

Module 6

Branch and Bound-TSP

Branch and Bound (B& B)

- An enhancement of backtracking
 - **Similarity**
 - A **state space tree** is used to solve a problem.
 - **Difference**
 - The branch-and-bound algorithm does not limit us to any particular way of traversing the tree.
 - Used only for **optimization problems** (since the **backtracking algorithm** requires the using of DFS traversal and is **used for non-optimization problems.**)

Branch and bound

- A general algorithm for finding optimal solutions of various optimization problems.
- BFS like state space search in which the live nodes are maintained using a queue is called **FIFO**
- D-Search like state space search in which the live nodes are maintained using a stack is called **LIFO**.
- Bounding functions are used to avoid the generation of subtrees that do not contain an answer node.

Branch and Bound

- The idea:

Set up a **bounding function**, which is used to compute a **bound** (for the value of the objective function) **at a node** on a state-space tree and determine **if it is promising**

- **Promising** (if the bound is better than the value of the best solution so far): expand beyond the node.
- **Nonpromising** (if the bound is no better than the value of the best solution so far): not expand beyond the node (pruning the state-space tree).

Travelling Salesman Problem(TSP)

- Given a directed graph $G=(V,E)$, the TSP problem is to find a tour or cycle that begins from a node, covers all the nodes of the graph exactly once and returns back to that node.

Traveling Salesman Problem

- Construct the state-space tree:
 - **A node = a vertex**: a vertex in the graph.
 - A node that is not a leaf represents all the tours that start with the path stored at that node; each leaf represents a tour (or non-promising node).
 - **Branch-and-bound**: we need to determine a **lower** bound for each node
 - For example, to determine a lower bound for node [1, 2] means to determine a lower bound on the length of any tour that starts with edge 1—2.
 - Expand each promising node, and stop when all the promising nodes have been expanded. During this procedure, prune all the nonpromising nodes.
 - **Promising node**: the node's lower bound is less than current minimum tour length.
 - **Non-promising node**: the node's lower bound is NO less than current minimum tour length.

- end

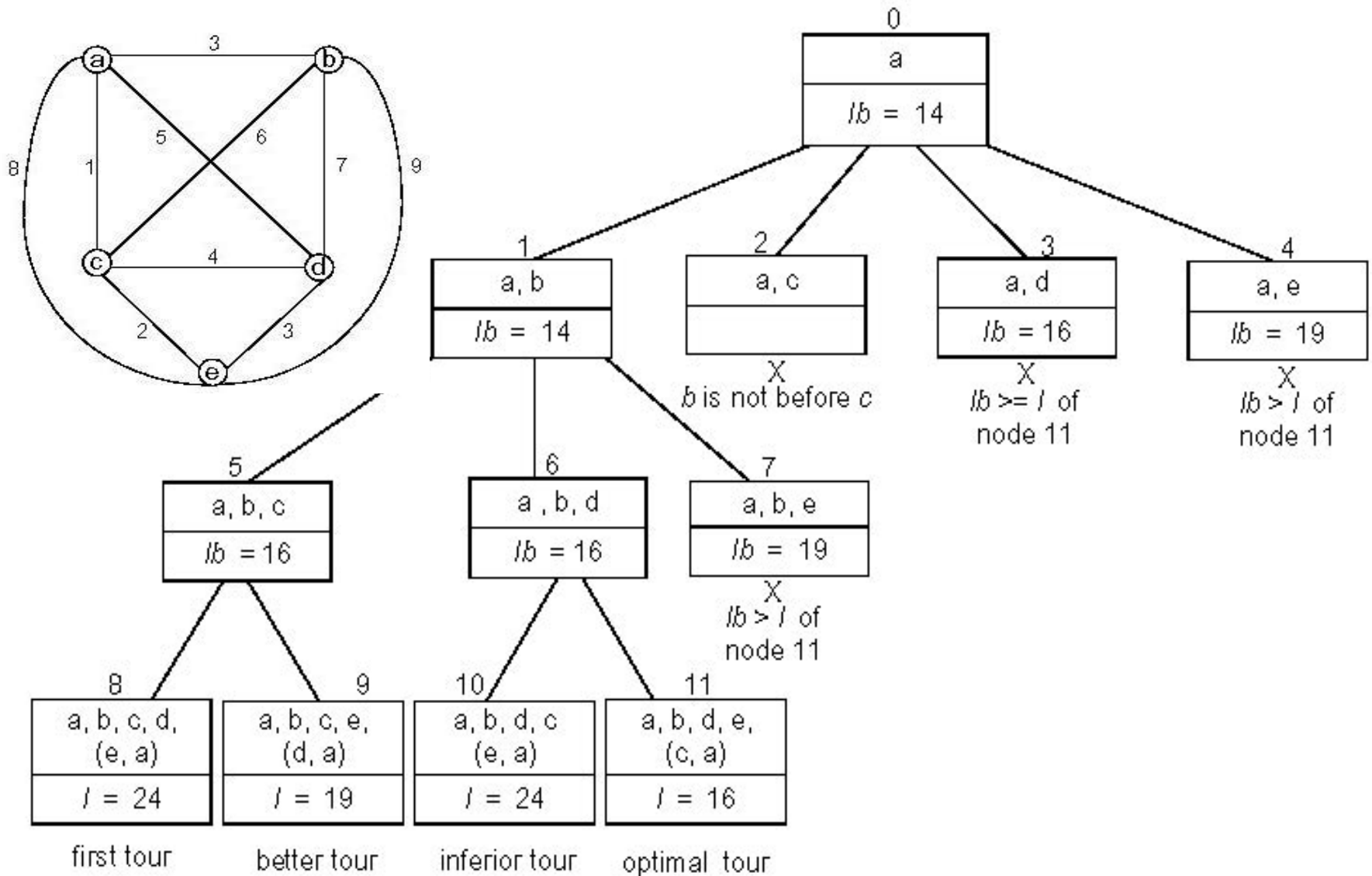
Traveling Salesman Problem—Bounding Function 1

