Chapter 5.

Branch-and-Bound

Foundations of Algorithms, 5th Ed. Richard E. Neapolitan



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The Branch-and-Bound Strategy

- The Branch-and-Bound algorithm
 - is an improvement on the backtracking algorithm.
 - The design strategy of the branch-and-bound algorithm:
 - uses a state space tree is used to solve a problem.
 - does not limit us to any particular way of traversing the tree
 - is used for *only for optimization problem*.
 - In backtracking, a depth-first-search is used to traverse a state space tree.
 - In branch-and-bound,
 - a **breadth-first-search** is used to traverse the tree,
 - and a **best-first-search** can be used, more efficiently.



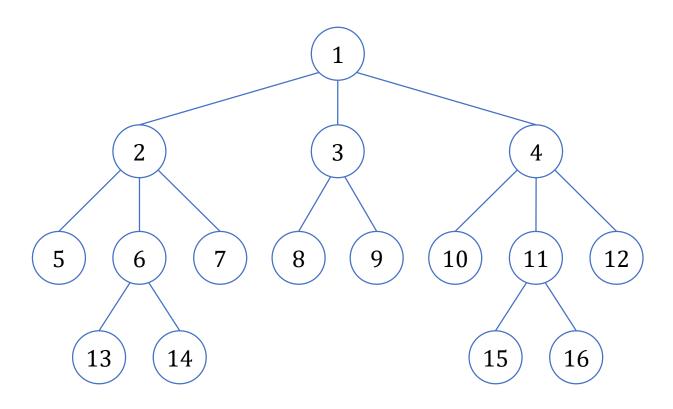


The Branch-and-Bound Strategy

- The Breadth-First-Search:
 - We can implement the breadth-firs-search using a *queue*.

```
void breadth_first_search(tree T) {
    queue_of_node Q;
    node u, v;
    initialize(Q);
    v = root of T;
    visit v;
    enqueue(Q, v);
    while (!empty(Q)) {
        dequeue(Q, v);
        for (each child u of v) {
            visit u;
            enqueue(Q, u);
```

The Branch-and-Bound Strategy





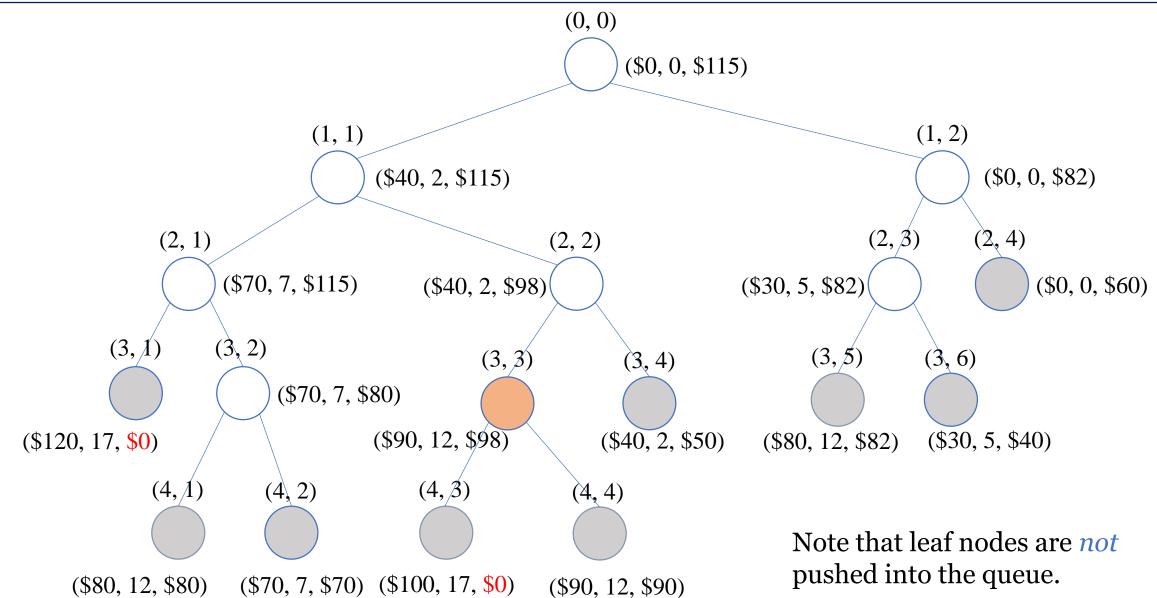


- Solving the 0-1 Knapsack with the Branch-and-Bound Pruning:
 - The backtracking is also actually a branch-and-bound algorithm.
 - However, we can *compare* the *bounds* of *promising nodes*
 - and *visit* the children of the one with the *best bound*.
 - In this way, we often can arrive at an optimal solution
 - faster than we would by visiting in some predefined order (DFS).
 - This approach is called
 - best-first-search with branch-and-bound pruning.
 - The implementation of this approach is a simple modification of
 - breadth-first-search with branch-and-bound pruning.



- Breadth-First-Search (BFS) with Branch-and-Bound Pruning:
 - An illustrative example:
 - -n = 4, W = 16
 - $p_i = [40, 30, 50, 10]$
 - $w_i = [2, 5, 10, 5]$
 - $-\frac{p_i}{w_i}$ = [20, 6, 5, 2]: already ordered in nondecreasing order.
 - We proceed exactly as we did using backtracking
 - except that we do a breadth-first-search instead of a depth-first-search.









• A general algorithm for BFS with branch-and-bound pruning:

```
void breadth_first_branch_and_bound(state_space_tree T, int &best) {
    queue of node Q;
    node u, v;
    intialize(Q);
    v = root of T;
    enqueue(Q, v);
    best = value(v);
    while (!empty(Q)) {
        dequeue(Q, v);
        for (each child u of v) {
            if (value(u) is better than best)
                best = value(u);
            if (bound(u) is better than best)
                enqueue(Q, u);
```



- Applying the strategy to the 0-1 Knapsack Problem:
 - Notice that two nodes (3, 1) and (4, 3) have bounds of \$0.
 - Unlike the promising function in backtracking,
 - bound function should return an integer.
 - Because we do not have the benefit of recursion,
 - we need to store all the information pertinent to a node at that node.



