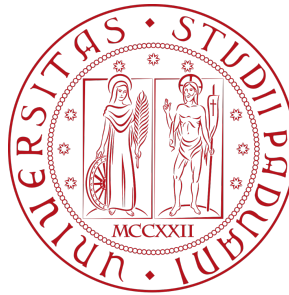


TSP algorithms



Dolci Luca, Francesco Maguolo

School of Computer Science

College of Science

University of Padua

Submitted in partial satisfaction of the requirements for the
Degree of OR2 Project
in Computer Science

Supervisor Prof. Fischetti Matteo

April, 2021

List of Figures

1.1	TSP solved instance of USA capitals	1
2.1	MTZ example	4
2.2	MTZ implementations comparison	7
2.3	MTZ degree SECs comparison	9
2.4	GG example	10
2.5	GG formulations and implementations comparison	13
2.6	Percentage of lazy violations for each model	13
2.7	GG degree SECs comparison	14
2.8	Compact models comparison	15
3.1	Benders example	17
3.2	Loop methods comparison, short time ratio	18
3.3	Benders implementation comparison, with variants in callbacks	20
4.1	Matheuristics comparison	24
5.1	Shortcut example	26
6.1	Extra mileage algorithm starting from convex hull	28
6.2	heuristics and 2-approx comparison	29
6.3	2-opt move example	31
6.4	Comparison between 2-opt and 3-opt moves multi start	33
6.5	2-opt moves multistarts on different GRASP internal starts	34
7.1	Δ trend for different initial solution	38
7.2	Metaheuristics objective comparison	41
7.3	Metaheuristics time to 10% and 50% from optimality comparison . . .	42
7.4	Metaheuristics time to 5% from optimality comparison	42

Table of Contents

1	Introduction	1
1.1	Problem definition and history	1
1.2	Mathematical Model	2
2	Compact Models	4
2.1	Miller-Tucker-Zemlin	4
2.1.1	Miller-Tucker-Zemlin model	5
2.1.2	CPLEX implementations	6
2.1.3	Speeding up the model	8
2.2	Gavish and Graves	10
2.2.1	Gavish-Graves model, lecture	11
2.2.2	Gavish-Graves model, literature	12
2.2.3	CPLEX implementations	12
2.3	Compact models comparison	14
3	Benders Method	16
3.1	The Loop method	16
3.1.1	Implementation details	17
3.2	The Two-phase Loop method	17
3.3	Callbacks method	19
4	Matheuristics	21
4.1	Hard Fixing	21
4.1.1	Implementation details	22
4.2	Soft Fixing	22
4.2.1	Implementation Details	23
4.3	Matheuristics comparison	23
5	Approximation algorithms	25
5.1	2-approximation algorithm	25
5.1.1	Implementation details	26

5.2	$3/2$ -approximation algorithm	26
6	Heuristics	27
6.1	Constructive Heuristics	27
6.1.1	Greedy	27
6.1.2	GRASP	28
	Implementation details	28
6.1.3	Extra Mileage	28
	Implementation details	29
6.1.4	Constructive heuristics comparison	29
6.2	Refinement heuristics	30
6.2.1	k -opt moves	30
	2-opt moves	31
	3-opt moves	32
6.2.2	Implementation details	32
7	Metaheuristics	35
7.1	Variable Neighborhood Search	35
7.1.1	Implementation details	36
7.2	Tabu Search	36
7.2.1	Implementation details	37
7.3	Genetic algorithm	38
7.3.1	Implementation details	39
7.4	Metaheuristics comparison	40
	Appendix	44
	On test environment	44
	On parameters tuning	44
	On code	44

Chapter 1

Introduction

1.1 Problem definition and history

The *Travelling Salesman Problem* (TSP) is one of the most important and popular problems in computer science. The problem consists of finding the Hamiltonian circuit of minimum cost on a graph. The problem arose in the first half of the 20th century and it has been a key problem to develop methods and heuristics for mathematical programming. Its resolution is very significant in practical situations. TSP is applied in logistics, planning, and many other fields using a slight modification of its formulation.

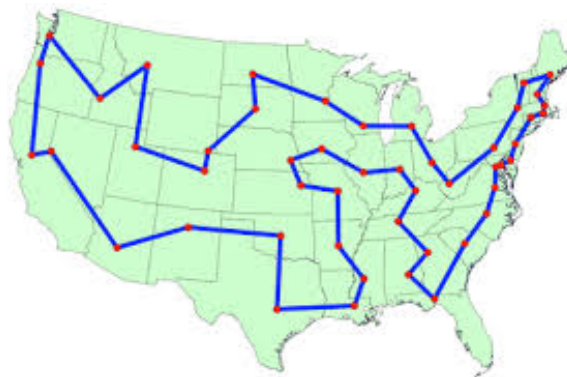


Figure 1.1: TSP solved instance of USA capitals

Travelling Salesman Problem takes its name from one of its natural application: the the problem of a traveling salesman who has to pass through all the cities he has to visit only once and efficiently. In a more formal description, TSP solves the following problem: given n points and a metric function to define costs between all the pair of node, the goal is to find a path starting and ending in the same node and passing through all the other exactly once. To be more precise, the fact that exists a path between every pair of nodes is a restriction of the original problem and, combined with the fact that the distances between nodes follow the euclidean distance, we can talk about *Euclidean TSP*.

TSP belongs to the class of the NP-Hard problem and it has been for many decades a benchmark for several innovative ideas and heuristics. For this reason, throughout the years, the goal to solve those larger TSP instances became a challenge for all the

computer scientist. In the early 50s, the known models could only find a solution for the problem of around 50 nodes[3]. In 1987 this limit grew firstly to 532 and then to 2392. It took another 17 years to reach the goal of almost 25000 node instances with some intermediate improvements.

Year	Nodes
1954	49
1971	64
1977	120
1980	318
1987	532
1987	2392
1994	7397
1998	13509
2004	24978

Table 1.1: Solved instances milestones

For its intrinsic complexity during years a lot of approximation algorithm has been proposed to try to achieve a good resolution in polynomial time. The first good results in terms of approximation guaranteed a 2-approximation solution using a simple spanning tree technique. It has been later refined by the known Christofides algorithm that led to a $\frac{3}{2}$ -approximation using similar ideas. However, even if it is theoretically better its results are not so different, and being computational more demanding it is not always considered as the best trade-off. After a very long time from these results, last year, a paper has been presented claiming that it is possible to lower the Christofides bound on the approximation.

1.2 Mathematical Model

If the goal aims to find the optimal solution the best know ways to do it is using integer linear programming. TSP, in fact, can be translated into an ILP model quite simply. The constraints ruling the model depend on the fact that each node has to be visited and it has to be reachable from the starting one. TSP can be formulated as a symmetric or asymmetric problem depending on the initial requirements. The original graph-related problem, in fact, can be expressed in both ways. However, the symmetric version of the problem can be seen as a particular instance of the asymmetric one where from an arc two are created having the same cost and opposite directions. For this reason, in this introduction, we deal with the asymmetric problem.

Let now see the formal definition of the model.

Be $G = (V, A)$ the graph for which V is the set of vertices and A the set of arcs for each is defined the parameter c_{ij} , $(i, j) \in A$ as the cost on arc (i, j) .

To solve the problem new binary variables x_{ij} , $(i, j) \in A$, $i \neq j$ determines whether an arc (i, j) has to be selected as being part of the tour.

$$\begin{aligned}
& \text{minimize} && \sum_{(i,j) \in A} c_{ij} x_{ij} \\
& \text{subject to} && \sum_{(i,j) \in \delta^-(j)} x_{ij} = 1 && \forall j \in V \\
& && \sum_{(i,j) \in \delta^+(i)} x_{ij} = 1 && \forall i \in V \\
& && \sum_{(i,j) \in \delta^+(S)} x_{ij} = 1 && \forall S \subset V : 1 \in S \\
& && x_{ij} \in \{0, 1\} && \forall (i, j) \in A
\end{aligned}$$

The objective function aims to minimize the total cost of the solution. The model is subject to three constraints. The first imposes that every node is reached by an arch so it means the node is visited. The second one guarantees that the path leaves the node so given the first constraint it means that the path involving that node is going to be a cycle.

In the symmetric version, these two constraints can be merged into a single one defined as

$$\sum_{(i,j) \in \delta(i)} x_{ij} = 2 \quad \forall i \in V$$

However, even if it could seem enough, there is the need to ensure that the model creates a single path starting and ending in the initial node. For this reason, we impose reachability from 1 constraint, aka subtour elimination constraint, which prevents subtours (which don't involve 1) to form. The SEC can be also expressed in this way:

$$\sum_{(i,j) \in (S)} x_{ij} \leq |S| - 1 \quad \forall S \subset V : |S| \geq 2, 1 \notin S$$

that explicitly express to eliminate subtours. The formulation above is easy to write in a solver and it is correct, but it presents a big issue. While the degree constraints are in a linear number with respect to the number of nodes, the subtour elimination constraints in the basic formulation are exponential and so not feasible to apply in practice. New formulation of these constraint have made possible to deal with larger and larger instances and in this thesis we are going to show some of these ideas and other heuristic that made TSP feasible for significant instances.

Chapter 2

Compact Models

In the introduction, we left the mathematical model with an open problem: the number of the subtour elimination constraints made infeasible the implementation. Recalling the model we have shown before you can notice that the variables are $\frac{n(n-1)}{2}$ and the number of constraints is exponential because we have one subtour for almost any subset of nodes. Even if the solution proposed in 1954 by Dantzig, Fulkerson and Johnson has been a milestone in the history of the problem it could only solve an instance of 49 nodes. In the following years, new ways to eliminate the subtours were found using only a linear (polynomial, in general) number of constraints. In this chapter, we will discuss two of the most important formulations of these compact models, build on the asymmetric version of the problem.

2.1 Miller-Tucker-Zemlin

The *Miller-Tucker-Zemlin* model [8][11] (MTZ from now on) is defined as a sequential formulation and it is because that the idea upon the model is to introduce a new continuous variable u_i for each node $i \in V \setminus \{1\}$ (except the starting node). The meaning behind these u variables is to represent the order of visit of the nodes considering an optimal tour. It's possible to define such an order because the asymmetric version of the problem is considered. An example of such new variables is shown in figure 2.1.

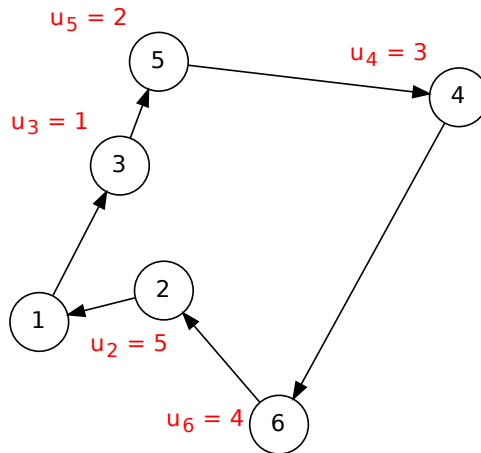


Figure 2.1: Variables u represent the tour visit order

Given the arc x_{ij} selected for the tour, the tour visit can be expressed as $u_j \geq u_i + 1$. In symbols:

$$x_{ij} = 1 \implies \begin{array}{ll} u_j \geq u_i + 1 & \forall i, j \in V \setminus \{1\}, i \neq j \\ u_i \in \{1, \dots, n-1\} & \forall i \in V \setminus \{1\} \end{array}$$

this will prevent the formation of subtours. The constraint is modeled as a logic implication, but it is possible to define it also using *big-M* formulation, where the implication is dropped in favor of a modified right-hand side that activates the constraint depending on the value of x_{ij} .

$$u_j \geq u_i + 1 - M(1 - x_{ij}) \quad \forall i, j \in V \setminus \{1\}, i \neq j$$

that can be rewritten as

$$u_i - u_j + Mx_{ij} \leq M - 1 \quad \forall i, j \in V \setminus \{1\}, i \neq j$$

The bounds on u variables remain unaltered. M is supposed to be a value large enough to trivially truly evaluate the inequality if the arc is not selected and considering the bounds on u variables, but tight enough to prevent numerical difficulties¹. The smallest (and best) value for M considering the formulation is $n - 1$.

2.1.1 Miller-Tucker-Zemlin model

$$\begin{array}{ll} \text{minimize} & \sum_{(i,j) \in A} c_{ij} x_{ij} \\ \text{subject to} & \sum_{(i,j) \in \delta^-(j)} x_{ij} = 1 \quad \forall j \in V \\ & \sum_{(i,j) \in \delta^+(i)} x_{ij} = 1 \quad \forall i \in V \\ & x_{ij} \in \{0, 1\} \quad \forall (i, j) \in A \\ & u_i - u_j + (n-1)x_{ij} \leq n-2 \quad \forall i, j \in V \setminus \{1\}, i \neq j \\ & u_i \in \{1, \dots, n-1\} \quad \forall i \in V \setminus \{1\} \end{array}$$

We have to verify that any tour in which node 1 is not present violates the constraint and that the tour with node 1 does not. It would led to a solution with only one complete tour. We first deal with a subtour of k elements not passing through node 1.

