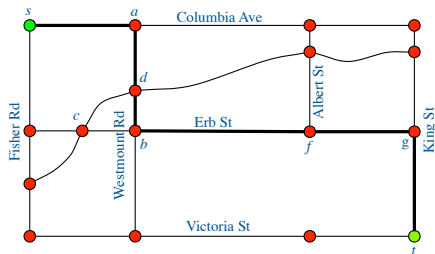


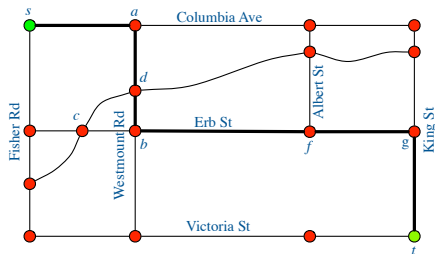
Module 1: Formulations (Optimization on Graphs)

Shortest Paths



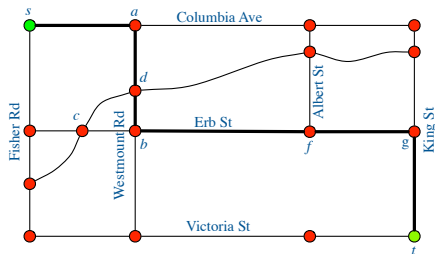
- Familiar problem: Starting at location s , we wish to travel to t .
What is the best (i.e., shortest) route?

Shortest Paths



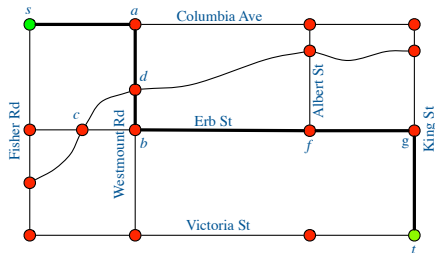
- Familiar problem: Starting at location s , we wish to travel to t .
What is the best (i.e., shortest) route?
- In the figure above, such a route is indicated in bold.

Shortest Paths



- **Goal:** Write the problem of finding the shortest route between s and t as an integer program!

Shortest Paths



- **Goal:** Write the problem of finding the shortest route between s and t as an integer program!
... How?

Graph Theory 101

Rephrasing this problem in the language of
graph theory helps!

Graph Theory 101

Rephrasing this problem in the language of
graph theory helps!

A graph G consists of ...

Graph Theory 101

Rephrasing this problem in the language of **graph theory** helps!

A graph G consists of ...

- **vertices** $u, w, \dots \in V$

u

v

w

Graph Theory 101

Rephrasing this problem in the language of **graph theory** helps!

A graph G consists of ...

- **vertices** $u, w, \dots \in V$
(drawn as filled circles)

u

v

w

Graph Theory 101

Rephrasing this problem in the language of **graph theory** helps!

A graph G consists of ...

- **vertices** $u, w, \dots \in V$
(drawn as filled circles)
- **edges** $uw, wz, \dots \in E$



u

v

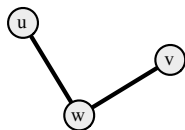
w

Graph Theory 101

Rephrasing this problem in the language of **graph theory** helps!

A graph G consists of ...

- **vertices** $u, w, \dots \in V$
(drawn as filled circles)
- **edges** $uw, wz, \dots \in E$
(drawn as lines connecting circles)



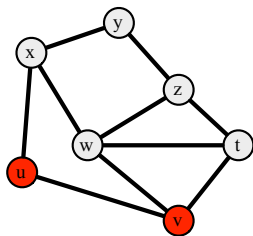
Graph Theory 101

Rephrasing this problem in the language of **graph theory** helps!

A graph G consists of ...

- **vertices** $u, w, \dots \in V$
(drawn as filled circles)
- **edges** $uw, wz, \dots \in E$
(drawn as lines connecting circles)

Two vertices u and v are **adjacent** if $uv \in E$.



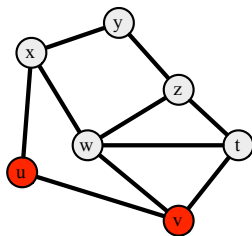
Graph Theory 101

Rephrasing this problem in the language of **graph theory** helps!

A graph G consists of ...

- **vertices** $u, w, \dots \in V$
(drawn as filled circles)
- **edges** $uw, wz, \dots \in E$
(drawn as lines connecting circles)

Two vertices u and v are **adjacent** if $uv \in E$. Vertices u and v are the **endpoints** of edge $uv \in E$,



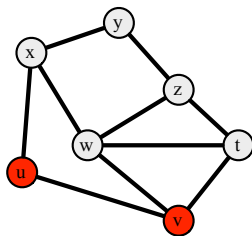
Graph Theory 101

Rephrasing this problem in the language of **graph theory** helps!

A graph G consists of ...

- **vertices** $u, w, \dots \in V$
(drawn as filled circles)
- **edges** $uw, wz, \dots \in E$
(drawn as lines connecting circles)

Two vertices u and v are **adjacent** if $uv \in E$. Vertices u and v are the **endpoints** of edge $uv \in E$, and edge $e \in E$ is **incident** to $u \in V$ if u is an endpoint of e .



