COIN-OR: Revving up the Engine

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Outline

- Introduction to COIN
- Overview of Projects
- Using COIN
 - Optimization Services
 - CHiPPS
 - DECOMP
- 4 Conclusion

Brief History of COIN-OR

- The Common Optimization Interface for Operations Research Initiative was an initiative launched by IBM at ISMP in 2000.
- IBM seeded an open source repository with four initial projects and created a Web site.
- The goal was to develop the project and then hand it over to the community.
- The project has now grown to be self-sustaining and was spun off as a nonprofit educational foundation in the U.S. several years ago.
- The name was also changed to the Computational Infrastructure for Operations Research to reflect a broader mission.

What is COIN-OR Today?

The COIN-OR Foundation

- A non-profit foundation promoting the development and use of interoperable, open-source software for operations research.
- A consortium of researchers in both industry and academia dedicated to improving the state of computational research in OR.
- A venue for developing and maintaining standards.
- A forum for discussion and interaction between practitioners and researchers.

The COIN-OR Repository

- A collection of interoperable software tools for building optimization codes, as well as a few stand alone packages.
- A venue for peer review of OR software tools.
- A development platform for open source projects, including a wide range of project management tools.

What You Can Do With COIN

- We currently have 40+ projects and more are being added all the time.
- Most projects are now licensed under the EPL (very permissive).
- COIN has solvers for most common optimization problem classes.
 - Linear programming
 - Nonlinear programming
 - Mixed integer linear programming
 - Mixed integer nonlinear programming (convex and nonconvex)
 - Stochastic linear programming
 - Semidefinite programming
 - Graph problems
 - Combinatorial problems (VRP, TSP, SPP, etc.)
- COIN has various utilities for reading/building/manipulating/preprocessing optimization models and getting them into solvers.
- COIN has overarching frameworks that support implementation of broad algorithm classes.
 - Parallel search
 - Branch and cut (and price)
 - Decomposition-based algorithms



COIN-OR Projects Overview: Linear Optimization

• Clp: COIN LP Solver

Project Manager: Julian Hall

• DyLP: An implementation of the dynamic simplex method

Project Manager: Lou Hafer

Cbc: COIN Branch and Cut

Project Manager: Ted Ralphs

 SYMPHONY: a flexible integer programming package that supports shared and distributed memory parallel processing, biobjective optimization, warm starting, sensitivity analysis, application development, etc.

Project Manager: Ted Ralphs

• BLIS: Parallel IP solver built to test the scalability of the CHiPPS framework.

Project Manager: Ted Ralphs

• Cgl: A library of cut generators

Project Manager: Robin Lougee

COIN-OR Projects Overview: Nonlinear Optimization

 Ipopt: Interior Point OPTimizer implements interior point methods for solving nonlinear optimization problems.

Project Manager: Andreas Wächter

 Bonmin: Basic Open-source Nonlinear Mixed INteger programming is for (convex) nonlinear integer programming.

Project Manager: Pierre Bonami

• Couenne: Solver for nonconvex nonlinear integer programming problems.

Project Manager: Pietro Belotti

• DFO: An algorithm for derivative free optimization.

Project Manager: Katya Scheinburg

CSDP: A solver for semi-definite programs

Project Manager: Brian Borchers

• OBOE: Oracle based optimization engine

Project Manager: Nidhi Sawhney

COIN-OR Projects Overview: Modeling

• FLOPC++: An open-source modeling system.

Project Manager: Tim Hultberg

• Pyomo: A python-based modeling language.

Project Manager: Bill Hart

• PuLP: Another python-based modeling language.

Project Manager: Stu Mitchell

COIN-OR Projects Overview: Interfaces and Solver Links

 Osi: Open solver interface is a generic API for linear and mixed integer linear programs.

Project Manager: Matthew Saltzman

 GAMSlinks: Allows you to use the GAMS algebraic modeling language and call COIN-OR solvers.

