

THE OPTIMALITY CONDITIONS OF A NONLINEAR  
PROGRAMMING MODEL FOR THE PROBLEM  
OF PACKING TRIANGLES

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**Abstract:** This paper considers a special two-dimensional strip packing problem in which the items to be packed are triangles. By the separation theory we formulate this problem as a nonlinear programming problem and establish the first-order optimality conditions for the NLP problem on the basis of quasidifferentiable theory.

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**Key Words:** strip-packing problem, separation theory, first-order optimality conditions

### 1. Introduction

The two-dimensional strip-packing problem (2SP) consists of allocating a set of  $n$  rectangles, without overlapping, to an open-ended bin of fixed width  $W$  and infinite height by minimizing the overall height of the bin. This paper concerns one of the extensions of the 2SP in which the items to be packed are triangles.

The background of this research is based on the extensive industrial applications. For example, in paper or cloth industries, irregular polygons have to be cut from a standardized unit (a roll of material), and the objective is to obtain the items by using the minimum roll length. Although the triangle packing is less complicated than the packing of irregular polygons, they are both

NP-hard. Moreover, every irregular polygon can be partitioned or arbitrarily approximated by some triangles. Results of the triangle-packing problem will form a firm foundation for the further investigation of the more complicated irregular polygon problem.

In Section 2, we present a nonlinear programming model for this triangle-packing problem according to the separation theory. In Section 3, we establish the first-order optimality conditions for the NLP problem on the basis of quaidifferentiable theory.

## 2. A General Mathematical Model: Preliminary Knowledge

(I) By the separation theory, any two triangles  $\Omega_1, \Omega_2$  in the plane are not overlapping if and only if there exists a line  $a_1x_1 + a_2x_2 = b$  separating them, i.e.,

$$\max_{x \in \Omega_1} (a_1x_1 + a_2x_2) \leq \min_{x \in \Omega_2} (a_1x_1 + a_2x_2).$$

It is easy to know the extreme value only can be obtained at the vertexes, for convenience, we use  $A_1^i, A_2^i, A_3^i$  to denote the vertexes of triangle  $\Omega_i, i = 1, 2$ , let  $a = (a_1, a_2)$ , then triangles  $\Omega_1, \Omega_2$  are not overlapping if and only if there exists a vector  $a \in R^2$ , satisfying

$$\max\{\langle a, A_1^1 \rangle, \langle a, A_2^1 \rangle, \langle a, A_3^1 \rangle\} \leq \min\{\langle a, A_1^2 \rangle, \langle a, A_2^2 \rangle, \langle a, A_3^2 \rangle\},$$

it can be equally formulated as the following inequality :

$$\min_{\|a\|_\infty \leq 1} \{\max\{\langle a, A_1^1 \rangle, \langle a, A_2^1 \rangle, \langle a, A_3^1 \rangle\} - \min\{\langle a, A_1^2 \rangle, \langle a, A_2^2 \rangle, \langle a, A_3^2 \rangle\}\} \leq 0.$$

(II) Each triangle can be determined by its any two edges and the angle between them. Let  $A_1, A_2, A_3$  denote the vertexes of triangle  $\Omega$ , if  $|A_1A_2| = l_1, |A_1A_3| = l_2, \angle A_2A_1A_3 = \theta$  and  $l_1, l_2, \theta$  are known real numbers. In the coordinate system the position of  $\Omega$  can be determined by the coordinate  $(x_1, x_2)$  of  $A_1$  and the direction of  $\overrightarrow{A_1A_2}$ . Assuming the angle between  $\overrightarrow{A_1A_2}$  and  $x$  axis is  $z$ , then the coordinate of vertex  $A_2$  is  $(x_1 + l_1 \cos z, x_2 + l_1 \sin z)$ . If  $\overrightarrow{A_1A_3}$  is generated by the anticlockwise (clockwise) rotating of  $\overrightarrow{A_1A_2}$ , then the coordinate of  $A_3$  is  $(x_1 + l_2 \cos(z + \theta), x_2 + l_2 \sin(z + \theta))$  ( $(x_1 + l_2 \cos(z - \theta), x_2 + l_2 \sin(z - \theta))$ ).

