

56:272 Integer Programming & Network Flows  
 Quiz #4 – September 24, 2003

Consider the following *zero-one knapsack problem*, with a capacity of 8 units of weight:

<u>item #</u>	<u>Weight</u>	<u>Value</u>
1	5	9
2	3	5
3	2	3
4	4	7

The knapsack problem is solved by *Branch-&-Bound*, with the LP relaxation providing the upper bound. First the items are sorted by \$ per unit weight:

i	w	v	v/w	r
1	5	9	1.8	1
4	4	7	1.75	2
2	3	5	1.667	3
3	2	3	1.5	4

The results of the branch-and-bound search are:

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->Subproblem # 1
Forced in:
Forced out:
Free:      1  2  3  4
Fractional solution: selected items = 
                    plus  of item # 
                    value = 14.25
                    Rounding down yields value 9

->Subproblem # 2
Forced in:      4
Forced out:
Free:          1  2  3
Fractional solution: selected items = 4
                    plus 0.8 of item # 1
                    value = 14.2
                    Rounding down yields value 7

->Subproblem # 3
Forced in:      1  4
Forced out:
Free:          2  3
Infeasible!
<-Subproblem # 3 fathomed.
->Subproblem # 4
Forced in:      4
Forced out:      1
Free:          2  3
Fractional solution: selected items = 2 4
                    plus 0.5 of item # 3
                    value = 13.5
                    Rounding down yields value 12

->Subproblem # 5
Forced in:      3  4
Forced out:      1
Free:          2
Fractional solution: selected items = 3 4

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        plus 0.6667 of item # 2
        value = 13.33
        Rounding down yields value 10
->Subproblem # 6
Forced in:  2  3  4
Forced out: 1
Free:
Infeasible!
<-Subproblem # 6 fathomed.
->Subproblem # 7
Forced in:  3  4
Forced out: 1  2
Free:
Integer solution: selected items = 3 4
                    Value= 10
<-Subproblem # 7 fathomed.
<-Subproblem # 5 fathomed.
->Subproblem # 8
Forced in:  4
Forced out: 1  3
Free:  2
Integer solution: selected items = 2 4
                    Value= 12
<-Subproblem # 8 fathomed.
<-Subproblem # 4 fathomed.
<-Subproblem # 2 fathomed.

->Subproblem # 9
Forced in:
Forced out: 4
Free:  1  2  3
Integer solution: selected items = 1 2
                    Value= 14
<-Subproblem # 9 fathomed.
<-Subproblem # 1 fathomed.
Done. # subproblems = 9
    
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At the top of the tree, i.e., subproblem #1, the solution of the **LP relaxation** is:  $X_1 = \underline{\quad}$ ,  $X_2 = \underline{\quad}$ ,  $X_3 = \underline{\quad}$ ,  $X_4 = \underline{\quad}$ , that is, include all of item(s) A =  $\underline{\quad}$  and the fraction B =  $\underline{\quad}$  of item C =  $\underline{\quad}$ . At this time, the upper bound is  $\underline{\quad}$  and the lower bound is  $\underline{\quad}$ . The initial **incumbent** value is  $\underline{\quad}$ . When beginning to consider subproblem #5, the current incumbent value is  $\underline{\quad}$ , found in subproblem #  $\underline{\quad}$ .

- Which subproblems are fathomed because the upper bound is no better than the incumbent? \_\_\_\_\_
- Which subproblems are fathomed because the LP relaxation is infeasible? \_\_\_\_\_
- Which subproblems are fathomed because the LP relaxation has an integer solution? \_\_\_\_\_