Project Manager: Stefan Vigerske

 AIMMSlinks: Allows you to use the AIMMS modeling system and call COIN-OR solvers.

Project Manager: Marcel Hunting

 MSFlinks: Allows you to call COIN-OR solvers through Miscrosoft Solver Foundation.

Project Manager: Lou Hafer

 CoinMP: A callable library that wraps around CLP and CBC, providing an API similar to CPLEX, XPRESS, Gurobi, etc.

Project Manager: Bjarni Kristjansson

 Optimization Services: A framework defining data interchange formats and providing tools for calling solvers locally and remotely through Web services.
 Project Managers: Jun Ma, Gus Gassmann, and Kipp Martin

COIN-OR Projects Overview: Frameworks

• Bcp: A generic framework for implementing branch, cut, and price algorithms.

Project Manager: Laci Ladanyi

• CHiPPS: A framework for developing parallel tree search algorithms.

Project Manager: Ted Ralphs

 DIP: A framework for implementing decomposition-based algorithms for integer programming, including Dantzig-Wolfe, Lagrangian relaxation, cutting plane, and combinations.

Project Manager: Ted Ralphs

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COIN-OR Projects Overview: Miscellaneous

• CoinBazaar: A collection of examples, application codes, utilities, etc.

Project Manager: Bill Hart

• Coopr: A collection of Python-based utilities

Project Manager: Bill Hart

• Cgc: Coin graph class utilities, etc.

Project Manager: Phil Walton

LEMON: Library of Efficient Models and Optimization in Networks

Project Manager: Alpar Juttner

 METSlib: METSlib, an object oriented metaheuristics optimization framework and toolkit in C++

Project Manager: Mirko Maischberger

 PFunc: Parallel Functions, a lightweight and portable library that provides C and C++ APIs to express task parallelism

Project Manager: Prabhanjan Kambadur

CoinAll, CoinBinary, BuildTools, and TestTools

- Many of the tools mentioned interoperate by using the configuration and build utilities provided by the BuildTools project.
- The BuildTools includes autoconf macros and scripts that allow PMs to smoothly integrate code from other projects into their own.
- The CoinAll project is an über-project that includes a set of mutually interoperable projects and specifics specific sets of versions that are compatible.
- The TestTools project is the focal point for testing of COIN code.
- The CoinBinary project is a long-term effort to provide pre-built binaries for popular platforms.
 - Installers for Windows
 - RPMs for Linux
 - .debs for Linux
- You can download CoinAll (source and/or binaries) here:

http://projects.coin-or.org/svn/CoinBinary/CoinAll/ http://www.coin-or.org/download/binary/CoinAll

The Old Build Philosophy

- The root directory of each project contains scripts for detecting the presence of sources.
- The source for each project is contained in a subdirectory.
- The source for externals are checked out into subdirectories at the same level using the SVN externals
- Difficulties
 - To tweak and build the source of one library, the sources of all libraries must be present.
 - Cannot mix and match versions very easily.
 - No smooth upgrade path.
 - Not very compatible with the philosophy of RPMs and .debs
 - Difficult to determine dependencies for building apps against installed libararies.

New Build Philosophy

- The new philosophy is to de-couple projects.
 - Libraries and binaries packaged separately for each project.
 - Down-stream dependencies managed by installer, RPM, .deb, or pkg-config.
 - Smooth upgrade path.
 - Separate release cycles for each project.
- New features supporting this philosophy
 - Libtool library versioning.
 - Support for pkg-config.
 - Build against installed binaries.
 - Third party open source projects treated in the same way as COIN projects.

Building Projects (old style)

- For MSVC++, there are project files provided.
- In *nix environments (Linux, Solaris, AIX, CYGWIN, MSys, etc.)

Installing CoinAll

Building Projects (new style)

Assuming libraries are already installed in /path/to/install/location

```
Tweaking a Single Library

svn co http://projects.coin-or.org/svn/Cbc/stable/2.6/Cbc Cbc-2.6
cd Cbc-2.6
mkdir build
cd build
../configure --enable-gnu-packages -C --prefix=/path/to/install/location
make -j 2
make test
make install
```

- Note that this checks out Cbc without externals and links against installed libraries.
- Old style builds will still work.

