

What?



- Large-scale discrete optimisation:
Applications where branch-and-price
is a very successful method

What?



- ▶ Large-scale discrete optimisation:
Applications where branch-and-price is a very successful method
- ▶ Large Neighbourhood Search (LNS):
Improve computational performance of branch-and-price for difficult instances, i.e. when root-node gap is large

Why?

- ▶ LNS heuristics are vital components in generic MIP solvers
- ▶ Challenging to extend them to settings where columns are generated



Why?

- ▶ LNS heuristics are vital components in generic MIP solvers
- ▶ Challenging to extend them to settings where columns are generated
- ▶ "Standard column generation only cares about LP" → unexplored potential



How?



LNS of destroy-repair type

- ▶ Destroy method:
Remove columns from current solution
- ▶ Repair method:
Generate columns that benefit the integer program

How?



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Generate columns that benefit the integer program

Key question:

How can we price with integer solutions in mind?

Outline

Introduction

Dantzig-Wolfe

Branch-and-price

Pricing for integrality

Results and conclusions

Dantzig-Wolfe decomposition

A reformulation of an original compact formulation of a MIP to an extended formulation in a higher dimensional space

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- New model has better properties

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- ▶ Typically the number of variables explodes → solution space cannot be explicitly represented

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Follows from decomposition

Solution method needs to handle this

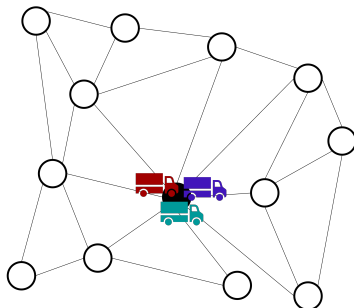
Textbook example: Vehicle Routing Problems (VRP)

Problem formulation

Use these three vehicles

Visit all customers

Minimise total travel time



Textbook example: Vehicle Routing Problems (VRP)

Compact formulation

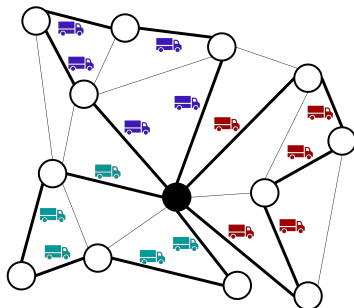
Decision variables:

$$x_{qk} = \begin{cases} 1 & \text{if vehicle } q \\ & \text{uses arc } k, \\ 0 & \text{otherwise} \end{cases}$$

Constraints:

Feasible routes for all vehicles

Vehicles cover all customers



Textbook example: Vehicle Routing Problems (VRP)

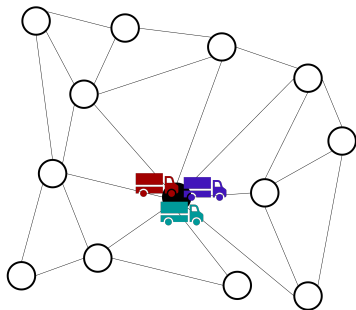
Extended formulation

Enumerate **all** routes,
specify by parameter:

$$a_{ij} = \begin{cases} 1 & \text{if route } j \\ & \text{visits customer } i \\ 0 & \text{otherwise.} \end{cases}$$

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Extended formulation

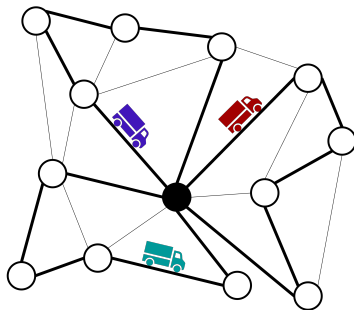
Decision variables:

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One route per vehicle

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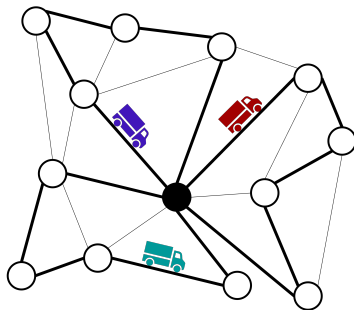
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**Typically not reasonable to enumerate all routes—
but for now, assume it is!**

Why make a reformulation?

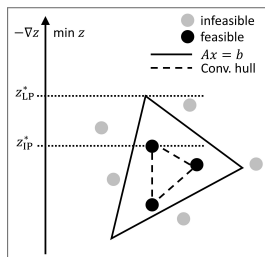
In a MIP, the strength of the formulation matters

$$\begin{aligned} z_{IP}^* = \min \quad & c^T x \\ \text{s.t.} \quad & Ax = b \\ & x \in \{0, 1\}^n \end{aligned}$$

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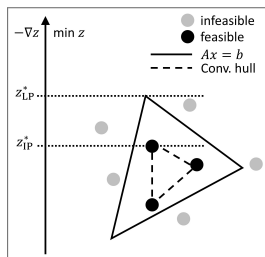


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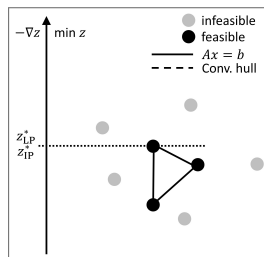
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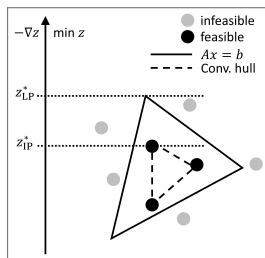
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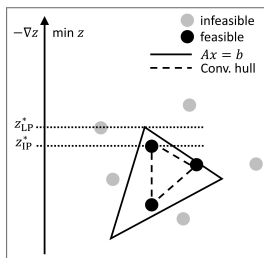
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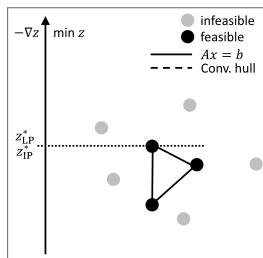
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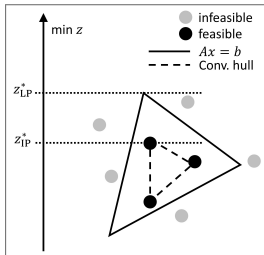


