## Algorithmic Graph Theory: How hard is your combinatorial optimization problem?

Arie M.C.A. Koster

## Lecture 2

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Lehrstuhl II für Mathematik







Example 1: Network Design with Compression Example 2: Train Packing Problem Example 3: Spectrum Allocation



A Visualization

Network Design with Compression:

- Given a Network G = (V, E),
- With capacity  $c_{uv} = c \ge 0$  for all edges uv.
- 2 Demands  $d^1$ ,  $d^2$  (with a potential compression rate  $\lambda$ ).





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- Find a feasible routing with minimal energy costs.
- Employ Compression if beneficial.





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Variables:

 $\begin{array}{ll} f_{vu}^{st} \in \mathbb{R}_{\geq 0}: & \text{Fraction of demand } st \text{ routed uncompressed on edge } vu.\\ g_{vu}^{st} \in \mathbb{R}_{\geq 0}: & \text{Fraction of demand } st \text{ routed compressed on edge } vu.\\ x_{uv} \in \mathbb{Z}_{\geq 0}: & \text{Usage of edge } uv.\\ y_v \in \{0,1\}: & \text{Whether compression enabled at node } v. \end{array}$ 



$$\min \sum_{uv \in E} C_{uv} x_{uv} + \sum_{v \in V} C_v y_v$$
s.t. 
$$\sum_{u \in N(v)} (f_{vu}^q + g_{vu}^q - f_{uv}^q - g_{uv}^q) = \begin{cases} -1 & \text{if } u = s^q, \\ 1 & \text{if } u = t^q, \\ 0 & \text{else} \end{cases} \quad \forall \ v \in V, \forall \ q \in Q$$

$$\sum_{q \in Q} (d^q (f_{uv}^q + f_{vu}^q) + \lambda d^q (g_{uv}^q + g_{vu}^q)) \le c x_{uv} \qquad \forall \ uv \in E$$

$$- y_v \le \sum_{u \in N(v)} (g_{uv}^q - g_{vu}^q) \le y_v \qquad \forall \ v \in V, \forall \ q \in Q$$

$$x_{uv} \in \mathbb{Z}_{\ge 0}, y_v \in \{0, 1\}, f_{uv}^q \ge 0, g_{uv}^q \ge 0$$



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NDPC as MILP

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<i>E</i>	15	26	
Q	130	251	

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Conclusion: Complexity increases significantly!



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Objective: min  $\sum_{uv \in E} C_{uv} x_{uv}$ 

Network Design w/o Compression

The NETWORK DESIGN problem is NP-hard.

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Corollary: NETWORK DESIGN WITH COMPRESSION is NP-hard as well.

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Network Design with Compression

Corollary: NETWORK DESIGN WITH COMPRESSION is NP-hard as well.

but, is it "more difficult" than NETWORK DESIGN?

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What impact does compression have?

#### Definition

Given a fixed routing, the **compressor placement problem** is to determine the active compressors and link capacities at minimum cost.



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If 
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If  $\sum_{i=1}^{n-1} d_{in} > c$ , then at least two compressors needed



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### Observations

### Theorem

NETWORK DESIGN WITH COMPRESSION on stars is at least weakly NP-hard.

Proof:

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- Proof: Reduction from Knapsack
- profits  $c_i$ ,  $i \in N := \{1, \ldots, n-1\}$
- weights  $a_i$ ,  $i \in N$
- capacity *B* with  $\max_{i \in N} a_i \leq B$  and  $\sum_{i \in N} a_i > B$
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Proof: Reduction from Knapsack profits  $c_i$ ,  $i \in N := \{1, ..., n-1\}$ weights  $a_i$ ,  $i \in N$ capacity B with  $\max_{i \in N} a_i \leq B$  and  $\sum_{i \in N} a_i > B$ Let G = (V, E) with  $V := N \cup \{n, c\}$ , E star edges Set  $C_i := \begin{cases} c_i & i \in N \\ 0 & i = n \\ \infty & i = c \end{cases}$ 

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4. Set  $\lambda = \frac{1}{2}, c = \lambda \sum_{i \in N} a_i + (1 - \lambda)B$ 

