Backtracking & Branch-and-Bound

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Credits

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Review: 0-1 Knapsack Problem

- Greedy solution?
 - Not optimal
- Dynamic Programming solution?
 - O(nW) but not polynomial in input size (pseudo-polynomial)
 - The DP solution does not work when an item weights are not described with integers.
- Any better solution?
 - No one has ever found an algorithm whose worst-case time complexity is better than exponential.
 - But no one has proved that a polynomial solution does not exist.

Review: 0-1 Knapsack Problem

We have a situation where Dynamic Programming does not apply. That's when our problem cannot be described with integers.

Shall we use brute-force solution instead?

W = 10

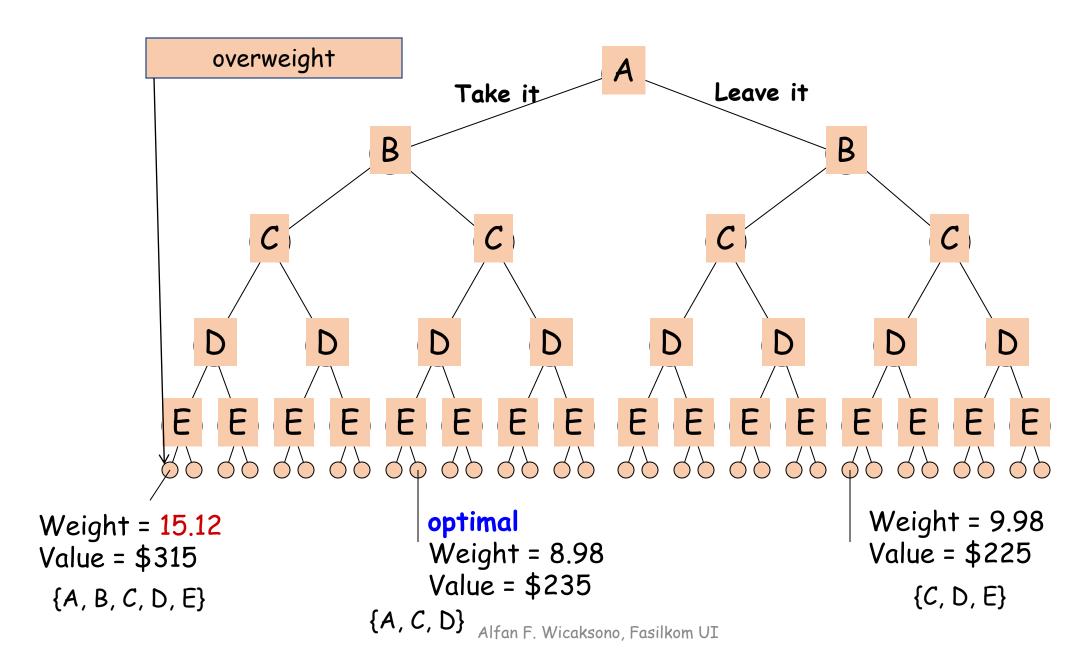
Item	Value	Weight
Α	40	2
В	50	П (3.14)
С	100	1.98
D	95	5
E	30	3

State Space Tree for A Problem

• Given a problem, a state space is the set of all possible candidate solutions to the problem.

- We can create the candidate solutions by constructing a state space tree.
 - Nodes: partial solutions
 - Edges: choices in expanding partial solutions

State Space Tree for 0-1 Knapsack



Brute-Force Solution

- We examine all possible solutions;
- For 0-1 Knapsack problem with n items, there are 2^n solutions to be generated;
- In general, we then search the entire state space search.
 - Depth-First Search (DFS)

Traverse "deeper" whenever possible & Similar to pre-order tree traversals.

Breadth-First Search (BFS)

Traverse "wider" whenever possible & Similar to level-by-level tree traversals

Brute-Force Solution: Depth First Tree Search

```
\begin{array}{ll} \textbf{dfs\_tree\_search}(\textbf{node } \textbf{v}): & \textbf{dfs\_tree\_search\_iter}(\textbf{node } \textbf{v}): \\ \textbf{visit}(\textbf{v}) & s = Stack(\{\}\}) \\ \textbf{for } c \in \textbf{child}(\textbf{v}): & s.\textbf{push}(\textbf{v}) \\ \textbf{dfs\_tree\_search}(\textbf{c}) & \textbf{while } \textbf{not } s.\textbf{empty}(): \\ e = s.\textbf{pop}() \\ \textbf{visit}(\textbf{c}) \\ \textbf{for } c \in \textbf{child}(\textbf{e}): \\ s.\textbf{push}(\textbf{c}) & s.\textbf{push}(\textbf{c}) \\ \end{array}
```

For 0-1 Knapsack Problem, the total number of nodes in the state space tree for n items is $2^{n+1} - 1 = O(2^n)$

Do we still want to improve?

 Can we somehow improve the brute-force solution via Depth First Tree Search?

Backtracking

- If we reach a point where a solution no longer is feasible, there is no need to continue exploring; we then backtrack from this point!
- Branch-and-Bound (for optimization problems)
 - We can backtrack if we know the best possible solution in current subtree is worst than current best solution obtained so far.

Backtracking

- Backtracking is a systematic way to go through a search space by traversing the state space using a depth-first search with pruning, i.e., by cutting down some "non-promising" branches.
- Backtracking gives a significant advantage over an exhaustive brute-force search of the state space tree for the average problem.
- Elements of backtracking:
 - Performing a DFS of a state space tree;
 - Checking whether each node is **promising**, i.e., whether there is a potential that a solution might be found.
 - · Backtracking to the node's parent if it is non-promising.

Backtracking for Finding a Solution

```
backtrack_rec(node v):
    visit(v)
    if promising(v) then
        if is_solution(v) then
            print(v)
        else
        for c ∈ child(v):
            backtrack_rec(c)
```

Exercise: Modify the two codes so that they can be used for

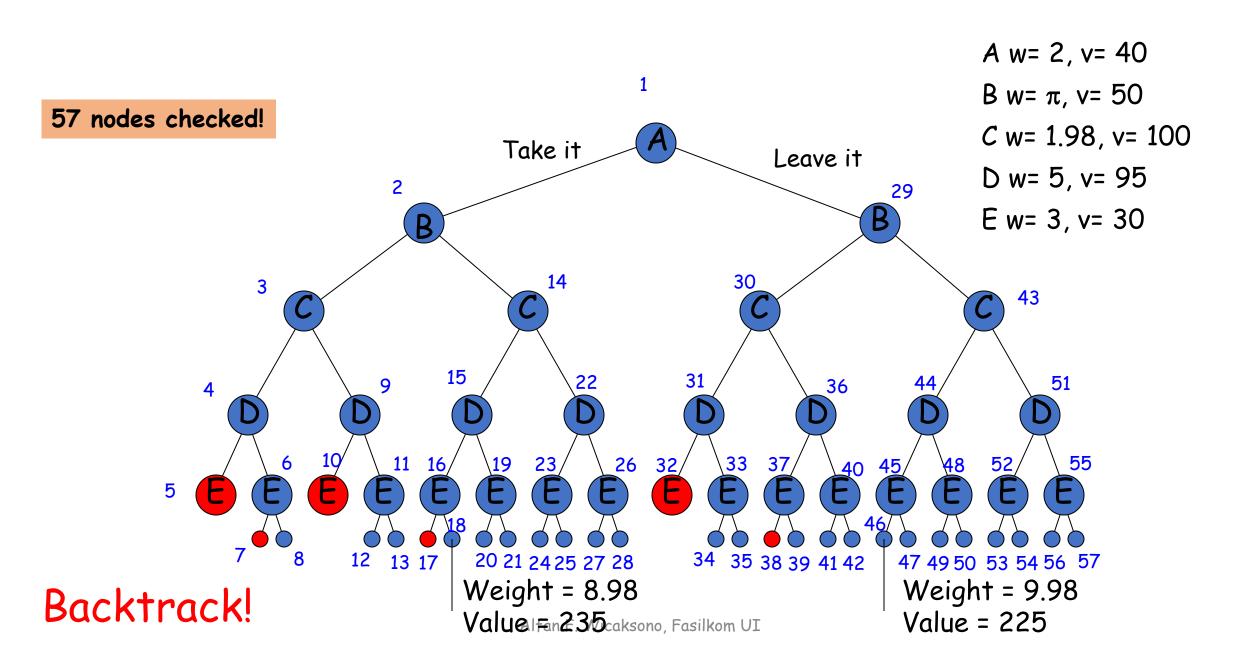
- · Finding all solutions
- Finding the number of solutions

```
backtrack_iter(node v):
  s = Stack({})
  s.push(v)
  while not s.empty():
     e = s.pop()
     visit(e)
     if promising(e) then
        if is_solution(e) then
           print(e)
       else
           for c \in child(e):
             s.push(c)
```

