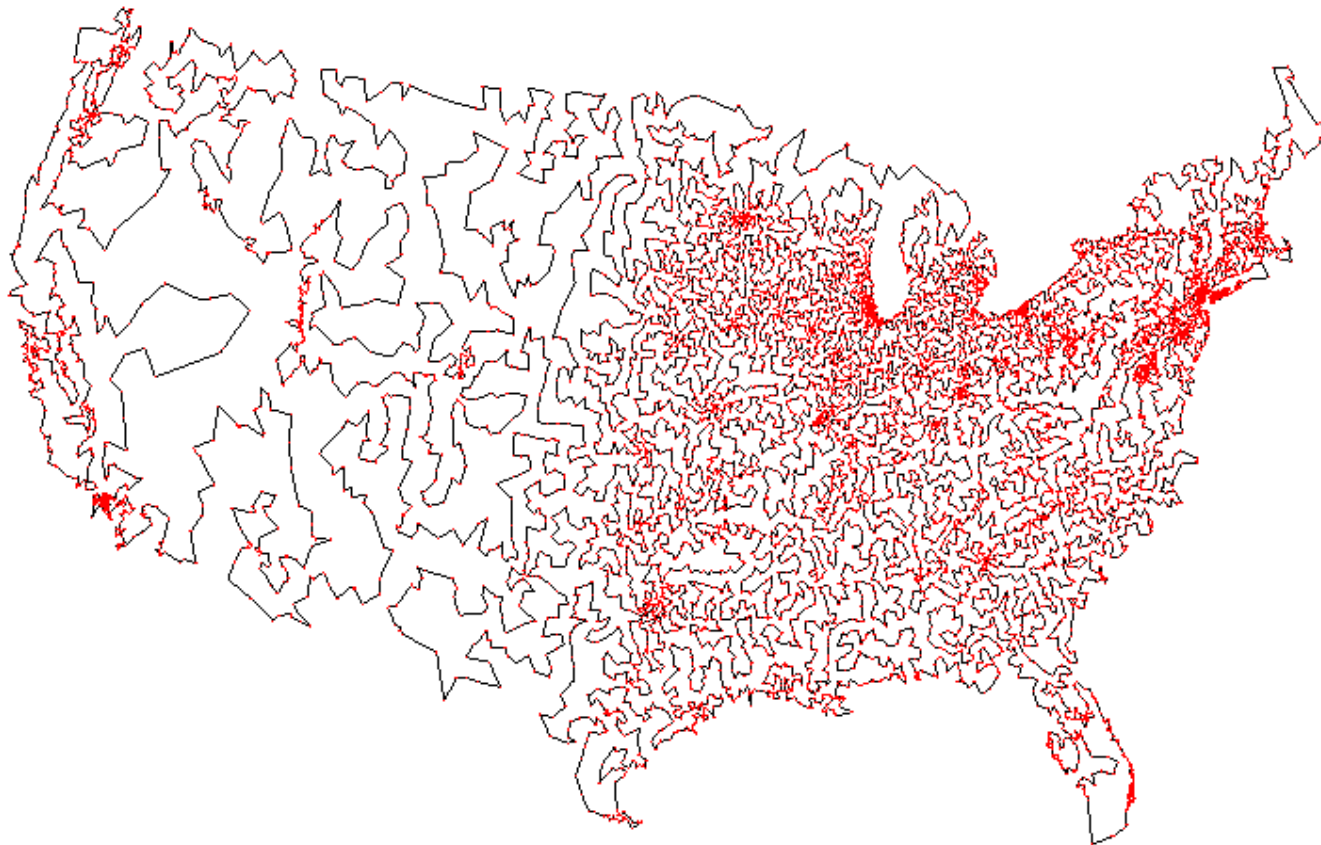


CSE 6140

PROJECT

metric Traveling Salesperson Problem

- TSP. Given a set of n cities and a pairwise distance function $d(u, v)$, is there a tour of length $\leq D$?



