

Single approximation for Multiobjective Max TSP

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Fanny Pascual²

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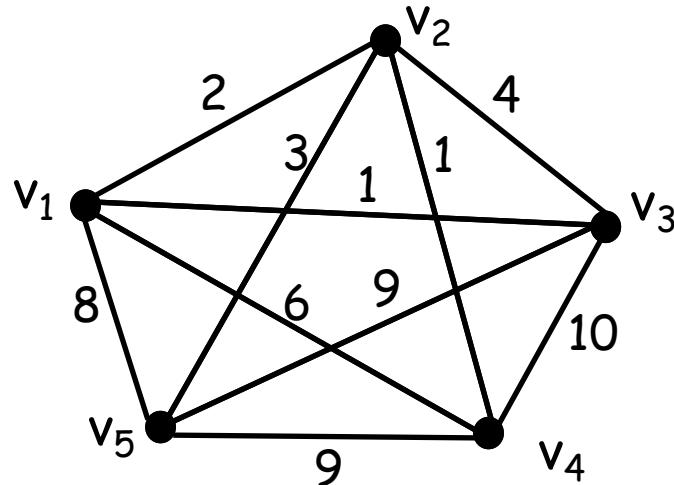
²: LIP6, University Pierre et Marie Curie, France

Outline

- Introduction :
 - the Multiobjective Max TSP
 - our approach
- Results for the Biobjective Max TSP
 - lower bounds
 - a generic algorithm
 - analysis of one case
- Dealing with many objectives
- Conclusion and further research

Max Traveling Salesman Problem

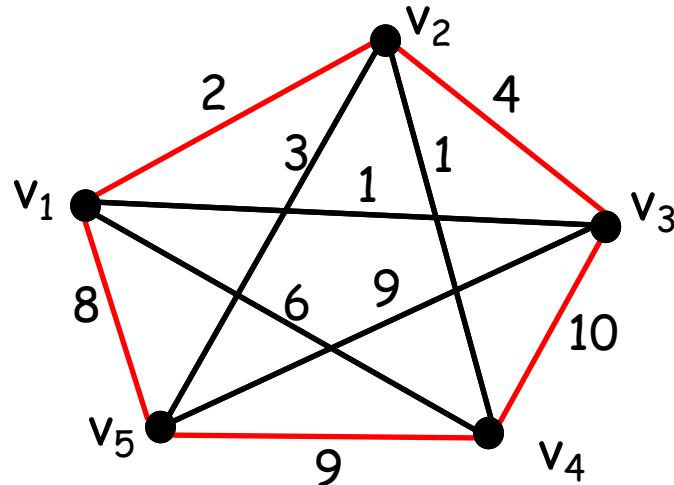
- Data: an undirected complete graph $G=(V,E)$ with nonnegative weights on the edges. Let $n=|V|$.
- Return: an **hamiltonian cycle of maximum weight** (sum of its edges' weights)



NP-hard problem

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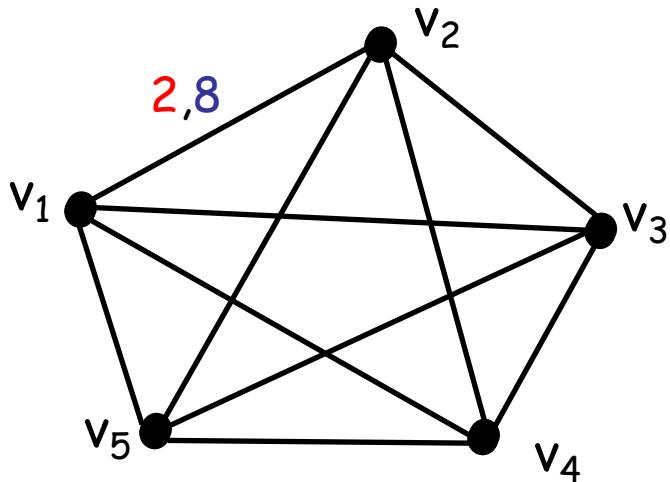
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The Biobjective Max TSP

- Each edge has **two weights** : a and b.

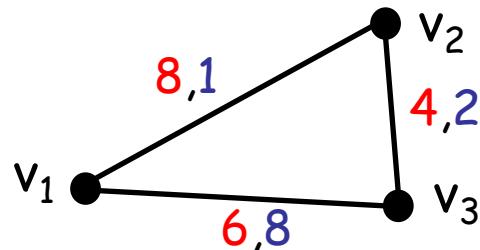


$a(v_1, v_2)$ = weight of the objective a on edge $\{v_1, v_2\}$.

$a(T)$ = weight of objective a on the set of edges T.

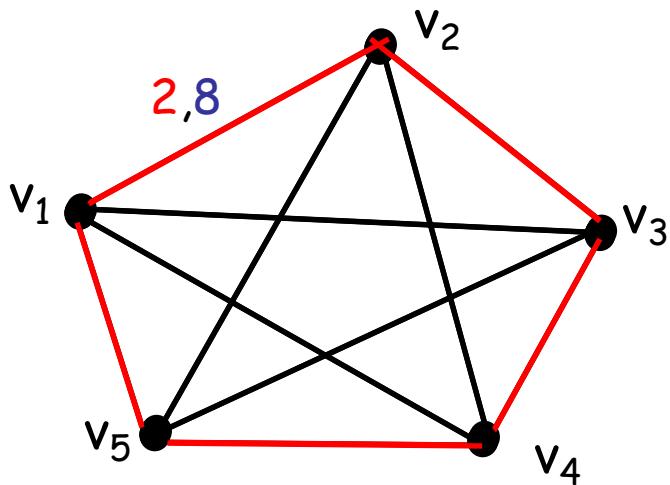
Triangle inequality :

$$\forall (v_1, v_2, v_3) \in V^3, a(v_1, v_2) + a(v_2, v_3) \geq a(v_1, v_3)$$



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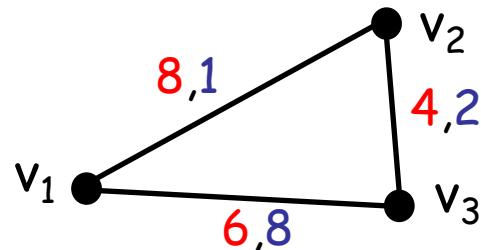


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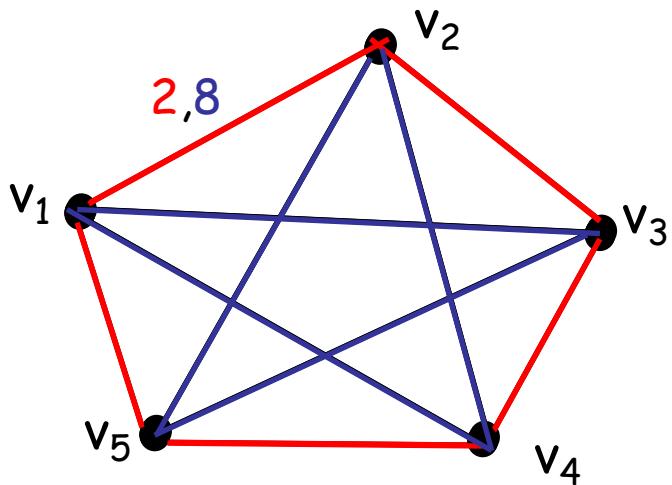
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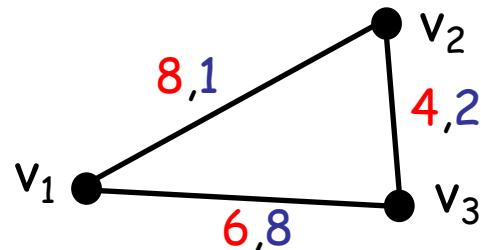


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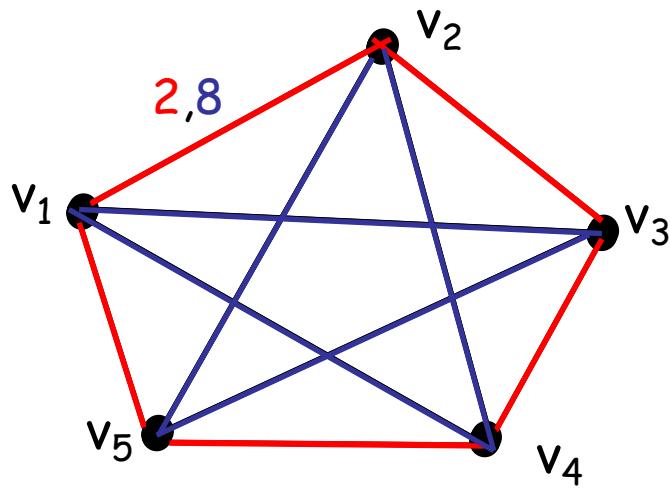
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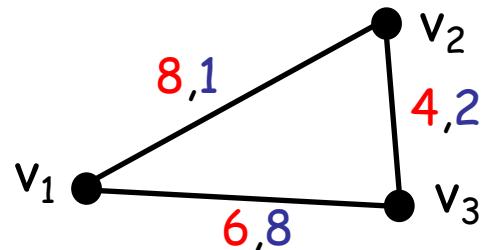


