

# Review and Classification of Branching Schemes for Branch-and-Price

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- 1 Dantzig-Wolfe reformulation
- 2 Modeling integrality
- 3 Checking integrality
- 4 Branching
- 5 Aggregate integrality property
- 6 Extended original formulation
- 7 Classification
- 8 Numerical Comparisons

# Dantzig-Wolfe reformulation

$$(IP) \quad z = \min \{ cx : \underbrace{Dx \geq d, Bx \geq b, x \in \mathbb{Z}_+^n}_{x \in X} \}$$

where  $Dx \geq d$  represent “**complicating constraints**” while the set  $Z = \{x \in \mathbb{Z}_+^n : Bx \geq b\}$  is “**more tractable**”

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- Relaxing  $Dx \geq d$  while penalizing (pricing) their violation in the objective  $\rightarrow$  **Lagrangian relaxation**

$$L(\pi) = \min_x \{ cx + \pi(d - Dx) : Bx \geq b, x \in \mathbb{Z}_+^n \}$$

$$z_{LD} = \max_{\pi \geq 0} L(\pi).$$

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- Relaxing  $Dx \geq d$  while penalizing (pricing) their violation in the objective  $\rightarrow$  **Lagrangian relaxation**
- Reformulate the problem as selecting a solution from  $Z$  that satisfy  $Dx \geq d \rightarrow$  **Dantzig-Wolfe Reformulation**

# Dantzig-Wolfe reformulation

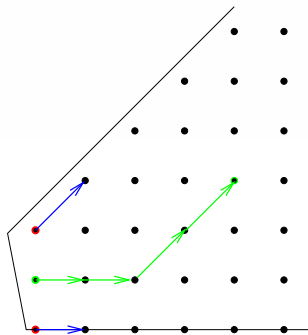
## IP-Reformulation of $Z \rightarrow$ discretization

Every IP set  $Z = \{x \in \mathbb{Z}^n : Bx \geq b\}$  can be represented in the form  $Z = \text{proj}_x(Q)$ , with

$$Q = \{(x, \lambda, \mu) \in \mathbb{R}^n \times \mathbb{Z}_+^{|G|} \times \mathbb{Z}_+^{|R|} :$$

$$x = \sum_{g \in G} \lambda_g x^g + \sum_{r \in R} \mu_r v^r, \sum_{g \in G} \lambda_g = 1\},$$

where  $\{x^g\}_{g \in G}$  is a finite set of integer points in  $Z$ , and  $\{v^r\}_{r \in R}$  are the extreme integer rays of  $\text{conv}(Z)$ .



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where  $\{x^g\}_{g \in G}$  is a finite set of integer points in  $Z$ , and  $\{v^r\}_{r \in R}$  are the extreme integer rays of  $\text{conv}(Z)$ .

- Single Sub-system (assuming  $Z$  is bounded):

$$\begin{aligned} \min \quad & \sum_{g \in G} (cx^g) \lambda_g \\ & \sum_{g \in G} (Dx^g) \lambda_g \geq d \\ & \sum_{g \in G} \lambda_g = 1 \\ & \lambda_g \in \{0, 1\} \quad \forall g \in G \end{aligned}$$

# Dantzig-Wolfe reformulation

## The block diagonal case

$$\begin{array}{llllllllll} \min & c^1 x^1 & + & c^2 x^2 & + & \dots & + & c^K x^K & & \\ & D^1 x^1 & + & D^2 x^2 & + & \dots & + & D^K x^K & \geq & d \\ & B^1 x^1 & & & & & & & \geq & b^1 \\ & & & B^2 x^2 & & & & & \geq & b^2 \\ & & & & & \ddots & & & \geq & \vdots \\ & & & & & & & B^K x^K & \geq & b^K \\ & x^1 \in \mathbb{Z}_+^{n_1}, & & x^2 \in \mathbb{Z}_+^{n_2}, & \dots & & & x^K \in \mathbb{Z}_+^{n_K}. & & \end{array}$$



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 & B^1 x^1 & & & & & & & \geq & b^1 \\
 & & & B^2 x^2 & & & & & \geq & b^2 \\
 & & & & & & \ddots & & \geq & \vdots \\
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 \end{array}$$

