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Optimization

WS 2014/15

Exercises 5

1. Lagrangean Relaxation I

Consider the following problem

$$\begin{array}{llllll} \min & 2x_1 & - & 3x_2 & & \\ \text{w.r.t.} & 3x_1 & - & 4x_2 & \leq & -6 \\ & -x_1 & + & x_2 & \leq & 2 \\ & 6x_1 & + & 2x_2 & \geq & 3 \\ & 6x_1 & + & x_2 & \leq & 15 \\ & & & x_1, x_2 & \geq & 0 \\ & & & x_1, x_2 & \in & \mathbb{Z} \end{array}$$

- (a) Draw the corresponding polytope and determine graphically the optimal solution Z_{IP} of the original problem and Z_{LP} , the solution of the LP-relaxation.
- (b) Now apply lagrangean relaxation by relaxing the first inequality. Draw the polytope of the relaxed ILP. Determine the set X of feasible solutions for the relaxed problem.
- (c) The new objective function is then:

$$Z(P) = \min_{(x_1, x_2) \in X} 2x_1 - 3x_2 + p(6 + 3x_1 - 4x_2)$$

Calculate $Z_D = \max_{p \geq 0} Z(p)$ and compare this value to Z_{IP} and Z_{LP} . (To obtain Z_D , draw the graphs of the function $f(p) = 2x_1 - 3x_2 + p(-6 - 3x_1 + 4x_2)$ for all $(x_1, x_2) \in X$.)

- (d) repeat a-c for the objective functions $-x_1 + x_2$ and $-x_1 - x_2$ and compare Z_{LP} , Z_D , and Z_{IP} .

2. Lagrangean Relaxation II

Prove Lemma 1 (see script page 4001) stating that (in case of a minimization problem) if $\lambda \geq 0$, then $Z(\lambda) \leq Z_{IP}$, where Z_{IP} is the optimal value of an original ILP and $Z(\lambda)$ is the optimal value of the relaxed problem for a given value of the Lagrangean multiplier λ .

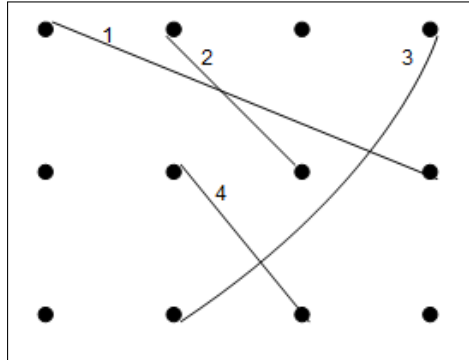
3. Branch and Cut

Apply the cutting plane method to compute an optimal alignment of two sequences "GTGG" and "TGTG" where a match scores 1 and a mismatch or gap scores 0:

- (a) Draw the alignment graph, the conflict graph, and the pair graph.
- (b) Now start with the trivial (relaxed) LP and add successively clique inequalities which you can find on the longest paths in the pair graph that is labeled with the solution of the last step. Repeat this until you get the optimal alignment.

4. Branch and Cut

Given the following alignment graph:



All edges have weight 1.

- (a) Try to solve the alignment problem by using branch-and-cut: Add mixed cycle inequalities (see the ‘shortest path’ method in the script, page 18) to the corresponding (relaxed) LP. Can you reach an optimal solution for the ILP without branching?
- (b) Now use branching to solve the problem.
- (c) Instead of branching, just add the inequality

$$x_1 + x_2 + x_3 + x_4 \leq 2$$

Can you solve the ILP now?

- (d) Prove that the inequality in (c) is facet-defining.
- (e) Can you find other facet-defining inequalities?