DISJUNCTIVE PROGRAMS AND SEQUENCES OF CUTTING-PLANES

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#576


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Summary:

We continue work of Balas and Jeroslow on cutting-planes algorithms for disjunctive programs. We show that, in theory, finite convergence can still be obtained even if the extreme point to be cut away and the disjunction used to generate the cut are chosen arbitrarily. A more computational variant of the same idea is also presented as well as a small example illustrating non-convergence.
Disjunctive Programs and Sequences of Cutting-Planes

by

Charles E. Blair

Introduction

Many discrete optimization problems can be viewed as systems of linear inequalities together with restrictions of an "either-or" type, e.g., either \( x_1 = 0 \) or \( x_5 = 0 \) or \( x_7 = 0 \). Bala\[1, 2]\ introduced disjunctive programs to develop the general theory of such problems. \( P = \{ x | Ax \geq b \} \subseteq \mathbb{R}^n \) is a polytope given by the usual inequality constraints. A disjunctive constraint is a requirement that the feasible set satisfy at least one of the inequalities \( d_i x \geq e_i \), \( i = 1, \ldots, k \); where \( P \cap d_i x \geq e_i \) is a face of \( P \). The constraints of a disjunctive program consist of the inequalities defining \( P \), together with \( t \) disjunctive constraints, each of the form

\[
(1) \quad x \in \bigcup_{i \in D_j} (P \cap d_i x \geq e_i) \quad j = 1, \ldots, t
\]

Disjunctive programs include as special cases zero-one integer programs and linear complementarity problems.

We consider cutting-plane methods of obtaining the feasible set \( S \).

For \( Q \subseteq P \), the inequality \( cx \geq \beta \) is said to be valid for \( Q \) if \( a z \geq \beta \) for all \( z \in Q \). For \( 1 \leq j \leq t \) define

\[
(2) \quad E(j, Q) = \bigcup_{i \in D_j} (Q \cap d_i x \geq e_i)
\]

Hence

\[
(3) \quad S = \bigcap_{j=1}^{t} E(j, P)
\]
No method of obtaining valid inequalities for \( S \) directly is known. However, Balas [1, see also 3] has shown how valid inequalities for \( E(j,Q) \) may be obtained by solving certain linear programs. It is also shown in [1] that \( S = E(t, E(t-1, E(t-2, \ldots E(2, E(1,P)))) \). In principle, the feasible set may be obtained by adding all the inequalities generated by the first disjunctive constraint, then adding all cuts generated by the second constraint (applied to \( E(1,P) \)), and so forth. Since the number of facets of \( E(1,P) \) is typically exponential, other methods are needed.

Jeroslow [5] considered schemes in which cutting-planes are added one at a time. One started with \( Q_0 = P \). At the \( k \)th step one has \( Q_k \subset Q_{k-1} \) and an extreme point \( z_k \) of \( Q_k \). If \( z_k \notin S \) the algorithm stops. Otherwise \( j \) is determined such that \( z_k \notin E(j,Q_k) \). An inequality \( ax > \beta \) is obtained (using the linear program techniques mentioned above) which is valid for \( E(j,Q_k) \) and such that \( \alpha z_k < \beta \), i.e., the point \( z_k \) is cut away. Then \( Q_{k+1} = Q_k \setminus \{ z_k \} \), an extreme point \( z_{k+1} \) of \( Q_{k+1} \) is located, and so forth.

Jeroslow showed that if \( j, \alpha, \beta \) are suitably chosen at each step, then \( \text{conv}(S) \) will be obtained in finitely many steps, regardless of the choice of extreme point \( z_k \) at each step. The finiteness proof is non-trivial. We give a small example at the end of this paper to show that finiteness may fail if one simply chooses at each step an arbitrary facet of \( E(j,Q_n) \) which cuts away \( z_n \).

The problem is posed in [5] whether one can still obtain finite convergence if one is allowed to choose \( z_{k+1} \) and also the \( j_k \) such that \( z_k \notin E(j_k,Q_k) \) at each step (i.e., one chooses both the extreme point and the disjunctive constraint to be used to cut it away arbitrarily). We will show that this can be done, although the cuts used may be difficult
to compute. We then present a related algorithm in which the cuts are generated via linear programs. Finally we present the example mentioned previously and discuss finiteness proofs in general.

