

Maximum Independent Set Problem

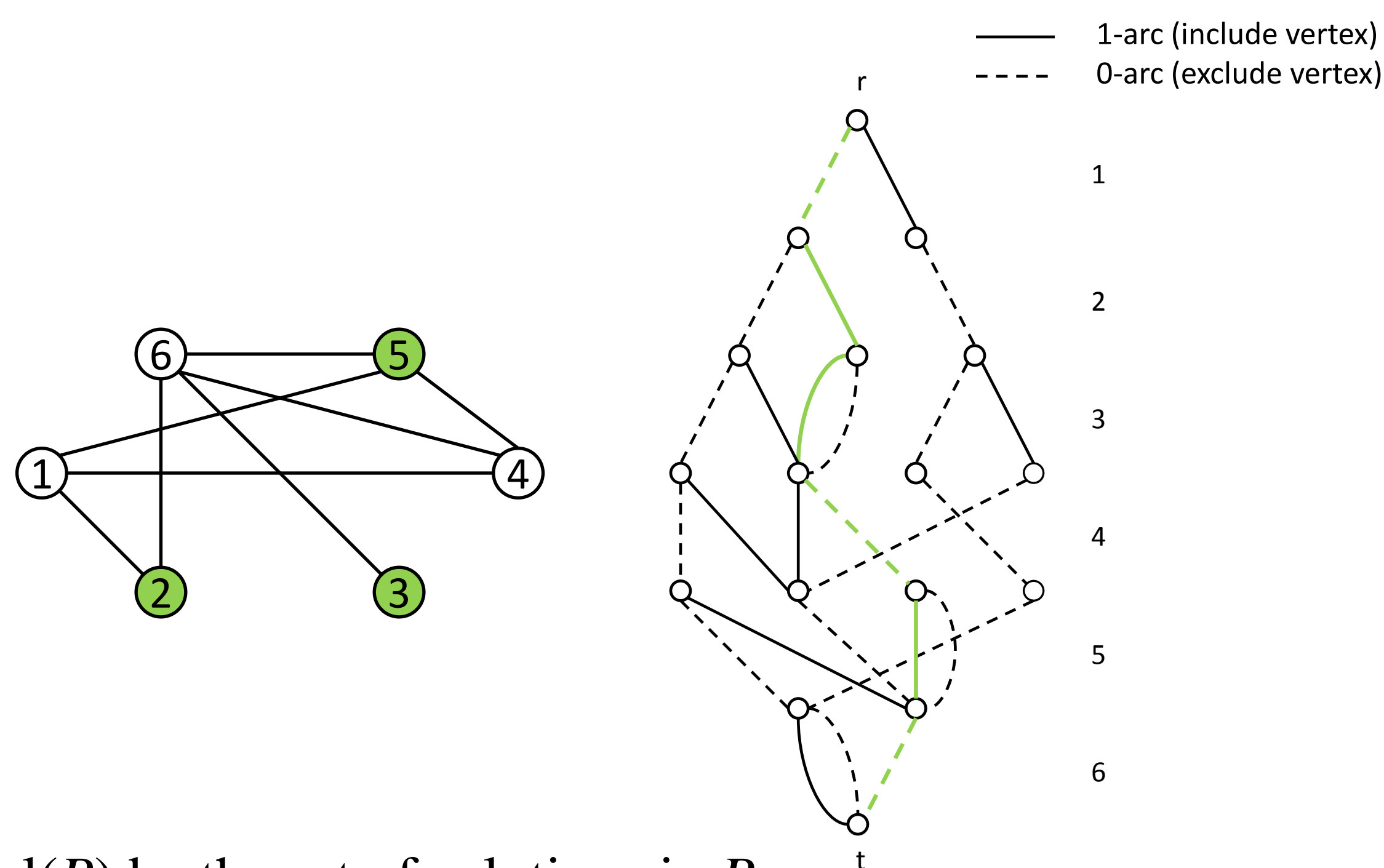
- Input: Undirected graph : $G = (V, E)$
- Problem: Find maximum cardinality subset of vertices, no two of which are adjacent
- Integer Programming Formulation:

$$\begin{aligned} \max \quad & \sum_{j=1}^n x_j \\ \text{s.t.} \quad & x_i + x_j \leq 1 \quad \forall (i, j) \in E \\ & x_j \in \{0, 1\} \quad \forall j \in V \end{aligned}$$