Theorem 1. *Given the two degree constraints, the inequalities $u_i - u_j + (n-1)x_{ij} \leq n-2$ $\forall i, j \in V \setminus \{1\}, i \neq j$ guarantee that the final solution contains a tour passing through node $\{1\}$ and no tours not passing through it.*

¹<https://www.ibm.com/docs/en/icos/20.1.0?topic=optimization-best-practices-indicator-constraints>

Proof. First, prove that for any tour that not contains the starting node at least one of the inequalities is violated by a pair of nodes of the tour. To show that it is enough to sum all the constraints relative to the selected arcs. All u variables are summed and subtracted once. Hence the sum of the k (number of nodes in the tour) constraints will end up in an impossible inequality $k(n-1) \leq k(n-2)$. Since we know that given the degree constraints the solution does not contain an open path and we just saw that there are no tours that do not pass through the source node, it is sufficient to show that a tour passing through 1 can exist to prove that the solution returns a Hamiltonian circuit. To show that it is enough to verify if single constraints are violated both in case arcs are selected or not. For $x_{ij} = 0$ it is straightforward because $u_i - u_j \leq n-2$ since $u_i \leq n-1$ and $u_j \geq 1$. Being u position variable we can define their value as the discrete-time t in which they are visited. So assuming $x_{ij} = 1$ the node i is visited immediately before than j so if $u_i = t$ then we can assume $u_j = t+1$. In this way constraint is satisfied since $u_i - u_j + n - 1 \leq n - 2 \implies t - (t+1) + n - 1 \leq n - 2$ that is valid because $t - (t+1) + n - 1 = -1 + n - 1 = n - 2$. \square

2.1.2 CPLEX implementations

MTZ implementation using CPLEX can be done using different techniques. Besides the straightforward implementation of the degree constraints, MTZ's subtour elimination constraints can be implemented in different ways.

One of CPLEX's features are *indicator constraints*², a way to activate or not a certain constraint depending on the value of a control, binary variable. Internally this is implemented with big-M technique or through local activation of that constraint in a certain node during branching, while that variable is fixed. This is the perfect scenario for the first version of MTZ SECs we presented.

The other way, the one we presented in the model, uses big-M formulation, which implementation is straightforward. We will refer to this as the *static* model.

Another possibility is using *lazy constraints*³, a type of constraints that are not immediately added to the model, but activated once they are necessary. The idea behind this is to specify as lazy some constraints that are unlikely to be violated, keeping the model thinner. Again, a perfect scenario for our big-M SECs. We will refer to this as the *lazy* model. They have some limitations, the most notable is that a lazy constraint cannot have indicator constraints, so we cannot mix the two implementations.

Claim 1. *The best implementation is the one that takes advantage of lazy constraints.*

The graph is representing the result of geometric-mean profiler [4]. A total of 120 instances are tested, 30 of which are around 45 nodes (that will ensure a < 10 min execution time). More on testing setup and parameters settings in appendix 7.4.

The result of the benchmark is pretty clear: the model implemented through lazy constraints is faster than the other two. We can also assert that the static model is faster than the one which uses indicator constraints.

²<https://www.ibm.com/docs/en/icos/12.9.0?topic=optimization-what-is-indicator-constraint>

³<https://www.ibm.com/docs/en/icos/12.9.0?topic=pools-what-are-user-cuts-lazy-constraints>

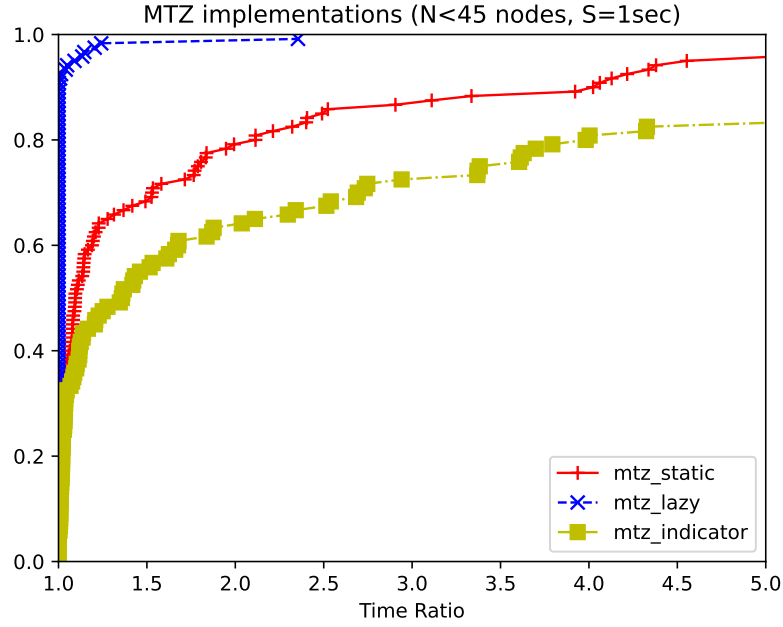


Figure 2.2: MTZ implementations comparison

Since the results allow us to and bearing in mind that correlation does not imply causality, we can carefully assert that the smallness of the model makes it faster. This is true if lots of constraints are not violated (then not added to the model), while on the static all of the constraints are present at starting time. This is also true considering the static model versus the one with indicator constraints, which is a comparison between formulations. In fact, after an analysis of CPLEX logs, it is possible to notice that the presolve didn't reduce the model size with indicators, which has always more rows and more columns (in general, more non-zeroes) than the static model.

Static log	Reduced MIP has 977 rows, 675 columns, and 3750 nonzeros.
	Reduced MIP has 650 binaries, 25 generals, 0 SOSs, and 0 indicators.
	...
Indicator log	Reduced MIP has 1277 rows, 975 columns, and 4050 nonzeros.
	Reduced MIP has 650 binaries, 25 generals, 0 SOSs, and 600 indicators.
	...

Table 2.1: Model size for toy example of 26 nodes. There are $300 = \frac{600}{2} = \frac{1}{2}2\binom{25}{2}$ non-zeroes, rows and columns with respect to the static model

In fact, for all three model sizes (rows, cols and non-zeroes) the indicator has exactly half of the number of SECs in addition to the others. This is true for rows and non-zeroes, while for columns, the number of variable in the static model plus half of the number of SECs is reported in the model size section, while in the section that exploits the nature of the variables, all of the variables in the static one are reported, in addition to others marked as *indicators* (equal to the number of SECs). Keeping in mind that the number of SECs is $2 \cdot \binom{n}{2} = 2 \cdot \frac{n(n-1)}{2} \in \mathcal{O}(n^2)$, this result cannot be

ignored. Another important fact to analyze is that the presolve on the lazy model worked really well: it drastically reduced the number of rows, probably the key to the success of this formulation.

Considering how the indicator constraints are well sold on CPLEX guidelines⁴, the results are kinda surprising. But the guidelines state also that a big-M formulation should be avoided when M is much larger than any other coefficient and when the model does not suffer from big-M side effects (numerical issues, mainly), that is not our case. We precisely choose M and set the parameter `CPX_PARAM_EPINT` to ensure general correctness. We suppose that those advice on indicator constraints are given to prevent a poor choice of M and, consequently, a hard time debugging numerical issues, which can be difficult to exploits.

2.1.3 Speeding up the model

The model we presented is correct, in the sense that solves the problem for a reasonable amount of time up to a certain number of nodes. The performance of the model, however, can be improved by adding some constraints that tight the LP relaxation during branching. The constraints we're up to adding are SECs from Dantzig, Fulkerson and Johnson formulation, restricted to a certain size of subsets. The problem with that formulation is that the total number of constraint is exponential in n , but the idea is to add only those constraints that involve subsets of nodes of size 2 or at most 3.

We will refer as *SECs of degree 2* this constraints:

$$x_{ij} + x_{ji} \leq 1 \quad \forall i, j \in V, i \neq j$$

and as *SECs of degree 3*:

$$x_{ij} + x_{jk} + x_{ki} \leq 2 \quad \forall i, j, k \in V, i \neq j \neq k$$

This will prevent subtours of size 2 and size 3 to form. We have to keep in mind that the total number of constraints added is not that negligible: for degree 2 SECs they are $\binom{n}{2} \in \mathcal{O}(n^2)$ while for degree 3 they are $2 \cdot \binom{n}{3} \in \mathcal{O}(n^3)$. Note that for degree 3, we have to consider both circular paths due to asymmetry (for example, considering node 2, 5 and 8, we have to add both $x_{25} + x_{58} + x_{85} \leq 2$ and $x_{28} + x_{85} + x_{52} \leq 2$). Clearly, does not exist such degree 1 SECs because self-loops are not allowed in the model.

The idea is to add only a small amount of constraint so the model is still compact but powerful enough to speed up the branching process. We have to find a trade-off for this. We can consider degree-2 constraints as a correction of the asymmetric model with respect to the symmetric one: because of asymmetry, we have double the

⁴<https://www.ibm.com/support/pages/node/397209>

number of variables, because an edge is converted in two arcs. A degree-2 constraint for a couple of arcs means that if one of them is fixed, also the other one had to be fixed, so we don't have freedom of choice on the other one, exactly as the symmetric version (because there's only one edge!). The overhead is to have twice the variables and specialized constraints to manage this behavior.

Claim 2. *The solve time for MTZ model can be improved including degree-2 subtour elimination constraints.*

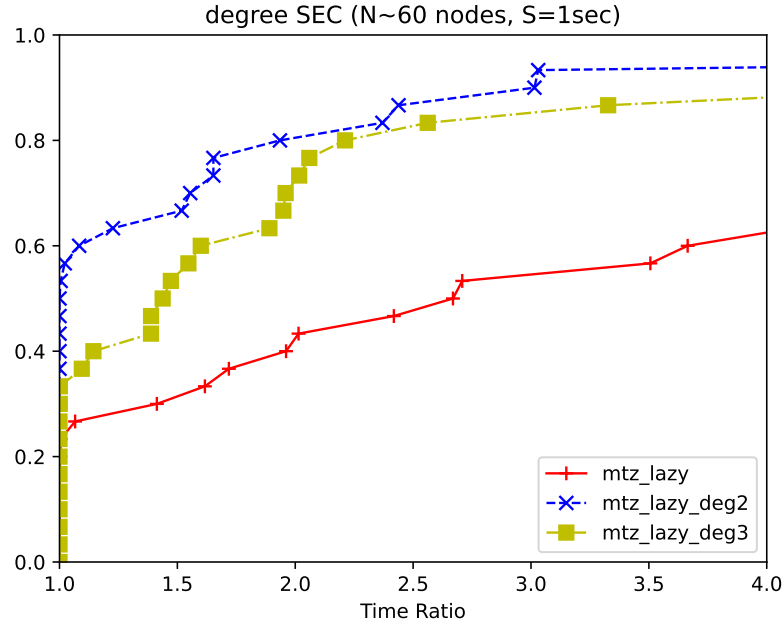


Figure 2.3: MTZ degree SECs comparison

The comparison is done on lazy implementation (because of it's superior with respect to the others) so the number of nodes for instance can be increased to avoid any bias: 30 instances of 60 nodes are tested.

The graph shows the superiority of degree 2 SECs model with respect to a basic implementation and to degree 3 SECs model (which includes both constraints of degree 2 and 3). This is probably due to the number of constraints added that, despite being lazy, they're too much considering the degree 3 model. As we could expect, the degree 3 model works pretty well when the model is small or easy to solve, because the total number of constraints added is not so different than the degree 2 model. Considering that the goal is to solve efficiently hard problems, this information is not that interesting.

Note: claim 1 was produced considering adding all the degree 2 Danzinger's subtour elimination constraints. Overall, we can consider the big-M formulation with degree 2 SECs and implemented using lazy constraints as the winner over all possible MTZ formulations and implementations.

2.2 Gavish and Graves

In 1978 Gavish and Graves [6][10] proposed an alternative solution based on a flow idea. This method introduces a variable y_{ij} for each arc $(i, j) \in A$, $(i \neq j)$, which represents the *quantity of flow* in the arc. The source of the flow is node 1, and its destination after visiting the graph. Starting at its maximum capacity $(n - 1)$ the flow loses one unit each time it visits a node, returning to node 1 with no flow at all. Figure 2.4 shows the idea in a toy example.

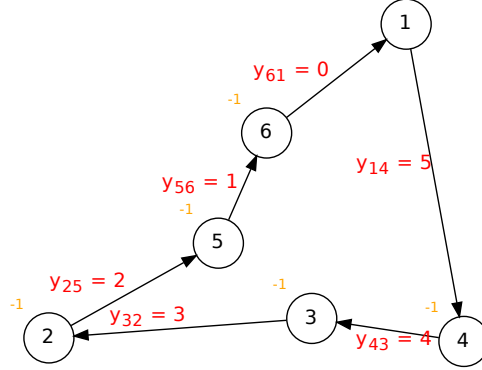


Figure 2.4: Variables y represent flow quantity

First of all, we have to model the flow. We have to model the flow at the beginning, as well at the end, and its behavior during the visit. Respectively, they are modeled with

$$\begin{aligned}
 y_{1j} &= (n-1)x_{1j} & \forall j \in V \setminus \{1\} \\
 y_{i1} &= 0 & \forall j \in V \setminus \{1\} \\
 \underbrace{\sum_{i=1, i \neq h}^n y_{ih}}_{\text{in-flow node } h} &= \underbrace{\sum_{j=1, j \neq h}^n y_{hj}}_{\text{out-flow node } h} + 1 & \forall h \in V \setminus \{1\}
 \end{aligned}$$

We will refer to them as *flow-model constraints*. The first one model the out flow from node 1, which has to be set at its maximum capacity, $n - 1$. Only one of the x_{1j} , $j \in V \setminus \{1\}$ will be set to one so, for that arc, the flow will be $n - 1$.

The second one model the in flow at node 1, which is zero, because we are supposing that during the visit of the remain $n - 1$ nodes, the flow will decrease to zero. Notice that we can model this constraint imposing a different upper bound to those variables: these constraints will be dropped from the model during implementation. The third one model the leaking of one flow quantity during each visit that not involves node 1.

The last thing to do is to link the flow variables to the arc selection variables, so if an arc is selected, the flow is free to pass through it. We can model this imposing different upper bound on flow capacity for that arc:

$$\begin{aligned}
 x_{ij} = 0 &\implies y_{ij} = 0 & \forall i, j \in V \setminus \{1\}, i \neq j \\
 x_{ij} = 1 &\implies y_{ij} = n - 2 & \forall i, j \in V \setminus \{1\}, i \neq j
 \end{aligned}$$

this logical implication can be modeled as

$$y_{ij} \leq (n-2)x_{ij} \quad \forall i, j \in V \setminus \{1\}, i \neq j$$

We will refer to them as *linking constraints*. It is possible to notice that the in/out flow from node 1 are a special case of this constraint, in fact, this one imposes an $n-2$ upper bound on the value of y_{ij} because that case is already managed, and the bound can be made tighter.