**Preliminary Analysis**

We begin with a formal description of cutting-plane procedures in general. Let $W$ be the set of all finite sequences of quadruples $(z_i, a_i, \beta_i, j_i)$

\[
W = \{ (z_i, a_i, \beta_i, j_i) : 0 \leq i \leq K \} \quad [z_i, a_i \in \mathbb{R}; \beta_i \in \mathbb{R}; 1 \leq j_i \leq t]
\]

such that (i) $\alpha_0 = 0$, $\beta_0 = 0$ (ii) $z_m$ is an extreme point of

\[
Q_m = \bigcap_{i=0}^{m} \alpha_i x \geq \beta_i
\]

(iii) $z_m \notin E(j_m, Q_m)$ (iv) $\alpha_m z_{m-1} < \beta_m$, and (v) $Q_m \supset S$ for all $0 \leq m \leq K$.

We will denote those $w \in W$ of length $k+1$ [i.e., last term is $(z_k, a_k, \beta_k, j_k)$] by $W^k$. Thus, $W = \bigcup_k W^k$.

We identify a cutting-plane procedure with a function $A: W \rightarrow \mathbb{R}^{n+1}$ that assigns to each $w \in W^k$ $A(w) = (\alpha_{k+1}, \beta_{k+1})$ such that (iv) and (v) are satisfied for $m = k+1$. $A$ is finitely convergent if and only if

\[
\text{there is no infinite sequence } (z_i, a_i, \beta_i, j_i) \text{ such that, for every } m, w_m \in W^m \text{ and } (\alpha_m, \beta_m) = A(w_{m-1}) \text{ [ } w_m = \text{ first } m+1 \text{ members of the infinite sequence].}
\]

In other words, regardless of the choice of $z_i$ and $j_i$ at each step, one eventually reaches a situation in which every extreme point of $Q_m$ is in $\bigcap_{j=1}^{t} E(j, P) = S$, hence $Q_m = \text{conv}(S)$. 
A crucial role in our subsequent analysis is played by the fact that \( E(j,P) \) is a union of faces of \( P \). Let

\[
P(m) = \{ x | x \in F \text{ for some face } F \text{ of } P \text{ of dimension } \leq m \}
\]

Suppose we have obtained a polytope \( Q \supseteq S \). Since the extreme points of \( \text{conv}(S) \) are extreme points of \( P \), \( S \) is contained in the convex hull of those extreme points of \( P \) which are members of \( Q \), i.e.,

\[
\text{conv}(Q \cap P(0)) \supseteq S.
\]

More generally,

**Lemma:** Let \( Q \supseteq S \) and \( 0 \leq m \leq n \). Then \( \text{conv}(Q \cap P(m)) \supseteq S \).

**Proof:** Since \( P(m+1) \supseteq P(m) \) it suffices to show this for \( m=0 \). By (2), (3), and de Morgan's law, we may write \( S \) as a union of intersections of faces of \( P \). Since the intersection of faces is a face, this establishes that \( S \) is a union of faces of \( P \). Since a face of \( P \) is the convex hull of certain extreme points of \( P \), it follows that \( \text{conv}(S) \) is the convex hull of extreme points of \( P \), as claimed above. Q.E.D.

We describe informally our cutting-plane scheme. At each step we have \( Q_m \supseteq S \) and \( z_m \) an extreme point of \( Q_m \). Let

\[
d_m = \text{dimension of that face } F_m \text{ of } P \text{ such that } z_m \in \text{interior } (F_m)
\]

If \( d_m = 0 \), i.e., \( z_m \) is an extreme point of \( P \), we cut \( z_m \) away using any inequality valid for \( S \). Since \( P \) has a finite number of extreme points this only happens finitely often. If \( d_m > 0 \) then

\[
z_m \notin \text{conv}(Q_m \cap P(d_m - 1))
\]
(9) follows from the fact that \( z_m \) is an extreme point of \( Q_m \). (10) holds because \( F_m \cap E(j_m, Q_m) \) is a union of proper faces of \( F_m \).

We construct an inequality \( \alpha_{m+1} x \geq \beta_{m+1} \) which is valid for \( E(j_m, Q_m) \) and cuts away \( z_m \). To ensure finite convergence we arrange that

\[
F_m \cap \alpha_{m+1} x = \beta_{m+1}
\]

is (roughly speaking) a facet of \( \text{Conv} (F_m \cap Q_m \cap P(d_m - 1)) \).

The Convergence Theorem

For \( w \in W_k^d \) and \( 1 \leq d \leq n \) let

(11) \[
L(d, w) = \text{largest } m \leq k - 1 \text{ such that } d_m < d
\]

For \( Q \subset P \) and \( F \) a \( d \)-dimensional face of \( P \) a finite set \( S(Q,F) \subset R^{n+1} \)

is defined to be a sharp set of inequalities if

(12) \[
\text{conv}(Q \cap F \cap P(d-1)) = Q \cap F \cap \alpha x \geq \beta
\]

\((\alpha, \beta) \in S(Q,F)\)

Sharp sets of inequalities exist, e.g., the facets of \( Q \cap P(d-1) \).

