

Data collection planning - TSP(N), PC-TSP(N), and OP(N)

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Lecture 08

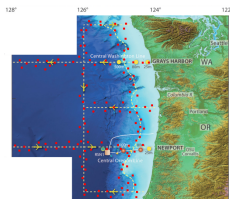
B4M36UIR – Artificial Intelligence in Robotics

Autonomous Data Collection

- Having a set of sensors (sampling stations), we aim to determine a cost-efficient path to retrieve data from the individual sensors

E.g., Sampling stations on the ocean floor

- The planning problem is a variant of the **Traveling Salesman Problem**



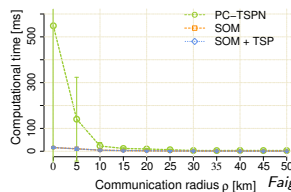
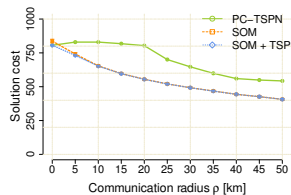
Two practical aspects of the data collection can be identified

- Data from particular sensors may be of different importance
- Data from the sensor can be retrieved using wireless communication

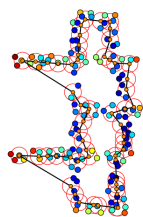
These two aspects can be considered in Prize-Collecting Traveling Salesman Problem (PC-TSP) and Orienteering Problem (OP) and their extensions with neighborhoods.

PC-TSPN – Example of Solution

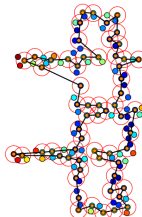
Ocean Observatories Initiative (OOI) scenario



SOM PC-TSPN



PC-TSPN



Overview of the Lecture

- Part 1 – Data Collection Planning
 - Data Collection Planning – Motivational Problem
 - Traveling Salesman Problem (TSP)
 - Traveling Salesman Problem with Neighborhoods (TSPN)
 - Generalized Traveling Salesman Problem (GTSP)
 - Orienteering Problem (OP)
 - Orienteering Problem with Neighborhoods (OPN)

Prize-Collecting Traveling Salesman Problem with Neighborhoods (PC-TSPN)

- Let n sensors be located in \mathbb{R}^2 at the locations $S = \{s_1, \dots, s_n\}$
- Each sensor has associated penalty $\zeta(s_i) \geq 0$ characterizing additional cost if the data are not retrieved from s_i
- Let the data collecting vehicle operates in \mathbb{R}^2 with the motion cost $c(p_1, p_2)$ for all pairs of points $p_1, p_2 \in \mathbb{R}^2$
- The data from s_i can be retrieved within δ distance from s_i

Traveling Salesman Problem (TSP)

- Let S be a set of n sensor locations $S = \{s_1, \dots, s_n\}$, $s_i \in \mathbb{R}^2$ and $c(s_i, s_j)$ is a cost of travel from s_i to s_j
- Traveling Salesman Problem (TSP)** is a problem to determine a closed tour visiting each $s \in S$ such that the total tour length is minimal, i.e.,
 - determine a **sequence of visits** $\Sigma = (\sigma_1, \dots, \sigma_n)$ such that

$$\begin{aligned} \text{minimize } \Sigma \quad & L = \left(\sum_{i=1}^{n-1} c(s_{\sigma_i}, s_{\sigma_{i+1}}) \right) + c(s_{\sigma_n}, s_{\sigma_1}) \\ \text{subject to} \quad & \Sigma = (\sigma_1, \dots, \sigma_n), 1 \leq \sigma_i \leq n, \sigma_i \neq \sigma_j \text{ for } i \neq j \end{aligned} \quad (2)$$

- The TSP can be considered on a graph $G(V, E)$ where the set of vertices V represents sensor locations S and E are edges connecting the nodes with the cost $c(s_i, s_j)$
- For simplicity we can consider $c(s_i, s_j)$ to be Euclidean distance; otherwise, it is a solution of the path planning problem

Euclidean TSP

- If $c(s_i, s_j) \neq C(s_j, s_i)$ it is the **Asymmetric TSP**
- The TSP is known to be NP-hard unless P=NP

