

AutoOpt: A Dataset and a Unified Framework for Automating Optimization Problem Solving

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Flow of Presentation

Contribution 1

▪ AutoOpt-11k: Dataset of Optimization Formulations

- Composition of *AutoOpt-11k* dataset
- Diversity in *AutoOpt-11k* dataset based on the characteristics of optimization problems
- Labels for *AutoOpt-11k* dataset: LaTeX and PYOMO scripts for optimization problems
- Annotation procedure for AutoOpt-11k dataset

Contribution 2

• AutoOpt: Framework for Automating Optimization Problem-Solving Task

- Overview of AutoOpt Framework (Series of Modules: M1- M2- M3)
- Details of Module M1(*Image_to_Text*): Generates a LaTeX code corresponding to given optimization problem
- Details of Module M2(*Text_to_Text*): Generates a PYOMO script from the LaTeX code
- Details of Module M3(*Optimization*): Solves the optimization problem from the PYOMO script (Optimization Solver)
- Performance of AutoOpt framework

} Deep Learning Models

AutoOpt-11k: Dataset of Optimization Formulations

What is *AutoOpt-11k* composed of?

- It contains the images of **11,554** mathematical models written by hand or typed in the computer system.

Minimize: $V(u, v, w) = u \cdot v - \cos(w)$
 Subject to: $g_1(u, v, w) = u + \sin(v) + w^2 \leq 6,$
 $g_2(u, v, w) = \log(u) + v \leq 4,$
 $g_3(u, v, w) = u > 0,$
 $g_4(u, v, w) = w \geq 0.$

Min $R_1(x, y, z) = 25x_1^4 - 22y_1^3 + 30\sqrt{z_1} - 28 \ln(x_2 + 1) + 35 \cos(\pi y_2) - 32e^{z_2} + 40 \sin(\pi x_3)$
 Max $R_2(x, y, z) = -20x_1^3 + 27y_1^4 - 18z_1^2 + 33x_2^2 - 38y_2^3 + 36 \sin(\pi x_2) - 42 \ln(x_3 + 2) + 45y_3^2$
 Min $R_3(x, y, z) = 50x_1 - 48y_1 + 52z_1 - 46\sqrt{x_2} + 55y_2 - 53z_2 + 60x_3 - 58y_3 + 62\sqrt{z_3}$

s.t. $3x_1 - 2y_1 + 4z_1 + 5x_2 - 3y_2 + 2z_2 - 2x_3 + 3y_3 - z_3 = 25;$
 $x_1 + 3y_1 - 2z_1 - 4x_2 + 5y_2 - z_2 + 3x_3 - 2y_3 + 4z_3 = 18;$
 $2x_1 - y_1 + 3z_1 + x_2 - 4y_2 + 2z_2 - 3x_3 + 2y_3 - 5z_3 = 15;$
 $0.2x_1y_1 - 0.15y_1z_1 + 0.18x_2z_2 - 0.22y_2z_2 + 0.25x_3y_3 - 0.12z_3x_3 = 4;$
 $x_1z_2 + 0.1x_2 - 0.14y_1 + 0.08y_2z_1 - 0.16x_3y_3 + 0.05z_3 \leq 10;$
 $y_1x_2 + 0.12z_1 - 0.09x_1 + 0.07z_2y_2 - 0.19y_3x_3 + 0.06z_3 \leq 8;$
 $x_1^2 + y_1^2 - z_1^2 \leq 5, \quad \forall i = 1, 2, 3;$
 $\sum_{i=1}^3 (x_i - y_i + z_i)^3 \leq 30;$
 $x_1y_1z_1 + x_2y_2z_2 + x_3y_3z_3 \leq 50;$
 $\prod_{i=1}^3 (x_i + y_i + z_i) \leq 2000;$
 $\max(x_1, y_1, z_1) + \min(x_2, y_2, z_2) + \text{median}(x_3, y_3, z_3) \leq 100;$
 $0 \leq x_1, y_1, z_1 \leq 200; \quad 0 \leq x_2, y_2, z_2 \leq 150; \quad 0 \leq x_3, y_3, z_3 \leq 100;$
 $x_1, x_2, x_3, y_1, y_2, y_3, z_1, z_2, z_3 \in \mathbb{R}^+$

