Noname manuscript No.
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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 computing 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 substantially 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, where signal passing takes place along pre-defined links, 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 *wireless 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 powers 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 possible source 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 a 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 are called *non-destinations*, and 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. 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 intermediate nodes relaying a transmission. For an arbitrary $i \in V$, sets $V \setminus \{i\}$ and $D \setminus \{i\}$ are abbreviated as V_i and D_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 node 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 the objective function clarified in the next section.

If $\{i, j\}$ is an edge in a tree $T = (V_T, E_T)$ in 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 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 of T, we define $p_{ii_2} = 0$.

Let $z \in \{0, 1\}^E$ be a binary vector with components corresponding to edges in E. Then undirected graph induced by z is defined as $G_z = (V, E_z)$, where $\{i, j\} \in E_z \Leftrightarrow z_{ij} = 1$. Directed graph induced by $x \in \{0, 1\}^A$ is defined analogously. In both cases, the induced (directed) graph is not necessarily connected. Vector $f^s = (f_{ij}^s)_{(i,j) \in A}$ for some $s \in D$ is often used in discussions of IP models. A continuous relaxation of an IP model M is denoted as LP(M).

The remainder 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, followed by Section 4 that compares the studied models. Section 5 describes a constraint generation procedure used for experimental evaluation with results reported in Section 6. Future work and concluding remarks are summarized in Section 7.

2 Shared Broadcast and Multicast Tree problem

A feasible solution to an SMT instance is a Steiner tree spanning a set D of destinations 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. Consider the node i with three neighbours i_1, i_2 and i_3 ordered by decreasing 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 that i forwards the signal to its most distant neighbour except from i_1, which is 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 its most distant neighbour i_1, from where it will be relayed to all nodes that have not received the signal.

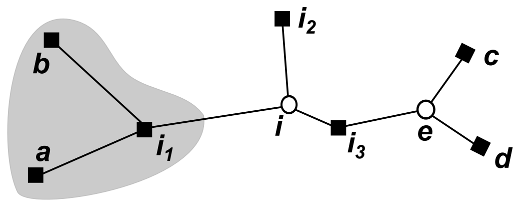


Fig. 1: A simple feasible solution illustrating the calculation of a contribution of node i to the objective function. Destinations and Steiner nodes are denoted by solid squares and empty circles, respectively.

The objective function captures the entire network structure, and takes account of the frequency of usage of certain power levels. In the example above, node i uses power level p_{ii_2} every time 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 used 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, the total power consumption, or cost, is

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

Problem 1 (SMT): Find a Steiner tree T of (G, D) minimizing $c(T)$.

Like most of the wireless network design problems presented in the literature, SMT is NP-hard. This follows from the NP-hardness of SBT[6], which is the special case of Problem 1 where $D = V$.

3 MILP Formulations Based on Broadcast Trees

In this section, we state and explain MILP formulations of the SMT problem. 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 node indices and compare SMT models based on them. Both models are subsequently strengthened by valid inequalities. Introducing variables with 4 node 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 extends the SBT formulation [2] by the Steiner nodes in order to formulate the multicast version of the problem.

3.1.1 Formulation

Define the binary variables

$$z_{ij} = \begin{cases} 1 & \text{if edge } \{i,j\} \in E \text{ is in the solution,} \\ 0 & \text{otherwise,} \end{cases}$$

$$x^s_{ij} = \begin{cases} 1 & \text{if arc } (i,j) \in A \text{ is used to transmit a message from } s \in D, \\ 0 & \text{otherwise.} \end{cases}$$

$$y^s_{ij} = \begin{cases} 1 & \text{if node } i \in V \text{ uses power } p_{ij} \text{ to transmit a message from } s \in D, \\ 0 & \text{otherwise.} \end{cases}$$

