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## GRAPH AND OPTIMIZATION MODELS FOR KIDNEY EXCHANGES

joint work with Marie BARATTO, Valentin BARTIER, João Pedro PEDROSO,  
Bart SMEULDERS, Frits SPIEKSMAN, Ana VIANA

GO XI, Spa, July 2023

## Kidney exchanges

Yves Crama

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Kidney exchange problem

Uncertainty and robust KEP

Cycle selections

Complexity of the MWCS problem

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Stable exchanges

Definitions

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Conclusions

# Outline

## Outline of presentation:

- 1 Optimization of kidney exchanges
- 2 Kidney exchanges with uncertainty
- 3 Cycle selections
- 4 Stable exchanges

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**Note:** Main stress on original graph and optimization models!

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Patient with a serious kidney disease may resort to:

- Dialysis
- Transplant from a deceased donor
- Transplant from a willing donor



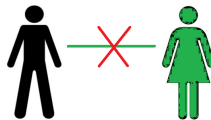
Patient 1



Donor 1

Patient might not be compatible with the donor: e.g.,

- Blood incompatibility
- Tissue type incompatibility



Patient 1

Donor 1

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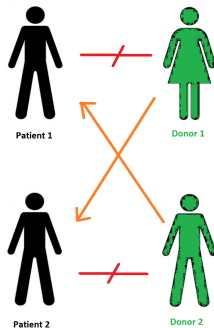
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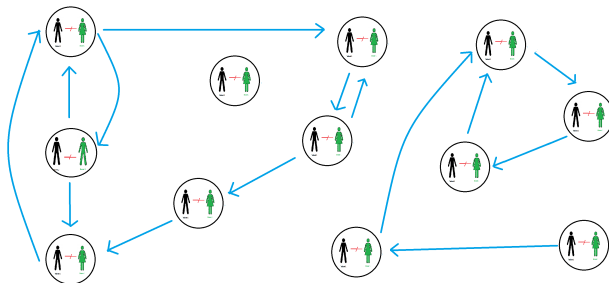
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# Feasible exchange

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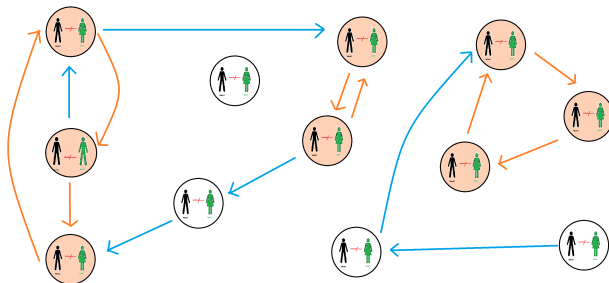
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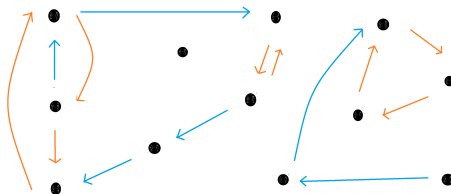
Kernels and local kernels

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## Compatibility graph



$G = (V, A)$  where:

- $V = \{1, \dots, n\}$ : set of vertices representing all patient-donor pairs.
- $A$ : set of arcs representing compatibilities between the pairs:  
 $(i, j) \in A$  if the donor in pair  $i$  is compatible with the patient in pair  $j$ .

# Kidney exchange problems

## Definition

Given a digraph  $G = (V, A)$ , an *exchange* is a set of vertex-disjoint cycles in  $G$  (i.e., a cycle packing).

- Variants: paths may be allowed, and/or long cycles may be ruled out.

# Kidney exchange problems

## Definition

Given a digraph  $G = (V, A)$ , an *exchange* is a set of vertex-disjoint cycles in  $G$  (i.e., a cycle packing).

- Variants: paths may be allowed, and/or long cycles may be ruled out.
- Assume *weight function*  $w$  on  $A$ , where  $w_{i,j}$  represents the “quality” of a transplant between donor  $i$  and patient  $j$ , for each arc  $(i, j) \in A$ .

## Definition

Given a digraph  $G = (V, A, w)$ , the *kidney exchange problem* is to find an exchange of maximum total weight in  $G$ .

- Intensively studied since early 2000's (including 2012 Nobel-prize work by A.E. Roth).
- NP-hard even if  $w_{i,j} = 1$  for each  $(i, j) \in A$ . Polynomial when restricted to cycles of length 2 or when length is unrestricted.
- Several ILP formulations, efficiently solved by branch-and-price.

