

Laboratório de Programação Avançada 2018/19

Week 7 – Branch-and-Bound



UNIVERSIDADE DE COIMBRA



$$d = 3$$

Find a minimum spanning tree where each node has at most degree d .



The length of the minimum spanning tree is less than or equal to the length of the degree-constrained minimum spanning tree.

Let G be a network, $G = (V, E)$, where each edge $\{i, j\} \in E$ has a length $\ell(i, j)$ and let d be the maximum degree.

Let $\deg(i)$ denote the degree of node i . The goal is to find a spanning tree x in G that minimizes the total length

$$\ell(x) = \sum_{\{i,j\} \in x} \ell(i,j)$$

such that $\deg(i) \leq d$, for all $i \in V$

Note: If we ignore the degree constraint, we have the minimum spanning tree problem in G . That tree is shorter than or equal to the optimal tree of the degree-constrained problem.

Function $MST(x, p)$ **if** $\ell(x) \geq \ell(x^*)$ **then** {rejection test}**return****if** $\ell(x) < \ell(x^*)$ **and** $p = n$ **then** {base case} $x^* = x$ **return****for each** $\{i, j\} \in E$ **do****if** $visit[i] = \text{false}$ **and** $visit[j] = \text{true}$ **then** {rejection test} $visit[i] = \text{true}$ {mark as visited} $MST(x \cup \{i, j\}, p + 1)$ {recursive step} $visit[i] = \text{false}$ {mark as unvisited}

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- Find the minimum spanning tree of G .
 - At each step, test the insertion of edge $\{i, j\}$ to the tree.

There is a faster way of finding the minimum spanning tree, which will be discussed in the week about graphs.

Function $dMST(x, p)$ **if** $\ell(x) \geq \ell(x^*)$ **then** {rejection test}**return****if** $\ell(x) < \ell(x^*)$ **and** $p = n$ **then** {base case} $x^* = x$ **return****for each** $\{i, j\} \in E$ **do****if** $visit[i] = \text{false}$ **and** $visit[j] = \text{true}$ **then** {rejection test}**if** $deg[j] < d$ **then** $visit[i] = \text{true}$ {mark as visited} $deg[j]++$, $deg[i]++$ $dMST(x \cup \{i, j\}, p + 1)$ {recursive step} $visit[i] = \text{false}$ {mark as unvisited} $deg[j]--$, $deg[i]--$

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- Find the degree-constraint minimum spanning tree of G .
 - Array deg counts the degree of each node in G .

Function $dMST(x, p)$

if $\ell(x) \geq \ell(x^*)$ **then** {rejection test}

return

if $g(x) \geq \ell(x^*)$ **then** {bounding test}

return

if $\ell(x) < \ell(x^*)$ **and** $p = n$ **then** {base case}

$x^* = x$

return

for each $\{i, j\} \in E$ **do**

if $visit[i] = \text{false}$ **and** $visit[j] = \text{true}$ **then** {rejection test}

if $deg[j] < d$ **then**

$visit[i] = \text{true}$ {mark as visited}

$deg[j]++$, $deg[i]++$

$dMST(x \cup \{i, j\}, p + 1)$ {recursive step}

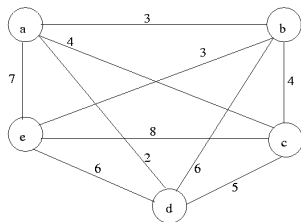
$visit[i] = \text{false}$ {mark as unvisited}

$deg[j]--$, $deg[i]--$

- Function $g(x)$ is $\ell(x)$ plus the minimum spanning tree for the remaining edges (p.e., using Kruskal algorithm – see lecture about graphs in the following weeks).
- Then, $g(x)$ is less or equal to the minimum that can be achieved with the current partial tree x .

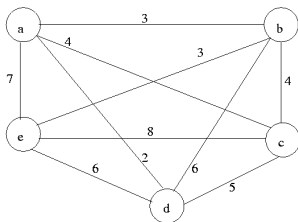
Let G be a network, $G = (V, E)$, where each arc $(i, j) \in A$ has a distance $d(i, j)$. The goal is to find a shortest Hamiltonian circuit π (a permutation of the nodes) that minimizes the total length

$$d(\pi) = \sum_{i=1}^{n-1} d(\pi(i), \pi(i+1)) + d(\pi(n), \pi(1))$$



Bounding functions

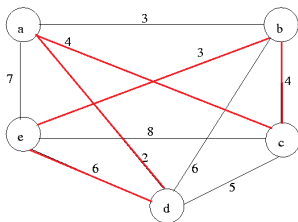
- The value of the minimum spanning tree of the graph, since the optimal TSP tour without an edge is a spanning tree.



