## Matrix Completion over GF(2) with Applications to Index Coding

Akhilesh Soni

Jim Luedtke needs a haircut


Jeff Linderoth


Daniel<br>Pimentel-<br>Alarcón

Department of Industrial and Systems Engineering
Department of Biostatistics and Medical Informatics
University of Wisconsin-Madison
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## Apologies If You Were at ICERM



## Apology Sonnet

To those who've witnessed my words' repetition, I humbly kneel, seeking your forgiveness true.

For in this moment's time and its rendition, I apologize for presenting the déjà vu.

Though echoes of past thoughts may fill the air,
And familiarity lingers in the room,
I strive to offer something fresh and rare,
To banish any sense of lingering gloom.

With newfound insight and renewed inspiration,
I promise to deliver a different voice,
To honor your time, your valued attention,
And grant you a reason to rejoice.

So, please accept my sincere apology,
As I endeavor to bring novelty.

## Outline

- Matrix completion
- Binary matrix factorization and completion
- Index coding
- Three IP Formulations
(1) McCormick + Integer Variable
(2) McCormick + Parity Disjunction
(3) McCormick-Free
- A Few New Results!
- Less than impressive computational results


## Jeff Wants In On The Action



## Low-Rank Matrix Completion: Netflix Problem

- There exists a matrix $X \in \mathbb{R}^{\mathrm{d} \times n}$ whose entries are only known for a fraction of the elements $\Omega \subset[\mathrm{d}] \times[\mathrm{n}]$
- To complete the matrix, we must assume some structure.
- Here we assume $X$ is low-rank: $X=U V$ for some $U \in \mathbb{R}^{\mathrm{d} \times r}$, $V \in \mathbb{R}^{r \times n}$



## 0-1 Matrix Completion?

- In some earlier work sponsored by American Family, we did a combination of matrix completion and clustering-Subspace clustering with missing data
- They asked us to try it out on their data matrix-which was a 0-1 matrix (?!)


## Well, Duh!?!

- Doing "normal" low-rank matrix completion methods in $\mathbb{R}$, are not going to give 0-1 values for the missing entries


## What to do?

- Don't do it over $\mathbb{R}$.
- What about Boolean Algebra, Logical Or, $(1+1=1)$ - natural for revealing "low-dimensional" characteristics

Boolean Algebra: $1+1=1$


Simge Jim Jeff


Two Groups of People, Two Traits

- Simge and Jim have long hair and love MIP
- Jim and Jeff love MIP and are cheeseheads


## Two Factors

$X=$|  |
| :---: |
|  |
| Simge |
| Long Hair |
| Loves MIP |
| Cheesehead |\(\left[\begin{array}{ccc}1 \& 1 \& Jeff <br>

1 \& 1 \& 1 <br>
0 \& 1 \& 1\end{array}\right]=\left[$$
\begin{array}{cc}1 & 0 \\
1 & 1 \\
0 & 1\end{array}
$$\right] \circ\left[$$
\begin{array}{ccc}\text { Simge } & \text { Jim } & \text { Jeff } \\
1 & 1 & 0 \\
0 & 1 & 1\end{array}
$$\right]\)

- Writing $X=V_{k=1}^{r} u^{k}\left(v^{k}\right)^{\top}$ reveals the fundamental "traits", and classifies individuals depending on which traits they have
- So we started working on integer programming approaches to matrix factorization and completion in Boolean algebra


## I Hate This Guy

Binary Matrix Factorisation and Completion via Integer Programming

Oktay Günlük<br>Cornell University, ong5ticornell.edu

Raphael A. Hauser, Réka Á. Kovács
University of Oxford, The Alan Turing Institute, hauserOmaths.ox.ac.uk, reka. kovacsomaths.ox.ac.uk
Binary matrix factorisation is an essential tool for identifying discrete patterns in binary data. In this paper an $n \times m$ binary matrix $X$ with possibly missing entries and need to find two binary matrices $A$ and $B$ of dimension $n \times k$ and $k \times m$ respectively, which minimise the distance between $X$ and the Boolean product of $A$ and $B$ in the squared Frobenius distance. We present a compact and two exponential size integer programs (IPs) for $k$-BMF and show that the compact IP has a weak LP relaxation, while the exponential size IPs have a stronger equivalent LP relaxation. We introduce a new objective function, which differs from the traditional squared Frobenius objective in attributing a weight to zero entries of the input matrix that is proportional to the number of times the zero is erroneously covered in a rank-k factorisation. For one of the exponential size IPs we describe a computational approach hased on column generation. Experimental against availalle methods for $k$-BMF and prowides accurate low-eroer foctorisations against available methods for $k$-BMF and provides accurate low-error factorisations.
Key words: binary matrix factorisation, binary matrix completion, column generation, integer programming
t classification: 90 C 10
OR/MS subject classification: Integer Programming
History:


## Oktay Ruined It—Nothing Left To Do

- IP Formulations
- Strong Formulations
$\mathbb{F}_{2}$ ?
- Column Generation Approaches.
$1+1=0$


## Binary Matrix Factorization/Completion

## Matrix Factorization

- Boolean: Find smallest $r$ such that $X=V_{k=1}^{r} u^{k}\left(v^{k}\right)^{\top}$, where $u^{k} \in\{0,1\}^{\mathrm{d}}, \nu^{\mathrm{k}} \in\{0,1\}^{\mathrm{n}}$. This is hard
- $\mathbb{F}_{2}$ : Find smallest $r$ such that $X=\oplus_{k=1}^{r} u^{k}\left(v^{k}\right)^{\top}$, where $u^{k} \in\{0,1\}^{\mathrm{d}}, v^{\mathrm{k}} \in\{0,1\}^{\mathrm{n}}$. This is easy


## Matrix Completion. Given $\Omega \subset[\mathrm{d}] \times[\mathrm{n}], \mathrm{X}_{\mathrm{ij}} \in\{0,1\} \forall i j \in \Omega, \mathrm{r} \in \mathbb{Z}_{+}$

- Find $u^{k} \in\{0,1\}^{d}, v^{k} \in\{0,1\}^{n}$ to $\left.\min \| X_{i j}-V_{k=1}^{r} u^{k}\left(v^{k}\right)^{\top}\right) \|_{\Omega}$. This is hard.
- Find $u^{k} \in\{0,1\}^{d}, v^{k} \in\{0,1\}^{n}$ to $\left.\min \| X_{i j}-\oplus_{k=1}^{r} u^{k}\left(v^{k}\right)^{\top}\right) \|_{\Omega}$. This is hard.


## An Honest To God Quotation.


"Matrix Completion in $\mathbb{F}_{2}$ ?!?!
Why on earth would anyone want to solve that problem?"

## Index Coding (with Side Information)

- We have a collection of $n$ messages/packets, each in $\{0,1\}^{t}$, and a collection of $n$ receivers.
- Each receiver wants to know one of the messages
- Each receiver "knows" (has cached) some subset of the packets-Just not the one it wants to know
- Central broadcaster knows which packets are cached at each receiver


## Index Coding

Broadcast a minimum number of messages so that each receiver can recover/compute its message using their local information

## Intuition

Send a basis of "known" information $\Rightarrow$ each receiver can compute their own message. Min rank is minimum number of messages

## Index Coding: Example

Has
Receiver Messages

| 1 | 2,5 |
| :---: | :---: |
| 2 | 1,5 |
| 3 | 2,4 |
| 4 | 2,3 |
| 5 | $1,3,4$ |

R1 R2 R3 R4 R5
$X=\begin{gathered}\text { M1 } \\ \text { M2 } \\ \text { M3 } \\ \text { M4 } \\ \text { M5 }\end{gathered}\left[\begin{array}{ccccc}1 & - & 0 & 0 & - \\ - & 1 & - & - & 0 \\ 0 & 0 & 1 & - & - \\ 0 & 0 & - & 1 & - \\ - & - & 0 & 0 & 1\end{array}\right]$

$$
X=\left[\begin{array}{lllll}
1 & 1 & 0 & 0 & 1 \\
1 & 1 & 1 & 1 & 0 \\
0 & 0 & 1 & 1 & 1 \\
0 & 0 & 1 & 1 & 1 \\
1 & 1 & 0 & 0 & 1
\end{array}\right]=\left[\begin{array}{ll}
1 & 0 \\
1 & 1 \\
0 & 1 \\
0 & 1 \\
1 & 0
\end{array}\right]\left[\begin{array}{lllll}
1 & 1 & 0 & 0 & 1 \\
0 & 0 & 1 & 1 & 1
\end{array}\right]
$$

- Broadcast two messages: $(\mathrm{M} 1+\mathrm{M} 2+\mathrm{M} 5, \mathrm{M} 2+\mathrm{M} 3+\mathrm{M} 4)$
- All receivers can reconstruct their desired message


## Matrix Completion in $\mathbb{F}_{2}$ ? -State of the Art?

- No exact method in literature for matrix completion in $\mathbb{F}_{2}$ (!?)
- Heuristic pruning-based enumeration method in Esfahanizadeh, Lahuoti, and Hassibi, able to find (known) min rank solution for 7 by 7 instance every time in around 1 second.
- For 14 by 14 instance, in 30 min , they (sometimes) find rank 5 solution, sometimes find rank 6 solution.


