The traveling salesman problem

Vašek Chvátal

Department of Computer Science and Software Engineering Concordia University, Montreal

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The traveling salesman problem:

Given finitely many "cities" along with the cost of travel between any two of them,

find the cheapest way of going through all the cities and coming back to the city you started out from. The traveling salesman problem:

Given finitely many "cities" along with the cost of travel between any two of them,

find the cheapest way of going through all the cities and coming back to the city you started out from.

The symmetric TSP: Travel from A to B costs as much as travel from B to A. What are the origins of the problem?

What are the origins of the problem?







(...) Business leads the traveling salesman here and there, and there is not a good tour for all occurring cases; but through an expedient choice and division of the tour so much time can be won that we feel compelled to give guidelines about this. Everyone should use as much of the advice as he thinks useful for his application. We believe we can ensure as much that it will not be possible to plan the tours through Germany in consideration of the distances and the traveling back and forth, which deserves the traveler's special attention, with more economy.



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A-B-C-D-A



MISCONCEPTION #23: THE TSP IS A PROBLEM IN GEOMETRY

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MISCONCEPTION #23: THE TSP IS A PROBLEM IN GEOMETRY



cost(A,C) exceeds cost(A,B)+cost(B,C)!











tour cost 9







Mulder, S. A. and Wunsch, D. C. Million city traveling salesman problem solution by divide and conquer clustering with adaptive resonance neural networks. *Neural Networks* **16** (2003), 827-832.

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Is x=3 a solution of the equation 2x = 5?

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Soft computing heuristics

• artificial neural networks

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- artificial neural networks
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- particle swarm optimization
- simulated annealing
- tabu search
- memetic algorithms
- etc....


Karl Menger Vienna 1930



Karl Menger Vienna 1930



Hassler Whitney Princeton 1934





Harvard 1931

Karl Menger Vienna 1930 Hassler Whitney Princeton 1934





Harvard 1931

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Merrill Flood RAND Corporation 1948





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Karl Menger Vienna 1930 Hassler Whitney Princeton 1934



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Merrill Flood RAND Corporation 1948

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Julia Robinson

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3 tours through 4 cities



3 tours through 4 cities



16 *spanning trees* on 4 cities

3 tours through 4 cities

 $\frac{1}{2}(n-1)!$



16 *spanning trees* on 4 cities

3 tours through 4 cities

 $\frac{1}{2}(n-1)!$



16 *spanning trees* on 4 cities

3 tours through 4 cities

 $\frac{1}{2}(n-1)!$ $= n^{n-2} e^{-n} O(n^{3/2})$



¹⁶ *spanning trees* on 4 cities



3 tours through 4 cities

 $\frac{1}{2}(n-1)!$ $= n^{n-2} e^{-n} O(n^{3/2})$

THE MINIMUM-COST SPANNING TREE PROBLEM IS EASY!



16 *spanning trees* on 4 cities

WHAT MAKES THE TSP SO HARD?

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This question stimulated the study of *computational complexity* and, in particular, the development of the *theory of NP-completeness*

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Stephen A. Cook, *The complexity of theorem-proving procedures*. In Proc. 3rd Annual ACM Symposium on the Theory of Computing, 1971, pp.151—158.

Richard M. Karp. *Reducibility among combinatorial problems*. In R.E. Miller and J.W.Thatcher, editors, Complexity of Computer Computations, Plenum Press, 1972, pp. 85--104.

G. Dantzig, R. Fulkerson, and S. Johnson, "Solution of a large-scale traveling-salesman problem", *Operations Research* **2** (1954), 393-410.



