

VI. Approximation Algorithms: Travelling Salesman Problem

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UNIVERSITY OF
CAMBRIDGE

Outline

Introduction

General TSP

Metric TSP



The Traveling Salesman Problem (TSP)

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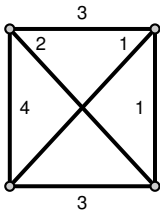


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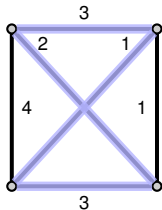


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$$3 + 2 + 1 + 3 = 9$$

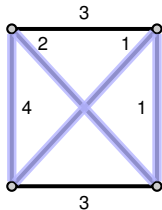


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$$2 + 4 + 1 + 1 = 8$$



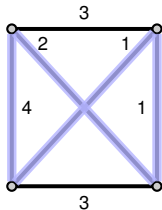
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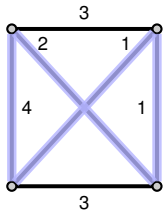
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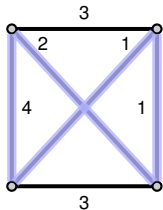
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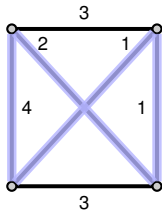
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$$\forall u, v, w \in V: \quad c(u, w) \leq c(u, v) + c(v, w).$$



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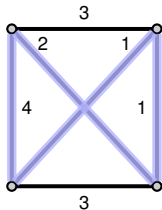
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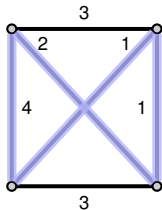
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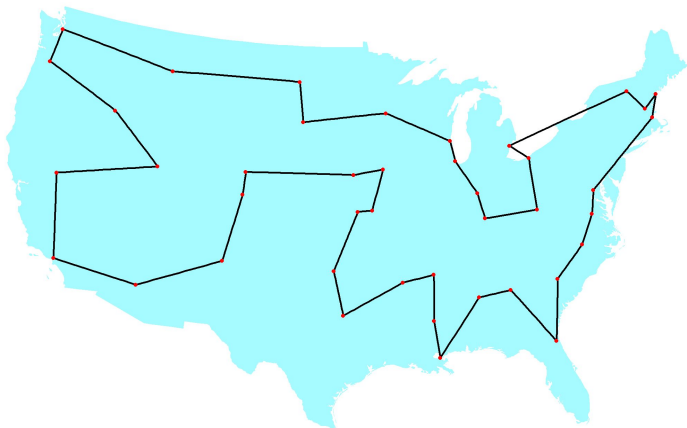
Even this version is NP hard (Ex. 35.2-2)

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History of the TSP problem (1954)

Dantzig, Fulkerson and Johnson found an optimal tour through 42 cities.



http://www.math.uwaterloo.ca/tsp/history/img/dantzig_big.html



The Dantzig-Fulkerson-Johnson Method

1. Create a linear program (variable $x(u, v) = 1$ iff tour goes between u and v)



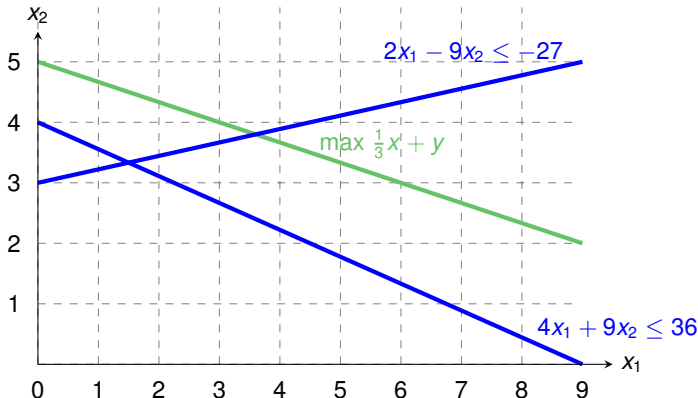
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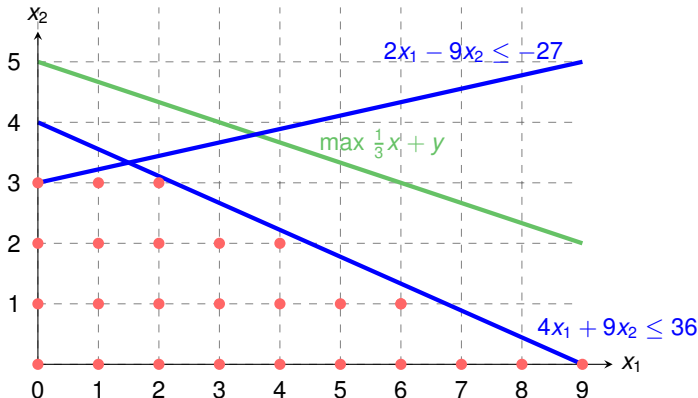
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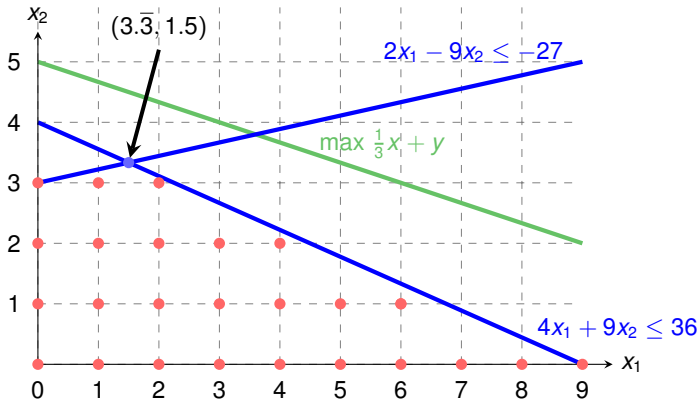
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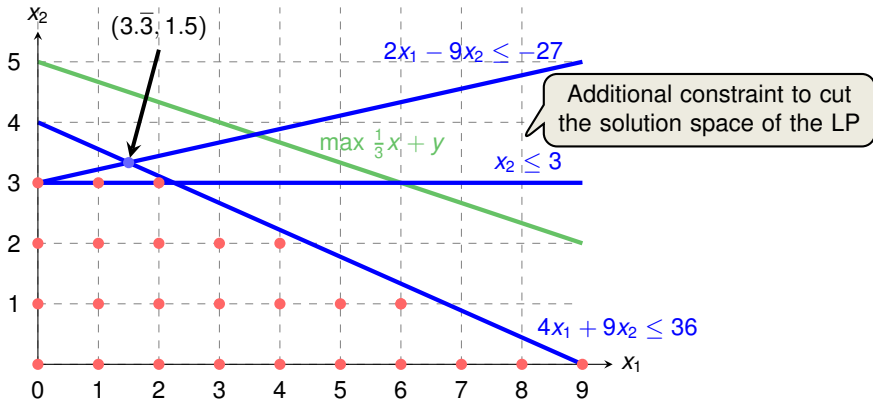
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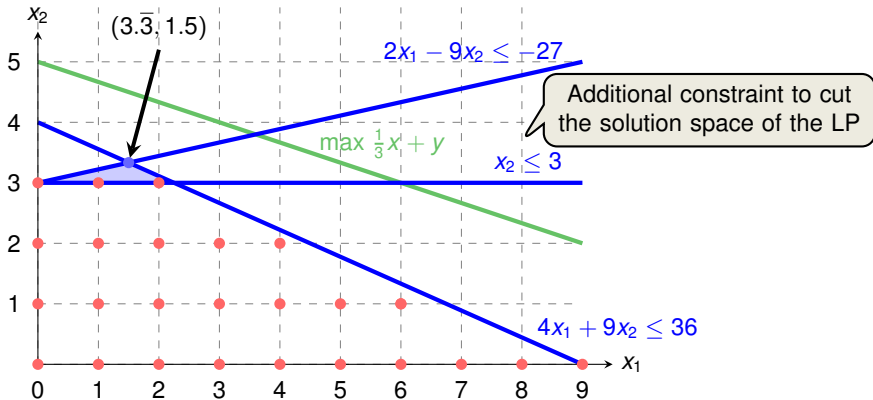
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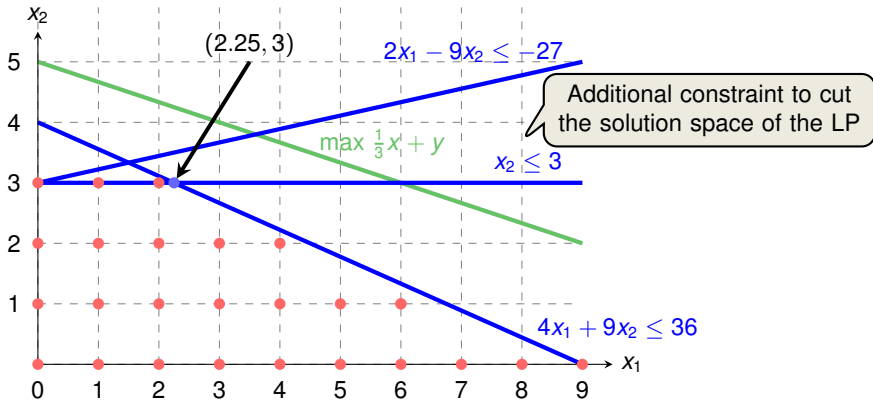
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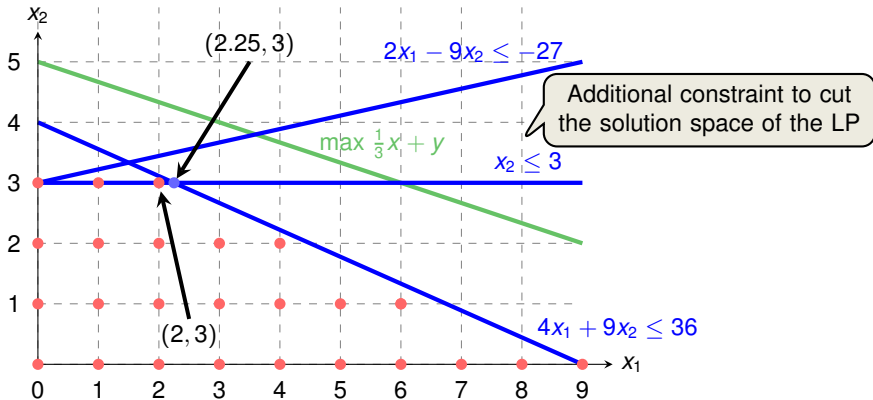
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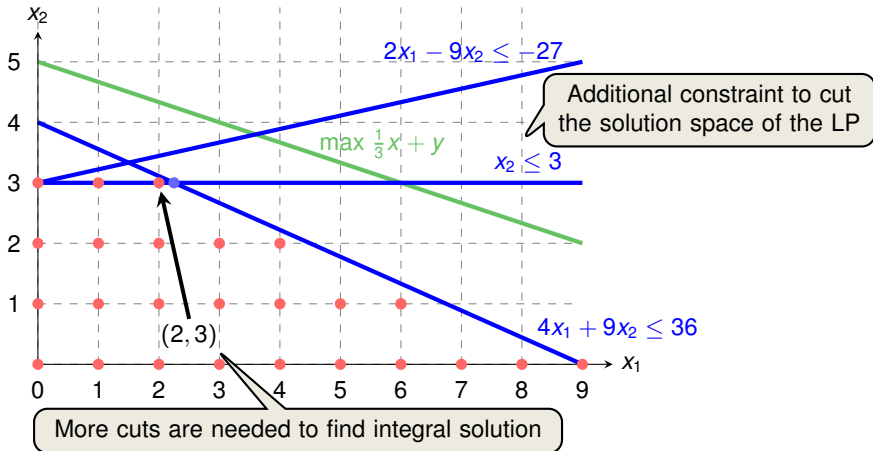
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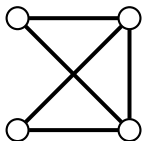
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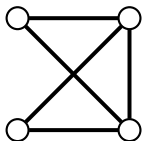
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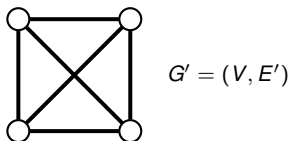
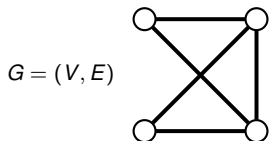
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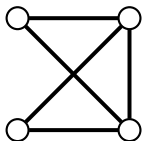
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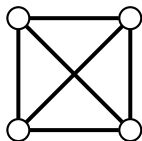
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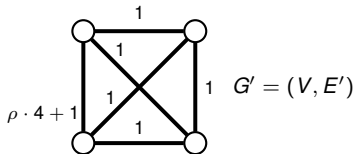
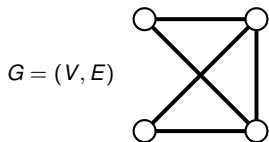
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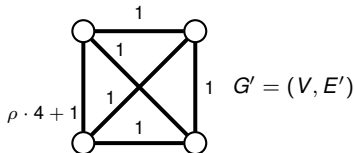
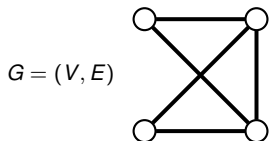
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Large weight will render this edge useless!



