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An **Integer Linear Program** or **Integer Program** is a Linear Program in which all variables are required to be integral.

Definition 3

A **Mixed Integer Program** is a Linear Program in which a subset of the variables are required to be integral.

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Set Cover

Given a ground set U , a collection of subsets $S_1, \dots, S_k \subseteq U$, where the i -th subset S_i has weight/cost w_i . Find a collection $I \subseteq \{1, \dots, k\}$ such that

$$\forall u \in U \exists i \in I: u \in S_i \text{ (every element is covered)}$$

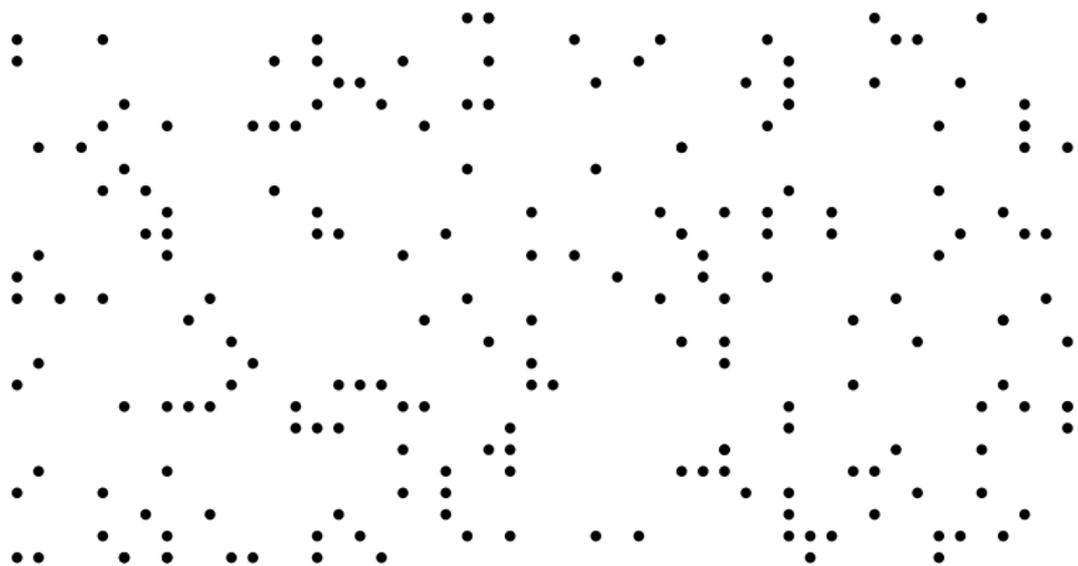
