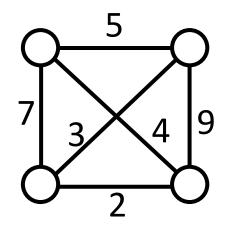
# Travelling Salesman Problem CSCI 432

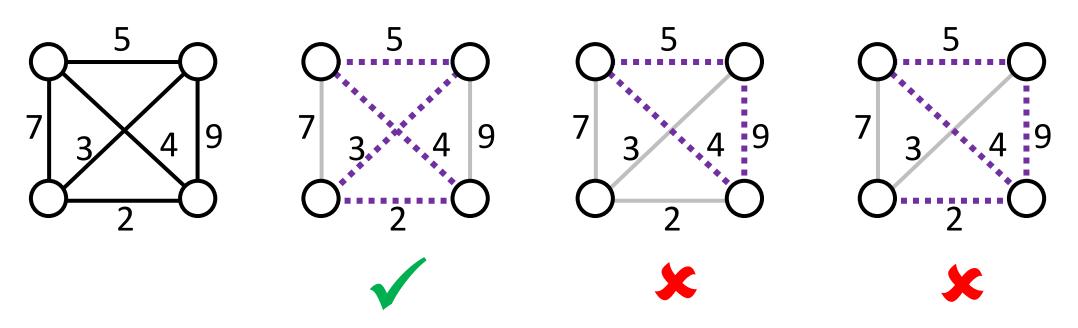
# Travelling Salesman Problem

TSP: Given a list of cities and the distances between each pair of cities, what is the shortest possible route that visits each city once and returns to the origin city?



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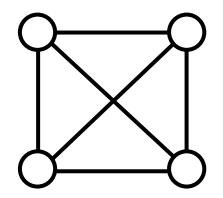
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## Hamiltonian Cycle Problem

Hamiltonian Cycle: Given a graph, find a cycle that visits each vertex exactly once.

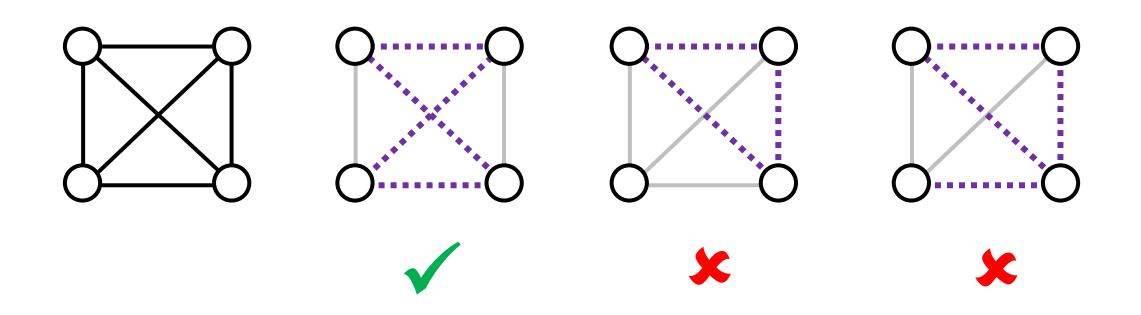
#### $\in$ **NP-Complete**



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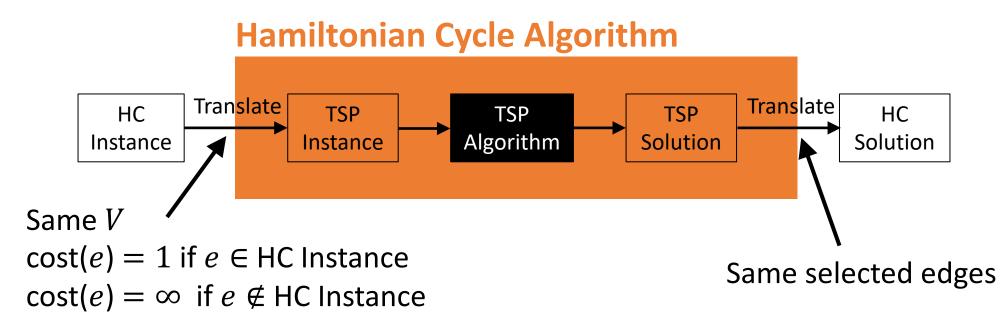
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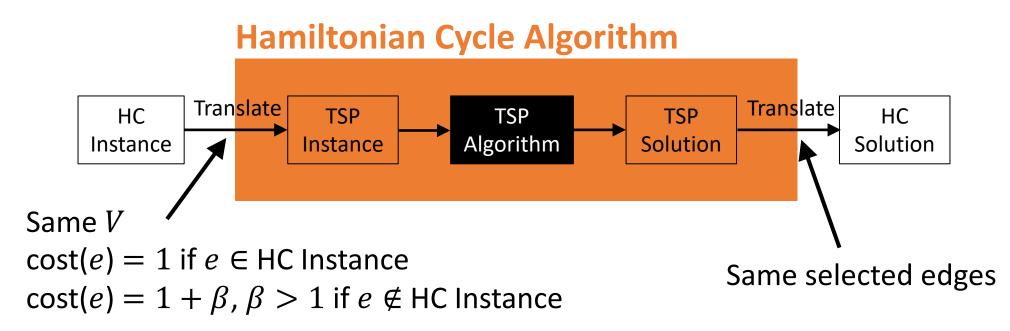
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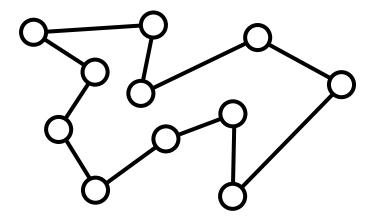
Translation: cost(e) = 1 if  $e \in HC$  $cost(e) = 1 + \beta, \beta > 1$  if  $e \notin HC$ 

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If G = (V, E) has a Hamiltonian Cycle,  $OPT_{TSP} = ?$ 