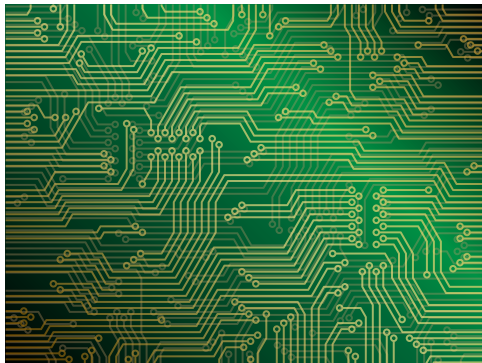
Graphs – Why do we care?

Graphs are useful to
compactly model
many real-world
entities.

Graphs – Why do we care?

Graphs are useful to compactly model many real-world entities. For example:

- Modeling circuits in chip design

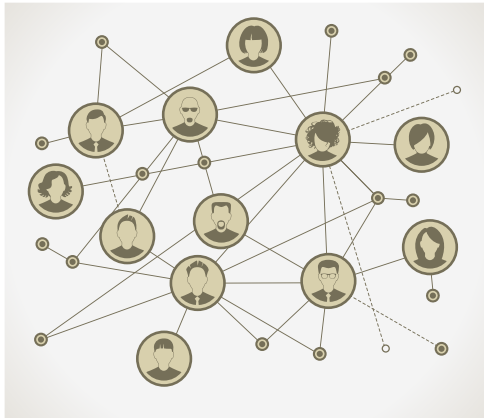


Eyematrix/iStock/Thinkstock

Graphs – Why do we care?

Graphs are useful to **compactly model** many real-world entities. **For example:**

- Modeling circuits in chip design
- Social networks

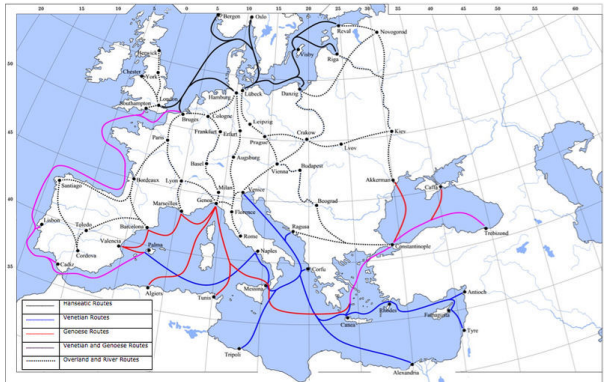


VLADGRIN/iStock/Thinkstock

Graphs – Why do we care?

Graphs are useful to compactly model many real-world entities. For example:

- Modeling circuits in chip design
- Social networks
- Trade networks

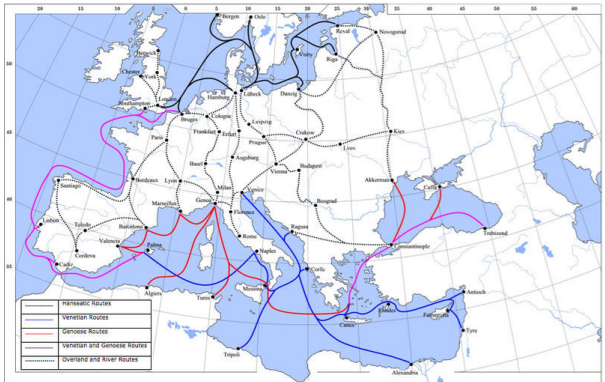


Lampman, 2008 [Online Image]. Late Medieval Trade Routes. Wikimedia Commons.
http://commons.wikimedia.org/wiki/File:Late_Medieval_Trade_Routes.jpg

Graphs – Why do we care?

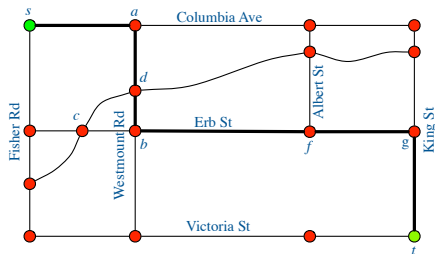
Graphs are useful to **compactly model** many real-world entities. **For example:**

- Modeling circuits in chip design
- Social networks
- Trade networks
- and many more!



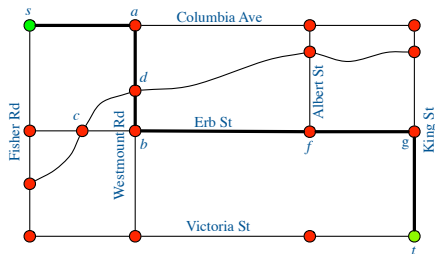
Lampman, 2008 [Online Image]. Late Medieval Trade Routes. Wikimedia Commons.
http://commons.wikimedia.org/wiki/File:Late_Medieval_Trade_Routes.jpg

The Map of Water Town



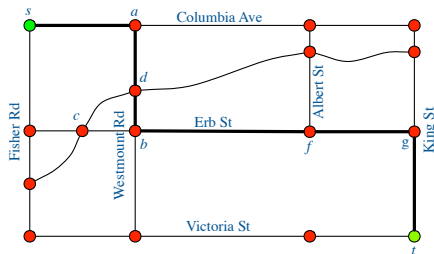
- We can think of the street map as a **graph**, G .