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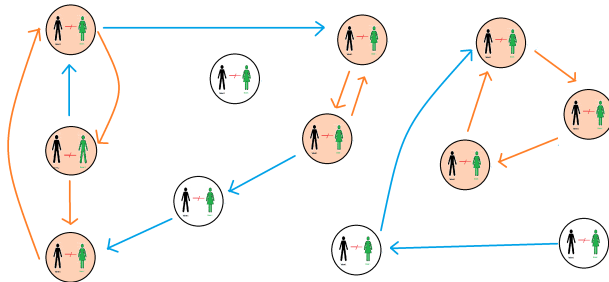
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# Uncertainty



- Arc  $(i, j) \in A$  if  $i$  and  $j$  are initially assumed to be compatible based on preliminary tests.

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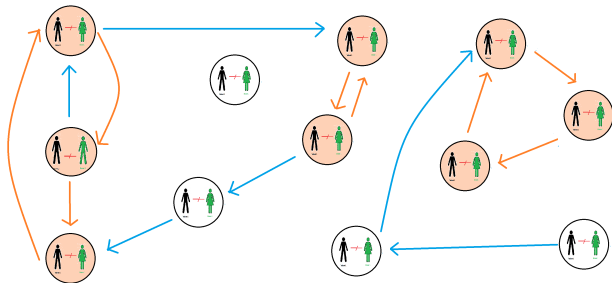
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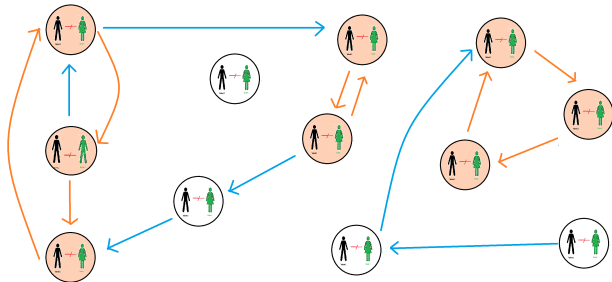
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- Arc  $(i, j) \in A$  if  $i$  and  $j$  are initially assumed to be compatible based on preliminary tests.
- After an exchange cycle has been identified, more elaborate testing (*crossmatching*) is carried out, and  $i, j$  may turn out to be incompatible!

# Uncertainty



- Arc  $(i, j) \in A$  if  $i$  and  $j$  are initially assumed to be compatible based on preliminary tests.
- After an exchange cycle has been identified, more elaborate testing (*crossmatching*) is carried out, and  $i, j$  may turn out to be incompatible!
- As a result, all transplants associated with the cycle may become infeasible after crossmatching.

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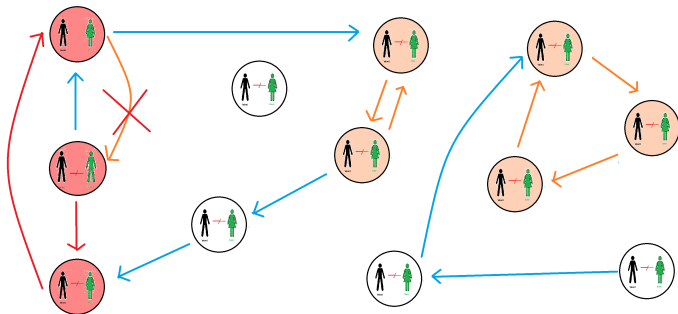
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# Robust exchanges

- Assume: probability  $p_{ij}$  that arc  $(i, j)$  is feasible (independently).
- Various models by different authors:
  - maximize expected weight of the exchange (Dickerson et al. 2013, 2018; no recourse);

# Robust exchanges

- Assume: probability  $p_{ij}$  that arc  $(i, j)$  is feasible (independently).
- Various models by different authors:
  - maximize expected weight of the exchange (Dickerson et al. 2013, 2018; no recourse);
  - internal recourse: identify an exchange; if cycle  $C$  fails, allow for reoptimizing over the vertices involved in  $C$  (Pedroso 2014);
  - subset recourse: identify small, disjoint subsets of vertices; after crossmatching, optimize over the remaining feasible arcs (Klimentova et al. 2016).

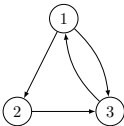


Figure: Internal recourse.

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Smeulders, Bartier, Crama, Spijksma, Recourse in kidney exchange programs, *INFORMS Journal on Computing* 34 (2022) 1191-1206.

Generic two-stage framework:

- (*Selection*) Select subset of arcs  $B \subseteq A$  for crossmatching.
- (*Testing*) Test arcs in  $B$ . Say,  $R \subseteq B$  pass the crossmatching test.
- (*Recourse*) Solve the kidney exchange problem on  $G_R = (V, R)$ .

