

# ILP

Real estate investment, klasicky budovy s XOREm a dalsi podminky vctne 2 ze 3 musi platit.

[https://support.dce.felk.cvut.cz/pub/hanzalek/KO/ILP\\_e.pdf](https://support.dce.felk.cvut.cz/pub/hanzalek/KO/ILP_e.pdf) 23/43

Budovy (foto) : <http://imgur.com/a/8RNZO>

Finanční portfolio

1|prec|wjCj - formulace, k čemu se dá použít relaxované LP řešení při řešení ILP

1|prec|wjCj - Scheduling on One Resource|the tasks are processed in an arbitrary order that satisfies the precedence relation|minimize weighted completion time

[https://support.dce.felk.cvut.cz/pub/hanzalek/KO/sched\\_e.pdf](https://support.dce.felk.cvut.cz/pub/hanzalek/KO/sched_e.pdf) 18-20

ILP formulation for  $1 \mid \text{prec} \mid \sum w_j C_j$

$$\begin{aligned} \min \quad & \sum_{j=1}^n \sum_{i=1}^n p_i \cdot x_{ij} \cdot w_j \\ \text{subject to:} \quad & \\ & x_{i,j} \geq e_{i,j} \quad i,j \in 1..n \quad \begin{array}{l} \text{if } T_i \text{ precedes } T_j \text{ in } G, \\ \text{then it precedes } T_j \\ \text{in the schedule} \end{array} \\ & x_{i,j} + x_{j,i} = 1 \quad i,j \in 1..n, i \neq j \quad \begin{array}{l} \text{either } T_i \text{ precedes } T_j, \\ \text{or vice versa} \end{array} \\ & 1 \leq x_{i,j} + x_{j,k} + x_{k,i} \leq 2 \quad i,j,k \in 1..n, \\ & \quad i \neq j \neq k \quad \text{no cycle exists in the} \\ & x_{j,i} = 1 \quad i \in 1..n \quad \text{digraph of } x \\ \text{parameters:} \quad & w_{i \in 1..n}, p_{i \in 1..n} \in \mathbb{R}_0^+ \quad e_{i \in 1..n, j \in 1..n} \in \{0, 1\} \\ \text{variables:} \quad & x_{i \in 1..n, j \in 1..n} \in \{0, 1\} \end{aligned}$$

Nějaká výroba 5 produktů - formulace

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Tričká (foto) : <http://i.imgur.com/75rDNCn.jpg>

Investice do n domů s příjmy z nájmů. Maximalizovat profit při omezení výše investice.

To je to real estate investment

Nakup reklam, zadana tabulka zisku hlasovacich hlasu na zaklade poctu vysilani reklamy, nakoupit muzeme maximalne 3 reklamy.

Scheduling with temp constraints

## SCHEDULING

Rothkopf, solve P||Cmax by dynamic prog. p=(2,2,1,2), UB=7, R=2

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## Dynamic Programming for $P \parallel C_{max}$ [Rothkopf]

Pseudopolynomial algorithm - the range of discrete values is limited by the upper bound. In some special cases there exists a polynomial algorithm for such a restricted problem.

- we add a binary variable  $x_i(t_1, t_2, \dots, t_R)$  where
  - $i = 1, 2, \dots, n$  is the task index
  - $v = 1, 2, \dots, R$  is the index of the resource
  - $t_v = 0, 1, 2, \dots, UB$  is the time variable associated to the resource  $v$
  - $UB$  is upper bound on  $C_{max}$
- $x_i(t_1, t_2, \dots, t_R) = 1$  iff tasks  $T_1, T_2, \dots, T_i$  can be assigned to the resource such that  $P_v$  is occupied during the time interval  $\langle 0, t_v \rangle; v = 1, 2, \dots, R$

## Dynamic Programming for $P \parallel C_{max}$ [Rothkopf]

**Input:**  $R$ , the number of parallel identical resources,  $n$ , the number of nonpreemptive tasks and their processing time  $[p_1, p_2, \dots, p_n]$ .  
**Output:**  $n$ -elements vectors  $s$  and  $z$  where  $s_i$  is the start time and  $z_i$  is the resource ID.

```

for  $(t_1, t_2, \dots, t_R) \in \{1, 2, \dots, UB\}^R$  do  $x_0(t_1, t_2, \dots, t_R) := 0$ ;
 $x_0(0, 0, \dots, 0) := 1$ ;
for  $i := 1$  to  $n$  do // for all tasks
  for  $(t_1, t_2, \dots, t_R) \in \{0, 1, 2, \dots, UB\}^R$  do // in the whole space
     $x_i(t_1, t_2, \dots, t_R) := \text{OR}_{v=1}^R x_{i-1}(t_1, t_2, \dots, t_v - p_i, \dots, t_R)$ ; //  $x_i() = 1$  iff there existed
     $// x_{i-1}() = 1$  ‘‘smaller’’ by  $p_i$  in any direction
  end
end
end
 $C_{max}^* = \min_{x_n(t_1, t_2, \dots, t_R)=1} \{\max_{v=1,2,\dots,R} \{t_v\}\}$ ;
Assign tasks  $T_n, T_{n-1}, \dots, T_1$  in the reverse direction;
```

Time complexity is  $O(n \cdot UB^R)$ . Example  $n=3, R=2, p=[2,1,2], C=5$ .