The Map of Water Town



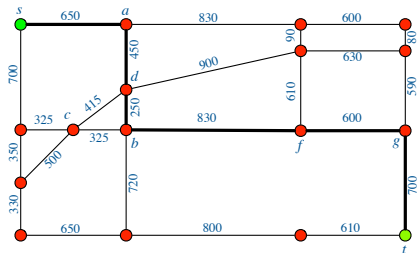
- We can think of the street map as a **graph**, G .
- Vertices: **Road intersections**

The Map of Water Town



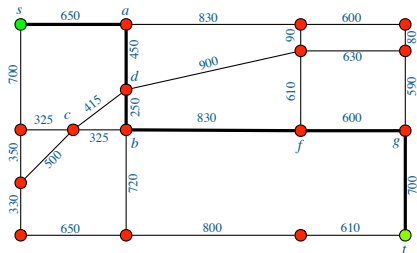
- We can think of the street map as a **graph**, G .
- Vertices: **Road intersections**
- Edges: **Road segments** connecting adjacent intersections

The Map of Water Town



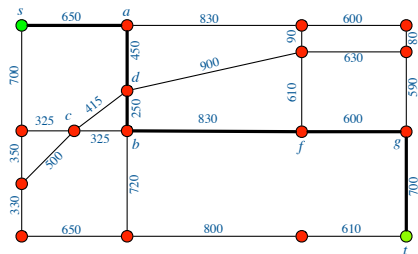
- Each edge $e \in E$ is labelled by its length $c_e \geq 0$.

The Map of Water Town



- Each edge $e \in E$ is labelled by its **length** $c_e \geq 0$.
- We are looking for a **path** connecting s and t of smallest **total length**!

Paths



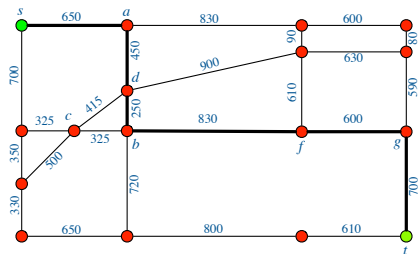
An s, t -path in $G = (V, E)$ is a sequence

$$v_1 v_2, v_2 v_3, v_3 v_4, \dots, v_{k-2} v_{k-1}, v_{k-1} v_k$$

where

- $v_i \in V$ and $v_i v_{i+1} \in E$ for all i , and

Paths



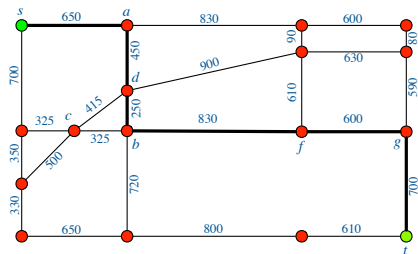
An s, t -path in $G = (V, E)$ is a sequence

$$v_1 v_2, v_2 v_3, v_3 v_4, \dots, v_{k-2} v_{k-1}, v_{k-1} v_k$$

where

- $v_i \in V$ and $v_i v_{i+1} \in E$ for all i , and
- $v_1 = s$, $v_k = t$, and $v_i \neq v_j$ for all $i \neq j$.

Paths



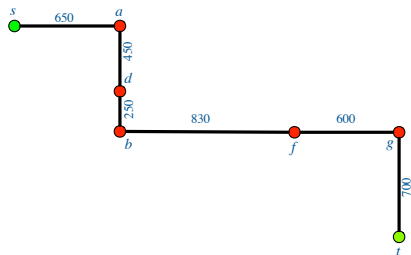
An s, t -path in $G = (V, E)$ is a sequence

$$v_1 v_2, v_2 v_3, v_3 v_4, \dots, v_{k-2} v_{k-1}, v_{k-1} v_k$$

where

- $v_i \in V$ and $v_i v_{i+1} \in E$ for all i , and
- $v_1 = s$, $v_k = t$, and $v_i \neq v_j$ for all $i \neq j$.
(Without this, it is called an s, t -walk)

Paths



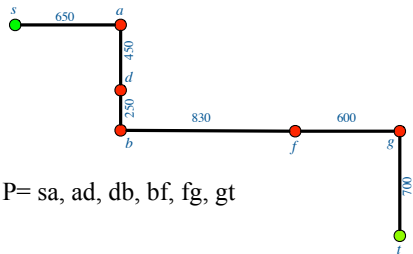
An s, t -path in $G = (V, E)$ is a sequence

$$v_1 v_2, v_2 v_3, v_3 v_4, \dots, v_{k-2} v_{k-1}, v_{k-1} v_k$$

where

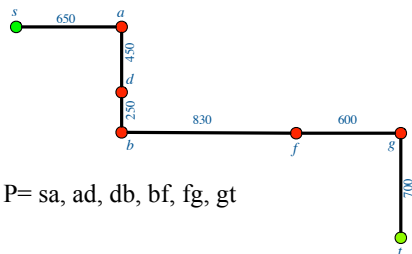
- $v_i \in V$ and $v_i v_{i+1} \in E$ for all i , and
- $v_1 = s$, $v_k = t$, and $v_i \neq v_j$ for all $i \neq j$.
(Without this, it is called an s, t -walk)

