

Module 1: Formulations (Shortest Paths)

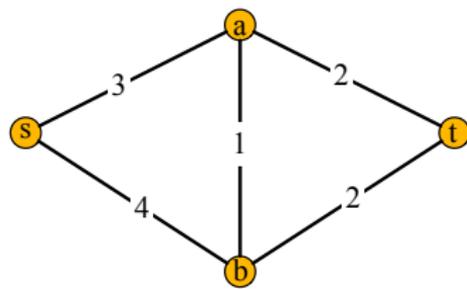
Recap: Shortest Paths

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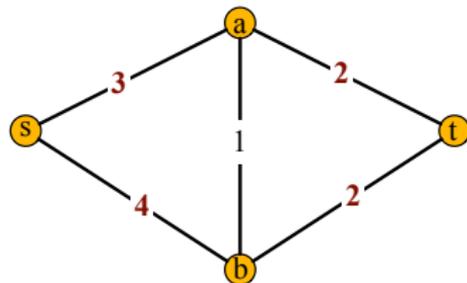
- Graph $G = (V, E)$



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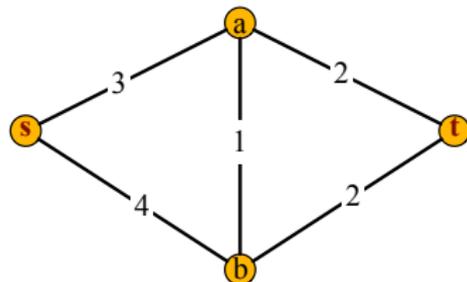
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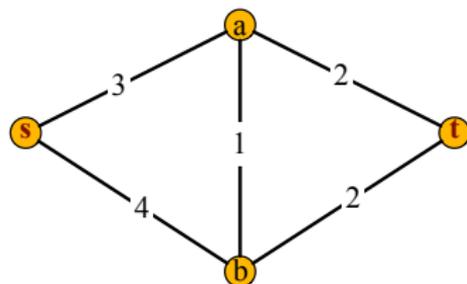


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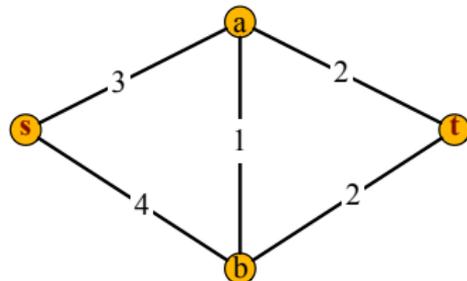
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Recall: P is an s, t -path if it is of the form

$$v_1v_2, v_2v_3, \dots, v_{k-1}v_k$$

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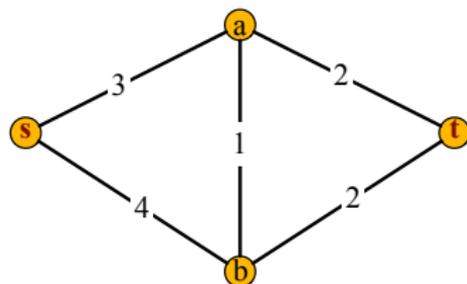
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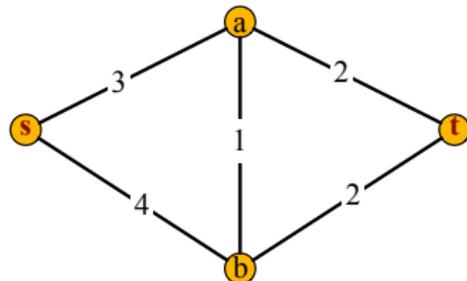
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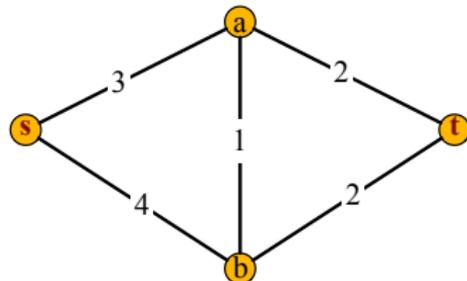
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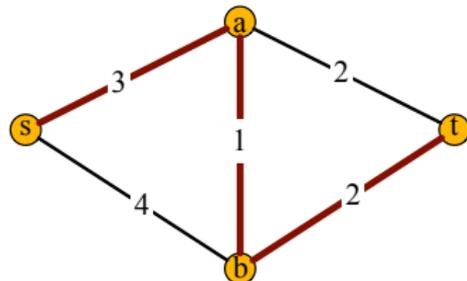
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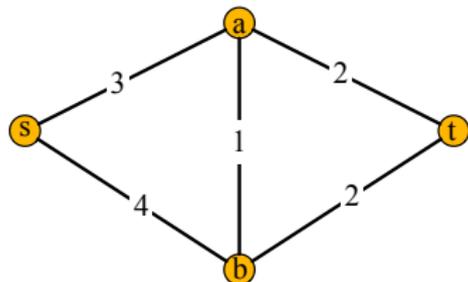


