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using the sample variance of
pseudo-costs**

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Enhancing MIP branching decisions by using the sample variance of pseudo-costs

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Abstract

The selection of a good branching variable is crucial for small search trees in Mixed Integer Programming. Most modern solvers employ a strategy guided by history information, mainly the variable pseudo-costs, which are used to estimate the objective gain. At the beginning of the search, such information is usually collected via an expensive look-ahead strategy called strong-branching until variables are considered reliable.

The reliability notion is thereby mostly based on fixed-number thresholds, which may lead to ineffective branching decisions on problems with highly varying objective gains.

We suggest two new notions of reliability motivated by mathematical statistics that take into account the sample variance of the past observations on each variable individually. The first method prioritizes additional strong-branching look-aheads on variables whose pseudo-costs show a large variance by measuring the relative error of a pseudo-cost confidence interval. The second method performs a two-sample Student-t test for filtering branching candidates with a high probability to be better than the best history candidate.

Both methods were implemented in the MIP-solver SCIP and computational results on standard MIP test sets are presented.

1 Introduction

A *Mixed Integer Program (MIP)* denotes a minimization problem of a linear objective function under linear inequalities and integrality restrictions for a subset of the variables, or to prove that no solution exists. We use the term "mixed" to refer to the occurrence of two variable types, continuous and integral variables, in the problem formulation.

Most modern solvers for MIP [CBC, CPL, XPR, GUR, SCI] apply a *branch-and-bound* procedure [Dak65, LD60], which creates a search tree for a MIP P by a successive problem division based on the LP-relaxation information at a node. In the most common scheme of variable-based branching, it is crucial to select good branching variables in order to quickly reach terminal nodes and thus keep the required search tree small. A *branching rule* is a scoring mechanism to guide the selection of a branching variable at each inner node of the search tree.

Branching rules [AB09, BGG⁺71] using variable history information of prior branching decisions have been shown to perform well at later stages of the search, see also [LS99]. The initial lack of information can be overcome by

a computationally expensive *strong-branching*-initialization [ABCC95], which virtually performs a 1-level look-ahead by solving the child node LP-relaxations for a subset of the fractional variables and then selects the best candidate.

The current state-of-the-art branching rule for balancing between strong-branching and estimation, *reliability-branching* [AKM04], uses a fixed number of branching decisions after which the variable information is considered *reliable*. This approach has the disadvantage that it uses the same fixed reliability threshold for all variables. In practice, however, it appears natural that variables that are structurally different inside a MIP model also have different reliability requirements. Another disadvantage of a fixed parameter is that it might not scale well with increasing problem size.

The aim of the present paper is to introduce different notions of reliability by exploiting more statistical information during the process of (strong-)branching. Using the sample variance of past observations, we formulate two criteria for switching between strong-branching and estimation that take into account each variable history individually. We perform computational experiments on standard MIP test sets to evaluate the impact of our approach.

The remainder of this article is organized as follows: First, we summarize past and recent related work by other authors from the literature in Section 2. Section 3 introduces the necessary notation and presents the reliability branching rule in more detail. Afterwards, we introduce new notions of reliability in Section 4, and present computational results, which were obtained with an implementation in the Constraint Integer Programming framework SCIP [SCI] in Section 5. We finish with some concluding remarks in Section 6. The appendix contains an instance-wise summary of our computational experiments.

2 Related Work

Research on branching rules for Mixed Integer Programming has been a focus of interest since the advent of the Branch-and-Bound procedure in the 1960's [Dak65, LD60]. Note that in this paper, we only consider variable-based branching. This concept is generalizable by incorporating branching on general disjunctions, which was introduced in [RF81].

Pseudo-costs, which measure the average objective gain for every integer variable, and their use for branching first appeared in [BGG⁺71]. The use of degradation bounds for the pseudo-cost initialization was suggested in [GR77]. Equipped with more computational power, strong-branching was first applied in the context of the Traveling Salesman Problem [ABCC95], whereas its first use for general MIP solving is attributed to the commercial MIP solver CPLEX [CPL]. An important computational study for these techniques, also in the context of node selection, can be found in [LS99].

Recently, Gamrath [Gam13] improved the strong-branching procedure by also applying domain propagation techniques at each sub-node during strong-branching. Furthermore, Berthold et al. [BGS14] proposed cloud branching to overcome the degeneracy of LP-relaxation solutions by considering variable fractionalities as intervals rather than points. The computational complexity for this approach is comparable to the effort of strong-branching because 2 sub-LP-relaxations have to be solved for every variable. In another recent work [FM12], Fischetti and Monaci observe unnecessary strong-branching effort at the pres-

ence of *chimerical* variables, i.e. fractional variables with little or no effect on the objective of the LP solutions. They exploit this fact to safely ignore such candidates for the strong-branching procedure.

The pseudo-cost branching rule is an effective replacement of the strong-branching rule at later stages of the search but lacks information at the beginning. For that reason, combinations of pseudo-cost branching and strong-branching have been developed that either use a single strong-branching initialization on uninitialized variables, and pseudo-costs for every initialized candidate, or strong-branching at the topmost d levels of the tree, and pseudo-cost branching at deeper levels. The state-of-the-art branching scheme, which is applied by most modern MIP solvers albeit the concrete implementation might vary, is *reliability branching* [AKM04], see also Section 3. A threshold number is dynamically adjusted at every node depending on the proportion of LP iterations during strong-branching and the total number of Simplex iterations spent during solving regular nodes, see also [Ach07] for further details. Other forms of history information such as inference or cutoff histories have been adopted for general MIP in [Ach09]. *Hybrid reliability branching* [AB09] combines pseudo-costs and deduction-based history information into a single score.