The bound on the variables are simply

$$y_{ij} \in \{0, \dots, n-1\} \quad \forall i, j \in V, i \neq j$$

this works in general, but on the implementation side, the bounds can be restricted at $n-2$ for all nodes different from 1 and to 0 for the in-flow variable at node 1, as previously mentioned. It's interesting to note that the variables are not necessarily integers, but providing such information to the solver is always a good practice.

Since this formulation was presented in class, we will refer to it as *lecture model*, which is summarised below:

2.2.1 Gavish-Graves model, lecture

$$\begin{aligned} & \text{minimize} && \sum_{(i,j) \in A} c_{ij} x_{ij} \\ & \text{subject to} && \sum_{(i,j) \in \delta^-(j)} x_{ij} = 1 && \forall j \in V \\ & && \sum_{(i,j) \in \delta^+(i)} x_{ij} = 1 && \forall i \in V \\ & && x_{ij} \in \{0, 1\} && \forall (i, j) \in A \\ & && \sum_{i=1, i \neq h}^n y_{ih} = \sum_{j=1, j \neq h}^n y_{hj} + 1 && \forall h \in V \setminus \{1\} \\ & && y_{1j} = (n-1)x_{1j} && \forall j \in V \setminus \{1\} \\ & && y_{i1} = 0 && \forall j \in V \setminus \{1\} \\ & && y_{ij} \leq (n-2)x_{ij} && \forall i, j \in V \setminus \{1\}, i \neq j \\ & && y_{ij} \in \{0, \dots, n-1\} && \forall i, j \in V, i \neq j \end{aligned}$$

Even if this model is correct, it is possible to modify it while keeping correctness. The in-flow constraints for node 1 are implicitly satisfied considering the initial value of the flow and the fact that the flow loses one quantity for each visit (modeled by the flow control constraints). Anyway, this is no big deal considering that those constraints were implemented as variable bounds.

The out flow constraints from node 1 can be merged in this one:

$$\sum_{j=1, j \neq 1}^n y_{1j} = n-1$$

Clearly, just one element of the sum will be equal to $n - 1$: considering the flow loss, length of tour and variable bounds, the flow has to start with that value.

We still need to link the selection of an arc starting from node 1 to the full capacity on that arc, made possible by

$$y_{1j} \leq (n - 1)x_{1j} \quad \forall j \in V \setminus \{1\}$$

which can be seen as a specialized case of linking constraints for node 1. The remaining linking constraints, as well as flow-model constraints, remains unaltered. Since this model is the most frequent in literature, we will refer to it as *literature model*, which is summarised below:

2.2.2 Gavish-Graves model, literature

$$\begin{aligned}
& \text{minimize} && \sum_{(i,j) \in A} c_{ij}x_{ij} \\
& \text{subject to} && \sum_{(i,j) \in \delta^-(j)} x_{ij} = 1 && \forall j \in V \\
& && \sum_{(i,j) \in \delta^+(i)} x_{ij} = 1 && \forall i \in V \\
& && x_{ij} \in \{0, 1\} && \forall (i, j) \in A \\
& && \sum_{i=1, i \neq h}^n y_{ih} = \sum_{j=1, j \neq h}^n y_{hj} + 1 && \forall h \in V \setminus \{1\} \\
& && \sum_{j=1, j \neq 1}^n y_{1j} = n - 1 \\
& && y_{ij} \leq (n - 2)x_{ij} && \forall i, j \in V \setminus \{1\}, i \neq j \wedge i \neq 1 \\
& && y_{1j} \leq (n - 1)x_{1j} && \forall j \in V \setminus \{1\} \\
& && y_{ij} \in \{0, \dots, n - 1\} && \forall i, j \in V, i \neq j
\end{aligned}$$

2.2.3 CPLEX implementations

Both formulation allows an implementation that uses lazy constraints, so everything will be tested. The model, anyway, it's different from MTZ by the number of variables, which is $\mathcal{O}(n^2)$. If we exclude SECs of degree 2, the model is bigger than MTZ, but still compact.

Claim 3. *The best combination of formulation and implementation is the literature model implemented through static constraints.*

The comparison is done considering 60 instances of around 50 nodes each. It's clear that the static implementation is better than the lazy one. Recall that the main idea behind lazy constraints is to add them only when needed, keeping the model small for relaxations. They are supposed to be violated very few times, but this is not the case. The GG SECs models a behavior of lots of variables ($\mathcal{O}(n^2)$), so it's expected that will be a lot of constraints violated. We tested the number of constraint violation (during whole execution) by running the lazy implementations

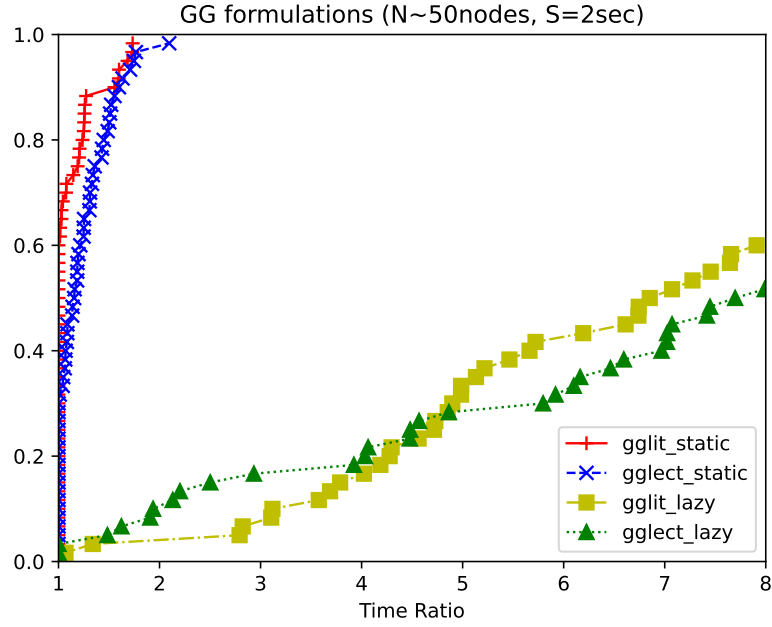


Figure 2.5: GG formulations and implementations comparison

of MTZ and GG (both formulations) on a total of 25 instances (5 of which composed of 10 ,20, 30, 40 and 50 nodes).

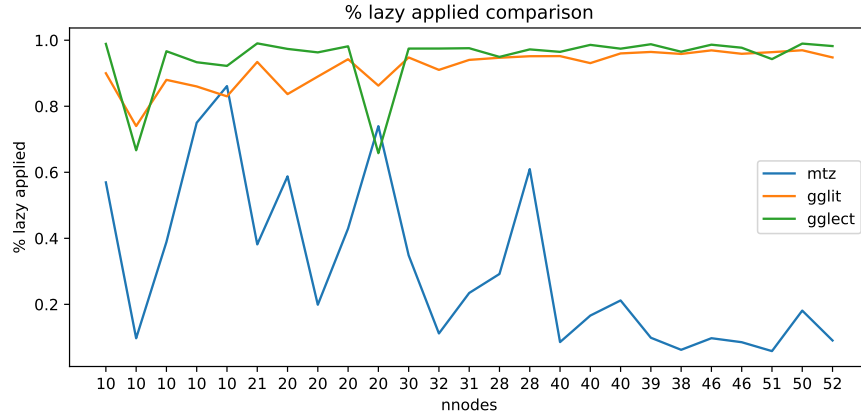


Figure 2.6: Percentage of lazy violations for each model

While keeping in mind that the number of constraints is quadratic in number of nodes, we can observe that the number of lazy violations in MTZ (blue line) is decreasing (and independent in the number of nodes) so, roughly, constant in absolute values, while in both formulation of GG (orange and green lines), almost all constraints are violated. That makes the implementation through lazy constraints ideal for MTZ and costlry for GG, because of model reshapes during executions.

Both static models are quite good, with the literature formulation that performs slightly better that the one presented in class.

One may ask if the Dantzig's SECs for degree 2 that worked beautifully in the MTZ model could also help here.

Claim 4. *The solve time for GG model can be improved including degree-2 subtour elimination constraints.*

We tested the best model in the previous comparison, the literature formulation with static constraint, statically adding the additional SECs. We tested 30 instances of 80 nodes each.

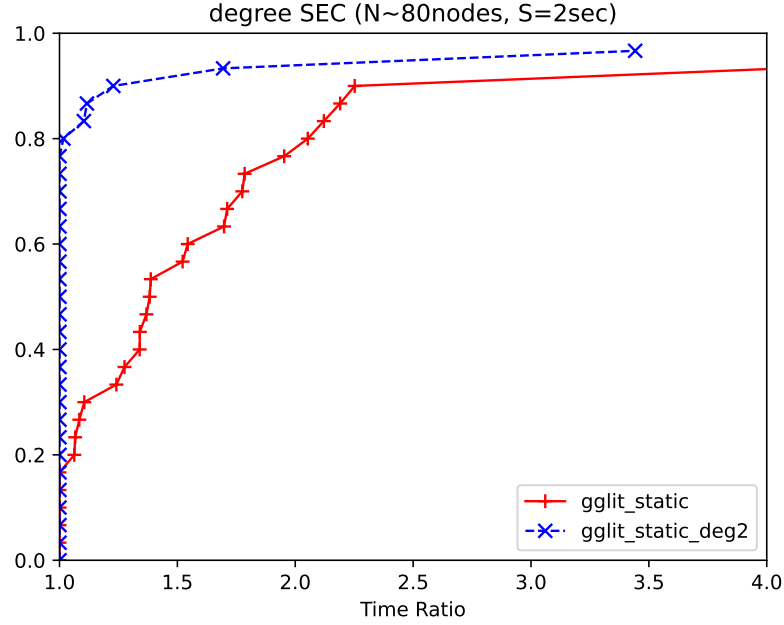


Figure 2.7: GG degree SECs comparison

The answer is positive, those constraints are helpful also here.

The static implementation of the literature formulation with degree-2 SECs is the winner among all possible formulations and implementations.

2.3 Compact models comparison

Finally, we tested MTZ against GG, considering for both of them the optimal formulation / implementation on a test bed of 30 instances of 80 nodes.

Claim 5. *GG is a better compact model formulation of TSP compared with MTZ.*

We can decree the Gavish and Graves as the best compact model for euclidean TSP. It's nice to notice that, given a fixed time limit, the number of nodes solved to optimality in that time limit act as a benchmark for the performance of the methods and approaches to TSP. In this case, considering our setup, 80 nodes is the maximum amount that can be solved by limiting the computation to 10 minutes. It's also

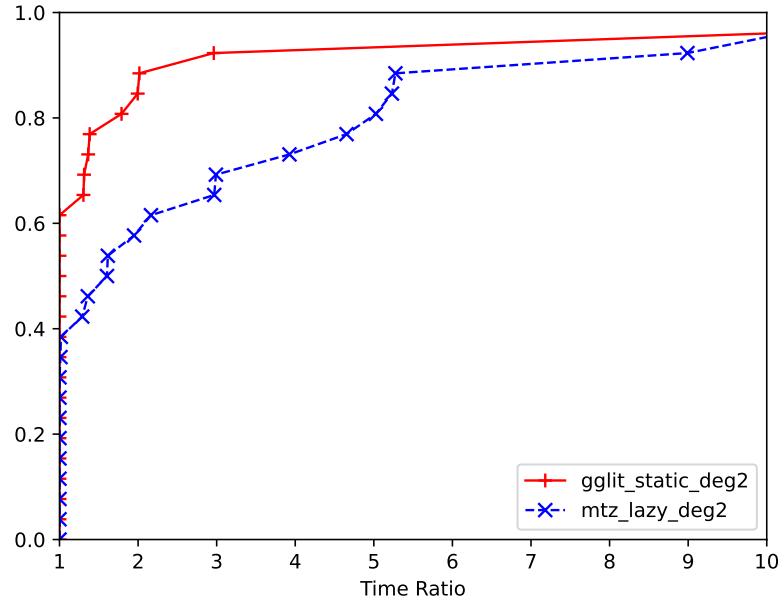


Figure 2.8: Compact models comparison

important to check each time that the solutions obtained are optimal, in the sense that if one of the two methods reaches time limit, the best feasible solution obtained during branch-and-cut is obtained, but there's a loss of sense to compare it with the other solution produced by the other method. In our tests, we will ensure that all this details are taken into consideration.

Chapter 3

Benders Method

3.1 The Loop method

Compact models are an efficient way to model the TSP with a polynomial number of constraints. However, they allow solving only small instances since they still have a huge number of them. A more efficient way to avoid subtours would be to generate the subtour elimination constraints on the fly, only when needed while precisely targeting a subtour elimination.

Benders method is a general strategy to solve MIP problems: it starts solving a reduced version of the model (in which some constraints, even those that ensures correctness, are relaxed) and then it adds to the model that constraints that would be violated (according to actual solution) if present from the beginning. Then it repeats the procedure until a correct solution is obtained.

Applied to TSP: we start from an SEC-free model that will produce subtours, we solve it using a MIP solver as a black box until we found a solution with subtours. For each of them, we have to add to the model Danzing's SEC: this will prevent those subtour to form the next iteration. We repeat this until a single-tour solution is obtained.

Algorithm 1: The Loop method

Result: A subtour-free solution

model \leftarrow prepare SEC-free model;

sol \leftarrow MIP opt (*model*);

while *sol* contains subtours **do**

foreach subtour *s* in *sol* **do**

 | add to *model* Danzing's SEC that involves *s*

end

sol \leftarrow MIP opt (*model*)

end

Since it uses a MIP solver as a black box inside a loop, we will refer to it as the *Loop method* or, improperly since it is its generalization, *Benders method*.