- Because a tour must leave every vertex exactly once, **a lower bound** on the length of a tour is **b (lower bound) minimum cost of leaving every vertex**.
 - The lower bound on the cost of leaving vertex v_1 is given by the minimum of all the nonzero entries in row 1 of the adjacency matrix.
 - ...
 - The lower bound on the cost of leaving vertex v_n is given by the minimum of all the nonzero entries in row n of the adjacency matrix.
- **Note:** This is not to say that there is a tour with this length. Rather, it says that there can be no shorter tour.
- Assume that the tour starts with v_1 .

Traveling Salesman Problem—Bounding Function 2

- Because every vertex must be entered and exited exactly once, a lower bound on the length of a tour is **the sum of the minimum cost of entering and leaving every vertex**.
 - For a given edge (u, v) , think of half of its weight as the exiting cost of u , and half of its weight as the entering cost of v .
 - The total length of a tour = the total cost of visiting(entering and exiting) every vertex exactly once.
 - The lower bound of the length of a tour = the lower bound of the total cost of visiting (entering and exiting) every vertex exactly once.
- Calculation:
 - for each vertex, pick top two shortest adjacent edges (their sum divided by 2 is the lower bound of the total cost of entering and exiting the vertex);
 - add up these summations for all the vertices.
- Assume that the tour starts with vertex a and that b is visited before c .
- The worst case complexity of TSP problem is $O(n^2 2^n)$.

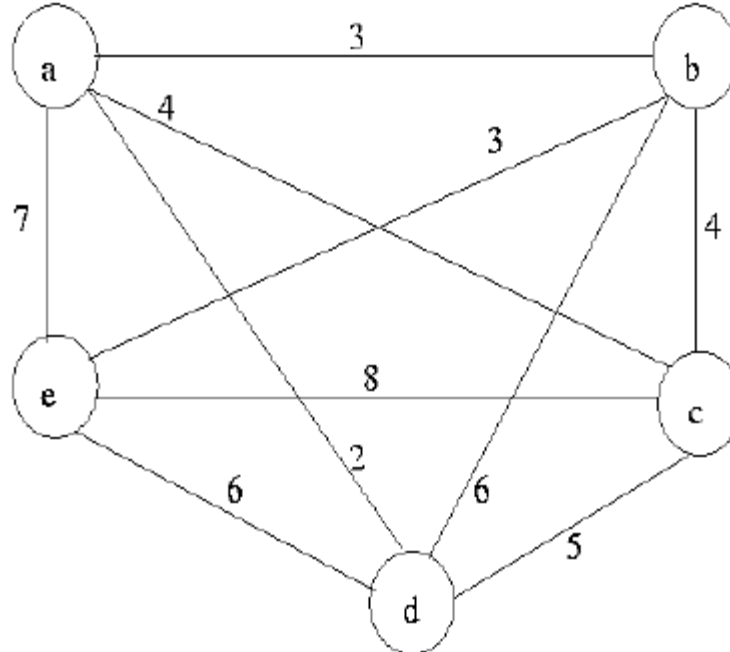
Traveling salesman example 2



- Suppose we have a graph with 4 nodes ie, $n=4$ then the different possibilities is shown in the state space tree S below:

Problem

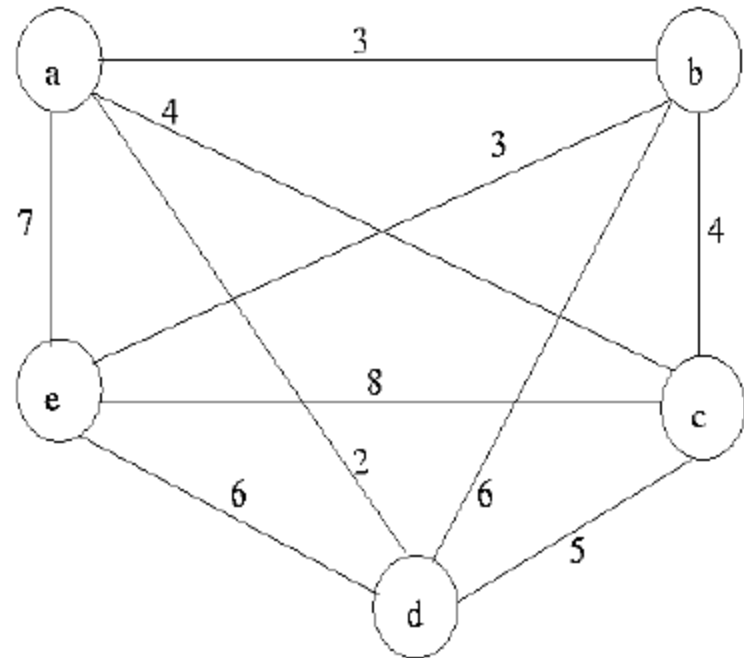
- Solve Travelling Salesman Problem using Branch and Bound Algorithm in the following graph-



