

We have seen a variety of problems turn into 0,1 linear programs. (1)

Q: which ones are "easy"?

"Easy" = solution of relaxed linear program

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sol'n of 0-1 linear program

<u>0,1 LP</u>		<u>Relaxed LP</u>	
min	$c^T x$		$c^T x$
st	$Ax = b$		$Ax = b$
	$x \in \{0,1\}$		$0 \leq x \leq 1$
	$Cx \leq d$		$Cx \leq d$

If this property is true we could

- solve <sup>relaxed</sup> linear program

- use sol'n (cause it's 0-1)

(This is hardly ever efficient!)

# Matching in bipartite graphs

(2)

A bipartite graph has

- two "types" of vertex  
( $R, G$ ) say.

- all edges go have  
one  $R$ -vertex,  
one  $G$ -vertex

Commonly drawn as two columns,  
( $R, G$ ) and edges go from one side to  
the other



A matching in a graph is a set  
of edges without common vertices  
so in bipartite graph, looks like (say!)



Matchings in bipartite graphs are common in applications (3)

eg DETR (paper on web page)

- Network predicts  $k$  (fixed) possible objects
- Decoder must decide for each
  - if it is an object
  - what object
  - where.

Training.

- image has  $r \leq k$  boxes, containing known objects
- current state of decoder predicts a score for any object, location
- So we get a weighted bipartite matching problem





training labels,  $r=2$

$\uparrow$   
 Detr  
 decodes,  
 $k=4$

- we would like a matching (one decode per object)
- that  $\max_{\text{score}}$   $\min_{\text{weight}}$  loss.
- Then we backprop through matching.
- Notice this is indep of the ~~per~~ order of object boxes, as it should be.

## Simplest case:

(5)

- $n$  verts on each side  
(complete bipartite graph).
- in this case, a matching is a permutation

Write  $r_i$  for  $i$ 'th  $r$  vert  
 $g_i$  " "  $g$  vert  
 $r_i \rightarrow g_{\pi(i)}$  is matching

- a permutation is a 0-1 matrix  $M$  with special properties  
 $n \times n$

$$M_{ij} \in \{0, 1\}$$

$$\sum_i M_{ij} = 1$$

$$\sum_j M_{ij} = 1$$

Max weighted bipartite matching  
in perfect case

(6)

$$\max \sum_{ij} w_{ij} M_{ij}$$

$$\text{st } M_{ij} \in \{0, 1\}, \quad M_{ij} \text{ is } n \times n$$

$$\sum_i M_{ij} = 1 \quad \sum_j M_{ij} = 1$$

Recall

Birkhoff - Von-Neumann theorem

$$\begin{aligned} D &= \text{Set of doubly stochastic} \\ &= \text{matrices} \\ &= \left\{ A_{n \times n} \mid \begin{array}{l} \mathbf{1}^T A = \mathbf{1}^T, \quad A \mathbf{1} = \mathbf{1} \\ A_{ij} \geq 0 \end{array} \right\} \\ &= \text{matrices st:} \\ &\quad \text{row-sums} = 1 \\ &\quad \text{col-sums} = 1 \\ &\quad \text{entries} \geq 0 \\ &\quad \text{square} \end{aligned}$$

I: D is convex (easy)

II: D is convex hull of permutation matrices

III: every vert of D is a perm matrix AND every perm matrix is a vert of D.

In turn, relaxed LP is

$$\max \sum_{ij} w_{ij} M_{ij} \quad [= \text{Tr}[W^T M]]$$

st.  $M \in D.$

and soln of relaxed  $\equiv$  soln of 0-1 problem

• This isn't most efficient alg (later)

Now consider general case:  
k r-verts, r g-verts,  $k \neq r$ .

(8)

• Matching is a  
 $k \times r$  matrix  $M$

st

$$\sum_i M_{ij} \leq 1$$

$$\sum_j M_{ij} \leq 1$$

$$M_{ij} \in \{0, 1\}$$

Q: how many 1's in  $M$ ?

Turn  $M$  into vector  $m$  by  
rearranging



We get

$$A m \leq 1, \quad m_i \in \{0, 1\}$$

(9)

for constraints.

Properties of A :

- each col of A corresponds to an entry in M
  - each entry in M appears in exactly 2 inequalities (one row, one col).
- $\Rightarrow$  every col of A has exactly 2 ones; all others 0.

Thm : every ~~xxx~~  $s \times s$  minor of A

is either 1, 0, -1

$\equiv$  A is totally unimodular  
(TUM)

for the moment, assume true  
(I'll prove below).