There's no reason to use an asymmetric version of the problem, the symmetric one will works well. Danzing's SEC that will be added at each iteration became:

$$\sum_{(i,j) \in (S)} x_{ij} \leq |S| - 1 \quad \forall S \subset V : |S| \geq 3$$

Notice that the number of non-zero on the left-hand side of the constraint is $\binom{|S|}{2} \in \mathcal{O}(|S|^2)$ and that we are considering subset S of at least dimension 3: for dimension 2 the constraint is clearly absorbed in the variable's bounds ($x_{ij} \leq 1$).

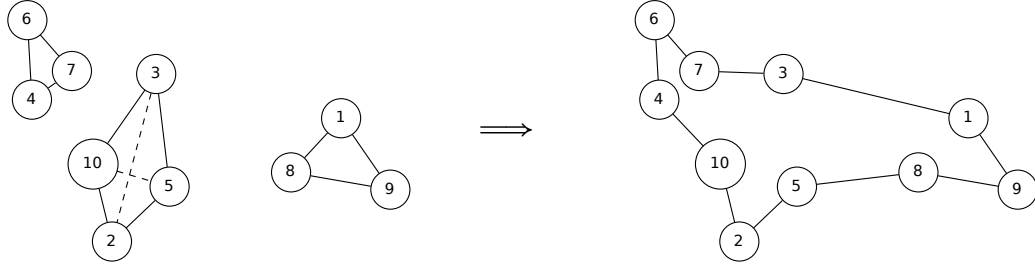


Figure 3.1: Adding $x_{47} + x_{76} + x_{64} \leq 2$, $x_{25} + x_{53} + x_{310} + x_{102} + x_{23} + x_{510} \leq 3$ and $x_{89} + x_{91} + x_{18} \leq 2$ will prevent subtours to form, forcing a subtour-free solution

One thing that's important to keep in mind is that, during iterations, there's no guarantee that the number of subtours is monotone nor decreasing. After some iterations, let's say when such number are less than 5, we can have lots of variability and the convergence to a single tour can be pretty slow. Also, there's no thing such as subtours merging: adding two SEC doesn't mean that those subtours will be merged in a single one, they can also form subtours in other ways.

3.1.1 Implementation details

The last thing to specify are some details left behind. The MIP solver that we will use is CPLEX. We can have more freedom in the connected component algorithm, necessary for the creation of the constraints. We need both fast insertion and fast retrieve the nodes of a component. This can be done adapting a union-find data structure (with path compression and other heuristics) mixed with a linked-list (implemented using swap ends trick). Notice that it's not necessary to preserve the order of the subtour visit, we only need the nodes that belongs to the same component. This could have been the best idea if the number of subtours would be monotonically decreasing. Anyway, that idea works, but it's a huge overkill, a simple successor vector (by sacrificing retrieve time) or an adjacency list (specialized keeping 2 slots for node) can do the job flawlessly. The second option is actual implemented, because it is reused in future approaches to TSP. We have to state that the most of time will be spent by the MIP solver, that will occupy the majority of the available time limit.

3.2 The Two-phase Loop method

The time limit management for the Loop method is trivial: the MIP solver, for the current iteration, can take advantage of the remaining time limit, that will be split during each iteration. But, it's possible to notice, that after some iteration the model became bigger and bigger (because of the SEC added) and the MIP solver uses more and more time to solve the problem the single subproblem. For this reason, considering an initial phase (phase 1) when we're not interested in optimality, we can set a lower and fixed time limit for those iterations, and so generate useful SEC to

solve the problem. At the end of this phase, even if we reach a single-tour solution, we cannot claim its optimality, because we fixed our MIP solver to run constrained in time. We have then to let run the solver indefinitely to reach an optimal solution (phase 2), as we did in the usual Loop method.

Since managing the time limit of CPLEX is too platform-dependent it's possible to fix the maximum number of nodes generated or the maximum number of incumbent updates: both of them behave like a time limit for phase 1's iterations. The first strategy (setting `CPX_PARAM_NODELIM` in CPLEX) is implemented.

We will refer this strategy as *Two-phase Loop method*.

Claim 6. *The improvement given by Two-phase Loop method is negligible.*

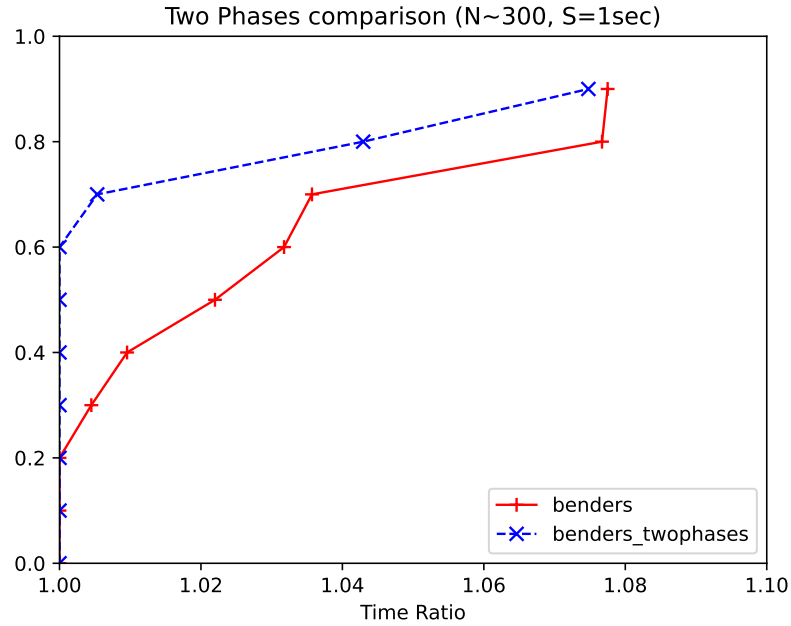


Figure 3.2: Loop methods comparison, short time ratio

Two hyperparameters have to be fixed, the amount of time spent on phase 1 and the maximum number of branching nodes. We are not going to perfectly tune those parameters, because performance variability will destroy our analysis, so, after some tests on a validation set trying different parameters, we will fix those to reasonable values: phase 1 will take 50% of the time available, during which only 3 nodes will be processed. More important details on parameters tuning in appendix 7.4

The difference is negligible, considering the very short time ratio, the two methods can be considered equally valid.

Another reasonable strategy is to leave phase 2 the shortest amount of time to solve to optimum the problem while using the remaining time on phase 1. This strategy is better than the pure Loop method, but the fifty-fifty split of time between phases seems the best.

3.3 Callbacks method

An adaptation of Benders method can be achieved using CPLEX's features: *callbacks*, a simple way to inject user-written code during branch-and-cut. CPLEX uses branch-and-cut to solve MIP problems and, for each node (excluding the special case of root node where some preprocessing also happens), the fractional result obtained from LP relaxation is cut also using cut pool's cuts to obtain an integer solution, then some primal heuristics are applied to obtain a solution which will helpfully update the incumbent. During these two phases (cuts application and before the incumbent update) it's possible to generate and add constraints to the model using the mechanism of callbacks. The idea behind this approach is that the user has more insight than CPLEX about the problem, so it can add more specific and problem-related cuts that will improve the computation.

This is different from Benders method, but the idea is similar: start with SEC-free model, then adds, taking advantage of callbacks, all the SEC necessary until a single-tour solution is obtained. We will refer to this method as the *Benders Callbacks method*.

The SEC added are, again, Danzinger's SEC for symmetric version, but in two different fashion. When adding a SEC before the incumbent update, it's possible to recycle the connected components algorithm because an integer solution is provided. The situation is different when trying to generate a SEC in the cut callback because the code will be called back just after LP relaxation solution, so just a fractional solution is available, and such a solution is a mess, because we have some edges that are fixed to one and some other not, so clearly not a collection of cycles. Anyway, an algorithm for finding connected components given a fractional solution exists, and it relies on solving a series of max-flow problems. Since the implementation is troubling, it's possible to exploit a well-known library that will provide a subtour separation procedure: *Concorde*. The library's function for that task will be called during the cut callback and some SEC will be added to the model. Those constraints, as opposed to those generated before updating the incumbent, are *user cuts*¹: they are not needed to generate a feasible solution (single-tour) since we already add all the useful SEC before the incumbent update, but they will help to tight the model.

Let's now focus on the user cuts generation procedure. Considering the number of nodes generated during branch-and-cut, the possible huge amount of SEC that are possible to generate, the computing time required to generate those SEC, and the fact that we're making our model bigger, one may ask if there this procedure will add some overhead to CPLEX computation. The answer is positive: a model with lots of SEC is great because it will tight the formulation, but considering the amount of time spent generating those constraints and spent during relaxations, it's necessary to find a trade-off. Some possible strategies are to stop the generation of constraints if some requirements are reached. We're going to present two strategies, by avoiding the separation randomly (per node) or after a fixed number of nodes.

¹<https://www.ibm.com/docs/en/cofz/12.8.0?topic=pools-what-are-user-cuts-lazy-constraints>

Claim 7. *The Benders idea implemented through callbacks is superior to the Loop method. Stopping the constraint generation after a fixed number of nodes seems a good trade-off.*

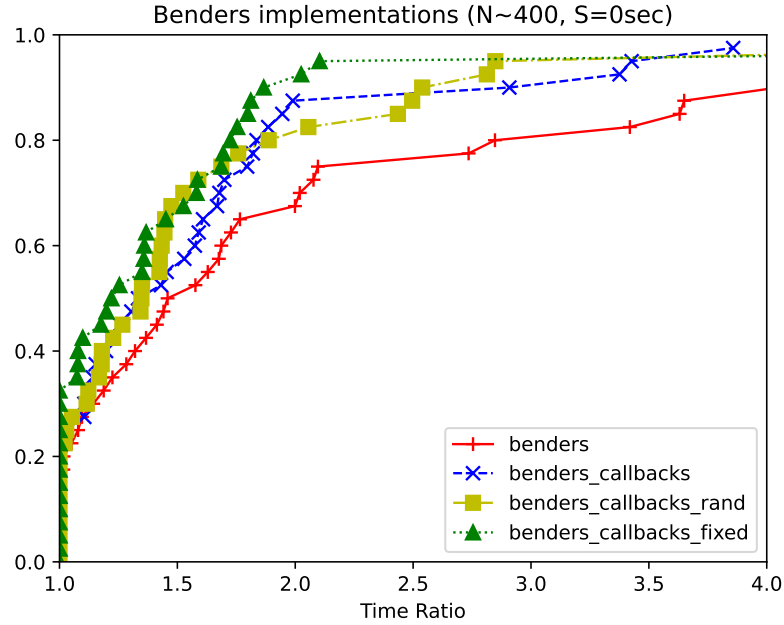


Figure 3.3: Benders implementation comparison, with variants in callbacks

The comparison is done considering 40 instances of around 400 nodes each. Four models have been compared: the Loop method and three variant of the callbacks method: in one of them we stop the SEC generation (after LP relaxation) per node randomly with 50% probability, in another one, we stop after 64 nodes, and in the third one we didn't stop the process at all, by adding as many constraints as possible. The hyperparameters we considered, 50% and 64 nodes, are tuned using a validation test, but not tuned to perfection considering performance variability. Anyway, they both seem reasonable. Considering that with 400 nodes per instance, the branching tree has usually $> 10k$ nodes. The 50% random strategy simply cut by half all the possible SEC to be added. The fixed node strategy is more like a bet: 64 nodes are way less than the total number of node in the branching tree, we bet that the first explored nodes contain useful SEC to be separated. 64 is chosen to be the first 5 levels in the branching tree, considering a *go-wide* strategy decided by CPLEX or the first 64 if CPLEX decided to *go-deep*. In this last case, we even bet on CPLEX's decision ability.

The results show that the Loop method is inferior compared to the callbacks method. The fixed nodes strategy seems slightly better than the other two, even if the random strategy becomes competitive for a small slice of the time ratio. Anyway, both of them seem reasonable.

Chapter 4

Matheuristics

An important category of algorithm to handle big instances is the family of metaheuristics. In this section two matheuristics will be covered, metaheuristics that uses mathematical programming. Heuristic techniques do not aim to solve the problem to optimality but they look to find a good solution close to it. The idea upon heuristics is a trade-off between precision and performance. In fact, heuristics can handle way bigger instances than exact models. We will explain the implementation of two different heuristics that allow to solve instances that reach almost thousands nodes: Hard Fixing and Soft Fixing. Both methods relies on the same idea. In two different ways the aim is to find an initial feasible solutions and move to neighbours to getting closer each step to optimal solution. To achieve this the two algorithms reduce significantly the degree of freedom fixing a significant part of the solution.

4.1 Hard Fixing

Hard fixing technique was proposed in 1980 by Balas [1] and it is based on the simple idea to fix some variables to lower the dimension of the problem to solve. In TSP it consists in fixing some arcs of the current solution. The algorithm works as follows. An initial solution is found using a MIP solver. Then, in every iteration, it is possible to fix some of the x variables corresponding to the selected arcs by changing the lower bound to 1. In this way arcs are forced to be selected again in the following iteration. At the end of the iteration every arcs is freed setting the lower bound back to 0.

Algorithm 2: Hard Fixing

Result: An approximated solution

```
model ← Callback method model;  
sol ← MIP non-opt sol (model);  
while timelimit not reached do  
    foreach edge e in sol do  
        | change e lower bound to 1 with probability p  
    end  
    sol ← MIP opt (model);  
    foreach edge e in sol do  
        | change e lower bound to 0 with probability p  
    end  
end
```

It is important to notice that this new restriction to the problem does not cut the current solution so in every iteration the solution will be at least as good as before so the path of the objective function will be monotonically decreasing.

