

UNIVERSITY OF
ILLINOIS LIBRARY
AT URBANA-CHAMPAIGN
BOOKSTACKS

THE HECKMAN BINDERY, INC.
North Manchester, Indiana

KRL

H or V

JUST FONT SLOT TITLE

H CC 1W 22 BEBR
21 FACULTY
20 WORKING
19 PAPER

H CC 1W 8 1990
7 NO.1674-1689

H CC 1W 330
B385<"CV">
no.1674-1689
cop.2

H CC 7W <IMPRINT>
U. of ILL.
LIBRARY
URBANA

BINDING COPY

PERIODICAL: CUSTOM STANDARD ECONOMY THESIS LEAD ATTACH
 BOOK: CUSTOM MUSIC ECONOMY AUTH. 1ST NO. VOLS. THIS TITLE
 ACCOUNT LIBRARY NEW RUB OR TITLE I.D. FOIL COLOR MATERIAL
 66672 001 6632 WHI 488
 ACCOUNT NAME

UNIV OF ILLINOIS
ACCOUNT INTERNAL I.D.

ISSN

R01912400
I.D. #2

NOTES BINDING FREQUENCY WHEEL SYS. I.D.
 STX3 COLLATING 1 3 39356
 35

ADDITIONAL INSTRUCTIONS

DEPT=STX3 Lot=#20 Item=149 HNM={ZY#
1CR2ST3CR MARK BY # B4 91}

1997
1997

SEP. SHEETS PTS. BD. PAPER TAPE STUBS CLOTH EXT. GUM FILLER STUB LEAF ATTACH.
 PAPER BUCK CLOTH POKETS SPECIAL PREP.
 INSERT MAT. ACCOUNT LOT NO. JOB NO.
 PRODUCT TYPE ACCOUNT PIECE NO. HV363
 HEIGHT 11 GROUP CARD VOL THIS TITLE 149 73
 11.2 1 149 99
 V X COVER SIZE 12

00127520

330
B385
No. 1686 COPY 2

STX

BEBR
FACULTY WORKING
PAPER NO. 90-1686

Locating Facilities Which Interact:
Some Solvable Cases

Dilip Chhajed
Timothy J. Lowe

The Library of the
1971



College of Commerce and Business Administration
Bureau of Economic and Business Research
University of Illinois Urbana-Champaign

BEBR

FACULTY WORKING PAPER NO. 90-1686

College of Commerce and Business Administration


University of Illinois at Urbana-Champaign

October 1990

Locating Facilities Which Interact:
Some Solvable Cases

Dilip Chhajed
Department of Business Administration
University of Illinois, Urbana-Champaign

Timothy J. Lowe
Department of Management Sciences
University of Iowa City



Digitized by the Internet Archive
in 2011 with funding from
University of Illinois Urbana-Champaign

<http://www.archive.org/details/locatingfaciliti1686chha>

Locating Facilities Which Interact: Some Solvable Cases

Abstract

The network version of the m -median problem with mutual communication (MMMC) is to find the location of m new facilities on a network with n nodes such that the sum of a.) the cost of interaction between the new facilities and n existing facilities on the network, and b.) the cost of interaction between pairs of new facilities is minimized. The existing facilities are located at nodes of the network and the interaction cost between a pair of facilities is a function of the network distance between the facilities. This problem is shown to be equivalent to a graph theoretic Node Selection Problem (NSP). We show that many other problems can be formulated as an NSP. We then provide a polynomial time algorithm to solve NSP for the case when the flow graph is Halin. Extensions to other graph-families is provided.

1. Introduction

The network version of the m -median problem with mutual communication (MMMC) is to find the location of m new facilities on a *transport network*, τ , with n nodes such that the sum of a.) the cost of interaction between the new facilities and n existing facilities on the network, and b.) the cost of interaction between pairs of new facilities is minimized. The existing facilities are located at nodes of the network and the interaction cost between a pair of facilities is a function of the network distance between the facilities.

The new facilities can be m production plants, each producing some end products as well as several components/by-products which are used by other plants. The existing facilities may be the customer locations or the distribution centers where the customer demand for the product(s) produced by each plant is known. The transport network is the road network whose nodes include the customer points/distribution centers and other points which are candidate sites for the location of new plants.

Another application of MMMC is the location of several new machine centers in a production area. Material movements are made on a transport network (e.g. network of aisles). Each new machine center will send and/or receive material to/from one or more existing machine centers whose locations on the transport network are known. In addition, each new machine will have material flow interaction with some subset of the other new machines. We assume that the existing machines are located at nodes of the transport network. There is no loss of generality here, since as long as each existing machine is on the network, its location can be declared as a node. We consider problems where the set of possible locations on the network for each new facility is finite. We can also declare these locations as nodes of the network.

In the above examples of MMMC (as well as other examples) it is most likely the case that the cost of interaction between certain pairs of facilities will not depend upon the

network distance between their locations. This would occur in the above examples if there was no material flow between a pair of facilities. In what follows, we say a pair of facilities *interacts* only if the cost of interaction is a function of the network distance between the facilities.

Most of the literature associated with (MMMC) deals with the case where the interaction costs are linear in network distances. Kolen [1982] has shown that the problem is NP-hard, when τ is a general network, but is polynomially solvable when τ is a tree. Picard and Ratliff [1978] also give a polynomial time algorithm for the problem when τ is a tree. Dearing, Francis, and Lowe [1976] have shown that the problem is a convex optimization problem for all data choices if and only if τ is a tree. Erkut, Francis, Lowe, and Tamir [1989] consider a constrained version of the problem and make use of separation conditions [Francis, Lowe, and Ratliff, 1978] to obtain a mathematical program. The mathematical program is equivalent to the original problem if τ is tree; otherwise the solution to the mathematical program provides a lower bound. A computational study of the lower bound vis-a-vis the original problem is given in Erkut, Francis, and Lowe [1988].

Xu, Francis, and Lowe [1988] consider the version of (MMMC) where the transport network, τ , is not necessarily a tree, but τ does contain two or more blocks (maximal, nonseparable subgraphs of τ). They show that by solving a related problem on a "blocking graph" (which is a tree), information can be obtained which localizes each optimal new facility to some vertex or block of τ . The problem then decomposes into a collection of independent problems, one for each localizing block of τ .

In this paper we give a polynomial time algorithm for a class of network MMMC problems in which the transport network, τ is general and where the interaction costs are general functions of network distances as long as these cost functions are such that node optimality conditions hold, i.e. there is at least one optimal solution in which each new facility is located at a node of the transport network. However, we do require a certain structure with respect to the pairs of new facilities that interact.

In what follows in this section, we formulate a problem known as the Node Selection Problem (NSP) and show that MMMC can be represented as an NSP. The problem transformation, which also appears in Chhajed and Lowe [1990], makes use of a graph we call a G -partite graph (to be defined shortly), which captures the essence of the underlying problem. We end the first section of the paper by citing four other problems that can be formulated as an NSP.

1.1 Node Selection Problem: Given a graph $G=(V(G),E(G))$ with node set $V(G)$ and arc set $E(G)$, consider the following G -partite graph, G° : Corresponding to each node $u \in V(G)$ we have a *node-family*, σ_u , in G° which contains n_u nodes $\{u_k : k = 1, \dots, n_u\}$. Two nodes u_k and v_r ($v \neq u$) are *adjacent* in G° if and only if $\text{arc}(v,u) \in E(G)$. Arc (u_k, v_r) in G° is assigned a weight ω_{kr}^{uv} . Thus if (v,u) exists in G , nodes of node-families u and v form a complete bi-partite subgraph of G° . Figure 1 gives an example of graph G and a corresponding G -partite graph. Figure 2 shows the weights on the arcs in G° which are presented in the form of matrices. The entry in row 1 and column 3 of the first of the matrices in Figure 2 is the weight of the arc joining node 1 of σ_c and node 3 of σ_d . Node-families σ_u and σ_v are said to be *adjacent* if and only if every node in σ_u is adjacent with every node in σ_v . We will use the notation (σ_u, σ_v) to denote all arcs between nodes in σ_u and nodes in σ_v . The graph G is also referred to as the *flow-graph*. Given a G -partite graph G° , let $S(G^\circ)$ be an induced subgraph of G° with one node of each node-family and $Z(S(G^\circ))$ be the sum of the weights on the arcs in $S(G^\circ)$.

The following Node Selection Problem (NSP) was defined in Chhajed and Lowe, [1990]: Given a graph G and the corresponding G -partite graph, G° , with arc weights ω , find an $S(G^\circ)$ such that $Z(S(G^\circ))$ is minimum. We will denote an optimum solution of NSP by $S^*(G^\circ)$.