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The Big Bang



```
choose a system Ax \leq b of inequalities satisfied by all points of S
repeat x^* = an extreme point of \{x : Ax \leq b\} that minimizes c^T x;
if x^* belongs to S
then return x^*;
else find a linear inequality satisfied by all points of S
and violated by x^*;
add this inequality to Ax \leq b;
end
end
```



applies to any problem minimize $c^T x$ subject to $x \in S$ such that **S** is a finite subset of a Euclidean space



The Dantzig-Fulkerson-Johnson initial TSP box:

$$0 \le x_{vw} \le 1 \quad \text{for all edges } vw$$
$$\sum_{w} x_{vw} = 2 \quad \text{for all vertices } v$$

1962 Procter & Gamble \$10,000 contest: a 33-city instance



1962 Procter & Gamble \$10,000 contest: a 33-city instance



Tiebreaker: Write a short essay on one of Procter & Gamble's products

1977 Martin Grötschel: a 120-city instance



1986 Manfred Padberg and Giovanni Rinaldi: a 532-city instance



1987 Martin Grötschel and Olaf Holland: a 666-city instance



1987 Manfred Padberg and Giovanni Rinaldi: a 2,392-city instance







February 10, 1996



February 10, 1996

IBM's "supercomputer" Deep Blue beats Garry Kasparov



February 10, 1996

IBM's "supercomputer" Deep Blue beats Garry Kasparov

From an interview with V.C. published in 1996:

The traveling salesman problem is to mathematical programming what chess is to artificial intelligence: thoroughly useless and fiercely competitive sport that serves as a testing ground of your techniques.
The sport of solving the TSP



The sport of solving the TSP



My daddy can beat up your daddy



In which order are markers arranged on a genome?



In which order are markers arranged on a genome?

Radiation hybrid technique: Break the DNA into pieces by X-rays and grow hybrid cells from these pieces

Markers on a Chromosome



Chromosomes are shattered into fragments

The closer two markers are to each other on the DNA, the more often they appear together in the hybrid cells.



In which order are markers arranged on a genome?

Radiation hybrid technique: Break the DNA into pieces by X-rays and grow hybrid cells from these pieces



Chromosomes are shattered into fragments

The closer two markers are to each other on the DNA, the more often they appear together in the hybrid cells.

R. Karp, W. Ruzzo, and M. Tompa (1996): To find a sequence that best fits the radiation hybrid data, solve a TSP



The two StarLight mission spacecraft will orbit the sun, sort of tagging along behind Earth. Both spacecraft will carry telescope mirrors. Both telescope mirrors will be turned to look at the same star. Star light from the two mirrors will be combined to create a very good image, which is then sent back to Earth. Laser beams are used to keep the two spacecraft very precisely aligned.



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slew *also* **slue** *transitive verb* **1 :** to turn (as a telescope or a ship's spar) about a fixed point that is usually the axis



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Bailey, C., McLain, T., and Beard, R. Fuel Saving Strategies for Dual Spacecraft Interferometry Missions, *Journal of the Astronautical Sciences,* Volume 49, Number 3, pp. 469-488, July-September 2001.



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StarLight cancelled in 2002



- . postal deliveries
- . meals on wheels
- . inspection tours
- . school bus routing

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- . etc. etc. etc.

The sport of solving the TSP



The sport of solving the TSP



TSPLIB:

a library of 111 instances collected by Gerhard Reinelt (Heidelberg) in 1991

TSPLIB

a280 ali533 att48 att533 bayg3 bays3 berlin bier1 brazi brd14 brg18 burm ch130 ch150 d198 d493 d657	d2103 d15112 d18512 dantzig42 eil51 dantzig43 fl1417 doing fl1577 a14 fl3795 fil4461 fil262 gr17 gr21 ar24	gr48 gr96 gr120 gr137 gr202 gr229 gr431 gr666 hk48 kroA100 kroB100 kroB100 kroD100 kroE100 kroB150 kroB150 kroA200 kroB200	lin318 linhp318 nrw1379 p654 pa561 pcb442 pcb1173 pcb3038 pla7397 pla33810 pla85900 pr76 pr107 pr124 pr136 pr144 pr152 pr226	pr264 pr299 pr439 pr1002 pr2392 rat99 rat195 rat575 rat783 rd100 rd400 rl1304 rl1323 rl1889 rl5915 rl5934 rl5934 rl11849 si175	si1032 st70 swiss42 ts225 tsp225 u159 u574 u724 u1060 u1432 u1817 u2152 u2319 ulysses16 ulysses22 usa13509 vm1084 vm1748
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MISCONCEPTION #8: SIZE IS IMPORTANT

