \leq 5, \quad x_{ct} \leq 10, \quad x_{ca} \leq 5$
$x_{sa} + x_{ca} - x_{ab} = 0, \quad x_{ab} - x_{bc} = 0, \quad x_{bc} - x_{ca} - x_{ct} = 0$

Constraints ("rules"). The solver is not allowed to break these rules.

Max Flow



Max Flow = 5

x_{sa} = Amount of flow on edge (s,a) x_{ct} = Amount of flow on edge (c,t)

x_{ab} = Amount of flow on edge (a,b) x_{ca} = Amount of flow on edge (c,a)

x_{bc} = Amount of flow on edge (b,c)

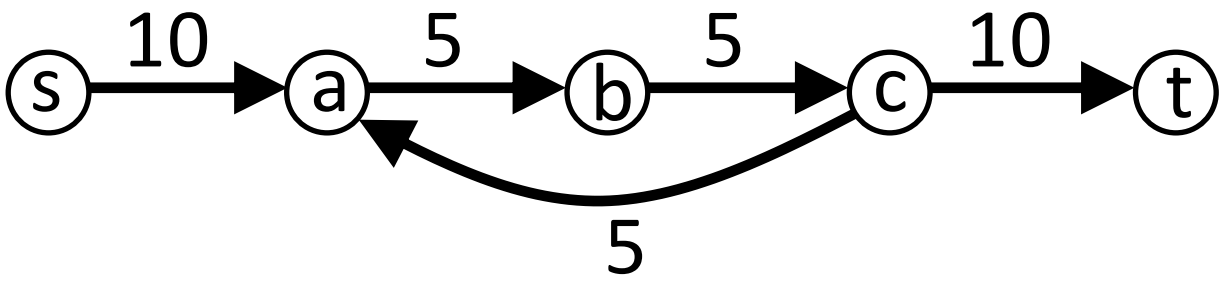
Objective: $\max x_{ct}$

Subject to: $x_{sa} \leq 10, \quad x_{ab} \leq 5, \quad x_{bc} \leq 5, \quad x_{ct} \leq 10, \quad x_{ca} \leq 5$

$x_{sa} + x_{ca} - x_{ab} = 0, \quad x_{ab} - x_{bc} = 0, \quad x_{bc} - x_{ca} - x_{ct} = 0$

Any problems with this?

Max Flow



Max Flow = 5

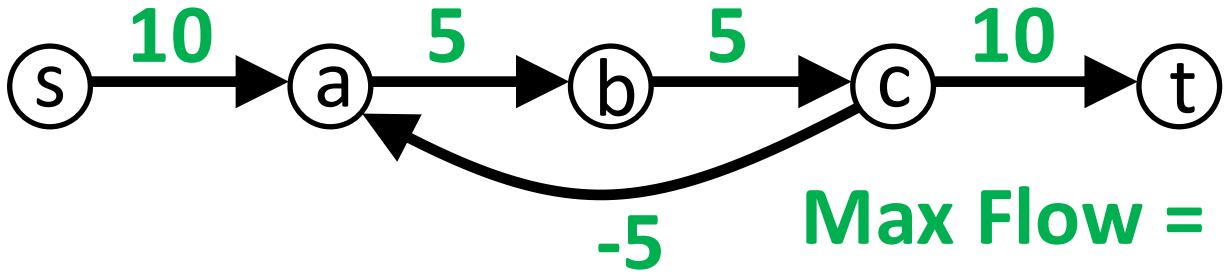
x_{sa} = Amount of flow on edge (s,a)
x_{ab} = Amount of flow on edge (a,b)
x_{bc} = Amount of flow on edge (b,c)
x_{ct} = Amount of flow on edge (c,t)
x_{ca} = Amount of flow on edge (c,a)

Objective: $\max x_{ct}$

Subject to: $x_{sa} \leq 10, \quad x_{ab} \leq 5, \quad x_{bc} \leq 5, \quad x_{ct} \leq 10, \quad x_{ca} \leq 5$

