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Discussion paper

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A NEW SEMI-LAGRANGEAN RELAXATION FOR THE k -CARDINALITY ASSIGNMENT PROBLEM

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Abstract

Recently Beltrán-Royo, Vial & Alonso-Ayuso (2012) presented a semi-Lagrangean relaxation for the classical p -median location problem and for the incapacitated facility location problem. The results, obtained using the semi-Lagrangean relaxation approach, were quite impressive. In this paper we use a semi-Lagrangean relaxation to obtain an efficient solution method for the k -cardinality assignment problem. The method has only one semi-Lagrangean multiplier that can only take on a limited number of values, making the search for the optimal multiplier easy. Since the semi-Lagrangean relaxation closes the duality gap, this leads to an extremely reliable and easily implementable method for finding k -cardinality assignments in large-scale cases. The method is computationally tested on the examples commonly used in the literature.

Keywords: k -cardinality assignment, Lagrangean Relaxation, Mathematical Programming

1. Introduction

The assignment problem is one of the basic combinatorial optimization problems in mathematical optimization and operations research. Many practical real-world problems are based on solving the k -cardinality assignment problem. This is due to the fact that in many cases it is required to do k specific assignments (Volgenant, 2004; Bai, 2009). One of the trivial examples is when it is necessary to assign workers and machines. Many alternatives exist when we have to assign only a subset of workers to the specific number of machines (Dell'Amico & Martello, 1997; Dell'Amico, Lodi, & Martello, 2001).

The k -cardinality assignment problem is useful for solving problems that are even more complicated (Bruglieri, Ehrgott, Hamacher, & Maffioli, 2006). Dell'Amico & Martello (1997) describe the Satellite-Switched Time-Division Multiple Access (SS/TDMA) time slot assignment problem. According to the problem, there exist m earth stations that has to transmit the information to another n earth stations. All interconnections are operated by the $k \times k$ switch that is located on the satellite. The non-negative $m \times n$ matrix contains the weights that correspond to the information slot to be sent from station i to station j through the given $k \times k$ switch. The

general solution to the k -cardinality assignment problem can be adapted to the given time assignment problem very effectively.

In this paper we apply the Semi-Lagrangian relaxation (Beltran, Tadonki & Vial, 2004) to solve the k -cardinality assignment problem that has many applications in the real-world situations.

In Sections 2 and 3 we give the theoretical base for our approach. Specifically, we show the integer programming formulation and explain the semi-Lagrangian relaxation procedure for the k -cardinality assignment problem. Section 4 explains our approach based on the small examples. Section 5 is devoted to the description of two selection procedures of the initial multiplier value applied in the semi-Lagrangian relaxation procedure. The computational results over the large-scale k -cardinality assignment problems are presented in Section 6 accompanied with the detailed information about each test.

2. The integer programming formulation of the k -cardinality assignment problem

The integer programming formulation of the k -cardinality tree problem is as follows:

$$\text{Min} \sum_i \sum_j c_{ij} x_{ij} \quad (1)$$

Subject to:

$$\sum_{ij} x_{ij} = k \quad (2)$$

$$\sum_i x_{ij} \leq 1 \quad \forall j \in J \quad (3)$$

$$\sum_j x_{ij} \leq 1 \quad \forall i \in I \quad (4)$$

$$x_{ij} \in \{0,1\} \quad \forall i \in I, j \in J \quad (5)$$

3. Semi-Lagrangian Relaxation

The semi-Lagrangian approach builds upon the well-known Lagrangian relaxation, but with the difference that when having equality constraint, the constraint is divided into two inequalities, namely a “greater than or equal to” inequality and a “less than or equal to” inequality. The former is relaxed and added to the objective function, while the latter is left as an inequality constraint in the sub-problem (Beltran, Tadonki, & Vial, 2006). Mathematically, if we have a minimisation problem of the following type:

$$z^* = \min_x \{c^T x | Ax = b; x \in S := X \cap \mathbb{N}^n\}$$

then the semi-Lagrangian function is written as

$$z_{SLR} = \max_{\lambda} \mathcal{L}_{SLR}(\lambda) = \max_{\lambda} \{b^T \lambda + \min_x \{(c - A^T \lambda)^T x | Ax \leq b; x \in S\}\}$$

It is proved by Beltrán-Royo et al. (2012) that the semi-Lagrangian relaxation closes the duality gap. The easiest way to see this is that the relaxation is the result of the intersection between the following two polytopes:

$$\text{Conv}\{\min_x(c^T x | Ax \leq b, x \in S)\} \cap \text{Conv}\{Ax \geq b\},$$

which is obviously equal to:

$$\text{Conv}\{\{\min(c^T x | Ax = b, x \in S)\}\}$$

The following theorem from Beltrán-Royo et al. (2012) gives the properties of the semi-Lagrangian dual theorem:

1. The semi-Lagrangian dual $\mathcal{L}(u)$ is concave and $b - Ax(u)$ is a subgradient at u
2. $\mathcal{L}(u)$ is monotone and $\mathcal{L}(u') \geq \mathcal{L}(u)$ if $u' \geq u$ with strict inequality if $u' > u$ and $u \notin U^*$
3. $U^* = U^* \cup \mathbb{R}_+^m$; thus U^* is unbounded
4. If $x(u)$ is such that $Ax(u) = b$, then $u \in U^*$ and $x(u)$ solves the original problem
5. Conversely, if $u \in \text{int}(U^*)$, then any minimizer $x(u)$ is optimal in the original problem
6. The semi-Lagrangian relaxation closes the duality gap

However there are some difficulties involved in calculating the optimal semi-Lagrangian multipliers especially in the multi-dimensional case. The main problem is that the optimal semi-Lagrangian prices are non-unique (in the multi-dimensional case). Moreover, for large enough multipliers u $x(u)$ will be a solution to the original problem and the relaxed problem is basically identical to the original problem. Also we are not looking for a maximum of the concave function $\mathcal{L}(u)$ rather we are looking for the “minimal” multiplier values, for which $\mathcal{L}(u)$ reaches its maximal value.

Applying the semi-Lagrangian relaxation to the k -cardinality problem, relaxing the single equality constraint yields the following dual problem:

Max $SL(u)$ subject to $u \geq 0$,

where $\mathcal{L}(u)$ is defined by the following optimization problem:

$$\text{Min} \sum_i \sum_j c_{ij} x_{ij} - u(\sum_{ij} x_{ij} - k) \tag{6}$$

Subject to:

$$\sum_{ij} x_{ij} \leq k \tag{7}$$

$$\sum_i x_{ij} \leq 1 \quad \forall j \in J \tag{8}$$

$$\sum_j x_{ij} \leq 1 \quad \forall i \in I \tag{9}$$

$$x_{ij} \in \{0,1\} \quad \forall i \in I, j \in J \tag{10}$$

We have only one semi-Lagrangean multiplier. This means that any one-dimensional search procedure can be used. In addition, the optimal semi-Lagrangean price has a meaningful economic interpretation. The optimal semi-Lagrangean price u^* is the price for which an assignment of cardinality k is obtained. Hence, the optimal semi-Lagrangean price can be regarded as a market price in order to get k objects assigned. It should also be noted that it is easy to get an initial estimate on u since we know that at least k variables has to be in the k -cardinality assignment. Hence, the minimal price is the price that guarantees that at least k rows and k columns has a non-positive edge cost. Also the number of possible prices is the number of different weights in the bipartite graph since no other price will give a result that can be better than when restricting the multiplier values to weights that exists in the bipartite graphs cost matrix. Also, note that in the subproblems the only edges that can be selected are the edges with the negative weights.

It should be noted that if we are not only looking for the optimal solution but also the optimal semi-Lagrangean “market” price we have to extend the search for multiplier values to values that do not necessarily appear in the initial cost matrix.

4. Illustrative Examples

First, we illustrate the approach on a small example.

Example 1. Let $m = 3$, $n = 3$, $k = 2$, and

$$C = \begin{pmatrix} 1 & 4 & 6 \\ 4 & 9 & 9 \\ 6 & 9 & 8 \end{pmatrix}$$

Here it is obvious that the optimal solution consists of two assignments 1-2 and 2-1 giving the optimal value “8”.

If we use a conservative approach to select the initial multiplier value we get the value $u=4$. The resulting cost matrix for the semi-Lagrangean subproblem is then:

$$\begin{pmatrix} -3 & 0 & X \\ 0 & X & X \\ X & X & X \end{pmatrix},$$

where all positive (i.e. not allowable assignments) are marked by X.

This will give us as solution to the semi-Lagrangean subproblem the assignment 1-1 and a lower bound of $-3+8=5$.

Increasing the semi-Lagrangean multiplier value to $7+\varepsilon$ we get the following cost matrix for the subproblem:

$$\begin{pmatrix} -6 - \varepsilon & -3 - \varepsilon & -1 - \varepsilon \\ -3 - \varepsilon & X & X \\ -1 - \varepsilon & X & X \end{pmatrix}$$

The optimal assignment is 1-2 and 2-1 and it gives the lower bound: $-6 - 2\varepsilon + 14 + 2\varepsilon = 8$. Hence, optimality is proved. Note that the optimal semi-Lagrangian multiplier value is not a cost that appears in the original cost matrix.

An alternative to generate the initial multiplier value is to use a greedy heuristic and to choose the initial multiplier value as the most costly assignment in the feasible solution. For this small example it gives us the initial multiplier value $u=8$ and the subproblem cost matrix:

$$\begin{pmatrix} -7 & -4 & -1 \\ -4 & X & X \\ -1 & X & X \end{pmatrix}$$

with the optimal assignment 1-2 and 2-1 and the lower bound $-8+16=8$. The optimality is proved. However, as can be seen, the optimal semi-Lagrangian multiplier value is less than “8”.

Example 2.

Here we illustrate the procedure for a 15 by 15 example with k ranging from 5 to 15.