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Smeulders et al. apply the framework with a budget constraint  $b$  on the size of  $B$ .

## Two-stage stochastic model

Resulting two-stage stochastic programming model:

$$\max \sum_{s \in \mathcal{S}} q_s \text{weight}(x_s) \quad (1)$$

$$\text{subject to } \sum_{(i,j) \in A} \beta_{i,j} \leq b \quad (2)$$

$$x_s \in P(G_{s,\beta}) \quad \forall s \in \mathcal{S} \quad (3)$$

$$\beta_{i,j} \in \{0, 1\} \quad \forall (i,j) \in A \quad (4)$$

where

- $\beta_{i,j}$ : variables identifying the arcs to be crossmatch-tested;
- $\mathcal{S}$ : set of all possible scenarios, i.e., all subsets of arcs;
- $q_s$ : probability of scenario  $s$ ;
- $x_s$ : exchange implemented under scenario  $s$ ;
- $P(G_{s,\beta})$ : ILP description of the set of feasible kidney exchanges in the graph restricted to arcs identified by  $\beta_{i,j}$  and feasible under scenario  $s$ .

# Two-stage stochastic model

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## Main results:

- Different variants are NP-hard (even when cycles are restricted to length 2).
- Approximation: restrict to a random subset of scenarios.
- Different solution approaches are tested:
  - CPLEX branch-and-cut, with or without relaxed exchange variables ( $x_s$ );
  - CPLEX Benders decomposition (fix  $\beta_{i,j}$ , solve slave kidney exchange problems).
- Experimental observations:
  - Model is difficult to solve.
  - Expected number of transplants slightly better than with earlier models.

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$$\max \sum_{s \in \mathcal{S}} q_s \text{weight}(x_s) \quad (5)$$

$$\text{subject to } \sum_{(i,j) \in A} \beta_{i,j} \leq b \quad (6)$$

$$x_s \in P(G_s, \beta) \quad \forall s \in \mathcal{S} \quad (7)$$

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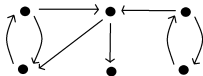
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- Strengthening (Smeulders et al. 2022): express that we are only interested in those subsets of arcs such that each arc is in at least one directed cycle.
- Leads to the next concepts and research questions (Baratto and Crama, Cycle selections, *Discrete Applied Mathematics* 335 (2023) 4-24).

## Cycle selections

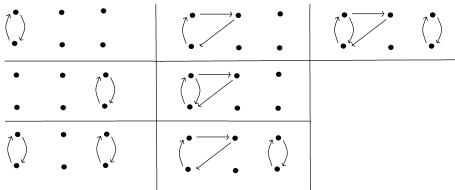
Consider a directed graph  $G = (V, A)$ .



### Definition

A *cycle selection* in  $G = (V, A)$  is

- a subset  $B \subseteq A$  such that, in  $G_B = (V, B)$ , each arc is in a directed cycle, or equivalently,
- a union of directed cycles of  $G$ .



# Cycle selection problem

## Definition

The **Maximum Weighted Cycle Selection (MWCS)** problem is defined as follows: given a directed graph  $G = (V, A)$  and a weight  $w_{ij} \in \mathbb{R}$  for each arc  $(i, j) \in A$ , find a cycle selection  $B$  which maximizes  $w(B) = \sum_{(i,j) \in B} w_{ij}$ .

## Objectives:

- Complexity of the maximum weighted cycle selection (MWCS) problem.
- Formulations of the problem.
- Polyhedral study of the convex hull of the set of cycle selections.
- Numerical solution of the MWCS problem.

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Note: the maximization problem is trivial

- when  $w_{ij} \geq 0$  for all  $(i, j) \in A$ ,
- when restricted to cycles of length 2.

# Complexity of the MWCS problem

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- when  $w_{ij} \geq 0$  for all  $(i, j) \in A$ ,
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But in general:

## Theorem

The MWCS problem is strongly NP-hard even when restricted to cycles of length at most 3.

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# Objectives

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- Complexity of the maximum weighted cycle selection (MWCS) problem. ✓
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Baratto and Crama (2023) propose several MILP formulations, including:

## Exponential formulations:

- Arc formulation
- Cycle formulation

## Extended compact formulations:

- Modified extended arc formulation
- Position indexed formulation

# Arc formulation

## Variables

$\beta_{i,j} = 1$  if arc  $(i, j)$  is selected, 0 otherwise, for all  $(i, j) \in A$ .