Part I

Part 1 – Data Collection Planning

PC-TSPN – Optimization Criterion

The **PC-TSPN** is a problem to

- Determine a set of unique locations** $G = \{g_1, \dots, g_k\}$, $k \leq n$, $g_i \in \mathbb{R}^2$, at which data readings are performed
- Find a cost efficient tour** T visiting G such that the total cost $C(T)$ of T is minimal

$$C(T) = \sum_{(g_i, g_{i+1}) \in T} c(g_i, g_{i+1}) + \sum_{s \in S \setminus S_T} \zeta(s), \quad (1)$$

where $S_T \subseteq S$ are sensors such that for each $s_i \in S_T$ there is g_j on $T = (g_1, \dots, g_{k-1}, g_k)$ and $g_j \in G$ for which $|s_i, g_j| \leq \delta$.

- PC-TSPN includes other variants of the TSP
 - for $\delta = 0$ it is the PC-TSP
 - for $\zeta(s_i) = 0$ and $\delta \geq 0$ it is the TSPN
 - for $\zeta(s_i) = 0$ and $\delta = 0$ it is the ordinary TSP

Existing solvers to the TSP

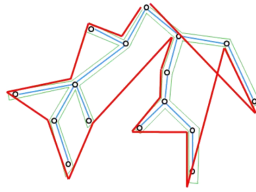
- Exact solutions**
 - Branch and Bound, Integer Linear Programming (ILP)
- Approximation algorithms**
 - Minimum Spanning Tree (MST) heuristic – $L \leq 2L_{opt}$
 - Christofides's algorithm – $L \leq \frac{3}{2} L_{opt}$
- Heuristic algorithms**
 - Constructive heuristic – Nearest Neighborhood Algorithm
 - 2-Opt – local search algorithm proposed by Croes 1958
 - Lin-Kernighan (LK) heuristic
- Soft-Computing techniques, e.g.,**
 - Variable Neighborhood Search (VNS)
 - Evolutionary approaches
 - Unsupervised Learning

E.g., Helsgaun's implementation of the LK heuristic <http://www.akira.ruc.dk/~keid/research/LK>

MST-based Approximation Algorithm to the TSP

Minimum Spanning Tree Heuristic

1. Compute the MST T of the input graph G
2. Construct a graph H by doubling every edge of T
3. Shortcut repeated occurrences of a vertex in the Tour



- For the triangle inequality, the length of such a tour L is

$$L \leq 2L_{optimal},$$

where $L_{optimal}$ is the cost of the optimal solution of the TSP

Unsupervised Learning based Solution of the TSP

- Sensor locations $S = \{s_1, \dots, s_n\}$, $s_i \in \mathbb{R}^2$; Neurons $\mathcal{N} = \{\nu_1, \dots, \nu_m\}$, $\nu_i \in \mathbb{R}^2$, $m = 2.5n$
- Learning gain G ; epoch counter i ; gain decreasing rate $\alpha = 0.1$; learning rate $\mu = 0.6$

1. $\mathcal{N} \leftarrow$ init ring of neurons as a small ring around some $s_j \in S$, e.g., a circle with radius 0.5
2. $i \leftarrow 0$; $\sigma \leftarrow 12.41n + 0.06$;
3. $I \leftarrow \emptyset$ // clear inhibited neurons

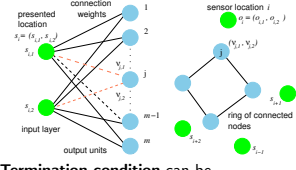
4. foreach $s \in \Pi(S)$ (a permutation of S)

4.1 $\nu^* \leftarrow \operatorname{argmin}_{\nu \in \mathcal{N} \setminus I} \|\nu, s\|$

4.2 foreach ν in d neighborhood of ν^*

$$\nu \leftarrow nu + \mu f(\sigma, d)(s - \nu)$$

$$f(\sigma, d) = \begin{cases} e^{-\frac{d^2}{\sigma^2}} & \text{for } d < 0.2m, \\ 0 & \text{otherwise,} \end{cases}$$



Termination condition can be

- Maximal number of learning epochs $i \leq i_{max}$, e.g., $i_{max} = 120$
- Winner neurons are negligibly close to sensor locations, e.g., ≤ 0.001

4.3 $I \leftarrow I \cup \{\nu^*\}$ // inhibit the winner

5. $\sigma \leftarrow (1 - \alpha)\sigma$; $i \leftarrow i + 1$;

6. If (termination condition is not satisfied) Goto Step 4; otherwise retrieve solution

Somhom, S., Modares, A., Enkawa, T. (1999): *Competition-based neural network for the multiple travelling salesman problem with minmax objective*. *Computers & Operations Research*.
 Faigl, J. et al. (2011): *An application of the self-organizing map in the non-Euclidean Traveling Salesman Problem*. *Neurocomputing*.