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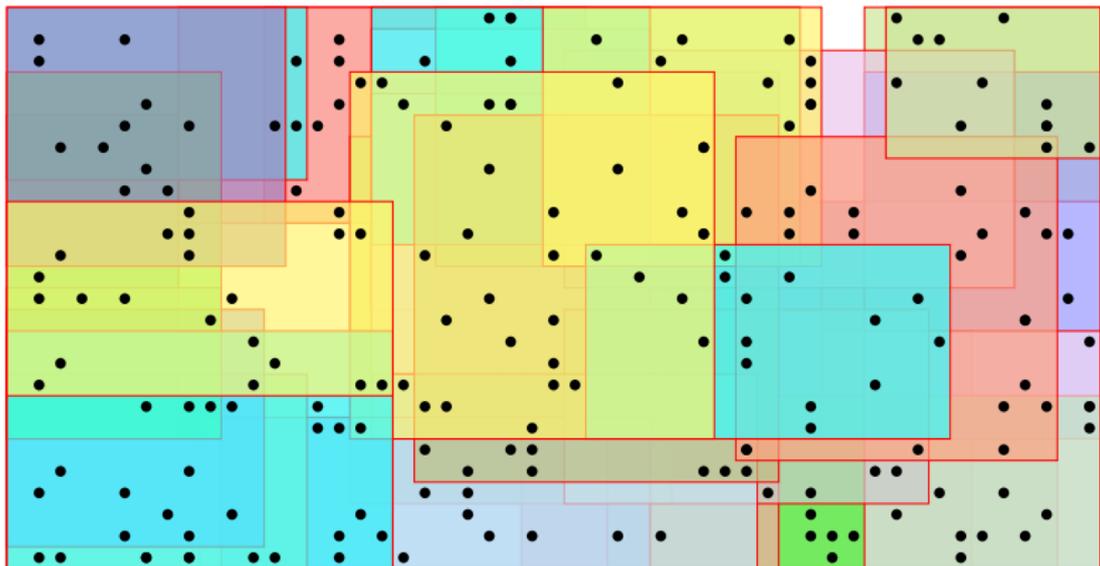
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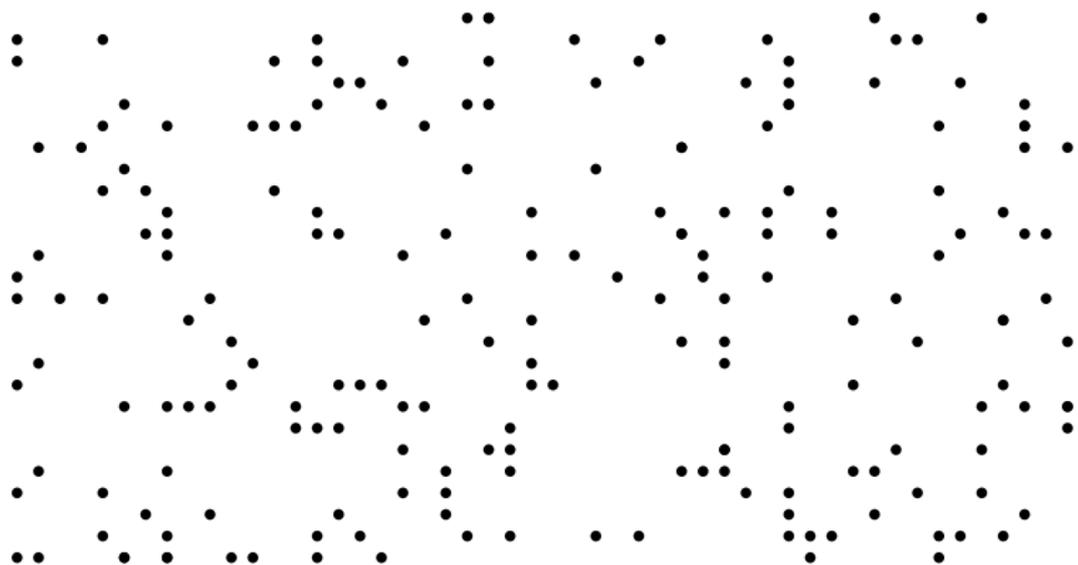
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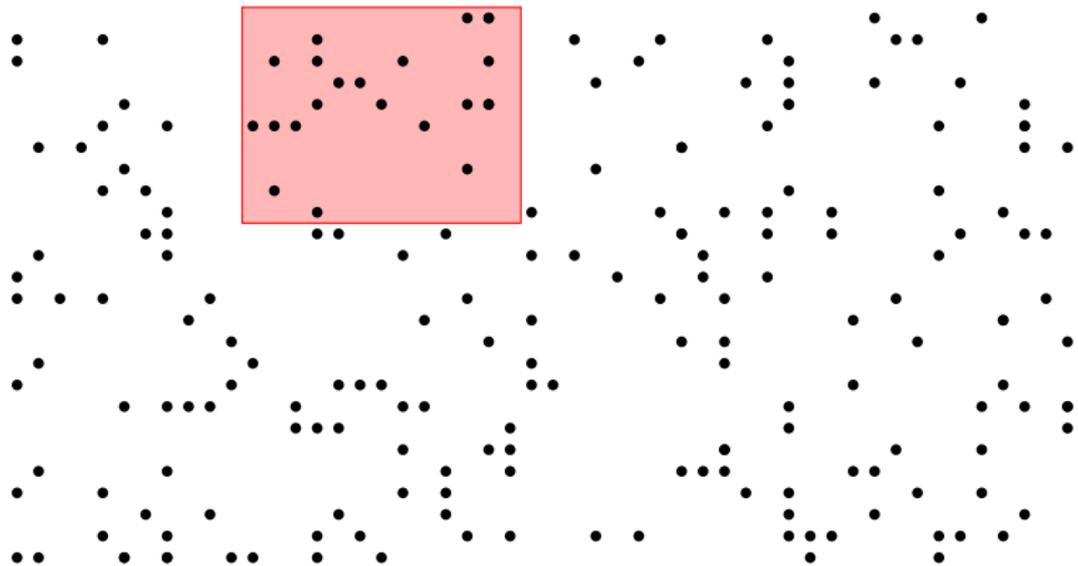
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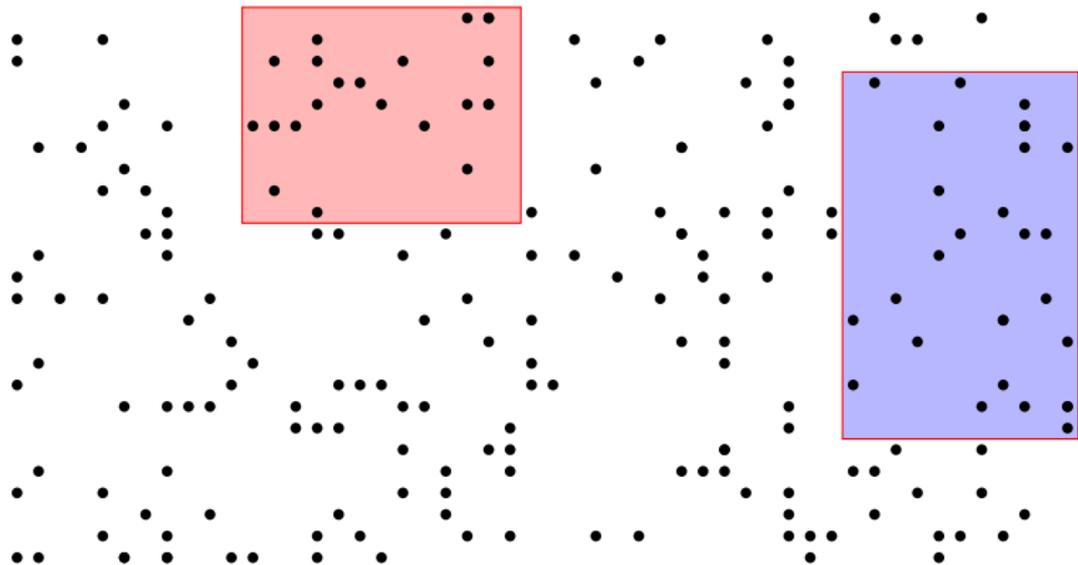
