
(Branch & Bound)

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B&B (Branch and Bound) ()
. NP-hard

The Effects Of Parallelism Of Branch and Bound Algorithms In Improving It's Performances

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ABSTRACT

The Branch and Bound algorithms which are refereed to as B & B are commonly used to solve NP - hard combinatorial optimization problems. Although these algorithms were efficient, the size of problems which can solved and proved the optimality of solution by these algorithms was limited, because of the limitation of computers capabilities although of it's highly development. When the parallel programming 46

and Multiprocessors computers were appeared, the researcher thought to use the capabilities of these techniques and machines to increase the size of solved problems. Three main anomalies may occur when the parallelism is used.

This research aimed to design a new model of Branch and Bound algorithms in order to analyze the performance. This model based on a new rule to choose the best node among the equal evaluation node. Tight bounds of each rules were computed and proved the ability to achieve it. Sufficient and necessary condition anomalous are given regarding the predisposition for each of the three classes of behavior.

In this research, we discussed and compared the results of further relaxations on the assumptions used in branch and bound algorithms. We suggested using the asynchronous models to have the utmost benefit of the capabilities of parallel programming.

Key words: Branch and Bound, Combinatorial optimization, Speed -up anomalies, Parallel programming, A Best- First strategy .

1

(Branch and Bound)

(B&B)

.NP- Hard

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B&B

[20,19,18,14, 5]

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n_1

n_2

$n_1 > n_2$

(1978) Fox

Lai & Sahni

(1983) Burton

1983

1985

Lai & Sprague

Li & Wah

[21] Deo & Quinn B&B
[18] Li & Wah B&B

" " " "

" "

FIFO
LIFO

(sequence)

2

(B&B)

1 2

(B&B)

NP-Hard

$\min_{x \in X} f(x)$

X x X

.() $f(x)$

B&B

()

B&B

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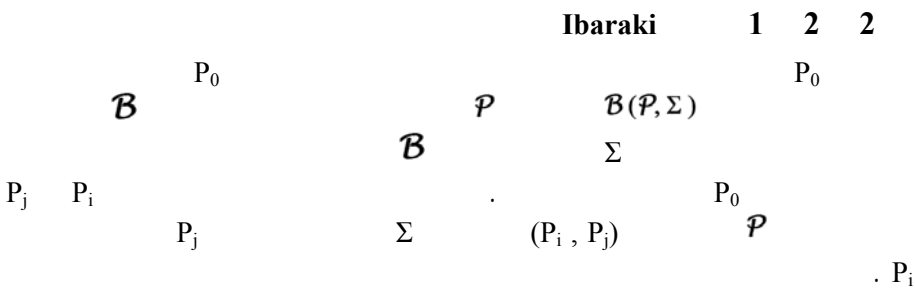
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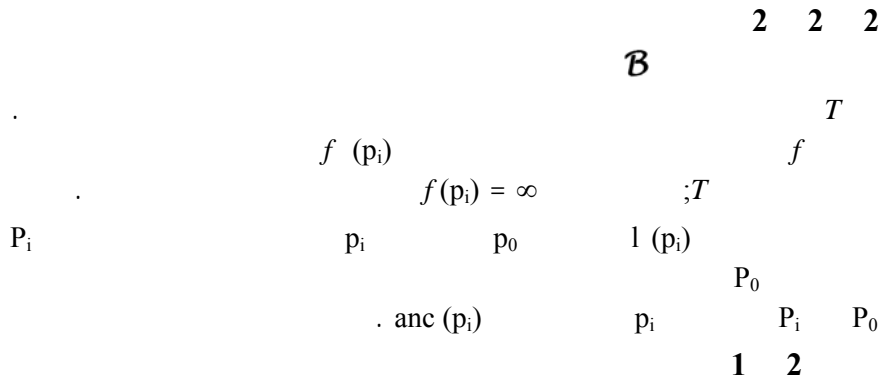
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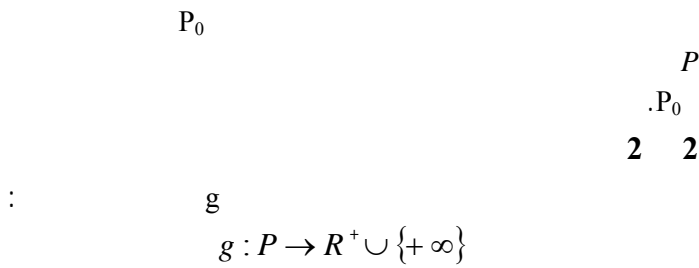
2 2