ALGORITHM 6.1: The BFS with Branch-and-Bound Pruning for the 0-1 Knapsack Problem

```
void knapsack5() {
    queue of node Q; node pointer u, v;
    maxprofit = 0;
    Q.enqueue(create_node(0, 0, 0));
    while (!Q.empty()) {
        v = Q.dequeue();
        u = new_node(v->level + 1,
                      v->weight + w[v->level + 1],
                      v \rightarrow profit + p[v \rightarrow level + 1]);
        if (u->weight <= W && u->profit > maxprofit)
            maxprofit = u->profit;
        if (bound(u) > maxprofit)
            Q.enqueue(u);
        u = new_node(v->level + 1, v->weight, v->profit);
        if (bound(u) > maxprofit)
            Q.enqueue(u);
```





ALGORITHM 6.1: The BFS with Branch-and-Bound Pruning for the 0-1 Knapsack Problem

```
float bound(node_pointer u) {
    int j, k, totweight; float result;
    if (u->weight >= W)
        return 0;
    else {
        result = u->profit;
        j = u \rightarrow level + 1;
        totweight = u->weight;
        while (j \le n \&\& totweight + w[j] \le W) {
            totweight += w[j];
            result += p[j];
            j++;
        k = j;
        if (k \le n)
            result += (W - totweight) * ((float)p[k] / w[k]);
        return result;
```





- **Best-First-Search** with Branch-and-Bound Pruning:
 - Note that the breadth-first-search strategy
 - has no advantage over a depth-first-search.
 - For example,
 - there are only 13 nodes in the state space tree of backtracking.
 - whereas there are 17 nodes in the state space tree produced by
 - the breadth-first-search with brand-and-bound pruning.
 - However, we can *improve* our search by using our bound
 - to do more than just determine whether a node is promising.
 - After visiting all the children of a given node,
 - the node with the best bound can be expanded first.





- n = 4, W = 16
- $p_i = [40, 30, 50, 10]$
- $w_i = [2, 5, 10, 5]$
- $\frac{p_i}{w_i} = [20, 6, 5, 2]$

maxprofit = \$0 profit = \$0, weight = 0 bound = \$115Node (0, 0) is *inserted* into the PQ.

PQ

(0, 0) (\$0, 0, \$115)







- 1. Node (0, 0) is *removed* from the PQ.
 - profit = \$0, weight = 0, bound = \$115
 - maxprofit = \$40
- 2. Visit node (1, 1).
 - profit = \$40, weight = 2
 - bound = \$115
 - Insert (1, 1) into the PQ.

- 3. Visit node (1, 2).
 - profit = \$0, weight = 0
 - bound = \$82
 - Insert(1, 2) into the PQ.
- 4. Determine promising, unexpanded node with the greatest bound.
 - Because node (1, 1) has the greatest bound,
 - we visit node (1, 1) which is removed from the PQ next.

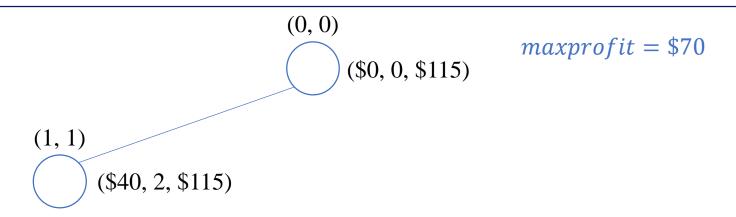
PQ

(1, 1) (\$40, 2, \$115)

(1, 2)

(\$0, 0, \$82)





- 5. Node (1, 1) is *removed* from the PQ.
 - profit = \$40, weight = 2, bound = \$115
 - maxprofit = \$70
- 6. Visit node (2, 1).
 - profit = \$70, weight = 7
 - bound = \$115
 - Insert (2, 1) into the PQ.

- 7. Visit node (2, 2).
 - profit = \$40, weight = 2
 - bound = \$98
 - Insert (2, 2) into the PQ.

PQ

(2, 1)

(\$70, 7, **\$115**)

(2, 2)

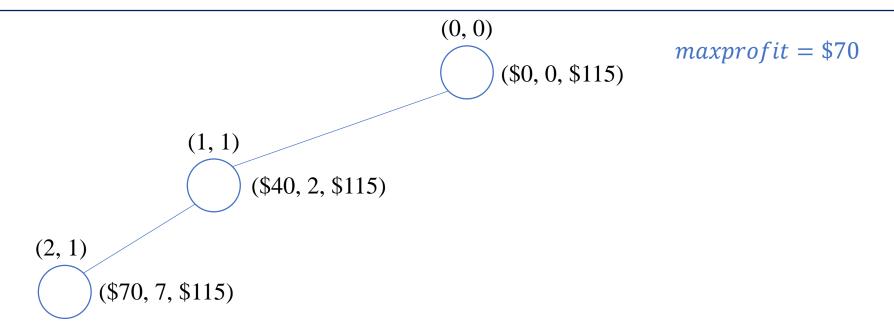
(\$40, 2, \$98)

(1, 2)

(\$0, 0, \$82)







- 8. Node (2, 1) is *removed* from the PQ.
 - profit = \$70, weight = 7, bound = \$115
- 9. Visit node (3, 1).
 - profit = \$120, weight = 17
 - bound = \$0
 - Do NOT insert (3, 1) into the PQ.

- 10. Visit node (3, 2).
 - profit = \$70, weight = 7
 - bound = \$80
 - Insert (3, 2) into the PQ.

