Constructive heuristics

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Overview of talk

Solution construction

- Greedy algorithms
- Adaptive greedy algorithms
- Semi-greedy algorithms
- Random multistart
- Semi-greedy multistart
- Semi-greedy construction

• Concluding remarks

- Feasible solution S of a combinatorial optimization problem is subset of ground set $E = \{1, ..., n\}$.
- Since certain subsets of ground set elements cause infeasibilities, then a feasible solution cannot contain any such subset.

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- We build a solution incrementally from scratch.
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- We build a solution incrementally from scratch.
 - ▶ At each step, a single ground set element is added to the partial solution under construction.
 - A ground set element to be added at each step cannot be such that its combination with one or more previously added elements leads to an infeasibility.
 - ▶ We call such an element *feasible* and denote by *F* the set of all feasible elements at the time a given step is performed.

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- We build a solution incrementally from scratch.
 - At each step, a single ground set element is added to the partial solution under construction.
 - ▶ We call such an element *feasible* and denote by *F* the set of all feasible elements at the time a given step is performed.

Since the set of candidate elements \mathcal{F} may contain more than one element, an algorithm designed to build a feasible solution for some problem must have a mechanism to select the next feasible ground set element from \mathcal{F} to be added to the partially built solution under construction.

▶ From among all yet unselected feasible elements, a greedy algorithm chooses one of least cost.

• The pseudo-code shows a greedy algorithm for a minimization problem.

begin GREEDY: 1 $S \leftarrow \emptyset$: 2 $f(S) \leftarrow 0$: 3 $\mathcal{F} \leftarrow \{i \in E : S \cup \{i\} \text{ is not infeasible}\};$ 4 while $\mathcal{F} \neq \emptyset$ do 5 $i^* \leftarrow \operatorname{argmin} \{ c_i : i \in \mathcal{F} \};$ 6 $S \leftarrow S \cup \{i^*\};$ 7 $f(S) \leftarrow f(S) + c_{i^*};$ 8 $\mathcal{F} \leftarrow \{i \in \mathcal{F} \setminus \{i^*\} : S \cup \{i\} \text{ is not infeasible}\};$ 9 end-while: 10 return S, f(S); end GREEDY

- The pseudo-code shows a greedy algorithm for a minimization problem.
- Feasible solution S is constructed, one ground set element at a time.
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- Note that costs can be sorted in a preprocessing step.

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- Note that costs can be sorted in a preprocessing step.
- Example: Greedy algorithm for minimum weight spanning tree (Kruskal, 1957).

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- The greedy algorithm in the previous slide selects an element i^* of the set of feasible candidate elements \mathcal{F} as $i^* \leftarrow \operatorname{argmin}\{c_i : i \in \mathcal{F}\}$, where c_i is the cost associated with the inclusion of element $i \in \mathcal{F}$ in the solution.
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- In that algorithm, only this constant cost is used to guide the algorithm, and therefore the elements can be sorted in the increasing order of their costs in a preprocessing step.
- Although that greedy algorithm is applicable in many situations, such as to the minimum spanning tree problem, there are other situations where a different measure of the contribution of an element guides the algorithm and it is affected by the previous choices of elements made by the algorithm.
- We call these adaptive greedy algorithms.

• The pseudo-code shows a generic adaptive greedy algorithm for a minimization problem.

begin ADAPTIVE-GREEDY: 1 $S \leftarrow \emptyset$ 2 $f(S) \leftarrow 0$: 3 $\mathcal{F} \leftarrow \{i \in E : S \cup \{i\} \text{ is not infeasible}\};$ 4 Compute the greedy choice function g(i) for all $i \in \mathcal{F}$; 5 while $\mathcal{F} \neq \emptyset$ do $i^* \leftarrow \operatorname{argmin}\{g(i) : i \in \mathcal{F}\};$ 6 7 $S \leftarrow S \cup \{i^*\};$ 8 $f(S) \leftarrow f(S) + c_{i^*}$; 9 $\mathcal{F} \leftarrow \{i \in \mathcal{F} \setminus \{i^*\} : S \cup \{i\} \text{ is not infeasible}\};$ Update the greedy choice function g(i) for all $i \in \mathcal{F}$; 10 11 end-while: 12 return S, f(S); end ADAPTIVE-GREEDY.

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- Adaptive greedy algorithm selects feasible ground set element of smallest greedy choice function.