For recent variable branching methods that use other techniques than history information, see, e.g., [GS11, KKNS09]. In [PC11], Pryor and Chinneck presented a branching strategy for quickly finding feasible solutions that approximates solution densities by means of normal distributions. Although their approach is quite different from the one presented here, their work has indeed been a motivation to further study links between statistics and optimization. Fischetti and Monaci [FM11] recently presented a method for restricting the set of branching candidates by calculating so-called *backdoor sets* in advance.

The approach presented here uses variations of past branching information for the decision if strong-branching should be continued on a variable or not. It extends the idea of reliability branching by taking into account each variable individually. In the present paper, we further concentrate only on pseudo-costs and do not consider other history information. We do not collect any information prior to the actual search as in [KKNS09, FM11]. Finally, it should be noted that in general there is no containment relation between the variable subsets considered by reliability branching with fixed number thresholds and our approach, i.e. neither is a strict subset of the other.

3 Reliability Branching with fixed-number thresholds

We call an optimization problem of the form

$$c^{\text{opt}} := \inf \{c^t x : Ax \leq b, l \leq x \leq u, x \in \mathbb{R}^n, x_j \in \mathbb{Z} \text{ for all } j \in \mathcal{I}\}, \quad (\text{MIP})$$

Mixed Integer Program (MIP) and denote by c^{opt} the *optimal objective value* of a MIP. Furthermore, $c \in \mathbb{R}^n$ is called *cost vector*, and $A \in \mathbb{R}^{m,n}$ and $b \in \mathbb{R}^m$ represent the set of linear inequalities of a given MIP. By $l, u \in \mathbb{R}_\infty^n$, we denote *bound requirements* for the variables, and use a subset $\mathcal{I} \subseteq \{1, \dots, n\}$ of the variables index set to formulate *integrality restrictions* and call variables indexed by $j \in \mathcal{I}$ *integral variables*. If the set of integrality restrictions is empty, we call

(MIP) a *Linear Program (LP)*. An LP \tilde{P} is called the *LP-relaxation* of a MIP P if it is derived from P by dropping the integrality restrictions of P . Since the solution space of \tilde{P} is a superset of the solution space of P , it holds that $c_{\tilde{P}}^{\text{opt}} \leq c_P^{\text{opt}}$.

The *branch-and-bound* procedure [Dak65, LD60] creates a search tree for a MIP $P =: P^{(0)}$ by a successive problem division called *branching* based on the LP-relaxation information at a node. Let $P^{(l)}$ be a feasible (sub-)problem currently processed. We solve the LP-relaxation of $P^{(l)}$ and obtain an LP-solution \tilde{y} with objective value $c^t \tilde{y} = \tilde{c}_{P^{(l)}}$. If \tilde{y} violates some of the integrality restrictions $\mathcal{F} \subseteq \mathcal{I}$, branching creates two child problems $P_-^{(l)}, P_+^{(l)}$ by selecting a *fractional variable* $j \in \mathcal{F}$ and locally restricting the lower and upper bound of j in the child problems to $u_j \leftarrow \lfloor \tilde{y}_j \rfloor$ in $P_-^{(l)}$ and $l_j \leftarrow \lceil \tilde{y}_j \rceil$ for $P_+^{(l)}$, respectively. Either restriction renders \tilde{y} infeasible. The created problems are then enqueued in a list of open subproblems. The procedure terminates when there is no open subproblem left.

For a fractional variable $j \in \mathcal{F}$ we define its *up-fractionality* and *down-fractionality* as

$$f_j^+ := \lceil \tilde{y}_j \rceil - \tilde{y}_j \quad \text{and} \quad f_j^- := \tilde{y}_j - \lfloor \tilde{y}_j \rfloor,$$

respectively. The decision on which fractional variable to branch is crucial for the success of the branch-and-bound search. A branching rule is characterized by its *score function* $\vartheta : \mathcal{F} \rightarrow \mathbb{R}$. It selects as branching variable some $j^* \in \mathcal{F}$ with $\vartheta(j^*) \geq \vartheta(j)$ for all $j \in \mathcal{F}$. In this paper, branching scores $\vartheta^-(j)$ and $\vartheta^+(j)$ are calculated separately for the two branching directions and combined afterwards by taking their *product score*

$$\vartheta(j) := \max\{\vartheta^+(j), \epsilon\} \cdot \max\{\vartheta^-(j), \epsilon\} \tag{1}$$

with a small $\epsilon = 10^{-6}$. The use of the product was proposed in [AKM04] in order to find a good balance between the sizes of the resulting subtrees.

Throughout this paper, we will give definitions and explanations only for the down-branch. The according formula and argumentation for the up-direction can be derived analogously.

Let $P_-(j)$ denote the MIP obtained by branching down on $j \in \mathcal{F}_P$. In this paper, we focus on the *gain* in the objective function

$$\vartheta^-(j) = \tilde{c}_{P_-(j)} - \tilde{c}_P \tag{2}$$

in the child node LP-relaxation objectives w.r.t. their parent as branching score.

Since this information is unknown by the time a candidate needs to be selected, the strong-branching rule determines $\vartheta_{\text{str}}^-(j)$ and $\vartheta_{\text{str}}^+(j)$ by virtually solving $2 \cdot |\mathcal{F}|$ child node relaxations and evaluating the gains (2). Although strong-branching is guaranteed to select the locally best candidate regarding the objective gain, the exhaustive solving of child nodes often makes the computational cost of this procedure prohibitive. However, it is well suited as an initialization method for pseudo-costs.