Step-01:

- Write the initial cost matrix and reduce it-

	A	B	C	D	E
A	∞	3	4	2	7
B	3	∞	4	6	3
C	4	4	∞	5	8
D	2	6	5	∞	6
E	7	3	8	6	∞



Rules

- To reduce a matrix, perform the row reduction and column reduction of the matrix separately.
- A row or a column is said to be reduced if it contains at least one entry '0' in it.

Row Reduction-

- Consider the rows of the matrix one by one.

	A	B	C	D	E
A	∞	3	4	2	7
B	3	∞	4	6	3
C	4	4	∞	5	8
D	2	6	5	∞	6
E	7	3	8	6	∞

- If the row already contains an entry '0', then-There is no need to reduce that row.
- If the row does not contains an entry '0', then- Reduce that particular row.
- Select the least value element from that row.
- Subtract that element from each element of that row.
- This will create an entry '0' in that row, thus reducing that row.

Column Reduction-

- Consider the columns of above row-reduced matrix one by one.
 - If the column already contains an entry '0', then- There is no need to reduce that column.
 - If the column does not contains an entry '0', then-Reduce that particular column.
- Select the least value element from that column.
- Subtract that element from each element of that column.
- This will create an entry '0' in that column, thus reducing that column.

- Following this, we have-
 - Reduce the elements of row-1 by 2.
 - Reduce the elements of row-2 by 3.
 - Reduce the elements of row-3 by 4.
 - Reduce the elements of row-4 by 2.
 - Reduce the elements of row-5 by 3.
-
- There is no need to reduce column-1.
 - There is no need to reduce column-2.
 - Reduce the elements of column-3 by 1.
 - There is no need to reduce column-4.
 - There is no need to reduce column-5.

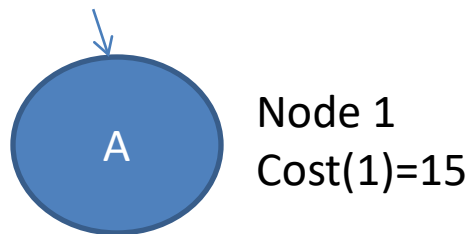
	A	B	C	D	E				A	B	C	D	E	
A	∞	3	4	2	7	2	After row reduction		A	∞	1	2	0	5
B	3	∞	4	6	3	3			B	0	∞	1	3	0
C	4	4	∞	5	8	4			C	0	0	∞	1	4
D	2	6	5	∞	6	2			D	0	4	3	∞	4
E	7	3	8	6	∞	3			E	4	0	5	3	∞
												1		

After column
reduction

	A	B	C	D	E
A	∞	1	1	0	5
B	0	∞	0	3	0
C	0	0	∞	1	4
D	0	4	2	∞	4
E	4	0	4	3	∞

- Performing this,
we obtain the following
row – column reduced matrix-

- Finally, the initial distance matrix is completely reduced.
- Now, we calculate the cost of node-1(A) by adding all the reduction elements.
- $\text{Cost}(1) = \text{Sum of all reduction elements}$
 $= 2+3+4 + 2 + 3 + 1$
 $= 15$



Step-02:

- We consider all other vertices one by one.
- We select the best vertex where we can land upon to minimize the tour cost.

Choosing To Go To Vertex-B: Node-2 (Path A → B)

- From the reduced matrix of step-01, $M[A,B] = 1$
- Set row-A and column-B to ∞
- Set $M[B,A] = \infty$

Now, resulting cost matrix is-

	A	B	C	D	E
A	∞	1	1	0	5
B	0	∞	0	3	0
C	0	0	∞	1	4
D	0	4	2	∞	4
E	4	0	4	3	∞

	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	∞	∞	0	3	0
C	0	∞	∞	1	4
D	0	∞	2	∞	4
E	4	∞	4	3	∞

- Now, We reduce this matrix.
- Then, we find out the cost of node-02.