[13] Ibaraki





$$O = \{p_i \in P / f(p_i) = \min\{f(p_j), p_i \in P_i, p_j \in P_j, \forall P_j \in P\}\}$$



- a) $g(P_i) \leq f(p) \forall p \in P_i$
- b) $g(P_i) = f(P_i) \forall P_i \in T$
- c) $g(P_j) \geq g(P_i)$ If P_j is a son to $P_i, P_i \in P$

3 2

z

4 2

()

1 2

$$P_j \in P \quad P_j$$

:

$$g(P_j) \geq z$$

:

$$P_0$$

:

$$g(P_j) > z$$

3 2 2

$$g \quad z^* \\ : \quad P$$

f

$$C = \{ P_i / g(P_i) < z^* \}$$

-

$$M = \{ P_i / g(P_i) = z^* \text{ and } P_i \text{ not terminal} \}$$

-

$$O = \{ P_i / g(P_i) = z^* \text{ and } P_i \text{ terminal} \}$$

-

$$D = \{ P_i / g(P_i) > z^* \}$$

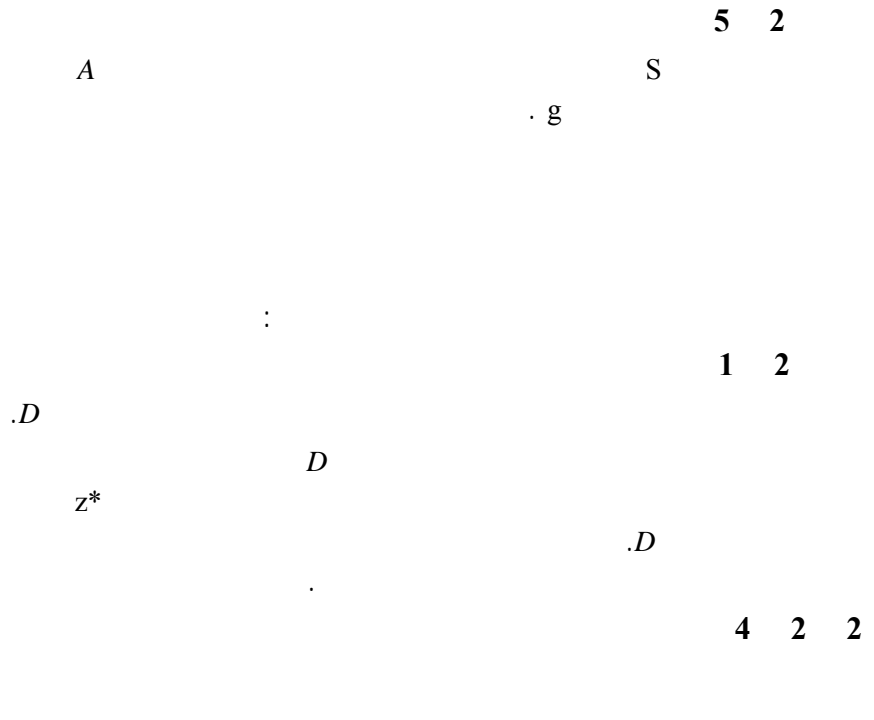
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$$P = CYMYOYD = \phi I M I O I D ; C \quad (1)$$

A †

.B&B



()

$$PL(A) \quad PO(A) \quad PR(A) \quad (A)$$

- { $P_i / P_i \in PR(A)$ } (2) I (LIFO) $S_l(A) = \{ P_i / g(P_i) = \min g(P_j) \}$
- { $P_i / P_i \in PO(A)$ } (3) I (FIFO) $S_r(A) = \{ P_i / g(P_i) = \min g(P_j) \}$
- { $P_i / P_i \in PL(A)$ } I (Sequence) $S_s(A) = \{ P_i / g(P_i) = \min g(P_j) \}$ (4)

3

B&B

P_i P_i P_0 :
: A1:
: A2:
: A3

(...)

