

2nd Year of Higher Cycle

2021 - 2022

The Traveling Salesman Problem Exact and Approximate Algorithms

Made by :

ALIOUSALAH Mohamed Nassim
BELGOUNRI Mohammed Djameledine
MELIANI Abdelghani
AÏT MEZIANE Mohamed Amine
LOUCIF Taha Ammar

Supervised by :

Mme. BESSEDIK M
M. KECHID A

May 4, 2022

Contents

Cover page	1
Table of contents	1
Introduction	2
Symbols and Notation	3
1 General Concepts	4
1.1 Computational Complexity	4
2 Problem Statement	8
2.1 History	8
3 Branch and Bound	9
3.1 Motivation	9
3.2 The idea of Branch and Bound	9
3.3 The implementation	10
A Computability	11
B Test	12

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 [3], and circuit design [2] 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**.

Symbols and Notation

Chapter 1

General Concepts

1.1 Computational Complexity

Throughout this document, we will often find ourselves in need of a method to objectively measure the difficulty of a problem or the efficiency of an algorithm. Fortunately, there exists an entire branch of theoretical computer science that addresses these very questions: *the theory of computational complexity*.

The theory of computational complexity formalizes the intuitive concept of the *difficulty* of a problem. Quite reasonably, this discipline relies on the premise that a problem is as difficult as it is to perform its most efficient solution, or, to use technical terms, to *execute the most efficient algorithm* that solves the problem.

1.1.1 Decision Problems and Complexity Classes

For historical (and technical) reasons, most of the work in this branch has been done around a special type of problem called *decision problems*. A decision problem is a problem that has a binary answer, that is, given an instance (or an input) of the problem, we compute an answer (or output) that is an element of some preknown set with cardinality 2. The sets $\{0, 1\}$, $\{\text{false}, \text{true}\}$, and $\{\text{no}, \text{yes}\}$, are common examples of such a set, the former of which will be used in the rest of this discussion.

A decision problem can therefore be defined as the problem of evaluating some

computable¹ function $f : S \rightarrow \{0, 1\}$ where S is some set of inputs.

These functions can be mapped to decidable subsets of S by associating every such a set P with its characteristic function $\mathbb{1}_P$. This correspondence is what motivates Definition 1 of decidable problems.

Definition 1 (Decision Problem).

A decision problem is a pair $X = \langle S, P \rangle$ where S is a countable set called the *instance space* and $P \subset S$ is called the set of *positive instances*. We say the problem X is decidable iff P is decidable (i.e. if $\mathbb{1}_P$ is computable).

To better understand Definition 1, we consider Examples 1.1, and 1.2, the latter of which is of particular historical significance in the context of complexity theory.

Example 1.1 (A Number of Decision Problems).

- **PRIME** is the problem $\langle \mathbb{N}, P \rangle$ where P is the set of all prime numbers.
- **HAM**, or the *hamiltonicity problem* is the problem $\langle S, P \rangle$ where S is the set of all undirected graphs and P is the set of all hamiltonian graphs.
- **CLIQUE**. An instance of this problem is a pair $\langle G, k \rangle$ where G is a graph and $k \in \mathbb{N}$. Such an instance is positive iff G has a clique of size k .
- **PAIR** or the *parity problem* is the problem $\langle \{0, 1\}^*, P \rangle$ where

$$P = \{w \in \{0, 1\}^* \mid |w|_1 \equiv 0 \pmod{2}\}$$

Example 1.2 (SAT).

The *satisfiability problem of boolean logic*, or **SAT**, is the problem $\langle S, P \rangle$ where S is the set of all formulae of boolean logic and P is the set of all *satisfiable* formulae. A formula $\varphi \in S$ is satisfiable iff it has a satisfying assignment or a *model*, that is, if its negation is not a tautology. For instance, the formula φ below is satisfiable (by the assignment $x_1 = 0, x_2 = 0, x_3 = 1$ for example) while ψ is not.

$$\begin{aligned}\varphi &= ((x_1 \vee \neg x_2) \wedge x_3) \vee (x_2 \wedge \neg x_3) \\ \psi &= \neg(x_1 \vee \neg x_2) \wedge \neg(x_2 \vee \neg x_1)\end{aligned}$$

¹The model of computation is not important when defining decision problems, but it becomes so when discussing their complexity. The turing machine is the model we will use throughout this work.