Row Reduction-

- We can not reduce row-1 as all its elements are ∞ .
- There is no need to reduce row-2.
- There is no need to reduce row-3.
- There is no need to reduce row-4.
- Reduce the elements of row-5 by 3
- Performing this,
we obtain the row-reduced matrix

	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	∞	∞	0	3	0
C	0	∞	∞	1	4
D	0	∞	2	∞	4
E	4	∞	4	3	∞

3 reduction

After row

	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	∞	∞	0	3	0
C	0	∞	∞	1	4
D	0	∞	2	∞	4
E	1	∞	1	0	∞

Column Reduction-

- There is no need to reduce column-1.
- We can not reduce column-2 as
all its elements are ∞ .
- There is no need to reduce column-3.
- There is no need to reduce column-4.
- There is no need to reduce column-5
- Performing this,
we obtain the column-reduced matrix

After column
reduction

	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	∞	∞	0	3	0
C	0	∞	∞	1	4
D	0	∞	2	∞	4
E	1	∞	1	0	∞

- Finally, the matrix is completely reduced.
- Now, we calculate the cost of node-2.

$$\text{Cost}(2) = \text{Cost}(1) + \text{Sum of reduction elements} + M[A,B]$$

$$= 15 + 3 + 1$$

$$= 19$$

- Choosing To Go To Vertex-C: Node-3 (Path A → C)

- From the reduced matrix of step-01, $M[A,C] = 1$
- Set row-A and column-C to ∞
- Set $M[C,A] = \infty$
- Now, resulting cost matrix is-

	A	B	C	D	E
A	∞	1	1	0	5
B	0	∞	0	3	0
C	0	0	∞	1	4
D	0	4	2	∞	4
E	4	0	4	3	∞

	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	0	∞	∞	3	0
C	∞	0	∞	1	4
D	0	4	∞	∞	4
E	4	0	∞	3	∞

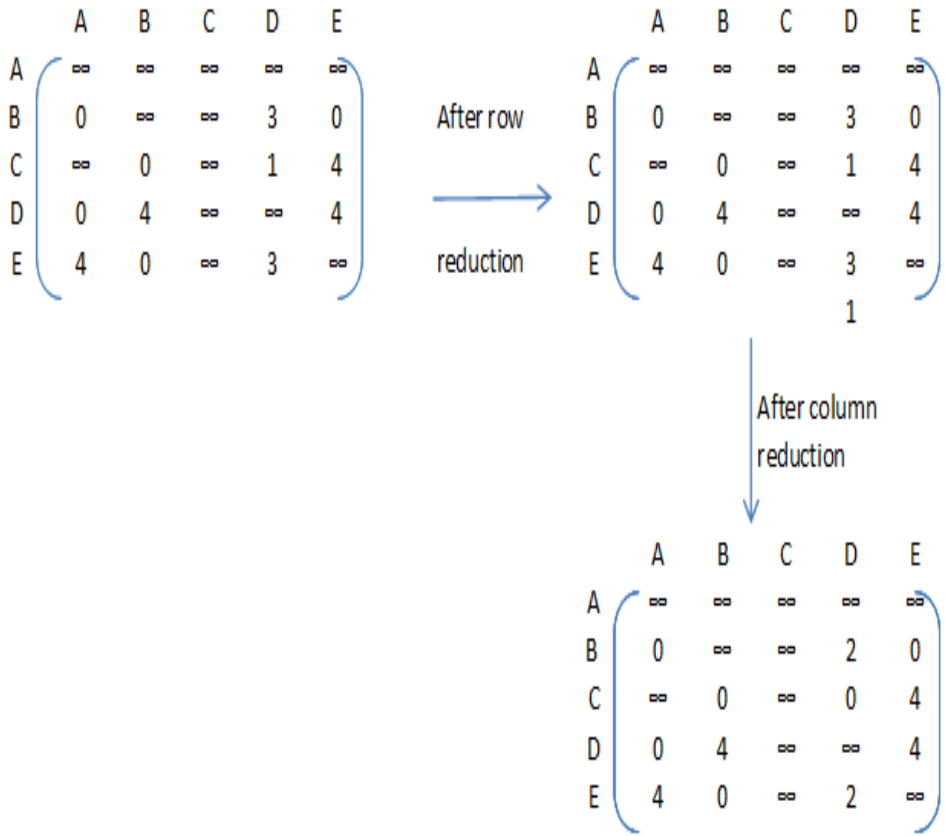
- Now, We reduce this matrix.
- Then, we find out the cost of node-03.

Row Reduction-

- We can not reduce row-1 as all its elements are ∞ .
- There is no need to reduce row-2, row-3, row-4 and row-5.
- Thus, the matrix is already row-reduced.

Column Reduction-

- There is no need to reduce column-1 and column-2.
- We can not reduce column-3 as all its elements are ∞ .
- There is no need to reduce column-4 and column 5.
- Thus, the matrix is already column reduced.
- Finally, the matrix is completely reduced.



- Now, we calculate the cost of node-3.
- $\text{Cost}(3) = \text{Cost}(1) + \text{Sum of reduction elements} + M[A,C]$
$$= 15 + 1 + 1$$
$$= 17$$

Choosing To Go To Vertex-D: Node-4 (Path A → D)

- From the reduced matrix of step-01, $M[A,D] = 0$
- Set row-A and column-D to ∞
- Set $M[D,A] = \infty$
- Now, resulting cost matrix is-

	A	B	C	D	E
A	∞	1	1	0	5
B	0	∞	0	3	0
C	0	0	∞	1	4
D	0	4	2	∞	4
E	4	0	4	3	∞

	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	0	∞	0	∞	0
C	0	0	∞	∞	4
D	∞	4	2	∞	4
E	4	0	4	∞	∞

- Now, We reduce this matrix.
- Then, we find out the cost of node-04.