Approaches to the TSPN

- Direct solution of the TSPN – approximation algorithm and heuristics
E.g., using evolutionary techniques or unsupervised learning
- Decoupled approach

1. Determine sequence of visits Σ independently on the locations P

E.g., as the TSP for centroids of the regions R

2. For the sequence Σ determine the locations P to minimize the total tour length, e.g.,

- Touring polygon problem (TPP)
 - Sampling possible locations and forward search for best locations
 - Continuous optimization such as hill-climbing
E.g., *Local Iterative Optimization (LIO)*, Vána, Faigl (IROS 2015)

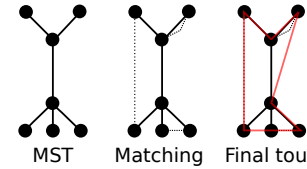
Sampling-based approaches

- For each region, sample possible locations of visits into a discrete set of locations for each region
- The problem can be then formulated as the **Generalized Traveling Salesman Problem (GTSP)**
- Euclidean TSPN with, e.g., disk-shaped δ neighborhoods
 - Simplified variant with regions as disks with radius δ – remote sensing with the δ communication range

Christofides's Algorithm to the TSP

Christofides's algorithm

1. Compute the MST of the input graph G
2. Compute minimal matching on the odd-degree vertices
3. Shortcut a traversal of the resulting Eulerian graph



- For the triangle inequality, the length of such a tour L is

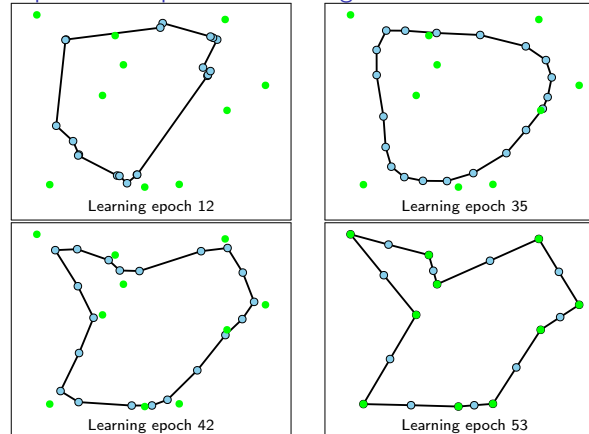
$$L \leq \frac{3}{2}L_{optimal},$$

where $L_{optimal}$ is the cost of the optimal solution of the TSP

Length of MST is $\leq L_{optimal}$

Sum of lengths of the edges in the matching $\leq \frac{1}{2}L_{optimal}$

Example of Unsupervised Learning for the TSP



The TSPN as the TPP – Iterative Refinement

- Let the sequence of n polygon regions be $R = (r_1, \dots, r_n)$

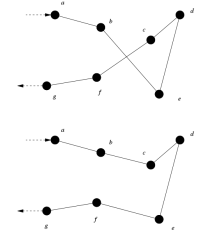
Li, F., Klette, R.: *Approximate algorithms for touring a sequence of polygons*. 2008

1. Sampling the polygons into a discrete set of points and determine all shortest paths between each sampled points in the sequence of the regions visits. E.g., using visibility graph
2. *Initialization*: Construct an initial touring polygons path using a sampled point of each region
Let the path be defined by $P = (p_1, p_2, \dots, p_n)$, where $p_i \in r_i$ and $L(P)$ be the length of the shortest path induced by P
3. *Refinement*: For $i = 1, 2, \dots, n$
 - Find $p_i^* \in r_i$ minimizing the length of the path $d(p_{i-1}, p_i^*) + d(p_i^*, p_{i+1})$, where $d(p_k, p_l)$ is the length path from p_k to p_l , $p_0 = p_n$, and $p_{n+1} = p_1$
 - If the total length of the current path over point p_i^* is shorter than over p_i , replace the point p_i by p_i^* .
4. Compute path length L_{new} using the refined points
5. *Termination condition*: If $L_{new} - L < \epsilon$ Stop the refinement. Otherwise $L \leftarrow L_{new}$ and go to Step 3.
6. *Final path construction*: use the last points and construct the path using the shortest paths among obstacles between two consecutive points.



