

SCIP8: rethinking nonlinear constraint representation and recent progress

Mathieu Besançon, Ksenia Bestuzheva, Wei-Kun Chen, Antonia Chmiela, Tim Donkiewicz, Jasper Van Doornmalen, Leon Eifler, Oliver Gaul, Gerald Gamrath, Ambros Gleixner, et al.

▶ To cite this version:

Mathieu Besançon, Ksenia Bestuzheva, Wei-Kun Chen, Antonia Chmiela, Tim Donkiewicz, et al.. SCIP8: rethinking nonlinear constraint representation and recent progress. 23ème congrès annuel de la Société Française de Recherche Opérationnelle et d'Aide à la Décision, INSA Lyon, Feb 2022, Villeurbanne - Lyon, France. hal-03595412

HAL Id: hal-03595412

https://hal.science/hal-03595412

Submitted on 3 Mar 2022

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

SCIP8: rethinking nonlinear constraint representation and recent progress

Mathieu Besançon¹, the SCIP development team²

- ¹ Zuse Institute Berlin, Takustrasse 7, Berlin, Germany
- 2 Authors and institutions listed in the SCIP 8 release report

Keywords: MINLP, symbolic expressions, MILP, optimization solvers

1 Introduction

SCIP is a solver framework for exact optimization in the mixed-integer linear and nonlinear settings, and more broadly for Constraint Integer Programs; academically developed, freely available and source-open for researchers. The talk will provide an overview of the recent development appearing in SCIP 8 [1] with an emphasis on the change in the representation of nonlinear constraints and on improvements leveraging some specific discrete structures.

2 A new constraint expression framework

A major novelty of the SCIP 8 release is the development of a new framework for nonlinear constraints, coined *constraint expressions*. We present motivations for this rewrite of the representation of nonlinear expressions, how it impacts the MINLP solving process and makes the solver numerically more robust. In the new framework, special nonlinear structures such as quadratic constraints, second-order cone constraints are detected within the linear expression instead of being declared separately by users.

3 Leveraging discrete structures

Other improvements brought by SCIP 8 leverage specific discrete structures in the solving process. These include in particular generalization of the symmetry handling mechanism to MINLP and to general integer variables instead of only binary variables. Mixing cuts, along with the appropriate separation procedure, were added to SCIP for specific types of mixed-binary constraints naturally arising in chance-constrained optimization. Finally, improvements were brought to decomposition heuristics in SCIP, in particular to the Penalty Alternating Direction Method for MINLPs and a new Dynamic Partition Search heuristic for problems with a block structure and linking constraints.

4 Computational experiments

We will present computational studies showing the effect of some particular new features and an aggregated view comparing SCIP 8 to the previous major release on the MIPLib and MINLPLib instance sets. These experiments show performance improvements on MILPs, with a higher speed-up on harder instances, and an overall improvement on MINLP with more instances being solved, but also some subsets where the new framework degraded performance.

References

[1] Ksenia Bestuzheva, Mathieu Besançon, Wei-Kun Chen, Antonia Chmiela, Tim Donkiewicz, Jasper van Doornmalen, Leon Eifler, Oliver Gaul, Gerald Gamrath, Ambros Gleixner,

Leona Gottwald, Christoph Graczyk, Katrin Halbig, Alexander Hoen, Christopher Hojny, Rolf van der Hulst, Thorsten Koch, Marco Lübbecke, Stephen J. Maher, Frederic Matter, Erik Mühmer, Benjamin Müller, Marc E. Pfetsch, Daniel Rehfeldt, Steffan Schlein, Franziska Schlösser, Felipe Serrano, Yuji Shinano, Boro Sofranac, Mark Turner, Stefan Vigerske, Fabian Wegscheider, Philipp Wellner, Dieter Weninger, and Jakob Witzig. The SCIP Optimization Suite 8.0. (21-41), 2021.