Separator-based Pruned Dynamic Programming for Steiner Tree

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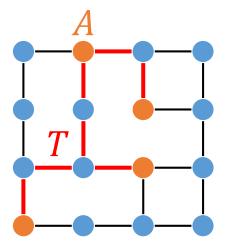
Steiner Tree Problem

Steiner tree problem

Input: graph G, terminals $A \subseteq V(G)$ Output: minimum-weight tree connecting A

Various applications:

- ✓ VLSI design
- ✓ fiber-optic network design
- ✓ team formulation in social networks



PACE Challenge 2018

https://pacechallenge.wordpress.com/pace-2018/

Track 1: small number of terminals ($|A| \le 136$) $\checkmark O\left(3^{|A|}n + 2^{|A|}(m + n \log n)\right)$ by DP [Erickson-Monma-Veinott 87]

✓ EMV + A^* -search [Hougardy-Silvanus-Vygen 17]

Track 2: small tree-width ($w \le 47$)

- $\checkmark w^{O(w)}m$ by DP
- ✓ 2^{0(w)} m by a rank-based DP [Bodlaender-Cygan-Kratsch-Nederlof 15]

Track 3: heuristic

Track 1: small number of terminals

- 1. Our team solved 95/100 by *pruned DP*
- 2. Maziarz and Polak solved 94/100 by HSV
- 3. Koch and Rehfeldt solved 93/100 by ILP

Track 2: small tree-width

Results

- 1. Koch and Rehfeldt solved 92/100 by ILP
- 2. Our team solved 77/100 by pruned DP + w^w -DP
- 3. Tom van der Zanden solved 58/100 by rank-based DP

for public instances:

pruned DP alone solved 81/100 w^{w} -DP alone solved 44/100combined solved 84/100

Outline

- 1. EMV Algorithm
- 2. Separator-based Pruning
- 3. Other techniques
- 4. Experiments

Dynamic Programming [Dreyfus-Wagner 71]

For $S \subseteq V$, let $opt(S) \coloneqq$ weight of min Steiner tree for terminals S.

$$\operatorname{opt}(S \cup \{u\}) = \min \begin{cases} \operatorname{opt}(S' \cup \{u\}) + \operatorname{opt}((S \setminus S') \cup \{u\}) & (S' \subseteq S) \\ \operatorname{opt}(S \cup \{v\}) + w(vu) & (vu \in E(G)) \end{cases}$$



EMV Algorithm [Erickson-Monma-Veinott 87]

$$d(S, u) = \infty \text{ for } \forall S \subseteq A \text{ and } \forall u \in V$$

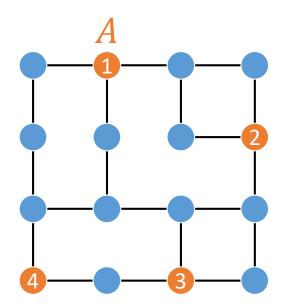
$$d(\{a\}, a) = 0 \text{ for } \forall a \in A$$

for $S \subseteq A$ in ascending order of $|S|$
update $d(S, u)$ for $\forall u$ by Dijkstra
for $S' \subseteq A \setminus S$
update $d(S \cup S', u)$ for $\forall u$

$$O\left(3^{|A|}n + 2^{|A|}(m + n\log n)\right)$$
 time
Can we avoid computing all $d(S, u)$?
 \rightarrow Yes, for special instances. [EMV 87]

Special Case [Erickson-Monma-Veinott 87]

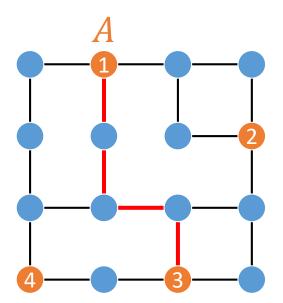
If the graph if planar and all the terminals are on a single face, the running time is improved to $O(|A|^3n + |A|^2n \log n)$.



Special Case [Erickson-Monma-Veinott 87]

If the graph if planar and all the terminals are on a single face, the running time is improved to $O(|A|^3n + |A|^2n \log n)$.

But, of course, this is too special to apply in practice...



Steiner tree for $\{1, 3\}$ always *separates* $\{2, 4\}$. So we can skip the computation of $d(\{1,3\},*)$.