The version of the NSP in which there are also weights on nodes in G° and $Z(S(G^\circ))$ includes the node weights as well as arc weights can be easily transformed to a

problem with no weights on the nodes. Let $nw(v_r)$ denote the node-weight on node v_r . For those nodes with $nw(v_r) \neq 0$, we identify a node-family σ_u , adjacent to σ_v , and set the weight, ω_{kr}^{uv} , of arc (v_r, u_k) as $\omega_{kr}^{uv} \leftarrow \omega_{kr}^{uv} + nw(v_r)$, $\forall u_k \in \sigma_u$. Finally we delete all node-weights. If node v_r is in $S(G^\circ)$, $Z(S(G^\circ))$ will include the arc weight $nw(v_r)$. Thus an NSP in which there are weights on nodes can be transformed to an equivalent NSP in which there are no weights on nodes.

1.2 MMMC as NSP: To represent MMMC as an NSP, the flow graph has m nodes (one node for each new facility). For nodes u and v of G , $(u, v) \in E(G)$ if and only if new facilities u and v interact, i.e., the cost of interaction between the pair depends upon the distance between them. We then construct a G -partite graph G° with m node-families, one corresponding to each new facility. The node-family for node u of G consists of n_u nodes, one node corresponding to each of the n_u possible locations for new facility u on the transport graph τ . For each new facility u , we select a new facility u° such that there is an interaction between new facilities u and u° and define a function $\delta(u, u^\circ) = 1$ and $\delta(u, v) = 0$ for all other new facilities $v \neq u^\circ$. Note that $\delta(u, v)$ may not be equal to $\delta(v, u)$. The weight on the arc (u_k, v_r) in G° is equal to the sum of a) $\delta(u, v)$ *(interaction costs between new facility u and all existing facilities if new facility u is located at node k), b) $\delta(v, u)$ *(interaction costs between new facility v and all existing facilities if new facility v is located at node r), and c) interaction cost between new facilities u and v if u is located at node k and v is located at node r .

$S(G^\circ)$ gives a feasible solution to MMMC with a cost $Z(S(G^\circ))$. Thus solving NSP on a G -partite graph as defined in the preceding paragraph provides a solution to the MMMC. In Chhajed and Lowe, [1990] a version of the MMMC in which there is a fixed cost of locating a new facility u at node k , is modeled as an NSP.

1.3 Additional Problems as NSP: We now cite four additional problems that can be posed

as Node Selection Problems.

Problem 1: 0-1 Quadratic Programming

A 0-1 quadratic programming problem is [Barahona, 86]:

$$(QP) \min \frac{1}{2}x^T Qx + cx = \sum_{i=1..n} \sum_{j=i+1..n} q_{ij} x_i x_j + \sum_{i=1..n} c_i x_i, x \in \{1,0\}.$$

To model QP as an NSP we create a G-partite graph, G° , (and a flow graph $G(Q)$) with a node-family for each x_i (a node for each x_i in $G(Q)$) which has two nodes, n_{i0} and n_{i1} .

Node n_{i0} (n_{i1}) corresponds to the variable x_i taking the value 0 (1). Join two node-families (two nodes in $G(Q)$) if and only if $q_{ij} > 0$. The weight on arc (n_{i1}, n_{j1}) is initially set equal to q_{ij} and all other arcs between σ_i and σ_j are initially given weight 0. To account for the linear costs c_i , we select an index j such that $q_{ij} > 0$ and add c_i to the weight on arcs (n_{i1}, n_{j0}) and (n_{i1}, n_{j1}) . It is easy to see that NSP on G° is a reformulation of QP.

Problem 2: Product Design - Marketing

Consider the following variation of a product design problem arising in marketing [Eriksen and Berger, 1987]: A product has to be designed with m attributes.

Corresponding to an attribute u there are n_u discrete levels of the attribute (e.g., color is an attribute with blue, green and red as three possible "levels"). For each level of each attribute we have a measure of customer preference (main effect). In addition, there are two-way interaction effects between level k of attribute u and level r of attribute v . The objective is to design a product by choosing a level of each attribute such that the sum of the main effects and the two-way interaction effects is maximum. Transforming this product design problem to NSP is similar to the transformation for MMMC with the fixed locational costs.

Problem 3: Product Design - Engineering

Askin and Goldberg, [1988], have looked at a product design model focussing on the engineering attributes of a product, similar to the product design problem from the marketing perspective, described above. Again, a level of each attribute is to be selected to minimize the sum of production cost and average cost of quality, which is a function of target design and the actual performance of a design. Production costs and the distribution

of a quality variable can be an arbitrary function of attribute levels. A design point is defined by the setting for each attribute. Experimentation is carried out by selecting a set of design points and making multiple observations for each design point. The mean and variance of the quality of each design point are computed. One way to select a design is to minimize the cost of each attribute level (main effect) and the cost of quality defined by the square of the bias (difference between mean quality and the target quality of a design point), multiplied by a cost coefficient for quality loss. Askin and Goldberg develop a model, called the quadratic selection model, (equivalent to NSP) to solve the problem.

Problem 4: Public Transit Schedule:

Consider a public mass transit system (trains, subways, busses) [Domschke, 1989] where we are given a set of transfer stations and a set of routes connecting these transfer stations, a cycle time (amount of time between successive departures at any station along its route) for each train, known number of passengers who want to change between routes at transfer stations, and known running times between stations and stopping times at stations. We want to determine the departure time of each train within its given cycle at the initial station of its route such that the sum of all waiting times for all passengers changing routes is minimized. To represent this problem as an NSP we construct one node-family for each route. The nodes in a node-family correspond to different possible departure times for the train from its initial station and two node-families are adjacent if there are passengers who want to change between those two routes. The weight on an arc is the total waiting time of all passengers who want to change between the routes (represented by node-families) at the departure times represented by the end nodes of the arc.

The quadratic assignment problem (and hence the traveling salesman problem) also can be posed as an NSP. For these two problems the flow graph will be complete and so the results of this paper cannot be applied to these two problems (if the results were applicable, we would have shown that $P=NP$!). However, the results of this paper can be used to obtain lower bounds to the QAP and the TSP by deleting (through Lagrangian

relaxation) some of the arcs of the flow graph.

We would like to point out that NSP is a special case of nonserial dynamic programming. Lipton and Tarjan [1980] had given a planar separator theorem and shown that a nonserial dynamic programming problem when each variable can take only two values and the flow graph is planar, can be solved in $2^{O(\sqrt{m})}$ where m is the number of nodes in the flow graph. We will return to this in Section 5 to compare the efficiency of our algorithm versus theirs.

In the remainder of this paper we give a polynomial time algorithm for a class of NSP which is characterized by the structure of the flow graph G . In section 2 we summarize the results from our earlier paper, Chhajed and Lowe [1990], on solving NSP when the flow graph is series-parallel. These results will be used in the later sections. In section 3, we define a reduction operation on the G -partite graph which is similar to the contraction operation defined for a graph. In section 4 we define a Halin graph and present a polynomial time algorithm for NSP when the flow graph is Halin. In concluding the paper in section 5, we show how the results can be extended to other flow graphs.

2. Previous Results

In this section we report some results from our previous paper [Chhajed and Lowe, 1990] in which a polynomial time algorithm for NSP when the flow graph is series-parallel is given.

Definition: A graph is *series-parallel* [Richey, 1989] if it can be reduced to an arc by repeated applications of the following operations:

(G1) *Series Reduction:* Replace any degree-2 node q , and the incident arcs (u,q) and (v,q) , $u \neq v$, by a new arc, $a'(u,v)$, incident to u and v .

(G2) *Cut Reduction:* If q is a pendant node (a node of degree one) adjacent to node u , find a node $v \neq q$ adjacent to u , delete node q and add an additional arc $a'(u,v)$.

(G3) *Parallel Reduction*: Replace two arcs e and f which are both incident to nodes u and v , by a new arc, g , incident to u and v .

The new arcs that are added to the graph in the above operations are named pseudo-arcs in [Richey, 1989]. Richey describes an operation similar to operation (G2), calling it a Jackknife reduction, but does not add the new arc $a'(u,v)$. If we perform parallel reduction on (u,v) immediately after the cut reduction, we get Richey's Jackknife reduction. Thus, although there is a minor difference in the definition of one operator, which we need for our algorithm, the above definition of a series-parallel graph is identical to that of Richey.

Three graph operations (GP1, GP2, and GP3) on a G -partite graph are defined which are similar to the operations (G1), (G2), and (G3) discussed above so that the new G -partite graph corresponds to G after the elementary operation. The outcome of two of these operations will result in parallel arcs in the graph. We emphasize here that if there are parallel arcs between two given nodes of a G -partite graph G° , and if this pair of nodes is in a feasible solution $S(G^\circ)$ to NSP, then the parallel arcs are also in $S(G^\circ)$, so that the arc weights of both arcs contribute to $Z(S(G^\circ))$.