The *pseudo-costs* [BGG⁺71] of a variable are a typical measure to estimate its impact on the children objective gain. Consider a node P with LP solution value \tilde{c}_P and a fractional variable $j \in \mathcal{F}_P$. Let $P_-^{(j)}$ be the down-child of P whose

LP-relaxation was solved to optimality. The normalization of the objective gain between $P_-^{(j)}$ and P ,

$$\varsigma_j^-(P) := \frac{\tilde{c}_{P_-} - \tilde{c}_P}{f_j^-}$$

by the fractionality of j in \tilde{y}^P is called *unit gain*. The pseudo-costs of a variable are the average over all such unit gains,

$$\Psi_j^- := \begin{cases} \frac{\gamma_j^-}{\eta_j^-}, & \text{if } \eta_j^- > 0, \\ 0, & \text{else,} \end{cases} \quad (3)$$

where η_j^- denotes the number of problems Q for which j was selected as branching variable and the child node $Q_-^{(j)}$ has been solved and was feasible, and γ_j^- the sum of obtained unit gains over all these problems. If η_j^- is 0, we call j *uninitialized* in this direction. The *pseudo-cost score function* uses the pseudo-cost information

$$\vartheta_{ps}^-(j) := \Psi_j^- \cdot f_j^-$$

to estimate the objective gain in the child obtained by branching on j .

We give a definition of reliability branching that is more general than the original definition by Achterberg et al. [AKM04]:

Definition 1 (General Reliability branching) *Let P be a MIP with non-empty set of fractionals \mathcal{F} . Given a subdivision $\mathcal{F} = \mathcal{F}^{rel} \dot{\cup} \mathcal{F}^{url}$ of the fractionals into reliable and unreliable candidates, we define the general reliability branching score function of $j \in \mathcal{F}$ as*

$$\vartheta_{rel}^-(j) := \begin{cases} \vartheta_{str}^-(j), & \text{if } j \in \mathcal{F}^{url}, \\ \vartheta_{ps}^-(j), & \text{if } j \in \mathcal{F}^{rel}. \end{cases} \quad (4)$$

General reliability branching performs strong-branching on the set of unreliable candidates \mathcal{F}^{url} to determine their exact gains (2).

A reliability branching rule is characterized by its notion of (un-)reliability. We refer to the notion of reliability by Achterberg et al. [AKM04], as *fixed-number threshold reliability*:

Definition 2 (Fixed-number threshold reliability) *Given a reliability parameter $\eta > 0$, fixed-number threshold (fnt)-reliability splits the fractionals according to*

$$\mathcal{F}_{fnt}^{url}(\eta) := \{j \in \mathcal{F} : \min\{\eta_j^-, \eta_j^+\} < \eta\} \quad (5)$$

We call a variable $j \in \mathcal{F} \setminus \mathcal{F}_{fnt}^{url}(\eta)$ (fnt)-reliable.

Using the term "fixed-number", we emphasize that (fnt)-reliability of a variable solely depends on the number of previous branching observations. Achterberg et al. [AKM04] suggested to use 8 as threshold, currently, SCIP uses 5. In the next section, we introduce novel notions of reliability.

4 Relative-error- and hypothesis-reliability

The drawback of (fnt)-reliability is that a fixed threshold is supposed to measure the reliability of all variables of the problem equally well. Intuitively, it seems desirable to have a more individual look at the pseudo-cost information of every variable and to continue strong-branching on those candidates whose pseudo-costs fail to converge. In the following, we extend the statistical model for pseudo-costs by including the sample variance, which allows for the construction of confidence intervals and testing of hypotheses. There are many textbooks that cover these topics in more detail, see, e.g. [Rou14].

We model the unit gains of a variable $j \in \mathcal{I}$ as samples of a normally distributed random variable $C_{j,-} \sim \mathcal{N}(\mu_{j,-}, \sigma_{j,-}^2)$ with unknown *mean* $\mu_{j,-}$ and *variance* $\sigma_{j,-}^2$. The pseudo-costs represent an estimate for $\mu_{j,-}$. By using the *corrected sample variance*, we obtain an estimate for the variance, as well:

Definition 3 *Let X_1, \dots, X_n be independent, identically distributed samples. The corrected sample variance about the sample mean \bar{X} is given by*

$$s^2 = \frac{1}{n-1} \sum_{i=1}^n (X_i - \bar{X})^2 = \frac{1}{n-1} \sum_{i=1}^n X_i^2 - \frac{1}{n(n-1)} \left(\sum_{i=1}^n X_i \right)^2 \quad (6)$$

The corrected sample variance is an unbiased estimate of the variance of the underlying distribution of the X_i . The right term of Equation (6) allows for constant-time updates of s^2 every time a new sample X is observed.

With increasing n , we can expect \bar{X} to approach the mean of the distribution from the law of large numbers. Under the assumption that the samples X_1, \dots, X_n are drawn from a normal distribution with unknown mean μ and variance σ^2 , the random variable

$$T := \frac{\bar{X} - \mu}{s/\sqrt{n}}$$

is distributed along a Student's t -distribution with $n - 1$ degrees of freedom. This relation can be used to construct a *confidence interval* I , which contains the true value of μ with a probability of $1 - \alpha$ for any *error rate* $0 < \alpha < 1$:

$$I = \left[\bar{X} - t_{\alpha, n-1} \frac{s}{\sqrt{n}}, \bar{X} + t_{\alpha, n-1} \frac{s}{\sqrt{n}} \right],$$

denoting by $t_{\alpha, n-1} > 0$ the α -percentile of the distribution of T . The distance of the endpoints of I relative to its center $\bar{X} \neq 0$,

$$\epsilon^{\text{rel}} = t_{\alpha, n-1} \cdot \frac{s}{\sqrt{n}|\bar{X}|}, \quad (7)$$

is called the *relative error* of the estimation.