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E.g., $P = sa, ab, bt$

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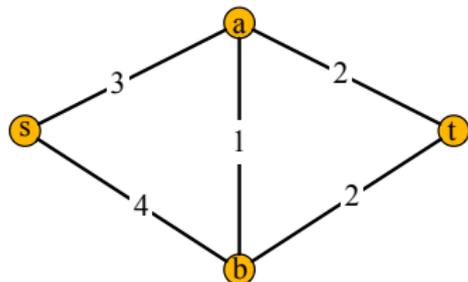
Shortest Path Problem: Given $G = (V, E)$, $c_e \geq 0$ for all $e \in E$, and $s, t \in V$, compute an s, t -path of smallest total length.



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Now: Formulate the problem as an IP!

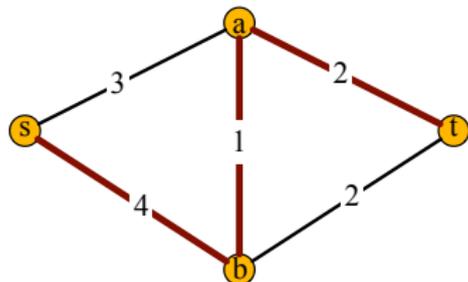


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Useful Observation: Let $C \subseteq E$ be a set of edges whose removal **disconnects** s and t .

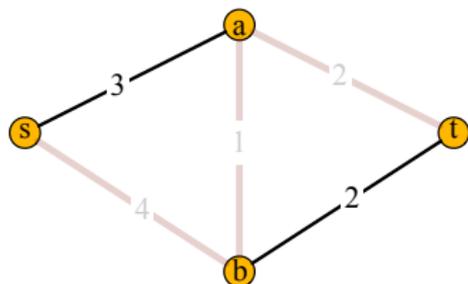


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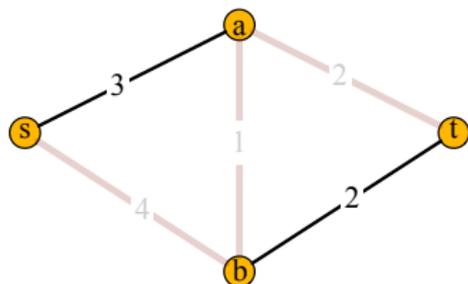
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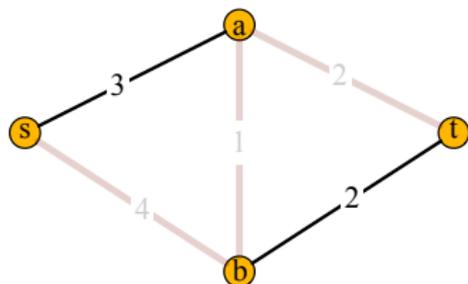
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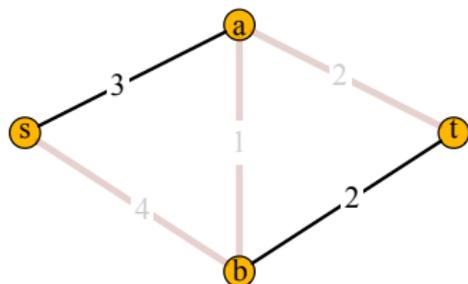
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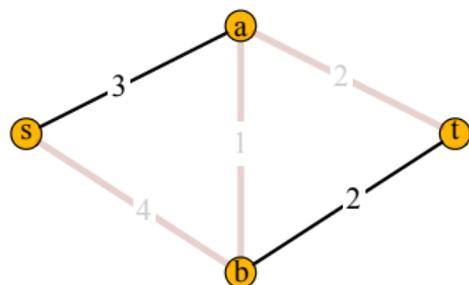
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$$\delta(S) = \{uv \in E : u \in S, v \notin S\}$$