## Formulate PS1|temp|Cmax as time-indexed ILP

[https://support.dce.felk.cvut.cz/pub/hanzalek/KO/sched\\_e.pdf](https://support.dce.felk.cvut.cz/pub/hanzalek/KO/sched_e.pdf) 53-54

$l_{ij} = \text{koľko má byť medzera medzi start time } T_i \text{ a } T_j$

## ILP formulation of $PS1 | temp | C_{max}$

Task can be represented in two ways:

- **Time-indexed** - ILP model is based on variable  $x_{it}$ , which is equal to 1 iff  $s_i = t$ . Otherwise, it is equal to zero. Processing times are positive integers.

## Time-indexed Model for $PS1 | \text{temp} | C_{\max}$

$\min C_{\max}$

$$\begin{aligned} \sum_{t=0}^{UB-1} (t \cdot x_{it}) + l_{ij} &\leq \sum_{t=0}^{UB-1} (t \cdot x_{jt}) & \forall l_{ij} \neq -\infty \text{ and } i \neq j \text{ (prec. const.)} \\ \sum_{i=1}^n \left( \sum_{k=\max(0, t-p_i+1)}^t x_{ik} \right) &\leq 1 & \forall t \in \{0, \dots, UB-1\} \text{ (resource)} \\ \sum_{t=0}^{UB-1} x_{it} &= 1 & \forall i \in \{1, \dots, n\} \text{ (} T_i \text{ is scheduled)} \\ \sum_{t=0}^{UB-1} (t \cdot x_{it}) + p_i &\leq C_{\max} & \forall i \in \{1, \dots, n\} \end{aligned}$$

variables:  $x_{it} \in \{0, 1\}$ ,  $C_{\max} \in \{0, \dots, UB\}$

$UB$  - upper bound of  $C_{\max}$  (e.g.  $UB = \sum_{i=1}^n \max \{p_i, \max_{j \in \{1, \dots, n\}} l_{ij}\}$ ).

Start time of  $T_i$  is  $s_i = \sum_{t=0}^{UB-1} (t \cdot x_{it})$ .

Model contains  $n \cdot UB + 1$  variables and  $|E| + UB + 2n$  constraints.

Constant  $|E|$  represents the number of temporal constraints (edges in  $G$ ).

Rozvrhnout tasky pomocí Hornova algoritmu, nakreslit gantův diagram a spočítat Lmax ( 1|pmtn,rj|Lmax )

[https://support.dce.felk.cvut.cz/pub/hanzalek/KO/sched\\_e.pdf](https://support.dce.felk.cvut.cz/pub/hanzalek/KO/sched_e.pdf) 25 (foto)

<http://i.imgur.com/283JBpL.jpg>

## Problem 1|pmtn, $r_j$ | $L_{\max}$ - Horn's Algorithm

**Input:**  $\mathcal{T}$ , set of  $n$  preemptive tasks. Processing times  $(p_1, p_2, \dots, p_n)$ , release dates  $(r_1, r_2, \dots, r_n)$  and due-dates  $(d_1, d_2, \dots, d_n)$ .

**Output:** Start times of preempted parts of tasks.

```

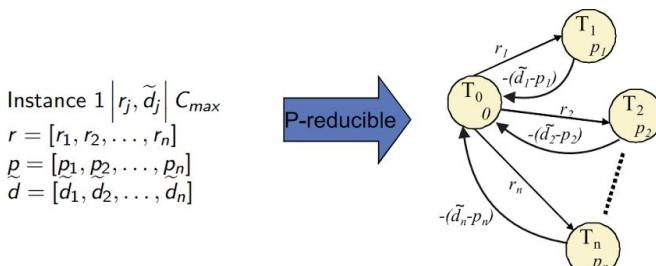
while  $\mathcal{T} \neq \emptyset$  do
     $t_1 := \min_{T_j \in \mathcal{T}} \{r_j\}$ ;
    if all tasks are ready at time  $t_1$  then  $t_2 = \infty$ ;
    else  $t_2 = \min_{T_j \in \mathcal{T}} \{r_j | r_j > t_1\}$ ;
     $\mathcal{T}' = \{T_j | T_j \in \mathcal{T}, r_j = t_1\}$ ; // set of ready tasks
    choose  $T_k \in \mathcal{T}'$  with minimal  $d_j$ ; // EDD in  $\mathcal{T}'$ 
     $\delta := \min \{p_k, t_2 - t_1\}$ ;
    schedule  $T_k$  or its part in interval  $(t_1, t_1 + \delta)$ ;
    if  $\delta = p_k$  then  $\mathcal{T} := \mathcal{T} \setminus \{T_k\}$ ;
    else  $p_k := p_k - \delta$ ; // preemption
    for  $T_j \in \mathcal{T}'$  do  $r_j := t_1 + \delta$ ;
end