Backtracking for Optimization Problems

```
backtrack_iter(node v):
  s = Stack({})
  best = -INF
  s.push(v)
  while not s.empty():
     e = s.pop()
     visit(e)
     if promising(e) then
       best = max( best, value(e) )
        for c \in \text{child}(e):
          s.push(c)
  return best
```

Backtracking - Ex: 0-1 Knapsack Problem



Backtracking - Ex: 0-1 Knapsack Problem

```
def backtrack_knapsack(ws, vs, W):
  s = [] # empty stack
  n = len(ws)
  max_profit = 0 # keep tracking the profit of the best solution so far
  s.append((0, 0, W)) # state/node: (level, current profit, current capacity)
  while s != []:
    (l, v, w) = s.pop()
    if w >= 0:
                              # if promising
       max_profit = max([max_profit, v])
              # if I == n, we stop since we have inspected last item
       if | < n:
         leave_i = (l+1, v, w)
         take_i = (I+1, v + vs[I], w - ws[I])
         s.append(leave_i) # push "leave item i" child node
         s.append(take_i) # push "take item i" child node
  return max_profit
```

Exercise!

- Suppose we have two buckets, A & B. A has a capacity of 5 liters, and B has a capacity of 3 liters.
- You have several possible actions:
 - You can fill bucket A until bucket A is full, or vice versa;
 - You can pour bucket A into bucket B until bucket B is full, or vice versa;
 - ...
- Can we find a way to get 4 liters of water?
- Devise a possible state space, and an algorithm to answer the question.

Exercise!

- We still consider the previous problem.
- Now, we want to optimize the number of steps; we want a solution with a minimum number of steps.
- Can you modify your previous solution?

Can we still improve the previous solution? Branch-and-Bound!

 Branch-and-Bound: We can backtrack if we know the best possible solution in current subtree is worst than current best solution obtained so far.

• A node has a bound: an upper bound on the profit we could achieve by expanding beyond the node!

Can we still improve the previous solution? Branch-and-Bound!

- A node is non-promising if:
 - · The total weight >= W
 - The maxprofit so far >= bound (potential upper bound of profit)
- Bound: An estimate for improvement (pretending fractional knapsack) given current ordering $(A \rightarrow B \rightarrow C \rightarrow D \rightarrow E)$. For example,
 - A down (take A and all after A) give \$244,72
 - 40 + 50 + 100 + (2,88/5) * 95 = 244,72
 - B down give 50 + 100 + (4.88/5)*95 = \$242.72
 - We leave A
 - C down give \$225
 - · We leave A and B
 - D down give \$125
 - We leave A, B, and C

• ...

$$W = 10$$

$$A w = 2, v = 40$$

B w=
$$\pi$$
, v= 50

W = 10

Each node/state = (profit, weight capacity, bound)

(0, 10, 244.72)



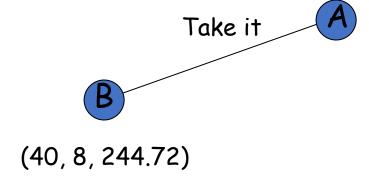
$$A w = 2, v = 40$$

B w=
$$\pi$$
, v= 50

W = 10

Each node/state = (profit, weight capacity, bound)

Best so far = 40



$$A w = 2, v = 40$$

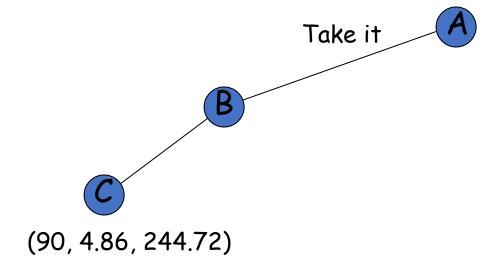
B w=
$$\pi$$
, v= 50

Upper bound = when we take A, and we take B and all remaining items = 244.72

W = 10

Each node/state = (profit, weight capacity, bound)

Best so far = 90



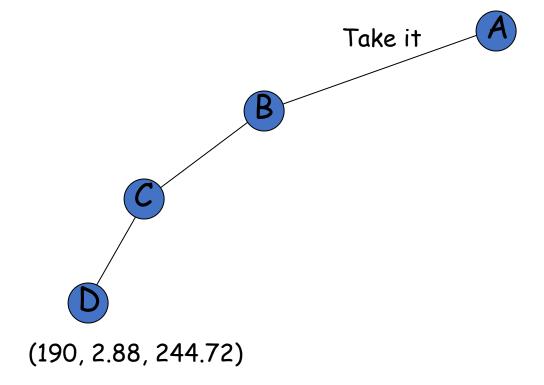
$$A w = 2, v = 40$$

B w=
$$\pi$$
, v= 50

Upper bound = when we take A & B, and we take C and all remaining items = 244.72

W = 10

Each node/state = (profit, weight capacity, bound)

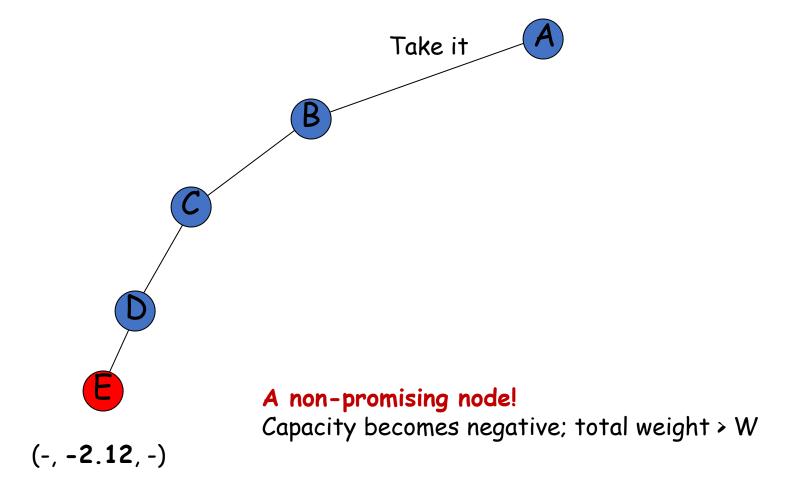


$$A w = 2, v = 40$$

B w=
$$\pi$$
, v= 50

W = 10

Each node/state = (profit, weight capacity, bound)