## Objective function

$$\max \sum_{(i,j) \in A} w_{i,j} \beta_{i,j}$$

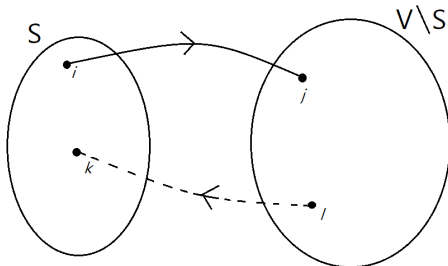
## Constraints

$$\beta_{i,j} \leq \sum_{(l,k) \in A: l \in V \setminus S, k \in S} \beta_{l,k} \quad \forall (i, j) \in A, \forall S \subseteq V : i \in S, j \in V \setminus S$$

$$\beta_{i,j} \in \{0, 1\} \quad \forall (i, j) \in A.$$

**Return inequalities:**

$$\beta_{i,j} \leq \sum_{(l,k) \in A: l \in V \setminus S, k \in S} \beta_{l,k} \quad \forall (i,j) \in A, \forall S \subseteq V: i \in S, j \in V \setminus S$$



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# Cycle formulation

## Variables:

- $\beta_{i,j} = 1$  if arc  $(i, j)$  is selected, 0 otherwise, for all  $(i, j) \in A$ .
- $x_c = 1$  if cycle  $c$  is selected, 0 otherwise, for all  $c \in \Gamma$ , where  $\Gamma$  is the set of all cycles in  $G$ .

## Constraints:

$$\begin{array}{ll}
 x_c \leq \beta_{i,j} & \forall c \in \Gamma, \forall (i, j) \in c \\
 \beta_{i,j} \leq \sum_{c \in \Gamma: (i,j) \in c} x_c & \forall (i, j) \in A \\
 x_c \in \{0, 1\} & \forall c \in \Gamma \\
 \beta_{i,j} \in \{0, 1\} & \forall (i, j) \in A.
 \end{array}$$

## Modified extended arc formulation

- View a selection  $B$  as a union of exchanges (cycle packings)  $C^1, \dots, C^L$ :  
 $B = \cup_{\ell=1}^L C^\ell$ .
- We view each  $C^\ell$  as the support of a binary *circulation*.
- Since each arc  $(u, v) \in B$  is contained in one of the exchanges  $C^\ell$ , we need at most  $|A|$  representative exchanges  $C^{(u,v)}, (u, v) \in A$ .

### Variables:

$$x_{i,j}^{(u,v)} = 1 \text{ if } (i, j) \in C^{(u,v)}, \quad \forall (i, j) \in A, \forall (u, v) \in A$$

### Constraints:

$$x_{i,j}^{(u,v)} \leq x_{i,j}^{(i,j)} = \beta_{i,j} \quad \forall (i, j) \in A, \forall (u, v) \in A$$

$$\sum_{h:(h,i) \in A} x_{h,i}^{(u,v)} = \sum_{h:(i,h) \in A} x_{i,h}^{(u,v)} \leq 1 \quad \forall i \in V, \forall (u, v) \in A$$

$$x_{i,j}^{(u,v)} \in \{0, 1\} \quad \forall (i, j) \in A, \forall (u, v) \in A$$

## Position indexed formulation

### Variables:

- $\phi_{i,j,k}^\ell = 1$  if arc  $(i, j)$  is in position  $k$  in a cycle in graph copy  $G^\ell$ , 0 otherwise.

$$\forall (i, j) \in A, \ell \in V, k \in \kappa(i, j, \ell) \text{ where } \kappa(i, j, \ell) = \begin{cases} \{1\} & \text{if } i = l \\ \{2, \dots, n\} & \text{if } j = l \\ \{2, \dots, n-1\} & \text{if } i, j > l \end{cases}$$

- $\beta_{i,j} = 1$  if arc  $(i, j)$  is selected, 0 otherwise.  $\forall (i, j) \in A$

### Constraints:

$$\beta_{i,j} \leq \sum_{\ell \in V} \sum_{k \in \lambda(i, j, \ell)} \phi_{i,j,k}^\ell \quad \forall (i, j) \in A$$

$$\phi_{i,j,k}^\ell \leq \beta_{i,j} \quad \forall \ell \in V, (i, j) \in A^\ell, k \in \kappa(i, j, \ell)$$

$$\phi_{i,j,k}^\ell \leq \sum_{h:(h,i) \in A^\ell \wedge k-1 \in \kappa(h,i,l)} \phi_{h,i,k-1}^\ell \quad \forall \ell \in V, (i, j) \in A^\ell, k \in \kappa(i, j, \ell), k > 1$$

$$\phi_{i,j,k}^\ell \leq \sum_{h:(j,h) \in A^\ell \wedge k+1 \in \kappa(j,h,l)} \phi_{j,h,k+1}^\ell \quad \forall \ell \in V, (i, j) \in A^\ell, j \neq l, k \in \kappa(i, j, \ell)$$

$$\phi_{i,j,k}^\ell \in \{0, 1\}, \beta_{i,j} \in \{0, 1\} \quad \forall \ell \in V, (i, j) \in A^\ell, k \in \kappa(i, j, \ell)$$