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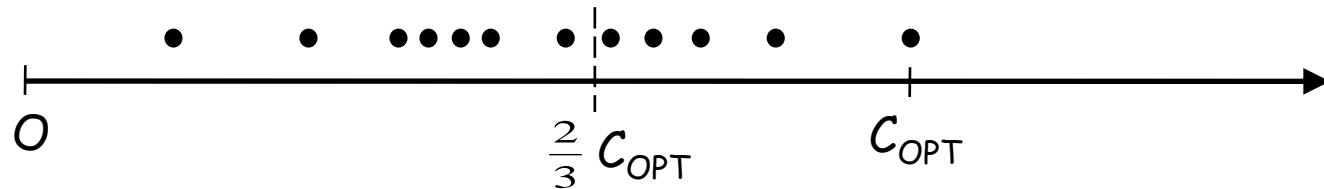
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- Aim : output a good cycle for both objectives.
- 3 cases :
0/1/2 objectives fulfill the triangle inequality

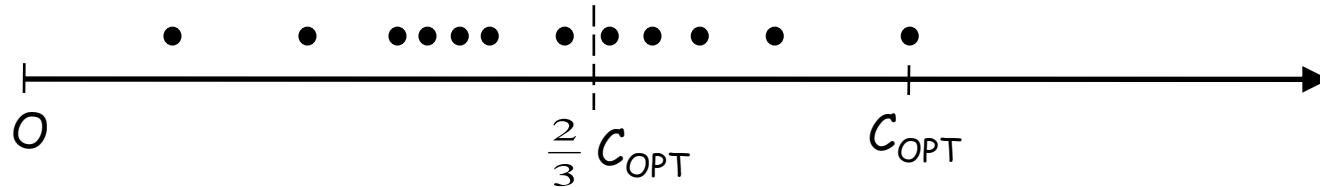
Approximation of the Max TSP

One objective: an algorithm is **r-approximate** ($r \leq 1$) iff
Cost (solution returned) $\geq r \times \text{Cost}(\text{optimal solution})$



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Best approximation ratio for the monobjective Max TSP:

- without the triangle inequality: $61/83 \approx 0.73$

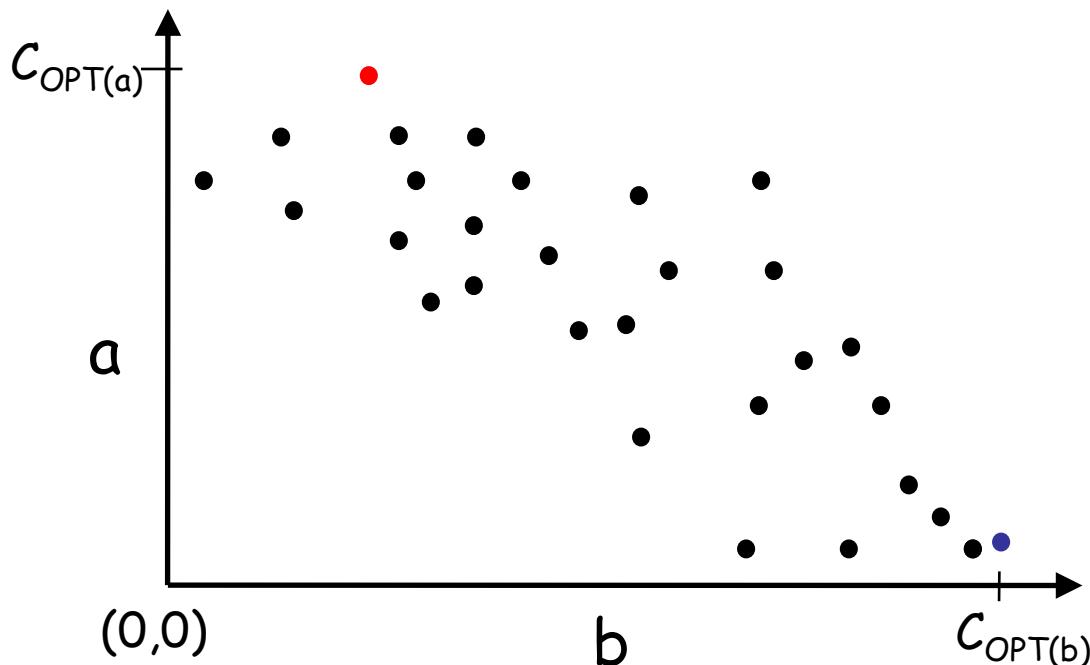
[Chen et al, Inf. Process. Letters, 1995]

- with the triangle inequality: $7/8 = 0.875$

[Kowalik and Mucha, Theoretical Computer Science, 2009]

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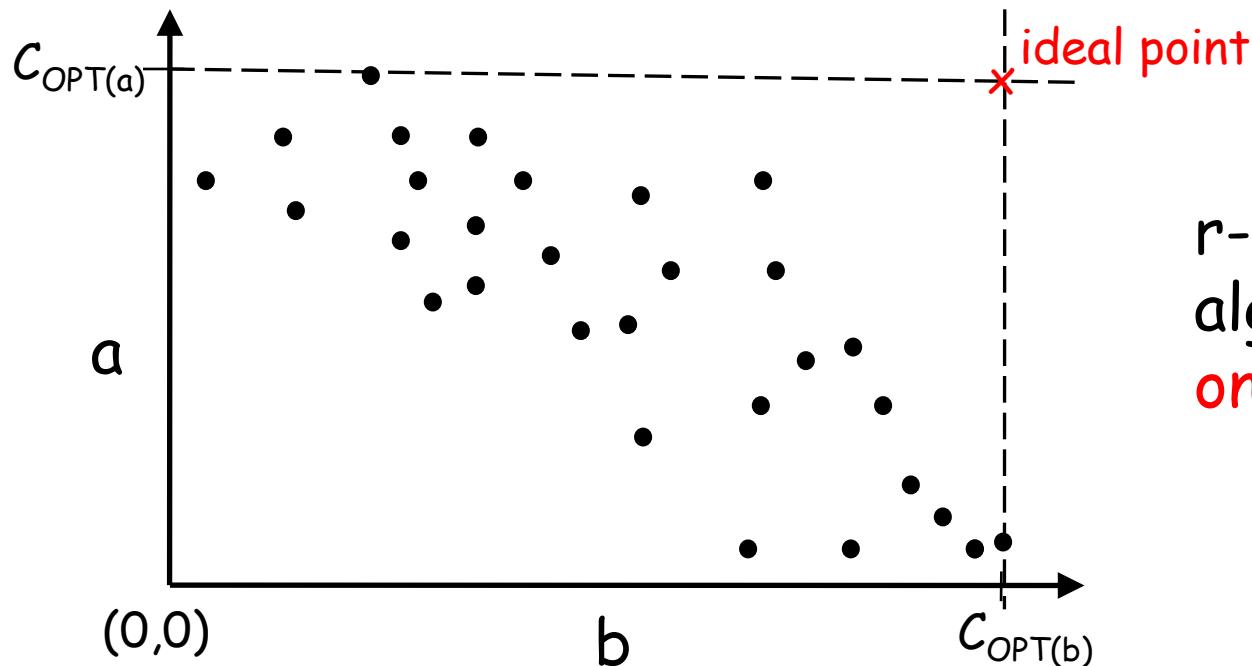
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r-approximate algo =
algo **r-approximate**
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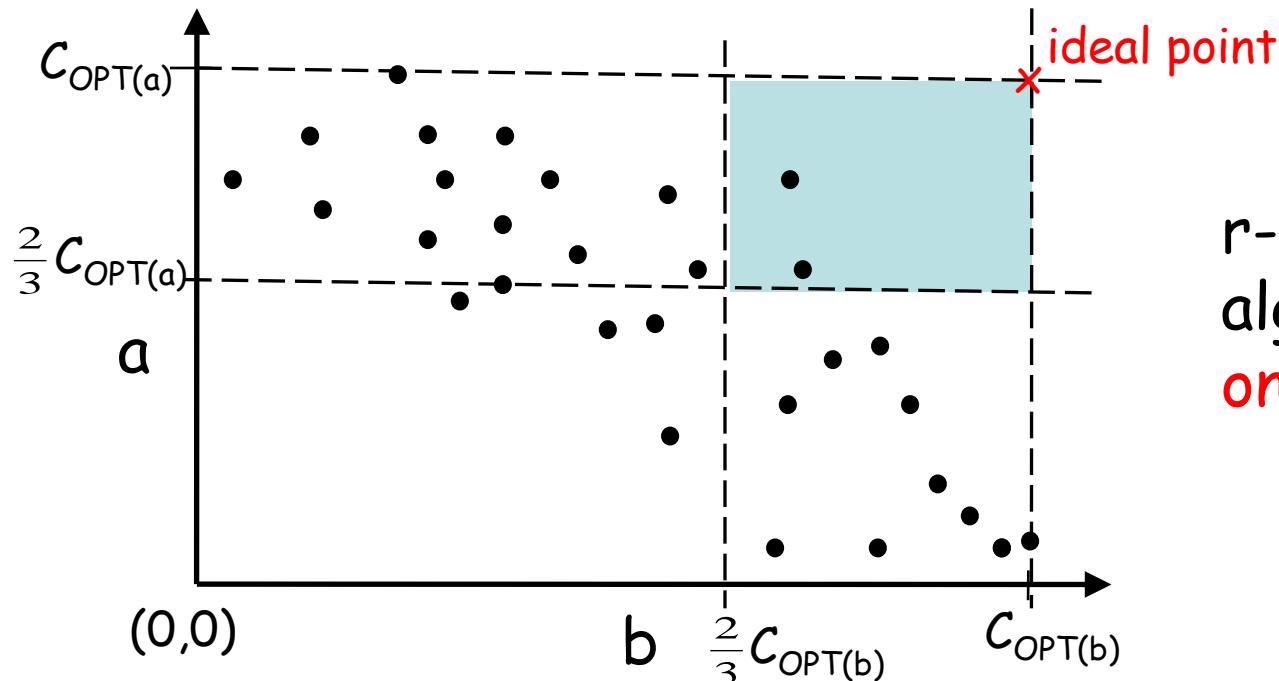
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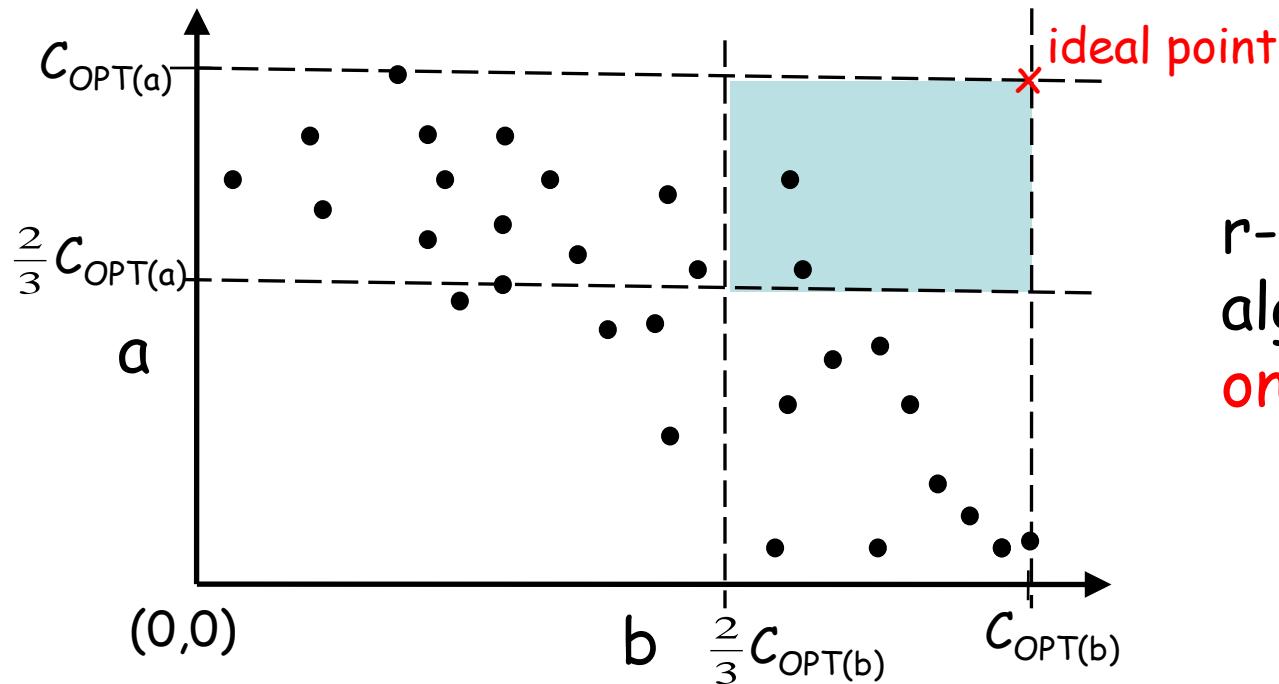
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What is maximum value of r such that there exists an r-approximate algorithm for the Max TSP?