4.1.1 Implementation details

The idea upon Hard Fixing is quite simple but, as often happens with heuristics, it leaves many implementation choices. In our case the solution of the MIP model is obtained as usual using CPLEX. At the very beginning of the method the solution is found running the whole model on CPLEX allowing the solver to run for a limited part of the timelimit with this portion that has to be big enough to find a solution. A valid alternative can be to make CPLEX solve the model only allowing to create the root node eventually leaving the original timelimit. It can seem more convenient in terms of reliability but it may stop the search for the starting solution too early. A good starting solution is an important element to find a good approximation because in every iteration the solution can move only to a close neighborhood. In our implementation the starting solution runs for $1/10$ of the total timelimit. Then, the remaining timelimit is split between every iteration. In our design the number of iteration is not set deterministically but each one can run for $1/20$ of the timelimit left from the first iteration. This leads however to around 20-25 iterations

A further hyperparameter to tune is the percentage of edges that have to be fixed at the beginning of each iteration. This value can remain constant throughout the execution or variable according to how much fast is the solution is moving. In our implementation we decided to keep the most simple idea tuning this to 80%.

4.2 Soft Fixing

A more recent work has been proposed in 2003 by Fischetti [5] is the *local branching* also known as *soft fixing*. The aim is similar to the one in hard fixing trying to explore a neighborhood of the current solution to improve iteration after iteration. While hard fixing impose some edges to be selected soft fixing operates adding each time a constraint to the model. The idea is to force the solver to find a solution that changes at most k edges. As before an initial solution has to be found by the solver and every iteration has a certain timelimit to get an improved solution.

To guarantee that the new solution is within a certain neighborhood k at every iteration the following constraint will be added

$$\sum_{(i,j) \in (x^*)} x_{ij} \geq n - k$$

imposing that at least $n-k$ edges do not change. In this way we ensure that the solution is contained

As before, this new constraint does not violate the current solution and CPLEX automatically set it as the incumbent. This guarantee that when the solver hit the iteration timelimit it return a solution at least good as before. Furthermore, it is fundamental to remember that at every iteration before adding the new constraint

based on the new current solution it is necessary to remove the constraint given by the previous solution.

While hard fixing has an intrinsic probabilistic approach selecting the edges for a fixed k the solution may not improve if it is a local minimum. It surely may happen in hard fixing too, but the hard fixing idea ensures that iteration after iteration the solution space is explored differently. In soft fixing it is useful if not necessary to define a policy to update k when the solution does not improve.

Algorithm 3: Soft Fixing

Result: An approximated solution

$model \leftarrow$ Callback method $model$;

$sol \leftarrow$ MIP non-opt sol ($model$);

while *timelimit not reached* or *max k reached* **do**

 add the new constraint for k -neighborhood;

$sol \leftarrow$ MIP opt ($model$);

 remove the constraint for k -neighborhood;

if *sol not improve* **then**

 | update k ;

else

 | reset k to default

end

end

4.2.1 Implementation Details

The steps are similar to hard fixing, so here we focus mostly on the policy of updating k . Remember that k is the maximum number of edges that can be changed in a single iteration. The algorithm starts with $k=3$ and every time the solution does not improve k is increased by 2. Once the solution improves the value is set back to the default value. If k reaches 15 the algorithm terminates. The starting iteration to find the first incumbent takes the 20% of the total time, twice of hard fixing one, because we expect that soft fixing has a very good search among the neighborhood because its freedom among the arch is bigger. However, for big instances hard fixing can change a lot of arch in a single iteration, while soft fixing k can be very small with respect to the number of nodes.

A final remark, in the last iteration, both for soft and hard fixing, last constraint has not to be removed because in this case CPLEX consider the instance unsolved because it is modified after the solution is found.

4.3 Matheuristics comparison

Claim 8. *The hard fixing method is better on average instances, while soft fixing has better peaks when it start with a good solution*

The comparison is done using random generated instances with a number of nodes between 500 and 800 running for around 12 minutes each. The results showed that

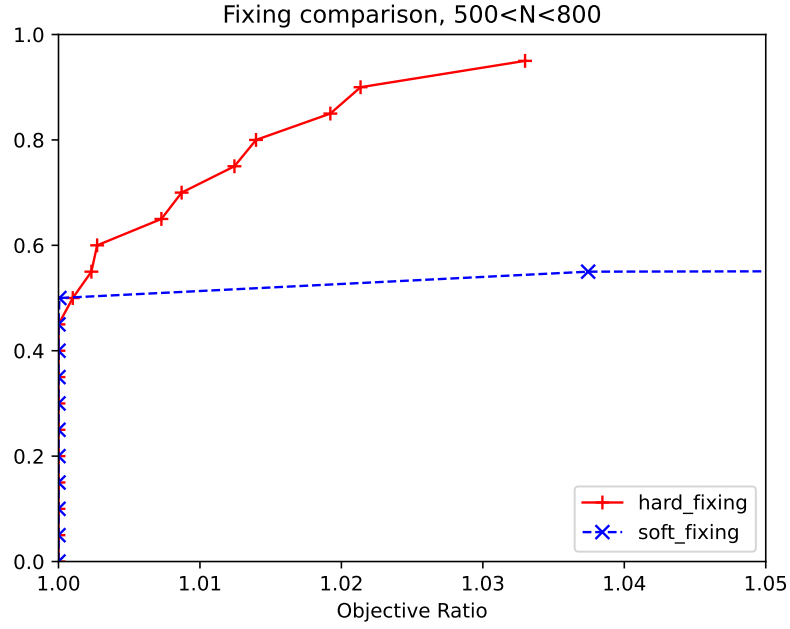


Figure 4.1: Matheuristics comparison

hard fixing is quite consistent in returning a good solution even if it starts with a bad one. In most of the cases it returns a solution within 2-3% of the optimum. Soft fixing, instead, strongly depends on the starting solution as we expected. In fact, as stated before, in the hyperparameters tuning phase it turned out that it was better to leave more time for the first iteration. It is very clear observing the differences on how instances are solved. Almost every time soft fixing find a good solution at the beginning it is better than hard fixing and it comes very close to the optimal solution. As you can see they split almost equally the victories but only once the loser solution of soft fixing is close. Instead, all the times hard fixing is competitive. In fact, when both start with a bad solution hard fixing manage to reach a good approximation within the given timelimit, while for soft fixing is not the case. When timelimit is too small it is a valid option starting with a k higher than 3 because otherwise most of the iteration will lead to a very small change consuming a significant part of the time.

Chapter 5

Approximation algorithms

In previous chapters, we dealt with methods that will produce an optimal solution, if we provide them enough execution time. The challenge is to solve problems with a huge amount of nodes, and for that reason, we have to drop optimality seeking different strategies. But if we still have a feeling for optimality, the choice is to move to approximation algorithms.

In an approximation algorithm, it is theoretical-guaranteed that the solution is less than a factor k from the optimal (since we're dealing with a minimization problem), but the algorithm could also return a better one (even the optimal one!).

The algorithms we're going to present works for a restricted version of the problem: Δ -TSP, in which the costs follow triangular inequality ($c_{ij} \leq c_{ik} + c_{kj}$, $\forall i, j, k$). Since euclidean distance respect those rule, Euclidean TSP is a restricted version of Δ -TSP.

5.1 2-approximation algorithm

A 2-approximation algorithm follows a simple idea: the optimal tour without an edge, in a graph-theory point of view, is a single path visiting all the nodes. Since that path is connected and acyclic, the path represents a spanning tree of the nodes, which cost is greater than the shortest spanning tree (because that's the shortest one) and less than the optimal tour (since we removed an edge).

$$\text{cost}(SST) \leq \text{cost}(\text{path}) \leq \text{cost}(\text{optimal tour})$$

Let's now build a tour starting from the SST and doubling its edges by creating a direct version of the tour. From that we will create a tour visiting each node only once (a Hamiltonian cycle) by *short-cutting* operation: starting from the root node and standing on a node a , we will add the arc (a, b) where b is the next, unvisited node of the tour starting from a or the root node if there's no remaining node to visit.

$$\text{cost}(\text{tour}) \leq 2 \cdot \text{cost}(SST) \leq 2 \cdot \text{cost}(\text{optimal tour})$$

For this reason, we can talk about *2-approximation algorithm*.

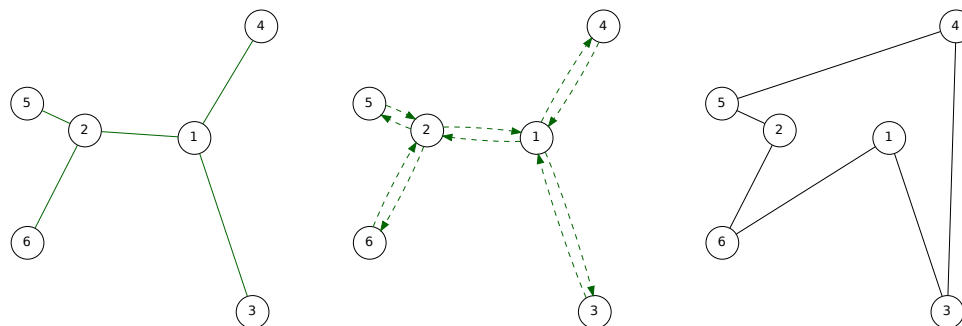


Figure 5.1: Starting from 5 (root), the post-order visit of the tree is: 5 2 6 (2 skipped) 1 3 4 5

5.1.1 Implementation details

Kruskal's algorithm is implemented for the SST. Internally, it uses a path-compressed union-find data structure mixed with classical node pointer implementation of a tree. An additional data structure is implemented for the visit because the union-find (especially when path compressed) doesn't track the tree structure. In this way, both the SST computation and visit are fast ($\mathcal{O}(|V|^2 \log |V|) + \mathcal{O}(n)$). For this algorithm, some degree of freedom is available to tune: since an undirected tree has no root, one may choose the node he prefers. The visit also can be adapted, a post-order visit that starts from the union-find root has been implemented for convenience, but a pre-order also works fine. To be honest, the most trivial way is to topologically visit the tree starting from node 1. Both approaches are equivalent since the theoretical guarantee is respected. The approach is not optimal for the Δ -TSP problem: some crossing may pop out. Dealing with this kind of situation will be discussed subsequently.

Since its direct competitors will be introduced in chapter 7, we're going to present results later on.

5.2 $3/2$ -approximation algorithm

A $3/2$ -approximation algorithm has been developed by Christofides, a British mathematician in 1976. It was the best approximation algorithm for many years, and its main idea is very similar to the one we just presented but with a twist: the author thought that doubling the edges of the SST was too expensive: instead of that, one could simply add some edges to the tree until an *Euler cycle* (a tour that touches each edges exactly one) has been formed. This Euler cycle touches some nodes multiple times, and it needs to be shortcutted to obtain a Hamiltonian cycle. The extra edges can be found using a *matching* of the graph (set of edges without common nodes) that can be computed in polynomial time (even if $\mathcal{O}(n^3)$).

Since this algorithm is not good in practice (even considering the theoretical guarantee), it will not be implemented.

Chapter 6

Heuristics

Let's suppose now we have no feeling at all for theoretical optimality guarantees, we just want to obtain a solution as fast as possible and, hopefully, a good one. That's when the *heuristic* approaches take place: they're fast algorithms (typically polynomial) and in some cases, on average, they're close to the optimal solution for no more than 2-3%. Again, there's no theoretical guarantee on the worse case, but in practice they work pretty well.

We can split heuristic approaches into two subcategories:

- *Constructive heuristics*: they built a solution from scratch
- *Refinement heuristics*: starts with a solution while iteratively improving it. Hard and Soft Fixing are examples of this category

6.1 Constructive Heuristics

6.1.1 Greedy

The first constructive heuristic we're going to present follows a *greedy* strategy to solve TSP: sitting in a node, the next one in the path will be the one at the shortest distance or, if there are no other nodes to visit, the tour returns to the starting node. The approach follows the greedy paradigm because at each node it selects the best local solution, i.e., the closest node.

Excluding the starting node and the last one (that closes the loop), we have to repeat the process $n - 2$ times (let's say $\mathcal{O}(n)$) in which we have to select the next node among $\mathcal{O}(n)$ possibilities. The algorithm runs in $\mathcal{O}(n^2)$, which is pretty fast compared to a MIP solver. For that reason, it's possible to repeat the greedy process for each node and finally select the best tour among all solutions by raising the computational complexity to $\mathcal{O}(n^3)$, which remains fast enough.

An important thing to notice is that the algorithm is fully deterministic, there's no room for parameter tuning or different strategies. If one would impose a time limit on this method, it could simply stop the computation and keep the best solution found until the stop.

6.1.2 GRASP

To spice things up, one could extend the greedy paradigm by injecting randomness into the process. One possibility is to randomize the greedy choice among the best k options one may have while selecting the next node. This introduces variability and, in the long run, this approach produces better results. Another thing that is possible to randomize is the initial choice of the starting node. We will refer to this as *GRASP: Greedy randomized adaptive search procedure*.

The approach runs in $\mathcal{O}(n^2)$ for starts, but since the randomness in the tour and the randomness of the starting node, this approach could run indefinitely. It will search among a subset of the (finite) possible subtours according to the greedy choice. For this reason, this approach will run until a time limit is reached.

Implementation details

The greedy approach implementation is straightforward.

For the grasp approach, a data structure that maintains the top- k choices is implemented as a priority queue that is implemented as a max binary heap of fixed k elements. Notice that, even if we're searching for the shortest-distances node (so we have to minimize the distances in our data structure), we're only interested in fast retrieval of the distance of the k -th node. In this way, one could pop out that node if a shorter distance node is encountered. Then, one of the k nodes in the pool can be randomly chosen.

6.1.3 Extra Mileage

Another constructive heuristic is based on a simple move that builds a solution starting from a subtour. Suppose that we want to add node x to the tour, ideally, we're going to break the closest edge $\{a, b\}$ to that node and add two new edges, $\{a, x\}$ and $\{x, b\}$ so the new node is included. This is called *extra mileage move*, because among all the possible edges already included in the tour and all the nodes not included (suppose that we want to search also the best x) it's ideal to perform a move on the ones that minimize the *extra mileage* $\Delta_{\{a,b\},x} = c(a, x) + c(x, b) - c(a, b)$. We will repeat this move until a tour has been formed.