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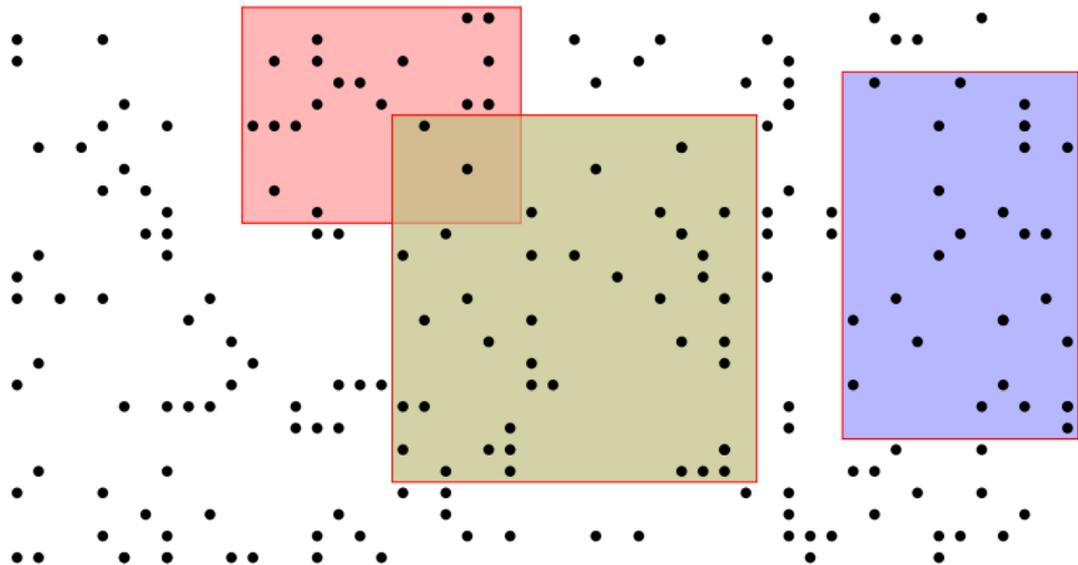
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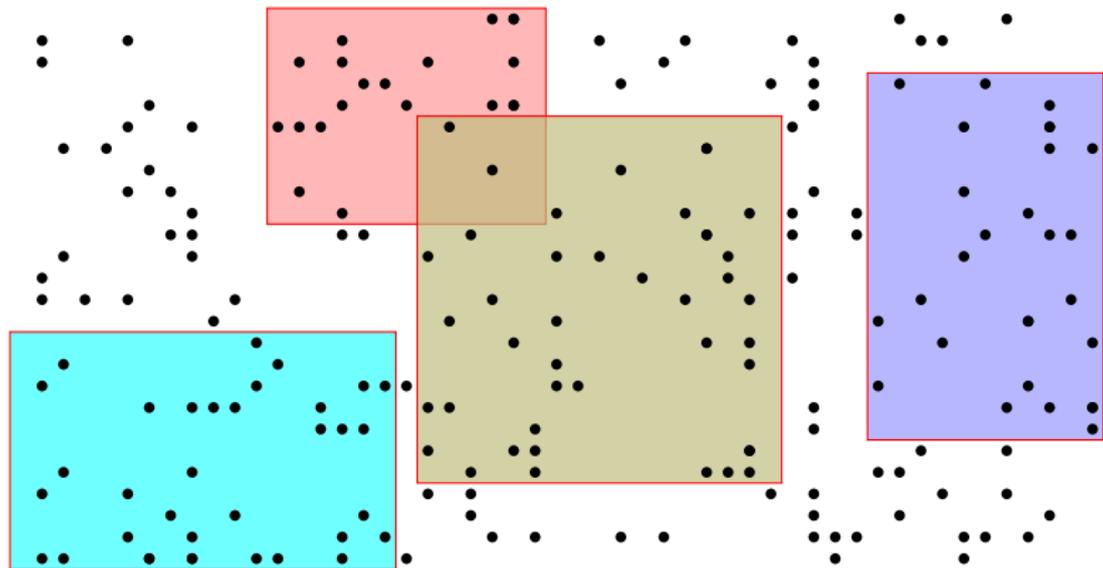
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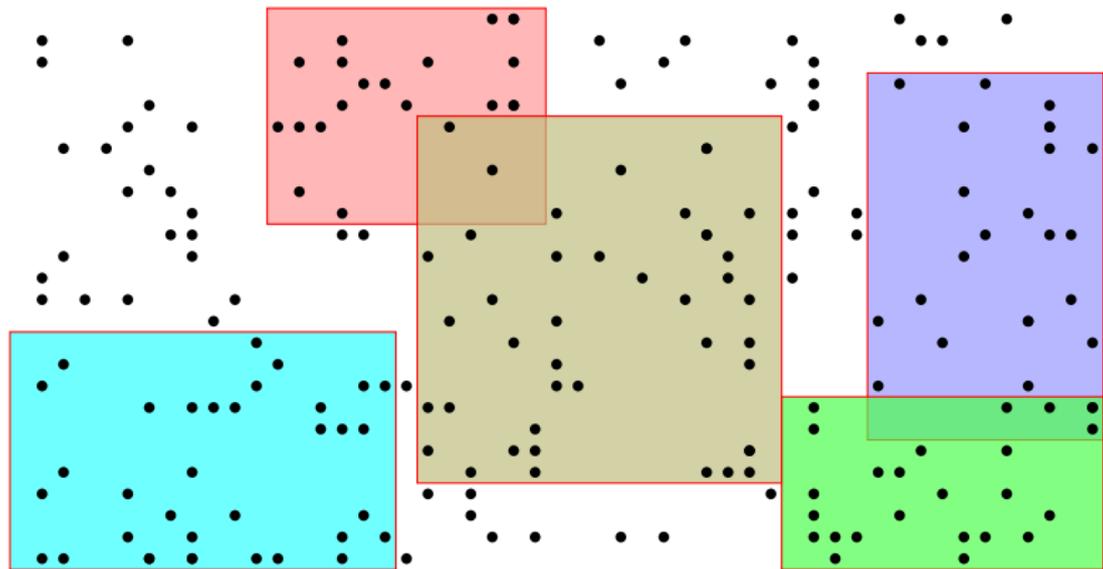
