Transportation Logistics

## Part III: Traveling salesman problems

## Motivation

Why do we study the TSP?

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Why do we study the TSP?

- it easy to formulate
- it is a difficult problem
- many significant real-world problems can be formulated as TSP


## Application areas of the TSP

Vehicle routing
Once the assignment of customers to routes has been done. A TSP (possibly with side constraints) has to be solved for each vehicle.

## Cutting wallpaper

Assume $n$ sheets of wallpaper shall be cut from a single roll of paper. The amount of paper that is wasted varies depending on which sheet $j$ is cut from the roll directly after $i$. We want to minimize the total wastage.

## Application areas of the TSP

Job sequencing
$n$ jobs shall be scheduled on a single machine. The jobs can be done in any order. Assume that we have sequence dependent setup times, i.e. depending on which job $i$ precedes job $j$ the time needed to adapt the machine to be able to process job $j$ varies. All jobs shall be completed in the shortest possible time.

## Clustering a data array

Computer wiring

## The asymmetric TSP

$$
\begin{aligned}
& x_{i j}=\left\{\begin{array}{l}
1, \text { if arc }(i j) \text { is part of the solution, } \\
0, \text { otherwise. }
\end{array}\right. \\
& c_{i j}=\text { the costs to traverse arc }(i, j)
\end{aligned}
$$

A...set of arcs, $V$...set of vertices (TSP is formulated on a complete directed graph)

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\end{aligned}
$$

A...set of arcs, $V$...set of vertices (TSP is formulated on a complete directed graph)

## IP Formulation

$$
\begin{array}{rlrl}
\sum_{(i, j) \in A} c_{i j} x_{i j} & \rightarrow \min & & \\
\sum_{i \in V \backslash\{j\}} x_{i j} & =1 & & \forall j \in V, \\
\sum_{j \in V \backslash\{i\}} x_{i j} & =1 & & \forall i \in V, \\
\sum_{i \in S} \sum_{j \notin S} x_{i j} \geq 1 & & \forall S \subset V,|S| \geq 2, \\
x_{i j} & \in\{0,1\} & & \forall(i, j) \in A .
\end{array}
$$

## The asymmetric TSP

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\sum_{i \in S} \sum_{j \notin S} x_{i j} \geq 1 & & \forall S \subset V,|S| \geq 2, \\
x_{i j} & \in\{0,1\} & & \forall(i, j) \in A .
\end{array}
$$

## The asymmetric TSP - connectivity/subtour elimination

Option 1 (connectivity constraints)

$$
\begin{equation*}
\sum \sum x_{i j} \geq 1 \quad \forall S \subset V,|S| \geq 2 \tag{6}
\end{equation*}
$$

Option 2 (subtour elimination constraints)

$$
\begin{equation*}
\sum \sum x_{i j} \leq|S|-1 \quad \forall S \subset V,|S| \geq 2 \tag{7}
\end{equation*}
$$

These two formulations are algebraically equivalent. They prevent the formation of subtours containing fewer than $|S|$ vertices. Note that the number of subtour elimination constraints needed is $2^{|V|}-|V|-2$.

## The asymmetric TSP

A solution with 2 subcycles


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Subtour elim. for subtour A-B-C:

## The asymmetric TSP

A solution with 2 subcycles


Subtour elim. for subtour A-B-C:
Option 1: $x_{A D}+x_{A E}+x_{B D}+$ $x_{B E}+x_{C D}+x_{C E} \geq 1$

## The asymmetric TSP

A solution with 2 subcycles


Subtour elim. for subtour A-B-C:
Option 1: $x_{A D}+x_{A E}+x_{B D}+$ $x_{B E}+x_{C D}+x_{C E} \geq 1$
Option 2:

$$
\begin{aligned}
& x_{A B}+x_{A C}+x_{B A}+x_{B C}+x_{C A}+ \\
& x_{C B}\left(+x_{A A}+x_{B B}+x_{C C}\right) \leq 2
\end{aligned}
$$

## The asymmetric TSP

A solution with 2 subcycles


Subtour elim. for subtour A-B-C:
Option 1: $x_{A D}+x_{A E}+x_{B D}+$ $x_{B E}+x_{C D}+x_{C E} \geq 1$
Option 2:

$$
\begin{aligned}
& x_{A B}+x_{A C}+x_{B A}+x_{B C}+x_{C A}+ \\
& x_{C B}\left(+x_{A A}+x_{B B}+x_{C C}\right) \leq 2
\end{aligned}
$$

Subtour elim. for subtour D-E:

## The asymmetric TSP

A solution with 2 subcycles


Subtour elim. for subtour A-B-C:
Option 1: $x_{A D}+x_{A E}+x_{B D}+$ $x_{B E}+x_{C D}+x_{C E} \geq 1$
Option 2:
$x_{A B}+x_{A C}+x_{B A}+x_{B C}+x_{C A}+$ $x_{C B}\left(+x_{A A}+x_{B B}+x_{C C}\right) \leq 2$

Subtour elim. for subtour D-E: Option 1: $x_{D A}+x_{E A}+x_{D B}+$ $x_{E B}+x_{D C}+x_{E C} \geq 1$

## The asymmetric TSP

A solution with 2 subcycles


Subtour elim. for subtour A-B-C:
Option 1: $x_{A D}+x_{A E}+x_{B D}+$ $x_{B E}+x_{C D}+x_{C E} \geq 1$
Option 2:
$x_{A B}+x_{A C}+x_{B A}+x_{B C}+x_{C A}+$
$x_{C B}\left(+x_{A A}+x_{B B}+x_{C C}\right) \leq 2$
Subtour elim. for subtour D-E:
Option 1: $x_{D A}+x_{E A}+x_{D B}+$ $x_{E B}+x_{D C}+x_{E C} \geq 1$
Option 2:
$x_{D E}+x_{E D}\left(+x_{D D}+x_{E E}\right) \leq 1$

## A lower bound for the asymmetric TSP

The ATSP is known to be NP-hard (we do not know of a polynomial time algorithm for its solution).

A good lower bound on the optimal solution of the ATSP can be obtained by removing the subtour elimination constraints. The relaxed problem is the

## A lower bound for the asymmetric TSP

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( $c_{i i}:=\infty$ such that $x_{i i}^{*}=0$ )

## A lower bound for the asymmetric TSP

The ATSP is known to be NP-hard (we do not know of a polynomial time algorithm for its solution).

A good lower bound on the optimal solution of the ATSP can be obtained by removing the subtour elimination constraints. The relaxed problem is the Linear Assignment Problem!
( $c_{i i}:=\infty$ such that $x_{i i}^{*}=0$ )
Rule: $z_{A P}^{*}$ is a good lower bound on $z_{A T S P}^{*}$ if the cost matrix is strongly asymmetric. (empirical tests showed that $\left(z_{A T S P}^{*}-z_{A P}^{*}\right) / z_{A P}^{*}$ often $\left.<1 \%\right)$. If the cost matrix is symmetric, $\left(z_{A T S P}^{*}-z_{A P}^{*}\right) / z_{A P}^{*}$ is often more than $30 \%$.

[^0]
## ATSP: Patching heuristic

- Initialization

Solve the AP. Let $C=\left\{C_{1}, \ldots, C_{p}\right\}$ denote the set of subcycles in the optimal solution of the AP. If $|C|=1 \rightarrow$ STOP. Otherwise proceed with step 2.

- Step 1

Identify the two subcycles with the largest number of vertices.

- Step 2

Merge these two subcycles such that the cost increase is as small as possible and update C. If $|C|=1 \rightarrow$ STOP. Otherwise go back to step 2.

## ATSP: Patching heuristic - Example

Initialization apply the Hungarian method.


| $c_{i j}$ | A | B | C | D | E | F |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| A | 0 | 12 | 2 | 10 | 6 | 12 |
| B | 2 | 0 | 3 | 3 | 7 | 5 |
| C | 12 | 10 | 0 | 8 | 4 | 10 |
| D | 4 | 2 | 5 | 0 | 5 | 2 |
| E | 8 | 6 | 9 | 4 | 0 | 6 |
| F | 11 | 9 | 12 | 7 | 3 | 0 |

## ATSP: Patching heuristic - Example



Initialization apply the Hungarian method. Several alternative AP solutions with $Z=$ 23:
Solution 1:
$A \rightarrow C \rightarrow F \rightarrow E \rightarrow D \rightarrow B \rightarrow A$
Solution 2:
$A \rightarrow C \rightarrow E \rightarrow B \rightarrow A, D \rightarrow F \rightarrow D$
Solution 3:
$A \rightarrow C \rightarrow B \rightarrow A, D \rightarrow F \rightarrow E \rightarrow D$

| $c_{i j}$ | A | B | C | D | E | F |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| A | 0 | 12 | 2 | 10 | 6 | 12 |
| B | 2 | 0 | 3 | 3 | 7 | 5 |
| C | 12 | 10 | 0 | 8 | 4 | 10 |
| D | 4 | 2 | 5 | 0 | 5 | 2 |
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## ATSP: Patching heuristic - Example



| $c_{i j}$ | A | B | C | D | E | F |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| A | 0 | 12 | 2 | 10 | 6 | 12 |
| B | 2 | 0 | 3 | 3 | 7 | 5 |
| C | 12 | 10 | 0 | 8 | 4 | 10 |
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Initialization apply the Hungarian method. Several alternative AP solutions with $Z=$ 23:
Solution 1:

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$$

Solution 2:
$A \rightarrow C \rightarrow E \rightarrow B \rightarrow A, D \rightarrow F \rightarrow D$ Solution 3:
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## ATSP: Patching heuristic - Example



Steps 1 and 2 Find the best way to join the two subcycles:

## ATSP: Patching heuristic - Example



Steps 1 and 2 Find the best way to join the two subcycles:
Insert 2nd tour between A and C:

| $c_{i j}$ | A | B | C | D | E | F |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| A | 0 | 12 | 2 | 10 | 6 | 12 |
| B | 2 | 0 | 3 | 3 | 7 | 5 |
| C | 12 | 10 | 0 | 8 | 4 | 10 |
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| E | 8 | 6 | 9 | 4 | 0 | 6 |
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## ATSP: Patching heuristic - Example



Steps 1 and 2 Find the best way to join the two subcycles:
Insert 2nd tour between A and C :
$A \rightarrow D \rightarrow F \rightarrow E \rightarrow C \Delta=10+9-2-4=13$

| $c_{i j}$ | A | B | C | D | E | F |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| A | 0 | 12 | 2 | 10 | 6 | 12 |
| B | 2 | 0 | 3 | 3 | 7 | 5 |
| C | 12 | 10 | 0 | 8 | 4 | 10 |
| D | 4 | 2 | 5 | 0 | 5 | 2 |
| E | 8 | 6 | 9 | 4 | 0 | 6 |
| F | 11 | 9 | 12 | 7 | 3 | 0 |

## ATSP: Patching heuristic - Example



Steps 1 and 2 Find the best way to join the two subcycles:
Insert 2 nd tour between A and C :
$A \rightarrow D \rightarrow F \rightarrow E \rightarrow C \Delta=10+9-2-4=13$
$A \rightarrow F \rightarrow E \rightarrow D \rightarrow C \Delta=12+5-2-2=13$

| $c_{i j}$ | A | B | C | D | E | F |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| A | 0 | 12 | 2 | 10 | 6 | 12 |
| B | 2 | 0 | 3 | 3 | 7 | 5 |
| C | 12 | 10 | 0 | 8 | 4 | 10 |
| D | 4 | 2 | 5 | 0 | 5 | 2 |
| E | 8 | 6 | 9 | 4 | 0 | 6 |
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## ATSP: Patching heuristic - Example



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$A \rightarrow E \rightarrow D \rightarrow F \rightarrow C \Delta=6+12-2-3=13$

| $c_{i j}$ | A | B | C | D | E | F |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| A | 0 | 12 | 2 | 10 | 6 | 12 |
| B | 2 | 0 | 3 | 3 | 7 | 5 |
| C | 12 | 10 | 0 | 8 | 4 | 10 |
| D | 4 | 2 | 5 | 0 | 5 | 2 |
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## ATSP: Patching heuristic - Example



Steps 1 and 2 Find the best way to join the two subcycles:
Insert 2nd tour between A and C :
$A \rightarrow D \rightarrow F \rightarrow E \rightarrow C \Delta=10+9-2-4=13$
$A \rightarrow F \rightarrow E \rightarrow D \rightarrow C \Delta=12+5-2-2=13$
$A \rightarrow E \rightarrow D \rightarrow F \rightarrow C \Delta=6+12-2-3=13$ Insert 2nd tour between C and B :