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- Adaptive greedy algorithm selects feasible ground set element of smallest greedy choice function.
- Example: Adaptive greedy algorithm for set covering (Johnson, 1974).

begin ADAPTIVE-GREEDY: 1 $S \leftarrow \emptyset$: 2 $f(S) \leftarrow 0$: 3 $\mathcal{F} \leftarrow \{i \in E : S \cup \{i\} \text{ is not infeasible}\};$ Compute the greedy choice function g(i) for all $i \in \mathcal{F}$; 4 5 while $\mathcal{F} \neq \emptyset$ do $i^* \leftarrow \operatorname{argmin}\{g(i) : i \in \mathcal{F}\};$ 6 7 $S \leftarrow S \cup \{i^*\}$: $f(S) \leftarrow f(S) + c_{i^*}$; 8 9 $\mathcal{F} \leftarrow \{i \in \mathcal{F} \setminus \{i^*\} : S \cup \{i\} \text{ is not infeasible}\};$ 10 Update the greedy choice function g(i) for all $i \in \mathcal{F}$; 11 end-while: 12 return S, f(S); end ADAPTIVE-GREEDY.

TSP – Adaptive greedy algorithm

• The algorithm on the right is a nearest neighbor adaptive greedy algorithm for the TSP.

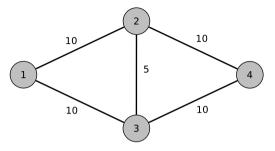
begin ADAPTIVE-GREEDY-TSP: $S \leftarrow \emptyset$: $f(S) \leftarrow 0$: 3 Let *i* be any node in V and set $i_0 \leftarrow i$: $\mathcal{F} \leftarrow V \setminus \{i_0\}$: 5 while $\mathcal{F} \neq \emptyset$ do $\mathcal{H} \leftarrow \{i \in \mathcal{F} : (i, i) \in U\}$: $g(i) \leftarrow d_{ii}$ for all $i \in \mathcal{H}$: $j' \leftarrow \operatorname{argmin}\{g(j) : j \in \mathcal{H}\};$ $S \leftarrow S \cup \{(i, j')\};$ $f(S) \leftarrow f(S) + d_{i,i'}$; $\mathcal{F} \leftarrow \mathcal{F} \setminus \{j'\};$ $i \leftarrow i'$: 13 end-while: $S \leftarrow S \cup \{(i, i_0)\}$; $f(S) \leftarrow f(S) + d_{i,i_0}$; 16 return S, f(S); end ADAPTIVE-GREEDY-TSP.

TSP – Adaptive greedy algorithm

- The algorithm on the right is a nearest neighbor adaptive greedy algorithm for the TSP.
- Given a graph G = (V, U), where V is the set of nodes and U is the set of weighted edges, let d_{ij} be the length (or weight) of edge (i, j) ∈ U.
- An adaptive greedy approach for this problem is to grow the set of visited nodes of the tour, starting from any initial node *i*₀.
- Denote by v the last visited node of the partial tour under construction. At each step we use the greedy choice function to select a nearest unvisited node adjacent to v. This node is added to the tour.
- This is repeated until the tour visits all nodes.

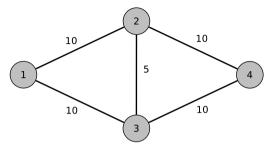
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3 Let i be any node in V and set i_0 \leftarrow i:
4 \mathcal{F} \leftarrow V \setminus \{i_0\}:
5
    while \mathcal{F} \neq \emptyset do
6
     \mathcal{H} \leftarrow \{i \in \mathcal{F} : (i, j) \in U\}:
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      g(i) \leftarrow d_{ii} for all i \in \mathcal{H}:
8
     j' \leftarrow \operatorname{argmin}\{g(j) : j \in \mathcal{H}\};
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10 f(S) \leftarrow f(S) + d_{i,i'};
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     i \leftarrow i'
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13 end-while:
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Suppose we wish to find a shortest Hamiltonian cycle in this graph applying the nearest neighbor adaptive greedy algorithm.



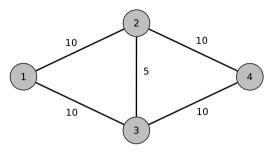
Suppose we wish to find a shortest Hamiltonian cycle in this graph applying the nearest neighbor adaptive greedy algorithm.

