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Comparison of Mixed Integer Programming Formulations for the Shared Multicast Tree Problem

Tightening the LP bounds

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Received: date / Accepted: date

Abstract In this paper we focus on the Shared Multicast Tree problem (SMT), which is a task in wireless network design aiming to establish a wireless communication network minimizing necessary energy consumption. SMT is a generalization of the Shared Broadcast Tree problem (SBT), and can be regarded as a Steiner tree problem with a nonlinear objective functinon that reflects the use in wireless communication. In particular, we consider two integer linear programming formulations and investigate how they relate to each other. Both models are subsequently extended by additional variables and corresponding constraints. We also present several valid inequalities. Our goal is to achieve a stronger LP bound than models studied in previous works, and also to devise a method which allows calculating these lower bounds for instances as large as possible. Numerical experiments suggest that both models are much stronger than previous formulations, however, the number of constraints makes them impractical for solving instances of even fairly small size as the computation takes prohibitively long time. Applying a constraint generation scheme on one of the studied models significantly increases the size of the instances for which it is possible to obtain a strong LP bound.

Keywords Wireless communication, broadcast tree, multicast, Steiner tree, LP bound, valid inequalities

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1 Introduction

The purpose of a multicast communication in a wireless ad-hoc network is to route information from a sending device to a set of receiving devices. Given a set of wireless devices and distances between them, the task is to assign power to each device, so that the demands of the communication are met and the energy consumption is as low as possible, assuming their locations are fixed. Power efficiency is an important measure in designing ad-hoc wireless networks since the devices typically use batteries as power supply and are therefore heavily energy-constrained. Individual devices work as transceivers, which means that they have the ability to both transmit and receive a signal. Moreover, the power level of a device can be dynamically adjusted during a multicast session.

Unlike wired networks, nodes in ad-hoc wireless networks use omnidirectional antennas, and hence a message reaches all nodes within the communication range of its sender. This range is determined by the power assigned to the sender, which is the maximum rather than the sum of the powers necessary to reach all intended receivers. This feature is often referred to as the wireless multicast advantage [1].

A well known and extensively studied task in wireless network design is the Minimum Energy Broadcast (MEB) problem. Given a set of wireless devices with one designated source node among them, the goal is to assign power to individual nodes which determines their communication ranges, inducing a broadcast tree such that a signal initiated by the source reaches all the remaining nodes, and the energy consumption for this communication is minimized. Typically, not only one node can act as a source. Every node may initiate a message intended for the remaining nodes. In general, two different sources have two different optimal broadcast trees, which means that the optimal broadcast trees must be calculated separately for every node. Furthermore, in order to route signals correctly, the nodes must be able to recognize which node initiated currently received signal and therefore which broadcast tree is used, or from the relaying device's perspective, which power level should be set. It is obvious that such overhead calculations require additional energy and certain abilities of used devices.

The idea of the SBT problem is to maintain a single broadcast tree regardless the source of a signal. Such tree would not be optimal for individual sources, but routing at each node would be considerably simplified. Provided that a single broadcast tree is used, the nodes are no longer required to identify the source of the message in order to set a correct power level. Instead, only the immediate neighbour from which the signal was received must be recognized. The objective function in SBT captures not only the power levels of the nodes, but depends also on how often a node actually transmits using certain power level. A natural extension of this concept and a forefront of this paper is the Shared Multicast Tree (SMT) problem, in which some of the nodes never initiate any transmission and do not have to receive any signals. They can be used as intermediate forwarding nodes whenever it reduces the resulting power, and thus play the role of Steiner nodes. Devices that can initiate a transmission and also have to receive every message are referred to as *destinations*.

1.1 Related work

1.2 Assumptions and notation

An ad-hoc wireless network is modeled by a complete graph $G = (V, E)$, where the set V of nodes represents the set of wireless devices and the set of edges $E = \{\{i, j\} : i, j \in V, i \neq j\}$ corresponds to the potential links between them. Often we use the set $A = \{(i, j) : i, j \in V, \{i, j\} \in E\}$ that contains all arcs derived from E. For an arbitrary $i \in V$, the set $V \setminus \{i\}$ is abbreviated as V_i. The set $D \subseteq V$ of *destinations* denotes selected devices that initiate a communication and also are required to receive every message initiated by some other destination. The remaining devices represented by $V \setminus D$ do not have to receive the messages, but can be used as an intermediate nodes and relay a transmission whenever it reduces energy consumption. The notation V_i and D_i for some $i \in V$ abbreviates $V \setminus \{i\}$ and $D \setminus \{i\}$, respectively.

Next, $d : V \times V \to \mathbb{R}$ is a function that determines a distance between every two nodes. The constant α represents an environmentally dependent parameter typically valued between 2 and 4. Power requirement p_{ij} for sending a message from node i to j is then calculated as $p_{ij} = d_{ij}^{\alpha}$, implying the symmetry $p_{ij} = p_{ji}$. The task is to find a Steiner tree minimizing given objective function explained in the next section.

If $\{i, j\}$ is an edge in a Steiner tree $T = (V_T, E_T)$ of G, we use $T_{i/j}$ to denote the subtree of T consisting of all vertices k such that the path from k to j visits i, as introduced in [2]. Additionally, we define a function $\mathrm{nod}(T_{i/j})$ that returns the number of destinations in $T_{i/j}$. Neighbours of i in T are denoted $i_1^T, i_2^T, i_3^T, \ldots$ in non-increasing order of distance from i. If there is no risk of confusion, we simply omit the superscript T. The highest and second highest power levels of i are defined by its neighbours i_1 and i_2, respectively. For a leaf i, we set $p_{ii_2} = 0$.