2-Opt Heuristic

1. Use a construction heuristic to create an initial route
 - NN algorithm, cheapest insertion, farther insertion
2. Repeat until no improvement is made
 - 2.1 Determine swapping that can shorten the tour (i, j) for $\leq 1i \leq n$ and $i + 1 \leq j \leq n$
 - route[0] to route[i-1]
 - route[i] to route[j] in reverse order
 - route[j] to route[end]
 - Determine length of the route
 - Update the current route if length is shorter than the existing solution



Traveling Salesman Problem with Neighborhoods (TSPN)

- Instead visiting a particular location $s \in \mathbb{R}^2$ we can request to visit, e.g., a region $r \subset \mathbb{R}^2$ to save travel cost, i.e., visit regions $R = \{r_1, \dots, r_n\}$
- The TSP becomes the **TSP with Neighborhoods (TSPN)** where it is necessary, in addition to the determination of the order of visits Σ , determine suitable locations $P = \{p_1, \dots, p_n\}$, $p_i \in r_i$, of visits to R
- The problem is a combination of combinatorial optimization to determine Σ with continuous optimization to determine P

$$\text{minimize } \Sigma, P, R \quad L = \left(\sum_{i=1}^{n-1} c(p_{\sigma_i}, p_{\sigma_{i+1}}) \right) + c(p_{\sigma_n}, p_{\sigma_1})$$

subject to

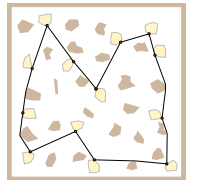
$$R = \{r_1, \dots, r_n\}, r_i \subset \mathbb{R}^2$$

$$P = \{p_1, \dots, p_n\}, p_i \in r_i$$

$$\Sigma = (\sigma_1, \dots, \sigma_n), 1 \leq \sigma_i \leq n,$$

$$\sigma_i \neq \sigma_j \text{ for } i \neq j$$

$$\text{foreach } r_i \in R \text{ there is } p_i \in r_i \quad (3)$$



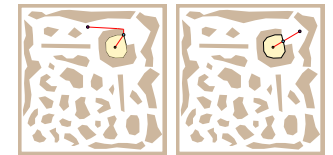
In general, TSPN is APX-hard, and cannot be approximated to within a factor $2 - \epsilon$, $\epsilon > 0$, unless P=NP.

Safra, S., Schwartz, O. (2006)

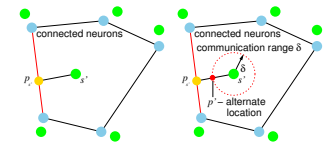
Unsupervised Learning for the TSPN

- In the unsupervised learning for the TSP, we can sample suitable sensing locations during winner selection

- We can use the centroid of the region for the shortest path computation from ν to the region r presented to the network
- Then, an intersection point of the path with the region can be used as an alternate location

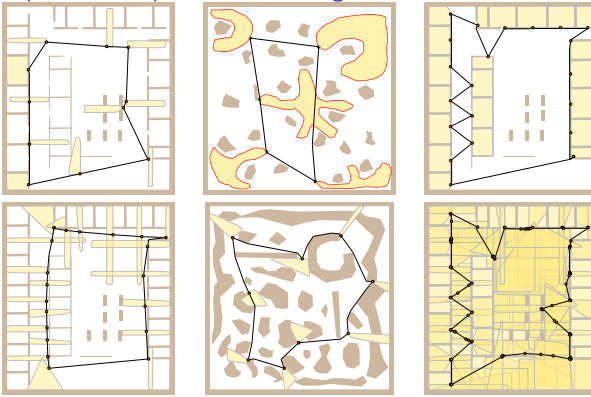


- For the Euclidean TSPN with disk-shaped δ neighborhoods, we can compute the alternate location directly from the Euclidean distance



Faigl, J. et al. (2013): *Visiting convex regions in a polygonal map*. *Robotics and Autonomous Systems*.