:
:A4

B&B

.B&B

1 3

1 3

P

P

2 3

1 2 3

B&B

Ibaraki

2-3

B&B

g

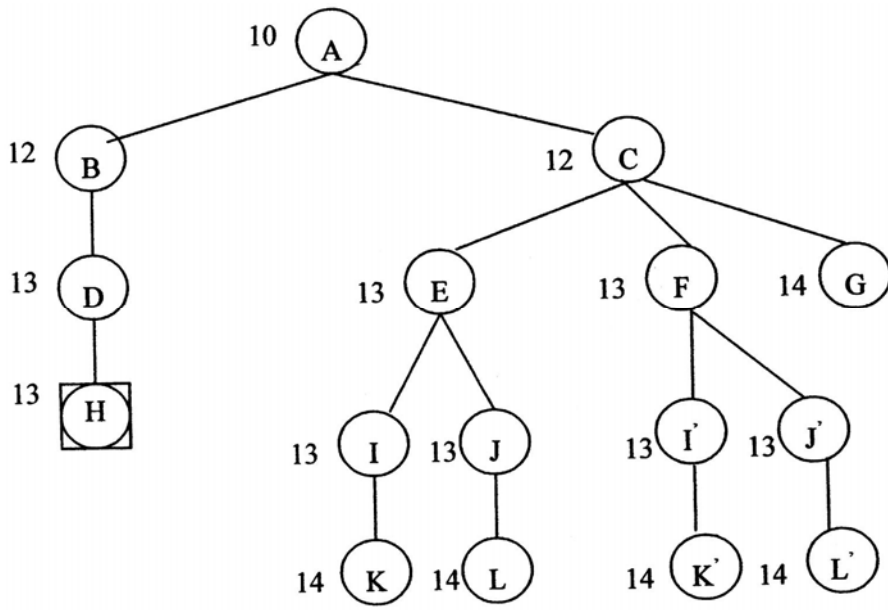
(1)
(2)

B&B

(2)
()
.z

LIFO

FIFO



B&B

(1)

قاعدة السيبر	عدد المعالجات	الذروة المسبورة	قائمة الذرى الحية	قيمة الحل
FIFO	1	A B C D	B,C C,D D,E,F,G ∅	∞ z*=13
LIFO	1	A C B D	C,B B,F,E,G D,F,E,G ∅	∞ z*=13
Sequence	1	A C D	B,C D,E,F,G ∅	∞ z*=13
FIFO	2	A,∅ B,C E,F D,I or I' or J or J'	B,C permut (D,E,F),G D,permut (I,I',J,J'),G or D,E ∅	∞ ∅ z*=13
LIFO	2	A,∅ C,B F,E (I,I',J,J') D,K or K' or L or L'	C,B permut (D,F,E),G permut (I,I',J,J'),D,G or D,F D,permut (K,K',L,L'),G / * in two iteration * / ∅	∞ ∅ z*=13
Sequence	2	A,∅ B,C D,E	B,C D,E,F,G ∅	∞ z*=13

