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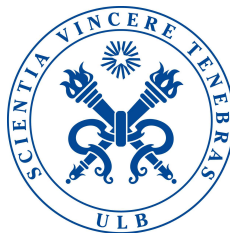
MEMO-F524

Master thesis

# Solving the Minimum Connected Dominating Set Problem Using Multiple Integer Programming Formulation.

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## **Abstract**

Given a graph  $G = (V, E)$ , a dominating set  $D$  is a set of vertices such that any vertex not in  $D$  is connected to at least one vertex in  $D$ . Finding the set  $D$  with minimum cardinality such that the subgraph induced  $G_D = (D, E(D))$  must be connected is known as the minimum connected dominating set problem. There is a need to find an efficient algorithm to solve the MCDSP as it is relevant to many applications. For example in wireless ad hoc network used in military applications, mobile network, vehicular and so on. This thesis will cover a state-of-the-art of researches made to solve such problems using a branch and cut algorithm and compare them through an implementation of the different formulation.

# Introduction

A wireless ad hoc network is a multi-application decentralized wireless network which does not depend on existing infrastructure. The military uses it for their operations, enabling on-the-move communication for deployment mission and also for the communication inter-ships in the navy. It is faster and not as limited as using satellite communications. What it does is to consider every node that is part of the network work as a router, where the node can move in any direction at any time, thus changing the relations between each nodes dynamically. Such procedures mean that no third-parties need to intervene in the communication, only those concerned in the communication are part of the network. The need to design a dynamic routing protocol able to find the virtual backbone is of course essential in this scenario. Smartphones are also influenced by those progresses with Apple starting to enable peer-to-peer network not depending on cellular carrier network, or traditional network structure. There already exists an IOS application allowing users to share messages or even images without the use of WiFi or cellular network but with only the person using the application themselves that are close by [1]. The resulting network is called a wireless mesh network. Finding a dynamic routing protocol can be reduced to the minimum connected dominating set problem known to be of the complexity class NP-hard.

This problem is known in the literature and multiple ways have been introduced to solve it. Given a graph  $G = (V, E)$ , we want to find a dominating set  $D \subset V$  such that the subgraph induced  $G' = (D, E(D))$  is connected, that is there exists a path between every pair of vertices in  $D$  composed of edges

present in  $E(D)$ . Loads of Integer Programming approaches look at the problem by making a link between the MCDS problem and the Minimum spanning tree problem, searching for the spanning tree in the graph [23]. A well-known IP approach in the domain is to use the Miller-Tucker-Zemlin constraints and transform the graph into a directed graph to find the directed spanning tree inside the newly formed graph [10]. A good solver with an efficient algorithm is also important when looking at solving IP problems, the most well-known is the Branch and Cut algorithm but there exists other algorithms such as the Benders decomposition algorithm and some research are looking at hybrid algorithm between the Branch and Cut and the Benders decomposition [12].

There exist many approaches to solve the Minimum Connected Dominating Set problem and this thesis will focus on the integer programming method by comparing a few IP formulations theoretically and experimentally. The aim will be to define the MCDS problem as an integer program by means of different connectivity constraints idea in order to find the most efficient one when solved with a Branch and Cut algorithm in Cplex.

In Chapter 1, a few definitions and theorem in graph theory are stated in order to understand the notions used in the paper and the integer programming formulation for the minimum dominating set problem is presented before proposing different approaches to represent the connectivity constraints for the MCDS problem with a small comparison of the models. In Chapter 2, an explanation of a branch and cut algorithm used to solve the different formulations is presented. Chapter 4 will explain the implementation using Cplex in python and present the results of the computational experiments as well as the results from the papers the formulations were found. Finally, Chapter 5 will discuss the results obtained experimentally.



# Chapter 1

## Minimum Connected Dominating Set Problema

### 1.1 Definition and Formulation

In order to fully understand the concept of the minimum connected dominating set problem, let us first define the different concepts of graph theory using the following notation:

- $G = (V, E)$  an undirected graph
- $V$  the set of vertices
- $E$  the set of edges
- $E(S) := \{(i, j) \in E : S \subseteq V, i \in S, j \in S\}$  the set of edges of  $E$  with both endpoints in  $S$ .

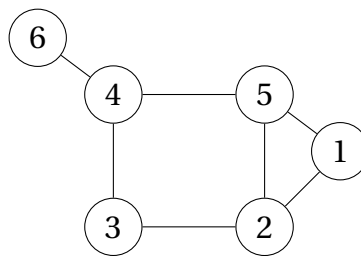


Figure 1.1 – An Undirected Graph

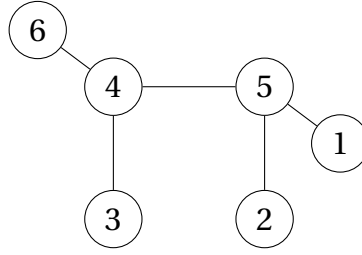


Figure 1.2 – Spanning tree of Figure 1.1

Looking at the example of an undirected graph in Figure 1.1, we can define the set  $V = \{1, 2, 3, 4, 5, 6\}$ , and the set  $E = \{(1, 2), (1, 5), (2, 3), (2, 5), (3, 4), (4, 5), (4, 6)\}$ . Let's define  $S = \{1, 2, 4, 5\}$ , then  $E(S) = \{(1, 2), (1, 5), (2, 5), (4, 5)\}$

**Definition 1 *Connected Graph*** - A graph  $G = (V, E)$  is said to be connected if there exists a path between every pair of vertices. A graph that is not connected is called disconnected.

**Definition 2 *Dominating Set*** - Let  $G = (V, E)$  be a graph and  $D$  a subset of the vertex set  $V$  such that each vertex  $u \in V$  is either in  $D$  or adjacent to some vertex  $v$  in  $D$ . If there exists such a set  $D$ , it is called a dominating set. [20]

**Definition 3 *Dominating Set Problem*** - Given a graph  $G$  and an input  $K$ , find a dominating set  $D$  respecting the condition  $|D| \leq K$ .

**Definition 4 *Minimum Dominating Set (MDS)*** - A Minimum Dominating Set for a graph  $G = (V, E)$  is the dominating set  $D \subset V$  with the smallest cardinality.

**Definition 5 *Minimum Dominating Set Problem*** - Given a graph  $G$ , find the dominating set  $D$  with the smallest cardinality. The decision problem of MDS is known to be NP-complete.

Looking back to the undirected graph in Figure 1.1, a dominating set could be  $\{1, 2, 6\}$  but a minimum dominating set could be the  $\{2, 6\}$ . We still need to introduce the connectivity property.

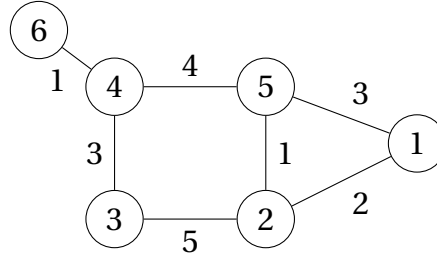


Figure 1.3 – An Undirected weighted Graph

**Definition 6 Connected Dominating Set (CDS)** - A connected dominating set of a graph  $G = (V, E)$  is a set of vertices with two properties: [20]

1.  $D$  is a dominating set in  $G$ .
2.  $D$  induces a connected sub-graph of  $G$ .

**Definition 7 Minimum Connected Dominating Set (MCDS)** - A Minimum Connected Dominating Set is a connected dominating set with the smallest possible cardinality among all the CDSs of  $G$ . [20]

Still in the same undirected graph, we can find a minimum connected dominating set:  $\{4, 5\}$ .

**Definition 8 Spanning Tree** - A graph is said to be a spanning tree  $T = (V', E')$  of a graph  $G = (V, E)$ , if  $T$  contains all vertices of  $G$  ( $V' = V$ ),  $E' \subseteq E$ ,  $|E'| = |V| - 1$  and  $T$  is connected and acyclic.

A spanning tree of our graph is composed of the edges  $\{(1, 5), (2, 5), (3, 4), (4, 5), (4, 6)\}$  as we can see in Figure 1.2.

**Definition 9 Minimum Spanning Tree Problem** - Find the tree that contains all nodes of the weighted graph  $G$  and that minimizes the sum of the weighted edges of the tree. [16]

If we add some weight to the edges of our graph such that it corresponds to Figure 1.3, we get the minimum spanning tree formed with the set of edges:  $\{(1, 2), (2, 5), (3, 4), (4, 5), (4, 6)\}$

**Definition 10 Characteristic Vector** - A characteristic vector of a subset  $T \subseteq V$  is the vector  $\chi_T$  of length  $|V|$  where  $x_i = 1$  if  $i \in T$  and  $x_i = 0$  if  $i \notin T$ .

Take our graph, and let's say we take a subset  $T$  of  $V$ , where  $T = \{1, 4, 5\}$ , then  $\chi_T = [1, 0, 0, 1, 1, 0]$ .

**Definition 11 Tree Polytope** - The tree polytope of  $G$  is the convex hull of the characteristic vectors of the trees of  $G$ . [9]

**Theorem 1 Spanning Tree Polytope** - Let  $G = (V, E)$  be a connected (simple, finite, undirected) graph. The spanning tree polytope of  $G$  is the convex hull of the characteristic vectors of spanning trees of  $G$ . We denote this polytope as  $P_{sp.trees}(G)$ , and use the notation [11]

$$P_{sp.trees}(G) = conv\{\chi^T \in \{0, 1\}^E | T \subseteq E, T \text{ spanning tree of } G\}$$

where  $\chi^T$  is the characteristic vector of  $T \subseteq E$ .

Let's introduce the integer programming formulation for the simple Minimum Dominating Set problem as presented in [10]:

Let  $G = (V, E)$  with  $V = \{1, 2, \dots, n\}$  be a graph,

and let  $A = (a_{ij})_{n \times n}$  be the neighborhood matrix such that  $a_{ij} = a_{ji} = 1$  if  $(i, j) \in E$  or  $i = j$ , and  $a_{ij} = a_{ji} = 0$  otherwise.

The edge set is defined as:  $E : \{(i, j) = a_{ij} = 1, \forall i, j \in V \text{ with } i < j\}$ .

For  $i \in V$ , let  $x_i \in \{0, 1\}$  be a decision variable such that  $x_i = 1$  if vertex  $i$  is included in the dominating set;  $x_i = 0$  otherwise.

$$\min \sum_{i \in V} x_i \quad (1.1a)$$

$$s.t. \sum_{j \in V} a_{ij} x_j \geq 1 \quad (1.1b)$$

$$x_i \in \{0, 1\}, \quad \forall i \in V \quad (1.1c)$$

Any feasible solution will form a dominating set  $D$  of  $G$  with  $D = \{i : x_i = 1\}$ . Let  $G_D = (D, E_D)$  be the subgraph induced by  $D$ , where  $E_D = \{(i, j) \in E : a_{ij} x_i x_j = 1, \forall i, j \in V \text{ with } i < j\}$ .

Now that this simple system is defined, we need to add the constraints for the connectivity of the subgraph  $G_D$  to be able to formulate an IP for the MCDS problem.

**Definition 12 *Minimum Connected Dominating Set Problem*** - Given a graph  $G$ , find the minimum dominating set  $D$  such that the vertices present in  $D$  are connected.

There exist many formulations to represent the connectivity of the dominating set in a graph and thus solve the MCDS problem. Some of these solutions will be presented in the next section.

## 1.2 Optimization models for connectivity

The MCDSP can be presented as follows [23]:

Let  $G = (V, E)$  be a connected undirected graph where  $V$  the set of vertices with  $|V| = n$  and  $E$  the set of edges with  $|E| = m$ ,

Given  $i \in V$ , assume that  $\Gamma_i \subseteq V$  is the union of  $\{i\}$  with the set of vertices of  $V$  that share an edge with  $i$ .

Given any set  $D$ , let  $E(D) = \{(i, j) \in E : i, j \in D\}$  be the subset of edges of  $E$  with both endpoints in  $D$ .

The set  $D$  is connected if the subgraph  $G_D = (D, E(D))$  of  $G$  is connected, or in other words, if there exists a spanning tree in  $G_D$ .

This gives all connected dominating set of  $G$ , there is still the need to find the set with minimum cardinality, this problem has been proven to be NP-hard. As said before, to prove that a graph is connected, we can check if a spanning tree exists. Therefore, to find the MCDS of  $G$ , we can find the minimum spanning tree of  $G_D$ , multiple formulations of the problem are based on the link between the minimum spanning tree and MCDS.

Four Integer Programming formulations to solve the MCDSP will be presented, the one proposed in [23] by Simonetti, Salles da Cunha and Lucena, and three from [10]: the Miller-Tucker-Zemlin constraints, the Martin constraints and the single commodity flow constraints.

### 1.2.1 Simonetti-Salles da Cunha-Lucena approach

The main idea behind the formulation is to find a spanning tree in the dominating set. If no spanning tree can be found, then it means that the dominating set is not connected and thus either there are no connected dominating set in the graph or we need to choose another set.