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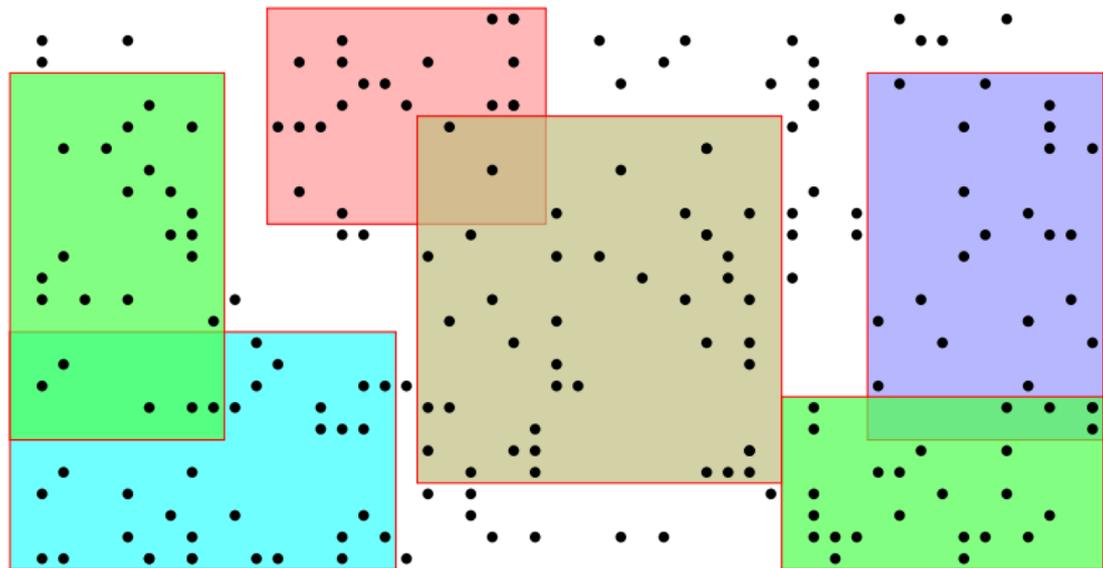
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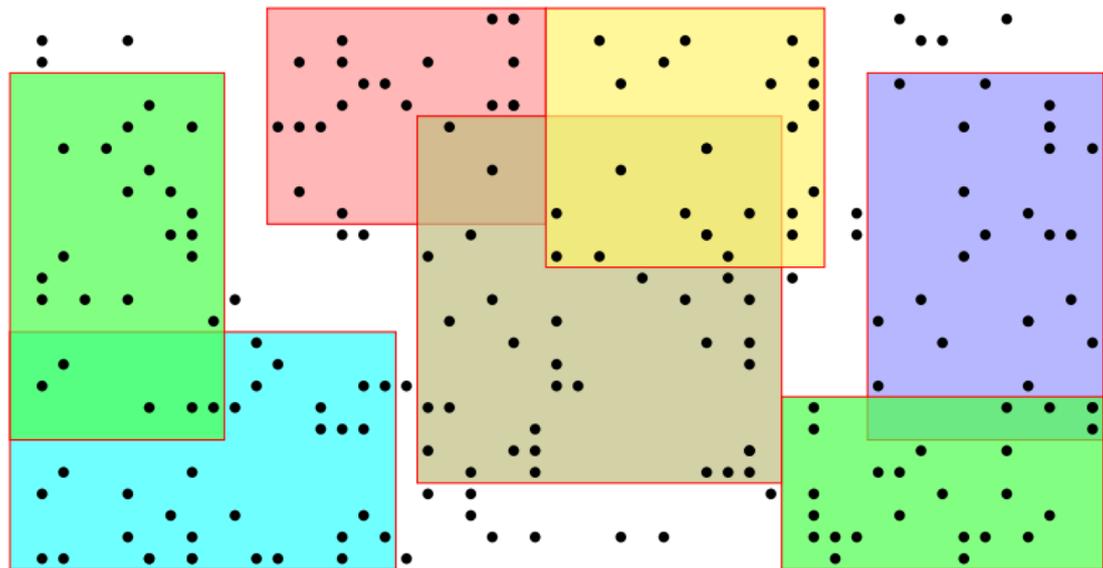
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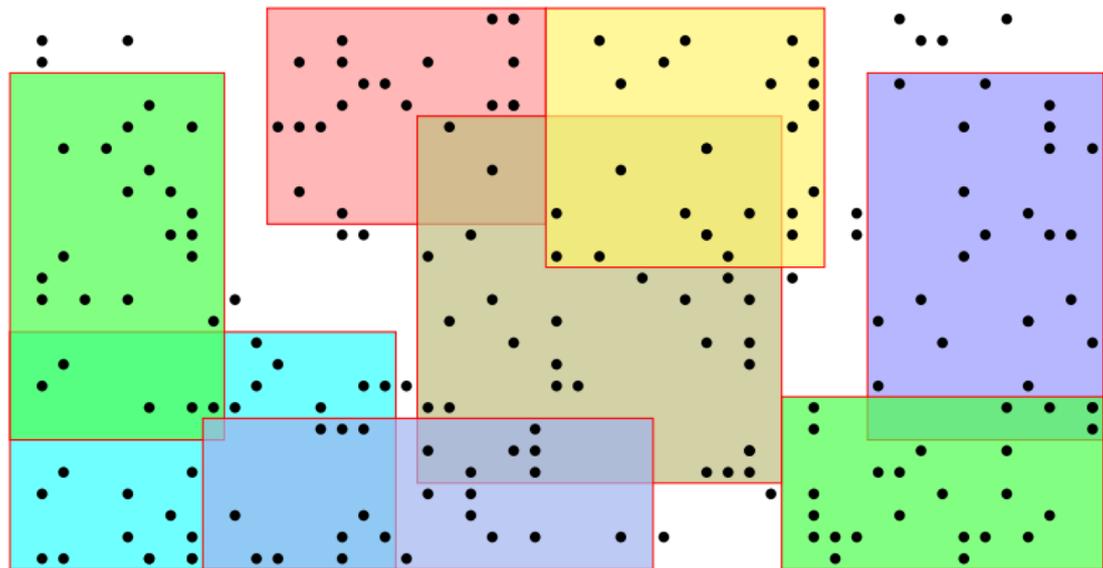
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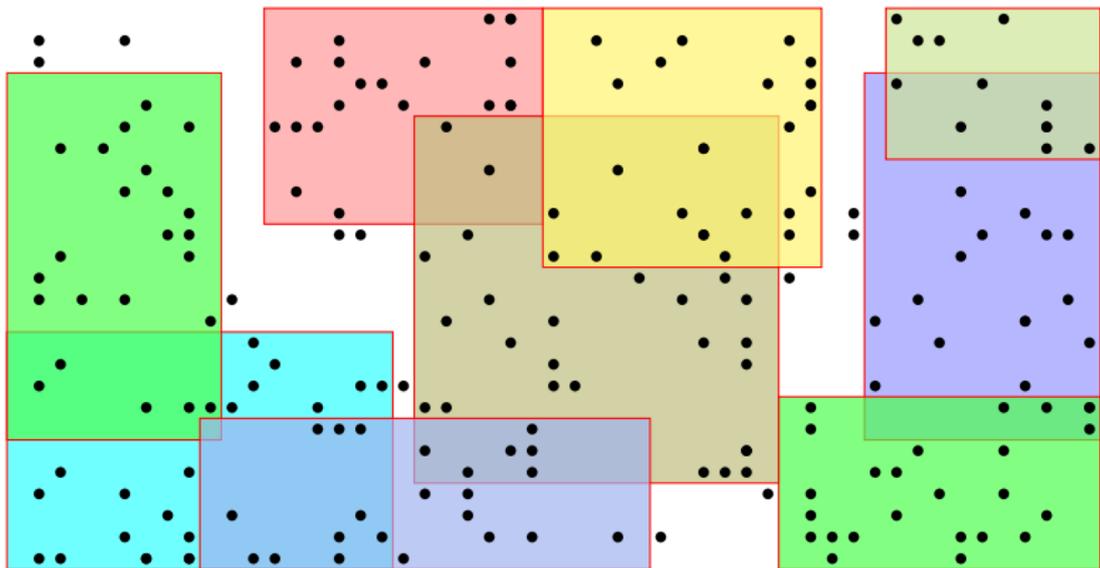