Optimal TSP tour
Reference: <http://www.tsp.gatech.edu>

Teams

- Randomly assigned
- Group of 3 (one has 4)
- 25 teams
- You have until Monday to make swaps
- Have to negotiate between each other and email with names of the students and their team Letter that are swapping
 - Both students should be cc'ed in the email
 - Reason for swaps in incompatible Programming Languages

Algorithms

- Greedy Construction Heuristic (Furthest Insertion)
- Approximation Algorithm (MST 2-approx)
- Local Search (2 variants)
 - Choose a method to select a starting solution
 - Choose a neighborhood (2-opt, 3-opt)
 - Choose a method to explore search space
 - Hill Climbing, Simulated Annealing, Iterated Local Search, Tabu Search, Genetic Alg
- Branch-and-Bound
 - How do you branch/expand on each node?
 - How do you bound on each node?
- Other methods?

Executable

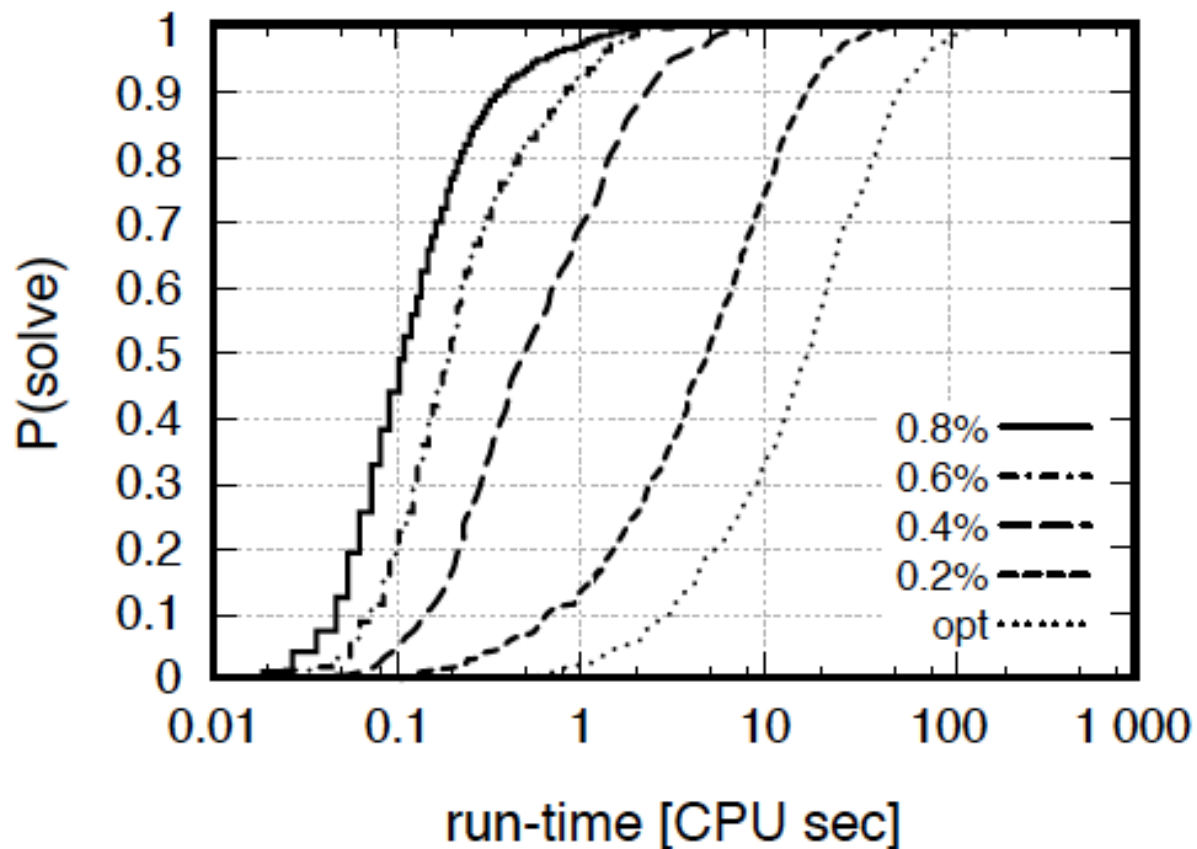
- Parameters
 - -alg [BnB | Approx | Heur| LS1 | LS2]
 - -inst filename.tsp
 - -time cutoff (in minutes)
- Output:
 - SolFile <filename_method.sol> with 2 lines:
 - line1: quality of best solution found
 - line2: list of vertices on tour $v_1, v_2, \dots, v_n, v_1$
 - SolTrace <filename_method.trace> for BnB and LS
 - Each line is 2 numbers: timestamp quality
 - Record every time when a new better solution is found