The model SMT-X1 is formulated as:

$$
\begin{aligned}
&\min \sum_{(i,j)\in A} \sum_{s\in D} p_{ij} y_{ij}^s && && \text{(1a)}\\
&\text{s.t.} && &&\\
&\sum_{j\in V_i} x_{ji}^s = 1 && i, s \in D, i \neq s, && \text{(1b)}\\
&\sum_{j\in V_i} x_{ji}^s \leq 1 && i \in V \setminus D, s \in D, && \text{(1c)}\\
&x_{ij}^s \leq \sum_{k\in V_i\setminus\{j\}} x_{ki}^s && i \in V \setminus D, (i,j) \in A, s \in D, && \text{(1d)}\\
&x_{ij}^s + x_{ji}^s = z_{ij} && \{i,j\} \in E, s \in D, && \text{(1e)}\\
&x_{js}^s = 0 && s \in D, (j,s) \in A, && \text{(1f)}\\
&x_{ij}^s \leq \sum_{k\in V: p_{ik} \geq p_{ij}} y_{ik}^s && s \in D, (i,j) \in A, && \text{(1g)}\\
&\mathbf{z} \in \{0,1\}^E, \mathbf{x}, \mathbf{y} \in \{0,1\}^{A\times D}. && && \text{(1h)}
\end{aligned}
$$

This model is slightly modified SMT model introduced in [4] which contains a constraint disallowing presence of non-destination leaves and a weaker version of constraint (1d). Let (x, y, z) be an optimal solution to SMT-X1. Then, $x^s \in \{0,1\}^A$ induces a broadcast Steiner arborescence H rooted at source $s \in D$. From $z \in \{0,1\}^E$ we obtain the resulting (undirected) broadcast Steiner tree. Finally, $y^s \in \{0,1\}^A$ describes links determining the power levels used by nodes when relaying a message originated in s. The graph induced by y is a subgraph of tree induced by x, and is not necessarily connected.

Constraints (1b)-(1f) model a Steiner tree. Constraint (1b) ensures that a message from source s reaches a destination i from exactly one neighbour $j \in V_i$. Analogously, (1c) covers the case when $i \in V \setminus D$: 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 j, it receives the same message from a neighbour k different from j. This is enforced by (1d).

Expression (1e) enforces that an edge $\{i, j\}$ is 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 (1f) 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 (1g), 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 $s \in D$, the power assigned to node i must be at least p_{ij}.

3.1.2 Valid inequalities [SMT-X1-VI]

It is possible to strengthen SMT-X1 by adding the valid inequalities

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

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

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

Constraint (1i) ensures that G_{x^s}, and also any feasible solution, does not contain Steiner nodes as leaves. Even though the presence of such leaves does not increase the objective value of an integral solution, it is desirable to eliminate them, because by definition, a Steiner tree does not contain non-destination leaves. 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 i receives a signal from s, then there is a node $j \in V$ to which the signal is forwarded requiring power p_{ij} assigned to node i.

3.2 Multi-flow Extension [SMT-X2]

This section shows how to use a multi commodity network flow in order to strengthen the model further.

3.2.1 Formulation

Consider a 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 (i,j) is used for transmitting a signal initiated by s. SMT-X1 can be strengthened by flow conservation constraints for each (s,t)-pair, which gives

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

s.t.

$(1b)-(1g),(1i)-(1k)$

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

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

$$f^{st}_{ij} \leq x^s_{ij}, \qquad (i,j)\in A, (s,t)\in S, \tag{2d}$$

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

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

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 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.

3.2.2 Valid inequalities [SMT-X2-VI]

The flow variables introduced in Section 3.2.1 suggest strengthening SMT-X2 by more valid inequalities involving these variables:

$$f^{st_1}_{ij} - f^{st_2}_{ij} + f^{t_1t_2}_{ij} \geq 0 \qquad (i,j)\in A, \; (s,t_1),(s,t_2),(t_1,t_2)\in S, \tag{2g}$$

$$x^s_{ij} \leq \sum_{i\in V_j} f^{st}_{ij} \qquad (i,j)\in A, (s,t)\in S, \tag{2h}$$

$$\sum_{i\in V_j, p_{ji}\geq p_{jk}} f^{st}_{ji} \leq \sum_{i\in V_j, p_{ji}\geq p_{jk}} y^s_{ji} \quad j,k\in V, (s,t)\in S. \tag{2i}$$

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 flow from s to t_1. This is accomplished by (2g). By (2h) we state that whenever an arc (i,j) carries a signal from s, there is 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 $p_{ji}\geq p_{jk}$, then a message from s must be relayed by j using power level at least p_{jk}. This is expressed 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 SMT. We consider the formulation F1, a multi-commodity network flow based model studied in [3], where the authors use abbreviation P_F. The model assumes a given $s_0 \in D$ that plays a role of a unique source. To simplify the notation, let $D_0 = D_{s_0}$.