Let $\mathbf{z} \in \{0, 1\}^E$ be a binary vector with components corresponding to edges in E. The undirected graph induced by $\mathbf{z}$ is defined as $G_{\mathbf{z}} = (V, E_{\mathbf{z}})$, where $\{i, j\} \in E_{\mathbf{z}} \Leftrightarrow x_{ij} = 1$. The directed graph induced by $\mathbf{x} \in \{0, 1\}^A$ is defined analogously. In both cases, the induced (directed) graph is not necessarily connected. If A is an IP model, its continuous relaxation is denoted as LP(A).

The reminder of this paper is organized as follows: Section 2 describes the SMT problem and gives detailed explanation of its objective function. Integer linear programming formulations, valid inequalities and their analysis are presented in Section 3. Results of various numerical experiments are reported in Section 6, followed by conclusions in Section 7.

2 Shared Broadcast and Multicast Tree problem

A feasible solution to an SMT instance is any Steiner tree for given set of destinations D in G. Assume the tree $T = (V_T, E_T)$ depicted in Fig. 1 to be one such solution. Any node $s \in D$ can initiate a transmission, and all the remaining destinations must receive it. Let us now consider the node i with three neighbours i_1, i_2 and i_3 ordered downwards by their distance from i. If the transmitting node is a, b or i_1, then the signal reaches i via arc (i_1, i) and all nodes in the subtree $T_{i_1/i}$ highlighted by the grey area have already received the signal, and so i does not have to send it back to i_1. It suffices if i forwards the signal to the most distant neighbour different than i_1, which is in our case i_2. By using the power level p_{ii_2} and due to the wireless advantage, the message reaches all the neighbours that have not received it yet. On the other hand, if the transmission is initiated by a destination from $T \setminus T_{i_1 i}$ (outside the grey area), then i has to forward it to the most distant neighbour i_1, which again causes that all nodes that have not received the signal will be reached.

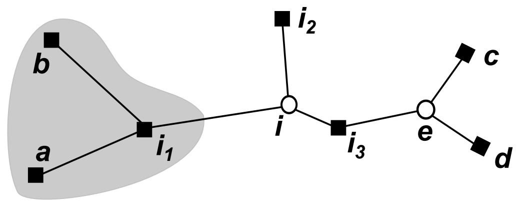


Fig. 1: A simple feasible solution illustrating the calculation of a contribution of node i to the objective function. Destinations and Steiner nodes are denoted by solid squares and empty circles, respectively.

The non-linear objective function captures the entire network structure and takes account of frequency of usage of certain power level. In our example, node i uses the power level p_{ii_2} every time the source of the relayed signal lies in the subtree $T_{i_1/i}$ which contains three potential sources. The power level P_{ii_1} is set whenever the source lies outside of $T_{i_1/i}$, which applies to four sources. The contribution of node i to the objective function is thus $3p_{ii_2} + 4p_{ii_1}$. The total cost of T is the sum over all nodes' contributions. In general,

$$c(T) = \sum_{i \in V_T} \left[nod(T_{i_1/i}) p_{ii_2} + nod(T \setminus T_{i_1/i}) p_{ii_1} \right].$$

Problem 1 (SMT): Find a tree T in G such that T spans D, and such that $c(T)$ is minimized.

Like most of the wireless network design problems presented in literature, SBT/SMT is NP-hard [5].

3 MILP Formulations Based on Broadcast Trees

In this section, we state MILP formulations of the SMT problem, and explain function of individual constraints. A basic element of every MIP formulation for SMT is a set of constraints modelling a Steiner tree. We investigate two such Steiner tree models with variables of up to 3 indices and draw a comparison between SMT models based on them. Both models are subsequently strengthened by valid inequalities. Introducing variables with 4 indices and relevant constraints further extends the models. Valid inequalities added to the extended models result in the strongest known SMT formulations.

3.1 Original SMT Model [SMT-X1]

The first model we consider is slightly improved SMT model introduced in [4] which contains a weaker version of constraint (1d). This model extends the SBT formulation from [2] by the Steiner nodes in order to formulate the multicast version of the problem. The model uses three sets of binary variables defined as follows:

$$z_{ij} = \begin{cases} 1 & \text{if edge } \{i,j\} \in E \text{ is in the solution,} \\ 0 & \text{otherwise,} \end{cases}$$
$$x^s_{ij} = \begin{cases} 1 & \text{if arc } (i,j) \in A \text{ is used to transmit a message from } s \in D, \\ 0 & \text{otherwise.} \end{cases}$$
$$y^s_{ij} = \begin{cases} 1 & \text{if node } i \in V \text{ uses power } p_{ij} \text{ to transmit a message from } s \in D, \\ 0 & \text{otherwise.} \end{cases}$$

$$\min \sum_{(i,j)\in A} \sum_{s\in D} p_{ij} y^s_{ij} \tag{1a}$$

s.t.