• The algorithm starts from any node and repeatedly moves from the current node to its nearest unvisited node.



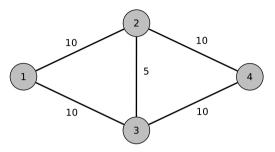
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- Suppose the algorithm were to start from node 1, in which case it should move next to either node 2 or 3.



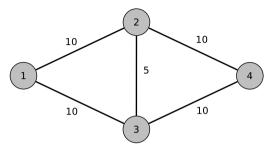
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- Suppose the algorithm were to start from node 1, in which case it should move next to either node 2 or 3.
- If it moves to node 2, then it must necessarily move next to node 3 and then to node 4. Since there is no edge connecting node 4 to node 1, the algorithm will fail to find a tour.



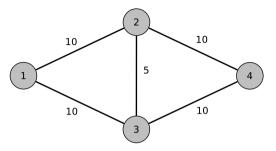
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• By symmetry, the same situation occurs if it were to start from node 4.



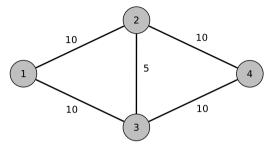
Suppose we wish to find a shortest Hamiltonian cycle in this graph applying the nearest neighbor adaptive greedy algorithm.

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- Now suppose the algorithm starts from node 2. Node 3 is the nearest to node 2 and from node 3 it can move either to node 1 or node 4, failing in either case to find a tour.
- Again, by symmetry, the same situation occurs if one were to start from node 3.



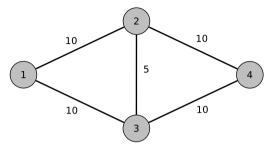
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- Again, by symmetry, the same situation occurs if one were to start from node 3.
- Therefore, this adaptive greedy algorithm fails to find a tour, no matter which node it starts from.



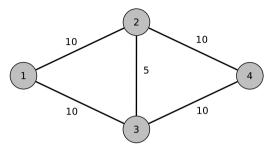
Consider the following **randomized version** of the same adaptive greedy algorithm: Start from any node and repeatedly move, with equal probability, to one of its two nearest unvisited nodes.

• Starting from node 1, it then moves to either node 2 or node 3 with equal probability.



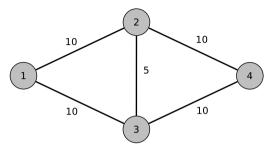
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- Starting from node 1, it then moves to either node 2 or node 3 with equal probability.
- Suppose it were to move to node 2. Now, again with equal probability, it moves to either node 3 or node 4.
 - On the one hand, if it were to move to node 3, it would fail to find a tour.
 - On the other hand, by moving to node 4, it would then go to node 3, and then back to node 1, thus finding a tour of length 40.



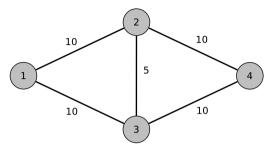
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- Therefore, there is a 50% probability that the algorithm will find a tour if it starts from node 1.



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 - On the one hand, if it were to move to node 3, it would fail to find a tour.
 - On the other hand, by moving to node 4, it would then go to node 3, and then back to node 1, thus finding a tour of length 40.
- Therefore, there is a 50% probability that the algorithm will find a tour if it starts from node 1.
- With repeated applications, the probability of finding the optimal cycle quickly approaches one.



After ten attempts, the probability of finding the optimal solution is over 99.9%.

Algorithms like the one in the previous slide, which add randomization to a greedy or adaptive greedy algorithm, are called semi-greedy or randomized-greedy algorithms.

• The pseudo-code on the right shows a semi-greedy algorithm for a minimization problem.

begin SEMI-GREEDY: 1 $S \leftarrow \emptyset$: 2 $f(S) \leftarrow 0$: 3 $\mathcal{F} \leftarrow \{i \in E : S \cup \{i\} \text{ is not infeasible}\};$ 4 while $\mathcal{F} \neq \emptyset$ do 5 Let RCL be a subset of low-cost elements of \mathcal{F} : 6 Let i^* be a randomly chosen element from RCL: 7 $S \leftarrow S \cup \{i^*\}$: 8 $f(S) \leftarrow f(S) + c_{i^*};$ 9 $\mathcal{F} \leftarrow \{i \in \mathcal{F} \setminus \{i^*\} : S \cup \{i\} \text{ is not infeasible}\};$ 10 end-while: 11 return S, f(S): end SEMI-GREEDY.