The IP formulation introduced by Simonetti, Salles da Cunha and Lucena [23] uses the following decision variables:

- $x_i \in \{0, 1\}, i \in V$  which will represent the vertices contained in the dominating set. If  $x_i = 1$ , the vertex  $i$  is part of the dominating set,  $x_i = 0$  otherwise.
- $y_{ij} \in \{0, 1\}, (i, j) \in E, i, j \in V$  which will choose the edges ensuring that

the dominating set is connected.

Assume that  $\mathbb{B} = \{0, 1\}$  and  $\mathbb{R}$  the set of real numbers. The formulation of the problem using these variables is:

$$\min \left\{ \sum_{i \in V} x_i : (x, y) \in \mathcal{R}_0 \cap (\mathbb{R}_+^m, \mathbb{B}^n) \right\} \quad (1.2)$$

where  $\mathcal{R}_0$  is the polyhedral region implied by:

$$\sum_{(i,j) \in E} y_{ij} = \sum_{i \in V} x_i - 1 \quad (1.3a)$$

$$\sum_{(i,j) \in E(S)} y_{ij} \leq \sum_{i \in S \setminus \{j\}} x_i, \quad S \subset V, j \in S \quad (1.3b)$$

$$\sum_{j \in \Gamma_i} x_j \geq 1, \quad i \in V \quad (1.3c)$$

$$y_{ij} \geq 0, \quad \forall (i, j) \in E \quad (1.3d)$$

$$0 \leq x_i \leq 1, \quad \forall i \in V \quad (1.3e)$$

$$y_{i,j} \leq x_i, y_{i,j} \leq x_j \quad \forall (i, j) \in E \quad (1.3f)$$

The variable  $y$  is here to make sure that a spanning tree exists in the obtained subgraph  $G_D = (D, E(D))$ , thus that the subgraph is connected. The constraint (1.3a) ensures that there will be exactly one unit less in the edges set  $E(D)$  of the subgraph compared to the vertices set  $D$ . Constraints (1.3b) are the Generalized Subtour Breaking Constraints ensuring that the set  $E(D)$  implies a tree structure. The constraints (1.3c) are making sure that the resulting graph  $G_D$  is dominating by checking that each vertex is either in  $D$  or adjacent to a vertex present in  $D$ .

The polyhedral region encloses two structures: the constraints (1.3c) and (1.3e) are used to represent the *Covering Problem*<sup>1</sup>; the constraints (1.3a), (1.3b),

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<sup>1</sup>Computational problems that ask whether a certain combinatorial structure covers an-

(1.3d) - (1.3e) define the tree polytope of  $G$ .

There exists a strengthened version of this formulation by lifting and replacing some constraints. We keep the constraints (1.3a), (1.3b), (1.3d) and (1.3e) and we add the following constraints resulting of modifications on (1.3c):

$$\sum_{j \in \Gamma_i} x_j - \sum_{(i,j) \in E(\Gamma_i)} y_{ij} \geq 1 \quad \forall i \in V \quad (1.4a)$$

$$\sum_{(i,j) \in E(C)} y_{ij} \leq \sum_{j \in C} x_j - 1 \quad C \subset V \quad (1.4b)$$

$$\sum_{(i,j) \in (S, V \setminus S)} y_{ij} \geq 1, \quad \forall S \subset V : \Gamma(S) \neq V, \Gamma(V \setminus S) \neq V \quad (1.4c)$$

The constraints (1.4a) are obtained by lifting (1.3c). It is a strengthened version of the Generalized Subtour Breaking Constraints. The constraint (1.4b) is a lifting of (1.3b). Assume that, for any given way, we can certify that, out of those vertices in a particular given set  $C \subset V$ , at least one vertex must be included in a connected dominating set. The last constraint is the mathematical result of the following reasoning: assume that given  $S \subset V, S \neq \emptyset$ ,  $\Gamma(S) := \bigcup_{i \in S} \Gamma_i$  and that  $(S, V \setminus S) := \{(i, j) \in E : i \in S, j \notin S\}$  denotes the edges in the cut implied by  $S$ . Whenever  $\Gamma(S) \neq V$  and  $\Gamma(V \setminus S) \neq V$ , at least one edge in  $(\Gamma(S), V \setminus \Gamma(S))$  must be chosen. More explanation on the calculation can be found in the original article [23].

The resulting strengthened formulation  $\mathcal{R}_1$  for the MCDSP is composed of the constraints (1.3a), (1.3b), (1.3d), (1.3e), (1.4a), (1.4b), (1.4c).

This results in an exponential number of constraints  $O(2^{|V|})$  to solve the problem. Using an efficient branch and cut algorithm could reduce the number of constraints and thus be more efficient.

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other, or how large the structure has to be to do that. [24]



### 1.2.2 Martin approach

The connectivity constraints are based on the article written by Martin [18], where he formulated a polynomial number of constraints to solve the minimum spanning tree problem rather than an exponential number of constraints. The constraints have then been used in [10] to propose connectivity constraints for the MCDSP. The approach is based on finding the spanning tree  $T_D = (D, E_T)$  of the subgraph  $G_D = (D, E_D)$ . The formulation of the minimum spanning tree problem is:

**Definition 13** *Minimum Spanning Tree problem formulation* - Let  $y_{ij}$  be 1 if edge  $(i, j)$  is in the tree  $T$ . We need to ensure that there will be  $n - 1$  edges in  $T$

$$- \sum_{ij \in E} y_{ij} = n - 1$$

and that there are no cycle in  $T$  (Subtour Elimination constraint):

$$- \sum_{ij \in E: i \in S, j \in S} y_{ij} \leq |S| - 1, \forall S \subseteq V$$

We define the Martin connectivity constraints for the MCDS problem with the help of the following decision variables:

- $x_i \in \{0, 1\}$  for  $i \in V$  such that  $x_i = 1$  if the vertex  $i$  is part of the dominating set and  $x_i = 0$  otherwise.
- $y_{ij} \in \{0, 1\}$  for  $i, j \in V$ , such that  $y_{ij} = 1$  if the edge  $(i, j)$  is in  $T_D$  and  $y_{ij} = 0$  otherwise.
- $z_{ij}^k \in \{0, 1\}$  for  $i, j, k \in V$ , such that  $z_{ij}^k = 1$  if it respects two conditions:
  1. edge  $(i, j)$  is in the tree  $T_D$  of  $G_D$
  2. vertex  $k$  is on side of  $j$  meaning that  $k$  is inside the same connected component as  $j$  after the removal of the edge  $(i, j)$  from  $T_D$ .

If one or both conditions are not respected then  $z_{ij}^k = 0$ .

We define  $M$  as a large positive constant.

The objective function and dominating constraints are the ones introduced in the end of the Section 1.1.

$$\min \sum_{i \in V} x_i \quad (1.5a)$$

$$s.t. \sum_{j \in V} a_{ij} x_j \geq 1 \quad (1.5b)$$

$$x_i \in \{0, 1\}, \quad \forall i \in V \quad (1.5c)$$

The Martin connectivity constraints are:

$$\sum_{(i,j) \in E} y_{ij} = \sum_{i \in V} x_i - 1 \quad (1.6a)$$

$$y_{ij} \leq x_i, y_{ij} \leq x_j, \quad \forall (i, j) \in E \quad (1.6b)$$

$$z_{ij}^k \leq y_{ij}, z_{ij}^k \leq x_k, \quad \forall (i, j) \in E, k \in V \quad (1.6c)$$

$$z_{ji}^k \leq y_{ij}, z_{ji}^k \leq x_k, \quad \forall (i, j) \in E, k \in V \quad (1.6d)$$

$$y_{ij} - M(3 - x_i - x_j - x_k) \leq z_{ij}^k + z_{ji}^k \leq y_{ij} + M(3 - x_i - x_j - x_k), \forall i, j, k \in V \quad (1.6e)$$

$$1 - M(2 - x_i - x_j) \leq \sum_{k' \in V \setminus \{i, j\}} z_{ik'}^j + y_{ij} \leq 1 + M(2 - x_i - x_j), \forall i, j \in V \quad (1.6f)$$

$$y_{ij}, z_{ij}^k \in \{0, 1\}, \forall (i, j) \in E, k \in V, y_{ij} = 0, z_{ij}^k = 0, \forall i, j, k \in V, (i, j) \notin E \quad (1.6g)$$

The first constraint (1.6a) is the same as (1.3a) presented in the Simonetti-Salles da Cunha-Lucena formulation, it ensures that the number of edges in  $T_D$  is equal to the number of vertices in  $T_D$  minus 1. Constraint (1.6b) ensures that the edges in  $E_D$  are in fact connecting two vertices in  $D$ . The constraints

(1.6c), (1.6d) and (1.6e) are linked, the first two ensure that if any one, two or three vertices  $i, j, k \in V$  are not part of the tree of  $G_D$ , then  $z_{ij}^k = z_{ji}^k = 0$  and the constraint (1.6e) is non-binding and does not influence the result since  $M$  is a large positive constant. Likewise, if any one or two of vertices  $i, j \in V$  are not in  $G_D$ , the constraint (1.6f) is non-binding. On the contrary, if  $i, j, k \in V$  are in the spanning tree of  $G_D$ , then by constraints (1.6c)-(1.6d) and (1.6e)-(1.6f),  $z_{ij}^k, z_{ji}^k \in \{0, 1\}$  become

$$z_{ij}^k + z_{ji}^k = y_{ij}, \quad \sum_{k \in D \setminus \{i, j\}} z_{ik}^j + y_{ij} = 1, \quad \forall i, j, k \in D. \quad (1.7)$$

The first part hints that:

- if  $(i, j) \in E_T$ , then the vertex  $k$  is either on the side of  $i$  ( $z_{ji}^k = 1$ ) or  $j$  ( $z_{ij}^k = 1$ ),
- if  $(i, j) \notin E_T$  then  $k$  is between  $i, j$ .

The second part of the constraint ensures that:

- if  $(i, j) \in E_T$ , edges  $(i, k)$  who connect  $i$  are on the side of  $i$  ( $z_{ik}^j = z_{ij}^k = 0$  and  $z_{ij}^k = 1$ ),
- if  $(i, j) \notin E_T$ , there has to be an edge  $(i, k)$  such that  $j$  is on the side of  $k$ .

The formulation Martin has  $|V|^2 + |V|^3 = O(|V|^3)$  decision variables and  $1 + 2|E| + 4|E||V| + 2|V|^3 + 2|V|^2 = O(|V|^3)$  constraints to ensure connectivity.

### A step further

We know that there can only be at most one of the two variables  $z_{ij}^k, z_{ji}^k$  to equal one so it is possible to transform the Constraints (1.6c) and (1.6d) to obtain

$$z_{ij}^k + z_{ji}^k \leq y_{ij} \quad \forall (i, j) \in E, k \in V \quad (1.8a)$$

$$z_{ij}^k + z_{ji}^k \leq x_k \quad \forall (i, j) \in E, k \in V \quad (1.8b)$$

From this observation, it is easy to deduce that the right part of Constraints (1.6e) and (1.6f) become redundant since it is already verified with the Constraints (1.8a)-(1.8b). Also, Big  $M$  can be equal to one and the inequalities stay valid, such that Constraints (1.6e) and (1.6f) results in

$$y_{ij} + x_i + x_j + x_k - 3 \leq z_{ij}^k + z_{ji}^k \quad \forall i, j, k \in V \quad (1.9a)$$

$$x_i + x_j - 1 \leq \sum_{k' \in V \setminus \{i, j\}} z_{ik'}^j + y_{ij}, \quad \forall i, j \in V \quad (1.9b)$$

We obtain the new model composed of the Constraints (1.6a), (1.6b), (1.8a), (1.8b), (1.9a), (1.9b) and (1.6g) with  $1 + 2|E| + 2|E||V| + |V|^3 + 2|V|^2 = O(|V|^3)$  constraints, even if it has the same order as the original Martin, the size of the model will be smaller than the original.

### 1.2.3 Single-Commodity Flow Approach

This formulation has been influenced by the research done in [8] for the Connected Subgraph Problem in Wildlife preservation and presented in [10]. Once again the dominating set is chosen with the dominating constraints introduced in Section 1.1.

The idea for the connectivity is to choose arbitrarily a vertex as the root inside the dominating set. The root will be responsible for sending  $\sum_{i \in V} x_i - 1$  unit flow to the vertices in  $D$ , the vertices will consume exactly one unit flow, thus if all units are consumed, the connectivity of  $G_D$  is ensured.

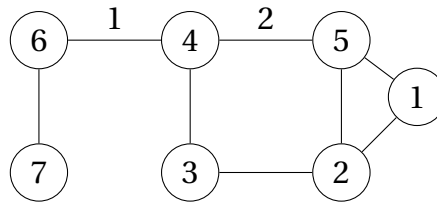


Figure 1.4 – Say  $r = 5$  and the dominating set is  $\{4, 5, 6\}$ ,  $r$  sends 2 unit of flow to node 4 and the flow continues to node 6.

There are two other decision variables other than  $x_i$  and  $a_{ij}$ :

$r_i \in \{0, 1\}$  for  $i \in V$ ,  $r_i = 1$  if  $i$  is the chosen root of  $G_D$  and  $r_i = 0$  otherwise.

