

# Reoptimization algorithms for combinatorial problems

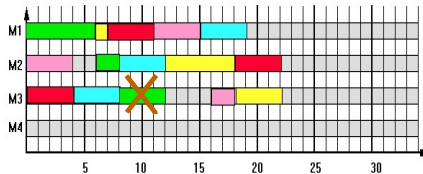
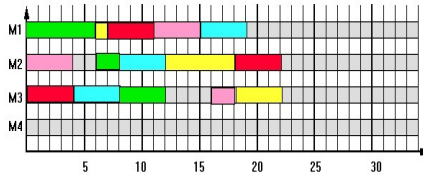
Bruno Escoffier, LIP6, UPMC

PGMO days

November 9th 2016

Stability versus Optimality in Dynamic Environment Algorithms

# Reoptimization



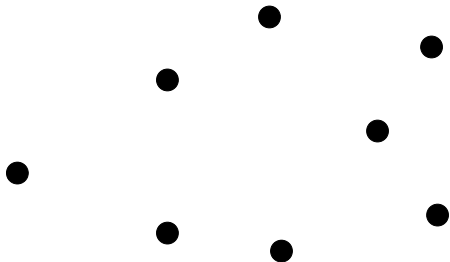
→ How to rebuild a good/optimal solution?

## Framework

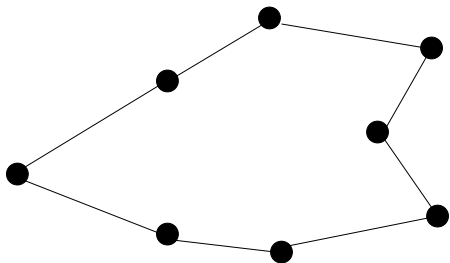
- ▶ An instance  $I$ , a (optimal) solution on  $I$
- ▶ A (slightly) modified instance  $I'$
- ▶ How can I efficiently rebuild a solution on  $I'$ ?

- ▶ An example: reoptimizing TSP
- ▶ Some other results
- ▶ Stability concerns

# An exemple: TSP

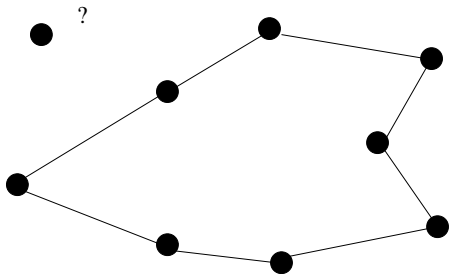


# An exemple: TSP



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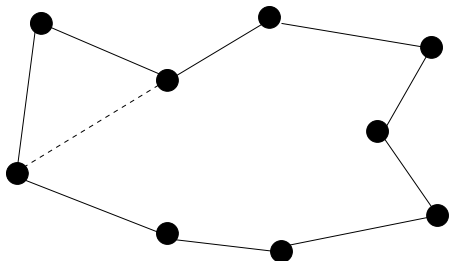
TSP+: one node insertion





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## Remember...

Metric TSP is *NP*-hard.

It is approximable with ratio  $3/2$  by Christofides' algorithm  
( $val(S) \leq 3/2 OPT$  on any instance)

## Reoptimization version: TSP+

Easier (knowledge of an optimal solution on  $I$ ) ...

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Approximation algorithm?

## First attempt

Best insertion: insert the new vertex at the best position in the current tour.

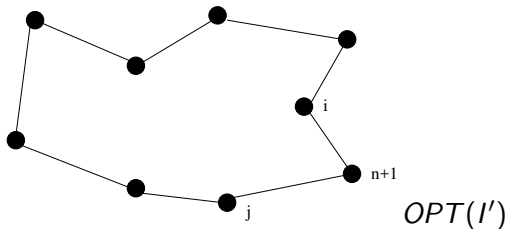
# An exemple: TSP

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## Good news

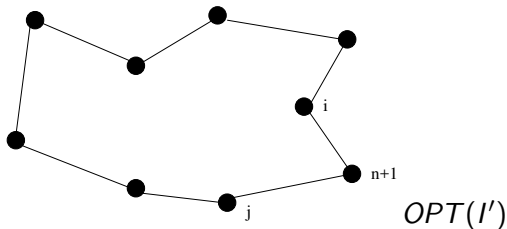
Best insertion is a  $3/2$ -approximation algorithm (reoptimization)  
[ABS03]



$$OPT(I') \geq OPT(I) + d(i, n+1) + d(j, n+1) - d(i, j)$$

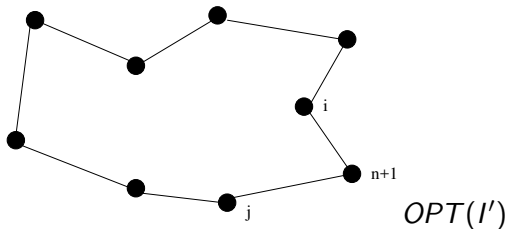
$$val(S) \leq OPT(I) + 2d(i, n+1)$$





$$OPT(I') \geq OPT(I) + d(i, n+1) + d(j, n+1) - d(i, j)$$

$$\begin{aligned} val(S) &\leq OPT(I) + 2d(i, n+1) \\ &\leq OPT(I) + 2d(j, n+1) \end{aligned}$$



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# An exemple: TSP

## First attempt

Best insertion: insert the new vertex at the best position in the current tour.

## Good news

Best insertion is a  $3/2$ -approximation algorithm (reoptimization) *in time*  $O(n)$ . [ABS03]

## Bad news

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## Better ratio and better running time?

