

Optimization

ENGs 104, W2010

Lecture 17

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Agenda:

- Complete Approximation Algorithm for ATSP (triangular TSP)
- Heuristic/approximation methods for hard problems - overview

Last lecture :

- can make any TSP into ATSP by computing shortest paths between nodes
- Bellman-Ford algorithm for shortest paths
- General TSP can have no ϵ -approximation algorithm
- Minimal Spanning Tree Problem & Algorithm

Bridges of Königsberg Problem

→ Can you end where you start and traverse every edge in a graph? (exactly once)

→ Eulerian graph \equiv graph in which this is possible

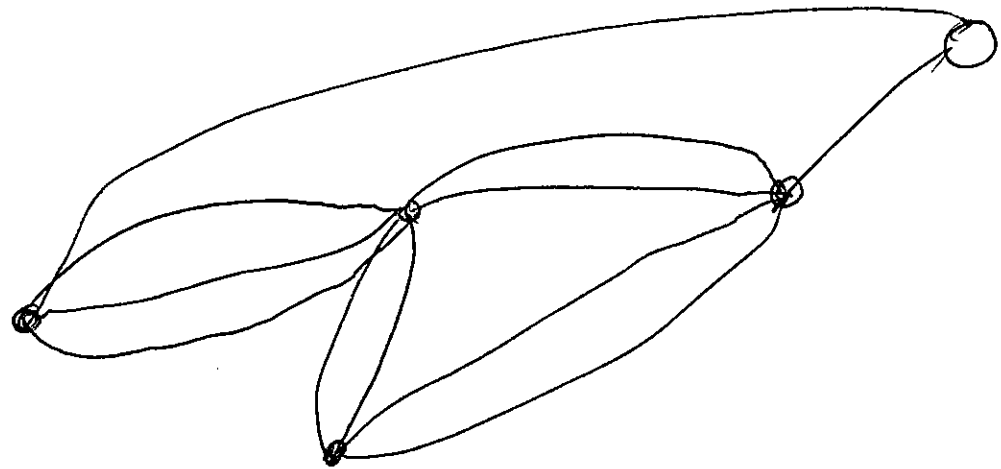
→ Who was Euler?

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We are now considering
"multigraphs" where there
may be multiple edges
between two nodes.

Eg:



Euler's Theorem

A graph is Eulerian \Leftrightarrow

a) graph is connected

b) "degree" of each node is even.

(degree = # edges incident on the node).

Proof: \Rightarrow graph must be connected
& every node is entered & exited by a unique edge

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Proof: ~~Assume~~ Assume $G = (V, E)$ is

⑤

connected & each node has even degree.

⇒ Induction on $|E| = \#$ ~~nodes~~ edges

Basis Graph with 2 edges and connected. • OK.

Two edges



OK.

General case: $|E| = 2m$ some m .

Start at any node & make a path (without repeating edges) until you return to start. Remove those edges. Resulting graph has:

Resulting graph has:

- fewer edges and;
- possibly disconnected components.

Each disconnected component has:

- even degree nodes (why?)

⇒ Eulerian path by induction

Now take your walk and
piece together the Eulerian
paths.

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This is a nice "recursive"
algorithm to write.

HW 3 !

Back to ATSP.

① Construct a Minimal Spanning
Tree for the graph in the
ATSP, call it T .

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Cost of Minimal Spanning Tree T

$$= C(T) = \sum_{\text{edges in } T} \text{edge costs}$$

~~A~~ \leq Cost of Minimal Tour
for TSP

why??

Now make the MST T , an Eulerian graph by doubling each edge ... each node has even degree & graph is connected.

"Cost" of the Eulerian path
 $= 2C(T) \geq \text{min TSP solution}$

Why? (Eulerian path visits all nodes and uses Δ inequality)

So

$$\min \text{ATSP} \geq C(T) \geq \frac{1}{2} \min \text{ATSP}$$

So the tour produced by MST algorithm is a 1-approximation for the ATSP

$$\frac{|C(T) - \min \text{ATSP}|}{|\min \text{ATSP}|} \leq 2 = 1 + \epsilon$$

$\epsilon = 1$ here

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Followup : More work on solving

~~F~~SP

- better approximation algorithms for special cases
 - eg Δ or Euclidean
- randomized algorithms,