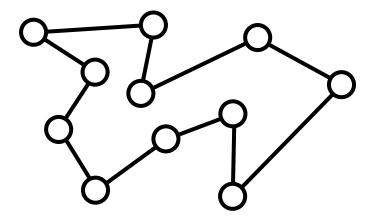
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If G = (V, E) has a Hamiltonian Cycle,  $OPT_{TSP} = |V|$ 



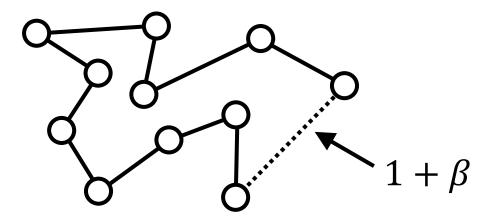
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If G = (V, E) has a Hamiltonian Cycle,  $OPT_{TSP} = |V|$ If G = (V, E) does not have a Hamiltonian Cycle,  $OPT_{TSP} \ge |V| + \beta$ 



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Let *A* be an  $\alpha$ -approximation algorithm for TSP (i.e. ALG  $\leq \alpha$  OPT) Let G = (V, E) be input to Hamiltonian Cycle. Let  $G', \beta = \alpha |V|$  be input to TSP.

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HamiltonianCycleExists(G)
Let A be a TSP \alpha-approximation algorithm
Let \beta = \alpha |V| and run A on G',\beta
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return true

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return false
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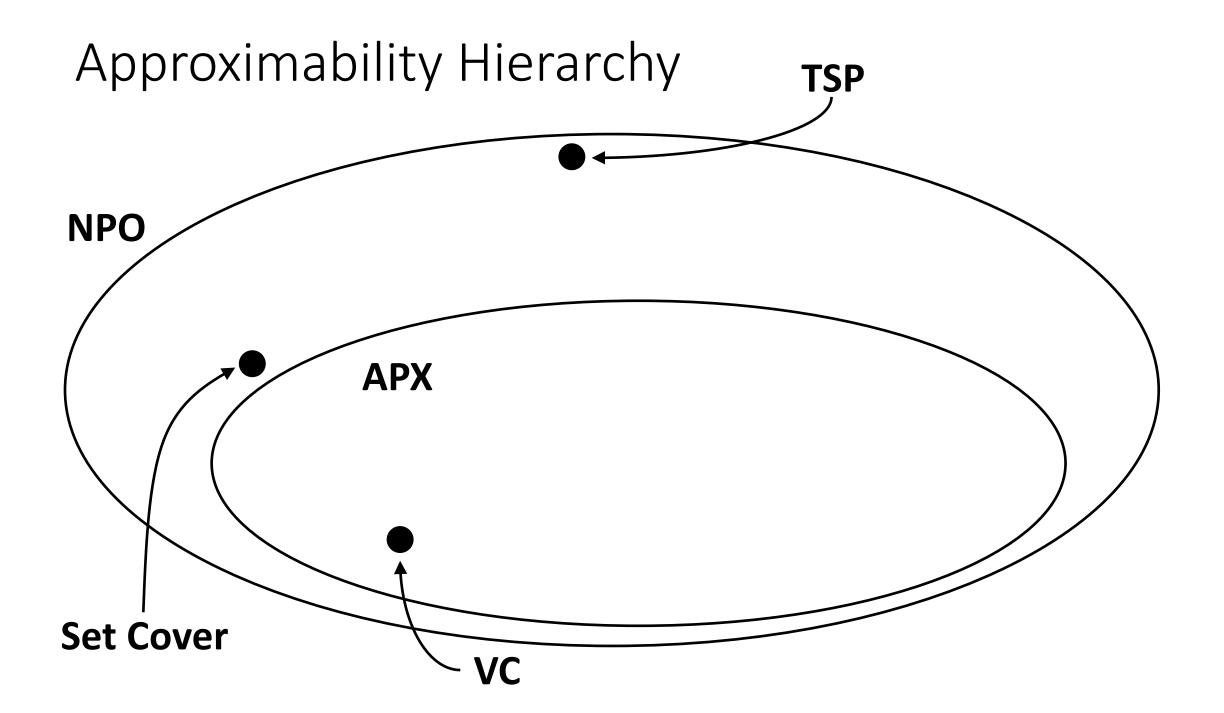
Is this a problem?
