Knapsack Problem (KP01)

Given:

n	**items,**
P_j	**"profit" of item** j**,** $j = 1, \ldots, n$ $(P_j > 0)$**,**
W_j	**"weight" of item** j**,** $j = 1, \ldots, n$ $(W_j > 0)$**,**
one	**container ("knapsack") with "capacity"** C**:**

determine a subset of the n **items so as to maximize the global profit, and such that the global weight is not larger than the knapsack capacity** C**.**

KP01 is NP-Hard

Knapsack Problem (KP01)

Determine a subset of items so as to maximize the global profit, and such that the global weight is not larger than the knapsack capacity C.

We assume:

$n \geq 2$

$P_j > 0, \qquad j = 1, \ldots, n$

$W_j > 0, \; W_j \leq C, \qquad j = 1, \ldots, n$

$\sum_{j=1,n} W_j > C$

Mathematical Model KP01

$$x_j = \begin{cases} 1 & \text{if item } j \text{ is inserted in the knapsack} \\ 0 & \text{otherwise} \end{cases} \qquad (j = 1, \ldots, n)$$

$$\max \quad \sum_{j=1,n} P_j \, x_j$$

$$\sum_{j=1,n} W_j \, x_j \le C$$

$$x_j \in \{0, 1\} \qquad (j = 1, \ldots, n)$$

$$\text{or} \qquad 0 \le x_j \le 1 \quad \textit{integer} \quad (j = 1, \ldots, n)$$

ILP Model (Binary Linear Programming Model)

There exist items j with $P_j < 0$ and $W_j < 0$

Let $N = \{j\!: P_j > 0$ and $W_j > 0,\ j = 1, \ldots, n\}$;

Let $R = \{j\!: P_j < 0$ and $W_j < 0,\ j = 1, \ldots, n\}$.

Set $y_j = x_j,\ P'_j = P_j,\ W'_j = W_j \qquad j \in N$

Set $y_j = 1 - x_j,\ P'_j = -P_j,\ W'_j = -W_j\ (x_j = 1 - y_j) \quad j \in R$

$$Z = \Sigma_{j=1,n} P_j x_j = \sum_{j \in N} P_j y_j + \sum_{j \in R} P_j (1 - y_j) =$$

$$\sum_{j \in N} P'_j y_j + \sum_{j \in R} P'_j y_j + \sum_{j \in R} P_j = \Sigma_{j=1,n} P'_j y_j + a$$

where $a = \sum_{j \in R} P_j$

There exist items j with $P_j < 0$ and $W_j < 0$

Let $N = \{j:\ P_j > 0 \text{ and } W_j > 0,\ j = 1, \ldots, n\}$;

Let $R = \{j:\ P_j < 0 \text{ and } W_j < 0,\ j = 1, \ldots, n\}$.

Set $y_j = x_j,\ P'_j = P_j,\ W'_j = W_j \qquad j \in N$

Set $y_j = 1 - x_j,\ P'_j = -P_j,\ W'_j = -W_j\ (x_j = 1 - y_j) \quad j \in R$

$$Z = \sum_{j=1,n} P_j x_j = \sum_{j=1,n} P'_j y_j + a \quad \text{where } a = \sum_{j \in R} P_j$$

$$\sum_{j=1,n} W_j x_j = \sum_{j=1,n} W'_j y_j + b \quad \text{where } b = \sum_{j \in R} W_j$$

There exist items j with $P_j < 0$ and $W_j < 0$

$$\max \quad \sum_{j=1,n} P'_j\, y_j + a$$

$$\sum_{j=1,n} W'_j\, y_j \le C' \quad (\text{where } C' = C - b)$$

$$y_j \in \{0, 1\} \qquad (j = 1, \ldots, n)$$

with $P'_j > 0$, $W'_j > 0$ $\quad (j = 1, \ldots, n)$

$x_j = y_j \quad j \in N; \qquad x_j = 1 - y_j \quad j \in R$

Computational Complexity of the Decision and Optimization Problems

- ***Decision Problem*: given a problem, determine if at least a solution exists for this problem.**
- **Example: *Feasibility Problem*: determine if at least a feasible solution exists for the considered problem.**
- ***Optimization Problem*: determine a feasible solution that maximizes (or minimizes) the objective function of the considered problem.**

Computational Complexity of the Decision and Optimization Problems (2)

- ***Size*** **of a problem *R*: number of "symbols" (bit, bytes, words, …) needed to represent the input data of an instance of *R* (by neglecting the proportionality constants).**

- **Example: *KP-01*: input data: n, C, (P_j), (W_j):**
  - *** (P_j): n values, (W_j): n values**
  - *** (2 n + 2) values (symbols): size = n**

Computational Complexity of the Decision and Optimization Problems (3)

- **Given a problem *R*: Determine the *computing time* (number of *elementary operations*), expressed as a *function of the size* of *R*, to find the solution of *R* in the *worst case*.**

- **The theory of the *Computational Complexity* of the problems has been analyzed for the *Decision Problems*, but it can be applied to the *Optimization Problems* as well.**

Polynomial Problems

A *Problem R* is *Polynomial* if *R* can be solved through at least *one algorithm* whose *computing time in the worst case* grows according to a *polynomial function* of the *size* of *R*.