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Proof: Reduction from Knapsack 1. Let G = (V, E) with  $V := N \cup \{n, c\}$ , E star edges 2. Set  $C_i := \begin{cases} c_i & i \in N \\ 0 & i = n \end{cases}$  Set  $C_{ij} := \begin{cases} 0 & i \in N, j = c \\ M & i = c, j = n \end{cases}$  with  $M > \sum C_i$ 4. Set  $\lambda = \frac{1}{2}, c = \lambda \sum_{i \in N} a_i + (1 - \lambda)B$ 5. Baseline solution:  $y_i = 1 \quad \forall i \in N \cup \{n\}, x_{ij} = 1 \quad \forall ij \in E$ 

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- 6. Min Cost = Max Savings to baseline solution

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Reduction from HITTING SET: "Universe" U, subsets  $S_i \subseteq U$ , and integer k,  $\exists H \subseteq U$  with  $|H| \leq k$  such that  $H \cap S_i \neq \emptyset \ \forall i = 1, ..., n$ ?



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 $|H| \le k$  if and only if Cost of NDPC  $\le 2k + 1$ 

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Tree G = (V, E), |V| = n, nodes labeled increasingly by BFS, starting at i = 1



NETWORK DESIGN WITH COMPRESSION on trees is weakly NP-hard.

- Tree G = (V, E), |V| = n, nodes labeled increasingly by BFS, starting at i = 1
- Capacity  $c \in \mathbb{Z}_{\geq 0}$  per installed batch
- Commodities  $Q = \{(i, 1) : i \ge 2\}$ ,  $d_i \in \mathbb{Z}_{\ge 0}$ , direct routing





### Notation

• [i, k] subtree induced by i and offspring of i's first k children



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- a(i) number of children of i, a(i, k) := a(s(i, k))
- d([i, k]) demand induced by subgraph [i, k]



## Cost functions:

- C ([i, k], f): min cost of [i, k] with
   compressing in i and uncompressed flow of f on (i, p(i)) (but cost not counted yet)
- D([i, k], f): min cost of [i, k] with decompressing in i and uncompressed flow of f on (i, p(i))
- *N*([*i*, *k*], *f*): min cost of [*i*, *k*] with neither compressing nor decompressing and uncompressed flow of *f* on (*i*, *p*(*i*))



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#### Lemma

Given a tree instance, an optimal solution of NDPC is given by  $\min \{\mathcal{D}([1, a(1)], 0), \mathcal{N}([1, a(1)], 0)\}$ .





## Lemma (Initialization)

For  $i \in V \setminus \{1\}$  and  $f \in \mathbb{Z}_+$ , it is

•  $C([i, 0], 0) = C_i$ ,

• 
$$\mathcal{D}([i, a(i)], d([i, 0])) = C_i$$
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• 
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$$\square \mathcal{D}\left(\left[i, \mathbf{a}(i)\right], \mathbf{d}\left(\left[i, 0\right]\right)\right) = C_i,$$

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Let  $x_0 := d([s(i,k), a(i,k)])$ . For every node  $i \neq 1$  and  $k = 1, \dots, a(i)$ , it is

$$\mathcal{C}\left(\left[i,k\right],0\right) = \mathcal{C}\left(\left[i,k-1\right],0\right) + \min\left\{\begin{array}{c} \mathcal{C}\left(\left[s(i,k),a(i,k)\right],0\right) + \mathcal{C}_{s(i,k)}\left[\frac{x_{0}}{\gamma_{c}}\right],\\ \min_{x \in \left\{d^{s(i,k)},\ldots,x_{0}\right\}} \left\{\begin{array}{c} \mathcal{N}\left(\left[s(i,k),a(i,k)\right],x\right)\\ + \mathcal{C}_{s(i,k)i}\left[\frac{x}{c} + \frac{x_{0}-x}{\gamma_{c}}\right] \end{array}\right\}\right\}.$$

# Network Design on a Tree Observation: For $i \neq 1$ , only C([i, k], 0) and $\mathcal{D}([i,k], d[i,k])$ needed. Lemma (Initialization) For $i \in V \setminus \{1\}$ and $f \in \mathbb{Z}_+$ , it is • $C([i, 0], 0) = C_i$ , 10 • $\mathcal{D}([i, a(i)], d([i, 0])) = C_i$ , • $\mathcal{N}([i, 0], f) = 0.$ Lemma (Recursion Compression) Let $x_0 := d([s(i,k), a(i,k)])$ . For every node $i \neq 1$ and $k = 1, \ldots, a(i)$ , it is

$$\mathcal{C}\left(\left[i,k\right],0\right) = \mathcal{C}\left(\left[i,k-1\right],0\right) + \min\left\{\begin{array}{l} \mathcal{C}\left(\left[s(i,k),a(i,k)\right],0\right) + \mathcal{C}_{s(i,k)i}\left[\frac{x_{0}}{\gamma_{C}}\right],\\ \min_{x \in \left\{d^{s(i,k)},\ldots,x_{0}\right\}} \left\{\begin{array}{l} \mathcal{N}\left(\left[s(i,k),a(i,k)\right],x\right)\\ + \mathcal{C}_{s(i,k)i}\left[\frac{x}{c} + \frac{x_{0}-x}{\gamma_{C}}\right] \end{array}\right\}$$