Convexification

Let the LP-polytope originate from two groups of constraints
 $A^{(1)}x = b^{(1)}$ and $A^{(2)}x = b^{(2)}$

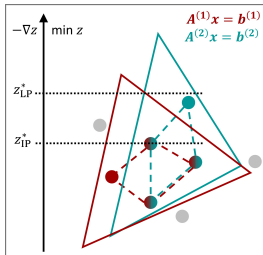
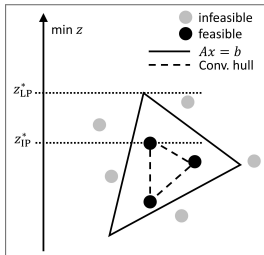
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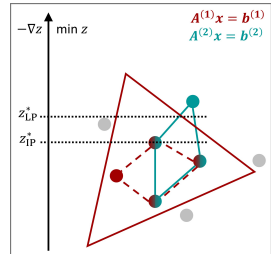
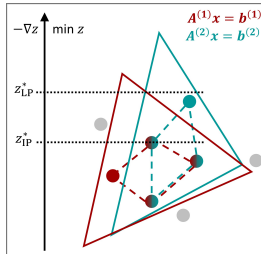
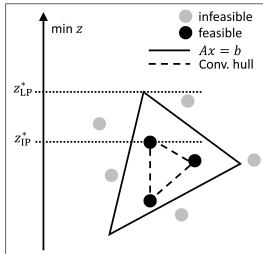
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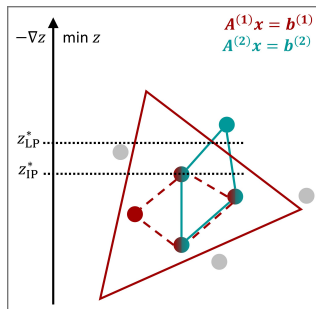
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Knowing the convex hull wrt one group may improve strength

The reformulation [Skipping some math steps and details]

One way to know the convex hull wrt $A^{(2)}x = b^{(2)}$, $x \in \{0, 1\}^n$ is to enumerate all its feasible integer solutions: a_j , $j \in \mathcal{J}$



[Since $x \in \{0, 1\}^n$, the set is bounded and convexification coincides with discretisation]

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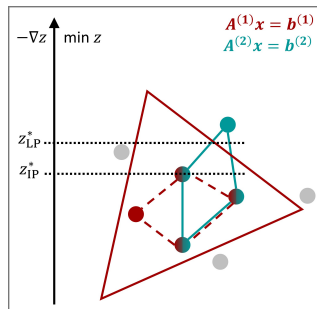
For $\lambda \in \{0, 1\}^{|\mathcal{J}|}$: $\sum_{j \in \mathcal{J}} \lambda_j = 1$,

solutions wrt $A^{(2)}x = b^{(2)}$, $x \in \{0, 1\}^n$,

can be expressed as $x = \sum_{j \in \mathcal{J}} a_j \lambda_j$,

and then, feasibility wrt $Ax = b$ can be expressed as

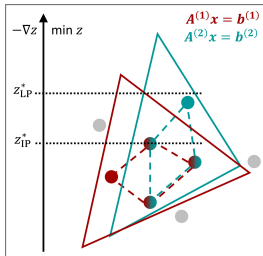
$$A^{(1)} \sum_{j \in \mathcal{J}} a_j \lambda_j = b^{(1)}$$



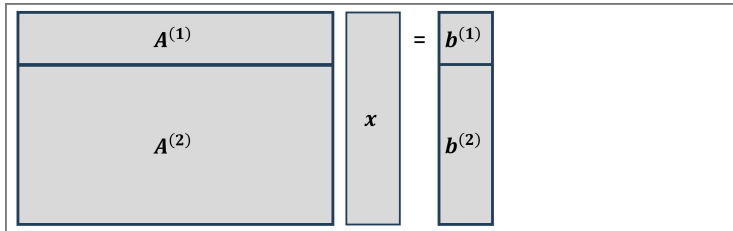
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Strength of the reformulated model

Extended formulation is at least as strong as compact formulation

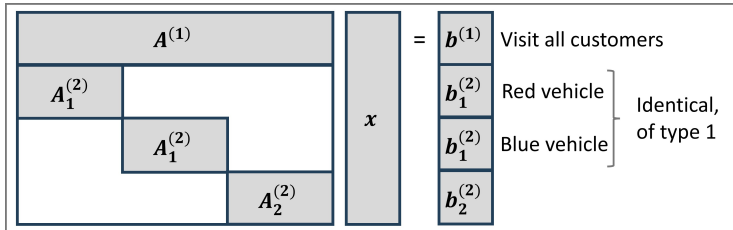


Common type of problem structure [Several variations exists]



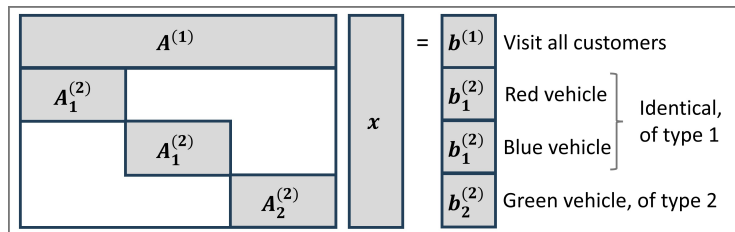
Common type of problem structure [Several variations exists]

For our vehicle routing problem



Common type of problem structure [Several variations exists]

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Separate enumeration of solutions for each vehicle type

Dantzig-Wolfe decomposition

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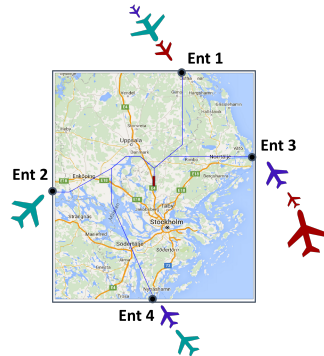
Practical impact or "just theory"?