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- The pseudo-code on the right shows a semi-greedy algorithm for a minimization problem.
- It is similar to a greedy algorithm, differing only in how the ground set element is chosen from the set *F* of feasible candidate ground set elements (lines 5 and 6).
- In line 5, a subset of low-cost elements of set \mathcal{F} is placed in a restricted candidate list (RCL).
- In line 6, a ground set element is selected at random from the RCL to be incorporated into the solution in line 7.

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Semi-greedy algorithms: Building the RCL

Two simple schemes to define a restricted candidate list are:

• Cardinality-based RCL: The k least-costly feasible candidate ground set elements of set \mathcal{F} are placed in the RCL.

Semi-greedy algorithms: Building the RCL

Two simple schemes to define a restricted candidate list are:

- Cardinality-based RCL: The k least-costly feasible candidate ground set elements of set \mathcal{F} are placed in the RCL.
- Quality-based RCL: RCL is formed by all ground-set elements $i \in \mathcal{F}$ satisfying

 $c_{\min} \leq c_i \leq c_{\min} + \alpha (c_{\max} - c_{\min}),$

where

$$c_{\min} = \min\{c_i : i \in \mathcal{F}\}, c_{\max} = \max\{c_i : i \in \mathcal{F}\}, \text{ and } 0 \le \alpha \le 1.$$

Note that setting

- $\alpha = 0$ corresponds to a pure greedy algorithm, since a lowest cost element will always be selected.
- \triangleright $\alpha = 1$ leads to a random algorithm, since any new element may be added with equal probability.

Random multi-start

A multistart procedure is an algorithm which repeatedly applies a solution construction procedure and outputs the best solution found over all trials. Each trial, or iteration, of a multistart procedure is applied under different conditions.

• The pseudo-code on the right is of a random multistart procedure for a minimization problem.

begin RANDOM-MULTISTART: 1 $f^* \leftarrow \infty$: 2 while stopping criterion not satisfied **do** 3 $S \leftarrow \text{RandomSolution}$: if $f(S) < f^*$ then 4 5 $S^* \leftarrow S$: 6 $f^* \leftarrow f(S)$; 7 end-if: 8 end-while: g return S*: end RANDOM-MULTISTART.

Random multi-start

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- The pseudo-code on the right is of a random multistart procedure for a minimization problem.
- Like the GREEDY algorithm, a new random solution is generated in line 3 by adding to the partial solution (initially empty) a new feasible ground set element, one element at a time.
- Unlike GREEDY, each ground set element is chosen at random from the set of candidate ground set elements.

begin RANDOM-MULTISTART;

1 $f^* \leftarrow \infty$;

- 2 while stopping criterion not satisfied do
- 3 $S \leftarrow \text{RandomSolution};$
- 4 if $f(S) < f^*$ then

$$S^* \leftarrow S; \ f^* \leftarrow f(S);$$

- 6 $f^* \leftarrow f($ 7 **end-if**:
- 8 end-while;

5

9 **return** *S**;

```
end RANDOM-MULTISTART.
```

The semi-greedy algorithm can be embedded in a multistart framework.

 The pseudo-code on the right is of a semi-greedy multistart procedure for a minimization problem.

begin SEMI-GREEDY-MULTISTART; 1 $f^* \leftarrow \infty$: 2 while stopping criterion not satisfied do 3 $S \leftarrow \text{SEMI-GREEDY}$: if $f(S) < f^*$ then 4 5 $S^* \leftarrow S$: 6 $f^* \leftarrow f(S)$: 7 end-if: 8 end-while: Q return S*: end SEMI-GREEDY-MULTISTART

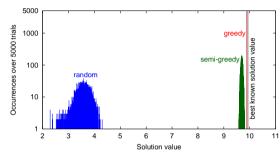
The semi-greedy algorithm can be embedded in a multistart framework.