Using pkg-config

- pkg-config is a utility available on most *nix systems.
- It helps automatically determine how to build against installed libraries.
- To determine the libraries that need to be linked against, the command is

```
pkg-config --libs cbc
```

To determine the flags that should be given to the compiler, the command is

```
pkg-config --cflags cbc
```

- Note that the user no longer needs to know what any of the downstream dependencies are.
- Depending on the install location, may need to set the environment variable PKG_CONFIG_PATH.
- The .pc files are installed in /path/to/install/location/lib/pkgconfig.



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Libtool versioning (shared libraries)

- Libtools versioning allows smooth upgrading without breaking existing builds.
- The libtool version number indicates backward compatibility.
- Versions of the same library can be installed side-by-side (version number is encoded in the name).
- When a new version of a library is installed, codes built against the older library are automatically linked to the new version (if it is backward compatible).
- Based on concepts of age, current, and revision

Installers

- Coming soon!
- We are developing cross-platform installers using the open source InstallJammer.
- We'll be (re)deploying RPM and .deb support over the next few months.
- COIN can already be installed with apt-get on Ubuntu.

Entry Points: CoinBazaar and Application Templates

- CoinBazaar is a collection of examples, utilities, and light-weight applications built using COIN-OR.
- Application Templates is a project within CoinBazaar that provides templates for different kinds of projects.
- In CoinAll, it's in the examples directory.
- Otherwise, get it with

```
svn co https://projects.coin-or.org/svn/CoinBazaar/proj
es/1.0.0
```

- Examples
 - Branch-cut-price
 - Algorithmic differentiation
 - Cgl cuts

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Entry Points: CoinEasy

- How to get started quickly with COIN.
- Talk about this later in the session.

Entry Points: Optimization Services (OS)

Optimization Services (OS) integrates numerous COIN-OR projects. The OS project provides:

- A set of XML based standards for representing optimization instances (OSiL), optimization results (OSrL), and optimization solver options (OSoL).
- A uniform API for constructing optimization problems (linear, nonlinear, discrete) and passing them to solvers.
- A command line executable OSSolverService for reading problem instances in several formats and calling a solver either locally or remotely.
- Utilities that convert AMPL nl and MPS files into the OSiL format.
- Client side software for creating Web Services SOAP packages with OSiL instances and contact a server for solution.
- Standards that facilitate the communication between clients and solvers using Web Services.
- Server software that works with Apache Tomcat.

Solving a Problem on the Command Line

- The OS project provides an single executable OSSolverService that can be used to call most COIN solvers.
- To solve a problem in MPS format

```
OSSolverService -mps ../../data/mpsFiles/parinc.mps
```

- The solver also accepts AMPL nl and OSiL formats.
- You can display the results in raw XML, but it's better to print to a file to be parsed.

```
OSSolverService -osil ../../data/osilFiles/parincLinear.osil -osrl result.xml
```

- You can then display the solution in a browser using XSLT.
 - Copy the stylesheets to your output directory.
 - Open in your browser

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Specifying a Solver

```
OSSolverService -osil ../../data/osilFiles/p0033.osil -solver cbc
```

To solve a **linear program** set the solver options to:

- clp
- dylp

To solve a **mixed integer linear program** set the solver options to:

- cbc
- symphony

To solve a **continuous nonlinear program** set the solver options to:

• ipopt

To solve a **mixed integer nonlinear program** set the solver options to:

- bonmin
- couenne

Calling a Solver Remotely

You can use the OSSolverService to call a solver remotely using Web services.

```
OSSolverService -osil ../../data/osilFiles/p0033.osil
-solver cbc
-serviceLocation
http://webdss.ise.ufl.edu:2646/OSServer/services/OSSolverService
```

Getting a Model into the Solver

- What is the point of the OSiL format?
 - Provides a single interchange standard for all classes of mathematical programs.
 - Makes it easy to use existing tools for defining Web services, etc.
 - Generally, however, one would not build an OSiL file directly.
- To construct a model and pass it to a COIN solver, there are several routes.
 - Use a modeling language—AMPL, GAMS, MPL, and AIMMS all work with COIN-OR solvers.
 - Use FlopC++.
 - Use Pyomo or PuLP.
 - Build the instance in memory using COIN-OR utilities.