Deliverables

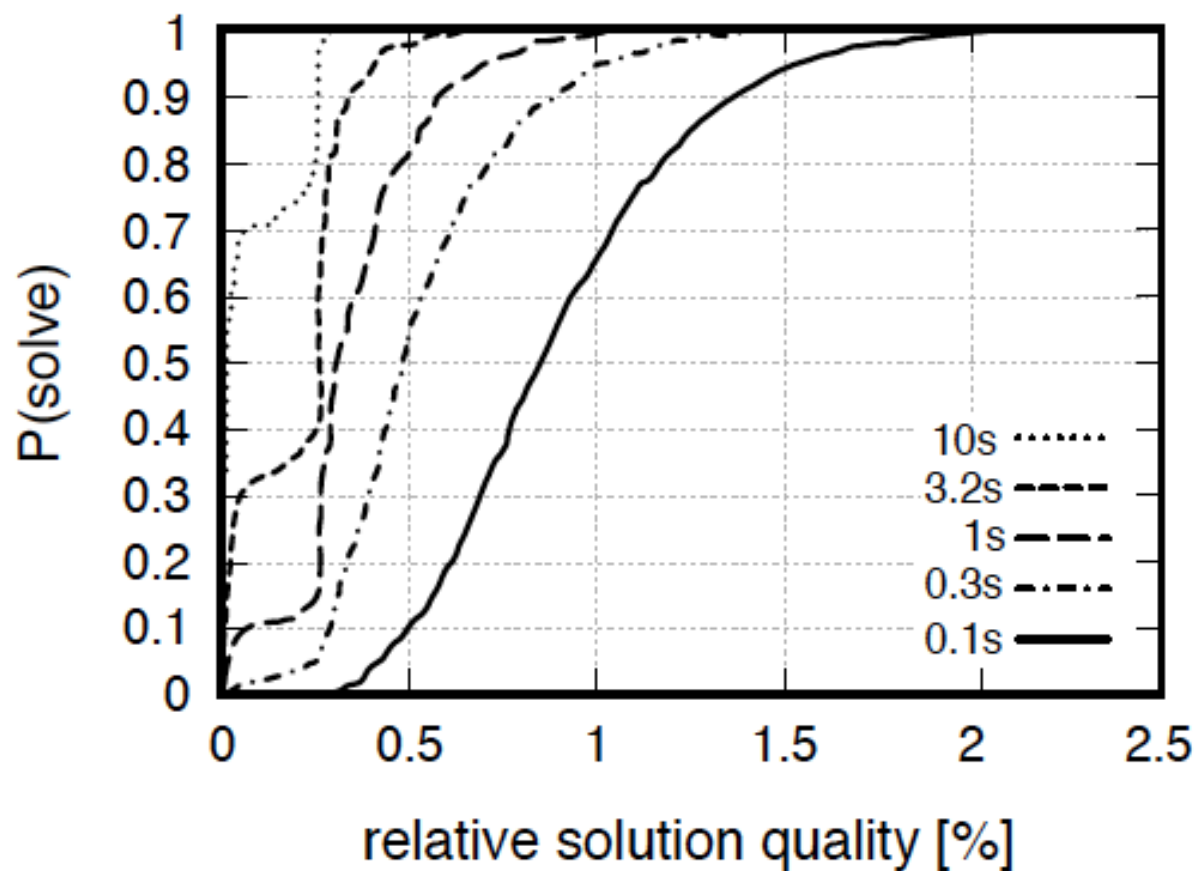
- Partial report/check in on Thur. Nov 20
 - You should have be able to parse input and produce output
 - You should have at least 2 approaches working by then
 - Report best quality within 10 mins for each benchmark instance
- Presentation last class Dec 4 with 5 mins per team
- Report (the bulk of your grade)
 - Written like a proper academic paper
 - Describes your approaches and choices, Data structures, Worst-case running time
 - For each instance, report results on all ALGs in terms of relative optimality gap and time with max 10 mins time cutoffs
 - Does the empirical running time match the worst-case complexity? How does the empirical relative error compare to the approximation guarantee? How do methods comapare?