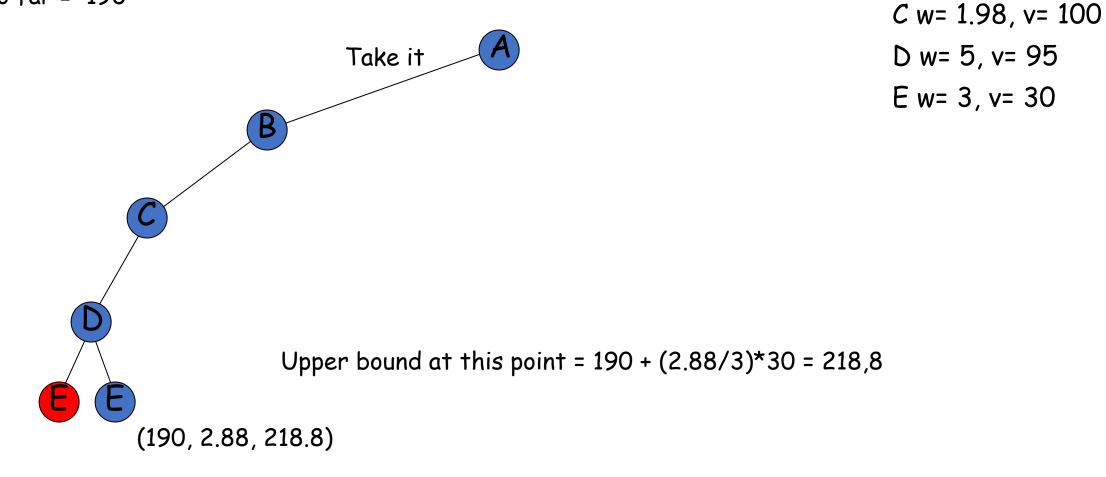
B w=
$$\pi$$
, v= 50

W = 10

A w = 2, v = 40

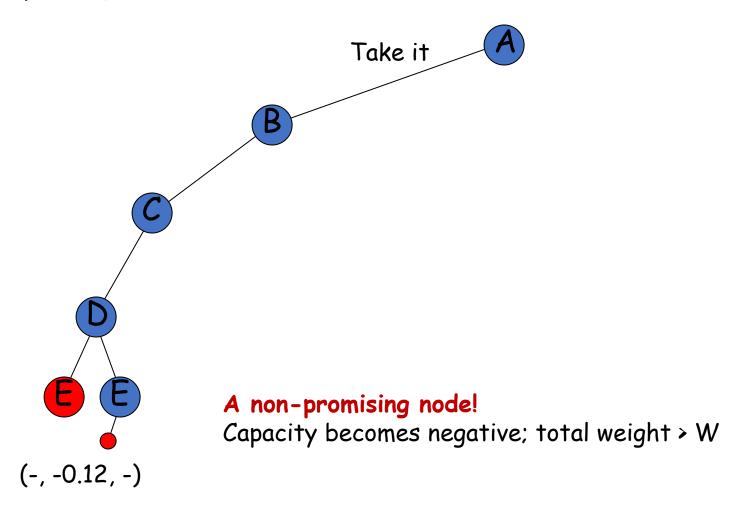
B w= π , v= 50

Each node/state = (profit, weight capacity, bound)



W = 10

Each node/state = (profit, weight capacity, bound)

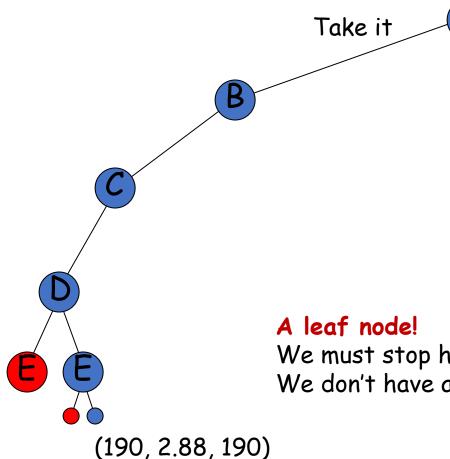


B w=
$$\pi$$
, v= 50

W = 10

Each node/state = (profit, weight capacity, bound)

Best so far = 190



$$A w = 2, v = 40$$

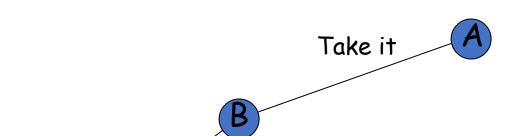
B w=
$$\pi$$
, v= 50

We must stop here since we have inspected the last item E. We don't have any other item beyond E.

W = 10

Each node/state = (profit, weight capacity, bound)

Best so far = 190



A w = 2, v = 40

B w=
$$\pi$$
, v= 50

Upper bound at this point = 90 + (4.86/5)*95 = 182,34

(90, 4.86, 182.34)

A non-promising node!

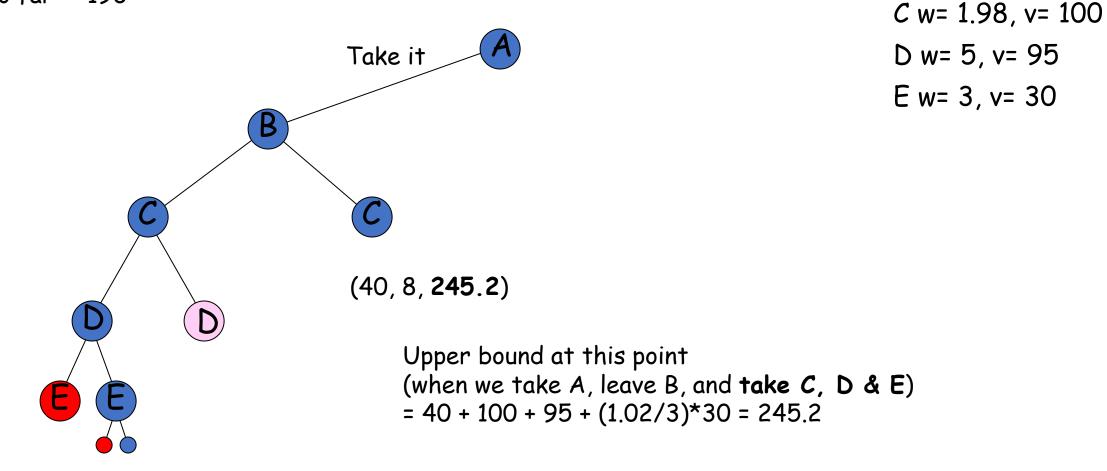
Since the upper bound is 182.34, if we continue from this node, we'll never reach any solution with total value > 190.