minimize $\sum_{i=1}^n (\log(1 + e^{Ax_i + \pi^4}) + \sin(x_i^2) + x_i^5)$
 subject to $f_{0j} = l_j, \quad j = 0, \dots, K.$
 $f_{kj} = r_j, \quad j = 0, \dots, K.$
 $g_{ij} \leq \exp(h_{ij}^T x + x_j), \quad i = 1, \dots, m; \quad j = 0, \dots, K.$
 $\text{prob}(\text{diff} x + \sqrt{q_j} x^2 \geq f_{0j} + x_j^3) \geq \gamma_{ij}, \quad i = 1, \dots, p; \quad j = 0, \dots, K.$
 $h_{kj} \leq \sin(l_{kj}^T x^3), \quad k = 1, \dots, r; \quad j = 0, \dots, K.$

Minimize: $F(x) = 2x_1^2 + 3x_2^2 - \sin(2\pi x_1) + x_3$

Subject to:

$x_1^2 + x_2^2 - x_3 \leq 10;$
 $x_2 - 4x_1 + x_3^2 = 0;$
 $\ln(x_1 + 2) - x_2 \geq 1;$
 $0 \leq x_1 \leq 5, \quad 1 \leq x_2 \leq 4, \quad 0 \leq x_3 \leq 6.$

$\min_{x \in \mathbb{R}^n} F(x, y) = \|Qx - y\|^2 + \log(1 + \|x\|_2^2) + \sin(c^T y)$
 subject to $\|x\|_1 \leq \tau, \quad x \geq 0,$
 $y \in \arg \min_{y \in \mathbb{R}^m} \left\{ f(x, y) = \frac{1}{2} \|Ay - Bx\|_2^2 + p\|y\|_1 + \sum_{i=1}^m \frac{1}{1 + e^{-y_i}} \right\}$
 subject to $Cy \leq d, \quad y^T Sy \leq \gamma, \quad y \geq 0$

minimize $e^{x_1 + x_2} + \log(x_3 + x_4) + x_1 x_2 x_3 x_4$
 subject to $3x_1 + 2x_2 + x_3 + x_4 = b_1,$
 $2x_1 + 4x_2 + x_3 + 3x_4 = b_2,$
 $x_1 + x_2 + 2x_3 + x_4 = b_3,$
 $\sin(x_1 x_2) + \cos(x_3 x_4) \geq 2,$
 $x_1 x_2 x_3 x_4 \geq 1$
 $x_1, x_2, x_3, x_4 \geq 0$

$\min_x \frac{1}{2} x^T P x + \sqrt{c^T x + 2} + \frac{1}{d^T x + 1} + j \quad \text{such that} \quad Ix - k \leq 0$

A sample of 7 Optimization Problems Images from AutoOpt-11k dataset

- Mathematical models in *AutoOpt-11k* are corresponding to optimization problems observed in various domains:

☐ Business ☐ Engineering ☐ Science

Diversity in AutoOpt-11k Dataset

<i>AutoOpt-11k</i>	Type	Count	Description
	Handwritten	5,070	Written by hand on paper, tablet, electronic book, etc.
	Typeset	6,484	Printed format extracted from books, articles, etc.
	Total	11,554	
<i>Types of Problems</i>	Single-objective	10,838	Only one objective function is defined
	Multi-objective	159	Contains multiple objective functions
	Multi-level	399	Contains two or more levels of optimization
	Uncertainty	158	Contains some form of parameter or variable uncertainty
<i>Constraint Availability</i>	Unconstrained	155	Constraints are absent
	Constrained	11,399	One or more constraints are present
<i>Model Form</i>	General Form	7,349	Contains undefined parameters, functions, etc.
	Fully Defined	4,205	Completely defined with all necessary parameters
<i>Presentation Form</i>	Vector Form	608	Defined in a form containing vector and matrix operations
	Scaler Form	10,246	Defined in a form containing only scalar operations
	Scalable Form	804	Problem is scalable in terms of variables, objectives, etc.
<i>Other (Complexities)</i>	Linear	2,130	All objectives and constraints are linear
	Non-linear	9,122	One or more objectives or constraints are non-linear
	Continuous	10,806	All variables and functions are continuous
	Discontinuous	424	Involves integer variables or contains discontinuities
	Convex	2,580	Belongs to the class of convex optimization
	Non-convex	3,574	Belongs to the class of non-convex optimization
	Differentiable	9,502	All the functions defined are differentiable
	Non-differentiable	502	Some functions defined are not differentiable

There are formulations that belong to multiple categories and also formulations that cannot be classified appropriately.

Diversity in AutoOpt-11k Dataset (Cont.)

Variation due to Optimization Problem Declaration Style

▪ <i>Orientation</i>	Horizontal or Vertical (objective function and constraints written in single or multi line)
▪ <i>Objective function mentioning style</i>	<i>min/max</i> OR <i>minimize/maximize</i>
▪ <i>Objective function & constraint separators</i>	<i>s.t.</i> , <i>w.r.t.</i> , <i>subject to</i> , etc.
▪ <i>Constraint indexing style</i>	$i \in [1, K]$ or $i = 1, \dots, K$
▪ <i>Math expression writing</i>	$x^{0.5}$, $x^{1/2}$, \sqrt{x}
▪ <i>Variable name style</i>	$p/q/r$, $a/b/c$, $x_1/x_2/x_3$, $p/a/x_1$

Variation due to Different Hand-writing Styles

▪ Writing style	▪ Font style and font size
▪ Paper type	▪ Plain or ruled
▪ Ink color	▪ Black, red, blue