Minimal Spanning Tree Problem

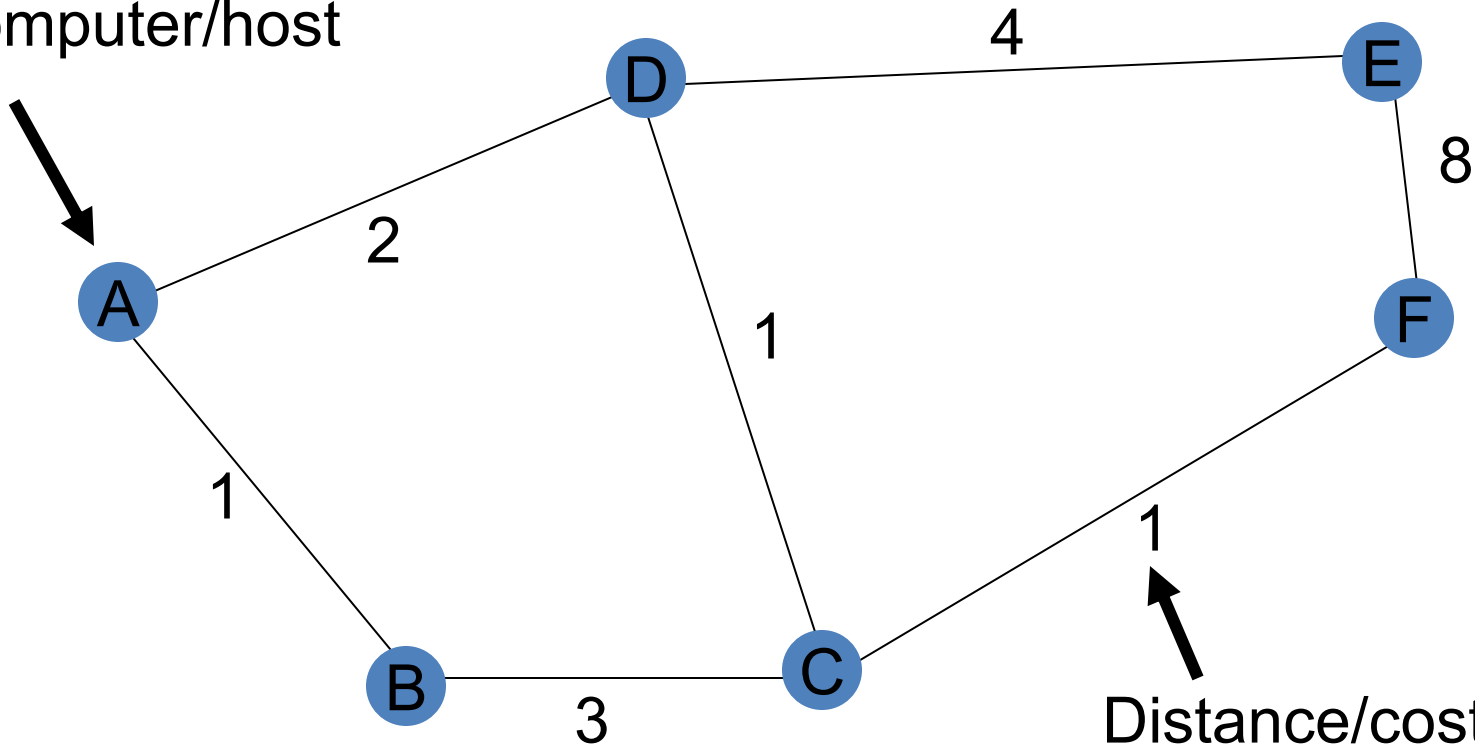
- Definition
 - Tree
 - Spanning Tree
 - Cost of a tree
- A Greedy Algorithm (Kruskal)
- “Best” algorithms
- Compare with “Steiner’s Problem”