With each node and each arc of G° a label is associated in the form of a set of nodes. Initially, the label of each arc e is set as $L_a(e) = \{\}$, where $\{\}$ denotes the empty set, and the label of each node u_k is set as $L_n(u_k) = \{u_k\}$. We will represent the label of an arc e defined by two nodes p and q by $L_a(p,q)$ rather than $L_a((p,q))$. During the graph operations on G° , arcs and nodes of graph G° are deleted, in some cases (new) arcs are added, and labels of the remaining arcs, as well as the arc weights, are modified to reflect the change. The labels are used, basically, to carry pertinent information about the deleted portion of the graph. In modifying the labels, we typically add two labels, where addition of labels is defined as the set union operation on the sets corresponding to the two labels. In the remainder of the paper we will denote $\lambda = \max \{n_u; u \in V(G)\}$.

(GP1): Series-Reduction: In this process a node-family σ_q such that node q is adjacent to

exactly two distinct nodes u and v of G , where $q \neq v \neq u$, is eliminated in G° and node-families σ_u and σ_v are made adjacent. Thus the reduced graph has one less node-family. This reduction has time complexity $O(\lambda^3)$.

(GP2) Cut Reduction: Given two node-families σ_q and σ_u such that node q has degree one in G and $\{(u,v), (q,u) \in E(G)\}$ we delete node-family σ_q and add parallel arcs (σ_u, σ_v) between nodes of σ_u and σ_v in the G -partite graph. Also, cut-reduction can be done in $O(\lambda^2)$ time

(GP3) Parallel Reduction: Given two node-families σ_u and σ_v such that there are two arcs between every node $u_k \in \sigma_u$ and $v_r \in \sigma_v$, we replace the parallel arcs by a single arc. The weights and the labels associated with the two parallel arcs are added and they form the weight and label, respectively, of the new arc. Furthermore, parallel-reduction can be performed in $O(\lambda^2)$ time.

Additional details about these three reduction operations can be found in the Appendix where they are presented as procedures. In Chhajed and Lowe [1990], it has been proven that each of these operations preserves the solution to NSP. Finally, an algorithm (Algorithm SP) which repeatedly uses the above three reductions to solve NSP on a G -partite graph when the flow graph is series-parallel is presented in the Appendix. If the flow graph has m nodes (m node-families in G°) and each node-family has no more than λ members, then Algorithm SP is $O(m\lambda^3)$.

3. Contraction Reduction

In this section we define a fourth elementary operation (G4) on G and (GP4) on G° . In what follows, given two nodes u and v of G (node-families σ_u and σ_v of G°), when we refer to the set of nodes adjacent to $\{u,v\}$ (node-families adjacent to $\{\sigma_u, \sigma_v\}$), we mean those nodes s in G (node-families σ_s in G°) adjacent to u or v or both (adjacent to σ_u or σ_v or both), where $s \neq u \neq v$.

(G4): Contraction Reduction: *Contraction* of two nodes u and v in G is defined as the removal of u and v , the insertion of a new node w , and the insertion of an arc between w and each node which was adjacent to $\{u, v\}$.

(GP4): Contract Reduction of two Super-nodes: In this operation we reduce two node-families, σ_u and σ_v , in G° to a single node-family σ_w . If \underline{G} denotes the graph G after nodes u and v are contracted then contracting node-families σ_u and σ_v will result in a G -partite graph corresponding to graph \underline{G} . The number of nodes in σ_w is $n_u * n_v$. The following procedure gives details of this process:

PROCEDURE CO(σ_u, σ_v)

Step 1: Create a node-family σ_w with $n_u * n_v$ nodes $\{w_r: r = 1, \dots, n_u * n_v\}$ of color w .

For each $i = 1, \dots, n_u$ and $j = 1, \dots, n_v$, with $n_u \geq n_v$, choose the unlabeled node w_r of color w , where r satisfies $r = n_u * (i-1) + j$, and set its label $L_n(w_r)$ as $L_n(u_i) \cup L_n(v_j)$. Let the function $\kappa(r) = [i, j]$.

Step 2: Choose a node-family σ_s adjacent to $\{\sigma_u, \sigma_v\}$.

For every node $s_k \in \sigma_s$ and $w_r \in \sigma_w$ where $\kappa(r) = [i, j]$:

Add a new arc $a'(s_k, w_r)$ with weight,

$$\omega_{kr}^{sw} \leftarrow \omega_{ki}^{su} + \omega_{kj}^{sv} \text{ and label}$$

$$L_a(s_k, w_r) \leftarrow L_a(s_k, u_i) \cup L_a(s_k, v_j).$$

{Here ω_{ki}^{su} and $L_a(s_k, u_i)$ (ω_{kj}^{sv} , and $L_a(s_k, v_j)$) are defined to be zero and the null set, respectively, if σ_s and σ_u (σ_v) are not adjacent}.

Step 3: Remove all the arcs connecting node-family σ_s to σ_u and σ_v . If σ_u and σ_v become disconnected from the remainder of G° then go to Step 4; else go to Step 2.

Step 4: If σ_u and σ_v are connected then choose any node-family σ_s connected to σ_w .

Set the weight of arcs joining nodes in σ_s and σ_w as:

$$\omega_{kr}^{sw} \leftarrow \omega_{kr}^{sw} + \omega_{ij}^{uv} : \kappa(r) = (i,j); \quad \forall (s_k, w_r) \in E(G^\circ)$$

$$L_a(s_k, w_r) \leftarrow L_a(s_k, w_r) \cup L_a(u_i, v_j) : \kappa(r) = (i,j); \forall (s_k, w_r) \in E(G^\circ).$$

Step 5: Delete σ_u and σ_v . Return.

As an example consider the G-partite graph, G° , shown in Figure 1 and the arc weight data shown in Figure 2. Suppose we want to contract-reduce node-families σ_a and σ_c . Since $n_a=n_b=2$, we first create a node-family σ_w with four nodes as shown in Figure 3 and set the labels as $L_n(w_1)=\{a_1, c_1\}$, $L_n(w_2)=\{a_1, c_2\}$, $L_n(w_3)=\{a_2, c_1\}$, and $L_n(w_4)=\{a_2, c_2\}$. Also let $\kappa(1) = (1,1)$, $\kappa(2) = (1,2)$, $\kappa(3) = (2,1)$, and $\kappa(4) = (2,2)$. In Step 2 we choose node-family σ_b , which happens to be connected to both σ_a and σ_c . We connect σ_b and σ_w (Figure 3) and compute the weights and labels. Since the labels on arcs in (σ_a, σ_b) and (σ_c, σ_b) are empty, the labels on the new arcs are also empty sets and are not shown in Figure 3. In Step 3 we delete arcs (σ_b, σ_a) and (σ_b, σ_c) and go back to Step 2 since σ_a and σ_c are still connected to G° .

We now choose node σ_d which is connected to σ_c , connect σ_w and σ_d , and compute the weight and label of these arcs. We then delete the arcs connecting nodes in σ_d and σ_c . This disconnects σ_a and σ_c from the rest of the graph (Figure 4), so we go to Step 4. Since σ_c and σ_a are connected, we select node σ_b which is connected to σ_w and modify the weights and labels of arcs joining σ_b and σ_w . Node-families σ_c and σ_a are now deleted. The final result of applying procedure CO is shown in Figure 5.

The complexity of Step 1 is $n_u * n_v$. Step 2 can be carried out in $n_s * n_u * n_v$ time which is repeated for all σ_s connected to σ_u or σ_v giving it a complexity of $O((\sum_{s \text{ is adjacent to } \{u,v\}} n_s) * n_u * n_v)$. The complexity of Steps 4 and 5 is no larger than of Step 2. Thus, the complexity of CO is $O((\sum_{s \text{ is adjacent to } \{u,v\}} n_s) * n_u * n_v)$. We now show that contract-reduction preserves an NSP solution on G° .

Let ψ be an arbitrary subset of nodes of a G-partite graph G° such that there is at most one node from each node-family in ψ . Let $S^*(G^\circ, \psi)$ be an optimal solution of a

constrained version of NSP on G° with the set of nodes ψ fixed, and let $Z(S^*(G^\circ, \psi))$ be the value of this solution. Thus, $S^*(G^\circ, \{\})$ is a solution to NSP.

Lemma 1: For a G-Partite graph G° with node-families σ_u and σ_v , let \underline{G}° and \underline{G} be the results of contracting node-families σ_u and σ_v in G° and nodes u and v in G . Given an optimal solution $S^*(\underline{G}^\circ)$ to $\text{NSP}(\underline{G}^\circ)$, an optimal solution to $\text{NSP}(G^\circ)$ can be constructed using the nodes and arc labels of $S^*(\underline{G}^\circ)$.

Proof: Let $S^*(\underline{G}^\circ)$ be an optimal solution to $\text{NSP}(\underline{G}^\circ)$ and let $w_{r^*} \in \sigma_w$ be in this optimal solution, where σ_w is the node-family introduced in G° as a result of contraction of σ_u and σ_v . Let $u_{i^*} \in \sigma_u$ and $v_{j^*} \in \sigma_v$ be such that $\kappa(r^*) = (i^*, j^*)$. Let $\psi^* = \{q_{p^*} : (w_{r^*}, q_{p^*}) \in S^*(\underline{G}^\circ)\}$ i.e., ψ^* is the set of nodes adjacent to w_{r^*} in $S^*(\underline{G}^\circ)$. All nodes in ψ^* are also in graph G° and belong to node-families adjacent to σ_u and/or σ_v . Let $\underline{\Delta}^*$ denote the set of arcs between w_{r^*} and the nodes in ψ^* .

