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David Bergman · Andre A. Cire Willem-Jan van Hoeve · John Hooker

Decision Diagrams for Optimization



David Bergman
Department of Operations and Information
Management, School of Business
University of Connecticut
Storrs, CT
USA

Andre A. Cire Department of Management, UTSC University of Toronto Toronto, ON Canada Willem-Jan van Hoeve Tepper School of Business Carnegie Mellon University Pittsburgh, PA USA

John Hooker Tepper School of Business Carnegie Mellon University Pittsburgh, PA USA

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Foreword

This book provides an excellent demonstration of how the concepts and tools of one research community can cross into another, yielding powerful insights and ideas.

Early work on decision diagrams focused on modeling and verifying properties of digital systems, including digital circuits and abstract protocols. Decision diagrams (DDs) provided a compact representation of these systems and a useful data structure for algorithms to construct these representations and to answer queries about them. Fundamentally, though, they were used to solve problems having yes/no answers, such as: "Is it possible for the system to reach a deadlocked state?", or "Do these two circuits compute the same function?"

Using DDs for optimization introduces an entirely new set of possibilities and challenges. Rather than just finding some satisfying solution, the program must find a "best" solution, based on some objective function. Researchers in the digital systems and verification communities recognized that, given a DD representation of a solution space, it is easy to count the number of solutions and to find an optimal solution based on very general classes of objective functions. But, it took the skill of leading experts in optimization, including the authors of this book, to fully expand DDs into a general-purpose framework for solving optimization problems.

The authors show how the main strategies used in discrete optimization, including problem relaxation, branching search, constraint propagation, primal solving, and problem-specific modeling, can be adapted and cast into a DD framework. DDs become a data structure for managing the entire optimization process: finding upper bounds and feasible solutions, storing solutions to subproblems, applying global constraints, and guiding further search. They are especially effective for solving problems that fare poorly with traditional optimization techniques, including linear

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programming relaxation, such as ones having combinatorial constraints and non-convex cost functions.

Over the 10 years in which the authors have been developing these ideas, they have transformed DDs well beyond what has been used by the verification community. For example, whereas most DD-based verification techniques build the representations from the bottom up, based on a symbolic execution of the system description, the authors build their DDs from the top down, based on a direct encoding of the solution space. Some of the ideas presented here have analogs in the verification world, for example the idea of restricted and relaxed DDs are similar to the abstraction-refinement approaches used in verification. Others, however, are strikingly new. Perhaps some of these ideas could be transferred back to the verification community to increase the complexity and classes of systems they can verify.

Pittsburgh, USA, August 2016

Randal E. Bryant