Row Reduction-

- We can not reduce row-1 as all its elements
- There is no need to reduce row-2,row 3.
- Reduce all the elements of row-4 by 2.
- There is no need to reduce row-5.
- Performing this, we obtain the row-reduced

$$\begin{array}{c} \begin{matrix} & A & B & C & D & E \\ \begin{matrix} A \\ B \\ C \\ D \\ E \end{matrix} & \begin{pmatrix} \infty & \infty & \infty & \infty & \infty \\ 0 & \infty & 0 & \infty & 0 \\ 0 & 0 & \infty & \infty & 4 \\ \infty & 4 & 2 & \infty & 4 \\ 4 & 0 & 4 & \infty & \infty \end{pmatrix} \end{matrix} & \xrightarrow[\text{reduction}]{\text{After row}} & \begin{matrix} & A & B & C & D & E \\ \begin{matrix} A \\ B \\ C \\ D \\ E \end{matrix} & \begin{pmatrix} \infty & \infty & \infty & \infty & \infty \\ 0 & \infty & 0 & \infty & 0 \\ 0 & 0 & \infty & \infty & 4 \\ \infty & 2 & 0 & \infty & 2 \\ 4 & 0 & 4 & \infty & \infty \end{pmatrix} \end{matrix} \end{array}$$

Column Reduction-

- There is no need to reduce column-1.
- There is no need to reduce column-2.
- There is no need to reduce column-3 and co
- We can not reduce column-4 as all its elements are ∞ .
- Thus, the matrix is already column-reduced
- Finally, the matrix is completely reduced.

- Now, we calculate the cost of node-4.

$$\begin{aligned} \text{Cost}(4) &= \text{Cost}(1) + \text{Sum of reduction elements} \\ &\quad + M[A,D] \\ &= 15 + 2 + 0 \\ &= 17 \end{aligned}$$

After column reduction

$$\begin{array}{c} \begin{matrix} & A & B & C & D & E \\ \begin{matrix} A \\ B \\ C \\ D \\ E \end{matrix} & \begin{pmatrix} \infty & \infty & \infty & \infty & \infty \\ 0 & \infty & 0 & \infty & 0 \\ 0 & 0 & \infty & \infty & 4 \\ \infty & 2 & 0 & \infty & 2 \\ 4 & 0 & 4 & \infty & \infty \end{pmatrix} \end{matrix} \end{array}$$

Choosing To Go To Vertex-D: Node-5

(Path A → E)

- From the reduced matrix of step-01, $M[A,E] = 5$
- Set row-A and column-E to ∞
- Set $M[E,A] = \infty$
- Now, resulting cost matrix is-

	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	0	∞	0	3	∞
C	0	0	∞	1	∞
D	0	4	2	∞	∞
E	∞	0	4	3	∞

1

After row
and column
reduction

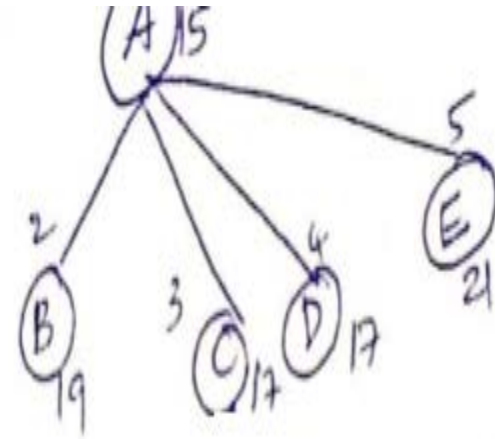
	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	0	∞	0	2	∞
C	0	0	∞	0	∞
D	0	4	2	∞	∞
E	∞	0	4	2	∞

- Now, We reduce this matrix.
- Then, we find out the cost of node-05.

$$\begin{aligned}
 \text{Cost}(4) &= \text{Cost}(1) + \text{Sum of reduction elements} \\
 &\quad + M[A,E] \\
 &= 15 + 1 + 5 \qquad \qquad = 21
 \end{aligned}$$

- **Thus, we have-**

- $\text{Cost}(2) = 19$ (for Path $A \rightarrow B$)
- $\text{Cost}(3) = 17$ (for Path $A \rightarrow C$)
- $\text{Cost}(4) = 17$ (for Path $A \rightarrow D$)
- $\text{Cost}(5) = 21$ (for Path $A \rightarrow E$)



- We choose the node with the lowest cost.
- Since cost for node-3 is lowest, so we prefer to visit node-3.
- Thus, we choose node-3 i.e. path **A → C**.