Example of Unsupervised Learning for the TSPN



It also provides solutions for non-convex regions, overlapping regions, and coverage problems.

Generalized Traveling Salesman Problem (GTSP)

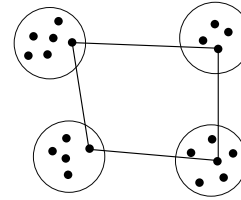
- For sampled neighborhoods into a discrete set of locations, we can formulate the problem as the **Generalized Traveling Salesman Problem (GTSP)** Also known as the **Set TSP** or **Covering Salesman Problem**, etc.

- For a set of n sets $S = \{S_1, \dots, S_n\}$, each with particular set of locations (nodes) $S_i = \{s_1^i, \dots, s_{n_i}^i\}$
- The problem is to determine the shortest tour visiting each set S_i , i.e., determining the order Σ of visits to S and a particular locations $s^i \in S_i$ for each $S_i \in S$

$$\text{minimize } \Sigma \quad L = \left(\sum_{i=1}^{n-1} c(s^{\sigma_i}, s^{\sigma_{i+1}}) \right) + c(s^{\sigma_n}, s^{\sigma_1})$$

$$\text{subject to } \Sigma = (\sigma_1, \dots, \sigma_n), 1 \leq \sigma_i \leq n, \sigma_i \neq \sigma_j \text{ for } i \neq j$$

$$s^{\sigma_i} \in S_{\sigma_i}, S_{\sigma_i} = \{s_1^{\sigma_i}, \dots, s_{n_i}^{\sigma_i}\}, S_{\sigma_i} \in S$$



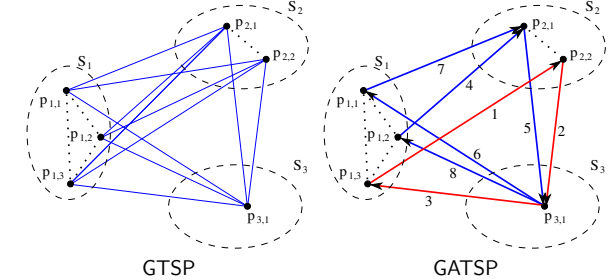
- In addition to exact, e.g., ILP-based, solution, a heuristic algorithm **GLNS** is available (besides other heuristics)

Smith, S. L., Imeson, F. (2017), *GLNS: An effective large neighborhood search heuristic for the Generalized Traveling Salesman Problem*. Computers and Operations Research. Implementation in Julia – <https://ece.uwaterloo.ca/~s12smith/GLNS>

Transformation of the GTSP to the Asymmetric TSP

- The Generalized TSP can be transformed into Asymmetric TSP that can be then solved, e.g., by LKH or exactly by Concorde

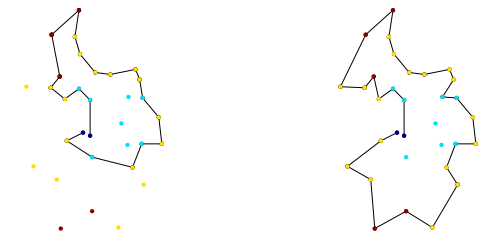
Noon, C.E., Bean, J.C. (1993), *An efficient transformation of the generalized traveling salesman problem*. INFOR: Information Systems and Operational Research.
Ben-Arieg, et al. (2003), *Transformations of generalized ATSP into ATSP*. Operations Research Letters.