Paths



$P = sa, ad, db, bf, fg, gt$

Paths

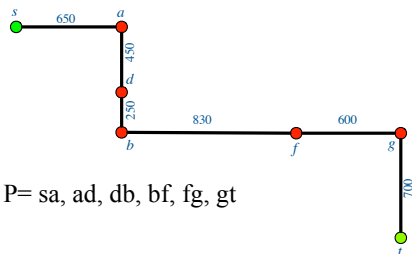


$P = sa, ad, db, bf, fg, gt$

The **length** of a path $P = v_1v_2, \dots, v_{k-1}v_k$ is the **sum of the lengths** of the edges on P :

$$c(P) := \sum (c_e : e \in P).$$

Paths

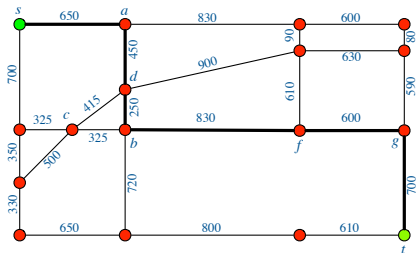


$P = sa, ad, db, bf, fg, gt$

$$\begin{aligned}c(P) &= c_{sa} + c_{ad} + c_{db} + c_{bf} + c_{fg} + c_{gt} \\ &= 650 + 490 + 250 + 830 + 600 + 700 \\ &= 3520\end{aligned}$$

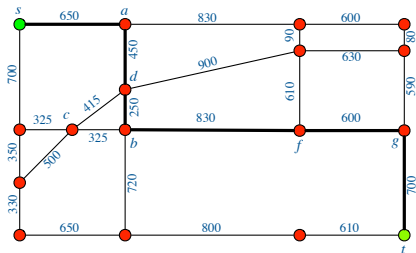
The **length** of a path $P = v_1v_2, \dots, v_{k-1}v_k$ is the **sum of the lengths** of the edges on P :

$$c(P) := \sum (c_e : e \in P).$$



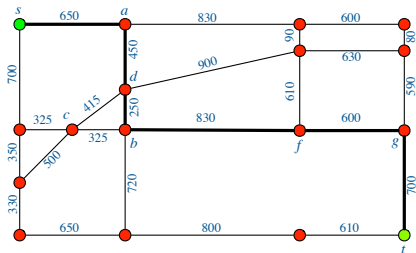
Shortest Path Problem

- **Given:** Graph $G = (V, E)$, lengths $c_e \geq 0$ for all $e \in E$, $s, t \in V$



Shortest Path Problem

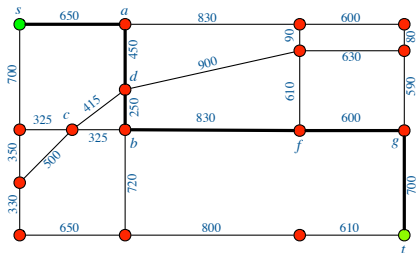
- **Given:** Graph $G = (V, E)$, lengths $c_e \geq 0$ for all $e \in E$, $s, t \in V$
- **Find:** Minimum-length s, t -path P



Shortest Path Problem

- **Given:** Graph $G = (V, E)$, lengths $c_e \geq 0$ for all $e \in E$, $s, t \in V$
- **Find:** Minimum-length s, t -path P

Goal: Write an IP whose solutions are the shortest s, t -paths!



Shortest Path Problem

- **Given:** Graph $G = (V, E)$, lengths $c_e \geq 0$ for all $e \in E$, $s, t \in V$
- **Find:** Minimum-length s, t -path P

Goal: Write an IP whose solutions are the shortest s, t -paths!

→ Later!

Example: Matchings

WaterTech - Job Assignment

WaterTech has a collection of
important jobs:

$$J = \{1', 2', 3', 4'\}$$

that it needs to handle urgently.

WaterTech - Job Assignment

WaterTech has a collection of
important jobs:

$$J = \{1', 2', 3', 4'\}$$

that it needs to handle urgently.

It also has 4 employees:

$$E = \{1, 2, 3, 4\}$$

that need to handle these jobs.

WaterTech - Job Assignment

WaterTech has a collection of **important jobs**:

$$J = \{1', 2', 3', 4'\}$$

that it needs to handle urgently.

It also has **4 employees**:

$$E = \{1, 2, 3, 4\}$$

that need to handle these jobs.

Employees have **different skill-sets** and may take different amounts of time to execute a job.

WaterTech - Job Assignment

WaterTech has a collection of **important jobs**:

$$J = \{1', 2', 3', 4'\}$$

that it needs to handle urgently.

It also has **4 employees**:

$$E = \{1, 2, 3, 4\}$$

that need to handle these jobs.

