

Congruency-Constrained Optimization

— at the interface of Integer Programming & Combinatorial Optimization —

Martin Nägele

Research Institute for Discrete Mathematics & HCM

University of Bonn

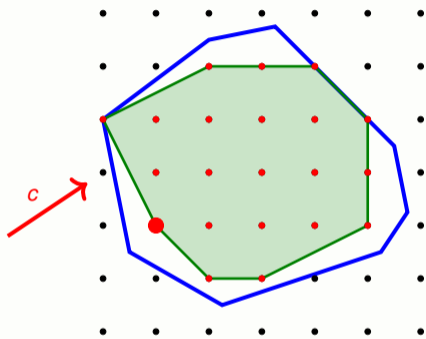
Based on joint past and ongoing work with
Ch. Nöbel, R. Santiago, B. Sudakov, and R. Zenklusen.



Motivation & Background

bounded subdeterminant IPs — successes
in the bimodular case — new results

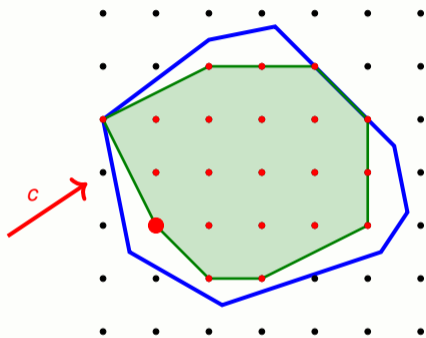
Towards general classes of efficiently solvable IPs



Integer Linear Programming (IP)

Given $A \in \mathbb{Z}^{m \times n}$, $b \in \mathbb{Z}^m$, and $c \in \mathbb{Z}^n$, solve
 $\min\{c^\top x : Ax \leq b, x \in \mathbb{Z}^n\}$.

Towards general classes of efficiently solvable IPs



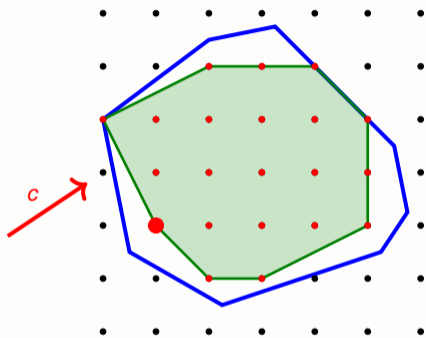
Integer Linear Programming (IP)

Given $A \in \mathbb{Z}^{m \times n}$, $b \in \mathbb{Z}^m$, and $c \in \mathbb{Z}^n$, solve
 $\min\{c^\top x : Ax \leq b, x \in \mathbb{Z}^n\}$.

An interesting class of efficiently solvable IPs

A **totally unimodular** (TU) \implies Integral relaxation.

Towards general classes of efficiently solvable IPs



Integer Linear Programming (IP)

Given $A \in \mathbb{Z}^{m \times n}$, $b \in \mathbb{Z}^m$, and $c \in \mathbb{Z}^n$, solve
 $\min\{c^\top x : Ax \leq b, x \in \mathbb{Z}^n\}$.

An interesting class of efficiently solvable IPs

A **totally unimodular** (TU) \implies Integral relaxation.

What if minors, in absolute value, are still bounded, but not by 1?

Δ -modular Integer Programming

Given a constant $\Delta \in \mathbb{Z}_{>0}$, can integer linear programs

$$\min\{c^\top x : Ax \leq b, x \in \mathbb{Z}^n\}$$

with Δ -modular constraint matrix A be solved efficiently?

- ▶ $A \in \mathbb{Z}^{m \times n}$ is Δ -modular if
 - $\text{rank}(A) = n$, and
 - absolute values of $n \times n$ subdeterminants are bounded by Δ
- ▶ Δ -modularity is more general than *total* Δ -modularity

Δ -modular Integer Programming

Given a constant $\Delta \in \mathbb{Z}_{>0}$, can integer linear programs

$$\min\{c^\top x : Ax \leq b, x \in \mathbb{Z}^n\}$$

with Δ -modular constraint matrix A be solved efficiently?

- ▶ $A \in \mathbb{Z}^{m \times n}$ is Δ -modular if
 - $\text{rank}(A) = n$, and
 - absolute values of $n \times n$ subdeterminants are bounded by Δ
- ▶ Δ -modularity is more general than *total* Δ -modularity

Known results

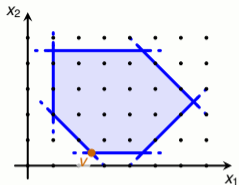
- ✓ $\Delta = 1$: easy
- ✓ $\Delta = 2$: Bimodular Integer Programming (BIP)

[Artmann, Weismantel, and Zenklusen, STOC 2017]

- ✓ Arbitrary constant Δ , at most 2 non-zeros per row

[Fiorini, Joret, Weltge, and Yuditsky, FOCS 2021]

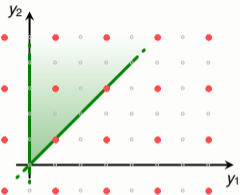
The approach to BIP



Bimodular Integer Program (BIP)

$$\min\{c^T x : Ax \leq b, x \in \mathbb{Z}^n\}$$

A bimodular.