4.1 Relative-error-reliability

Applied to pseudo-costs, we determine the relative error for the pseudo-costs associated with each variable. Whenever a new unit gain for variable $j \in \mathcal{F}$ in the down-branching direction at a node P was observed, we increase the counter

η_j^- by 1 and update the sum of unit gains γ_j^- . In addition, we keep track of the sum of squared unit gains $(s_j^-(P))^2$. This enables us to calculate the sample variance $(s_j^-)^2$ whenever $\eta_j^- \geq 2$. At a node Q , we calculate the relative error ϵ_j^- of the current pseudo-costs Ψ_j^- as

$$\epsilon_j^- := 1.96 \cdot \frac{s_j^-}{\sqrt{\eta_j^- \Psi_j^-}}. \quad (8)$$

In (8), we substitute $t_{\alpha, n-1}$ from (7) by the constant 1.96, which represents the limit α -percentile $\lim_{\eta_j^- \rightarrow \infty} t_{\alpha, \eta_j^- - 1}$ for $\alpha = 0.05$. Thus, we slightly underestimate the relative error of the pseudo-cost at a confidence level of 95%. Recall that pseudo-costs are always non-negative. Hence, we can omit the absolute in the denominator of (7). Furthermore, if the upwards pseudo-costs of j are equal to zero, this also holds for the sample variance $(s_j^-)^2$. We therefore set the relative error to zero in this case.

Definition 4 (Relative-error-reliability) For $\eta > 0$, relative-error (rer)-reliability splits the fractionals according to

$$\mathcal{F}_{rer}^{url}(\eta) := \{j \in \mathcal{F} : \max\{\epsilon_j^+, \epsilon_j^-\} \geq \eta\}. \quad (9)$$

We call a variable $j \in \mathcal{F} \setminus \mathcal{F}_{rer}^{url}(\eta)$ (rer)-reliable.

The rationale of (rer)-reliability is to continue strong-branching on the subset of variables with highly varying objective gains, whereas variables with constant gains are early considered (rer)-reliable. In order to obtain relative errors for the branching directions, we need at least $\eta_j^-, \eta_j^+ \geq 2$ observations in each direction. Note that a variable, which has already been (rer)-reliable, can become (rer)-unreliable again when the relative error rerises above the threshold after new information becomes available. In Section 5, we test an implementation of (rer)-reliability branching.

4.2 Hypothesis-reliability

The disadvantage of (rer)-reliability is that it is likely to spend much strong-branching effort on variables with overall low objective gains, but high relative error. In order to overcome this, it is possible to restrict the variables that are selected for strong-branching evaluation to only candidates with a probability to be actually better than the best candidate j^{ps} according to pseudo-cost branching. Roughly speaking, we want to ensure that there is little probability that $f_j^- \mu_j^- > f_{j^{\text{ps}}}^- \mu_{j^{\text{ps}}}^-$.

Therefore, we test against the hypothesis that a fractional $j \in \mathcal{F}$ has an objective gain at least as high as j^{ps} , i.e., $f_j^- \mu_{j,-} \geq f_{j^{\text{ps}}}^- \mu_{j^{\text{ps}},-}$. For two variables $i, j \in \mathcal{F}$ with fractionalities f_i^- and f_j^- , we use the *pooled variance*

$$S_{i,j}^- := \frac{(\eta_i^- - 1)(f_i^-)^2 (s_i^-)^2 + (\eta_j^- - 1)(f_j^-)^2 (s_j^-)^2}{\eta_i^- + \eta_j^- - 2}$$

to calculate a *2-sample t-value* for i and j ,

$$T_{i,j}^- := \sqrt{\frac{\eta_i^- \eta_j^-}{\eta_i^- + \eta_j^-} \frac{f_i^- \Psi_i^- - f_j^- \Psi_j^-}{S_{i,j}^-}}.$$

Under the hypothesis, $T_{j^{\text{ps}},j}^-$ follows a Student-t distribution with $\eta_{j^{\text{ps}}}^- + \eta_j^- - 2$ degrees of freedom. If, for a given threshold $0 < \alpha < 1$, $T_{j^{\text{ps}},j}^-$ exceeds $t_{\alpha, \eta_{j^{\text{ps}}}^- + \eta_j^- - 2}^-$, we can reject the hypothesis with an error probability of at most $\alpha/2$. The division by two is justified because the hypothesis is one-sided. Conversely, if the hypothesis cannot be safely rejected, it is safer to perform strong-branching on the two candidates.

The second novel notion of reliability in the present paper rules out fractional variables with little probability to be better than the best pseudo-score candidate:

Definition 5 (Hypothesis-reliability) *Let $j^{\text{ps}} \in \mathcal{F}$ be the best pseudo-cost fractional candidate for branching, and let $0 < \alpha < 1$ be a rejection probability. The unreliable fractional set for hypothesis-reliability is*

$$\mathcal{F}_{\text{hyp}}^{\text{url}}(\alpha) := \{j \in \mathcal{F} : T_{j^{\text{ps}},j}^- < t_{\alpha, j^{\text{ps}},j}^- \text{ and } T_{j^{\text{ps}},j}^+ < t_{\alpha, j^{\text{ps}},j}^+\}. \quad (10)$$

Variables $j \in \mathcal{F} \setminus \mathcal{F}_{\text{hyp}}^{\text{url}}(\alpha)$ are called (hyp)-reliable.

