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SOLUTION OF A LARGE SCALE TRAVELING
SALESMAN PROBLEM

by
G. Dantsig, R. Fulkerson
and
S. Johnson

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SUMMARY

It is shown that a certain tour of 49 cities, one in each of the 48 states and Washington, D. C., has the shortest road distance. ()

SOLUTION OF A LARGE SCALE TRAVELING
SALESMAN PROBLEM*

by

G. Dantzig, R. Fulkerson,
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1. Introduction. The traveling salesman problem might be described as follows: Find the shortest route (tour) for a salesman starting from a given city, visiting each of a specified group of cities, and then returning to the original point of departure. More generally, given an n by n symmetric matrix $D = (d_{ij})$, where d_{ij} represents the "distance" from i to j , arrange the points in a cyclic order in such a way that the sum of the d_{ij} between consecutive points is minimal. Since there are only a finite number of possibilities (at most $\frac{(n-1)!}{2}$) to consider, the problem is to devise a method of picking out the optimal arrangement which is reasonably efficient for

* Historical note: The origin of this problem is somewhat obscure. It appears to have been discussed informally among mathematicians at mathematics meetings for many years. Surprisingly little in the way of results has appeared in the mathematical literature [10]. It may be that the minimal distance tour problem was stimulated by the so-called Hamiltonian Game [1] which is concerned with finding the number of different tours possible over a specified network. The latter problem is cited by some as the origin of group theory and has some connections with the famous Four Color Conjecture [9]. Merrill Flood (Columbia University) should be credited with stimulating interest in the traveling salesman problem in many quarters. As early as 1937, he tried to obtain near optimal solutions in reference to routing of school buses. Both Flood and A. W. Tucker (Princeton University) recall that they heard about the problem first in a seminar talk by Hassler Whitney at Princeton in 1934 (although Whitney, recently queried, does not seem to recall the problem). The relations between the traveling salesman problem and the transportation problem of linear programming appear to have been first explored by M. Flood, J. Robinson, T. C. Koopmans, M. Beckmann, and later by I. Heller and H. Kuhn [4, 5, 6].

fairly large values of n . Although algorithms have been devised for problems of similar nature, e.g., the optimal assignment problem [3, 7, 8], little is known about the traveling salesman problem. We do not claim that this note alters the situation very much; what we shall do is outline a way of approaching the problem that sometimes, at least, enables one to find an optimal path and prove it so. In particular, it will be shown that a certain arrangement of 49 cities, one in each of the 48 states and Washington, D. C., is best, the d_{ij} used representing road distances as taken from an atlas.

In order to try the method on a large problem, the following set of 49 cities, one in each state and the District of Columbia, was selected:

1. Manchester, New Hampshire
2. Montpelier, Vermont
3. Detroit, Michigan
4. Cleveland, Ohio
5. Charleston, West Virginia
6. Louisville, Kentucky
7. Indianapolis, Indiana
8. Chicago, Illinois
9. Milwaukee, Wisconsin
10. Minneapolis, Minnesota
11. Pierre, South Dakota
12. Bismarck, North Dakota
13. Helena, Montana
14. Seattle, Washington
15. Portland Oregon
16. Boise, Idaho
17. Salt Lake City, Utah
18. Carson City, Nevada
19. Los Angeles, California
20. Phoenix, Arizona
21. Santa Fe, New Mexico
22. Denver, Colorado
23. Cheyenne, Wyoming
24. Omaha, Nebraska
25. Des Moines, Iowa
26. Kansas City, Missouri
27. Topeka, Kansas
28. Oklahoma City, Oklahoma
29. Dallas, Texas
30. Little Rock, Arkansas
31. Memphis, Tennessee
32. Jackson, Mississippi
33. New Orleans, Louisiana
34. Birmingham, Alabama
35. Atlanta, Georgia
36. Jacksonville, Florida
37. Columbia, South Carolina
38. Raleigh, North Carolina
39. Richmond, Virginia
40. Washington, D. C.
41. Boston, Massachusetts
42. Portland, Maine

- A. Baltimore, Maryland
- B. Wilmington, Delaware
- C. Philadelphia, Pennsylvania
- D. Newark, New Jersey
- E. New York, New York
- F. Hartford, Connecticut
- G. Providence, Rhode Island

The reason for picking this particular set was that most of the road distances between them were easy to get from a Rand McNally atlas. The triangular table of distances between these cities which follows is part of the original one prepared by Bernice Brown of The RAND Corporation. It gives $d_{ij} = \frac{d'_{ij} - 11}{17}$, * $i, j = 1, 2, \dots$, where d'_{ij} is the road distance in miles between i and j . The d_{ij} have been rounded to the nearest integer. Certainly such a linear transformation does not alter the ordering of the tour lengths, although, of course, rounding could cause a tour that was not optimal in terms of the original mileage to become optimal in terms of the adjusted units used in this paper.

We will show that the tour (see Figure 16) through the cities 1, 2, ..., 42 in this order is minimal for this subset of 42 cities. Moreover, since in driving from city 40 (Washington, D. C.) to city 41 (Boston, Massachusetts) by the shortest road distance one goes through A, B, ..., G successively, it follows that the tour through 49 cities 1, 2, ..., 40, A, B, ..., G, 41, 42 in that order is also optimal.

* This particular transformation was chosen to make the d'_{ij} of the original table less than 256 which would permit compact storage of the distance table in binary representation; however, no use was made of this.