## MIP People Do It Exactly

Or at least up to floating point accuracy?

- We aim to build first(?) exact solver for this class of problems


## Formulations for Matrix Completion in $\mathbb{F}_{2}$

- Some sets we will use

$$
\begin{aligned}
\mathcal{I} & :=\left\{(u, v, z) \in\{0,1\}^{2 r+1} \mid z=\oplus_{\mathrm{k}=1}^{\mathrm{r}} \mathrm{u}_{\mathrm{k}} v_{\mathrm{k}}\right\} \\
\mathcal{P} & :=\left\{(\mathrm{y}, z) \in\{0,1\}^{\mathrm{r}+1} \mid z=\oplus_{\mathrm{k}=1}^{\mathrm{y}} \mathrm{y}_{\mathrm{k}}\right\} \\
\mathcal{M} & :=\left\{(\mathrm{u}, v, \mathrm{y}) \in\{0,1\}^{3 \mathrm{r}} \mid \mathrm{y}_{\mathrm{k}}=\mathrm{u}_{\mathrm{k}} v_{\mathrm{k}} \forall \mathrm{k} \in[\mathrm{r}]\right\}
\end{aligned}
$$

- Note that $\operatorname{proj}_{\mathfrak{u}, v, \mathcal{Z}}(\mathcal{P} \cap \mathcal{M})=\mathcal{I}^{1}$
- Matrix Completion in $\mathbb{F}_{2}$ :

$$
\begin{aligned}
\min & \sum_{(i j) \in \Omega}\left|X_{i j}-z_{i j}\right| \\
& \left(u^{i}, v^{j}, z_{i j}\right) \in \mathcal{I}_{i j} \forall i j \in \Omega
\end{aligned}
$$

- Note that $u^{i}, v^{j} \in\{0,1\}^{r}$


## Writing $\mathcal{M}$ as MIP

- Everyone (at least at this meeting) knows how to write $\mathcal{M}$ as the set of $\{0,1\}$-points inside a polyhedron. ( $\mathcal{M}$ is for McCormick.)

$$
\mathcal{M}=\left\{(u, v, y) \in\{0,1\}^{3 \mathrm{r}} \mid \mathrm{y}_{\mathrm{k}} \leq \mathrm{u}_{\mathrm{k}}, \mathrm{y}_{\mathrm{k}} \leq v_{\mathrm{k}}, \mathrm{y}_{\mathrm{k}} \geq \mathrm{u}_{\mathrm{k}}+v_{\mathrm{k}}-1 \forall \mathrm{k} \in[\mathrm{r}]\right\}
$$

- Oktay told me that

$$
\begin{aligned}
\operatorname{LP}(\mathcal{M}):=\left\{(u, v, y) \in[0,1]^{3 r} \mid y_{k} \leq u_{k}, y_{k} \leq v_{\mathrm{k}}\right. \\
\left.y_{\mathrm{k}} \geq \mathfrak{u}_{\mathrm{k}}+v_{\mathrm{k}}-1 \forall \mathrm{k} \in[\mathrm{r}]\right\}=\operatorname{conv}(\mathcal{M})
\end{aligned}
$$

- It is also true (by separability) that

$$
\operatorname{conv}(\mathcal{P} \cap \mathcal{M})=\operatorname{conv}(\mathcal{P}) \cap \operatorname{conv}(\mathcal{M})
$$

## Writing $\mathcal{P}$ as MIP

- Consider the general integer set:

$$
\mathcal{Z}:=\left\{(y, z, t) \in\{0,1\}^{\mathrm{r}+1} \times \mathbb{Z} \mid \sum_{\mathrm{k}=1}^{\mathrm{r}} y_{k}-2 t=z\right\}
$$

- It is easy to see that $\mathcal{Z}=\mathcal{P}$
- So we have our "first" MILP formulation for matrix completion in $\mathbb{F}_{2}$ :

$$
\min \sum_{(i j) \in \Omega}\left|X_{i j}-z_{i j}\right|
$$

$$
\begin{aligned}
\left(u^{i}, v^{j}, y^{i j}\right) & \in \mathcal{M}_{i j} \quad \forall i j \in \Omega \\
\left(y^{i j}, z_{i j}, t_{i j}\right) & \in \mathcal{Z}_{i j} \quad \forall i j \in \Omega
\end{aligned}
$$

## Computational Experiments

## WOAMTPPROGRESS <br> ATEBYWHLERED

- $X \in\{0,1\}^{10 \times 10}$ will have $\mathbb{F}_{2}$-rank 4 .
- Use MIP formulation to find "closest" rank $r$ matrix for $r \leq 4$
- Let $\Omega$ be all matrix elements, and then start to (randomly) remove a fraction of the entries