Let us introduce some notations for the purpose of deriving the model of the packing problem:

$L$  is the width of the bin, the set of  $n$  triangles is  $\{\Omega_i : i \in J = \{1, \dots, n\}\}$ . Let  $A_1^i, A_2^i, A_3^i$  denote the vertexes of  $\Omega_i$ , where  $|A_1^iA_2^i| = l_1^i, |A_1^iA_3^i| = l_2^i$ ,

$\angle A_2^i A_1^i A_3^i = \theta^i$ . We take the bottom left-hand corner of the bin as a position reference. Assuming the coordinate of  $A_1^i$  is  $(x_1^i, x_2^i)$ , the angle between  $\overrightarrow{A_1^i A_2^i}$  and  $x$  axis is  $z^i$ . For convenience we assume that  $\overrightarrow{A_1^i A_3^i} \overrightarrow{A_1^i A_2^i}$  is generated by the anticlockwise rotating of  $\overrightarrow{A_1^i A_2^i}$ , thus the coordinates of  $A_2^i$  and  $A_3^i$  can be written as  $(x_1^i + l_1^i \cos z^i, x_2^i + l_1^i \sin z^i)$ ,  $(x_1^i + l_2^i \cos(z^i + \theta^i), x_2^i + l_2^i \sin(z^i + \theta^i))$  respectively. Now we can formulate the condition of the  $n$  triangles not overlapping as the following inequality:

$$\min_{\|a\|_\infty \leq 1} \{ \max\{ \langle a, A_1^i \rangle, \langle a, A_2^i \rangle, \langle a, A_3^i \rangle \} - \min\{ \langle a, A_1^j \rangle, \langle a, A_2^j \rangle, \langle a, A_3^j \rangle \} \} \leq 0,$$

$$i, j \in J, i \neq j,$$

or

$$\min_{\|a\|_\infty \leq 1} \max_{\substack{1 \leq k \leq 3 \\ 1 \leq h \leq 3}} f_{(k,h)}^{i,j}(A^i, A^j, a) \leq 0, \quad (i, j) \in H,$$

where  $f_{(k,h)}^{i,j}(A^i, A^j, a) = \langle a, A_k^i - A_h^j \rangle$ ,  $H = \{(i, j) | i \in J, j \in J, i < j\}$ .

We give the model of the problem of packing triangles:

$$\min_{1 \leq i \leq n} \max \{ x_2^i, x_2^i + l_1^i \sin z^i, x_2^i + l_2^i \sin(z^i + \theta^i) \}$$

subject to

$$\min_{\|a\|_\infty \leq 1} \max_{\substack{1 \leq k \leq 3 \\ 1 \leq h \leq 3}} f_{(k,h)}^{i,j}(A^i, A^j, a) \leq 0, \quad (i, j) \in H,$$

$$0 \leq x_1^i, x_1^i + l_1^i \cos z^i, x_1^i + l_2^i \cos(z^i + \theta^i) \leq L, \quad i \in J,$$

$$0 \leq x_2^i, x_2^i + l_1^i \sin z^i, x_2^i + l_2^i \sin(z^i + \theta^i), \quad i \in J.$$

To convert it into a general nonlinear programming problem, we introduce variable  $w = (w^1, w^2, \dots, w^n) \in ([0, L] \times [0, \infty] \times [0, 2\pi])^n$ , where  $w^i = (x_1^i, x_2^i, z^i)$ ,  $i \in J$ . Then the above model can be equally written as

**NLP Model.**

$$\min f(w)$$

subject to

$$f^{i,j}(w) \leq 0, \quad (i, j) \in H,$$

$$0 \leq g_1^i(w), g_2^i(w), g_3^i(w) \leq L, \quad i \in J, \tag{1}$$

$$0 \leq h_1^i(w), h_2^i(w), h_3^i(w), \quad i \in J.$$

where  $f^{i,j}(w) = \min_{\|a\|_\infty \leq 1} \max_{\substack{1 \leq k \leq 3 \\ 1 \leq h \leq 3}} f_{(k,h)}^{i,j}(w^i, w^j, a)$ , specifically,

$$f_{(1,1)}^{i,j}(w^i, w^j, a) = a_1(x_1^i - x_1^j) + a_2(x_2^i - x_2^j);$$

$$f_{(1,2)}^{i,j}(w^i, w^j, a) = a_1(x_1^i - x_1^j - l_1^j \cos z^j) + a_2(x_2^i - x_2^j - l_1^j \sin z^j);$$

$$f_{(1,3)}^{i,j}(w^i, w^j, a) = a_1(x_1^i - x_1^j - l_2^j \cos(z^j + \theta^j)) + a_2(x_2^i - x_2^j - l_2^j \sin(z^j + \theta^j));$$