Cuts

Examples:



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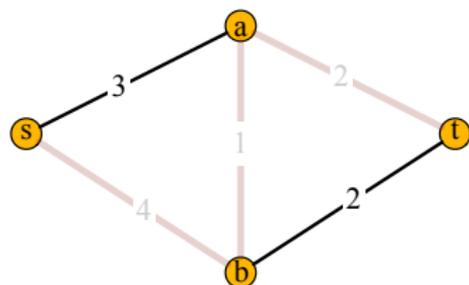
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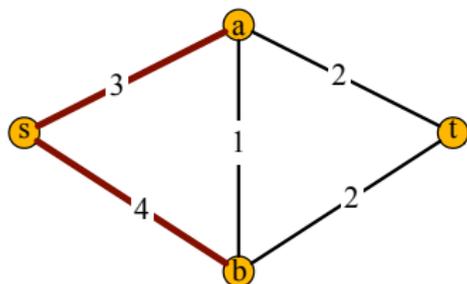
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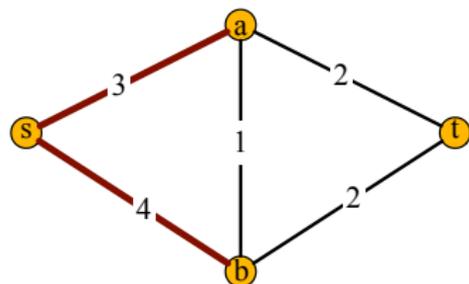
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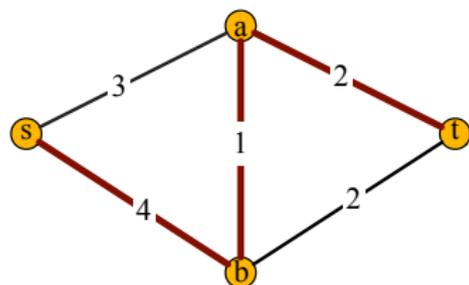
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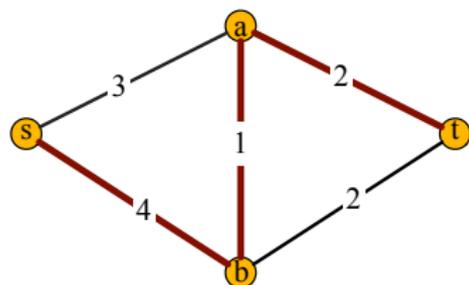
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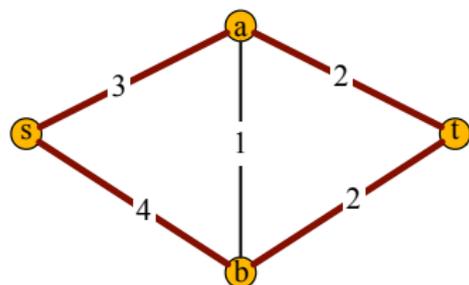
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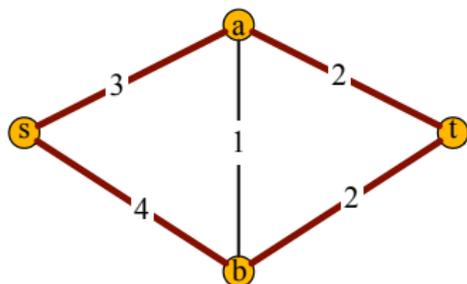
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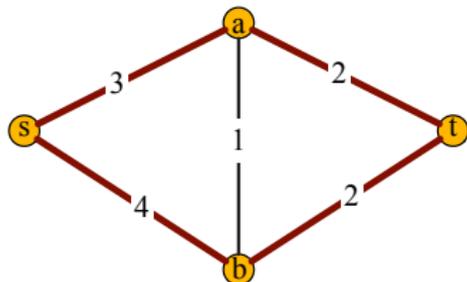
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$\delta(S)$ is an s, t -cut if $s \in S$ and $t \notin S$.