PQ

(2, 2)

(\$40, 2, \$98)

(1, 2)

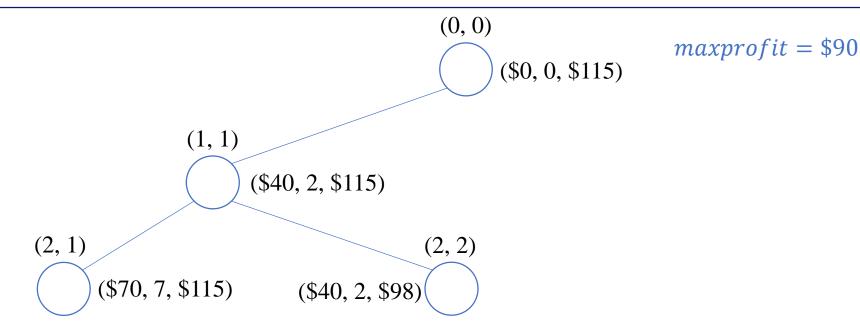
(\$0, 0, \$82)

(3, 2)

(\$70, 7, \$80)







11. Node (2, 2) is *removed* from the PQ.

- profit = \$40, weight = 2, bound = \$98
- maxprofit = \$90
- 12. Visit node (3, 3).
 - profit = \$90, weight = 12
 - *bound* = \$98
 - Insert (3, 3) into the PQ.

- 13. Visit node (3, 4).
 - profit = \$74, weight = 2
 - bound = \$50
 - Do NOT insert (3, 4) into the PQ.

PQ

(3, 3)

(\$90, 12, \$98)

(1, 2)

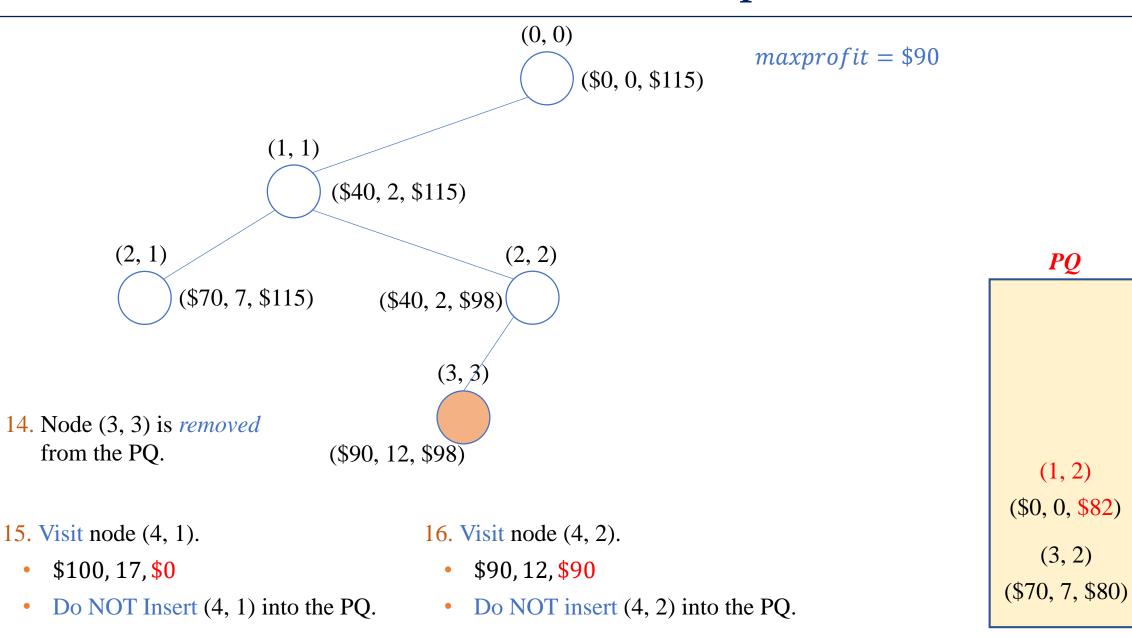
(\$0, 0, \$82)

(3, 2)

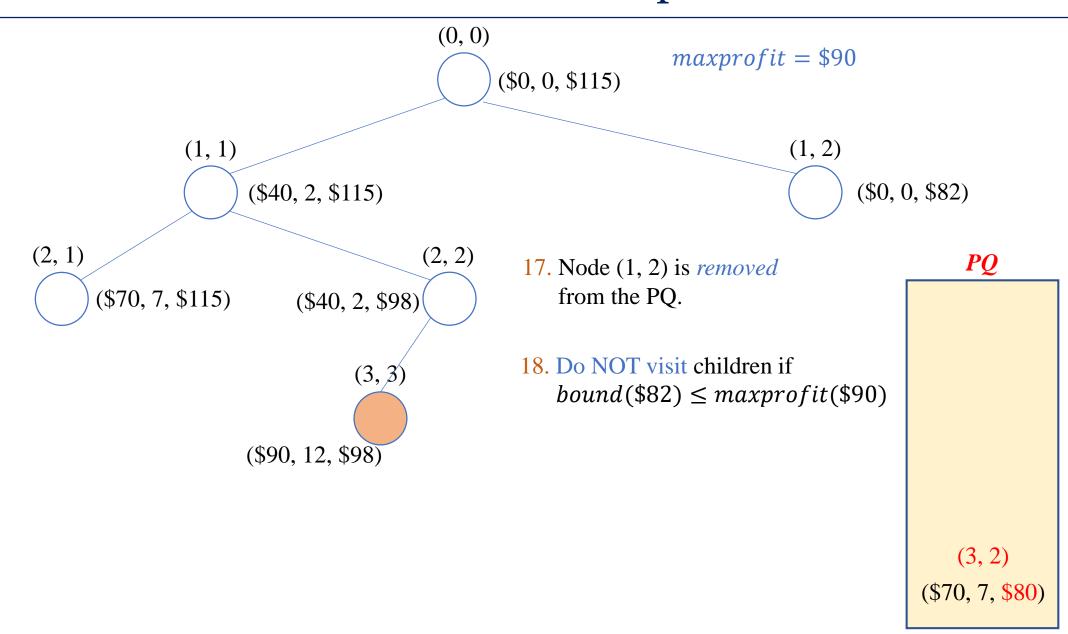
(\$70, 7, \$80)