The complexity of a decision problem is given by two pieces of information, the first being its time complexity (intuitively, this is the runtime of the *fastest* turing machine deciding the problem), and the second its space complexity (the *minimal* number of distinct visited cells on the tape of turing machine deciding the problem). The rigorous definitions of these quantities are given in Appendix A. We will use the notions of *algorithms*, *runtime*, and *memory usage* as intuitive analogues of Turing machines, runtime and space complexity respectively.

As is common when discussing complexity, we will sort problems in a hierarchy of *complexity classes*. These complexity classes are based on the asymptotic behaviour of the time and space complexities instead of the exact runtime or memory usage of a particular algorithm solving a particular problem. A few important complexity classes are given by Definition 2 [1].

Definition 2 (Most Important Complexity Classes).

Let $f : \mathbb{N} \rightarrow \mathbb{R}_+$ be a function. We define the following classes of problems:

- $\text{TIME}(f(n))$ is the set of problems X for which there exists a deterministic Turing machine \mathcal{M} that decides X such that $t_{\mathcal{M}}(n) = O(f(n))$.
- $\text{NTIME}(f(n))$ is the set of problems X for which there exists a nondeterministic Turing machine \mathcal{M} that decides X such that $t_{\mathcal{M}}(n) = O(f(n))$.

From these two, we can define the following classes:

$$\begin{aligned} \mathbf{P} &= \bigcup_{k \in \mathbb{N}} \text{TIME}(n^k) & \mathbf{NP} &= \bigcup_{k \in \mathbb{N}} \text{NTIME}(n^k) \\ \mathbf{EXPTIME} &= \bigcup_{k \in \mathbb{N}} \text{TIME}(2^{n^k}) & \mathbf{NEXPTIME} &= \bigcup_{k \in \mathbb{N}} \text{NTIME}(2^{n^k}) \end{aligned}$$

The list of complexity classes given by Definition 2 is of course far from complete. It is however largely sufficient for the purposes of this investigation. In fact, we will mostly be dealing with the classes \mathbf{P} and \mathbf{NP} exclusively.

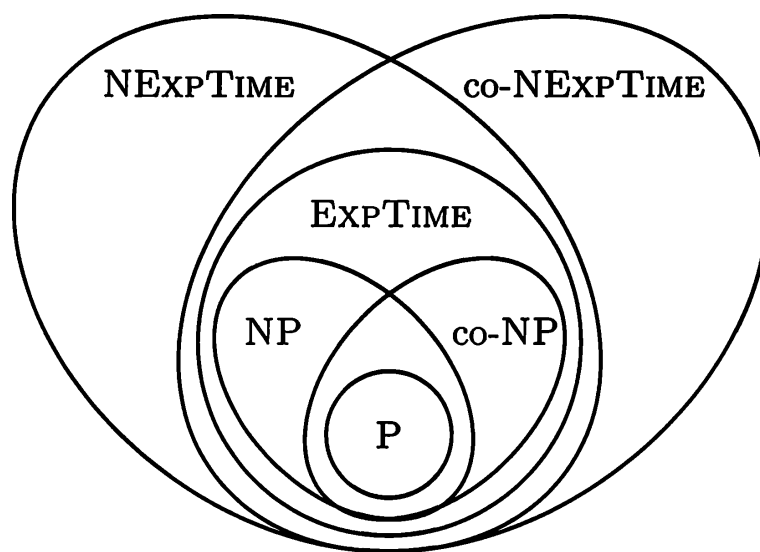


Figure 1.1: The list of complexity classes

Chapter 2

Problem Statement

2.1 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 3

Branch and Bound

3.1 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.

3.2 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.

3.3 The implementation

Appendix A

Computability

Appendix B

Test

Bibliography

- [1] Carton, Olivier Perrin, and Dominique. *Langages formels Calculabilité et complexité Cours et exercices corrigés*. (fr). Vibert, 2014.
- [2] Gerhard Reinelt. *The Traveling Salesman Computational Solutions for TSP Applications*. Springer, 1994.
- [3] *THE TRAVELING SALESMAN PROBLEM A Guided Tour of Combinatorial Optimization*. John Wiley & Sons Ltd., 1985.