$f_{ij}$ , the number of unit flow sent from  $i$  to  $j$ . For each edge  $(i, j) \in E \cup E'$  and  $E' = \{(j, i) : a_{ij} = 1, \forall i, j \in V \text{ with } i > j\}$ .

So we have 3 sets of decision variables,  $r_i$ ,  $f_{ij}$ ,  $x_i$  with  $i \in V$  and  $(i, j) \in E$  for the connectivity constraints.

The single-commodity flow constraints are:

$$\sum_{i \in V} r_i = 1 \quad (1.10a)$$

$$r_i \leq x_i, \quad \forall i \in V \quad (1.10b)$$

$$f_{ij} \geq 0, \quad \forall (i, j) \in E \cup E' \quad (1.10c)$$

$$f_{ij} \leq x_i \sum_{k \in V} x_k, f_{ij} \leq x_j \sum_{k \in V} x_k, \quad \forall (i, j) \in E \cup E' \quad (1.10d)$$

$$\sum_j f_{ji} \leq n(1 - r_i), \quad \forall i \in V \quad (1.10e)$$

$$\sum_j f_{ji} - \sum_j f_{ij} = x_i - r_i \sum_{j \in V} x_j, \quad \forall i \in V \quad (1.10f)$$

$$r_i \in \{0, 1\}, \quad \forall i \in V \quad (1.10g)$$

The first two constraints (1.10a) and (1.10b) ensure that there is only one root selected among all vertices and that it is selected to be in the dominating set.

The flow needs to be sent between vertices present in the dominating set and each vertex consumes exactly one unit of flow, so the flow is in  $\{0, 1\}$ . The constraint (1.10c) ensures the non-negativity of the flow, and (1.10d) ensures that the flow of an edge  $(i, j)$  is 0 if not both vertices of the edge are in the dominating set. Constraint (1.10e) makes sure that no flow goes into the root. The equality of the inflow and outflow of each vertex is ensured with constraint (1.10f). There are three cases:

- Either vertex  $i$  is the root, then the outflow is equal to  $\sum_{j \in V} x_j - 1$ , so the flow is consumed by the vertices in  $D$ .
- Or vertex  $i$  is in the dominating set but is not the root, then the equality will be one since the difference between inflow and outflow will be one, meaning that the vertex  $i$  consume one flow unit,
- Or finally vertex  $i$  is not in  $D$  and it will be equal to 0.

To suppress the quadratic dimension brought by constraint (1.10f) and (1.10d), we can introduce two new decision variables to make it linear:

- $w_{ij} = r_i x_j$  with sets of constraints:
  - $w_{ij} \leq r_i$
  - $w_{ij} \leq x_j$
  - $w_{ij} \geq r_i + x_j - 1$
  - $w_{ij} \geq 0$
- $w'_{ij} = x_i x_k$  with similar constraints.

We can add a constraint to make the first vertex appearing in  $D$  the root, it can *"reduce the degeneracy of the choice of root vertex within the dominating set"*:

$$r_i \leq (n + 1 - \sum_{i'=1}^i x_{i'})/n \quad \forall i \in V \quad (1.11)$$

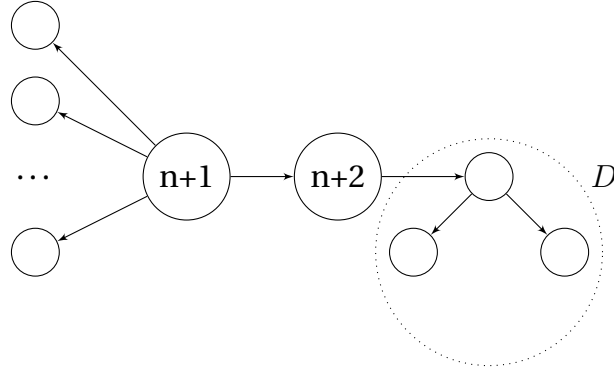


Figure 1.5 – Visual solution for MTZ

$r_i = 1$  for the node with the smallest index present in  $D$ .

The single-commodity flow formulation has  $|V| + 2|E| = O(|E| + |V|)$  decision variables and  $1 + |V| + 2|E| + 4|E| + |V| + |V| = O(|E| + |V|)$  constraints for the MDS problem with single-commodity flow constraints.

#### 1.2.4 Miller-Tucker-Zemlin approach

This procedure is proposed in [10], with the method proposed in [21] to modify the undirected graph  $G = (V, E)$  into a directed graph  $G_d$ .

Let  $G_d = (V \cup \{n+1, n+2\}, A)$  be a directed graph based on  $G = (V, E)$ , where:

$$A = \{(n+1, n+2)\} \cup \left\{ \bigcup_{i=1}^n \{(n+1, i), (n+2, i)\} \right\} \cup E \cup E' \text{ and,}$$

$$E' = \{(j, i) : a_{ij} = 1, \forall i, j \in V \text{ with } i > j\}.$$

The transformation of  $G$  into  $G_d$  adds 2 new vertices  $n+1$ ,  $n+2$  to the directed graph and edges from  $n+1$  and  $n+2$  to every  $i \in V$  as well as the edge  $(n+1, n+2)$ . Additional directed edges are added between every pair of vertices  $(i, j)$  where  $a_{ij} = 1$  so that it becomes bi-directional.

The idea is to find a directed spanning tree  $T_d = (V \cup \{n+1, n+2\}, E_d)$  of  $G_d$ . At the end of the process,  $n+1$  will be connected to  $n+2$  and all vertices not

part of the dominating set and,  $n + 2$  will be connected to a vertex considered as the root of the tree representing the dominating set.

This approach uses the following decision variables:

- $y_{ij} \in \{0, 1\}$  for  $i, j \in A$ , such that  $y_{ij} = 1$  if the edge  $(i, j)$  is selected to be in  $E_d$  and  $y_{ij} = 0$  otherwise.
- $u_i \in \mathbb{R}_+$  for  $i \in V \cup \{n + 1, n + 2\}$  indicates the number of arcs from  $n + 1$  to  $i$ .

Once again, the constraints to ensure a dominating set are the ones presented in section 1.1. The Miller-Tucker-Zemlin connectivity constraints are:

$$\sum_{i \in V} y_{n+2,i} = 1 \quad (1.12a)$$

$$\sum_{i: (i,j) \in A} y_{ij} = 1, \quad \forall j \in V \quad (1.12b)$$

$$y_{n+1,i} + y_{i,j} \leq 1, \quad \forall (i, j) \in E \cup E' \quad (1.12c)$$

$$(n + 1)y_{ij} + u_i - u_j + (n - 1)y_{ji} \leq n, \quad \forall (i, j) \in E \cup E' \quad (1.12d)$$

$$(n + 1)y_{ij} + u_i - u_j \leq n, \quad \forall (i, j) \in A \setminus (E \cup E') \quad (1.12e)$$

$$y_{n+1,n+2} = 1 \quad (1.12f)$$

$$u_{n+1} = 0 \quad (1.12g)$$

$$1 \leq u_i \leq n + 1, \quad i \in V \cup \{n + 2\} \quad (1.12h)$$

$$x_i = 1 - y_{n+1,i}, \quad \forall i \in V \quad (1.12i)$$

The constraint (1.12a) chooses a vertex from the dominating set to be the root. Constraints (1.12b) make sure that all vertices from  $V$  are connected to another vertex in  $A$ . Constraints (1.12c) ensure that all vertices in  $V$  are either connected to the added vertex  $n + 1$  or it may be connected to another vertex in the dominating set. Constraints (1.12d) and (1.12e) are the MTZ constraints ensuring that the solution have no sub-tours. Constraint (1.12f) requires that vertex  $n+1$  is connected to  $n+2$  in  $T_d$ . Constraints (1.12g) and (1.12h) represent



the choice of arbitrary non-negative integers for  $u_i$ . Finally, the last constraint (1.12i) requires vertex  $i$  to either be connected to  $n + 1$  or be a part of the dominating set.

This results in  $(|V| + 2) + (2|E| + 2|V| + 1) = O(|E| + |V|)$  decision variables and  $1 + |V| + 2|E| + 2|E| + (2|V| + 1) + 1 + 1 + |V| = O(|E| + |V|)$  constraints for the MTZ formulation.

### 1.3 Comparison

We can note that SSL and Martin have a better linear relaxation than SCF and MTZ but their formulation size is bigger than SCF and MTZ (Table 1.1) which could be a disadvantage when computing the results. The results will be presented in Chapter 4.

Table 1.1 – Formulation sizes

Formulation	decision vars	constraints
SSL	$O( E  +  V )$	$O(2^{ V })$
MARTIN	$O( V ^3)$	$O( V ^3)$
SCF	$O( E  +  V )$	$O( E  +  V )$
MTZ	$O( E  +  V )$	$O( E  +  V )$

# Chapter 2

## Algorithm

The different formulations presented in Section 1.2 have been solved using a Branch and Cut algorithm present in Cplex. The Branch and Cut algorithm is a mix of the Branch and Bound algorithm and the Cutting Planes method. The mechanics of the two algorithms and how they combine together will be explained before presenting the results of the simulations.

### 2.1 Branch and Bound algorithm

This algorithm consists of a divide and conquer strategy, this is a basic idea to resolve Integer Programming problems, and the bounding principles.

#### 2.1.1 Divide and Conquer

First we consider the divide and conquer strategy, it decomposes a problem into sub-problems that are easier to solve.

Consider the problem:

$$z = \max\{cx : x \in S\}$$

Since  $S$  is the feasible region of the problem, we will divide it into smaller subsets or subproblems.

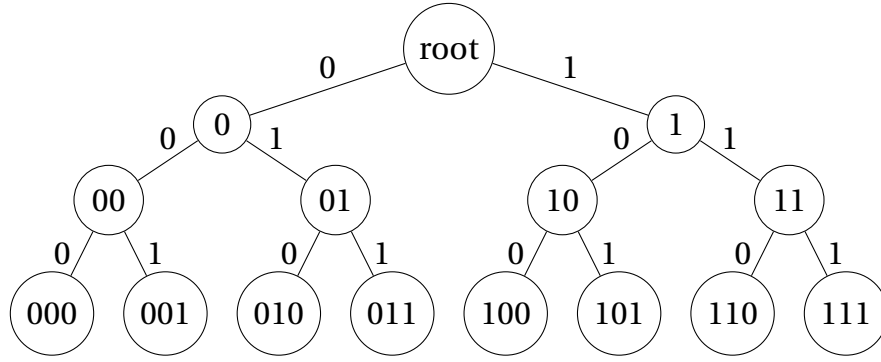


Figure 2.1 – Binary enumeration tree

**Proposition 1** *Let  $S = S_1 \cup S_2 \cup \dots \cup S_K$  be a decomposition of  $S$  into smaller sets, and let  $z^k = \max\{cx : x \in S_k\}$  for  $k = 1, \dots, K$ . Then  $z = \max_k z^k$  [25].*

A subproblem is constructed by deciding for a subset  $A$  of the variables, that these variables must be included in the in the solution constructed.

**Definition 14** *A **branch** is the creation of two new nodes from a parent node. It occurs when the bounds on a single variable are modified, with the new bounds remaining in effect for that new node and for any of its descendants [6].*

A representation of this procedure is with an enumeration tree such that if  $S \subseteq \{0, 1\}^3$ , we will obtain the enumeration tree as represented in Figure 2.1. We first divide  $S$  into  $S_0 = \{x \in S : x_1 = 0\}$  and  $S_1 = \{x \in S : x_1 = 1\}$ , then  $S_{00} = \{x \in S_0 : x_2 = 0\}$ ,  $S_{01} = \{x \in S_0 : x_2 = 1\}$  and so on until we obtain all leaves.

Of course, complete enumeration is impossible when reaching a high number of variables as it would not be space efficient nor time efficient. We thus introduce some bounds to apply the bounding principle.

### 2.1.2 Bounding principle

A simple principle from optimization that is very intuitive. Let  $S_1$  and  $S_2$  be two feasible sets of a maximization problem. If the upper bound of  $S_1$  is lower

than the lower bound of  $S_2$ , then  $S_1$  is not worth exploring and can be discarded for the rest of the algorithm.