In order to obtain a solution to $\text{NSP}(\underline{G}^\circ \setminus \sigma_w, \psi^*)$ we can delete the arcs in $\underline{\Delta}^*$ from $S^*(\underline{G}^\circ)$. That is, $S^*(\underline{G}^\circ \setminus \sigma_w, \psi^*) = S^*(\underline{G}^\circ) \setminus \underline{\Delta}^*$. $S^*(\underline{G}^\circ \setminus \sigma_w, \psi^*)$ is also an optimal solution to $\text{NSP}(G^\circ \setminus \{\sigma_u, \sigma_v\}, \psi^*)$ and has the same objective function value on graphs $\underline{G}^\circ \setminus \sigma_w$ and $G^\circ \setminus \{\sigma_u, \sigma_v\}$ because these two graphs are the same. If Δ^* is the set of arcs between $\{u_{i^*}, v_{j^*}\}$ and nodes in ψ^* , including the arc (u_{i^*}, v_{j^*}) if it exists, then the sum of the weights and labels on the arcs in Δ^* are the same as the sum of the weights and labels on arcs in $\underline{\Delta}^*$. Thus, $S^*(\underline{G}^\circ \setminus \sigma_w, \psi^*) \cup \Delta^*$ is a feasible solution to $\text{NSP}(G^\circ)$ with the objective function value $Z(S^*(\underline{G}^\circ))$.

What remains to be shown is that $S^*(\underline{G}^\circ \setminus \sigma_w, \psi) \cup \Delta^*$ is also an optimal solution to $\text{NSP}(G^\circ)$. To do so, we first assume that a solution, $S^{*'}(G^\circ)$ with objective function value better (lower) than $Z(S^*(\underline{G}^\circ))$ exists and then arrive at a contradiction. Let $u_{i'} \in \sigma_u$ and $v_{j'} \in \sigma_v$ be such that they are in this optimal solution. Let $w_{r'} \in \sigma_w$ be such that $\kappa(r') = (i', j')$. Let $\psi' = \{q_{p'} : q_{p'} \in S^{*'}(G^\circ), q$ is in the set of nodes adjacent to $\{u, v\}\}$, Δ' is the set of arcs between $\{u_{i'}, v_{j'}\}$ and nodes in ψ' , including the arc $(u_{i'}, v_{j'})$ if it exists, and $\underline{\Delta}'$ is

the set of arcs between $w_{r'}$ and the nodes in ψ' . Now, $S^*(G^\circ) \setminus \Delta'$ is an optimal solution to $\text{NSP}(G^\circ \setminus \{\sigma_u, \sigma_v\}, \psi')$ and $\text{NSP}(G^\circ \setminus \sigma_w, \psi')$. Also $\{S^*(G^\circ) \setminus \Delta'\} \cup \underline{\Delta}'$ is a feasible solution to $\text{NSP}(G^\circ)$. However, the sum weights and labels on Δ' and $\underline{\Delta}'$ are the same. Thus, we have obtained a feasible solution to $\text{NSP}(G^\circ)$ with a value smaller than $Z(S^*(G^\circ))$, a contradiction. «»

In the next section we define a Halin graph and give an algorithm to solve NSP when the flow graph is Halin. This algorithm makes use of GP1, ..., GP4 defined in the previous two sections.

4. Halin Graphs

In this section we give an algorithm to solve (NSP) on a G-partite graph corresponding to a Halin flow graph. A *Halin Graph* is constructed as follows: Take a tree T having no nodes of degree two, with a planar embedding and add a cycle C formed by all the leaf nodes of T such that $G = T \cup C$ remains planar (Figure 6). A procedure to recognize a Halin graph in polynomial time is given in Cornuejols, Naddef, and Pulleyblank [1985].

Our solution procedure to solve NSP on a Halin flow graph proceeds by first identifying a set of pairs of nodes of G . Each pair of nodes is contracted after which the original flow-graph reduces to an *outerplanar* graph, which is known to be a series-parallel graph [Wimer, 1987]. Corresponding operations are also performed on G° . Subsequently we use Algorithm SP to solve NSP on this resulting outerplanar graph and recover the solution to the original problem on the Halin graph. We begin by introducing some additional notation.

Given a Halin graph, G , let C be the set of cycle nodes (i.e. $V(C)$) and let I be the non-cycle nodes (non-tip nodes of T). We assume that G has no nodes of degree 2 (see section 5 for relaxation of this assumption). Let $|C| = \theta$ and $|I| = \eta$, so that $\theta + \eta = m$. Select

a node $r \in I$ which is adjacent to no more than one non-cycle node. Letting v be the number of cycle nodes adjacent to r , we now number all of the cycle nodes of G consecutively in a counterclockwise fashion, in such a way that the cycle nodes adjacent to r are numbered $1, 2, \dots, v$.

Now direct all of the arcs of T away from node r . If there is a directed path from node $p \in I$ to node $q \in V(G)$, we say that q is a *descendant* of p , and if p is adjacent to q , then p (q) is the *parent* (*child*) of q (p). Given any node $i \in I$, we denote the set of cycle nodes (C -nodes) which are descendants of i by $C(i)$. We also define $C(i) = \{i\}$ for node $i \in C$. With this construction we note that for any $i \in I$, the member(s) of $C(i)$ are numbered consecutively. In fact $C(r) = \{1, \dots, \theta\}$ and $\{1, \theta\}$ is a subset of $C(i)$ if and only if $i = r$. Also, if $q \in I$ is a descendant of p , then $C(p) \supset C(q)$. We also note that if q is not a descendant of p then $C(q) \cap C(p) = \emptyset$.

For any node $i \in I$, we call the *youngest* child of i that child, denoted by y_i , which has the lowest numbered C -node as a descendant. If one or more children of i are themselves C -nodes, the indices of the C -node children are used to define the youngest child of i .

As an overview, we will contract every non-cycle node with an appropriately selected cycle node, i.e., η pairs will be contracted and each pair to be contracted will be made up of a non-cycle node and a matched cycle node. We now specify for each $i \in I$, a cycle node (denoted by $c(i)$) to contract with i . As will be shown shortly, we choose the nodes $c(i)$ so that:

- i) $c(i) \neq c(j)$ for $i \neq j$ so that each node-family of \hat{G}° contains no more than λ^2 nodes,
- ii) The graph, \hat{G} , resulting after the η contractions is planar, and
- iii) Each node of \hat{G} is in the exterior boundary of \hat{G} so that \hat{G} is outerplanar.

The nodes $c(i)$ are chosen as follows: For each node $i \in I$, if $y_i \in C$, then $c(i) = y_i$. Otherwise, if $y_i \in I$, then $c(i)$ is the largest indexed member (oldest member) of $C(y_i)$. We

note in particular that $c(r)$ is that cycle node which is numbered 1 since node r is adjacent to the cycle node numbered 1. An example of the above construction and definitions is shown in Figure 7. The dashed lines in the figure are between nodes i and $c(i)$ to be contracted.

The graph \hat{G} which results from the contraction is shown in Figure 8. We note that \hat{G} contains parallel arcs. Figure 9 shows the result of performing all parallel reductions on the graph in Figure 8 (after some rearrangement of the embedding).

We first show part i) for the above choice of $c(i)$ s.

Lemma 2: $c(i) \neq c(j)$ for any $i, j \in I, i \neq j$.

Proof: Letting y_i (y_j) be the youngest child of i (j) we have two cases.

Case I: y_i is not on a directed path from i to j .

In this case, $C(y_i) \cap C(y_j) = \emptyset$ so that $c(i) \neq c(j)$.

(A similar argument holds for y_j not on a directed path from j to i .)

Case II: y_i is on a directed path from i to j .

Letting q denote the index of the node with the largest number in $C(j)$, we note that $c(i) \geq q$.

Since j has at least two descendants, q is strictly greater than any member of $C(y_j)$ so that $q > c(j)$. Thus $c(i) > c(j)$.

(A similar argument holds for y_j on a directed path from j to i .) «»

Parts ii) and iii) are established in the following:

Theorem 1: Let \hat{G} be the graph resulting from contracting the pairs $\{(i_j, c(i_j)), j=1, \dots, \eta\}$.

Then,

a) \hat{G} is planar, and

b) each node of \hat{G} is on the exterior boundary of \hat{G} , so that \hat{G} is outerplanar.