## ATSP: Patching heuristic - Example



Steps 1 and 2 Find the best way to join the two subcycles:
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$A \rightarrow F \rightarrow E \rightarrow D \rightarrow C \Delta=12+5-2-2=13$
$A \rightarrow E \rightarrow D \rightarrow F \rightarrow C \Delta=6+12-2-3=13$
Insert 2nd tour between C and B :
$C \rightarrow D \rightarrow F \rightarrow E \rightarrow B \Delta=8+6-10-4=0$

## ATSP: Patching heuristic - Example



Steps 1 and 2 Find the best way to join the two subcycles:
Insert 2nd tour between A and C:
$A \rightarrow D \rightarrow F \rightarrow E \rightarrow C \Delta=10+9-2-4=13$
$A \rightarrow F \rightarrow E \rightarrow D \rightarrow C \Delta=12+5-2-2=13$
$A \rightarrow E \rightarrow D \rightarrow F \rightarrow C \Delta=6+12-2-3=13$
Insert 2nd tour between C and B :

| $c_{i j}$ | A | B | C | D | E | F |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| A | 0 | 12 | 2 | 10 | 6 | 12 |
| B | 2 | 0 | 3 | 3 | 7 | 5 |
| C | 12 | 10 | 0 | 8 | 4 | 10 |
| D | 4 | 2 | 5 | 0 | 5 | 2 |
| E | 8 | 6 | 9 | 4 | 0 | 6 |
| F | 11 | 9 | 12 | 7 | 3 | 0 |

$C \rightarrow D \rightarrow F \rightarrow E \rightarrow B \Delta=8+6-10-4=0$
$C \rightarrow F \rightarrow E \rightarrow D \rightarrow B \Delta=10+2-10-2=0$

## ATSP: Patching heuristic - Example



Steps 1 and 2 Find the best way to join the two subcycles:
Insert 2nd tour between A and C:
$A \rightarrow D \rightarrow F \rightarrow E \rightarrow C \Delta=10+9-2-4=13$
$A \rightarrow F \rightarrow E \rightarrow D \rightarrow C \Delta=12+5-2-2=13$
$A \rightarrow E \rightarrow D \rightarrow F \rightarrow C \Delta=6+12-2-3=13$
Insert 2nd tour between C and B :
$C \rightarrow D \rightarrow F \rightarrow E \rightarrow B \Delta=8+6-10-4=0$
$C \rightarrow F \rightarrow E \rightarrow D \rightarrow B \Delta=10+2-10-2=0$
$C \rightarrow E \rightarrow D \rightarrow F \rightarrow B \Delta=4+9-10-3=0$

## ATSP: Patching heuristic - Example



Steps 1 and 2 Find the best way to join the two subcycles:
Insert 2nd tour between A and C :
$A \rightarrow D \rightarrow F \rightarrow E \rightarrow C \Delta=10+9-2-4=13$
$A \rightarrow F \rightarrow E \rightarrow D \rightarrow C \Delta=12+5-2-2=13$
$A \rightarrow E \rightarrow D \rightarrow F \rightarrow C \Delta=6+12-2-3=13$
Insert 2nd tour between C and B :
$C \rightarrow D \rightarrow F \rightarrow E \rightarrow B \Delta=8+6-10-4=0$
$C \rightarrow F \rightarrow E \rightarrow D \rightarrow B \Delta=10+2-10-2=0$
$C \rightarrow E \rightarrow D \rightarrow F \rightarrow B \Delta=4+9-10-3=0$
Insert 2 nd tour between $B$ and $A$ :

## ATSP: Patching heuristic - Example



Steps 1 and 2 Find the best way to join the two subcycles:
Insert 2nd tour between $A$ and $C$ :
$A \rightarrow D \rightarrow F \rightarrow E \rightarrow C \Delta=10+9-2-4=13$
$A \rightarrow F \rightarrow E \rightarrow D \rightarrow C \Delta=12+5-2-2=13$
$A \rightarrow E \rightarrow D \rightarrow F \rightarrow C \Delta=6+12-2-3=13$
Insert 2nd tour between $C$ and $B$ :
$C \rightarrow D \rightarrow F \rightarrow E \rightarrow B \Delta=8+6-10-4=0$
$C \rightarrow F \rightarrow E \rightarrow D \rightarrow B \Delta=10+2-10-2=0$
$C \rightarrow E \rightarrow D \rightarrow F \rightarrow B \Delta=4+9-10-3=0$
Insert 2nd tour between B and A :
$B \rightarrow D \rightarrow F \rightarrow E \rightarrow A \Delta=3+8-2-4=5$

## ATSP: Patching heuristic - Example



Steps 1 and 2 Find the best way to join the two subcycles:
Insert 2nd tour between A and C:
$A \rightarrow D \rightarrow F \rightarrow E \rightarrow C \Delta=10+9-2-4=13$
$A \rightarrow F \rightarrow E \rightarrow D \rightarrow C \Delta=12+5-2-2=13$
$A \rightarrow E \rightarrow D \rightarrow F \rightarrow C \Delta=6+12-2-3=13$
Insert 2nd tour between C and B :
$C \rightarrow D \rightarrow F \rightarrow E \rightarrow B \Delta=8+6-10-4=0$
$C \rightarrow F \rightarrow E \rightarrow D \rightarrow B \Delta=10+2-10-2=0$
$C \rightarrow E \rightarrow D \rightarrow F \rightarrow B \Delta=4+9-10-3=0$
Insert 2nd tour between $B$ and $A$ :
$B \rightarrow D \rightarrow F \rightarrow E \rightarrow A \Delta=3+8-2-4=5$
$B \rightarrow F \rightarrow E \rightarrow D \rightarrow A \Delta=5+4-2-2=5$

## ATSP: Patching heuristic - Example



Steps 1 and 2 Find the best way to join the two subcycles:
Insert 2nd tour between A and C :
$A \rightarrow D \rightarrow F \rightarrow E \rightarrow C \Delta=10+9-2-4=13$
$A \rightarrow F \rightarrow E \rightarrow D \rightarrow C \Delta=12+5-2-2=13$
$A \rightarrow E \rightarrow D \rightarrow F \rightarrow C \Delta=6+12-2-3=13$
Insert 2nd tour between C and B :
$C \rightarrow D \rightarrow F \rightarrow E \rightarrow B \Delta=8+6-10-4=0$
$C \rightarrow F \rightarrow E \rightarrow D \rightarrow B \Delta=10+2-10-2=0$
$C \rightarrow E \rightarrow D \rightarrow F \rightarrow B \Delta=4+9-10-3=0$
Insert 2nd tour between $B$ and $A$ :
$B \rightarrow D \rightarrow F \rightarrow E \rightarrow A \Delta=3+8-2-4=5$
$B \rightarrow F \rightarrow E \rightarrow D \rightarrow A \Delta=5+4-2-2=5$
$B \rightarrow E \rightarrow D \rightarrow F \rightarrow A \Delta=7+11-2-3=13$

## ATSP: Patching heuristic - Example



Steps 1 and 2 Find the best way to join the two subcycles:
Insert 2nd tour between A and C :
$A \rightarrow D \rightarrow F \rightarrow E \rightarrow C \Delta=10+9-2-4=13$
$A \rightarrow F \rightarrow E \rightarrow D \rightarrow C \Delta=12+5-2-2=13$
$A \rightarrow E \rightarrow D \rightarrow F \rightarrow C \Delta=6+12-2-3=13$
Insert 2nd tour between $C$ and $B$ :
$C \rightarrow D \rightarrow F \rightarrow E \rightarrow B \Delta=8+6-10-4=0$
$C \rightarrow F \rightarrow E \rightarrow D \rightarrow B \Delta=10+2-10-2=0$
$C \rightarrow E \rightarrow D \rightarrow F \rightarrow B \Delta=4+9-10-3=0$
Insert 2nd tour between B and A :

| $c_{i j}$ | A | B | C | D | E | F |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| A | 0 | 12 | 2 | 10 | 6 | 12 |
| B | 2 | 0 | 3 | 3 | 7 | 5 |
| C | 12 | 10 | 0 | 8 | 4 | 10 |
| D | 4 | 2 | 5 | 0 | 5 | 2 |
| E | 8 | 6 | 9 | 4 | 0 | 6 |
| F | 11 | 9 | 12 | 7 | 3 | 0 |

$$
\begin{aligned}
& B \rightarrow D \rightarrow F \rightarrow E \rightarrow A \Delta=3+8-2-4=5 \\
& B \rightarrow F \rightarrow E \rightarrow D \rightarrow A \Delta=5+4-2-2=5 \\
& B \rightarrow E \rightarrow D \rightarrow F \rightarrow A \Delta=7+11-2-3=13 \\
& \text { e.g. best solution (several): } \\
& A \rightarrow C \rightarrow F \rightarrow E \rightarrow D \rightarrow B \rightarrow A \\
& Z=23 \text { (upper bound on } z_{A T S P}^{*} \text { ) }
\end{aligned}
$$

## The symmetric TSP (STSP)

Since lower and upper bounding procedures for the ATSP do not perfom well if applied to the STSP, procedures tailored to the STSP have been developed.

## Notation

$$
\begin{aligned}
& x_{e}=\left\{\begin{array}{l}
1, \text { if edge } e \text { is part of the solution, } \\
0, \text { otherwise }
\end{array}\right. \\
& c_{e}=c_{i j}=c_{j i}
\end{aligned}
$$

$E$...edge set

## STSP: IP formulations

$$
\begin{gather*}
\sum_{(i, j) \in E} x_{i j} c_{i j} \rightarrow \min \\
\sum_{j \in V:(j, i) \in E} x_{j i}+\sum_{j \in V:(i, j) \in E} x_{i j}=2 \quad \forall i \in V \\
\sum_{(i, j) \in E: i \in S, j \notin S} x_{i j}+\sum_{(j, i) \in E: i \in S, j \notin S} x_{j i} \geq 2 \\
x_{e} \in\{0,1\} \tag{10}
\end{gather*} \quad \forall S \subset V, 2 \leq|S| \leq\lceil|V| / 2\rceil, ~ \forall e \in E .
$$

$i<j$ for each edge $(i, j) \in E$
Since the connectivity constraints of subset $S$ are equivalent to those of subset $V \backslash S$, we only consider $S \subset V$ such that $|S| \leq\lceil|V| / 2\rceil$.

## STSP: IP formulations

$$
\begin{align*}
\sum_{e \in E} x_{e} c_{e} & \rightarrow \min & &  \tag{12}\\
\sum_{e \in J(i)} x_{e} & =2 & & \forall i \in V,  \tag{13}\\
\sum_{e \in E(S)} x_{e} & \leq|S|-1 & & \forall S \subset V, 2 \leq|S| \leq\lceil|V| / 2\rceil \\
x_{e} & \in\{0,1\} & & \forall e \in E . \tag{14}
\end{align*}
$$

$J(i)$ all edges connected to $i$; $E(S)$ edges connecting vertices in subset $S$

## STSP: a lower bound

The STSP is also NP-hard. A valid lower bound on the optimal solution cost $z_{S T S P}^{*}$ is

## STSP: a lower bound

The STSP is also NP-hard. A valid lower bound on the optimal solution cost $z_{S T S P}^{*}$ is the optimal solution cost of the MST $z_{M S T}^{*}$

## STSP: Christofides' heuristic

- Initialization Compute a minimum spanning tree $T$.
- Step 1 Compute a least-cost perfect matching among the vertices of odd degree in $T$. ( $V_{D} \ldots$ vertices with odd degree). Add the edges of the perfect matching ( $M$...vertices of the matching, $H \ldots$ graph induced by union of the edges $\in T$ and $\in M)$.
- Step 2 If there is a vertex $j \in V$ of degree $>2$, eliminate two edges incident in $j$, denote them $(j, k),(j, h)$ with $k \neq h$ and add edge $(k, h)$ (try to replace those two edges that improve the solution value the most and do not lead to subcycles). Repeat step 2 until all vertices in $V$ have a degree of 2.


## STSP: Christofides' heuristic - Example



Initialization compute the minimum spanning tree (Kruskal's algorithm!)

|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

## STSP: Christofides' heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

Initialization compute the minimum spanning tree (Kruskal's algorithm!)

Step $1 V_{D}=\{O, C, B, T\}$

## STSP: Christofides' heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
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| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
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Initialization compute the minimum spanning tree (Kruskal's algorithm!)

