

Branch & Bound : optimization technique used to solve combinatorial problems, where it systematically explores solution space by dividing it into smaller branches & eliminating those which can't yield better sol<sup>n</sup>.  
(BB)

Branching - dividing sol<sup>n</sup> space into smaller subproblems.  
Done by making decisions from that point onwards.

Bounding - A bound is calculated for each sub problem.  
It indicates whether the sub problem can/can't yield better sol<sup>n</sup>.

Pruning - Ignoring the subproblem which can't yield better solution by not exploring it ~~to~~ further.

BB Algorithm →

1. start with initial solution
2. use branching to divide the solution
3. compute bound for all subproblems and prune the required.
4. choose the next subproblem to branch
- ⑤ {choosing depends on FIFO or LC}
5. Repeat until all leafs are pruned/subproblems are processed.

### Branch - Bound

1. optimization problems
2. To Find the best solution
3. uses bounding to prune unnecessary branches
4. uses BFS srch in a tree
5. requires more memory for queues and stacks
6. For Large Search spaces
7. solves problems independently
8. TSP, 0/1 knapsack, int programming



### Back-Tracking

1. search/decision problems
2. To find Feasible/All solutions
3. Pruning is done based on constraints.
4. uses DFS srch in a tree
5. memory is less as it depends on recursion or stack calls.
6. For Less Search spaces
7. Solves problems sequentially
8. N-queens, sudoku, etc.







## LC-BB Algorithm:

### Best-First Search

LCBB():

initialize priority queue  $Q$   
Add root node to  $Q$  with its cost & bound.

while  $Q$  is not empty:

Remove Least Cost node from  $Q$

if node is solution:  
return node

generate all children of node

For each child:

calculate cost & bound  
push all into  $Q$ .

→ main logic lies in  
using a priority queue

→ priority queue prioritizes  
nodes with less cost to  
come at the front.

→ so at any point, dequeue  
will give the node with  
LC.

→ If node doesn't improve the  
Bound value, ignore it.

→ This process repeats until A) optimal sol<sup>n</sup> is reached  
B) queue is empty (All cases explored)

## FIFO-BB Algorithm

### Breadth-First Search

FIFOBB():

initialize an empty queue  $Q$   
Add root node with its cost & bound to  $Q$

while  $Q$  is not empty:

Remove 1<sup>st</sup> element from  $Q$

if this node is solution:  
return solution

generate all children of node

For each child:

calculate bound & cost  
push all to  $Q$ .

→ main logic lies in  
using a normal queue.

→ this provides easy  
First In First Out method  
of choosing next node.

→ deque will give the  
front end node, doesn't  
matter what its cost.

→ Bounding criteria  
applies for pushing a node  
to the queue.

FIFO advantages:

- A
- simple implementation
  - guarantees ~~node~~ level wise exploration

FIFO disadvantages

- D
- no prioritizing leads to unnecessary calculations
  - ineff. for large problems

LC advantages:

- A
- expands LC node, minimizes calculations
  - eff. for optimization problems

LC disadvantages:

- requires Priority Q, complex implementation
- consumes more memory & time



# 0/1 Knapsack Problem

|        |    |    |    |    |
|--------|----|----|----|----|
|        | 1  | 2  | 3  | 4  |
| Profit | 10 | 10 | 12 | 18 |
| Weight | 2  | 4  | 6  | 9  |

MUST BE arranged in decreasing P/W ratio

capacity = 15

- goal is to maximize profit, i.e.  $\sum P_i x_i$
- But BB can only work for minimization problem.
- Hence we change our goal to: minimizing  $-\sum P_i x_i$