Proof: Each pair of consecutive cycle nodes of G is in a unique face of G . From Lemma 2, $c(i) \neq c(j)$ for all $i, j \in I, i \neq j$, so the face of G containing $c(i)$ and $c(i)+1$, denoted by F_i , is distinct from the face F_j containing $c(j)$ and $c(j)+1$, for every $i, j \in I$. For every $i \in I$

construct an artificial edge in F_1 connecting i and $c(i)$. Note that the resulting graph, denoted by \hat{G} , is planar.

From the definition of contraction of nodes, the contraction of i and $c(i)$ in G is equivalent to "shrinking" (as defined in Lipton and Tarjan [1979]), the (artificial) edge $(i, c(i))$ in G . In Lemma 1 of Lipton and Tarjan, it is shown that shrinking an edge of a planar graph preserves planarity. It now follows that contracting of the pairs $\{(i, c(i))\}$ of G results in \hat{G} planar.

That \hat{G} is outerplanar again follows from the definition of contraction and the fact that every node $i \in I$ is contracted with a cycle node of G . «»

The above results provide a justification for the following algorithm:

ALGORITHM HALIN

Given: A G -partite graph, G° , corresponding to a Halin flow graph, $G = T \cup C$.

Output: Solution to NSP on G° .

Step 0: Let $C = V(C)$; $I = V(G) \setminus V(C)$; $r \in I$: r is adjacent to two or more nodes in C . Number these nodes of C adjacent to r in a counter-clockwise fashion, starting with 1 and continue numbering the remainder of the nodes of C .

Step 1: Root T at r . Let $C(i) = \{j: j \text{ is a descendant of } i; j \in C\}$, $\forall i \in I$, and let $C(i) = \{i\}$ $\forall i \in C$.

For all $i \in I$ let y_i be that child of node i : $\min \{j: j \in C(i)\} \in C(y_i)$.

Define $c(i) = y_i$ if $y_i \in C$; otherwise $c(i) = \max \{j: j \in C(y_i)\}$, $\forall i \in I$.

Step 3: Contract pairs $(i, c(i)) \forall i \in I$ in G and the corresponding node-families in G° , using (G4) and procedure CO, respectively, deriving graphs \hat{G} , and \hat{G}° .

Step 4: Call Algorithm SP to solve NSP on \hat{G} , and \hat{G}° .

Lemma 3: The complexity of solving NSP for a Halin flow graph using Algorithm HALIN is $O(m\lambda^6)$.

Proof: As we will show, the total effort is dominated by the work in Step 4, i.e., solving the NSP on \hat{G}° when \hat{G} is series-parallel.

We have argued earlier that to contract σ_u and σ_v takes $O(n_u * n_v * \sum_{s \text{ adjacent to } \{u,v\}} |\sigma_s|)$ effort. Thus the total effort to create graphs \hat{G} and \hat{G}° is $O(\sum_{i \in I} (|\sigma_i| * |\sigma_{c(i)}| * \sum_{s \text{ adjacent to } \{i, c(i)\}} |\sigma_s|))$. Again, letting λ be an upper bound on the number of nodes in any family of the original G -partite graph G° , some σ_s in the above expression may be the result of a previous contraction operation, in which case it may have up to λ^2 members. However, in any case, $|\sigma_s| \leq \lambda^2$. It is always the case that $|\sigma_i| \leq \lambda$ and $|\sigma_{c(i)}| \leq \lambda$.

Letting k_i be the number of nodes adjacent to $i \in I$ and noting that the number of nodes adjacent to $c(i)$ is 3, we have $\sum_{i \in I} (k_i + 3) = O(m)$. Thus the total effort for creating graphs \hat{G} and \hat{G}° is $O(m\lambda^4)$. In Step 4 we call algorithm SP with input graphs \hat{G} and \hat{G}° , where \hat{G} is a series-parallel graph with $O(m)$ nodes and each node-family of \hat{G}° has no more than λ^2 members. Thus using algorithm SP on \hat{G} and \hat{G}° takes $O(m\lambda^6)$ effort, which is the complexity of Algorithm HALIN.«»

Corollary: Problem MMMC on a transport graph τ with n nodes, a Halin flow graph, and each new facility can be at any one of the n nodes of τ , can be solved in $O(mn^6)$.

5. Extensions

In this section we give examples of other graphs for which NSP can be solved by using GP1, ..., GP4 in polynomial time. Specifically we define a generalized Halin graph and π -Halin graphs. Finally, we show that using our results, we get a linear time algorithm for 0-1 quadratic programming problem when G° representing the 0-1 quadratic program corresponds to a Halin flow graph.

5.1 Generalized Halin Graphs: We can generalize the definition of a Halin graph to a graph constructed as $G'=T' \cup C'$, where T' is a tree (which could have nodes of degree two) and C' is a cycle connecting a subset of the leaf nodes of T' . Thus, there may be tip nodes of T' not on the cycle C' (G' could have nodes of degree one), and G' could have nodes of degree two on the cycle and on the tree. After maximal application of series and cut-reductions to G' , the resulting graph will be Halin, therefore recognition of these graphs and solving NSP on them can be done in the same time complexity as before.

5.2 π -Decomposable Graphs: We now give a further generalization of the class of graphs which are solvable by the repeated applications of GP1,...,GP4 in polynomial time. In defining this class there are two important factors to be kept in mind; i) a graph in the class should be recognizable in time complexity no larger than the time it will take to solve NSP, and ii) there should be limited applications of the contraction-reduction. In particular, if w is the result of contracting two nodes, then w should not be used in further contractions (in order to bound the number of nodes in any node-family of the G -partite graph).

We first introduce some definitions. The *connectivity* of a graph is the minimum number of nodes whose removal results in a disconnected graph. A graph is said to be n -connected if its connectivity is at least as large as n . The *t -decomposition* of a graph, which is unique, [Hopcroft and Tarjan, 73; Bixby and Wagner, 88] is a tree, T , the nodes of which are graphs. Two nodes in T are adjacent if and only if they have a common arc, called the *marker arc*. In the t -decomposition, (i) every member of $V(T)$ has at least three arcs and is a polygon (cycle), bond (graph on two nodes with parallel arcs), or a prime (a graph which is 3-connected after deleting all loops and all but one arc in each parallel class), (ii) only bond members of $V(T)$ have arcs parallel to their parent marker (defined below), and (iii) no two polygons or bonds have a marker arc in common. The reverse of decomposition is a *merge* operation; while merging two adjacent nodes of T , the common

marker arc is identified and then erased. If we perform all the merge operations (in any order) we get the graph G . An $O(V(G)+E(G))$ algorithm to compute the t -decomposition is given in [Hopcroft and Tarjan, 73].

If we direct all arcs of a tree T away from a node $D \in V(T)$, T is *rooted* at D . Given a rooted T , and two nodes $H, K \in V(T)$ such that arc $(a, b) \in E(H) \cap E(K)$ (i.e., (a, b) is a marker arc of H and K), H is *parent* of K if there is a directed arc from H to K in the rooted tree T . Arc (a, b) is called the *child marker* of K . Note that every node of rooted tree T , except the root node, has one and only one child marker. For a rooting at node R , let $\text{cmn}(K, R)$ denote the nodes $\{a, b\}$ corresponding to the end nodes of the child marker of K for all $K \in V(T) \setminus R$.

We now define [Chhajed and Lowe, 90] a family of graphs, π . Graph B is a member of π if and only if there are two terminal (nodes) u and v of B , such that for arbitrary fixed nodes, $u_k^\circ \in \sigma_u$ and $v_r^\circ \in \sigma_v$, $S^*(G^\circ(B), \{u_k^\circ, v_r^\circ\})$ can be computed in polynomial time, where $G^\circ(B)$ is the G -partite graph corresponding to B . In addition, graph B should be recognizable in polynomial time. Note that π may contain non-planar graphs, e.g. K_5 with any pair of nodes as terminals is in π . Members of π include Halin graphs, series-parallel graphs, as well as graphs obtained by taking a series-parallel graph or a Halin graph, G , two additional nodes (which will be terminals), $\{u, v\}$, and connecting node u (v) to an arbitrary subset of nodes of G . The graphs in Figure 10 are examples of members of π .

G is said to be π -*Decomposable* graph, if there exists a node \bar{R} such that when the t -decomposition tree of G is rooted at \bar{R} , each component $H \in V(T) \setminus \bar{R}$ is in π with terminals $\text{cmn}(H, \bar{R})$ and \bar{R} is in π for some pair of nodes as terminals. Note that if \bar{R} is series-parallel or Halin then \bar{R} is in π . Figure 11 gives an example of a π -Decomposable graph along with its t -decomposition.

To recognize a π -decomposable graph G , we first find its t -decomposition. Then we select a node R of this tree, root T at R , and test whether R is in π for some pair of nodes

of R . This can be done in polynomial time as there are at most $O(V(R)^2)$ pairs of nodes to be tested. If R is π , we then test for each member of $V(T) \setminus R$ whether it is in π with terminals $\text{cmn}(H, R)$. If the answer is affirmative for each component in $V(T) \setminus R$ we are done, otherwise we select another unselected node of T and continue. Thus determining whether a graph is π -decomposable can be done in polynomial time.