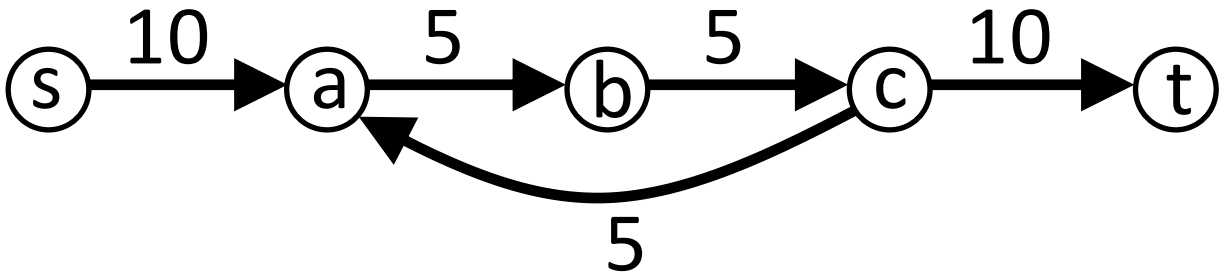
$x_{sa} + x_{ca} - x_{ab} = 0, \quad x_{ab} - x_{bc} = 0, \quad x_{bc} - x_{ca} - x_{ct} = 0$

Any problems with this? Yes! The solver will make some flow values negative to increase the max flow.



Max Flow = 10

Max Flow



Max Flow = 5

x_{sa} = Am… …dge (c,t)

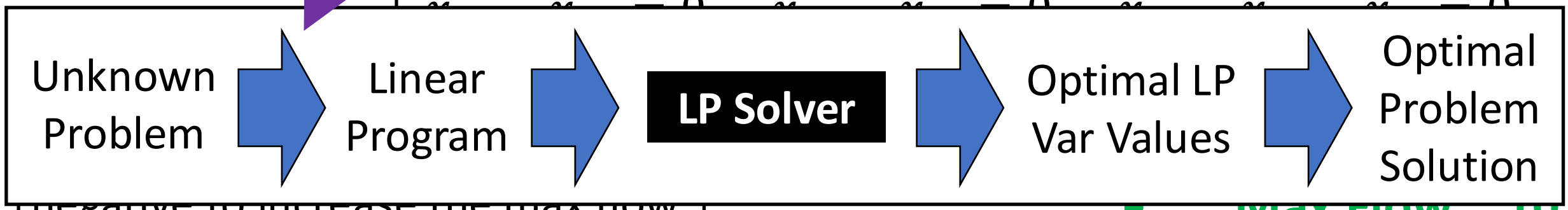
x_{ab} = Am… …dge (c,a)

x_{bc} = Am…

Our responsibility is to model the problem well enough that the solver has no choice but to give us the correct answer to the problem.

Objective: $\max x_{ct}$

Subject to: $x_{sa} \leq 10, \quad x_{ab} \leq 5, \quad x_{bc} \leq 5, \quad x_{ct} \leq 10, \quad x_{ca} \leq 5$

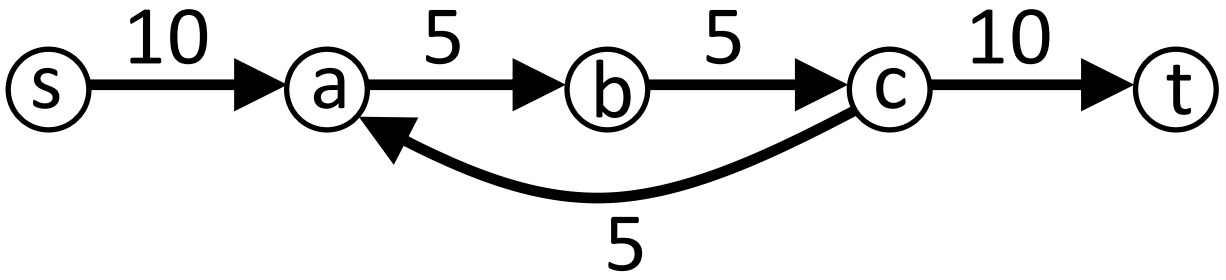


negative to increase the max flow.

