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On Steiner trees and minimum spanning trees in hypergraphs

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Abstract

The bottleneck of the state-of-the-art algorithms for geometric Steiner problems is usually the concatenation phase, where the prevailing approach treats the generated full Steiner trees as edges of a hypergraph and uses an *LP*-relaxation of the minimum spanning tree in hypergraph (MSTH) problem. We study this original and some new equivalent relaxations of this problem and clarify their relations to all classical relaxations of the Steiner problem. In an experimental study, an algorithm of ours which is designed for general graphs turns out to be an efficient alternative to the MSTH approach. © 2002 Elsevier Science B.V. All rights reserved.

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1. Introduction

The Steiner problem is the problem of connecting a set of terminals (vertices in a weighted graph or points in some metric space) at minimum cost. This is a classical \mathcal{NP} -hard problem with many important applications (see [2]).

For geometric Steiner problems, an approach based on full Steiner trees has been successful [13]. In geometric Steiner problems, a set of points (in the plane) is to be connected at minimum cost according to some geometric distance metric. The resulting interconnection, a Steiner minimal tree (SMT), can be decomposed into its full Steiner trees by splitting its inner terminals (a full Steiner tree (FST) is a tree with no inner terminals, i.e., all terminals have degree 1). The FST approach consists of two phases. In the first phase, the FST generation phase, a set of FSTs is generated

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that is guaranteed to contain an SMT. In the second phase, the FST concatenation phase, one chooses a subset of the generated FSTs whose concatenation yields an SMT. Although there are point sets that give rise to an exponential number of FSTs in the first phase, usually only a linear number of FSTs are generated, and empirically the bottleneck of this approach has usually been the second phase, where originally methods like backtracking or dynamic programming have been used. A breakthrough occurred as Warme [12] observed that FST concatenation can be reduced to finding a minimum spanning tree in a hypergraph whose vertices are the terminals and whose hyperedges correspond to the generated FSTs. Although the minimum spanning tree in hypergraph (MSTH) problem is \mathcal{NP} -hard, a branch-and-cut approach based on the linear relaxation of an integer programming formulation of this problem has been empirically successful.

In this paper, we first compare the mentioned relaxation to some other, new relaxations of the MSTH problem. We show that all these relaxations are

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equivalent (yield the same value), and thereby refute a conjecture in the literature that a (straightforward) directed version of the original relaxation might be stronger. Then, we compare these relaxations with other relaxations which are based directly on formulations of the Steiner problem in graphs. Note that the union of (the edge sets of) the FSTs generated in the first phase is a graph and the FST concatenation problem reduces to solving the classical Steiner problem in this graph. In [6], we already constructed a hierarchy of all classical and some new relaxations of the Steiner problem; here we clarify the place of the MSTH-based relaxations in this hierarchy. Finally, we perform an experimental study, both on the quality of the relaxations and on FST concatenation methods based on them, leading to the result that a program package of ours [7,8,10], which is designed for general networks, is an efficient alternative to the MSTH-based method. Although the approach used by us was known, previous attempts had led to the assumption that it is unlikely to become competitive to the MSTH approach [12].

1.1. Definitions

The Steiner problem in networks can be stated as follows (see [2] for details): Given an (undirected, connected) network G = (V, E, c) (with vertices V = $\{v_1, \ldots, v_n\}$, edges E and edge weights $c_e > 0$ for all $e \in E$) and a set R, $\emptyset \neq R \subseteq V$, of *required vertices* (or *terminals*), find a minimum weight tree in G that spans R (an SMT). If we want to stress that v_i is a terminal, we will write z_i instead of v_i .

We also look at a reformulation of this problem using the (bi-)directed version of the graph, because it yields stronger relaxations: Given G = (V, E, c) and R, find a minimum weight arborescence in $\vec{G} = (V, A, c)$ $(A := \{[v_i, v_j], [v_j, v_i] | (v_i, v_j) \in E\}, c$ defined accordingly) with a terminal (say z_1) as the root that spans $R_1 := R \setminus \{z_1\}.$

A Steiner tree *T* for a subset $S \subseteq R$ is called an FST if all terminals in *S* are leaves of *T*. Let *F* be the set of FSTs constructed in the FST generation phase. By identifying each FST $T \in F$ with its set of terminals, we get a hypergraph H = (R, F). For each FST *T*, let c_T be the sum of its edge weights. Any FST *T* can be rooted from each of its *k* leaves, leading to a set of directed FSTs $\{\vec{T}_1, \ldots, \vec{T}_k\}$. We denote the set of directed FSTs generated from F in this way by \vec{F} . In the following, we use the term FST both for the tree T and the corresponding hyperedge in H, the meaning should be clear from the context.