Multiobj. Max TSP: state of the art

- Efficient set approach:
 - Randomized $(1/k - \varepsilon)$ -approx. algo. for k objectives [Bläser et al. ESA'2008] ; improved to $(2/3 - \varepsilon)$ [Manthey, STACS'2009]
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- Ideal point approach (for $k=2$): [Manthey, STACS'2009]
 - There is no $(1/3 + \varepsilon)$ -approximate algorithm
 - If there is a r -approx algo for the Max TSP \Rightarrow a $r/3$ -approximate algo for the biobjective Max TSP (i.e. 0.25-approx algo.; 0.29-approx algo. with 2 triangular inequalities).

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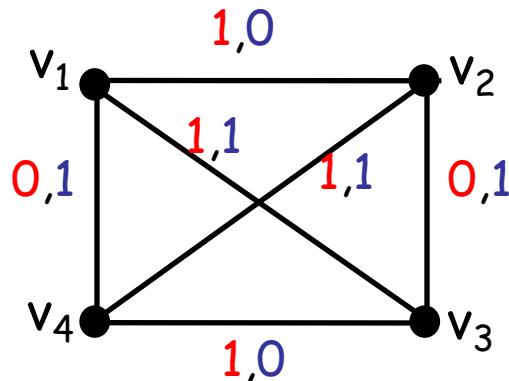
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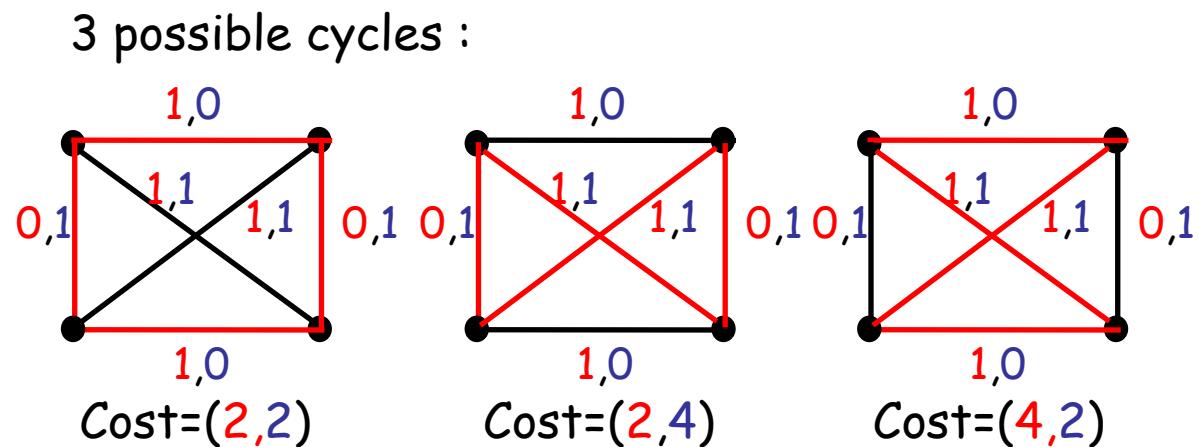
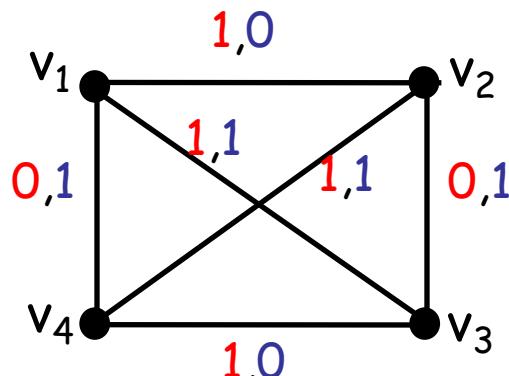
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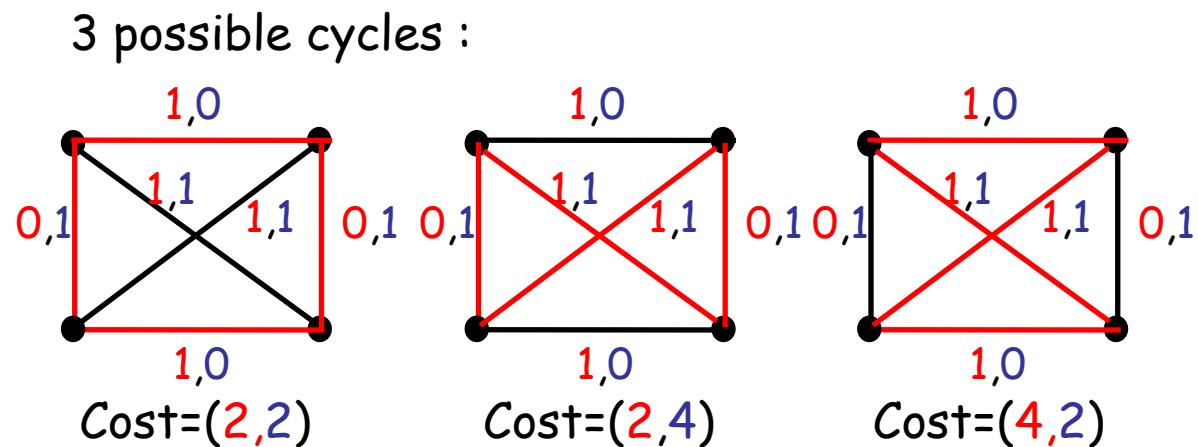
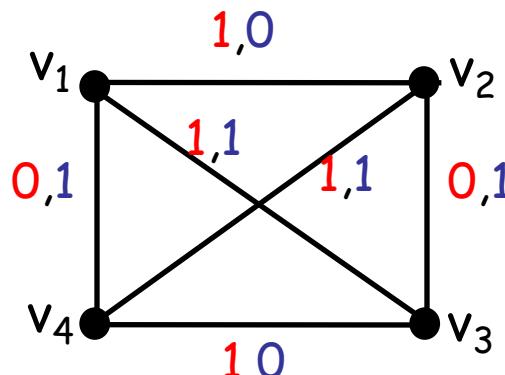
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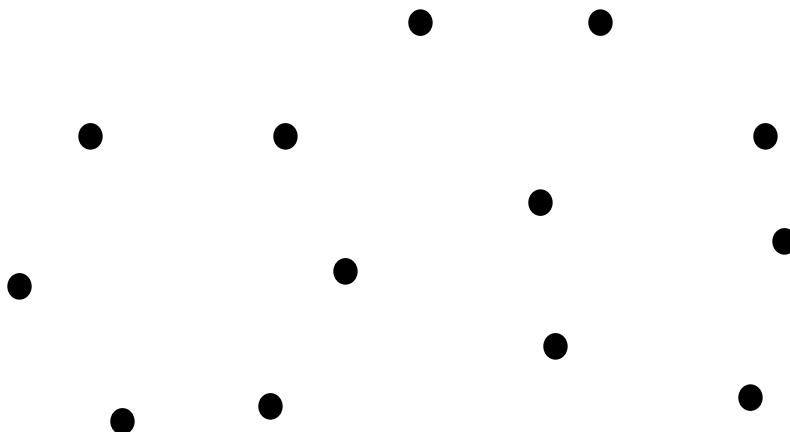