3.3.1 Formulation

Model F1 for the Steiner minimum arborescence problem contains variables

$$f_{ij}^t = \begin{cases} 1 & \text{if arc } (i,j) \in A \text{ carries flow from } s_0 \text{ to } t \in D_0, \\ 0 & \text{otherwise,} \end{cases}$$
$$x_{ij} = \begin{cases} 1 & \text{if arc } (i,j) \in A \text{ is a part of the solution,} \\ 0 & \text{otherwise.} \end{cases}$$

The x-variables inducing the resulting tree correspond to arcs, and analogous z-variables in the SMT-X1 model correspond to edges. Hence, an optimal solution to SMT-X1 is an undirected tree, whereas optimal solutions to F1 are arborescences rooted at s_0. The vector f^t defines a directed path from s_0 to $t \in D$ in the arborescence.

We aim to create the model SMT-F1 based on F1. For this purpose, it is necessary to find a way to represent the constraint (1g) 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 in SMT-F1 as

$$\begin{aligned} x_{ij}^s &= x_{ij} - f_{ij}^s + f_{ji}^s && (i,j) \in A, s \in D_0, \\ x_{ij}^0 &= x_{ij} && (i,j) \in A. \end{aligned} \tag{3}$$

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.

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

$$\sum_{j\in V_i} f_{ji}^{t} - \sum_{j\in V_i} f_{ij}^{t} = \begin{cases} 1 & t \in D_0, t = i, \\ 0 & t \in D_0, i \in V \setminus \{s_0, t\}, \end{cases} \tag{4c}$$

$$x_{ij} - f_{ij}^{t} + f_{ji}^{t} \leq \sum_{\substack{k\in V: \\ p_{ik}\geq p_{ij}}} y_{ik}^{t} \qquad t \in D_0, (i,j) \in A, \tag{4d}$$

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

$$\sum_{j\in V_i} x_{ji} \leq 1 \qquad i \in V \setminus D, \tag{4f}$$

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

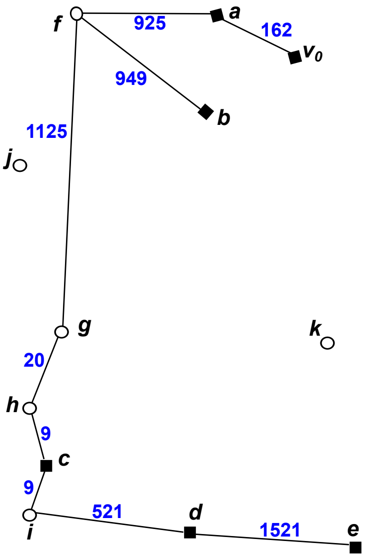
$$f_{it}^{t} = x_{it} \qquad t \in D_0, i \in V_t, \tag{4h}$$

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

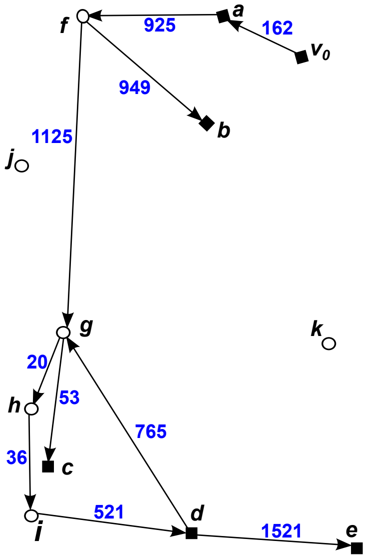
$$\mathbf{x} \in \{0,1\}^{A}, \mathbf{f} \in \{0,1\}^{A\times D,} \tag{4j}$$