# Relative strength of the formulations

Relation between the linear relaxations of the formulations:

## Theorem

- Arc formulation = projection of the Modified extended arc formulation.
- Arc formulation  $\subseteq$  projection of the Cycle formulation.
- Arc formulation  $\subseteq$  projection of the Position indexed formulation.
- The inclusions are strict for complete digraphs.

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## Theorem

The return inequalities can be separated in polynomial time, and hence the linear relaxation of the arc formulation can be solved in polynomial time.

→ Focus on the arc formulation



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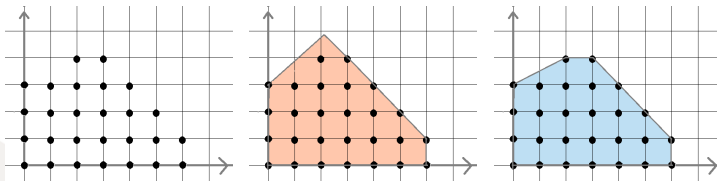
Kernels and local kernels

Conclusions

$$S = \left\{ \beta \in \{0, 1\}^{|A|} : \beta_{i,j} \leq \sum_{(l,k) \in A: l \in V \setminus S, k \in S} \beta_{l,k} \forall S \subseteq V, \forall (i,j) \in A : i \in S, j \in V \setminus S \right\}$$

$$SL = \left\{ \beta \in [0, 1]^{|A|} : \beta_{i,j} \leq \sum_{(l,k) \in A: l \in V \setminus S, k \in S} \beta_{l,k} \forall S \subseteq V, \forall (i,j) \in A : i \in S, j \in V \setminus S \right\}$$

$$S^* = \text{conv}(S)$$



# Polyhedral study

For a complete directed graph on  $n$  vertices:

## Theorem

$S^*$  is full dimensional:  $\dim(S^*) = n(n - 1)$  when  $n \geq 3$ .

## Theorem

The trivial inequalities and return inequalities are facet-defining for  $S^*$

$$\beta_{i,j} \leq 1 \quad \forall (i,j) \in A$$

$$\beta_{i,j} \geq 0 \quad \forall (i,j) \in A$$

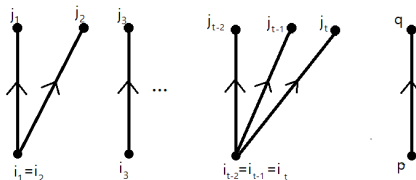
$$\beta_{i,j} \leq \sum_{(l,k) \in A: l \in V \setminus S, k \in S} \beta_{l,k} \quad \forall S \subseteq V, \forall (i,j) \in A: i \in S, j \in V \setminus S$$

## Additional facet defining inequalities

- Let  $E = \{(i_1, j_1), (i_2, j_2), \dots, (i_t, j_t)\}$  be a subset of arcs, and let  $I = \{i_1, i_2, \dots, i_t\}$ ,  $J = \{j_1, j_2, \dots, j_t\}$ . Assume that  $I \cap J = \emptyset$  and  $|I| \leq |J| = t$ . Let  $p$  and  $q$  be two distinct vertices not in  $I \cup J$ . We define the *out-star inequalities*:

$$\sum_{l=1}^t \beta_{i_l, j_l} + \beta_{p, q} \leq \sum_{k \in V \setminus I} \sum_{i \in I} \beta_{k, i} + \sum_{j \in J} \sum_{k \in V} \beta_{j, k} + \sum_{k \in V \setminus (I \cup J)} \beta_{k, p}, \quad (9)$$

$$\sum_{l=1}^t \beta_{i_l, j_l} + \beta_{p, q} \leq \sum_{k \in V \setminus I} \sum_{i \in I} \beta_{k, i} + \sum_{j \in J} \sum_{k \in V} \beta_{j, k} + \sum_{k \in V \setminus (I \cup J)} \beta_{q, k}. \quad (10)$$



### Theorem

The out-star inequalities are facet defining for  $S^*$ .