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Using AMPL with OS

To use OS to call solvers in AMPL, you specify the OSAmplClient as the solver.

```
model hs71.mod;
# tell AMPL that the solver is OSAmplClient
option solver OSAmplClient;
# now tell OSAmplClient to use Ipopt
option OSAmplClient_options "solver ipopt";
# now solve the problem
solve;
```

In order to call a remote solver service, set the solver service option to the address of the remote solver service.

```
option ipopt_options
   "service http://webdss.ise.ufl.edu:2646/OSServer/services/OSSolverService";
```

Building a Model in Memory using OS

- Step 1: Construct an instance in a solver-independent format using the OS API.
- Step 2: Create a solver object

```
CoinSolver *solver = new CoinSolver();
solver->sSolverName = "clp";
```

Step 3: Feed the solver object the instance created in Step 1.

```
solver->osinstance = osinstance;
```

Step 4: Build solver-specific model instance

```
solver->buildSolverInstance();
```

Step 5: Solve the problem.

```
solver->solve();
```

Building an OS Instance

The OSInstance class provides an API for constructing models and getting those models into solvers.

- set() and add() methods for creating models.
- get() methods for getting information about a problem.
- calculate() methods for finding gradient and Hessians using algorithmic differentiation.

Building an OS Instance (cont.)

• Create an OSInstance object.

```
OSInstance *osinstance = new OSInstance();
```

• Put some variables in

```
osinstance->setVariableNumber( 2);
osinstance->addVariable(0, "x0", 0, OSDBL_MAX, 'C', OSNAN, "");
osinstance->addVariable(1, "x1", 0, OSDBL_MAX, 'C', OSNAN, "");
```

- There are methods for constructing
 - the objective function
 - constraints with all linear terms
 - quadratic constraints
 - constraints with general nonlinear terms

Other Options for Linear Problems

- CoinUtils has a number of utilities for constructing instances.
 - PackedMatrix and PackedVector classes.
 - CoinBuild
 - CoinModel
- Osi provides an interface for building models and getting them into solvers for linear probes.

Quick Introduction to CHiPPS

- CHiPPS stands for COIN-OR High Performance Parallel Search.
- CHiPPS is a set of C++ class libraries for implementing tree search algorithms for both sequential and parallel environments.

CHiPPS Components (Current)

ALPS (Abstract Library for Parallel Search)

- is the search-handling layer (parallel and sequential).
- provides various search strategies based on node priorities.

BiCePS (Branch, Constrain, and Price Software)

- is the data-handling layer for relaxation-based optimization.
- adds notion of variables and constraints.
- assumes iterative bounding process.

BLIS (BiCePS Linear Integer Solver)

- is a concretization of BiCePS.
- specific to models with linear constraints and objective function.

ALPS: Design Goals

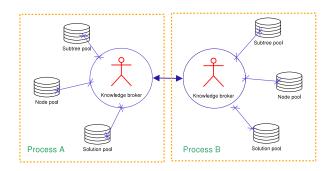
- Intuitive object-oriented class structure.
 - AlpsModel
 - AlpsTreeNode
 - AlpsNodeDesc
 - AlpsSolution
 - AlpsParameterSet
- Minimal algorithmic assumptions in the base class.
 - Support for a wide range of problem classes and algorithms.
 - Support for constraint programming.
- Easy for user to develop a custom solver.
- Design for *parallel scalability*, but operate effective in a sequential environment.
- Explicit support for *memory compression* techniques (packing/differencing) important for implementing optimization algorithms.