- Let $I(G)$ be the family of independent sets and $z^*(G)$ be the size of the maximum cardinality independent set in G

Binary Decision Diagrams (BDDs)

- A BDD $B = (U, A)$ is a layered directed acyclic multi-graph used to represent a set of solutions to binary optimization problems



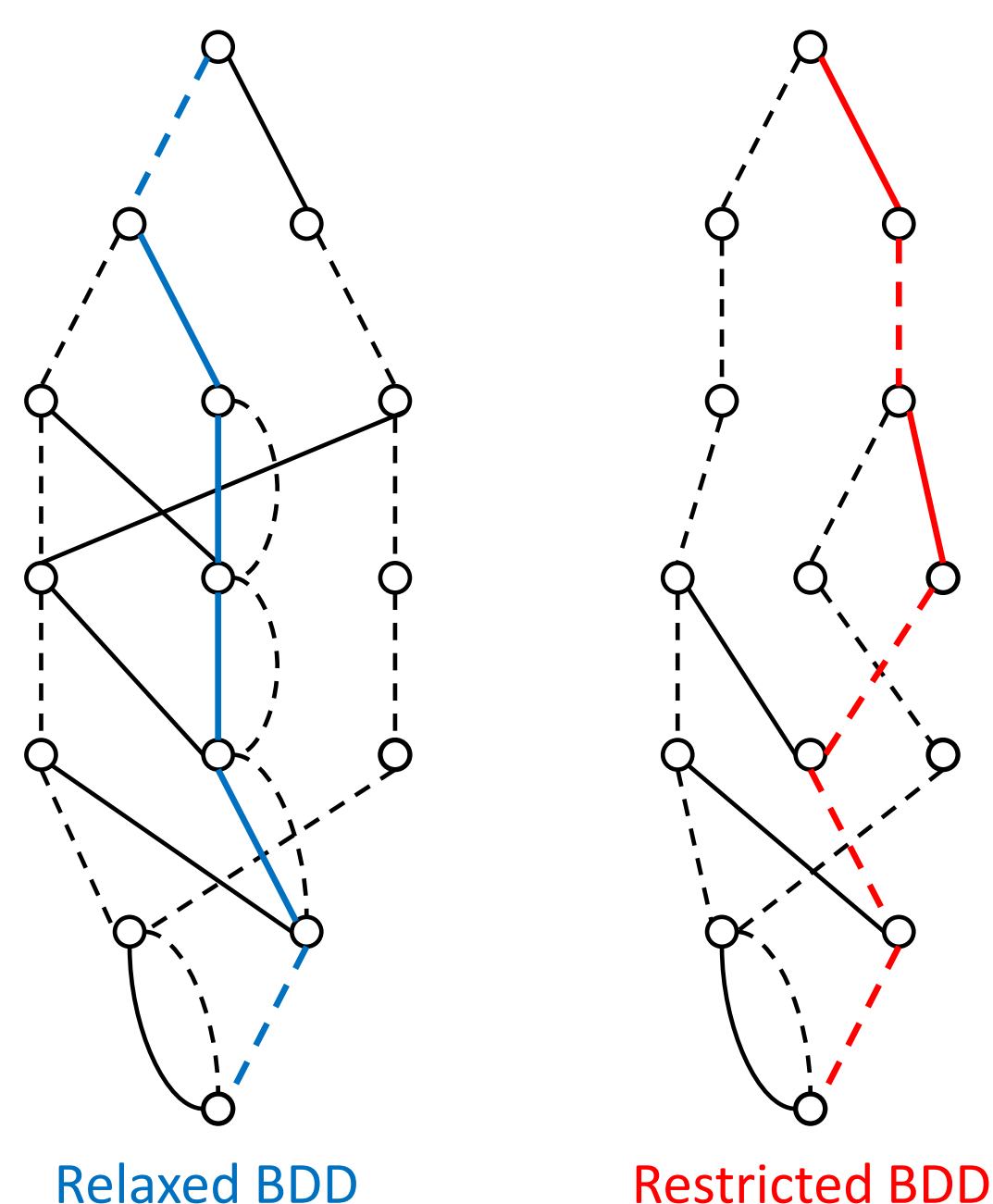
- Let $Sol(B)$ be the set of solutions in B
- B is called *exact* if $Sol(B) = I(G)$
- For nodes u, v in B , we let B_{uv} be the subgraph of B induced by the nodes in U that lie on some directed path from u to v
- Assigning *arc-costs* 1 to 1-arcs and 0 to 0-arcs, the **longest path** $LP(B_{rt})$ in an exact BDD corresponds to a largest cardinality independent set: $LP(B_{rt}) = z^*(G)$