$$\sum_{j\in V_i} x^s_{ji} = 1 \qquad i,s \in D, i \neq s \tag{1b}$$

$$\sum_{j\in V_i} x^s_{ji} \leq 1 \qquad i \in V \setminus D, s \in D \tag{1c}$$

$$x^s_{ik} \leq \sum_{j\in V_i\setminus\{k\}} x^s_{ji} \qquad i \in V \setminus D, (i,k) \in A, s \in D \tag{1d}$$

$$\sum_{j\in V_i} x^s_{ji} \leq \sum_{j\in V_i} x^s_{ij} \qquad i \in V \setminus D, s \in D \tag{1e}$$

$$x^s_{ij} + x^s_{ji} = z_{ij} \qquad \{i,j\} \in E, s \in D \tag{1f}$$

$$x^s_{js} = 0 \qquad s \in D, (j,s) \in A \tag{1g}$$

$$x^s_{ij} \leq \sum_{k\in V: p_{ik}\geq p_{ij}} y^s_{ik} \qquad s \in D, (i,j) \in A \tag{1h}$$

$$\mathbf{z} \in \{0,1\}^E, \mathbf{x}, \mathbf{y} \in \{0,1\}^{A\times D} \tag{1i}$$

Let $(\mathbf{x}, \mathbf{y}, \mathbf{z})$ be an optimal solution to STM-X1. Then, the vector $\mathbf{x^s} \in \{0,1\}^A$ encapsulates a broadcast Steiner arborescences for the source $s \in D$. From $\mathbf{z} \in \{0,1\}^E$ we obtain the resulting (undirected) broadcast Steiner tree. Finally, $\mathbf{y^s} \in \{0,1\}^A$ describes the links determining the power levels used by the nodes. The graph induced by $\mathbf{y}$ is a subgraph of the tree induced by $\mathbf{x}$, and is not necessarily connected.

Constraints (1b)-(1g) model a Steiner tree. Constraint (1b) ensure that a message from source s reaches a destination i from exactly one neighbour $j \in V_i$. Analogously, (1c) covers the case when $j \in V \setminus D$: for every source s, there is at most one inbound arc to a non-destination i.

If a non-destination i forwards a message from s towards k, the message must come from exactly one neighbour j different from k, because there is no point in sending the signal backwards. This is ensured by constraint (1d). Note that assuming there is no outgoing arc from a non-destination j, (1d) does not prevent j from being a leaf in $G_{\mathbf{x^s}}$. Even though such solutions do not change the objective value of an integral solution, a Steiner tree by definition does not contain Steiner leaves. We therefore disallow them by adding constraint (1e) reducing the set of feasible solutions. The expression (1f) enforces that an edge $\{i,j\}$ is a part of a solution if and only if for every $s \in D$, either (i,j) or (i,j) is an arc used for sending a message from s. The next constraint (1g) expresses that a transmission initiated by $s \in D$ cannot reach s again, which implies non-existence of a directed cycle containing s.

Finally, by (1h), we define a relation between x-variables and y-variables used in the objective function. Whenever the arc (i,j) is used for transmission of a message from $s \in D$, node i relaying the message must be assigned power at least p_{ij}.

3.1.1 Valid inequalities [SMT-X1-VI]

It is possible to extend and strengthen SMT-X1 by valid inequalities

$$\sum_{j \in V_s} y^s_{sj} = 1, \qquad s \in D \tag{1j}$$

$$\sum_{i \in V_j} y^s_{ji} \geq \sum_{i \in V_j} x^s_{ij}, \qquad j \in V \setminus D, s \in D \tag{1k}$$

The inequality (1j) says that there has to be exactly one neighbour $j \in V$ of $s \in D$, such that s uses the power p_{sj} in order to transmit its own signal. A signal never disappears in a non-destination. As (1k) states, if a non-destination j receives a signal from s, then there is a node $i \in V$ to whom the signal is forwarded using power p_{ji}.

3.2 Multi-flow Extension [SMT-X2]

In order to strengthen the model further, consider a multi-commodity network flow problem where one unit of commodity (s,t) must be sent from $s \in D$ to $t \in D$. For this purpose, let $S = \{(s,t) \in D \times D, s \neq t\}$ be the set of ordered pairs of distinct destinations. In order to model the connectivity requirements, we introduce a variable f^{st}_{ij} as follows:

$$f^{st}_{ij} = \begin{cases} 1 & \text{if arc } (i,j) \in A \text{ carries 1 unit of flow from } s \text{ to } t,\ (s,t) \in S, \\ 0 & \text{otherwise.} \end{cases}$$

The relation between the x-variables in SMT-X1 and the f-variables is easy to see. If an arc (i,j) carries a flow from s to t, then clearly (i,j) is used for transmitting a signal initiated by s. SMT-X1 can be extended and strengthened by flow conservation constraints for each (s,t)-pair, which gives us

$$\min \sum_{(i,j)\in A} \sum_{s\in D} p_{ij} y_{ij}^s \tag{2a}$$

s.t.

$(1b)-(1h),(1j),(1k)$

$$\sum_{j\in V_i} f_{ij}^{st} - \sum_{j\in V_i} f_{ji}^{st} = 0 \qquad (s,t)\in S, i\in V\setminus\{s,t\} \tag{2b}$$

$$\sum_{j\in V_t} f_{tj}^{st} - \sum_{j\in V_t} f_{jt}^{st} = -1 \qquad (s,t)\in S \tag{2c}$$

$$f_{ij}^{st} \le x_{ij}^s, \qquad (i,j)\in A,(s,t)\in S \tag{2d}$$

$$f_{ij}^{st} = f_{ji}^{ts}, \qquad (i,j)\in A,(s,t)\in S \tag{2e}$$

$$\mathbf{z}\in\{0,1\}^E, \mathbf{x},\mathbf{y}\in\{0,1\}^{A\times D}, \mathbf{f}\in\{0,1\}^{A\times S}. \tag{2f}$$

The flow conservation constraints (2b)-(2c) guarantee that for each $(s,t)\in S$, one unit of commodity (s,t) flows from s to t. Next, constraint (2d) expresses that if an arc (i,j) carries an s,t-flow , then this arc is used for sending a message initiated in s. The intuitive flow symmetry (2e) states that arc (i,j) carries flow from s to t if and only if arc (j,i) carries flow from t to s.