Employees have **different skill-sets** and may take different amounts of time to execute a job.

Employees	Jobs			
	1'	2'	3'	4'
1	-	5	-	7
2	8	-	2	-
3	-	1	-	-
4	8	-	3	-

WaterTech - Job Assignment

WaterTech has a collection of **important jobs**:

$$J = \{1', 2', 3', 4'\}$$

that it needs to handle urgently.

It also has **4 employees**:

$$E = \{1, 2, 3, 4\}$$

that need to handle these jobs.

Employees have **different skill-sets** and may take different amounts of time to execute a job.

Employees	Jobs			
	1'	2'	3'	4'
1	-	5	-	7
2	8	-	2	-
3	-	1	-	-
4	8	-	3	-

Note: Some workers are not able to handle certain jobs!

WaterTech - Job Assignment

WaterTech has a collection of **important jobs**:

$$J = \{1', 2', 3', 4'\}$$

that it needs to handle urgently.

It also has **4 employees**:

$$E = \{1, 2, 3, 4\}$$

that need to handle these jobs.

Employees have **different skill-sets** and may take different amounts of time to execute a job.

Employees	Jobs			
	1'	2'	3'	4'
1	-	5	-	7
2	8	-	2	-
3	-	1	-	-
4	8	-	3	-

Note: Some workers are not able to handle certain jobs!

Goal: Assign each worker to **exactly one task** so that the **total execution time** is smallest!

WaterTech - Job Assignment

WaterTech has a collection of **important jobs**:

$$J = \{1', 2', 3', 4'\}$$

that it needs to handle urgently.

It also has **4 employees**:

$$E = \{1, 2, 3, 4\}$$

that need to handle these jobs.

Employees have **different skill-sets** and may take different amounts of time to execute a job.

Employees	Jobs			
	1'	2'	3'	4'
1	-	5	-	7
2	8	-	2	-
3	-	1	-	-
4	8	-	3	-

Note: Some workers are not able to handle certain jobs!

Goal: Assign each worker to **exactly one task** so that the **total execution time** is smallest!

→ We will rephrase this in the language of graphs

Matchings

Create a graph with **one vertex** for each employee and job.

Matchings

Create a graph with **one vertex** for each employee and job.

1 ●

● 1'

2 ●

● 2'

3 ●

● 3'

4 ●

● 4'

E

J

Matchings

Create a graph with **one vertex** for each employee and job.

1 ●

● 1'

2 ●

● 2'

3 ●

● 3'

4 ●

● 4'

E

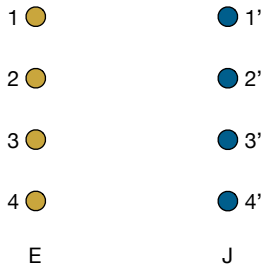
J

Employees	Jobs			
	1'	2'	3'	4'
1	-	5	-	7
2	8	-	-	4
3	-	1	-	-
4	8	-	3	-

Matchings

Create a graph with **one vertex** for each employee and job.

Add an edge ij for $i \in E$ and $j \in J$ if employee i can handle job j .

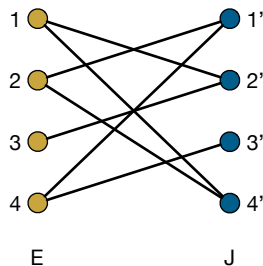


Employees	Jobs			
	1'	2'	3'	4'
1	-	5	-	7
2	8	-	-	4
3	-	1	-	-
4	8	-	3	-

Matchings

Create a graph with **one vertex** for each employee and job.

Add an edge ij for $i \in E$ and $j \in J$ if employee i can handle job j .



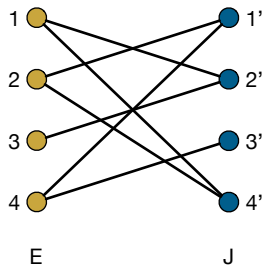
Employees	Jobs			
	1'	2'	3'	4'
1	-	5	-	7
2	8	-	-	4
3	-	1	-	-
4	8	-	3	-

Matchings

Create a graph with **one vertex** for each employee and job.

Add an edge ij for $i \in E$ and $j \in J$ if employee i can handle job j .

Let the **cost** c_{ij} of edge ij be the **amount of time** needed by i to complete j .



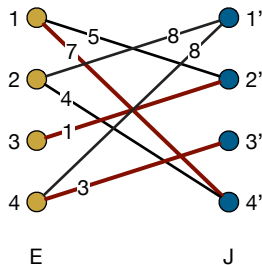
Employees	Jobs			
	1'	2'	3'	4'
1	-	5	-	7
2	8	-	-	4
3	-	1	-	-
4	8	-	3	-

Matchings

Create a graph with **one vertex** for each employee and job.

Add an edge ij for $i \in E$ and $j \in J$ if employee i can handle job j .

Let the **cost** c_{ij} of edge ij be the **amount of time** needed by i to complete j .