## Computational Results

| \% Missing | Rank | Time | Nodes | Opt |
| :---: | :---: | ---: | ---: | :---: |
| 0 | 1 | 0.05 | 1 | 36 |
| 0 | 2 | 41.81 | 70237 | 24 |
| 0 | 3 | 7184.56 | 10437394 | 12 |
| 0 | 4 | 0.49 | 1 | 0 |
| 10 | 1 | 0.03 | 1 | 31 |
| 10 | 2 | 14.04 | 27757 | 17 |
| 10 | 3 | 320.59 | 996422 | 7 |
| 10 | 4 | 0.03 | 1 | 0 |
| 20 | 1 | 0.01 | 1 | 26 |
| 20 | 2 | 2.91 | 5872 | 14 |
| 20 | 3 | 4106.07 | 13393830 | 8 |
| 20 | 4 | 2.55 | 2430 | 0 |

## Results are a Pig!

- 460 binary vars, 100 integer vars $>10 \mathrm{M}$ nodes?


## Improving The Pig

- The LP relaxation of the parity condition:

$$
\operatorname{LP}(\mathcal{Z}):=\left\{(y, z, t) \in[0,1]^{r+1} \times \mathbb{R}_{+} \mid 2 t=\sum_{i=1}^{r} y_{i}-z\right\}
$$

is very far from the convex hull of the true parity conditions:

$$
\operatorname{proj}_{y z} \operatorname{LP}(\mathcal{Z}) \subset \operatorname{conv}(\mathcal{P})
$$

- But lots is known about how to model parity conditions


## Parity Polyhedra

$$
\begin{aligned}
& \mathrm{P}_{\mathrm{E}}=\operatorname{conv}\left\{x \in\{0,1\}^{n} \mid \sum_{i=1}^{n} x_{i} \text { is even }\right\} \\
& \mathrm{P}_{\mathrm{O}}=\operatorname{conv}\left\{x \in\{0,1\}^{n} \mid \sum_{i=1}^{n} x_{i} \text { is odd }\right\} \\
& \mathrm{P}_{\mathrm{E}}=\left\{x \in[0,1]^{n}\left|\sum_{i \in S} x_{i}-\sum_{i \notin S} x_{i} \leq|S|-1, \forall \text { odd } S \subset[n]\right\}\right. \\
& \mathrm{P}_{\mathrm{O}}=\left\{x \in[0,1]^{n}\left|\sum_{i \in S} x_{i}-\sum_{i \notin S} x_{i} \leq|S|-1, \forall \text { even } S \subset[n]\right\}\right.
\end{aligned}
$$

- There are also small (even linear-size) extended formulations for $P_{E}$ and $\mathrm{P}_{\mathrm{O}}$
- From these, and using disjunctive programming, we can give an extended formulation for $\operatorname{conv}(\mathcal{P})$


## One Extended Formulation for $\operatorname{conv}(\mathcal{P})$

- Let $\mathrm{D} \in[0,1]^{3 r+1}$ be the set of points satisfying bound constraints and the inequalities

$$
\begin{array}{ll}
\sum_{k \in S} y_{k}^{o}-\sum_{k \notin S} y_{k}^{o} \leq(|S|-1) z & \forall \text { even } S \subseteq[r] \\
\sum_{k \in S} y_{k}^{e}-\sum_{k \notin S} y_{k}^{e} \leq(|S|-1)(1-z) & \forall \text { odd } S \subseteq[r] \\
y_{k}=y_{k}^{o}+y_{k}^{e} & \forall k \in[r] \\
y_{k}^{o} \leq z & \forall k \in[r] \\
y_{k}^{e} \leq 1-z & \forall k \in[r]
\end{array}
$$

## Thms:

$$
\operatorname{conv}(\mathcal{P})=\operatorname{proj}_{y, z} \mathrm{D} \quad \operatorname{conv}(\mathcal{P} \cap \mathcal{M})=\mathrm{D} \cap \mathrm{LP}(\mathcal{M})=\operatorname{conv}(\mathcal{I})
$$

## MIP Formulation 2: LipStick on the Pig

$$
\begin{aligned}
& \min \quad \sum_{(i \mathfrak{j}) \in \Omega}\left|X_{i j}-z_{i j}\right| \\
&\left(u^{i}, v^{j}, y^{i j}\right) \in \mathcal{M}_{i j} \quad \forall(\mathfrak{i j}) \in \Omega \\
&\left(y^{i j}, y^{o, i j}, y^{e, i j}, z_{i j}\right) \in D_{i j} \quad \forall(i \mathfrak{i j}) \in \Omega \\
& z_{i j} \in\{0,1\} \quad \forall i j \in \Omega
\end{aligned}
$$