- No $(\frac{3}{4} + \varepsilon)$ -approximate algorithm (n large)

A generic algorithm

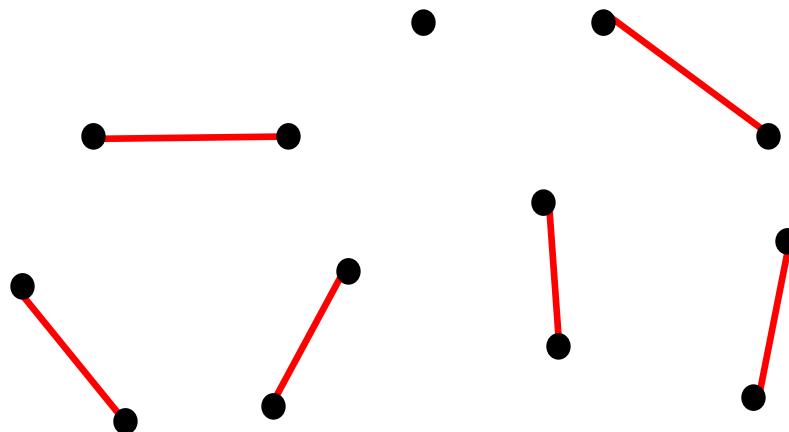
A generic algorithm

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Do the same for objective b: M_b .



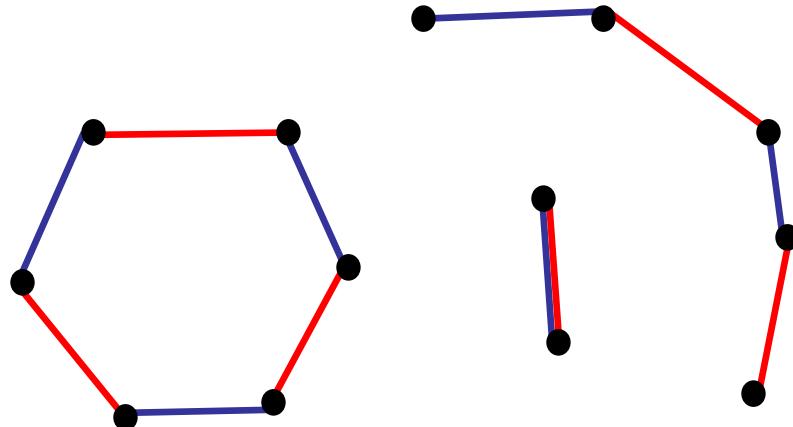
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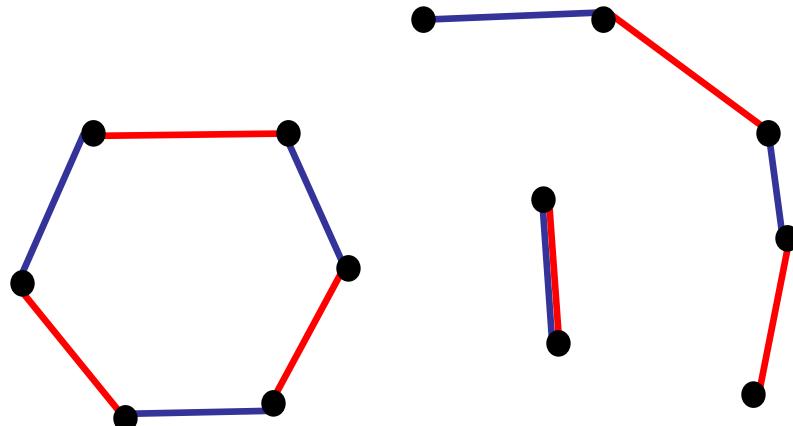
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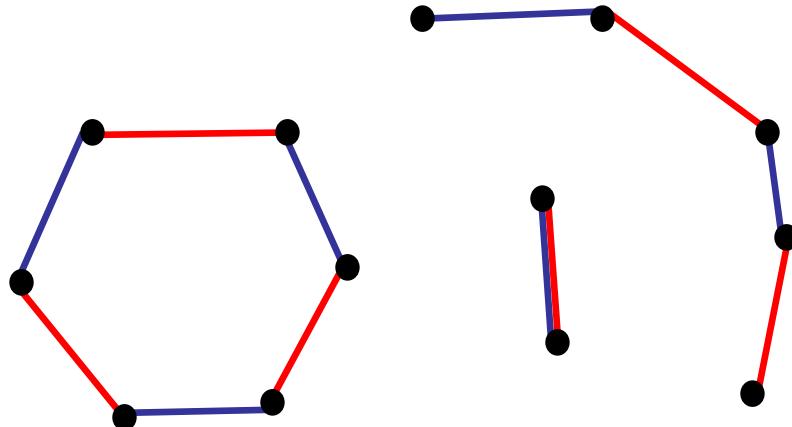
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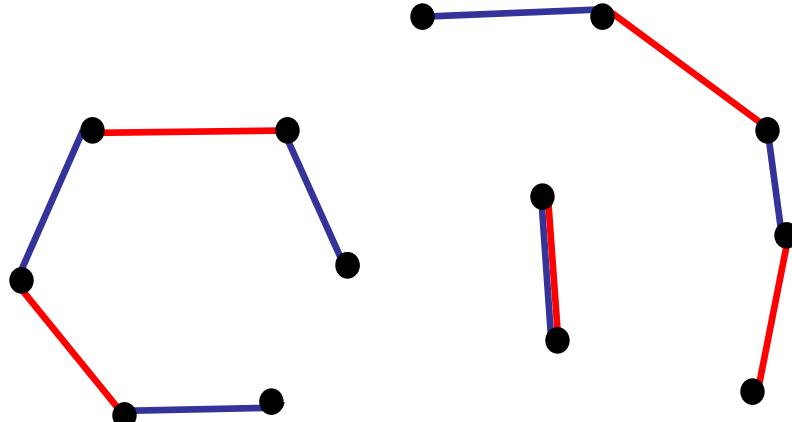
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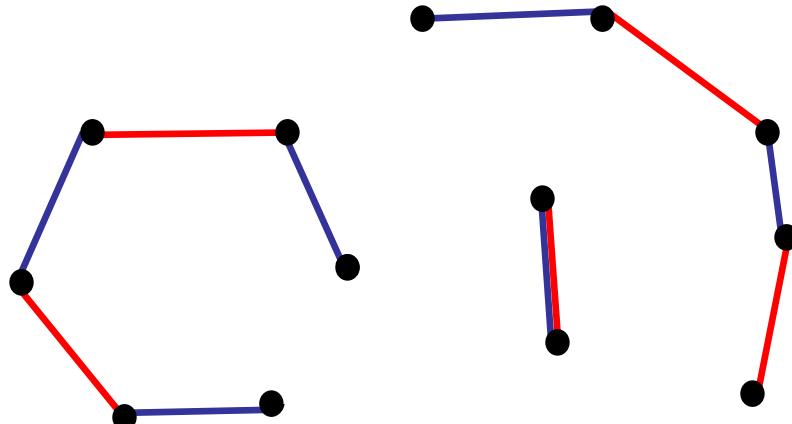
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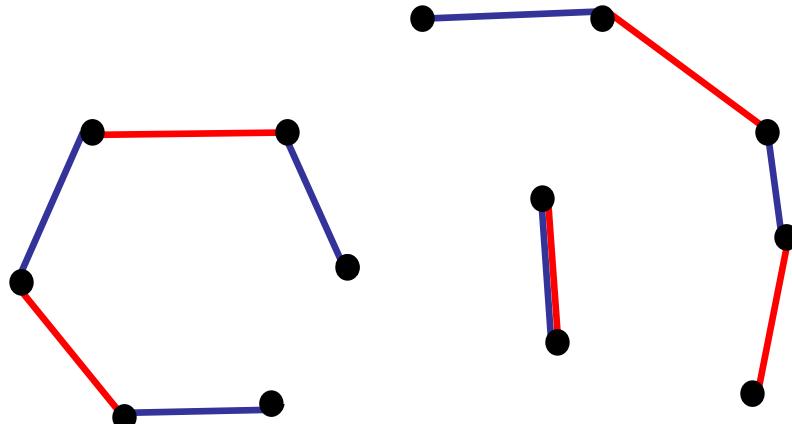
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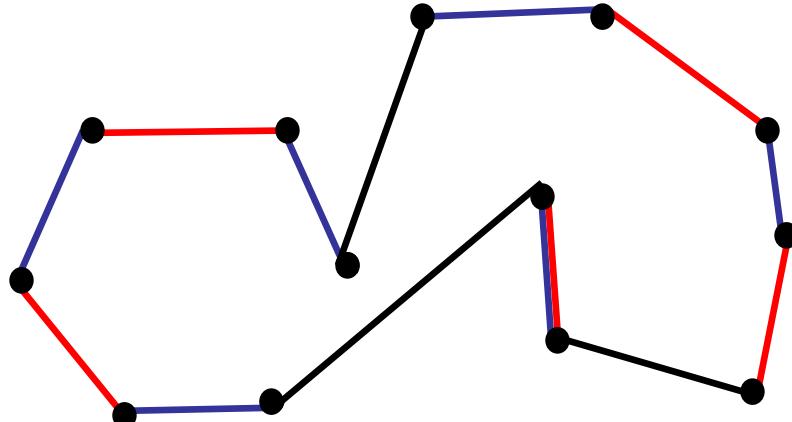
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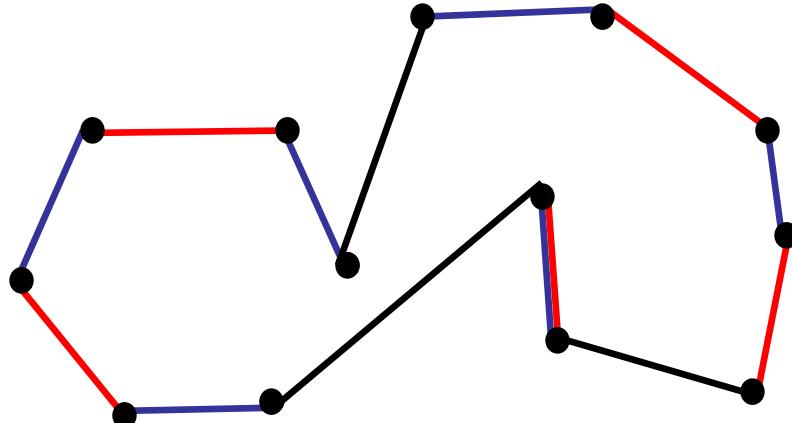
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- 2) We obtain a partial tour
- 3) We return this cycle.