```

Převod 1|rj,dj|Cmax na PS1|temp|Cmax

[https://support.dce.felk.cvut.cz/pub/hanzalek/KO/sched\\_e.pdf](https://support.dce.felk.cvut.cz/pub/hanzalek/KO/sched_e.pdf) 63

This polynomial reduction proves that  $PS1 | \text{temp} | C_{\max}$  is NP-hard, since Bratley's problem is NP-hard.



## Úrovňový algoritmus + ganttův graf

### Muntz&Coffman's Level Algorithm for $P \mid \text{pmtn, prec} \mid C_{\max}$

Principle:

- tasks are picked from **the list ordered by the level** of tasks
- **the level of task**  $T_j$  - sum of  $p_i$  (including  $p_j$ ) along the **longest path** from  $T_j$  to a terminal task (a task with no successor)
- when more tasks of the same level are assigned to less resources, each task gets **part of the resource capacity**  $\beta$
- the algorithm moves forward to time  $\tau$  when **one of the tasks ends** or the task with a lower level would be processed by a bigger capacity  $\beta$  than the tasks with a higher level

For  $P2 \mid \text{pmtn, prec} \mid C_{\max}$  and  $P \mid \text{pmtn, forest} \mid C_{\max}$ , the algorithm is **exact**.

For  $P \mid \text{pmtn, prec} \mid C_{\max}$  **approximation** alg. with factor  $r_{MC} = 2 - \frac{2}{R}$ .

Time complexity is  $O(n^2)$ .

**Input:**  $R$ , the number of parallel identical resources,  $n$ , the number of preemptive tasks and proc. times  $[p_1, p_2, \dots, p_n]$ . Prec. graph  $G$ .  
**Output:**  $n$ -elements vectors  $s^1, \dots, s^K, \dots, s^K$  and  $z^1, \dots, z^K, \dots, z^K$  where  $s_i^k$  is the start time of the  $k$ -th part of task  $T_i$  and  $z_i^k$  is corresponding resource ID.

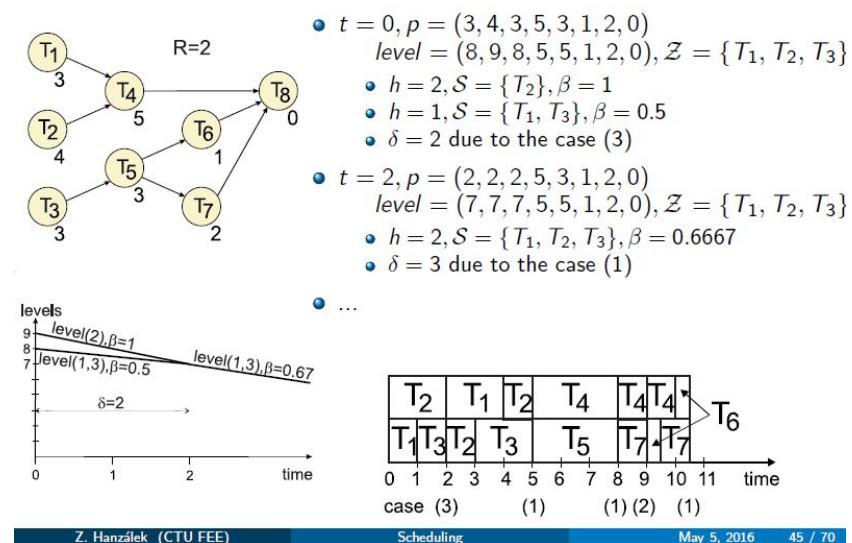
### Muntz&Coffman's Level Algorithm for $P \mid \text{pmtn, prec} \mid C_{\max}$

```

compute the level of all tasks ; t:=0; h:=R; // h represents free res
while unfinished tasks exists do
    construct Z;           // subset T of free tasks in time t
    while h > 0 and |Z| > 0 do // free resources and free tasks
        construct S;          // subset Z of tasks of the highest level
        if |S| > h then        // more tasks than resources
            assign part of capacity β := h/|S| to tasks in S; h := 0;
        else
            assign one resource to each task in S; β := 1; h := h - |S|;
        end
        Z := Z \ S;
    end
    compute δ;                // see explanation below
    decrease level of tasks by (δ) · β;      // finished part of task
    t := t + δ; h := R;
end
Use McNaughton's alg. to re-schedule parts with more tasks on less res.;
```