3.2.1 Valid inequalities [SMT-X2-VI]

New flow variables suggest strengthening SMT-X2 by more valid inequalities involving these variables. Constraints

$$f_{ij}^{st_1} - f_{ij}^{st_2} + f_{ij}^{t_1t_2} \ge 0, \qquad (i,j)\in A, \quad (s,t_1),(s,t_2),(t_1,t_2)\in S \tag{2g}$$

$$x_{ij}^s \le \sum_{i\in V_j} f_{ij}^{st}, \qquad (i,j)\in A,(s,t)\in S \tag{2h}$$

$$\sum_{i\in V_j, p_{ji}\ge p_{jk}} f_{ji}^{st} \le \sum_{i\in V_j, p_{ji}\ge p_{jk}} y_{ji}^s, j,k\in V,(s,t)\in S \tag{2i}$$

Assume $s,t_1,t_2\in D$. If there is a flow via (i,j) from s to t_2, then t_1 lies either in $T_{i/j}$ or in $T_{j/i}$. In the former case, (i,j) also carries a flow from t_1 to t_2. In the latter case, (i,j) carries a flow from s to t_1. This is accomplished by (2g). By (2h) we ensure that whenever an arc (i,j) carries a signal from s, there must be at least one destination other than s receiving it. That means that (i,j) carries an (s,t)-flow from s to t. Consider nodes $j,k\in V$ and a pair of destinations (s,t). If an (s,t)-flow is sent through (j,i) such that $p_{ji}\ge p_{jk}$, then a message from s must be relayed by j using power level at least p_{jk}. This is achieved by (2i).

3.3 SMT based on F1 [SMT -F1]

There are many formulations for the Steiner minimum tree problem, that can serve as a basis for modelling the SMT problem. We consider the formulation F1, a network flow based model studied in [3], where the authors use abbreviation P_F. The model assumes a given $v_0 \in D$ that plays a role of a unique source.

The original F1 model contains variables

$$f_{ij}^t = \begin{cases} 1 & \text{if arc } (i,j) \in A \text{ carries flow from } v_0 \text{ to } t \in D_0, \\ 0 & \text{otherwise.} \end{cases}$$

$$x_{ij} = \begin{cases} 1 & \text{if arc } (i,j) \in A \text{ is in the solution,} \\ 0 & \text{otherwise.} \end{cases}$$

The x-variables encapsulating the resulting tree correspond to arcs, whereas analogous z-variables in the SMT-X1 model correspond to edges. Hence, an optimal solution obtained by solving the SMT-X1 model is an undirected tree, and solving F2 to optimality produces an arborescence rooted in a designated source node v_0. The vector $\mathbf{f^t}$ defines a directed path from v_0 to $t \in D$ in the arborescence.

We aim to create the model SMT-F1 based on F1 from [3]. For this purpose, it is necessary to find a way to represent the constraint (1h) in the F1 space. The y-variables from SMT-X1 have to be used in the extended F1, because they appear in the objective function which remains unchanged. By considering the role of individual sets of variables in both models, the x-variables used in SMT-X1 are expressed by the variables used SMT-F1 as

$$x_{ij}^s = x_{ij} - f_{ij}^s + f_{ji}^s \qquad (i,j) \in A, s \in D_0 \tag{3}$$

Having this transformation in hand, it is easy to construct a SMT-F1 model based on the minimum Steiner tree model F1:

$$\min \sum_{(i,j)\in A} \sum_{s\in D} p_{ij} y_{ij}^s \tag{4a}$$

s.t.

$$f_{ij}^t \le x_{ij} \qquad t \in D_0, (i,j) \in A \tag{4b}$$

$$\sum_{j\in V_i} f_{ji}^t - \sum_{j\in V_i} f_{ij}^t = \begin{cases} 1 & t \in D_0, t = i \\ 0 & t \in D_0, i \in V \setminus \{v_0, t\} \end{cases} \tag{4c}$$

$$\sum_{j\in V_i} x_{ji} - \sum_{j\in V_i} x_{ij} \le 0 \qquad i \in V \setminus D \tag{4d}$$

$$x_{ij} - f_{ij}^t + f_{ji}^t \le \sum_{\substack{k\in V: \\ p_{ik}\ge p_{ij}}} y_{ik}^t \qquad t \in D, (i,j) \in A \tag{4e}$$

$$x_{ij} \le \sum_{\substack{k\in V: \\ p_{ik}\ge p_{ij}}} y_{ik}^0 \qquad (i,j) \in A \tag{4f}$$

$$\sum_{j\in V_i} x_{ji} \le 1 \qquad i \in V \setminus D \tag{4g}$$

$$f_{ti}^t = 0 \qquad t \in D_0, i \in V_t \tag{4h}$$

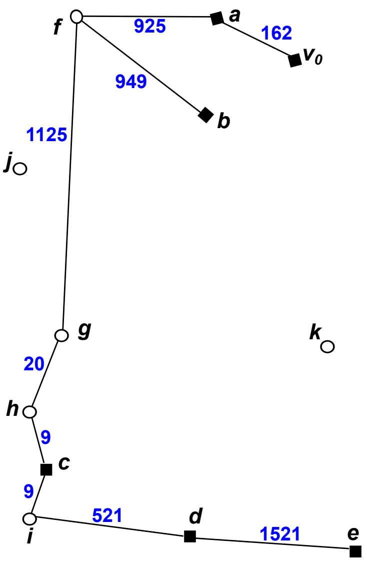
$$f_{it}^t = x_{it} \qquad t \in D_0, i \in V_t \tag{4i}$$