Theorem: Suppose that for every \( F, Q \subset S(Q,F) \) is a sharp set of inequalities. Suppose \( A : W \rightarrow R^{n+1} \) is a cutting-plane procedure such that for every \( w \in W_k^d \) if \( A(w) = (\alpha_{k+1}, \beta_{k+1}) \) then

(13) \[
\alpha_{k+1} z_k < \beta_{k+1}
\]

(14) \[
\text{if } d_k = 0 \text{ then } Q_k \cap \alpha_{k+1} x \geq \beta_{k+1} \supset S
\]

(15) \[
\text{if } d_k > 0 \text{ then for some } (\alpha, \beta) \in S(L(d_k, w) + 1, F_k)
\]

\[
F_k \cap Q_k \cap F_k \cap Q_k \cap \alpha x \geq \beta \supset F_k \cap Q_k \cap \alpha_{k+1} x \geq \beta_{k+1}.
\]
if \( d_k > 0 \) \( Q_k \cap a_{k+1}x \geq \beta_{k+1} \supset Q_k \cap P(d_k-1) \)

Then \( A \) is a finitely convergent procedure, i.e., (6) holds.

**Proof:** With each \( w \in W^k \) we associate \( C(w) = (a_0, a_1, \ldots, a_n) \), an \((n+1)\)-tuple of natural numbers measuring the complexity of \( Q_k \). \( a_0 \) is the number of extreme points of \( P \) in \( Q_k \). For \( 1 \leq d \leq n \) we define

\[
(17) \quad a_d = \sum_F N(F)
\]

where \( N(F) \) is the number of \((a, \beta) \in S(Q(L(d,w)+1, F)) \) such that \( Q_k \cap F \cap a_x \geq \beta \not\in Q_k \cap F \), and the sum is over all \( d \)-dimensional faces \( F \) of \( P \). Let \( w^* \in W^{k+1} \) be such that \((a_{k+1}, \beta_{k+1}) = A(w) \) and \( w = \) the first \((k+1)\) terms of \( w^* \). Let \( C(w^*) = (a_0^*, \ldots, a_n^*) \). If \( d_k = 0 \) \( a_0^* < a_0 \) because \( z_k \in Q_k - Q_{k+1} \). If \( d_k > 0 \) and \( i < d_k \) then \( L(i, w) = L(i, w^*) \).

Since \( Q_{k+1} \subseteq Q_k \), \( a_1^* \leq a_1 \). Further \( a_{d_k}^* < a_{d_k} \) because, by (15),

\( N^*(F_{k-1}) < N(F_{k-1}) \). Hence \( C(w^*) \) is lexicographically smaller than \( C(w) \). By well ordering, no infinite sequence is possible. Q.E.D.

Condition (16) is not used directly in the convergence proof. Its purpose is to insure that, at each step of the algorithm, if \( d_k > 0 \), then there is some \((a, \beta) \in S(Q_L(d,w)+1, F_k) \) such that \( a \beta_k < \beta \). This follows from the fact that, for all \( d > 0 \), \( Q_k \supseteq Q_L(d,w)+1 \cap P(d-1) \).

**Solution of the Problem of Jeroslow [5]**

We must construct a finitely convergent \( A \) such that, for \( w \in W^k \)

\( A(w) = (a_{k+1}, \beta_{k+1}) \) is such that

\[
(18) \quad Q_k \cap a_{k+1}x \geq \beta_{k+1} \supset E(j_k, Q_k)
\]
We require a variant of the separating hyperplane theorem, which can be proved by the usual convex analysis methods.

**Lemma.** Let $T \subseteq P$ be a polytope, $F$ a face of $P$, $v \in \mathbb{R}^n$, $\delta \in \mathbb{R}$, $z \in F^\perp T$. If $\langle vz, \delta \rangle$ and $F \bigcap vx \geq \delta \supset F \bigcap T$, then there are $(\alpha, \beta)$ such that $P \bigcap \alpha x \geq \beta \supset T$ and $(F \bigcap \alpha x = \beta) = (F \bigcap vx = \delta)$.