A *cut* in $\vec{G} = (V, A, c)$ (or in G = (V, E, c)) is defined as a partition $C = \{\bar{W}, W\}$ of V ($\emptyset \subset W \subset V; V = W \cup \bar{W}$). We use $\delta^-(W)$ to denote the set of arcs $[v_i, v_j] \in A$ with $v_i \in \bar{W}$ and $v_j \in W$. For simplicity, we write $\delta^-(v_i)$ instead of $\delta^-(\{v_i\})$. The sets $\delta^+(W)$ and, for the undirected version, $\delta(W)$ are defined similarly. The corresponding notions for a hypergraph H = (R, F) are defined similarly; here we use Δ instead of δ (for example, $\Delta(S) := \{T \in F \mid T \cap S \neq \emptyset, T \cap \bar{S} \neq \emptyset\}$).

For every integer program P, LP denotes the linear relaxation of P. For any (integer or linear) program Q, v(Q) denotes the value of an optimal solution for Q. We compare relaxations using the predicates *equivalent* and (*strictly*) *stronger*: We call a relaxation R_1 stronger than a relaxation R_2 if the optimal value of R_1 is not less than that of R_2 for all instances of the problem. If R_2 is also stronger than R_1 , we call them equivalent, otherwise we say that R_1 is strictly stronger than R_2 . If neither is stronger than the other, they are *incomparable*.

2. MSTH: Formulations and relaxations

We begin with a formulation of Warme [12] for the MSTH problem

$$\mathbf{P}_{\mathrm{FST}}: \sum_{T\in F} c_T X_T o \min,$$

$$\sum_{T \in F} (|T| - 1)X_T = |R| - 1,$$

$$\sum_{T, T \cap S \neq \emptyset} (|T \cap S| - 1)X_T \leq |S| - 1$$

$$(1a)$$

$$(\emptyset \neq S \subset R),\tag{1b}$$

$$X_T \in \{0, 1\}$$
 $(T \in F).$ (1c)

Lemma 1. Any feasible solution of P_{FST} describes a spanning tree for the hypergraph (R, F) and vice versa.

Proof. A proof (with slightly different syntax) is given in [12]. \Box

Using the directed counterpart of F and following the same line as for minimum spanning trees for usual graphs in [5], we get the following integer program:

$$\mathbf{P}_{\mathrm{FST}}: \sum_{\vec{T}\in\vec{F}}c_{\vec{T}}x_{\vec{T}} \to \min,$$

$$\sum_{\vec{T}\in\vec{F}} (|\vec{T}|-1)x_{\vec{T}} = |R|-1,$$
(2a)

$$\sum_{\vec{T}, \vec{T} \in \Delta^{-}(z_{t})} x_{\vec{T}} = 1 \quad (z_{t} \in R_{1}),$$
(2b)

$$\sum_{\vec{T}, \vec{T} \cap S \neq \emptyset} (|\vec{T} \cap S| - 1) x_{\vec{T}} \leq |S| - 1$$
$$(\emptyset \neq S \subset R),$$
(2c)

$$x_{\vec{T}} \in \{0,1\} \quad (\vec{T} \in \vec{F}).$$
 (2d)

It is easy to see that P_{FST} is a valid formulation of the MSTH problem.

Lemma 2. LP_{FST} is equivalent to LP_{FST} .

Proof. The equivalence can be shown by a (proper) choice of the variables representing each FST T and corresponding directed FSTs $\vec{T}_1, \ldots, \vec{T}_k$ such that $X_T = x_{\vec{T}_1} + \cdots + x_{\vec{T}_k}$. The basic ideas are similar to those in the proof of Lemma 6 in [6]. \Box

Now consider the following cut formulation of the MSTH problem:

$$\mathbf{P}_{\mathrm{FSC}}: \quad \sum_{\vec{T} \in \vec{F}} c_{\vec{T}} x_{\vec{T}} \to \min,$$

$$\sum_{\vec{T}\in\vec{F}} (|\vec{T}|-1)x_{\vec{T}} = |R|-1,$$
(3a)

$$\sum_{\vec{T}, \vec{T} \in \Delta^{-}(S)} x_{\vec{T}} \ge 1 \quad (z_1 \notin S, \ S \cap R_1 \neq \emptyset), \tag{3b}$$

$$x_{\vec{T}} \in \{0,1\} \quad (\vec{T} \in \vec{F}).$$
 (3c)

It can be verified (for example by following the proof of the next lemma) that P_{FSC} is a valid formulation of the MSTH problem.

Lemma 3. LP_{FST} is equivalent to LP_{FSC} .