Shortest Path Problem

- Definition
- Basic Property (basis of dynamic programming)
- Some algorithms

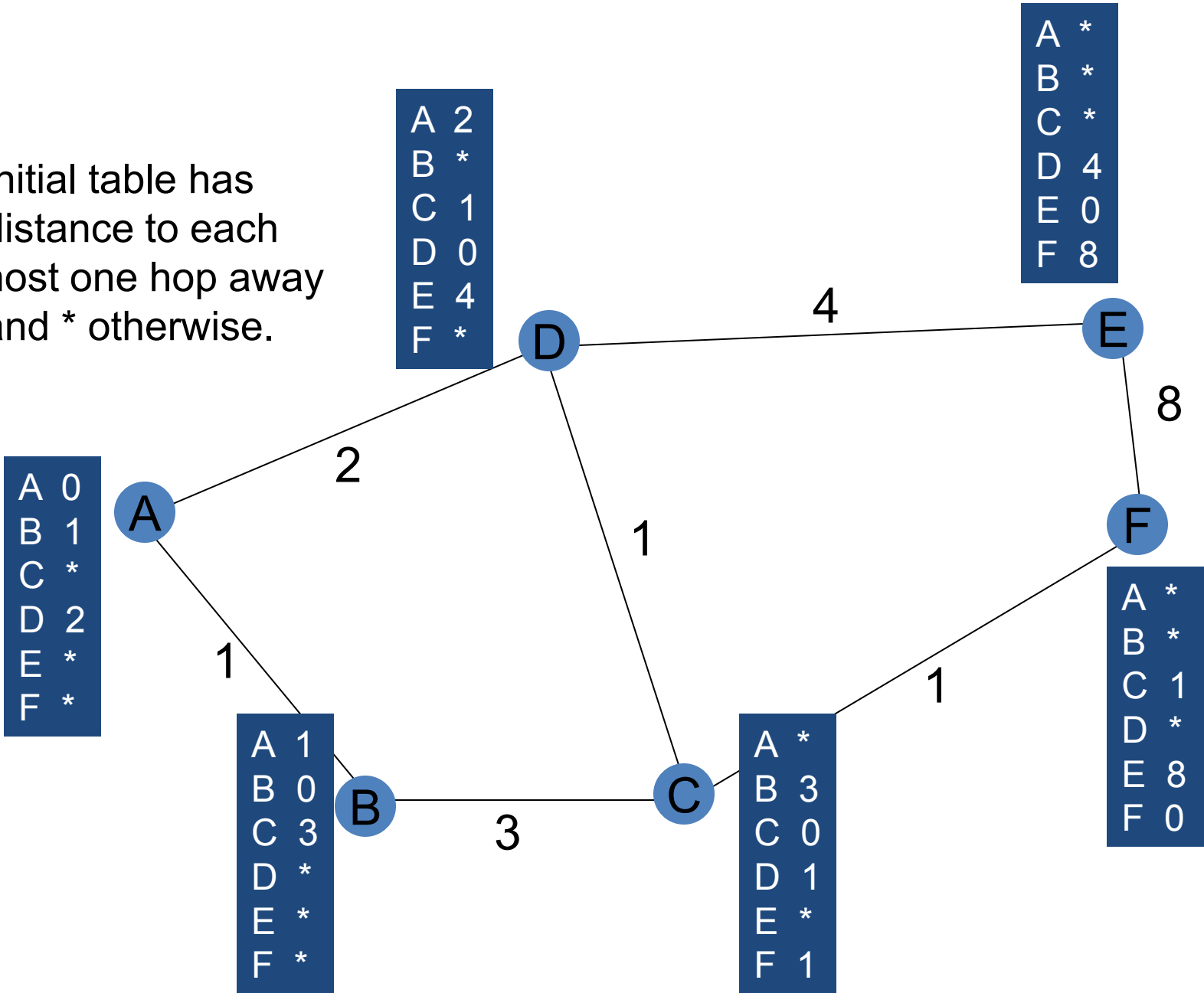
Bellman-Ford Routing

Computer/host

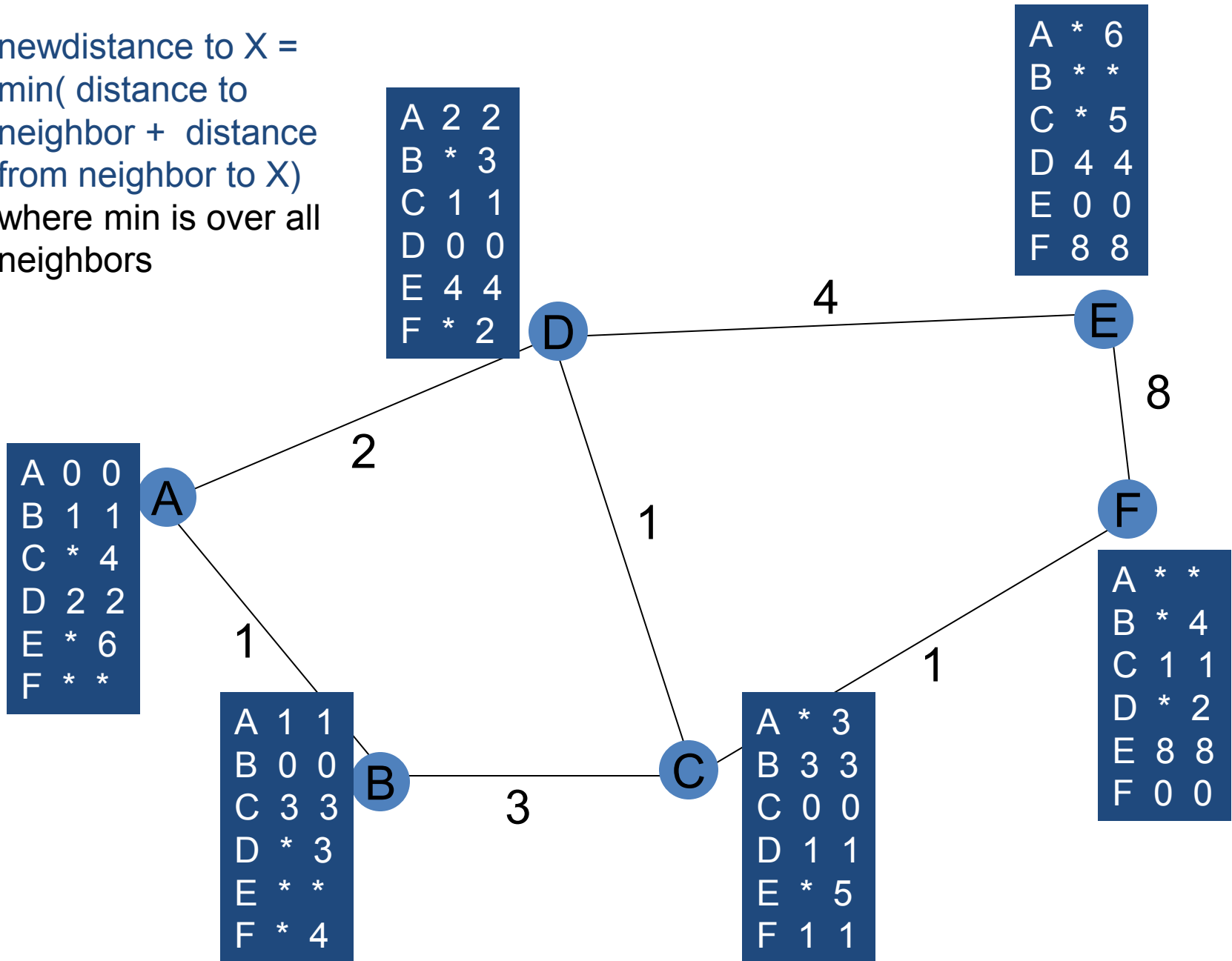


Distance/cost/delay
between hosts

Initial table has distance to each host one hop away and * otherwise.



newdistance to X =
 min(distance to
 neighbor + distance
 from neighbor to X)
 where min is over all
 neighbors