- Local Search Approaches
 - Why did you make the choices that you did?
 - Report any sources of ideas you have used
 - Try to be creative – make your own variant of a known LS approach, don't just implement exactly the same
 - Generate QRTDs and SQDs for selected 3 instances
 - Boxplot for each instance with Mean, Median, Q1, Q3, etc

Qualified RTDs for various solution qualities:



Solution quality distributions for various run-times:



Local Search hints

- Implementation Optimizations:
 - Pre-compute the distance matrix
 - For each node, have a sorted list by distance of edges to the other nodes
 - Consider first-improvement Selection versus best-improvement
 - Consider only the $K=5$ nearest neighbors of a node for the 2-opt or 3-opt exchanges
- Enter your LS approaches in our Competition!!! – submit entries of your LS approaches each week to compete against other teams

Team Participation

- Each individual e-mail me a thoughtful and honest evaluation of the contributions of your group members, including yourself.
- For each individual, include a score from 1 to 10 indicating your evaluation of their work (10 meaning they were a valuable member of the team that made significant contributions to the project and were good to work with, 1 meaning they contributed none or very little and were difficult to work with).
- You may also include any clarifying comments, etc. (especially for low scores).
- If a person receives consistently low evaluations from peers, then their score will be proportionally decreased.

Example: TSP file EUC

NAME: kroA100

TYPE: TSP

COMMENT: 100-city problem A (Krolak/Felts/Nelson)

DIMENSION: 100

EDGE_WEIGHT_TYPE : EUC_2D

NODE_COORD_SECTION

1 1380 939

2 2848 96

3 3510 167

...

EOF

Example: TSP file GEO

NAME: burma14

TYPE: TSP

COMMENT: 14-Staedte in Burma (Zaw Win)

DIMENSION: 14

EDGE_WEIGHT_TYPE: GEO

EDGE_WEIGHT_FORMAT: FUNCTION

DISPLAY_DATA_TYPE: COORD_DISPLAY

NODE_COORD_SECTION

1	16.47	96.10
---	-------	-------

2	16.47	94.44
---	-------	-------

3	20.09	92.54
---	-------	-------

...

EOF

Branch-and-Bound algorithm

```
Branch-and-Bound(P) // Input: minimization problem P
01  $F \leftarrow \{(\emptyset, P)\}$  // Frontier set of configurations
02  $B \leftarrow (+\infty, (\emptyset, P))$  // Best cost and solution
03 while F not empty do
04   Choose (X,Y) in F – the most "promising" configuration
05   Expand (X,Y), by making a choice(es)
06   Let  $(X_1, Y_1), (X_2, Y_2), \dots, (X_k, Y_k)$  be new configurations
07   for each new configuration  $(X_i, Y_i)$  do
08     "Check"  $(X_i, Y_i)$ 
09     if "solution found" then
10       if  $\text{cost}(X_i) < B \text{ cost}$  then // update upper bound
11          $B \leftarrow (\text{cost}(X_i), (X_i, Y_i))$ 
12     if not "dead end" then
13       if  $\underline{lb}(X_i) < B \text{ cost}$  then //
14          $F \leftarrow F \cup \{(X_i, Y_i)\}$  // else prune by lb
15 return B
```

- Partial solution: a path from a start node a to b , going through nodes $T - (a, T, b)$
- Choose: the partial assignment with smallest lower bound (most promising)
- Expand: add any edge from b to $V - T - \{a, b\}$
- Lower bounds?

Traveling Salesman Problem—Bounding

Function 2 **Dynamic (2 Shortest Edges)**

- Given a partial solution (a, T, b)
- We have a path from a to b using vertices $T \subseteq V - \{a, b\}$
- A lower bound is the sum of:
 - The partial path we have
 - A lower bound on exiting a and b (half of their shortest edge to a vertex in $V - T - \{a, b\}$)
 - A lower bound on entering and exiting each of the remaining vertices (the sum of the two shortest adjacent edges to nodes in $V - T$ divided by 2)

Traveling Salesman Problem—Bounding

Function 3 **Dynamic (MST)**

- Given a partial solution (a, T, b)
- We have a path from a to b using vertices $T \subseteq V - \{a, b\}$
- A lower bound is the sum of:
 - The partial path we have
 - A lower bound on exiting a and b (their shortest edge to a vertex in $V - T - \{a, b\}$)
 - A lower bound on visiting the remaining nodes (The cost of the Minimum Spanning Tree for the subgraph over nodes in $V - T - \{a, b\}$)