Proof. First observe that for any *x* feasible for LP_{FSC} summing (3b) for all $z_t \in R_1$ we have

$$\begin{aligned} |R| - 1 &\leq \sum_{z_t \in R_1} \sum_{\vec{T} \in \Delta^-(z_t)} x_{\vec{T}} \leq \sum_{\vec{T}} (|\text{leaves}(\vec{T})|) x_{\vec{T}} \\ &= \sum_{\vec{T}} (|\vec{T}| - 1) x_{\vec{T}}. \end{aligned}$$
(4)

Together with (3a) this means that x satisfies (2b). It follows that $\sum_{\vec{T} \in \mathcal{A}^{-}(z_1)} x_{\vec{T}} = 0$. Now consider any x that is feasible for LP_{FST} or

Now consider any x that is feasible for LP_{FST} or LP_{FSC} ; we will show that in either case x is feasible for both. For any partition $S \cup \overline{S} = R$, we have

$$\sum_{\vec{T}, \vec{T} \cap S \neq \emptyset} (|\vec{T} \cap S| - 1) x_{\vec{T}}$$
$$= \sum_{\vec{T}, \vec{T} \cap S \neq \emptyset} (|\text{leaves}(\vec{T}) \cap S| + |\text{root}(\vec{T}) \cap S| - 1) x_{\vec{T}}$$
(5)

$$= \sum_{\vec{T}, \vec{T} \cap S \neq \emptyset} |\text{leaves}(\vec{T}) \cap S| x_{\vec{T}} - \sum_{\vec{T}, \vec{T} \cap S \neq \emptyset, \text{root}(\vec{T}) \notin S} x_{\vec{T}}$$
(6)

$$= \sum_{z_t \in S} \sum_{\vec{T} \in \Delta^-(z_t)} x_{\vec{T}} - \sum_{\vec{T}, \vec{T} \in \Delta^-(S)} x_{\vec{T}}$$
(7)

$$= |S \cap R_1| - \sum_{\vec{T}, \, \vec{T} \in \Delta^-(S)} x_{\vec{T}}.$$
(8)

Now there are two cases:

(I) $z_1 \in \overline{S}$:

$$\sum_{\vec{T}, \ \vec{T} \cap S \neq \emptyset} (|\vec{T} \cap S| - 1) x_{\vec{T}} = |S| - \sum_{\vec{T}, \ \vec{T} \in \varDelta^{-}(S)} x_{\vec{T}}.$$
 (9)

This means that x satisfies (2c) if and only if it satisfies (3b).

(II)
$$z_1 \in S$$
:

$$\sum_{\vec{T}, \ \vec{T} \cap S \neq \emptyset} (|\vec{T} \cap S| - 1) x_{\vec{T}}$$

$$=|S|-1-\sum_{\vec{T}, \ \vec{T}\in A^{-}(S)} x_{\vec{T}}.$$
(10)

So x satisfies (2c), because it is nonnegative. \Box

Note that we have actually proved a slightly stronger result: The sets of feasible solutions (and corresponding polyhedra) are identical for both relaxations. With respect to optimal solutions, our assumption that the edge costs are positive leads directly to the observation that $\sum_{\vec{T} \in A^-(z_1)} x_{\vec{T}} = 0$. A more detailed analysis (similar to our proofs of Lemmas 8 and 9 in [6] for the dicut relaxation in graphs) leads to the observation that for any optimal solution for LP_{FSC} without (3a) and for every $z_t \in R_1$, it holds: $\sum_{\vec{T} \in A^-(z_r)} x_{\vec{T}} = 1$. So dropping the constraints (3a) does not change the optimal solution value of LP_{FSC} .

3. Relation to the relaxations of the Steiner problem in graphs

The directed cut formulation of the Steiner problem was stated for the first time in [15] (the undirected version was already introduced by Aneja [1]):

$$P_{\rm C}: \sum_{a\in A} c_a y_a \to \min,$$

$$\sum_{a\in\delta^{-}(S)} y_a \ge 1 \quad (z_1 \notin S, \ S \cap R_1 \neq \emptyset), \tag{11a}$$

 $y_a \in \{0, 1\}$ $(a \in A).$ (11b)

Lemma 4. LP_{FSC} is (strictly) stronger than LP_C .

Proof. Let *x* be an optimal solution of LP_{FSC} . For each arc $a \in A$ that is a part of directed FSTs $\vec{T}_1, \ldots, \vec{T}_l$, let $y_a := x_{\vec{T}_1} + \cdots + x_{\vec{T}_l}$. It is easy to verify that *y* is feasible for LP_C and yields the same value as $v(LP_{FSC})$. The following example shows that $v(LP_{FSC})$ can indeed be larger than $v(LP_C)$. \Box



Fig. 1. Example with $v(LP_{\rm C}) < v(LP_{\rm FSC}) = v(P_{\rm FSC})$.