For practical reasons, we also include variables j with $\min\{\eta_j^-, \eta_j^+\} \leq 1$. It should be noted that the best pseudo-cost candidate j^{ps} is never (hyp)-reliable because $T_{j^{\text{ps}},j^{\text{ps}}}^- = T_{j^{\text{ps}},j^{\text{ps}}}^+ = 0$. If no other candidate than j^{ps} is (hyp)-unreliable, this means that no other fractional variable has an estimated objective gain nearly as good as j^{ps} . In this case, we immediately branch on j^{ps} without strong-branching. In the experiments in the following section, we tested an error probability of $\alpha = 0.2$, i.e. the error probability for ruling out a better candidate based on the current branching history is $\alpha/2 = 10\%$.

5 Computational results with SCIP

We implemented the new reliability notions from Section 4 into the existing reliability branching rule of a development version of the Constraint Integer Programming framework SCIP [SCI] version 3.1.0.2, which we compiled with a gcc compiler version 4.8.2. As underlying LP-solver, we used SoPLEX [SOP] version 2.0. We used SCIP with default settings except for the following changes. For using a pure objective-based branching score function as in Section 3, tie-breakers such as, e.g., inference scores were deactivated by setting their corresponding weight to 0. Furthermore, we set the known optimal solution values – in case they exist – minus a small threshold 10^{-9} as objective cutoffs, so that only a proof for the optimality/infeasibility of a problem needed to be found. We also disabled all primal heuristics and activated depth-first search node selection as an attempt to minimize performance variability [Dan08, KAA⁺11] due to other factors than the tested branching rules. Finally, the child node selection was changed to use solely pseudo-costs, where SCIP with default settings uses a hybrid approach together with inference scores.

The test bed for our comparison of the different approaches consists of a subset of instances from the three publicly available libraries MIPLIB 3.0 [BCMS98], MIPLIB 2003 [AKM06], and MIPLIB 2010 [KAA⁺11], from which we omitted four instances for which an optimal objective value is not known by the time of this writing. Since we are mainly interested in reducing the search tree size, we further dropped all 29 instances that could be solved before or during the processing of the root node. Our final test bed thus contains 135 MIP instances.

The computations were performed on a cluster of 32 computers, each of which runs with a 64bit Intel Xeon X5672 CPUs at 3.20 GHz with 12 MB cache and 48 GB main memory. The operating system was Ubuntu 14.4. Hyper-threading and Turboboost were disabled. We ran only one job per computer in order to minimize the random noise in the measured running time that might be caused by cache-misses if multiple processes share common resources. Finally, all experiments were run with a time limit of 2h and a 40 GB memory limit.

The newly proposed notions of reliability from Section 4 are represented by four different settings: `(hyp)` renders candidates (hyp)-unreliable according to the rule (5), whereas `(rer)-0.01`, `(fnt)-5`, and `(rer)-0.1` use (rer)-reliability regarding relative errors in pseudo-cost confidence intervals at three different threshold levels 1%, 5%, and 10%. We compare them to (fnt)-reliability at a fixed threshold of 5, denoted by `(fnt)-5`. The latter setting constitutes the default of SCIP except that we disabled the threshold to be dynamically adjusted during the search.

In this section, we only present compressed results of our experiments. For an instance-wise outcome, please refer to Tables 5 and 6 in the Appendix. The first three tables show the aggregated results regarding the solving time t (sec) and the number of explored search tree nodes n for all instances and for only those which could be solved within the time limit by all settings. We consider node results incomparable between settings where the solution status differs and thus only show time results for all instances. We report shifted geometric means with a shift of 10 seconds and 100 nodes, respectively. The column "%" shows the percentage deviation from the result for the reference setting `(fnt)-5`; values below 100 represent an improvement in this respect.

In Table 1, we compare the results over all instances from the test bed. 98 instances could be solved by all settings within the time limit of 2h, for which the reference run was fastest regarding the solving time, but also required the most branch-and-bound nodes on average. The highest node reduction of 19.5% was obtained with the setting `(rer)-0.01`. For our novel notion of (rer)-reliability, the different thresholds influence the node reduction as one might have expected: increasing the tolerance level causes a larger number of nodes. By using (hyp)-reliability, we obtained a node reduction of 17.6%, which is better than for all other settings except for `(rer)-0.01`. The latter setting also shows an increase in the running time of 6% compared to the reference run, whereas the setting `(hyp)` was almost performance neutral regarding the running time.

Table 2 contains only instances for which at least one of the settings needed more than 1000 nodes before termination. With (hyp)-reliability, we could improve the performance of SCIP w.r.t. the reference run by 28.6% nodes and also obtain a slight time reduction in total, whereas the time on instances in the left group increased by 1.7%. With (hyp)-reliability, we obtain a better node reduction than with any other setting. Among the (rer)-settings, `(rer)-0.1` is fastest regarding the solving time, but is still 6.7% slower on average than the

Table 1: All instances

| | 98 instances solved by all | | | | 135 total | |
|------------|----------------------------|-------|--------|-------|-----------|-------|
| | t (sec) | % | n | % | t (sec) | % |
| Settings | | | | | | |
| (fnt)-5 | 81.9 | 100.0 | 3402.3 | 100.0 | 290.3 | 100.0 |
| (rer)-0.01 | 86.9 | 106.1 | 2740.0 | 80.5 | 302.4 | 104.1 |
| (rer)-0.1 | 85.5 | 104.4 | 3037.3 | 89.3 | 296.4 | 102.1 |
| (rer)-0.05 | 86.7 | 105.9 | 2886.8 | 84.8 | 300.1 | 103.4 |
| (hyp) | 83.1 | 101.5 | 2804.4 | 82.4 | 290.5 | 100.1 |