Now we specify the desired $A$. $S(Q, F)$ consists of all the facets of $Q \bigcap P(d-1)$. If $d_k = 0$, we cut $z_k$ away using any valid inequality for $E(j_k, Q_k)$. If $d_k > 0$, then by (9) and (10) there are $(v, \delta) \in S(Q_k, F_k) + \mathbb{R}^w$ such that $\langle vz, \delta \rangle$, $Q_k \bigcap F_k \bigcap vx \geq \delta \supset$ conv($Q_k \bigcap F_k \bigcap P(d_k-1)$) $\supset Q_k \bigcap F_k \bigcap E(j, Q_k)$. We let $T = \text{conv}((Q_k \bigcap P(d_k-1)) \cup E(j, Q_k))$ and apply the lemma to obtain $a_{k+1}$, $\beta_{k+1}$ satisfying (13), (15), (16), and (18).

**An Algorithm Based on Cuts Generated by Linear Programs**

The cutting-plane procedure described in the preceding section seems impractical because, among other things, each step depends on locating a facet of conv($Q_k \bigcap P(d_k-1)$). In this section we describe an algorithm based on similar ideas in which the cuts are generated at each step by finding basic feasible solutions (not necessarily optimal) to certain linear programs.

We convert the representation of $P$ to equation form by adding slack variables, so $P = \{y | B y = b, y \geq 0\}$ where $B$ has $q$ rows and $r$ columns. At step $k$ of the algorithm the next cut is added by introducing a new row to the constraints and a new non-negative variable $v^{(k)}$. In general we have

$$Q_k = \{y | B_k y + C_k v = b_k; y, v \geq 0\}$$

where
B_k is (q+k)×r and C_k is (q+k)×k. B_k^{(i)} and C_k^{(i)} will denote the ith columns of the matrices, while y_k^{(i)}, v_k^{(i)} will be components of vectors.

At each step (y_k,v_k) ∈ R^{r+k} is an extreme point of Q_k corresponding to a choice of basic variables in (19). y_k is in the interior of the face of P

\[ F_k = \{ y \mid b_o y = b_o, y \geq 0, y^{(i)} = 0 \text{ if } y_k^{(i)} = 0 \} \]

As before d_k = dimension of F_k and L(d, k) = the largest m < k-1 such that d_m < d.

At step k+1 (y_k,v_k) must be cut away. Let

\[ J = \{ i \mid y_k^{(i)} > 0 \} \]

\[ D_k = \bigcup_{i ∈ J} \{ (y,v) \mid (y,v) \in Q_k \text{ and } y^{(i)} = 0 \} \]

Then \( D_k \cap F_k = F_k \cap P(d_k-1) \cap Q_k \) and \( \text{conv}(D_k) \supset \text{conv}(Q_k \cap P(d_k-1)). \) It follows from results in [3] that every inequality \( ay + βv ≥ ν \) valid for \( Q_m \cap D_k \) (0 ≤ m ≤ k) can be obtained from a feasible solution to the "disjunctive dual program"

\[ \text{minimize } ay_k + βv_k - ν \]

subject to

\[ α_j ≥ u_j b_k^{(j)} \quad j = 1, \ldots, r; \quad i \notin J - \{ j \} \]

\[ β_j ≥ u_j c_k^{(j)} \quad j = 1, \ldots, m; \quad i \notin J \]

\[ β_j = u_j c_k^{(j)} \quad m < j ≤ k; \quad i \notin J \]

\[ ν ≤ u_i b_k \quad i \notin J \]

\((-1, \ldots, -1) ≤ u_i ≤ (1, \ldots, 1)\)
In (23) the variables are $a \in R^r$, $\beta \in R^k$, $v \in R$, and $u_i \in R^{q+k}$ for all $i \in J$. The inequalities corresponding to basic feasible solutions to (23) constitute a sharp set of inequalities $S(Q, F_k)$.

If $(y_k, v_k) \mid S$ we cut it away by using an $(a, \beta, v)$ corresponding to a basic feasible solution of (23), $m = L(d_k, k) + 1$, with negative objective function value (it is not necessary to find the optimal solution, although this will produce a deeper cut). Then the new row added to the tableau is

$$\begin{align*}
-ay - \beta v + v^{(k+1)} &= -v
\end{align*}$$

pivot operations are performed to locate the next extreme point $(y_{k+1}, v_{k+1})$ and so forth.

This algorithm is similar to that in [5] in that it is finitely convergent, cuts away an arbitrarily chosen extreme point at each step, and uses disjunctive dual programs to generate the cuts. The main difference is that the algorithm of Jeroslow generates a valid inequality for $E(j, Q_k)$ at each step, while our algorithm generates a valid inequality for $\text{conv}(Q_k \cap P(d_k, l))$. Indeed, the only use we make of the sets $E(j, P)$ is to test whether the current point is in the feasible set $S$. The linear program (23) compares unfavorably with the analogous program in [5, (7a-7b)] if the sets $P_j$ are simple, i.e., the union of small numbers of faces. In the case of complex $E(j, P)$ our program (23), which considerably avoids the E-sets, may be superior. In both cases the LPs are not as large as they look, and computational tricks and simplifications will be investigated later.
An Example of Non-Convergence:

The finiteness proofs here and in [5] are surprisingly messy. We offer an example of a non-convergent cutting-plane procedure, which suggests that some delicacy is required to insure finiteness.