Table 1. Illustrative example: cost matrix

17	21	22	18	24	15	20	18	19	18	16	22	24	24	16
23	16	21	16	17	16	19	25	18	21	17	15	25	17	24
16	20	16	25	24	16	17	19	19	18	20	16	17	21	24
19	19	22	22	20	16	19	17	21	19	25	23	25	25	25
18	19	15	15	21	25	16	16	23	15	22	17	19	22	24
8	15	14	23	8	16	8	25	9	17	25	15	10	8	24
15	7	23	22	11	11	12	10	17	16	7	16	10	18	22
21	20	6	22	24	10	24	9	21	14	11	14	11	19	16
20	11	8	14	9	5	6	19	19	7	6	6	13	9	18
8	13	13	13	10	20	25	16	16	17	10	10	5	12	23
19	23	24	20	20	25	16	21	24	15	17	17	20	20	20
25	24	16	21	19	17	17	19	23	21	21	23	20	15	16
16	21	25	22	24	24	16	17	15	18	15	17	18	24	18
25	24	18	19	15	18	20	22	23	18	16	19	17	15	22
25	19	21	22	20	15	20	19	18	18	17	23	17	25	25

The results for the current illustrative example are presented in Table 2 and the detailed results including the number of iterations and lower bounds (LBDs) for each subproblem are presented in Appendix A.

Table 2. Illustrative example: computational results

Test #	k	u^*	Solution	R, %
1	5	8	31	93.33
2	6	15	46	75.11
3	7	15	61	75.11
4	8	15	76	75.11
5	9	15	91	75.11
6	10	15	106	75.11
7	11	15	121	75.11
8	12	16	137	64.44
9	13	16	153	64.44
10	14	16	169	64.44
11	15	17	186	55.55

As it is shown in Table 2 and in Appendix A, we are running 11 experiments. Column “ k ” shows the k -cardinality assignment for the corresponding problem. Column “ u^* ” corresponds to the optimal semi-Lagrangian multiplier. “Iteration #” is the number of subproblems we had to solve before we find the optimal solution. “LBD” is a lower bound value for the corresponding problem. “Solution” shows the optimal result for the given k -cardinality assignment problem, and “R, %” corresponds to the problem reduction obtained, i.e. the number of variables in the subproblem for the optimal multiplier value versus the total number of variables in original problem. According to the results represented in Table 2, we have obtained the problem reduction in the range between 55.55% and 93.33%.

5. The Selection of the Initial Multiplier Value

When selecting the initial multiplier value we have used two different approaches:

- I. A conservative approach in which the initial multiplier value u is selected as the maximal of the k smallest cost coefficient values in either the columns or the rows. Choosing this conservative value as the initial multiplier value will normally result in a large problem reduction. However it is likely that when the semi-Lagrangian subproblem is solved then it will result in a solution with less than k assignments. This will lead to a necessary increase in the multiplier value and the need for more iterations.
- II. Use a greedy algorithm to find a feasible solution to the k -cardinality assignment problem. Select the initial multiplier value to be the assignment in the greedy solution with the highest cost. Using this initialization procedure leads to a smaller problem reduction in the first iteration than procedure I.

Approach I: illustrative example

We consider the cost matrix presented in Table 1 as an illustrative example with $m=15$, $n=15$ and $k=12$. Following the algorithm, the maximal of the k smallest cost coefficient values in either the columns or the rows is equal to “15”.

Iteration 1

For $u=15$ the subproblem has the following cost matrix represented in Table 3.

Table 3. Iteration 1: resulting cost matrix

X	X	X	X	X	0	X	X	X	X	X	X	X	X	X
X	X	X	X	X	X	X	X	X	X	X	0	X	X	X
X	X	X	X	X	X	X	X	X	X	X	X	X	X	X
X	X	X	X	X	X	X	X	X	X	X	X	X	X	X
X	X	0	0	X	X	X	X	X	0	X	X	X	X	X
-7	0	-1	X	-7	X	-7	X	-6	X	X	0	-5	-7	X
0	-8	X	X	-4	-4	-3	-5	X	X	-8	X	-5	X	X
X	X	-9	X	X	-5	X	-6	X	-1	-4	-1	-4	X	X
X	-4	-7	-1	-6	-10	-9	X	X	-8	-9	-9	-2	-6	X
-7	-2	-7	-2	-5	X	X	X	X	X	-5	-5	-10	-3	X
X	X	X	X	X	X	X	X	X	0	X	X	X	X	X
X	X	X	X	X	X	X	X	X	X	X	X	X	0	X
X	X	X	X	X	X	X	X	0	X	0	X	X	X	X
X	X	X	X	0	X	X	X	X	X	X	X	X	0	X
X	X	X	X	X	0	X	X	X	X	X	X	X	X	X

On this iteration we get the solution with the following “row-column” assignments: 2-12, 5-4, 6-7, 7-2, 8-3, 9-6, 10-13, 11-10, 12-14, 13-9 and 14-5 of cardinality “11” with the objective function value equal to “-44”. Hence, the lower bound is $180-44=136$. Since we have “ $k-1$ ” assignments in the solution for the current subproblem, we have to update to the next u .

Iteration 2

Assigning $u=16$ we get the resulting cost matrix presented in Table 4.