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pla7397 solved in October 1994

MISCONCEPTION #8: SIZE IS IMPORTANT



pla7397 solved in October 1994



ts225 unsolved in October 1994



ts225 constructed by Stefan Tschöke



ts225 constructed by Stefan Tschöke

with malice aforethought



ts225 constructed by Stefan Tschöke

with malice aforethought

LESSON #1: MISCHIEF IS A POWERFUL ENGINE OF DISCOVERY

The sport of solving the TSP



My daddy can beat up your daddy

Bill Cook





With my friend and co-author Najiba Sbihi







"A grand book . . . he is one of the funniest writers in the world" - Stanley Reynolds in the Guardian

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There is also the oft-repeated recollection in Donleavy's autobiographical writing that his Irish parents grew up "without a pot to piss in".



"A grand book . . . he is one of the funniest writers in the world" - Stanley Reynolds in the Guardian There is also the oft-repeated recollection in Donleavy's autobiographical writing that his Irish parents grew up "without a pot to piss in".

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J. P. writes in his memoir: "I had come to this peasant land with my nice big American pot to piss in."

... the author's rise to artistic glory, when he finally found in his home at Levington Park, with eleven toilets, a pot to piss in.


McGill 1987: Chính Hoàng's Ph.D. defense

McGill 1987: Chính Hoàng's Ph.D. defense



McGill 1987: Chính Hoàng's Ph.D. defense



Professor Cook first from the left (in the doorway)

Discrete Mathematics 86 (1990) 191-198 North-Holland

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THE DISCIPLINE NUMBER OF A GRAPH

V. CHVÁTAL Department of Computer Science, Rutgers University, New Brunswick, NJ 08903, USA

W. COOK Graduate School of Business, Columbia University, New York, NY 10027, USA

Received 2 December 1988

1. Introduction

The domination number $\gamma(G)$ of a graph G is the size of a smallest set D of vertices such that every vertex outside D has at least one neighbour in D; Fink, Jacobson, Kinch, and Roberts [4] defined the bondage number b(G) of a graph G as the least number of edges whose deletion makes $\gamma(G)$ increase. As we are about to point out, computing b(G) amounts to solving an integer linear program.

Define a whip in a graph G as any spanning subgraph F of G such that each component of F is a star and F has precisely $\gamma(G)$ components; let E(G) denote the set of edges of G and let W(G) denote the set of all whips in G. Obviously, b(G) is the optimal value of the problem

minimize	$\sum \{x_e : e \in E(G)\}$		
subject to	$\sum \left\{ x_{\epsilon} \colon e \in E(F) \right\} \geq 1$	for all F in $W(G)$,	(1)
	$x_e \ge 0$	for all e in $E(G)$.	
	$x_e = integer$	for all e in $E(G)$.	

By the *fractional bondage number* $b^*(G)$ we shall mean the optimal value of the 'linear programming relaxation' of (1),

minimize
$$\sum \{x_e : e \in E(G)\}$$

subject to $\sum \{x_e : e \in E(F)\} \ge 1$ for all F in $W(G)$, (2)
 $x_e \ge 0$ for all e in $E(G)$.