Conic Parity TU Problem (CPTU)

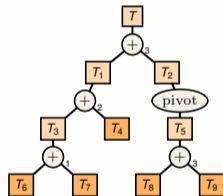
$$\min\{\tilde{c}^T y : Ty \leq 0, y \in \mathbb{Z}^n, y(S) \text{ odd}\}$$

T totally unimodular, $S \subseteq [n]$.

Theorem

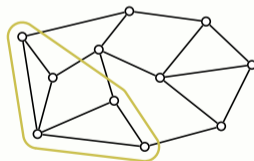
BIP can be solved in strongly polynomial time.

[Artmann, Weismantel, and Zenklusen, STOC 2017]



Seymour's TU decomposition

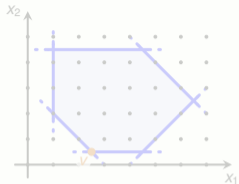
Reduction to
base block problems.



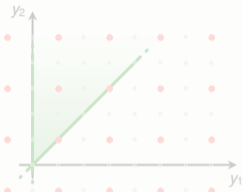
Base block problems

Interpretation as parity-constrained
cut and circulation problems.

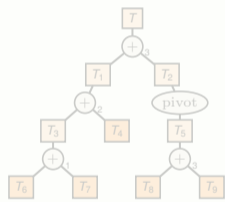
Challenge: Generalize!



Bimodular Integer Program (BIP)
 $\min\{c^T x : Ax \leq b, x \in \mathbb{Z}^n\}$
 A bimodular.



Conic Parity TU Problem (CPTU)
 $\min\{\tilde{c}^T y : Ty \leq 0, y \in \mathbb{Z}^n, y(S) \text{ odd}\}$
 T totally unimodular, $S \subseteq [n]$.

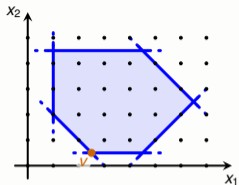


Seymour's TU decomposition
 Reduction to base block problems.



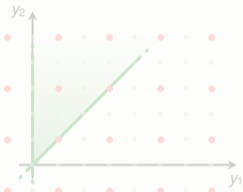
Base block problems
 Interpretation as parity-constrained cut and circulation problems

Challenge: Generalize!



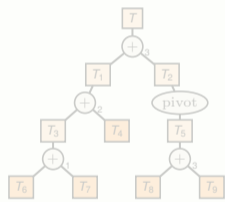
Δ -modular integer programming

$\min\{c^T x : Ax \leq b, x \in \mathbb{Z}^n\}$
 A is Δ -modular.



Conic Parity TU Problem (CPTU)

$\min\{\tilde{c}^T y : Ty \leq 0, y \in \mathbb{Z}^n, y(S) \text{ odd}\}$
 T totally unimodular, $S \subseteq [n]$.



Seymour's TU decomposition

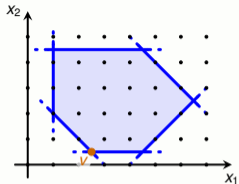
Reduction to base block problems.



Base block problems

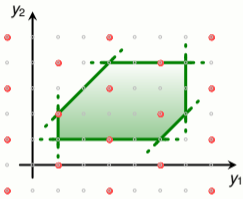
Interpretation as parity-constrained cut and circulation problems

Challenge: Generalize!



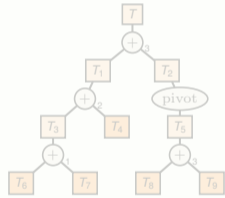
Δ -modular integer programming

$\min \{c^T x : Ax \leq b, x \in \mathbb{Z}^n\}$
 A is Δ -modular.



Congruency-Constr. TU Prb. (CCTU)

$\min \left\{ \tilde{c}^T y : \begin{array}{l} Ty \leq b, y \in \mathbb{Z}^n, \\ \gamma^T y \equiv r \pmod{m} \end{array} \right\}$
 T totally unimodular, modulus m .



Seymour's TU decomposition

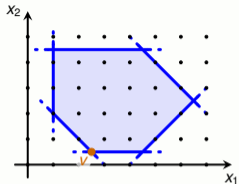
Reduction to base block problems.



Base block problems

Interpretation as parity-constrained cut and circulation problems

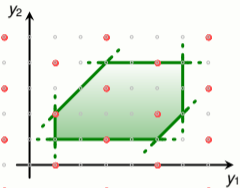
Challenge: Generalize!



Δ -modular integer programming

$$\min \{ c^T x : Ax \leq b, x \in \mathbb{Z}^n \}$$

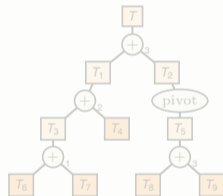
A is Δ -modular.



Congruency-Constr. TU Prb. (CCTU)

$$\min \left\{ \tilde{c}^T y : \begin{array}{l} Ty \leq b, y \in \mathbb{Z}^n, \\ \gamma^T y \equiv r \pmod{m} \end{array} \right\}$$

T totally unimodular, modulus m .



Seymour's TU decomposition

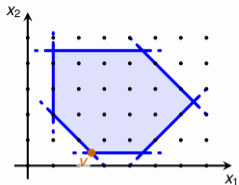
Reduction to
base block problems.



Base block problems

Interpretation as parity-constrained
cut and circulation problems

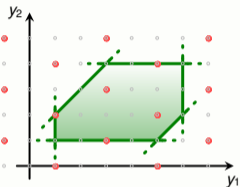
Challenge: Generalize!