Relaxing  $Dx \geq d \rightarrow K$  sub-problems:

$$\min \{ c^k x^k : \underbrace{B^k x^k \geq b^k, x^k \in \mathbb{Z}_+^{n_k}}_{x^k \in Z^k} \}$$

# Dantzig-Wolfe reformulation

- Multiple Non-identical Sub-systems:

$$\begin{aligned} \min \quad & \sum_{k=1}^K \sum_{g \in G^k} c^k x^g \lambda_g^k \\ & \sum_{k=1}^K \sum_{g \in G^k} D^k x^g \lambda_g^k \geq d \\ & \sum_{g \in G^k} \lambda_g^k = 1 \quad \forall k \\ & \lambda_g^k \in \{0, 1\} \quad \forall k, g \in G^k \end{aligned}$$

- Multiple Identical Sub-systems:

$$\nu_g = \sum_{k=1}^K \lambda_g^k.$$

$$\begin{aligned} \min \quad & \sum_{g \in G} c x^g \nu_g \\ & \sum_{g \in G} D x^g \nu_g \geq d \\ & \sum_{g \in G} \nu_g = K \\ & \nu_g \in \mathbb{N} \quad \forall g \in G \end{aligned}$$

The “complicating” constraints only depend on the aggregate variables:

$$y = \sum_{k=1}^K x^k = \sum_{g \in G} x^g \nu_g.$$

## Interests

- 1] To obtain better LP bounds

### Lagrangian duality

$$\begin{aligned} z_{LD} &= \min\{cx : Dx \geq d, x \in \text{conv}(Z)\} \\ &\Downarrow \\ z_{DW} &= \min \sum_{g \in G} cx^g \lambda_g \\ &\quad \sum_{g \in G} Dx^g \lambda_g \geq d \\ &\quad \sum_{g \in G} \lambda_g = 1, \lambda_g \geq 0 \quad g \in G \end{aligned}$$

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- 2] To eliminate symmetry in the presence of identical subsystems (Be aware: it re-appears when branching).
- 3] To lead to a decomposition approach (specific oracle)

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- Single Sub-system (or Non-identical Sub-systems):

- $x = \sum_{g \in G} x^g \lambda_g \in \mathbb{Z}^n$  (**projection**)
- $\lambda_g \in \{0, 1\} \quad \forall g \in G$

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**(1) Equivalence:** in the binary case,  $x \in \{0, 1\}$  iff  $\lambda \in \{0, 1\}$ .



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# Checking integrality

- Single Sub-system (or Non-identical Sub-systems):

- **NSC:**  $x_i = \sum_{g \in G} x_i^g \lambda_g \in \mathbb{Z} \quad \forall i$

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■ **SC2 (disaggregation  $\nu_g \rightarrow \lambda_g^k$  / projection  $\lambda_g^k \rightarrow x^k$ ):**

$\nu_g$	1	0	1	$\frac{1}{2}$	0	0	$\frac{1}{2}$	1	0	0	$\frac{1}{2}$	0	$\frac{1}{2}$	0	0
$x_{i_1}$	1	1	1	<b>1</b>	1	1	<b>1</b>	0	0	0	0	0	0	0	0
$x_{i_2}$	1	1	1	<b>0</b>	0	0	<b>0</b>	1	1	1	0	0	0	0	0
$x_{i_3}$	1	0	0	<b>1</b>	1	0	<b>0</b>	1	1	0	0	1	1	0	0
$x_{i_4}$	0	1	0	<b>1</b>	0	1	<b>0</b>	1	0	1	0	1	0	1	0
	$x^{k_1}$	$x^{k_2}$			$x^{k_3}$			$x^{k_4}$				$x^{k_5}$			

$$\Rightarrow x_{i_3}^{k_3} = \frac{1}{2}$$

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- **SC2 (disaggregation  $\nu_g \rightarrow \lambda_g^k$  / projection  $\lambda_g^k \rightarrow x^k$ ):**

- ▶ lexicographic ordering of the columns

- ▶ decomposition:

$$\lambda_g^k := \min\{1, \nu_g - \sum_{\kappa=1}^{k-1} \lambda_g^\kappa, (k - \sum_{\gamma < g} \nu_\gamma)^+\} \quad \forall k, g \in G$$

- ▶ integrality test:  $x_i^k = \sum_{g \in G} x_i^g \lambda_g^k \in \mathbb{Z} \quad \forall i$