ALPS: Overview of Features

- The design is based on a very general concept of *knowledge*.
- Knowledge is shared asynchronously through *pools* and *brokers*.
- Management overhead is reduced with the *master-hub-worker* paradigm.
- Overhead is decreased using dynamic task granularity.
- Two static load balancing techniques are used.
- Three dynamic load balancing techniques are employed.
- Uses asynchronous messaging to the highest extent possible.
- A scheduler on each process manages tasks like
 - node processing,
 - load balaning,
 - update search states, and
 - termination checking, etc.

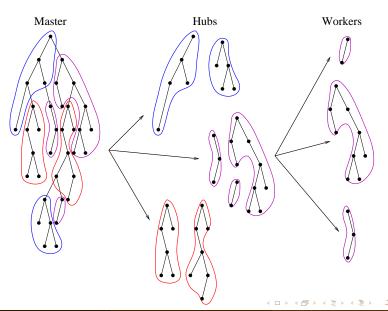
Knowledge Sharing

- All knowledge to be shared is derived from a single base class and has an associated encoded form.
- Encoded form is used for identification, storage, and communication.
- Knowledge is maintained by one or more *knowledge pools*.
- The knowledge pools communicate through *knowledge brokers*.

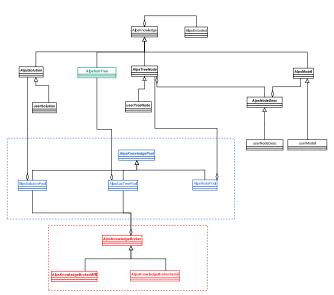


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Master-Hub-Worker Paradigm



Alps Class Hierarchy



Using ALPS: A Knapack Solver

The formulation of the binary knapsack problem is

$$\max\{\sum_{i=1}^{m} p_i x_i : \sum_{i=1}^{m} s_i x_i \le c, x_i \in \{0, 1\}, i = 1, 2, \dots, m\},$$
 (1)

We derive the following classes:

- KnapModel (from AlpsModel): Stores the data used to describe the knapsack problem and implements readInstance()
- KnapTreeNode (from AlpsTreeNode): Implements process() (bound) and branch()
- KnapNodeDesc (from AlpsNodeDesc): Stores information about which variables/items have been fixed by branching and which are still free.
- KnapSolution (from AlpsSolution) Stores a solution (which items are in the knapsack).

Using ALPS: A Knapack Solver

Then, supply the main function.

```
int main(int argc, char* argv[])
    KnapModel model;
#if defined(SERIAL)
    AlpsKnowledgeBrokerSerial broker(argc, argv, model);
#elif defined(PARALLEL MPI)
    AlpsKnowledgeBrokerMPI broker(argc, argv, model);
#endif
    broker.search();
    broker.printResult();
    return 0;
```

BiCePS: Support for Relaxation-based Optimization

- Adds notion of *modeling objects* (variables and constraints).
- Models are built from sets of such objects.
- Bounding is an iterative process that produces new objects.
- A differencing scheme is used to store the difference between the descriptions of a child node and its parent.

```
struct BcpsObjectListMod
                                            template<class T>
                                           struct BcpsFieldListMod
    int.
         numRemove;
    int* posRemove;
                                                bool relative;
    int numAdd;
                                                int numModify;
    BcpsObject **objects;
                                                     *posModify;
                                                int.
    BcpsFieldListMod<double> lbHard;
                                                     *entries;
                                            };
    BcpsFieldListMod<double> ubHard;
    BcpsFieldListMod<double> lbSoft;
    BcpsFieldListMod<double> ubSoft;
};
```

BLIS: A Generic Solver for MILP

MILP

$$min c^T x (2)$$

$$s.t. \quad Ax \le b \tag{3}$$

$$x_i \in \mathbb{Z} \quad \forall i \in I$$
 (4)

where $(A, b) \in \mathbb{R}^{m \times (n+1)}, c \in \mathbb{R}^n$.