Step $1 V_{D}=\{O, C, B, T\}$
Compute a least-cost perfect matching:

## STSP: Christofides' heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
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| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

Initialization compute the minimum spanning tree (Kruskal's algorithm!)

Step $1 V_{D}=\{O, C, B, T\}$
Compute a least-cost perfect matching:
$O-B, C-T: 4+10=14$
$O-C, B-T: 4+9=13$
$O-T, B-C: 13+1=14$

## STSP: Christofides' heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
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| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

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$O-C, B-T: 4+9=13$
$O-T, B-C: 13+1=14$
Least cost perfect matching: $E(M)=\{(O, C),(B, T)\}: 4+9=13$

## STSP: Christofides' heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
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Step $2 j=B$ find shortcuts.

## STSP: Christofides' heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
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Initialization compute the minimum spanning tree (Kruskal's algorithm!)

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Least cost perfect matching:
$E(M)=\{(O, C),(B, T)\}: 4+9=13$
Step $2 j=B$ find shortcuts.
$B$ is connected to $A, C, E, T$

## STSP: Christofides' heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

Initialization compute the minimum spanning tree (Kruskal's algorithm!)

Step $1 V_{D}=\{O, C, B, T\}$
Compute a least-cost perfect matching:
$O-B, C-T: 4+10=14$
$O-C, B-T: 4+9=13$
$O-T, B-C: 13+1=14$
Least cost perfect matching:
$E(M)=\{(O, C),(B, T)\}: 4+9=13$
Step $2 j=B$ find shortcuts.
$B$ is connected to $A, C, E, T$ possible shortcuts:
$A-E: \Delta=5-5=0$
$A-T: \Delta=11-11=0$
$C-E: \Delta=4-4=0$
$C-T: \Delta=10-10=0$

## STSP: Christofides' heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
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| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
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Step $1 V_{D}=\{O, C, B, T\}$
Compute a least-cost perfect matching:
$O-B, C-T: 4+10=14$
$O-C, B-T: 4+9=13$
$O-T, B-C: 13+1=14$
Least cost perfect matching:
$E(M)=\{(O, C),(B, T)\}: 4+9=13$
Step $2 j=B$ find shortcuts.
$B$ is connected to $A, C, E, T$ possible shortcuts:
$A-E: \Delta=5-5=0$
$A-T: \Delta=11-11=0$
$C-E: \Delta=4-4=0$
$C-T: \Delta=10-10=0$
We choose $C-E$

## STSP: Christofides' heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

Initialization compute the minimum spanning tree (Kruskal's algorithm!)

Step $1 V_{D}=\{O, C, B, T\}$
Compute a least-cost perfect matching:
$O-B, C-T: 4+10=14$
$O-C, B-T: 4+9=13$
$O-T, B-C: 13+1=14$
Least cost perfect matching: $E(M)=\{(O, C),(B, T)\}: 4+9=13$

Step $2 j=B$ find shortcuts.
$B$ is connected to $\mathrm{A}, \mathrm{C}, \mathrm{E}, \mathrm{T}$ possible shortcuts:
$A-E: \Delta=5-5=0$
$A-T: \Delta=11-11=0$
$C-E: \Delta=4-4=0$
$C-T: \Delta=10-10=0$
We choose $C-E$

$$
\begin{aligned}
& z_{S T S P}=27 \\
& z_{M S T}^{*}=14
\end{aligned}
$$

## Solution methods

Heuristic methods

- Nearest neighbor
- Cheapest insertion
- $k$-opt (local search)


## Exact methods

- Branch and bound algorithms


## Nearest neighbor heuristic

- Initialization Set $P=\{r\}$ with $r$ being a vertex chosen arbitrarily and $P$ denotes the (partial) TSP tour. Set $h=r$.
- Step 1 Find the vertex $k \in V \backslash P$ such that $c_{h k}=\min _{j \in V \backslash P}\left\{c_{h j}\right\}$. Append $k$ to the end of $P$.
- Step 2 If $|P|=|V|$, add $r$ to the end of $P$ and STOP. ( $P$ is now a Hamiltonian cycle). Otherwise, set $h=k$ and continue with step 1.


## Nearest neighbor heuristic

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Hamiltonian cycle
A cycle that contains all the vertices of a graph. (TSP $=$ problem of finding the minimum cost Hamiltonian cycle in a graph)

Sources: Laporte et al. (2004) Introduction to Logistics Systems Planning and Control, p. 261
E.L. Lawler J.K. Lenstra, A.H.G. Rinnooy Kan, D.B. Shmoys (Eds) (1990) 'The traveling salesman problem', p. 2, p. $150 f$.

## Nearest neighbor heuristic - Example


(O)
(D)
(T)
(B)
(C) E

|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

## Nearest neighbor heuristic - Example



## Nearest neighbor heuristic - Example



## Nearest neighbor heuristic - Example



## Nearest neighbor heuristic - Example



## Nearest neighbor heuristic - Example



Initialization $r=O, P=\{O\}, h=O$
Step 1 identify the nearest neighbor to $O$ $\rightarrow A: k=A, P=\{O, A\}, Z=2$
Step $2|P|<|V| \rightarrow$
Step 1 identify the nearest neighbor to $A$
$\qquad$

## Nearest neighbor heuristic - Example



Initialization $r=O, P=\{O\}, h=O$
Step 1 identify the nearest neighbor to $O$
$\rightarrow A: k=A, P=\{O, A\}, Z=2$
Step $2|P|<|V| \rightarrow$
Step 1 identify the nearest neighbor to $A$ $\rightarrow B: k=B, P=\{O, A, B\}, Z=4$
Step $2|P|<|V| \rightarrow$

## Nearest neighbor heuristic - Example



Initialization $r=O, P=\{O\}, h=O$
Step 1 identify the nearest neighbor to $O$
$\rightarrow A: k=A, P=\{O, A\}, Z=2$
Step $2|P|<|V| \rightarrow$
Step 1 identify the nearest neighbor to $A$ $\rightarrow B: k=B, P=\{O, A, B\}, Z=4$
Step $2|P|<|V| \rightarrow$

## Nearest neighbor heuristic - Example



## Nearest neighbor heuristic - Example



## Nearest neighbor heuristic - Example



Initialization $r=O, P=\{O\}, h=O$
Step 1 identify the nearest neighbor to $O$
$\rightarrow A: k=A, P=\{O, A\}, Z=2$
Step $2|P|<|V| \rightarrow$
Step 1 identify the nearest neighbor to $A$
$\rightarrow B: k=B, P=\{O, A, B\}, Z=4$
Step $2|P|<|V| \rightarrow$
Step 1 identify the nearest neighbor to $B$ $\rightarrow C: k=C, P=\{O, A, B, C\}, Z=5$
Step $2|P|<|V| \rightarrow$

## Nearest neighbor heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

Initialization $r=O, P=\{O\}, h=O$
Step 1 identify the nearest neighbor to $O$
$\rightarrow A: k=A, P=\{O, A\}, Z=2$
Step $2|P|<|V| \rightarrow$
Step 1 identify the nearest neighbor to $A$ $\rightarrow B: k=B, P=\{O, A, B\}, Z=4$
Step $2|P|<|V| \rightarrow$
Step 1 identify the nearest neighbor to $B$
$\rightarrow C: k=C, P=\{O, A, B, C\}, Z=5$
Step $2|P|<|V| \rightarrow$

## Nearest neighbor heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
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| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

Initialization $r=O, P=\{O\}, h=O$
Step 1 identify the nearest neighbor to $O$
$\rightarrow A: k=A, P=\{O, A\}, Z=2$
Step $2|P|<|V| \rightarrow$
Step 1 identify the nearest neighbor to $A$
$\rightarrow B: k=B, P=\{O, A, B\}, Z=4$
Step $2|P|<|V| \rightarrow$
Step 1 identify the nearest neighbor to $B$ $\rightarrow C: k=C, P=\{O, A, B, C\}, Z=5$
Step $2|P|<|V| \rightarrow$
$\dddot{P}=\{O, A, B, C, E, D, T\}$,
$Z=5+4+1+5=15$
$Z=5+4+1+5=15$

## Nearest neighbor heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

Initialization $r=O, P=\{O\}, h=O$
Step 1 identify the nearest neighbor to $O$
$\rightarrow A: k=A, P=\{O, A\}, Z=2$
Step $2|P|<|V| \rightarrow$
Step 1 identify the nearest neighbor to $A$ $\rightarrow B: k=B, P=\{O, A, B\}, Z=4$
Step $2|P|<|V| \rightarrow$
Step 1 identify the nearest neighbor to $B$
$\rightarrow C: k=C, P=\{O, A, B, C\}, Z=5$
Step $2|P|<|V| \rightarrow$
$P=\{O, A, B, C, E, D, T\}$,
$Z=5+4+1+5=15$
Step $2|P|=|V|$, append $O$ to $P$

## Nearest neighbor heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

Initialization $r=O, P=\{O\}, h=O$
Step 1 identify the nearest neighbor to $O$ $\rightarrow A: k=A, P=\{O, A\}, Z=2$
Step $2|P|<|V| \rightarrow$
Step 1 identify the nearest neighbor to $A$
$\rightarrow B: k=B, P=\{O, A, B\}, Z=4$
Step $2|P|<|V| \rightarrow$
Step 1 identify the nearest neighbor to $B$
$\rightarrow C: k=C, P=\{O, A, B, C\}, Z=5$
Step $2|P|<|V| \rightarrow$
...
$P=\{O, A, B, C, E, D, T\}$,
$Z=5+4+1+5=15$
Step $2|P|=|V|$, append $O$ to $P$
$P=\{O, A, B, C, E, D, T, O\}$
$z_{T S P}=28$

## Nearest neighbor heuristic - Observations

## Advantages <br> Simple and fast

## Nearest neighbor heuristic - Observations

## Advantages

Simple and fast

## Disadvantages

Solution can be of rather poor quality. (edges added in later iterations may be quite long - especially the last edge connecting back to the first vertex)

## Cheapest insertion heuristic

- Initialization arbitrarily choose the first vertex $r$. Initialize the TSP tour $P=\{r, r\}, Z=0$
- Iteration step If $|P|<|V|+1$
- For each vertex $i \in V \backslash P$ find the cheapest insertion position between any $j$ and $k ; j, k \in P$ and neighboring in $P$.
- Find the vertex $i^{*} \in V \backslash P$ that can be inserted the cheapest; insert it at its cheapest position (say $j^{*}$ and $k^{*}$ ):

$$
\begin{aligned}
& P=\left\{r, \ldots, j^{*}, i^{*}, k^{*}, \ldots, r\right\} \text { and set } \\
& Z=Z-c_{j^{*} k^{*}}+c_{j^{*} i^{*}}+c_{i^{*} k^{*}}
\end{aligned}
$$

## Construction heuristics

## Cheapest insertion heuristic - Example


(O)
(D)
(T)
(B)
(C) (E)

|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{0}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

## Cheapest insertion heuristic - Example



$$
\text { Initialization } r=O, P=\{O, O\} Z=0
$$

|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

## Construction heuristics

## Cheapest insertion heuristic - Example

(A)


|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

Initialization $r=O, P=\{O, O\} Z=0$

## Iteration 1

$O-A-O \Delta=2+2=4$
$O-B-O \Delta=4+4=8$
$O-C-O \Delta=4+4=8$
$O-D-O \Delta=8+8=16$
$O-E-O \Delta=7+7=14$
$O-T-O \Delta=13+13=26$

## Construction heuristics

## Cheapest insertion heuristic - Example



Initialization $r=O, P=\{O, O\} Z=0$
Iteration 1
$O-A-O \Delta=2+2=4$
$O-B-O \Delta=4+4=8$
$O-C-O \Delta=4+4=8$
$O-D-O \Delta=8+8=16$
$O-E-O \Delta=7+7=14$
$O-T-O \Delta=13+13=26$
$A: i^{*}=A, P=\{O, A, O\}, Z=4$

## Construction heuristics

## Cheapest insertion heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

Initialization $r=O, P=\{O, O\} Z=0$
Iteration 1
$O-A-O \Delta=2+2=4$
$O-B-O \Delta=4+4=8$
$O-C-O \Delta=4+4=8$
$O-D-O \Delta=8+8=16$
$O-E-O \Delta=7+7=14$
$O-T-O \Delta=13+13=26$
$A: i^{*}=A, P=\{O, A, O\}, Z=4$

## Cheapest insertion heuristic - Example


(B)