In order to solve NSP on a π -decomposable flow graph, we first find the node \bar{R} and root the tree at \bar{R} . The following recursive step is carried out until node \bar{R} is obtained.

Consider a component $H (\neq \bar{R})$ which is a leaf node in the t -decomposition tree.

Case I: If H is a polygon, we perform series-reduction on both H and $G^\circ(H)$ until only the marker arc remains. Merge H with the component adjacent to it and perform parallel reduction, if necessary.

Case II: If H is prime, connect (arcs initially have zero costs) the node-families corresponding to the $\text{cmn}(H, \bar{R}) = \{u, v\}$ in $G^\circ(H)$. Select two nodes $u_k \in \sigma_u$ and $v_r \in \sigma_v$ and compute $S^*(G^\circ(H), \{u_k, v_r\})$. This can be done in polynomial time as H is in π with terminals $\text{cmn}(H, \bar{R})$. Set the weight on the arc (u_k, v_r) as $Z(S^*(G^\circ(H), \{u_k, v_r\}))$ and label as nodes in $S^*(G^\circ(H), \{u_k, v_r\})$. Perform this operation for every choice of a node in σ_u and a node in σ_v . Delete all arcs and nodes of H except the marker arc. Merge H with the component adjacent to it and perform parallel reduction, if necessary.

Case III: If H is bond, merge H with the component adjacent to it and perform parallel reduction, if necessary.

In either case, the resulting tree T will have one less node. At the end of the process we get graph \bar{R} for which NSP can be solved in polynomial time.

5.3 Quadratic zero-one programming: Pardalos and Jha, [1990] have provided an algorithm which uses the planar separator theorem [Lipton and Tarjan, 1980; Lipton and Tarjan, 1979] and runs in $O(m \log(m) 2^c \sqrt{m \log m})$ with $c > 0$, for quadratic zero-one programming (See Problem 1, Section 1) for planar graphs. Halin graphs have a 3-

separator which will make the algorithm in [Pardalos and Jha, 1990] of $O(m \log(m) 2^{3 \log m})$. The initial m is an upper bound on the complexity of finding a separator and updating weights. It may be that due to the special structure of a Halin graph and the resulting components, this can be done in constant time. In addition, the exponent of 3 comes from the fact that a Halin graph has a 3-separator, but the resulting components and subcomponents will have 2-separator. Thus it may be possible to reduce the overall upper bound to $O(\log(m) 2^{2 \log m}) = O(m^2 \log m)$. If we represent the quadratic 0-1 programming problem as an NSP with flow graph $G(Q)$ (see Section 1) then there will be two nodes in every node-family, i.e. $\lambda=2$. Thus applying Algorithm Halin to solve the quadratic 0-1 programming problem, when $G(Q)$ is Halin graph, will result in a time complexity of $O(m^2)$, which is linear. These results are also applicable when $G(Q)$ is π -decomposable. We note that Barahona [86] has provided a linear time algorithm for quadratic 0-1 programming when $G(Q)$ is series-parallel which can also be achieved by formulating the problem as an NSP and applying Algorithm SP.

References:

- Askin, R. G. and J. B. Goldberg, "Economic Optimization in Product Design," Eng. Opt., 14, (1988), 139-152.
- Barahona, F., "A Solvable Case of Quadratic 0-1 Programming," Discrete Applied Mathematics, 13, (1986), 23-26.
- Bixby, R.E. and D. K. Wagner, "An Almost Linear-Time Algorithm for Graph Realization," Math. of Operations Research, 13, (1988), 99-123.
- Chhajed, D. and T. J. Lowe, "M-median and M-center Problems with Mutual Communication: Solvable Special Cases," BEBR Paper No. 90-1654, College of Commerce and Business Administration, University of Illinois at Urbana-Champaign, 1990.
- Dearing, P. M, R. L. Francis, and T. J. Lowe, "Convex Location Problems on Tree Networks," Operations Research, 24, (1976), 628-642.
- Eriksen, S.E. and P. D. Berger, "A Quadratic Programming Model for Product Configuration Optimization," Zeitschrift fur Operations Research, 31, (1987), B 143-B159
- Erkut, E., R. L. Francis, and T. J. Lowe, "A Multimedial Problem with Interdistance Constraints," Environment and Planning B: Planning and Design, 15, (1988), 181-190.
- Erkut, E., R. L. Francis, T. J. Lowe, and A. Tamir, "Equivalent Mathematical Programming Formulations of Monotonic Tree Network Location Problems," Operations Research, 37, (1989), 447-461.
- Francis, R. L., T. J. Lowe, and H. D. Ratliff, "Distance Constraints for Tree Network Multifacility Location Problems," Operations Research, Vol. 26, 1978, pp. 570-596.
- Hopcroft, J.E. and R.E. Tarjan, "Dividing a Graph into Triconnected Components," SIAM. J. Comput., 2, (1973), 135-158.
- Kolen, A., "Location Problems on Trees and in the Rectilinear Plane," Stichting Mathematisch centrum, Kruislaan 413, 1098 SJ, Amsterdam, The Netherlands, 1982.
- Lipton, R.J. and R. E. Tarjan, "A Separator Theorem for Planar Graphs," SIAM. J. Appl. Math., 36, (1979), 177-189.
- Lipton, R.J. and R. E. Tarjan, "Applications of a Planar Separator Theorem," SIAM. J. Comput., 9, (1980), 615-627.
- Pardalos, P. M. and S. Jha, "Graph Separation Techniques for Quadratic Zero-One Programming," (1990), Computer Science Department, The Pennsylvania State University, to appear in Computers and Math. with Applications.
- Picard, J-C and H. D. Ratliff, "A Cut Approach to the Rectilinear Distance Facility Location Problem," Operations Research, 28, (1978), 422-433.
- Wimer, T. V., "Linear Algorithms on k-terminal Graphs," Report No. URI-030, Clemson University.
- Xu, Y., R. L. Francis, and T. J. Lowe, "The Multimedial Problem on a Network: Exploiting Block Structure," Working Paper, Department of Industrial and Systems Engineering, University of Florida, Gainesville, Florida, 1988.

Appendix

PROCEDURE SR(σ_q)

Step 1: Let u and v be the two nodes adjacent to node q in G , where $q \neq u \neq v$.

Step 2 For each pair of nodes $u_k \in \sigma_u, v_r \in \sigma_v$, find q_{p° giving

$$\omega_{kp^\circ}^{uq} + \omega_{rp^\circ}^{vq} = \min_{q_p \in \sigma_q} \{ \omega_{kp}^{uq} + \omega_{rp}^{vq} \} \text{ (ties can be arbitrarily broken).}$$

Add an arc $a'(u_k, v_r)$ with weight equal to $\omega_{kp^\circ}^{uq} + \omega_{rp^\circ}^{vq}$ and

let the label of this new arc be $L_{a'}(v_r, u_k) \leftarrow L_a(v_r, q_{p^\circ}) \cup L_a(u_k, q_{p^\circ}) \cup L_n(q_{p^\circ})$.

Step 3: Delete node-family σ_q . Return (to the calling algorithm).

PROCEDURE PR(σ_u, σ_v)

Step 1: Let nodes $u_k \in \sigma_u$ and $v_r \in \sigma_v$ be such that there are two arcs between them. Delete one of these arcs and add its weight to the weight of the other arc. Also add the label of this deleted arc to the label of the second arc.

Step 2: Continue Step 1 until no parallel arcs between nodes of σ_u and σ_v remain.

Step 3: Return.

PROCEDURE CR(σ_q, σ_u)

Step 1: With q a pendant node of G adjacent to u , select an arc (u, v) of G , $v \neq q$. (Such an arc exists because we have assumed that (u, q) is not the only arc of G and throughout we assume that G is connected.)

Step 2: For each node u_k of σ_u ,

Find a node q_{p° of node-family σ_q such that $\omega_{kp^\circ}^{uq} = \min_{q_p \in \sigma_q} \{ \omega_{kp}^{uq} \}$ (ties can be

arbitrarily broken).

In G° add new arcs $a'(u_k, v_r)$ for all $v_r \in \sigma_v$ with weight $\omega_{kp^\circ}^{uq}$ and

set the label of these new arcs $L_{a'}(u_k, v_r) \leftarrow L_n(q_{p^\circ}) \cup L_a(q_{p^\circ}, u_k)$.

Step 3: Delete all the nodes of node-family σ_v in G° , i.e. delete σ_v .

Step 4: Return.

ALGORITHM SP

Step 0: Set $k \leftarrow 1, G^\circ_k \leftarrow G^\circ, G_k \leftarrow G$.

Let $2D$ denote the list of nodes in G_k with degree 2. PA is the list of node pairs having parallel arcs in G_k .