Table 2: Large Trees: $n > 1000$ with at least one setting.

| | 53 instances solved by all | | | | 89 total | |
|------------|----------------------------|-------|---------|-------|-----------|-------|
| | t (sec) | % | n | % | t (sec) | % |
| Settings | | | | | | |
| (fnt)-5 | 216.1 | 100.0 | 46181.2 | 100.0 | 892.0 | 100.0 |
| (rer)-0.01 | 236.1 | 109.2 | 33277.9 | 72.1 | 939.7 | 105.3 |
| (rer)-0.1 | 230.5 | 106.6 | 38075.1 | 82.4 | 914.0 | 102.5 |
| (rer)-0.05 | 236.2 | 109.3 | 35863.3 | 77.7 | 931.3 | 104.4 |
| (hyp) | 219.9 | 101.7 | 33502.6 | 72.5 | 888.6 | 99.6 |

reference setting.

The discrepancy between a reduction of the tree size and at the cost of more solving time per node is the result of a more aggressive use of strong-branching by the novel notions of reliability. The notion of (hyp)-reliability hereby appears to be more effective than relative-error reliability for guiding strong-branching effort because it focusses on resolving cases among the top pseudo-cost score branching candidates where the estimation alone may lead to inferior branching decisions.

For the sake of completeness, we also present the remaining instances, for which no solver took more than 1000 branch-and-bound nodes before termination, in Table 3. Out of the 46 instances in this group, there is only one, namely `stp-3d`, that could not be solved by any of the settings. All novel notions of reliability reduce the search tree size, although the effect is less striking than on the instances that required larger search trees. Note that the node reduction obtained with (rer)-0.01 and even (rer)-0.05 is now considerably better than the reduction obtained with (hyp)-reliability.

For those 37 instances for which optimality could not be proven within the time limit by at least one of our settings, we computed integrals of the dual-gap as a function of time. This measure, which was suggested in [ABH12, Ber13], attempts to compare the convergence of the dual gap towards zero. Table 4 shows the shifted geometric mean integral for all settings using a shift of 1000. All novel notions of reliability decrease the dual integral of the reference run, where the decrease is best with (hyp) yielding a reduction of more than 15%. A similar result is obtained with (rer)-0.1, which outperforms other thresholds for (rer)-reliability in this respect.

6 Conclusions and future work

We introduced two novel notions of reliability: the (rer)-reliability based on pseudo-cost confidence intervals, and (hyp)-reliability implementing a variant of a 2-sample Student-t test. First experimental results with our implementation in SCIP show that these methods are promising for effectively reducing the size of branch-and-bound-trees compared to the current state-of-the-art fixed number threshold, especially for large trees. Our first implementation only considers pseudo-cost information, but can be readily applied to different history information such as, e.g., the inference history of a variable, as well.

In the computational study presented, we collected very little history information before using the statistical methods. Combining them with traditional fixed number threshold reliability might increase the power of the hypothesis and relative error thresholds significantly.

Note that for our computational experiments, we did not allow a dynamic adaption of the fixed number thresholds depending on the computational expenses on strong-branching during the search. Fixed number thresholds, however, show a superior performance if they are dynamically adjusted during the search, so that the overall strong-branching effort is kept reasonably small. For making a more effective use of the suggested approaches, it is necessary to let also the novel approaches dynamically adjust to problems for which strong-branching is very expensive. Note also that the variant of a 2-sample-t-test that we use for (hyp)-reliability is, in theory, only applicable when the two variables can be assumed to have equal variances. In practice, it would be possible to test for equal variances using an F -test and resort to the *Welch*-test if the variances are significantly unequal.

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Table 3: Small trees: All solvers needed $n \leq 1000$ nodes.

| | 45 instances solved by all | | | | 46 total | |
|------------|----------------------------|-------|------|-------|-----------|-------|
| | t (sec) | % | n | % | t (sec) | % |
| Settings | | | | | | |
| (fnt)-5 | 21.8 | 100.0 | 67.5 | 100.0 | 25.8 | 100.0 |
| (rer)-0.01 | 22.3 | 102.3 | 55.9 | 82.9 | 26.3 | 102.2 |
| (rer)-0.1 | 22.2 | 101.7 | 65.4 | 96.8 | 26.2 | 101.6 |
| (rer)-0.05 | 22.2 | 101.7 | 59.4 | 88.0 | 26.2 | 101.6 |
| (hyp) | 22.1 | 101.4 | 62.4 | 92.5 | 26.1 | 101.3 |

Table 4: Shifted geom. mean dual integral for 37 time limit instances.

| | $\Gamma^*(T)$ | % |
|------------|---------------|-------|
| Settings | | |
| (fnt)-5 | 73867.8 | 100.0 |
| (rer)-0.01 | 71797.4 | 97.2 |
| (rer)-0.1 | 62875.1 | 85.1 |
| (rer)-0.05 | 70453.6 | 95.4 |
| (hyp) | 62747.0 | 84.9 |

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Appendix

This appendix contains an instance-wise outcome of our computational experiments described in Section 5. For each of the five settings, we present three columns; the measured dual integral $\Gamma^*(T)$, the number of nodes n , and the solving time in seconds t (sec). Table 5 shows the results for instances which we classified as small tree instances, and Table 6 contains the remaining instances, cf. Tables 3 and 2, respectively.