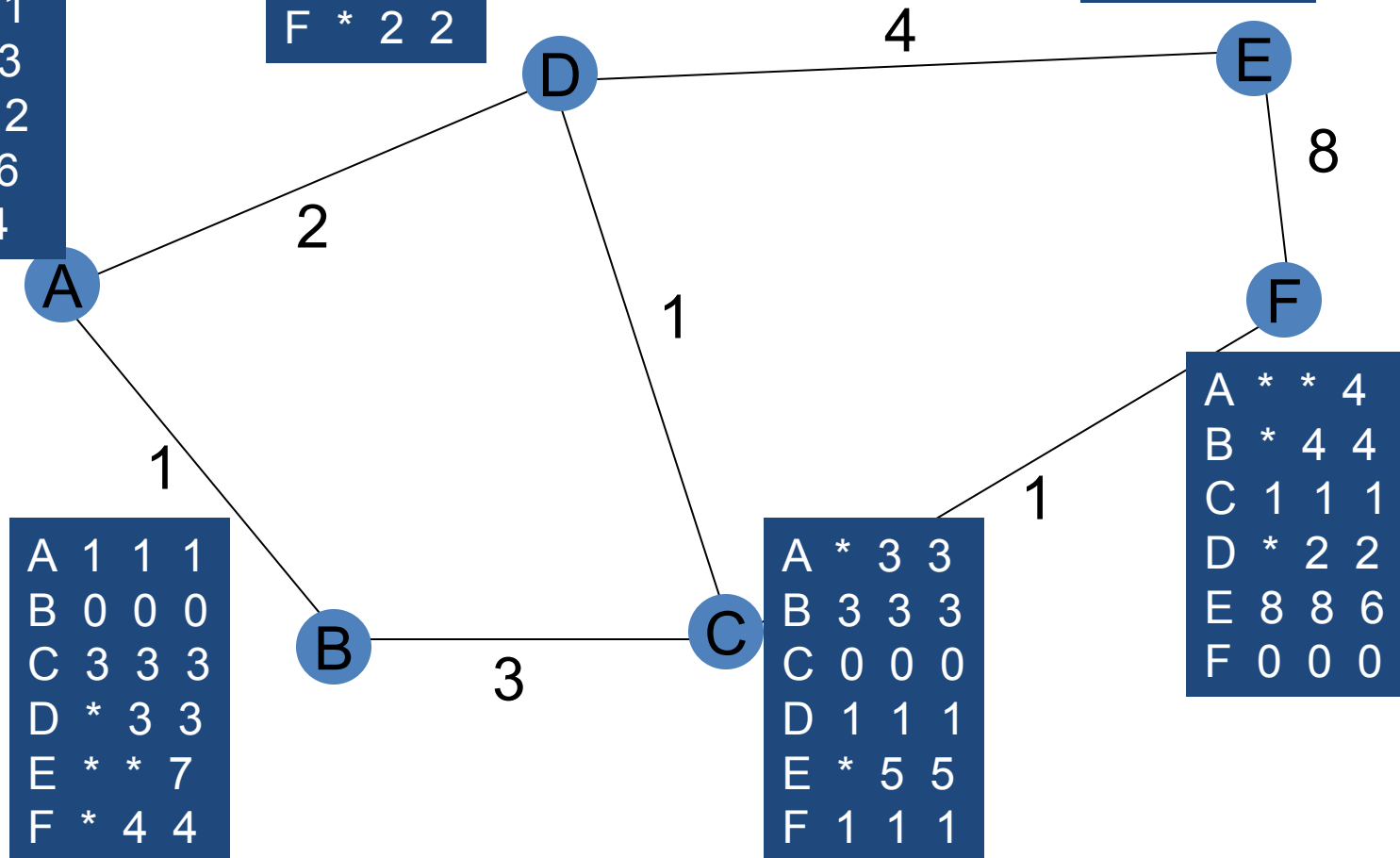


A	0	0	0
B	1	1	1
C	*	4	3
D	2	2	2
E	*	6	6
F	*	*	4

A	2	2	2
B	*	3	3
C	1	1	1
D	0	0	0
E	4	4	4
F	*	2	2

A	*	6	6
B	*	*	7
C	*	5	5
D	4	4	4
E	0	0	0
F	8	8	6

Repeat it!!!

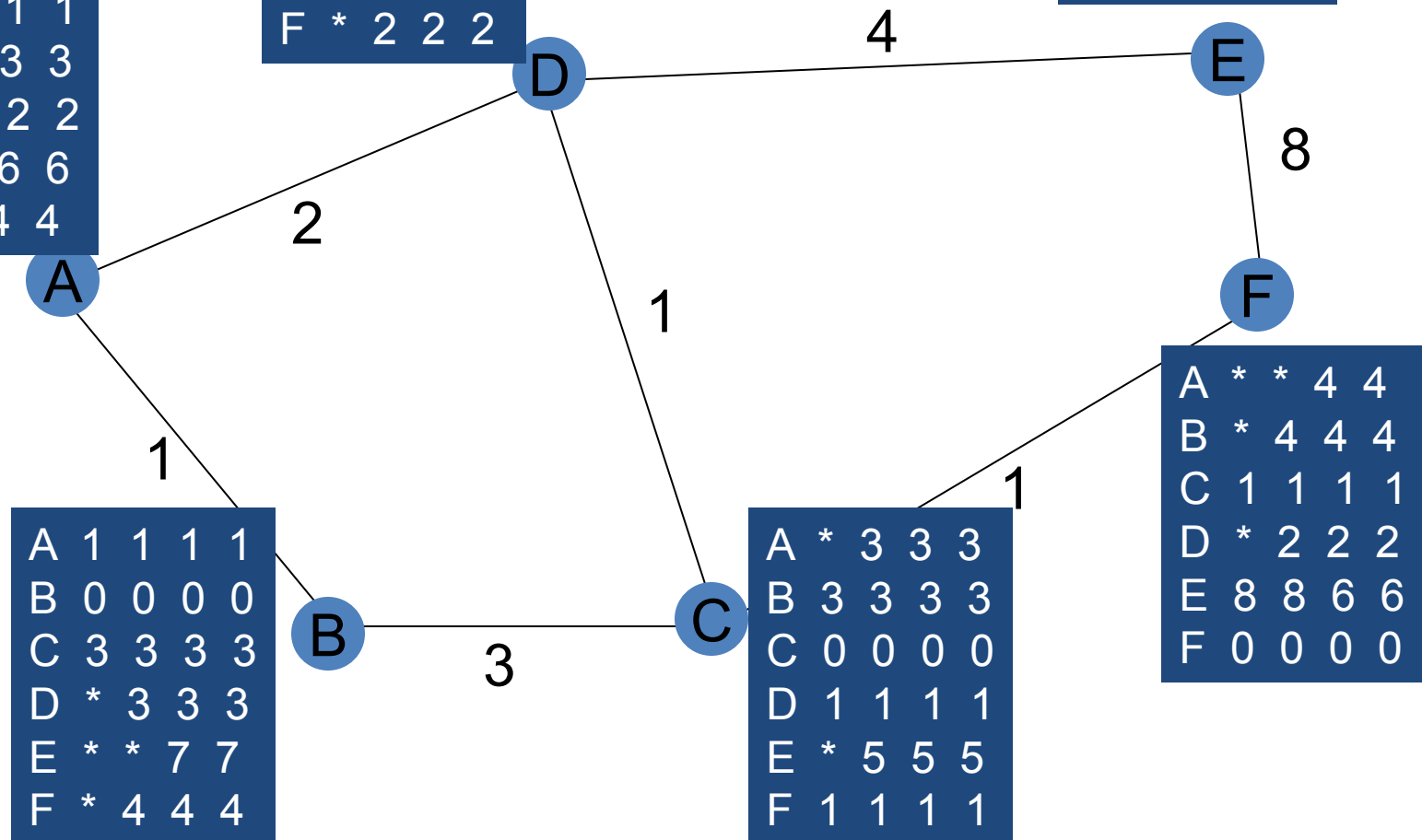


A	0	0	0	0
B	1	1	1	1
C	*	4	3	3
D	2	2	2	2
E	*	6	6	6
F	*	*	4	4

A	2	2	2	2
B	*	3	3	3
C	1	1	1	1
D	0	0	0	0
E	4	4	4	4
F	*	2	2	2

A	*	6	6	6
B	*	*	7	7
C	*	5	5	5
D	4	4	4	4
E	0	0	0	0
F	8	8	6	6

Repeat it...stop
when the table
does not change.

