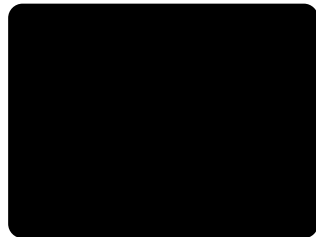


CS3383 Unit 5.2: Travelling Salesperson Problem

David Bremner

December 6, 2020



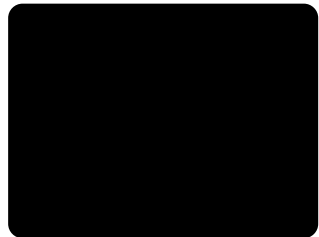
Outline

Combinatorial Search

Travelling Salesperson problem

Dynamic Programming for TSP

Branch and Bound



Travelling Salesperson Problem

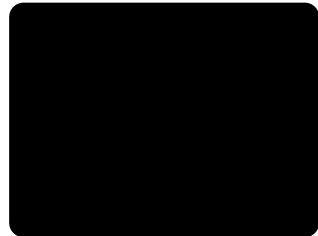
TSP

Given $G = (V, E)$

Find a shortest tour that visits all nodes.

Brute Force

► $n!$ different tours



Travelling Salesperson Problem

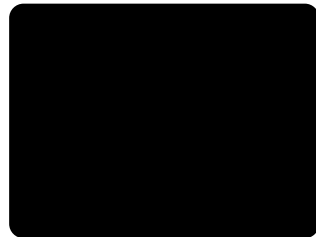
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Given $G = (V, E)$

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- ▶ $n!$ different tours
- ▶ Each one takes $\Theta(n)$ time to test



Travelling Salesperson Problem

TSP

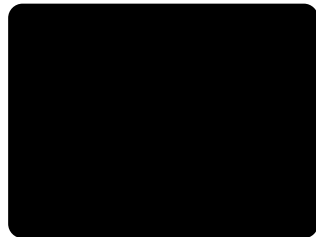
Given $G = (V, E)$

Find a shortest tour that visits all nodes.

Brute Force

- ▶ $n!$ different tours
- ▶ Each one takes $\Theta(n)$ time to test
- ▶ Using **Stirling's approximation** for $n!$

$$n \cdot n! \in \Theta(n^{n+\frac{3}{2}}e^{-n})$$

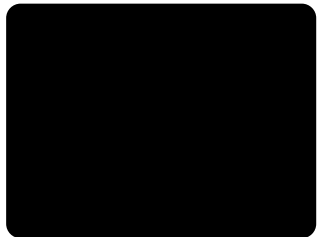


Subproblems for Dynamic Programming

$C(S, j)$ length of shortest path starting at 1, visiting all nodes in S and ending at j .

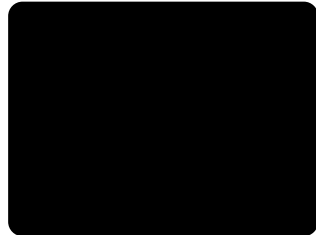
Recurrence

$$C(S, j) = \min_{i \in S \setminus \{j\}} C(S \setminus \{j\}, i) + d_{ij}$$



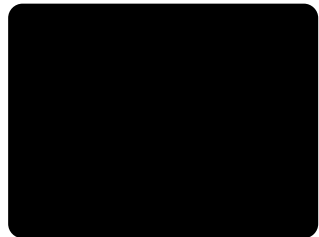
Dynamic Programming for TSP

```
 $C[\{1\}, 1] \leftarrow 0$   
for  $s = 2$  to  $n$  do  
  for  $\forall$  subsets  $S$  of size  $s$  do  
     $C[S, 1] \leftarrow \infty$   
    for  $j \in S \setminus \{1\}$  do  
       $C[S, j] \leftarrow \min_{i \in S \setminus \{j\}} C[S \setminus \{j\}, i] + d_{ij}$   
    end  
  end  
end  
return  $\min_j C[V, j] + d_{j1}$ 
```



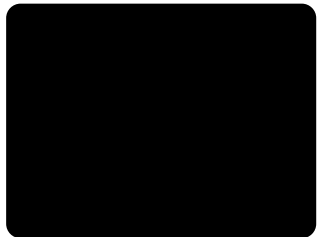
Analysis

- ▶ $n \cdot 2^n$ subproblems, each takes linear time: total $\Theta(n^2 2^n)$



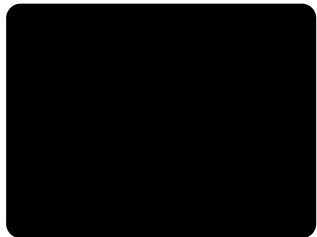
Analysis

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- ▶ Brute force $b(n) \geq c_1 n^{n+3/2} e^{-n}$



Analysis

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- ▶ Brute force $b(n) \geq c_1 n^{n+3/2} e^{-n}$
- ▶ speedup