Δ -modular integer programming

$$\min \{ c^T x : Ax \leq b, x \in \mathbb{Z}^n \}$$

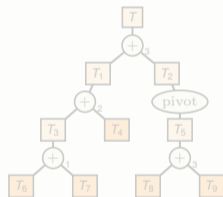
A is Δ -modular.



Congruency-Constr. TU Prb. (CCTU)

$$\min \left\{ \tilde{c}^T y : \begin{array}{l} Ty \leq b, y \in \mathbb{Z}^n, \\ \gamma^T y \equiv r \pmod{m} \end{array} \right\}$$

T totally unimodular, modulus m .



Seymour's TU decomposition

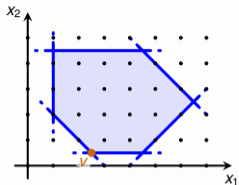
Reduction to
base block problems.



Base block problems

Interpretation as parity-constrained
cut and circulation problems

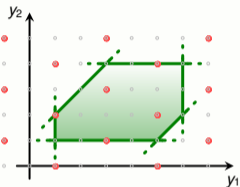
Challenge: Generalize!



Δ -modular integer programming

$$\min \{ c^T x : Ax \leq b, x \in \mathbb{Z}^n \}$$

A is Δ -modular.



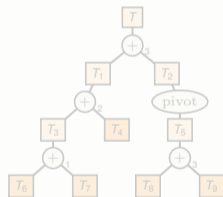
Congruency-Constr. TU Prb. (CCTU)

$$\min \left\{ \tilde{c}^T y : \begin{array}{l} Ty \leq b, y \in \mathbb{Z}^n, \\ \gamma^T y \equiv r \pmod{m} \end{array} \right\}$$

T totally unimodular, modulus m .



Equivalence:
 strictly Δ -modular IP
 (subdets in $\{0, \pm\Delta\}$)
 if Δ prime



Seymour's TU decomposition

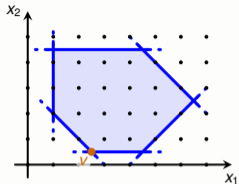
Reduction to
 base block problems.



Base block problems

Interpretation as parity-constrained
 cut and circulation problems

Challenge: Generalize!



Δ -modular integer programming

$$\min \{ c^T x : Ax \leq b, x \in \mathbb{Z}^n \}$$

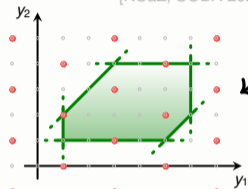
A is Δ -modular.



Equivalence:
 strictly Δ -modular IP
 (subdets in $\{0, \pm\Delta\}$)
 if Δ prime

Structural results:

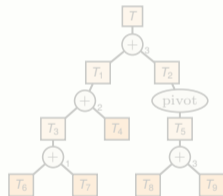
- proximity
 - flatness or feasibility
- [NSaZ, SODA 2022]



Congruency-Constr. TU Prb. (CCTU)

$$\min \left\{ \tilde{c}^T y : \begin{array}{l} Ty \leq b, y \in \mathbb{Z}^n, \\ \gamma^T y \equiv r \pmod{m} \end{array} \right\}$$

T totally unimodular, modulus m .



Seymour's TU decomposition

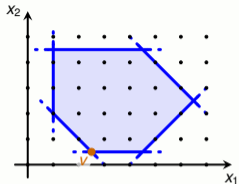
Reduction to
 base block problems.



Base block problems

Interpretation as parity-constrained
 cut and circulation problems

Challenge: Generalize!



Δ -modular integer programming

$$\min \{ c^T x : Ax \leq b, x \in \mathbb{Z}^n \}$$

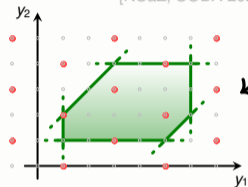
A is Δ -modular.



Equivalence:
 strictly Δ -modular IP
 (subdets in $\{0, \pm\Delta\}$)
 if Δ prime

Structural results:

- proximity
 - flatness or feasibility
- [NSaZ, SODA 2022]



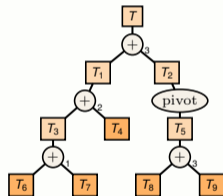
Congruency-Constr. TU Prb. (CCTU)

$$\min \left\{ \tilde{c}^T y : \begin{array}{l} Ty \leq b, y \in \mathbb{Z}^n, \\ \gamma^T y \equiv r \pmod{m} \end{array} \right\}$$

T totally unimodular, modulus m .

Generalization: $m = 3$, feasibility
 → hierarchy of problems
 → powerful tools, e.g., Cauchy-Davenport

[NSaZ, SODA 2022]



Seymour's TU decomposition

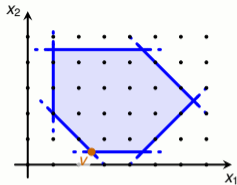
Reduction gets much more involved!



Base block problems

Interpretation as parity-constrained cut and circulation problems

Challenge: Generalize!



Δ -modular integer programming

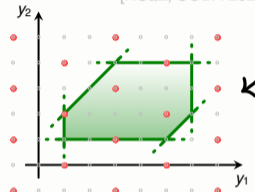
$\min \{c^T x : Ax \leq b, x \in \mathbb{Z}^n\}$
 A is Δ -modular.