2-approximation for TSP using MST

APPROX-TSP-TOUR(G)

Find a MST T ;

Choose a vertex as root r ;

return preorderTreeWalk(T, r);

- preorderTreeWalk(T, r)
 - depth first search in the tree, and output each node the first time that you enter it
 - Exactly the same order as the Eulerian tour and the shortcutting
- Note: There is a 1.5 approximation algorithm for metric TSP.
-

Greedy Construction Heuristic: Furthest Insertion

- starts from a single vertex, and then inserts new points into this partial tour one at a time until the tour is complete.
- The version of this heuristic that seems to work best is *furthest point* insertion: of all remaining points, insert the point v into a partial tour T such that

$$\max_{v \in V \setminus T} \min_{i=1}^{|T|} (d(v, v_i) + d(v, v_{i+1}))$$

- The “min” ensures that we insert the vertex in the position that adds the smallest amount of distance to the tour,
- while the “max” ensures that we pick the worst such vertex first.
- This seems to work well because it “roughs out” a partial tour first before filling in details.
- Such tours are typically only 5% to 10% longer than optimal.

Local Search (LS)

- start from initial position
- iteratively move from current position to one of neighboring positions
- use evaluation function to choose among neighboring positions

Hill climbing

function Hill-Climbing(*problem*) **returns** a *solution state*

current \leftarrow Make-Node(Initial-State[*problem*])

loop do

next \leftarrow a highest-valued successor of *current*

if Value[*next*] < Value[*current*] **then return** *current*

current \leftarrow *next*

end

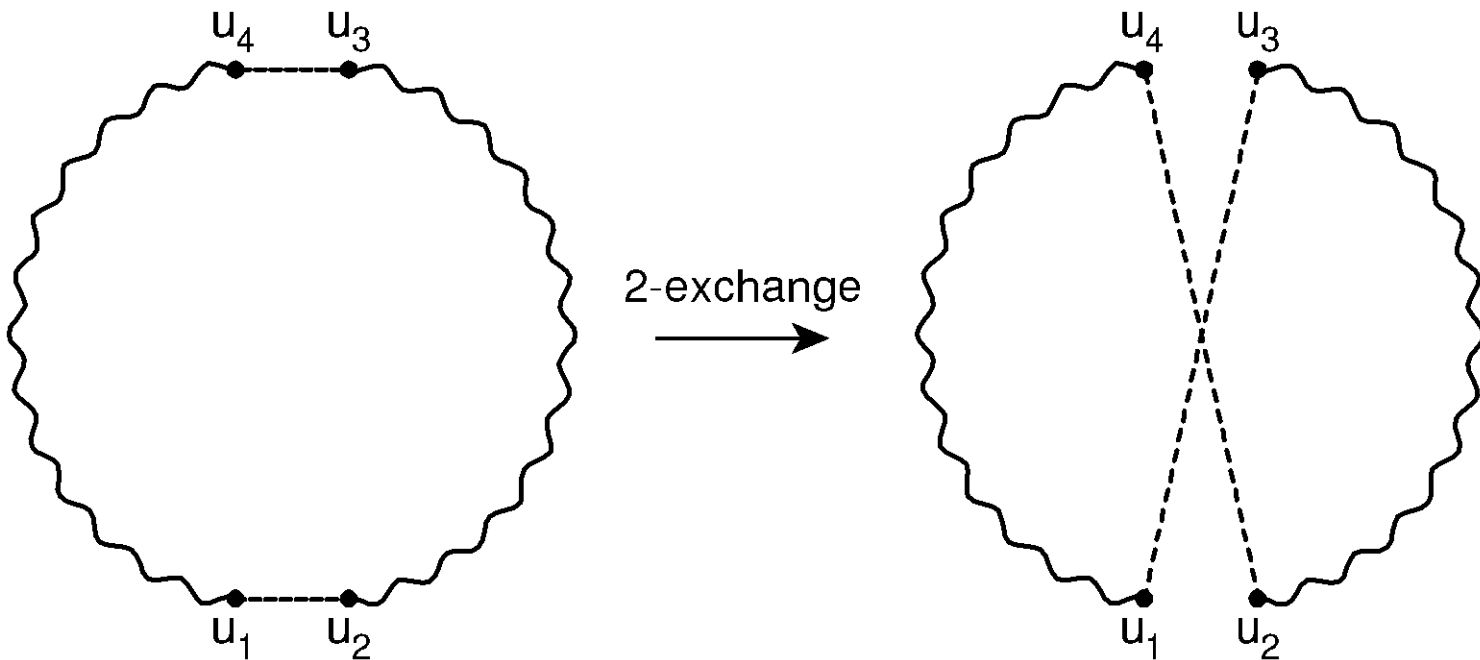
SA Pseudo code

```
function Simulated-Annealing(problem, schedule) returns  
    solution state  
current  $\leftarrow$  Make-Node(Initial-State[problem])  
for t  $\leftarrow$  1 to infinity  
    T  $\leftarrow$  schedule[t] //      T goes downwards.  
    if T = 0 then return current  
    next  $\leftarrow$  Random-Successor(current)  
     $\Delta E$   $\leftarrow$  f-Value[next] - f-Value[current]  
    if  $\Delta E > 0$  then current  $\leftarrow$  next  
    else current  $\leftarrow$  next with probability  $e^{\Delta E/T}$   
end
```