Initialization $r=O, P=\{O, O\} Z=0$

## Iteration 1

$O-A-O \Delta=2+2=4$
$O-B-O \Delta=4+4=8$
$O-C-O \Delta=4+4=8$
$O-D-O \Delta=8+8=16$
$O-E-O \Delta=7+7=14$
$O-T-O \Delta=13+13=26$
$A: i^{*}=A, P=\{O, A, O\}, Z=4$

## Iteration 2

(C)


|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

$O-B-A, A-B-O$
$\Delta=-2+2+4=4$
$O-C-A, A-C-O$
$\Delta=-2+4+3=5$
$O-D-A, A-D-O$
$\Delta=-2+8+6=12$
$O-E-A, A-E-O$
$\Delta=-2+7+5=10$
$O-T-A, A-T-O$
$\Delta=-2+13+11=24$

## Cheapest insertion heuristic - Example

Initialization $r=O, P=\{O, O\} Z=0$

## Iteration 1


(T)


$O-A-O \Delta=2+2=4$
$O-B-O \Delta=4+4=8$
$O-C-O \Delta=4+4=8$
$O-D-O \Delta=8+8=16$
$O-E-O \Delta=7+7=14$
$O-T-O \Delta=13+13=26$
$A: i^{*}=A, P=\{O, A, O\}, Z=4$

## Iteration 2

$O-B-A, A-B-O$
$\Delta=-2+2+4=4$
$O-C-A, A-C-O$
$\Delta=-2+4+3=5$
$O-D-A, A-D-O$
$\Delta=-2+8+6=12$
$O-E-A, A-E-O$
$\Delta=-2+7+5=10$
$O-T-A, A-T-O$
$\Delta=-2+13+11=24$
$B: i^{*}=B, P_{\text {吅 }}=\{O, B, A, O\}, Z=8$

## Cheapest insertion heuristic - Example

Initialization $r=O, P=\{O, O\} Z=0$

## Iteration 1


(D)

(C)
(E)

|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

$O-A-O \Delta=2+2=4$
$O-B-O \Delta=4+4=8$
$O-C-O \Delta=4+4=8$
$O-D-O \Delta=8+8=16$
$O-E-O \Delta=7+7=14$
$O-T-O \Delta=13+13=26$
$A: i^{*}=A, P=\{O, A, O\}, Z=4$

## Iteration 2

$O-B-A, A-B-O$
$\Delta=-2+2+4=4$
$O-C-A, A-C-O$
$\Delta=-2+4+3=5$
$O-D-A, A-D-O$
$\Delta=-2+8+6=12$
$O-E-A, A-E-O$
$\Delta=-2+7+5=10$
$O-T-A, A-T-O$
$\Delta=-2+13+11=24$
$B: i^{*}=B, P_{\text {佰 }}=\{O, A, O\}, Z=8$

## Construction heuristics

## Cheapest insertion heuristic - Example


(D)
(T)
(C)


|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

## Construction heuristics

## Cheapest insertion heuristic - Example


(D)


|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

## Iteration 3

$O-C-B \Delta=-4+4+1=1$
$B-C-A \Delta=-2+1+3=2$
$A-C-O \Delta=-2+4+3=5$
$O-D-B \Delta=-4+8+4=8$
$B-D-A \Delta=-2+4+6=10$
$A-D-O \Delta=-2+8+6=12$

## Construction heuristics

## Cheapest insertion heuristic - Example



## Iteration 3

$O-C-B \Delta=-4+4+1=1$
$B-C-A \Delta=-2+1+3=2$
$A-C-O \Delta=-2+4+3=5$
$O-D-B \Delta=-4+8+4=8$
(C)

|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

$A-D-O \Delta=-2+8+6=12$
$C: i^{*}=C, P=\{O, C, B, A, O\}, Z=9$

## Construction heuristics

## Cheapest insertion heuristic - Example



|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

## Iteration 3

$O-C-B \Delta=-4+4+1=1$
$B-C-A \Delta=-2+1+3=2$
$A-C-O \Delta=-2+4+3=5$
$O-D-B \Delta=-4+8+4=8$
$B-D-A \Delta=-2+4+6=10$
$A-D-O \Delta=-2+8+6=12$
$C: i^{*}=C, P=\{O, C, B, A, O\}, Z=9$

## Construction heuristics

## Cheapest insertion heuristic - Example



## Iteration 3

$O-C-B \Delta=-4+4+1=1$
$B-C-A \Delta=-2+1+3=2$
$A-C-O \Delta=-2+4+3=5$
$O-D-B \Delta=-4+8+4=8$
$B-D-A \Delta=-2+4+6=10$
$A-D-O \Delta=-2+8+6=12$

|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
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$C: i^{*}=C, P=\{O, C, B, A, O\}, Z=9$

## Construction heuristics

## Cheapest insertion heuristic - Example



## Iteration 3

$O-C-B \Delta=-4+4+1=1$
$B-C-A \Delta=-2+1+3=2$
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$O-D-B \Delta=-4+8+4=8$
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$A-D-O \Delta=-2+8+6=12$

|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

$$
\begin{aligned}
& C: i^{*}=C, P=\{O, C, B, A, O\}, Z=9 \\
& \ldots \\
& P=\{O, C, T, D, E, B, A, O\}, z_{T S P}=27
\end{aligned}
$$

## Construction heuristics

## Cheapest insertion heuristic - Example



## Iteration 3

$O-C-B \Delta=-4+4+1=1$
$B-C-A \Delta=-2+1+3=2$
$A-C-O \Delta=-2+4+3=5$
$O-D-B \Delta=-4+8+4=8$
$B-D-A \Delta=-2+4+6=10$
$A-D-O \Delta=-2+8+6=12$
$C: i^{*}=C, P=\{O, C, B, A, O\}, Z=9$
$P=\{O, C, T, D, E, B, A, O\}, z_{T S P}=27$

|  | $\mathbf{O}$ | $\mathbf{A}$ | $\mathbf{B}$ | $\mathbf{C}$ | $\mathbf{D}$ | $\mathbf{E}$ | $\mathbf{T}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{O}$ | 0 | 2 | 4 | 4 | 8 | 7 | 13 |
| $\mathbf{A}$ | 2 | 0 | 2 | 3 | 6 | 5 | 11 |
| $\mathbf{B}$ | 4 | 2 | 0 | 1 | 4 | 3 | 9 |
| $\mathbf{C}$ | 4 | 3 | 1 | 0 | 5 | 4 | 10 |
| $\mathbf{D}$ | 8 | 6 | 4 | 5 | 0 | 1 | 5 |
| $\mathbf{E}$ | 7 | 5 | 3 | 4 | 1 | 0 | 6 |
| $\mathbf{T}$ | 13 | 11 | 9 | 10 | 5 | 6 | 0 |

## Local search

## Local search

Local search algorithms are iterative procedures that try to improve an initial feasible solution $x^{(0)}$. At the $k$ th iteration, all solutions contained in a 'neighborhood' of the current solution $x^{(k)}$ are enumerated. If there exist feasible solutions that are less costly than $x^{(k)}$, the best solution of the neighborhood becomes the new current solution $x^{(k+1)}$ and the procedure is repeated. Otherwise, the procedure ends. The last current solution is the local optimum.

Source: Laporte et al. (2004) Introduction to Logistics Systems Planning and Control, p. 263

## Local search

## Local search

Local search algorithms are iterative procedures that try to improve an initial feasible solution $x^{(0)}$. At the $k$ th iteration, all solutions contained in a 'neighborhood' of the current solution $x^{(k)}$ are enumerated. If there exist feasible solutions that are less costly than $x^{(k)}$, the best solution of the neighborhood becomes the new current solution $x^{(k+1)}$ and the procedure is repeated. Otherwise, the procedure ends. The last current solution is the local optimum.

Source: Laporte et al. (2004) Introduction to Logistics Systems Planning and Control, p. 263

## Neighborhood

A neighborhood is defined by all feasible solutions that can be reached by applying a given operator to a given solution (e.g.: move one vertex, exchange two vertices).

## Lin-Kernighan: $k$-opt (local search)

- Initialization Let $P^{(0)}$ be the initial TSP solution and let $z_{T S P}^{(0)}$ be the cost of $P^{(0)}$. Set $h=0$.
- Step 1 Identify the best feasible solution $P^{(h+1)}$ that can be obtained through a $k$-exchange. If $z_{T S P}^{(h+1)} \geq z_{T S P}^{(h)}$, STOP.
- Step 2 set $h=h+1$ and proceed with step 1 .


## Lin-Kernighan: $k$-opt (local search)

- Initialization Let $P^{(0)}$ be the initial TSP solution and let $z_{T S P}^{(0)}$ be the cost of $P^{(0)}$. Set $h=0$.
- Step 1 Identify the best feasible solution $P^{(h+1)}$ that can be obtained through a $k$-exchange. If $z_{T S P}^{(h+1)} \geq z_{T S P}^{(h)}$, STOP.
- Step 2 set $h=h+1$ and proceed with step 1 .
$k$-exchange
replace $k$ links (edges) of the current solution with $k$ new links, e.g. a 2-exchange: replace $(i, j)$ and $(k, l)$ by $(i, l)$ and $(j, k)(=$ inverse the sequence between $j$ and $k$ )


## Lin-Kernighan: 2-exchange



## Lin-Kernighan: 2-exchange



Transportation Logistics
Traveling salesman problems Improvement heuristics

## Lin-Kernighan: 2-opt (typical picture)

$16 \cdot 50-9-49-10-30-34-21-29-2-11-32-1-22-28-31-8-26-7-23-48-27-51-46-12-47$ $-4-17-37-15-44-42-19-41-13-25-14-6-24-43-18-5-38-39-33-45-40-20-35-36-3-16$

Tourkength -576.068


29-21-34-30-50-16-2-22-1-32-11-46.51-12-47-18-4-17-37-5-38-9-49-10-39-33
$-45-15-44-42-19-40-41-13-25-14-6-27-48-23-24-43-7-26-8-31-28-3-36-35-20-29$

Tourlength $=436.123$


## Lin-Kernighan: 2-opt - Example



Initial solution
$O-C-E-D-T-B-A-O$

## Lin-Kernighan: 2-opt - Example



2-opt

Initial solution
$O-C-E-D-T-B-A-O$

## Lin-Kernighan: 2-opt - Example



2-opt
$O-E-C-D-T-B-A-O$

Initial solution
$O-C-E-D-T-B-A-O$

## Lin-Kernighan: 2-opt - Example



2-opt
$O-E-C-D-T-B-A-O$
$O-C-D-E-T-B-A-O$

Initial solution
$O-C-E-D-T-B-A-O$

## Lin-Kernighan: 2-opt - Example



$$
\begin{aligned}
& \text { 2-opt } \\
& O-E-C-D-T-B-A-O \\
& O-C-D-E-T-B-A-O \\
& O-C-E-T-D-B-A-O
\end{aligned}
$$

Initial solution
$O-C-E-D-T-B-A-O$

## Lin-Kernighan: 2-opt - Example



$$
\begin{aligned}
& \text { 2-opt } \\
& O-E-C-D-T-B-A-O \\
& O-C-D-E-T-B-A-O \\
& O-C-E-T-D-B-A-O \\
& O-C-E-D-B-T-A-O
\end{aligned}
$$

## Initial solution

$O-C-E-D-T-B-A-O$

## Lin-Kernighan: 2-opt - Example



2-opt
$O-E-C-D-T-B-A-O$
$O-C-D-E-T-B-A-O$
$O-C-E-T-D-B-A-O$
$O-C-E-D-B-T-A-O$
$O-C-E-D-T-A-B-O$

Initial solution
$O-C-E-D-T-B-A-O$

## Lin-Kernighan: 2-opt - Example



2-opt
$O-E-C-D-T-B-A-O$
$O-C-D-E-T-B-A-O$
$O-C-E-T-D-B-A-O$
$O-C-E-D-B-T-A-O$
$O-C-E-D-T-A-B-O$
$O-D-E-C-T-B-A-O$

Initial solution
$O-C-E-D-T-B-A-O$

## Lin-Kernighan: 2-opt - Example



$$
\begin{aligned}
& \text { 2-opt } \\
& O-E-C-D-T-B-A-O \\
& O-C-D-E-T-B-A-O \\
& O-C-E-T-D-B-A-O \\
& O-C-E-D-B-T-A-O \\
& O-C-E-D-T-A-B-O \\
& O-D-E-C-T-B-A-O \\
& O-C-T-D-E-B-A-O
\end{aligned}
$$