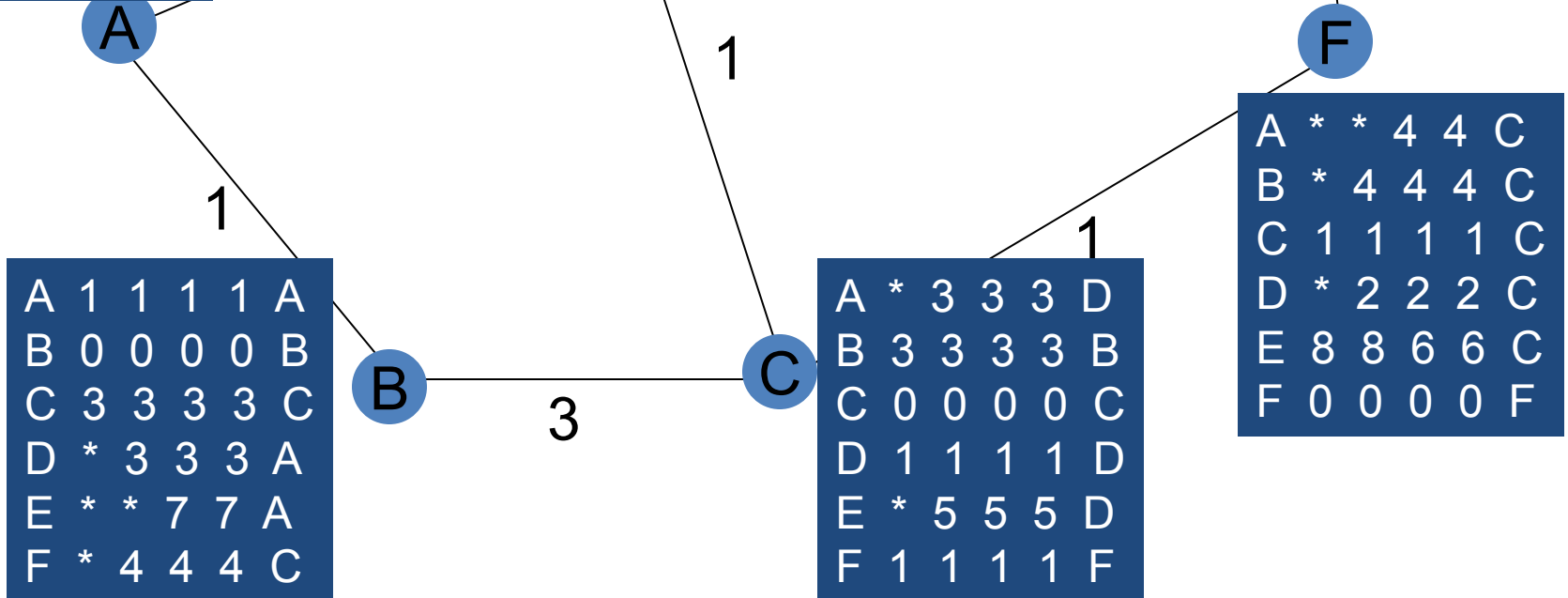


A	0	0	0	0	A
B	1	1	1	1	B
C	*	4	3	3	D
D	2	2	2	2	D
E	*	6	6	6	D
F	*	*	4	4	D

A	2	2	2	2	A
B	*	3	3	3	A
C	1	1	1	1	C
D	0	0	0	0	D
E	4	4	4	4	E
F	*	2	2	2	C

A	*	6	6	6	D
B	*	*	7	7	D
C	*	5	5	5	D
D	4	4	4	4	D
E	0	0	0	0	E
F	8	8	6	6	D

The min neighbor determines the paths

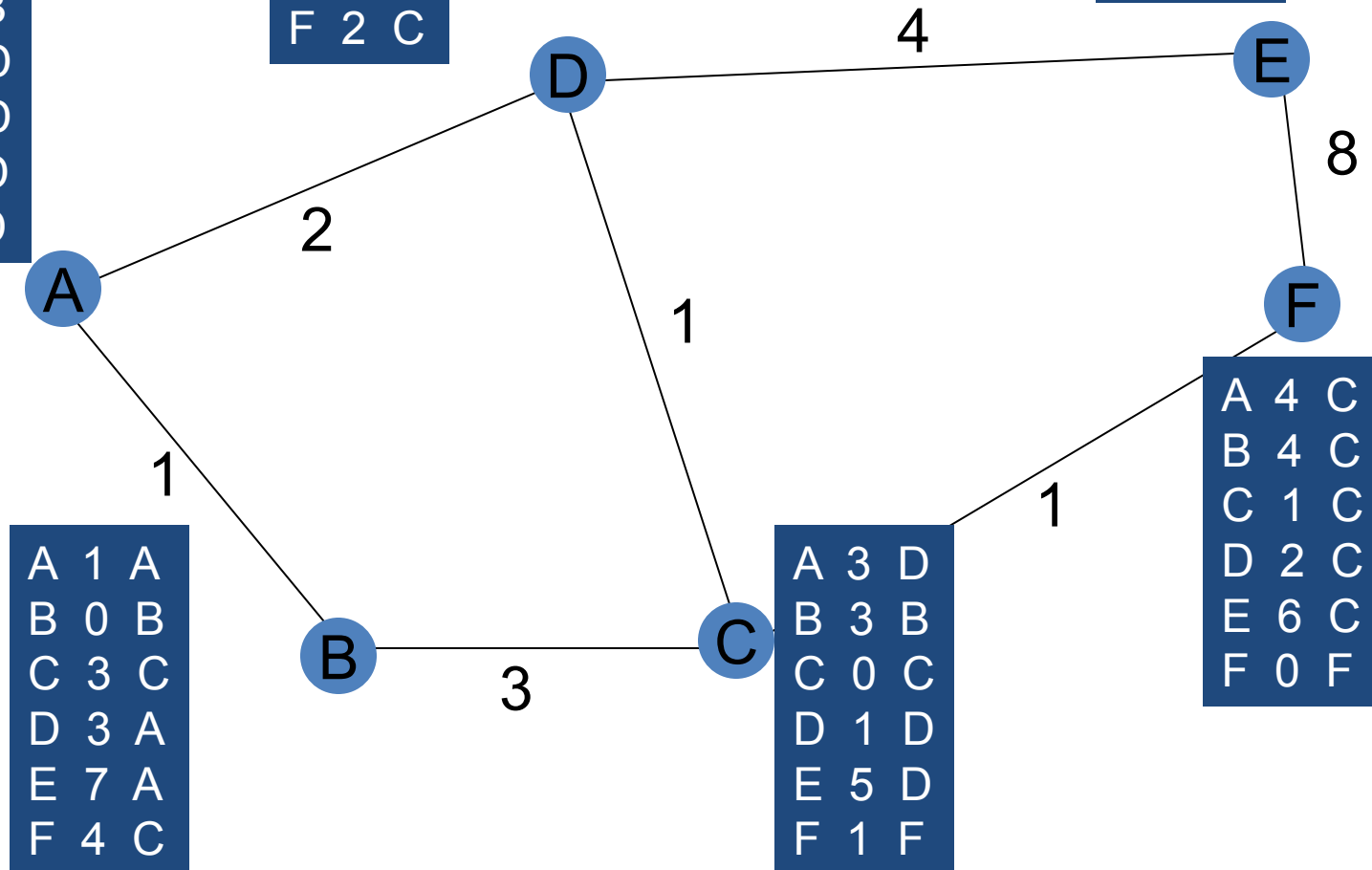


Only need the
total distances
and the next
neighbor

A	0	A
B	1	B
C	3	D
D	2	D
E	6	D
F	4	D

A	2	A
B	3	A
C	1	C
D	0	D
E	4	E
F	2	C

A	6	D
B	7	D
C	5	D
D	4	D
E	0	E
F	6	D



A	0	A
B	1	B
C	3	D
D	2	D
E	6	D
F	4	D

A	2	A
B	3	A
C	1	C
D	0	D
E	4	E
F	2	C

A	6	D
B	7	D
C	5	D
D	4	D
E	0	E
F	6	D

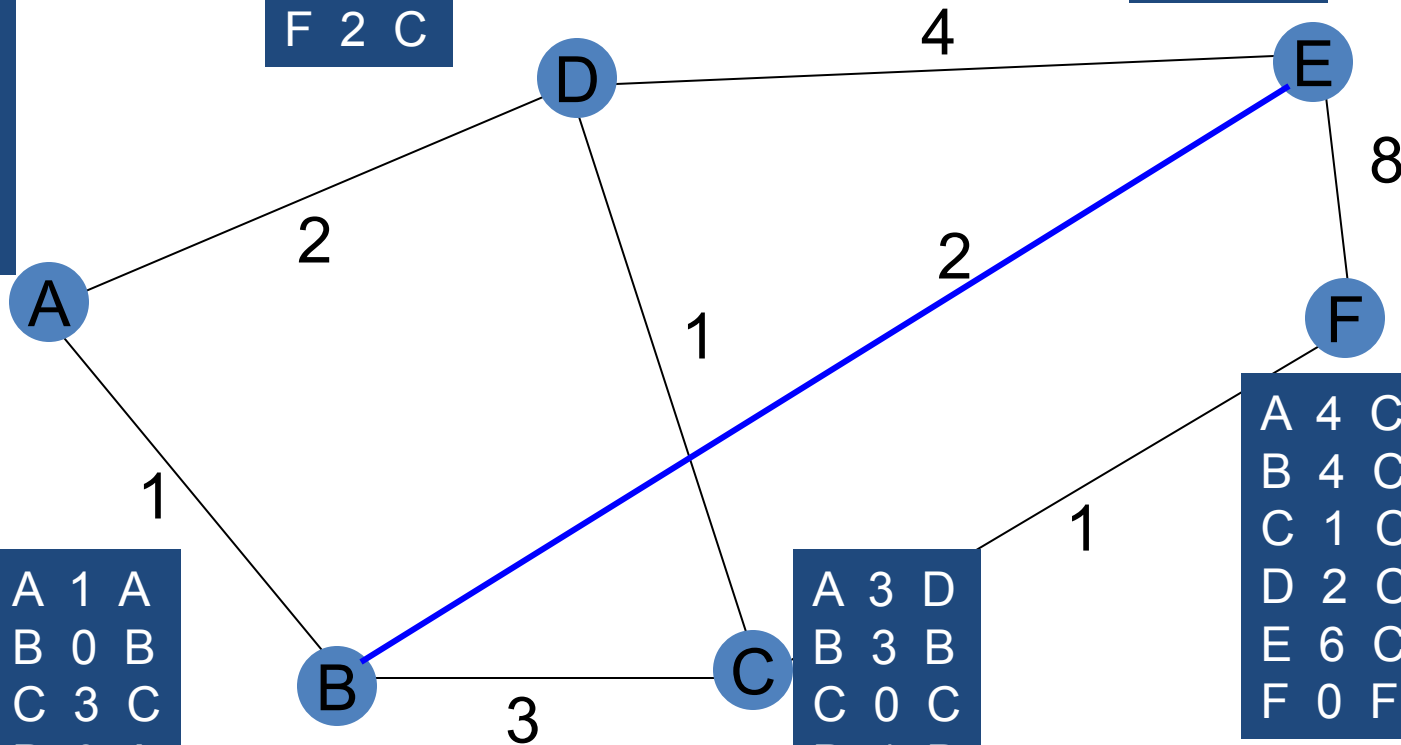
A	1	A
B	0	B
C	3	C
D	3	A
E	7	A
F	4	C

A	3	D
B	3	B
C	0	C
D	1	D
E	5	D
F	1	F

A	4	C
B	4	C
C	1	C
D	2	C
E	6	C
F	0	F

Ooops...what if the network changes??

Have enough information to keep updating the table until it stops changing