Step-03:

- We explore the vertices B,D and E from node-3.
- We now start from the cost matrix at node-3 which is-
Cost(3) = 17

Choosing To Go To Vertex-B: Node-6 (Path A → C → B)

- From the reduced matrix of step-02, $M[C,B] = 0$
- Set row-C and column-B to ∞
- Set $M[B,A] = \infty$
- Now, resulting cost matrix is-

	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	0	∞	∞	2	0
C	∞	∞	∞	∞	∞
D	0	∞	∞	∞	4
E	4	∞	∞	2	∞

After row and column reduction

	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	0	∞	∞	2	0
C	∞	∞	∞	∞	∞
D	0	∞	∞	∞	4
E	2	∞	∞	0	∞

- Now, We reduce this matrix.
- Then, we find out the cost of node-6.

- Perform row and column reduction, the matrix is completely reduced.

$$\begin{array}{c}
 \begin{array}{ccccc}
 & A & B & C & D & E \\
 A & \infty & \infty & \infty & \infty & \infty \\
 B & 0 & \infty & \infty & 2 & 0 \\
 C & \infty & \infty & \infty & \infty & \infty \\
 D & 0 & \infty & \infty & \infty & 4 \\
 E & 4 & \infty & \infty & 2 & \infty
 \end{array}
 \end{array}
 \xrightarrow[\text{reduction}]{\begin{array}{c} \text{After row} \\ \text{and column} \end{array}}
 \begin{array}{c}
 \begin{array}{ccccc}
 & A & B & C & D & E \\
 A & \infty & \infty & \infty & \infty & \infty \\
 B & 0 & \infty & \infty & 2 & 0 \\
 C & \infty & \infty & \infty & \infty & \infty \\
 D & 0 & \infty & \infty & \infty & 4 \\
 E & 2 & \infty & \infty & 0 & \infty
 \end{array}
 \end{array}$$

- Now, we calculate the cost of node-5.
 $\text{Cost}(6) = \text{cost}(3) + \text{Sum of reduction elements} + M[C, B]$
 $= 17 + 2 + 0$
 $= 19$

Choosing To Go To Vertex-D: Node-7

(Path $A \rightarrow C \rightarrow D$)

- From the reduced matrix of step-02, $M[C,D] = 0$
- Set row-C and column-D to ∞
- Set $M[D,A] = \infty$
- Now, resulting cost matrix is-

	A	B	C	D	E			A	B	C	D	E
A	∞	∞	∞	∞	∞	4	After row and column reduction	A	∞	∞	∞	∞
B	0	∞	∞	∞	0			B	0	∞	∞	0
C	∞	∞	∞	∞	∞			C	∞	∞	∞	∞
D	∞	4	∞	∞	4			D	∞	0	∞	0
E	4	0	∞	∞	∞			E	4	0	∞	∞

- We reduce this matrix.
- Then, we find out the cost of node-7
- $\text{Cost}(7) = \text{cost}(3) + \text{Sum of reduction elements} + M[C,D]$
 $= 17 + 4 + 0$
 $= 21$

Choosing To Go To Vertex-E: Node-8

(Path A \rightarrow C \rightarrow E)

- From the reduced matrix of step-02, $M[C,E] = 4$
- Set row-C and column-D to ∞
- Set $M[E,A] = \infty$
- Now, resulting cost matrix is-

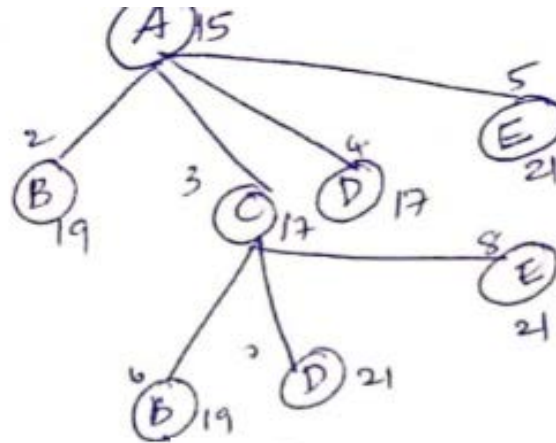
	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	0	∞	∞	2	∞
C	∞	∞	∞	∞	∞
D	0	4	∞	∞	∞
E	∞	0	∞	2	∞

2

After row
and column
reduction

	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	0	∞	∞	0	∞
C	∞	∞	∞	∞	∞
D	0	4	∞	∞	∞
E	∞	0	∞	0	∞

- We reduce this matrix.
- Then, we find out the cost of node-8
- $\text{Cost}(8) = \text{cost}(3) + \text{Sum of reduction elements} + M[C,E]$
 $= 17 + 2 + 4$
 $= 23$



