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Range reduction using fixed points

Leo Liberti¹, Sonia Cafieri², Jon Lee³

¹ LIX, École Polytechnique, 91128 Palaiseau, France
liberti@lix.polytechnique.fr

² Dept. Mathématiques et Informatique, ENAC, 7 av. E. Belin, 31055 Toulouse, France
cafieri@recherche.enac.fr

³ IBM T.J. Watson Research Center, PO Box 218, Yorktown Heights, N.Y. 10598, USA.
jonlee@us.ibm.com

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1 Introduction

Mixed Integer Nonlinear Programming (MINLP) problems of the form:

\[
\begin{align*}
\min & \quad f(x) \\
\text{s.t.} & \quad g(x) \leq 0 \\
& \quad \forall i \in \mathbb{Z} \quad x_i \in \mathbb{Z} \\
& \quad x \in X^0 \in \mathcal{I}^n
\end{align*}
\]  

(1)

(where \( f : \mathbb{R}^n \to \mathbb{R} \), \( g : \mathbb{R}^n \to \mathbb{R}^m \) are continuous functions, \( x \in \mathbb{R}^n \), \( \mathcal{I} \) is the interval lattice, and \( \mathbb{Z} \subseteq \mathcal{N} = \{1, \ldots, n\} \)) are usually solved to optimality using the spatial Branch-and-Bound (sBB) algorithm [1]. The efficiency of sBB depends on many parameters, among which the width of the variable ranges at each node. The fastest range reduction algorithm is called Feasibility-Based Bounds Tightening (FBBT): it is an iterative procedure that propagates bounds up and down the expression trees [1] representing the constraints in (1), tightening them by using the constraint bounds \((-\infty, 0]\). Depending on the instance, and even limited to linear constraints only, FBBT may not converge finitely to its limit point. Tolerance-based termination criteria yield finite termination but, in general, in unbounded time (for every time bound, there is an instance exceeding it). So, although the FBBT is practically fast, its theoretical worst-case complexity status is far from satisfactory. We propose an alternative approach to FBBT based on fixed point equations \( F(X) = X \) for the variable bounding box, where \( F \) represents the action of the bounds propagation up and down the expression trees and \( X \in \mathcal{I}^n \), and treat these equations as constraints of an auxiliary Mixed Integer Linear Program (MILP), which can be solved by a finitely terminating exponential time algorithm.

2 Semantic equations for the FBBT algorithm

To each variable \( x_j \) in (1) we associate an interval \( X_j \subseteq X_j^0 \). For each constraint \( g_i(x) \leq 0 \) we let \( T_i = (V_i, A_i) \) be the directed expression tree [1] of \( g_i \), and \( r_i \) its root node. Leaf nodes of \( T_i \) represent constants and variables, whereas other nodes represent operators: \((u, v) \in A_i\) only if \( v \) represents an
argument of the operator represented by \( u \) in the function \( g_i(x) \). For all \( i \leq m, v \in V_i \) we let \( Y_{iv} \in \mathcal{I} \) be the interval associated to node \( v \) in \( T_i \) (initially set at \( T = (-\infty, \infty) \)). For all \( i \leq m \) we denote the interval vector \( (Y_{iu} \mid u \text{ is a leaf node of } V_i) \) by \( \text{varproj}(Y_i) \). For all \( i \leq m \) and leaf nodes \( u \in V_i \) we can update \( Y_{iu} \) with \( Y_{iu} \cap \mathcal{X}_{\text{index}(u)} \), where \( \text{index} \) maps variable leaf nodes to the corresponding variable indices; we denote the resulting interval vector by \( \text{restrict}(X,Y_i) \) for each \( i \leq m \).