Performance of this algorithm

We show that $\begin{cases} a(\text{cycle obtained}) \geq \alpha a(M_a) \\ b(\text{cycle obtained}) \geq \alpha b(M_b) \end{cases}$

Exemple: $\alpha=1/2$ in the general case.

(Proof: we remove the edge with min value on a on each cycle
 $\Rightarrow \text{loss} \leq a(M_a)/2$)

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Property: If $\begin{cases} a(\text{cycle obtained}) \geq \alpha a(M_a) \\ b(\text{cycle obtained}) \geq \alpha b(M_b) , \end{cases}$

then the algorithm is $(\alpha/2)$ -approximate.

Exemple: This algorithm is $\frac{1}{4}$ -approximate.

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Property: This algorithm is $\frac{1+2\sqrt{2}}{14} \approx 0.27$ -approximate in the general case.

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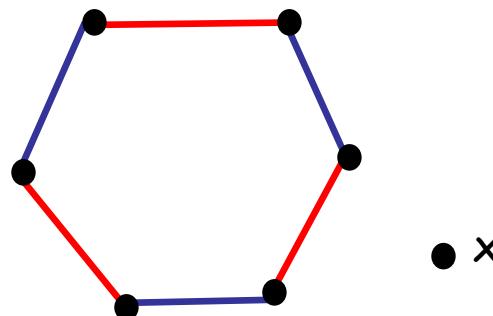
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 - with n vertices: $a(\text{output}) \geq a(M_a)$
 - with $(n-1)$ vertices:



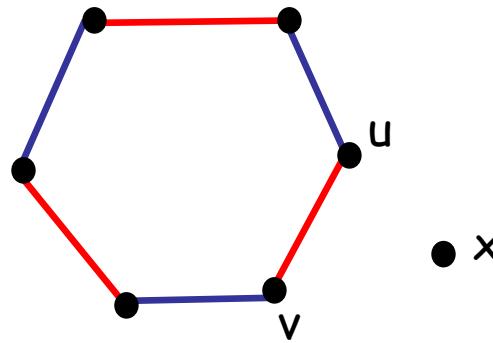
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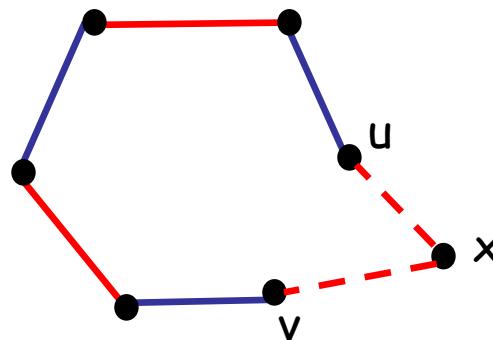
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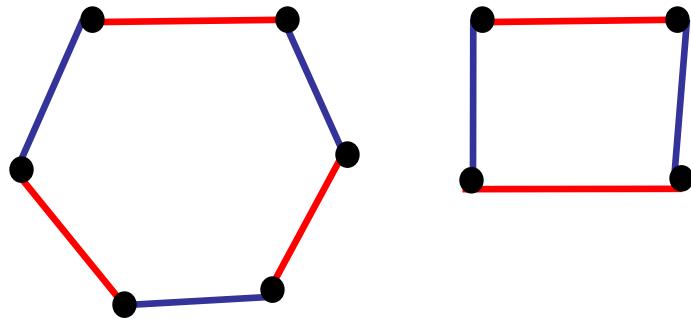
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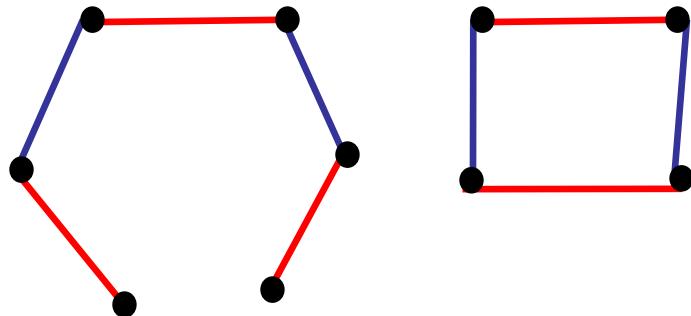
$$a(\text{output}) \geq a(M_q)$$

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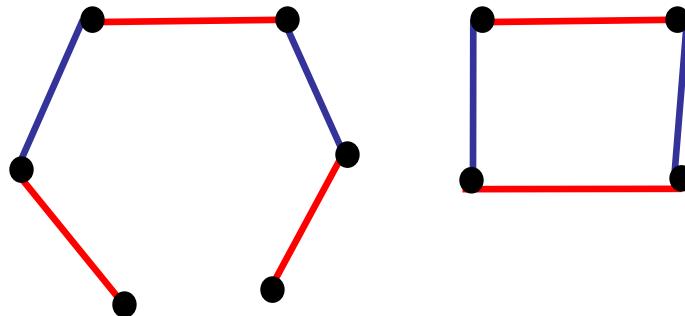
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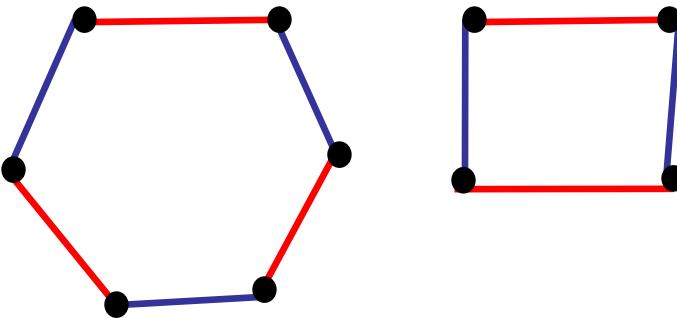
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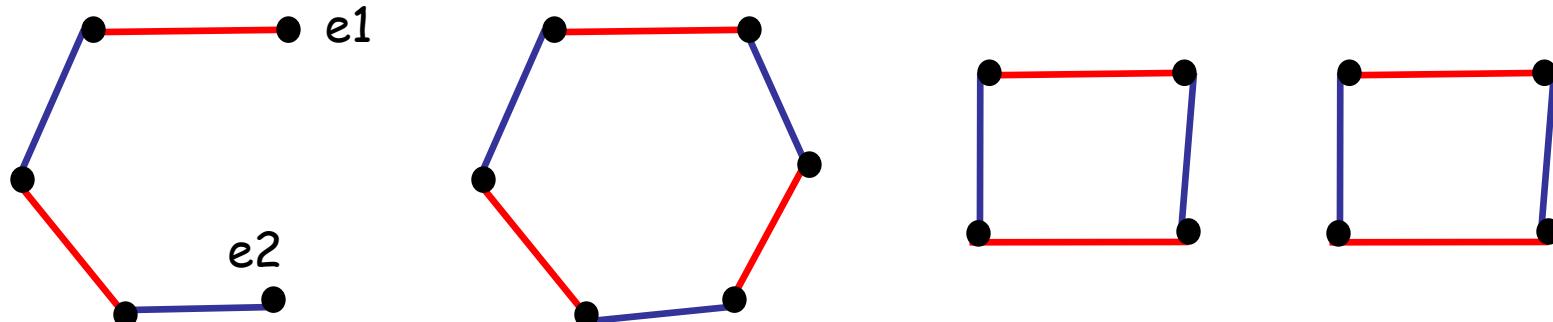
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⇒ the cost of the output is $\geq 3/4 b(M_b)$.
- Go to the next case.

