

A million-pound formulation

Stefan Emet

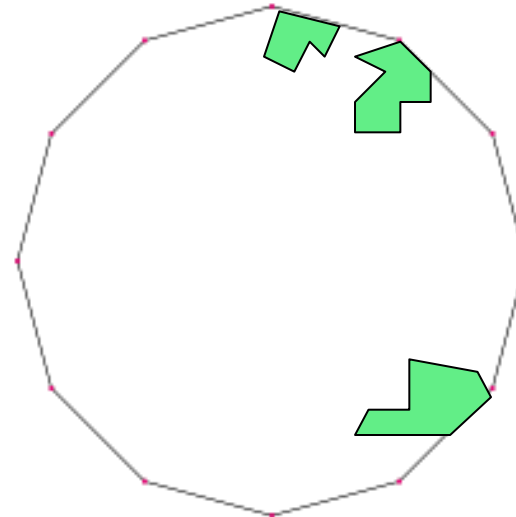
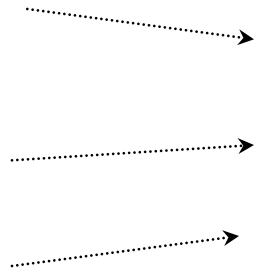
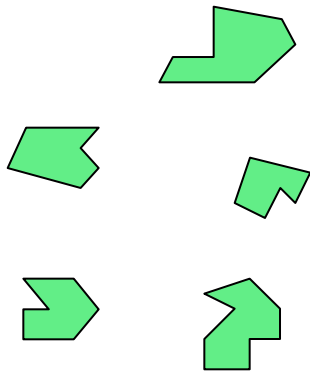


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Background..

Eternity (1999), Lord C. Monckton, Ertl Toys.

Task: fill an almost regular dodecagon
(i.e. a polygon with 12 edges)
with 209 irregular polygon pieces.



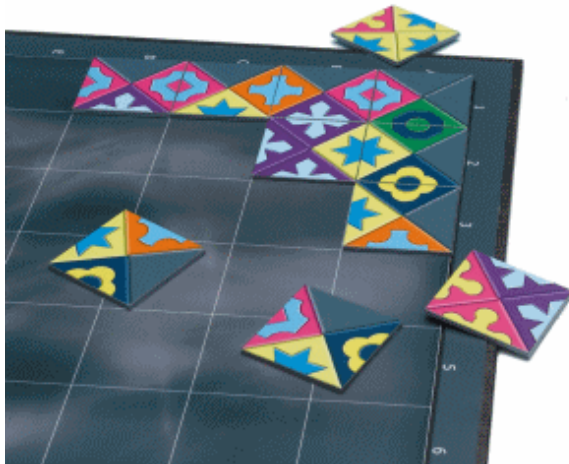
-> Solved 2000 by A. Shelby and O. Riordan (1.000.000£).