The Orienteering Problem (OP)

- The problem is to collect as many rewards as possible within the given **travel budget** (T_{max}), which is especially suitable for robotic vehicles such as multi-rotor Unmanned Aerial Vehicles (UAVs)
- The starting and termination locations are prescribed and can be different

The solution may not be a closed tour as in the TSP

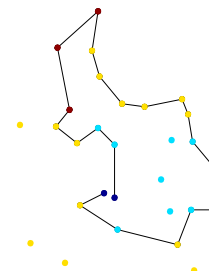


Travel budget $T_{max} = 50$,
Collected rewards $R = 190$

Travel budget $T_{max} = 75$,
Collected rewards $R = 270$

Orienteering Problem – Specification

- Let the given set of n sensors be located in \mathbb{R}^2 with the locations $S = \{s_1, \dots, s_n\}$, $s_i \in \mathbb{R}^2$
- Each sensor s_i has an associated score c_i characterizing the reward if data from s_i are collected
- The vehicle is operating in \mathbb{R}^2 , and the travel cost is the Euclidean distance
- Starting and final locations are prescribed
- We aim to determine a subset of k locations $S_k \subseteq S$ that maximizes the sum of the collected rewards while the travel cost to visit them is below T_{max}



The **Orienteering Problem (OP)** combines two NP-hard problems:

- Knapsack problem** in determining the most valuable locations $S_k \subseteq S$
- Travel Salesman Problem (TSP)** in determining the shortest tour

Orienteering Problem – Optimization Criterion

- Let $\Sigma = (\sigma_1, \dots, \sigma_k)$ be a permutation of k sensor labels, $1 \leq \sigma_i \leq n$ and $\sigma_i \neq \sigma_j$ for $i \neq j$
- Σ defines a tour $T = (s_{\sigma_1}, \dots, s_{\sigma_k})$ visiting the selected sensors S_k
- Let the start and end points of the tour be $s_{\sigma_1} = s_1$ and $s_{\sigma_k} = s_n$
- The **Orienteering problem (OP)** is to determine the number of sensors k , the subset of sensors S_k , and their sequence Σ such that

$$\text{maximize}_{k, S_k, \Sigma} \quad R = \sum_{i=1}^k c_{\sigma_i}$$

$$\text{subject to} \quad \sum_{i=2}^k |(s_{\sigma_{i-1}}, s_{\sigma_i})| \leq T_{max} \text{ and} \quad (4)$$

$$s_{\sigma_1} = s_1, s_{\sigma_k} = s_n.$$

The **OP** combines the problem of determining the most valuable locations S_k with finding the shortest tour T visiting the locations S_k . It is NP-hard, since for $s_1 = s_n$ and particular S_k it becomes the TSP.

Existing Heuristic Approaches for the OP

- The **Orienteering Problem** has been addressed by several approaches, e.g.,

RB	4-phase heuristic algorithm proposed in [3]
PL	Results for the method proposed by Pillai in [2]
CGW	Heuristic algorithm proposed in [1]
GLS	Guided local search algorithm proposed in [4]

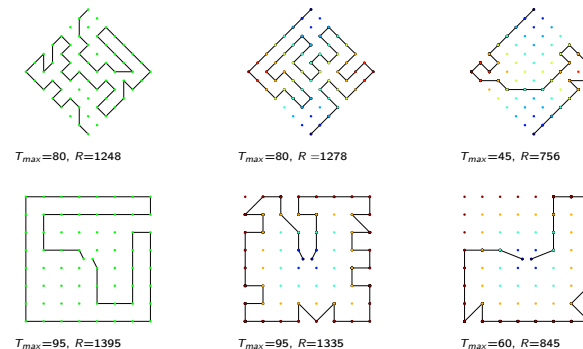
[1] I.-M. Chao, B. L. Golden, and E. A. Wasil. A fast and effective heuristic for the orienteering problem. *European Journal of Operational Research*, 88(3):475–489, 1996.

[2] R. S. Pillai. *The traveling salesman subset-tour problem with one additional constraint (TSSP+1)*. Ph.D. thesis, The University of Tennessee, Knoxville, TN, 1992.

[3] R. Ramesh and K. M. Brown. An efficient four-phase heuristic for the generalized orienteering problem. *Computers & Operations Research*, 18(2):151–165, 1991.

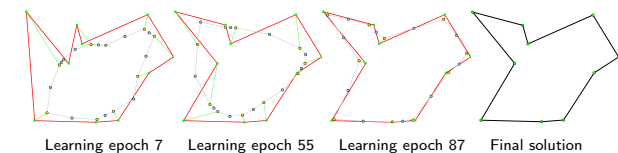
[4] P. Vansteenwegen, W. Souffriau, G. V. Berghe, and D. V. Oudheusden. A guided local search metaheuristic for the team orienteering problem. *European Journal of Operational Research*, 196(1):118–127, 2009.