The bounds are introduced to the tree using the following proposition:

**Proposition 2** *Let  $S = S_1 \cup \dots \cup S_k$  be a decomposition of  $S$  into smaller sets, and let  $z^k = \max\{cx : x \in S_k\}$ , for  $k = 1, \dots, K$ ,  $\bar{z}^k$  be an upper bound on  $z^k$  and  $\underline{z}^k$  be a lower bound on  $z^k$ . Then  $\bar{z} = \max_k \bar{z}^k$  is an upper bound of  $z$  and  $\underline{z} = \max_k \underline{z}^k$  is a lower bound on  $z$  [25].*

Those bounds are used to prune the tree, there are three cases in which we can cut part of the tree:

- pruned by optimality :  $z_t = \{\max cx : x \in S_t\}$  has been solved. On Figure 2.2, we observe that the upper bound and lower bound of  $S_1$  are equals, meaning that the optimal solution for that branch has already been found and we should not explore it further. Thus we prune the branch  $S_1$

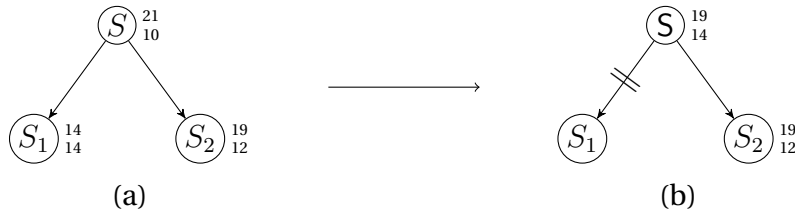


Figure 2.2 – Pruned by optimality

- pruned by bound :  $\bar{z}_t \leq \underline{z}$ . On Figure 2.3, the upper bound of  $S_1$  being lower than the lower bound of  $S_2$ , we prune the branch  $S_1$  as the optimal solution cannot be better than the branch  $S_2$ .

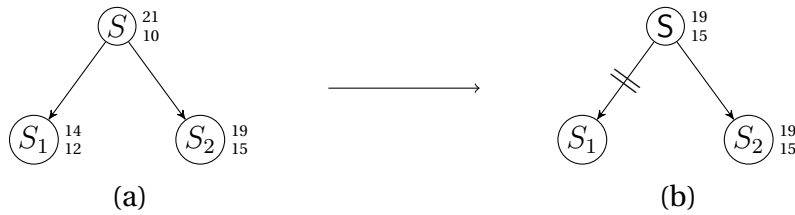


Figure 2.3 – Pruned by Bound

- pruned by infeasibility :  $S_t = \phi$

The bounds are retrieved with the help of the feasible solutions for the primal/lower bound and by relaxation or duality for the dual/upper bound.

**Definition 15 *Linear programming relaxation*** - It consists of dropping the integrality constraints on the decision variables.

### 2.1.3 Main components of Branch and Bound

There are three main components to a good Branch and Bound algorithm for a maximization problem [4]:

1. A *bounding function* to set the upper bound by solving the linear relaxation of the problem. If a feasible solution exists, take it as the lower bound, if there is none, use  $z = -\infty$ .
2. A *Strategy for selecting* a node. Choosing arbitrarily a node from the set of active nodes<sup>1</sup>. Though it is better to use a strategy to choose the next node such as *Depth-First Search* strategy, *Breadth First* strategy or *Best-Node First* strategy.
3. A *Branching rule* to choose an integer variable that is basic and fractional and split the problem in two based on the fractional value. This can be done by adding constraints of the form of variable assignment. When the division creates two new branches, we talk about *dichotomic* branching, otherwise we talk about *polytomic* branching.

$$S_1 = S \cap \{x : x_j \leq \lfloor \bar{x}_j \rfloor\}$$

$$S_2 = S \cap \{x : x_j \geq \lceil \bar{x}_j \rceil\}$$

For an efficient branch and bound algorithm, we need a good preprocessing as a first step to tighten the formulation.

---

<sup>1</sup>the nodes that still need to be analyzed.

## 2.2 Cutting Plane method

The cutting plane method consists of finding the optimum solution of an integer program by using its linear relaxation program and by adding constraints into this linear program until an optimal integer solution is found.

Consider the integer program:

$$\max\{cx : x \in X\}$$

where  $X = \{x : Ax \leq b, x \in \mathbb{Z}_+^n\}$ . Note that optimizing a linear function  $x \in X$  is equivalent to optimizing  $x \in \text{conv}(X)$ .

**Proposition 3**  $\text{conv}(X) = \{x : \tilde{A}x \leq \tilde{b}, x \geq 0\}$  is a polyhedron [25].

And its linear relaxation:

$$\max\{cx : \tilde{A}x \leq \tilde{b}, x \geq 0\}$$

To try and find an approximation of  $\text{conv}(X)$  for a given instance in an effective way, we need to use the concept of valid inequality that will help strengthen the IP formulations.

### 2.2.1 Valid Inequalities

**Definition 16** An inequality  $\pi x \leq \pi_0$  is a **valid inequality** for  $X \subset \mathbb{R}^n$  if  $\pi x \leq \pi_0$  for all  $x \in X$ .

For example, if  $X = \{x \in \mathbb{Z}^n : Ax \leq b\}$ , then all of the constraints  $a_i^T x \leq b_i$  are valid inequalities for  $X$  and if  $\text{conv}(X) = \{x \in \mathbb{R}^n : \tilde{A}x \leq \tilde{b}\}$ , all of the constraints  $\tilde{a}_i^T x \leq \tilde{b}_i$  are valid inequalities for  $X$ .

The idea behind this method is to identify additional valid inequalities for  $X$  and add them to the formulation, those constraints will "cut" away regions

that contain no feasible solutions therefore strengthening the formulation for  $X$ .

### 2.2.2 Generic Cutting Plane Algorithm

For the problem  $\max\{cx : x \in P, x \text{ integer}\}$  and the family  $\mathcal{F}$  of valid inequalities, the algorithm works as follows [25]:

1. Initialize the number of iteration  $t = 0$  and the initial formulation  $P^0 = P$
2. At iteration  $t$ :
  - (a) Solve the linear program  $\bar{z}^t = \max\{cx : x \in P^t\}$
  - (b) We obtain the optimal solution  $x^t$  for the linear relaxation, if  $x^t \in \mathbb{Z}^n$ , the solution is integer and optimal. If  $x^t \notin \mathbb{Z}^n$ , solve the separation problem for  $x^t$  and the family  $\mathcal{F}$ . If an inequality present in  $\mathcal{F}$  is found such that it cuts off  $x^t$ , set  $P^{t+1} = P^t \cap \{x : \pi^t x \leq \pi_0^t\}$  and augment  $t$ . Otherwise stop.
3. If the algorithm terminates without finding an integral solution for IP, then  $P^t = P \cap \{x : \pi^i x \leq \pi_0^i \ i = 0, \dots, t\}$  is an improved formulation that can be sent into an efficient Branch and Bound algorithm as input.

Adding cuts recursively may result in a very large linear program causing some numerical difficulties for an LP solver. Also the cutting plane method does not find any feasible solution until it finds the optimal solution, so if the computation is stopped before the end, there would not be any integer solution to offer. Those two points make this method unreliable.

Let's look at an example of a cut by looking at the following constraint with three binary variables:

$$20x + 25y + 30z \leq 40$$

We can use a strengthened version of this constraint by adding a cut where no

integer solutions are dismissed but the fractional solution will:

$$1x + 1y + 1z \leq 1$$

This cut reduces the amount of searching needed.

The cutting plane method is fast but unreliable, as previously mentioned there may be some numerical difficulties or no intermediate feasible solution found, unlike the branch and bound algorithm which is reliable but slow due to the fact that there may be many node to be explored in order to find the optimum solution but even if stopped prematurely, in most cases there will be a feasible solution to offer at the end of the algorithm.

## 2.3 Branch and Cut

The branch and cut method is a mix between the branch and bound algorithm and the cutting plane method. It takes advantage of the rapidity of the cutting plane method and the reliability of the branch and bound algorithm resulting in a reliable algorithm faster than branch and bound alone.

The goal will be to use the cutting plane algorithm as preprocessing on the model before passing the result to the branch and bound algorithm, then the nodes of the branch and bound tree may call the cutting plane method to tighten their dual bound.

There exists several variations of the algorithm, the cutting planes could be used in one or more spots in the process and the condition to do so can also be different. The use of different variants of the algorithm can of course alter the results. For this section, I will focus on the way Cplex implements its Branch and Cut based on the information in [7].



The procedure of the Branch and Cut is to first only take into account the root node of the Branch and Bound tree, representing the relaxation of the entire problem. Some cuts are possibly created on the problem but not all possible cuts are applied directly such that the model size stay reasonable. If a temporary integer solution is found in this first iteration, it is kept to be used in the algorithm as the incumbent solution. After the first step is finalized, we can look at the node computed in the Branch and Bound tree.

For each processed node, Cplex solves the relaxation of the subproblem. If cuts are violated by the solution, some or all cuts are added to the problem and if cuts have been added, we try to solve the subproblem again. This step is iterated until there are no cuts violated or the algorithm decides that enough cuts have been added to this node. Note that if after adding cuts to the subproblem, it becomes infeasible, the node is pruned by infeasibility. On the other hand, if the solution found for the subproblem respect the integrality constraints and its objective value is better than the one from the incumbent solution, then it becomes the incumbent solution. And if there exists a solution that does not respect the integrality constraints, then we branch the tree on that node. The branching occurs after a heuristic method is called to see if a new incumbent solution can be implied from the solution at this node.

As mentioned in Section 2.1, there are three possible strategies for selecting a node to process. Cplex uses the *Best Node* strategy. This strategy looks at the value of the optimal objective  $Z$  of each node after its relaxation is solved. The node with the best  $Z$  is chosen to be processed further. This best node value is also used to compute the MIP Gap when compared to the incumbent solution. The MIP Gap is a percentage used to measure the progress towards finding the optimal objective. When no nodes are left to process, the value of  $Z$  should have converged to the value of the incumbent, meaning the MIP Gap reaches zero, thus proving the optimality of the incumbent.

When solving a model with Cplex, it is possible to terminate the algorithm before the MIP Gap reaches zero (or more exactly  $< 0.01\%$ ). The user can change the MIP Gap value or set a time limit or a limit on the number of node to be processed. If the solver stops because it reached the time limit, we can look at the value of the MIP Gap to look at the optimality ratio of the solution.

It is important to note that there is the option to start the model with a solution given by the user. But if you are solving multiple times the same problem with small modifications at each iteration, it is not necessary to explicitly establish the solution from the last iteration as it will be automatically looked at for a possible starting solution. This notion will be looked at for one of the implementation of SSL.

### 2.3.1 Branch and Cut flow chart

Let's look at the flow chart of a maximization problem  $z = \max\{cx : x \in X\}$  with formulation  $P$ .

1. **Initialization:** initialize the model with  $-\infty$  as a lower bound, and incumbent  $x^*$  empty. Execute the preprocess of the initial problem and put it on the node list, then go to 2.
2. **Node:** If the node list is empty, then go to exit 8. Otherwise choose a node  $i$  and remove it from the node list, then go to 3.
3. **Restore:** the formulation  $P^i$  of the set  $X^i$  and set  $k = 1$ , and  $P^{i,1} = P^i$ . Then go to 4
4. **LP Relaxation:** At iteration  $k$ , solve  $\bar{z}^{i,k} = \max\{cx : x \in P^{i,k}\}$ . If it is infeasible, prune the node and go back to 2. Otherwise we get a solution  $x^{i,k}$  and go to 5
5. **Cut:** at iteration  $k$ , use the cutting plane method to try and cut off  $x^{i,k}$ . If there are no cuts such cuts, go to 6. Else add the cuts to the formulation  $P^{i,k+1} = P^{i,k} + \text{cuts}$ . Increment  $k$  and go back to 4.

6. **Prune:** If the upper bound  $\bar{z}^{i,k} \leq z$ , go to 2. If  $x \in X$ , set the lower bound  $\underline{z} = \bar{z}^{i,k}$  and update the incumbent to  $x^{i,k}$ , then go back to 2. Otherwise go to 7.
7. **Branching:** Create two or more branch with the new subproblems  $X_t^i$  with formulation  $P_t^i$  and add them to the node list. Go back to 2.
8. **Exit** The incumbent solution  $x^*$  is optimal with objective value  $z$ .

# Chapter 3

## Implementation

Here I will explain the evolution of the implementation in Python with the Cplex module for the different formulations and the problems encountered.

All codes can be found on <https://github.com/lbauwin/MCDSP>

### 3.1 Simonetti-Salles da Cunha-Lucena constraints

There has been three steps to the implementation process, first a simple as is without any optimization in the code. The implementation started by adding the constraints (1.3a), (1.3b), (1.3d), (1.3e), (1.3f) and (1.4a) and set the objective before solving it. Of course this meant that the number of constraints grew exponentially depending on the number of nodes in the graph (see Table 1.1). Therefore there was a limit of 15 nodes to not overload the test environment. A first optimization had to be done for the Constraints (1.3b).

The second step to optimize was to solve the problem by first omitting the Constraints (1.3b) such that we start with formulation  $P^0$  and iteration  $t = 0$ . Cplex would then offer an integer solution for  $P^0$  that would be tested to find any subtour existing in the solution. If such subtour exists, then the Constraints (1.3b) for the subset of  $V$  composed of the nodes part of the found subtour are added to the model giving the new formulation  $P^1 \leftarrow P + GSEC$

and  $t \leftarrow t + 1$ , the given model is solved and so on until no subtour are found. Once the solution is subtour free, the solution is a valid integer solution for our problem. This implementation can be found in the file *SSL.py*.

Another option that I could see to optimize the implementation was to use the module Cplex Callbacks with lazy constraints to check the GSEC constraints. A callback is an object where the user can define the main method and Cplex can call this object at specific points during the optimization. It is a special object that can retrieve information about the current solution in the algorithm. Lazy constraints are constraints that are added to the model if they have been violated. So this time it starts by solving the model without the GSEC constraints, then during the algorithm, it calls on the callback object to look for violated GSEC constraints and add them to the model on the fly. The implementation can be found in the file *SSL\_lazy.py*.