By the duality theorem of linear programming, $b^*(G)$ equals the optimal value of 0012-365X/90/\$03.50 © 1990 — Elsevier Science Publishers B.V. (North-Holland)

V. Chuátal, W. Cook

the dual of (2),

 $\begin{array}{l} \text{maximize } \sum \left\{ y_F : F \in W(G) \right\} \\ \text{subject to } \sum \left\{ y_F : e \in E(F) \right\} \leq 1 \quad \text{for all } e \text{ in } E(G), \\ y_F \geq 0 \qquad \qquad \text{for all } F \text{ in } W(G). \end{array}$

Since (3) can be seen as the linear programming relaxation of

maximize $\sum \{y_F : F \in \mathbb{N}\}$	W(G)	
subject to $\sum \{y_F : e \in E\}$	$E(F)\} \leq 1$ for all e in $E(G)$,	(4)
$y_F \ge 0$	for all F in $W(G)$,	V ²
$y_F = integer$	for all F in $W(G)$,	

problems (1) and (4) are in a sense dual. Therefore we refer to the optimal value of (4) as the discipline number dis(G) of G. We have

we have

 $1 \le \operatorname{dis}(G) \le b^*(G) \le b(G) \tag{5}$

for all graphs G. Apart from establishing upper bounds on b(G), Fink et al. computed the bondage number of cycles, paths, and complete multipartite graphs and studied the bondage number of trees (several of these results can also be found in Bauer, Harary, Nieminen, and Suffel [1]). The purpose of this paper is to provide ties with analogous results for the fractional bondage number and for the discipline number.

2. The fractional bondage number

The principle restraining device of this section goes as follows.

Theorem 1. If G has n vertices and m edges then $b^*(G) \leq m/(n - \gamma(G))$.

Proof. Observe that the constraints of (2) are satisfied by $x_e = 1/(n - \gamma(G))$ for all e. \Box

As usual, let $\Delta(G)$ denote the largest degree of a vertex in G. Fink et al. conjectured that $b(G) \leq \Delta(G) + 1$.

Theorem 2. $b^*(G) \leq \Delta(G)$.

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The discipline number of a graph

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Claim 5. If $k \ge 3$, then $|Q| \ge 4$.

Proof of Claim 5. Assume the contrary: $k \ge 3$ but $|Q| \le 3$. Since G has at least four vertices, some vertex w lies outside Q; since F_1, F_2, \ldots, F_k are edge-disjoint, w is adjacent to at least k distinct vertices in Q. Hence |Q| = k = 3. Now no S_j can include a vertex from Q and a vertex w outside Q (w has to be adjacent to at least three distinct vertices in Q); since $|S_j| \ge 2$ for all j, it follows that $Q = S_j$ for some j. Finally, this S_j includes some vertex w distinct from u_1 and v_1 , a contradiction: w must be adjacent to at least one of u_1 and v_1 . \Box

Claim 6. If $k \ge 4$, then $k \le a + \lfloor b/2 \rfloor$.

Proof of Claim 6. By virtue of Claim 4, we only need show that |Q| = 2k. For this purpose, assume the contrary: without loss of generality $u_1 = u_2$. Write

```
Q_0 = \{u_1, v_1, u_2, v_2, u_3, v_3, u_4, v_4\}
```

and consider the graph H_0 whose set of vertices is Q_0 , two vertices being adjacent in H_0 if and only if they are adjacent in some F_i with $1 \le i \le 4$. Since each F_i with $1 \le i \le 4$ contributes $|Q_0| - 2$ edges to H_0 , we have

$$4(|Q_0|-2) \leq \left(\frac{|Q_0|}{2}\right);$$

observing that $|Q_0| \le 7$ (since $u_1 = u_2$) and $|Q_0| \ge 4$ (by Claim 5), we conclude that $|Q_0| = 7$. Now H_0 has twenty edges, which is a contradiction: $\binom{7}{2} = 21$ and no u_i with $2 \le i \le 4$ is adjacent to v_i in H_0 . \Box

Claim 7. If k = 3, then $k \le a + \lfloor b/2 \rfloor$ or $a + b \ge 4$.

Proof of Claim 7. Claim 4 allows us to assume that $|Q| \le 5$; Claim 5 guarantees that $|Q| \ge 4$. Defining *H* as in the proof of Claim 4, observe that *H* has 3(|Q| - 2) edges. It follows that *H* (and hence also *G*) contains four pairwise adjacent vertices. \Box

Claim 8. If a = 0 and b = 2, then $k \neq 2$.