Eternity II

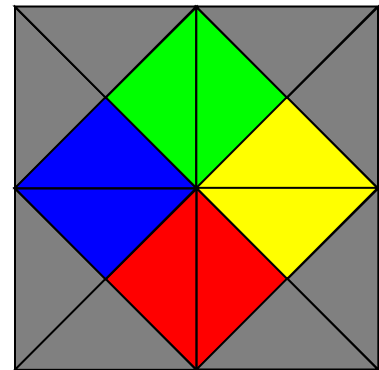
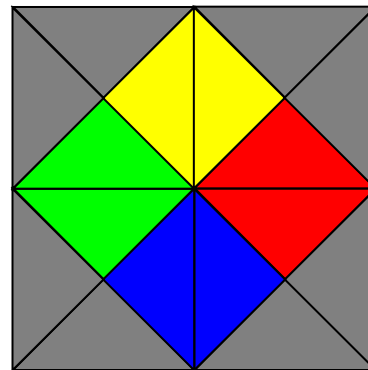
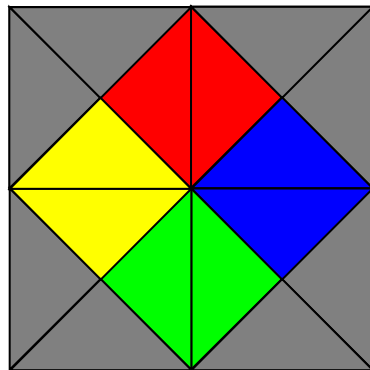
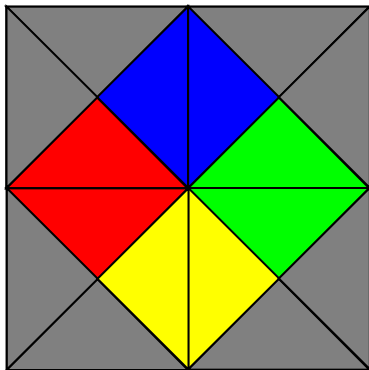
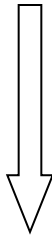
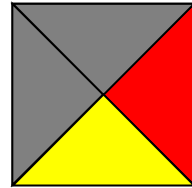
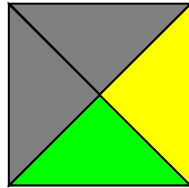
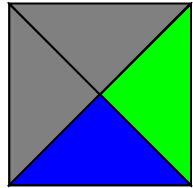
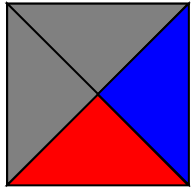
- released 2007 by C. Monckton & Tomy UK Ltd.
- 2.000.000\$ prize for the first complete solution (31.12.2008).

Task: fill an 16×16 square with 256 squares, such that all adjacent edges has the same color and pattern. All grey edges should lie at the border of the big square.

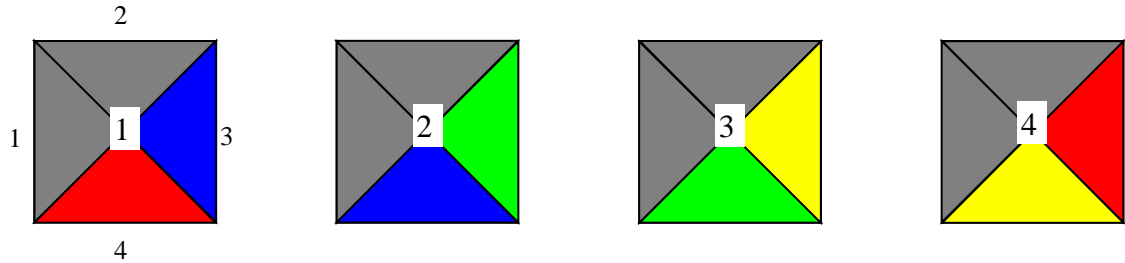


-> no complete solutions obtained, prize went unclaimed
(10.000\$ paid to Louis Verhaard, 31.12.2008, 467 matching edges).

The rules.. Set the pieces such that the adjacent edges match and the outer borders are grey. E.g. a 2x2 minipuzzle:



Solution I:



Parameters:

$Face_{kl} \in \{0,1,2,3,4\}$, denotes the pattern on side l of the piece k
($k=1,\dots,4$ and $l=1,\dots,4$).

Variables:

$$Y_{ijk} = \begin{cases} 1 & , \text{if piece } k \text{ is put in position } (i,j) \\ 0 & , \text{otherwise.} \end{cases}$$

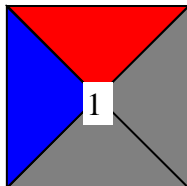
$$i=1,2, j=1,2, k=1,\dots,4.$$

$$R_{kl} = \begin{cases} 1 & , \text{if piece } k \text{ is rotated } l \cdot 90^\circ \text{ counterwise} \\ 0 & , \text{otherwise.} \end{cases}$$

$$k=1,\dots,4, l=1,2,3.$$

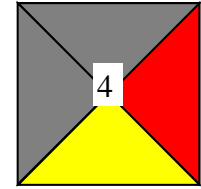
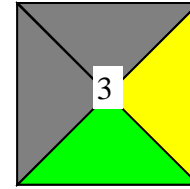
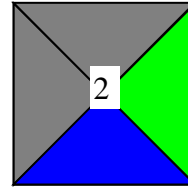
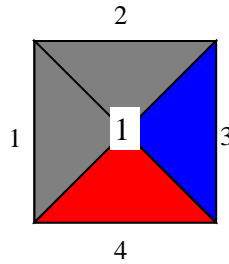
$FC_{kl} \in [0,4]$, the pattern of side l of piece k .