## 3.2 Martin constraints

All constraints and the objective function are implemented into the program as is and Big  $M$  is set to 1 for Constraints (1.6e) and (1.6f). The code can be found in the file *Martin.py*.

I attempted to optimize the formulation by modifying the Constraints (1.6e) and (1.6f) with indicator constraints on the variable  $z_{i,j,k}$ , but all attempts unfortunately failed to work or were not as efficient as the original code. The goal of an indicator constraints in Cplex is to create a link between a binary variable ( $z_{i,j,k}$ ) and the constraints to determine if the constraint is active. It can be used to replace the Big  $M$  data that are artificial data and can be unstable. The indicator constraint formulation can be more robust, accurate and stable.

### Martin modified constraints

The modified version of the Martin constraints composed of Constraints (1.6a), (1.6b), (1.8a), (1.8b), (1.9a), (1.9b) and (1.6g) has also been implemented as is. The code can be found in the file *Martin\_opti.py* and will be referenced in the results as *Martin 2*.

## 3.3 Single-Commodity Flow constraints

The single commodity flow constraints have been implemented using indicator constraints for the Constraints (1.10d) and (1.10f). I used it here so that there would be less computation, Constraints (1.10d) looks at the value in  $x_i$  and  $x_j$  such that if the value is null, the constraints simply equals zero.  $f_{i,j} = 0$  if  $x_i = 0$  or  $x_j = 0$ . Constraints (1.10f) analyze the value of  $r_i$  such that if the value is null, then the right-hand part of the inequality is simply  $x_i$ , giving the constraint  $\sum_j f_{ji} - \sum_j f_{ij} = x_i, \forall i \in V$ .

The code can be found in the file *SCF.py*

## 3.4 Miller-Tucker-Zemlin constraints

The Miller-Tucker-Zemlin constraints were straightforward and implemented as is without the need for callbacks or indicator constraints. The implementation is in the file *MTZ.py*.

# Chapter 4

## Results

In this chapter, a brief segment will show the results obtained in the different articles where the formulations have been found. The second part will display the results from the local experiments on those formulations.

### 4.1 Article Results

Simonetti, Salles da Cunha and Lucena implemented their own branch and cut algorithm using a best-node first strategy with calls to the XPRESS MIP solver (release 19.00). An explicit table of the results of the multiple experiments can be found in [23]. They have experimented on graphs with value  $n \in \{30, 50, 70, 100, 120, 150, 200\}$  and a density varying between 5% to 70%.

It shows that the quality of the lower bounds of the formulation SSL  $\mathcal{R}_1$  is better than SSL  $\mathcal{R}_0$ . It is also said that for small instances and large dense instances, their algorithm applied on formulation  $\mathcal{R}_1$  is better than the BC based on Directed Graph Reformulation (DGR) [14] but for large sparse instances, DGR remains stronger.

The three other have been solved using CPLEX 12.1 via IBM's Concert Technology library, version 2.9, also involving a branch and cut algorithm. They experimented on 6 types of graphs. An explicit table with the graphs' name

and computation time can be found in [10].

It shows that overall, the MTZ constraints have the best performances for all types of graphs tested. But their tests are limited to very particular graphs (IEEE-*xx*-Bus<sup>1</sup> and RTS-96), for the experiments conducted in this thesis, there will be multiple types of graphs taken into account.

Comparing the first formulation SSL with the others would not be relevant since the environment in which they have been tested, the instances and the algorithms used are different. Which is one of the reason a comparison is done in this thesis.

## 4.2 Experimental results

### 4.2.1 Environment

All MIP formulations are implemented in python and solved using CPLEX 12.9 via IBM's Concert Technology library. All experiments are performed on a Linux workstation with 4 Intel(R) Core(TM) i7-4710MQ CPU @ 2.50GHz processors and 8GB RAM.

The optimality gap was set to 0.05.

### 4.2.2 Generated Instances

The experiment have been performed on 4 types of graphs:.

- IEEE-14-Bus with  $|V| = 14$  and  $|E| = 20$ .
- IEEE-30-Bus with  $|V| = 30$  and  $|E| = 41$
- IEEE-57-Bus with  $|V| = 57$  and  $|E| = 78$

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<sup>1</sup>IEEE: Institution of Electrical and Electronics Engineers.



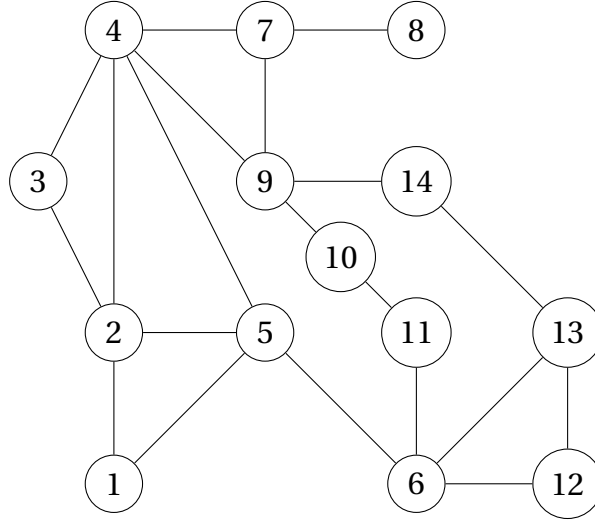


Figure 4.1 – Graphic representation of IEEE-14-Bus

Those three are some of the instances they used in [10]. A graphical representation of the first two can be seen in Figure 4.1 and Figure 4.2 respectively. Due to the large number of nodes to represent for the IEEE-57-Bus, it will not be portrayed here.

- Random graphs that are generated with two given values, the number of nodes  $|V|$  and the number of edges  $|E|$ . The construction will start by adding  $|V| - 1$  edges such that the graph is connected, the rest of the edges will be added randomly between two nodes.

The graphs are stored in 2 lists,  $V$  and  $E$ , where  $V$  is a list of integer representing the nodes and  $E$  is a list of tuples representing the edges.

### 4.2.3 Results

The results are based on several run for each type of graphs and displayed in this section. The graphs IEEE- $xx$ -Bus have been run 5 times each, for the generated random graphs, the numbers of run varies from 5 to 10. It is important to note that for each run on random graphs with the same number of nodes and same density, the graph generated submitted to all 4 formulations but different between each run.

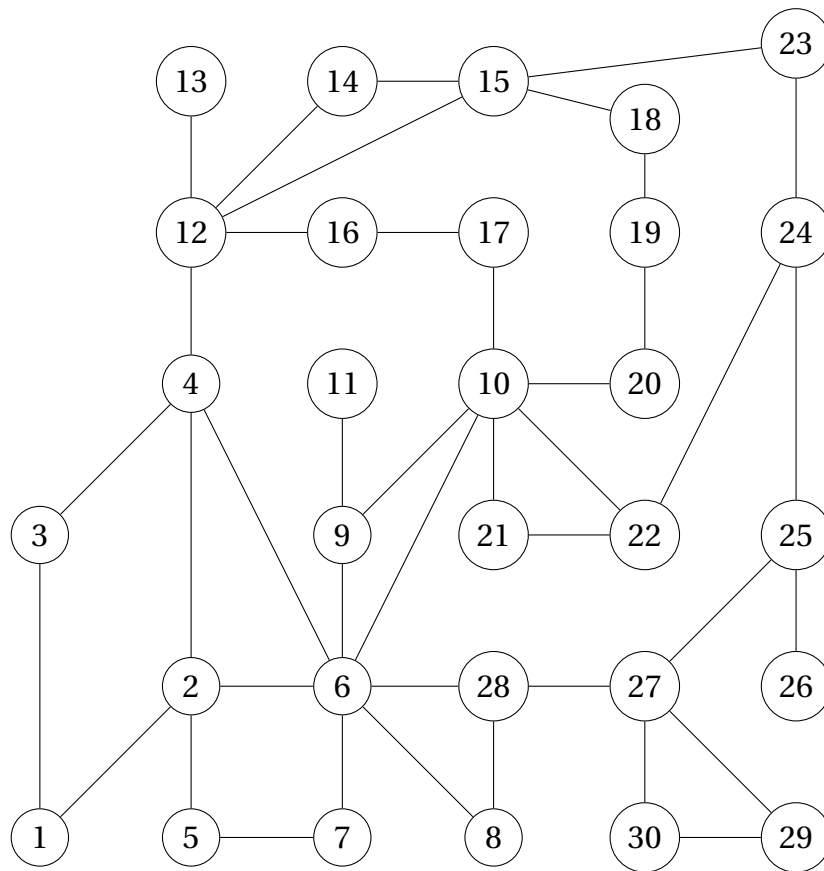


Figure 4.2 – Graphic representation of IEEE-30-Bus

The dimension of the random graphs varies from  $\{30, 40, 50, 60, 70, 80, 90, 100, 120, 150, 200\}$  nodes with a density range between 10% to 70%. The time limit for each formulation is set to 1 hour.

The results have been recorded into a file such that the number of nodes, the number of edges, the time to solve the model, the objective value, the number of constraints and the number of variables are known for each problem. Also, the system output have been redirected into a file to be able to go back and verify the details of the solve to get the information about the first lower bound and the number of nodes that have been used in the Branch and Cut algorithm.

Table 4.1 to 4.23 records the type of graphs being tested, the IP formulation for which the results in the row are for, the number of variables and the number of constraints present in the model (the average when it comes to SSL), the average, maximum and minimum time for each run on the type of graph considered, the total number of nodes generated in the Branch and Cut algorithm, the lower bound of the first relaxation for one of the given run with the objective value for that same run. The last two columns are there to represent the maximum gap in case the time limit has been encountered and how many run have successfully ran without interruption. It is important to note that the average time is computed with the successful run only, so even if the average time display is better, it is not conform to the reality. Every other table registers the average number of iterations or callback that it took to solve the SSL formulation and the SSL formulation with lazy callbacks

During the experiments, some of the formulations have been abandoned when there were a significant under performance when compared to the other. The first example can already be seen for the IEEE-57-Bus for the Martin constraints. Then it is ran again for the random graphs with 30 nodes and then discarded for later run.

In Table 4.1 we can see that the lower bound of the SSL's formulation are better than the rest. It can also be seen that the model size of the Martin constraints are bigger than any other formulation model, and its lower bound is the least tight. The Martin formulations were not used for the IEEE-57-Bus graph. The SCF formulation was not able to terminates one of his run for the IEEE-57-Bus.

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
IEEE-14- Bus	SSL		34	103	0.007	0.008	0.007	0	<b>5</b>	5	0	5/5
	SSL_lazy		34	103	<b>0.005</b>	0.005	0.005	0	<b>5</b>	5	0	5/5
	MTZ		99	184	0.032	0.037	0.030	0	4.0909	5	0	5/5
	SCF		68	271	0.050	0.077	0.041	0	4	5	0	5/5
	Martin		2954	9395	0.108	0.111	0.107	0	1	5	0	5/5
	Martin 2		2954	6091	0.069	0.071	0.068	0	1	5	0	5/5
IEEE-30- Bus	SSL		71	214	0.010	0.010	0.009	0	<b>11</b>	11	0	5/5
	SSL_lazy		71	214	<b>0.006</b>	0.006	0.006	0	<b>11</b>	11	0	5/5
	MTZ		205	380	0.056	0.060	0.054	0	10	11	0	5/5
	SCF		142	561	0.102	0.107	0.099	0	10	11	0	5/5
	Martin		27930	86191	1.521	1.540	1.503	0	3	11	0	5/5
	Martin 2		27930	56731	0.928	0.969	0.904	0	3	11	0	5/5
IEEE-57- Bus	SSL		135	432	<b>1.125</b>	1.816	0.888	0	<b>28.67</b>	31	0	5/5
	SSL_lazy		135	406	1.273	1.724	1.098	0	<b>28.67</b>	31	0	5/5
	MTZ		387	717	4.400	4.060	5.386	8028	16.25	31	0	5/5
	SCF		270	1066	1960.379	> 1h	1940.6	3450996	21	31	<b>3.23%</b>	4/5
	Martin		-	-	-	-	-	-	-	-	-	-