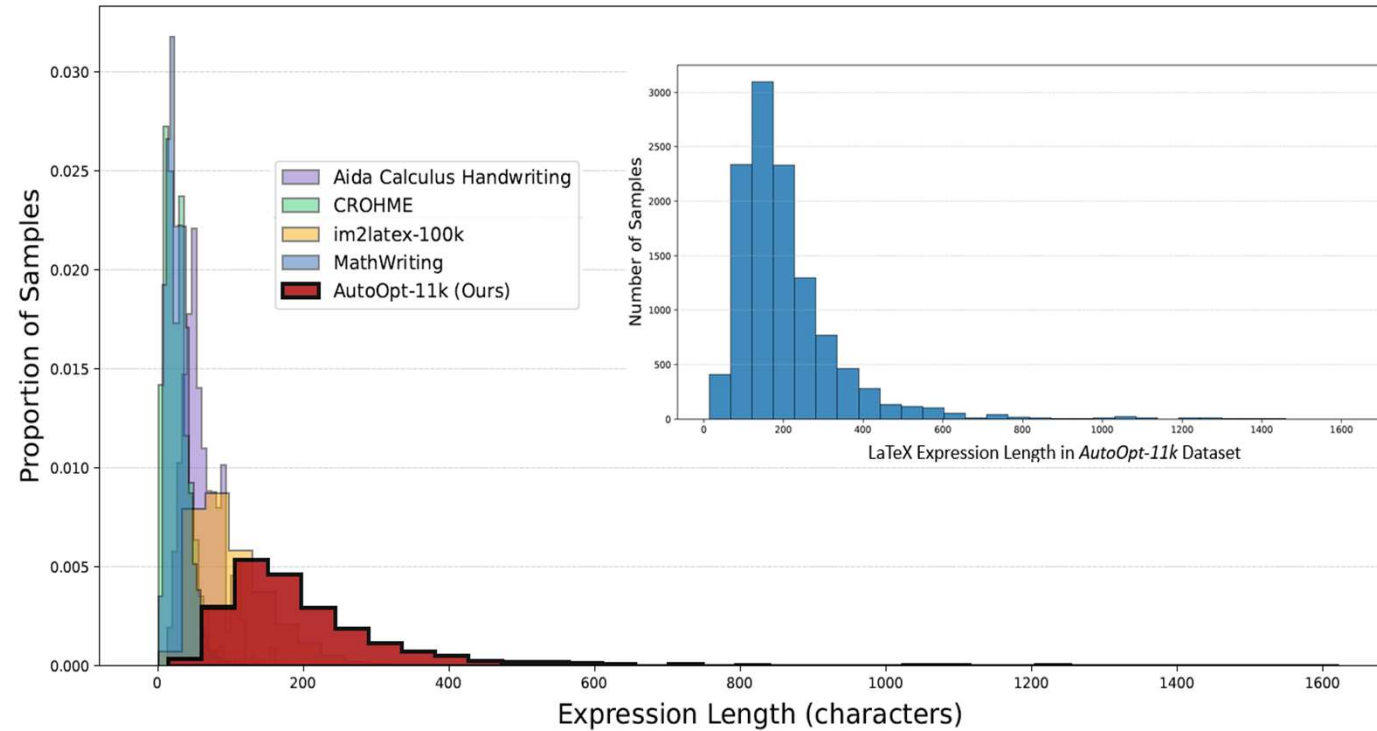
Variation due to Image Capturing Style

▪ Camera angle	▪ Light intensity
▪ Distance	▪ Camera specification
▪ Orientation	

Optimization models with all mentioned variations are included in *AutoOpt-11k* dataset.

AutoOpt-11k Dataset: Labels and Annotation

AutoOpt-11k also contains the **LaTeX code for all mathematical formulations**.



❖ *AutoOpt-11k* also contains the **PYOMO script for a subset of 11k problems** (PYOMO scripts for 1018 optimization problems).

Annotation

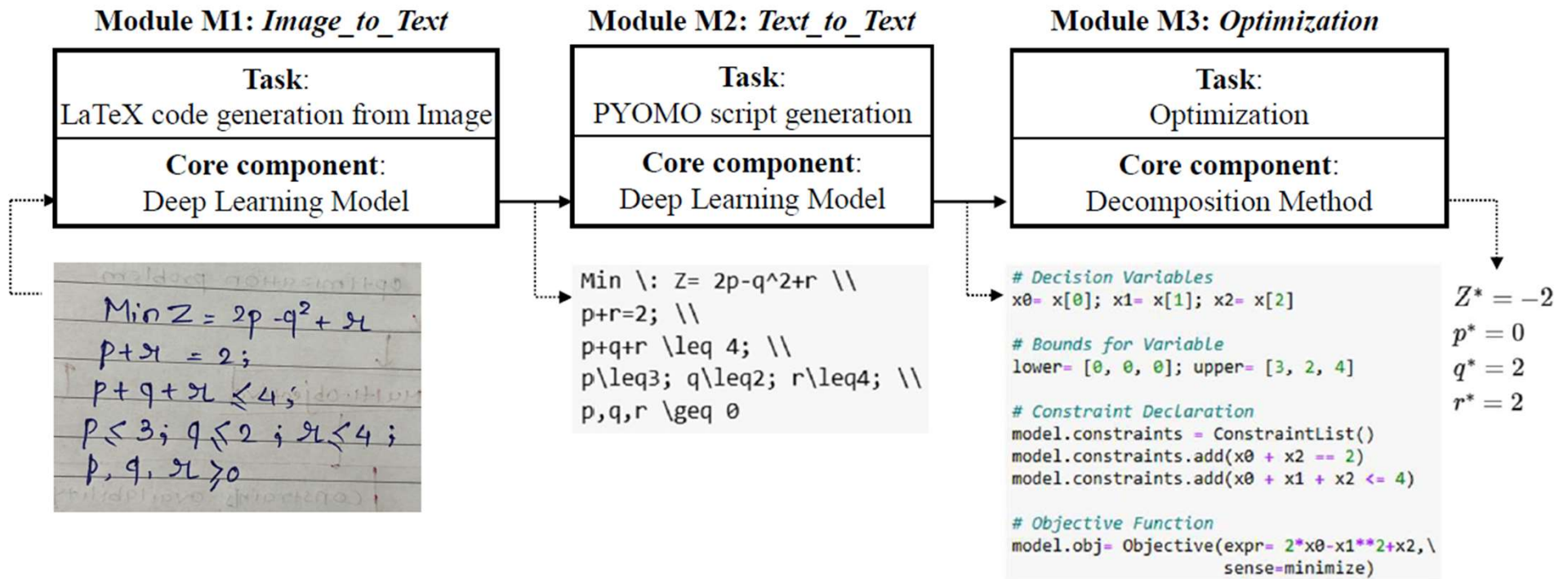
- ❖ 25 experts participated in *AutoOpt-11k* dataset formation.
- ❖ 5 annotators (A1, A2, A3, A4, A5) performed cross-verification.