Proof of Claim 8. Assume the contrary: k = 2 but a = 0 and b = 2. Claim 4 implies that $|Q| \leq 3$ and so, without loss of generality, $u_1 = u_2 \in S_1$. Since S_1 includes a vertex distinct from both u_1 , v_1 but adjacent to at least one of them, we must have $v_1 \in S_2$; a symmetric argument shows that $v_2 \in S_2$. But then S_2 includes a vertex outside Q and adjacent to only one vertex in Q, a contradiction. \Box

This ties down the proof of Theorem 9.

V. Chvátal, W. Cook

The reader interested in additional results in a similar vein is directed to [2, Chapter 5].

Acknowledgement

We thank the two referees for their thoughtful comments which helped to improve the presentation of our results.

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December 1987





LESSON #1: MISCHIEF IS A POWERFUL ENGINE OF DISCOVERY

January 1988

David Applegate





Don't leave home without it!



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Bill Cook's original TSP algorithm

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Battle cry:

If everyone does it in a certain way, we will do it differently!! OUT WITH THE OLD, IN WITH THE NEW

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LESSON #3:

SOMETIMES THE OLD IS USED FOR A GOOD REASON

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Case in point:

The simplex method of linear programming

The New York Times, March 12, 1991 Math Problem, Long Baffling, Slowly Yields

The traveling salesman problem still isn't solved, but computers can now get most answers.

By GINA KOLATA



Approximation of best route for 1,000 cities.

math problem of notorious difficulty has started to crumble. Even though an exact solution still defies mathematicians, researchers can now obtain answers that are good enough for almost all practical applications.

CENTURY-OLD

The traveling salesman problem, as it is known, crops up in many practical applications, from the design of comput-

er chips to the designation of work orders in factories. Brute number-crunching by computers can now produce answers to most such problems, even though not The New York Times, March 12, 1991

Contests Among Investigators

Solving traveling salesman problems has become something of an obsession for aficionados. Last year, for example, Dr. Robert Bixby of Rice University invited about 50 groups of investigators to a meeting that focused only on traveling salesman problems. Investigators brought their computer programs to the meeting and Dr. William Pulleybank of I.B.M.'s Thomas J. Watson Re-. search Center in Yorktown Heights, N.Y., challenged them with a 783-city problem that he had devised, he thought, to be especially difficult.

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The Texas Shootout: April 22-24, 1990

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1990	Applegate, Chvátal, and Cook	17 cities
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The winning team, made up of Dr. William Cook of Bell Communications Research, and Dr. David Applegate and Dr. Vasek Chvatal of Rutgers University, solved the problem in half an hour. "It turned out to be easy," Dr. Cook said.

Bob Bixby



Bob Bixby



CPLEX

The sport of solving the TSP



My daddy can beat up your daddy

The sport of solving the TSP





The goal: pcb3038

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^{1.}Design an algorithm to solve your problem ^{2.}Choose data structures to implement your algorithm

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Find a cute acronym to name the result

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Combinatorial Optimization and Networked Combinatorial Optimization Research and Development Environment

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Desperate last-ditch efforts:

- . combs from consecutive ones (Chapter 8)
- . cut tightening (Section 10.1)
- . cut gluing (Section 10.4)
- strong branching (Section 14.3)

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David L. Applegate, Robert E. Bixby, Vašek Chvátal, and William J. Cook

April 1992: pcb3038 falls

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April 1992: pcb3038 falls



The Discover Magazine, January 1993 "A new TSP record, 3,038 cities"



June 1993: fnl4461



January 1996 Another breakthrough: local cuts (Chapter 11)