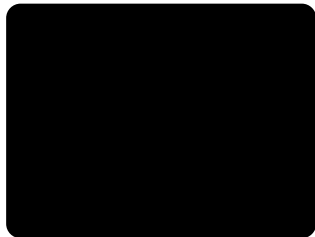
Analysis

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- ▶ speedup

$$\begin{aligned} s(n) &\geq \frac{c_1 n^{n+3/2} e^{-n}}{c_2 n^2 2^n} \\ &\geq c_3 \frac{1}{\sqrt{n}} \left(\frac{n}{2e}\right)^n \end{aligned}$$

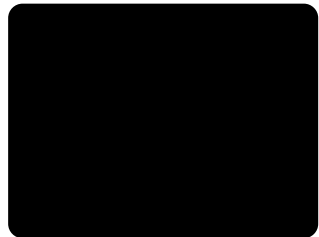
for $n \geq 6$

$$\geq c_4 2^n$$



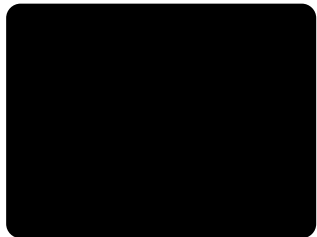
Branch and Bound

- ▶ In general dynamic programming is too slow (not surprising since it's exact)



Branch and Bound

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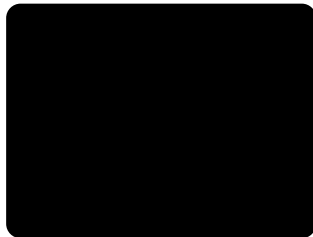


Branch and Bound

- ▶ In general dynamic programming is too slow (not surprising since it's exact)
- ▶ In practice people use an enhanced backtracking method called **branch and bound**.

lower bounds

- ▶ Suppose we are minimizing some function $f(\cdot)$.
- ▶ We need some function lowerbound such that
 - ▶ $\text{lowerbound}(P_i) \leq f(P_i)$ for all subproblems P_i
 - ▶ lowerbound is faster to compute than f



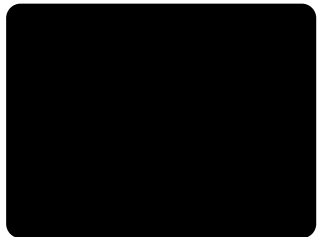
Branch and Bound in General

```
def BranchAndBound( $P_0$ ):  
     $S \leftarrow \{P_0\}$   
    best  $\leftarrow \infty$   
    while  $S \neq \emptyset$ :  
        ( $P, S$ )  $\leftarrow$  pop( $S$ )  
        for  $P_i \in$  expand( $P$ ):  
            if test( $P_i$ ) = SUCCESS:  
                best  $\leftarrow$  min(best,  $f(P_i)$ )  
            elif lowerbound( $P_i$ ) < best:  
                 $S \leftarrow S \cup \{P_i\}$   
    return best
```

Subproblems for B&B TSP

$[a, S, b]$ path from a to b passing through S
completed by cheapest path from b to a using $V \setminus S$.

$$P_0 [a, \{a\}, a]$$

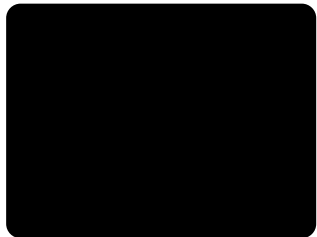


Subproblems for B&B TSP

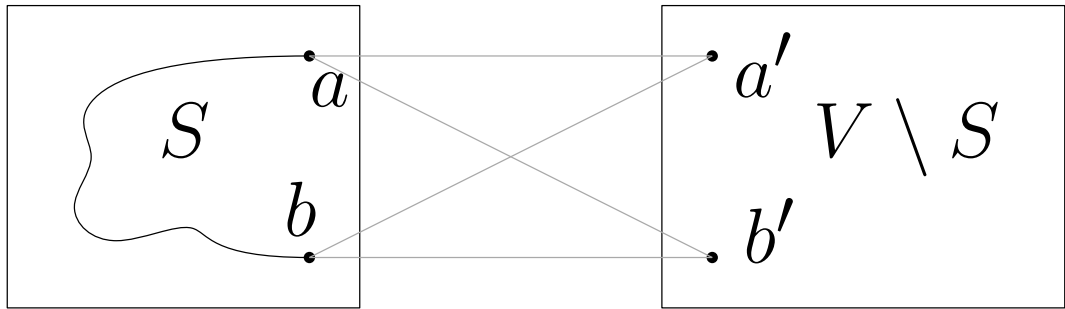
$[a, S, b]$ path from a to b passing through S
completed by cheapest path from b to a using $V \setminus S$.

$$P_0 [a, \{a\}, a]$$

$$\text{expand}([a, S, b]) = \{ [a, S \cup \{x\}, x] \mid x \in V \setminus S \}$$