Upper bound:  $[-\sum P_i x_i]$  such that value doesn't exceed capacity

include those objects that have been selected

# initial bound:  $U = \infty$   
# initial cost:  $C = 0$

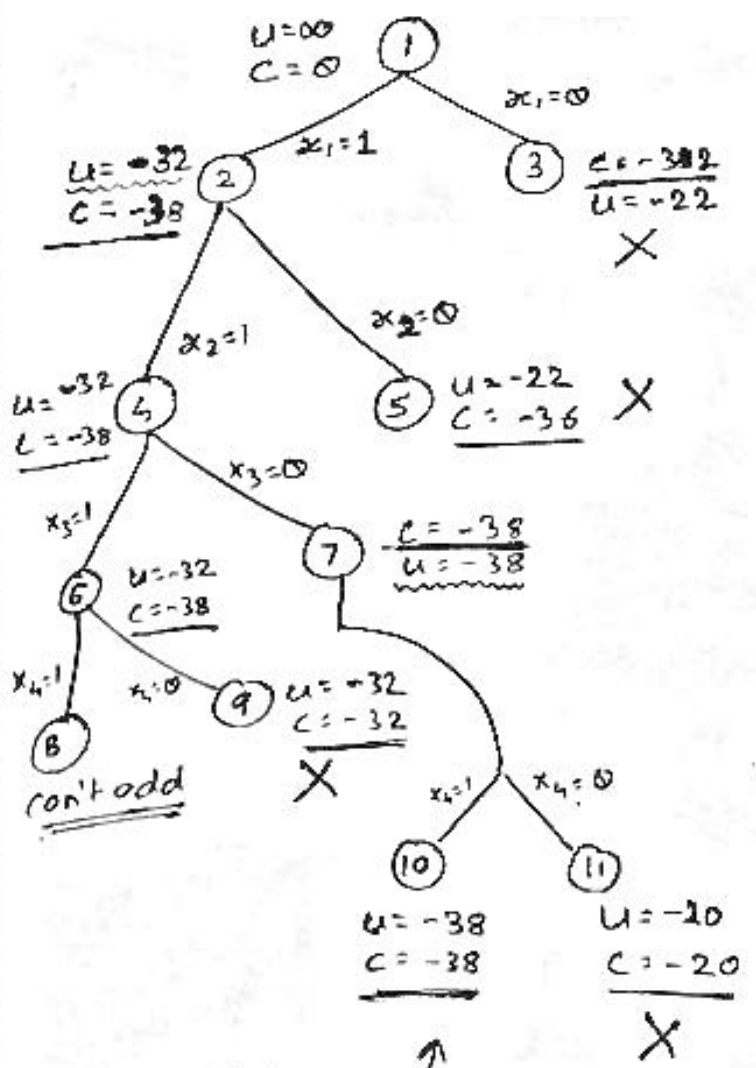
Cost function:  $[-\sum P_i x_i]$  such that value doesn't exceed capacity → fractional weights allowed.

include objects that are selected for that node.

- ① Pruning condition: if cost > global upper bound, prune it.
- ② If upper bound < global upper bound (of node) (update it)

when upper bound is updated, check the costs of live nodes and try to kill them (prune)

## Solving above example using LC-BB



Upper Bound  
→ ∞  
→ -32 {after ②}  
→ -38 {after ⑦}

The moment upper bound becomes -38, ③ and ⑤ are killed.

Solution  $\{x_1, x_2, x_4\}$   
Profit = 38

Solution (last standing live node)

\* Bound of ②:  $x_1$  is included

|    |   |           |    |    |    |
|----|---|-----------|----|----|----|
| 32 | ← | 10        | 10 | 12 | 18 |
|    |   | 2         | 4  | 6  | 9  |
|    |   | 12 < 15 ✓ |    |    |    |

\* Cost of ②:

|    |   |    |                                       |    |    |
|----|---|----|---------------------------------------|----|----|
| 32 | ← | 10 | 10                                    | 12 | 18 |
|    |   | 2  | 4                                     | 6  | 9  |
|    |   | 12 | Fractional. $\frac{18}{9}(15-12) = 6$ |    |    |

\* Bound of ③:  $x_1$  not included

|    |   |                          |    |    |
|----|---|--------------------------|----|----|
| 32 | ← | 10                       | 12 | 18 |
|    |   | 4                        | 6  | 9  |
|    |   | not included. 10, 12, 18 |    |    |

\* Cost of ③:

|    |   |                                  |    |    |
|----|---|----------------------------------|----|----|
| 32 | ← | 10                               | 12 | 18 |
|    |   | 4                                | 6  | 9  |
|    |   | 22 + $\frac{18}{9} \cdot 5 = 32$ |    |    |

# \* Travelling Salesperson Problem

1) Reduce given matrix

- i> Find min values from all rows
- ii> Subtract that value from the corresponding row
- iii> then do the same for columns.

