Undergraduate Texts in Mathematics

Editors F. W. Gehring P. R. Halmos Advisory Board C. DePrima I. Herstein

Undergraduate Texts in Mathematics

Apostol: Introduction to Analytic Number Theory. 1976. xii, 338 pages. 24 illus.

Armstrong: Basic Topology. 1983. xii, 260 pages. 132 illus.

Bak/Newman: Complex Analysis. 1982. x, 224 pages. 69 illus.

Banchoff/Wermer: Linear Algebra Through Geometry. 1983. x, 257 pages. 81 illus.

Childs: A Concrete Introduction to Higher Algebra. 1979. xiv, 338 pages. 8 illus.

Chung: Elementary Probability Theory with Stochastic Processes. 1975. xvi, 325 pages. 36 illus.

Croom: Basic Concepts of Algebraic Topology. 1978. x, 177 pages. 46 illus.

Curtis: Linear Algebra: An Introductory Approach (4th edition) 1984. x, 337 pages. 37 illus.

Dixmier: General Topology. 1984. x, 140 pages. 13 illus.

Ebbinghaus/Flum/Thomas Mathematical Logic. 1984. xii, 216 pages. 1 illus.

Fischer: Intermediate Real Analysis. 1983. xiv, 770 pages. 100 illus.

Fleming: Functions of Several Variables. Second edition. 1977. xi, 411 pages. 96 illus. Foulds: Optimization Techniques: An Introduction. 1981. xii, 502 pages. 72 illus.

Foulds: Combinatorial Optimization for Undergraduates. 1984. xii, 222 pages. 56 illus.

Franklin: Methods of Mathematical Economics. Linear and Nonlinear Programming. Fixed-Point Theorems. 1980. x, 297 pages. 38 illus.

Halmos: Finite-Dimensional Vector Spaces. Second edition. 1974. viii, 200 pages.

Halmos: Naive Set Theory. 1974, vii, 104 pages.

Iooss/Joseph: Elementary Stability and Bifurcation Theory. 1980. xv, 286 pages. 47 illus.

Jänich: Topology 1984. ix, 180 pages (approx.). 180 illus.

Kemeny/Snell: Finite Markov Chains. 1976. ix, 224 pages. 11 illus.

Lang: Undergraduate Analysis 1983. xiii, 545 pages. 52 illus.

Lax/Burstein/Lax: Calculus with Applications and Computing, Volume 1. Corrected Second Printing. 1984. xi, 513 pages. 170 illus.

LeCuyer: College Mathematics with A Programming Language. 1978. xii, 420 pages. 144 illus.

Macki/Strauss: Introduction to Optimal Control Theory. 1981. xiii, 168 pages. 68 illus.

continued after Index

L. R. Foulds

Combinatorial Optimization for Undergraduates

With 56 Illustrations



Springer-Verlag New York Berlin Heidelberg Tokyo L. R. Foulds Department of Industrial and Systems Engineering University of Florida Gainesville, FL 32611 U.S.A.

Editorial Board

F. W. Gehring Department of Mathematics University of Michigan Ann Arbor, MI 48109 U.S.A. P. R. Halmos Department of Mathematics Indiana University Bloomington, IN 47405 U.S.A.

AMS Classifications: 05-01, 49-01

Library of Congress Cataloging in Publication Data Foulds, L. R. Combinatorial optimization for undergraduates. (Undergraduate texts in mathematics) Bibliography: p. Includes index. 1. Combinatorial optimization. I. Title. II. Series. OA164.F68 1984 519 84-5381

© 1984 by Springer-Verlag New York Inc. Softcover reprint of the hardcover 1st edition 1984

All rights reserved. No part of this book may be translated or reproduced in any form without written permission from Springer-Verlag, 175 Fifth Avenue, New York, New York 10010, U.S.A.

Typeset by Science Typographers, Inc., Medford, New York.

987654321

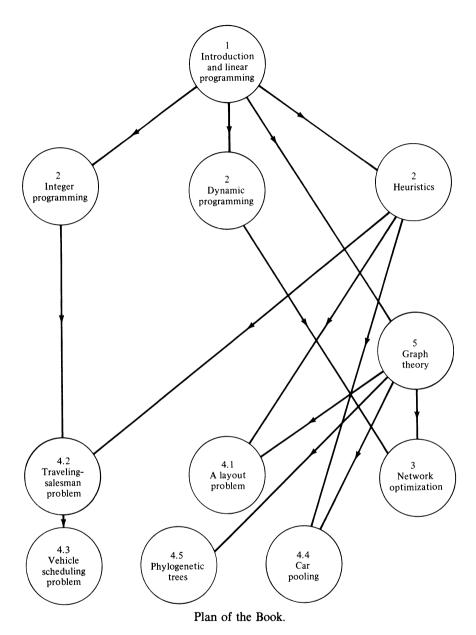
ISBN-13:978-1-4613-9513-3 e-ISBN-13:978-1-4613-9511-9 DOI: 10.1007/978-1-4613-9511-9 To my parents, Edith and Reginald, of Ruakaka, New Zealand