-5

Max Flow = 10

Max Flow



x_{sa} = Amount of flow on edge (s,a) x_{ct} = Amount of flow on edge (c,t)
x_{ab} = Amount of flow on edge (a,b) x_{ca} = Amount of flow on edge (c,a)
x_{bc} = Amount of flow on edge (b,c)

Objective: $\max x_{ct}$

Subject to: $x_{sa} \leq 10, \quad x_{ab} \leq 5, \quad x_{bc} \leq 5, \quad x_{ct} \leq 10, \quad x_{ca} \leq 5$

$x_{sa} + x_{ca} - x_{ab} = 0, \quad x_{ab} - x_{bc} = 0, \quad x_{bc} - x_{ca} - x_{ct} = 0$

$x_{sa}, x_{ab}, x_{bc}, x_{ct}, x_{ca} \geq 0$

Max Flow

x_e = Amount of flow on edge e.

Objective: $\max \sum_{e \in \text{out}(s)} x_e$

Subject to: $x_e \leq \text{capacity}_e, \forall e \in E$

$\sum_{e \in \text{in}(v)} x_e - \sum_{e \in \text{out}(v)} x_e = 0, \forall v \in V \setminus \{s, t\}$

$x_e \geq 0, \forall e \in E$

Max Flow

Decision Variables:

- Real numbers = solvable in polynomial time (called LP).
- Integers = not (yet?) solvable in polynomial time (called integer linear program – ILP).

x_e = Amount of flow on edge e.

Objective: $\max \sum_{e \in \text{out}(s)} x_e$

Subject to: $x_e \leq \text{capacity}_e, \forall e \in E$

$\sum_{e \in \text{in}(v)} x_e - \sum_{e \in \text{out}(v)} x_e = 0, \forall v \in V \setminus \{s, t\}$

$x_e \geq 0, \forall e \in E$

Max Flow

Decision Variables:

- Real numbers = solvable in polynomial time (called LP).
- Integers = not (yet?) solvable in polynomial time (called integer linear program – ILP).

x_e = Amount of flow on edge e.

Objective:

- Can be minimization or maximization.
- Must be linear combinations of variables x_i (e.g. $a_1x_1 + \cdots + a_nx_n$ for constants a_i, not $a_ix_1x_2$).

Objective: $\max \sum_{e \in \text{out}(s)} x_e$

Subject to: $x_e \leq \text{capacity}_e, \forall e \in E$

$\sum_{e \in \text{in}(v)} x_e - \sum_{e \in \text{out}(v)} x_e = 0, \forall v \in V \setminus \{s, t\}$

$x_e \geq 0, \forall e \in E$

Max Flow

Decision Variables:

- Real numbers = solvable in polynomial time (called LP).
- Integers = not (yet?) solvable in polynomial time (called integer linear program – ILP).

x_e = Amount of flow on edge e.

Objective:

- Can be minimization or maximization.
- Must be linear combinations of variables x_i (e.g. $a_1x_1 + \cdots + a_nx_n$ for constants a_i, not $a_ix_1x_2$).

Objective: $\max \sum_{e \in \text{out}(s)} x_e$

Subject to:

$$x_e \leq \text{capacity}_e, \forall e \in E$$
$$\sum_{e \in \text{in}(v)} x_e - \sum_{e \in \text{out}(v)} x_e = 0, \forall v \in V \setminus \{s, t\}$$
$$x_e \geq 0, \forall e \in E$$

Constraints:

- Can be $\leq$, $\geq$, $=$.
- Must be linear combinations of variables.