$$\begin{aligned}
f_{(2,1)}^{i,j}(w^i, w^j, a) &= a_1(x_1^i + l_1^i \cos z^i - x_1^j) + a_2(x_2^i + l_1^i \sin z^i - x_2^j); \\
f_{(2,2)}^{i,j}(w^i, w^j, a) &= a_1(x_1^i + l_1^i \cos z^i - x_1^j - l_1^j \cos z^j) + a_2(x_2^i + l_1^i \sin z^i - x_2^j \\
&\quad - l_1^j \sin z^j); \\
f_{(2,3)}^{i,j}(w^i, w^j, a) &= a_1(x_1^i + l_1^i \cos z^i - x_1^j - l_2^j \cos(z^j + \theta^j)) + a_2(x_2^i + l_1^i \sin z^i - x_2^j \\
&\quad - l_2^j \sin(z^j + \theta^j)); \\
f_{(3,1)}^{i,j}(w^i, w^j, a) &= a_1(x_1^i + l_2^i \cos(z^i + \theta^i) - x_1^j) + a_2(x_2^i + l_2^i \sin(z^i + \theta^i) - x_2^j); \\
f_{(3,2)}^{i,j}(w^i, w^j, a) &= a_1(x_1^i + l_2^i \cos(z^i + \theta^i) - x_1^j - l_1^j \cos z^j) + a_2(x_2^i + l_2^i \sin(z^i \\
&\quad + \theta^i) - x_2^j - l_1^j \sin z^j); \\
f_{(3,3)}^{i,j}(w^i, w^j, a) &= a_1(x_1^i + l_2^i \cos(z^i + \theta^i) - x_1^j - l_2^j \cos(z^j + \theta^j)) + a_2(x_2^i \\
&\quad + l_2^i \sin(z^i + \theta^i) - x_2^j - l_2^j \sin(z^j + \theta^j)); \\
g_1^i(w) &= x_1^i; & g_2^i(w) &= x_1^i + l_1^i \cos z^i; \\
g_3^i(w) &= x_1^i + l_2^i \cos(z^i + \theta^i); & h_1^i(w) &= x_2^i; \\
h_2^i(w) &= x_2^i + l_1^i \sin z^i; & h_3^i(w) &= x_2^i + l_2^i \sin(z^i + \theta^i).
\end{aligned}$$

### 3. The First-Order Optimality Condition

It is necessary to analysis the qualities of the objective and constraint functions before giving the optimality condition of problem (1). It is easy to know that the constraint functions  $g_k^i(w)$  and  $h_k^i(w)$ ,  $i = 1, \dots, n$ ;  $k = \dots, 1, 2, 3$ , are continuous, the derivatives of them are:

$$\begin{aligned}
\nabla g_1^i(w) &= e_{3(i-1)+1}; \\
\nabla g_2^i(w) &= e_{3(i-1)+1} - l_1^i \sin z^i e_{3i}; \\
\nabla g_3^i(w) &= e_{3(i-1)+1} - l_2^i \sin(z^i + \theta^i) e_{3i}; \\
\nabla h_1^i(w) &= e_{3(i-1)+2}; \\
\nabla h_2^i(w) &= e_{3(i-1)+2} + l_1^i \cos z^i e_{3i}; \\
\nabla h_3^i(w) &= e_{3(i-1)+2} + l_2^i \cos(z^i + \theta^i) e_{3i},
\end{aligned}$$

where  $e_k \in R^{3n}$  is the vector whose  $k$ -th element is 1, the others are zeros. The objective function

$$\begin{aligned}
f(w) &= \max_{1 \leq i \leq n} \max\{x_2^i, x_2^i + l_1^i \sin z^i, x_2^i + l_2^i \sin(z^i + \theta^i)\} \\
&= \max_{1 \leq i \leq n} \max\{h_1^i(w), h_2^i(w), h_3^i(w)\}
\end{aligned}$$

is piecewise smooth and subdifferentiable function, its subdifferential is

$$\partial f(w) = \text{co}\{\nabla h_k^i(w) | (i, k) \in I_1\},$$

where  $I_1 = \{(i, k) | i = 1, \dots, n; k = 1, 2, 3, f(w) = h_k^i(w)\}$ .