Example. $R_{12}=1$:



Binary variables $2 \cdot 2 \cdot 4 + 4 \cdot 3 = 28$,
Continuous variables $4 \cdot 4 = 16$ + assisting ones

Solution I:



Objective:

$$\max \sum_{i=1}^2 \sum_{j=1}^2 \sum_{k=1}^4 Y_{ijk}$$

Subject to:

$$\sum_{k=1}^4 Y_{ijk} \leq 1, \forall i, j,$$

$$\sum_{i=1}^2 \sum_{j=1}^2 Y_{ijk} \leq 1, \forall k,$$

$$R_{k1} + R_{k2} + R_{k3} \leq 1, \forall k$$

(rotations)

$$Y_{11k} + Y_{12k} + Y_{21k} + Y_{22k} \leq 1, \forall k$$

(corners)

$$FC_{k1} \leq M(1 - Y_{11k} - Y_{21k}), \forall k$$

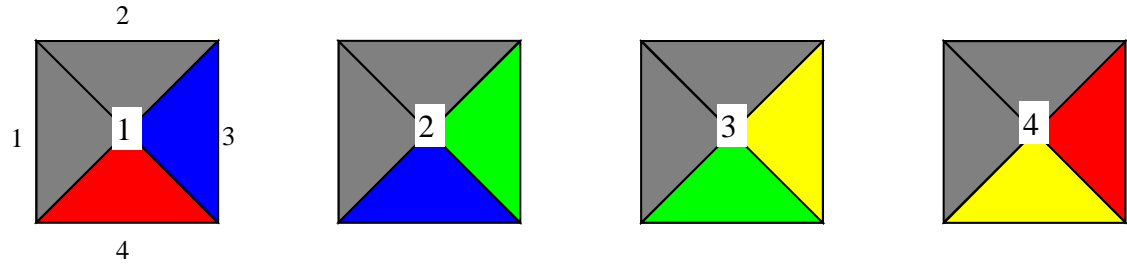
(borders)

$$FC_{k2} \leq M(1 - Y_{11k} - Y_{12k}), \forall k$$

$$FC_{k3} \leq M(1 - Y_{12k} - Y_{22k}), \forall k$$

$$FC_{k4} \leq M(1 - Y_{21k} - Y_{22k}), \forall k$$

Constraints:



Patterns:

$$FC_{k1} = Face_{k1}(1 - R_{k1} - R_{k2} - R_{k3}) + Face_{k4}R_{k1} + Face_{k3}R_{k2} + Face_{k2}R_{k3}, \forall k$$

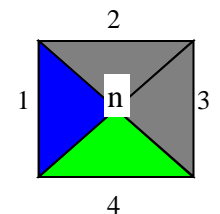
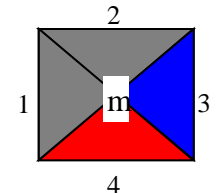
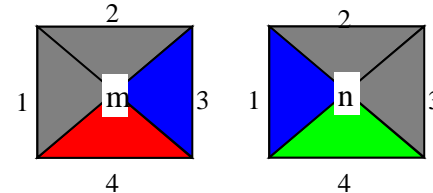
$$FC_{k2} = Face_{k2}(1 - R_{k1} - R_{k2} - R_{k3}) + Face_{k1}R_{k1} + Face_{k4}R_{k2} + Face_{k3}R_{k3}, \forall k$$

$$FC_{k3} = Face_{k3}(1 - R_{k1} - R_{k2} - R_{k3}) + Face_{k2}R_{k1} + Face_{k1}R_{k2} + Face_{k4}R_{k3}, \forall k$$