Iterated local search

- Generate initial candidate solution s
- Perform local search on s (for example iterative improvement starting from s)
- While termination condition not met
 - Set $r=s$
 - Perform perturbation on s
 - Perform local search on perturbed s
 - Based on acceptance criterion, keep s or revert to r

Symm. TSP --- search neighborhood

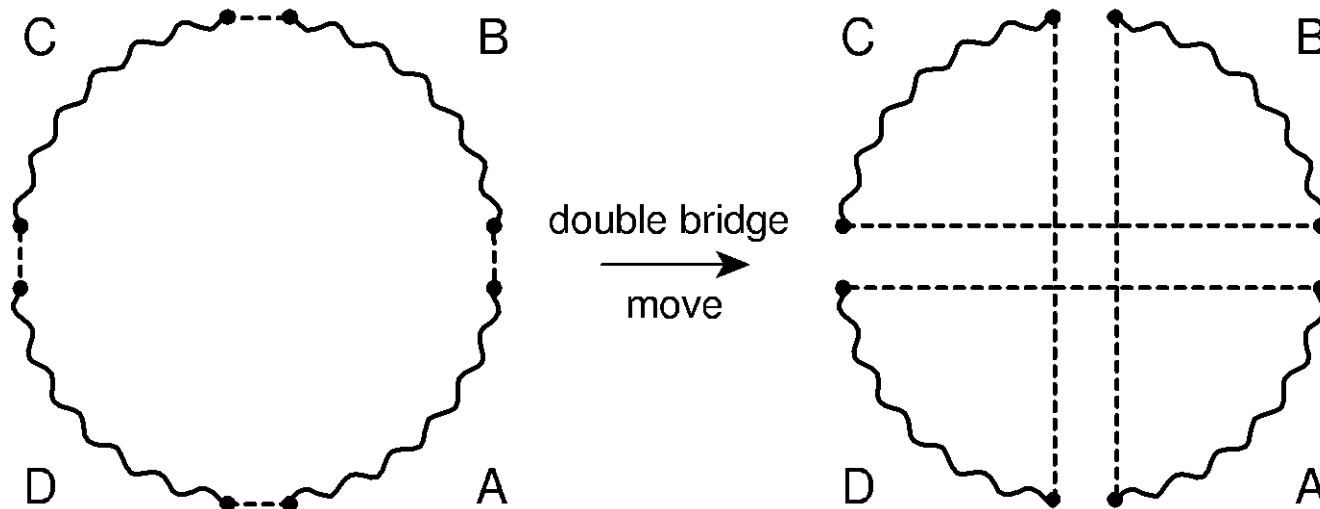


3-opt – delete 3 edges and reconnect fragments into 1 cycle

k-opt – delete k edges and reconnect fragments into 1 cycle

Iterated local search for TSP

- Perturbation: “double-bridge move” = 4-exchange step
- Cannot be directly reversed by 2-exchange moves



Nominate your TAs for an award

- Did you find one of the TAs for this class particularly helpful
- Show your appreciation by nominating them for Graduate TA award
- Deadline Nov 9
- Please visit <http://cetl.gatech.edu/students/tas/awards/2015>
- and share your favorite TA's name and why you think they should win this award.