```

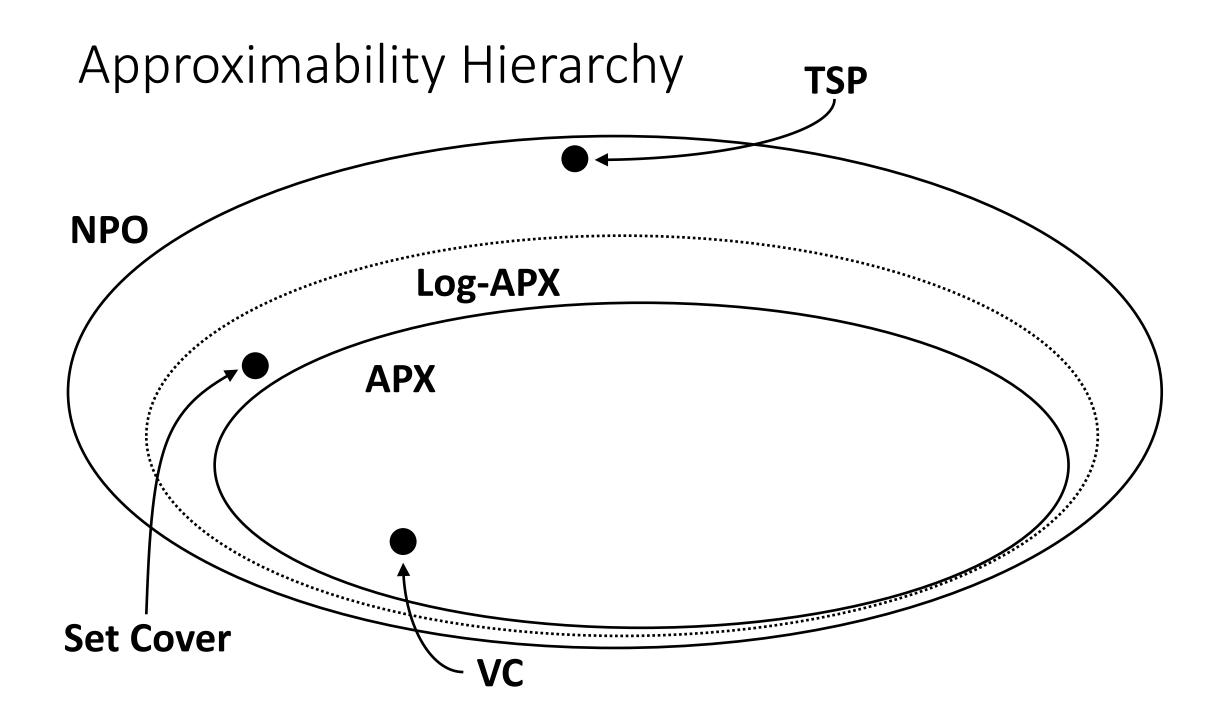
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            Yes! Any approximation algorithm for TSP will solve
            the NP-Complete Hamiltonian Cycle problem!
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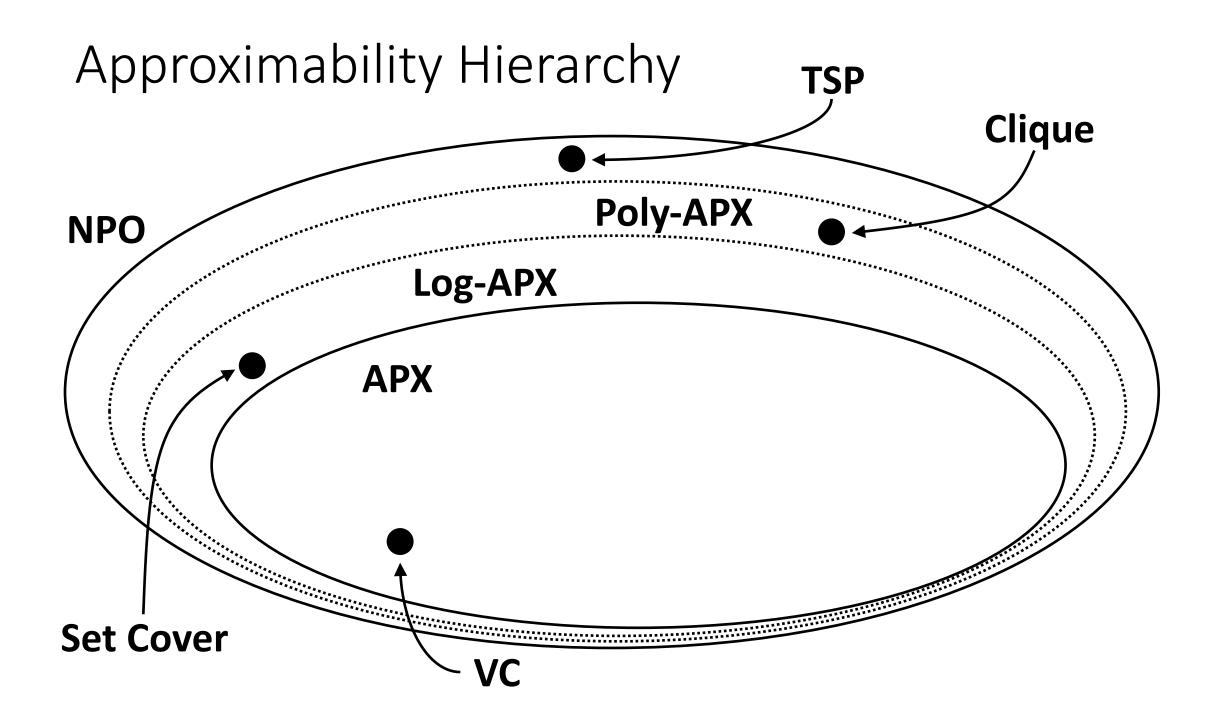
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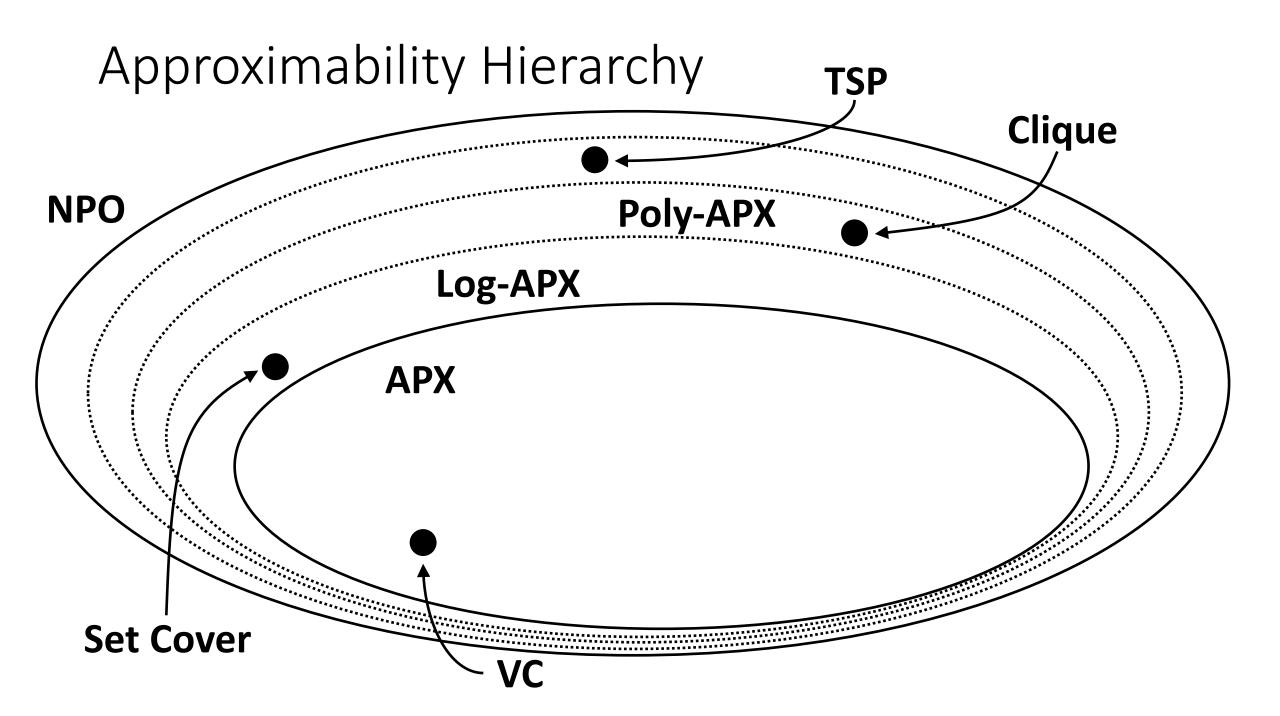
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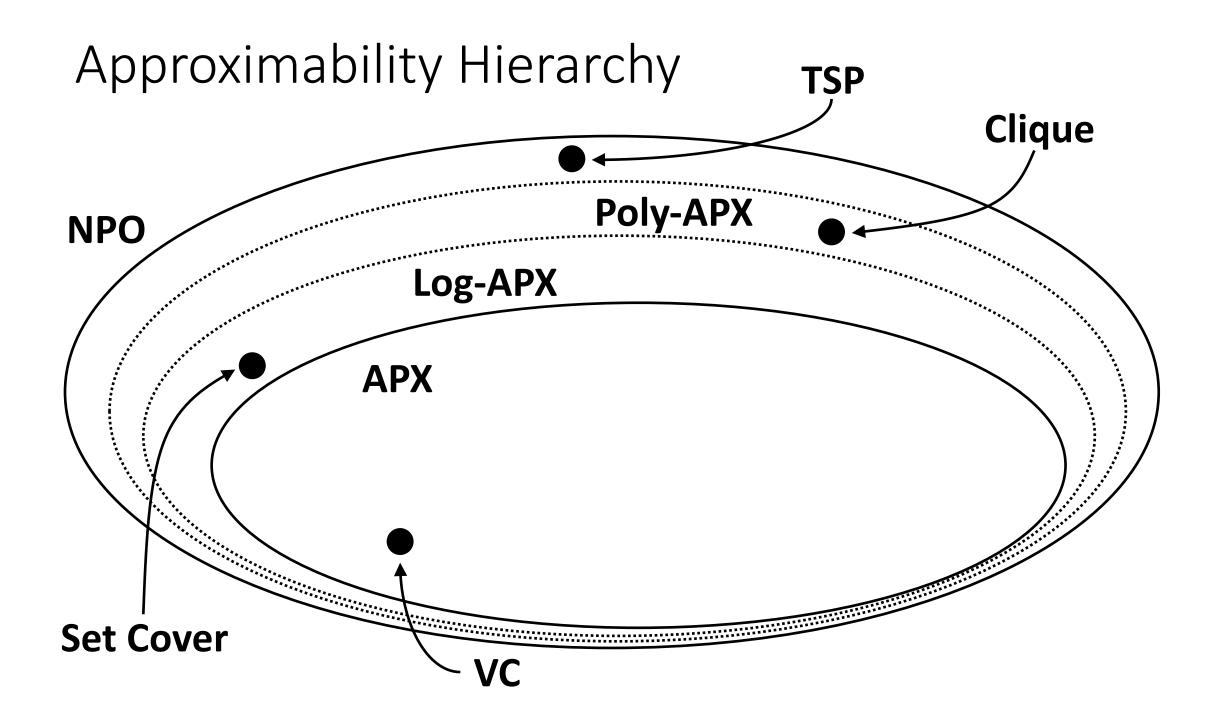
 $\therefore \nexists$  poly time approx alg for TSP, unless P = NP









