

Draft of the lecture

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1 Discrete Programming Problems

1.1 Optimization problems with discrete variables

1. Integer (Linear) Programming (IP/ILP):

- max $\mathbf{c}\mathbf{x}$,
- s.t.:
 - ★ $\mathbf{A}\mathbf{x} \leq \mathbf{b}$ (linear constraints),
 - ★ $\mathbf{x} \geq \mathbf{0}$,
 - ★ $\mathbf{x} \in \mathbb{Z}$ (integrality constraints).

2. Mixed Integer (Linear) Programming (MIP/MILP):

- max $\mathbf{c}\mathbf{x} + \mathbf{d}\mathbf{y}$,
- s.t.:
 - ★ $\mathbf{A}\mathbf{x} + \mathbf{D}\mathbf{y} \leq \mathbf{b}$ (linear constraintse),
 - ★ $\mathbf{x}, \mathbf{y} \geq \mathbf{0}$,
 - ★ $\mathbf{y} \in \mathbb{R}$,
 - ★ $\mathbf{x} \in \mathbb{Z}$ (integrality constraints).

1.2 Exercises

1. A fragment of an optimization problem related to resource and flow allocation satisfying some network demands is given below:

- Indices:
 - ★ $e = 1, 2, \dots, E$ edges;
 - ★ $v = 1, 2, \dots, V$ nodes;
 - ★ $d = 1, 2, \dots, D$ demands.
- Constants:
 - ★ a_{ev} binary value.
- Variables:
 - ★ u_{ed} binary variable;
 - ★ w_{ed} binary variable;
 - ★ x_{ed} non-negative integer variable;

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- ★ z_{ed} non-negative integer variable;
- ★ y_{ed} non-negative integer variable.

• Constraints:

- ★ $w_{ed}u_{ed} > 0$ $e = 1, 2, \dots, E, d = 1, 2, \dots, D;$
- ★ $a_{ev} \text{ XOR } u_{ed} < 1$ $e = 1, 2, \dots, E, v = 1, 2, \dots, V, d = 1, 2, \dots, D;$
- ★ $\frac{x_{ed}}{y_{ed} + z_{ed}} = 49$ $e = 1, 2, \dots, E, d = 1, 2, \dots, D;$
- ★ $x_{ed}y_{ed} \geq 2$ $e = 1, 2, \dots, E, d = 1, 2, \dots, D$

This formulation meant to be a fragment of a mixed integer linear programming MILP problem. But it is not (say, why?). Correct this formulation, so that without changing the meaning, it is a proper MILP formulation indeed (do not focus on the formulation sense, but only on its modeling correctness).