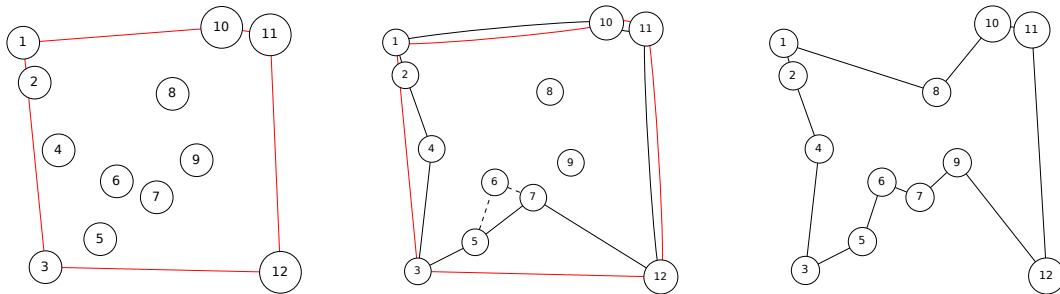


Figure 6.1: Extra mileage algorithm starting from convex hull

Since selecting an edge and a node that minimizes the extra mileage will take $\mathcal{O}(n^2)$, and since we have $\mathcal{O}(n)$ nodes to include in the tour, the algorithm runs in $\mathcal{O}(n^3)$. The algorithm, as greedy, is fully deterministic.

There's multiple ways to select an initial subtour, in principle, any could work. Anyway, there are two preferred choices: starts from a subtour of the two most distant nodes or starts from the frontier of the convex hull, the unique and smallest set that encloses all the nodes.

Implementation details

The implementation is straightforward. It has been selected to start from the convex hull of the nodes, computed with a popular Graham's scan variant: Andrew's Monotone chain algorithm, bases on counter-clockwise turn substructure property that runs on $\mathcal{O}(n \log n)$, anyway absorbed in the $\mathcal{O}(n^3)$ total complexity.

6.1.4 Constructive heuristics comparison

Claim 9. *Extra milage and greedy are good algorithms, leaving aside the computational cost. GRASP have the same performance as greedy. 2-approx, despite the guarantees, is not a good algorithm.*

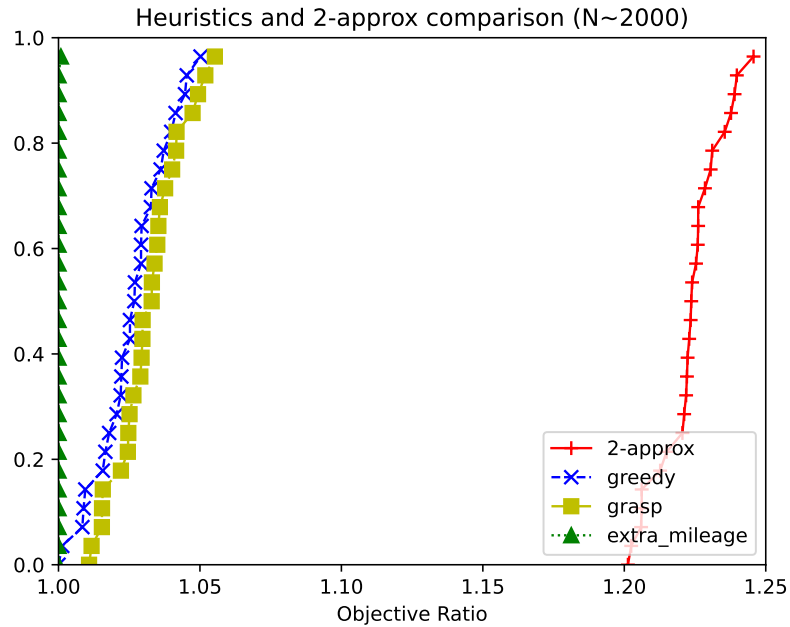


Figure 6.2: heuristics and 2-approx comparison

A first comparison has been done on 30 instances of 2000 nodes each. The graph presented has the same meaning as the previous ones, except that the objective function is considered instead of times. The number of nodes has been chosen to let the $\mathcal{O}(n^3)$ algorithms run in a reasonable amount of time by letting them reach convergence.

The winner is Extra Mileage algorithm, which has the same complexity as greedy, both achieves good results. The main difference between these approaches is that greedy's results are the best results among various runs of the algorithm (by considering different starting nodes) while extra mileage just produces one result. This

can be a huge disadvantage considering that it's not possible to set a time limit at all: while greedy even if stopped will produce some good results, extra mileage will not, and time limit management will be crucial in future approaches.

GRASP can be considered as good as greedy, even more flexible because of randomness. In this test, grasp seems to achieve worse results compared with greedy and this can be due caused by two factors: a sub-optimal tuning of k (set to 5) and especially the time limit management. Even if we compared different algorithms with different behaviors, a common time limit has been chosen to let the $\mathcal{O}(n^3)$ converge (especially extra-mileage that will produce only one result). In this settings, also greedy will converge and that means that the algorithm has explored all possible starting nodes, but that will not happen with bigger instances, when even if let run for a reasonable amount of time, the algorithm will explore only a small subset of all possible starting nodes. And that's when grasp's randomness will become competitive.

Recalling that it belongs in a different category, 2-approx's performances are not exciting, even it's very fast: it produces just one result as extra mileage, and it's not tunable at all. There's no room for improvement.

6.2 Refinement heuristics

Even without theoretical guarantees, a heuristic is considered decent if it reaches 5% from optimality, while the most sophisticated ones can reach <1%. The constructive heuristics we presented, unfortunately, will not easily reach those results: they will need refinement.

Refinement heuristics, applied to an initial yet feasible solution, will improve the results by exploiting a simple property of euclidean distance.

6.2.1 k -opt moves

In Δ -TSP (but also in Euclidean TSP since it's a particular case) the costs must respect with triangular inequality $c_{ij} \leq c_{ik} + c_{kj}$, $\forall i, j, k$. By keeping in mind this property and since we're mainly working in the case where nodes are 2D coordinates-located cities, a solution can be improved if a *crossing* is detected. The reason is that, by triangular inequality applied to the triangle that forms with the center of the crossing, it's always possible to reach the city c from a directly instead of reaching it by moving first into another one b and then follow that leads to c .

This crossing-deletion procedure is the main idea behind k -moves: when a crossing is detected it is deleted, and instead of it two new arcs will be added. This particular case where the arcs involved are two is called 2-move. It's possible to generalize to k -move: a rearrangement of k arcs in a way to reduce the cost of the solution.

Considering x^H the current solution, k -opt moves can be interpreted in another way. A move defines a translation of x_0^H in the solution space within a neighborhood as large as k improves. By rearranging a huge amount of arcs, there's a lot of room for improvement and so the neighborhood is larger. This is the same interpretation as we did in Chapter 4. After a move has been applied, the new current solution x_1^H

is centered is another neighborhood and the process is repeated until the solution cannot be improved no more, stuck in a *local optima*. The entire process can be repeated considering another fresh new solution x_0^H . We will refer to this as *multi-start*, that can be repeated until a time limit is reached.

2-opt moves

Let's focus on 2-opt moves. We're still considering the symmetric formulation of the problem, but let's move to the asymmetric one for simplicity (that's why before we talked about arcs and not edges). Suppose we found a crossing between arcs $a \rightarrow b$ and $c \rightarrow d$. The move can be summarized in this way: remove the arcs $a \rightarrow b$ and $c \rightarrow d$, add $a \rightarrow c$ and $b \rightarrow d$, and, because the solution has to remain feasible, reverse the path $b \rightsquigarrow c$.

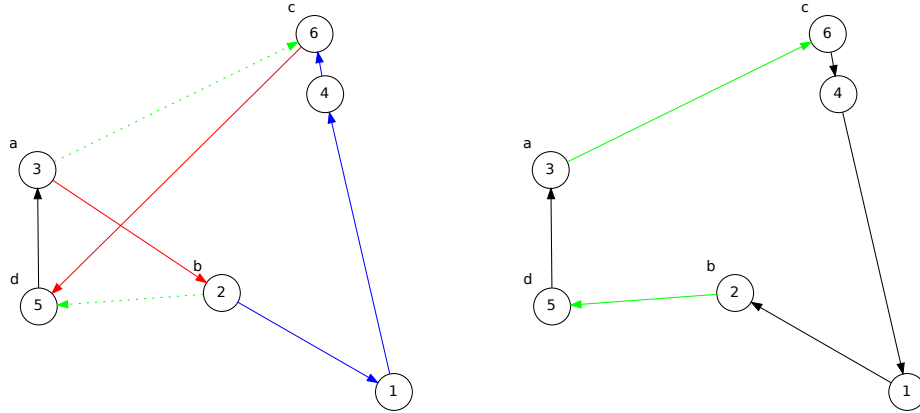


Figure 6.3: 2-opt move example: red arcs needs to be deleted, green to be added and there's the blue path to reverse

While it's possible to reverse a huge number of arcs ($\mathcal{O}(n)$), it's in practice a very fast operation.

The last thing to do is a crossing-detection algorithm. There exists a computational geometry sliding window-based algorithm, but since we're working with costs it's possible to detect a crossing by analyzing the following value:

$$\Delta(a, c) = c_{a,c} + c_{b,d} - [c_{a,b} + c_{c,d}] \quad (6.1)$$

This corresponds to the difference between the objective function of the new tour minus the old one, after a move that involves nodes a and c . Notice that even if we're working on the asymmetric formulation since we started from a symmetric one, the reversed path has the same cost as the original one, and it does not matters in the formula. If $\Delta < 0$ there's a crossing and a 2-move can be applied.

Among all the possible moves that can be applied to a solution x_k^H , one may choose the one with minimum delta or just the first one that encounters. Since a move is applied starting from a pair of nodes (and their successors), one may possible to search among $\mathcal{O}(n^2)$ possible moves to find the one with minimum delta, which sounds fair because the computation of Δ and the move are cheap operations.

3-opt moves

After a solution has been refined with all possible 2-opt moves it becomes crossing-free, but there's still room for improvement. One thing that is possible to do is to enlarge the neighborhood size by considering 3-opt moves to search for better solutions. Now the thing starts to become complicated because, to search for minimum Δ , we have to search among $\mathcal{O}(n^3)$ triplets of nodes and as opposed to previous case, among a single triplets there's multiple way to reconnect the arcs, and so multiple way to compute Δ . Both searching and reconnecting are more costly.

For this reason, usually, this kind of refinement heuristics are implemented so multiple cheap operations are preferred to few, costly, ones. And so 2-opt moves and 3-opt moves are preferred over k -opt moves with k elevated, since it will run in $\mathcal{O}(n^k)$

6.2.2 Implementation details

Multi-start refinements with moves lead to lots of possibilities in terms of tuning, that take shape in form of time limit management. The first, obvious, thing to test is how far we can move in term of neighborhood size. In case of 3-opt moves, after the generation of a starting solution (using GRASP), we're going to apply as many moves as possible, followed by as many 2-opt moves as possible. If we want to restrict on 2-opt moves only, we can clearly skip the application of 3-opt moves. If during one of this processes the computation reaches time limit, the computation for that start is stopped and the best solution among all starts (also considering the actual partial one) is returned.

One thing that one could may ask is if is more clever to allow more starts (and so keeping the computation light, maybe skipping 3-opt moves) or bet on few, more optimized but heavy, computations.

Claim 10. *Skipping 3-opt moves and allowing more starts is a good idea.*

Our tests on 20 instances of 2000 nodes each shows (even if it's difficult to visualize) that skipping 3-opt moves is a good idea. In practice, in the majority of executions, while with 2-opt moves only there's multiple restarts, that allows to pick a good solution, the computat stops before all the possible 3-opt moves can be found and applied, so it stuck on the first start. Actually only few of them are applied and, even if the objective improves a lot, this approach is worse than apply lots of small improvement.

Let's now focus on the initial solution generation. As stated before, GRASP is used for the process, but one could choose to let internally run GRASP for a greater amount of time in order to obtain a better inintial solution, that means few crossing to fix and more multiple starts to perform in the same time limit. Is it worth spending more initial time on GRASP?

Claim 11. *A better initial solution is preferred in multi start approach.*

We tested 20 instances of 2000 nodes each, where the comparison is between 2-opt moves refinements considering two scenario for the initial starting solution x_0^H : the first one found by GRASP and the best among 500 starts of the constructive

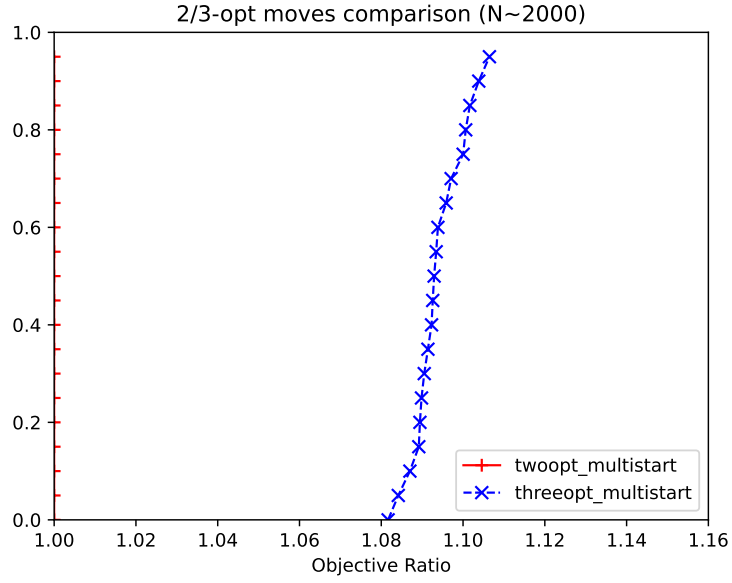


Figure 6.4: Comparison between 2-opt and 3-opt moves multi start

heuristic, a huge amount considering that is $\frac{1}{4}$ of the total number of nodes. The initial computational cost is clearly higher but, since it's a better solution, it presents fewer number of crosses and so the 2-opt refinement will take less time, (since it's the most costly operation within a start). The best objective improves, as it can be seen in the graph, for a single start (because it starts from a better solution) and in general because, with the time saved, more starts are possible, which doubles. Since we notices a bit of variability of refined solutions in different starts, this can only be beneficial.