$$x_{i0} = 0 \qquad i \in V_0 \tag{4j}$$

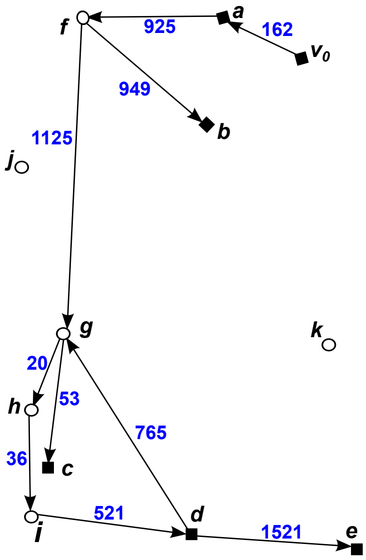
$$\mathbf{x} \in \{0,1\}^A, \mathbf{f} \in \{0,1\}^{A\times D} \tag{4k}$$

$$\mathbf{y} \in \{0,1\}^{A\times D} \tag{4l}$$

Constraints (4b)-(4c) together with (4k) imply that $\mathbf{x}$ induces and arborescence spanning D with node v_0 as the root. The constraint (4e) has the same purpose as (1h), and is expressed in SMT-F1 space using transformation (3). Note that the y_{ij}^s-variables determining power levels are defined for all destinations $s \in D$, while in the F1 model of the minimum Steiner tree problem, the f_{ij}^s variables are defined only for $s \in D_0$. This inconsistency is resolved by adding (4f), which relates the y^0-variables with x-variables. This is equivalent to extending the the domain of the f-variables and fixing the newly introduced variables to zero. By (4g) we prevent a non-destination from having multiple entering arcs. This is not necessary in the minimum Steiner tree problem formulation, because the objective function causes that such solutions are filtered out by optimality. The necessity of this constraint in SMT is demonstrated in Fig. 2. The optimal solution with objective value 25156 to the depicted instance obtained by solving SMT-X1 is shown in Fig. 2a. The solution in Fig 2b yielded by solving SMT-F1 without the constraint (4g) has objective value



(a) Optimal solution obtained by SMT-X1. The z-variables inducing the resulting tree in this model represent undirected edges. The objective value of this tree is 25156.



(b) Solution obtained by SMT-F1 without constraint 4g with objective value 25148. The nodes are connected by arrows because the tree yielded by this model is rooted in a predefined source v_0.

Fig. 2: An exemplary instance showing why the constraint (4g) is necessary in SMT-F1. Blue numbers denote power requuirements of connection between nodes. For better legibility, the distances of the links are not proportional.

25148, but is clearly not a feasible solution to this instance because of the cycle (g, h, i, d, g). The non-existence of such a cycle in a solution given by the SMT-X1 model is ensured by constraints (1b), (1c) and (1f). A detailed proof of this claim can be found in [4]. A transmission commenced in node c is sent via arc (g, f). As a consequence of the link between g and d in Fig. 2b, the node d also receives the message. This link is absent in Fig. 2a, and so i has to relay the signal using the arc (i, d), causing the higher total objective value. Similarly, the obviously valid inequalities (4h)-(4j) are not necessary in the minimum Steiner tree formulation, but have to be included included in the formulation of SMT, because they disallow nodes from D_0 having multiple entering arcs. The same restriction has to be imposed on v_0 by adding (4j).

Proposition 1 *Proposition If* $(\mathbf{f}, \mathbf{x})$ *is a feasible solution to (4c) - (4d) and (4g)-(4j) then* $G_{\mathbf{x}}$ *is a Steiner arborescence spanning* D *rooted at* v_0.

Proof The connectivity of $G_{\mathbf{x}}$ as well as coverage of all nodes from D is ensured by flow constraints (4c) and relation (4b). The absence of both directed and undirected cycles is enforced by (4g)-(4j). These constraints together imply that no node has more than one entering arc. Solutions, where nodes from $V \setminus D$ are leaves are excluded due to (4d). □

3.3.1 Valid inequalities [SMT-F1-VI]

The same valid inequalities as in SMT-X1-VI can be used here, leading to the SMT-F1-VI model. The valid inequality (1j) can be added without any change. The x-variable in (1k) has to be replaced by the equivalent expression defined by (3).

3.4 F2 Extension [SMT-F2]

Similarly to the extension SMT-X2 of SMT-X1 by the $s-t$-flow variables, the SMT-F1 model can also be extended by 4-index variables. Analogously to S, let $\check{S} = \{\{s,t\} \subseteq D : s \neq t\}$ be the set of unordered pairs of destinations, and let $\check{S}_0 = \{\{s,t\} \in S : s \neq v_0 \neq t\}$. The authors in [3] use variables

$$\check{f}_{ij}^{st} = \begin{cases} 1 & \text{if arc } (i,j) \in A \text{ carries flow from } v_0 \text{ to both } s \text{ and } t,\ \{s,t\} \in \check{S}_0, \\ 0 & \text{otherwise,} \end{cases}$$

describing a common flow from v_0 to s and t. This allows to create an extended SMT-F2 model by adding constraints relating to the $\check{f}_{ij}^{st}$-variables of the following form:

$$\min \sum_{(i,j)\in A} \sum_{s\in D} p_{ij} y_{ij}^s \tag{5a}$$

s.t.