## Lemma (Recursion $\mathcal{D}$ ecompression)

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$$\mathcal{D}\left(\left[i,k\right], d\left(\left[i,a(i)\right]\right)\right) = \mathcal{D}\left(\left[i,a(i)\right], d\left(\left[i,k-1\right]\right)\right) \\ + \min\left\{\begin{array}{c} \mathcal{C}\left(\left[s(i,k),a(i,k)\right],0\right) + \mathcal{C}_{s(i,k)i}\left\lceil\frac{x_{0}}{\gamma_{c}}\right\rceil, \\ \\ \min_{x \in \left\{d^{s(i,k)},...,x_{0}\right\}} \left\{\begin{array}{c} \mathcal{N}\left(\left[s(i,k),a(i,k)\right],x\right) \\ + \mathcal{C}_{s(i,k)i}\left\lceil\frac{x}{c} + \frac{x_{0}-x}{\gamma_{c}}\right\rceil \end{array}\right\}\end{array}\right\}$$



### Lemma (Recursion Neither compression nor decompression)

Define  $x_0 := d([s(i, k), a(i, k)])$ . For  $i \neq 1$ , k = 1, ..., a(i), and for  $f = d^i ..., d([i, k])$ , it is

$$\mathcal{N}([i,k],f) = \min \begin{cases} \mathcal{N}([i,k-1],f) + \mathcal{C}([s(i,k),a(i,k)],0) + \mathcal{C}_{s(i,k)i}\left[\frac{x_{0}}{\gamma_{c}}\right], \\ \mathcal{N}([i,k-1],f-x_{0}) + \mathcal{D}([s(i,k),a(i,k)],x_{0}) + \mathcal{C}_{s(i,k)i}\left[\frac{x_{0}}{c}\right], \\ \\ \underset{x \in \{d(s(i,k)),...,f-d(i)\}}{\min} \begin{cases} \mathcal{N}([i,k-1],f-x) + \mathcal{N}([s(i,k),a(i,k)],x) \\ + \mathcal{C}_{s(i,k)i}\left[\frac{x}{c} + \frac{x_{0}-x}{\gamma_{c}}\right] \end{cases} \end{cases} \end{cases}$$



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Theorem
NDPC on trees can be solved in $O(n^3 \triangle^2)$ .

Proof:





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• Number of subtrees: 2n - 1





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- $\mathcal{N}$  has  $n \triangle$  entries per [i, k]
- Total runtime of  $O(n^3 \triangle^2)$





Example 2: Train Packing Problem

Given a set of commodities  $Q = \{(s^q, t^q, d^q) : q = 1, ..., |Q|\}$ , a network G = (V, A), a set of shunting yards  $R \subset V$ , and a train capacity C, determine the minimum number of trains needed to transport all demands, where each train can be rearranged at shunting yards R (but at least one commodity should continue with the same train).

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• 
$$|A| = 1$$
: bin packing – NP-complete

• 
$$G = P_n, C = 2, d^q = 1, |R| = 1$$
: number of trains  $= \frac{(n-1)(n-2)}{2}$ 

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• |A| = 1: bin packing - NP-complete
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$$\frac{(n-1)(n-2)}{2}$$
• G = P<sub>n</sub>, C = 2, d<sup>q</sup> = 1, |R| = n:
number of trains = 
$$\begin{cases}
\frac{(n-1)(n+1)}{8} & \text{if } n = 2k + 1 \\
\frac{n^2}{8} & \text{if } n = 4k \\
\frac{n^2}{8} + \frac{1}{2} & \text{if } n = 4k + 2
\end{cases}$$



Example 1: Network Design with Compressio Example 2: Train Packing Problem Example 3: Spectrum Allocation

Arie M.C.A. Koster - RWTH Aachen University



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# Spectrum Allocation Problem



## Definition (Spectrum Allocation Problem (SA))

Given a simple undirected graph G = (V, E) and a set R of pairs  $R_i = (P_i, d_i) \in \mathcal{P} \times \mathbb{N}, \ 1 \le i \le l$ , determine

1. for every  $R_i$  an interval  $I_i = [a_i, b_i)$  with  $a_i \le b_i \in \mathbb{N}$  und  $b_i - a_i = d_i$ , such that  $\max\{b_i | i = 1, ..., I\}$  minimal, where  $I_i \cap I_j = \emptyset$  if paths  $P_i$  and  $P_j$  share an edge in G.