$t + \delta$  is time when (1) EITHER one of the assigned tasks is finished  
(2) OR a current level of an assigned task becomes lower than a level of an unassigned ready task (3) OR a task executed at faster rate  $\beta$  starts to have current level below the current level of a task executed at slower rate

## Example - Muntz&Coffman's Alg. for $P \mid pmtn, prec \mid C_{max}$



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Scheduling

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- Máš precedenčný graf, pri každom tasku máš processing time - vyrátaš level každého tasku tak, že  $level =$  najdlhšia cesta z tasku do endového tasku  
 $t = \text{čas}$ ,  
 $R = \text{počet procesorov}$   
 $h = \text{počet voľných procesorov, na začiatku } R$
- Kým máš nespracované tasky
  - Vytvor množinu  $Z$  (tasky, ktoré sú v čase  $t$  ready - podľa grafu napr. v čase 0 je ready  $T_1, T_2, T_3$ )
  - Kým máš nejaké tasky v  $Z$  a voľné procesory ( $h > 0$ )
    - Vytvor množinu  $S$  - tasky zo  $Z$  s najvyšším levelom
    - Ak počet taskov v  $S > h$  (počet voľných zdrojov)
      - Každému tasku priradíš časť kapacity  $\beta = h/|S| ; h=0$
      - Inak  $\beta = 1$  pre každý task,  $h = h - |S|$
      - $Z = Z \setminus S$
  - Keď si minul všetky tasky, pridal si k nim bety, ideš vyrátať  $t + d$ , 3 prípady:
    - ak nejaký task sa celý spracoval
    - Aktuálny level nejakého spracovavaneho tasku je menší ako level ešte nespracovaného a ready
    - Aktuálny level tasku s väčším beta ako ostatných spracovávaných je menší

(proste ako ide čas, stále to odčítavaš z toho levelu a aj processing timu a pozeráš, či sa neznížil viac ako pri taskoch s menším beta alebo ešte nezaradených)

  - Level taskov sa zmenší podľa  $I = I - d * \beta$  tasku
  - $t = t + d; h = R$

<http://imgur.com/a/2mbON>

Převod PSm 1|temp|Cmax na PS 1|temp|Cmax a určení zda je daná instance rozvrhnuteľná.

# TSP

Derive approx. factor of Christofides alg. (Nestaci napsat faktor. Je potreba napsat, proc ma takovy faktor.)

[https://support.dce.felk.cvut.cz/pub/hanzalek/KO/TSP\\_e.pdf](https://support.dce.felk.cvut.cz/pub/hanzalek/KO/TSP_e.pdf) 25

## Christofides' Algorithm is a $\frac{3}{2}$ Approximation

Time complexity is  $O(n^3)$

It is a  $\frac{3}{2}$  approximation algorithm for the **metric TSP**:

- 1. due to the triangle inequality the skipped nodes do not prolong the route, i.e  $c(E(L)) \geq c(E(H))$
- 2. while deleting one edge in the circuit, we create the tree. Therefore, inequality  $OPT(K_n, c) \geq c(E(T))$  holds
- 3. since the perfect matching  $M$  considers every second edge in the alternating path and being the minimum weight matching it chooses the smaller half,  $\frac{OPT(K_n, c)}{2} \geq c(M)$  holds
- 4. due to the construction of  $L$  it holds  $c(M) + c(E(T)) = c(E(L))$
- finally while inserting 2. and 3. in 4. and appending 1. we obtain  $\frac{3}{2}OPT(K_n, c) \geq c(E(H))$

Formulace TSP s time windows pomocí ILP

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## Example ILP3: Traveling Salesman Problem

### Asymmetric Traveling Salesman Problem

- Instance:** complete digraph  $K_n$  ( $n \geq 3$ ), distance matrix  $c : V \times V \rightarrow \mathbb{Q}^+$ .
- Goal:** find the shortest Hamiltonian cycle (i.e. a closed oriented walk going through all nodes).

$x_{i,j} = 1$  iff node  $i$  is in the cycle just before node  $j$

The enter and leave constraints do not capture the TSP completely, since any disjoint cycle (i.e. consisting of several sub-tours) will satisfy them.

We use  $s_i$ , the "time" of entering node  $i$ , to **eliminate the sub-tours**.

$$\begin{array}{ll} \min & \sum_{i \in 1..n} \sum_{j \in 1..n} c_{i,j} * x_{i,j} \\ \text{subject to:} & \\ & \sum_{i \in 1..n} x_{i,j} = 1 \quad j \in 1..n \quad \text{enter once} \\ & \sum_{j \in 1..n} x_{i,j} = 1 \quad i \in 1..n \quad \text{leave once} \\ & s_i + c_{i,j} - (1 - x_{i,j}) * M \leq s_j \quad i \in 1..n, j \in 2..n \quad \text{cycle indivisibility} \\ \text{parameters:} & M \in \mathbb{Z}_0^+, n \in \mathbb{Z}_0^+, c_{i \in 1..n, j \in 1..n} \in \mathbb{Q}^+ \\ \text{variables:} & x_{i \in 1..n, j \in 1..n} \in \{0, 1\}, s_{i \in 1..n} \in \mathbb{R}_0^+ \end{array}$$