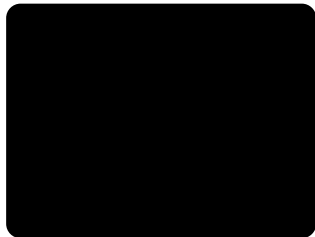


Lower bounds from MST

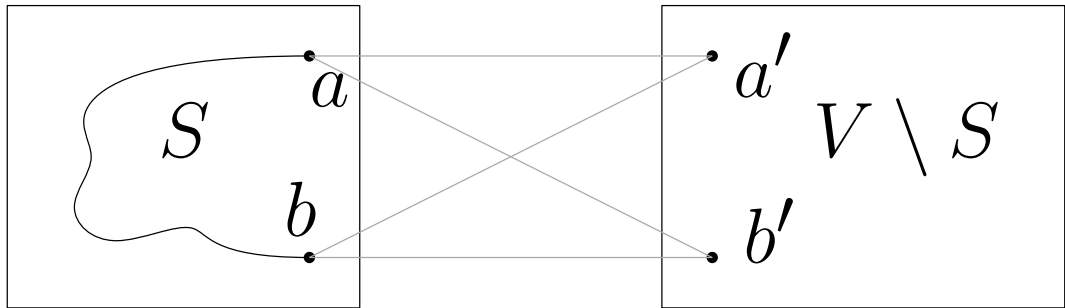


We need to connect

- ▶ a to some $a' \in V \setminus S$

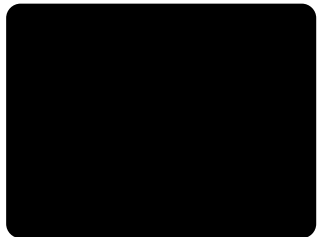


Lower bounds from MST

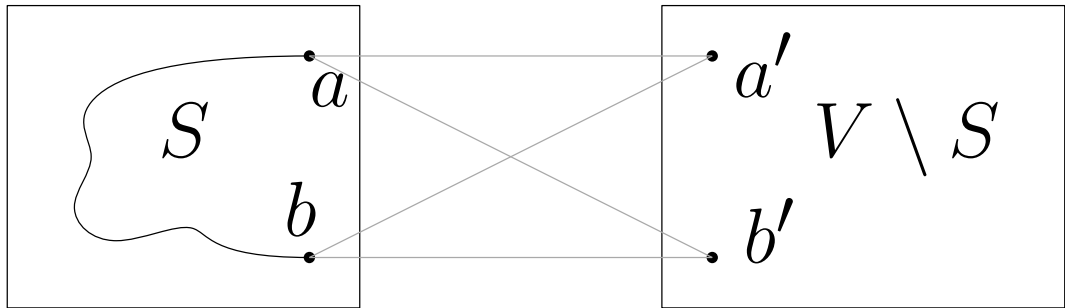


We need to connect

- ▶ a to some $a' \in V \setminus S$
- ▶ b to some $b' \in V \setminus S$

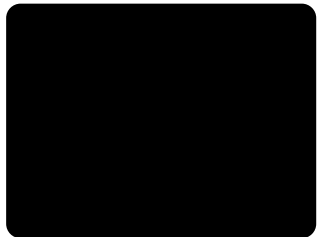


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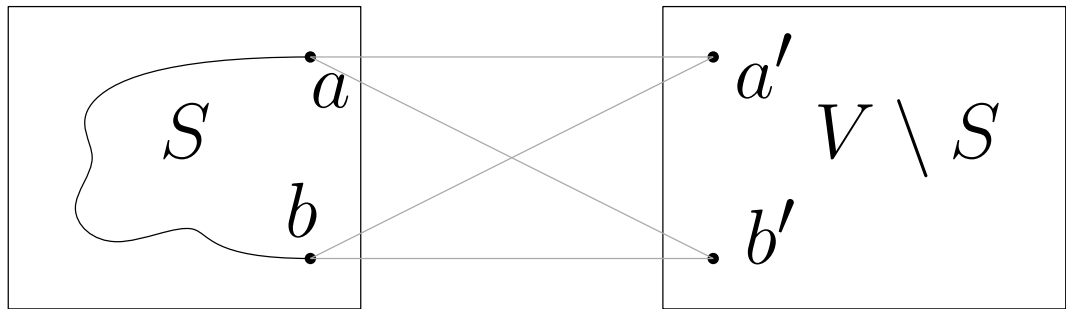


We need to connect

- ▶ a to some $a' \in V \setminus S$
- ▶ b to some $b' \in V \setminus S$
- ▶ a' to b' using all nodes of $V \setminus S$.



Lower bounds from MST



We need to connect

- ▶ a to some $a' \in V \setminus S$
- ▶ b to some $b' \in V \setminus S$
- ▶ a' to b' using all nodes of $V \setminus S$.
- ▶ Last is a (special) spanning tree of $V \setminus S$.