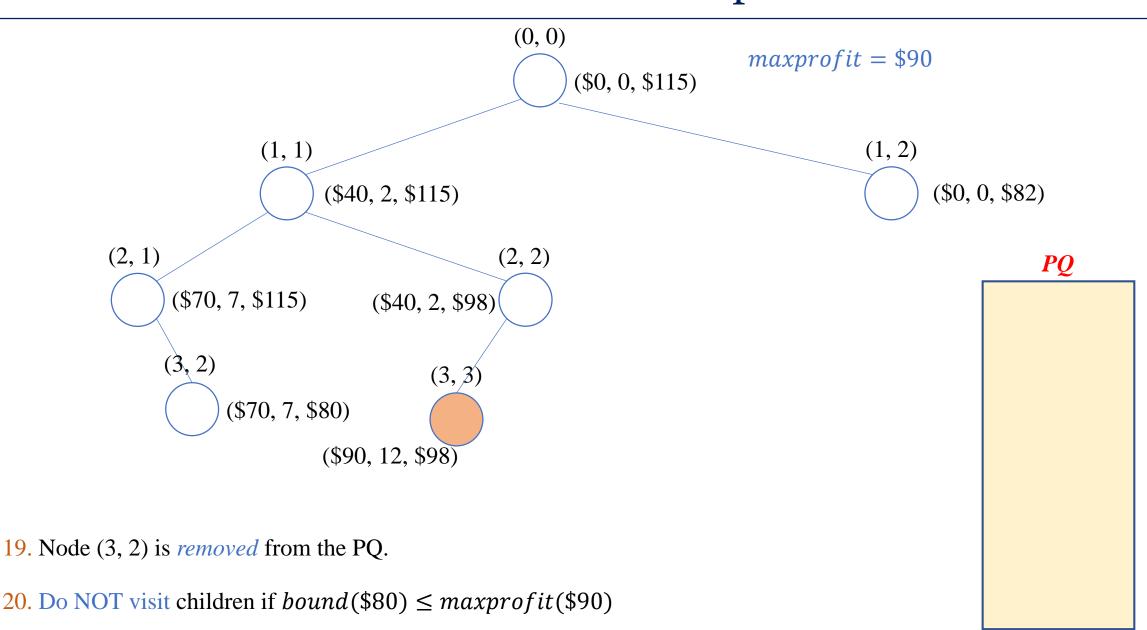






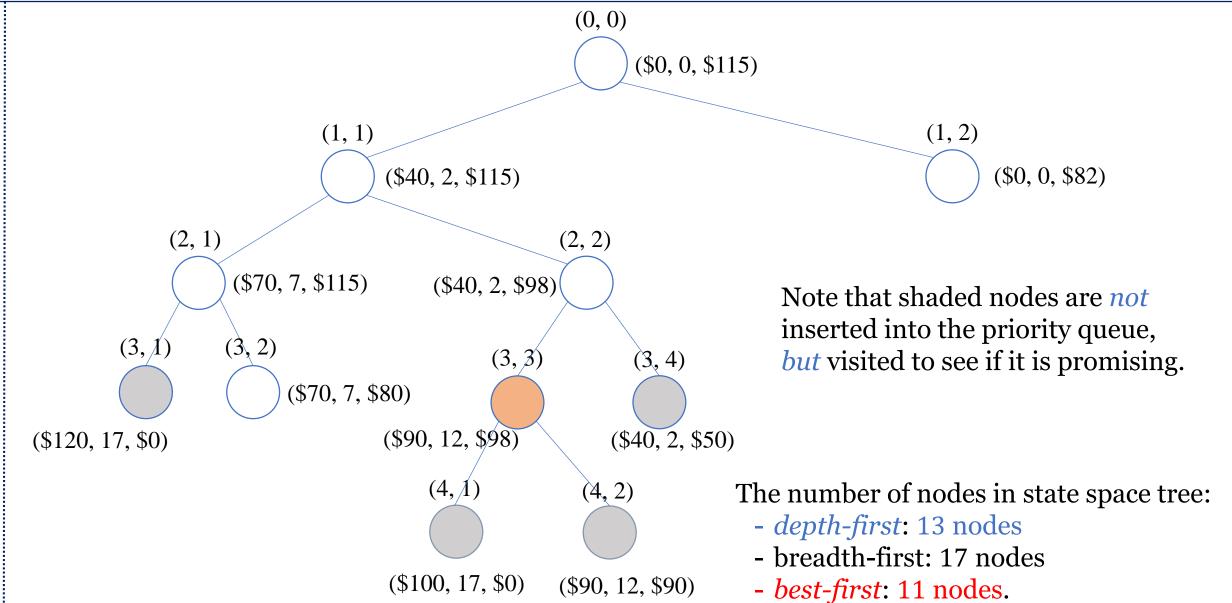














- The implementation of Best-First-Search:
 - Note that there is no guarantee that
 - the node that appears to be best will actually lead to an optimal solution.
 - ex) (2, 1) is better than (2, 2), but (2, 2) leads to the optimal solution.
 - In general, best-first-search
 - still ends up creating *all of the state space tree* for some instances.
 - Best-first-search is a simple modification to breadth-first-search.
 - Instead of using a queue, use a priority queue.





• A general algorithm for the *best-first-search*:

```
void best_first_branch_and_bound(state_space_tree T, int &best) {
   priority_queue_of_node PQ;
   node u, v;
    initialize(PQ);
    v = root of T;
   best = value(v);
    insert(PQ, v);
   while (!empty(PQ)) {
        remove(PQ, v);
        if (bound(v) is better than best)
            for (each child u of v) {
                if (value(u) is better than best)
                    best = value(u);
                if (bound(u) is better than best)
                    insert(PQ, u);
```





- Applying the strategy to the 0-1 Knapsack Problem:
 - Notice that a node is promising at the time when we insert it into the PQ.
 - However, it can be nonpromising when it is removed from the PQ.
 - So, compare its bound with *maxprofit* after it is removed from the PQ.
 - Because we need the bound for a node
 - at insertion time, at removal time, and to order the nodes in the PQ,
 - we store the bound at the node.

```
typedef struct node *node_pointer;
typedef struct node {
   int level; // the node's level in the state space tree
   int weight;
   int profit;
   float bound;
} nodetype;
```