Step 1: If G_k is a single arc then go to Step 6 else find a node $q \in V(G_k)$ with degree one and go to Step 2. If there exists no such node then go to Step 3.

Step 2: Let $(q,u) \in E(G_k)$ be the arc connecting q to another node u .

Cut Reduce node-families σ_u and σ_q in G_k° by calling procedure $CR(\sigma_q, \sigma_u)$.

Cut Reduce nodes u and q in G_k .

Let node v be such that it is adjacent to u in G_k and is used in $CR(\cdot)$. Add (u,v) to PA.

Set $G_{k+1} \leftarrow G_k$ (after cut-reduction)

$G_{k+1}^\circ \leftarrow G_k^\circ$ (after cut-reduction)

$k \leftarrow k+1$.

Go to Step 5.

Step 3: If $|2D| = 0$ then go to Step 5; else choose a node $q \in 2D$. Let nodes u and v be adjacent to q in G_k .

Step 4: If $(u, v) \in E(G_k)$ then add (u, v) to PA.

Series-reduce node-family σ_q by calling procedure $SR(\sigma_q)$.

Series-reduce node q .

Set $G_{k+1} \leftarrow G_k$ (after series-reduction)

$G_{k+1}^\circ \leftarrow G_k^\circ$ (after series-reduction)

$k \leftarrow k+1$

Delete q from $2D$ and go to Step 5.

Step 5: If $|PA| = 0$ then go to Step 1; else let $(u, v) \in PA$.

Parallel-reduce arcs between node-families σ_u and σ_v by calling procedure $PR(\sigma_u, \sigma_v)$.

Parallel-reduce arcs between nodes u and v .

Set $G_{k+1} \leftarrow G_k$ (after parallel-reduction)

$G_{k+1}^\circ \leftarrow G_k^\circ$ (after parallel-reduction)

$k \leftarrow k+1$

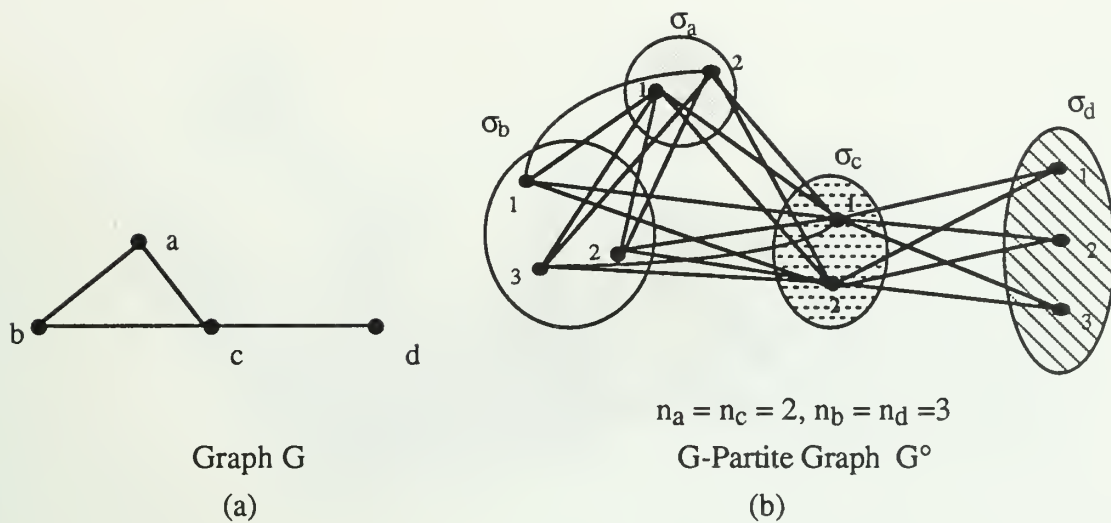
If u (or v) has degree 2 in G_k , add it to $2D$.

Go to Step 1.

Step 6: At this stage G is a single arc (u, v) . Find

$\omega_{k^\circ r^\circ}^{uv} = \min_{k \in \sigma_u, r \in \sigma_v} \{ \omega_{kr}^{uv} \}$. This is the value of the optimal solution and the

solution can be constructed by $L_a(u_{k^\circ}, v_{r^\circ}) \cup L_n(u_{k^\circ}) \cup L_n(v_{r^\circ})$. Stop.

Figure 1. Graphs G and G°

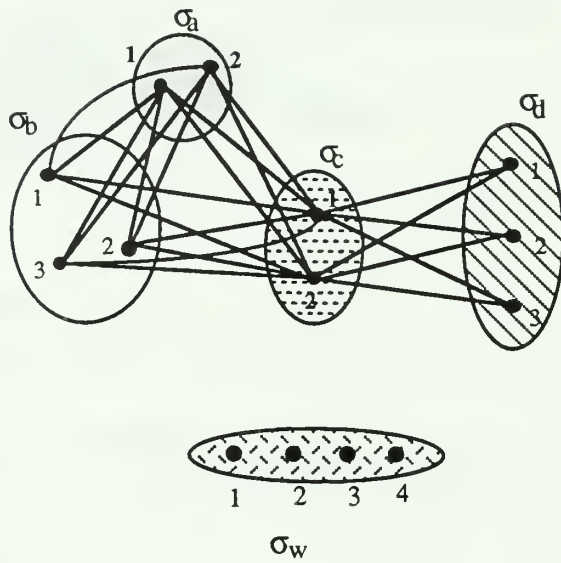
Weights			
d	1	2	3
c	1	2	3
1	5	4	8
2	7	9	6

Weights		
a	1	2
c	1	2
1	5	7
2	7	10

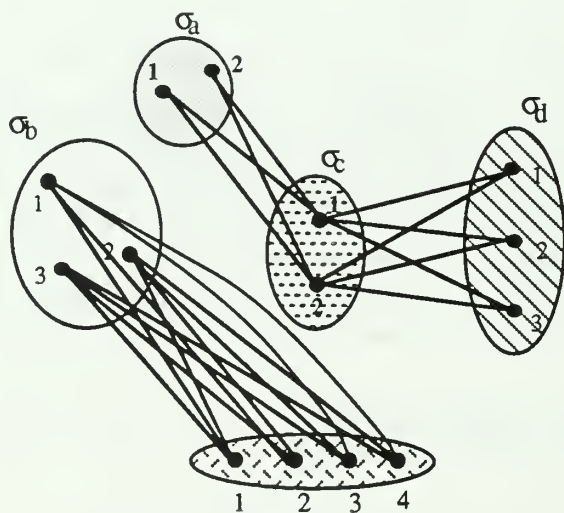
Weights			
b	1	2	3
c	1	2	3
1	9	11	14
2	19	6	12

Weights			
b	1	2	3
a	1	2	3
1	7	4	8
2	4	5	4

Figure 2. Weights on graph G°



Step 1



Weights		1	2	3	4
w \ b	1	16	26	13	23
2	15	10	16	9	
3	22	20	18	16	

Step 4

Figure 3. Contraction-Reduction: Example

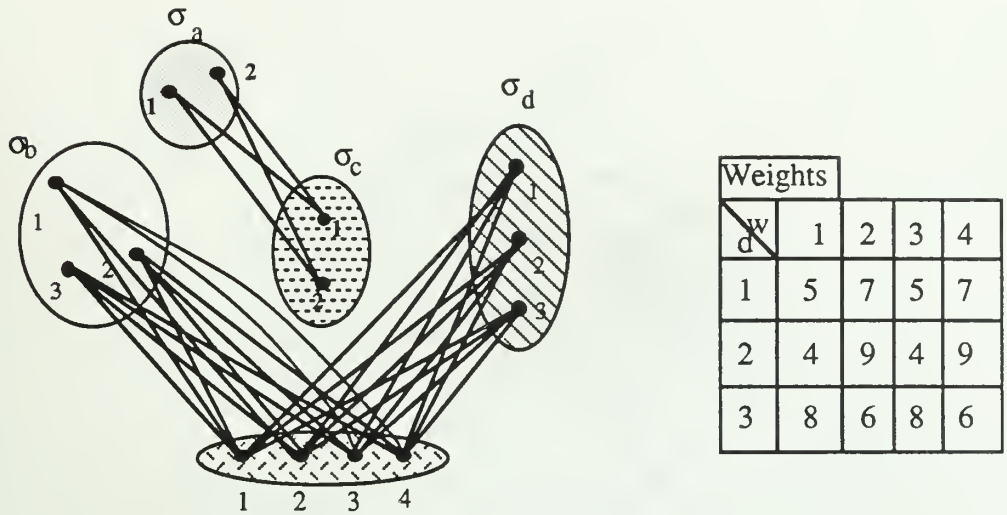
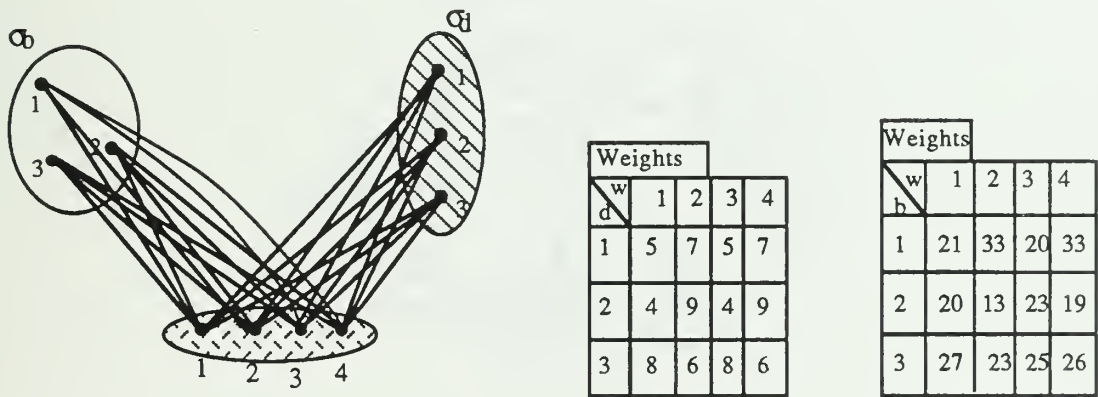