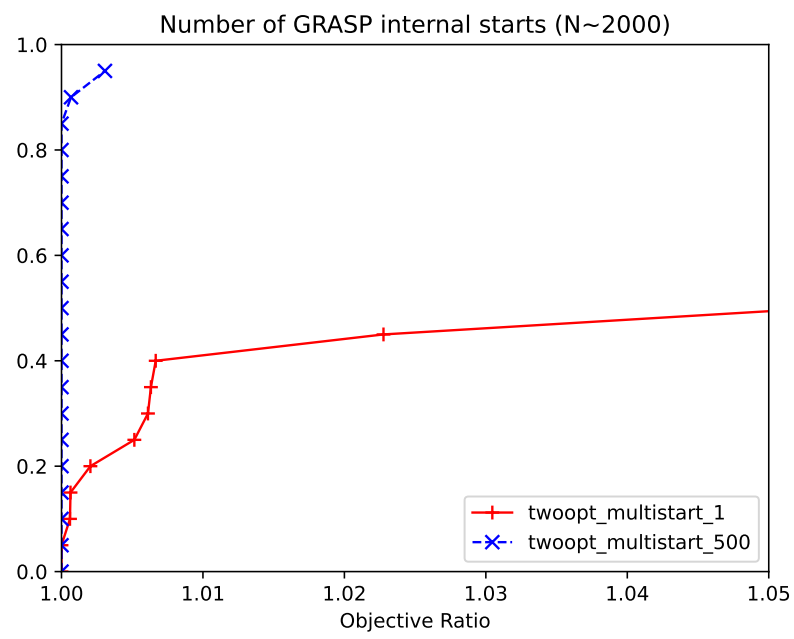


Figure 6.5: 2-opt moves multistarts on different GRASP internal starts

Chapter 7

Metaheuristics

The last category of approaches to solve TSP are *Metaheuristics* we're going to present, high-level and complex procedures that are powerful enough to reach near-optimum solutions in a reasonable amount of time, even with huge instances. Considering the NP-hardness of TSP, this is our best shot so far, if we're satisfied with an approximate solution. Internally they use the precedent heuristics we presented: they're placed at the implementation level considering the high-level formulation of metaheuristics.

Among all the approaches presented during the years, we're going to introduce three of them that work nicely on TSP.

7.1 Variable Neighborhood Search

Variable Neighborhood Search (VNS) is a metaheuristic technique proposed in 1997 [9]. When an algorithm explores a solution space not using mathematical programming the final result may be very influenced by the starting solution. Sometimes allowing the algorithm only to improve the solution can stick it in local minimum that can be way worse than the optimal solution. So VNS consents the current solution to move in a random way to give it a chance to escape from these points of minimum.

Algorithm 4: VNS

Result: An approximated solution

```
 $x \leftarrow$  initial solution;  
while time limit is not reached or  $k \leq k_{max}$  do  
     $x' \leftarrow \text{shake}(x, k)$ ;  
     $x' \leftarrow \text{localopt}(x')$ ;  
    if  $\text{cost}(x') \leq \text{cost}(x)$  then  
         $x \leftarrow x'$ ;  
    else  
         $k \leftarrow k + 1$ ;  
    end  
end
```

So, the procedure of VNS needs two fundamental elements: the method that improves the solution and the one that can disturb it to escape from possible local minimum.

The *shaking* function that disturbs the solution usually depends on a input value k that defines the neighborhood size. Then the local search function finds a local minimum. If this new solution is better then the one before it becomes the incumbent, otherwise the neighborhood size increases by one. If the max neighborhood size is reached the algorithm stops.

7.1.1 Implementation details

In our implementation of VNS we adapt the possibility to start from a random solution or from a precomputed one. More on this choice in the next section, since we're going to face similar choices. In TSP terms the shake operation is called *kick*, as it is slightly modifies the incumbent by rearranging k arcs. The procedure clearly has to modify the solution into a feasible one, the implemented procedure has to be subtour-free. The new candidate solution is then modified using 2-opt moves refinement presented in the previous chapter since, as claimed, for an interesting number of nodes, there's no point of using k -opt moves, with $k \geq 3$.

Every time a better solution is found the incumbent is updated and VNS is reset with starting k value equals to some minimum, 3 in our implementation. In the case that the local search did not produce a new optimum the neighborhood is enlarged by increasing k , until k reaches k_{max} , where the algorithm terminates. The increment of k as well as k_{max} should be tuned according to the time limit, since it's not optimal to waste time on small k with no improvements or waste possibilities by truncating the computation due to small k_{max} .

This can be seen as a multi-start procedure as the one presented above, but with a kicked solution instead of a total different one.

7.2 Tabu Search

Tabu Search, among with VNS, is another important metaheuristic proposed by Fred Glover in 1986[7] and, as VNS, is based on refinements.

Starting from a solution, one is willing to improve it with refinements until a local optimum is reached (*downhill*). From there, one could restart from another initial solution (multi-start) or restart from a similar one by shaking it. Instead of those solutions, it's possible to insist on the refinement subroutine and apply the refinement anyway. Since the solution is stuck in a local optimum, the refinement will not improve the solution (it's not a refinement at all!) but it will worsen it. The idea is to apply as many worsening move as possible until our subroutine produces a refinement that will improve the solution (*climbing*). At the end of this procedure, the solution will be slightly different from the one stuck in the local optimum, allowing us to restart from it in the refinement process.

To do so, an important consideration has to be made: after the application of a worsening move, the refinement subroutine will return a better solution by simply reverse the move just done. For this reason, in the climbing part, it's important to mark those moves as *tabu*, forbidden moves that the refinement subroutine will have to skip to produce a different starting solution.

Algorithm 5: Tabu Search

Result: An approximated solution

```
 $x \leftarrow$  initial solution;  
while time limit is not reached do  
     $m \leftarrow \text{move}(x)$ ;  
    if  $m$  is not tabu then  
        if  $m$  is worsening move then  
            | add  $m$  to tabu list  
        end  
         $x' \leftarrow \text{apply\_move}(x, m)$ ;  
    end  
end
```

Applied to TSP case, the refinement subroutine is 2-opt move and the move is the rearranging of 2 arcs. Initially, we will apply as many moves as possible in order to improve the solution (*downhill*). We can notice those moves by the analysis of the Δ returned by the procedure: if $\Delta < 0$, it's an improving move, otherwise it's a worsening one. After being stuck in a local optimum, we can apply moves with $\Delta > 0$ until an improving one can be found (*climbing*) while marking all the nodes involved in the moves as *tabu nodes*. This is a simplification since we should declare the arcs tabu (caused they're better representative of the move). Those nodes will be stored in a *tabu list* available to the 2-opt move algorithm in order to avoid them. We missed an important detail while defining the tabu moves: after many iterations, almost every nodes will be marked as tabu. For that reason, we have to release those nodes after some time, usually fixed, called *tenure*, which defines the maximum size of the tabu list.

7.2.1 Implementation details

An initial solution has to be selected and, as in VNS, one could simply take it randomly. A huge problem arise, because the first downhill could occupy the majority of the time limit. 2-opt moves are certain fast but still costly. To explain this, let's analyze how Δ changes during iterations.

Claim 12. *Using GRASP as initial solution drastically improves the computation time on the first downhill.*

This represent the typical trend of Δ for an instance centered in a 1000 x 1000 box (that explain Δ in absolute values) for the first downhill. Future downhills and climbings are similar in the sense that both of them occupies just few iterations each. Using a GRASP as feeder for an initial solution (blue line), it's rare to encounter costly crossing (initials are typically ~ -100) and Δ drops very quickly ($\Delta < 1$ in ~ 250 iterations). For a random start the situation is different (orange line): initial Δ could be very high and there's a typical linear drop followed by a logarithmic one until no more moves are possible. This typically takes 10 times the iterations using GRAPS as initial solution. For that reason, we will feed the algorithms using the best GRASP solution among 500 starts, so more time will be spent on the object in analysis: metaheuristic.

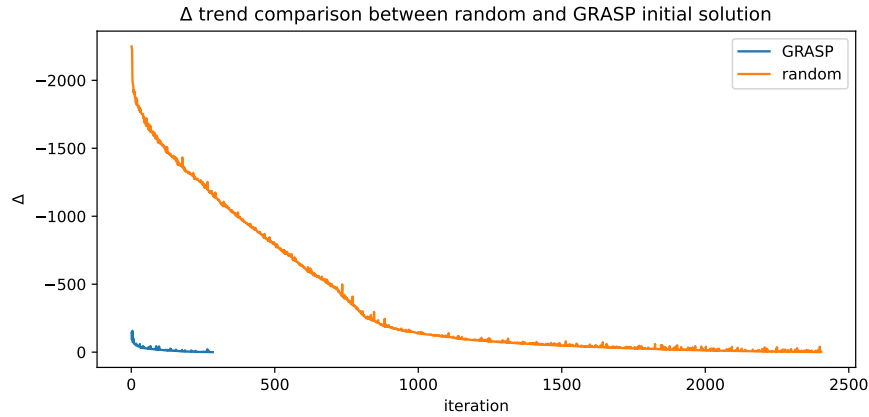


Figure 7.1: Δ trend for different initial solution. Notice that it's not monotonic

One could reply by saying that our future analysis will be bias against GRASP-ish solutions. Well, we can't really argue against that, only partially. One could assert that among the near-optimal solutions, GRAPS don't produces the best ones, even if refined. We have to remind that refinement could change lot of tour structure and, in general, don't produce the optimal one, just a very good one. So there is no way to think that a initially random-refined solution will be better than a GRAPS-refined one. This justifies the choice of GRAPS among all the constructive heuristics presented when dealing this kind of situations.

Another possible degree of freedom in Tabu Search implementation lies in the tabu list. We keep the things as simple as possible, by tracking the iteration number when the nodes were marked as tabu and compare it with the actual one: if the difference is less than the tenure, the nodes is still tabu. There's no need to implement an actual list, just an array of time stamps.

The last point is how to deal the neighborhood size while searching for solutions. In this case the tenure play the same role as the kick strength in VNS: by letting it change it's possible to define two phases: *intensification* and *diversification*. In the first one the tenure is kept high and lots of nodes will be marked as tabu: there's a small degree of freedom and new solution will be very similar to the actual one. In the second one, in which the tenure is small, few nodes will be blocked and there's the possibility to find very different solutions. A switch between this two phases is beneficial. The tenure values as well as the phases length are chosen according to the number of nodes for the first one and according to the time limit for the second one: we let switch between the phases around two/three dozen of times during computation.

7.3 Genetic algorithm

The *genetic algorithm* is one of the most popular metaheuristic techniques. It is widely used in operation research and optimization problem and it inspired by the natural selection. The idea behind the algorithm exploit the possibility to merge two different elements of a population to create a new one that hopefully combines the

best characteristic of both parents generating a better element. For this purpose, when a problem is defined, it is necessary to establish a measure of performance that in our case is intrinsic considering we are dealing with an optimization problem.

The process usually follows the same steps. First of all, a population of n candidate solutions to the problem is generated with a significant randomness component since diversity is a fundamental feature. Then, a percentage of these candidates is paired: they returns a new child solution from each pair combining their chromosome, a data structure containing main information of the solution. These children are inserted in the population and now among all the candidate solutions some of them are discarded (*killed*) to keep the population constant. This series of operations are performed in what is called *epoch*.

By applying a random killing process and a random children procedure there's no reason to think that the population will improve in terms of cost or, to be more precise, in term of *fitness*, which is defined as the capacity to adapt to the environment. Anyway, in our context is simply the cost of a solution, but this can be adapted to take into account additional constraints. For this reason, some killing strategies will be discusses and, in addition to this, *mutations* will be added after children generation: random improvement of certain solutions. For evolutionary reasons, the best candidate among epochs, the *champion*, will see its cost decrease, and it will be returned after the process.

Algorithm 6: Genetic Algorithm

Result: An approximated solution

```

population  $\leftarrow$  n random solutions;
while time limit is not reached do
    sample 2k parent solution from population;
    foreach pair p do
        | population  $\leftarrow$  add p child;
    end
    population  $\leftarrow$  mutate(population);
    population  $\leftarrow$  kill(population);
end
sol  $\leftarrow$  best candidate in population

```

7.3.1 Implementation details

In genetic algorithms implementation choices are mostly based on how solutions are randomly generated, how they are map into a chromosome and how chromosomes are combined. In case of TSP the most straightforward way to represent a solution is an array of length n nodes representing the order in which nodes are visited. Those instances are created as a random permutation of the nodes. Anyway, we decided to include very few GRASP solution (generated after just one start, so they can be not so good). In our tests this speed-up the process especially in initial epochs.

To combine two chromosome they are both split in left and right part. Child left part is the same of parent 1. Then, all the unvisited nodes of the right part of parent 2 by the child are added. In this way the child could not visit all the nodes: the child

generation procedure ends with an application of extra-mileage algorithm to complete the solution and since it's a $\mathcal{O}(n^3)$ operation, this could drive the performances of the whole metaheuristics. In fact, even if in our tests in the majority of cases only few nodes are left to visit, in some cases that number could grow to $\sim 3/8$ of the total number of nodes, and that could be costly. One normally should include a refinement procedure to the child generated, but we decided to skip this process. As we seen in Tabu Search section, the application of a complete 2-opt refinement to a random (or near-random) instance could be costly: we decided to perform more epochs instead of spending time on this.

The mutation procedure is performed using 2-opt moves on a certain number of elements of the population. To balance the cost of the operation, we decided to apply just very few moves to lots of members ($\sim 30\%$ of total population): in this way we improve a lot the average fitness because, as we show in Δ trend graph, just few moves applied to a random solution are sufficient: we decided to apply few dozen of 2-opt moves, that corresponds to the Δ before the linear part of the trend.