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## Single subsystem (or multiple non-identical subsystems)

$$\begin{aligned} \min \sum_{g \in G} (cx^g) \lambda_g \\ \sum_{g \in G} (Dx^g) \lambda_g &\geq d \\ \sum_{g \in G} \lambda_g &= 1 \\ \lambda_g &\geq 0 \quad \forall g \in G \end{aligned}$$

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- Branching on variable of the Dantzig-Wolfe reform.:
  - **Option 0:** Select  $\lambda_g^* \notin \{0, 1\}$  and set  $\lambda_g \leq 0$  or  $\lambda_g \geq 1$ .
    - ▶ unbalance tree.
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- Branching on a variable of the original formulation:  
Select  $x_j$  for which  $x_j^* = \sum_{g \in G} x_j^g \lambda_g \notin \mathbb{Z}$ . Separate into  $x_j \leq \lfloor x_j^* \rfloor$  or  $x_j \geq \lceil x_j^* \rceil$ .

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  - **Option 1:** The branching constraint is dualized as a “difficult” constraint. (“soft” branching constraint)
  - **Option 2:** The branching constraint is enforced in the sub-problem. (“hard” branching constraint)



## Single subsystem: consider the up-branch

- **Option 1:** The branching constraint goes in the master:

$$\begin{aligned} \min \quad & \sum_{g \in G} (cx^g) \lambda_g \\ & \sum_{g \in G} (Dx^g) \lambda_g \geq d \\ & \sum_{g \in G} x_j^g \lambda_g \geq \lceil x_j^* \rceil \\ & \sum_{g \in G} \lambda_g = 1 \\ & \lambda_g \geq 0 \quad g \in G, \end{aligned}$$

- **Option 2:** The branching constraint goes in the subproblem:

$$\zeta_2 = \min\{(c - \pi D)x : x \in Z \cap \{x : x_j \geq \lceil x_j^* \rceil\}\}.$$

## Single subsystem: comparing Option 1 & Option 2

Strength of the linear programming bound

$$\begin{aligned} z^{MLP_1} &= \min\{cx : Dx \geq d, x \in \text{conv}(Z), x_j \geq \lceil x_j^* \rceil\} \\ &\leq z^{MLP_2} = \min\{cx : Dx \geq d, x \in \text{conv}(Z \cap \{x : x_j \geq \lceil x_j^* \rceil\})\} \end{aligned}$$

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**Complexity of the subproblem** For option 1 the subproblem is unchanged, whereas for option 2 the subproblem may become more complicated.

**Getting Integer Solutions** If an optimal solution  $x^*$  of IP is not an extreme point of  $\text{conv}(Z)$ , it cannot be obtained as a solution of the subproblem under Option 1. Under Option 2, one can eventually generate a column  $x^g = x^*$  in the interior of  $\text{conv}(Z)$ .

## Multiple identical subsystems : the set partitioning case

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- Branching on an original var. in the disaggregated form.:

$$\begin{aligned} \mathbf{x}_i^k &= \sum_g \mathbf{x}_i^g \lambda_g^k \\ \text{[VII05]} \quad & \min \sum_{k=1}^K \sum_{g \in G^k} c^k x^g \lambda_g^k \\ & \sum_{k=1}^K \sum_{g \in G^k} D^k x^g \lambda_g^k \geq d \\ & \sum_{g \in G^k} \lambda_g^k = 1 \quad \forall k \\ & \lambda_g^k \in \{0, 1\} \quad \forall k, g \in G^k \end{aligned}$$

## Multiple identical subsystems : the set partitioning case

$$\begin{aligned} \nu_g &= \sum_k \lambda_g^k & \min \sum_{g \in G} (cx^g) \nu_g \\ & & \sum_{g \in G} x_i^g \nu_g &= 1 \quad \forall i \\ & & \sum_{g \in G} \nu_g &= K \\ & & \nu_g &\geq 0 \quad \forall g \in G \end{aligned}$$

- Branching on an original var. in the disaggregated form.:

$$\begin{aligned} \mathbf{x}_i^k &= \sum_g \mathbf{x}_i^g \lambda_g^k \\ \text{[Vil05]} \quad & \min \sum_{k=1}^K \sum_{g \in G^k} c^k x^g \lambda_g^k \\ & \sum_{k=1}^K \sum_{g \in G^k} D^k x^g \lambda_g^k \geq d \\ & \sum_{g \in G^k} \lambda_g^k = 1 \quad \forall k \\ & \lambda_g^k \in \{0, 1\} \quad \forall k, g \in G^k \end{aligned}$$

- Branching on a aggregate original var.:  $y_i = \sum_{g \in G} x_i^g \nu_g$  is **not an option** as  $y_i = 1$  in all master LP solutions.