Inter Annotator Agreement (IAA) scores

Pair	BLEU score		CER score	
	Mean	Std	Mean	Std
A1 vs A2	0.8187	0.1066	0.1784	0.1154
A1 vs A3	0.8185	0.1065	0.1788	0.1153
A1 vs A4	0.8195	0.1071	0.1776	0.1167
A1 vs A5	0.8201	0.1068	0.1782	0.1155
A2 vs A3	0.8588	0.1031	0.1267	0.1020
A2 vs A4	0.8581	0.1042	0.1273	0.1040
A2 vs A5	0.8189	0.1062	0.1791	0.1148
A3 vs A4	0.8574	0.1044	0.1286	0.1050
A3 vs A5	0.8192	0.1064	0.1787	0.1150
A4 vs A5	0.8197	0.1070	0.1779	0.1159

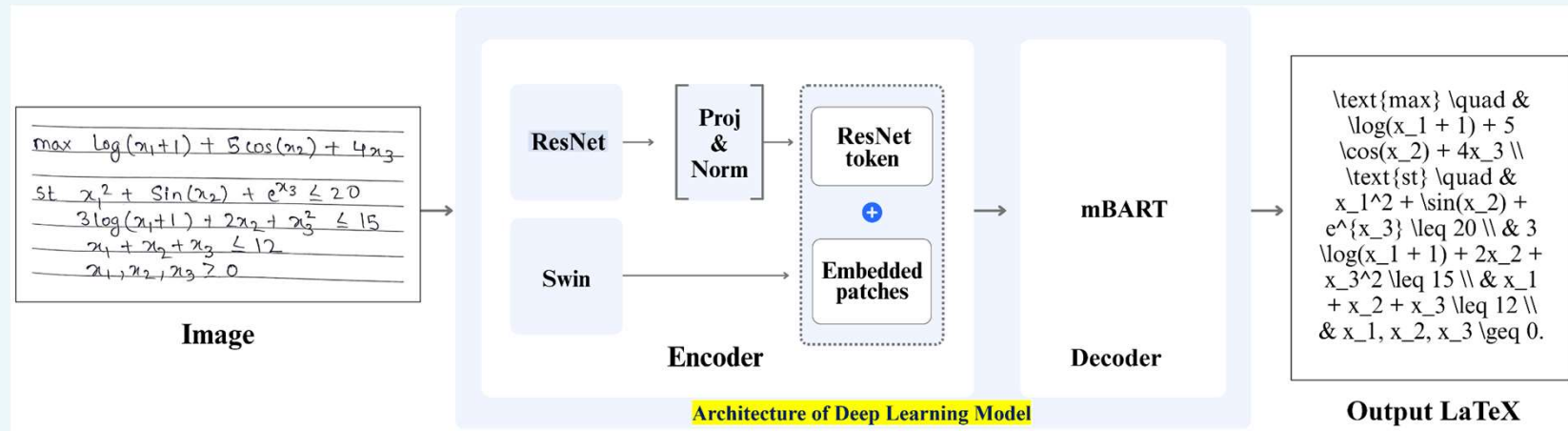
CER= Character Error Rate

AutoOpt: Framework for Automating Optimization-Problem-Solving Task



Module M1: Deep Learning Model for Image_to_Text

Generates a **LaTeX code** corresponding to the optimization formulation in image