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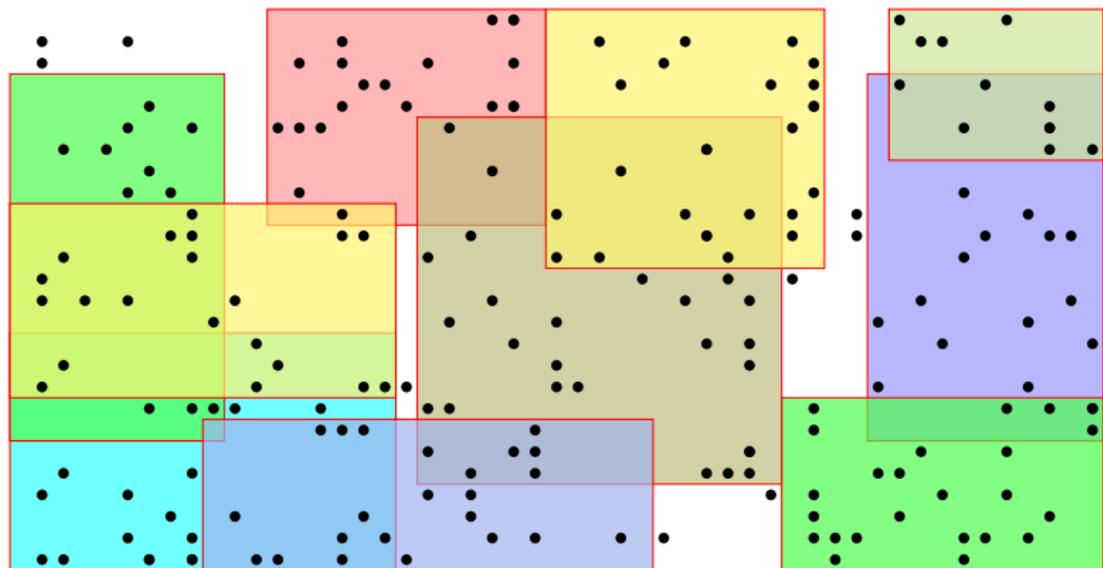
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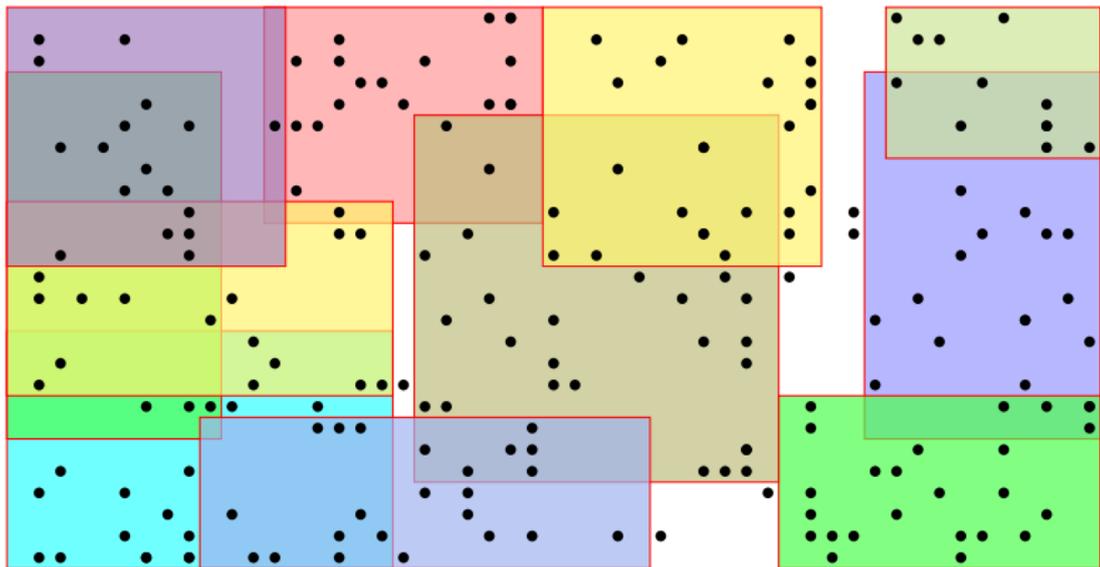
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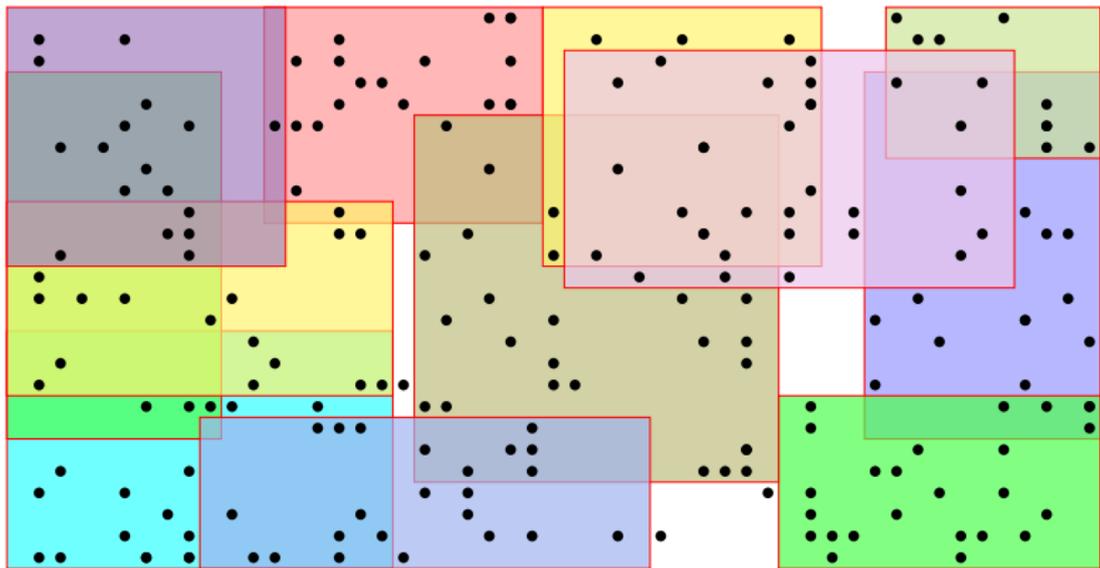