E.g., 1 and 2 are s, t -cuts, 3 is not.

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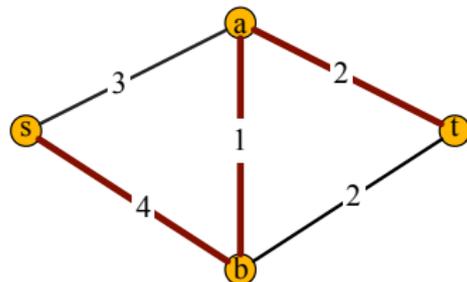
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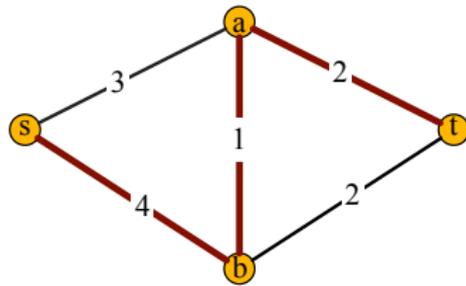


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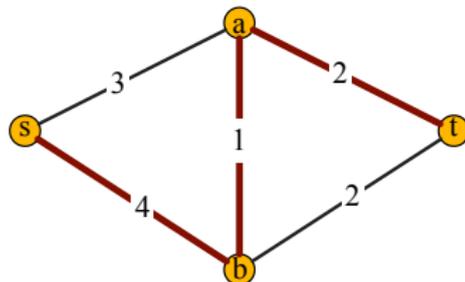
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If P is an s, t -path and $\delta(S)$ is an s, t -cut, then P **must have an edge** from $\delta(S)$.



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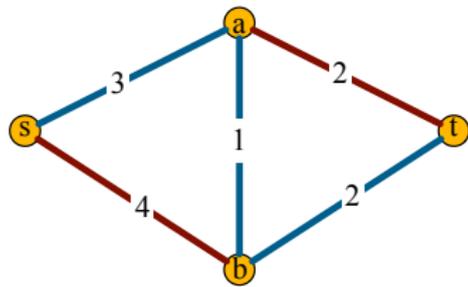
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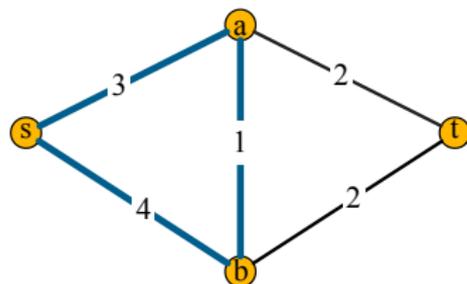
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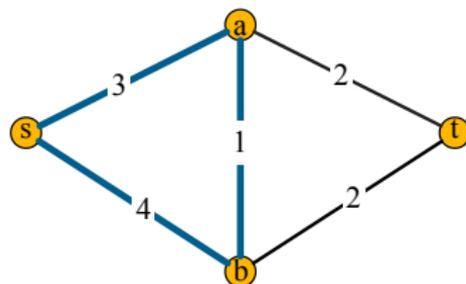