Table of Road Distances between Cities in Adjusted Units

1																				
2	8																			
3	27	45																		
4	37	47	9																	
5	50	49	21	15																
6	61	62	21	20	17															
7	58	60	6	17	18	6														
8	59	60	15	20	20	17	10													
9	62	64	20	25	31	22	15	5												
10	81	81	40	44	50	41	35	24	20											
11	103	107	62	67	72	63	57	46	41	23										
12	108	117	66	71	77	68	61	51	46	26	11									
13	145	144	104	98	114	96	99	88	84	63	49	40								
14	181	185	140	144	152	145	135	124	120	99	85	76	35							
15	197	191	146	150	156	143	137	130	125	105	90	81	41	10						
16	161	170	121	124	130	115	110	104	105	90	72	67	37	31	27					
17	142	144	101	104	111	97	91	85	86	75	57	59	29	53	43	21				
18	174	178	123	128	133	123	117	115	107	83	84	54	46	35	26	31				
19	85	86	42	43	40	30	26	24	28	18	13	10	7	6	9	4	3			
20	164	163	120	123	124	106	106	105	100	85	71	70	52	62	45	41	22			
21	87	91	94	96	94	80	78	77	84	77	56	62	45	40	87	58	36	31	30	
22	117	122	77	80	83	68	67	60	61	50	34	42	49	92	77	60	30	62	70	45
23	114	118	73	78	84	69	65	57	59	48	20	36	43	77	72	45	27	59	69	55
24	85	89	44	48	53	41	34	28	29	22	10	35	69	105	100	71	56	88	99	81
25	77	80	34	40	45	34	27	21	18	10	40	77	114	111	84	64	96	107	97	60
26	87	89	44	46	46	30	28	21	22	27	30	47	78	116	112	84	66	98	95	75
27	91	93	48	50	48	34	32	33	36	30	24	45	77	115	110	83	64	67	112	84
28	105	106	62	63	64	41	40	40	46	40	35	49	75	111	105	81	62	69	74	59
29	111	113	66	67	68	45	44	44	51	45	40	54	82	112	106	82	63	70	78	64
30	91	92	50	51	46	30	34	32	35	28	10	30	60	100	94	69	50	50	62	36
31	93	85	42	43	38	22	26	30	30	25	63	75	106	110	100	72	53	58	60	67
32	89	91	55	53	50	34	30	34	49	53	76	97	100	105	100	70	50	55	62	71
33	95	97	64	62	56	42	37	30	30	25	75	87	104	106	105	70	50	50	62	70
34	74	81	44	43	36	20	30	30	44	62	73	81	91	91	103	96	80	76	70	60
35	67	69	43	41	31	20	32	34	46	64	80	100	100	100	100	80	60	60	60	60
36	74	76	61	60	52	41	30	30	44	73	85	100	100	100	100	80	60	60	60	60
37	57	59	41	40	30	36	47	50	71	93	93	90	100	100	100	80	60	60	60	60
38	40	40	37	36	25	30	40	40	60	80	100	100	100	100	100	80	60	60	60	60
39	35	37	30	28	18	20	30	30	50	70	90	100	100	100	100	80	60	60	60	60
40	20	23	20	18	8	30	40	40	60	80	100	100	100	100	100	80	60	60	60	60
41	0	0	37	34	20	30	40	40	60	80	100	100	100	100	100	80	60	60	60	60
42	5	2	55	51	50	30	40	40	60	80	100	100	100	100	100	80	60	60	60	60

* The figures in the table are mileages between two specified cities, less 11 divided by 11, and rounded to the nearest integer.

2. Preliminary Notions. Whenever the road from i to j (in that order) is traveled, the value $x'_{ij} = 1$ is entered into the i, j element of a matrix; otherwise $x'_{ij} = 0$ is entered. A (directed) tour through n cities can now be thought of as a permutation matrix of order n which represents an n -cycle. For example, for $n = 5$, the first matrix displayed below

$$[x'_{ij}] = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \end{bmatrix}, \quad [x'_{ij}] = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \end{bmatrix}.$$

is a tour since it represents visiting the cities in the 5-cycle (12345), while the other matrix is not a tour since it represents visiting the cities by means of two sub-cycles (12) and (354).

It is clear that all representations for directed tours satisfy the relations

$$\sum_i x'_{ij} = \sum_j x'_{ij} = 1, \quad x'_{ii} = 0, \quad x'_{ij} \geq 0.$$

The matrix may be made into a triangular array by reflecting the numbers above the diagonal in the diagonal. The sum of corresponding elements is denoted by $x_{ij} = x'_{ij} + x'_{ji}$. Then the matrices above become

$$[x_{ij}] = \begin{bmatrix} . & & & & \\ 1 & . & & & \\ 0 & 0 & . & & \\ 0 & 1 & 1 & . & \\ 1 & 0 & 1 & 0 & . \end{bmatrix}, \quad [x_{ij}] = \begin{bmatrix} . & & & & \\ 2 & . & & & \\ 0 & 0 & . & & \\ 0 & 0 & 1 & . & \\ 0 & 0 & 1 & 1 & . \end{bmatrix}.$$

Consequently, the sum along the k^{th} row plus the sum along the k^{th} column must now be 2. This may be written

$$(2.0) \quad \sum_{j < i=k} x_{ij} + \sum_{i > j=k} x_{ij} = 2, \quad k = 1, \dots, n, \quad x_{ij} \geq 0.$$

This device yields a representation for undirected tours and is the one used throughout this paper. It will be noted that the second array above does not represent a tour but also satisfies the relations (2.0).

For undirected tours, the symbol x_{ij} will be treated identically with x_{ji} so that we may rewrite (2.0) as

$$(2.1) \quad \sum_{j=1}^n x_{ij} = 2, \quad x_{ij} \geq 0 \quad (i = 1, 2, \dots, n, i \neq j, x_{ij} = x_{ji}).$$

The problem is to find the minimum of the linear form

$$(2.2) \quad D(x) = \sum_{i > j} d_{ij} x_{ij}$$

where the $x_{ij} = 0$ or 1 and the $x_{ij} = 1$ form a tour, and where the summation in (2.2) extends over all indices (i,j) such that $i > j$.

To make a linear programming problem out of this (see [2]) one needs, as we have observed, a way to describe tours by more linear restraints than that given by (2.1). This is extremely difficult to do as illustrated by work of I. Heller [4] and H. Kuhn [6]. They point out that such relations always exist. However, there seems to be no simple way to characterize them and for moderate size n the number of such restraints appears to be astronomical. In spite of these difficulties, this paper will describe the techniques we have developed which have been successful in solving all the problems we have tried by this approach. A surprising empirical observation is the use of only a trivial number of the many possible restraints to solve any particular problem. To demonstrate the procedure, we shall attempt to use direct elementary proofs even though they were originally motivated in many places by linear programming procedures.

There are possibly four devices we have used which have greatly reduced the effort in obtaining solutions of the problems we have attempted.

First of all, we use undirected tours. This seems to simplify the characterization of the tours when n is small and certainly cuts down the amount of computation, even for large n . Secondly, and this is decisive, we do not try to characterize the tours by the complete set of linear restraints, but rather impose, in addition to (2.1), just enough linear conditions on the x_{ij} to assure that the minimum of the linear form (2.2) is assumed by some tour.