ALGORITHM 6.2: The Best-First-Search with B&B Pruning for the 0-1 Knapsack Problem

```
void knapsack6() {
    priority queue of node PQ; node pointer u, v;
    maxprofit = 0;
    PQ.insert(create_node(0, 0, 0));
    while (!PQ.empty()) {
        v = PQ.remove();
        if (v->bound > maxprofit) {
            u = create_node(v->level + 1,
                             v->weight + w[v->level + 1],
                             v \rightarrow profit + p[v \rightarrow level + 1]);
            if (u->weight <= W && u->profit > maxprofit)
                 maxprofit = u->profit;
            if (u->bound > maxprofit)
                 PQ.insert(u);
            u = create node(v->level + 1, v->weight, v->profit);
            if (u->bound > maxprofit)
                 PQ.insert(u);
```





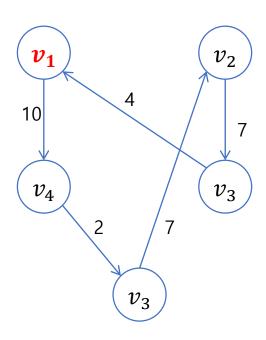
```
typedef priority queue<node pointer, vector<node pointer>, compare>
        priority queue of node;
struct compare {
    bool operator()(node_pointer u, node_pointer v) {
        if (u->bound < v->bound)
            return true;
        return false;
};
node_pointer create_node(int level, int weight, int profit) {
    node pointer v = (node pointer)malloc(sizeof(nodetype));
    v->level = level;
    v->weight = weight;
    v->profit = profit;
    v->bound = bound(v);
    return v;
```





- The Traveling Salesperson Problem Revisited:
 - The goal of this problem is to find an *optimal tour*, that is,
 - the *shortest path* in a directed graph that starts at a given vertex,
 - visits each vertex *exactly once*, and ends up back at the starting vertex.

	1				
1	0 14 4 11	14	4	10	20
2	14	0	7	8	7
3	4	5	0	7	16
4	11	7	9	0	2
5	18	7	17	4	0



an optimal tour starting at v_1 . (length = 30)

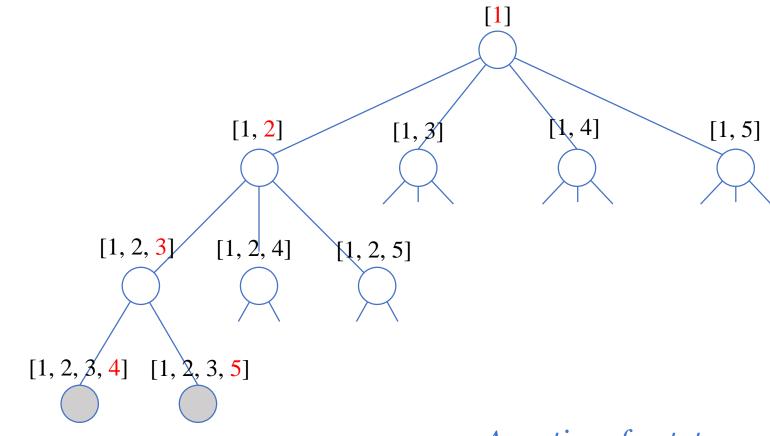




- The *State Space Tree* for the TSP:
 - An obvious state space tree is one in which
 - each vertex other than the starting vertex
 - is tried as the *first vertex*, after the starting one, *at level* 1.
 - each vertex other than the *starting vertex* and the *first vertex*
 - is tried as the *second vertex at level* 2, and so on.
 - Then, a node represents
 - a *path* chosen up to that node starting from the root node.
 - We stop expanding the tree
 - when there are n-1 vertices in the path stored at a node
 - because, at that time, the *n*th vertex is *uniquely* determined.







A portion of a state space tree when n = 5.

[1, 2, 3, 4, 5, 1] [1, 2, 3, 5, 4, 1]



- Determining a **bound** for each node:
 - Determine a *lower bound* on the length of any tour
 - that can be obtained by expanding beyond a given node.
 - Then, the node is *promising*
 - only if its bound is *less* than the *current minimum tour length*.
 - We can obtain a *bound for a node*:
 - In any tour, the *length* of the *edge taken* when leaving a vertex
 - must be at least as great as the length of the shortest edge
 - emanating from the vertex.





- Determining a **bound** for each node:
 - Let *cost* be the length of the edge taken.
 - A *lower bound* on the *cost of leaving* vertex v_1 is given by
 - the *minimum* of all the nonzero entries in *row* 1 of the adjacency matrix.

W	1	2	3	4	5
1	0	14	4	10	20
2	14	0	7	8	7
3	4	5	0	7	16
4	11	7	9	0	2
5	18	7	17	4	0

W	1	2	3	4	5	
1	0	14	4	10	20	
2	1 0 14 4 11 18	0	7	8	7	• <i>v</i> ₂ : 7
3	4	5	0	7	16	• <i>v</i> ₃ : 4
4	11	7	9	0	2	• <i>v</i> ₂ : 2
5	18	7	17	4	0	• <i>v</i> ₂ : 4

• the *lower bound* leaving v_1 : 4





- Determining a **bound** for each node:
 - Because a tour must leave every vertex exactly once,
 - a lower bound on the length of a tour is the sum of these *minimums*.

W	1	2	3	4	5	
1	0	14	4	10	20	• <i>v</i> ₁ : 4
2	14	0	7	8	7	• <i>v</i> ₂ : 7
3	4	5	0	7	16	• <i>v</i> ₃ : 4
4	11	7	9	0	2	• <i>v</i> ₂ : 2
5	1 0 14 4 11 18	7	17	4	0	• <i>v</i> ₂ : 4

- A *lower bound* on the length of a *tour* is
 - -4+7+4+2+4=21.
- Note that this is not to say that
 - there is a tour with this length.
- Rather, it says that
 - there can be *no tour* with a *shorter length*.