Air Traffic Management

Problem formulation

In the space around an airport, aircraft

- ▶ arrive at entry points in space,
- ▶ follow a path to the runway that is
- ▶ prescribed by an arrival tree



Air Traffic Management

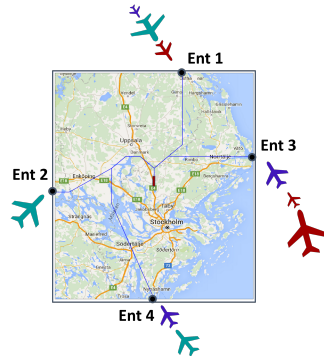
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Design arrival tree wrt

technical requirements on descent operation, energy efficiency, collision avoidance, and complexity for air traffic controllers, ...



Air Traffic Management

Joint project

- ▶ PI Christiane Schmidt (computational geometry), Department of Science and Technology, LiU
- ▶ They are experts in modelling of routes and regulations to include all practical aspects of the problem



Swedish
Research
Council

Air Traffic Management

Joint project

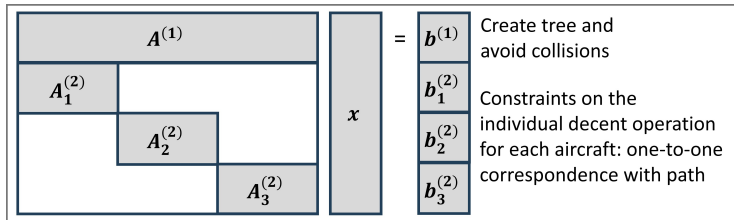
- ▶ PI Christiane Schmidt (computational geometry), Department of Science and Technology, LiU
- ▶ They are experts in modelling of routes and regulations to include all practical aspects of the problem
- ▶ Bottleneck: Solving optimisation problem
- ▶ Postdoc project for Roghayeh Hajizadeh in my group



Swedish
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Council

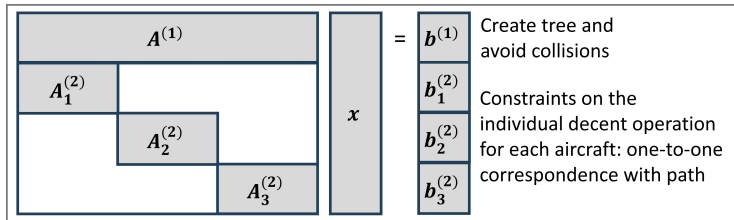
Decomposition of Air traffic management problem

It has this "common type of problem structure" ...



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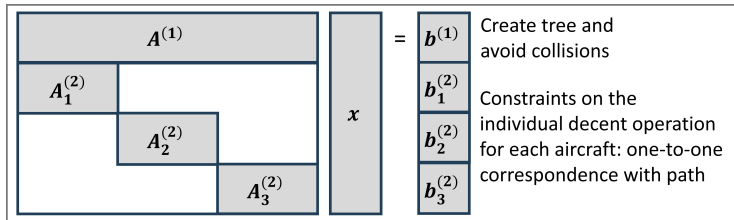
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... and the **possible paths are few enough to be enumerated**

Decomposition of Air traffic management problem

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... and the **possible paths are few enough to be enumerated**

For Arlanda runway: **Preliminary results, solution time**
~ 40 hours to < 10 minutes

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How do we handle this?

General method idea

Extended formulation: Route \leftrightarrow λ -variable \leftrightarrow **column**

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Instead of all columns:

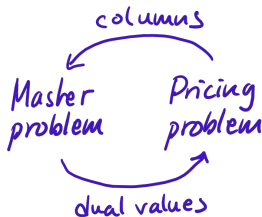
Generate only the columns needed
for finding and verifying optimality

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Column generation: for solving the LP relaxation

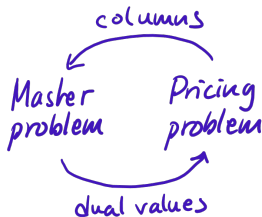
(Simplex method but find variable with negative reduced cost by solving a pricing problem = generate a column)

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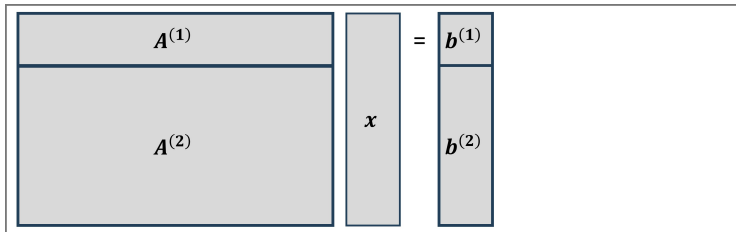


Column generation: for solving the LP relaxation

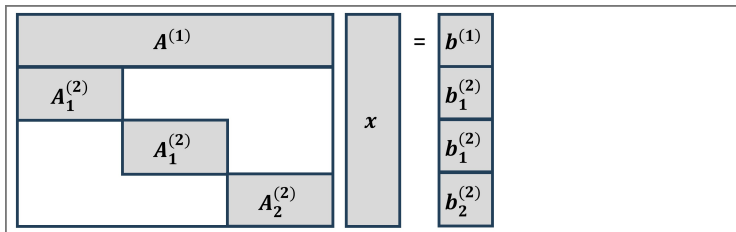
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Branch-price-and-cut: for finding integer solutions

[Several variations exists]