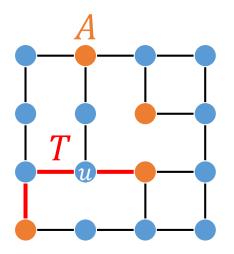
In general, we only need to compute $d(\{i, i + 1, ..., j\}, *)$

Outline

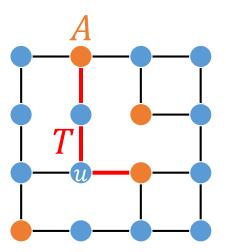
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Important Partial Solution

A Steiner tree T for $S \cup \{u\}$ is called *important* if there is a Steiner tree T' for $(A \setminus S) \cup \{u\}$ s.t. T + T'is a minimum Steiner tree for A.



important



unimportant

Important Partial Solution

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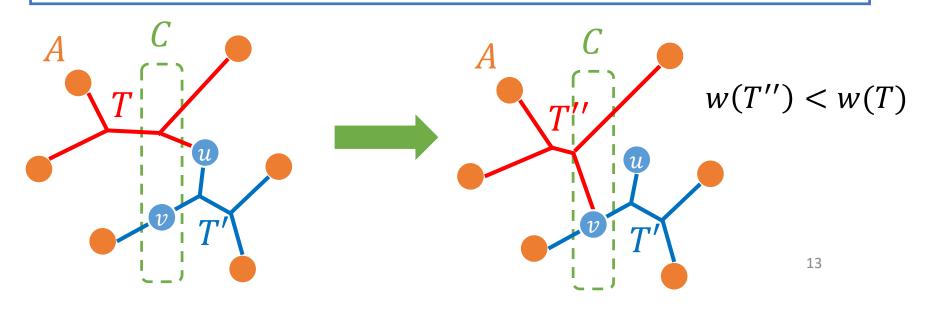
In EMV algorithm, we can safely skip computations for unimportant (S, u).

But how can we check the importance?

Necessary Condition of Importance

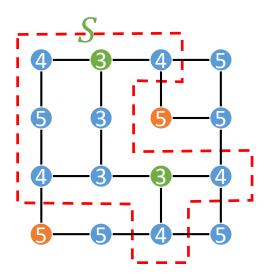
Key Lemma:

A Steiner tree T for $S \cup \{u\}$ is not important if there is an $(A \setminus S)$ -separator C such that for every $v \in C$, there is a Steiner tree for $S \cup \{v\}$ of weight strictly less than the weight of T.



Separator Construction

After computing d(S,*), we compute the minimum xs.t. $C_x \coloneqq \{u \in V \mid d(S,u) \le x\}$ separates $A \setminus S$. Then, C_x satisfies the condition for every (S,u) with d(S,u) > x.



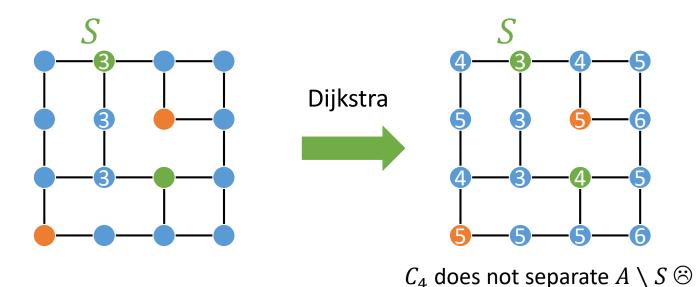
Pruned DP Algorithm

 $P \leftarrow \emptyset$ # set of processed S while \exists unprocessed S s.t. $d(S, u) \neq \infty$ for some u pick smallest such S update d(S, u) for $\forall u$ by Dijkstra compute minimum x s.t. C_x separates $A \setminus S$ drop (S, u) from d for $\forall (S, u)$ s.t. d(S, u) > xfor $S' \in P$ s.t. $S \cap S' \neq \emptyset$ update $d(S \cup S', u)$ for $\forall u$ push S into P

Restore dropped information (1)

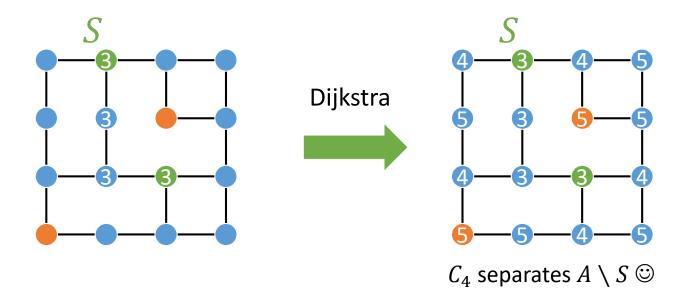
For unimportant (S, u), we may have $d(S, u) > opt(S \cup \{u\}).$

This can interfere with the pruning...



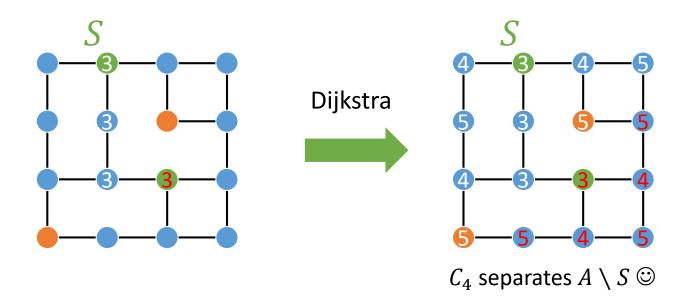
Restore dropped information (2)

Before running Dijkstra, we partially restore d(S, u)as follows. For each u with $d(S, u) \neq \infty$, we construct the corresponding Steiner tree T_u for $S \cup \{u\}$, and update d(S, v) with d(S, u) for $\forall v \in V(T_u)$.