The killing process is not random. One could be tempted to kill the worse solutions, but they are still useful because they could act as a kick (in VNS terms), so they could provide interesting and beneficial sub paths for the entire population. Instead of that, one could analyze the fitness of the population and do some statistics about that. Our implementation is simpler: we just keep away from killing process some of the best solution ($\sim 20\%$ of total population), among the rest of the population the solutions to be killed are taken at random.

To improve even more the best champion found among epochs, we decided to spent some final time by performing 2-opt refinements on it.

7.4 Metaheuristics comparison

In this last section we're going to test the three metaheuristics presented, including the 2-opt multi start since it's a nice competitor of those. We tested against 20 instances of 2000 nodes. We tested the objective as well as how fast they reach it.

Genetic algorithm performances are quite variable, in the sense that certain runs are comparable with the others metaheuristic, and in some other it cannot reach good results. This is clear due to the randomness present in each step of the process. The parameters tuning is performed to try to avoid this kind of variabilities, but seems unavoidable, at least when the time limit is too low to let the population reach good average fitness. Anyway, genetic algorithm can be competitive in other scenario that we will present later on.

For this reason, while analyzing the objective reached at the end of the process, let's exclude for a moment genetic algorithm.

Claim 13. *While genetic algorithm's variability makes him not competitive in terms of objective, 2-opt multi start and tabu search are the best ones (even the last is more robust), followed by VNS.*

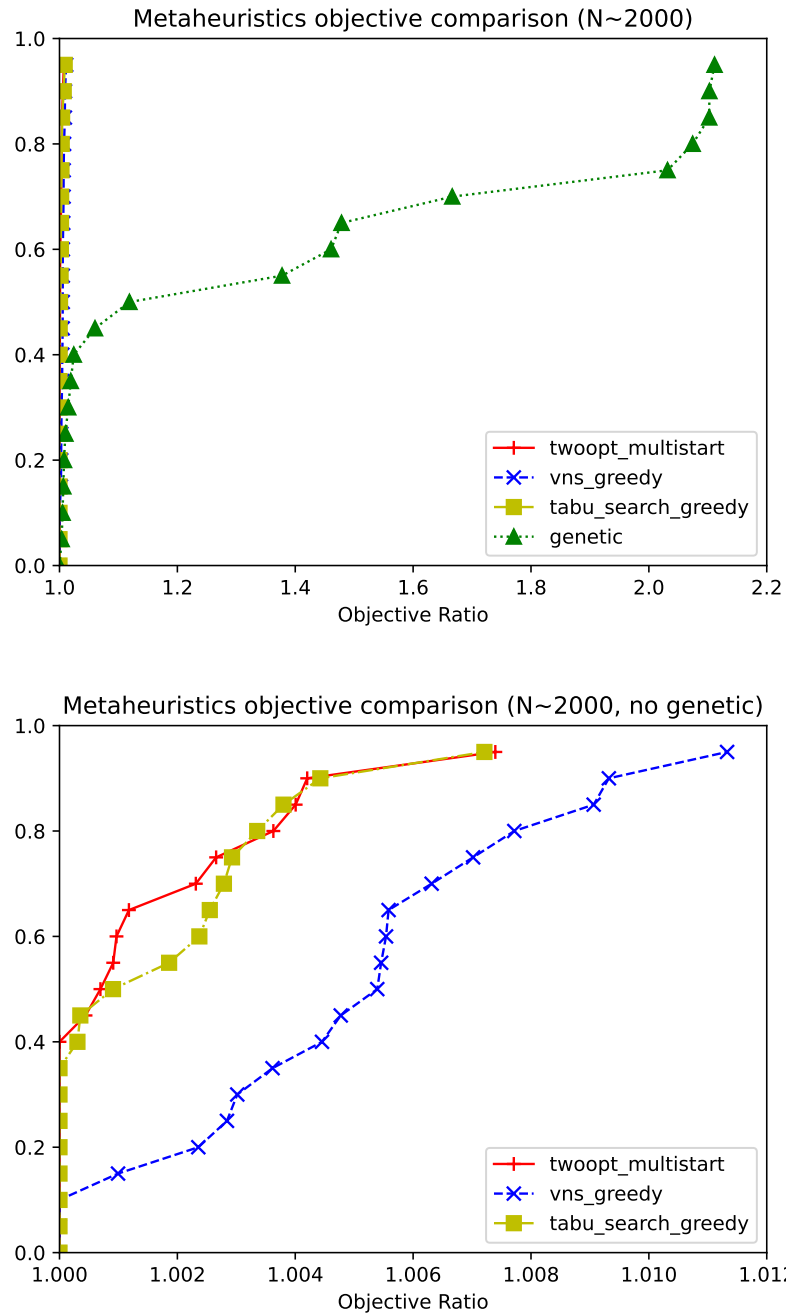


Figure 7.2: Metaheuristics objective comparison (bottom: genetic algorithm excluded)

All of the left three approaches are quite good (the ratio on bottom graph is pretty low) but a none of those reached $< 3\%$ from the exact solution. VNS seems the third best one, while both Tabu Search and 2-opt multi start seems the best options so far. In the case of 2-opt multi start, that achieves slightly better results compared with Tabu Search, the multi start approach helps a lot but on this we noticed some variability that is not present in Tabu Search, that looks like more robust since it works on an single initial solution: in low time limit scenario, that would be our

choice if one wouldn't take the risk to bet, even if on average works pretty well.

For the last comparison, we solved to optimality the same instances and computed the exact moment when the objective reached 5%, 10%, 50% from the optimal solution. This one is a comparison between times that makes possible to analyze the speed over convergence.

Claim 14. *Overall, Tabu Search is the fastest algorithm to reaches low percentages from optimality. VNS is the second best choice but only if we restrict on higher percentages: it slow to achieve near-optimal solutions. 2-opt multi start and genetic algorithm are competitive only at low percentages.*

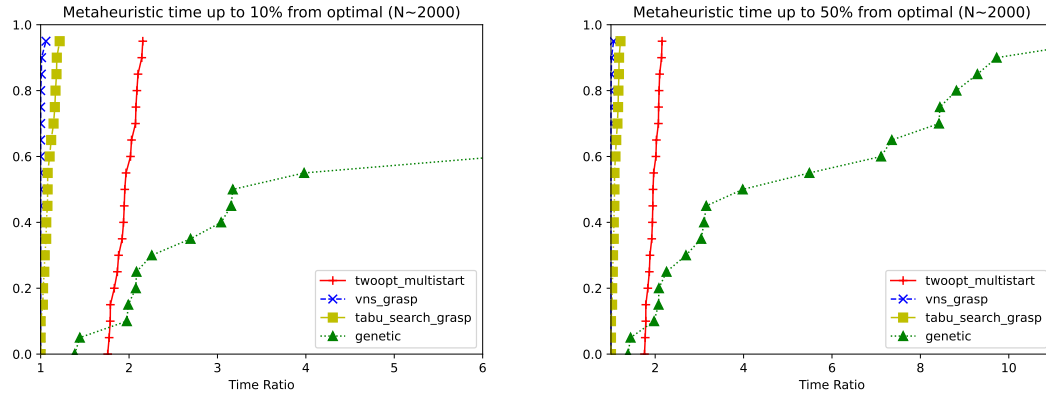


Figure 7.3: Metaheuristics time to 10% (left) and 50% (right) from optimality comparison

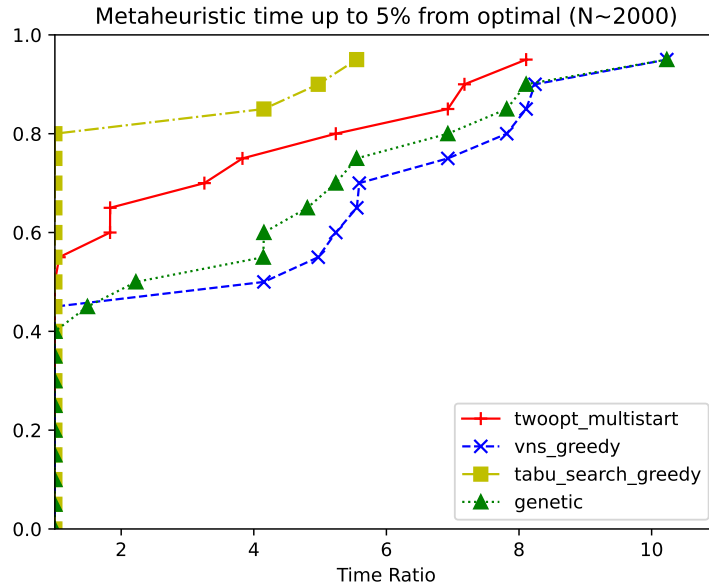


Figure 7.4: Metaheuristics time to 5% from optimality comparison

Tabu Search is the winner of this round, it's fast to achieve both near-optimal and more distant solution.

We have to state that the analysis of 10% and 50% are biased against the initial starting solution obtained with GRASP in both Tabu Search, VNS and 2-opt that share the same analysis in those cases. We can observe that a initial GRAPS-refined solution is not enough to obtain 50% from optimal: in those case, on average, the trend of the three methods should be exactly the same because the first downhill should be the same. Let's now suppose that both shares the first downhill as well as the first local optimum and that a $<50\%$ solution can be obtained as the second local optimum encountered. Based on the trends we observed during all the tests done we're now trying to guess the three behaviours:

- 2-opt multi start: after a shared first downhill, an ϵ -cost restart is preformed followed by longer, and costly, downhills (and restarts) until the second local optimum
- VNS: after a shared first downhill, an ϵ -cost "restart" is preformed by a kick, that move the solution near the last one, followed by a shorter downhills (and kicks) until the second local optimum
- Tabu Search: after a shared first downhill, very short climbing and downhills will follows until the second local optimum

For reaching 10% and 50% solutions, VNS (immediately followed by Tabu Search) seems the best approach. For reaching near-optimal solution, instead, Tabu Search is the best, followed by 2-opt multi start that becomes competitive because lots of restarts allows it to obtain a very good initial one.

Genetic algorithm, for it's nature, does not follow the same trends and, as we know, starts badly but in the long run seems to achieve very good results due to the recombination of better and better solutions. In obtaining $<5\%$ solutions, it's even faster than VNS. In other tests, seems very competitive with a prolonged time limit.

Appendix

On test environment

All the test we presented were carried out in a protected environment, in order to avoid performance fluctuation due to system load. A 8 GB RAM machine running ArchLinux has been prepared, with a idle memory usage of 300 MB (base system and OpenSSH server). The processor is an Intel i5-6200U, 2 core and 4 threads due to HyperThreading, with a processor base frequency of 2.3 GHz. The Linux processor scheduler is performance, which fix the frequency to 2.7 GHz.

To solve to optimality some big instances we take advantage of The NEOS Server [2], where a concorde-CPLEX solver has been installed.

On parameters tuning

We decided to not present all the parameters that we tune during the tests. We may be shared them in percentage but almost never in absolute values. The reason is that they're too related to the test environment and to the instance size and to the time limit used, that is 10 minutes for each instances tested. If an explanation of a parameter is missing (GRASP's k , for example), the answer we should give is "it is reasonable given the context" and we can't explain why because, literally, it's reasonable given the context. If one would argue against a slightly higher or lower value, well, we took for that reason. Clearly, we reported in the thesis a range or an average value for that specific parameter.

This works for parameters, strategies are always explained.

On code

Code can be found at <https://github.com/lugot/tsp-approximation>

References

- [1] E. Balas and C. H. Martin, ‘Pivot and complement—a heuristic for 0-1 programming,’ *Management science*, vol. 26, no. 1, pp. 86–96, 1980 (cit. on p. 21).
- [2] J. Czyzyk, M. P. Mesnier and J. J. Moré, ‘The neos server,’ *IEEE Computational Science and Engineering*, vol. 5, no. 3, pp. 68–75, 1998 (cit. on p. 44).
- [3] G. Dantzig, R. Fulkerson and S. Johnson, ‘Solution of a large-scale traveling-salesman problem,’ *Journal of the operations research society of America*, vol. 2, no. 4, pp. 393–410, 1954 (cit. on p. 2).
- [4] E. D. Dolan and J. Moré, ‘Benchmarking optimization software with performance profiles,’ *Mathematical Programming*, vol. 91, no. 2, pp. 201–213, 2002 (cit. on p. 6).
- [5] M. Fischetti and A. Lodi, ‘Local branching,’ *Mathematical programming*, vol. 98, no. 1, pp. 23–47, 2003 (cit. on p. 22).
- [6] B. Gavish and S. C. Graves, ‘The travelling salesman problem and related problems,’ 1978 (cit. on p. 10).
- [7] F. Glover, ‘Future paths for integer programming and links to artificial intelligence,’ *Computers & operations research*, vol. 13, no. 5, pp. 533–549, 1986 (cit. on p. 36).
- [8] C. E. Miller, A. W. Tucker and R. A. Zemlin, ‘Integer programming formulation of traveling salesman problems,’ *Journal of the ACM (JACM)*, vol. 7, no. 4, pp. 326–329, 1960 (cit. on p. 4).
- [9] N. Mladenović and P. Hansen, ‘Variable neighborhood search,’ *Computers & operations research*, vol. 24, no. 11, pp. 1097–1100, 1997 (cit. on p. 35).
- [10] A. Orman and H. P. Williams, ‘A survey of different integer programming formulations of the travelling salesman problem,’ *Optimisation, Econometric and Financial Analysis*, vol. 9, pp. 93–108, 2006 (cit. on p. 10).
- [11] T. Sawik, ‘A note on the miller-tucker-zemlin model for the asymmetric traveling salesman problem,’ *Bulletin of the Polish Academy of Sciences. Technical Sciences*, vol. 64, no. 3, 2016 (cit. on p. 4).