The rather complicated are the constraint functions  $f^{i,j}(w), (i, j) \in H$ . Let

$$f^{i,j}(w^i, w^j, a) = \max_{\substack{1 \leq k \leq 3 \\ 1 \leq h \leq 3}} f_{(k,h)}^{i,j}(w^i, w^j, a),$$

then  $f^{i,j}(w) = \min_{\|a\|_\infty \leq 1} f^{i,j}(w^i, w^j, a)$ , the directional derivative of  $f^{i,j}(w)$  is

$$(f^{i,j})'(w; d) = \min_{a \in I_{ij}(w^i, w^j)} (f^{i,j})'(w^i, w^j, a; d),$$

where

$$I_{ij}(w^i, w^j) = \{a \in R^2 | \|a\|_\infty \leq 1, f^{i,j}(w) = f^{i,j}(w^i, w^j, a)\}$$

$$(f^{i,j})'(w^i, w^j, a; d) = \max_{(k,h) \in R(w^i, w^j, a)} \nabla_{(w^i, w^j)} f_{(k,h)}^{i,j}(w^i, w^j, a)^\top d,$$

$$R(w^i, w^j, a) = \{(k, h) | f^{i,j}(w^i, w^j, a) = f_{(k,h)}^{i,j}(w^i, w^j, a), 1 \leq k \leq 3, 1 \leq h \leq 3\},$$

$$\nabla_{(w^i, w^j)} f_{(1,1)}^{i,j}(w^i, w^j, a) = a_1(e_{3(i-1)+1} - e_{3(j-1)+1}) + a_2(e_{3(i-1)+2} - e_{3(j-1)+2});$$

$$\nabla_{(w^i, w^j)} f_{(1,2)}^{i,j}(w^i, w^j, a) = a_1(e_{3(i-1)+1} - e_{3(j-1)+1}) + l_1^j \sin z^j e_{3j} + a_2(e_{3(i-1)+2} - e_{3(j-1)+2} - l_1^j \cos z^j e_{3j});$$

$$\nabla_{(w^i, w^j)} f_{(1,3)}^{i,j}(w^i, w^j, a) = a_1(e_{3(i-1)+1} - e_{3(j-1)+1}) + l_2^j \sin(z^j + \theta^j) e_{3j} + a_2(e_{3(i-1)+2} - e_{3(j-1)+2} - l_2^j \cos(z^j + \theta^j) e_{3j});$$

$$\nabla_{(w^i, w^j)} f_{(2,1)}^{i,j}(w^i, w^j, a) = a_1(e_{3(i-1)+1} - e_{3(j-1)+1}) - l_1^i \sin z^i e_{3i} + a_2(e_{3(i-1)+2} - e_{3(j-1)+2} + l_1^i \cos z^i e_{3i});$$

$$\nabla_{(w^i, w^j)} f_{(2,2)}^{i,j}(w^i, w^j, a) = a_1(e_{3(i-1)+1} - e_{3(j-1)+1}) - l_1^i \sin z^i e_{3i} + l_1^j \sin z^j e_{3j} + a_2(e_{3(i-1)+2} - e_{3(j-1)+2} + l_1^i \cos z^i e_{3i} - l_1^j \cos z^j e_{3j});$$

$$\nabla_{(w^i, w^j)} f_{(2,3)}^{i,j}(w^i, w^j, a) = a_1(e_{3(i-1)+1} - e_{3(j-1)+1}) - l_1^i \sin z^i e_{3i} + l_2^j \sin(z^j + \theta^j) e_{3j} + a_2(e_{3(i-1)+2} - e_{3(j-1)+2} + l_1^i \cos z^i e_{3i} - l_2^j \cos(z^j + \theta^j) e_{3j});$$

$$\nabla_{(w^i, w^j)} f_{(3,1)}^{i,j}(w^i, w^j, a) = a_1(e_{3(i-1)+1} - e_{3(j-1)+1}) - l_2^i \sin(z^i + \theta^i) e_{3i} + a_2(e_{3(i-1)+2} - e_{3(j-1)+2} + l_2^i \cos(z^i + \theta^i) e_{3i});$$

$$\nabla_{(w^i, w^j)} f_{(3,2)}^{i,j}(w^i, w^j, a) = a_1(e_{3(i-1)+1} - e_{3(j-1)+1}) - l_2^i \sin(z^i + \theta^i) e_{3i} + l_1^j \sin z^j e_{3j}$$

$$\begin{aligned}
& + a_2(e_{3(i-1)+2} - e_{3(j-1)+2} + l_2^i \cos(z^i + \theta^i)e_{3i} - l_1^j \cos z^j e_{3j}); \\
& \nabla_{(w^i, w^j)} f_{(3,3)}^{i,j}(w^i, w^j, a) = a_1(e_{3(i-1)+1} - e_{3(j-1)+1} - l_2^i \sin(z^i + \theta^i)e_{3i} + l_2^j \sin(z^j \\
& + \theta^j)e_{3j}) + a_2(e_{3(i-1)+2} - e_{3(j-1)+2} + l_2^i \cos(z^i + \theta^i)e_{3i} \\
& - l_2^j \cos(z^j + \theta^j)e_{3j}).
\end{aligned}$$