- **Examples:**

  given an array A_j of n elements ($j = 1, \ldots, n$):

- **Determine the *minimum value* of the n elements:**

  effective algorithm: $O(n)$ time (in the worst case the computing time is proportional to n: "linear" in n).

- ***Sort* the n elements according to non-decreasing (or non-increasing) values:**

  effective algorithm: $O(n \log n)$ time.

Classes P and *NP*

- ***CLASS P*** **contains all the *Polynomial Problems*.**

- ***CLASS NP*** **contains all the problems that can be solved in polynomial time in the best case (through a "non deterministic Turing Machine").**

Class NP

From an operational point of view, a problem *R* belongs to *Class NP* if it can be solved through a *Decisional Tree* such that:

1) **the number of "*levels*";**
2) **the number of "*descendent nodes*" of each node;**
3) **the *computing time* required to consider each node**

are *polynomial functions* of the size of *R*.

Class P **is contained in** ***Class NP***

***Class P* = *Class NP* ?**

Example of a Problem in Class NP

***Knapsack Problem in Decision Version*:**

Given an instance of *KP-01*, determine if there exists at least one feasible solution whose profit is not smaller than a given value *K*: *KP-01(K)*

Binary Decision Tree

*** at each level j ($j = 1, 2, \ldots, n$) consider item j and fix the value of x_j to 0 or to 1:**

- **n levels;**
- **2 descendent nodes for each node;**
- **constant computing time for each node.**

KP-01(K) $\in$ ***Class NP***

Knapsack Problem in Decision Version

Binary Decision Tree for *KP-01*(*K*)

* at each level j ($j = 1, 2, \ldots, n$) consider item j and fix the value of x_j to 0 or to 1.

In the worst case, the algorithm requires a computing time proportional to the global number of nodes of the binary decision tree (**exponential time** with respect to the size of *KP-01*(*K*)).

Also *KP-01* $\in$ *Class NP*

Complexity of the Problems

From a "practical" point of view, the Feasibility and Optimization Problems can be subdiveded in three main classes:

1) *Polynomial Problems* (*Class P*);

2) *NP-Hard Problems (also called NP-Complete Problems)*: belong to *Class NP*, but no polynomial algorithm has been proposed for their solution in the worst case (example: *KP-01*);

3) *Surely Difficult Problems*: do not belong to *Class NP* (example: determine all the optimal solutions of *KP-01*; the number of such solutions could be exponential with respect to the size *n*).

NP-Hard Problems

A problem *R* is *NP-Hard* if:

1) *R* $\in$ *Class NP* ;

2) There exists an *NP-Hard Problem T* which is "*reducible*" to *R* (*T* $\propto$ *R*):

for any instance *t* of *T*, it is possible to define, in a computing time polynomial in the size of *t*, an instance *r* of *R* such that, determined the solution of the instance *r* of *R*, the solution of the instance *t* of *T* can be obtained in a computing time polynomial in the size of *t*.

Partition Problem (PP)

Given: **m positive values: a_j (j = 1, …, n),**

one positive value b

determine if there exists a subset of the m values whose sum is exactly equal to the given value b.

Feasibility Problem

***Size*: $m + 2 : m$**

PP* is known to be *NP-Hard

(even if $b = \Sigma_{j=1,m}\ a_j / 2$)

KP-01 is NP-Hard

1) ***KP-01*** $\in$ ***Class NP***

2) ***PP*** $\propto$ ***KP-01***

Given any instance of *PP*: m, (a_j), b :

1) Define (in time $O(m)$) an instance $(n, (P_j), (W_j), C)$ of *KP-01*:

- $n = m$
- $C = b$
- $P_j = a_j \quad (j = 1, \ldots, n)$,
- $W_j = a_j \quad (j = 1, \ldots, n)$.

2) Determine the optimal solution $(x_1, x_2, \ldots, x_n, z)$ of *KP-01*.

3) If $z = C$: PP has a feasible solution $(x_1, x_2, \ldots, x_n)$

If $z < C$: PP has no feasible solution

Computing time $O(m)$

Particular Cases of KP01

a) ***Constant Profits***: ***the Problem is Polynomial***

$$P_j = K \qquad (j = 1, \ldots, n)$$

1) ***Sort*** **the n items according to non-decreasing values of the weights W_j: ($O(n \log n)$ time);**

2) **Insert the items until the first item s is found such that:**

$$\Sigma_{j=1,\,s}\ W_j > C \qquad \text{(items } s, s+1, \ldots, n \text{ are not inserted):}$$

$O(n)$ **time.**

Global computing time: $O(n \log n) + O(n)$: $O(n \log n)$

Particular Cases of KP01 (2)

b) ***Constant Weights*****:** ***the Problem is Polynomial***

$$w_j = K \qquad (j = 1, \ldots, n)$$

1) ***Sort*** **the** n **items according to non-increasing values of the profits** P_j **: (*O(n log n)* time);**

2) Insert the items until the first item s **is found such that:**

$$\sum_{j=1,s} w_j > C \qquad \text{(items } s, s+1, \ldots, n \text{ are not inserted):}$$

$O(n)$ **time.**

Global computing time: $O(n \log n) + O(n)$: $O(n \log n)$