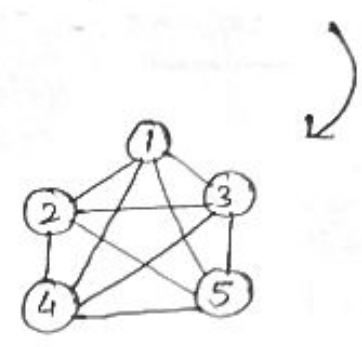
|   | 1        | 2        | 3        | 4        | 5        |
|---|----------|----------|----------|----------|----------|
| 1 | $\infty$ | 20       | 30       | 10       | 11       |
| 2 | 15       | $\infty$ | 16       | 4        | 2        |
| 3 | 3        | 5        | $\infty$ | 2        | 4        |
| 4 | 19       | 6        | 18       | $\infty$ | 3        |
| 5 | 16       | 4        | 7        | 16       | $\infty$ |

|          |          |          |          |          |     |
|----------|----------|----------|----------|----------|-----|
| $\infty$ | 20       | 30       | 10       | 11       | -10 |
| 15       | $\infty$ | 16       | 4        | 2        | -2  |
| 3        | 5        | $\infty$ | 2        | 4        | -2  |
| 19       | 6        | 18       | $\infty$ | 3        | -3  |
| 16       | 4        | 7        | 16       | $\infty$ | -4  |

 $\rightarrow$ 

|          |          |          |          |          |
|----------|----------|----------|----------|----------|
| $\infty$ | 10       | 20       | 0        | 1        |
| 13       | $\infty$ | 14       | 2        | 0        |
| 1        | 3        | $\infty$ | 0        | 2        |
| 16       | 3        | 15       | $\infty$ | 0        |
| 12       | 0        | 3        | 12       | $\infty$ |

Row reduction



double-directed graph  
 $1 \rightarrow 2$  and  $2 \rightarrow 1$  have different length.

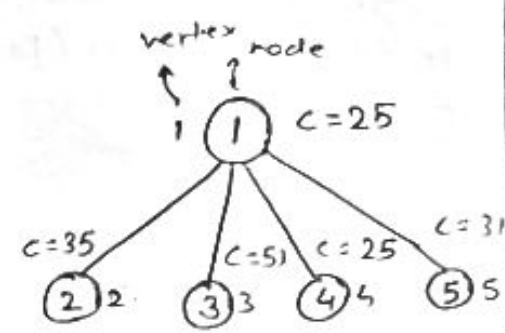
|          |          |          |          |          |
|----------|----------|----------|----------|----------|
| $\infty$ | 10       | 17       | 0        | 1        |
| 12       | $\infty$ | 11       | 2        | 0        |
| 0        | 3        | $\infty$ | 0        | 2        |
| 15       | 3        | 12       | $\infty$ | 0        |
| 11       | 0        | 0        | 12       | $\infty$ |

$\rightarrow$  For ①  
 $\rightarrow$  reduced matrix of initial node.  
 cost = 21 + 4 = 25

- For 1-2, i.e. node ②  $\rightarrow$
- i> make 1<sup>st</sup> row and 2<sup>nd</sup> column =  $\infty$
  - ii> make  $[2,1] = \infty$
  - iii> reduce the resulting matrix and calculate cost.

|          |          |          |          |          |            |
|----------|----------|----------|----------|----------|------------|
| $\infty$ | $\infty$ | $\infty$ | $\infty$ | $\infty$ | - $\infty$ |
| $\infty$ | $\infty$ | 11       | 2        | 0        | -0         |
| 0        | $\infty$ | $\infty$ | 0        | 2        | -0         |
| 15       | $\infty$ | 12       | $\infty$ | 0        | -0         |
| 11       | $\infty$ | 0        | 12       | $\infty$ | -0         |
| 0        | 1        | 1        | 1        | 1        | 1          |
| 0        | $\infty$ | 0        | 0        | 0        | 0          |

Already reduced.  $\rightarrow$  cost of ②



check cost  $[1,2]$  from the reduced matrix of parent node, here ①

$$\begin{aligned}
 &= \text{cost of parent ①} \\
 &+ \text{cost of } [1,2] + \text{new reduction cost} \\
 &= 25 + 10 + 0 \\
 &= 35
 \end{aligned}$$