Equivalence:
 strictly Δ -modular IP
 (subdets in $\{0, \pm\Delta\}$)
 if Δ prime

Structural results:

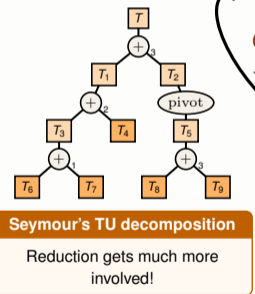
- proximity
- flatness or feasibility [NSaZ, SODA 2022]



Congruency-Constr. TU Prb. (CCTU)

$\min \left\{ \tilde{c}^T y : \begin{array}{l} Ty \leq b, y \in \mathbb{Z}^n, \\ \gamma^T y \equiv r \pmod{m} \end{array} \right\}$
 T totally unimodular, modulus m .

Generalization: $m = 3$, feasibility
 → hierarchy of problems
 → powerful tools, e.g., Cauchy-Davenport [NSaZ, SODA 2022]



Seymour's TU decomposition

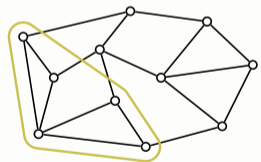
Reduction gets much more involved!

Cut baseblock:

- optim. for prime power m [NSuZ, SODA 2018]
- feasibility for general m [NNSaZ, 2022+]

Circulation baseblock:

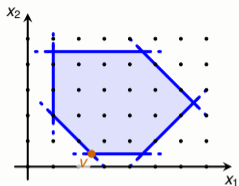
- rand. alg. for unary enc. obj. [NSaZ, SODA 2022]



Base block problems

Interpretation as congruency-constrained cut and circulation problems

Challenge: Generalize!



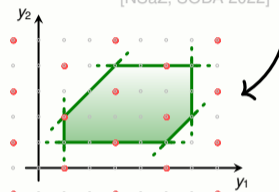
Δ -modular integer programming

$\min \{c^T x : Ax \leq b, x \in \mathbb{Z}^n\}$
 A is Δ -modular.



Equivalence:
 strictly Δ -modular IP
 (subdets in $\{0, \pm\Delta\}$)
 if Δ prime

Structural results:
 → proximity
 → flatness or feasibility
 [NSaZ, SODA 2022]



Congruency-Constr. TU Prb. (CCTU)

$\min \left\{ \tilde{c}^T y : \begin{array}{l} Ty \leq b, y \in \mathbb{Z}^n, \\ \gamma^T y \equiv r \pmod{m} \end{array} \right\}$
 T totally unimodular, modulus m .

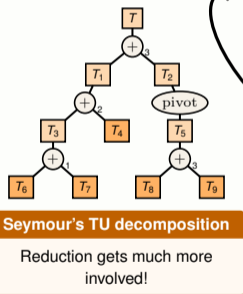
Generalization: $m = 3$, feasibility
 → hierarchy of problems
 → powerful tools, e.g., Cauchy-Davenport
 [NSaZ, SODA 2022]

Corollary

Strongly polynomial randomized algorithm for checking feasibility of strictly 3-modular IPs.

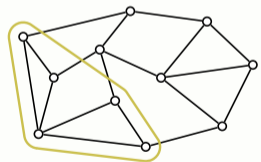
Cut baseblock:
 → optim. for prime power m
 [NSuZ, SODA 2018]
 → feasibility for general m
 [NNSaZ, 2022+]

Circulation baseblock:
 → rand. alg. for unary enc. obj.
 [NSaZ, SODA 2022]



Seymour's TU decomposition

Reduction gets much more involved!



Base block problems

Interpretation as congruency-constrained cut and circulation problems

Base Block Problems

Seymour's decomposition — network
matrices — the two cases

Seymour's decomposition

Theorem: Seymour's decomposition

[Seymour, 1980]

For every TU matrix $T \in \mathbb{Z}^{k \times n}$, one of the following applies:

- (i) T is, possibly after row/column permutations and a pivot, of the form

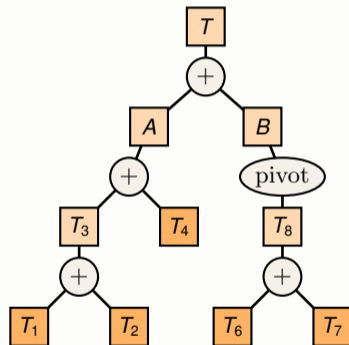
$$\begin{pmatrix} A & ef^T \\ gh^T & B \end{pmatrix},$$

where $\begin{pmatrix} A & e & e \\ h^T & 0 & 1 \end{pmatrix}$ and $\begin{pmatrix} B & g & g \\ f^T & 0 & 1 \end{pmatrix}$ are TU.

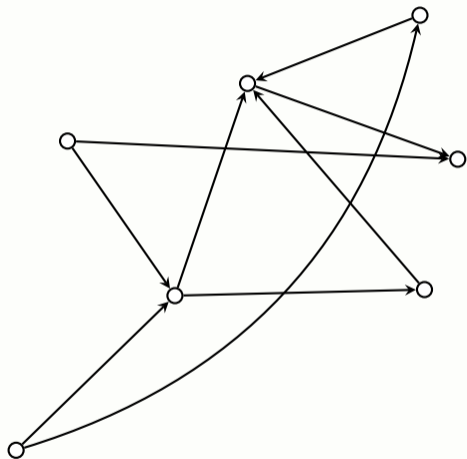
- (ii) T is essentially equal to one of

$$\begin{pmatrix} 1 & -1 & 0 & 0 & -1 \\ -1 & 1 & -1 & 0 & 0 \\ 0 & -1 & 1 & -1 & 0 \\ 0 & 0 & -1 & 1 & -1 \\ -1 & 0 & 0 & -1 & 1 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 1 & 0 \\ 1 & 0 & 0 & 1 & 1 \\ 1 & 1 & 0 & 0 & 1 \end{pmatrix}.$$

- (iii) T or T^T is a network matrix.