For the 49-city problem and also for all the smaller problems we have considered, such a procedure has been relatively easy to carry through by hand computation. This may be due in part to the fact that we use a simple symbolism which permits direct representation of the algebraic relationships and manipulations on a map of the cities. This third device speeds up the entire iterative process, makes it easy to follow, and sometimes suggests new linear restraints that are not likely to be obtained by less visual methods. Finally, once a tour has been obtained which is nearly optimal, a combinatorial approach, using the map and listing possible tours which have not yet been eliminated by the conditions imposed on the problem, may be advantageous. This list can be very much shorter than one would expect, due to the complex interlocking of the restraints. However, except for short discussion in section 4, this method will not be described in detail although it has worked out well for all examples we have studied.

An important class of conditions that tours satisfy, which excludes many non-tour cases satisfying (2.1), are the "loop conditions." These are linear inequality restraints that exclude subcycles or loops. Consider a non-tour solution to (2.1) which has a subtour of $n_1 < n$ cities; we note that the sum of the x_{ij} for those links (i, j) in the subtour is n_1 . Hence we can eliminate this type of solution by imposing the condition that the sum of x_{ij} over all links (i, j) connecting cities in the subset S of n_1 cities be less than n_1 , i.e.,

$$(2.3) \quad \sum_S x_{1j} \leq n_1 - 1$$

where the summation extends over all (i, j) with i and j in the n_1 cities S . From (2.1) we note that two other equivalent conditions are

$$(2.4) \quad \sum_{\bar{S}} x_{1j} \leq n - n_1 - 1,$$

where \bar{S} means the summation extends over all (i, j) such that neither i nor j is in S , and

$$(2.5) \quad \sum_{S\bar{S}} x_{1j} \geq 2,$$

where $S\bar{S}$ means the summation extends over all (i, j) such that i is in S and j not in S .

There are, however, other more complicated types of restraints which sometimes must be added to (2.1) in addition to an assortment of loop conditions in order to exclude solutions involving fractional weights x_{1j} . In the 49-city case we needed two such conditions. However, later when we tried the combinatorial approach after imposing only a few of the loop conditions, we found we could handle the 49-city problem without the use of the special restraints and this would have led to a shorter proof of optimality. It is conjectured that one can use the combinatorial arguments together with loop conditions to solve any traveling salesman problem of moderate size in a reasonable time.

3. The Method. The technique will be illustrated by a series of simple examples.

Example 1

First consider a five-city map forming a regular pentagon of unit length per side and with length $\frac{1}{2}(\sqrt{5} + 1) \doteq 1.7$ on a diagonal.

Suppose that the problem is to minimize (2.2) subject only to (2.1). Start with a tour which is conjectured to be optimal, obviously (1 2 3 4 5). In this case the values of x_{1j} , denoted by \hat{x}_{1j} , are $\hat{x}_{12} = \hat{x}_{23} = \hat{x}_{34} = \hat{x}_{45} = \hat{x}_{51} = 1$ and all other $\hat{x}_{1j} = 0$. The variables x_{1j} corresponding to links on the tour are called "basic variables." The length of the tour given by the linear form (2.2) for $x = \hat{x}$ is $D(\hat{x}) = 5$. There are five equations in (2.1). Multiply each by a parameter π_1 to be determined, and then subtract the sum from (2.2). Thus, we are led to

$$D(x) = \sum_{i>j} d_{ij} x_{ij} - \sum_{i=1}^n \pi_i \left(\sum_{j=1}^n x_{ij} - 2 \right) \quad [x_{ij} = x_{ji}, i \neq j]$$

$$= - \sum_{i>j} (\pi_i + \pi_j - d_{ij}) x_{ij} + 2 \sum_{i=1}^n \pi_i .$$

Denote the coefficients of x_{ij} by δ_{ij} so that

$$(3.1) \quad D(x) = - \sum_{i>j} \delta_{ij} x_{ij} + 2 \sum_{i=1}^n \pi_i , \quad (\delta_{ij} = \pi_i + \pi_j - d_{ij}).$$

Now determine the five π_i values so that δ_{ij} corresponding to basic variables vanish:

$$(3.2) \quad \delta_{ij} = 0 \quad \text{for } \hat{x}_{ij} = 1,$$

i.e., if the link (i,j) is on the tour in question. Note that to solve for the π_i we have five linear equations in five unknowns.

If now we set $x_{ij} = \hat{x}_{ij}$ in (3.1), then $\hat{x}_{ij} \delta_{ij} = 0$ all (i,j) and

$$(3.3) \quad D(\hat{x}) = 2 \sum_{i=1}^n \pi_i = 5 .$$

Subtracting (3.3) from (3.1) we have finally

$$(3.4) \quad D(x) - D(\hat{x}) = - \sum_{i>j} \delta_{ij} x_{ij} .$$

For the regular pentagon $\pi_i = \frac{1}{2}$ for $i = 1, 2, 3, 4, 5$ solves (3.2), and so $\delta_{ij} = \frac{1}{2} (1 - \sqrt{5}) < 0$ on a diagonal, i.e., $\delta_{ij} \leq 0$ for every (i,j) . Thus, the right side of (3.4) is always nonnegative

or $D(x) \geq D(\hat{x})$ for all x satisfying (2.1), and in particular all other tours are longer than the tour represented by \hat{x} .

Example 2

Next, take another five-city problem whose map is not a regular pentagon:

We start with the tour (12345) of length $D(\hat{x}) = 32$ where the basic variables take on the values $\hat{x}_{12} = \hat{x}_{23} = \hat{x}_{34} = \hat{x}_{45} = \hat{x}_{51} = 1$ and all other $\hat{x}_{1j} = 0$. Repeat the steps in the previous problem leading to (3.4) where, as before, calculate the π_1 by setting $\delta_{1j} = 0$ for δ_{1j} corresponding to basic variables x_{1j} . The five equations that the π_1 must satisfy are

$$\pi_1 + \pi_2 = 5, \quad \pi_2 + \pi_3 = 5, \quad \pi_3 + \pi_4 = 8, \quad \pi_4 + \pi_5 = 6,$$

$$\pi_5 + \pi_1 = 8$$

By alternately subtracting and adding these equations one obtains

$$2\pi_1 = d_{12} - d_{23} + d_{34} - d_{45} + d_{51} = 5 - 5 + 8 - 6 + 8 = 10,$$

or

$$\pi_1 = 5, \pi_2 = 0, \pi_3 = 5, \pi_4 = 3, \pi_5 = 3 .$$

The factors π_1 which multiply equations (2.1) to form (3.4) are called "potentials."* There is one such potential associated with each city i , and these are readily computed by working directly on the map of the cities (see Fig. 3).