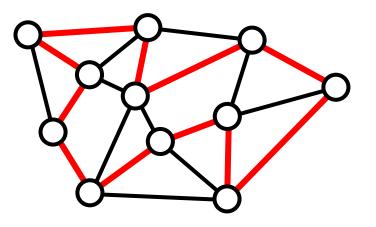


#### Special Case - Metric TSP

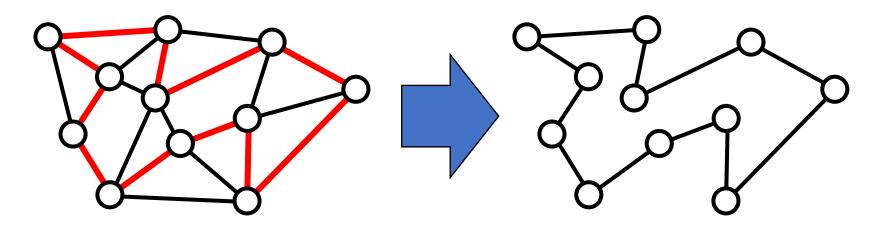
TSP: Given a list of cities and the distances between each pair of cities **(satisfying the triangle inequality)**, what is the shortest possible route that visits each city once and returns to the origin city?

 $dist(u, v) \le dist(u, w) + dist(w, v)$ 

- 1. Easy to compute.
- 2. Related to TSP.
- 3. Lower bound on OPT.

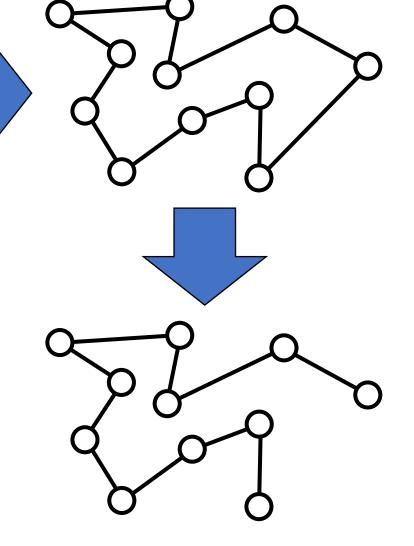


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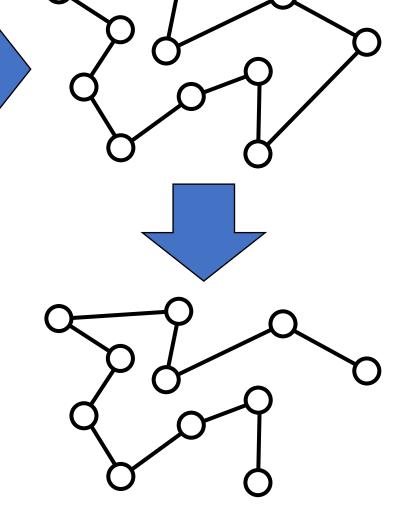