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

Constraints (4b)-(4c) together with (4j) imply that $\mathbf{x}$ induces and arborescence spanning D with node v_0 as the root. Constraint (4d) and (4e) have the same purpose as (1g), and are expressed in SMT-F1 space using transformations (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 $s \in D_0$. By (4f) we prevent a non-destination from having multiple entering arcs. This is not necessary in the minimum Steiner tree problem formulation F1, 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 (4f) has objective value 25148, but is not a feasible solution to Problem 1, because of the cycle (g, h, i, d, g). The non-existence of such a cycle in a solution given by model SMT-X1 is ensured by constraints (1b), (1c) and (1e). 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



(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 4f 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 constraint (4f) 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.

in Fig. 2a, and so i has to relay the signal using arc (i, d), causing the higher total objective value. Similarly, obviously valid inequalities (4g)-(4i) are not necessary in the minimum Steiner tree formulation, but have to be included in the formulation of SMT, because they disallow nodes in D_0 having multiple entering arcs. The same restriction has to be imposed on v_0 by adding (4i).

Proposition 1 *If (f, x) satisfies (4b) - (4c) and (4f)-(4j) then G_x is an arborescence spanning D rooted at s_0.*

Proof The connectivity of G_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 (4f)-(4i). These constraints together imply that no node has more than one entering arc. □

3.3.2 Valid inequalities [SMT-F1-VI]

The same valid inequalities as in SMT-X1-VI can be added to SMT-F1, leading to the SMT-F1-VI model. Inequality (1j) can be added without any change.

The x-variable in (1k) has to be replaced by the equivalent expression defined by (3) which gives

$$\sum_{j\in V_i} y^s_{ij} \geq \sum_{j\in V_i} \left(x_{ji} - f^s_{ji} + f^s_{ij}\right) \qquad i \in V \setminus D, s \in D. \tag{4l}$$

Further strengthening can be achieved by including

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

introduced in [3]. This constraint is analogous to $(1i)$.

3.4 F2 Extension [SMT-F2]

Similarly to the extension SMT-X2 of SMT-X1 by s,t-flow variables, the SMT-F1 model can also be extended by variables with four node indices. Analogously to S, let $\check{S} = \{\{s,t\} \subseteq D : s \neq t\}$ be the set of unordered pairs of destinations, and let $\check{S}_0 = \{\{s,t\} \in S : s \neq v_0 \neq t\}$.

3.4.1 Formulation

The authors of [3] use variables

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

describing a common flow from v_0 to s and t. This allows formulation of an extended model, SMT-F2:

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

s.t.

$(4b) - (4i), (1j), (4l), (4m),$

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

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

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

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

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

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

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

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

because S_0 consists of unordered pairs. By the implicit assumption of (6) in SMT-F2, it is possible to infer additional valid inequalities for SMT. We can also write

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

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.

3.4.2 Valid inequalities [SMT-F2-VI]

To complete the listing of models, we state the SMT-F2-VI model created by adding transformed valid inequalities (2g)-(2i) to SMT-F2.

4 Relations Between the Models

In order to create the SMT-F1 model, it is 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 tree covering D, 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 s_0 lies either in T_i or T_j. These two cases are captured by the first equality in (7a). If both s_0 and s lie in T_i, then $f_{ij}^t = 1$. Similarly, if s_0 and t lie in T_j, then $f^s_{ji} = 1$. The expressions in parentheses prevent s and t belonging to the same subtree. Using the implications $\check{f}^{st}_{ij} = 1 \Rightarrow f^t_{ij} = 1$ and $\check{f}^{st}_{ji} = 1 \Rightarrow f^s_{ji} = 1$ that follow from the interpretation of variables, we justify the second equality expressing this relation linearly. In the transformation (7b) of x^s_{ij}, we distinguish the situation when s_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 s_0 belong to different subtrees, and there is a flow via (j,i) towards s. Again, the last equality is justified since $f^s_{ij} = 1 \Rightarrow x_{ij} = 1$. 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 at least as strong as SMT-X2. This section proves this conjecture. 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.