Let $P \subseteq \mathbb{R}^3$ be the polytope whose extreme points are

$$
\begin{align*}
\text{(25)} & \quad (3,3,0) \quad (3,3,5) \\
         & \quad (0,8,0) \quad (0,8,\theta) \quad [\theta \text{ and } \phi \text{ to be specified later}] \\
         & \quad (8,0,0) \quad (8,0,\phi) \\
         & \quad (3,10,0) \quad (3,10,\phi) \\
         & \quad (10,3,0) \quad (10,3,\phi) \\
         & \quad (8,8,0)
\end{align*}
$$

Geometrically $P$ has a hexagon base and an upper surface that is a "creased hexagon." The two are joined at the point $(8,8,0)$.

There are two disjunctive constraints

$$
\begin{align*}
\text{(26)} & \quad E(1,P) = \{(x,y,z) | x = 0 \text{ or } y = 0 \text{ or } z = 0\} \\
         & \quad E(2,P) = \{(x,y,z) | x + y = 6 \text{ or } x = 10 \text{ or } y = 10 \text{ or } z = 0\} \\
         & \quad S = P \setminus E(1,P) \setminus E(2,P) = \{(x,y,z) \in P | z = 0\}
\end{align*}
$$

Let $\theta, \phi$ satisfy

$$
\begin{align*}
\text{(27)} & \quad 4 < \theta < 5 \quad \frac{3}{8} \leq \phi < \frac{3}{4}
\end{align*}
$$

Then the extreme point $(0,8,\theta)$ can be cut away by the inequality

$$
\begin{align*}
\text{(28)} & \quad (5-\phi)x + (5-\phi)y + 7z \leq 65 - 6\phi
\end{align*}
$$

(28) is a facet of $E(2,P)$ which goes through $(3,3,5); (3,10,\phi); \text{ and } (10,3,\phi)$. 

\( Q_1 = P \) \hspace{1cm} (28) has the same extreme points as \( Q_0 = P \) except that \((0, 8, \theta)\) and \((8, 0, \theta)\) are replaced by \((0, 8, \theta')\); \((8, 0, \theta')\) such that

\[
\phi > \frac{3}{8} \theta' \hspace{1cm} \theta' = \frac{2}{7} \phi + \frac{25}{7}
\]

The extreme point \((3, 10, \phi)\) can be cut away by the inequality

\[
6'x + 7'y + 8z \leq 166'
\]

(30) is a facet of \( P(1, Q_1) \) which goes through \((0, 8, \theta')\); \((8, 0, \theta')\) and \((8, 8, 0)\).

\( Q_2 = Q_1 \) \hspace{1cm} (30) has the extreme points \((10, 3, \phi)\) \((3, 10, \phi)\) replaced by \((10, 3, \phi')\) and \((3, 10, \phi')\) where

\[
4 < \theta' < 5 \hspace{1cm} \phi' = \frac{3}{8} \theta'
\]

Since (31) is the same as (27) the process can be continued indefinitely.

Two remarks should be made about this example. At each step there is only one \( j \) such that the present extreme point is not in \( E(j, Q_k) \). This is not a case of choosing the wrong disjunction but rather the wrong facet, which keeps creating undesirable new extreme points. Secondly, it should be noted that the sequence of extreme points does not approach a member of \( S \) in any limiting sense.

**Concluding Remarks**

There are two areas in need of investigation. Firstly, the behavior of computer implementations of these ideas needs to be studied (as previously stated, this paper concentrates on theoretical issues and an
actual implementation would depend on further tricks). Secondly, the finiteness questions are still rather mysterious. Both the methods described here and in [5] have the irritating property that the finiteness proof may fail if deeper cuts than the ones specified are used (this is related to the creation of unwanted extreme points in our example). The author feels that present convergence proofs are more cumbersome than they should be, and that a theory unifying the various techniques is needed. The idea behind all convergence proofs for cutting-plane methods is that the polytope after a cut is "simpler" than the polytope before the cut. We lack a thorough understanding of what constitutes appropriate definitions of "simpler."

Finally, we wish to mention a question related to Gomory's method of integer forms. Gomory [4], after showing that certain row selection rules guaranteed finite convergence, observed that he knew of no example of non-convergence arising from an arbitrary selection of rows at each step. Twenty years later, no such example has been constructed.
References