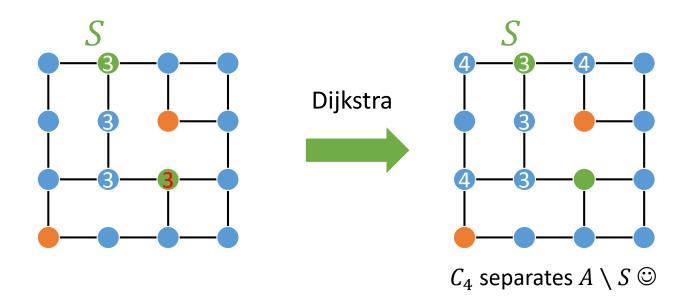
Restore dropped information (3)

If a Steiner tree T for $S \cup \{u\}$ is unimportant, $T + P_{uv}$ is also unimportant. So we can safely drop such (S, v).



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Data Structure (1)

```
P \leftarrow \emptyset \quad \# \text{ set of processed } S
while \exists \text{unprocessed } S \text{ s.t. } d(S, u) \neq \infty \text{ for some } u
...
for S' \in P \text{ s.t. } S \cap S' \neq \emptyset
update d(S \cup S', u) \text{ for } \forall u
push S \text{ into } P
```

How can we apply the merge operation efficiently? Let valid(S) := { $u \in V \mid d(S, u) \neq \infty$ }. We want to find all S' such that

- 1. $S \cap S' = \emptyset$ and
- 2. valid(S) \cap valid(S') $\neq \emptyset$

Data Structure (2)

We maintain the set of processed *S* using the following binary trie.

Each leaf t keeps $S_t \subseteq A$.

Each internal node t with leaves L_t keeps

1.
$$I_i \coloneqq \bigcap_{t \in L_i} S_t$$

2.
$$U_i \coloneqq \bigcup_{t \in L_i} \operatorname{valid}(S_t)$$

When searching S', we can stop if $S \cap I_i \neq \emptyset$ or valid $(S) \cap U_i = \emptyset$.

Meet in the Middle

Any Steiner tree for A can be written as a sum of three Steiner trees for S_1, S_2, S_3 with $1 \le |S_1| \le |S_2| \le |S_3| \le |A|/2$.

