

## Programming 1C: A branch-and-bound approach to prune the search space

### 1 The mixture sequence problem

A sequence of  $n$  natural numbers  $C = \langle c_1, c_2, \dots, c_n \rangle$  is said to be a *mixture* of a sequence of  $n$  natural numbers  $A = \langle a_1, a_2, \dots, a_n \rangle$  and another sequence of  $n$  natural numbers  $B = \langle b_1, b_2, \dots, b_n \rangle$  if and only if for every  $1 \leq i \leq n$  we have  $c_i = a_i$  or  $c_i = b_i$ . In other words, for  $i$  from 1 to  $n$ , we pick either  $a_i$  or  $b_i$  and make it  $c_i$ . We say  $\sum_{1 \leq i \leq n} c_i$  is a *mixture sum* of  $A$  and  $B$ .

*The mixture sequence problem* is defined as follows:

- Given two sequences of  $n$  natural numbers of  $A = \langle a_1, a_2, \dots, a_n \rangle$  and  $B = \langle b_1, b_2, \dots, b_n \rangle$ ,
- and given a natural number  $m$ ,
- determine whether there exists a mixture  $C$  of  $A$  and  $B$  such that the mixture sum of  $C$  equals  $m$ , and
- if such a mixture sequence does exist print out the mixture sequence; otherwise print out a message saying there is no such mixture sequence.

### 2 A Branch-and-Bound Approach

The following is a possible branch-and-bound approach to solve the problem:

- We refer to an empty sequence  $C' = \langle \rangle$  of no elements as a partial mixture sequence of length 0. For  $1 \leq l < n$ , let's refer to a sequence  $C' = \langle c_1, c_2, \dots, c_l \rangle$  as a partial mixture sequence (of  $A$  and  $B$ ) of length  $l$  if and only if  $c_i = a_i$  or  $c_i = b_i$  for  $1 \leq i \leq l$ . We use the notation  $PartialSum(C')$  to refer to the sum of all the elements in the partial mixture sequence  $C'$ .
- For  $0 \leq l \leq n$ , let's define  $L_l = \sum_{l+1 \leq k \leq n} \min(a_k, b_k)$  and  $U_l = \sum_{l+1 \leq k \leq n} \max(a_k, b_k)$ . In other words,  $L_l$  is the minimum (lower bound) of the sum of the  $l+1$  th element to the  $n$  th (the last) element in any mixture sequence  $C$  derived from  $A$  and  $B$  while  $U_l$  is the maximum (upper bound) of the sum of the  $l+1$  th element to the  $n$ th (the last) element in any mixture sequence  $C$  derived from  $A$  and  $B$ .
- Observation 1: We can search for a mixture sequence  $C$  with a target mixture sum  $m$  by starting from an empty partial mixture sequence  $C'$  of length  $l = 0$  and then iteratively trying to extend the current partial mixture sequence  $C' = \langle \dots, c_l \rangle$  of length  $l$  one step further by appending either  $a_{l+1}$  or  $b_{l+1}$  to the end of the current partial mixture sequence  $C'$ . Naively, for a partial mixture sequence  $C'$  of length  $l$  there are two possible branches

to explore for further extensions into a final mixture sequence  $C$  with the target mixture sum  $m$ . However, Observation 2 below shows that at time we can completely cut off any search along these two branches completely by checking the bounds  $L_l$  and  $U_l$  against  $PartialSum(C')$  and the target sum  $m$ .

- Observation 2: Note that whatever way we extend a partial mixture sequence  $C' = \langle \dots, c_l \rangle$  into a mixture sequence  $C = \langle c_1, c_2, \dots, c_n \rangle$ , the resulting mixture sum must be at least  $PartialSum(C') + L_l$  and at most  $PartialSum(C') + U_l$ . If the target sum  $m$  does not fall into the range of  $[PartialSum(C') + L_l, PartialSum(C') + U_l]$ , we know that it is impossible to extend the current partial mixture sequence  $C'$  into a mixture sequence ending in the target mixture sum of  $m$ . In this case, we can completely cut off any further search effort to extend the current partial mixture sequence  $C'$ .

### 3. Implementation and experiments to do:

Implement the branch-and-bound scheme above for solving the mixture sequence problem.

**Note:** You may consider using [this recursive exhaustive branching search](#) implementation as the basis and then incorporate the branch-and-bound scheme into it.

**Experiment #A:** Run your new program over at least the test cases 1A~1D in Programming #1B. **Please report whether your new program can get the same results correctly as your program for Programming #1B did.**

**Experiment #B:** Consider the following two sequences:

A = <18, 29, 31, 42, 55, 66, 71, 85, 91, 103, 114, 128, 135, 140, 155, 81, 93, 17, 24, 65, 39, 27, 58, 19, 130, 141, 182, 153, 104, 115, 18, 29, 31, 42, 55, 66, 71, 85, 91, 103, 114, 128, 135, 140, 155> and

B = <81, 93, 17, 24, 65, 39, 27, 58, 19, 130, 141, 182, 153, 104, 115, 18, 29, 31, 42, 55, 66, 71, 85, 91, 103, 114, 128, 135, 140, 155, 81, 93, 17, 24, 65, 39, 27, 58, 19, 130, 141, 182, 153, 104, 115 >.

Use your new program to search for a mixture sequence with the sum of

(i) 655, (ii) 3869, (iii) 3901, (iv) 4139, (v) 99991 respectively.

**Report your findings on cases that the program can finish within 1 day. For each case, please report whether your new program can find a mixture sequence (and include the sequence if it does find one). How much time on average does it take to finish one case?**

**Experiment #C:** Try to use your old program for Programming #1B to repeat what you are required to do in the Experiment B above. **Report your findings on cases that the program can finish within 1 day.**