Pravděpodobná neexistence r-aproximačního algoritmu, převod na Hamilt. Kružnici

[https://support.dce.felk.cvut.cz/pub/hanzalek/KO/TSP\\_e.pdf](https://support.dce.felk.cvut.cz/pub/hanzalek/KO/TSP_e.pdf) 18-20

## Likely Nonexistence of Polynomial r-approximation Algorithm for General TSP

### Theorem

If we believe  $P \neq NP$ , then there is no polynomial r-approximation algorithm for **TSP** for  $r \geq 1$ .

Proof by contradiction:

Assume there exists a polynomial r-approximation algorithm  $\mathcal{A}$  for **TSP**. We further show that we can solve the **HC** problem while using such an "inaccurate" algorithm  $\mathcal{A}$ .

Since **HC** is NP-complete,  $P=NP$ .

In other words: if there exists a polynomial r-approximation algorithm  $\mathcal{A}$  solving **TSP**, then the NP-complete **HC** problem can be solved in polynomial time by  $\mathcal{A}$ .

## Likely Nonexistence of Polynomial r-approximation Algorithm for General TSP

Every **HC** instance can be polynomially reduced to a TSP instance "inaccurately" solved by r-approximation algorithm  $\mathcal{A}$ :

- Let  $G$  be an undirected graph in which we want to find the Hamiltonian circuit.
- Create a **TSP** instance such that every node from  $G$  is associated to one node (city) in the complete undirected graph  $K_n$ . Weight (distance) of  $\{i, j\}$  in  $K_n$  equals:

$$c(\{i, j\}) = \begin{cases} 1 & \text{if } \{i, j\} \in E(G); \\ 2 + (r - 1) * n & \text{if } \{i, j\} \notin E(G). \end{cases}$$

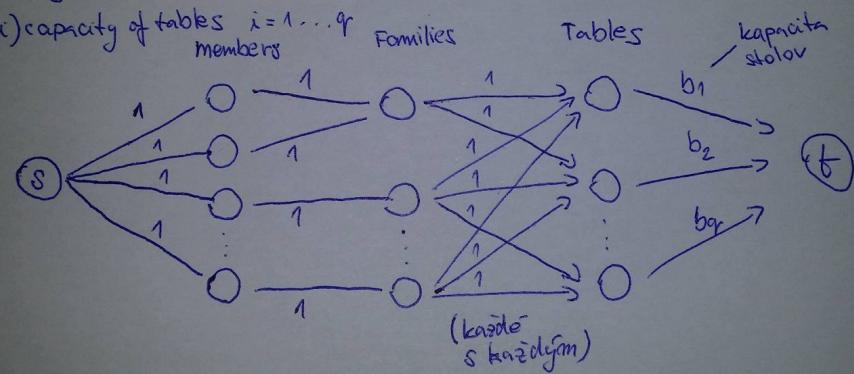
- We use  $\mathcal{A}$  to solve the instance.
  - if the result is in interval  $\langle n, r * n \rangle$ , then the Hamiltonian circuit exists,
  - otherwise the result is greater or equal to  $(n - 1) + 2 + (r - 1) * n = r * n + 1$  and  $G$  has no Hamiltonian circuit.

## FLows

Dinning problem - max flow problem, Nekolik rodin je na veceri. Je potreba rozhodit clenov rodin tak, aby nesedeli dva clenove jedne rodiny u stejneho stolu. Je potreba urcit, kdy je reseni feasible.

Dining problem:

- nemôže byť viac ako 1 člen rodiny pri 1 stole
- $p$  families
- $a(i)$  members  $i=1 \dots p$
- $q$  tables
- $b(i)$  capacity of tables  $i=1 \dots q$



ILP formulace multikomoditných toků.

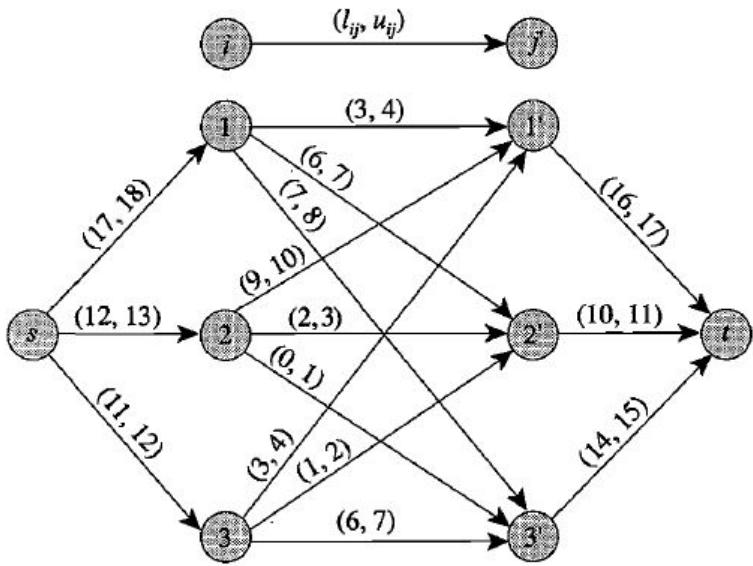
[https://support.dce.felk.cvut.cz/pub/hanzalek/KO/Flows\\_e.pdf](https://support.dce.felk.cvut.cz/pub/hanzalek/KO/Flows_e.pdf) 40