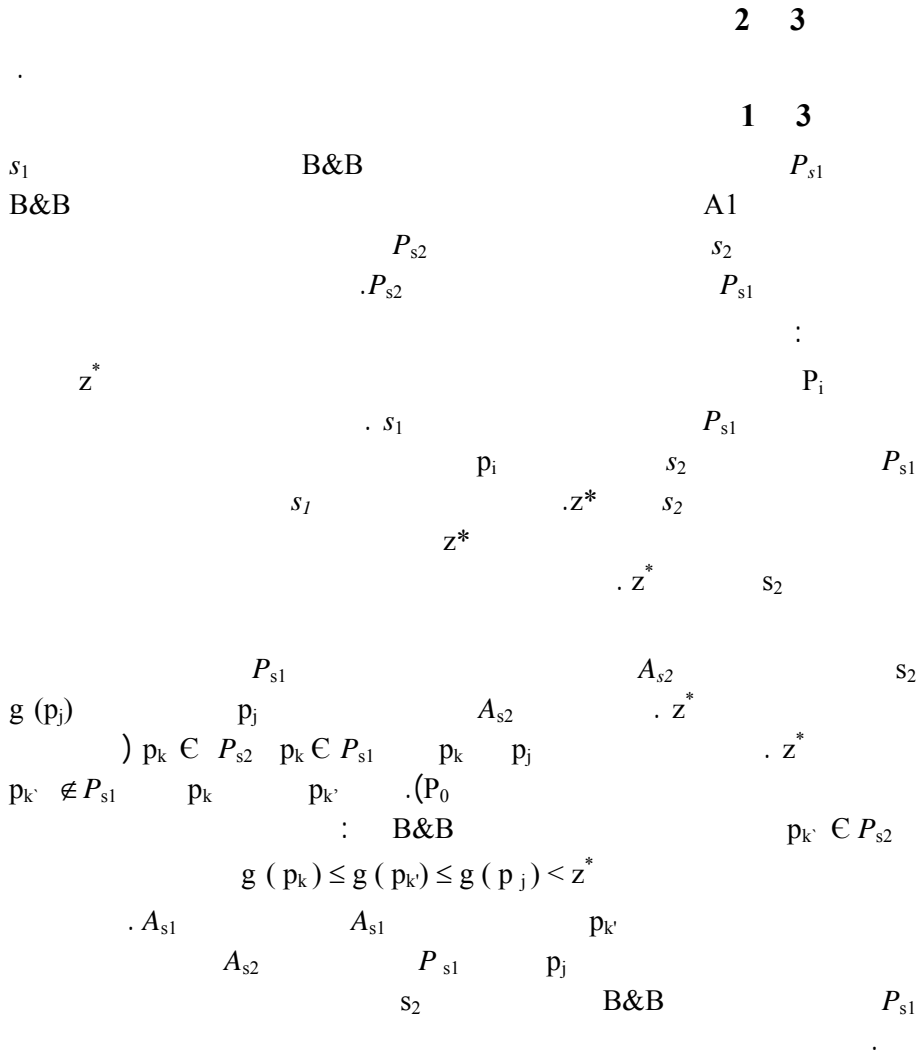
(2)

2 2 3

3 3

:B&B

A4 A1



3 3

[19] Li & Wah

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.«

B&B : p_j : p_i : A4 A1

$g(p_i) \leq g(p_j)$

4 3

3 3

[19]

B&B : p_j^* : p_j^* : M : (1)

O C D z^* z^*

O C

$\cdot K$ K p_j p_j $d(p_j, K)$

$\Phi^*(1)$

$\Phi^*(1) = |C| + \min_{P_j \in O} d(P_j, C)$ B&B

B&B p_j^* p_j M z^*

p_j^* $g(p_j^*)$ A M C

$\Phi^*(1) \leq \Phi(1) \leq |C \cup M|$

(1-3) $\Phi^*(1)$

$\Phi^*(1)$

4 3

$\Phi(1)$

$.C$ M

$\Phi^*(1)$

$(2-3)$ M

M

3 3

:

$.O$ p^* C p_j^*
 $.C$ p^*

$.C$ P_s P_s $.C$ p_j^*
 P_s E_i

$(1-3)$ $.M$ C $.E_i$

2 3

P_s (3-3) $\Phi(1)$ $\Phi(p)$ $\Phi^*(1)$ $\Phi^{worst}(1)$

B&B

$\max(\frac{\Phi^*(1)}{p}, h_C, \min_{p_k \in O} l(p_k)) \leq \Phi(p) \leq \frac{\Phi^{worst}(1) - h_{CYM}}{P} + h_{CYM}$

$h_C = \max_{p_i \in C} l(p_i)$ h_c

$h_{CYM} = \max(h_C, h_M)$ h_{CYM}

$|CYM|$

$\Phi^*(1)$:

()

$$h_{CYM} = \frac{M - C}{(|CYM| - h_{CYM}) / P + h_{CYM}}$$

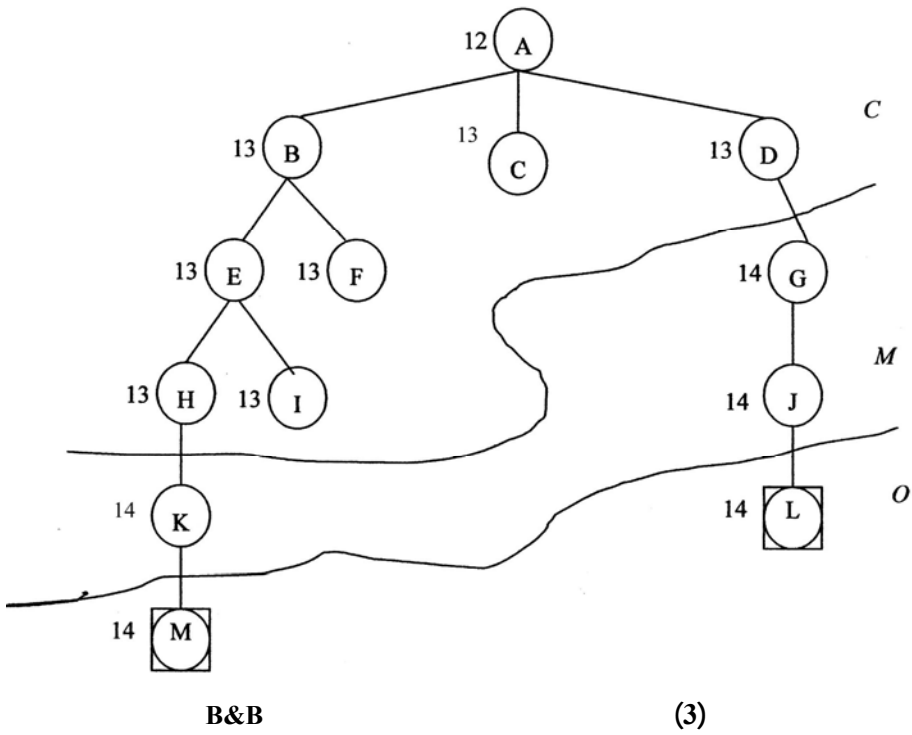
$$\bar{\Phi}(p) = \frac{\Phi(p)}{7} \quad \Phi(p) = 3$$

P P B&B

P

$$P^*(p) = P^*(1)$$

- (3)
- $P^*(3) = \{ A, B, C, D, E, F, G, H, I, J \}$
 - $P^*(1) = \{ A, B, C, D, E, F, H, \}$
 - $\Phi^*(1)$
 - $\Phi^*(3)$



4

FIFO 1 4
FIFO

k p_i M p_i M_k
 $.M$ $.M$

1 4

FIFO

$i \quad M_i \quad M_{i-1}$

:

M_o

C

A

M_o

C

A

M_l

p_1

.

$(p_1$

p_0

)

M_o

p_0

M_o

: (1-4)

1 4

p^*

FIFO

:

$$P^* \in \{p_i \in O / d(p_i, c) = \min_{P_j \in O} d(p_j, c)\}$$

:

C

O

p_l

.

P^*

M_{km}

M

p^*

p_0

p_l

p_m

$k_m > k_0$

P_m, P_0

M_{k0}

$P_m \quad P_0$

(1-4)

(1 4)

$$\begin{aligned} & \Phi_f(1) \quad \text{B\&B} \quad M_k^* \\ & |C| + \sum_{i=0}^{K^*-1} |M_i| \leq \Phi_f(1) \leq |C| + \sum_{i=0}^{k^*} |M_i| \end{aligned}$$

B\&B

(2 4)

$$\begin{aligned} & \Phi_f(p) \quad \text{B\&B} \quad \text{FIFO} \\ & \max \left(\frac{\Phi_f(1) - (m-1)(h_C - \min_{p_i \in M} l(p_i))}{p}, \Phi(p) \right) \leq \Phi_f(p) \\ & \quad \quad \quad \cdot M \quad \quad \quad m \end{aligned}$$

D

P_s

B\&B

P_p

(4-a)

p_p*

B\&B

)

p_s*

(B\&B

p_s*

p_p*

M

p_p*

p_s*

p_p

p_s

(2-3)