Example 1. The network in Fig. 1 with z_1 as the root (filled circles represent terminals) and (directed) FSTs $(z_1 \rightarrow s_1 \rightarrow z_2), (z_1 \rightarrow s_2 \rightarrow z_3), (z_1 \rightarrow s_1 \rightarrow s_3 \rightarrow s_4 \rightarrow z_2)$ and $(z_1 \rightarrow s_2 \rightarrow s_3 \rightarrow s_4 \rightarrow z_3)$ gives an example for $v(LP_{C}) < v(LP_{FSC})$: $v(P_{FSC}) = v(LP_{FSC}) = 8, v(LP_{C}) = 7.5$.

Example 2. By turning s_3 to a terminal we get an example with $v(LP_{FSC}) < v(P_{FSC})$: $v(P_{FSC})$ is still 8; but $v(LP_{FSC})$ is now 7.5 (by setting to 0.5 the *x*-values for the FSTs (z_1, s_1, s_3, z_2) , (z_1, s_2, s_3, z_3) and (s_3, s_4, z_2, z_3)).

Note also that this is an example where the choice of FSTs in the first phase influence the value of LP_{FSC} : If only the FSTs (z_1, s_1, s_2) , (z_1, s_1, s_3) , (z_1, s_2, z_3) , (z_1, s_2, s_3) and (s_3, s_4, z_2, z_3) are generated in the first phase (an SMT can be constructed by concatenation of the second and last FST), then $v(LP_{FST}) = v(P_{FST}) = 8$. Note also that $v(LP_C) = 7.5$ in both cases.

The relaxation $LP_{\rm C}$ can be strengthened by additional groups of constraints like the following one from [3], which we call flow-balance constraints:

$$\sum_{a \in \delta^{-}(v_i)} y_a \leq \sum_{a \in \delta^{+}(v_i)} y_a \quad (v_i \in V \setminus R).$$
(11c)

In [6], we prove that these constraints indeed lead to a strictly stronger relaxation, which we call LP_{C+FB} .

Lemma 5. LP_{FSC} is (strictly) stronger than LP_{C+FB} .

Proof. Consider a vertex $v_i \in V \setminus R$. Any directed FST \vec{T} containing an arc $a \in \delta^-(v_i)$ includes also at least one arc $a \in \delta^+(v_i)$, so the same construction as in the proof of Lemma 4 leads to a *y* which also satisfies the constraints (11c). The following example shows that $v(LP_{\text{FSC}})$ can indeed be larger than $v(LP_{\text{C+FB}})$. \Box

Example 3. By adding a terminal z_4 to the network in Fig. 1 and connecting it to s_3 with an edge of cost 1 we get an example for $v(LP_{C+FB}) < v(LP_{FSC})$ if z_1 is chosen as the root: $v(P_{FSC}) = v(LP_{FSC}) = 9$, $v(LP_C) =$ 8.5.

Since LP_{C+FB} is (strictly) stronger than all but two relaxations of the Steiner problem in [6], LP_{FSC} is strictly stronger than them too. The two remaining ones are the linear relaxations of the two-terminals formulation P_{2T} and the common-flow formulation P_{F^2} (see [6] for definitions).

Lemma 6. LP_{FSC} is incomparable to LP_{2T} or LP_{F^2} .

Proof. The lemma follows from the following two examples. \Box

Example 4. The network in Fig. 1 with s_3 set to terminal gives an example with $v(LP_{2T}) = v(LP_{F^2}) > v(LP_{FSC})$: As described in Example 2, $v(LP_{FSC}) = 7.5$, but $v(LP_{2T}) = v(LP_{F^2}) = 8$.

Example 5. The network in Fig. 1 with s_3 set to terminal and used as the root gives an example for $v(LP_{2T}) = v(LP_{F^2}) < v(LP_{FSC}): v(LP_{2T}) = v(LP_{F^2}) = 7.5$, but $v(P_{FSC}) = v(LP_{FSC}) = 8$ if we assume that the following FSTs are generated in the first phase: $(s_3, s_1, z_1, z_2), (s_3, s_2, z_1, z_3), (s_3, s_4, z_2)$ and (s_3, s_4, z_3) . Note again the influence of the first phase: If the FST (s_3, s_4, z_2, z_3) was also generated, $v(LP_{FSC})$ would be 7.5, too.

However, there are also examples such that $v(LP_{FSC}) = v(P_{FSC}) > v(LP_{F^2})$ even if all possible FSTs are generated in the first phase.