Table 4.1 – Computational results for IEEE graphs

	IEEE-14-Bus		IEEE-30-Bus		IEEE-57-Bus	
Iteration	1		1		16	
Callback	1		1		33	

Table 4.2 – Average number of iterations and callback for IEEE graphs

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
$ V  = 30$  <b>den = 10%</b>	SSL		76	510	0.566	3.639	0.050	0	<b>11.5714</b>	12	0	7/7
	SSL_lazy		76	230	<b>0.084</b>	0.358	0.027	113	<b>11.5714</b>	12	0	7/7
	MTZ		215	400	0.382	0.561	0.141	0	7.7619	12	0	7/7
	SCF		152	611	1.439	0.715	0.104	2603	7.7619	12	0	7/7
	Martin		27930	86491	6.140	8.456	2.589	0	7.8095	12	0	7/7
	Martin 2		27930	56731	3.142	3.953	0.990	0	7.8095	12	0	7/7
$ V  = 30$  <b>den = 20%</b>	SSL		120	361	0.262	0.589	0.076	0	<b>5.1633</b>	6	0	10/10
	SSL_lazy		120	361	0.399	1.091	0.056	0	<b>5.1633</b>	6	0	10/10
	MTZ		303	576	<b>0.185</b>	0.297	0.115	0	4.5000	6	0	10/10
	SCF		240	1051	0.455	0.947	0.172	0	4.5000	6	0	10/10
	Martin		27930	89131	9.787	21.301	3.102	0	4.5000	6	0	10/10
	Martin 2		27930	56731	3.597	6.015	1.597	0 4.5000	6	0	10/10	
$ V  = 30$  <b>den = 30%</b>	SSL		165	496	<b>0.072</b>	0.176	0.018	0	<b>3.4251</b>	4	0	10/10
	SSL_lazy		165	496	0.149	0.424	0.010	0	<b>3.4251</b>	4	0	10/10
	MTZ		393	756	0.121	0.153	0.085	0	3.1471	4	0	10/10
	SCF		330	1501	0.250	0.359	0.166	0	3.1471	4	0	10/10
	Martin		27930	91831	5.485	9.805	1.948	0	3.1486	4	0	10/10
	Martin 2		27930	56731	3.183	6.696	1.636	0	3.1486	4	0	10/10
$ V  = 30$  <b>den = 40%</b>	SSL		210	631	<b>0.049</b>	0.093	0.018	0	<b>2.6937</b>	3	0	10/10
	SSL_lazy		210	631	<b>0.049</b>	0.066	0.014	0	<b>2.6937</b>	3	0	10/10
	MTZ		483	936	0.144	0.195	0.093	0	2.4545	3	0	10/10
	SCF		420	1951	0.220	0.327	0.159	0	2.4545	3	0	10/10
	Martin		27930	94531	4.152	5.585	2.903	0	2.4545	3	0	10/10
	Martin 2		27930	56731	2.972	4.356	1.577	0	2.4545	3	0	10/10

$ V  = 30$ <b>den = 50%</b>	SSL	240	721	<b>0.046</b>	0.079	0.019	0	<b>2.4727</b>	3	0	10/10
	SSL_lazy	240	721	0.072	0.208	0.047	0	<b>2.4727</b>	3	0	10/10
	MTZ	543	1056	0.134	0.191	0.082	0	2.0657	3	0	10/10
	SCF	480	2251	0.255	0.285	0.179	0	2.0657	3	0	10/10
	Martin	27930	96331	6.949	13.520	3.778	0	2.0657	3	0	10/10
	Martin 2	27930	56731	3.806	6.033	2.103	0	2.0657	3	0	10/10
$ V  = 30$ <b>den = 60%</b>	SSL	285	856	0.033	0.085	0.020	0	<b>2</b>	2	0	10/10
	SSL_lazy	285	856	<b>0.030</b>	0.065	0.015	0	<b>2</b>	2	0	10/10
	MTZ	633	1236	0.118	0.170	0.079	0	1.6591	2	0	10/10
	SCF	570	2701	0.230	0.283	0.171	0	1.6591	2	0	10/10
	Martin	27930	99031	10.956	41.217	4.526	0	<b>2</b>	2	0	10/10
	Martin 2	27930	56731	5.376	9.294	2.370	0	<b>2</b>	2	0	10/10
$ V  = 30$ <b>den = 70%</b>	SSL	330	991	<b>0.044</b>	0.086	0.023	0	1.6116	2	0	10/10
	SSL_lazy	330	991	0.054	0.075	0.016	0	1.6116	2	0	10/10
	MTZ	723	1416	0.091	0.150	0.046	0	1.3333	2	0	10/10
	SCF	660	3151	0.223	0.281	0.174	0	1.3333	2	0	10/10
	Martin	27930	101731	7.064	9.235	5.923	0	<b>2</b>	2	0	10/10
	Martin 2	27930	56731	4.266	5.935	2.910	0	<b>2</b>	2	0	10/10

Table 4.3 – Computational results for random graphs with 30 nodes

	10%	20%	30%	40%	50%	60%	70%
Iteration	6	2	21	1	1	1	1
Callback	7	8	4	3	3	1	2

Table 4.4 – Average number of iterations and callback for random graphs with 30 nodes

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
$ V  = 40$ <b>den = 10%</b>	SSL		121	457	1.034	2.013	0.014	0	<b>10.8333</b>	13	0	10/10
	SSL_lazy		121	361	1.695	11.694	0.017	90	<b>10.8333</b>	13	0	10/10
	MTZ		323	606	<b>0.315</b>	0.612	0.113	2	10	13	0	10/10
	SCF		240	1001	1.502	7.292	0.299	2	10	13	0	10/10
$ V  = 40$ <b>den = 20%</b>	SSL		200	601	0.226	0.510	0.023	0	<b>5.3193</b>	7	0	10/10
	SSL_lazy		200	601	0.922	2.309	0.013	4	<b>5.3193</b>	7	0	10/10
	MTZ		483	926	<b>0.188</b>	0.238	0.133	0	4.7565	7	0	10/10
	SCF		400	1801	0.689	1.120	0.213	2	4.7565	7	0	10/10
$ V  = 40$ <b>den = 30%</b>	SSL		280	841	<b>0.191</b>	0.318	0.051	0	<b>3.3205</b>	4	0	10/10
	SSL_lazy		280	841	0.329	0.532	0.037	0	3.3204	4	0	10/10
	MTZ		643	1246	0.232	0.359	0.155	0	3.1792	4	0	10/10
	SCF		560	2601	0.521	0.893	0.309	0	3.1792	4	0	10/10
$ V  = 40$ <b>den = 40%</b>	SSL		360	1081	<b>0.119</b>	0.234	0.032	0	<b>2.7831</b>	4	0	10/10
	SSL_lazy		360	1081	0.152	0.319	0.026	0	<b>2.7831</b>	4	0	10/10
	MTZ		803	1566	0.187	0.301	0.156	0	2.4511	4	0	10/10
	SCF		720	3401	0.519	0.686	0.371	0	2.4511	4	0	10/10
$ V  = 40$ <b>den = 50%</b>	SSL		440	1321	<b>0.071</b>	0.161	0.030	0	<b>2.2888</b>	3	0	10/10
	SSL_lazy		440	1321	0.098	0.156	0.022	0	<b>2.2888</b>	3	0	10/10
	MTZ		963	1886	0.151	0.187	0.116	0	1.8779	3	0	10/10
	SCF		880	4201	0.434	0.714	0.341	0	1.8779	3	0	10/10
$ V  = 40$ <b>den = 60%</b>	SSL		500	1501	<b>0.065</b>	0.174	0.036	0	<b>1.9827</b>	3	0	10/10
	SSL_lazy		500	1501	0.073	0.141	0.025	0	<b>1.9827</b>	3	0	10/10
	MTZ		1083	2126	0.171	0.280	0.133	0	1.6224	3	0	10/10
	SCF		1000	4801	0.569	0.933	0.439	0	1.6224	3	0	10/10



Graph	IP	for-	Var	Csts	Average	Max	Min	Node	First Re-	Objec-	Max	Resolved
		mulation			time	time	time	list	laxation	tive	Gap	/Try
V  = 40 den = 70%	SSL		580	1741	<b>0.077</b>	0.134	0.060	0	<b>1.7459</b>	2	0	10/10
	SSL_lazy		580	1741	0.126	0.165	0.091	0	<b>1.7459</b>	2	0	10/10
	MTZ		1243	2446	0.171	0.232	0.108	0	1.4164	2	0	10/10
	SCF		1160	5601	0.480	0.576	0.399	0	1.4164	2	0	10/10

Table 4.5 – Computational results for random graphs with 40 nodes

	10%	20%	30%	40%	50%	60%	70%
Iteration	9	2	1	1	1	1	1
Callback	19	7	4	2	3	2	3

Table 4.6 – Average number of iterations and callback for random graphs with 40 nodes

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
$ V  = 50$ <b>den = 10%</b>	SSL		175	708	5.4340	45.169	0.022	0	<b>10.5</b>	12	0	10/10
	SSL_lazy		175	526	33.051	259.160	0.072	189	<b>10.5</b>	12	0	10/10
	MTZ		453	856	<b>0.507</b>	1.536	0.191	0	9.8101	12	0	10/10
	SCF		350	1501	1.612	4.107	0.350	994	9.75	12	0	10/10
$ V  = 50$ <b>den = 20%</b>	SSL		300	906	0.350	0.771	0.150	0	<b>5.1091</b>	6	0	10/10
	SSL_lazy		300	901	2.669	16.563	0.550	0	<b>5.1091</b>	6	0	10/10
	MTZ		703	1356	<b>0.335</b>	0.597	0.173	0	4.6867	6	0	10/10
	SCF		600	2751	0.862	1.409	0.602	0	4.6867	6	0	10/10
$ V  = 50$ <b>den = 30%</b>	SSL		425	1276	<b>0.375</b>	0.680	0.175	0	<b>3.5482</b>	5	0	10/10
	SSL_lazy		425	1276	0.989	2.318	0.366	14	<b>3.5482</b>	5	0	10/10
	MTZ		953	1856	0.389	0.482	0.328	0	3.3498	5	0	10/10
	SCF		850	4001	0.922	1.432	0.636	0	3.3498	5	0	10/10
$ V  = 50$ <b>den = 40%</b>	SSL		550	1651	<b>0.213</b>	0.301	0.162	0	<b>2.8033</b>	4	0	10/10
	SSL_lazy		550	1651	0.636	1.403	0.127	0	<b>2.8033</b>	4	0	10/10
	MTZ		1203	2356	0.314	0.458	0.178	0	2.4072	4	0	10/10
	SCF		1100	5251	1.062	1.418	0.843	0	2.4072	4	0	10/10
$ V  = 50$ <b>den = 50%</b>	SSL		650	1951	<b>0.260</b>	0.731	0.069	0	<b>2.3615</b>	3	0	10/10
	SSL_lazy		650	1951	0.585	1.125	0.204	0	<b>2.3615</b>	3	0	10/10
	MTZ		1403	2756	0.301	0.469	0.176	0	2.0551	3	0	10/10
	SCF		1300	6251	1.144	1.976	0.718	0	2.0551	3	0	10/10
$ V  = 50$ <b>den = 60%</b>	SSL		775	2326	<b>0.100</b>	0.159	0.067	0	<b>2.1319</b>	3	0	10/10
	SSL_lazy		775	2326	0.245	0.384	0.046	0	<b>2.1319</b>	3	0	10/10
	MTZ		1653	3256	0.382	0.494	0.314	0	1.6629	3	0	10/10
	SCF		1550	7501	1.337	2.050	0.856	2	1.6629	3	0	10/10

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
V  = 50 den = 70%	SSL		900	2701	<b>0.132</b>	0.206	0.102	0	<b>1.8476</b>	2	0	10/10
	SSL_lazy		900	2701	0.209	0.281	0.103	0	<b>1.8476</b>	2	0	10/10
	MTZ		1903	3756	0.287	0.374	0.230	0	1.4417	2	0	10/10
	SCF		1800	8751	0.884	1.254	0.717	0	1.4417	2	0	10/10

Table 4.7 – Computational results for random graphs with 50 nodes

	10%	20%	30%	40%	50%	60%	70%
Iteration	17	2	1	1	1	1	1
Callback	24	8	4	3	3	2	3

Table 4.8 – Average number of iterations and callback for random graphs with 50 nodes

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
$ V  = 60$ <b>den = 10%</b>	SSL		240	839	2.416	11.327	0.180	0	<b>10.6466</b>	12	0	10/10
	SSL_lazy		240	721	57.963	236.611	0.281	0	<b>10.6466</b>	12	0	10/10
	MTZ		603	1146	<b>0.828</b>	1.626	0.210	41	10.2045	12	0	10/10
	SCF		480	2101	4.237	18.962	1.306	834	10.2045	12	0	10/10
$ V  = 60$ <b>den = 20%</b>	SSL		420	1269	1.721	3.749	0.216	0	<b>5.0733</b>	5	0	10/10
	SSL_lazy		420	1261	10.890	46.237	0.972	24	<b>5.0733</b>	6	0	10/10
	MTZ		963	1866	<b>0.835</b>	1.777	0.459	0	4.8238	6	0	10/10
	SCF		840	3901	1.967	2.846	1.245	0	4.8238	6	0	10/10
$ V  = 60$ <b>den = 30%</b>	SSL		600	1801	0.581	0.841	0.317	0	<b>3.4702</b>	5	0	10/10
	SSL_lazy		600	1801	6.780	44.104	1.073	13	<b>3.4702</b>	5	0	10/10
	MTZ		1323	2586	<b>0.497</b>	0.620	0.416	0	3.1383	5	0	10/10
	SCF		1200	5701	1.967	3.860	1.207	293	3.1383	5	0	10/10
$ V  = 60$ <b>den = 40%</b>	SSL		780	2341	<b>0.518</b>	0.859	0.336	0	<b>2.8062</b>	4	0	10/10
	SSL_lazy		780	2341	1.503	3.281	0.648	20	<b>2.8062</b>	4	0	10/10
	MTZ		1683	3306	0.584	0.775	0.436	0	2.3638	4	0	10/10
	SCF		1560	7501	2.185	3.338	1.379	0	2.3638	4	0	10/10
$ V  = 60$ <b>den = 50%</b>	SSL		960	2881	<b>0.428</b>	1.254	0.132	0	<b>2.2683</b>	3	0	10/10
	SSL_lazy		960	2881	0.688	2.190	0.372	0	<b>2.2683</b>	3	0	10/10
	MTZ		2043	4026	0.482	0.793	0.245	0	1.9184	3	0	10/10
	SCF		1920	9301	1.880	3.376	1.179	0	1.9184	3	0	10/10
$ V  = 60$ <b>den = 60%</b>	SSL		1110	3331	<b>0.170</b>	0.295	0.099	0	<b>2</b>	2	0	10/10
	SSL_lazy		1110	3331	0.416	0.573	0.64	0	<b>2</b>	2	0	10/10
	MTZ		2343	4626	0.523	0.710	0.306	0	1.6504	2	0	10/10
	SCF		2220	10801	2.405	3.938	1.343	0	1.6504	2	0	10/10