Characteristics of Deep Learning Model

- ❖ **Task:** Mathematical Expression Recognition (MER)
- ❖ **Encoder:** ResNet (CNN) + Swin Transformer

- ❖ **Inspiration:** NOUGAT
- ❖ **Decoder:** mBART

Encoder

- ❖ **ResNet:** Extracts local features (e.g., symbols, strokes, shapes)
- ❖ **Swin Transformer:** Identifies global structures (e.g., (sub/super)scripts, matrices, & fractions)
- ❖ **Result:** Integrate the outputs of ResNet (feature vector) & Swin transformer (patch embeddings)

Decoder

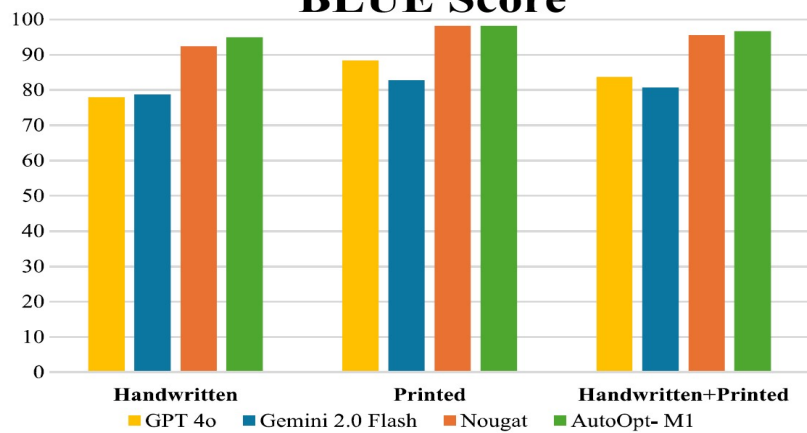
- ❖ **mBART:** A pre-trained transformer-based autoregressive decoder; generates LaTeX code token wise

Model Training

- ❖ **Approach:** Transfer learning
- ❖ **ResNet:** ImageNet weights
- ❖ **Swin & mBART:** NOUGAT weights

Performance of Module M1

BLUE Score



Character Error Rate (CER)

Model (Model Size)	Handwritten (HW)	Printed (PR)	HW+PR
	Character Error Rate		
GPT 4o (Large)	0.1465	0.0664	0.1017
Gemini 2.0 Flash (Large)	0.1607	0.1047	0.1338
Nougat (348.7M)	0.0752	0.0168	0.0440
AutoOpt-M1 (393.3M)	0.0412	0.0176	0.0286

No.	Architecture	BLEU Score	CER
1.	with CNN + without Transformer	16.10	0.8812
2.	without CNN + with Transformer	95.51	0.0440
3*.	with CNN + with Transformer	96.70	0.0286

Ablation Study:
Trial of Multiple Architectures
for Deep Learning Model

* Current Study

Model Training Setup



- ❖ Epochs: 180
- ❖ Optimizer: AdamW
- ❖ Batch Size: 8
- ❖ GPU: NVIDIA A100 (Google Colab Pro)
- ❖ Scheduler: Cosine
- ❖ Gradient Accumulation: 2
- ❖ Learning Rate: $2e^{-5}$
- ❖ Weight Decay: 0.02
- ❖ Effective Batch Size: 16