We discuss the packing problem under the following assumption:

**Assumption (a).**  $I_{ij}(w^i, w^j) = \{a \in R^2 \mid \|a\|_\infty \leq 1, f^{i,j}(w) = f^{i,j}(w^i, w^j, a)\}$  is a finite set.

Without loss of generality, suppose  $I_{ij}(w^i, w^j) = \{a^1, a^2, \dots, a^m\}$ , now  $f^{i,j}(w)$ ,  $(i, j) \in H$  is quasidifferentiable function, its quasidifferential is  $\mathcal{D}f^{i,j}(w) = [\underline{\partial}f^{i,j}(w), \overline{\partial}f^{i,j}(w)]$ , where

$$\begin{aligned}
\underline{\partial}f^{i,j}(w) &= \sum_{\nu=1}^m \underline{\partial}f^{i,j}(w^i, w^j, a^\nu), \\
\overline{\partial}f^{i,j}(w) &= \text{co}\{\overline{\partial}f^{i,j}(w^i, w^j, a^\nu) - \sum_{k \neq \nu} \underline{\partial}f^{i,j}(w^i, w^j, a^k) \mid k, \nu \in I_{ij}(w^i, w^j)\}.
\end{aligned}$$

According to  $f^{i,j}(w^i, w^j, a) = \max_{\substack{1 \leq k \leq 3 \\ 1 \leq h \leq 3}} f_{(k,h)}^{i,j}(w^i, w^j, a)$  we know that  $f^{i,j}(w^i, w^j, a)$  is piecewise smooth and subdifferentiable function,

$$\underline{\partial}f^{i,j}(w^i, w^j, a^\nu) = \text{co}\{\nabla f_{(k,h)}^{i,j}(w^i, w^j, a^\nu) \mid (k, h) \in R(w^i, w^j, a^\nu)\},$$

$\overline{\partial}f^{i,j}(w^i, w^j, a^\nu) = 0$ , so

$$\overline{\partial}f^{i,j}(w) = \text{co}\{-\sum_{k \neq \nu} \underline{\partial}f^{i,j}(w^i, w^j, a^k) \mid k, \nu \in I_{ij}(w^i, w^j)\}.$$

**Theorem 1.** (First-Order Optimality Conditions for Model NLP) *If  $\bar{w} \in ([0, L] \times [0, \infty] \times [0, 2\pi])^n$  is a local optimal solution of the NLP (1), then for any  $v_{i,j} \in \overline{\partial}f^{i,j}(\bar{w})$ ,  $(i, j) \in H$ , there exist nonnegative real numbers which are not all zeros  $\lambda_0(v)$ ,  $\lambda_{i,j}(v)$ ,  $(i, j) \in H$ ,  $\alpha_k^i(v)$ ,  $\beta_k^i(v)$ ,  $\gamma_k^i(v)$ ,  $i = 1, \dots, n$ ;  $k = 1, 2, 3$ , there exist coefficient of convex combination  $\eta_k^i$ ,  $(i, k) \in I_1$  and  $\xi_{(k,h),\nu}^{i,j}$ ,  $(k, h) \in R(\bar{w}^i, \bar{w}^j, a^\nu)$ , i.e.  $\eta_k^i \geq 0$ ,  $\xi_{(k,h),\nu}^{i,j} \geq 0$ ,  $\sum_{(i,k) \in I_1} \eta_k^i = 1$ ,  $\sum_{(k,h) \in R(\bar{w}^i, \bar{w}^j, a^\nu)} \xi_{(k,h),\nu}^{i,j} = 1$ , such that*