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
V  = 60 den = 70%	SSL		1290	3871	<b>0.278</b>	0.584	0.164	0	<b>1.8308</b>	2	0	10/10
	SSL_lazy		1290	3871	0.364	0.481	0.193	0	<b>1.8308</b>	2	0	10/10
	MTZ		2703	5346	0.437	0.626	0.237	0	1.3858	2	0	10/10
	SCF		2580	12601	1.633	2.493	1.289	0	1.3858	2	0	10/10

Table 4.9 – Computational results for random graphs with 60 nodes

	10%	20%	30%	40%	50%	60%	70%
Iteration	11	2	1	1	1	1	1
Callback	16	10	5	3	3	2	2

Table 4.10 – Average number of iterations and callback for random graphs with 60 nodes

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
$ V  = 70$ den = 10%	SSL		315	1096	4.186	11.400	0.346	0	<b>10.0180</b>	12	0	10/10
	SSL_lazy		315	946	557.240	1355.090	62.189	107	<b>10.0180</b>	12	0	10/10
	MTZ		773	1476	<b>1.329</b>	2.354	0.703	2	9.5408	12	0	10/10
	SCF		630	2801	26.935	124.408	3.836	4806	9.5408	12	0	10/10
$ V  = 70$ den = 20%	SSL		560	1681	1.944	4.681	1.031	0	<b>5.0665</b>	7	0	10/10
	SSL_lazy		560	1681	107.934	752.931	1.758	50	<b>5.0665</b>	7	0	10/10
	MTZ		1263	2456	<b>1.049</b>	2.197	0.564	0	4.9190	7	0	10/10
	SCF		1120	5251	3.292	6.999	1.828	0	4.9190	7	0	10/10
$ V  = 70$ den = 30%	SSL		805	2416	<b>1.061</b>	2.302	0.362	0	<b>3.5872</b>	5	0	10/10
	SSL_lazy		805	2416	4.768	7.675	1.784	50	<b>3.5872</b>	5	0	10/10
	MTZ		1753	3436	1.259	3.862	0.716	0	3.2583	5	0	10/10
	SCF		1610	7701	5.041	10.734	3.027	271	3.2583	5	0	10/10
$ V  = 70$ den = 40%	SSL		1050	3151	1.157	3.151	0.405	0	<b>2.8801</b>	4	0	10/10
	SSL_lazy		1050	3151	3.480	5.532	1.691	10	<b>2.8801</b>	4	0	10/10
	MTZ		2243	4416	<b>0.910</b>	1.413	0.732	2	2.4383	4	0	10/10
	SCF		2100	10151	4.814	10.795	2.064	518	2.4383	4	0	10/10
$ V  = 70$ den = 50%	SSL		1260	3781	1.054	3.898	0.206	0	<b>2.3484</b>	3	0	10/10
	SSL_lazy		1260	3781	3.164	7.330	0.665	103	<b>2.3484</b>	3	0	10/10
	MTZ		2663	5256	<b>0.755</b>	1.423	0.435	0	2.0220	3	0	10/10
	SCF		2520	12251	3.713	9.995	1.626	0	2.0220	3	0	10/10
$ V  = 70$ den = 60%	SSL		1505	4516	<b>0.350</b>	0.984	0.170	0	<b>2.1447</b>	3	0	10/10
	SSL_lazy		1505	4516	0.809	1.103	0.113	0	<b>2.1447</b>	3	0	10/10
	MTZ		3153	6236	0.928	1.279	0.478	0	1.6748	3	0	10/10
	SCF		3010	14701	3.993	4.913	2.468	29	1.6748	2	0	10/10

Graph	IP	for-	Var	Csts	Average	Max	Min	Node	First Re-	Objec-	Max	Resolved
		mulation			time	time	time	list	laxation	tive	Gap	/Try
V  = 70 den = 70%	SSL		1750	5251	<b>0.527</b>	0.834	0.273	0	<b>1.7947</b>	2	0	10/10
	SSL_lazy		1750	5251	0.616	0.704	0.495	0	<b>1.7947</b>	2	0	10/10
	MTZ		3643	7216	0.769	1.007	0.432	0	1.4330	2	0	10/10
	SCF		3500	17151	2.841	4.410	2.226	0	1.4330	2	0	10/10

Table 4.11 – Computational results for random graphs with 70 nodes

	10%	20%	30%	40%	50%	60%	70%
Iteration	9	2	1	1	1	1	1
Callback	23	12	6	4	4	2	2

Table 4.12 – Average number of iterations and callback for random graphs with 70 nodes

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
$ V  = 80$ den = 10%	SSL		400	1405	17.664	37.087	4.076	2	<b>9.9853</b>	12	0	5/5
	SSL_lazy		400	1201	672.302	1321.504	52.569	988	<b>9.9853</b>	12	0	5/5
	MTZ		963	1846	<b>3.303</b>	5.050	1.852	1031	9.3171	12	0	5/5
$ V  = 80$ den = 20%	SSL		720	2168	4.973	9.457	2.918	62	<b>5.1431</b>	7	0	5/5
	SSL_lazy		720	2161	762.244	1536.386	17.860	876	<b>5.1431</b>	7	0	5/5
	MTZ		1603	3126	<b>2.863</b>	4.184	1.378	0	4.8017	7	0	5/5
$ V  = 80$ den = 30%	SSL		1040	3121	3.253	7.568	1.236	5	<b>3.5790</b>	5	0	5/5
	SSL_lazy		1040	3121	9.841	19.580	2.441	60	<b>3.5790</b>	5	0	5/5
	MTZ		2243	4406	<b>1.986</b>	2.503	1.605	180	3.2012	5	0	5/5
$ V  = 80$ den = 40%	SSL		1360	4081	2.025	4.572	0.735	31	<b>2.9549</b>	4	0	5/5
	SSL_lazy		1360	4081	6.904	14.535	2.302	153	<b>2.9549</b>	4	0	5/5
	MTZ		2883	5686	<b>1.492</b>	1.968	1.347	0	2.5839	4	0	5/5
$ V  = 80$ den = 50%	SSL		1680	5041	2.221	5.217	0.418	0	<b>2.3487</b>	3	0	5/5
	SSL_lazy		1680	5041	5.107	11.518	1.179	18	<b>2.3487</b>	3	0	5/5
	MTZ		3523	6966	<b>1.509</b>	3.476	0.855	0	1.9182	3	0	5/5
$ V  = 80$ den = 60%	SSL		1960	5881	<b>0.541</b>	0.891	0.363	0	<b>2.0824</b>	3	0	5/5
	SSL_lazy		1960	5881	1.508	1.968	1.151	0	<b>2.0824</b>	3	0	5/5
	MTZ		4083	8086	1.666	2.238	1.302	0	1.6666	3	0	5/5
$ V  = 80$ den = 70%	SSL		2280	6841	1.198	1.401	0.959	0	<b>1.8037</b>	2	0	5/5
	SSL_lazy		2280	6841	<b>0.944</b>	0.573	1.118	0	<b>1.8037</b>	2	0	5/5
	MTZ		4723	9366	1.126	1.499	0.823	0	1.3883	2	0	5/5

Table 4.13 – Computational results for random graphs with 80 nodes



	10%	20%	30%	40%	50%	60%	70%
Iteration	10	2	1	1	1	1	1
Callback	18	17	5	4	3	3	2

Table 4.14 – Average number of iterations and callback for random graphs with 80 nodes

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
$ V  = 90$ <b>den = 10%</b>	SSL		495	1744	62.643	153.345	8.327	1689	<b>9.9242</b>	13	0	5/5
	SSL_lazy		-	-	-	-	-	-	-	-	-	-
	MTZ		1173	2256	<b>11.214</b>	22.615	3.529	1229	9.4430	13	0	5/5
$ V  = 90$ <b>den = 20%</b>	SSL		900	2701	10.170	32.853	2.725	323	<b>5.1120</b>	7	0	5/5
	SSL_lazy		900	2701	299.219	1079.678	21.166	1338	<b>5.1120</b>	7	0	5/5
	MTZ		1983	3876	<b>4.614</b>	6.039	1.592	73	4.9220	7	0	5/5
$ V  = 90$ <b>den = 30%</b>	SSL		1305	3916	10.704	33.120	2.812	11	<b>3.6066</b>	5	0	5/5
	SSL_lazy		1305	3916	72.772	> 1h	19.118	1753	<b>3.6066</b>	6	<b>30.25%</b>	4/5
	MTZ		2793	5496	<b>3.324</b>	7.772	1.677	27	3.3326	5	0	5/5
$ V  = 90$ <b>den = 40%</b>	SSL		1710	5131	5.350	9.372	1.591	18	<b>2.8489</b>	4	0	5/5
	SSL_lazy		1710	5131	19.002	38.851	4.094	497	<b>2.8489</b>	4	0	5/5
	MTZ		3603	7116	<b>3.854</b>	8.326	1.108	42	2.4245	4	0	5/5
$ V  = 90$ <b>den = 50%</b>	SSL		2070	6211	6.316	9.743	1.062	76	<b>2.4654</b>	4	0	5/5
	SSL_lazy		2070	6211	12.489	20.175	1.863	217	<b>2.4654</b>	4	0	5/5
	MTZ		4323	8556	<b>2.621</b>	5.176	0.695	456	2.0001	4	0	5/5
$ V  = 90$ <b>den = 60%</b>	SSL		2475	7426	<b>1.264</b>	2.976	0.588	0	<b>1.9819</b>	3	0	5/5
	SSL_lazy		2475	7426	1.946	2.174	1.686	0	<b>1.9819</b>	3	0	5/5
	MTZ		5133	10176	2.421	2.912	1.780	0	1.6136	3	0	5/5

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
V  = 90 den = 70%	SSL		2880	8641	1.919	2.763	0.880	0	<b>1.8606</b>	2	0	5/5
	SSL_lazy		2880	8641	2.086	2.667	1.626	0	<b>1.8606</b>	2	0	5/5
	MTZ		5943	11796	<b>1.514</b>	1.777	1.310	0	1.4266	2	0	5/5

Table 4.15 – Computational results for random graphs with 90 nodes

	10%	20%	30%	40%	50%	60%	70%
Iteration	15	2	1	1	1	1	1
Callback	–	12	7	5	3	2	2

Table 4.16 – Average number of iterations and callback for random graphs with 90 nodes

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
$ V  = 100$ <b>den = 10%</b>	SSL		600	1881	34.540	89.221	6.343	631	<b>10.6992</b>	13	0	5/5
	MTZ		1403	2706	<b>13.877</b>	28.167	5.258	3478	10.3611	13	0	5/5
$ V  = 100$ <b>den = 20%</b>	SSL		1100	3323	51.074	102.880	5.075	3603	<b>5.2104</b>	8	0	5/5
	MTZ		2403	4706	<b>11.685</b>	12.570	10.115	2667	4.9846	8	0	5/5
$ V  = 100$ <b>den = 30%</b>	SSL		1600	4801	10.750	18.858	5.261	22	<b>3.6687</b>	5	0	5/5
	MTZ		3403	6706	<b>5.996</b>	9.995	1.825	1013	3.3084	5	0	5/5
$ V  = 100$ <b>den = 40%</b>	SSL		2100	6301	11.723	28.216	3.238	0	<b>2.8615</b>	4	0	5/5
	MTZ		4403	8706	<b>3.550</b>	5.044	2.555	23	2.4443	4	0	5/5
$ V  = 100$ <b>den = 50%</b>	SSL		2600	7801	11.880	19.001	0.686	53	<b>2.4125</b>	3	0	5/5
	MTZ		5403	10706	<b>3.485</b>	8.289	1.556	0	1.9645	3	0	5/5
$ V  = 100$ <b>den = 60%</b>	SSL		3050	9151	<b>1.170</b>	1.451	0.849	0	<b>2.1036</b>	3	0	5/5
	MTZ		6303	12506	3.585	5.350	2.789	0	1.7007	3	0	5/5
$ V  = 100$ <b>den = 70%</b>	SSL		3550	10651	<b>2.909</b>	3.410	2.513	0	<b>1.8512</b>	2	0	5/5
	MTZ		7303	14506	3.066	3.977	2.244	0	1.4228	2	0	5/5