## Initial solution

$O-C-E-D-T-B-A-O$

## Lin-Kernighan: 2-opt - Example



$$
\begin{aligned}
& \text { 2-opt } \\
& O-E-C-D-T-B-A-O \\
& O-C-D-E-T-B-A-O \\
& O-C-E-T-D-B-A-O \\
& O-C-E-D-B-T-A-O \\
& O-C-E-D-T-A-B-O \\
& O-D-E-C-T-B-A-O \\
& O-C-T-D-E-B-A-O \\
& O-C-E-B-T-D-A-O
\end{aligned}
$$

## Initial solution

$O-C-E-D-T-B-A-O$

## Lin-Kernighan: 2-opt - Example



$$
\begin{aligned}
& \text { 2-opt } \\
& O-E-C-D-T-B-A-O \\
& O-C-D-E-T-B-A-O \\
& O-C-E-T-D-B-A-O \\
& O-C-E-D-B-T-A-O \\
& O-C-E-D-T-A-B-O \\
& O-D-E-C-T-B-A-O \\
& O-C-T-D-E-B-A-O \\
& O-C-E-B-T-D-A-O \\
& O-C-E-D-A-B-T-O
\end{aligned}
$$

## Initial solution

$O-C-E-D-T-B-A-O$

Traveling salesman problems Improvement heuristics

## Lin-Kernighan: 2-opt - Example



Initial solution
$O-C-E-D-T-B-A-O$

Traveling salesman problems Improvement heuristics

## Lin-Kernighan: 2-opt - Example



Initial solution
$O-C-E-D-T-B-A-O$

2-opt
$O-E-C-D-T-B-A-O$
$O-C-D-E-T-B-A-O$
$O-C-E-T-D-B-A-O$
$O-C-E-D-B-T-A-O$
$O-C-E-D-T-A-B-O$
$O-D-E-C-T-B-A-O$
$O-C-T-D-E-B-A-O$
$O-C-E-B-T-D-A-O$
$O-C-E-D-A-B-T-O$
$O-T-D-E-C-B-A-O$
$O-C-B-T-D-E-A-O$

Traveling salesman problems Improvement heuristics

## Lin-Kernighan: 2-opt - Example



Initial solution
$O-C-E-D-T-B-A-O$

2-opt
$O-E-C-D-T-B-A-O$
$O-C-D-E-T-B-A-O$
$O-C-E-T-D-B-A-O$
$O-C-E-D-B-T-A-O$
$O-C-E-D-T-A-B-O$
$O-D-E-C-T-B-A-O$
$O-C-T-D-E-B-A-O$
$O-C-E-B-T-D-A-O$
$O-C-E-D-A-B-T-O$
$O-T-D-E-C-B-A-O$
$O-C-B-T-D-E-A-O$
$O-C-E-A-B-T-D-O$

## Lin-Kernighan: 2-opt - Example



Initial solution
$O-C-E-D-T-B-A-O$

2-opt
$O-E-C-D-T-B-A-O$
$O-C-D-E-T-B-A-O$
$O-C-E-T-D-B-A-O$
$O-C-E-D-B-T-A-O$
$O-C-E-D-T-A-B-O$
$O-D-E-C-T-B-A-O$
$O-C-T-D-E-B-A-O$
$O-C-E-B-T-D-A-O$
$O-C-E-D-A-B-T-O$
$O-T-D-E-C-B-A-O$
$O-C-B-T-D-E-A-O$
$O-C-E-A-B-T-D-O$
$O-B-T-D-E-C-A-O$

## Lin-Kernighan: 2-opt - Example



Initial solution
$O-C-E-D-T-B-A-O$
2-opt
$O-E-C-D-T-B-A-O$
$O-C-D-E-T-B-A-O$
$O-C-E-T-D-B-A-O$
$O-C-E-D-B-T-A-O$
$O-C-E-D-T-A-B-O$
$O-D-E-C-T-B-A-O$
$O-C-T-D-E-B-A-O$
$O-C-E-B-T-D-A-O$
$O-C-E-D-A-B-T-O$
$O-T-D-E-C-B-A-O$
$O-C-B-T-D-E-A-O$
$O-C-E-A-B-T-D-O$
$O-B-T-D-E-C-A-O$
$O-C-A-B-T-D-E-O$

## Lin-Kernighan: 2-opt - Example



Initial solution
$O-C-E-D-T-B-A-O$

2-opt
$O-E-C-D-T-B-A-O$
$O-C-D-E-T-B-A-O$
$O-C-E-T-D-B-A-O$
$O-C-E-D-B-T-A-O$
$O-C-E-D-T-A-B-O$
$O-D-E-C-T-B-A-O$
$O-C-T-D-E-B-A-O$
$O-C-E-B-T-D-A-O$
$O-C-E-D-A-B-T-O$
$O-T-D-E-C-B-A-O$
$O-C-B-T-D-E-A-O$
$O-C-E-A-B-T-D-O$
$O-B-T-D-E-C-A-O$
$O-C-A-B-T-D-E-O$
$O-A-B-T-D-E-C-O$

## Lin-Kernighan: 2-opt - Example



Initial solution
$O-C-E-D-T-B-A-O$
best improvement: the best one becomes the new current solution; repeat until no further improvement.

2-opt

$$
\begin{aligned}
& O-E-C-D-T-B-A-O \\
& O-C-D-E-T-B-A-O \\
& O-C-E-T-D-B-A-O \\
& O-C-E-D-B-T-A-O \\
& O-C-E-D-T-A-B-O \\
& O-D-E-C-T-B-A-O \\
& O-C-T-D-E-B-A-O \\
& O-C-E-B-T-D-A-O \\
& O-C-E-D-A-B-T-O \\
& O-T-D-E-C-B-A-O \\
& O-C-B-T-D-E-A-O \\
& O-C-E-A-B-T-D-O \\
& O-B-T-D-E-C-A-O \\
& O-C-A-B-T-D-E-O \\
& O-A-B-T-D-E-C-O
\end{aligned}
$$

## Lin-Kernighan: 2-opt - Example



## Initial solution

$O-C-E-D-T-B-A-O$
best improvement: the best one becomes the new current solution; repeat until no further improvement.
first improvement: the first improving solution becomes the new current solution; repeat until no further improvement.

2-opt
$O-E-C-D-T-B-A-O$
$O-C-D-E-T-B-A-O$
$O-C-E-T-D-B-A-O$
$O-C-E-D-B-T-A-O$
$O-C-E-D-T-A-B-O$
$O-D-E-C-T-B-A-O$
$O-C-T-D-E-B-A-O$
$O-C-E-B-T-D-A-O$
$O-C-E-D-A-B-T-O$
$O-T-D-E-C-B-A-O$
$O-C-B-T-D-E-A-O$
$O-C-E-A-B-T-D-O$
$O-B-T-D-E-C-A-O$
$O-C-A-B-T-D-E-O$
$O-A-B-T-D-E-C-O$

## Branch and bound (BB) - the concept

A general method for solving (mixed) integer optimization problems (with a minimization objective). It uses two concepts: branching and bounding.

- Root node solve relaxation of the optimization problem (e.g., LP of IP). Set $L B$ to the objective function value of the relaxed problem $z_{0}$ and set $U B=\infty$. Put the root node into the set of unprocessed nodes $Q$.
- Repeat (until $Q$ is empty)
- select a node $k$ from the set $Q$, according to a certain criterion.
- identify on what to branch
- branch: partition the problem $P_{k}$ at $k$ into a given number of subproblems $s: P_{k_{1}} \ldots P_{k_{s}}$ (one child node for each subproblem); for the solution spaces wrt the original optimization problem $L\left(P_{k}\right)=\cup_{i=1}^{s} P_{k_{i}}$ has to hold. (e.g., 2 child nodes: in the 1st child node (1st partition) a certain characteristic is forbidden while in the 2nd child node (2nd partition), this characteristic is enforced).
- compute the lower bounds at the child nodes (new enforced/forbidden characteristics plus all enforced/forbidden characteristics of parent nodes); put the child nodes into $Q$
- bound: the lowest bound across all nodes $\in Q$ gives the current $L B$; a feasible solution to the original problem at a given node gives a new UB; all open nodes associated with $\mathrm{LBs} \geq U B$ can be pruned (removed from $Q)$.


## Branch and bound (BB) - the concept

## Branch and bound algorithms

## Branch and bound (BB) - the concept



$$
\begin{aligned}
& L B=10 \\
& U B=\infty
\end{aligned}
$$

## Branch and bound algorithms

## Branch and bound (BB) - the concept



$$
\begin{aligned}
& L B=10 \\
& U B=\infty
\end{aligned}
$$

## Branch and bound (BB) - the concept



$$
\begin{aligned}
& L B=11 \\
& U B=\infty
\end{aligned}
$$

## Branch and bound (BB) - the concept



$$
\begin{aligned}
& L B=11 \\
& U B=\infty
\end{aligned}
$$

## Branch and bound (BB) - the concept



$$
\begin{aligned}
& L B=11 \\
& U B=\infty
\end{aligned}
$$

## Branch and bound (BB) - the concept



$$
\begin{aligned}
& L B=12 \\
& U B=\infty
\end{aligned}
$$

## Branch and bound (BB) - the concept



$$
\begin{aligned}
& L B=12 \\
& U B=\infty
\end{aligned}
$$

## Branch and bound (BB) - the concept



## Branch and bound (BB) - the concept



## Branch and bound (BB) - the concept



## Branch and bound (BB) - the concept



Branch and bound algorithms

## Branch and bound (BB) - the concept



Branch and bound algorithms

## Branch and bound (BB) - the concept



Branch and bound algorithms

## Branch and bound (BB) - the concept



Branch and bound algorithms

## Branch and bound (BB) - the concept



## Branch and bound (BB) - the concept



## ATSP: Little et al. BB algorithm

(1) lower bound reduction cost of the cost matrix
(2) choose a node $k$ for branching: smallest lower bound.
(3) branching scheme at node $k$ choose the arc with the largest $\theta$ value and generate two child nodes: in the first forbid all tours containing this arc (lower bound: cost value of parent node plus $\theta$ ), in the second node, include this arc (exclude according row and column and set arc that would lead to a cycle to M).
J.D.C. Little, K.G. Murty, D.W. Sweeney, C. Karel (1963) An Algorithm for the Traveling Salesman Problem. Operations Research 11:972-989

## ATSP: Little et al. BB algorithm

$\theta_{i j}$ is the sum of the smallest cost element in row $i$ (excluding $c_{i j}$ ) and the smallest cost element in column $j$ (excluding $c_{i j}$ ); only computed for arcs with $c_{i j}=0$.
arc that would lead to a cycle: e.g., already committed arcs $(1,2),(3,4)$, new committed arc $(2,3)$; arc that would lead to a cycle: $(4,1)$;
e.g., already committed arcs (1,2),(3,4), new committed arc $(5,6)$; arc that would lead to a cycle: $(6,5)$.

## ATSP: Little et al. BB algorithm

## Lower bounds

let $z(t)$ denote the costs of a tour under a matrix before row- and column-wise reduction (tour $\rightarrow$ one entry in each row and column selected!); let $z_{1}(t)$ denote the cost under the matrix afterward and $h$ the reduction constant:

$$
z(t)=h+z_{1}(t)
$$

therefore, $h$ is a valid lower bound for $z(t)$.
If $c_{i j}$ is set to $M$ (forbidden), row $i$ and column $j$ can be reduced by their smallest entries; the sum of these two is given by $\theta_{i j}$.