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$$x_i^k = \sum_g x_i^g \lambda_g^k$$

[VII05]

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- Branching on a aggregate original var.:  $y_i = \sum_{g \in G} x_i^g \nu_g$  is **not an option** as  $y_i = 1$  in all master LP solutions.
- Branching on a pair of original var. or equivalently on an **auxiliary variable**  $w_{ij}$ , using

$$(w_{ij} = \sum_{g: x_i^g=1, x_j^g=1} \nu_g = 0) \quad \text{or} \quad (w_{ij} = \sum_{g: x_i^g=1, x_j^g=1} \nu_g = 1)$$



# Branching

## Branching Options : The set partitioning case

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$$\sum_{g:x_i^g=1,x_j^g=1} \nu_g \geq 1 \quad (\mu)$$

$$\zeta_3 = \min\{(c - \pi D)x - \mu w_{ij} : x \in Z, w_{ij} \leq x_i, w_{ij} \leq x_j, w_{ij} \in \{0, 1\}\}.$$

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- **Option 5:** Differentiate 2 pricing problems, and enforce Branch. Constr. explicitly in the sub-prob: [Van09]

$$\zeta_{5A} = \min\{(c - \pi D)x : x \in Z, x_i = x_j = 0\}$$

$$\zeta_{5B} = \min\{(c - \pi D)x : x \in Z, x_i = x_j = 1\}.$$

$$\sum_{g \in G_{5A}} \nu_g = K - 1 \quad \text{and} \quad \sum_{g \in G_{5B}} \nu_g = 1$$

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Strength of the LP bound, Complexity of the SP, Interior Points

## Multiple identical subsystems: the general case

- **Option 1:** Branch on the aggregate variables

$y_i = \sum_{g \in G} x_i^g \nu_g^* = \alpha \notin \mathbb{Z}$  in the master

$$\sum_{g \in G} x_i^g \nu_g \leq \lfloor \alpha \rfloor \quad \text{or} \quad \sum_{g \in G} x_i^g \nu_g \geq \lceil \alpha \rceil.$$

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- **Option 3 & 4:** Branch on auxiliary variables (implicit reformulation) in the Master or the SubProb..

(SDVRP Example of opt 3:  $z_{ijk} = x_{ij}x_{jk}$  [Des09])

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(SDVRP Example of opt 3:  $z_{ijk} = x_{ij}x_{jk}$  [Des09])

- **Option 2 & 5:** Branch on one (or several) components of  $x$  and differentiate subproblems: if  $\sum_{g: x_j^g \geq l_j} \nu_g^* = \alpha \notin \mathbb{Z}$ ,

$$\sum_{g: x_j^g \geq l_j} \nu_g \geq \lceil \alpha \rceil \quad \text{or} \quad \sum_{g: x_j^g \leq l_j - 1} \nu_g \geq K - \lfloor \alpha \rfloor$$

Pricing is carried out independently over each SP set

$\hat{Z} = Z \cap \{x_j \geq l_j\}$  and  $Z \setminus \hat{Z}$  in both branches. [Van09]



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# Aggregate integrality property

$$\begin{aligned} \min \sum_k c x^k \\ \sum_k D x^k &\geq d \\ B x^k &\geq b \quad \forall k \\ x^k &\in \mathbb{N}^n \quad \forall k \end{aligned} \quad \Leftrightarrow \quad \begin{aligned} \min c y \\ y &= \sum_k x^k \\ D y &\geq d \\ x^k &\in \text{conv}(Z^k) \quad \forall k \\ y &\in \mathbb{N}^n \end{aligned}$$

$Z^k := \{x^k \in \mathbb{N}^n : Bx^k \geq b\}$

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## Proposition 1

The **Bin Packing Problem** formulated using arc flow variables has the “*Aggregate integrality property*”.