MIP1 (Pig) v. MIP2 (Pig w/Lipstick)

| MIP | \% Missing | Rank | Time | Nodes | Opt |
| :---: | :---: | :---: | ---: | ---: | :---: |
| 1 | 0 | 2 | 41.81 | 70237 | 24 |
| 2 | 0 | 2 | 9.42 | 13746 | 24 |
| 1 | 0 | 3 | 7184.56 | 10437394 | 12 |
| 2 | 0 | 3 | 2137.15 | 1272534 | 12 |
| 1 | 10 | 2 | 14.04 | 27757 | 17 |
| 2 | 10 | 2 | 6.63 | 20296 | 17 |
| 1 | 10 | 3 | 320.59 | 996422 | 7 |
| 2 | 10 | 3 | 357.02 | 353021 | 7 |
| 1 | 20 | 2 | 2.91 | 5872 | 14 |
| 2 | 20 | 2 | 3.64 | 8927 | 14 |
| 1 | 20 | 3 | 4106.07 | 13393830 | 8 |
| 2 | 20 | 3 | 2199.89 | 2366186 | 8 |

## Team Reactions


"Why do you all keep talking about putting lipstick on a pig?"

"Aunque la mona se vista de seda, mona se queda"
(You can dress a monkey in silk, but it's still a monkey)

## Keep Trying—Let's Get That Monkey

- Can we directly model the set

$$
\mathcal{I}=\left\{(u, v, z) \in\{0,1\}^{2 r+1} \mid z=\oplus_{\mathrm{k}=1}^{\mathrm{r}} \mathrm{u}_{\mathrm{k}} v_{\mathrm{k}}\right\}
$$

without using auxiliary variables?

- Yes! Let $\mathfrak{T}$ be the set of all tri-partitions of $[r]$

$$
\begin{aligned}
\mathfrak{T}:=\{S \subseteq[r], Q \subseteq[r], T \subseteq[r] \mid & S \cup Q \cup T=[r] \\
& S \cap Q=\emptyset, S \cap T=\emptyset, Q \cap T=\emptyset\}
\end{aligned}
$$

- Consider families of inequalities

$$
\begin{array}{ll}
z+u(S)+v(S)-u(Q)-v(T) \leq 2|S| & \forall(S, Q, T) \in \mathfrak{T},|S| \text { even } \\
z-u(S)-v(S)+u(Q)+v(T) \geq 1-2|S| & \forall(S, Q, T) \in \mathfrak{T},|S| \text { odd } \tag{2}
\end{array}
$$

## Where Do They Come From?

- We found them via facet-hunting with PORTA, but they can be derived as follows:
- Choose an index $\mathfrak{i} \in[r]$ and create a tri-partition of $[r] \backslash \mathfrak{i}$, fixing

$$
\begin{aligned}
\mathrm{S} & :=\left\{\mathfrak{i} \mid u_{i}=v_{i}=1\right\} \\
\mathrm{Q} & :=\left\{i \mid u_{i}=0\right\} \\
\mathrm{T} & :=\left\{i \mid v_{i}=0\right\}
\end{aligned}
$$

- If $|S|$ is even, then feasible points on face of $\mathcal{I}$ satisfy $z=u_{i} v_{i} \oplus 0$
- The inequality $z \geq u_{i}+v_{i}-1^{2}$ is facet-defining for this face
- Lifting
$u_{i}+v_{i}-z+\sum_{k \in S} \alpha_{k}\left(1-u_{k}\right)+\sum_{k \in S} \beta_{k}\left(1-v_{k}\right)+\sum_{k \in Q} \alpha_{k} u_{k}+\sum_{k \in T} \beta_{k} v_{k} \leq 1$
Gives (2)

[^0]
## Derivation, Continued

- If $|S|$ is odd, the feasible points on face of $\mathcal{I}$ satisfy $z=u_{i} v_{i} \oplus 1$
- The inequality $z \leq 2-u_{i}-v_{i}$ is facet-defining for this face
- Lifting

$$
u_{i}+v_{i}+z+\sum_{k \in S} \alpha_{k}\left(1-u_{k}\right)+\sum_{k \in S} \beta_{k}\left(1-v_{k}\right)+\sum_{k \in Q} \alpha_{k} u_{k}+\sum_{k \in T} \beta_{k} v_{k} \leq 2
$$

Gives (1)

- Can also get the inequalities (1) from (2) by the transformation $z \rightarrow 1-z$.
- When lifting, it suffices to consider the face with remainder (fixed) term 0 .