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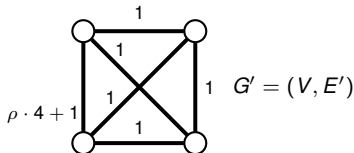
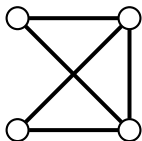
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Can create representations of G' and c in time polynomial in $|V|$ and $|E|$

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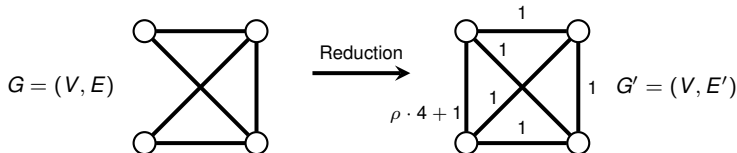
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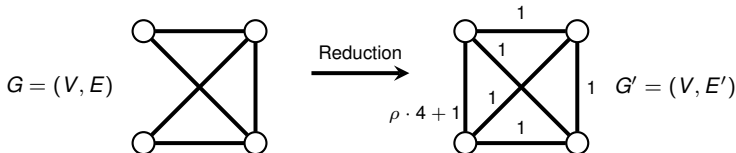
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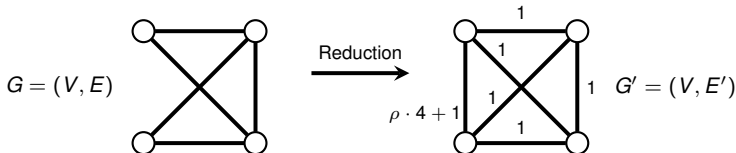
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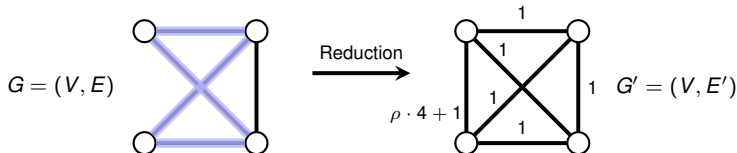
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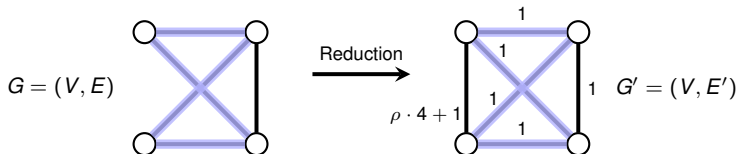
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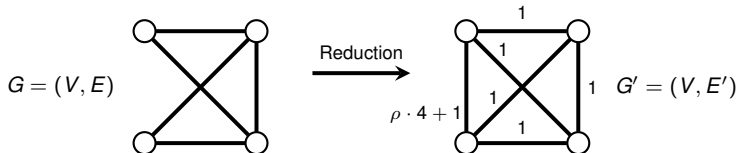
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Hardness of Approximation

Theorem 35.3

If $P \neq NP$, then for any constant $\rho \geq 1$, there is no polynomial-time approximation algorithm with approximation ratio ρ for the general TSP.

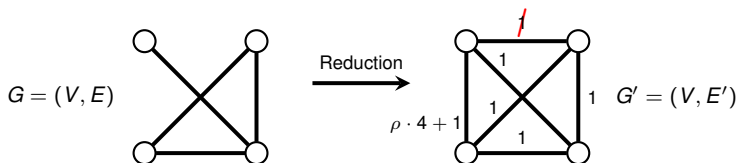
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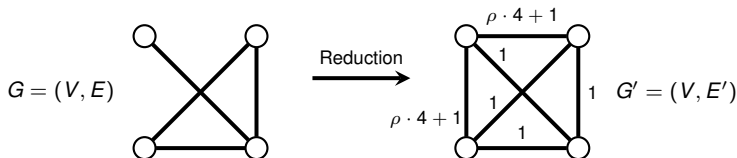
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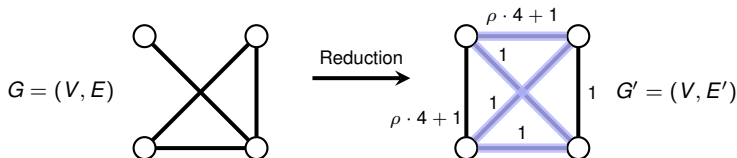
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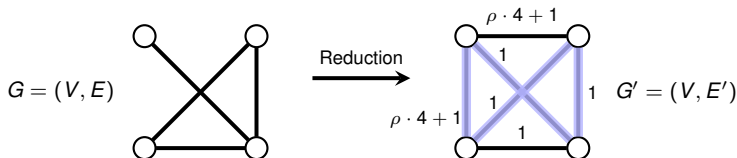
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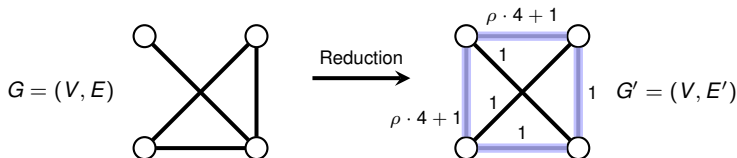
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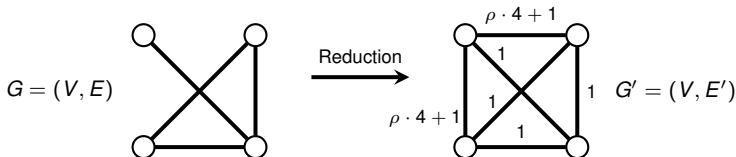
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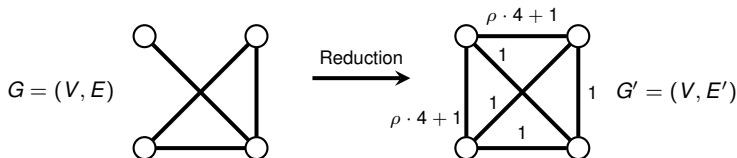
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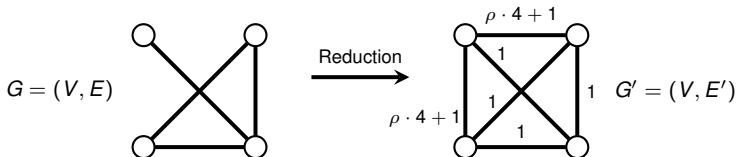
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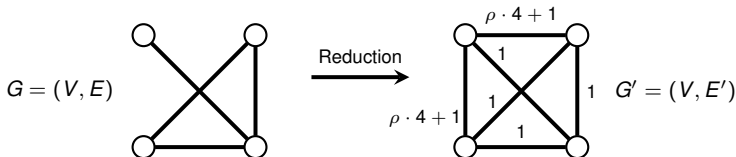
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- ρ -**Approximation** of TSP in G' computes **hamiltonian cycle** in G (if one exists)