M_{kp-1}

p_s

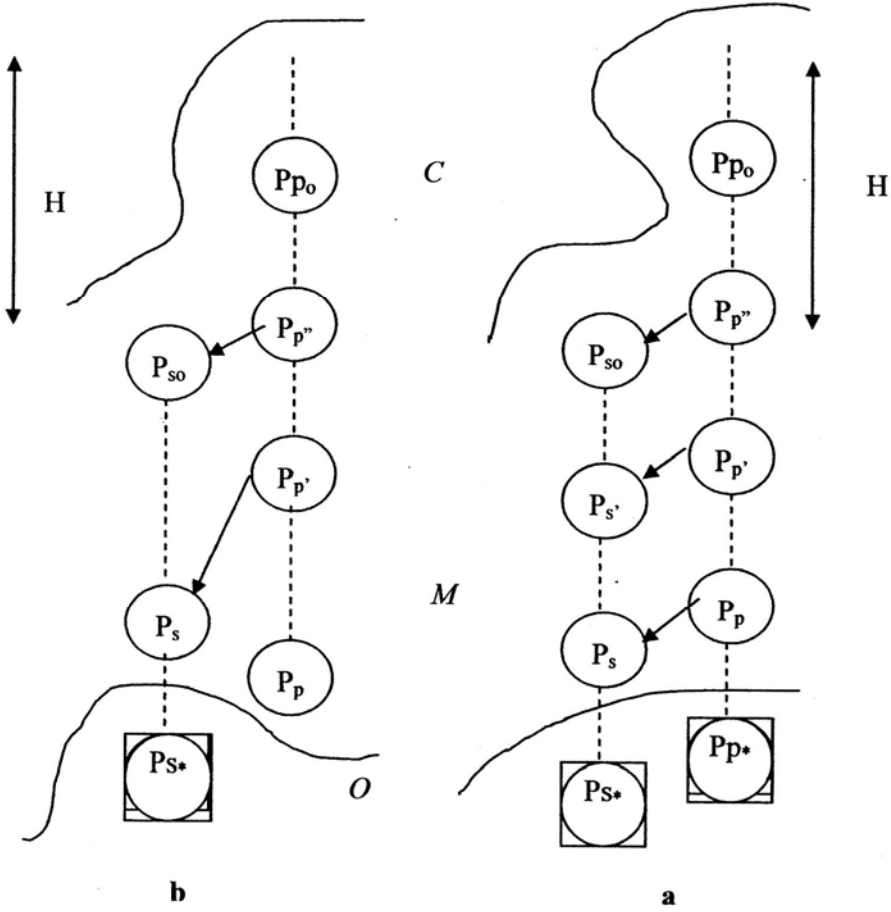
p_p

p_p

M_{ks}

p_p

$$\begin{array}{ccccccc}
 p_{s0} & p_{s^*} & & \text{FIFO} & & & \\
 \cdot M_{k_p - k_s} & & p_{p^*} & & p_{p''} & & M_0 \\
 p_s & & & & p_{s^*} & p_{p^*} & \\
 k_p - k_{p''} & k_s & k_s - k_s & & & & \cdot p_s \\
 & & : & p'' & & k_{p''} & \cdot \\
 & & & (h_C - \min_{P_i \in M} l(p_i)) & & & \\
 & \cdot p_{p0} & p_{s0} & & & & \\
 : & & k_s - k_s & & & & k_p \geq k_s : (1-4) \\
 & & & & & & \\
 & & & k_s - (k_p - (h_C - \min_{P_i \in M} l(p_i))) & & & \\
 & & & k_p = k_s & & & \\
 \cdot h_C - \min_{P_i \in M} l(p_i) : & k_s - k_s & & & p_s & p_s & \\
 M & & p_p & & & & \\
 & & \cdot p_s & & A & & \\
 \cdot p_p & & M & & & & m-1 \\
 & & : & & & & \\
 & & & (m-1) \times (h_C - \min_{P_i \in M} l(p_i)) & & & \\
 \cdot \underline{\Phi}(p) & & (&) & & & \\
 m-1 & & & & p_s & p_s & \\
 & M & & & & p_p & \\
 & p_{p''} & & & & & \cdot C
 \end{array}$$