[https://moodle.fel.cvut.cz/pluginfile.php/42767/mod\\_resource/content/2/Warehousing%20seasonal%20products%20%28extended%29.pdf](https://moodle.fel.cvut.cz/pluginfile.php/42767/mod_resource/content/2/Warehousing%20seasonal%20products%20%28extended%29.pdf) (foto) : <http://imgur.com/a/FaWim>

Zaokrouhlování čísel/řádků/sloupců v  $3 \times 3$  matici

			Row sum
			17.2
			12.7
			11.3
Column sum	16.3	10.4	14.5

Figure 6.2 Matrix rounding problem.



Nalezení počátečního přípustného toku pro Ford-Fulkersonův Algoritmus převést na rozhodovací problém přípustného toku v síti. (popsat algoritmus)

[https://support.dce.felk.cvut.cz/pub/hanzalek/KO/Flows\\_e.pdf](https://support.dce.felk.cvut.cz/pub/hanzalek/KO/Flows_e.pdf) 24-25

Ak je  $l(e)$  všade nulový - nájdeme nulový tok ktorý splňa KZ

Ak nie - transformácia na feasible flow decision problem

- Pridám hranu  $s \rightarrow t$ ,  $u = \text{Inf}$
- KZ aplikujem aj na  $s$  a  $t$
- $f(e) = f'(e) + l(e)$

### How to Find an Initial Feasible Flow for Ford-Fulkerson Algorithm?

If  $\forall e \in E(G); l(e) = 0$  - easy solution - we use zero flow which satisfies Kirchhoff's law.

If  $\exists e \in E(G); l(e) > 0$ , we transform the feasible flow problem to the **feasible flow decision problem** as follows:

- 1) We transform the maximum flow problem (with non-zero lower bounds) to a circulation problem by **adding an arc from  $t$  to  $s$  of infinite capacity**. Consequently, the Kirchhoff's law applies to nodes  $s$  and  $t$ . Therefore, a feasible **circulation must satisfy**:

$$\begin{aligned} l(e) \leq f(e) \leq u(e) \\ \sum_{e \in \delta^+(v)} f(e) - \sum_{e \in \delta^-(v)} f(e) = 0 \end{aligned} \quad \begin{aligned} e \in E(G) \\ v \in V(G) \end{aligned}$$

## How to find an initial feasible flow for Ford-Fulkerson algorithm?

2) Substituting  $f(e) = f(e)' + l(e)$ , we obtain the transformed problem:

$$0 \leq f(e)' \leq u(e) - l(e) \quad e \in E(G)$$

$$\sum_{e \in \delta^+(v)} f(e)' - \sum_{e \in \delta^-(v)} f(e)' = \underbrace{\sum_{e \in \delta^-(v)} l(e) - \sum_{e \in \delta^+(v)} l(e)}_{b(v)} \quad v \in V(G)$$

3) This is a **feasible flow decision problem** because  $\sum_{v \in V(G)} b(v) = 0$  (notice that  $l(e)$  appears twice in summation, once with a positive and once with a negative sign).

4) While solving this decision problem (i.e. adding  $s'$ ,  $t'$  and solving the maximum flow problem with zero lower bounds) we obtain the initial feasible circulation/flow or decide that it does not exist.

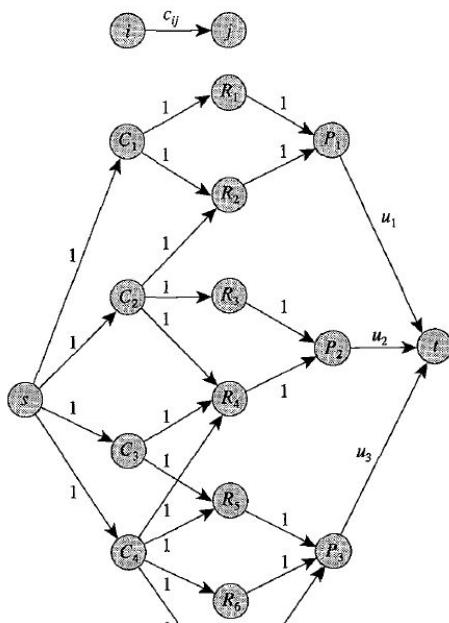
**Conclusion:** finding of the **initial flow with nonzero lower bounds** can be transformed to the **feasible flow decision problem** which can be transformed to the **maximum flow problem with zero lower bounds**.