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TSPLIB

a280 ali535 att48 att532 bayg29 bays29 berlin52 bier127 brazil58 brd14051 brg180 burma14 ch130 ch150 d198 d493 d657 d1291	d2103 d15112 d18512 dantzig42 dsj1000 eil51 eil76 eil101 fl417 fl1400 fl1577 fl3795 fnl4461 fri26 gil262 gr17 gr21 cr24	gr48 gr96 gr120 gr137 gr202 gr229 gr431 gr666 hk48 kroA100 kroB100 kroB100 kroD100 kroE100 kroB150 kroB150 kroB200	lin318 linhp318 nrw1379 p654 pa561 pcb442 pcb1173 pcb3038 pla7397 pla33810 pla85900 pr76 pr107 pr124 pr124 pr136 pr144 pr152	pr264 pr299 pr439 pr1002 pr2392 rat99 rat195 rat575 rat575 rat783 rd100 rd400 rl1304 rl1323 rl1889 rl5915 rl5934 rl5934 rl11849 si175	si1032 st70 swiss42 ts225 tsp225 u159 u574 u724 u1060 u1432 u1817 u2152 u2319 ulysses16 ulysses22 usa13509 vm1084 vm1748
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TSPLIB

Large TSP instances solved in the new millennium

April 2001	d15112	34 CPU years
December 2002	it16862	11 CPU years
March 2004	brd14051	5 CPU years
May 2004	sw24978	85 CPU years
October 2004	pla <mark>33810</mark>	16 CPU years
March 2005	d18512	57 CPU years
April 2006	pla <mark>85900</mark>	136 CPU years

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	 年の3月に日本オペレーションスリサーチ学会の会員に中央文学の伊理比大を並して Chvital からの協力体別の電子メイルが高れたんだ。一部報愛して引用しよう。 Date: The 28 Sep 33 18:00:00 Subject: ohtsakibiti dean ne Dar Professor Iri, you may be surprised to get this message out of the bhe. I worder if you would do me a favor. David Applegate, Bob Bixly, Bill Cook, and I have written a compater code to solve traveling salesman problems. Last year we have solved one with 3038 cities (from a fathabae called TSPLIB), which was the world recard at that time; a couple of months ago we have broken the record by solving a problem with 4461 cities, and acv we would like to try 7397 cities. We solve these problems in parallel on different vorstrations; currently we are using about 65 of tham. The way it works is that people open accounts for us on their machines and we run parts of our program on them weither on one cisis using them (we have a dever program that kills our computations a stoon as sonebody touches the keyboard or logs into the machine from home). The 65 workstations are sitting around here in New Jensey, bat with our sights on the 7377 cities we would like to recruit as many new machines as on as sonebody touches the keyboard or logs into the machine from home). The 65 workstations are sitting around here in New Jensey, bat with our sights on the 7377 cities we would like to recruit as many new machines as one as assended to touches the keyboard or logs into the machine from home). The 65 workstations are sitting around here in New Jensey, bat wild our sights on the 7377 cities we would like to recruit as many new machines as we can. David will try to get us some at McGill, we are asking a few colum friends in North America to do the same, and thought it would be nice if we had a few helpers in Japan as well. If you know anybody who would yo	Search tools Export PDF Create PDF Edit PDF Edit PDF Edit PDF Combine Files Combine Files Organize Pages Redact Protect Protect Protect Fill & Sign Fill & Sign Send for Review More Tools More Tools

CONCORDE'S YOUNGER HELPERS

• An implementation of Adam Letchford's *domino parity constraints* developed by Bill Cook, Daniel Espinoza, and Marcos Goycoolea. Used in the solution of d18512, pla33810, and pla85900.

• Keld Helsgaun's refinement of the Lin-Kernighan heuristic. Used in the solution of sw24978 and pla85900.





Techniques for developing such point sets have evolved over through work of Bosch and Craig Kaplan.



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A tour of length 5,757,191 was found on March 17, 2009, by Yuichi Nagata

It is never too early to think of Christmas gifts

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David L. Applegate, Robert E. Bixby, Vašek Chvátal, and William J. Cook

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APPLIED MATHEMATICS

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