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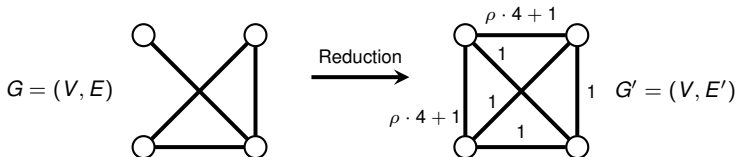
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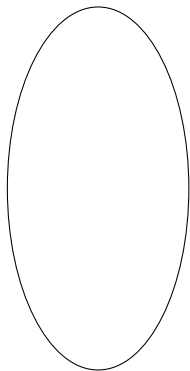
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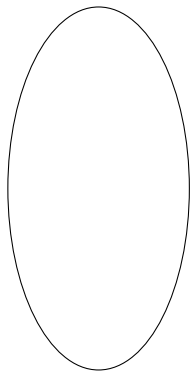
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Proof of Theorem 35.3 from a higher perspective



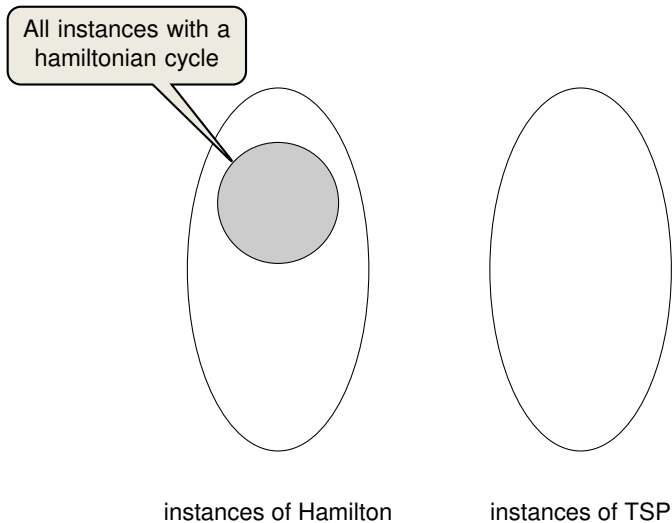
instances of Hamilton



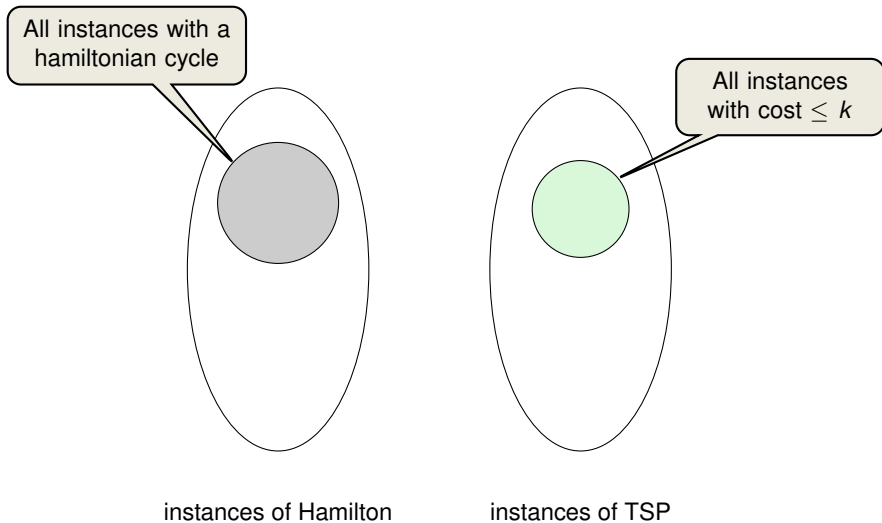
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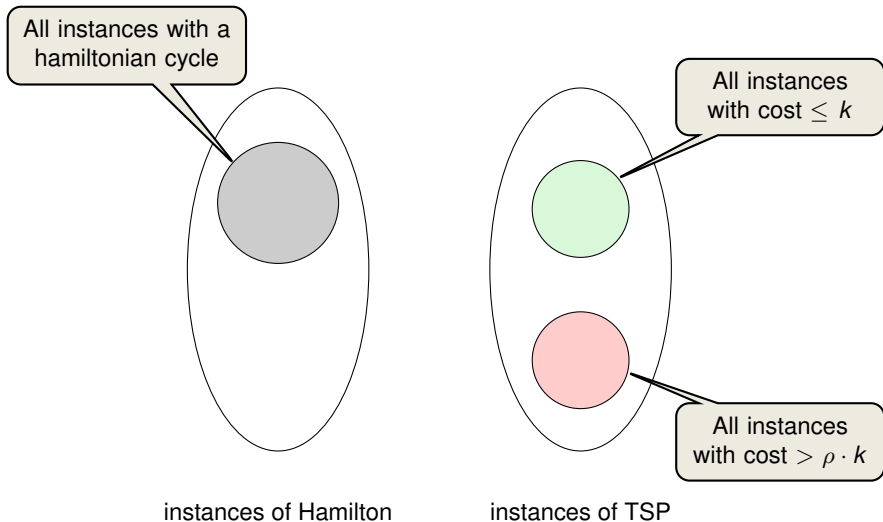
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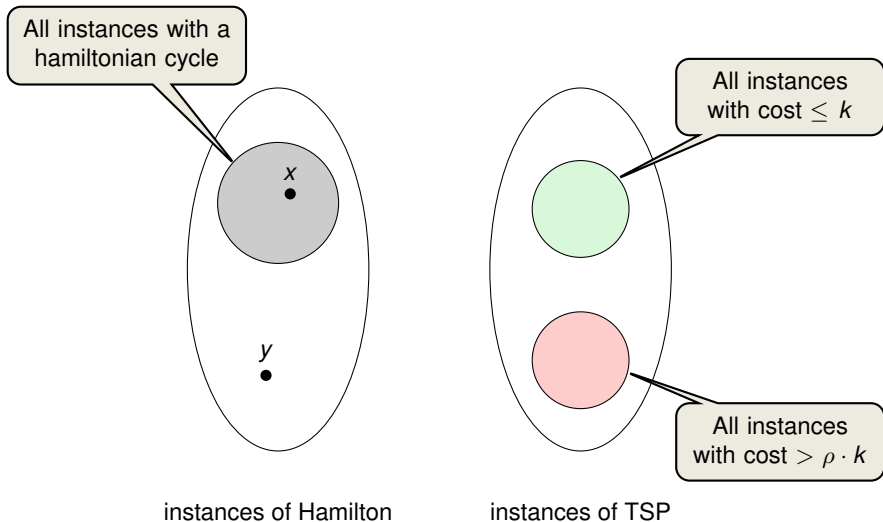
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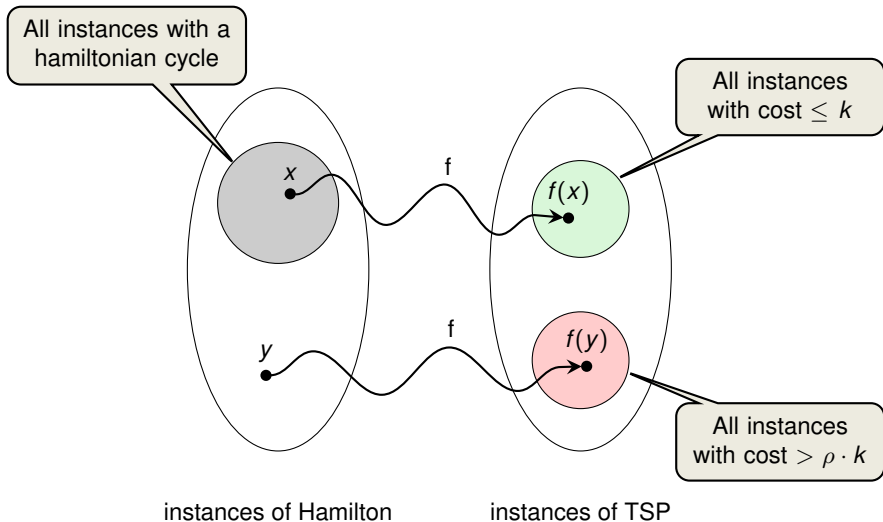
Proof of Theorem 35.3 from a higher perspective



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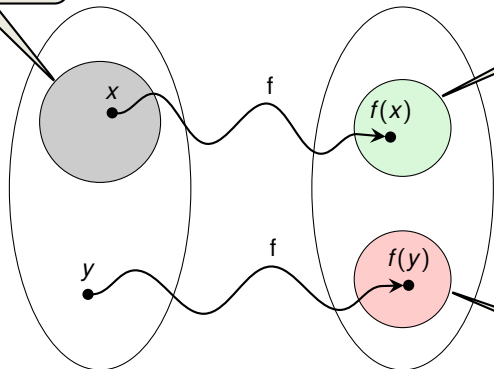
Proof of Theorem 35.3 from a higher perspective



Proof of Theorem 35.3 from a higher perspective

General Method to prove inapproximability results!

All instances with a hamiltonian cycle



All instances with cost $\leq k$

All instances with cost $> \rho \cdot k$

instances of Hamilton

instances of TSP



Outline

Introduction

General TSP

Metric TSP



Metric TSP (TSP Problem with the Triangle Inequality)

Idea: First compute an MST, and then create a tour based on the tree.