$$\sum_{j\in V_i} (x_{ji} - f^s_{ji} + f^s_{ij}) = 1 \qquad i \in D, s \in D_0, i \neq s, \tag{9b}$$

$$\sum_{j\in V_i} (x_{ji} - f^s_{ji} + f^s_{ij}) \leq 1 \qquad i \in V \setminus D, s \in D_0, \tag{9c}$$

$$x_{ij} - f^s_{ij} + f^s_{ji} \leq \sum_{k\in V_i\setminus\{j\}} (x_{ki} - f^s_{ki} + f^s_{ik}) \qquad i \in V \setminus D, j \in V_i, s \in D_0, \tag{9d}$$

$$\sum_{j\in V_i} (x_{ji} - f^s_{ji} + f^s_{ij}) \leq \sum_{j\in V_i} (x_{ij} - f^s_{ij} + f^s_{ji}) \qquad i \in V \setminus D, s \in D_0, \tag{9e}$$

$$x_{js} - f^s_{js} + f^s_{sj} = 0 \qquad s \in D_0, j \in V_s, \tag{9f}$$

$$x_{ij} - f^s_{ij} + f^s_{ji} \leq \sum_{k\in V: p_{ik}\geq p_{ij}} y^s_{ik} \qquad s \in D, (i,j) \in A, \tag{9g}$$

$$x_{ij} \leq \sum_{\substack{k\in V:\\ p_{ik}\geq p_{ij}}} y^0_{ik} \qquad (i,j) \in A, \tag{9h}$$

$$\sum_{j\in V_i} f^t_{ij} - \sum_{j\in V_i} f^t_{ji} = 0 \qquad i \in V, t \in D_0, i \neq t, \tag{9i}$$

$$\sum_{j\in V_t} f^t_{tj} - \sum_{j\in V_t} f^t_{jt} = -1 \qquad t \in D_0, \tag{9j}$$

$$f^t_{ij} - \check{f}^{st}_{ij} - \check{f}^{st}_{ji} \leq x_{ij} - f^s_{ij} \qquad (i,j) \in A, \{s,t\} \in \check{S}_0, \tag{9k}$$

$$x_{ij} + x_{ji} \leq 1 \qquad \{i,j\} \in E, \tag{9l}$$

$$0 \leq x_{ij} - f^s_{ij} + f^s_{ji} \leq 1 \qquad \{i,j\} \in E, s \in D_0, \tag{9m}$$

$$0 \leq f^t_{ij} + f^s_{ji} - \check{f}^{st}_{ij} - \check{f}^{st}_{ji} \leq 1 \qquad \{i,j\} \in E, \{s,t\} \in \check{S}_0, \tag{9n}$$

$$\mathbf{x} \in \{0,1\}^A, \mathbf{f} \in \{0,1\}^{A\times D}, \check{\mathbf{f}} \in \{0,1\}^{A\times \check{S}}, \tag{9o}$$

$$\mathbf{y} \in \{0,1\}^{A\times D}. \tag{9p}$$

Note that the 4-index variables $\check{f}^{st}_{ij}$ appear only in (9k) and (9n). Assigning the highest possible values $\check{f}^{st}_{ij} = f^t_{ij}$ and $\check{f}^{st}_{ji} = f^s_{ji}$ according to (9n) does not cause a violation of any other constraint. In this case (9k) becomes the same as the first inequality in (9m). It is therefore possible to remove (9k) and (9n), resulting in a model in SMT-F1 space (with up to 3-index variables).The following lemmas are useful for the analysis of the relations between the models.

Lemma 1 *All solutions satisfying LP(SMT-F1-VI) satisfy*

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

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

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

□

Lemma 2 *For any SMT instance, there exists an optimal solution to model LP(SMT-F1-VI) such that* $\forall (i,j) \in A, t \in D_0 : \min\{f_{ij}^t, f_{ji}^t\} = 0$.

Proof Assume that $\exists t \in D_0 : \min\{f_{ij}^t, f_{ji}^t\} = \epsilon > 0$ in an optimal solution. It is then possible to reduce the flow towards t along the cycle (i, j, i) by ϵ. Flow conservation remains satisfied because for both i and j, entering and leaving flow towards t is reduced by the same amount. All remaining constraints are satisfied and the lhs of (1g) does not change because

$$x_{ij} - (f_{ij}^t - \epsilon) + (f_{ji}^t - \epsilon) = x_{ij} - f_{ij}^t + f_{ji}^t,$$

and thereby the objective value is not altered. Such a solution is an alternative optimal solution satisfying the property stated by this lemma. □

In the following text, let $f_{ij}^* = \max_{t \in D_0}\{f_{ij}^t\}$.