The optimal solution to the subproblem is twelve “row-column” assignments 1-15, 2-12, 5-4, 6-7, 7-2, 8-3, 9-6, 10-13, 11-10, 12-14, 13-9 and 14-15 with the objective function value “-55”. Since we have LBD to be equal to “137”, and this is the value of the feasible solution (i.e., the upper bound is equal to “137”), we have found the optimal solution corresponding to the semi-Lagrangian multiplier $u=16$.

Thus, the optimal solution is obtained by the conservative approach in two iterations.

Table 4. Iteration 2: resulting cost matrix

X	X	X	X	X	-1	X	X	X	X	0	X	X	X	0
X	0	X	0	X	0	X	X	X	X	X	-1	X	X	X
0	X	0	X	X	0	X	X	X	X	X	0	X	X	X
X	X	X	X	X	0	X	X	X	X	X	X	X	X	X
X	X	-1	-1	X	X	0	0	X	-1	X	X	X	X	X
-8	-1	-2	X	-8	0	-8	X	-7	X	X	-1	-6	-8	X
-1	-9	X	X	-5	-5	-4	-6	X	0	-9	0	-6	X	X
X	X	-10	X	X	-6	X	-7	X	-2	-5	-2	-5	X	0
X	-5	-8	-2	-7	-11	-10	X	X	-9	-10	-10	-3	-7	X
-8	-3	-8	-3	-6	X	X	0	0	X	-6	-6	-11	-4	X
X	X	X	X	X	X	0	X	X	-1	X	X	X	X	X
X	X	0	X	X	X	X	X	X	X	X	X	X	-1	0
0	X	X	X	X	X	0	X	-1	X	-1	X	X	X	X
X	X	X	X	-1	X	X	X	X	X	0	X	X	-1	X
X	X	X	X	X	-1	X	X	X	X	X	X	X	X	X

Approach II: Illustrative example

We consider the illustrative example once more.

Using a simple greedy heuristic we get the following “row-column” assignments:

- 2-12 with value 15;
- 3-1 with value 16;
- 5-4 with value 15;
- 6-7 with value 8;
- 8-3 with value 6;
- 9-6 with value 5;
- 10-13 with value 5;
- 11-10 with value 15;
- 12-14 with value 15;
- 13-11 with value 15;
- 14-5 with value 15.

The greedy heuristic assignments are reflected in Table 5.

Table 5. Greedy heuristic assignments

0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	15	0	0	0
16	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0	0	0	15	0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	8	0	0	0	0	0	0	0	0
0	7	0	0	0	0	0	0	0	0	0	0	0	0	0
0	0	6	0	0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	5	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	5	0	0	0
0	0	0	0	0	0	0	0	0	15	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0	15	0	0
0	0	0	0	0	0	0	0	0	0	15	0	0	0	0
0	0	0	0	15	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Since the assignment 3-1 with value “16” is the worst in the solution, we choose it as the semi-Lagrangian multiplier $u=16$. Solving the semi-Lagrangian subproblem, we get the objective function value “-55” and the lower bound of $192-55=137$. Since this is the value of the greedy solution, optimality has been verified with value “137” in one iteration. For the 15×15 illustrative example (Table 1) the greedy heuristic yields the optimal solution for all k .

Characterizing the given approaches we should say that the conservative approach always gives us the smallest possible u . When using a greedy approach, the u that is calculated, will be larger than or equal to this smallest possible u value obtained by the conservative approach. It might not be the optimal solution, but selecting u to be equal to the largest cost assignment in the greedy solution gives us a good initial u , for which we know that there exist a feasible solution. Hence, this u gives us a semi-Lagrangian subproblem that (when it is solved) leads to one of the following cases. First, it provides us with the optimal solution to the original problem and with a proof for the optimality based on the bounds. Second, it gives us the solution with less than k assignment, and in this case we have to increase u until we get the optimal solution.

In Appendices A-I we have reported the number of iterations for both approaches (i.e., conservative and greedy). In many tests the number of iterations to obtain the optimal solution by the greedy approach is less than or equal to the number of iterations produced by the conservative one. It makes the selection of the initial multiplier value using the greedy approach more preferable in terms of time required to find the optimal solution.

6. Computational Results

We have tested the approach for various values of k on the assignment problems in the OR-library, (*OR-library: Assignment problem*, Beasley, J. E. (2013)), where the number of decision variables is in the range between 10,000 and 650,000 variables (see Table 6).

Table 6. Assignment problem tests

Test title	Number of decision variables		Test title	Number of decision variables
assign100	10,000		assign500	250,000
assign200	40,000		assign600	360,000
assign300	90,000		assign700	490,000
assign400	160,000		assign800	640,000

The results are presented in Table 7 and the detailed results, including all iterations with corresponding LBDs, are presented in Appendix B-I, respectively.