For basic subtrees of \( T_i \) with arc sets \( \{ (\oplus,u), (\oplus,v) \} \), representing operations \( x_u \oplus x_v \), \( Y_{i,\oplus} \) is obtained by interval arithmetic on \( Y_{iu}, Y_{iv} \). By recursion, this defines an operation \( \text{up}(T_i, Y_i) \) which updates \( Y_i = (Y_{iu} \mid v \in V_i) \) starting from the leaf nodes. Supposing \( Y_{i,r_i} \) is not contained in \( (-\infty,0] \) (the constraint bound), then we can update \( Y_{i,r_i} \) with \( Y_{i,r_i} \cap (-\infty,0] \). Then, supposing the inverse operator to node \( r_i \) is well-defined (call it \( \ominus \)), for each \( v \in \delta^+(r_i) \) we can propagate the update on \( Y_{i,r_i} \) to \( Y_{iv} \) using interval arithmetic on \( \ominus(r_i, \delta^+(r_i) \setminus \{v\}) \). By recursion, this defines an operation \( \text{down}(T_i, Y_i) \) which updates \( Y_i \) starting from the root node. Since we perform \( \text{up} \) and \( \text{down} \) on each tree \( T_i \) in sequence, we update the ranges for \( T_{i-1} \) using those from \( T_i \).

We let the operator \( \mathcal{F} \) in the fixpoint equations represent an \( \text{up}/\text{down} \) cycle carried out across \( T = (T_1, \ldots, T_m) \). Letting \( Y = (Y_1, \ldots, Y_m) \) and \( Y_0 = Y_1 \) we formally define:

\[
\mathcal{F}(Y) = (\text{down}(T_i, \text{up}(T_i, \text{restrict}(\text{varproj}(Y_{i-1}), Y_i))) | i \leq m). \tag{2}
\]

Consider the sequence \( \{Y^k\} \) s.t. \( \forall k \in \mathbb{N} \ Y^k = \mathcal{F}(Y^{k-1}) \) and \( Y^0 = (\text{up}(T_i, \text{restrict}(X^0, Y_i))) | i \leq m \). Since \( \mathcal{F} \) is monotone, by Tarski’s Fixpoint Theorem [2] in the lattice \( \mathcal{I}^\mathbb{N} \) (where \( m = \sum_{i \leq m} |V_i| \)), the sequence has a limit point which is the least fixed point of \( \mathcal{F} \) (denoted by \( \text{lfp}(\mathcal{F}) \)). The same theorem also ensures that \( \text{lfp}(\mathcal{F}) \) is the intersection of all the post-fixpoints of \( \mathcal{F} \), i.e. of all those \( Y \) such that \( Y \supseteq \mathcal{F}(Y) \). In other words, \( \text{lfp}(\mathcal{F}) \) is given by the following problem:

\[
\inf\{Y | Y \supseteq \mathcal{F}(Y)\}. \tag{3}
\]

Since the natural interval width extended to vectors is monotonic with the natural order of the lattice \( \mathcal{I}^\mathbb{N} \), (3) is equivalent to \( (\min\{|Y| | Y \supseteq \mathcal{F}(Y)\}) \). Next, we decompose the expression for \( \mathcal{F} \) in (2) by introducing auxiliary interval vectors, and impose \( Y^0 \) as the first component of the sequence by requiring \( Y_0 = Y_1 \cap Y_i^0 \) with \( Y_i^0 = \text{up}(T_i, \text{restrict}(X^0, Y_i)) \). Thus, the solution to:

\[
\begin{align*}
\min \quad & |Y| + |Y_0| + |X| + |\bar{Y}| + |\bar{Y}| \quad (a) \\
\text{subject to} \quad & Y_0 \supseteq Y_1 \cap Y_i^0 \quad (b) \\
& \forall i \leq m \ X \supseteq \text{varproj}(Y_{i-1}) \quad (c) \\
& \forall i \leq m \ \bar{Y}_i \supseteq \text{restrict}(X,Y_i) \quad (d) \\
& \forall i \leq m \ \bar{Y}_i \supseteq \text{up}(T_i,Y_i) \quad (e) \\
& \forall i \leq m \ \bar{Y}_i \supseteq \text{down}(T_i,Y_i) \quad (f)
\end{align*}
\]

is \( \text{lfp}(\mathcal{F}) \), which is in turn the limit point of the FBBT. As long as the \( m \) constraints used in the FBBT are linear, (4) can be formulated as a MILP by introducing binary variables for the various interval operators appearing in (4).

References