# Aggregate integrality property

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## Proposition 1

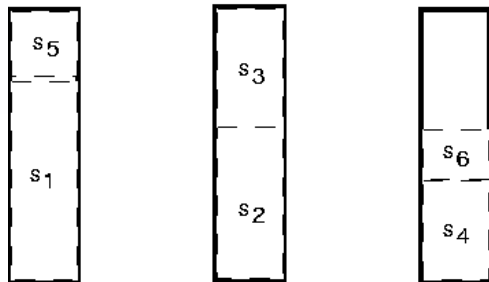
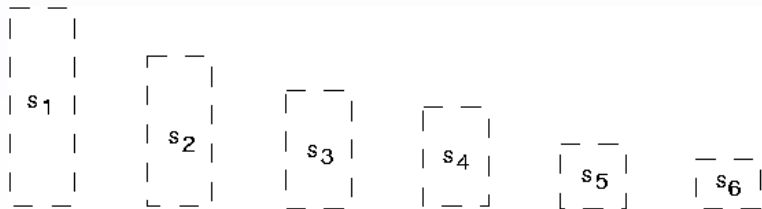
The **Bin Packing Problem** formulated using arc flow variables has the “*Aggregate integrality property*”.

## Proposition 2

The **Vehicle Routing Problem** formulated using edge flow variables has the “*Aggregate integrality property*”.

# Aggregate integrality property

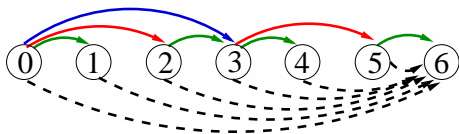
## The Bin Packing Problem



# Aggregate integrality property

## Bin Packing: Network Flow formulation [Val99]

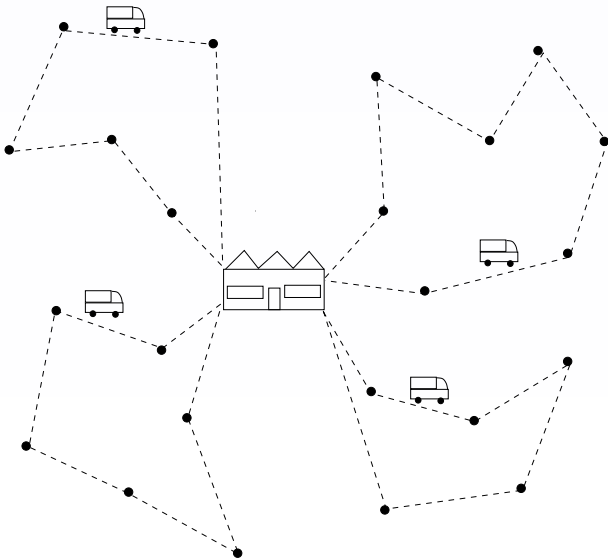
$$\begin{aligned} \min \sum_{i,v} F_{ov}^i \\ \sum_{(u,v)} F_{uv}^i &= 1 \quad \forall i \\ F_{uv}^i &= \sum_k f_{uv}^{ik} \quad \forall (u,v) \\ f^k &\in \text{conv}(Z^k) \quad \forall k \\ F_{uv}^i &\in \{0, 1\} \quad \forall i, (u,v) : v = u + s_i \end{aligned}$$



$$Z^k = \left\{ f \in \{0, 1\}^{n \times m} : \begin{aligned} \sum_{i,u} f_{uv}^i &= \sum_{i,u} f_{vu}^i + f_{v,C} \quad v = 1, \dots, C-1 \\ \sum_{i,u} f_{u,C}^i + \sum_v f_{v,C} &= 1 \\ 0 \leq f_{uv}^i &\leq 1 \quad \forall i, u, v = u + s_i \end{aligned} \right\}$$

# Aggregate integrality property

## The Vehicle Routing Problem



## The Vehicle Routing Problem

$$\begin{aligned} \min \sum_{e \in E} c_e x_e \\ \sum_{e \in \delta(i)} x_e &= 2 \quad \forall i \in V \setminus \{0, n+1\} \\ \sum_{e \in \delta(i)} x_e &= K \quad \forall i \in \{0, n+1\} \\ x_e &= \sum_k (z_{ij}^k + z_{ji}^k) \quad \forall e = (i, j) \\ z^k &\in \text{conv}(Z^k) \quad \forall k \\ x_e &\in \{0, 1\} \quad \forall e \in E, \end{aligned}$$

$$Z^k = \{(y, z) \in \{0, 1\}^{n+m} : \sum_j z_{ji} = \sum_j z_{ij} = y_i \forall i\}$$

$$\sum_i d_i y_i \leq C, \quad \sum_{(ij) \in \delta(S)} z_{ij} \geq y_v \forall v, S \subset V \setminus \{0, n+1\} : S \ni v\}$$