To form other δ_{ij} , add the π_i and π_j of city i and city j and subtract off the distance d_{ij} between them. In this case we note that except for $\delta_{31} = 5 + 5 - 6 = 4$, all the other δ_{ij} are ≤ 0 .

We see from (3.4) that if x_{31} were to take on a positive value, $x_{31} = \theta$, the other nonbasic variables remaining at zero, this may lead to a better solution. We let θ be the largest value consistent with (2.1). Thus, the weights x_{ij} must add up to 2 on links from each city and no weight is negative. However, in setting $x_{31} = \theta$ we adjust only the basic set of variables, leaving all other nonbasic variables at zero value. This is worked out on the map below (Fig. 4).

*The term potential is used by T. C. Koopmans in an analogous connection for the transportation problem [5].

Here the maximum value of θ is 1, and this leads to a 3-cycle (1 2 3) and a 2-cycle (4 5) (Fig. 5).

This is not a tour, so we add a loop condition which excludes this solution but which is satisfied by all tours. In this case $x_{45} \leq 1$ or

$$(3.5) \quad x_{45} + y_6 - 1 = 0 \qquad y_6 \geq 0,$$

is such a condition. Accordingly, we start over again using the five equations (2.1) and the sixth equation (3.5). This time we will need six basic variables and it will be convenient to have x_{13} (the one we set equal to θ previously) included with those associated with the tour. Thus, the starting solution is as follows: The basic variables have values $\hat{x}_{12} = \hat{x}_{23} = \hat{x}_{34} = \hat{x}_{45} = \hat{x}_{51} = 1$, $\hat{x}_{13} = 0$. All other $\hat{x}_{ij} = 0$. This solution is shown in Fig. 6. The presence of an upper bound on x_{45} or relation (3.5) is depicted in Fig. 6 by a block symbol on (4,5).

Now we multiply equation (3.5) by π_6 , add it to $\sum_{i=1}^5 \pi_i \left(\sum_{j=1}^5 x_{ij} - 2 \right)$, subtract the sum from $\sum d_{ij} x_{ij}$ and collect terms in x_{ij} as before. The result is

$$(3.6) \quad \sum_{i>j} d_{ij} x_{ij} = - \sum_{i>j} \delta_{ij} x_{ij} + 2 \sum_{i=1}^5 \pi_i + \pi_6(1-y_6)$$

where $\delta_{ij} = \pi_i + \pi_j - d_{ij}$ except $\delta_{45} = \pi_4 + \pi_5 - (d_{45} - \pi_6)$.

Now determine the six values of π_i by setting $\delta_{ij} = 0$ corresponding to basic variables x_{ij} :

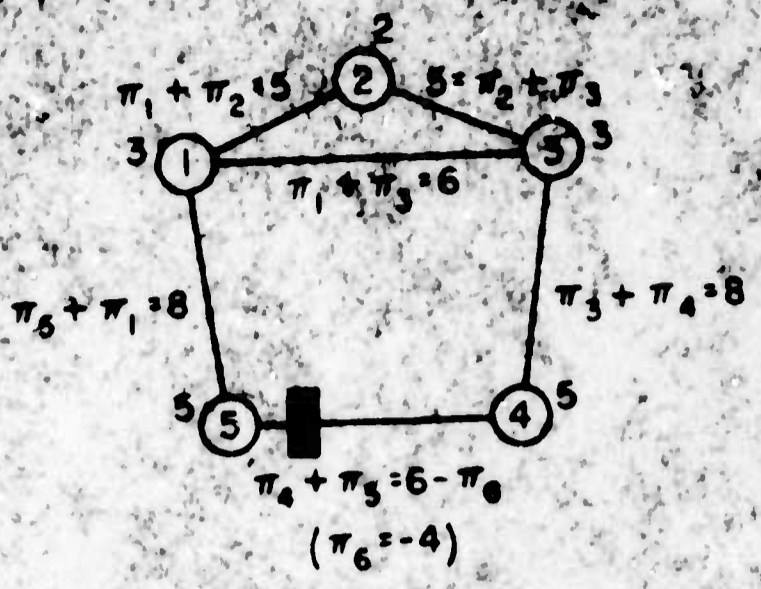
$$(3.7) \quad \delta_{12} = \delta_{23} = \delta_{34} = \delta_{45} = \delta_{51} = \delta_{13} = 0,$$

from which it follows that

$$(3.8) \quad D(x) - D(\hat{x}) = - \sum \delta_{ij} x_{ij} - \pi_6 y_6$$

To evaluate π_i we note that there are six equations in six unknowns. These are shown on the map below (Fig. 7). The three conditions about the triangular loop (1,2,3) permits us to solve for π_1, π_2, π_3 . Branching out from the triangle we get next π_4 and π_5 and finally π_6 . Thus, we determine first that $2\pi_1 = d_{12} - d_{23} + d_{31} = 5 - 5 + 6$ so that $\pi_1 = 3, \pi_2 = 2, \pi_3 = 3$. Working down, $\pi_4 = 5, \pi_5 = 5$. Thus, $\pi_4 + \pi_5 = -\pi_6 + 6$, so $\pi_6 = -4$. These values are shown adjacent to each city in Fig. 7.

Fig. 7



With these values of π_i all remaining $\delta_{ij} = (\pi_i + \pi_j - d_{ij}) \leq 0$, hence, with $\pi_6 < 0$ we have the right side of (3.8) always positive, so the tour (1 2 3 4 5) is minimal. This illustrates the use of the simplest of the loop conditions, namely, an upper bound on the variable x_{45} .