## Theorems

## Theorem

- These (exponentially many in $r$ ) inequalities give a direct formulation of $\mathcal{I}$ :

$$
\mathcal{F}=\left\{(u, v, z) \in\{0,1\}^{2 r+1} \mid(1),(2)\right\}
$$

- All inequalities are necessary


## "Theorem" (from ICERM)

- The LP relaxation of the set is the convex hull

$$
\operatorname{conv}(\mathcal{I})=\left\{(u, v, z) \in[0,1]^{2 r+1} \mid(1),(2)\right\}
$$

- "Theorem" because Jim hasn't proved it yet


## "Theorem" No More!

- Akhilesh rose to the challenge, and proved the result, but it was more challenging than we expected.


## Proof Mechanism

- For arbitrary objective function, construct an integer-valued feasible solution to the primal and a feasible solution to the dual of the same objective value.

$$
\begin{equation*}
\max _{(u, v, z) \in[0,1]^{2 r+1}}\left\{c^{\top} u+d^{\top} v+\mathrm{fz} \mid(1),(2)\right\} \tag{P}
\end{equation*}
$$

## Dual LP

$$
\begin{equation*}
\min \sum_{(\mathrm{S}, \mathrm{Q}, \mathrm{~T}) \in \mathfrak{T}} 2|\mathrm{~S}| \pi_{\mathrm{SQT}}-\sum_{\substack{(\mathrm{S}, \mathrm{Q}, \mathrm{~T}) \in \mathfrak{T}: \\|\mathrm{S}| \text { odd }}} \pi_{\mathrm{SQT}}+\sum_{i=1}^{r} \mu_{\mathrm{i}}+\sum_{i=1}^{r} \eta_{i}+\gamma \tag{D}
\end{equation*}
$$

$$
\begin{aligned}
& \sum_{\substack{(\mathrm{S}, \mathrm{Q}, \mathrm{~T}) \in \mathfrak{T}: \\
|\mathrm{S}| \text { even }}} \pi_{\mathrm{SQT}}-\sum_{\substack{(\mathrm{S}, \mathrm{Q}, \mathrm{~T}) \in \mathfrak{T}: \\
|\mathrm{S}| \text { odd }}} \pi_{\mathrm{SQT}}+\gamma \geq \mathrm{f} \\
& \sum_{\substack{(S, Q, T) \in \mathfrak{T}: \\
S \ni i}} \pi_{S Q T}-\sum_{\substack{(S, Q, T) \in \mathfrak{T}: \\
Q \ni i}} \pi_{\mathrm{SQT}}+\mu_{\mathrm{i}} \geq \mathrm{c}_{\mathrm{i}} \quad \forall i \in[r] \\
& \sum_{\substack{(\mathrm{S}, \mathrm{Q}, \mathrm{~T}) \in \mathfrak{T}: \\
\mathrm{S} \ni \mathrm{i}}} \pi_{\mathrm{SQT}}-\sum_{(\mathrm{S}, \mathrm{Q}, \mathrm{~T}) \in \mathfrak{T}:} \pi_{\mathrm{T} \exists \mathrm{i}} \pi_{\mathrm{ST}}+\eta_{\mathrm{i}} \geq \mathrm{d}_{\mathrm{i}} \quad \forall i \in[\mathrm{r}] \\
& \pi_{\mathrm{SQT}} \geq 0 \quad \forall(\mathrm{~S}, \mathrm{Q}, \mathrm{~T}) \in \mathfrak{T} \\
& \mu_{i}, \eta_{i} \geq 0 \quad \forall i \in[r] \\
& \gamma \geq 0
\end{aligned}
$$

## Proof: $\left|\mathrm{C}^{+} \cap \mathrm{D}^{+}\right|$odd

- WLOG, assume $f>0$.
- Define

$$
\begin{aligned}
\mathrm{C}^{+} & :=\left\{\mathrm{k}: \mathrm{c}_{\mathrm{k}} \geq 0\right\} \\
\mathrm{C}^{-}: & =\left\{\mathrm{k}: \mathrm{c}_{\mathrm{k}}<0\right\} \\
\mathrm{D}^{+}: & =\left\{\mathrm{k}: \mathrm{d}_{\mathrm{k}} \geq 0\right\} \\
\mathrm{D}^{-}: & =\left\{\mathrm{k}: \mathrm{d}_{\mathrm{k}}<0\right\}
\end{aligned}
$$

- $\hat{u}_{\mathrm{C}^{+}}=1, \hat{u}_{\mathrm{C}^{-}}=0, \hat{v}_{\mathrm{D}^{+}}=1, \hat{v}_{\mathrm{D}^{-}}=0, \hat{z}=1$ is optimal solution to $(\mathrm{P})$ with value $c\left(C^{+}\right)+d\left(D^{+}\right)+f$.
- $\hat{\pi}=0, \gamma=\mathrm{f}, \hat{\mu}_{\mathrm{C}^{+}}=\mathrm{c}_{\mathrm{C}^{+}}, \hat{\mu}_{\mathrm{C}^{-}}=0, \hat{\eta}_{\mathrm{D}^{+}}=\mathrm{d}_{\mathrm{D}^{+}}, \hat{\eta}_{\mathrm{D}^{-}}=0$ is feasible solution to $(D)$ with value $c\left(C^{+}\right)+d\left(D^{+}\right)+f$
- That Was Easy!