Table 7. Assignment problems: computational results

No.	k	u^*	Sol.	No.	k	u^*	Sol.	No.	k	u^*	Sol.	No.	k	u^*	Sol.	No.	k	u^*	Sol.
assign100				assign200				21	200	2	390	assign500				9	460	2	881
1	20	2	39	1	50	2	98	22	205	2	400	1	100	2	179	10	480	2	921
2	50	2	99	2	55	2	108	23	210	2	410	2	120	2	219	11	500	2	961
3	51	2	101	3	60	2	118	24	215	2	420	3	140	2	259	12	520	2	1001
4	52	2	103	4	65	2	128	25	220	2	430	4	160	2	299	13	540	2	1041
5	53	2	105	5	70	2	138	26	225	2	440	5	180	2	339	14	560	2	1081
6	54	2	107	6	75	2	148	27	230	2	450	6	200	2	379	15	580	2	1121
7	55	3	110	7	80	2	158	28	235	2	460	7	220	2	419	16	600	2	1161
8	56	3	113	8	85	2	168	29	240	2	470	8	240	2	459	17	620	2	1201
9	57	3	116	9	90	2	178	30	245	2	480	9	260	2	499	18	640	2	1241
10	58	3	119	10	95	2	188	31	250	2	490	10	280	2	539	19	660	2	1281
11	59	3	122	11	100	2	198	32	255	2	500	11	300	2	579	20	680	2	1321
12	60	3	125	12	105	2	208	33	260	2	510	12	320	2	619	21	700	3	1362
13	61	3	128	13	110	2	218	34	265	2	520	13	340	2	659	assign800			
14	62	3	131	14	115	2	228	35	270	2	530	14	360	2	699	1	100	2	151
15	63	3	134	15	120	2	238	36	275	2	540	15	380	2	739	2	125	2	201
16	64	3	137	16	125	2	248	37	280	3	555	16	400	2	779	3	150	2	251
17	65	3	140	17	130	2	258	38	285	3	570	17	420	2	819	4	175	2	301
18	66	3	143	18	135	2	268	39	290	3	585	18	440	2	859	5	200	2	351
19	67	3	146	19	140	2	278	40	295	4	604	19	460	2	899	6	225	2	401
20	68	3	149	20	145	2	288	41	300	5	626	20	480	2	939	7	250	2	451
21	69	3	152	21	150	2	298	assign400				21	500	5	991	8	275	2	501
22	70	3	155	22	155	3	309	1	100	2	184	assign600				9	300	2	551
23	71	3	158	23	160	3	324	2	110	2	204	1	200	2	375	10	325	2	601
24	72	3	161	24	165	3	339	3	120	2	224	2	220	2	415	11	350	2	651
25	73	3	164	25	170	3	354	4	130	2	244	3	240	2	455	12	375	2	701
26	74	4	168	26	175	3	369	5	140	2	264	4	260	2	495	13	400	2	751
27	75	4	172	27	180	3	384	6	150	2	284	5	280	2	535	14	425	2	801
28	76	4	176	28	185	4	401	7	160	2	304	6	300	2	575	15	450	2	851
29	77	4	180	29	190	4	421	8	170	2	324	7	320	2	615	16	475	2	901
30	78	4	184	30	195	5	444	9	180	2	344	8	340	2	655	17	500	2	951
31	79	4	188	31	200	9	475	10	190	2	364	9	360	2	695	18	525	2	1001
32	80	4	192	assign300				11	200	2	384	10	380	2	735	19	550	2	1051
33	81	4	196	1	100	2	190	12	210	2	404	11	400	2	775	20	575	2	1101
34	82	4	200	2	105	2	200	13	220	2	424	12	420	2	815	21	600	2	1151
35	83	4	204	3	110	2	210	14	230	2	444	13	440	2	855	22	625	2	1201
36	84	4	208	4	115	2	220	15	240	2	464	14	460	2	895	23	650	2	1251
37	85	5	213	5	120	2	230	16	250	2	484	15	480	2	935	24	675	2	1301
38	86	5	218	6	125	2	240	17	260	2	504	16	500	2	975	25	700	2	1351
39	87	5	223	7	130	2	250	18	270	2	524	17	520	2	1015	26	725	2	1401
40	88	5	228	8	135	2	260	19	280	2	544	18	540	2	1055	27	750	2	1451
41	89	5	233	9	140	2	270	20	290	2	564	19	560	2	1095	28	775	2	1501
42	90	5	238	10	145	2	280	21	300	2	584	20	580	2	1135	29	800	3	1552
43	91	6	244	11	150	2	290	22	310	2	604	21	600	3	1176				
44	92	6	250	12	155	2	300	23	320	2	624	assign700							
45	93	6	256	13	160	2	310	24	330	2	644	1	300	2	561				
46	94	6	262	14	165	2	320	25	340	2	664	2	320	2	601				
47	95	6	268	15	170	2	330	26	350	2	684	3	340	2	641				
48	96	6	274	16	175	2	340	27	360	2	704	4	360	2	681				
49	97	6	280	17	180	2	350	28	370	2	724	5	380	2	721				
50	98	7	287	18	185	2	360	29	380	2	744	6	400	2	761				
51	99	8	295	19	190	2	370	30	390	3	766	7	420	2	801				
52	100	10	305	20	195	2	380	31	400	5	804	8	440	2	841				

In the tests, presented in Table 7, we achieved a problem reduction in the range between 90.99% and 99.05% (see Table 8).