- Determining a **bound** for each node:
 - Suppose we have visited the node [1, 2].
 - The cost of getting to v_2 is the weight on the edge from v_1 to v_2 .
 - Therefore, any tour obtained by expanding beyond this node,
 - has the following lower bounds on the *cost* of leaving v_2 .

	W	1	2	3	4	5	
	1	0	14	4	10	20	• <i>v</i> ₁ : 14
[1, 2]	2	14	0	7	8	7	• v_2 : 7 • Do not include the edge to v_1 : • v_2 cannot return to v_1 .
	3	4	5	0	7	16	• v_3 : 4
	4	11	7	9	0	2	• v_2 : 2 • Do not include the edge to v_2 : • we already have been at v_2 .
	5	18	7	17	4	0	• v_2 : 4

• A *lower bound* obtained by expanding [1, 2]:

$$-14 + 7 + 4 + 2 + 4 = 31$$
.





- Determining a **bound** for each node:
 - Suppose we have visited the node [1, 2, 3].

	W	1	2	3	4	5	
	1	0	14	4	10	20	• <i>v</i> ₁ : 14
[1, 2, 3]	[1, 2, 3] 2 14 0 7 8 7 • v	• v_2 : 7 • Do not include the edge to v_1 : • v_3 cannot return to v_1 .					
	3	4	5	0	7	16	• v_3 : 7
	4	11	7	9	0	2	• v_2 : 2 • Do not include the edge to v_2 and v_3 :
	5	18	7	17	4	0	• v_2 : 4 - we already have been at v_2 and v_3 .

• A *lower bound* obtained by expanding [1, 2, 3]:

$$-14 + 7 + 7 + 2 + 4 = 34$$
.



- Determining a **bound** for each node:
 - We will use the following data type in the algorithm.
 - The field *path* contains the partial tour stored at the node.
 - We need two functions *length* and *bound*.
 - *length* returns the length of the tour's *path*,
 - bound returns the bound for a node using the considerations discussed.

```
typedef vector<int> ordered_set;

typedef struct node *node_pointer;
typedef struct node {
    int level;
    ordered_set path;
    int bound;
} nodetype;
```





```
int length(ordered_set path) {
   vector<int>::iterator it;
   int len = 0;
   for (it = path.begin(); it != path.end(); it++)
       if (it != path.end() - 1)
           len += W[*it][*(it+1)];
   return len;
```

		2			
1	0	14	4	10	20
2	14	0	7	8	7
3	4	5	0	7	16
4	11	7	9	0	20 7 16 2 0
5	18	7	17	4	0





```
int bound(node pointer v) {
   // start from the length of path
   int lower = length(v->path);
   for (int i = 1; i <= n; i++) {
        if (hasOutgoing(i, v->path)) continue;
        int min = INF;
        for (int j = 1; j <= n; j++) {
           // Do not include self-loop
            if (i == j) continue;
            // Do not include an edge to which i cannot return
            if (j == 1 && i == v->path[v->path.size() - 1]) continue;
            // Do not include edges already in the path
            if (hasIncoming(j, v->path)) continue;
            // A lower bound (minimum) on the cost of leaving i
            if (\min > W[i][j]) \min = W[i][j];
        lower += min;
   return lower;
```





```
bool hasOutgoing(int v, ordered set path) {
    vector<int>::iterator it;
    for (it = path.begin(); it != path.end() - 1; it++)
        if (*it == v) return true;
    return false;
bool hasIncoming(int v, ordered set path) {
    vector<int>::iterator it;
    for (it = path.begin() + 1; it != path.end(); it++)
        if (*it == v) return true;
    return false;
                                              outgoing vertices
                                               10
                          [1, 4, 5, 2]
                                                       incoming vertices
```



W	1 0 14 4 11 18	2	3	4	5
1	0	14	4	10	20
2	14	0	7	8	7
3	4	5	0	7	16
4	11	7	9	0	2
5	18	7	17	4	0

[1, 3, 2]
$$length([1, 3, 2]) = 4 + 5 = 9$$

 $bound([1, 3, 2]) = length[1, 3, 2] + min(v_2) + min(v_4) + min(v_5)$
 $= 9 + 9 + 16 + 18 = 22$

[1, 3, 4]
$$length([1, 3, 4]) = 4 + 7 = 11$$

 $bound([1, 3, 4]) = length[1, 3, 4] + min(v_2) + min(v_4) + min(v_5)$
 $= 11 + 11 + 18 + 20 = 27$

$$[1, 4, 5] \quad length([1, 4, 5]) = 10 + 2 = 12$$

$$bound([1, 4, 5]) = length[1, 4, 5] + min(v_2) + min(v_3) + min(v_5)$$

$$= 12 + 12 + 19 + 23 = 30$$



- Best-First-Search with Branch-and-Bound Pruning:
 - Initialize the value of the best solution to infinity
 - since there is no candidate solution at the root node.
 - Candidate solutions exist only at leaves in the state space tree.
 - We need not compute bounds for leaves
 - because the algorithm is written so as not to expand beyond leaves.



• n = 5

W	1 0 14 4 11 18	2	3	4	5
1	0	14	4	10	20
2	14	0	7	8	7
3	4	5	0	7	16
4	11	7	9	0	2
5	18	7	17	4	0

```
minlength = \infty
opttour = [ ]
bound = 21
Node [1] is inserted into the PQ.
```

PQ

[1] (bound = 21)





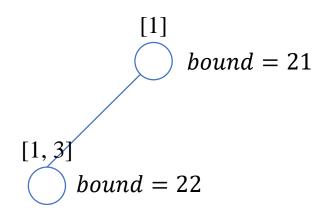
 $\begin{array}{c}
[1] \\
\hline
 bound = 21
\end{array}$

- 1. Node [1] is *removed* from the PQ. (the root)
 - a. Bound is 21 and minlength = ∞
 - b. Node [1,2] is inserted into the PQ. bound = 31.
 - c. Node [1,3] is inserted into the PQ. bound = 22.
 - d. Node [1,4] is inserted into the PQ. bound = 30.
 - e. Node [1,5] is inserted into the PQ. bound = 42.