Figure 4. Contraction-Reduction Example: Partial Solution



Label on Each Arc: { }

Node Labels

$$L_n(w_1) = \{a_1, c_1\}, L_n(w_2) = \{a_1, c_2\}, L_n(w_3) = \{a_2, c_1\}, L_n(w_3) = \{a_2, c_2\}$$

$$L_n(b_1) = \{b_1\}, L_n(b_2) = \{b_2\}, L_n(b_1) = \{b_2\}$$

$$L_n(d_1) = \{d_1\}, L_n(d_2) = \{d_2\}, L_n(d_1) = \{d_2\}$$

Figure 5. Contract-Reduction: Final Solution

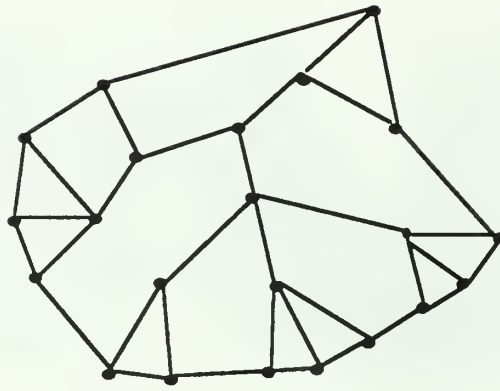
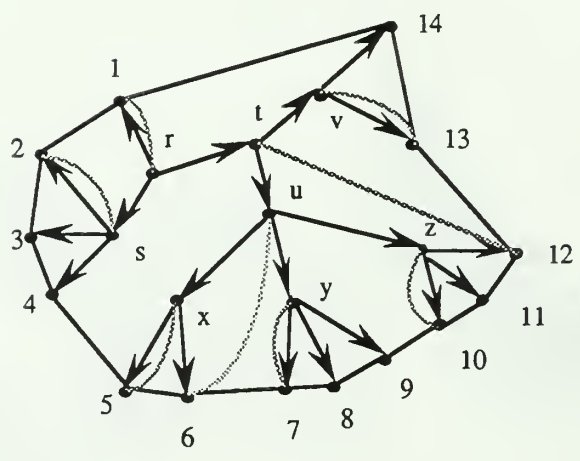


Figure 6. A Halin Graph



$$C(r) = \{1, \dots, 14\}, C(s) = \{2, 3, 4\}, C(u) = C(x) \cup C(y) \cup C(z) = \{5, 6, 7, 8, 9, 10, 11, 12\}$$

The youngest child of node t is node u .

$$c(r) = 1, c(s) = 2, c(t) = 12, c(u) = 6, c(y) = 7, c(z) = 10, c(v) = 13, c(x) = 5$$

Figure 7. An Example to Show $c(\cdot)$

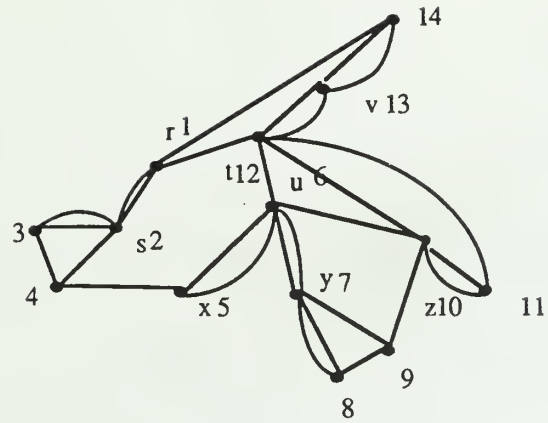


Figure 8. Graph After Contraction of pairs $(*, c(*))$

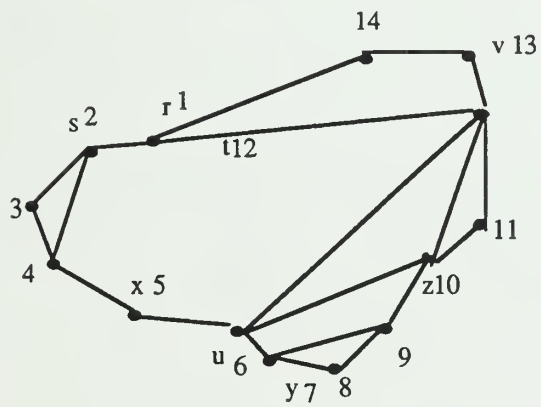


Figure 9. Simplification of Figure 8 to Show an Outerplanar Graph

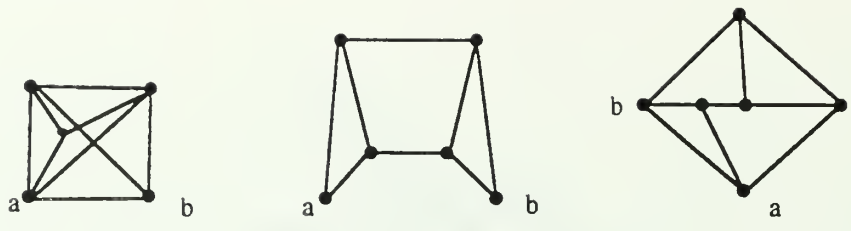
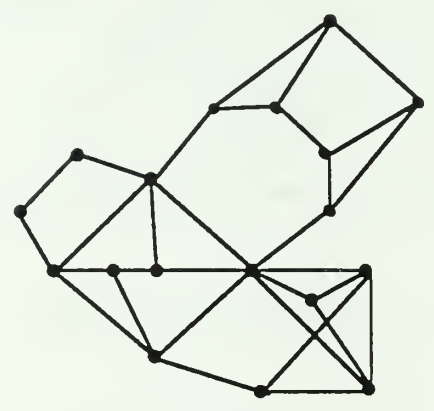
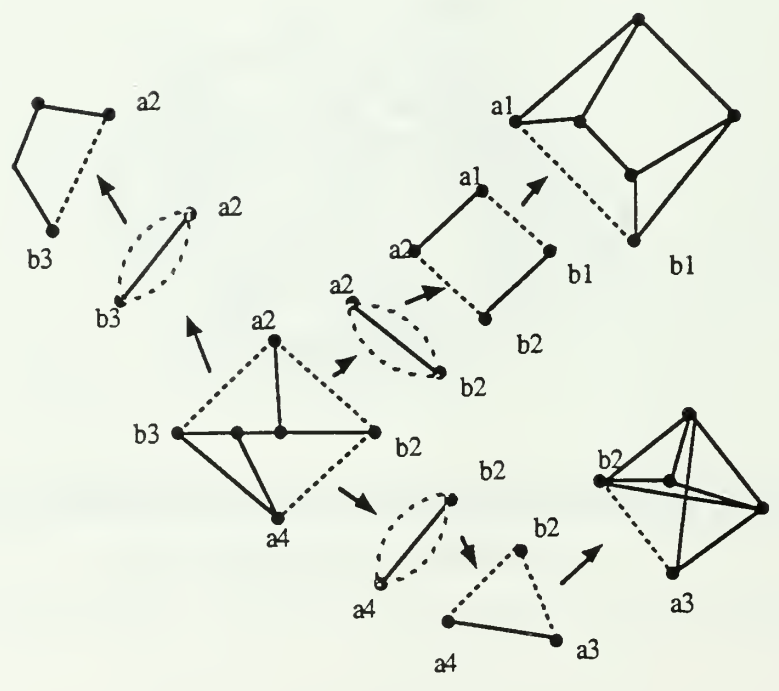


Figure 10. Examples of Graphs Which are in π



Graph G



The t-Decomposition of Graph G

Figure 11. A π -Decomposable Graph

HECKMAN
BINDERY INC.



JUN 95

Bound-To-Please® N. MANCHESTER,
INDIANA 46962

UNIVERSITY OF ILLINOIS-URBANA



3 0112 060295935