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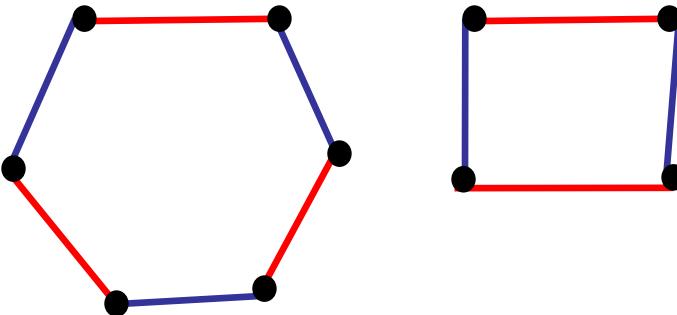


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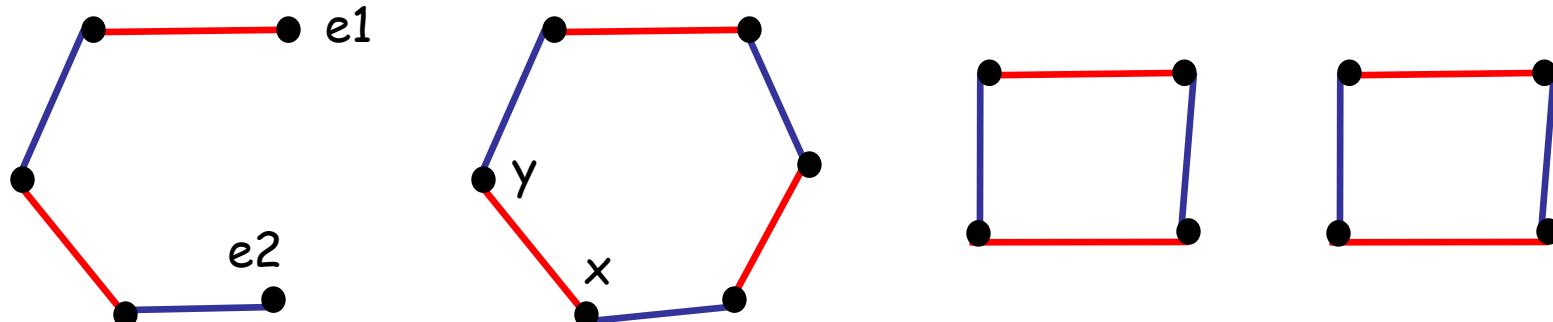


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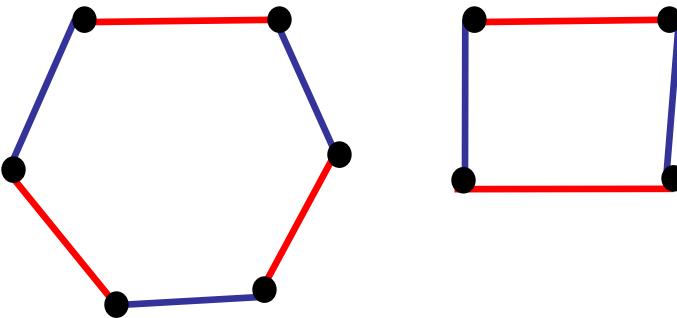
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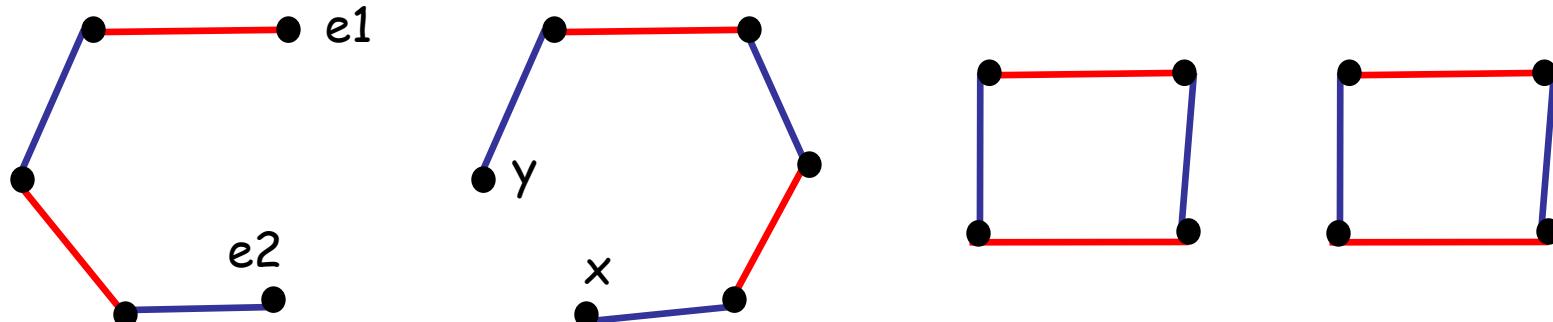
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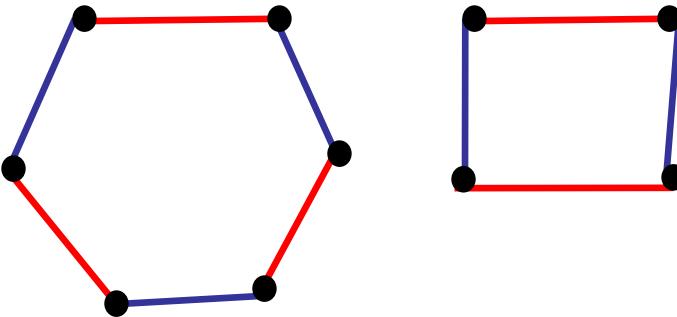
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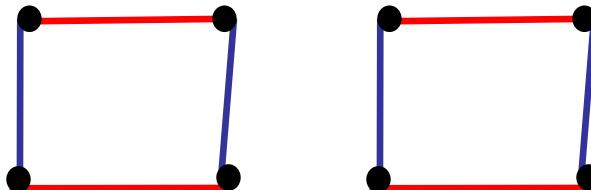
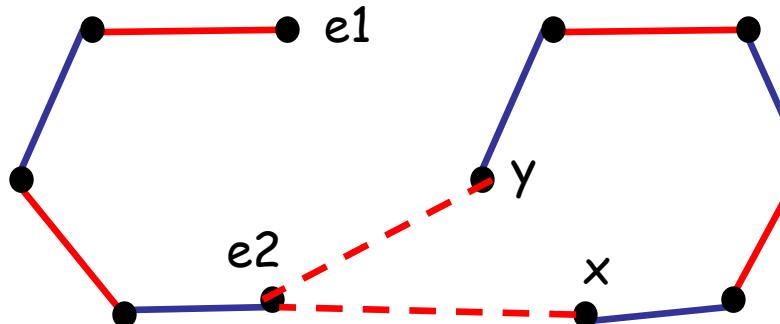
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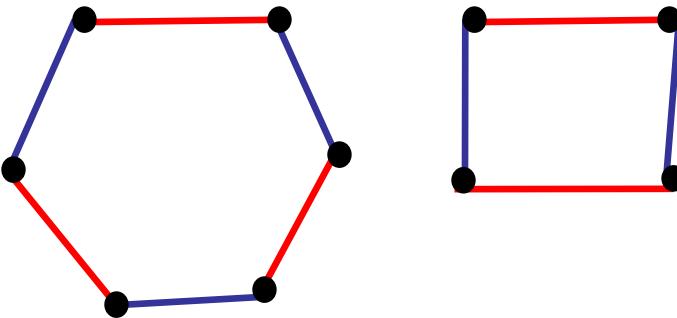
- There is at least one cycle and one path:



For cycle C_1 :

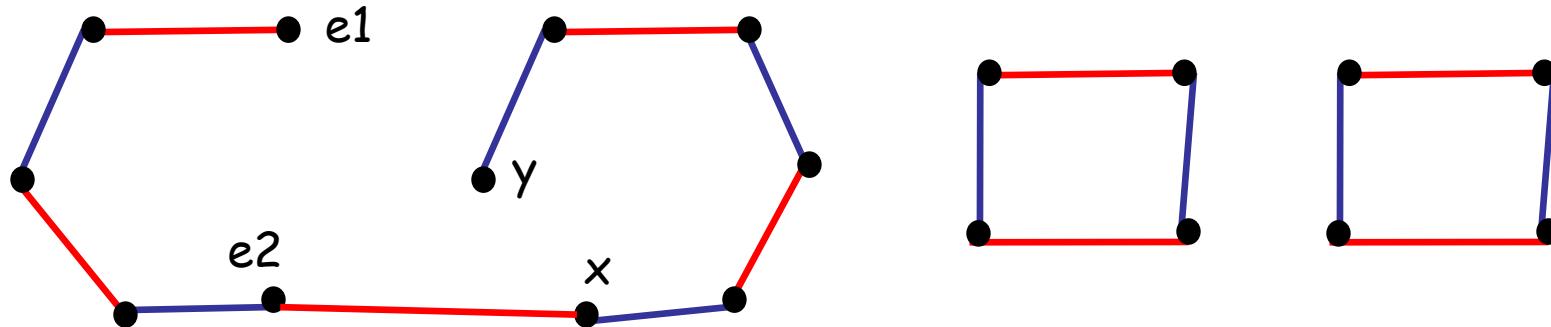
- delete the edge with smallest value on a.
- replace it by $\{x, e2\}$ or $\{y, e2\}$ (take the one which has the best value on a)

- There are several cycles and no path:



- Remove the edge with smallest weight on b.
 \Rightarrow the cost of the output is $\geq 3/4 b(M_b)$.
- Go to the next case.