## Proof: $\left|\mathrm{C}^{+} \cap \mathrm{D}^{+}\right|$Even

- Either $\hat{z}=1$, wherein
- Either $u_{k}$ or $v_{k}$ in $\mathrm{C}^{+} \cap \mathrm{D}^{+}$, or
- $u_{k}$ in $\mathrm{C}^{-} \cap \mathrm{D}^{+}$, or
- $v_{\mathrm{k}}$ in $\mathrm{C}^{+} \cap \mathrm{D}^{-}$, or
- Both $\mathfrak{u}_{\mathrm{k}}$ and $v_{\mathrm{k}}$ in $\mathrm{C}^{-} \cap \mathrm{D}^{-}$
flip their "obvious" value to lose $\Delta$ while gaining $\mathrm{f}>\Delta$ in the objective
- Or $\hat{z}=0$, in which case $\mathrm{f}<\Delta$ for all these potential elements to flip.
- Constructing a dual feasible solution (requiring $\pi_{\text {SQT }}>0$ ) for all these cases (when $\hat{z}=1$ ) is a tricky, four-page exercise left to the reader.


## MIP Formulation 3-Monkey In Silk

$$
\begin{aligned}
& \min \sum_{(i \mathrm{ij} \in \Omega}\left|X_{\mathrm{ij}}-z_{\mathrm{ij}}\right| \\
& \left(\mathfrak{u}^{i}, v^{j}, z_{\mathrm{ij}}\right) \in \mathcal{I}_{\mathrm{ij}} \quad \forall(\mathrm{ij}) \in \Omega
\end{aligned}
$$



## Computational Results

| MIP | \% Missing | Rank | Time | Nodes | Opt |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | 0 | 2 | 41.81 | 70237 | 24 |
| 2 | 0 | 2 | 9.42 | 13746 | 24 |
| 3 | 0 | 2 | 5.00 | 12588 | 24 |
| 1 | 0 | 3 | 7184.56 | 10437394 | 12 |
| 2 | 0 | 3 | 2137.15 | 1272534 | 12 |
| 3 | 0 | 3 | 1765.4 | 1962326 | 12 |
| 1 | 10 | 2 | 14.04 | 27757 | 17 |
| 2 | 10 | 2 | 6.63 | 20296 | 17 |
| 3 | 10 | 2 | 3.65 | 22560 | 17 |
| 1 | 10 | 3 | 320.59 | 996422 | 7 |
| 2 | 10 | 3 | 357.02 | 353021 | 7 |
| 3 | 10 | 3 | 188.81 | 332773 | 7 |
| 1 | 20 | 2 | 2.91 | 5872 | 14 |
| 2 | 20 | 2 | 3.64 | 8927 | 14 |
| 3 | 20 | 2 | 4.28 | 3357 | 14 |
| 1 | 20 | 3 | 4106.07 | 13393830 | 8 |
| 2 | 20 | 3 | 2199.89 | 2366186 | 8 |
| 3 | 20 | 3 | 381.94 | 645413 | 8 |

## Discussion

- Frankly, the computational results are not where we want them to be.
- We can now only "reliably" solve linear index coding problems of sizes up to around 12 by 12 .
- And worse, the "monkey in silk" formulation or the "pig in lipstick formulation" aren't typically much better than the "pig" formulation


## A Word on Separation

- We don't do it—Our computational results (to this point) just explicitly enumerate all inequalities
- However, separation of the SQT inequalities is "trivial" (linear time/greedy)


## Can we do more?

- MIP3 (Silk Monkey) formulation is

$$
\begin{aligned}
& \left(u^{i}, v^{j}, z_{i j}\right) \in \operatorname{conv}\left(\mathcal{I}_{i j}\right) \quad \forall(\mathfrak{i j}) \in \Omega \\
& \left(u^{i}, v^{j}, z_{i j}\right) \in\{0,1\}^{\mathrm{dr}+\mathrm{rn}+|\Omega|}
\end{aligned}
$$

- We know the intersection of the convex hulls
- If it were only true that

$$
\operatorname{conv}\left(\cap_{\mathrm{ij} \in \Omega} \mathcal{I}_{\mathfrak{i j}}\right)=\cap_{\mathrm{ij} \in \Omega} \operatorname{conv}\left(\mathcal{I}_{\mathfrak{i j}}\right)
$$

we wouldn't need integer variables.