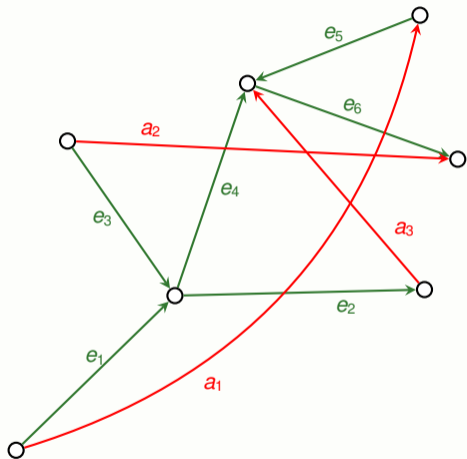


Network matrices



$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \\ 1 & 1 & 1 \\ -1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$$

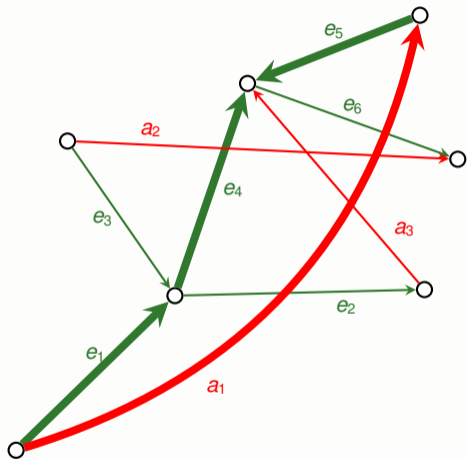
Network matrices



Tree $T = (V, E)$, extra arcs A .

$$\begin{array}{c} e_1 \\ e_2 \\ e_3 \\ e_4 \\ e_5 \\ e_6 \end{array} \left\{ \begin{array}{ccc} a_1 & a_2 & a_3 \\ 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \\ 1 & 1 & 1 \\ -1 & 0 & 0 \\ 0 & 1 & 0 \end{array} \right\}$$

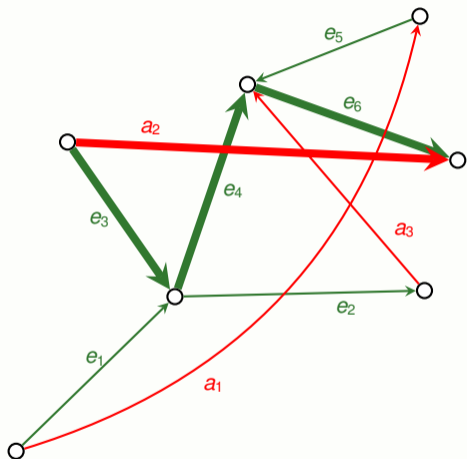
Network matrices



Tree $T = (V, E)$, extra arcs A .

$$\begin{array}{c} e_1 \\ e_2 \\ e_3 \\ e_4 \\ e_5 \\ e_6 \end{array} \begin{array}{ccc} a_1 & a_2 & a_3 \\ \left(\begin{array}{ccc} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \\ 1 & 1 & 1 \\ -1 & 0 & 0 \\ 0 & 1 & 0 \end{array} \right) \end{array}$$

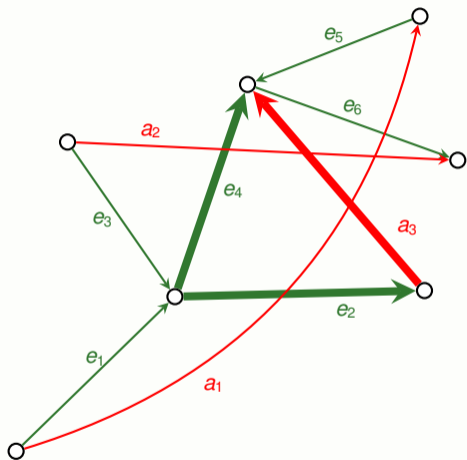
Network matrices



Tree $T = (V, E)$, extra arcs A .

$$\begin{matrix} & a_1 & a_2 & a_3 \\ e_1 & 1 & 0 & 0 \\ e_2 & 0 & 0 & -1 \\ e_3 & 0 & 1 & 0 \\ e_4 & 1 & 1 & 1 \\ e_5 & -1 & 0 & 0 \\ e_6 & 0 & 1 & 0 \end{matrix}$$

Network matrices



Tree $T = (V, E)$, extra arcs A .

$$\begin{matrix} & a_1 & a_2 & a_3 \\ e_1 & 1 & 0 & 0 \\ e_2 & 0 & 0 & -1 \\ e_3 & 0 & 1 & 0 \\ e_4 & 1 & 1 & 1 \\ e_5 & -1 & 0 & 0 \\ e_6 & 0 & 1 & 0 \end{matrix}$$

CCTU with transposed network matrices

“the cut baseblock”