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APPROX-TSP-TOUR(G, c)

- 1 select a vertex $r \in G.V$ to be a “root” vertex
- 2 compute a minimum spanning tree T for G from root r
using MST-PRIM(G, c, r)
- 3 let H be a list of vertices, ordered according to when they are first visited
in a preorder tree walk of T
- 4 **return** the hamiltonian cycle H



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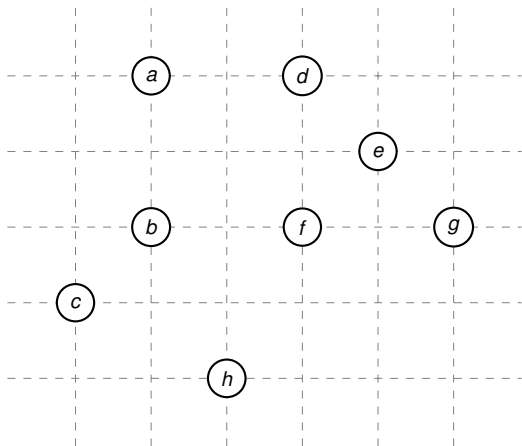
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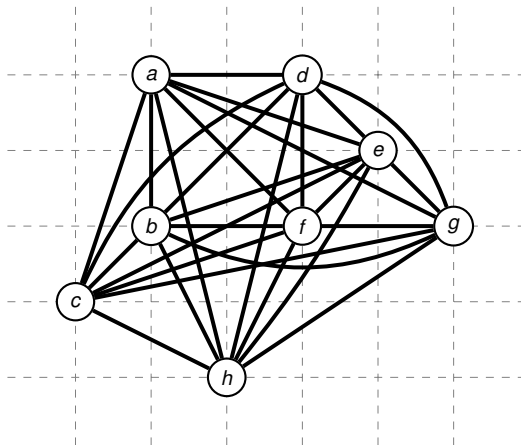
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Remember: In the Metric-TSP problem, G is a complete graph.



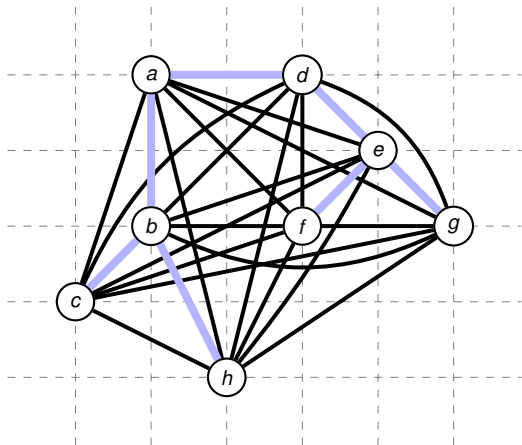
Run of APPROX-TSP-TOUR





1. Compute MST

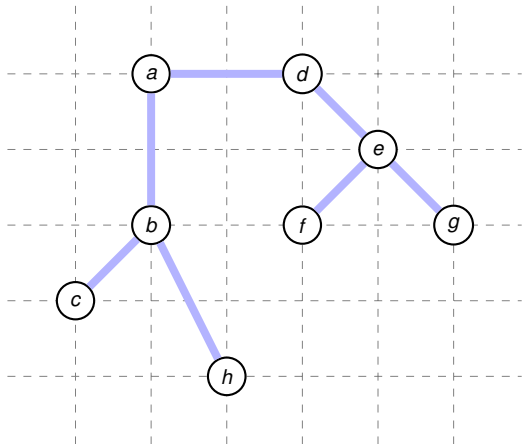




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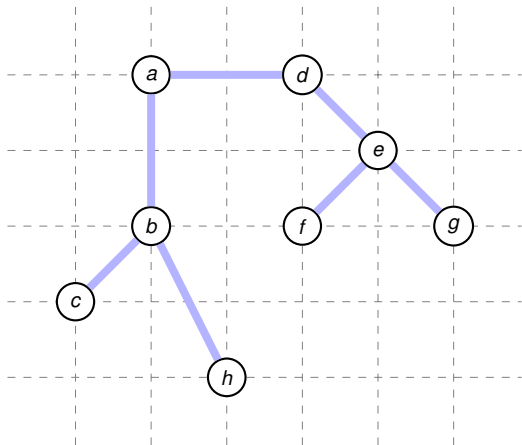
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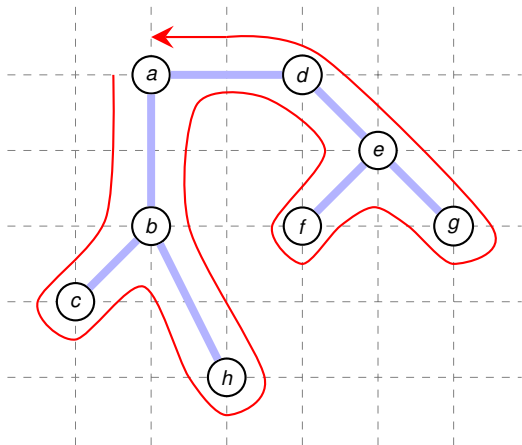
Run of APPROX-TSP-TOUR



1. Compute MST ✓
2. Perform preorder walk on MST



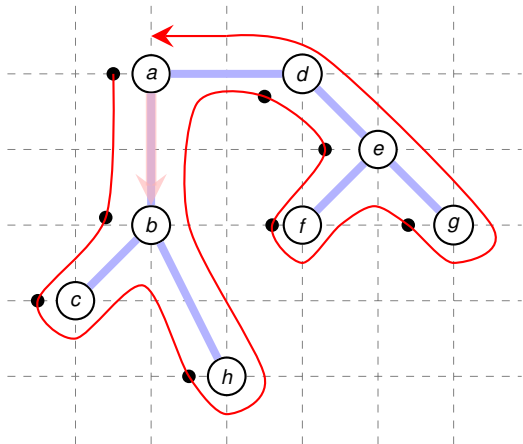
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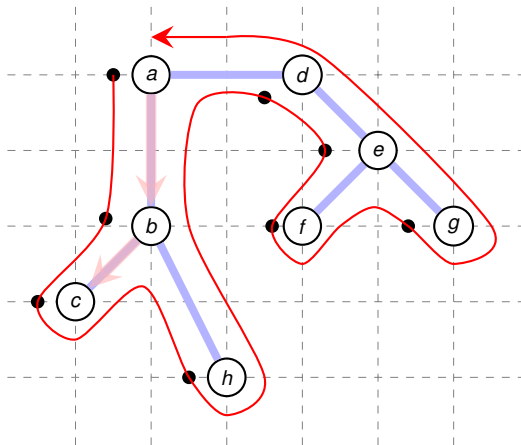
Run of APPROX-TSP-TOUR



1. Compute MST ✓
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3. Return list of vertices according to the preorder tree walk



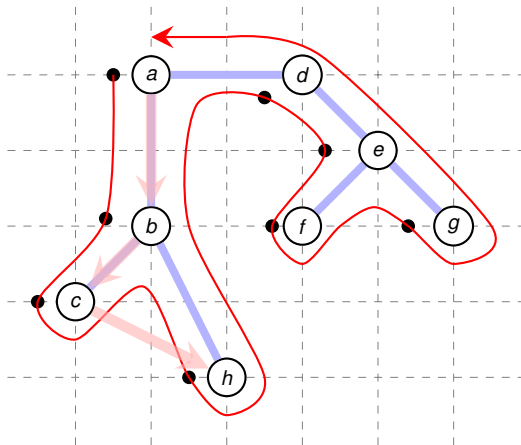
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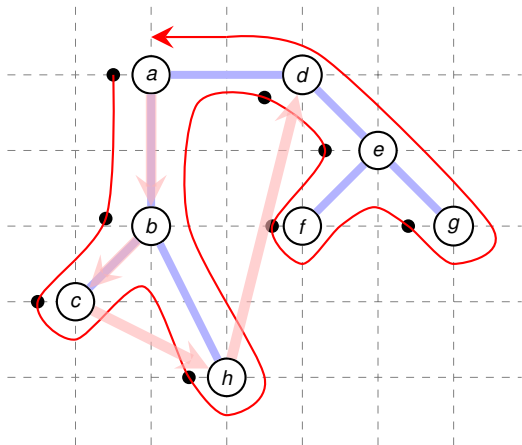
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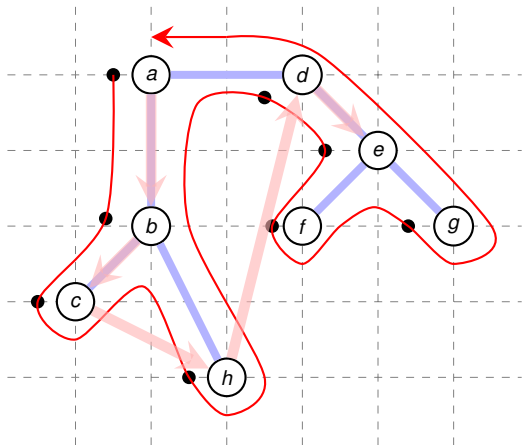
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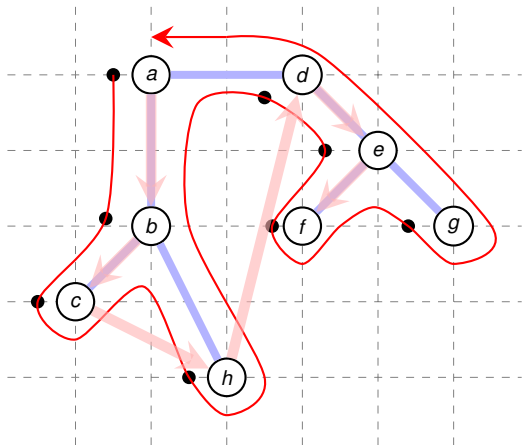
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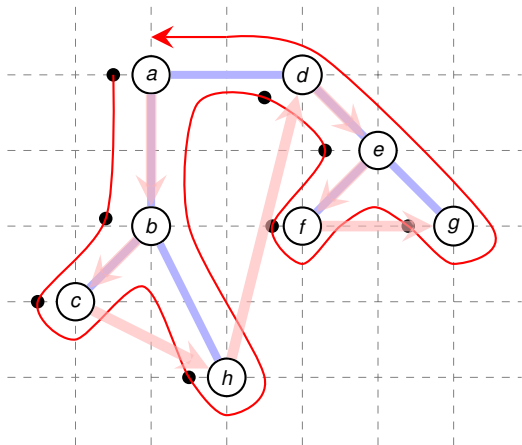
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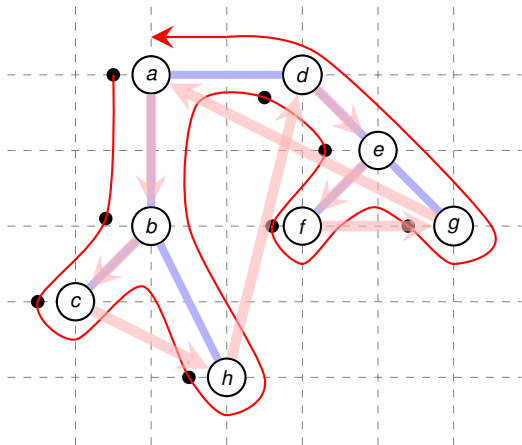
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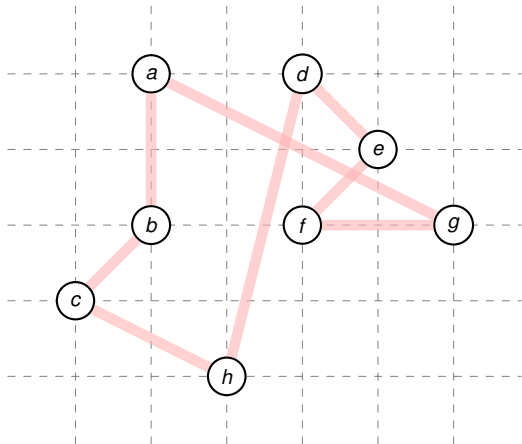
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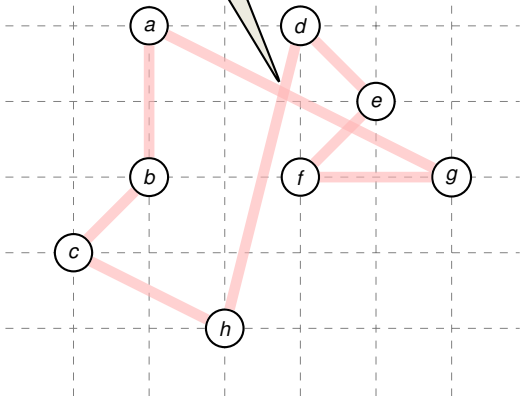