Preface

The major purpose of this book is to introduce the main concepts of discrete optimization problems which have a finite number of feasible solutions. Following common practice, we term this topic *combinatorial optimization*. There are now a number of excellent graduate-level textbooks on combinatorial optimization. However, there does not seem to exist an undergraduate text in this area. This book is designed to fill this need.

The book is intended for undergraduates in mathematics, engineering, business, or the physical or social sciences. It may also be useful as a reference text for practising engineers and scientists. The writing of this book was inspired through the experience of the author in teaching the material to undergraduate students in operations research, engineering, business, and mathematics at the University of Canterbury, New Zealand. This experience has confirmed the suspicion that it is often wise to adopt the following approach when teaching material of the nature contained in this book. When introducing a new topic, begin with a numerical problem which the students can readily understand; develop a solution technique by using it on this problem; then go on to general problems. This philosophy has been adopted throughout the book. The emphasis is on plausibility and clarity rather than rigor, although rigorous arguments have been used when they contribute to the understanding of the mechanics of an algorithm. An example of this is furnished by the construction of the labeling method for the maximal-network-flow problem from the proof of the max-flow, min-cut theorem.

The book comprises two parts—Part I: Techniques and Part II: Applications. Part I begins with a motivational chapter which includes a description of the general combinatorial optimization problem, important current problems, a description of the fundamental algorithm, a discussion of the



need for efficient algorithms, and the effect of the advent of the digital computer. This is followed by a chapter on linear programming and its extensions. Chapter 2 describes the basic procedures of three of the most important combinatorial optimization techniques—integer programming, dynamic programming, and heuristic methods. Chapter 3 is concerned with optimization on graphs and networks.

Part II poses a variety of problems from many different disciplines—the traveling-salesman problem, the vehicle scheduling problem, car pooling,

viii

evolutionary tree construction, and the facilities layout problem. Each problem is analyzed and solution procedures are then presented. Some of these procedures have never appeared before in book form.

The book contains a number of exercises which the reader is strongly encouraged to try. Mathematics is not a spectator sport! These exercises range from routine numerical drill-type exercises to open questions from the research literature. The more challenging problems have an asterisk preceding them. The author is grateful for this opportunity to express his thanks for the support he received from the University of Canterbury while writing this book, and to his doctoral student John Giffin, who contributed to Section 4.1. He is also extremely thankful to his wife Maureen, who not only provided enthusiastic encouragement, but also typed the complete manuscript. Finally, the author pays a hearty tribute to the staff at Springer-Verlag New York for their patience, skill, and cooperation during the preparation of this book.

Gainesville, Florida

L. R. FOULDS

Contents

PART ONE: Techniques	1
CHAPTER 0	
Introduction to the Techniques of Combinatorial Optimization	3
0.1. The General Problem0.2. Important Combinatorial Optimization Problems0.3. The Fundamental Algorithm, Efficiency and the Digital Computer	3 10 11
CHAPTER 1	
Linear Programming and Extensions	12
 1.1. An Introduction to Linear Programming 1.2. The Transportation Problem 1.3. The Assignment Problem 	12 48 68
CHAPTER 2	
Solution Techniques	79
2.1. Integer Programming2.2. Dynamic Programming2.3. Complexity2.4. Heuristic Problem Solving	80 103 111 113
CHAPTER 3	
Optimization on Graphs and Networks	118
3.1. Minimal Spanning Trees3.2. Shortest Paths	118 124

xii	Contents
3.3. The Maximum-Flow Problem	132
3.4. The Minimum-Cost-Flow Problem	142
3.5. Activity Networks	148
PART TWO: Applications	159
CHAPTER 4	
Some Applications of Combinatorial Optimization Techniques	161
4.1. Facilities Layout	161
4.2. The Traveling Salesman Problem	170
4.3. The Vehicle Scheduling Problem	178
4.4. Car Pooling	185
4.5. Evolutionary Tree Construction	193
CHAPTER 5	
Appendix	202
5.1. Linear Algebra	202
5.2. Graph Theory	210
Further Reading	216
Index	223