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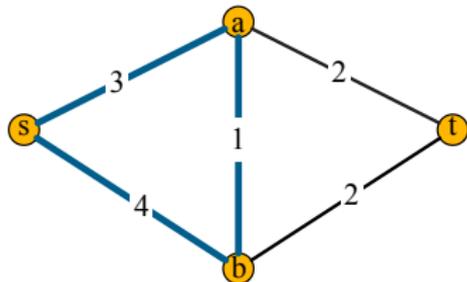
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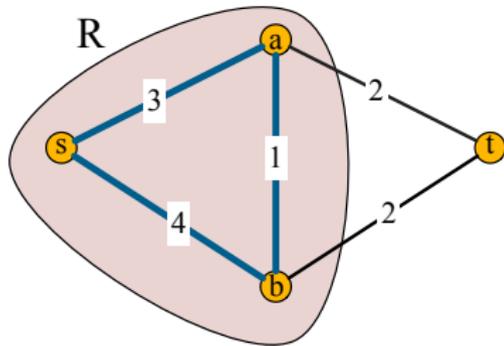
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- Let R be the set of vertices **reachable** from s in S :

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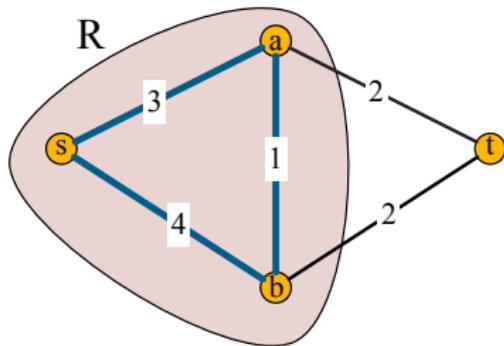
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- $\delta(R)$ is an s, t -cut since $s \in R$ and $t \notin R$.



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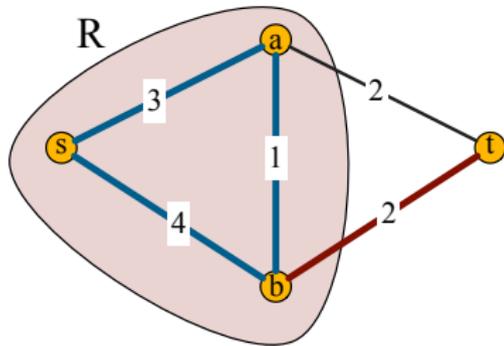
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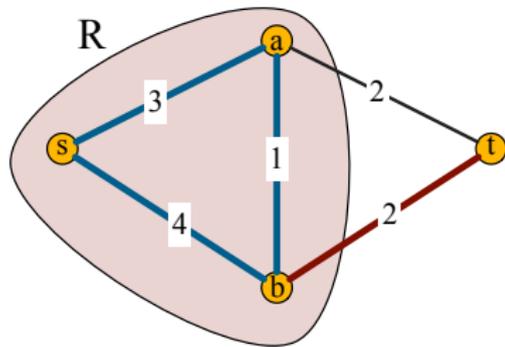
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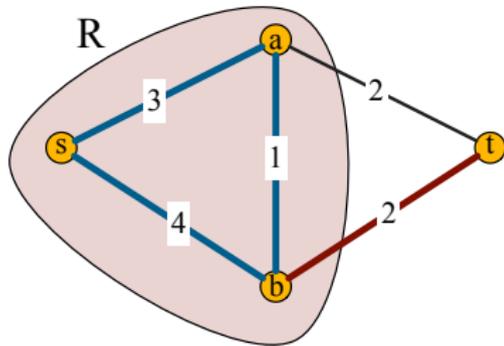
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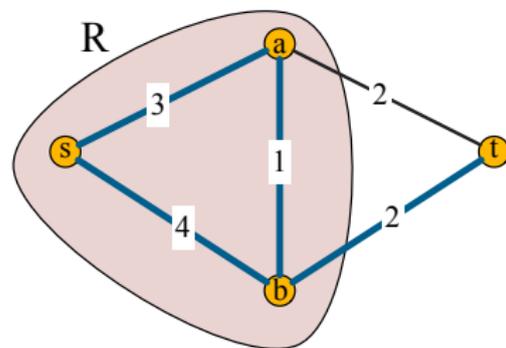
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$\rightarrow \delta(R) \cap S = \emptyset.$

Contradiction!