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## Bin Packing: reformulation as a VRP [Bel05]

$$\begin{aligned} \min \quad & \sum_{i \in V} x_{0i} \\ \sum_{(i,j)} x_{ij} &= \sum_{(j,i)} x_{ji} = 1 \quad \forall i \\ \sum_{(ij) \in \delta(S)} x_{ij} &\geq \frac{d(S)}{C} \quad \forall S \subseteq V \\ x_{ij} &\in \{0, 1\} \quad \forall i, j \end{aligned}$$

## Bin Packing: reformulation as a VRP [Bel05]

$$\begin{aligned} \min \quad & \sum_{i \in V} x_{0i} \\ \sum_{(i,j)} x_{ij} = \sum_{(j,i)} x_{ji} = & 1 \quad \forall i \\ \sum_{(ij) \in \delta(S)} x_{ij} \geq & \frac{d(S)}{C} \quad \forall S \subseteq V \\ x_{ij} \in & \{0, 1\} \quad \forall i, j \end{aligned}$$

- **Symmetry breaking:**  $x_{ij}$  only defined for  $i < j$ .
- **Specific oracle:** resource constrained shortest path.
- *“Aggregate integrality property”*.

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# Classification

- 1] Branching on
  - a var of the Dantzig-Wolfe reformulation, (for heuristics)
  - a var of the original formulation, [Vil05]
  - extended original formul. var. [Bel05, Val99, Des09]
  - a set of var of the original form. [RF81, Ban00, Van00, Van09]
- 2] Branching constraints are added
  - to the master (**soft branching**), [Bel05, Val99, Van00, Des09]
  - to the subproblem (**hard branching**). [RF81, Ban00, Vil05, Van09]
- 3] Branching constraints
  - yield subproblem modifications, [RF81, Van00, Des09]
  - preserve **subproblem structure**. [Bel05, Val99, Ban00, Vil05, Van09]
- 4] The branching scheme
  - enumerates symmetric solutions, [Vil05, Val99, Bel05]
  - avoids the **symmetry drawback**. [RF81, Ban00, Van00, Des09, Van09]
- 5] The branching scheme is
  - application / oracle **specific**, [Bel05], [Val99], [Ban00], [Des09]
  - **generic**. [RF81], [Vil05], [Van00], [Van09]

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# Numerical Comparisons

## Bin Packing: Facility Location Formulation

$$\begin{aligned} \min \quad & \sum_{k=1}^n x_{kk} \\ & \sum_{k=1}^n x_{ki} = 1 \quad \forall i \\ & \sum_{i=1}^n s_i x_{ki} \leq W x_{kk} \quad \forall k \\ & x_{ki} \in \{0, 1\} \quad \forall i, k : k < i \end{aligned}$$

### Symmetry breaking:

$x_{kk} = 1$  if facility  $k$  is open & item  $k$  is the smallest index on it.

$x_{ki} = 1$  if item  $i$  is assigned to facility  $k$  on the same bin as  $k$

### Multiple Non-identical Sub-systems

# Numerical Comparisons

average over 10 random BPP instances, oracle = Cplex

$n = 100$ ,  $w_i \sim U[500, 2500]$ ,  $W = 10000$

Facility Location (Option 1)							
nodes	depth	#mast	#sp	#col	Tmast	Tsp	time
68	67	1449	6120	5584	1557	2998	1m59
Network Flow (Option 1) ( $n = 50$ & $100$ , $W = 1000$ )							
nodes	depth	#mast	#sp	#col	Tmast	Tsp	time
44	43	2248	1760	1760	2023	52511	19m58s
>3k	>129	124k	94k	76k	1.5kk	5kk	>71h
Ryan-Foster (Option 4)							
nodes	depth	#mast	#sp	#col	Tmast	Tsp	time
75	74	2609	666	666	556	544	0m17s
Component Bound Set (Option 5)							
nodes	depth	#mast	#sp	#col	Tmast	Tsp	time
21	20	4124	2880	2880	3355	2631	1m49s



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