W = 10

A w = 2, v = 40

B w= π , v= 50

Each node/state = (profit, weight capacity, bound)

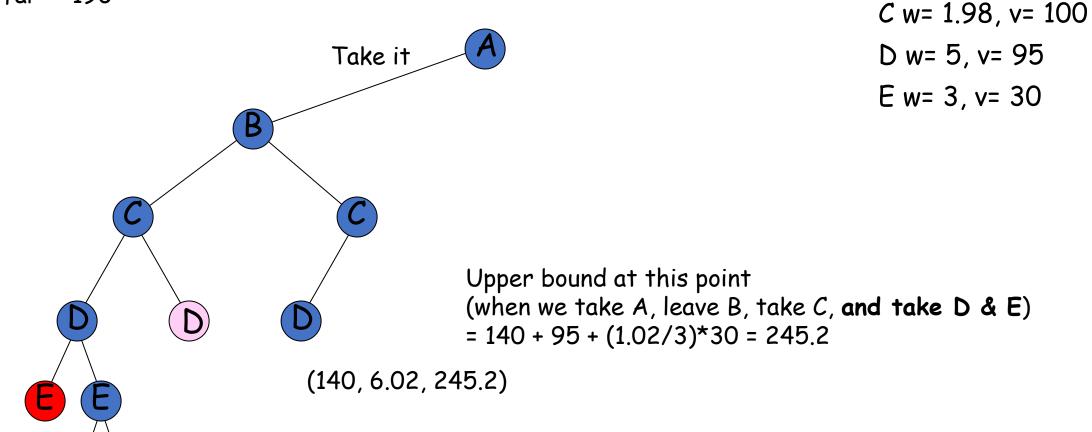


W = 10

A w = 2, v = 40

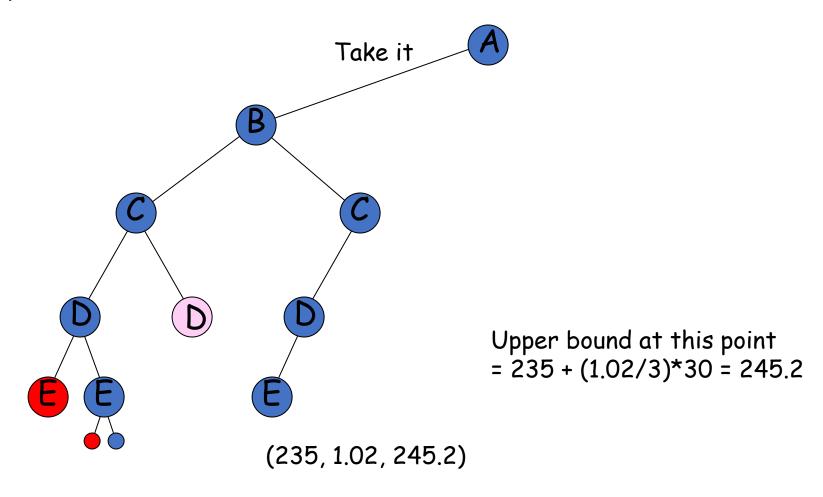
B w= π , v= 50

Each node/state = (profit, weight capacity, bound)



Each node/state = (profit, weight capacity, bound)

Best so far = 235



A w = 2, v = 40

B w= π , v= 50

C w= 1.98, v= 100

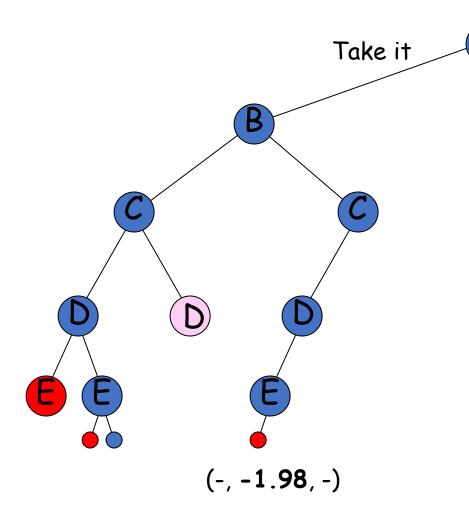
D w= 5, v= 95

E w= 3, v= 30

W = 10

Each node/state = (profit, weight capacity, bound)

Best so far = 235



A w = 2, v = 40

B w= π , v= 50

C w= 1.98, v= 100

D w= 5, v= 95

E w= 3, v= 30

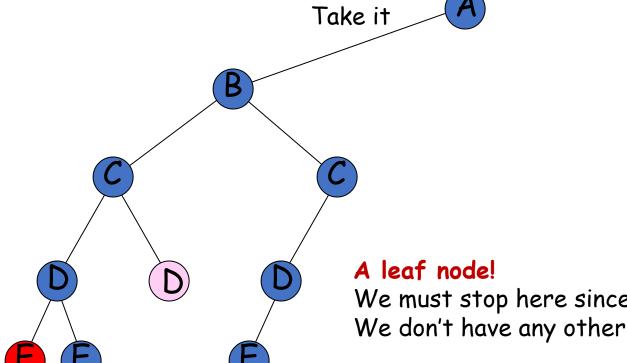
A non-promising node!

Capacity becomes negative; total weight > W

W = 10

Each node/state = (profit, weight capacity, bound)

Best so far = 235



A w = 2, v = 40

B w= π , v= 50

C w= 1.98, v= 100

D w= 5, v= 95

E w= 3, v= 30

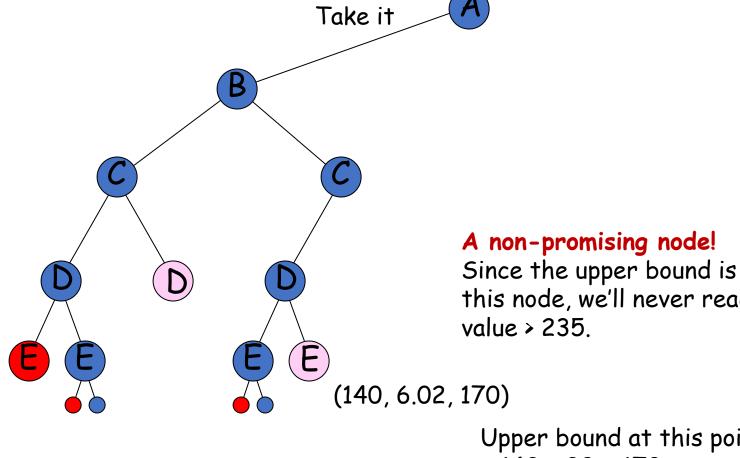
We must stop here since we have inspected the last item E. We don't have any other item beyond E.

(235, 1.02, 245.2)

W = 10

Each node/state = (profit, weight capacity, bound)

Best so far = 235



A w = 2, v = 40

B w= π , v= 50

C w= 1.98, v= 100

D w= 5, v= 95

E w= 3, v= 30

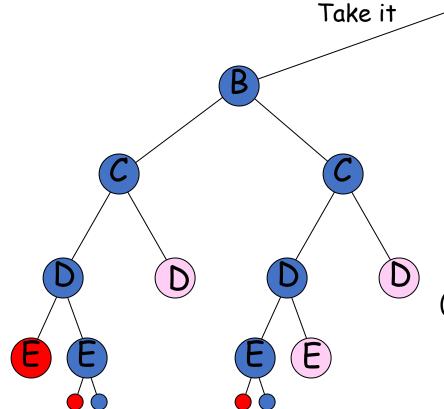
Since the upper bound is 170, if we continue from this node, we'll never reach any solution with total

Upper bound at this point = 140 + 30 = 170

W = 10

Each node/state = (profit, weight capacity, bound)

Best so far = 235



A w = 2, v = 40

B w= π , v= 50

C w= 1.98, v= 100

D w= 5, v= 95

E w= 3, v= 30

A non-promising node!