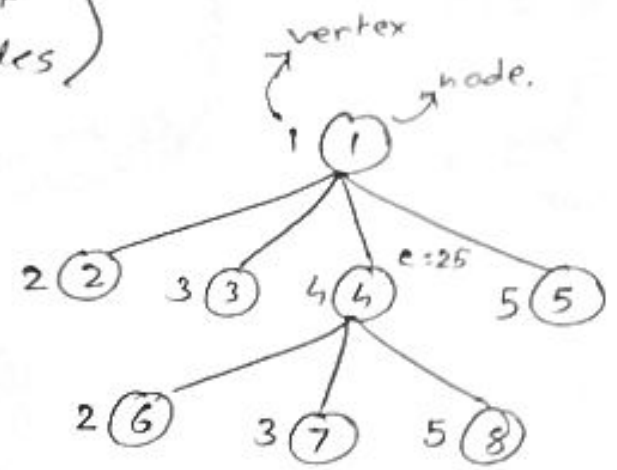
- For 1-3, node ③  $\rightarrow$
- i> same 1<sup>st</sup> row, 3<sup>rd</sup> column =  $\infty$
  - ii> make  $[3,1] = \infty$
  - iii> reduce matrix
  - iv> calculate cost.

do the same for ④ & ⑤

we get ③  $\rightarrow$  53  
 ④  $\rightarrow$  25  
 ⑤  $\rightarrow$  31

now, explore node ④ (as it has least cost among the live nodes)  
in the same way we did ①

For ⑥: i) 4<sup>th</sup> row and 2<sup>nd</sup> column =  $\infty$   
 vertex 4  
 to vertex 2  
 ii) make  $[2,1] = \infty$   
 iii) reduce matrix  
 iv) calculate cost



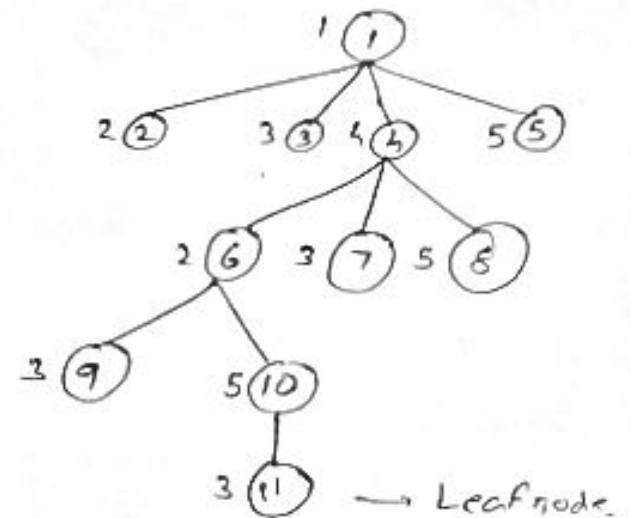
For ⑦: i) 4<sup>th</sup> row & 3<sup>rd</sup> column =  $\infty$   
 ii) make  $[3,1] = \infty$   
 iii) reduce matrix  
 iv) calculate cost

⑥  $\rightarrow 28$   
 ⑦  $\rightarrow 50$   
 ⑧  $\rightarrow 36$

$\therefore$  we now explore ⑥

Same for ⑧

For ⑨: i) 2<sup>nd</sup> row 3<sup>rd</sup> column =  $\infty$   
 ii) make  $[3,1] = \infty$   
 iii) reduce and calculate cost



same for ⑩  
 cost ⑨  $\rightarrow 52$   
 ⑩  $\rightarrow 28$  ✓

For ⑪: i) make 5<sup>th</sup> row and 3<sup>rd</sup> column =  $\infty$   
 ii) make  $[3,1] = \infty$   
 iii) reduce and cost.

⑪ cost = 28

since we got the cost of the leaf  
 we can prune all nodes  
 whose cost  $<$  cost of ⑪

hence all other nodes are pruned.

Note: for a matrix of node ⑪  
 changes have to be done to the  
 matrix of its parent.

i.e. for 2, 3, 4, 5  $\rightarrow$  changes on ①  
 6, 7, 8  $\rightarrow$  changes on ④  
 9, 10  $\rightarrow$  changes on ⑥  
 11  $\rightarrow$  changes on ⑩

$\therefore$  TSP cost = 28

path:

①  $\rightarrow$  ④  $\rightarrow$  ⑥  $\rightarrow$  ⑩  $\rightarrow$  ⑪

i.e.

1  $\rightarrow$  4  $\rightarrow$  2  $\rightarrow$  5  $\rightarrow$  3