Basic Algorithmic Components

- Bounding method.
- Branching scheme.
- Object generators.
- Heuristics.

BLIS: Branching Scheme

BLIS Branching scheme comprise three components:

- Object: has feasible region and can be branched on.
- Branching Object:
 - is created from objects that do not lie in they feasible regions or objects that will be beneficial to the search if branching on them.
 - contains instructions for how to conduct branching.
- Branching method:
 - specifies how to create a set of candidate branching objects.
 - has the method to compare objects and choose the best one.



BLIS: Constraint Generators

BLIS constraint generator:

- provides an interface between BLIS and the algorithms in COIN/Cgl.
- provides a base class for deriving specific generators.
- has the ability to specify rules to control generator:
 - where to call: root, leaf?
 - how many to generate?
 - when to activate or disable?
- contains the statistics to guide generating.

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BLIS: Heuristics

BLIS primal heuristic:

- defines the functionality to search for solutions.
- has the ability to specify rules to control heuristics.
 - where to call: before root, after bounding, at solution?
 - how often to call?
 - when to activate or disable?
- collects statistics to guide the heuristic.
- provides a base class for deriving specific heuristics.

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BLIS Applications

BLIS can be customized easily by deriving the base C++ classes.

Sample Applications (Scott DeNegre, Ted Ralphs, Yan Xu, and others)

- Vehicle Routing Problem (VRP)
- Traveling Salesman Problem (TSP)
- Mixed Integer Bilevel Programming (MiBS)

BLIS Applications: VRP Formulation

$$min \sum_{e \in E} c_e x_e$$

$$\sum_{e=\{0,i\}\in E} x_e = 2k,\tag{5}$$

$$\sum_{e=\{i,j\}\in E} x_e = 2 \ \forall i \in \mathbb{N},\tag{6}$$

$$\sum_{\substack{e=\{i,j\}\in E\\i\in S, j\notin S}} x_e \ge 2b(S) \ \forall S\subset N, \ |S|>1, \tag{7}$$

$$0 \le x_e \le 1 \ \forall e = \{i, j\} \in E, \ i, j \ne 0,$$
 (8)

$$0 \le x_e \le 2 \ \forall e = \{i, j\} \in E, \tag{9}$$

$$x_e \in \mathbb{Z} \ \forall e \in E. \tag{10}$$

BLIS Applications: VRP

First, derive a few subclasses to specify the algorithm and model

- VrpModel (from BlisModel),
- VrpSolution (from BlisSolution),
- VrpCutGenerator (from BlisConGenerator),
- VrpHeurTSP (from BlisHeuristic),
- VrpVariable (from BlisVariable), and
- VrpParameterSet (from AlpsParameterSet).

BLIS Applications: VRP (cont.)

```
int main(int argc, char* argv[])
    OsiClpSolverInterface lpSolver;
    VrpModel model;
    model.setSolver(&lpSolver);
#ifdef COIN_HAS_MPI
    AlpsKnowledgeBrokerMPI broker(argc, argv, model);
#else
    AlpsKnowledgeBrokerSerial broker(argc, argv, model);
#endif
    broker.search(&model);
    broker.printBestSolution();
    return 0;
```

Shameless Self-Promotion

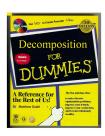
In October, 2007, the VRP/TSP solver won the Open Contest of Parallel Programming at the 19th International Symposium on Computer Architecture and High Performance Computing.

DECOMP Framework: Motivation

DECOMP Framework

DECOMP is a software framework that provides a virtual sandbox for testing and comparing various decomposition-based bounding methods.