Since the upper bound is 165, if we continue from this node, we'll never reach any solution with total value > 235.

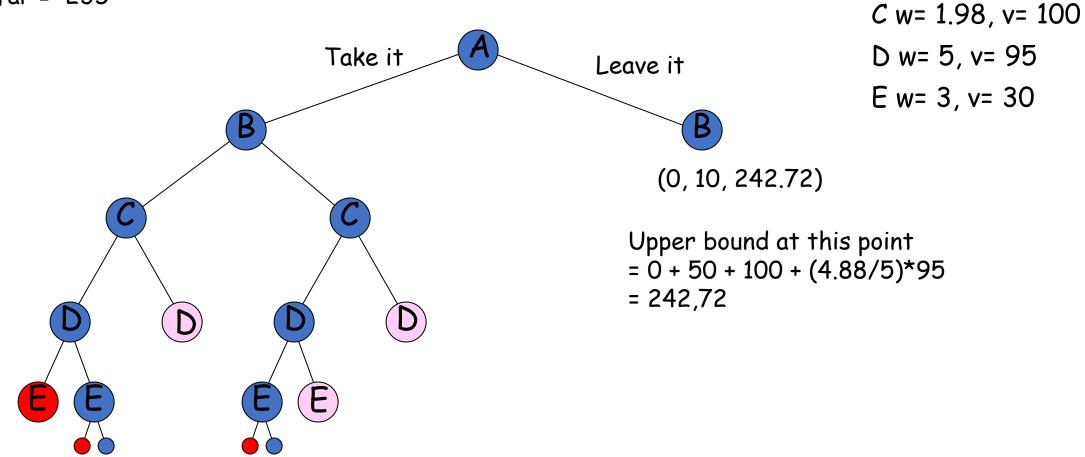
(40, 8, 165)

Upper bound at this point = 40 + 95 + 30 = 165

A w = 2, v = 40

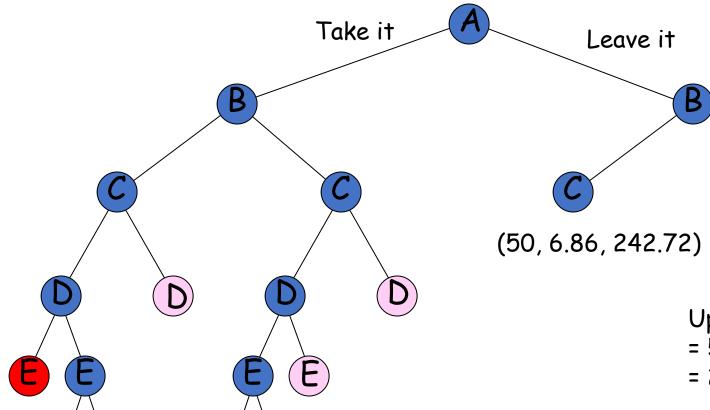
B w= π , v= 50

Each node/state = (profit, weight capacity, bound)



Each node/state = (profit, weight capacity, bound)

Best so far = 235



A w = 2, v = 40

B w= π , v= 50

C w= 1.98, v= 100

D w= 5, v= 95

E w= 3, v= 30

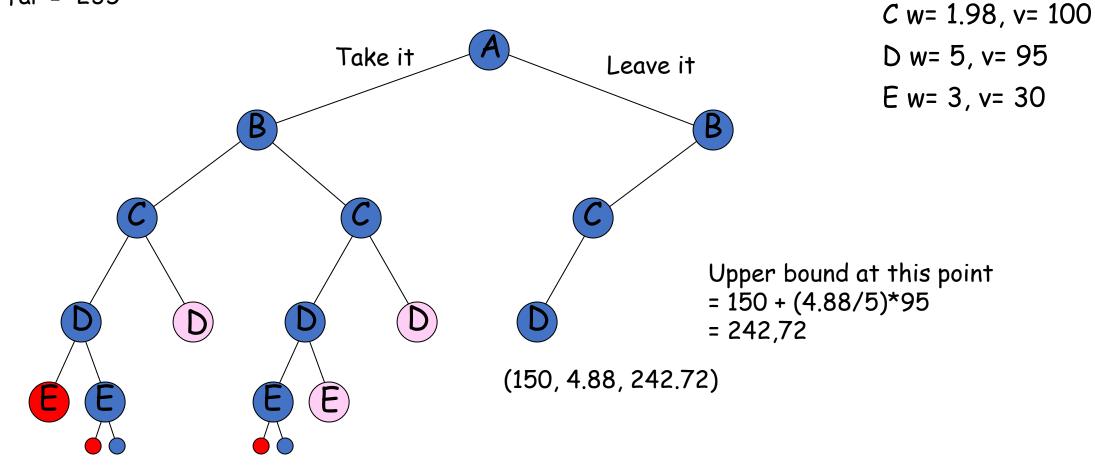
Upper bound at this point = 50 + 100 + (4.88/5)*95 = 242,72

A w = 2, v = 40

B w= π , v= 50

Each node/state = (profit, weight capacity, bound)

Best so far = 235

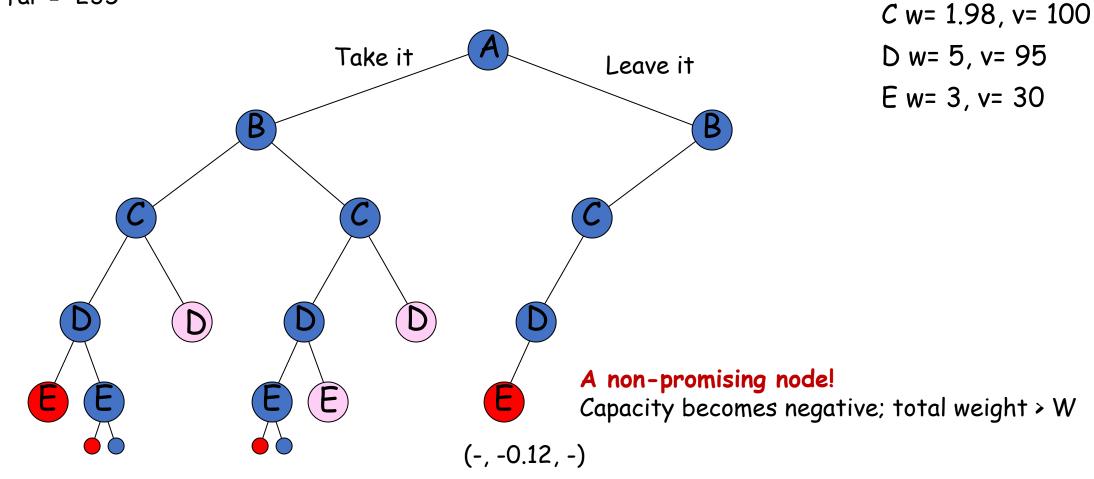


A w = 2, v = 40

B w= π , v= 50

Each node/state = (profit, weight capacity, bound)

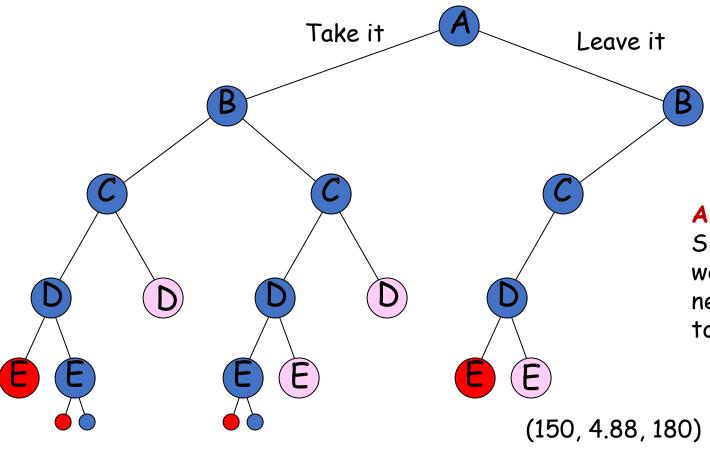
Best so far = 235



W = 10

Each node/state = (profit, weight capacity, bound)

Best so far = 235



A w = 2, v = 40

B w= π , v= 50

C w= 1.98, v= 100

D w= 5, v= 95

E w= 3, v= 30

A non-promising node!

