

# Mathematical Programming: Modelling and Applications

Sonia Cafieri

LIX, École Polytechnique

`caferi@lix.polytechnique.fr`

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# Basic definitions

## Definition

A **Graph** is an ordered pair  $G = (V, E)$  comprising a set  $V$  of **vertices** or **nodes** together with a set  $E$  of **edges** or **links**, which are 2-element subsets of  $V$ .

- **Undirected graph**: a graph in which edges have no orientation.
- **Directed graph** or **Digraph**: a graph  $G = (V, A)$ , where  $A$  is a set of *ordered* pairs of vertices, even called **arcs** or **directed edges**.
- **Weighted graph**: a graph in which numbers (**weights**) are assigned to each edge. It can be *directed* and *undirected*. It is denoted by  $G = (V, E, w)$  or  $G = (V, A, w)$ , where  $w$  represents the weights.

# Basic definitions

Let  $G = (V, A)$  be a directed graph. A function

$$\mu : A \longrightarrow \mathbb{N},$$

that associates an integer number to each arc of  $G$ , is called **arc coloring of  $G$** .

Since we can associate a color to each integer number, the function  $\mu$  actually associates a color to each arc of  $G$ .

Subgraphs of the graph  $G$  can be located by considering all its arcs having the same color:

$$H = (U, B) \quad : \quad U \subseteq V, B \subseteq A, \quad \forall e, f \in B \quad \mu(e) = \mu(f).$$

# Densest subgraph problem

Given

- a digraph  $G = (V, A)$ ,
- an arc coloring  $\mu$  of  $G$ ,
- a color  $k$ ,

find the **densest uniformly coloured subgraph**  $H$  of  $G$ ,

i.e. the subgraph  $H = (U, B)$  of  $G$  in which the arcs have the same color  $k$  and such that  $|B| - |U|$  is maximum.

Formulate a mathematical model and solve it by AMPL/CPLEX.

# Densest subgraph problem: data

15 vertices

color  $k$ : 2

Edges:

$(1,15) (\mu = 1)$ ,  $(2,15) (\mu = 1)$ ,  $(2,3) (\mu = 1)$ ,  $(2,4) (\mu = 1)$ ,  
 $(3,5) (\mu = 1)$ ,  $(4,5) (\mu = 1)$ ,  $(5,6) (\mu = 1)$ ,  $(5,11) (\mu = 2)$ ,  
 $(5,12) (\mu = 2)$ ,  $(5,13) (\mu = 2)$ ,  $(5,14) (\mu = 2)$ ,  
 $(6,9) (\mu = 1)$ ,  $(7,8) (\mu = 1)$ ,  $(7,11) (\mu = 2)$ ,  $(7,12) (\mu = 2)$ ,  
 $(7,13) (\mu = 2)$ ,  $(7,14) (\mu = 2)$ ,  $(7,15) (\mu = 1)$ ,  $(8,10) (\mu = 2)$ ,  
 $(8,14) (\mu = 2)$ ,  $(11,12) (\mu = 2)$ ,  $(11,13) (\mu = 2)$ ,  $(12,13) (\mu = 2)$