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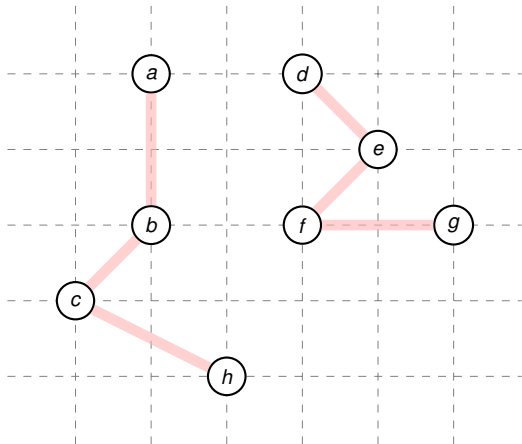
Solution has cost ≈ 19.704 - not optimal!



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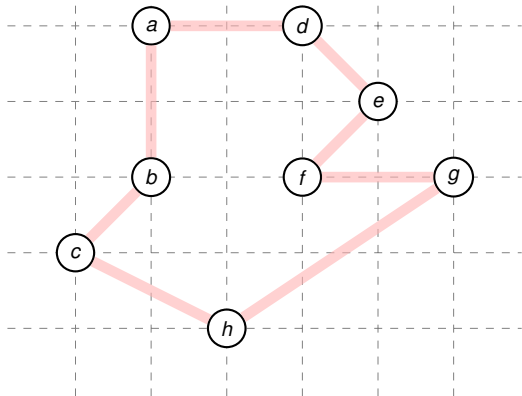
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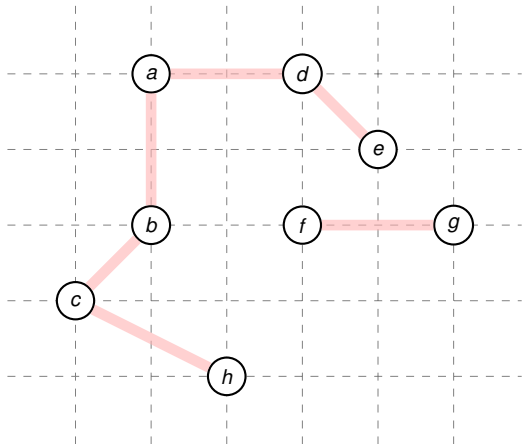
Better solution, yet still not optimal!



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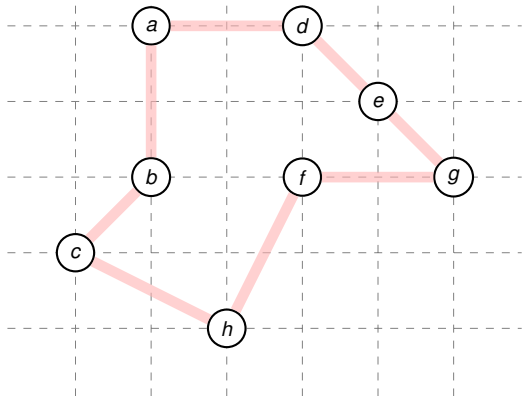
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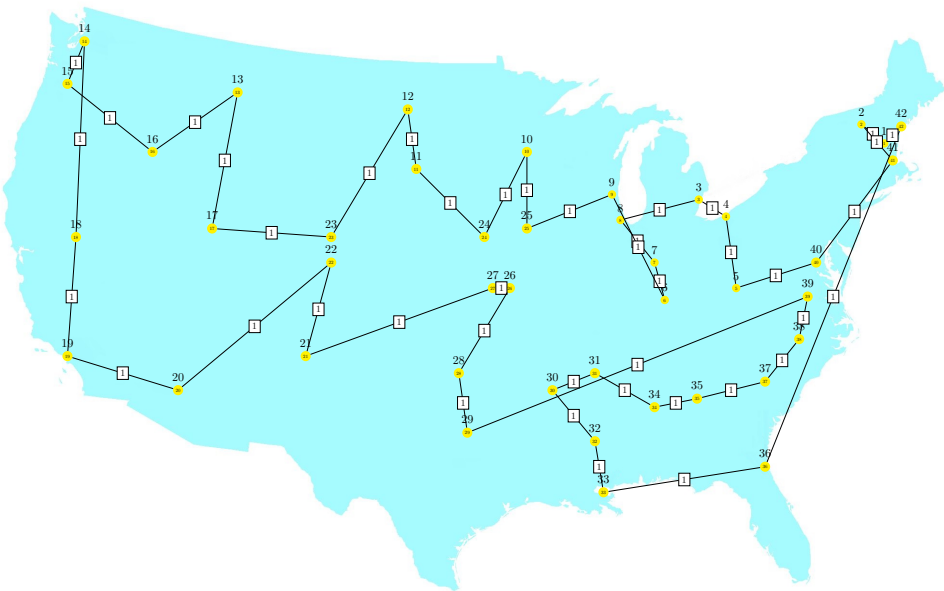
This is the optimal solution (cost ≈ 14.715).



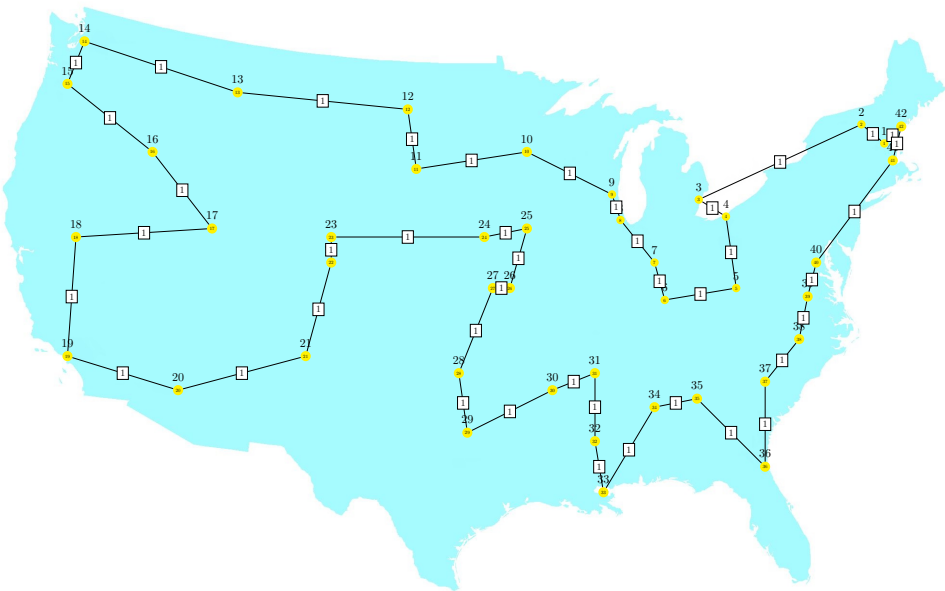
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Approximate Solution: Objective 921



Optimal Solution: Objective 699



Proof of the Approximation Ratio

Theorem 35.2

APPROX-TSP-TOUR is a polynomial-time 2-approximation for the traveling-salesman problem with the triangle inequality.