Example 3

Here we consider a six-city case where the optimal tour is not our initial choice. Let the starting tour be (1 2 3 4 5 6) of length $D(\hat{x}) = 29$. If we proceed as before,

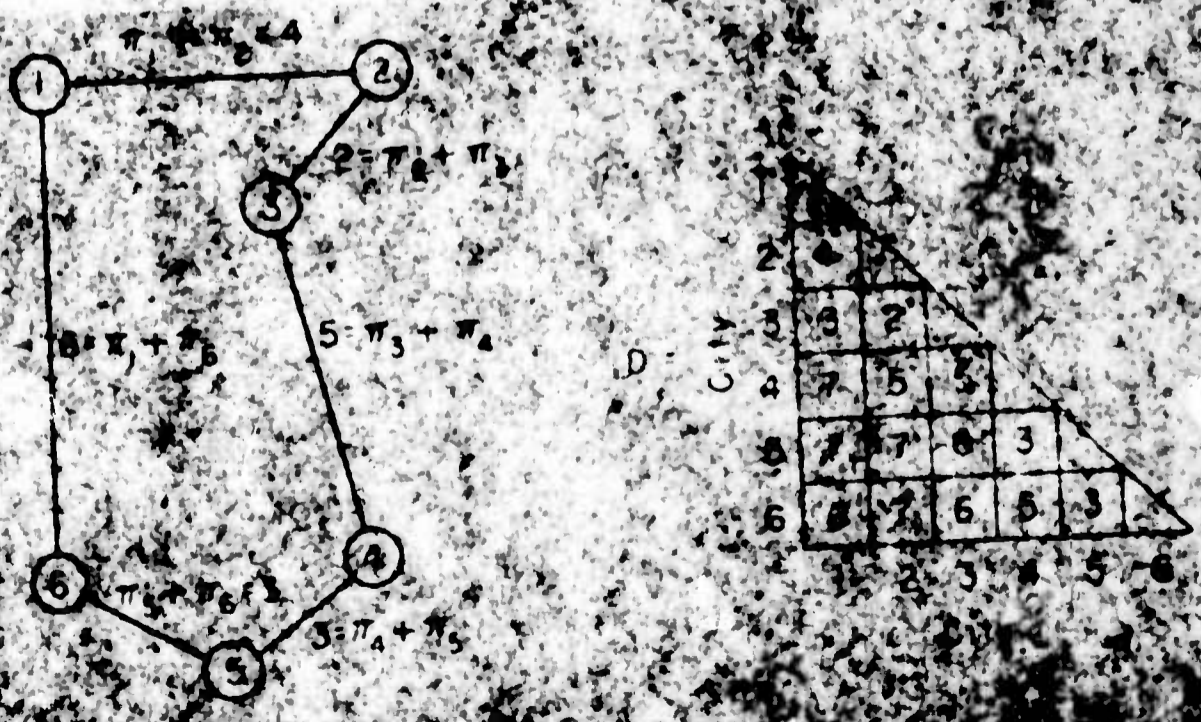


Fig. 8

relation (3.2) implies that the π_1 satisfy the relations shown in Fig. 8. In this case (and this is generally true for loops with an even number of links) the sum of equations on links (1,2), (3,4), (5,6) is identical with the sum for (2,3), (4,5), (6,7) except for different constant terms, so that the system of equations in π_1 is inconsistent.

This difficulty can be avoided if the following general rule is followed: The set of basic variables must be so selected that when the remaining x_{1j} are fixed, the values of the basic variables are uniquely determined. This means the matrix of coefficients of the basic variables is nonsingular (i.e., their determinant is nonvanishing). Since the π_1 satisfy a system of equations whose coefficient matrix is the transpose of this matrix, the π_1 will be uniquely determined also. In the 6-city case, one may augment system (2.1) with the additional upper-bound condition

$$(3.9) \quad x_{45} + y_7 = 1 \quad (y_7 \geq 0)$$

and select x_{13} as a basic variable in addition to the basic variables x_{1j} corresponding to (1,j) on the tour. Then, letting π_7 be the weight associated with restriction (3.9), the π_1 satisfy relations in Fig. 9.

The value of $\pi_1 = 5/2$ can be determined from the odd loop (1 2 3) by alternately adding and subtracting the equations around the loop. The others can then be evaluated immediately. In this case, we have analogous to (3.8)

$$(3.10) \quad D(x) - D(\hat{x}) = - \sum \delta_{1j} x_{1j} - \pi_7 y_7$$

where $\delta_{1j} = 0$ if x_{1j} is a basic variable and $\delta_{1j} = \pi_1 + \pi_j - d_{1j}$ otherwise. Since $\delta_{46} = 3$, increasing the value of x_{46} to θ (while all other nonbasic variables remain zero), with corresponding adjustments in the basic variables, will yield $D(x) - D(\hat{x}) = -3\theta < 0$. In Fig. 10 it is seen that the largest value of $\theta = 1$ and the resulting solution is Fig. 11, which is not a new tour, but two loops. However, we can exclude this solution by imposing the additional restriction satisfied by all tour solutions

$$(3.11) \quad x_{12} + x_{23} + x_{31} \leq 2, \text{ or } x_{12} + x_{23} + x_{31} + y_8 = 2, \quad (y_8 \geq 0)$$

since in Fig. 11 the inadmissible solution has $x_{12} + x_{23} + x_{31} = 3$. We now start all over again augmenting relations (2.1) by (3.9) and (3.11). Let the basic variables be the same as before but include x_{46} (i.e., the one we set equal to θ in Fig. 10). Let π_1 for $1, 2, \dots, 8$ be the weights assigned to these relations respectively in forming $D(x) - D(\hat{x})$; then the π_1 satisfying the relations shown in Fig. 12

where the loop condition (3.11) is symbolized by the dotted loop in the figure.

The value of $\pi_6 = 2$ may be evaluated from the odd loop (6 4 3 2 1) by alternately adding and subtracting the equations in π_1 shown on this loop. The other π_i can then be immediately determined. This time

$$(3.11) \quad D(x) - D(\hat{x}) = - \sum \delta_{1j} x_{1j} - \pi_7 y_7 - \pi_8 y_8$$

where $\delta_{1j} = 0$ for x_{1j} a basic variable and $\delta_{1j} = \pi_1 + \pi_j - d_{1j}$ otherwise. Since only $\delta_{24} = 1$ while all other $\delta_{1j} \leq 0$, we set $x_{24} = \theta$; then the adjustments in the values of the basic variables necessary to satisfy (2.1), (3.9), (3.11) are shown in Fig. 13 and the new solution for $\theta = 1$ is a new tour \hat{x} with length $D(\hat{x}) = D(\hat{x}) - 1 = 22$, Fig. 14. We may now drop $x_{34} = 0$ from the basic set of variables (or alternatively x_{12}) and replace it by x_{24} as a new basic variable. This yields the relations for π_i of Fig. 15. The expression for $D(x) - D(\hat{x})$ is similar to (3.11). It can now be tested that all $\delta_{1j} \leq 0$ corresponding to non-basic x_{1j} , and the coefficients of y_7 and y_8 are $\pi_7 \leq 0$, $\pi_8 \leq 0$, so that the new tour is established as optimal.