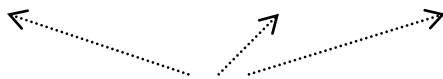
$$FC_{k4} = Face_{k4}(1 - R_{k1} - R_{k2} - R_{k3}) + Face_{k3}R_{k1} + Face_{k2}R_{k2} + Face_{k1}R_{k3}, \forall k$$

Matching:

$$|FC_{m3} - FC_{n1}| \leq M(1 - Y_{11m}Y_{12n} - Y_{21m}Y_{22n}), \forall m \neq n$$



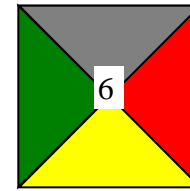
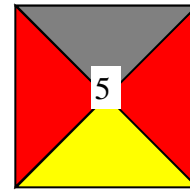
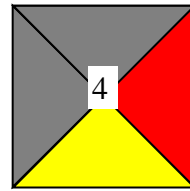
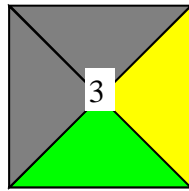
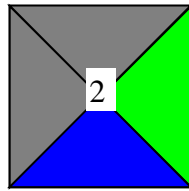
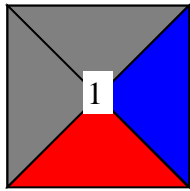
$$|FC_{m4} - FC_{n2}| \leq M(1 - Y_{11m}Y_{21n} - Y_{12m}Y_{22n}), \forall m \neq n$$



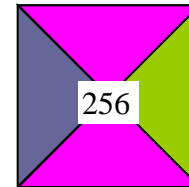
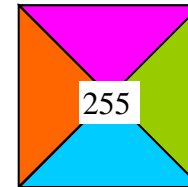
Can be written in a linear form!

→ MILP-problem → global solution

On the complexity of Eternity II, 16×16 puzzle.



... etc ...



Solution I:

$$Y_{ijk} = \begin{cases} 1 & , \text{if piece } k \text{ is put in position } (i,j) \\ 0 & , \text{otherwise.} \end{cases}$$

$$i=1,\dots,16, j=1,\dots,16, k=1,\dots,256, (= 65.536).$$

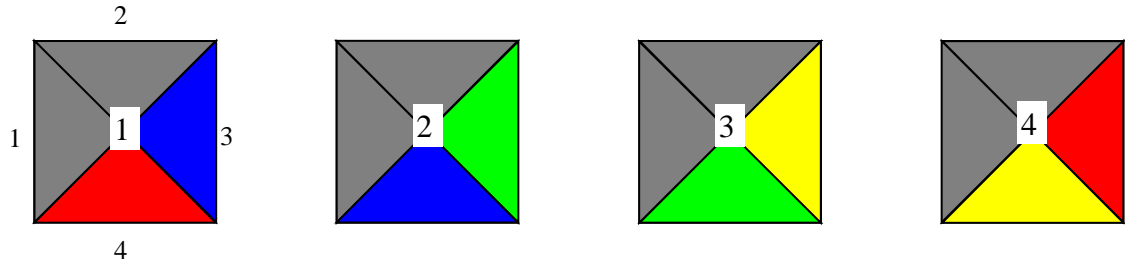
$$R_{kl} = \begin{cases} 1 & , \text{if piece } k \text{ is rotated } l * 90^\circ \text{ counterwise} \\ 0 & , \text{otherwise.} \end{cases}$$

$$k=1,\dots,256, l=1,2,3, (=768).$$

$$FC_{kl} \in [0,22], \text{ the pattern of side } l \text{ of piece } k$$

i.e. **66.403** binary variables and 1024 continuous + assisting ones.