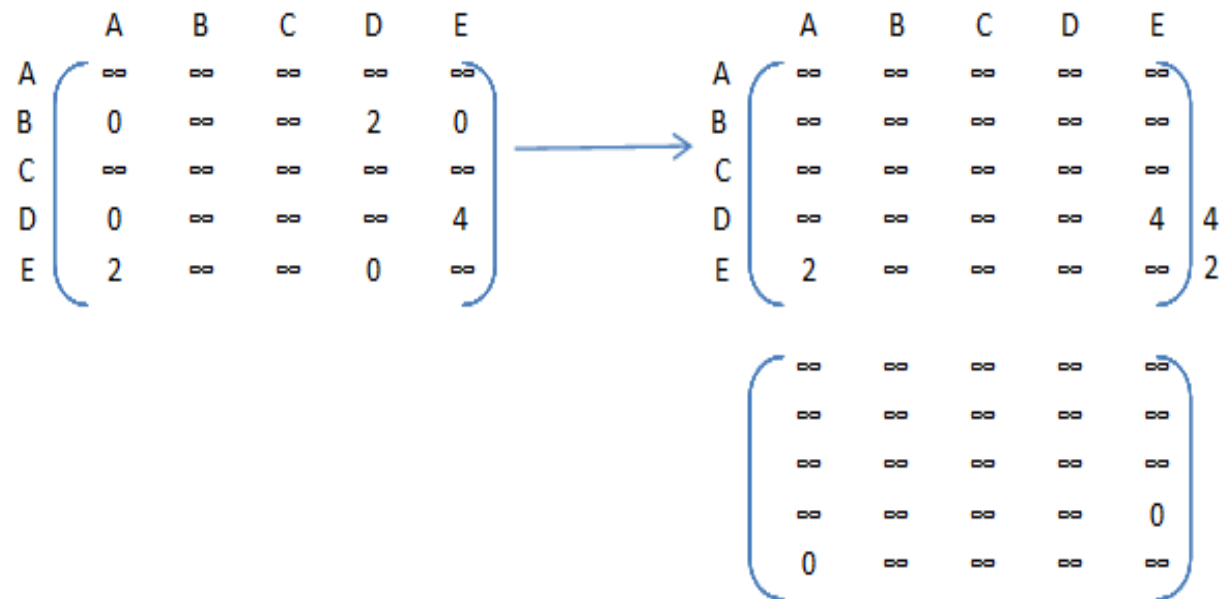
- **Thus, we have-**
- $\text{Cost}(6) = 19$ (for Path $A \rightarrow C \rightarrow B$)
- $\text{Cost}(7) = 21$ (for Path $A \rightarrow C \rightarrow D$)
- $\text{Cost}(8) = 23$ (for Path $A \rightarrow C \rightarrow E$)
- We choose the node with the lowest cost.
- Since cost for node-6 is lowest, so we prefer to visit node-6.
- Thus, we choose node-6 i.e. path **C \rightarrow B**.

Step-04:

- We explore vertex B from node-6.
- We start with the cost matrix at node-6 which is **Cost(6) = 25**

Choosing To Go To Vertex-B: Node-9 (Path A → C → B → D)

- From the reduced matrix of step-03, $M[B,D] = 2$
- Set row-B and column-D to ∞
- Set $M[D,A] = \infty$
-



- reduce this matrix, Then, we find out the cost of node-9
 $\text{Cost}(9) = \text{cost}(6) + \text{Sum of reduction elements} + M[B,D]$
 $= 19 + 6 + 2 = 27$

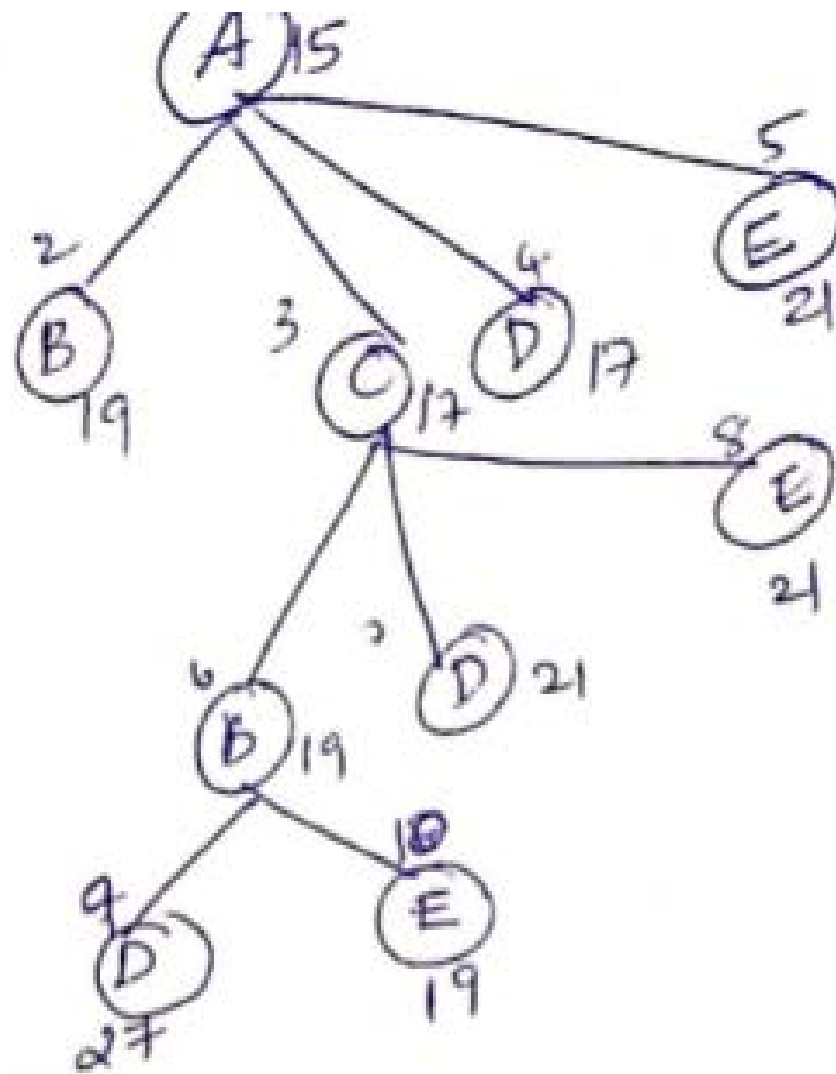
Choosing To Go To Vertex-B: Node-10 (Path A → C → B→E)