4. An Estimation Procedure. In any linear programming problem with bounded variables, an estimate is available of how much a basic solution differs from an optimal solution. Let $D(x)$ represent a linear form to be minimized and $D(\hat{x})$ be the value for some basic solution \hat{x} where variables $(x_1, x_2, \dots, x_{n'})$, represented by the symbol x , satisfy a system of equations as well as bounds $0 \leq x_j \leq r_j$. If the equations are multiplied by weights π_1 and subtracted from $D(x)$, then (as we have noted earlier)

$$(4.1) \quad D(x) - D(\hat{x}) = - \sum_{j=1}^{n'} \delta_j x_j \quad (x_j \geq 0)$$

where π_1 are chosen such that $\delta_j = 0$ if the corresponding x_j is a basic variable. We may now split the right side of (4.1) into positive and negative parts and obtain a lower bound for the difference by dropping the positive part, i.e.

$$(4.2) \quad D(x) - D(\hat{x}) = - \sum_{\delta_j > 0} \delta_j x_j - \sum_{\delta_j \leq 0} \delta_j x_j, \quad (x_j \geq 0)$$

$$(4.3) \quad D(x) - D(\hat{x}) \geq - \sum_{\delta_j > 0} \delta_j x_j \geq -E \quad (E \geq 0)$$

where $-E$ is some estimate for the negative part. By setting $x_j = r_j$, we obtain in particular

$$(4.4) \quad D(x) - D(\hat{x}) \geq - \sum_{\delta_j > 0} \delta_j r_j.$$

For the traveling salesman problem the variables x_{ij} must be either 0 or 1 if x represents a tour. From (4.2), no link (i,j) can occur in an optimal tour if

$$(4.5) \quad \delta_{ij} < -E,$$

hence all corresponding variables x_{ij} can be dropped from further consideration.

During the early stages of the computation, E may be quite large and very few links can be dropped by this rule; however, in the latter stages often so many links are eliminated that one can list all possible tours that use the remaining admissible links. By extending this type of combinatorial argument to the

range of values of the "slack" variables y_k , it is often possible at an earlier stage of the iterative algorithm to rule out so many of the tours that direct examination of the remaining tours for minimum length is a feasible approach.

5. The 49-City Problem.* The optimal tour \hat{x} is shown in Fig. 16. The proof that it is optimal is given in Fig. 17. To make the correspondence between the latter and its programming problem clear, we will write down in addition to 42 relations in non-negative variables (2.1), a set of 25 relations which suffice to prove that $D(x)$ is a minimum for \hat{x} . We distinguish the following subsets of the 42 cities:

$$\begin{aligned} S_1 &= \{1, 2, 41, 42\} \\ S_2 &= \{3, 4, \dots, 9\} \\ S_3 &= \{1, 2, \dots, 9, 29, 30, \dots, 42\} \\ S_4 &= \{11, 12, \dots, 23\} \\ S_5 &= \{13, 14, \dots, 23\} \\ S_6 &= \{13, 14, 15, 16, 17\} \\ S_7 &= \{24, 25, 26, 27\} \end{aligned}$$

Except for two inequalities which we will discuss in a moment, the programming problem may now be written as:

*As indicated earlier, it was possible to treat this as a 42-city problem.

$$\sum_j x_{1j} = 2 \quad (i=1, \dots, 42), \quad x_{41,1} \leq 1, \quad x_{4,3} \leq 1, \quad x_{7,6} \leq 1,$$

$$x_{9,8} \leq 1, \quad x_{12,11} \leq 1, \quad x_{14,13} \leq 1, \quad x_{15,14} \leq 1, \quad x_{20,19} \leq 1,$$

$$x_{23,22} \leq 1, \quad x_{25,24} \leq 1, \quad x_{27,26} \leq 1, \quad x_{29,28} \leq 1, \quad x_{31,30} \leq 1,$$

$$x_{33,32} \leq 1, \quad x_{35,34} \leq 1, \quad x_{37,36} \leq 1, \quad \sum_{S_1, \bar{S}_1} x_{1j} \geq 2, \quad \sum_{S_2, \bar{S}_2} x_{1j} \geq 2,$$

$$\sum_{S_3, \bar{S}_3} x_{1j} \geq 2, \quad \sum_{S_4, \bar{S}_4} x_{1j} \geq 2, \quad \sum_{S_5, \bar{S}_5} x_{1j} \geq 2, \quad \sum_{S_6} x_{1j} \leq 4, \quad \sum_{S_7} x_{1j} \leq 3.$$

The remaining two relations 66 and 67 are perhaps most easily described verbally. The first says that $x_{14,15}$ minus the sum of all other x_{1j} on links out of 15, 16, 19, except for $x_{18,15}$, $x_{18,16}$, $x_{17,16}$, $x_{19,18}$, and $x_{20,19}$, which do not appear in the sum, is not positive; the second that $\sum a_{1j} x_{1j} \leq 42$, where $a_{23,22} = 2$, $a_{26,25} = 0$, all other $a_{1j} = 1$ except $a_{1j} = 0$ if x_{1j} is a non-basic variable and either (a) i is in S_3 , j not in S_3 or (b) i or j is 10, 21, 25, 26, 27, or 28.**

* $\sum_{S, \bar{S}} x_{1j}$ means the sum of all variables where only one of the subscripts i or j is in S . $\sum_S x_{1j}$ means the sum of all variables such that i and j are in S —see relations (2.3), (2.4), (2.5).