4. Experimental study

In this section, we compare the empirical behaviour of the MSTH-based relaxation LP_{FST} and an exact

| Table 1 | | |
|------------|----------------------|--------------|
| Comparison | of LP _{FST} | and LP_{C} |

| Instance group | LP _{FST} | | LP _C | | |
|---------------------|--------------------|---------------|--------------------|--------------|--|
| | Gap (%) | Time (s) | Gap (%) | Time (s) | |
| ES1000FST TSPFST | 0.0078 0.009803 | 99.2 129.6 | 0.0079 0.009806 | 80.1 28.6 | |

algorithm based on it with the classical directed cut relaxation $LP_{\rm C}$ and an exact algorithm which uses this relaxation. For the first approach, we use GeoSteiner 3.1 [14], a software package developed by Warme, Winter and Zachariasen for solving Euclidean and rectilinear Steiner problems and the MSTH problem. GeoSteiner is by far the most efficient code for these problems. Note also that the results of the version 3.1 of GeoSteiner are significantly better than the already published results [12,13] of former versions. For the second approach, we use a software package developed by us [8] (here called simply STEINER), which is designed for treating the Steiner problem in general networks. As test data, we use the "geometric graph" instances from the library SteinLib [4]. These graphs are produced by applying the FST generation phase of GeoSteiner to some point sets which are either randomly generated (ES-instances from OR-Library) or originate from some application (TSP-instances from TSP-LIB). For the comparisons, we have excluded those instances that could not be solved by GeoSteiner in one day; results of our program on such instances are given separately in Table 2. The FST generation phase (followed by a pruning phase to reduce the number of FSTs) delivers both a hypergraph H = (R, F) corresponding to the generated FSTs (which is the input for the MSTH-based concatenation phase of GeoSteiner) and a graph G = (V, E) corresponding to the union of their edge sets (which is the input for our network SMT-algorithm).

All tests were performed on a PC with an AMD Athlon XP 1800+ (1.53 GHz) processor and 1 GB of main memory, using the operating system Linux 2.4.9. We used the gcc 2.96 compiler and CPLEX 7.0 as *LP*-solver.

In Table 1, we compare the average gaps to integer optimum and computation times for the relaxations

Table 2 Instances not solved by GeoSteiner in 1 day

| Instance | Size | | | Optimum | STEINER | |
|----------|--------|--------|--------|-------------|----------|-------|
| | R | V | E | | Time (s) | Nodes |
| es10000 | 10,000 | 27,019 | 39,407 | 716,174,280 | 758 | 1 |
| fl1400 | 1400 | 2694 | 4546 | 17,980,523 | 118 | 1 |
| fl3795 | 3795 | 4859 | 6539 | 25,529,856 | 139 | 1 |
| fnl4461 | 4461 | 17,127 | 27,352 | 182,361 | 6148 | 1 |
| pcb3038 | 3038 | 5829 | 7552 | 131,895 | 2.4 | 1 |
| pla7397 | 7397 | 8790 | 9815 | 22,481,625 | 0.1 | 1 |

Table 3 Comparison of GeoSteiner (second phase) and STEINER on ES1000FST-instances

| Instance | Size | | | | Optimum | Optimum GeoSteiner | | STEINER | | |
|-------------|------|------|------|------|-------------|--------------------|-------|----------|-------|--|
| | R | F | V | E | | Time (s) | Nodes | Time (s) | Nodes | |
| es1000fst01 | 1000 | 2052 | 2865 | 4267 | 230,535,806 | 12.78 | 3 | 11.55 | 1 | |
| es1000fst02 | 1000 | 1943 | 2629 | 3793 | 227,886,471 | 9.38 | 1 | 7.79 | 1 | |
| es1000fst03 | 1000 | 2004 | 2762 | 4047 | 227,807,756 | 115.00 | 1 | 11.29 | 1 | |
| es1000fst04 | 1000 | 2024 | 2778 | 4083 | 230,200,846 | 8.41 | 1 | 12.52 | 1 | |
| es1000fst05 | 1000 | 1976 | 2676 | 3894 | 228,330,602 | 64.23 | 1 | 8.50 | 1 | |
| es1000fst06 | 1000 | 2033 | 2816 | 4164 | 231,028,456 | 409.78 | 10 | 16.13 | 1 | |
| es1000fst07 | 1000 | 1897 | 2604 | 3756 | 230,945,623 | 87.67 | 1 | 4.80 | 1 | |
| es1000fst08 | 1000 | 2047 | 2836 | 4210 | 230,639,115 | 111.38 | 1 | 12.32 | 1 | |
| es1000fst09 | 1000 | 2091 | 2846 | 4187 | 227,745,838 | 18.03 | 3 | 12.72 | 1 | |
| es1000fst10 | 1000 | 1894 | 2546 | 3620 | 229,267,101 | 112.97 | 5 | 4.76 | 1 | |
| es1000fst11 | 1000 | 2026 | 2763 | 4038 | 231,605,619 | 19.58 | 3 | 8.13 | 1 | |
| es1000fst12 | 1000 | 2136 | 2992 | 4500 | 230,904,712 | 484.46 | 2 | 16.47 | 1 | |
| es1000fst13 | 1000 | 1886 | 2532 | 3615 | 228,031,092 | 3.07 | 1 | 4.62 | 1 | |
| es1000fst14 | 1000 | 2049 | 2840 | 4200 | 234,318,491 | 791.82 | 13 | 14.92 | 1 | |
| es1000fst15 | 1000 | 2032 | 2735 | 4001 | 229,965,775 | 10.82 | 1 | 7.59 | 1 | |
| Averages: | | | | | | 150.6 | | 10.3 | | |