OP Benchmarks – Example of Solutions



Unsupervised Learning to the OP 1/2

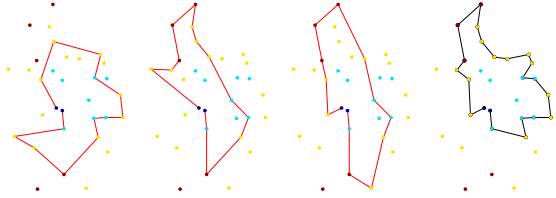
- A solution of the OP is similar to the solution of the PC-TSP and TSP
- We need to satisfy the limited travel budget T_{max} , which needs the final tour over the sensing locations
- During the unsupervised learning, the winners are associated with the particular sensing locations, which can be utilized to determine the solution of the OP represented by the network:



- This is utilized in the **conditional adaptation** of the network towards the sensing location only if the tour represented by the network after the adaptation would satisfy T_{max}

Unsupervised Learning to the OP 2/2

- The winner selection for $s' \in S$ is conditioned according to T_{max}
 - The network is adapted only if the tour T_{win} represented by the current winners would shorter or equal than T_{max}
$$\mathcal{L}(T_{win}) - |(s_{v_p}, s_{v_p})| + |(s_{v_p}, s')| + |(s', s_{v_n})| \leq T_{max}$$
- The unsupervised learning performs a *stochastic search* steered by the rewards and the length of the tour to be below T_{max}



Epoch 155, $R=150$ Epoch 201, $R=135$ Epoch 273, $R=125$ Final solution, $R=190$

Comparison with Existing Algorithms for the OP

- Standard benchmark problems for the Orienteering Problem various scenarios with several values of T_{max}
- The results are presented as the average ratios (and standard deviations) to the best-known solution

Instances of the Tsiligrirides problems

Problem Set	RB	PL	CGW	Unsupervised Learning
Set 1, $5 \leq T_{max} \leq 85$	0.99/0.01	1.00/0.01	1.00/0.01	1.00/0.01
Set 2, $15 \leq T_{max} \leq 45$	1.00/0.02	0.99/0.02	0.99/0.02	0.99/0.02
Set 3, $15 \leq T_{max} \leq 110$	1.00/0.00	1.00/0.00	1.00/0.00	1.00/0.00

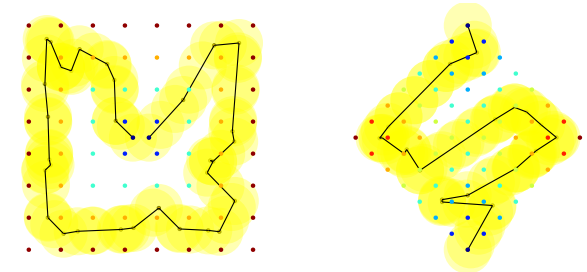
Diamond-shaped (Set 64) and Square-shaped (Set 66) test problems

Problem Set	RB†	PL	CGW	Unsupervised Learning
Set 64, $5 \leq T_{max} \leq 80$	0.97/0.02	1.00/0.01	0.99/0.01	0.97/0.03
Set 66, $15 \leq T_{max} \leq 130$	0.97/0.02	1.00/0.01	0.99/0.04	0.97/0.02

Required computational time is up to units of seconds, but for small problems tens or hundreds of milliseconds.

Orienteering Problem with Neighborhoods

- Similarly to the TSP with Neighborhoods and PC-TSPN we can formulate the **Orienteering Problem with Neighborhoods**.