Module M2: Deep Learning Model for Text_to_Text

Generates a problem specific **PYOMO** script from the **LaTeX** code

*Deep Learning
Model Development
AutoOpt-M2*



- ❖ **Approach:** Transfer Learning
- ❖ **Parent Model:** DeepSeek-Coder 1.3B
- ❖ **Training:** Fine-tuned on 1018 models
- ❖ **BLEU Score:** 88.25
- ❖ **CER:** 0.0825



*Computational Resources
and
Model Training Setup*



- ❖ **Epochs:** 15
- ❖ **GPU:** NVIDIA A100 (Google Colab Pro)
- ❖ **Precision:** Mixed-precision (fp16)
- ❖ **Learning Rate:** $5e^{-5}$
- ❖ **Batch Size:** 2
- ❖ **Gradient Accumulation:** 4
- ❖ **Effective Batch Size:** 8
- ❖ **Weight Decay:** 0.01

Module M3: Optimization Method

Solves the optimization problem contained in PYOMO script using a developed **Bilevel Optimization based Decomposition (BOBD)** method

Bilevel Decomposition- Transform a general optimization problem into bilevel optimization problem as follows:

- 1). **Classify each decision variable** x_i ($i = 1, \dots, n$) into upper-level or lower-level categories:
 upper-level variables (u): causing complexities such as *non-convexity, discontinuity, non-differentiability*, etc.
 lower-level variables (l): maintaining *linearity, convexity, and causing high-dimensionality*.

This study develops a *Logistic Regression based Variable Classification Model* to automate the variable classification task.

- 2). For general optimization problem, **write its objective function $F(x)$, constraints $G(x)$ & $H(x)$ in terms of upper-level and lower-level variables** (u & l). That provides the bilevel optimization problem elements:

- ❖ upper-level objective function: $F(u, l)$
- ❖ upper-level constraints: $G(u, l)/H(u, l)$
- ❖ lower-level objective functions: $f(u, l)$
- ❖ lower-level constraints: $g(u, l)/h(u, l)$

$$\begin{aligned} \min_x \quad & F(x) \\ \text{subject to} \quad & \\ & G_i(x) \leq 0, \quad i = 1, \dots, I \\ & H_j(x) = 0, \quad j = 1, \dots, J \end{aligned}$$

**Bilevel
Decomposition**

$$\begin{aligned} \min_{u, l} \quad & F(u, l) \\ \text{subject to} \quad & \\ & l \in \arg \min_l \{ f(u, l) : g_p(u, l) \leq 0, \quad p = 1, \dots, P, \\ & \quad \quad \quad h_q(u, l) = 0, \quad q = 1, \dots, Q \} \\ & G_i(u, l) \leq 0, \quad i = 1, \dots, I \\ & H_j(u, l) = 0, \quad j = 1, \dots, J \end{aligned}$$

Module M3: Optimization Method (Cont.)

Stepwise Procedure of BOBD method

Algorithm	Bilevel Optimization Based Decomposition (BOBD)
Input:	$F(x)$, $G(x)$, $H(x)$ - single level optimization problem (i.e., original problem)
Output:	x^* - the best solution obtained for single level optimization problem
Step 1:	Generate a population (\mathcal{P}) of random initial solutions.
Step 2:	Develop a Logistic Regression based Variable Classification Model (LR-VCM).
Step 3:	Perform a bilevel decomposition of original problem into upper and lower levels using LR-VCM.
Step 4:	<i>for</i> $g = 1$ to <i>number_of_generations</i> :
Step 5:	If g is divisible by <i>variable_classification_alternation_number</i> :
Step 6:	Develop a new LR-VCM using updated dataset.
Step 7:	Perform a new bilevel decomposition of original problem.
Step 8:	Sample the values of upper level variables u using Genetic Algorithm (GA).
Step 9:	For given u , obtain l by solving a corresponding lower level problem using the interior point or linear programming methods.
Step 10:	Update population \mathcal{P} with new solutions if they are better than the worst solutions in \mathcal{P} .

Module M3: Optimization Method (Cont.)