 $LP_{\rm FST}$ and $LP_{\rm C}$. We used GeoSteiner for $LP_{\rm FST}$ by taking $v(LP_{\rm FST})$ as the value of the last linear program before any branching was performed. Studying the data (detailed results on single instances can be found in [9]), one observes:

- Both relaxations yield almost always the same value. Only on a couple of instances, LP_{FST} is tighter than LP_C by a relatively small margin.
- Both relaxations are fairly tight on the considered instances. The average gap to integer optimum is in both cases less than 0.01%.
- The average running times for computing $v(LP_{\rm C})$ have been smaller, but this does not say much

about which method is faster on a specific instance.

In Tables 3 and 4, we compare the running times of GeoSteiner and STEINER for the exact solution of the test instances. We also give the number of nodes in the branch-and-cut or branch-and-bound tree. Studying the tables, one observes:

• STEINER is in average and in most cases faster than GeoSteiner. There are a couple of instances where STEINER needs some seconds more than GeoSteiner. On the other hand, STEINER is faster by some orders of magnitude than GeoSteiner on

| Table 4 | | | | |
|------------------------|-----------------|----------------|------|------------------|
| Comparison of GeoStein | her (second pha | se) and STEINE | R on | TSPFST-instances |

| Instance | Size | | | | Optimum | GeoSteiner | GeoSteiner | | STEINER | |
|---------------------|------|------------|------|------------|-------------|------------|------------|----------|---------|--|
| | R | F | V | E | | Time (s) | Nodes | Time (s) | Nodes | |
| a280 | 280 | 311 | 314 | 328 | 2502 | 0.03 | 1 | 0.01 | 1 | |
| att48 | 48 | 101 | 139 | 202 | 30,236 | 0.02 | 1 | 0.30 | 1 | |
| att532 | 532 | 1065 | 1468 | 2152 | 84,009 | 195.72 | 1 | 3.74 | 1 | |
| berlin52 | 52 | 78 | 89 | 104 | 6760 | 0.01 | 1 | 0.01 | 1 | |
| bier127 | 127 | 213 | 258 | 357 | 104,284 | 0.08 | 1 | 0.02 | 1 | |
| d1291 | 1291 | 1361 | 1365 | 1456 | 481,421 | 0.40 | 1 | 0.01 | 1 | |
| d1655 | 1655 | 1879 | 1906 | 2083 | 584,948 | 3.30 | 1 | 0.04 | 1 | |
| d198 | 198 | 232 | 232 | 256 | 129,175 | 0.03 | 1 | 0.01 | 1 | |
| d2103 | 2103 | 2196 | 2206 | 2272 | 769,797 | 1.07 | 1 | 0.02 | 1 | |
| d493 | 493 | 966 | 1055 | 1473 | 320,137 | 261.32 | 1 | 0.58 | 1 | |
| d657 | 657 | 1176 | 1416 | 1978 | 471,589 | 312.40 | 3 | 1.51 | 1 | |
| dsi1000 | 1000 | 1884 | 2562 | 3655 | 17.564.659 | 15.71 | 1 | 1.47 | 1 | |
| eil101 | 101 | 295 | 330 | 538 | 605 | 0.30 | 1 | 0.83 | 1 | |
| eil51 | 51 | 138 | 181 | 289 | 409 | 0.11 | 1 | 1.63 | 1 | |