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#### Definition (Interval-Coloring Problem (IC))

Let G = (V, E) and  $d : V \mapsto \mathbb{N}$ . The *Interval Coloring Problem* is to assign to every vertex v an interval of length d(v), such that adjacent vertices are assigned disjoint intervals.  $\chi_I(G) =$  the minimum of colors required.



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## $SA(G, R, P) = \chi_I(G')$

The Spectrum Allocation Problem (G, R, P) is equivalent to the Interval-Coloring Problem on the edge-intersection graph G' of paths  $P_i$ .



#### Corollary

Spectrum Allocation is  $\mathcal{NP}\text{-hard}$  on general networks as well as on star networks

**Proof for star networks:** wavelength assignment  $(d_i = 1)$  is  $\mathcal{NP}$ -hard by a reduction from edge coloring.



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**Proof for star networks:** wavelength assignment  $(d_i = 1)$  is  $\mathcal{NP}$ -hard by a reduction from edge coloring.

## Corollary

Spectrum Allocation is already  $\mathcal{NP}$ -hard on path networks and  $d_i \in \{1, 2\}$ 

**Proof:** Interval-Coloring on a path is equivalent to Dynamic Storage Allocation, which is known to be  $\mathcal{NP}$ -hard.

## Definition (Interval-Coloring Problem (IC))

Given a graph G = (V, E) and a weight function  $d : V \mapsto \mathbb{N}$ , the *Interval Coloring Problem* is to assign to every vertex v an interval of length d(v), such that adjacent vertices are not assigned common colors. Let  $\chi_I(G)$ denote the minimum of colors required.



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## Definition (Star)

A star  $K_{1,n}$  is a graph with vertex set  $V(K_{1,n}) = \{v_0, \ldots, v_n\}$  and edge set  $E(K_{1,n}) = \{(v_0, v_i) | i = 1, \ldots, n)\}.$ 

# (R)SA on Star Networks

## Definition (Star)

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#### Lemma

The (R)SA problem on stars is NP-hard, even if all  $d_i = 1$ .

Proof: Equivalent to EDGE INTERVAL-COLORING on a multigraph





 $[a_{i-1}, b_{i-1}) \cap [a_i, b_i) = \emptyset = [a_i, b_i) \cap [a_{i+1}, b_{i+1})$ 





$$[a_{i-1}, b_{i-1}) \cap [a_i, b_i) = \emptyset = [a_i, b_i) \cap [a_{i+1}, b_{i+1})$$

Optimal Solution: Consider odd and even edges separately





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Optimal Solution: Consider odd and even edges separately

• Assign  $[0, d_{2j+1})$  for  $j = 0, \dots, \lfloor \frac{k-1}{2} \rfloor - 1$ 





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Optimal Solution: Consider odd and even edges separately

• Assign  $[0, d_{2j+1})$  for  $j = 0, \dots, \lfloor \frac{k-1}{2} \rfloor - 1$ 

Assign 
$$[\chi - d_{2j}, \chi)$$
 for  $j = 1, \dots, \lfloor \frac{k-1}{2} \rfloor$  with  $\chi := \max_{j=1,\dots,k-2} \{d_j + d_{j+1}\}$ 



























## Edge Interval-Coloring on $C_k$

k even: analogue to paths




- *k* even: analogue to paths *k* odd:
- after removal of a single edge, we obtain a path





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- *k* even: analogue to paths *k* odd:
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- removed edge requires third level



- *k* even: analogue to paths *k* odd:
- after removal of a single edge, we obtain a path
- removed edge requires third level
- search for edge  $(v_j, v_{j+1})$  such that  $d_{j-1} + d_j + d_{j+1}$  is minimized



## Algorithmic Graph Theory: How hard is your combinatorial optimization problem?

Arie M.C.A. Koster

## Lecture 2

Clemson, June 7, 2017





**RWTHAACHEN** UNIVERSITY