Approximate BDDs

- Exact BDDs can have exponential size
- Limit the width of BDD to create *approximate* BDDs which provides *bounds* on $z^*(G)$

- **Relaxed BDD B**
 $Sol(B) \supset I(G)$
 $LP(B_{rt}) \geq z^*(G)$

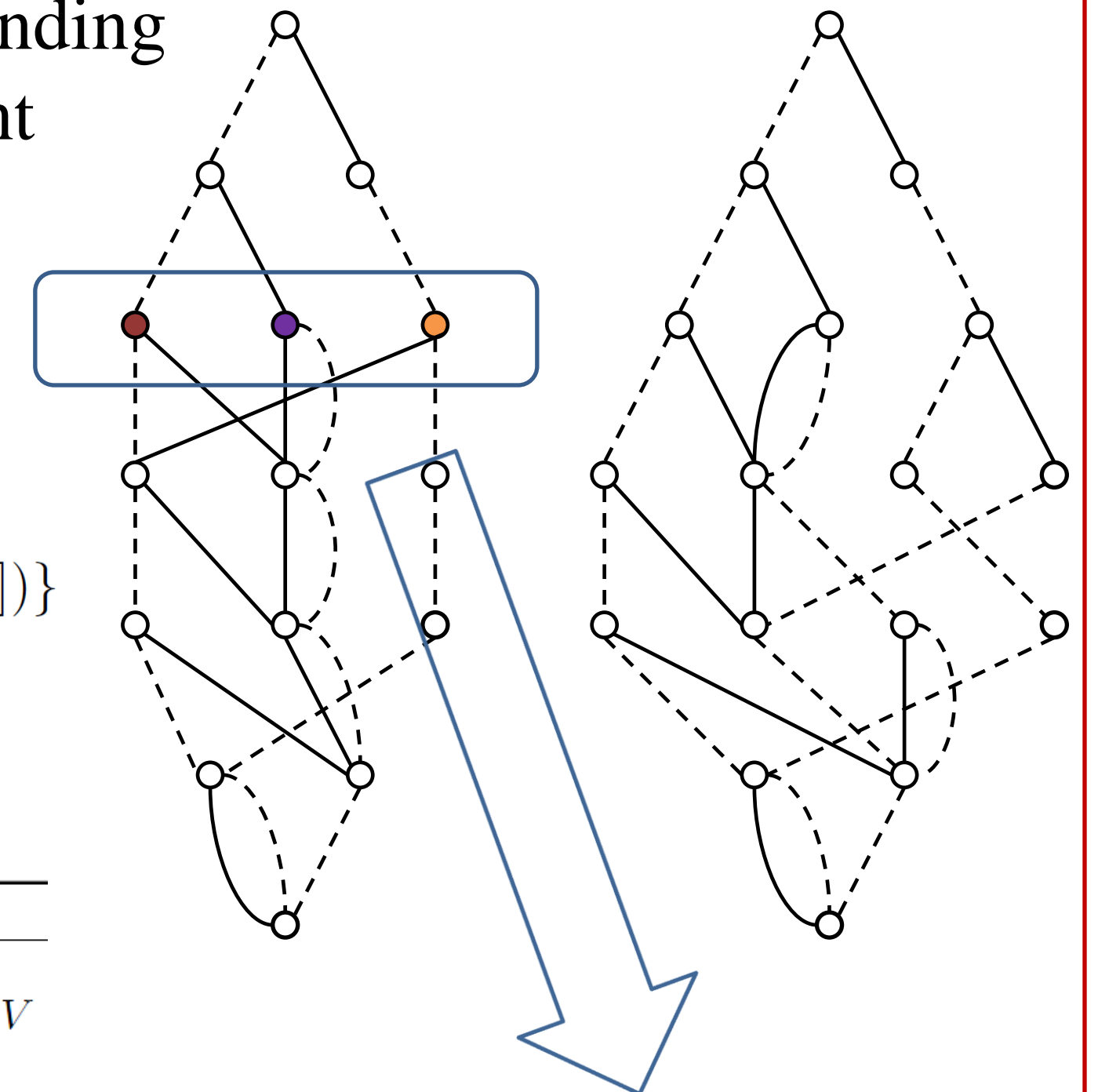
- **Restricted BDD B**
 $Sol(B) \subset I(G)$
 $LP(B_{rt}) \leq z^*(G)$