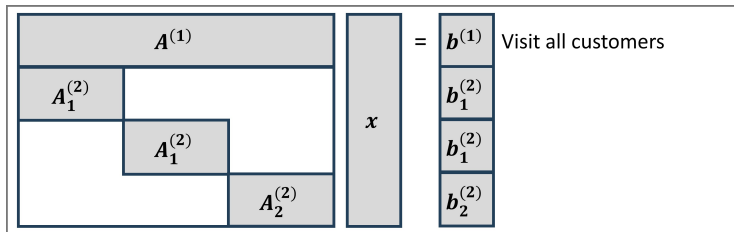


Notation for common structure [Several variations exists]



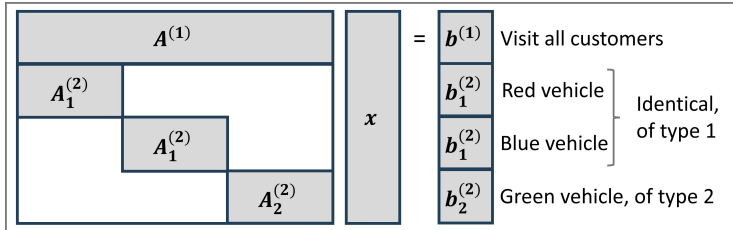
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Models for the common structure [Skipping some math steps and details]

Master problem

Pricing problem

$$[\text{CG}]_q \quad \min \quad c$$

$$\text{s.t.} \quad (c, a) \in \mathcal{A}_q$$

where

\mathcal{A}_q contains feasible solutions
wrt $A_q^{(2)}x = b_q^{(2)}$, $x \in \{0, 1\}^n$
and their costs and

Models for the common structure [Skipping some math steps and details]

Master problem

$$\mathcal{L} = \{\lambda_j \in \{0, 1\}, j \in \mathcal{J} : \\ \sum_{j \in \mathcal{J}_q} \lambda_j = |K_q|, q \in Q\}$$

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$$\begin{aligned}
 \text{[MP]} \quad & \min \quad \sum_{j \in \mathcal{J}} c_j \lambda_j, \\
 \text{s.t.} \quad & A^{(1)} \sum_{j \in \mathcal{J}} a_{ij} \lambda_j = b^{(1)}, \\
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Models for the common structure [Skipping some math steps and details]

Master problem—LP relaxation

$$\begin{aligned} \min \quad & \sum_{j \in \mathcal{J}} c_j \lambda_j, \\ \text{s.t.} \quad & A^{(1)} \sum_{j \in \mathcal{J}} a_{ij} \lambda_j = b^{(1)}, \\ & (\lambda_j)_{j \in \mathcal{J}} \in \mathcal{L} \subseteq [0, 1]^{|\mathcal{J}|}, \end{aligned}$$

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Pricing problem

$$\begin{aligned} [\text{CG}]_q \quad \min \quad & c - \sum_{i \in I} \bar{u}_i a_i \\ \text{s.t.} \quad & (c, a) \in \mathcal{A}_q \end{aligned}$$

where

\mathcal{A}_q contains feasible solutions
wrt $A_q^{(2)} x = b_q^{(2)}$, $x \in \{0, 1\}^n$
and their costs and

u_i , $i \in I$, are dual variables
wrt the constraints of **[MP-LP]**
i.e. the LP relaxation of [MP]

Column generation: for solving the LP relaxation of [MP]

Restricted master problem

$$\begin{aligned} \text{[MP-LP]} \quad & \min \sum_{j \in J} c_j \lambda_j, \\ & \text{s.t.} \quad A^{(1)} \sum_{j \in J} a_{ij} \lambda_j = b^{(1)}, \\ & \quad (\lambda_j)_{j \in J} \in \mathcal{L} \subseteq [0, 1]^{|J|}, \end{aligned}$$

Build *restricted master problem*
with $J \subseteq \mathcal{J}$ iteratively

$$\begin{aligned} \mathcal{L} = \{ \lambda_j \in [0, 1], j \in J : \\ \sum_{j \in J_q} \lambda_j = |K_q|, q \in Q \} \end{aligned}$$

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- Add λ -variable with minimum reduced cost: pivot into the basis \Leftrightarrow simplex-method iteration

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Build *restricted master problem* with $J \subseteq \mathcal{J}$ iteratively

- ▶ Add λ -variable with minimum reduced cost: pivot into the basis \Leftrightarrow simplex-method iteration
- ▶ Negative reduced cost sufficient for improvement
- ▶ Stop when no negative reduced cost is returned

Column generation: integer solutions?

- ▶ LP column generation:
Generated subspace is sufficient for solving the LP relaxation
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solve an integer program over this subspace

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Generated subspace is sufficient for solving the LP relaxation
 - ▶ It may or may not include high-quality integer solutions
 - ▶ Restricted master heuristic / price-and-branch:
solve an integer program over this subspace
 - ▶ To obtain integer optimality:
 - Perform branching and add cuts
 - Generate columns for LP relaxations involved
- **Branch-price-and-cut**

Branch-price-and-cut

Relies on what is known from branching and cutting in MIP—
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No time for details today: let's zoom in on a specific topic ...

Optimality conditions

LP column generation: Follows directly from LP theory

*Restricted master problem solved to optimality &
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*Restricted master problem solved to optimality &
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Subspace sufficient for solving the integer program?

Some answers, but there is more to be understood

R. Baldacci, N. Christofides, and A. Mingozzi. *An exact algorithm for the vehicle routing problem based on the set partitioning formulation with additional cuts*. Mathematical Programming, 115(2):351–385, 2008.

E. Rönnberg and T. Larsson. *An integer optimality condition for column generation on zero-one linear programs*. Discrete Optimization, 31:79–92, 2019.

Heuristics—based on LP pricing

Possible to apply any heuristic on the restricted master problem—
BUT this limits you to the solutions in the generated subspace

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BUT this limits you to the solutions in the generated subspace

Beyond that, e.g diving heuristics, feasibility pump, crossover, ...