An IP for Shortest Paths

Variables: We have one **binary variable** x_e for each edge $e \in E$.



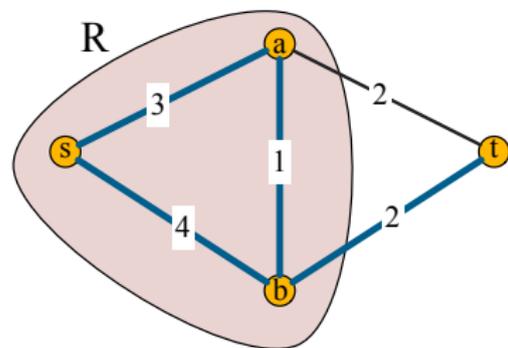
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$$x_e = \begin{cases} 1 & : e \in P \\ 0 & : \text{otherwise} \end{cases}$$



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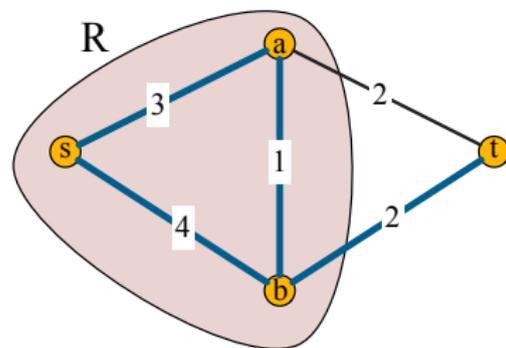
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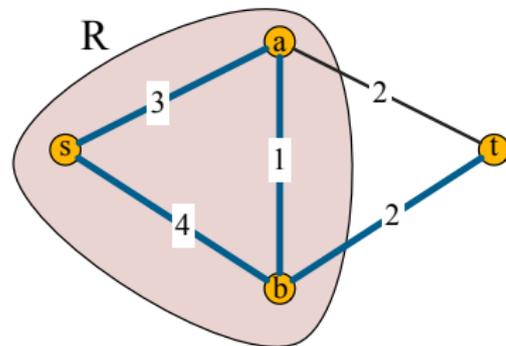
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$$\sum (x_e : e \in \delta(U)) \geq 1 \quad (1)$$

for all s, t -cuts $\delta(U)$.



Remark

If $S \subseteq E$ contains **at least one** edge from **every** s, t -cut, then S contains an s, t -path.

An IP for Shortest Paths

Variables: We have one **binary variable** x_e for each edge $e \in E$. We want:

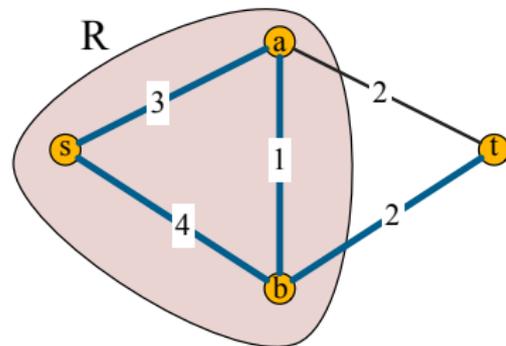
$$x_e = \begin{cases} 1 & : e \in P \\ 0 & : \text{otherwise} \end{cases}$$

Constraints: We have one constraint for each s, t -cut $\delta(U)$, forcing P to have an edge from $\delta(S)$.

$$\sum (x_e : e \in \delta(U)) \geq 1 \quad (1)$$

for all s, t -cuts $\delta(U)$.