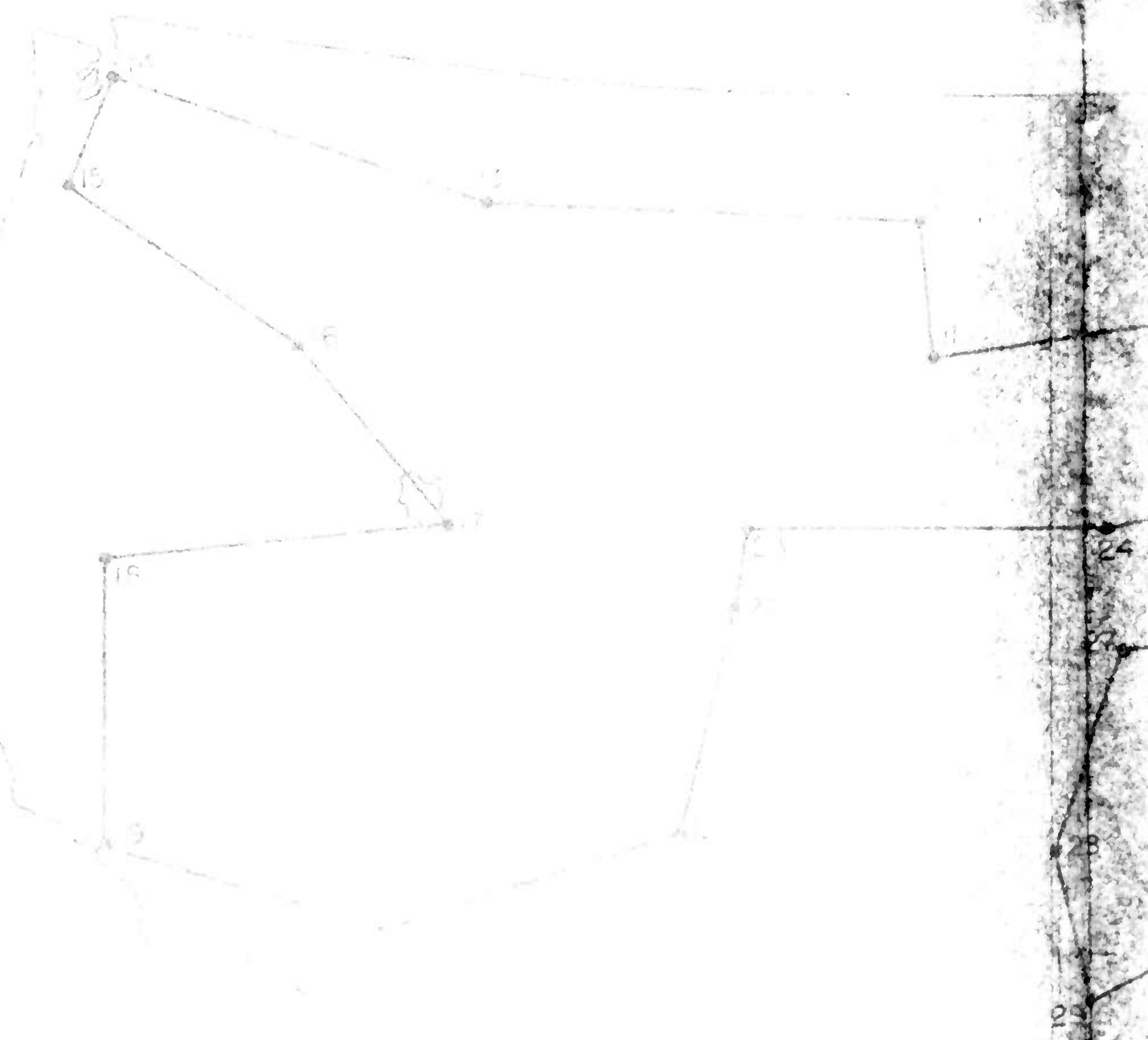
**We are indebted to I. Glicksberg of RAND for pointing out relations of this kind to us.

These two inequalities are satisfied by all tours. For example, if a tour were to violate the first one, it must have successively $x_{15,14}=1$, $x_{18,15}=1$, $x_{18,16}=1$, but also $x_{19,18}=1$, a contradiction. The argument that each tour satisfies the second inequality is similar but somewhat more involved, and we omit it. These relations were imposed to cut out fractional solutions which satisfied all the conditions (2.1) and (2.3).

We assert that if the weights π_1 are assigned to these restraints in the order presented above, then the values as given in Fig. 17 satisfy $\delta_{1j}=0$ for all variables x_{1j} in the basis. With these values of π_1 in the expression for $D(x) - D(\hat{x})$, all $\delta_{1j} \leq 0$ corresponding to variables x_{1j} and $\pi_{43}, \pi_{44}, \dots, \pi_{67}$ corresponding to variables y_{43}, \dots, y_{67} are appropriately positive or negative (positive if its y occurs with a minus sign in the relation, negative otherwise) with the exception of $\pi_{52} = \frac{1}{2}$ where $x_{25,24} + y_{52} = 1$. This proves, since $E = \frac{1}{2}$ and all the d_{1j} are integers, that \hat{x} is minimal. The length $D(\hat{x})$ is 699 units, or 12,345 miles except for rounding errors.

It can be shown by introducing all links for which $\delta_{1j} \geq \frac{1}{2}$ that \hat{x} is the unique minimum. There are only 7 such links in addition to those shown in Fig. 17, and consequently all possible tying tours were enumerated without too much trouble. None of them proved to be as good as \hat{x} .