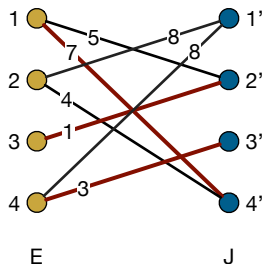


Employees	Jobs			
	1'	2'	3'	4'
1	-	5	-	7
2	8	-	-	4
3	-	1	-	-
4	8	-	3	-

Matchings

Definition

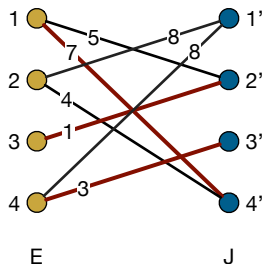
A collection $M \subseteq E$ is a **matching** if no two edges $ij, i'j' \in M$ ($ij \neq i'j'$) share an endpoint;



Matchings

Definition

A collection $M \subseteq E$ is a **matching** if no two edges $ij, i'j' \in M$ ($ij \neq i'j'$) share an endpoint; i.e., $\{i, j\} \cap \{i', j'\} = \emptyset$.



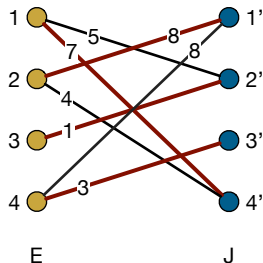
Matchings

Definition

A collection $M \subseteq E$ is a **matching** if no two edges $ij, i'j' \in M$ ($ij \neq i'j'$) **share an endpoint**; i.e., $\{i, j\} \cap \{i', j'\} = \emptyset$.

Examples

1. $M = \{14', 21', 32', 43'\}$ is a matching.



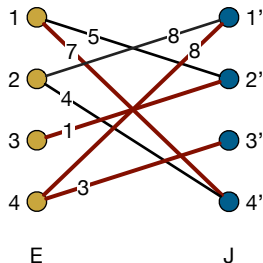
Matchings

Definition

A collection $M \subseteq E$ is a **matching** if no two edges $ij, i'j' \in M$ ($ij \neq i'j'$) **share an endpoint**; i.e., $\{i, j\} \cap \{i', j'\} = \emptyset$.

Examples

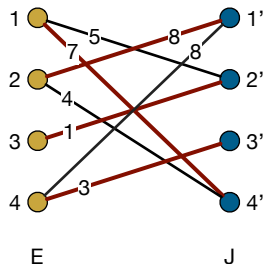
1. $M = \{14', 21', 32', 43'\}$ is a matching.
2. $M = \{14', 32', 41', 43'\}$ is **not** a matching.



Matchings

The **cost** of a matching M is the sum of costs of its edges:

$$c(M) = \sum (c_e : e \in M)$$

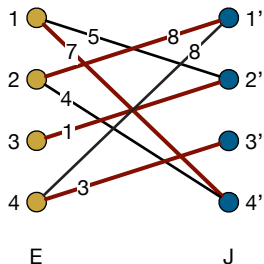


Matchings

The **cost** of a matching M is the sum of costs of its edges:

$$c(M) = \sum (c_e : e \in M)$$

e.g., $M = \{14', 21', 32', 43'\}$
 $\rightarrow c(M) = 19$



Matchings

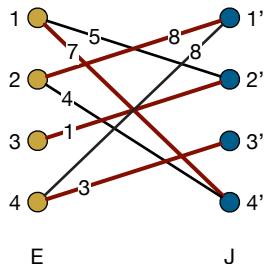
The **cost** of a matching M is the sum of costs of its edges:

$$c(M) = \sum (c_e : e \in M)$$

e.g., $M = \{14', 21', 32', 43'\}$
 $\rightarrow c(M) = 19$

Definition

A matching M is **perfect** if every vertex v in the graph is incident to an edge in M .



Matchings

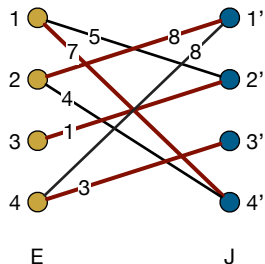
The **cost** of a matching M is the sum of costs of its edges:

$$c(M) = \sum (c_e : e \in M)$$

e.g., $M = \{14', 21', 32', 43'\}$
 $\rightarrow c(M) = 19$

Definition

A matching M is **perfect** if every vertex v in the graph is incident to an edge in M .



E.g., matching in figure is perfect,

Matchings

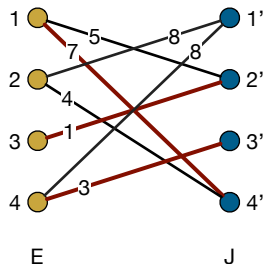
The **cost** of a matching M is the sum of costs of its edges:

$$c(M) = \sum (c_e : e \in M)$$

e.g., $M = \{14', 21', 32', 43'\}$
 $\rightarrow c(M) = 19$

Definition

A matching M is **perfect** if every vertex v in the graph is incident to an edge in M .



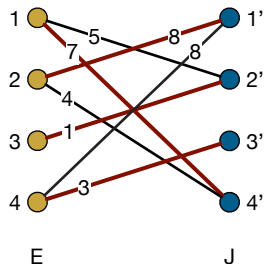
E.g., matching in figure is perfect, and this one is not!