- Symmetrically, if we assume that that  $|J| \leq |I| = t$ , we define the *in-star inequalities*:

$$\sum_{l=1}^t \beta_{l_j, j_l} + \beta_{p, q} \leq \sum_{k \in V} \sum_{i \in I} \beta_{k, i} + \sum_{j \in J} \sum_{k \in V \setminus J} \beta_{j, k} + \sum_{k \in V \setminus (I \cup J)} \beta_{k, p}, \quad (11)$$

$$\sum_{l=1}^t \beta_{l_j, j_l} + \beta_{p, q} \leq \sum_{k \in V} \sum_{i \in I} \beta_{k, i} + \sum_{j \in J} \sum_{k \in V \setminus J} \beta_{j, k} + \sum_{k \in V \setminus (I \cup J)} \beta_{q, k}. \quad (12)$$

## Theorem

The in-star inequalities are facet defining for  $S^*$ .

# Additional facet defining inequalities

## Kidney exchanges

Yves Crama

Kidney exchange problem

Uncertainty and robust KEP

Cycle selections

Complexity of the MWCS problem

Formulations

Numerical tests

Stable exchanges

Definitions

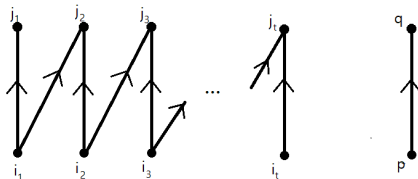
Local stability

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Conclusions

- Let  $I = \{i_1, i_2, \dots, i_t\}$  and  $J = \{j_1, j_2, \dots, j_t\}$  be two subsets of vertices with  $I \cap J = \emptyset$  and  $|I| = |J| = t$ . Let  $p$  and  $q$  be two distinct vertices not in  $I \cup J$ , we define the *path inequalities*:

$$\sum_{l=1}^t \beta_{i_l, j_l} + \sum_{l=1}^{t-1} \beta_{i_l, j_{l+1}} + \beta_{p, q} \leq \sum_{k \in V} \sum_{i \in I} \beta_{k, i} + \sum_{j \in J} \sum_{k \in V} \beta_{j, k} + \sum_{k \in V \setminus (I \cup J)} \beta_{k, p} \quad (13)$$



## Theorem

The path inequalities are facet defining for  $S^*$ .

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Conclusions

- Complexity of the maximum weighted cycle selection (MWCS) problem. ✓
- Formulations of the problem. ✓
- Polyhedral study of the convex hull of the set of cycle selections. ✓
- Numerical solution of the MWCS problem.

## Numerical tests

### Maximum weighted cycle selection

$$\begin{aligned}
 & \max \sum_{(i,j) \in A} w_{i,j} \beta_{i,j} \\
 \text{s.t. } & \beta_{i,j} \leq \sum_{(l,k) \in A: l \in V \setminus S, k \in S} \beta_{l,k} \quad \forall S \subseteq V, \forall (i,j) \in A: i \in S, j \in V \setminus S \\
 & \beta_{i,j} \in \{0, 1\} \quad \forall (i,j) \in A
 \end{aligned}$$

### Relaxation

$$\begin{aligned}
 & \max \sum_{(i,j) \in A} w_{i,j} \beta_{i,j} \\
 \text{s.t. } & \beta_{i,j} \leq \sum_{k \in V, k \neq i} \beta_{k,i} \quad \forall (i,j) \in A \\
 & \beta_{i,j} \leq \sum_{k \in V, k \neq j} \beta_{j,k} \quad \forall (i,j) \in A \\
 & \beta_{i,j} \in \{0, 1\} \quad \forall (i,j) \in A
 \end{aligned}$$



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Tests on random graphs.

Density	[5,10,20,50,70]
Number of vertices	[50,100,150,200,250,300]

- $d\%$  of arcs have a positive weight, uniform in  $[0, 1]$ ;  $(100 - d)\%$  of arcs have a negative weight, uniform in  $[-1, 0]$
- Also tested: (random) kidney exchange compatibility digraphs

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# Numerical tests

- Natural formulation is very strong on random and compatibility graphs.
- No additional cuts are needed.

# Numerical tests

- Natural formulation is very strong on random and compatibility graphs.
- No additional cuts are needed.
- **Note:** with high probability (almost surely), each positive arc is contained in a strongly connected component.
- More difficult instances arise when a constraint is placed on the number of arcs in the selection.
- Embedding in the two-stage stochastic kidney exchange problem.

