

2nd Year of Higher Cycle

2021 - 2022

Exact and Approximate Algorithms for Combinatorial Optimisation, The Traveling Salesman Problem as An Application

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April 27, 2022

Contents

Cover page	1
Table of contents	1
Introduction	2
1 Problem Statement	3
1.1 History	3
2 Branch and Bound	4
2.1 Motivation	4
2.2 The idea of Branch and Bound	4
2.3 The implementation	5

Introduction

The traveling salesman problem (which will be denoted by **TSP** for brevity's sake) is a classic problem in computer science. It is a typical example of a combinatorial optimization problem, that is, an optimization problem with a *discrete* solution space.

In its simplest form, the **TSP** asks the following question: “A salesman wants to take *the best¹ possible itinerary* between a set of cities, every city must be visited exactly once, and the salesman must start and finish at the same city. How can he find this itinerary?”

It is not difficult to see the practical use of solving the **TSP**. In fact, many important problems like vehicle routing, scheduling, array clustering [2], and circuit design [1] can be *expressed²* as **TSP** instances.

Furthermore, the **TSP** is of particular theoretical interest to complexity theory researchers, as its decision variant is a member of a very important family of decision problems called **NP**-complete problems.

In this document, we will introduce the **TSP**, investigate some of its properties and applications, and propose a few algorithms for solving it.

¹Usually “best” means shortest.

²Formally speaking, these problems can be *reduced* to **TSP**.

Chapter 1

Problem Statement

1.1 History

The first use of the term 'traveling salesman problem' in mathematical circles may have been in 1931-32, as we shall explain below. But in 1832, a book was printed in Germany entitled *Der Handlungsreisende, wie er sein soll und was er zu thun hat, um Aufträge zu erhalten und eines glücklichen Erfolgs in seinen Geschäften gewiss zu sein. Von einem alten Commis-Voyageur* ("The Traveling Salesman, how he should be and what he should do to get Commissions and to be Successful in his Business. By a veteran Traveling Salesman").

Although devoted for the most part to other issues, the book reaches the essence of the TSP in its last chapter: 'By a proper choice and scheduling of the tour, one can often gain so much time that we have to make some suggestions.... The most important aspect is to cover as many locations as possible without visiting a location twice ...' [Voigt, 1831; MiMer-Merbach, 1983].

Chapter 2

Branch and Bound

2.1 Motivation

The direct method as we have seen is, despite the simplicity of its implementation, unrealistically slow for even very small instances.

Faster exact algorithms exist, but none of them is polynomial since TSP is NP-complete. In fact, under the assumption $P \neq NP$, no polynomial solution exists.

Branch and Bound is one such algorithm that we will dedicate the rest of the chapter to.

2.2 The idea of Branch and Bound

The idea of Branch and Bound is to eliminate certain branches from the search space to decrease runtime.

This is done by computing a *lower bound* and *upper bound* for every branch, and then pruning branches that are guaranteed to be worse than the best known solution.

2.3 The implementation

Bibliography

- [1] Gerhard Reinelt. *The Traveling Salesman Computational Solutions for TSP Applications*. Springer, 1994.
- [2] *THE TRAVELING SALESMAN PROBLEM A Guided Tour of Combinatorial Optimization*. John Wiley & Sons Ltd., 1985.