Lemma 3 *For any SMT instance, there exists an optimal solution to model LP(SMT-F1-VI) such that* $\forall (i,j) \in A : \min\{x_{ij} - f_{ij}^*, x_{ji} - f_{ji}^*\} = 0$.

Proof If $\exists (i,j) \in A : \min\{x_{ij} - f_{ij}^*, x_{ji} - f_{ji}^*\} = \epsilon > 0$, it would be possible to decrease both x_{ij} and x_{ji} by ϵ which does not increase the objective value and does not violate any constraint. In particular, the lhs in (4m) remains unchanged after this operation. □

Lemma 4 *Let* (f, x, y) *be an optimal solution to SMT-F1-VI. Then for each arc* $(i,j) \in A$*, at least one of the following properties holds:*

- $x_{ij} = f_{ij}^*$, *(L.4a)*
- *(4m) is satisfied with equality.* *(L.4b)*

Proof First we realize that by decreasing x_{ij}, the objective value can not increase because x_{ij} appears only in the lhs of (9g) and (9h) with a positive sign. This variable can be reduced as long as it preserves feasibility of the solution. The only constraints that could be violated by reducing x_{ij} are (4b) and (4m), and so assigning

$$x_{ij} := \max\left\{f^*_{ij}, \sum_{k\in V_i} x_{ki} - \sum_{k\in V_i\setminus\{j\}} x_{ik}\right\}$$

either does not change the value x_{ij}, or yields an alternative optimum. □

For clarification of the case (L.4b), consider an instance with a feasible solution depicted in Fig. 3. In this solution, the case (L.4a) fails for the edge $\{b, c\}$,

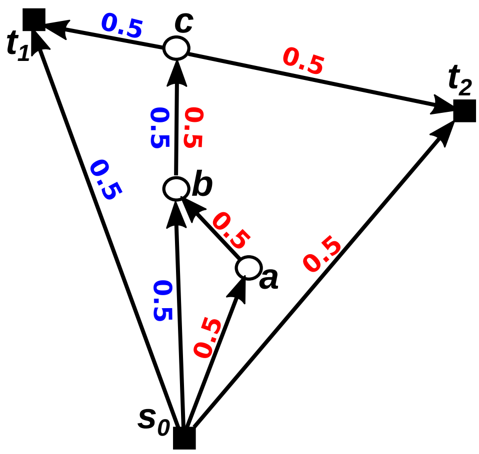


Fig. 3: A feasible solution to LP(SMT-F1-VI) of an instance on six vertices. Labels of the edges are values of f-vectors. Blue numbers represent f^{t_1} components, red numbers correspond to f^{t_2} components.

because if $x_{s_0b} = x_{ab} = 0.5$, then x_{bc} must be equal to 1 in order to fulfill (4m). This situation can occur only when two different flows join at some non-destination node and then continue via a shared edge. The flows must be different, because if they were towards the same destination, the size of the flow via the shared edge would be equal to their sum and so the case (L4.a) would not be violated. In our example, the two different flows are aiming to t_1 and t_2, they join at b, and then continue together through (b, c).

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

Proof We analyze whether all solutions satisfying LP(SMT-F1-VI) satisfy LP(SMT-X-F). This is done by showing that each inequality in LP(SMT-F1-VI) is implied by inequalities in LP(SMT-X-F).

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

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

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

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

where the latter equality follows by summing (4c) over all $i \in V \setminus \{v_0\}$.

(9c): The proof is analogous to (9b), with (4f) replacing (A).