$T_{max}=60, \delta=1.5, R=1600$

$T_{max}=45, \delta=1.5, R=1344$

Orienteering Problem with Neighborhoods

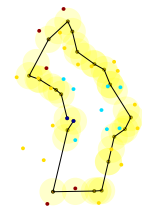
- Data collection using wireless data transfer allows to reliably retrieve data within some communication radius δ
 - Disk-shaped δ -neighborhood
- We need to determine the most suitable locations P_k such that

$$\text{maximize}_{k, P_k, \Sigma} R = \sum_{i=1}^k c_{\sigma_i}$$

$$\text{subject to} \quad \sum_{i=2}^k |(p_{\sigma_{i-1}}, p_{\sigma_i})| \leq T_{max},$$

$$|(p_{\sigma_i}, s_{\sigma_i})| \leq \delta, \quad p_{\sigma_i} \in \mathbb{R}^2,$$

$$p_{\sigma_1} = s_1, p_{\sigma_k} = s_n.$$



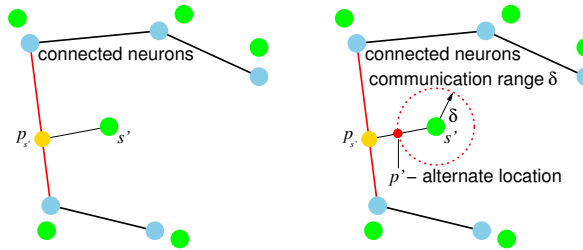
$T_{max} = 50, R = 270$

Introduced by Best, Faigl, Fitch (IROS 2016, SMC 2016, IJCNN 2017)

- More rewards can be collected than for the OP formulation with the same travel budget T_{max}

Generalization of the Unsupervised Learning to the Orienteering Problem with Neighborhoods

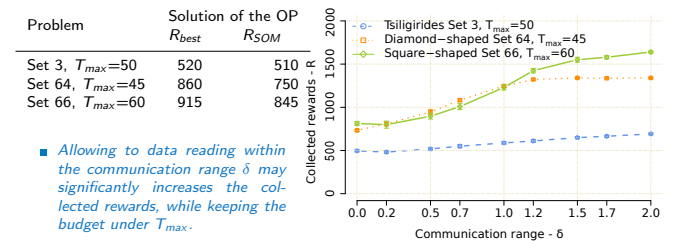
- The same idea of the alternate location as in TSPN



- The location p' for retrieving data from s' is determined as the alternate goal location during the conditioned winner selection

Influence of the δ -Sensing Distance

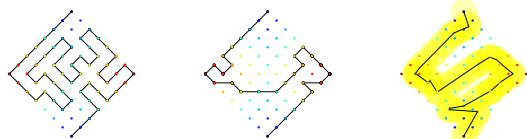
- Influence of increasing communication range to collected rewards



- Allowing to data reading within the communication range δ may significantly increase the collected rewards, while keeping the budget under T_{max} .

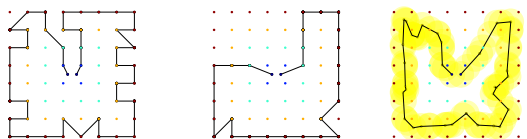
OP with Neighborhoods (OPN) – Example of Solutions

- Diamond-shaped problem Set 64 – SOM solutions for T_{max} and δ



$T_{max}=80, \delta=0.0, R=1278$ $T_{max}=45, \delta=0.0, R=756$ $T_{max}=45, \delta=1.5, R=1344$

- Square-shaped problem Set 66 – SOM solutions for T_{max} and δ



$T_{max}=95, \delta=0.0, R=1335$ $T_{max}=60, \delta=0.0, R=845$ $T_{max}=60, \delta=1.5, R=1600$

In addition to unsupervised learning, **Variable Neighborhood Search (VNS)** for the OP has been generalized to the OPN.

Summary of the Lecture

Topics Discussed

- Data Collection Planning – motivational problem and solution
 - Prize-Collecting Traveling Salesman Problem with Neighborhoods (PC-TSPN)
- Traveling Salesman Problem (TSP)
 - Approximation and heuristic approaches
- Traveling Salesman Problem with Neighborhoods (TSPN)
 - Sampling-based and decoupled approaches
 - Unsupervised learning
- Generalized Traveling Salesman Problem (GTSP)
 - Heuristic and transformation (GTSP→ATSP) approaches
- Orienteering problem (OP)
 - Heuristic and unsupervised learning based approaches
- Orienteering problem with Neighborhoods (OPN)
 - Unsupervised learning based approach
- Next: Data-collection planning with curvature-constrained vehicles