FIFO

(b)

(a)

(4)

$$H = h_C - \min_{p_i \in M} l(p_i)$$

(3 4)

$$\begin{aligned}
 & \Phi_f(p) \leq \min \left(\frac{\Phi_f(1) + (m-1)(h_C - \min_{p_i \in M} l(p_i)) - h_{CYM}}{p} + h_{CYM}, \bar{\Phi}(p) \right) \\
 & \Phi_f(p) \leq \min \left(\frac{(|CYM| - h_{CYM})}{p} + h_{CYM}, \bar{\Phi}(p) \right)
 \end{aligned}$$

: FIFO B&B
 :
 B&B D
 : FIFO
 B&B
 CYM
 :
 (|CYM| - h_{CYM}) / p + h_{CYM}
 CYM
 :
 M C
 O p_{s*} B&B FIFO
 (4-b) B&B P_p P_p
 P_p P_s P_p P_p
 P_{s*} B&B
 P_p P_{p'} M (2-3) P_s P_{s*} P_s
 M_{kp-ks} M_{kp-l} P_p P_{p'} P_s
 P_{p0} P_{p''} P_{s0} P_p P_{p''} FIFO
 : l(p_{p0}) l(p_{s0})

$$p_p \quad p_{p0} \quad M \quad :$$
$$k_p = (k_p - k_{p'}) + (k_{p'} - k_{p0}) = (k_s + 1) + (h_C - \min_{p_i \in M} l(p_i))$$
$$p_p \quad :$$

$$M \quad m-1 \quad B\&B \quad P_s$$
$$:$$
$$(m-1) \times (h_C - \min_{p_i \in M} l(p_i))$$
$$\overline{\Phi_f(p)} \quad \overline{\Phi(p)} \quad (2-4) \quad \underline{\Phi_f(p)}$$
$$. (3-4)$$

.FIFO .B&B

1 4

$$:$$
$$P \quad (s)$$
$$s \leq p \times \frac{\Phi_f(1)}{\Phi_f(1) - (m-1)(h_C - \min_{p_i \in M} l(p_i))}$$

:

(2-4)

.B&B

B&B

2 4

:

FIFO

$$(m-1) \times (h_C - \min_{P_i \in M} l(p_i)) \geq (P-1) \times (\Phi_f(1) - h_{CYM})$$

:

(3-4)

$$1 \quad (\quad)$$

.B&B

$$(\quad)$$

3 4

B&B

P₂ P₁

FIFO

:

p₂ = ρp₁

$$P_1 \phi \frac{(\rho-1)\Phi_f(1) - (\rho+1)(m-1)(h_C - \min_{P_i \in M} l(p_i)) + (h_{CYM})}{\rho(h_{CYM})}$$

:

(3-4) (2-4)

P₂

P₁

P₂

$$\rho = P_2 / P_1$$

P₂ > P₁

ρ

:

:

$$\underline{\Phi}_f(p_1) < \overline{\Phi}_f(p_2)$$

LIFO 2 4

LIFO

()
()
B&B
M

LIFO

M
M

4 4

(1-3)

$\Phi^*(1)$

$\Phi_l(1)$

B&B

$$\Phi^*(1) \leq \Phi_l(1) \leq |CYM|$$

(4-3)

5 4

B&B

$\Phi_p(p)$

LIFO

$$\max\left(\frac{\Phi_l(1) - |M|}{p}, \underline{\Phi}(p)\right) \leq \Phi_l(p) \leq \min\left(\frac{\Phi_l(1) + |M| - h_{CYM}}{p} + h_{CYM}, \overline{\Phi}(p)\right)$$

D

$|M| - 1$

.LIFO

B&B

M

M

M

$\bar{\Phi}(p)$

$\Phi_1(1)$

.B&B

M

M

)