R. Sadykov, F. Vanderbeck, A. Pessoa, I. Tahiri, and E. Uchoa. *Primal heuristics for branch and price: The assets of diving methods*. INFORMS Journal on Computing, 31(2):251–267, 2019.

P. Pesneau, R. Sadykov, and F. Vanderbeck. *Feasibility pump heuristics for column generation approaches*. In International Symposium on Experimental Algorithms, pages 332–343. Springer, 2012.

M. Lübbecke and C. Puchert. *Primal heuristics for branch-and-price algorithms*. In Operations Research Proceedings 2011, pages 65–70. Springer, 2012.

Heuristics—pricing for integrality

Use the quasi-integrality property [also as exact method]

- ▶ Initial contributions by E. Rönnberg and T. Larsson, $2 \times$ EJOR
- ▶ Much more mature line of work by the Montreal group, including F. Soumis, I. El Hallaoui, G. Desaulniers, ...

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In a more general sense:

Is it possible to directly generate columns that make the restricted master problem include improved integer solutions?

Can we price for integrality?

Large Neighbourhood Search (LNS) heuristics

Important component in branch-and-bound-based MIP solvers
(diving, feasibility pump, local branching, ...)

- ▶ Solve an auxiliary problem to find an improved integer solution
- ▶ Also known as sub-MIPing

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LNS heuristics & branch-price-and-cut?

- ▶ Destroy method: Remove columns from a current solution
- ▶ Repair method: Generate new useful ones to complement

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- ▶ Destroy method: Remove columns from a current solution
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As before: "Adaptation is required and caution is advised"

Can we make an LNS price for integrality?

Illustrations and VRP interpretations


Column = binary vector $(a_{ij})_{i \in I}$


$$= \begin{pmatrix} 0 \\ 1 \\ 1 \\ 0 \\ 1 \\ 0 \\ 0 \\ 0 \\ 0 \\ 1 \end{pmatrix}$$

Corresponds to a route and indicates if customer i is visited by the vehicle or not

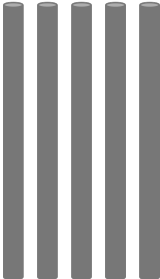
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Example: feasible solution


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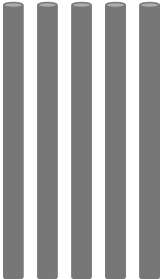
5 routes that together visit each customer exactly once

Illustrations and VRP interpretations

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Example: feasible solution


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Decision variables:

$$\lambda_j = \begin{cases} 1 & \text{if column } j \in \mathcal{J}_q \text{ of pricing problem } q \in Q \text{ is used,} \\ 0 & \text{otherwise} \end{cases}$$

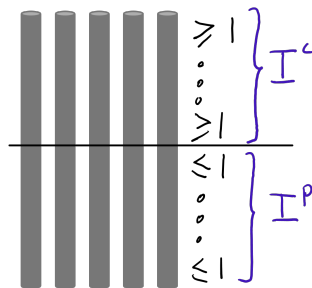
Notation

$$\begin{aligned} \text{[MP]} \quad & \min \quad \sum_{j \in \mathcal{J}} c_j \lambda_j, \\ & \text{s.t.} \quad \sum_{j \in \mathcal{J}} a_{ij} \lambda_j \geq 1, \quad i \in I^c, \\ & \quad \sum_{j \in \mathcal{J}} a_{ij} \lambda_j \leq 1, \quad i \in I^p, \\ & \quad (\lambda_j)_{j \in \mathcal{J}} \in \mathcal{L} \subseteq \{0, 1\}^{|\mathcal{J}|}, \end{aligned}$$

$$\mathcal{L} = \{\lambda_j \in \{0, 1\}, j \in \mathcal{J} : \sum_{j \in \mathcal{J}_q} \lambda_j = |K_q|, q \in Q\}.$$

Notation

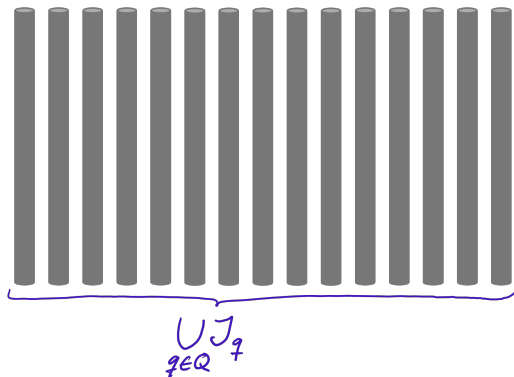
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LNS – Destroy method

Columns in RMP:

$$J_q, q \in Q$$



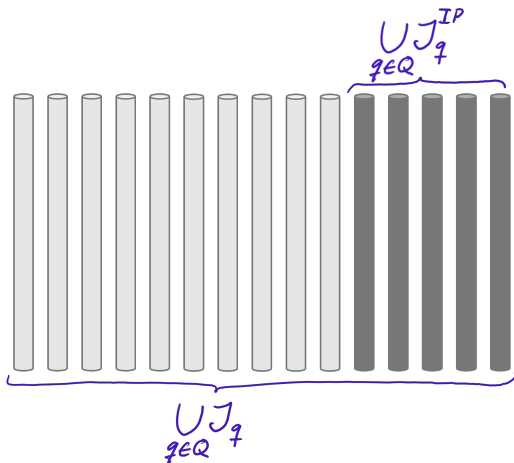
LNS – Destroy method

Columns in RMP:

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Current solution =
active columns:

$$J_q^{IP}, q \in Q$$



LNS – Destroy method

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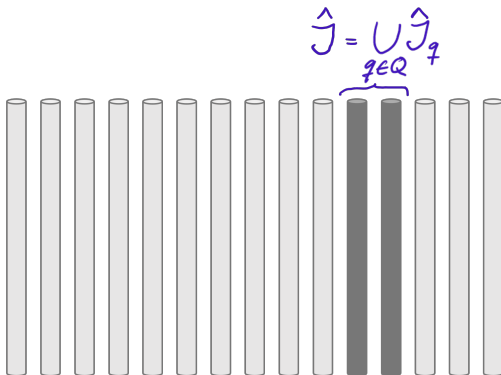
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Remove active columns



LNS – Destroy method

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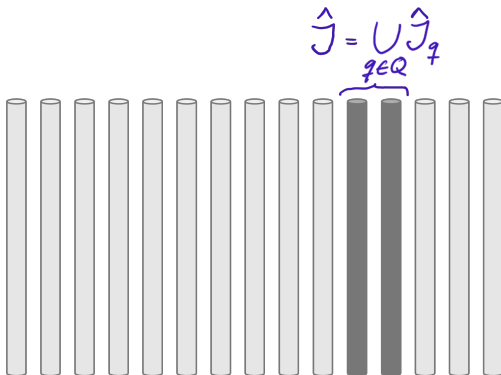
Current solution =

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Destroy method =

Remove active columns



Let the set of remaining columns \hat{J} be fixed:
What is the best possible way to repair the solution?

LNS – "Ideal" repair method

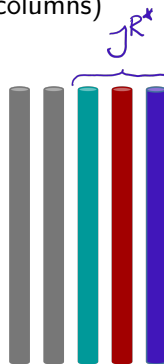
Solve [REP] over the set $J^R = \mathcal{J}$ (all possible columns)

$$\begin{aligned} \text{[REP]} \quad & \min \quad \sum_{j \in J^R} c_j \lambda_j, \\ & \text{s.t.} \quad \sum_{j \in J^R} a_{ij} \lambda_j \geq 1 - \sum_{j \in \hat{J}} a_{ij}, \quad i \in I^c, \\ & \quad \sum_{j \in J^R} a_{ij} \lambda_j \leq 1 - \sum_{j \in \hat{J}} a_{ij}, \quad i \in I^p, \\ & \quad \sum_{j \in J_q^R} \lambda_j = |K_q| - |\hat{J}_q|, \quad q \in Q, \\ & \quad \lambda_j \in \{0, 1\}, j \in J^R \cup J. \end{aligned}$$

LNS – "Ideal" repair method

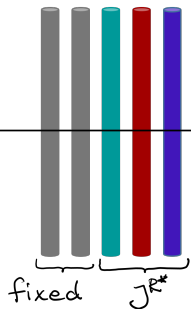
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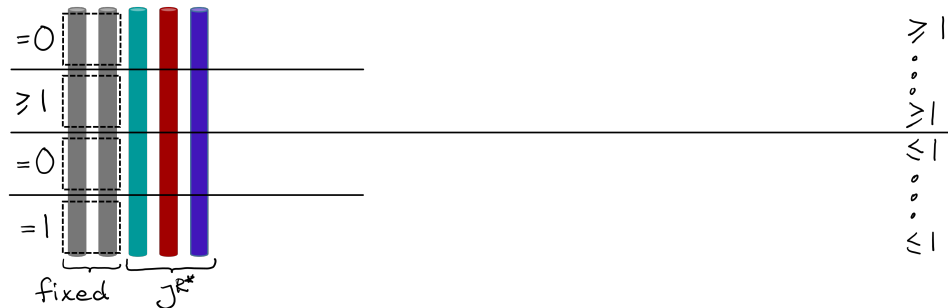
NOT reasonable in practice!

Properties of J^R and desired properties of J^R

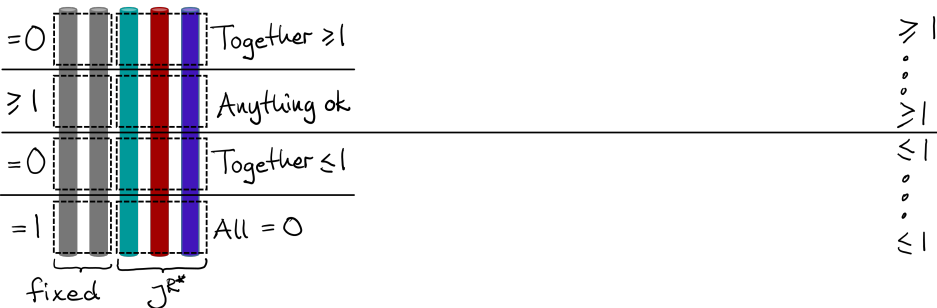


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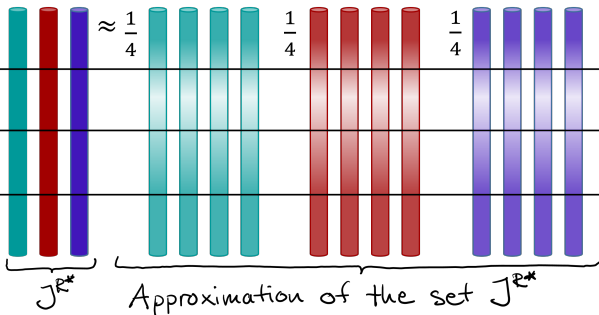
Properties of J^{R*} and desired properties of J^R