PQ

```
[1, 3]
(bound = 22)
    [1,4]
(bound = 30)
    [1,2]
(bound = 31)
    [1,5]
(bound = 42)
```



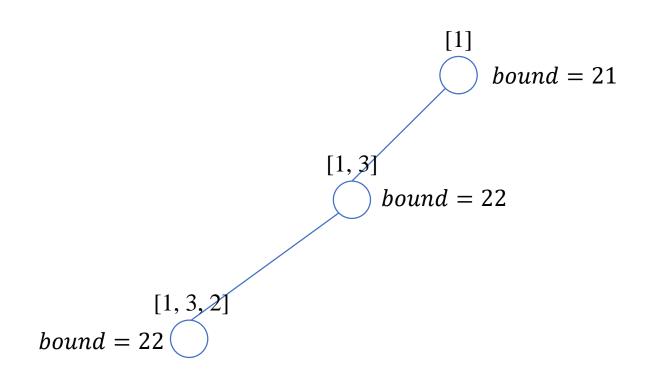


- 2. Node [1,3] is *removed* from the PQ.
 - a. Bound is 22 and minlength = ∞
 - b. Node [1,3,2] is inserted into the PQ. bound = 22.
 - c. Node [1,3,4] is inserted into the PQ. bound = 27.
 - d. Node [1,3,5] is inserted into the PQ. bound = 39.

PQ

```
[1,3,2]
(bound = 22)
    [1,3,4]
(bound = 27)
     [1,4]
(bound = 30)
     [1,2]
(bound = 31)
   [1,3,5]
(bound = 39)
     [1,5]
(bound = 42)
```





- 3. Node [1,3,2] is *removed* from the PQ.
 - a. Bound is 22 and $minlength = \infty$
 - b. Node [1,3,2,4] is a leaf node. length = minlength = 37. opttour = [1,3,2,4,5,1].
 - c. Node [1,3,2,5] is a leaf node. length = minlength = 31. opttour = [1,3,2,5,4,1].

PQ

[1,3,4]

(bound = 27)

[1,4]

(bound = 30)

[1,2]

(bound = 31)

[1,3,5]

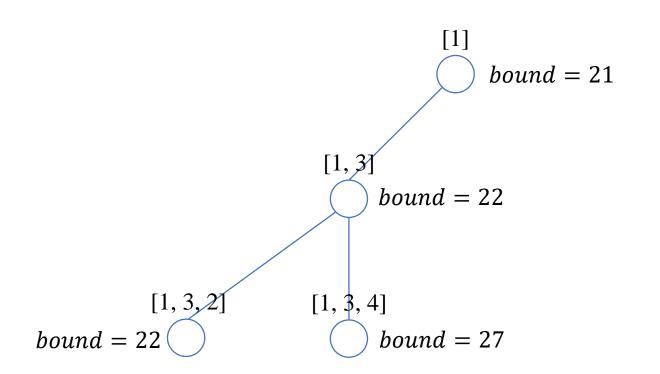
(bound = 39)

[1,5]

(bound = 42)







- 3. Node [1,3,4] is *removed* from the PQ.
 - a. Bound is 27 and minlength = 31
 - b. Node [1,3,4,2] is a leaf node. length = 43. minlength = 31.
 - c. Node [1,3,4,5] is a leaf node. length = 34. minlength = 31.

PQ

[1,4]

(bound = 30)

[1,2]

(bound = 31)

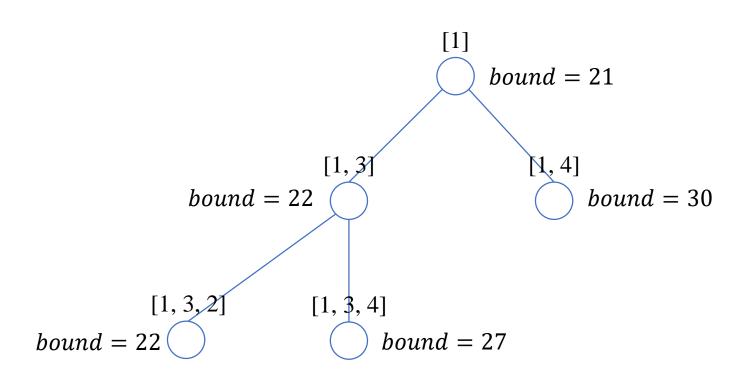
[1,3,5]

(bound = 39)

[1,5]

(bound = 42)





- 3. Node [1,4] is *removed* from the PQ.
 - a. Bound is 30 and minlength = 31.
 - b. Node [1,4,2] is NOT inserted into the PQ. bound = 45 > minlenth = 31.
 - c. Node [1,4,3] is NOT inserted into the PQ. bound = 38 > minlength = 31.
 - d. Node [1,4,5] is inserted into the PQ. bound = 30.

PQ

[1,4,5]

(bound = 30)

[1,2]

(bound = 31)

[1,3,5]

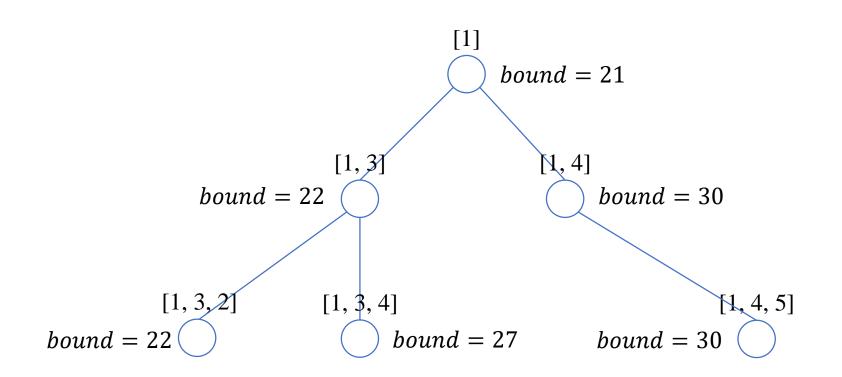
(bound = 39)