(10)

### Consequences:

- every vertex of

$$A_m \leq 1, \quad 0 \leq m \leq 1$$

is integer (and so 0,1).

### Proof:

- there are  $k, r$  vars
- $k+r+2kr$  ineqs.
- choose  $kr$  meqs to be equalities
- solve - this gets vertex it  
soln exists  
and feasible

$$M = \{ \dots, 1, \dots, 0, \dots, w, \dots \} \quad (11)$$

↑  
 coeffs where  $M \leq 1$  is active

↑  
 others

↑  
 $0 \leq M$  active

So

$$Bw + v = 1$$

↑  
integer

↑  
Block of A

So

$$Bw = z$$

↑  
 integer

$$w = B^{-1}z$$

if inverse exists

But

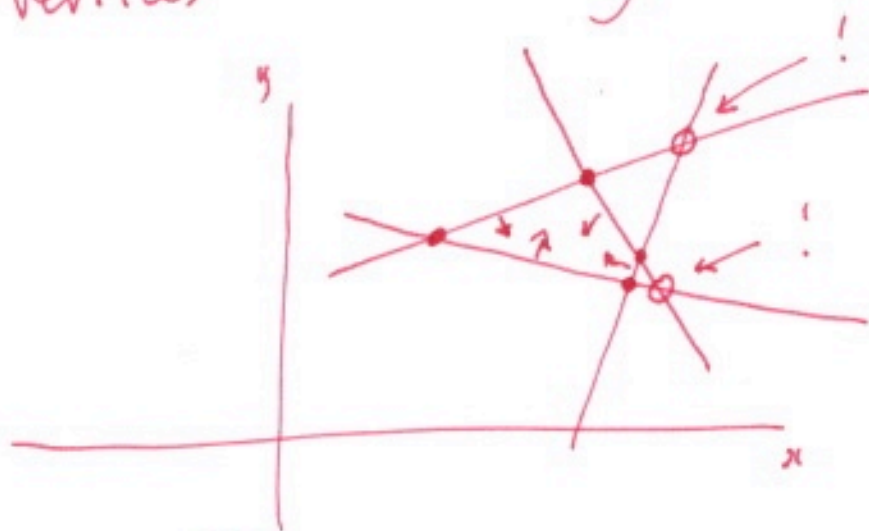
$$B^{-1} = \frac{1}{\det B} \cdot \text{Adj}(B)$$

but any minor of  $A$  has  $\det = \{0, 1, -1\}$  (12)

so  $\det B \in \{0, 1, -1\}$   
 $\text{adj } B$  has all entries  $\{0, 1, -1\}$

so  $w = B^{-1}z$  is integer, if it exists.

• Notice this construction yields more pts than the vertices and they're all integer!



example: →

In turn.

Solving relaxed LP

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Solving 0.1 LP

in this case.



Thm:  $A$  is TUM

(13)

Proof: (Induction)

Take  $T$  a square submatrix of  $A$   
( $25 \times 25$ )

Three cases:

• some col is all 0  $\rightarrow \det T = 0$

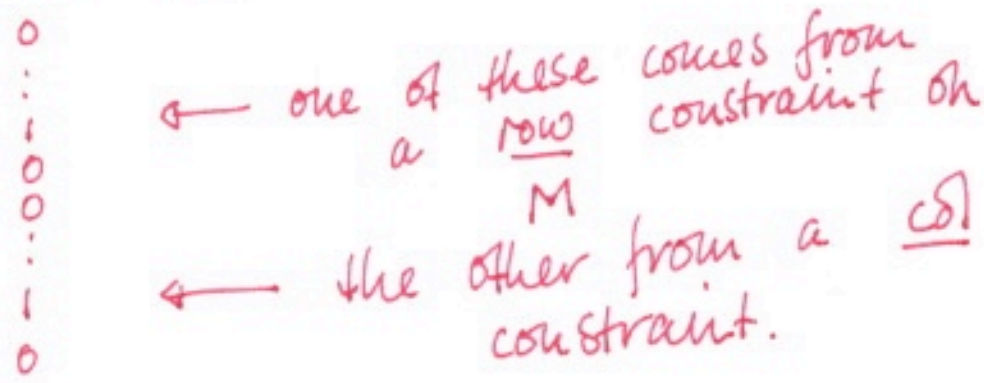
• at least one col contains exactly 1 one.