Restating the Assignment Problem

Definition

A matching M is **perfect** if every vertex v in the graph is incident to an edge in M .

Note: Perfect matchings correspond to feasible assignments of workers to jobs!



Restating the Assignment Problem

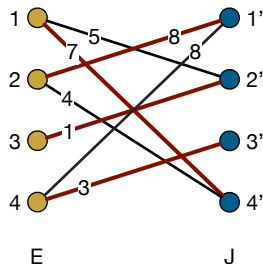
Definition

A matching M is **perfect** if every vertex v in the graph is incident to an edge in M .

Note: Perfect matchings correspond to feasible assignments of workers to jobs!

E.g., the matching shown corresponds to the following assignment:

$$1 \rightarrow 4', 2 \rightarrow 1', 3 \rightarrow 2', \text{ and } 4 \rightarrow 3'$$



Restating the Assignment Problem

Definition

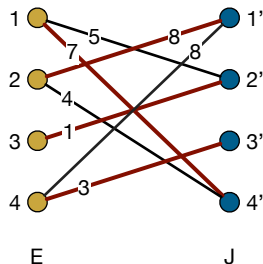
A matching M is **perfect** if every vertex v in the graph is incident to an edge in M .

Note: Perfect matchings correspond to feasible assignments of workers to jobs!

E.g., the matching shown corresponds to the following assignment:

$$1 \rightarrow 4', 2 \rightarrow 1', 3 \rightarrow 2', \text{ and } 4 \rightarrow 3'$$

whose execution time equals $c(M) = 19!$



Restating the Assignment Problem

Definition

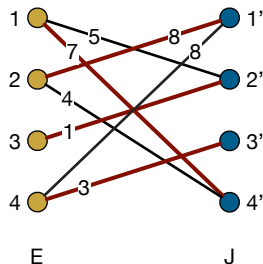
A matching M is **perfect** if every vertex v in the graph is incident to an edge in M .

Note: Perfect matchings correspond to feasible assignments of workers to jobs!

E.g., the matching shown corresponds to the following assignment:

$$1 \rightarrow 4', 2 \rightarrow 1', 3 \rightarrow 2', \text{ and } 4 \rightarrow 3'$$

whose execution time equals $c(M) = 19!$



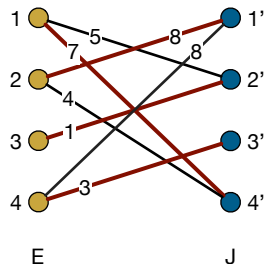
Restatement of original question:

Find a perfect matching M in our graph of smallest cost.

A Little More Notation...

Notation: Use $\delta(v)$ to denote the set of edges incident to v ; i.e.,

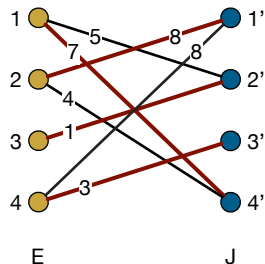
$$\delta(v) = \{e \in E : e = vu \text{ for some } u \in V\}.$$



A Little More Notation...

Notation: Use $\delta(v)$ to denote the set of edges incident to v ; i.e.,

$$\delta(v) = \{e \in E : e = vu \text{ for some } u \in V\}.$$



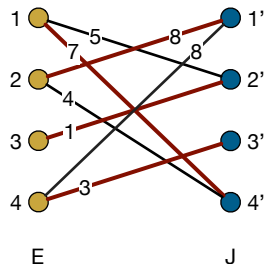
Examples

- $\delta(2) = \{21', 24'\}$

A Little More Notation...

Notation: Use $\delta(v)$ to denote the set of edges incident to v ; i.e.,

$$\delta(v) = \{e \in E : e = vu \text{ for some } u \in V\}.$$



Examples

- $\delta(2) = \{21', 24'\}$
- $\delta(3') = \{43'\}$

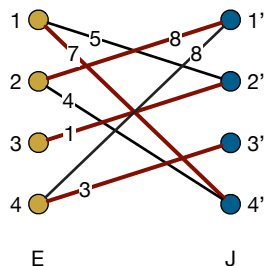
A Little More Notation...

Notation: Use $\delta(v)$ to denote the set of edges incident to v ; i.e.,

$$\delta(v) = \{e \in E : e = vu \text{ for some } u \in V\}.$$

Definition

Given $G = (V, E)$, $M \subseteq E$ is a perfect matching iff $M \cap \delta(v)$ contains a single edge for all $v \in V$.



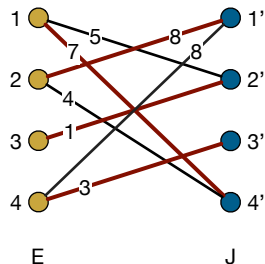
Examples

- $\delta(2) = \{21', 24'\}$
- $\delta(3') = \{43'\}$

An IP for Perfect Matchings

Definition

Given $G = (V, E)$, $M \subseteq E$ is a perfect matching iff $M \cap \delta(v)$ contains a single edge for all $v \in V$.