(9d): The inequality can be rewritten as

$$x_{ij} \le \sum_{k\in V_i\setminus\{j\}} x_{ki} - \sum_{k\in V_i\setminus\{j\}} f^s_{ki} + \sum_{k\in V_i\setminus\{j\}} f^s_{ik} + f^s_{ij} - f^s_{ji} =$$
$$= \sum_{k\in V_i\setminus\{j\}} x_{ki} - \sum_{k\in V_i} f^s_{ki} + \sum_{k\in V_i} f^s_{ik} = \sum_{k\in V_i\setminus\{j\}} x_{ki},$$

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

$$x_{ij} > \sum_{k\in V_i\setminus\{j\}} x_{ki}. \tag{B}$$

The proof is divided into two parts that capture the two cases stated by Lemma 4. If option (L.4a) holds, we have that $\exists t \in D_0$ s. t. $f^t_{ij} = x_{ij}$. Besides the strict inequality, assumption B also implies $x_{ij} > 0$ which together with Lemma 2 gives $f^t_{ji} = 0$, and by utilizing (4b) we get

$$f^t_{ij} = x_{ij} > \sum_{k\in V_i\setminus\{j\}} x_{ki} \ge \sum_{k\in V_i\setminus\{j\}} f^t_{ki} = \sum_{k\in V_i} f^t_{ki},$$

contradicting flow conservation constraints (4c). In case option (L.4b) applies, we know from Lemma 3 that $x_{ji} = f^*_{ji}$, and so $\exists t \in D_0$ s. t. $f^t_{ji} = x_{ji}$. Moreover, Lemma 2 says that if for some $s \in D_0 : f^s_{ji} > 0$, then $f^s_{ij} = 0$, i.e. any flow that enters i via (ji) must leave it through an arc different from (ij). Together with the flow conservation and (4b),

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

Note that for $x_{ji} = f^t_{ji} = 0$, $f^t_{ij} \ge 0$ in which case the second equality above would not hold, but we could directly write $x_{ji} \le \sum_{k\in V_i\setminus\{j\}} x_{ik}$. Combined with the assumption B we obtain

$$\sum_{k\in V_i} x_{ki} = x_{ji} + \sum_{k\in V_i\setminus\{j\}} x_{ki} < x_{ij} + \sum_{k\in V_i\setminus\{j\}} x_{ik} = \sum_{k\in V_i} x_{ik},$$

which is in contradiction with (L.4b) that asserts that (4m) is satisfied with equality. We have shown that every possibility that assumes that the negation of (9d) holds leads to a contradiction, and thereby finalized the proof of (9d).

(9e): Follows immediately from (4m) by utilizing (4c) at node j.
(9f): Follows from (4g) and (4h).
(9g): Follows from (4d).
(9i)-(9j): All four-index variables cancel out. Thus, (9i) follows from flow conservation (4c) at i.
(9l): Adding x_{ji} to both sides of (9d) gives the desired relation

$$x_{ij} + x_{ji} \leq \sum_{k \in V_i \setminus \{j\}} x_{ki} + x_{ji} = \sum_{k \in V_i} x_{ki} \leq 1,$$

Where the last inequality follows from (4f) if $i \in V \setminus D$, and is replaced by equality due to (A) in case $i \in D$.
(9m): The lower bound follows from (4b). The upper bound follows from (9b) for $i \in D$ and from (9c) for $i \in V \setminus D$. To see this, observe that each term in the sums in (9b)-(9c) is non-negative because of (4b).

□

Note that in parts (9d) and (9m) of this proof it is necessary to assume SMT-F1 instead of SMT-F2. The arguments work with (4b), but could not be used with stronger (5e). Proposition 2 suggests that additional 4-index variables in SMT-X2 model are not very beneficial, because the formulation is implied by the smaller SMT-F1-VI. Nonetheless, introducing 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 increase the LP bound.

5 Constraint Generation Scheme

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

The practical part of this work focuses on comparison of the models presented in the previous section. As the main focus of this study is to determine tighter bounds, the conducted experiments are designed for this purpose. Instances of intended number of vertices are generated with random coordinates uniformly distributed between [0, 0] and [100, 100]. All computations were made on an Intel Core 2 Quad CPU at 2.83 GHz and 8 GB RAM.

6.1 Comparison of the models

In the following experiments, two different scenarios are considered. First, we create instances with constant number of destinations, and the number of non-destinations gradually increases. Conversely, in the second scenario, the number of non-destinations is fixed, while the number of destinations increases. The models are compared with respect to the objective value of their solutions and CPU time.

7 Conclusion and Future Work

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