$\rightarrow$  pass to smaller submatrix

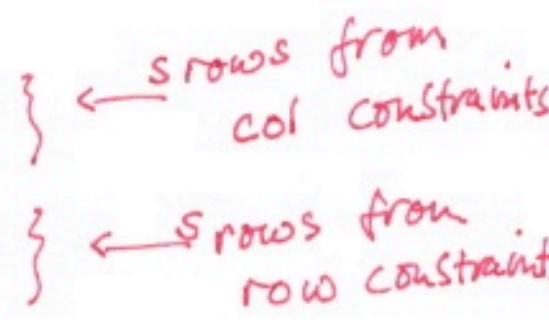
• every col contains 2 ones  
 $\rightarrow$  interesting case

Interesting case:

• consider some col of T.



• now permute the rows of T (which at worst changes sign of  $\det(T)$ ) to get.



Then 
$$\left[ \underbrace{1 \dots 1}_s, \underbrace{-1 \dots -1}_s \right] T = 0$$

so  $\det(T) = 0$  !

Notice this TUM property is very strong.

(15)

We have:

$$Ax \leq b$$
$$z_b \leq x \leq z_a$$

integer vectors

has integer verts if  $A$  is TUM  
(Showed this already).

Notice

$$Ax = b$$

$$x \geq 0$$

has integer verts if  $A$  is TUM  
and  $b$  integer.

In some cases, we can guarantee an integer soln w/o  $A$  being TUM. (16)

consider

$$\begin{aligned} \max_x \quad & \frac{x^T A x}{2} + b^T x \\ \text{s.t.} \quad & x \in \{0, 1\}^n \end{aligned}$$

which becomes

$$\begin{aligned} \max_{x, q} \quad & c^T q + b^T x \\ \text{s.t.} \quad & q \in \{0, 1\}^m, \quad x \in \{0, 1\}^n \end{aligned}$$

and

$$q_{ij} \leq x_i$$

$$q_{ij} \leq x_j$$

$$q_{ij} \geq x_i + x_j - 1$$



relax to

$$\begin{array}{l}
 q_{ij} \leq x_i \\
 q_{ij} \leq x_j \\
 q_{ij} \leq 1 \\
 q_{ij} \geq 0 \\
 x_i \leq 1 \\
 x_i \geq 0 \\
 q_{ij} \geq x_i + x_j - 1
 \end{array}
 \equiv
 \begin{bmatrix}
 M \\
 Q
 \end{bmatrix}
 \begin{bmatrix}
 x \\
 q
 \end{bmatrix}
 \leq
 b$$

Q gets the  $q_{ij} \ 1 \geq x_i + x_j - q_{ij}$  constraints

Notice: M is TUM  
(Q: can you prove?)

but this means that  
as long as  $Q$  constraints aren't  
active, vertices are integer.

Now notice :

$$\max_x \quad x^T A x + b^T x$$

If  $A_{ij} > 0$  then  $q_{ij} = 1$  if  $x_i = 1, x_j = 1$ ,  
(because you get a better value of objective function)

This means that if  $A_{ij} > 0$ , we can ignore  $Q$  constraints, so we get integer verts

This has important application consequences

recall the foreground - background seg case

max  $x \in \{0,1\}^n$

$$\sum_i \left[ U_i(x_i) + \sum_{j \in N(i)} B_{ij}(x_i, x_j) \right]$$

$\uparrow$  binary value:  
 - how good is it to label  $i$  with pixel  $w_i/x_i$ ?

$\uparrow$  binary value:  
 - how good is it to have  $x_i, x_j$ ?

$\uparrow$   $i$  in pixels

$U$  and  $B$  come from application considerations

can transform to:

$$\max_{x \in \{0,1\}^n} \sum_i \left[ \left( x_i u_i(1) + (1-x_i) u_i(0) \right) + \sum_{j \in N(i)} \left\{ \begin{aligned} &x_i x_j B_{ij}(1,1) + (1-x_i) x_j B_{ij}(0,1) \\ &+ x_i (1-x_j) B_{ij}(1,0) + (1-x_i)(1-x_j) B_{ij}(0,0) \end{aligned} \right. \right]$$

and quadratic term is

$$x_i x_j \left[ \begin{aligned} &B_{ij}(1,1) + B_{ij}(0,0) - B_{ij}(0,1) \\ &- B_{ij}(1,0) \end{aligned} \right]$$

so if  $B_{ij}(1,1) + B_{ij}(0,0) - B_{ij}(0,1) - B_{ij}(1,0) > 0$

problem can be relaxed

(= is polynomial)

"It's better to agree than disagree"