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Find some structure that is:

- 1. Easy to compute.
- 2. Related to TSP.
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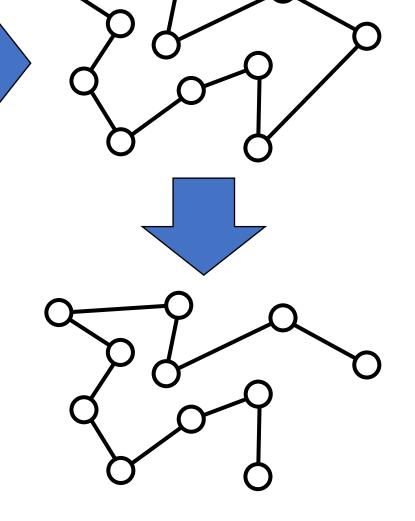
What is this?



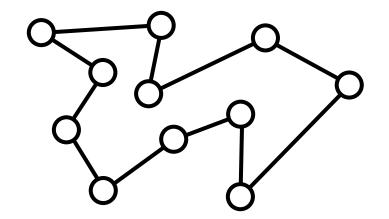
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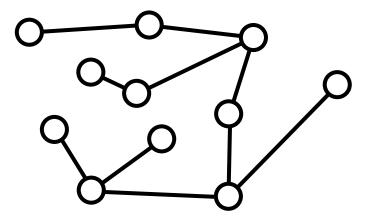
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What is this? Spanning Tree

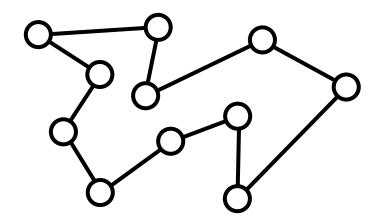


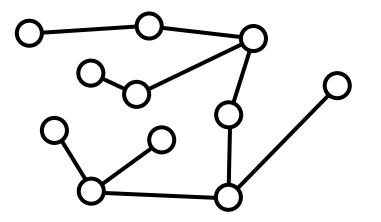
Relationship between OPT and cost of MST?