## ATSP: Little et al. BB - Example

Root node $k=0$

## ATSP: Little et al. BB - Example

Root node $k=0$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 7 | 4 | 2 | 1 | 3 |
| $\mathbf{2}$ | 3 | M | 3 | 2 | 4 | 6 |
| $\mathbf{3}$ | 2 | 3 | M | 4 | 5 | 3 |
| $\mathbf{4}$ | 7 | 1 | 5 | M | 4 | 4 |
| $\mathbf{5}$ | 4 | 4 | 3 | 5 | M | 3 |
| $\mathbf{6}$ | 4 | 3 | 3 | 6 | 2 | M |

## Branch and bound algorithms

## ATSP: Little et al. BB - Example

Root node $k=0$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 7 | 4 | 2 | 1 | 3 |
| $\mathbf{2}$ | 3 | M | 3 | 2 | 4 | 6 |
| $\mathbf{3}$ | 2 | 3 | M | 4 | 5 | 3 |
| $\mathbf{4}$ | 7 | 1 | 5 | M | 4 | 4 |
| $\mathbf{5}$ | 4 | 4 | 3 | 5 | M | 3 |
| $\mathbf{6}$ | 4 | 3 | 3 | 6 | 2 | M |$-2$

ATSP: Little et al. BB - Example

Root node $k=0$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | $0(1)$ | 2 |
| $\mathbf{2}$ | 1 | M | 1 | $0(2)$ | 2 | 4 |
| $\mathbf{3}$ | $0(2)$ | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | $0(4)$ | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | $0(1)$ | 2 | M | $0(1)$ |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | $0(1)$ | M |

reduction constant $=1+2+2+1+3+2=11$
$C_{0}=11$

ATSP: Little et al. BB - Example

Root node $k=0$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | $0(1)$ | 2 |
| $\mathbf{2}$ | 1 | M | 1 | $0(2)$ | 2 | 4 |
| $\mathbf{3}$ | $0(2)$ | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | $0(4)$ | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | $0(1)$ | 2 | M | $0(1)$ |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | $0(1)$ | M |

reduction constant $=1+2+2+1+3+2=11$
$C_{0}=11$
branch on $(4,2)$

## ATSP: Little et al. BB - Example

$$
C_{0}=11
$$

ATSP: Little et al. BB - Example


## Branch and bound algorithms

## ATSP: Little et al. BB - Example



## ATSP: Little et al. BB - Example

Compute bound at node 2
$(4,2)$ has to be included (eliminate according row and column and set $c_{2,4}=M$ )

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | 1 | M | 2 | 4 |
| $\mathbf{3}$ | 0 | M | 2 | 3 | 1 |
| $\mathbf{5}$ | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 4 | 0 | M |

## ATSP: Little et al. BB - Example

Compute bound at node 2
$(4,2)$ has to be included (eliminate according row and column and set $c_{2,4}=M$ )

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | 1 | M | 2 | 4 |
| $\mathbf{3}$ | 0 | M | 2 | 3 | 1 |
| $\mathbf{5}$ | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 4 | 0 | M |

## ATSP: Little et al. BB - Example

Compute bound at node 2
$(4,2)$ has to be included (eliminate according row and column and set $c_{2,4}=M$ )

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | 1 | M | 2 | 4 |
| $\mathbf{3}$ | 0 | M | 2 | 3 | 1 |
| $\mathbf{5}$ | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 4 | 0 | M |
| -1 |  |  |  |  |  |

## ATSP: Little et al. BB - Example

Compute bound at node 2
$(4,2)$ has to be included (eliminate according row and column and set $c_{2,4}=M$ )

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | 1 | M | 2 | 4 |
| $\mathbf{3}$ | 0 | M | 2 | 3 | 1 |
| $\mathbf{5}$ | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 4 | 0 | M |
| -1 |  |  |  |  |  |

$C_{2}=C_{0}+2$

## Branch and bound algorithms

## ATSP: Little et al. BB - Example



## Branch and bound algorithms

## ATSP: Little et al. BB - Example


select node 2

## ATSP: Little et al. BB - Example

Decide on what to branch at node 2 compute the $\theta$ values.

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | $0(1)$ | $0(0)$ | 2 |
| $\mathbf{2}$ | $0(0)$ | $0(0)$ | M | 1 | 3 |
| $\mathbf{3}$ | $0(1)$ | M | 1 | 3 | 1 |
| $\mathbf{5}$ | 1 | $0(0)$ | 1 | M | $0(1)$ |
| $\mathbf{6}$ | 2 | 1 | 3 | $0(1)$ | M |

## ATSP: Little et al. BB - Example

Decide on what to branch at node 2
compute the $\theta$ values.

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | $0(1)$ | $0(0)$ | 2 |
| $\mathbf{2}$ | $0(0)$ | $0(0)$ | M | 1 | 3 |
| $\mathbf{3}$ | $0(1)$ | M | 1 | 3 | 1 |
| $\mathbf{5}$ | 1 | $0(0)$ | 1 | M | $0(1)$ |
| $\mathbf{6}$ | 2 | 1 | 3 | $0(1)$ | M |

branch on $(3,1)$

## Branch and bound algorithms

## ATSP: Little et al. BB - Example



## Branch and bound algorithms

## ATSP: Little et al. BB - Example



## Branch and bound algorithms

## ATSP: Little et al. BB - Example



## ATSP: Little et al. BB - Example

Compute the lower bound at node 4 include $(3,1)$ and forbid $(1,3)$

|  | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 0 | 0 | 2 |
| $\mathbf{2}$ | 0 | M | 1 | 3 |
| $\mathbf{5}$ | 0 | 1 | M | 0 |
| $\mathbf{6}$ | 1 | 3 | 0 | M |

## ATSP: Little et al. BB - Example

Compute the lower bound at node 4 include $(3,1)$ and forbid $(1,3)$

|  | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 0 | 0 | 2 |
| $\mathbf{2}$ | 0 | M | 1 | 3 |
| $\mathbf{5}$ | 0 | 1 | M | 0 |
| $\mathbf{6}$ | 1 | 3 | 0 | M |

no reduction possible: $C_{4}=C_{2}=13$

## Branch and bound algorithms

## ATSP: Little et al. BB - Example



## Branch and bound algorithms

## ATSP: Little et al. BB - Example


select node 4

## ATSP: Little et al. BB - Example

Decide on what to branch at node 4

|  | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | $0(1)$ | $0(0)$ | 2 |
| $\mathbf{2}$ | $0(1)$ | M | 1 | 3 |
| $\mathbf{5}$ | $0(0)$ | 1 | M | $0(2)$ |
| $\mathbf{6}$ | 1 | 3 | $0(1)$ | M |

## ATSP: Little et al. BB - Example

Decide on what to branch at node 4

|  | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | $0(1)$ | $0(0)$ | 2 |
| $\mathbf{2}$ | $0(1)$ | M | 1 | 3 |
| $\mathbf{5}$ | $0(0)$ | 1 | M | $0(2)$ |
| $\mathbf{6}$ | 1 | 3 | $0(1)$ | M |

branch on $(5,6)$

## Branch and bound algorithms

## ATSP: Little et al. BB - Example



## Branch and bound algorithms

## ATSP: Little et al. BB - Example



## Branch and bound algorithms

## ATSP: Little et al. BB - Example



## ATSP: Little et al. BB - Example

Compute the lower bound at node 6 include $(5,6)$ and forbid $(6,5)$

|  | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ |
| :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 0 | 0 |
| $\mathbf{2}$ | 0 | M | 1 |
| $\mathbf{6}$ | 1 | 3 | M |

## ATSP: Little et al. BB - Example

Compute the lower bound at node 6 include $(5,6)$ and forbid $(6,5)$

|  | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ |
| :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 0 | 0 |
| $\mathbf{2}$ | 0 | M | 1 |
| $\mathbf{6}$ | 1 | 3 | M |

-1

## ATSP: Little et al. BB - Example

Compute the lower bound at node 6 include $(5,6)$ and forbid $(6,5)$

|  | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ |
| :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 0 | 0 |
| $\mathbf{2}$ | 0 | M | 1 |
| $\mathbf{6}$ | 1 | 3 | M |

$C_{6}=C_{4}+1=14$

## Branch and bound algorithms

## ATSP: Little et al. BB - Example



## Branch and bound algorithms

## ATSP: Little et al. BB - Example


select node 6

## ATSP: Little et al. BB - Example

## Decide on what to branch at node 6

|  | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ |
| :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | $0(2)$ | $0(1)$ |
| $\mathbf{2}$ | $0(1)$ | M | 1 |
| $\mathbf{6}$ | $0(2)$ | 2 | M |

## ATSP: Little et al. BB - Example

Decide on what to branch at node 6

|  | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ |
| :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | $0(2)$ | $0(1)$ |
| $\mathbf{2}$ | $0(1)$ | M | 1 |
| $\mathbf{6}$ | $0(2)$ | 2 | M |

branch on $(1,4)$

## Branch and bound algorithms

## ATSP: Little et al. BB - Example



## ATSP: Little et al. BB - Example

Compute the lower bound at node 8 include $(1,4)$ and forbid $(2,3)$

|  | $\mathbf{3}$ | $\mathbf{5}$ |
| :---: | :---: | :---: |
| $\mathbf{2}$ | M | 1 |
| $\mathbf{6}$ | 0 | M |

$2 \times 2$ matrix: only two feasible arcs left to complete the tour!

## ATSP: Little et al. BB - Example

Compute the lower bound at node 8 include $(1,4)$ and forbid $(2,3)$

|  | $\mathbf{3}$ | $\mathbf{5}$ |
| :---: | :---: | :---: |
| $\mathbf{2}$ | M | 1 |
| $\mathbf{6}$ | 0 | M |
| -1 |  |  |

$2 \times 2$ matrix: only two feasible arcs left to complete the tour!

## ATSP: Little et al. BB - Example

Compute the lower bound at node 8 include $(1,4)$ and forbid $(2,3)$

|  | $\mathbf{3}$ | $\mathbf{5}$ |  |
| :---: | :---: | :---: | :---: |
| $\mathbf{2}$ | M | 1 |  |
| $\mathbf{6}$ | 0 | M |  |
| -1 |  |  |  |

$2 \times 2$ matrix: only two feasible arcs left to complete the tour! $C_{8}=C_{6}+1=15$
4-2-5-6-3-1-4

## Branch and bound algorithms

## ATSP: Little et al. BB - Example



## Branch and bound algorithms

## ATSP: Little et al. BB - Example



TSP solution at node $8 \rightarrow$ prune nodes 1,5 and 7 and select node 3

## Branch and bound algorithms

## ATSP: Little et al. BB - Example



TSP solution at node $8 \rightarrow$ prune nodes 1,5 and 7 and select node 3

## ATSP: Little et al. BB - Example

Decide on what to branch at node 3
$\left(x_{42}=1, x_{3,1}=0\right)$

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | 0 | 0 | 2 |
| $\mathbf{2}$ | 0 | 0 | M | 1 | 3 |
| $\mathbf{3}$ | M | M | 1 | 3 | 1 |
| $\mathbf{5}$ | 1 | 0 | 1 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 3 | 0 | M |

## ATSP: Little et al. BB - Example

Decide on what to branch at node 3
$\left(x_{42}=1, x_{3,1}=0\right)$

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | 0 | 0 | 2 |
| $\mathbf{2}$ | 0 | 0 | M | 1 | 3 |
| $\mathbf{3}$ | M | M | 1 | 3 | 1 |
| $\mathbf{5}$ | 1 | 0 | 1 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 3 | 0 | M |

ATSP: Little et al. BB - Example

Decide on what to branch at node 3
$\left(x_{4,2}=1, x_{3,1}=0\right)$

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | $0(0)$ | $0(0)$ | 2 |
| $\mathbf{2}$ | $0(1)$ | $0(0)$ | M | 1 | 3 |
| $\mathbf{3}$ | M | M | $0(0)$ | 2 | $0(0)$ |
| $\mathbf{5}$ | 1 | $0(0)$ | 1 | M | $0(0)$ |
| $\mathbf{6}$ | 2 | 1 | 3 | $0(1)$ | M |

ATSP: Little et al. BB - Example

Decide on what to branch at node 3
$\left(x_{4,2}=1, x_{3,1}=0\right)$

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | $0(0)$ | $0(0)$ | 2 |
| $\mathbf{2}$ | $0(1)$ | $0(0)$ | M | 1 | 3 |
| $\mathbf{3}$ | M | M | $0(0)$ | 2 | $0(0)$ |
| $\mathbf{5}$ | 1 | $0(0)$ | 1 | M | $0(0)$ |
| $\mathbf{6}$ | 2 | 1 | 3 | $0(1)$ | M |

branch on $(6,5)$

## Traveling salesman problems

## Branch and bound algorithms

ATSP: Little et al. BB - Example


## Traveling salesman problems

## Branch and bound algorithms

ATSP: Little et al. BB - Example


## Traveling salesman problems

## Branch and bound algorithms

ATSP: Little et al. BB - Example


## ATSP: Little et al. BB - Example

Compute the lower bound at node 10 (remove row 6 and column 5 , set $(5,6)$ to $M$ )

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | 0 | 2 |
| $\mathbf{2}$ | 0 | 0 | M | 3 |
| $\mathbf{3}$ | M | M | 0 | 0 |
| $\mathbf{5}$ | 1 | 0 | 1 | M |

## ATSP: Little et al. BB - Example

Compute the lower bound at node 10 (remove row 6 and column 5 , set $(5,6)$ to $M$ )

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | 0 | 2 |
| $\mathbf{2}$ | 0 | 0 | M | 3 |
| $\mathbf{3}$ | M | M | 0 | 0 |
| $\mathbf{5}$ | 1 | 0 | 1 | M |