M

(

$\underline{\Phi_1(p)} \quad \overline{\Phi_1(p)}$

LIFO

: FIFO

4 4

P

s

:

$$s \leq P \times \frac{\Phi_i(1)}{\Phi_i(1) - |M|}$$

$\Phi_i(1)$
 $\Phi_i(p)$

(5-4)
B&B

5 4

: LIFO

$$|M| \geq (P-1) \times (\Phi_i(1) - h_{CYM})$$

B&B

$\overline{\Phi_i(p)}$

$\Phi_i(1)$

6 4

LIFO

B&B

:($P_2 = \rho P_1$) P_2 P_1

$$P_1 > \frac{(\rho - 1)\Phi_i(1) - (\rho + 1)(|M|) + (h_{CYM})}{\rho(h_{CYM})}$$

:

(5-4)

P_2

P_1

$P_2 / P_1 > 1$

:

$$\underline{\Phi_i(p_1)} < \overline{\Phi_i(p_2)}$$

$\rho = P_2 / P_1$

3 4

B&B

(sequenc)

LIFO

6 4

B&B

$\Phi_c(p)$

P

$$\max\left(\frac{\Phi_c(1) - |M|}{P}, \underline{\Phi}(p)\right) \leq \Phi_c(P) \leq \min(\Phi_c(1), \overline{\Phi}(p))$$

:

D

B&B

$|M| - 1$

(3-3)

B&B

B&B

()

B&B

M

M
C

$$\overline{\Phi_c(p)} \quad \underline{\Phi_c(P)}$$

7 4

P

s

:

$$s \leq P \times \frac{\Phi_c(1)}{\Phi_c(1) - |M|}$$

$$\Phi_c(1) \quad (6-4)$$

$$\frac{\Phi_c(p)}{8 \quad 4}$$

8 4

9 4

B&B

$$: P_2 = \rho P_1 \quad P_2 \quad P_1$$

$$P_1 > \frac{\rho \Phi_c(1) - \rho(|C|) - (\rho + 1)(|M|) + (h_{CYM})}{\rho(h_{CYM})}$$

$$(6-4)$$

P2

P1

$$P_2 > P_1$$

$$\underline{\Phi_c(P_1)} < \overline{\Phi_c(P_2)}$$

$$\rho = P_2 / P_1$$

4 4

LIFO

B&B

B&B

$$\begin{array}{ccc}
 & & M \\
 |M| \text{ FIFO} & (m-1)(h_c - \min_{p_i \in M} l(p_i)) \leq |M| & \\
 |M| & & \text{LIFO} \\
 \underline{\Phi}(p) & : & \overline{\Phi}(p) \\
 & : & \\
 & (m-1)(h_c - \min_{p_i \notin M} l(p_i)) \leq |M| &
 \end{array}$$

M

.LIFO

1 4

B&B

1 4
FIFO
. LIFO
:
FIFO
LIFO
FIFO
LIFO
FIFO
.LIFO
2 4

[19] Li & Wah

3 4

(9-4) (6-4)

:

$$\rho(\Phi_c(1) - |C|) < (\rho - 1)\Phi_l(1)$$

LIFO

 ρ

5

(A3)

(A2)
B&B

(A4) (A2)

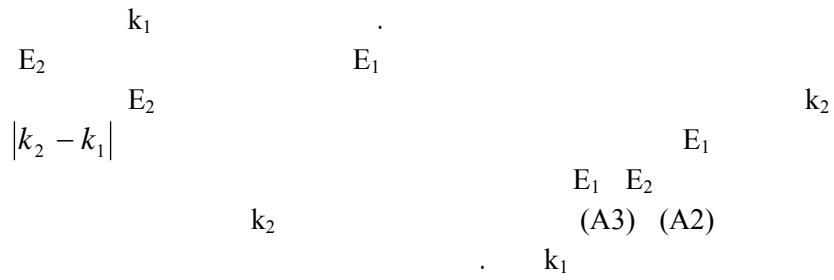
1-5

B&B

 p_i

B&B

(A3) (A2)



B&B

B&B

D M

D
 D
 M C

t(i) [21] Deo & Quinn
i

(A3)

[19,10, 6, 3]

6

B&B

Bi&B

()

[25, 21, 19]

B&B

(A1-A4)

B&B

(A4)

B&B

7

67

B&B

LIFO

FIFO

.B&B

FIFO

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