Random/stochastic Algorithms for "hard" combinatorial problems.

- Key ingredients

a) notion of neighboring candidate solution, i.e. if x is a candidate, ~~do we~~ how do we get a neighboring candidate?

b) when to "accept" a candidate?

Let's consider some techniques for generating neighboring solutions

eg. ~~BA~~ Partition Problem

n items

$1, \dots, n$

costs

c_1, \dots, c_n

Candidate partition / solution : a subset of $\{1, \dots, n\}$ is an n -vector of 0's & 1's

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Candidate solution

$$X = (x_1, \dots, x_n)$$

$$x_j = 0 \text{ or } 1$$

$$\text{cost}(x) = \sum_{i=1}^n x_i c_i$$

$$\text{Goal: } \text{cost}(x) = \frac{1}{2} \sum_{i=1}^n c_i$$

A "neighbor" of x is a vector y with $x = y$ except for one coordinate. IE, flip one bit in x .

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So each candidate x has
 n vectors in this sense of
"neighborhood".

If we allow 2 bits to be
changed, neighborhood has $\approx \frac{n^2}{2}$
solutions, etc.

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Algorithm : Simple neighborhood
search

- Start with a candidate solution
- Find a neighbor which is a better solution
- If no neighbors are better, stop

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Sometimes this works!

Eg sort a list of numbers.

Neighborhood : adjacent positions
are swapped

Algorithm reduces to
"Bubble sort"

Optimal solution always found!

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How about simple neighborhood
search for partition or TSP?

Fact: "local" minima with
respect to the notion of
neighborhood exist if the
"neighborhoods" are small

So we need mechanisms
for "leaving" a neighborhood
some times

⇒ randomized searches

- simulated annealing
- genetic algorithms

Next