## Kidney exchanges

Yves Crama

# Outline

Kidney exchange problem

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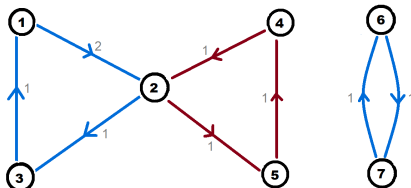
## Outline of presentation:

- 1 Optimization of kidney exchanges
- 2 Kidney exchanges with uncertainty
- 3 Cycle selections
- 4 **Stable exchanges**

# Stable exchanges

For each vertex  $i \in V$ , a **preference ranking**  $r_i$  is given on the set of its in-neighbors  $N^-(i) := \{j : (j, i) \in A\}$ :

$r_i(j) < r_i(k)$  if and only if patient  $i$  prefers donor  $j$  to donor  $k$ .



## Kidney exchanges

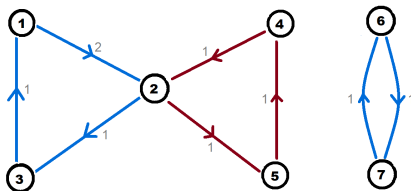
Yves Crama

### Definition

A **blocking cycle**  $u$  for an exchange  $\mathcal{M}$  is a cycle that is not included in  $\mathcal{M}$  and such that, for every vertex  $i \in V(u)$ ,  $i$  prefers  $u$  to  $\mathcal{M}$ .

We say that vertex  $i$  prefers the cycle  $u$  to the exchange  $\mathcal{M}$  if either

- $i \notin V(\mathcal{M})$ , or
- $i \in V(\mathcal{M})$ ,  $(k, i) \in A(u)$ ,  $(k', i) \in A(\mathcal{M})$ , and  $i$  prefers  $k$  to  $k'$ .



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## Definitions - Stability

### Definition

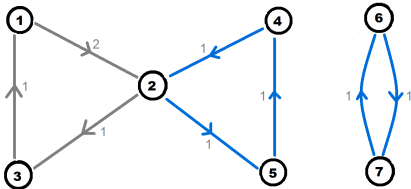
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### Definition

Given a directed graph  $G = (V, A)$ , an exchange  $\mathcal{M}$  is called **stable** if there is no blocking cycle for  $\mathcal{M}$ .

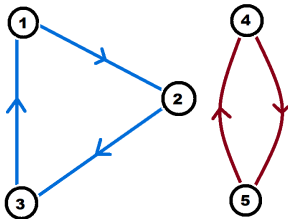


## Stable exchanges - Weaknesses

**Note:** Not every digraph has a stable exchange: demanding solution concept!  
Due to strong definition of blocking cycles.

### Definition

A **blocking cycle**  $u$  for an exchange  $\mathcal{M}$  is a cycle that is not included in  $\mathcal{M}$  and such that, for every vertex  $i \in V(u)$ ,  $i$  prefers  $u$  to  $\mathcal{M}$ .



Does the red cycle actually block the blue one?



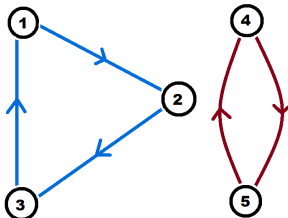
# Locally stable exchanges

## Definition

A **locally blocking cycle**  $u$  for an exchange  $\mathcal{M}$  is a cycle that is not included in  $\mathcal{M}$  but has a vertex in common with  $\mathcal{M}$  and such that, for every vertex  $i \in V(u)$ ,  $i$  prefers  $u$  to  $\mathcal{M}$ .

## Definition

Given a digraph  $G = (V, A)$ , an exchange  $\mathcal{M}$  is called **locally stable (L-stable)** if there is no L-blocking cycle for  $\mathcal{M}$ .



# What is new here?

## Stability

- Classical concept: stable marriage problem, stable roommate problem

vs.

## Local stability

- Every stable exchange is locally stable.
- Local stability has not been previously studied?
- In the context of KE, local stability seems more relevant than stability
- Graph theoretic interpretations
- Integer programming formulation(s) for maximum L-stable exchange
- Comparison with stability

Baratto, Crama, Pedroso and Viana, Local stability in kidney exchange programs, Working paper, ULiège, 2023.

More on this topic: Marie, **Tuesday 11:45am**.

# Blocking digraph

## Definition

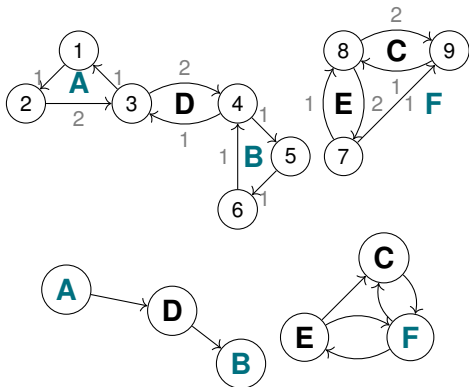
Let  $\mathcal{C}_K(G)$  be the set of directed cycles of length at most  $K$  in the compatibility digraph  $G = (V, A)$ .