Branch and Bound

- For a relaxed BDD B , the *Last Exact Layer* $L^*(B)$ is the deepest layer that coincides exactly with the exact BDD
- For every node u in $L^*(B)$,

associate the state $s(u)$ corresponding to the set of vertices independent of all independent sets in B_{ru}



- **Theorem:**

$$z^*(G) = \max_{u \in L^*(B)} \{LP(B_{r,u}) + z^*(G[s(u)])\}$$

Algorithm 1 BDD-Based Branch and Bound

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1:  $z_{UB} = 0$ 
2: create search tree node  $w$ ,  $LP(w) = 0, V(w) = V$ 
3:  $S = \{w\}$ 
4: while  $S \neq \emptyset$  do
5:   select node  $w \in S$ 
6:    $S \leftarrow S \setminus \{w\}$ 
7:   build restricted BDD  $B^{res}$  on  $G[V(w)]$ 
8:   if  $LP(B_{r,t}^{res}) > z_{UB}$  then
9:      $z_{UB} = LP(B_{r,t}^{res})$ 
10:  build relaxed BDD  $B^{rel}$  on  $G[V(w)]$ 
11:  if  $LP(B_{r,t}^{rel}) > z_{UB}$  then
12:    for all  $u \in L^*(B_{r,t}^{rel})$  do
13:       $LP(u) = LP(B_{r,u}^{rel}), V(u) = s(u)$ 
14:       $S \leftarrow S \cup \{u\}$ 
15: return  $z_{UB}$ 

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| | | |
|---|---|---|
| u_1 | u_2 | u_3 |
| $LP(u_1) = 0$ $s(u_1) = \{3,4,5,6\}$ $z^*(G[s(u_1)]) = 2$ | $LP(u_2) = 1$ $s(u_2) = \{3,4,5\}$ $z^*(G[s(u_2)]) = 2$ | $LP(u_3) = 1$ $s(u_3) = \{3,6\}$ $z^*(G[s(u_3)]) = 1$ |
| $z^*(G) = \max \{0 + 2, 1 + 2, 1 + 1\} = 3$ | | |

Computational Results

- Compared BDD-based branch and bound algorithm with state-of-the-art integer programming solver CPLEX
- Instances are complements of maximum clique DIMACS benchmark set taken from <http://cs.hbg.psu.edu/txn131/clique.html>