Properties of J^R and desired properties of J^R



Properties of J^{R*} and desired properties of J^R



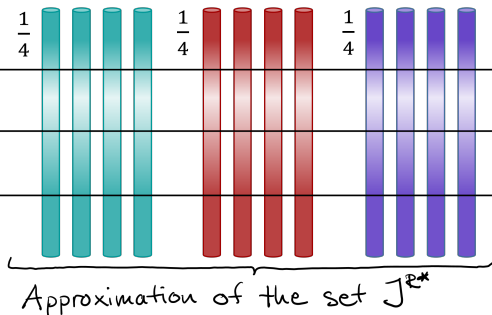
Together ≥ 1

Anything ok

Together ≤ 1

All = 0

Properties of J^{R*} and desired properties of J^R



→ Aim for these properties when generating J^R

Desired properties translated to the pricing problem

- ▶ "Anything ok" \Rightarrow no change in the pricing problem

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In iteration l , aim at complying with

$$\sum_{j \in J^{R^*}} \sum_{j' \in \hat{L}_{jl}} a_{ij'} \begin{cases} \geq \frac{1}{|J^{R^*}|} \sum_{j \in J^{R^*}} |\hat{L}_{jl}|, & i \in \hat{I}^{c0}, \\ \leq \frac{1}{|J^{R^*}|} \sum_{j \in J^{R^*}} |\hat{L}_{jl}|, & i \in \hat{I}^{p0}. \end{cases}$$

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**Just simple calculations and comparisons in each iteration –
adjust penalties on the corresponding a_i :s dynamically**

Repair pricing

Pricing problem q in iteration l

$$[\text{REP-CG}_{ql}] \quad \min \quad c - \sum_{i \in I^c} \bar{u}_i a_i + \sum_{i \in I^p} \bar{u}_i a_i$$

$$\text{s.t.} \quad (c, a) \in \mathcal{A}_q.$$

Repair pricing

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$$\begin{aligned} [\text{REP-CG}_{q,l}] \quad \min \quad & c - \sum_{i \in I^c} \bar{u}_i a_i + \sum_{i \in I^p} \bar{u}_i a_i + \\ & + \sum_{i \in \hat{I}^{p1}} M a_i - \sum_{i \in \hat{I}^{c0}} \beta_{il} a_i + \sum_{i \in \hat{I}^{p0}} \beta_{il} a_i \\ \text{s.t.} \quad & (c, a) \in \mathcal{A}_q. \end{aligned}$$

- Static Big- M penalties and dynamic penalties β_{il}

Repair pricing

Pricing problem q in iteration l

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- ▶ Adjust the reduced costs with the parameter $\gamma \in [0, 1]$
to heuristically price for integrality

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- ▶ Static Big- M penalties and dynamic penalties β_{il}
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to heuristically price for integrality—why?

In pursuit of γ : Detour via Lagrangian relaxation

$$\begin{aligned} z^* = \min \quad & \sum_{j \in \mathcal{J}} c_j x_j \\ \text{s.t.} \quad & \sum_{j \in \mathcal{J}} A_j x_j \geq b \\ & x_j \in \{0, 1\}, \quad j \in \mathcal{J} \end{aligned}$$

Lagrangian function:

$$L(x, u) = \sum_{j \in \mathcal{J}} c_j x_j + u^T \left(b - \sum_{j \in \mathcal{J}} A_j x_j \right)$$

Lagrangian dual function:

$$h(u) = \min_x L(x, u)$$

Duality gap:

$$\Gamma = z^* - h^*, \quad \text{with } h^* = \max_u h(u)$$

In pursuit of γ : Lagrangian relaxation—optimality conditions

Equivalent statements:

- ▶ x solves the primal problem
 u solves the dual problem
the duality gap $\Gamma = 0$
- ▶ Lagrangian optimality: $L(x, u) \leq h(u)$

Primal feasibility:
$$\sum_{j \in \mathcal{J}} A_j x_j \geq b$$

Complementarity:
$$u^T \left(b - \sum_{j \in \mathcal{J}} A_j x_j \right) = 0$$

In pursuit of γ : Lagrangian relaxation—discrete problems

Optimality conditions are for problems with no duality gap:
But discrete problems typically have a positive duality gap

In pursuit of γ : Lagrangian relaxation—discrete problems

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Use generalised optimality conditions by Larsson and Patriksson:

[T. Larsson, M. Patriksson. *Global optimality conditions for discrete and nonconvex optimization – with applications to Lagrangian heuristics and column generation*. Operations Research (2006)]

For a binary x and a $u \geq 0$ introduce:

- ▶ ε -optimality in the Lagrangian problem

$$\varepsilon(x, u) = u^T b + \sum_{j \in \mathcal{J}} (c_j - u^T A_j) x_j - h(u)$$

- ▶ δ -complementarity

$$\delta(x, u) = u^T \left(\sum_{j \in \mathcal{J}} A_j x_j - b \right)$$

In pursuit of γ : Optimality conditions—discrete problems

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In pursuit of γ : Optimality conditions—discrete problems

Equivalent statements:

- ▶ x solves the primal problem and u solves the dual problem

- ▶ Lagrangian optimality: $L(x, u) \leq h(u) + \varepsilon(x, u)$

Primal feasibility: $\sum_{j \in \mathcal{J}} A_j x_j \geq b$

Complementarity: $u^T \left(b - \sum_{j \in \mathcal{J}} A_j x_j \right) \geq -\delta(x, u)$

$\varepsilon(x, u) + \delta(x, u) \leq \Gamma$, and $\varepsilon(x, u), \delta(x, u) \geq 0$

In pursuit of γ : Pricing with respect to ϵ and δ

- ▶ Traditional pricing = minimise wrt ϵ
- ▶ Optimality conditions suggest minimising wrt ϵ and δ

New column wrt minimising $\alpha\epsilon + (1 - \alpha)\delta$, $\alpha \in [0, 1/2] \Leftrightarrow$

$$\min_{j \in \mathcal{J}} c_j - \gamma u^T A_j, \quad \gamma \in [0, 1]$$

[Y. Zhao, T. Larsson, E. Rönnberg. *An integer programming column generation principle for heuristic search methods*. International Transactions in Operational Research, 27:665–695, 2020.]