$$\begin{aligned}
& \lambda_0(v) \sum_{(i,k) \in I_1} \eta_k^i \nabla h_k^i(\bar{w}) + \sum_{i=1}^n \sum_{k=1}^3 [(\beta_k^i(v) - \alpha_k^i(v)) \nabla g_k^i(\bar{w}) - \gamma_k^i(v) \nabla h_k^i(\bar{w})] \\
& + \sum_{(i,j) \in H} \lambda_{i,j}(v) \left( \sum_{\nu=1}^m \sum_{(k,h) \in R(\bar{w}^i, \bar{w}^j, a^\nu)} \xi_{(k,h),\nu}^{i,j} \nabla f_{(k,h)}^{(i,j)}(\bar{w}^i, \bar{w}^j, a^\nu) + v_{i,j} \right) = 0,
\end{aligned}$$

$$\begin{aligned} \lambda_{i,j}(v)f^{i,j}(\bar{w}) &= 0, \\ \alpha_k^i(v)g_k^i(\bar{w}) &= 0, \\ \beta_k^i(v)(g_k^i(\bar{w}) - L) &= 0, \\ \gamma_k^i(v)h_k^i(\bar{w}) &= 0. \end{aligned}$$

*Proof.* According to Proposition 1.1 in reference [3], we know that for any  $v_{i,j} \in \bar{\partial}f^{i,j}(\bar{w})$ ,  $(i, j) \in H$ , there exist nonnegative real numbers which are not all zeros  $\lambda_0(v)$ ,  $\lambda_{i,j}(v)$ ,  $(i, j) \in H$ ,  $\alpha_k^i(v)$ ,  $\beta_k^i(v)$ ,  $\gamma_k^i(v)$ ,  $i = 1, \dots, n$ ;  $k = 1, 2, 3$ , such that

$$\begin{aligned} 0 \in \lambda_0(v)\underline{\partial}f(\bar{w}) + \sum_{(i,j) \in H} \lambda_{i,j}(v)(\underline{\partial}f^{(i,j)}(\bar{w}) + v_{i,j}) \\ + \sum_{i=1}^n \sum_{k=1}^3 [(\beta_k^i(v) - \alpha_k^i(v))\nabla g_k^i(\bar{w}) - \gamma_k^i(v)\nabla h_k^i(\bar{w})], \\ \lambda_{i,j}(v)f^{i,j}(\bar{w}) = 0, \\ \alpha_k^i(v)g_k^i(\bar{w}) = 0, \\ \beta_k^i(v)(g_k^i(\bar{w}) - L) = 0, \\ \gamma_k^i(v)h_k^i(\bar{w}) = 0, \end{aligned}$$

i.e. there exist  $\tau_0 \in \underline{\partial}f(\bar{w})$ ,  $\tau_{i,j} \in \underline{\partial}f^{(i,j)}(\bar{w})$ ,  $(i, j) \in H$ , satisfying

$$\begin{aligned} \lambda_0(v)\tau_0 + \sum_{(i,j) \in H} \lambda_{i,j}(v)(\tau_{i,j} + v_{i,j}) \\ + \sum_{i=1}^n \sum_{k=1}^3 [(\beta_k^i(v) - \alpha_k^i(v))\nabla g_k^i(\bar{w}) - \gamma_k^i(v)\nabla h_k^i(\bar{w})] = 0. \end{aligned}$$

Since

$$\begin{aligned} \tau_0 \in \underline{\partial}f(w) = \text{co}\{\nabla h_k^i(w) | (i, k) \in I_1\}, \\ \tau_{i,j} \in \underline{\partial}f^{i,j}(w) = \sum_{\nu=1}^m \underline{\partial}f^{i,j}(w^i, w^j, a^\nu), \end{aligned}$$

where  $\underline{\partial}f^{i,j}(w^i, w^j, a^\nu) = \text{co}\{\nabla f_{(k,h)}^{i,j}(w^i, w^j, a^\nu) | (k, h) \in R(w^i, w^j, a^\nu)\}$ , we have that there exist coefficient of convex combination  $\eta_k^i$ ,  $(i, k) \in I_1$  and  $\xi_{(k,h),\nu}^{i,j}$ ,  $(k, h) \in R(\bar{w}^i, \bar{w}^j, a^\nu)$ , such that

$$\tau_0 = \sum_{(i,k) \in I_1} \eta_k^i \nabla h_k^i(\bar{w}), \tau_{i,j} = \sum_{\nu=1}^m \sum_{(k,h) \in R(\bar{w}^i, \bar{w}^j, a^\nu)} \xi_{(k,h),\nu}^{i,j} \nabla f_{(k,h)}^{(i,j)}(\bar{w}^i, \bar{w}^j, a^\nu),$$

by now we have proved the theorem. □

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