$C_{10}=C_{3}=14$

## Traveling salesman problems

## Branch and bound algorithms

ATSP: Little et al. BB - Example


## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Little et al. BB - Example


prune node 9 and select node 10

## Traveling salesman problems

## Branch and bound algorithms

ATSP: Little et al. BB - Example

prune node 9 and select node 10

## ATSP: Little et al. BB - Example

Decide on what to branch at node 10

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | $0(2)$ | 2 |
| $\mathbf{2}$ | $0(1)$ | $0(0)$ | M | 3 |
| $\mathbf{3}$ | M | M | $0(0)$ | $0(2)$ |
| $\mathbf{5}$ | 1 | $0(1)$ | 1 | M |

## ATSP: Little et al. BB - Example

Decide on what to branch at node 10

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | $0(2)$ | 2 |
| $\mathbf{2}$ | $0(1)$ | $0(0)$ | M | 3 |
| $\mathbf{3}$ | M | M | $0(0)$ | $0(2)$ |
| $\mathbf{5}$ | 1 | $0(1)$ | 1 | M |

branch on $(3,6)$

## Traveling salesman problems

## Branch and bound algorithms

ATSP: Little et al. BB - Example


## Traveling salesman problems

## Branch and bound algorithms

ATSP: Little et al. BB - Example


## Traveling salesman problems

## Branch and bound algorithms

ATSP: Little et al. BB - Example


## ATSP: Little et al. BB - Example

Compute the lower bound at node 12 $((3,6)(6,5) \rightarrow$ forbid $(5,3))$

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ |
| :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | 0 |
| $\mathbf{2}$ | 0 | 0 | M |
| $\mathbf{5}$ | 1 | M | 1 |

## ATSP: Little et al. BB - Example

Compute the lower bound at node 12 $((3,6)(6,5) \rightarrow$ forbid $(5,3))$

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ |
| :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | 0 |
| $\mathbf{2}$ | 0 | 0 | M |
| $\mathbf{5}$ | 1 | M | 1 |

-1

ATSP: Little et al. BB - Example

Compute the lower bound at node 12 $((3,6)(6,5) \rightarrow$ forbid $(5,3))$

|  | $\mathbf{1}$ | $\mathbf{3}$ | $\mathbf{4}$ |
| :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 3 | 0 |
| $\mathbf{2}$ | 0 | 0 | M |
| $\mathbf{5}$ | 1 | M | 1 |

$$
C_{12}=C_{10}+1=15
$$

## Traveling salesman problems

## Branch and bound algorithms

ATSP: Little et al. BB - Example


## Transportation Logistics

## Traveling salesman problems

## Branch and bound algorithms

ATSP: Little et al. BB - Example

prune nodes 11 and $12 \rightarrow$ optimality proved

## Transportation Logistics

## Traveling salesman problems

## Branch and bound algorithms

ATSP: Little et al. BB - Example

prune nodes 11 and $12 \rightarrow$ optimality proved

## ATSP: Carpaneto-Toth BB algorithm

## Notation

$k \ldots$ node in the BB tree
$E_{k} \ldots$ set of excluded arcs
$I_{k} \ldots$ set of included arcs
$Q \ldots$ queue of unprocessed nodes

Source: G. Carpaneto, P. Toth (1980) Some new branching and bounding criteria for the asymmetric travelling salesman problem. Management Science 26:736-743.
E. Balas, P. Toth (1990) Branch and bound methods. In E.L. Lawler J.K. Lenstra, A.H.G. Rinnooy Kan, D.B. Shmoys (Eds) 'The traveling salesman problem'.

## ATSP: Carpaneto-Toth BB algorithm

a slightly simplified version
(1) relaxation (lower bound) modified assignment problem (MAP); AP with additional constraints: excluded and included arcs.
(2) choose a node $k$ from $Q$ (the one with the smallest cost value of the associated MAP).
(3) branching scheme at node $k$ choose the subtour $q$ with the minimum number of arcs not included in $I_{k} . A_{q}$ is now the set of not included arcs of subtour $q$,
$A_{q}=\left\{\left(i_{1}, f_{1}\right),\left(i_{2}, f_{2}\right), \ldots,\left(i_{v}, f_{v}\right)\right\} . v$ child nodes are created. For each child node $r=1, \ldots, v(v+1=1)$

$$
\begin{aligned}
E_{k r} & =E_{k} \cup\left\{\left(i_{r}, i_{r+1}\right)\right\} \\
I_{k r} & =I_{k} \cup\left\{\left(i_{1}, i_{2}\right), \ldots,\left(i_{r-1}, i_{r}\right)\right\}
\end{aligned}
$$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 7 | 4 | 2 | 1 | 3 |
| $\mathbf{2}$ | 3 | M | 3 | 2 | 4 | 6 |
| $\mathbf{3}$ | 2 | 3 | M | 4 | 5 | 3 |
| $\mathbf{4}$ | 7 | 1 | 5 | M | 4 | 4 |
| $\mathbf{5}$ | 4 | 4 | 3 | 5 | M | 3 |
| $\mathbf{6}$ | 4 | 3 | 3 | 6 | 2 | M |

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 7 | 4 | 2 | 1 | 3 |
| $\mathbf{2}$ | 3 | M | 3 | 2 | 4 | 6 |
| $\mathbf{3}$ | 2 | 3 | M | 4 | 5 | 3 |
| $\mathbf{4}$ | 7 | 1 | 5 | M | 4 | 4 |
| $\mathbf{5}$ | 4 | 4 | 3 | 5 | M | 3 |
| $\mathbf{6}$ | 4 | 3 | 3 | 6 | 2 | M |

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 2 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | 0 | M |

reduction constant $=1+2+2+1+3+2=11$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 2 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | 0 | M |

reduction constant $=1+2+2+1+3+2=11$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 2 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | $\Omega$ | M |

reduction constant $=1+2+2+1+3+2=11$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 2 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | $\circledR$ | M |

reduction constant $=1+2+2+1+3+2=11$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 2 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | $\mathbf{Q}$ | M |

reduction constant $=1+2+2+1+3+2=11$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 2 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | $\boxed{\mathrm{M}}$ | M |

reduction constant $=1+2+2+1+3+2=11$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 2 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | $\boldsymbol{Q}$ | M |

reduction constant $=1+2+2+1+3+2=11$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 2 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | $\boxed{ }$ |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | $\boldsymbol{Q}$ | M |

reduction constant $=1+2+2+1+3+2=11$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 2 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | $\boxed{ }$ |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | $\boxed{ }$ | M |

reduction constant $=1+2+2+1+3+2=11$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 2 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | $\boxed{ }$ |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | $\bigotimes$ | M |

reduction constant $=1+2+2+1+3+2=11$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 2 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | $\boxed{ }$ |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | $母$ | M |

reduction constant $=1+2+2+1+3+2=11$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 2 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 3 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 3 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | 0 | M |
| X |  |  |  |  |  |  |

reduction constant $=1+2+2+1+3+2=11$
smallest value in uncovered cells: 1

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 6 | 3 | 1 | 0 | 2 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 2 | 1 | 1 | 4 | 0 | M |
| X |  |  |  |  |  |  |

reduction constant $=1+2+2+1+3+2=11$
smallest value in uncovered cells: 1

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | 0 | M |
| X |  |  |  |  |  |  |

reduction constant $=1+2+2+1+3+2=11$
smallest value in uncovered cells: 1

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$

$$
I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=?(\text { lower bound })
$$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | 0 | M |

reduction constant $=1+2+2+1+3+2+1=12$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$

$$
I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=?(\text { lower bound })
$$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | 0 | M |

reduction constant $=1+2+2+1+3+2+1=12$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$

$$
I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=?(\text { lower bound })
$$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | $\Omega$ | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | 0 | M |

reduction constant $=1+2+2+1+3+2+1=12$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{\text {MAP }}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | $\mathbf{Q}$ | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | 0 | M |

reduction constant $=1+2+2+1+3+2+1=12$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{\text {MAP }}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | $\mathbf{Q}$ | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | $\bigotimes$ | M |

reduction constant $=1+2+2+1+3+2+1=12$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | $\bigotimes$ | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | $\bigotimes$ | M |

reduction constant $=1+2+2+1+3+2+1=12$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{\text {MAP }}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | $\mathbf{Q}$ | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | $\bigotimes$ | M |

reduction constant $=1+2+2+1+3+2+1=12$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{\text {MAP }}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | $\mathbf{Q}$ | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | $\bigotimes$ | 0 | 3 | $\bigotimes$ | M |

reduction constant $=1+2+2+1+3+2+1=12$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{\text {MAP }}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | $\bigotimes$ | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | $\bigotimes$ | 0 | 3 | $\bigotimes$ | M |

reduction constant $=1+2+2+1+3+2+1=12$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{\text {MAP }}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | $\bigotimes$ | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | $\bigotimes$ | 2 | M | 0 |
| $\mathbf{6}$ | 1 | $\bigotimes$ | 0 | 3 | $\bigotimes$ | M |

reduction constant $=1+2+2+1+3+2+1=12$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$

$$
I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=?(\text { lower bound })
$$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | $\bigotimes$ | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | $\bigotimes$ | 2 | M | 0 |
| $\mathbf{6}$ | 1 | $\bigotimes$ | 0 | 3 | $\bigotimes$ | M |

reduction constant $=1+2+2+1+3+2+1=12$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$

$$
I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{M A P}=?(\text { lower bound })
$$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | $\bigotimes$ | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | $\bigotimes$ | 2 | M | 0 |
| $\mathbf{6}$ | 1 | $\bigotimes$ | 0 | 3 | $\bigotimes$ | M |

$C_{0}^{M A P}=12$
Subcycles:
1-5-6-3-1
2-4-2
reduction constant $=1+2+2+1+3+2+1=12$

## ATSP: Carpaneto-Toth BB - Example

Root node $k=0$
$I_{0}=\{ \}, E_{0}=\{ \}, C_{0}^{\text {MAP }}=$ ? (lower bound)

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | $\bigotimes$ | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | 0 | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | $\bigotimes$ | 2 | M | 0 |
| $\mathbf{6}$ | 1 | $\bigotimes$ | 0 | 3 | $\bigotimes$ | M |

$C_{0}^{M A P}=12$
Subcycles:
1-5-6-3-1
2-4-2
branch on 2-4-2
reduction constant $=1+2+2+1+3+2+1=12$

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



$$
\begin{aligned}
& k=0 \text { Node } 1 \text { is generated } \\
& I_{1}=\{ \}, E_{1}=\{(2,4)\}, \\
& C_{1}^{M A P}=?
\end{aligned}
$$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | $\mathbf{2}$ | 0 | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | M | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | 0 | M |

$L B=12$
$U B=\infty$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



$$
\begin{aligned}
& k=0 \text { Node } 1 \text { is generated } \\
& I_{1}=\{ \}, E_{1}=\{(2,4)\}, \\
& C_{1}^{M A P}=?
\end{aligned}
$$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | $\mathbf{2}$ | 0 | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | M | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | 0 | M |

$L B=12$
$U B=\infty$

## Transportation Logistics

Traveling salesman problems
Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



$$
\begin{aligned}
& k=0 \text { Node } 1 \text { is generated } \\
& I_{1}=\{ \}, E_{1}=\{(2,4)\}, \\
& C_{1}^{M A P}=?
\end{aligned}
$$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | $\mathbf{2}$ | 0 | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | M | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | 0 | M |

$L B=12$
$U B=\infty$

## Transportation Logistics

Traveling salesman problems
Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



$$
\begin{aligned}
& k=0 \text { Node } 1 \text { is generated } \\
& I_{1}=\{ \}, E_{1}=\{(2,4)\}, \\
& C_{1}^{M A P}=?
\end{aligned}
$$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | 0 | 1 |
| $\mathbf{2}$ | 1 | M | 1 | M | 3 | 4 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | 0 | M |

$L B=12$
$U B=\infty$

## Transportation Logistics

Traveling salesman problems
Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



$$
\begin{aligned}
& k=0 \text { Node } 1 \text { is generated } \\
& I_{1}=\{ \}, E_{1}=\{(2,4)\}, \\
& C_{1}^{M A P}=?
\end{aligned}
$$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | 0 | 1 |
| $\mathbf{2}$ | 0 | M | 0 | M | 2 | 3 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | 0 | M |

$L B=12$
$U B=\infty$

## Transportation Logistics

Traveling salesman problems
Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



$$
\begin{aligned}
& k=0 \text { Node } 1 \text { is generated } \\
& I_{1}=\{ \}, E_{1}=\{(2,4)\}, \\
& C_{1}^{M A P}=?
\end{aligned}
$$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | $\Omega$ | 1 |
| $\mathbf{2}$ | $\Omega$ | M | 0 | M | 2 | 3 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | $\Omega$ | 2 | M | 0 |
| $\mathbf{6}$ | 1 | $\Omega$ | $\Omega$ | 3 | 0 | M |

$L B=12$
$U B=\infty$

## Transportation Logistics

Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=0$ Node 1 is generated
$I_{1}=\{ \}, E_{1}=\{(2,4)\}$,
$C_{1}^{M A P}=$ ?