[1,5]

(bound = 42)







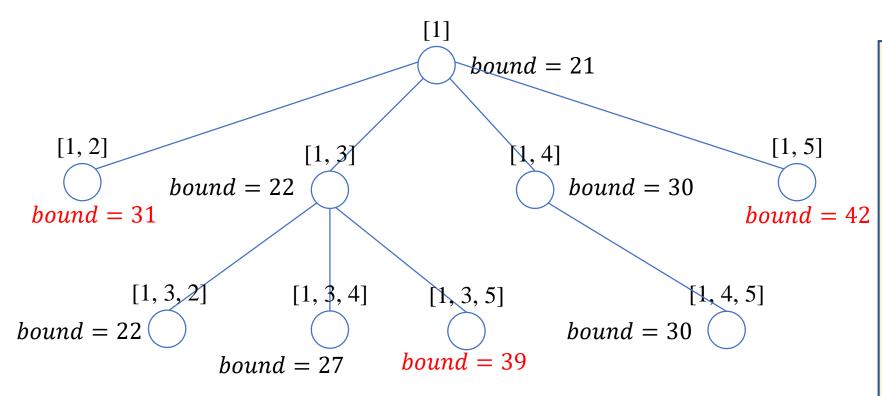
- 3. Node [1,4,5] is *removed* from the PQ.
 - a. Bound is 30 and minlength = 31
 - b. Node [1,4,5,2] is a leaf node. length = 30. minlength = 30. opttour = [1,4,5,2,3,1].
 - c. Node [1,4,5,3] is a leaf node. length = 48. minlength = 30.

PQ

[1,3,5] (bound = 39) [1,5] (bound = 42)





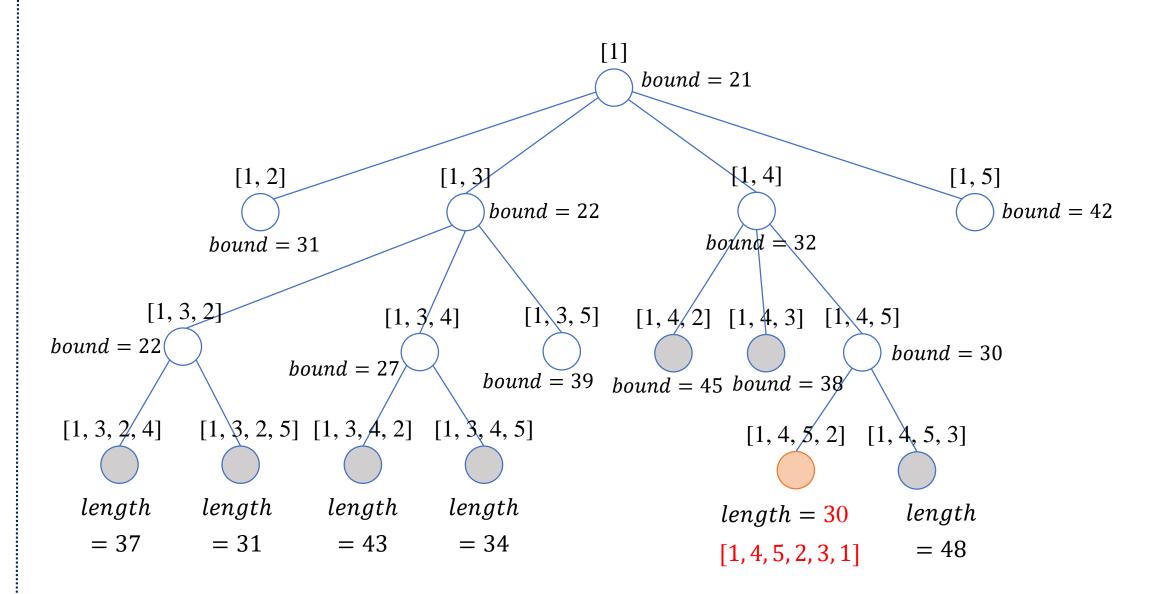


- 3. Node [1,2] is removed from the PQ. bound = 31 > minlenth = 30.
- 4. Node [1,3,5] is removed from the PQ. bound = 42 > minlenth = 30.
- 5. Node [1,5] is *removed* from the PQ. bound = 39 > minlenth = 30.

[1,2] (bound = 31)[1,3,5] (bound = 39)[1,5](bound = 42)

PQ









ALGORITHM 6.3: The Best-First-Search with Branch-and-Bound Pruning for the TSP.

```
void travel2(ordered set &opttour, int &minlength) {
    priority_queue_of_node PQ;
    node_pointer u, v;
    minlength = INF;
    v.level = 0; v.path = [1]; v.bound = bound(v);
    PQ.insert(v);
    while (!PQ.empty()) {
        v = PO.remove();
        if (v->bound < minlength) {</pre>
            // .....
```





```
for (int i = 2; i <= n; i++) {
    // for all i such that i is not in v.path
    if (isIn(i, v->path)) continue;
    u = create node(v->level + 1, v->path);
    u->path.push back(i);
    if (u->level == n - 2) {
        // put the only vertex not in v.path
        u->path.push_back(remaining_vertex(u->path));
        u->path.push_back(1); // make first vertex last one
        if (length(u->path) < minlength) {</pre>
            minlength = length(u->path);;
            copy(u->path, opttour);
    else {
        u->bound = bound(u);
        if (u->bound < minlength)</pre>
            PQ.push(u);
```



- The Efficiency for the TSP:
 - Note that there are 17 nodes visited in the state space tree,
 - whereas the entire state space tree has 41 nodes.
 - $-1+4+4\times 3+4\times 3\times 2=41.$
 - When two or more bounding functions are available,
 - we can compute bounds using all available functions
 - However, remember that our goal is not to visit as few nodes as possible,
 - but rather to maximize the overall efficiency of the algorithm.
 - Final remark on the TSP is *approximation algorithms*:
 - They are not guaranteed to yield optimal solution,
 - but rather yield solutions that reasonably close to optimal.

Any Questions?

