200615 - OEC - Integer and Combinatorial Optimization

Coordinating unit: 200 - FME - School of Mathematics and Statistics
Teaching unit: 715 - EIO - Department of Statistics and Operations Research
Academic year: 2016
Degree:
ECTS credits: 5  Teaching languages: Spanish

Teaching staff
Coordinator: ELENA FERNÁNDEZ AREIZAGA
Others: Primer quadrimestre:
ELENA FERNÁNDEZ AREIZAGA - A
JESSICA RODRÍGUEZ PEREIRA - A

Opening hours
Timetable: Previous appointment.

Prior skills
The level of the course, as well as its content follow, to a large extent, the text:

Requirements
In order to follow properly this course and obtain its maximum output it is necessary to have previous basic knowledge on the following disciplines:
> Linear Algebra: Basic concepts on matrices and bases in vector spaces.
> Computing: Basic programming techniques.

Degree competences to which the subject contributes

Specific:
3. CE-2. Ability to master the proper terminology in a field that is necessary to apply statistical or operations research models and methods to solve real problems.
4. CE-3. Ability to formulate, analyze and validate models applicable to practical problems. Ability to select the method and / or statistical or operations research technique more appropriate to apply this model to the situation or problem.
5. CE-5. Ability to formulate and solve real problems of decision-making in different application areas being able to choose the statistical method and the optimization algorithm more suitable in every occasion.

Translate to english
6. CE-6. Ability to use appropriate software to perform the necessary calculations in solving a problem.

Transversal:
1. TEAMWORK: Being able to work in an interdisciplinary team, whether as a member or as a leader, with the aim of contributing to projects pragmatically and responsibly and making commitments in view of the resources that are available.
2. EFFECTIVE USE OF INFORMATION RESOURCES: Managing the acquisition, structuring, analysis and display of data and information in the chosen area of specialisation and critically assessing the results obtained.
This course studies models and techniques of Integer Programming. Special attention is given to the potential applications of the models and their relation to combinatorial optimization. The main techniques that are studied are enumerative methods (branch-and-bound), methods related to cutting planes and Lagrangean relaxation. Basic concepts related to the description of polyhedra are also introduced. The application to classical combinatorial optimization models, like the traveling salesman problem or the knapsack problem, is also presented.

The main learning objectives of this course are:

- To provide a basic grounding in operations research, particularly in the field of Integer Programming. To familiarize students with methods for solving some practical applications of integer programming and combinatorial optimization problems.
- To know the possible modeling alternatives for the different types of problems of discrete optimization as well as their potential applications.
- To know the main methodology of integer programming and, in particular, enumerative and cutting plane methods, as well as possible combinations of the above.
- To know results of duality theory and their implications in discrete programming. To exploit the properties of duality and the characteristics of the structure of a problem for solving discrete problems.
- To know the properties of the Lagrangean Dual for the case of discrete optimization.
- To know some basic heuristic methods for some combinatorial optimization problems.

Skills to achieve:
* The ability to find a suitable formulation and to design and implement a prototype method for the solution of a specific problem of combinatorial optimization.
* The ability to solve an integer programming problem using an enumerative algorithm.
* The ability to identify inequalities valid for typical problems in integer programming, such as the knapsack problem or the travelling salesman problem.
* The ability to formulate a Lagrangian relaxation for an optimization problem with constraints. The ability to determine the existence or not of a dual gap (or saddle points) for a particular optimization problem. Know how to apply the appropriate subgradient optimization technique for solving the Lagrangian dual.
## Study load

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<thead>
<tr>
<th></th>
<th>Hours large group:</th>
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<tbody>
<tr>
<td><strong>Total learning time:</strong> 125h</td>
<td>30h</td>
<td>24.00%</td>
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<td>Hours medium group:</td>
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<td>Hours small group:</td>
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<td>Guided activities:</td>
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<tr>
<td>Self study:</td>
<td>80h</td>
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## Content

### Combinatorial optimization problems

**Learning time:** 2h  
Theory classes: 2h

**Description:**  

### Characteristics of Integer Programming models

**Learning time:** 9h  
Theory classes: 2h  
Laboratory classes: 2h  
Self study: 5h

**Description:**  

### Short recall of the Simplex method in matrix form

**Learning time:** 7h  
Theory classes: 1h  
Laboratory classes: 1h  
Self study: 5h

**Description:**  
Short recall of the Simplex method in matrix form

### Cutting plane methods

**Learning time:** 15h  
Theory classes: 5h  
Laboratory classes: 2h  
Self study: 8h

**Description:**  
### Enumerative methods.

**Description:**

**Learning time:** 15h
- Theory classes: 5h
- Laboratory classes: 2h
- Self study: 8h

### Lagrangean relaxation in integer programming.

**Description:**

**Learning time:** 15h
- Theory classes: 5h
- Practical classes: 2h
- Self study: 8h

### The knapsack problem.

**Description:**

**Learning time:** 15h
- Theory classes: 5h
- Practical classes: 2h
- Self study: 8h

### Practical presentation

**Description:**
Practical presentation

**Specific objectives:**
Practical presentation

**Learning time:** 2h
- Laboratory classes: 2h
Continuous evaluation:

Exams: There will be a partial exam (in which a minimum grade of 5 releases from repetition of this part in the final exam), and a final exam.
Practical: Completion of an assigned individual piece of work.
Optional: To issue a collection of solved exercises.
Active participation in class will be assessed

In order to pass the course by means of the continuous evaluation it is necessary to score a minimum of 4 in both the exam and the practical. The final course result is calculated as follows:

0.4 (exam grade) + 0.4 (practical grade) + 0.1 (optional exercises) + 0.1 (participation in class)

Single act evaluation:
There will be an exam covering the entire syllabus as well as a practical assignment. The final course result for the single act evaluation call is computed as follows:
0.7 (exam grade) + 0.3 (practical grade)

For the single act evaluation, an score of at least 7 in the practical assignment of the continuous evaluation will release from repeating the practical project. Otherwise the student will be assigned a new practical.
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Bibliography

Basic:


Complementary:


Others resources:

Computer material

CPLEX

Software for the solution of integer programming problems