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | $\mathbf{Q}$ | $\mathbf{1}$ |
| $\mathbf{2}$ | $\boxed{ }$ | M | 0 | M | 2 | 3 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | $\Omega$ | 2 | M | 0 |
| $\mathbf{6}$ | 1 | $\Omega$ | $\Omega$ | 3 | 0 | M |

$$
L B=12
$$

$$
\begin{aligned}
& C_{1}^{M A P}=13 \\
& 1-4-2-3-1 \\
& 5-6-5
\end{aligned}
$$

$$
U B=\infty
$$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=0$ Node 2 is generated $I_{2}=\{(2,4)\}, E_{2}=\{(4,2)\}$, $C_{2}^{M A P}=$ ?

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | 1 |
| $\mathbf{3}$ | 0 | 1 | M | 4 | 1 |
| $\mathbf{4}$ | 6 | M | 4 | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 0 | M |

$L B=12$
$U B=\infty$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=0$ Node 2 is generated $I_{2}=\{(2,4)\}, E_{2}=\{(4,2)\}$, $C_{2}^{M A P}=$ ?

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | 1 |
| $\mathbf{3}$ | 0 | 1 | M | 4 | 1 |
| $\mathbf{4}$ | 6 | M | 4 | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 0 | M |

$L B=12$
$U B=\infty$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=0$ Node 2 is generated $I_{2}=\{(2,4)\}, E_{2}=\{(4,2)\}$, $C_{2}^{M A P}=$ ?

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | 1 |
| $\mathbf{3}$ | 0 | 1 | M | 4 | 1 |
| $\mathbf{4}$ | 2 | M | 3 | 3 | 0 |
| $\mathbf{5}$ | 1 | 1 | 0 | M | 0 |
| $\mathbf{6}$ | 1 | 0 | 0 | 0 | M |

$L B=12$
$U B=\infty$

## Transportation Logistics

Traveling salesman problems
Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=0$ Node 2 is generated $I_{2}=\{(2,4)\}, E_{2}=\{(4,2)\}$, $C_{2}^{M A P}=$ ?

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | 1 |
| $\mathbf{3}$ | 0 | 1 | M | 4 | 1 |
| $\mathbf{4}$ | 2 | M | 3 | 3 | 0 |
| $\mathbf{5}$ | 1 | 1 | 0 | M | Q |
| $\mathbf{6}$ | 1 | 0 | $母$ | $\bigotimes$ | M |

$L B=12$
$U B=\infty$

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=0$ Node $\mathbf{2}$ is generated $I_{2}=\{(2,4)\}, E_{2}=\{(4,2)\}$, $C_{2}^{M A P}=$ ?

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | 1 |
| $\mathbf{3}$ | 0 | 1 | M | 4 | 1 |
| $\mathbf{4}$ | 2 | M | 3 | 3 | 0 |
| $\mathbf{5}$ | 1 | 1 | 0 | M | $\boxed{ }$ |
| $\mathbf{6}$ | 1 | 0 | $\bigotimes$ | $\bigotimes$ | M |

$C_{2}^{M A P}=15$
1-5-3-1
2-4-6-2
$L B=13$
$U B=\infty$

## Transportation Logistics

Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=1$ Node 3 is generated $I_{3}=\{ \}, E_{3}=\{(2,4),(5,6)\}$, $C_{3}^{M A P}=$ ?

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | 0 | 1 |
| $\mathbf{2}$ | 0 | M | 0 | M | 2 | 3 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 1 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 3 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | M |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | 0 | M |

$L B=13$
$U B=\infty$

## Transportation Logistics

Traveling salesman problems
Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$L B=13$
$U B=\infty$

## Transportation Logistics

## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$L B=13$
$U B=\infty$

## Transportation Logistics

## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$L B=13$
$U B=\infty$

## Transportation Logistics

## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$L B=13$
$U B=\infty$

## Transportation Logistics

## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$L B=13$
$U B=\infty$

## Transportation Logistics

## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=1$ Node 3 is generated
$I_{3}=\{ \}, E_{3}=\{(2,4),(5,6)\}$,
$C_{3}^{M A P}=$ ?

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | $\mathbf{\Omega}$ | $\mathbf{\Omega}$ |
| $\mathbf{2}$ | 0 | M | $\mathbf{Q}$ | M | 2 | 2 |
| $\mathbf{3}$ | $\mathbf{\Omega}$ | 1 | M | 2 | 4 | 0 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 2 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | M |
| $\mathbf{6}$ | 1 | $\Omega$ | $\mathbf{Q}$ | 3 | 0 | M |

$$
\begin{aligned}
& C_{3}^{M A P}=14 \\
& 1-4-2-1 \\
& 3-6-5-3
\end{aligned}
$$

## Transportation Logistics

## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=1$ Node 4 is generated
$I_{4}=\{(5,6)\}$,
$E_{4}=\{(2,4),(6,5)\}, C_{4}^{\text {MAP }}=$ ?

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | 0 |
| $\mathbf{2}$ | 0 | M | 0 | M | 2 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | M |

$L B=13$
$U B=\infty$

## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



$$
\begin{aligned}
& k=1 \text { Node } 4 \text { is generated } \\
& I_{4}=\{(5,6)\}, \\
& E_{4}=\{(2,4),(6,5)\}, C_{4}^{M A P}=?
\end{aligned}
$$

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | 0 | $\mathbf{Q}$ |
| $\mathbf{2}$ | $\boxed{ }$ | M | 0 | M | 2 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 |
| $\mathbf{6}$ | 1 | $\boxed{ }$ | $\boxed{ }$ | 3 | M |

$L B=13$
$U B=\infty$

## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$L B=13$
$U B=\infty$

## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$L B=13$
$U B=\infty$

## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$L B=13$
$U B=\infty$

## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$L B=13$
$U B=\infty$

## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$L B=13$
$U B=\infty$

## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=1$ Node 4 is generated
$I_{4}=\{(5,6)\}$,
$E_{4}=\{(2,4),(6,5)\}, C_{4}^{M A P}=$ ?

|  | 1 | 2 | 3 | 4 | 5 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | M | 5 | 2 | 0 | 0 |  |
| 2 | 0 | M | 0 | M | 2 |  |
| 3 | 0 | 1 | M | 2 | 4 |  |
| 4 | 6 | 0 | 4 | M | 4 |  |
| 6 | 1 | 0 | 0 | 3 | M |  |

smallest value in uncovered cells: 2
$L B=13$
$U B=\infty$

## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=1$ Node 4 is generated
$I_{4}=\{(5,6)\}$,
$E_{4}=\{(2,4),(6,5)\}, C_{4}^{M A P}=$ ?

|  | 1 | 2 | 3 | 4 | 5 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | M | 7 | 4 | 0 | 0 |  |
| 2 | 0 | M | 0 | M | 0 |  |
| 3 | 0 | 1 | M | 0 | 2 |  |
| 4 | 6 | 0 | 4 | M | 2 |  |
| 6 | 1 | 0 | 0 | 1 | M |  |

smallest value in uncovered cells: 2
$L B=13$
$U B=\infty$

## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=1$ Node 4 is generated $I_{4}=\{(5,6)\}$,
$E_{4}=\{(2,4),(6,5)\}, C_{4}^{M A P}=$ ?

|  | 1 | 2 | 3 | 4 | 5 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | M | 7 | 4 | 0 | 0 |  |
| 2 | 0 | M | a | M | \% |  |
| 3 | 0 | 1 | M | 0 | 2 |  |
| 4 | 6 | 0 | 4 | M | 2 |  |
| 6 | 1 | $\alpha$ | 0 | 1 | M |  |
|  | X | X | X |  |  |  |

smallest value in uncovered cells: 2 alternative solutions!
$L B=13$
$U B=\infty$

## Traveling salesman problems

## Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=1$ Node 4 is generated $I_{4}=\{(5,6)\}$,
$E_{4}=\{(2,4),(6,5)\}, C_{4}^{M A P}=$ ?

|  | 1 | 2 | 3 | 4 | 5 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | M | 7 | 4 | 0 | 0 |  |
| 2 | 0 | M | a | M | \% |  |
| 3 | 0 | 1 | M | 0 | 2 |  |
| 4 | 6 | 0 | 4 | M | 2 |  |
| 6 | 1 | $\alpha$ | 0 | 1 | M |  |
|  | X | X | X |  |  |  |

smallest value in uncovered cells: 2 alternative solutions!
$L B=13$
$U B=\infty$

## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=1$ Node 4 is generated
$I_{4}=\{(5,6)\}$,
$E_{4}=\{(2,4),(6,5)\}, C_{4}^{\text {MAP }}=$ ?

|  | 1 | 2 | 3 | 4 | 5 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | M | 7 | 4 | 0 | 0 |  |
| 2 | 0 | M | a | M | 8 |  |
| 3 | 0 | 1 | M | 0 | 2 |  |
| 4 | 6 | 0 | 4 | M | 2 |  |
| 6 | 1 | $\alpha$ | 0 | 1 | M |  |

smallest value in uncovered cells: 2 alternative solutions! TSP: 1-5-6-3-4-2-1
$C_{4}^{T S P}=15$

## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



$$
\begin{aligned}
& k=1 \text { Node } 4 \text { is generated } \\
& I_{4}=\{(5,6)\}, \\
& E_{4}=\{(2,4),(6,5)\}, C_{4}^{M A P}=?
\end{aligned}
$$


smallest value in uncovered cells: 2 alternative solutions!
TSP: 1-5-6-3-4-2-1
$L B=14$
$U B=15$
$C_{4}^{T S P}=15$

## Transportation Logistics

## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=3$ Node 5 is generated $I_{5}=\{ \}$,
$E_{5}=\{(2,4),(5,6),(1,4)\}$, $C_{5}^{M A P}=$ ?

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | M | 0 | 0 |
| $\mathbf{2}$ | 0 | M | 0 | M | 2 | 2 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 0 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 2 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | M |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | 0 | M |

$L B=14$
$U B=15$

## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



$$
\begin{aligned}
& L B=14 \\
& U B=15
\end{aligned}
$$

## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$L B=14$
$U B=15$

## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=3$ Node 5 is generated
$I_{5}=\{ \}$,
$E_{5}=\{(2,4),(5,6),(1,4)\}$, $C_{5}^{M A P}=$ ?

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{4}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{1}$ | M | 5 | 2 | M | 0 | 0 |
| $\mathbf{2}$ | 0 | M | 0 | M | 2 | 2 |
| $\mathbf{3}$ | 0 | 1 | M | 2 | 4 | 0 |
| $\mathbf{4}$ | 6 | 0 | 4 | M | 4 | 2 |
| $\mathbf{5}$ | 1 | 1 | 0 | 2 | M | M |
| $\mathbf{6}$ | 1 | 0 | 0 | 3 | 0 | M |

lower bound on $C_{5}^{\text {MAP }}=16$
$16>U B!$

## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example



## Traveling salesman problems

Branch and bound algorithms

## ATSP: Carpaneto-Toth BB - Example


$k=3$ Node $\mathbf{6}$ is generated
$I_{6}=\{(1,4)\}$,
$E_{6}=\{(2,4),(5,6)(4,2)\}$,
$C_{6}^{M A P}=$ ?

|  | $\mathbf{1}$ | $\mathbf{2}$ | $\mathbf{3}$ | $\mathbf{5}$ | $\mathbf{6}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{2}$ | 0 | M | 0 | 2 | 2 |
| $\mathbf{3}$ | 0 | 1 | M | 4 | 0 |
| $\mathbf{4}$ | 6 | M | 4 | 4 | 2 |
| $\mathbf{5}$ | 1 | 1 | 0 | M | M |
| $\mathbf{6}$ | 1 | 0 | 0 | 0 | M |

lower bound on $C_{6}^{\text {MAP }}=16$
$16>U B$ !

## Traveling salesman problems

Branch and bound algorithms





## References

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[^0]:    Source: Laporte et al. (2004) Introduction to Logistics Systems Planning and Control, p. 252ff