Table 4.17 – Computational results for random graphs with 100 nodes

	10%	20%	30%	40%	50%	60%	70%
Iteration	9	4	1	1	1	1	1

Table 4.18 – Average number of iterations for random graphs with 100 nodes

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
V  = 120 den = 10%	SSL		840	2735	607.854	> 1h	56.717	257592	<b>10.2163</b>	15	<b>8.01%</b>	4/5
	MTZ		1923	3726	<b>92.241</b>	288.577	17.018	9449	10.0174	14	0	5/5
V  = 120 den = 20%	SSL		1560	4681	117.869	279.642	29.699	6301	<b>5.2037</b>	8	0	5/5
	MTZ		3363	6606	<b>62.062</b>	94.231	30.747	4496	4.7844	8	0	5/5
V  = 120 den = 30%	SSL		2280	6841	61.736	117.746	44.786	1259	<b>3.7388</b>	6	0	5/5
	MTZ		4803	9486	<b>27.845</b>	33.930	20.039	4684	3.3105	6	0	5/5
V  = 120 den = 40%	SSL		3000	9001	79.270	98.539	47.271	1775	<b>2.9639</b>	5	0	5/5
	MTZ		6243	12366	<b>26.257</b>	33.591	4.926	2875	2.5355	5	0	5/5
V  = 120 den = 50%	SSL		3720	11161	47.792	49.231	46.588	145	<b>2.4038</b>	4	0	5/5
	MTZ		7683	15246	<b>20.981</b>	26.111	17.558	845	1.9808	4	0	5/5
V  = 120 den = 60%	SSL		4380	13141	12.633	15.405	4.240	5	<b>2.1147</b>	3	0	5/5
	MTZ		9003	17886	<b>8.068</b>	11.140	6.410	0	1.6729	3	0	5/5
V  = 120 den = 70%	SSL		5100	15301	<b>7.863</b>	9.788	5.241	0	<b>1.9079</b>	3	0	5/5
	MTZ		10443	20766	12.817	16.932	2.891	98	1.4203	3	0	5/5

Table 4.19 – Computational results for random graphs with 120 nodes

	10%	20%	30%	40%	50%	60%	70%
Iteration	19	2	1	1	1	1	1

Table 4.20 – Average number of iterations for random graphs with 120 nodes

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
$ V  = 150$ <b>den = 10%</b>	SSL MTZ		1275 2853	3852 5556	466.234 <b>932.217</b>	$> 1h$ 1751.682	42.010 138.336	689283 412708	<b>10.2049</b> 9.9486	14 15	<b>10.21%</b> 0	3/5 5/5
$ V  = 150$ <b>den = 20%</b>	SSL MTZ		2400 5103	7211 10056	1207.397 <b>1047.145</b>	$> 1h$ $> 1h$	123.006 56.987	170958 269930	<b>5.2743</b> 4.9731	9 9	15.01% <b>18.37%</b>	3/5 3/5
$ V  = 150$ <b>den = 30%</b>	SSL MTZ		3525 7353	10580 14556	536.604 <b>111.412</b>	925.468 250.344	164.617 62.402	2593 8634	<b>3.7911</b> 3.3768	6 6	0 0	5/5 5/5
$ V  = 150$ <b>den = 40%</b>	SSL MTZ		4650 9603	13951 19056	261.217 <b>115.608</b>	314.043 262.720	99.459 12.357	2971 4326	<b>2.9264</b> 2.4576	5 5	0 0	5/5 5/5
$ V  = 150$ <b>den = 50%</b>	SSL MTZ		5700 11703	17101 23256	123.145 <b>47.005</b>	134.962 48.333	110.676 45.264	175 774	<b>2.4336</b> 2.0046	4 4	0 0	5/5 5/5
$ V  = 150$ <b>den = 60%</b>	SSL MTZ		6825 13953	20476 27756	40.246 <b>18.217</b>	57.585 22.274	14.532 14.912	7 91	<b>2.1716</b> 1.6617	3 3	0 0	5/5 5/5
$ V  = 150$ <b>den = 70%</b>	SSL MTZ		7950 16203	23851 32256	29.636 <b>27.336</b>	37.225 32.328	26.129 23.587	0 146	<b>1.9021</b> 1.4160	3 3	0 0	5/5 5/5

Table 4.21 – Computational results for random graphs with 150 nodes

	10%	20%	30%	40%	50%	60%	70%
Iteration	3	1	2	1	1	1	1

Table 4.22 – Average number of iterations for random graphs with 150 nodes

Graph	IP	for- mulation	Var	Csts	Average time	Max time	Min time	Node list	First Re- laxation	Objec- tive	Max Gap	Resolved /Try
V  = 200 den = 40%	SSL		8200	24601	1511.247	> 1h	1453.185	10056	<b>2.9626</b>	5	32.24%	3/5
	MTZ		16803	33406	<b>1178.250</b>	1522.920	1023.268	22693	2.4533	5	0	5/5
V  = 200 den = 50%	SSL		10200	30601	618.304	691.194	558.405	291	<b>2.4598</b>	4	0	5/5
	MTZ		20803	41406	<b>180.532</b>	214.567	160.248	1540	1.9694	4	0	5/5
V  = 200 den = 60%	SSL		12100	36301	579.632	795.192	171.590	76	<b>2.1994</b>	3	0	5/5
	MTZ		24603	49006	<b>62.866</b>	70.696	53.421	154	1.6631	3	0	5/5
V  = 200 den = 70%	SSL		14100	42301	<b>103.075</b>	117.834	84.836	0	<b>1.8867</b>	3	0	5/5
	MTZ		28603	57006	105.880	116.085	98.678	249	1.4187	3	0	5/5

Table 4.23 – Computational results for random graphs with 200 nodes

Iteration	40%			50%			60%			70%		
	1			1			1			1		

Table 4.24 – Average number of iterations for random graphs with 200 nodes

Overall, Table 4.3 to Table 4.23 show that SSL has a better lower bound followed by MTZ and SCF which are equivalent, with Martin far behind. The formulation sizes from the SSL formulation is smaller than MTZ which is smaller than SCF. For large sparse graph, the number of nodes required to resolve SSL are greater than MTZ but the trends change as the graph becomes more dense. The time to finish the problem varies a lot more in the SSLs formulations than in MTZ. We can also see that there are fewer iterations than callbacks for the two SSL constraints. Also note the difference in number of constraints and average time to solve a model for the two Martin constraints.

# Chapter 5

## Discussion and Improvement

The results showed us that the formulation with Martin constraints was the least efficient, probably caused by the size of the model as well as the value for the lower bound which is farthest from the objective value. It was apparent from the first few test that this formulation was not going to perform as well as the other could, which is why it was left out early in the tests. It is important to note that the model size grew rapidly and even if I would have tried to continue the experiments with the Martin constraints, the available space of the test environment would not have been sufficient which would have led to a system crash.

Between the first and second version of Martin, we can see that the lower stays unaffected by the changes on the Constraints, of course the number of constraints in the model is almost divided in half since there are multiple constraints that have been judged redundant. Thus it can explain why the time to solve the same problems is almost twice as fast for the second formulation than for the original formulation.

The lower bound induced by the Single-Commodity-Flow constraints are often as good as the lower bound induced by the Miller-Tucker-Zemlin constraints but the time to resolve it is clearly behind when compared with MTZ. A reason could be the number of nodes that needs to be produced in the Branch



and Cut algorithm as can already be seen in Table 4.1 for the IEEE-57-Bus and show up again in Table 4.9 and 4.11. It was also left out of the experiments after the random graphs with more than 70 nodes since it was underperforming for all density of the graphs and showed no amelioration. Yet it can be said that the optimal solution was found early in the process but the number of nodes left to analyze was too consequent to be efficient, the same analysis can be made on the formulation with Martin constraints.

As mentioned, the lower bound for the formulation based on directed graph, MTZ, is as good as SCF but not as good as SSL based constraints. The variation between the maximum time and minimal time can be considered stable for small graphs or big dense graphs. Even if not as stable for big sparse graphs, it is still better than SSL constraints. Based on the average time to solve the model, it is better than SSL for sparse graphs.

The models based on the Generalized Subtour Elimination Constraints, SSL and SSL with lazy constraints, have the tighter lower bounds. The two have the same value since the model starts with the same constraints and the difference is in the timing of the addition of the GSEC constraints. The model size is smaller than any other formulations in all cases. The number of constraints varies a little from one run to another depending on the number of iterations and the solution found at each iteration and thus the number of constraints added during the solve. The differences between the maximum time and minimum time for the different graphs can be explained by the fact that the model count find a solution with the optimal number of nodes and yet not be connected, generating a new iterations, whereas in the other formulations, once the objective value found, it is sure that the solution is connected and dominating seeing that all constraints are taken into account from the beginning.

Contrary to what I expected when implementing the callback, the model was not more efficient than the SSL formulation without the callback. A reason

that could explain this phenomenon is that instead of adding the constraints when the optimal value for the current model is found, the callback is called whenever an integer solution is found during the Branch and Cut. Also, as we add the constraints and ask to solve the model again, the first bound is tighter and thus better at each iteration. It can also be noted that the number of iteration needed is always lesser than the number of callbacks on average.

On average, the GSEC based constraints performed best for all IEEE- $xx$ -Bus, better than one of the current best exact solution approach MTZ. When looking at the random graphs however, MTZ performs best for sparse graphs whereas SSL is better for dense graph. To be more precise, as the number of nodes present in the graph grows, SSL needs the graph to be more dense to perform better. So for a small graph with 30 nodes, it performs better than MTZ for a density of at least 30% while for a graph with more than 100 nodes, the density needs to be around 70% if not more. Notice also that for sparse big graphs, the SSL constraints have failed to complete in the hour times whereas MTZ has only failed 2 times during all tests to get a solution in the hour.

Contrary to what is said in [10] when talking about the exponential size of a formulation for sub-tour elimination, the SSL method is quite fast and the way to optimize the GSEC constraints such that the model starts of without them and are added iteratively makes the model as tractable as MTZ.

From the analysis, it is clear that the only two formulations worth trying to go further are SSL and MTZ. One way to optimize SSL for static graphs would be to search for all existing subtour present and add the respective constraints when constructing the model. Of course this would only optimize sparse graphs, for dense graphs, it would go back to add approximately all  $O(2^{|V|})$  constraints which of course would be too big of a model for the system solving the problem and a loss of time. Of course if we are looking to find the MCDS from a dynamic environment, where nodes and edges can be added or

remove periodically, this method would not optimize the problem since there are a lot more preprocessing to be done.

Another way to optimize those constraints, would be to use multiple Branch and Cut algorithm, one for each formulation instead of the same for all formulations. Such that it would know where to add the cuts in the most optimal way and for example, know when to add the GSEC constraints for the SSL formulation.

Another possible optimization for the SSL formulation is in the search for the Subtour, find an algorithm that could find those subtour efficiently.

Another approach to the problem could be to use the formulations with other algorithms such as benders decomposition or even look at the possibility of a hybrid algorithm as is done in [12].

# Conclusion

Finding a virtual backbone to a dynamic network can be a real challenge as it means solving the minimum connected dominating set problem, which is a NP-complete problem, dynamically. It was shown during this work that an efficient IP formulation is hard to find and that not all formulations are equivalent. A comparison had to be done on some of the most significant integer programming model for the MCDS problem to be able to choose wisely which one could be the best to use and the fastest to find the routing pattern in a network.

A few concepts of graph theory have been introduced to fully comprehend all aspects of the problem and the mechanism behind the four formulations used in this work. The method used by the solver has been explained to understand the procedure to find the optimal solution in a Branch and Cut algorithm. An explanation on how the different formulations have been implemented in Python with Cplex as well as the results derived from the implementation have been displayed before analysis. It was clear that from the four system, only two of them, SSL and MTZ, were relevant for a fast computation of the MCDS problem.

The use of the two can be very different depending on the density and size of the network we want to implement it to. When working with mobile ad hoc wireless network of high density, it may be better to prefer a model based on the Generalized Subtour Elimination Constraints. However when considering finding a routing path in large graphs, it may be best to use the MTZ model

as it showed a more stable behavior and a better or equivalent efficiency for all kind of density. Nonetheless when looking at existing network such as the IEEE-*xx*-Bus, we can see that SSL is best even though the density of the graphs is very low from 4% to 20%. Other test should be done on other bigger real network to see if the tendency stays or if as for the random graphs, the MTZ formulation would show better results. Being able to choose the best model for an application is important when looking at military communication for special operations, it needs to be fast and reliable for all networks.

This work can be taken a few steps further by comparing different solving algorithm instead of limiting ourselves with the Branch and Cut, look at future research on the problem to see if any new methods surface that could be more efficient than the one already existing.

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