

Accessible

otimisation





## • How is technology changing (commercial) mathematics (particularly Operations Research)?

- What techniques and resources can we now use to solve business and research problems?
- Who are the heroes? Who are the villains?

Fermat's Last Theorem

- Easy to state devilish to prove
  - Unsolved for 360 years
  - Proof by Andrew Wiles in 1993 – 7 years of effort, 108 pages of proof
- Limit of what one brain can achieve?





### How best to stack oranges?

 The Kepler Conjecture (1611): most efficient way to stack has 74% average density

• e.g. hexagonal close packing (the way you see them stacked in the shops)

 1998 proof involved solving about 100,000 Linear Programming problems – by computer!



## Where? Do we find these problems?

Frequency allocation Transmission planning Asset optimisation

Crew Scheduling Fuel burn optimisation Yield optimisation

Demand Forecasting Store/facility location Supply Chain optimisation

> Vehicle routing Field Force Scheduling Travel Time Calculation

### • More data, faster mach

ransforming

- Ubiquitous compr
- The Internet
  - Mashups, SaaS, APIs, clo
- Prevalence of the brow
- Knowledge distribution
- Crowd sourcing and col

Increasing market efficiencies

**Perfect information** 

Direct business to consumer connection

**Commoditising products** 

"Long tail" – niche goods and services

Hypercompetition

Abolition of geography (global village)

Examples

- SETI digital signal processing
- Protein folding simulation
- Netflix prize recommenda
- Millenium p
- Human Gen
- Citizen Scier
- arXiv
- Polymath pi



- Complexity / hard decisions
- Unnecessary IT burdens
  - Benefits get lost under software installation
  - Tail wags the dog
- High costs
  - esp. capital costs
  - Institutionalised interests





# Making it Accessible

- How can we harness the superpowers?
- To solve practical, everyday business problems?
- What if we could solve some of these mathematical problems from anywhere in the world?
  - With just a smart phone?

Remove IT burdens

> Low cost / no capital

Easy on/ easy off

Æasy to use

Tightly focussed

- Help tame complexity
- Solve one problem, but solve it well
  - Helps keep structure and language of tool/model in the business domain

Linear mows; "point" solutions bls,



Gurobi

- A few guys, no office
- Commoditised offering
- World class
  - Built from ground up to be parallelisable
- New interfaces:
  - Pay as you go option
    - e.g. Amazon EC2
  - Python interface





	Solving in the Cloud Web front end	/ /
	Home Biarri Tools Pricing About Contact Case Studies Blog Log out	ŕ
	Sessions Workbench Account	
-	Melbourne North West 66/67 1. INPUT 1.1 1.2 2. ENGINE 2.1 3. OUTPUT 3.1	
	Step 3.1 View Results	
	203 deliveries, 7 routes, 7 loads, 3275 cases, total duration 68.19, driving duration 26.42, distance 907km  Clear shape Baccharakanananananananananananananananananan	
	Greentildrough Hi Essendom trport Provin	W.
	sunsult	
//	Bendigo allarat.	_
	Gee ong Gee ong © 2012 CloudMade - Map data CCBYSA 2012 OpenStreetMap.org contributors - Terms of Use	
	Selection: Makes 1 route? Makes 1 route (choosing vehicle)? Makes n routes? Adds to current route? Remove from route	





## Typical OR paper

### Complexity of column generation strategies for network design under uncertainties

Neema Moraveji, Abigail Travis, Maura Bidinost, and Matthew Halpern eema@cmu.com, attavis@cs.cmu.edu, mata@thesindicate.org Human Computer Interaction Institute Camegie Mellon University Pittoburgh, PA 15213 USA

obstacles. From these user studies, we form

Adaptive Book

We bindly the second second second second second second second second pre-status drawn second sec

ordis , electronic book, instructional technology of Work (Tohris's Reader's Natsback (T) associated

anostaines made to a collection of electronic books, interface addresses the uniqueness of each annotation distinguabling between ink color, marking device (e.g. or highlighter), and other vanishes. The interface pres a potentially effective unified interface for user annotatus our design focusies on retrobox annotations and feat that both students and instructors require to annotate, notes, and create review sheet.

N end point of the digital book can be refuenced as the second data of the refuence of the digital book can be refuence on the second data of the refuence of the second data of the refuence of the second data of the refuence of the digital tended as the refuence of the digital tended as the refuence of the digital tended as the second data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the digital tende data of the tender data of the data of the tender data of the tender data of the data of the tender data of the data of the tender data of the data of the data of the tender data of the data of the data of t

### netructors

While communicating with students to answer questions o deliver lectures, context was an important aid. The burder of providing this context usually fell on the student to ● Abstract and intro
 ✓ Self contained
 ✓ ● Literature Reviewed

✓ Eas Statep matter of Problamhor(s)

Approach
 x Hard to search for and find
 Results and experiments
 x Hard to reproduce results
 x Long gestation and review

x "Softenences

Making it Accessible

- How can we harness the new superpowers?
- To do Operations Research?
- What if we could complement (or avoid!) slow journal-focused progress?
- How can we improve upon silo'ed academic results and source code?



Remove IT burdens

Share models and data

Frictionless global collaboration

Build a 🚽

Cloud power

HOW?

Use versioned, wiki-style tools

User reputations on common platform

# OR in the cloud?

• Many of the pieces are already (conceptually at least) in place:

Global crowd-sourced Operations Research in real time!

Online IDEs

• WWW.or

Cloud storage



The Vision

Each page has:

- versioning
- comments
- API access
- voting
- social media integration
- access control public/private
- links
  - e.g. related data sets & problems
- opt-in alerts for updates

e Final Battle!?

- We've seen a little of:
  - How technology is changing commerce, and mathematics



- How we can harness some of this technology for OR
- Change is already happening
- This is just the beginning!

"Even if you fail at your ambitious thing, it's very hard to fail completely."

- Larry Page, Google co-founder and current CEO

