

Branch and Bound

- One way of dealing with an NP-complete problem.
- Not polynomial.
- Complete enumeration in the worst case, but uses a clever idea to cut off much of the search space

Branch and Bound for minimizing (0-1) IPs

- Solve an LP relaxation
- Choose a variable x_i with value strictly between 0 and 1.
- Branch on whether $x_i = 0$ or $x_i = 1$.
- Bound
 - Generate feasible solutions to the IP
 - At each node generate a lower bound (using the LP) on the solutions in that branch.
 - If the lower bound on a branch is better than a feasible solution, kill that branch.
- When there is no more branching to be done, stop.

$$\begin{array}{l} \min \\ \text{s.t.} \end{array} \quad \sum c_i x_i$$
$$A x \leq b$$

~~$x_i \in \{0, 1\}$~~

$0 \leq x_i \leq 1$

$$x_2 = 0 \quad (0, \frac{1}{2}, 1, \frac{1}{3}, 0, 0)$$

$x_2 = 1$

Dealing w/ NP-complete problems

1. Exact solution

2. Fast algorithm

3. Works for all inputs

For NP-C. problem,
Give up on 1 of these
features

Branch and Bound

Combinatorial Branch and Bound for a minimization problem

- Enumerate possible values for a decision.
- Branch on all the possibilities
- Bound
 - Generate feasible solutions to original problem.
 - At each node generate a lower bound (using a relaxation) on the solutions in that branch.
 - If the lower bound on a branch is better than a feasible solution, kill that branch.
- When there is no more branching to be done, stop.

Branch and Bound for $1|r_j|L_{\max}$

- Branch on “which job runs in position i .
- Use $1|r_j, pmtn|L_{\max}$ as a lower bound

- get feasible solns

Example

| j | r_j | p_j | d_j |
|-----|-------|-------|-------|
| 1 | 0 | 4 | 8 |
| 2 | 1 | 2 | 12 |
| 3 | 3 | 6 | 11 |
| 4 | 5 | 5 | 10 |



preemptive EDD

among the jobs that have been released but not finished, run the one w/ earliest deadline