Table 5: Instance-wise experimental outcome for instances requiring at most 1000 nodes to solve.

| Settings | (fnt)-5 | | | (rer)-0.01 | | | (rer)-0.1 | | | (rer)-0.05 | | | (hyp) | | |
|-----------------|---------------|-----|-----------|---------------|-----|-----------|---------------|-----|-----------|---------------|-----|-----------|---------------|-----|-----------|
| | $\Gamma^*(T)$ | n | t (sec) | $\Gamma^*(T)$ | n | t (sec) | $\Gamma^*(T)$ | n | t (sec) | $\Gamma^*(T)$ | n | t (sec) | $\Gamma^*(T)$ | n | t (sec) |
| Problem | | | | | | | | | | | | | | | |
| 30n20b8 | 12756.5 | 18 | 196.3 | 14032.8 | 72 | 214.1 | 12854.5 | 11 | 198.6 | 12818.7 | 14 | 198.2 | 16010.0 | 97 | 239.4 |
| air04 | 1862.4 | 8 | 37.9 | 1837.2 | 8 | 37.5 | 1827.1 | 8 | 37.3 | 1852.4 | 8 | 37.8 | 1726.3 | 8 | 35.3 |
| air05 | 1270.2 | 62 | 25.6 | 1260.0 | 52 | 25.4 | 1285.2 | 74 | 25.8 | 1260.0 | 50 | 25.4 | 1295.5 | 94 | 26.1 |
| app1-2 | 55296.9 | 41 | 875.6 | 108759.2 | 19 | 1736.2 | 108468.2 | 19 | 1731.6 | 108644.5 | 19 | 1734.5 | 50432.6 | 21 | 797.2 |
| ash608gpia-3col | 2000.0 | 7 | 20.0 | 2070.0 | 9 | 20.7 | 2070.0 | 9 | 20.7 | 2140.0 | 9 | 21.4 | 1990.0 | 7 | 19.9 |
| blend2 | 23.4 | 240 | 0.6 | 34.2 | 126 | 0.8 | 24.2 | 275 | 0.7 | 28.8 | 190 | 0.7 | 18.8 | 220 | 0.6 |
| dcmulti | 0.3 | 8 | 0.8 | 0.4 | 14 | 1.0 | 5.5 | 14 | 1.2 | 0.3 | 14 | 0.8 | 0.5 | 12 | 1.0 |
| fast0507 | 4444.4 | 630 | 147.8 | 1672.5 | 840 | 156.5 | 4273.6 | 588 | 140.2 | 975.8 | 648 | 147.6 | 6210.8 | 570 | 141.2 |
| fiber | 4.1 | 4 | 1.0 | 3.4 | 4 | 0.9 | 0.0 | 4 | 0.8 | 0.0 | 4 | 0.8 | 2.2 | 4 | 1.1 |
| fixnet6 | 11.5 | 10 | 1.9 | 11.5 | 10 | 1.9 | 11.5 | 10 | 1.9 | 19.0 | 10 | 2.1 | 18.2 | 20 | 2.1 |
| gesa2 | 5.0 | 3 | 0.4 | 0.1 | 3 | 0.6 | 5.0 | 3 | 0.3 | 5.0 | 3 | 0.4 | 5.0 | 3 | 0.5 |
| gesa2-o | 5.1 | 2 | 0.9 | 5.3 | 2 | 1.1 | 5.1 | 2 | 0.7 | 0.1 | 2 | 0.9 | 5.2 | 2 | 1.1 |
| gesa3 | 5.1 | 7 | 1.0 | 5.1 | 7 | 1.2 | 5.2 | 9 | 1.3 | 5.1 | 9 | 1.0 | 5.2 | 9 | 1.2 |
| gesa3_o | 0.1 | 7 | 0.9 | 5.1 | 7 | 1.0 | 0.1 | 7 | 1.2 | 10.1 | 7 | 1.0 | 10.2 | 7 | 1.4 |
| khb05250 | 0.2 | 4 | 0.5 | 0.2 | 4 | 0.5 | 0.2 | 4 | 0.5 | 0.2 | 4 | 0.5 | 0.2 | 4 | 0.5 |
| l152lav | 40.9 | 19 | 1.1 | 46.4 | 19 | 1.5 | 40.9 | 19 | 1.1 | 45.9 | 19 | 1.1 | 36.4 | 17 | 1.4 |
| lseu | 5.9 | 191 | 0.2 | 5.9 | 64 | 0.2 | 11.2 | 64 | 0.3 | 11.2 | 64 | 0.3 | 21.8 | 60 | 0.5 |
| map18 | 15510.6 | 285 | 297.8 | 15805.5 | 275 | 303.3 | 16614.4 | 325 | 318.3 | 16787.0 | 325 | 321.6 | 15505.1 | 331 | 297.7 |
| map20 | 12353.0 | 281 | 236.3 | 12752.0 | 307 | 243.8 | 12231.3 | 329 | 234.1 | 12561.2 | 307 | 240.3 | 11975.3 | 263 | 229.2 |
| misc03 | 24.1 | 80 | 0.8 | 32.9 | 23 | 1.0 | 27.3 | 51 | 0.9 | 30.3 | 23 | 1.0 | 34.8 | 53 | 1.1 |