CCTU with transposed network constraint matrices

CCTU with transp. netw. matrix

$$\min\{\tilde{c}^T y : Ty \leq b, \gamma^T y \equiv r \pmod{m}\}$$

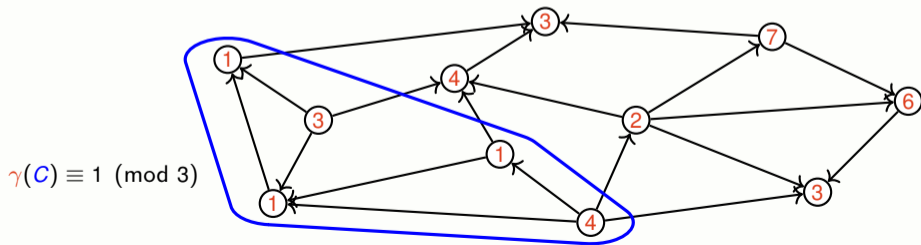
with transposed network matrix T



Congruency-constrained min (di-)cut

$$\min_{C \subseteq V} \{|\delta^+(C)| : \delta^-(C) = \emptyset, \gamma(C) \equiv r \pmod{m}\}$$

on digraph $G = (V, A)$ with $\gamma: V \rightarrow \mathbb{Z}$.



Prime power moduli

Theorem

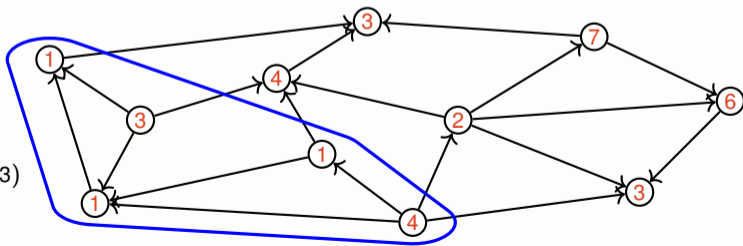
Congruency-constrained min-cut is poly-time solvable for constant prime power m .

[NSuZ, SODA 2018]

Algorithm

- ▶ Guess $m-1$ elements in- and outside OPT
- ▶ Solve corresp. unconstrained min cut problem
- ▶ Return best cong-constraint feasible solution

$$\gamma(C) \equiv 1 \pmod{3}$$



Prime power moduli

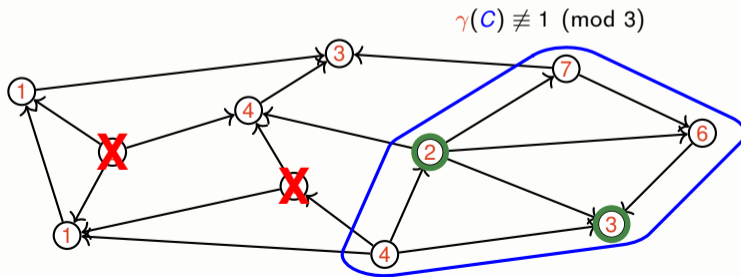
Theorem

Congruency-constrained min-cut is poly-time solvable for constant prime power m .

[NSuZ, SODA 2018]

Algorithm

- ▶ Guess $m-1$ elements in- and outside OPT
- ▶ Solve corresp. unconstrained min cut problem
- ▶ Return best cong-constraint feasible solution



Prime power moduli

Theorem

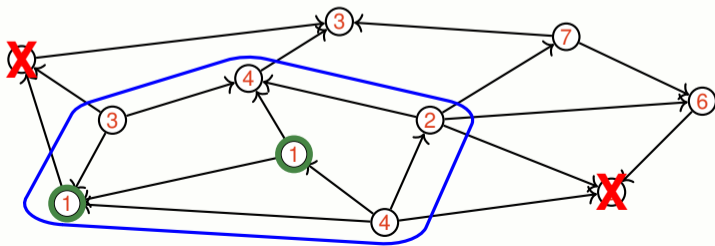
Congruency-constrained min-cut is poly-time solvable for constant prime power m .

[NSuZ, SODA 2018]

Algorithm

- ▶ Guess $m-1$ elements in- and outside OPT
- ▶ Solve corresp. unconstrained min cut problem
- ▶ Return best cong-constraint feasible solution

$$\gamma(C) \equiv 1 \pmod{3}$$



Prime power moduli

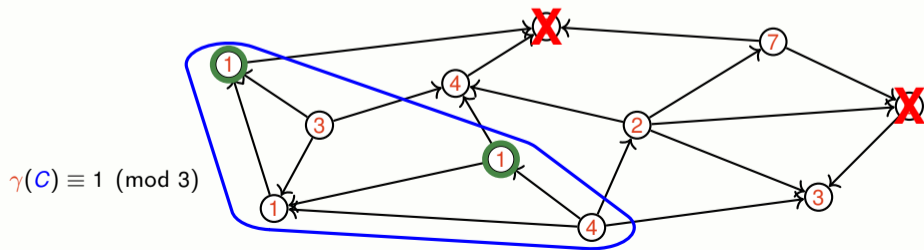
Theorem

Congruency-constrained min-cut is poly-time solvable for constant prime power m .

[NSuZ, SODA 2018]

Algorithm

- ▶ Guess $m-1$ elements in- and outside OPT
- ▶ Solve corresp. unconstrained min cut problem
- ▶ Return best cong-constraint feasible solution



Prime power moduli

Theorem

Congruency-constrained min-cut is poly-time solvable for constant **prime power m** .