## Distinct Representatives, př. 6.2 na str. 170 v [AMO93] (formulovat jako úlohu maximálního toku)

### Application 6.2 Problem of Representatives

A town has  $r$  residents  $R_1, R_2, \dots, R_r$ ;  $q$  clubs  $C_1, C_2, \dots, C_q$ ; and  $p$  political parties  $P_1, P_2, \dots, P_p$ . Each resident is a member of at least one club and can belong to exactly one political party. Each club must nominate one of its members to represent it on the town's governing council so that the number of council members belonging to the political party  $P_k$  is at most  $u_k$ . Is it possible to find a council that satisfies this "balancing" property?

We illustrate this formulation with an example. We consider a problem with  $r = 7$ ,  $q = 4$ ,  $p = 3$ , and formulate it as a maximum flow problem in Figure 6.1. The nodes  $R_1, R_2, \dots, R_7$  represent the residents, the nodes  $C_1, C_2, \dots, C_4$  represent the clubs, and the nodes  $P_1, P_2, \dots, P_3$  represent the political parties.



[Ford-Fulkerson algorithm, 3 iterace vcetne odecitani pres zpetnou hranu + urcit hrany minimum cut](#)

# SHORTEST PATHS

[Investment oportunities, Mr. Dow Jones - prednasky SPT na slajdu 29/42](#)

Mr. Dow Jones, 50 years old, wishes to place his Individual Retirement Account funds in various investment opportunities so that at the age of 65 years, when he withdraws the funds, he has accrued maximum possible amount of money. Assume that Mr. Jones knows the investment alternatives for the next 15 years - each opportunity has starting year  $k$ , maturity period  $p$  (in years) and appreciation  $a$  it offers for the maturity period. How would you formulate this investment problem as a shortest path problem, assuming that at any point in time, Mr. Jones invests all his funds in a single investment alternative.

Nie je tam riesenie

[Formulace problému tak, aby šel vyriešiť Dijkstrou. Máme řidiče autobusu a směny v době 9-17. K dispozici jsou různé časy směn \(9-11, 9-13, 12-14, 12-16, 12-17, 14-16, 15-17 cca\) a ke směnám ceny. Je to někde v knize Network Flows - Ahuja, Magnanti, Orlin.](#)

V knizke je to na strane 127 (144) není tam riesenie

[Najít nejdelší cesty Floydem](#)

Varianta pre najdlhšiu cestu = ceny hrán vynásobíš -1 a klasicky pokračuješ

- Máš dve matice : I a p
  - I => dás ceny hrán tam, kde hrany existujú, inak dás všade Inf
  - pij := i (tam kde sú hrany, dás node, z kade vychádza, pri i=i dás i)
- Robíš k = 1..n iteráciu - označíš si riadok a stĺpec podľa toho, v ktorej si iterácii
- Zoberieš si dve bunky - 1 z riadku, 1 zo stĺpca (lik, lkj) spočítas ich a pozrieš sa do lij, či nová hodnota nie je menšia, ak hej, dás to tam a v do pij dás hodnotu z pkj (v ktorom stĺpci je zlepšenie -> j, a ktorý riadok máš označený -> k)

[5 výroků a říct zda platí nebo ne. Pokud platí, dokázat, pokud ne, udělat protipříklad. Výroky typu „když zvýšíme cenu hrany v grafu o násobek k, délka nejkratší cesty se také zvýší k-krát“, „Dijkstruv algoritmus nalezne vždy nejkratší cestu s nejmenším počtem hran“\)](#)

[Nejspolehlivejsi spojeni, vektor spolehlivosti p rozsah \(0,1\), vysledne spojeni je produkt vsech spolehlivosti po ceste a\) prevod ulohy nejspolehlivejsiho spojeni, aby sel resit Dijkstrou b\) Modifikace Dijkstry aby resil tuhle ulohu c\) bude a\) a b\) fungovat, kdyz bude p v rozsahu \(0,inf\)](#)

[Dukaz spravnosti Dijkstry](#)

# KNAPSACK

a) Dyn. programovani b) existuje vice optimalnich reseni?

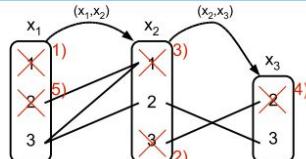
## CONSTRAINT PROGR.