Table 8. Assignment problems reduction

Test	Reduction range, %		Test	Reduction range, %
assign100	90.99-99.03		assign500	95.98-98.99
assign200	92.1-99.05		assign600	97.95-98.96
assign300	96.01-99.02		assign700	97.97-98.97
assign400	95.96-98.98		assign800	97.95-98.97

Conclusion

In this paper we have presented a semi-Lagrangian relaxation method for the k -cardinality assignment problem. The method is proven to be efficient since the number of potential semi-Lagrangian multipliers are bounded and hence no subgradient search method needs to be used. The optimal semi-Lagrangian price u has also a clear economic interpretation as the market price needed to get a solution where k assignments are done. The problem reduction obtained over the large scale test problems shows a problem reduction between 90.99% and 99.05%. In addition, it shall be noted that the subproblems to be solved are the simple assignment problems. Hence, the semi-Lagrangian algorithm presented here is polynomial.

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APPENDIX A

Table A.1 Illustrative example: computational results

Test #	k	u^*	Iteration #		u	LBD	Solution	R, %
			<i>Conservative</i>	<i>Greedy</i>				
1	5	8	1	1	8	31	31	93.33
2	6	15	1	1	15	46	46	75.11
3	7	15	1	1	15	61	61	75.11
4	8	15	1	1	15	76	76	75.11
5	9	15	1	1	15	91	91	75.11
6	10	15	1	1	15	106	106	75.11
7	11	15	1	1	15	121	121	75.11
8	12	16	1		15	136	137	75.11
			2	1	16	137		
9	13	16	1		15	151	153	64.44
			2	1	16	153		
10	14	16	1	1	16	169	169	64.44
11	15	17	1		16	185	186	55.55
			2	1	17	186		

APPENDIX B

Table B.1 Assign100: computational results

Test #	k	u^*	Iteration #		u	LBD	Solution
			<i>Conservative</i>	<i>Greedy</i>			
1	20	2	1	1	2	39	39
2	50	2	1	1	2	99	99
3	51	2	1	1	2	101	101
4	52	2	1	1	2	103	103
5	53	2	1	1	2	105	105
6	54	2	1	1	2	107	107
7	55	3	1		2	109	110
			2	1	3	110	
8	56	3	1		2	111	113
			2	1	3	113	
9	57	3	1		2	113	116
			2	1	3	116	
10	58	3	1		2	115	119
			2	1	3	119	
11	59	3	1		2	117	122
			2	1	3	122	
12	60	3	1		2	119	125
			2	1	3	125	
13	61	3	1		2	121	128
			2	1	3	128	
14	62	3	1	1	3	131	131
15	63	3	1	1	3	134	134
16	64	3	1	1	3	137	137
17	65	3	1	1	3	140	140
18	66	3	1	1	3	143	143
19	67	3	1	1	3	146	146
20	68	3	1	1	3	149	149
21	69	3	1	1	3	152	152
22	70	3	1	1	3	155	155
23	71	3	1	1	3	158	158
24	72	3	1	1	3	161	161
25	73	3	1	1	3	164	164
26	74	3	1	1	3	168	168
27	75	3	1		3	170	172
			2	1	4	172	
28	76	4	1		3	173	176
			2	1	4	176	
29	77	4	1		3	176	180
			2	1	4	180	

Table B.1 *Continued*

Test #	k	u^*	Iteration #		u	LBD	Solution
			Conservative	Greedy			
30	78	4	1		3	179	184
			2	1	4	184	
31	79	4	1		3	182	188
			2	1	4	188	
32	80	4	1		3	185	192
			2	1	4	192	
33	81	4	1		3	188	196
			2	1	4	196	
34	82	4	1		3	191	200
			2	1	4	200	
35	83	4	1		3	194	204
			2	1	4	204	
36	84	4	1		3	197	208
			2	1	4	208	
37	85	5	1		3	200	213
			2		4	212	
			3	1	5	213	
38	86	5	1		3	203	218
			2		4	216	
			3	1	5	218	
39	87	5	1		4	220	223
			2	1	5	223	
40	88	5	1		4	224	228
			2	1	5	228	
41	89	5	1		4	228	233
			2	1	5	233	
42	90	5	1		4	232	238
			2	1	5	238	
43	91	6	1		4	236	244
			2	1	5	243	
			3	2	6	244	
44	92	6	1		4	240	250
			2	1	5	248	
			3	2	6	250	
45	93	6	1		4	244	256
			2		5	253	
			3	1	6	256	
46	94	6	1		4	248	262
			2		5	258	
			3	1	6	262	

Table B.1 *Continued*

Test #	k	u^*	Iteration #		u	LBD	Solution
			<i>Conservative</i>	<i>Greedy</i>			
47	95	6	1		4	252	268
			2		5	263	
			3	1	6	268	
48	96	6	1		4	256	274
			2		5	268	
			3	1	6	274	
49	97	6	1		4	260	280
			2		5	273	
			3	1	6	280	
50	98	7	1		4	264	287
			2		5	278	
			3	1	6	286	
			4	2	7	287	
51	99	8	1		5	283	295
			2	1	6	292	
			3	2	7	294	
			4	3	8	295	
52	100	10	1		5	293	305
			2		6	298	
			3	1	7	301	
			4	2	8	303	
			5	3	9	304	
			6	4	10	305	