Since the upper bound is 180, if we continue from this node, we'll never reach any solution with total value > 235.

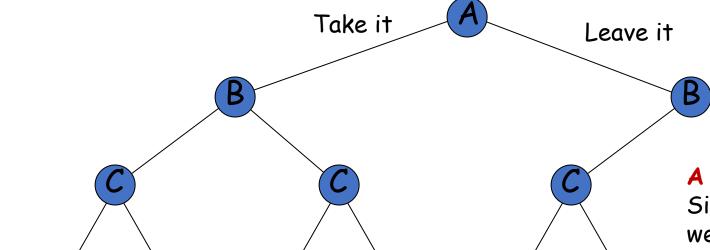
Upper bound at this point = 150 + 30

= 180

W = 10

Each node/state = (profit, weight capacity, bound)

Best so far = 235



A w = 2, v = 40

B w= π , v= 50

C w= 1.98, v= 100

D w= 5, v= 95

E w= 3, v= 30

A non-promising node!

Since the upper bound is 163.6, if we continue from this node, we'll never reach any solution with total value > 235.

(50, 6.86, 163.6)

Upper bound at this point = 50 + 95 + (1,86/3)*30 = 163,6

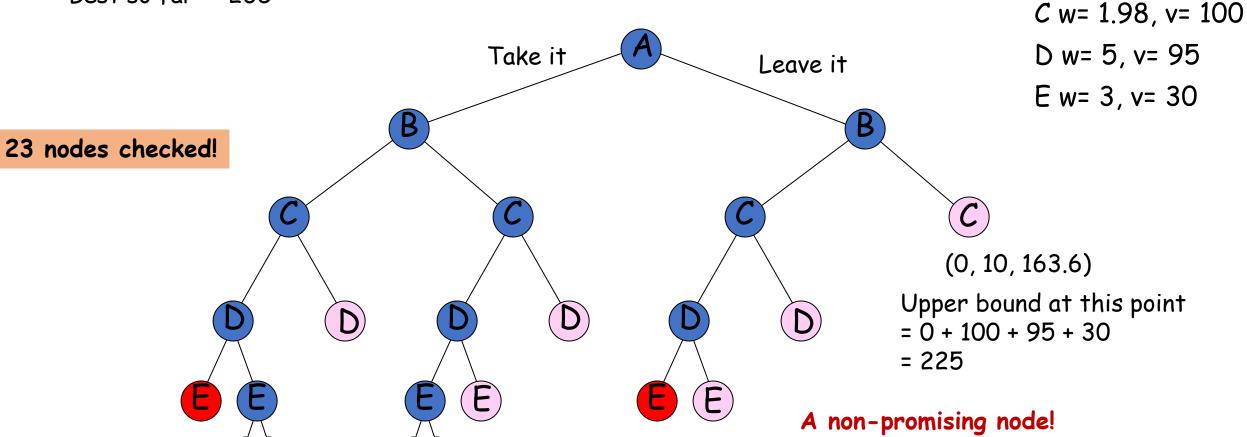
W = 10

A w = 2, v = 40

B w= π , v= 50

Each node/state = (profit, weight capacity, bound)

Best so far = 235



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Since the upper bound is 225, if we continue from this node, we'll never reach any solution with total value > 235.

```
def bound(l, v, w, ws, vs):
  upper_bound_profit = v
  while j < len(ws) and w >= ws[j]:
     upper_bound_profit += vs[j]
     w -= ws[j]
     j += 1
  if j < len(ws):
     upper_bound_profit += (w / ws[j]) * vs[j]
  return upper_bound_profit
```

```
def bnb_knapsack(ws, vs, W):
  s = [] # empty stack
  n = len(ws)
  max_profit = 0 # keep tracking the profit of the best solution so far
  s.append((0, 0, W)) # state/node: (level, current profit, current capacity)
  while s != []:
    (l, v, w) = s.pop()
    if w >= 0 and bound(1, v, w, ws, vs) > max_profit: # if promising
       max_profit = max([max_profit, v])
              # if I == n, we stop since we have inspected last item
         leave_i = (l+1, v, w)
         take_i = (I+1, v + vs[I], w - ws[I])
         s.append(leave_i) # push "leave item i" child node
         s.append(take_i) # push "take item i" child node
  return max_profit
```

A good "bound"?

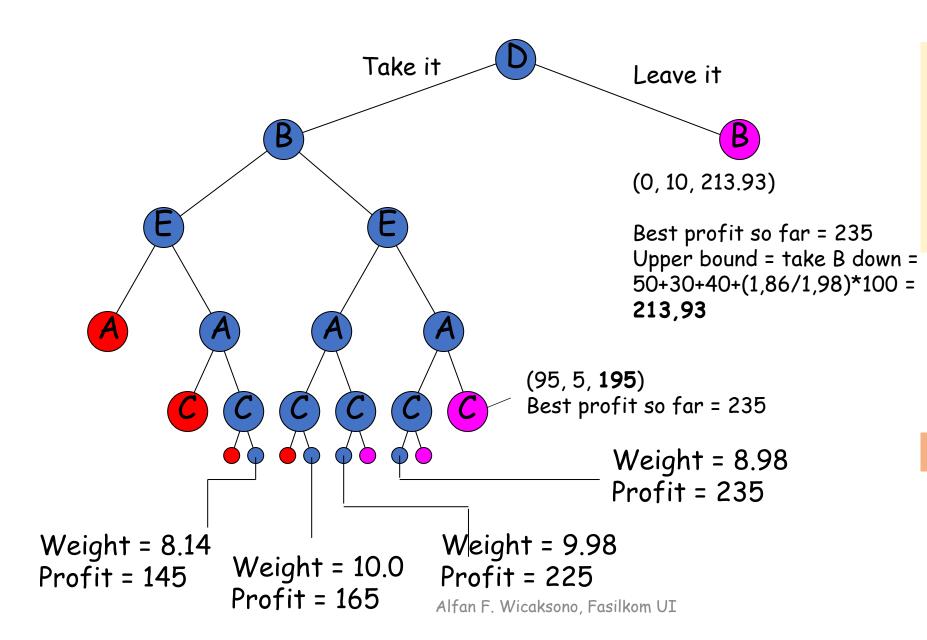
- A "bound" is actually a heuristic function;
- The key to branch and bound is having a good initial bound;
- How might we generate a good initial bound, that is, how might we generate a good solution earlier?