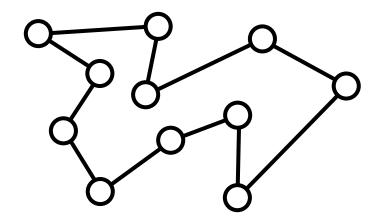
Relationship between OPT and cost of MST? OPT  $\geq$  cost(MST)

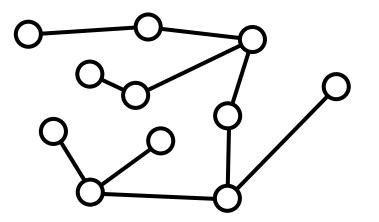




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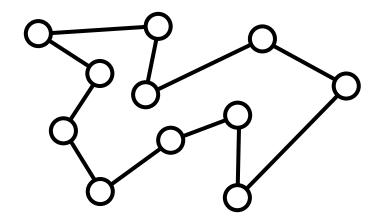
How to turn MST into tour of cities?

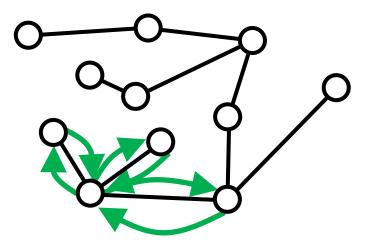




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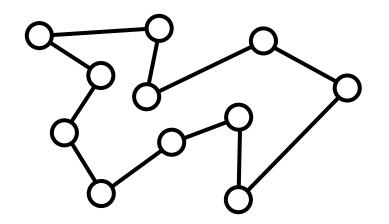
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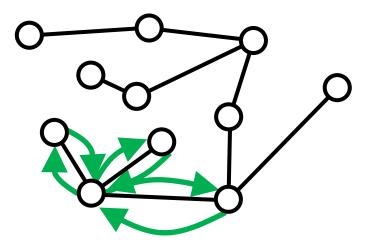




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How to turn MST into tour of cities? What is the cost of this tour?

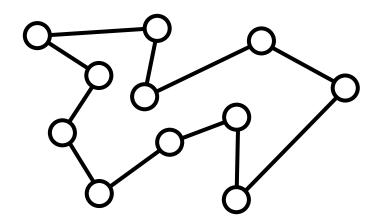


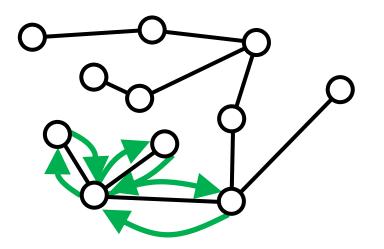


Relationship between OPT and cost of MST? OPT  $\geq$  cost(MST)

How to turn MST into tour of cities? What is the cost of this tour?

 $ALG = 2 \operatorname{cost}(MST)$ 

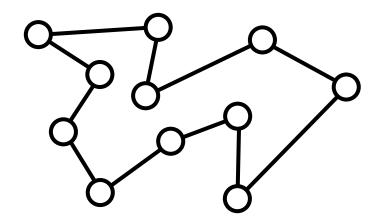


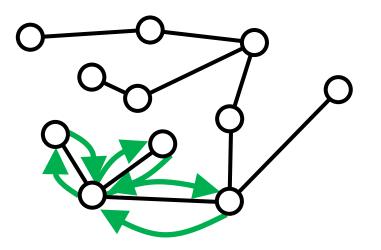


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Relationship between ALG and OPT?

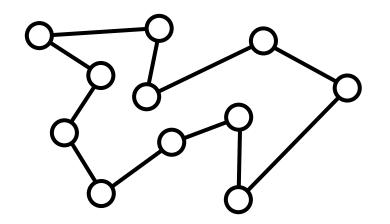


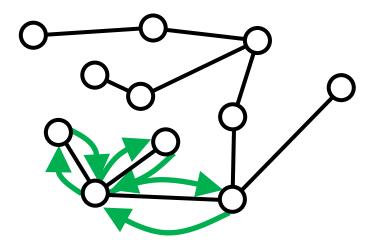


Relationship between OPT and cost of MST? OPT  $\geq$  cost(MST)

How to turn MST into tour of cities? What is the cost of this tour? ALG = 2 cost(MST)

Relationship between ALG and OPT? ALG =  $2 \operatorname{cost}(MST) \le 2 \operatorname{OPT}$ 



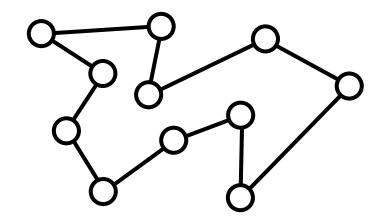


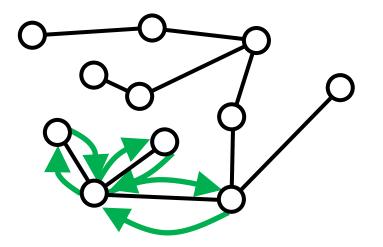
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Any problems?