APPENDIX C

Table C.1 Assign200: computational results

Test #	k	u*	Iteration #		u	LBD	Solution
			Conservative	Greedy			
1	50	2	1	1	2	98	98
2	55	2	1	1	2	108	108
3	60	2	1	1	2	118	118
4	65	2	1	1	2	128	128
5	70	2	1	1	2	138	138
6	75	2	1	1	2	148	148
7	80	2	1	1	2	128	158
8	85	2	1	1	2	168	168
9	90	2	1	1	2	178	178
10	95	2	1	1	2	188	188
11	100	2	1	1	2	198	198
12	105	2	1	1	2	208	208
13	110	2	1	1	2	218	218
14	115	2	1	1	2	228	228
15	120	2	1	1	2	238	238
16	125	2	1	1	2	248	248
17	130	2	1	1	2	258	258
18	135	2	1	1	2	268	268
19	140	2	1	1	2	278	278
20	145	2	1	1	2	288	288
21	150	2	1	1	2	298	298
22	155	3	1		2	308	309
			2	1	3	309	
23	160	3	1		2	318	324
			2	1	3	324	
24	165	3	1		2	328	339
			2	1	3	339	
25	170	3	1	1	3	354	354
26	175	3	1	1	3	369	369
27	180	3	1	1	3	384	384
28	185	4	1	1	3	399	401
			2	2	4	401	
29	190	4	1	1	3	414	421
			2	2	4	421	
30	195	5	1		3	429	444
			2	1	4	441	
			3	2	5	444	
31	200	9	1	1	5	469	475
			2	2	6	471	
			3	3	7	473	
			4	4	8	474	
			5	5	9	475	

APPENDIX D

Table D.1 Assign300: computational results

Test #	k	u^*	Iteration #		u	LBD	Solution
			Conservative	Greedy			
1	100	2	1	1	2	190	190
2	105	2	1	1	2	200	200
3	110	2	1	1	2	210	210
4	115	2	1	1	2	220	220
5	120	2	1	1	2	230	230
6	125	2	1	1	2	240	240
7	130	2	1	1	2	250	250
8	135	2	1	1	2	260	260
9	140	2	1	1	2	270	270
10	145	2	1	1	2	280	280
11	150	2	1	1	2	290	290
12	155	2	1	1	2	300	300
13	160	2	1	1	2	310	310
14	165	2	1	1	2	320	320
15	170	2	1	1	2	330	330
16	175	2	1	1	2	340	340
17	180	2	1	1	2	350	350
18	185	2	1	1	2	360	360
19	190	2	1	1	2	370	370
20	195	2	1	1	2	380	380
21	200	2	1	1	2	390	390
22	205	2	1	1	2	400	400
23	210	2	1	1	2	410	410
24	215	2	1	1	2	420	420
25	220	2	1	1	2	430	430
26	225	2	1	1	2	440	440
27	230	2	1	1	2	450	450
28	235	2	1	1	2	460	460
29	240	2	1	1	2	470	470
30	245	2	1	1	2	480	480
31	250	2	1	1	2	490	490
32	255	2	1	1	2	500	500
33	260	2	1	1	2	510	510
34	265	2	1	1	2	520	520
35	270	2	1	1	2	530	530
36	275	2	1	1	2	540	540
37	280	3	1	1	3	555	555
38	285	3	1	1	3	570	570
39	290	3	1	1	3	585	585

Table D.1 *Continued*

Test #	k	u^*	Iteration #		u	LBD	Solution
			<i>Conservative</i>	<i>Greedy</i>			
40	295	4	1	1	3	600	604
			2	2	4	604	
41	300	5	1	1	4	624	626
			2	2	5	626	

APPENDIX E

Table E.1 Assign400: computational results

Test #	k	u^*	Iteration #		u	LBD	Solution
			<i>Conservative</i>	<i>Greedy</i>			
1	100	2	1	1	2	184	184
2	110	2	1	1	2	204	204
3	120	2	1	1	2	224	224
4	130	2	1	1	2	244	244
5	140	2	1	1	2	264	264
6	150	2	1	1	2	284	284
7	160	2	1	1	2	304	304
8	170	2	1	1	2	324	324
9	180	2	1	1	2	344	344
10	190	2	1	1	2	364	364
11	200	2	1	1	2	384	384
12	210	2	1	1	2	404	404
13	220	2	1	1	2	424	424
14	230	2	1	1	2	444	444
15	240	2	1	1	2	464	464
16	250	2	1	1	2	484	484
17	260	2	1	1	2	504	504
18	270	2	1	1	2	524	524
19	280	2	1	1	2	544	544
20	290	2	1	1	2	564	564
21	300	2	1	1	2	584	584
22	310	2	1	1	2	604	604
23	320	2	1	1	2	624	624
24	330	2	1	1	2	644	644
25	340	2	1	1	2	664	664
26	350	2	1	1	2	684	684
27	360	2	1	1	2	704	704
28	370	2	1	1	2	724	724
29	380	2	1	1	2	744	744
30	390	3	1		2	764	766
			2	1	3	766	
31	400	5	1	1	3	796	804
			2	2	4	803	
			3	3	5	804	