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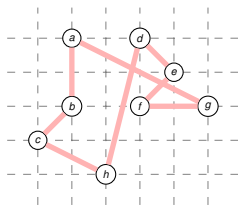


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solution H of APPROX-TSP

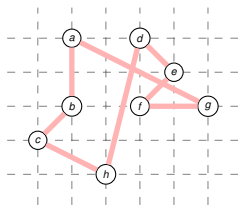


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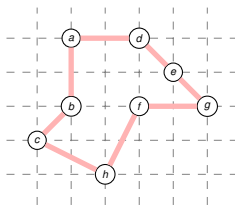
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solution H of APPROX-TSP



optimal solution H^*



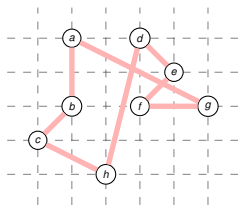
Proof of the Approximation Ratio

Theorem 35.2

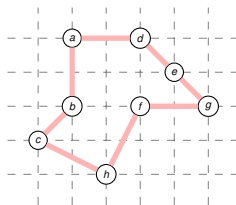
APPROX-TSP-TOUR is a polynomial-time 2-approximation for the traveling-salesman problem with the triangle inequality.

Proof:

- Consider the optimal tour H^* and remove an arbitrary edge



solution H of APPROX-TSP



optimal solution H^*



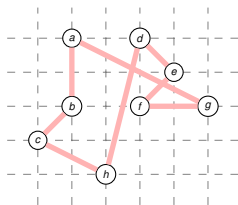
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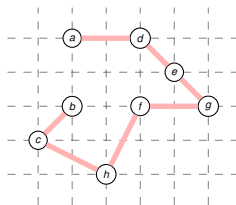
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solution H of APPROX-TSP



spanning tree T as a subset of H^*



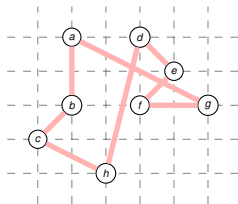
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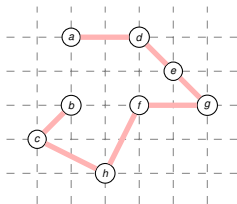
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solution H of APPROX-TSP



spanning tree T as a subset of H^*



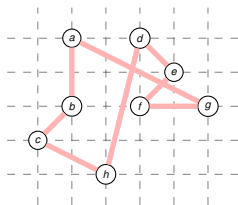
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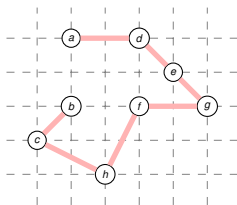
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Proof:

- Consider the optimal tour H^* and remove an arbitrary edge
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solution H of APPROX-TSP



spanning tree T as a subset of H^*



Proof of the Approximation Ratio

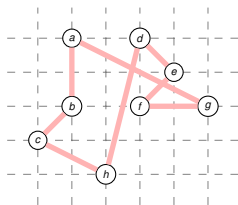
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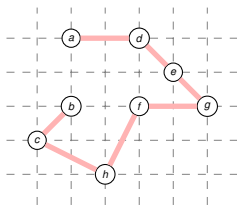
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exploiting that all edge costs are non-negative!



solution H of APPROX-TSP



spanning tree T as a subset of H^*



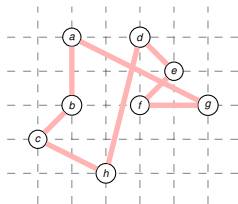
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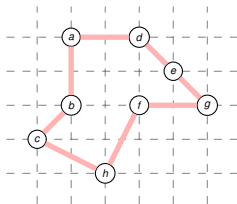
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Proof:

- Consider the optimal tour H^* and remove an arbitrary edge
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- Let W be the full walk of the minimum spanning tree T_{\min} (including repeated visits)



solution H of APPROX-TSP



optimal solution H^*



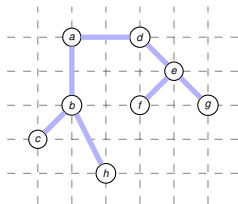
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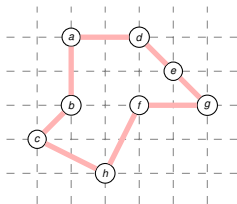
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minimum spanning tree T_{\min}



optimal solution H^*



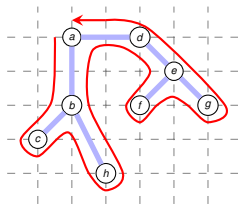
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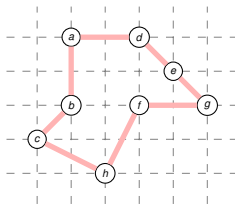
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Walk $W = (a, b, c, b, h, b, a, d, e, f, e, g, e, d, a)$



optimal solution H^*



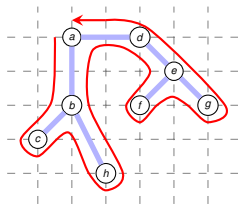
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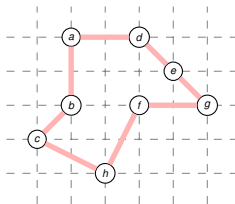
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- \Rightarrow Full walk traverses every edge exactly twice, so



Walk $W = (a, b, c, b, h, b, a, d, e, f, e, g, e, d, a)$



optimal solution H^*



Proof of the Approximation Ratio

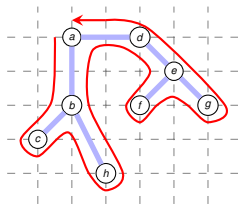
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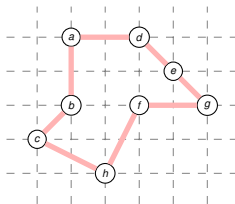
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$$c(W) = 2c(T_{\min})$$



Walk $W = (a, b, c, b, h, b, a, d, e, f, e, g, e, d, a)$



optimal solution H^*



Proof of the Approximation Ratio

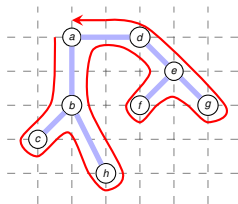
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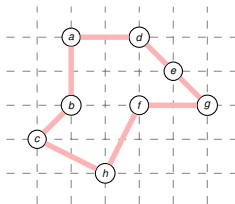
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Walk $W = (a, b, c, b, h, b, a, d, e, f, e, g, e, d, a)$



optimal solution H^*



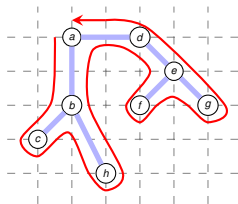
Proof of the Approximation Ratio

Theorem 35.2

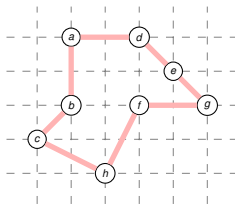
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- \Rightarrow Full walk traverses every edge exactly twice, so
$$c(W) = 2c(T_{\min}) \leq 2c(T) \leq 2c(H^*)$$
- Deleting duplicate vertices from W yields a tour H



Walk $W = (a, b, c, b, h, b, a, d, e, f, e, g, e, d, a)$



optimal solution H^*



Proof of the Approximation Ratio

Theorem 35.2

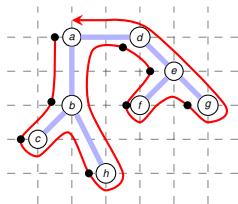
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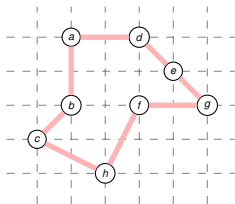
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Proof of the Approximation Ratio

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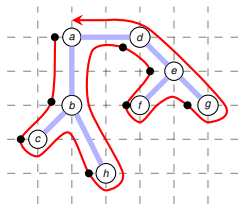
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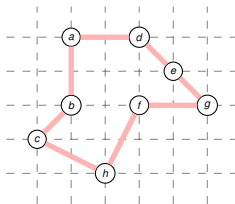
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Proof of the Approximation Ratio

Theorem 35.2

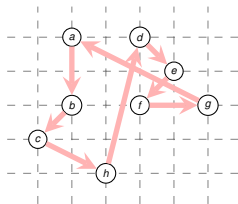
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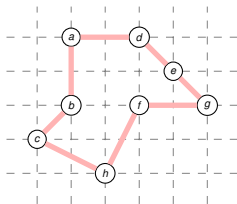
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Tour $H = (a, b, c, h, d, e, f, g, a)$



optimal solution H^*



Proof of the Approximation Ratio

Theorem 35.2

APPROX-TSP-TOUR is a polynomial-time 2-approximation for the traveling-salesman problem with the triangle inequality.

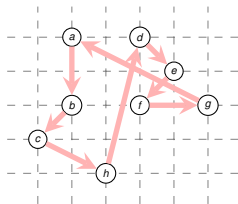
Proof:

- Consider the optimal tour H^* and remove an arbitrary edge
- ⇒ yields a **spanning tree** T and $c(T) \leq c(H^*)$
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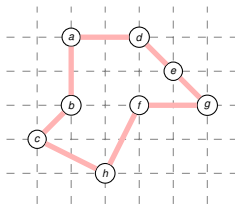
$$c(W) = 2c(T_{\min}) \leq 2c(T) \leq 2c(H^*)$$

exploiting **triangle inequality!**

- Deleting duplicate vertices from W yields a tour H with **smaller cost**:



Tour $H = (a, b, c, h, d, e, f, g, a)$



optimal solution H^*



Proof of the Approximation Ratio

Theorem 35.2

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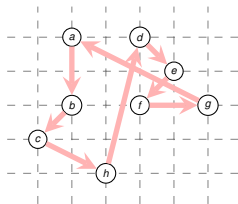
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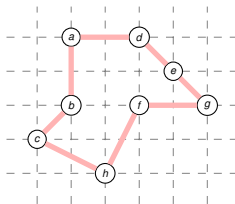
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- Deleting duplicate vertices from W yields a tour H with smaller cost:

$$c(H) \leq c(W)$$



Tour $H = (a, b, c, h, d, e, f, g, a)$



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Proof of the Approximation Ratio