Objective: $\sum (c_e x_e : e \in E)$



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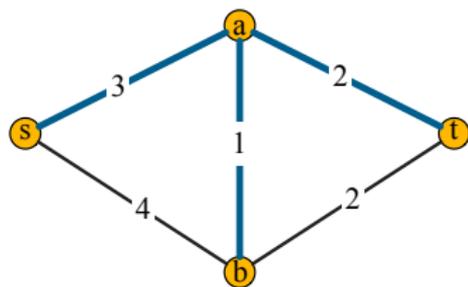
$$\begin{aligned} \min \quad & \sum (c_e x_e : e \in E) \\ \text{s.t.} \quad & \sum (x_e : e \in \delta(U)) \geq 1 \quad (U \subseteq V, s \in U, t \notin U) \\ & x_e \geq 0, x_e \text{ integer} \quad (e \in E) \end{aligned}$$

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$$\min \quad (3, 4, 1, 2, 2)x$$

$$\text{s.t.} \quad \begin{array}{ccccc} & sa & sb & ab & at & bt \\ \left. \begin{array}{l} \{s\} \\ \{s, a\} \\ \{s, b\} \\ \{s, a, b\} \end{array} \right\} & \begin{pmatrix} 1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 0 \\ 1 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 1 & 1 \end{pmatrix} & x \geq \mathbb{1} \end{array}$$
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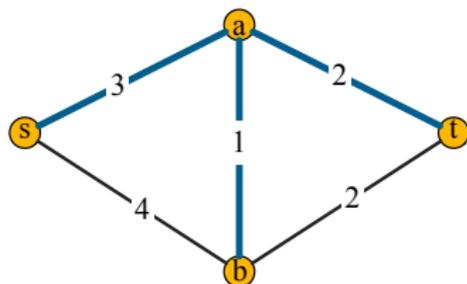
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For a binary solution x , define

$$S_x = \{e \in E : x_e = 1\}.$$

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Note: If x is feasible for an IP, then S_x satisfies the remark, **but** S_x may contain more than just an s, t -path!



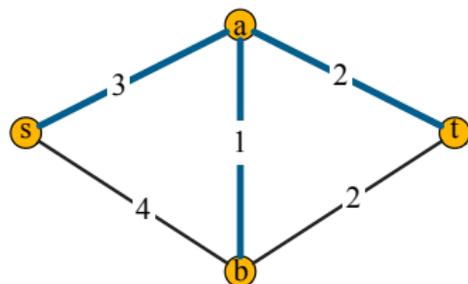
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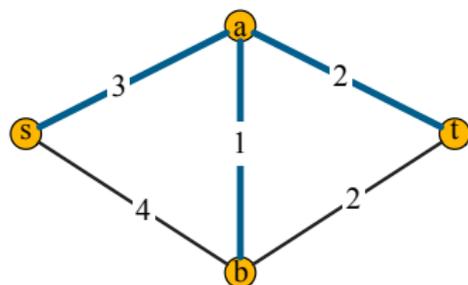
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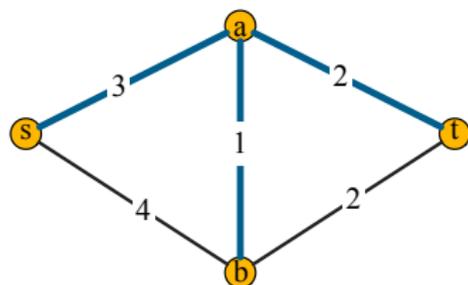
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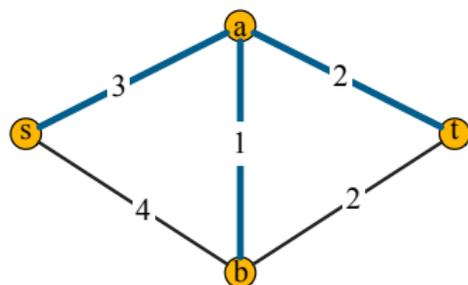
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Remark

If x is an optimal solution for the above IP and $c_e > 0$ for all $e \in E$, then S_x contains the edges of a shortest s, t -path.

Recap

- Given $G = (V, E)$ and $U \subseteq V$, we define

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- If $S \subseteq E$ intersects **every** s, t -cut $\delta(U)$, then S contains an s, t -path.
- Feasible solutions to the shortest path LP correspond to edge-sets that intersect every s, t -cut; **optimal** solutions are minimal in this respect if $c_e > 0$ for all $e \in E$.