A graph

Bounding functions

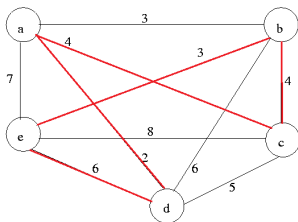
- The value of the minimum spanning tree of the graph, since the optimal TSP tour without an edge is a spanning tree.



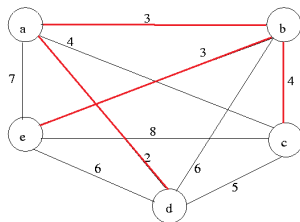
Optimal tour: 19

Bounding functions

- The value of the minimum spanning tree of the graph, since the optimal TSP tour without an edge is a spanning tree.



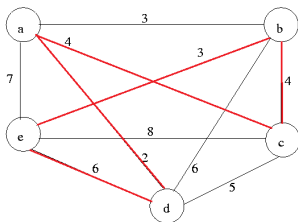
Optimal tour: 19



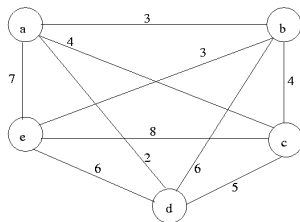
Lower bound: 12

Bounding functions

- Sum up the distances of the two closest nodes to each node i and divide the total by two.



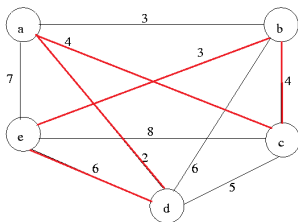
Optimal tour: 19



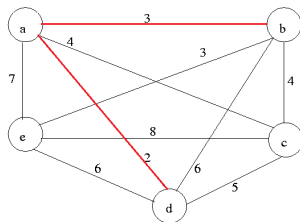
Lower bound:

Bounding functions

- Sum up the distances of the two closest nodes to each node i and divide the total by two.



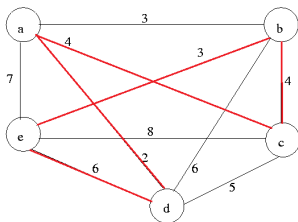
Optimal tour: 19



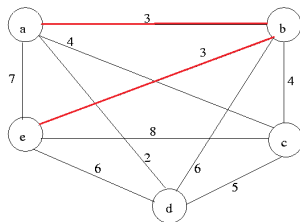
Lower bound: 2.5

Bounding functions

- Sum up the distances of the two closest nodes to each node i and divide the total by two.



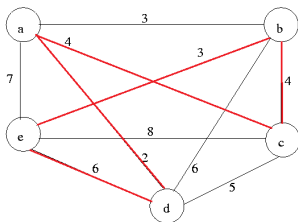
Optimal tour: 19



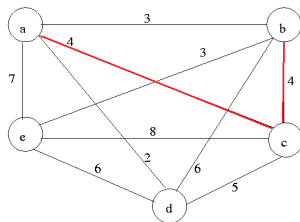
Lower bound: 5.5

Bounding functions

- Sum up the distances of the two closest nodes to each node i and divide the total by two.



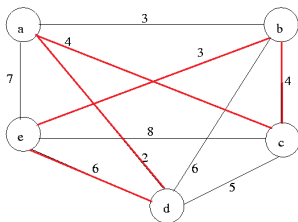
Optimal tour: 19



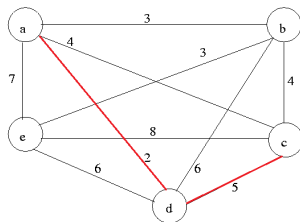
Lower bound: 9.5

Bounding functions

- Sum up the distances of the two closest nodes to each node i and divide the total by two.



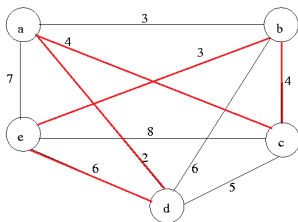
Optimal tour: 19



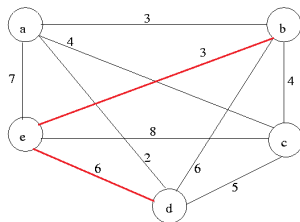
Lower bound: 13

Bounding functions

- Sum up the distances of the two closest nodes to each node i and divide the total by two.



Optimal tour: 19



Lower bound: 17.5