[NSuZ, SODA 2018]

Algorithm

- ▶ Guess $m-1$ elements in- and outside OPT
- ▶ Solve corresp. unconstrained min cut problem
- ▶ Return best cong-constraint feasible solution

Proof idea:

- ▶ Failing guesses give structured set system.
- ▶ Such systems cannot exist for prime power m .

The feasibility problem

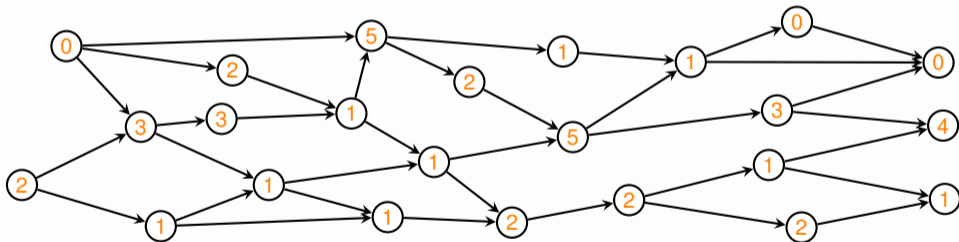
Congruency-constrained lattice feasibility

In $G = (V, A)$ with $\gamma: V \rightarrow \mathbb{Z}$, find $C \subseteq V: \delta^-(C) = \emptyset, \gamma(C) \equiv r \pmod{m}$.

Theorem

Congruency-constr. lattice feasibility can be decided in poly time for constant m .

[NNSaZ, 2022+]



CCTU with network matrices

“the circulation baseblock”

CCTU with network constraint matrices: Circulations

CCTU with transp. netw. matrix

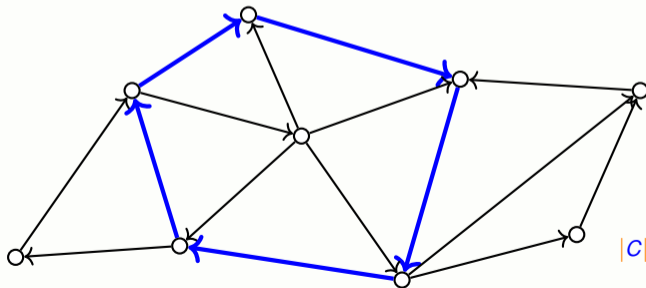
$$\min\{\tilde{c}^\top y : Ty \leq b, \gamma^\top y \equiv r \pmod{m}\}$$

with network matrix T



Congruency-constrained circulation

In digraph $G = (V, A)$, find shortest circulation $C \subseteq A$ with $|C| \equiv r \pmod{m}$.



$$|C| \equiv 2 \pmod{3}$$

CCTU with network constraint matrices: Circulations

CCTU with transp. netw. matrix

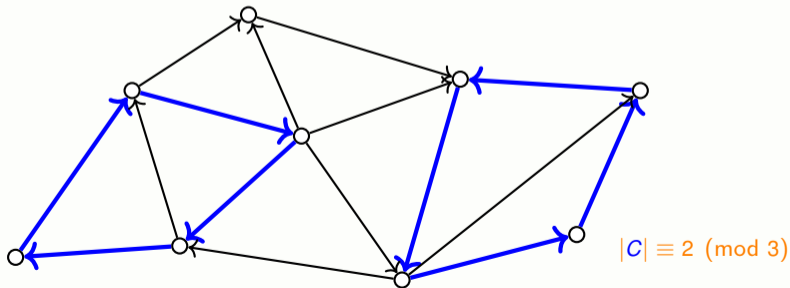
$$\min\{\tilde{c}^\top y : Ty \leq b, \gamma^\top y \equiv r \pmod{m}\}$$

with network matrix T



Congruency-constrained circulation

In digraph $G = (V, A)$, find shortest circulation $C \subseteq A$ with $|C| \equiv r \pmod{m}$.



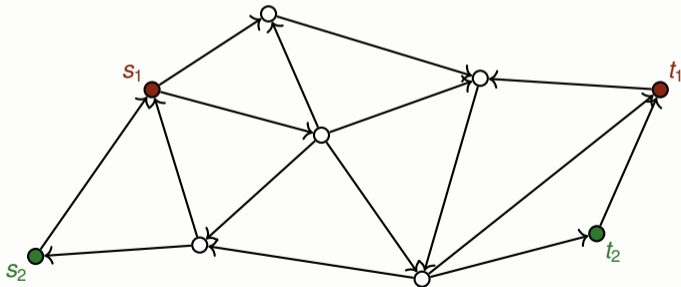
Circulations vs. cycles

Finding congruency-constrained *cycles* is hard for $m > 2!$

Circulations vs. cycles

Finding congruency-constrained *cycles* is hard for $m > 2!$

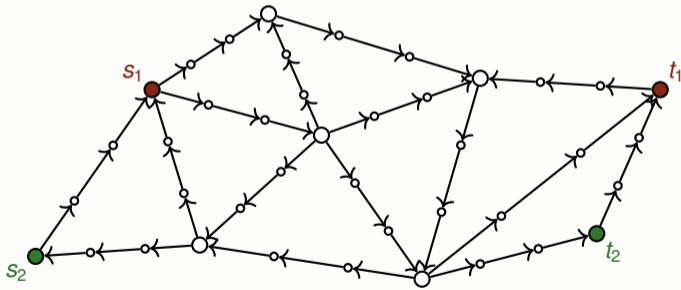
- Reduction to arc-disjoint paths:



Circulations vs. cycles

Finding congruency-constrained *cycles* is hard for $m > 2!$

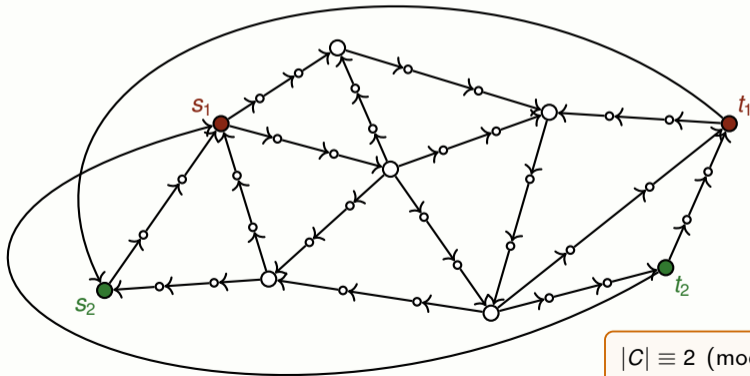
- Reduction to arc-disjoint paths:



Circulations vs. cycles

Finding congruency-constrained *cycles* is hard for $m > 2$!

- Reduction to arc-disjoint paths:

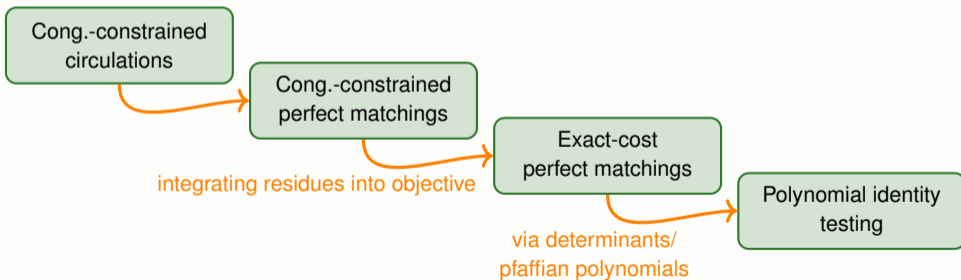


A reduction

Theorem

\exists strongly poly. randomized alg. for congruency-constrained circulations with unary encoded edge lengths and constant m .

► Our approach:



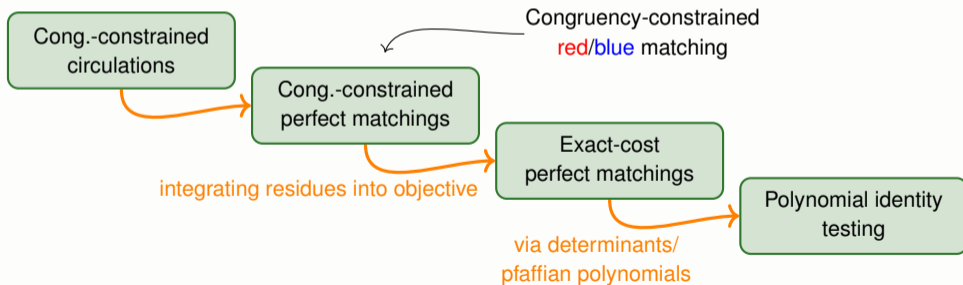
[Camerini, Galbiati, Maffioli, 1992]

A reduction

Theorem

\exists strongly poly. randomized alg. for congruency-constrained circulations with unary encoded edge lengths and constant m .

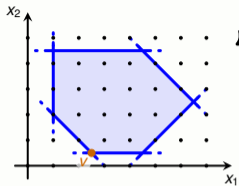
► Our approach:



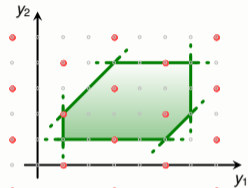
[Camerini, Galbiati, Maffioli, 1992]

Open questions

Open questions



Structural results?



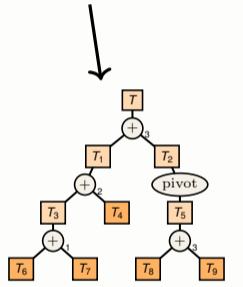
Δ -modular integer programming

$\min\{c^T x : Ax \leq b, x \in \mathbb{Z}^n\}$
 A is Δ -modular.

Congruency-Constr. TU Prb. (CCTU)

$\min\left\{\tilde{c}^T y : \begin{array}{l} Ty \leq b, y \in \mathbb{Z}^n, \\ \gamma^T y \equiv r \pmod{m} \end{array}\right\}$
 T totally unimodular, modulus m .

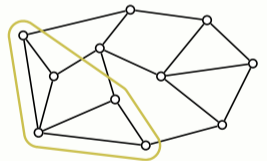
Do we need to go through Seymour's decomposition?



Seymour's TU decomposition

Reduction to base block problems.

- Beyond $m = p^\alpha$ for cut optimization?
- Deterministic approach for circulations?



Base block problems

Interpretation as parity-constrained cut and circulation problems.

?

- What problem should we reduce to?
- How to deal with several differing subdets?

- Optimization?
- General m ?