- 1. We can stop after processing all S of size $\leq |A|/2$.
- 2. When merging, we can iterate only over S' of size at most 2|A| 2|S|.

```
P \leftarrow \emptyset # set of processed S
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...
for S' \in P s.t. S \cap S' \neq \emptyset
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Environment

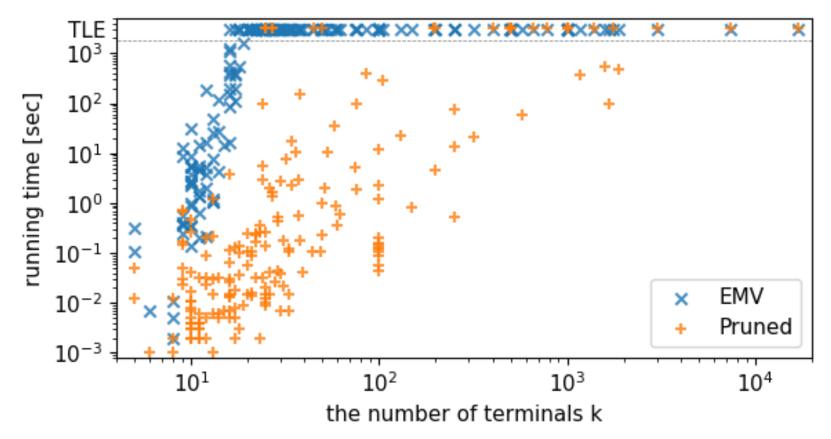
Data set: from the DIMACS and PACE List of Solvers:

- Pruned: the proposed pruned DP algorithm
- EMV: the classical DP algorithm
- HSV: EMV + A^* -search
- SCIP-Jack [Gamrath,Koch,Maher,Rehfeldt,Shinano 17]: ILP solver (PACE version)

Setting: Intel Xeon E5-2670 (2.6 GHz), single thread, time limit = 30 minutes, memory limit = 6GB (same as PACE)

Comparison with EMV

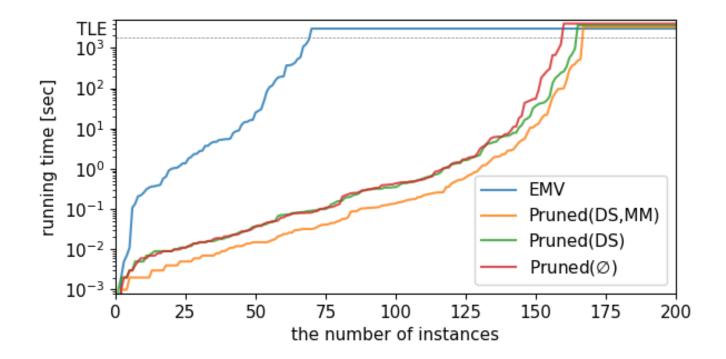
- ✓ No reductions
- ✓ 200 public instances from PACE



Power of other techniques

DS: Data Structure

MM: Meet in the Middle



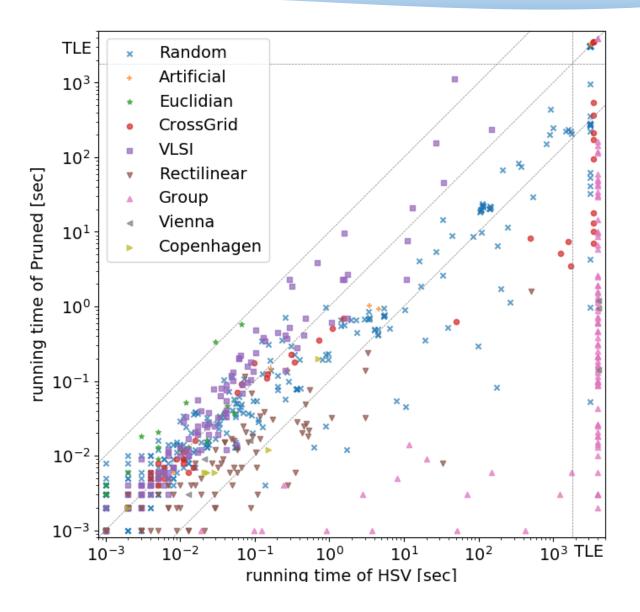
Comparison with HSV

		HS	SV	Pruned	
Dataset	#	solved	better	solved	better
Random	418	262	0	281	35
Artificial	21	11	0	11	0
Euclidian	26	26	0	26	0
CrossGrid	45	33	0	42	14
VLSI	128	128	1	128	0
Rectilinear	93	93	0	93	4
Group	89	16	0	87	82
Vienna	6	3	0	6	3
Copenhagen	10	10	0	10	0

✓ No reductions

A is '**better**' than B on an instance i if A could solve i but B couldn't or (run-time of B) > (run-time of A) \times 10 + 1s.

Comparison with HSV

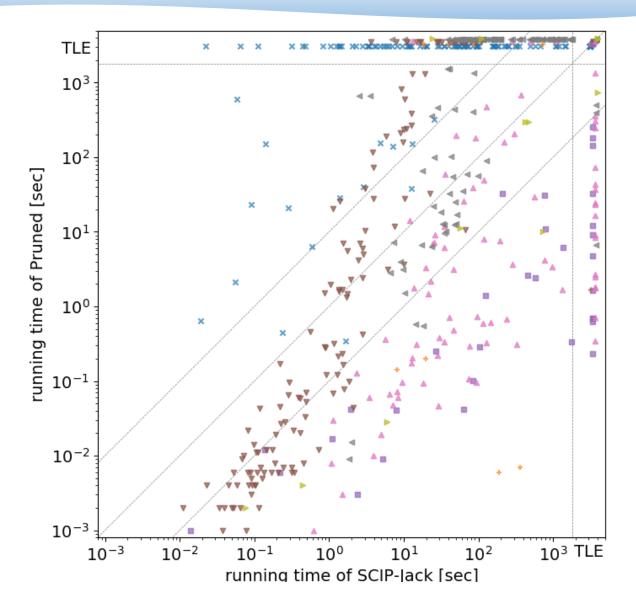


Comparison with SCIP-Jack

			SCIP-JACK		PRUNED					
Dataset	#	k/n	solved	better	solved	better				
Random	133	.256	96	91	16	0				
Artificial	53	.239	8	4	6	6				
VLSI	40	.046	20	0	32	27				
Rectilinear	143	.425	138	41	113	1				
Group	85	.086	65	4	79	58				
Vienna	210	.145	129	97	42	7				
Copenhagen	12	.140	8	2	7	3				
average of k/n										

- ✓ Pruned used the same reductions as SCIP-Jack
- ✓ Omit too-easy instances solved by the reductions alone

Comparison with SCIP-Jack



Conclusion and Open Problems

✓ Pruned DP is quite effective for Steiner Tree.

✓ Further speedup?

- Pruning interferes with future pruning...
- ✓ Pruning for tree-decomposition DP?