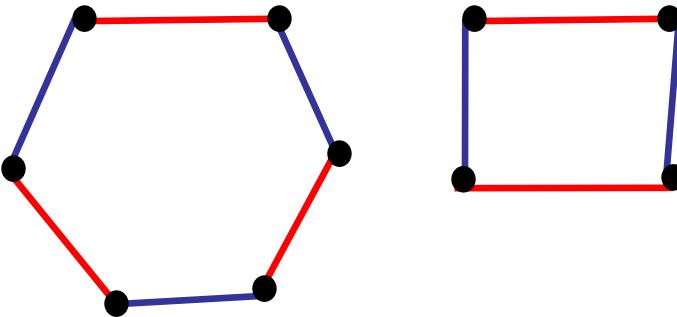
- There is at least one cycle and one path:



For cycle C_1 :

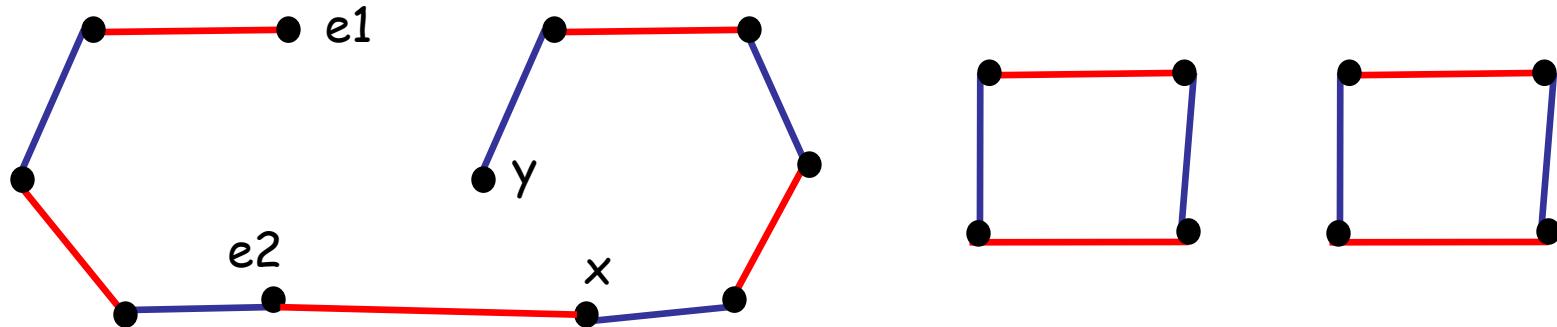
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- replace it by $\{x, e2\}$ or $\{y, e2\}$ (take the one which has the best value on a)

- There are several cycles and no path:



- Remove the edge with smallest weight on b.
 \Rightarrow the cost of the output is $\geq 3/4 b(M_b)$.
- Go to the next case.

- There is at least one cycle and one path:

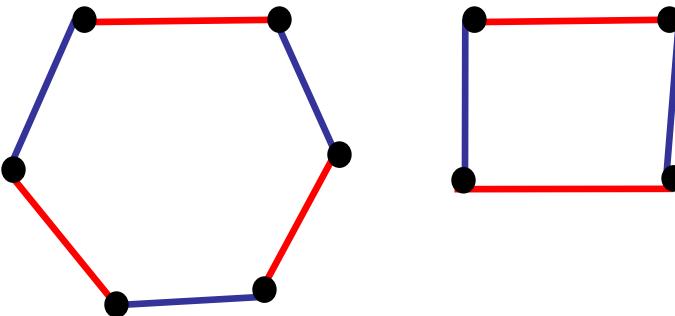


For cycle C_1 :

- delete the edge with smallest value on a.
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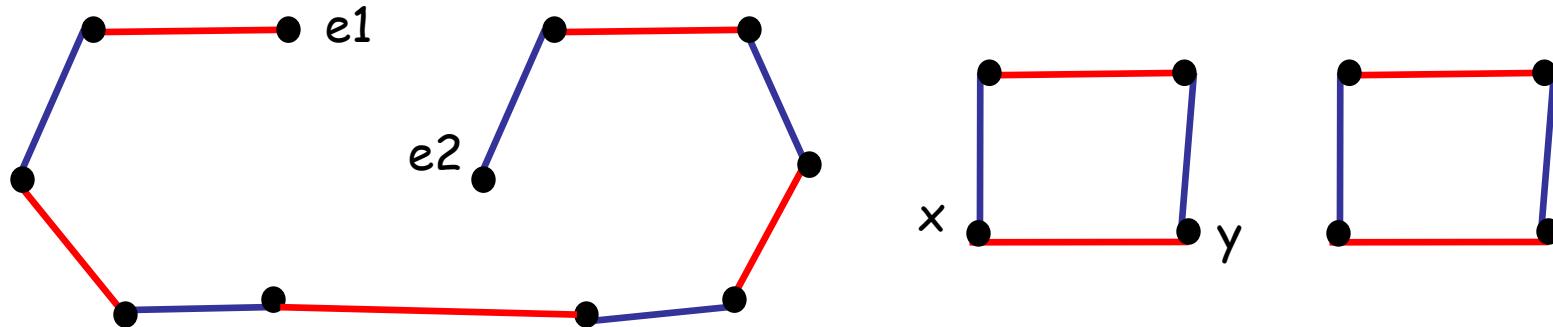
Repeat this process until there is no more cycle.

- There are several cycles and no path:



- Remove the edge with smallest weight on b.
 \Rightarrow the cost of the output is $\geq 3/4 b(M_b)$.
- Go to the next case.

- There is at least one cycle and one path:

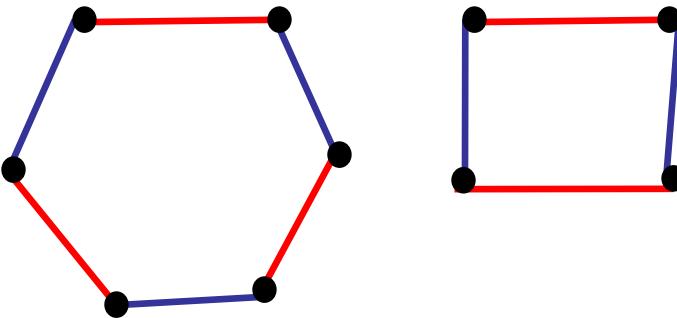


For cycle C_1 :

- delete the edge with smallest value on a.
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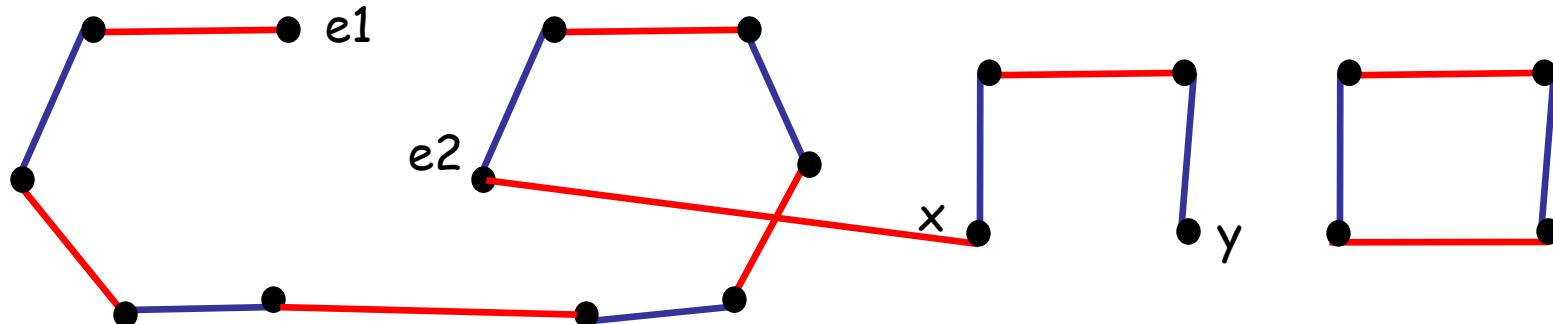
Repeat this process until there is no more cycle.

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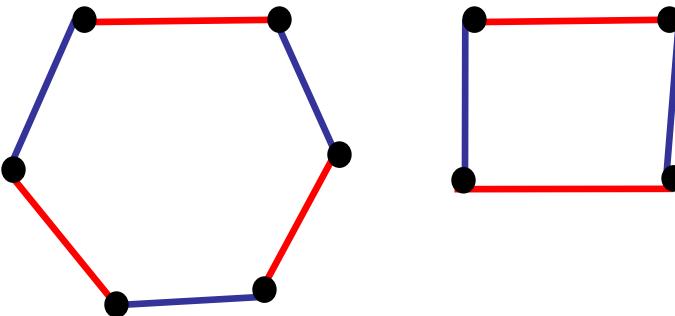


For cycle C_1 :

- delete the edge with smallest value on a.
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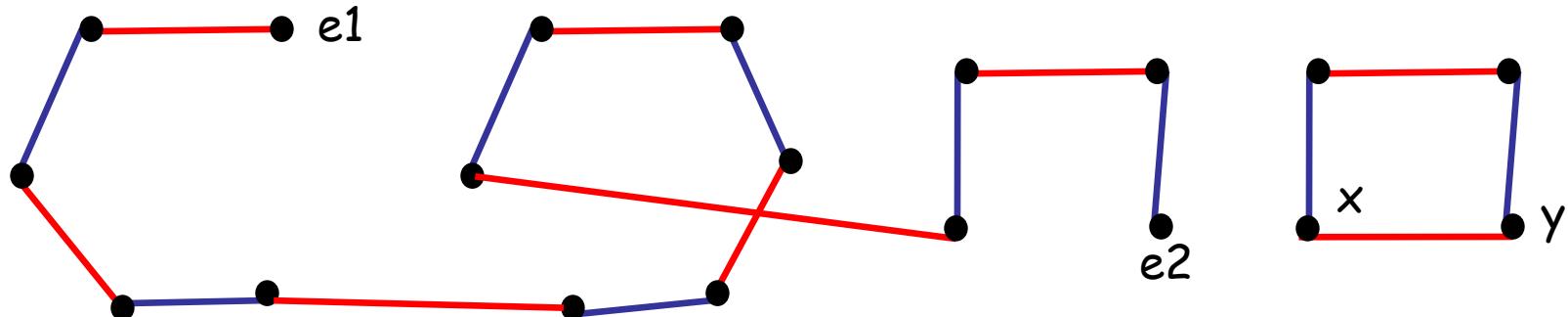
Repeat this process until there is no more cycle.