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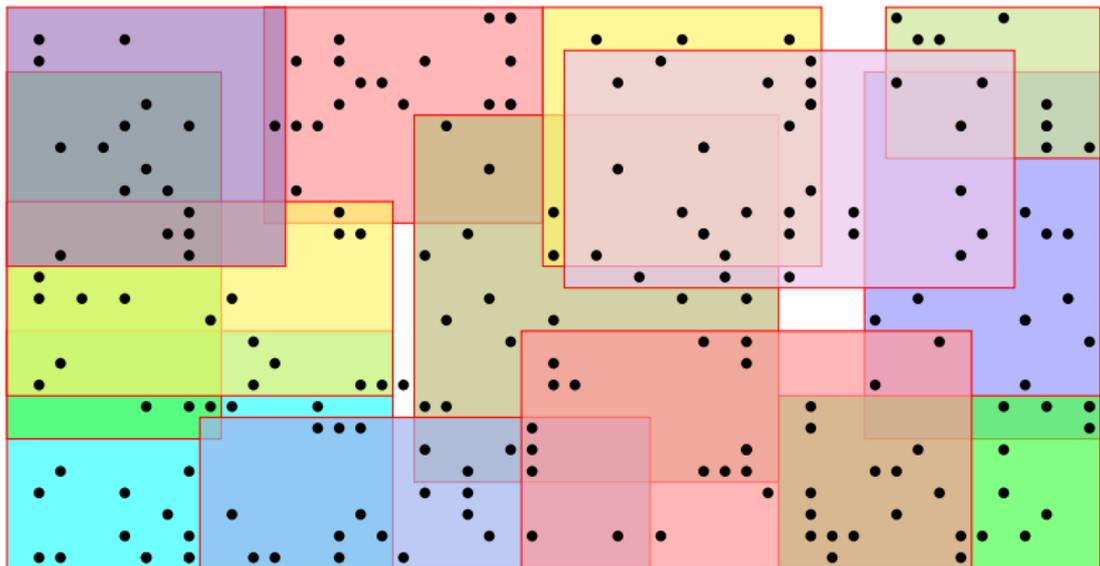
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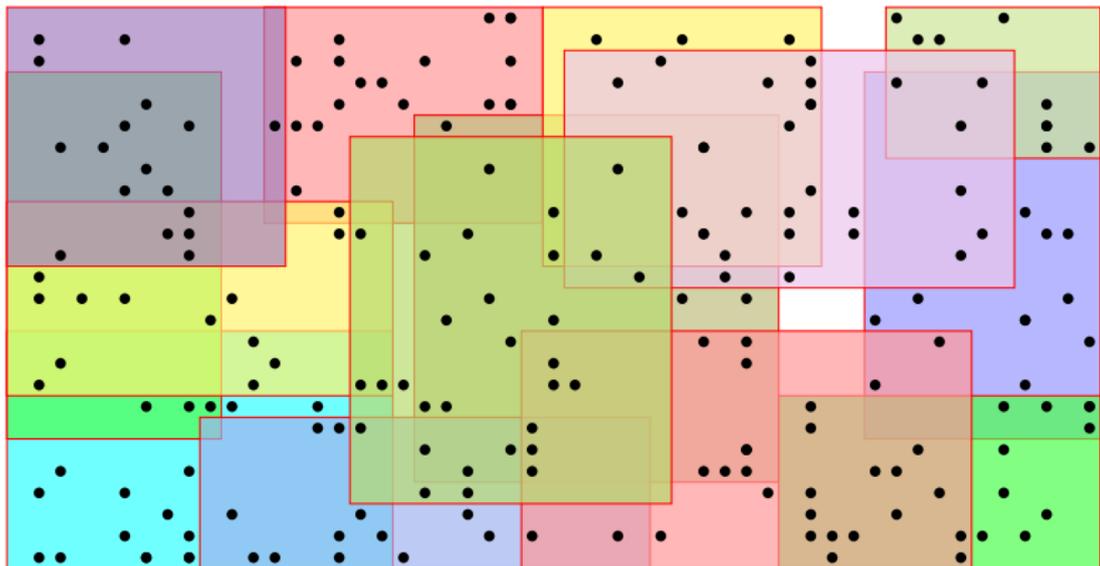
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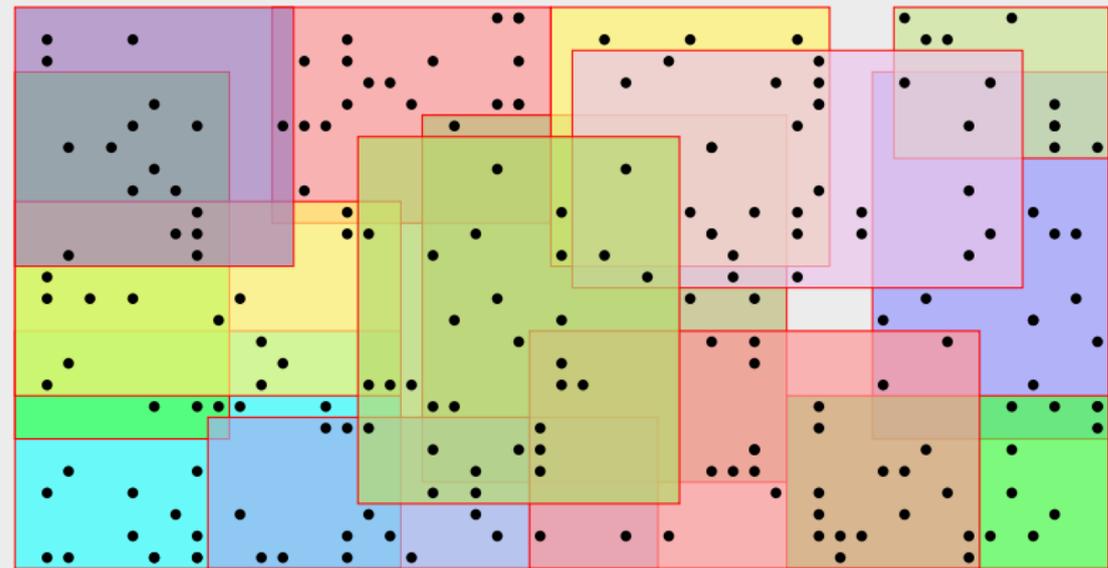
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IP-Formulation of Set Cover