Solution II:



Variables:

X_{ij} = "the number of the piece in position (i, j) " $\in \{1, \dots, 256\}$

$$X_{ij} = 1 + \sum_{k=0}^7 \beta_{ijk} \cdot 2^k$$

$$\beta_{ijk} \in \{0, 1\}, i = 1, \dots, 16, j = 1, \dots, 16, k = 0, 1, \dots, 7.$$

$X_{ijl} \in [0, 24]$, the pattern of side l of the piece k

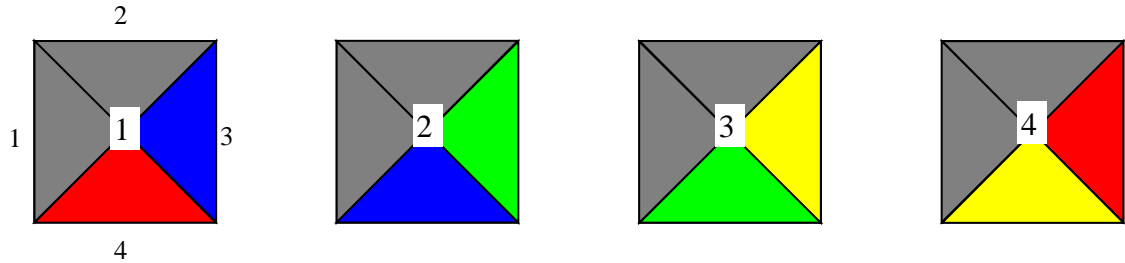
$$R_{kl} = \begin{cases} 1 & , \text{if piece } k \text{ is rotated } l \cdot 90^\circ \text{ counterwise} \\ 0 & , \text{otherwise. } \quad k=1, \dots, 256, l=1, 2, 3. \end{cases}$$

Alternatively; R_k = "the rotation of piece k " = $\gamma_{k0} + \gamma_{k1} \cdot 2$
 $\gamma_{ki} \in \{0, 1\}, i = 0, 1, k = 1, 2, \dots, 256.$

→ Binary variables: $16 \cdot 16 \cdot 8 + 256 \cdot 3 = \mathbf{2816}$ (cmp 66.403).

Continuous: $16 \cdot 16 \cdot 4 = 1024 +$ assisting ones.

Solution II:



Constraints:

$$\sum_{k=0}^7 |\beta_{ijk} - \beta_{lmk}| \geq 1, \quad \leftarrow \begin{array}{l} \text{(all pieces different)} \\ \text{Can be written in a linear form!} \end{array}$$

$i, j, l, m = 1, \dots, 16, i \neq l, j \neq m$

Matching:

$$X_{ij3} = X_{i(j+1)1}, i = 1, \dots, 16, j = 1, \dots, 15.$$

$$X_{ij4} = X_{(i+1)j2}, i = 1, \dots, 15, j = 1, \dots, 16.$$

Note, that the number of maximal matching is 480.

The patterns:

a) $X_{ijk} = \text{fun}(X_{ij}, R_k), k = 1, 2, 3, 4.$

b)
$$X_{ij1} = \sum_{k=1}^{256} (Face_{k1}(1 - R_{k1} - R_{k2} - R_{k3}) + Face_{k4}R_{k1} + Face_{k3}R_{k2} + Face_{k2}R_{k3}) \cdot Pos_{ijk}$$

c)
$$X_{ij1} \geq Face_{k1}(1 - R_{k1} - R_{k2} - R_{k3}) + Face_{k4}R_{k1} + Face_{k3}R_{k2} + Face_{k2}R_{k3} - M(1 - Pos_{ijk})$$

$$k = 1, 2, \dots, 256.$$

Variables needed for b) and c): $Pos_{ijk} = \max \left\{ -|X_{ij} - k| + 1, 0 \right\}$ (Continuous vars)

Can be written in a linear form!

Proposals for future actions (e.g. thesis, projects etc):

- implementation and testing of the different formulations using e.g. GAMS/AlphaECP, CPLEX, GAMS/LindoGlobal etc.
- optimization of the formulation and coding
- testing and comparisons with heuristics
- study of literature of similar problems (maximal matching, maximal satisfaction etc).