| eil76 | 76 | 196 | 237 | 378 | 513 | 0.09 | 2 | 0.58 | 1 | |
| fl1577 | 1577 | 2839 | 2413 | 3412 | 19.825.626 | 34 64 | 1 | 0.99 | 1 | |
| fl417 | 417 | 872 | 732 | 1084 | 10 883 190 | 7 01 | 13 | 0.85 | 1 | |
| gil262 | 262 | 447 | 537 | 723 | 2306 | 0.53 | 1 | 0.05 | 1 | |
| kroA100 | 100 | 165 | 197 | 250 | 20 401 | 0.01 | 1 | 0.00 | 1 | |
| kroA150 | 150 | 296 | 380 | 230 562 | 25,700 | 0.18 | 1 | 0.69 | 1 | |
| kro A 200 | 200 | 380 | 500 | 714 | 23,700 | 0.18 | 1 | 0.09 | 1 | |
| kroB100 | 100 | 180 | 230 | 313 | 21,052 | 0.15 | 1 | 0.05 | 1 | |
| kroB150 | 150 | 207 | 420 | 610 | 21,211 | 0.00 | 1 | 0.03 | 1 | |
| kroP200 | 200 | 257 | 420 | 670 | 29,217 | 0.13 | 1 | 0.42 | 1 | |
| kroC100 | 200 | 100 | 244 | 227 | 20,803 | 0.22 | 1 | 0.02 | 1 | |
| kroD100 | 100 | 190 | 244 | 280 | 20,492 | 0.03 | 1 | 0.10 | 1 | |
| IrroE100 | 100 | 100 | 210 | 206 | 20,437 | 0.03 | 1 | 0.02 | 1 | |
| lin 105 | 100 | 170 | 220 | 300 | 12 420 | 0.04 | 1 | 0.13 | 1 | |
| 111103 | 210 | 190 580 | 210 | 323 | 15,429 | 15.26 | 1 | 0.12 | 1 | |
| 1111310 linbn219 | 210 | 580 | 130 | 1279 | 39,333 | 15.20 | 4 | 0.43 | 1 | |
| 1111p318 | 1270 | 2500 | 5006 | 1050 | 59,555 | 16410.00 | 4 | 150.14 | 1 | |
| nrw13/9 | 13/9 | 3390 | 3090 | 8105 | 30,207 | 10410.99 | 32 | 130.14 | 1 | |
| p034 | 034 | /00 | 1012 | 807 | 514,925 | 0.13 | 1 | 0.01 | 1 | |
| pcb11/3 | 11/3 | 1/08 | 1912 | 2223 | 55,501 | 2.77 | 1 | 0.11 | 1 | |
| pcb442 | 442 | 494 | 503 | 531 | 4/,6/5 | 0.07 | 1 | 0.01 | 1 | |
| pr1002 | 1002 | 1392 | 14/4 | 1/1/ | 243,176 | 0.70 | 1 | 0.05 | 1 | |
| pr10/ | 10/ | 110 | 111 | 110 | 34,850 | 0.01 | 1 | 0.01 | 1 | |
| pr124 | 124 | 147 | 154 | 165 | 52,759 | 0.01 | 1 | 0.01 | 1 | |
| pr136 | 136 | 227 | 196 | 250 | 86,811 | 0.07 | 1 | 0.01 | 1 | |
| pr144 | 144 | 184 | 221 | 285 | 52,925 | 0.04 | 1 | 0.01 | 1 | |
| pr152 | 152 | 242 | 308 | 431 | 64,323 | 0.16 | 1 | 0.06 | I | |
| pr226 | 226 | 248 | 255 | 269 | 70,700 | 0.06 | 1 | 0.01 | 1 | |
| pr2392 | 2392 | 3311 | 3398 | 3966 | 358,989 | 6.35 | 1 | 0.06 | I | |
| pr264 | 264 | 280 | 280 | 287 | 41,400 | 0.03 | 1 | 0.01 | l | |
| pr299 | 299 | 416 | 420 | 500 | 44,671 | 0.11 | l | 0.01 | l | |
| pr439 | 439 | 551 | 572 | 662 | 97,400 | 0.55 | 1 | 0.01 | 1 | |
| pr76 | 76 | 138 | 168 | 247 | 95,908 | 0.04 | 1 | 0.02 | 1 | |
| rat195 | 195 | 435 | 560 | 870 | 2386 | 0.09 | 1 | 0.95 | 1 | |
| rat575 | 575 | 1482 | 1986 | 3176 | 6808 | 1.75 | 1 | 19.26 | 1 | |
| rat783 | 783 | 1784 | 2397 | 3715 | 8883 | 5.90 | 1 | 17.57 | 1 | |
| rat99 | 99 | 200 | 269 | 399 | 1225 | 0.06 | 1 | 0.11 | 1 | |
| rd100 | 100 | 168 | 203 | 257 | 764,269,099 | 0.02 | 1 | 0.01 | 1 | |