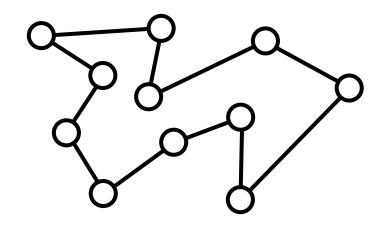


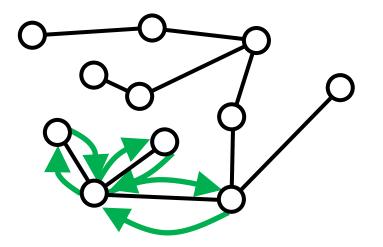
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How can we eliminate double visits (without messing up the cost)?





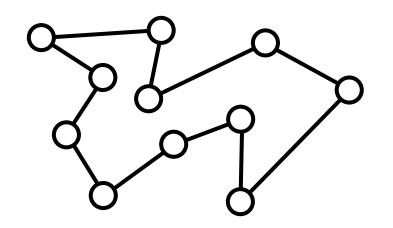
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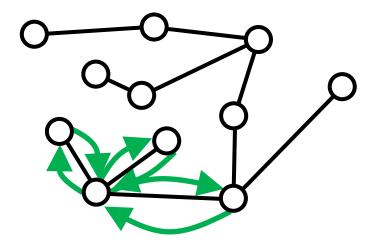
How to turn MST into tour of cities? What is the cost of this tour? ALG = 2 cost(MST)

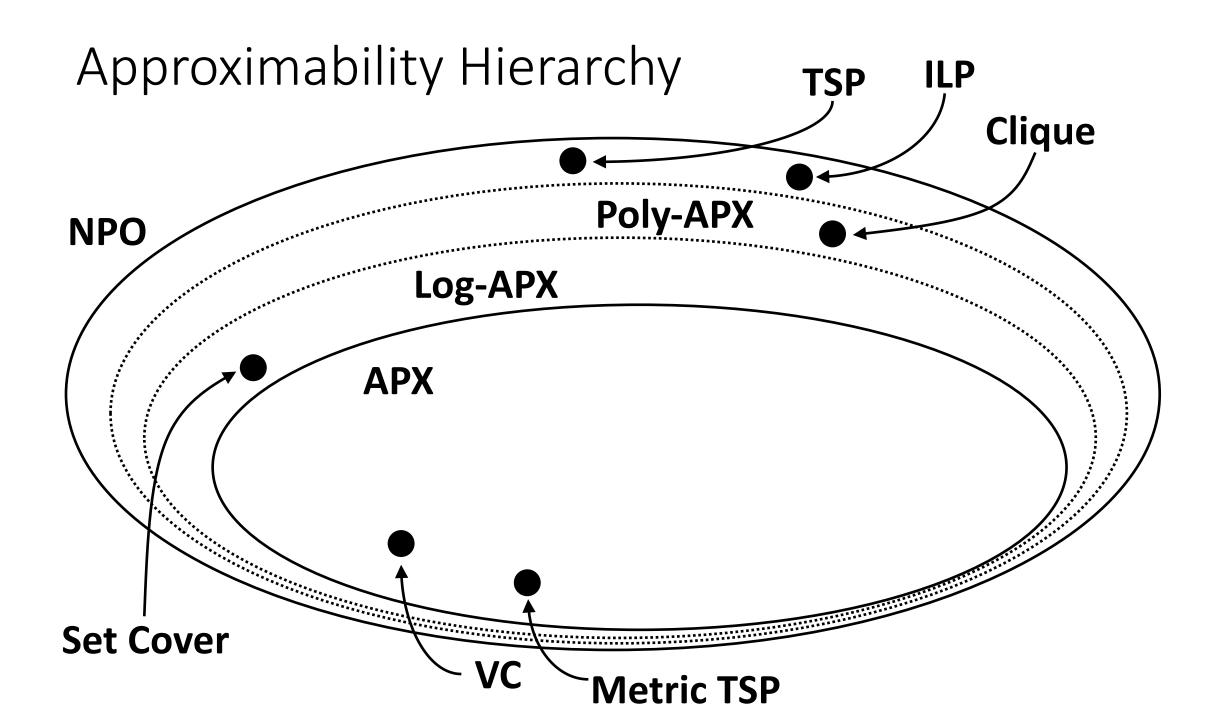
Relationship between ALG and OPT? ALG =  $2 \operatorname{cost}(MST) \le 2 \operatorname{OPT}$ 

How can we eliminate double visits (without messing up the cost)?

Skip to next unvisited vertex. Can only decrease cost (triangle inequality).  $dist(u, v) \le dist(u, w) + dist(w, v)$ 







Given a list of cities and the distances between each pair of cities, what is the shortest possible route that visits each city once and returns to the origin city?

If we can build an ILP for TSP, then approximating general ILPs would approximate TSP, which would optimally solve Hamiltonian Cycle...

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If we can build an ILP for TSP, then approximating general ILPs would approximate TSP, which would optimally solve Hamiltonian Cycle...