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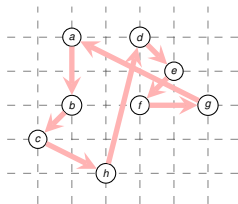
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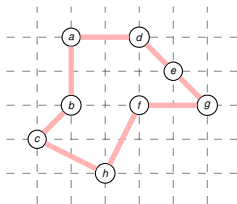
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Tour $H = (a, b, c, h, d, e, f, g, a)$



optimal solution H^*



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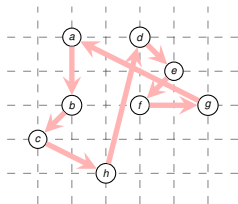
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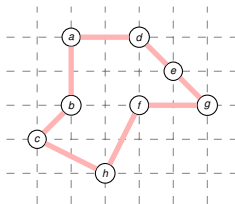
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Tour $H = (a, b, c, h, d, e, f, g, a)$



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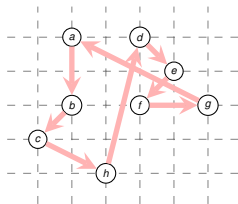
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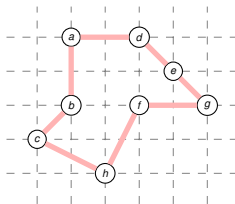
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- Deleting duplicate vertices from W yields a tour H with smaller cost:

$$c(H) \leq c(W) \leq 2c(H^*) \quad \square$$



Tour $H = (a, b, c, h, d, e, f, g, a)$



optimal solution H^*



Christofides Algorithm

Theorem 35.2

APPROX-TSP-TOUR is a polynomial-time 2-approximation for the traveling-salesman problem with the triangle inequality.



Christofides Algorithm

Theorem 35.2

APPROX-TSP-TOUR is a polynomial-time 2-approximation for the traveling-salesman problem with the triangle inequality.

Can we get a better approximation ratio?



Christofides Algorithm

Theorem 35.2

APPROX-TSP-TOUR is a polynomial-time 2-approximation for the traveling-salesman problem with the triangle inequality.

Can we get a better approximation ratio?

CHRISTOFIDES(G, c)

- 1: select a vertex $r \in G.V$ to be a “root” vertex
- 2: compute a minimum spanning tree T for G from root r
- 3: using MST-PRIM(G, c, r)
- 4: compute a perfect matching M with minimum weight in the complete graph
- 5: over the odd-degree vertices in T
- 6: let H be a list of vertices, ordered according to when they are first visited
- 7: in a Eulerian circuit of $T \cup M$
- 8: **return** H



Christofides Algorithm

Theorem 35.2

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Can we get a better approximation ratio?

CHRISTOFIDES(G, c)

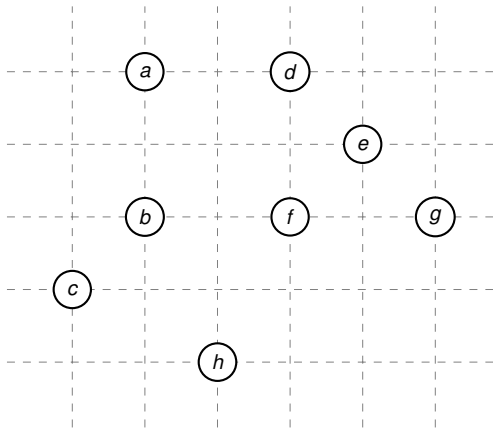
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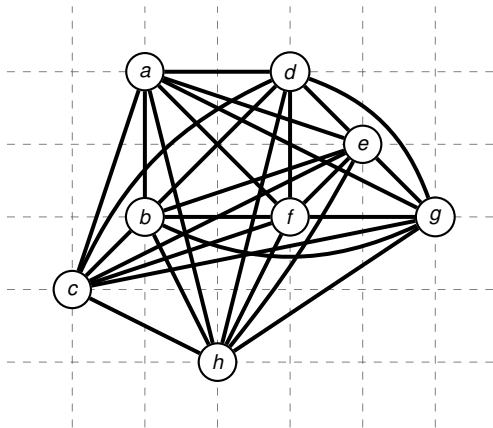
Theorem (Christofides'76)

There is a polynomial-time $\frac{3}{2}$ -approximation algorithm for the travelling salesman problem with the triangle inequality.



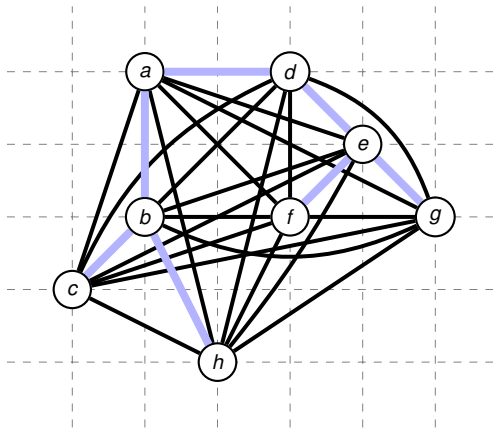
Run of CHRISTOFIDES





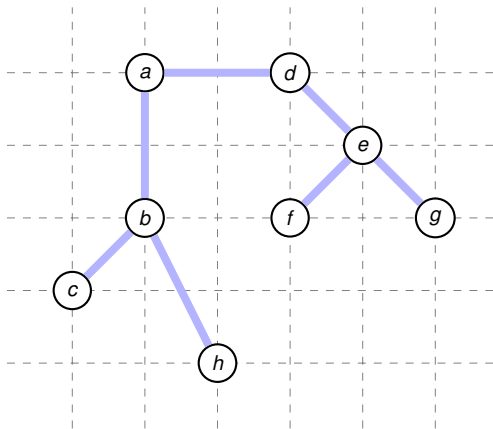
1. Compute MST





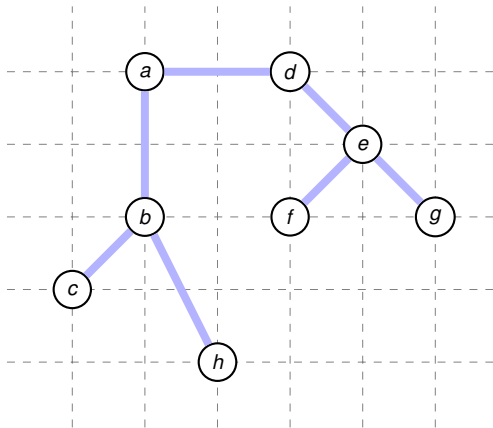
1. Compute MST





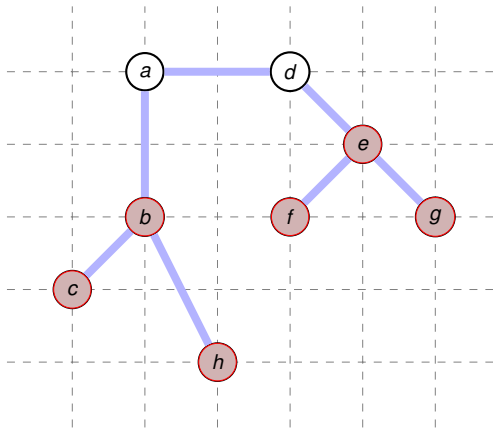
1. Compute MST ✓





1. Compute MST ✓
2. Add a minimum-weight perfect matching M of the odd vertices in T

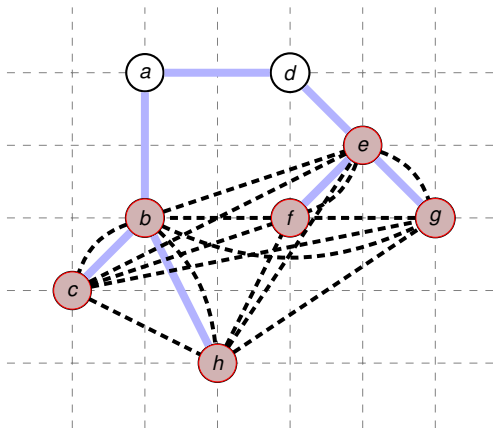




1. Compute MST ✓
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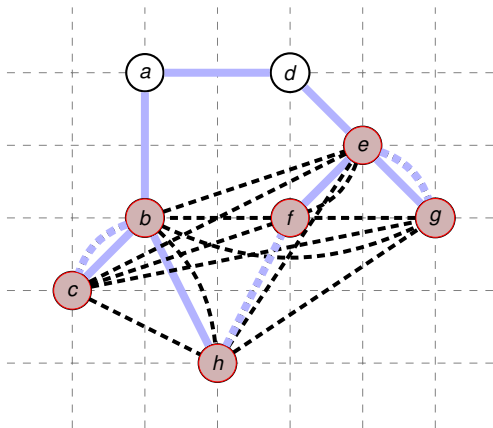
Run of CHRISTOFIDES



1. Compute MST ✓
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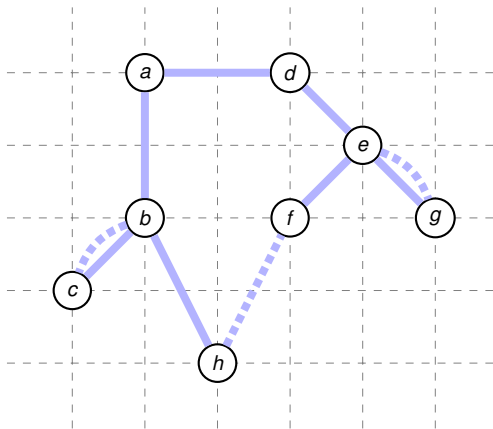


Run of CHRISTOFIDES



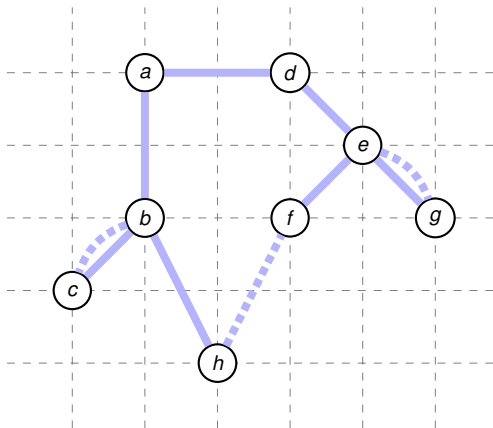
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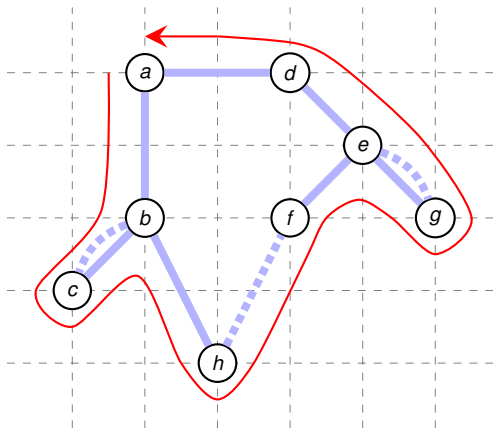




1. Compute MST ✓
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3. Find an Eulerian Circuit

All vertices in $T \cup M$ have even degree!