- There are several cycles and no path:



- Remove the edge with smallest weight on b.
 \Rightarrow the cost of the output is $\geq 3/4 b(M_b)$.
- Go to the next case.

- There is at least one cycle and one path:

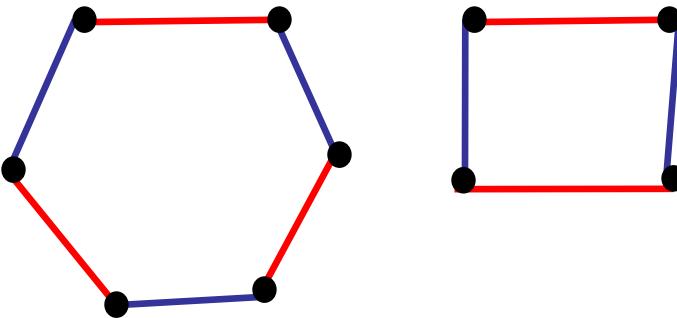


For cycle C_1 :

- delete the edge with smallest value on a.
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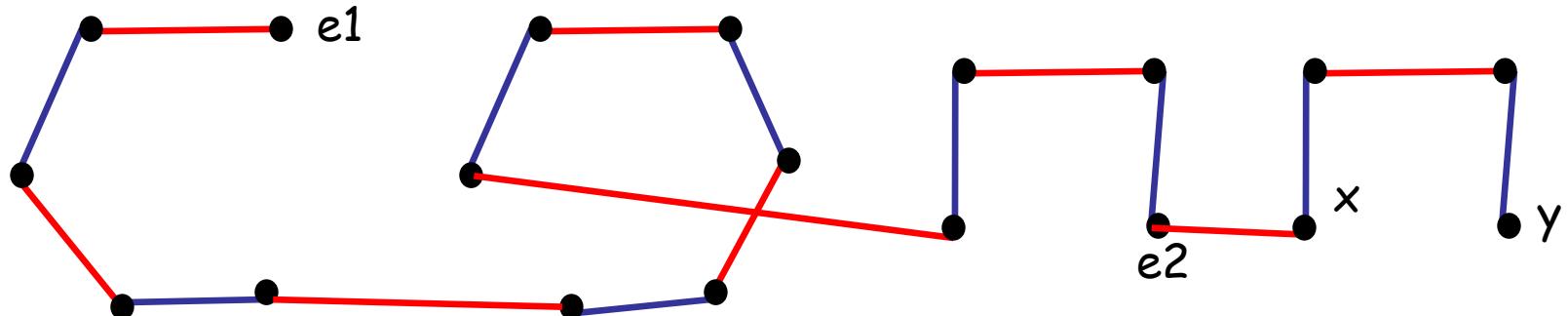
Repeat this process until there is no more cycle.

- There are several cycles and no path:



- Remove the edge with smallest weight on b.
 \Rightarrow the cost of the output is $\geq 3/4 b(M_b)$.
- Go to the next case.

- There is at least one cycle and one path:

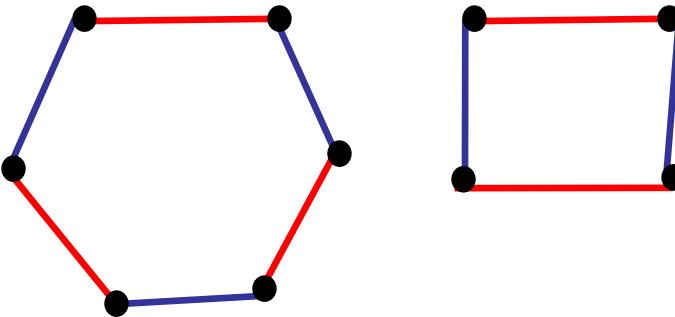


For cycle C_1 :

- delete the edge with smallest value on a.
- replace it by $\{x, e2\}$ or $\{y, e2\}$ (take the one which has the best value on a)

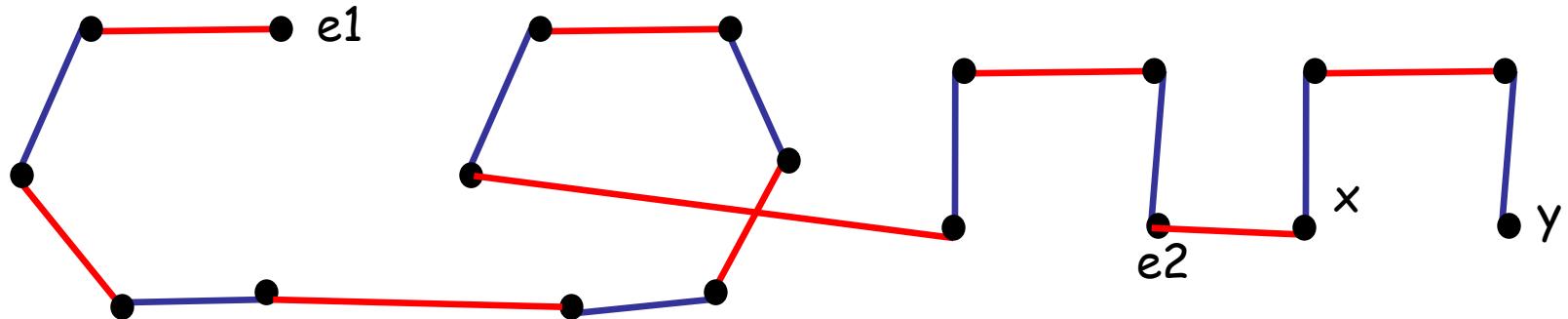
Repeat this process until there is no more cycle.

- There are several cycles and no path:



- Remove the edge with smallest weight on b.
 \Rightarrow the cost of the output is $\geq 3/4 b(M_b)$.
- Go to the next case.

- There is at least one cycle and one path:



For cycle C_1 :

- delete the edge with smallest value on a.
- replace it by $\{x, e2\}$ or $\{y, e2\}$ (take the one which has the best value on a)

Repeat this process until there is no more cycle.

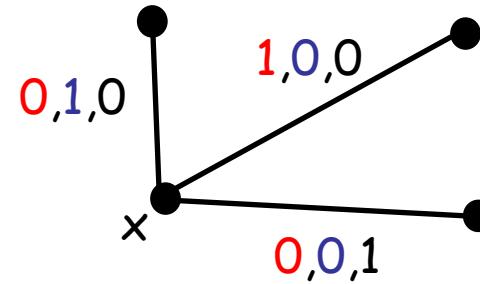
\Rightarrow The cost of the output is $\geq 3/4 a(M_a)$ and $\geq 3/4 b(M_b)$

Outline

- Introduction :
 - the Multiobjective Max TSP
 - our approach
- Results for the Biobjective Max TSP
 - lower bounds
 - a generic algorithm
 - analysis of one case
- Dealing with many objectives
- Conclusion and further research

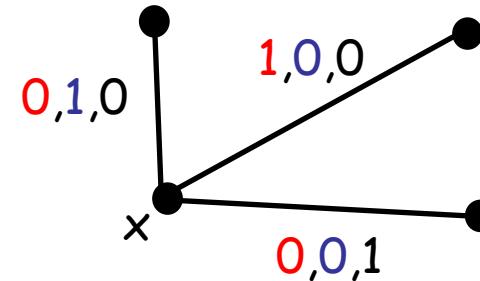
Dealing with many objectives

If no objective fulfills the triangle inequality, there is no approximate algorithm:

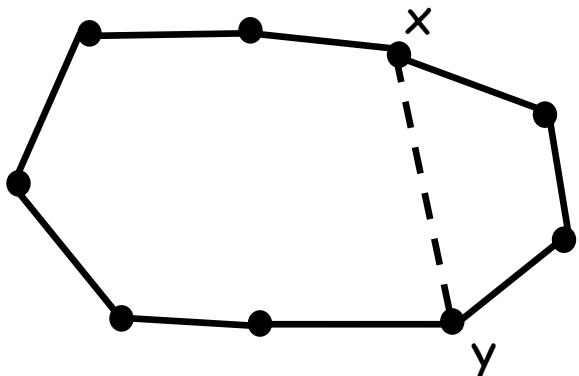


Dealing with many objectives

If no objective fulfills the triangle inequality, there is no approximate algorithm:



Property: If all the objectives fulfill the triangle inequality, then each cycle is $n/2$ -approximate, and there is no $(n/2+\varepsilon)$ -approximate algorithm.



Let T be any cycle.

Let T^* be the optimal cycle for objective i , and let $\{x,y\}$ be its best edge : $i(x,y) \geq i(T^*)/n$. Using the triangular inequality: $i(T) \geq 2 i(T^*)/n$.

Conclusion and further research

- Approximation of the ideal point for the BiObjective Max TSP in 3 cases:
 - General case: $0.27 \leq r \leq 1/3$
 - One triangular inequality: $3/8 \leq r \leq 3/4$
 - Two triangular inequalities: $5/12 \leq r \leq 3/4$
- Many objectives : best approximation is $n/2$ (with triangular inequality)
- Intermediate cases: k -objective Max TSP?
- Multiobjective asymmetric Max TSP?
- Experimentations