| misc06 | 5.0 | 4 | 0.5 | 5.0 | 4 | 0.4 | 5.0 | 4 | 0.6 | 5.0 | 4 | 0.5 | 0.0 | 4 | 0.5 |
| mod008 | 2.3 | 7 | 0.8 | 0.0 | 7 | 1.0 | 2.3 | 7 | 0.8 | 1.6 | 7 | 0.6 | 2.2 | 7 | 0.8 |
| mod010 | 5.1 | 2 | 0.5 | 5.1 | 2 | 0.5 | 5.1 | 2 | 0.5 | 0.0 | 2 | 0.2 | 5.0 | 2 | 0.3 |
| mod011 | 333.0 | 855 | 116.3 | 332.7 | 671 | 110.7 | 341.2 | 873 | 118.5 | 325.7 | 833 | 114.3 | 330.4 | 743 | 108.6 |
| modglob | 0.1 | 25 | 0.5 | 5.1 | 21 | 0.3 | 0.1 | 31 | 0.3 | 5.1 | 27 | 0.4 | 10.0 | 19 | 0.4 |
| mssp16 | 98434.8 | 31 | 1856.2 | 93115.9 | 29 | 1755.9 | 92097.7 | 29 | 1736.7 | 92373.5 | 29 | 1741.9 | 132241.7 | 71 | 2493.7 |
| mzzv42z | 5458.9 | 110 | 155.5 | 5044.6 | 96 | 146.6 | 5070.4 | 210 | 147.2 | 5014.2 | 96 | 146.2 | 5135.8 | 155 | 148.0 |
| neos-476283 | 1971.2 | 110 | 70.6 | 1976.2 | 107 | 67.9 | 1976.2 | 432 | 72.8 | 1971.2 | 379 | 71.6 | 1986.3 | 141 | 77.4 |
| neos13 | 897.8 | 8 | 32.1 | 868.1 | 8 | 30.8 | 884.8 | 8 | 31.5 | 864.3 | 8 | 30.8 | 845.5 | 6 | 30.6 |
| nw04 | 496.4 | 8 | 20.7 | 479.9 | 8 | 20.1 | 480.8 | 8 | 20.4 | 474.8 | 8 | 20.0 | 474.8 | 8 | 20.0 |
| p0201 | 32.6 | 9 | 1.1 | 42.9 | 9 | 1.3 | 37.8 | 9 | 1.2 | 17.6 | 9 | 0.9 | 38.2 | 11 | 1.3 |
| p0282 | 0.0 | 3 | 0.3 | 0.2 | 3 | 0.2 | 0.5 | 3 | 0.5 | 0.5 | 3 | 0.5 | 0.5 | 3 | 0.5 |
| p2756 | 5.1 | 3 | 0.7 | 6.7 | 3 | 1.0 | 0.2 | 3 | 1.0 | 10.8 | 3 | 1.0 | 1.7 | 3 | 0.9 |
| pp08a | 21.2 | 161 | 0.7 | 26.5 | 51 | 0.9 | 26.2 | 51 | 0.8 | 31.5 | 51 | 1.0 | 18.4 | 57 | 1.2 |
| pp08aCUTS | 1.5 | 153 | 0.8 | 21.5 | 51 | 1.0 | 17.0 | 49 | 1.1 | 21.7 | 51 | 1.1 | 3.1 | 59 | 1.4 |
| qnet1 | 10.2 | 3 | 2.0 | 12.0 | 3 | 2.1 | 9.8 | 3 | 1.8 | 9.6 | 3 | 1.8 | 10.5 | 3 | 2.0 |
| qnet1_o | 0.0 | 4 | 1.3 | 0.0 | 4 | 1.5 | 0.0 | 4 | 1.1 | 2.1 | 4 | 1.2 | 0.0 | 4 | 1.3 |
| rail507 | 529.0 | 644 | 147.1 | 684.5 | 546 | 137.3 | 570.5 | 530 | 137.0 | 884.9 | 612 | 145.2 | 791.6 | 488 | 135.5 |
| rentacar | 80.6 | 4 | 3.4 | 91.3 | 4 | 3.6 | 66.6 | 4 | 3.2 | 71.6 | 4 | 3.3 | 91.2 | 4 | 3.6 |
| rmatr100-p10 | 6821.8 | 709 | 120.1 | 7118.5 | 793 | 125.3 | 7027.2 | 791 | 123.7 | 7005.8 | 793 | 123.4 | 7118.4 | 731 | 125.3 |
| rmatr100-p5 | 14256.9 | 349 | 235.6 | 15283.4 | 367 | 252.5 | 15198.3 | 373 | 251.1 | 15368.5 | 337 | 253.9 | 14396.6 | 319 | 237.9 |
| set1ch | 0.0 | 3 | 0.6 | 0.0 | 3 | 0.6 | 1.2 | 3 | 0.5 | 0.0 | 3 | 0.7 | 1.2 | 3 | 0.6 |
| stp3d | 145433.0 | 14 | 7200.0 | 145530.6 | 14 | 7200.0 | 145823.5 | 13 | 7200.0 | 145530.6 | 14 | 7200.0 | 145791.6 | 17 | 7200.0 |
| tanglegram1 | 99072.9 | 33 | 991.9 | 77887.9 | 27 | 779.8 | 78127.7 | 29 | 782.2 | 78607.1 | 27 | 787.0 | 90433.1 | 31 | 905.4 |
| tanglegram2 | 793.1 | 3 | 8.0 | 822.8 | 3 | 8.3 | 842.7 | 3 | 8.5 | 783.1 | 3 | 7.9 | 793.1 | 3 | 8.0 |
| vpm2 | 19.6 | 272 | 1.0 | 24.8 | 50 | 1.1 | 24.8 | 186 | 1.1 | 24.2 | 72 | 1.0 | 14.3 | 160 | 0.9 |