Hranová konzistence nějakého zadání (AC-3)

- Podla variables a constrainov si vytvoris hrany, aj opacne,napr.  $x_1-x_5 < 7$  urobis hrany  $(x_1,x_5)$ ,  $(x_5,x_1)$
- Vsetky hrany hodis do queue, vyberes prvu hranu  $(x_k,x_m)$  pozries sa na domain laveho nodu  $(x_k)$  a prejdes vsetky prvky z domainu  $x_k$  a vsetky constrainty kde je  $x_k$  ci ti aspon nieco sedi, ak nie vymazes danu hodnotu z domainu  $x_k$  (aj viac hodnot)
- Ak si aspon jednu vec vymazal a existuje nejaka hrana  $(x_p,x_k)$  tak ju hodis do queue, takto pokracujes pokym nemas prazdnu queue
- Vysledkom su domainy vsetkych  $D_1$  az  $D_n$  pre kazde  $x_1$  az  $x_n$  + ten obrazok s hranami

Example: Application of REVISE

CSP with variables  $X = \{x_1, x_2, x_3\}$ , constraints  $x_1 > x_2$ ,  $x_2 \neq x_3$ ,  $x_2 + x_3 > 4$ , and domains  $D_1 = \{1, 2, 3\}$ ,  $D_2 = \{1, 2, 3\}$ ,  $D_3 = \{2, 3\}$ .



revised arc	deleted	revised domain	$(x_1, x_2)$	$(x_2, x_1)$	$(x_2, x_3)$	$(x_3, x_2)$
$(x_1, x_2)$	$1^1$	$D_1 = \{2, 3\}$	consist	nonconsist	nonconsist	consist
$(x_2, x_1)$	$3^2$	$D_2 = \{1, 2\}$	consist	consist	nonconsist	nonconsist
$(x_2, x_3)$	$1^3$	$D_2 = \{2\}$	nonconsist	consist	consist	nonconsist
$(x_3, x_2)$	$2^4$	$D_3 = \{3\}$	nonconsist	consist	consist	consist

After revision, some of the arcs are still nonconsistent

- the reason is that some of the domains have been reduced
- continue in the revision until all the arc are consistent (without consistency check - see AC-3)

revised arc	deleted	revised domain	$(x_1, x_2)$	$(x_2, x_1)$	$(x_2, x_3)$	$(x_3, x_2)$
$(x_1, x_2)$	$2^5$	$D_1 = \{3\}$	consist	consist	consist	consist

## Arc Consistency - AC-3 Algorithm

Maintain a queue of arcs to be revised (the arc is put in the queue only if its consistency could have been affected by the reduction of the domain).

```

procedure AC-3
Input:  $X, D, C$  and graph  $G$ .
Output: Binary variable  $fail$  indicating no solution in this part of the state space. The set of the revised domains  $D$ .
 $fail = 0; Q := E(G);$  // initialize  $Q$  by arcs of  $G$ 
while  $Q \neq \emptyset$  do
    select and remove arc  $(x_k, x_m)$  from  $Q$ ;
     $(deleted, D_k) = \text{REVISE}(k, m, D_k, D_m, C);$ 
    if  $deleted$  then
        if  $D_k = \emptyset$  then  $fail = 1$  and EXIT ;
        else  $Q := Q \cup \{(x_i, x_k) \text{ such that } (x_i, x_k) \in E(G) \text{ and } i \neq m\};
    end
end$ 
```

The revision of  $(x_k, x_m)$  does not change the arc consistency of  $(x_m, x_k)$ .

## Example: Iteration of AC-3

CSP with variables  $X = \{x_1, x_2, x_3\}$ , constraints  $x_1 = x_2$ ,  $x_2 + 1 = x_3$  and domains  $D_1 = \{1, 2, 3\}$ ,  $D_2 = \{1, 2, 3\}$ ,  $D_3 = \{1, 2, 3\}$ .

```

Initialization:  $Q = \{(x_1, x_2), (x_2, x_1), (x_2, x_3), (x_3, x_2)\}$ 
revise  $(x_1, x_2)$ 
 $D_1 = \{1, 2, 3\}, D_2 = \{1, 2, 3\}, D_3 = \{1, 2, 3\}$ 
 $Q = \{(x_2, x_1), (x_2, x_3), (x_3, x_2)\}$ 
revise  $(x_2, x_1)$ 
 $D_1 = \{1, 2, 3\}, D_2 = \{1, 2, 3\}, D_3 = \{1, 2, 3\}$ 
 $Q = \{(x_2, x_3), (x_3, x_2)\}$ 
revise  $(x_2, x_3)$ 
 $D_1 = \{1, 2, 3\}, D_2 = \{1, 2\}^1, D_3 = \{1, 2, 3\}$ 
 $Q = \{(x_3, x_2), (x_1, x_2)\}$ 
revise  $(x_3, x_2)$ 
 $D_1 = \{1, 2, 3\}, D_2 = \{1, 2\}, D_3 = \{2, 3\}^2$ 
 $Q = \{(x_1, x_2)\}$ 
revise  $(x_1, x_2)$ 
 $D_1 = \{1, 2\}^3, D_2 = \{1, 2\}, D_3 = \{2, 3\}$ 
 $Q = \emptyset$ 

```