APPENDIX F

Table F.1 Assign500: computational results

Test #	k	u^*	Iteration #		u	LBD	Solution
			Conservative	Greedy			
1	100	2	1	1	2	179	179
2	120	2	1	1	2	219	219
3	140	2	1	1	2	259	259
4	160	2	1	1	2	299	299
5	180	2	1	1	2	339	339
6	200	2	1	1	2	379	379
7	220	2	1	1	2	419	419
8	240	2	1	1	2	459	459
9	260	2	1	1	2	499	499
10	280	2	1	1	2	539	539
11	300	2	1	1	2	579	579
12	320	2	1	1	2	619	619
13	340	2	1	1	2	659	659
14	360	2	1	1	2	699	699
15	380	2	1	1	2	739	739
16	400	2	1	1	2	779	779
17	420	2	1	1	2	819	819
18	440	2	1	1	2	859	859
19	460	2	1	1	2	899	899
20	480	2	1	1	2	939	939
21	500	5	1		3	987	991
			2	1	4	990	
			3	2	5	991	

APPENDIX G

Table G.1 Assign600: computational results

Test #	k	u^*	Iteration #		u	LBD	Solution
			<i>Conservative</i>	<i>Greedy</i>			
1	200	2	1	1	2	375	375
2	220	2	1	1	2	415	415
3	240	2	1	1	2	455	455
4	260	2	1	1	2	495	495
5	280	2	1	1	2	535	535
6	300	2	1	1	2	575	575
7	320	2	1	1	2	615	615
8	340	2	1	1	2	655	655
9	360	2	1	1	2	695	695
10	380	2	1	1	2	735	735
11	400	2	1	1	2	775	775
12	420	2	1	1	2	815	815
13	440	2	1	1	2	855	855
14	460	2	1	1	2	895	895
15	480	2	1	1	2	935	935
16	500	2	1	1	2	975	975
17	520	2	1	1	2	1015	1015
18	540	2	1	1	2	1055	1055
19	560	2	1	1	2	1095	1095
20	580	2	1	1	2	1135	1135
21	600	3	1	1	2	1175	1176
			2	2	3	1176	

APPENDIX H

Table H.1 Assign700: computational results

Test #	k	u^*	Iteration #		u	LBD	Solution
			<i>Conservative</i>	<i>Greedy</i>			
1	300	2	1	1	2	561	561
2	320	2	1	1	2	601	601
3	340	2	1	1	2	641	641
4	360	2	1	1	2	681	681
5	380	2	1	1	2	721	721
6	400	2	1	1	2	761	761
7	420	2	1	1	2	801	801
8	440	2	1	1	2	841	841
9	460	2	1	1	2	881	881
10	480	2	1	1	2	921	921
11	500	2	1	1	2	961	961
12	520	2	1	1	2	1001	1001
13	540	2	1	1	2	1041	1041
14	560	2	1	1	2	1081	1081
15	580	2	1	1	2	1121	1121
16	600	2	1	1	2	1161	1161
17	620	2	1	1	2	1201	1201
18	640	2	1	1	2	1241	1241
19	660	2	1	1	2	1281	1281
20	680	2	1	1	2	1321	1321
21	700	3	1		2	1361	1362
			2	1	3	1362	

APPENDIX I

Table I.1 Assign800: computational results

Test #	k	u^*	Iteration #		u	LBD	Solution
			Conservative	Greedy			
1	100	2	1	1	2	151	151
2	125	2	1	1	2	201	201
3	150	2	1	1	2	251	251
4	175	2	1	1	2	301	301
5	200	2	1	1	2	351	351
6	225	2	1	1	2	401	401
7	250	2	1	1	2	451	451
8	275	2	1	1	2	501	501
9	300	2	1	1	2	551	551
10	325	2	1	1	2	601	601
11	350	2	1	1	2	651	651
12	375	2	1	1	2	701	701
13	400	2	1	1	2	751	751
14	425	2	1	1	2	801	801
15	450	2	1	1	2	851	851
16	475	2	1	1	2	901	901
17	500	2	1	1	2	951	951
18	525	2	1	1	2	1001	1001
19	550	2	1	1	2	1051	1051
20	575	2	1	1	2	1101	1101
21	600	2	1	1	2	1151	1151
22	625	2	1	1	2	1201	1201
23	650	2	1	1	2	1251	1251
24	675	2	1	1	2	1301	1301
25	700	2	1	1	2	1351	1351
26	725	2	1	1	2	1401	1401
27	750	2	1	1	2	1451	1451
28	775	2	1	1	2	1501	1501
29	800	3	1	1	2	1551	1552
			2	2	3	1552	