Order of Items Matters

Since there is no fixed ordering of items, is there a better way to order the input items?

- Highest weight first (Heaviest on Top)
 Generate infeasible solutions quickly
- Highest density (profit/weight) first Generate good solution quickly
- Which is better depends on input

Heaviest on Top



Items are sorted based on weights in descending order.

D: w=5, v=95

B: $w = \pi$, v = 50

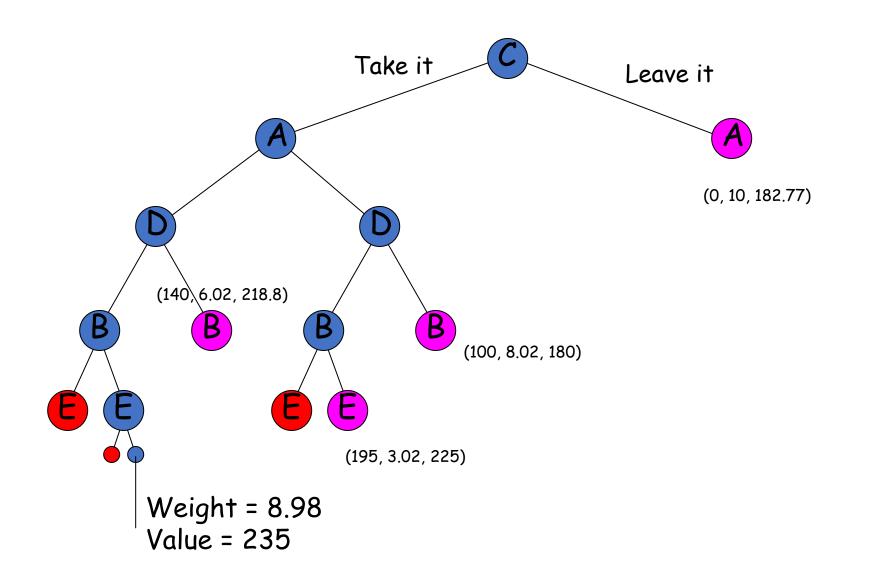
E: w = 3, v = 30

A: w = 2, v = 40

C: w= 1.98, v= 100

23 nodes checked!

Best Density on Top



Items are sorted based on profit/weight in descending order.

B:
$$w = \pi$$
, $v = 50$

15 nodes checked!

```
def sort_heaviest_top(ws, vs):
  sorted_items = sorted(list(zip(ws, vs)), key = lambda x: x[0], reverse = True)
  sorted_ws = [w for (w, _) in sorted_items]
  sorted_vs = [v for (_, v) in sorted_items]
  return sorted_ws, sorted_vs
def sort_density_top(ws, vs):
  sorted_items = sorted(list(zip(ws, vs)), key = lambda x: x[1]/x[0], reverse = True)
  sorted_ws = [w for (w, _) in sorted_items]
  sorted_vs = [v for (_, v) in sorted_items]
  return sorted_ws, sorted_vs
```

```
def bnb_knapsack(ws, vs, W):
  ws, vs = sort_density_top(ws, vs)
        # empty stack
  s = []
  n = len(ws)
  max_profit = 0 # keep tracking the profit of the best solution so far
  s.append((0, 0, W)) # state/node: (level, current profit, current capacity)
  while s != []:
    (l, v, w) = s.pop()
    if w >= 0 and bound(1, v, w, ws, vs) > max_profit: # if promising
       max_profit = max([max_profit, v])
              # if I == n, we stop since we have inspected last item
         leave_i = (l+1, v, w)
         take_i = (I+1, v + vs[I], w - ws[I])
         s.append(leave_i) # push "leave item i" child node
         s.append(take_i) # push "take item i" child node
  return max_profit
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```

Running Time?

- Backtracking algorithms for problems such as the 0-1 Knapsack problem are still exponential-time in the worst case!
- They are useful because they are efficient for many large instances.
- · Backtracking algorithms depend on the data they are given!
 - With one set of data, we might have to complete a DFS without eliminating any branches.
 - With another set of data, we might eliminate most of the branches

Greedy + Backtracking

- Suppose half the inputs to our knapsack problem all have the same weight.
 - If all inputs had the same weight, we could implement a greedy solution, highest value first.
 - However, since half do not, we cannot use greedy alone to find optimal solution
- Combine backtracking approach with greedy to find optimal solution more quickly.

Example:

```
A w=10 v=50
B w=20 v=40
C w=5 v=10
D w=5 v=5
E w=15 v=30
F w=15 v=20
G w=15 v=15
H w=15 v=10
```

Take it Leave it F Greedy on half!

Example:

```
F1 w=.. v=..
F2 w=.. v=..
F3 w=.. v=..
F4 w=.. v=..
F5 w=.. v=..
F6 w=15 v=..
F7 w=15 v=..
F8 w=15 v=..
F9 w=15 v=..
```

Running Time?

- Backtrack on half the inputs
- At leaves, apply greedy strategy on the other half of the inputs
- Comparison
 - Pure brute force: O(2ⁿ)
 - Combination Greedy + Backtracking: O(n2n/2)

Running Time?

- Assumptions
 - Suppose **n=50**
 - We can test 1,000,000 solutions/second.
- 2⁵⁰ would take over 35 years
- 2²⁵ can be generated in half an hour
 - Plus marginal time to generate greedy solution for each of the 2²⁵ solutions

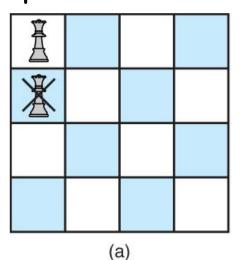
DP + Backtracking

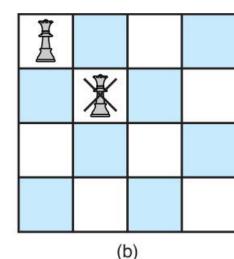
- Suppose half the inputs to our knapsack problem have small integral weights/values while the other half have real weights/values.
- How can we combine approaches to solve this efficiently?
- Dynamic Programming on half!

Position n queens on an $n \times n$ chessboard so that no two queens threaten each other.

- The criteria is that no two queens can be in the same row, column, or diagonal;
- The sequence for the problem is the n positions in which the queens are placed;
- The set for each choice is 2ⁿ possible positions on the chessboard.

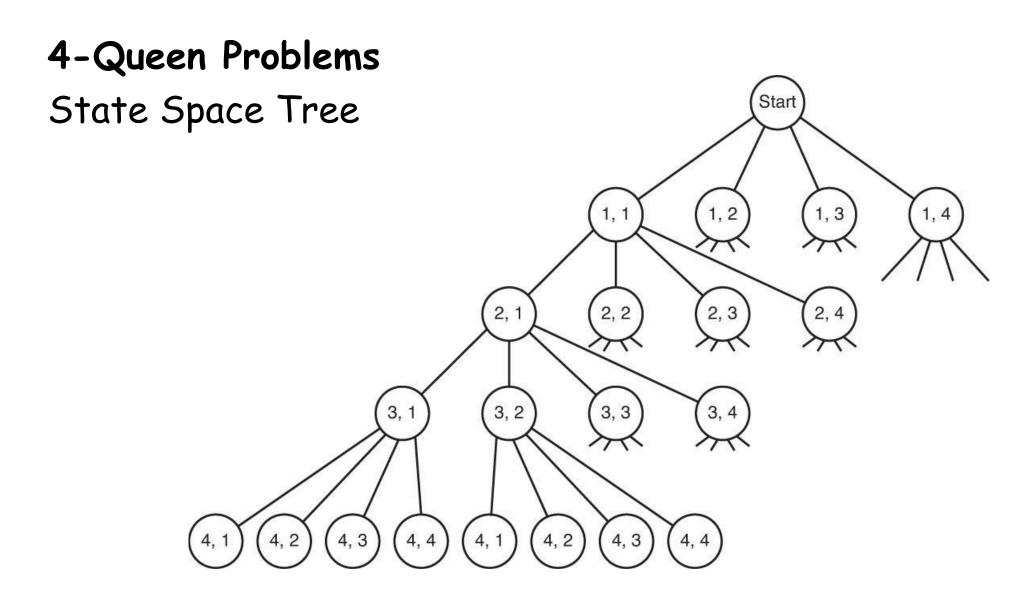
- Pure brute force search
 - 16 squares on a 4 by 4 chessboard
 - Leads to 16 * 15 * 14 * 13 = 43,680 possible solutions





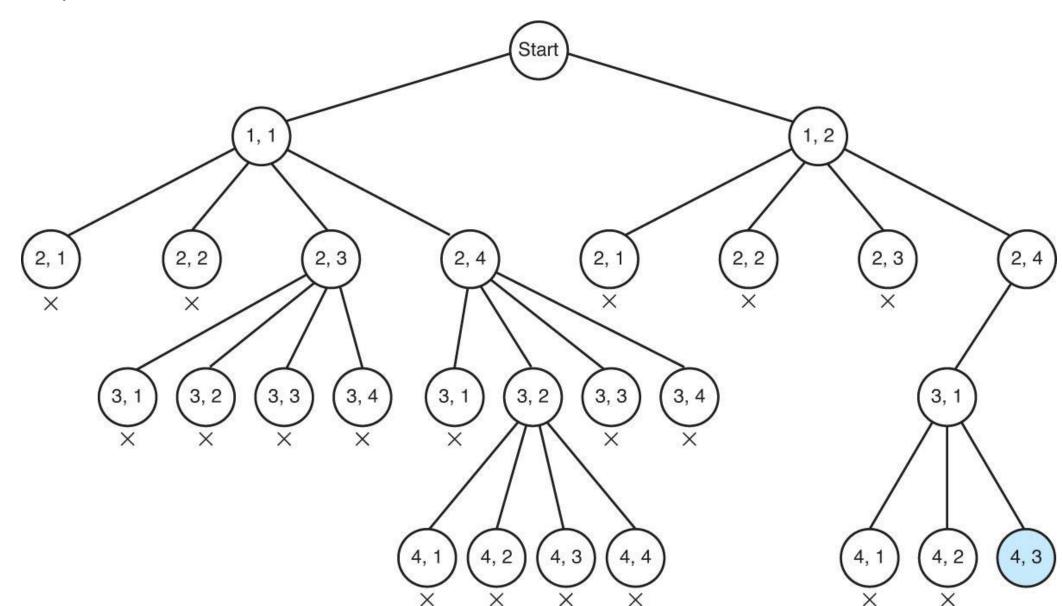
- Improvements
 - At most one queen per row: $4^4 = 256$ possible solutions
 - Backtracking: If two queens already attack before final queen placed, backtrack

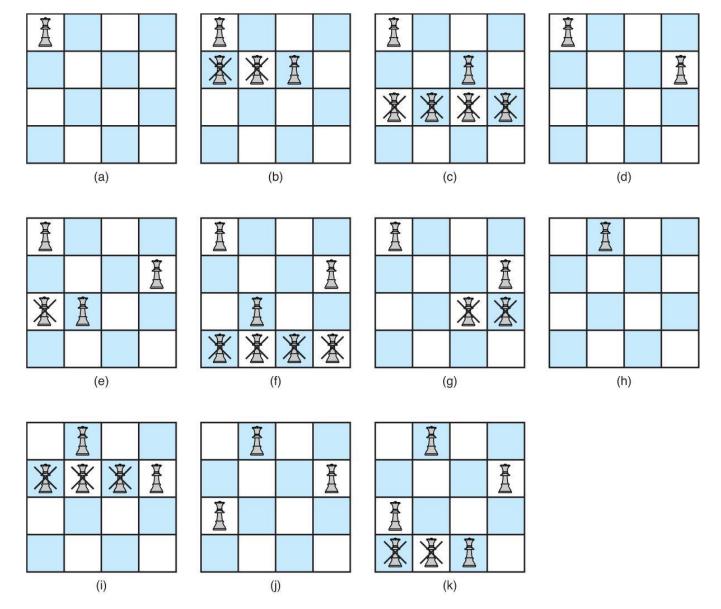
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A node is non-promising if

- The queen in the k-th row threatens the queen in the i-th row along the same column:
 - column(i) = column(k)
- The queen in the k-th row threatens the queen in the i-th row along one of its diagonals:
 - column(i) column(k) = i k
 - column(i) column(k) = k i





```
def n_queens_recc(board, N, row):
  if row == N:
     return True
  for col in range(N):
     if is_safe(board, N, row, col):
        board[row][col] = 1
        if n_queens_recc(board, N, row + 1): # check for next row
           return True
        board[row][col] = 0
  return False
def n_queens(N):
  board = [[0 \text{ for } \times \text{ in range}(N)] \text{ for } y \text{ in range}(N)]
  if n_queens_recc(board, N, 0):
     print(board)
```

Inefficient implementation of is_safe?

```
def is_safe(board, N, row, col):
  for x in range(row):
     if board[x][col] == 1:
        return False
  for x, y in zip(range(row, -1, -1), range(col, -1, -1):
     if board[x][y] == 1:
        return False
  for x, y in zip(range(row, -1, -1), range(col, N, 1)):
     if board[x][y] == 1:
        return False
  return True
                                                                 Running time = O(N)
```

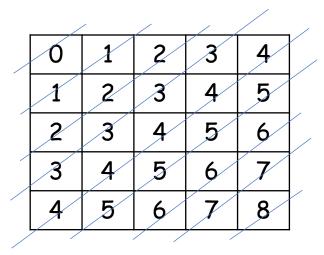
is_safe in O(1) time?

The idea is to keep three Boolean arrays that tell us which rows and which diagonals are occupied.

Each row has already had a unique number. But, how can we give each diagonal a unique number? HINT:

4	3	2	1	0
5	4	3	2	1
6	5	4	3	2
7	6	5	4	3
8	7	6	5	4
		•		

The "\" diagonals
Row - Col + N - 1



The "/" diagonals
Row + Col

Exercise!

In the U.S. navy, the SEALS are each specially trained in a wide variety of skills so that small teams can handle a multitude of missions.

If there are *k* different skills needed for a mission, and *n* SEAL members that can be assigned to the team, find the smallest team that will cover all of the required skills.

Andersen knows hand-to-hand, first aid, and camouflage

Butler knows hand-to-hand and snares
Cunningham knows hand-to-hand
Douglas knows hand-to-hand, sniping, diplomacy, and snares

Eckers knows first-aid, sniping, and diplomacy

Exercise!

Given a graph G, check whether there is a cycle that visits every vertex of G exactly once and returns to the starting vertex.

Describe a state space tree for this problem; what are promising nodes? How to determine a solution from the tree?