## Next Steps: Two Rows of U

$$
\mathcal{T}=\left\{\left(\mathrm{u}, w, v, z_{\mathfrak{u}}, z_{w}\right) \in\{0,1\}^{3 \mathrm{r}+2} \mid z_{\mathfrak{u}}=\oplus_{\mathrm{k}=1}^{\mathrm{r}} \mathrm{u}_{\mathrm{k}} v_{\mathrm{k}}, z_{w}=\oplus_{\mathrm{k}=1}^{\mathrm{r}} w_{\mathrm{k}} v_{\mathrm{k}}\right\}
$$



LOTS of Inequalities: Monkey+Pig


## Monkey + Pig Inequalties: Basic Idea

- Pick two indices $\{\mathfrak{i}, \mathrm{j}\} \in[\mathrm{r}]$ and make two tri-partitions of $[r] \backslash\{i, j\},\left(S^{u}, Q^{u}, T\right)$ and $\left(S^{w}, Q^{w}, T\right)$, with $\left|S^{u}\right|,\left|S^{w}\right|$ even.
- Fix variables

$$
\begin{aligned}
u_{\mathrm{i}}=v_{\mathrm{i}} & =1 \forall \mathrm{i} \in \mathrm{~S}^{\mathrm{u}} \\
\mathrm{u}_{\mathrm{i}} & =0 \forall \mathfrak{i} \in \mathrm{Q}^{\mathrm{u}} \\
v_{\mathrm{i}} & =0 \forall \mathrm{i} \in \mathrm{~T} \\
w_{\mathrm{i}}=v_{\mathrm{i}} & =1 \forall \mathfrak{i} \in \mathrm{~S}^{w} \\
w_{\mathrm{i}} & =0 \forall \mathrm{i} \in \mathrm{Q}^{w}
\end{aligned}
$$

to give the face

$$
\begin{aligned}
z_{\mathfrak{u}} & =u_{i} v_{i} \oplus u_{j} v_{j} \\
z_{w} & =w_{i} v_{\mathfrak{i}} \oplus w_{j} v_{j}
\end{aligned}
$$

## Interesting Families

- Accounting for the symmetries where we swap $(i \leftrightarrow j)$ or $(u \leftrightarrow w)$ there are four fundamental "interesting" families of inequalities, involving both $z_{u}$ and $z_{w}$

$$
\begin{aligned}
\left(1-u_{i}\right)+v_{j}+z_{\mathfrak{u}}+\left(1-z_{w}\right) & \geq 1 \\
\left(1-\mathfrak{u}_{\mathfrak{i}}\right)+\left(1-\mathfrak{u}_{\mathfrak{j}}\right)+\left(1-w_{i}\right)+\left(1-w_{j}\right)+\left(1-z_{\mathfrak{u}}\right)+z_{w} & \geq 1 \\
\left(1-\mathfrak{u}_{\mathfrak{i}}\right)+\left(1-\mathfrak{u}_{\mathfrak{j}}\right)+v_{\mathfrak{i}}+v_{j}+z_{\mathfrak{u}}+2\left(1-z_{w}\right) & \geq 2 \\
\left(1-\mathfrak{u}_{\mathfrak{i}}\right)+\left(1-\mathfrak{u}_{\mathfrak{j}}\right)+2\left(1-w_{\mathfrak{i}}\right)+\left(1-v_{\mathfrak{i}}\right)+v_{j}+\left(1-z_{\mathfrak{i}}\right)+2 z_{\mathfrak{j}} & \geq 2
\end{aligned}
$$

- Lifting each of these gives exponentially-large new families of facet-defining inequalities for the set $\mathcal{T}$.


## Hard At Work—Remaining Items

- Work out separation and implement new inequalities for $\mathcal{T}$
- Improved computational results?
- Write it up.


- Akhilesh has $<3$ months to get it all done!


## Any Questions?

- Three MIP Formulation for Matrix Completion in $\mathbb{F}_{2}$
- Ideas for convexifying inner products in $\mathbb{F}_{2}$



## Another ChatGPT Apology Limerick

Write a limerick apologizing for a bad math talk

There once was a talk full of math,
But the speaker was quite in a bath,
The graphs were all skewed,
The theorems were crude,
I'm sorry for causing your wrath!


[^0]:    ${ }^{2}$ Hello Dr. McCormick