Yes:  $4/3$ -approximate solution in  $O(n^2)$  [M15]

- ▶ An example: reoptimizing TSP
- ▶ Some other results
- ▶ Stability concerns

- ▶ Many problems tackled from the point of view of reoptimization
  - Other network design problems: Steiner trees, variants of TSP (Max, with deadlines) ([BKK09,BZ12,KT15,...])
  - Graph subset: independent set [BMP13],...
  - Scheduling problems [BC14]

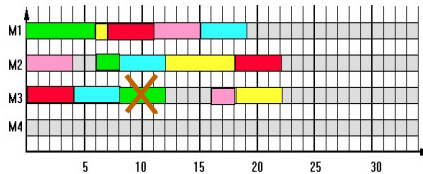
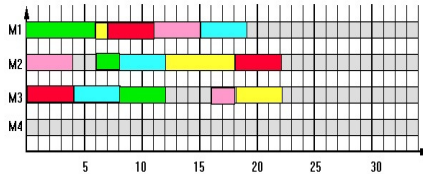
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- ▶ Start with an approximate solution? Make several modification steps?  
Example: Iterative Best Insertion is asymptotically optimal for Max TSP with several consecutive vertex insertions.
- ▶ Negative results?

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# Stability concerns



- How to rebuild a (optimal) solution ...  
**without destroying all my initial solution??**
- Transition costs, stability of solutions



# Example of TSP

Best insertion:  $3/2$ -approximation, in  $O(n)$ , removal of only one edge!

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Best Insertion + Christofides:  $4/3$ , but may change everything.

Can I do better than  $3/2$  (Best Insertion) without changing a lot of edges?

# Example of TSP



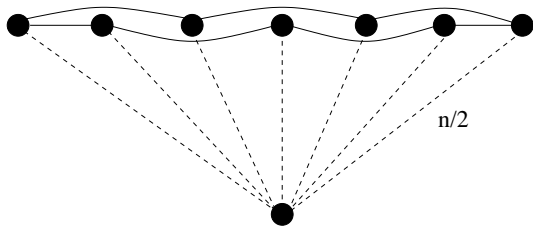
$n$  vertices,  $d(i, i + 1) = 1$

# Example of TSP

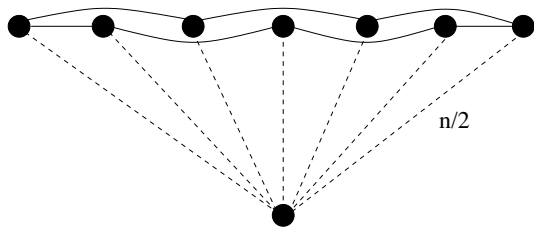


$$opt = 2(n - 1)$$

# Example of TSP

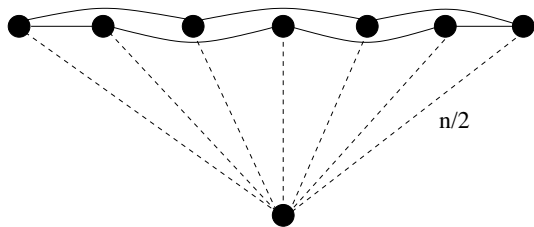


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Best Insertion: roughly  $3n$

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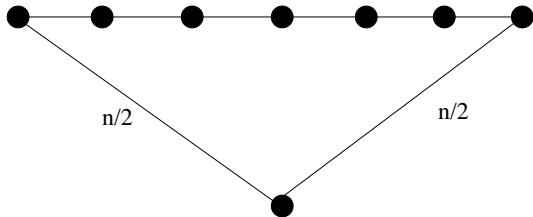


Best Insertion: roughly  $3n$

If I remove at most  $\alpha n$  edges: at best

$$2n/2 + 2(1 - \alpha)n + \alpha n = (3 - \alpha)n$$

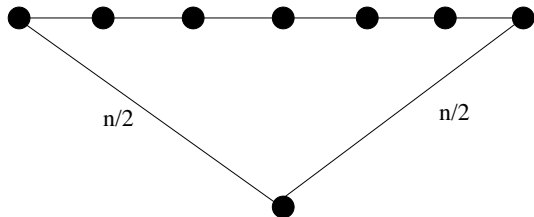
# Example of TSP



OPT: roughly  $2n$



# Example of TSP



OPT: roughly  $2n$

If I remove at most  $\alpha n$  edges: ratio no better than  $3/2 - \alpha/2$

## Two recent approaches

- ▶ Bound  $k$  on the number of changes in the solution  
→ Can I compute the best solution  $S'$  for  $I'$  at distance at most  $k$  from  $S$ ?

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Typically bruteforce is  $n^k$ : can I do it in FPT time?

*Parameterized complexity*

[AEFRS15]

- ▶ Find good tradeoffs between number of modifications and quality of solution.  
[STT12]: if an optimal solution on  $I'$  is at distance  $d$  from  $S$ , can I compute a solution  $S$  such that:
  - $val(S) \leq r_1 OPT(I')$
  - $d(S, S') \leq r_2 d$

How to combine:

- efficiency (low complexity)
- quality of solution (approximation ratio)
- stability of solution (transition costs)

*Hope to come back in one year with some answers...*

*Thanks for your attention*

- [ABS03]: C. Archetti, L. Bertazzi, and M. G. Speranza. Reoptimizing the traveling salesman problem. *Networks*, 42(3):154–159, 2003.
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- [BMP13] N. Boria, Jérôme Monnot, Vangelis Th. Paschos: Reoptimization of maximum weight induced hereditary subgraph problems. *Theor. Comput. Sci.* 514: 61-74 (2013)
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