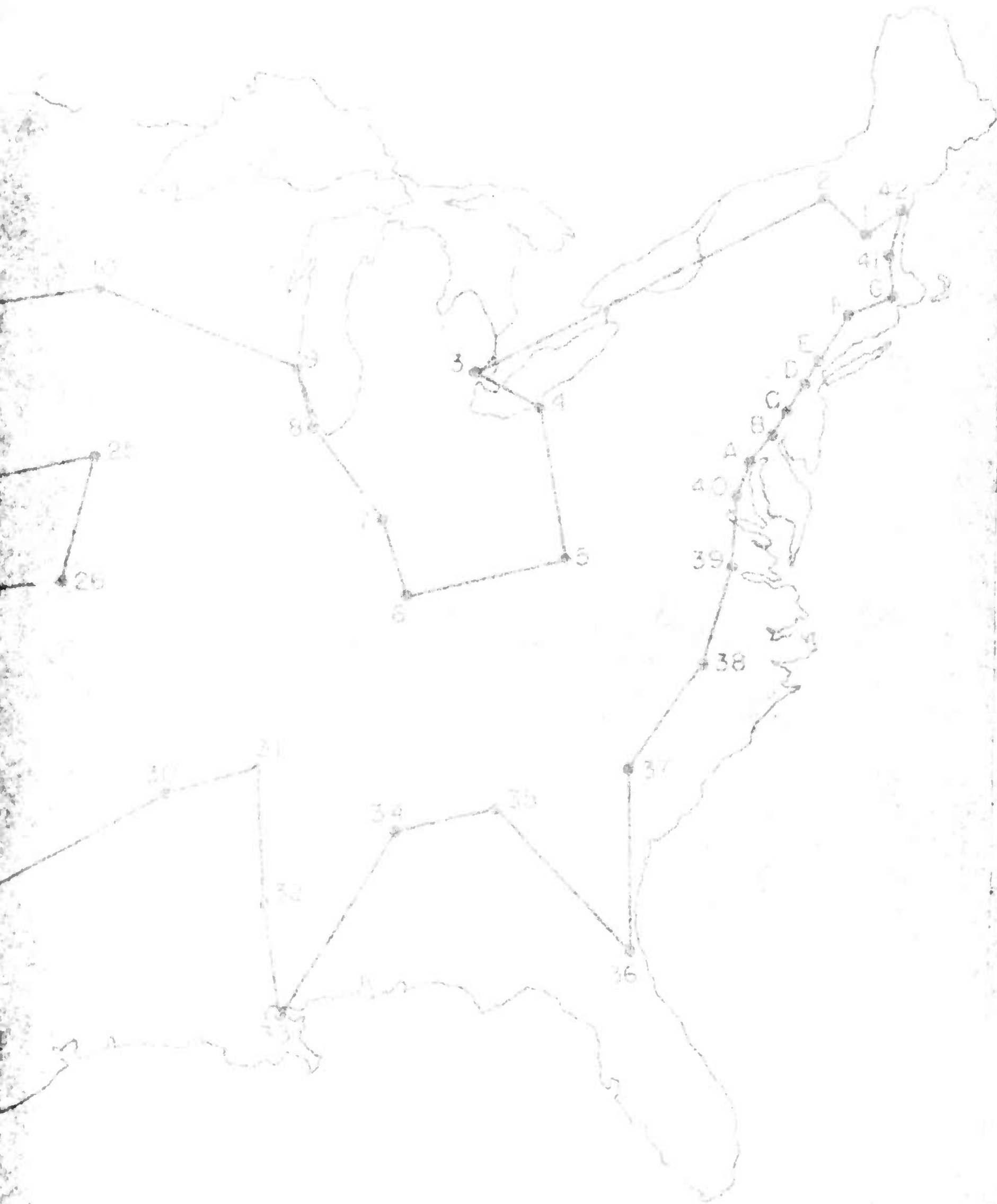
6. Concluding remark. It is clear that we have left unanswered practically any question one might pose of a theoretical nature concerning the traveling salesman problem; however, we hope that the feasibility of attacking problems involving a moderate number of points has been successfully demonstrated, and that perhaps some of the ideas can be used in problems of similar nature.



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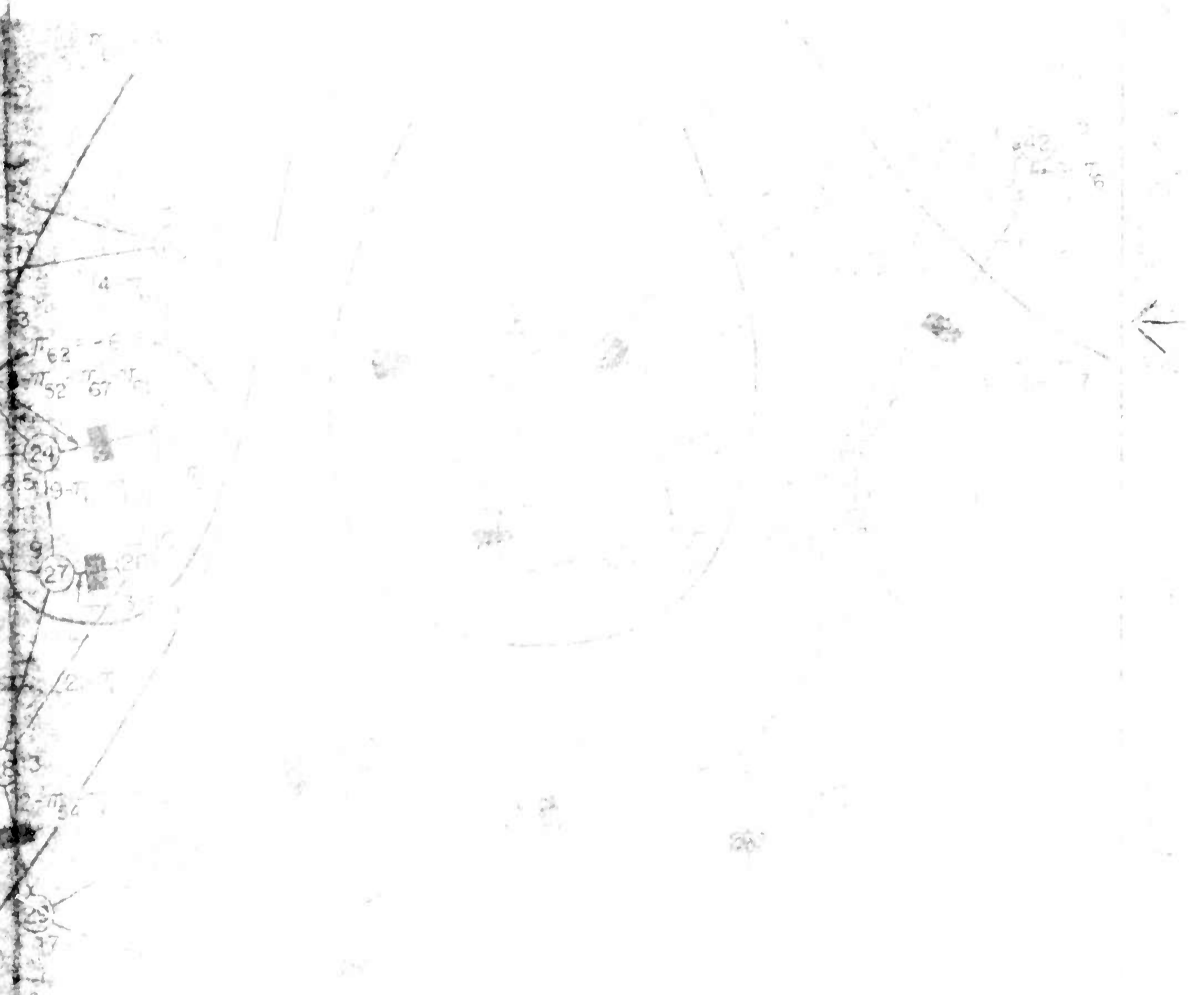


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