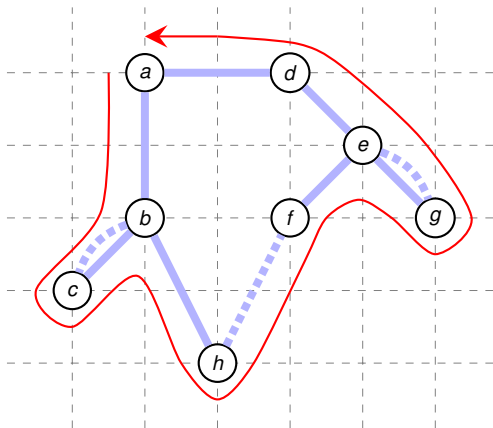




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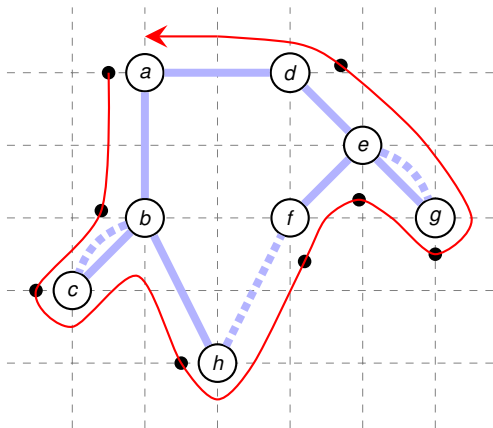
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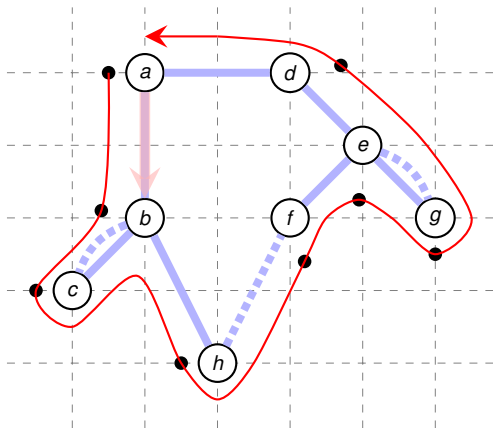
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4. Transform the Circuit into a Hamiltonian Cycle





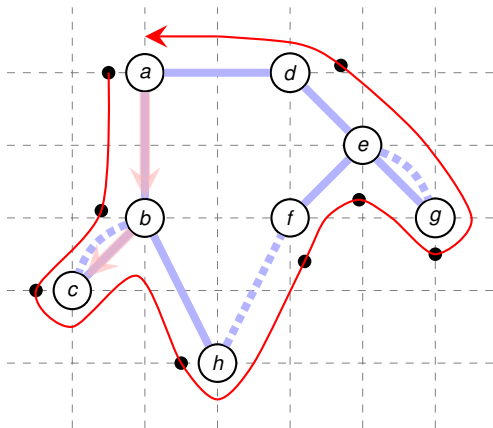
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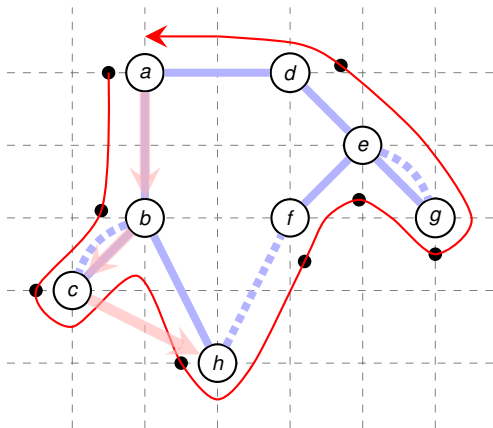




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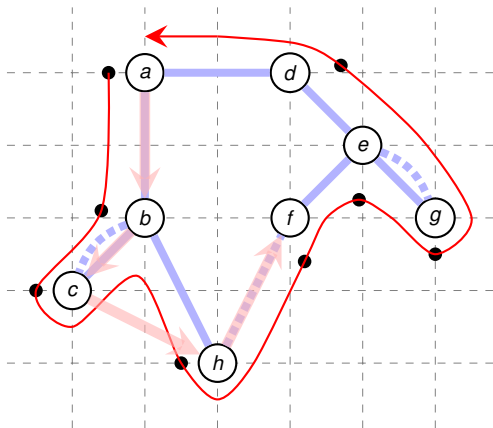
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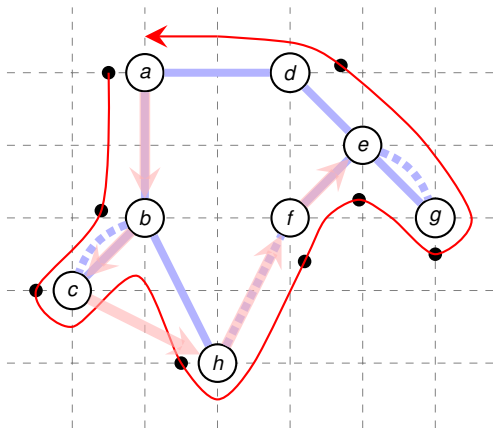
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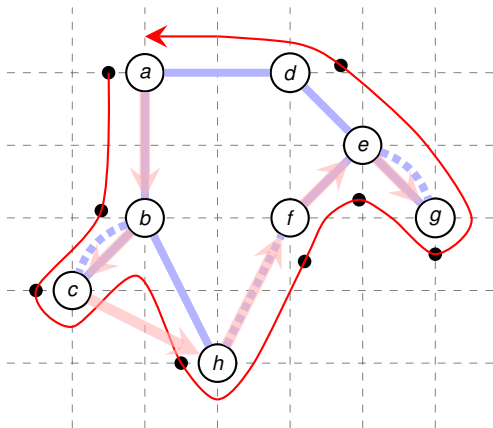


Run of CHRISTOFIDES



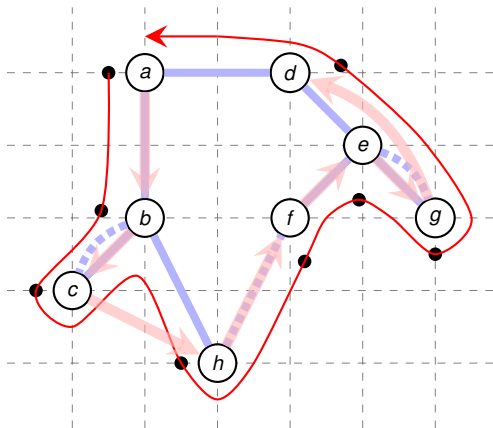
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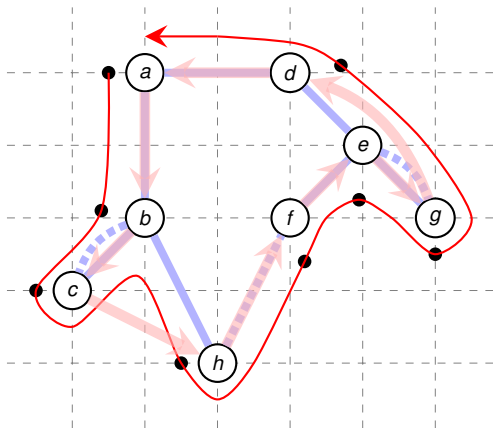




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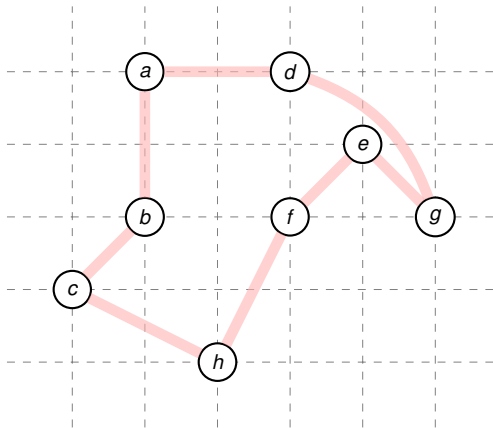


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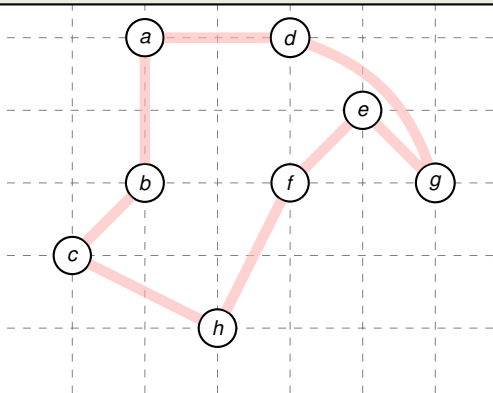




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Solution has cost ≈ 15.54 - within 10% of the optimum!



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Concluding Remarks

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