So, if we can build an ILP for TSP, solving general ILPs is also inapproximable.

Suppose: Vertices i = 1, ..., n $c_{ij}$  = Weight of edge (i, j)

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Objective: 
$$\min \sum_{i=1}^{n} \sum_{j=1, j \neq i}^{n} c_{ij} x_{ij}$$

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Every city needs an outgoing edge in the route.

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$$\min \sum_{i=1}^{n} \sum_{j=1, j \neq i}^{n} c_{ij} x_{ij}$$
  
Subject to: 
$$\sum_{j=1, j \neq i}^{n} x_{ij} = 1$$
$$\forall i = 1, ..., n$$

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Suppose: Vertices i = 1, ..., n $c_{ij}$  = Weight of edge (i, j)

 $x_{ij} \in \{0,1\}$  = Indicates if route goes from city *i* to city *j*.

Objective:  $\min \sum_{i=1}^{n} \sum_{j=1, j \neq i}^{n} c_{ij} x_{ij}$ Subject to:  $\sum_{\substack{j=1, j \neq i \\ n}}^{n} x_{ij} = 1$  $\sum_{\substack{i=1, j \neq i \\ i = 1}}^{n} x_{ij} = 1$  $\forall i = 1, \dots, n$  $\forall j = 1, \dots, n$ 

Every city needs an incoming edge in the route.

Suppose:Vertices i = 1, ..., n $c_{ij}$  = Weight of edge (i, j)

 $x_{ij} \in \{0,1\}$  = Indicates if route goes from city *i* to city *j*.

Objective:  $\min \sum_{i=1}^{n} \sum_{j=1, j \neq i}^{n} c_{ij} x_{ij}$ Subject to:  $\sum_{\substack{j=1, j \neq i \\ n}}^{n} x_{ij} = 1$  $\sum_{\substack{i=1, j \neq i \\ i = 1}}^{n} x_{ij} = 1$  $\forall i = 1, \dots, n$  $\forall j = 1, \dots, n$ 

Somehow we need to make sure all these deployed edges actually form a cycle.

Suppose:Vertices i = 1, ..., n $c_{ij}$  = Weight of edge (i, j)

 $x_{ij} \in \{0,1\}$  = Indicates if route goes from city i to city j.  $u_i \in \{1, ..., n\}$  = Indicates the order in which the cities are visited.

Objective: 
$$\min \sum_{i=1}^{n} \sum_{j=1, j \neq i}^{n} c_{ij} x_{ij}$$
  
Subject to: 
$$\sum_{\substack{j=1, j \neq i \\ n}}^{n} x_{ij} = 1 \qquad \forall i = 1, \dots, n$$
$$\sum_{\substack{i=1, j \neq i \\ n}}^{n} x_{ij} = 1 \qquad \forall j = 1, \dots, n$$

Suppose:Vertices i = 1, ..., n $c_{ij}$  = Weight of edge (i, j)

 $x_{ij} \in \{0,1\}$  = Indicates if route goes from city i to city j.  $u_i \in \{1, ..., n\}$  = Indicates the order in which the cities are visited.

Objective:  $\min \sum_{i=1}^{N} \sum_{j=1, j \neq i}^{N} c_{ij} x_{ij}$ Subject to:  $\sum_{\substack{j=1, j \neq i \\ n}}^{n} x_{ij} = 1$  $\sum_{\substack{i=1, j \neq i \\ i = 1}}^{n} x_{ij} = 1$  $\forall i = 1, \dots, n$  $\forall j = 1, \dots, n$  $u_1 = 1$ 

Doesn't matter where we start. Every city is on the route.

Objective:  $\min \sum \sum c_{ij} x_{ij}$ 

Suppose:Vertices i = 1, ..., n $c_{ij}$  = Weight of edge (i, j)

 $x_{ij} \in \{0,1\}$  = Indicates if route goes from city i to city j.  $u_i \in \{1, ..., n\}$  = Indicates the order in which the cities are visited.

> Forces the order of cities to increase by 1, except when it returns to city 1.

Subject to:

$$\sum_{\substack{j=1, j \neq i \\ n}}^{n} x_{ij} = 1 \qquad \forall i = 1, \dots, n$$

$$\sum_{\substack{i=1, j \neq i \\ u_1 = 1 \\ u_i + 1 - n + nx_{ij} \leq u_j} \forall j = 1, \dots, n$$

Objective:  $\min \sum_{i=1}^{N} \sum_{j=1, j \neq i}^{N} c_{ij} x_{ij}$ 

Suppose:Vertices i = 1, ..., n $c_{ij}$  = Weight of edge (i, j)

 $x_{ij} \in \{0,1\}$  = Indicates if route goes from city i to city j.  $u_i \in \{1, ..., n\}$  = Indicates the order in which the cities are visited.

> Forces the order of cities to increase by 1, except when it returns to city 1.

> > Violated by any cycle that does not return to city 1.

Subject to:  $\sum_{\substack{j=1, j\neq i \\ n}}^{n} x_{ij} = 1 \qquad \forall i = 1, \dots, n$  $\sum_{\substack{i=1, j\neq i \\ u_1 = 1 \\ u_i + 1 - n + nx_{ij} \le u_j} \forall j = 1, \dots, n$ 