- The pseudo-code on the right is of a semi-greedy multistart procedure for a minimization problem.
- This algorithm is almost identical to the random multistart method, except that solutions are generated with a semi-greedy procedure instead of at random.
- Note that each invocation of the semi-greedy procedure in line 3 is independent of the others, therefore producing independent solutions.

```
begin SEMI-GREEDY-MULTISTART:
1 f^* \leftarrow \infty:
   while stopping criterion not satisfied do
2
3
       S \leftarrow \text{SEMI-GREEDY}:
       if f(S) < f^* then
4
5
          S^* \leftarrow S:
6
          f^* \leftarrow f(S):
7
       end-if:
   end-while:
8
q
   return S*:
end SEMI-GREEDY-MULTISTART
```

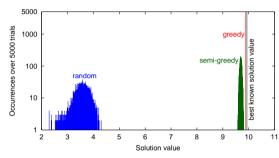
Recall that parameter α in a semi-greedy construction procedure controls the mix of greediness and randomness in the constructed solution.

- In the case of a maximization problem:
 - $\alpha = 1$ leads to a greedy construction.
 - $\alpha = 0$ leads to a random construction.

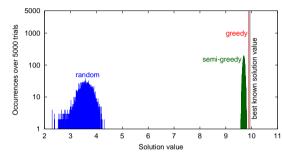


Recall that parameter α in a semi-greedy construction procedure controls the mix of greediness and randomness in the constructed solution.

- In the case of a maximization problem:
 - $\alpha = 1$ leads to a greedy construction.
 - $\alpha = 0$ leads to a random construction.
- The figure shows the distribution of solution values on an instance of the *maximum covering problem* produced by
 - ► a random multistart procedure,
 - a semi-greedy multistart algorithm with the RCL parameter $\alpha = 0.85$,
 - a greedy algorithm,
 - along with the best known solution value.

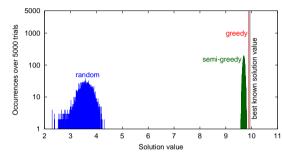


The figure compares the two distributions with the greedy solution value and the **best-known solution** value for this maximization problem. It illustrates four important points:

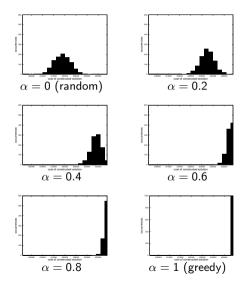


The figure compares the two distributions with the greedy solution value and the **best-known solution** value for this maximization problem. It illustrates four important points:

- Semi-greedy solutions are on average much better than random solutions.
- There is more variance in the solution values produced by a random multistart method than by a semi-greedy multistart algorithm.
- The greedy solution is on average better than both the random and the semi-greedy solutions but, even if ties are broken at random, it has less variance than the random or semi-greedy solutions.
- Random, semi-greedy, and greedy solutions are usually sub-optimal.

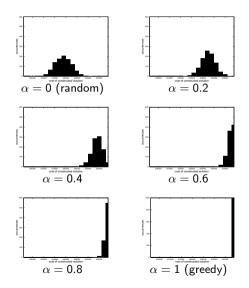


Distribution of semi-greedy solution values as a function of the quality-based RCL parameter α (1000 repetitions were recorded for each value of α) on an instance of the maximum weighted satisfiability problem.



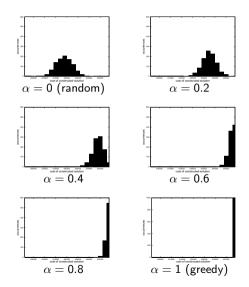
Distribution of semi-greedy solution values as a function of the quality-based RCL parameter α (1000 repetitions were recorded for each value of α) on an instance of the maximum weighted satisfiability problem.

As α increases from 0 (random construction) to 1 (greedy construction):



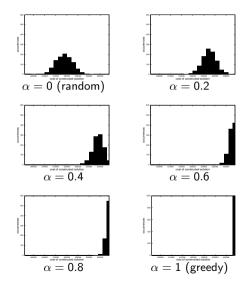
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- As α increases from 0 (random construction) to 1 (greedy construction):
 - Average solution value increases.



Distribution of semi-greedy solution values as a function of the quality-based RCL parameter α (1000 repetitions were recorded for each value of α) on an instance of the maximum weighted satisfiability problem.

- As α increases from 0 (random construction) to 1 (greedy construction):
 - Average solution value increases.
 - Spread of solution values decreases.



Concluding remarks

The material in this talk is taken from

• Chapter 3 – Solution construction and greedy algorithms

of our book, *Optimization by GRASP: Greedy Randomized Adaptive Search Procedures* (Resende & Ribeiro, Springer, 2016).