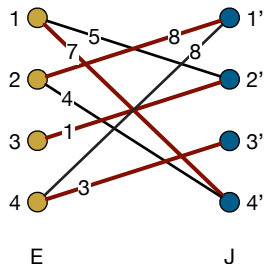


An IP for Perfect Matchings

Definition

Given $G = (V, E)$, $M \subseteq E$ is a perfect matching iff $M \cap \delta(v)$ contains a single edge for all $v \in V$.

The IP will have a **binary variable** x_e for every edge $e \in E$.



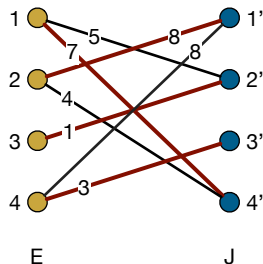
An IP for Perfect Matchings

Definition

Given $G = (V, E)$, $M \subseteq E$ is a perfect matching iff $M \cap \delta(v)$ contains a single edge for all $v \in V$.

The IP will have a **binary variable** x_e for every edge $e \in E$. **Idea:**

$$x_e = 1 \iff e \in M$$



An IP for Perfect Matchings

Definition

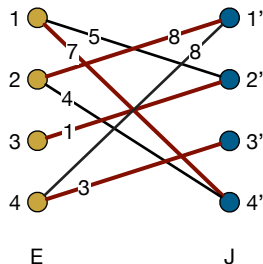
Given $G = (V, E)$, $M \subseteq E$ is a perfect matching iff $M \cap \delta(v)$ contains a single edge for all $v \in V$.

The IP will have a **binary variable** x_e for every edge $e \in E$. **Idea:**

$$x_e = 1 \iff e \in M$$

Constraints: For all $v \in V$, need

$$\sum (x_e : e \in \delta(v)) = 1$$



An IP for Perfect Matchings

Definition

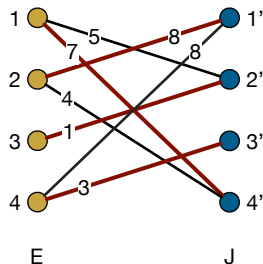
Given $G = (V, E)$, $M \subseteq E$ is a perfect matching iff $M \cap \delta(v)$ contains a single edge for all $v \in V$.

The IP will have a **binary variable** x_e for every edge $e \in E$. **Idea:**

$$x_e = 1 \iff e \in M$$

Constraints: For all $v \in V$, need

$$\sum (x_e : e \in \delta(v)) = 1$$



Objective:

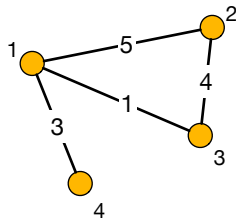
$$\sum (c_e x_e : e \in E)$$

An IP for Perfect Matchings

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

$$\text{s.t. } \sum (x_e : e \in \delta(v)) = 1 \quad (v \in V)$$

$$x \geq 0, x \text{ integer}$$

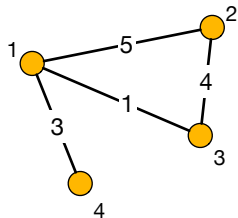


An IP for Perfect Matchings

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

$$\min \quad (5, 1, 3, 4)x$$

$$\text{s.t.} \quad \begin{matrix} & 12 & 13 & 14 & 23 \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \end{matrix} & \left(\begin{array}{cccc} 1 & 1 & 1 & 0 \\ 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{array} \right) & x = \mathbb{1} \end{matrix}$$
$$x \geq 0 \quad \text{integer}$$



Recap

- **Graphs** consist of **vertices** V and **edges** E ... and are very useful in modeling many practical problems.

Recap

- **Graphs** consist of **vertices** V and **edges** E ... and are very useful in modeling many practical problems.
- In particular, graphs can be used to model **road networks**, where roads are edges and street intersections are vertices.

Recap

- **Graphs** consist of **vertices** V and **edges** E ... and are very useful in modeling many practical problems.
- In particular, graphs can be used to model **road networks**, where roads are edges and street intersections are vertices.
- In the **shortest path** problem, each edge $e \in E$ has an associated weight c_e , and we are looking for a path connecting two specific vertices of smallest total weight.

Recap

- **Graphs** consist of **vertices** V and **edges** E ... and are very useful in modeling many practical problems.
- In particular, graphs can be used to model **road networks**, where roads are edges and street intersections are vertices.
- In the **shortest path** problem, each edge $e \in E$ has an associated weight c_e , and we are looking for a path connecting two specific vertices of smallest total weight.
- A **matching** is a collection of edges, no two of which share an endpoint.

Recap

- **Graphs** consist of **vertices** V and **edges** E ... and are very useful in modeling many practical problems.
- In particular, graphs can be used to model **road networks**, where roads are edges and street intersections are vertices.
- In the **shortest path** problem, each edge $e \in E$ has an associated weight c_e , and we are looking for a path connecting two specific vertices of smallest total weight.
- A **matching** is a collection of edges, no two of which share an endpoint. A **perfect matching** is a matching that covers all vertices in V .