Table 4 (continued)

| Instance | Size | | | | Optimum | GeoSteiner | | STEINER | |
|-----------|--------|--------|--------|--------|---------------|------------|-------|----------|-------|
| | R | F | V | E | | Time (s) | Nodes | Time (s) | Nodes |
| rd400 | 400 | 747 | 1001 | 1419 | 1,490,972,006 | 0.62 | 1 | 1.49 | 1 |
| rl11849 | 11,849 | 13,780 | 13,963 | 15,315 | 8,779,590 | 1100.43 | 9 | 0.64 | 1 |
| rl1304 | 1304 | 1514 | 1562 | 1694 | 236,649 | 0.51 | 1 | 0.04 | 1 |
| rl1323 | 1323 | 1545 | 1598 | 1750 | 253,620 | 1.01 | 1 | 0.01 | 1 |
| rl1889 | 1889 | 2247 | 2382 | 2674 | 295,208 | 1.56 | 1 | 0.22 | 1 |
| rl5915 | 5915 | 6540 | 6569 | 6980 | 533,226 | 76.48 | 10 | 0.09 | 1 |
| r15934 | 5934 | 6739 | 6827 | 7365 | 529,890 | 41.29 | 3 | 0.09 | 1 |
| st70 | 70 | 107 | 133 | 169 | 626 | 0.01 | 1 | 0.01 | 1 |
| ts225 | 225 | 224 | 225 | 224 | 1120 | 0.01 | 1 | 0.01 | 1 |
| tsp225 | 225 | 240 | 242 | 252 | 356,850 | 0.02 | 1 | 0.01 | 1 |
| u1060 | 1060 | 1708 | 1835 | 2429 | 21,265,372 | 61.70 | 65 | 1.09 | 1 |
| u1432 | 1432 | 1431 | 1432 | 1431 | 1465 | 0.02 | 1 | 0.01 | 1 |
| u159 | 159 | 180 | 184 | 186 | 390 | 0.01 | 1 | 0.01 | 1 |
| u1817 | 1817 | 1830 | 1831 | 1846 | 5,513,053 | 0.08 | 1 | 0.01 | 1 |
| u2152 | 2152 | 2166 | 2167 | 2184 | 6.253.305 | 0.23 | 1 | 0.02 | 1 |
| u2319 | 2319 | 2318 | 2319 | 2318 | 2322 | 0.03 | 1 | 0.01 | 1 |
| u574 | 574 | 877 | 990 | 1258 | 3,509,275 | 0.59 | 1 | 0.17 | 1 |
| u724 | 724 | 1093 | 1180 | 1537 | 4.069.628 | 1.42 | 1 | 0.22 | 1 |
| vm1084 | 1084 | 1474 | 1679 | 2058 | 2.248.390 | 1.71 | 1 | 0.37 | 1 |
| vm1748 | 1748 | 2488 | 2856 | 3641 | 3,194,670 | 7.07 | 3 | 1.98 | 1 |
| Averages: | | | | | | 261.8 | | 3.0 | |

the more time-consuming instances. For example, to solve the instance es10000fst from SteinLib (the largest instance of this type ever solved), GeoSteiner (actually, an unreleased version of it) needs months of cpu-time, whereas STEINER needs less than 15 min. Also, all previously unsolved geometric instances in SteinLib could be solved by STEINER in relatively small time (see Table 2).

- GeoSteiner uses branching on 18 of the 86 tested instances, whereas STEINER has used branching on none of the considered instances.
- GeoSteiner needs always more time for exact solution than for the computation of $v(LP_{FST})$, since it begins the concatenation phase mainly with the computation of the latter value. This is not the case for STEINER, since it begins with applying reduction methods and uses the relaxation LP_C (or some extended variants of it) as explicit linear programs (if at all) only in the advanced stages of the solution process (see [7,8,10,11]).

5. Concluding remarks

The main subject of this paper has been studying, both theoretically and empirically, different approaches for the second phase of the FST method for Steiner problems. The experimental results show the potential of our program STEINER for this phase. But it should not be conceived as a competitor for GeoSteiner for solving geometric Steiner problems from scratch; GeoSeiner remains the most efficient package for these problems. Considering the second phase, a combination of the two approaches could be even more successful. The program STEINER does not use the knowledge of individual FSTs. As an algorithm for the concatenation phase, STEINER could profit from the fact that for each FST, either all or no edges can be chosen. This can be helpful for example for the computation of lower bounds, where variables could correspond to (directed) FSTs instead of single arcs, while keeping the fast method for constraint generation based on minimum cuts in usual graphs.

Also, the reduction methods could benefit from this information: Once it is established that an edge can be excluded, all FSTs which contain that edge can be discarded. On the other hand, GeoSteiner could profit from different components of STEINER, especially its sophisticated reduction techniques.

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