**Numerical
Example to
Demonstrate the
Procedure of
BOBD method**

$\begin{aligned} \text{Min } Z &= 2p - q^2 + r \\ \text{s.t. } p + r &= 2; \\ p + q + r &\leq 4; \\ p \leq 3; \quad q &\leq 2; \quad r \leq 4; \\ p, q, r &\geq 0 \end{aligned}$	$\begin{aligned} \min_{u,l} \quad & 2l_1 - u_1^2 + l_2 \\ \text{subject to} \quad & \\ & \left\{ \begin{array}{l} 2l_1 - u_1^2 + l_2 \\ \text{subject to} \\ l_1 + l_2 = 2; \\ l_1 + u_1 + l_2 \leq 4; \\ l_1 \leq 3; \quad l_2 \leq 4; \\ l_1, l_2 \geq 0 \end{array} \right\} \\ & l \in \text{argmin} \\ & 0 \leq u_1 \leq 2 \end{aligned}$	$\begin{aligned} u_1 = 2 \quad & Z^* = -2 \\ l_1 = 0 \quad & p^* = 0 \\ l_2 = 2 \quad & q^* = 2 \\ & r^* = 2 \end{aligned}$
(A). General Problem	(B). Bilevel Decomposition	(C). Solution

Performance of AutoOpt Framework

Module-level Evaluation

Modules	Performance Metrics	Reliability
module M1	CER: 0.0286	$(1 - \text{CER}) \times 100 = 97.14\%$
module M2	CER: 0.0825	$(1 - \text{CER}) \times 100 = 91.75\%$
module M3	There is no prediction task or error-prone task associated with module M3 as it contains an optimization solver that solves exactly what is provided in PYOMO script.	

Reliability of entire AutoOpt framework:
 $(0.9714 \times 0.9175) \times 100 = 89.12\%$

Note: 89.12% is actually a lower bound, as in many cases where the LaTeX or PYOMO is syntactically different from the expected output, the CER metric incorrectly counts such differences as character errors.

Framework-level Evaluation

- ❖ We *measure the performance of complete pipeline (M1–M2–M3)* on 500 sample problems outside the *AutoOpt-11k* dataset.
- ❖ The *overall success rate* (i.e., ability to correctly read the problem in LaTeX and PYOMO and subsequently deploy the solver successfully) was observed to be *94.20%*.

Conclusion

- Proposed *AutoOpt-11k*, a curated dataset comprising over 11,554 images of handwritten and typeset mathematical programs, labeled with corresponding LaTeX code for all images and modeling language script for a subset of images.
- This study introduced *AutoOpt*, an end-to-end automated framework that enables optimization problem-solving directly from images of mathematical formulations, thereby significantly reducing human intervention.
- Core component of each *AutoOpt* module, deep learning models for modules M1 & M2 and Bilevel Optimization based Decomposition (BOBD) method for module M3, is discussed along with their performance evaluation.
- The public release of the dataset and the framework is expected to encourage future research at the intersection of computer vision, natural language processing, and mathematical optimization.

Appendices: More Details About This Study

▪ Appendix A: AutoOpt-11k Dataset

- Deeper insights into the structure and content of *AutoOpt-11k* dataset
- Top 100 most frequent tokens in LaTeX
- Examples of LaTeX and PYOMO labels for optimization problems in *AutoOpt-11k* dataset

▪ Appendix B & C: Module M1 & M2

- Standard Deviation of BLUE score and CER from 5 runs of various models for modules M1 & M2:
 - ❑ GPT-4o ❑ Gemini 2.0 Flash ❑ Nougat ❑ AutoOpt M1/M2
- Convergence plot for AutoOpt-M1

▪ Appendix D: Module M3 (BOBD method)

- Deeper insights into BOBD method (with mathematical definition of Bilevle)
- Logistic Regression based Variable Classification Method (LR-VCM) to automate the variable classification task in BOBD
- Test suite of 10 test problems (TP1-TP10) to evaluate the performance of BOBD method.
- Compare the performance of BOBD method with metaheuristic (genetic algorithm) and classical (interior point) methods.

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