$$(4b) - (4j)$$

$$\sum_{j\in V_i} \check{f}_{ji}^{st} - \sum_{j\in V_i} \check{f}_{ij}^{st} \geq \begin{cases} -1 & \{s,t\} \in \check{S}_0, i = 0 \\ 0 & \{s,t\} \in \check{S}_0, i \in V \setminus \{v_0\} \end{cases} \tag{5b}$$

$$\check{f}_{ij}^{st} \leq f_{ij}^s \qquad \{s,t\} \in \check{S}_0, (i,j) \in A \tag{5c}$$

$$\check{f}_{ij}^{st} \leq f_{ij}^t \qquad \{s,t\} \in \check{S}_0, (i,j) \in A \tag{5d}$$

$$f_{ij}^s + f_{ij}^t - \check{f}_{ij}^{st} \leq x_{ij} \qquad \{s,t\} \in \check{S}_0, (i,j) \in A \tag{5e}$$

$$\mathbf{x} \in \{0,1\}^A, \mathbf{f} \in \{0,1\}^{A\times D}, \check{\mathbf{f}} \in \{0,1\}^{A\times \check{S}} \tag{5f}$$

$$\mathbf{y} \in \{0,1\}^{A\times D} \tag{5g}$$

By (5b) is ensured that the common flow is non-increasing. The inequalities (5e) replace a weaker (4b). It follows from the domain of $\check{\mathbf{f}}$, that

$$\check{f}_{ij}^{st} = \check{f}_{ij}^{ts}, \tag{6}$$

because S_0 is a set of 2-element sets. By the implicit assumption of (6) in SMT-F2, it is possible to infer additional valid inequalities for SMT. We can also write

$$\check{f}_{ij}^{st} + \check{f}_{ji}^{st} = \check{f}_{ij}^{ts} + \check{f}_{ji}^{ts} \Rightarrow f_{ij}^{t} + f_{ji}^{s} - f_{ij}^{st} = f_{ij}^{s} + f_{ji}^{t} - f_{ij}^{ts} \Rightarrow$$
$$\Rightarrow f_{ij}^{0t} + f_{ji}^{0s} - f_{ij}^{st} = f_{ij}^{0s} + f_{ji}^{0t} - f_{ij}^{ts}.$$

The first and second implication follow from the transformation (7a) and (8b), respectively. The last equality consists of only variables from SMT-X2 space, and so the valid inequality

$$f_{ij}^{ut} + f_{ji}^{us} + f_{ij}^{ts} = f_{ij}^{us} + f_{ji}^{ut} + f_{ij}^{st} \qquad (u,t),(u,s),(s,t),(t,s) \in S_0, i,j \in V$$

can be added to SMT-X2. All the occurances of v_0 were replaced by a general destination $u \in D$, because v_0 does not have any special role in SMT-X2.

4 Relations Between the Models

In order to create the SMT-F1 model, it was necessary to express x_{ij}^s variables in F1 space using relation (3). The aim of this section is to show, how the entire SMT-X2 model can be converted into an equivalent model that uses only variables of SMT-F2.

The following equations express all variables from SMT-X2 in SMT-F2 space:

$$\begin{aligned} f_{ij}^{st} &= f_{ij}^{t}(1-\check{f}_{ij}^{st}) + f_{ji}^{s}(1-\check{f}_{ji}^{st}) = \\ &= f_{ij}^{t} + f_{ji}^{s} - \check{f}_{ij}^{st} - \check{f}_{ji}^{st} && (i,j) \in A, \{s,t\} \in S_0 \qquad \text{(7a)} \\ x_{ij}^{s} &= x_{ij}(1-f_{ij}^{s})(1-f_{ji}^{s}) + x_{ji}f_{ji}^{s} = \\ &= x_{ij} - f_{ij}^{s} + f_{ji}^{s} && (i,j) \in A, s \in D_0 \qquad \text{(7b)} \\ z_{ij} &= x_{ij} + x_{ji} && \{i,j\} \in E \qquad \text{(7c)} \end{aligned}$$

Let $T = (V_T, E_T)$ be a multicast tree, and consider an edge $\{i,j\} \in E_T$ dividing T into two subtrees T_i and T_j rooted in i and j, respectively. If the arc (i,j) caries and $s-t$-flow from $s \in D$ to $t \in D$, then s and t must lie in different subtrees. Node v_0 lies either in T_i or T_j. These two cases are captured by the first equality in (7a). If both v_0 and s lie in T_i, then $f_{ij}^t = 1$. Similarly, if v_0 and t lie in T_j, then $f_{ji}^s = 1$. The expressions in parentheses prevent s and t belonging to the same subtree. Using the implications $\check{f}_{ij}^{st} = 1 \Rightarrow f_{ij}^t = 1$ and $\check{f}_{ji}^{st} = 1 \Rightarrow f_{ji}^s = 1$ that follow from the interpretation of variables, we justify the second equality expressing this relation linearly. In the transformation (7b) of x_{ij}^s, we distinguish the situation when v_0 and s are in the same subtree, in which case none of the arcs (i,j) and (j,i) carries a flow to s, and when s and v_0 belong to different subtrees, and there is a flow via (j,i) towards s. Again, the last equality is justified since $f_{ij}^s = 1 \Rightarrow x_{ij} = 1$. The relation (7c) is obvious.