- From the reduced matrix of step-03, $M[B,E] = 0$
- Set row-B and column-E to ∞
- Set $M[E,A] = \infty$
-

	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	0	∞	∞	2	0
C	∞	∞	∞	∞	∞
D	0	∞	∞	∞	4
E	2	∞	∞	0	∞

	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	∞	∞	∞	∞	∞
C	∞	∞	∞	∞	∞
D	0	∞	∞	∞	∞
E	∞	∞	∞	0	∞

- reduce this matrix, Then, we find out the cost of node-10
 $\text{Cost}(10) = \text{cost}(6) + \text{Sum of reduction elements} + M[B,E]$
 $= 19 + 0 + 0 = 19$




- **Thus, we have-**
- $\text{Cost}(9) = 27$ (for Path $A \rightarrow C \rightarrow B \rightarrow D$)
- $\text{Cost}(10) = 19$ (for Path $A \rightarrow C \rightarrow B \rightarrow E$)
- we choose the node with the lowest cost.
- Since cost for node-10 is lowest, so we prefer to visit node-10.
- Thus, we choose node-10 i.e. path $B \rightarrow E$.

Step-05:

Choosing To Go To Vertex-B: Node-11 (Path $A \rightarrow C \rightarrow B \rightarrow E \rightarrow D$)

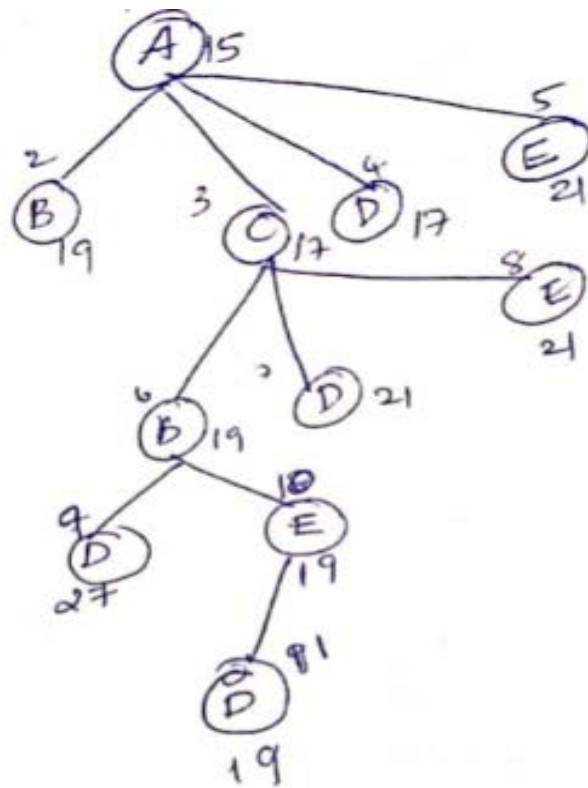
- From the reduced matrix of step-03, $M[E,D] = 0$
- Set row-E and column-D to ∞
- Set $M[D,A] = \infty$
-

	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	∞	∞	∞	∞	∞
C	∞	∞	∞	∞	∞
D	0	∞	∞	∞	∞
E	∞	∞	∞	0	∞

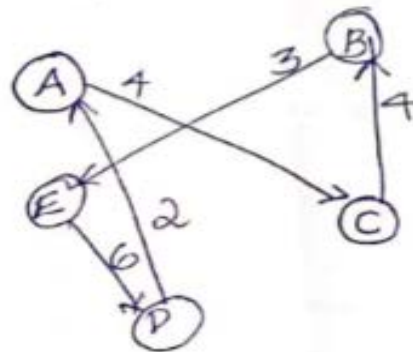


	A	B	C	D	E
A	∞	∞	∞	∞	∞
B	∞	∞	∞	∞	∞
C	∞	∞	∞	∞	∞
D	∞	∞	∞	∞	∞
E	∞	∞	∞	∞	∞

- Finally, the matrix is completely reduced.
 - All the entries have become ∞ .
 - Now, we calculate the cost of node-11
- $\text{Cost}(11) = \text{cost}(10) + \text{Sum of reduction elements} + M[E,D]$
 $= 19 + 0 + 0 = 19$



Path is $A - C - B - E - D - A$



Total cost = 19

- Thus,
- Optimal path is: **$A \rightarrow C \rightarrow B \rightarrow E \rightarrow D \rightarrow A$**
- Cost of Optimal path = **19**

- END