## Definition

Define a **blocking digraph**  $G' = (V', A')$  such that:

- $V' = \mathcal{C}_K(G)$ .
- The arc  $(u, v) \in A'$  if
  - either  $v$  blocks  $u$ ,
  - or  $v$  does not block  $u$  and  $u$  does not block  $v$ .

**Example:** with  $K = 3$ .

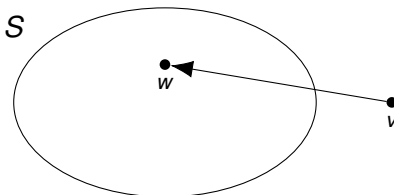


**Remark:**  $G'$  is an orientation of the intersection graph of  $\mathcal{C}_K(G)$  (cycles of length at most  $K$  in  $G$ ).

## Definition

$S \subseteq V'$  is a **kernel** of  $G' = (V', A')$  if  $S$  is **independent** and **absorbing**:

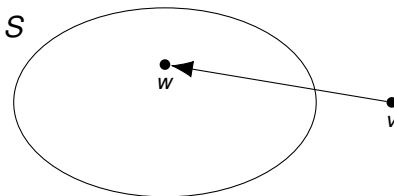
- for all  $(u, v) \in A'$  either  $u \notin S$  or  $v \notin S$  (independent)
- for every  $v \notin S$  there exists  $w \in S$  such that  $(v, w) \in A'$  (absorbing)



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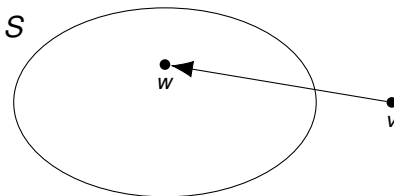


Classical concept: von Neumann and Morgenstern (1953).

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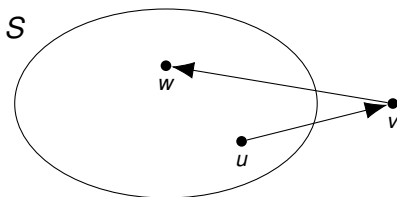
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## Theorem

The stable exchanges of  $G$  are exactly the kernels of  $G'$ .

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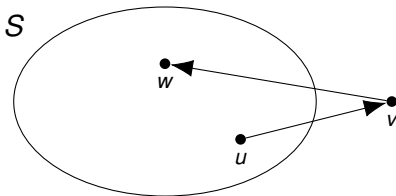
$S \subseteq V'$  is a **local kernel** of  $G' = (V', A')$  if  $S$  is independent and if every neighbor of  $S$  is absorbed by  $S$ .





## Definition

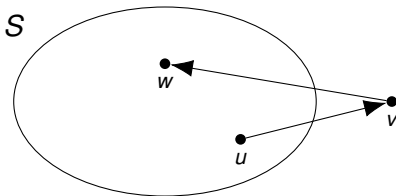
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Not so well-known: Galeana-Sánchez and Neumann-Lara (1984), Duchet and Meyniel (1993).

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## Theorem

The locally stable exchanges of  $G$  are exactly the local kernels of  $G'$ .

# Local kernels

A few facts:

- Every kernel is a local kernel.
- Some digraphs have no kernel.
- The empty set  $S = \emptyset$  is a local kernel. So, every digraph has a local kernel (possibly empty).
- The cardinality of a maximum local kernel is at least as large as the cardinality of a maximum kernel, and it can be strictly larger.

## Theorem

Deciding whether a digraph has a nonempty local kernel is NP-complete.

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- How different are they from kernels?

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Deciding whether a digraph has a nonempty local kernel is NP-complete.

- How difficult is it, in practice, to compute maximum local kernels?
- How different are they from kernels?
- Answers: Tuesday 11:45am.

# Conclusions

- Kidney exchange programmes save lives and raise interesting mathematical questions.
- Many connections with classical graph-theoretic concepts, but also with new or more confidential ones: cycle selections, local kernels, intersection graphs of cycles.
- Hard computational challenges remain...

## References

B. Smeulders, V. Bartier, Y. Crama, F.C.R. Spieksma, Recourse in kidney exchange programs, *INFORMS Journal on Computing* 34 (2022) 1191-1206.

M. Baratto and Y. Crama, Cycle selections, *Discrete Applied Mathematics* 335 (2023) 4-24.

M. Baratto, Y. Crama, J.P. Pedroso and A. Viana, Local stability in kidney exchange programs, Working paper, ULiège, 2023.