By a similar approach, we achieve the transformation from SMT-X2 space to SMT-F2 space.

$$x_{ij} = x^0_{ij} \qquad (i,j) \in A \tag{8a}$$
$$f^t_{ij} = x^t_{ji} x^0_{ij} = f^{0t}_{ij} \qquad (i,j) \in A, t \in D_0 \tag{8b}$$
$$\check{f}^{st}_{ij} = x^s_{ji} x^t_{ji} x^0_{ij} \qquad (i,j) \in A, \{s,t\} \in \check{S}_0 \tag{8c}$$

We aim to compare the models presented in Section 3 in terms of strength. The results obtained by numerical experiments presented in the next section suggest, that SMT-F1-VI model is stronger than SMT-X2. This section attempts to prove this conjecture.

Proposition 2 *LP(SMT-F1-VI) is at least as strong as LP(SMT-X2).*

Proof First, we express the SMT-X2 model in SMT-F2 space using transformations (7a)-(7c).

$$\min \sum_{(i,j)\in A} \sum_{s \in D} p_{ij} y^s_{ij} \tag{9a}$$

s.t.

$$\sum_{\{i,j\}\in E} (x_{ij} + x_{ji}) \leq N - 1 \tag{9b}$$
$$\sum_{j \in V_i} (x_{ji} - f^s_{ji} + f^s_{ij}) = 1 \qquad i \in D, s \in D_0, i \neq s \tag{9c}$$
$$\sum_{j \in V_i} (x_{ji} - f^s_{ji} + f^s_{ij}) \leq 1 \qquad i \in V \setminus D, s \in D_0 \tag{9d}$$
$$x_{ik} - f^s_{ik} + f^s_{ki} \leq \sum_{j \in V_i \setminus \{k\}} (x_{ji} - f^s_{ji} + f^s_{ij}) \qquad i \in V \setminus D, k \in V_i, s \in D_0 \tag{9e}$$
$$\sum_{j \in V_i} (x_{ji} - f^s_{ji} + f^s_{ij}) \leq \sum_{j \in V_i} (x_{kj} - f^s_{kj} + f^s_{jk}) \qquad i \in V \setminus D, s \in D_0 \tag{9f}$$
$$x_{js} - f^s_{js} + f^s_{sj} = 0 \qquad s \in D_0, j \in V_s \tag{9g}$$
$$x_{ij} - f^s_{ij} + f^s_{ji} \leq \sum_{k \in V: p_{ik} \geq p_{ij}} y^s_{ik} \qquad s \in D, (i,j) \in A \tag{9h}$$
$$\sum_{j \in V_i} f^t_{ij} - \sum_{j \in V_i} f^t_{ji} = 0 \qquad i \in V, t \in D_0, i \neq t \tag{9i}$$
$$\sum_{j \in V_t} f^t_{tj} - \sum_{j \in V_t} f^t_{jt} = -1 \qquad t \in D_0 \tag{9j}$$
$$f^t_{ij} - \check{f}^{st}_{ij} - \check{f}^{st}_{ji} \leq x_{ij} - f^s_{ij} \qquad (i,j) \in A, \{s,t\} \in \check{S}_0 \tag{9k}$$
$$x_{ij} + x_{ji} \leq 1 \qquad \{i,j\} \in E \tag{9l}$$
$$0 \leq x_{ij} - f^s_{ij} + f^s_{ji} \leq 1 \qquad \{i,j\} \in E, s \in D_0 \tag{9m}$$
$$0 \leq f^t_{ij} + f^s_{ji} - \check{f}^{st}_{ij} - \check{f}^{st}_{ji} \leq 1 \qquad \{i,j\} \in E, \{s,t\} \in \check{S}_0 \tag{9n}$$
$$\mathbf{x} \in \{0,1\}^A, \mathbf{f} \in \{0,1\}^{A \times D}, \check{\mathbf{f}} \in \{0,1\}^{A \times \check{S}} \tag{9o}$$
$$\mathbf{y} \in \{0,1\}^{A \times D} \tag{9p}$$

Note that the 4-index variables $\check{f}_{ij}^{st}$ appear only in (9k) and (9n). Assigning the highest possible values $\check{f}_{ij}^{st} = f_{ij}^{t}$ and $\check{f}_{ji}^{st} = f_{ji}^{s}$ according to (9n) does not cause a violation of any other constraint. It is therefore possible to remove (9k) and (9n), resulting in a model in SMT-F1 space (with up to 3-index variables) equivalent to the SMT-X2 model.

We now analyze whether all solutions satisfying an LP relaxation of (4b)-(4l) satisfy (9b)-(9p), also with relaxed integrality constraints. First, we prove that they satisfy:

$$\sum_{j \in V_i} x_{ji} = 1, \qquad i \in D_0, \tag{A}$$

(A): Utilizing first (4i), next (4c) for $t = i$, and finally (4h), we get

$$\sum_{j \in V_i} x_{ji} = \sum_{j \in V_i} f_{ji}^{i} = 1 + \sum_{j \in V_i} f_{ij}^{i} = 1.$$

(9b): Follows directly from (A) and (4g).
(9c): Assume $t \in D_0$ and $i \in D_0 \setminus \{t\}$. Flow conservation (4c) implies

$$\sum_{j \in V_i} x_{ji} - \sum_{j \in V_i} f_{ji}^{t} + \sum_{j \in V_i} f_{ij}^{t} = \sum_{j \in V_i} x_{ji}.$$

