

In this paper we consider the Quadratic Unconstrained Binary Optimization (QUBO) Problem. Using a suitable function and penalty parameter we can reformulate the original QUBO problem as a continuous program. It is shown that the problem of large size can be reduced to two constraints. A new convex formulation is then proposed.

In this paper we consider the quadratic unconstrained binary optimization (QUBO) problem:

$$\left. \begin{aligned} f(x) = & \frac{1}{2} x^T Q x + c^T x \rightarrow \min \\ \text{subject to } & x_i \in \{0, 1\}, \forall i = 1, 2, \dots, n \end{aligned} \right\} \quad (1)$$

where  $Q$  is a  $n \times n$  real symmetric matrix, but not necessarily positive semidefinite,  $c$  is a constant vector:  $c = (c_1, c_2, \dots, c_n) \in \mathbb{R}^n$  and  $x$  is an  $n$ -vector of binary variables:  $x_i \in \{0, 1\}$ . The superscript  $T$  indicates transposition.  $\mathbb{R}^n$  is the Euclidean space of  $n$ -dimensional column vectors with the inner product  $x^T y = \sum_{i=1}^n x_i y_i$  and  $\mathbb{R}$  denote the set of real numbers.

The problem considered by quadratic programming (1) occurs in different applications [1], [2], [3]. There are several problems of decisions whose modeling is reduced to the binary quadratic optimization. Such problems are frequently found in  $\text{[4]}$  in  $\text{[5]}$  and in other areas [4], [5]. The QUBO problem is a problem of combinatorial optimization and is well known as  $\text{[6]}$  and so, is difficult to solve. For example, the well studied  $\text{[7]}$  is a problem of QUBO.

There were developed and proposed different methods of solving and various relaxation techniques of the considered problem:

- Semidefinite Relaxation [7]
- Lagrangian Relaxations [7]
- Linearization Techniques [8], [9]
- Convex - programming Relaxation [10], [11], [12], [13]
- Heuristic Methods [4], [14].

The simplest relaxation technique is the continuous relaxation that consists in replacing the discrete conditions  $x_i \in \{0, 1\}, i = 1, 2, \dots, n$  with continuous constraints  $0 \leq x_i \leq 1$  for all  $i = 1, 2, \dots, n$ .

In the present paper are considered some representations of the binary set  $\{0, 1\}$  by means of which continuous reformulations for the QUBO problem could be obtained. But there are many large dimension problems at practical applications which are intractable.

This paper is organized as follows: in Section 2 we extend a well-known result on representation the constraints  $x_i \in \{0, 1\}, i = 1, 2, \dots, n$ ; in the third Section we show how one can considerably

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**Th. O. Yntema**



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