Zuse Institute Berlin
Department Optimization

UG Framework to Parallelize MIP, MINLP, and ExactIP Solvers

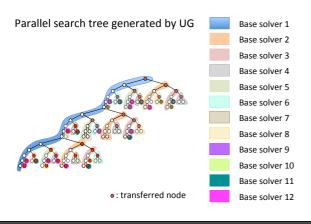


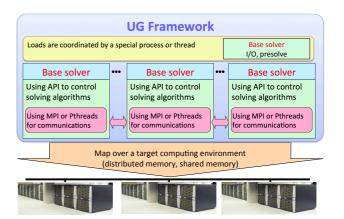
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Ubiquity Generator (UG) Framework

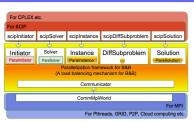
A generic framework to parallelize branch-and-bound based solvers (e.g., MIP, MINLP, ExactIP) in a distributed or shared memory computing environment.

- ▶ Exploits powerful performance of state-of-the-art "base solvers", such as SCIP, CPLEX, etc.,
- ▶ without the need for base solver parallelization.





Abstraction of base solvers and communication libraries



Small and simple interfaces between

- ▶ UG framework and base solver
- ▷ UG framework and communication library
- A parallel solver instantiated by UG framework is named
 - ug[Base Solver, Communication library]

Current projects

- ▶ ParaSCIP: ug[SCIP, MPI]
 - Uses CIP solver SCIP
 - Used to investigate a large scale parallelization
 - Runs on up to 7,168 cores at supercomputer HLRN II
- ⊳ FiberSCIP: ug[SCIP, Pthreads]
 - Uses CIP solver SCIP
 - Enables parallelization on single desktop computers
- ParaCPLEX: ug[CPLEX, MPI]
 - Uses MIP solver CPLEX

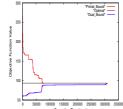
Current results of ParaSCIP (ug[SCIP, MPI])

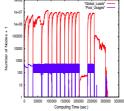
The following open instances from MIPLIB2003 were solved to optimality the first time:

- - $[Run\ 1]$ solved in ${\sim}86$ hours (restarted from checkpoint 16 times) using up to 2,048 cores
 - $[{
 m Run} \,\, {
 m 2}]$ solved by a single job with 4,096 cores in \sim 76 hours
- ▷ stp3d 159,488 constraints, 204,880 binary variables
 - after applying SCIP presolving 9 times, problem was reduced to 88,388 constraints and 123,637 binary variables
 - $[\mathbf{Run}\ \mathbf{1}]$ solved in \sim 114 hours (restarted from checkpoint 10 times) using up to 2,048 cores
 - $[\mathbf{Run}\ \mathbf{2}]$ proved optimality of solution using a single job with 4,096 cores in \sim 44 hours
 - [Run 3] proved optimality of solution using a single job with 7,168 cores in \sim 32 hours

Computed optimal solutions for 50-10v, probportfolio, reblock354, rmatr200-p20, dg012142, dc1c, germany50-DBM from MIPLIB2010.







Evolution of computation for instance ds [Run 1]

New features

- ▷ Can handle both MIPs and MINLPs (Beta version is released as a part of the SCIP Optimization Suite)

Cooperation