Then (9c) follows from (A). Assume $i = v_0$: Due to (4j) and (4b), the first two sums equal to zero, which gives

$$\sum_{j \in V_i} x_{ji} - \sum_{j \in V_i} f_{ji}^{t} + \sum_{j \in V_i} f_{ij}^{t} = \sum_{j \in V_i} f_{ij}^{t} = 1,$$

where the latter equality follows by summing (4c) over all $i \in V \setminus \{v_0\}$.
(9d): The proof is analogous to (9c), with (4g) replacing (A).
(9e): The inequality can be rewritten as

$$\begin{aligned} x_{ik} \leq \sum_{j \in V_i \setminus \{k\}} x_{ji} - \sum_{j \in V_i \setminus \{k\}} f_{ji}^{s} + \sum_{j \in V_i \setminus \{k\}} f_{ij}^{s} + f_{ik}^{s} - f_{ki}^{s} = \\ = \sum_{j \in V_i \setminus \{k\}} x_{ji} - \sum_{j \in V_i} f_{ji}^{s} + \sum_{j \in V_i} f_{ij}^{s} = \sum_{j \in V_i \setminus \{k\}} x_{ji}, \end{aligned}$$

where the last equality follows from the flow conservation (4c. Now assume the contrary that

$$x_{ik} > \sum_{j \in V_i \setminus \{k\}} x_{ji}.$$

By optimality and from (4b), there exists $t \in D_0$ such that $f_{ik}^{t} = x_{ik}$. Otherwise, we set $x_{ik} = \max_{s \in D_0}\{f_{ik}^{s}\}$ without altering the objective value.

If $f^t_{ki} > 0$, we can send a t-flow of size $\min\{f^t_{ik}, f^t_{ji}\}$ in the reverse direction. So assume $f^t_{ki} = 0$. It means that we have

$$x_{ik} = f^t_{ik} > \sum_{j \in V_i \setminus \{k\}} x_{ji} > \sum_{j \in V_i \setminus \{k\}} f^t_{ji} = \sum_{j \in V_i} f^t_{ji}$$

contradicting (4c).
(9f): Follows immediately from (4d) by utilizing flow conservation (4c) at node j.
(9g): Follows from (4h) and (4i).
(9h): Follows from (4e).
(9i)-(9j): All four-index variables cancel out. Thus, (9i) follows from flow conservation (4c) at i.
(9l): Assume $x_{ij} + x_{ji} > 1$ for some $\{i, j\} \in E$. Then from (4b), there exists $s \in D_0$ such that $f^s_{ij} = x_{ij}$ (if this had not held, it would have been possible to set $x_{ij} = \max_{s \in D_0} f^s_{ij}$ without violating any constraint and without increasing the objective value). By the flow conservation, $\sum_{k \in V_i^-} f^s_{ki} \geq f^s_{ij} = x_{ij}$. Now we distinguish two cases: 1) If $f^s_{ji} = 0$, then there is some $S_0 \neq s$ such that $f^{S_0}_{ji} + f^s_{ij} > 1$. But then also

$$\sum_{k \in V_i^- \setminus \{j\}} f^s_{ki} + f^{S_0}_{ji} > 1 \Rightarrow \sum_{k \in V_i^- \setminus \{j\}} x_{ki} + x_{ji} > 1 \Rightarrow \sum_{k \in V_i^-} x_{ki} > 1,$$

contradicting either (A), if $i \in D_0$, or (4g), if $i \in V \setminus D$. 2) If $f^s_{ji} > 0$, a flow of size $\min\{f^s_{ij}, f^s_{ji}\}$ can be sent in a reverse direction leading to a solution that is no worse than the original one. Note that in this proof it is necessary to assume SMT-F1 instead of SMT-F2. The argument works with (4b), but could not be used with stronger (5e).
(9m): The lower bound follows from (4b). The upper bound follows from (9c) for $i \in D$ and from (9d) for $i \in V \setminus D$. To see this, observe that each term in the sums in (9c)-(9d) is non-negative because of (4b).

$$f^t_{ij} + f^s_{ji} - f^{st}_{ij} - f^{st}_{ji} \leq f^t_{ij} + f^s_{ji} \leq x_{ij} + x_{ji} \leq 1$$

□

The Proposition 2 suggests that additional 4-index variables in SMT-X2 model are not very useful, because the formulation is implied by smaller SMT-F1-VI. However, SMT-X2 is justified because of valid inequalities (2g)-(2i) that significantly strengthen the model and can also be converted into SMT-F2 space and also increased the LP bound.

5 Constraint Generation

The stronger models SMT-X2-VI and SMT-F2-VI are too large and are therefore not very practical for solving even fairly small instances. The main idea of how to make this model more useful in practice is to solve a relaxation of the model where some of the constraints are omitted. Relaxed constraints that are violated in the obtained solutions can be dynamically added to the model and the whole process is repeated, until some termination criteria are fulfilled. This approach is known as a *constraint generation scheme*.

5.1 SMT-X2-VI

First, the constraint generation scheme is applied to SMT-X2-VI. We relax the flow constraints, which means that we solve only LP(SMT-X1). This gives the vector $\mathbf{x}$ that, according to constraint (2d), acts as a capacity vector, and determines the maximum possible amount of flow through certain arc. We then go through all possible $s-t$ pairs of destinations and check whether the flow constraints are fulfilled for the particular s and t. This is equivalent to solving a maximum flow problem, and those $s-t$-pairs for which there is no feasible solution are stored. When all pairs are processed, new flow constraints for some (possibly all) stored $s-t$-pairs are added to the model, and the whole process is repeated until there are no violated flow constraints for any $s-t$ pair. The algorithm **??** describes this process more formally.

There are various strategies how to determine which of the violated flow constraints will be added to the model.

6 Experimental Evaluation

6.1 Instance generation

6.2 Comparison of the models

7 Conclusion and Future Work

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