Heuristic pricing for integrality

LNS heuristics of destroy-repair type

- ▶ Destroy method: Remove columns from a current solution
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Two implementations

- ▶ IPColGen as part of the B&P&C scheme in GCG (SCIP)
[S. J. Maher and E. Rönnberg. Integer programming column generation: accelerating branch-and-price using ...
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[S. J. Maher and E. Rönnberg. Integer programming column generation: accelerating branch-and-price using ...
Mathematical Programming Computation, (15):509–548, 2023.]
- ▶ Problem-specific implementation for an EVRP

IPColGen in GCG module of SCIP

Implemented as part of the B&P&C scheme in GCG

- ▶ Apply in root node

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 - optimality gap is large (= expected to be of most use)

IPColGen in GCG module of SCIP

Implemented as part of the B&P&C scheme in GCG

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- ▶ Apply for a subset of the nodes in the B&P tree
(too expensive to use in all nodes)

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Evaluated when used in addition to all other heuristics in GCG/SCIP to compare to its state of the art

Evaluation measures

- All results as a function of first call gap

Evaluation measures

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- ▶ Primal integral
 - Common way to measure progress of heuristics
 - Each point in time: integral over primal gap as function of time
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Shifted geometric mean
- ▶ Display ratio with/without IPColGen

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Shifted geometric mean
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*Essentially:
A value < 1
means we
perform well*



Instances with known block diagonal structures

Results for about 700 instances

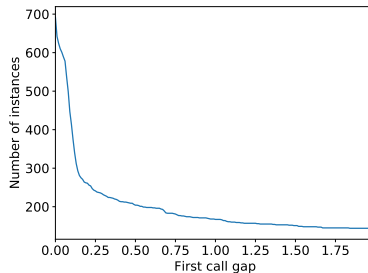
- ▶ Bin packing
- ▶ Capacitated p-median
- ▶ Generalised assignment
- ▶ Vertex coloring
- ▶ Optimal interval scheduling

Instances with known block diagonal structures

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Instance characteristics

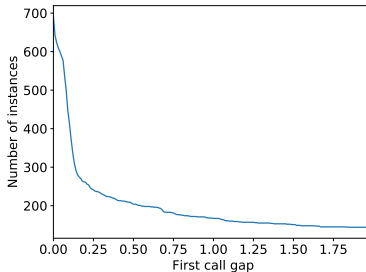


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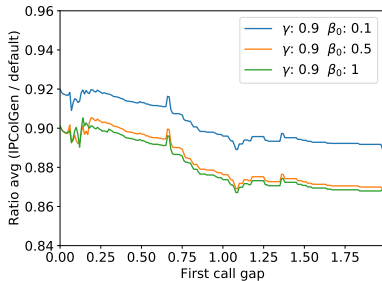
Instance characteristics



Show results for some parameter settings γ and β

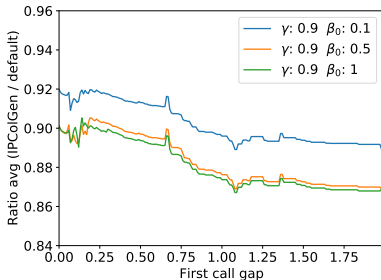
Results: Instances with known block diagonal structures

Final optimality gap

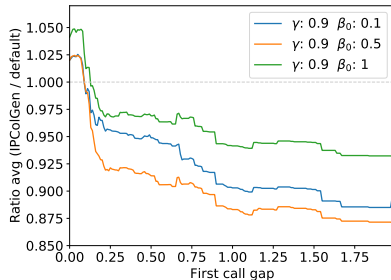


Results: Instances with known block diagonal structures

Final optimality gap

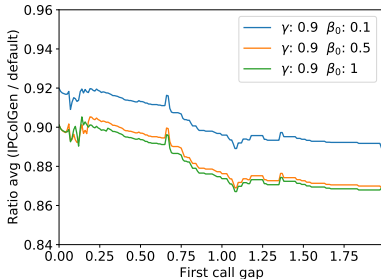


Primal integral

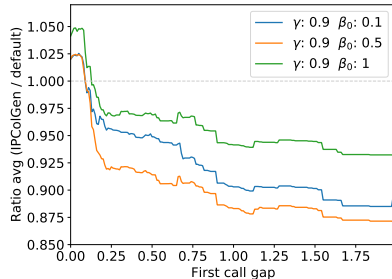


Results: Instances with known block diagonal structures

Final optimality gap



Primal integral



- ▶ better primal solutions + better final gap for all instances
- ▶ better primal integral only for instances with large initial gap

Instances from MIPLIB 2017

Results for about 160 instances with known solution and tags

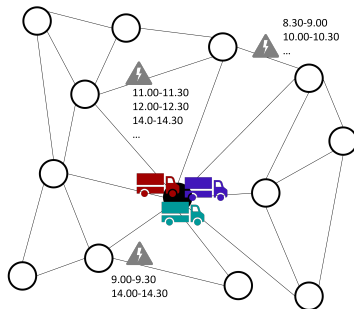
- ▶ Decomposition
- ▶ Set covering
- ▶ Set packing
- ▶ Set partitioning

Automatic structure detection & D-W decomposition in GCG:

Same type of results as for the structured instances

EVRPTW with Charging Time Slots

- ▶ Homogenous vehicles
 - Capacity
 - Linear charging rate
- ▶ Customers
 - Capacity
 - Service time
 - Time window
- ▶ Bookable charging slots



PhD student Lukas Eveborn
Preliminary results at VeRoLog2025



Concluding comments

Branch-price-and-cut relies on LP-pricing to find a subspace that contains an optimal integer solution.

Room for improvements?

- ▶ Optimality conditions
- ▶ Pricing for integrality

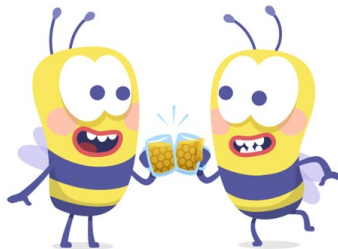
Today:

Some contributions in this direction—but more to be understood!

Final notes ...

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Thanks for listening!