$$\begin{array}{ll} \min & \sum_i w_i x_i \\ \text{s.t.} & \forall u \in U \quad \sum_{i:u \in S_i} x_i \geq 1 \\ & \forall i \in \{1, \dots, k\} \quad x_i \geq 0 \\ & \forall i \in \{1, \dots, k\} \quad x_i \text{ integral} \end{array}$$

Set Cover



Vertex Cover

Given a graph $G = (V, E)$ and a weight w_v for every node. Find a vertex subset $S \subseteq V$ of minimum weight such that every edge is incident to at least one vertex in S .

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Maximum Weighted Matching

Given a graph $G = (V, E)$, and a weight w_e for every edge $e \in E$. Find a subset of edges of maximum weight such that no vertex is incident to more than one edge.

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Given a graph $G = (V, E)$, and a weight w_v for every node $v \in V$. Find a subset $S \subseteq V$ of nodes of maximum weight such that no two vertices in S are adjacent.

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Given a set of items $\{1, \dots, n\}$, where the i -th item has weight w_i and profit p_i , and given a threshold K . Find a subset $I \subseteq \{1, \dots, n\}$ of items of total weight at most K such that the profit is maximized.

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Definition 4

A linear program LP is a **relaxation** of an integer program IP if any feasible solution for IP is also feasible for LP and if the objective values of these solutions are identical in both programs.

We obtain a relaxation for all examples by writing $x_i \in [0, 1]$ instead of $x_i \in \{0, 1\}$.

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By solving a relaxation we obtain an upper bound for a maximization problem and a lower bound for a minimization problem.

Relaxations

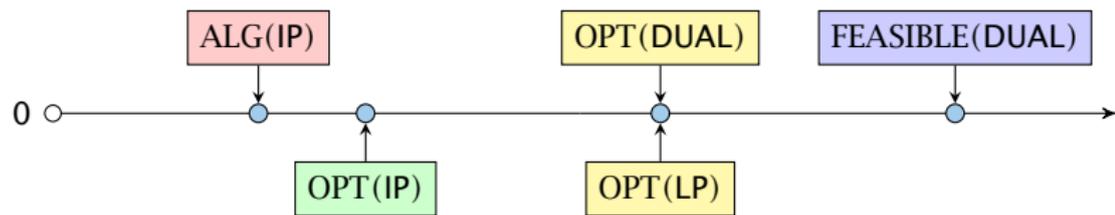
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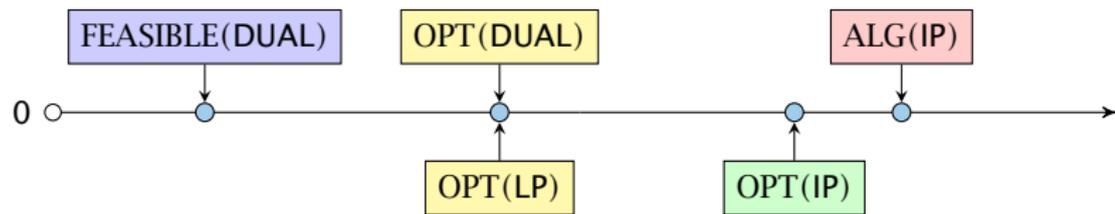
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Relations

Maximization Problems:



Minimization Problems:



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