- It's difficult to compare variants of decomposition-based algorithms
- The method for separation/optimization over a given relaxation is the primary custom component of any of these algorithms.
- DECOMP abstracts the common, generic elements of these methods.
 - Key: The user defines methods in the space of the compact formulation.
 - The framework takes care of reformulation and implementation for all variants

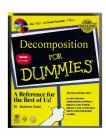


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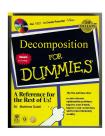


DECOMP Framework: Motivation

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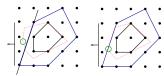
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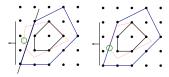
Traditional Decomposition Methods

The Cutting Plane Method (CP) iteratively builds an *outer* approximation of \mathcal{P}' by solving a cutting plane generation subproblem.



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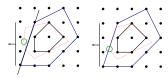


The Dantzig-Wolfe Method (DW) iteratively builds an *inner* approximation of \mathcal{P}' by solving a column generation subproblem.



Traditional Decomposition Methods

The Cutting Plane Method (CP) iteratively builds an *outer* approximation of \mathcal{P}' by solving a cutting plane generation subproblem.



The Dantzig-Wolfe Method (DW) iteratively builds an *inner* approximation of \mathcal{P}' by solving a column generation subproblem.



The Lagrangian Method (LD) iteratively solves a Lagrangian relaxation subproblem.

Common Threads

• The LP bound is obtained by optimizing over the intersection of two explicitly defined polyhedra.

$$z_{LP} = \min_{x \in \mathbb{R}^n} \{ c^\top x \mid x \in \mathcal{Q}' \cap \mathcal{Q}'' \}$$

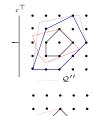
 The decomposition bound is obtained by optimizing over the intersection of one explicitly defined polyhedron and one implicitly defined polyhedron.

$$z_{CP} = z_{DW} = z_{LD} = z_D = \min_{x \in \mathbb{R}^n} \{ c^\top x \mid x \in \mathcal{P}' \cap \mathcal{Q}'' \} \ge z_{LP}$$

- Traditional decomposition-based bounding methods contain two primary steps
 - Master Problem: Update the primal/dual solution information.
 - **Subproblem:** Update the approximation of \mathcal{P}' : $SEP(x, \mathcal{P}')$ or $OPT(c, \mathcal{P}')$.



- Price and Cut (PC)
- Relax and Cut (RC)
- Decompose and Cut (DC)





Common Threads

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 - Master Problem: Update the primal/dual solution information.
 - **Subproblem:** Update the approximation of \mathcal{P}' : $SEP(x, \mathcal{P}')$ or $OPT(c, \mathcal{P}')$.
- Integrated decomposition methods further improve the bound by considering two
 implicitly defined polyhedra whose descriptions are iteratively refined.
 - Price and Cut (PC)
 - Relax and Cut (RC
 - Decompose and Cut (DC)







Common Threads

 The LP bound is obtained by optimizing over the intersection of two explicitly defined polyhedra.

$$z_{LP} = \min_{x \in \mathbb{R}^n} \{ c^\top x \mid x \in \mathcal{Q}' \cap \mathcal{Q}'' \}$$

 The decomposition bound is obtained by optimizing over the intersection of one explicitly defined polyhedron and one implicitly defined polyhedron.

$$z_{CP} = z_{DW} = z_{LD} = z_D = \min_{x \in \mathbb{R}^n} \{ c^\top x \mid x \in \mathcal{P}' \cap \mathcal{Q}'' \} \ge z_{LP}$$

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DECOMP Framework

- The DECOMP framework, written in C++, is accessed through two user interfaces:
 - Applications Interface: DecompApp
 - Algorithms Interface: DecompAlgo
- DECOMP provides the bounding method for branch and bound.
- ALPS (Abstract Library for Parallel Search) provides the framework for parallel tree search.
 - AlpsDecompModel : public AlpsModel
 - a wrapper class that calls (data access) methods from DecompApp
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COIN needs your help!

- Contribute a project
- Help develop an existing project
- Use projects and report bugs
- Volunteer to review new projects
- Develop documentation
- Develop Web site
- Chair a committee

Questions? & Thank You!